



The *STOVE* Model

Maximising the ELBO

$$\log p(x_{1:T}) \geq \mathbb{E}_{q(z_{1:T}|x_{1:T})} \left[\log \frac{p(x_{1:T}, z_{1:T})}{q(z_{1:T} | x_{1:T})} \right] \propto \mathbb{E}_{q(z_{1:T}|x_{1:T})} \left[\sum_{t=1}^T \log \left\{ \frac{p(x_t | z_t)}{q(z_t | x_t)} \frac{p(z_t | z_{t-1})}{q(z_t | z_{t-1})} \right\} \right]$$

