Errata

(Mathematical Introduction to Data Science by Sven A. Wegner) May 9, 2025

■ Page 8, Line -4:

$$\sum_{i=1}^{n} (x_i - \overline{x})(y_i - \overline{y}) = \sum_{i=1}^{n} x_i y_i - \overline{y} \sum_{i=1}^{n} x_i - \overline{x} \sum_{i=1}^{n} y_i + n \overline{x} \overline{y}$$

■ Page 9, Line -3:

$$0 = \sum_{i=1}^{n} (ax_i + b - y_i) = a \sum_{i=1}^{n} x_i + nb - \sum_{i=1}^{n} y_i = an\overline{x} + nb - n\overline{y},$$

- Page 13, Line 10: ... constant random variable av.
- Page 13, Line -5: since $\overline{x^{(n)^2}} = \operatorname{var}(x^{(n)}) + \overline{x^{(n)}}^2$ as the sum ...
- Page 15, Line -9: $\cdots + \frac{2}{n^2} \sum_{i < j} x_i x_j \operatorname{E}(\mathcal{E}_i) \operatorname{E} \mathcal{E}_j)$
- Page 16, Line 10: ..., i.e., $f^*(x) = \langle a^*, x \rangle + b^*$...
- Page 14, Line -2: If the latter is the case, then $\operatorname{sign}(r_{xy}) = \operatorname{sign}(\langle \mathbf{u}, \mathbf{v} \rangle) = \cdots$
- Page 17, Line 13: ... we calculate (with just for now $\phi(\tilde{a}) = \langle \tilde{a}, X^{T}X\tilde{a} \rangle$):
- Page 23, Line 9: In the picture it must be the z-axis.
- Page 23, Line -3: ... and $(w,b) = (w_1, \ldots, \frac{w_d}{d}, b)$ for ...
- Page 24, Line 16: $P[Y_i(f) = y_i \text{ for all } i] = \cdots$
- Page 24, Line 18: $L: \{f: \mathbb{R}^d \to (0,1) \mid f \text{ logistic function}\} \to \mathbb{R}$
- Page 26, Line 13: h'(t) = sig(t) + 1
- Page 27, Line 18: ... the data overlaps if for every $w \in \mathbb{R}^{d+1} \setminus \{0\}$ there exists ...
- Page 27, Line 22: ..., the rounded logistic logistic regressor, ...
- Page 27, Line -10: if $sig(\langle w, \hat{x} \rangle) \ge 1/2$
- Page 37, Line 1:

```
1: function K-NN CLASSIFIER(D, k, x)

2: D' \leftarrow D, A \leftarrow \emptyset

3: for j \leftarrow 1 to k do

4: z^* \leftarrow \operatorname{argmin}_{z \in D'} \rho(x, \pi_1(z))

5: A \leftarrow A \cup \{z^*\}, D' \leftarrow D' \setminus \{z^*\}

6: for y in Y do

7: N(y) \leftarrow \#\{a \in A \mid \pi_2(a) = y\}

8: \ell \leftarrow \operatorname{argmax}_{y \in Y} N(y)

9: return \ell
```

Here, $\pi_2(x,y) = y$ denotes the projection onto the second entry of $(x,y) \in D$ and y^* is the label of z^* .

- Page 39, Line 9: ... and k < n.
- Page 39, Line 10: The calculation of the k-neareast neighbors of x can be implemented such that at most $(n \cdot d \cdot k)$ -many mulitplikations have to be carried out.
- Page 39, Line 14: In the Euklidean metric, it requires (d-1)-many multiplications to compute one distance if we omit the root, which we can do as it does not change the argmin. This leads to

$$(d-1)\cdot (n+(n-1)+\cdots+(n-k+1)) \leqslant C \cdot d \cdot k \cdot n$$

multiplikationen with a suitable $C \in \mathbb{N}$.

■ Page 40, Line 3: ..., we choose k-nearest neighbors x_1, \ldots, x_k of x and denote their labels by y_1, \ldots, y_k .

■ Page 40, Line 9:
$$f: X \to Y$$
, $f(x) = \frac{\sum_{i=1}^{k} w(x_i, x) \cdot y_i}{\sum_{i=1}^{k} w(x_i, x)}$

■ Page 41, Line 5:
$$\tilde{x}^{(i)} = \left(a + \frac{(x_1^{(i)} - \min_{j=1,...,n} x_1^{(j)})(b-a)}{\max_{j=1,...,n} x_1^{(j)} - \min_{j=1,...,n} x_1^{(j)}}, \dots \right)$$

- Page 41, Line 7: $\tilde{x}^{(i)} = \left(\frac{x_1^{(i)} \overline{x_1^{(i)}}}{\sigma_1}, \dots\right)$
- Page 42, Line 14: $\rho(x^{(1)}, x^{(4)}) = 3.681$
- Page 46, Line 1: We discuss some of these methods in Exercise 3.10.
- Page 45, Line 28: We thus see that texts no. 1 and text no. 2 are significantly more cosine similar than text no. 1 and text no. 3 or text no. 2 and text no. 3.
- Page 48, Line 26: The cosine distance, on the other hand, may appear here more natural, as the scalar product increases if the frequency of the fixed word increases in the second text.
- Page 52, Line 11: For finite subsets $A, B \subseteq X$ we define ...
- Page 53, Line 20:

```
1: function Linkage-based Clustering (X, \rho, D, \delta)
 2:
           k \leftarrow \#D
           for i \leftarrow 1 to k do
 3:
 4:
                 C_i \leftarrow \{x_i\}
           while \min_{i\neq j} \rho(C_i, C_j) \leqslant \delta and k \geqslant 2 do
 5:
                 m \leftarrow 0
 6:
 7:
                 (i^*, j^*) \leftarrow \operatorname{argmin}_{i \neq j} \rho(C_i, C_j)
                 for \ell \leftarrow 1 to k-1 do
 8:
                      if \ell = \min(i^*, j^*) then
 9:
                            C_{\ell} \leftarrow C_{i^*} \cup C_{j^*}
10:
                      if \ell = \max(i^*, j^*) then
11:
                            m \leftarrow 1
12:
                            C_{\ell} \leftarrow C_{\ell+m}
13:
                      else
14:
                            C_{\ell} \leftarrow C_{\ell+m}
15:
                 k \leftarrow k - 1
16:
           return C_1, \ldots, C_k
17:
```

- Page 54, Line -6: $K: \mathcal{C}_{k} \to \mathbb{R}$
- Page 56, Line −16: The following pseudocode approximates a minimizer of the k-means cost function.
- Page 56, Pseudocode:

```
1: function K-MEANS (D, k, X, \rho)
           \mu_1, \ldots, \mu_k \leftarrow \text{pairwise different points from } X
 2:
 3:
           for i \leftarrow 1 to k do
                 C_i \leftarrow \{x \in D \mid i \in \operatorname{argmin}_{i=1,\dots,k} \rho(x,\mu_i)\}
 4:
           U \leftarrow \text{True}
 5:
            while U = \text{True do}
 6:
 7:
                 U \leftarrow \text{False}
                 for i \leftarrow 1 to k do
 8:
 9:
                       \mu_i \leftarrow \mu(C_i)
                  for i \leftarrow 1 to k do
10:
                       C_i' \leftarrow \{x \in D \mid i \in \operatorname{argmin}_{j=1,\dots,k} \rho(x,\mu_j)\}
11:
                       if C_i' \neq C_i
12:
                             C_i \leftarrow C_i'
13:
                             U \leftarrow \text{True}
14:
           return C_1, \ldots, C_k
15:
```

In the lines 4 and 9 of the pseudocode we pick as a single i in the case that the armin is not unique.

■ Page 57, Line 7:

$$\mu(A) \in \underset{\mu \in A}{\operatorname{argmin}} \sum_{x \in A} \rho(x, \mu)^2$$
, respectively $\mu(A) \in \underset{\mu \in X}{\operatorname{argmin}} \sum_{x \in A} \rho(x, \mu)$.

■ Page 57, Line -7: For $j \ge 1$ denote by $(C_1^{(j)}, \ldots, C_k^{(j)})$ that clustering which the algorithm produces in the j-th round. For $j \ge 2$ we have

$$K(C_1^{(j)}, \dots, C_k^{(j)}) = \min_{\mu_1, \dots, \mu_k \in \mathbf{X}} \sum_{i=1}^k \sum_{x \in C_i^{(j)}} \rho(x, \mu_i)^2$$

- Page 58, Line 3: ...line 11 of Algorithm 4.9 ...
- Page 58, Line 7: There, Picture 1b corresponds to the penultimate line in the estimate and Picture 2a to the line above that.
- Page 58, Line 10: ... as we have just moved point x_3 from cluster C_2 in Figure 1b to cluster C_1 in Figure 2a, ...
- Page 59, Line -4: We assume that we start with the initial values $\mu_1 = 2$ and ...
- Page 62, Line 11: $A = (a_{ij})_{i,j=1,...,n}$
- Page 62, Line 13: $L = (\ell_{ij})_{i,j=1,...,n}$
- Page 63, Line -2: ... In Example 5.7, $\lambda_2 \neq 0$ and there are no clusters (or, depending on how one prefers to see it, one single cluster), in Example 5.8 ...
- Page 67, Line 8: For the other direction let $\{v_1, \ldots, v_n\}$ be a basis consisting of eigenvectors corresponding to the λ_i and let $U \subseteq \mathbb{R}^n$ be a subspace with dim U = n k + 1. By construction $U \cap \text{span}\{v_1, \ldots, v_k\} \neq \{0\}$ and we can select $0 \neq x = \alpha_1 v_1 + \cdots + \alpha_k v_k \in U$. Then it follows

$$\frac{\langle x, Mx \rangle}{\langle x, x \rangle} = \frac{\sum_{i=1}^{k} \lambda_i \alpha_i^2}{\sum_{i=1}^{k} \alpha_i^2} \leqslant \frac{\lambda_k \sum_{i=1}^{k} \alpha_i^2}{\sum_{i=1}^{k} \alpha_i^2} = \lambda_k,$$

since the λ_i 's are increasing. With this we get $\min_{0 \neq x \in U} \frac{\langle x, Mx \rangle}{\langle x, x \rangle} \leq \lambda_k$ which then leads to

$$\max_{\substack{U \subseteq \mathbb{R}^n \\ \text{dim} U = n}} \min_{\substack{x \in U \\ x \neq 0}} \frac{\langle x, Mx \rangle}{\langle x, x \rangle} \leqslant \lambda_k.$$

- Page 67, Line -4: ... and any corresponding eigenvector v_2 of norm 1:
- Page 68, Line 14: Let G = (V, E) be a graph with $\deg(v) > 0$ for all $v \in V$.
- Page 70, Line 10:

$$\lambda_2(\mathcal{L}) = \min_{\substack{x \neq 0 \\ \langle \mathbf{D}x, \mathbf{1} \rangle = 0}} \frac{\sum_{\{i, j\} \in E} (x_i - x_j)^2}{\sum_{i=1}^n x_i^2 d_i}.$$

■ Page 70, Line 16:

$$\mathcal{L}D^{1/2}\mathbb{1} = D^{-1/2}LD^{-1/2}D^{1/2}\mathbb{1} = D^{-1/2}L\mathbb{1} \underset{\text{1.5.6}}{=} D^{-1/2}0\mathbb{1} = 0D^{1/2}\mathbb{1}.$$

■ Page 70, Line 18:

- Page 71, Line 14: (ii) $\min(\operatorname{vol} S_k, \operatorname{vol} S_k^c) = \operatorname{vol} S_k^c$ and $\operatorname{vol} S_k^c \operatorname{vol} S_{k+1}^c = d_{k+1}$ hold whenever $r \leq k \leq n-1$.
- Page 71, Line 17:

$$\operatorname{vol} S_k^{c} - \operatorname{vol} S_{k+1}^{c} = \sum_{i=k+1}^n d_i - \sum_{i=k+2}^n d_i = d_{k+1}$$

■ Page 72, Line 9:

$$\langle Dx, \mathbb{1} \rangle = \sum_{i=1}^{n} d_i x_i = \dots$$

■ Page 72, Line -1 (and Page 73, Line 1):

$$\cdots = \operatorname{vol} S - \operatorname{vol} S \cdot \frac{\operatorname{vol} S}{\operatorname{vol} S + \operatorname{vol} S^{c}}$$

$$\geqslant \operatorname{vol} S - \operatorname{vol} S \cdot \frac{\operatorname{vol} S}{2 \operatorname{vol} S},$$

- Page 73, Line 9: ... and our goal in the following will be to show $\lambda_2 \geqslant \alpha^2/2, \ldots$
- Page 73, Line 12 (Equation (5.2)):

$$\cdots$$
 and $\langle Dx, \mathbf{1} \rangle = \sum_{i=1}^{n} d_i x_i = 0$

■ Page 73, Line 21:

$$\begin{bmatrix} x_{1}-x_{r} \\ \vdots \\ x_{r-1}-x_{r} \\ 0 \\ x_{r+1}-x_{r} \\ \vdots \\ x_{r}-x_{r} \end{bmatrix} = \begin{bmatrix} x_{1}-x_{r} \\ \vdots \\ x_{r-1}-x_{r} \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} - \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 0 \\ x_{r}-x_{r+1} \\ \vdots \\ x_{r}-x_{n} \end{bmatrix} =: p-n.$$

■ Page 74, Line -3 (until top of page 75):

$$\lambda_{2} = \frac{\sum_{\{i,j\} \in E} (x_{i} - x_{j})^{2}}{\sum_{i=1}^{n} x_{i}^{2} d_{i}}$$

$$\geqslant \frac{\sum_{\{i,j\} \in E} ((p_{i} - p_{j})^{2} + (n_{i} - n_{j})^{2})}{\sum_{i=1}^{n} (p_{i}^{2} + n_{i}^{2}) d_{i}}$$

$$= \frac{\sum_{\{i,j\} \in E} (p_{i} - p_{j})^{2} + \sum_{\{i,j\} \in E} (n_{i} - n_{j})^{2}}{\sum_{i=1}^{n} p_{i}^{2} d_{i} + \sum_{i=1}^{n} n_{i}^{2} d_{i}}$$

$$\geqslant \min\left(\frac{\sum_{\{i,j\} \in E} (p_{i} - p_{j})^{2}}{\sum_{i=1}^{n} p_{i}^{2} d_{i}}, \frac{\sum_{\{i,j\} \in E} (n_{i} - n_{j})^{2}}{\sum_{i=1}^{n} n_{i}^{2} d_{i}}\right)$$

$$= \min\left(\frac{\sum_{\{i,j\} \in E} (p_{i} - p_{j})^{2}}{\sum_{i=1}^{n} p_{i}^{2} d_{i}} \cdot \frac{\sum_{\{i,j\} \in E} (p_{i} + p_{j})^{2}}{\sum_{\{i,j\} \in E} (p_{i} + p_{j})^{2}}, \dots\right)$$

$$=: \min\left(\frac{Z}{N}, \dots\right).$$

■ Page 75, Line 8:

$$N = \sum_{i=1}^{n} p_i^2 d_i \cdot \sum_{\{i,j\} \in E} (p_i + p_j)^2 \geqslant \sum_{\substack{\uparrow \\ (5.5)}}^{n} \sum_{i=1}^{n} p_i^2 d_i \cdot \sum_{\{i,j\} \in E} 2(p_i^2 + p_j^2)$$

■ Page 76, Line 3:

$$\cdots = \int_{\text{telescopic}} \left(\sum_{i=1}^{n-1} \sum_{j=i+1}^{n} \mathbb{1}_{E}(i,j) \sum_{k=i}^{j-1} \left(p_k^2 - p_{k+1}^2 \right) \right)^2$$

- Page 79, Line 13: Finally, we want to note that Theorem 5.21 together with Remark 5.17(i) provides an upper bound for the eigenvalue $\lambda_2(\mathcal{L})$.
- Page 82, Line -5: Let a dataset $D = \{x_1, \ldots, x_n\} \subseteq \mathbb{R}^d$ be given, ...
- Page 83, Line 3:

$$\sum_{j=1}^{k} \|Xv_j\|^2 \geqslant \sum_{j=1}^{k} \|Xw_j\|^2$$

■ Page 83, Line -8:

$$\{v_1, \dots, v_k\} \in \operatorname*{argmax}_{\substack{\{ ilde{v}_1, \dots, ilde{v}_k\} \subseteq \mathbb{R}^d \ ext{system}}} \sum_{j=1}^n \|X ilde{v}_j\|^2.$$

- Page 84, Line 10: Let $D = \{x_1, \ldots, x_n\} \subseteq \mathbb{R}^d$ be given ...
- Page 84, Line 13: for j = 1, ..., k, where ...
- Page 85, Line -1: $\langle \boldsymbol{w_{k+1}}, v_i \rangle = \langle \boldsymbol{w_{k+1}}, \underbrace{v_i \pi_W(v_i)} \rangle + \langle \boldsymbol{w_{k+1}}, \underbrace{\pi_W(v_i)} \rangle = 0 + 0 = 0$
- Page 86, Line 11: Let $D = \{x_1, \ldots, x_n\} \subseteq \mathbb{R}^d$ be given...
- Page 86, Line 16: ...hold if $r = \dim \operatorname{span} D > 0$. If r = 0, then all σ_k vanish.
- Page 86, Line 19: For $k \ge r+1$ we apply the equation in the proof of Lemma 6.2 twice, on the one hand for V_k with ONB $\{v_1, \ldots, v_k\}$, and on the other for V_{k-1} with ONB $\{v_1, \ldots, v_{k-1}\}$. Then, after rearranging, we obtain

$$\sigma_k^2 = ||Xv_k||^2 = \sum_{i=1}^n \operatorname{dist}(x_i, V_{k-1})^2 - \sum_{i=1}^n \operatorname{dist}(x_i, V_k)^2.$$

As $V_r \subseteq V_{k-1} \subseteq V_k$ holds, Lemma 6.4 implies that both terms on the right hand side are zero. Thus, $\sigma_{r+1}, \ldots, \sigma_d = 0$.

- Page 90, Line 8: $||u||^2 = ||Av||^2 = \langle Av, Av \rangle = \cdots$
- Page 99, Line -3: Multiplication with $V^{\rm T}$ from the left in

Corollary 5.22. Let G = (V, E) be a graph with $\deg(i) > 0$ for all $i \in V$. Then for the second smallest eigenvalue λ_2 of the normalized Laplace matrix of G the estimate $\lambda_2 \leq 2$ holds.

■ Page 105, Zeile −1 and Page 106, Line 1:

$$A = \begin{bmatrix} 0.07 & 0.29 & 0.32 & 0.51 & 0.66 & 0.18 & -0.23 \\ 0.13 & -0.02 & -0.01 & -0.79 & 0.59 & -0.02 & -0.06 \\ 0.68 & -0.11 & -0.05 & -0.05 & -0.24 & 0.56 & -0.35 \\ 0.15 & 0.59 & 0.65 & -0.25 & -0.33 & -0.09 & 0.11 \\ 0.41 & -0.07 & -0.03 & 0.10 & -0.02 & -0.78 & -0.43 \\ 0.07 & 0.73 & -0.67 & 0.00 & -0.00 & 0.00 & 0.00 \\ 0.55 & -0.09 & -0.04 & 0.17 & 0.17 & -0.11 & 0.78 \end{bmatrix} \begin{bmatrix} 12.4 & 0.0 & 0.0 & 0.0 & 0.0 & 0.0 \\ 0.0 & 9.5 & 0.0 & 0.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 0.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 0.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 0.0 & 0.0 \\$$

■ Page 106, Zeile 6:

$$\check{A} = \begin{bmatrix} 0.15 & 1.97 & 0.15 & 1.97 & 0.56 \\ 0.92 & 0.01 & 0.92 & 0.01 & 0.94 \\ 4.84 & 0.03 & 4.84 & 0.03 & 4.95 \\ 0.36 & 4.03 & 0.36 & 4.03 & 1.20 \\ 2.92 & -0.00 & 2.92 & -0.00 & 2.98 \\ -0.34 & 4.86 & -0.34 & 4.86 & 0.65 \\ 0.39 & 0.02 & 3.92 & 0.02 & 4.00 \end{bmatrix} = \begin{bmatrix} 0.07 & 0.29 \\ 0.13 & -0.02 \\ 0.68 & -0.11 \\ 0.15 & 0.59 \\ 0.41 & -0.07 \\ 0.07 & 0.73 \\ 0.55 & -0.09 \end{bmatrix} \begin{bmatrix} 12.4 \\ 9.5 \end{bmatrix} \begin{bmatrix} 0.56 & 0.09 & 0.56 & 0.09 & 0.59 \\ -0.12 & 0.69 & -0.12 & 0.69 & 0.02 \end{bmatrix}$$

■ Page 107, Line 15:

$$= \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} 0.07 & 0.29 & \cdots & -0.23 \\ 0.13 & -0.02 & & -0.06 \\ 0.68 & -0.11 & & -0.05 \\ 0.15 & 0.59 & & 0.11 \\ 0.41 & -0.07 & & -0.43 \\ 0.07 & 0.73 & & 0.008 \\ 0.55 & -0.09 & \cdots & 0.78 \end{bmatrix} \begin{bmatrix} 12.4 \\ 9.5 \\ 1.3 \\ & & & \\ & & & \\ \end{bmatrix} \begin{bmatrix} 0.56 & 0.09 & 0.56 & 0.09 & 0.59 \\ -0.12 & 0.69 & -0.12 & 0.69 & 0.02 \\ \vdots & & & \vdots \\ 0.48 & -0.51 & -0.48 & 0.51 & 0.00 \end{bmatrix} \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

■ Page 107, Line -2:

$$u_2 = 0.29 \cdot \text{Abbie} - 0.02 \cdot \text{Bailey} + \cdots - 0.09 \cdot \text{Gladys},$$

■ Page 109, Line 10:

$$\begin{array}{c} \text{Abbie} \\ \text{Bailey} \\ \text{Catherine} \\ \text{Darlene} \\ \tilde{A} = \begin{bmatrix} 0.07 & 0.29 \\ 0.13 & -0.02 \\ 0.68 & -0.11 \\ 0.15 & 0.59 \\ 0.41 & -0.07 \\ \hline 0.07 & 0.73 \\ \hline \text{Gladys} \\ \end{array} \\ \begin{bmatrix} 0.56 & 0.09 \\ 0.12 & 0.69 \\ \hline 0.012 & 0.69 \\ \hline 0.02 \end{bmatrix} \\ \begin{bmatrix} 0.56 & 0.09 \\ -0.12 & 0.69 \\ \hline 0.09 & 0.02 \\ \hline 0.69 & -0.12 \\ \hline 0.69 & 0.02 \\ \end{bmatrix}$$

- Page 109, Line -3: ... and $\check{V} = \{v_1, v_2\}$.
- Page 229, Line 13: Alternatively, with sigmoid activation, ...
- Page 282, Line 6: (ii) For $A, B \in \Sigma$ with $\mathcal{P}(B) \neq 0$, $\mathcal{P}(A|B) := \frac{\mathcal{P}(A \cap B)}{\mathcal{P}(B)} \dots$
- Page 283, Line 19:

$$\rho(x) = \frac{1}{(2\pi\sigma^2)^{d/2}} e^{-\frac{\|x-\mu\|^2}{2\sigma^2}} \quad \text{respectively} \quad \rho(x) = \frac{1}{\lambda^{\mathbf{d}}(B)} \cdot \mathbb{1}_B(x),$$

- Page 286, Line -5: For $A = A_1 \times \cdots \times A_d \subseteq \mathbb{R}^d$ with $A_i \in \mathcal{B}^d$ we calculate
- Page 288, Line 2:

$$(\rho_{1} * \rho_{2})(s) = \frac{1}{2\pi\sqrt{ab}} \int_{\mathbb{R}} \exp\left(-\frac{(s-t)^{2}}{2a}\right) \exp\left(-\frac{t^{2}}{2b}\right) dt$$

$$= \frac{1}{2\pi\sqrt{ab}} \int_{\mathbb{R}} \exp\left(-\frac{b(s^{2}-2st+t^{2})+at^{2}}{2ab}\right) dt$$

$$= \frac{1}{2\pi\sqrt{ab}} \int_{\mathbb{R}} \exp\left(-\frac{t^{2}(b+a)-2stb+bs^{2}}{2ab}\right) dt$$

$$= \frac{1}{2\pi\sqrt{ab}} \int_{\mathbb{R}} \exp\left(-\frac{t^{2}(b+a)/c-2stb/c+bs^{2}/c}{2ab/c}\right) dt$$

$$= \frac{1}{\sqrt{2\pi c}\sqrt{2\pi(ab/c)}} \int_{\mathbb{R}} \exp\left(-\frac{(t-(bs)/c)^{2}-(sb/c)^{2}+s^{2}(b/c)}{2ab/c}\right) dt$$

$$= \frac{1}{\sqrt{2\pi c}} \exp\left(+\frac{(sb/c)^{2}-s^{2}(b/c)}{2ab/c}\right) \frac{1}{\sqrt{2\pi(ab/c)}} \int_{\mathbb{R}} \exp\left(-\frac{(t-(bs)/c)^{2}}{2ab/c}\right) dt$$

$$= \frac{1}{\sqrt{2\pi c}} \exp\left(+\frac{(sb/c)^{2}c^{2}-s^{2}(b/c)c^{2}}{2abc}\right)$$

$$= \frac{1}{\sqrt{2\pi c}} \exp\left(+\frac{s^{2}(b^{2}-bc)}{2abc}\right)$$

$$= \frac{1}{\sqrt{2\pi c}} \exp\left(-\frac{s^{2}}{2c}\right),$$