

Given that

$$\begin{aligned} p(\mathbf{w}|\mathbf{t}) &= \mathcal{N}(\mathbf{w}|\mathbf{m}_N, \mathbf{S}_N) \\ p(t_{N+1}|\mathbf{w}) &= \mathcal{N}(t_{N+1}|\mathbf{w}^\top \boldsymbol{\phi}(\mathbf{x}_{N+1}), \beta^{-1}) \\ &= \mathcal{N}(t_{N+1}|\boldsymbol{\phi}(\mathbf{x}_{N+1})^\top \mathbf{w}, \beta^{-1}) \end{aligned} \tag{3.49}$$

and the general result for linear-Gaussian models given by Equation (2.116), we have

$$\begin{aligned} \mathbf{S}_{N+1} &= [\mathbf{S}_N^{-1} + \beta \boldsymbol{\phi}(\mathbf{x}_{N+1}) \boldsymbol{\phi}(\mathbf{x}_{N+1})^\top]^{-1} \\ \mathbf{S}_{N+1} &= \mathbf{S}_N + [\beta \boldsymbol{\phi}(\mathbf{x}_{N+1}) \boldsymbol{\phi}(\mathbf{x}_{N+1})^\top]^{-1} \\ p(\mathbf{w}|\mathbf{t}, t_{N+1}) &= \mathcal{N}(\mathbf{w}|\mathbf{S}_{N+1}[t_{N+1}\beta \boldsymbol{\phi}(\mathbf{x}_{N+1}) + \mathbf{S}_N^{-1}\mathbf{m}_N], \mathbf{S}_{N+1}) \end{aligned}$$

