Training Normalizing Flows

Density evaluation and training is based on change of variable formula

$$p_{\mathbf{x}}(\mathbf{x} = \text{  })$$

Impossible to calculate!

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$$p_{\mathbf{x}}(\mathbf{x} = \quad) = p_z(T_\theta(\mathbf{x}) = \quad)$$

Impossible to calculate!

Easy to calculate!
=> log likelihood
related to $\|f_\theta(x)\|_2$