

About Flow Matching generative models

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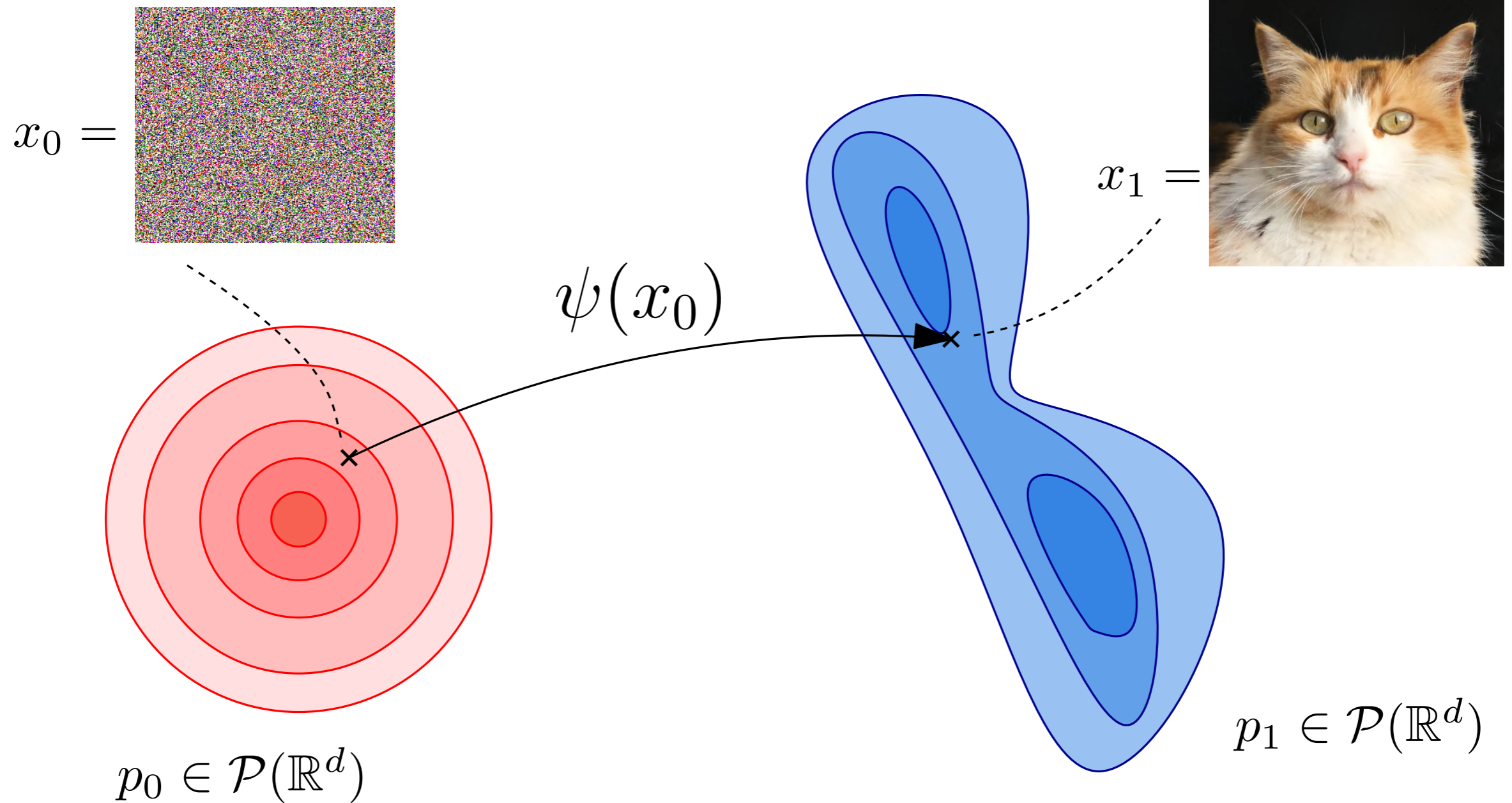
Bibliography

- *[Lipman et al. "Flow matching for generative modeling." ICLR 2023]*
- *[Tong et al. "Improving and generalizing flow-based generative models with minibatch optimal transport." TMLR (2024)]*
- *[Gagneux et al. "A visual dive into conditional flow matching." The Fourth Blogpost Track at ICLR 2025.]*

(Non exhaustive list...)

Introduction

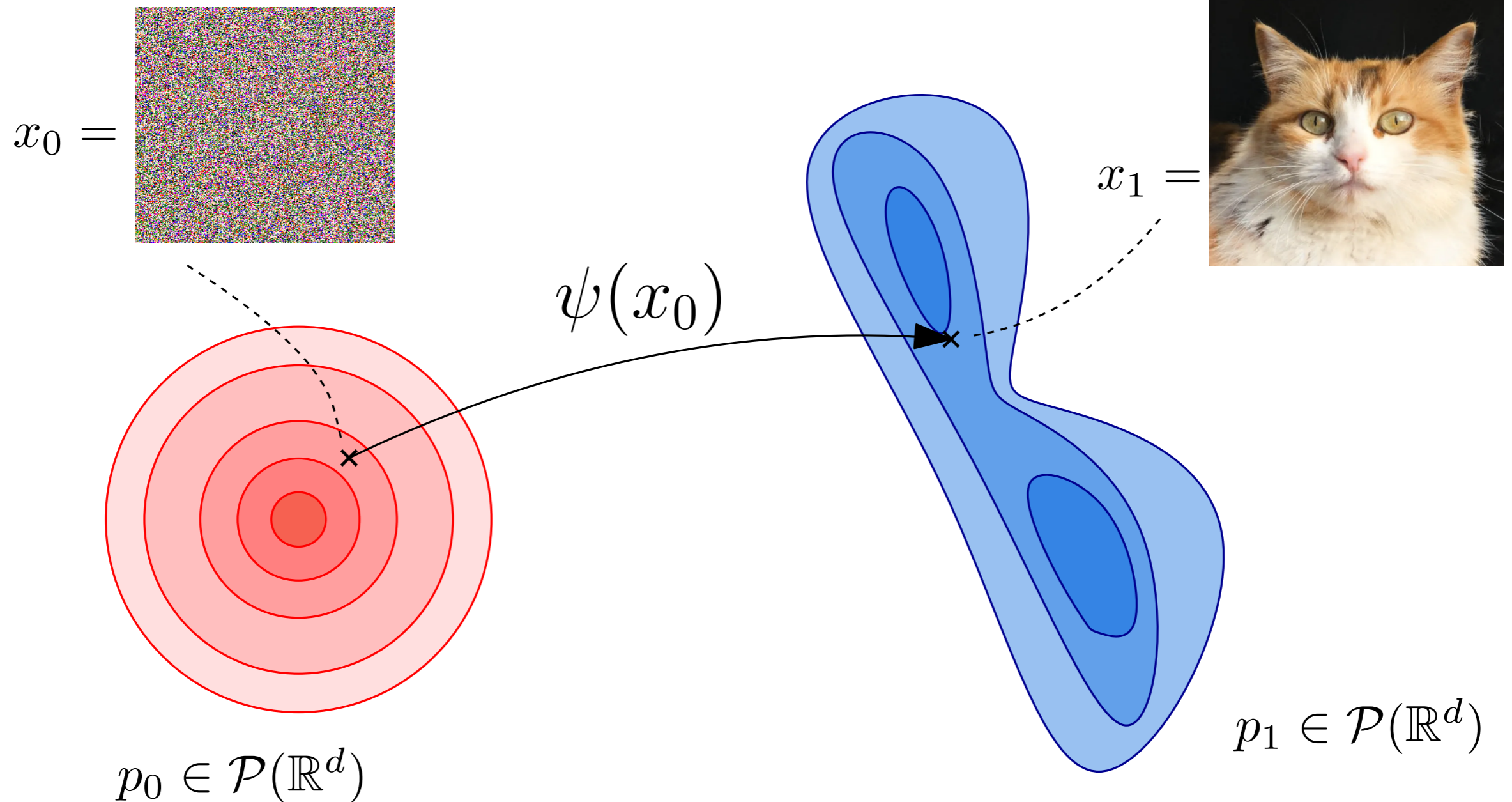
Generative modeling



Goal: Find ψ such that for $x_0 \sim p_0$, $\psi(x_0) \sim p_1$.

Introduction

Generative modeling



Goal: Find ψ such that for $x_0 \sim p_0$, $\psi(x_0) \sim p_1$.

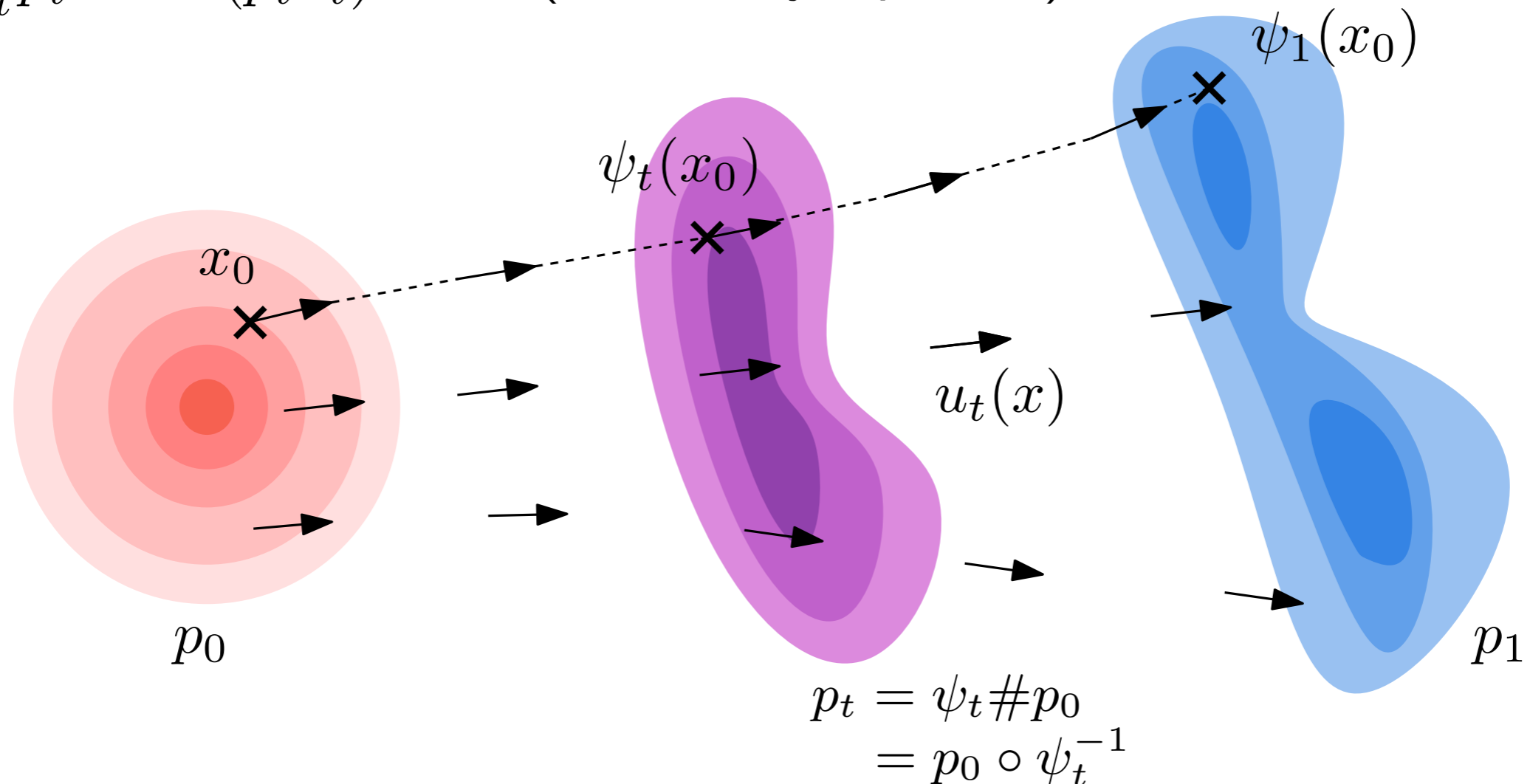
Problem: Dimension d is big, and p_1 is only known from data.

ODEs and probability flows

- Velocity field $u : [0, 1] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$
- Flow map $\psi : [0, 1] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$
- Probability path $p_t \in \mathcal{P}(\mathbb{R}^d)$.

$$\forall x \in \mathbb{R}^d \begin{cases} \psi_0(x) = x \\ \frac{\partial}{\partial t} \psi_t(x) = u_t(\psi_t(x)) \end{cases} \quad (\text{Flow ODE})$$

$$\frac{\partial}{\partial t} p_t + \operatorname{div}(p_t u_t) = 0 \quad (\text{Continuity equation})$$



ODEs and probability flows

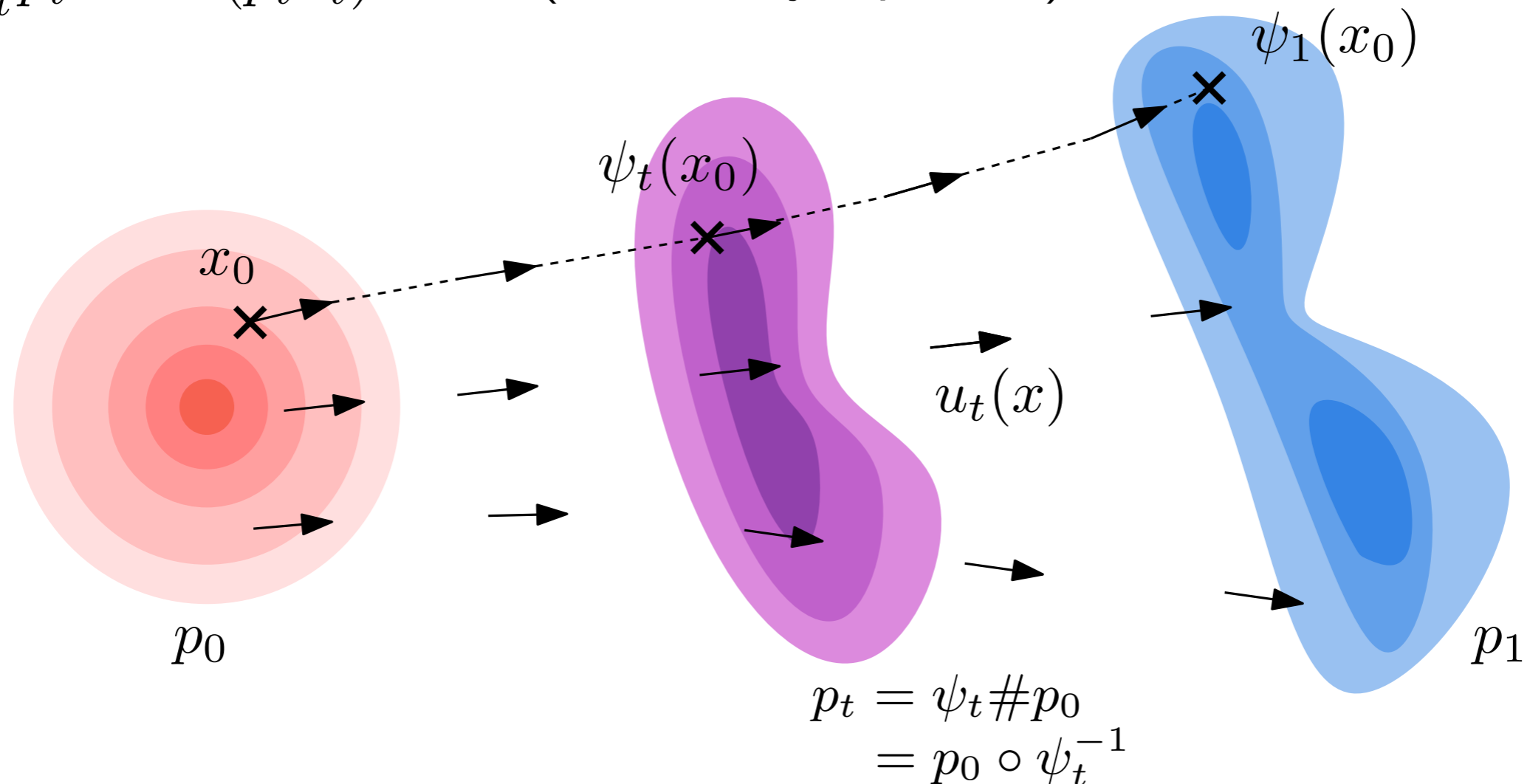
- Velocity field $u : [0, 1] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$
- Flow map $\psi : [0, 1] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$
- Probability path $p_t \in \mathcal{P}(\mathbb{R}^d)$.

Question :

Can I find a $u_t(x)$ to follow (p_t) between 0 and 1.

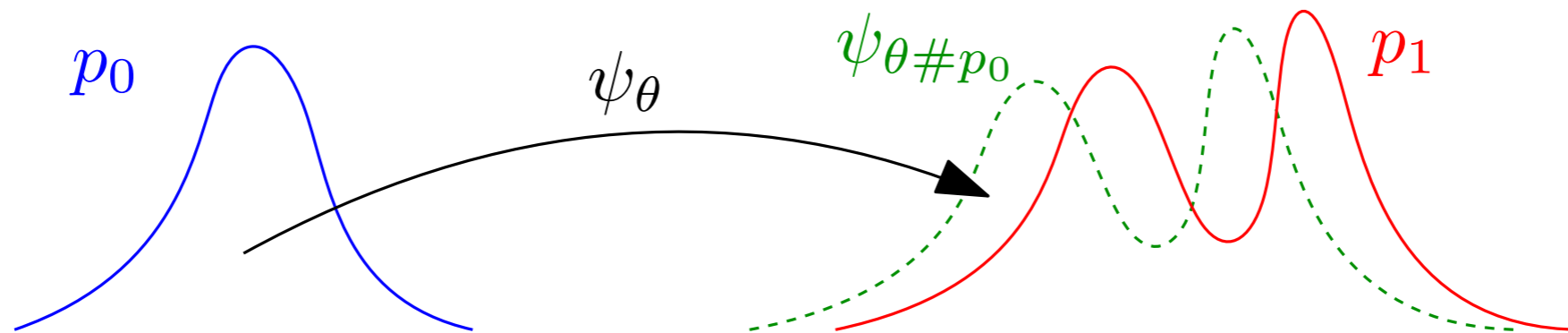
$$\forall x \in \mathbb{R}^d \begin{cases} \psi_0(x) = x \\ \frac{\partial}{\partial t} \psi_t(x) = u_t(\psi_t(x)) \end{cases} \quad (\text{Flow ODE})$$

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(Continuous) Normalizing flows

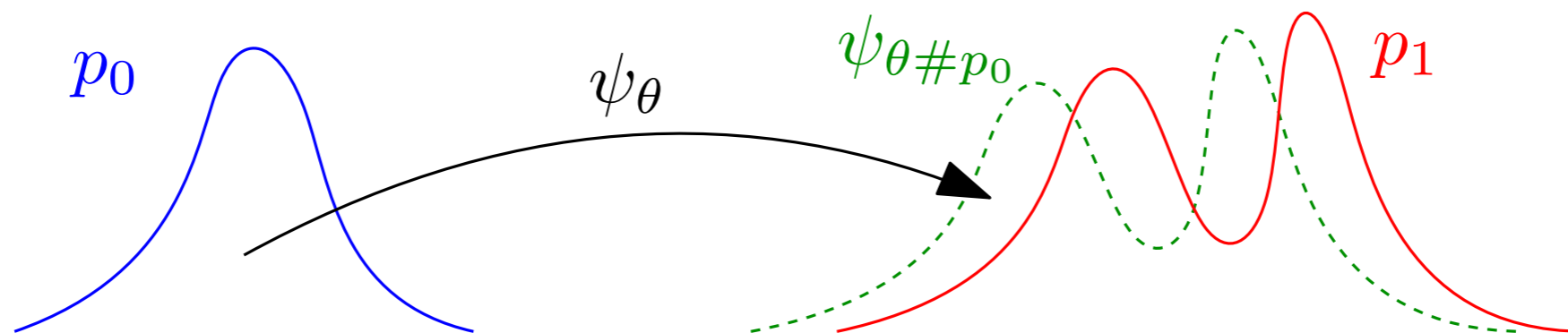
Main idea: Minimize KL divergence or maximize log-likelihood



$$\begin{aligned} \text{KL}(p_1 | \psi_\theta \# p_0) &= -\mathbb{E}_{x \sim p_1} (\log(\psi_\theta \# p_0(x))) + cst \\ &= -\mathbb{E}_{x \sim p_1} [\log(p_0(\psi_\theta^{-1}(x))) + \log(\det(J_{\psi_\theta^{-1}}(x)))] + cst \\ &\quad \text{(change of variable)} \end{aligned}$$

(Continuous) Normalizing flows

Main idea: Minimize KL divergence or maximize log-likelihood



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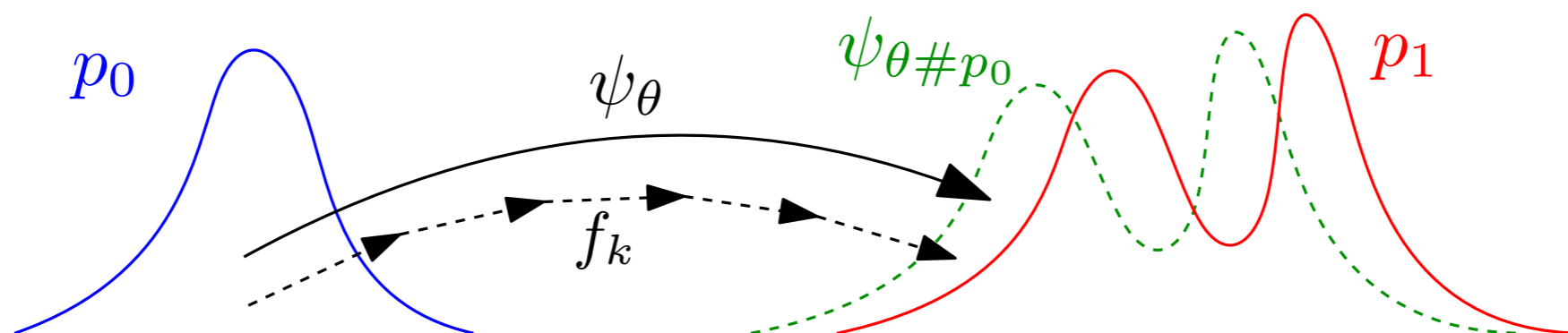
- The map ψ_θ has to be invertible.
- We need to have access to $J_{\psi_\theta^{-1}}$.

Choice : $\psi_\theta = \underbrace{f_K \circ \dots \circ f_1}_{f_k \text{ simple and invertible}}$

$$\log(p_0(\psi_\theta^{-1})) = \log(p_0(f_1^{-1} \circ \dots \circ f_K^{-1}))$$
$$\log(\det(J_{\psi_\theta^{-1}})) = \sum_k \log(\det(J_{f_k^{-1}}))$$

(Continuous) Normalizing flows

Main idea: Minimize KL divergence or maximize log-likelihood



In particular: $\psi_{\theta} = f_K \circ \dots \circ f_1$ with $f_k(x) = x + h_k(x)$

Then $x_k = f_k(x_{k-1})$

$$= x_{k-1} + h_k(x_{k-1})$$

$$= x_{k-1} + \frac{1}{K} u_{k-1}(x_{k-1})$$

For suitable h_k and u

So $x_K = \psi_{\theta}(x_0)$ is the Euler discretization of

$$\begin{cases} x(0) = x_0 \\ \frac{\partial}{\partial t} x(t) = u_t(x(t)) \end{cases}$$

(Flow ODE)

(invertible by
backward integration)

CNF: Train directly $v_{\theta}(t, x)$ maximizing $-\int_0^1 \text{div}(v_{\theta}(x(t), t))$ (log-likelihood)

Advantages and limitations

- Regular Normalizing Flows have limited architectures.
- Continuous Normalizing Flows have some advantages:
 - Less restrictive: choose any u Lipschitz in space and cont. in time.
 - Inversion is easier (only integrate from 1 to 0).
 - Likelihood easier to compute, no log of determinant.
- CNF are unstable in high dimension:
 - Training with log-likelihood does not scale well to high dimension.
 - There is an infinite number of probability paths p_t .

Conditional Flow Matching: Fix a specific vector field & probability path

Conditional Flow Matching

Goal: Train $v_\theta(t, x)$ with $\mathcal{L}_{\text{FM}}(\theta) = \mathbb{E}_{t, p_t(x)} \|v_\theta(t, x) - u_t(x)\|^2$

Conditioning:

- Choose $\pi(z) \in \Pi(p_0, p_1)$ $\begin{cases} \pi(\cdot, \Omega) = p_0 \\ \pi(\Omega, \cdot) = p_1 \end{cases}$

untractable

- Choose cond. path $p_t(x|z)$

Defines a unique $u_t(x|z)$ via (continuity eq.)

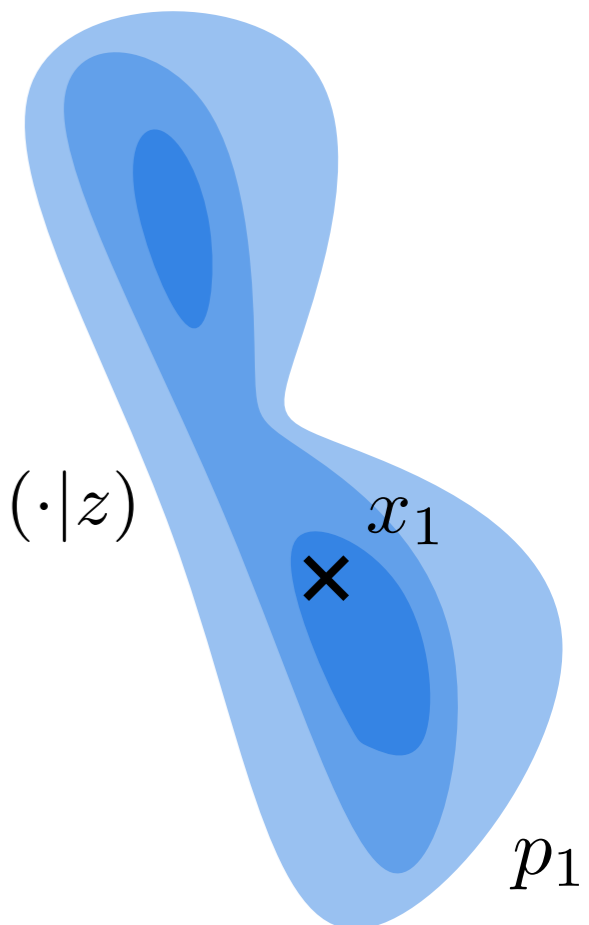
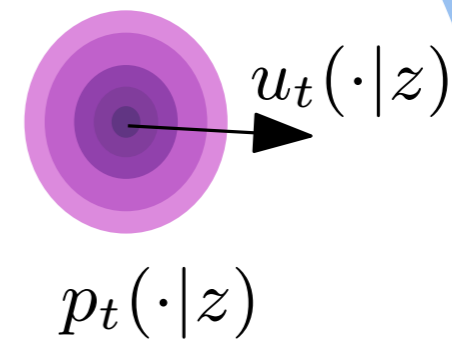
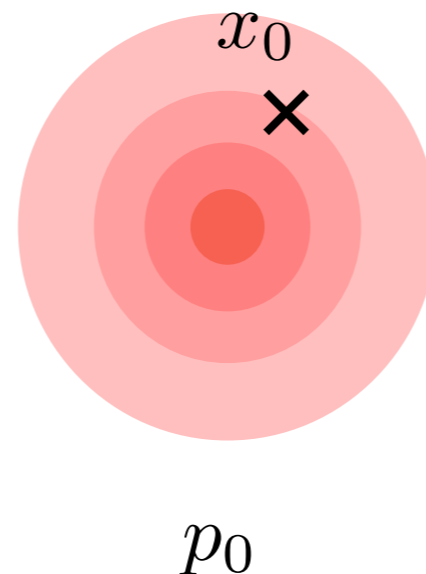
- $\mathcal{L}_{\text{CFM}}(\theta) = \mathbb{E}_{t, \pi(z), p_t(x|z)} \|v_\theta(t, x) - u_t(x|z)\|^2$

$$z = (x_0, x_1) \sim \pi$$

Example :

- $\pi = p_0 \otimes p_1$
- $p_t(x|z) = \delta_{(1-t)x_0 + tx_1}$

Then $u_t(x|z) = x_1 - x_0$.



Conditional Flow Matching

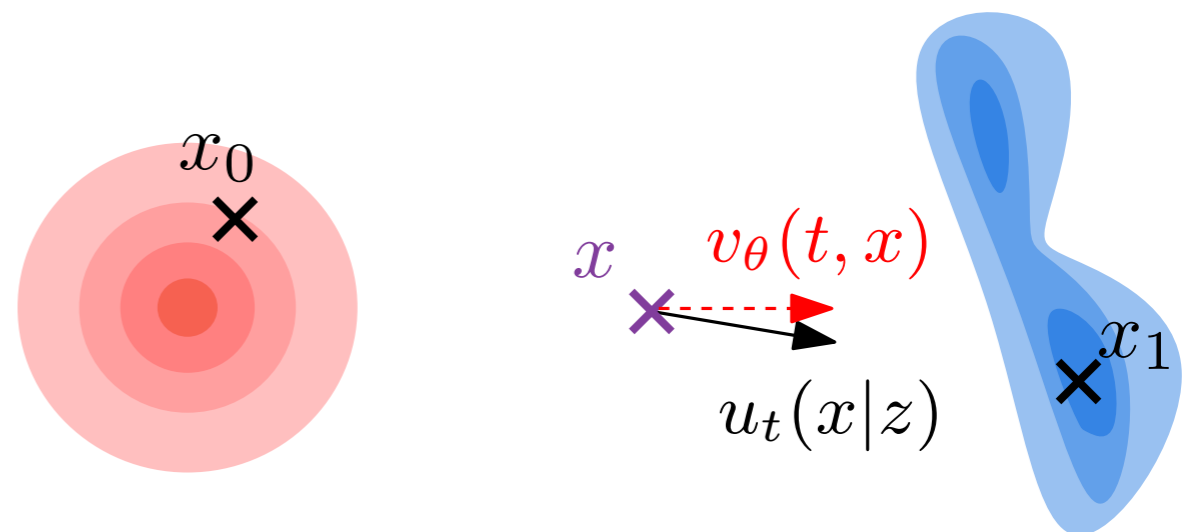
Theorem : For any $z \sim \pi$ with $\pi \in \Pi(p_0, p_1)$, the expectancies of the probability path $p_t(x) = \mathbb{E}_{\pi(z)}[p_t(x|z)]$ and of the vector field $u_t(x) = \mathbb{E}_{\pi(z)}[u_t(x|z)]$ are solution of the same continuity equation.

Theorem : (FM and CFM loss are equivalent) [Lipman et. al 23]

$$\begin{aligned}\mathcal{L}_{\text{CFM}}(\theta) &= \mathbb{E}_{t \sim \mathcal{U}(0,1), \pi(z), p_t(x|z)} \|v_\theta(t, x) - u_t(x|z)\|^2 \\ &= \mathbb{E}_{t \sim \mathcal{U}(0,1), p_t(x)} \|v_\theta(t, x) - u_t(x)\|^2 + \text{cst} \\ &= \mathcal{L}_{\text{FM}}(\theta) + \text{cst}\end{aligned}$$

- Training: minimize \mathcal{L}_{CFM} with $\begin{cases} t \sim \mathcal{U}(0, 1) \\ x_0 \sim p_0 \\ x_1 \sim p_{\text{data}} \end{cases}$

- Sampling: $x_{k+1} = x_k + \frac{1}{N} v_\theta(t_k, x_k)$



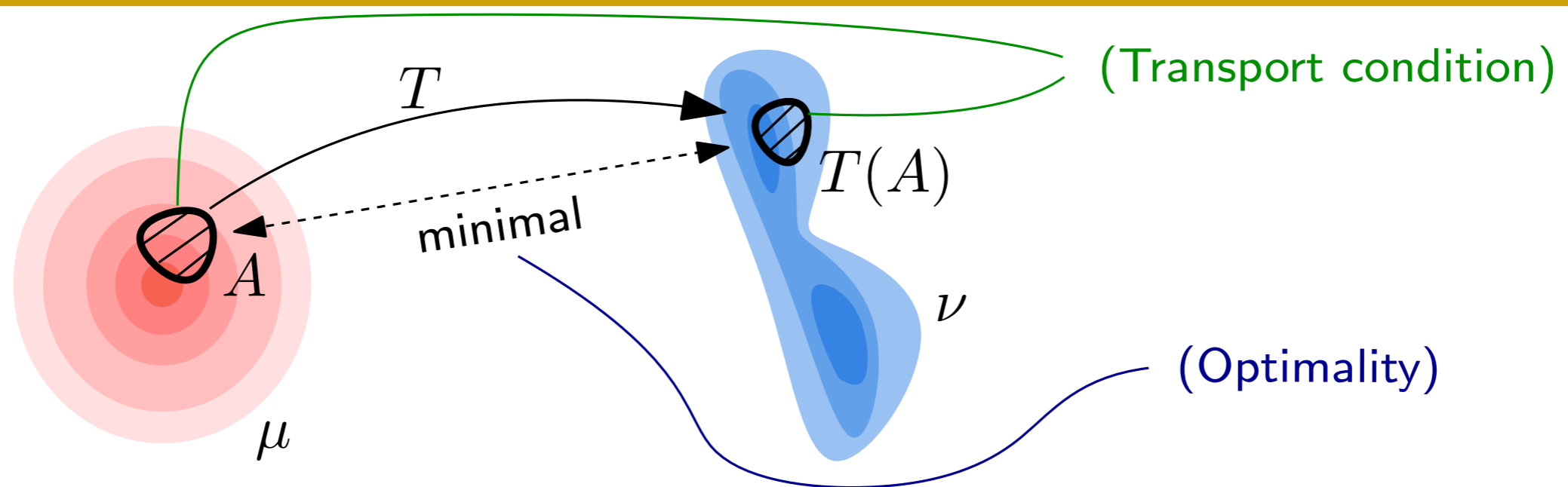
What about Optimal Transport ?

Definition: (Wasserstein distance)

The Wasserstein distance between $\mu \in \mathcal{P}(\mathbb{R}^d)$ and $\nu \in \mathcal{P}(\mathbb{R}^d)$ is defined by

$$W_p^p(\mu, \nu) = \inf_{T_{\#}\mu = \nu} \int_{\mathbb{R}^d} \|x - T(x)\|_p^p d\mu(x)$$

where $T_{\#}\mu = \mu \circ T^{-1}$ is the pushforward measure of μ by T .



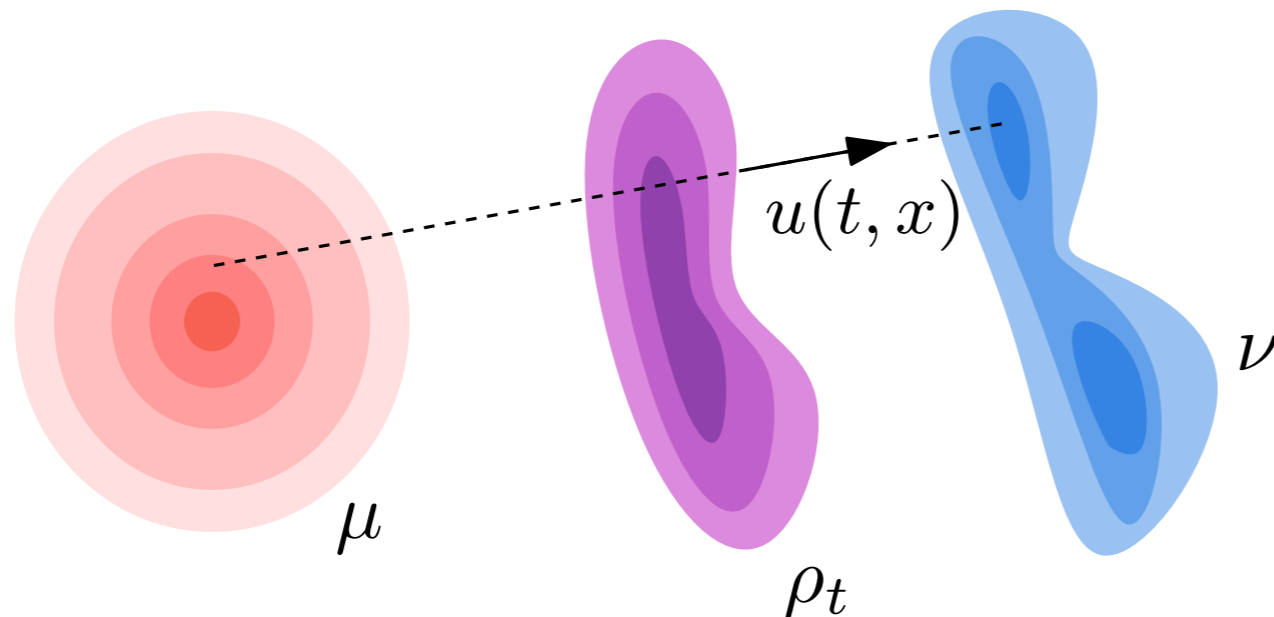
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Definition: (Benamou-Brenier or dynamic formulation of OT)

$$W_2^2(\mu, \nu) = \inf_u \int_{\mathbb{R}^d} \int_0^1 \|u(t, x)\|^2 d\rho_t(x) \quad \begin{cases} \rho_0 = \mu, \rho_1 = \nu \\ \frac{\partial}{\partial t} \rho_t + \operatorname{div}(\rho_t u(t, \cdot)) = 0 \end{cases}$$

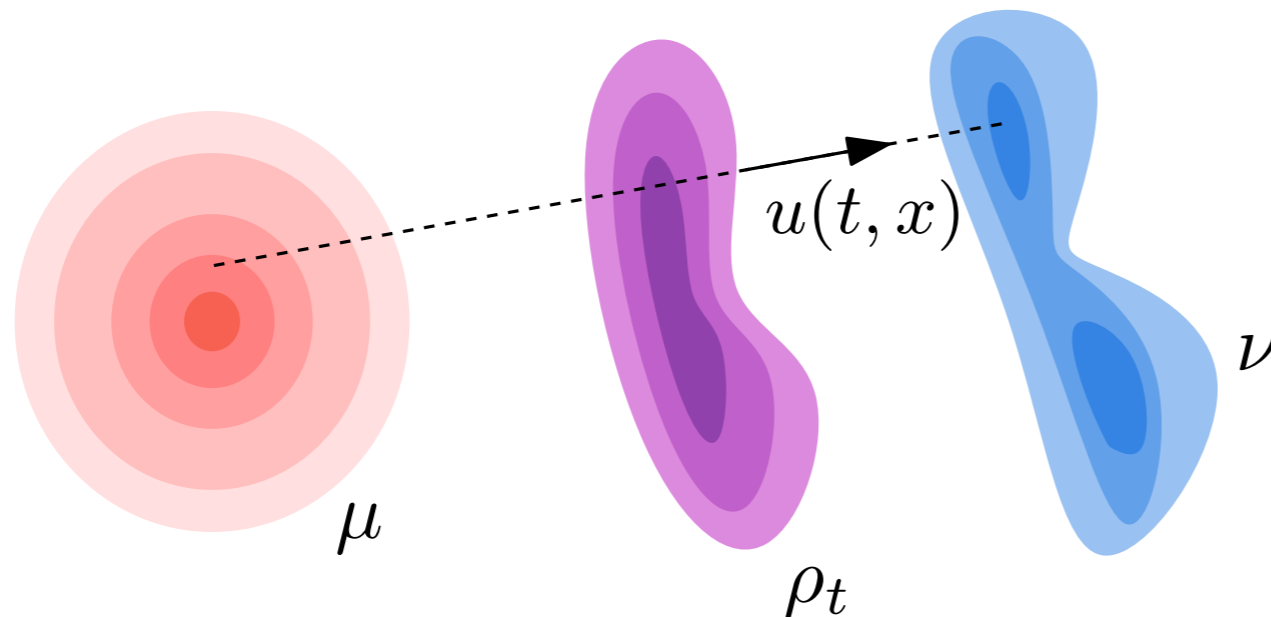
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Optimality condition:
Trajectories are straight

Definition: (Benamou-Brenier or dynamic formulation of OT)

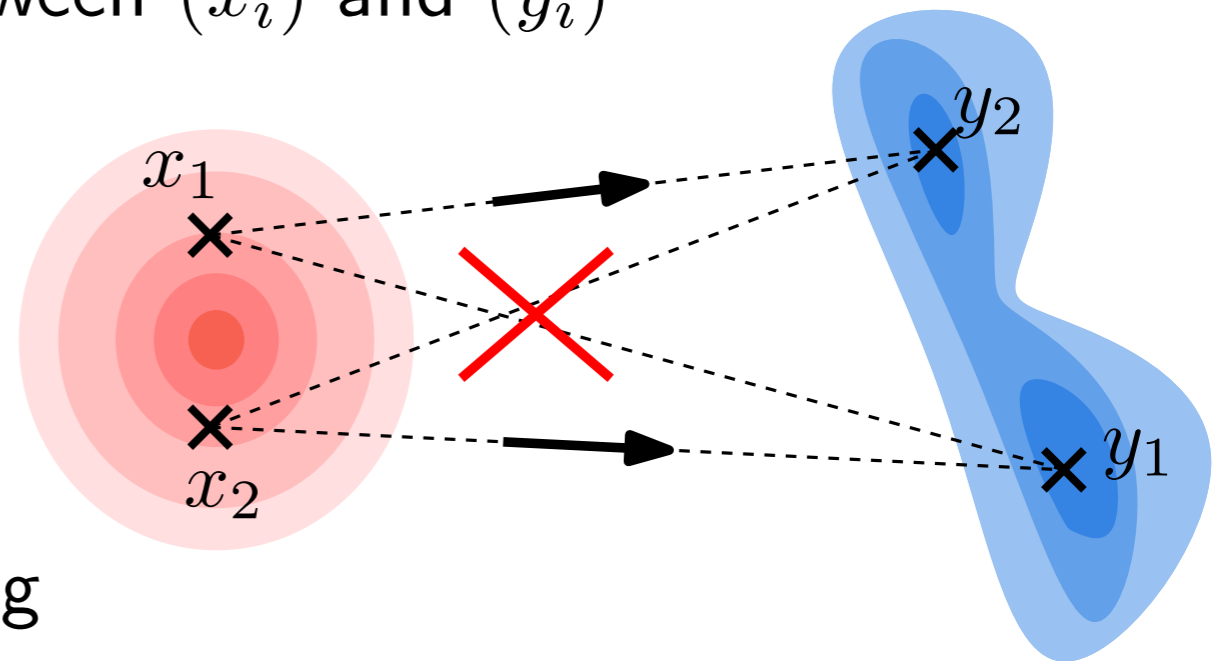
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Optimality: minimize energy

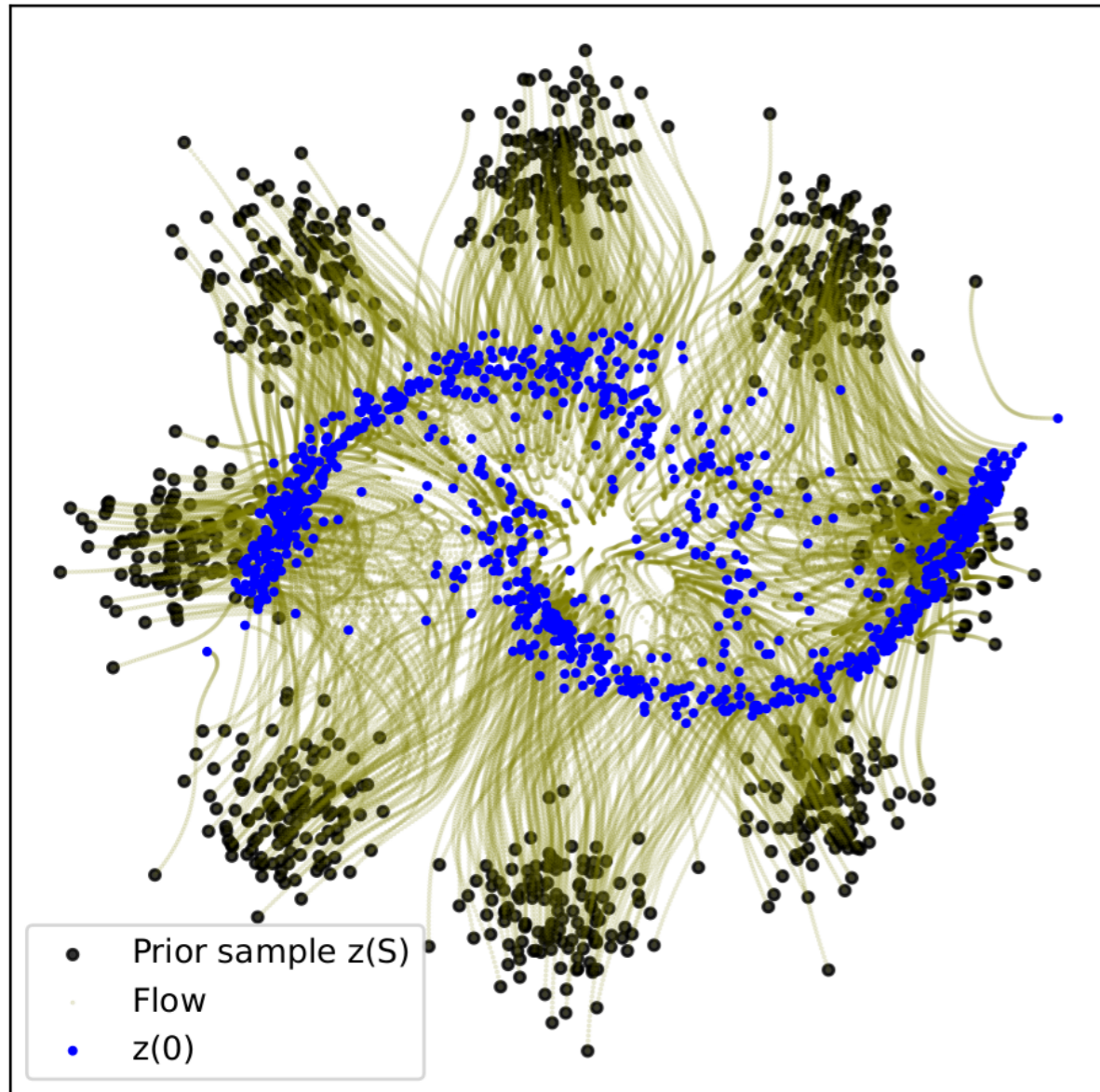
Flow Matching framework

Optimal transport flow matching

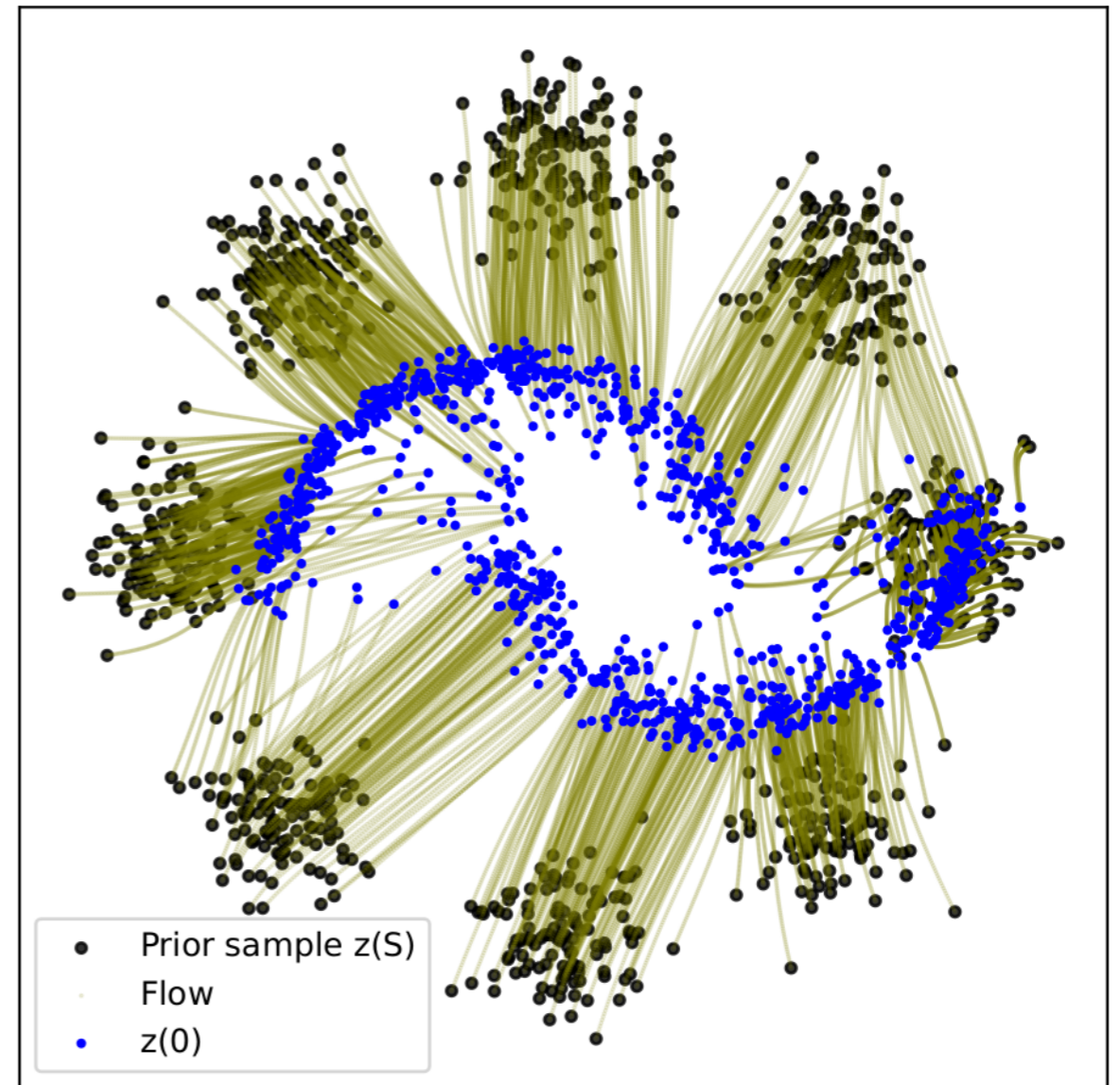
- Optimal transport flow is the ideal candidate for FM
 - └ Impossible in practice, bad high dimension scaling, $O(n^3)$.
- One solution: minibatch OT [*Tong et. al 23, Pooladian et. al 23*]
 - Sample $(x_i)_1^n \sim p_0$ and $(y_i)_1^n \sim p_{\text{data}}$.
 - Compute optimal transport between (x_i) and (y_i)
 - Train v_θ to match $y_i - x_i$.
- Straighter trajectories
- Faster integration and thus sampling
- Limitation: Minibatch OT is not a great approximation in high dimension.



Comparison in 2d



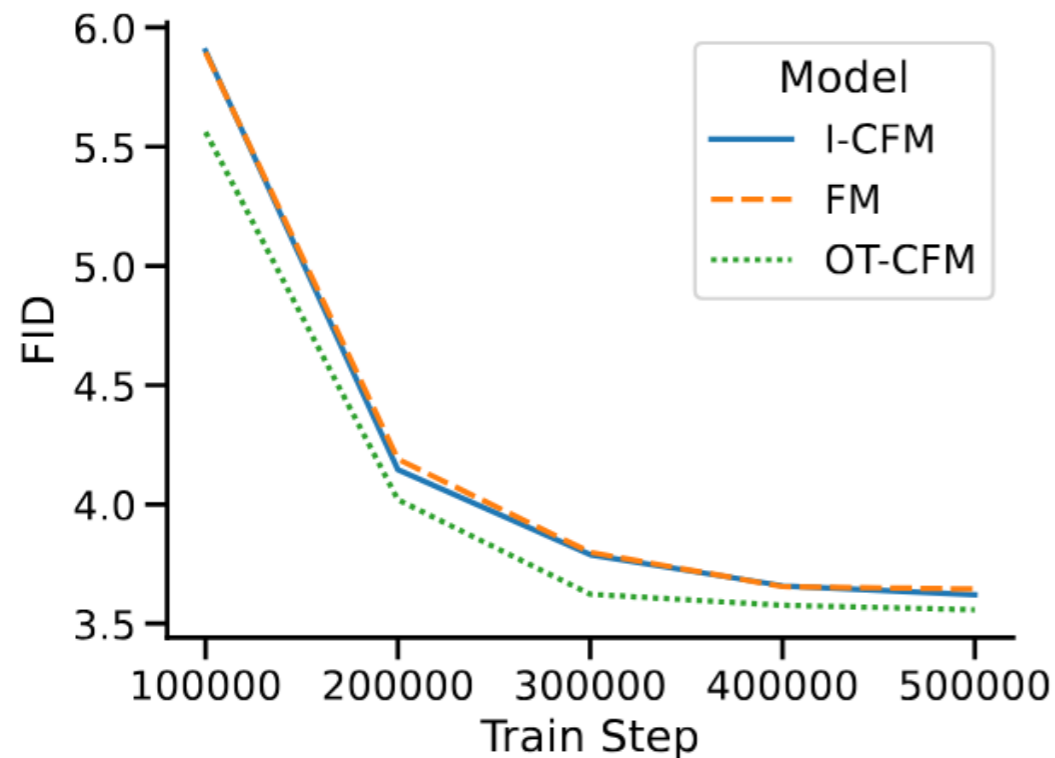
Independant sampling



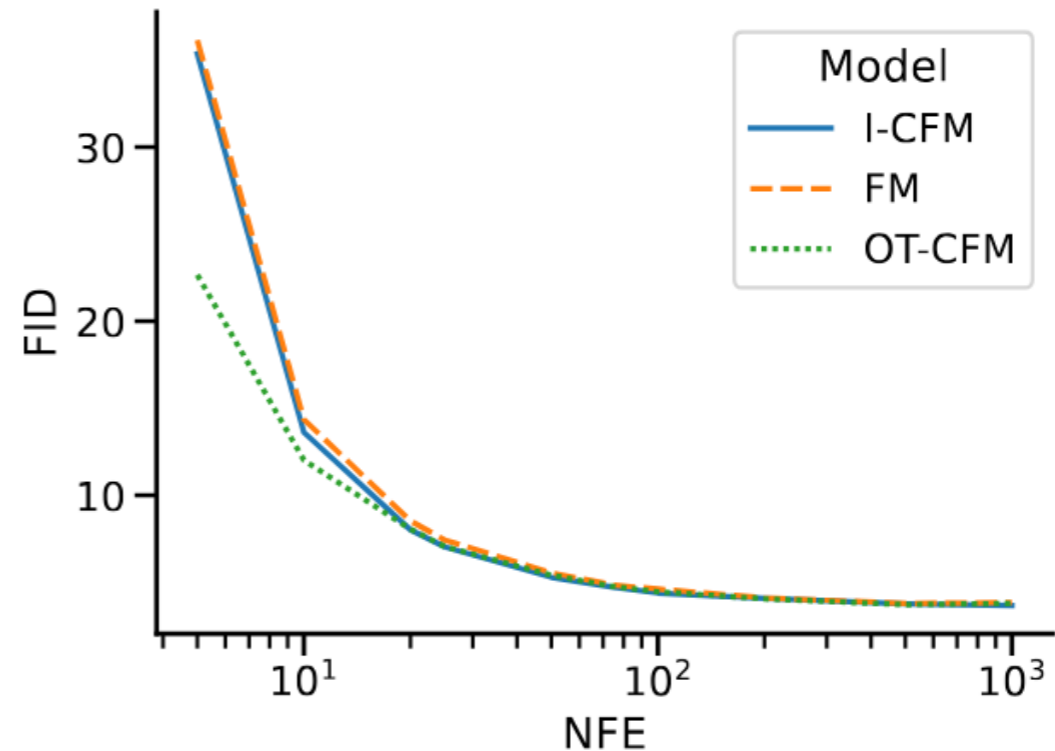
Minibatch OT sampling

Higher dimension: CIFAR10

- Experiments on CIFAR10 [Tong et al. 23]



FID along training with DoPri 5 solver

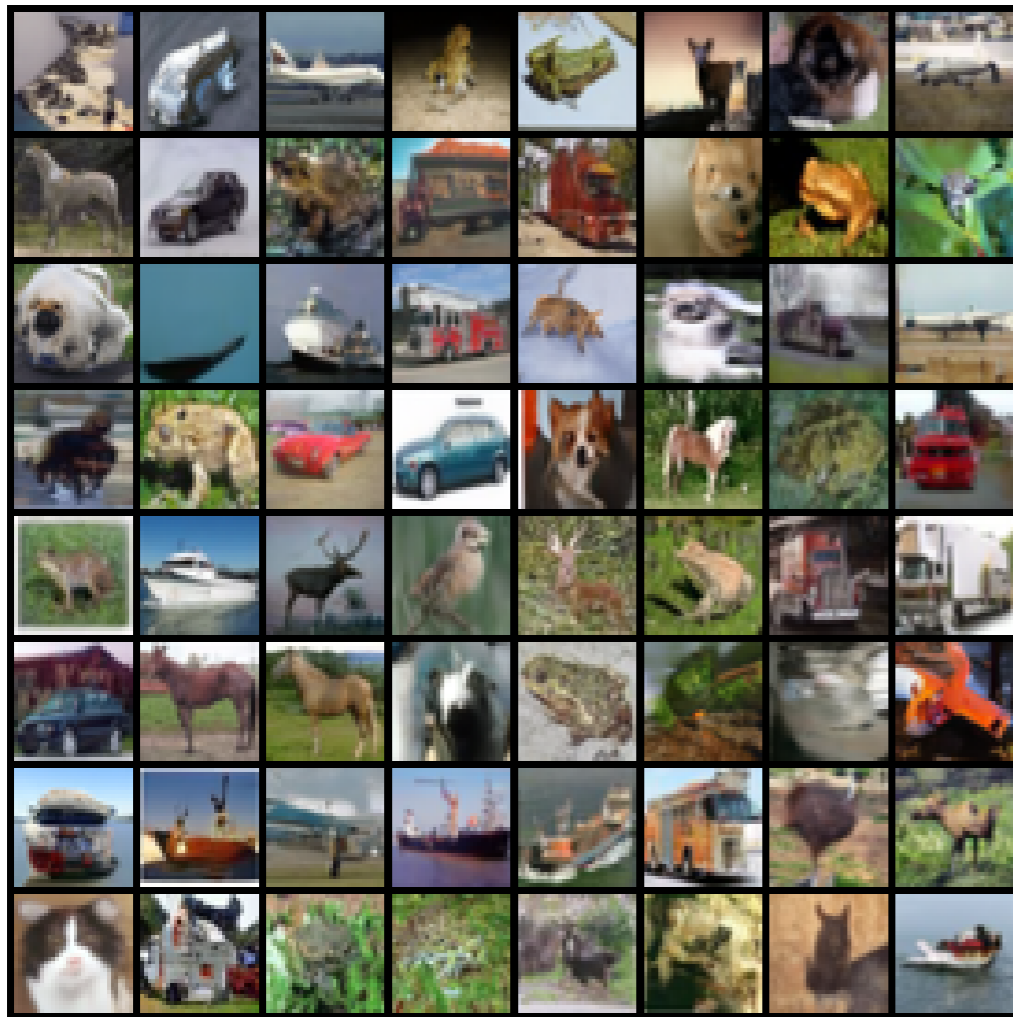


FID for euler solver with different NFE after 400k training steps

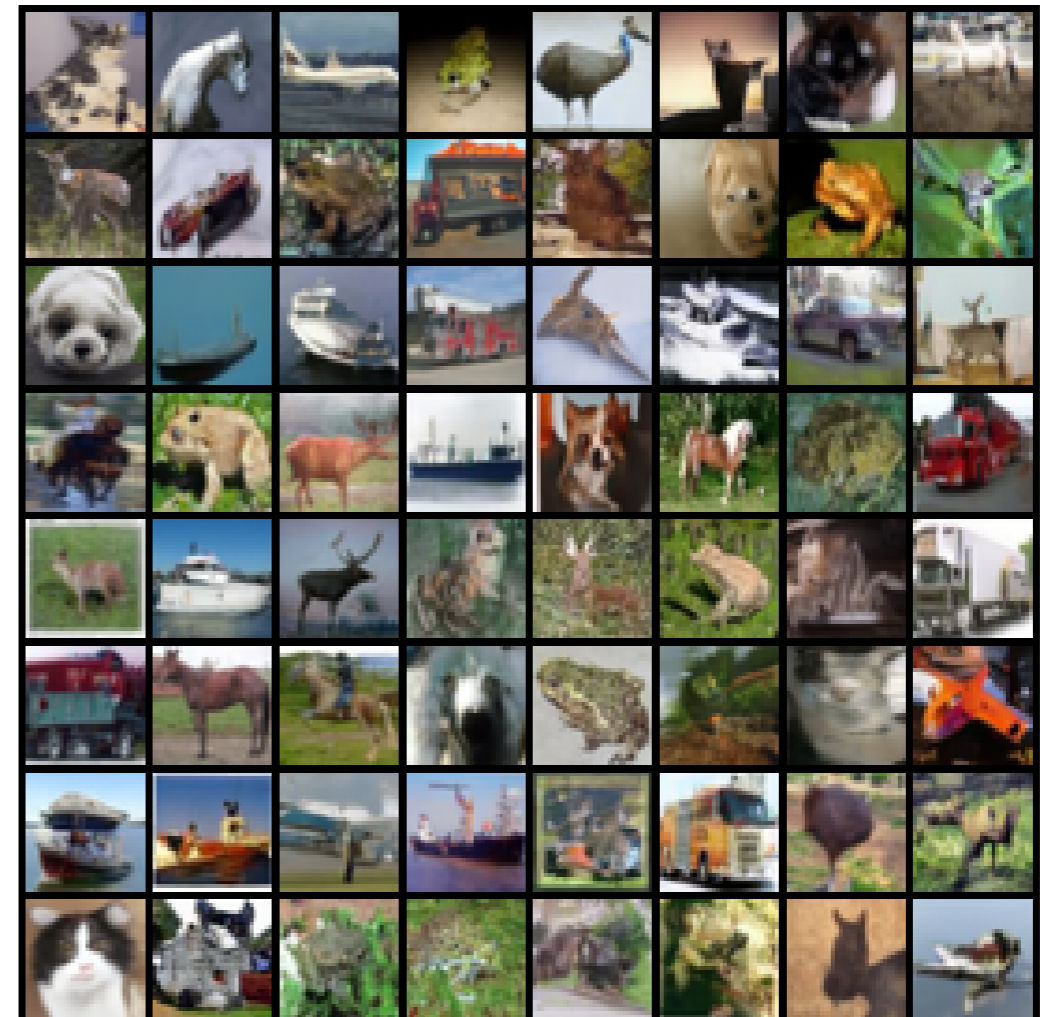
- FID is better for minibatch OT when few NFE
- Not very convincing in high dimension (small diff, no std dev)

Higher dimension: CIFAR10

Generated CIFAR10 samples:



ICFM



OTCFM

Conclusion and Remarks

- Conditional Flow Matching is a new simple and efficient framework for generative modeling.
- Minibatch optimal transport leads to straighter flows but is not really better in high dimension.
- An open question: Why does flow matching generalize well the dataset ?

[Gagneux et al. "The Generation Phases of Flow Matching: a Denoising Perspective." (2025).]