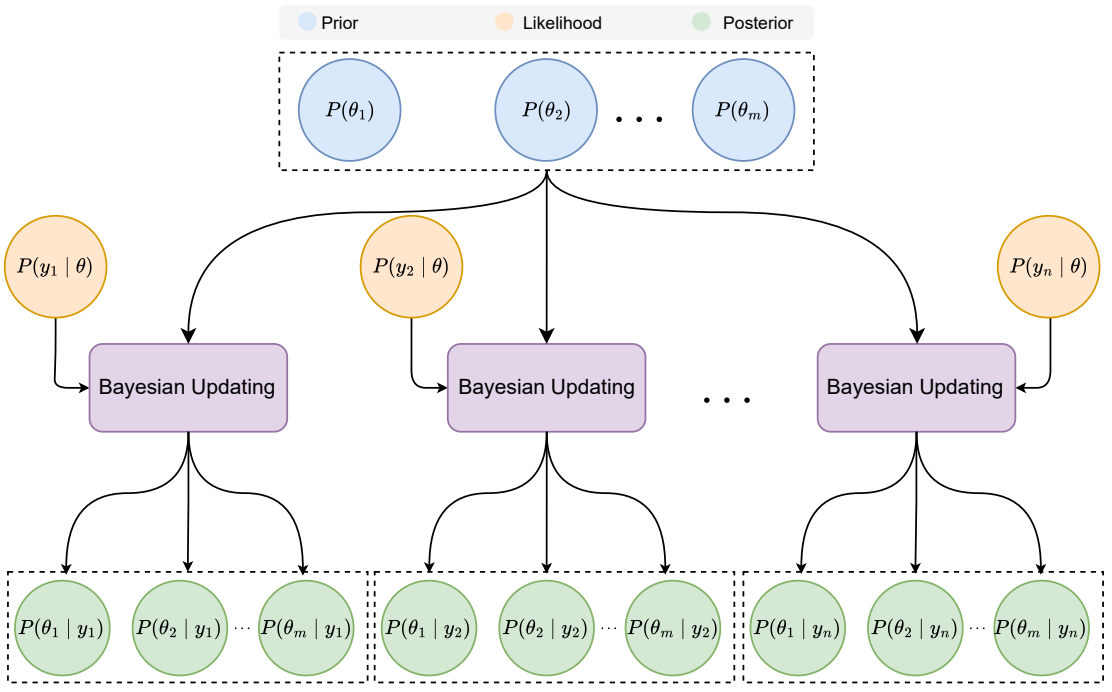
Prior
Likelihood
Posterior
$P(\theta_1)$
$P(\theta_2)$
$P(\theta_m)$
$P(y_1 \mid \theta)$
$P(y_2 \mid \theta)$
$P(y_n \mid \theta)$
Bayesian Updating
Bayesian Updating
Bayesian Updating
$P(\theta_1 \mid y_1)$
$P(\theta_2 \mid y_1)$
$P(\theta_m \mid y_1)$
$P(\theta_1 \mid y_2)$
$P(\theta_2 \mid y_2)$
$P(\theta_m \mid y_2)$
$P(\theta_1 \mid y_n)$
$P(\theta_2 \mid y_n)$
$P(\theta_m \mid y_n)$