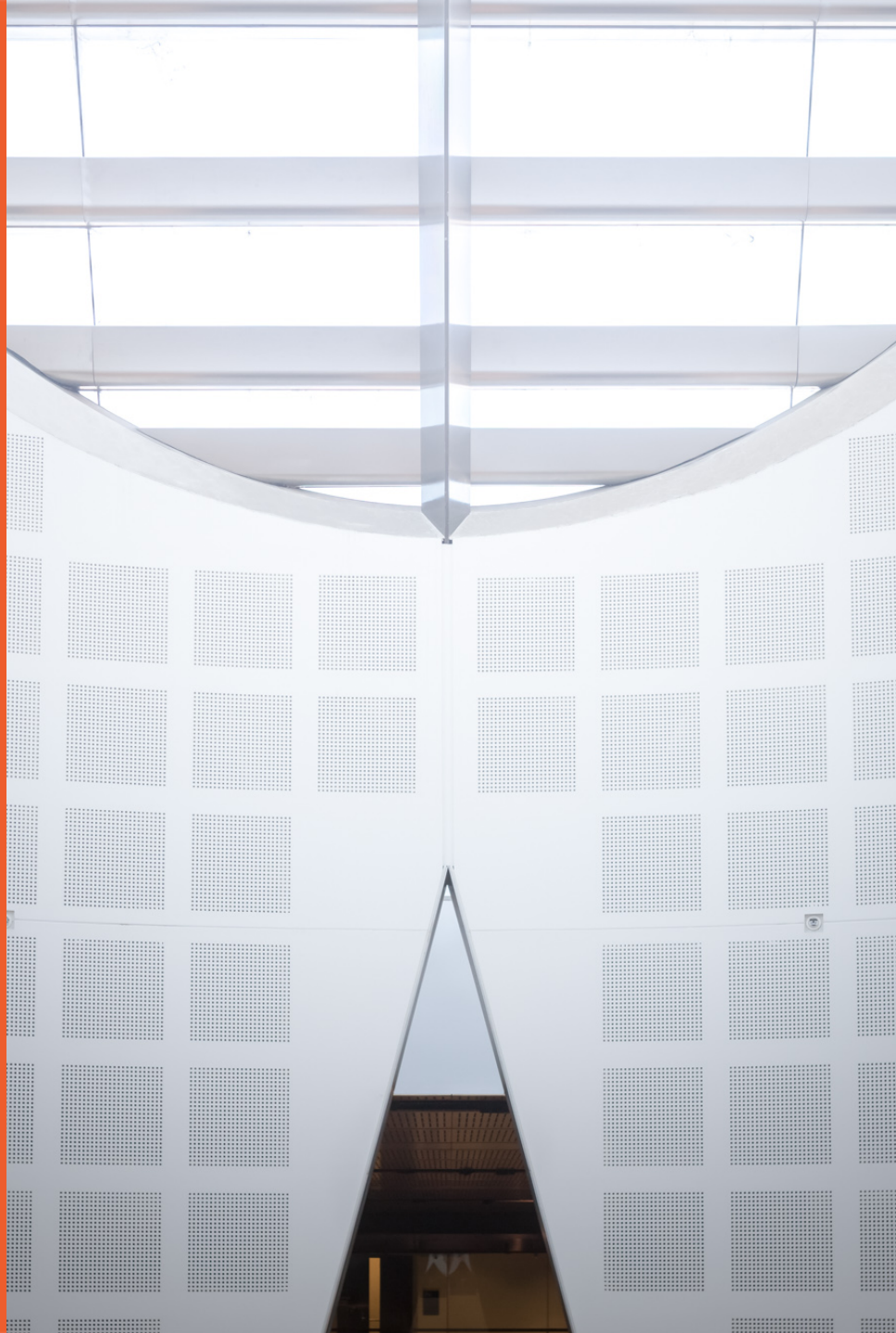
Generative Models

Dr Chang Xu
UBTECH Sydney AI Centre

Acknowledgements:
Xinyuan Chen

THE UNIVERSITY OF SYDNEY

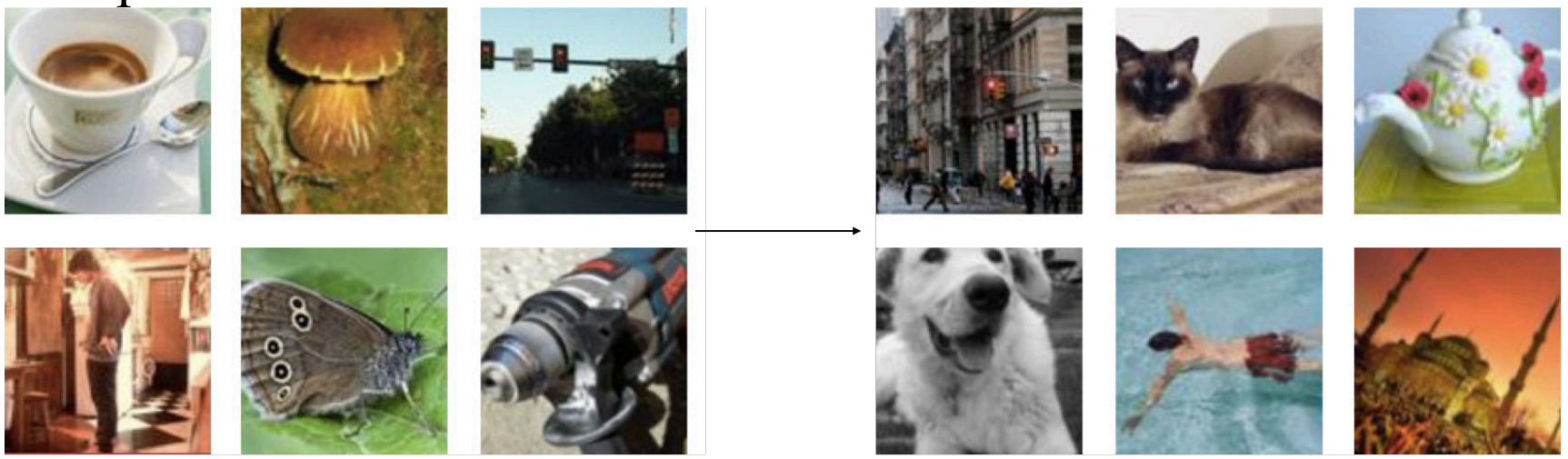


Quick Review

Generative Modeling

- Density Estimation

- Sample Generation



Training Sample

Generated Sample

Image credit to [Ian Goodfellow, NIPS Tutorial on Generative Model 2016]

Why study generative model?

- Realistic generation tasks

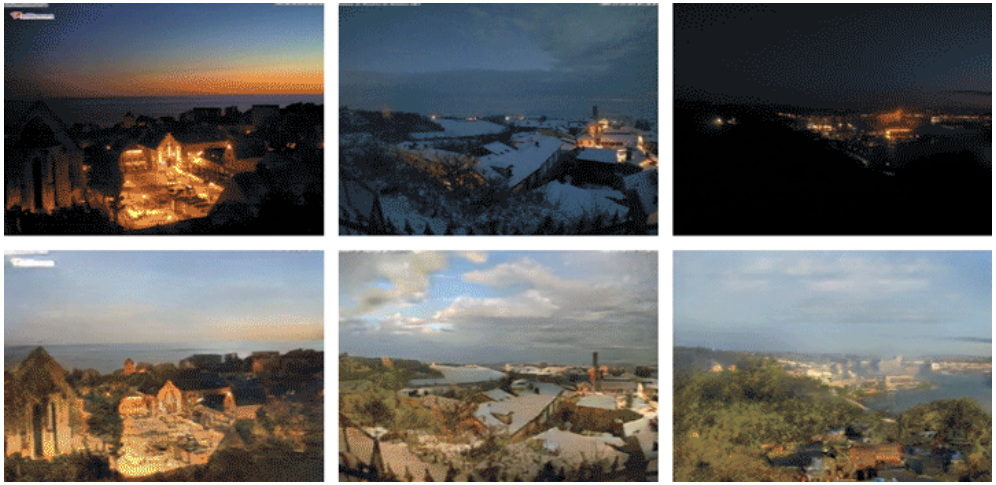


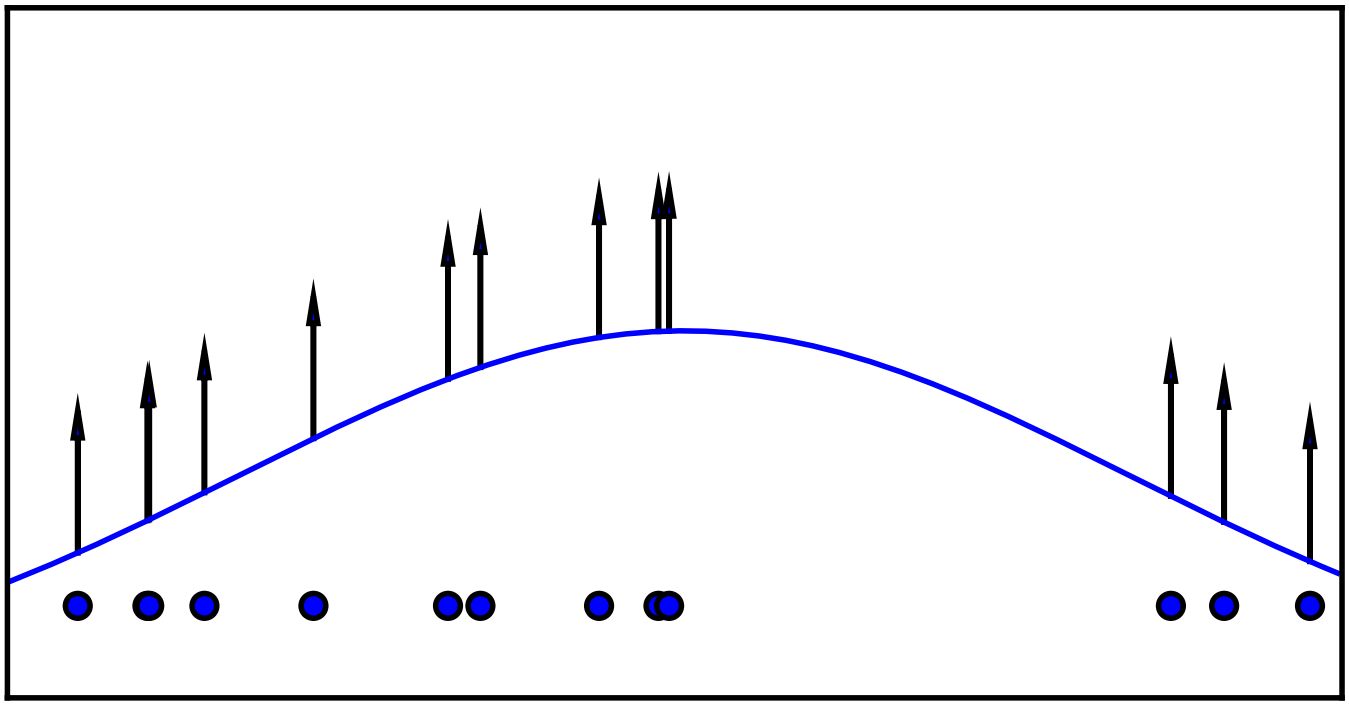
Image credit to [Jun-Yan Zhu et al. 2017]

Image credit to [Phillip Isola et al. 2017]

- Simulate possible futures for planning (e.g. Stock Market Prediction)
- Training generative models can also enable inference of latent representations that can be useful as general features

Introduction

- Maximum Likelihood



$$\boldsymbol{\theta}^* = \arg\max_{\boldsymbol{\theta}} \mathbb{E}_{x \sim p_{\text{data}}} \log p_{\text{model}}(\boldsymbol{x} \mid \boldsymbol{\theta})$$

Image credit to [Ian Goodfellow, NIPS Tutorial on Generative Model 2016]

Generative Adversarial Networks

Generative Adversarial Networks

- A counterfeiter-police game between two components: a generator **G** and a discriminator **D**
- **G**: counterfeiter, trying to fool police with fake currency
- **D**: policy, trying to detect the counterfeit currency
- Competition drives both to improve, until counterfeits are *indistinguishable* from genuine currency

Generative Adversarial Networks

- A two-player game between two components: a generator **G** and a discriminator **D**

- **G:** try to fool the discriminator by generating real-looking images
- **D:** try to distinguish between real and fake images

Generative Adversarial Networks

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- **G:** try to fool the discriminator by generating real-looking images
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$$\min_G \max_D V(D,G) = \mathbb{E}_{\boldsymbol{x}\sim p_{\text{data}}(\boldsymbol{x})}[\log D(\boldsymbol{x})] + \mathbb{E}_{\boldsymbol{z}\sim p_{\boldsymbol{z}}(\boldsymbol{z})}[\log(1 - D(G(\boldsymbol{z})))]$$

D predicting that real data is genuine

D predicting that G's generated data is fake

Discriminator outputs likelihood in (0,1) of real image.

Generative Adversarial Networks

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D predicting that real data is genuine

D predicting that G's generated data is fake

D's goal: maximize objective such that D(x) is close to 1 (real) and D(G(z)) is close to 0 (fake)

G's goal: minimize objective such that D(G(z)) is close to 1 (discriminator is fooled into thinking generated G(z) is real)

Generative Adversarial Networks

- A two-player game between two components: a generator **G** and a discriminator **D**
- **G:** try to fool the discriminator by generating real-looking images
- **D:** try to distinguish between real and fake images

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

D predicting that real data is genuine

D predicting that G's generated data is fake

Q: What can we use to represent D and G?

A: Neural networks!

Generative Adversarial Networks

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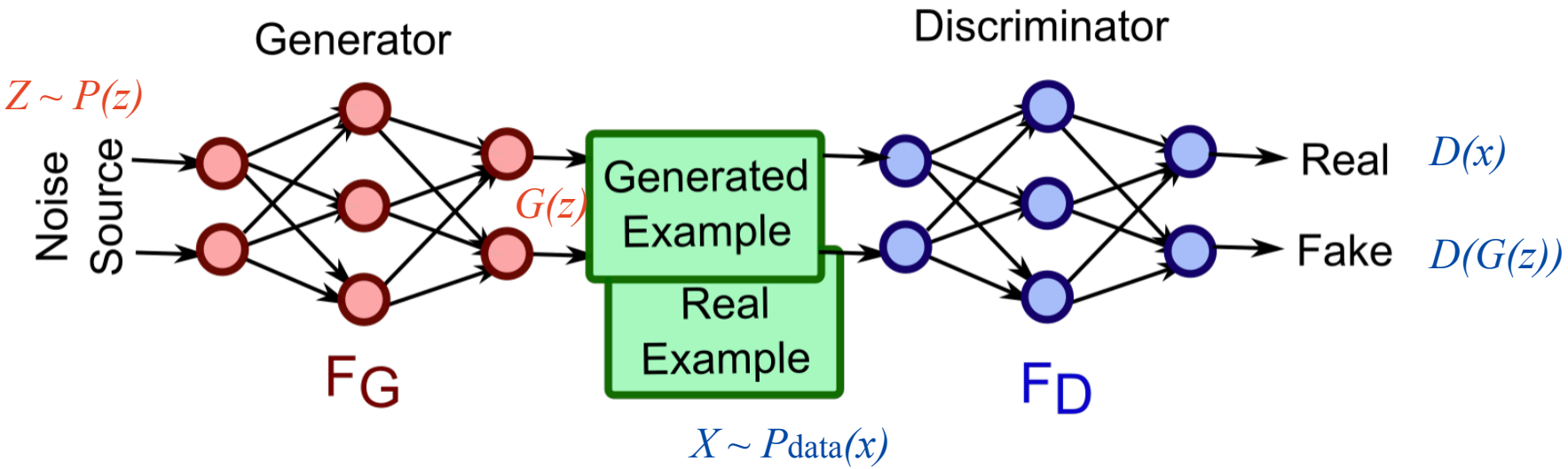


Generative Adversarial Networks

- A two-player game between two components: a generator **G** and a discriminator **D**

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

- Alternate between:
  1. Gradient ascent on **D**

$$\max_{\theta_d} \left[\mathbb{E}_{x\sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z\sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z)))\right]$$

  2. Gradient descent on **G**

$$\min_{\theta_g} \mathbb{E}_{z\sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z)))$$

Algorithm

Algorithm 1 Minibatch stochastic gradient descent training of generative adversarial nets. The number of steps to apply to the discriminator, k, is a hyperparameter. We used $k = 1$, the least expensive option, in our experiments.

for number of training iterations **do**

  for k steps **do**

  - Sample minibatch of m noise samples $\{\boldsymbol{z}^{(1)}, \ldots, \boldsymbol{z}^{(m)}\}$ from noise prior $p_g(\boldsymbol{z})$.
  - Sample minibatch of m examples $\{\boldsymbol{x}^{(1)}, \ldots, \boldsymbol{x}^{(m)}\}$ from data generating distribution $p_{\text{data}}(\boldsymbol{x})$.
  - Update the discriminator by ascending its stochastic gradient:

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

  end for

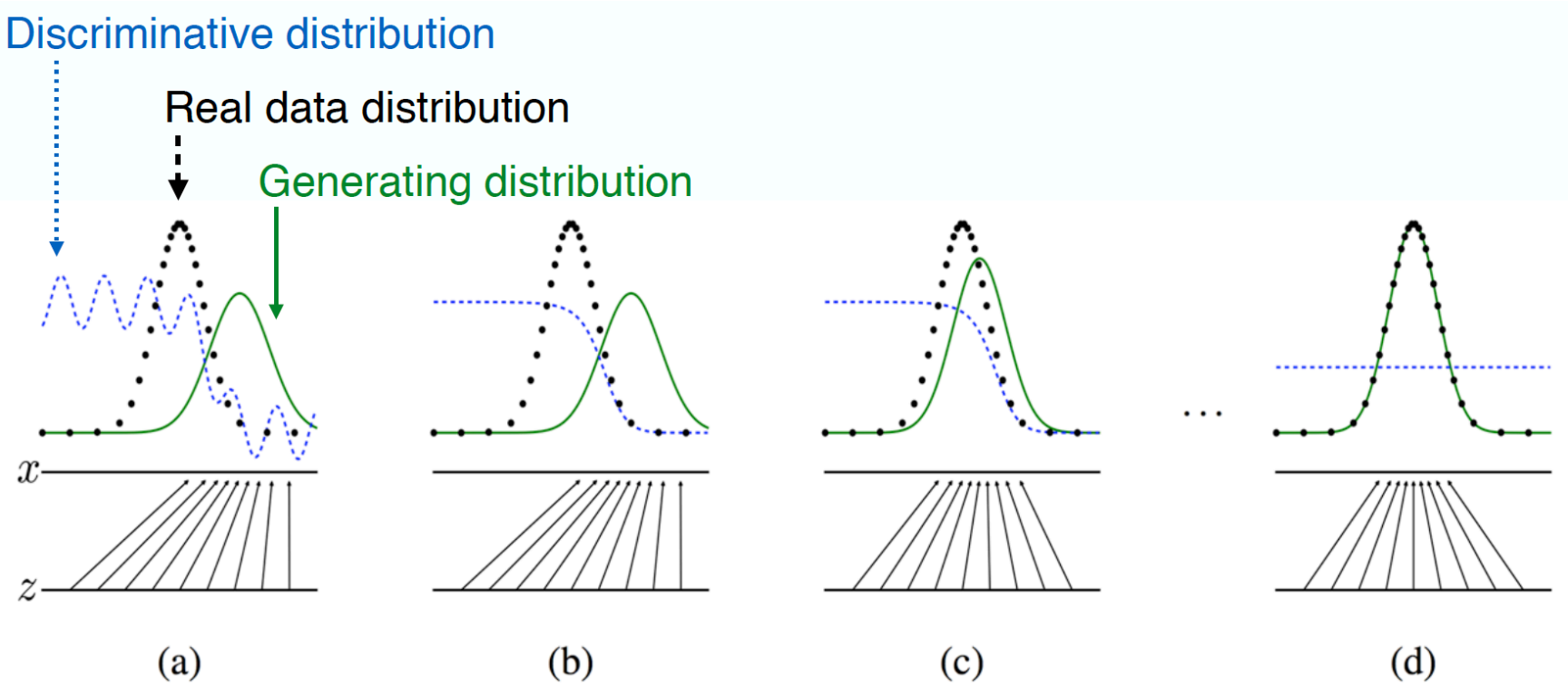
  - Sample minibatch of m noise samples $\{\boldsymbol{z}^{(1)}, \ldots, \boldsymbol{z}^{(m)}\}$ from noise prior $p_g(\boldsymbol{z})$.
  - Update the generator by descending its stochastic gradient:

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

end for

The gradient-based updates can use any standard gradient-based learning rule. We used momentum in our experiments.

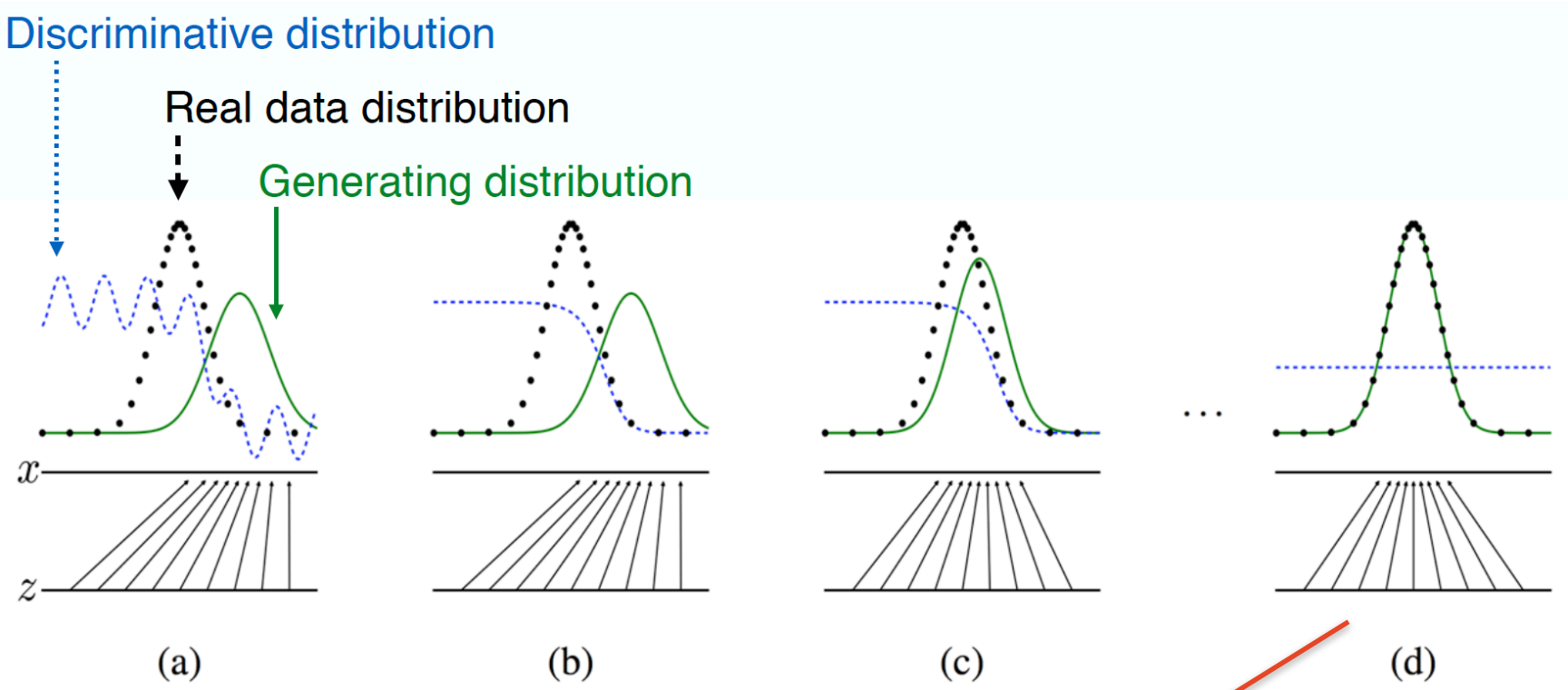
A simple example



Generative adversarial nets are trained by simultaneously updating the discriminative distribution (blue line) so that it discriminates between samples from the data generating distribution (black, dotted line) p_x from those of the generative distribution p_g (green line). The lower horizontal line is the domain from which z is sampled, in this case uniformly. The horizontal line above is part of the domain of x. The upward arrows show how the mapping x = G(z) imposes the non-uniform distribution p_g on transformed samples. G contracts in regions of high density and expands in regions of low density of p_g.

Image credit to [Ian Goodfellow et al., Generative Adversarial Nets, NIPS 2016]

A simple example

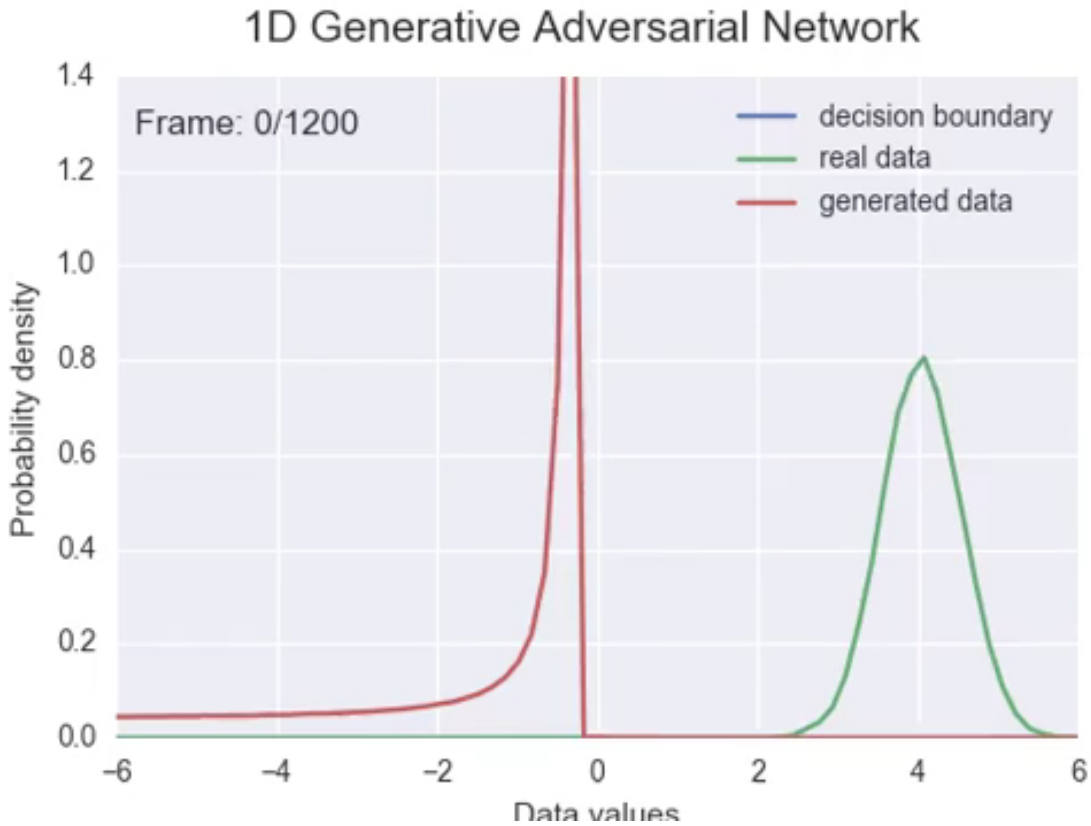


After several steps of training, if G and D have enough capacity, they will reach a point at which both cannot improve because $p_g = p_{data}$. The discriminator is unable to differentiate between the two distributions, i.e. **D(x) = 1/2** .

Image credit to [Ian Goodfellow et al., Generative Adversarial Nets, NIPS 2016]

A simple example

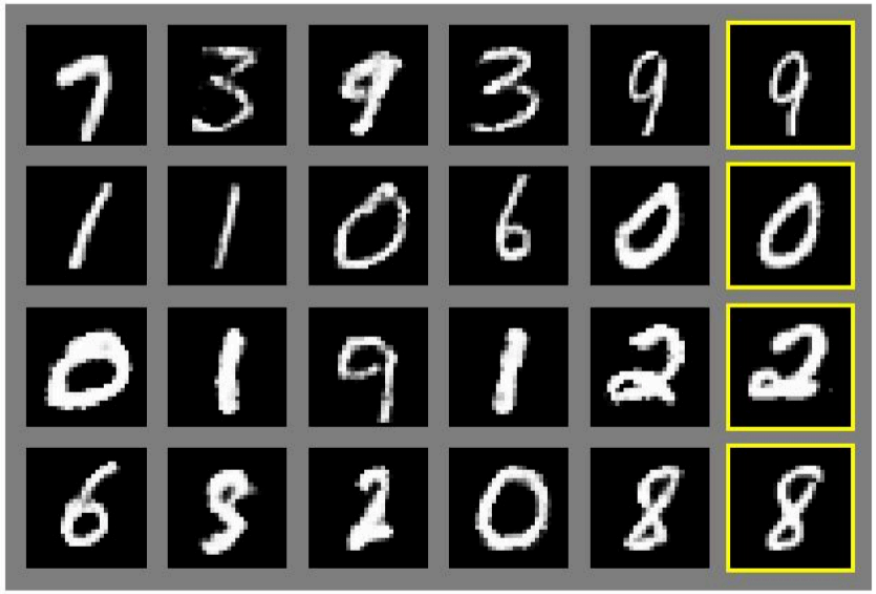
When the data distribution is a 1-D Gaussian distribution

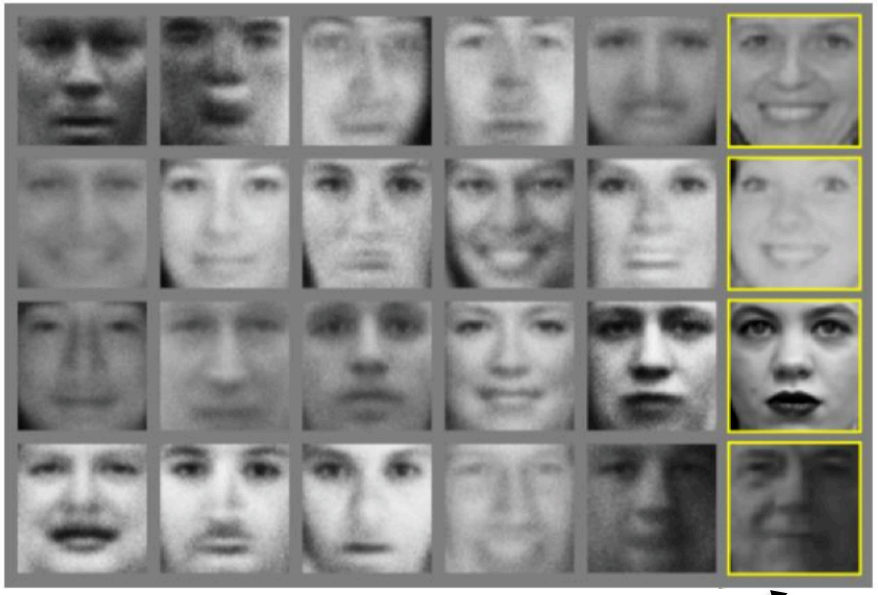


http://blog.aylien.com/introduction-generative-adversarial-networks-code-tensorflow/

Generative Adversarial Networks

- Generated samples





Nearest neighbor from training set

Image credit to [Ian Goodfellow et al., Generative Adversarial Nets, NIPS 2016]

Generative Adversarial Networks

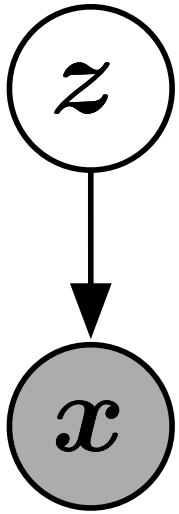
- Generated samples (CIFAR-10)

Nearest neighbor from training set

Image credit to [Ian Goodfellow et al., Generative Adversarial Nets, NIPS 2016]

Generative Adversarial Networks

- $\boldsymbol{x} = G(\boldsymbol{z}; \boldsymbol{\theta}^{(G)})$

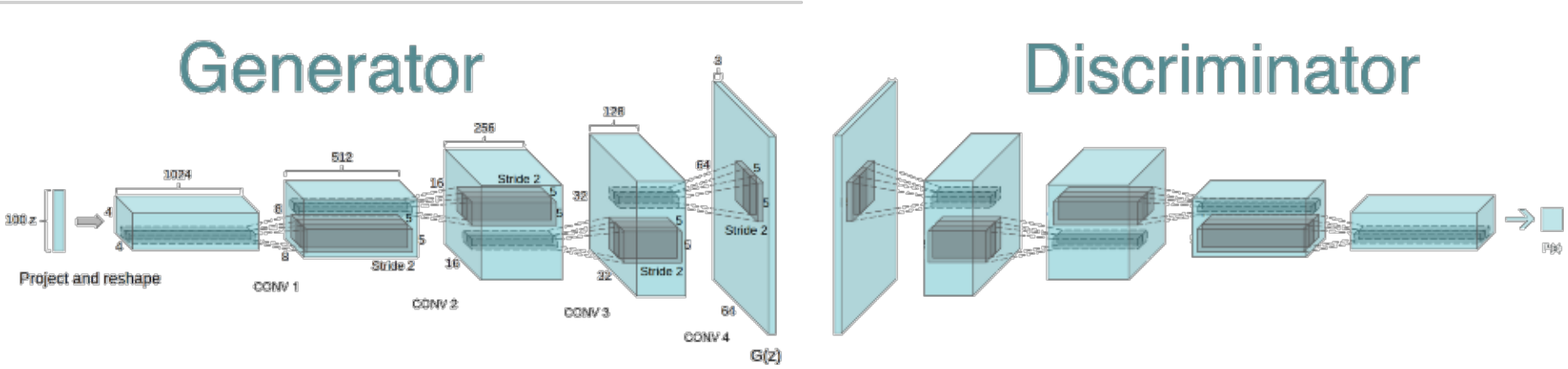


- It is only required that, G is differentiable

- So, having training data from real data distribution p_r what we want is a generative model that can draw samples from generator's distribution p_g, where $p_r \approx p_g$

- Don't need to write a formula for p_g just learn to draw sample directly.

Deep Convolutional GANs (DCGANs)

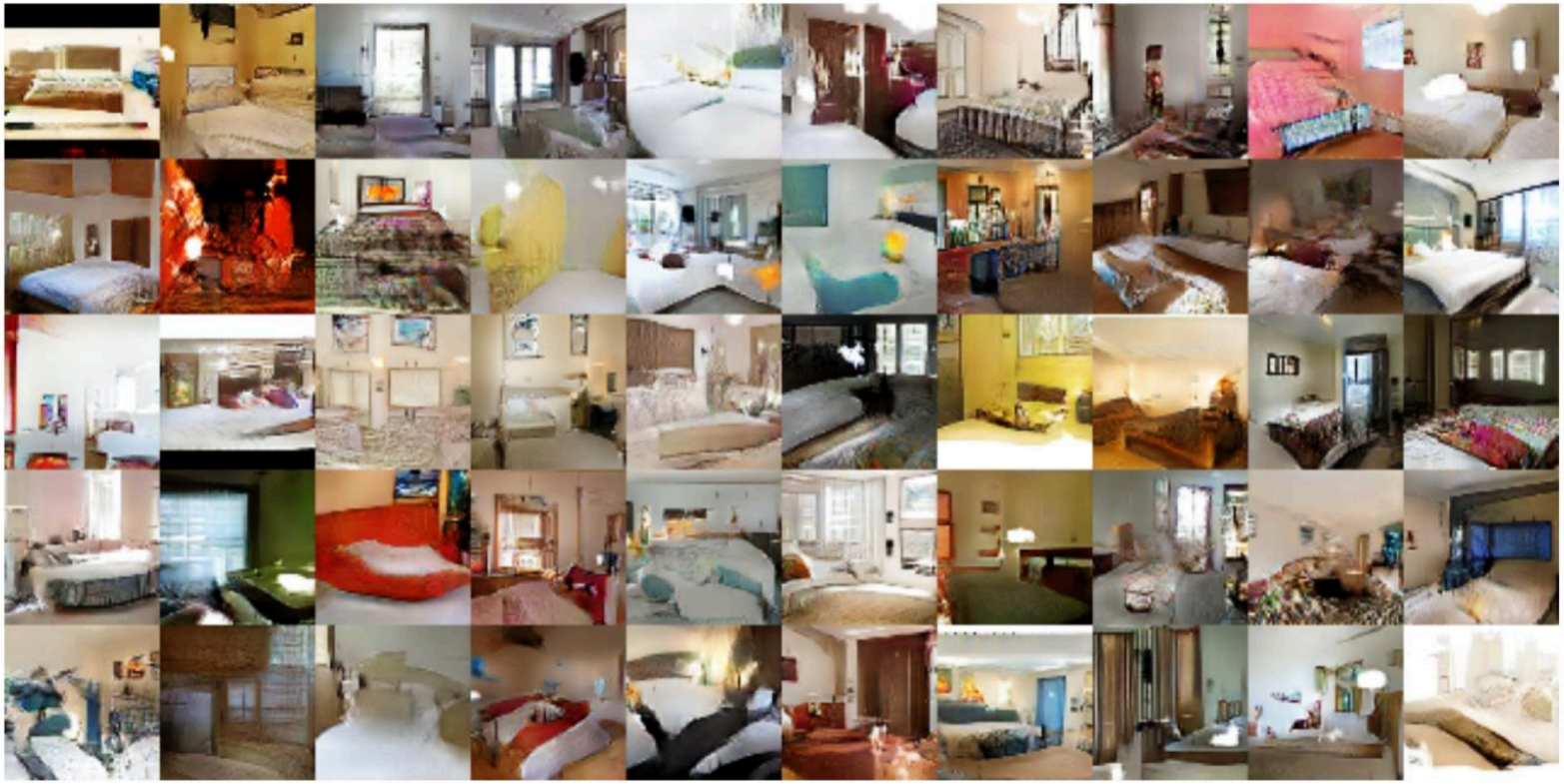


- Replace any pooling layers with strided convolutions (discriminator) and fractional-strided convolutions (generator).
- Use batchnorm in both the generator and the discriminator.
- Remove fully connected hidden layers for deeper architectures.
- Use ReLU activation in generator for all layers except for the output, which uses Tanh.
- Use LeakyReLU activation in the discriminator for all layers.

Radford et al, "Unsupervised Representation Learning with Deep Convolutional Generative Adversarial Networks", ICLR 2016

Deep Convolutional GANs (DCGANs)

Samples from the model look much better!



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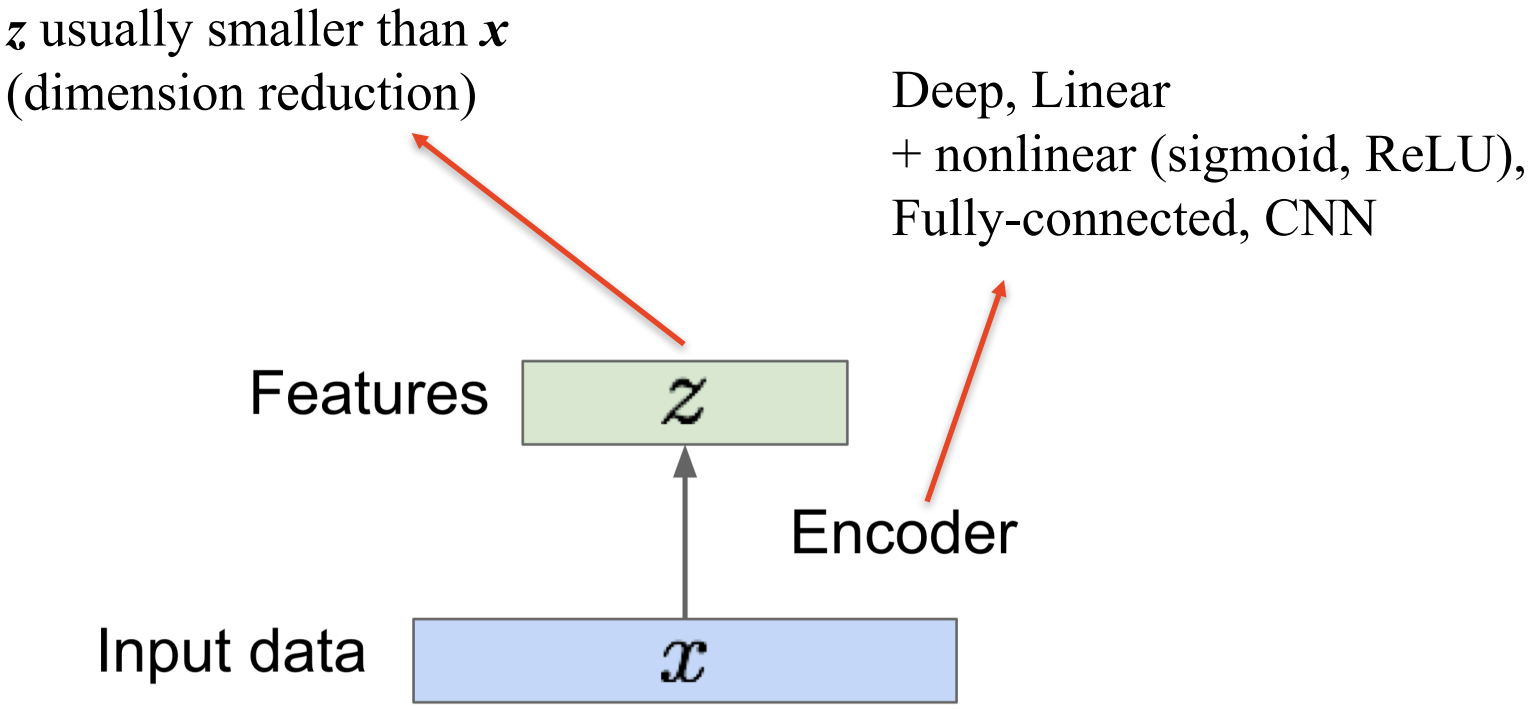
Variational Auto-Encoder

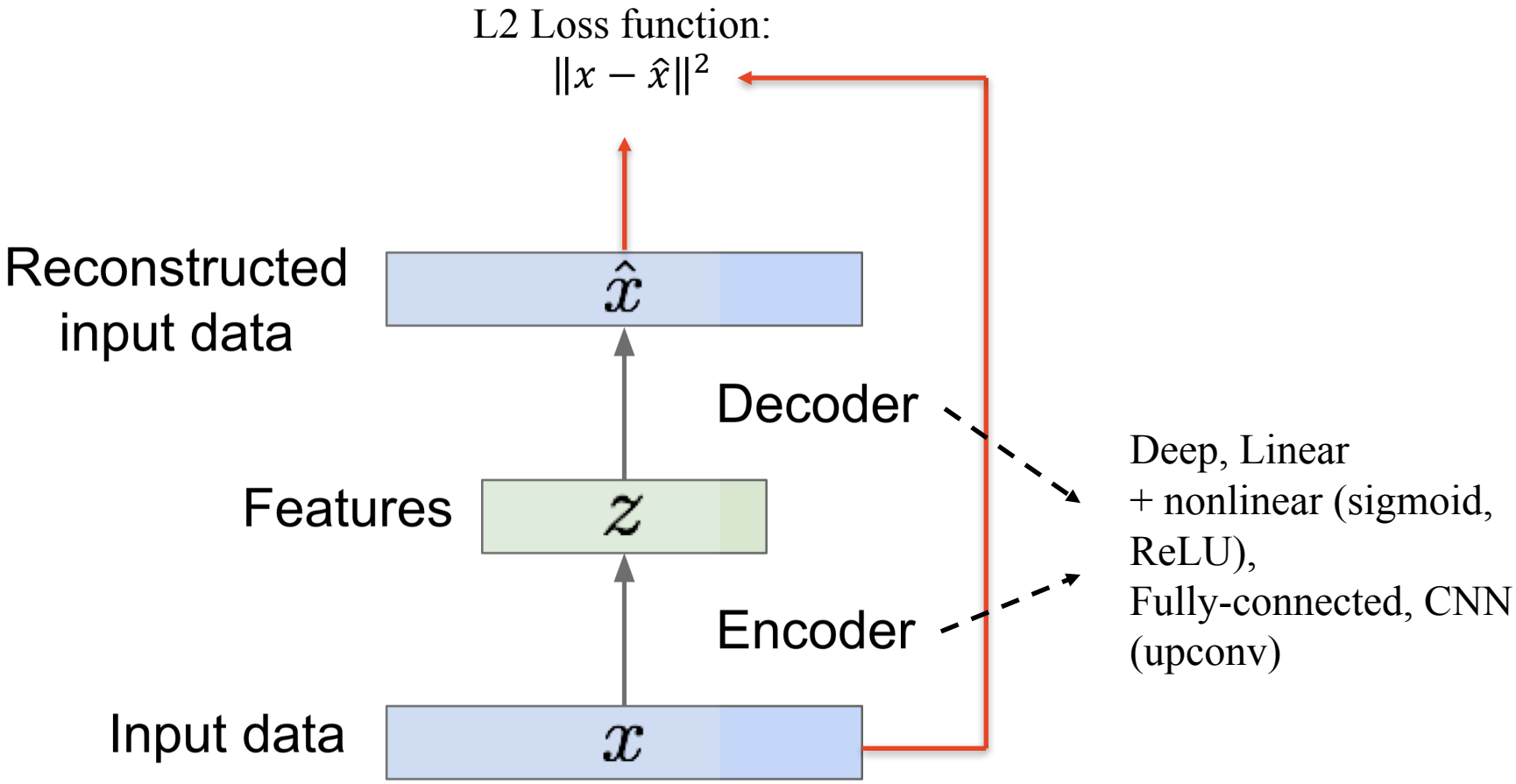
Recap: Autoencoder

- Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

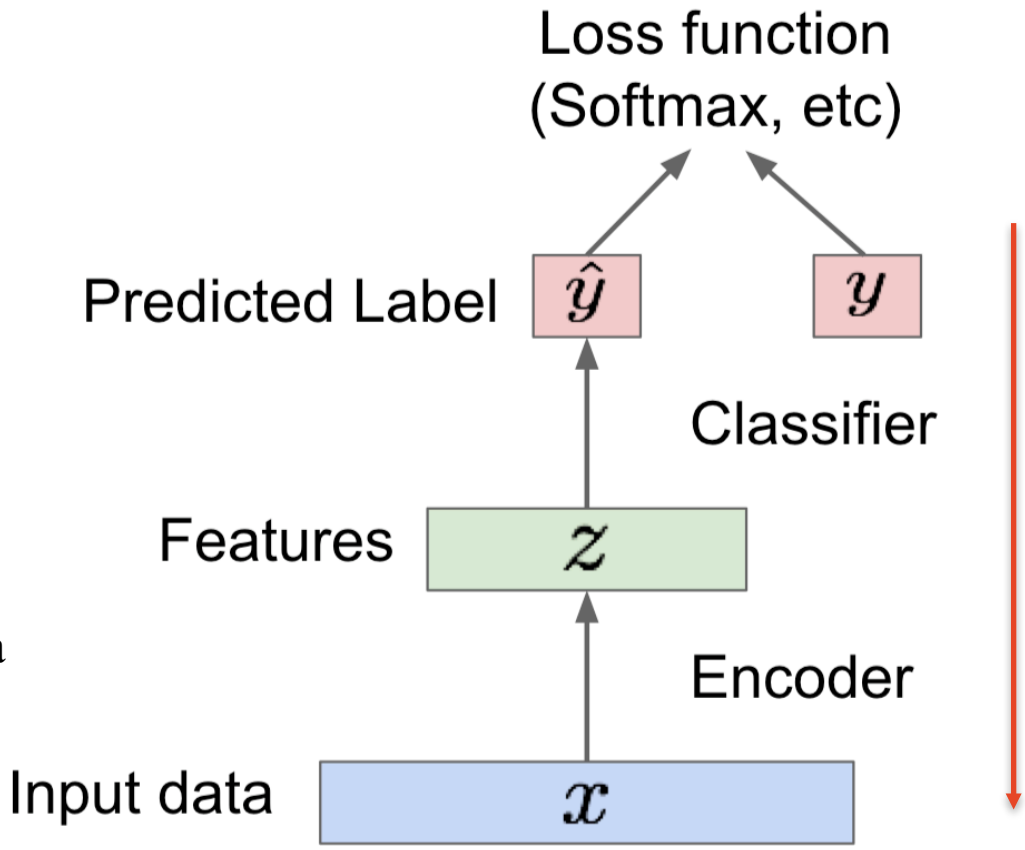


Recap: Autoencoder

- Train such that features can be used to reconstruct original data
  "Autoencoding" – encoding itself



Recap: Autoencoder



Throw away decoder

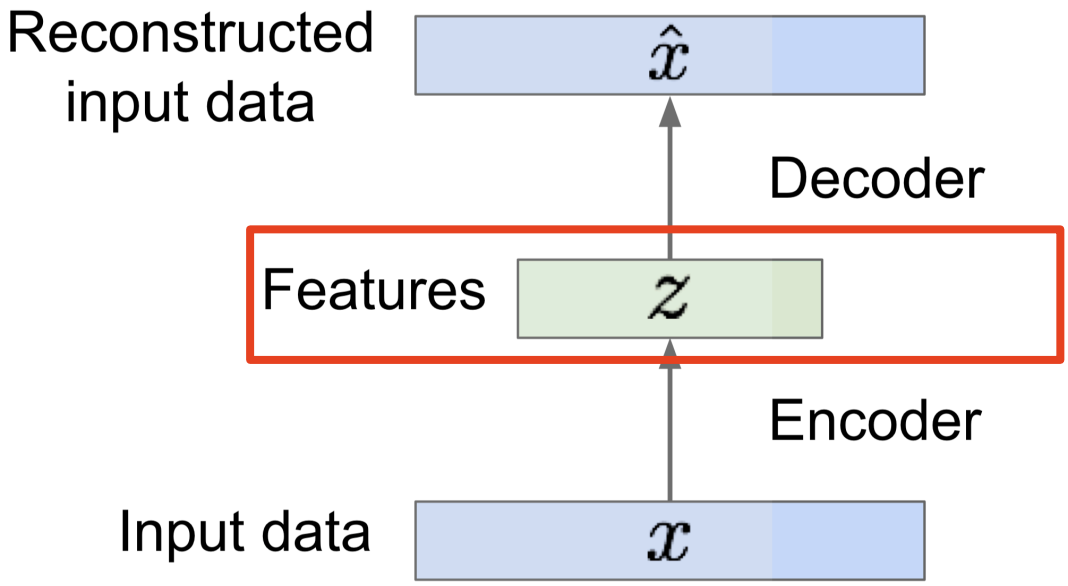
Encoder can be used to initialize a supervised model

Fine-tune encoder jointly with classifier

Recap: Autoencoder

Autoencoders can reconstruct data, and can learn features to initialize a supervised model. Features capture factors of variation in training data.

Can we generate new images from an autoencoder?

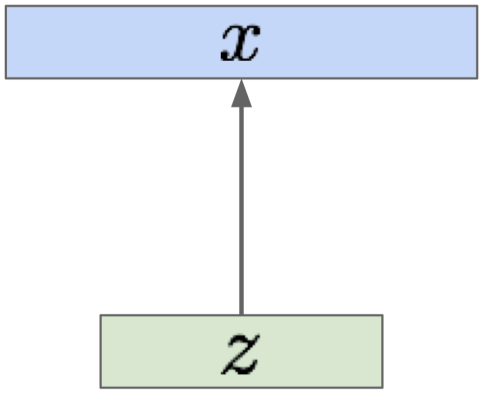


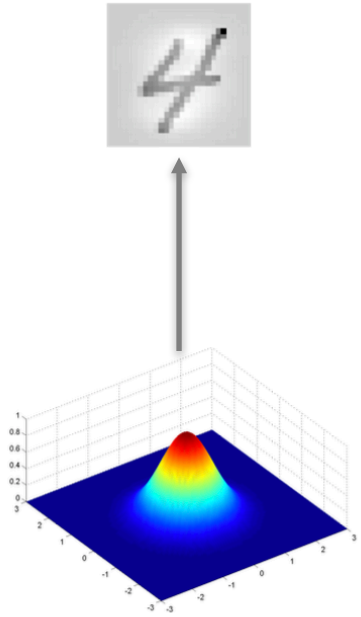
Variational Autoencoders

- Probabilistic spin on autoencoders - will let us sample from the model to generate data!
- Assume training data $\{x^{(i)}\}_{i=1}^{N}$ is generated from underlying unobserved (latent) representation z

Sample from true conditional $p_{\theta*}(x|z^{(i)})$

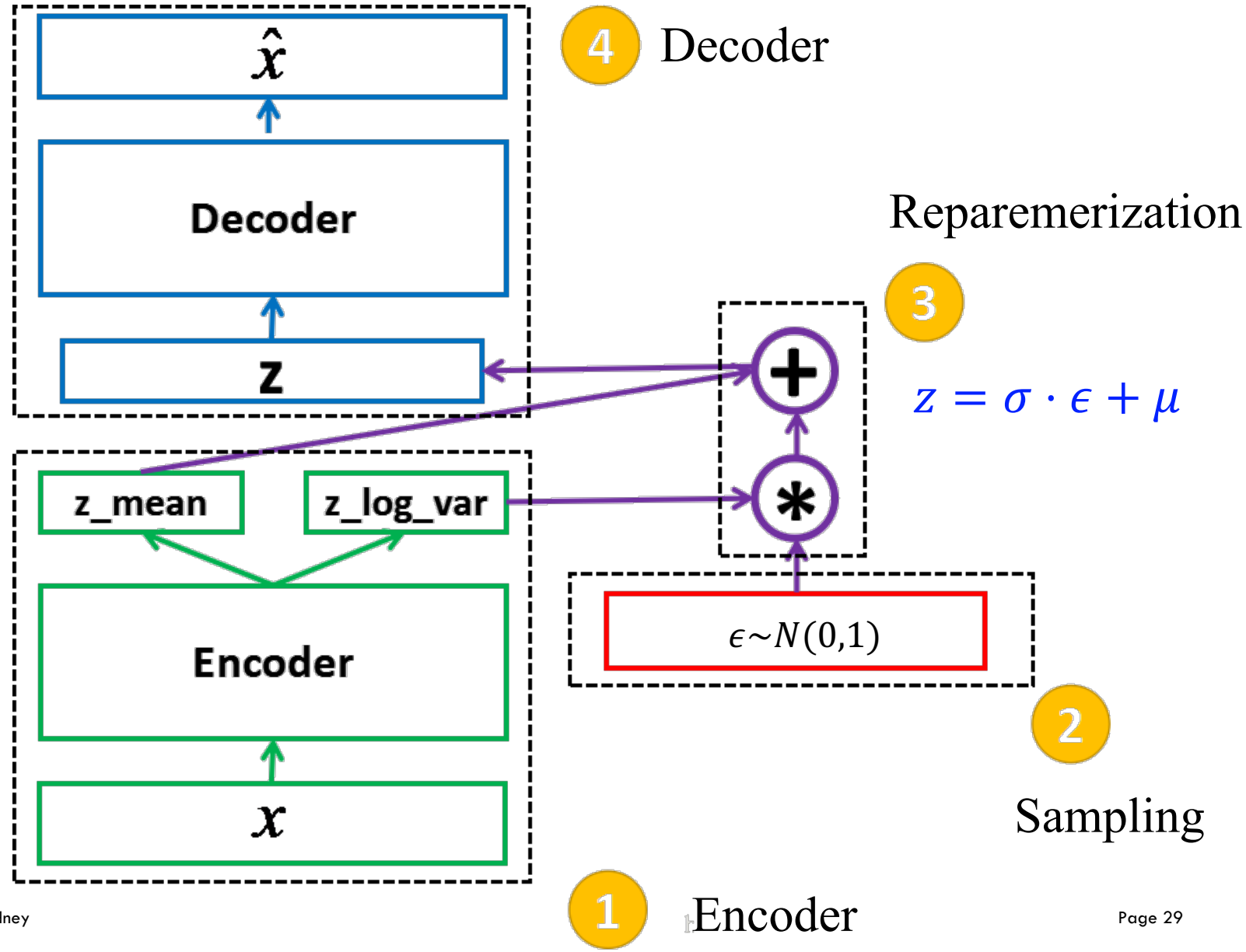
Sample from true prior $p_{\theta*}(z)$



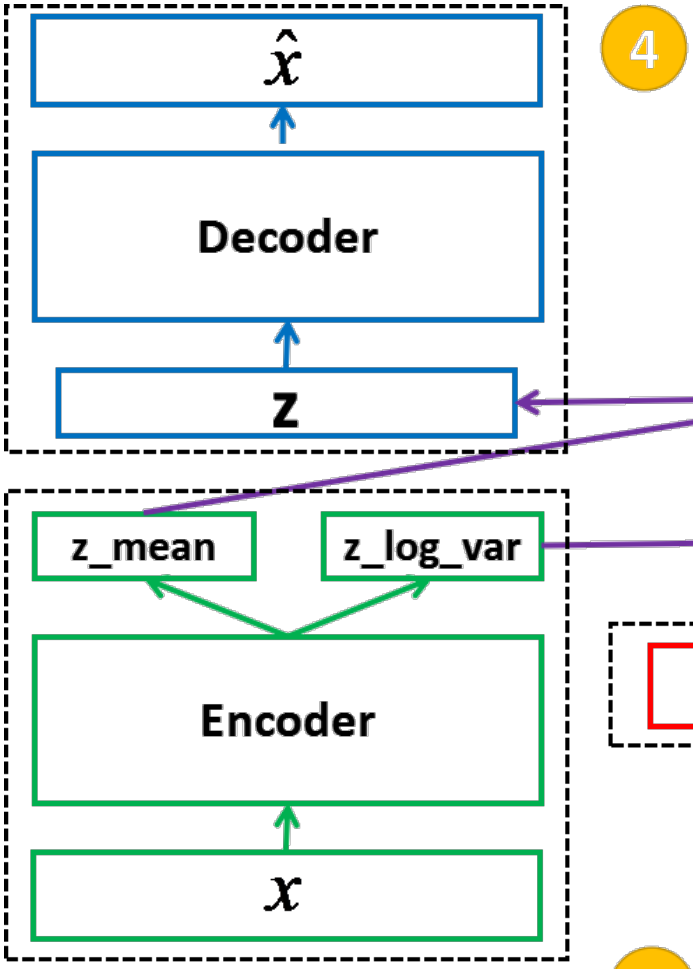


Choose prior p(z) to be simple, e.g. Gaussian. Reasonable for latent attributes, e.g. pose.

Variational Autoencoders



Variational Autoencoders



Cross Entropy

$$\sum_{i}^{n} -[x_i \log(\hat{x}_i) + (1 - x_i)\log(1 - \hat{x}_i)]$$

MSE $$\sum_{i}^{n} (x_i - \hat{x}_i)^2$$

KL Divergence

$$-0.5(1 + \log \sigma^2 - \mu^2 - \sigma^2)$$

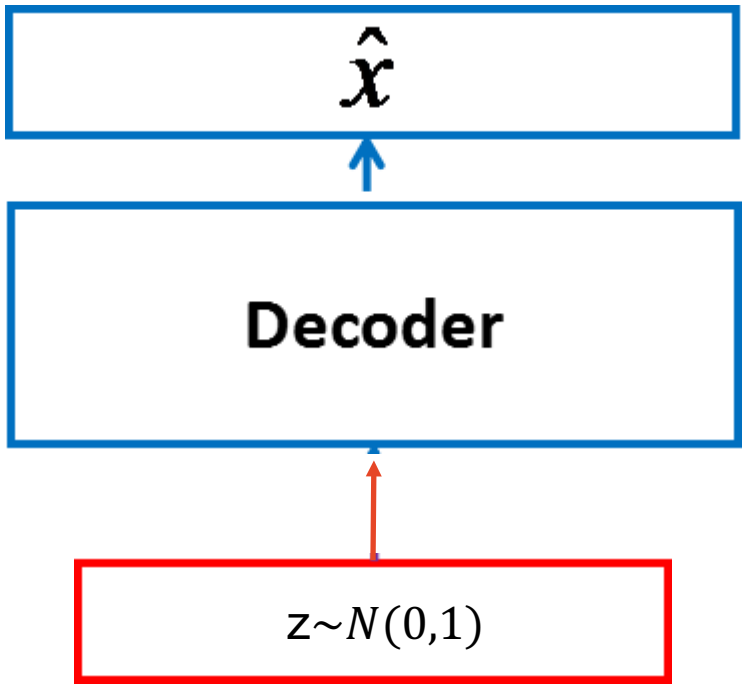
Min CrossEntropy + KLDivergence

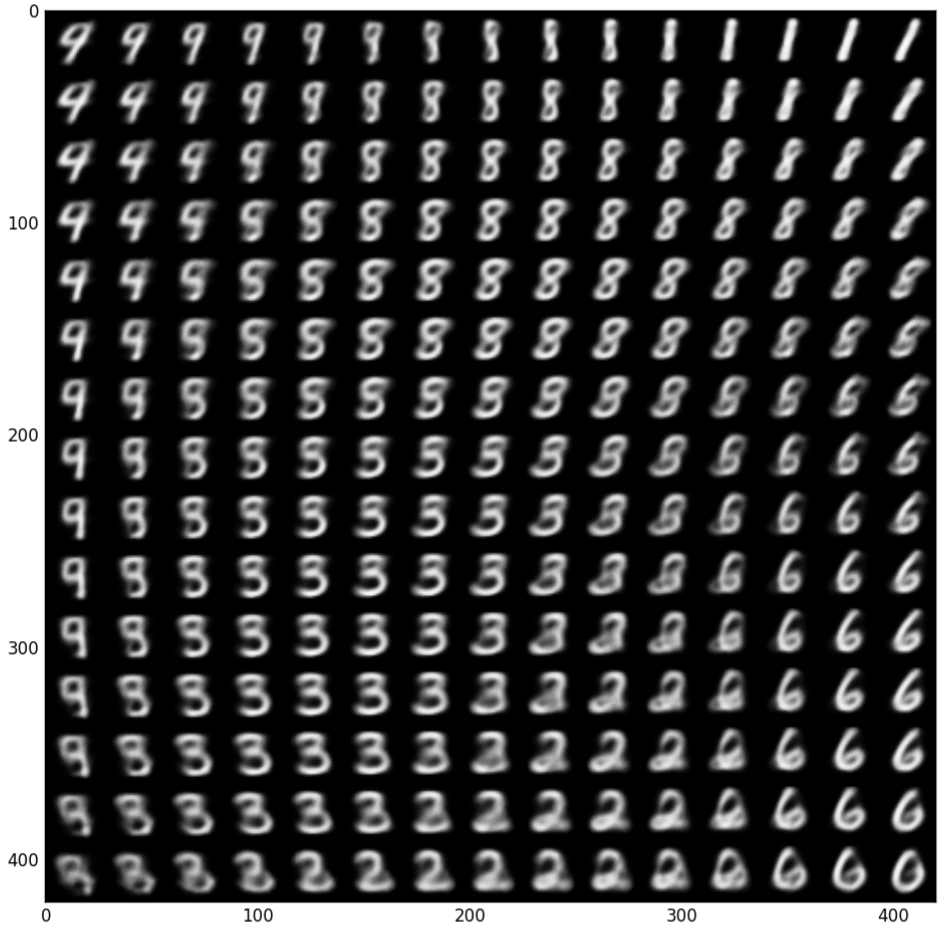
Variational Autoencoders

Generating Data:

Use decoder network.

Sample z from prior.





Variational Autoencoders

Generating Data:

32x32 CIFAR-10

Labeled Faces in the Wild

Image credit to [(L) Drick Kingma et al. 2016; (R) Anders Larsen et al. 2017].