Performers-backed Denoising Diffusion Probabilistic Models

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In this presentation:

We will:

- briefly discuss the theory behind:
 - DDPMs
 - Performers
- Compare our implementation against the original implementation

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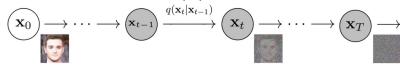
- Theory
 - Diffusion models
 - $q(x_t|x_{t-1})$
 - $\bullet p_{\theta}(x_{t-1}|x_t)$
 - Loss
 - Training
 - Sampling
 - Performers

Diffusion models

- Latest trend in generative models
- Better results than GANs
- At the core of DALL-E 2 and Imagen

Diffusion process

Gradually add noise to $x_0 \sim q(x_0)$



Given x_{t-1} , x_t is sampled by:

$$q(x_t|x_{t-1}) := \mathcal{N}(x_{t-1}; \sqrt{1-\beta_t}x_t, \beta_t I)$$
 (1)

hence

$$x_t = \sqrt{1 - \beta_t} x_{t-1} + \sqrt{\beta_t} \epsilon \tag{2}$$

where $\epsilon \sim \mathcal{N}(0, I)$ and β_i is a variance scheduler



Diffusion process

 x_t can be obtained from x_0 directly:

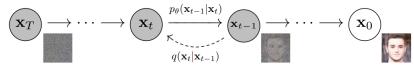
$$x_t = \sqrt{\overline{\alpha}_t} x_0 + \sqrt{1 - \overline{\alpha}_t} \epsilon \tag{3}$$

where

•
$$\alpha_t = 1 - \beta_t$$

•
$$\overline{\alpha}_t = \prod_{s=1}^t \alpha_s$$

Learn to reverse the diffusion



Our target is

$$q(x_{t-1}|x_t) := \mathcal{N}(x_{t-1}; \overline{\mu}(x_t, t), \overline{\Sigma}(x_t, t))$$
 (4)

which we want to approximate with

$$p_{\theta}(x_{t-1}|x_t) := \mathcal{N}(x_{t-1}; \mu_{\theta}(x_t, t), \Sigma_{\theta}(x_t, t))$$
 (5)

 $\overline{\Sigma}(x_t,t)$ is simplified as

$$\overline{\Sigma}(x_t, t) = \sigma_t^2 I \tag{6}$$

where

$$\sigma_t^2 = \frac{1 - \overline{\alpha}_{t-1}}{1 - \overline{\alpha}_t} \beta_t \tag{7}$$

Issue: $q(x_{t-1}|x_t)$ as defined is untractable \Rightarrow condition it with x_0 : $q(x_{t-1}|x_t, x_0)$:

$$q(x_{t-1}|x_t,x_0) := \mathcal{N}(x_{t-1};\overline{\mu}(x_t,x_0),\overline{\beta}_t I)$$
 (8)

Through Bayes' rule (and a lot of steps in between), we obtain

$$\overline{\mu}_t(x_t, x_0) := \frac{\sqrt{\alpha_t}}{\beta_t} \mathbf{x}_t + \frac{\sqrt{\overline{\alpha}_{t-1}}}{1 - \overline{\alpha}_{t-1}} \mathbf{x}_0$$
 (9)

$$\overline{\beta}_t := \frac{1 - \overline{\alpha}_{t-1}}{1 - \overline{\alpha}_t} \beta_t \tag{10}$$

$$\overline{\mu}_t(x_t, x_0) := \frac{\sqrt{\alpha_t}}{\beta_t} \mathbf{x}_t + \frac{\sqrt{\overline{\alpha}_{t-1}}}{1 - \overline{\alpha}_{t-1}} \mathbf{x}_0$$
 (11)

We have x_0 from the diffusion process:

$$\overline{\mu}_t(x_t) := \frac{1}{\sqrt{\alpha_t}} (x_t - \frac{1 - \alpha_t}{\sqrt{1 - \overline{\alpha}_t}} \epsilon_t)$$
 (12)

which can be learned as

$$\mu_{\theta}(x_t, t) = \frac{1}{\sqrt{\alpha_t}} (x_t - \frac{1 - \alpha_t}{\sqrt{1 - \overline{\alpha}_t}} \epsilon_{\theta}(x_t, t))$$
 (13)



summarizing:

$$x_{t-1} \sim p_{\theta}(x_{t-1}|x_t) := \mathcal{N}(x_{t-1}; \frac{1}{\sqrt{\alpha_t}}(x_t - \frac{1 - \alpha_t}{\sqrt{1 - \overline{\alpha_t}}} \epsilon_{\theta}(x_t, t)), \sigma_t I)$$
(14)

hence:

$$x_{t-1} = \frac{1}{\sqrt{\alpha_t}} (x_t - \frac{1 - \alpha_t}{\sqrt{1 - \overline{\alpha_t}}} \epsilon_{\theta}(x_t, t)) + \sigma_t \epsilon$$
 (15)

Loss function

We bound on the usual negative log-likelihood:

$$\mathbb{E}[-\log p_{\theta}(x_0)] \tag{16}$$

Loss function

After a lot of intermediate steps:

$$\mathbb{E}_q[-\log p_{\theta}(x_0)] \le L := L_T + L_{T-1} + \dots L_1 + L_0 \tag{17}$$

where:

- $L_T = D_{\mathsf{KL}}(q(x_T|x_0)||p(x_T))$
- $L_t = D_{\mathsf{KL}}(q(x_{t-1}|x_t,x_0)||p_{\theta}(x_{t-1}|x_t)); t \in \{2,\ldots,T-1\}$
- $L_0 = -\log p_{\theta}(x_0|x_1)$

Constant with no trainable parameters

 \Rightarrow No need to optimize it

L_t and L_0

We want to minimize

$$\mathbb{E}_{\mathbf{x}_0,\epsilon}\left[\frac{1}{2\sigma_t^2}||\overline{\mu}_t(\mathbf{x}_t) - \mu_{\theta}(\mathbf{x}_t,t)||^2\right] \tag{18}$$

We already know both $\overline{\mu}_t(x_t)$ and $\mu_{\theta}(x_t, t)$:

$$\mathbb{E}_{\mathbf{x}_{0},\epsilon}\left[\frac{1}{2\sigma_{t}^{2}}||\frac{1}{\sqrt{\alpha_{t}}}(\mathbf{x}_{t}-\frac{1-\alpha_{t}}{\sqrt{1-\overline{\alpha}_{t}}}\epsilon_{t})-\frac{1}{\sqrt{\alpha_{t}}}(\mathbf{x}_{t}-\frac{1-\alpha_{t}}{\sqrt{1-\overline{\alpha}_{t}}}\epsilon_{\theta}(\mathbf{x}_{t},t))||^{2}\right]$$
(19)

L_t and L_0

Grouping and substituting x_t which we already know

$$\mathbb{E}_{\mathsf{x}_0,\epsilon}\left[\frac{(1-\alpha_t)^2}{2\alpha_t(1-\overline{\alpha}_t)\sigma_t^2}||\epsilon-\epsilon_\theta(\sqrt{\overline{\alpha}_t}\mathsf{x}_0+\sqrt{1-\overline{\alpha}_t}\epsilon,t)||^2\right] \tag{20}$$

simplifying:

$$L_{t} := \mathbb{E}_{x_{0},\epsilon}[||\epsilon - \epsilon_{\theta}(\sqrt{\overline{\alpha}_{t}}x_{0} + \sqrt{1 - \overline{\alpha}_{t}}\epsilon, t)||^{2}]$$
 (21)

 \Rightarrow It is all about predicting ϵ_t !

Training

Algorithm 1: Training algorithm

```
\label{eq:while True do} \begin{split} & \text{while } \textit{True do} \\ & | \quad x_0 \sim q(x_0) \\ & \quad t \sim & \text{Uniform}(\{1, \dots, T\}) \\ & \quad \epsilon \sim \mathcal{N}(0, I) \\ & \quad \text{Take gradient descent step on} \\ & \quad \nabla_{\theta} || \epsilon - \epsilon_{\theta} (\sqrt{\overline{\alpha}_t} x_0 + \sqrt{1 - \overline{\alpha}_t} \epsilon, t) ||^2 \\ & \text{end} \end{split}
```

Sampling

Algorithm 2: Sampling algorithm

```
\begin{array}{l} \textbf{while } \textit{True do} \\ & x_{\mathcal{T}} \sim \mathcal{N}(0, I) \\ & \textbf{for } t = \mathit{T}, \, \dots, \, 1 \, \, \textbf{do} \\ & & \epsilon \sim \mathcal{N}(0, I) \, \, \text{if } t > 1 \, \, \text{else } z = 0 \\ & & x_{t-1} = \frac{1}{\sqrt{\alpha_t}} (x_t - \frac{1 - \alpha_t}{\sqrt{1 - \overline{\alpha_t}}} \epsilon_{\theta}(x_t, t)) + \sigma_t \epsilon \\ & \textbf{end} \\ & \text{return } x_0 \\ & \textbf{end} \\ & \textbf{end} \end{array}
```

Standard attention:

$$Att_{\leftrightarrow}(Q,K,V) = D^{-1}AV \tag{22}$$

where

- $A = exp(\frac{QK^T}{\sqrt{d}})$
- $D = diag(A1_L)$
- \bullet 1_L is the vector of L elements all set to one

Cost: $\mathcal{O}(L^2d)$

Most kernels can be approximated with

$$K(x,y) = \mathbb{E}[\phi(x)^T \phi(y)]$$
 (23)

where ϕ is:

$$\phi(x) = \frac{h(x)}{\sqrt{m}} (f_1(x\omega_1^T), \dots, f_1(x\omega_m^T), \dots, f_l(x\omega_1^T), \dots, f_l(x\omega_m^T))$$
(24)

$$\phi(x) = \frac{h(x)}{\sqrt{m}} (f_1(x\omega_1^T), \dots, f_1(x\omega_m^T), \dots, f_l(x\omega_1^T), \dots, f_l(x\omega_m^T))$$

- $h: \mathbb{R}^d \to \mathbb{R}$
- $f_1 \dots f_l$ are l functions of the form $\mathbb{R} \to \mathbb{R}$
- $\omega_1 \dots \omega_m \sim \mathcal{D} \in \mathcal{P}(\mathbb{R}^d)$ are m orthogonal vectors.

softmax's ϕ has form:

$$\phi(x) = \frac{1}{\sqrt{m}} \exp\left(-\frac{||x||^2}{2\sqrt{d}}\right) \left(\exp\left(\frac{x}{\sqrt[4]{d}}\omega_1^T\right), \dots, \exp\left(\frac{x}{\sqrt[4]{d}}\omega_1^T\right)$$
 (25)

Summarizing:

$$\widehat{Att}_{\leftrightarrow}(Q,K,V) = \widehat{D}^{-1}(Q'((K')^TV))$$
 (26)

where:

$$\bullet \ \ Q' = \phi(Q)$$

$$\bullet$$
 $K' = \phi(K)$

•
$$\widehat{D} = diag(Q'((K'^T 1_L)))$$

Cost: $\mathcal{O}(Ld^2 \log d)$ (if $m = d \log d$)