Supplementary: Learning Multi-layer Latent Variable Model with Short Run Inference Dynamics

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1 Appendix

1.1 Model Specification

For the multi-layer generator model, we have $z=(z_l, l=1,\ldots,L)$ for which layer L is the top layer, and layer 1 is the bottom layer close to x. For simplicity, let $x=z_0$. Then, $p_{\theta}(z)=p_{\theta}(z_L)\prod_{l=0}^{L-1}p_{\theta}(z_l\mid z_{l+1})$. In our case, we have $z_L\sim\mathcal{N}(0,I),\ [z_l|z_{l+1}]\sim\mathcal{N}(\mu_l(d_l(p_l(z_{l+1}))),\sigma_l^2(d_l(p_l(z_{l+1})))),\ l=0,\ldots,L-1.$ where $\mu_l()$ and $\sigma_l^2()$ are the mean vector and the diagonal variance-covariance matrix of z_l respectively, and they are functions of $d_l(p_l(z_{l+1}))$ where d_l are deterministic layers and p_l are projection layer to preserve dimensionality. d_l is defined as two subsequent conv2d layers with GeLU [3] activation functions and skip connection. p_l is a linear layer with subsequent $transpose_conv2d$. μ_l and σ_l are a pair of conv2d and linear layers to project to dimensionality of z_l . Then, $z_l=\mu_l(d_l(p_l(z_{l+1})))+\sigma_l(d_l(p_l(z_{l+1})))\otimes \epsilon_l$ where $\epsilon_l\sim\mathcal{N}(0,I_{d_l})$. The final deterministic block o_0 is a $transpose_conv2d$ layer projecting to the desired dimensionality of x. The range of x is bounded by tanh().

Table 1 illustrates a specification with L=3 latent layers, latent dimensions $d_3=32,\,d_2=64,\,d_1=128$ for $z_3,\,z_2,\,z_1$, respectively, and $n_f=64$ channels.

l	operation	dimensions
3	$z_3 \sim N(0, I_{d_3})$	$[n, d_3, 1, 1]$
2	$z_{3,p} = p_2(z_3)$	$[n, n_f, 16, 16]$
2	$z_{3,d} = d_2(z_{3,p})$	$[n, n_f, 16, 16]$
2	$z_2 = \mu_2(z_{3,d}) + \sigma_2(z_{3,d}) \otimes \epsilon_2$	$[n, d_2, 1, 1]$
1	$z_{2,p} = p_1(z_2)$	$[n, n_f, 16, 16]$
1	$z_{2,d} = d_1(z_{2,p}) + z_{3,d}$	$[n, n_f, 16, 16]$
1	$z_1 = \mu_1(z_{2,d}) + \sigma_1(z_{2,d}) \otimes \epsilon_1$	$[n, d_1, 1, 1]$
0	$z_{1,p} = p_0(z_1)$	$[n, n_f, 16, 16]$
0	$z_{1,d} = d_0(z_{1,p}) + z_{2,d}$	$[n, n_f, 16, 16]$
0	$x = tanh(o_0(z_{1,d}))$	[n, 3, 32, 32]

Table 1: Specification of multi-layer generator model with L=3 layers, latent dimensions $d_3=32$, $d_2=64$, $d_1=128$ for z_3 , z_2 , z_1 , respectively, and $n_f=64$ channels.

1.2 Training of Baselines

For ladder variational autoencoder [7], the generator model is defined in Table 1. The training follows the one outlined in [7]. We train the model with $T = 3 \times 10^5$ parameter updates optimized by Adam [5].

For GLO [1] and ABP [2], our model in Table 1 was reduced to a single-layer variational autoencoder.

For GLO, we used a re-implementation in PyTorch. As outlined in [1], after training the model, the inferred latent vectors, z, were used to fit a multivariate Gaussian distribution from which z was drawn for sampling. The hyperparameters are as follows: $code_dim = 128$, $n_pca = 64*64*3*2$, loss = l2.

For ABP, 40 steps of persistent Markov Chains were used. The hyperparameters are as follows: 40 MCMC steps, Langevin discretization step size of 0.3, $\sigma = 0.3$, Adam [5] optimizer.

For Glow [6], the model was trained using the official $code^2$ with our datasets and the evaluation was performed with our implementation of the Frchet Inception Distance (FID) [4] with Inception v3 classifier [8] on 40,000 generated example. The hyperparameters are as follows: dal = 0, $n_batch_train = 64$, optimizer = adamax, $n_levels = 3$, width = 512, depth = 16, $n_bits_x = 8$, learntop = False, $flow_coupling = 0$.

 $^{^{1}}_{2}\; https://github.com/tneumann/minimal_glo$

² https://github.com/openai/glow

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