

Given that

$$p(\mathbf{t}|\mathbf{w}) = \prod_{n=1}^N \mathcal{N}(t_n | \mathbf{w}^\top \boldsymbol{\phi}(\mathbf{x}_n), \beta^{-1}) \quad (3.10)$$

$$p(\mathbf{w}) = \mathcal{N}(\mathbf{w} | \mathbf{m}_0, \mathbf{S}_0) \quad (3.48)$$

Now we want to calculate the posterior distribution through

$$\begin{aligned} p(\mathbf{w}|\mathbf{t}) &= \frac{p(\mathbf{t}|\mathbf{w})p(\mathbf{w})}{\int p(\mathbf{t}|\mathbf{w})p(\mathbf{w})d\mathbf{w}} \\ \Leftrightarrow \ln p(\mathbf{w}|\mathbf{t}) &= \ln p(\mathbf{t}|\mathbf{w}) + \ln p(\mathbf{w}) - \underbrace{\ln \left(\int p(\mathbf{t}|\mathbf{w})p(\mathbf{w})d\mathbf{w} \right)}_{\text{const.}} \\ &= \ln p(\mathbf{t}|\mathbf{w}) + \ln p(\mathbf{w}) + \text{const.} \\ &= \underbrace{-\frac{N}{2} \ln 2\pi - \frac{N}{2} \ln \beta}_{\text{const.}} - \sum_{n=1}^N \frac{\beta}{2} \{t_n - \mathbf{w}^\top \boldsymbol{\phi}(\mathbf{x}_n)\}^2 \\ &\quad - \underbrace{\frac{D}{2} \ln 2\pi - \frac{1}{2} \ln |\mathbf{S}_0|}_{\text{const.}} - \frac{1}{2} (\mathbf{w} - \mathbf{m}_0)^\top \mathbf{S}_0^{-1} (\mathbf{w} - \mathbf{m}_0) + \text{const.} \\ &= -\frac{1}{2} \sum_{n=1}^N \underbrace{\beta t_n^2}_{\text{const.}} - 2\beta t_n \mathbf{w}^\top \boldsymbol{\phi}(\mathbf{x}_n) + \beta \mathbf{w}^\top \boldsymbol{\phi}(\mathbf{x}_n) \boldsymbol{\phi}(\mathbf{x}_n)^\top \mathbf{w} \\ &\quad - \frac{1}{2} \mathbf{w}^\top \mathbf{S}_0^{-1} \mathbf{w} + \frac{1}{2} 2\mathbf{m}_0^\top \mathbf{S}_0^{-1} \mathbf{w} - \underbrace{\frac{1}{2} \mathbf{m}_0^\top \mathbf{S}_0^{-1} \mathbf{m}_0}_{\text{const.}} + \text{const.} \\ &= -\frac{1}{2} \sum_{n=1}^N \mathbf{w}^\top [-2\beta t_n \boldsymbol{\phi}(\mathbf{x}_n)] - \frac{1}{2} \mathbf{w}^\top \left[\sum_{n=1}^N \beta \boldsymbol{\phi}(\mathbf{x}_n) \boldsymbol{\phi}(\mathbf{x}_n)^\top \right] \mathbf{w} \\ &\quad - \frac{1}{2} \mathbf{w}^\top \mathbf{S}_0^{-1} \mathbf{w} + \frac{1}{2} 2\mathbf{w}^\top \mathbf{S}_0^{-1} \mathbf{m}_0 + \text{const.} \\ &= -\frac{1}{2} \mathbf{w}^\top [-2\beta \boldsymbol{\Phi}^\top \mathbf{t} - 2\mathbf{S}_0^{-1} \mathbf{m}_0] \\ &\quad - \frac{1}{2} \mathbf{w}^\top [\beta \boldsymbol{\Phi}^\top \boldsymbol{\Phi} - \mathbf{S}_0^{-1}] \mathbf{w} + \text{const.} \end{aligned}$$

By comparing with

$$\begin{aligned} \ln p(\mathbf{w}|\mathbf{t}) &= -\frac{1}{2} (\mathbf{w} - \mathbf{m}_N)^\top \mathbf{S}_N^{-1} (\mathbf{w} - \mathbf{m}_N) + \text{const.} \\ &= -\frac{1}{2} \mathbf{w}^\top \mathbf{S}_N^{-1} \mathbf{w} - \frac{1}{2} \mathbf{w}^\top [-2\mathbf{S}_N^{-1} \mathbf{m}_N] + \text{const.} \end{aligned}$$

We know directly

$$\mathbf{S}_N^{-1} = \beta \boldsymbol{\Phi}^\top \boldsymbol{\Phi} - \mathbf{S}_0^{-1}$$

and

$$\begin{aligned} 2\mathbf{S}_N^{-1} \mathbf{m}_N &= 2\beta \boldsymbol{\Phi}^\top \mathbf{t} + 2\mathbf{S}_0^{-1} \mathbf{m}_0 \\ \Leftrightarrow \mathbf{m}_N &= \mathbf{S}_N (\beta \boldsymbol{\Phi}^\top \mathbf{t} + \mathbf{S}_0^{-1} \mathbf{m}_0) \end{aligned}$$