

Basics of Energy Based Models

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Useful papers - [\[SK21\]](#)

1 Introduction

Here we will discuss another approach to the generative modelling problem. So, our main problem is to approximate the distribution of the real data $P_{data}(X)$ having some samples from it, i.e. x_1, \dots, x_n - our training set. As always, we define some parameterized model $P_\theta(X)$ to approximate $P_{data}(X)$ by varying the parameter θ . The energy based approach assumes the following form of the model distribution:

$$P_\theta(X) = \frac{e^{-E_\theta(X)}}{Z_\theta} \quad (1)$$

It is possible to ask a fair question: why so? Before i give some of my stupid thoughts about this question, first of all, let's say that Z_θ is a normalizing constant

$$Z_\theta = \int e^{-E_\theta(X)} dX \quad (2)$$

Because of this we satisfy the main property of the probability distribution

$$\int P_\theta(X) dX = \int \frac{e^{-E_\theta(X)}}{Z_\theta} dX = \frac{\int e^{-E_\theta(X)} dX}{\int e^{-E_\theta(X)} dX} = 1 \quad (3)$$

Let's return to the question. The first answer is related with the physics. This distribution is the Boltzmann (Gibbs) distribution defining the probability that the system (any physic system: micro system like atom or macro sytem like gas) is in a state of with energy E and temperature T :

$$P_i = \frac{e^{\frac{-E_i}{k_B T_i}}}{Z} \quad (4)$$

As it can be seen from the formula, the probability that the system is in a low-energy state is much higher than the probability of being in a high-energy state. That is, $P \uparrow$ when $E \downarrow$. This reflects one of the basic physical principles: **every system seeks to minimum energy**. Any system, even a person :). For example, if we consider an atom, electrons inside it tend to return to their main state from energized condition. Moreover, the exponent in this formula is necessary to provide the positivity of the

probability density (because of $e > 0$). Note that we could write any positive function in the numerator:

$$P_i = \frac{F_i}{Z} \quad (5)$$

But if we want the energy (to make physics analogy) instead of F_i , we have to write the exponent due to the fact that the energy might be lower than zero. Ok, we have physics analogies, besides that it is possible to find some computational advantages of such density presentation. The main advantage is that the energy E_θ can be presented by any neural network (i mean with any architecture, any form, any shape, ...). This is extremely good achievement compared to others generative models: in VAE we have to define encoder and decoder (that is, we restricted form of the model), in GAN it is necessary to consider generator and discriminator, in normalizing flows we restricted by type of neural network layers and so on. However, we have a serious problem with the normalizing constant Z_θ , i.e. this integral over the space of data from the neural network in exponent is intractable. Below different approaches to solve this problem will be considered (Maximum Likelihood Training with MCMC, Score matching, Noise Contrastive Estimation).

2 Maximum Likelihood Training with MCMC

[DM19] De facto standard for learning probabilistic models from i.i.d. data is maximum likelihood estimation:

$$\mathbb{L}(\theta) = \mathbb{E}_{P_{data}(X)} \log P_\theta(X) \quad (6)$$

Maximizing this by θ gives us approximation of the P_{data} . Lets consider it in more detail, because we still have a problem with Z_θ

$$\begin{aligned} \mathbb{L}(\theta) &= \int P_{data}(X) \log P_\theta(X) dX = \int P_{data}(X) \log \frac{e^{-E_\theta(X)}}{Z_\theta} dX \\ &= - \int P_{data}(X) E_\theta(X) dX - \int P_{data}(X) \log Z_\theta dX \\ &= - \int P_{data}(X) E_\theta(X) dX - \log Z_\theta \\ &= - \int P_{data}(X) E_\theta(X) dX - \log \int e^{-E_\theta(X)} dX \end{aligned} \quad (7)$$

Lets take the gradient, because we have to solve the optimization problem.

$$\begin{aligned} \frac{\partial \mathbb{L}}{\partial \theta}(\theta) &= - \int P_{data}(X) \frac{\partial E_\theta}{\partial \theta}(X) dX + \frac{1}{\int e^{-E_\theta(X)} dX} \int e^{-E_\theta(X)} \frac{\partial E_\theta}{\partial \theta}(X) dX \\ &= - \int P_{data}(X) \frac{\partial E_\theta}{\partial \theta}(X) dX + \int P_\theta(X) \frac{\partial E_\theta}{\partial \theta}(X) dX \end{aligned} \quad (8)$$

So, finally we have

$$\frac{\partial \mathbb{L}}{\partial \theta}(\theta) = - \mathbb{E}_{P_{data}(X)} \frac{\partial E_\theta}{\partial \theta}(X) + \mathbb{E}_{P_\theta(X)} \frac{\partial E_\theta}{\partial \theta}(X) \quad (9)$$

Lets discuss this final formula. First of all, we have a gradient of the energy by its parameters $\frac{\partial E_\theta}{\partial \theta}$. This term can be easily calculated by autograd frameworks (backward

propagation). Also, we have the expectation by the data distribution. As always, we approximate it by Monte-Carlo estimation (we can do it, because we have samples - it is our training set):

$$\mathbb{E}_{P_{data}(X)} \frac{\partial E_\theta}{\partial \theta}(X) \approx \frac{1}{n} \sum_{i=1}^n \frac{\partial E_\theta}{\partial \theta}(x_i), \quad i \sim \mathbb{U}(1, \dots, n) \quad (10)$$

But, we have another expectation by the model distribution. Here the problem comes in. It is non trivial to obtain samples from the model distribution. So, we have to use Monte-Carlo Markov Chain to obtain these samples. Lets consider it in more detail.

2.1 Monte-Carlo Markov Chain

First of all, let's start with the Monte-Carlo. We used this approach above, to approximate the expectation. This is one of the main goal of the MC methods (approximation of the integral by a probability measure)

$$\mathbf{I} = \int P(X)f(X)dx \approx \frac{1}{n} \sum_{i=1}^n f(x_i) = \hat{\mathbf{I}}, \quad x_i \sim P(X) \quad (11)$$

Note that $\hat{\mathbf{I}}$ is a random variable (as sum of random variables). We can consider some of its properties:

1. **Unbiasedness.** $\mathbb{E} \hat{\mathbf{I}} = \frac{1}{n} \sum \mathbb{E} f(x_i) = \mathbb{E} f(X) = \mathbf{I}$. This means that M-C estimation somehow converges to the true integral.
2. **Approximation error.** $\mathbb{D} \hat{\mathbf{I}} = \frac{1}{n^2} \sum \mathbb{D} f(x_i) = \frac{1}{n} \mathbb{D} f(X)$. Taking into account the central limit theorem, we can write that $\hat{\mathbf{I}} \sim \mathcal{N}(\hat{\mathbf{I}} | \mathbb{E} f(X), \frac{1}{n} \mathbb{D} f(X))$. Based on this, we can highlight the following important fact: The standard error of the normal distribution $\left(\sqrt{\frac{1}{n} \mathbb{D} f(X)}\right)$ is the **approximation error** of the initial integral. This follows from the fact that we want $\hat{\mathbf{I}} = \mathbf{I} = \mathbb{E} f(X)$, so if the variance of the normal distribution $(\mathcal{N}(\hat{\mathbf{I}} | \mathbb{E} f(X), \frac{1}{n} \mathbb{D} f(X)))$ is equal to zero, then we will obtain $\mathbb{E} f(X)$ during sampling (that's what we need). So, to reduce the approximation error we have to increase the number of samples n and also it would be nice if the function $f(X)$ is not fluctuating. The high fluctuation leads to high variance. If the function is constant ($\mathbb{D}(f(X)) = 0$), then we can take only one sample and our estimation will have 100% accuracy.
3. **Approximation error does not depend on the space dimension.** As can be seen from $\left(\sqrt{\frac{1}{n} \mathbb{D} f(X)}\right)$ that our error does not depend on the space dimension, we have only number of samples and properties of the function. It is really useful property, because if we take a look to errors of other numerical integration methods we will see:
 - Trapezoidal rule. Error $\sim n^{-\frac{2}{d}}$ (here n is the number of nodes of the quadrature formula)
 - Simpson's rule. Error $\sim n^{-\frac{4}{d}}$

- Monte-Carlo. Error $\sim n^{-\frac{1}{2}}$

As can be seen, the Monte-Carlo approach is losing to classical methods in the low dimension spaces. However, in the high dimension spaces (it is our case in the deep learning) it works much better.

So, the M-C is quite good. But we missed the most important thing: and can we even sample from $P(X)$. In the deep generative modelling (when $P(X)$ is a model) it is non-trivial problem. To do so, we have to consider Markov Chains.

2.1.1 Basics of Markov Chain

Let's give a definition of the Markov Chain:

Definition 1 (*Markov Chain*)

The Markov Chain is a ordered process of generation of the random variables. The joint distribution of the generated variables has the following form:

$$P(x_1, \dots, x_n) = P_0(x_1)P_1(x_2|x_1) \dots P_n(x_n|x_{n-1}) \quad (12)$$

Here, P_0 is a base distribution, we sample x_1 from it. After, this sample start to participate in the process (Markov Chain). In other words, we move to another sample $x_2 \sim P_1(x_2|x_1)$ and so on. Doing this process several times we obtain x_n . As was said, our main goal is to produce samples from the distribution $P(X)$, so under some conditions it can be assumed that x_n is a sample from $P(X)$:). The first condition is a homogeneity:

Definition 2 (*Homogeneous Markov Chain*)

The Markov Chain is called homogeneous if and only if

$$P_i(x_i|x_{i-1}) = P(x_i|x_{i-1}), \forall i \quad (13)$$

It turns out that such Markov Chain (if $P(x_i|x_{i-1}) > 0, \forall x_i, x_{i-1}$ (such property called Irreducible) and the system never returns to the same state with a fixed period (called Aperiodic)) has a stationary state (distribution). In simple words it means that using the process of generating the random variables corresponding to Homogeneous Markov

Chain at some point we will obtain samples from stationary distribution. More formally:

$$\begin{aligned}
x_1 &\sim P_0(x_1) \\
x_2 &\sim P_1(x_2) = \int P(x_2|x_1)P_0(x_1)dx_1 \\
x_3 &\sim P_2(x_3) = \int P(x_3|x_2)P_1(x_2)dx_2 \\
&\dots \\
x_n &\sim P_{n-1}(x_n) = \int P(x_n|x_{n-1})P_{n-2}(x_{n-1})dx_{n-1} \\
x_{n+1} &\sim P_{n-1}(x_{n+1}) = \int P(x_{n+1}|x_n)P_{n-1}(x_n)dx_n \leftarrow \text{stationary distribution} \\
x_{n+2} &\sim P_{n-1}(x_{n+2}) = \int P(x_{n+2}|x_{n+1})P_{n-1}(x_{n+1})dx_{n+1} \leftarrow \text{stationary distribution}
\end{aligned} \tag{14}$$

It is pretty good, because if the stationary distribution is equal to our target distribution, then we will obtain samples from the target distribution. But how can we make sure that stationary distribution is equal to our target distribution. We can use the following theorem:

Theorem 2.1 (*Detailed Balance Equation*)

If the distribution $P(x)$ satisfies the following equation

$$P(x)P(x'|x) = P(x')P(x|x') \tag{15}$$

then the distribution $P(x)$ is stationary

So, it means that we to have check this equation for our target distribution, then the Markov Chain will converge to samples from the target distribution. Lets consider some of the MCMC algorithms.

2.1.2 Metropolis-Hastings method

Let $P(x) = \frac{\hat{P}(x)}{Z}$ - target distribution, $q(x|y) > 0$ - Markov Chain. (The support of $q(x|y)$ should match with the support of the $P(x)$ for the algorithm, im not sure that it is necessary). The Metropolis-Hastings algorithms has the following form:

1. Draw initial value $x_0 \sim P_0(x)$
2. for $i = 1, \dots, m$, repeat:
 - Draw candidate $x^* \sim q(x^*|x_{i-1})$
 - Calculate $\alpha = \min\left(1, \frac{\hat{P}(x^*)q(x_{i-1}|x^*)}{q(x^*|x_{i-1})\hat{P}(x_{i-1})}\right)$
 - $x_i = x^*$ with probability α else $x_i = x_{i-1}$

Starting from some $n < m$ we will obtain samples from $P(x)$. We wander through the distribution area, choosing a point with a probability of improvement over the previous

point ($\alpha = \frac{\hat{P}(x^*)}{\hat{P}(x_{i-1})}$ for symmetric case). If we only took steps with improvements, then sooner or later we would have stabilized in the distribution mode, and we want samples, but not optimal values. Lets consider a toy example, as in figure below. The target

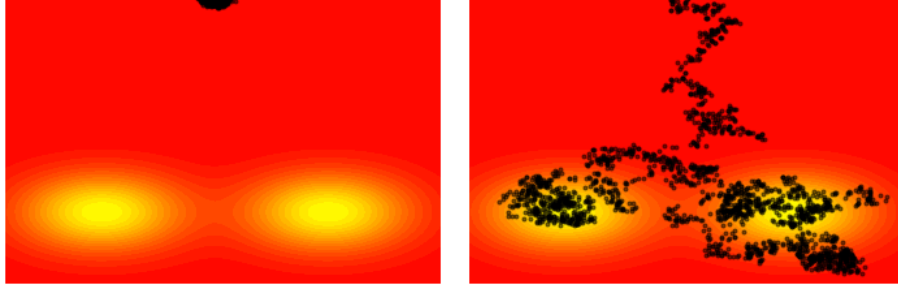


Figure 1: Target and base distribution (left). Samples from Markov Chain (right).

distribution is a mix of two gaussians. Base distribution is also gaussian, but it putted much higher than modes of the target distribution. As can be seen from the right figure, the Markov Chain converges to target distribution and gives nice samples.

2.1.3 Hamiltonian dynamics

Hamiltonian Monte Carlo (HMC) is a physics motivated algorithm for sampling from unnormalized distribution. Here we associate random variable with some particle because of the fact that they have a lot in common. In exact, random variable tends to be in places with the highest probability density, opposite a particle more likely to be in places with the lowest potential energy (as we said, everything seeks to minimum energy). These properties are shown below in Figure 2. Thus, we have an accordance

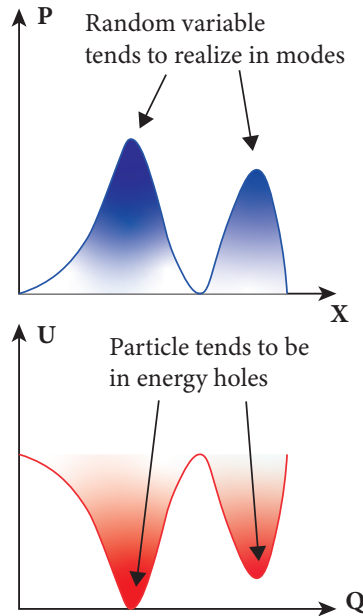


Figure 2: Comparison between behaviour of random variable and physics particle

between the behaviour of random variable and physics particle. So, lets move to physics.

The core of the Hamiltonian physics is Hamiltonian (something like total energy of the system):

$$H(p, q) = K(p) + U(q) \quad (16)$$

where q, p - coordinate (it is our random variable) and momentum, $K(p)$ and $U(q)$ - kinetic and potential energy. As we said, the potential energy is correspond to minus probability density function $U(q) = -\log P(q) = -\log \frac{\hat{P}(q)}{Z}$. The standard form of the kinetic energy is $K(p) = \sum_i \frac{p_i^2}{2m_i}$. As was said, we are working with the energy based distribution (we want to sample from it):

$$\begin{aligned} P(q, p) &= \frac{e^{-H(p, q)}}{Z} = \frac{1}{Z} e^{-\sum_i \frac{p_i^2}{2m_i} + \log \frac{\hat{P}(q)}{Z_1}} = \frac{1}{Z_1} e^{-\sum_i \frac{p_i^2}{2m_i}} \frac{1}{Z_2} e^{+\log \hat{P}(q)} = P(q)P(p) \\ P(q) &= \frac{1}{Z_2} e^{\log \hat{P}(q)} = \frac{1}{Z_2} \hat{P}(q) \\ P(p) &= \frac{1}{Z_1} e^{-\sum_i \frac{p_i^2}{2m_i}} = \prod_i \mathbb{N}(p_i | 0, m_i) - \text{fully factorized normal distribution} \end{aligned} \quad (17)$$

In terms of statistical physics the distribution $P(q, p)$ define the canonical ensemble. This means that system of particles is in interaction with heat bath (environment). The interaction is manifest via changing the energy between particles and heat bath. So, we have a two types of interactions: internal (particles interact with each other and thus create potential field) and external (particles interact with external environment - heat bath). Worth noting that the first interactions do not change the total energy, i.e. $H(p, q)$ remains constant while particle moves in potential field. However, the external interactions changes the total energy. Because of this interactions the system of particles can be in different energy states. More precisely, the heat bath change the momentum of particle by giving it acceleration (not sure). Lets connect physics with the previous notations

$$\hat{H}(X, p) = -\log \hat{P}(X, p) = \sum_i \frac{p_i^2}{2m_i} - \log \hat{P}_\theta(X) \quad (18)$$

where X is our target random variable, $\hat{P}_\theta(X) = e^{-E_\theta(X)}$ - neural network approximating the unnormalized density. Our main goal is to make samples of X random variable. To do this we have to model two mentioned interactions. To model external interactions we should create sample from $p \sim P(p)$. The modelling of the internal interactions more harder. We have to use Hamiltonian equations:

$$\begin{aligned} \frac{\partial X_k}{\partial t} &= \frac{\partial H}{\partial p_k} = \frac{p_k}{m_k} \\ \frac{\partial p_k}{\partial t} &= -\frac{\partial H}{\partial X_k} = \left(\nabla_X \log \hat{P}_\theta(X) \right)_k \end{aligned} \quad (19)$$

Unfortunately, these equations cannot be solve analytical for every cases. So, we have

to use numerical methods, the most common is Leapfrog step:

$$\begin{aligned}
p_k^{(t+\frac{\epsilon}{2})} &= p_k^{(t)} + \frac{\epsilon}{2} \left(\nabla_X \log \hat{P}_\theta(X^{(t)}) \right)_k \\
X_k^{(t+\epsilon)} &= X_k^{(t)} + \epsilon \frac{p_k^{(t+\frac{\epsilon}{2})}}{m_k} \\
p_k^{(t+\epsilon)} &= p_k^{(t+\frac{\epsilon}{2})} + \frac{\epsilon}{2} \left(\nabla_X \log \hat{P}_\theta(X^{(t+\epsilon)}) \right)_k
\end{aligned} \tag{20}$$

This method is preferable because it saves the useful properties of the Hamilton equations (reversibility, volume preservation). The Hamiltonian MCMC has the following form

1. Generate momentum $p^{(t)} \sim \mathcal{N}(p|0, M)$
2. Generate proposal points p', X' solving Hamilton equations using Leapfrog step
3. Use Metropolis step:
 - Calculate $\alpha = \min \left(1, \frac{P(X', p')}{P(X^{(t)}, p^{(t)})} \right) = \min \left(1, \frac{\hat{P}(X', p')}{\hat{P}(X^{(t)}, p^{(t)})} \right)$
 $= \min \left(1, \exp \left[-\hat{H}(X', p') + \hat{H}(X^{(t)}, p^{(t)}) \right] \right)$
 - $X^{(t+1)}, p^{(t+1)} = X', p'$ with probability α else $X^{(t+1)}, p^{(t+1)} = X^{(t)}, p^{(t)}$

The first step model external interactions, the second step model internal interactions. The third step is necessary due to numerical integration (Leapfrog step) and called Metropolis correction. It is possible to say that Hamiltonian Monte Carlo (HMC) improves the computational efficiency of the Metropolis-Hastings algorithm by reducing its random walk behaviour. Lets consider applied example with Rosenbrock function [3](#) As can be seen, Hamiltonian Monte-Carlo warm up quite faster (only one step) than

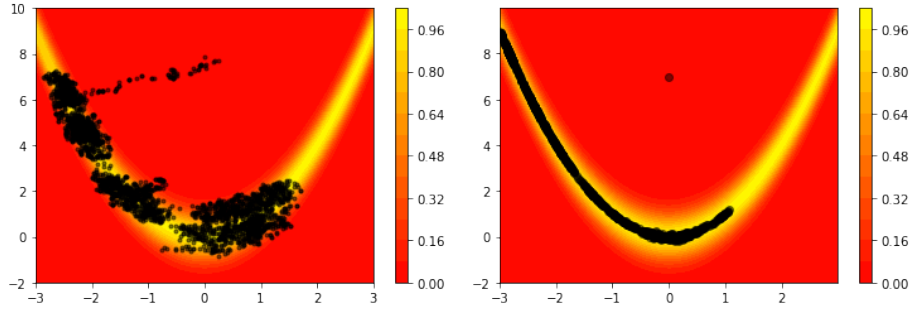


Figure 3: Metropolis-Hastings for Rosenbrock function (left). Hamiltonian Monte Carlo for Rosenbrock function (right).

Metropolis-Hastings algorithm and gives more accurate samples.

2.1.4 Langevin dynamics

Now we again start with physics. Lets write Langevin equation and describe it

$$m\mathbf{a} = \mathbf{F}(x) - \gamma\mathbf{v} + \eta(t) \tag{21}$$

This equation describes the Brownian motion of the particle, i.e. changing of acceleration of the particle with mass m in time. This motion defines by viscous friction, $\gamma \mathbf{v}$, stochastic term, $\eta(t)$, due to continuous collisions of a particle with liquid molecules and systematic force, $\mathbf{F}(x)$, arising from intramolecular and intermolecular interactions. Let the mass be negligible and use the fact that $\mathbf{v} = \frac{\partial \mathbf{x}}{\partial t}$

$$0 = \mathbf{F}(x)dt - \gamma d\mathbf{x} + \eta(t)dt \quad (22)$$

Also, we can write that force is a gradient of potential energy with minus:

$$\begin{aligned} \mathbf{F}(x) &= -\nabla U(x) \\ d\mathbf{x} &= -\nabla U(x)dt + \eta(t)dt \end{aligned} \quad (23)$$

We obtain the equation that gives us the position of the particle that moves in potential field U and randomly interacts with other particles (it can be collisions). Is this equation useful for sampling from some distributions? Yes! As was said before, we can match random variable (tends to realize in mode of distribution) and particle (tends to be in minimum of potential field). For these equation it is also true: x is our random variable and $U(x) = -\log P(x)$, P — target distribution. Stochastic term is also useful, because without it we would obtain samples only from mode of distribution P , but we want diverse samples.

So, the question may arise: if we will move random variable \mathbf{x} corresponding to Langevin equation will we obtain samples from target distribution $P(\mathbf{x})$? In other words, is stationary distribution of Markov Chain generated by Langevin equation will equal to $P(\mathbf{x})$? To answer this question we have to derive Fokker-Planck equation. Lets discretize Langevin equation:

$$\begin{aligned} \mathbf{F}(\mathbf{x}) &= -\nabla U(\mathbf{x}) \\ \mathbf{x}_{k+1} &= \mathbf{x}_k - \nabla U(\mathbf{x}_k)dt + d\eta(t) \\ d\eta(t) &\sim \mathbb{N}(0, dt) \end{aligned} \quad (24)$$

So, we can write that

$$\mathbf{x} \sim \mathbb{N}(\mathbf{x}|\mathbf{x}' - \nabla U(\mathbf{x}')dt, dt) \quad (25)$$

Standard formula for changing the density of a random variable in Markov Chain:

$$\begin{aligned} P_t(\mathbf{x}) &= \int d\mathbf{x}' P(\mathbf{x}|\mathbf{x}') P_{t-dt}(\mathbf{x}') \\ P_{t'}(\mathbf{x}) &= \int d\mathbf{x}' P(\mathbf{x}|\mathbf{x}') P_{t'}(\mathbf{x}'), \text{ then } P_{t'} - \text{stationary distribution} \end{aligned} \quad (26)$$

where $P(\mathbf{x}|\mathbf{x}')$ — transition distribution, $P_t(\mathbf{x})$ — distribution of random variable \mathbf{x} that depends on time. Our main task is to check will there be a stationary distribution equals to our target distribution $P(\mathbf{x})$. Based on previous formula we can write $P(\mathbf{x}|\mathbf{x}') = \mathbb{N}(\mathbf{x}|\mathbf{x}' - \nabla U(\mathbf{x}')dt, dt)$. However we have a problem: to calculate integral in 26 we need samples from $P_{t-dt}(\mathbf{x}')$, however $P_{t-dt}(\mathbf{x}')$ might be complex. Would be better to sample from $P(\mathbf{x}|\mathbf{x}')$ because it much easier (normal distribution). To do this we have to change variables in the integral.

$$\begin{aligned} \mathbb{N}(\mathbf{x}|\mathbf{x}' - \nabla U(\mathbf{x}')dt, dt) &= \frac{1}{(2\pi dt)^{\frac{n}{2}}} \exp\left(\frac{-(-\mathbf{x} + \mathbf{x}' - \nabla U(\mathbf{x}')dt)^2}{2dt}\right) = \\ &= [\mathbf{y} = -\mathbf{x} + \mathbf{x}' - \nabla U(\mathbf{x}')dt] = \mathbb{N}(\mathbf{y}|0, dt) \end{aligned} \quad (27)$$

$$P_t(\mathbf{x}) = \int d\mathbf{y} \left| \frac{\partial \mathbf{x}'}{\partial \mathbf{y}} \right| \mathbb{N}(\mathbf{y}|0, dt) P_{t-dt}(\mathbf{x}'(\mathbf{y})) \quad (28)$$

where $\left| \frac{\partial \mathbf{x}'}{\partial \mathbf{y}} \right|$ - determinant of Jacobian. Here we have to calculate $\mathbf{x}'(\mathbf{y})$ and determinant.

$$\begin{aligned} \mathbf{y} &= \mathbf{x}' - \mathbf{x} - \nabla U(\mathbf{x}')dt \approx \mathbf{x}' - \mathbf{x} - \left(\nabla U(\mathbf{x}) + \frac{\partial \nabla U(\mathbf{x})}{\partial x}(\mathbf{x}' - \mathbf{x}) + O(\mathbf{x}' - \mathbf{x})^2 \right) dt \\ \mathbf{x}' &= \left(I - \frac{\partial \nabla U(\mathbf{x})}{\partial x} dt \right)^{-1} \left(\mathbf{y} + \mathbf{x} + \nabla U(\mathbf{x})dt - \frac{\partial \nabla U(\mathbf{x})}{\partial x} \mathbf{x}dt + O(dt) \right) \approx \\ &\approx \left(I + \frac{\partial \nabla U(\mathbf{x})}{\partial x} dt + O(dt) \right) \left(\mathbf{y} + \mathbf{x} + \nabla U(\mathbf{x})dt - \frac{\partial \nabla U(\mathbf{x})}{\partial x} \mathbf{x}dt + O(dt) \right) = \\ &= \mathbf{x} + \mathbf{y} + \nabla U(\mathbf{x})dt - \frac{\partial \nabla U(\mathbf{x})}{\partial x} \mathbf{x}dt + \frac{\partial \nabla U(\mathbf{x})}{\partial x} \mathbf{y}dt + \frac{\partial \nabla U(\mathbf{x})}{\partial x} \mathbf{x}dt + O(dt) = \\ &= \mathbf{x} + \mathbf{y} + \nabla U(\mathbf{x})dt + \frac{\partial \nabla U(\mathbf{x})}{\partial x} \mathbf{y}dt + O(dt) \end{aligned} \quad (29)$$

We know that

$$\begin{aligned} \mathbf{y}dt &= (-\mathbf{x} + \mathbf{x}' - \nabla U(\mathbf{x}')dt)dt \\ \mathbf{x} - \mathbf{x}' &= -dt \nabla U(\mathbf{x}') + \mathbb{N}(0, dt) \end{aligned} \quad (30)$$

Then

$$\mathbf{y}dt = \mathbb{N}(0, dt)dt = \mathbb{N}(0, I)(dt)^{\frac{3}{2}} = O(dt) \quad (31)$$

Finally, we have

$$\begin{aligned} \mathbf{x}' &= \mathbf{x} + \mathbf{y} + \nabla U(\mathbf{x})dt + O(dt) \\ \left| \frac{\partial \mathbf{x}'}{\partial \mathbf{y}} \right| &= 1 + \mathbf{div} \nabla U(\mathbf{x})dt + O(dt) \\ \mathbf{div} f(x) &= \sum_i \frac{\partial f_i}{\partial x_i} \end{aligned} \quad (32)$$

Then

$$\begin{aligned} P_t(\mathbf{x}) &= \int d\mathbf{y} \mathbb{N}(\mathbf{y}|0, dt) P_{t-dt}(\mathbf{x} + \mathbf{y} + \nabla U(\mathbf{x})dt) = \\ &= (1 + \mathbf{div} \nabla U(\mathbf{x})dt) \mathbb{E}_{\mathbb{N}(\mathbf{y}|0, dt)} [(P_{t-dt}(\mathbf{x} + \mathbf{y} + \nabla U(\mathbf{x})dt)] \end{aligned} \quad (33)$$

Finally, we obtain Fokker-Planck equation

$$\frac{\partial}{\partial t} P_t(\mathbf{x}) = \nabla_{\mathbf{x}} P_t(\mathbf{x})^T \nabla U(\mathbf{x}) + P_t(\mathbf{x}) \mathbf{div} \nabla U(\mathbf{x}) + \frac{1}{2} \nabla^2 P_t(\mathbf{x}) \quad (34)$$

This equation shows how distribution $P_t(\mathbf{x})$ of random variable \mathbf{x} changing over time. So, we want to find stationary distribution, that is, that do not depend on time.

$$0 = \nabla_{\mathbf{x}} P_t(\mathbf{x})^T \nabla U(\mathbf{x}) + P_t(\mathbf{x}) \mathbf{div} \nabla U(\mathbf{x}) + \frac{1}{2} \nabla^2 P_t(\mathbf{x}) \quad (35)$$

It is possible to show that Boltzmann distribution $P_{st}(\mathbf{x}) = \frac{1}{Z} \exp(-2U(\mathbf{x}))$ satisfies this equation. It is easy show this in one-dimension

$$0 = \frac{\partial P}{\partial x} \frac{\partial U}{\partial x} + P \frac{\partial^2 U}{\partial x^2} + \frac{1}{2} \frac{\partial^2 P}{\partial x^2} \quad (36)$$

Lets summarize what we have done. If we will transform random variable \mathbf{x} according to Langevin equation:

$$\begin{aligned}\mathbf{x}_{k+1} &= \mathbf{x}_k - \nabla U(\mathbf{x}_k)\epsilon^2 + \mu\epsilon \\ \mu &\sim \mathbb{N}(0, 1)\end{aligned}\tag{37}$$

Then, after some large step ($n > k$) we will obtain samples from stationary Boltzmann distribution, $P_{st}(\mathbf{x}) = \frac{1}{Z} \exp(-2U(\mathbf{x}))$. However we need samples from target distribution. We remember that we can match potential energy and target distribution like $U(\mathbf{x}) = -\log P(\mathbf{x})$. Then

$$\begin{aligned}P_{st}(\mathbf{x}) &= \frac{1}{Z} \exp(2\log P(\mathbf{x})) = \frac{1}{Z} \exp(2)P(\mathbf{x}) = P(\mathbf{x}) \\ Z &= \int d\mathbf{x} \exp(2) \exp(\log P(\mathbf{x})) = \exp(2)\end{aligned}\tag{38}$$

Thats great, stationary distribution equals to our target.

References

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