

$$P(x', y' | \theta) = p(x' | y', \theta) p(y').$$

$$= ((2\pi)^{\frac{D}{2}} \prod_{j=1}^D \sigma_j^2)^{-\frac{1}{2}} \exp(-\sum (2\sigma_j^2)^{-1} (x_j^i - \mu_{kj}^i)^2) (dx_i).$$

$$-\log p(y'', x'', \dots, y'', x'') | \theta = \sum_{i=1}^N (\log p(x^i | y^i, \theta) + \log p(y^i | \theta)).$$

$$= -\left[\log \left[\left(\prod_{j=1}^D 2\pi\sigma_j^2 \right)^{\frac{N}{2}} \right] + \sum_{i=1}^N \log dx_i - \sum_{n=1}^N \sum_{m=1}^D (2\sigma_m^2)^{-1} (x_m - \mu_{k_m}^n)^2 \right]$$

$$= -\frac{1}{2} \sum_{j=1}^D \log 2\pi\sigma_j^2 - \sum_{i=1}^N \log dx_i + \sum_{n=1}^N \sum_{m=1}^D (2\sigma_m^2)^{-1} (x_j - \mu_{k_m}^n)^2$$

$$\begin{aligned}
 c). \quad \frac{\partial (\log l(\theta))}{\partial \mu_{ki}} &= \frac{\partial \sum_{m=1}^N \left(\frac{1}{2} \log \left(\prod_{i=1}^D 2\pi \theta_i^2 \right) + \sum_{i=1}^D \frac{1}{2\theta_i^2} (x_i^m - \mu_{y(m),i})^2 - \log d_{y_i} \right)}{\partial \mu_{ki}} \\
 &= - \sum_{i,j}^N \mathbb{1}[y = k] (x_{ij} - \mu_{kj}) \frac{1}{\sigma^2}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial (-\log l(\theta))}{\partial \sigma_j^2} &= \frac{\partial \sum_{m=1}^N \left(\frac{1}{2} \log \left(\prod_{i=1}^D 2\pi \theta_i^2 \right) + \sum_{i=1}^D \frac{1}{2\theta_i^2} (x_i^m - \mu_{y(m),i})^2 - \log d_{y_i} \right)}{\partial \sigma_j^2} \\
 &= \frac{1}{2} \sum_m^N \sum_{n=1}^D \mathbb{1}(n=i) \left[(\sigma_n^2)^{-1} - (\sigma_n^2)^{-2} (x_n^m - \mu_{y(m),n})^2 \right] \\
 &= \frac{N}{2\sigma_j^2} - \sum_{i=1}^N (x_{ij} - \mu_{kj})^2 \frac{1}{2\sigma_j^4}
 \end{aligned}$$