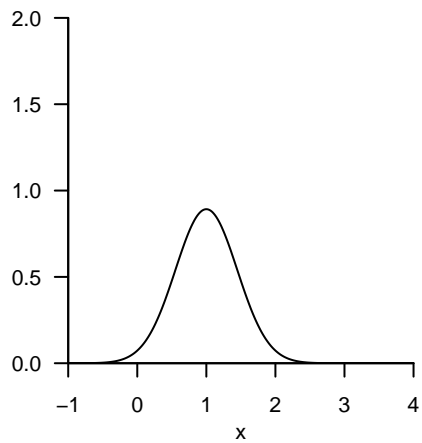
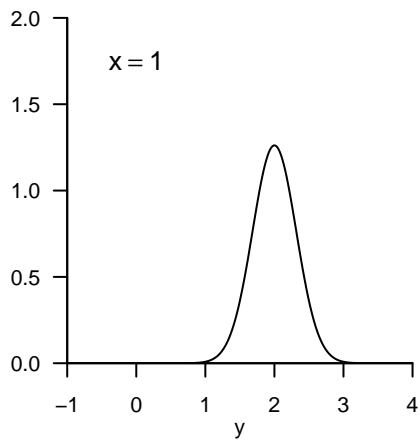


$$p(x) = N(x; \mu_\xi, \Sigma_{\xi\xi})$$



$$p(y|x) = N(y; Ax + b, \Sigma_{\nu\nu})$$



$$p((x, y)^T) = N((x, y)^T; \mu_{\xi, \nu}, \Sigma_{\xi, \nu})$$

