AniLA: Anisotropic Langevin Dynamics for training Energy-Based Models

Belhal Karimi, Jianwen Xie, Ping Li

Cognitive Computing Lab Baidu Research 10900 NE 8th St. Bellevue, WA 98004, USA

Abstract

- 1 Introduction
- 2 MCMC based EBM

Present EBM, MCMC procedure, Langevin etc...

- 3 ANILA sampler based EBM
- 3.1 Curvature informed MCMC

We introduce a new sampler based on the Langevin updates presented above.

- 3.2 Geometric ergodicity of ANILA sampler
- 4 Numerical Experiments
- 5 Conclusion