

Relation between Likelihood function and least squares error under Gaussian noise model

$P(\mathbf{t} | X, w, \beta^{-1})$
 ↓ Targets ↓ Inputs
 Target posterior
 (also known as likelihood function)

Notation for Gaussian distribution

$$\begin{aligned}
 &= \mathcal{N}(\mathbf{t} | y(X, w), \beta^{-1}) \\
 &= \prod_{n=1}^N \mathcal{N}(t_n | y(x_n, w), \beta^{-1}) \dots (1) \\
 &\text{(Due to data independence assumption)}
 \end{aligned}$$

Gaussian distribution: $\mathcal{N}(t_n | y(x_n, w), \beta^{-1}) = \sqrt{\frac{\beta}{2\pi}} e^{-\frac{\beta}{2} (t_n - y(x_n, w))^2}$

taking log on both sides $\Rightarrow \ln \mathcal{N}(t_n | y(x_n, w), \beta^{-1}) = \frac{1}{2} (\ln \beta - \ln(2\pi)) - \frac{\beta}{2} (t_n - y(x_n, w))^2$... (2)

Substitute result (2) in (1):

$$\begin{aligned}
 \ln(P(\mathbf{t} | X, w, \beta^{-1})) &= \sum_{n=1}^N \left(\frac{1}{2} (\ln \beta - \ln(2\pi)) - \frac{\beta}{2} (t_n - y(x_n, w))^2 \right) \\
 \text{log of posterior (log likelihood function)} &= \underbrace{\frac{N}{2} (\ln \beta - \ln(2\pi))}_{\text{Constant wrt } w} - \underbrace{\frac{\beta}{2} \sum_{n=1}^N (t_n - y(x_n, w))^2}_{\text{Sum of squares error}}
 \end{aligned}$$

Result: Maximizing log likelihood function is equivalent to minimizing sum of squares error under Gaussian noise model