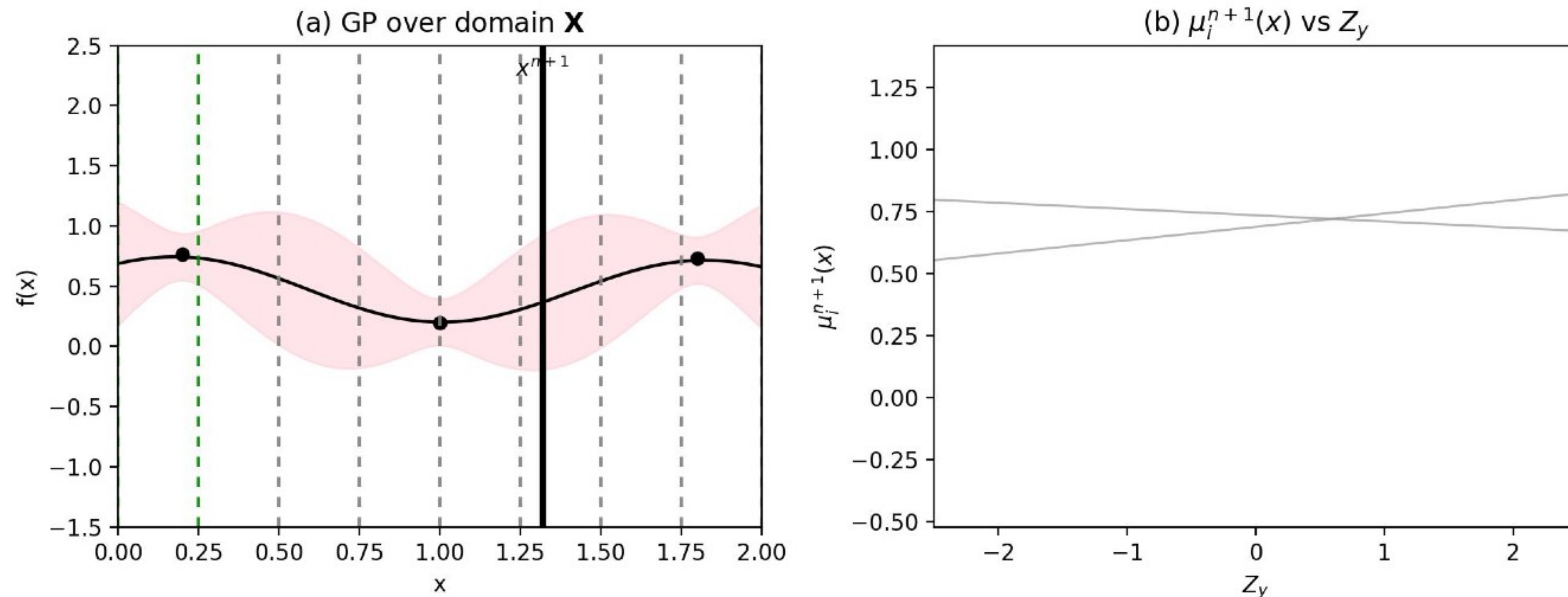# Discretization and Linear-Envelope - 3

Scott et al 2011

For each discrete point x_j, an **updated posterior mean** formulation is obtained using the reparameterization trick

Discretization and Linear-Envelope - 4

Scott et al 2011

We have obtained linear expressions that describe the updated posterior mean $\mu_y^{n+1}(x_j)$ at every discrete point.