

Look at exponent.

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$$-\frac{1}{2} \begin{pmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{pmatrix}^T \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix} \begin{pmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{pmatrix} =$$

$$= -\frac{1}{2} \begin{bmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{bmatrix}^T \begin{bmatrix} I & 0 \\ -\Sigma_{22}^{-1} \Sigma_{21} & I \end{bmatrix} \begin{bmatrix} (\Sigma / \Sigma_{22})^{-1} & 0 \\ 0 & \Sigma_{22}^{-1} \end{bmatrix} \begin{bmatrix} I & -\Sigma_{12} \Sigma_{22}^{-1} \\ 0 & I \end{bmatrix} \begin{pmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{pmatrix} =$$

$$= -\frac{1}{2} \begin{bmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{bmatrix}^T \begin{bmatrix} I & 0 \\ -\Sigma_{22}^{-1} \Sigma_{21} & I \end{bmatrix} \begin{bmatrix} (\Sigma / \Sigma_{22})^{-1} & -(\Sigma / \Sigma_{22})^{-1} \Sigma_{12} \Sigma_{22}^{-1} \\ 0 & \Sigma_{22}^{-1} \end{bmatrix} \begin{pmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{pmatrix} =$$

$$= -\frac{1}{2} \begin{bmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{bmatrix}^T \begin{bmatrix} (\Sigma / \Sigma_{22})^{-1} & -(\Sigma / \Sigma_{22})^{-1} \Sigma_{12} \Sigma_{22}^{-1} \\ -\Sigma_{21} \Sigma_{22}^{-1} (\Sigma / \Sigma_{22})^{-1} & \Sigma_{22}^{-1} \end{bmatrix} \begin{pmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{pmatrix}$$

$$= -\frac{1}{2} \left( x_1 - \mu_1 - \Sigma_{21} \Sigma_{22}^{-1} (x_2 - \mu_2) \right)^T (\Sigma / \Sigma_{22})^{-1} \left( x_1 - \mu_1 - \Sigma_{21} \Sigma_{22}^{-1} (x_2 - \mu_2) \right) -$$

$$\underbrace{-\frac{1}{2} (x_2 - \mu_2)^T \Sigma_{22}^{-1} (x_2 - \mu_2)}_{p(x_2)}$$

$$\Rightarrow p(x_1 | x_2) \propto \exp \left( -\frac{1}{2} (x_1 - \mu_1 - \Sigma_{21} \Sigma_{22}^{-1} (x_2 - \mu_2))^T (\Sigma / \Sigma_{22})^{-1} (x_1 - \mu_1 - \Sigma_{21} \Sigma_{22}^{-1} (x_2 - \mu_2)) \right)$$

$$\Rightarrow \text{mean: } \mu_{1|2} = \mu_1 + \Sigma_{21} \Sigma_{22}^{-1} (x_2 - \mu_2)$$

$$\text{Variance: } \Sigma_{1|2} = \Sigma / \Sigma_{22} = \Sigma_{11} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{21}$$