$$\pi(\theta) = -\log p(\theta|y) \quad \boxed{+} \quad \frac{d\pi}{d\pi} = 1$$

$$L(\theta) = -\log p(y|\theta) = \frac{(\widehat{y}_1(\theta_1) - y_1)^2}{2\sigma^2} + \ldots \quad \boxed{+} \quad \frac{d\pi}{dL} = \frac{d\pi}{d\pi}\frac{d\pi}{dL} = \frac{d\pi}{d\pi}1 \qquad -\log p(\theta)$$

$$a_1 = \frac{(\widehat{y}_1(\theta_1) - y_1)^2}{2\sigma^2} \quad \boxed{/} \quad \frac{d\pi}{da_1} = \frac{d\pi}{dL}\frac{dL}{da_1} = \frac{d\pi}{dL}1 \qquad a_2 \boxed{} \frac{d\pi}{da_1} \qquad \ldots \qquad a_n \boxed{} \frac{d\pi}{da_n}$$

$$b_1 = (\widehat{y}_1 - y_1)^2 \quad \boxed{x^2} \quad \frac{d\pi}{db_1} = \frac{d\pi}{da_1}\frac{da_1}{db_1} = \frac{d\pi}{da_1}\frac{1}{2\sigma^2} \qquad 2\sigma^2$$

$$c_1 = \widehat{y}_1 - y_1 \quad \boxed{-} \quad \frac{d\pi}{dc_1} = \frac{d\pi}{db_1}\frac{db_1}{dc_1} = \frac{d\pi}{db_1}2c_1$$

$$\widehat{y}_1 \;\boxed{\text{Solve ODE}}\; \frac{d\pi}{d\widehat{y}_1} = \frac{d\pi}{dc_1}\frac{dc_1}{d\widehat{y}_1} = \frac{d\pi}{dc_1}1 \qquad y_1$$

$$\theta_1 \quad \frac{d\pi}{d\theta_1} = \frac{d\pi}{d\widehat{y}_1}\frac{d\widehat{y}_1}{d\theta_1} + \ldots$$

Value

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