

As shown in our paper, the back-propagate-max-operation loss is

$$L_{\text{BM}} = -\frac{1}{2} \log \frac{|\Sigma_j^{\hat{z}_c}|}{|\Sigma^{z_c}|} + \frac{1}{2} \text{tr} \left((\Sigma^{z_c})^{-1} \Sigma_j^{\hat{z}_c} \right) - \frac{1}{2} (\mu_j^{\hat{z}_c} - \mu^{z_c})^\top (\Sigma^{z_c})^{-1} (\mu_j^{\hat{z}_c} - \mu^{z_c}),$$

Note that we have $\mu^{z_c}, \mu_j^{\hat{z}_c} \in \mathbb{R}^{256}$ and $\Sigma^{z_c}, \Sigma_j^{\hat{z}_c} \in \mathbb{R}^{256 \times 256}$. In our code, `z_c_mu, z_c_mu_hat_j` $\in \mathbb{R}^{256}$ and `z_c_logsigma, z_c_logsigma_hat_j` $\in \mathbb{R}^{256}$ which represent the diagonal elements of $\Sigma^{z_c}, \Sigma_j^{\hat{z}_c}$ under our assumptions.

In this way, we can get this form of the code:

$$\begin{aligned} -\frac{1}{2} \log \frac{|\Sigma_j^{\hat{z}_c}|}{|\Sigma^{z_c}|} &= -\frac{1}{2} \log \frac{\prod_{i=1}^{256} \text{z_c_logsigma}[i].\text{exp}()}{\prod_{i=1}^{256} \text{z_c_logsigma_hat_j}[i].\text{exp}()} \\ &= -\frac{1}{2} \times \left(\sum_{i=1}^{256} \text{z_c_logsigma}[i] - \sum_{i=1}^{256} \text{z_c_logsigma_hat_j}[i] \right) \\ &= -\frac{1}{2} \times (\text{z_c_logsigma} - \text{z_c_logsigma_hat_j}) \end{aligned}$$

In the second term,

$$\begin{aligned} \frac{1}{2} \text{tr} \left((\Sigma^{z_c})^{-1} \Sigma_j^{\hat{z}_c} \right) &= \frac{1}{2} \left(\sum_{i=1}^{256} (1/\text{z_c_logsigma}[i].\text{exp}()) \times \text{z_c_logsigma_hat_j}[i].\text{exp}() \right) \\ &= \frac{1}{2} \times (1/\text{z_c_logsigma}.\text{exp}()) \times \text{z_c_logsigma_hat_j} \end{aligned}$$

In the third term,

$$-\frac{1}{2} (\mu_j^{\hat{z}_c} - \mu^{z_c})^\top (\Sigma^{z_c})^{-1} (\mu_j^{\hat{z}_c} - \mu^{z_c}) = -\frac{1}{2} (\text{z_c_mu_hat_j} - \text{z_c_mu})^2 \times (1/\text{z_c_logsigma}.\text{exp}())$$

We can now summarize our bm loss of this form in our PyTorch codes:

```
self.loss_bm = -(1/2) * ((z_c_logsigma_hat_j - z_c_logsigma)
                        - ((1/z_c_logsigma.exp()) * z_c_logsigma_hat_j.exp())
                        + (z_c_mu_hat_j - z_c_mu) * 2 * (1/z_c_logsigma.exp()))).sum(1).mean()
```