

Now we rewrite the term $\mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p(\mathbf{z}, \mathbf{x}))]$. Applying Baye's theorem once again we obtain:

$$\log(p_\theta(\mathbf{z}, \mathbf{x})) = \log(p_\theta(\mathbf{x}|\mathbf{z})p_\theta(\mathbf{z})) = \log(p_\theta(\mathbf{x}|\mathbf{z})) + \log(p_\theta(\mathbf{z}))$$

$$\Rightarrow \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{z}, \mathbf{x}))] = \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{x}|\mathbf{z}))] + \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{z}))]$$

This gives us our final objective that we would like to maximize:

$$\begin{aligned} \phi(q_\psi(\mathbf{z})) &= -D_{KL}(q_\psi(\mathbf{z}|\mathbf{x})||p_\theta(\mathbf{z}|\mathbf{x})) + \log(p_\theta(\mathbf{x})) \\ &= \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{z}, \mathbf{x}))] - \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(q_\psi(\mathbf{z}|\mathbf{x}))] \\ &= \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{x}|\mathbf{z}))] + \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{z}))] - \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(q_\psi(\mathbf{z}|\mathbf{x}))] \\ &= \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{x}|\mathbf{z}))] - (\mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{z}))] - \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(q_\psi(\mathbf{z}|\mathbf{x}))]) \\ &= \mathbb{E}_{q_\psi(\mathbf{z}|\mathbf{x})}[\log(p_\theta(\mathbf{x}|\mathbf{z}))] - D_{KL}(q_\psi(\mathbf{z}|\mathbf{x})||p_\theta(\mathbf{z})) \end{aligned}$$

We call $\phi(q_\psi(\mathbf{z}))$ the **ELBO** of $q_\psi(\mathbf{z})$.