GAN

Qingyun Li

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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)

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