

# Assignment 2

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# Wasserstein GAN

- Use Wasserstein distance instead of Jensen-Shannon divergence:

$$W(\mathbb{P}_r, \mathbb{P}_g) = \inf_{\gamma \in \Pi(\mathbb{P}_r, \mathbb{P}_g)} \mathbb{E}_{(x,y) \sim \gamma} [\|x - y\|]$$

- Using the Kantorovich-Rubinstein duality:

$$W(\mathbb{P}_r, \mathbb{P}_\theta) = \sup_{\|f\|_L \leq 1} \mathbb{E}_{x \sim \mathbb{P}_r} [f(x)] - \mathbb{E}_{x \sim \mathbb{P}_\theta} [f(x)]$$

- Loss function of the WGAN:

$$\min_G \max_{\|D\|_L \leq 1} \mathbb{E}_{x \sim \mathbb{P}_r} [D(x)] - \mathbb{E}_{x \sim \mathbb{P}_G} [D(x)]$$

⇒ Discriminator 1 Lipschitz continuous

# Wasserstein GAN

- Don't use a sigmoid at the output of D : output not in  $[0,1]$
- To ensure Lipschitz-continuity of D, clip the weights between  $[-c, c]$

## Algorithm:

### Update of D (nd times):

- Sample  $(X_i)$  batch of real images, Generate batch  $(Z_i)$  with G
- Loss =  $\text{Mean}(D(Z_i)) - \text{Mean}(D(X_i))$
- Backprop and RMSProp as optimizer
- Clip weights between  $[-c, c]$

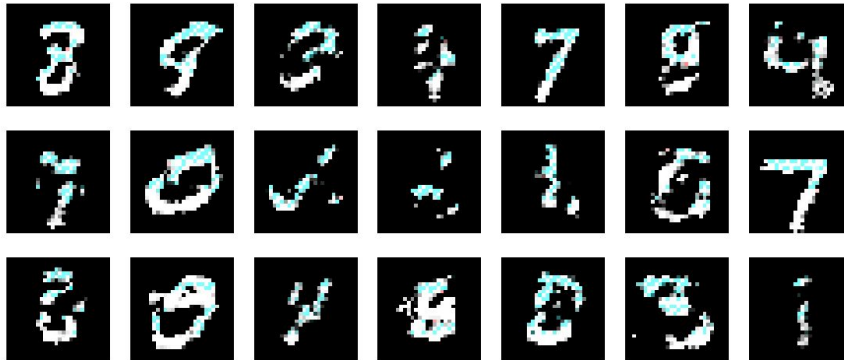
### Update of G:

- Generate batch  $(Z_i)$  with G
- Loss =  $-\text{Mean}(D(Z_i))$
- Backprop and RMSProp as optimizer

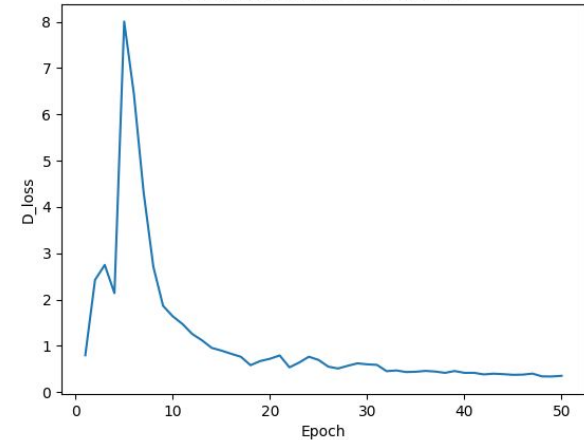
# Wasserstein GAN

- Hyperparameters from the paper
- FID = 70

Generated Images



Discriminator Loss over Epochs



# Wasserstein GAN - Gradient Penalty

- New way to ensure 1-Lipschitz continuity of D

$$L = \underbrace{\mathbb{E}_{\tilde{x} \sim \mathbb{P}_G}[D(\tilde{x})] - \mathbb{E}_{x \sim \mathbb{P}_r}[D(x)]}_{\text{Original WGAN Discriminator loss}} + \lambda \underbrace{\mathbb{E}_{\hat{x} \sim \mathbb{P}_{\hat{x}}} [(\|\nabla_{\hat{x}} D(\hat{x})\|_2 - 1)^2]}_{\text{Gradient penalty}}.$$

## Algorithm:

### Update of D (nd times):

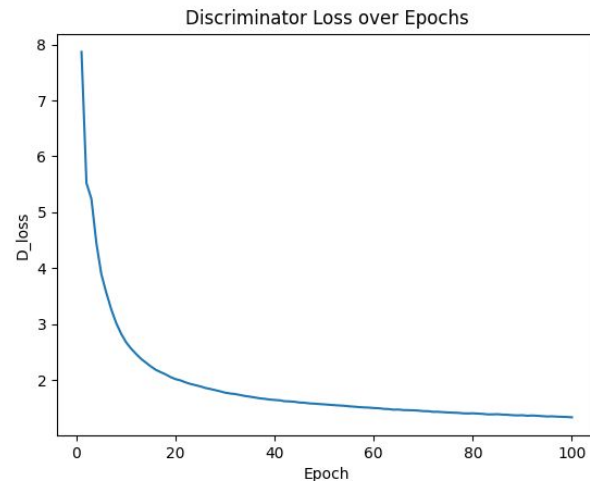
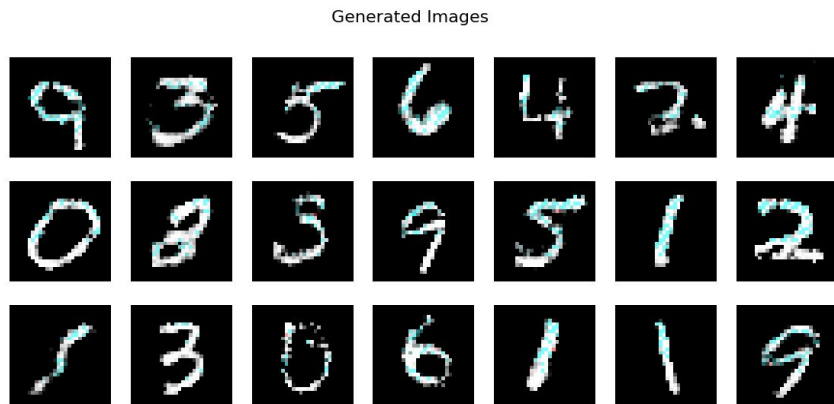
- Sample  $(X_i)$  batch of real images, Generate batch  $(Z_i)$  with G
- $Q_i = \epsilon X_i + (1-\epsilon)Z_i$  with  $\epsilon$  following  $U[0,1]$
- $\text{Loss} = \frac{1}{N} \sum_{i=1}^N D(Z_i) - \frac{1}{N} \sum_{i=1}^N D(X_i) + \lambda \sum_{i=1}^N (\|\nabla_{Q_i} D(Q_i)\|_2 - 1)^2$
- Backprop and Adam as optimizer

### Update of G:

- Same as WGAN with Adam as optimizer

# Wasserstein GAN-GP

- More stable
- FID = 35.5, Precision = 0.45, Recall = 0.27



# What we'll try next

- Rejection Sampling (find a criterion)
- Fine tuning
- fGANS

# Computing precision and recall

- Based on nearest-neighbor search as introduced by Kynkäänniemi et al. (2019) and implemented using a k-d tree
- The paper computes precision and recall using an intermediate layer of VGG-16, which may not be suitable here

