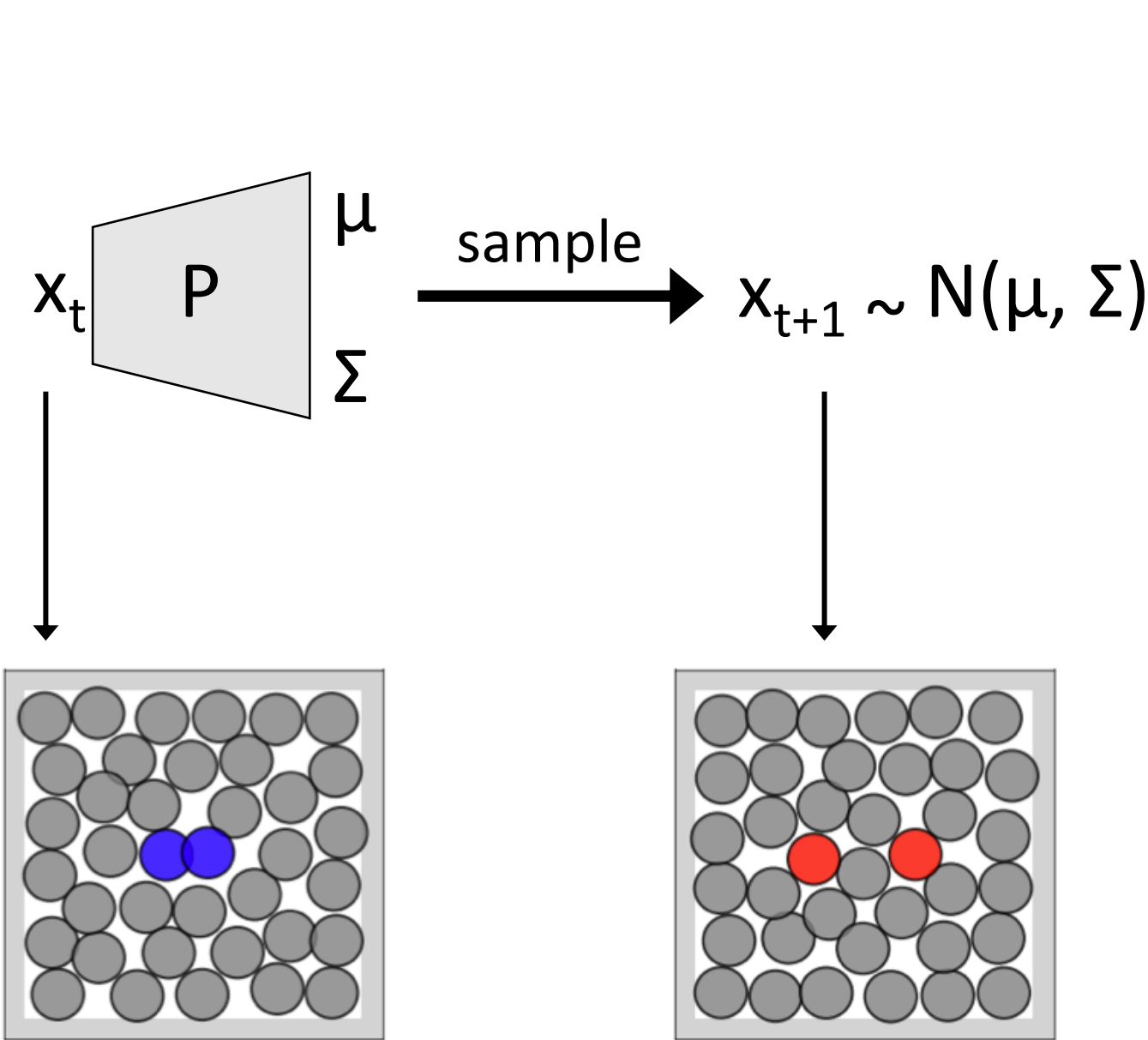# Adaptive MCMC

Aim: Learn proposal scheme P
       to achieve efficient MCMC

Latent MC

Aim: Learn transformation Txz of data to latent
       space such that direct MC is efficient

sample z $p_Z(z)$

z

transform T_{zx} T_{xz}
to x   x

sample z $p_X(x)$