

Q1.3

$x \rightarrow$ this is the variable
 $z \rightarrow$ latent factors related to x
(conditioning variable)

The joint probability -

$$P(x, z) = P(x|z) \cdot P(z)$$

$$= P(z|x) \cdot P(x)$$

$$\therefore P(z|x) = \frac{P(x|z) \cdot P(z)}{P(x)}$$

Now, "prior" $P(z) = \pi_z$ {marginal distribution}

Likelihood: $P(x|z) = \mathcal{N}(x|\mu_z, \Sigma_z)$

So, posterior -

$$P(z|x) = \frac{\pi_z \cdot \mathcal{N}(x|\mu_z, \Sigma_z)}{\sum_{z'} \pi_{z'} \mathcal{N}(x|\mu_{z'}, \Sigma_{z'})}$$

Now, $\tau_k^i = P(z^i = k | x^i, \theta^t)$

$$= P(x^i | z^i = k) P(z^i = k)$$

$$= \frac{\pi_k \cdot \mathcal{N}(x^i | \mu_k, \Sigma_k)}{\sum_{k'=1 \dots K} \pi_{k'} \mathcal{N}(x^i | \mu_{k'}, \Sigma_{k'})}$$

Which is same as posterior from Bayes's.