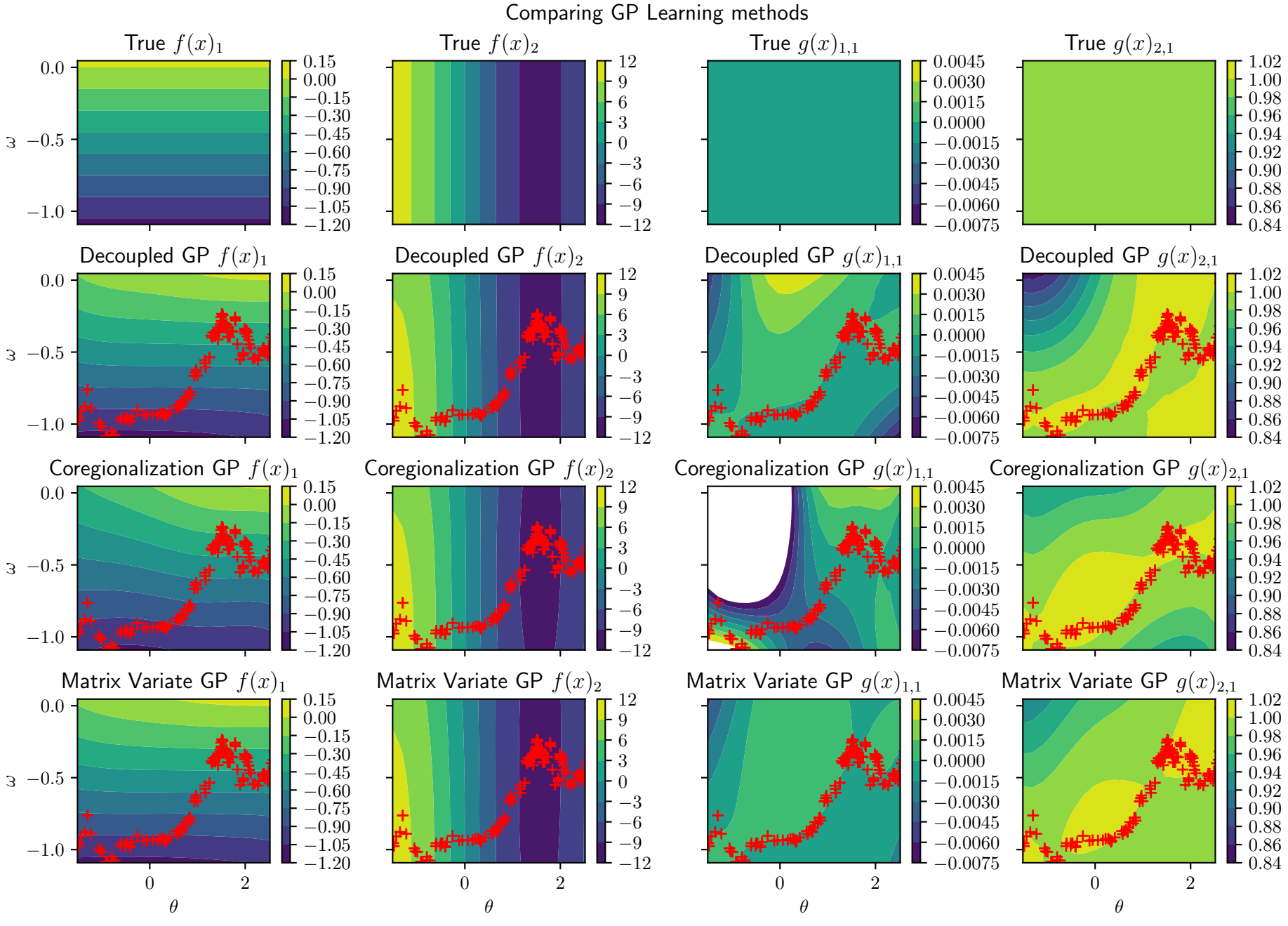
Comparing GP Learning methods
True $f(x)_1$
True $f(x)_2$
True $g(x)_{1,1}$
True $g(x)_{2,1}$
Decoupled GP $f(x)_1$
Decoupled GP $f(x)_2$
Decoupled GP $g(x)_{1,1}$
Decoupled GP $g(x)_{2,1}$
Coregionalization GP $f(x)_1$
Coregionalization GP $f(x)_2$
Coregionalization GP $g(x)_{1,1}$
Coregionalization GP $g(x)_{2,1}$
Matrix Variate GP $f(x)_1$
Matrix Variate GP $f(x)_2$
Matrix Variate GP $g(x)_{1,1}$
Matrix Variate GP $g(x)_{2,1}$
ω
θ