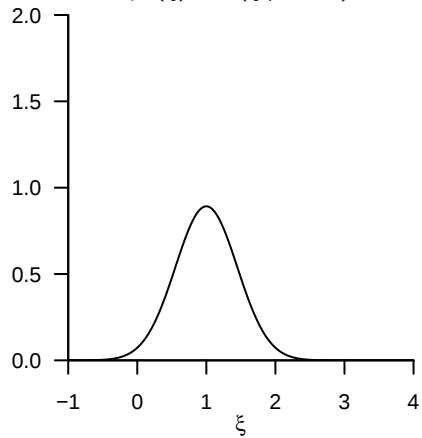
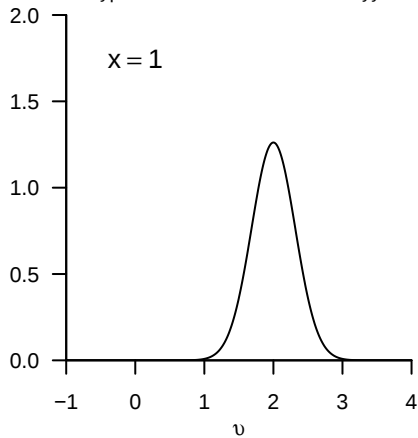


$$p_x(\xi) = N(\xi; \mu_x, \Sigma_{xx})$$



$$p_{y|x}(v|\xi) = N(v; Ax + b, \Sigma_{yy})$$

$$x = 1$$



$$p_{x,y}(\xi, v) = N((\xi, v); \mu_{xy}, \Sigma_{xy})$$

