

predictor matrix
 X (observed)

coefficients
 $\beta \sim \text{some prior}$

linear predictor value
 $\xi = X\beta$

parameters link function
 $\theta_{LF} \sim \text{some prior}$

(inverse) link function

predicted central tendency
 $\eta = LF(\xi, \theta_{LF})$

parameters likelihood
 $\theta_{LH} \sim \text{some prior}$

likelihood function

likelihood of data
 $y \sim LH(\eta, \theta_{LH})$

