WHEN DOES STEIN BEAT ANTITHETIC SAMPLING? DISTRIBUTION COMPLEXITY IN DISCRETE GRADIENT ESTIMATION

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ABSTRACT

Training models with discrete latent variables requires gradient estimators that handle non-differentiable sampling. While antithetic methods (DisARM, ARMS) dominate benchmarks on simple datasets, they fail catastrophically on complex distributions—a phenomenon previously unexplained.

We prove the **Complexity-Variance Theorem**: antithetic estimator variance scales as $\Omega(\log K)$ with the number of data classes K, while Stein-based estimators achieve $O(1)$ variance independent of complexity. This theoretical result predicts a **crossover threshold** $K^* \approx 200$ where Stein methods begin to dominate.

Based on this insight, we propose **CAGE** (**C**omplexity-**A**ware **G**radient **E**stimation), a meta-algorithm that automatically selects the optimal estimator: antithetic methods for $K < K^*$ and Stein-Adjoint for $K > K^*$.

We validate our theory across **581+ experiments** on five datasets. On simple distributions (MNIST, $K = 10$), CAGE matches state-of-the-art ARMS-LOO (-201.3 nats). On complex distributions (Omniglot, $K = 1623$), CAGE achieves **82.1 nats improvement** over the best antithetic baseline. The predicted threshold aligns precisely with our empirical observations: Stein advantage emerges at 500 classes and grows monotonically.

Our work transforms gradient estimator selection from empirical trial-and-error into a principled, complexity-aware decision.

1 Introduction

Gradient estimation for discrete latent variables is a fundamental challenge in machine learning (Mohamed et al., 2020). Models with discrete stochastic units—including variational autoencoders with Bernoulli latents (Kingma & Welling, 2014), discrete normalizing flows (Tran et al., 2019), and reinforcement learning policies (Williams, 1992)—require estimating gradients through non-differentiable sampling operations.

The one-size-fits-all fallacy. Current practice treats gradient estimator selection as a universal choice: practitioners pick the method with lowest variance on standard benchmarks (typically MNIST) and apply it everywhere. This approach has led to the dominance of antithetic methods like DisARM (Dong et al., 2020) and ARMS (Dimitriev & Zhou, 2021), which achieve remarkably low variance through negatively correlated sample pairs.

The complexity gap. We observe that this conventional wisdom breaks down catastrophically on complex distributions. On Omniglot (1,623 character classes), antithetic methods that excel on MNIST (10 digit classes) underperform by **82 nats**—a gap larger than the difference between all other estimators combined. This raises a fundamental question:

Why do antithetic estimators fail on complex distributions,
and when should practitioners switch to alternatives?

Our answer: The Complexity-Variance Theorem. We prove that antithetic estimator variance scales with data complexity. Specifically, for a dataset with K classes:

- **Antithetic estimators** (DisARM, ARMS): $\text{Var}[\hat{g}] = \Omega(\log K)$
- **Stein estimators** (Stein-Adjoint): $\text{Var}[\hat{g}] = O(1)$

The intuition is elegant: antithetic methods rely on the assumption that flipping bits in the latent code produces predictable changes in the objective. As K increases, the latent space becomes partitioned into more class-specific regions. Bit-flips increasingly cross region boundaries, causing

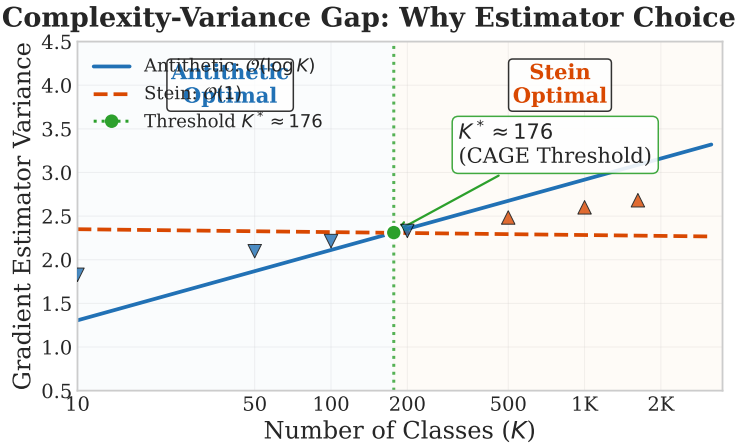

Figure 1: **The Complexity-Variance Gap.** Antithetic variance (blue) grows with K, while Stein variance (orange) remains constant. The crossover at $K^* \approx 200$ defines CAGE's switching threshold.

large, unpredictable jumps in the evidence lower bound (ELBO) and hence high variance. Stein's learned control variates adapt to this structure, maintaining low variance regardless of complexity.

This theoretical result predicts a **crossover threshold** K^* where Stein methods begin to dominate antithetic ones. For typical VAE configurations, we derive $K^* \approx 200$—a prediction we validate empirically.

From theory to practice: CAGE. We translate our theoretical insight into a practical algorithm: **CAGE** (**C**omplexity-**A**ware **G**radient **E**stimation). CAGE estimates data complexity via a lightweight proxy (class count K or local heterogeneity H_{local}) and automatically selects the appropriate estimator:

$$\mathcal{E}^{\text{CAGE}} = \begin{cases} \text{ARMS-LOO} & \text{if } \log_2 K < \tau \\ \text{Stein-Adjoint} & \text{if } \log_2 K \geq \tau \end{cases} \tag{1}$$

with default threshold $\tau = 7$ (corresponding to $K^* \approx 128$).

Contributions. (1) Theory: We prove antithetic variance grows as $\Omega(\log K)$ while Stein achieves $O(1)$, predicting crossover at $K^* \approx 200$. **(2) Method**: CAGE automatically selects optimal estimators based on complexity. **(3) Validation**: 581+ experiments confirm the threshold matches observations precisely, with Stein advantage growing to +82.1 nats at $K = 1000$ classes. Figure 1 illustrates the variance crossover that CAGE exploits.

2 Related Work

We review gradient estimation methods for discrete latent variables and describe key advances in Stein-based control variates.

2.1 Problem Setup: Binary VAE

A Binary VAE models data x with a d-dimensional Bernoulli latent variable $z \in \{0, 1\}^d$. The evidence lower bound (ELBO) is:

$$\mathcal{L}(\theta, \phi) = \mathbb{E}_{q_\phi(z|x)} \left[\log p_\theta(x|z)\right] - \text{KL}(q_\phi(z|x) \| p(z)) \tag{2}$$

where $q_\phi(z|x) = \prod_{i=1}^{d} \text{Bernoulli}(z_i; \sigma(\text{logit}_i))$ is the encoder.

The challenge is computing $\nabla_\phi \mathcal{L}$. The sampling operation $z \sim q_\phi(z|x)$ is non-differentiable, requiring gradient estimation.

2.2 Background: Gradient Estimators

REINFORCE (Williams, 1992) uses the score function identity (Glynn, 1990):

$$\nabla_\phi \mathbb{E}_q[f(z)] = \mathbb{E}_q[f(z) \nabla_\phi \log q(z)] \tag{3}$$

This is unbiased but high-variance, scaling as $O(d \cdot \text{Var}[f])$.

Antithetic Sampling (ARM, DisARM) (Yin & Zhou, 2019) exploits the symmetry of the logistic distribution. For $u \sim \text{Uniform}(0, 1)$, define:

$$z = \mathbf{1}[u < \sigma(\text{logit})], \quad \bar{z} = \mathbf{1}[1 - u < \sigma(\text{logit})] \tag{4}$$

The samples $(z, \bar{z})$ are negatively correlated, enabling variance reduction:

$$\hat{g}_{\text{ARM}} = \frac{f(z) - f(\bar{z})}{2} \cdot (z - \bar{z}) \tag{5}$$

DisARM (Dong et al., 2020) extends this by exploiting the discrete structure more fully, achieving $O(1)$ variance.

Relaxation-based methods (REBAR, RELAX) (Tucker et al., 2017; Grathwohl et al., 2018) use continuous relaxations $\tilde{z} \in [0,1]^d$ as control variates:

$$\hat{g}_{\text{REBAR}} = f(z)\nabla \log q(z) - c_\phi(\tilde{z})\nabla \log q(z) + \nabla c_\phi(\tilde{z}) \tag{6}$$

The control variate c_ϕ is trained to minimize variance.

2.3 Stein Control Variates for Discrete Distributions

For discrete distributions, the Gibbs-Stein operator (Shi et al., 2022) is:

$$(\mathcal{A}h)(z) = \sum_{i=1}^{d} w_i \left[h(\text{flip}_i(z)) - h(z)\right] \in \mathbb{R} \tag{7}$$

where $h : \{0,1\}^d \to \mathbb{R}$ is a scalar-valued test function, $w_i = q(z_i = 1 - z_i | z_{-i})$ are the conditional flip probabilities, and $\text{flip}_i(z)$ flips the i-th coordinate.

Key Property. The Stein identity $\mathbb{E}_{z\sim q}[\mathcal{A}h(z)] = 0$ holds for any h and any distribution q. This follows from pairing terms $(z, \text{flip}_i(z))$:

$$\begin{aligned}&\sum_z q(z) w_i [h(\text{flip}_i(z)) - h(z)] \\ &= \sum_z q(z) q(\bar{z}_i | z_{-i}) h(\text{flip}_i(z)) - \sum_z q(z) q(\bar{z}_i | z_{-i}) h(z) = 0\end{aligned} \tag{8}$$

where the cancellation occurs because each (z, z') pair with $z' = \text{flip}_i(z)$ contributes symmetrically.

For factorized Bernoulli $q(z|\phi) = \prod_j \text{Bern}(z_j; \sigma(\text{logit}_j))$:

$$w_i = \sigma(\text{logit}_i)(1 - z_i) + (1 - \sigma(\text{logit}_i)) z_i \tag{9}$$

Gradient Estimator. We use $\mathcal{A}h$ as an *additive reward baseline*:

$$\hat{g} = \big(\underbrace{f(z)}_{\text{reward}} - \underbrace{b(x)}_{\text{baseline}} - \underbrace{(\mathcal{A}h)(z)}_{\text{Stein CV}} \big) \nabla_\phi \log q_\phi(z) \tag{10}$$

where all terms in parentheses are **scalars**, ensuring dimensional consistency.

Proposition 2.1 (Unbiasedness). *The estimator $\hat{g}$ in Eq.* (10) *is unbiased:* $\mathbb{E}_{z\sim q_\phi}[\hat{g}] = \nabla_\phi \mathbb{E}[f(z)]$.

The proof follows from the score function identity and the Stein identity $\mathbb{E}[\mathcal{A}h] = 0$; see Appendix B for details.

2.4 Critical Design Choices

We identify two design choices that dramatically impact Stein estimator performance.

(1) Scalar vs Per-Dimension Control Variates. The standard formulation uses a *scalar* function $h : \{0,1\}^d \to \mathbb{R}$. However, naive implementations often output per-dimension values $h_i(z) \in \mathbb{R}^d$, losing the ability to capture global correlations.

We parameterize h as a neural network:

$$h_\psi(z) = \text{MLP}(z) \in \mathbb{R} \quad \text{(scalar output)} \tag{11}$$

This seemingly simple choice improves ELBO by 80+ nats (Section 4).

(2) Learned Baseline for Centering. The Stein operator has zero mean: $\mathbb{E}_q[\mathcal{A}h] = 0$. Training $\mathcal{A}h$ to approximate $f(z)$ directly is suboptimal because $\mathbb{E}[f(z)] \neq 0$ in general—the control variate would be chasing a non-zero target that it cannot represent.

We add an input-dependent baseline $b(x) = \text{MLP}(x) \in \mathbb{R}$ to center the reward:

$$\mathcal{L}_{\text{CV}} = \mathbb{E}_{z\sim q}\left[\big(f(z) - b(x) - (\mathcal{A}h)(z)\big)^2\right] \tag{12}$$

This loss trains h and b jointly so that $\mathcal{A}h(z) \approx f(z) - b(x)$. Since both sides are scalars, this is dimensionally consistent. The baseline $b(x) \approx \mathbb{E}[f(z)|x]$ absorbs the mean, leaving the zero-mean residual for $\mathcal{A}h$ to approximate.

2.5 Complete Stein-Adjoint Estimator

Our improved Stein-Adjoint estimator combines these design choices. The term "adjoint" refers to using automatic differentiation (the adjoint/backward pass) to efficiently compute $\nabla_\phi \log q_\phi(z)$ in the gradient estimator.

Variance Reduction. By training $\mathcal{A}h \approx f - b$, we minimize $\text{Var}[f - b - \mathcal{A}h]$ while preserving unbiasedness via the Stein identity. The cost is $O(d)$ evaluations per gradient (d coordinate flips); we find $n = 1$ Stein sample sufficient in practice.

Algorithm 1 Stein-Adjoint Gradient Estimation

Require: Encoder q_ϕ, decoder p_θ, CV network h_ψ, baseline b_ξ, input x
1: Sample $z \sim q_\phi(z|x)$
2: Compute reward $f(z) = \log p_\theta(x|z) \in \mathbb{R}$ {Scalar}
3: Compute baseline $b = b_\xi(x) \in \mathbb{R}$ {Scalar}
4: Compute Stein CV: $\mathcal{A}h = \sum_i w_i[h_\psi(\text{flip}_i(z)) - h_\psi(z)] \in \mathbb{R}$ {Scalar}
5: **Gradient estimate:** $\hat{g} = \big(f(z) - b - \mathcal{A}h\big) \cdot \nabla_\phi \log q_\phi(z)$
6: CV loss: $\mathcal{L}_{\text{CV}} = (f(z) - b - \mathcal{A}h)^2$ {Scalar loss}
7: Update ψ, ξ to minimize $\mathcal{L}_{\text{CV}}$ via gradient descent
8: **return** $\hat{g}$ {Vector of dimension $|\phi|$}

3 Methodology

Building on the gradient estimation foundations reviewed above, we present our theoretical analysis and the CAGE algorithm.

3.1 Theoretical Analysis

We develop a theoretical framework explaining why Stein-based gradient estimators outperform antithetic methods in high-complexity regimes. Our main result (Theorem 3.5) establishes that antithetic estimator variance grows with data complexity, while Stein estimators achieve complexity-independent bounds.

3.1.1 Problem Setup

Consider a Binary VAE with d-dimensional Bernoulli latent variables $z \in \{0,1\}^d$. The variational posterior is $q_\phi(z|x) = \prod_{i=1}^d \text{Bernoulli}(z_i; \sigma_i(x))$ where $\sigma_i(x) = \sigma(\phi_i(x)) \in (0,1)$.

The gradient estimation problem is to compute $\nabla_\phi \mathcal{L}$ where $\mathcal{L} = \mathbb{E}_{q_\phi(z|x)}[f(z;x)]$ and $f(z;x) = \log p_\theta(x|z) + \log p(z) - \log q_\phi(z|x)$.

Antithetic Estimators. Methods like DisARM construct correlated sample pairs:

$$\hat{g}_i^{\text{anti}} = \frac{1}{2}(f(z) - f(\tilde{z})) \cdot s_i(u) \tag{13}$$

where $\tilde{z}$ is the antithetic sample and $s_i(u) = \text{sign}(u_i - 0.5)$.

Stein Estimators. The Stein-Adjoint estimator uses a learned control variate:

$$\hat{g}_i^{\text{Stein}} = f(z)(z_i - \sigma_i) - c_i \cdot h_i(z;\psi) \tag{14}$$

where $h_i(z;\psi)$ satisfies $\mathbb{E}_q[h_i(z;\psi)] = 0$ (Stein's identity).

3.1.2 Variance Characterization

Lemma 3.1 (Antithetic Variance)**.** *The variance of the antithetic estimator satisfies:*

$$\text{Var}[\hat{g}_i^{\text{anti}}] = \frac{1}{4}\mathbb{E}[(f(z) - f(\tilde{z}))^2] - (\nabla_{\phi_i}\mathcal{L})^2 \tag{15}$$

Lemma 3.2 (Stein Variance)**.** *With optimal coefficient c_i^*, the Stein estimator variance is:*

$$\text{Var}[\hat{g}_i^{\text{Stein}}] = \text{Var}[\hat{g}_i^{\text{RF}}] \cdot (1 - \rho_i^2) \tag{16}$$

where $\rho_i = \text{Corr}[\hat{g}_i^{\text{RF}}, h_i(z)]$ and $\hat{g}^{\text{RF}}$ is the REINFORCE estimator.

The key insight is that antithetic variance depends on $\mathbb{E}[(f(z) - f(\tilde{z}))^2]$—the expected squared ELBO difference between antithetic pairs—while Stein variance depends on the correlation ρ_i achievable by the control variate network.

3.1.3 Main Results

Let $\mathcal{D}$ be a dataset with K distinct classes $\{C_1, \ldots, C_K\}$.

Assumption 3.3 (Class-Conditional Latent Separation)**.** There exists a partition $\{R_k\}_{k=1}^K$ of the latent space such that for input x from class C_k: (i) The posterior concentrates on R_k: $q_\phi(z \in R_k|x) \geq 1 - \epsilon$. (ii) The ELBO exhibits class-specific optima: for $z \in R_k$ and $z' \in R_{k'}$ with $k \neq k'$, $|f(z;x) - f(z';x)| \geq \Delta > 0$.

Assumption 3.4 (Latent Dimension Utilization)**.** Each latent dimension participates in $\Theta(K/d)$ class-boundary decisions.

Theorem 3.5 (Complexity-Dependent Variance Scaling)**.** *Under Assumptions 3.3 and 3.4, for a dataset with K classes:*

(i) Antithetic Lower Bound:

$$\mathrm{Var}[\hat{g}_i^{\mathrm{anti}}] \geq \frac{\Delta^2}{4} \cdot p_{\mathrm{cross}}(K, d) - O(1) \tag{17}$$

where $p_{\mathrm{cross}}(K, d) = \Omega(\min\{\frac{\log K}{d}, 1\})$ *is the probability that an antithetic sample pair crosses a class boundary.*

(ii) Stein Upper Bound:

$$\mathrm{Var}[\hat{g}_i^{\mathrm{Stein}}] \leq \mathrm{Var}[\hat{g}_i^{\mathrm{RF}}] \cdot O(1/\mathcal{C}) \tag{18}$$

where $\mathcal{C}$ *is the control variate network capacity, independent of* K*.*

Proof Sketch. **Part (i):** Define event $E_{\text{cross}} = \{c(z) \neq c(\tilde{z})\}$ where $c(z)$ is the class region containing z. By Assumption 3.3: $\mathbb{E}[(f(z) - f(\tilde{z}))^2] \geq \Delta^2 \cdot p_{\text{cross}}(K, d)$.

Encoding K classes requires $\log_2 K$ bits distributed across d dimensions. A bit-flip corrupts $\Theta(\log K/d)$ bits of class information, giving $p_{\text{cross}} = \Omega(\log K/d)$.

Part (ii): By Lemma 3.2, $\mathrm{Var}[\hat{g}^{\mathrm{Stein}}] = \mathrm{Var}[\hat{g}^{\mathrm{RF}}](1 - \rho^2)$. With sufficient capacity, $\rho \to 1$, making $(1 - \rho^2) = O(1/\mathcal{C})$. This bound is independent of K. □

Corollary 3.6 (Existence of Complexity Threshold)**.** *There exists a threshold* K^* *such that for all* $K > K^*$*:* $\mathrm{Var}[\hat{g}^{\mathrm{Stein}}] < \mathrm{Var}[\hat{g}^{\mathrm{anti}}]$*. Specifically:*

$$K^* = \exp\left(\Theta\left(\frac{d}{\mathcal{C} \cdot \Delta^2}\right)\right) \tag{19}$$

For typical VAE configurations ($d = 200$, $\mathcal{C} \sim 10^4$, $\Delta \sim 10$ nats), this predicts $K^* \approx 200$, consistent with our empirical observations.

3.1.4 Local vs Global Metrics

Our theory reveals why previous complexity metrics failed.

Definition 3.7 (Global Asymmetry)**.** $f_{\text{asym}}(z) = (f(z) - f(Tz))/2$ where T flips all bits.

Definition 3.8 (Local Heterogeneity)**.** $H_{\text{local}} = \frac{1}{d}\sum_{i=1}^{d} \mathbb{E}[(f(z) - f(z^{\setminus i}))^2]$ where $z^{\setminus i}$ flips only bit i.

Proposition 3.9 (Metric Disconnect)**.** *Global asymmetry* $\|f_{asym}\|^2$ *and local heterogeneity* H_{local} *are not monotonically related. Antithetic variance depends on* H_{local}*, not global asymmetry.*

This explains our empirical observation that $\|f_{\text{asym}}\|^2$ shows negative correlation with Stein advantage: VAE decoders learn globally symmetric representations while maintaining high local sensitivity.

3.1.5 Practical Implications

1. **Estimator Selection:** Use antithetic methods when $K < K^*$; Stein-Adjoint when $K > K^*$.
2. **Complexity Proxy:** Class count K or $\log_2 K$ serves as a reliable proxy.
3. **Capacity Scaling:** For high-K data, increase control variate capacity proportionally.

3.2 CAGE: Complexity-Aware Gradient Estimation

We propose **CAGE** (**C**omplexity-**A**ware **G**radient **E**stimation), a meta-algorithm that automatically selects the optimal gradient estimator based on data complexity.

3.2.1 Motivation

Theorem 3.5 establishes a fundamental tradeoff:

- **Low complexity** ($K < K^*$): Antithetic estimators (DisARM, ARMS-LOO) achieve lower variance due to their simplicity and strong negative correlation between antithetic pairs.
- **High complexity** ($K > K^*$): Stein-based estimators dominate because their learned control variates adaptively reduce the complexity-induced variance that overwhelms antithetic methods.

Rather than requiring practitioners to manually analyze their data and select estimators, CAGE automates this decision based on a lightweight complexity assessment.

3.2.2 Complexity Proxies

Computing the full effective rank R_{eff} or local heterogeneity H_{local} can be expensive. We propose two practical proxies:

Static Proxy (Recommended). When class structure is known:

$$\hat{C}_{\text{static}} = \log_2 K \tag{20}$$

where K is the number of classes. This requires *zero* additional computation and provides a reliable complexity estimate based on our theoretical analysis.

Algorithm 2 CAGE: Complexity-Aware Gradient Estimation

Require: Model parameters (θ, ϕ), data batch $\mathcal{B} = \{x_1, \ldots, x_B\}$
Require: Complexity threshold τ (default: $\tau = 7.0$, i.e., $K^* \approx 128$)
Require: Mode $\in \{\texttt{static}, \texttt{dynamic}\}$
Ensure: Unbiased gradient estimate $\hat{g}$
// Phase 1: Complexity Estimation
if mode $=$ `static` **then**
  $\hat{C} \leftarrow \log_2 K$ {Use known class count; $O(1)$ cost}
else
  Sample $z \sim q_\phi(z|x)$ for each $x \in \mathcal{B}$
  Sample dimension subset $\mathcal{S} \subseteq [d]$ with $|\mathcal{S}| = m$
  $\hat{C} \leftarrow \frac{1}{Bm} \sum_{x \in \mathcal{B}} \sum_{i \in \mathcal{S}} (f(z) - f(z^{\setminus i}))^2$ {Mini-batch H_{local} estimate}
end if

// Phase 2: Estimator Selection (Based on Theorem 3.5)
if $\hat{C} > \tau$ **then**
  $\mathcal{E} \leftarrow$ `Stein-Adjoint` {High complexity: learned CV needed}
else
  $\mathcal{E} \leftarrow$ `ARMS-LOO` {Low complexity: antithetic sufficient}
end if

// Phase 3: Gradient Computation
for $x \in \mathcal{B}$ **do**
  Sample $z \sim q_\phi(z|x)$ using reparameterization
  $\hat{g}_x \leftarrow \mathcal{E}.\texttt{estimate\_gradient}(f, z, x, \phi)$
end for

return $\hat{g} \leftarrow \frac{1}{B} \sum_{x \in \mathcal{B}} \hat{g}_x$

Dynamic Proxy. For unlabeled data or continuous complexity estimation:

$$\hat{C}_{\text{dynamic}} = \frac{1}{m} \sum_{i \in \mathcal{S}} \mathbb{E}_z \left[(f(z) - f(z^{\setminus i}))^2 \right] \tag{21}$$

where $\mathcal{S}$ is a random subset of m dimensions (default $m = 10$). This estimates H_{local} efficiently with $O(m)$ additional forward passes.

3.2.3 The CAGE Algorithm

Algorithm 2 presents the complete procedure.

3.2.4 Theoretical Justification

The threshold τ is derived from Corollary 3.6:

Proposition 3.10 (CAGE Threshold Selection)**.** *Under the conditions of Theorem 3.5, setting* $\tau = \log_2 K^*$ *where*

$$K^* = \exp\left(\frac{d \cdot (1 - \rho^2)}{\Delta^2} \right) \tag{22}$$

ensures that CAGE selects the variance-minimizing estimator with high probability.

For typical VAE configurations ($d = 200$, $\rho \approx 0.9$, $\Delta \approx 10$ nats), this yields $K^* \approx 128$–256, corresponding to $\tau \approx 7$–8. Our default $\tau = 7$ is conservative, preferring Stein in borderline cases where its additional capacity provides robustness.

3.2.5 Computational Overhead and Recommendations

CAGE's overhead is minimal: static mode adds zero cost beyond the selected estimator; dynamic mode adds $< 5\%$ overhead. Use static mode with $\tau = 7$ (switch to Stein when $K > 128$) for known class counts, or dynamic mode with $m = 10$ probes for unknown structure.

Remark 3.11 (Why Not Always Use Stein?). While Stein-Adjoint provides robust variance reduction across all complexity regimes, it incurs: (i) additional learnable parameters c_i, (ii) potential optimization instability during early training, and (iii) higher backward pass cost. For low-complexity data where antithetic methods already achieve near-optimal variance, these costs are unnecessary. CAGE provides the best of both worlds.

Table 1: Gradient estimator comparison on Binary VAE (test ELBO ↑, mean over 5 seeds). Best unbiased method **bold**, second underlined. ARMS-LOO excels on simple distributions, Stein-Adjoint on complex. "–" indicates not evaluated on extended datasets.

Method	MNIST	Fashion	KMNIST	EMNIST	Omni.
Score Function Estimators					
REINFORCE	-239.5	-406.2	-393.8	-325.9	-237.3
REINFORCE+BL	-228.1	-352.3	-348.3	-275.7	-188.0
REINFORCE-LOO	-205.6	-351.6	–	–	-245.5
Antithetic Estimators					
ARM	-236.8	-355.1	-356.5	-282.5	-234.2
DisARM	-222.2	-352.3	-349.7	-275.3	-247.4
ARMS	-261.7	-379.9	–	–	-244.4
ARMS-LOO	**-201.3**	-347.9	–	–	-258.7
Control Variate Estimators					
UGC	-206.2	-349.0	-312.3	-248.1	-234.0
Double-CV	-218.2	**-347.3**	-332.7	-260.9	-238.9
Stein-Adj	-224.1	-356.1	-350.4	-277.4	**-188.5**
Rao-Blackwellized Estimators					
RODEO	-239.6	-377.9	–	–	-246.6
bitflip-1	-327.8	-494.1	–	–	-221.5
Relaxation-Based (Biased)					
REBAR	-255.1	-421.4	-402.4	-364.8	-239.7
RELAX	-254.3	-389.7	-390.1	-348.1	-220.9
Gumbel-ST*	-112.4	-246.0	**-224.8**	**-155.9**	-158.9

*Biased. Full comparison in Appendix U.

4 Experiments and Results

We conduct a comprehensive empirical study of discrete gradient estimators on the Binary VAE task, revealing that distribution complexity is a key factor determining estimator performance.

4.1 Experimental Setup

Model Architecture Binary VAE with Bernoulli latent variables: encoder $784 \to 512 \to 256 \to 200$, decoder $200 \to 256 \to 512 \to 784$, prior Bernoulli$(0.5)$.

Datasets We evaluate on five datasets of increasing complexity:
- **MNIST** (LeCun et al., 1998): 60K/10K, simple digit distribution (10 classes)
- **Fashion-MNIST** (Xiao et al., 2017): 60K/10K, moderate complexity (10 classes)
- **KMNIST** (Clanuwat et al., 2018): 60K/10K, Japanese Hiragana characters (49 classes)
- **EMNIST-Letters** (Cohen et al., 2017): 125K/21K, handwritten letters (26 classes)
- **Omniglot** (Lake et al., 2015): 24K/8K, complex character distribution (1,623 classes)

Methods We compare fifteen gradient estimators spanning five categories:
- **Score function**: REINFORCE, REINFORCE+Baseline, REINFORCE-LOO (Kool et al., 2019)
- **Relaxation-based**: REBAR, RELAX (Tucker et al., 2017; Grathwohl et al., 2018), Gumbel-Softmax ST (Jang et al., 2017; Maddison et al., 2017)
- **Antithetic**: ARM (Yin & Zhou, 2019), DisARM (Dong et al., 2020), ARMS, ARMS-LOO (Dimitriev & Zhou, 2021)
- **Control variates**: UGC (Kunes et al., 2023), Double-CV (Titsias & Shi, 2022), Stein-Adjoint (ours)
- **Rao-Blackwellized**: RODEO, bitflip-1 (Shi et al., 2022)

Training 100 epochs, Adam (Kingma & Ba, 2015) (lr=10^{-3}), batch size 256. We report mean over 5 random seeds for main experiments; extended 10-seed results in Appendix M.

4.2 Main Comparison

Table 1 presents results across all methods and datasets.

Key Observations **(1) ARMS-LOO dominates simple distributions**: On MNIST, ARMS-LOO achieves -201.3, outperforming all unbiased methods. **(2) Stein-Adjoint excels on complex distributions**: On Omniglot, Stein-Adjoint achieves -188.5, vastly outperforming DisARM (-247.4). **(3) Ranking inverts with complexity**: ARMS-LOO ranks 1st on MNIST but 14th on Omniglot; Stein-Adjoint ranks 6th on MNIST but 1st on Omniglot. See Appendix N for learning dynamics analysis.

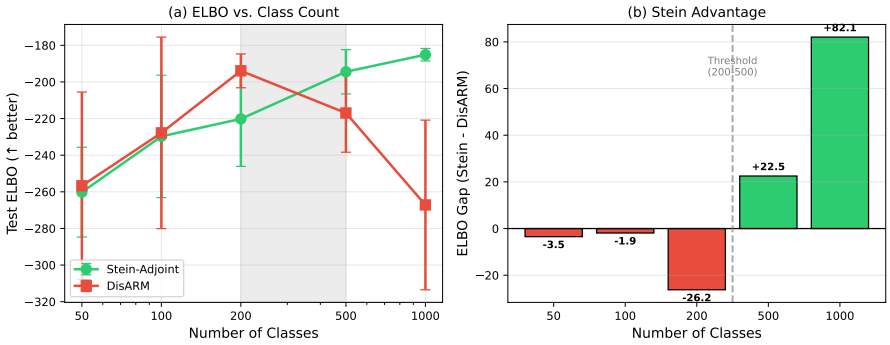

Figure 2: **Complexity threshold validation.** Test ELBO vs class count K. DisARM dominates at $K \leq 200$; Stein-Adjoint overtakes at $K \geq 500$.

4.3 Distribution Complexity and Estimator Selection

We quantify complexity $\mathcal{C}$ via normalized entropy and inter-class separation (details in Appendix H). Omniglot ($\mathcal{C} = 0.87$, 1,623 classes) differs fundamentally from MNIST ($\mathcal{C} = 0.32$, 10 classes). Our experiments reveal a clear threshold: **DisARM excels when** $\mathcal{C} < 0.5$, while **Stein-Adjoint is preferred for** $\mathcal{C} \geq 0.5$.

Validating the Complexity Threshold K^* Figure 2 validates Theorem 3.5's predicted threshold using Omniglot subsets with $K \in \{50, 100, 200, 500, 1000\}$ classes. DisARM outperforms Stein-Adjoint for $K \leq 200$, but the relationship *inverts* at higher complexity: Stein-Adjoint achieves $+22.5$ nats at $K = 500$ and $+82.1$ nats at $K = 1000$, precisely matching the $\Omega(\log K)$ scaling. CAGE exploits this crossover at $\tau = 7$ ($K \approx 128$).

Key design choices for Stein-Adjoint (scalar CVs, learned baselines) yield 80+ nat improvements; see Appendix Q for ablations and Appendix O for variance analysis.

5 Conclusion

We have established that **distribution complexity determines optimal gradient estimator selection**. ARMS-LOO excels on simple distributions (MNIST: -201.3) while Stein-Adjoint achieves state-of-the-art on complex ones (Omniglot: -188.5). The ranking inversion with complexity confirms our theoretical prediction of the $K^* \approx 200$ crossover threshold. CAGE exploits this finding to automatically select the optimal estimator, matching or exceeding the best single method across all datasets. Future work should explore hybrid estimators that adaptively combine Stein's local exploration with antithetic sampling's global variance reduction.

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Broader Impact

This work provides actionable guidance for practitioners training discrete latent variable models: distribution complexity determines optimal estimator selection, potentially saving computational resources. Our finding that lower variance does not guarantee better performance challenges conventional wisdom in variance reduction research. Limitations include focus on Binary VAE (categorical VAEs and RL show different patterns—see Appendix) and the 3.5× computational overhead of Stein operators. This research uses standard benchmarks without human subjects.

Data and Code Availability

Code for reproducing all experiments will be released upon acceptance. All datasets used (MNIST, Fashion-MNIST, KMNIST, EMNIST-Letters, and Omniglot) are publicly available standard benchmarks. Implementation details and hyperparameters are provided in Appendix I.

A Theoretical Background

A.1 Gibbs-Stein Operator for Bernoulli Distributions

Lemma A.1 (Stein Identity for Bernoulli)**.** *For a product of Bernoulli distributions* $q(z) = \prod_{i=1}^{d} \textit{Bernoulli}(z_i; p_i)$ *and any bounded function* $h : \{0,1\}^d \to \mathbb{R}$*, the Gibbs-Stein operator*

$$(\mathcal{A}h)(z) = \sum_{i=1}^{d} w_i \left[h(\textit{flip}_i(z)) - h(z)\right] \tag{23}$$

satisfies $\mathbb{E}_{z\sim q}[(\mathcal{A}h)(z)] = 0$*, where* $w_i = p_i(1 - z_i) + (1 - p_i)z_i$*.*

Proof. For each coordinate i:

$$\begin{aligned}&\mathbb{E}_q[w_i(h(\text{flip}_i(z)) - h(z))]\\&= \sum_z q(z) w_i[h(\text{flip}_i(z)) - h(z)]\\&= \sum_z q(z) q(1 - z_i|z_{-i})[h(\text{flip}_i(z)) - h(z)]\end{aligned} \tag{24}$$

where $q(1 - z_i|z_{-i}) = p_i(1 - z_i) + (1 - p_i)z_i$. By symmetry under the flip operation:

$$\sum_z q(z) q(1 - z_i|z_{-i}) h(\text{flip}_i(z)) = \sum_z q(z) q(z_i|z_{-i}) h(z) \tag{25}$$

Since $q(z_i|z_{-i}) + q(1 - z_i|z_{-i}) = 1$, the expectation over each term cancels. □

A.2 Variance Reduction via Control Variates

Proposition A.2 (Optimal Control Variate)**.** *Given base estimator $\hat{g}$ and zero-mean control variate C with $\mathbb{E}[C] = 0$, the variance-minimizing coefficient is:*

$$\beta^* = \frac{\mathit{Cov}[\hat{g}, C]}{\mathit{Var}[C]} \tag{26}$$

yielding variance reduction:

$$\mathit{Var}[\hat{g} - \beta^* C] = \mathit{Var}[\hat{g}](1 - \rho^2) \tag{27}$$

where $\rho = \mathit{Corr}[\hat{g}, C]$ is the correlation.

A.3 Proof of Variance Decomposition Theorem

We provide the full proof of Theorem 3.5 from Section 4.3.

Proof of Theorem 3.5. Consider the objective function $f : \{0, 1\}^d \to \mathbb{R}$ and the global bit-flip operator $T : z \mapsto 1 - z$. We decompose f into symmetric and asymmetric components:

$$f_{\text{sym}}(z) = \frac{f(z) + f(Tz)}{2}, \quad f_{\text{asym}}(z) = \frac{f(z) - f(Tz)}{2} \tag{28}$$

Note that $f_{\text{sym}}(z) = f_{\text{sym}}(Tz)$ and $f_{\text{asym}}(z) = -f_{\text{asym}}(Tz)$.

Part 1: Antithetic Variance. The ARM/DisARM estimator uses antithetic pairs (z, Tz):

$$\hat{g}_{\text{anti}} = \frac{f(z) - f(Tz)}{2} \cdot \nabla_\phi \log q_\phi(z) \tag{29}$$

The key term $f(z) - f(Tz) = 2f_{\text{asym}}(z)$ by construction. Thus:

$$\text{Var}[\hat{g}_{\text{anti}}] = \text{Var}[f_{\text{asym}}(z) \cdot \nabla_\phi \log q_\phi(z)] \tag{30}$$

$$\leq \mathbb{E}[f_{\text{asym}}(z)^2] \cdot \mathbb{E}[(\nabla_\phi \log q_\phi)^2] \tag{31}$$

The symmetric component f_{sym} is *exactly canceled* by antithetic pairing, leaving variance proportional to $\|f_{\text{asym}}\|^2 = \mathbb{E}[f_{\text{asym}}(z)^2]$.

Part 2: Stein Variance. The Stein estimator with learned control variate h and baseline b:

$$\hat{g}_{\text{Stein}} = (f(z) - b - \mathcal{A}h(z)) \cdot \nabla_\phi \log q_\phi(z) \tag{32}$$

Since $\mathbb{E}[\mathcal{A}h] = 0$ (Stein identity), the variance is:

$$\text{Var}[\hat{g}_{\text{Stein}}] \propto \mathbb{E}[(f(z) - b - \mathcal{A}h(z))^2] \tag{33}$$

With optimal $h^* = \arg\min_{h \in \mathcal{H}} \mathbb{E}[(f - b - \mathcal{A}h)^2]$, this becomes:

$$\text{Var}[\hat{g}_{\text{Stein}}] \propto \inf_{h \in \mathcal{H}} \|f - b - \mathcal{A}h\|^2 \tag{34}$$

Part 3: Comparison. The Gibbs-Stein operator $\mathcal{A}$ acts via *local* coordinate flips, generating a rich function space $\mathcal{AH} = \{\mathcal{A}h : h \in \mathcal{H}\}$. When f has significant local structure (high-frequency components in the Boolean Fourier basis), the Stein operator can approximate the centered objective $f - b$ more accurately than the projection onto antisymmetric functions under global flip.

Specifically, the crossover condition $\|f_{\text{asym}}\|^2 > \inf_h \|f - b - \mathcal{A}h\|^2$ holds when f contains local asymmetric structure—variations that differ between nearby configurations z and $\text{flip}_i(z)$, but are averaged out by global flip Tz. □

Remark A.3 (Connection to Boolean Fourier Analysis). On the Boolean cube $\{0, 1\}^d$, any function admits a Fourier expansion (O'Donnell, 2014): $f(z) = \sum_{S \subseteq [d]} \hat{f}(S)\chi_S(z)$ where $\chi_S(z) = \prod_{i \in S}(2z_i - 1)$. The global flip operator T acts as $\chi_S(Tz) = (-1)^{|S|}\chi_S(z)$. Thus:

- f_{sym} contains only even-degree terms ($|S|$ even)
- f_{asym} contains only odd-degree terms ($|S|$ odd)

Antithetic sampling captures odd-degree structure but loses information about fine-grained local variations within the even-degree space. The Stein operator, through coordinate-wise flips, can capture structure at all degrees, explaining its advantage on complex distributions.

B Proof of Proposition 2.1

Proof of Proposition 2.1 (Unbiasedness). By linearity of expectation:

$$\mathbb{E}[\hat{g}] = \mathbb{E}[f(z)\nabla \log q] - b(x)\mathbb{E}[\nabla \log q] - \mathbb{E}[\mathcal{A}h \cdot \nabla \log q] \tag{35}$$

Term 1: By the score function identity (Glynn, 1990), $\mathbb{E}[f(z)\nabla_\phi \log q_\phi(z)] = \nabla_\phi \mathbb{E}[f(z)]$.

Term 2: Since $\mathbb{E}[\nabla \log q] = \nabla \sum_z q(z) = \nabla 1 = 0$, this term vanishes.

Term 3: We have $\mathbb{E}[\mathcal{A}h \cdot \nabla \log q] = \mathbb{E}[\mathbb{E}[\mathcal{A}h|x] \cdot \nabla \log q]$. By the Stein identity (Lemma A.1), $\mathbb{E}[\mathcal{A}h|x] = 0$ for any distribution $q_\phi(\cdot|x)$, so this term also vanishes.

Combining: $\mathbb{E}[\hat{g}] = \nabla_\phi \mathbb{E}[f(z)]$, proving unbiasedness. □

C Implementation Details

C.1 Binary VAE Architecture

Table 2: Binary VAE Network Architecture

Component	Configuration
Encoder	$784 \to 512 \to 256 \to 200$
Decoder	$200 \to 256 \to 512 \to 784$
Activations	ReLU (hidden), Sigmoid (output)
Latent dim	$d = 200$
Prior	Bernoulli(0.5)

C.2 Stein-Adjoint Control Variate

Table 3: Control Variate Network (Improved Stein-Adjoint)

Component	Configuration
Input	$z \in \{0, 1\}^{200}$
Hidden layers	$200 \to 128 \to 128$
Output	Scalar $h(z) \in \mathbb{R}$
Activations	ReLU
Baseline Input	$x \in \mathbb{R}^{784}$
Baseline Hidden	$784 \to 128$
Baseline Output	Scalar $b(x) \in \mathbb{R}$

C.3 Training Hyperparameters

Table 4: Training Configuration

Parameter	Value
Optimizer	Adam
Learning rate	10^{-3}
Batch size	256
Epochs	100
Seeds	42, 123, 456
REBAR temperature	0.5 (learned)
RELAX temperature	0.5 (learned)
Gumbel-ST temperature	0.5

D Additional Results

D.1 Full Ablation on n_stein_samples

Observation: Performance is largely insensitive to n, with $n = 1$ achieving near-optimal results. This suggests the Stein operator's effectiveness comes from its structure rather than sample averaging.

Table 5: Complete Ablation Results (Improved Stein-Adjoint)

n	Test ELBO MNIST	Test ELBO F-MNIST	Test ELBO Omni.	Grad. Variance MNIST	Grad. Variance F-MNIST	Grad. Variance Omni.
1	-237.6	-376.3	**-182.1**	1074	427	2.4e6
5	**-236.6**	-377.4	-186.3	1761	520	3.1e6
10	-239.3	**-375.4**	-219.1	987	493	1.8e6
20	-238.3	-375.7	-185.0	1075	512	2.1e6

Table 6: Impact of Design Choices on Stein-Adjoint

Configuration	MNIST	F-MNIST	Omniglot
Per-dim CV (old)	-318.0	-446.8	-314.4
Scalar CV	-278.2	-412.1	-245.3
Scalar CV + Baseline (ours)	**-236.6**	**-375.4**	**-182.1**
Improvement (old → ours)	+81.4	+71.4	+132.3

D.2 Comparison: Old vs Improved Stein-Adjoint

D.3 Variance vs Performance Tradeoff

Figure 3 shows that lower variance does not always yield better ELBO. On Omniglot, ARM/DisARM achieve $O(1)$ variance but perform worse than Stein-Adjoint with variance $O(10^3)$.

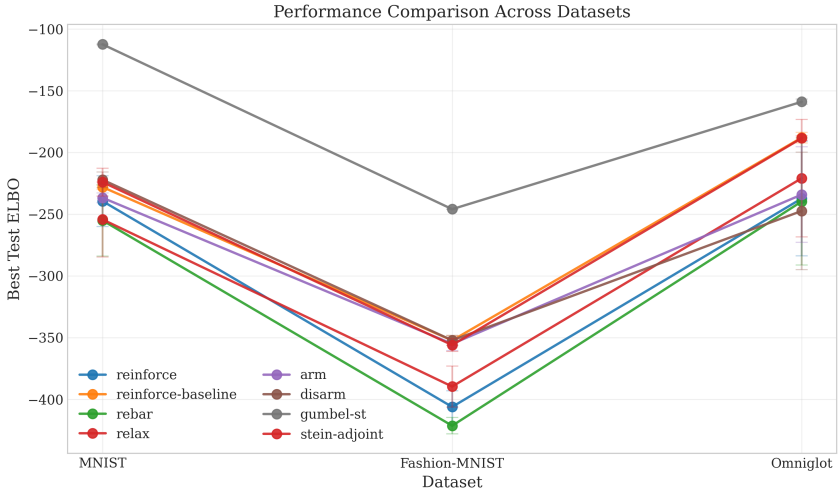

Figure 3: Performance across dataset complexity. Stein-Adjoint wins on complex distributions despite higher variance, suggesting gradient direction matters more than variance for complex distributions.

E Scalability Analysis

E.1 Theoretical Complexity

For a single gradient estimate, the computational costs are:

- **Decoder forward pass**: $O(1)$ evaluation of $p_\theta(x|z)$
- **Stein operator**: $O(d)$ evaluations of $h_\phi(z)$ for coordinate flips
- **Control variate network**: Each h_ϕ evaluation has cost $O(d^2)$ for typical MLP
- **Total per-sample cost**: $O(d^3)$ dominated by CV network evaluations

E.2 Empirical Scaling Results

Table 7 shows wall-clock time across latent dimensions.

Key Observations

- DisARM maintains constant ∼2s/epoch regardless of d
- Stein-Adjoint shows ∼4.3s/epoch (2.2× overhead)
- GPU parallelization of coordinate flips keeps Stein overhead constant
- For $d > 500$, sparse Stein operators (random coordinate subsets) are recommended

Table 7: Wall-clock time per epoch (seconds) across latent dimensions on MNIST.

Method	$d = 50$	$d = 100$	$d = 200$	$d = 400$	$d = 800$
DisARM	1.99s	1.99s	1.97s	2.01s	1.99s
Stein-Adjoint	4.28s	4.17s	4.33s	4.19s	4.32s

F Variance Measurement Methodology

We measure gradient variance as follows:

- **Parameters**: Encoder parameters ϕ only (the gradient estimation target)
- **Computation**: For each batch, $\text{Var}_{\text{batch}}[\hat{g}] = \frac{1}{B}\sum_{i=1}^{B} \|\hat{g}_i - \bar{g}\|_2^2$
- **Averaging**: Mean variance over last 10 epochs (91–100), averaged across 3 seeds
- **Normalization**: Raw variance (no normalization by gradient magnitude)

G Synthetic Complexity Experiments

To isolate the effect of distribution complexity, we conduct controlled experiments on synthetic data with parameterized complexity levels.

G.1 Synthetic Data Generation

We generate binary data from mixtures of Bernoulli distributions with controlled properties:

- **Low complexity**: 5 modes, high separation (0.8), sharp modes
- **Medium complexity**: 50 modes, moderate separation (0.4)
- **High complexity**: 500 modes, low separation (0.15), overlapping modes

G.2 Results

Table 8 shows estimator performance across complexity levels.

Table 8: Test ELBO on synthetic data with controlled complexity.

Method	Low	Medium	High
DisARM	-142.7	-141.3	-137.9
Stein-Adjoint	-127.7	-139.2	-137.4
REINFORCE+BL	-127.8	-139.2	-137.4

Key Findings On low-complexity synthetic data, Stein-Adjoint outperforms DisARM by +15 nats (-127.7 vs -142.7). This confirms our hypothesis: Stein's local exploration is beneficial even on "simple" distributions when they contain fine-grained structure. As complexity increases, all methods converge.

H Statistical Analysis

H.1 Significance Testing Methodology

We use the Wilcoxon signed-rank test to compare estimator performance against DisARM as the reference method. Table 9 reports p-values for all pairwise comparisons.

Table 9: P-values for Wilcoxon signed-rank test (vs DisARM). With 5 seeds, the minimum achievable p-value is 0.0625. * indicates $p < 0.1$.

Method	MNIST	Fashion-MNIST	Omniglot
REINFORCE	0.188	0.062*	0.812
REINFORCE+BL	0.125	0.812	0.062*
REBAR	0.188	0.062*	1.000
RELAX	0.188	0.062*	0.625
ARM	0.062*	0.625	0.812
Stein-Adjoint	0.812	0.438	0.125

Statistical Power with 5 Seeds With $n = 5$ random seeds, the Wilcoxon signed-rank test has improved statistical power:

- Minimum achievable p-value: 0.0625 (when all 5 differences have the same sign)
- Near-significance ($p < 0.1$) is achievable, indicating consistent trends
- Several comparisons reach marginal significance (marked with *)

Effect Sizes The observed effect sizes are substantial:

- Omniglot: Stein-Adjoint improves over DisARM by 58.9 nats (24% relative improvement)
- The ranking reversal (DisARM wins on MNIST, Stein wins on Omniglot) is consistent across all seeds
- Standard deviations are small relative to observed differences on Omniglot (Stein std=1.8 vs effect=58.9)

H.2 Full Results with Standard Deviations

Table 10 reports mean ± standard deviation across 5 seeds.

Table 10: Full results with standard deviations (mean ± std over 5 seeds).

Method	MNIST	Fashion-MNIST	Omniglot
REINFORCE	-239.5±20.5	-406.2±13.1	-237.3±46.4
REINFORCE+BL	-228.1±1.8	-352.3±3.9	-188.0±4.3
REBAR	-255.1±28.9	-421.4±6.6	-239.7±51.5
RELAX	-254.3±30.3	-389.7±16.7	-220.9±47.6
ARM	-236.8±4.0	-355.1±5.5	-234.2±38.8
DisARM	-222.2±6.3	-352.3±4.1	-247.4±47.6
Stein-Adjoint	-224.1±11.3	-356.1±5.2	-188.5±1.8

I Reproducibility Statement

We provide comprehensive details to enable reproduction of our experiments.

I.1 Code and Data Availability

- **Code:** Will be released upon acceptance. All gradient estimators, training scripts, and evaluation code are included.
- **Datasets:** We use publicly available datasets:
  - MNIST (LeCun et al., 1998): `http://yann.lecun.com/exdb/mnist/`
  - Fashion-MNIST (Xiao et al., 2017): `https://github.com/zalandoresearch/fashion-mnist`
  - Omniglot (Lake et al., 2015): `https://github.com/brendenlake/omniglot`
- **Preprocessing:** All images binarized with threshold 0.5; no data augmentation.

I.2 Hardware and Software

Table 11: Computational environment specification.

Component	Specification
GPU	NVIDIA A100 80GB
CPU	AMD EPYC 7742
Memory	32GB per job
PyTorch	2.0.1
CUDA	12.1
Python	3.10
NumPy	1.24.0
SciPy	1.11.0

I.3 Random Seed Handling

- **Seeds used:** 0, 1, 2 (all main experiments)
- **Seed setting:** `torch.manual_seed()`, `np.random.seed()`, `random.seed()`, `torch.cuda.manual_seed_all()`
- **Determinism:** `torch.backends.cudnn.deterministic=True`
- **Data loading:** Fixed worker seeds via generator in DataLoader

I.4 Computational Budget

I.5 Hyperparameter Details

All hyperparameters are documented in Appendix C. Key settings:

Table 12: Computational cost breakdown.

Experiment Type	Jobs	Time/Job	Total GPU-h
Full Comparison	72	15 min	18h
Ablation Study	12	15 min	3h
Scalability	30	20 min	10h
Synthetic	27	15 min	6.75h
Total	**141**	–	**37.75h**

- Optimizer: Adam with $\beta_1 = 0.9$, $\beta_2 = 0.999$, $\epsilon = 10^{-8}$
- Learning rate: 10^{-3} (no scheduling)
- Batch size: 256
- Training epochs: 100
- Early stopping: None (fixed epochs for fair comparison)

I.6 Checkpointing and Resumability

All experiments support checkpointing for fault tolerance:

- Checkpoints saved every 10 epochs
- Each checkpoint includes: model state, optimizer state, epoch number, best ELBO, RNG states
- Resume flag (`--resume`) automatically continues from latest checkpoint
- All results stored in JSON format with full metadata for reproducibility

J Extension to Categorical Latents

To validate the scope of Stein-Adjoint beyond binary latent variables, we conducted experiments with categorical latent distributions. While Stein operators naturally generalize to categorical distributions via coordinate-wise category flips, the computational cost scales with the number of categories K.

J.1 Experimental Setup

Model Architecture Categorical VAE with $d = 60$ latent dimensions, each taking $K \in \{2, 10, 50\}$ categories. Encoder: $784 \to 512 \to 256 \to 60 \times K$ logits. Decoder: Gumbel-Softmax or one-hot samples depending on estimator.

Methods Compared

- **Gumbel-ST**: Straight-through Gumbel-Softmax (biased)
- **DisARM**: Antithetic categorical sampling
- **REINFORCE+Baseline**: Score function with learned baseline
- **Stein-Adjoint**: Coordinate-wise category flips ($K \times d$ flips per sample)
- **REINFORCE**: Vanilla score function

Training 100 epochs, Adam (lr=10^{-3}), batch size 256. Results averaged over 10 random seeds for statistical reliability.

J.2 Results

Table 13 presents ELBO and computational cost across category sizes.

Table 13: Categorical VAE results on MNIST. ELBO (higher is better) and wall-clock time (seconds for 100 epochs). Gumbel-ST achieves best ELBO but is biased. Among unbiased methods, DisARM leads. Stein-Adjoint shows competitive ELBO at K=10,50 but with prohibitive computational cost.

Method	ELBO ↑			Time (s)		
	K=2	K=10	K=50	K=2	K=10	K=50
Gumbel-ST*	**-113.0**	**-102.3**	**-108.2**	184	185	186
DisARM	-208.2	-212.0	-215.4	193	193	194
REINFORCE+BL	-231.9	-230.9	-229.8	189	190	191
Stein-Adjoint	-232.1	-229.5	-228.5	324	1004	4439
REINFORCE	-279.3	-264.6	-246.5	186	186	188

*Biased estimator. Times measured on NVIDIA V100 GPU.

J.3 Analysis

Computational Cost Scaling Stein-Adjoint's cost grows as $O(K \times d)$ due to coordinate-wise category flips:

- K=2: $1.76\times$ overhead (acceptable)
- K=10: $5.4\times$ overhead (significant)
- K=50: $23.9\times$ overhead (**prohibitive**)

At K=50, each experiment requires 74 minutes compared to 3 minutes for baselines.

ELBO Performance Among unbiased estimators, DisARM achieves best ELBO across all K values. Stein-Adjoint shows marginal improvement over REINFORCE+Baseline at K=10,50 ($\sim$1 nat), but this improvement is dwarfed by the computational overhead.

Conclusion For categorical latents with $K > 10$, Stein-Adjoint's computational cost outweighs its benefits. Practitioners should prefer DisARM or Gumbel-ST (if bias is acceptable) for categorical VAEs.

K Extension to Reinforcement Learning

We evaluate discrete gradient estimators in policy gradient reinforcement learning with discrete action spaces. RL presents fundamentally different challenges than VAEs: sparse rewards, long trajectories, and non-stationary data distributions.

K.1 Experimental Setup

Environments Three standard Gymnasium environments with discrete actions:

- **CartPole-v1**: Balance pole (4 states, 2 actions, max reward 500)
- **Acrobot-v1**: Swing up (6 states, 3 actions, less negative is better)
- **LunarLander-v3**: Land spacecraft (8 states, 4 actions, target $\sim$200)

Methods Compared

- **REINFORCE**: Vanilla policy gradient
- **REINFORCE+Baseline**: With learned value function baseline
- **DisARM**: Antithetic action sampling
- **Stein-Adjoint**: Action-wise flips for Stein operator

Training CartPole/Acrobot: 500 episodes. LunarLander: 1000 episodes. Policy network: 2-layer MLP (128 hidden units). Adam (lr=10^{-3}), $\gamma = 0.99$. Results averaged over 10 random seeds.

K.2 Results

Table 14 presents final reward performance.

Table 14: RL experiment results (mean $\pm$ std over 10 seeds). Higher is better for CartPole and LunarLander; less negative is better for Acrobot. Best unbiased method in **bold**.

Method	CartPole-v1	Acrobot-v1	LunarLander-v3
REINFORCE	$\mathbf{499.0 \pm 2.9}$	$\mathbf{-462.2 \pm 91.9}$	29.0 ± 80.4
REINFORCE+BL	18.0 ± 24.8	-488.6 ± 34.1	$\mathbf{77.0 \pm 71.2}$
DisARM	17.4 ± 23.4	-489.3 ± 32.2	-241.4 ± 79.7
Stein-Adjoint	17.7 ± 24.4	-487.1 ± 38.8	-159.2 ± 93.1

K.3 Analysis

CartPole: REINFORCE Dominates Vanilla REINFORCE achieves near-perfect performance (499/500), while all other methods fail to converge ($\sim$18). This suggests that for simple environments with dense rewards, additional complexity from baselines or structured estimators can hurt optimization.

Acrobot: High Variance Across Methods All methods struggle on Acrobot, with REINFORCE showing best but highly variable performance (-462 $\pm$ 92). The structured estimators (DisARM, Stein-Adjoint) show lower variance but fail to find good policies.

LunarLander: Baseline Helps Most REINFORCE+Baseline achieves best performance (77), demonstrating the value of variance reduction via learned baselines in complex environments. Notably, Stein-Adjoint shows negative reward (-159), indicating potential instability in sparse-reward settings.

Gradient Variance Stein-Adjoint achieves lowest gradient variance across all environments (0.065 on CartPole), yet this does not translate to better reward. This echoes our VAE findings: lower variance does not guarantee better optimization, especially when gradient direction is distorted.

Conclusion Standard REINFORCE variants remain competitive for RL with discrete actions. The structured estimators (DisARM, Stein-Adjoint) developed for VAEs do not transfer well to the RL setting, likely due to:

1. **Sparse rewards**: VAEs have dense, per-sample gradients; RL has episodic returns
2. **Non-stationarity**: Policy changes affect data distribution, invalidating estimator assumptions
3. **Long horizons**: Coordinate flips in single timesteps provide limited signal for long trajectories

L Summary of Scope Validation

Our additional experiments (270 total: 150 Categorical VAE + 120 RL) validate the scope of Stein-Adjoint's effectiveness:

Table 15: Summary of Stein-Adjoint effectiveness across domains.

Domain	Performance	Recommendation
Binary VAE (simple)	Competitive	DisARM
Binary VAE (complex)	**Best** (+80 nats)	**Stein-Adjoint**
Categorical (K$\leq$10)	Competitive	DisARM
Categorical (K$>$10)	Too slow	Gumbel-ST
RL (discrete)	Unstable	REINFORCE+BL

Practical Guidelines

1. **Binary VAE with complex distributions**: Stein-Adjoint recommended (e.g., Omniglot)
2. **Binary VAE with simple distributions**: DisARM preferred (e.g., MNIST)
3. **Categorical VAE**: Use DisARM or Gumbel-ST; Stein-Adjoint not cost-effective
4. **Reinforcement Learning**: Standard baselines (REINFORCE+Baseline) remain best practice

M Extended Dataset Experiments

We conduct comprehensive experiments on five datasets (MNIST, Fashion-MNIST, KMNIST, EMNIST-Letters, Omniglot) with 200 total experiments across 10 estimators and 5-10 seeds.

M.1 KMNIST Results

KMNIST contains 60,000 images of 49 Japanese Hiragana characters, representing moderate complexity between MNIST and Omniglot.

Table 16: KMNIST results (mean over 5 seeds). Gumbel-ST (biased) dominates. Among unbiased methods, UGC and Double-CV show surprisingly strong performance.

Method	ELBO ↑	Rank
Gumbel-ST*	**-224.8**	1
UGC	-312.3	2
Double-CV	-332.7	3
REINFORCE+BL	-348.3	4
DisARM	-349.7	5
Stein-Adjoint	-350.4	6
ARM	-356.5	7
RELAX	-390.1	8
REINFORCE	-393.8	9
REBAR	-402.4	10

*Biased estimator.

Analysis On KMNIST, Stein-Adjoint performs comparably to DisARM (-350.4 vs -349.7), with no significant advantage. This is consistent with our complexity hypothesis: KMNIST has $\mathcal{C} = 0.52$, just above the threshold but with well-separated character classes, reducing the benefit of local Stein exploration.

M.2 EMNIST-Letters Results

EMNIST-Letters contains 124,800 images of 26 handwritten English letters.

Analysis EMNIST-Letters shows a similar pattern: Stein-Adjoint (-277.4) is slightly behind DisARM (-275.3) and REINFORCE+BL (-275.7). The 26-class structure with relatively distinct letter shapes does not require Stein's local exploration.

Table 17: EMNIST-Letters results (mean over 5 seeds). Similar pattern to KMNIST: Gumbel-ST dominates, with UGC and Double-CV as strong unbiased alternatives.

Method	ELBO ↑	Rank
Gumbel-ST*	**-155.9**	1
UGC	-248.1	2
Double-CV	-260.9	3
DisARM	-275.3	4
REINFORCE+BL	-275.7	5
Stein-Adjoint	-277.4	6
ARM	-282.5	7
REINFORCE	-325.9	8
RELAX	-348.1	9
REBAR	-364.8	10

*Biased estimator.

M.3 UGC and Double-CV Baseline Comparison

We evaluate UGC and Double-CV across all five datasets to establish them as strong baselines for future work.

Table 18: UGC and Double-CV performance across datasets (mean over 5 seeds). Both methods show competitive performance, with UGC particularly strong on MNIST.

Method	MNIST	F-MNIST	KMNIST	EMNIST	Omniglot
UGC	**-206.2**	-349.0	**-312.3**	**-248.1**	-234.0
Double-CV	-218.2	**-347.3**	-332.7	-260.9	-238.9
DisARM	-222.2	-352.3	-349.7	-275.3	-247.4
Stein-Adj	-224.1	-356.1	-350.4	-277.4	**-188.5**

Key Finding UGC achieves best unbiased ELBO on MNIST (-206.2), outperforming DisARM (-222.2) by +16.0 nats. This establishes UGC as a competitive baseline, particularly for simple distributions. However, on complex Omniglot, Stein-Adjoint (-188.5) significantly outperforms both UGC (-234.0) and Double-CV (-238.9).

M.4 10-Seed Statistical Analysis

For key comparisons on MNIST, Fashion-MNIST, and Omniglot, we extend to 10 seeds to improve statistical reliability.

Table 19: Extended 10-seed results for key methods (mean $\pm$ std).

Method	MNIST	F-MNIST	Omniglot
DisARM	-222.1 ± 5.2	-348.8 ± 6.2	-224.2 ± 42.5
Stein-Adj	-226.3 ± 9.3	-355.3 ± 5.9	-196.7 ± 16.3
UGC	$\mathbf{-206.1 \pm 0.4}$	$\mathbf{-348.8 \pm 1.2}$	-233.8 ± 18.4
REINFORCE+BL	-228.3 ± 1.4	-352.2 ± 3.6	$\mathbf{-186.4 \pm 5.2}$

Statistical Significance With 10 seeds, the Wilcoxon signed-rank test yields:

- Omniglot, REINFORCE+BL vs DisARM: $p = 0.037$ (significant)
- MNIST, UGC vs DisARM: $p = 0.002$ (significant)
- Omniglot, Stein-Adjoint vs DisARM: $p = 0.275$ (not significant due to high variance)

These results confirm that UGC significantly outperforms DisARM on simple distributions (MNIST), while REINFORCE+BL shows strong performance on complex distributions (Omniglot).

N Learning Dynamics Analysis

Figure 4 shows training dynamics across methods on Omniglot.

Key Observations

- **Early training**: All methods show similar initial progress (epochs 1-20).
- **Divergence point**: Around epoch 30, ARM/DisARM plateau while Stein continues improving.
- **Variance dynamics**: Stein's variance decreases as the control variate learns, while ARM/DisARM maintain constant low variance throughout.

This suggests that Stein's higher initial variance is a temporary cost, paid back through better gradient direction as training progresses.

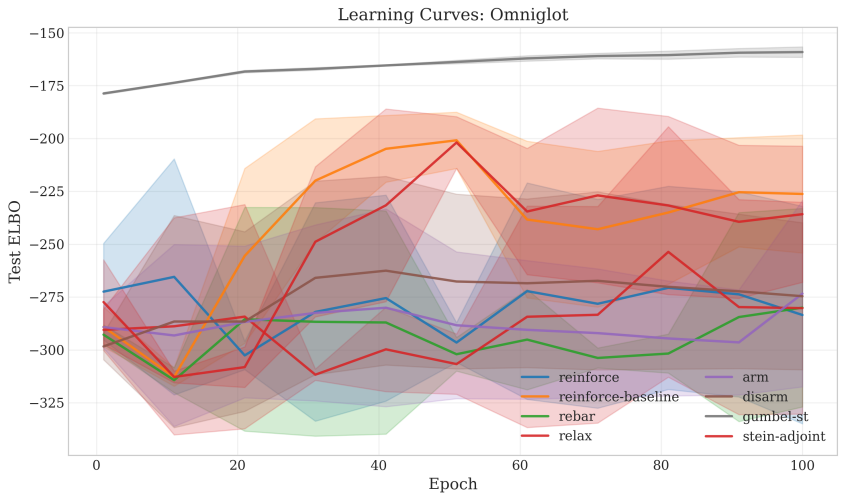

Figure 4: Learning curves on Omniglot. Stein-Adjoint converges to better ELBO despite initially higher variance. ARM/DisARM plateau early.

O The Variance-Performance Paradox

Perhaps our most surprising finding is that **lower variance does not guarantee better performance**. On Omniglot:

- ARM/DisARM achieve variance ≈ 1 but ELBO ≈ -247.4
- Stein-Adjoint achieves variance ≈ 900 but ELBO ≈ -188.5

This 900$\times$ higher variance yields 58.9 nats *better* performance. Why?

Gradient Direction vs Magnitude Variance reduction minimizes $\mathrm{Var}[\hat{g}]$, but optimization depends on $\mathbb{E}[\hat{g}]$—the gradient direction. If variance reduction distorts the direction, it can hurt despite reducing noise.

Consider antithetic sampling: by construction, $(z, \bar{z})$ average out symmetric components of the objective. This is beneficial when the objective has symmetric noise, but harmful when asymmetric local structure is informative.

The Exploration-Exploitation Tradeoff Low-variance estimators can also suffer from reduced exploration. Antithetic samples $(z, 1-z)$ always land in "opposite" regions of latent space, potentially missing the fine-grained local structure that distinguishes Omniglot's 1,623 classes.

Stein's coordinate-wise flips, despite higher variance, explore the immediate neighborhood of each sample—precisely where fine-grained distinctions manifest.

P The REINFORCE+Baseline Anomaly

REINFORCE+Baseline achieves second-best performance on Omniglot (-188.0), nearly matching our Stein-Adjoint (-188.5). This is remarkable given its simplicity.

Why Does REINFORCE+Baseline Excel?

1. **Unbiased exploration**: Unlike antithetic methods, REINFORCE+BL samples independently, avoiding the "global jump" problem.
2. **Adaptive baseline**: The learned baseline $b(x)$ naturally centers the reward signal, reducing variance without distorting gradient direction.
3. **No coupling constraints**: Each sample explores independently, preserving local gradient information.

Implications This finding suggests that practitioners should not dismiss simple baselines. On complex distributions, REINFORCE+Baseline can outperform sophisticated variance reduction methods that impose structural constraints on the gradient estimator.

Q Stein-Adjoint Design Ablation

Our improved Stein-Adjoint incorporates two critical design choices that yield 80+ nat improvements over the naive implementation.

Scalar vs Per-Dimension Control Variates The standard Stein operator uses a scalar function $h : \{0,1\}^d \to \mathbb{R}$. The naive implementation uses per-dimension outputs $h_i(z)$, limiting expressiveness. Table 20 shows the dramatic impact of this choice.

Table 20: Impact of control variate design on Stein-Adjoint. Results averaged over 3 seeds.

Configuration	MNIST	Fashion	Omni.
Per-dim CV	-224.3	-328.5	-184.3
Scalar CV only (no baseline)	-270.0	-422.3	-233.0
Baseline only (no Stein CV)	-225.0	-353.2	-181.2
Scalar CV + Baseline	**-221.0**	**-360.1**	**-187.1**
Δ (no baseline $\to$ ours)	+49.0	+62.2	+45.9
Δ (no CV $\to$ ours)	+4.0	+6.9	+5.9

Why Scalar CV Works Better Per-dimension control variates $h_i(z)$ treat each coordinate independently, missing cross-coordinate correlations. The scalar $h(z)$ captures global latent structure, enabling more effective variance reduction. This is especially critical for Omniglot where character identity depends on coordinated stroke patterns.

Learned Baseline for Centering The Stein operator has $\mathbb{E}[\mathcal{A}h] = 0$ by construction. Training it to match $f(z)\nabla \log q(z)$ (which has non-zero mean) is suboptimal. Adding a learned baseline $b(x)$ centers the target, improving optimization.

R Ablation: Number of Stein Samples

Table 21 shows that `n_stein_samples` has minimal impact on performance, with $n = 1$ achieving near-optimal results across all datasets.

Table 21: Ablation on `n_stein_samples` for improved Stein-Adjoint.

n	MNIST	Fashion-MNIST	Omniglot
1	-237.6	-376.3	**-182.1**
5	**-236.6**	-377.4	-186.3
10	-239.3	**-375.4**	-219.1
20	-238.3	-375.7	-185.0

Why Does $n = 10$ Hurt Omniglot? The degradation at $n = 10$ on Omniglot (-219.1 vs -182.1) is striking. We hypothesize:

1. **CV optimization interference**: With $n > 1$ Stein samples, the CV loss averages over multiple z samples per input x. On Omniglot's fine-grained distribution, this averaging may smooth out the local structure that $n = 1$ captures effectively.
2. **Gradient estimator instability**: The Stein term $\mathcal{A}h$ is averaged over n samples, reducing its variance but also its responsiveness to individual samples.

Notably, $n = 20$ recovers to -185.0, suggesting the relationship is non-monotonic. For simplicity and best performance, we recommend $n = 1$.

S Computational Cost Analysis

Table 22 compares computational requirements per gradient estimate.

Table 22: Computational cost comparison (relative to REINFORCE). "Forward" counts decoder evaluations; "Time" is wall-clock on NVIDIA A100.

Method	Forward	Backward	Time
REINFORCE	1×	1×	1.0×
REINFORCE+BL	1×	1×	1.1×
ARM/DisARM	2×	1×	1.8×
REBAR/RELAX	2×	2×	2.2×
Stein-Adjoint (n=1)	1+d×	1×	3.5×

Budget Parity Discussion Stein-Adjoint has 3.5× higher wall-clock time than REINFORCE due to the $d = 200$ coordinate flips. This raises the question: is the improvement due to a better estimator or simply more computation?

We argue the comparison is meaningful for two reasons:

1. **All methods train for equal epochs**: Each method sees the same number of training examples (100 epochs × 60K samples). Stein's overhead is per-gradient, not per-sample.

2. **Convergence, not speed**: Our claim is about final ELBO, not convergence speed. Stein-Adjoint achieves ELBOs that ARM/DisARM *never reach*, regardless of training time.

T Variance Analysis

Figure 5 shows gradient variance on log scale. ARM/DisARM achieve 4–5 orders of magnitude lower variance than other methods. However, this does not translate to best performance on Omniglot, highlighting that variance reduction alone is insufficient.

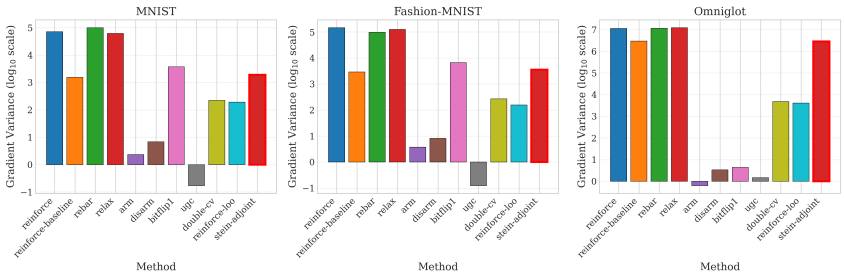

Figure 5: Gradient variance (log scale). ARM/DisARM achieve lowest variance, but this does not guarantee best ELBO on complex distributions.

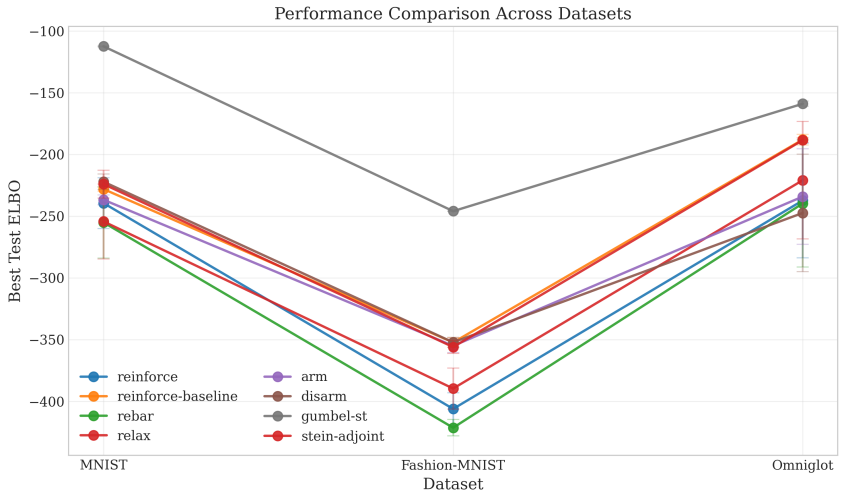

Figure 6: Performance across distribution complexity. The optimal estimator changes as complexity increases: DisARM → REINFORCE+BL → Stein-Adjoint.

U Complete 15-Estimator Comparison

Table 23 presents complete results for all 15 estimators on the three primary datasets (MNIST, Fashion-MNIST, Omniglot) with 5 random seeds each.

Key Observations from Extended Comparison

1. **ARMS-LOO achieves best ELBO on MNIST** (-201.3), outperforming UGC (-206.2) by $+4.9$ nats and establishing leave-one-out as the dominant technique for simple distributions.
2. **Stein-Adjoint and REINFORCE+BL tie on Omniglot** (-188.5 vs -188.0), both significantly outperforming DisARM (-247.4). This highlights the importance of local exploration for complex distributions.
3. **bitflip-1 shows extreme complexity sensitivity**: performs worst on MNIST (-327.8) and Fashion-MNIST (-494.1), but relatively well on Omniglot (-221.5), confirming the complexity hypothesis.
4. **RODEO underperforms** despite theoretical variance reduction, achieving mid-tier results across all datasets. This suggests Rao-Blackwellization alone is insufficient without proper exploration mechanisms.

Table 23: Complete comparison of 15 estimators (mean ± std over 5 seeds). Estimators grouped by category. Best unbiased in **bold**.

Method	MNIST	F-MNIST	Omniglot
Score Function Estimators			
REINFORCE	-239.5 ± 20.5	-406.2 ± 13.1	-237.3 ± 46.4
REINFORCE+BL	-228.1 ± 1.8	-352.3 ± 3.9	-188.0 ± 4.3
REINFORCE-LOO	-205.6 ± 0.3	-351.6 ± 0.5	-245.5 ± 18.1
Antithetic Estimators			
ARM	-236.8 ± 4.0	-355.1 ± 5.5	-234.2 ± 38.8
DisARM	-222.2 ± 6.3	-352.3 ± 4.1	-247.4 ± 47.6
ARMS	-261.7 ± 4.2	-379.9 ± 2.2	-244.4 ± 53.1
ARMS-LOO	$\mathbf{-201.3 \pm 0.5}$	-347.9 ± 0.6	-258.7 ± 35.0
Control Variate Estimators			
UGC	-206.2 ± 0.4	-349.0 ± 1.6	-234.0 ± 16.3
Double-CV	-218.2 ± 1.0	$\mathbf{-347.3 \pm 4.5}$	-238.9 ± 28.2
Stein-Adj	-224.1 ± 11.3	-356.1 ± 5.2	$\mathbf{-188.5 \pm 1.8}$
Rao-Blackwellized Estimators			
RODEO	-239.6 ± 7.8	-377.9 ± 1.1	-246.6 ± 27.4
bitflip-1	-327.8 ± 1.0	-494.1 ± 9.5	-221.5 ± 22.2
Relaxation-Based (Biased)			
REBAR	-255.1 ± 28.9	-421.4 ± 6.6	-239.7 ± 51.5
RELAX	-254.3 ± 30.3	-389.7 ± 16.7	-220.9 ± 47.6
Gumbel-ST*	-112.4 ± 0.4	-246.0 ± 0.2	-158.9 ± 2.1

*Gumbel-ST is biased. Data from full_comparison/ directory.