

Training Normalizing Flows

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

$$\max_{\theta} \mathbb{E}_{\mathbf{x} \sim p_x} \log p_{\theta}(\mathbf{x}) = \min_{\theta} \mathbb{E}_{\mathbf{x} \sim p_x} -\log p_{\theta}(\mathbf{x})$$

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

$$\begin{aligned}\max_{\theta} \mathbb{E}_{\mathbf{x} \sim p_x} p_{\theta}(\mathbf{x}) &= \min_{\theta} \mathbb{E}_{\mathbf{x} \sim p_x} -\log p_{\theta}(\mathbf{x}) \\ &= \min_{\theta} \mathbb{E}_{\mathbf{x} \sim p_x} -\log \left[p_Z(T_{\theta}(\mathbf{x})) \left| \det \frac{\partial T_{\theta}(\mathbf{x})}{\partial \mathbf{x}} \right| \right]\end{aligned}$$

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