

Optimization

$$\mathcal{KL}(q \parallel p^*) = \mathcal{KL}\left(\prod_{i=1}^d q_i \parallel p^*\right) \rightarrow \min_{q_1, q_2, \dots, q_d}$$

Coordinate descend:

1. $\mathcal{KL}(q \parallel p^*) \rightarrow \min_{q_1}$
2. $\mathcal{KL}(q \parallel p^*) \rightarrow \min_{q_2}$
3. ...

