

Scaling up Variational EM

$$\underset{w, \phi}{\text{maximize}} \quad \mathcal{L}(w, q_1, \dots, q_N)$$

$$\text{subject to} \quad q_i(t_i) = \mathcal{N}(m(x_i, \phi), \text{diag}(s^2(x_i, \phi)))$$