

Methods

Best

- Full inference

$$p(T, \theta | X)$$

- Mean field

$$q(T)q(\theta) \approx p(T, \theta | X)$$

- MCMC

$$T_s, \Theta_s \sim p(T, \Theta | X)$$

- EM algorithm

$$q(T), \theta = \theta_{\text{MP}}$$

- Variational EM

$$q_1(T_1) \dots q_d(T_d), \theta = \theta_{\text{MP}}$$

Worst