



$$z_n \sim \mathcal{N}_k(0, I)$$

$$x_n \sim \mathcal{N}_d(z_n \cdot w^T + w_0, I)$$

$$w \sim \mathcal{N}_{d \times k}(0, I)$$

$$w_0 \sim \mathcal{N}(0, I)$$