STATS 232A Project: Generator

1 Generator: real inference

The model has the following form:

$$Y = f(Z; W) + \epsilon \tag{1}$$

$$Z \sim N(0, I_d),\ \epsilon \sim \mathrm{N}(0, \sigma^2 I_D),\ d < D. \tag{2}$$

$f(Z; W)$ maps latent factors into image Y, where W collects all the connection weights and bias terms of the ConvNet.

Adopting the language of the EM algorithm, the complete data model is given by

$$\log p(Y, Z; W) = \log[p(Z)p(Y|Z, W)] \tag{3}$$

$$= -\frac{1}{2\sigma^2}||Y - f(Z; W)||^2 - \frac{1}{2}||Z||^2 + \text{const.} \tag{4}$$

The observed-data model is obtained by intergrating out Z: $p(Y; W) = \int p(Z)p(Y|Z, W)dZ$. The posterior distribution of Z is given by $p(Z|Y, W) = p(Y, Z; W)/p(Y; W) \propto p(Z)p(Y|Z, W)$ as a function of Z.

We want to minimize the observed-data log-likelihood, which is $L(W) = \sum_{i=1}^{n} \log p(Y_i; W) = \sum_{i=1}^{n} \log \int p(Y_i, Z_i; W)dZ_i$. The gradient of $L(W)$ can be calculated according to the following well-known fact that underlies the EM algorithm:

$$\frac{\partial}{\partial W} \log p(Y; W) = \frac{1}{P(Y; W)} \frac{\partial}{\partial W} \int p(Y, Z; W)dZ \tag{5}$$

$$= \mathrm{E}_{p(Z|Y,W)}[\frac{\partial}{\partial W} \log p(Y, Z; W)]. \tag{6}$$

The expectation with respect to $p(Z|Y, W)$ can be approximated by drawing samples from $p(Z|Y, W)$ and then compute the Monte Carlo average.

The Langevin dynamics for sampling $Z \sim p(Z|Y, W)$ iterates

$$Z_{\tau+1} = Z_\tau + \delta U_\tau + \frac{\delta^2}{2}[\frac{1}{\sigma^2}(Y - f(Z_\tau; W))\frac{\partial}{\partial Z} f(Z_\tau; W) - Z_\tau], \tag{7}$$

where τ denotes the time step for the Langevin sampling, δ is the step size, and U_τ denotes a random vector that follows $\mathrm{N}(0, I_d)$.

The stochastic gradient algorithm can be used for learning, where in each iteration, for each Z_i, only a single copy of Z_i is sampled from $p(Z_i|Y_i, W)$ by running a finite number of steps of Langevin dynamics starting from the current value of Z_i, i.e., the warm start. With $\{Z_i\}$ sampled in this manner, we can update the parameter W based on the gradient $L'(W)$, whose Monte Carlo approximation is:

$$
\begin{aligned}
L'(W) &\approx \sum_{i=1}^{n} \frac{\partial}{\partial W} \log p(Y_i, Z_i; W) &(8)\\
&= -\sum_{i=1}^{n} \frac{\partial}{\partial W} \frac{1}{2\sigma^2} ||Y_i - f(Z_i; W)||^2 &(9)\\
&= \sum_{i=1}^{n} \frac{1}{\sigma^2} (Y_i - f(Z_i; W)) \frac{\partial}{\partial W} f(Z_i; W). &(10)
\end{aligned}
$$

Algorithm 1 describes the details of the learning and sampling algorithm.

Algorithm 1 Generator: real inference

Input:
(1) training examples $\{Y_i, i = 1, ..., n\}$,
(2) number of Langevin steps l,
(3) number of learning iterations T.

Output:
(1) learned parameters W,
(2) inferred latent factors $\{Z_i, i = 1, ..., n\}$.

Let $t \leftarrow 0$, initialize W.
Initialize Z_i, for $i = 1, ..., n$.
repeat
    Inference step: For each i, run l steps of of Langevin dynamics to sample $Z_i \sim p(Z_i|Y_i, W)$ with warm start, i.e., starting from the current Z_i, each step follows equation 7.
    Learning step: Update $W \leftarrow W + \gamma_t L'(W)$, where $L'(W)$ is computed according to equation 10, with learning rate γ_t.
    Let $t \leftarrow t + 1$.
until $t = T$

1.1 TO DO

For the lion-tiger category, learn a model with 2-dim latent factor vector. Fill the blank part of `./GenNet/GenNet.py`. **Show**:

(1) Reconstructed images of training images, using the inferred z from training images.

(2) Randomly generated images, using randomly sampled z.

(3) Generated images with linearly interpolated latent factors from $(-2, 2)$ to $(-2, 2)$. For example, you inperlolate 8 points from $(-2, 2)$ for each dimension of z. Then you will get a 8×8 panel of images. You should be able to seee that tigers slight change to lion.

(4) Plot of loss over iteration.

What to submit

Write a report to show your results. And zip the report with your code.