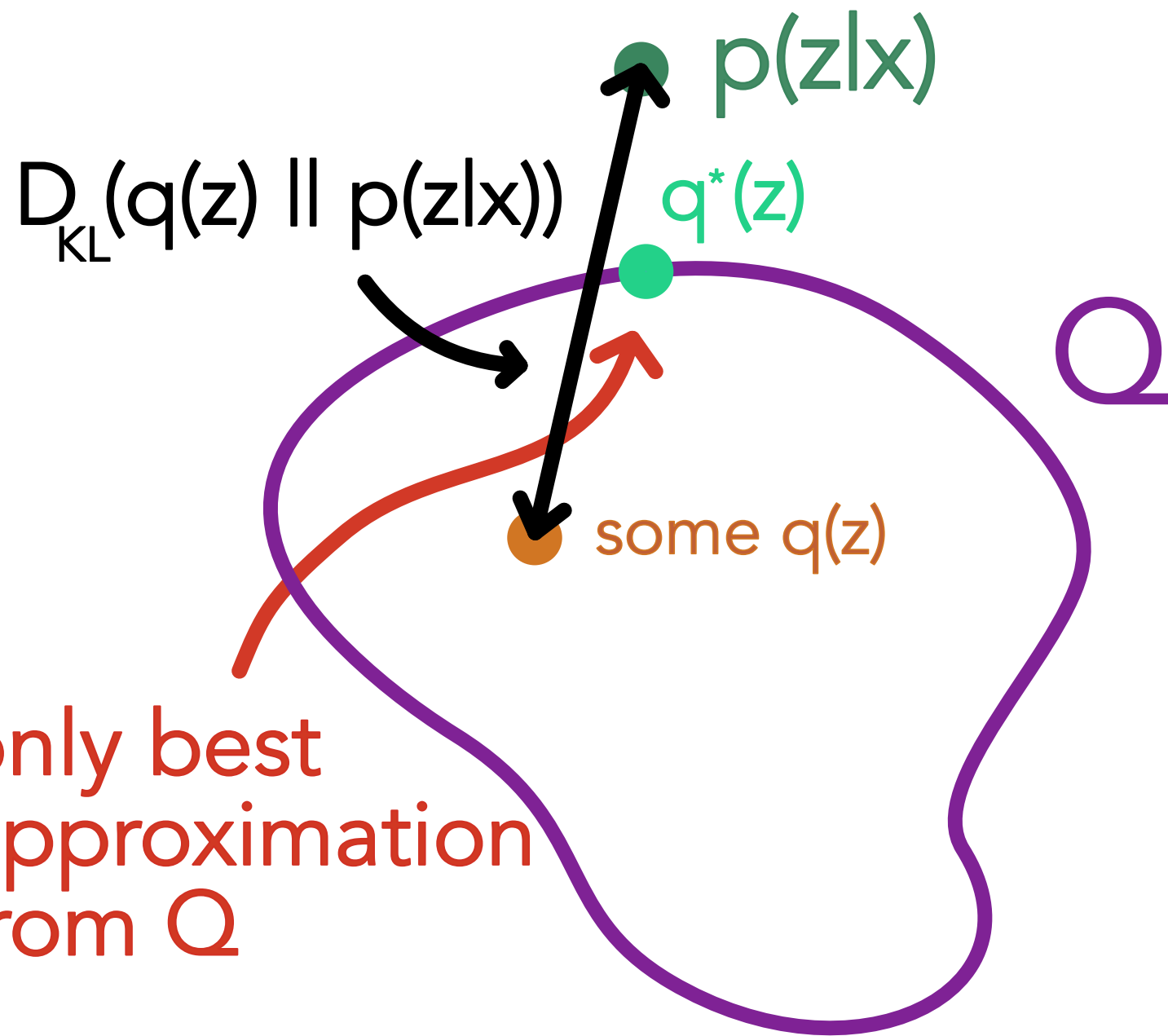


fast ↘

Variational Inference

optimize a distribution $q(z)$
from a family Q towards the
posterior $p(z|x)$



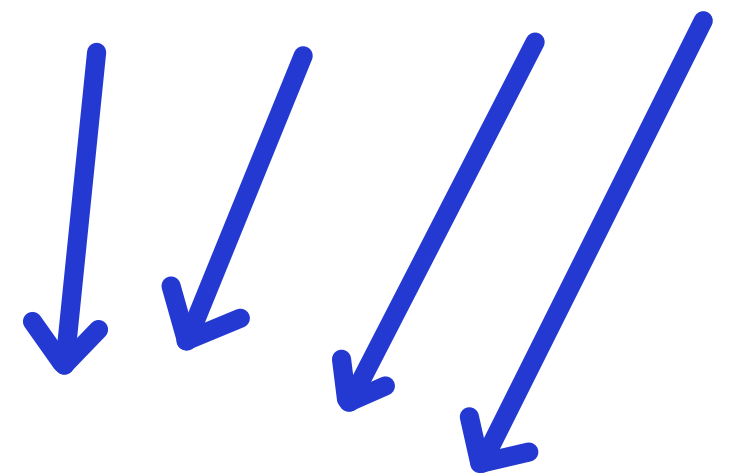
accurate ↘

Markov Chain Monte Carlo

simulate sampling from the
posterior $p(z|x)$

possibly very long chain necessary

$z_1 \rightarrow z_2 \rightarrow \dots$



empirical estimate
of posterior