



Deep Learning Architectures

Diffusion model



INSTITUT DU
DÉVELOPPEMENT ET DES
RESSOURCES EN
INFORMATIQUE
SCIENTIFIQUE



Dhariwal & Nichol, 2021



Source : <https://github.com/bentoml/stable-diffusion-bentoml>



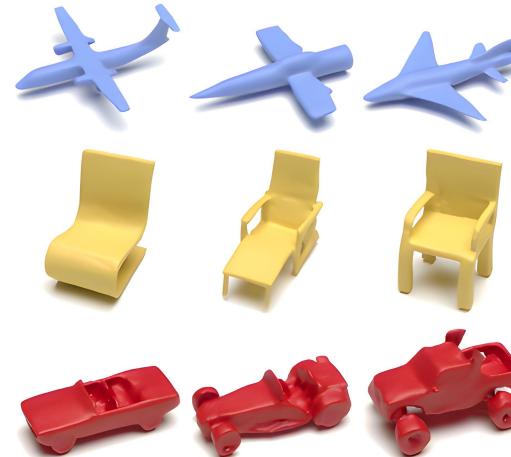
Source : Dall-E 3



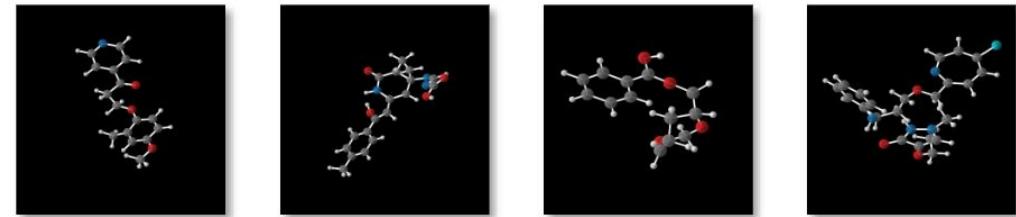
DPM Landscape



Source : <https://ai.meta.com/blog/emu-text-to-video-generation-image-editing-research/>

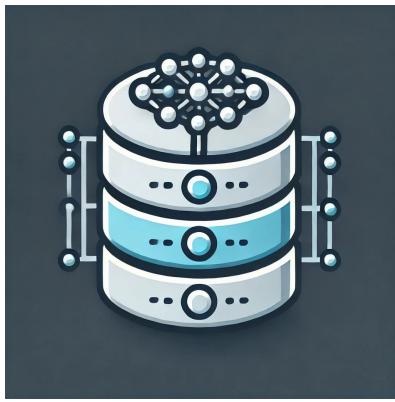


Source : <https://arxiv.org/pdf/2210.06978.pdf>



Source : <https://arxiv.org/pdf/2305.01140.pdf>

Generation of videos, of molecules, of ...

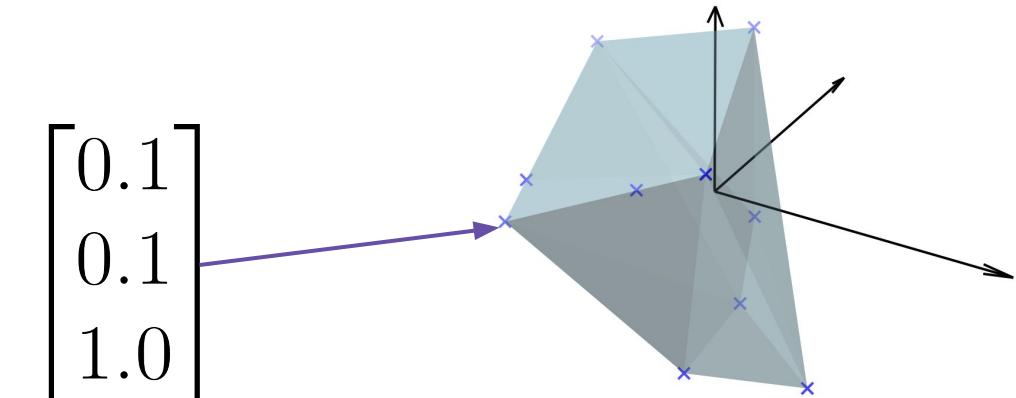


Source : Dall-E 3

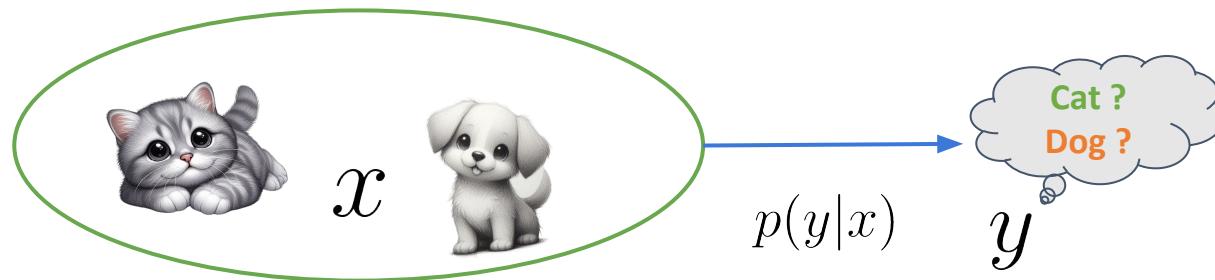


$$= \begin{bmatrix} 0.1 \\ 0.1 \\ 1.0 \end{bmatrix}$$

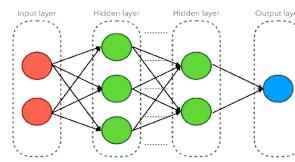
$p(x)$ = Probabilité que le point x appartient
à notre base de données



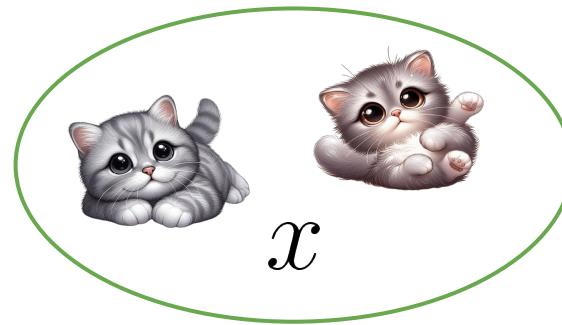
Distribution de données $P(x)$



Classification



Generation

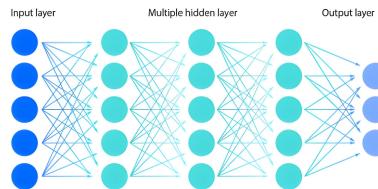


$$p(x) \sim q(x)$$

Generation vs Classification

Classification with 3 classes

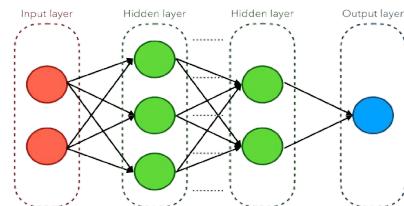
Deep neural network



$$q(y|x)$$

a discrete probability

$$= \begin{bmatrix} 0.1 \\ 0.1 \\ 0.8 \end{bmatrix} : \begin{array}{l} chien \\ chat \\ humain \end{array} = \begin{bmatrix} 0.0 \\ 0.0 \\ 1.0 \end{bmatrix}$$

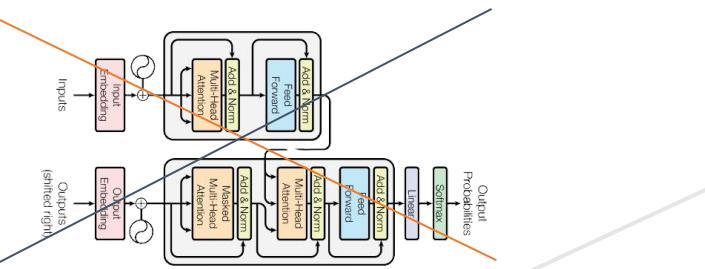
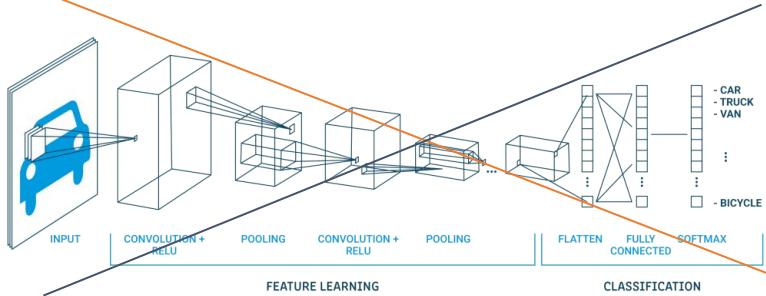


???

$$= \mathcal{N}(output, \sigma^2)$$
$$= output + z * \sigma, \text{ where } z \sim \mathcal{N}(0, 1)$$

Generation of one continuous value

Output of models



$$\mathcal{N}(0, 1)$$



$$p(x)$$

$$q(x|\mathcal{N}(0, 1))$$

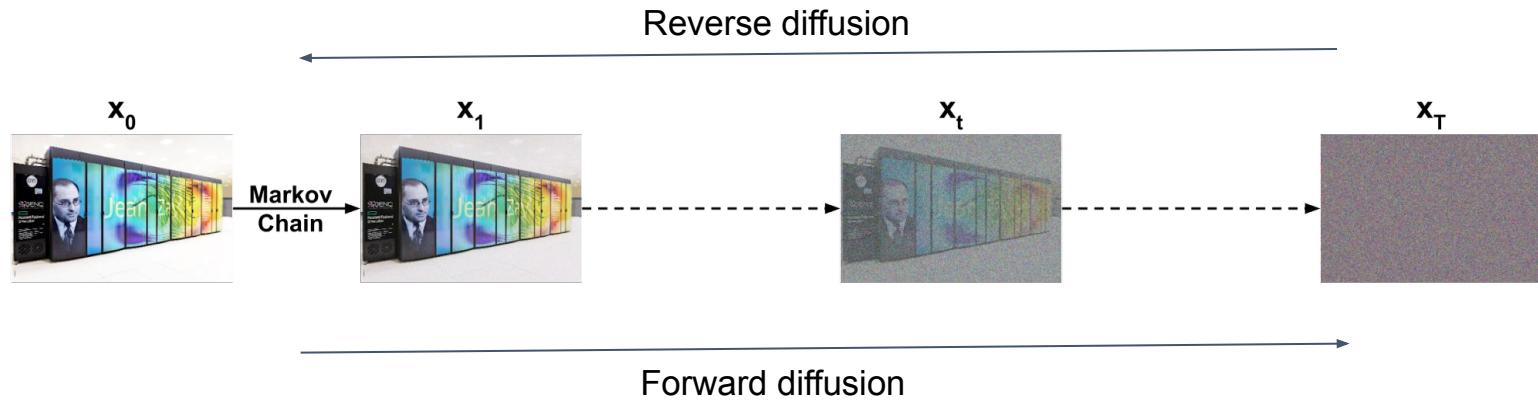
\sim

$$q(x|\mathcal{N}(0, 1)) * \mathcal{N}(0, 1) = q(x)$$

CNN/Transformer/GNN vs Diffusion Model

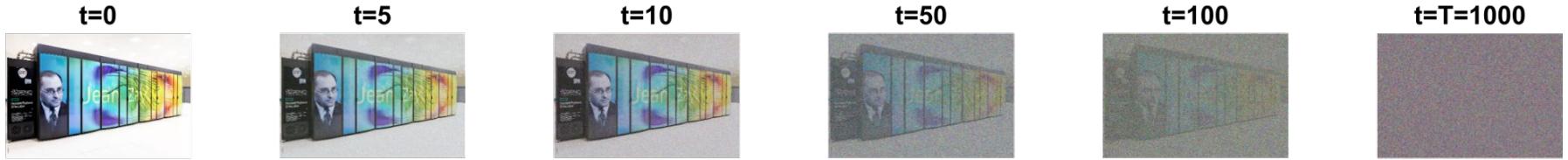
Denoising diffusion probabilistic models (DDPM) consist of two processes:

- Forward diffusion process that gradually adds noise to input
- Reverse denoising process that learns to generate data by denoising



DDPM Principle

Forward Diffusion Process

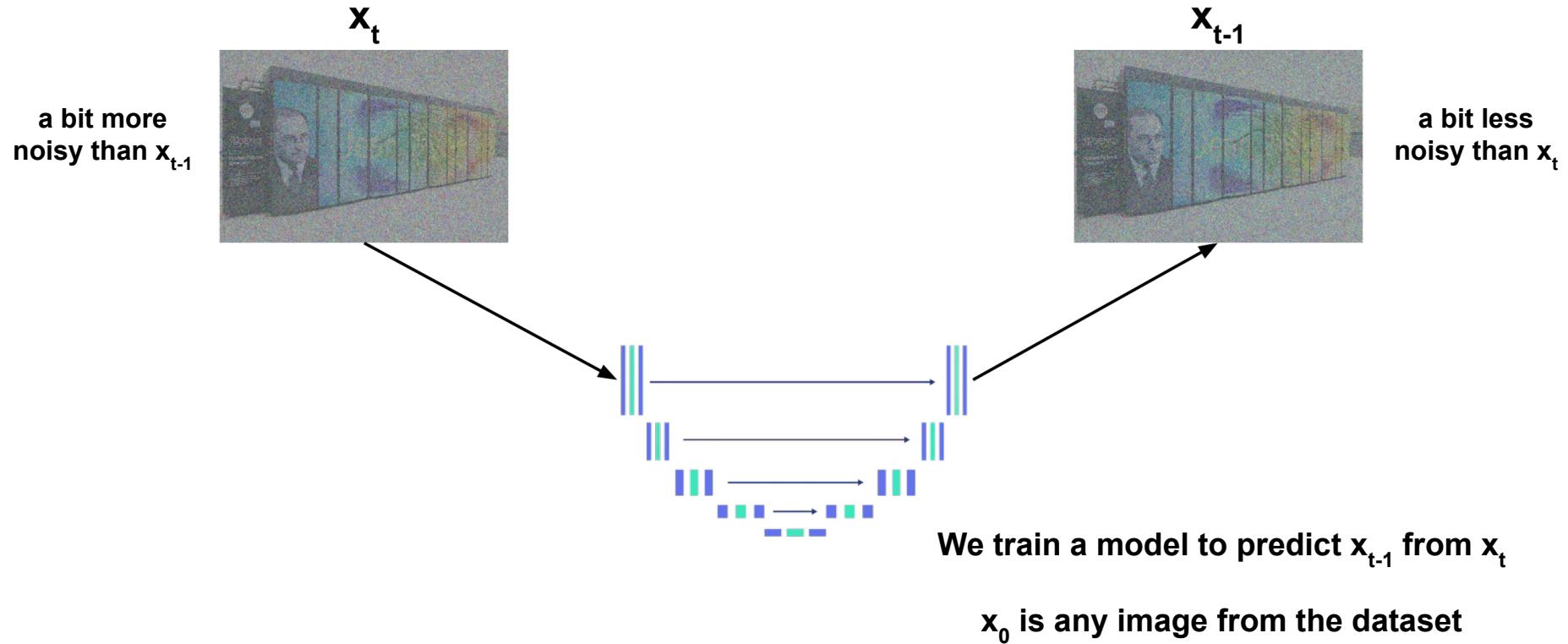


Denoising Diffusion Probabilistic
Models (DDPM)

Here we choose $T=1000$, but it can be different values (it's an hyperparameter)

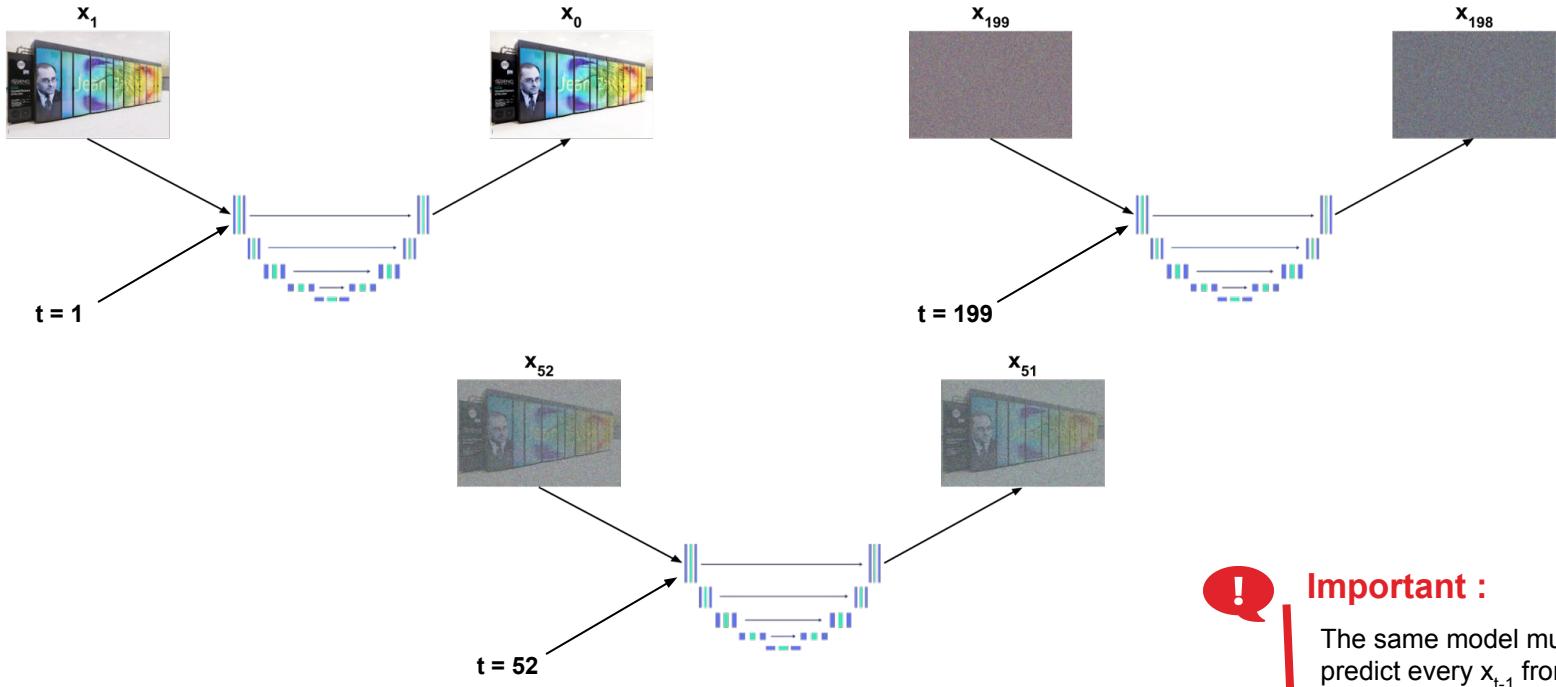
DDPM Principle 3

Reverse Diffusion Process



DDPM Principle 4

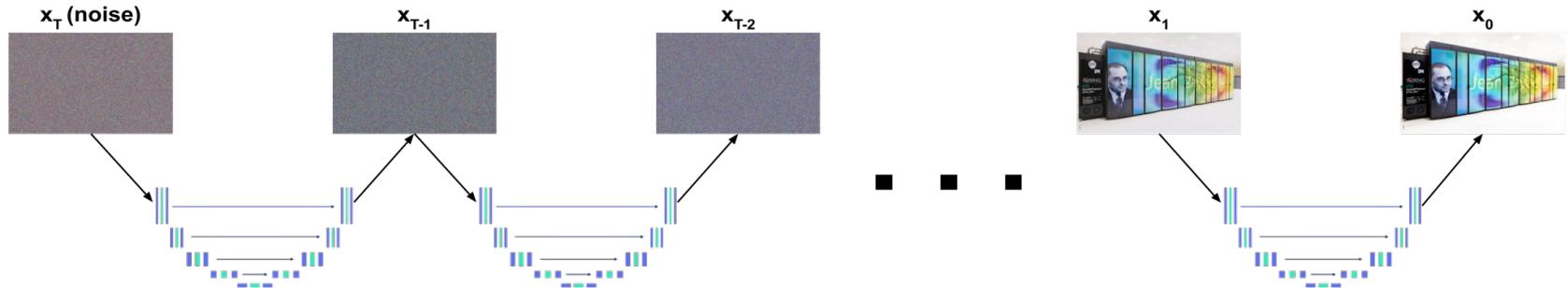
Reverse Diffusion Process



Important :

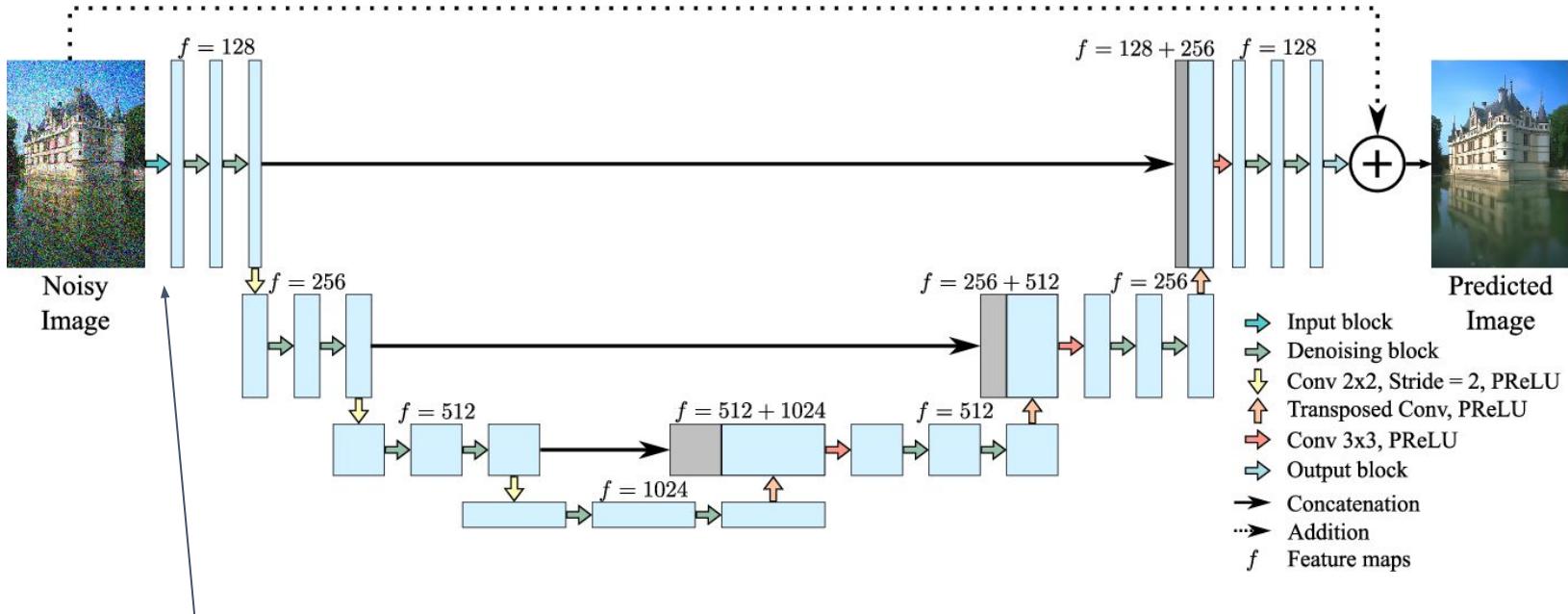
The same model must predict every x_{t-1} from x_t

After the training, the model will generate images from Gaussian noise by following a sampling process :



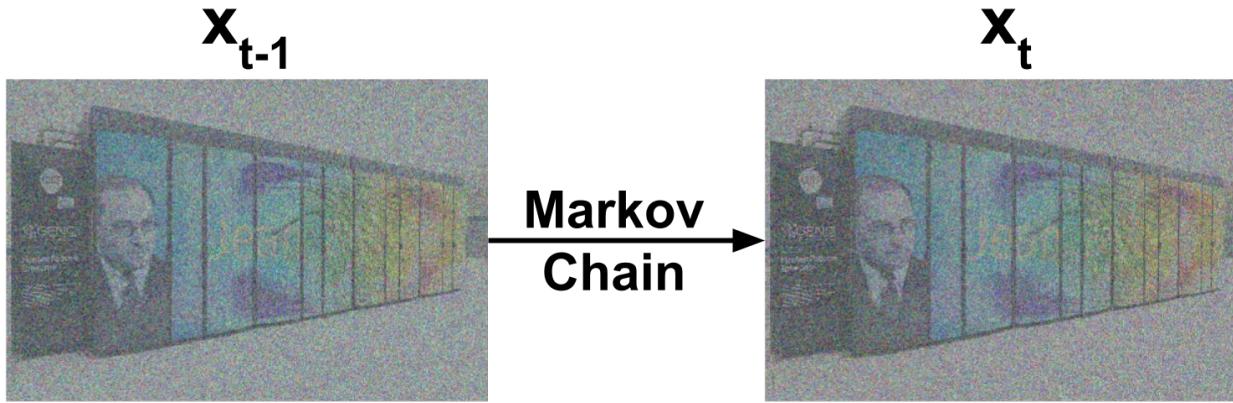
`torch.randn(4)`

DDPM Principle 6



$$PE(t) = \left[\sin\left(\frac{t}{10000^{\frac{2i}{d}}}\right), \cos\left(\frac{t}{10000^{\frac{2i}{d}}}\right) \right]_{i=0}^{d/2}$$

Unet: a good denoiser + t-embedding



$$\mathcal{N}(x_t; \sqrt{1 - \beta_t}x_{t-1}, \beta_t I)$$

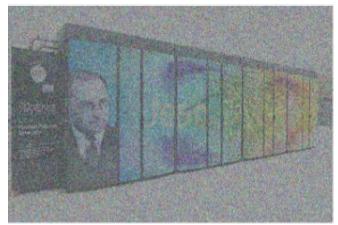
$$x_t = \sqrt{1 - \beta_t}x_{t-1} + \sqrt{\beta_t}z_{t-1}$$

where $z_{t-1} \sim \mathcal{N}(0, I)$

`torch.randn(4)`

Forward diffusion 2 - Sampling a gaussian distribution

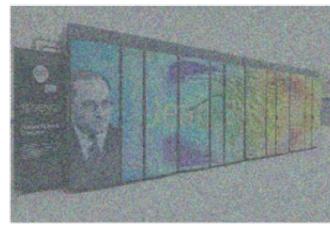
x_t



=

$$\sqrt{1 - \beta_t}$$

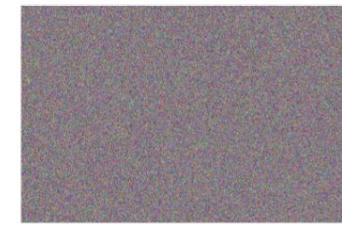
x_{t-1}



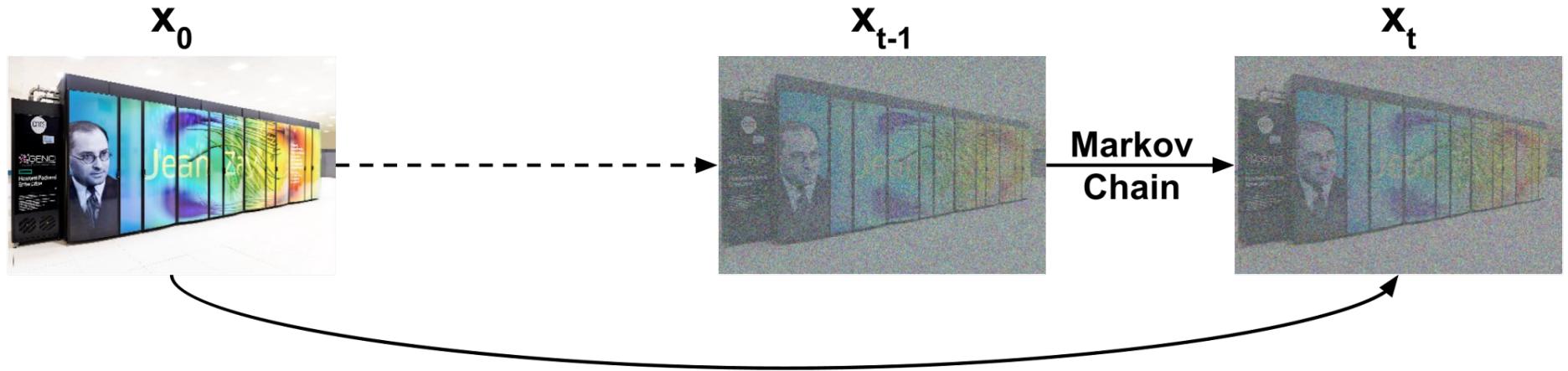
+

$$\sqrt{\beta_t}$$

Gaussian noise



Forward diffusion 3



$$q(x_t|x_0) = \mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1 - \bar{\alpha}_t)I)$$

$$\text{where } \bar{\alpha}_t = \prod_{i=1}^T (1 - \beta_i)$$

Forward diffusion 4

β_t (the noise schedule) such that $q(\mathbf{x}_T | \mathbf{x}_0) \approx \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I})$

$\beta_t \in (0, 1)$, β_t following a schedule $\beta_1 < \beta_2 < \dots < \beta_T$

Linear scheduling

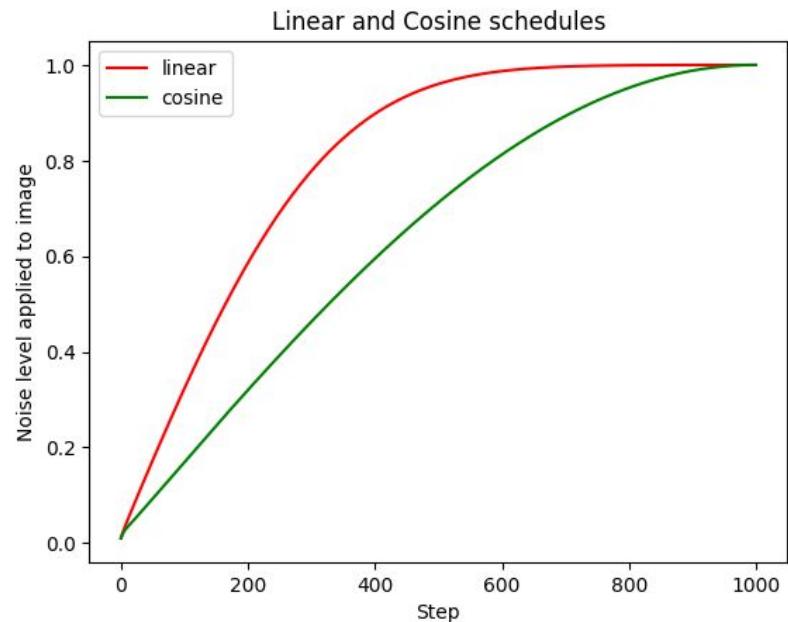
$$(\beta_1, \dots, \beta_T) = (\beta_1 + (t-1) * \frac{\beta_T - \beta_1}{T-1})_{t \in \{1\dots T\}}$$

0.02
0.0001
1000

Cosinus scheduling

$$\bar{\alpha}_t = \frac{f(t)}{f(0)}, \quad f(t) = \cos\left(\frac{t/T + s}{1+s} \cdot \frac{\pi}{2}\right)^2$$

$$\text{where } \bar{\alpha}_t = \prod_{i=1}^T (1 - \beta_i)$$



Beta scheduling

$$q(x_0)$$

Données



$$q(x_t|x_0) = \mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1 - \bar{\alpha}_t)I)$$

$$q(x_t|x_{t-1})$$

Données bruitées
par un petit bruit
gaussien

Données bruitées
à l'étape t



$$q(x_{t-1}|x_t)$$

???

$$q(x_{t-1}|x_t) = \frac{q(x_t|x_{t-1})q(x_{t-1})}{q(x_t)} \quad ???$$

$$q(x_{t-1}|x_t, x_0) = \frac{q(x_t|x_{t-1}, x_0)q(x_{t-1}|x_0)}{q(x_t|x_0)} = \frac{q(x_t|x_{t-1})q(x_{t-1}|x_0)}{q(x_t|x_0)}$$

Chaîne de
Markov

$$q(x_{t-1}|x_t, x_0) = \mathcal{N}(x_{t-1}; \tilde{\mu}_t(x_t, x_0), \tilde{\beta}_t I)$$

$$q(x_{t-1}|x_t, x_0) = \mathcal{N}(x_{t-1}; \tilde{\mu}_t(x_t, x_0), \tilde{\beta}_t I)$$

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

$$q(x_t|x_0)$$

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}z_t$$

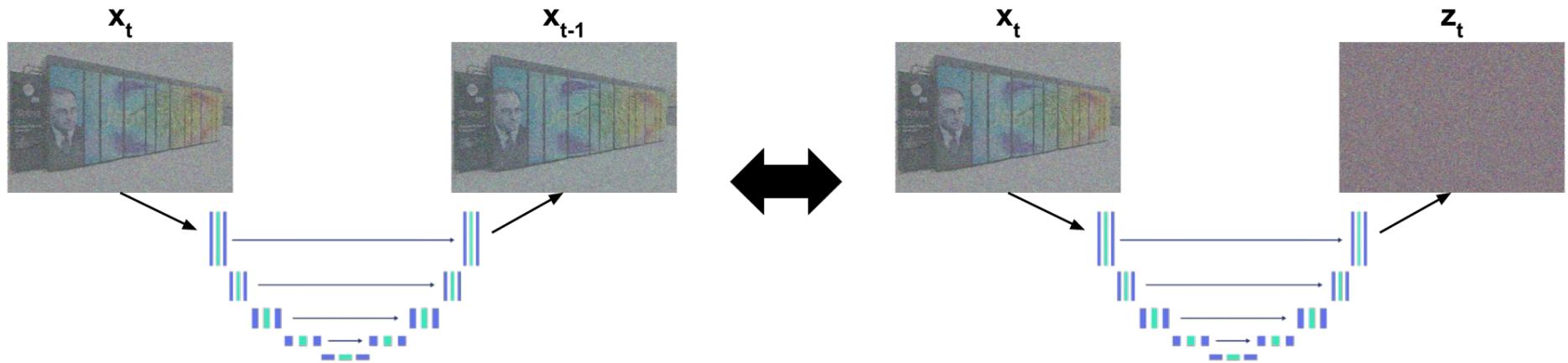


$$q(x_{t-1}|x_t, z_t)$$

$$\tilde{\mu}_t(\mathbf{x}_t, \mathbf{x}_0) = \frac{1}{\sqrt{\alpha_t}} (\mathbf{x}_t - \frac{\beta_t}{\sqrt{1 - \bar{\alpha}_t}} \mathbf{z}_t)$$

\mathbf{z}_t ???

Computation 2 - Mean and Variance of the reverse diffusion



We can predict x_{t-1} by predicting z_t

Reverse diffusion 1

$$\tilde{\mu}_t(\mathbf{x}_t, \mathbf{x}_0) = \frac{1}{\sqrt{\alpha_t}} (\mathbf{x}_t - \frac{\beta_t}{\sqrt{1 - \bar{\alpha}_t}} \mathbf{z}_t) \approx \frac{1}{\sqrt{\alpha_t}} (x_t - \frac{\beta_t}{\sqrt{1 - \bar{\alpha}_t}} \mathbf{z}_\theta(\mathbf{x}_t, t))$$

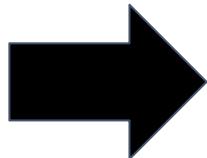
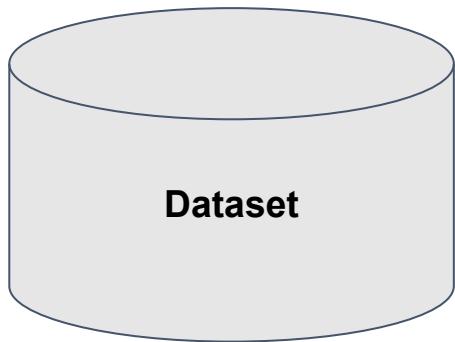
Our network

$$\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} (\mathbf{x}_t - \frac{\beta_t}{\sqrt{1 - \bar{\alpha}_t}} \mathbf{z}_t) + \sqrt{\tilde{\beta}_t} \mathbf{z} \text{ (noise)}$$

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

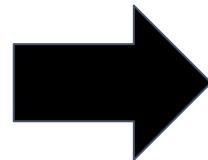
$$\nabla_{\theta} \left\| \boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon}, t) \right\|^2$$
 - 6: **until** converged
-



Training 2

**Uniform
distribution**

Between 1 and T



$t = 50$

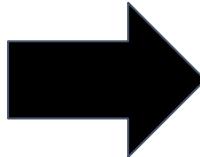
x_0



Training 3

\mathbf{z}_t ($= \epsilon$)

Gaussian distribution
Same shape than x_0

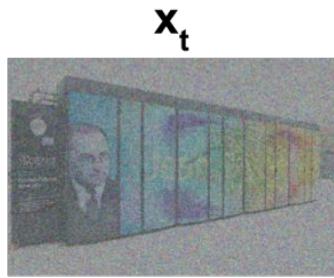


x_0



$t = 50$

Training 4



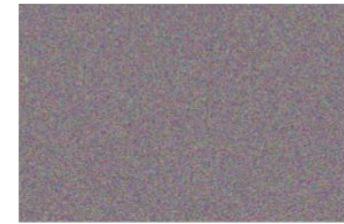
=

$$\sqrt{\alpha_t}$$



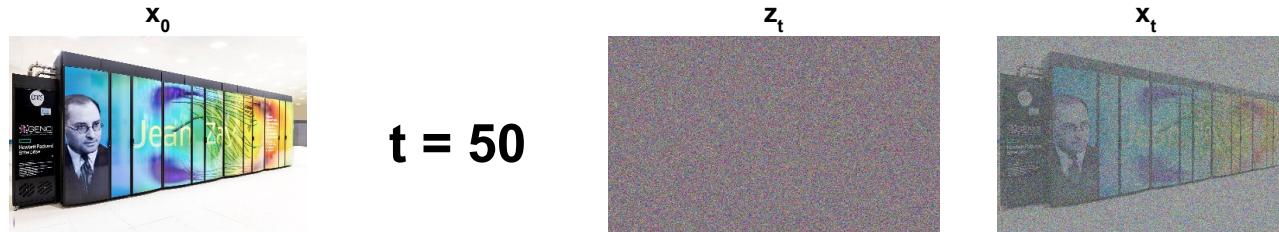
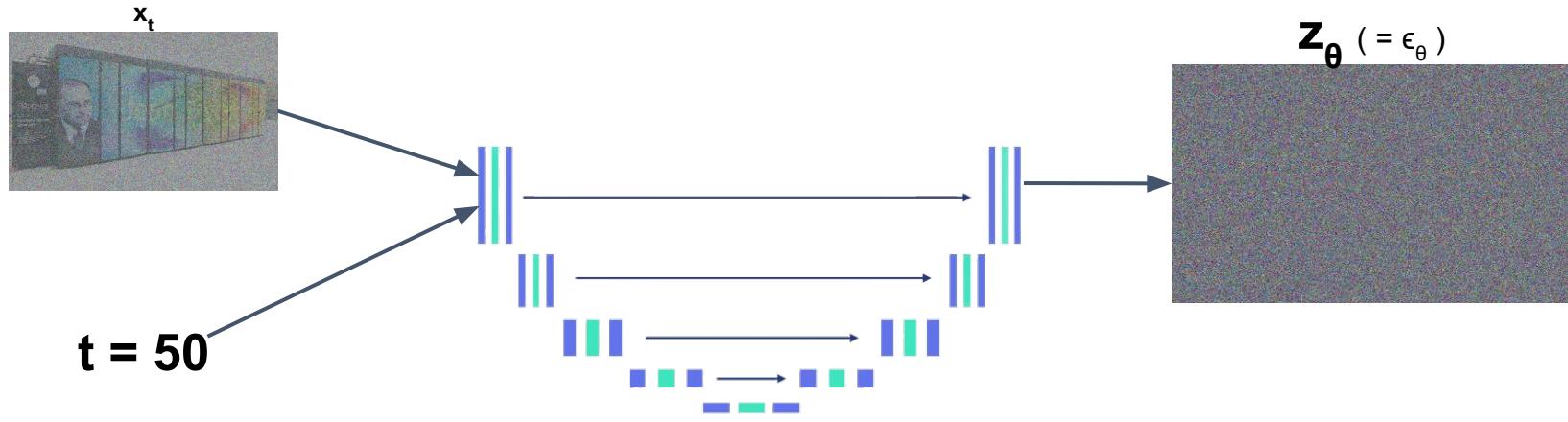
+

$$\sqrt{1 - \alpha_t}$$



$t = 50$



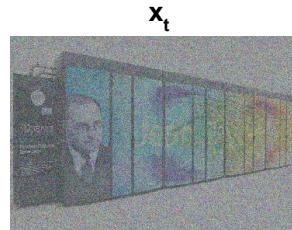


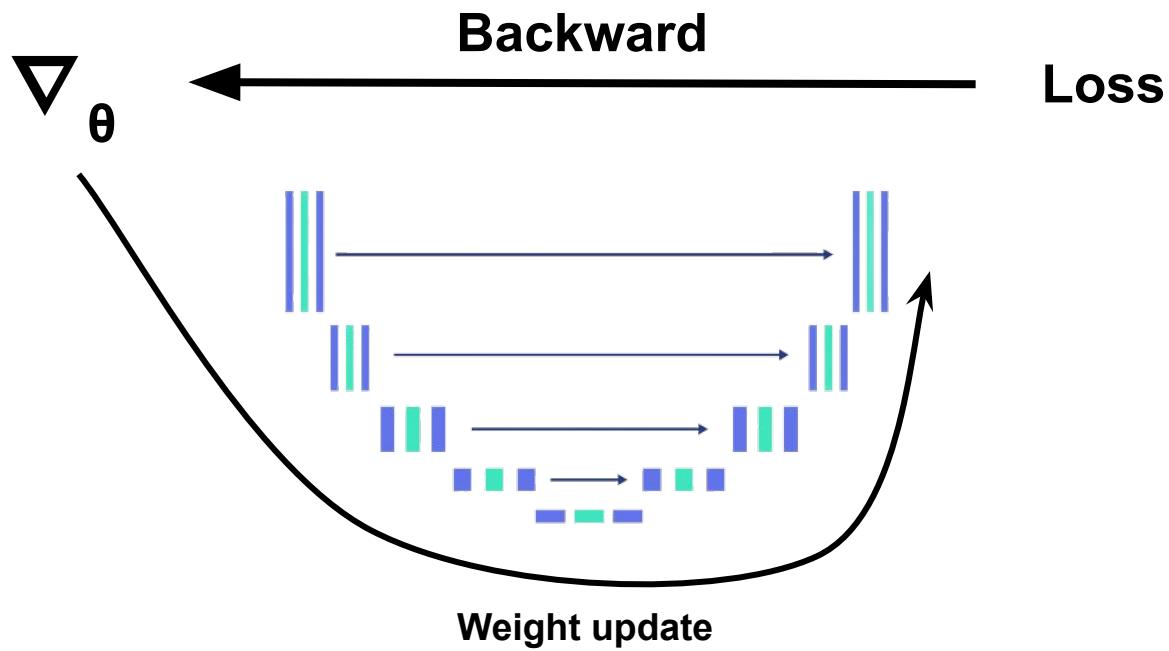
Training 6

$$\text{Loss} = \| z_t - z_\theta \|^2$$



$t = 50$





$$L_{\text{VLB}} = \mathbb{E}_{q(\mathbf{x}_{0:T})} \left[\log \frac{q(\mathbf{x}_{1:T} | \mathbf{x}_0)}{p_\theta(\mathbf{x}_{0:T})} \right] \geq -\mathbb{E}_{q(\mathbf{x}_0)} \log p_\theta(\mathbf{x}_0)$$

$$L_{\text{VLB}} = L_T + L_{T-1} + \cdots + L_0$$

$$L_t = \mathbb{E}_{\mathbf{x}_0, \epsilon} \left[\frac{(1 - \alpha_t)^2}{2\alpha_t(1 - \bar{\alpha}_t) \|\Sigma_\theta\|_2^2} \|\epsilon_t - \epsilon_\theta(\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon_t, t)\|^2 \right]$$

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

A more complicated loss ...

Algorithm 2 Sampling

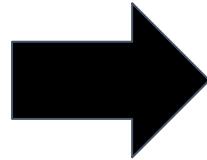
- 1: $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
- 2: **for** $t = T, \dots, 1$ **do**
- 3: $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
- 4: $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}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

<https://arxiv.org/abs/2006.11239>

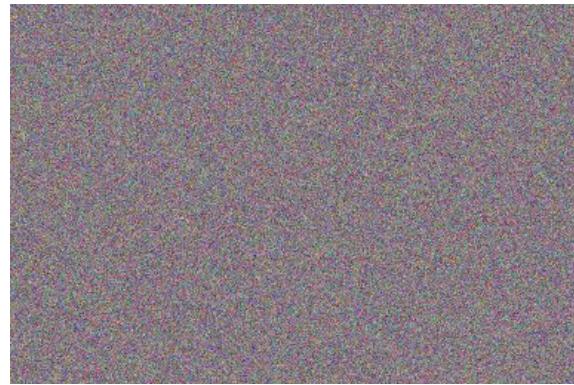


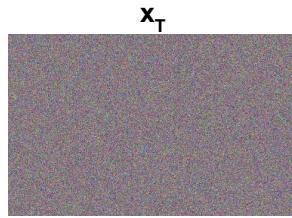
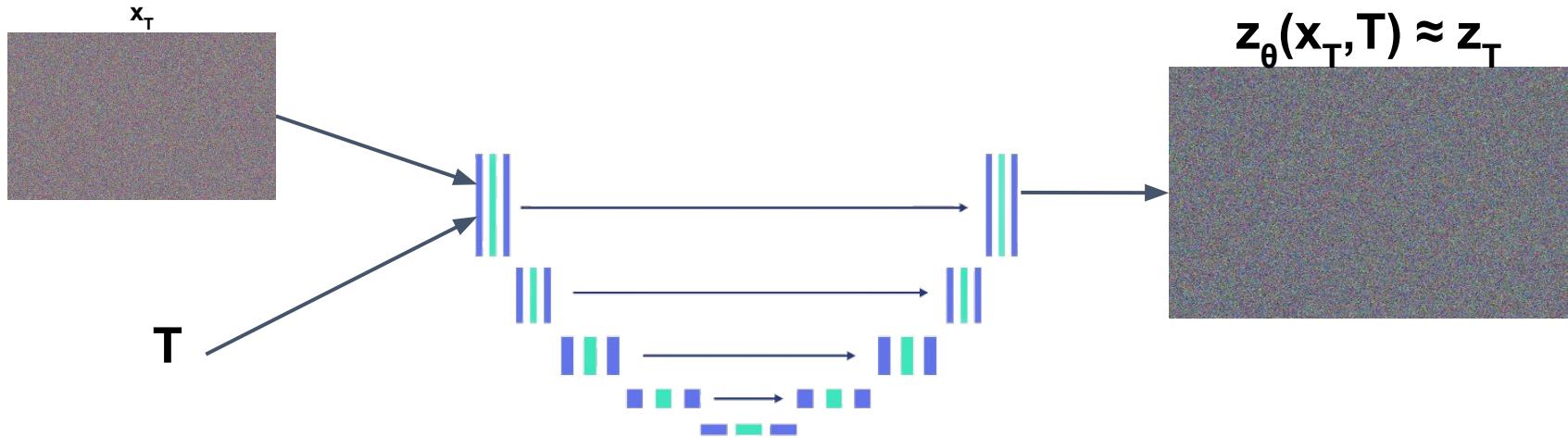
Gaussian distribution

Same shape than training dataset images



x_T

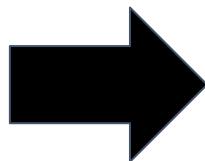




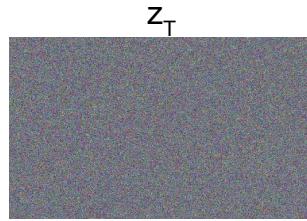
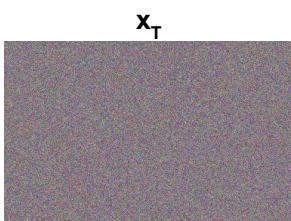
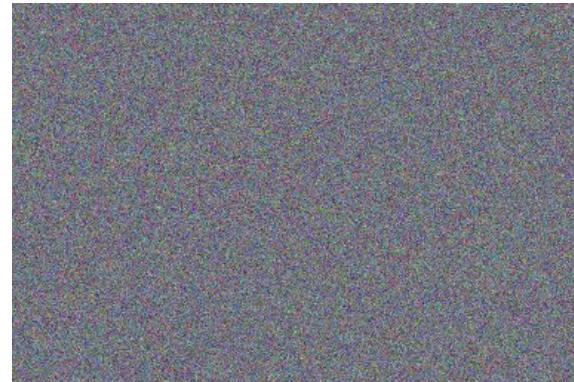
Sampling 3

Gaussian distribution

Same shape than training dataset images

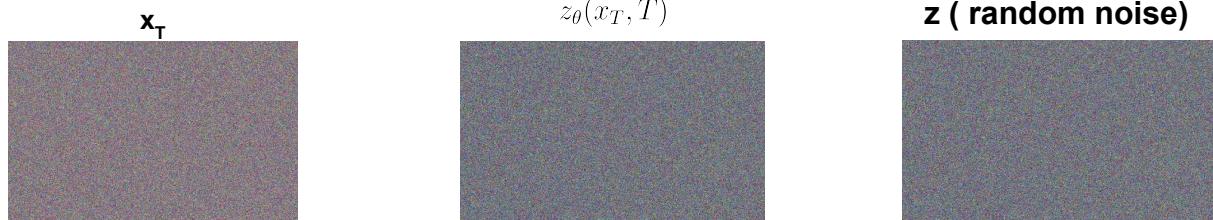


z (noise)



Sampling 3

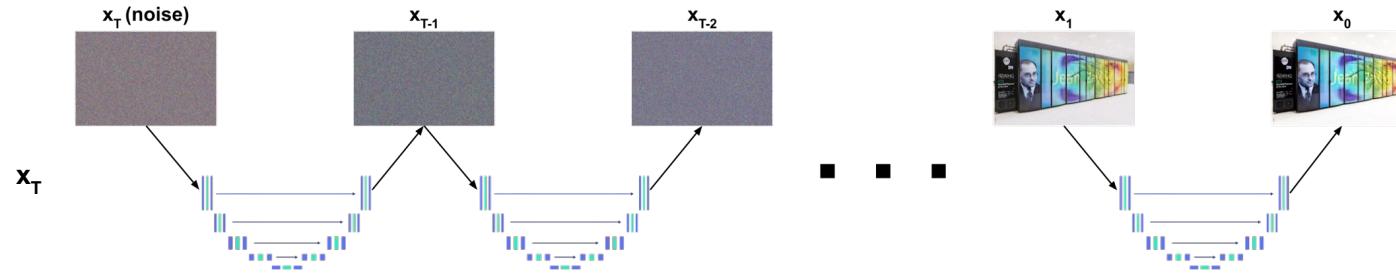
$$x_{T-1} \approx \frac{1}{\sqrt{\alpha_T}} (x_T - \frac{\beta_T}{\sqrt{1 - \bar{\alpha}_T}} z_\theta(x_T, T)) + \tilde{\beta}_T z \text{ (noise)}$$



Sampling 4

and repeat !

Don't generate x_T , replace it by x_{T-1} and T by T-1... and do it again T time.



$$q(x_{t-1} | x_t, x_0) = \mathcal{N}(x_{t-1}; \tilde{\mu}_t(x_t, x_0), \tilde{\beta}_t I)$$

New mathematical view :

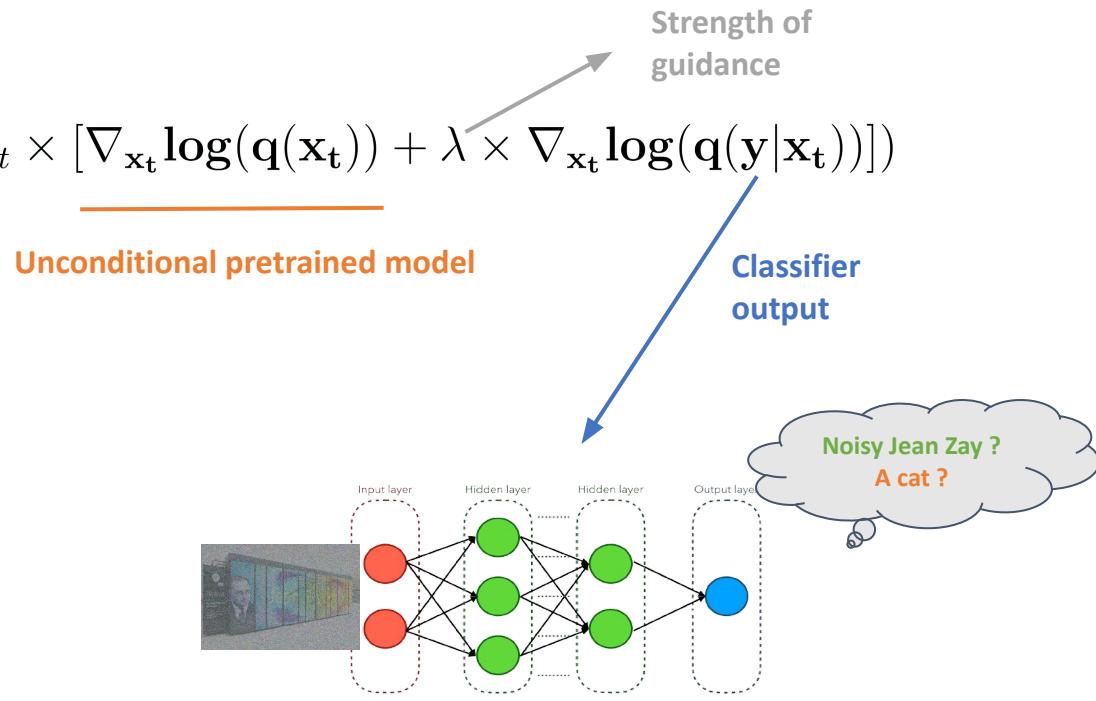
$$\nabla_{\mathbf{x}_t} \log(q(\mathbf{x}_t)) = \boxed{-\frac{\mathbf{z}_\theta(\mathbf{x}_t, t)}{\sqrt{1 - \bar{\alpha}_t}}}$$


$$\tilde{\mu}_t(x_t, x_0) \approx \frac{1}{\sqrt{\alpha_t}} \left(x_t - \frac{\beta_t}{\sqrt{1 - \bar{\alpha}_t}} \mathbf{z}_\theta(\mathbf{x}_t, t) \right) = \frac{1}{\sqrt{\alpha_t}} \left(x_t + \beta_t \times \nabla_{\mathbf{x}_t} \log(q(\mathbf{x}_t)) \right)$$

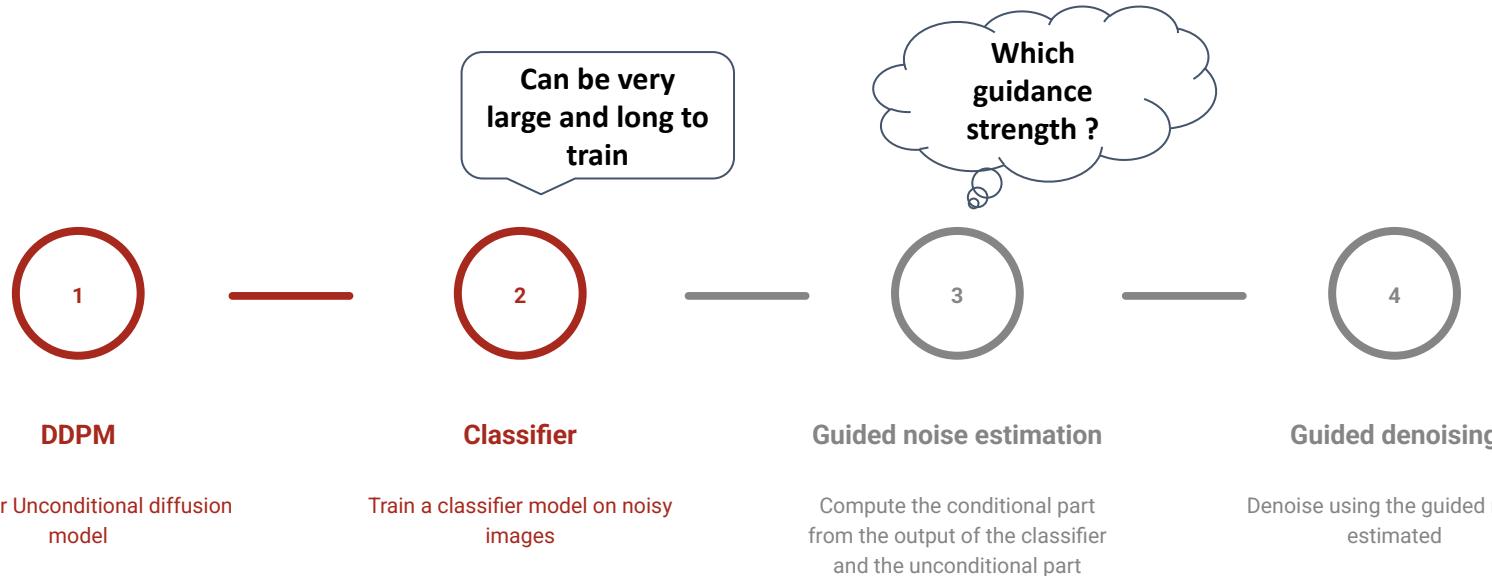
$$\nabla_{\mathbf{x}_t} \log(q(\mathbf{x}_t)) \longrightarrow \nabla_{\mathbf{x}_t} \log(q(\mathbf{x}_t | \mathbf{y}))$$

$$\nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{x}_t|\mathbf{y})) = \nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{x}_t)) + \nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{y}|\mathbf{x}_t))$$

$$\tilde{\mu}_t(x_t, x_0, y) \approx \frac{1}{\sqrt{\alpha_t}}(x_t + \beta_t \times \underbrace{[\nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{x}_t)) + \lambda \times \nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{y}|\mathbf{x}_t))]}_{\text{Unconditional pretrained model}})$$



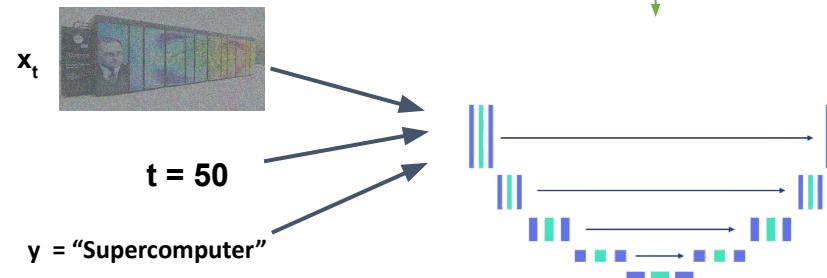
Classifier Guidance



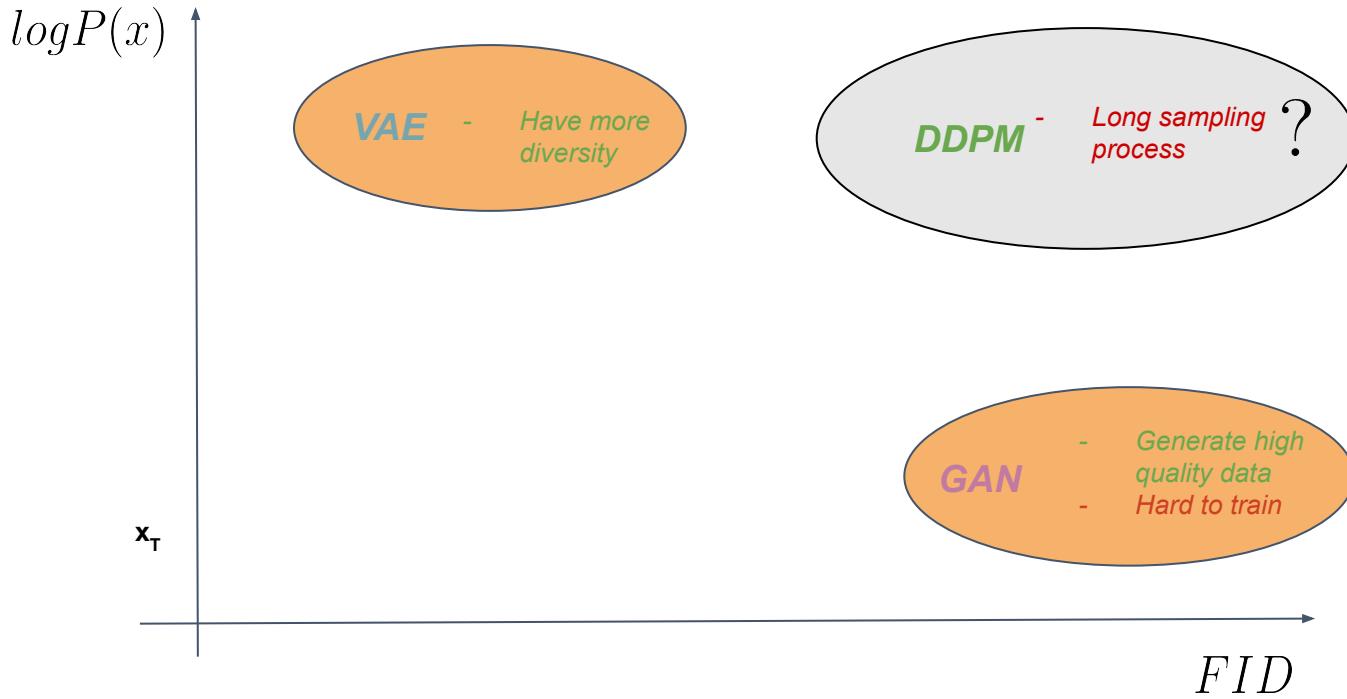
Principle of the Classifier Guidance method

$$\frac{1}{\sqrt{\alpha_t}}(x_t + \beta_t \times [\nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{x}_t)) + \lambda \times \nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{y}|\mathbf{x}_t))])$$

$$\nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{y}|\mathbf{x}_t)) = \nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{x}_t|\mathbf{y})) - \nabla_{\mathbf{x}_t} \log(\mathbf{q}(\mathbf{x}_t))$$

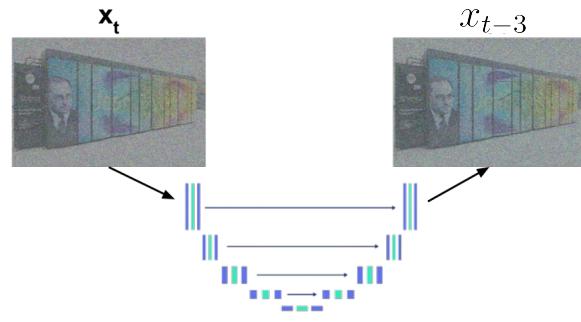
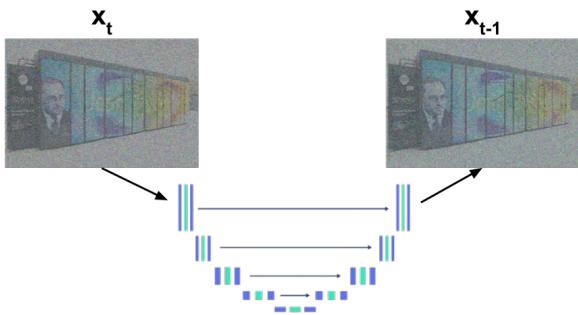


Classifier-Free Guidance



Limitations :

"For example, it takes around 20 hours to sample 50k images of size 32 x 32 from a DDPM, but less than a minute to do so from a GAN on a Nvidia 2080 Ti GPU." (DDIM, 2021)



$$x_t = \sqrt{\bar{\alpha}_t} x_0 + \sqrt{1 - \bar{\alpha}_t} z_t$$



$$x_{t-3} = \sqrt{\bar{\alpha}_{t-3}} x_0 + \sqrt{1 - \bar{\alpha}_{t-3}} z$$

$$\frac{x_t - \sqrt{1 - \bar{\alpha}_t} z_t}{\sqrt{\bar{\alpha}_t}} = x_0$$

$$x_{t-3} = \sqrt{\bar{\alpha}_{t-3}} * \frac{x_t - \sqrt{1 - \bar{\alpha}_t} z_t}{\sqrt{\bar{\alpha}_t}} + \sqrt{1 - \bar{\alpha}_{t-3}} z$$

Reduce the sampling step

Generalisation to a bigger class of inverse process (non-Markovian)

$$q_\sigma(x_{t-1}|x_t, x_0) = \mathcal{N}(\sqrt{\alpha_{t-1}}x_0 + \sqrt{1 - \alpha_{t-1} - \sigma_t^2} \cdot \frac{x_t - \sqrt{\bar{\alpha}_t}x_0}{\sqrt{1 - \bar{\alpha}_t}}, \sigma_t^2 I)$$

$$\sigma_t^2 = \tilde{\beta}_t \quad \Rightarrow \quad DDPM$$



Important :

Same network and training as a DDPM

$$q(x_t|x_0) = \mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1 - \bar{\alpha}_t)I)$$

DDIM 1

$$\sigma_t^2 = \tilde{\beta}_t \quad \Rightarrow \quad DDPM$$

$$\sigma_t^2 = \eta \cdot \tilde{\beta}_t \quad \eta \in [0, 1]$$

$$\eta = 0 \quad \Rightarrow \text{DDIM}$$

S	CIFAR10 (32 × 32)					CelebA (64 × 64)				
	10	20	50	100	1000	10	20	50	100	1000
0.0	13.36	6.84	4.67	4.16	4.04	17.33	13.73	9.17	6.53	3.51
0.2	14.04	7.11	4.77	4.25	4.09	17.66	14.11	9.51	6.79	3.64
0.5	16.66	8.35	5.25	4.46	4.29	19.86	16.06	11.01	8.09	4.28
1.0	41.07	18.36	8.01	5.78	4.73	33.12	26.03	18.48	13.93	5.98
$\hat{\sigma}$	367.43	133.37	32.72	9.99	3.17	299.71	183.83	71.71	45.20	3.26

FID

DDIM 2



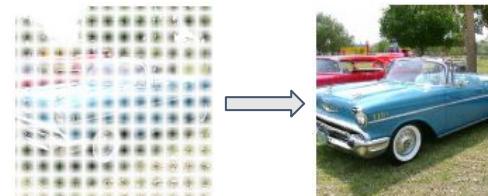
Diffusion models can solve a variety of tasks. We already know about image generation, as well as conditional image generation (for instance with a short paragraph describing the picture)

Other tasks:

- Inpainting



- Super-resolution



- Outpainting



Other task 1

We can solve many of these tasks through the usage of a mask

→ Wide mask



→ Thin mask



→ Outer mask for expanding the image



→ Right side mask for halving the image



→ Every second pixel in both directions for super-resolution



→ Every second row of pixels for alternating lines

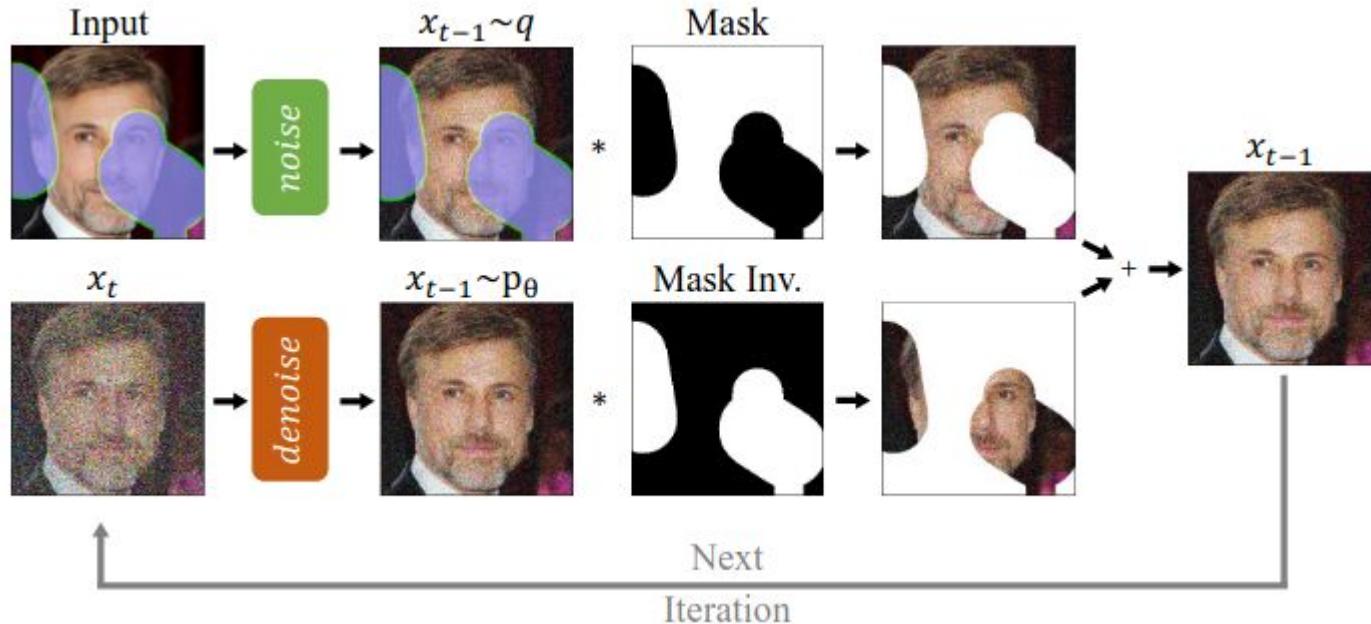


Source Lugmayr, Andreas, et al. "Repaint: Inpainting using denoising diffusion probabilistic models." Proceedings of the IEEE/CVF Conference on Computer Vision and Pattern Recognition. 2022.



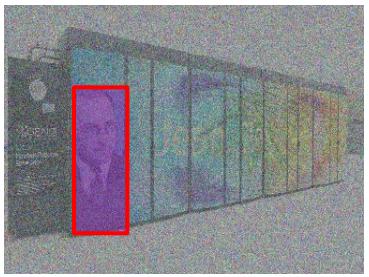
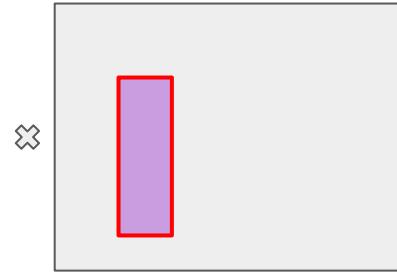
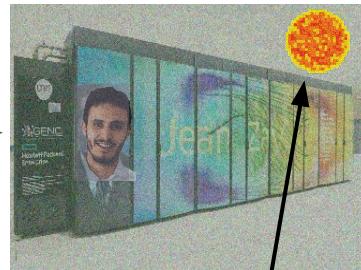
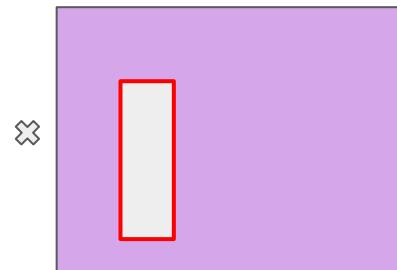
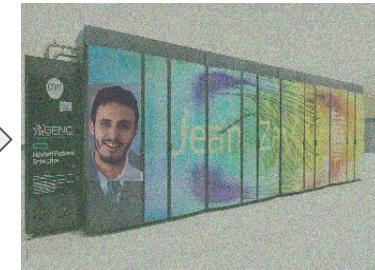
Other task 2

Step t :



Source Lugmayr, Andreas, et al. "Repaint: Inpainting using denoising diffusion probabilistic models." Proceedings of the IEEE/CVF Conference on Computer Vision and Pattern Recognition. 2022.

Other task 3

 x_0  x_t $+ \text{noise}$  $+ \text{diffusion}$  \times + \Rightarrow  x_{t-1} 

New artifacts added (in this coarse example, our diffusion model drew a sun), so we force the known background again!

Other task 4

Papers:

- Deep Unsupervised Learning using Nonequilibrium Thermodynamics (DPM) (<https://arxiv.org/abs/1503.03585>)
- Denoising Diffusion Probabilistic Models (DDPM) (<https://arxiv.org/abs/2006.11239>)
- Improved Denoising Diffusion Probabilistic Models (IDDPMP) (<https://arxiv.org/abs/2102.09672>)
- Denoising Diffusion Implicit Models (DDIM) (<https://arxiv.org/abs/2010.02502>)
- Diffusion Models Beat GANs on Image Synthesis (<https://arxiv.org/abs/2105.05233>)
- Classifier-free diffusion guidance (<https://arxiv.org/pdf/2207.12598>)
- Score-Based Generative Modeling through Stochastic Differential Equation (<https://openreview.net/pdf?id=PxTIG12RRHS>)
- Repaint: Inpainting using denoising diffusion probabilistic models (<https://arxiv.org/pdf/2201.09865>)
- Diffusion Models in Vision: A Survey (<https://arxiv.org/abs/2209.04747>)
- Diffusion Models: A Comprehensive Survey of Methods and Applications(<https://arxiv.org/abs/2209.00796>)

Other resources:

- Lilian Weng's article (<https://lilianweng.github.io/posts/2021-07-11-diffusion-models>)
- Yang Song's article (<https://yang-song.net/blog/2021/score>)
- Outlier video (<https://www.youtube.com/watch?v=HoKDTa5jHvg>)

Online Resources

