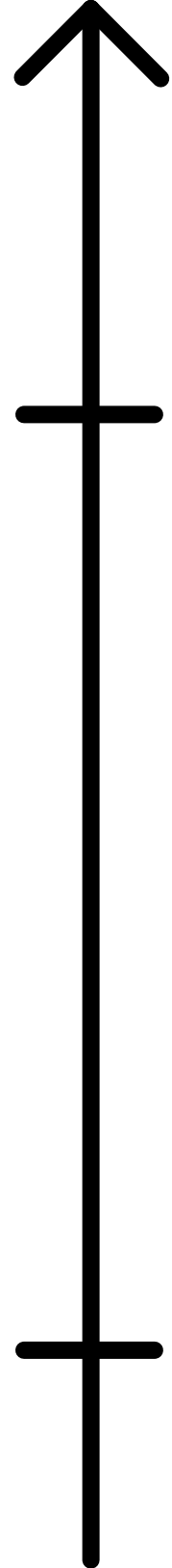


$$KL(q_\phi(z) \parallel p_\theta(x|z))$$



intractable ↙

$$\text{evidence} := \log p_\theta(x)$$

simple proposal density ↘

$$\text{ELBO} := \log E_{z \sim q_\phi} [p_\theta(x, z) / q_\phi(z)]$$

↖ estimate e.g. with importance MC
based on samples from q_ϕ

take same samples for different θ ↗