END-TO-END LEARNING OF GAUSSIAN MIXTURE PRIORS FOR DIFFUSION SAMPLER

Anonymous authors
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ABSTRACT

Diffusion models optimized via variational inference (VI) have emerged as a promising tool for generating samples from unnormalized target densities. These models create samples by simulating a stochastic differential equation, starting from a simple, tractable prior, typically a Gaussian distribution. However, when the support of this prior differs greatly from that of the target distribution, diffusion models often struggle to explore effectively or suffer from large discretization errors. Moreover, learning the prior distribution can lead to mode-collapse, exacerbated by the mode-seeking nature of reverse Kullback-Leibler divergence commonly used in VI. To address these challenges, we propose end-to-end learnable Gaussian mixture priors (GMPs). GMPs offer improved control over exploration, adaptability to target support, and increased expressiveness to counteract mode collapse. We further leverage the structure of mixture models by proposing a strategy to iteratively refine the model through the addition of mixture components during training. Our experimental results demonstrate significant performance improvements across a diverse range of real-world and synthetic benchmark problems when using GMPs without requiring additional target evaluations.

1 INTRODUCTION

Sampling methods are designed to address the challenge of generating approximate samples or estimating the intractable normalization constant Z for a probability density π on $\mathbb{R}^d$ of the form

$$\pi(\mathbf{x}) = \frac{\rho(\mathbf{x})}{Z}, \quad Z = \int_{\mathbb{R}^d} \rho(\mathbf{x}) \mathrm{d}\mathbf{x}, \tag{1}$$

where $\rho : \mathbb{R}^d \to (0, \infty)$ can be evaluated pointwise. This formulation has broad applications in fields such as Bayesian statistics, the natural sciences (Liu & Liu, 2001; Stoltz et al., 2010; Frenkel & Smit, 2023).

Monte Carlo (MC) methods (Hammersley, 2013), Annealed Importance Sampling (AIS) (Neal, 2001), and their Sequential Monte Carlo (SMC) extensions (Del Moral et al., 2006; Arbel et al., 2021; Matthews et al., 2022; Midgley et al., 2022) have long been regarded as the gold standard for tackling complex sampling problems. An alternative approach is variational inference (VI) (Blei et al., 2017), which approximates an intractable target distribution by parameterizing a family of tractable distributions. Recently, there has been growing interest in diffusion models (Zhang & Chen, 2021; Berner et al., 2022; Richter et al., 2023; Vargas et al., 2023a;b), which employ stochastic processes to transport samples from a simple, tractable prior distribution to the target distribution. While diffusion models have shown great success in generative modeling (Ho et al., 2020; Song et al., 2020), their application to sampling tasks introduces unique challenges.

We identify these challenges as follows (**C1**–**C3**): Unlike generative modeling, where the support of the target distribution is often known, in sampling tasks, the target's support is usually unknown. This makes it difficult to set the prior appropriately and requires the model to explore the relevant regions of the space—an exploration that becomes exponentially harder as dimensionality increases (**C1**). Additionally, large discrepancies between the support of the prior and the target distribution can lead to highly non-linear dynamics, necessitating many diffusion steps to mitigate discretization errors (**C2**). Finally, while joint optimization of the prior and diffusion process is possible, using

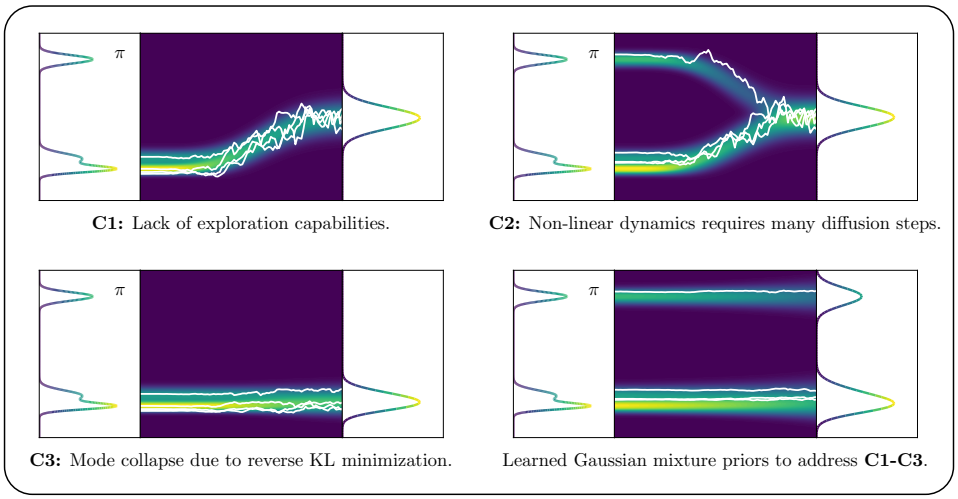

Figure 1: Illustration of challenges (**C1**-**C3**) associated with diffusion-based sampling methods and how learned Gaussian mixture priors address them (bottom right). Here, π denotes the target distribution.

simple priors like Gaussians can result in mode collapse due to the mode-seeking behavior of the reverse Kullback-Leibler (KL) divergence commonly used in VI (**C3**). These challenges are illustrated in Figure 1.

Outline. In Section 3, we present an overview of diffusion-based sampling methods within the framework of variational inference. Next, we discuss the necessary adaptations for supporting the learning of arbitrary prior distributions, illustrated through specific examples of diffusion models (Section 4). We then provide a rationale for our choice of Gaussian Mixture Priors (GMPs) and introduce a novel training scheme designed to iteratively refine diffusion models during training (Section 5). Finally, in Section 6, we assess our method through experiments on a range of real-world and synthetic benchmark problems, demonstrating consistent improvements in performance.

2 Related Work

Sampling and Variational Inference. Numerous works have studied the problem of sampling from unnormalized densities to estimate the partition function Z, including Monte Carlo (MC) methods such as Markov Chain Monte Carlo (MCMC) (Kass et al., 1998) and Sequential Importance Sampling (Liu et al., 2001). Seminal works include Annealed Importance Sampling (Neal, 2001) and its Sequential Monte Carlo extensions (Del Moral et al., 2006; Arbel et al., 2021; Wu et al., 2020; Matthews et al., 2022; Midgley et al., 2022). Another line of work approaches the sampling problem by utilizing tools from optimization to fit a parametric family of distributions to the target density π, known as Variational Inference (VI) (Blei et al., 2017). To that end, one typically uses the reverse Kullback-Leibler divergence, although other discrepancies have been studied (Li & Turner, 2016; Midgley et al., 2022; Dieng et al., 2017; Richter et al., 2020; Wan et al., 2020; Naesseth et al., 2020).

Diffusion-based Sampling Methods. Recently, there has been growing interest in combining Monte Carlo methods with variational techniques by constructing a sequence of variational distributions through the parameterization of Markov chains (Naesseth et al., 2018; Geffner & Domke, 2021; Thin et al., 2021; Zhang et al., 2021; Chen et al., 2024). In the limit of infinitely many steps, these Markov chains converge to stochastic differential equations (SDEs) (Särkkä & Solin, 2019), which has led to further research on diffusion-based models for sampling, particularly in light of advances in generative modeling (Ho et al., 2020; Song et al., 2020). One line of work considered parameterized drift functions to improve annealed Langevin diffusions in the overdamped (Doucet et al., 2022a) or underdamped (Geffner & Domke, 2022) regime. Another line of work casts diffusion-based sampling as a stochastic optimal control problem (Dai Pra, 1991) including denoising diffusion models (Berner et al., 2022; Vargas et al., 2023a), and Follmer sampling (Föllmer, 2005; Zhang & Chen, 2021; Vargas et al., 2023b). A unifying view was later provided by Vargas et al. (2024); Richter et al. (2023). Further extensions to diffusion-based sampling methods have

been proposed such as improved learning objectives (Zhang et al., 2023; Akhound-Sadegh et al., 2024) or combinations with sequential importance sampling (Phillips et al., 2024). Another study leverages physics-informed neural networks (PINNs, (Raissi et al., 2019)) to learn the Fokker-Planck equation governing the density evolution of the diffusion process (Sun et al., 2024).

3 Preliminaries

In this section, we offer a concise overview of diffusion models within the context of variational inference. Our discussion draws primarily from the works of Richter et al. (2023); Vargas et al. (2024). While these studies emphasize the continuous-time perspective, we adopt an approach that largely emphasizes discrete time, aiming to make the topic more accessible to readers without a background in stochastic calculus.

3.1 Controlled Diffusions, Discretization, and Couplings

We consider two $\mathbb{R}^d$-valued stochastic processes on the time-interval $[0, T]$: $\vec{\mathbf{X}}$ starts from a prior distribution p_0 and runs forward in time whereas $\overleftarrow{\mathbf{X}}$ starts from the target distribution $p_T = \pi$ and runs backward in time. These processes are governed by the stochastic differential equations (SDEs) given by controlled diffusions, that is,

$$\mathrm{d}\mathbf{X}_t = \left[f(\mathbf{X}_t, t) + \sigma u^\theta(\mathbf{X}_t, t)\right] \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_0 \sim p_0, \tag{2a}$$

$$\mathrm{d}\mathbf{X}_t = \left[f(\mathbf{X}_t, t) - \sigma v^\gamma(\mathbf{X}_t, t)\right] \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_T \sim p_T = \pi, \tag{2b}$$

with drift, and parameterized control functions $f, u^\theta, v^\gamma : \mathbb{R}^d \times [0, T] \to \mathbb{R}^d$, respectively. Further, $(\mathbf{B}_t)_{t\in[0,T]}$ is a d-dimensional Brownian motion and $\sigma \in \mathbb{R}^+$ a diffusion coefficient. For integration, we consider the Euler-Maruyama (EM) method with constant discretization step size $\delta t \geq 0$ such that $N = T/\delta t$ is an integer. To simplify notation, we write $\mathbf{x}_n$, instead of $\mathbf{x}_{n\delta t}$. Integrating Eq. 2a yields

$$\mathbf{x}_{n+1} = \mathbf{x}_n + \left[f(\mathbf{x}_n, n) + \sigma u^\theta(\mathbf{x}_n, n)\right] \delta t + \sigma\sqrt{2\delta t}\epsilon_n, \quad \mathbf{x}_0 \sim p_0, \tag{3}$$

where $\epsilon_n \sim \mathcal{N}(0, \mathrm{I})$. The EM discretizations of $\vec{\mathbf{X}}$ and $\overleftarrow{\mathbf{X}}$ admit the following Markov Processes

$$\mathcal{P}^\theta(\mathbf{x}_{0:N}) = p_0(\mathbf{x}_0) \prod_{n=1}^{N} F_n^\theta(\mathbf{x}_n|\mathbf{x}_{n-1}), \quad \text{and} \tag{4}$$

$$\mathcal{Q}^\gamma(\mathbf{x}_{0:N}) = p_T(\mathbf{x}_N) \prod_{n=1}^{N} B_{n-1}^\gamma(\mathbf{x}_{n-1}|\mathbf{x}_n), \tag{5}$$

in a sense that $\mathcal{P}^\theta$ and $\mathcal{Q}^\gamma$ converge to the law of $\vec{\mathbf{X}}$ and $\overleftarrow{\mathbf{X}}$, respectively, as $\delta t \to 0$. Here,

$$F_n^\theta(\mathbf{x}_{n+1}|\mathbf{x}_n) = \mathcal{N}\left(\mathbf{x}_{n+1}|\mathbf{x}_n + \left[f(\mathbf{x}_n, n) + \sigma u^\theta(\mathbf{x}_n, n)\right] \delta t, 2\sigma^2\delta t \mathrm{I}\right), \quad \text{and} \tag{6}$$

$$B_{n-1}^\gamma(\mathbf{x}_{n-1}|\mathbf{x}_n) = \mathcal{N}\left(\mathbf{x}_{n-1}|\mathbf{x}_n - \left[f(\mathbf{x}_n, n) - \sigma v^\gamma(\mathbf{x}_n, n)\right] \delta t, 2\sigma^2\delta t \mathrm{I}\right). \tag{7}$$

The goal of diffusion-based sampling methods is to obtain a coupling/bridge between p_0 and $p_T = \pi$ by learning control functions u^θ and v^γ such that

$$\mathcal{P}^\theta(\mathbf{x}_{0:N}) = \mathcal{Q}^\gamma(\mathbf{x}_{0:N}). \tag{8}$$

Assuming Eq. 8 holds, we have $\int \mathcal{P}^\theta(\mathbf{x}_{0:N})\mathrm{d}\mathbf{x}_{0:N-1} = \int \mathcal{Q}^\gamma(\mathbf{x}_{0:N})\mathrm{d}\mathbf{x}_{0:N-1} = \pi(\mathbf{x}_N)$, meaning that we can sample $\mathbf{x}_0 \sim p_0$ and integrate the 'forward' diffusion process $\vec{\mathbf{X}}$ to obtain samples from π. In contrast, the 'backward' process $\overleftarrow{\mathbf{X}}$ is not needed for generating samples from π, but is required for estimating the normalization constant Z, and obtaining a tractable optimization objective which is discussed in the next section. Lastly, we want to highlight that this formulation of diffusion-based sampling is very generic and that most instances of samplers, such as denoising diffusion samplers (Berner et al., 2022; Vargas et al., 2023a), can be recovered by choosing the drift and/or control functions in Eq. 2 appropriately. We refer the interested reader to Richter et al. (2023) for further details.

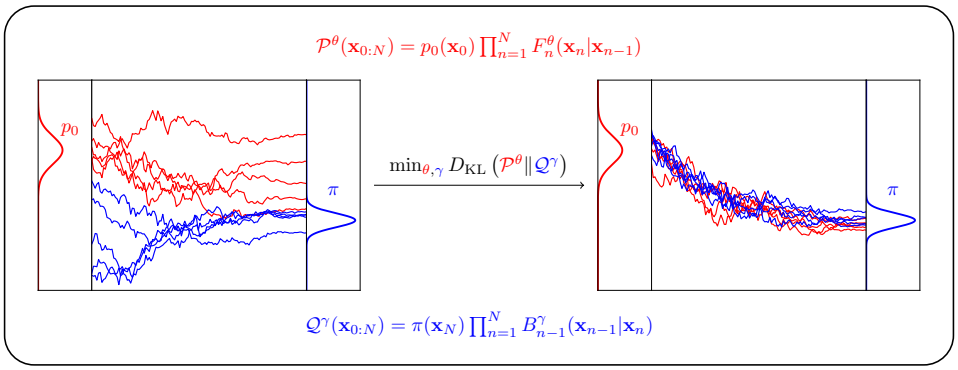

Figure 2: Diffusion-Based Sampling: The goal is to align two parameterized Markov Processes $\mathcal{P}^\theta$ and $\mathcal{Q}^\gamma$. The former starts at the prior p_0 and runs forward in time while the latter starts at the target π and runs backward.

3.2 Variational Inference for Diffusion Models

Variational Inference (Blei et al., 2017) uses a parameterized tractable distribution p^θ and minimizes a divergence to the target distribution π with respect to its parameters θ, typically the Kullback-Leibler divergence, i.e.,

$$D_{\mathrm{KL}}\left(p^\theta(\mathbf{x}) \| \pi(\mathbf{x})\right) = \mathbb{E}_{\mathbf{x}\sim p^\theta}\left[\log \frac{p^\theta(\mathbf{x})}{\rho(\mathbf{x})}\right] + \log Z = -\mathrm{ELBO}(\theta) + \log Z, \tag{9}$$

It directly follows that minimizing D_{KL}, or equivalently, maximizing the ELBO[1] does not require access to the true normalization constant Z as it is independent of θ. Moreover, using the fact that $D_{\mathrm{KL}} \geq 0$, it is straightforward to see that $\mathrm{ELBO}(\theta) \leq \log Z$.

In the case of diffusion models, we are interested in learning the parameters θ, γ of the control functions u^θ, v^γ. Directly minimizing D_{KL} between $p_T^\theta(\mathbf{x}_N) = \int \mathcal{P}^\theta(\mathbf{x}_{0:N}) \mathrm{d}\mathbf{x}_{0:N-1}$ and π is challenging. However, the data-processing inequality (Cover, 1999), that is,

$$D_{\mathrm{KL}}\left(p_T^\theta(\mathbf{x}_T) \| \pi(\mathbf{x}_T)\right) \leq D_{\mathrm{KL}}\left(\mathcal{P}^\theta(\mathbf{x}_{0:N}) \| \mathcal{Q}^\gamma(\mathbf{x}_{0:N})\right), \tag{10}$$

provides an auxiliary, tractable, objective for optimizing (θ, γ), that is,

$$D_{\mathrm{KL}}\left(\mathcal{P}^\theta(\mathbf{x}_{0:N}) \| \mathcal{Q}^\gamma(\mathbf{x}_{0:N})\right) = \underbrace{\mathbb{E}_{\mathbf{x}_{0:N}\sim\mathcal{P}^\theta}\left[\log \frac{p_0(\mathbf{x}_0)}{\rho(\mathbf{x}_N)} + \sum_{n=1}^N \log \frac{F_n^\theta(\mathbf{x}_n|\mathbf{x}_{n-1})}{B_{n-1}^\gamma(\mathbf{x}_{n-1}|\mathbf{x}_n)}\right]}_{-\mathcal{L}(\theta,\gamma)} + \log Z, \tag{11}$$

where $\mathcal{L}(\theta, \gamma)$ is often referred to as augmented or extended evidence lower bound, as it has additional looseness due to the latent variables $\mathbf{x}_{0:N-1}$ (Geffner & Domke, 2021). Note that the VI setting for optimizing diffusion models is different from techniques used when samples from the target, i.e., $\mathbf{x}_N \sim \pi$ are available. The former requires simulations $\mathbf{x}_{0:N} \sim \mathcal{P}^\theta$ for optimization, while the latter minimizes the forward KL $D_{\mathrm{KL}}\left(\mathcal{Q}^\gamma(\mathbf{x}_{0:N}) \| \mathcal{P}^\theta(\mathbf{x}_{0:N})\right)$, allowing for simulation-free optimization techniques such as denoising score-matching (Vincent, 2011; Song & Ermon, 2019) or bridge matching (Liu et al., 2022; Shi et al., 2024). Moreover, recent works consider minimizing other loss functions that the KL divergence in Eq. 11. A recent overview of possible alternatives can be found in Domingo-Enrich (2024). For further details, the interested reader is referred to Berner et al. (2022); Vargas et al. (2024).

4 End-to-End Learning of Prior Distributions

We aim to learn a parametric prior p_0^ϕ with parameters ϕ end-to-end when maximizing the extended ELBO $\mathcal{L}$ (Eq. 11). To that end, we consider two requirements:

[1] Evidence Lower Bound. The terminology stems from Bayesian inference, where $\log Z$ is equivalent to the evidence of the data.

1. We can compute gradients of $\mathcal{L}$ with respect to ϕ.
2. There exists a ϕ and γ such that $p_0^\phi(\mathbf{x}_0) = \int \mathcal{Q}^\gamma(\mathbf{x}_{0:N})\mathrm{d}\mathbf{x}_{1:N}$.

For the former, we assume that $p_0^\phi(\mathbf{x}_0)$ is amendable to the reparameterization trick[2], i.e., we can express a sample $\mathbf{x}_0$ from p_0^ϕ as a deterministic function of a random variable ξ with some fixed distribution and the parameters ϕ, i.e., $\mathbf{x}_0 = g(\xi, \phi)$. We can then obtain gradients of

$$\mathcal{L}(\theta, \gamma, \phi) = \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{P}^{\theta,\phi}} \left[\log \frac{\rho(\mathbf{x}_N)}{p_0^\phi(\mathbf{x}_0)} + \sum_{n=1}^{N} \log \frac{B_{n-1}^\gamma(\mathbf{x}_{n-1}|\mathbf{x}_n)}{F_n^\theta(\mathbf{x}_n|\mathbf{x}_{n-1})} \right], \tag{12}$$

with $\mathcal{P}^{\theta,\phi}(\mathbf{x}_{0:N}) = p_0^\phi(\mathbf{x}_0) \prod_{n=1}^{N} F_n^\theta(\mathbf{x}_n|\mathbf{x}_{n-1})$, with respect to ϕ, by differentiating through the stochastic process

$$\mathbf{x}_{n+1} = \mathbf{x}_n + \left[f(\mathbf{x}_n, n) + \sigma u^\theta(\mathbf{x}_n, n) \right] \delta t + \sigma \sqrt{2\delta t} \epsilon_n, \quad \mathbf{x}_0 = g(\xi, \phi). \tag{13}$$

The second requirement is necessary to obtain a coupling between p_0^ϕ and π, i.e., to satisfy Eq. 8. This requirement is trivially fulfilled for a controlled process $\overleftarrow{\mathbf{X}}$, where we can learn a v^γ such that $\mathcal{Q}^\gamma$ transports π back to p_0^ϕ. However, this requirement can be more intricate for other processes and will be discussed in the next sections. In particular, we look at two instances of Eq. 2, namely denoising diffusion models (Berner et al., 2022; Vargas et al., 2023a) and annealed Langevin diffusions (Doucet et al., 2022a; Vargas et al., 2024).

4.1 Denoising Diffusion Models

Denoising diffusion models use an Ornstein Uhlenbeck (OU) process[3] for $\overleftarrow{\mathbf{X}}$, that is,

$$\mathrm{d}\mathbf{X}_t = -\sigma^2 \mathbf{X}_t \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_T \sim p_T = \pi, \tag{14}$$

and, hence, a special case of Eq. 2 with $f(\mathbf{X}_t, t) = -\sigma^2 \mathbf{X}_t$ and $v^\gamma = 0$. Assuming a sufficiently large σ (or T), it holds that $p_0(\mathbf{x}_0) = \int \mathcal{Q}(\mathbf{x}_{0:N})\mathrm{d}\mathbf{x}_{1:N} \approx \mathcal{N}(0, \mathrm{I})$. In other words, the OU process transports the target π to a Gaussian distribution. We extend denoising diffusion models to support learning arbitrary priors based on Proposition 1, whose proof can be found in Appendix A.1.

Proposition 1. *Let $\overleftarrow{\mathbf{X}}$ be a (uncontrolled) stochastic process as defined in Eq. 2 with $v^\gamma = 0$, starting from $p_T = \pi$. For a time-independent drift, i.e., $f(\mathbf{x}, t) = f(\mathbf{x})$, the stationary distribution $p_s(\mathbf{x})$ for which $\frac{\partial p_t(\mathbf{x}_t)}{\partial t} = 0$ holds, is given by*

$$p_s(\mathbf{x}) = \frac{1}{Z_s} \exp\left(-\frac{1}{\sigma^2} \int f(\mathbf{x}) \mathrm{d}\mathbf{x} \right), \tag{15}$$

with normalization constant Z_s.

Rewriting Eq. 15, yields $f = \sigma^2 \nabla_{\mathbf{x}} \log p_s$, resulting in the SDE

$$\mathrm{d}\mathbf{X}_t = \sigma^2 \nabla_{\mathbf{x}} \log p_s(\mathbf{X}_t) \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_T \sim p_T = \pi, \tag{16}$$

with stationary distribution $p_s(\mathbf{x})$. Note that denoising diffusion models leverage this result by setting $p_s = \mathcal{N}(0, \mathrm{I})$, resulting in the OU process (Eq. 14) since $\nabla_{\mathbf{x}} \log p_s(\mathbf{x}) = -\mathbf{x}$. Hence, we can adapt existing denoising diffusion sampling methods (Vargas et al., 2023a; Berner et al., 2022) to arbitrary priors p^ϕ using

$$\mathrm{d}\mathbf{X}_t = \sigma^2 \nabla_{\mathbf{x}} \log p^\phi(\mathbf{X}_t) \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_T \sim p_T = \pi. \tag{17}$$

However, contrary to the OU process, where the relaxation time, i.e., the time scale over which the system loses memory of its initial conditions and approaches its stationary distribution, can be estimated analytically, it is unknown for general p^ϕ and is only guaranteed as $T \to \infty$ (Roberts & Tweedie, 1996).

[2] Note that this requirement is not necessary when minimizing loss function where the expectation is not computed with respect to samples from $\mathcal{P}^\theta$. For further details see e.g. (Richter et al., 2023).

[3] Often referred to as Variance Preserving (VP) SDE, a term coined by Song et al. (2020).

We address this by additionally learning $T = N\delta t$ by treating the discretization step size δt as a learnable parameter. As such, the parameters ϕ of the stationary distribution, i.e., the prior distribution and the discretization step size δt are optimized jointly by maximizing the extended ELBO

$$\mathcal{L}(\theta, \phi, \delta t) = \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{P}^{\theta,\phi,\delta t}} \left[\log \frac{\rho(\mathbf{x}_N)}{p_0^{\phi}(\mathbf{x}_0)} + \sum_{n=1}^{N} \log \frac{B_{n-1}^{\phi,\delta t}(\mathbf{x}_{n-1}|\mathbf{x}_n)}{F_n^{\theta,\phi,\delta t}(\mathbf{x}_n|\mathbf{x}_{n-1})} \right], \tag{18}$$

with additional parameters $\phi, \delta t$. Proposition 1 thus suggests, that for any ϕ, there exists a δt such that $p_0^{\phi}(\mathbf{x}_0) = \int \mathcal{Q}^{\phi,\delta t}(\mathbf{x}_{0:N}) \mathrm{d}\mathbf{x}_{1:N}$ as $N \to \infty$. Empirically, we observe substantial improvements for finite values of N, as demonstrated in Section 6

4.2 Annealed Langevin Diffusions

Annealed Langevin Diffusions use an annealed version of the (overdamped) Langevin diffusion equation by constructing a sequence of distributions $(\pi_t)_{t \in [0,T]}$ that anneal smoothly from the prior distribution $\pi_0 = p_0$ to the target distribution $\pi_T = \pi$. One typically uses the geometric average, that is, $\pi_t(\mathbf{x}) = p_0(\mathbf{x})^{\beta_t} \pi(\mathbf{x})^{1-\beta_t}$, for β_t monotonically increasing in t with $\beta_0 = 0$ and $\beta_T = 1$. When learning the prior, we can use a parametric annealing, i.e., $\pi_t^{\phi}(\mathbf{x}) = p_0^{\phi}(\mathbf{x})^{\beta_t} \pi(\mathbf{x})^{1-\beta_t}$. The corresponding stochastic processes $\vec{\mathbf{X}}$ and $\overleftarrow{\mathbf{X}}$ can be described as an instance of Eq. 2 given by

$$\mathrm{d}\mathbf{X}_t = \left[\sigma^2 \nabla_{\mathbf{x}} \log \pi_t^{\phi}(\mathbf{X}_t) + \sigma u^{\theta}(\mathbf{X}_t, t) \right] \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_0 \sim p_0 = p^{\phi}, \tag{19}$$

$$\mathrm{d}\mathbf{X}_t = \left[\sigma^2 \nabla_{\mathbf{x}} \log \pi_t^{\phi}(\mathbf{X}_t) - \sigma v^{\gamma}(\mathbf{X}_t, t) \right] \mathrm{d}t + \sqrt{2}\sigma \mathrm{d}\mathbf{B}_t, \quad \mathbf{X}_T \sim p_T = \pi, \tag{20}$$

when setting $f = \nabla_{\mathbf{x}} \log \pi_t^{\phi}$. Note that $\nabla_{\mathbf{x}} \log \pi_t^{\phi}$ can be computed without knowing the normalization constant Z of π. Different variants can be derived from using either controlled or uncontrolled processes: Monte Carlo Diffusions (MCD) (Doucet et al., 2022b) uses a controlled process $\overleftarrow{\mathbf{X}}$ but uncontrolled $\vec{\mathbf{X}}$ and Controlled Monte Carlo Diffusions (CMCD) (Vargas et al., 2024) control both processes. Since both methods use controlled backward processes $\overleftarrow{\mathbf{X}}$, the second requirement is satisfied. Finally, while this work focuses on overdamped approaches, we want to highlight that there exist methods that are based on the underdamped Langevin equation (Geffner & Domke, 2021; Geffner & Domke, 2022), however, the idea of learning a prior end-to-end straightforwardly transfers to these approaches.

5 Gaussian Mixture Priors and Iterative Model Refinement

In this work, we focus on end-to-end learned Gaussian mixture priors (GMPs), that is,

$$p_0^{\phi}(\mathbf{x}_0) = \sum_{k=1}^{K} \alpha_k p_0^{\phi_k}(\mathbf{x}_0) = \sum_{k=1}^{K} \alpha_k \mathcal{N}(\mathbf{x}_0 | \mu_k, \Sigma_k), \quad \alpha_k \geq 0, \quad \sum_{k=1}^{K} \alpha_k = 1, \tag{21}$$

with mixture weights α_k, Gaussian components $p_0^{\phi_k}(\mathbf{x}_0) = \mathcal{N}(\mathbf{x}_0 | \mu_k, \Sigma_k)$ and parameters $\phi = \bigcup_{k=1}^{K} \{\alpha_k, \phi_k\}$ with $\phi_k = \{\mu_k, \Sigma_k\}$. Having established how the prior is learned in Section 4, we discuss desirable properties to address the challenges outlined in Section 1 and how GMPs address them.

A key objective is to improve the exploration capabilities of diffusion-based sampling methods to address **C1**. GMPs allow control over exploration by adjusting the initial variance of each Gaussian component. Additionally, the means of the Gaussian components can be initialized to incorporate prior knowledge of the target density, even if this knowledge is limited to a rough estimate of the target's support. This aspect will be elaborated on later in this section.

Another important consideration is to adjust the support of the prior such that it matches the target density, which reduces the complexity of the dynamics and, in turn, minimizes the number of diffusion steps required. GMPs demonstrate rapid adaptation capabilities, partially through their small parameter count, making them particularly suitable for addressing **C2**.

To prevent the model from focusing only on a subset of the target support (**C3**), which may occur due to the optimization of the mode-seeking reverse KL divergence, we require a more expressive

distribution than a single Gaussian prior. GMPs provide a solution by combining multiple Gaussian components, each of which can focus on different subsets of the target support.

Finally, efficient evaluation of p_0^ϕ is crucial, as it must be performed at each discretization step of the stochastic differential equation (SDE) that governs the diffusion process. This requirement is satisfied by GMPs, particularly when using diagonal covariance matrices.

Iterative Model Refinement. Gradually increasing the model complexity during the optimization process has demonstrated promising results in previous studies (Guo et al., 2016; Miller et al., 2017; Arenz et al., 2018; Cranko & Nock, 2019), and is directly applicable to our approach. We begin with an initial prior distribution $p_0^\phi = p_0^{\phi_1}$ with parameters ϕ_1. These parameters are optimized using Eq. 48. After a predefined criterion is met, such as a fixed number of iterations, a second distribution $p_0^{\phi_2}$ is added, forming a new prior: $p_0^\phi = \alpha_1 p_0^{\phi_1} + \alpha_2 p_0^{\phi_2}$, with $\alpha \in \mathbb{R}^+$ and $\alpha_1 + \alpha_2 = 1$. This process is repeated, resulting in a mixture model $p_0^\phi(\mathbf{x}) = \sum_{k=1}^K \alpha_k p_0^{\phi_k}(\mathbf{x})$.

We identify the benefits of this iterative scheme as twofold: First, it can simplify optimization by focusing on learning a subset of parameters ϕ_k at a time, rather than jointly optimizing all ϕ_k (Bengio et al., 2009). Second, it enables the initialization of newly added components based on a partially trained model, potentially preventing mixture components to focus on similar parts of the target support. For GMPs, for instance, the mean of a new component μ_{new} can be placed in a promising region, potentially informed by prior knowledge of the task or by running a π-invariant Markov chain to obtain a set of promising samples. More generally, consider a set of candidate samples $\mathcal{C} = \{\mathbf{x}_i\}_{i=1}^C$. We propose initializing the mean of a new component μ_{new} as follows:

$$\mu_{\text{new}} = \underset{\mathbf{x}_0 \in \mathcal{C}}{\arg\max}\ \mathbb{E}_{\mathbf{x}_{1:N} \sim \mathcal{P}^{\theta,\phi,\delta t}} \left[\log \frac{\rho(\mathbf{x}_N)}{p_0^\phi(\mathbf{x}_0)} + \sum_{n=1}^N \log \frac{B_{n-1}^{\gamma,\phi,\delta t}(\mathbf{x}_{n-1}|\mathbf{x}_n)}{F_n^{\theta,\phi,\delta t}(\mathbf{x}_n|\mathbf{x}_{n-1})} \right], \tag{22}$$

where p_0^ϕ is the current model. This heuristic balances exploration and exploitation by favoring samples with high target likelihood and low prior likelihood, while also accounting for the diffusion process.

6 Numerical Evaluation

In this section, we test the impact of our proposed end-to-end learning scheme for prior distributions. Specifically, we consider three distinct settings: First, we evaluate these methods with a Gaussian prior that is fixed during training. Second and third, we consider learned Gaussian (GP) and Gaussian mixture priors (GMP). We indicate these different settings as X, X-GP, and X-GMP, respectively, where X is the corresponding acronym of the diffusion-based sampling methods. We consider four different methods: Time-Reversed Diffusion Sampler (DIS) (Berner et al., 2022), Monte Carlo Diffusions (MCD) (Doucet et al., 2022b), Controlled Monte Carlo Diffusions (CMCD) (Vargas et al., 2024) and Diffusion Bridge Sampler (DBS) (Richter et al., 2023). A summary is shown in Table 1. It is worth noting that we do not separately consider the Denoising Diffusion Sampler (DDS) (Vargas et al., 2023a), as it can be viewed as a special case of DIS. For reference, we consider Gaussian (GVI) and Gaussian mixture (GMVI) mean-field approximations (Wainwright & Jordan, 2008), both of which are special cases of the aforementioned methods for $N = 0$ diffusion steps with $K = 1$, $K \geq 1$, respectively (cf. Appendix B). Lastly, we consider three competing state-of-the-art methods, namely, Sequential Monte Carlo (SMC) (Del Moral et al., 2006), Continual Repeated Annealed Flow Transport (CRAFT) (Matthews et al., 2022), and Flow Annealed Importance Sampling Bootstrap (FAB) (Midgley et al., 2022).

Method (X)	f	u^θ	v^γ
MCD	$\nabla \log \pi_t^\phi$	✗	✓
CMCD[3]	$\nabla \log \pi_t^\phi$	✓	✓
DIS	$\nabla \log p^\phi$	✓	✗
DBS	any	✓	✓

Table 1: Diffusion-based sampling methods considered in this work based on Eq. 2. Crosses indicate that the control is set to zero.

For evaluation, we consider the effective sample size (ESS) and the marginal or extended evidence lower bound as performance criteria. Both are denoted as 'ELBO' for convenience. Next, if the ground truth normalization constant Z is available, we use an importance-weighted estimate $\hat{Z}$ to

[3] Vargas et al. (2024) use the same in control in $\vec{\mathbf{X}}$ and $\overleftarrow{\mathbf{X}}$ by leveraging Nelson's relation (Nelson, 2020).

compute the estimation error $\Delta \log Z = |\log Z - \log \hat{Z}|$. Additionally, if samples from the target π are available, we compute the Sinkhorn distance $\mathcal{W}_\gamma^2$ (Cuturi, 2013).

To ensure a fair comparison, all experiments are conducted under identical settings. Our evaluation methodology adheres to the protocol by Blessing et al. (2024). For a comprehensive overview of the experimental setup see Appendix C. Moreover, a comprehensive set of ablation studies and additional experiments, are provided in Appendix D.

	Funnel ($d = 10$)			
Method	ELBO ↑	$\Delta \log Z$ ↓	ESS ↑	$\mathcal{W}_\gamma^2$ ↓
GVI	$-1.841_{\pm 0.003}$	$0.691_{\pm 0.070}$	$0.092_{\pm 0.006}$	$178.007_{\pm 0.164}$
GMVI	$-0.212_{\pm 0.001}$	$0.056_{\pm 0.004}$	$0.744_{\pm 0.018}$	$102.826_{\pm 0.109}$
MCD	$-0.721_{\pm 0.003}$	$0.201_{\pm 0.017}$	$0.207_{\pm 0.012}$	$164.882_{\pm 0.363}$
MCD-GP	$-0.724_{\pm 0.003}$	$0.173_{\pm 0.046}$	$0.206_{\pm 0.026}$	$164.967_{\pm 0.334}$
MCD-GMP	$-0.059_{\pm 0.002}$	$0.014_{\pm 0.001}$	$0.922_{\pm 0.012}$	$100.174_{\pm 0.174}$
CMCD	$-0.210_{\pm 0.002}$	$0.020_{\pm 0.006}$	$0.588_{\pm 0.013}$	$104.652_{\pm 0.593}$
CMCD-GP	$-0.211_{\pm 0.002}$	$0.023_{\pm 0.003}$	$0.567_{\pm 0.023}$	$104.644_{\pm 0.710}$
CMCD-GMP	$-0.027_{\pm 0.001}$	$0.005_{\pm 0.000}$	$\mathbf{0.950_{\pm 0.004}}$	$102.027_{\pm 0.200}$
DIS	$-0.286_{\pm 0.002}$	$0.041_{\pm 0.008}$	$0.483_{\pm 0.025}$	$107.458_{\pm 0.670}$
DIS-GP	$-0.296_{\pm 0.002}$	$0.047_{\pm 0.003}$	$0.498_{\pm 0.021}$	$107.458_{\pm 0.826}$
DIS-GMP	$-0.058_{\pm 0.002}$	$0.019_{\pm 0.002}$	$0.929_{\pm 0.017}$	$\mathbf{100.093_{\pm 0.028}}$
DBS	$-0.180_{\pm 0.002}$	$0.019_{\pm 0.005}$	$0.600_{\pm 0.014}$	$102.964_{\pm 0.442}$
DBS-GP	$-0.187_{\pm 0.003}$	$0.021_{\pm 0.003}$	$0.603_{\pm 0.014}$	$102.653_{\pm 0.586}$
DBS-GMP	$-0.047_{\pm 0.002}$	$0.012_{\pm 0.002}$	$0.949_{\pm 0.008}$	$100.230_{\pm 0.088}$
SMC	$-0.242_{\pm 0.047}$	$0.187_{\pm 0.054}$	-	$149.353_{\pm 2.973}$
CRAFT	$-0.027_{\pm 0.060}$	$0.091_{\pm 0.018}$	-	$134.335_{\pm 0.663}$
FAB	$\mathbf{-0.014_{\pm 0.003}}$	$\mathbf{0.001_{\pm 0.000}}$	-	$153.894_{\pm 3.916}$

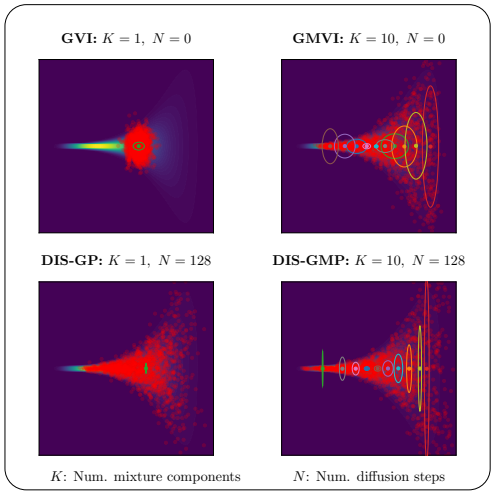

Figure 3: **Left side**: Results for Funnel target, averaged across four seeds. Evaluation criteria include evidence lower bound ELBO, importance-weighted errors for estimating the log-normalizing constant $\Delta \log Z$, effective sample size ESS, Sinkhorn distance $\mathcal{W}_2^\gamma$. The best overall results are highlighted in bold, with category-specific best results underlined. Arrows (↑, ↓) indicate whether higher or lower values are preferable, respectively. Blue and green shading indicate that the method uses learned Gaussian (GP) and Gaussian mixture priors (GMP), respectively. Red shading indicate competing state-of-the-art methods. Note that ESS cannot be computed due to the use of resampling schemes. **Right side**: Visualization of the first two dimensions of the Funnel target. Colored ellipses and circles denote standard deviations and means of the Gaussian components, respectively. Red dots illustrate samples of the model.

6.1 Benchmark Problems

We evaluate the different methods on various real-world and synthetic target densities.

Real-World Densities. We consider six real-world target densities: Four Bayesian inference tasks, where inference is performed over the parameters of a logistic regression model, namely *Credit* ($d = 25$), *Cancer* ($d = 31$), *Ionosphere* ($d = 35$), and *Sonar* ($d = 61$). Moreover, *Seeds* ($d = 26$) and *Brownian* ($d = 32$), where the goal is to perform inference over the parameters of a random effect regression model, and the time discretization of a Brownian motion, respectively. For these densities, we do not have access to the ground truth normalizer Z or samples from π. The resulting ELBO values are presented in Table 2.

Synthetic Densities. The *Funnel* density was introduced by Neal (2003) as has a shape that resembles a funnel, where one part is tight and highly concentrated, while the other is spread out over a wide region, making it challenging for sampling algorithms to explore the distribution effectively. Next, we consider the *Fashion* target which uses NICE (Dinh et al., 2014) to train a normalizing flow on the high-dimensional $d = 28 \times 28 = 784$ MNIST Fashion dataset. A recent study by Blessing et al. (2024) showed that current state-of-the-art methods were not able to generate samples with high quality from multiple modes.

6.2 Results

Impact of Learned Gaussian (GP) and Gaussian Mixture (GMP) Priors. We evaluated the performance of our proposed methods on both real-world tasks and the *Funnel* density, employing $N = 128$ diffusion steps across all methods and $K = 10$ mixture components for X-GMP. To ensure a fair comparison, we initialized the priors of all diffusion-based methods with zero mean and unit variance. Table 2 and Figure 3 present our findings. The analysis demonstrates that GP

METHOD	CREDIT	SEEDS	CANCER	BROWNIAN	IONOSPHERE	SONAR
GVI	$-605.561_{\pm 0.166}$	$-76.741_{\pm 0.007}$	$-147.453_{\pm 0.144}$	$-3.885_{\pm 0.005}$	$-123.391_{\pm 0.013}$	$-137.696_{\pm 0.043}$
GMVI	$-603.424_{\pm 0.154}$	$-75.221_{\pm 0.011}$	$-145.456_{\pm 0.254}$	$-2.250_{\pm 0.011}$	$-122.019_{\pm 0.019}$	$-135.959_{\pm 0.031}$
MCD	$-1399.241_{\pm 497.114}$	$-75.699_{\pm 0.015}$	$-148.471_{\pm 8.565}$	$-15.498_{\pm 0.158}$	$-114.320_{\pm 0.007}$	$-112.639_{\pm 0.025}$
MCD-GP	$-585.350_{\pm 0.015}$	$-73.542_{\pm 0.003}$	$-89.676_{\pm 0.189}$	$0.771_{\pm 0.008}$	$-111.897_{\pm 0.004}$	$-109.338_{\pm 0.004}$
MCD-GMP	$-585.276_{\pm 0.013}$	$-73.461_{\pm 0.004}$	$-88.562_{\pm 0.243}$	$0.993_{\pm 0.003}$	$-111.827_{\pm 0.007}$	$-109.197_{\pm 0.004}$
CMCD	$-586.956_{\pm 0.018}$	$-74.033_{\pm 0.010}$	$-80.076_{\pm 0.118}$	$-1.346_{\pm 0.013}$	$-112.183_{\pm 0.006}$	$-109.332_{\pm 0.006}$
CMCD-GP	$-585.178_{\pm 0.013}$	$-73.456_{\pm 0.003}$	$-78.576_{\pm 0.068}$	$1.043_{\pm 0.005}$	$-111.687_{\pm 0.003}$	$-108.669_{\pm 0.007}$
CMCD-GMP	$-585.162_{\pm 0.002}$	$-73.429_{\pm 0.002}$	$-78.402_{\pm 0.037}$	$1.087_{\pm 0.001}$	$-111.682_{\pm 0.000}$	$-108.634_{\pm 0.000}$
DIS	$-589.636_{\pm 0.757}$	$-74.400_{\pm 0.007}$	$-86.592_{\pm 2.107}$	$-3.503_{\pm 0.019}$	$-112.525_{\pm 0.008}$	$-110.153_{\pm 0.022}$
DIS-GP	$-585.247_{\pm 0.009}$	$-73.540_{\pm 0.005}$	$-85.005_{\pm 1.286}$	$0.588_{\pm 0.013}$	$-111.847_{\pm 0.006}$	$-109.280_{\pm 0.024}$
DIS-GMP	$-585.223_{\pm 0.006}$	$-73.492_{\pm 0.003}$	$-84.061_{\pm 2.117}$	$0.885_{\pm 0.005}$	$-111.811_{\pm 0.002}$	$-109.157_{\pm 0.000}$
DBS	$-587.366_{\pm 0.683}$	$-73.918_{\pm 0.008}$	$-82.466_{\pm 4.090}$	$-0.773_{\pm 0.010}$	$-112.070_{\pm 0.005}$	$-109.188_{\pm 0.005}$
DBS-GP	$-585.524_{\pm 0.414}$	$-73.437_{\pm 0.001}$	$-83.395_{\pm 4.184}$	$1.081_{\pm 0.004}$	$-111.673_{\pm 0.002}$	$-108.595_{\pm 0.006}$
DBS-GMP	$-585.148_{\pm 0.002}$	$\mathbf{-73.418_{\pm 0.001}}$	$\mathbf{-78.160_{\pm 0.063}}$	$\mathbf{1.118_{\pm 0.002}}$	$\mathbf{-111.657_{\pm 0.002}}$	$\mathbf{-108.548_{\pm 0.000}}$
SMC	$-698.403_{\pm 4.146}$	$-74.699_{\pm 0.100}$	$-194.059_{\pm 0.613}$	$-1.874_{\pm 0.622}$	$-114.751_{\pm 0.238}$	$-111.355_{\pm 1.177}$
CRAFT	$-594.795_{\pm 0.411}$	$-73.793_{\pm 0.015}$	$-95.737_{\pm 1.067}$	$0.886_{\pm 0.053}$	$-112.386_{\pm 0.182}$	$-115.618_{\pm 1.316}$
FAB	$\mathbf{-585.102_{\pm 0.001}}$	$\mathbf{-73.418_{\pm 0.002}}$	$-78.287_{\pm 0.835}$	$1.031_{\pm 0.010}$	$-111.678_{\pm 0.003}$	$-108.593_{\pm 0.008}$

Table 2: Evidence lower bound (ELBO) values for various real-world benchmark problems, averaged across four seeds. The best overall results are highlighted in bold, with category-specific best results underlined. Blue and green shading indicate that the method uses learned Gaussian (GP) and Gaussian mixture priors (GMP), respectively. Red shading indicate competing state-of-the-art methods.

consistently achieves tighter ELBO values compared to fixed priors, with GMP yielding further improvements over GP. Furthermore, Figure 3 illustrates both qualitatively and quantitatively that GMP effectively combines the strengths of Gaussian mixture and diffusion models, resulting in significant improvements. Specifically, we observed that the Gaussian components adapt well to the target's support, covering both the neck and opening of the funnel shape. This results in less non-linear dynamics and better target coverage for DIS-GMP compared to using a single Gaussian (DIS-GP). Notably, the combination of DBS and GMP outperforms state-of-the-art methods across the majority of tasks and evaluation metrics.

	Fashion ($d = 784$)			
Method	ELBO ↑	$\Delta \log Z$ ↓	$\mathcal{W}_\gamma^2$ ↓	EMC ↑
GVI	$-73.793_{\pm 0.032}$	$47.868_{\pm 0.767}$	$1590.212_{\pm 0.818}$	$0.000_{\pm 0.000}$
GMVI	$-72.654_{\pm 0.176}$	$45.927_{\pm 0.380}$	$1505.656_{\pm 1.644}$	$0.034_{\pm 0.011}$
GMVI + IMR	$-57.021_{\pm 0.052}$	$30.444_{\pm 0.571}$	$589.881_{\pm 1.374}$	$0.761_{\pm 0.039}$
DIS	$-41.63k_{\pm 35.37}$	$32.65k_{\pm 390.6}$	$17.72k_{\pm 54.21}$	$0.213_{\pm 0.026}$
DIS-GP	$\mathbf{-24.712_{\pm 0.253}}$	$\mathbf{10.581_{\pm 0.496}}$	$1671.411_{\pm 2.394}$	$0.007_{\pm 0.004}$
DIS-GMP	$-38.873_{\pm 0.175}$	$18.056_{\pm 0.508}$	$1703.023_{\pm 3.050}$	$0.012_{\pm 0.021}$
DIS-GMP + IMR	$-62.482_{\pm 2.752}$	$27.645_{\pm 3.118}$	$\mathbf{513.776_{\pm 13.936}}$	$\mathbf{0.780_{\pm 0.089}}$
SMC	$-12.18k_{\pm 134.6}$	$11.74k_{\pm 139.2}$	$6696.287_{\pm 250.4}$	$0.026_{\pm 0.027}$
CRAFT	$-520.47_{\pm 5.531}$	$445.10_{\pm 8.273}$	$1413.303_{\pm 11.20}$	$0.016_{\pm 0.027}$
FAB	$-892.97_{\pm 151.8}$	$350.54_{\pm 599.0}$	$1186.967_{\pm 263.4}$	$0.349_{\pm 0.137}$

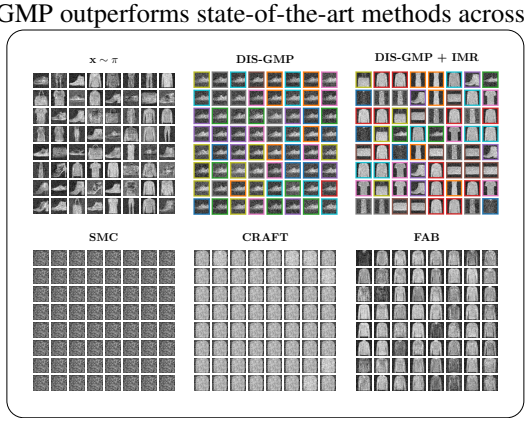

Figure 4: **Left side**: Results for Fashion target, averaged across four seeds. Evaluation criteria include evidence lower bound ELBO, importance-weighted errors for estimating the log-normalizing constant $\Delta \log Z$, and Sinkhorn distance $\mathcal{W}_2^\gamma$. The best overall results are highlighted in bold, with category-specific best results underlined. Arrows (↑, ↓) indicate whether higher or lower values are preferable, respectively. Blue and green shading indicate that the method uses learned Gaussian (GP) and Gaussian mixture priors (GMP), respectively. Orange shading indicates that the method uses iterative model refinement (IMR). Red shading indicate competing state-of-the-art methods. **Right side**: Visualization of the $d = 28 \times 28 = 784$ dimensional Fashion samples. Top left corner visualizes samples from the target distribution. Colored frames indicate samples from different components of the Gaussian mixture.

Ablation Study: Number of Mixture Components K and Diffusion Steps N. We further investigated the effect of varying the number of diffusion steps N and mixture components K on a subset of tasks for DIS. The results, shown in Figure 5, demonstrate consistent improvements in effective sample size (ESS) with increases in both K and N. Additionally, we consistently observed that the combination of a higher number of components and diffusion steps yields the best overall performance. These trends hold across other metrics, as further detailed in Appendix D.

Iterative Model Refinement (IMR). Lastly, we investigated the impact of IMR, as detailed in Section 5, using DIS. For this analysis, we focused on the multi-modal Fashion target, which necessitates exploration in a high-dimensional space ($d = 784$). In addition to the performance criteria outlined in Section 6, we quantify how many of the modes the model discovered via the *entropic mode coverage (EMC)* introduced by Blessing et al. (2024). EMC evaluates the mode coverage of a sampler by leveraging prior knowledge of the target density. It holds that EMC $\in [0, 1]$ where EMC $= 1$ indicates that the model achieves uniform coverage over all modes whereas EMC $= 0$ indicates that the model only produces samples from a single mode. We employed the Metropolis-adjusted Langevin algorithm (MALA) (Cheng et al., 2018) to generate a set of candidate samples, noting that the computational cost of this process is comparable to a single gradient step in most diffusion-based sampling methods. Additional details are provided in Appendix C.2. We iteratively increased the number of components to $K = 10$, utilizing $N = 128$ diffusion steps throughout. Figure 4 presents our findings, demonstrating that the absence of IMR leads to mode collapse across all methods, as evidenced by high Sinkhorn distance values. The qualitative results highlight the role of candidate samples in facilitating mode discovery. Notably, the color-coding of DIS-GMP + IMR illustrates that each mixture component concentrates on a distinct mode, validating the effectiveness of the initialization heuristic proposed in Eq. 22 in balancing exploration and exploitation. This finding is also quantitatively reflected by the high EMC and low Sinkhorn distance values. In contrast, the ELBO and $\Delta \log Z$ values are slightly worse when using GMPs and IMR. This is attributed to the fact that these performance criteria are not well-suited for quantifying the model performance for multi-modal targets and tend to favor models that fit a single mode perfectly (Blessing et al., 2024). Moreover, with higher K, the diffusion model has to learn more complex control functions, as it needs to operate over the support of the entire Gaussian Mixture Model (GMM) rather than a single Gaussian. This added complexity can introduce more opportunities for approximation errors, which may negatively impact ELBO and $\Delta \log Z$ values compared to using a single learnable Gaussian. Nevertheless, the resulting samples from DIS-GMP are closer to the target distribution in terms of optimal transport (as indicated by the Sinkhorn distance). Importantly, these errors remain significantly smaller than those observed with non-learnable priors.

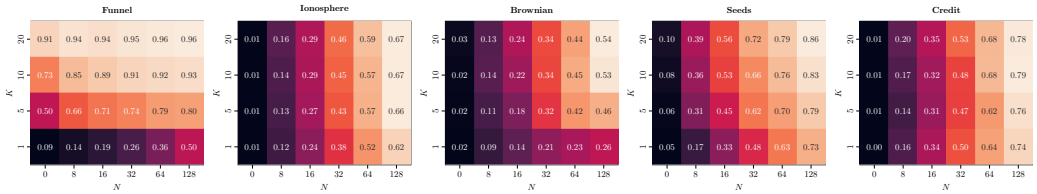

Figure 5: Effective sample size (ESS) of DIS-GMP for various real-world benchmark problems, averaged across four seeds. Here, N denotes the number of discretization steps and K the number of components in den Gaussian mixture.

7 Conclusion and Future Work

In this paper, we propose a novel approach for improving diffusion-based sampling techniques by introducing end-to-end learnable Gaussian Mixture Priors (GMPs). Our method addresses key challenges in diffusion models—namely, non-linear drifts, mode collapse, and poor exploration—by providing more expressive and adaptable priors compared to the conventional Gaussian priors. We conducted comprehensive experiments on both synthetic and real-world datasets, which consistently demonstrated the superior performance of our proposed method. The results underscore the effectiveness of GMPs in overcoming the limitations of traditional diffusion models while requiring little to no hyperparameter tuning. Furthermore, we developed a novel strategy for iterative model refinement, which involves progressively adding components to the mixture during training, and demonstrated its effectiveness on a challenging high-dimensional problem.

A promising direction for future research is the improvement of the iterative model refinement strategy. While we showed that progressively increasing the number of components in the Gaussian mixture improves performance, optimizing the selection criteria for adding new components, generating better candidate samples, or dynamically adjusting the number of components during training, could lead to further gains in efficiency and accuracy.

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A PROOFS

A.1 PROOF OF PROPOSITION 1

We will use the Fokker-Planck equation (FPE) and show that the given stationary distribution satisfies it when the time derivative is set to zero:

First, recall the FPE for the probability density $p(\mathbf{x}, t)$ of a process described by the stochastic differential equation (SDE)

$$\mathrm{d}\mathbf{x}_t = -f(\mathbf{x}_t)\mathrm{d}t + \sigma \mathrm{d}\mathbf{w}_t \tag{23}$$

is given as

$$\frac{\partial p(\mathbf{x}, t)}{\partial t} = \nabla \cdot [f(\mathbf{x})p(\mathbf{x}, t)] + \frac{\sigma^2}{2}\nabla^2 p(\mathbf{x}, t). \tag{24}$$

For the stationary distribution $p_s(\mathbf{x})$, we set $\frac{\partial p(\mathbf{x},t)}{\partial t} = 0$:

$$0 = \nabla \cdot [f(\mathbf{x})p_s(\mathbf{x})] + \frac{\sigma^2}{2}\nabla^2 p_s(\mathbf{x}) \tag{25}$$

Next, recall the proposed stationary distribution:

$$p_s(\mathbf{x}) \propto \exp\left(-\frac{2}{\sigma^2}\int f(\mathbf{x})\mathrm{d}\mathbf{x}\right) \tag{26}$$

Next, we verify that this satisfies stationary FPE (Eq. 25). First, let's compute the gradient and Laplacian of $p_s(\mathbf{x})$:

$$\nabla p_s(\mathbf{x}) = p_s(\mathbf{x}) \cdot \left(-\frac{2}{\sigma^2}\right) f(\mathbf{x}) \tag{27}$$

$$\nabla^2 p_s(\mathbf{x}) = \nabla \cdot [p_s(\mathbf{x}) \cdot \left(-\frac{2}{\sigma^2}\right) f(\mathbf{x})] \tag{28}$$

$$= p_s(\mathbf{x}) \cdot \left(-\frac{2}{\sigma^2}\right)^2 [f(\mathbf{x})]^2 + p_s(\mathbf{x}) \cdot \left(-\frac{2}{\sigma^2}\right) \nabla \cdot f(\mathbf{x}) \tag{29}$$

Finally, we substitute these into the left side of Eq. 25, that is,

$$\nabla \cdot [f(\mathbf{x})p_s(\mathbf{x})] + \frac{\sigma^2}{2}\nabla^2 p_s(\mathbf{x}) \tag{30}$$

$$= \nabla \cdot [f(\mathbf{x})p_s(\mathbf{x})] + \frac{\sigma^2}{2}\left[p_s(\mathbf{x}) \cdot \left(-\frac{2}{\sigma^2}\right)^2 [f(\mathbf{x})]^2 + p_s(\mathbf{x}) \cdot \left(-\frac{2}{\sigma^2}\right) \nabla \cdot f(\mathbf{x})\right] \tag{31}$$

$$= p_s(\mathbf{x})\nabla \cdot f(\mathbf{x}) + f(\mathbf{x})\nabla p_s(\mathbf{x}) + p_s(\mathbf{x})\left[-\frac{2}{\sigma^2}\right][f(\mathbf{x})]^2 - p_s(\mathbf{x})\nabla \cdot f(\mathbf{x}) \tag{32}$$

$$= p_s(\mathbf{x})\nabla \cdot f(\mathbf{x}) + f(\mathbf{x})p_s(\mathbf{x})\left(-\frac{2}{\sigma^2}\right) f(\mathbf{x}) + p_s(\mathbf{x})\left[-\frac{2}{\sigma^2}\right][f(\mathbf{x})]^2 - p_s(\mathbf{x})\nabla \cdot f(\mathbf{x}) \tag{33}$$

$$= 0, \tag{34}$$

which yields the desired result. □

B ADDITIONAL DETAILS FOR DIFFUSION-BASED SAMPLER

Pseudocode: We additionally provide pseudocode in Algorithm 1 for a generic diffusion sampler with learnable prior p_0^ϕ. For clarity, we present an update step for a single sample. In practice, however, one would use mini-batches for these updates.

Special Cases of X-GMP: Consider the generic (extended) ELBO for X-GMP, that is,

$$\mathcal{L}_{\text{GMP}}(\theta, \gamma, \phi, \delta t) = \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{P}^{\theta,\phi,\delta t}}\left[\log \frac{\rho(\mathbf{x}_N)}{\sum_{k=1}^K \alpha_k p_0^{\phi_k}(\mathbf{x}_0)} + \sum_{n=1}^N \log \frac{B_{n-1}^{\gamma,\phi,\delta t}(\mathbf{x}_{n-1}|\mathbf{x}_n)}{F_n^{\theta,\phi,\delta t}(\mathbf{x}_n|\mathbf{x}_{n-1})}\right], \tag{35}$$

with $p_0^{\phi_k}(\mathbf{x}_0) = \mathcal{N}(\mathbf{x}_0|\mu_k, \Sigma_k)$. We obtain the following special cases:

Algorithm 1 Training of diffusion sampler with learnable prior

Require:
- control functions u_θ, v_γ with initial parameters θ_0, γ_0
- prior distribution p_0^ϕ with initial parameters ϕ_0
- initial step size δt_0
- number of gradient steps G, number of diffusion steps N, step size η

$\Theta_0 = \{\theta_0, \gamma_0, \phi_0, \delta t_0\}$
for $i \leftarrow 0, \dots, G-1$ **do**
  $\mathbf{x}_0 \leftarrow g(\xi, \phi_i), \quad \xi \sim p(\cdot)$ ▷ sample p_i^ϕ via reparameterization (batched in practice)
  $\mathcal{L} \leftarrow \log p^{\phi_i}(\mathbf{x}_0)$
  for $n \leftarrow 0, \dots, N-1$ **do**
    $\mathbf{x}_{n+1} = \mathbf{x}_n + \left[f(\mathbf{x}_n, n) + \sigma u^{\theta_i}(\mathbf{x}_n, n)\right] \delta t_i + \sigma\sqrt{2\delta t_i}\epsilon_n$
    $\mathcal{L} \leftarrow \mathcal{L} + \log F_{n+1}^{\theta_i,\phi_i,\delta t_i}(\mathbf{x}_{n+1}|\mathbf{x}_n) - \log B_n^{\gamma_i,\phi_i,\delta t_i}(\mathbf{x}_n|\mathbf{x}_{n+1})$
  $\mathcal{L} \leftarrow \mathcal{L} - \log \rho(\mathbf{x}_N)$
  $\Theta_{i+1} \leftarrow \Theta_i + \eta \nabla_\Theta \mathcal{L}$ ▷ maximize (extended) ELBO
return optimized parameters Θ_G

- **GVI ($K = 1, N = 0$):** For a single Gaussian mixture component and zero diffusion steps, Equation (35) reduces to the marginal ELBO objective in Equation (9) for a Gaussian distribution, that is,

$$\mathcal{L}_{\text{GVI}}(\phi) = \mathbb{E}_{\mathbf{x}_0 \sim p_0^\phi}\left[\log \frac{\rho(\mathbf{x}_0)}{p_0^\phi(\mathbf{x}_0)}\right]. \tag{36}$$

- **GVI ($K > 1, N = 0$):** Similarly, if we have zero diffusion steps, but multiple Gaussian mixture components we obtain the marginal ELBO for Gaussian mixture models, i.e.,

$$\mathcal{L}_{\text{GMVI}}(\phi) = \mathbb{E}_{\mathbf{x}_0 \sim p_0^\phi}\left[\log \frac{\rho(\mathbf{x}_0)}{\sum_{k=1}^K \alpha_k p_0^{\phi_k}(\mathbf{x}_0)}\right]. \tag{37}$$

  Please note that there are more sophisticated methods to train Gaussian mixture models for VI, see Arenz et al. (2018; 2022).

- **X-GP ($K = 1, N > 0$):** For a single mixture component and multiple diffusion steps, we obtain the objective for X-GP, i.e., for a diffusion-model with learned Gaussian prior, given by

$$\mathcal{L}_{\text{GP}}(\theta, \gamma, \phi, \delta t) = \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{P}^{\theta,\phi,\delta t}}\left[\log \frac{\rho(\mathbf{x}_N)}{p_0^\phi(\mathbf{x}_0)} + \sum_{n=1}^N \log \frac{B_{n-1}^{\gamma,\phi,\delta t}(\mathbf{x}_{n-1}|\mathbf{x}_n)}{F_n^{\theta,\phi,\delta t}(\mathbf{x}_n|\mathbf{x}_{n-1})}\right]. \tag{38}$$

- **X-GMP ($K > 1, N > 0$):** Having multiple multiple mixture components K and diffusion steps N results in the full X-GMP objective, as in Equation (35).

Forward and Backward Transitions We provide further information about the diffusion-based sampling methods considered in this work in Table 3. Specifically, we provide expressions for the forward and backward transitions.

C Experimental Details

C.1 Benchmarking Targets

This section introduces the target densities considered in our experiments. Please note that the majority of tasks are taken from the recent benchmark study from Blessing et al. (2024). For convenience, we provide a brief explanation of the target densities.

Bayesian Logistic Regression: We evaluate a Bayesian logistic regression model on four standardized binary classification datasets:

Method	$F_{n+1}^{\theta,\phi,\Delta}(\mathbf{x}_{n+1}\|\mathbf{x}_n)$	$B_{n-1}^{\gamma,\phi,\Delta}(\mathbf{x}_{n-1}\|\mathbf{x}_n)$
DIS	$\mathcal{N}\left(\mathbf{x}_{n+1}\|\mathbf{x}_n + \left[-\sigma^2\nabla\log p_0^\phi(\mathbf{x}_n) + \sigma u^\theta(\mathbf{x}_n,n)\right]\delta t, 2\sigma^2\delta t\mathrm{I}\right)$	$\mathcal{N}\left(\mathbf{x}_{n-1}\|\mathbf{x}_n + \sigma^2\nabla\log p_0^\phi(\mathbf{x}_n)\delta t, 2\sigma^2\delta t\mathrm{I}\right)$
MCD	$\mathcal{N}\left(\mathbf{x}_{n+1}\|\mathbf{x}_n + \sigma^2\nabla_{\mathbf{x}}\log\pi_n^\phi(\mathbf{x}_n)\delta t, 2\sigma^2\delta t\mathrm{I}\right)$	$\mathcal{N}\left(\mathbf{x}_{n-1}\|\mathbf{x}_n - \left[\sigma^2\nabla_{\mathbf{x}}\log\pi_n^\phi(\mathbf{x}_n) - \sigma v^\gamma(\mathbf{x}_n,n)\right]\delta t, 2\sigma^2\delta t\mathrm{I}\right)$
CMCD	$\mathcal{N}\left(\mathbf{x}_{n+1}\|\mathbf{x}_n + \left[\sigma^2\nabla_{\mathbf{x}}\log\pi_n^\phi(\mathbf{x}_n) + \sigma u^\theta(\mathbf{x}_n,n)\right]\delta t, 2\sigma^2\delta t\mathrm{I}\right)$	$\mathcal{N}\left(\mathbf{x}_{n-1}\|\mathbf{x}_n - \left[\sigma^2\nabla_{\mathbf{x}}\log\pi_n^\phi(\mathbf{x}_n) - \sigma u^\theta(\mathbf{x}_n,n)\right]\delta t, 2\sigma^2\delta t\mathrm{I}\right)$
DBS	$\mathcal{N}\left(\mathbf{x}_{n+1}\|\mathbf{x}_n + \left[f(\mathbf{x}_n,n) + \sigma u^\theta(\mathbf{x}_n,n)\right]\delta t, 2\sigma^2\delta t\mathrm{I}\right)$	$\mathcal{N}\left(\mathbf{x}_{n-1}\|\mathbf{x}_n - \left[f(\mathbf{x}_n,n) - \sigma v^\gamma(\mathbf{x}_n,n)\right]\delta t, 2\sigma^2\delta t\mathrm{I}\right)$

Table 3: Comparison of different forward and backward transitions $F^{\theta,\phi,\delta t}$, and $B^{\gamma,\phi,\delta t}$, respectively, for diffusion-based sampling methods based on f, π_n^ϕ, p_0^ϕ, u^θ and v^γ as defined in the text.

- **Ionosphere** ($d = 35$, 351 (x_i, y_i) pairs)
- **Sonar** ($d = 61$, 208 (x_i, y_i) pairs)
- **German Credit** ($d = 25$, 1000 (x_i, y_i) pairs)
- **Breast Cancer** ($d = 31$, 569 (x_i, y_i) pairs)

The model assumes:

$$\omega \sim \mathcal{N}(0, \sigma_\omega^2 I),$$
$$y_i \sim \text{Bernoulli}(\text{sigmoid}(\omega^\top x_i)),$$

where features are standardized for linear logistic regression. Here, we perform inference over the parameters ω of the (linear) logistic regression model. In Blessing et al. (2024), the authors used an uninformative prior for the parameters of the Bayesian logistic regression models for the *Credit* and *Cancer* tasks, which frequently caused numerical instabilities. To maintain the challenge of the tasks while ensuring stability, we opted for a Gaussian prior with zero mean and variance of $\sigma_\omega^2 = 100$.

Random Effect Regression: We apply random effect regression to the **Seeds** dataset ($d = 26$):

$$\begin{aligned}
&\tau \sim \text{Gamma}(0.01, 0.01),\\
&a_0, a_1, a_2, a_{12} \sim \mathcal{N}(0, 10),\\
&b_i \sim \mathcal{N}(0, \frac{1}{\sqrt{\tau}}), \quad i = 1, \ldots, 21,\\
&\text{logits}_i = a_0 + a_1 x_i + a_2 y_i + a_{12} x_i y_i + b_1,\\
&r_i \sim \text{Binomial}(\text{logits}_i, N_i),
\end{aligned}$$

with inference conducted over model parameters given observed data.

Time Series Models: For time series analysis, we use the **Brownian** model ($d = 32$):

$$\begin{aligned}
\alpha_{\text{inn}} &\sim \text{LogNormal}(0, 2),\\
\alpha_{\text{obs}} &\sim \text{LogNormal}(0, 2),\\
x_1 &\sim \mathcal{N}(0, \alpha_{\text{inn}}),\\
x_i &\sim \mathcal{N}(x_{i-1}, \alpha_{\text{inn}}), \quad i = 2, \ldots, 20,\\
y_i &\sim \mathcal{N}(x_i, \alpha_{\text{obs}}), \quad i = 1, \ldots, 30,
\end{aligned}$$

with inference focusing on parameters $\alpha_{\text{inn}}, \alpha_{\text{obs}}$, and latent states $\{x_i\}_{i=1}^{30}$.

Funnel: ($d = 10$), a funnel-shaped distribution defined by:

$$\pi(x) = \mathcal{N}(x_1; 0, \sigma_f^2)\mathcal{N}(x_{2:10}; 0, \exp(x_1)I),$$

with $\sigma_f^2 = 9$.

Fashion and Digits. MNIST variants (**DIGITS**) and Fashion MNIST (**Fashion**) datasets using NICE (Dinh et al., 2014) to train normalizing flows, with resolutions 14×14 and DIGITS and 28×28 for Fashion.

C.2 Diffusion-based Methods: Details and Tuning

General setting: All experiments are conducted using the Jax library (Bradbury et al., 2021). Our default experimental setup, unless specified otherwise, is as follows: We use a batch size of 2000 (halved if memory-constrained) and train for $140k$ gradient steps to ensure approximate convergence. We use the Adam optimizer (Kingma & Ba, 2014), gradient clipping with a value of 1, and a learning rate scheduler that starts at 8×10^{-3} and uses a cosine decay starting at 60k gradient steps. We utilized 128 discretization steps and the Euler-Maruyama method for integration. The control functions u^θ and v^γ were parameterized as two-layer neural networks with 128 neurons. For DBS, we set the drift to $f = \sigma^2 \nabla \log \pi$.

Unlike Zhang & Chen (2021), we did not include the gradient of the target density in the network architecture. Inspired by Nichol & Dhariwal (2021), we applied a cosine-square scheduler for the discretization step size: $\delta t = a \cos^2\left(\frac{\pi}{2}\frac{n}{N}\right)$, where $a : [0, \infty) \to (0, \infty)$ is learned for all methods. We enforced non-negativity of a via an element-wise softplus transformation. The diffusion coefficient σ was set to 1 for all experiments. Furthermore, we set the initial a to 0.1 for all experiments except Brownian, where we set 0.01. We did not perform any hyperparameter tuning since most parameters are learned end-to-end.

Gaussian Priors (GP) and Gaussian Mixture Priors (GMP): We learn diagonal Gaussian priors and ensure positive definiteness with an element-wise softplus transformation. We use a separate learning rate of 10^{-2} for all experiments to allow for quick adaptation of the Gaussian components. Furthermore, the mean was initialized at 0 and the initial covariance matrix was set to the identity. The individual components in the Gaussian mixture follow the setup of Gaussian priors. The mixture weights are uniformly initialized and fixed during training.

Iterative Model Refinement (IMR): For IMR, we add a new component after 500 training iterations starting with a single component. The initial means were selected with the heuristic presented in Equation (22). The variance of the newly added components was set to be 1. The candidate sample set was generated using the Metropolis Adjusted Langevin Algorithm (MALA) (Cheng et al., 2018). For that, we used 2000 random samples from a Gaussian with zero mean and variance 5, which roughly covers the support of the *Fashion* target. Please note that competing methods also use this prior knowledge for initialization of the prior, see Table 4. We use 128 steps steps, that is,

$$\mathbf{x}_{i+1} = \mathbf{x}_i + \tilde{\sigma}^2 \nabla \log \pi(\mathbf{x}_i)\delta t + \tilde{\sigma}\sqrt{2\delta t}\epsilon, \quad \epsilon \sim \mathcal{N}(\cdot|0, I) \tag{39}$$

with $\tilde{\sigma} = 5$ and an additional Metropolis adjustment step. Here, $\tilde{\sigma}$ was chosen such that the final set of samples yields high target log-likelihoods $\log \rho(\mathbf{x})$. The final samples are used as candidate set. We note that this procedure brings the new components close to different modes in the target distribution and therefore facilitates exploration. Moreover, the computation of such a candidate set is very cheap, i.e., the equivalent of a single gradient step for e.g. MCD or CMCD.

C.3 Competing Methods: Details and Tuning

The results for competing methods presented in this work are primarily drawn from Blessing et al. (2024), where hyperparameters were carefully optimized. For convenience, we repeat the details. Since our experimental setup differs for the *Credit* and *Cancer* tasks (detailed in Section C.1), we adhered to the tuning recommendations provided by Blessing et al. (2024). Details about hyperparameters can be found in Table 4.

Sequential Monte Carlo (SMC) and Continual Repeated Annealed Flow Transport (CRAFT): The Sequential Monte Carlo (SMC) approach was implemented with 2000 particles and 128 annealing steps, matching the number of sequential steps used in diffusion-based sampling methods. Resampling was performed with a threshold of 0.3, and one Hamiltonian Monte Carlo (HMC) step was applied per temperature, using 5 leapfrog steps. The HMC step size was tuned according to Table 4, with different step sizes based on the annealing parameter β_t. Additionally, the scale of the initial proposal distribution was tuned. As CRAFT builds on the SMC framework, it used the same SMC specifications, incorporating diagonal affine flows (Papamakarios et al., 2021) as transition models.

Methods / Parameters	Grid	Funnel	Fashion	Credit	Cancer	Brownian	Sonar	Seeds	Ionosphere
SMC									
Initial Scale	$\{0.1, 1, 10\}$	1	$5^\dagger$	0.1	1	1	1	1	1
HMC stepsize ($\beta \leq 0.5$)	$\{0.005, 0.001, 0.01, 0.05, 0.1, 0.2\}$	0.001	0.2	0.01	0.01	0.001	0.05	0.2	0.2
HMC stepsize ($\beta > 0.5$)	$\{0.005, 0.001, 0.01, 0.05, 0.1, 0.2\}$	0.1	0.2	0.005	0.005	0.05	0.001	0.05	0.2
CRAFT									
Initial Scale	$\{0.1, 1, 10\}$	1	$5^\dagger$	1	1	1	1	0.1	0.1
Learning Rate	$\{10^{-3}, 10^{-4}, 5 \times 10^{-4}, 10^{-5}\}$	10^{-3}	10^{-4}	5×10^{-4}	5×10^{-4}	10^{-3}	10^{-3}	10^{-3}	10^{-3}
FAB									
Initial Scale	$\{0.1, 1, 10\}$	1	$5^\dagger$	1	1	1	0.1	0.1	1
Learning Rate	$\{10^{-3}, 10^{-4}, 5 \times 10^{-4}, 10^{-5}\}$	10^{-4}	10^{-3}	10^{-4}	10^{-3}	10^{-3}	10^{-3}	10^{-4}	10^{-3}

Table 4: Hyperparameter selection for all different sampling algorithms. The 'Grid' column indicates the values over which we performed a grid search. The values in the column which are marked with experiment names indicate which values were chosen for the reported results. The values for parameters indicated with † are set by using prior knowledge about the task.

Flow Annealed Importance Sampling Bootstrap (FAB): Automatic step size tuning for the SMC sampler was applied on top of the normalizing flow (Papamakarios et al., 2021). The flow architecture utilized RealNVP (Dinh et al., 2016), with an 8-layer MLP serving as the conditioner. FAB's replay buffer was employed to accelerate computations. The learning rate and base distribution scale were adjusted for target specificity as outlined in Table 4. A batch size of 2000 was used, and FAB was trained until reaching approximate convergence, which was sufficient to achieve approximate convergence.

C.4 Evaluation

Evaluation protocol and model selection: We follow the evaluation protocol of prior work (Blessing et al., 2024) and evaluate all performance criteria 100 times during training, using 2000 samples for each evaluation. To smooth out short-term fluctuations and obtain more robust results within a single run, we apply a running average with a window of 5 evaluations. We conduct each experiment using four different random seeds and average the best results of each run.

Performance Criteria: In order to define the performance criteria, we first define the unnormalized (extended) importance weights $\tilde{w}$, that is,

$$\tilde{w} := \frac{\rho(\mathbf{x}_N) \prod_{n=1}^{N} B_{n-1}^{\gamma,\phi,\delta t}(\mathbf{x}_{n-1}|\mathbf{x}_n)}{p_0^{\phi}(\mathbf{x}_0) \prod_{n=1}^{N} F_n^{\theta,\phi,\delta t}(\mathbf{x}_n|\mathbf{x}_{n-1})}. \tag{40}$$

We consider the following following performance criteria:

- **Evidence lower bound (ELBO)**: We compute the (extended) ELBO as

$$\text{ELBO} := \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{P}^{\theta,\phi,\delta t}} [\log \tilde{w}] \approx \frac{1}{m} \sum_{i=1}^{m} \log \tilde{w}^{(i)}. \tag{41}$$

- **Evidence upper bound (EUBO)**: We compute the (extended) EUBO as

$$\text{EUBO} := \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{Q}^{\gamma,\phi,\delta t}} [\log \tilde{w}] \approx \frac{1}{m} \sum_{i=1}^{m} \log \tilde{w}^{(i)}. \tag{42}$$

  Please note that we need samples from the target, i.e., $\mathbf{x}_T \sim \pi$ to compute the expectation in Eq. 42 by simulating the backward process $\overleftarrow{\mathbf{X}}$. Moreover, it is straightforward to see that the EUBO serves as an upper bound on the log normalization constant since

$$D_{\text{KL}}\left(\mathcal{Q}^{\gamma,\phi,\delta t} \| \mathcal{P}^{\theta,\phi,\delta t}\right) = \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{Q}^{\gamma,\phi,\delta t}} [\log \tilde{w}] - \log Z = \text{EUBO} - \log Z \tag{43}$$

  and thus EUBO $\geq \log Z$ due to $D_{\text{KL}}(\cdot\|\cdot) \geq 0$. Since the evidence upper bound is based on the mode-seeking forward KL, it is well suited for quantifying mode-collapse. For further details, see Blessing et al. (2024).

- **Estimation error** $\Delta \log Z$: When having access to the ground truth normalization constant $\log Z$, we can compute the estimation error $\Delta \log Z = |\log Z - \log \widehat{Z}|$ using an importance weighted estimate, that is,

$$\log \widehat{Z} := \log \mathbb{E}_{\mathbf{x}_{0:N} \sim \mathcal{P}^{\theta,\phi,\delta t}} [\tilde{w}] \approx \log \frac{1}{m} \sum_{i=1}^{m} \tilde{w}^{(i)}. \tag{44}$$

- **Effective sample size (ESS):** Moreover, we compute the (normalized) ESS as

$$\text{ESS} := \frac{\left(\sum_{i=1}^{m} \tilde{w}^{(i)}\right)^2}{m \sum_{i=1}^{m} \left(\tilde{w}^{(i)}\right)^2}. \tag{45}$$

- **Sinkhorn distance:** We estimate the Sinkhorn distance $\mathcal{W}_\gamma^2$ (Cuturi, 2013), i.e., an entropy regularized optimal transport distance between a set of samples from the model and target using the Jax `ott` library (Cuturi et al., 2022).

- **Entropic mode coverage (EMC):** EMC evaluates the mode coverage of a sampler by leveraging prior knowledge of the target density. It holds that EMC $\in [0, 1]$ where EMC $= 1$ indicates that the model achieves uniform coverage over all modes whereas EMC $= 0$ indicates that the model only produces samples from a single mode. Please note that EMC does not provide any information about the sample quality. For further details, we refer the interested reader to Blessing et al. (2024).

D Further Numerical Results

Here, we provide further numerical results.

Wallclock time: We further report the wallclock time per gradient step for DIS for a different number of diffusion steps N and mixture components K. The results are shown in Figure 6. For $N \leq 64$, the Gaussian mixture prior barely influences the wallclock time where using $K = 10$ components roughly adds a 20 percent increase. Considering the performance improvements this is a good trade-off. For $N = 128$, Using $K = 10$ roughly results in a 50 percent increase as the likelihood of the prior has to be evaluated in every diffusion step. However, since most diffusion-based methods apart from DIS additionally require evaluating the target density at every step, the relative costs of using GMPs reduce if the target is more expensive to evaluate. We empirically validated this by additionally including a comparison between the wallclock time for DIS and CMCD on the Fashion target in Table 5. In this setting, the relative cost added by the GMP is minor.

	DIS-GMP		CMCD-GMP	
K	ABS. [s]	REL. [%]	ABS. [s]	REL. [%]
1	0.103	-	1.123	-
5	0.128	24.27	1.166	3.82
10	0.155	50.48	1.203	7.12

Table 5: Wallclock time of DIS-GMP and CMCD-GMP for the Fashion target for $N = 128$. Here, K the number of components in den Gaussian mixture, 'abs.' denotes the absolute time per gradient step in seconds, and 'rel.' denotes the relative increase in percent compared to $K = 1$.

Additional results for DIS-GMP: We present further details regarding the ablation study from Section 6. Specifically, we report ELBO values for the real-world benchmark problems in Figure 7 and various metrics for the *Funnel* target in Figure 8. The results are consistent with the results in Figure 5, where the performance improves with a higher number of mixture components K and diffusion steps N.

DIS-GMP on *Digits* target: We additionally investigate the performance of DIS-GMP on the synthetic digits target. The results are reported in Figure 9. Here, we observe that the ELBO get looser when using more mixture components K, while $\Delta \log Z$ stays roughly constant. However, the sample diversity improves significantly as shown quantitatively from the Sinkhorn distance $\mathcal{W}_\gamma^2$ and qualitatively in the Figure on the right-hand side.

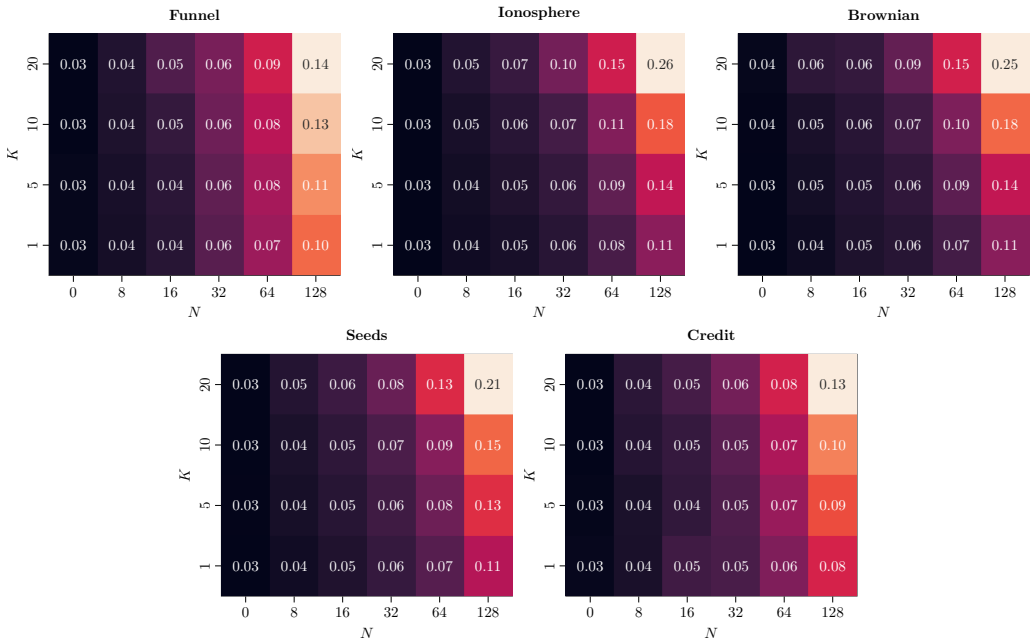


Figure 6: Wallclock time per gradient step of DIS-GMP for various benchmark problems. Here, N denotes the number of discretization steps and K the number of components in den Gaussian mixture.

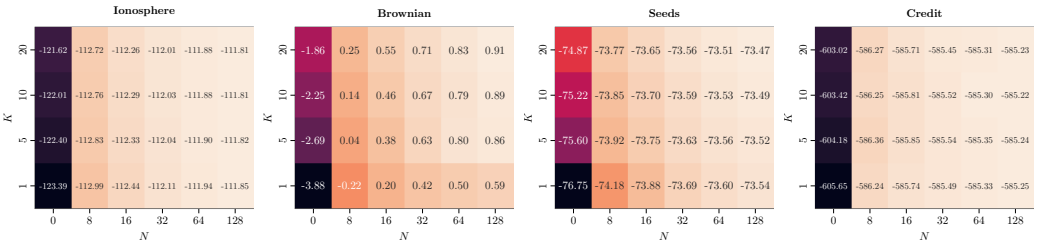


Figure 7: Evidence Lower Bound (ELBO) of DIS-GMP for various real-world benchmark problems, averaged across four seeds. Here, N denotes the number of discretization steps and K the number of components in den Gaussian mixture.

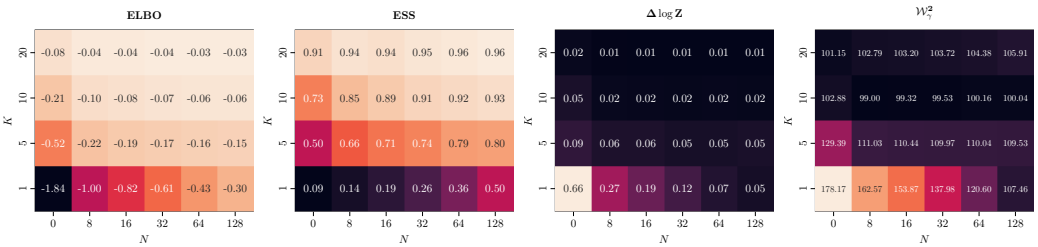
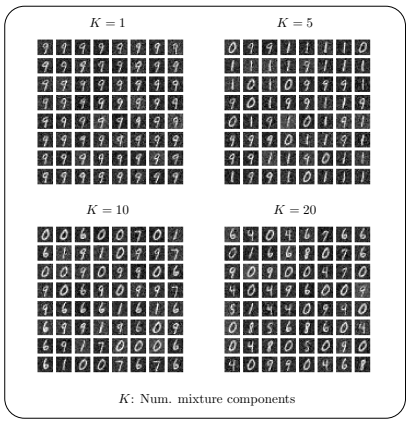


Figure 8: Various performance criteria of DIS-GMP for the Funnel target, averaged across four seeds. Here, N denotes the number of discretization steps and K the number of components in den Gaussian mixture.

	Digits ($d = 196$)		
K	ELBO ↑	$\Delta \log Z$ ↓	$\mathcal{W}_\gamma^2$ ↓
1	$\mathbf{-12.090 \pm 0.050}$	5.269 ± 0.416	197.566 ± 0.340
5	-12.303 ± 0.350	$\mathbf{4.419 \pm 0.316}$	183.241 ± 8.776
10	-13.820 ± 0.831	4.658 ± 0.260	164.827 ± 2.626
20	-15.413 ± 0.317	5.663 ± 0.085	$\mathbf{151.006 \pm 0.640}$



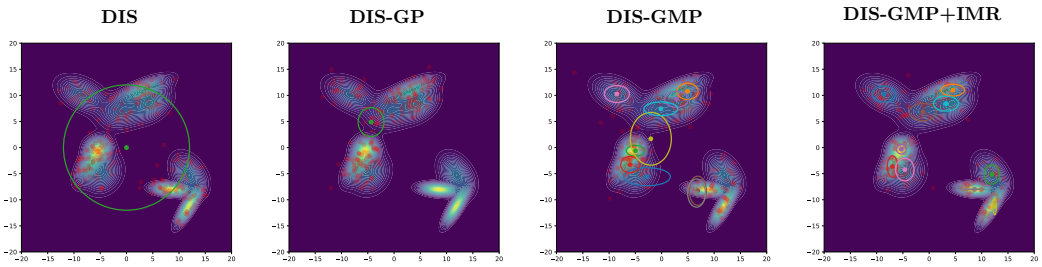


Figure 10: Visualization of a two-dimensional Gaussian mixture target density for different variants of DIS with $N = 128$ diffusion steps and $K = 10$ components for GMP versions. Colored ellipses and circles denote standard deviations and means of the Gaussian components, respectively. Red dots illustrate samples of the learned model.

Ablation on Gaussian Mixture Target : We additionally experiment with using a two-dimensional Gaussian mixture model (GMM) as the target density. The GMM has ten components where the means are uniformly sampled in $[-12, 12]$ and the covariance matrices are sampled from a Wishart distribution. In addition to the performance criteria outlined in Section 6, we quantify the variation of the dynamics over time using the spectral norm of the Jacobian of the learned control, i.e.,

$$S = \mathbb{E}_{\mathbf{x}_{0:T} \sim \mathcal{P}^\theta} \left[\int_0^T \| \frac{\partial \sigma u^\theta(\mathbf{x}, t)}{\partial \mathbf{x}} \|_2 \mathrm{d}t \right]. \tag{46}$$

For DIS we initialized the prior with a standard deviation of 12 such that the prior covers the support of the target. For DIS-GMP, we use $K = 10$ components that are initialized with a standard deviation of 1. We report qualitative and qualitative results in Figure 10 and Figure 11. We find that DIS without learned prior and sufficiently large prior support is able to cover all modes as indicated by EMC ≈ 1. While the sample quality is similar between DIS and GMP counterparts (see $\mathcal{W}_\gamma^2$), plain DIS needs significantly more diffusion steps in order to achieve similar ELBO/ESS values compared to the GMP counterparts which achieve good performance with as few as 8 diffusion steps. The requirement of plain DIS for more discretization steps is additionally reflected in the variation of the dynamics over time S. Lastly, the GP version is not able to cover all modes due to the mode-seeking nature of the reverse KL as indicated by the EMC and $\mathcal{W}_\gamma^2$ values.

Ablation: Influence of the control architecture . We further evaluate the performance using the architecture by Zhang & Chen (2021) which additionally incorporates the score of the target, i.e. $\nabla \log \pi$, into the architecture via

$$u^\theta(\mathbf{x}, t) = f_1^\theta(\mathbf{x}, t) + f_2^\theta(t) \nabla \log \pi(\text{stop_gradient}(\mathbf{x})). \tag{47}$$

where f_1 and f_2 are parameterized function approximatior with parameters θ. Zhang & Chen (2021); Vargas et al. (2023a) found that detaching, that is, using a stop-gradient operator on $\mathbf{x}$ yields superior results due to the simplification of the computational graph. We adopt this change and report the results in Table 6. We find that using the score of the target leads, in the majority of experiments, slightly worse results, with one exception where it yields superior results.

Ablation: Kullback-Leibler vs. Log-Variance divergence . We further compare the KL divergence to the log-variance divergence introduced in Richter et al. (2020) and later extended to diffusion models in Richter et al. (2023). The log-variance divergence is defined as

$$\mathcal{L}(\theta, \phi, \delta t) = \mathbb{V}_{\mathbf{x}_{0:N} \sim \mathcal{R}} \left[\log \frac{\mathcal{Q}^{\gamma, \phi, \delta t}(\mathbf{x}_{0:N})}{\mathcal{P}^{\theta, \phi, \delta t}(\mathbf{x}_{0:N})} \right], \tag{48}$$

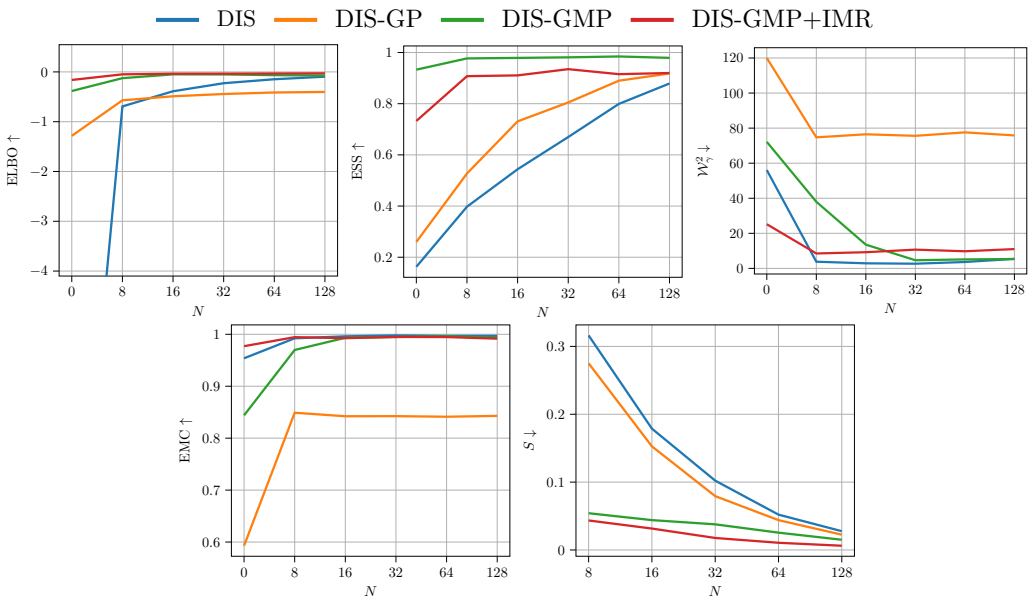


Figure 11: Results for the two-dimensional Gaussian mixture target, averaged across four seeds and reported across different numbers of diffusion steps N for different variants of DIS. Evaluation criteria include evidence lower bound ELBO, importance-weighted errors for estimating the log-normalizing constant $\Delta \log Z$, and Sinkhorn distance $\mathcal{W}_2^\gamma$, entropic mode coverage EMC, and the time-integrated spectral norm of the control S (see Equation (46)).

METHOD	$\nabla \log \pi$	CREDIT	SEEDS	CANCER	BROWNIAN	IONOSPHERE	SONAR
DIS-GP	✗	$-585.247_{\pm 0.009}$	$-73.540_{\pm 0.005}$	$-85.005_{\pm 1.286}$	$0.588_{\pm 0.013}$	$-111.847_{\pm 0.006}$	$-109.280_{\pm 0.024}$
DIS-GP	✓	$-592.262_{\pm 0.794}$	$-73.497_{\pm 0.001}$	$-96.180_{\pm 10.044}$	N/A	$-111.957_{\pm 0.090}$	$-109.473_{\pm 0.143}$
DIS-GMP	✗	$\mathbf{-585.223_{\pm 0.006}}$	$-73.492_{\pm 0.003}$	$\mathbf{-84.061_{\pm 2.117}}$	$\mathbf{0.885_{\pm 0.005}}$	$\mathbf{-111.811_{\pm 0.002}}$	$\mathbf{-109.157_{\pm 0.000}}$
DIS-GMP	✓	$-586.817_{\pm 0.906}$	$\mathbf{-73.475_{\pm 0.002}}$	$-84.732_{\pm 0.466}$	N/A	$-112.108_{\pm 0.002}$	$-109.248_{\pm 0.001}$

Table 6: Evidence lower bound (ELBO) values for various real-world benchmark problems, averaged across four seeds. Here, $\nabla \log \pi$ indicates if the model architecture uses target score as described in Equation (47). The best overall results are highlighted in bold, with category-specific best results underlined. Blue and green shading indicate that the method uses learned Gaussian (GP) and Gaussian mixture priors (GMP), respectively.

where $\mathcal{R}$ describes a reference process, e.g. Equation (2a) where u^θ is replaced with an arbitrary control. In practice, one typically uses the generative process $\mathcal{P}^{\theta,\phi,\delta t}$ with an additional stop gradient operator on the parameters (Richter et al., 2023). Not computing the expectations with respect to samples from the generative process significantly reduces memory consumption and does not require the prior distribution to be amendable to the reparameterization trick. The results are reported in Table 7 and follow the same experimental setting as outlined in the main part of the paper. We find that the KL divergence typically performs better than the log-variance divergence. Most significantly, the log-variance divergence seems to be numerically unstable for the *Credit* target.

Comparison to long-run Sequential Monte Carlo : We additionally compare diffusion samplers with a learned Gaussian mixture prior to a Sequential Monte Carlo with a high number of discretization steps N. The results are shown in Table 8 and Table 9. While long-run SMC significantly increases ELBO values, GMP-based diffusion sampler yield superior results in most experiments. Moreover, the results on the *Fashion* target indicate that more discretization steps yield better ELBO, $\Delta \log Z$ and Sinkorn distances, but are not able to prevent mode collapse as indicated by the low EMC values.

METHOD	DIV.	CREDIT	SEEDS	CANCER	BROWNIAN	IONOSPHERE	SONAR
DIS	KL	$-589.636_{\pm 0.757}$	$-74.400_{\pm 0.007}$	$-86.592_{\pm 2.107}$	$-3.503_{\pm 0.019}$	$-112.525_{\pm 0.008}$	$-110.153_{\pm 0.022}$
DIS	LV	$-5170.845_{\pm 5.627}$	$-74.654_{\pm 0.022}$	$-88.379_{\pm 1.491}$	$-5.682_{\pm 0.303}$	$-112.609_{\pm 0.053}$	$-110.622_{\pm 0.071}$
DIS-GP	KL	$-585.247_{\pm 0.009}$	$-73.540_{\pm 0.005}$	$-85.005_{\pm 1.286}$	$0.588_{\pm 0.013}$	$-111.847_{\pm 0.006}$	$-109.280_{\pm 0.024}$
DIS-GP	LV	$-5163.451_{\pm 3.296}$	$-73.703_{\pm 0.177}$	$-549.071_{\pm 466.902}$	$0.729_{\pm 0.004}$	$-111.839_{\pm 0.006}$	$-109.498_{\pm 0.005}$
DIS-GMP	KL	$-585.223_{\pm 0.006}$	$-73.492_{\pm 0.003}$	$-84.061_{\pm 2.117}$	$0.885_{\pm 0.005}$	$-111.811_{\pm 0.002}$	$-109.157_{\pm 0.000}$
DIS-GMP	LV	$-5152.728_{\pm 18.004}$	$-73.777_{\pm 0.007}$	$-86.456_{\pm 0.557}$	$0.722_{\pm 0.005}$	$-111.844_{\pm 0.000}$	$-109.443_{\pm 0.000}$

Table 7: Evidence lower bound (ELBO) values for various real-world benchmark problems, averaged across four seeds. Here, 'Div.' indicates if the model is trained using the Kullback-Leibler (KL) or log-variance (LV) divergence. The best overall results are highlighted in bold, with category-specific best results underlined. Blue and green shading indicate that the method uses learned Gaussian (GP) and Gaussian mixture priors (GMP), respectively.

METHOD	N	CREDIT	SEEDS	CANCER	BROWNIAN	IONOSPHERE	SONAR
MCD-GMP	128	$-585.276_{\pm 0.013}$	$-73.461_{\pm 0.004}$	$-88.562_{\pm 0.243}$	$0.993_{\pm 0.003}$	$-111.827_{\pm 0.007}$	$-109.197_{\pm 0.004}$
CMCD-GMP	128	$-585.162_{\pm 0.002}$	$-73.429_{\pm 0.002}$	$-78.402_{\pm 0.037}$	$1.087_{\pm 0.001}$	$-111.682_{\pm 0.000}$	$-108.634_{\pm 0.000}$
DIS-GMP	128	$-585.223_{\pm 0.006}$	$-73.492_{\pm 0.003}$	$-84.061_{\pm 2.117}$	$0.885_{\pm 0.005}$	$-111.811_{\pm 0.002}$	$-109.157_{\pm 0.000}$
DBS-GMP	128	$\mathbf{-585.148_{\pm 0.002}}$	$\mathbf{-73.418_{\pm 0.001}}$	$\mathbf{-78.160_{\pm 0.063}}$	$\mathbf{1.118_{\pm 0.002}}$	$\mathbf{-111.657_{\pm 0.002}}$	$-108.548_{\pm 0.000}$
SMC	128	$-698.403_{\pm 4.146}$	$-74.699_{\pm 0.100}$	$-194.059_{\pm 0.613}$	$-1.874_{\pm 0.622}$	$-114.751_{\pm 0.238}$	$-111.355_{\pm 1.177}$
	256	$-708.185_{\pm 14.225}$	$-73.972_{\pm 0.034}$	$-140.757_{\pm 7.041}$	$-0.360_{\pm 0.136}$	$-113.110_{\pm 0.046}$	$-109.822_{\pm 0.630}$
	512	$-686.335_{\pm 18.333}$	$-73.667_{\pm 0.015}$	$-137.028_{\pm 2.336}$	$0.414_{\pm 0.048}$	$-112.353_{\pm 0.036}$	$-109.197_{\pm 0.420}$
	1024	$-690.011_{\pm 12.879}$	$-73.532_{\pm 0.038}$	$-128.809_{\pm 6.046}$	$0.786_{\pm 0.047}$	$-111.962_{\pm 0.018}$	$-108.291_{\pm 0.325}$
	2048	$-672.602_{\pm 15.229}$	$-73.496_{\pm 0.017}$	$-128.376_{\pm 3.504}$	$0.992_{\pm 0.036}$	$-111.785_{\pm 0.022}$	$\mathbf{-108.261_{\pm 0.565}}$
	4096	$-665.973_{\pm 19.849}$	$-73.438_{\pm 0.004}$	$-121.950_{\pm 3.315}$	$1.088_{\pm 0.029}$	$-111.692_{\pm 0.013}$	$-108.736_{\pm 0.227}$

Table 8: Evidence lower bound (ELBO) values for various real-world benchmark problems and different numbers of discretization steps N, averaged across four seeds. The best overall results are highlighted in bold, with category-specific best results underlined. green shading indicate that the method Gaussian mixture priors (GMP).

		FASHION ($d = 784$)			
METHOD	N	ELBO ↑	$\Delta \log Z$ ↓	$\mathcal{W}_\gamma^2$ ↓	EMC ↑
DIS-GMP+IMR	128	$\mathbf{-62.482_{\pm 2.752}}$	$\mathbf{27.645_{\pm 3.118}}$	$\mathbf{513.776_{\pm 13.936}}$	$\mathbf{0.780_{\pm 0.089}}$
SMC	128	$-12181.932_{\pm 134.611}$	$11747.518_{\pm 139.292}$	$6696.287_{\pm 250.4}$	$0.026_{\pm 0.027}$
	256	$-10095.076_{\pm 1076.723}$	$9901.113_{\pm 1078.916}$	$6018.423_{\pm 197.144}$	$0.191_{\pm 0.112}$
	512	$-9340.232_{\pm 803.694}$	$9254.499_{\pm 804.027}$	$5821.422_{\pm 396.492}$	$0.141_{\pm 0.140}$
	1024	$-9229.557_{\pm 742.223}$	$9190.558_{\pm 742.656}$	$5610.511_{\pm 283.885}$	$0.075_{\pm 0.129}$
	2048	$-8472.660_{\pm 281.288}$	$8454.062_{\pm 281.475}$	$5718.030_{\pm 328.909}$	$0.257_{\pm 0.038}$
	4096	$-8399.465_{\pm 153.637}$	$8390.302_{\pm 153.707}$	$5583.099_{\pm 179.370}$	$0.102_{\pm 0.108}$

Table 9: Results for Fashion target, averaged across four seeds and reported across different numbers of discretization steps N. Evaluation criteria include evidence lower bound ELBO, importance-weighted errors for estimating the log-normalizing constant $\Delta \log Z$, and Sinkhorn distance $\mathcal{W}_2^\gamma$ and entropic mode coverage EMC. The best overall results are highlighted in bold, with category-specific best results underlined. Arrows (↑, ↓) indicate whether higher or lower values are preferable, respectively. Orange shading indicates that the method uses iterative model refinement (IMR).

Ablation: Iterations for IMR : We additionally conducted an ablation study which considers different numbers of iterations for the iterative model refinement scheme at which new components are added. The results are reported in Table 10 and indicate that the performance remains stable for different choices of the hyperparameter.

	FASHION ($d = 784$)			
IMR ITER.	ELBO ↑	$\Delta \log Z$ ↓	$\mathcal{W}_\gamma^2$ ↓	EMC ↑
100	$-60.129_{\pm 3.045}$	$26.473_{\pm 3.765}$	$520.483_{\pm 14.923}$	$0.764_{\pm 0.091}$
500	$-62.482_{\pm 2.752}$	$27.645_{\pm 3.118}$	$513.776_{\pm 13.936}$	$0.780_{\pm 0.089}$
1000	$-65.784_{\pm 3.567}$	$32.134_{\pm 4.054}$	$538.145_{\pm 15.678}$	$0.751_{\pm 0.097}$
2000	$-61.478_{\pm 3.321}$	$25.129_{\pm 3.832}$	$505.781_{\pm 14.342}$	$0.785_{\pm 0.094}$

Table 10: Results for Fashion target, averaged across four seeds and reported for different numbers of iterations at which components are added (IMR. iter). Evaluation criteria include evidence lower bound ELBO, importance-weighted errors for estimating the log-normalizing constant $\Delta \log Z$, and Sinkhorn distance $\mathcal{W}_2^\gamma$ and entropic mode coverage EMC. Arrows (↑, ↓) indicate whether higher or lower values are preferable, respectively.