Deep Generative Models

Lecture 5

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Recap of previous lecture

LVM

$$p(\mathbf{x}|\boldsymbol{\theta}) = \int p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta}) d\mathbf{z} = \int p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) p(\mathbf{z}) d\mathbf{z}$$

- More powerful $p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})$ leads to more powerful generative model $p(\mathbf{x}|\boldsymbol{\theta})$.
- Too powerful $p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})$ could lead to posterior collapse: $q(\mathbf{z}|\mathbf{x})$ will not carry any information about $\mathbf{x}$ and close to prior $p(\mathbf{z})$.

Autoregressive decoder

$$p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) = \prod_{j=1}^{m} p(x_j|\mathbf{x}_{1:j-1}, \mathbf{z}, \boldsymbol{\theta})$$

- Global structure is captured by latent variables.
- Local statistics are captured by limited receptive field autoregressive model.

Gulrajani I. et al. PixelVAE: A Latent Variable Model for Natural Images, 2016

Recap of previous lecture

Decoder weakening

- Powerful decoder $p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta})$ makes the model expressive, but posterior collapse is possible.
- PixelVAE model uses the autoregressive PixelCNN model with small number of layers to limit receptive field.

KL annealing

$$\mathcal{L}(q, \boldsymbol{\theta}, \beta) = \mathbb{E}_{q(\mathbf{z}|\mathbf{x},\phi)} \log p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) - \beta \cdot KL(q(\mathbf{z}|\mathbf{x}, \phi)||p(\mathbf{z}))$$

Start training with $\beta = 0$, increase it until $\beta = 1$ during training.

Free bits

Ensure the use of less than λ bits of information:

$$\mathcal{L}(q, \boldsymbol{\theta}, \lambda) = \mathbb{E}_{q(\mathbf{z}|\mathbf{x},\phi)} \log p(\mathbf{x}|\mathbf{z}, \boldsymbol{\theta}) - \max(\lambda, KL(q(\mathbf{z}|\mathbf{x}, \phi)||p(\mathbf{z}))).$$

This results in $KL(q(\mathbf{z}|\mathbf{x}, \phi)||p(\mathbf{z})) \geq \lambda$.

Recap of previous lecture

VAE objective

$$\log p(\mathbf{x}|\boldsymbol{\theta}) \geq \mathcal{L}(q, \boldsymbol{\theta}) = \mathbb{E}_{q(\mathbf{z}|\mathbf{x},\phi)} \log \frac{p(\mathbf{x}, \mathbf{z}|\boldsymbol{\theta})}{q(\mathbf{z}|\mathbf{x}, \phi)} \rightarrow \max_{q,\boldsymbol{\theta}}$$

IWAE objective

$$\mathcal{L}_K(q, \boldsymbol{\theta}) = \mathbb{E}_{\mathbf{z}_1,\dots,\mathbf{z}_K \sim q(\mathbf{z}|\mathbf{x},\phi)} \log \left(\frac{1}{K} \sum_{k=1}^{K} \frac{p(\mathbf{x}, \mathbf{z}_k|\boldsymbol{\theta})}{q(\mathbf{z}_k|\mathbf{x}, \phi)} \right) \rightarrow \max_{\phi,\boldsymbol{\theta}}.$$

Theorem

1. $\log p(\mathbf{x}|\boldsymbol{\theta}) \geq \mathcal{L}_K(q, \boldsymbol{\theta}) \geq \mathcal{L}_M(q, \boldsymbol{\theta}) \geq \mathcal{L}(q, \boldsymbol{\theta}), \quad$ for $K \geq M$;
2. $\log p(\mathbf{x}|\boldsymbol{\theta}) = \lim_{K \to \infty} \mathcal{L}_K(q, \boldsymbol{\theta})$ if $\frac{p(\mathbf{x},\mathbf{z}|\boldsymbol{\theta})}{q(\mathbf{z}|\mathbf{x},\phi)}$ is bounded.

- IWAE makes the variational bound tighter and extends the class of variational distributions.
- Gradient signal becomes really small, training is complicated.
- IWAE is a standard quality measure for VAE models.

Burda Y., Grosse R., Salakhutdinov R. Importance Weighted Autoencoders, 2015

Recap of previous lecture

Change of variable theorem (CoV)

Let $\mathbf{x}$ be a random variable with density function $p(\mathbf{x})$ and $f : \mathbb{R}^m \to \mathbb{R}^m$ is a differentiable, invertible function (diffeomorphism). If $\mathbf{z} = f(\mathbf{x})$, $\mathbf{x} = f^{-1}(\mathbf{z}) = g(\mathbf{z})$, then

$$p(\mathbf{x}) = p(\mathbf{z})|\det(\mathbf{J}_f)| = p(\mathbf{z}) \left|\det\left(\frac{\partial \mathbf{z}}{\partial \mathbf{x}}\right)\right| = p(f(\mathbf{x})) \left|\det\left(\frac{\partial f(\mathbf{x})}{\partial \mathbf{x}}\right)\right|$$

$$p(\mathbf{z}) = p(\mathbf{x})|\det(\mathbf{J}_g)| = p(\mathbf{x}) \left|\det\left(\frac{\partial \mathbf{x}}{\partial \mathbf{z}}\right)\right| = p(g(\mathbf{z})) \left|\det\left(\frac{\partial g(\mathbf{z})}{\partial \mathbf{z}}\right)\right|.$$

Inverse function theorem

If function f is invertible and Jacobian is continuous and non-singular, then

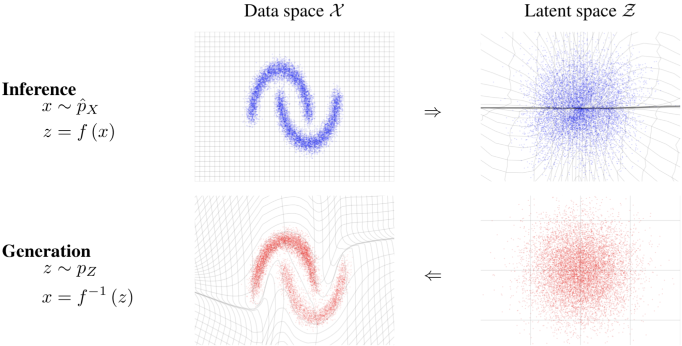
$$\mathbf{J}_f = \mathbf{J}_{g^{-1}} = \mathbf{J}_g^{-1}, \quad |\det(\mathbf{J}_f)| = \frac{1}{|\det(\mathbf{J}_g)|}$$

Recap of previous lecture

MLE problem

$$p(\mathbf{x}|\boldsymbol{\theta}) = p(\mathbf{z}) \left| \det \left(\frac{\partial \mathbf{z}}{\partial \mathbf{x}} \right) \right| = p(f(\mathbf{x}, \boldsymbol{\theta})) \left| \det \left(\frac{\partial f(\mathbf{x}, \boldsymbol{\theta})}{\partial \mathbf{x}} \right) \right|$$

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(f(\mathbf{x}, \boldsymbol{\theta})) + \log |\det(\mathbf{J}_f)| \to \max_{\boldsymbol{\theta}}$$



Dinh L., Sohl-Dickstein J., Bengio S. Density estimation using Real NVP, 2016

Outline

1. Forward and Reverse KL for Normalizing flows
2. Residual and Linear flows

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Forward KL vs Reverse KL

Forward KL

$$
\begin{aligned}
KL(\pi || p) &= \int \pi(\mathbf{x}) \log \frac{\pi(\mathbf{x})}{p(\mathbf{x}|\boldsymbol{\theta})} d\mathbf{x} \\
&= -\mathbb{E}_{\pi(\mathbf{x})} \log p(\mathbf{x}|\boldsymbol{\theta}) + \text{const} \rightarrow \min_{\boldsymbol{\theta}}
\end{aligned}
$$

Maximum likelihood estimation is equivalent to minimization of the Monte-Carlo estimation of forward KL.

Forward KL for flow model

$$
\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(f(\mathbf{x}, \boldsymbol{\theta})) + \log |\det(\mathbf{J}_f)|
$$

- We need to be able to compute $f(\mathbf{x}, \boldsymbol{\theta})$ and its Jacobian.
- We need to be able to compute the density $p(\mathbf{z})$.
- We don't need to think about computing the function $g(\mathbf{z}, \boldsymbol{\theta}) = f^{-1}(\mathbf{z}, \boldsymbol{\theta})$ until we want to sample from the flow.

Forward KL vs Reverse KL

Reverse KL

$$KL(p||\pi) = \int p(\mathbf{x}|\boldsymbol{\theta}) \log \frac{p(\mathbf{x}|\boldsymbol{\theta})}{\pi(\mathbf{x})} d\mathbf{x}$$
$$= \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[\log p(\mathbf{x}|\boldsymbol{\theta}) - \log \pi(\mathbf{x})\right] \rightarrow \min_{\boldsymbol{\theta}}$$

Reverse KL for flow model

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(\mathbf{z}) + \log |\det(\mathbf{J}_f)| = \log p(\mathbf{z}) - \log |\det(\mathbf{J}_g)|$$

$$KL(p||\pi) = \mathbb{E}_{p(\mathbf{z})} \left[\log p(\mathbf{z}) - \log |\det(\mathbf{J}_g)| - \log \pi(g(\mathbf{z}, \boldsymbol{\theta}))\right]$$

- We need to be able to compute $g(\mathbf{z}, \boldsymbol{\theta})$ and its Jacobian.
- We need to be able to sample from the density $p(\mathbf{z})$ (do not need to evaluate it) and to evaluate(!) $\pi(\mathbf{x})$.
- We don't need to think about computing the function $f(\mathbf{x}, \boldsymbol{\theta})$.

Flow KL duality

Theorem

Fitting flow model $p(\mathbf{x}|\boldsymbol{\theta})$ to the target distribution $\pi(\mathbf{x})$ using forward KL (MLE) is equivalent to fitting the induced distribution $p(\mathbf{z}|\boldsymbol{\theta})$ to the base $p(\mathbf{z})$ using reverse KL:

$$\arg\min_{\boldsymbol{\theta}} KL(\pi(\mathbf{x})||p(\mathbf{x}|\boldsymbol{\theta})) = \arg\min_{\boldsymbol{\theta}} KL(p(\mathbf{z}|\boldsymbol{\theta})||p(\mathbf{z})).$$

- $p(\mathbf{z})$ is a base distribution; $\pi(\mathbf{x})$ is a data distribution;
- $\mathbf{z} \sim p(\mathbf{z})$, $\mathbf{x} = g(\mathbf{z}, \boldsymbol{\theta})$, $\mathbf{x} \sim p(\mathbf{x}|\boldsymbol{\theta})$;
- $\mathbf{x} \sim \pi(\mathbf{x})$, $\mathbf{z} = f(\mathbf{x}, \boldsymbol{\theta})$, $\mathbf{z} \sim p(\mathbf{z}|\boldsymbol{\theta})$;

$$\log p(\mathbf{z}|\boldsymbol{\theta}) = \log \pi(g(\mathbf{z}, \boldsymbol{\theta})) + \log |\det(\mathbf{J}_g)|;$$
$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(f(\mathbf{x}, \boldsymbol{\theta})) + \log |\det(\mathbf{J}_f)|.$$

Papamakarios G. et al. Normalizing flows for probabilistic modeling and inference, 2019

Flow KL duality

Theorem

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$$\arg\min_{\boldsymbol{\theta}} KL(\pi(\mathbf{x})||p(\mathbf{x}|\boldsymbol{\theta})) = \arg\min_{\boldsymbol{\theta}} KL(p(\mathbf{z}|\boldsymbol{\theta})||p(\mathbf{z})).$$

Proof

$$\begin{aligned}
KL\left(p(\mathbf{z}|\boldsymbol{\theta})||p(\mathbf{z})\right) &= \mathbb{E}_{p(\mathbf{z}|\boldsymbol{\theta})}\big[\log p(\mathbf{z}|\boldsymbol{\theta}) - \log p(\mathbf{z})\big] = \\
&= \mathbb{E}_{p(\mathbf{z}|\boldsymbol{\theta})}\left[\log \pi(g(\mathbf{z}, \boldsymbol{\theta})) + \log|\det(\mathbf{J}_g)| - \log p(\mathbf{z})\right] = \\
&= \mathbb{E}_{\pi(\mathbf{x})}\left[\log \pi(\mathbf{x}) - \log|\det(\mathbf{J}_f)| - \log p(f(\mathbf{x}, \boldsymbol{\theta}))\right] = \\
&= \mathbb{E}_{\pi(\mathbf{x})}\big[\log \pi(\mathbf{x}) - \log p(\mathbf{x}|\boldsymbol{\theta})\big] = KL(\pi(\mathbf{x})||p(\mathbf{x}|\boldsymbol{\theta})).
\end{aligned}$$

Papamakarios G., Pavlakou T., Murray I. Masked Autoregressive Flow for Density Estimation, 2017

Outline

1. Forward and Reverse KL for Normalizing flows

2. Residual and Linear flows

Jacobian structure

Flow log-likelihood

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(f(\mathbf{x}, \boldsymbol{\theta})) + \log \left| \det \left(\frac{\partial f(\mathbf{x}, \boldsymbol{\theta})}{\partial \mathbf{x}} \right) \right|$$

The main challenge is a determinant of the Jacobian matrix.

What is the $det(\mathbf{J})$ in the following cases?

1. Consider a linear layer $\mathbf{z} = \mathbf{W}\mathbf{x}$.
2. Let $\mathbf{z}$ be a permutation of $\mathbf{x}$.
3. Let z_j depend only on $\mathbf{x}_j$.

$$\log \left| \det \left(\frac{\partial f(\mathbf{x}, \boldsymbol{\theta})}{\partial \mathbf{x}} \right) \right| = \log \left| \prod_{j=1}^{m} f_j'(x_j, \boldsymbol{\theta}) \right| = \sum_{j=1}^{m} \log \left| f_j'(x_j, \boldsymbol{\theta}) \right|.$$

4. Let z_j depend only on $\mathbf{x}_{1:j}$ (autoregressive dependency).

Linear flows

$$\mathbf{z} = f(\mathbf{x}, \boldsymbol{\theta}) = \mathbf{W}\mathbf{x}, \quad \mathbf{W} \in \mathbb{R}^{m \times m}, \quad \boldsymbol{\theta} = \mathbf{W}, \quad \mathbf{J}_f = \mathbf{W}$$

In general, we need $O(m^3)$ to invert matrix.

Invertibility

- Diagonal matrix $O(m)$.
- Triangular matrix $O(m^2)$.
- It is impossible to parametrize all invertible matrices.

Invertible 1x1 conv

$\mathbf{W} \in \mathbb{R}^{c \times c}$ - kernel of 1x1 convolution with c input and c output channels. The computational complexity of computing or differentiating $\det(\mathbf{W})$ is $O(c^3)$. Cost to compute $\det(\mathbf{W})$ is $O(c^3)$. It should be invertible.

Kingma D. P., Dhariwal P. Glow: Generative Flow with Invertible 1x1 Convolutions, 2018

Linear flows

$$\mathbf{z} = f(\mathbf{x}, \boldsymbol{\theta}) = \mathbf{W}\mathbf{x}, \quad \mathbf{W} \in \mathbb{R}^{m \times m}, \quad \boldsymbol{\theta} = \mathbf{W}, \quad \mathbf{J}_f = \mathbf{W}$$

Matrix decompositions

- LU-decomposition
$$\mathbf{W} = \mathbf{P}\mathbf{L}\mathbf{U},$$
where $\mathbf{P}$ is a permutation matrix, $\mathbf{L}$ is lower triangular with positive diagonal, $\mathbf{U}$ is upper triangular with positive diagonal.
- QR-decomposition
$$\mathbf{W} = \mathbf{Q}\mathbf{R},$$
where $\mathbf{Q}$ is an orthogonal matrix, $\mathbf{R}$ is an upper triangular matrix with positive diagonal.

Kingma D. P., Dhariwal P. Glow: Generative Flow with Invertible 1x1 Convolutions, 2018
Hoogeboom E., Van Den Berg R., and Welling M. Emerging convolutions for generative normalizing flows, 2019

Residual Flows

Matrix determinant lemma

$$\det\left(\mathbf{I}_m + \mathbf{V}\mathbf{W}^T\right) = \det(\mathbf{I}_d + \mathbf{W}^T\mathbf{V}), \quad \text{where } \mathbf{V}, \mathbf{W} \in \mathbb{R}^{m \times d}.$$

Planar flow

$$\mathbf{x} = g(\mathbf{z}, \boldsymbol{\theta}) = \mathbf{z} + \mathbf{v}\,\sigma(\mathbf{w}^T\mathbf{z} + b).$$

Here $\boldsymbol{\theta} = \{\mathbf{v}, \mathbf{w}, b\}$, $\sigma(\cdot)$ is a smooth element-wise non-linearity.

$$\left|\det\left(\frac{\partial g(\mathbf{z}, \boldsymbol{\theta})}{\partial \mathbf{z}}\right)\right| = \left|\det\left(\mathbf{I} + \sigma'(\mathbf{w}^T\mathbf{z} + b)\mathbf{v}\mathbf{w}^T\right)\right| = \left|1 + \sigma'(\mathbf{w}^T\mathbf{z} + b)\mathbf{w}^T\mathbf{v}\right|$$

The transformation is invertible, for example, if

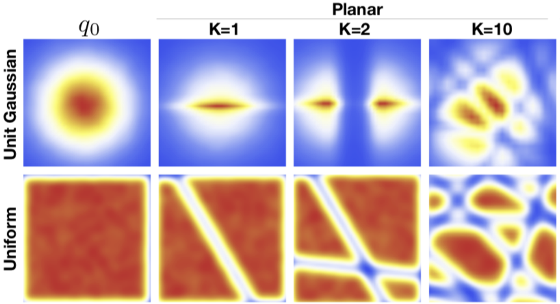
$$\sigma = \tanh; \quad \sigma'(\mathbf{w}^T\mathbf{z} + b)\mathbf{w}^T\mathbf{v} \geq -1.$$

Rezende D. J., Mohamed S. Variational Inference with Normalizing Flows, 2015

Residual Flows

Expressiveness of planar flows

$$\mathbf{z}_K = g_1 \circ \dots \circ g_K(\mathbf{z}); \quad g_k = g(\mathbf{z}_k, \boldsymbol{\theta}_k) = \mathbf{z}_k + \mathbf{v}_k \, \sigma(\mathbf{w}_k^T \mathbf{z}_k + b_k).$$



Sylvester flow: planar flow extension

$$g(\mathbf{z}, \boldsymbol{\theta}) = \mathbf{z} + \mathbf{V} \, \sigma(\mathbf{W}^T \mathbf{z} + \mathbf{b}).$$

Rezende D. J., Mohamed S. Variational Inference with Normalizing Flows, 2015
Berg R. et al. Sylvester normalizing flows for variational inference, 2018

Summary

- Flows could be fitted using forward and reverse KL minimization. We will consider each of the scenarios later in the course.

- Linear flows try to parametrize set of invertible matrices via matrix decompositions.

- Planar and Sylvester flows are residual flows which use matrix determinant lemma.