

$$f_{\mathbf{x}|\mathbf{y}}(\mathbf{x}) = \frac{1}{Z} \prod_{k=1}^{n_f} f_k(\mathbf{x}_k)$$

$$\min_{q(\mathbf{x})} D_\alpha(f_{\mathbf{x}|\mathbf{y}}(\mathbf{x})||q(\mathbf{x}))$$

 $\alpha = 0$
 $\alpha = 1$

$$D_{\text{KL}}(q(\mathbf{x})||f_{\mathbf{x}|\mathbf{y}}(\mathbf{x}))$$

$$D_{\text{KL}}(f_{\mathbf{x}|\mathbf{y}}(\mathbf{x})||q(\mathbf{x}))$$

enforce
moment matching

$$q(\mathbf{x}) = o(\mathbf{x})^{1-n_n} \prod_{k=1}^{n_f} q_k(\mathbf{x}_k)$$

approximate partially by
exponential families

$$q(\mathbf{x}) = o(\mathbf{x})^{1-\frac{n_n}{\alpha}} \prod_{k=1}^{n_f} q_k^{1/\alpha}(\mathbf{x}_k)$$

 α arbitrary

$$(n_n - 1) \ln Z_{o}(\boldsymbol{\theta}_o) - \sum_{k=1}^{n_f} \ln Z_{q_k}(\boldsymbol{\theta}_k)$$

$$\sum_{k=1}^{n_f} \ln Z_{q_k}(\boldsymbol{\theta}_k) - (n_n - 1) \ln Z_{o}(\boldsymbol{\theta}_o)$$

Mean Field Approach

IHT, BISF

EP / EC

VAMP

Power EP / Fractional BP

$$q(\mathbf{x}) = \prod_{j=1}^N q_j(x_j)$$