

AniLA: Anisotropic Langevin Dynamics for training Energy-Based Models

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