

CS-E4890: Deep Learning

Deep autoencoders

Alexander Ilin

- Supervised learning problems: datasets consist of input-output pairs

$$(\mathbf{x}^{(1)}, \mathbf{y}^{(1)}), \dots, (\mathbf{x}^{(n)}, \mathbf{y}^{(n)})$$

- Deep learning: supervised learning solved.
- Unsupervised learning: Make computers learn from unlabeled data

$$\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}$$

- Unsupervised learning seems important for building intelligent systems that can learn quickly. We humans learn a lot from unlabeled data.
- Unsupervised learning can be useful for:
 - representation learning (learning features useful for supervised learning problems)
 - detect samples that look different from training population (novelty/anomaly detection)
 - visualize data, discover patterns (information visualization)
 - generate new samples which look similar to the training data (generative models)

- We can use unlabeled data to do representation learning.
- Representation learning: extract features that may be useful for future (downstream) tasks

$$\mathbf{x} \xrightarrow{f} \mathbf{z}$$

- Extracted features might work better than raw data in supervised learning tasks (especially with little labeled data):

$$\mathbf{x} \xrightarrow{f} \mathbf{z} \rightarrow \mathbf{y}$$

- Problem: we do not know for which downstream tasks we need to prepare.
- One idea: If we can express observations with a smaller number of features (data compression), the extracted features will probably be useful in downstream tasks.

Bottleneck autoencoders

Principal component analysis (PCA)

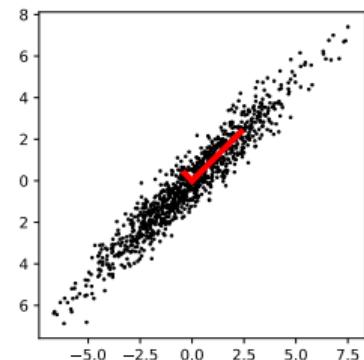
- One of the simplest methods of unsupervised learning is PCA.
- Assume that the data have been centered by subtracting its mean: $\mathbf{x} \leftarrow \mathbf{x} - \mathbb{E}\{\mathbf{x}\}$.
- The first principal component is found by maximizing the variance of the data multiplied by a unit-length vector \mathbf{w}_1 :

$$y_1 = \mathbf{w}_1^\top \mathbf{x}, \quad \|\mathbf{w}_1\| = 1$$

$$\mathbb{E}\{y_1^2\} = \mathbb{E}\{\mathbf{x}\mathbf{x}^\top\} = \mathbf{w}_1^\top \mathbb{E}\{\mathbf{x}\mathbf{x}^\top\} \mathbf{w}_1 = \mathbf{w}_1^\top \mathbf{C}_x \mathbf{w}_1$$

$$\mathbf{w}_1^* = \arg \max_{\mathbf{w}_1} \mathbf{w}_1^\top \mathbf{C}_x \mathbf{w}_1, \quad \text{s.t. } \|\mathbf{w}_1\| = 1$$

The solution is given by the first dominant eigenvector of the covariance matrix \mathbf{C}_x .



- The second principal component is found by maximizing the variance in the subspace orthogonal to the first eigenvector of \mathbf{C}_x (and so on).

PCA as minimum mean-square error compression

- We find an m -dimensional subspace spanned by orthonormal basis

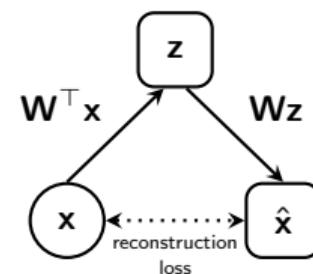
$$\mathbf{W}_{n \times m} = \begin{bmatrix} \mathbf{w}_1 & \dots & \mathbf{w}_m \end{bmatrix} \quad \mathbf{W}^\top \mathbf{W} = \mathbf{I}$$

- We project n -dimensional data vectors \mathbf{x} onto the subspace: $\mathbf{z} = \mathbf{W}^\top \mathbf{x}$.
- The reconstruction of \mathbf{x} that stays within the m -dimensional subspace defined by \mathbf{W} :

$$\hat{\mathbf{x}} = \mathbf{W}\mathbf{z} = \sum_{i=1}^m (\mathbf{w}_i^\top \mathbf{x}) \mathbf{w}_i = \mathbf{W}\mathbf{W}^\top \mathbf{x}$$

- We find \mathbf{W} such that the mean-square error between original data and reconstruction is minimized:

$$\mathbf{W}_{\text{PCA}} = \arg \min_{\mathbf{W}} \mathbb{E} \left\{ \left\| \mathbf{x} - \underbrace{\mathbf{W}\mathbf{W}^\top \mathbf{x}}_{\hat{\mathbf{x}}} \right\|^2 \right\}, \quad \text{s.t. } \mathbf{W}^\top \mathbf{W} = \mathbf{I}$$



PCA as a bottleneck autoencoder

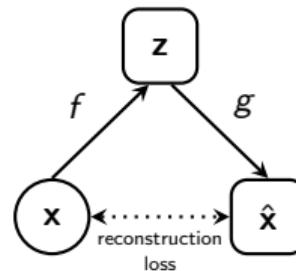
- PCA as an autoencoder: We learn a mapping from \mathbf{x} to $\hat{\mathbf{x}}$:

$$\hat{\mathbf{x}} = g(f(\mathbf{x}))$$

encoder: $f(\mathbf{x}) = \mathbf{W}_f \mathbf{x} + \mathbf{b}_f$

decoder: $\hat{\mathbf{x}} = g(\mathbf{z}) = \mathbf{W}_g \mathbf{z} + \mathbf{b}_g$

$$\mathcal{L} = \mathbb{E}\{\|\mathbf{x} - g(f(\mathbf{x}))\|^2\}$$



- If we do not restrict f and g , we can learn a trivial identity mapping:

$$\hat{\mathbf{x}} = g(f(\mathbf{x})) = (\mathbf{W}_g \mathbf{W}_f) \mathbf{x} + (\mathbf{W}_g \mathbf{b}_f + \mathbf{b}_g) = \mathbf{x}, \quad \text{if } \mathbf{W}_g = \mathbf{W}_f^{-1} \text{ and } \mathbf{b}_g = -\mathbf{W}_g \mathbf{b}_f$$

- If the dimensionality of \mathbf{z} is smaller than the dimensionality of \mathbf{x} , autoencoding is useful: we compress the data.
 - \mathbf{z} is often called a bottleneck.
 - Thus PCA can be implemented with a bottleneck autoencoder.

How can we improve compression?

- We have a linear autoencoder:

$$\hat{x} = g(f(x))$$

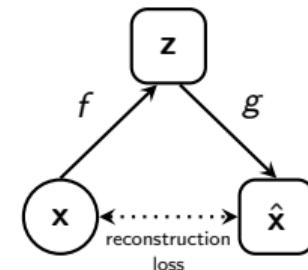
$$f(x) = \mathbf{W}_f x + \mathbf{b}_f$$

$$g(z) = \mathbf{W}_g z + \mathbf{b}_g$$

- How can we improve compression so that we get a smaller reconstruction error

$$\mathbb{E}\{\|x - g(f(x))\|^2\}$$

with a bottleneck layer of the same size?



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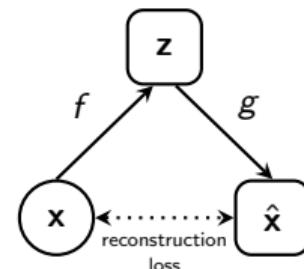
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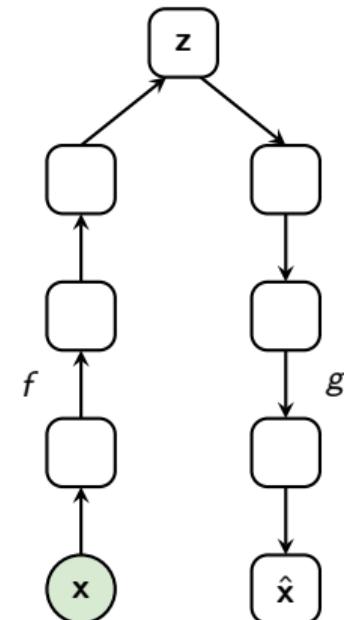
- We can use nonlinear encoder f and decoder g .



- Deep autoencoder: both the encoder and the decoder are deep neural networks.
- The optimization criterion is the mean-squared reconstruction error:

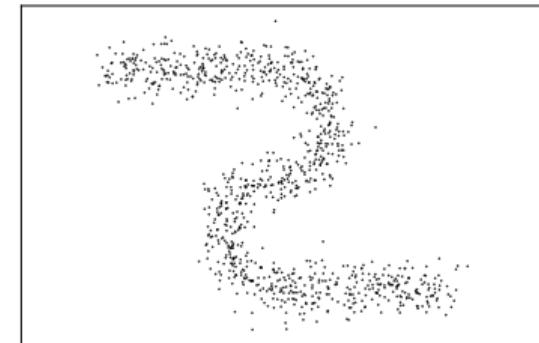
$$\theta_f, \theta_g = \arg \min_{\theta_f, \theta_g} \mathbb{E}\{\|\mathbf{x} - g(\mathbf{z}, \theta_g)\|^2\}, \quad \mathbf{z} = f(\mathbf{x}, \theta_f)$$

- Bottleneck autoencoder: To prevent learning a trivial (identity) function, we use \mathbf{z} with fewer dimensions (a bottleneck layer).
- Bottleneck autoencoders were proposed by Bourlard and Kamp (1988), Oja (1991).



Deep autoencoders can learn complex data manifolds

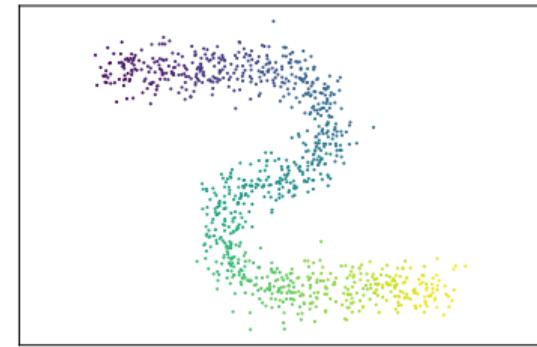
- In this hypothetical example, the data lie on one-dimensional manifold.
- Principal component analysis is not be able to learn the one-dimensional manifold because it is a linear model.



A one-dimensional data manifold in the two-dimensional space.

Deep autoencoders can learn complex data manifolds

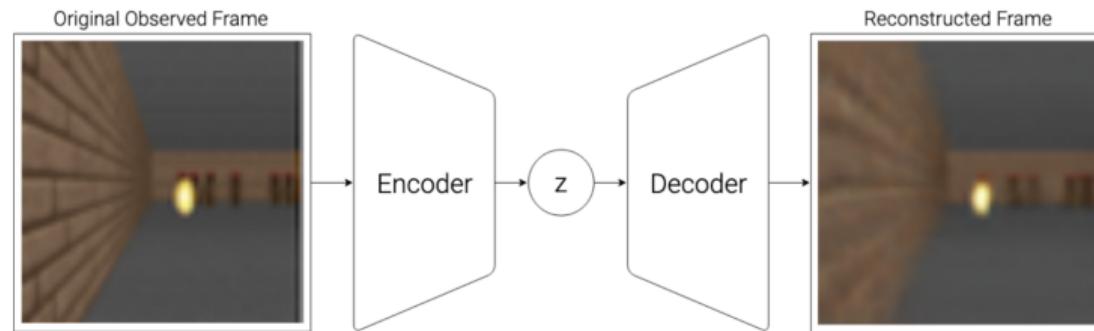
- In this hypothetical example, the data lie on one-dimensional manifold.
- Principal component analysis is not be able to learn the one-dimensional manifold because it is a linear model.
- With a nonlinear autoencoder, we can learn a curved data manifold.
- In our example, colors represents the values of the latent code z that may be found by an autoencoder.



A one-dimensional data manifold in the two-dimensional space.

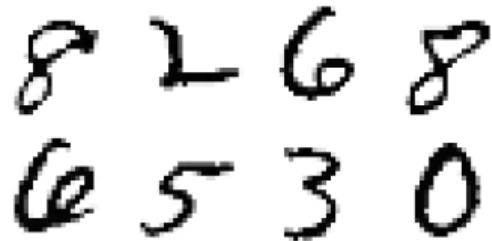
Deep autoencoder as feature extractor

- The most popular use case for deep autoencoders is data compression.
- Consider, for example, reinforcement learning (RL) tasks such as playing Doom ([Ha and Schmidhuber, 2018](#)).
- Learning from raw images (pixels) is likely to require a huge number of training episodes because the amount of input data is large.
- The authors first compress the data using an autoencoder and then train the agent using as observations compressed representations z .

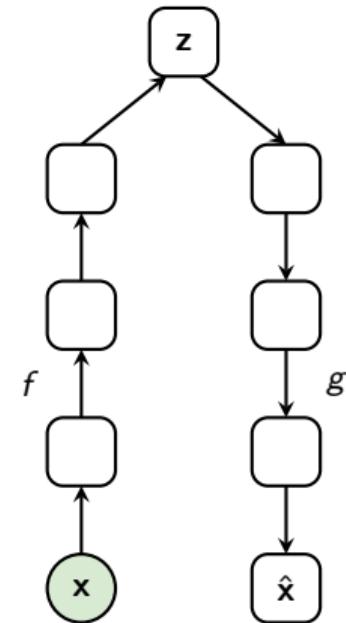
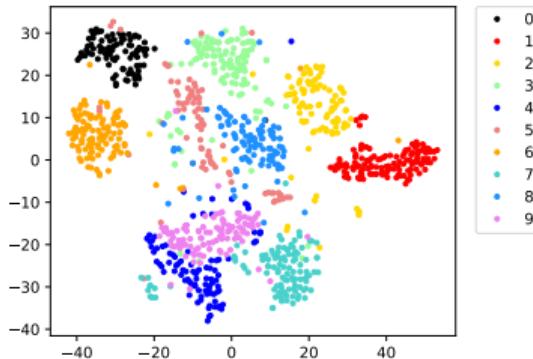


Deep bottleneck autoencoder: MNIST example

- In the home assignment, you will train a bottleneck autoencoder for the MNIST dataset.



- Visualization of the z-space using t-SNE:



Denoising autoencoders

Denoising autoencoder (Vincent et al., 2008)

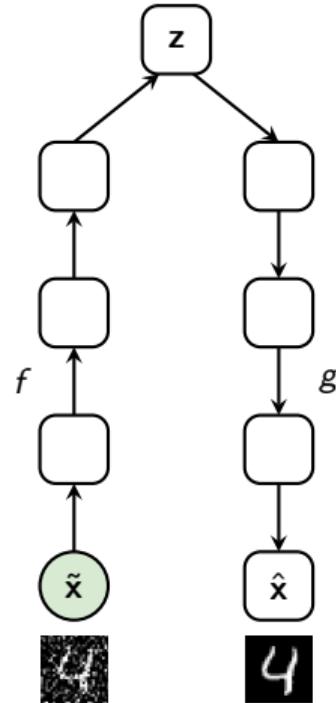
- Feed inputs corrupted with noise (for example, Gaussian):

$$\tilde{\mathbf{x}} = \mathbf{x} + \boldsymbol{\epsilon} \quad \text{with} \quad \epsilon_i \sim \mathcal{N}(0, \sigma^2)$$

- Train $\hat{\mathbf{x}} = g(f(\tilde{\mathbf{x}}))$ to minimize the reconstruction error:

$$\mathcal{L} = E \left[\|\hat{\mathbf{x}} - \mathbf{x}\|^2 \right]$$

- One can view adding noise to inputs as a way to regularize the autoencoder (regularization by noise injection) but there is more theory behind denoising autoencoders.



What does denoising autoencoder learn?

- For Gaussian corruption $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$, the optimal denoising is

$$d(\tilde{\mathbf{x}}) = \tilde{\mathbf{x}} + \sigma^2 \nabla_{\tilde{\mathbf{x}}} \log p(\tilde{\mathbf{x}})$$

(see [Alain and Bengio, 2014](#), [Raphan and Simoncelli, 2011](#))

- $d(\cdot)$ learns to point towards higher probability density.
- Thus, by learning the optimal denoising function $d(\mathbf{x})$, we implicitly model the data distribution $p(\mathbf{x})$.

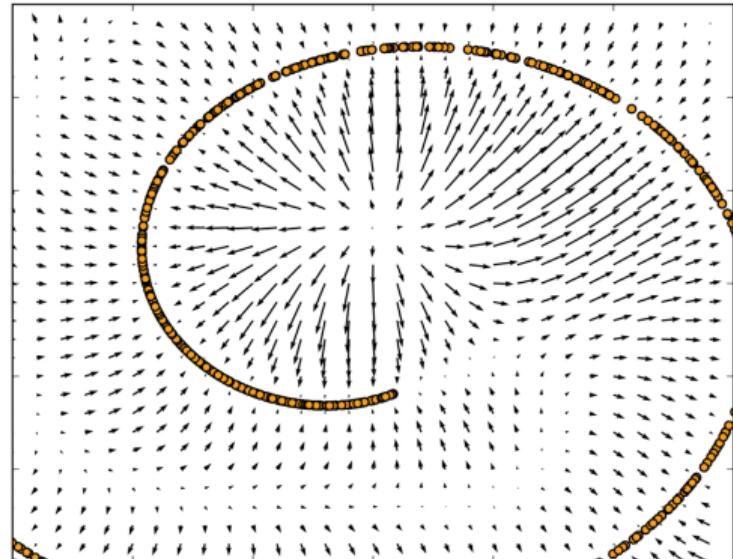
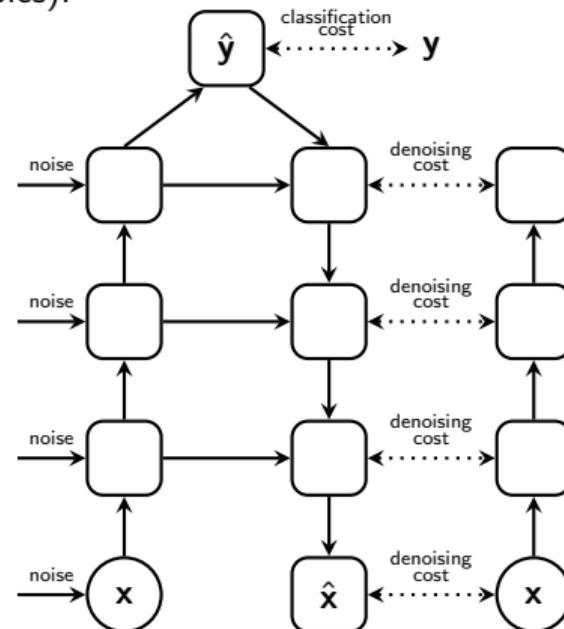


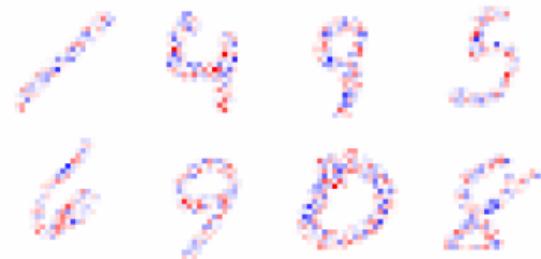
Image from [\(Alain and Bengio, 2014\)](#)

- Ladder networks used the principle of denoising to learn useful features in the semi-supervised settings (learning from both labeled and unlabeled examples).
- The architecture resembles a ladder (or a U-net): it is a denoising autoencoder with skip connections.
- The primary task is classification (bottleneck layer).
- The auxiliary task is denoising (output of the DAE).
- Intuition: In order to reconstruct the clean image from a noisy one, one has to learn features which are commonly present in images, which can help with the primary classification task.
- Ladder networks inspired modern models for deep semi-supervised learning.

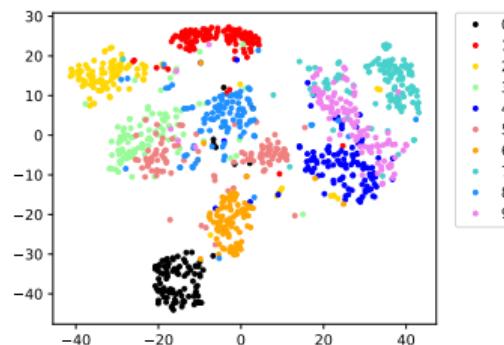


Denoising autoencoder: variance MNIST example

- In the home assignment, we create a synthetic dataset (which we call variance MNIST).
- For this dataset, a vanilla bottleneck autoencoder with mean-squared error reconstruction loss cannot extract high-level features z that would capture the shapes of the digits.



- A denoising autoencoder can extract meaningful features. Visualization of the z -space using t-SNE:



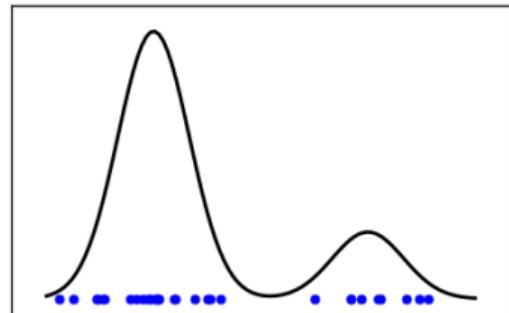
Converting autoencoders into
generative models with latent variables

- Generative models:
 - learn to represent the data distribution $p(x)$
 - can be used to generate new examples from $p(x)$.
- An example: a mixture-of-Gaussians model

$$p(x | \theta) = w_1 \mathcal{N}(x | \mu_1, \sigma_1^2) + w_2 \mathcal{N}(x | \mu_2, \sigma_2^2)$$

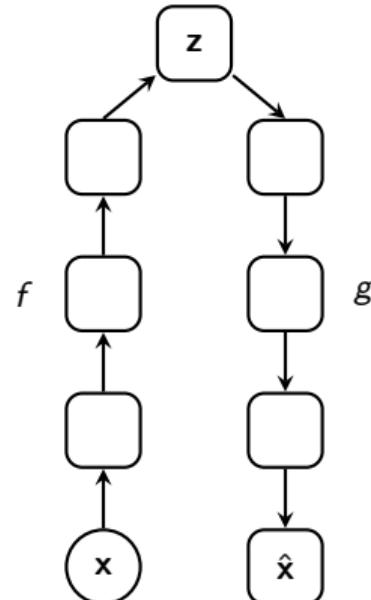
Parameters $\theta = \{w_1, \mu_1, \sigma_1, w_2, \mu_2, \sigma_2\}$ can be estimated by maximum likelihood.

- This model is an example of an explicit density model:
 $p(x | \theta)$ has an explicit parametric form.



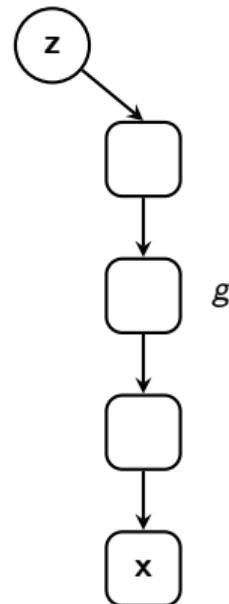
Converting autoencoders into generative models

- Vanilla autoencoders are not generative models.
 - We cannot generate new samples from $p(x)$.
 - We cannot compute the probability that a new sample x comes from the same distribution (e.g., for novelty detection).



Converting autoencoders into generative models

- Vanilla autoencoders are not generative models.
 - We cannot generate new samples from $p(x)$.
 - We cannot compute the probability that a new sample x comes from the same distribution (e.g., for novelty detection).
- We can build a generative model, for example, in this way:
 - Assume that variables z are normally distributed:
$$z \sim \mathcal{N}(0, I)$$
 - Data samples x are nonlinear transformations of latent variables z :
$$x = g(z, \theta) + \epsilon$$
with possibly noise added: $\epsilon \sim \mathcal{N}(0, \sigma^2 I)$
- Function $g(z, \theta)$ can be modeled as a neural network.
- Now we can draw samples from the model.



Latent variable model

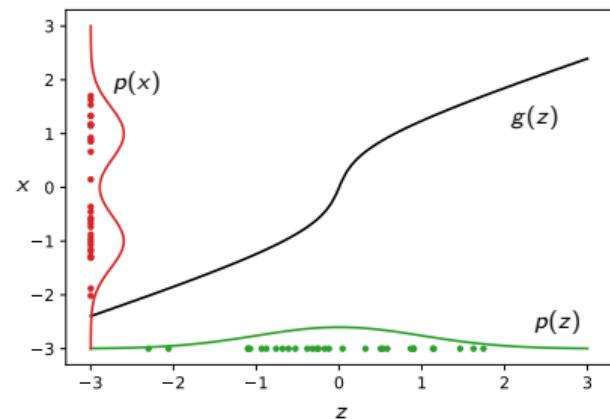
- Our model contains latent (unobserved) variables z :

$$z \sim \mathcal{N}(0, I)$$

$$x = g(z, \theta) + \varepsilon$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^2 I)$$

- A simple example to illustrate the idea: We model one-dimensional data x as a Gaussian variable z transformed with nonlinearity g with some noise added.
- We need to learn the latent variable model from training data $\{x_i\}$. We should tune parameters θ, σ^2 so that the training examples are likely to be produced by the model.



Learning the parameters of the latent variable model

- We can tune parameters θ, σ^2 by maximizing the probability of the training data (maximum likelihood estimate):

$$\theta_{\text{ML}} = \arg \max_{\theta} \log p(\mathbf{x}_1, \dots, \mathbf{x}_N \mid \theta)$$

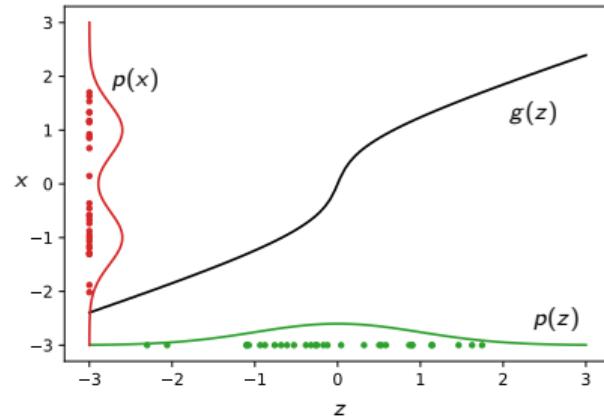
$$\log p(\mathbf{x}_1, \dots, \mathbf{x}_N \mid \theta) = \sum_{i=1}^N \log p(\mathbf{x}_i \mid \theta) = \sum_{i=1}^N \log \int p(\mathbf{x}_i \mid \mathbf{z}_i, \theta) p(\mathbf{z}_i) d\mathbf{z}$$

- The probability density functions are defined by our model:

$$p(\mathbf{x}_i \mid \mathbf{z}_i, \theta) = \mathcal{N}(\mathbf{x}_i \mid g(\mathbf{z}_i, \theta), \sigma^2 \mathbf{I})$$

$$p(\mathbf{z}_i) = \mathcal{N}(\mathbf{z}_i \mid 0, \mathbf{I})$$

- Direct optimization of $\log p(\mathbf{x}_1, \dots, \mathbf{x}_N \mid \theta)$ is difficult because the above integrals are intractable.



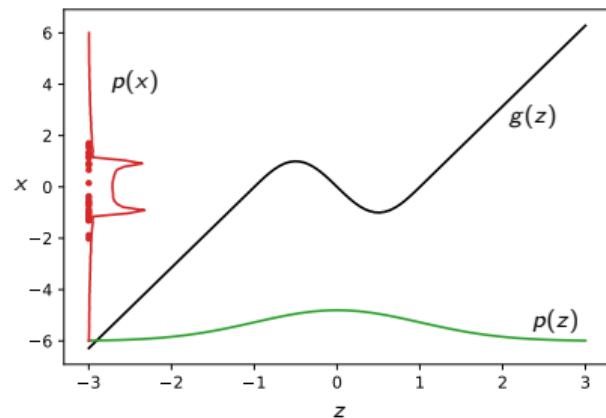
ML estimation with the EM algorithm

- The classical way to estimate parameters θ of a latent variable model

$$p(\mathbf{x}_1, \dots, \mathbf{x}_N, \mathbf{z}_1, \dots, \mathbf{z}_N \mid \boldsymbol{\theta}) = \prod_{i=1}^N p(\mathbf{x}_i \mid \mathbf{z}_i, \boldsymbol{\theta}) p(\mathbf{z}_i)$$

is the expectation-maximization (EM) algorithm.

- The EM-algorithm iterates between two steps: E-step and M-step.
 - E-step: Compute posterior probabilities $p(\mathbf{z}_i \mid \mathbf{x}_i, \boldsymbol{\theta})$ given current values of $\boldsymbol{\theta}$.
 - M-step: Update the values of $\boldsymbol{\theta}$ using computed $p(\mathbf{z}_i \mid \mathbf{x}_i, \boldsymbol{\theta})$.



Consider our simple example. We initialize $\boldsymbol{\theta}$ with values that give us g of the form shown in the figure.

EM algorithm: E-step

$$\mathbf{z} \sim \mathcal{N}(0, \mathbf{I})$$

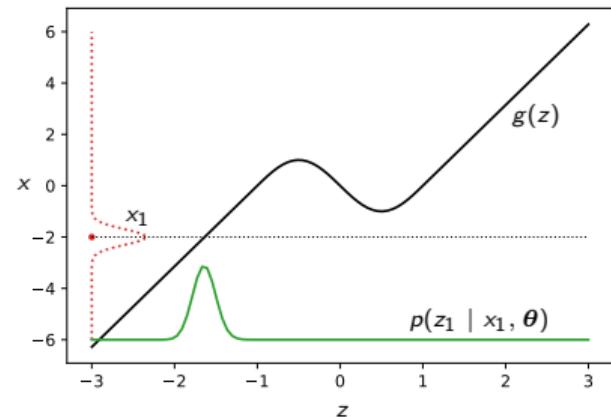
$$\mathbf{x} = g(\mathbf{z}, \theta) + \epsilon$$

$$\epsilon \sim \mathcal{N}(0, \sigma^2 \mathbf{I})$$

- The E-step: Compute the posterior probabilities of the unobserved latent variables \mathbf{z}_i given the data and the current estimates of the model parameters θ :

$$q(\mathbf{z}_1, \dots, \mathbf{z}_N) = q(\mathbf{z}_1) \dots q(\mathbf{z}_N)$$

$$q(\mathbf{z}_i) = p(\mathbf{z}_i \mid \mathbf{x}_i, \theta)$$



E-step: For each training data point, find the distribution over the latent variables that could have produced that data point according to the model.

EM algorithm: E-step

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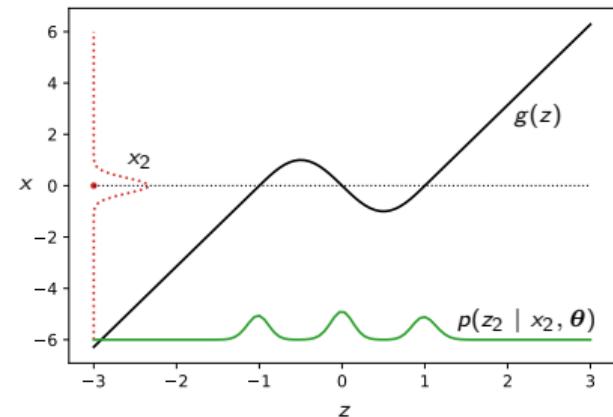
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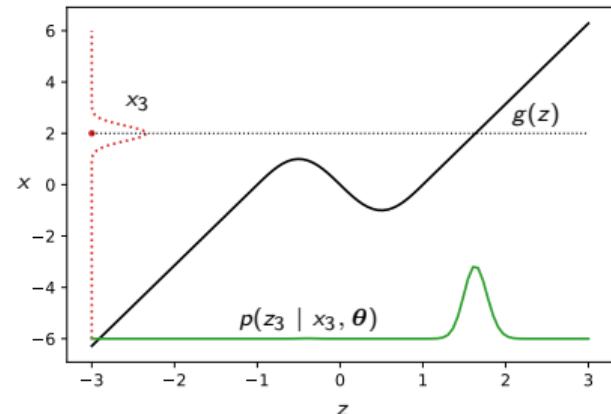
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- In the M-step, we use the computed distributions $q(\mathbf{z}_i)$ to form the following objective function:

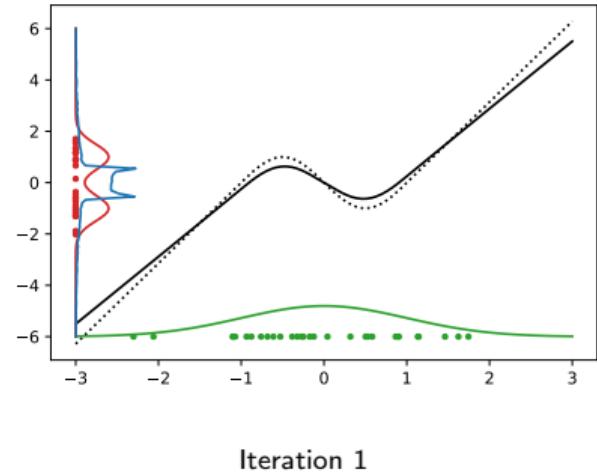
$$\begin{aligned}\mathcal{F}(\theta) &= \langle \log p(\mathbf{x}_1, \dots, \mathbf{x}_N, \mathbf{z}_1, \dots, \mathbf{z}_N \mid \theta) \rangle_{q(\mathbf{z}_1, \dots, \mathbf{z}_N)} \\ &= \sum_{i=1}^N \langle \log p(\mathbf{x}_i, \mathbf{z}_i \mid \theta) \rangle_{q(\mathbf{z}_i)} \\ &= \sum_{i=1}^N \int q(\mathbf{z}_i) \log p(\mathbf{x}_i, \mathbf{z}_i \mid \theta) d\mathbf{z}_i\end{aligned}$$

and maximize it wrt model parameters θ .

- We are guaranteed to improve the likelihood

$$\log p(\mathbf{x}_1, \dots, \mathbf{x}_N \mid \theta)$$

for each iteration of the EM-algorithm.



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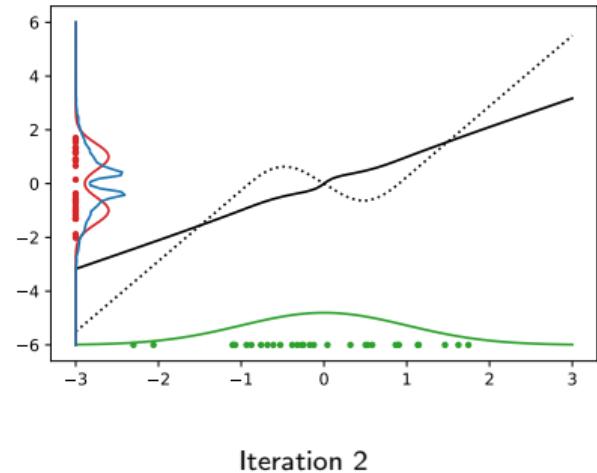
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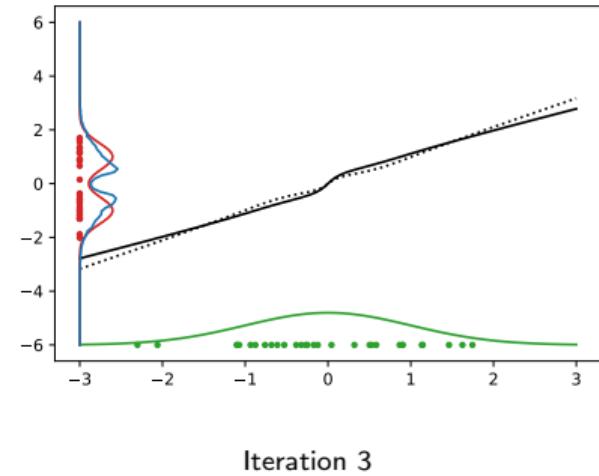
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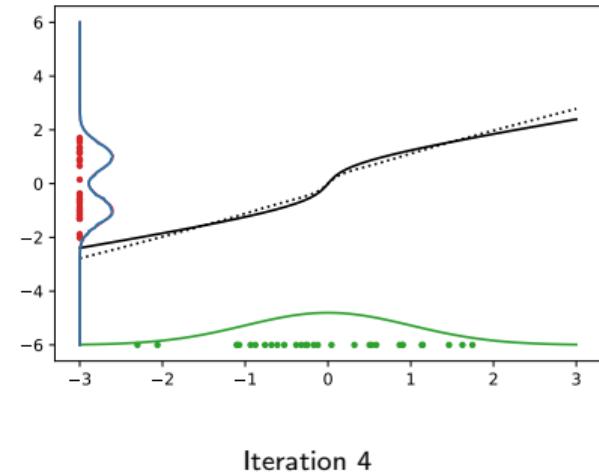
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- We are guaranteed to improve the likelihood

$$\log p(\mathbf{x}_1, \dots, \mathbf{x}_N \mid \theta)$$

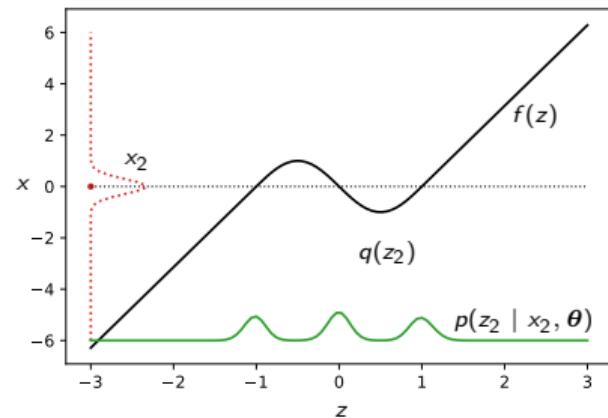
for each iteration of the EM-algorithm.



Learning latent variable models
with variational approximations

Intractability of the true conditional distributions

- There are a few problems with the direct application of the EM-algorithm in nonlinear latent variable models.
- One problem is the intractability of the true conditional distributions $q(z_i) = p(z_i | x_i, \theta)$ that we need to compute on the E-step.
- The true distributions can be very complex (for example, a multi-modal distribution in our simple example).



Example of multi-modal $p(z_i | x_i, \theta)$

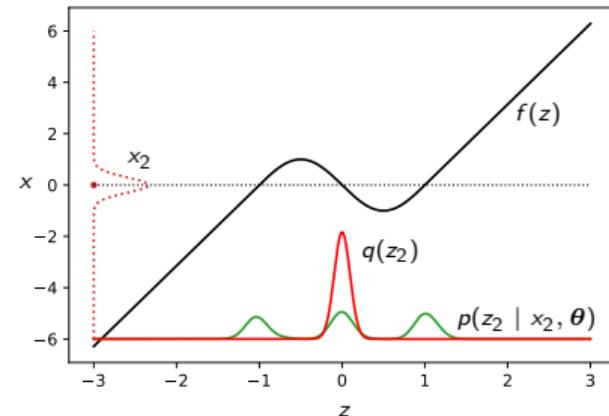
E-step: Variational approximations

- Solution: Instead of using true conditional distributions, use their approximations $q(z_i) \approx p(z_i | x_i, \theta)$.
- $q(z_i)$ is selected to have a simple form, most often a Gaussian:

$$q(z_i) = \mathcal{N}(\mu_{z_i}, \sigma_{z_i}^2)$$

Note: we have two parameters μ_{z_i} and $\sigma_{z_i}^2$ describing $q(z_i)$ for each *training sample*.

- Parameters describing the posterior distributions of the latent variables $\theta_q = \{\mu_{z_i}, \sigma_{z_i}^2\}_{i=1}^N$ are called variational parameters.
- A popular way to find the approximation is by minimizing the Kullback-Leibler divergence between $q(z_i)$ and $p(z_i | x_i, \theta)$.



E-step: Variational approximations

- We can minimize the KL divergence between $q(\mathbf{z}_i)$ and $p(\mathbf{z}_i \mid \mathbf{x}_i, \boldsymbol{\theta})$ using the following trick:
 - Add to the objective function used in the M-step the entropies of the approximate distributions:

$$\begin{aligned}\mathcal{F}(\boldsymbol{\theta}, \boldsymbol{\theta}_q) &= \sum_{i=1}^N \underbrace{\int q(\mathbf{z}_i) \log p(\mathbf{x}_i, \mathbf{z}_i \mid \boldsymbol{\theta}) d\mathbf{z}_i}_{\text{what we had in the M-step}} - \underbrace{\int q(\mathbf{z}_i) \log q(\mathbf{z}_i) d\mathbf{z}_i}_{\text{entropy}} \\ &= \sum_{i=1}^N \int q(\mathbf{z}_i) \log \frac{p(\mathbf{x}_i, \mathbf{z}_i \mid \boldsymbol{\theta})}{q(\mathbf{z}_i)} d\mathbf{z}_i = \sum_{i=1}^N \int q(\mathbf{z}_i) \log \frac{p(\mathbf{z}_i \mid \mathbf{x}_i, \boldsymbol{\theta}) p(\mathbf{x}_i \mid \boldsymbol{\theta})}{q(\mathbf{z}_i)} d\mathbf{z}_i \\ &= \sum_{i=1}^N -D_{\text{KL}}(q(\mathbf{z}_i) \parallel p(\mathbf{z}_i \mid \mathbf{x}_i, \boldsymbol{\theta})) + \log p(\mathbf{x}_i \mid \boldsymbol{\theta})\end{aligned}$$

- One can see that maximizing $\mathcal{F}(\boldsymbol{\theta}, \boldsymbol{\theta}_q)$ wrt variational parameters $\boldsymbol{\theta}_q$ is equivalent to minimizing the KL divergence between $q(\mathbf{z}_i)$ and $p(\mathbf{z}_i \mid \mathbf{x}_i, \boldsymbol{\theta})$.

- We can now maximize a single function \mathcal{F} wrt θ and θ_q jointly without the need to alternate between the E- and M-steps:

$$\begin{aligned}\mathcal{F}(\theta, \theta_q) &= \sum_{i=1}^N \int q(\mathbf{z}_i) \log p(\mathbf{x}_i, \mathbf{z}_i \mid \theta) d\mathbf{z}_i - \int q(\mathbf{z}_i) \log q(\mathbf{z}_i) d\mathbf{z}_i \\ &= \sum_{i=1}^N -D_{\text{KL}}(q(\mathbf{z}_i) \parallel p(\mathbf{z}_i \mid \mathbf{x}_i, \theta)) + \log p(\mathbf{x}_i \mid \theta)\end{aligned}$$

- Maximizing $\mathcal{F}(\theta, \theta_q)$ wrt θ is equivalent to the M-step.
- Maximizing $\mathcal{F}(\theta, \theta_q)$ wrt θ_q is done in the E-step with variational approxiations.
- We can solve this optimization problem using any optimizer of our choice.

Evidence lower bound (ELBO)

- The objective function

$$\mathcal{F}(\theta, \theta_q) = \sum_{i=1}^N -D_{\text{KL}}(q(\mathbf{z}_i) \parallel p(\mathbf{z}_i \mid \mathbf{x}_i, \theta)) + \log p(\mathbf{x}_i \mid \theta)$$

is the *lower bound* of the true likelihood that we want to optimize. Since $D_{\text{KL}}(q \parallel p) \geq 0$:

$$\mathcal{F}(\theta, \theta_q) \leq \sum_{i=1}^N \log p(\mathbf{x}_i \mid \theta) = \log p(\mathbf{x}_1, \dots, \mathbf{x}_N \mid \theta)$$

- This function is often called *evidence lower bound* or ELBO.
- The closer our approximation $q(\mathbf{z}_i)$ to the true posterior $p(\mathbf{z}_i \mid \mathbf{x}_i, \theta)$, the tighter the bound.

ELBO for our deep generative model

- ELBO can be re-written in the following form:

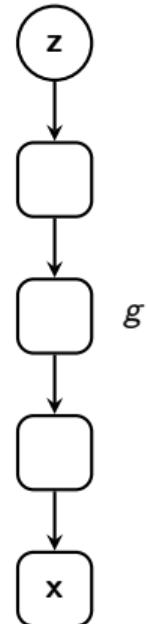
$$\mathcal{F}(\theta, \theta_q) = \sum_{i=1}^N \int q(\mathbf{z}_i) \log p(\mathbf{x}_i | \mathbf{z}_i, \theta) d\mathbf{z}_i - \int q(\mathbf{z}_i) \log \frac{q(\mathbf{z}_i)}{p(\mathbf{z}_i)} d\mathbf{z}_i \quad (1)$$

- Recall our deep generative model: $p(\mathbf{x}_i | \mathbf{z}_i, \theta) = \mathcal{N}(\mathbf{x}_i | g(\mathbf{z}_i, \theta), \sigma^2 \mathbf{I})$,
- The first term in equation (1) can be written as

$$\left\langle -\frac{D}{2} \log 2\pi\sigma^2 - \frac{1}{2\sigma^2} \sum_{d=1}^D (\mathbf{x}_i(d) - g_d(\mathbf{z}_i, \theta))^2 \right\rangle_{q(\mathbf{z}_i)}$$

where D is the number of dimensions in \mathbf{x} , $\mathbf{x}_i(d)$ is the d -th element of \mathbf{x}_i and g_d is the d -th element of the output of function g .

- The first term contains the mean-squared error between data sample \mathbf{x}_i and its reconstruction $g_d(\mathbf{z}_i, \theta)$ from the latent code \mathbf{z}_i .



ELBO for our deep generative model

$$\mathcal{F}(\theta, \theta_q) = \sum_{i=1}^N \underbrace{\int q(\mathbf{z}_i) \log p(\mathbf{x}_i \mid \mathbf{z}_i, \theta) d\mathbf{z}_i}_{\text{minus mean-square reconstruction error}} - \underbrace{\int q(\mathbf{z}_i) \log \frac{q(\mathbf{z}_i)}{p(\mathbf{z}_i)} d\mathbf{z}_i}_{\text{regularization term}}$$

- The second term is minus KL-divergence between $q(\mathbf{z}_i)$ and the prior $p(\mathbf{z}_i) = \mathcal{N}(0, \mathbf{I})$:

$$-\int q(\mathbf{z}_i) \log \frac{q(\mathbf{z}_i)}{p(\mathbf{z}_i)} d\mathbf{z}_i = -D_{\text{KL}}(q(\mathbf{z}_i) \parallel p(\mathbf{z}_i))$$

- It is a kind of a regularization term: We want the conditional distributions $q(\mathbf{z}_i)$ to be close to the prior $p(\mathbf{z}_i) = \mathcal{N}(0, \mathbf{I})$.

Variational autoencoders

First algorithms for learning this type of models

- The first algorithm for learning latent variable model

$$\mathbf{z} \sim \mathcal{N}(0, \mathbf{I}) \quad \mathbf{x} = g(\mathbf{z}, \boldsymbol{\theta}) + \boldsymbol{\varepsilon} \quad \boldsymbol{\varepsilon} \sim \mathcal{N}(0, \sigma^2 \mathbf{I})$$

using variational approximations was proposed in this university ([Lappalainen and Honkela, 2001](#)).

- The objective function was ELBO:

$$\mathcal{F}(\boldsymbol{\theta}, \boldsymbol{\theta}_q) = \sum_{i=1}^N \underbrace{\int q(\mathbf{z}_i) \log p(\mathbf{x}_i | \mathbf{z}_i, \boldsymbol{\theta}) d\mathbf{z}_i}_{\text{needs approximations}} - \underbrace{\int q(\mathbf{z}_i) \log \frac{q(\mathbf{z}_i)}{p(\mathbf{z}_i)} d\mathbf{z}_i}_{\text{can be computed analytically}}$$

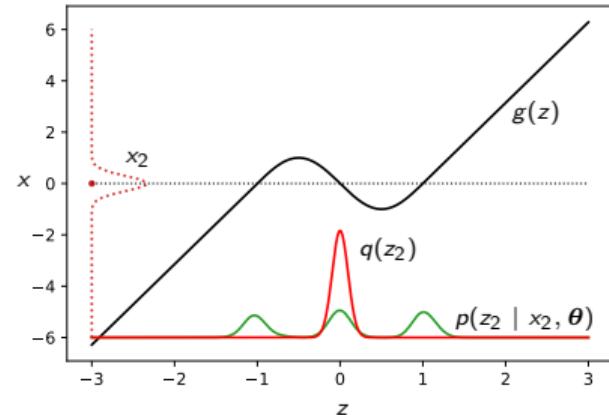
- The posterior approximations were Gaussian $q(\mathbf{z}_i) = \mathcal{N}(\mu_{\mathbf{z}_i}, \sigma_{\mathbf{z}_i}^2)$. The number of variational parameters $\boldsymbol{\theta}_q = \{\mu_{\mathbf{z}_i}, \sigma_{\mathbf{z}_i}^2\}_{i=1}^N$ was proportional to the number of training samples.

Adding encoder

- We want to get rid of the large number of variational parameters $\theta_q = \{\mu_{z_i}, \sigma_{z_i}^2\}_{i=1}^N$.
- For fixed model parameters θ , the optimal $q(z)$ only depends on x . The inference procedure does the following mapping:

$$x \rightarrow q(z)$$

For Gaussian approximation: $x \rightarrow \mu_z, \sigma_z^2$.



- In variational autoencoders (VAE) ([Kingma and Welling, 2014](#)), mapping $x \rightarrow q(z)$ is done using a neural network (encoder).
- The encoder performs so called *amortized inference*: When doing inference for a particular sample x_i , we leverage the knowledge of the inference results for other samples. If two samples x_i and x_j are close to each other, the corresponding $q(z_i)$, $q(z_j)$ should be close as well.

Variational autoencoder (VAE): Encoder and decoder

- Our generative model is defined by the decoder.

$$\mathbf{z} \sim \mathcal{N}(0, \mathbf{I}) \quad \mathbf{x} = g(\mathbf{z}, \theta) + \varepsilon \quad \varepsilon \sim \mathcal{N}(0, \sigma^2 \mathbf{I})$$

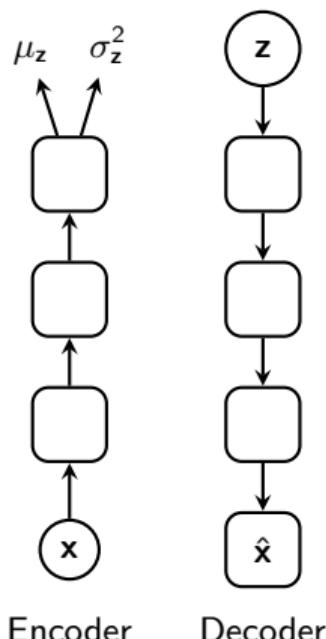
- Encoder is a neural network that is trained to perform variational inference:

$$\mathbf{x} \rightarrow q(\mathbf{z})$$

- For Gaussian approximation $q(\mathbf{z})$, the neural network needs to produce:

$$\mathbf{x} \rightarrow \mu_{\mathbf{z}}, \sigma_{\mathbf{z}}^2$$

- In practice, this is done using one neural network with two heads.
- The encoder is similar to the encoder in a bottleneck autoencoder but produces the mean and variance of the code \mathbf{z} .
- The encoder and decoder are two components of the variational autoencoder.



Monte Carlo estimates of the objective function

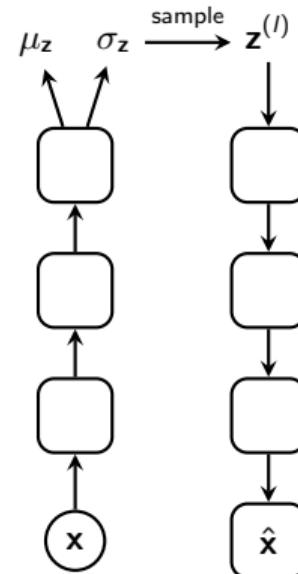
- The first term of the objective function cannot be computed analytically

$$\mathcal{F}(\theta, \theta_q) = \sum_{i=1}^N \underbrace{\int q(\mathbf{z}_i) \log p(\mathbf{x}_i | \mathbf{z}_i, \theta) d\mathbf{z}_i}_{\text{needs approximations}} - \underbrace{\int q(\mathbf{z}_i) \log \frac{q(\mathbf{z}_i)}{p(\mathbf{z}_i)} d\mathbf{z}_i}_{\text{can be computed analytically}}$$

- Kingma and Welling (2014) proposed to use Monte Carlo estimates:

$$\int q(\mathbf{z}_i) \log \mathcal{N}(\mathbf{x}_i | g(\mathbf{z}_i, \theta), \sigma^2 \mathbf{I}) d\mathbf{z}_i \approx \frac{1}{L} \sum_{l=1}^L \log \mathcal{N}(\mathbf{x}_i | g(\mathbf{z}_i^{(l)}, \theta), \sigma^2 \mathbf{I})$$

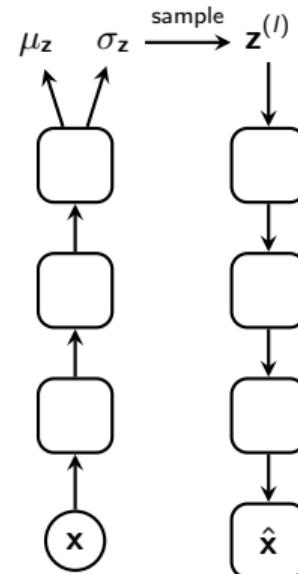
where $\mathbf{z}_i^{(l)}$ are drawn from $q(\mathbf{z}_i)$. Using $L = 1$ works well in practice.



Computation of the objective function

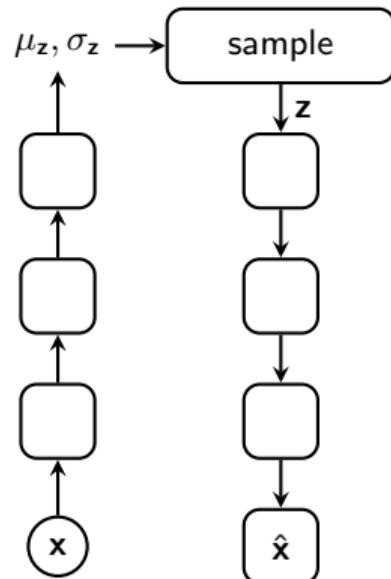
$$\mathcal{F}(\theta, \theta_q) = \sum_{i=1}^N \underbrace{\log \mathcal{N}(x_i | g(z_i^{(l)}, \theta), \sigma^2 I)}_{\text{Monte Carlo estimate}} - \underbrace{\int q(z_i) \log \frac{q(z_i)}{p(z_i)} dz_i}_{\text{can be computed analytically}}$$

- For each training example x_i :
 - compute means μ_{z_i} and σ_{z_i} using the encoder
 - compute the second term analytically
 - draw $L = 1$ samples $z_i^{(l)}$ from $q(z_i) = \mathcal{N}(\mu_{z_i}, \sigma_{z_i}^2)$
 - propagate $z_i^{(l)}$ through the decoder and compute the first term
- Problem: We can use backpropagation to compute the derivatives wrt the parameters of the decoder but we need an extra trick to propagate derivatives through the encoder.



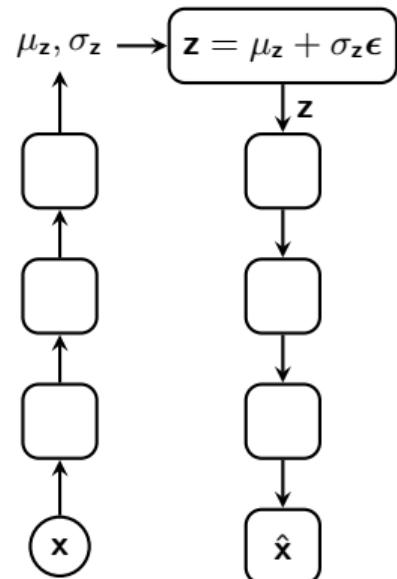
Reparameterization trick

- We need a computational block that would
 - take as inputs μ_z and σ_z
 - produce a sample from distribution $z \sim \mathcal{N}(\mu_z, \sigma_z)$
 - would be differentiable wrt μ_z and σ_z



Reparameterization trick

- We need a computational block that would
 - take as inputs μ_z and σ_z
 - produce a sample from distribution $z \sim \mathcal{N}(\mu_z, \sigma_z)$
 - would be differentiable wrt μ_z and σ_z
- We can obtain this with the reparameterization trick:
 - Sample $\epsilon \sim \mathcal{N}(0, I)$
 - Compute $z = \mu_z + \sigma_z \epsilon$
- Now we can also backpropagate through the sampling block and then further through the encoder.

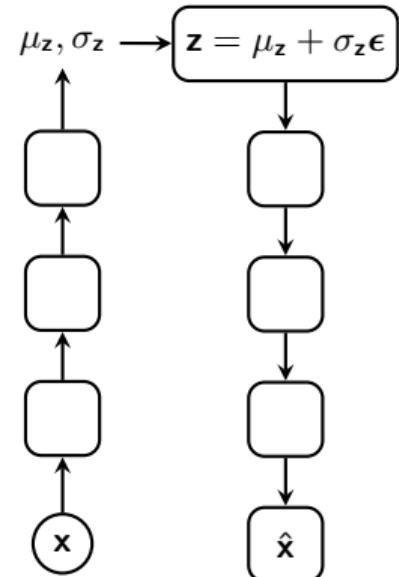


- VAE training algorithm:

- Take a mini-batch $\{x_i\}$ of training samples.
- Use the encoder to compute means μ_{z_i} and standard deviations σ_{z_i} for each sample x_i in the mini-batch.
- Draw $\epsilon_i \sim \mathcal{N}(0, I)$ and compute samples $z_i = \mu_{z_i} + \sigma_{z_i}\epsilon_i$
- Propagate samples z_i through the decoder to compute reconstructions \hat{x}_i .
- Compute the loss which is the negative of

$$\mathcal{F}(\theta, \theta_q) = \frac{1}{n} \sum_{i=1}^n \underbrace{\log \mathcal{N}(x_i | g(z_i^{(l)}, \theta), \sigma^2 I)}_{\text{Monte Carlo estimate}} - \underbrace{\int q(z_i) \log \frac{q(z_i)}{p(z_i)} dz_i}_{\text{can be computed analytically}}$$

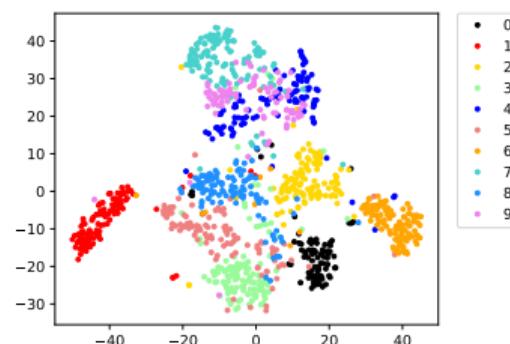
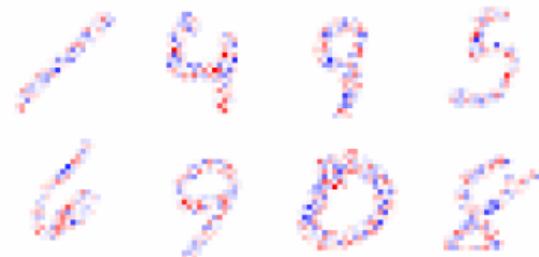
- Perform backpropagation and update the parameters of the encoder and the decoder.



Variational autoencoder: variance MNIST example

- In the home assignment, we train a variational autoencoder on a synthetic (variance MNIST) dataset.
- In order to extract meaningful features for this dataset, we need to use a generator (decoder) that models the variances of pixel intensities:

$$\begin{aligned} \mathbf{z} &\sim \mathcal{N}(0, \mathbf{I}) & \mathbf{x} &\sim \mathcal{N}(\boldsymbol{\mu}(\mathbf{z}), \text{diag}(\boldsymbol{\sigma}(\mathbf{z}))) \\ \boldsymbol{\mu}(\mathbf{z}) &= g_{\mu}(\mathbf{z}, \theta) & \boldsymbol{\sigma}(\mathbf{z}) &= \exp(g_{\sigma}(\mathbf{z}, \theta)) \end{aligned}$$

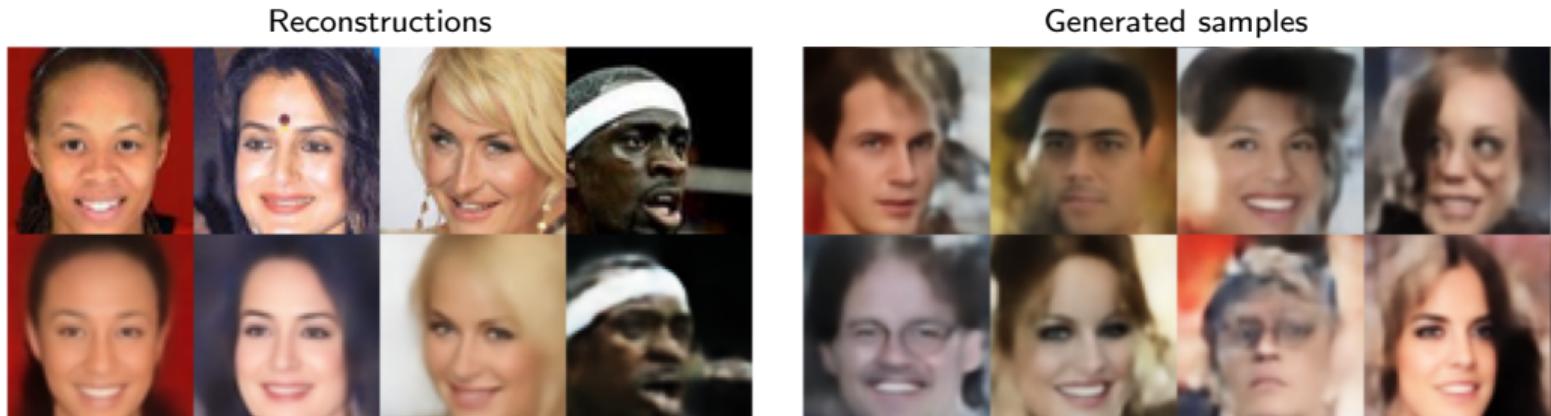


Why should I use a VAE?

- VAE is more complex than a simple bottleneck autoencoder. Do we need these complications?
- As we will see in the home assignment, VAEs are more powerful. In some problems when vanilla autoencoders fail, VAEs can develop useful representations.
- The problem of the vanilla autoencoder is the mean-squared error loss, which makes too simplistic assumptions about the data distribution.
- One advantage of VAE is in greater flexibility in defining the generative model.
- Note that denoising autoencoders are more powerful than standard autoencoders even though they also use the mean-squared error loss.

VAEs as generative models

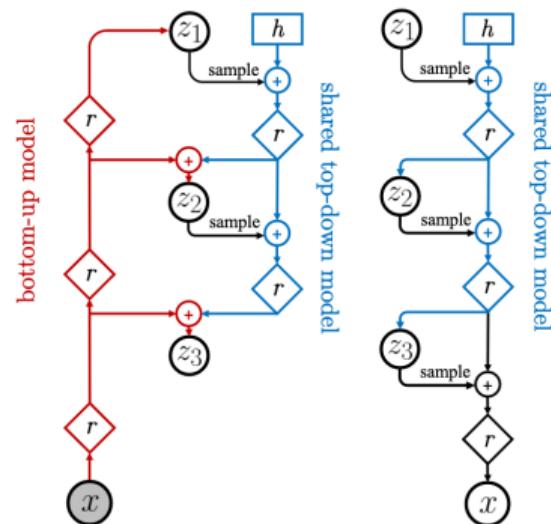
- The main benefit of VAEs is that we can encode data into a lower-dimensional representation.
- But VAEs are generative models and we can draw samples using VAEs.
- So far, the quality of the VAE-generated samples have not been very impressive (the samples as well as reconstructions usually look blurry).



Images from [\(Tolstikhin et al., 2017\)](#)

Nouveau VAE (NVAE; Vahdat and Kautz, 2020)

- [Vahdat and Kautz \(2020\)](#) presented a VAE model that is able to generate high-quality images.
- It is a hierarchical latent variable model, that is there are multiple levels of latent variables.



Home assignment

- In the home assignment, you will have to implement three types of autoencoders:
 1. Vanilla bottleneck autoencoder
 2. Denoising autoencoder
 3. Variational autoencoder

Recommended reading

- Chapter 14 of the Deep Learning book
- Papers cited in the lecture slides