

ベイズ信号処理 (2016年1月10日初版2刷) 誤り訂正

1. P19 12行目 (赤字部分の修正)

度合いが大きい場合 ($M \gg N$) → 度合いが大きい場合 ($M \ll N$)

2. p34 式 (4.4) (赤字部分の修正)

$$\approx \int p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}) \delta(\hat{\boldsymbol{\theta}}) d\boldsymbol{\theta} = \rightarrow \approx \int p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}) \delta(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}}) d\boldsymbol{\theta} =$$

3. p47 式 (4.58) (赤字部分の修正)

$$\mathcal{K}[p(\mathbf{y}|\boldsymbol{\theta}^{(k)})||p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}^{(k+1)})] \rightarrow \mathcal{K}[p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}^{(k)})||p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}^{(k+1)})]$$

4. p47 最下段から5行目 (赤字部分の修正)

$$\mathcal{K}[p(\mathbf{y}|\boldsymbol{\theta}^{(k)})||p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}^{(k+1)})] \rightarrow \mathcal{K}[p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}^{(k)})||p(\mathbf{x}|\mathbf{y}, \boldsymbol{\theta}^{(k+1)})]$$

5. p71 式 (6.25) (赤字部分の挿入)

$$\log p(\mathbf{y}|\boldsymbol{\theta}) = \sum_{k=1}^K p(\mathbf{y}_k|\boldsymbol{\theta}) = \rightarrow \log p(\mathbf{y}|\boldsymbol{\theta}) = \sum_{k=1}^K \log p(\mathbf{y}_k|\boldsymbol{\theta}) =$$

6. p71 式 (6.27) (赤字部分の挿入)

$$\log p(\mathbf{y}|\boldsymbol{\theta}) = \sum_{k=1}^K p(\mathbf{y}_k|\boldsymbol{\theta}) = \rightarrow \log p(\mathbf{y}|\boldsymbol{\theta}) = \sum_{k=1}^K \log p(\mathbf{y}_k|\boldsymbol{\theta}) =$$

7. p76 式 (7.2) (赤字部分の修正)

$$\begin{aligned} \mathcal{F}[q(\mathbf{x}, \boldsymbol{\theta}), \boldsymbol{\theta}] &= \int d\boldsymbol{\theta} d\mathbf{x} q(\mathbf{x}, \boldsymbol{\theta}) [\log p(\mathbf{x}, \mathbf{y}, \boldsymbol{\theta}) - \log q(\mathbf{x}, \boldsymbol{\theta})] \\ &\downarrow \\ \mathcal{F}[q(\mathbf{x}, \boldsymbol{\theta})] &= \int d\boldsymbol{\theta} d\mathbf{x} q(\mathbf{x}, \boldsymbol{\theta}) [\log p(\mathbf{x}, \boldsymbol{\theta}, \mathbf{y}) - \log q(\mathbf{x}, \boldsymbol{\theta})] \end{aligned}$$

8. p77 式 (7.6) (赤字部分の修正)

$$\begin{aligned} \hat{p}(\mathbf{x}|\mathbf{y}), \hat{p}(\boldsymbol{\theta}|\mathbf{y}) &= \operatorname{argmin}_{q(\mathbf{x}), q(\boldsymbol{\theta})} \mathcal{K}[p(\mathbf{x}, \boldsymbol{\theta}|\mathbf{y})||q(\mathbf{x}, \boldsymbol{\theta}|\mathbf{y})] \\ &\downarrow \\ \hat{p}(\mathbf{x}|\mathbf{y}), \hat{p}(\boldsymbol{\theta}|\mathbf{y}) &= \operatorname{argmin}_{q(\mathbf{x}), q(\boldsymbol{\theta})} \mathcal{K}[q(\mathbf{x})q(\boldsymbol{\theta})||p(\mathbf{x}, \boldsymbol{\theta}|\mathbf{y})] \end{aligned}$$