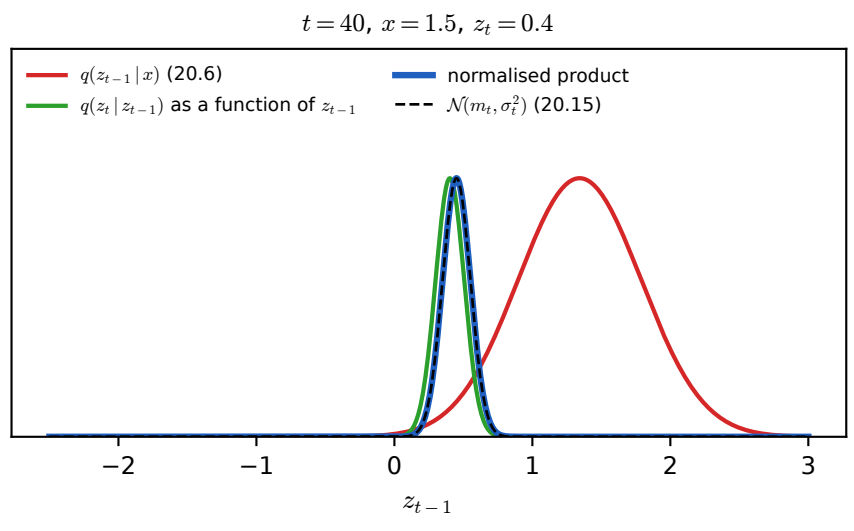
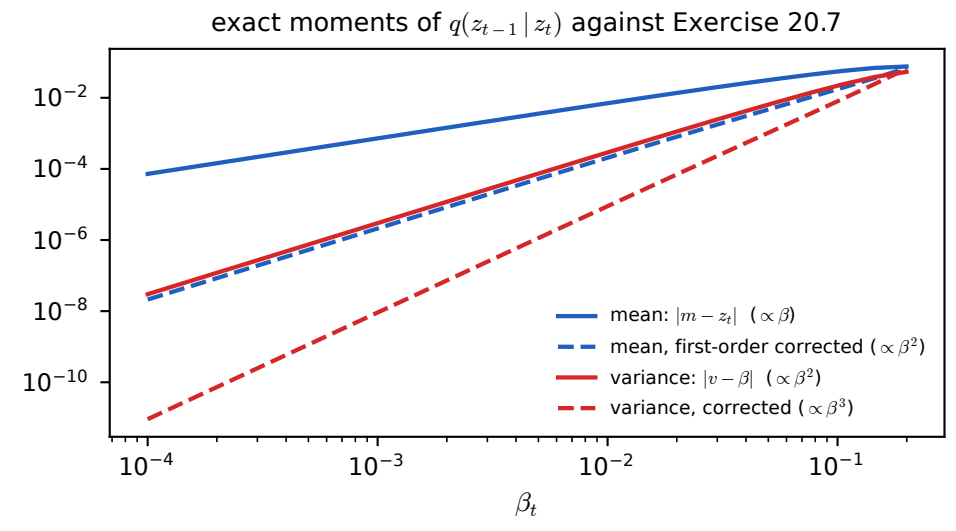

$t = 40,\ x = 1.5,\ z_t = 0.4$
$q(z_{t-1} \mid x)$ (20.6)
$q(z_t \mid z_{t-1})$ as a function of z_{t-1}
normalised product
$\mathcal{N}(m_t, \sigma_t^2)$ (20.15)
−2
−1
0
1
2
3
z_{t-1}


exact moments of $q(z_{t-1} \mid z_t)$ against Exercise 20.7
10^{-2}
10^{-4}
10^{-6}
10^{-8}
10^{-10}
mean: $|m - z_t|$ $(\propto \beta)$
mean, first-order corrected $(\propto \beta^2)$
variance: $|v - \beta|$ $(\propto \beta^2)$
variance, corrected $(\propto \beta^3)$
10^{-4}
10^{-3}
10^{-2}
10^{-1}
β_t