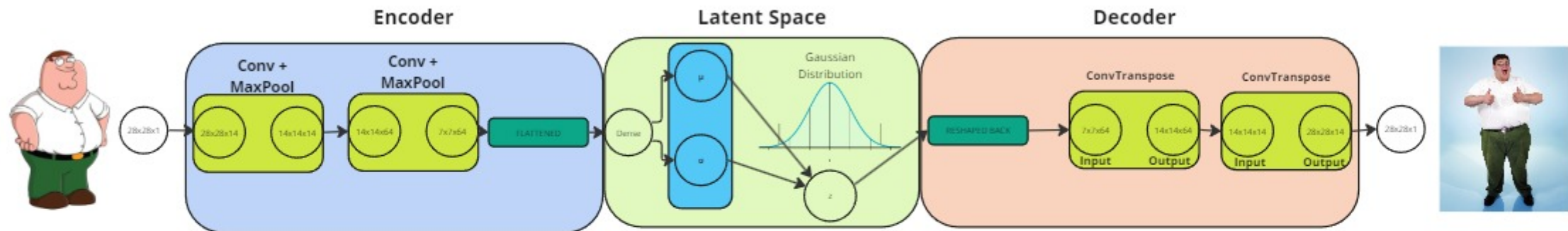


## VAE Scheme



## KL Loss

Kullback-Leibler (KL) divergence, or relative entropy, is a metric used to **compare two data distributions**.

$$KL(P || Q) = \sum_x P(X) * \log \left( \frac{P(X)}{Q(X)} \right)$$

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X - possible event in the probability space.

P(x) and Q(x) - probabilities of x in the distribution of P and Q, respectively.

The ratio  $P(x)/Q(x)$  represents the relative likelihood of event "x" according to P compared to Q.