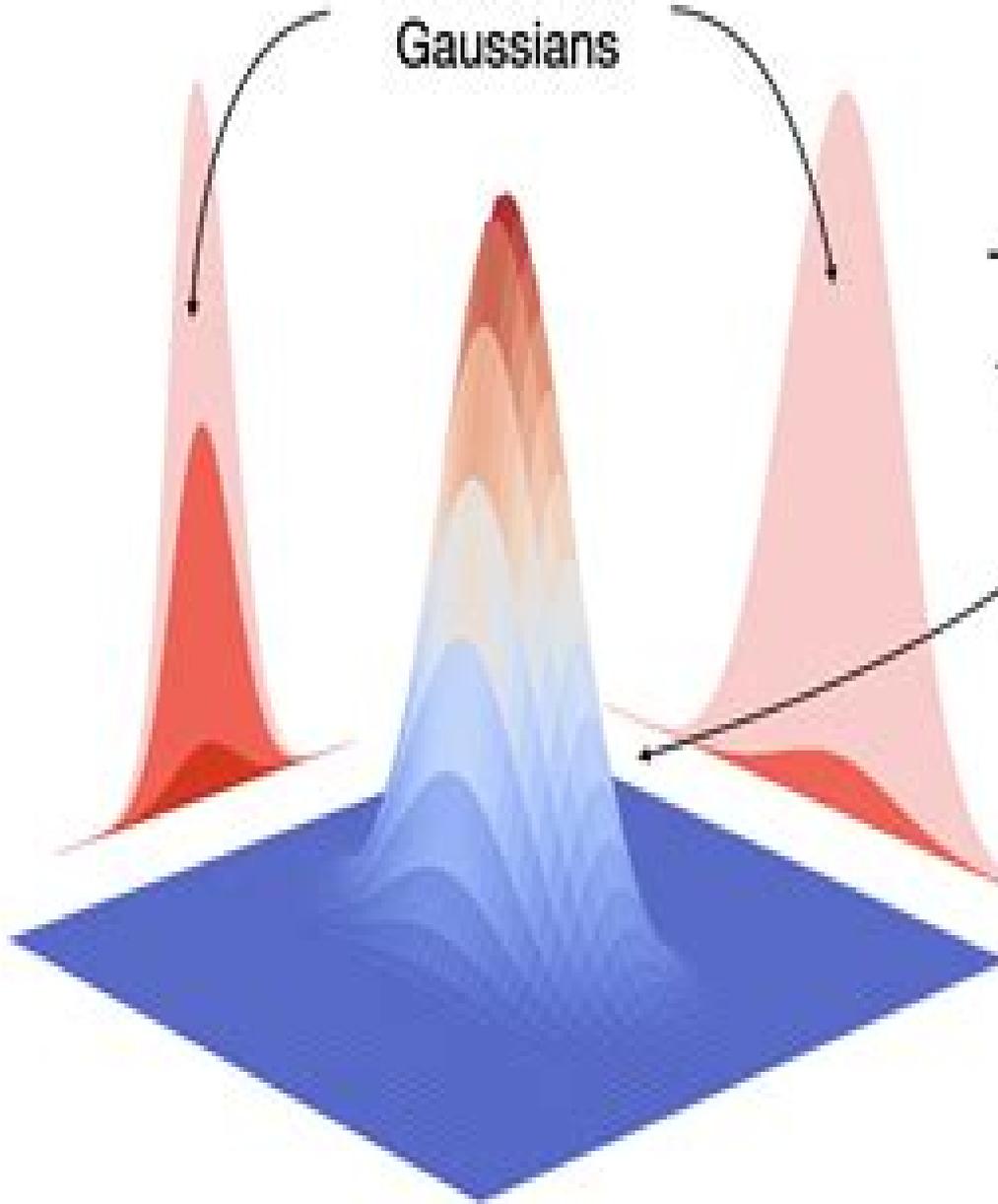


Univariate
Gaussians

Multivariate
Gaussian

$$\frac{1}{\sqrt{(2\pi)^2 |\hat{\Sigma}|}} e^{-\frac{1}{2}(\vec{r}-\vec{\mu})^T \hat{\Sigma}^{-1}(\vec{r}-\vec{\mu})}$$

$$\hat{\Sigma} = \begin{pmatrix} \sigma_x^2 & cov(x, y) \\ cov(y, x) & \sigma_y^2 \end{pmatrix}$$



Gaussian Random Functions

Jessica J Manson



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