

Normal:

$$\log \text{posterior} \propto \log \left( \prod_{i=1}^n e^{-\frac{1}{2} \left( \frac{\beta_i}{s_i} \right)^2} \cdot \prod_{i=1}^n e^{-\frac{1}{2} (y_i - x_i^T \beta)^2} \right)$$

$$\propto \sum_{i=1}^n -\frac{1}{2} \left( \frac{\beta_i}{s_i} \right)^2 + \sum_{i=1}^n -\frac{1}{2} (y_i - x_i^T \beta)^2$$

$$\propto \sum_{i=1}^n \frac{1}{2} (y_i - x_i^T \beta)^2 + \frac{1}{2} \sum_{i=1}^n \left( \frac{1}{s_i} \right)^2 \beta_i$$

$\therefore$  Which is ridge

Laplace:

$$\log \text{posterior} \propto \log \left( \prod_{i=1}^n e^{\left( \frac{-\beta_i}{s_i} \right)} + \prod_{i=1}^n e^{-\frac{1}{2} (y_i - x_i^T \beta)^2} \right)$$

$$\propto \sum_{i=1}^n \frac{|\beta_i|}{s_i} - \frac{1}{2} \sum_{i=1}^n (y_i - x_i^T \beta)^2$$

$$\propto \frac{1}{2} \sum_{i=1}^n (y_i - x_i^T \beta)^2 + \sum_{i=1}^n \frac{|\beta_i|}{s_i}$$

$\therefore$  Which is lasso.