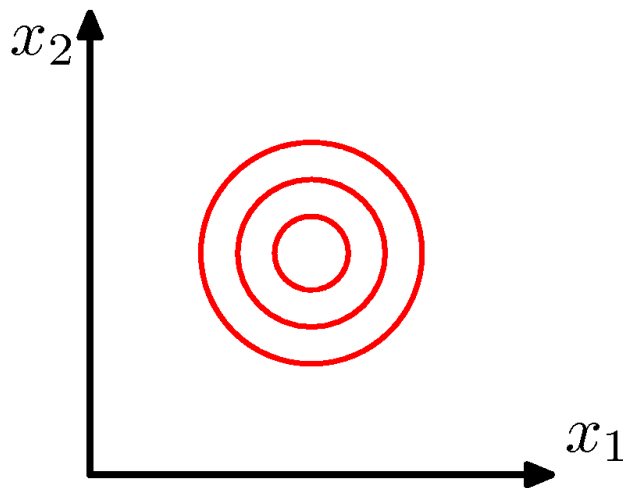


$$P(X=\mathbf{x}_j)=\frac{1}{(2\pi)^{m/2} \|\Sigma\|^{1/2}} \exp\left[-\frac{1}{2}(\mathbf{x}_j - \mu)^T \Sigma^{-1}(\mathbf{x}_j - \mu)\right]$$



$\Sigma \propto$  identity matrix