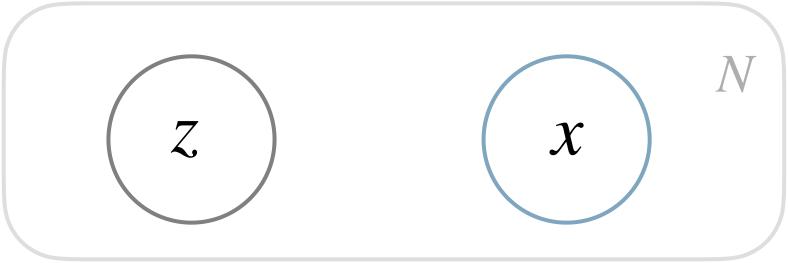
Siddharth Mishra-Sharma (MIT/IAIFI) | IAIFI Summer School



A Bayesian latent-variable model optimized with variational inference

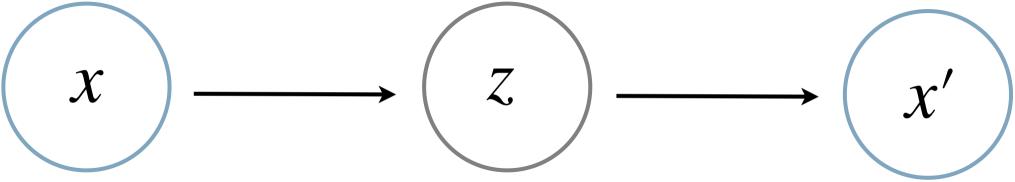


Maximizing ELBO

■ Minimizing *reverse* KL

Aligning the forward and reverse processes

Minimize
$$\left\langle \log \frac{q(x,z)}{p(x,z)} \right\rangle$$





$$q_{\varphi}(z \mid x) \cdot p(x)$$

Forward process

It's so over

We're so back

Reverse process

$$p_{\vartheta}(x \mid z) \cdot p(z)$$

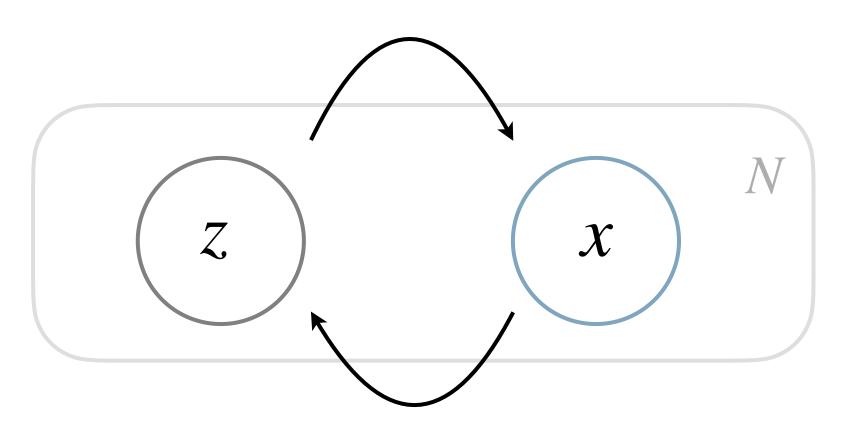


A Bayesian latent-variable model optimized with variational inference

We're so back

Reverse process

$$p_{\vartheta}(x \mid z) \cdot p(z)$$



 $q_{\varphi}(z \mid x) \cdot p(x)$

Forward process

It's so over

Maximizing ELBO

≡ Minimizing reverse KL

≡ Aligning the forward and reverse processes

Minimize
$$\left\langle \log \frac{q(x,z)}{p(x,z)} \right\rangle$$

$$\begin{array}{c} (X) & \longrightarrow & (Z) & \longrightarrow & (X') \end{array}$$

