Convergence guaranties

$$\log p(X \mid \theta^{k+1}) \geq \mathcal{L}(\theta^{k+1}, q^{k+1}) \geq \mathcal{L}(\theta^k, q^{k+1}) = \log p(X \mid \theta^k)$$

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

θ^k θ^{k+1}

$\mathcal{L}(\theta, q^{k+1})$