

Erratum

Page 35 The variational objective given in (3.13) is a maximization objective known as the evidence lower bound. However, in the text the minimization is discussed. The minimization objective is the negative evidence lower bound:

$$\mathcal{L}_{\text{VI}}(\boldsymbol{\omega}) = - \int q_{\boldsymbol{\theta}}(\boldsymbol{\omega}) \log p(\mathcal{D} \mid \boldsymbol{\omega}) \mathrm{d}\boldsymbol{\omega} + D_{\text{KL}}(q_{\boldsymbol{\theta}}(\boldsymbol{\omega}) \parallel p(\boldsymbol{\omega})).$$

Page 100 In Publication IV (page 4) a mistake similar to the previous one is made. The equation (5) must be the same as the formula for the negative evidence lower bound given above.