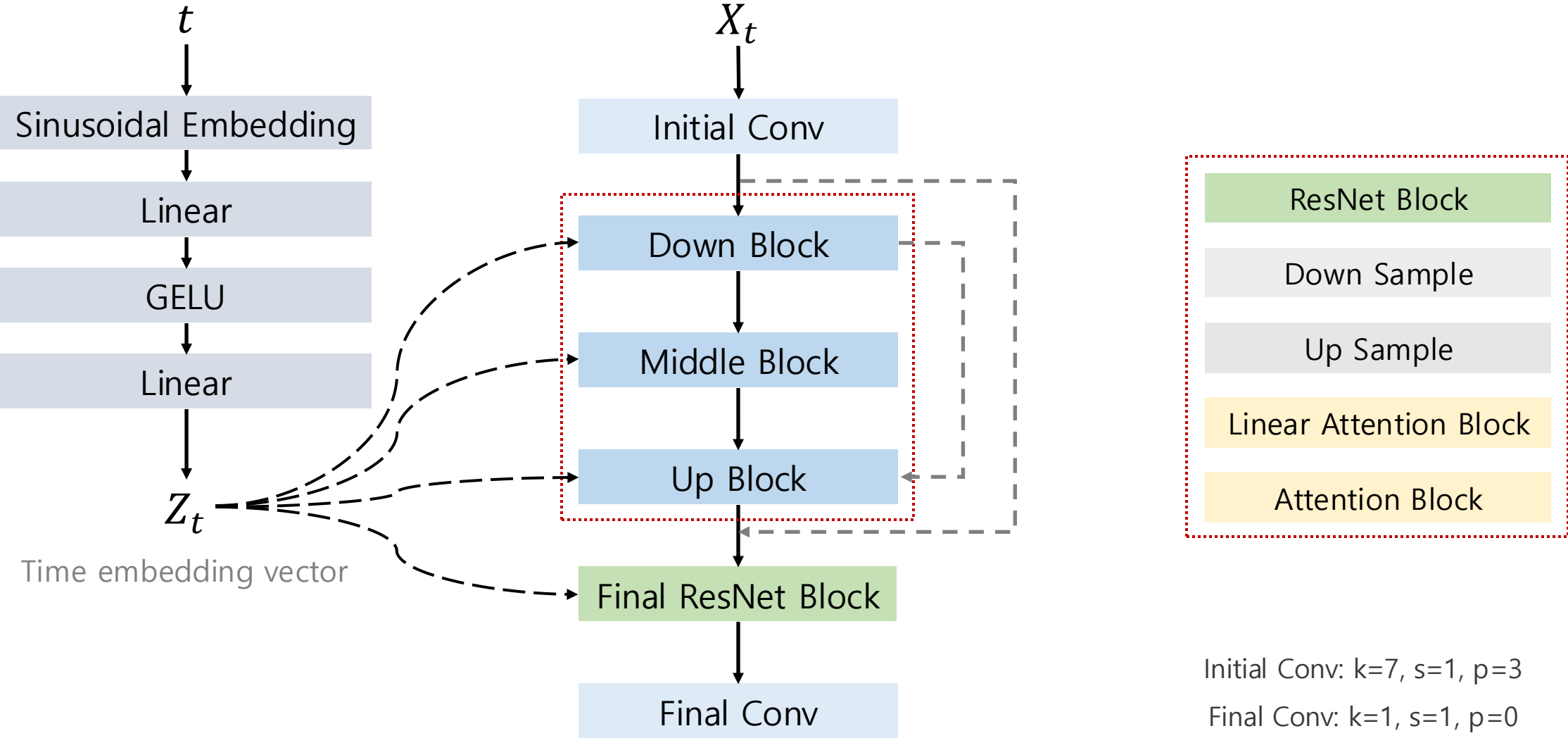


Denoising Diffusion Probabilistic Models

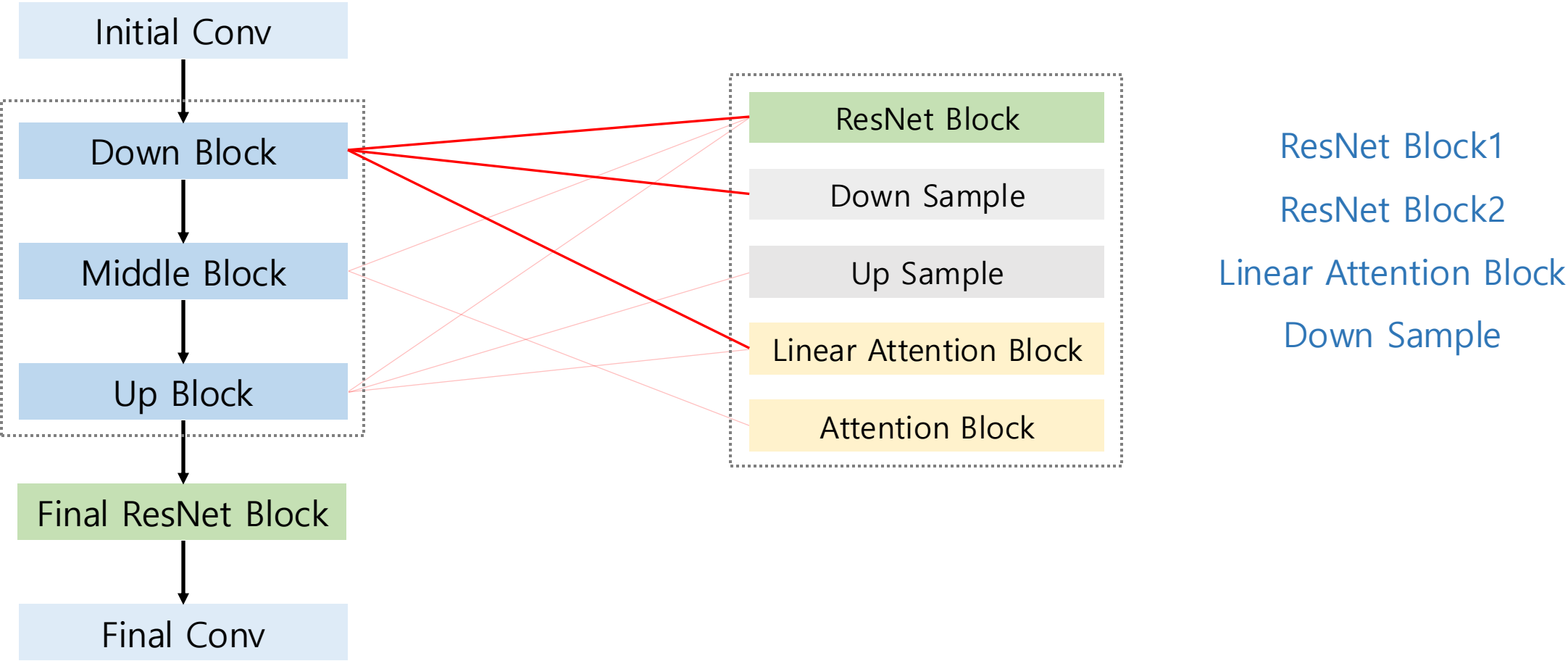
U-Net Structure of DDPM & Processes of DDPM

<https://github.com/lucidrains/denoising-diffusion-pytorch>

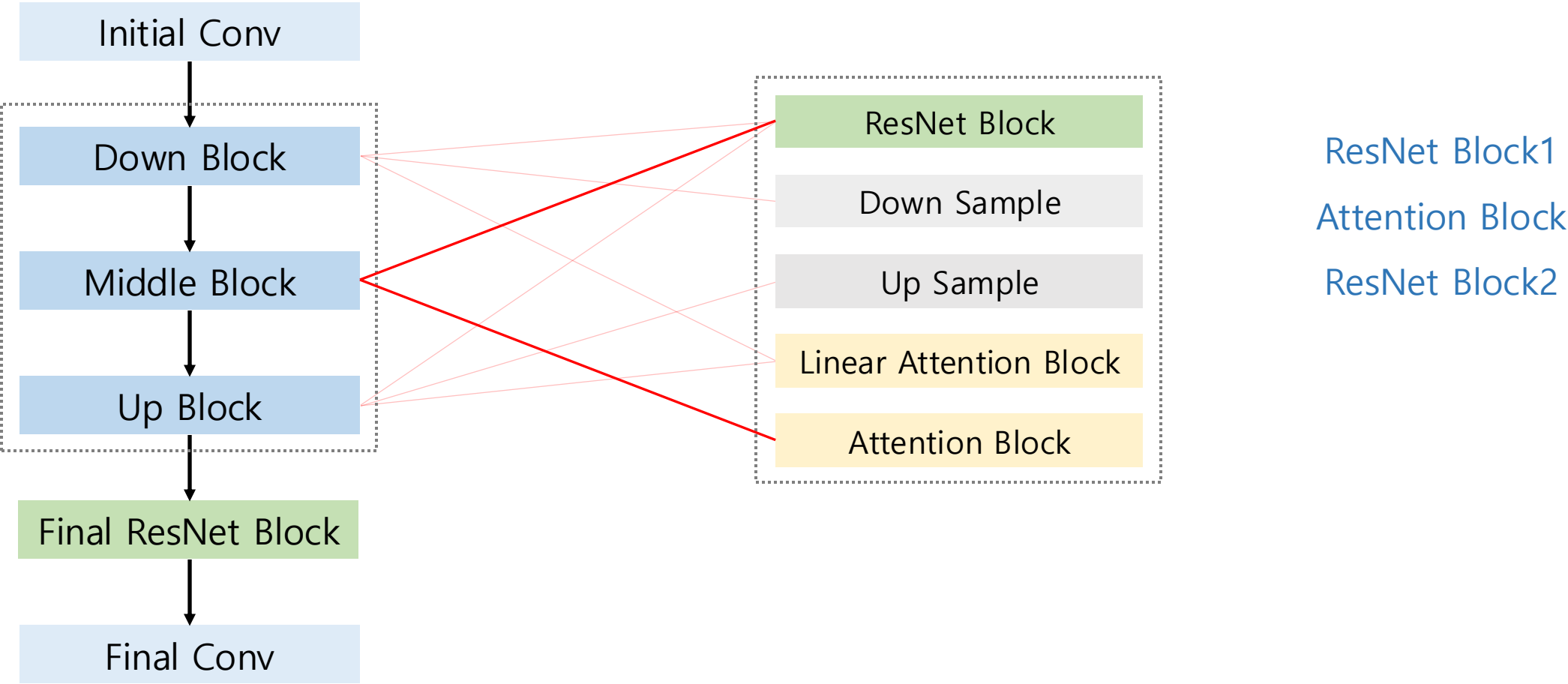
Overall Structure



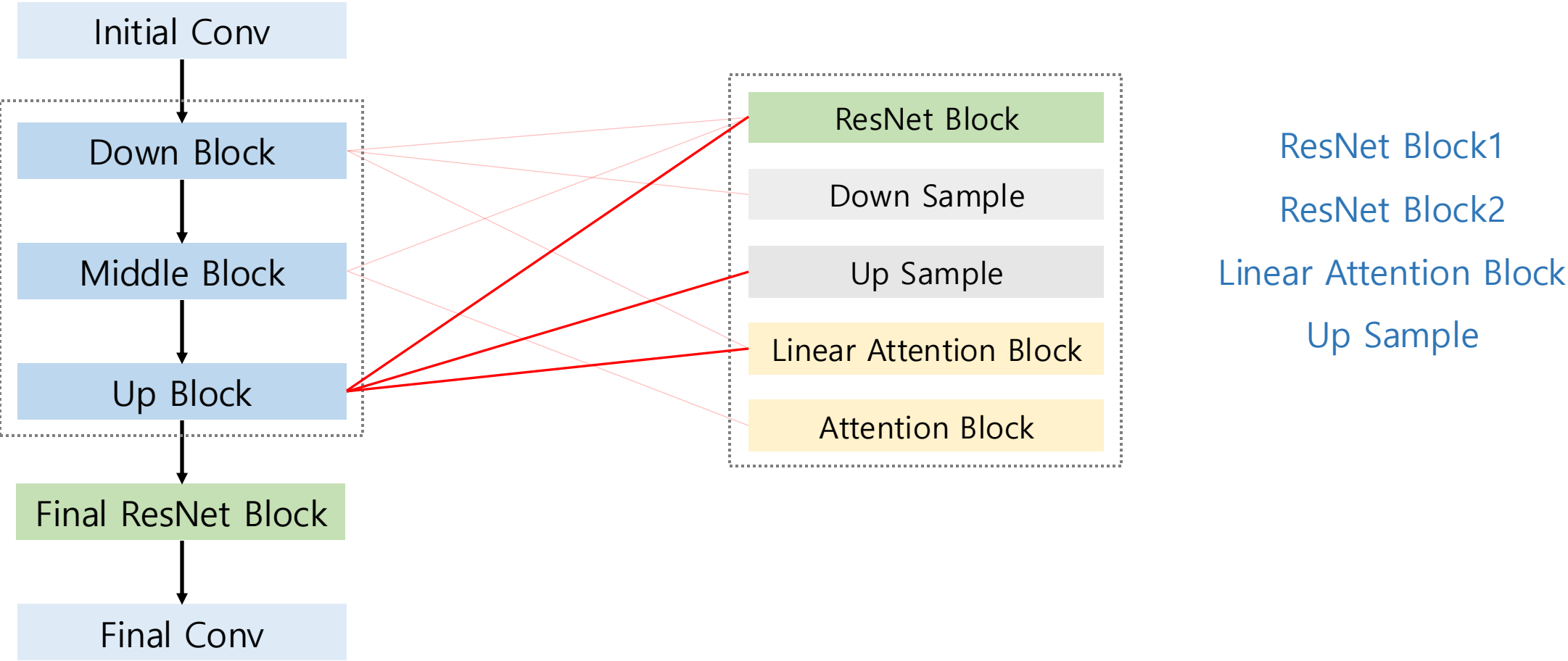
Overall Structure



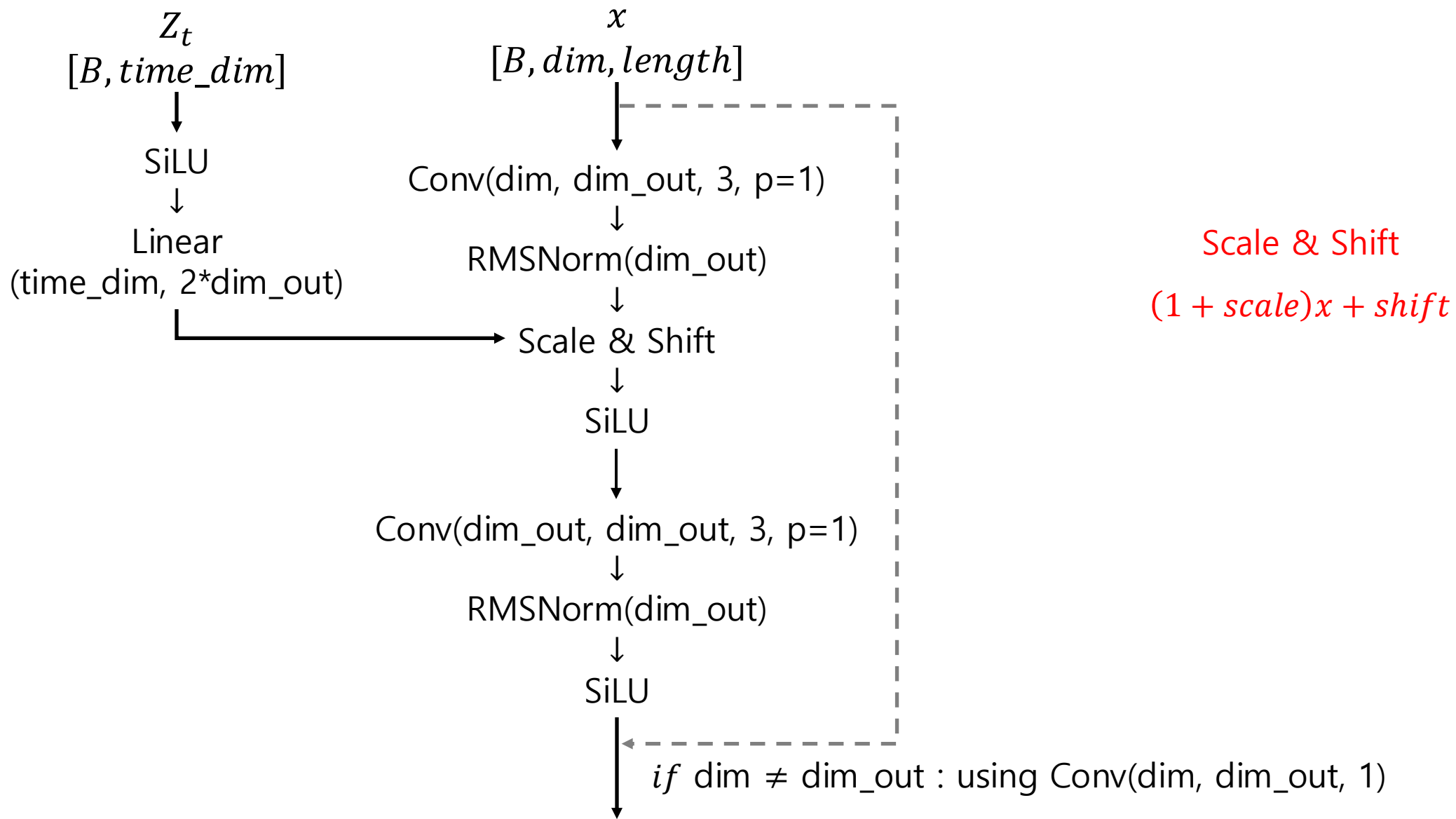
Overall Structure



Overall Structure



ResNet Block (dim, dim_out)



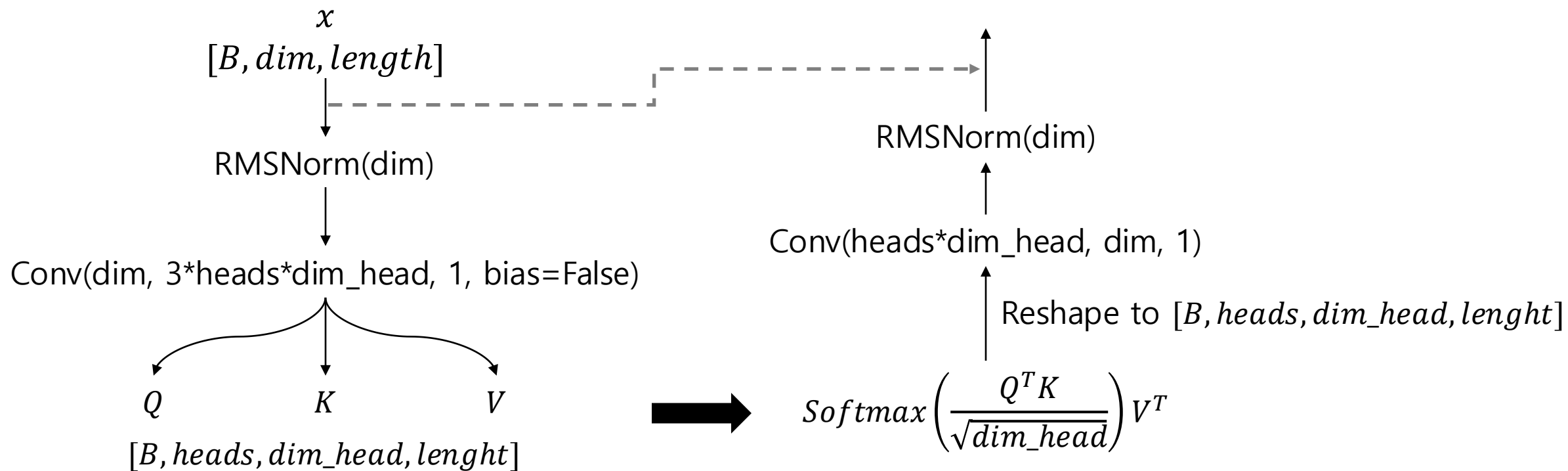
Down Sample (dim, dim_out)

$\overset{x}{[B, dim, length]}$ \longrightarrow Conv(dim, dim_out, 4, s=2, p=1)

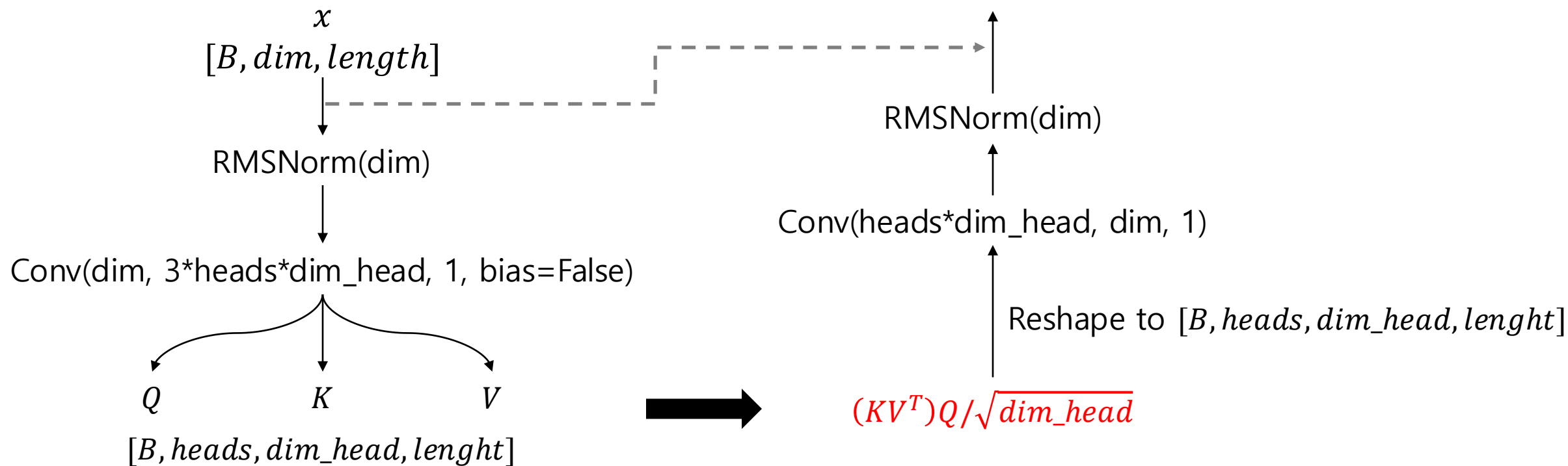
Up Sample (dim, dim_out)

$\overset{x}{[B, dim, length]}$ \longrightarrow Upsample(scale_factor=2, mode='nearest') \longrightarrow Conv(dim, dim_out, 3, p=1)

Attention Block (dim, heads, dim_head)

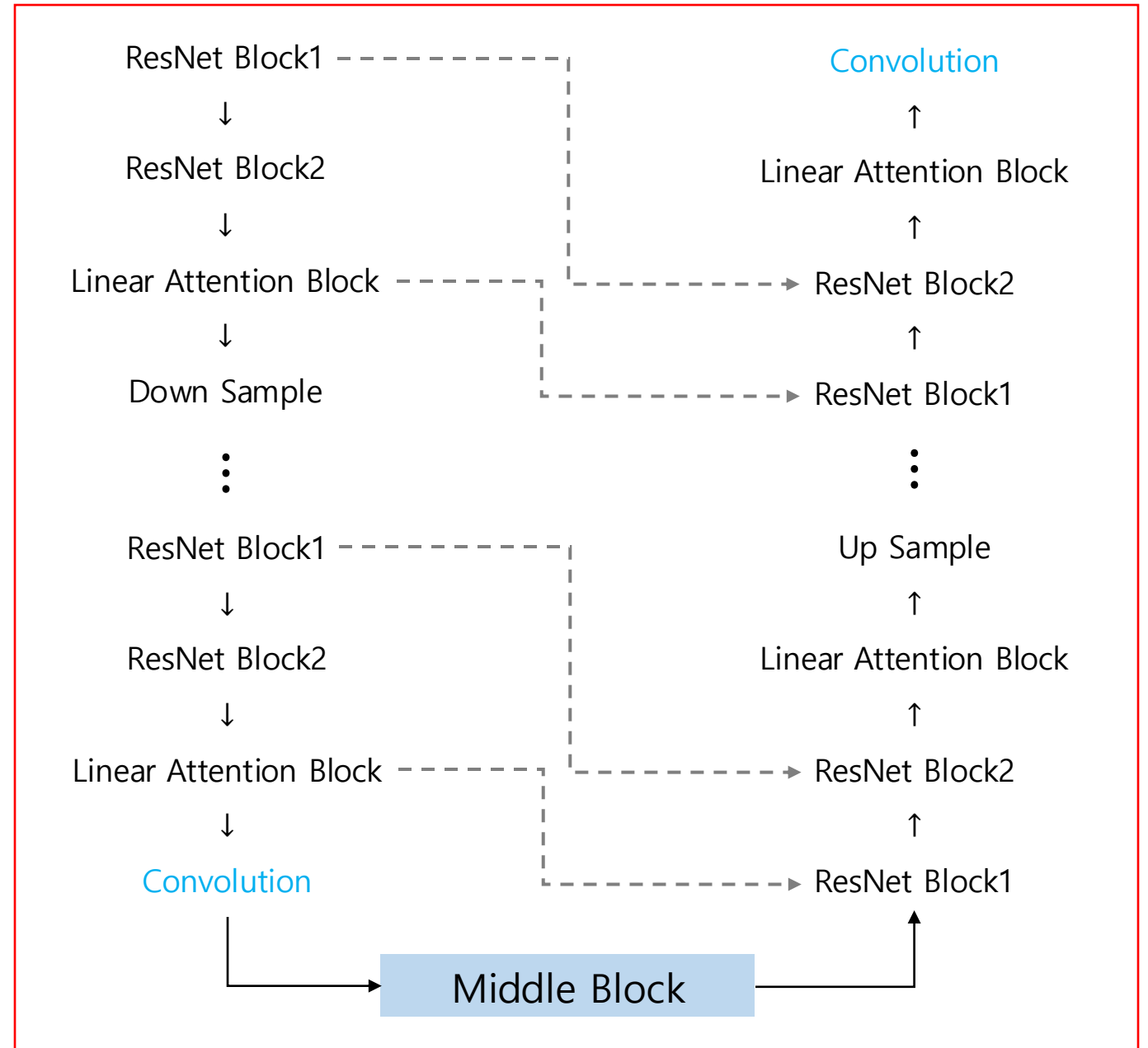
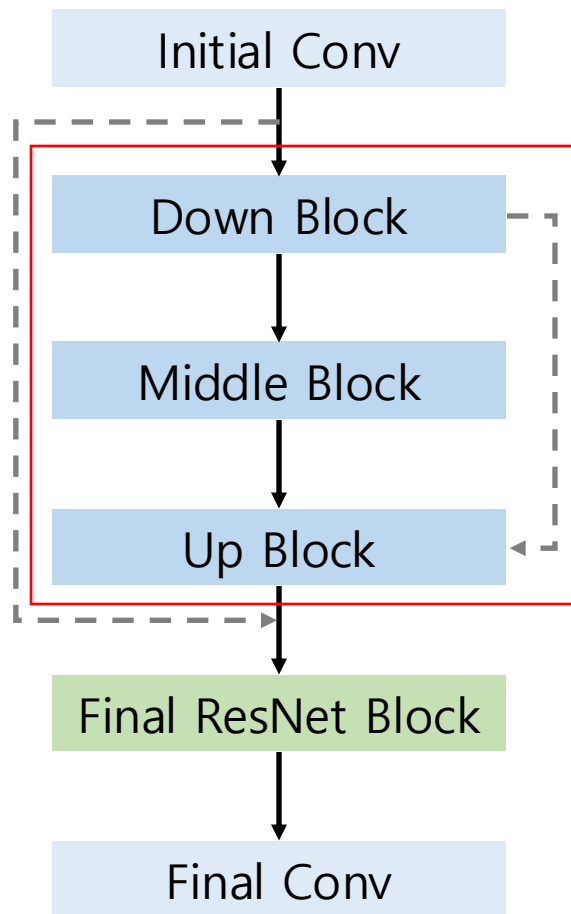


Linear Attention Block (dim, heads, dim_head)



$$Q = \text{Softmax}(Q, \text{dim} = -2)$$

$$K = \text{Softmax}(K, \text{dim} = -1)$$



Forward Process: $X_{t-1} \rightarrow X_t \Rightarrow X_0 \rightarrow X_t$

Assumption

1. $q(X_t|X_{t-1}) := N(X_t; \sqrt{1 - \beta_t}X_{t-1}, \beta_t \mathbf{I})$
2. *Markov Chain*

$$q(X_t|X_0) = N(X_t; \sqrt{\bar{\alpha}_t}X_0, (1 - \bar{\alpha}_t)\mathbf{I})$$

$$\Rightarrow X_t = \sqrt{\bar{\alpha}_t}X_0 + \sqrt{1 - \bar{\alpha}_t}\varepsilon \quad \text{where } \varepsilon \sim N(0, \mathbf{I})$$

Backward Process: $X_t \rightarrow X_{t-1}$

$$q(X_{t-1}|X_t, X_0) = N(X_{t-1}; \tilde{\mu}_t(X_t, X_0), \tilde{\beta}_t \mathbf{I})$$

$$p_\theta(X_{t-1}|X_t) = N(X_{t-1}; \mu_\theta(X_t, t), \Sigma_\theta(X_t, t))$$

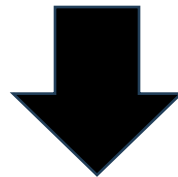
Goal of DDPM

$$q(X_{t-1}|X_t, X_0) = N(X_{t-1}; \tilde{\mu}_t(X_t, X_0), \tilde{\beta}_t \mathbf{I})$$

$$p_\theta(X_{t-1}|X_t) = N(X_{t-1}; \mu_\theta(X_t, t), \Sigma_\theta(X_t, t))$$

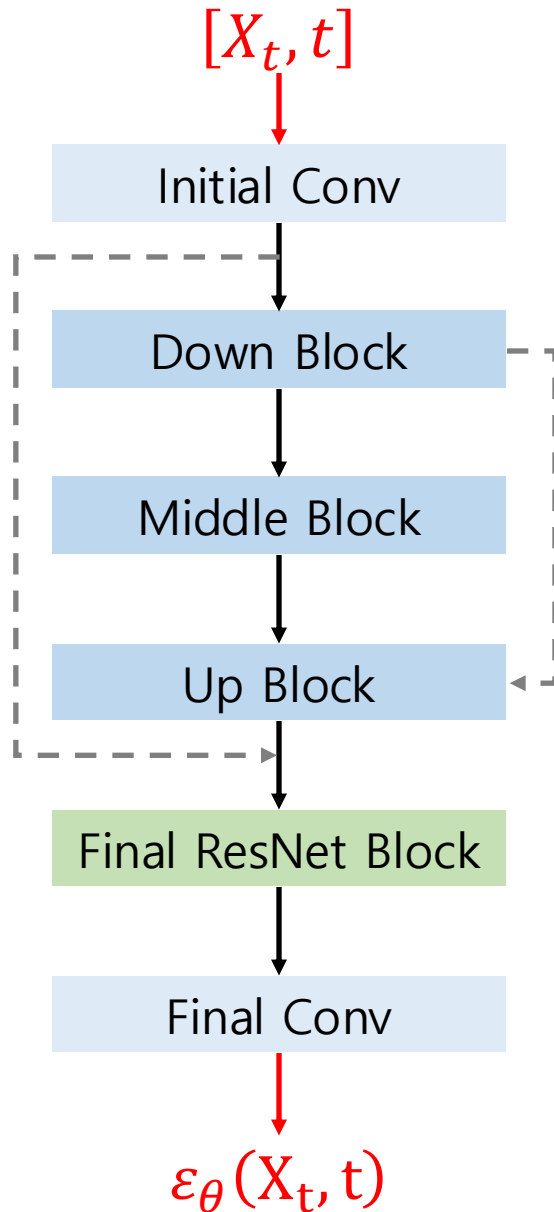


1. $p_\theta(X_{t-1}|X_t) \approx q(X_{t-1}|X_t, X_0) \Rightarrow D_{KL}(q(X_{t-1}|X_t, X_0) \parallel p_\theta(X_{t-1}|X_t))$
2. *Additional Assumption:* $\Sigma_\theta(X_t, t) = \sigma_t^2 \mathbf{I}$



$$p_\theta(X_{t-1}|X_t) \approx q(X_{t-1}|X_t, X_0) \Rightarrow \min \|\varepsilon_\theta(X_t, t) - \varepsilon\|$$

Training Process



Algorithm 1 Training

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

2,3,4 $\Rightarrow X_0 \rightarrow X_t$ (Forward Process)

5 $\Rightarrow \varepsilon_{\theta}(X_t, t) \approx \varepsilon$ (Backward Process)