We can observe two main properties:

(I)
$$p_{\psi}(\epsilon)$$
 is independent of $\psi \implies \nabla_x log(p_{\psi}(\epsilon)) = 0 \implies \mathbf{g}^{corr} = 0$

(II)
$$T(\boldsymbol{\epsilon}, \psi) = \mathcal{I}d(\boldsymbol{\epsilon}) \implies \nabla_{\psi} \mathbb{E}_{q_{\psi}(\mathbf{z})}[f(\mathbf{z})] = \mathbb{E}_{q_{\psi}(\mathbf{z})}[f(\mathbf{z})\nabla_{\psi}log(q_{\psi}(\mathbf{z}))]$$