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Hierarchical Gaussian Processes Model for Multi-task Learning

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Highlights

- A Hierarchical Gaussian Process Multi-task Learning (HGPM) method.
- Effectively utilizing the explicit correlation prior information among tasks.
- A much lower computational complexity than the cross-covariance-based methods.
- A multi-kernel learning method for learning non-stationary function.
- Experiment on both toy and real-world datasets for demonstrating its superiority.

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