

In probability theory and statistics, a Gaussian process is a particular kind of statistical model where observations occur in a continuous domain, e.g. time or space. In a Gaussian process, every point in some continuous input space is associated with a normally distributed random variable. Moreover, every finite collection of those random variables has a multivariate normal distribution, i.e. every finite linear combination of them is normally distributed. The distribution of a Gaussian process is the joint distribution of all those (infinitely many) random variables, and as such, it is a distribution over functions with a continuous domain, e.g. time or space.

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