Training ТЕХНИЧЕСКИЙ СЛАЙД (НА ДОСКЕ)

$$P(w, y|X) = P(y|X, w)P(w)$$

$$P(y|w, X) = \mathcal{N}(y|w^T X, \sigma^2 I)$$

$$P(w) = \mathcal{N}(w|0, \gamma^2 I)$$

$$P(w|y, X) = \frac{P(w, y|X)}{P(y|X)} \propto P(w, y|X)$$

$$P(w, y|X) \to \max_w$$