



$$\mathbf{x}_n \sim \mathcal{N}_d(0, I)$$

$$y_n \sim \mathcal{N}(w_0 + \mathbf{x}_n \mathbf{w}^T, I)$$

$$\mathbf{w} \sim \mathcal{N}_d(0, I)$$

$$w_0 \sim \mathcal{N}(0, I)$$