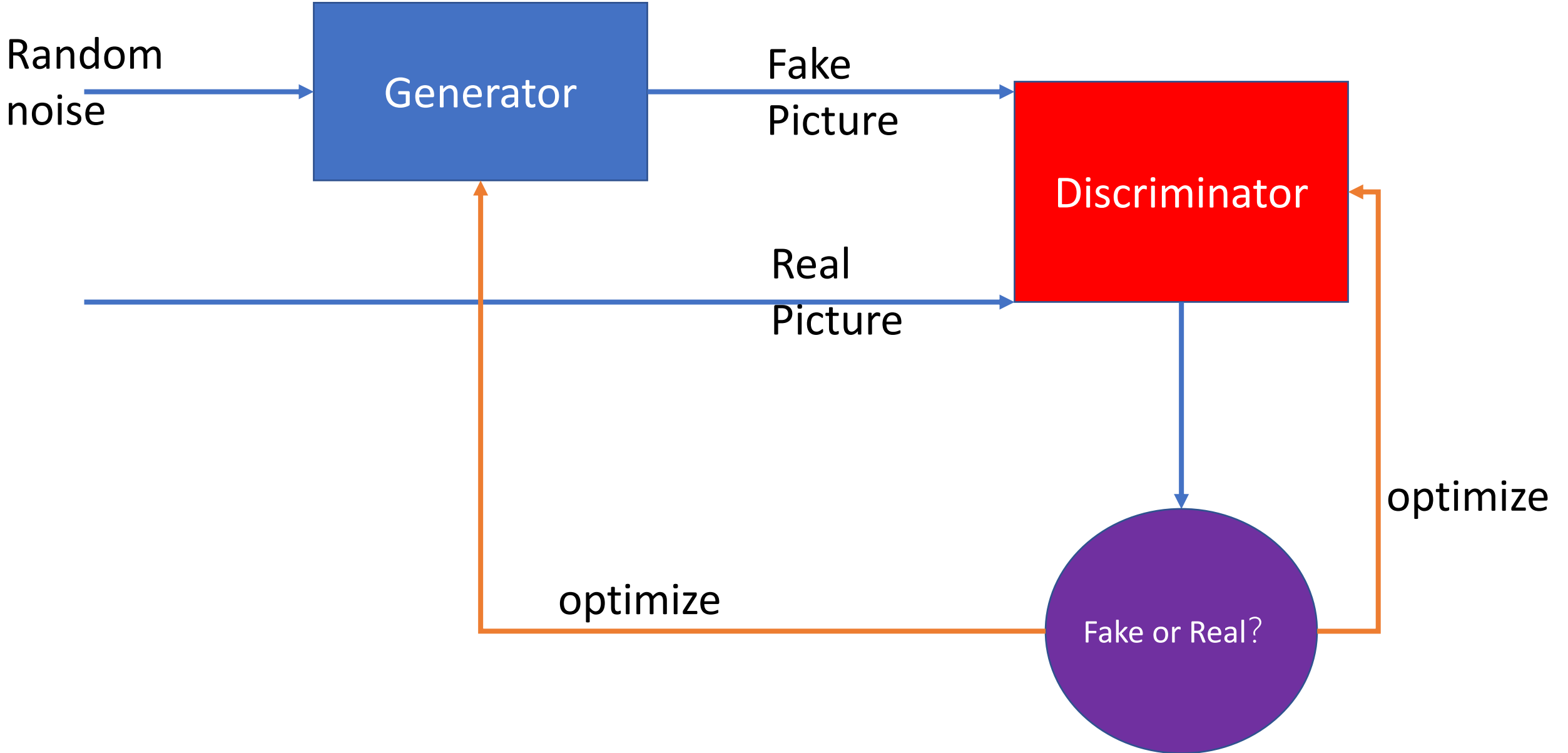


Generative Adversarial Nets

- Brief Explanation
- Thorough Explanation
- Mathematical Explanation



Generator

How computer generates complicit random variable obeying a certain distribution?

Inverse Transform Method

$$CDF_X(x) = \mathbb{P}(X \leq x)$$

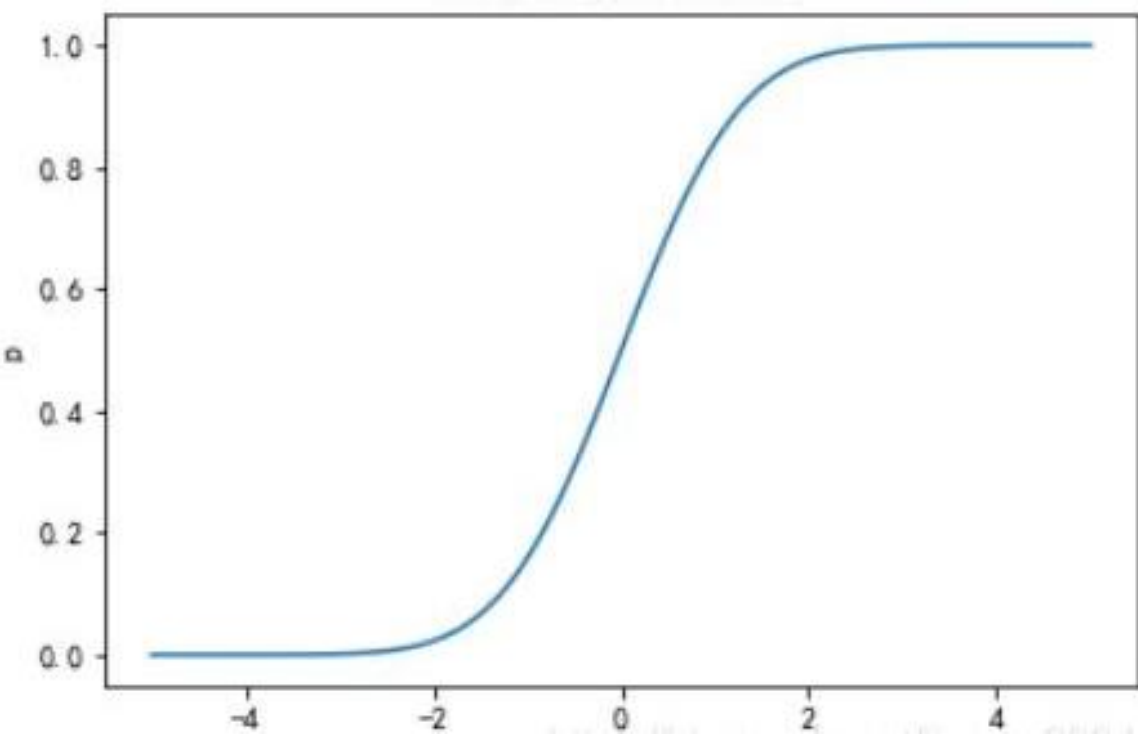
Figure out the probability density function $CDF_X(x)$

Generate a **(fake)** random variable $u \sim U(0,1)$

$$CDF_X(x) = u$$

Solve x as the random value

$$x = CDF_X^{-1}(U)$$

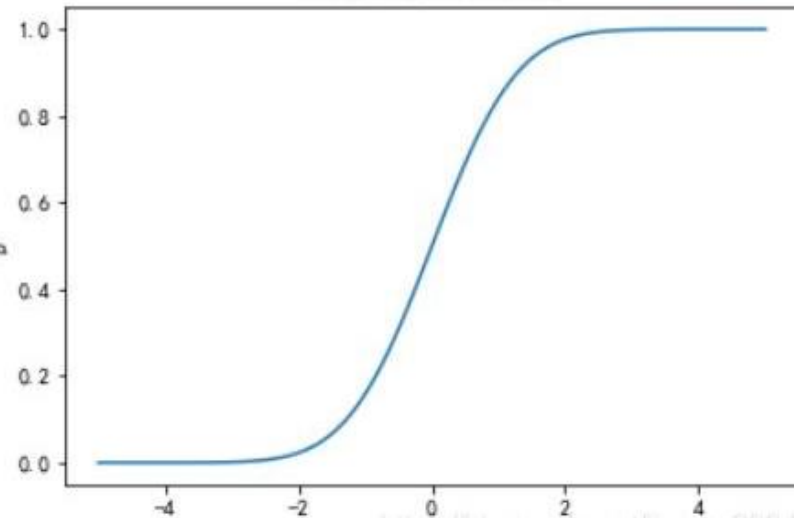


But what about the complicit distribution whose probably density function cannot be figured out?

Neural Network!

$$x = CDF_X^{-1}(U)$$

$$x = \text{network}(U)$$




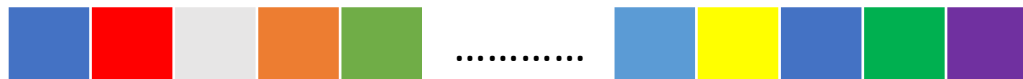
Simple
random
variable



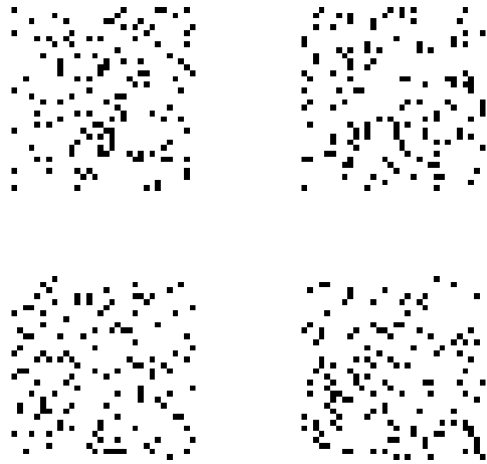
Complicit
Random variable
Obeying certain
distribution

 one pixel obeying Normal distribution(or any other distribution)

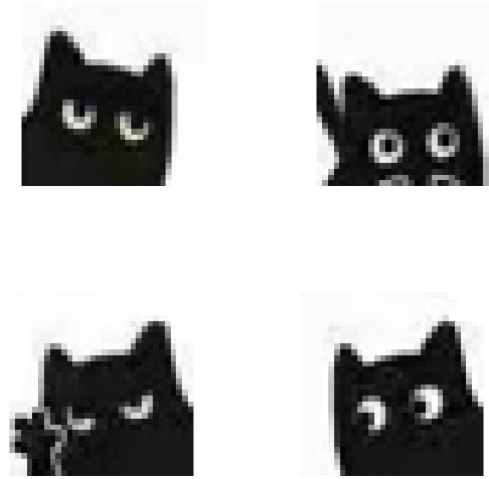
 Two pixels obeying Two-dimensional Normal distribution



n pixels obeying n-dimensional normal distribution



32 * 32 pixels obeying
1024-dimensional
normal distribution

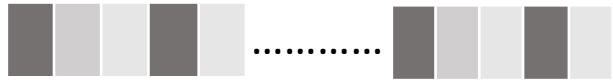


32 * 32 pixels obeying
Black cat distribution

Use neural network to fit(learn) the “black cat distribution”

Generate “black cat distribution” using simple distribution

(fake) random noise
obeying simple distribution



Fake picture obeying the
fitted “black cat distribution”



GAN-Core

$$\min_G \max_D V(D, G) = \mathbb{E}_{\boldsymbol{x} \sim p_{\text{data}}(\boldsymbol{x})} [\log D(\boldsymbol{x})] + \mathbb{E}_{\boldsymbol{z} \sim p_{\boldsymbol{z}}(\boldsymbol{z})} [\log(1 - D(G(\boldsymbol{z})))].$$

Real picture

Fake picture

character	meaning
$D(\)$	discriminator
$p_{data}(x)$	real picture data set
$p_z(z)$	distribution of simple (fake) random variable
\boldsymbol{x}	real picture
\boldsymbol{z}	random noise
$G(\boldsymbol{z})$	fake pictures generated on the random noise

$$\min_G \max_D V(D, G) = \mathbb{E}_{\mathbf{x} \sim p_{\text{data}}(\mathbf{x})} [\log D(\mathbf{x})] + \mathbb{E}_{\mathbf{z} \sim p_{\mathbf{z}}(\mathbf{z})} [\log(1 - D(G(\mathbf{z})))].$$

Algorithm : training GAN nets

for e in epoch

sample ***m*** real pictures $\{x^{(1)}, x^{(2)}, \dots, x^{(m)}\}$

sample ***m*** random noise $\{z^{(1)}, z^{(2)}, \dots, z^{(m)}\}$

update discriminator by **gradient ascend**:

$$\nabla_{\theta_d} \frac{1}{m} \sum_{i=1}^m \left[\log D(\mathbf{x}^{(i)}) + \log(1 - D(G(\mathbf{z}^{(i)}))) \right]$$

sample ***m*** random noise $\{z^{(1)}, z^{(2)}, \dots, z^{(m)}\}$

update generator by **gradient descend**:

$$\nabla_{\theta_g} \frac{1}{m} \sum_{i=1}^m \log(1 - D(G(\mathbf{z}^{(i)})))$$

end

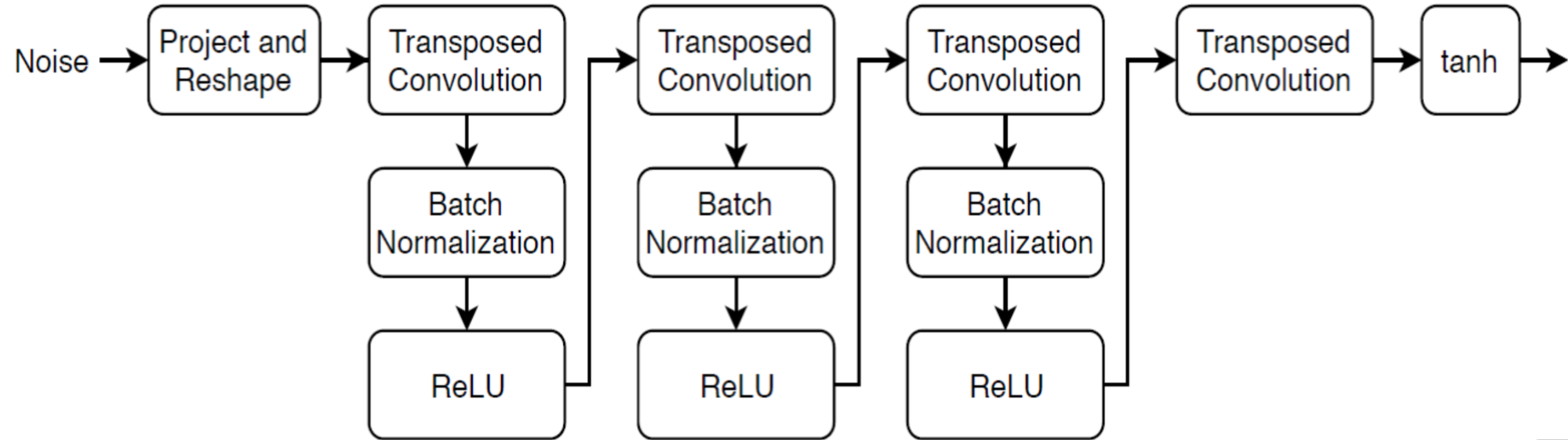
Why this equation?

$$\min_G \max_D V(D, G) = \mathbb{E}_{\mathbf{x} \sim p_{\text{data}}(\mathbf{x})} [\log D(\mathbf{x})] + \mathbb{E}_{\mathbf{z} \sim p_{\mathbf{z}}(\mathbf{z})} [\log(1 - D(G(\mathbf{z})))].$$

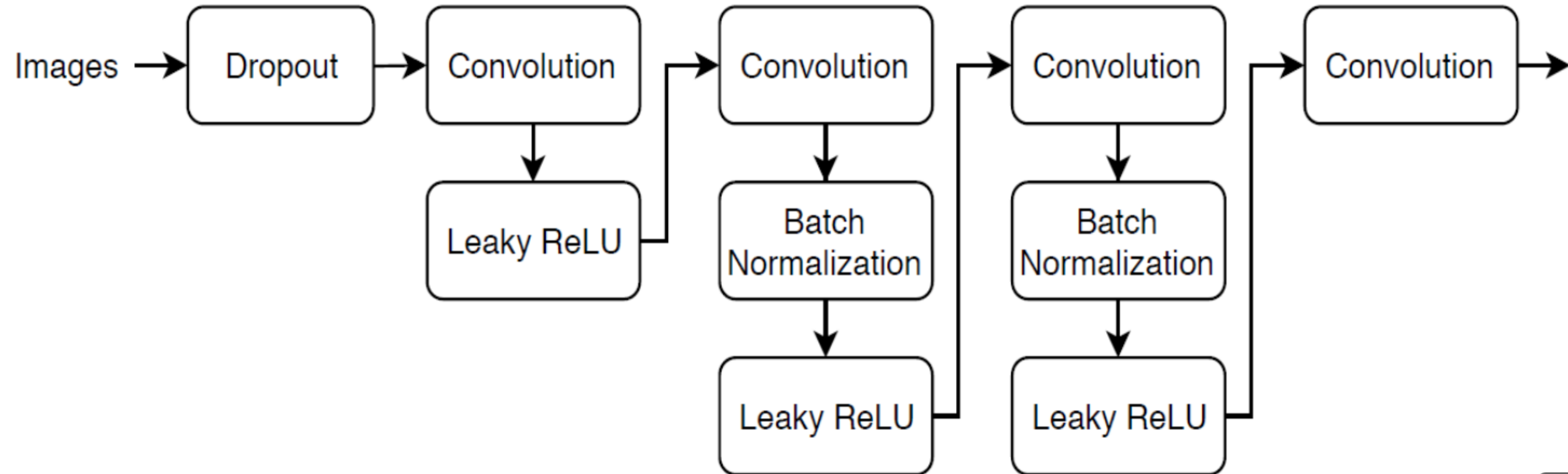
Can reach global optimality of $p_g = p_{data}$

proof

Generator



discriminator



Real Images



Fake Images



Fake Images



Real Images

