Unbiased estimates

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

$$x_s \sim p(x)$$

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

$$p(x)$$

$$p(x)$$

$$0.0$$

$$2.5$$

$$5.0$$

$$7.5$$

X