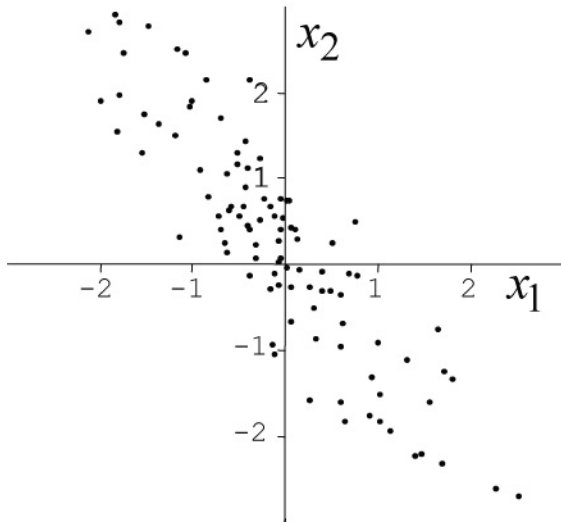
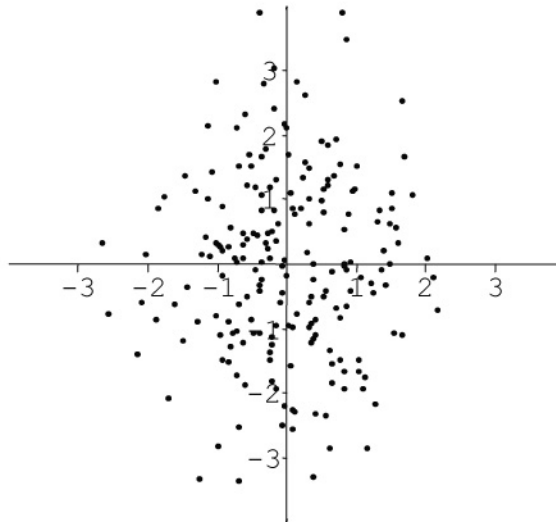


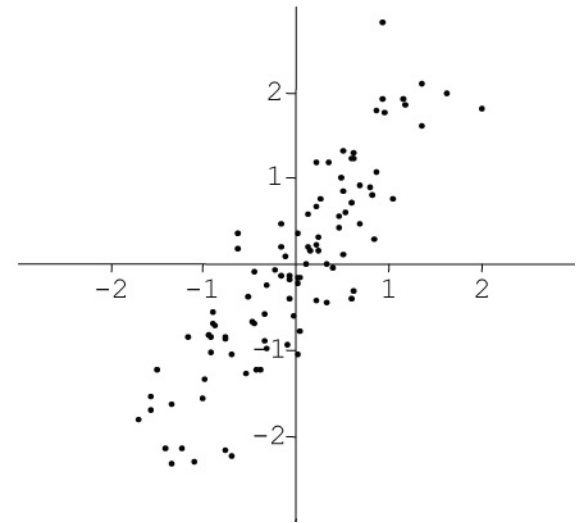
$$\mathbf{x} \sim N\left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 & -0.9\sqrt{2} \\ -0.9\sqrt{2} & 2 \end{bmatrix}\right)$$



$$\mathbf{x} \sim N\left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 & 0.1\sqrt{2} \\ 0.1\sqrt{2} & 2 \end{bmatrix}\right)$$



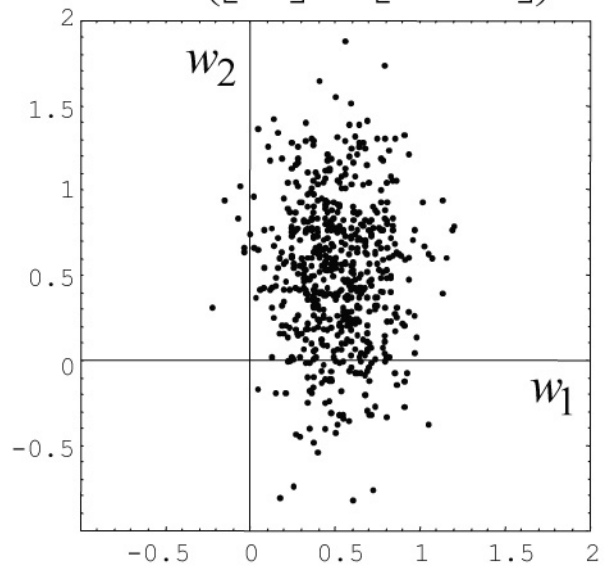
$$\mathbf{x} \sim N\left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 & 0.9\sqrt{2} \\ 0.9\sqrt{2} & 2 \end{bmatrix}\right)$$



A

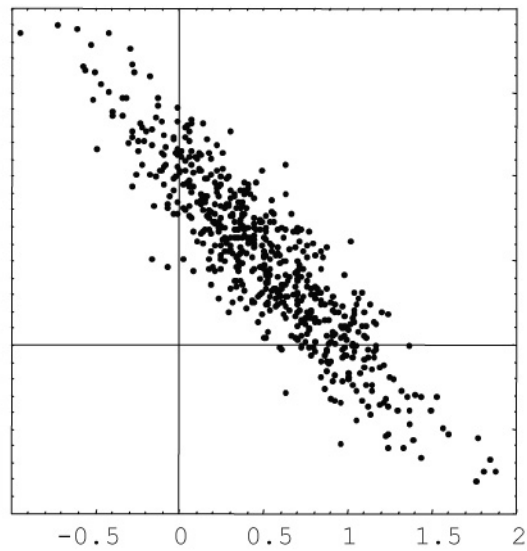
x_1	x_2	y^*
1	0	0.5
1	0	0.5
1	0	0.5
1	0	0.5
0	1	0.5

$$\mathbf{w} \sim N\left(\begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}, \sigma^2 \begin{bmatrix} 0.25 & 0 \\ 0 & 1 \end{bmatrix}\right)$$

**B**

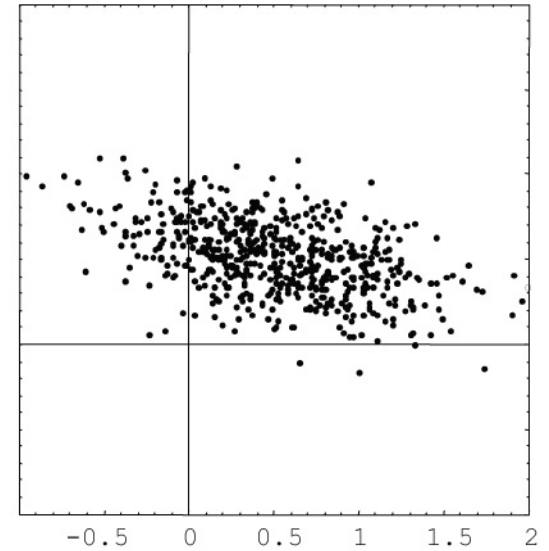
x_1	x_2	y^*
1	1	1
1	1	1
1	1	1
1	1	1
1	0	0.5

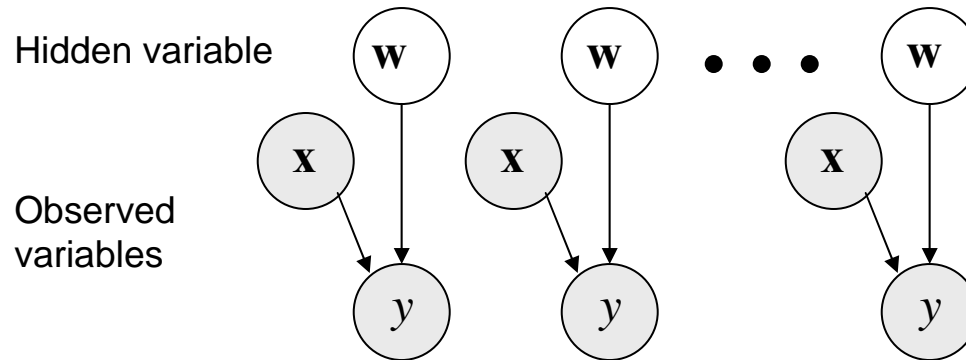
$$\mathbf{w} \sim N\left(\begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}, \sigma^2 \begin{bmatrix} 1 & -1 \\ -1 & 1.25 \end{bmatrix}\right)$$

**C**

x_1	x_2	y^*
0	1	0.5
0	1	0.5
0	1	0.5
0	1	0.5
1	1	1

$$\mathbf{w} \sim N\left(\begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}, \sigma^2 \begin{bmatrix} 1.25 & -0.25 \\ -0.25 & 0.25 \end{bmatrix}\right)$$





Generative model

$$\mathbf{w}^{(n+1)} = \mathbf{w}^{(n)}$$

$$y^{(n)} = \mathbf{x}^{(n)T} \mathbf{w} + \varepsilon^{(n)} \quad \varepsilon \sim N(0, \sigma^2)$$

Prior estimate of mean and variance of the hidden variable

$$\left[\hat{\mathbf{w}}^{(1|0)}, P^{(1|0)} \right]$$

$$\left[\hat{\mathbf{w}}^{(n|n)} = \hat{\mathbf{w}}^{(n|n-1)} + \mathbf{k}^{(n)} \left(y^{(n)} - \mathbf{x}^{(n)T} \hat{\mathbf{w}}^{(n|n-1)} \right) \right]$$

Update of the estimate after making an observation

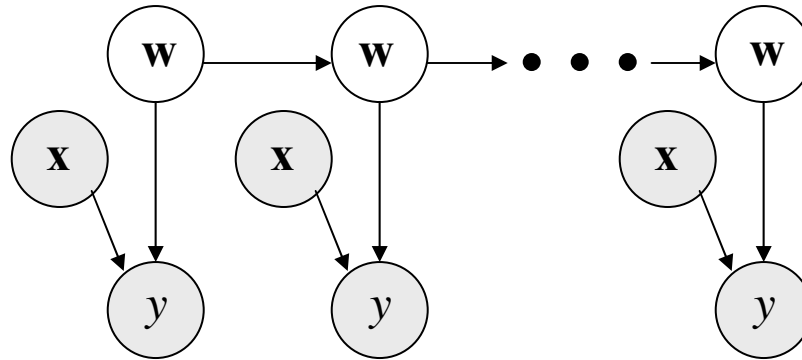
$$\mathbf{k}^{(n)} = \frac{P^{(n|n-1)} \mathbf{x}^{(n)}}{\mathbf{x}^{(n)T} P^{(n|n-1)} \mathbf{x}^{(n)} + \sigma^2}$$

$$P^{(n|n)} = \left(I - \mathbf{k}^{(n)} \mathbf{x}^{(n)T} \right) P^{(n|n-1)}$$

Forward projection of the estimate to the next trial

$$\left[\hat{\mathbf{w}}^{(n+1|n)} = \hat{\mathbf{w}}^{(n|n)} \right]$$

$$\left[P^{(n+1|n)} = P^{(n|n)} \right]$$



Generative model

$$\mathbf{w}^{(n+1)} = A\mathbf{w}^{(n)} + \boldsymbol{\varepsilon}_w^{(n)} \quad \boldsymbol{\varepsilon}_w \sim N(0, Q)$$

$$y^{(n)} = \mathbf{x}^{(n)T} \mathbf{w}^{(n)} + \varepsilon_y^{(n)} \quad \varepsilon_y \sim N(0, \sigma^2)$$

Prior estimate of mean and variance of the hidden variable

$$\left[\hat{\mathbf{w}}^{(1|0)}, P^{(1|0)} \right]$$

Update of the estimate after making an observation

$$\left[\mathbf{k}^{(n)} = \frac{P^{(n|n-1)} \mathbf{x}^{(n)}}{\mathbf{x}^{(n)T} P^{(n|n-1)} \mathbf{x}^{(n)} + \sigma^2} \right.$$

$$\left[\hat{\mathbf{w}}^{(n|n)} = \hat{\mathbf{w}}^{(n|n-1)} + \mathbf{k}^{(n)} \left(y^{(n)} - \mathbf{x}^{(n)T} \mathbf{w}^{(n|n-1)} \right) \right.$$

$$\left[P^{(n|n)} = \left(I - \mathbf{k}^{(n)} \mathbf{x}^{(n)T} \right) P^{(n|n-1)} \right.$$

Forward projection of the estimate to the next trial

$$\left[\hat{\mathbf{w}}^{(n+1|n)} = A\hat{\mathbf{w}}^{(n|n)} \right.$$

$$\left[P^{(n+1|n)} = AP^{(n|n)}A^T + Q \right.$$

