

target : $L(x, c, q, \theta) = \mathbb{E}_{z \sim q(z|x, c; \phi)} \log p(x|z, c; \theta) - \text{KL}(q(z|x, c; \phi) \| p(z|c))$

EM algo : $\log p(x; \theta) = \log p(x, z; \theta) - \log p(z|x; \theta)$

consider $c \Rightarrow \log p(x|c; \theta) = \log p(x, z|c; \theta) - \log p(z|x, c; \theta) = \log \frac{p(x, z|c; \theta)}{p(z|x, c; \theta)}$

introduce an arbitrary distribution $q(z|x, c; \phi)$ on both side and integrate over z

$$\Rightarrow \int q(z|x, c; \phi) \log p(x|c; \theta) dz = \int q(z|x, c; \phi) \frac{p(x, z|c; \theta)}{p(z|x, c; \theta)} dz$$

$$= \int q(z|x, c; \phi) \log \left(\frac{p(x, z|c; \theta)}{q(z|x, c; \phi)} \times \frac{q(z|x, c; \phi)}{p(z|x, c; \theta)} \right) dz$$

$$= \int q(z|x, c; \phi) \log \left(\frac{p(x, z|c; \theta)}{q(z|x, c; \phi)} \right) dz + \int q(z|x, c; \phi) \log \left(\frac{q(z|x, c; \phi)}{p(z|x, c; \theta)} \right) dz$$

$$= \underbrace{L(x, c, q, \theta)}_{\geq 0} + \underbrace{\text{KL}(q(z|x, c; \phi) \| p(z|x, c; \theta))}_{\geq 0} \geq \underbrace{L(x, c, q, \theta)}_{\Rightarrow \text{lower bound}}$$

$$L(x, c, q, \theta) = \int q(z|x, c; \phi) \log \left(\frac{p(x, z|c; \theta)}{q(z|x, c; \phi)} \right) dz$$

$$= \int q(z|x, c; \phi) \log \left(\frac{p(x, z, c; \theta) p(z|c; \theta)}{q(z|x, c; \phi)} \right) dz$$

$$= \int q(z|x, c; \phi) \log p(x|z, c; \theta) dz + \int q(z|x, c; \phi) \log \left(\frac{p(z|c; \theta)}{q(z|x, c; \phi)} \right) dz$$

$$= \mathbb{E}_{z \sim q(z|x, c; \phi)} \log p(x|z, c; \theta) - \text{KL}(q(z|x, c; \phi) \| p(z|c)) \quad \#$$