

Modules

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

1 Basics

- What is a posterior? → recap of Bayes' rule
- Example problems: Factorial HMMs, Bayesian Mixture Models (show GMs)
- ELBO derivation I: from KL divergence
- ELBO derivation II: with Jensen's inequality
- Mean Field inference
- Application to example problems (show GMs)

2 Conjugate Models

- Exponential families
- Gaussian-Gaussian conjugacy
- Example: Bayesian Linear Regression
- Dirichlet-multinomial conjugacy
- Example: Multinomial Mixture Model (maybe even 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 Lzaro-gredilla, 2014](#))

4 Nonparametric Models

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

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
- 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

- Recap: Gaussian reparametrisation
- Extension to general location-scale families ([Titsias and Lzaro-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 Beyond Mean Field [Advanced]

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

9 Collapsed VB

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

10 Beyond KL [Advanced]

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

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