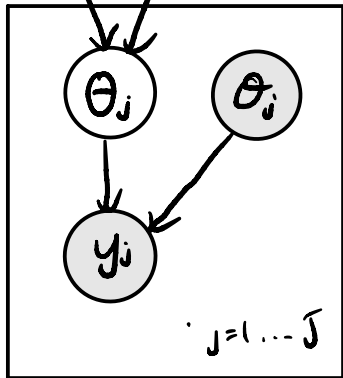$$P(\theta_i \mid \mu, \tau) = N(\mu, \tau)$$

$$P(y_i \mid \theta_j, \sigma_i) = N(\theta_j, \sigma_i)$$

$J = 1 \ldots J$