

Unbiased estimates

$$\log \left(\mathbb{E}_{p(x)} f(x) \right) \stackrel{?}{\approx} \log \left(\frac{1}{M} \sum_{s=1}^M f(x_s) \right) = G$$

$$x_s \sim p(x)$$

$$\mathbb{E}_{p(x)} G \neq \log \left(\mathbb{E}_{p(x)} f(x) \right)$$

