Adversarial Variational Optimization of Non-Differentiable Simulators

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In this note, ... [GL: todo.]

I. INTRODUCTION

[GL: Prescribed vs. implicit. See case of non-diff models in Balaji et al.]

II. PROBLEM STATEMENT

We consider a family of conditional densities $p(\mathbf{x}|\theta)$ defined implicitly through the simulation of a stochastic generative process, where $\mathbf{x} \in \mathbb{R}^d$ is the observed data and θ are the parameters of interest. The simulation may involve some complicated latent process, such that

$$p(\mathbf{x}|\theta) = \int p(\mathbf{x}|\mathbf{z}, \theta)p(\mathbf{z})d\mathbf{z} \tag{1}$$

where $\mathbf{z} \in \mathbb{R}^m$ is a latent variable providing an external source of randomness.

We assume that we already have an accurate simulation of the stochastic generative process $p(\mathbf{x}|\mathbf{z}, \theta)$, as specified through a deterministic function $g(\cdot;\theta) : \mathbb{R}^m \to \mathbb{R}^d$. That is,

$$p(\mathbf{x}|\theta) = \frac{\partial}{\partial x_1} \cdots \frac{\partial}{\partial x_d} \int_{\{\mathbf{z}:g(\mathbf{z};\theta)\leq\mathbf{x}\}} p(\mathbf{z})d\mathbf{z}. \tag{2}$$

The simulator g is assumed to be a non-invertible function, that can only be used to generate data in forward mode. For this reason, evaluating the integral in Eqn. 2 is intractable. Importantly, and as increasingly found in science, we consider the additional constraint that g is a non-differentiable model, e.g. as when specified as a computer program.

Given some observed data $\{\mathbf{x}_i | i = 1, \ldots, N\}$, our goal is the inference of the parameters of interest θ^* that maximize the (marginal) log-likelihood of the observations:

$$\theta^* = \arg\max_\theta \sum_i \log p(\mathbf{x}_i|\theta). \tag{3}$$

[GL: Redefine the goal as the minimization of a divergence between the true and the induced distribution?]

III. BACKGROUND

A. Generative adversarial networks

Generative adversarial networks were first proposed by [2] as a way to build an implicit generative model capable of producing samples from random noise $\mathbf{z}$. More specifically, a generative model $g(\cdot;\theta)$ is pit against an adversarial network d whose antigonistic objective is to recognize real data $\mathbf{x}$ from generated data $g(\mathbf{z};\theta)$. Both models g and d are trained simultaneously, in such a way that g learns to maximally confuse its adversary d (which happens when g produces samples comparable to the observed data), while d continuously adapts to changes in g. At the equilibrium and assuming enough capacity in the networks, it can be shown that g induces a distribution that is indistinguishable from the distribution of the observed data $\mathbf{x}$.

[GL: Explain WGAN, loss and optimum.]

B. Variational optimization

IV. ADVERSARIAL VARIATIONAL OPTIMIZATION

V. EXPERIMENTS

A. Toy problem

B. Physics example

VI. RELATED WORKS

[GL: Implicit generative models.] [GL: ABC.] [GL: carl [1].] [GL: Wood's papers.] [GL: CMA-ES.]

VII. SUMMARY

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[1] Cranmer, K., Pavez, J., and Louppe, G. Approximating likelihood ratios with calibrated discriminative classifiers. *arXiv preprint arXiv:1506.02169* (2015).

[2] Goodfellow, I., Pouget-Abadie, J., Mirza, M., Xu, B., Warde-Farley, D., Ozair, S., Courville, A., and Bengio, Y. Generative adversarial nets. In *Advances in Neural Information Processing Systems* (2014), pp. 2672–2680.