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focus on understanding the stochastic process and how it is used in supervised learning. Secondly, we will discuss practical matters regarding the role of hyper-parameters in the covariance function, the marginal likelihood and the automatic Occam's razor. For broader introductions to Gaussian processes, consult [1], [2].

#### 1 Gaussian Processes

The Gaussian Processes Classifier is a classification machine learning algorithm. Gaussian Processes are a generalization of the Gaussian probability distribution and can be used as the basis

for sophisticated non-parametric machine learning algorithms for classification and regression. They are a type of kernel model, like SVMs, and unlike SVMs, they are capable of predicting highly ...

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