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3. The Gaussian Kernel

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Consistency I Consistency Essentially Means That The Marginals Of Any Distribution Correspond To The Distribution Of That Lower Dimensional Object. I Let $G^Tbe A$ Nite Subset As Before, With PG() = PTH1TG(). I Then Let $GI^Gbe The One Or Variable Integrated Out" Marginal In The Sense Of <math>PMarg = RPGdPi$. I Consistency Means PMarg = PGI = PTH1TGII Example: If T=R, G2Rd With GIPMarg = RPGdPi.

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