

# About Flow Matching generative models

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# Bibliography

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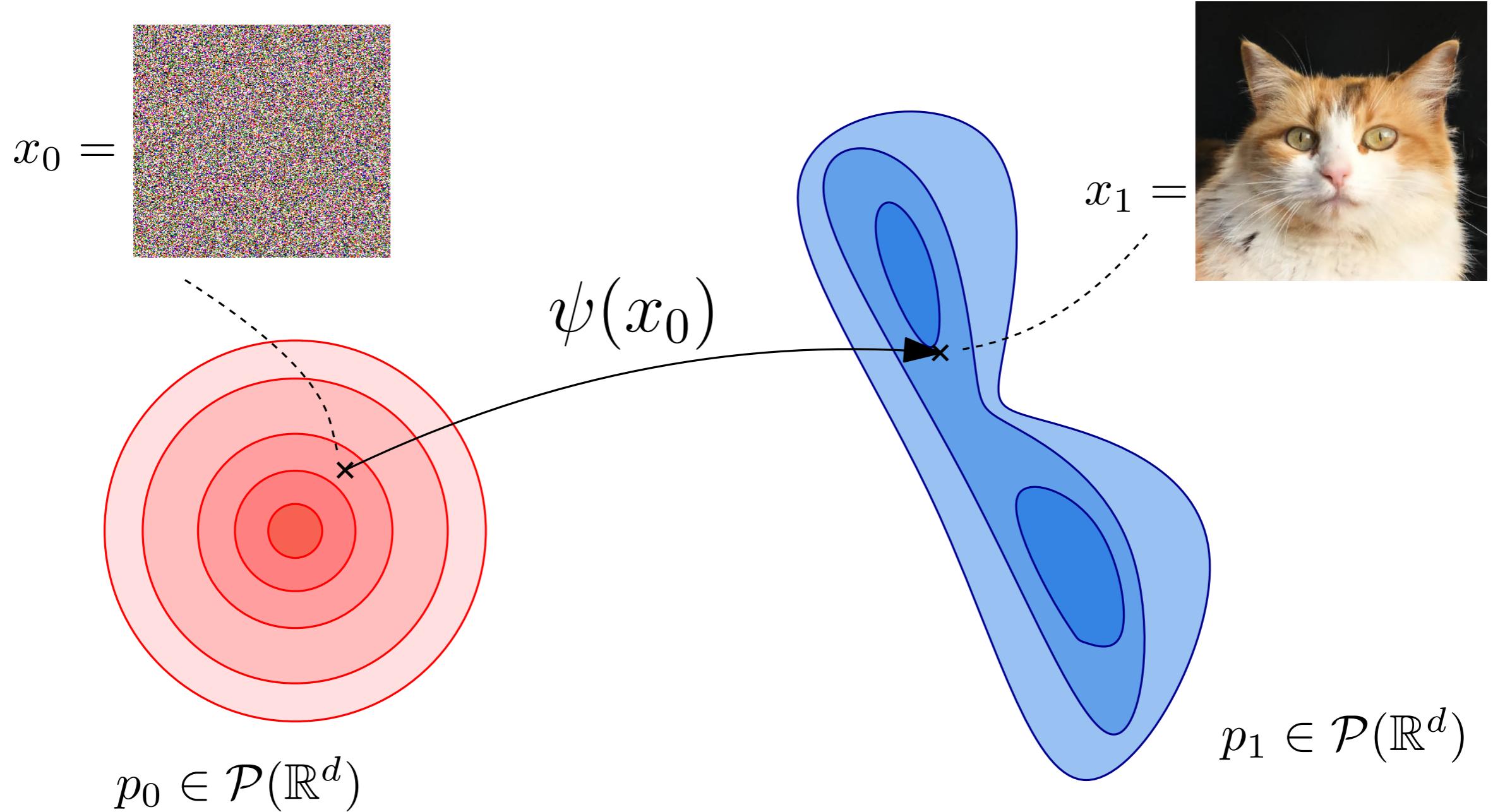
- [Lipman et al. "Flow matching for generative modeling." ICLR 2023]
- [Tong et al. "Improving and generalizing flow-based generative models with minibatch optimal transport." TMLR (2024)]
- [Gagneux et al. "A visual dive into conditional flow matching." The Fourth Blogpost Track at ICLR 2025.]

(Non exhaustive list...)

# Introduction

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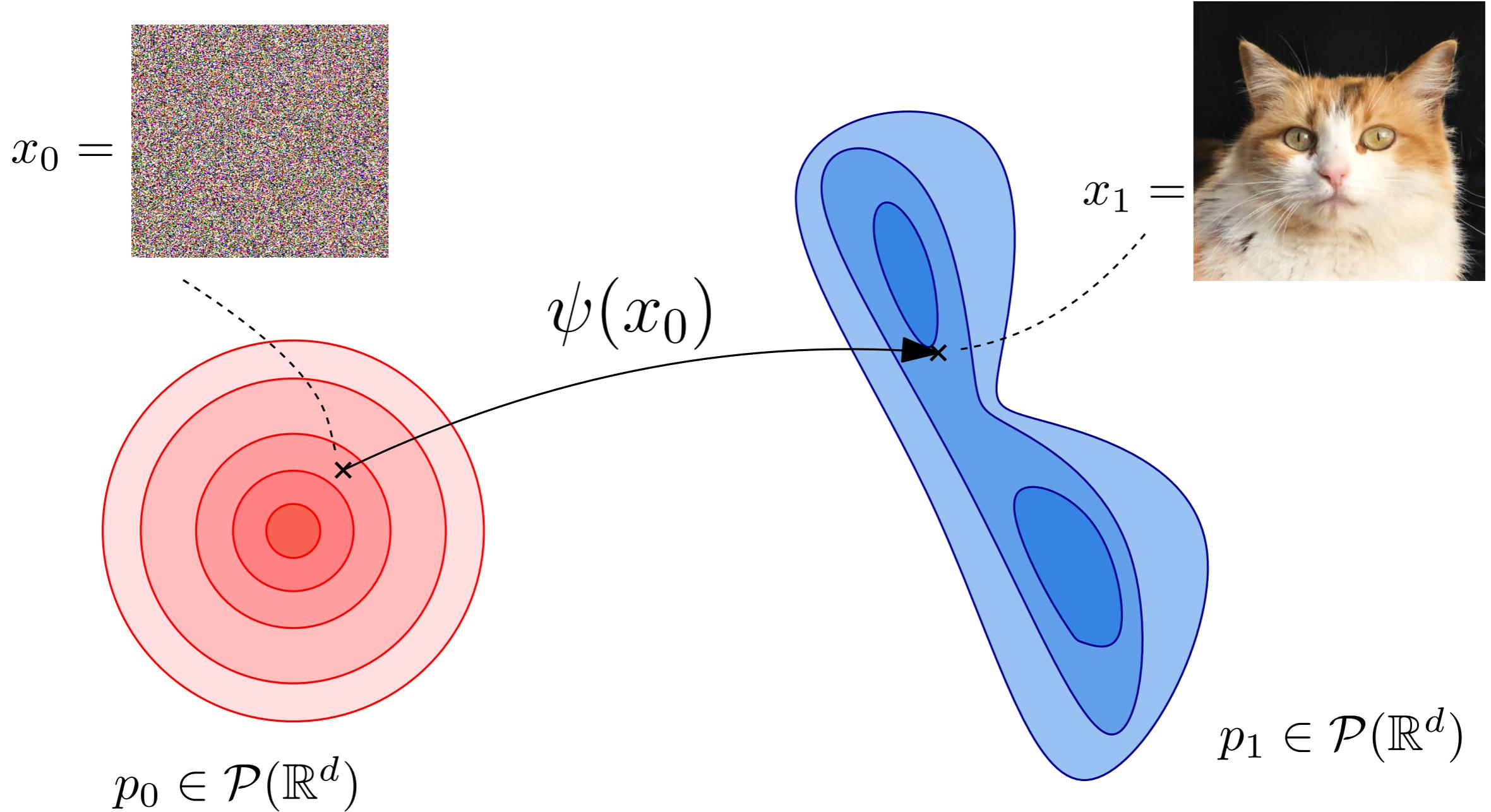
## Generative modeling



**Goal:** Find  $\psi$  such that for  $x_0 \sim p_0$ ,  $\psi(x_0) \sim p_1$ .

# Introduction

## Generative modeling



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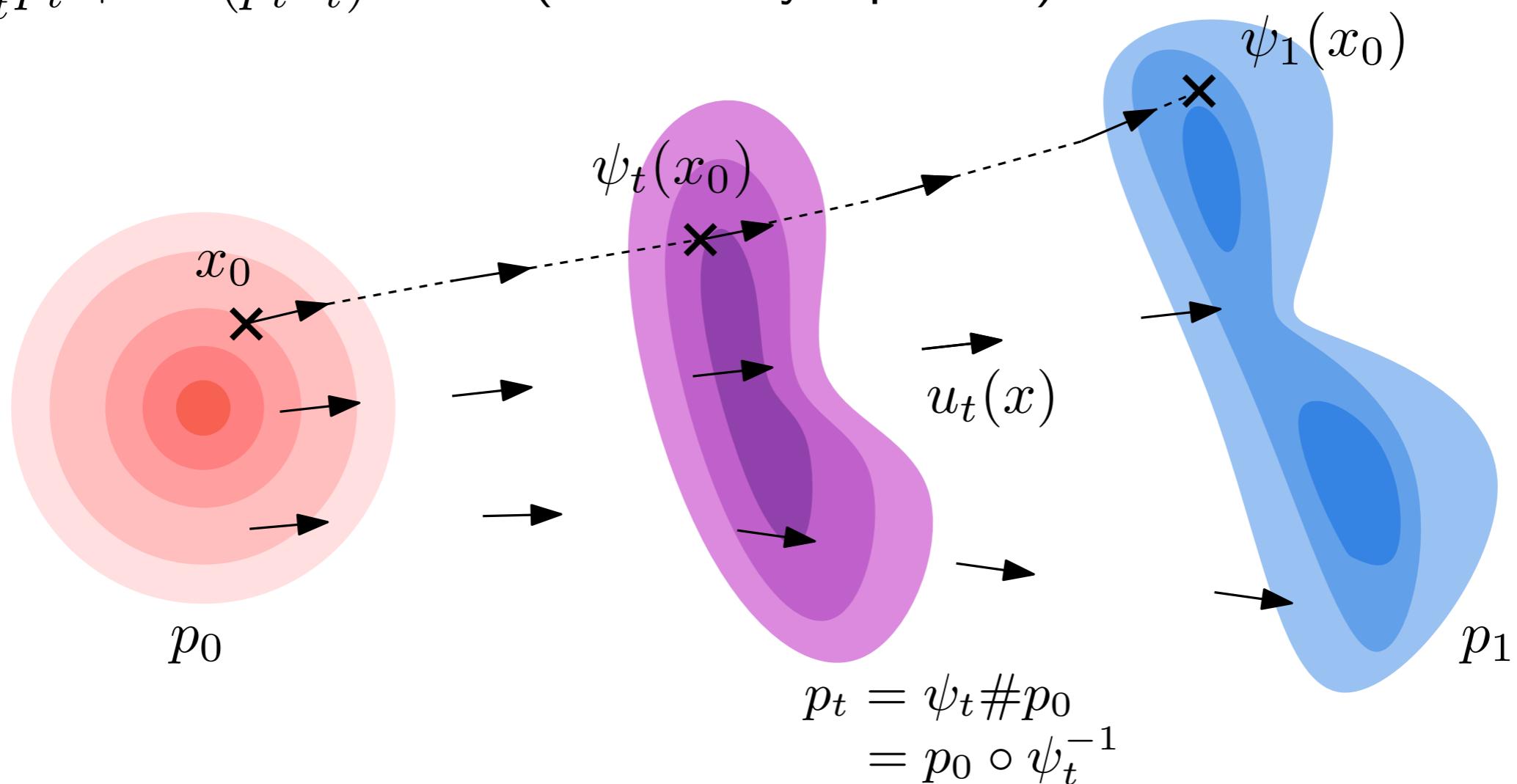
**Problem:** Dimension  $d$  is big, and  $p_1$  is only known from data.

# ODEs and probability flows

- Velocity field  $u : [0, 1] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$
- Flow map  $\psi : [0, 1] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$
- Probability path  $p_t \in \mathcal{P}(\mathbb{R}^d)$ .

$$\forall x \in \mathbb{R}^d \begin{cases} \psi_0(x) = x \\ \frac{\partial}{\partial t} \psi_t(x) = u_t(\psi_t(x)) \end{cases} \quad (\text{Flow ODE})$$

$$\frac{\partial}{\partial t} p_t + \operatorname{div}(p_t u_t) = 0 \quad (\text{Continuity equation})$$



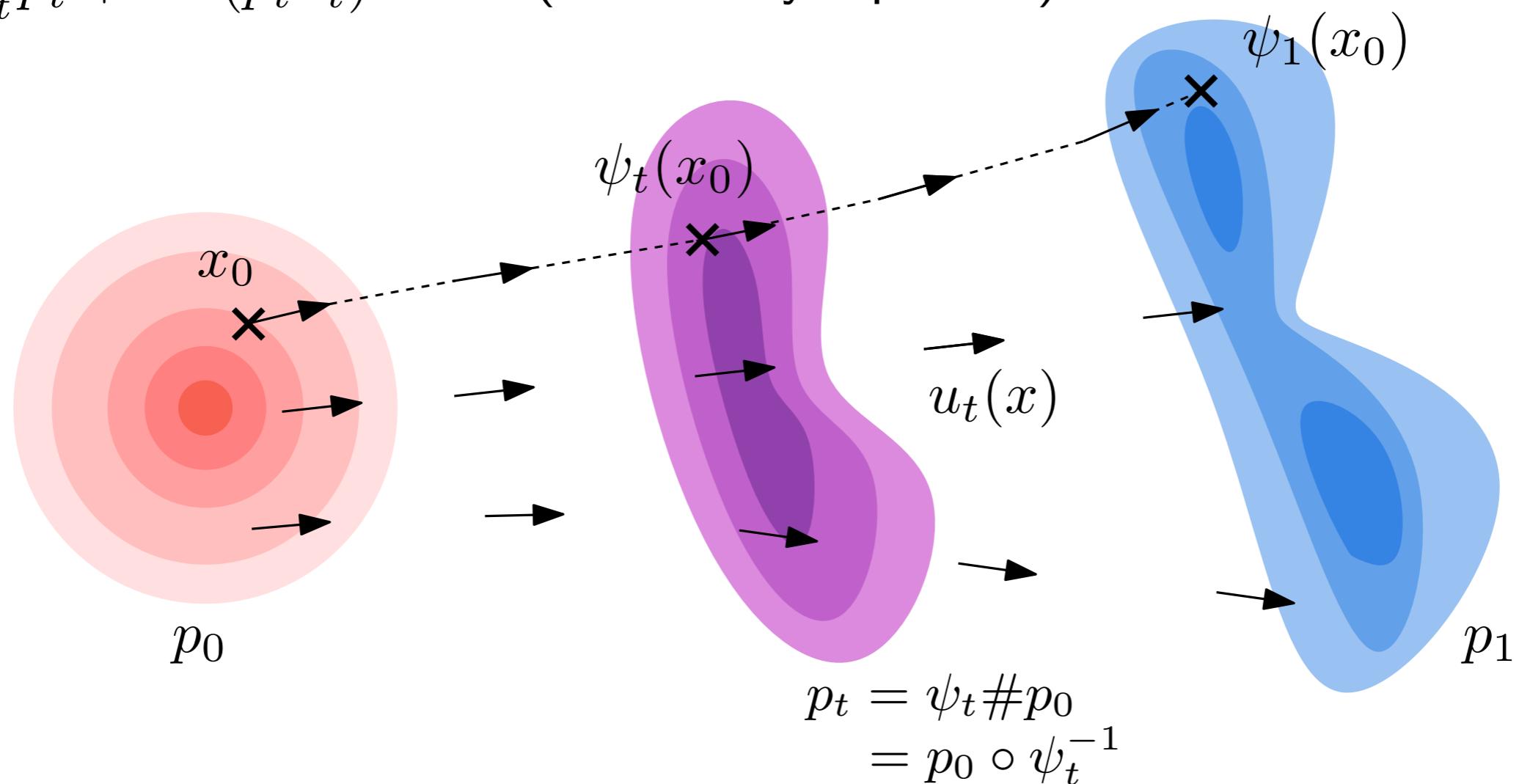
# ODEs and probability flows

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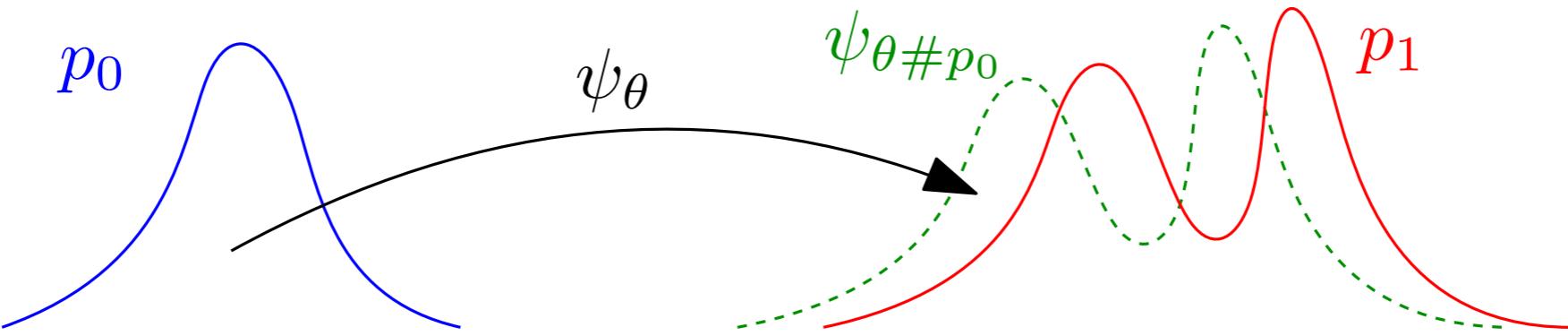
**Question :**  
Can I find a  $u_t(x)$  to follow  $(p_t)$  between 0 and 1.

$$\frac{\partial}{\partial t} p_t + \operatorname{div}(p_t u_t) = 0 \quad (\text{Continuity equation})$$



# (Continuous) Normalizing flows

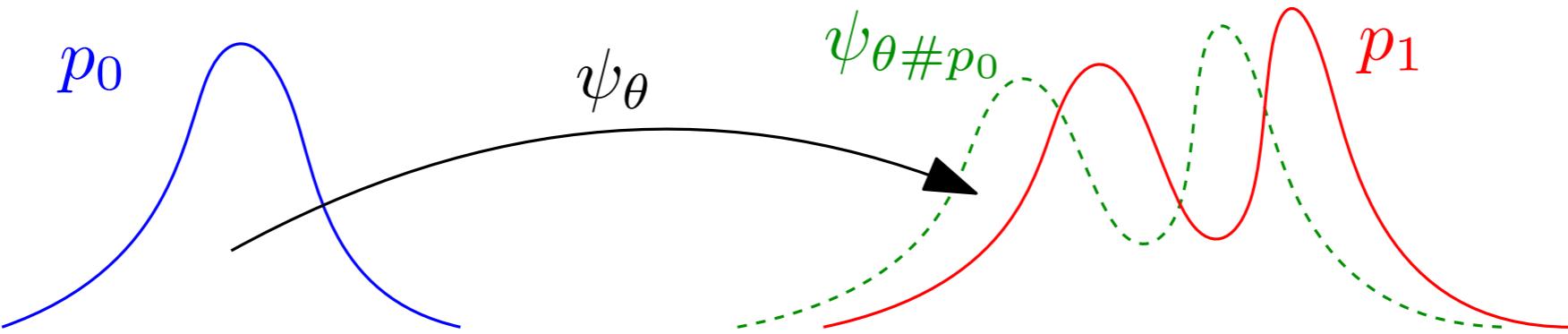
**Main idea:** Minimize KL divergence or maximize log-likelihood



$$\begin{aligned}\text{KL}(p_1 | \psi_\theta \# p_0) &= -\mathbb{E}_{x \sim p_1} (\log(\psi_\theta \# p_0(x)) + cst \\ &= -\mathbb{E}_{x \sim p_1} [\log(p_0(\psi_\theta^{-1}(x))) + \log(\det(J_{\psi_\theta^{-1}}(x)))] + cst \\ &\quad (\text{change of variable})\end{aligned}$$

# (Continuous) Normalizing flows

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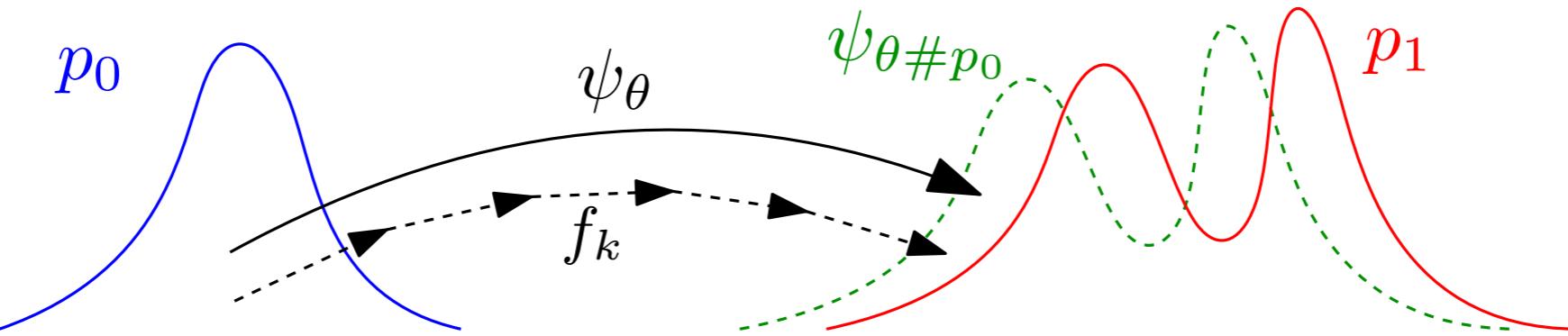
- The map  $\psi_\theta$  has to be invertible.
- We need to have access to  $J_{\psi_\theta^{-1}}$ .

**Choice :**  $\psi_\theta = \underbrace{f_K \circ \cdots \circ f_1}_{f_k \text{ simple and invertible}}$      $\log(p_0(\psi_\theta^{-1})) = \log(p_0(f_1^{-1} \circ \cdots \circ f_K^{-1}))$

$$\log(\det(J_{\psi_\theta^{-1}})) = \sum_k \log(\det(J_{f_k^{-1}}))$$

# (Continuous) Normalizing flows

**Main idea:** Minimize KL divergence or maximize log-likelihood



**In particular:**  $\psi_\theta = f_K \circ \dots \circ f_1$  with  $f_k(x) = x + h_k(x)$

$$\text{Then } x_k = f_k(x_{k-1})$$

$$= x_{k-1} + h_k(x_{k-1})$$

$$= x_{k-1} + \frac{1}{K} u_{k-1}(x_{k-1})$$

For suitable  $h_k$  and  $u$

So  $x_K = \psi_\theta(x_0)$  is the Euler discretization of

$$\begin{cases} x(0) = x_0 \\ \frac{\partial}{\partial t} x(t) = u_t(x(t)) \end{cases}$$

(Flow ODE)

(invertible by  
backward integration)

**CNF:** Train directly  $v_\theta(t, x)$  maximizing  $-\int_0^1 \text{div}(v_\theta(x(t), t))$  (log-likelihood)

# Advantages and limitations

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- Regular Normalizing Flows have limited architectures.
- Continuous Normalizing Flows have some advantages:
  - Less restrictive: choose any  $u$  Lipschitz in space ad cont. in time.
  - Inversion is easier (only integrate from 1 to 0).
  - Likelihood easier to compute, no log of determinant.
- CNF are unstable in high dimension:
  - Training with log-likelihood does not scale well to high dimension.
  - There is an infinite number of probability path  $p_t$ .

**Conditional Flow Matching:** Fix a specific vector field & probability path

# Conditional Flow Matching

**Goal:** Train  $v_\theta(t, x)$  with  $\mathcal{L}_{\text{FM}}(\theta) = \mathbb{E}_{t, p_t(x)} \|v_\theta(t, x) - u_t(x)\|^2$

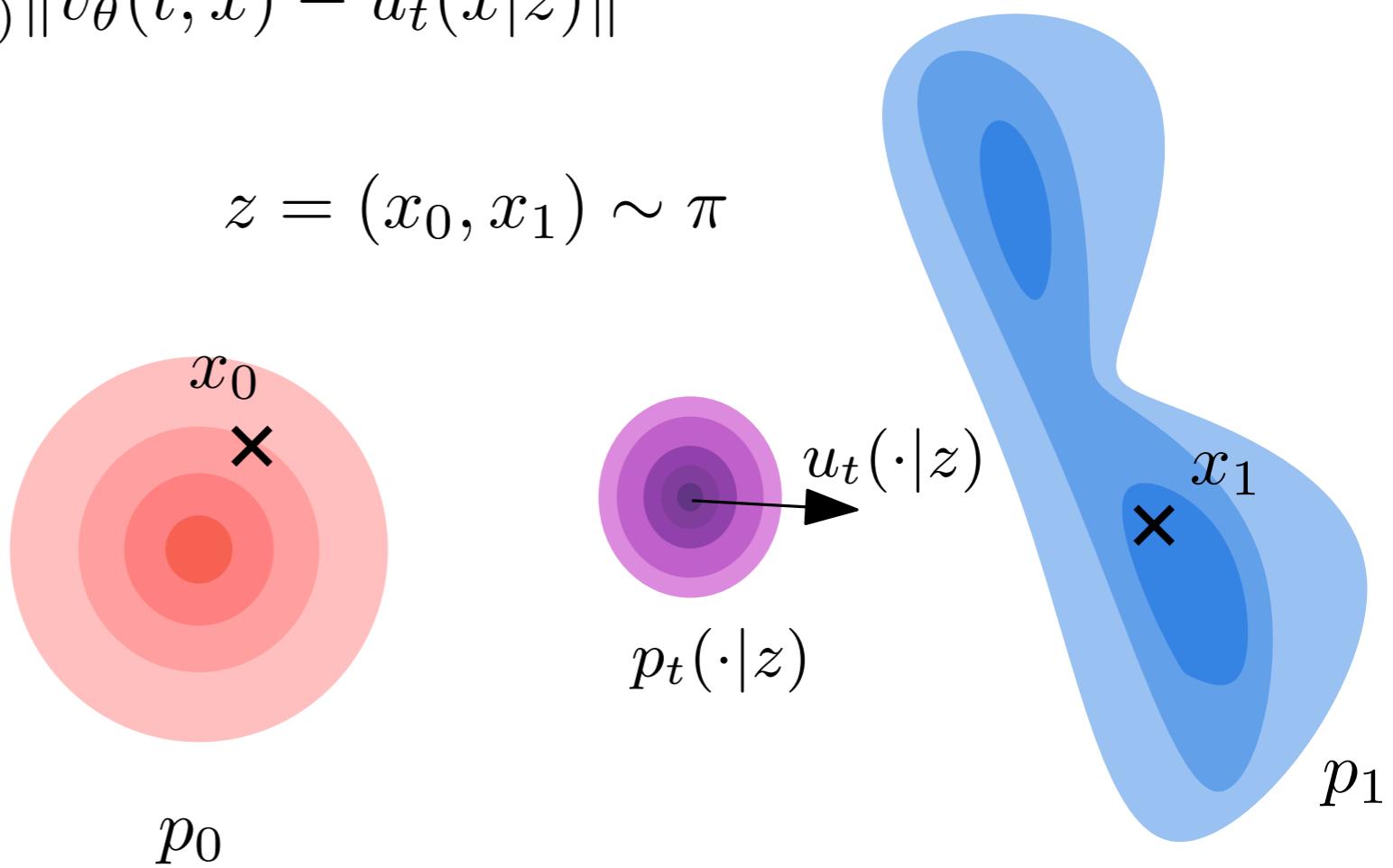
**Conditioning:** untractable

- Choose  $\pi(z) \in \Pi(p_0, p_1)$   $\begin{cases} \pi(\cdot, \Omega) = p_0 \\ \pi(\Omega, \cdot) = p_1 \end{cases}$
- Choose cond. path  $p_t(x|z)$  Defines a unique  $u_t(x|z)$  via (continuity eq.)
- $\mathcal{L}_{\text{CFM}}(\theta) = \mathbb{E}_{t, \pi(z), p_t(x|z)} \|v_\theta(t, x) - u_t(x|z)\|^2$

**Example :**

- $\pi = p_0 \otimes p_1$
- $p_t(x|z) = \delta_{(1-t)x_0 + tx_1}$

Then  $u_t(x|z) = x_1 - x_0$ .



# Conditional Flow Matching

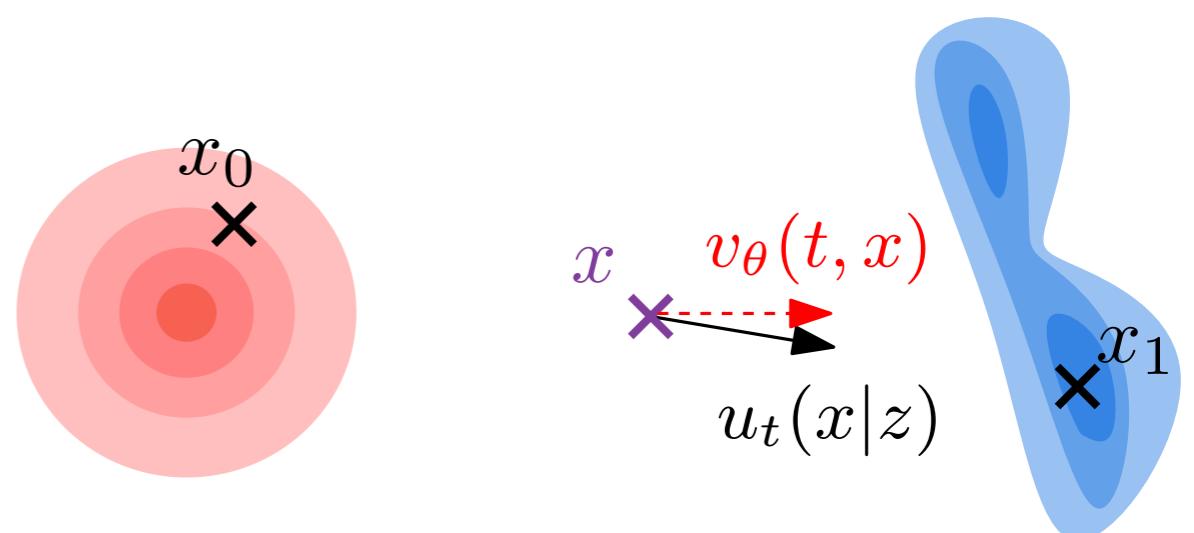
**Theorem :** For any  $z \sim \pi$  with  $\pi \in \Pi(p_0, p_1)$ , the expectancies of the probability path  $p_t(x) = \mathbb{E}_{\pi(z)}[p_t(x|z)]$  and of the vector field  $u_t(x) = \mathbb{E}_{\pi(z)}[u_t(x|z)]$  are solution of the same continuity equation.

**Theorem :** (FM and CFM loss are equivalent) [Lipman et. al 23]

$$\begin{aligned}\mathcal{L}_{\text{CFM}}(\theta) &= \mathbb{E}_{t \sim \mathcal{U}(0,1), \pi(z), p_t(x|z)} \|v_\theta(t, x) - u_t(x|z)\|^2 \\ &= \mathbb{E}_{t \sim \mathcal{U}(0,1), p_t(x)} \|v_\theta(t, x) - u_t(x)\|^2 + \text{cst} \\ &= \mathcal{L}_{\text{FM}}(\theta) + \text{cst}\end{aligned}$$

- Training: minimize  $\mathcal{L}_{\text{CFM}}$  with  $\left\{ \begin{array}{l} t \sim \mathcal{U}(0, 1) \\ x_0 \sim p_0 \\ x_1 \sim p_{\text{data}} \end{array} \right.$

- Sampling:  $x_{k+1} = x_k + \frac{1}{N} v_\theta(t_k, x_k)$



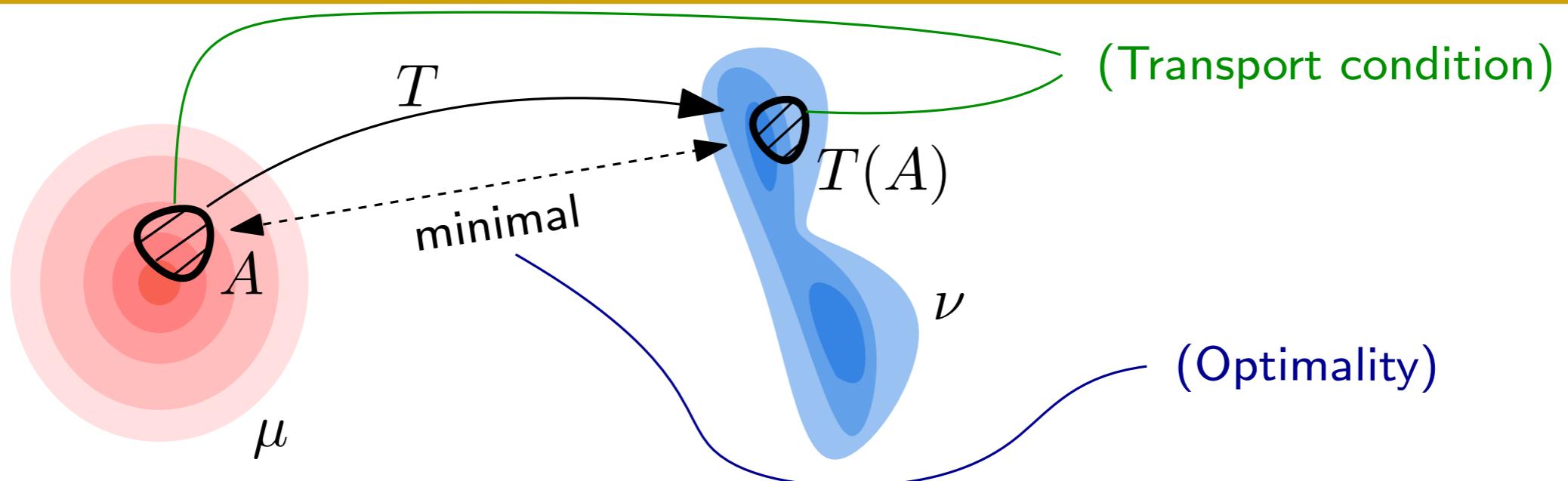
# What about Optimal Transport ?

**Definition:** (Wasserstein distance)

The Wasserstein distance between  $\mu \in \mathcal{P}(\mathbb{R}^d)$  and  $\nu \in \mathcal{P}(\mathbb{R}^d)$  is defined by

$$W_p^p(\mu, \nu) = \inf_{T_{\# \mu} = \nu} \int_{\mathbb{R}^d} \|x - T(x)\|_p^p d\mu(x)$$

where  $T_{\# \mu} = \mu \circ T^{-1}$  is the pushforward measure of  $\mu$  by  $T$ .



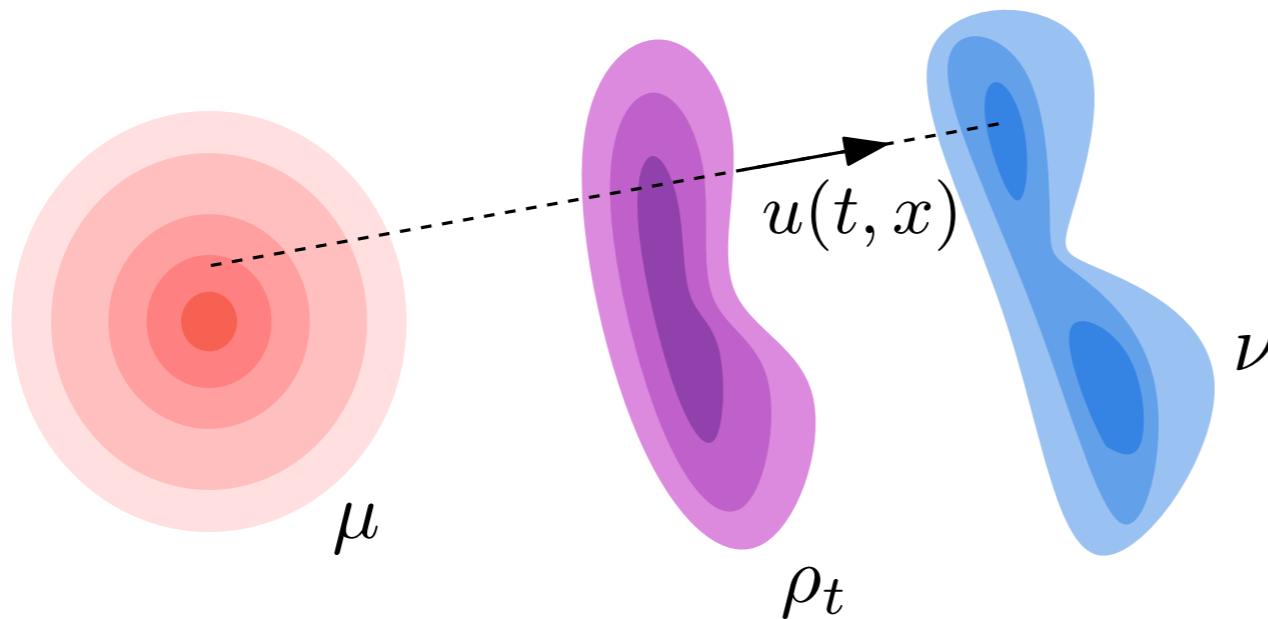
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**Definition:** (Benamou-Brenier or dynamic formulation of OT)

$$W_2^2(\mu, \nu) = \inf_u \int_{\mathbb{R}^d} \int_0^1 \|u(t, x)\|^2 d\rho_t(x) \quad \begin{cases} \rho_0 = \mu, \rho_1 = \nu \\ \frac{\partial}{\partial t} \rho_t + \operatorname{div}(\rho_t u(t, \cdot)) = 0 \end{cases}$$

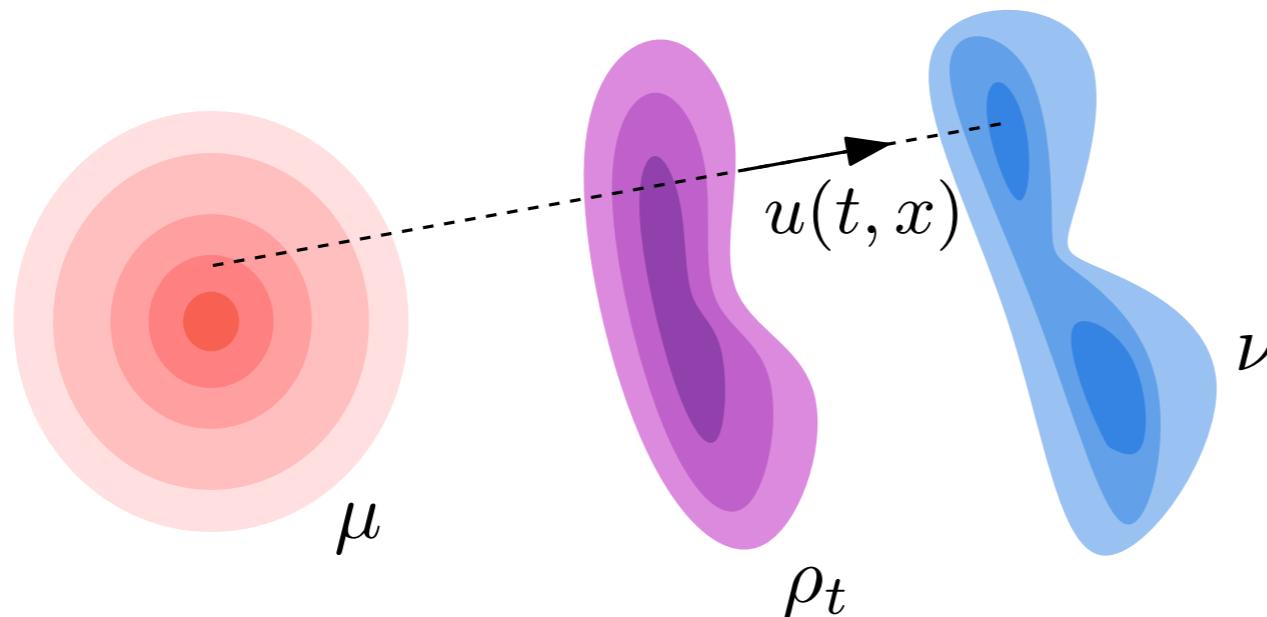
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Optimality condition:  
Trajectories are straight

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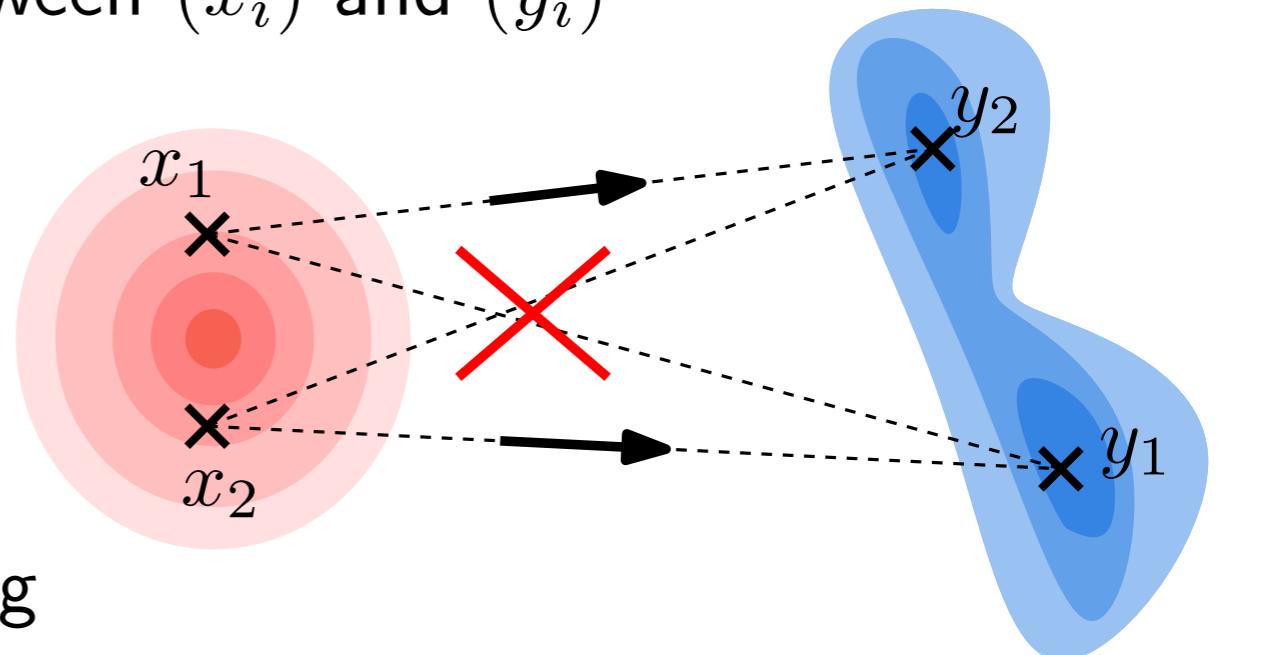
$$\begin{cases} \rho_0 = \mu, \rho_1 = \nu \\ \frac{\partial}{\partial t} \rho_t + \operatorname{div}(\rho_t u(t, \cdot)) = 0 \end{cases}$$

Optimality: minimize energy

Flow Matching framework

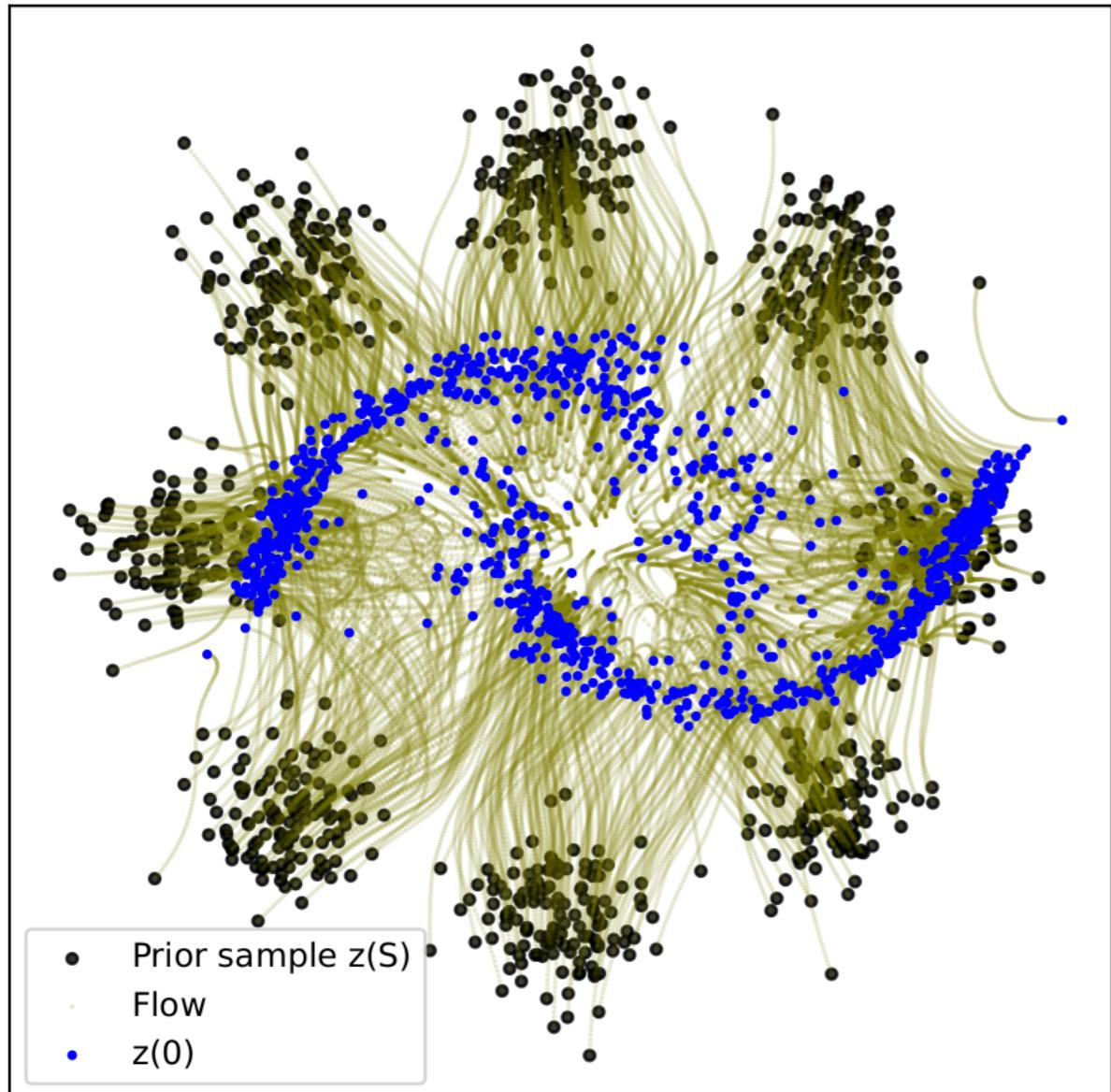
# Optimal transport flow matching

- Optimal transport flow is the ideal candidate for FM
  - ↳ Impossible in practice, bad high dimension scaling,  $O(n^3)$ .
- One solution: minibatch OT [*Tong et. al 23, Pooladian et. al 23*]
  - Sample  $(x_i)_1^n \sim p_0$  and  $(y_i)_1^n \sim p_{\text{data}}$ .
  - Compute optimal transport between  $(x_i)$  and  $(y_i)$
  - Train  $v_\theta$  to match  $y_i - x_i$ .
- Straighter trajectories
- Faster integration and thus sampling
- Limitation: Minibatch OT is not a great approximation in high dimension.

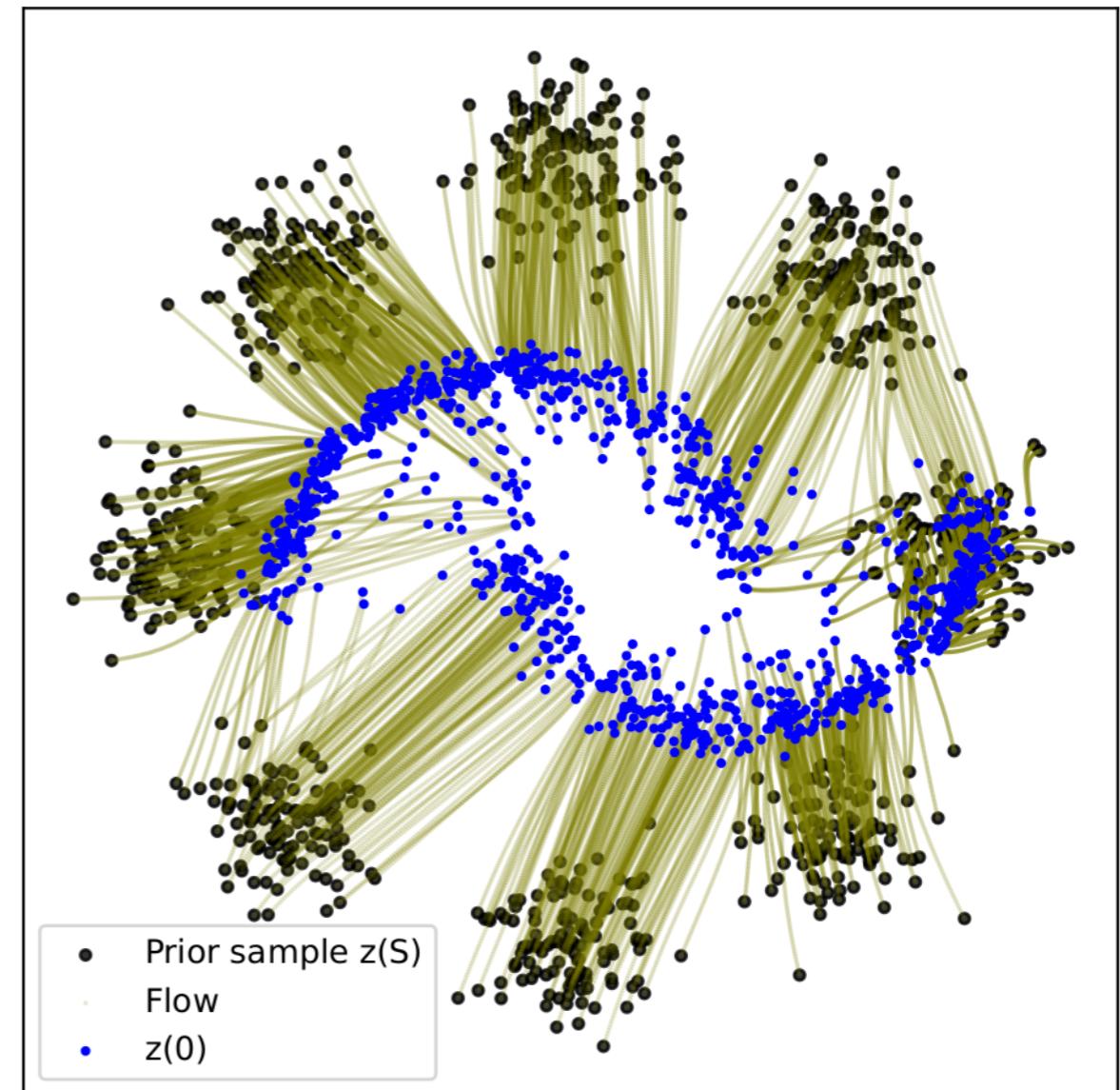


# Comparison in 2d

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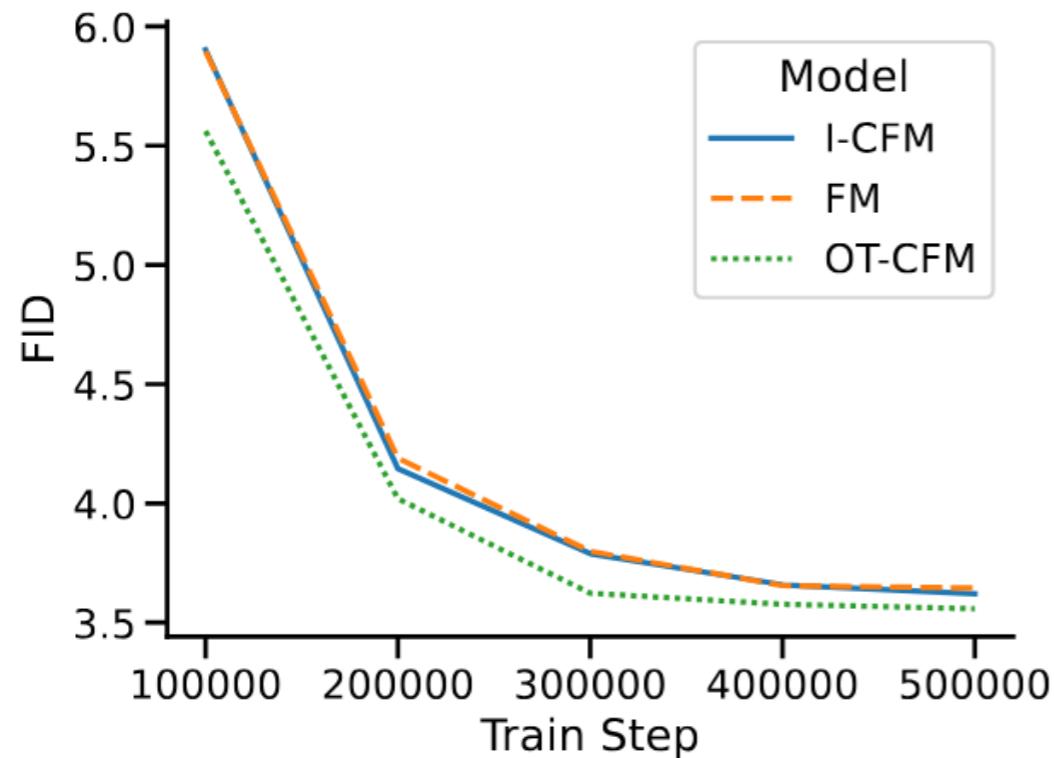
Independant sampling



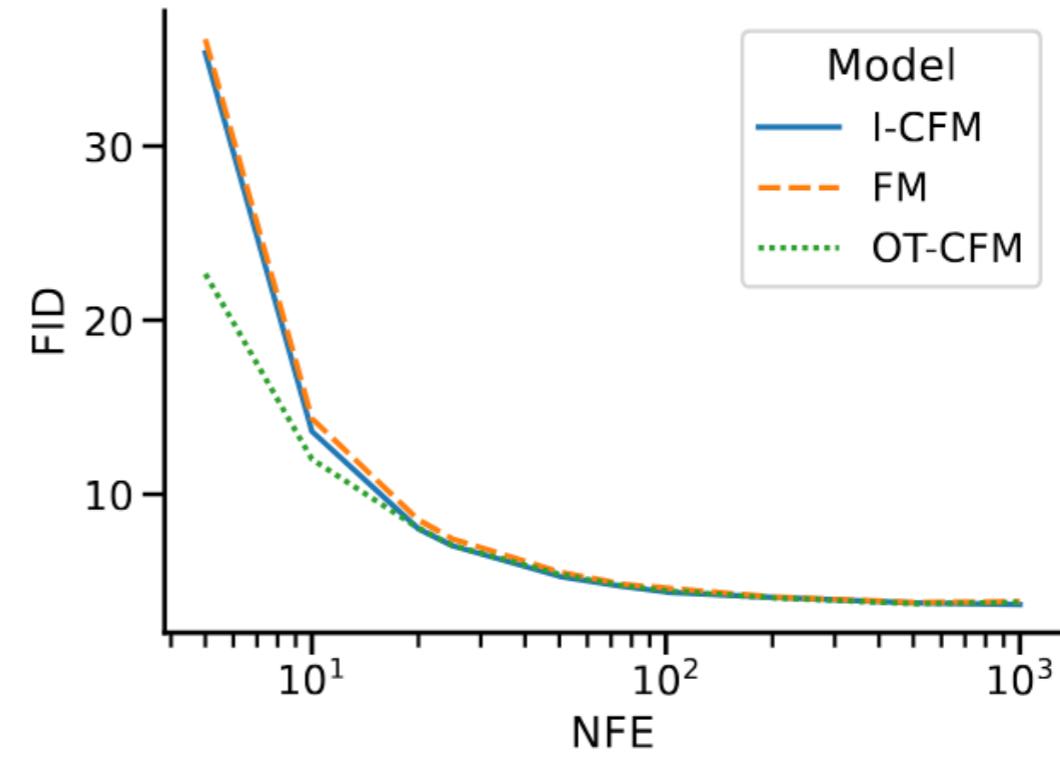
Minibatch OT sampling

# Higher dimension: CIFAR10

- Experiments on CIFAR10 [Tong et al. 23]



FID along training with  
DoPri 5 solver

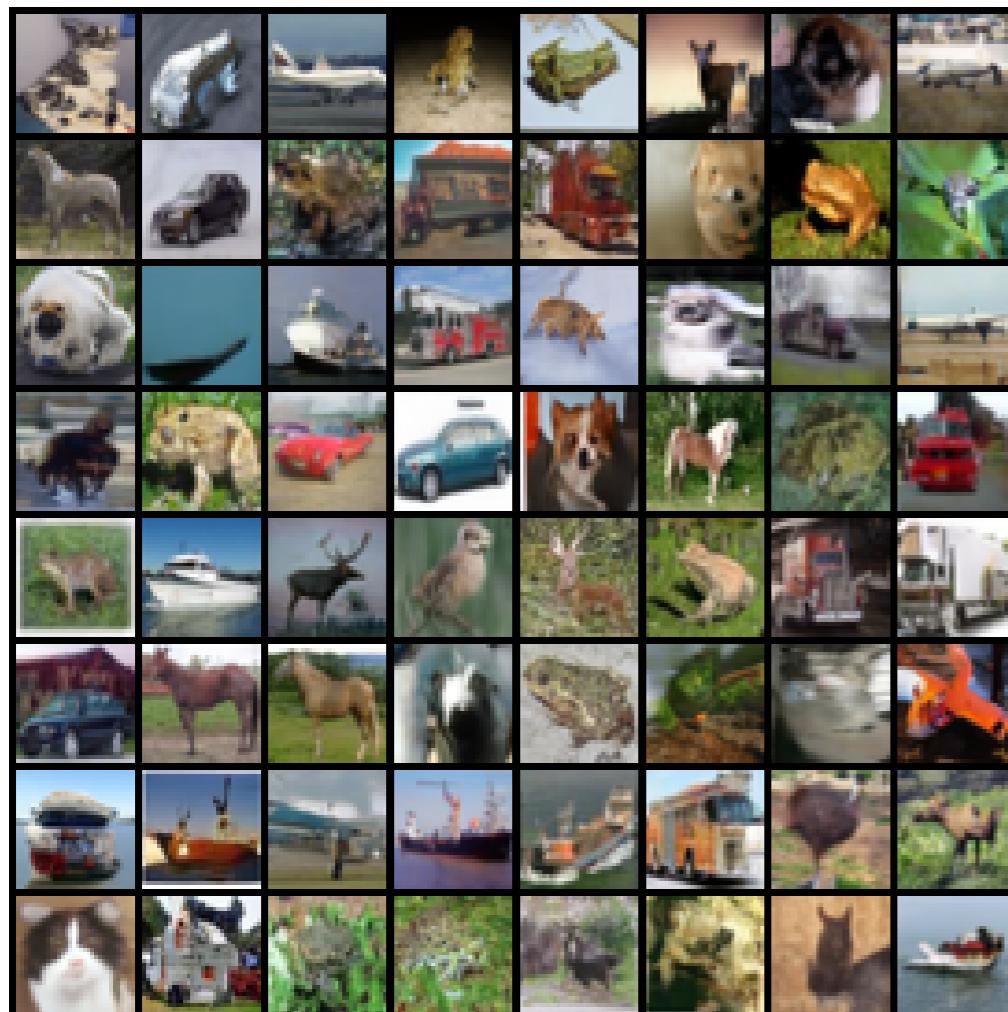


FID for euler solver with different  
NFE after 400k training steps

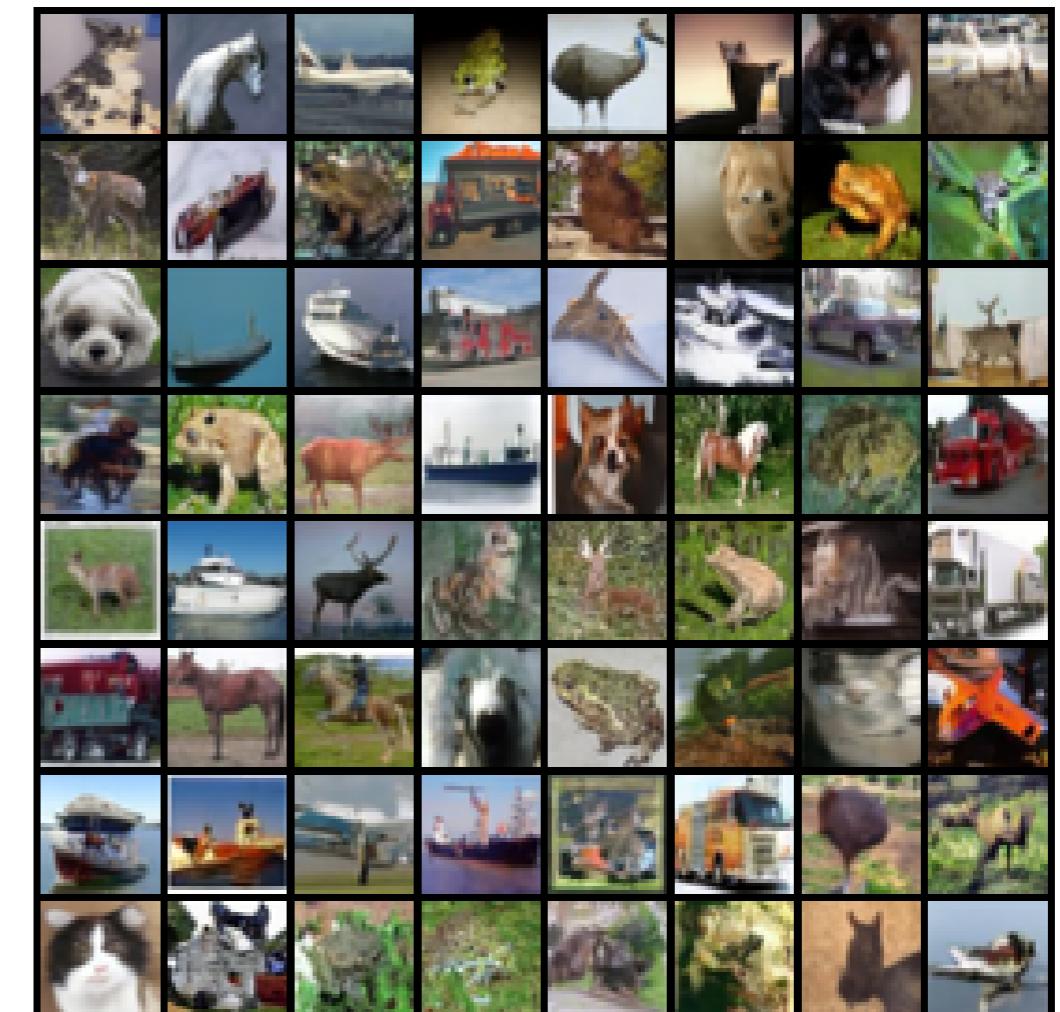
- FID is better for minibatch OT when few NFE
- Not very convincing in high dimension (small diff, no std dev)

# Higher dimension: CIFAR10

# Generated CIFAR10 samples:



ICFM



OTCFM

# Conclusion and Remarks

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- Conditional Flow Matching is a new simple and efficient framework for generative modeling.
- Minibatch optimal transport leads to straighter flows but is not really better in high dimension.
- An open question: Why does flow matching generalizes well the dataset ?

*[Gagneux et al. "The Generation Phases of Flow Matching:  
a Denoising Perspective." (2025).]*