

DL-SEMINAR

SEASON 5

AI LAB

조충현

Wasserstein Auto-Encoders

Ilya Tolstikhin¹, Olivier Bousquet², Sylvain Gelly², and Bernhard Schölkopf¹

¹Max Planck Institute for Intelligent Systems

²Google Brain

Generative model

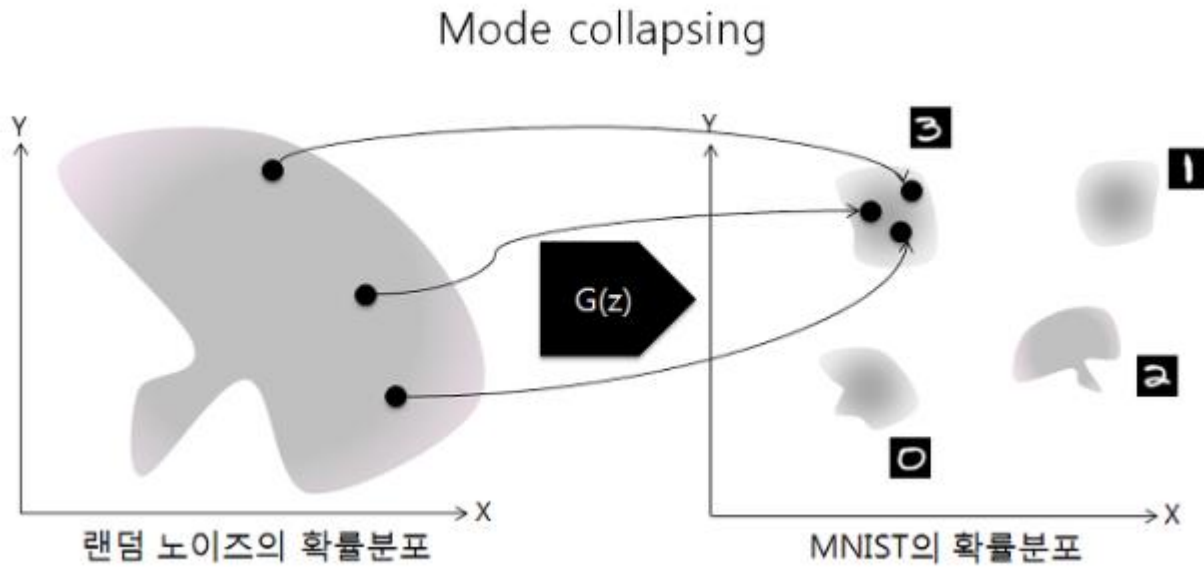
- VAE (variational auto-encoder)

- 단점: 이미지 생성시 **blurry**한 샘플을 생성

- GAN (generative adversarial network)

- 단점: encode가 존재 하지 않음(주어진 데이터로부터 latent variable z 를 뽑아내지 못 함),
학습이 어렵고, Model collapse 문제가 발생

Mode collapsing



Mode: 최빈값

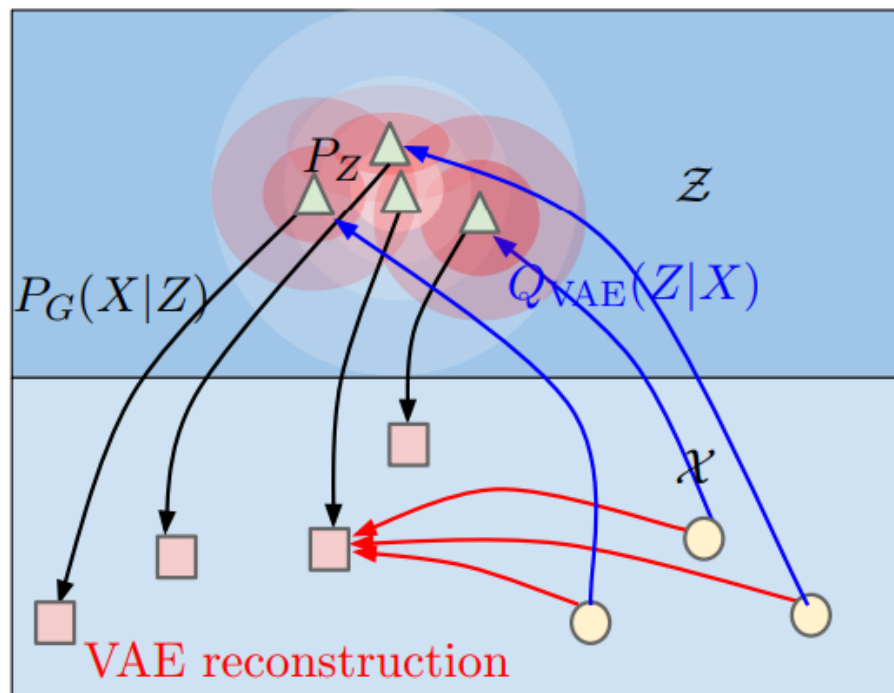
같은 숫자만 계속해서 생성되는 현상의 원인이 **mode collapsing**

Wasserstein Auto-Encoder

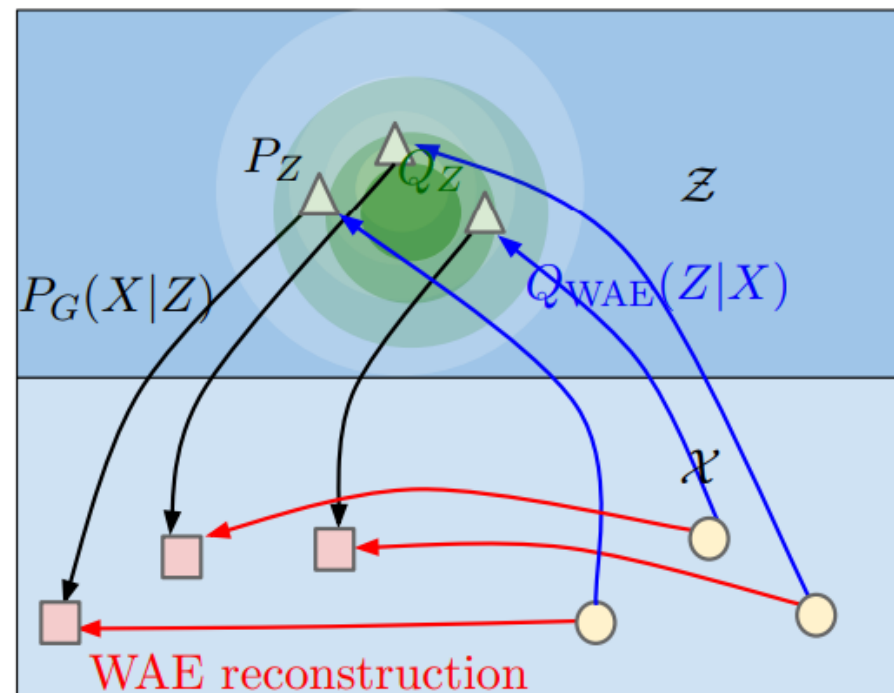
- True data distribution : P_X
- Latent variable model : P_G
- Prior distribution : P_Z
- Generative model of X given Z : $P_G(X \mid Z)$

Wasserstein Auto-Encoder

(a) VAE



(b) WAE



Wasserstein Auto-Encoder

Optimal Transport

$$\int \left[\int c(x, y) p(x, y) dy \right] dx.$$

$$W_c(P_X, P_G) := \inf_{\Gamma \in \mathcal{P}(X \sim P_X, Y \sim P_G)} \mathbb{E}_{(X, Y) \sim \Gamma} [c(X, Y)]$$

Wasserstein Auto-Encoder

$$\inf_{\Gamma \in \mathcal{P}(X \sim P_X, Y \sim P_G)} \mathbb{E}_{(X,Y) \sim \Gamma} [c(X,Y)] = \inf_{Q: Q_Z = P_Z} \mathbb{E}_{P_X} \mathbb{E}_{Q(Z|X)} [c(X, G(Z))] ,$$

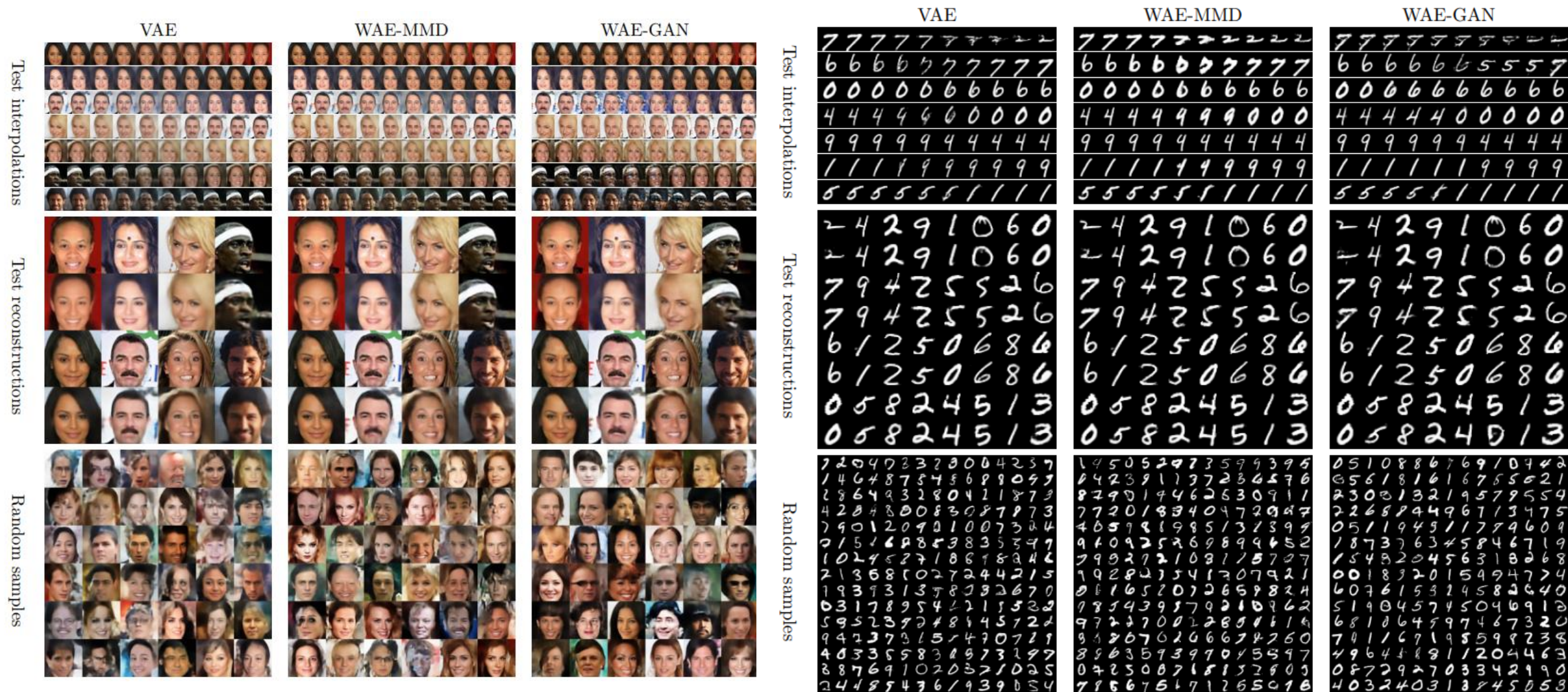
최종 WAE:

$$D_{\text{WAE}}(P_X, P_G) := \inf_{Q(Z|X) \in \mathcal{Q}} \mathbb{E}_{P_X} \mathbb{E}_{Q(Z|X)} [c(X, G(Z))] + \lambda \cdot \mathcal{D}_Z(Q_Z, P_Z),$$

Wasserstein Auto-Encoder

- GAN based $\mathcal{D}_Z : D_{JS}(Q_Z, P_Z)$ 와 adversarial training을 활용. 특히 discriminator가 \mathcal{Z} space 상에서 P_Z 로부터의 true sample과 Q_Z 로부터의 fake sample을 구분하도록 만듦.
- MMD based \mathcal{D}_Z : Positive-definite reproducing kernel $k : \mathcal{Z} \times \mathcal{Z} \rightarrow \mathcal{R}$ 에 대해 maximum mean discrepancy (MMD)는
$$\text{MMD}_k(P_Z, Q_Z) = \left\| \int_{\mathcal{Z}} k(z, \cdot) dP_Z(z) - \int_{\mathcal{Z}} k(z, \cdot) dQ_Z(z) \right\|_{\mathcal{H}_k}$$

Experiments and Comparison



Experiments and Comparison

| Algorithm | FID | Sharpness |
|-----------|-----|--------------------|
| VAE | 63 | 3×10^{-3} |
| WAE-MMD | 55 | 6×10^{-3} |
| WAE-GAN | 42 | 6×10^{-3} |
| True data | 2 | 2×10^{-2} |