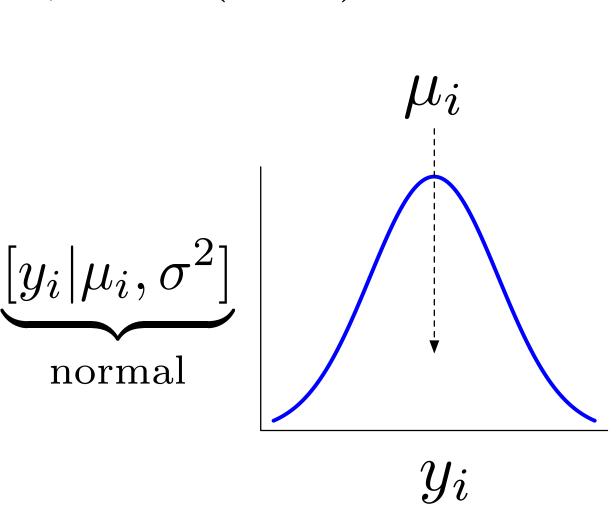$$\boldsymbol{\theta} = (\beta_0, \beta_1)'$$

$$\mu_i = g(\boldsymbol{\theta}, x_i) = \beta_0 + \beta_1 x_i$$

$$\mu_i$$

$$\underbrace{[y_i | \mu_i, \sigma^2]}_{\text{normal}}$$

$$y_i$$