Scaling up Variational EM

$$\begin{array}{ll}
\text{maximize} \\
w, m_1, \dots, m_N \\
s_1, \dots, s_N
\end{array} \quad \mathcal{L}(w, q_1, \dots, q_N) \\
\text{subject to} \quad q_i(t_i) = \mathcal{N}(m_i, \text{diag}(s_i^2))$$