

# iterated Denoising Energy Matching

for sampling from Boltzmann densities

Tara Akhound-Sadegh et al

paper presentation - [arXiv:2402.06121](https://arxiv.org/abs/2402.06121)

Chivintar Amenty, June 2025

# Introduction

$$\mu_{\text{target}}(x) = \frac{\exp(-\mathcal{E}(x))}{\mathcal{Z}}, \quad \mathcal{Z} = \int_{\mathbb{R}^d} \exp(-\mathcal{E}(x)) dx.$$

- Boltzmann Probability Density
- Partition function  $\mathcal{Z}$ : intractable
- **Goal:** sample from distribution  $\mu$  only having access to Boltzmann energy

# Motivation

$$\mu_{\text{target}}(x) = \frac{\exp(-\mathcal{E}(x))}{\mathcal{Z}}, \quad \mathcal{Z} = \int_{\mathbb{R}^d} \exp(-\mathcal{E}(x)) dx.$$

- Statistical Physics
- Molecular Dynamics
- Protein Modeling
- Material Science
- Bayesian Inference in Astrophysics, Quantum Chromo-Dynamics and *many* more . . .

# Related Work

$$\mu_{\text{target}}(x) = \frac{\exp(-\mathcal{E}(x))}{\mathcal{Z}}, \quad \mathcal{Z} = \int_{\mathbb{R}^d} \exp(-\mathcal{E}(x)) dx.$$

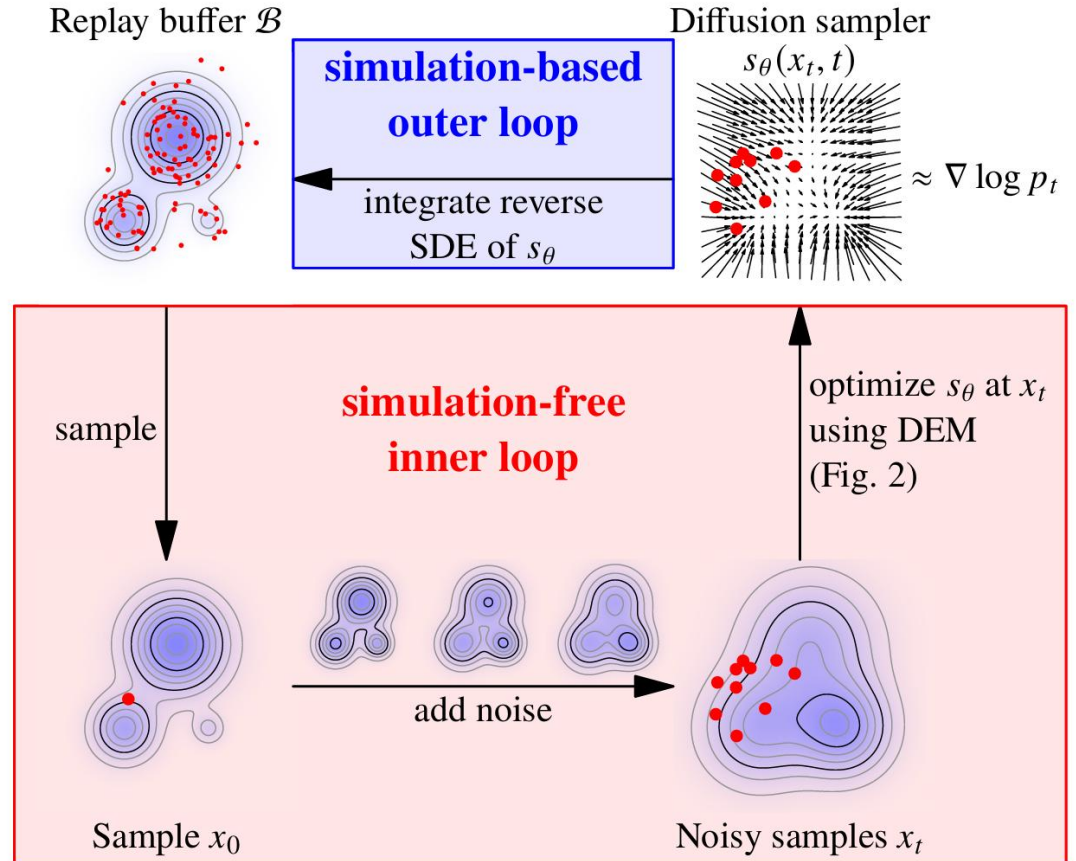
- MC techniques: AIS, SMC
  - Computationally expensive
  - Slow convergence in HD spaces
- Simulation techniques
  - Scalability issues
- Diffusion Models
  - Need training data



iDEM

# iDEM introduction

- Neural sampler
- Diffusion-style
- Simulation-free (in inner loop)
- Computationally tractable
- Stochastic regression objective
- Diffusion sampled data
- Good coverage of all modes
- Imbues symmetries (SE(3) group)



# iDEM introduction

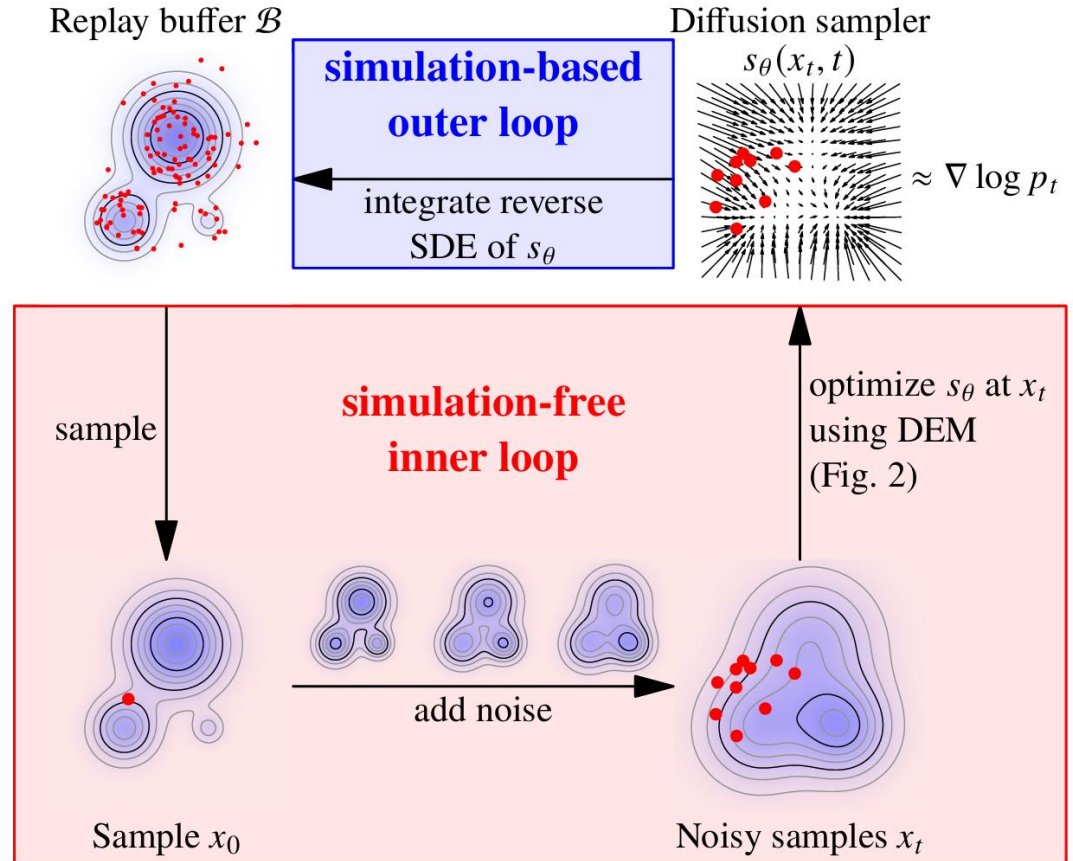
## Bi-Level algorithm

### Inner loop

- Optimizes score function
1. How, when we do not have samples from the distribution?

### Outer loop

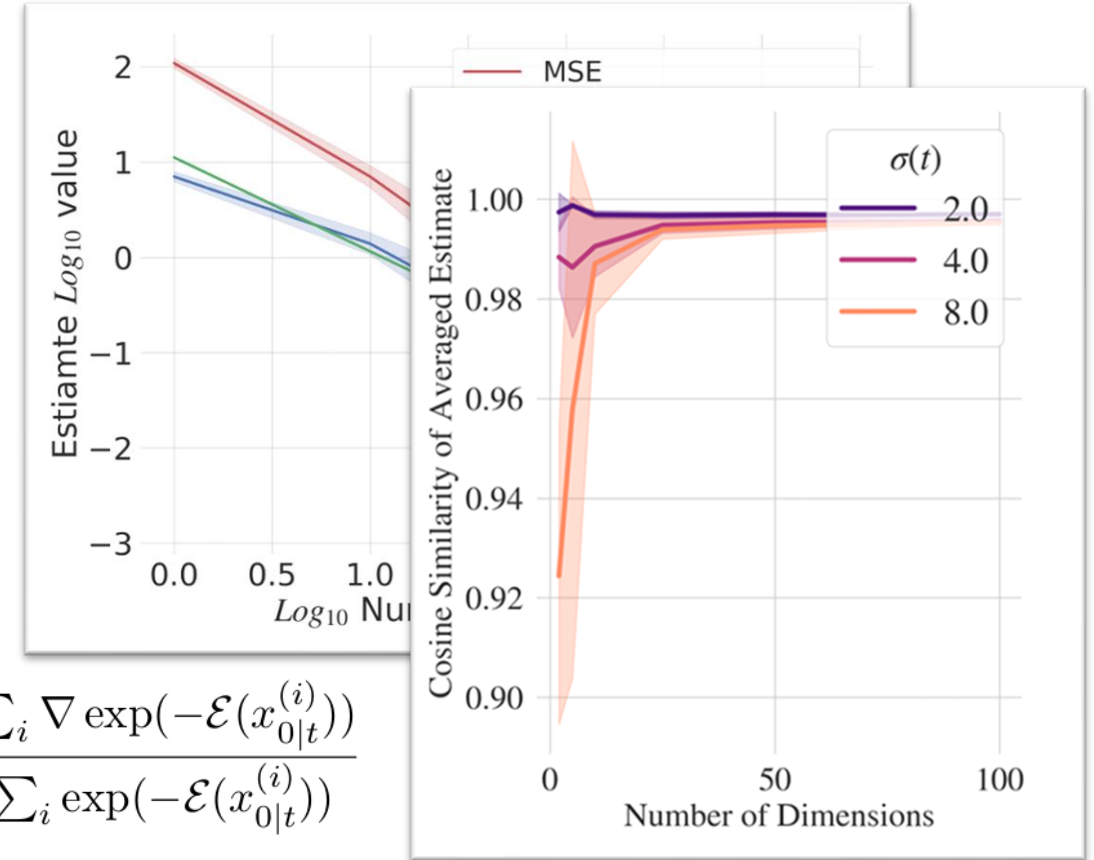
- Reverse SDE of score function
  - Actual samples are generated
2. Where to get good samples?



# C1 – Inner Loop

$$\begin{aligned}
 \nabla \log p_t(x_t) &= \frac{((\nabla p_0) * \mathcal{N}(0, \sigma_t^2))(x_t)}{p_t(x_t)} \\
 &= \frac{\mathbb{E}_{x_{0|t} \sim \mathcal{N}(x_t, \sigma_t^2)} [\nabla p_0(x_{0|t})]}{\mathbb{E}_{x_{0|t} \sim \mathcal{N}(x_t, \sigma_t^2)} [p_0(x_{0|t})]} \\
 &= \frac{\mathbb{E}_{x_{0|t} \sim \mathcal{N}(x_t, \sigma_t^2)} [\nabla \exp(-\mathcal{E}(x_{0|t}))]}{\mathbb{E}_{x_{0|t} \sim \mathcal{N}(x_t, \sigma_t^2)} [\exp(-\mathcal{E}(x_{0|t}))]}, \approx \frac{\frac{1}{K} \sum_i \nabla \exp(-\mathcal{E}(x_{0|t}^{(i)}))}{\frac{1}{K} \sum_i \exp(-\mathcal{E}(x_{0|t}^{(i)}))}
 \end{aligned}$$

$$x_{0|t}^{(1)}, \dots, x_{0|t}^{(K)} \sim \mathcal{N}(x_t, \sigma_t^2)$$



$$= \mathcal{S}_K(x_t, t)$$

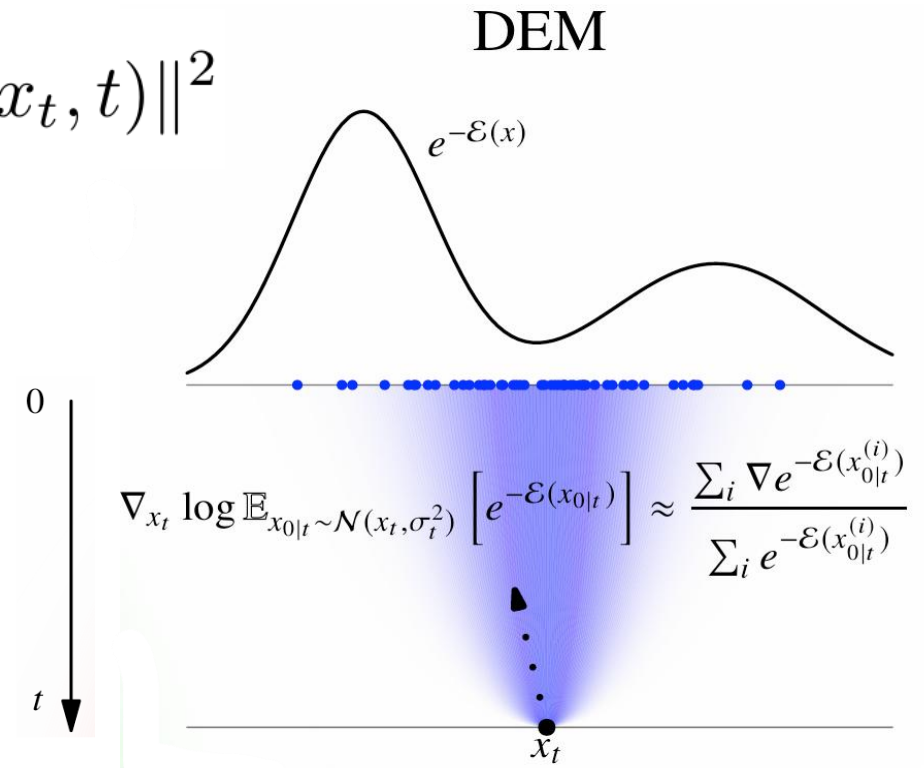
# C1 – Inner Loop

$$\mathcal{S}_K(x_t, t) \leftarrow s_\theta(x_t, t)$$

$$\mathcal{L}_{\text{DEM}}(x_t, t) := \|\mathcal{S}_K(x_t, t) - s_\theta(x_t, t)\|^2$$

inner loop summary:

- Estimate the smoothed score function using noisy samples
- Train a neural network with DEM loss
- Use network in outer loop





## C2 – Outer Loop

- With  $s_\theta(x_t, t)$  frozen:
- Reverse time SDE
- Generate samples
- Store in replay buffer

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**Algorithm 1** ITERATED DENOISING ENERGY MATCHING

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**Input:** Network  $s_\theta$ , Batch size  $b$ , Noise schedule  $\sigma_t^2$ , Prior  $p_1$ , Num. integration steps  $L$ , Replay buffer  $\mathcal{B}$ , Max Buffer Size  $|\mathcal{B}|$ , Num. MC samples  $K$ .

**while** Outer-Loop **do**

$\{x_1\}_{i=1}^b \sim p_1(x_1)$

$\{x_0\}_{i=1}^b \leftarrow \text{sde\_int}(\{x_1\}_{i=1}^b, s_\theta, L)$  {Sample}

$\mathcal{B} = (\mathcal{B} \cup \{x_0\}_{i=1}^b)$  {Update Buffer  $\mathcal{B}$ }

**while** Inner-Loop **do**

$x_0 \leftarrow \mathcal{B}.\text{sample}()$  {Uniform sampling from  $\mathcal{B}$ }

$t \sim \mathcal{U}(0, 1), x_t \sim \mathcal{N}(x_0, \sigma_t^2)$

$\mathcal{L}_{\text{DEM}}(x_t, t) = \|\mathcal{S}_K(x_t, t) - s_\theta(x_t, t)\|^2$

$\theta \leftarrow \text{Update}(\theta, \nabla_\theta \mathcal{L}_{\text{DEM}})$

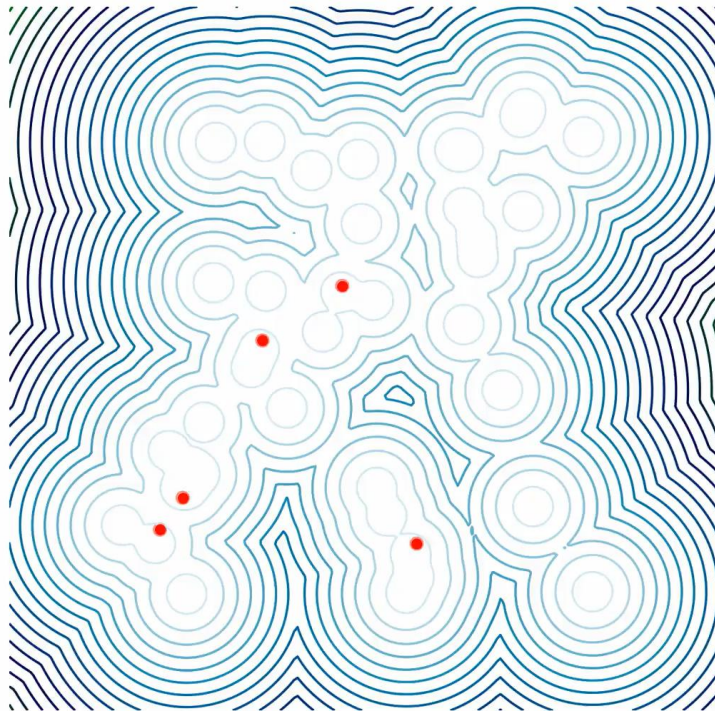
**end while**

**end while**

**output**  $s_\theta$

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# iDEM algorithm



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**Algorithm 1** ITERATED DENOISING ENERGY MATCHING

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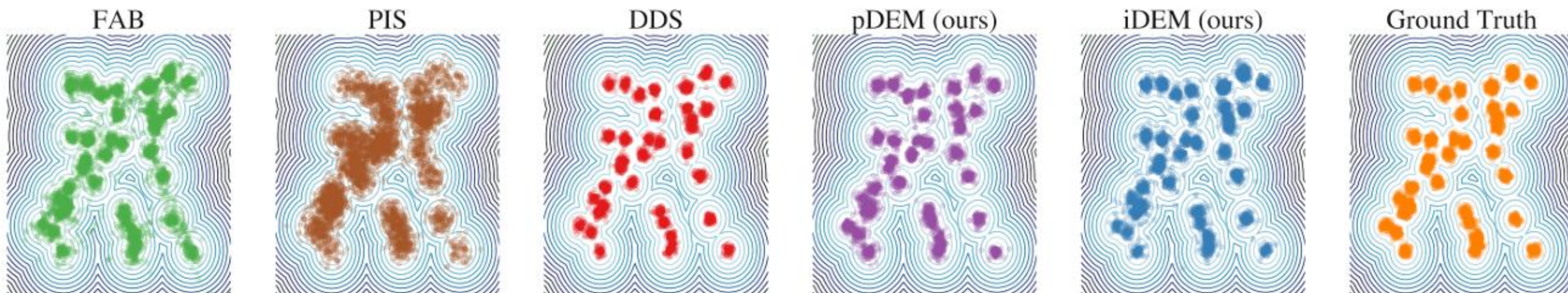
# Evaluation on 4 tasks, 5 benchmarks

- 40-mode GMM
- Lennard-Jones 13
- Lennard-Jones 55
- 4-particle double-well potential

- PIS
- DDS
- FAB
- pDEM
- iDEM

# Evaluation on 4 tasks, 5 benchmarks

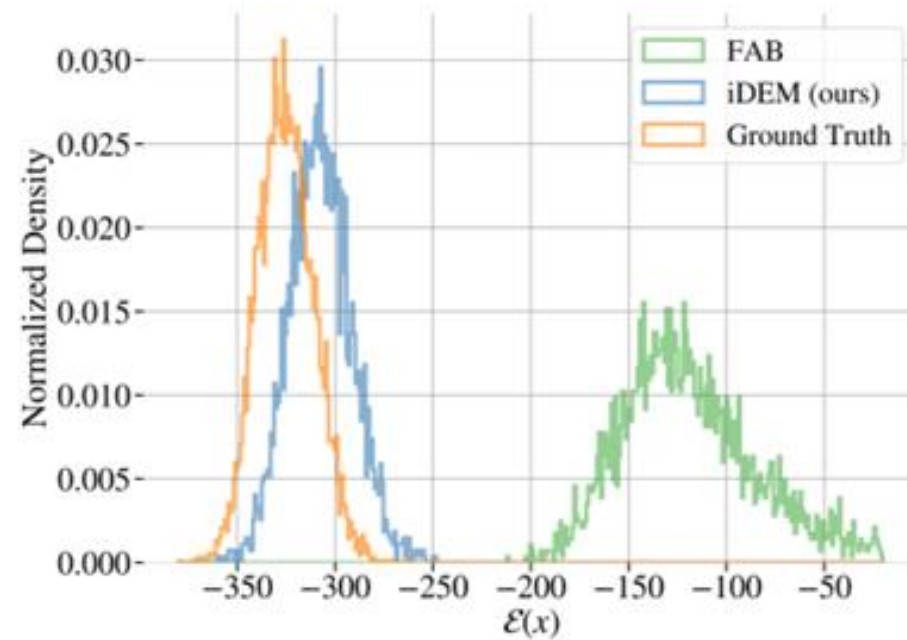
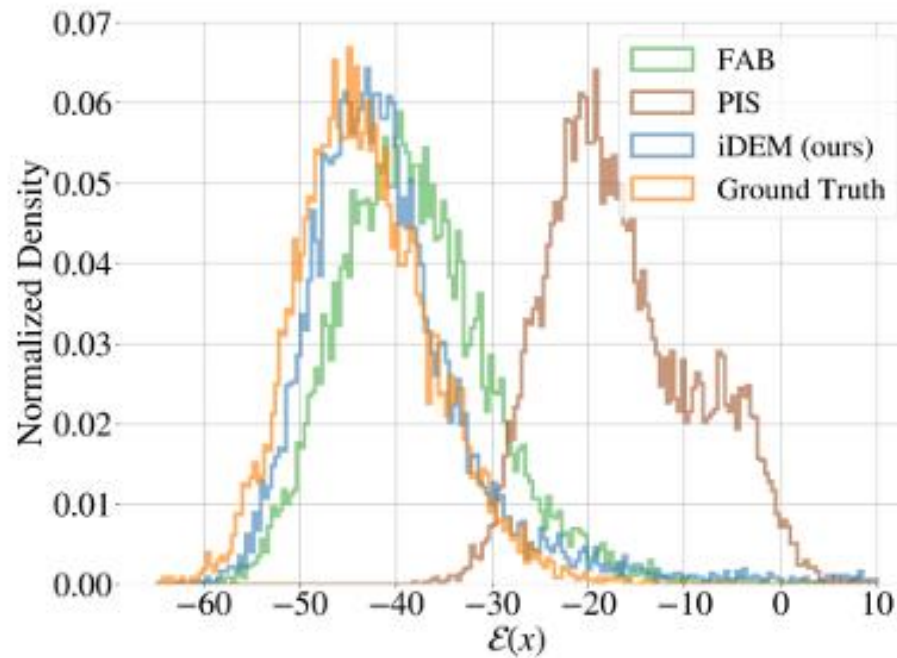
➤ 40-mode GMM





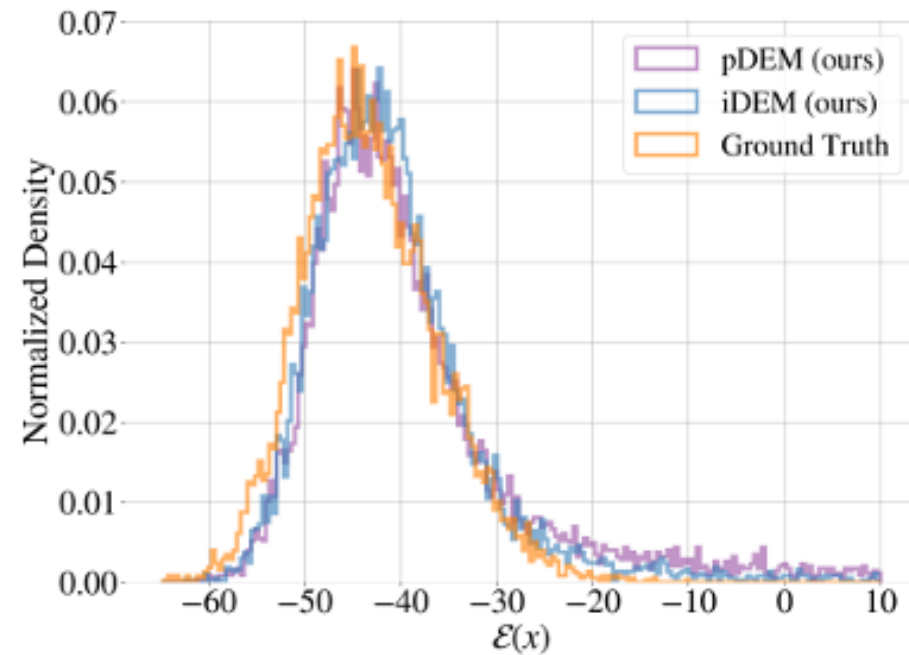
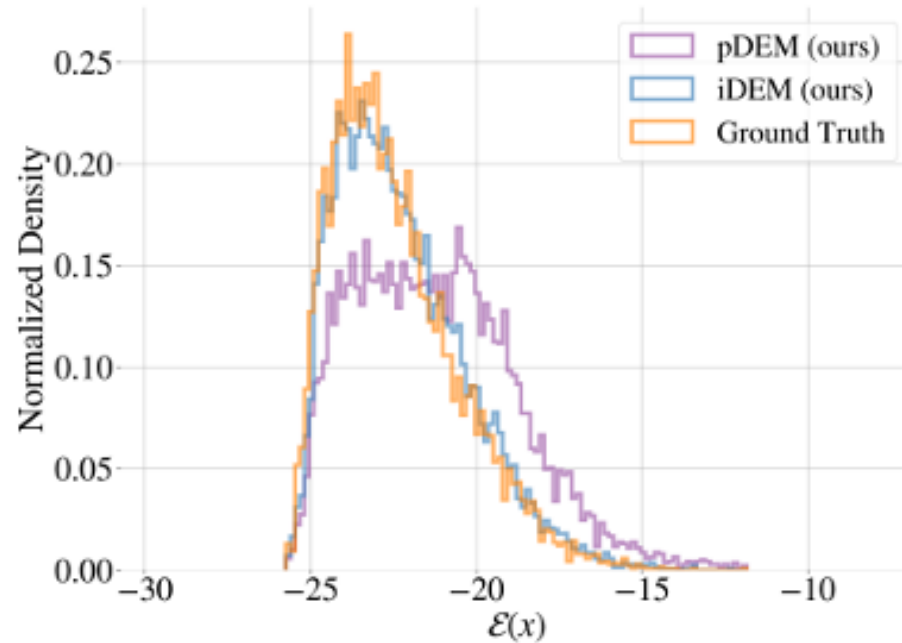
# Evaluation on 4 tasks, 5 benchmarks

➤ Lennard-Jones 13 , Lennard-Jones 55



# Evaluation on 4 tasks, 5 benchmarks

## ➤ 4-particle double-well potential , LJ-13



# Performance Results

- Negative Log Likelihood
- Effective Sample Size
- Wasserstein distance
- Efficient
- High quality samples

Algorithm ↓ Dataset →	GMM	DW-4	LJ-13	LJ-55
FAB (Midgley et al., 2023b)	1.71	6.87	21.78	40.35
PIS (Zhang & Chen, 2022)	4.11	11.29	17.36	*
DDS (Vargas et al., 2023)	1.81	5.65	*	*
pDEM (ours)	0.36	1.40	1.79	*
iDEM (ours)	0.87	4.30	6.55	7.75

Energy →	GMM ( $d = 2$ )			DW-4 ( $d = 8$ )			LJ-13 ( $d = 39$ )			LJ-55 ( $d = 165$ )		
Algorithm ↓	NLL	ESS	$\mathcal{W}_2$	NLL	ESS	$\mathcal{W}_2$	NLL	ESS	$\mathcal{W}_2$	NLL	ESS	$\mathcal{W}_2$
FAB (Midgley et al., 2023b)	7.14±0.01	0.653 ±0.017	12.0±5.73	<b>7.16</b> ±0.01	<b>0.947</b> ±0.007	2.15±0.02	<b>17.52</b> ±0.17	0.101 ±0.059	4.35±0.01	200.32±62.3	0.063 ±0.001	18.03±1.21
PIS (Zhang & Chen, 2022)	7.72±0.03	0.295 ±0.018	<b>7.64</b> ±0.92	7.19±0.01	0.901 ±0.003	<b>2.13</b> ±0.02	47.05±12.46	0.004 ±0.002	4.67±0.11	*	*	*
DDS (Vargas et al., 2023)	7.43±0.46	0.687 ±0.208	9.31±0.82	11.27±1.24	0.408 ±0.001	2.15±0.04	*	*	*	*	*	*
pDEM (ours)	7.10±0.02	0.634 ±0.084	12.20±0.14	7.44±0.05	0.547 ±0.010	<b>2.11</b> ±0.03	18.80±0.48	0.044 ±0.013	<b>4.21</b> ±0.06	*	*	*
iDEM (ours)	<b>6.96</b> ±0.07	<b>0.734</b> ±0.092	<b>7.42</b> ±3.44	<b>7.17</b> ±0.00	0.825 ±0.002	<b>2.13</b> ±0.04	<b>17.68</b> ±0.14	<b>0.231</b> ±0.005	<b>4.26</b> ±0.03	<b>125.86</b> ±18.03	<b>0.106</b> ±0.022	<b>16.128</b> ±0.071

# Discussion & Future Work

- Consistent DEM objective
  - can it be biased still?
- reverse SDE: simulation step still
  - can it be replaced by a learned policy? RL-like or GFlowNets inspired methods?
- Molecule's energy is *really* complex (low temperatures, huge variations)
  - maybe flatten a little the energy landscape with more energy?
    - collect samples and then somehow simulate the trained model at lower temperature progressively until we reach the target temperature?



# Conclusion & Acknowledgements

iDEM strong step forward:

- scalable
- symmetry-aware
- simulation-efficient sampling
- general
- **extensible**
  - Feynman-Kac Correctors, Schrodinger Bridges, Transition Matching . . .
- special thanks to the authors for their work and the code availability →

Tara Akhound-Sadegh\*, Jarrid Rector-Brooks\*, Avishek Joey Bose\*, Sarthak Mittal, Pablo Lemos, Cheng-Hao Liu, Marcin Sendera, Siamak Ravanbakhsh, Gauthier Gidel, Yoshua Bengio, Nikolay Malkin, Alexander Tong

paper



code

