

# CS 4644-DL / 7643-A: Lecture 18

## Danfei xu

Generative Models:  
Denoising Diffusion Probabilistic Models (DDPMs)

# Taxonomy of Generative Models

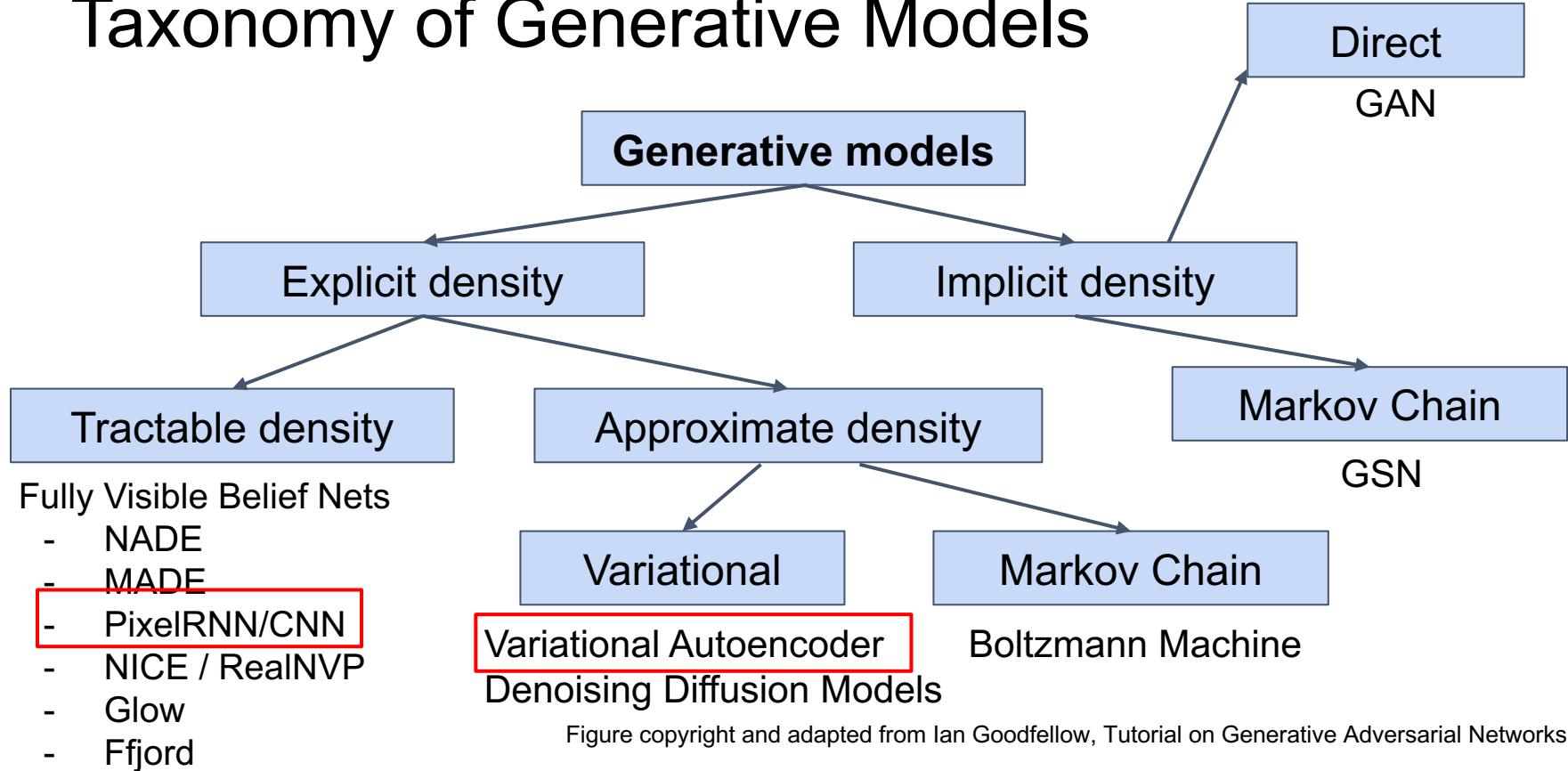


Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

# PixelCNN

[van der Oord et al. 2016]

Still generate image pixels starting from corner

Dependency on previous pixels now modeled using a CNN over context region  
**(masked convolution)**

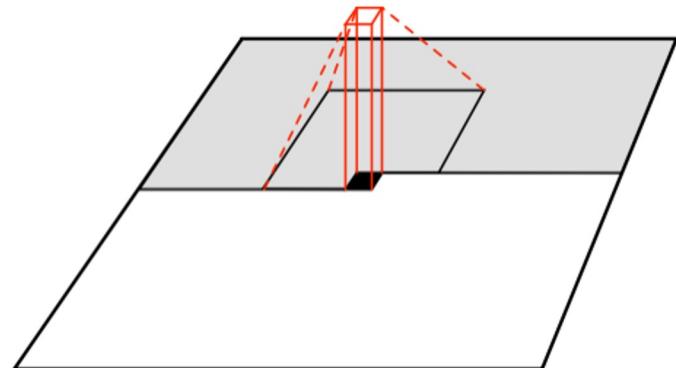
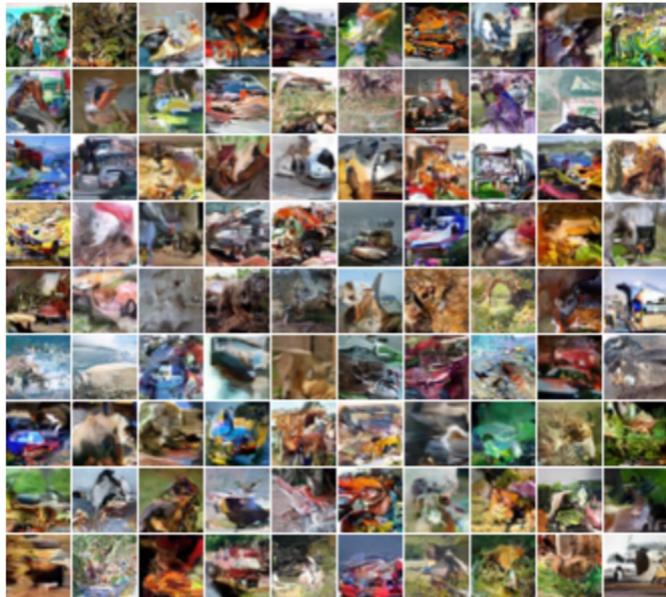
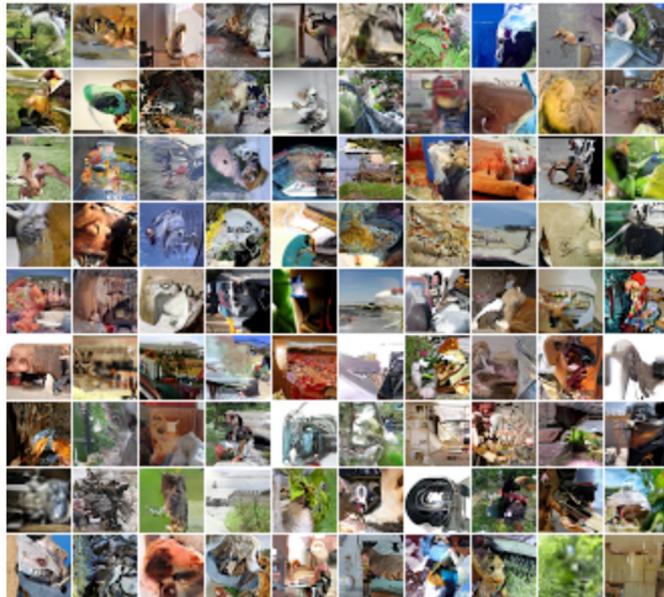


Figure copyright van der Oord et al., 2016. Reproduced with permission.

# Generation Samples



32x32 CIFAR-10



32x32 ImageNet

Figures copyright Aaron van der Oord et al., 2016. Reproduced with permission.

# Variational Autoencoders

$$\log p_\theta(x^{(i)}) = \mathbf{E}_{z \sim q_\phi(z|x^{(i)})} [\log p_\theta(x^{(i)})] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

$$= \mathbf{E}_z \left[ \log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \right] \quad (\text{Bayes' Rule})$$

Decoder:  
reconstruct  
the input data

$$= \mathbf{E}_z \left[ \log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \frac{q_\phi(z | x^{(i)})}{q_\phi(z | x^{(i)})} \right] \quad (\text{Multiply by constant})$$

$$= \mathbf{E}_z [\log p_\theta(x^{(i)} | z)] - \mathbf{E}_z \left[ \log \frac{q_\phi(z | x^{(i)})}{p_\theta(z)} \right] + \mathbf{E}_z \left[ \log \frac{q_\phi(z | x^{(i)})}{p_\theta(z | x^{(i)})} \right] \quad (\text{Logarithms})$$

$$= \underbrace{\mathbf{E}_z [\log p_\theta(x^{(i)} | z)]}_{\mathcal{L}(x^{(i)}, \theta, \phi)} - D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z)) + \underbrace{D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z | x^{(i)}))}_{\geq 0}$$

Encoder:  
make approximate  
posterior distribution  
close to prior

Tractable lower bound which we can take  
gradient of and optimize! ( $p_\theta(x|z)$  differentiable,  
KL term differentiable)

# Variational Autoencoders

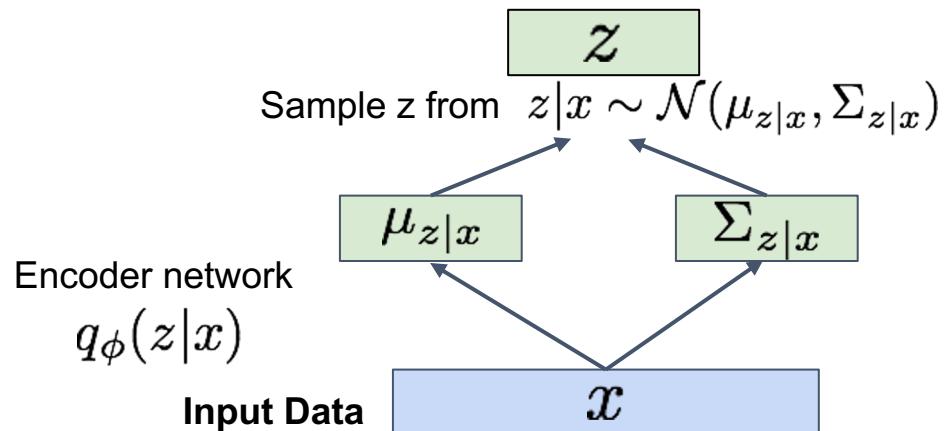
Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbf{E}_z \left[ \log p_\theta(x^{(i)} | z) \right] - D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

Reparameterization trick to make sampling differentiable:

$$\text{Sample } \epsilon \sim \mathcal{N}(0, I)$$

$$z = \mu_{z|x} + \epsilon \sigma_{z|x}$$

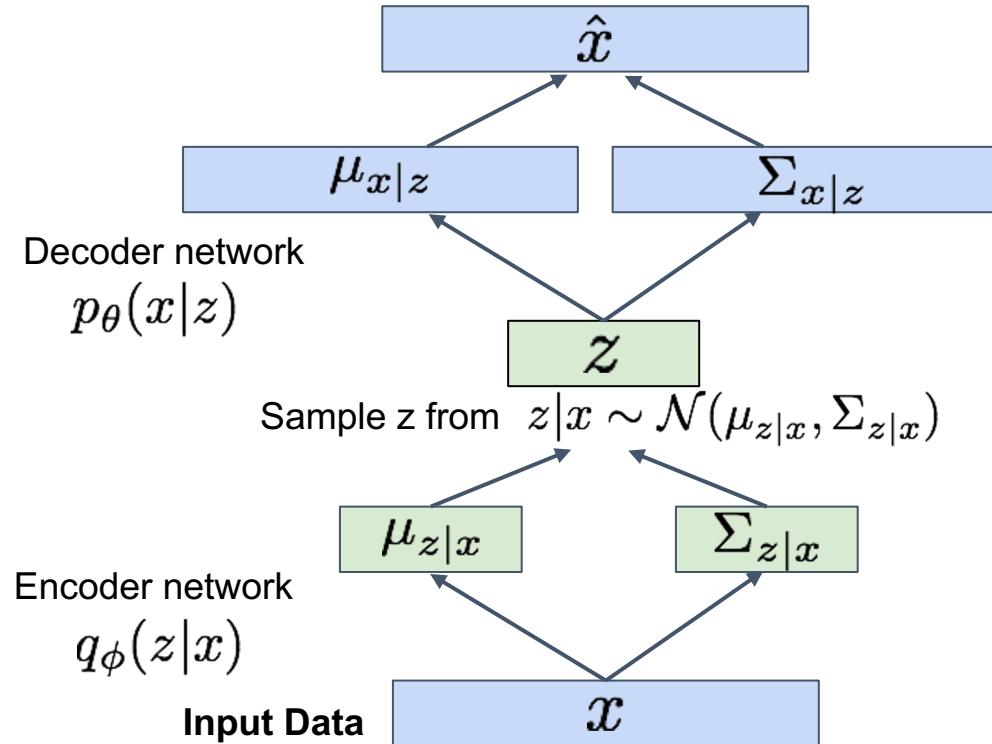


# Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

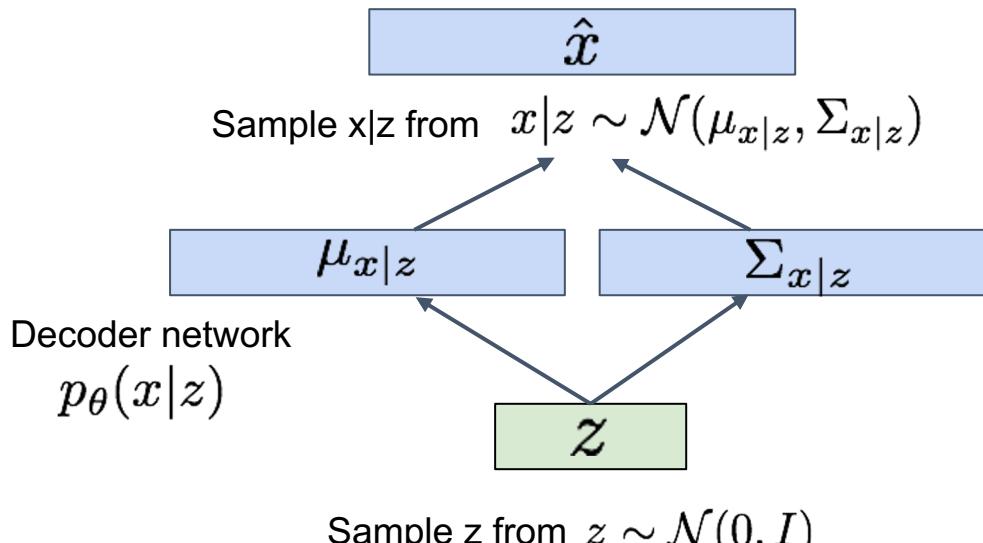
$$\mathbb{E}_z \left[ \log p_\theta(x^{(i)} | z) \right] - D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z)) \\ \mathcal{L}(x^{(i)}, \theta, \phi)$$

For every minibatch of input data: compute this forward pass, and then backprop!

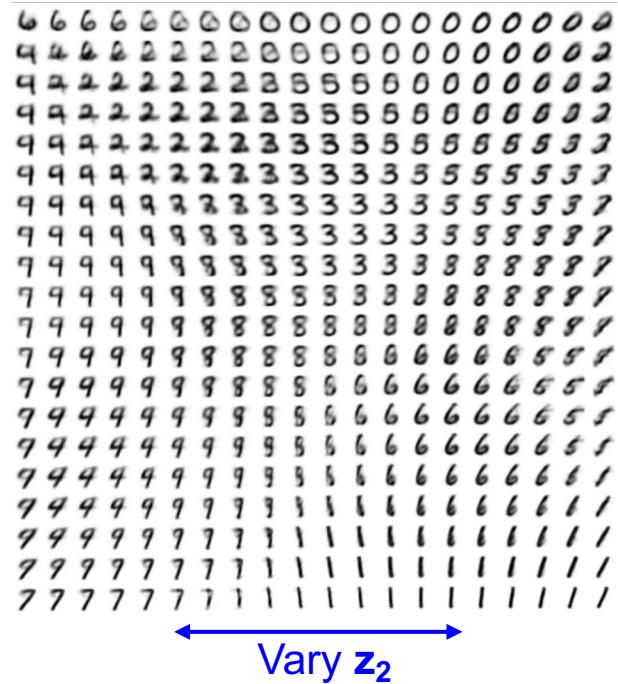


# Variational Autoencoders: Generating Data!

Use decoder network. Now sample z from prior!



Data manifold for 2-d  $z$



# Taxonomy of Generative Models

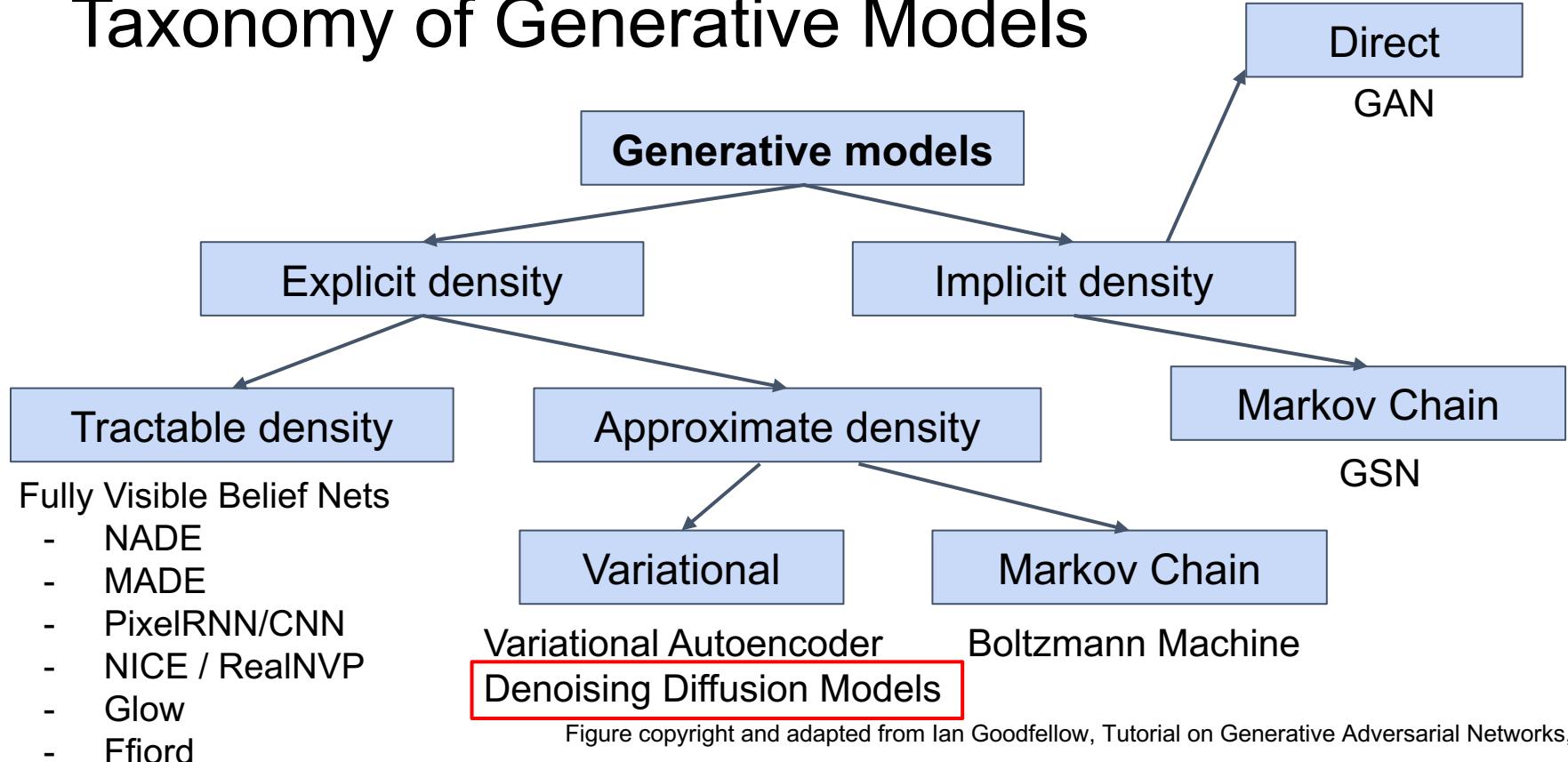


Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

# Denoising Diffusion Probabilistic Models (DDPMs)

And Conditional Diffusion Models

TEXT DESCRIPTION

DALL-E 2

An astronaut Teddy bears A bowl of  
soup

riding a horse lounging in a tropical resort  
in space playing basketball with cats in  
space

in a photorealistic style in the style of Andy  
Warhol as a pencil drawing



TEXT DESCRIPTION

An astronaut **Teddy bears** A bowl of  
soup

mixing sparkling chemicals as mad  
scientists shopping for groceries **working**  
on new AI research

as kids' crayon art **on the moon in the**  
**1980s** underwater with 1990s technology

DALL-E 2





<https://openai.com/dall-e-2/>

ity [Insights](#)[main](#) [1 branch](#) [0 tags](#)[Go to file](#)[Add file](#) ▾[Code](#) ▾ **pesser** Release under CreativeML Open RAIL M License ...69ae4b3 on Aug 22 [29 commits](#)

 assets	Release under CreativeML Open RAIL M License	2 months ago
 configs	stable diffusion	3 months ago
 data	stable diffusion	3 months ago
 ldm	stable diffusion	3 months ago
 models	add configs for training unconditional/class-conditional ldms	11 months ago
 scripts	Release under CreativeML Open RAIL M License	2 months ago
 LICENSE	Release under CreativeML Open RAIL M License	2 months ago
 README.md	Release under CreativeML Open RAIL M License	2 months ago
 Stable_Diffusion_v1_Model_Card.md	Release under CreativeML Open RAIL M License	2 months ago
 environment.yaml	Release under CreativeML Open RAIL M License	2 months ago
 main.py	add configs for training unconditional/class-conditional ldms	11 months ago
 notebook_helpers.py	add code	11 months ago
 setup.py	add code	11 months ago

[README.md](#)

## Stable Diffusion

Stable Diffusion was made possible thanks to a collaboration with [Stability AI](#) and [Runway](#) and builds upon our previous work:

### [High-Resolution Image Synthesis with Latent Diffusion Models](#)

Robin Rombach\*, Andreas Blattmann\*, Dominik Lorenz, Patrick Esser, Björn Ommer

*CVPR '22 Oral* | [GitHub](#) | [arXiv](#) | [Project page](#)

## About

A latent text-to-image diffusion model

[ommer-lab.com/research/latent-diffus...](#)

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## Releases

No releases published

## Packages

No packages published

## Contributors



## Languages



# Landscape Highlights of Diffusion Models (Nov 2022)

- basic principles {
  - *Diffusion probabilistic models* ([Sohl-Dickstein et al., 2015](#))
  - *Noise-conditioned score network* (**NCSN**; [Yang & Ermon, 2019](#))
  - *Denoising diffusion probabilistic models* (**DDPM**; [Ho et al. 2020](#))
- conditional & high-res image generation {
  - *Classifier-guided conditional generation* ([Dhariwal and Nichole, 2021](#))
  - *Classifier-free Diffusion Guidance* ([Ho and Salimans, 2022](#))
  - *Latent-space Diffusion* (**StableDiffusion**; [Rombach and Blattmann et al., 2022](#))
- new applications {
  - *Planning with Diffusion for Flexible Behavior Synthesis* (**Diffuser**; [Janner et al., 2022](#))
  - *DreamFusion: Text-to-3D using 2D Diffusion* ([Poole and Jain et al., 2022](#))
  - *Make-A-Video: Text-to-Video Generation without Text-Video Data* ([Singer et al., 2022](#))

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basic principles

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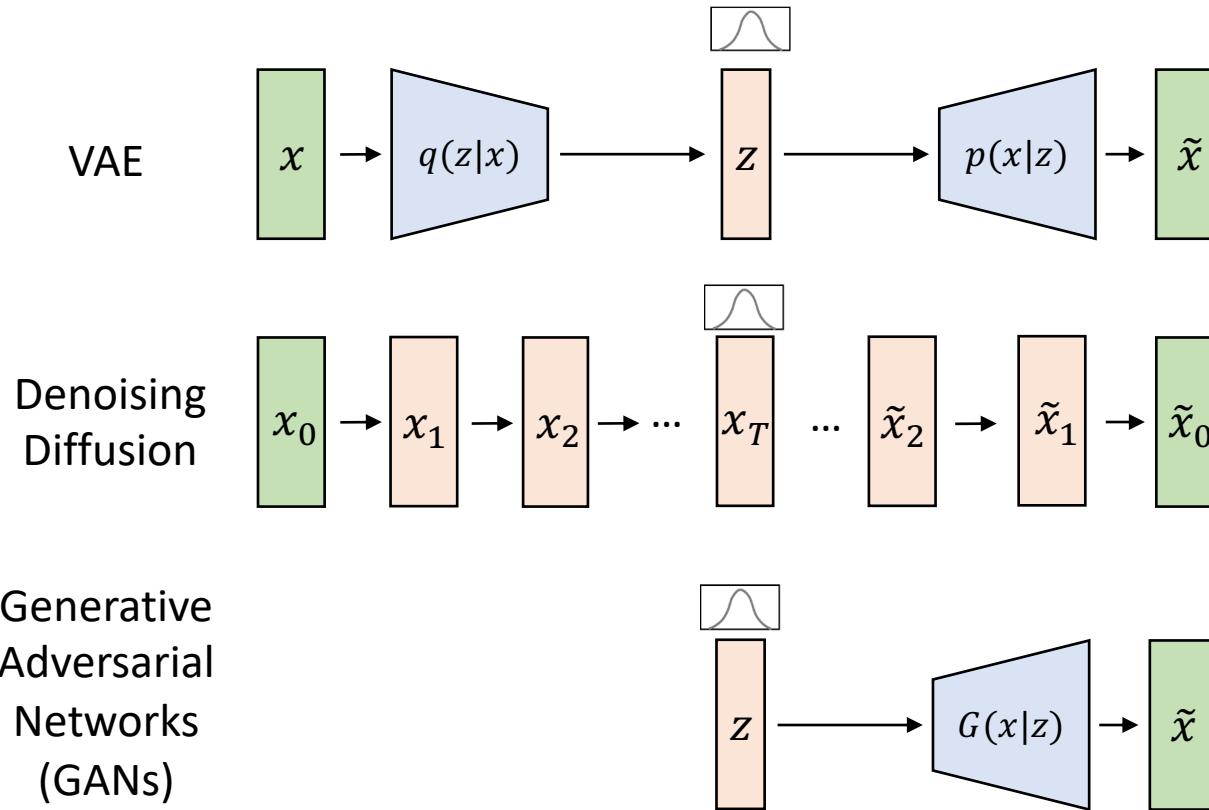
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# Denoising Diffusion: Image to Noise and Back



# The Denoising Diffusion Process

image from  
dataset

$x_0$



# The Denoising Diffusion Process

image from  
dataset

The “forward diffusion” process:  
add Gaussian noise each step

$$x_0 \longrightarrow x_1 \longrightarrow$$



• • •

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image from  
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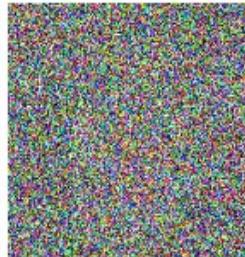
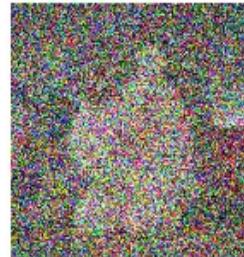
noise  $\mathcal{N}(0, I)$

$$x_0 \longrightarrow x_1 \longrightarrow$$



• • •

$$\longrightarrow x_{T-1} \longrightarrow x_T$$

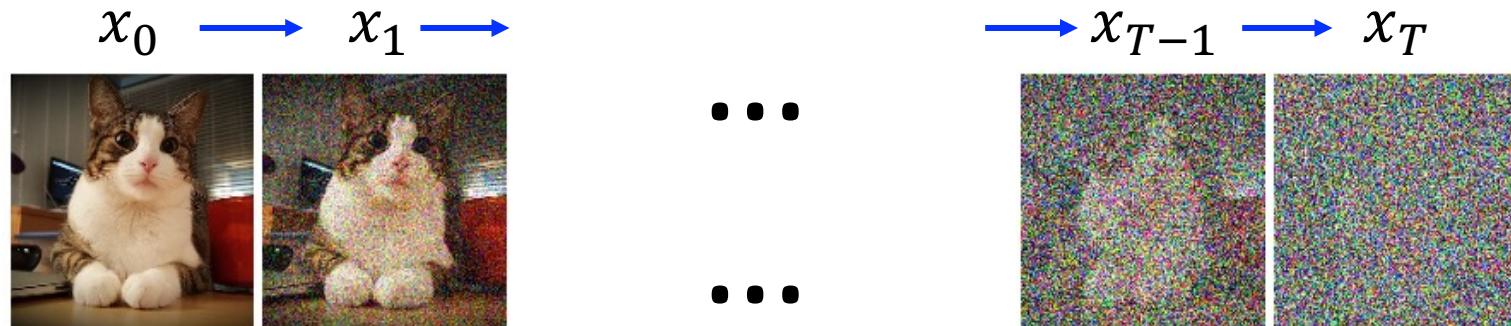


# The Denoising Diffusion Process

image from  
dataset

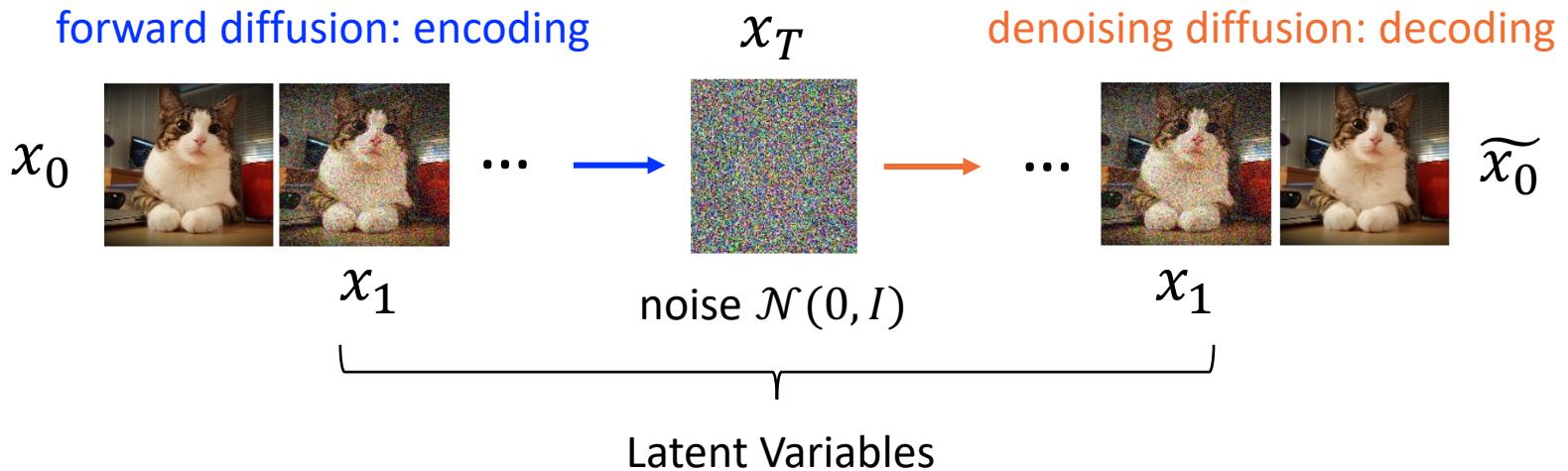
The “forward diffusion” process:  
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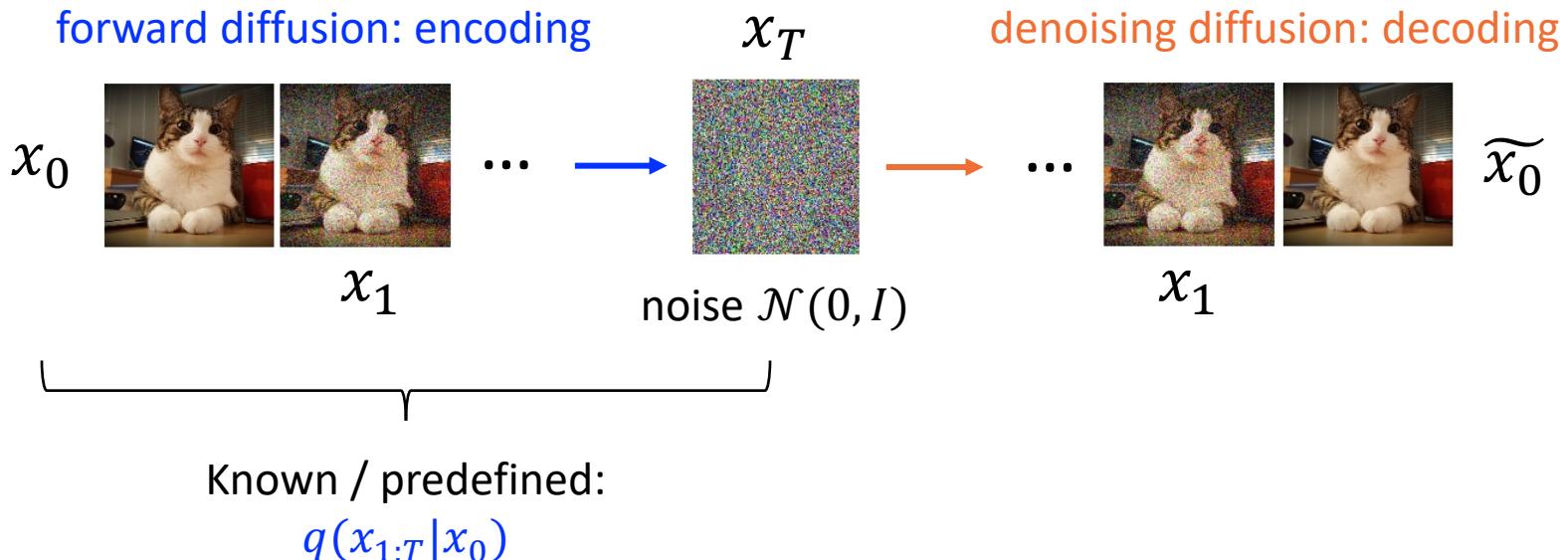


The “denoising diffusion” process:  
generate an image from noise by  
*denoising* the gaussian noises

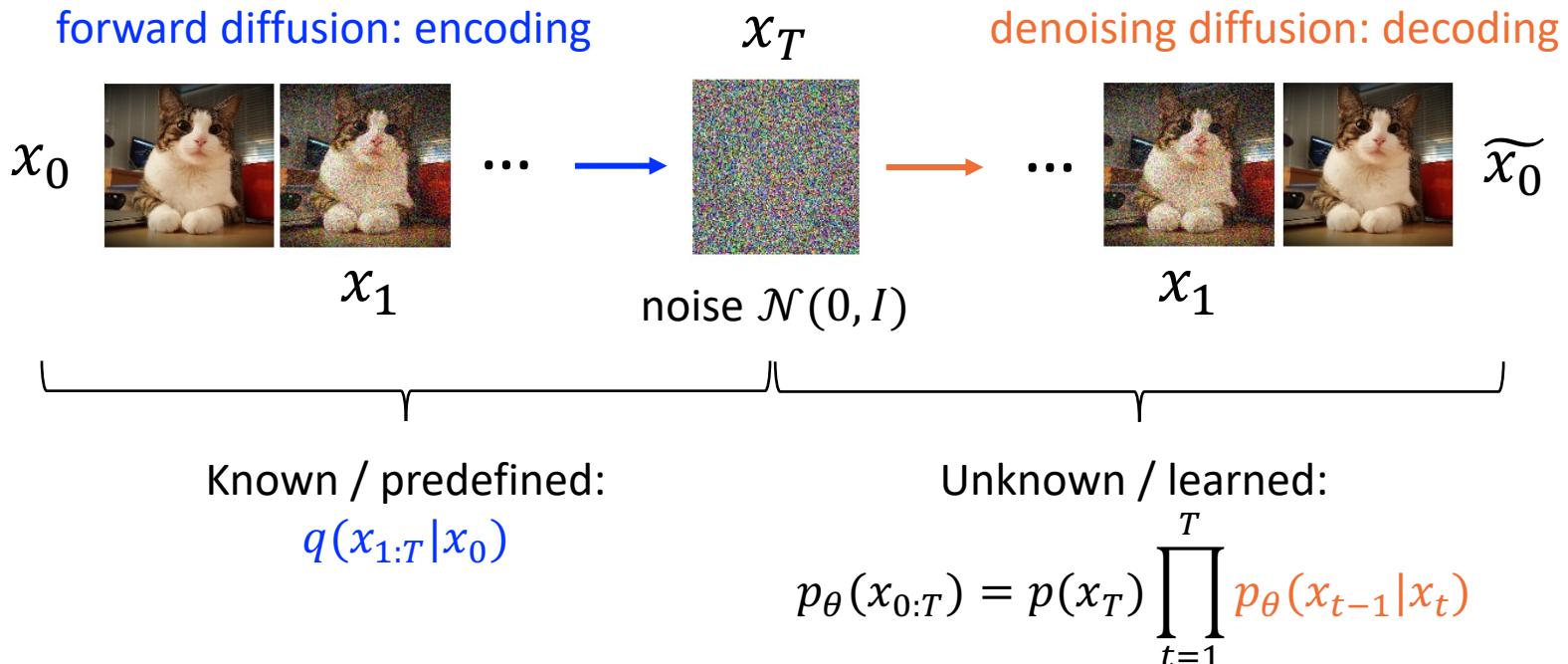
# Connection to VAEs



# Connection to VAEs



# Connection to VAEs



Similar to VAEs, use the denoising decoding process to generate new images.

## Connection to VAEs

## forward diffusion: encoding

x<sub>T</sub>

## denoising diffusion: decoding

$$x_0 \rightarrow_{\theta} (x_{0:T}) = \dots \xrightarrow{\quad} \textcolor{red}{x_t | x_{t-1}} \xrightarrow{\quad} \dots \rightarrow_{\theta} (x_T) =_{\theta} (x_C) \quad \widetilde{x}_0$$

x1

noise  $\mathcal{N}(0, I)$

$x_1$

Known / predefined:  
 $q(x_{1:T}|x_0)$

## Unknown / learned:

$$p_{\theta}(x_{0:T}) = p(x_T) \prod_{t=1}^T p_{\theta}(x_{t-1}|x_t)$$

# The Diffusion (Encoding) Process

The **known** forward process

$$x_0 \longrightarrow x_1 \longrightarrow \dots \longrightarrow x_T$$

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$$q(x_t|x_{t-1}) = \mathcal{N}(x_t; (1 - \beta_t)x_{t-1}, \beta_t I) \quad \text{Conditional Gaussian}$$

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Notation: A Gaussian distribution “for”  $x_t$

Plain English: the distribution for  $x_t$  is a Gaussian with mean of  $(1 - \beta_t)x_{t-1}$ , where  $x_{t-1}$  is a sample from the previous step, and variance of  $\beta_t I$

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$0 < \beta_1 < \beta_2 < \dots < \beta_T < 1$ , typical value range  $[0.0001, 0.02]$ , with  $T = 1000$

# The Diffusion (Encoding) Process

The **known** forward process

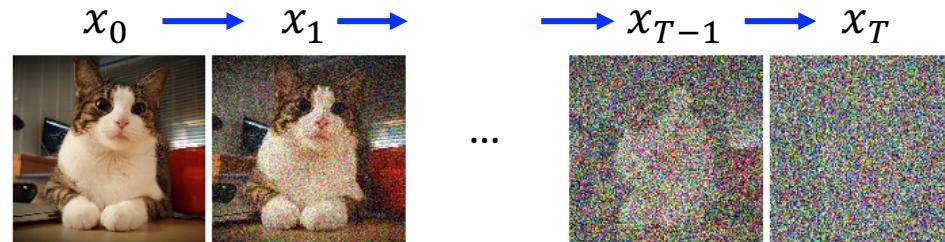
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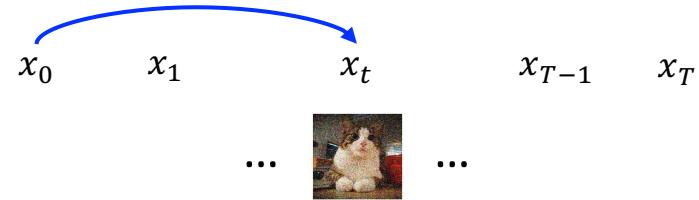
$$q(x_{1:T}|x_0) = \prod_{t=1}^T q(x_t|x_{t-1}) \quad \text{Probability Chain Rule (Markov Chain)}$$

$$q(x_t|x_{t-1}) = \mathcal{N}(x_t; (1 - \beta_t)x_{t-1}, \beta_t I) \quad \text{Conditional Gaussian}$$

**Nice property:** samples from an *arbitrary forward step* are also Gaussian-distributed!

$$q(x_t|x_0) = \mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1 - \bar{\alpha}_t)I)$$

$$\text{, where } a_t = (1 - \beta_t), \bar{\alpha}_t = \prod_{s=1}^t \alpha_s$$



# The Diffusion (Encoding) Process

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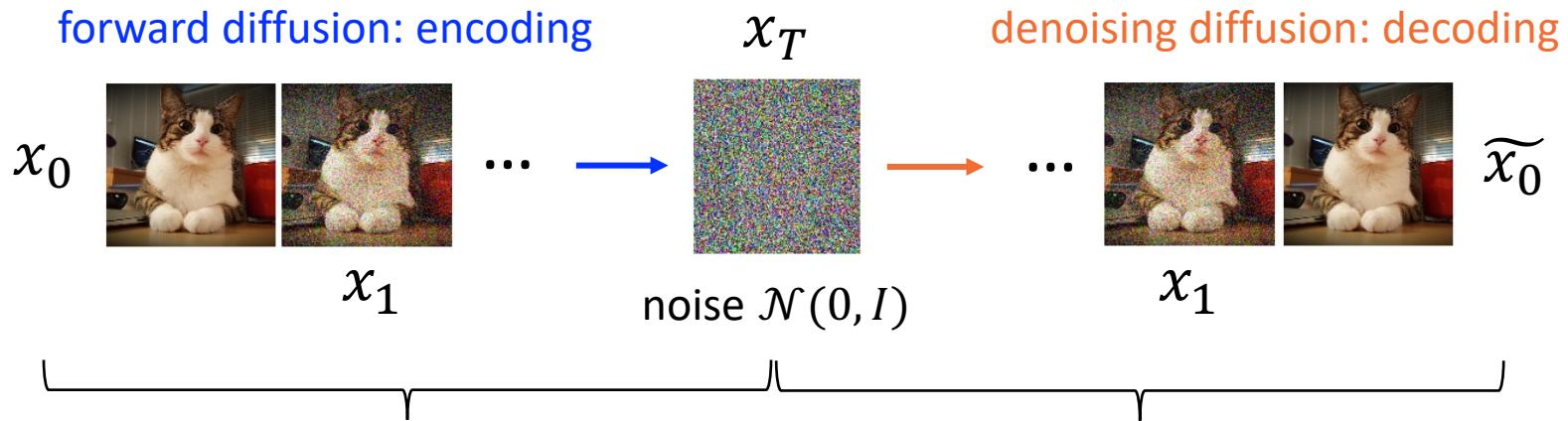
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**Gaussian reparameterization trick** (recall from VAEs!):

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon, \quad \epsilon \sim \mathcal{N}(0, I)$$

# The Diffusion and Denoising Process



Known / predefined:

$$q(x_{1:T}|x_0)$$

Unknown / learned:

$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)$$

# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

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$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t) \quad \text{Probability Chain Rule (now reversed)}$$

$$p_\theta(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_\theta(x_t, t), \Sigma_\theta(x_t, t)) \quad \text{Conditional Gaussian}$$

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Want to learn time-dependent mean

Assume fixed / known variance  
(simplification)

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How do we form a learning objective?

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**High-level intuition:** derive a *ground truth denoising distribution*  $q(x_{t-1}|x_t, x_0)$  and train a neural net  $p_\theta(x_{t-1}|x_t)$  to match the distribution.

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What does it look like?  $q(x_{t-1}|x_t, x_0) = \mathcal{N}\left(x_{t-1}; \mu_q(t), \Sigma_q(t)\right)$

$$\mu_q(t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon \right), \quad \epsilon \sim \mathcal{N}(0, I)$$

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The “ground truth” noise that brought  $x_{t-1}$  to  $x_t$

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**The learning objective:**  $\text{argmin}_\theta D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t))$

What does it look like?  $q(x_{t-1}|x_t, x_0) = \mathcal{N}(x_{t-1}; \mu_q(t), \Sigma_q(t))$

Assuming identical variance  $\Sigma_q(t)$ , we have:

$$\text{argmin}_\theta D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t)) = \text{argmin}_\theta w \|\mu_q(t) - \mu_\theta(x_t, t)\|$$

Should be variance-dependent, but constant  
works better in practice

# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t) \quad \text{Probability Chain Rule (Markov Chain)}$$

$$p_\theta(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_\theta(x_t, t), \Sigma_q(t)) \quad \text{Conditional Gaussian}$$

We know how to learn

Assume fixed / known variance

# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

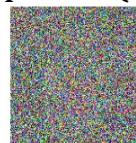
$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t) \quad \text{Probability Chain Rule (Markov Chain)}$$

$$p_\theta(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_\theta(x_t, t), \Sigma_q(t)) \quad \text{Conditional Gaussian}$$

We know how to learn

Assume fixed / known variance

$$x_T \sim \mathcal{N}(0, I)$$



$$p_\theta(x_T|x_{T-1})$$

$$x_{T-1}$$



$$p_\theta(x_{T-1}|x_{T-2})$$

...

$$p_\theta(x_1|x_0)$$

$$x_0$$



Generate new images!

# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t) \quad \text{Probability Chain Rule (Markov Chain)}$$

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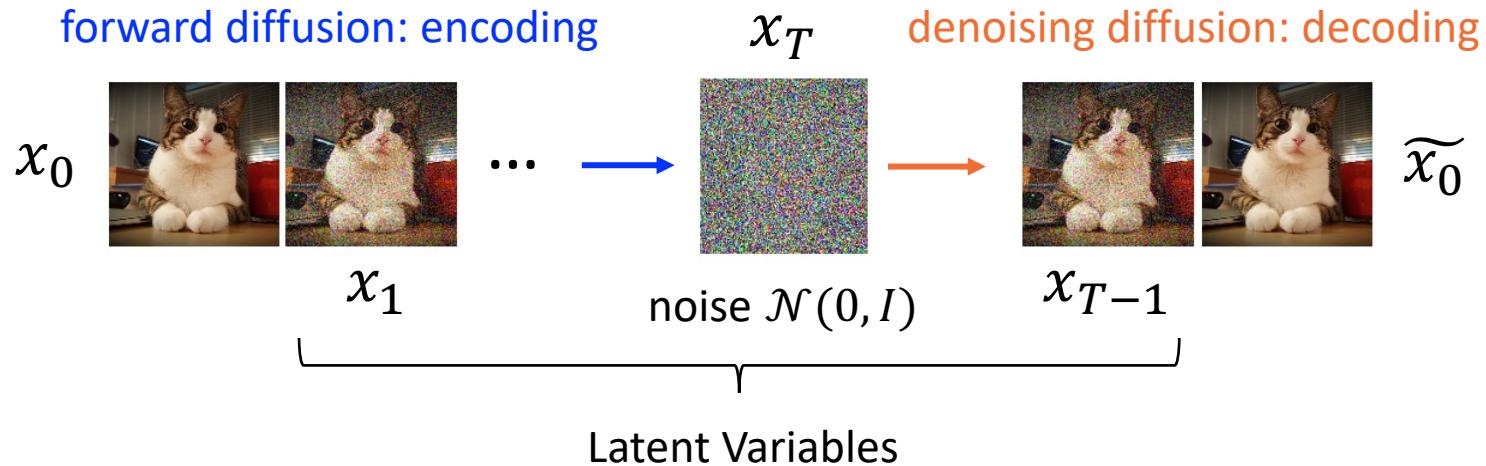


We know how to learn      Assume fixed / known variance

How did we arrive at the learning objective? Why is this mathematically correct?

Let's go back to the basics of variational models ...

# Connection to VAEs



$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

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$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned}$$

Evidence Lower Bound (ELBO)

Known forward noise (posterior)



$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

$$\log p(x_0) \geq E_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T}$$

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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$$= \mathbb{E}_q \left[ \log \frac{p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)}{\prod_{t=1}^T q(x_t|x_{t-1})} \right]$$

← reverse denoising  
← forward diffusion

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

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... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

$$= -\mathbb{E}_q [D_{KL}(q(x_T|x_0) || p(x_T))] - \sum_{t=2}^T D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t)) + \log p_\theta(x_0|x_1)$$

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x)||p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

$$\begin{aligned} \log p(x_0) &\geq E_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T} \\ &= E_q \left[ \log \frac{p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)}{\prod_{t=1}^T q(x_t|x_{t-1})} \right] \end{aligned}$$

... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

$$= -E_q[D_{KL}(q(x_T|x_0)||p(x_T))] - \sum_{t=2}^T D_{KL}(q(x_{t-1}|x_t, x_0)||p_\theta(x_{t-1}|x_t)) + \log p_\theta(x_0|x_1)$$

known



Easy to optimize / sometimes omitted

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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$$= -E_q[D_{KL}(q(x_T|x_0) || p(x_T))] - \boxed{\sum_{t=2}^T D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t)) + \log p_\theta(x_0|x_1)}$$

Maximize the agreement between the predicted reverse diffusion distribution  $p_\theta$  and the “ground truth” reverse diffusion distribution  $q$

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

$$\begin{aligned} \log p(x_0) &\geq \mathbb{E}_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T} \\ &= \mathbb{E}_q \left[ \log \frac{p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)}{\prod_{t=1}^T q(x_t|x_{t-1})} \right] \end{aligned}$$

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$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

$$\begin{aligned} &= -E_q[D_{KL}(q(x_T|x_0) || p(x_T))] - \sum_{t=2}^T D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t)) + \log p_\theta(x_0|x_1) \\ q(x_{t-1}|x_t) &= q(x_{t-1}|x_t, x_0) \quad (\text{markov assumption}) \\ &= \frac{q(x_t|x_{t-1}, x_0)q(x_{t-1}|x_0)}{q(x_t|x_0)} \quad (\text{Bayes rule}) \\ &= \frac{N(x_t; \sqrt{\alpha_t}x_{t-1}, \beta_t I)N(x_{t-1}; \sqrt{\alpha_{t-1}}x_{t-1}, (1-\alpha_{t-1})I)}{N(x_t; \sqrt{\alpha_t}x_0, (1-\alpha_{t-1})I)} \\ &\propto N\left(x_{t-1}; \frac{\sqrt{\alpha_t}(1-\alpha_{t-1})x_t + \sqrt{\alpha_{t-1}}(1-\alpha_t)x_0}{1-\sqrt{\alpha_t}}, \Sigma_q(t)\right) \quad (\text{Property of Gaussian}) \end{aligned}$$

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

$$= -E_q[D_{KL}(q(x_T|x_0) || p(x_T))] - \sum_{t=2}^T D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t)) + \log p_\theta(x_0|x_1)$$

$$\begin{aligned} q(x_{t-1}|x_t, x_0) &= \mathcal{N}\left(x_{t-1}; \mu_q(t), \Sigma_q(t)\right) \\ \mu_q(t) &= \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1-\bar{\alpha}_t)}} \epsilon \right), \quad \epsilon \sim \mathcal{N}(0, I) \end{aligned}$$

Proof using bayes rule and gaussian reparameterization trick

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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Proof using bayes rule and gaussian reparameterization trick

The “ground truth” noise that brought  $x_0$  to  $x_t$

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

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Minimize the difference of distribution means (assuming identical variance)

$$\operatorname{argmin}_\theta w ||\mu_q(t) - \mu_\theta(x_t, t)||$$

# Learning the Denoising Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)$$

$$p_\theta(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_\theta(x_t, t), \Sigma(t)) \quad \text{Conditional Gaussian}$$

Learning objective:  $\operatorname{argmin}_\theta \|\mu_q(t) - \mu_\theta(x_t, t)\|$

$$\mu_q(t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon \right), \quad \epsilon \sim \mathcal{N}(0, I)$$

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Do we actually need to learn the entire  $\mu_\theta(x_t, t)$ ?

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$$\mu_q(t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon \right),$$

known during inference

Unknown during  
inference

Recall: this is the “ground truth”  
noise that brought  $x_0$  to  $x_t$

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Recall: this is the “ground truth”  
noise that brought  $x_0$  to  $x_t$

Idea: just learn  $\epsilon$  with  $\epsilon_\theta(x_t, t)!$

# Learning the Denoising Process

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Simplified learning objective:  $\operatorname{argmin}_\theta ||\epsilon - \epsilon_\theta(x_t, t)||$

# Learning the Denoising Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

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Simplified learning objective:  $\operatorname{argmin}_\theta ||\epsilon - \epsilon_\theta(x_t, t)||$

Recall: the simplified  $t$ -step forward sample:

$$x_t = \sqrt{\bar{\alpha}_t} x_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon$$

# Learning the Denoising Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

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Simplified learning objective:  $\operatorname{argmin}_\theta \|\epsilon - \epsilon_\theta(\sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon, t)\|$

Recall: the simplified  $t$ -step forward sample:

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon$$

# Learning the Denoising Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

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$$p_\theta(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_\theta(x_t, t), \Sigma(t)) \quad \text{Conditional Gaussian}$$

Simplified learning objective:  $\operatorname{argmin}_\theta \|\epsilon - \epsilon_\theta(\sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon, t)\|$

$$\text{Inference time: } \mu_\theta(x_t, t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon_\theta(x_t, t) \right)$$

Predicted “denoising noise”

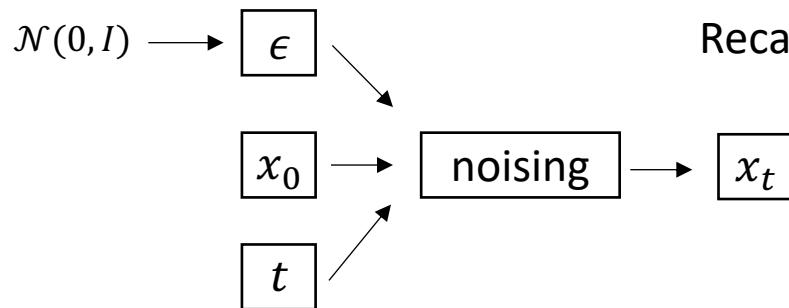
# The Denoising Diffusion Algorithm

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## Algorithm 1 Training

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- 1: **repeat**
  - 2:  $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
  - 3:  $t \sim \text{Uniform}(\{1, \dots, T\})$
  - 4:  $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
  - 5: Take gradient descent step on  
$$\nabla_{\theta} \|\boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon}, t)\|^2$$
  - 6: **until** converged
- 



Recall: the simplified  $t$ -step forward sample:

$$x_t = \sqrt{\bar{\alpha}_t} x_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon$$

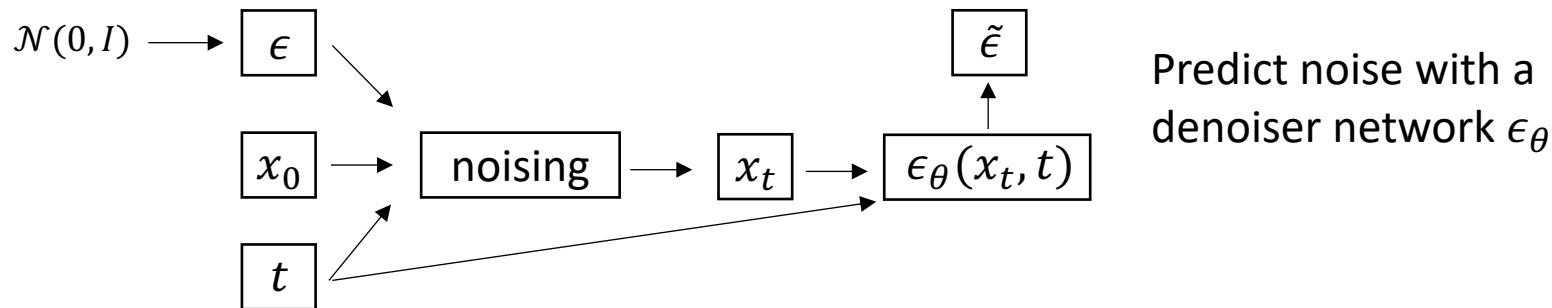
# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

---

- 1: **repeat**
  - 2:  $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
  - 3:  $t \sim \text{Uniform}(\{1, \dots, T\})$
  - 4:  $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
  - 5: Take gradient descent step on  
$$\nabla_{\theta} \|\boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon}, t)\|^2$$
  - 6: **until** converged
- 



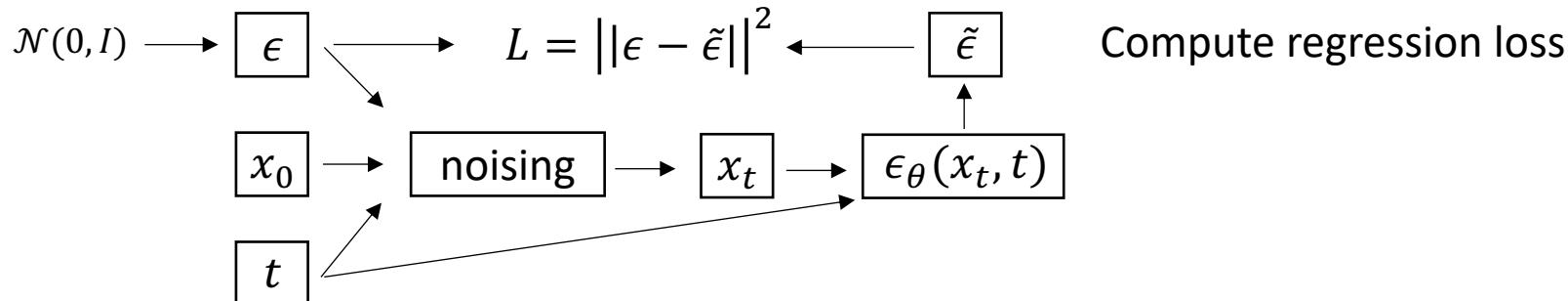
# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

---

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- 



# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

---

```
1: repeat
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3:    $t \sim \text{Uniform}(\{1, \dots, T\})$ 
4:    $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
5:   Take gradient descent step on
      
$$\nabla_{\theta} \left\| \epsilon - \epsilon_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t) \right\|^2$$

6: until converged
```

---

---

## Algorithm 2 Sampling

---

```
1:  $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
2: for  $t = T, \dots, 1$  do
3:    $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$  if  $t > 1$ , else  $\mathbf{z} = \mathbf{0}$ 
4:    $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{x}_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \epsilon_{\theta}(\mathbf{x}_t, t) \right) + \sigma_t \mathbf{z}$ 
5: end for
6: return  $\mathbf{x}_0$ 
```

---

# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

---

```
1: repeat
2:    $\mathbf{x}_0 \sim q(\mathbf{x}_0)$ 
3:    $t \sim \text{Uniform}(\{1, \dots, T\})$ 
4:    $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
5:   Take gradient descent step on
       $\nabla_{\theta} \|\epsilon - \epsilon_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t)\|^2$ 
6: until converged
```

---

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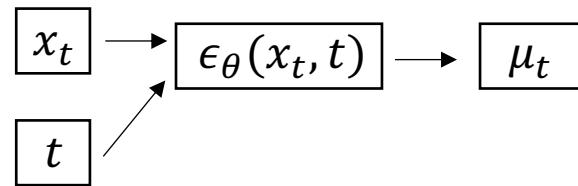
## Algorithm 2 Sampling

---

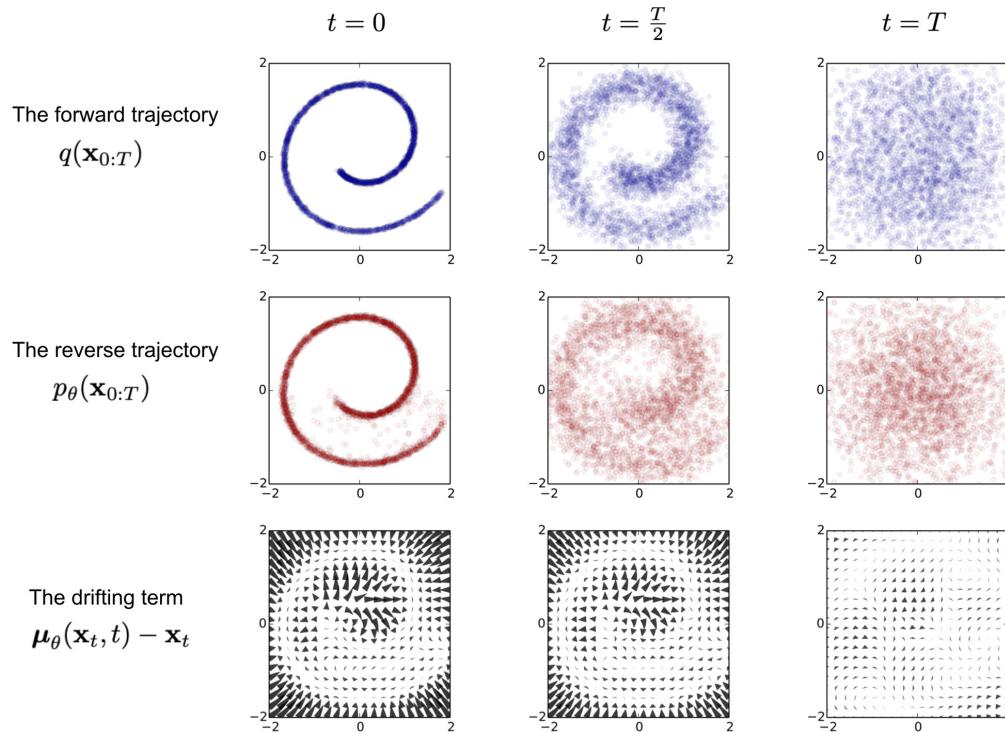
```
1:  $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
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5: end for
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```

---

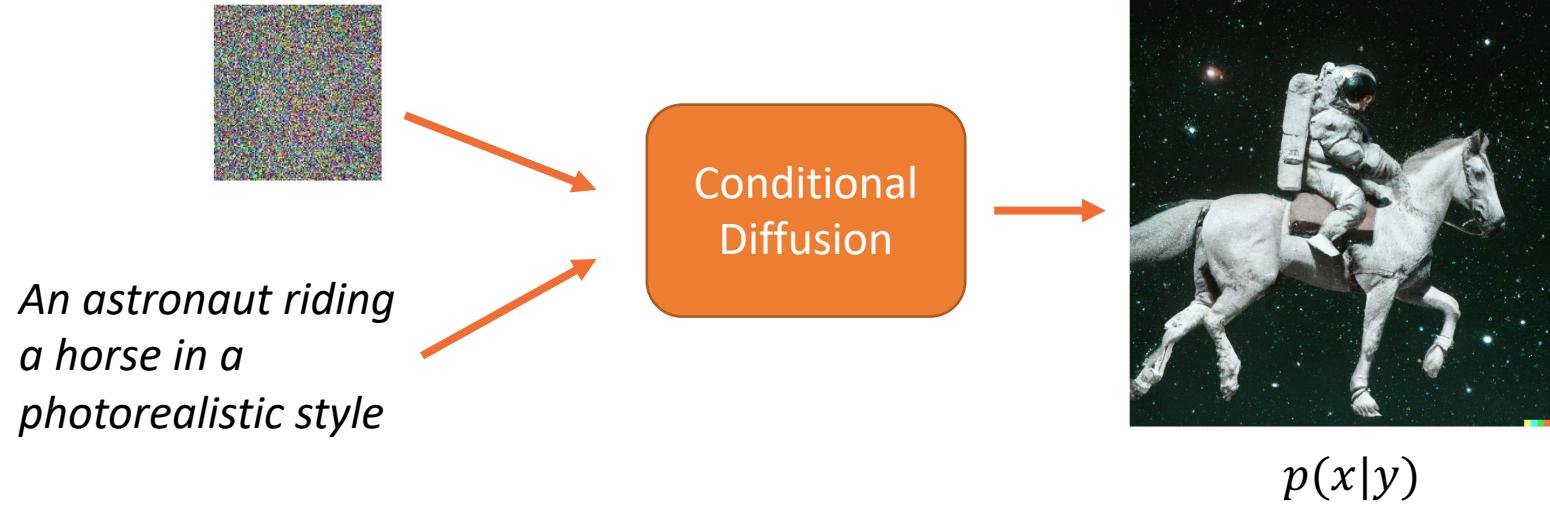
$$p_{\theta}(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu(t), \Sigma(t))$$



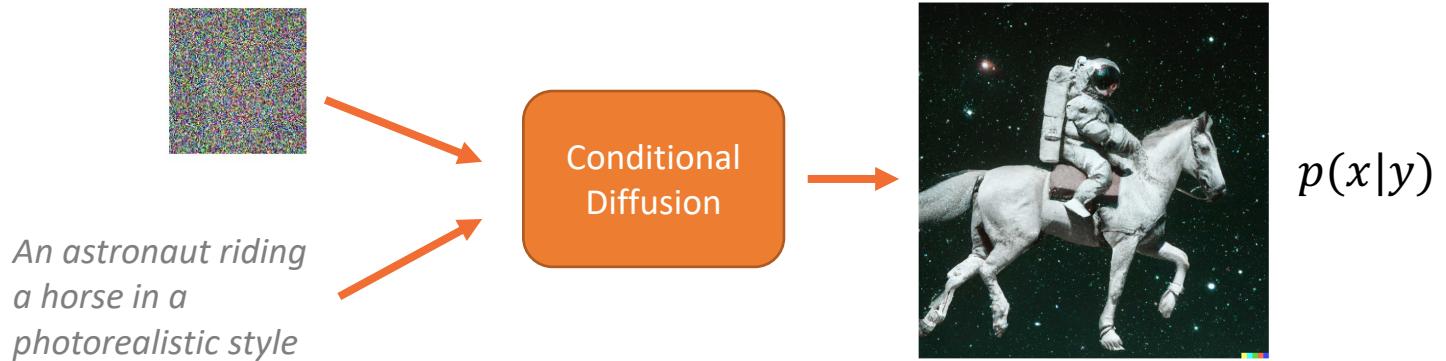
# Visualizing the Diffusion Process on 2D data



# Conditional Diffusion Models



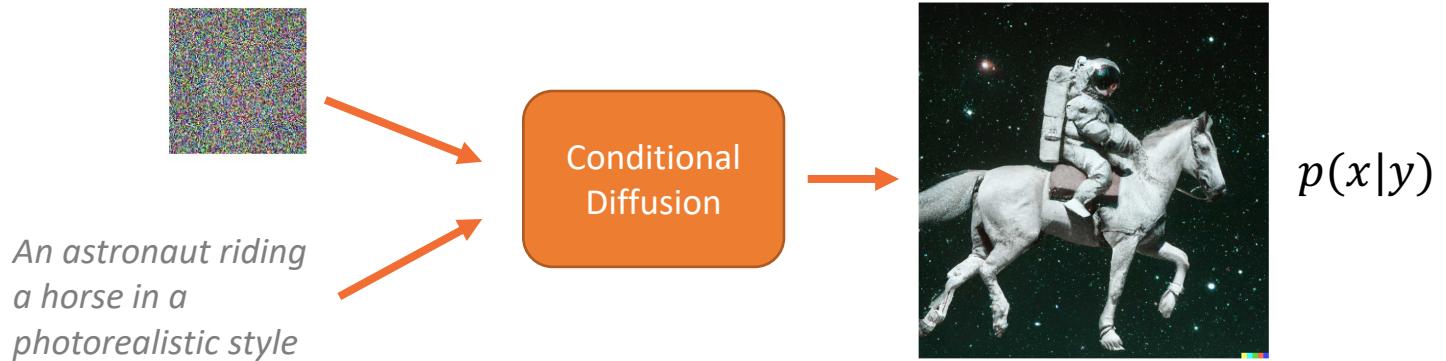
# Conditional Diffusion Models



Simple idea: just condition the model on some text labels  $y$ !

$$\epsilon_\theta(x_t, y, t)$$

# Conditional Diffusion Models

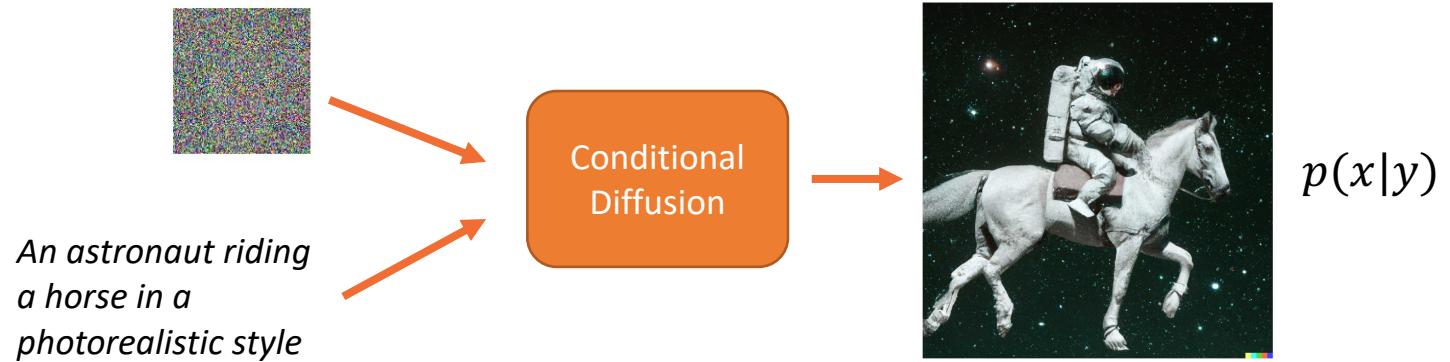


Simple idea: just condition the model on some text labels  $y$ !

$$\epsilon_\theta(x_t, y, t)$$

Problem: Very blurry generation

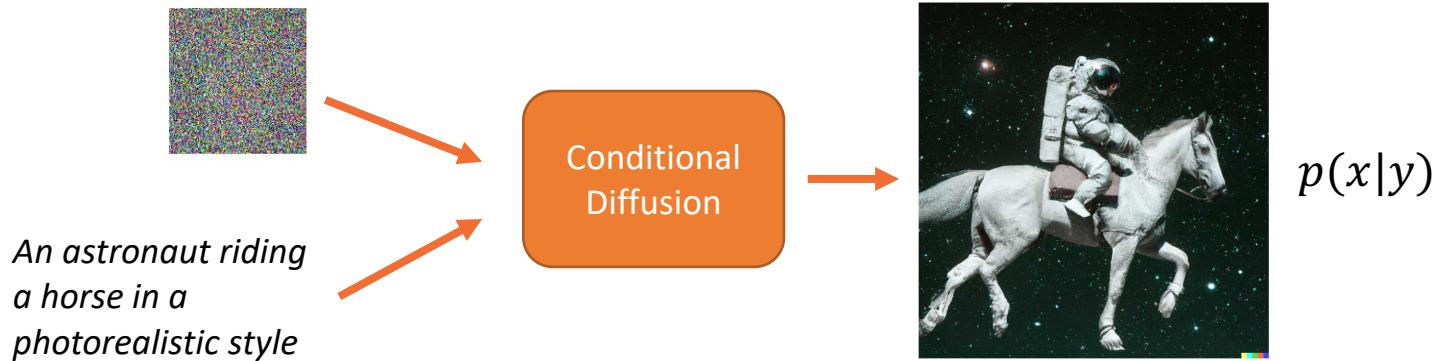
# Classifier-guided Diffusion



Better idea: use the *gradients* from an image captioning model  $f_\varphi(y|x_t)$  to guide the diffusion process!

$$\bar{\epsilon}_\theta(x_t, t) = \epsilon_\theta(x_t, t) - \sqrt{1 - \bar{\alpha}_t} \nabla_{x_t} \log f_\varphi(y|x_t)$$

# Classifier-guided Diffusion

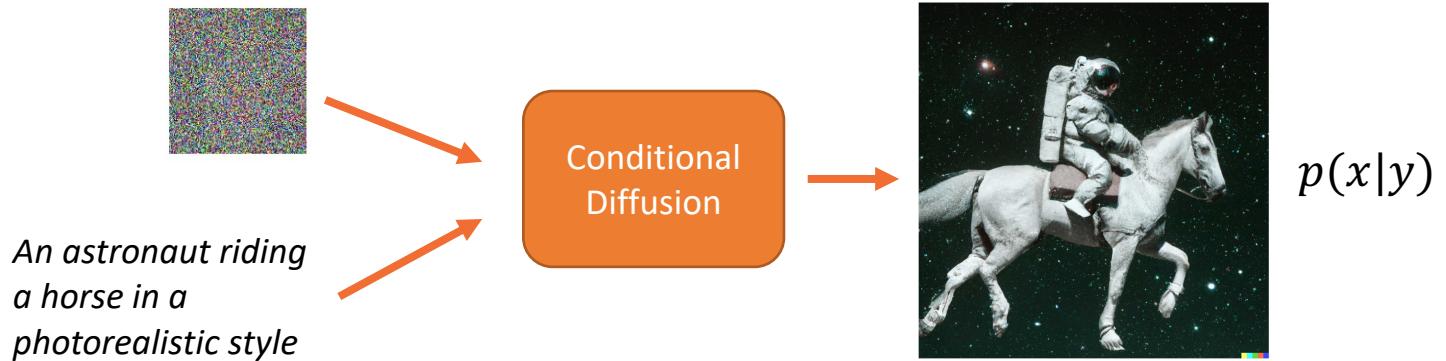


Better idea: use the *gradients* from an image captioning model  $f_\varphi(y|x_t)$  to guide the diffusion process!

$$\bar{\epsilon}_\theta(x_t, t) = \epsilon_\theta(x_t, t) - \sqrt{1 - \bar{\alpha}_t} \nabla_{x_t} \log f_\varphi(y|x_t)$$

Problem: need a classifier

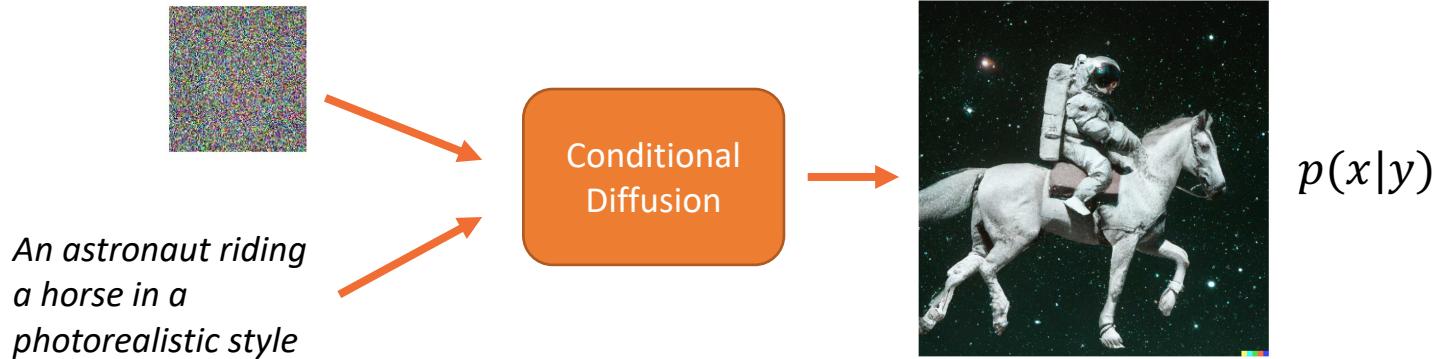
# Classifier-free Guided Diffusion



**Classifier-free Guided Diffusion:** estimate the gradient of the classifier model with conditional diffusion models!

$$\nabla_{x_t} \log f_\varphi(y|x_t) = -\frac{1}{\sqrt{1-\bar{\alpha}_t}} (\epsilon_\theta(x_t, t, y) - \epsilon_\theta(x_t, t))$$

# Classifier-free Guided Diffusion



**Classifier-free Guided Diffusion:** estimate the gradient of the classifier model with conditional diffusion models!

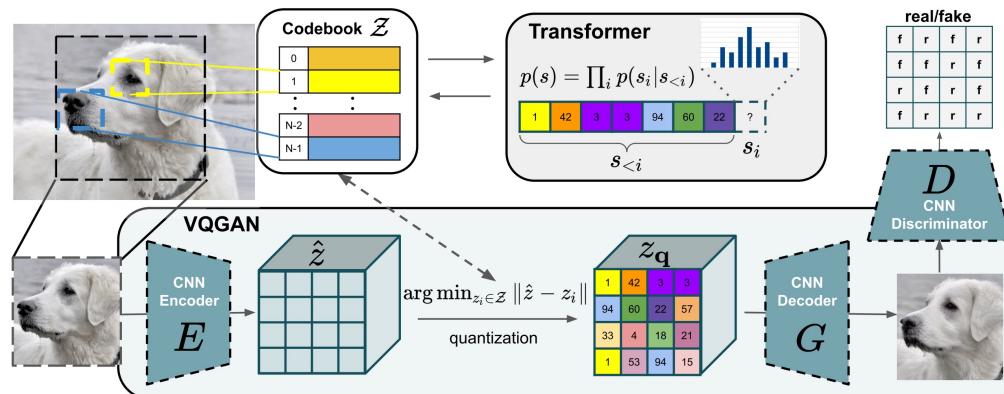
$$\nabla_{x_t} \log f_\varphi(y|x_t) = -\frac{1}{\sqrt{1-\bar{\alpha}_t}} (\epsilon_\theta(x_t, t, y) - \bar{\epsilon}_\theta(x_t, t))$$
$$\bar{\epsilon}_\theta(x_t, t, y) = (w+1)\epsilon_\theta(x_t, t, y) - w\epsilon_\theta(x_t, t)$$

Linearly combine denoisers from an unconditional distribution and a conditional distribution

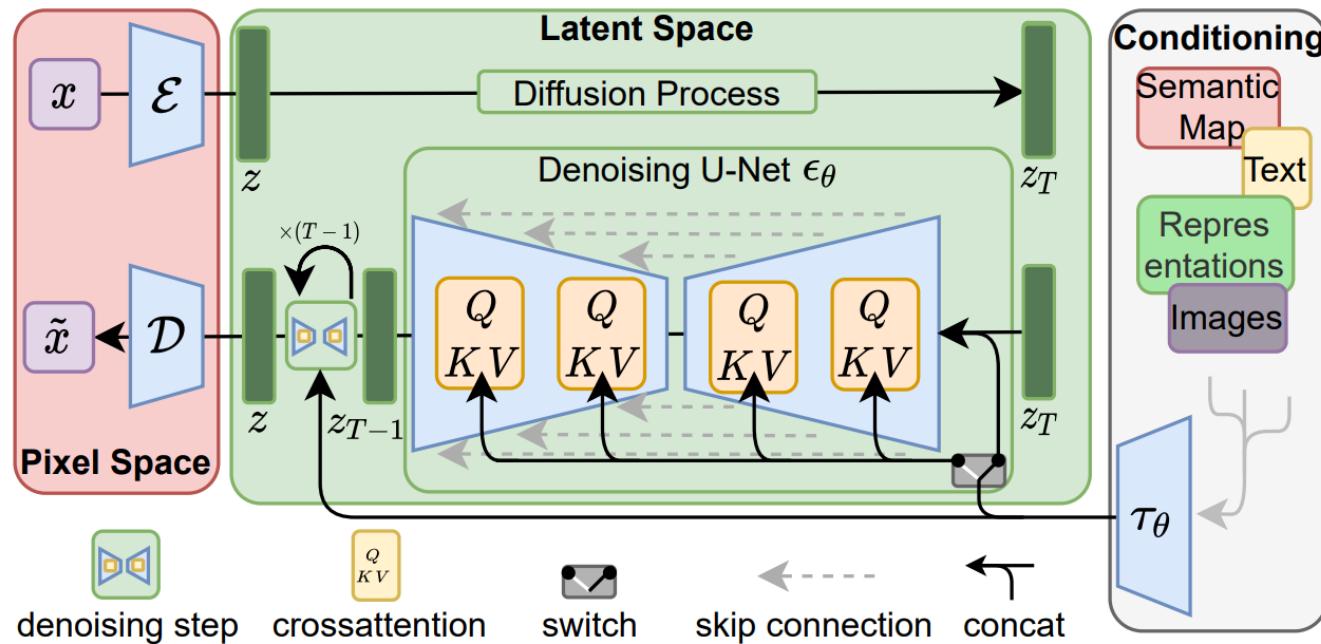
# Latent-space Diffusion

Problem: Hard to learn diffusion process on high-resolution images

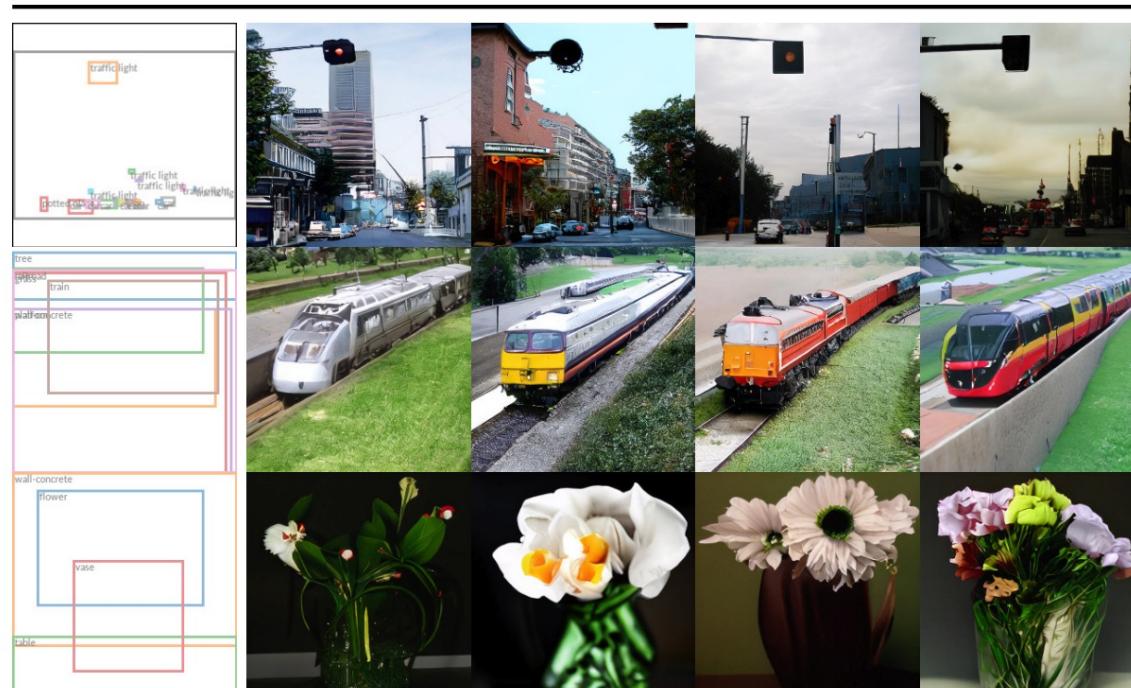
Solution: learn a low-dimensional latent space using a ViT-based autoencoder and *do diffusion on the latent space!*



# “StableDiffusion”



# “StableDiffusion”



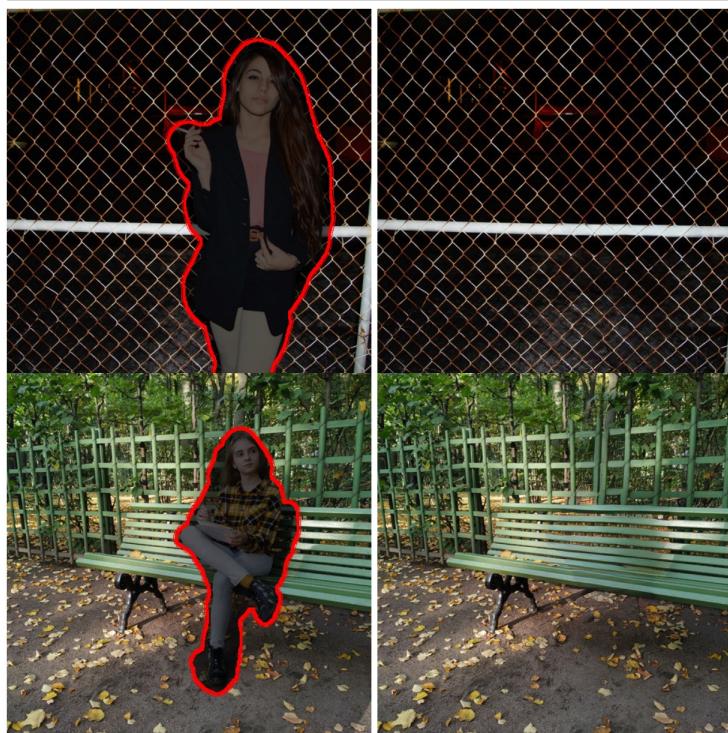
Layout-Conditional Generation

# “StableDiffusion”



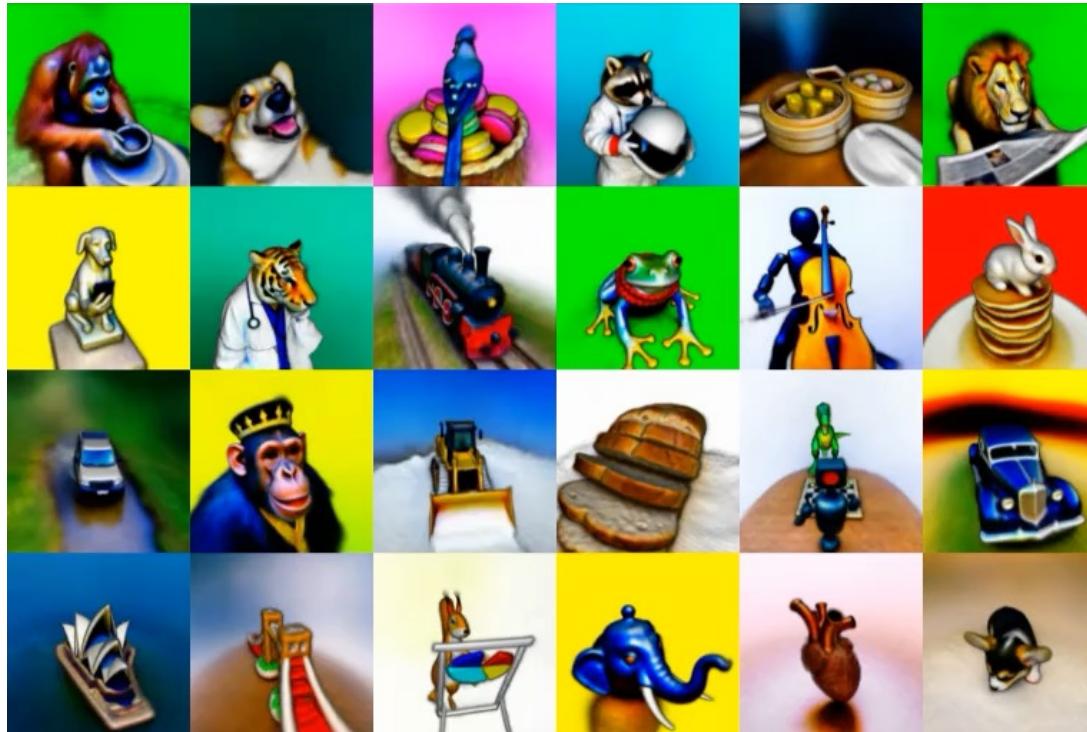
Segmentation-Conditional Generation

# “StableDiffusion”



Inpainting

# Beyond Image Generation

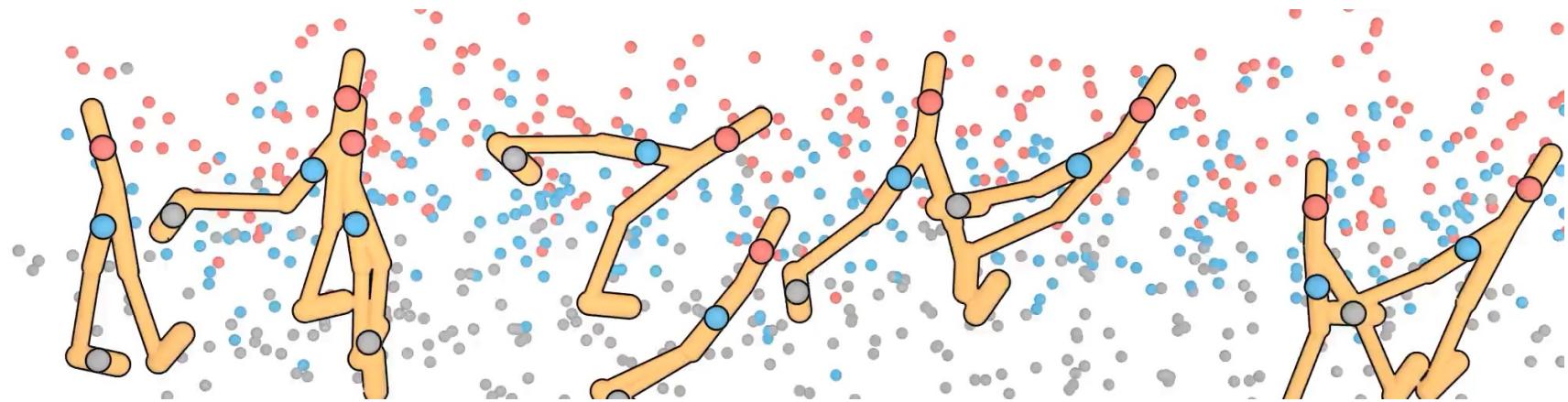


# Beyond Image Generation



<https://ai.facebook.com/blog/generative-ai-text-to-video/>

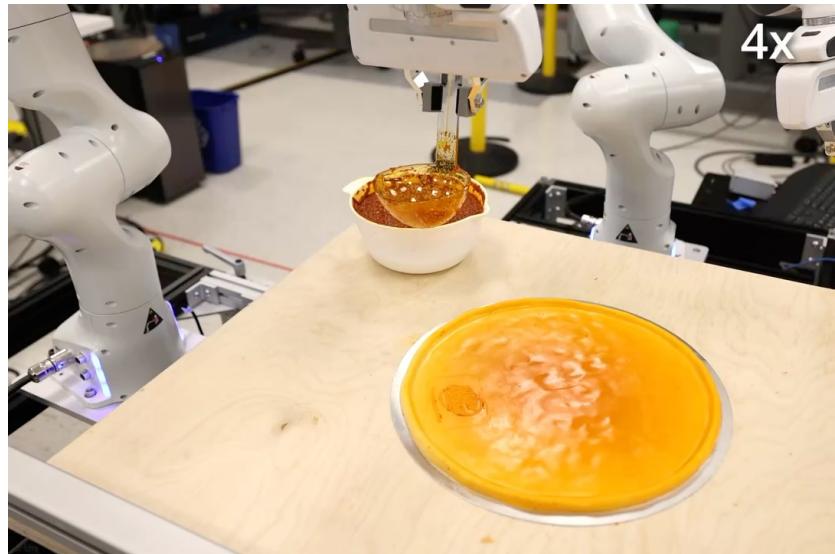
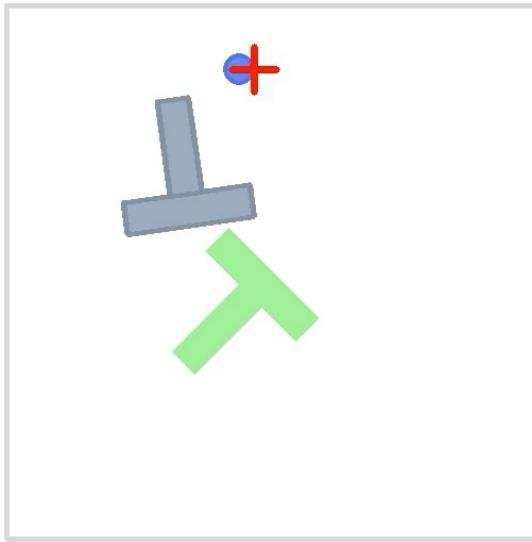
# Beyond Image Generation



DecisionDiffuser (Ajay, Gupta, Du et al., 2023)  
Model future state and reward distributions

$$p(r_{t:t+H}, s_{t:t+H} | s_t)$$

# Beyond Image Generation

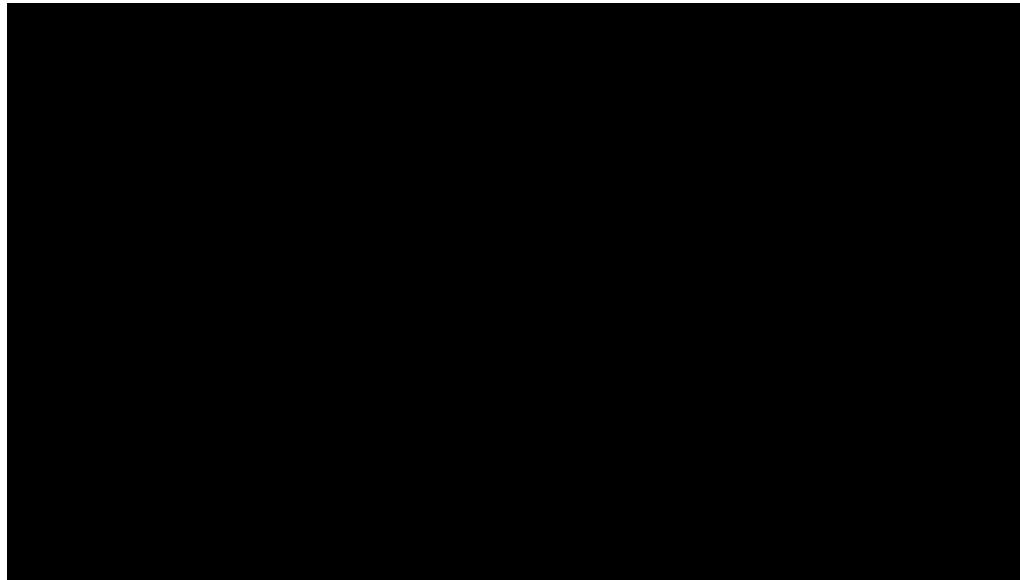


Diffusion Policy (Chi et al., 2023)

Model multimodal action distributions (implement this in your HW4!)

$$p(a_{t:t+H}|s_t)$$

# Beyond Image Generation



Generative Skill Chaining (Mishra et al., 2023)

# Additional resources / tutorials

- Overview of the research landscape: [What are Diffusion Models?](#)
- More math! [Understanding Diffusion Models: A Unified Perspective](#)
- Tutorial with hands-on example: [The Annotated Diffusion Model](#)
- Nice introduction video: [What are Diffusion Models?](#)
- CVPR Tutorial: [Denoising Diffusion-based Generative Modeling: Foundations and Applications](#)

# Summary

- Denoising Diffusion model is a type of generative model that learns the process of “denoising” a known noise source (Gaussian).
- We can construct a learning problem by deriving the evidence lower bound (ELBO) of the denoising process.
- The learning objective is to minimize the KL divergence between the “ground truth” and the learned denoising distribution.
- A simplified learning objective is to estimate the noise of the forward diffusion process.
- The diffusion process can be guided to generate targeted samples.
- Can be applied to many different domains. Same underlying principle.
- Very hot topic!