

---

# Fixing a Broken ELBO

---

Alexander A. Alemi<sup>1</sup> Ben Poole<sup>2\*</sup> Ian Fischer<sup>1</sup> Joshua V. Dillon<sup>1</sup> Rif A. Saurous<sup>1</sup> Kevin Murphy<sup>1</sup>

## Abstract

Recent work in unsupervised representation learning has focused on learning deep directed latent-variable models. Fitting these models by maximizing the marginal likelihood or evidence is typically intractable, thus a common approximation is to maximize the evidence lower bound (ELBO) instead. However, maximum likelihood training (whether exact or approximate) does not necessarily result in a good latent representation, as we demonstrate both theoretically and empirically. In particular, we derive variational lower and upper bounds on the mutual information between the input and the latent variable, and use these bounds to derive a rate-distortion curve that characterizes the tradeoff between compression and reconstruction accuracy. Using this framework, we demonstrate that there is a family of models with identical ELBO, but different quantitative and qualitative characteristics. Our framework also suggests a simple new method to ensure that latent variable models with powerful stochastic decoders do not ignore their latent code.

## 1. Introduction

Learning a “useful” representation of data in an unsupervised way is one of the “holy grails” of current machine learning research. A common approach to this problem is to fit a latent variable model of the form  $p(x, z|\theta) = p(z|\theta)p(x|z, \theta)$  to the data, where  $x$  are the observed variables,  $z$  are the hidden variables, and  $\theta$  are the parameters. We usually fit such models by minimizing  $L(\theta) = \text{KL}[\hat{p}(x) || p(x|\theta)]$ , which is equivalent to maximum likelihood training. If this is intractable, we may instead maximize a lower bound on this quantity, such as the evidence lower bound (ELBO), as is done when fitting variational autoencoder (VAE) models (Kingma & Welling,

2014; Rezende et al., 2014). Alternatively, we can consider other divergence measures, such as the reverse KL,  $L(\theta) = \text{KL}[p(x|\theta) || \hat{p}(x)]$ , as is done when fitting certain kinds of generative adversarial networks (GANs). However, the fundamental problem is that these loss functions only depend on  $p(x|\theta)$ , and not on  $p(x, z|\theta)$ . Thus they do not measure the quality of the representation at all, as discussed in (Huszár, 2017; Phuong et al., 2018). In particular, if we have a powerful stochastic decoder  $p(x|z, \theta)$ , such as an RNN or PixelCNN, a VAE can easily ignore  $z$  and still obtain high marginal likelihood  $p(x|\theta)$ , as noticed in (Bowman et al., 2016; Chen et al., 2017). Thus obtaining a good ELBO (and more generally, a good marginal likelihood) is not enough for good representation learning.

In this paper, we argue that a better way to assess the value of representation learning is to measure the mutual information  $I$  between the observed  $X$  and the latent  $Z$ . In general, this quantity is intractable to compute, but we can derive tractable variational lower and upper bounds on it. By varying  $I$ , we can tradeoff between how much the data has been compressed vs how much information we retain. This can be expressed using the rate-distortion or  $RD$  curve from information theory, as we explain in section 2. This framework provides a solution to the problem of powerful decoders ignoring the latent variable which is simpler than the architectural constraints of (Chen et al., 2017), and more general than the “KL annealing” approach of (Bowman et al., 2016). This framework also generalizes the  $\beta$ -VAE approach used in (Higgins et al., 2017; Alemi et al., 2017).

In addition to our unifying theoretical framework, we empirically study the performance of a variety of different VAE models — with both “simple” and “complex” encoders, decoders, and priors — on several simple image datasets in terms of the  $RD$  curve. We show that VAEs with powerful autoregressive decoders can be trained to not ignore their latent code by targeting certain points on this curve. We also show how it is possible to recover the “true generative process” (up to reparameterization) of a simple model on a synthetic dataset with no prior knowledge except for the true value of the mutual information  $I$  (derived from the true generative model). We believe that information constraints provide an interesting alternative way to regularize the learning of latent variable models.

---

\*Work done during an internship at DeepMind. <sup>1</sup>Google AI  
<sup>2</sup>Stanford University. Correspondence to: Alexander A. Alemi  
<alemi@google.com>.

## 2. Information-theoretic framework

In this section, we outline our information-theoretic view of *unsupervised* representation learning. Although many of these ideas have been studied in prior work (see section 3), we provide a unique synthesis of this material into a single coherent, computationally tractable framework. In section 4, we show how to use this framework to study the properties of various recently-proposed VAE model variants.

**Unsupervised Representation Learning** We will convert each observed data vector  $x$  into a latent representation  $z$  using any stochastic encoder  $e(z|x)$  of our choosing. This then induces the joint distribution  $p_e(x, z) = p^*(x)e(z|x)$  and the corresponding marginal posterior  $p_e(z) = \int dx p^*(x)e(z|x)$  (the “aggregated posterior” in Makhzani et al. (2016); Tomczak & Welling (2017)) and conditional  $p_e(x|z) = p_e(x, z)/p_e(z)$ .

Having defined a joint density, a symmetric, non-negative, reparameterization-independent measure of how much information one random variable contains about the other is given by the mutual information:

$$I_e(X; Z) = \iint dx dz p_e(x, z) \log \frac{p_e(x, z)}{p^*(x)p_e(z)}. \quad (1)$$

(We use the notation  $I_e$  to emphasize the dependence on our choice of encoder. See appendix C for other definitions of mutual information.) There are two natural limits the mutual information can take. In one extreme,  $X$  and  $Z$  are independent random variables, so the mutual information vanishes: our representation contains no information about the data whatsoever. In the other extreme, our encoding might just be an identity map, in which  $Z = X$  and the mutual information becomes the entropy in the data  $H(X)$ . While in this case our representation contains all information present in the original data, we arguably have not done anything meaningful with the data. As such, we are interested in learning representations with some fixed mutual information, in the hope that the information  $Z$  contains about  $X$  is in some ways the most salient or useful information.

Equation 1 is hard to compute, since we do not have access to the true data density  $p^*(x)$ , and computing the marginal  $p_e(z) = \int dx p_e(x, z)$  can be challenging. For the former problem, we can use a stochastic approximation, by assuming we have access to a (suitably large) empirical distribution  $\hat{p}(x)$ . For the latter problem, we can leverage tractable variational bounds on mutual information Barber & Agakov (2003); Agakov (2006); Alemi et al. (2017) to get the following variational lower and upper bounds:

$$H - D \leq I_e(X; Z) \leq R \quad (2)$$

$$H \equiv - \int dx p^*(x) \log p^*(x) \quad (3)$$

$$D \equiv - \int dx p^*(x) \int dz e(z|x) \log d(x|z) \quad (4)$$

$$R \equiv \int dx p^*(x) \int dz e(z|x) \log \frac{e(z|x)}{m(z)} \quad (5)$$

where  $d(x|z)$  (the “decoder”) is a variational approximation to  $p_e(x|z)$ , and  $m(z)$  (the “marginal”) is a variational approximation to  $p_e(z)$ . A detailed derivation of these bounds is included in Appendices D.1 and D.2.

$H$  is the *data entropy* which measures the complexity of our dataset, and can be treated as a constant outside our control.  $D$  is the *distortion* as measured through our encoder, decoder channel, and is equal to the reconstruction negative log likelihood.  $R$  is the *rate*, and depends only on the encoder and variational marginal; it is the average relative KL divergence between our encoding distribution and our learned marginal approximation. (It has this name because it measures the excess number of bits required to encode samples from the encoder using an optimal code designed for  $m(z)$ .) For discrete data<sup>1</sup>, all probabilities in  $X$  are bounded above by one and both the data entropy and distortion are non-negative ( $H \geq 0, D \geq 0$ ). The rate is also non-negative ( $R \geq 0$ ), because it is an average KL divergence, for either continuous or discrete  $Z$ .

**Phase Diagram** The positivity constraints and the sandwiching bounds (Equation (2)) separate the  $RD$ -plane into feasible and infeasible regions, visualized in Figure 1. The boundary between these regions is a convex curve (thick black line). We now explain qualitatively what the different areas of this diagram correspond to. For simplicity, we will consider the infinite model family limit, where we have complete freedom in specifying  $e(z|x)$ ,  $d(x|z)$  and  $m(z)$  but consider the data distribution  $p^*(x)$  fixed.

The bottom horizontal line corresponds to the zero distortion setting, which implies that we can perfectly encode and decode our data; we call this the *auto-encoding limit*. The lowest possible rate is given by  $H$ , the entropy of the data. This corresponds to the point  $(R = H, D = 0)$ . (In this case, our lower bound is tight, and hence  $d(x|z) = p_e(x|z)$ .) We can obtain higher rates at zero distortion, or at any other fixed distortion by making the marginal approximation  $m(z)$  a weaker approximation to  $p_e(z)$ , and hence simply increasing the cost of encoding our latent variables, since only the rate and not the distortion depends on  $m(z)$ .

The left vertical line corresponds to the zero rate setting. Since  $R = 0 \implies e(z|x) = m(z)$ , we see that our encoding distribution  $e(z|x)$  must itself be independent of  $x$ .

<sup>1</sup>If the input space is continuous, we can consider an arbitrarily fine discretization of the input.

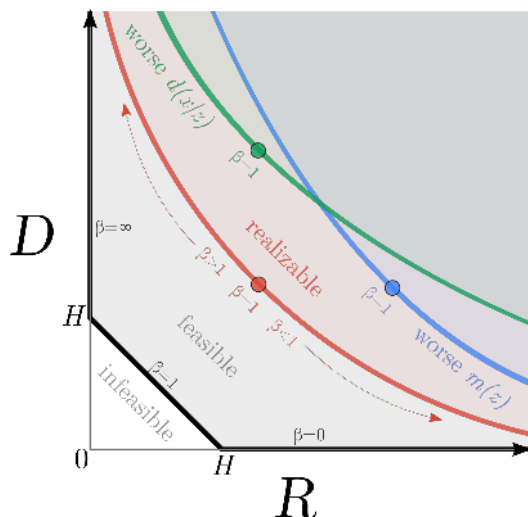


Figure 1. Schematic representation of the phase diagram in the  $RD$ -plane. The *distortion* ( $D$ ) axis measures the reconstruction error of the samples in the training set. The *rate* ( $R$ ) axis measures the relative KL divergence between the encoder and our own marginal approximation. The thick black lines denote the feasible boundary in the infinite model capacity limit.

Thus the latent representation is not encoding any information about the input and we have failed to create a useful learned representation. However, by using a suitably powerful decoder,  $d(x|z)$ , that is able to capture correlations between the components of  $x$  we can still reduce the distortion to the lower bound of  $H$ , thus achieving the point ( $R = 0, D = H$ ); we call this the *auto-decoding limit*. (Note that since  $R$  is an upper bound on the non-negative mutual information, in the limit that  $R = 0$ , the bound must be tight, which guarantees that  $m(z) = p_e(z)$ .) We can achieve solutions further up on the  $D$ -axis, while keeping the rate fixed, simply by making the decoder worse, and hence our reconstructions worse, since only the distortion and not the rate depends on  $d(x|z)$ .

Finally, we discuss solutions along the diagonal line. Such points satisfy  $D = H - R$ , and hence both of our bounds are tight, so  $m(z) = p_e(z)$  and  $d(x|z) = p_e(x|z)$ . (Proofs of these claims are given in Sections D.3 and D.4 respectively.)

So far, we have considered the infinite model family limit. If we have only finite parametric families for each of  $d(x|z), m(z), e(z|x)$ , we expect in general that our bounds will not be tight. Any failure of the approximate marginal  $m(z)$  to model the true marginal  $p_e(z)$ , or the decoder

$d(x|z)$  to model the true likelihood  $p_e(x|z)$ , will lead to a gap with respect to the optimal black surface. However, our inequalities must still hold, which suggests that there will still be a one dimensional optimal frontier,  $D(R)$ , or  $R(D)$  where optimality is defined to be the tightest achievable sandwiched bound within the parametric family. We will use the term *RD curve* to refer to this optimal surface in the rate-distortion ( $RD$ ) plane.

Furthermore, by the same arguments as above, this surface should be monotonic in both  $R$  and  $D$ , since for any solution, with only very mild assumptions on the form of the parametric families, we should always be able to make  $m(z)$  less accurate in order to increase the rate at fixed distortion (see shift from red curve to blue curve in fig. 1), or make the decoder  $d(x|z)$  less accurate to increase the distortion at fixed rate (see shift from red curve to green curve in fig. 1). Since the data entropy  $H$  is outside our control, this surface can be found by means of constrained optimization, either minimizing the distortion at some fixed rate (see section 4), or minimizing the rate at some fixed distortion.

**Connection to  $\beta$ -VAE** Alternatively, instead of considering the rate as fixed, and tracing out the optimal distortion as a function of the rate  $D(R)$ , we can perform a Legendre transformation and can find the optimal rate and distortion for a fixed  $\beta = \frac{\partial D}{\partial R}$ , by minimizing  $\min_{e(z|x), m(z), d(x|z)} D + \beta R$ . Writing this objective out in full, we get

$$\min_{e(z|x), m(z), d(x|z)} \int dx p^*(x) \int dz e(z|x) \left[ -\log d(x|z) + \beta \log \frac{e(z|x)}{m(z)} \right]. \quad (6)$$

If we set  $\beta = 1$ , (and identify  $e(z|x) \rightarrow q(z|x), d(x|z) \rightarrow p(x|z), m(z) \rightarrow p(z)$ ) this matches the ELBO objective used when training a VAE (Kingma & Welling, 2014), with the distortion term matching the reconstruction loss, and the rate term matching the “KL term” (ELBO =  $-(D + R)$ ). Note, however, that this objective does not distinguish between any of the points along the diagonal of the optimal  $RD$  curve, all of which have  $\beta = 1$  and the same ELBO. Thus the ELBO objective alone (and the marginal likelihood) cannot distinguish between models that make no use of the latent variable (autodecoders) versus models that make large use of the latent variable and learn useful representations for reconstruction (autoencoders), in the infinite model family, as noted in Huszár (2017); Phuong et al. (2018).

In the finite model family case, ELBO targets a single point along the rate distortion curve, the point with slope 1. Exactly where this slope 1 point lies is a sensitive function of the model architecture and the relative powers of the encoder, decoder and marginal.

If we allow a general  $\beta \geq 0$ , we get the  $\beta$ -VAE objective used in (Higgins et al., 2017; Alemi et al., 2017). This allows us to smoothly interpolate between auto-encoding behavior ( $\beta \ll 1$ ), where the distortion is low but the rate is high, to auto-decoding behavior ( $\beta \gg 1$ ), where the distortion is high but the rate is low, all without having to change the model architecture. Notice however that if our model family was rich enough to have a region of its  $RD$ -curve with some fixed slope (e.g. in the extreme case, the  $\beta = 1$  line in the infinite model family limit), the  $\beta$ -VAE objective cannot uniquely target any of those equivalently sloped points. In these cases, fully exploring the frontier would require a different constraint.

### 3. Related Work

**Improving VAE representations.** Many recent papers have introduced mechanisms for alleviating the problem of unused latent variables in VAEs. Bowman et al. (2016) proposed annealing the weight of the KL term of the ELBO from 0 to 1 over the course of training but did not consider ending weights that differed from 1. Higgins et al. (2017) proposed the  $\beta$ -VAE for unsupervised learning, which is a generalization of the original VAE in which the KL term is scaled by  $\beta$ , similar to this paper. However, their focus was on disentangling and did not discuss rate-distortion tradeoffs across model families. Recent work has used the  $\beta$ -VAE objective to tradeoff reconstruction quality for sampling accuracy (Ha & Eck, 2018). Chen et al. (2017) present a bits-back interpretation (Hinton & Van Camp, 1993). Modifying the variational families (Kingma et al., 2016), priors (Papamakarios et al., 2017; Tomczak & Welling, 2017), and decoder structure (Chen et al., 2017) have also been proposed as a mechanism for learning better representations.

**Information theory and representation learning.** The information bottleneck framework leverages information theory to learn robust representations (Tishby et al., 1999; Shamir et al., 2010; Tishby & Zaslavsky, 2015; Alemi et al., 2017; Achille & Soatto, 2016; 2017). It allows a model to smoothly trade off the minimality of the learned representation ( $Z$ ) from data ( $X$ ) by minimizing their mutual information,  $I(X; Z)$ , against the informativeness of the representation for the task at hand ( $Y$ ) by maximizing their mutual information,  $I(Z; Y)$ . Tishby & Zaslavsky (2015) plot an RD curve similar to the one in this paper, but they only consider the supervised setting.

Maximizing mutual information to power unsupervised representational learning has a long history. Bell & Sejnowski (1995) uses an information maximization objective to derive the ICA algorithm for blind source separation. Slonim et al. (2005) learns clusters with the Blahut-Arimoto algorithm. Barber & Agakov (2003) was the first to introduce tractable

variational bounds on mutual information, and made close analogies and comparisons to maximum likelihood learning and variational autoencoders. Recently, information theory has been useful for reinterpreting the ELBO (Hoffman & Johnson, 2016), and understanding the class of tractable objectives for training generative models (Zhao et al., 2018).

Recent work has also presented information maximization as a solution to the problem of VAEs ignoring the latent code. Zhao et al. (2017) modifies the ELBO by replacing the rate term with a divergence from the aggregated posterior to the prior and proves that solutions to this objective maximize the representational mutual information. However, their objective requires leveraging techniques from implicit variational inference as the aggregated posterior is intractable to evaluate. Chen et al. (2016) also presents an approach for maximizing information but requires the use of adversarial learning to match marginals in the input space. Concurrent work from Phuong et al. (2018) present a similar framework for maximizing information in a VAE through a variational lower bound on the generative mutual information. Evaluating this bound requires sampling the generative model (which is slow for autoregressive models) and computing gradients through model samples (which is challenging for discrete input spaces). In Section 4, we present a similar approach that uses a tractable bound on information that can be applied to discrete input spaces without sampling from the model.

**Generative models and compression.** Rate-distortion theory has been used in compression to tradeoff the size of compressed data with the fidelity of the reconstruction. Recent approaches to compression have leveraged deep latent-variable generative models for images, and explored tradeoffs in the RD plane (Gregor et al., 2016; Ballé et al., 2017; Johnston et al., 2017). However, this work focuses on a restricted set of architectures with simple posteriors and decoders and does not study the impact that architecture choices have on the marginal likelihood and structure of the representation.

### 4. Experiments

**Toy Model** In this section, we empirically show a case where the usual ELBO objective can learn a model which perfectly captures the true data distribution,  $p^*(x)$ , but which fails to learn a useful latent representation. However, by training the *same model* such that we minimize the distortion, subject to achieving a desired target rate  $R^*$ , we can recover a latent representation that closely matches the true generative process (up to a reparameterization), while also perfectly capturing the true data distribution. In particular, we solve the following optimization problem:  $\min_{e(z|x), m(z), d(x|z)} D + |\sigma - R|$  where  $\sigma$  is the target rate.

(Note that, since we use very flexible nonparametric models, we can achieve  $p_e(x) = p^*(x)$  while ignoring  $z$ , so using the  $\beta$ -VAE approach would not suffice.)

We create a simple data generating process that consists of a true latent variable  $Z^* = \{z_0, z_1\} \sim \text{Ber}(0.7)$  with added Gaussian noise and discretization. The magnitude of the noise was chosen so that the true generative model had  $I(x; z^*) = 0.5$  nats of mutual information between the observations and the latent. We additionally choose a model family with sufficient power to perfectly autoencode or autodecode. See Appendix E for more detail on the data generation and model.

Figure 2 shows various distributions computed using three models. For the left column (2a), we use a hand-engineered encoder  $e(z|x)$ , decoder  $d(x|z)$ , and marginal  $m(z)$  constructed with knowledge of the true data generating mechanism to illustrate an optimal model. For the middle (2b) and right (2c) columns, we learn  $e(z|x)$ ,  $d(x|z)$ , and  $m(z)$  using effectively infinite data sampled from  $p^*(x)$  directly. The middle column (2b) is trained with ELBO. The right column (2c) is trained by targeting  $R = 0.5$  while minimizing  $D$ .<sup>2</sup> In both cases, we see that  $p^*(x) \approx g(x) \approx d(x)$  for both trained models (2bi, 2ci), indicating that optimization found the global optimum of the respective objectives. However, the VAE fails to learn a useful representation, only yielding a rate of  $R = 0.0002$  nats,<sup>3</sup> while the Target Rate model achieves  $R = 0.4999$  nats. Additionally, it nearly perfectly reproduces the true generative process, as can be seen by comparing the yellow and purple regions in the  $z$ -space plots (2aii, 2cii) – both the optimal model and the Target Rate model have two clusters, one with about 70% of the probability mass, corresponding to class 0 (purple shaded region), and the other with about 30% of the mass (yellow shaded region) corresponding to class 1. In contrast, the  $z$ -space of the VAE (2bii) completely mixes the yellow and purple regions, only learning a single cluster. Note that we reproduced essentially identical results with dozens of different random initializations for both the VAE and the penalty VAE model – these results are not cherry-picked.

**MNIST:  $RD$  curve** In this section, we show how comparing models in terms of rate and distortion separately is more useful than simply observing marginal log likelihoods, and allows a detailed ablative comparison of individual architectural modifications. We use the static binary MNIST

<sup>2</sup>Note that the target value  $R = I(x; z^*) = 0.5$  is computed with knowledge of the true data generating distribution. However, this is the only information that is “leaked” to our method, and in general it is not hard to guess reasonable targets for  $R$  for a given task and dataset.

<sup>3</sup>This is an example of VAEs ignoring the latent space. As decoder power increases, even  $\beta = 1$  is sufficient to cause the model to collapse to the autodecoding limit.

dataset from Larochelle & Murray (2011)<sup>4</sup>.

We examine several VAE model architectures that have been proposed in the literature. In particular, we consider simple and complex variants for the encoder and decoder, and three different types of marginal. The simple encoder is a CNN with a fully factored 64 dimensional Gaussian for  $e(z|x)$ ; the more complex encoder is similar, but followed by 4 steps of mean-only Gaussian inverse autoregressive flow (Kingma et al., 2016), with each step implemented as a 3 hidden layer MADE (Germain et al., 2015) with 640 units in each hidden layer. The simple decoder is a multilayer deconvolutional network; the more powerful decoder is a PixelCNN++ (Salimans et al., 2017) model. The simple marginal is a fixed isotropic Gaussian, as is commonly used with VAEs; the more complicated version has a 4 step 3 layer MADE (Germain et al., 2015) mean-only Gaussian autoregressive flow (Papamakarios et al., 2017). We also consider the setting in which the marginal uses the VampPrior from (Tomczak & Welling, 2017). We will denote the particular model combination by the tuple  $(+/-, +/-, +/- /v)$ , depending on whether we use a simple  $(-)$  or complex  $(+)$  (or  $(v)$  VampPrior) version for the (encoder, decoder, marginal) respectively. In total we consider  $2 \times 2 \times 3 = 12$  models. We train them all to minimize the  $\beta$ -VAE objective in Equation 6. Full details can be found in Appendix F. Runs were performed at various values of  $\beta$  ranging from 0.1 to 10.0, both with and without KL annealing (Bowman et al., 2016).

Figure 3a(i) shows the converged  $RD$  location for a total of 209 distinct runs across our 12 architectures, with different initializations and  $\beta$ s on the MNIST dataset. The best ELBO we achieved was  $\hat{H} = 80.2$  nats, at  $R = 0$ . This sets an upper bound on the true data entropy  $H$  for the static MNIST dataset. The dashed line connects  $(R = 0, D = \hat{H})$  to  $(R = \hat{H}, D = 0)$ . This implies that any  $RD$  value above the dashed line is in principle achievable in a powerful enough model. The stepwise black curves show the monotonic Pareto frontier of achieved  $RD$  points across all model families. The grey solid line shows the corresponding convex hull, which we approach closely across all rates. The 12 model families we considered here, arguably a representation of the classes of models considered in the VAE literature, in general perform much worse in the auto-encoding limit (bottom right corner) of the  $RD$  plane. This is likely due to a lack of power in our current marginal approximations, and suggests more experiments with powerful autoregressive marginals, as in van den Oord et al. (2017).

Figure 3a(iii) shows the same data, but this time focusing on the conservative Pareto frontier across all architectures with either a simple deconvolutional decoder (blue) or a complex

<sup>4</sup><https://github.com/yburda/iwae/tree/master/datasets/BinaryMNIST>

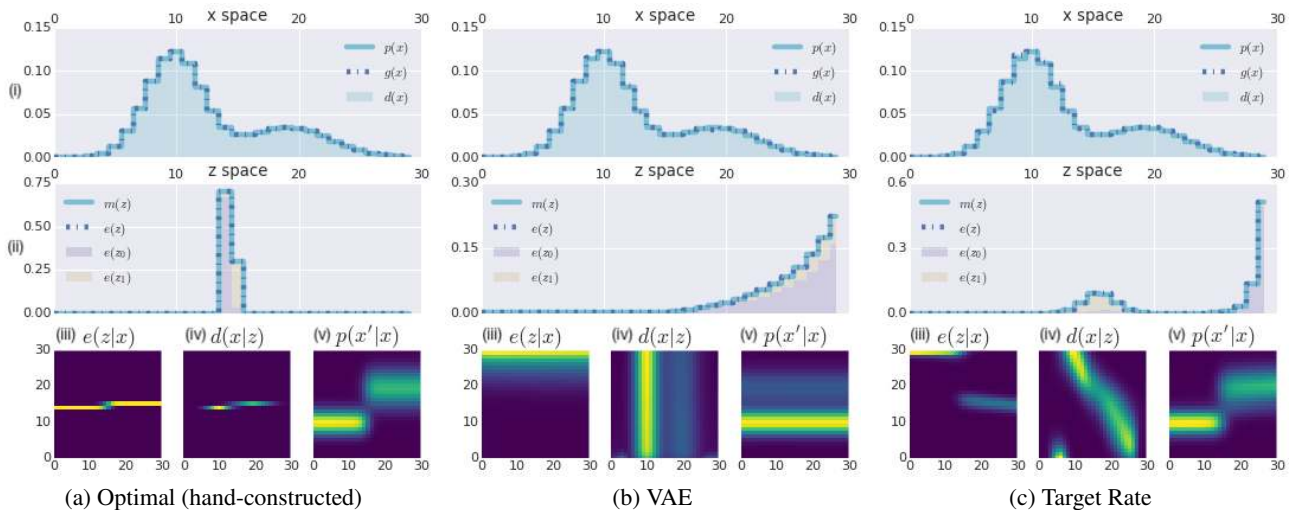


Figure 2. Toy Model illustrating the difference between fitting a model by maximizing ELBO (b) vs minimizing distortion for a fixed rate (c). **Top (i):** Three distributions in data space: the true data distribution,  $p^*(x)$ , the model’s generative distribution,  $g(x) = \sum_z m(z)d(x|z)$ , and the empirical data reconstruction distribution,  $d(x) = \sum_x \hat{p}(x') \sum_z \hat{p}(x') e(z|x') d(x|z)$ . **Middle (ii):** Four distributions in latent space: the learned (or computed) marginal  $m(z)$ , the empirical induced marginal  $e(z) = \sum_x \hat{p}(x) e(z|x)$ , the empirical distribution over  $z$  values for data vectors in the set  $\mathcal{X}_0 = \{x_n : z_n = 0\}$ , which we denote by  $e(z_0)$  in purple, and the empirical distribution over  $z$  values for data vectors in the set  $\mathcal{X}_1 = \{x_n : z_n = 1\}$ , which we denote by  $e(z_1)$  in yellow. **Bottom:** Three  $K \times K$  distributions: (iii)  $e(z|x)$ , (iv)  $d(x|z)$  and (v)  $p(x'|x) = \sum_z e(z|x) d(x'|z)$ .

autoregressive decoder (green). Notice the systematic failure of simple decoder models at the lowest rates. Besides that discrepancy, the frontiers largely track one another at rates above 22 nats. This is perhaps unsurprising considering we trained on the binary MNIST dataset, for which the measured pixel level sampling entropy on the test set is approximately 22 nats. When we plot the same data where we vary the encoder (ii) or marginal (iv) from simple to complex, we do not see any systematic trends. Figure 3b shows the same raw data, but we plot  $-\text{ELBO} = R + D$  versus  $R$ . Here some of the differences between individual model families’ performances are more easily resolved.

**MNIST: Samples** To qualitatively evaluate model performance, Figure 4 shows sampled reconstructions and generations from some of the runs, which we have grouped into rough categories: *autoencoders*, *syntactic encoders*, *semantic encoders*, and *autodecoders*. For reconstruction, we pick an image  $x$  at random, encode it using  $z \sim e(z|x)$ , and then reconstruct it using  $\hat{x} \sim d(x|z)$ . For generation, we sample  $z \sim m(z)$ , and then decode it using  $x \sim d(x|z)$ . In both cases, we use the same  $z$  each time we sample  $x$ , in order to illustrate the stochasticity implicit in the decoder. This is particularly important to do when using powerful decoders, such as autoregressive models.

In Figures 4a and 4b, we study the effect of changing  $\beta$  (using KL annealing from low to high) on the same  $-+v$  model, corresponding to a VAE with a simple encoder, a

powerful PixelCNN++ decoder, and a powerful VampPrior marginal.

- When  $\beta = 1.10$  (right column), the model obtains  $R = 0.0004$ ,  $D = 80.6$ ,  $\text{ELBO} = -80.6$  nats, which is an example of an autodecoder. The tiny rate indicates that the decoder ignores its latent code, and hence the reconstructions are independent of the input  $x$ . For example, when the input is  $x = 8$  (bottom row), the reconstruction is  $\hat{x} = 3$ . However, the generated images in fig. 4b sampled from the decoder look good. This is an example of an autodecoder.
- When  $\beta = 0.1$  (left column), the model obtains  $R = 156$ ,  $D = 4.8$ ,  $\text{ELBO} = -161$  nats. Here the model is an excellent autoencoder, generating nearly pixel-perfect reconstructions. However, samples from this model’s prior, as shown in fig. 4b, are very poor quality, which is also reflected in the worse ELBO. This is an example of an autoencoder.
- When  $\beta = 1.0$ , (third column), we get  $R = 6.2$ ,  $D = 74.1$ ,  $\text{ELBO} = -80.3$ . This model seems to retain semantically meaningful information about the input, such as its class and width of the strokes, but maintains syntactic variation in the individual reconstructions, so we call this a semantic encoder. In particular, notice that the input “2” is reconstructed as a similar “2” but with a visible loop at the bottom (top row). This model also has very good generated samples. This semantic encoding arguably typifies what we want to achieve in

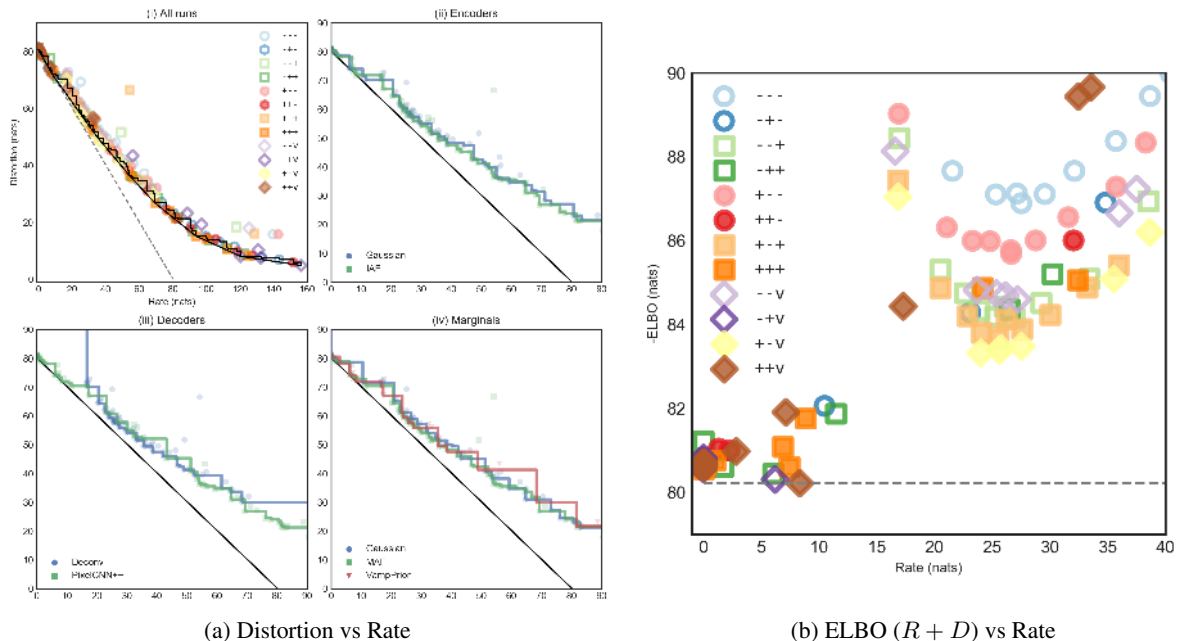


Figure 3. Rate-distortion curves on MNIST. (a) We plot the best  $(R, D)$  value obtained by various models, denoted by the tuple  $(e, d, m)$ , where  $e \in \{-, +\}$  is the simple Gaussian or complex IAF encoder,  $d \in \{-, +\}$  is the simple deconv or complex pixelCNN++ decoder, and  $m \in \{-, +, v\}$  is the simple Gaussian, complex MAF or even more complex Vamp marginal. The top left shows all architectures individually. The next three panels show the computed frontier as we sweep  $\beta$  for a given pair (or triple) of model types. (b) The same data, but on the skew axes of  $-\text{ELBO} = R + D$  versus  $R$ . Shape encodes the marginal, lightness of color denotes the decoder, and fill denotes the encoder.

unsupervised learning: we have learned a highly compressed representation that retains semantic features of the data. We therefore call it a “semantic encoder”.

- When  $\beta = 0.15$  (second column), we get  $R = 120.3, D = 8.1, \text{ELBO} = -128$ . This model retains both semantic and syntactic information, where each digit’s style is maintained, and also has a good degree of compression. We call this a “syntactic encoder”. However, at these higher rates the failures of our current architectures to approach their theoretical performance becomes more apparent, as the corresponding ELBO of 128 nats is much higher than the 81 nats we obtain at low rates. This is also evident in the visual degradation in the generated samples (Figure 4b).

Figure 4c shows what happens when we vary the model for a fixed value of  $\beta = 1$ , as in traditional VAE training. Here only 4 architectures are shown (the full set is available in Figure 5 in the appendix), but the pattern is apparent: whenever we use a powerful decoder, the latent code is independent of the input, so it cannot reconstruct well. However, Figure 4a shows that by using  $\beta < 1$ , we can force such models to do well at reconstruction. Finally, Figure 4d shows 4 different models, chosen from the Pareto frontier, which all have almost identical ELBO scores, but which exhibit qualitatively different behavior.

**Omniglot** We repeated the experiments on the omniglot dataset, and find qualitatively similar results. See appendix B for details.

## 5. Discussion and further work

We have presented a theoretical framework for understanding representation learning using latent variable models in terms of the rate-distortion tradeoff. This constrained optimization problem allows us to fit models by targeting a specific point on the  $RD$  curve, which we cannot do using the  $\beta$ -VAE framework.

In addition to the theoretical contribution, we have conducted a large set of experiments, which demonstrate the tradeoffs implicitly made by several recently proposed VAE models. We confirmed the power of autoregressive decoders, especially at low rates. We also confirmed that models with expressive decoders can ignore the latent code, and proposed a simple solution to this problem (namely reducing the KL penalty term to  $\beta < 1$ ). This fix is much easier to implement than other solutions that have been proposed in the literature, and comes with a clear theoretical justification. Perhaps our most surprising finding is that all the current approaches seem to have a hard time achieving high rates at low distortion. This suggests the need to develop better

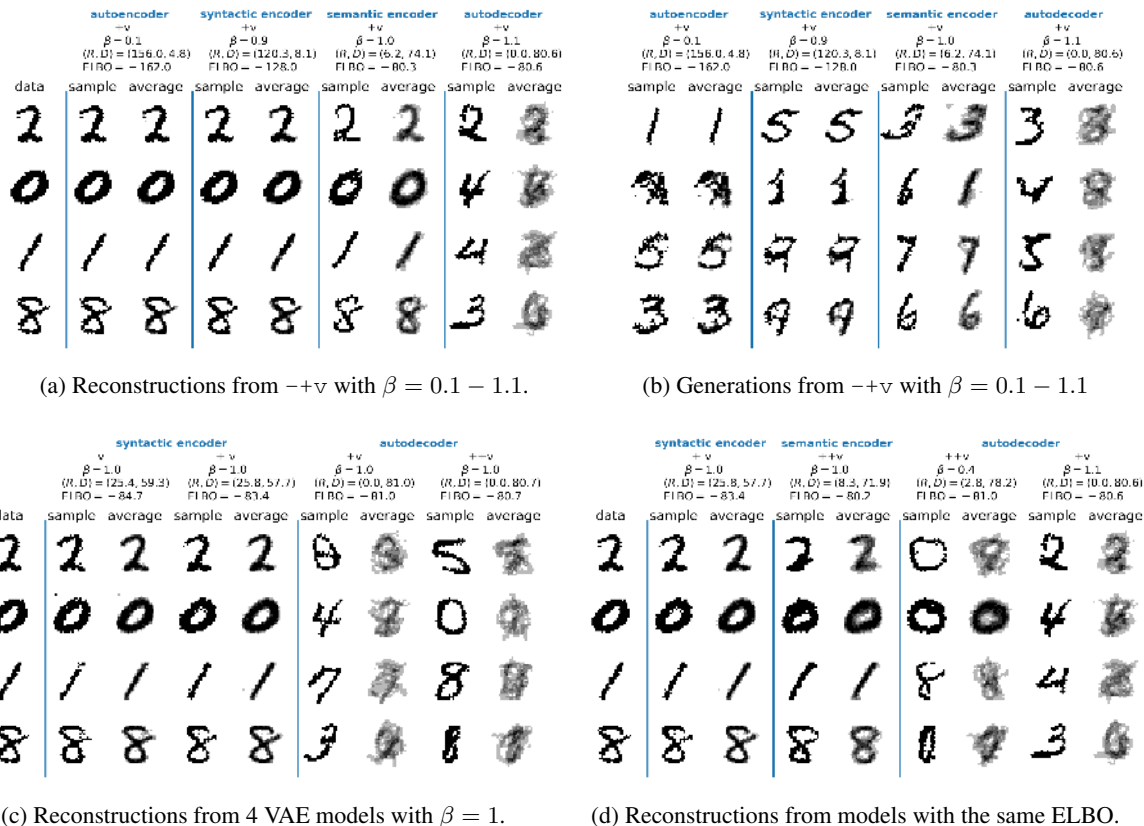


Figure 4. Here we show sampled reconstructions  $z \sim e(z|x)$ ,  $\hat{x} \sim d(x|z)$  and generations  $z \sim m(z)$ ,  $\hat{x} \sim d(x|z)$  from various model configurations. Each row is a different sample. Column ‘data’ is the input for reconstruction. Column ‘sample’ is a single binary image sample. Column ‘average’ is the mean of 5 different samples of the decoder holding the encoding  $z$  fixed. (a-b) By adjusting  $\beta$  in a fixed model architecture, we can smoothly interpolate between nearly perfect autoencoding on the left and nearly perfect autodecoding on the right. In between the two extremes are examples of syntactic encoders and semantic encoders. (c) By fixing  $\beta = 1$  we see the behavior of different architectures when trained as traditional VAEs. Here only 4 architectures are shown but the sharp transition from syntactic encoding on the left to autodecoding on the right is apparent. At  $\beta = 1$ , only one of the 12 architectures achieved semantic encoding. The complete version is in Figure 5 in the Appendix. (d) Here we show a set of models all with similar, competitive ELBOs. While these models all have similar ELBOs, their qualitative performance is very different, again smoothly interpolating between the perceptually good reconstructions of the syntactic decoder, the syntactic variation of the semantic encoder, and finally two clear autodecoders. A more complete trace can be found at Figure 6. See text for discussion.

marginal posterior approximations, which should in principle be able to reach the autoencoding limit, with vanishing distortion and rates approaching the data entropy.

Finally, we strongly encourage future work to report rate and distortion values independently, rather than just reporting the log likelihood, which fails to distinguish qualitatively different behavior of certain models.

## References

Achille, A. and Soatto, S. Information Dropout: Learning Optimal Representations Through Noisy Computation. In *Information Control and Learning*, September 2016. URL <http://arxiv.org/abs/1611.01353>.

Achille, A. and Soatto, S. Emergence of Invariance and Disentangling in Deep Representations. *Proceedings of the ICML Workshop on Principled Approaches to Deep Learning*, 2017.

Agakov, F. V. *Variational Information Maximization in Stochastic Environments*. PhD thesis, University of Edinburgh, 2006.

Alemi, A. A., Fischer, I., Dillon, J. V., and Murphy, K. Deep Variational Information Bottleneck. In *ICLR*, 2017.

Ballé, J., Laparra, V., and Simoncelli, E. P. End-to-end Optimized Image Compression. In *ICLR*, 2017.

Barber, D. and Agakov, F. V. Information maximization in noisy channels : A variational approach. In *NIPS*. 2003.



- Bell, A. J. and Sejnowski, T. J. An information-maximization approach to blind separation and blind deconvolution. *Neural computation*, 7(6):1129–1159, 1995.
- Bowman, S. R., Vilnis, L., Vinyals, O., Dai, A. M., Jozefowicz, R., and Bengio, S. Generating sentences from a continuous space. *CoNLL*, 2016.
- Chen, X., Duan, Y., Houthoofd, R., Schulman, J., Sutskever, I., and Abbeel, P. Infogan: Interpretable representation learning by information maximizing generative adversarial nets. *arXiv preprint 1606.03657*, 2016.
- Chen, X., Kingma, D. P., Salimans, T., Duan, Y., Dhariwal, P., Schulman, J., Sutskever, I., and Abbeel, P. Variational Lossy Autoencoder. In *ICLR*, 2017.
- Germain, M., Gregor, K., Murray, I., and Larochelle, H. Made: Masked autoencoder for distribution estimation. In *ICML*, 2015.
- Gregor, K., Besse, F., Rezende, D. J., Danihelka, I., and Wierstra, D. Towards conceptual compression. In *Advances In Neural Information Processing Systems*, pp. 3549–3557, 2016.
- Ha, D. and Eck, D. A neural representation of sketch drawings. *International Conference on Learning Representations*, 2018. URL <https://openreview.net/forum?id=Hy6GHpkCW>.
- Higgins, I., Matthey, L., Pal, A., Burgess, C., Glorot, X., Botvinick, M., Mohamed, S., and Lerchner, A.  $\beta$ -VAE: Learning Basic Visual Concepts with a Constrained Variational Framework. In *ICLR*, 2017.
- Hinton, G. E. and Van Camp, D. Keeping the neural networks simple by minimizing the description length of the weights. In *Proc. of the Workshop on Computational Learning Theory*, 1993.
- Hoffman, M. D. and Johnson, M. J. Elbo surgery: yet another way to carve up the variational evidence lower bound. In *NIPS Workshop in Advances in Approximate Bayesian Inference*, 2016.
- Huszár, F. Is maximum likelihood useful for representation learning?, 2017. URL <http://www.inference.vc/maximum-likelihood-for-representation-learning-2/>.
- Johnston, N., Vincent, D., Minnen, D., Covell, M., Singh, S., Chinen, T., Hwang, S. J., Shor, J., and Toderici, G. Improved Lossy Image Compression with Priming and Spatially Adaptive Bit Rates for Recurrent Networks. *ArXiv e-prints*, 2017.
- Kingma, D. P. and Welling, M. Auto-encoding variational Bayes. In *ICLR*, 2014.
- Kingma, D. P., Salimans, T., Jozefowicz, R., Chen, X., Sutskever, I., and Welling, M. Improved variational inference with inverse autoregressive flow. In *NIPS*. 2016.
- Lake, B. M., Salakhutdinov, R., and Tenenbaum, J. B. Human-level concept learning through probabilistic program induction. *Science*, 350(6266):1332–1338, 2015.
- Larochelle, H. and Murray, I. The neural autoregressive distribution estimator. In *AI/Statistics*, 2011.
- Makhzani, A., Shlens, J., Jaitly, N., and Goodfellow, I. Adversarial autoencoders. In *ICLR*, 2016.
- Papamakarios, G., Murray, I., and Pavlakou, T. Masked autoregressive flow for density estimation. In *NIPS*. 2017.
- Phuong, M., Welling, M., Kushman, N., Tomioka, R., and Nowozin, S. The mutual autoencoder: Controlling information in latent code representations, 2018. URL <https://openreview.net/forum?id=HkbnWqxqCZ>.
- Rezende, D. J., Mohamed, S., and Wierstra, D. Stochastic backpropagation and approximate inference in deep generative models. In *ICML*, 2014.
- Salimans, T., Karpathy, A., Chen, X., and Kingma, D. P. Pixelcnn++: Improving the pixelcnn with discretized logistic mixture likelihood and other modifications. In *ICLR*, 2017.
- Shamir, O., Sabato, S., and Tishby, N. Learning and generalization with the information bottleneck. *Theoretical Computer Science*, 411(29):2696 – 2711, 2010.
- Slonim, N., Atwal, G. S., Tkačik, G., and Bialek, W. Information-based clustering. *PNAS*, 102(51):18297–18302, 2005.
- Tishby, N. and Zaslavsky, N. Deep learning and the information bottleneck principle. In *2015 IEEE Information Theory Workshop (ITW)*, 2015.
- Tishby, N., Pereira, F., and Biale, W. The information bottleneck method. In *The 37th annual Allerton Conf. on Communication, Control, and Computing*, pp. 368–377, 1999. URL <https://arxiv.org/abs/physics/0004057>.
- Tomczak, J. M. and Welling, M. VAE with a VampPrior. *ArXiv e-prints*, 2017.
- van den Oord, A., Vinyals, O., and Kavukcuoglu, K. Neural discrete representation learning. In *NIPS*. 2017.

Zhao, S., Song, J., and Ermon, S. Infovae: Information maximizing variational autoencoders. *arXiv preprint 1706.02262*, 2017.

Zhao, S., Song, J., and Ermon, S. The information-autoencoding family: A lagrangian perspective on latent variable generative modeling, 2018. URL <https://openreview.net/forum?id=ryZERzWCZ>.