

$$\mathcal{L}(u, \boldsymbol{\sigma}; \boldsymbol{d}) = \int \log \frac{d\mu_0}{d\nu} - \frac{1}{2} \log(\det(\Sigma)) - \frac{1}{2} \|\Sigma^{-1/2}(\boldsymbol{d} - Hu)\|^2 \nu(du, d\boldsymbol{\sigma}).$$