$$p(w) = \mathcal{N}(0, I)$$

$$p(w \mid x, y) = \frac{p(y \mid x, w)p(w)}{p(y \mid x)}$$

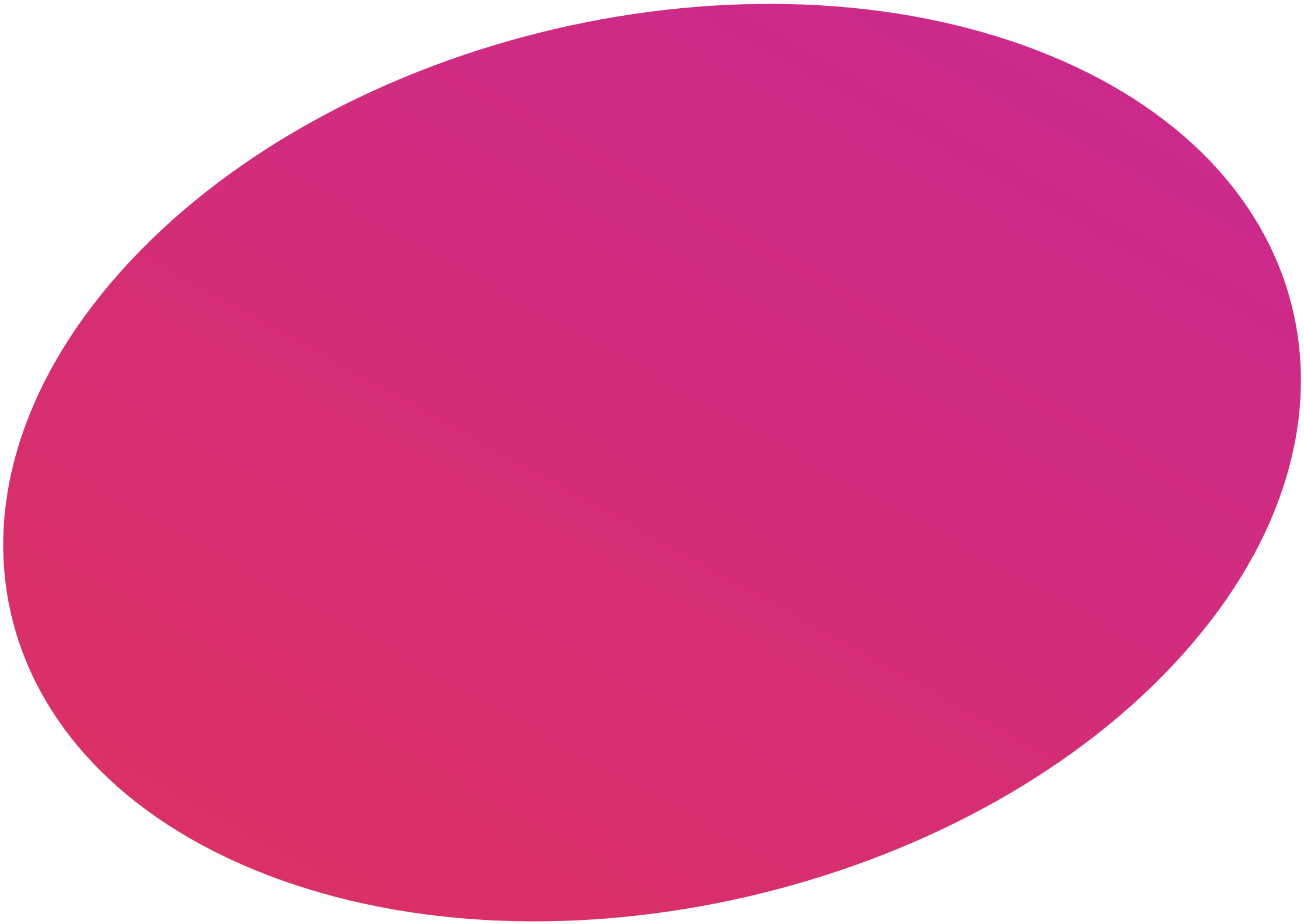
$$p(y^* \mid x^*, x, y) = \int p(y^* \mid x^*, w)\ p(w \mid x, y)\ dw$$

Prior:

Posterior:

Posterior predictive:

$\max_{\nu}$ ELBO(ν)



$$p(w \mid x, y)$$

VARIATIONAL INFERENCE