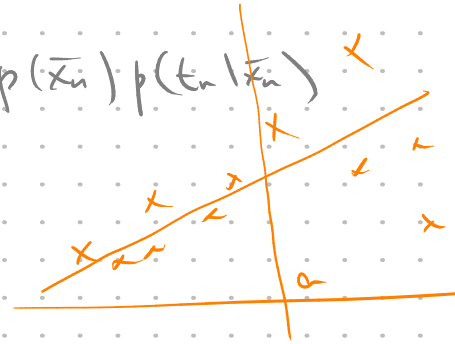


$$p(C_1|\bar{x}) = \frac{p(C_1)p_1(\bar{x})}{p(C_1)p_1(\bar{x}) + p(C_2)p_2(\bar{x})}$$

$$D = \{(\bar{x}_n, t_n)\}_{n=1}^N, \quad t_n \in \{0, 1\}$$

$$p(\bar{x}_n, t_n) = p(t_n)p(\bar{x}_n|t_n) = p(\bar{x}_n)p(t_n|\bar{x}_n)$$

$$p(t_n|\bar{x}_n)$$



$$p(\underline{w}|D) \propto p(\underline{w})p(D|\underline{w}) = \mathcal{N}(\underline{w}|\bar{0}, \underline{\alpha}\underline{I}) \prod_n \mathcal{N}(y_n|\underline{w}^T \bar{x}_n, \beta)$$

$$\mathcal{N}(\underline{w}|\bar{0}, \begin{pmatrix} \alpha_1 & & 0 \\ & \alpha_2 & \\ 0 & & \alpha_d \end{pmatrix})$$

$$\underline{\mathcal{M}}: \bar{\theta}, \bar{\alpha}$$

$$p(\bar{x}|\bar{\theta}, \bar{\alpha})$$

$$p(\bar{\theta}|D; \bar{\alpha}) = \frac{p(\bar{\theta}|\bar{\alpha})p(D|\bar{\theta}, \bar{\alpha})}{p(D|\bar{\alpha})} \xrightarrow{\bar{\alpha}} \max$$

$$\log p(D|\alpha, \beta) \xrightarrow{\alpha, \beta} \max$$

$$\frac{\partial \log p}{\partial \alpha} = \dots = 0$$

$$\frac{\partial \log p}{\partial \beta} = \dots = 0$$

$$\begin{cases} \alpha = f(\alpha, \beta) \\ \beta = g(\alpha, \beta) \end{cases}$$

$$\bar{x} = f(\bar{x})$$

