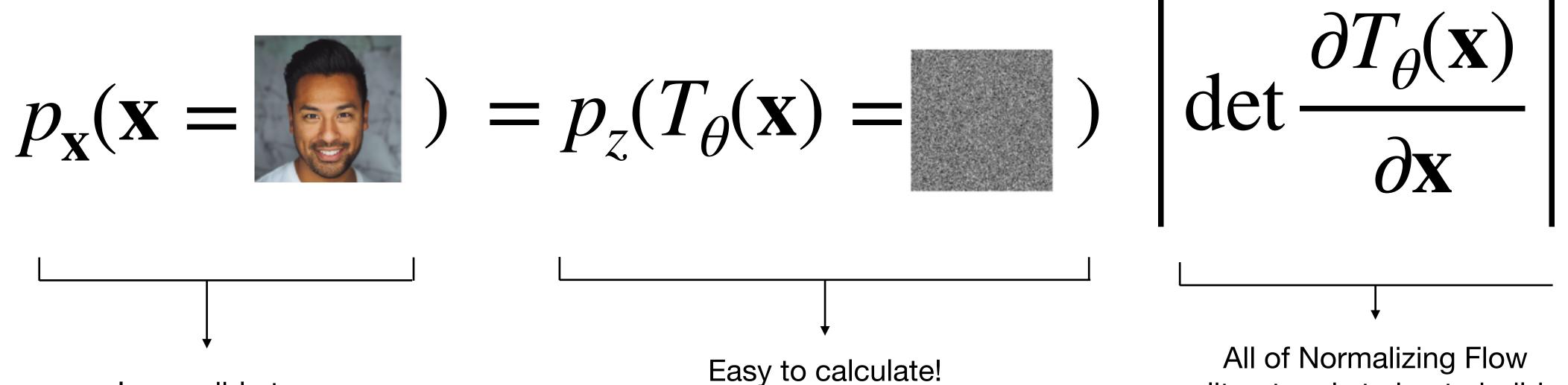
Training Normalizing Flows

Density evaluation and training is based on change of variable formula



=> log likelihood

related to $||T_{\theta}(x)||_2$

All of Normalizing Flow literature is trying to build T_{θ} such that this is tractable to calculate.

Impossible to

calculate!

Training Normalizing Flows

Maximum likelihood training to find parameters θ that make our training samples likely under our parameterized model.

$$\max_{\theta} \mathbb{E}_{\mathbf{x} \sim p_{x}} p_{\theta}(\mathbf{x})$$