

$$(7.87) \alpha_i = \frac{\gamma_i}{m_i^2}$$

$$(7.88) \frac{1}{\beta} = \frac{\|t - \Phi m\|^2}{N - \sum \gamma_i}$$

$$(7.89) \gamma_i = 1 - \alpha_i \Sigma_{ii}$$

$$(9.67) \alpha_i = \frac{1}{m_i^2 + \Sigma_{ii}}$$

$$(9.68) \frac{1}{\beta} = \frac{\|t - \Phi m\|^2 + \frac{1}{\beta} \sum \gamma_i}{N}$$

(7.89) $E(7.87)$ に λ を代入

$$\alpha_i = \frac{\gamma_i}{m_i^2} = \frac{1}{m_i^2} (1 - \alpha_i \Sigma_{ii})$$

\therefore α_i について解く

$$m_i^2 \alpha_i = 1 - \alpha_i \Sigma_{ii}$$

$$\therefore (m_i^2 + \Sigma_{ii}) \alpha_i = 1$$

$$\therefore \alpha_i = \frac{1}{m_i^2 + \Sigma_{ii}}$$

\therefore (9.67) が得られる

(7.88) より

$$\frac{1}{\beta} = \frac{\|t - \Phi m\|^2}{N - \sum \gamma_i}$$

$$\therefore \frac{1}{\beta} (N - \sum \gamma_i) = \|t - \Phi m\|^2$$

$$\therefore \frac{N}{\beta} = \frac{1}{\beta} \sum \gamma_i + \|t - \Phi m\|^2$$

より

$$\frac{1}{\beta} = \frac{1}{N} \left(\frac{1}{\beta} \sum \gamma_i + \|t - \Phi m\|^2 \right)$$

\therefore (9.68) が得られる。