MVGP $\operatorname{Var}(f(\mathbf{x}))$ on x-y $\mathsf{Var}(f(\mathbf{x})) \ \mathsf{on} \ y \text{-} \theta$ $Var(f(\mathbf{x}))$ on θ -x10 -5 . 0 x-5-10-100 10 -100 10 -1010 x $\mathsf{Var}(g(\mathbf{x})_{:,1}) \ \mathsf{on} \ y\text{-}\theta$ $Var(g(\mathbf{x})_{:,1})$ on x-y $\operatorname{Var}(g(\mathbf{x})_{:,1})$ on θ -x5.0 2.5 0.0 \boldsymbol{x} -2.5-5.05 5 -50 -50 -55 x $Var(g(\mathbf{x})_{:,2})$ on x-y $Var(g(\mathbf{x})_{:,2})$ on y- θ $Var(g(\mathbf{x})_{:,2})$ on θ -x5 \mathcal{L} 0 ε --5-50 5 -50 5 -50 5 θ xy