Variational inference

1. Select a family of distributions Q

    Example: $\mathcal{N}(\mu, \begin{pmatrix} \sigma_1^2 & & & \\ & \sigma_2^2 & & 0 \\ 0 & & \ddots & \\ & & & \sigma_d^2 \end{pmatrix})$

2. Find best approximation $q(z)$ of $p^*(z)$: