Collapsed Gibbs for LDA

Model

$$p(\theta_d) = \text{Dir}(\beta)$$

$$p(\phi_t) = \operatorname{Dir}(\alpha)$$

$$p(z_{dn}|\theta_d) = \Theta_{dz_{dn}}$$

$$p(z_{dn}|\theta_d) = \Theta_{dz_{dn}} \qquad p(w_{dn}|z_{dn}, \Phi) = \Phi_{z_{dn}w_{dn}}$$

Can compute analytically

$$p(\Theta \mid Z)$$

$$p(\Theta \mid Z) - p(\Phi \mid Z, W)$$

$$p(Z) p(W \mid Z) = \frac{p(W \mid Z, \Phi) p(\Phi)}{p(\Phi \mid Z, W)}$$