Deep Learning

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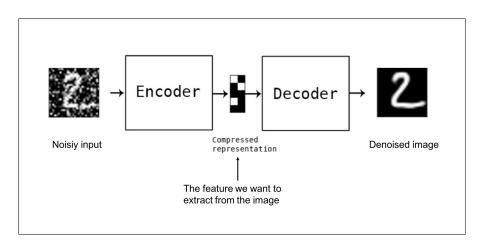
YSU, Krisp

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Outline

Autoencoders

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- This helps to avoid the autoencoders to copy the input to the output without learning features about the data.
- The model learns a vector field for mapping the input data towards a lower dimensional manifold which describes the natural data to cancel out the added noise.
- Minimizes the loss function between the output node and the corrupted input.

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- Variational autoencoder can be defined as being an autoencoder whose training is regularised to avoid overfitting and ensure that the latent space has good properties that enable generative process.
- Instead of encoding an input as a single point, we encode it as a distribution over the latent space.

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Let minimize the function

$$L(w) = KL(q_w(z|x)||p(z|x)).$$

$$KL\left(q_{w}\left(z|x\right)||p\left(z|x\right)\right) = \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{q_{w}\left(z|x\right)}{p\left(z|x\right)}\right]$$

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$$\begin{aligned} \mathit{KL}\left(q_{w}\left(z|x\right)||p\left(z|x\right)\right) &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{q_{w}\left(z|x\right)}{p\left(z|x\right)}\right] \\ &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log q_{w}\left(z|x\right)\right] - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log p\left(z|x\right)\right] \\ &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log q_{w}\left(z|x\right)\right] - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{p\left(x|z\right)p\left(z\right)}{p\left(x\right)}\right] \\ &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{q_{w}\left(z|x\right)}{p\left(z\right)}\right] - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log p\left(x|z\right)\right] + \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log p\left(x\right)\right] \end{aligned}$$

$$\begin{aligned} \mathit{KL}\left(q_{w}\left(z|x\right)||\rho\left(z|x\right)\right) &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{q_{w}\left(z|x\right)}{\rho\left(z|x\right)}\right] \\ &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log q_{w}\left(z|x\right)\right] - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log \rho\left(z|x\right)\right] \\ &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log q_{w}\left(z|x\right)\right] - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{\rho\left(x|z\right)\rho\left(z\right)}{\rho\left(x\right)}\right] \\ &= \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log\frac{q_{w}\left(z|x\right)}{\rho\left(z\right)}\right] - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log \rho\left(x|z\right)\right] + \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log \rho\left(x\right)\right] \\ &= \mathit{KL}\left(q_{w}\left(z|x\right)||\rho\left(z\right)\right) - \mathbb{E}_{q_{w}\left(z|x\right)}\left[\log \rho\left(x|z\right)\right] + \log \rho\left(x\right). \end{aligned}$$

Note that

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So we have to model the distribution p(x|z) too, which will be our decoder:

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So we have to model the distribution p(x|z) too, which will be our decoder:

$$\underset{w,w'}{\operatorname{argmin}}\left(\mathit{KL}\left(q_{w}\left(z|x\right)||p\left(z\right)\right) + \mathbb{E}_{q_{w}\left(z|x\right)}\left[\|x - f_{w'}\left(z\right)\|^{2}\right]\right)$$

Problem: how to evaluate the term $KL(q_w(z|x)||p(z))$?

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Assumptions

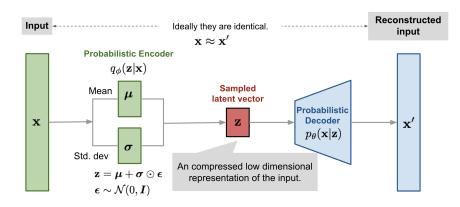
 In practice, the encoded distributions are chosen to be normal so that the encoder can be trained to return the mean and the covariance matrix that describe these Gaussians.

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Assumptions

- In practice, the encoded distributions are chosen to be normal so that the encoder can be trained to return the mean and the covariance matrix that describe these Gaussians.
- The distributions returned by the encoder are enforced to be close to a standard normal distribution.



Let f is our encoder, g is the decoder and D is our training dataset. In this case we will minimize the following loss function

$$\sum_{x \in D} L(x, g(f(x))) + \lambda KL(N(\mu, \Sigma) || N(0, I)).$$

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2 Generative Adversarial Networks

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- GANs consist of two models:
 - Discriminator
 takes samples of true and generated data and that try to classify them
 as well as possible.
 - Generator
 trained to fool the discriminator as much as possible by generating fake
 data.

Simple GANs

- Simple GANs
- Deep Convolutional GANs (DCGANs)

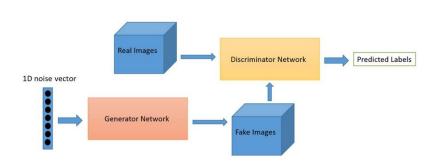
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- Wasserstein GANs (WGANs)
- Discover Cross-Domain Relations with Generative Adversarial Networks (Disco GANs)

Simple GANs



The Loss Function

Let p_z and p_{data} be respectively the distributions of input noise and our data and let D and G be respectively discriminator and generator.

The Loss Function

Let p_z and p_{data} be respectively the distributions of input noise and our data and let D and G be respectively discriminator and generator. We will do the following optimization

$$\min_{G}\max_{D}\left(\mathbb{E}_{x\sim p_{data}}\left[\log D\left(x\right)\right]+\mathbb{E}_{z\sim p_{z}}\left[\log \left(1-D\left(G\left(z\right)\right)\right)\right]\right)$$

Optimization Algorithm for GANs

for number of training iterations do

for k steps do

- Sample minibatch of m noise samples $\{z^{(1)}, \dots, z^{(m)}\}$ from noise prior $p_g(z)$.
- Sample minibatch of m examples $\{x^{(1)}, \dots, x^{(m)}\}$ from data generating distribution $p_{\text{data}}(x)$.
- Update the discriminator by ascending its stochastic gradient:

$$\nabla_{\theta_d} \frac{1}{m} \sum_{i=1}^{m} \left[\log D\left(\boldsymbol{x}^{(i)}\right) + \log\left(1 - D\left(G\left(\boldsymbol{z}^{(i)}\right)\right)\right) \right].$$

end for

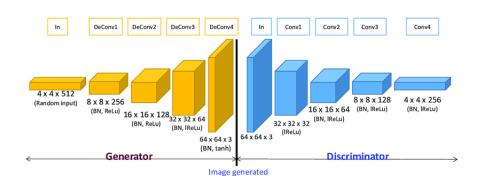
- Sample minibatch of m noise samples $\{z^{(1)}, \dots, z^{(m)}\}$ from noise prior $p_g(z)$.
- Update the generator by descending its stochastic gradient:

$$\nabla_{\theta_g} \frac{1}{m} \sum_{i=1}^m \log \left(1 - D\left(G\left(\boldsymbol{z}^{(i)}\right) \right) \right).$$

end for



DCGANs



cGANs

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cGANs

