

Pseudo-inputs prior

$$p_{\lambda}(z) = \frac{1}{K} \sum_{k=1}^K \mathcal{N}(z; \mathbf{f}_{\psi}(\mathbf{u}_k), \text{diag}(\boldsymbol{\sigma}_k^2)) \rightarrow \text{mixture of diagonal Gaussians}$$

$$\lambda = \left\{ \{\mathbf{u}_k\}_{k=1}^K, \psi, \{\boldsymbol{\sigma}_k^2\}_{k=1}^K \right\}$$

