## Sampling

## from the posterior distribution

After training on in silico pairs:

$$\{(\mathbf{x}^{(m)}, \bar{\mathbf{y}}^{(m)})\}_{m=1}^{M}$$

posterior samples conditioned on summarized field data  $ar{\mathbf{y}}^{\scriptscriptstyle O}$  are drawn via

$$\mathbf{x} \sim p_{\hat{\phi}}^{-1} \left( \mathbf{x} \mid \bar{\mathbf{y}} = \bar{\mathbf{y}}^{o} \right) \iff \mathbf{x} = f_{\hat{\phi}}^{-1} (\mathbf{z}; \bar{\mathbf{y}}^{o}) \quad \text{with} \quad \mathbf{z} \sim N(\mathbf{0}, \mathbf{I})$$

- ► CNF is amortized
- ▶ training *marginalizes* forward KL divergence  $\mathbb{E}_{\mathbf{y} \sim p(\mathbf{y})} \left| \mathbb{KL} \left( p(\mathbf{x} \mid \mathbf{y}) \parallel p_{\phi}(\mathbf{x}) \right) \right|$



## Dynamic simulation-based inference