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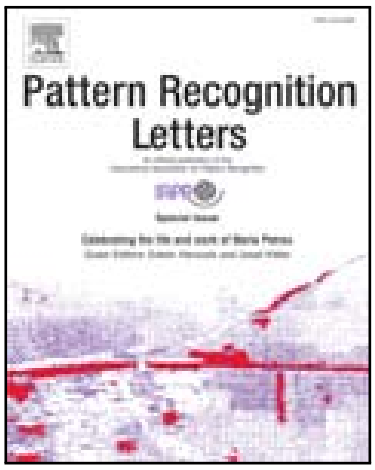

Asymmetric kernel in Gaussian Processes for learning target variance

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Highlights

- Training the Gaussian Process regression model on training centers only, which makes is applicable on large datasets.
- An asymmetric kernel formulation of the Gaussian Process regression model that adds to its descriptiveness.
- Learning individualized kernel metrics per data center.
- Effective use of the available training samples when learning the individualized kernel metrics.
- Learning for each data center not only the appropriate size but also the shape in the kernel metric.

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