Multivariate Gaussian distribution

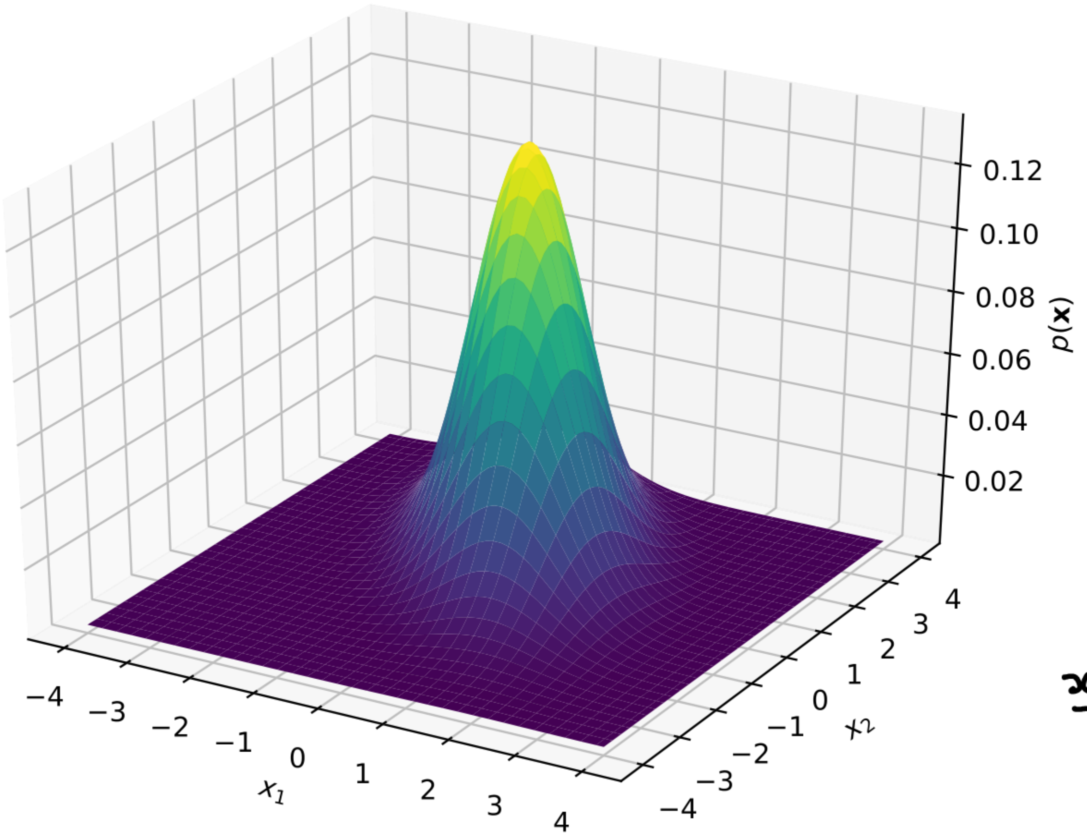
Herman Kamper

http://www.kamperh.com/

The multivariate Gaussian distribution

$$p(\mathbf{x}) = \mathcal{N}(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma}) = \frac{1}{(2\pi)^{D/2}|\Sigma|^{1/2}} \exp\left\{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu})^\top \boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})\right\}$$

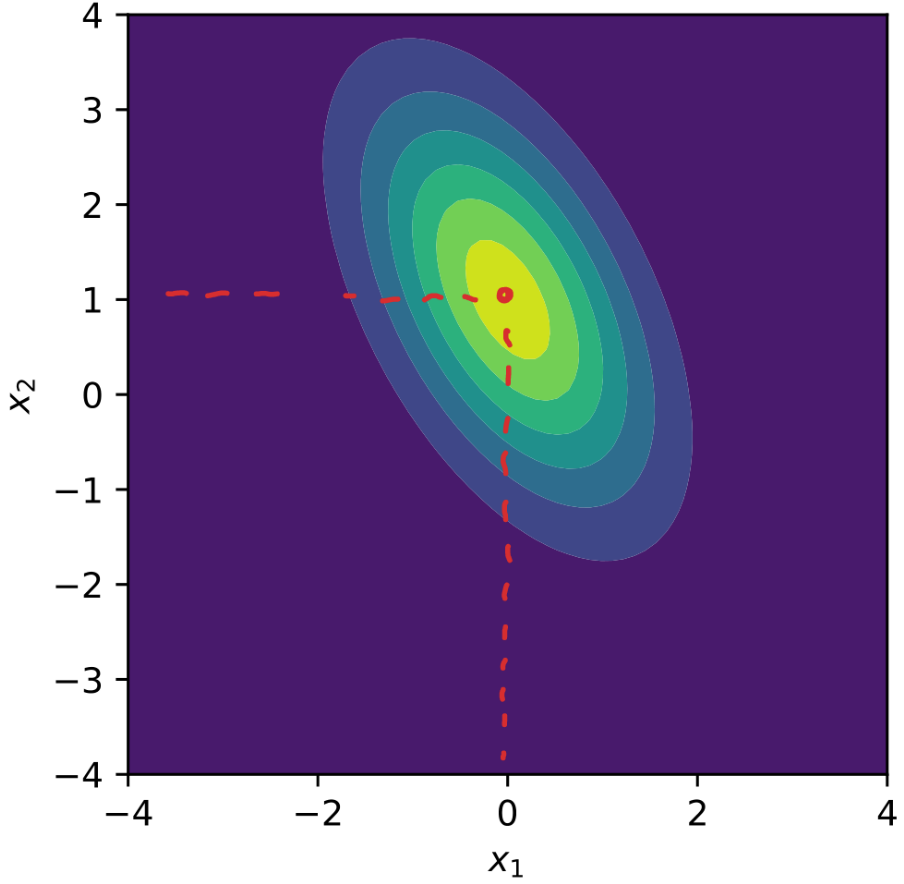
$\underline{x} \in \mathbb{R}^D$



$\underline{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

$\underline{x} \in \mathbb{R}^2$

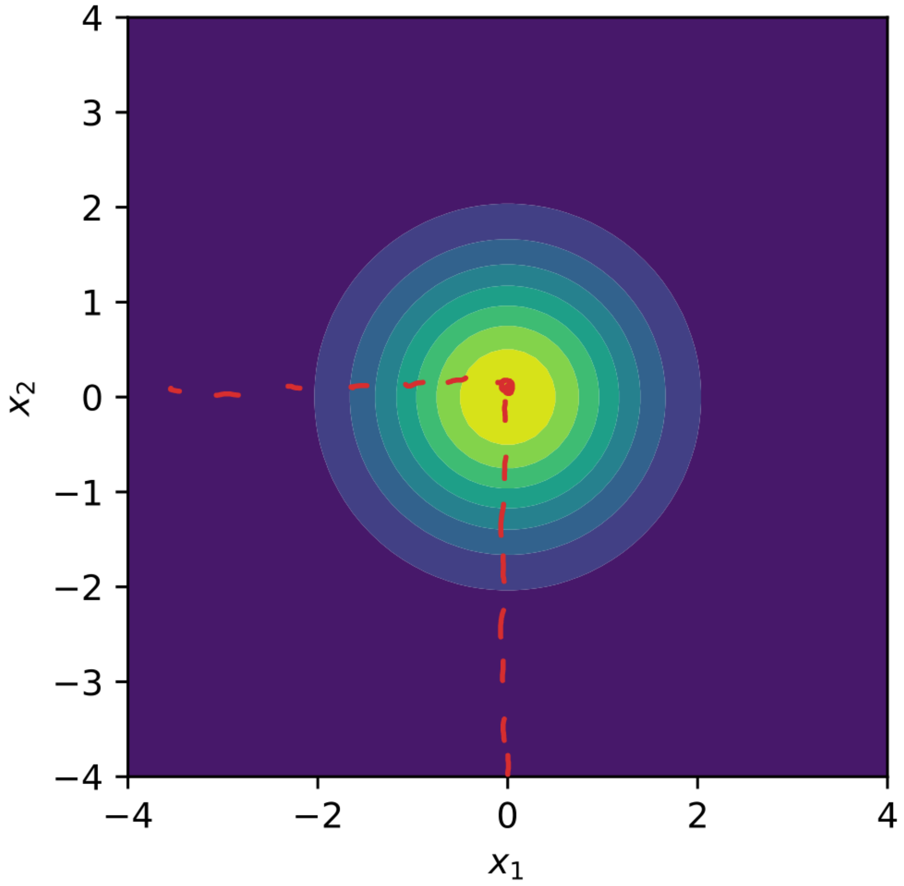
Multivariate Gaussian



$$\boldsymbol{\mu} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\boldsymbol{\Sigma} = \begin{bmatrix} 1 & -0.75 \\ -0.75 & 2 \end{bmatrix}$$

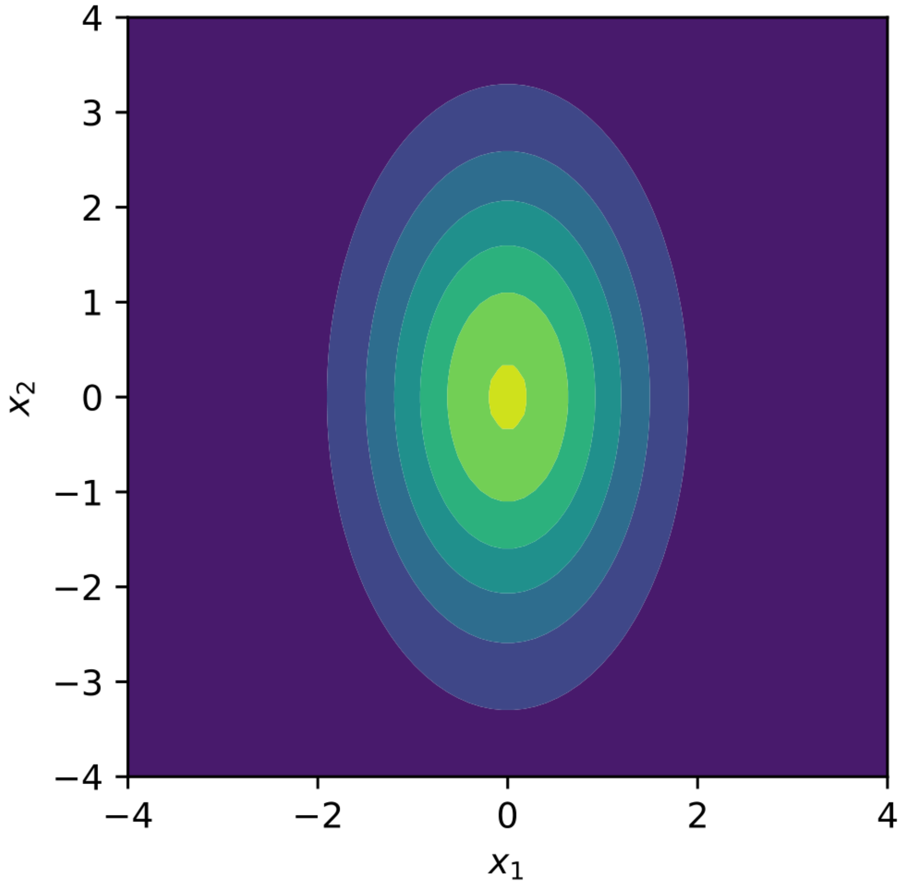
Standard multivariate Gaussian



$$\boldsymbol{\mu} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\boldsymbol{\Sigma} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Uncorrelated multivariate Gaussian



$$\boldsymbol{\mu} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\boldsymbol{\Sigma} = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}$$