

test =

Handwritten matrix representation of a linear model. A large curly brace on the left is labeled rM . To its right is a matrix with rows labeled w_1, w_2, \dots, w_m and columns labeled w_1, w_2, w_3 . The entries are handwritten in red ink. The first row (w_1) has entries $\mu_{11}, \sigma_{11}, \mu_{12}, \sigma_{12}, \mu_{13}, \sigma_{13}$. The second row (w_2) has entries $\mu_{21}, \sigma_{21}, \mu_{22}, \sigma_{22}, \mu_{23}, \sigma_{23}$. The third row (w_m) has entries $\mu_{m1}, \sigma_{m1}, \mu_{m2}, \sigma_{m2}, \mu_{m3}, \sigma_{m3}$. A yellow highlight is drawn around the first row and the first column entries ($\mu_{11}, \sigma_{11}, \mu_{12}, \sigma_{12}, \mu_{13}, \sigma_{13}$).

μ_T G_T

○ 伏化策略

- 1° 全局一个 σ
- 2° 每个 VW 一个 σ , 共 283 个 σ
- 3° 每个样本一个 σ , 共 m 个 σ
- 4° 每个样本, 每个 VW 都有一个独立 σ

→ 如何做

$$\sigma_{\text{idea}} = 10^{-5}$$

$$G_{\text{GL}} = -\frac{1}{2} \left(\log 2\pi + \log \sigma_{11}^2 + \frac{(W_{11} - \mu_{11})^2}{\sigma_{11}^2} \right)$$

$$G_{\text{iden}} = -\frac{1}{2} \left(\log 2\pi + \log (10^{-5}) \right)$$

$$G_{\text{ref}} = -\frac{1}{2} \left(\log 2\pi + \log \sigma_{\tau}^2 + \frac{(W_{11} - \mu_{\tau})^2}{\sigma_{\tau}^2} \right)$$

$\sqrt{x} = \sigma^2$
 $y = \log x + \frac{\text{MSE}}{x}$
 $y' = \frac{1}{x} - \frac{\text{MSE}}{x^2} = 0$
 $\frac{1}{x} = \frac{\text{MSE}}{x^2}$
 $x = \text{MSE}$
 $\sigma^2 = \text{MSE}$
 $\sigma = \sqrt{\text{MSE}}$