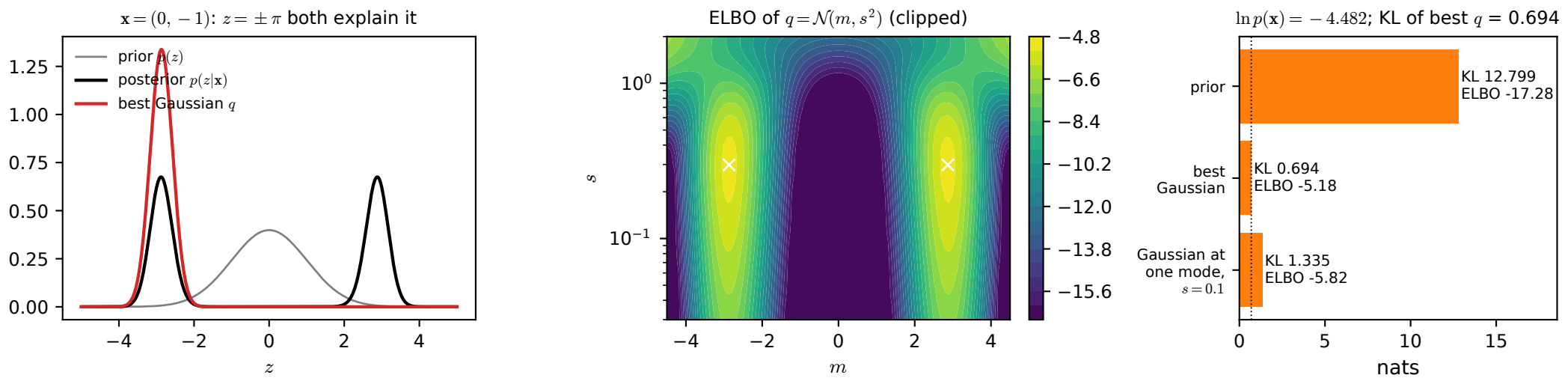

$\mathbf{x} = (0, -1)$: $z = \pm\pi$ both explain it
prior $p(z)$
posterior $p(z|\mathbf{x})$
best Gaussian q
1.25
1.00
0.75
0.50
0.25
0.00
−4
−2
0
2
4
z
ELBO of $q = \mathcal{N}(m, s^2)$ (clipped)
10^0
10^{-1}
s
−4.8
−6.6
−8.4
−10.2
−12.0
−13.8
−15.6
−4
−2
0
2
4
m
$\ln p(\mathbf{x}) = -4.482$; KL of best q = 0.694
prior
KL 12.799
ELBO -17.28
best Gaussian
KL 0.694
ELBO -5.18
Gaussian at one mode, $s = 0.1$
KL 1.335
ELBO -5.82
0
5
10
15
nats