$$y \sim \mathcal{N}(\mu, \sigma^{2}) \Rightarrow y \sim \operatorname{St}\left(y; \gamma, \frac{\beta(1+v)}{v\alpha}, 2\alpha\right)$$

$$(\mu, \sigma^{2}) \sim \frac{\beta^{\alpha}\sqrt{v}}{\Gamma(\alpha)\sqrt{2\pi\sigma^{2}}} \left(\frac{1}{\sigma^{2}}\right)^{\alpha+1} \exp\left(-\frac{2\beta+v(\gamma-\mu)^{2}}{2\sigma^{2}}\right)$$

$$\gamma \qquad v \qquad \alpha \qquad \beta$$
Neural Network f_{θ}