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Opportunities and challenges in enhancing sampling with generative models

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Deep generative models parametrize very flexible families of distributions able to fit complicated datasets of images or text. These models provide independent samples from complex high-distributions at negligible costs. On the other hand, sampling exactly a target distribution, such a Bayesian posterior, is typically challenging: either because of dimensionality, multi-modality, ill-conditioning or a combination of the previous. In this talk, I will discuss recent works trying to enhance traditional inference and sampling algorithms with learning.

Orateur: GABRIÉ, Marylou (École Polytechnique)

Classification de Session: Challenge and Perspective