Firstly equal the two expressions and then rearrange to find
$$\Sigma_0$$
:

 $Mw = \frac{1}{\sigma^2} \left(\frac{1}{\sigma^2} X^T X + \Sigma_0^{-1} \right)^{-1} X^T t$

$$\widehat{\nabla} = (\overline{X_i} \times + N Y \widehat{I})_{i} \overline{X_i} \widehat{F}$$

$$\hat{\omega} = (X_{\perp} X + N Y I)_{\perp} X_{\perp} F$$

$$\hat{\omega} = (X^T X + N \lambda I)^{-1} X^T \xi$$

$$\hat{\omega} = \hat{\omega}$$

$$\widehat{\mathcal{W}} = (X^T X + N \lambda \overline{I})^T X^T \underline{E}$$

$$\widehat{\mathcal{M}} = \widehat{\mathcal{W}}$$

- (=xxx+Zo) XTE = (XX+NXI) XTE

$$\hat{w} = (x_{\perp} x + N y_{\perp})_{\perp} x_{\perp} \hat{E}$$

$$\hat{w} = \hat{w}$$

$$\hat{\omega} = (X^T X + N \lambda I)^T X^T \xi$$

$$M = \hat{\omega}$$

== (XTX + Z=) = (XTX + N) =

 $\frac{1}{\sigma^2} \left(\underline{X}^{\mathsf{T}} \underline{X} + \lambda \lambda \underline{I} \right) = \frac{1}{\sigma^2} \underline{X}^{\mathsf{T}} \underline{X} + \underline{Z}_0^{\mathsf{T}}$

 $\frac{1}{2} = \frac{\sigma^2}{2} = \frac{1}{2}$

BNAI = E