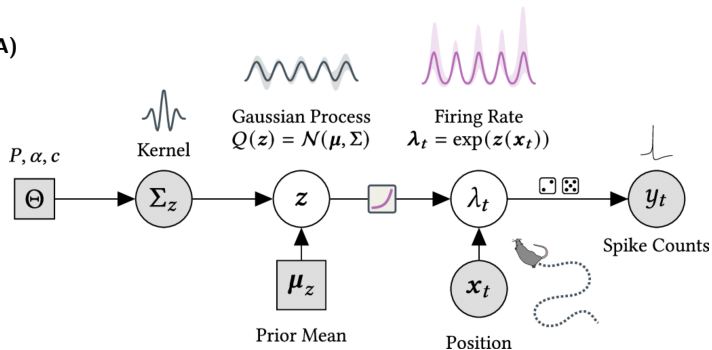


(A)**(B) MAP Estimator**

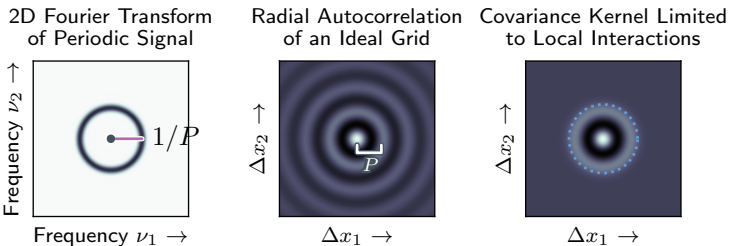
$$\Pr(z|y) \propto \Pr(y|z) \Pr(z)$$

Graph illustrating the MAP Estimator. The posterior distribution $\Pr(z|y)$ is shown as a product of the likelihood $\Pr(y|z)$ and the prior $\Pr(z)$. The maximum a posteriori estimate $\hat{\mu}$ is given by $\hat{\mu} = \operatorname{argmax}_z [\Pr(z|y)]$, and the estimated variance $\hat{\sigma}^2$ is given by $\hat{\sigma}^2 = [\partial_z^2 \ln \Pr(z|y)]^{-1}$.

(C) Variational Bayes

Graph illustrating Variational Bayes. The variational posterior distribution $\mathcal{N}(\mu, \sigma^2)$ is shown approximating the true posterior distribution $\Pr(z|y)$. The variational parameters $(\hat{\mu}, \hat{\sigma}^2)$ are estimated by maximizing the evidence lower bound (ELBO):

$$(\hat{\mu}, \hat{\sigma}^2) = \operatorname{argmax}_{\mu, \sigma^2} \{ -D_{KL}[\mathcal{N}(\mu, \sigma^2) \| \Pr(z)] + \langle \ln \Pr(y|z) \rangle \}$$

(D) Designing a Kernel for Grid Fields**(E) Estimating Hyperparameters**