Modules

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The modules below are in no particular order (except for the Basics, of course).

1 Basics

- What is a prior?
- What is a posterior and what is posterior inference? → recap of Bayes' rule
- Sampling as an intuitive way of performing inference before diving in the realms of VI?
- Example problems: Factorial HMMs, Bayesian Mixture Models (show GMs)
- ELBO derivation I: from KL divergence
- ELBO derivation II: with Jensen's inequality
- Connection to EM
- Mean Field inference
- Application to example problems (show GMs)

2 Conjugate Models

- Exponential families
- Gaussian-Gaussian conjugacy
- Example: Bayesian Linear Regression
- Beta-Binomial warmup for Dirichlet-multinomial?
- Dirichlet-multinomial conjugacy

- Example: LDA
- Conjugate VI in the general case (Beal, 2003)

3 Nonconjugate Models

- Laplace Approximation
- Gradient methods
- Problem: cannot simply differentiate an MC average
- Idea: transform $\frac{d}{dq}\mathbb{E}_q[\cdot]$ into $\mathbb{E}[\frac{d}{dq}\cdot]$
- Score function gradient $\rightarrow$ Black Box VI (Blei et al., 2012; Ranganath et al., 2014)
- Reparametrisation gradient (Kingma and Welling, 2013; Rezende et al., 2014; Titsias and Lázaro-gredilla, 2014)

4 Stochastic algorithms

- Stochastic optimisation (Robbins and Monro, 1951)
- SVI (Hoffman et al., 2013)

5 Bayesian Neural Networks

- Putting priors on weights
- The old stuff by Neal, MacKay and Hinton (Hinton and van Camp, 1993)
- The new stuff by DeepMind et al. (Graves, 2011; Blundell et al., 2015)
- Bayesian Interpretation of Dropout (Gal, 2016)

6 Deep Generative Models

- Review of generative models
- Exact case: EM with features (Berg-Kirkpatrick et al., 2010)
- First attempt: Wake-sleep (Hinton et al., 1995)
- Variational Autoencoders (Kingma and Welling, 2013; Rezende et al., 2014)

- Example models: ???
- Code snippet ???
- Extra: The Deep Generative CRF (the Ryan Adams paper from NIPS)

7 Reparametrisation Gradients

I think the whole module should depend on audience and we can cover the location-scale case in the modules about Nonconjugate models and/or DGMs.

- Recap: Gaussian reparametrisation
- Exension to general location-scale families (Titsias and Lázaro-gredilla, 2014)
- ADVI (depending on the audience only go until here; the next two are way more complicated) (Kucukelbir et al., 2017)
- Generalised Reparametrisation Gradient (Ruiz et al., 2016)
- Rejection Sampling VI (Naesseth et al., 2017)

8 Nonparametric Models [Advanced]

- Intro to stick-breaking processes (Ishwaran and James, 2001)
- VI for HDP/PYP (Wang et al., 2011)
- Intro to GPs
- VI for GPs

9 Beyond Mean Field [Advanced]

- Structured VI (example: Bayesian or Factorial HMMs)
- Auxiliary variables
- Hierarchical Varational models

10 Collapsed VB [Advanced]

Another module that depends on audience: people with Bayesian aspirations vs people who want to play with DGMs.

- Taylor expansions
- Example: LDA
- Connection between collapsed VB and unconstrained variational approximation (Teh et al., 2007)
- CVB0 (Asuncion et al., 2009)

11 Beyond KL [Advanced]

- α-divergence (make connection to EP)
- Stein VI
- Implicit models
- Hoelder bound

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