

Likelihood of multiple observations

$$\Pr(d|P)$$

$$d = y = \begin{Bmatrix} y_1 \\ y_2 \\ y_3 \\ \vdots \\ y_N \end{Bmatrix}$$

$$y_i \sim \text{Normal}(\mu, \sigma)$$

$$\Pr(d|\mu, \sigma) = \Pr(y_1 | N(\mu, \sigma)) \cdot \Pr(y_2 | N(\mu, \sigma)) \cdot \dots$$

$$= \prod \Pr(y_i | N(\mu, \sigma))$$

$$X = e^{\log(X)}$$

$$\Pr(d | \mu, \sigma) = e$$

$$\log \Pr(d | \mu, \sigma)$$

$$\rightarrow \log(\Pr(d | \mu, \sigma))$$

$$\log \left(\prod \Pr(y_i | N(\mu, \sigma)) \right)$$

$$\log(x \cdot y) = \log(x) + \log(y)$$

$$\rightarrow \sum_i \log(\Pr(y_i | \mu, \sigma))$$

$$Pr(p/d) = \frac{L(d/p) \cdot Prior(p)}{norm}$$

$$Pr(p/d) = e^{(\log(L(d/p)) + \log(Prior(p)) - norm)}$$