/62

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Variational inference

$$D_{\mathrm{KL}}\left(q_\varphi(z)\|p(z \mid x)\right) = \log p(x) - \left\langle \log p_\vartheta(x, z) - \log q_\varphi(z) \right\rangle_{q_\varphi(z)}$$

Evidence Lower BOund (ELBO)

Evidence

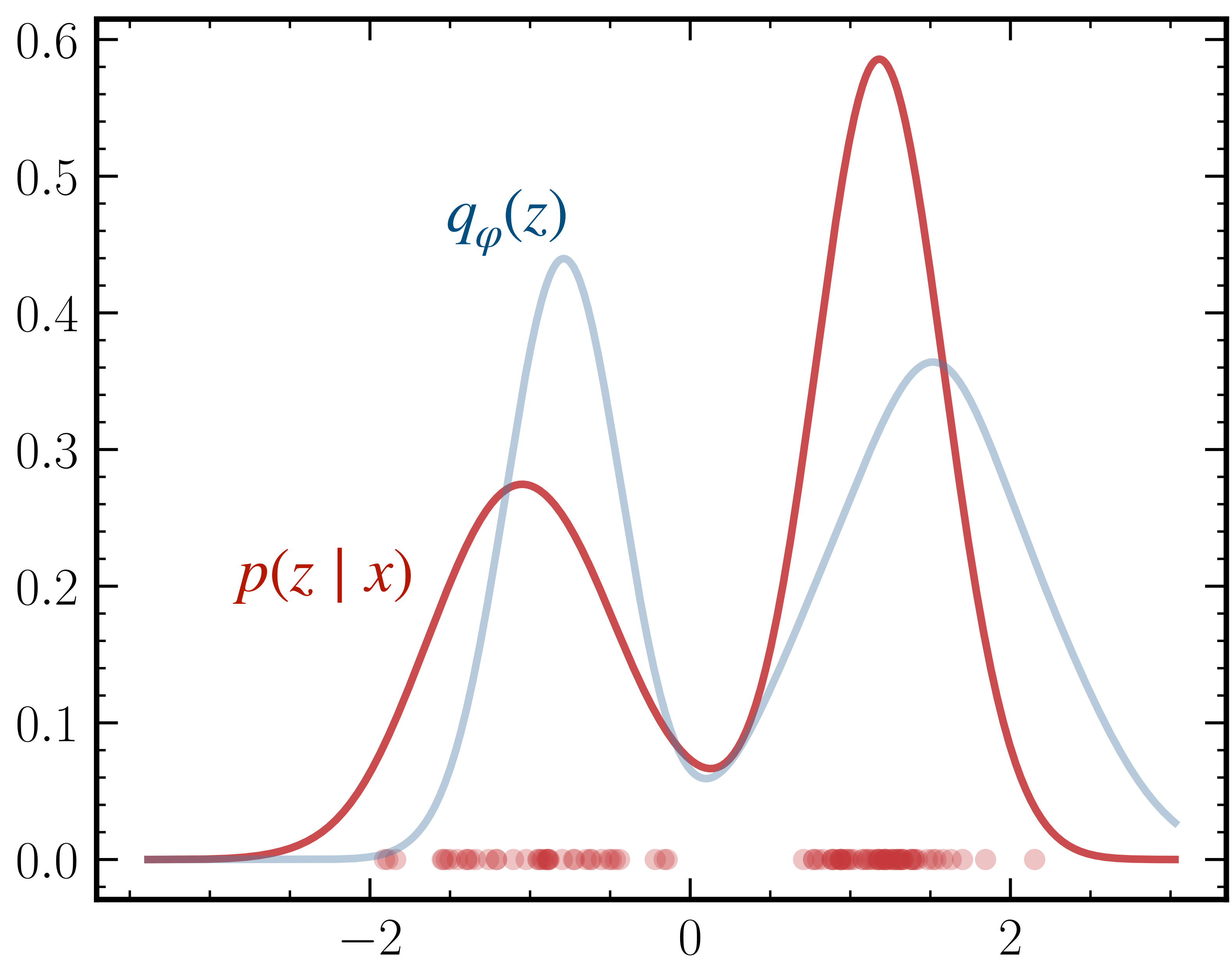
[redacted]

≥ 0

A general-purpose technique for posterior estimation

$$
\begin{aligned}
\mathrm{ELBO} &= \Big\langle \log p_\vartheta(x, z) - \log q_\varphi(z \mid x) \Big\rangle_{q_\varphi} \\
&= \Big\langle \log p_\vartheta(x \mid z) + \log p(z) - \log q_\varphi(z \mid x) \Big\rangle_{q_\varphi} \\
&= \underbrace{\Big\langle \log p_\vartheta(x \mid z) \Big\rangle_{q_\varphi}}_{\text{“Reconstruction”}} - \underbrace{D_{\mathrm{KL}}\Big(q_\varphi(z \mid x) \,\|\, p(z) \Big)}_{\text{“Regularization”}}
\end{aligned}
$$

Z

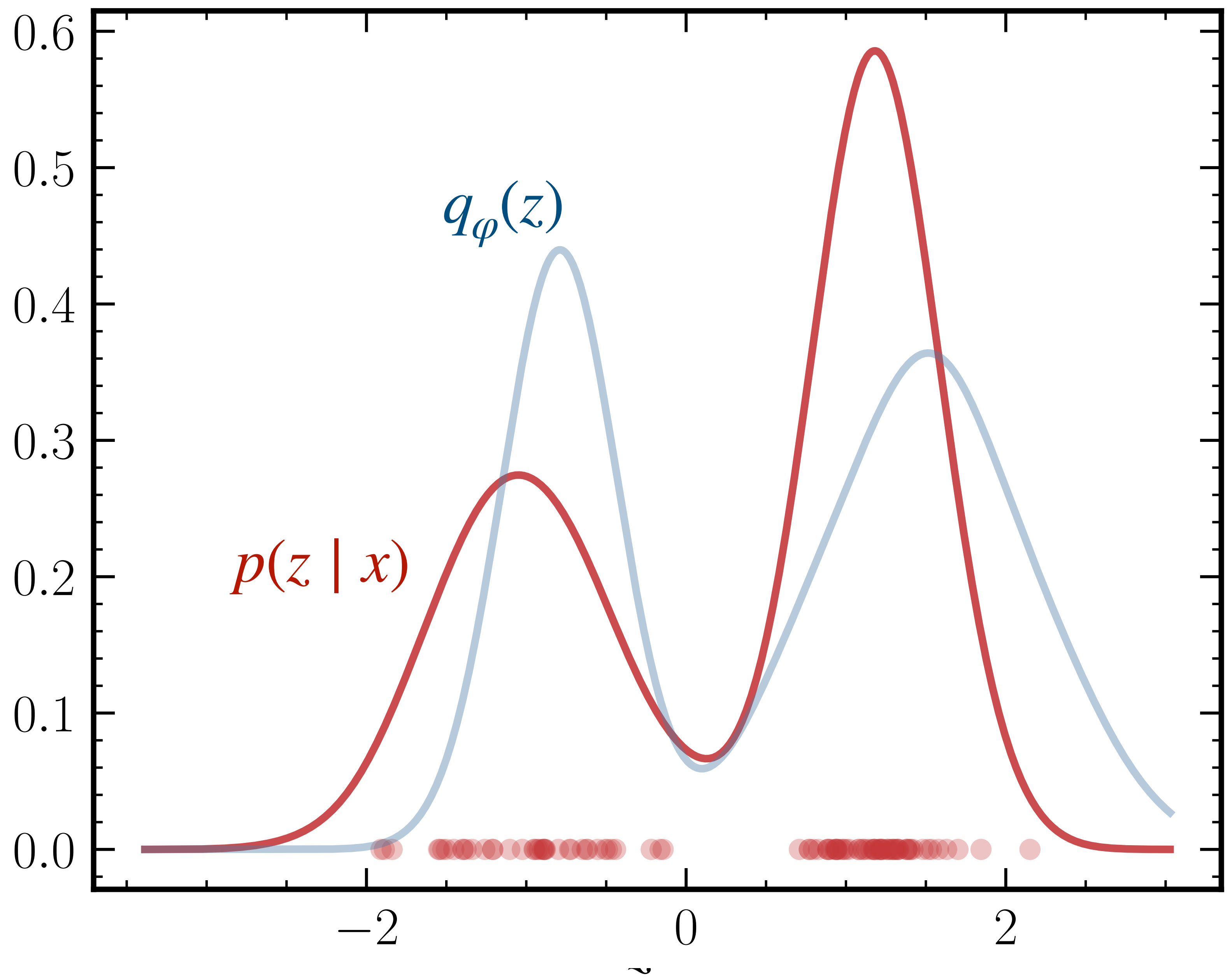


0.6
0.5
0.4
0.3
0.2
0.1
0.0
−2
0
2
$q_\varphi(z)$
$p(z \mid x)$

Variational inference

A general-purpose technique for posterior estimation

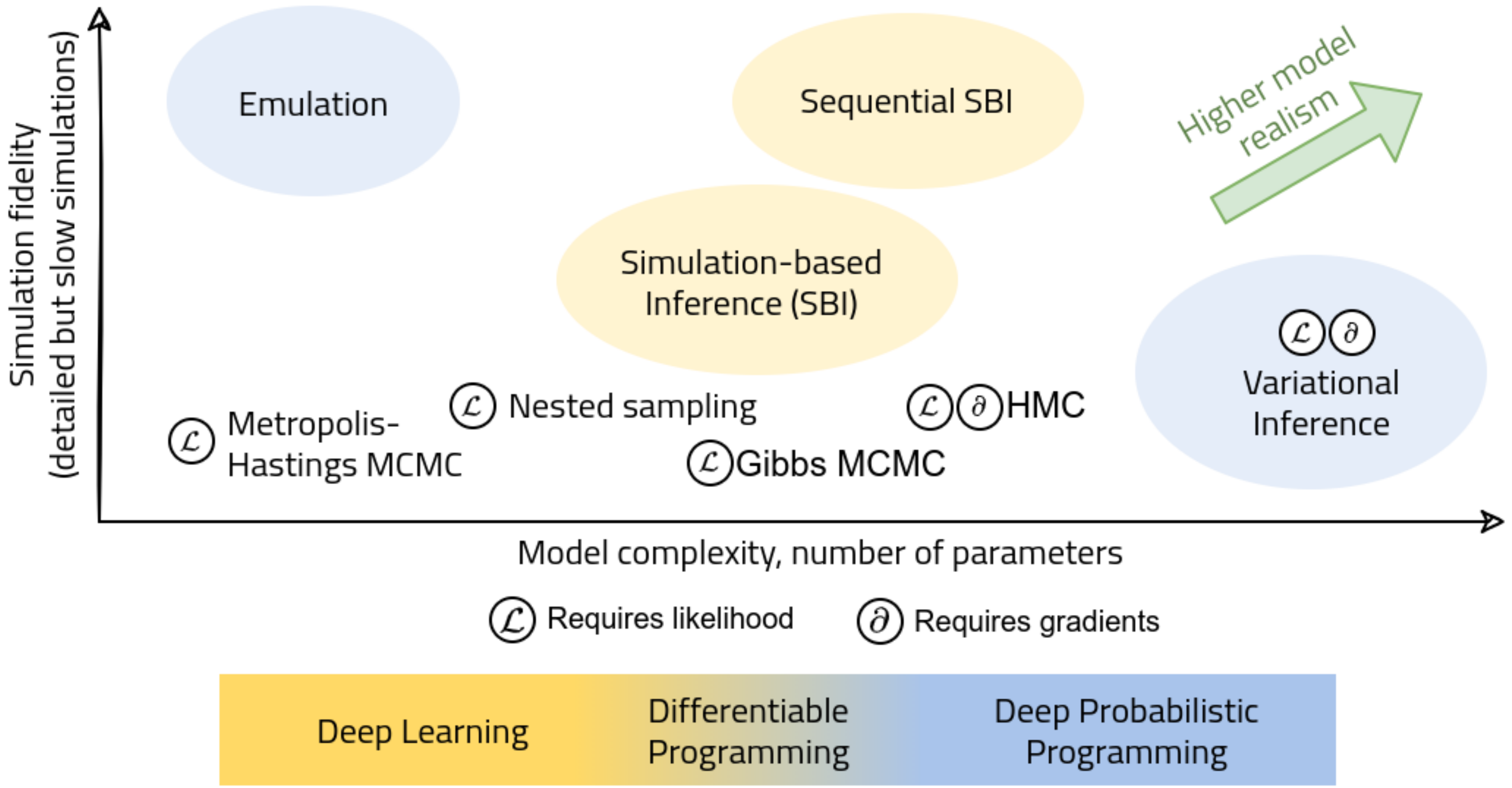
$$\underbrace{D_{\mathrm{KL}}\left(q_\varphi(z) \| p(z \mid x)\right)}_{\geq 0} = \underbrace{\log p(x)}_{\text{Evidence}} - \underbrace{\left\langle \log p_\vartheta(x, z) - \log q_\varphi(z) \right\rangle_{q_\varphi(z)}}_{\text{Evidence Lower BOund (ELBO)}}$$



$$\begin{aligned} \mathrm{ELBO} &= \left\langle \log p_\vartheta(x, z) - \log q_\varphi(z \mid x) \right\rangle_{q_\varphi} \\ &= \left\langle \log p_\vartheta(x \mid z) + \log p(z) - \log q_\varphi(z \mid x) \right\rangle_{q_\varphi} \\ &= \underbrace{\left\langle \log p_\vartheta(x \mid z) \right\rangle_{q_\varphi}}_{\text{"Reconstruction"}} - \underbrace{D_{\mathrm{KL}}\left(q_\varphi(z \mid x) \,\|\, p(z)\right)}_{\text{"Regularization"}} \end{aligned}$$

Variational inference

A general-purpose technique for posterior estimation: *optimization* instead of *sampling*



[EuCAPT White Paper 2021]