## **GAN**

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## 4. Theoretical results

The generator G implicitly defines a probability distribution  $p_g$  as the distribution of the samples G(z) obtained when  $z\sim p(z)$ . Therefore, we should like Algorithm 1 to converge a good estimator of  $p_{data}$ , if given enough capacity and training time. The result of this section are done in a nonparametric setting, e.g. we represent a model with infinite capacity by studying convergence in the space of probability density functions.

## **4.1.** Global optimality of $p_g = p_{data}$

At first the authors consider the optimal discriminator D for any given generator G.

**Proposition1**. For G fixed, the optimal discriminator D is

$$D_G^*(x) = \frac{p_{data}(x)}{p_{data}(x) + p_g(x)} \tag{1}$$

The training criterion for the discriminator D, given any generator D, given any generator G, is to maximize the quantity V(G,D)

$$\begin{split} V(G,D) &= \int_{x} p_{data}(x) log(D(x)) dx \\ &+ \int_{z} p_{z}(z) log(1 - D(g(z))) dz \\ &= \int_{x} p_{data}(x) log(D(x)) \\ &+ p_{a}(x) log(1 - D(x)) dx \end{split} \tag{2}$$