

NORMAL DISTRIBUTION:

$$\log p(x; \mu, \sigma^2) = \begin{pmatrix} \frac{\mu}{\sigma^2} \\ -\frac{1}{2\sigma^2} \end{pmatrix}^T \begin{pmatrix} x \\ x^2 \end{pmatrix} + \frac{1}{2} \left(-2\log \sigma - \frac{\mu^2}{\sigma^2} - \log 2\pi \right) =$$

$$= \frac{\mu}{\sigma^2} x - \frac{x^2}{2\sigma^2} - \log \sigma - \frac{\mu^2}{2\sigma^2} - 0.5 \log 2\pi =$$

$$= \log \left(\frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \right) =$$

$$= -\log(\sigma(2\pi)^{1/2}) + \left(-\frac{(x-\mu)^2}{2\sigma^2} \right) =$$

$$= -\log \sigma - 0.5 \log(2\pi) - \frac{x^2 + 2x\mu - \mu^2}{2\sigma^2} =$$

$$= \frac{\mu x}{\sigma^2} - \frac{x^2}{2\sigma^2} - \log \sigma - \frac{\mu^2}{2\sigma^2} - 0.5 \log(2\pi)$$

2nd form (messages from μ and σ^2 vars. to x)

$$\log p(x | \mu, \sigma^2) = \theta(\mu, \sigma^2) s(x) - A(\theta(\mu, \sigma^2)) + h(x) =$$
$$= \begin{pmatrix} \frac{\mu}{\sigma^2} \\ -\frac{1}{2\sigma^2} \end{pmatrix}^T \begin{pmatrix} x \\ x^2 \end{pmatrix} - \left(\log \sigma + \frac{\mu^2}{2\sigma^2} \right) - 0.5 \log 2\pi$$

1st moment param. (not 2nd)

μ and σ^2 are the moment params. of these vars. received.

3rd form (messages from x to μ): (like before but changing x for μ)

$$\log p(x | \mu, \sigma^2) = \theta(x, \sigma^2) s(\mu) - A(\theta(x, \sigma^2)) + h(\sigma^2, \mu) =$$
$$= \begin{pmatrix} \frac{x}{\sigma^2} \\ -\frac{1}{2\sigma^2} \end{pmatrix}^T \begin{pmatrix} \mu \\ \mu^2 \end{pmatrix} - \left(\log \sigma + \frac{x^2}{2\sigma^2} \right) - 0.5 \log 2\pi$$

3rd form (messages from x to τ^2)

$$\log(x | \mu, \sigma^2) = \theta(x, \mu) s(\sigma^2) - A(\theta(x, \mu) + h(\mu, \sigma^2) =$$

$$= \begin{pmatrix} -\frac{1}{2} \\ -\frac{(x-\mu)^2}{2} \end{pmatrix} \begin{pmatrix} \log \sigma^2 \\ \frac{1}{\sigma^2} \end{pmatrix} - 0.5 \ln(2\pi)$$