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Diffusion Models (Forward Process)

Encoder

- Let x be an image from the training set. Blend it with Gaussian noise independently for each pixel to get a noisy image.
- **†** The forward diffusion process transforms the data example x through a series of intermediate variables z_1, z_2, \ldots, z_T with the same size as x as follows:

$$z_1 = \sqrt{1 - \beta_1} \cdot x + \sqrt{\beta_1} \cdot \epsilon_1$$

$$z_t = \sqrt{1 - \beta_t} \cdot z_{t-1} + \sqrt{\beta_t} \cdot \epsilon_t \quad \forall t \in \{2, \dots, T\}$$

Here, $\epsilon_t \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ represents Gaussian noise, and the probability distribution of z_t depends only on z_{t-1} .

- ullet The hyperparameters $eta_t \in [0,1]$, known as the noise schedule, control the rate of noise blending.
- \spadesuit This ensures that the mean of z_t is closer to zero than the mean of z_{t-1} , and the variance of z_t is closer to the identity matrix than the variance of z_{t-1} .
- The transformations can be written as:

$$q(z_1 \mid x) = \mathcal{N}(z_1; \sqrt{1 - \beta_1} x, \beta_1 \mathbf{I})$$
$$q(z_t \mid z_{t-1}) = \mathcal{N}(z_t; \sqrt{1 - \beta_t} z_{t-1}, \beta_t \mathbf{I})$$