

Reading Report

2019.5.20

1 Towards Principled Methods for Training

1.1 prove the instability and saturation when training GAN

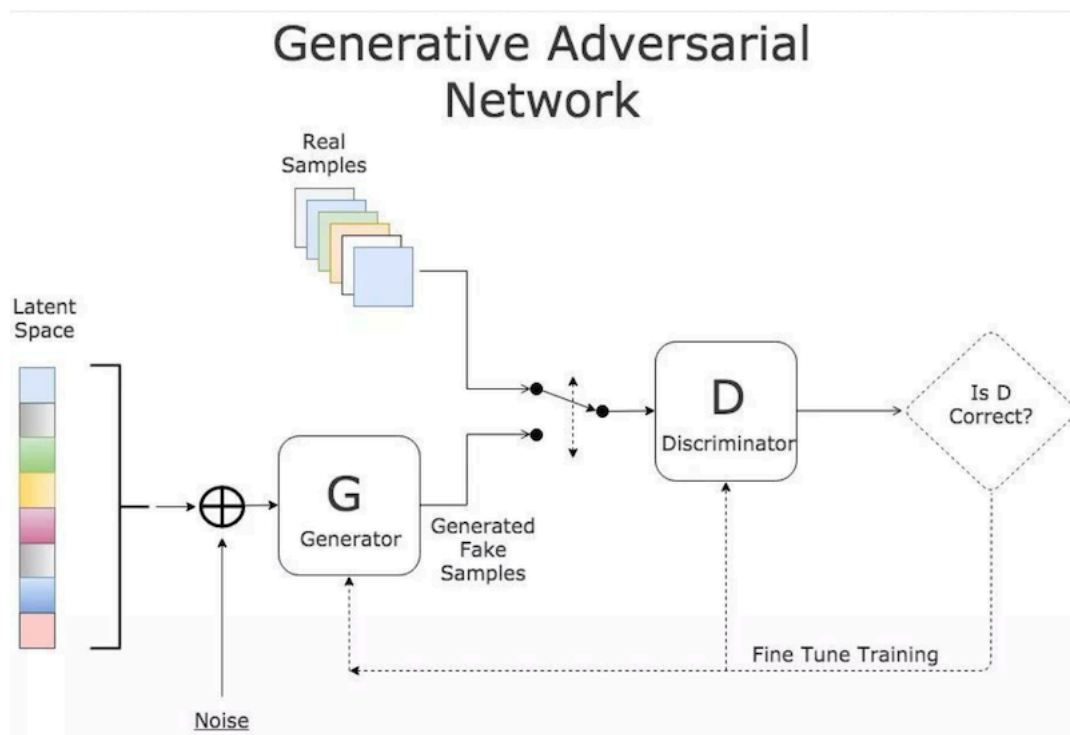


图 1: GAN

Steps

There are 3 major steps in the training:

1. use the generator to create fake inputs based on noise
2. train the discriminator with both real and fake inputs

3.train the whole model: the model is built with the discriminator chained to the generator.

generator

The Generator G is used to approximate the actually generate distribution.

- 1.Given : $z \sim P(z)$, $P(z)$ is a given prior;
- 2.Parameters : Σ_g
- 3.Mathematic : using $G(z, \Sigma_g)$ got $x \sim p_g$

Discriminator

The discriminator D is used to discriminate x (from empirical distribution or generative distribution)

- 1.Given :(1) x from real image; (2) x by generator G
- 2.Output : a scalar the probability of x from true data distribution.

Loss

$$\min_G \max_D V(D, G) = E_{x \sim P_{data}(x)}[\log D(x)] + E_{z \sim P(z)}[\log(1 - D(G(z)))]$$

Theoretical Results

Global Optimality of $P_g = P_{data}$

We first consider the optimal discriminator D for any given generator G

Proposition 1

For G fixed, the optimal discriminator D is :

$$D_G^*(x) = \frac{P_{data}(x)}{P_{data}(x) + P_g(x)}$$

Proof

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

$$\begin{aligned} V(G, D) &= \int_x P_{data}(x) \log(D(x)) dx + \int_z P_z(z) \log(1 - D(g(z))) dz \\ &= \int_x P_{data}(x) \log(D(x)) + P_g(x) \log(1 - D(x)) dx \end{aligned} \tag{1}$$

For $\forall(a, b) \in \mathbb{R}^2 \setminus 0$, the function $a \log y + b \log(1-y)$ achieves its maximum in $[0,1]$ at $\frac{a}{a+b}$ notes

The training objective for D can be interpreted as maximizing the log-likelihood for estimating the conditional probability $P(Y = y | x)$, where Y indicates whether x comes from P_{data} (with $y = 1$) or from P_g (with $y = 0$).
define

$$\begin{aligned}
C(G) &= \max_D V(G, D) \\
&= E_{x \sim P_{data}} [\log D_G^*(x)] + E_{z \sim P_z} [\log(1 - D_G^*(z))] \\
&= E_{x \sim P_{data}} [\log D_G^*(x)] + E_{x \sim P_g} [\log(1 - D_G^*(x))] \\
&= E_{x \sim P_{data}} [\log \frac{P_{data}(x)}{P_{data}(x) + P_g(x)}] + E_{x \sim P_g} [\log \frac{P_g(x)}{P_{data}(x) + P_g(x)}]
\end{aligned} \tag{2}$$

Theorem 1

The global minimum of the virtual training criterion $C(G)$ is achieved if and only if $P_g = P_{data}$. At that point, $C(G)$ achieves the value $-\log 4$.

proof

For $P_g = P_{data}, D_g^* = \frac{1}{2}$ it is easy to compute that $C(G) = -\log 4$
we can also get:

$$C(G) = -\log 4 + KL(P_{data} \parallel \frac{P_{data} + P_g}{2}) + KL(P_g \parallel \frac{P_{data} + P_g}{2})$$

Use Jensen-Shannon divergence we get:

$$C(G) = -\log 4 + 2 JSD(P_{data} \parallel P_g)$$

where Jensen-Shannon divergence is always non-negative, and zero if they are equal.

1.2 GAN by Example using Keras on Tensorflow Backend

<https://towardsdatascience.com/gan-by-example-using-keras-on-tensorflow-backend-1a6d515a60d0>

1.3 GAN with Keras: Application to Image Deblurring

<https://blog.sicara.com/keras-generative-adversarial-networks-image-deblurring-45e3ab6977b5>

2 Image Blind Denoising With Generate Adversarial Network Based Noise Model

3 All you need is a good init

3.1 ideals

- Pre-initialize weights of each convolution or fc layer with orthonormal matrices.
- Normalizing the variance of the output of each layer to be equal to one.

3.2 algorithm

Algorithm 1 Layer-Sequential Unit-Variance Initialization

Input: mini-batch: $\{\tilde{x}_i^{(i)}\}_{i=1}^m$; Parameters to be learned: W, \tilde{b} ; Hyperparameters: ε, T

Output: W, \tilde{b}

- 1: Temporarily initialize W with orthonormal matrices
 - 2: **while** $t < T$ **and** $|\sigma^2 - 1| < \varepsilon$ **do**
 - 3: Compute temporary output $\{\tilde{a}_i^{(i)}\}_{i=1}^m$
 - 4: Compute variance σ^2
 - 5: Rescale weight $W \leftarrow \frac{W}{\sigma}$
 - 6: **end while**
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