

$$L_1(w, q|u) = \frac{P(w)P(q)S_1(u|w, q)}{\sum_{q'} \int_{w'} P(w')P(q')S_1(u|w', q')} \quad (1)$$

$$= \frac{P(w)P(q)S_1(u|w, q)}{K} \quad (2)$$

In the equation above, we define $K = \sum_{q'} \int_{w'} P(w')P(q')S_1(u|w', q')$.
To compute the marginal distribution over QUDs:

$$L_1(q|u) = \int_w L_1(w, q|u) \quad (3)$$

$$= \frac{1}{K} P(q) \int_w P(w) S_1(u|w, q) \quad (4)$$

$$= \frac{1}{K} P(q) \int_w P(w) S_1(u|w_q, q) \quad (5)$$

$$= \frac{1}{K} P(q) \int_w P(w_q, w^\perp) S_1(u|w_q, q) \quad (6)$$

$$= \frac{1}{K} P(q) \int_w P(w_q) P(w^\perp) S_1(u|w_q, q) \quad (7)$$

$$= \frac{1}{K} P(q) \int_{w^\perp \in Q^\perp} P(w^\perp) \int_{w_q \in Q} P(w_q) S_1(u|w_q, q) \quad (8)$$

$$= \frac{1}{K} P(q) \int_{w_q \in Q} P(w_q) S_1(u|w_q, q) \quad (9)$$

Here $w, q \in \mathbb{R}^n$, and w_q is the projection of w onto the vector q . In addition, Q is the subspace of \mathbb{R}^n spanned by the vector q , and Q^\perp is the orthogonal complement of Q . The vector w^\perp is the projection of vector w onto the subspace Q^\perp .

The final equation is a one-dimensional integral, and can be computed using a discrete approximation to the integral. The constant K can be found from the constraint $\sum_q L_1(q|u) = 1$.