Methods

Best

- Full inference $p(T, \theta | X)$

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

  - MCMC $T_s, \Theta_s \sim p(T, \Theta \mid X)$

- EM algorithm $q(T), \; \theta = \theta_{\mathrm{MP}}$

  - Variational EM $q_1(T_1) \dots q_d(T_d), \; \theta = \theta_{\mathrm{MP}}$

  - MCMC EM $T_s \sim p(T \mid \Theta, X), \Theta = \Theta_{\mathrm{MP}}$

Worst