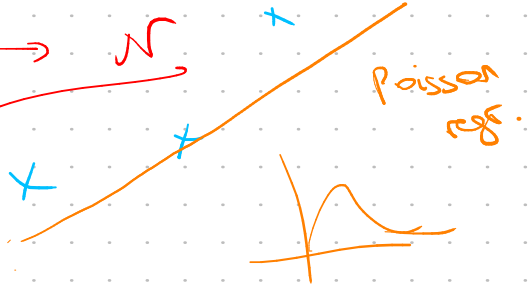


$p(x)$

$$\frac{1}{n} \sum p(x_n)$$

$\rightarrow \mathcal{N}$



$$y = \hat{y} + \varepsilon$$

$$y = \tilde{y} \cdot \varepsilon$$

$$\log y = \log \hat{y} + \log \varepsilon$$

$$p(\bar{w}) = \mathcal{N}(\bar{w} | \bar{0}, \frac{\sigma^2}{n})$$

$$\alpha = \frac{\sigma^2}{\sigma_0^2}$$

$$p(\bar{w}) \propto \text{Lapl}(\bar{w} | \bar{0}, \alpha) \propto e^{-\alpha \cdot \sum |w_i|}$$