

Chapter 13

The Multivariate Gaussian

In this chapter we present some basic facts regarding the multivariate Gaussian distribution. We discuss the two major parameterizations of the multivariate Gaussian: the centered parameterization and the canonical parameterization, and we show how the basic operations of marginalization and conditioning are carried out in these two parameterizations. We also discuss maximum likelihood estimation for the multivariate Gaussian.

13.1 Parameterizations

The multivariate Gaussian distribution is conventionally expressed in terms of the parameters μ and Σ , where μ is an $n \times 1$ vector and Σ is an $n \times n$ symmetric matrix. (We will assume for now that Σ is also positive definite, but later we will have occasion to relax this constraint). We have the following form for the density function:

$$p(\mathbf{x}|\mu, \Sigma) = \frac{1}{(2\pi)^{n/2} |\Sigma|^{1/2}} \exp\left\{-\frac{1}{2}(\mathbf{x} - \mu)^T \Sigma^{-1}(\mathbf{x} - \mu)\right\}, \quad (13.1)$$

where \mathbf{x} is a vector in \mathbb{R}^n . The density can be integrated over values in \mathbb{R}^n to verify probabilistic axioms for these values.

The geometry of the multivariate Gaussian is essentially that associated with the quadratic form $f(\mathbf{x}) = \frac{1}{2}(\mathbf{x} - \mu)^T \Sigma^{-1}(\mathbf{x} - \mu)$ in the exponent of the density. Recall our discussion in Chapter 11, where we showed that a quadratic form $f(\mathbf{x})$ is a paraboloid with level surfaces, i.e., surfaces of the form $f(\mathbf{x}) = c$ for fixed c , being ellipsoids centered along the eigenvectors of the matrix Σ . Note that the eigenvectors, $\text{eig}(\Sigma)$, is a vector function that spans the generalized moments of the quadratic form system. Thus in the case c being an eigenvalue $f(\mathbf{x}) = c$, we obtain the (closed) set $\{\pm \mathbf{v}\}$. The maximum value of the exponent is 0, obtained at $\mathbf{x} = \mu$ where $f(\mathbf{x}) = 0$. The paraboloid $f(\mathbf{x})$ increases to infinity as we move away from $\mathbf{x} = \mu$, thus we obtain a “ridge” in (\mathbf{x}, y) -dimensional space centered at $\mathbf{x} = \mu$. The level surfaces of the Gaussian being an ellipsoid centered along the eigenvectors of Σ .

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M Tight



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Multivariate Calculation R.H. Farrell, 2012-12-06 Like some of my colleagues in my earlier years I found the multivariate Jacobian calculations horrible and unbelievable As I listened and read during the years 1956 to 1974 I continually saw alternatives to the Jacobian and variable change method of computing probability density functions Further it was made clear by the work of A T James that computation of the density functions of the sets of roots of determinantal equations required a method other than Jacobian calculations and that the densities could be calculated using differential forms on manifolds It had become clear from the work of C S Herz and A T James that the expression of the noncentral multivariate density functions required integration with respect to Haar measures on locally compact groups Material on manifolds and locally compact groups had not yet reached the pages of multivariate books of the time and also much material about multivariate computations existed only in the journal literature or in unpublished sets of lecture notes In spirit being more a mathematician than a statistician the urge to write a book giving an integrated treatment of these topics found expression in 1974 1975 when I took a one year medical leave of absence from Cornell University During this period I wrote Techniques of Multivariate Calculation Writing a coherent treatment of the various methods made obvious required background material

Introduction to Computational Linguistics and its use for medical translations in the universities of Health Sciences Dr. Muhammad Khalid Mehmood Sajid, 2023-08-02 This book is written by Dr Muhammad Khalid Mehmood Sajid on computational linguistics and its use for medical translations in the universities of health sciences This book has 15 chapters 103 pages with a title and back cover page which describes the bio of Dr Muhammad Khalid Mehmood Sajid who is the main and key author of this book Dr Muhammad Khalid Mehmood Sajid has a Ph D in Applied Linguistics from Universiti Malaysia Pahang and is a Post doc Fellow Being an international scholar and educationist he has over 20 years of English teaching experience in Pakistani and Saudi Arabian Universities He also taught in UAE Malaysia and Sultanate of Oman He had been a lecturer at Qassim University He also worked as a faculty member at King Faisal University He was an Academic Coordinator in Army College Rawalpindi and a lecturer at Pakistan Airforce College Islamabad Presently he is working as English faculty in the College of Applied Medical Sciences English Department King Saud Bin Abdul Aziz University for Health Sciences Saudi Arabia His high quality research papers were published in Saudi Arabia UAE Malaysia India Pakistan USA Canada Turkey Europe Australia New Zealand South Africa and the Philippines He is also a recommended research writer and an author of Scopus Web of Science Having high Google Scholar citations he is also a member of the research board and a reviewer of many international Scopus and Web of Science journals Moreover he is also an English article writer and founder of the Applied Linguistics Group

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and spatial temporal data The text presents a comprehensive and up to date treatment of hierarchical and multilevel modeling for spatial and spatio temporal data within a Bayesian framework Over the past decade since the second edition spatial statistics has evolved significantly driven by an explosion in data availability and advances in Bayesian computation This edition reflects those changes introducing new methods expanded applications and enhanced computational resources to support researchers and practitioners across disciplines including environmental science ecology and public health Key features of the third edition A dedicated chapter on state of the art Bayesian modeling of large spatial and spatio temporal datasets Two new chapters on spatial point pattern analysis covering both foundational and Bayesian perspectives A new chapter on spatial data fusion integrating diverse spatial data sources from different probabilistic mechanisms An accessible introduction to GPS mapping geodesic distances and mathematical cartography An expanded special topics chapter including spatial challenges with finite population modeling and spatial directional data A thoroughly revised chapter on Bayesian inference featuring an updated review of modern computational techniques A dedicated GitHub repository providing R programs and solutions to selected exercises ensuring continued access to evolving software developments With refreshed content throughout this edition serves as an essential reference for statisticians data scientists and researchers working with spatial data Graduate students and professionals seeking a deep understanding of Bayesian spatial modeling will find this volume an invaluable resource for both theory and practice

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Journal of the American Statistical Association ,2006 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data **Biometrics** ,1994 Emphasizes the role of statistics and mathematics in the biological sciences

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Table of Contents Chapter 13 The Multivariate Gaussian People

1. Understanding the eBook Chapter 13 The Multivariate Gaussian People
 - The Rise of Digital Reading Chapter 13 The Multivariate Gaussian People
 - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 13 The Multivariate Gaussian People
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Chapter 13 The Multivariate Gaussian People
 - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 13 The Multivariate Gaussian People
 - Personalized Recommendations
 - Chapter 13 The Multivariate Gaussian People User Reviews and Ratings

- Chapter 13 The Multivariate Gaussian People and Bestseller Lists
- 5. Accessing Chapter 13 The Multivariate Gaussian People Free and Paid eBooks
 - Chapter 13 The Multivariate Gaussian People Public Domain eBooks
 - Chapter 13 The Multivariate Gaussian People eBook Subscription Services
 - Chapter 13 The Multivariate Gaussian People Budget-Friendly Options
- 6. Navigating Chapter 13 The Multivariate Gaussian People eBook Formats
 - ePub, PDF, MOBI, and More
 - Chapter 13 The Multivariate Gaussian People Compatibility with Devices
 - Chapter 13 The Multivariate Gaussian People Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Chapter 13 The Multivariate Gaussian People
 - Highlighting and Note-Taking Chapter 13 The Multivariate Gaussian People
 - Interactive Elements Chapter 13 The Multivariate Gaussian People
- 8. Staying Engaged with Chapter 13 The Multivariate Gaussian People
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Chapter 13 The Multivariate Gaussian People
- 9. Balancing eBooks and Physical Books Chapter 13 The Multivariate Gaussian People
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Chapter 13 The Multivariate Gaussian People
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Chapter 13 The Multivariate Gaussian People
 - Setting Reading Goals Chapter 13 The Multivariate Gaussian People
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Chapter 13 The Multivariate Gaussian People
 - Fact-Checking eBook Content of Chapter 13 The Multivariate Gaussian People
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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