

Exercise: Conditioning a bivariate Gaussian

Consider a bivariate Gaussian distribution $p(x_1, x_2)$.

1. What is $p(x_2|x_1)$? Simplify your answer by expressing it in terms of ρ , σ_2 , σ_1 , μ_1, μ_2 and x_1 .
2. Assume $\sigma_1 = \sigma_2 = 1$. What is $p(x_2|x_1)$ now?