

Gumbel - Max trick

$$z \sim \text{Mult}(\bar{\pi})$$

$$\bar{\pi} = (\pi_1, \dots, \pi_k)$$

$$\Leftrightarrow z = \underset{i}{\text{argmax}} (g_i + \log \pi_i)$$

where $g_i \sim \text{Gumbel}$

$$p(g_i) = e^{-(g_i + e^{-g_i})}, \quad F(g_i) = e^{-e^{-g_i}}$$

Proof.

$$p(z=k) = p(\forall j \quad \overbrace{g_k + \log \pi_k} \geq \overbrace{g_j + \log \pi_j}) =$$

$$= \int_{-\infty}^{\infty} \overbrace{p(\forall j \quad g_j + \log \pi_j \leq g_k + \log \pi_k)}^{\text{Const.}} (g_k) p(g_k) dg_k$$

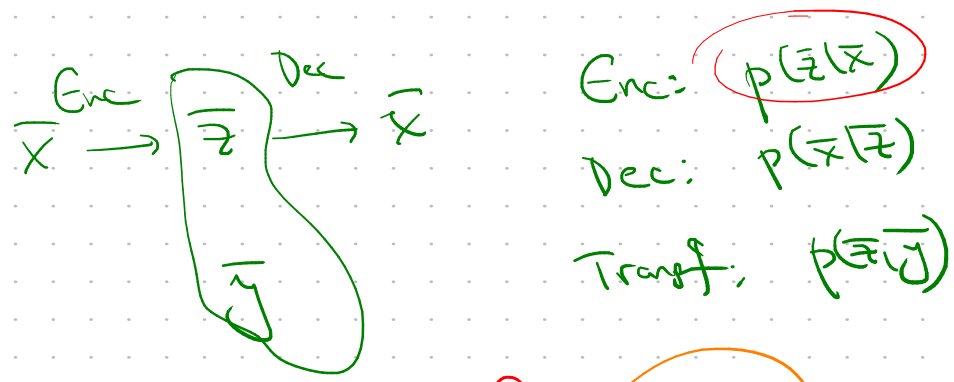
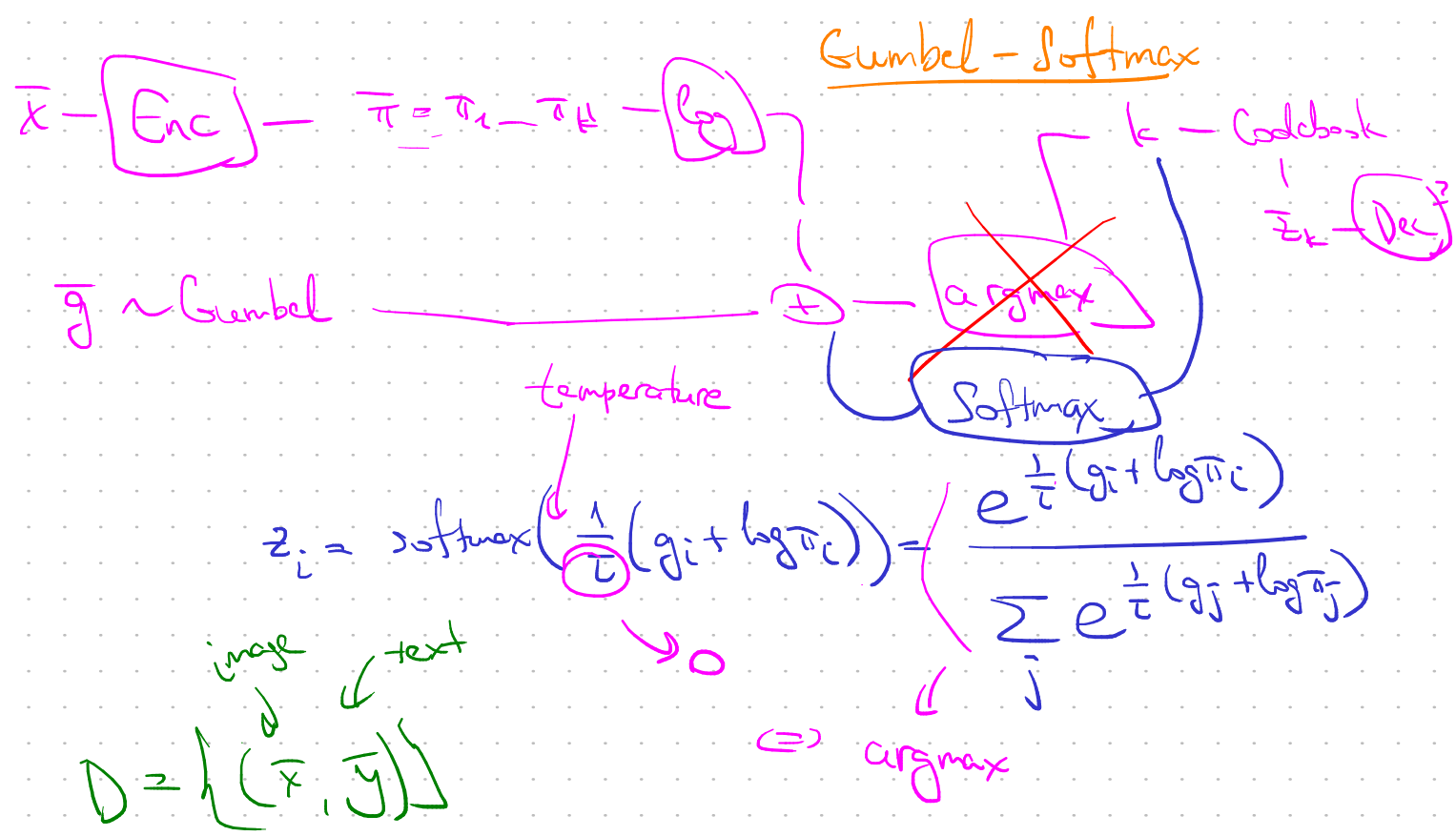
$$= \int_{-\infty}^{\infty} \prod_{j \neq k} p(g_j \leq g_k + \log \pi_k - \log \pi_j | g_k) \cdot p(g_k) dg_k =$$

$$= \int_{-\infty}^{\infty} \prod_{j \neq k} e^{-e^{-g_k - \log \pi_k + \log \pi_j}} \cdot e^{-g_k - e^{-g_k}} dg_k =$$

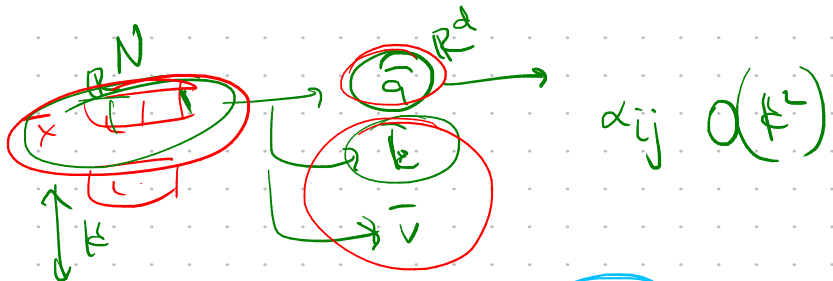
$$= \int e^{-\sum_{j \neq k} \pi_j} \cdot e^{-g_k - \log \pi_k} \cdot e^{-g_k - \log \pi_k + \log \pi_k} \cdot e^{-g_k - \log \pi_k} dg_k$$

$$= \int e^{-g_k - \log \pi_k} \left(\sum_{j \neq k} \pi_j + \pi_k \right) \cdot e^{-g_k - \log \pi_k} \cdot \pi_k dg_k =$$

$$= \pi_k \cdot \int_0^\infty e^{-(g_k + \log \pi_k)} \cdot e^{-(g_k + \log \pi_k)} dg_k = \pi_k$$



$$\log p(\hat{x}, \bar{y}) \approx \mathbb{E}_{q(\bar{z} | \bar{x})} \left[\log p(\hat{x} | \bar{y}, \bar{z}) - \beta \cdot \text{KL}(q(\bar{z} | \bar{x}) \| p(\bar{y}, \bar{z})) \right]$$



$$K \rightarrow Q \rightarrow \text{Softmax}\left(\frac{1}{\sum_d} Q K^T\right) V$$

$$X \rightarrow K, V$$