

E-step summary

$$\log p(X \mid \theta) - \mathcal{L}(\theta, q) = \sum_i \mathcal{KL}(q(t_i) \parallel p(t_i \mid x_i, \theta))$$

E-step: $\arg \max_{q(t_i)} \mathcal{L}(\theta^k, q) = p(t_i \mid x_i, \theta)$

$\log p(X \mid \theta)$

