

VARIATIONAL AUTOENCODERS

Why

1

Definition

A variational autoencoder (VAE) from latent set Z to observation set X is an ordered pair $((p_z^{(\theta)}, p_{x|z}^{(\theta)}), q_{z|x}^{\phi})$ whose first coordinate is a deep latent generation pair from Z to X (with parameters θ) and whose second coordinate is deep conditional distribution from X to Z (with parameters ϕ).

A VAE inherits its joint function from its deep latent generation pair. $p_z^{(\theta)}$ is called the latent distribution (or prior distribution, latent model). $p_{x|z}^{(\theta)}$ is called the decoder distribution. $q_{z|x}^{(\theta)}$ is called the encoder distribution (or inference distribution, recognition distribution).

A variational autoencoder family, from Z to X, is a family of autoencoders $\{((p_z^{(\theta)},p_{x|z}^{(\theta)}),q_{z|x}^{(\phi)}\}_{(\theta,\phi)\in\Theta\times\Phi}$.

¹Future editions will include. Future editions may also change the name of this sheet. It is also likely that there will be added prerequisite sheets on variational inference.

