



## Why

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### Definition

Let  $Z$  and  $X$  be sets, either of which may or may not be finite.

A *latent generation pair* for *observations*  $X$  from *latents*  $Z$  is an ordered pair  $(p_z, p_{x|z})$  whose first coordinate is a distribution (density) on  $Z$  and whose second coordinate is a conditional distribution (density) on  $X$  from  $Z$ .

The *joint function*  $p_{zx} : Z \times X \rightarrow \mathbf{R}$  of the pair is defined by  $p_{zx}(\zeta, \xi) = p_z(\zeta)p_{x|z}(\xi, \zeta)$  for all  $\xi \in X$  and  $\zeta \in Z$ . It is a distribution (density) if (not only if) both  $p_z$  and  $p_{x|z}$  are distributions (densities). Regardless, we define the *marginal function*  $p_x : X \rightarrow \mathbf{R}$  by  $p_x(\xi) = \int_Z p_{zx}(\xi, \cdot)$ . It too may be a distribution, density, or neither. In cases we construct, it is often one a distribution or a density, but it need not be either.

### Interpretation as distribution graph

Clearly, a latent generation pair on  $Z$  and  $X$  is isomorphic to a graph distribution on nodes  $\{1, 2\}$  with a directed edge  $(1, 2)$ , domains  $Z$  and  $X$  and distributions which are the first and second coordinate of the pair.

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<sup>1</sup>Future editions will include.

## Parametrizations

By parameterizing either or both of the coordinates of the pair, we have a *generative distribution family*, or, when there is no possibility of ambiguity, a *generative family*. A *deep generative family* is one whose parameterizer is a neural network.

## Other terminology

Other terminology for latent generation pair includes *latent variable model*. Some authorities refer to the marginal function as the *generative model*, still others use this term to refer to the pair.



