

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