

Variational Autoencoders

A Deep Generative Model

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Neural Networks in Supervised Setting

Autoencoders

Encoders vs Principal Component Analysis(PCA)

Expectation Maximisation Algorithm

Problems with EM Algorithm

Solution 1: Markov Chain Monte Carlo EM Algorithm

Solution 2: Variational Inference

Mean Field Assumption in Variational Inference

Co-ordinate Descent vs Gradient Descent

Setting up the problem

Ammortized Inference

Gradient Descent

Reparametrization Trick

Summary