

# 生成对抗网络基本原理

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本篇课件会用到GAN之父Ian Goodfellow本人2016年NIPS上的slides  
(Goodfellow, 2016)

# Generative Adversarial Networks (GANs)

Ian Goodfellow, OpenAI Research Scientist  
NIPS 2016 tutorial  
Barcelona, 2016-12-4



# 什么是 生成模型与判别模型

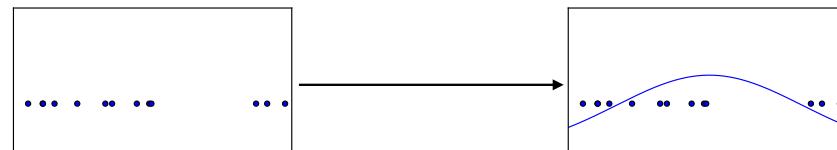
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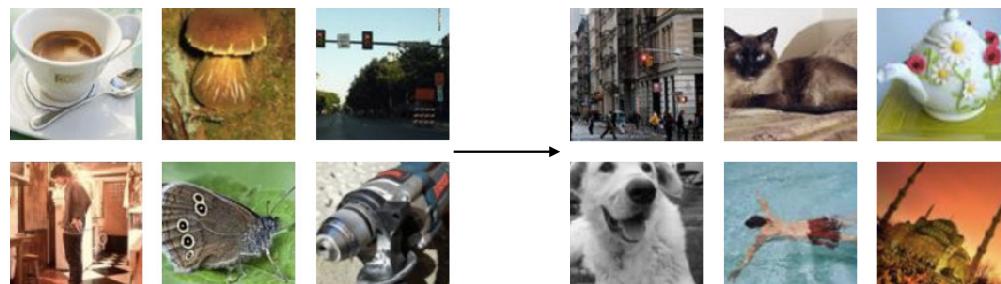
# 生成模型

# Generative Modeling

- Density estimation



- Sample generation



## Training examples

## Model samples

(Goodfellow 2016)



# 为什么要学习生成模型？

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## Why study generative models?

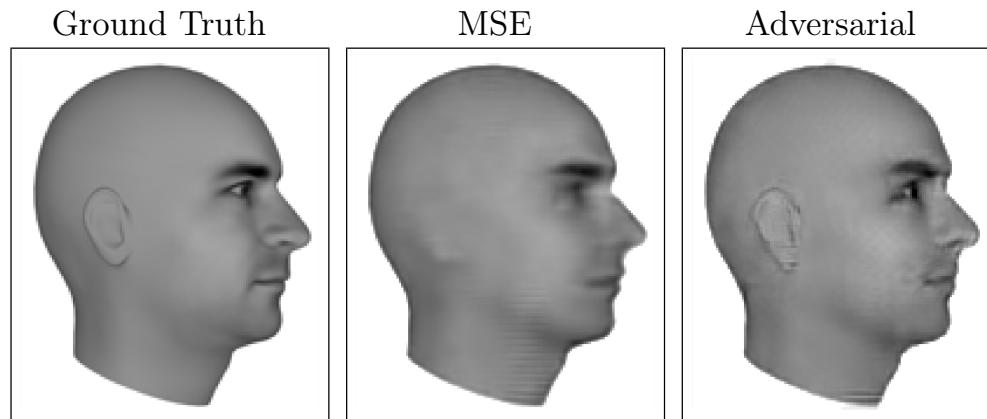
- Excellent test of our ability to use high-dimensional, complicated probability distributions
- Simulate possible futures for planning or simulated RL
- Missing data
  - Semi-supervised learning
  - Multi-modal outputs
  - Realistic generation tasks

(Goodfellow 2016)

# 为什么要学习生成模型？

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## Next Video Frame Prediction

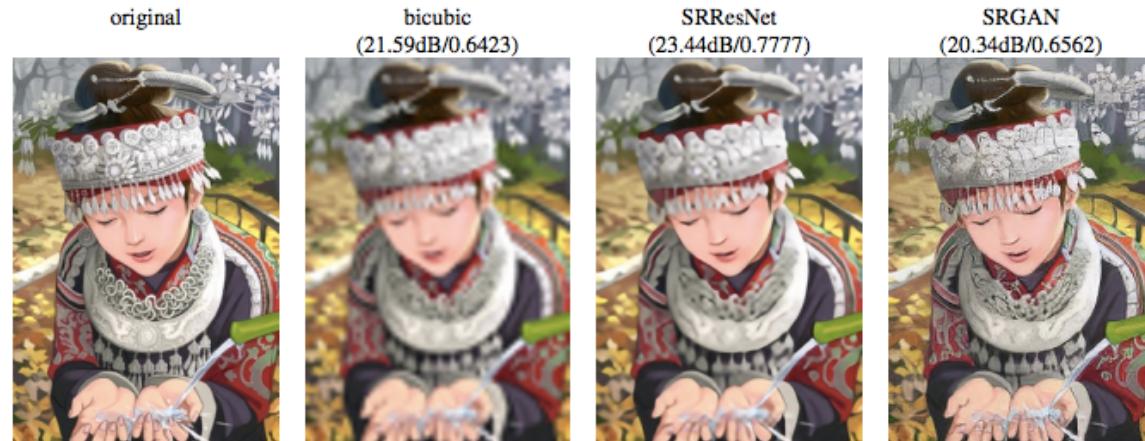


(Lotter et al 2016)

(Goodfellow 2016)

# 为什么要学习生成模型？

## Single Image Super-Resolution



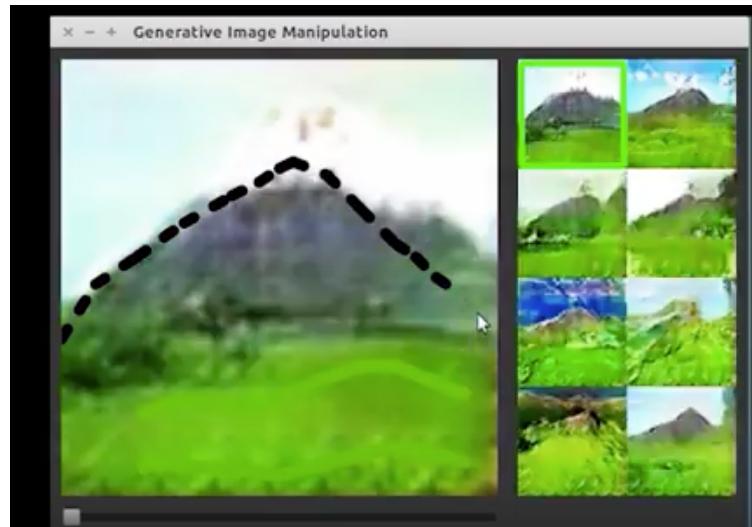
(Ledig et al 2016)

(Goodfellow 2016)

# 为什么要学习生成模型？

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iGAN



youtube

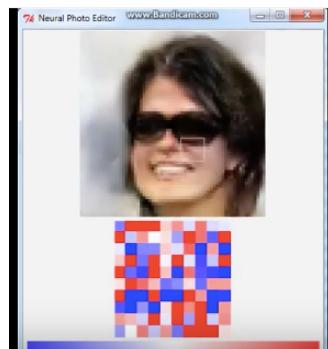
(Zhu et al 2016)

(Goodfellow 2016)

# 为什么要学习生成模型？

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Introspective Adversarial  
Networks



youtube

(Brock et al 2016)

(Goodfellow 2016)

# 为什么要学习生成模型？

## Image to Image Translation



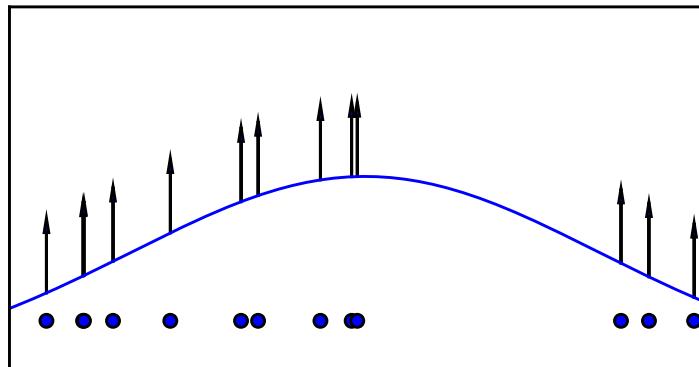
(Isola et al 2016)

(Goodfellow 2016)

# 生成模型原理

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Maximum Likelihood



$$\theta^* = \arg \max_{\theta} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(x \mid \theta)$$

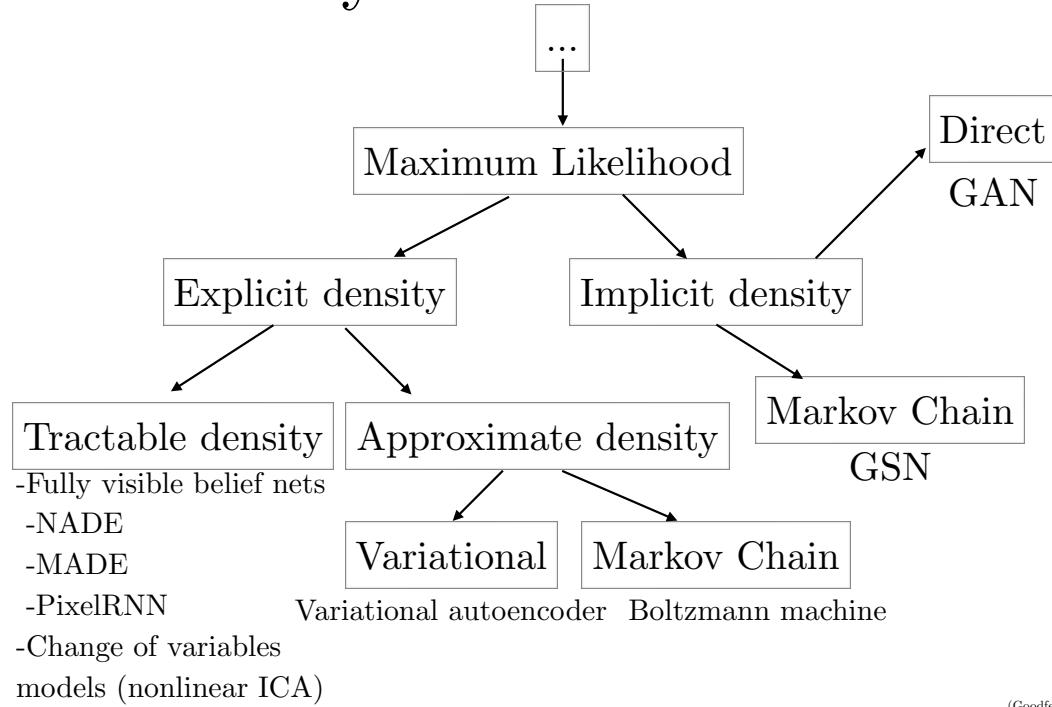
(Goodfellow 2016)

# 最大似然估计

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# 生成模型大家族

## Taxonomy of Generative Models



(Goodfellow 2016)

# 生成模型大家族

## Fully Visible Belief Nets

- Explicit formula based on chain (Frey et al, 1996)  
rule:

$$p_{\text{model}}(\mathbf{x}) = p_{\text{model}}(x_1) \prod_{i=2}^n p_{\text{model}}(x_i | x_1, \dots, x_{i-1})$$

- Disadvantages:
  - $O(n)$  sample generation cost
  - Generation not controlled by a latent code

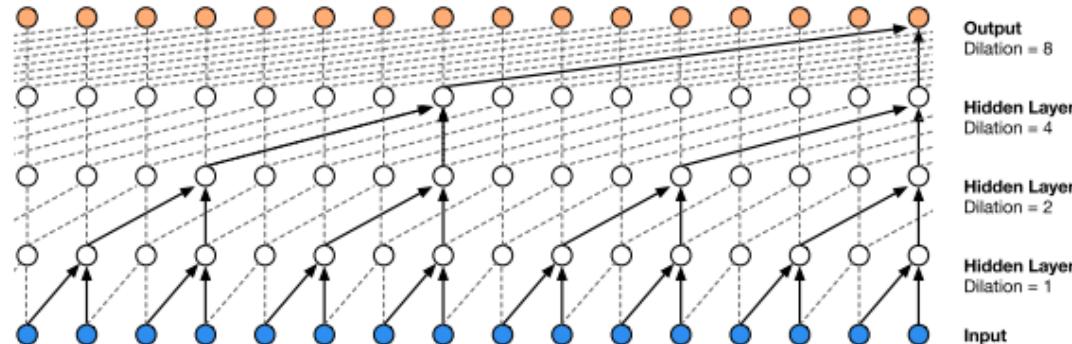


PixelCNN elephants  
(van den Ord et al 2016)

(Goodfellow 2016)

# 生成模型大家族

## WaveNet



Amazing quality  
Sample generation slow

Two minutes to synthesize  
one second of audio

(Goodfellow 2016)

# 生成模型大家族

## Change of Variables

$$y = g(x) \Rightarrow p_x(\mathbf{x}) = p_y(g(\mathbf{x})) \left| \det \left( \frac{\partial g(\mathbf{x})}{\partial \mathbf{x}} \right) \right|$$

e.g. Nonlinear ICA (Hyvärinen 1999)

Disadvantages:

- Transformation must be invertible
- Latent dimension must match visible dimension



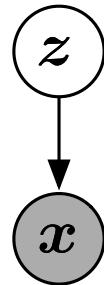
64x64 ImageNet Samples  
Real NVP (Dinh et al 2016)

(Goodfellow 2016)

# 生成模型大家族

## Variational Autoencoder

(Kingma and Welling 2013, Rezende et al 2014)



CIFAR-10 samples

(Kingma et al 2016)

$$\begin{aligned}\log p(\mathbf{x}) &\geq \log p(\mathbf{x}) - D_{\text{KL}}(q(z) \| p(z | \mathbf{x})) \\ &= \mathbb{E}_{\mathbf{z} \sim q} \log p(\mathbf{x}, \mathbf{z}) + H(q)\end{aligned}$$

Disadvantages:

- Not asymptotically consistent unless  $q$  is perfect
- Samples tend to have lower quality

(Goodfellow 2016)

# 生成模型大家族

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## Boltzmann Machines

$$p(\mathbf{x}) = \frac{1}{Z} \exp(-E(\mathbf{x}, \mathbf{z}))$$

$$Z = \sum_{\mathbf{x}} \sum_{\mathbf{z}} \exp(-E(\mathbf{x}, \mathbf{z}))$$

- Partition function is intractable
- May be estimated with Markov chain methods
- Generating samples requires Markov chains too

(Goodfellow 2016)

# 生成对抗模型

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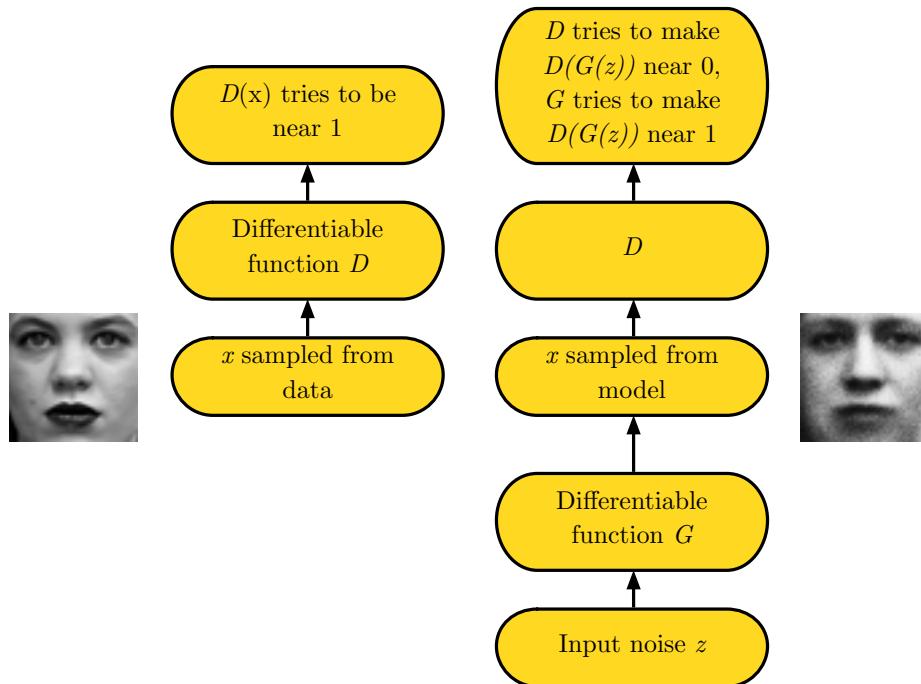
## GANs

- Use a latent code
- Asymptotically consistent (unlike variational methods)
- No Markov chains needed
- Often regarded as producing the best samples
  - No good way to quantify this

(Goodfellow 2016)

# 生成对抗模型

## Adversarial Nets Framework



(Goodfellow 2016)

# 生成对抗模型

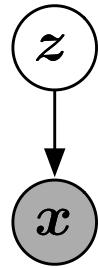
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# 生成对抗模型

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## Generator Network

$$\boldsymbol{x} = G(\boldsymbol{z}; \boldsymbol{\theta}^{(G)})$$



- Must be differentiable
- No invertibility requirement
- Trainable for any size of  $z$
- Some guarantees require  $z$  to have higher dimension than  $x$
- Can make  $x$  conditionally Gaussian given  $z$  but need not do so

(Goodfellow 2016)

# 生成对抗模型

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## Training Procedure

- Use SGD-like algorithm of choice (Adam) on two minibatches simultaneously:
  - A minibatch of training examples
  - A minibatch of generated samples
- Optional: run  $k$  steps of one player for every step of the other player.

(Goodfellow 2016)

# 生成对抗模型

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## Minimax Game

$$\begin{aligned} J^{(D)} &= -\frac{1}{2}\mathbb{E}_{\mathbf{x} \sim p_{\text{data}}} \log D(\mathbf{x}) - \frac{1}{2}\mathbb{E}_{\mathbf{z}} \log (1 - D(G(\mathbf{z}))) \\ J^{(G)} &= -J^{(D)} \end{aligned}$$

- Equilibrium is a saddle point of the discriminator loss
- Resembles Jensen-Shannon divergence
- Generator minimizes the log-probability of the discriminator being correct

(Goodfellow 2016)

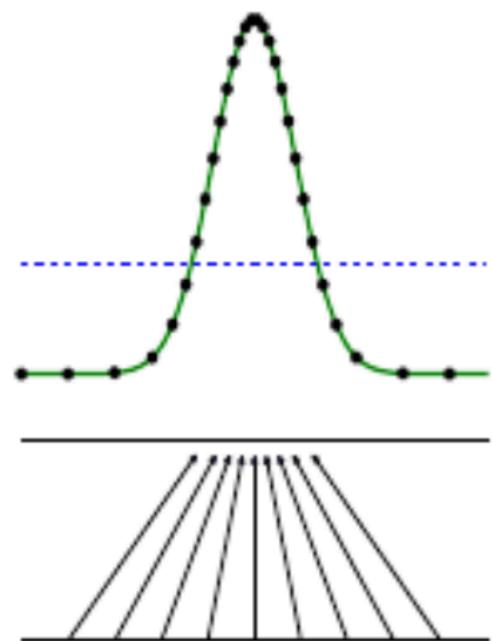
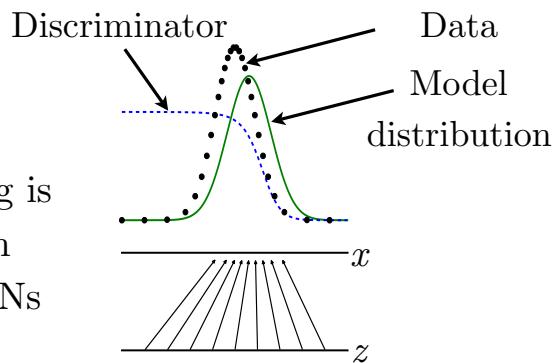
# 生成对抗模型

## Discriminator Strategy

Optimal  $D(\mathbf{x})$  for any  $p_{\text{data}}(\mathbf{x})$  and  $p_{\text{model}}(\mathbf{x})$  is always

$$D(\mathbf{x}) = \frac{p_{\text{data}}(\mathbf{x})}{p_{\text{data}}(\mathbf{x}) + p_{\text{model}}(\mathbf{x})}$$

Estimating this ratio  
using supervised learning is  
the key approximation  
mechanism used by GANs



(Goodfellow 2016)

# 生成对抗模型

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## Non-Saturating Game

$$J^{(D)} = -\frac{1}{2} \mathbb{E}_{\mathbf{x} \sim p_{\text{data}}} \log D(\mathbf{x}) - \frac{1}{2} \mathbb{E}_{\mathbf{z}} \log (1 - D(G(\mathbf{z})))$$
$$J^{(G)} = -\frac{1}{2} \mathbb{E}_{\mathbf{z}} \log D(G(\mathbf{z}))$$

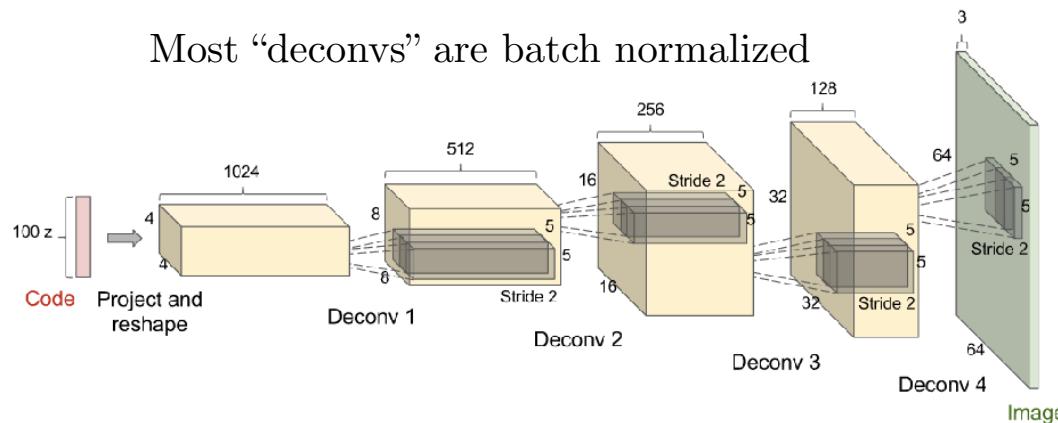
- Equilibrium no longer describable with a single loss
- Generator maximizes the log-probability of the discriminator being mistaken
- Heuristically motivated; generator can still learn even when discriminator successfully rejects all generator samples

(Goodfellow 2016)

# DCGAN

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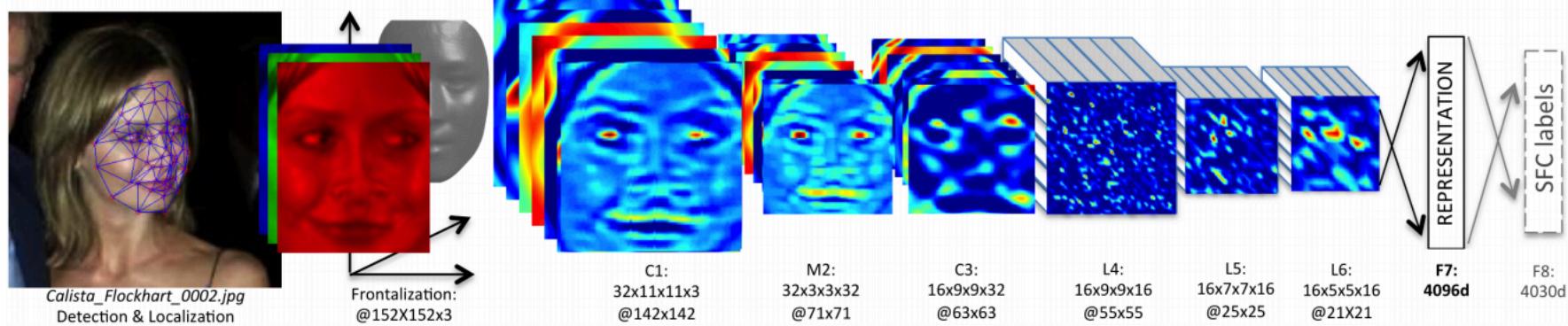
## DCGAN Architecture



(Radford et al 2015)

(Goodfellow 2016)

# DCGAN

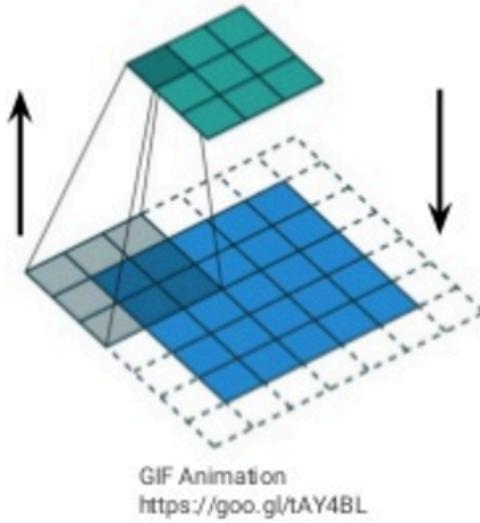


# DCGAN

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Convolution:

(Up to) 3x3 blue pixels contribute to generate a single green pixel. Each of 3x3 blue pixels is multiplied by the corresponding filter value, and the results from different blue pixels are summed up to be a single green pixel.



Transposed-convolution:

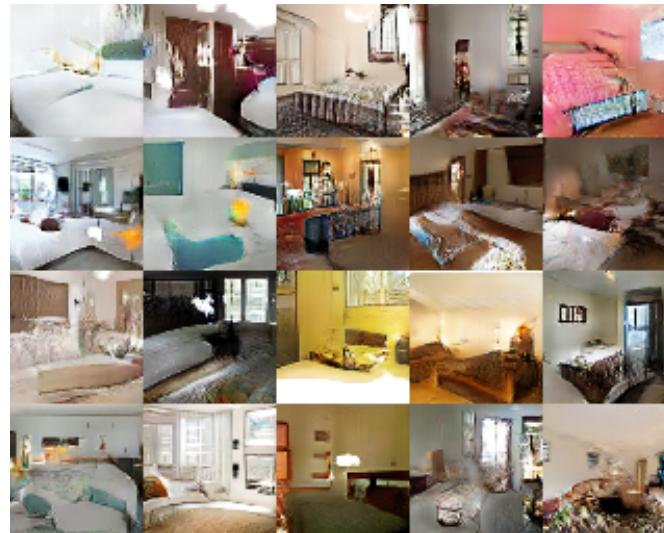
A single green pixel contributes to generate (up to) 3x3 blue pixels. Each green pixel is multiplied by each of 3x3 filter values, and the results from different green pixels are summed up to be a single blue pixel.



# DCGAN

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## DCGANs for LSUN Bedrooms



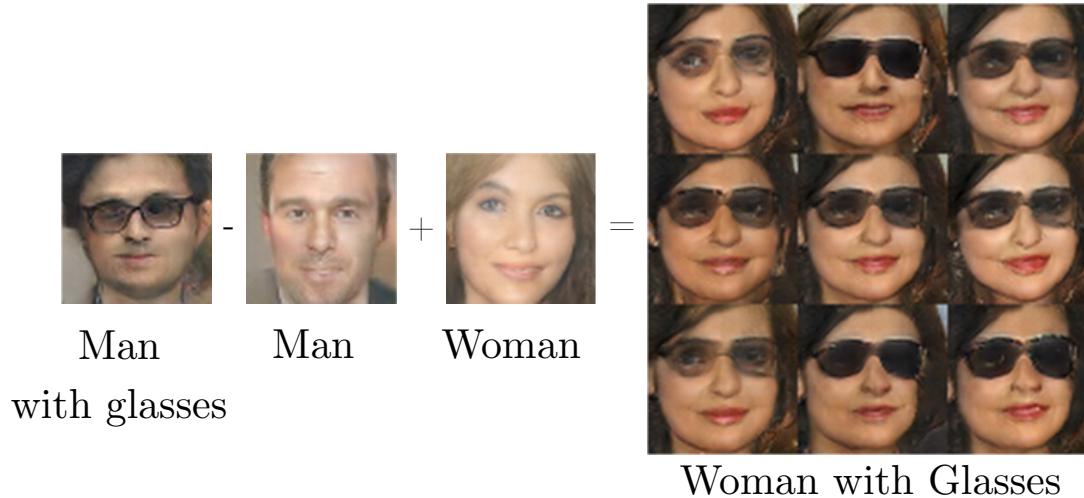
(Radford et al 2015)

(Goodfellow 2016)

# DCGAN

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## Vector Space Arithmetic



(Radford et al, 2015)

(Goodfellow 2016)

# KL Divergence

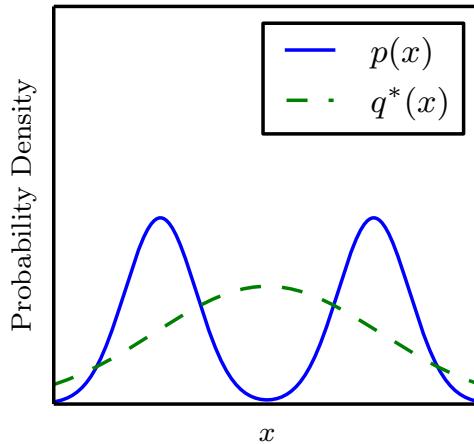
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$$D_{\text{KL}}(P\|Q) = \int_{-\infty}^{\infty} p(x) \log \frac{p(x)}{q(x)} dx,$$

# KL Divergence

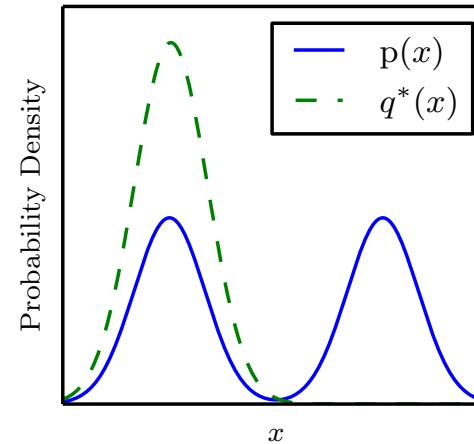
Is the divergence important?

$$q^* = \operatorname{argmin}_q D_{\text{KL}}(p\|q)$$



Maximum likelihood

$$q^* = \operatorname{argmin}_q D_{\text{KL}}(q\|p)$$



Reverse KL

(Goodfellow et al 2016)

(Goodfellow 2016)

# KL Divergence

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# 用最大似然法写G的目标函数

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Modifying GANs to do  
Maximum Likelihood

$$J^{(D)} = -\frac{1}{2} \mathbb{E}_{\mathbf{x} \sim p_{\text{data}}} \log D(\mathbf{x}) - \frac{1}{2} \mathbb{E}_{\mathbf{z}} \log (1 - D(G(\mathbf{z})))$$
$$J^{(G)} = -\frac{1}{2} \mathbb{E}_{\mathbf{z}} \exp (\sigma^{-1} (D(G(\mathbf{z}))))$$

When discriminator is optimal, the generator gradient matches that of maximum likelihood

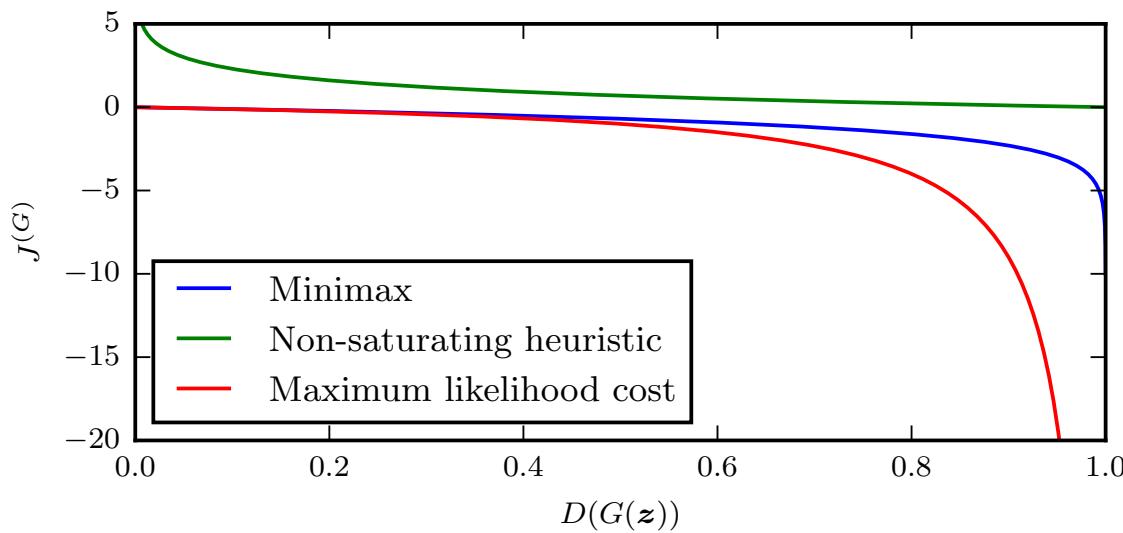
(“On Distinguishability Criteria for Estimating Generative Models”, Goodfellow 2014, pg 5)

(Goodfellow 2016)

以上，

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## Comparison of Generator Losses



(Goodfellow 2014)

(Goodfellow 2016)

# 代码走一波

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【见随堂iPython Notebook】



# Thank you!