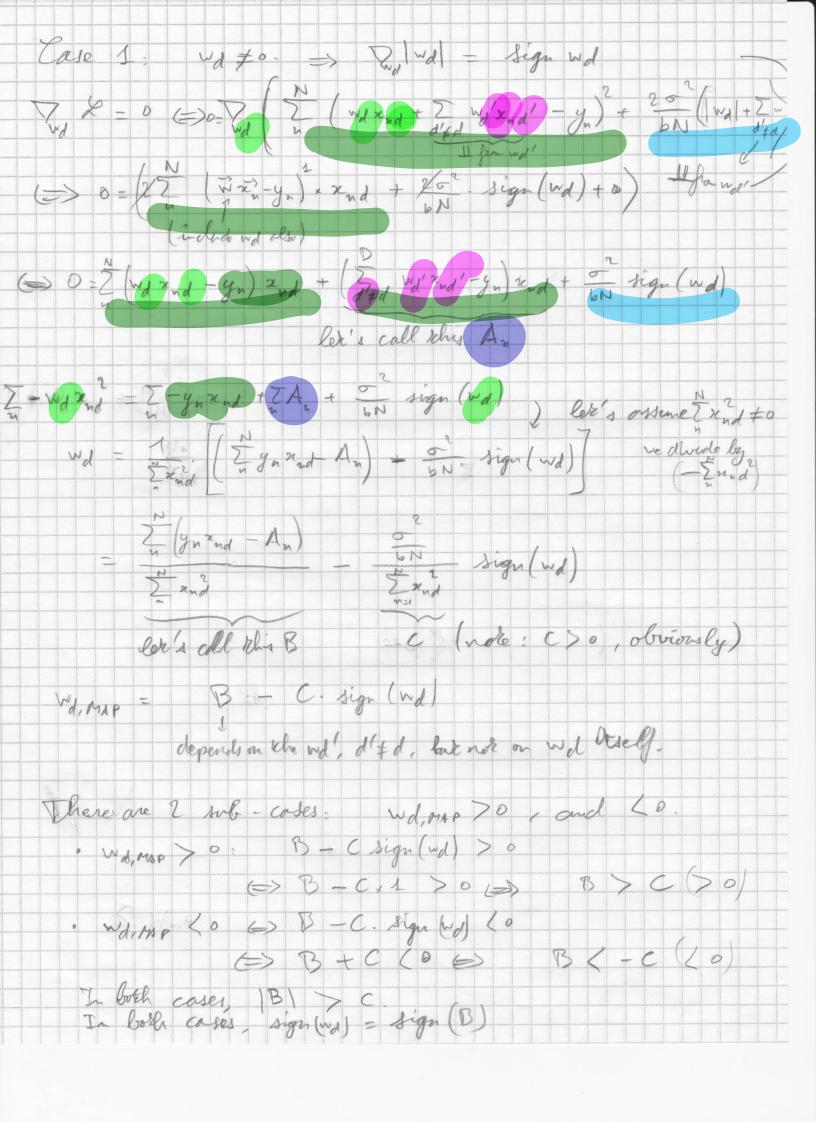
Regression with Laplace prior (on weights) to follow the model: The data E-y-wn is noise (En are sid). - Wzy + En, where ~ W(902) is. (w) = (w), +d, wd ~ 1 e - |wd/|s arguege (P(evidence: indep from in a goes one

- argman (log T) A((Xn/n)= (2n/gn) | ind) + flog (2h)

- argman (log T) A((Xn/n)= (2n/gn) | ind) + flog (2h) 2 log (1 e to (1 2) + 2 - I wd)
" log (1 m'o' e to (1 2 m'o') + 2 - I wd) indepor from is sout. 2 - 1 (2 2 - yn) { | wd | } $\times (2^{5})$ = argmin $(12^{N}(\sqrt{2} + 2^{5})^{2} + 2^{5})$ $(\sqrt{2} + 2^{5})$ This is now very similar to En cach we die 1 0, we have two cases: wel = 0 or L= 2 (2 wd and - yn) + 20 . 2 | wd)



(Shilan & prevery page) wd = B - C. Plind), and wd =0 Valud - B (assume C to, which is kne, olways) We need to check whole it is in [-1, 1]. Dual 4/ E[-1,1] (=> -1 This is complementary to case I, where IBI> So, Wd, MAP solvices as sumarized as C = 2 . 62 . 6N sign B (B) > C, wd = B - C sign (B) sign we (C, wd = 0 At B= C, both solut match