

# Flow Models

Generative AI and LLM

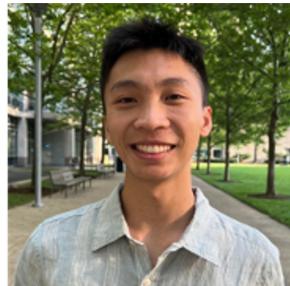
2024

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Slides have been borrowed from  
**CS294-158 Deep Unsupervised Learning**

# CS294-158 Deep Unsupervised Learning

## Lecture 3 Likelihood Models: Flow Models



Pieter Abbeel, Wilson Yan, Kevin Frans, Philipp Wu

# Overview

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- What do we want from a generative model?
  - Good fit to the training data (really, the underlying distribution!)
  - For new  $x$ , ability to evaluate  $p_\theta(x)$
  - Ability to sample from  $p_\theta(x)$
  - A latent representation / embedding space that's meaningful
- Recall L2 Autoregressive Models?
  - Check many boxes except
    - Sampling is serial (hence slow)
    - Lacks latent representation / embedding space
    - Limited to discrete data (at least in terms of where experimental success has been)
- Flow Models will check all boxes (but performance not as good as other models...)

# Flow Models

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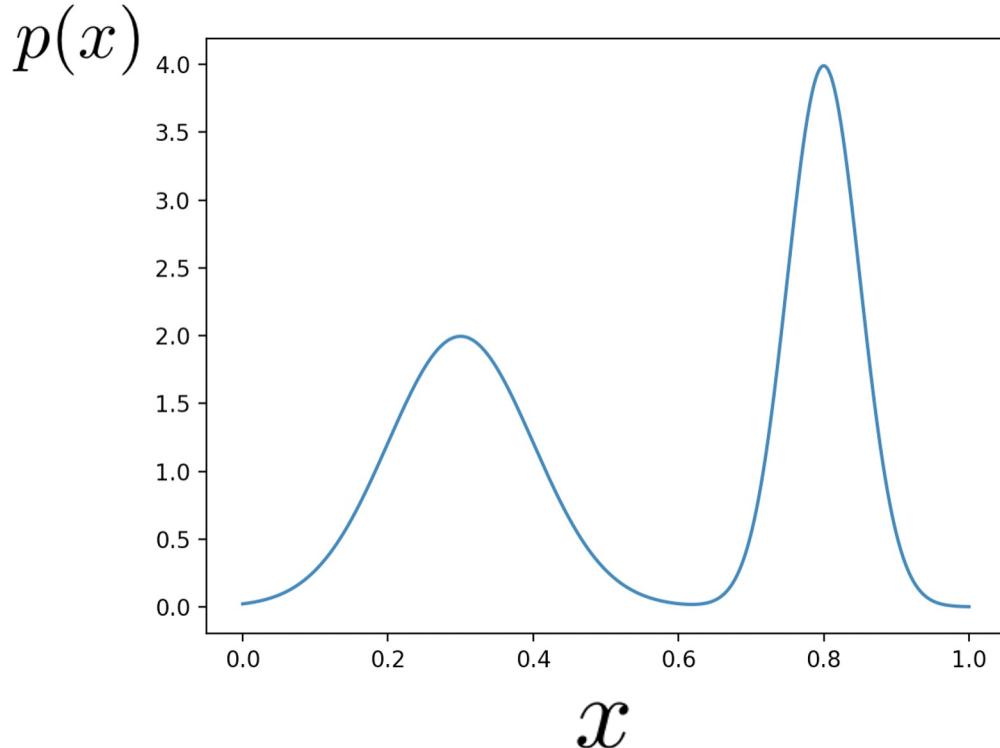
- Goal: Fit a density model  $p_\theta(x)$  with continuous  $x \in \mathbb{R}^n$
- What do we want from this model?
  - Good fit to the training data (really, the underlying distribution!)
  - For new  $x$ , ability to evaluate  $p_\theta(x)$
  - Ability to sample from  $p_\theta(x)$
  - A latent representation / embedding space that's meaningful

# Outline

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- ***Foundations of Flows (1-D)***
- 2-D Flows
- N-D Flows
- Dequantization

# Quick Refresher: Probability Density Models



$$P(x \in [a, b]) = \int_a^b p(x) dx$$

# How to fit a density model?

## Continuous data

```
0.22159854, 0.84525919, 0.09121633, 0.364252 , 0.30738086,  
0.32240615, 0.24371194, 0.22400792, 0.39181847, 0.16407012,  
0.84685229, 0.15944969, 0.79142357, 0.6505366 , 0.33123603,  
0.81409325, 0.74042126, 0.67950372, 0.74073271, 0.37091554,  
0.83476616, 0.38346571, 0.33561352, 0.74100048, 0.32061713,  
0.09172335, 0.39037131, 0.80496586, 0.80301971, 0.32048452,  
0.79428266, 0.6961708 , 0.20183965, 0.82621227, 0.367292 ,  
0.76095756, 0.10125199, 0.41495427, 0.85999877, 0.23004346,  
0.28881973, 0.41211802, 0.24764836, 0.72743029, 0.20749136,  
0.29877091, 0.75781455, 0.29219608, 0.79681589, 0.86823823,  
0.29936483, 0.02948181, 0.78528968, 0.84015573, 0.40391632,  
0.77816356, 0.75039186, 0.84709016, 0.76950307, 0.29772759,  
0.41163966, 0.24862007, 0.34249207, 0.74363912, 0.38303383, ...
```

## Maximum Likelihood:

$$\max_{\theta} \sum_i \log p_{\theta}(x^{(i)})$$

## Equivalently:

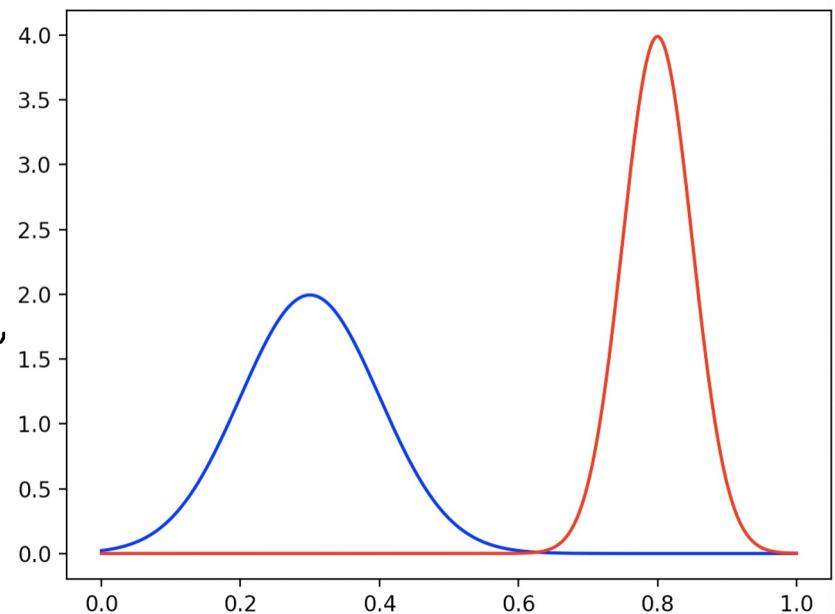
$$\min_{\theta} \mathbb{E}_x [-\log p_{\theta}(x)]$$

# Example Density Model: Mixtures of Gaussians

$$p_{\theta}(x) = \sum_{i=1}^k \pi_i \mathcal{N}(x; \mu_i, \sigma_i^2)$$

Parameters: means and variances of components,

$$\theta = (\pi_1, \dots, \pi_k, \mu_1, \dots, \mu_k, \sigma_1, \dots, \sigma_k)$$



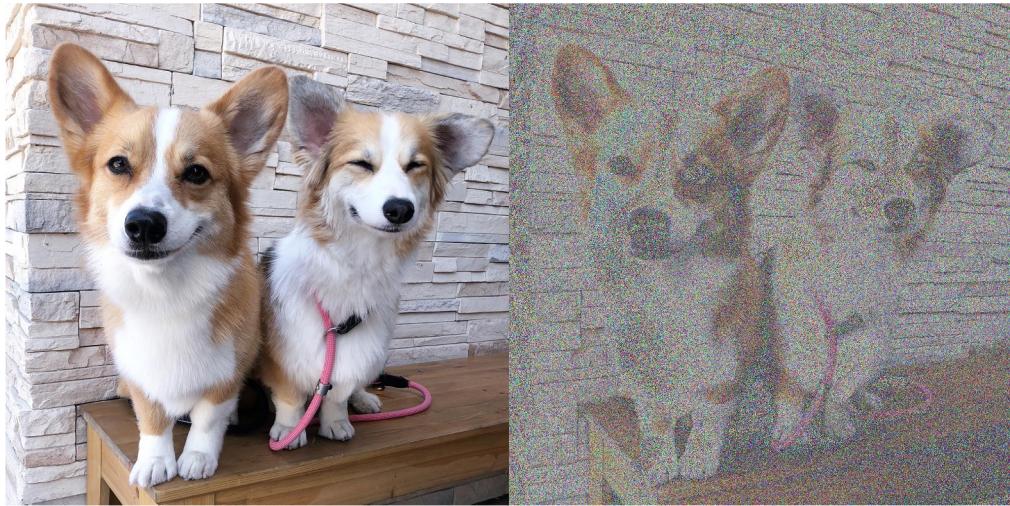
# Aside on Mixtures of Gaussians

Do mixtures of Gaussians work for high-dimensional data?

Not really. The sampling process is:

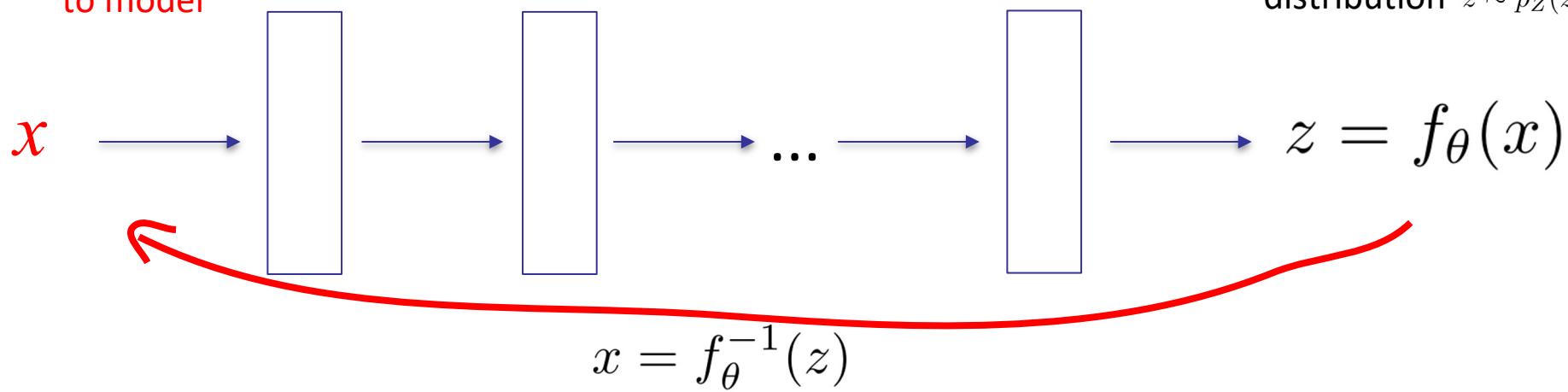
1. Pick a cluster center
2. Add Gaussian noise

Imagine this for modeling natural images! The only way a realistic image can be generated is if it is a cluster center, i.e. if it is already stored directly in the parameters.



$z$ 

Original data space,  
complex distribution  
to model



Note: VAE has very similar diagram, but learns both directions rather than imposing invertibility (see L4)

# Change of Variables Formula

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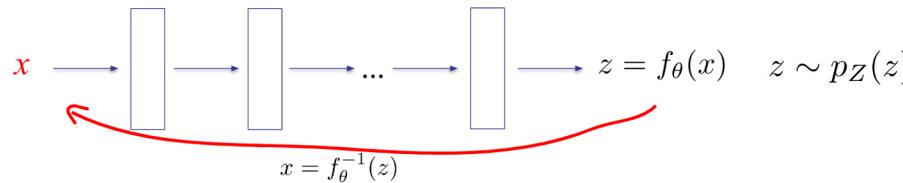
$$z = f_{\theta}(x)$$

$$p_{\theta}(x) dx = p(z) dz$$

$$p_{\theta}(x) = p(f_{\theta}(x)) \left| \frac{\partial f_{\theta}(x)}{\partial x} \right|$$

Note: for this simple formula to work,  
it requires  $f_{\theta}$  invertible & differentiable

# Flow Models: Training

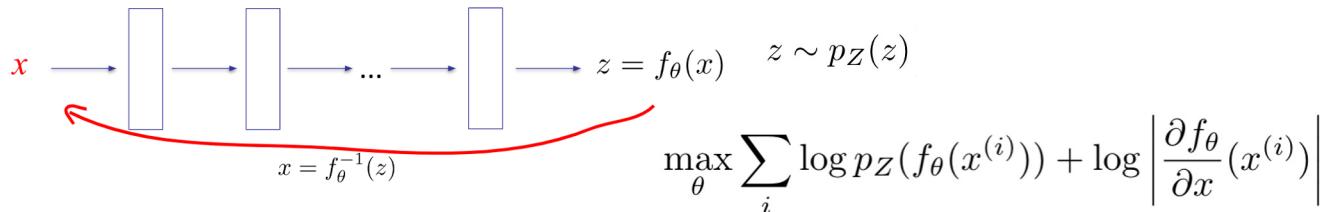


$$\begin{aligned} p_\theta(x^{(i)}) &= p_Z(z^{(i)}) \left| \frac{\partial z}{\partial x}(x^{(i)}) \right| \\ &= p_Z(f_\theta(x^{(i)})) \left| \frac{\partial f_\theta}{\partial x}(x^{(i)}) \right| \end{aligned}$$

$$\max_{\theta} \sum_i \log p_\theta(x^{(i)}) = \max_{\theta} \sum_i \log p_Z(f_\theta(x^{(i)})) + \log \left| \frac{\partial f_\theta}{\partial x}(x^{(i)}) \right|$$

Assuming we have an expression for  $p_Z$  ,  
this can be optimized with Stochastic Gradient Descent

# Flow Models: Examples



Two choices to make:

**Invertible function class**  $z = f_\theta(x)$

I.e., in 1-D this is any monotonically increasing (or decreasing) function

E.g.: -  $a x + b$  (for positive  $a$ )

- polynomials with positive coefficients and only odd powers
- $\exp(\theta x)$
- sigmoid ( $a x + b$ )
- cumulative density functions, e.g. CDF of mixture of Gaussians or weighted sum of logistics
- composition of flows = flow

**Embedding space density**  $z \sim p_Z(z)$

Ideally an easy distribution to sample from

E.g.:  $z \sim \mathcal{N}(0, 1)$

“normalizing flow”

$$z \sim \sum_k \pi_k \mathcal{N}(z; \mu_k, \sigma_k^2)$$

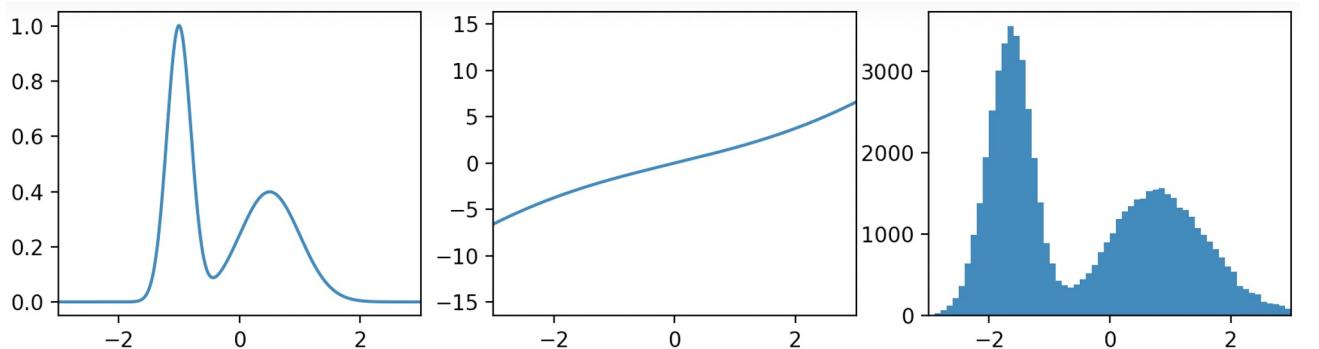
mixture of Gaussians

$$z \sim \text{Uniform}([0, 1])$$

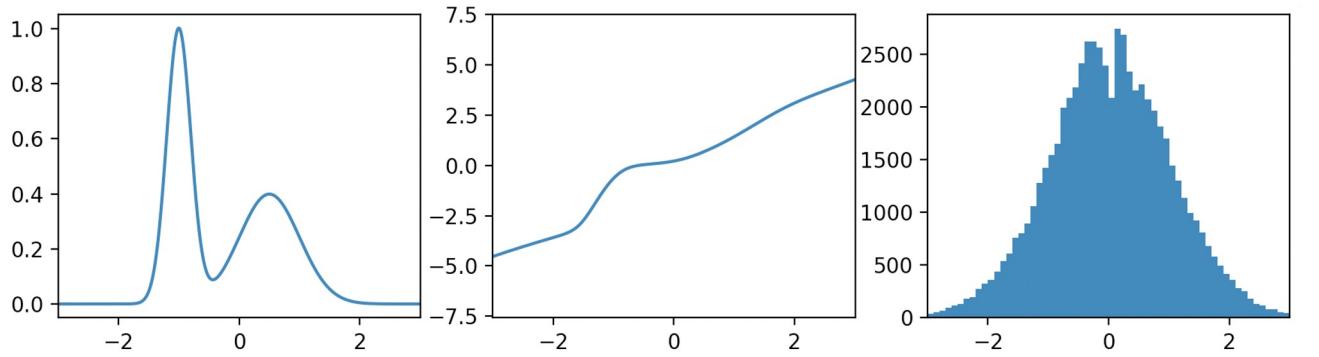
-> make sure  $f_\theta$  maps to  $[0, 1]$

# Example: Flow to Gaussian $z$

**Before training**



**After training**



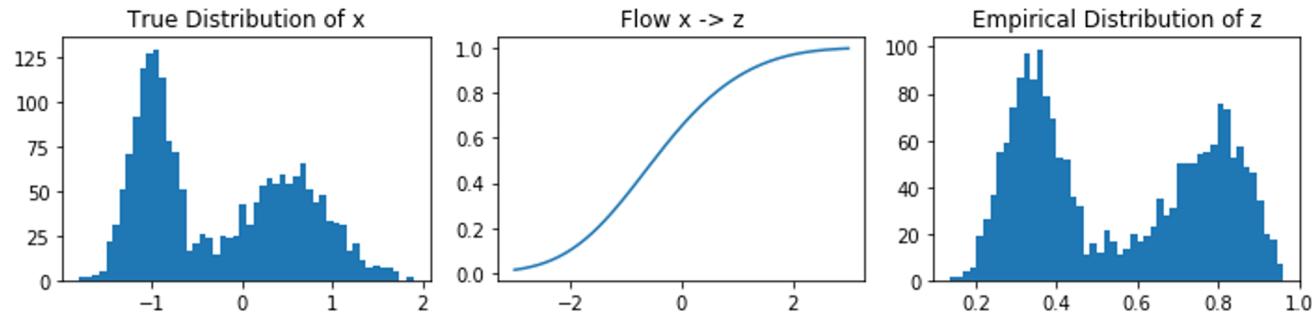
True distribution of  $x$

Flow  $x \rightarrow z$

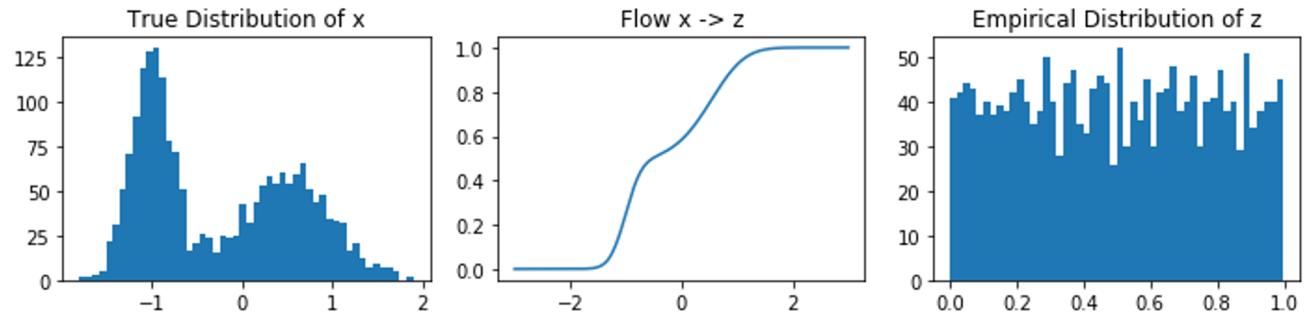
Empirical distribution of  $z$

# Example: Flow to Uniform $z$

Before training



After training



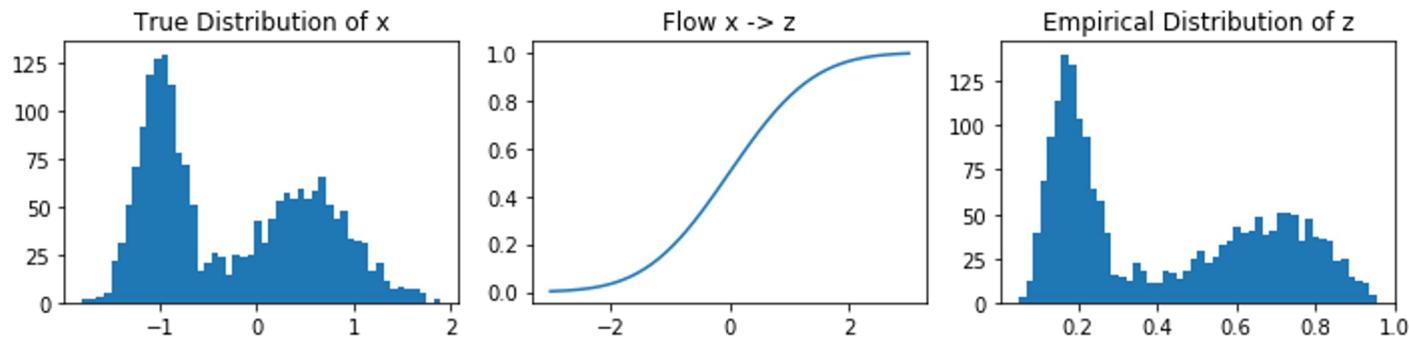
True distribution of  $x$

Flow  $x \rightarrow z$

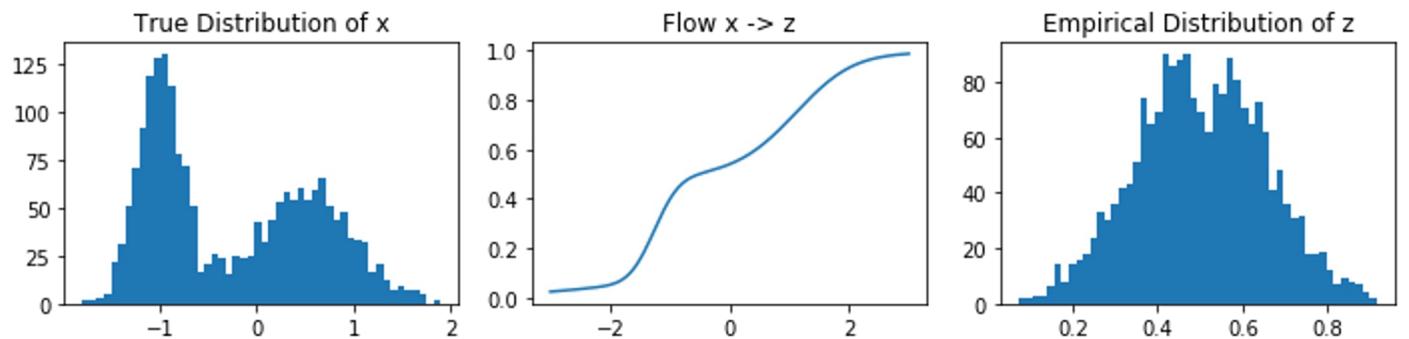
Empirical distribution of  $z$

# Example: Flow to Beta(5,5) z

Before training



After training

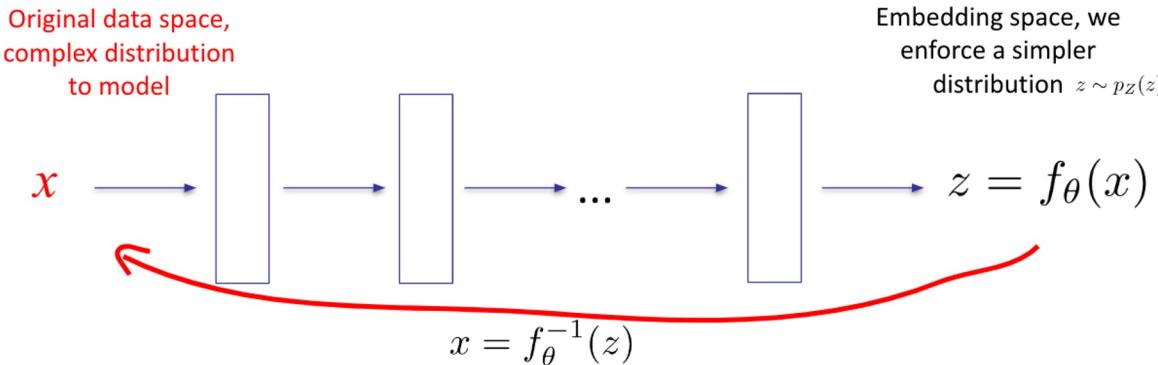


True distribution of x

Flow  $x \rightarrow z$

Empirical distribution of z

# 1-D Flow Models Summary



**Training:**  $\max_{\theta} \sum_i \log p_{\theta}(x^{(i)}) = \max_{\theta} \sum_i \log p_Z(f_{\theta}(x^{(i)})) + \log \left| \frac{\partial f_{\theta}}{\partial x}(x^{(i)}) \right|$

**Inference:** evaluate training objective

**Sampling:** first sample  $z$  from  $z \sim p_Z(z)$  then compute  $x = f_{\theta}^{-1}(z)$

# Aside: special case of $z = f_\theta(x)$ a CDF and $p(z) \propto U[0,1]$

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E.g. Gaussian CDF, mixture CDF, logit CDF, multiple CDFs

# CDF Flows: special case of $z = f_\theta(x)$ a CDF and $p(z) \propto U[0,1]$

If we use a flow defined as a parameterized CDF, we recover the original objective for fitting the corresponding parameterized PDF.

$$\max_{\theta} \sum_i \log p_{\theta}(x^{(i)}) = \max_{\theta} \sum_i \log p_Z(f_{\theta}(x^{(i)})) + \log \left| \frac{\partial f_{\theta}}{\partial x}(x^{(i)}) \right|$$

$$\underbrace{\frac{\partial \text{CDF}_{\theta}(z)}{\partial z}}_{= p_{\theta}(x)}$$

# CDF Flows: special case of $z = f_\theta(x)$ a CDF and $p(z) \sim U[0,1]$

If we use a flow defined as a parameterized CDF, we recover the original objective for fitting the corresponding parameterized PDF.

$$\max_{\theta} \sum_i \log p_{\theta}(x^{(i)}) = \max_{\theta} \sum_i \log p_Z(f_{\theta}(x^{(i)})) + \log \left| \frac{\partial f_{\theta}}{\partial x}(x^{(i)}) \right|$$

this term constant per  
 $p(z)$  uniform

$cdf'(x) = pdf(x)$

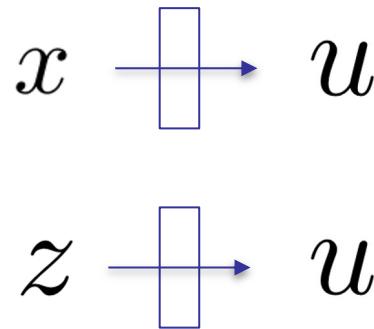
# How general are flows?

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- Can every (smooth) distribution be represented by a (normalizing) flow? [considering 1-D for now]

# How general are flows?

- CDF turns any density into uniform
- Inverse flow is flow



→ can turn any (smooth)  $p(x)$  into any (smooth)  $p(z)$

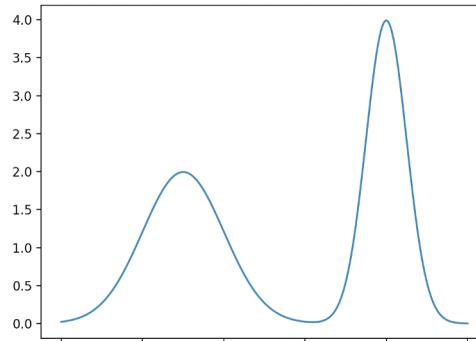
# Recap of Flow Models in 1D

**Flow:** a differentiable, invertible mapping from  $x$  (data) to  $z$  (noise)

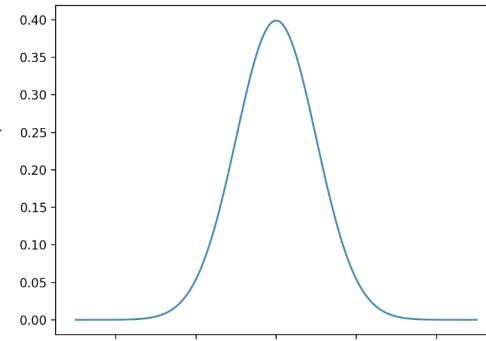
- Train so that it turns the data distribution into a **base distribution  $p(z)$** 
  - Common choices: uniform, standard normal

$$\max_{\theta} \sum_i \log p_{\theta}(x^{(i)}) = \max_{\theta} \sum_i \log p_Z(f_{\theta}(x^{(i)})) + \log \left| \frac{\partial f_{\theta}}{\partial x}(x^{(i)}) \right|$$

- This way, mapping  $z \sim p(z)$  through the flow's **inverse** will yield good samples



←  $f^{-1}$  (sampling)



$x$  (data)

$z$  (noise)

# Outline

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- Foundations of Flows (1-D)
- ***2-D Flows***
- N-D Flows
- Dequantization

# 2-D Autoregressive Flow

$$\begin{array}{ll} x_1 \rightarrow z_1 & = f_{\theta_1}(x_1) \\ x_2 \rightarrow z_2 & = f_{\theta_2}(x_1, x_2) \end{array} \quad \begin{array}{ll} z_1 \rightarrow x_1 & = f_{\theta_1}^{-1}(x_1) \\ z_2, x_1 \rightarrow x_2 & = f_{\theta_2}^{-1}(x_1, z_2) \end{array}$$

Note that the dependence on  $x_1$  in  $f_{\theta_2}$  can be arbitrarily complex (including any neural net), no invertibility requirements

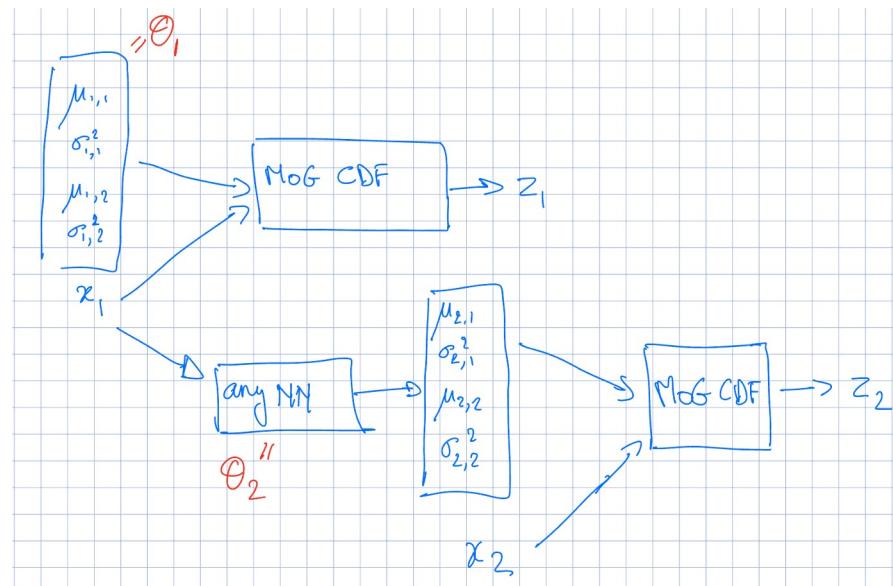
Why?

$x_1$  is also given when inverting from  $z_2$  to  $x_2$

# Example 2-D Autoregressive Flow

$$x_1 \rightarrow z_1 = f_{\theta_1}(x_1)$$

$$x_2 \rightarrow z_2 = f_{\theta_2}(x_1, x_2)$$



# Training Objective

$$x_1 \rightarrow z_1 = f_{\theta_1}(x_1)$$

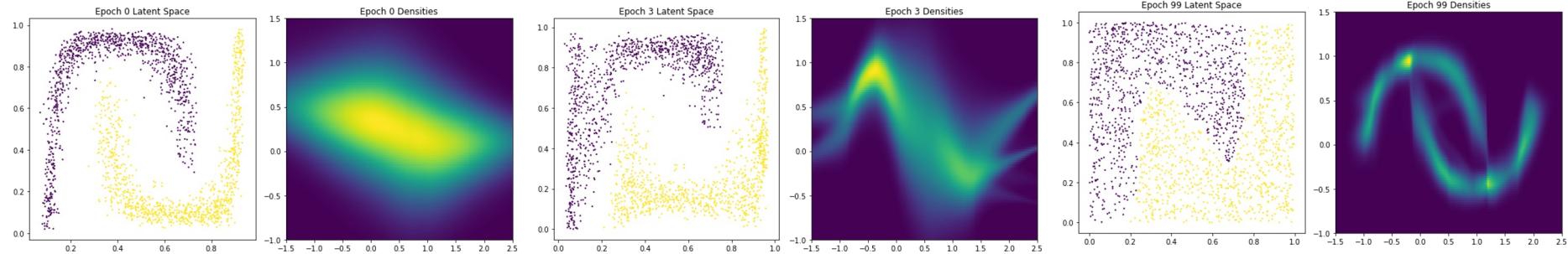
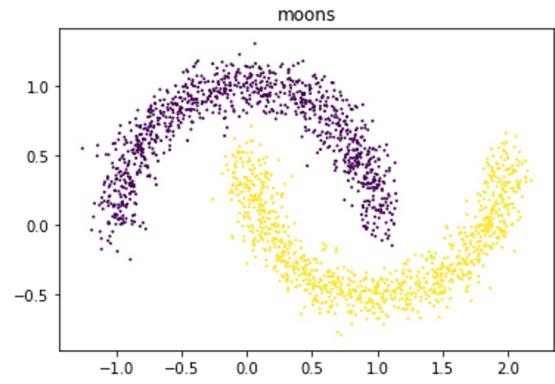
$$x_2 \rightarrow z_2 = f_{\theta_2}(x_1, x_2)$$

$$\begin{aligned}\log p_{\theta}(x_1, x_2) &= \log p_{Z_1}(z_1) + \log \left| \frac{\partial z_1(x_1)}{\partial x_1} \right| \\ &\quad + \log p_{Z_2}(z_2) + \log \left| \frac{\partial z_2(x_1, x_2)}{\partial x_2} \right| \\ &= \log p_{Z_1}(f_{\theta_1}(x_1)) + \log \left| \frac{\partial f_{\theta_1}(x_1)}{\partial x_1} \right| \\ &\quad + \log p_{Z_2}(f_{\theta_2}(x_1, x_2)) + \log \left| \frac{\partial f_{\theta_2}(x_1, x_2)}{\partial x_2} \right|\end{aligned}$$

# 2-D Autoregressive Flow: Two Moons

Architecture:

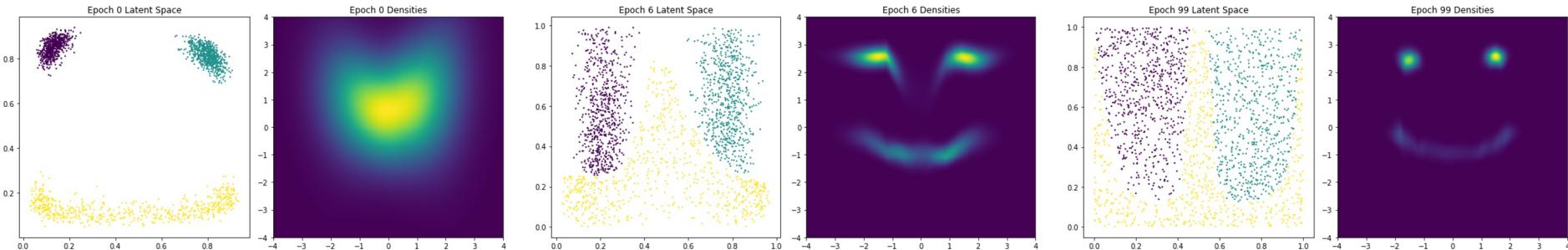
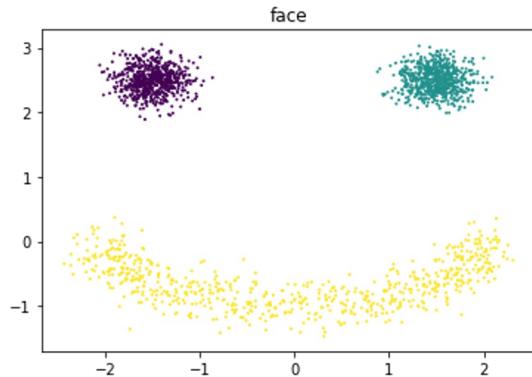
- Base distribution: Uniform[0,1]<sup>2</sup>
- $x_1$ : mixture of 5 Gaussians
  - i.e.  $z_1 = \text{cdf of Mo5G}$
- $x_2$ : mixture of 5 Gaussians, conditioned on  $x_1$ 
  - I.e.  $z_2 = \text{cdf of Mo5G with mixture weights } w, \text{ means } \mu, \text{ variances } \sigma^2 \text{ conditioned on } x_1$ . I.e. arbitrary NN can be trained to map from  $x_1$  to  $w, \mu, \sigma$



# 2-D Autoregressive Flow: Face

Architecture:

- Base distribution: Uniform[0,1]<sup>2</sup>
- $x_1$ : mixture of 5 Gaussians
- $x_2$ : mixture of 5 Gaussians, conditioned on  $x_1$

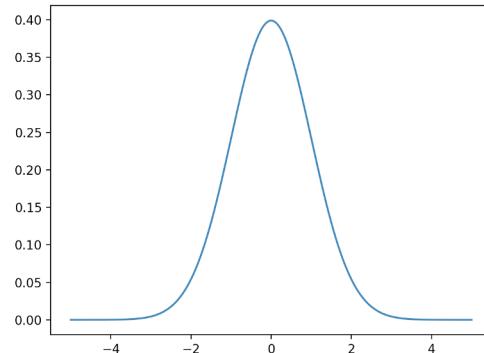
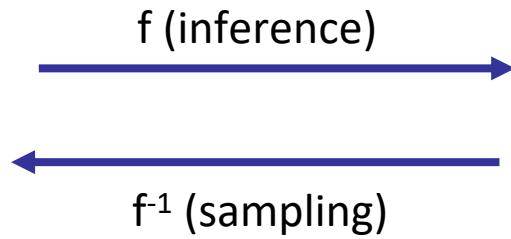
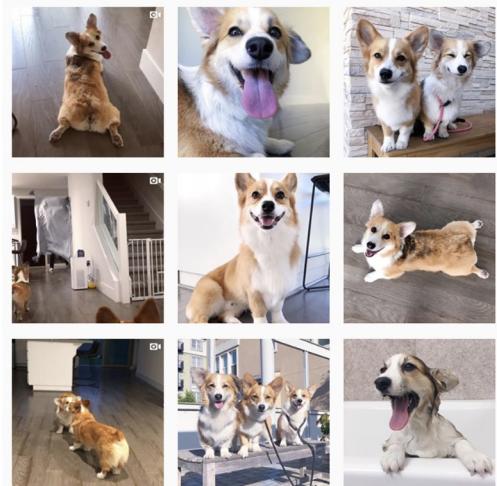


# Outline

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- Foundations of Flows (1-D)
- 2-D Flows
- ***N-D Flows***
- Dequantization

# High-dimensional data



**x and z must have the same dimension**

# Outline

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- Foundations of Flows (1-D)
- 2-D Flows
- ***N-D Flows***
  - ***Autoregressive Flows and Inverse Autoregressive Flows***
  - RealNVP (like) architectures
  - Glow, Flow++, FFJORD
- Dequantization

# Autoregressive flows

- The sampling process of a Bayes net is a flow
  - If autoregressive, this flow is called an **autoregressive flow**

$$x_1 \sim p_{\theta}(x_1)$$

$$x_1 = f_{\theta}^{-1}(z_1)$$

$$x_2 \sim p_{\theta}(x_2|x_1)$$

$$x_2 = f_{\theta}^{-1}(z_2; x_1)$$

$$x_3 \sim p_{\theta}(x_3|x_1, x_2)$$

$$x_3 = f_{\theta}^{-1}(z_3; x_1, x_2)$$

- Sampling is an **invertible** mapping from  $z$  to  $x$

# Autoregressive flows

- How to fit autoregressive flows?

- Map  $\mathbf{x}$  to  $\mathbf{z}$
  - Fully parallelizable

$$p_{\theta}(\mathbf{x}) = p(f_{\theta}(\mathbf{x})) \left| \det \frac{\partial f_{\theta}(\mathbf{x})}{\partial \mathbf{x}} \right|$$

- Notice

- $\mathbf{x} \rightarrow \mathbf{z}$  has the same structure as the **log likelihood** computation of an autoregressive model
  - $\mathbf{z} \rightarrow \mathbf{x}$  has the same structure as the **sampling** procedure of an autoregressive model

$$z_1 = f_{\theta}(x_1)$$

$$x_1 = f_{\theta}^{-1}(z_1)$$

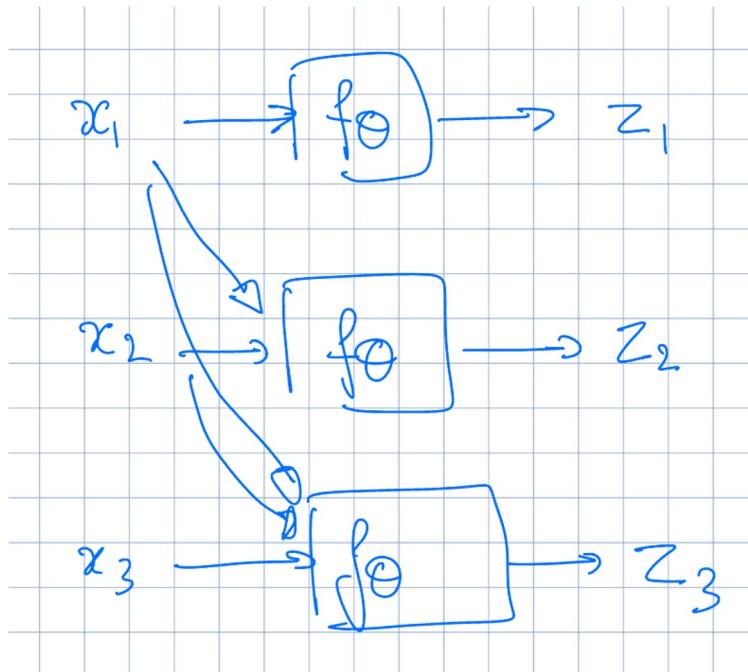
$$z_2 = f_{\theta}(x_2; x_1)$$

$$x_2 = f_{\theta}^{-1}(z_2; x_1)$$

$$z_3 = f_{\theta}(x_3; x_1, x_2)$$

$$x_3 = f_{\theta}^{-1}(z_3; x_1, x_2)$$

# Autoregressive flows



# Inverse autoregressive flows

- The inverse of an autoregressive flow is also a flow, called the **inverse autoregressive flow (IAF)**
  - $x \rightarrow z$  has the same structure as the **sampling** in an autoregressive model
  - $z \rightarrow x$  has the same structure as **log likelihood** computation of an autoregressive model. So, **IAF sampling is fast**

$$z_1 = f_\theta^{-1}(x_1)$$

$$z_2 = f_\theta^{-1}(x_2; z_1)$$

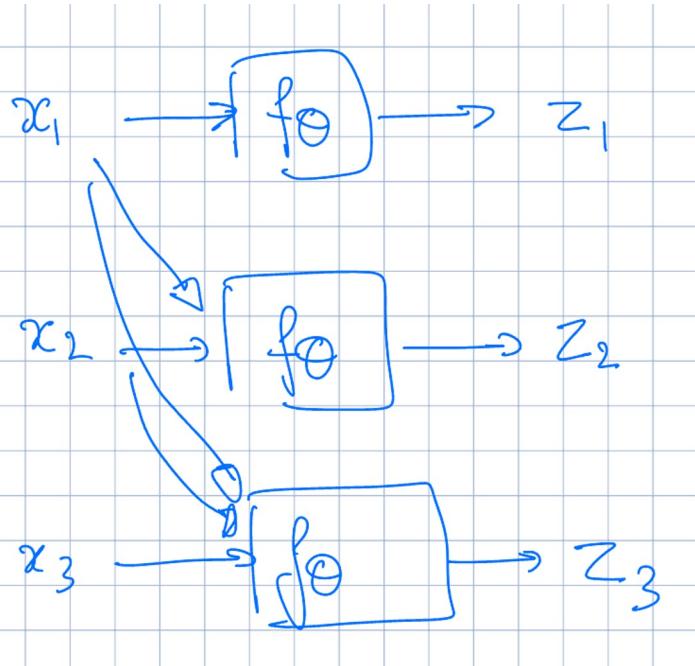
$$z_3 = f_\theta^{-1}(x_3; z_1, z_2)$$

$$x_1 = f_\theta(z_1)$$

$$x_2 = f_\theta(z_2; z_1)$$

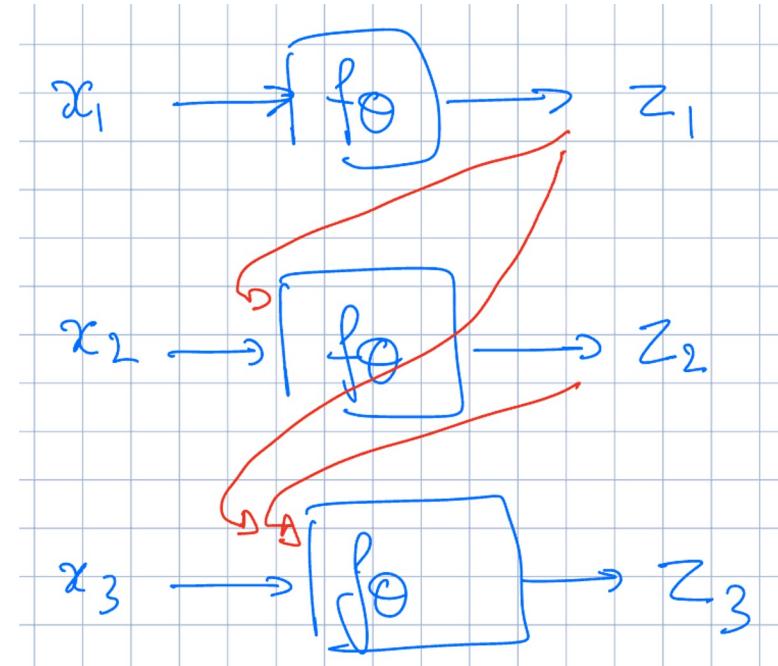
$$x_3 = f_\theta(z_3; z_1, z_2)$$

# AF



Training: parallel / fast  
Sampling: long serial chain

# IAF



Training: long serial chain  
Sampling: parallel / fast

# AF vs IAF

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- Autoregressive flow
  - **Fast** evaluation of  $p(x)$  for arbitrary  $x$
  - **Slow** sampling
- Inverse autoregressive flow
  - **Slow** evaluation of  $p(x)$  for arbitrary  $x$ , so training directly by maximum likelihood is slow.
  - **Fast** sampling
  - **Fast** evaluation of  $p(x)$  if  $x$  is a sample
- There are models (Parallel WaveNet, IAF-VAE) that exploit IAF's fast sampling

# Best of both AF and IAF

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Key idea:

- Train AF -> FAST
- Distillation:
  - Sample from AF, keep activations (bit slow..)
  - Train IAF on the samples using access to activations -> FAST

# AF and IAF

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Naively, both end up being as deep as the number of variables!

- E.g. 1MP image  $\rightarrow$  1M layers...

Can do parameter sharing as in Autoregressive Models from lecture 2 [e.g. RNN, masking]

# Outline

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- 2-D Flows
- ***N-D Flows***
  - Autoregressive Flows and Inverse Autoregressive Flows
  - ***RealNVP (like) architectures***      <. -- One that popularized Flows
  - Glow, Flow++, FFJORD
- Dequantization

# Change of MANY variables

For  $z \sim p(z)$ , sampling process  $f^{-1}$  linearly transforms a small cube  $dz$  to a small parallelepiped  $dx$ . Probability is conserved:

$$p(x) = p(z) \frac{\text{vol}(dz)}{\text{vol}(dx)} = p(z) \left| \det \frac{dz}{dx} \right| \quad \text{Jacobian.}$$

**Intuition:**  $x$  is likely if it maps to a “large” region in  $z$  space

# Flow models: training

**Change-of-variables formula** lets us compute the density over  $\mathbf{x}$ :

$$p_\theta(\mathbf{x}) = p(f_\theta(\mathbf{x})) \left| \det \frac{\partial f_\theta(\mathbf{x})}{\partial \mathbf{x}} \right|$$

Train with maximum likelihood:

$$\arg \min_{\theta} \mathbb{E}_{\mathbf{x}} [-\log p_\theta(\mathbf{x})] = \mathbb{E}_{\mathbf{x}} \left[ -\log p(f_\theta(\mathbf{x})) - \log \det \left| \frac{\partial f_\theta(\mathbf{x})}{\partial \mathbf{x}} \right| \right]$$

**New key requirement:** the Jacobian determinant must be easy to calculate and differentiate!

# Constructing flows: composition

- Flows can be composed

$$x \rightarrow f_1 \rightarrow f_2 \rightarrow \dots f_k \rightarrow z$$

$$z = f_k \circ \dots \circ f_1(x)$$

$$x = f_1^{-1} \circ \dots \circ f_k^{-1}(z)$$

$$\log p_\theta(x) = \log p_\theta(z) + \sum_{i=1}^k \log \left| \det \frac{\partial f_i}{\partial f_{i-1}} \right|$$

- Easy way to increase expressiveness

# Affine flows

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- Another name for affine flow: multivariate Gaussian.
  - Parameters: an invertible matrix  $A$  and a vector  $b$
  - $f(x) = A^{-1}(x - b)$
- Sampling:  $x = Az + b$ , where  $z \sim N(0, I)$
- Log likelihood is expensive when dimension is large.
  - The Jacobian of  $f$  is  $A^{-1}$
  - Log likelihood involves calculating  $\det(A)$

# Elementwise flows

$$f_\theta((x_1, \dots, x_d)) = (f_\theta(x_1), \dots, f_\theta(x_d))$$

- Lots of freedom in elementwise flow
  - Can use elementwise affine functions or CDF flows.
- The Jacobian is diagonal, so the determinant is easy to evaluate.

$$\frac{\partial \mathbf{z}}{\partial \mathbf{x}} = \text{diag}(f'_\theta(x_1), \dots, f'_\theta(x_d))$$

$$\det \frac{\partial \mathbf{z}}{\partial \mathbf{x}} = \prod_{i=1}^d f'_\theta(x_i)$$

## Affine coupling layer

- Split variables in half:  $\mathbf{x}_{1:d/2}, \mathbf{x}_{d/2+1:d}$

$$\mathbf{z}_{1:d/2} = \mathbf{x}_{1:d/2}$$

$$\mathbf{z}_{d/2:d} = \mathbf{x}_{d/2:d} \cdot s_\theta(\mathbf{x}_{1:d/2}) + t_\theta(\mathbf{x}_{1:d/2})$$

- Invertible! Note that  $s_\theta$  and  $t_\theta$  can be arbitrary neural nets with **no restrictions**.
  - Think of them as **data-parameterized elementwise flows**.

# NICE/RealNVP

- It also has a tractable Jacobian determinant

$$\mathbf{z}_{1:d/2} = \mathbf{x}_{1:d/2}$$

$$\mathbf{z}_{d/2:d} = \mathbf{x}_{d/2:d} \cdot s_\theta(\mathbf{x}_{1:d/2}) + t_\theta(\mathbf{x}_{1:d/2})$$

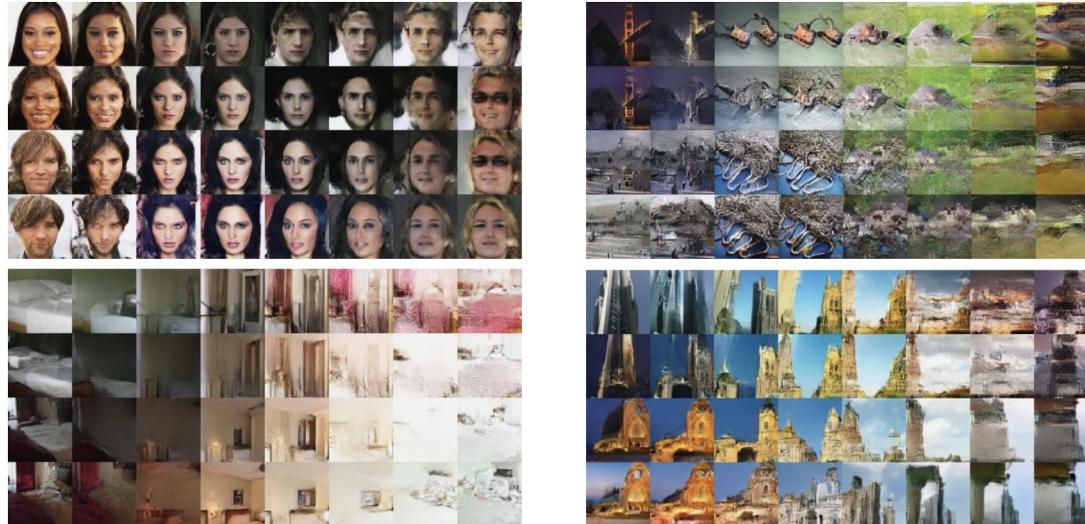
$$\frac{\partial \mathbf{z}}{\partial \mathbf{x}} = \begin{bmatrix} I & 0 \\ \frac{\partial \mathbf{z}_{d/2:d}}{\partial \mathbf{x}_{1:d/2}} & \text{diag}(s_\theta(\mathbf{x}_{1:d/2})) \end{bmatrix}$$

- The Jacobian is triangular, so its determinant is the product of diagonal entries.

$$\det \frac{\partial \mathbf{z}}{\partial \mathbf{x}} = \prod_{k=1}^d s_\theta(\mathbf{x}_{1:d/2})_k$$

# RealNVP

- Takeaway: coupling layers allow unrestricted neural nets to be used in flows, while preserving invertibility and tractability



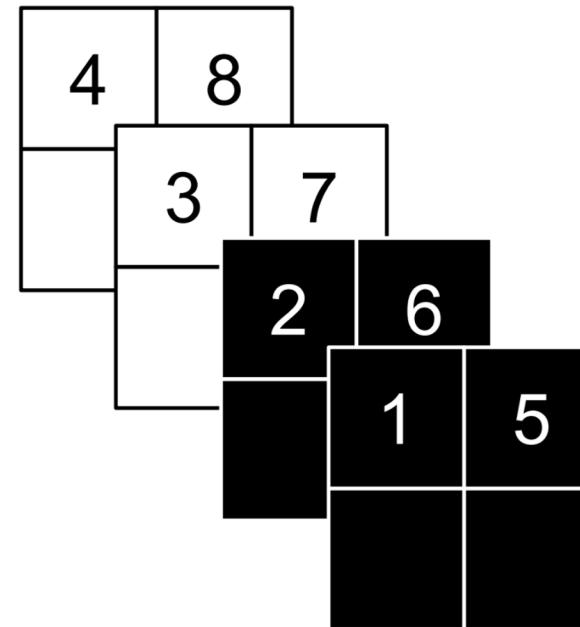
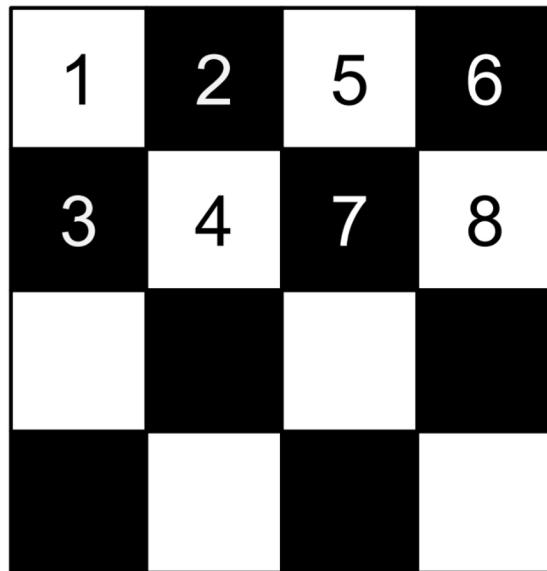
[Dinh et al. Density estimation using Real NVP. ICLR 2017]

# RealNVP Architecture

Input  $x$ : 32x32xc image

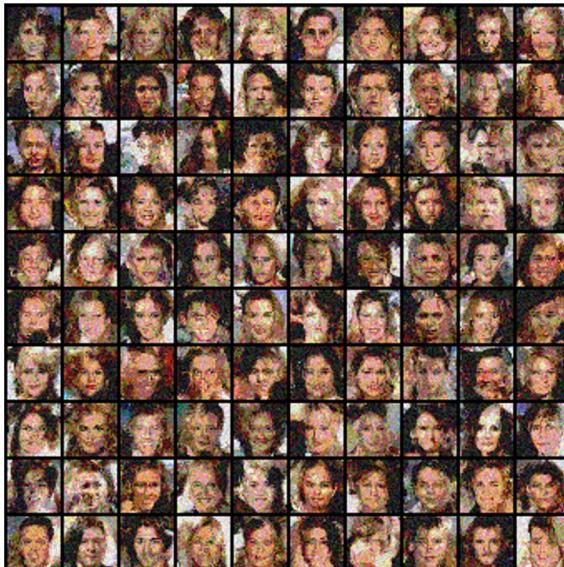
- Layer 1: (Checkerboard x3, channel squeeze, channel x3)
  - Split result to get  $x_1$ : 16x16x2c and  $z_1$ : 16x16x2c (fine-grained latents)
- Layer 2: (Checkerboard x3, channel squeeze, channel x3)
  - Split result to get  $x_2$ : 8x8x4c and  $z_2$ : 8x8x4c (coarser latents)
- Layer 3: (Checkerboard x3, channel squeeze, channel x3)
  - Get  $z_3$ : 4x4x16c (latents for highest-level details)

# RealNVP: How to partition variables?

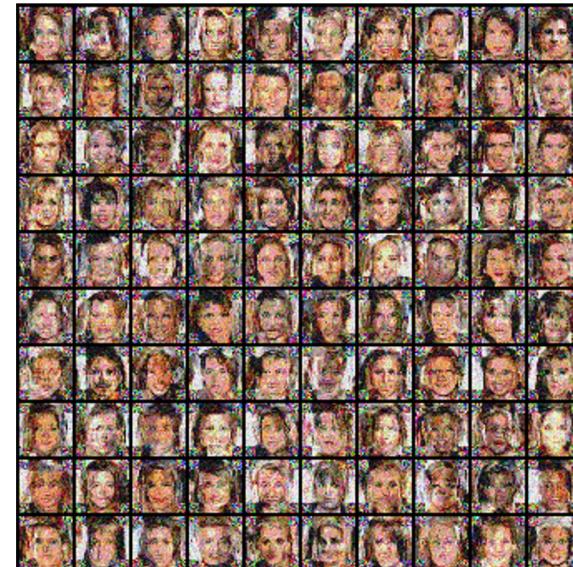


# Good vs Bad Partitioning

Checkerboard x4; channel squeeze; channel x3; channel unsqueeze; checkerboard x3



(Mask top half; mask bottom half; mask left half; mask right half) x2



# Outline

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- Foundations of Flows (1-D)
- 2-D Flows
- ***N-D Flows***
  - Autoregressive Flows and Inverse Autoregressive Flows
  - RealNVP (like) architectures
  - ***Glow, Flow++, FFJORD***
- Dequantization

# Choice of coupling transformation

- A Bayes net defines coupling dependency, but what invertible transformation  $f$  to use is a design question

$$\mathbf{x}_i = f_{\theta}(\mathbf{z}_i; \text{parent}(\mathbf{x}_i))$$

- Affine transformation is the most commonly used one (NICE, RealNVP, IAF-VAE, ...)

$$\mathbf{x}_i = \mathbf{z}_i \cdot \mathbf{a}_{\theta}(\text{parent}(\mathbf{x}_i)) + \mathbf{b}_{\theta}(\text{parent}(\mathbf{x}_i))$$

- More complex, nonlinear transformations -> better performance
  - CDFs and inverse CDFs for Mixture of Gaussians or Logistics (Flow++)
  - Piecewise linear/quadratic functions (Neural Importance Sampling)

# NN architecture also matters

- Flow++ = MoL transformation + self-attention in NN
  - Bayes net (coupling dependency), transformation function class, NN architecture all play a role in a flow's performance. Still an

*Table 2.* CIFAR10 ablation results after 400 epochs of training.  
Models not converged for the purposes of ablation study.

Ablation	bits/dim	parameters
uniform dequantization	3.292	32.3M
affine coupling	3.200	32.0M
no self-attention	3.193	31.4M
<b>Flow++ (not converged for ablation)</b>	<b>3.165</b>	<b>31.4M</b>

# Other classes of flows

- Glow ([link](#))
  - Invertible 1x1 convolutions
  - Large-scale training
- Continuous time flows (FFJORD)
  - Allows for unrestricted architectures. Invertibility and fast log probability computation guaranteed.



# Glow: Interpolation



Figure 5: Linear interpolation in latent space between real images

# Glow: Attribute Control



(a) Smiling

(b) Pale Skin



(c) Blond Hair

(d) Narrow Eyes



(e) Young

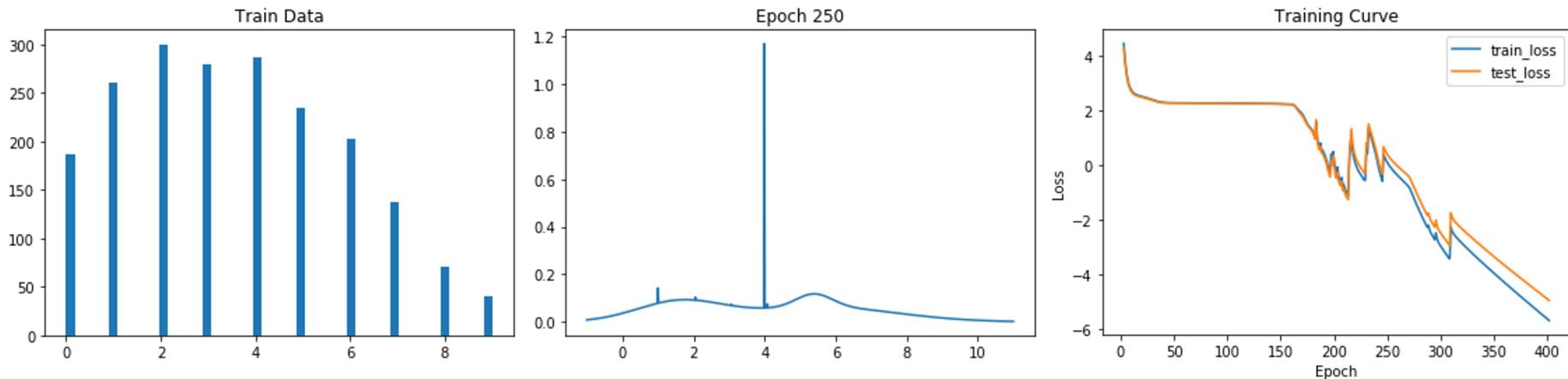
(f) Male

# Outline

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- Foundations of Flows (1-D)
- 2-D Flows
- N-D Flows
- *Dequantization*

# Flow on Discrete Data Without Dequantization...



# Continuous flows for discrete data

- A problem arises when fitting continuous density models to discrete data: degeneracy
  - When the data are 3-bit pixel values,  $\mathbf{x} \in \{0, 1, 2, \dots, 255\}$
  - What density does a model assign to values between bins like 0.4, 0.42...?
- Correct semantics: we want the integral of probability density within a discrete interval to approximate discrete probability mass

$$P_{\text{model}}(\mathbf{x}) := \int_{[0,1)^D} p_{\text{model}}(\mathbf{x} + \mathbf{u}) d\mathbf{u}$$

# Continuous flows for discrete data

- Solution: **Dequantization.** Add noise to data.

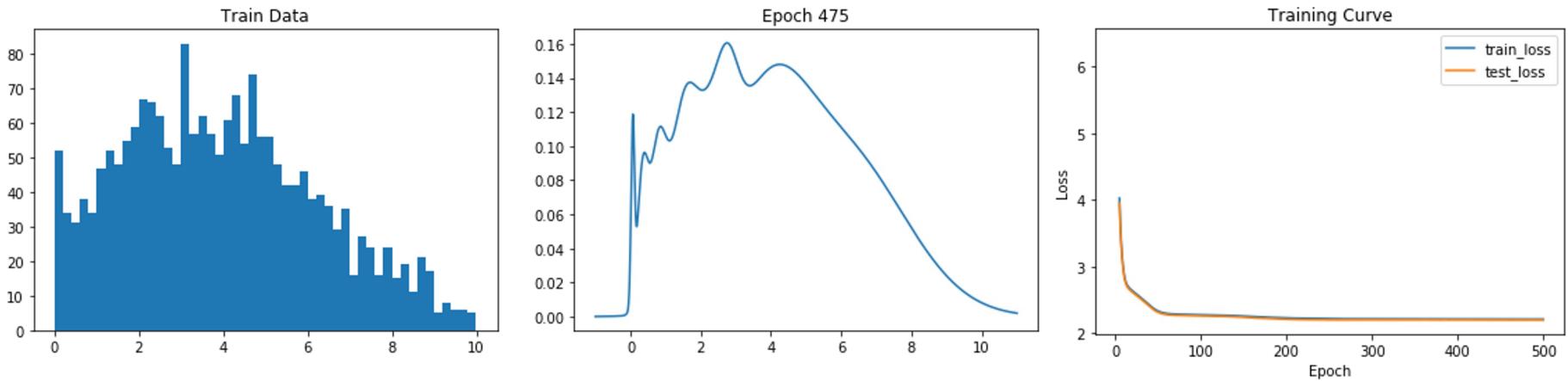
$$\mathbf{x} \in \{0, 1, 2, \dots, 255\}$$

- We draw noise  $\mathbf{u}$  uniformly from  $[0, 1)^D$

$$\begin{aligned}\mathbb{E}_{\mathbf{y} \sim p_{\text{data}}} [\log p_{\text{model}}(\mathbf{y})] &= \sum_{\mathbf{x}} P_{\text{data}}(\mathbf{x}) \int_{[0,1)^D} \log p_{\text{model}}(\mathbf{x} + \mathbf{u}) d\mathbf{u} \\ &\leq \sum_{\mathbf{x}} P_{\text{data}}(\mathbf{x}) \log \int_{[0,1)^D} p_{\text{model}}(\mathbf{x} + \mathbf{u}) d\mathbf{u} \\ &= \mathbb{E}_{\mathbf{x} \sim P_{\text{data}}} [\log P_{\text{model}}(\mathbf{x})]\end{aligned}$$

[Theis, Oord, Bethge, 2016]

# Flow on Discrete Data With Dequantization



# Future directions

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- The ultimate goal: a likelihood-based model with
  - fast sampling
  - fast inference
  - fast training
  - good samples
  - good compression
- Flows seem to let us achieve some of these criteria.
- But how exactly do we design and compose flows for great performance?  
That's an open question.
- Some requirements that might pose permanent challenges:
  - Dimensionality preserving
  - Invertibility
  - Cheap determinant

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