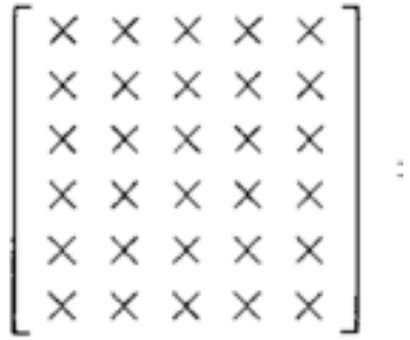
Implementing Normalizing Flows

In general, a determinant calculation is $\mathcal{O}(d^3)$

$$\left| \det \frac{\partial T_\theta(\mathbf{x})}{\mathbf{x}} \right|$$



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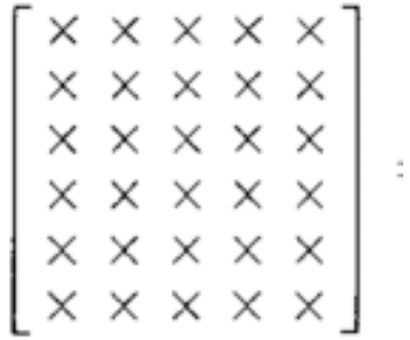

unless you exploit some structure: