[Is this variational EM... or CAVI?]

Since there is a cyclic dependence of the parameters on each other, we employ a sequential update algorithm. In what follows, a tilde on the parameters indicate that these are the expectations of the parameters given the optimal factorised distributions $\tilde{q}$ derived earlier. enumerate[label=STEP *:, leftmargin=2cm]

U pdate $\tilde{}^{*(t+1)}$ given $\tilde{}^{(t)}$, $\tilde{\lambda}^{(t)}$, and $\tilde{\alpha}^{(t)}$

U pdate $\tilde{}^{(t+1)}$ given $\tilde{}^{*(t+1)}$, $\tilde{\lambda}^{(t)}$, and $\tilde{\alpha}^{(t)}$

U pdate $\tilde{\lambda}^{(t+1)}$ given $\tilde{}^{*(t+1)}$, $\tilde{}^{(t+1)}$, and $\tilde{\alpha}^{(t)}$

U pdate $\tilde{\alpha}^{(t+1)}$ given $\tilde{}^{*(t+1)}$, $\tilde{}^{(t+1)}$, and $\tilde{\lambda}^{(t+1)}$