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 moment 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 commonly 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 on we will have occasion to relax that constraint). We have the following form for the density function:
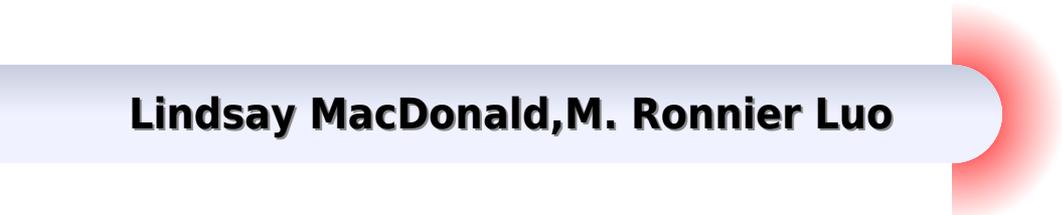
$$p(x \mid \mu, \Sigma) = \frac{1}{(2\pi)^{n/2}|\Sigma|^{1/2}} \exp\left\{ -\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu) \right\},$$

where x is a vector in $\mathbb{R}^n$. The density can be integrated over volumes in $\mathbb{R}^n$ to assign probability mass to those volumes.

The geometry of the multivariate Gaussian is essentially that associated with the quadratic form $f(x) = \frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)$ in the exponent of the density. Recall our discussion in Chapter ??, where we showed that a quadratic form $f(x)$ at a prescribed-with-level surfaces, i.e. surfaces of the form $f(x) = c$ for fixed c, being ellipsoids oriented along the eigenvectors of the matrix Σ. Now note that the exponential, $\exp(\cdot)$, is a scalar function that leaves the geometrical features of the quadratic form intact. That is, for any x lying on an ellipsoid $f(x) = c$, we obtain the value $\exp(-c)$. The maximum value of the exponential is 1, obtained at $x = \mu$ where $f(x) = 0$. The paraboloid $f(x)$ increases to infinity as we move away from $x = \mu$, thus we obtain a "bump" in $(n+1)$-dimensional space centered at $x = \mu$. The level surfaces of the Gaussian bump are ellipsoids oriented along the eigenvectors of Σ.

Chapter 13 The Multivariate Gaussian People

Lindsay MacDonald,M. Ronnier Luo

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 determinental 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 ofC 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 oflecture 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 re quired 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

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