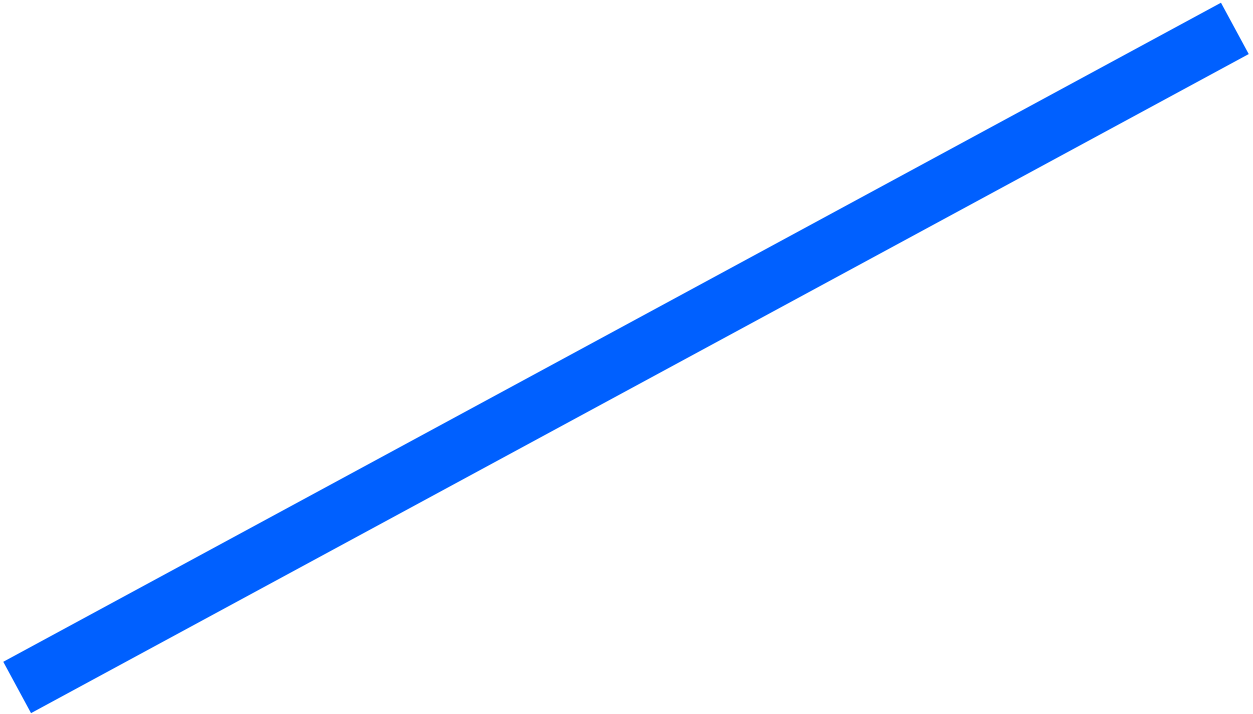
p(w | x, y)

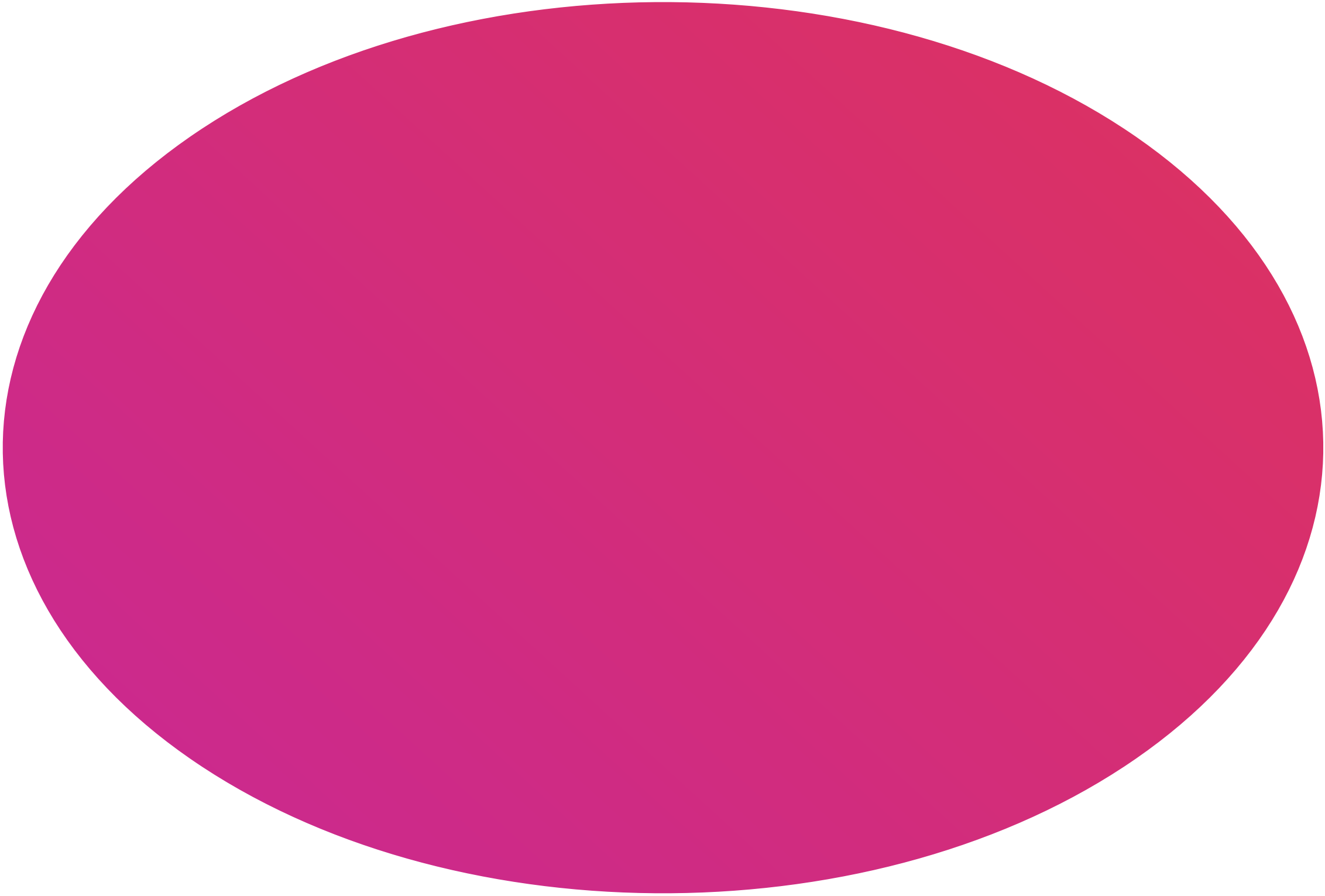


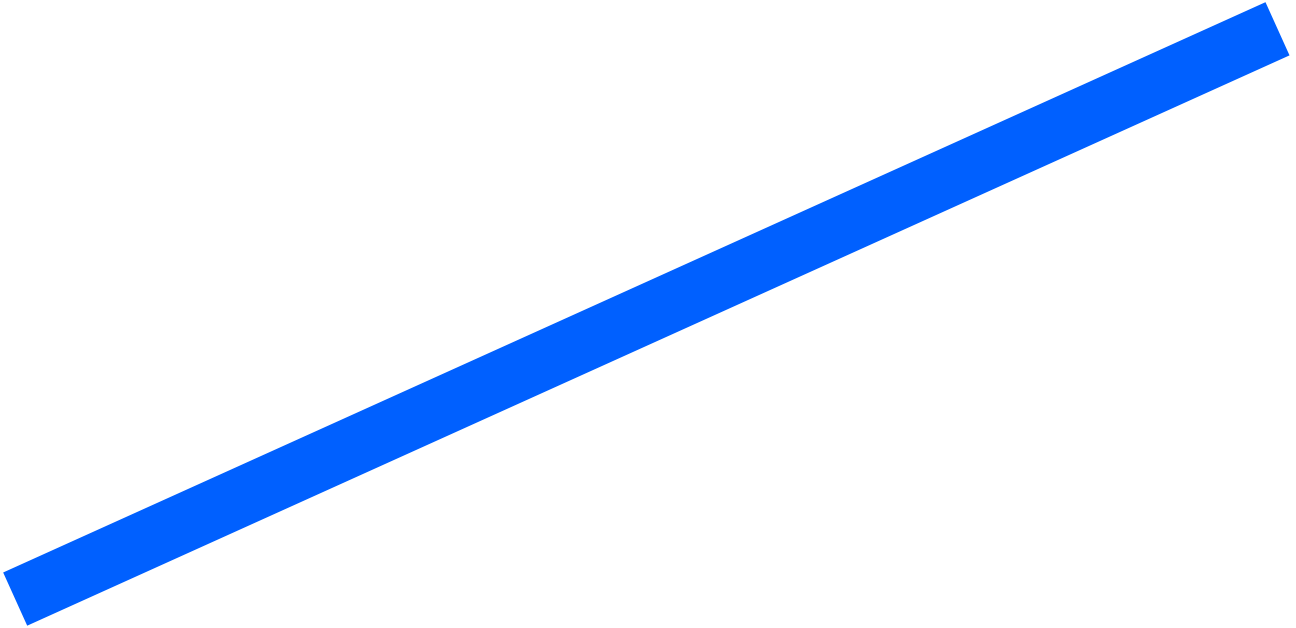
VARIATIONAL INFERENCE

$$p(y^* \mid x^*, x, y) = \int p(y^* \mid x^*, w)\ q_{\nu^*}(w)\ dw$$

$$KL\left(q_\nu \parallel p(\cdot \mid x, y)\right)$$

KL





$$\min_{v}$$

$$KL\left(q_{\nu} \parallel p(\cdot \mid x, y)\right)$$