Deep Generative Models

Lecture 4

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Recap of previous lecture

Let split **x** and **z** in two parts:

$$\mathbf{x} = [\mathbf{x}_1, \mathbf{x}_2] = [\mathbf{x}_{1:d}, \mathbf{x}_{d+1:m}]; \quad \mathbf{z} = [\mathbf{z}_1, \mathbf{z}_2] = [\mathbf{z}_{1:d}, \mathbf{z}_{d+1:m}].$$

Coupling layer

$$\begin{cases} \mathbf{x}_1 = \mathbf{z}_1; \\ \mathbf{x}_2 = \mathbf{z}_2 \odot \boldsymbol{\sigma_\theta}(\mathbf{z}_1) + \boldsymbol{\mu_\theta}(\mathbf{z}_1). \end{cases} \qquad \begin{cases} \mathbf{z}_1 = \mathbf{x}_1; \\ \mathbf{z}_2 = (\mathbf{x}_2 - \boldsymbol{\mu_\theta}(\mathbf{x}_1)) \odot \frac{1}{\boldsymbol{\sigma_\theta}(\mathbf{x}_1)}. \end{cases}$$

Estimating the density takes 1 pass, sampling takes 1 pass!

Jacobian

$$\det\left(\frac{\partial \mathbf{z}}{\partial \mathbf{x}}\right) = \det\begin{pmatrix} \mathbf{I}_d & 0_{d \times m-d} \\ \frac{\partial \mathbf{z}_2}{\partial \mathbf{x}_1} & \frac{\partial \mathbf{z}_2}{\partial \mathbf{x}_2} \end{pmatrix} = \prod_{j=1}^{m-d} \frac{1}{\sigma_j(\mathbf{x}_1)}.$$

Coupling layer is a special case of autoregressive NF.

Dinh L., Sohl-Dickstein J., Bengio S. Density estimation using Real NVP, 2016

Recap of previous lecture

Continuous-in-time dynamic (neural ODE)

$$\frac{d\mathbf{z}(t)}{dt} = \mathbf{f}_\theta(\mathbf{z}(t), t); \quad \text{with initial condition } \mathbf{z}(t_0) = \mathbf{z}_0.$$

$$\mathbf{z}(t_1) = \int_{t_0}^{t_1} \mathbf{f}_\theta(\mathbf{z}(t), t)dt + \mathbf{z}_0 \approx \text{ODESolve}(\mathbf{z}(t_0), \mathbf{f}_\theta, t_0, t_1).$$

Euler update step

$$\frac{\mathbf{z}(t + \Delta t) - \mathbf{z}(t)}{\Delta t} = \mathbf{f}_\theta(\mathbf{z}(t), t) \; \Rightarrow \; \mathbf{z}(t + \Delta t) = \mathbf{z}(t) + \Delta t \cdot \mathbf{f}_\theta(\mathbf{z}(t), t)$$

Theorem (Picard)

If $\mathbf{f}$ is uniformly Lipschitz continuous in $\mathbf{z}$ and continuous in t, then the ODE has a **unique** solution.

$$\mathbf{x} = \mathbf{z}(t_1) = \mathbf{z}(t_0) + \int_{t_0}^{t_1} \mathbf{f}_\theta(\mathbf{z}(t), t)dt$$

$$\mathbf{z} = \mathbf{z}(t_0) = \mathbf{z}(t_1) + \int_{t_1}^{t_0} \mathbf{f}_\theta(\mathbf{z}(t), t)dt$$

Chen R. T. Q. et al. Neural Ordinary Differential Equations, 2018

Recap of previous lecture

Theorem (Kolmogorov-Fokker-Planck: special case)

If $\mathbf{f}$ is uniformly Lipschitz continuous in $\mathbf{z}$ and continuous in t, then

$$\frac{d \log p(\mathbf{z}(t), t)}{dt} = -\text{tr}\left(\frac{\partial \mathbf{f}_\theta(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)}\right).$$

$$\log p(\mathbf{z}(t_1), t_1) = \log p(\mathbf{z}(t_0), t_0) - \int_{t_0}^{t_1} \text{tr}\left(\frac{\partial \mathbf{f}_\theta(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)}\right) dt.$$

- ▶ **Discrete-in-time NF**: evaluation of determinant of the Jacobian costs $O(m^3)$ (we need invertible $\mathbf{f}$).
- ▶ **Continuous-in-time NF**: getting the trace of the Jacobian costs $O(m^2)$ (we need smooth $\mathbf{f}$).

Hutchinson's trace estimator

$$\log p(\mathbf{z}(t_1)) = \log p(\mathbf{z}(t_0)) - \mathbb{E}_{p(\epsilon)} \int_{t_0}^{t_1} \left[\epsilon^T \frac{\partial \mathbf{f}}{\partial \mathbf{z}} \epsilon\right] dt.$$

Grathwohl W. et al. FFJORD: Free-form Continuous Dynamics for Scalable Reversible Generative Models, 2018

Outline

Outline

Neural ODE

Continuous-in-time NF

$$\frac{d\mathbf{z}(t)}{dt} = \mathbf{f}_{\boldsymbol{\theta}}(\mathbf{z}(t), t) \qquad \frac{d\log p(\mathbf{z}(t), t)}{dt} = -\text{tr}\left(\frac{\partial \mathbf{f}_{\boldsymbol{\theta}}(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)}\right)$$

$$\mathbf{x} = \mathbf{z} + \int_{t_0}^{t_1} \mathbf{f}_{\boldsymbol{\theta}}(\mathbf{z}(t), t) dt \quad \log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(\mathbf{z}) - \int_{t_0}^{t_1} \text{tr}\left(\frac{\partial \mathbf{f}_{\boldsymbol{\theta}}(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)}\right) dt$$

How to get optimal parameters of $\boldsymbol{\theta}$?

For fitting parameters we need gradients. We need the analogue of the backpropagation.

Forward pass (Loss function)

$$\mathbf{z} = \mathbf{x} + \int_{t_1}^{t_0} \mathbf{f}_{\boldsymbol{\theta}}(\mathbf{z}(t), t) dt, \quad L(\mathbf{z}) = -\log p(\mathbf{x}|\boldsymbol{\theta})$$

$$L(\mathbf{z}) = -\log p(\mathbf{z}) + \int_{t_0}^{t_1} \text{tr}\left(\frac{\partial \mathbf{f}_{\boldsymbol{\theta}}(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)}\right) dt$$

Chen R. T. Q. et al. Neural Ordinary Differential Equations, 2018

Neural ODE

Adjoint functions

$$\mathbf{a_z}(t) = \frac{\partial L}{\partial \mathbf{z}(t)}; \quad \mathbf{a_\theta}(t) = \frac{\partial L}{\partial \boldsymbol{\theta}(t)}.$$

These functions show how the gradient of the loss depends on the hidden state $\mathbf{z}(t)$ and parameters $\boldsymbol{\theta}$.

Theorem (Pontryagin)

$$\frac{d\mathbf{a_z}(t)}{dt} = -\mathbf{a_z}(t)^T \cdot \frac{\partial \mathbf{f_\theta}(\mathbf{z}(t), t)}{\partial \mathbf{z}}; \quad \frac{d\mathbf{a_\theta}(t)}{dt} = -\mathbf{a_z}(t)^T \cdot \frac{\partial \mathbf{f_\theta}(\mathbf{z}(t), t)}{\partial \boldsymbol{\theta}}.$$

Solution for adjoint function

$$\frac{\partial L}{\partial \boldsymbol{\theta}(t_1)} = \mathbf{a_\theta}(t_1) = -\int_{t_0}^{t_1} \mathbf{a_z}(t)^T \frac{\partial \mathbf{f_\theta}(\mathbf{z}(t), t)}{\partial \boldsymbol{\theta}(t)} dt + 0$$

$$\frac{\partial L}{\partial \mathbf{z}(t_1)} = \mathbf{a_z}(t_1) = -\int_{t_0}^{t_1} \mathbf{a_z}(t)^T \frac{\partial \mathbf{f_\theta}(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)} dt + \frac{\partial L}{\partial \mathbf{z}(t_0)}$$

Note: These equations are solved in reverse time direction.

Chen R. T. Q. et al. Neural Ordinary Differential Equations, 2018

Adjoint method

Forward pass

$$\mathbf{z} = \mathbf{z}(t_0) = \int_{t_0}^{t_1} \mathbf{f}_\theta(\mathbf{z}(t), t)dt + \mathbf{x} \quad \Rightarrow \quad \text{ODE Solver}$$

Backward pass

$$\left.\begin{array}{l}
\dfrac{\partial L}{\partial \boldsymbol{\theta}(t_1)} = \mathbf{a}_{\boldsymbol{\theta}}(t_1) = -\displaystyle\int_{t_0}^{t_1} \mathbf{a}_{\mathbf{z}}(t)^T \dfrac{\partial \mathbf{f}_\theta(\mathbf{z}(t), t)}{\partial \boldsymbol{\theta}(t)} dt + 0 \\[4mm]
\dfrac{\partial L}{\partial \mathbf{z}(t_1)} = \mathbf{a}_{\mathbf{z}}(t_1) = -\displaystyle\int_{t_0}^{t_1} \mathbf{a}_{\mathbf{z}}(t)^T \dfrac{\partial \mathbf{f}_\theta(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)} dt + \dfrac{\partial L}{\partial \mathbf{z}(t_0)} \\[4mm]
\mathbf{z}(t_1) = -\displaystyle\int_{t_1}^{t_0} \mathbf{f}_\theta(\mathbf{z}(t), t)dt + \mathbf{z}_0.
\end{array}\right\} \Rightarrow \text{ODE Solver}$$

Note: These scary formulas are the standard backprop in the discrete case.

Chen R. T. Q. et al. Neural Ordinary Differential Equations, 2018

Outline

Bayesian framework

Bayes theorem

$$p(\mathbf{t}|\mathbf{x}) = \frac{p(\mathbf{x}|\mathbf{t})p(\mathbf{t})}{p(\mathbf{x})} = \frac{p(\mathbf{x}|\mathbf{t})p(\mathbf{t})}{\int p(\mathbf{x}|\mathbf{t})p(\mathbf{t})d\mathbf{t}}$$

▶ $\mathbf{x}$ – observed variables, $\mathbf{t}$ – unobserved variables (latent variables/parameters);

▶ $p(\mathbf{x}|\mathbf{t})$ – likelihood;

▶ $p(\mathbf{x}) = \int p(\mathbf{x}|\mathbf{t})p(\mathbf{t})d\mathbf{t}$ – evidence;

▶ $p(\mathbf{t})$ – prior distribution, $p(\mathbf{t}|\mathbf{x})$ – posterior distribution.

Meaning

We have unobserved variables $\mathbf{t}$ and some prior knowledge about them $p(\mathbf{t})$. Then, the data $\mathbf{x}$ has been observed. Posterior distribution $p(\mathbf{t}|\mathbf{x})$ summarizes the knowledge after the observations.

Bayesian framework

Let consider the case, where the unobserved variables **t** is our model parameters $\boldsymbol{\theta}$.

- ▶ $\mathbf{X} = \{\mathbf{x}_i\}_{i=1}^{n}$ – observed samples;
- ▶ $p(\boldsymbol{\theta})$ – prior parameters distribution (we treat model parameters $\boldsymbol{\theta}$ as random variables).

Posterior distribution

$$p(\boldsymbol{\theta}|\mathbf{X}) = \frac{p(\mathbf{X}|\boldsymbol{\theta})p(\boldsymbol{\theta})}{p(\mathbf{X})} = \frac{p(\mathbf{X}|\boldsymbol{\theta})p(\boldsymbol{\theta})}{\int p(\mathbf{X}|\boldsymbol{\theta})p(\boldsymbol{\theta})d\boldsymbol{\theta}}$$

If evidence $p(\mathbf{X})$ is intractable (due to multidimensional integration), we can't get posterior distribution and perform the exact inference.

Maximum a posteriori (MAP) estimation

$$\boldsymbol{\theta}^* = \arg\max_{\boldsymbol{\theta}} p(\boldsymbol{\theta}|\mathbf{X}) = \arg\max_{\boldsymbol{\theta}} \big(\log p(\mathbf{X}|\boldsymbol{\theta}) + \log p(\boldsymbol{\theta})\big)$$

Latent variable models (LVM)

MLE problem

$$\boldsymbol{\theta}^* = \arg\max_{\boldsymbol{\theta}} p(\mathbf{X}|\boldsymbol{\theta}) = \arg\max_{\boldsymbol{\theta}} \prod_{i=1}^{n} p(\mathbf{x}_i|\boldsymbol{\theta}) = \arg\max_{\boldsymbol{\theta}} \sum_{i=1}^{n} \log p(\mathbf{x}_i|\boldsymbol{\theta}).$$

The distribution $p(\mathbf{x}|\boldsymbol{\theta})$ could be very complex and intractable (as well as real distribution $\pi(\mathbf{x})$).

Extended probabilistic model

Introduce latent variable $\mathbf{z}$ for each sample $\mathbf{x}$

$$p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta}) = p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})p(\mathbf{z}); \quad \log p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta}) = \log p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) + \log p(\mathbf{z}).$$

$$p(\mathbf{x}|\boldsymbol{\theta}) = \int p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})d\mathbf{z} = \int p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})p(\mathbf{z})d\mathbf{z}.$$
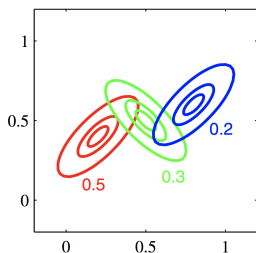
Motivation

The distributions $p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})$ and $p(\mathbf{z})$ could be quite simple.

Latent variable models (LVM)

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log \int p(\mathbf{x}|\mathbf{z},\boldsymbol{\theta})p(\mathbf{z})d\mathbf{z} \to \max_{\boldsymbol{\theta}}$$

Examples
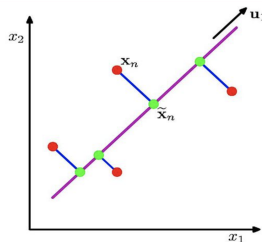
Mixture of gaussians

PCA model

- $p(\mathbf{x}|z,\boldsymbol{\theta}) = \mathcal{N}(\boldsymbol{\mu}_z, \boldsymbol{\Sigma}_z)$
- $p(z) = \text{Categorical}(\boldsymbol{\pi})$

- $p(\mathbf{x}|z,\boldsymbol{\theta}) = \mathcal{N}(\mathbf{W}\mathbf{z} + \boldsymbol{\mu}, \sigma^2\mathbf{I})$
- $p(\mathbf{z}) = \mathcal{N}(0, \mathbf{I})$

Bishop C. Pattern Recognition and Machine Learning, 2006

Maximum likelihood estimation for LVM

MLE for extended problem

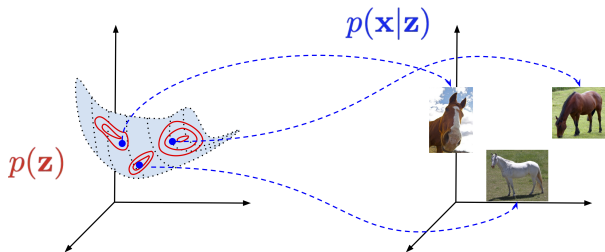$$\theta^* = \arg\max_{\theta} p(\mathbf{X}, \mathbf{Z}|\theta) = \arg\max_{\theta} \prod_{i=1}^{n} p(\mathbf{x}_i, \mathbf{z}_i|\theta) =$$

$$= \arg\max_{\theta} \sum_{i=1}^{n} \log p(\mathbf{x}_i, \mathbf{z}_i|\theta).$$

However, $\mathbf{Z}$ is unknown.

MLE for original problem

$$\theta^* = \arg\max_{\theta} \log p(\mathbf{X}|\theta) = \arg\max_{\theta} \sum_{i=1}^{n} \log p(\mathbf{x}_i|\theta) =$$

$$= \arg\max_{\theta} \sum_{i=1}^{n} \log \int p(\mathbf{x}_i, \mathbf{z}_i|\theta) d\mathbf{z}_i =$$

$$= \arg\max_{\theta} \sum_{i=1}^{n} \log \int p(\mathbf{x}_i|\mathbf{z}_i, \theta) p(\mathbf{z}_i) d\mathbf{z}_i.$$

Naive approach

$p(\mathbf{x}|\mathbf{z})$

$p(\mathbf{z})$

Monte-Carlo estimation

$$p(\mathbf{x}|\boldsymbol{\theta}) = \int p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})p(\mathbf{z})d\mathbf{z} = \mathbb{E}_{p(\mathbf{z})}p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) \approx \frac{1}{K}\sum_{k=1}^{K} p(\mathbf{x}|\mathbf{z}_k, \boldsymbol{\theta}),$$

where $\mathbf{z}_k \sim p(\mathbf{z})$.
Challenge: to cover the space properly, the number of samples grows exponentially with respect to dimensionality of $\mathbf{z}$.

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image credit: https://jmtomczak.github.io/blog/4/4_VAE.html

Outline

Variational lower bound (ELBO)

Derivation 1 (inequality)

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log \int p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})d\mathbf{z} = \log \int \frac{q(\mathbf{z})}{q(\mathbf{z})}p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})d\mathbf{z} =$$

$$= \log \mathbb{E}_q \left[\frac{p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})}{q(\mathbf{z})} \right] \geq \mathbb{E}_q \log \frac{p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})}{q(\mathbf{z})} = \mathcal{L}(q, \boldsymbol{\theta})$$

Derivation 2 (equality)

$$\mathcal{L}(q, \boldsymbol{\theta}) = \int q(\mathbf{z}) \log \frac{p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})}{q(\mathbf{z})}d\mathbf{z} = \int q(\mathbf{z}) \log \frac{p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta})p(\mathbf{x}|\boldsymbol{\theta})}{q(\mathbf{z})}d\mathbf{z} =$$

$$= \int q(\mathbf{z}) \log p(\mathbf{x}|\boldsymbol{\theta})d\mathbf{z} + \int q(\mathbf{z}) \log \frac{p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta})}{q(\mathbf{z})}d\mathbf{z} =$$

$$= \log p(\mathbf{x}|\boldsymbol{\theta}) - KL(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta}))$$

Variational decomposition

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \mathcal{L}(q, \boldsymbol{\theta}) + KL(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta})) \geq \mathcal{L}(q, \boldsymbol{\theta}).$$

Variational lower bound (ELBO)

$$\mathcal{L}(q, \boldsymbol{\theta}) = \int q(\mathbf{z}) \log \frac{p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})}{q(\mathbf{z})} d\mathbf{z} =$$

$$= \int q(\mathbf{z}) \log p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) d\mathbf{z} + \int q(\mathbf{z}) \log \frac{p(\mathbf{z})}{q(\mathbf{z})} d\mathbf{z}$$

$$= \mathbb{E}_q \log p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) - KL(q(\mathbf{z})||p(\mathbf{z}))$$

Log-likelihood decomposition

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \mathcal{L}(q, \boldsymbol{\theta}) + KL(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta}))$$

$$= \mathbb{E}_q \log p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) - KL(q(\mathbf{z})||p(\mathbf{z})) + KL(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta})).$$

▶ Instead of maximizing incomplete likelihood, maximize ELBO

$$\max_{\boldsymbol{\theta}} p(\mathbf{x}|\boldsymbol{\theta}) \quad \rightarrow \quad \max_{q, \boldsymbol{\theta}} \mathcal{L}(q, \boldsymbol{\theta})$$

▶ Maximization of ELBO by **variational** distribution q is equivalent to minimization of KL

$$\arg\max_{q} \mathcal{L}(q, \boldsymbol{\theta}) \equiv \arg\min_{q} KL(q(\mathbf{z})||p(\mathbf{z}|\mathbf{x}, \boldsymbol{\theta})).$$

Summary

▶ Adjoint method generalizes backpropagation procedure and allows to train Neural ODE solving ODE for adjoint function back in time.

▶ Bayesian framework is a generalization of most common machine learning tasks.

▶ LVM introduces latent representation of observed samples to make model more interpretative.

▶ LVM maximizes variational evidence lower bound (ELBO) to find MLE for the parameters.