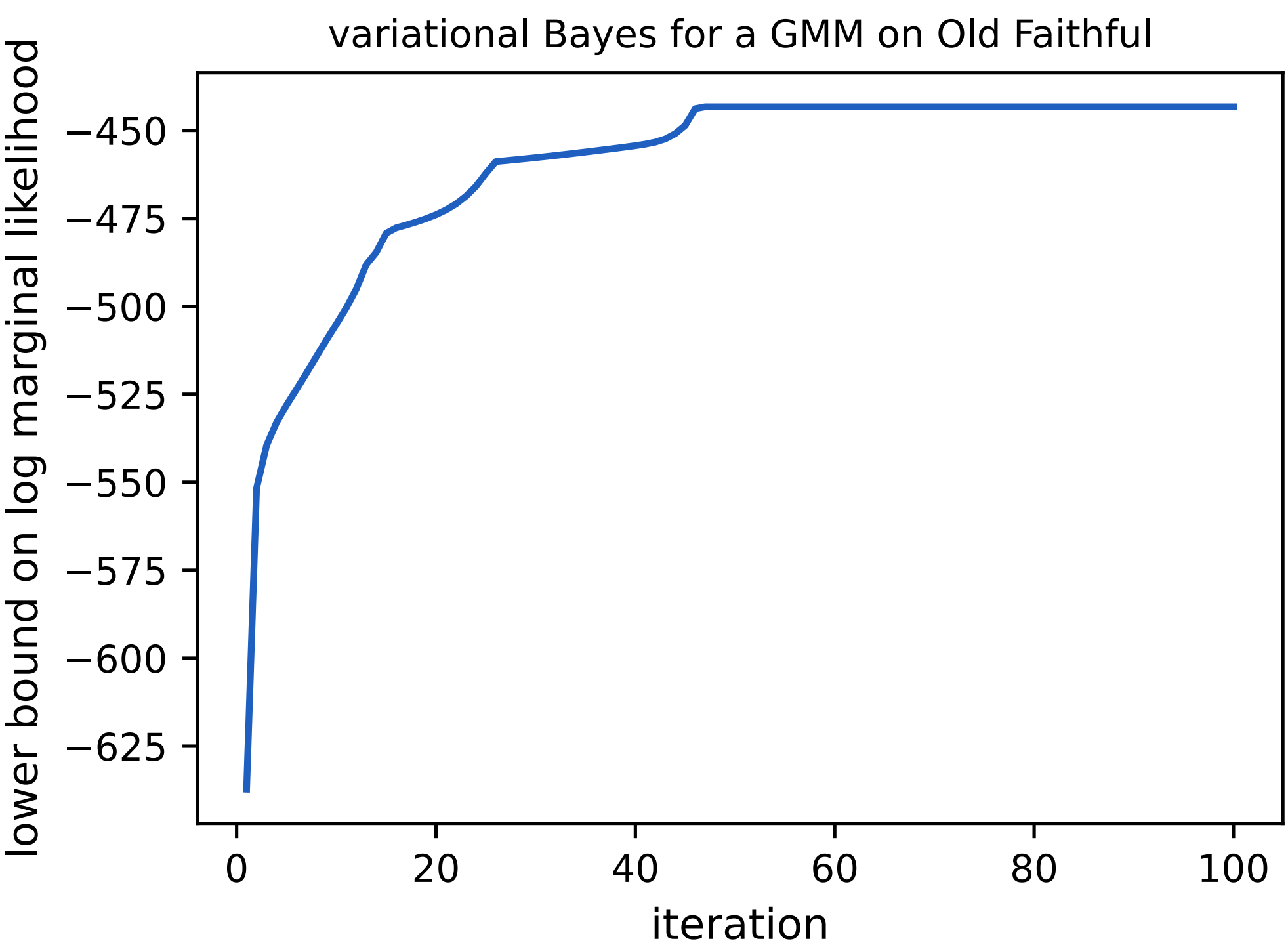

variational Bayes for a GMM on Old Faithful
lower bound on log marginal likelihood
−450
−475
−500
−525
−550
−575
−600
−625
0
20
40
60
80
100
iteration