

Variational inference (ТЕХНИЧЕСКИЙ СЛАЙД)

1. Select a family of distributions Q

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

VARIATIONAL FAMILY

