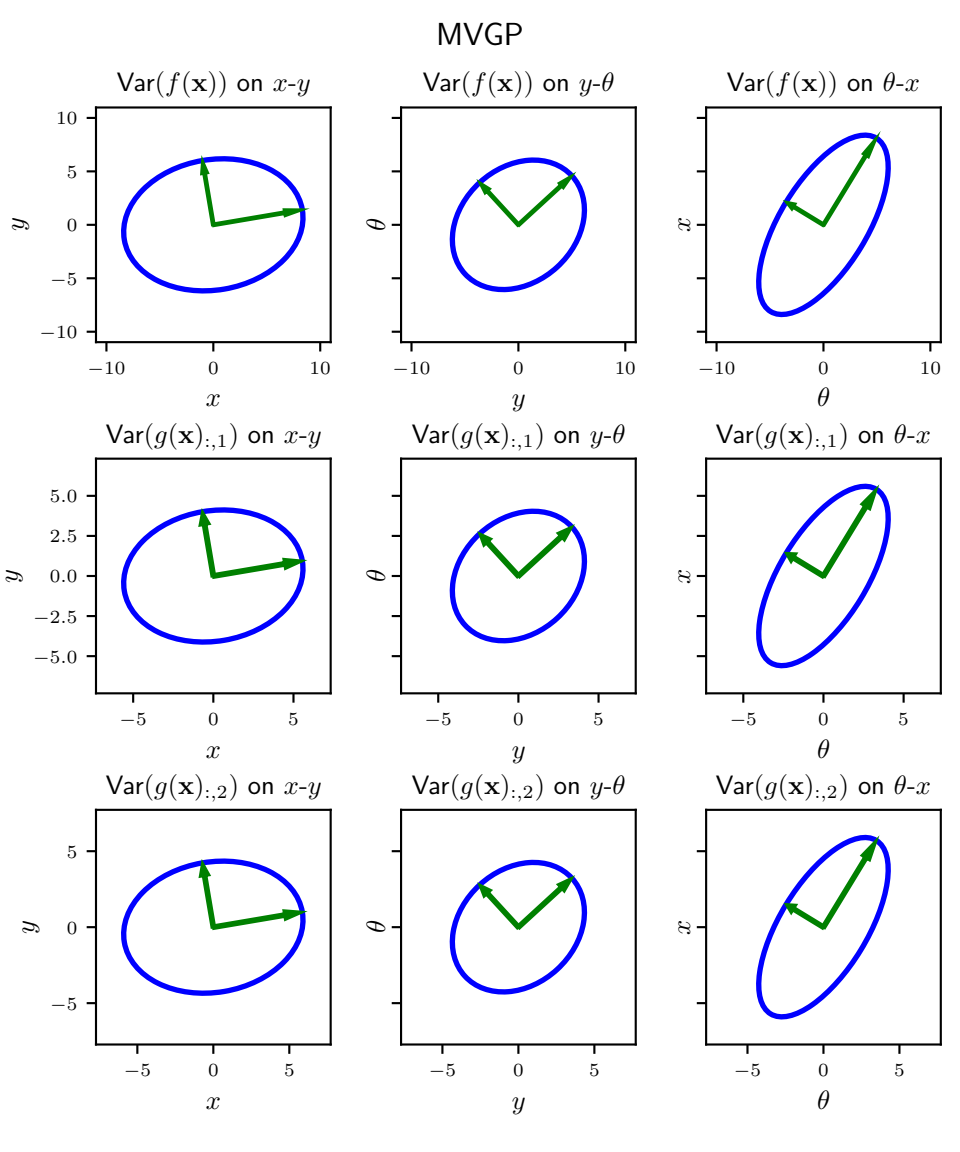
MVGP
Var($f(\mathbf{x})$) on x-y
Var($f(\mathbf{x})$) on y-θ
Var($f(\mathbf{x})$) on θ-x
Var($g(\mathbf{x})_{:,1}$) on x-y
Var($g(\mathbf{x})_{:,1}$) on y-θ
Var($g(\mathbf{x})_{:,1}$) on θ-x
Var($g(\mathbf{x})_{:,2}$) on x-y
Var($g(\mathbf{x})_{:,2}$) on y-θ
Var($g(\mathbf{x})_{:,2}$) on θ-x
x
y
θ