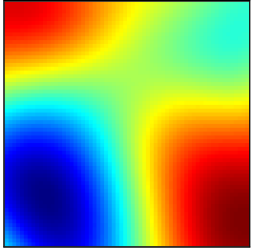
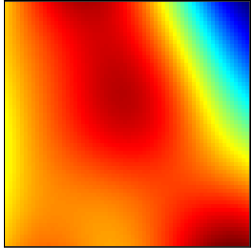
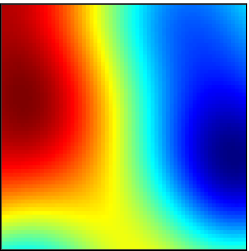
Covariance function

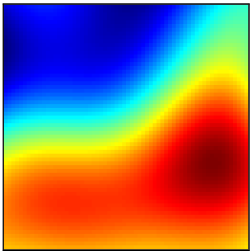
$$C(\boldsymbol{x}, \boldsymbol{x}') = \sigma^2 \exp\left(-\frac{\|\boldsymbol{x} - \boldsymbol{x}'\|^2}{\lambda}\right)$$

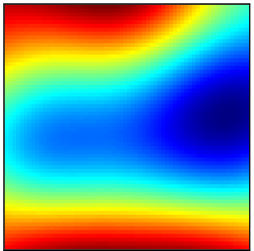
σ^2: covariance, λ: correlation length











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