

5.41 Using 5.162,

$$p(\mathbf{w}|\alpha) = \mathcal{N}(\mathbf{w}|\mathbf{0}, \alpha^{-1}\mathbf{I})$$

And using 5.181,

$$p(\mathcal{D}|\mathbf{w}) = \prod_{n=1}^N y(\mathbf{x}_n, \mathbf{w})^{t_n} (1 - y(\mathbf{x}_n, \mathbf{w}))^{(1-t_n)}$$

Assuming that the mode is at  $\mathbf{w}_{MAP}$ , and identifying that

$$f(\mathbf{w}) = \left( \prod_{n=1}^N y(\mathbf{x}_n, \mathbf{w})^{t_n} (1 - y(\mathbf{x}_n, \mathbf{w}))^{(1-t_n)} \right) (\mathcal{N}(\mathbf{w}|\mathbf{0}, \alpha^{-1}\mathbf{I}))$$

and

$$Z = p(\mathcal{D}|\alpha)$$

Applying 4.135, we get:

$$p(\mathcal{D}|\alpha) \simeq \left( \prod_{n=1}^N y(\mathbf{x}_n, \mathbf{w})^{t_n} (1 - y(\mathbf{x}_n, \mathbf{w}))^{(1-t_n)} \right) (\mathcal{N}(\mathbf{w}_{MAP}|\mathbf{0}, \alpha^{-1}\mathbf{I})) \frac{(2\pi)^{W/2}}{|\mathbf{A}|^{1/2}}$$

$$\begin{aligned} \implies \ln p(\mathcal{D}|\alpha) &\simeq \ln \left( \left( \prod_{n=1}^N y_n^{t_n} (1 - y_n)^{(1-t_n)} \right) \right. \\ &\quad \left. (\mathcal{N}(\mathbf{w}_{MAP}|\mathbf{0}, \alpha^{-1}\mathbf{I})) \frac{(2\pi)^{W/2}}{|\mathbf{A}|^{1/2}} \right) \end{aligned}$$

$$\begin{aligned} &= \left( \sum_{n=1}^N (t_n \ln y_n + (1 - t_n) \ln(1 - y_n)) \right) \\ &+ (\ln \mathcal{N}(\mathbf{w}_{MAP}|\mathbf{0}, \alpha^{-1}\mathbf{I})) + \frac{W}{2} \ln(2\pi) - \frac{1}{2} \ln |\mathbf{A}| \end{aligned}$$

$$= \sum_{n=1}^N (t_n \ln y_n + (1 - t_n) \ln(1 - y_n))$$

$$\begin{aligned}
& + \ln \left( \frac{1}{(2\pi)^{W/2} |\alpha^{-1} \mathbf{I}|^{1/2}} \exp \left\{ -\frac{\alpha \mathbf{w}_{MAP}^T \mathbf{w}_{MAP}}{2} \right\} \right) + \frac{W}{2} \ln(2\pi) - \frac{1}{2} \ln |\mathbf{A}| \\
& = \sum_{n=1}^N (t_n \ln y_n + (1 - t_n) \ln(1 - y_n)) \\
& - \frac{W}{2} \ln(2\pi) + \frac{W}{2} \ln \alpha - \frac{\alpha \mathbf{w}_{MAP}^T \mathbf{w}_{MAP}}{2} + \frac{W}{2} \ln(2\pi) - \frac{1}{2} \ln |\mathbf{A}| \\
& = - \left( - \sum_{n=1}^N (t_n \ln y_n + (1 - t_n) \ln(1 - y_n)) + \frac{\alpha}{2} \mathbf{w}_{MAP}^T \mathbf{w}_{MAP} \right) \\
& \quad + \frac{W}{2} \ln \alpha - \frac{1}{2} \ln |\mathbf{A}| \\
& = -E(\mathbf{w}_{MAP}) + \frac{W}{2} \ln \alpha - \frac{1}{2} \ln |\mathbf{A}|
\end{aligned}$$

which is the same as the result in 5.183.

NOTE: In PRML, the final “const” term in Equation (5.183) should be omitted.