

Continuous mixture of Gaussians

$$p(x \mid \textcolor{red}{w}) = \int p(x \mid t, \textcolor{red}{w}) p(t) dt$$

$$p(t) = \mathcal{N}(0, I)$$

$$p(x \mid t, \textcolor{red}{w}) = \mathcal{N}(\mu(t, \textcolor{red}{w}), \Sigma(t, \textcolor{red}{w}))$$

