1 We thank the reviewers for their valuable comments. Raised issues are addressed below.

 $_2 == Reviewer \# I == \mathbf{Q1}$: Notations improvement. We thank R1 for the advice and will revise the paper accordingly.

³ === Reviewer #2 === Q2: I wonder if the authors tried other MCMC sampling algorithms. We tested two

4 MCMC sampling algorithms: the original MH with Gaussian proposals (Table 2, last row and column), and MALA.

5 Other variations may also be viable if related quantities can be evaluated with DAEs. We thank R2 for the suggestion.

6 **Q3: Compare the performance of AGEM with GAN priors.** As our main goal is to improve existing DAE prior 7 based methods, we compared with previous work using priors defined by the same DAE. However, as we mentioned in 8 the future work, it is also very interesting to study other deep priors. We thank R2 for pointing out this direction.

9 === Reviewer #3 === Q4: Averaging samples from the posterior leads to MMSE solution and not MAP. This,

10 however is not described at the beginning (Eq. 2) and presented as an MAP solution. Is the method an MAP or

an MMSE estimator? It seems that the reviewer might have misunderstood part of our paper. The MAP formulation

12 (Eq. 2) only serves to explain MAP-based previous methods (DAEP and ADMM), it is never used in our method. The

¹³ goal of this paper IS NOT to improve existing MAP/MMSE solution, but to improve existing methods that use DAE

priors, as we are interested in a better solution that is plug-and-play and only requires unsupervised training. (see Q5)

¹⁵ Our result, the ability to sample from the posterior, is more general than a point estimator, because the latter can

¹⁶ be constructed from the samples. As line 125 notes, "a simple choice is to use their average as the recovered \hat{x} ." The regioner is correct in pointing out that this leads to an MMSE estimator. The mimery reason for doing so in

The reviewer is correct in pointing out that this leads to an MMSE estimator. The primary reason for doing so is computational: in Table 2, row "misc", we compared the posterior mean and median. Their performances are close,

¹⁹ but the mean is easier to compute. Another reason is that many applications care about MSE (e.g. PSNR for images),

hence MMSE estimator is arguably more suitable. In principle, the Bayes estimator of common loss functions can be

21 constructed according to Bayesian decision theory (e.g. posterior mean for MSE, posterior median for L1 loss), our

²² method is not restricted to any particular loss function.

Q5: Give precise definition of the objective. As our abstract indicates (also summarized by R2), our objective is to improve existing work that use DAE prior for solving linear inverse problems (Eq. 1). The solution can be derived using different estimators: DAEP and ADMM use MAP, DMSP proposes a Bayes estimator of a special utility function [There was a typo near line 69: "MAP solution" should be just "solution" as DMSP is not an MAP estimator, as is clear

from their paper's abstract], while we use MMSE. Again, there is no restriction on what estimator is used, as long as they perform well in actual tasks (e.g. obtain good PSNR on image restoration). This is the same criteria as the DMSP

they perform well in actual tasks (e.g. obtain good PSNR on image restoration). This is the same criteria as t paper. The reason to focus on DAE priors is explained in line 54-56 (also in line 14 and 35 of this rebuttal).

Q6: Compare to relevant methods, missing comparisons to other MMSE estimators. As this paper focuses on DAE prior, we primarily compare with existing methods DMSP/DAEP/ADMM (using the same DAE). Among these, we are the first to be able to provide MMSE estimator. MMSE is not the main theme of comparison according to our objective (Q5), plus the posterior median also works well (Table 2). As for non-DAE prior, they are compared in Table 3, 4, also in the DAEP/DMSP paper. It is clear that DAE based methods have competitive performance, and their main

advantage lies in plug-and-play (does not rely on task), have minimal handcrafting and fully unsupervised training.

Q7: Equation 15 seems to be missing the q() terms from Eq. 14, please clarify. As noted in line 108 and 104, in Section 3.1 we first illustrate our method using a simple, symmetric Gaussian proposal *q*, hence in Eq. 15 two q factors cancel. Only in Section 3.2 is the MALA introduced, the proposal then becomes asymmetric.

Q8: Linear approximation in 16 needs to be discussed and clarified. How does the approach compare to Alain and Bengio? As mentioned in Alain and Bengio, multiple-step discretization can be used if more accurate approximation is needed. We did try the multiple-step method, however, the difference in results turns out to be marginal. The main time cost of our approach is due to the evaluation of reconstructed error using the DAE (Eq. 19). Therefore, using an *m*-step approximation would roughly $m \times$ the total time cost. For practical applications, we found

the one-step approximation to be cost-efficient.

45 **Q9:** Missing a convergence visualization. We thank R3 for the suggestion. Please see figure below for an example.



Figure 1: AGEM for image deblurring (Table 3). Left: average estimated noise level; right: mean PSNR. The legend shows the true noise level σ_n . Stable convergence is quickly reached. Each EM epoch draws 300 MCMC samples.