

# Nonparametric Generative Modeling with Conditional Sliced-Wasserstein Flows

Chao Du, Tianbo Li, Tianyu Pang, Shuicheng Yan, Min Lin

Sea AI Lab, Singapore

ICML 2023



# Overview

**Topic: Nonparametric method & Conditional generative modeling**

# Overview

**Topic: Nonparametric method & Conditional generative modeling**

Contribution:

- Reveal the conditional modeling capabilities of Sliced-Wasserstein Flows
- Introduce inductive biases for image tasks into Sliced-Wasserstein Flows

# Overview

## Topic: Nonparametric method & Conditional generative modeling

### Contribution:

- Reveal the conditional modeling capabilities of Sliced-Wasserstein Flows
- Introduce inductive biases for image tasks into Sliced-Wasserstein Flows

### Takeaways:

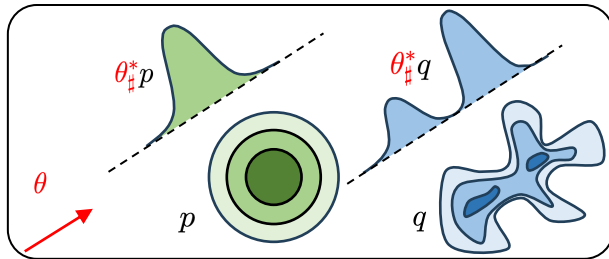
- The first nonparametric conditional generative model (to our best knowledge)
- Achieve comparable performance with parametric generative models

# Sliced-Wasserstein Flows (SWF)

Sliced-Wasserstein distance:

Based on projections:  $\theta^*(x) \triangleq \langle \theta, x \rangle$

$$SW_2^2(p, q) \triangleq \int_{\mathbb{S}^{d-1}} W_2^2(\theta_{\#}^* p, \theta_{\#}^* q) d\theta$$

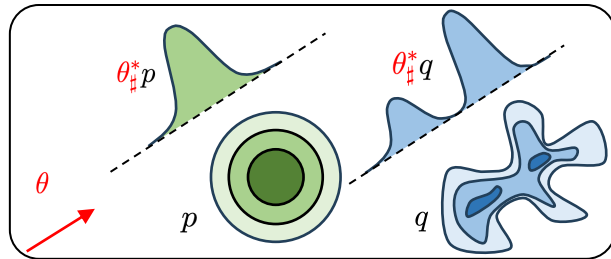


# Sliced-Wasserstein Flows (SWF)

Sliced-Wasserstein distance:

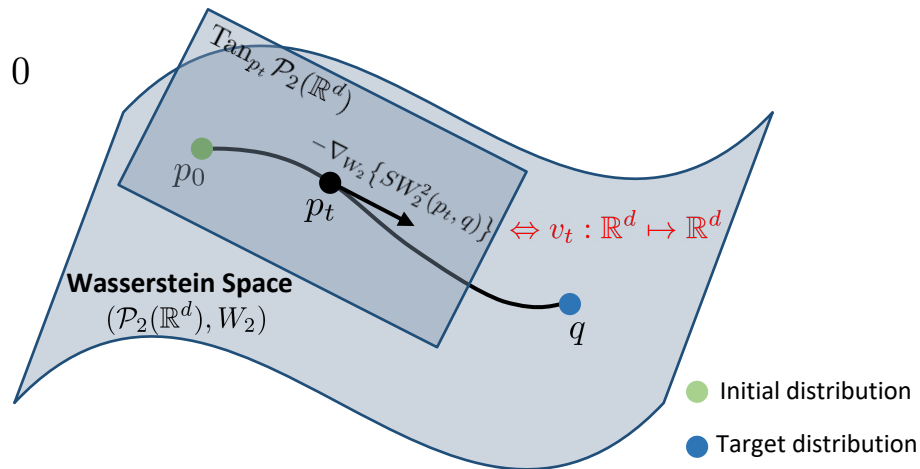
Based on projections:  $\theta^*(x) \triangleq \langle \theta, x \rangle$

$$SW_2^2(p, q) \triangleq \int_{\mathbb{S}^{d-1}} W_2^2(\theta_{\#}^* p, \theta_{\#}^* q) d\theta$$



SWF: Gradient flow in the Wasserstein space minimizing  $SW_2$

$$\min_{p \in \mathcal{P}_2(\mathbb{R}^d)} SW_2^2(p, q) \Leftrightarrow \frac{\partial p_t(x)}{\partial t} + \nabla \cdot (p_t(x) v_t(x)) = 0$$

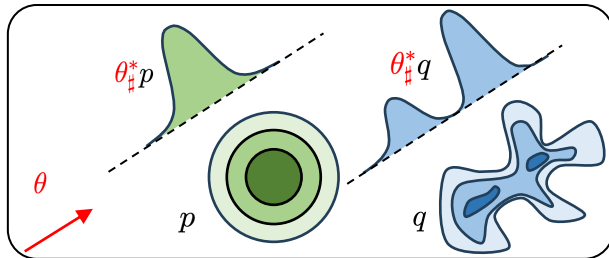


# Sliced-Wasserstein Flows (SWF)

Sliced-Wasserstein distance:

Based on projections:  $\theta^*(x) \triangleq \langle \theta, x \rangle$

$$SW_2^2(p, q) \triangleq \int_{\mathbb{S}^{d-1}} W_2^2(\theta_{\#}^* p, \theta_{\#}^* q) d\theta$$



SWF: Gradient flow in the Wasserstein space minimizing  $SW_2$

$$\min_{p \in \mathcal{P}_2(\mathbb{R}^d)} SW_2^2(p, q) \Leftrightarrow \frac{\partial p_t(x)}{\partial t} + \nabla \cdot (p_t(x) v_t(x)) = 0$$

$$v_t(x) \triangleq - \int_{\mathbb{S}^{d-1}} \psi'_{t,\theta}(\theta^\top x) \cdot \theta \, d\theta$$

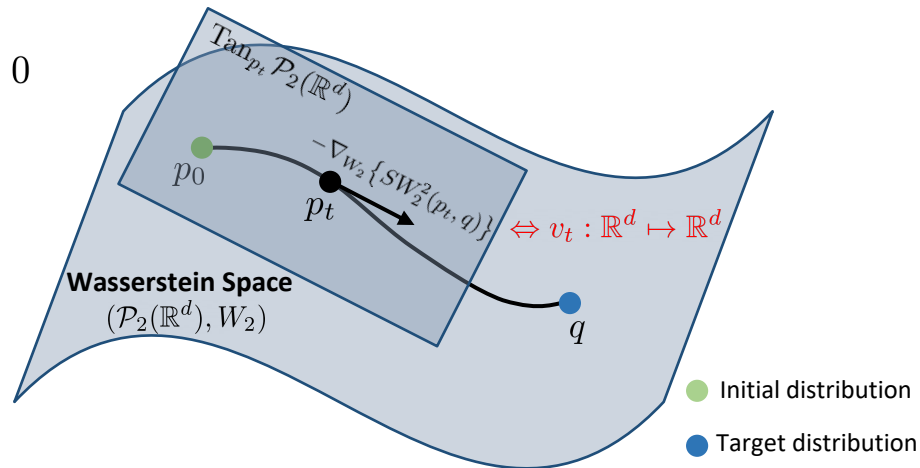
**Velocity field:**

Bonnotte 2013;  
Liutkus et al., 2019

Monte Carlo estimation over unit sphere

$$\psi'_{t,\theta}(z) = z - F_{\theta_{\#}^* q}^{-1} \circ F_{\theta_{\#}^* p_t}(z)$$

one-dimensional CDF estimations



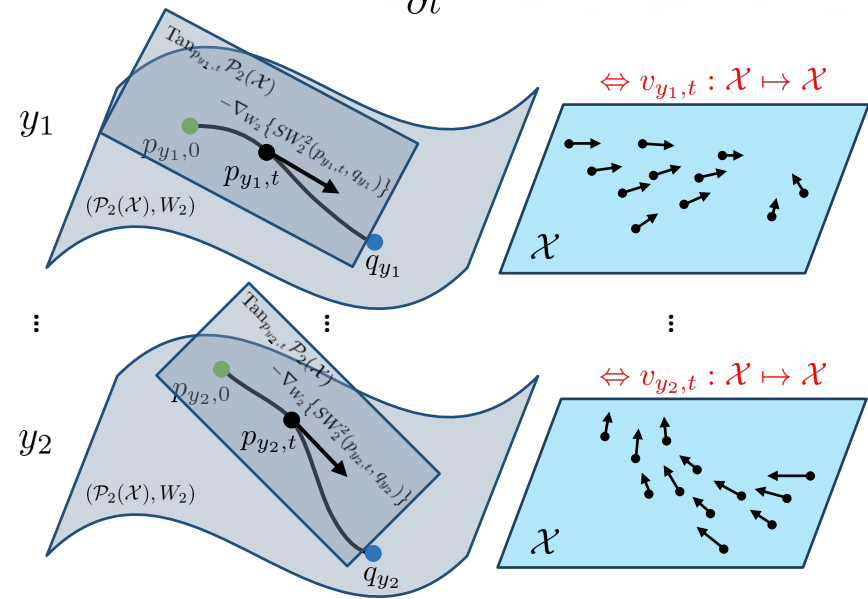
● Initial distribution

● Target distribution

# Conditional SWF

**Ideally:** Collection of SWFs  $\min_{p_y \in \mathcal{P}_2(\mathcal{X})} SW_2^2(p_y, q_y), \forall y \in \mathcal{Y}$

$\Rightarrow (p_{y,t})_{t \geq 0}$  solves  $\frac{\partial p_{y,t}(x)}{\partial t} + \nabla \cdot (p_{y,t}(x) v_{y,t}(x)) = 0$



data efficiency ✗

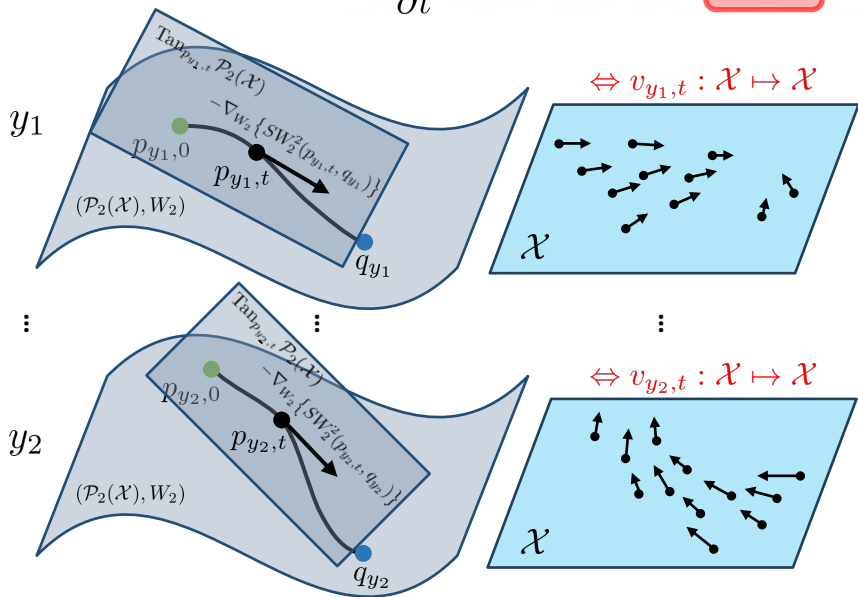
generalization ✗



# Conditional SWF

**Ideally:** Collection of SWFs  $\min_{p_y \in \mathcal{P}_2(\mathcal{X})} SW_2^2(p_y, q_y), \forall y \in \mathcal{Y}$

$\Rightarrow (p_{y,t})_{t \geq 0}$  solves  $\frac{\partial p_{y,t}(x)}{\partial t} + \nabla \cdot (p_{y,t}(x) v_{y,t}(x)) = 0$

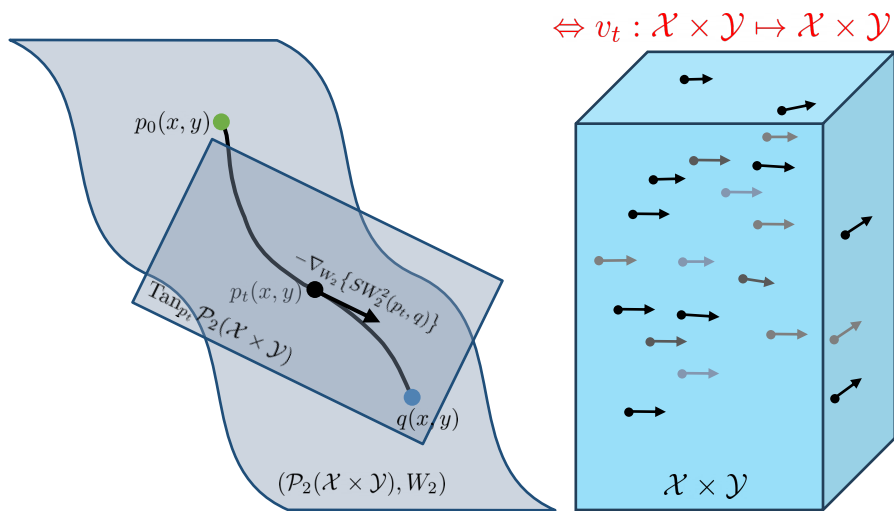


data efficiency ×

generalization ×

**This work:** SWF in the joint space  $\min_{p \in \mathcal{P}_2(\mathcal{X} \times \mathcal{Y})} SW_2^2(p, q)$

$\Rightarrow (p_t)_{t \geq 0}$  solves  $\frac{\partial p_t(x, y)}{\partial t} + \nabla \cdot (p_t(x, y) v_t(x, y)) = 0$

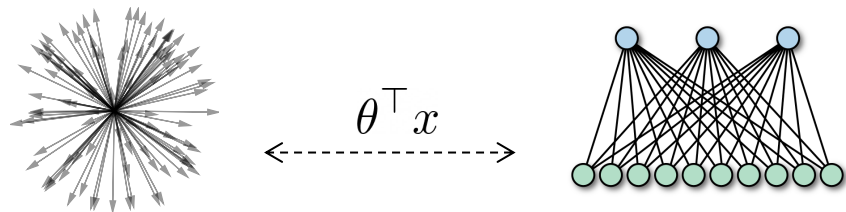


Observation: (under certain conditions) the velocities coincide!

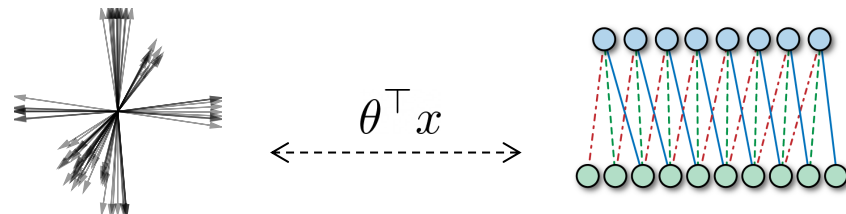
$$\begin{aligned} v_t^{\mathcal{X}}(x, y) &\approx v_{y,t}(x) \\ v_t^{\mathcal{Y}}(x, y) &\approx 0 \end{aligned}$$

# Introducing Inductive Biases

Uniform projections  $\Leftrightarrow$  Fully-connected layers

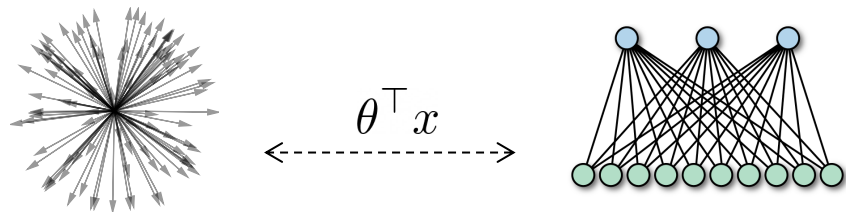


**Locally-connected projections**  $\Leftrightarrow$  Locally-connected layers

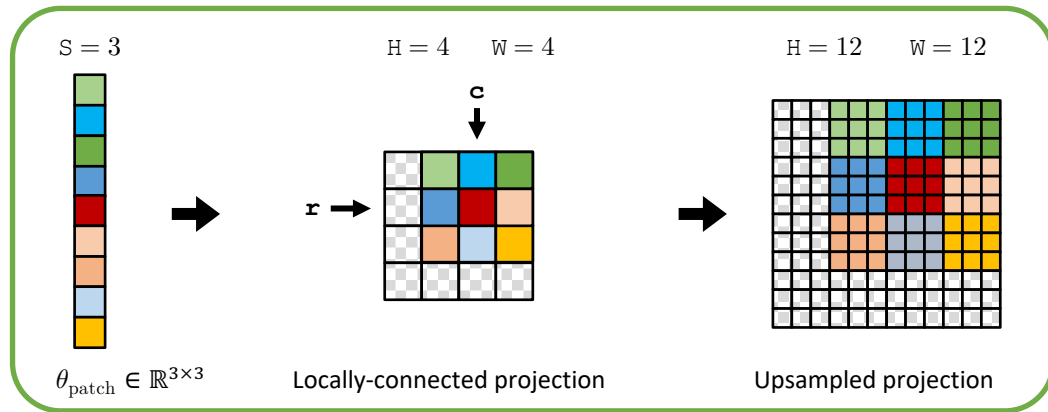
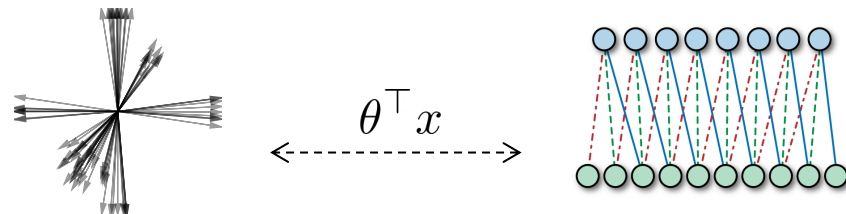


# Introducing Inductive Biases

Uniform projections  $\Leftrightarrow$  Fully-connected layers

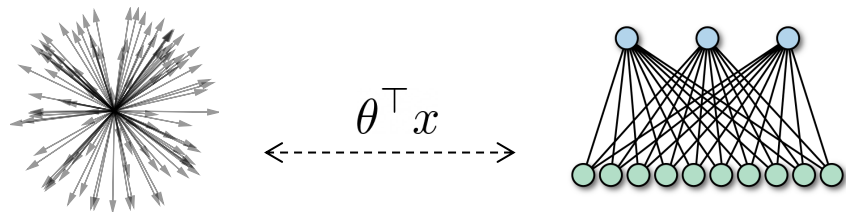


Locally-connected projections  $\Leftrightarrow$  Locally-connected layers

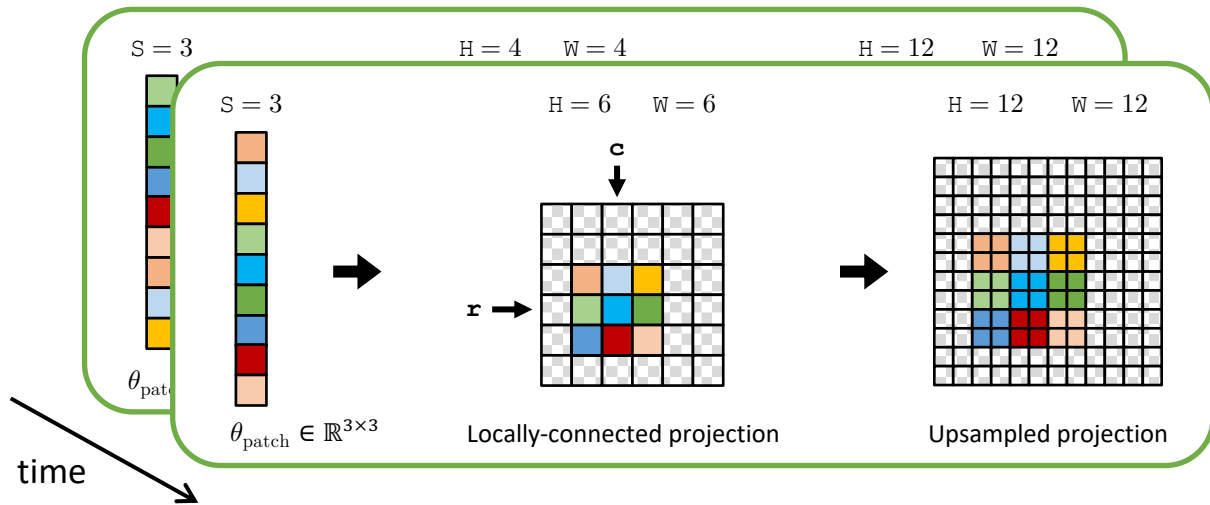
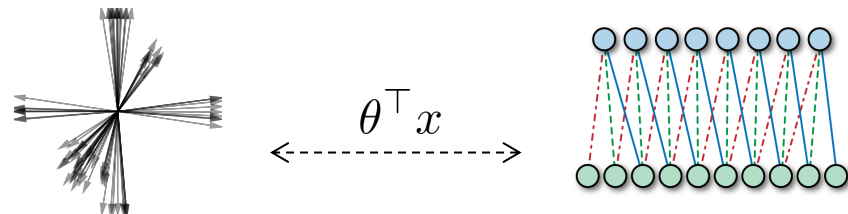


# Introducing Inductive Biases

Uniform projections  $\Leftrightarrow$  Fully-connected layers

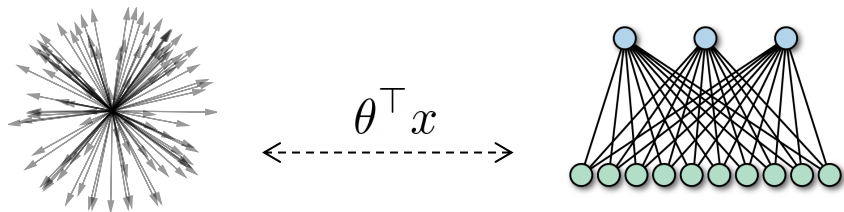


Locally-connected projections  $\Leftrightarrow$  Locally-connected layers

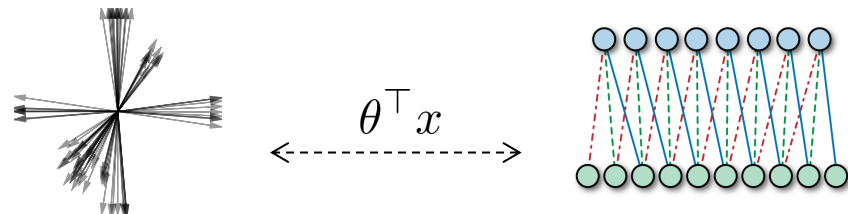


# Introducing Inductive Biases

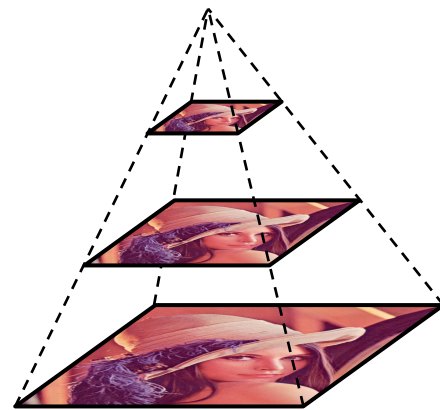
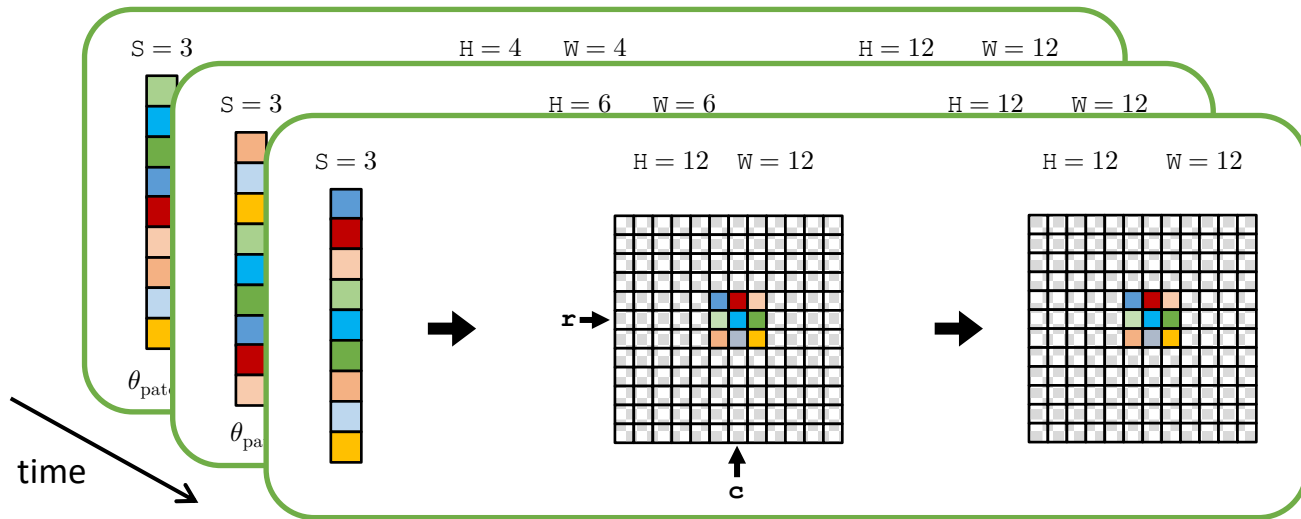
Uniform projections  $\Leftrightarrow$  Fully-connected layers



Locally-connected projections  $\Leftrightarrow$  Locally-connected layers



Pyramidal Schedules  $\Leftrightarrow$  Pyramidal Representation



# Locally-Connected Projections & Pyramidal Schedules

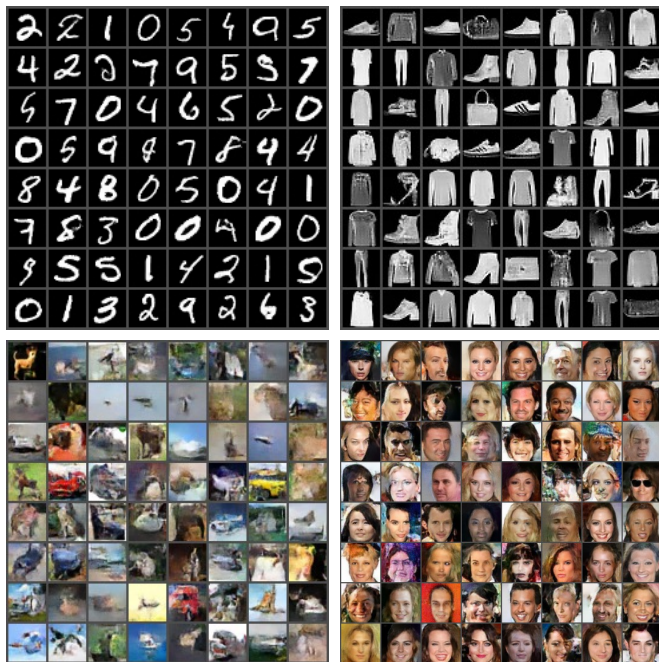
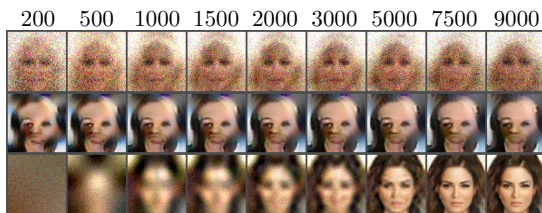
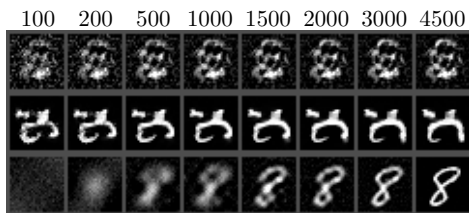


Table 1. FID↓ scores obtained by  $\ell$ -SWF on CIFAR-10 and CelebA.  $\diamond$  Use  $160 \times 160$  center-cropping. \* Use  $128 \times 128$  center-cropping.  $\dagger$  Use  $140 \times 140$  center-cropping.

| Method                                   | CIFAR-10 | CelebA           |
|--|----------|------------------|
| <i>Auto-encoder based</i>                |          |                  |
| VAE (Kingma & Welling, 2013)             | 155.7    | 85.7 $^\diamond$ |
| SWAE (Wu et al., 2019)                   | 107.9    | 48.9*            |
| WAE (Tolstikhin et al., 2017)            | —        | 42 $^\dagger$    |
| CWAE (Knop et al., 2020)                 | 120.0    | 49.7 $^\dagger$  |
| <i>Autoregressive &amp; Energy based</i> |          |                  |
| PixelCNN (Van den Oord et al., 2016)     | 65.9     | —                |
| EBM (Du & Mordatch, 2019)                | 37.9     | —                |
| <i>Adversarial</i>                       |          |                  |
| WGAN (Arjovsky et al., 2017)             | 55.2     | 41.3 $^\diamond$ |
| WGAN-GP (Gulrajani et al., 2017)         | 55.8     | 30.0 $^\diamond$ |
| CSW (Nguyen & Ho, 2022b)                 | 36.8     | —                |
| SWGAN (Wu et al., 2019)                  | 17.0     | 13.2*            |
| <i>Score based</i>                       |          |                  |
| NCSN (Song & Ermon, 2019)                | 25.3     | —                |
| <i>Nonparametric</i>                     |          |                  |
| SWF (Liutkus et al., 2019)               | > 200    | > 150 $^\dagger$ |
| SINF (Dai & Seljak, 2021)                | 66.5     | 37.3*            |
| $\ell$ -SWF (Ours)                       | 59.7     | 38.3 $^\dagger$  |

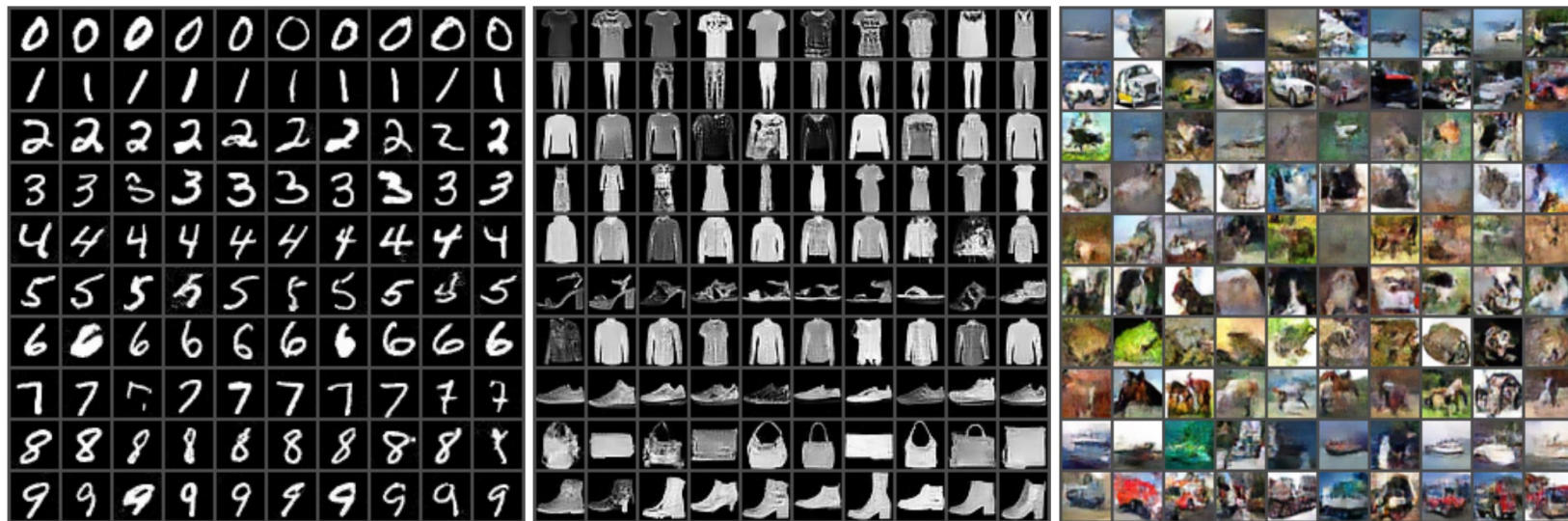


SWF (Liutkus et al., 2019)

SWF + Locally-Connected Projections

SWF + Locally-Connected Projections + Pyramidal Schedules

# Conditional Generation



Class-conditional samples from CSWF on MNIST, Fashion MNIST and CIFAR-10.



# Image Inpainting

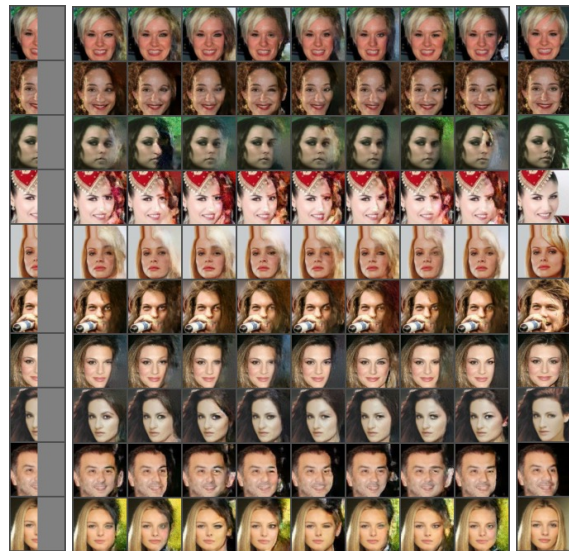


Image inpainting results of CSWF on MNIST, Fashion MNIST, CIFAR-10 and CelebA.



For more technical details and results, please visit

**Poster:**

**Exhibit Hall 1 #120 (Poster Session 1, 11:00 AM to 1:30 PM on July 25)**

**Code:**

<https://github.com/duchao0726/Conditionial-SWF>