



$$\mathbf{z}_n \sim \mathcal{N}_k(\mathbf{0}, \mathbf{I})$$

$$\mathbf{x}_n \sim \mathcal{N}_d(f(\mathbf{z}_n : \boldsymbol{\beta}, \boldsymbol{\alpha}), \mathbf{I})$$

$$\boldsymbol{\beta}_0 \sim \mathcal{N}_{k \times d_0}(\mathbf{0}, \mathbf{I})$$

$$\boldsymbol{\alpha}_0 \sim \mathcal{N}_{d_0}(\mathbf{0}, \mathbf{I})$$

$$\boldsymbol{\beta}_1 \sim \mathcal{N}_{d_0 \times d_1}(\mathbf{0}, \mathbf{I})$$

$$\boldsymbol{\alpha}_1 \sim \mathcal{N}_{d_1}(\mathbf{0}, \mathbf{I})$$