CS194 Fall 2011 Lecture 18
Bayesian linear regression
Bayesian updating of Gaussian mean

\[ P(\mu) \]

\[ \mu \]
Bayesian updating of Gaussian mean

\[ P(\mu) \]

\[ \mu \]
Bayesian updating of Gaussian mean

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\[ \mu \]
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Evolution of posterior $P(w \mid X,Y,\sigma^2)$
Evolution of posterior $P(w \mid X, Y, \sigma^2)$
Samples from posterior $P(w | X, Y, \sigma^2)$
Prediction density $P(y_{N+1} \mid x_{N+1}, X, Y, \sigma^2)$

Minka, 2001, Fig. 2
Prediction density $P(y_{N+1} \mid x_{N+1}, X, Y, \sigma^2)$

Minka, 2001, Fig. 2