

## 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  $\mu$  and  $\Sigma$ , where  $\mu$  is an  $n \times 1$  vector and  $\Sigma$  is an  $n \times n$  symmetric matrix. (We will assume for now that  $\Sigma$  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  $\Sigma$ . Now note that the eigenvectors,  $\text{eig}(\Sigma)$ , in a vector function that forms the generalized inverse of the quadratic form appear. Thus in the case  $c$  being an eigenvalue  $f(\mathbf{x}) = c$ , we obtain the (open) strip  $[-c, c]$ . The maximum value of the exponent in  $\Sigma$ , identified as  $c = \mu$  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 “strip” in  $(\mu, \mu + 1]$ -dimensional space centered at  $\mathbf{x} = \mu$ . The level surfaces of the Gaussian being an ellipsoid centered along the eigenvectors of  $\Sigma$ .

# Chapter 13 The Multivariate Gaussian People

**Daniel F McAuley**



## **Chapter 13 The Multivariate Gaussian People:**

**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

**Hierarchical Modeling and Analysis for Spatial Data** Sudipto Banerjee, Alan E. Gelfand, Bradley P. Carlin, 2025-09-23 Hierarchical Modeling and Analysis for Spatial Data Third Edition is the latest edition of this popular and authoritative text on Bayesian modeling and inference for spatial

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

### **Computational Modeling of Cognition and Behavior**

Simon Farrell,Stephan Lewandowsky,2018-02-22 This book presents an integrated framework for developing and testing computational models in psychology and related disciplines Researchers and students are given the knowledge and tools to interpret models published in their area as well as to develop fit and test their own models *Mathematical Reviews* ,2004

**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

**Spoken Language Processing** Xuedong Huang,Alejandro Acero,Hsiao-Wuen Hon,2001 Spoken Language Processing draws on the latest advances and techniques from multiple fields computer science electrical engineering acoustics linguistics mathematics psychology and beyond Starting with the fundamentals it presents all this and more Essential background on speech production and perception probability and information theory and pattern recognition Extracting information from the speech signal useful representations and practical compression solutions Modern speech recognition techniques hidden Markov models acoustic and language modeling improving resistance to environmental noises search algorithms and large vocabulary speech recognition Text to speech analyzing documents pitch and duration controls trainable synthesis and more Spoken language understanding dialog ma *Proceedings* ,2003

*Oceans 2005, Europe ,2005 Technometrics ,1997 Handbook of Applied Hydrology, Second Edition* Vijay P. Singh,2016-03-07 Fully Updated Hydrology Principles Methods and Applications Thoroughly revised for the first time in 50 years this industry standard resource features chapter contributions from a who s who of international hydrology experts Compiled by a colleague of the late Dr Chow Chow s Handbook of Applied Hydrology Second Edition covers scientific and engineering fundamentals and presents all new methods processes and technologies Complete details are provided for the full range of ecosystems and models Advanced chapters look to the future of hydrology including climate change impacts extraterrestrial water social hydrology and water security Chow s Handbook of Applied Hydrology Second Edition covers The Fundamentals of Hydrology Data Collection and Processing Hydrology Methods Hydrologic Processes and Modeling Sediment and Pollutant Transport Hydrometeorologic and Hydrologic Extremes Systems Hydrology Hydrology of Large River and Lake Basins Applications and Design The Future of Hydrology Tietz Fundamentals of Clinical Chemistry Edward R. Ashwood,Joan E. Aldrich,Norbert W. Tietz,1996 TIETZ FUNDAMENTALS OF CLINICAL CHEMISTRY 5th Edition continues its tradition of accuracy and completeness for students as well as institutions The authors have rewritten the chapters to read at a level more appropriate to less advanced students At the same time they have incorporated the latest information The result is a very up to date accurate text **AMSTAT News ,1996 Colour Image Science** Lindsay MacDonald,M. Ronnier Luo,2002-10-22 The scope and importance of colour image science has grown rapidly in recent years In parallel with the proliferation of consumer imaging products the capabilities of colour displays printers and digital cameras increase New challenges for colour image science are emerging as cross media image reproduction is applied in Internet and multimedia displays motion pictures digital television and augmented reality systems Colour Image Science takes an interdisciplinary approach combining aspects of human vision with colour image capture processing and reproduction Colour Vision How we see and remember colours Multispectral Imaging Capturing and storing images in more than 3 channels Image Processing Correcting image colours and accessing databasess Gamut Mapping How to render colours in cross media image reproduction Image Quality Metrics and methods for assessing images Colour Image Science will appeal to a wide readership including scientists and engineers involved in the research and development of colour imaging products It will also be a valuable reference text for post graduate students in computer science digital imaging and multimedia programmes **Science Citation Index ,1994** Vols for 1964 have guides and journal lists **Sixth Brazilian Symposium on Neural Networks** Carlos H. C. Ribeiro,Felipe M. G. França,2000 With 46 papers from the November 2000 conference in Rio de Janeiro this volume represents the work of computer scientists artificial intelligence researchers and engineers from around the world They address issues like neurosymbolic processing neural computation scalars CDMA and TCMA based neural nets genetic algorithms PARMA modeling hierarchical neural models web text mining inverse kinematics problems in robot control image compression and morphological rules of similarity Also included are abstracts of 24 other papers originally

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