

Denoising Diffusion Probabilistic Models

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Синтез изображений

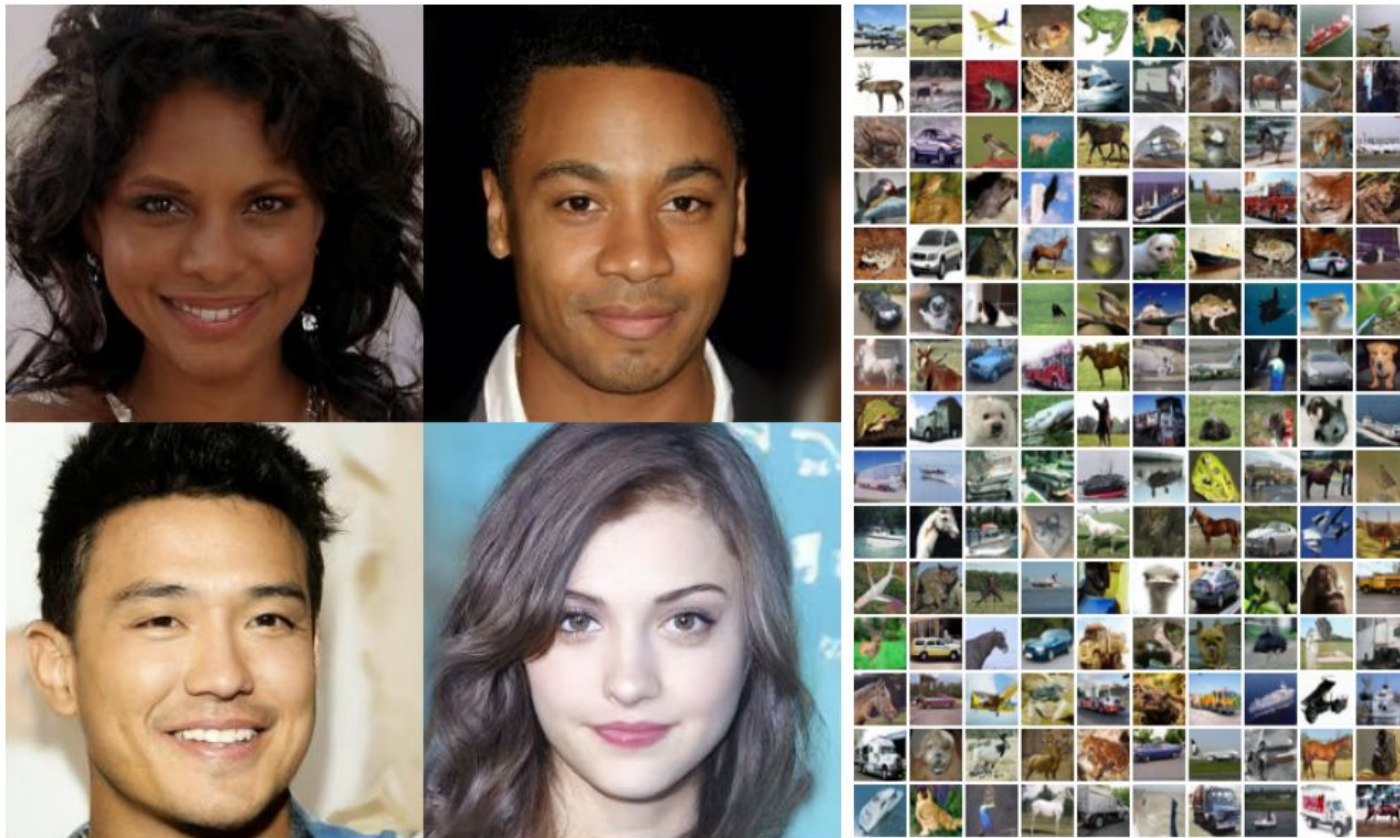
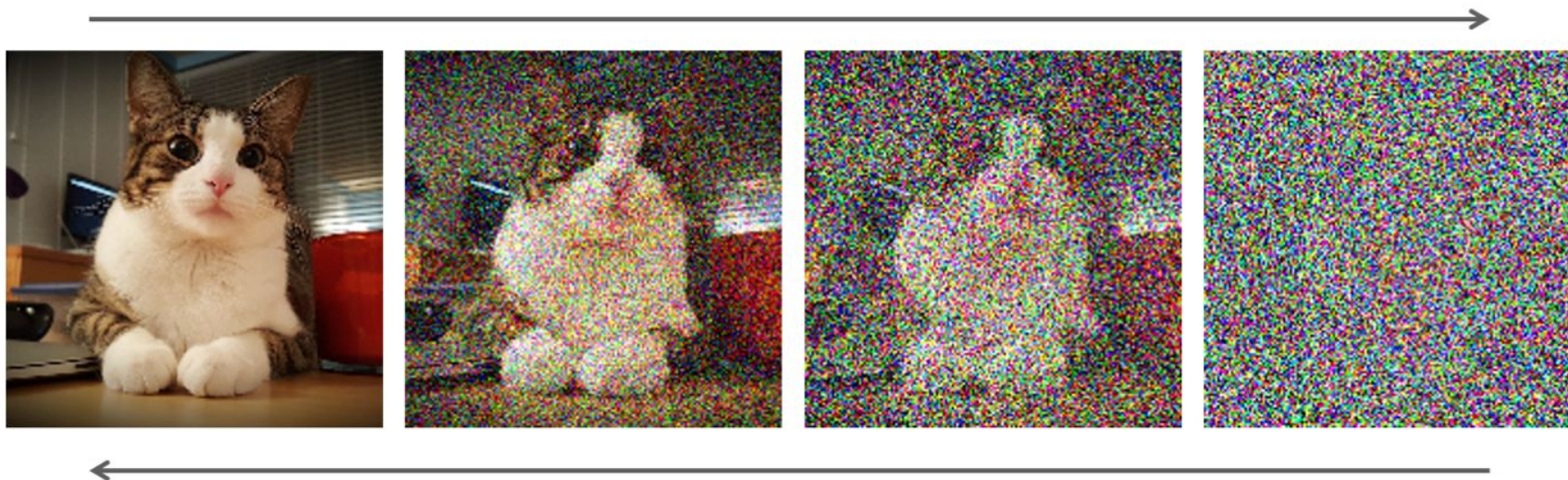


Figure 1: Generated samples on CelebA-HQ 256×256 (left) and unconditional CIFAR10 (right)

[\[https://arxiv.org/pdf/2006.11239.pdf\]](https://arxiv.org/pdf/2006.11239.pdf)

Идея DDPM

- Forward diffusion process — зашумление
- Reverse diffusion process — удаление шума
- Обучим модель удалять шум => неявно выучим распределение на исходных данных



[\[https://developer.nvidia.com/blog/improving-diffusion-models-as-an-alternative-to-gans-part-2/\]](https://developer.nvidia.com/blog/improving-diffusion-models-as-an-alternative-to-gans-part-2/)

Идея DDPM: генерация

Применим расшумляющую модель к **случайному шуму** и получим сгенерированный сэмпл



[<https://webbigdata.jp/ai/post-14457>]

Формализация идеи

\mathbf{x}_t — изображение после t итераций добавления шума

\mathbf{x}_0 — исходная картинка

T — число итераций ($T = 1000$)

Forward diffusion process: $q(\mathbf{x}_t | \mathbf{x}_{t-1}) := \mathcal{N}(\mathbf{x}_t; \sqrt{1 - \beta_t} \mathbf{x}_{t-1}, \beta_t \mathbf{I})$

$$\mathbf{x}_0 \sim q(\mathbf{x}_0)$$

Variance schedule: $\beta_1, \dots, \beta_T \in [0, 1]$

Reverse diffusion process: $p_\theta(\mathbf{x}_{t-1} | \mathbf{x}_t) := \mathcal{N}(\mathbf{x}_{t-1}; \boldsymbol{\mu}_\theta(\mathbf{x}_t, t), \boldsymbol{\Sigma}_\theta(\mathbf{x}_t, t))$

$$p(\mathbf{x}_T) = \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I})$$

[\[https://arxiv.org/pdf/2006.11239.pdf\]](https://arxiv.org/pdf/2006.11239.pdf)

Формализация идеи

$$\alpha_t = 1 - \beta_t \quad \bar{\alpha}_t = \prod_{i=1}^t \alpha_i$$

$$\begin{aligned} \mathbf{x}_t &= \sqrt{\alpha_t} \mathbf{x}_{t-1} + \sqrt{1 - \alpha_t} \boldsymbol{\epsilon}_{t-1} && \text{;where } \boldsymbol{\epsilon}_{t-1}, \boldsymbol{\epsilon}_{t-2}, \dots \sim \mathcal{N}(\mathbf{0}, \mathbf{I}) \\ &= \sqrt{\alpha_t \alpha_{t-1}} \mathbf{x}_{t-2} + \sqrt{1 - \alpha_t \alpha_{t-1}} \bar{\boldsymbol{\epsilon}}_{t-2} && \text{;where } \bar{\boldsymbol{\epsilon}}_{t-2} \text{ merges two Gaussians (*).} \\ &= \dots \\ &= \sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon} \end{aligned}$$

$$q(\mathbf{x}_t | \mathbf{x}_0) = \mathcal{N}(\mathbf{x}_t; \sqrt{\bar{\alpha}_t} \mathbf{x}_0, (1 - \bar{\alpha}_t) \mathbf{I})$$

Прямой процесс сходится к стандартному нормальному распределению

[\[https://lilianweng.github.io/posts/2021-07-11-diffusion-models/\]](https://lilianweng.github.io/posts/2021-07-11-diffusion-models/)

Формализация идеи

При заданном \mathbf{x}_0 *точный* обратный процесс может быть выражен с помощью теоремы Байеса через нормальное распределение:

$$q(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0) = \mathcal{N}(\mathbf{x}_{t-1}; \tilde{\boldsymbol{\mu}}_t(\mathbf{x}_t, \mathbf{x}_0), \tilde{\boldsymbol{\beta}}_t \mathbf{I}),$$

$$\text{where } \tilde{\boldsymbol{\mu}}_t(\mathbf{x}_t, \mathbf{x}_0) := \frac{\sqrt{\bar{\alpha}_{t-1}}\beta_t}{1 - \bar{\alpha}_t}\mathbf{x}_0 + \frac{\sqrt{\alpha_t}(1 - \bar{\alpha}_{t-1})}{1 - \bar{\alpha}_t}\mathbf{x}_t \quad \text{and} \quad \tilde{\boldsymbol{\beta}}_t := \frac{1 - \bar{\alpha}_{t-1}}{1 - \bar{\alpha}_t}\beta_t$$

$q(\mathbf{x}_{t-1}|\mathbf{x}_t)$ расписать аналогично не выйдет, т.к. оно зависит от распределения на \mathbf{x}_0 , которого мы не знаем

[\[https://lilianweng.github.io/posts/2021-07-11-diffusion-models/\]](https://lilianweng.github.io/posts/2021-07-11-diffusion-models/)

Функционал ошибки

Обучаемся методом максимального правдоподобия. Само по себе правдоподобие на практике не вычислимо => перейдем к вариационной нижней оценке

$$\begin{aligned} -\log p_{\theta}(\mathbf{x}_0) &\leq -\log p_{\theta}(\mathbf{x}_0) + D_{\text{KL}}(q(\mathbf{x}_{1:T}|\mathbf{x}_0) \| p_{\theta}(\mathbf{x}_{1:T}|\mathbf{x}_0)) \\ &= -\log p_{\theta}(\mathbf{x}_0) + \mathbb{E}_{\mathbf{x}_{1:T} \sim q(\mathbf{x}_{1:T}|\mathbf{x}_0)} \left[\log \frac{q(\mathbf{x}_{1:T}|\mathbf{x}_0)}{p_{\theta}(\mathbf{x}_{0:T})/p_{\theta}(\mathbf{x}_0)} \right] \\ &= -\log p_{\theta}(\mathbf{x}_0) + \mathbb{E}_q \left[\log \frac{q(\mathbf{x}_{1:T}|\mathbf{x}_0)}{p_{\theta}(\mathbf{x}_{0:T})} + \log p_{\theta}(\mathbf{x}_0) \right] \\ &= \mathbb{E}_q \left[\log \frac{q(\mathbf{x}_{1:T}|\mathbf{x}_0)}{p_{\theta}(\mathbf{x}_{0:T})} \right] \end{aligned}$$

[\[https://lilianweng.github.io/posts/2021-07-11-diffusion-models/\]](https://lilianweng.github.io/posts/2021-07-11-diffusion-models/)

Функционал ошибки

Полученную оценку можно привести к следующему виду:

$$\mathbb{E}_q \left[\underbrace{D_{\text{KL}}(q(\mathbf{x}_T | \mathbf{x}_0) \parallel p(\mathbf{x}_T))}_{L_T} + \sum_{t>1} \underbrace{D_{\text{KL}}(q(\mathbf{x}_{t-1} | \mathbf{x}_t, \mathbf{x}_0) \parallel p_\theta(\mathbf{x}_{t-1} | \mathbf{x}_t))}_{L_{t-1}} \underbrace{- \log p_\theta(\mathbf{x}_0 | \mathbf{x}_1)}_{L_0} \right]$$

$$L_{t-1} = \mathbb{E}_q \left[\frac{1}{2\sigma_t^2} \|\tilde{\boldsymbol{\mu}}_t(\mathbf{x}_t, \mathbf{x}_0) - \boldsymbol{\mu}_\theta(\mathbf{x}_t, t)\|^2 \right] + C$$

[<https://arxiv.org/pdf/2006.11239.pdf>]

Функционал ошибки

$$\tilde{\boldsymbol{\mu}}_t = \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}} \boldsymbol{\epsilon}_t \right)$$

$$\begin{aligned} L_t &= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}} \left[\frac{1}{2 \|\boldsymbol{\Sigma}_{\theta}(\mathbf{x}_t, t)\|_2^2} \|\tilde{\boldsymbol{\mu}}_t(\mathbf{x}_t, \mathbf{x}_0) - \boldsymbol{\mu}_{\theta}(\mathbf{x}_t, t)\|^2 \right] \\ &= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}} \left[\frac{1}{2 \|\boldsymbol{\Sigma}_{\theta}\|_2^2} \left\| \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}} \boldsymbol{\epsilon}_t \right) - \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}} \boldsymbol{\epsilon}_{\theta}(\mathbf{x}_t, t) \right) \right\|^2 \right] \\ &= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}} \left[\frac{(1-\alpha_t)^2}{2\alpha_t(1-\bar{\alpha}_t) \|\boldsymbol{\Sigma}_{\theta}\|_2^2} \|\boldsymbol{\epsilon}_t - \boldsymbol{\epsilon}_{\theta}(\mathbf{x}_t, t)\|^2 \right] \\ &= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}} \left[\frac{(1-\alpha_t)^2}{2\alpha_t(1-\bar{\alpha}_t) \|\boldsymbol{\Sigma}_{\theta}\|_2^2} \|\boldsymbol{\epsilon}_t - \boldsymbol{\epsilon}_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1-\bar{\alpha}_t} \boldsymbol{\epsilon}_t, t)\|^2 \right] \end{aligned}$$

[\[https://lilianweng.github.io/posts/2021-07-11-diffusion-models/\]](https://lilianweng.github.io/posts/2021-07-11-diffusion-models/)

Обучение и применение

Упрощенный функционал ошибки:

$$L_t^{\text{simple}} = \mathbb{E}_{t \sim [1, T], \mathbf{x}_0, \epsilon_t} \left[\|\epsilon_t - \epsilon_\theta(\mathbf{x}_t, t)\|^2 \right]$$

Algorithm 1 Training

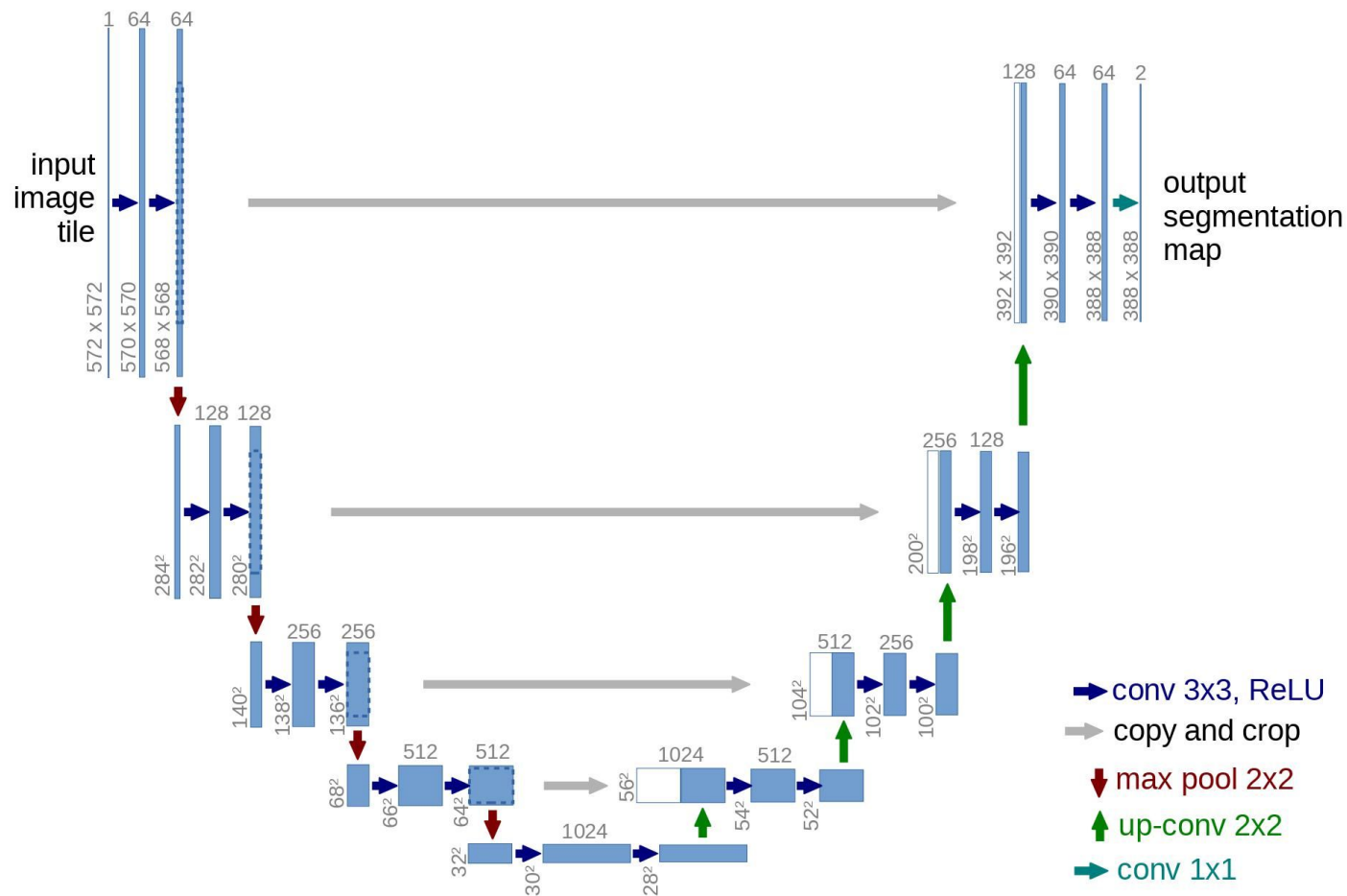
```
1: repeat  
2:    $\mathbf{x}_0 \sim q(\mathbf{x}_0)$   
3:    $t \sim \text{Uniform}(\{1, \dots, T\})$   
4:    $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$   
5:   Take gradient descent step on  
        $\nabla_\theta \|\epsilon - \epsilon_\theta(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t)\|^2$   
6: until converged
```

Algorithm 2 Sampling

```
1:  $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$   
2: for  $t = T, \dots, 1$  do  
3:    $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$  if  $t > 1$ , else  $\mathbf{z} = \mathbf{0}$   
4:    $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{x}_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \epsilon_\theta(\mathbf{x}_t, t) \right) + \sigma_t \mathbf{z}$   
5: end for  
6: return  $\mathbf{x}_0$ 
```

[\[https://lilianweng.github.io/posts/2021-07-11-diffusion-models/\]](https://lilianweng.github.io/posts/2021-07-11-diffusion-models/)

Архитектура сети: U-Net



[<https://lmb.informatik.uni-freiburg.de/people/ronneber/u-net/>]

Интерполяция картинок

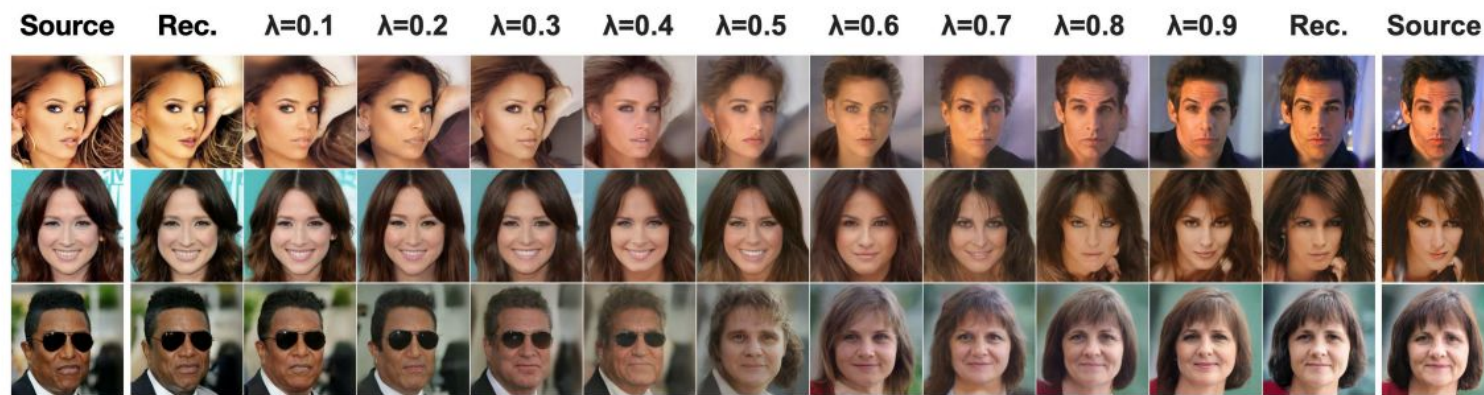
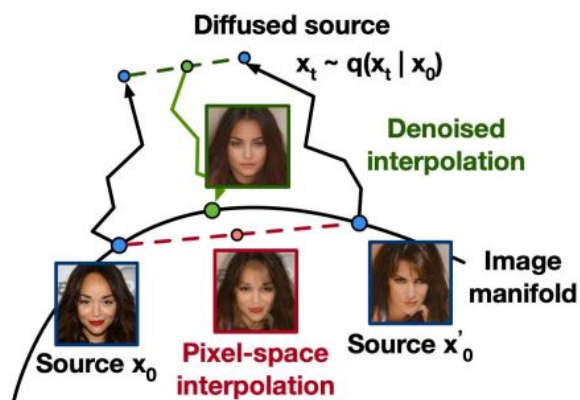


Figure 8: Interpolations of CelebA-HQ 256x256 images with 500 timesteps of diffusion.

[\[https://arxiv.org/pdf/2006.11239.pdf\]](https://arxiv.org/pdf/2006.11239.pdf)

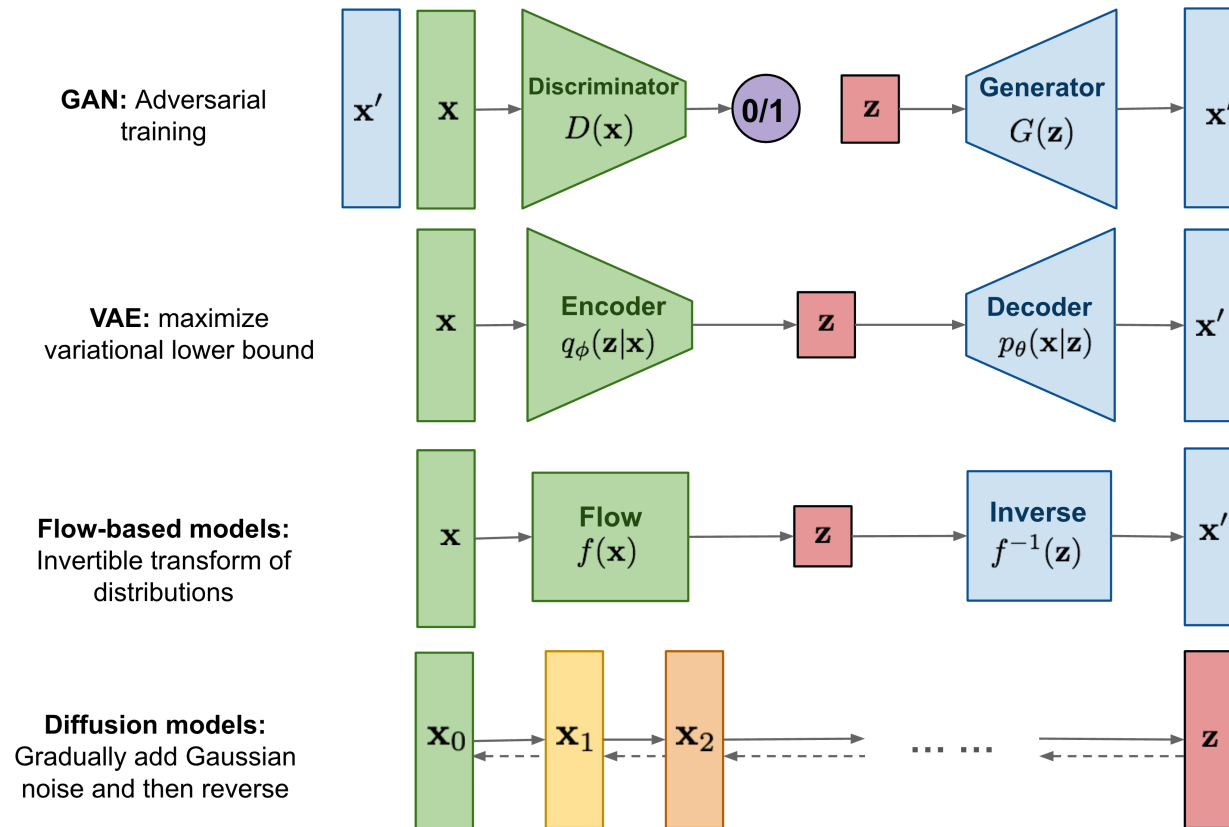
Список источников

- <https://arxiv.org/abs/2006.11239>
- <https://lilianweng.github.io/posts/2021-07-11-diffusion-models/>
- <https://www.youtube.com/watch?v=HoKDTa5jHvg>
- <https://www.youtube.com/watch?v=2Y2Qbsgnfiw>
- <https://www.youtube.com/watch?v=XTs7M6TSK9I>
- <https://www.youtube.com/watch?v=y7J6sSO1k50>

Denoising Diffusion Probabilistic Models

Prepared by the student of group 192:
Pozdeev Dmitrii

Overview



[<https://lilianweng.github.io/posts/2021-07-11-diffusion-models/>]

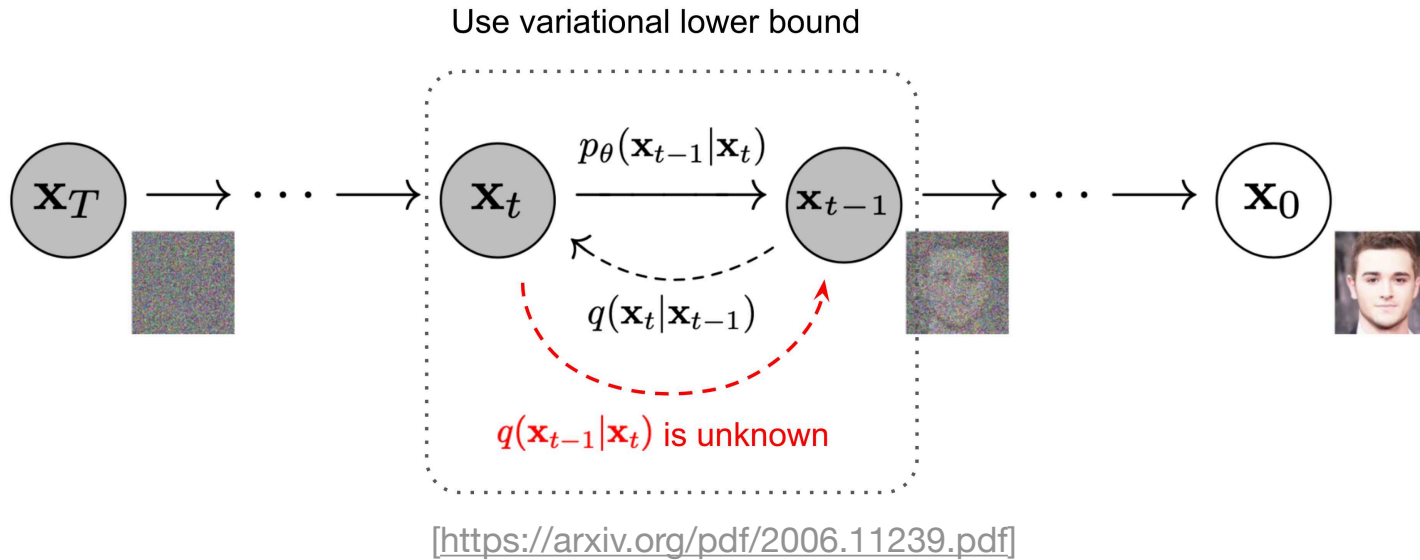
Timeline

- 2015 Start point
- 2015-2020 Score matching approach

Timeline

- 2015 Start point
- 2015-2020 Score matching approach
- **2020** DDPM
- 2021 Improved DDPM
- 2021 Diffusion Models Beat GANs

DDPM Loss



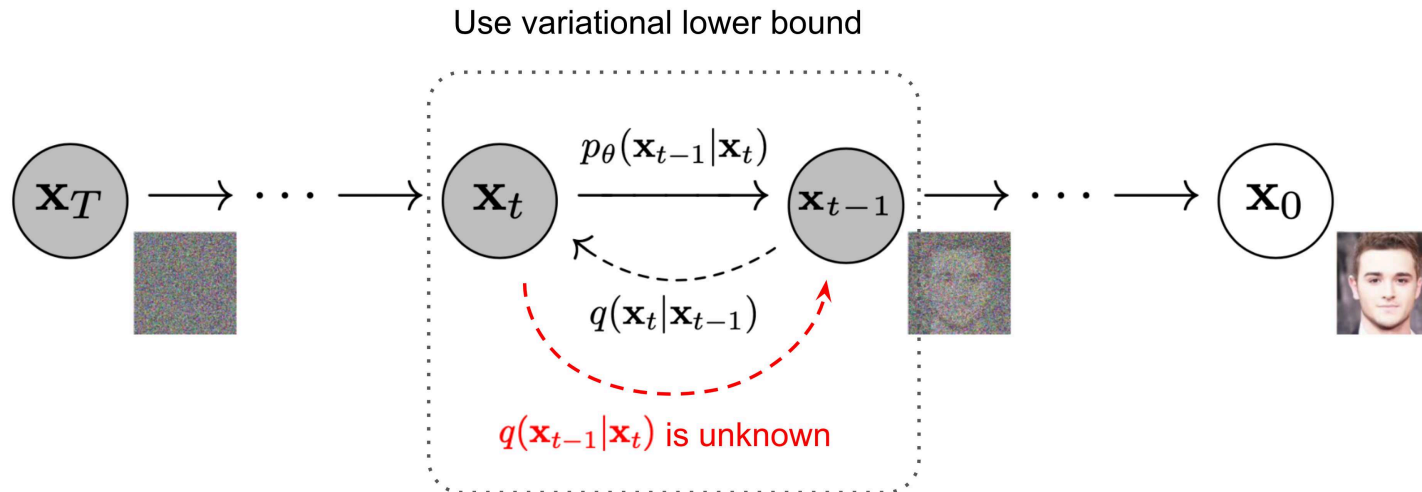
$$L_{\text{vlb}} := L_0 + L_1 + \dots + L_{T-1} + L_T$$

$$L_0 := -\log p_\theta(x_0|x_1)$$

$$L_{t-1} := D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t))$$

$$L_T := D_{KL}(q(x_T|x_0) || p(x_T))$$

DDPM Loss



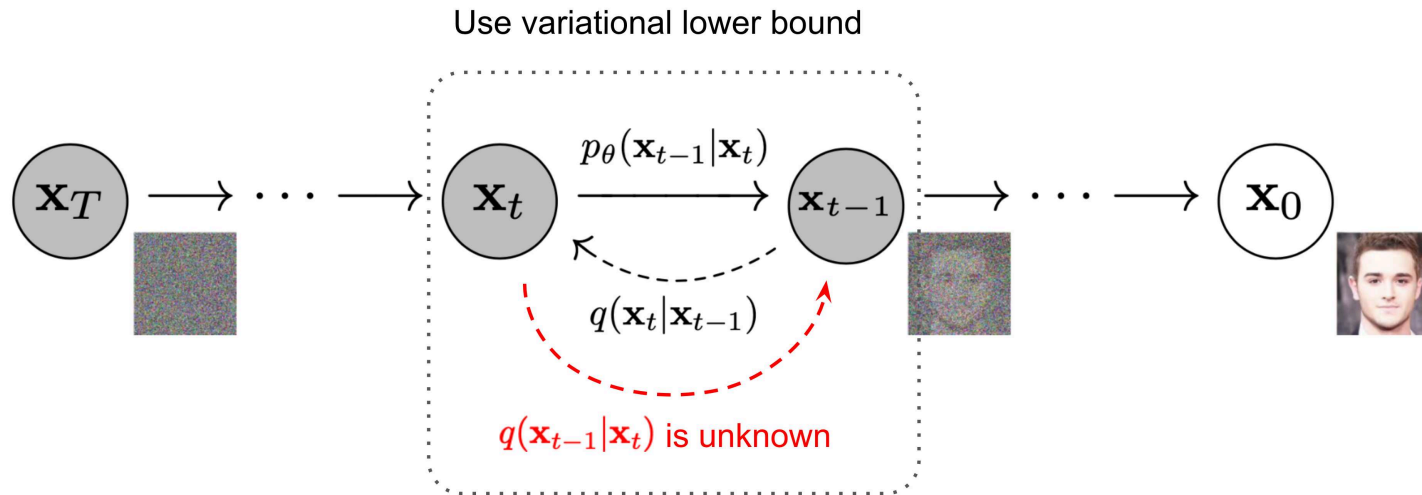
[<https://arxiv.org/pdf/2006.11239.pdf>]

$$\mathbb{E}_{\mathbf{x}_0, \epsilon} \left[\frac{\beta_t^2}{2\sigma_t^2 \alpha_t (1 - \bar{\alpha}_t)} \left\| \epsilon - \epsilon_\theta(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t) \right\|^2 \right]$$

$$\alpha_t := 1 - \beta_t \text{ and } \bar{\alpha}_t := \prod_{s=1}^t \alpha_s$$

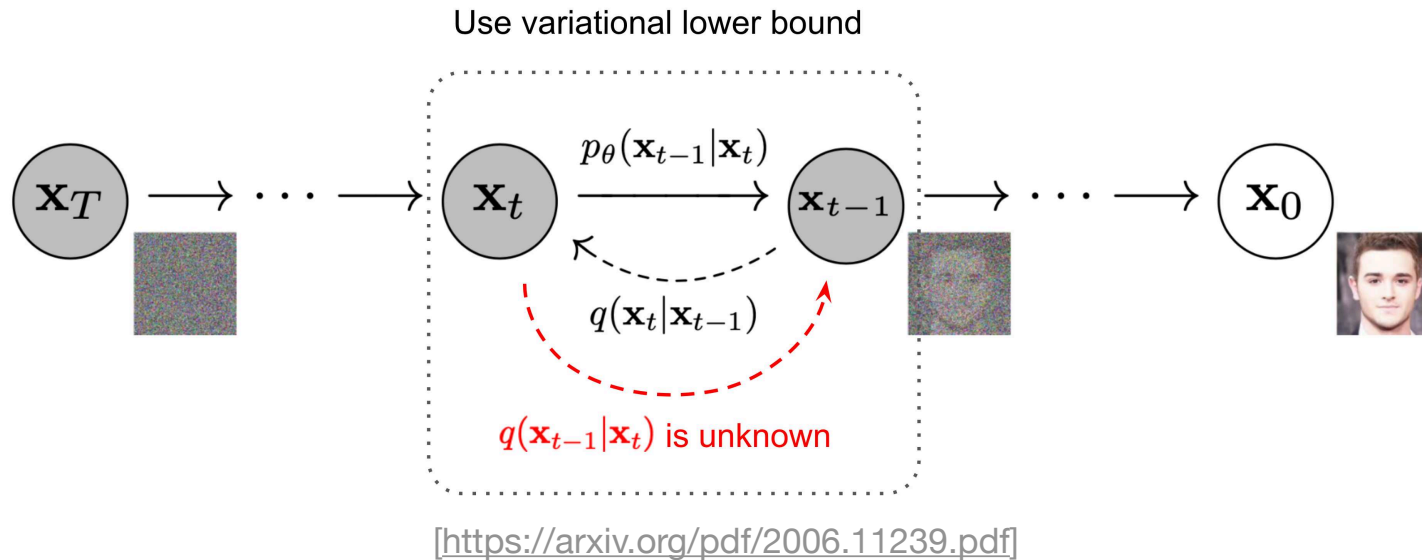
$$L_{\text{simple}} = E_{t, x_0, \epsilon} [||\epsilon - \epsilon_\theta(x_t, t)||^2]$$

Improved DDPM



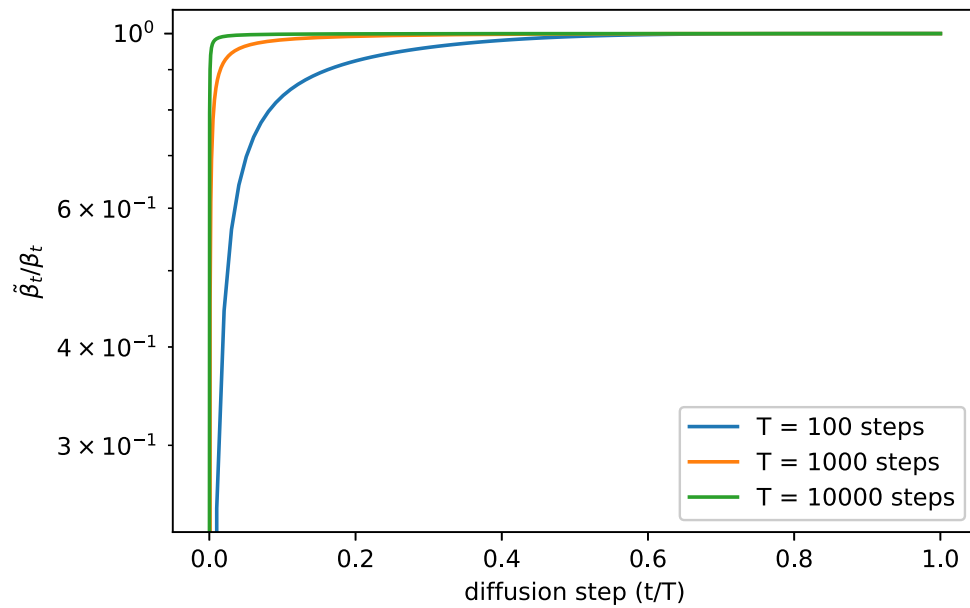
[<https://arxiv.org/pdf/2006.11239.pdf>]

Improved DDPM



- β_1, \dots, β_T decay schedule is linear
- Variances of p_θ are fixed

Learn variances

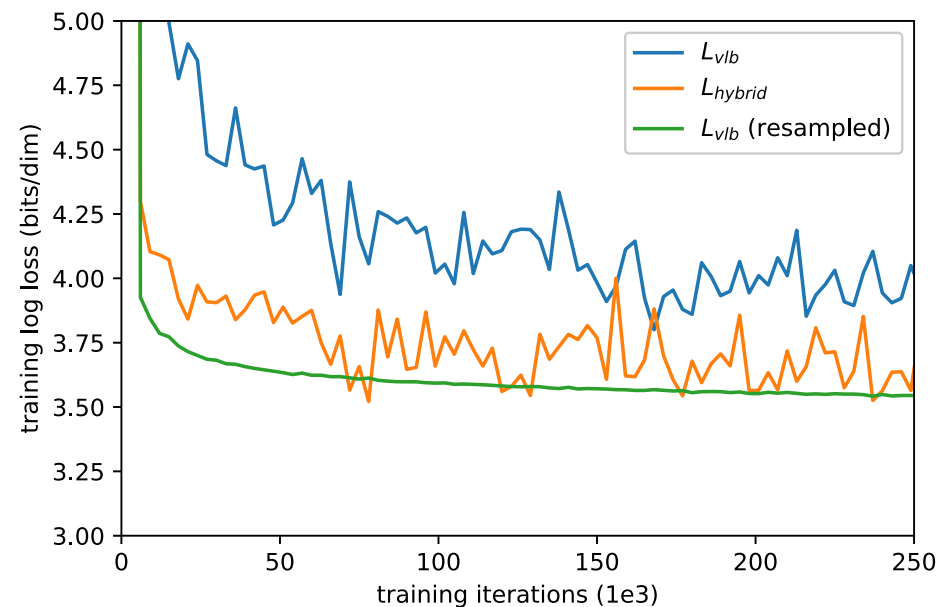
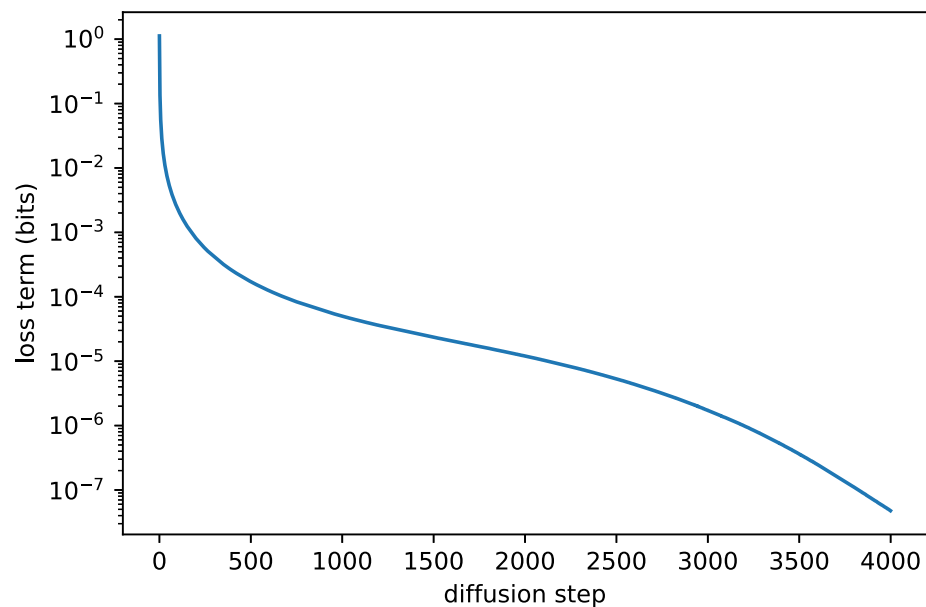


[<https://arxiv.org/pdf/2102.09672.pdf>]

$$\Sigma_{\theta}(x_t, t) = \exp(v \log \beta_t + (1 - v) \log \tilde{\beta}_t)$$

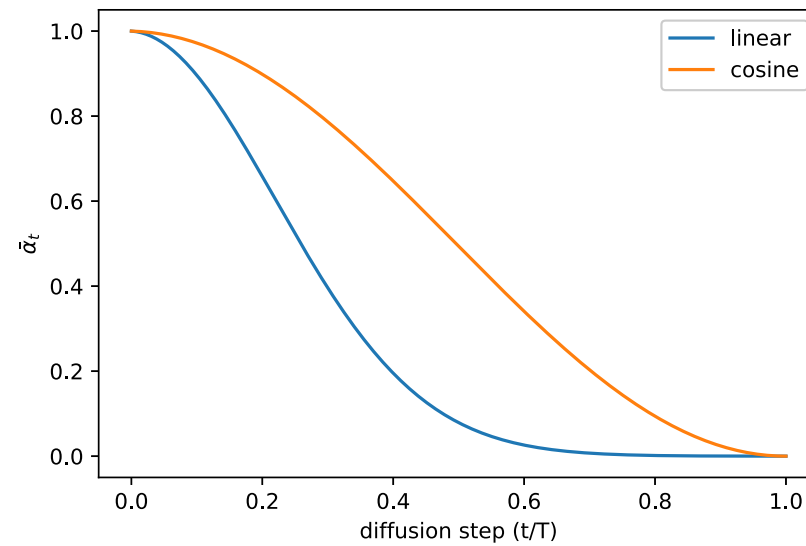
$$L_{\text{hybrid}} = L_{\text{simple}} + \lambda L_{\text{vlb}}$$

Improved DDPM



[<https://arxiv.org/pdf/2102.09672.pdf>]

Improved DDPM



[<https://arxiv.org/pdf/2102.09672.pdf>]

Results

Table 1. Ablating schedule and objective on ImageNet 64×64 .

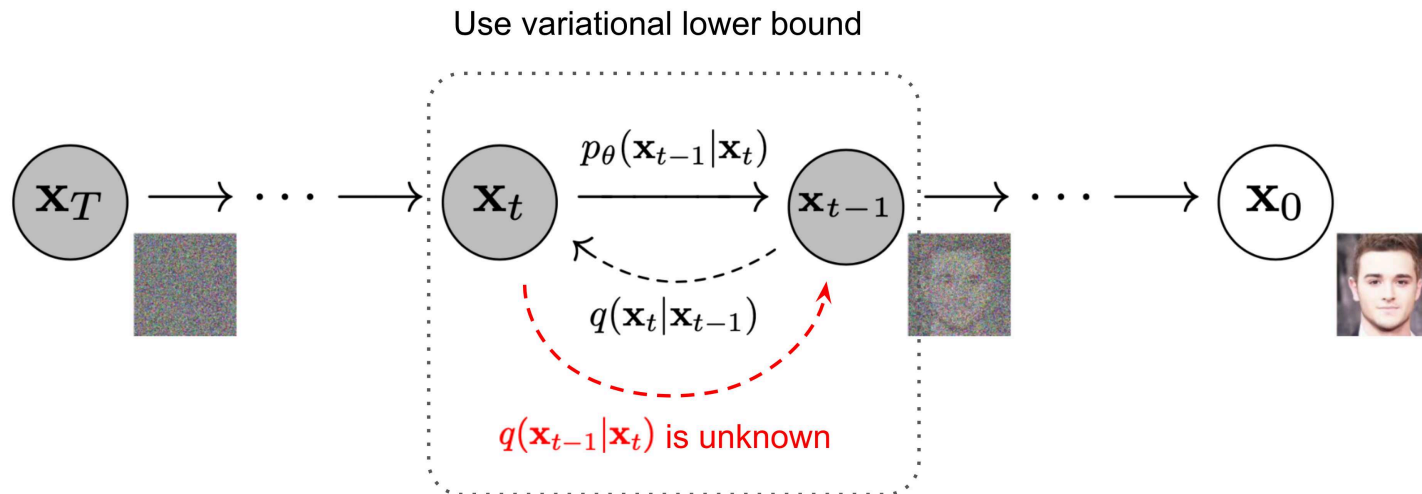
Iters	T	Schedule	Objective	NLL	FID
200K	1K	linear	L_{simple}	3.99	32.5
200K	4K	linear	L_{simple}	3.77	31.3
200K	4K	linear	L_{hybrid}	3.66	32.2
200K	4K	cosine	L_{simple}	3.68	27.0
200K	4K	cosine	L_{hybrid}	3.62	28.0
200K	4K	cosine	L_{vlb}	3.57	56.7
1.5M	4K	cosine	L_{hybrid}	3.57	19.2
1.5M	4K	cosine	L_{vlb}	3.53	40.1

Table 2. Ablating schedule and objective on CIFAR-10.

Iters	T	Schedule	Objective	NLL	FID
500K	1K	linear	L_{simple}	3.73	3.29
500K	4K	linear	L_{simple}	3.37	2.90
500K	4K	linear	L_{hybrid}	3.26	3.07
500K	4K	cosine	L_{simple}	3.26	3.05
500K	4K	cosine	L_{hybrid}	3.17	3.19
500K	4K	cosine	L_{vlb}	2.94	11.47

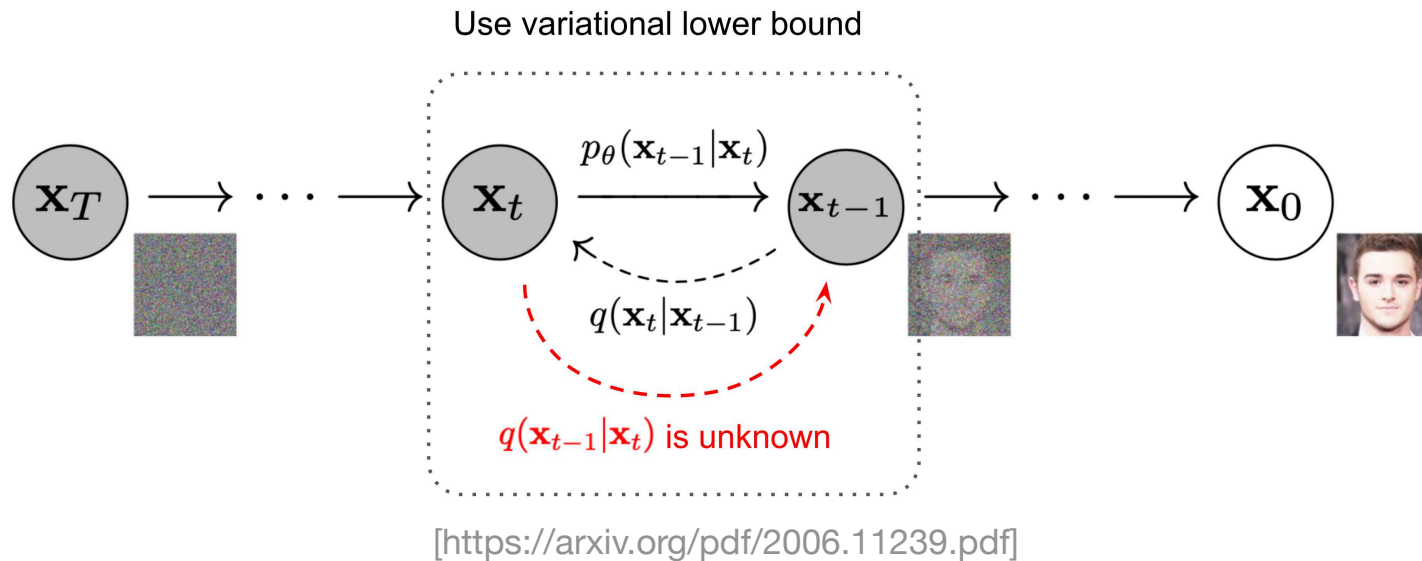
[<https://arxiv.org/pdf/2102.09672.pdf>]

Speed up diffusion



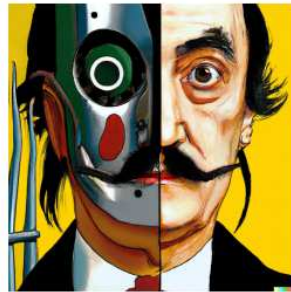
[<https://arxiv.org/pdf/2006.11239.pdf>]

Speed up diffusion



- Skip some steps
- 10x to 50x faster sampling [3]

Now



vibrant portrait painting of Salvador Dali with a robotic half face



a shiba inu wearing a beret and black turtleneck



a close up of a handpalm with leaves growing from it



an espresso machine that makes coffee from human souls, artstation



panda mad scientist mixing sparkling chemicals, artstation



a corgi's head depicted as an explosion of a nebula



a dolphin in an astronaut suit on saturn, artstation



a propaganda poster depicting a cat dressed as french emperor napoleon holding a piece of cheese



a teddy bear on a skateboard in times square

[<https://cdn.openai.com/papers/dall-e-2.pdf>]

Gallery



A small domesticated carnivorous mammal with soft fur, a short snout, and retractable claws



A golden retriever eating ice cream on a beautiful tropical beach at sunset, high resolution



A musk ox grazing on beautiful wildflowers



A blue unicorn flying over a mystical land



Humans building a highway on mars, highly detailed



Sailboat sailing on a sunny day in a mountain lake, highly detailed



A confused grizzly bear in calculus class



A ballerina performs a beautiful and difficult dance on the roof of a very tall skyscraper; the city is lit up and glowing behind her



A knight riding on a horse through the countryside



A panda playing on a swing set

[<https://makeavideo.studio/Make-A-Video.pdf>]

Applications

- Diffusion repo

Conclusions

- Diffusion models are analytically tractable and flexible

Conclusions

- Diffusion models are analytically tractable and flexible
- But sampling can be expensive

Conclusions

- Diffusion models are analytically tractable and flexible
- But sampling can be expensive
- Be prepared for yet another diffusion paper

References

- [1] main article DDPM
- [2] improved DDPM
- [3] fast sampling
- Awesome blogpost