

A Readable Tutorial on AMP

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Part I

Preliminaries

Chapter 1

Introduction

Fuck Montanari, vada vau vau vada vau vau vada vau

$$\begin{aligned}x_{t+1} &= \eta \left(A^\top z_t + x_t; \theta_t \right) \\ z_t &= y - Ax_t + \frac{1}{\delta} z_t \left(\eta^\top (x_{t-1} + A^\top z_{t-1}) \right)\end{aligned}$$