

Denoising Diffusion Models: Fundamentals, Implementations and Applications

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University of Manchester

4 June, 2025

Disclaimer

- ▶ Slides adapted from:

Denoising Diffusion Models: A Generative Learning Big Bang

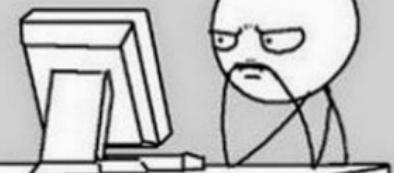
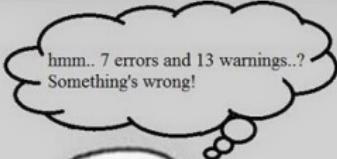
- ▶ Some images are taken from the blog:

What are Diffusion Models

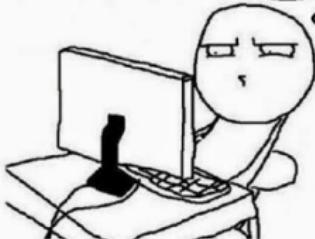
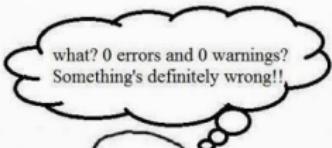
Heads-up: *n* warning(s) , 0 error(s)

Compiling program for the first time after coding

In second year



In final year



- ▶ This tutorial is math-intensive , containing many equations and derivations.
- ▶ This tutorial focuses specifically on de-noising diffusion models (DDPM) , with alterations in conditional generation.
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Outline

Reviews of Probability

Denoising Diffusion Probabilistic Models

Applications beyond Image Generation

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Reviews of Probability

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Random variables and notations

- ▶ A *random variable* (RV) is a *function* that assigns a number to the outcome of a random experiment.
- ▶ When referring to the probability $P(X = x)$, we usually simply write $P(x)$.
- ▶ Likewise, instead of writing $P(X = x, Y = y)$, we simply write $P(x, y)$.
- ▶ A continuous RV X takes values within one or more intervals of the real line.

Probability density function

- ▶ We use **probability density functions** (pdf), $p(x)$, to describe a continuous RV X .
- ▶ We can use a **joint probability density function**, $p(x, y)$ to fully characterise two continuous random variables X and Y .
- ▶ Typical pdf in diffusion models

$\boldsymbol{x} \sim \mathcal{N}(\boldsymbol{\mu}, \sigma^2 \mathbf{I})$ with $\boldsymbol{\mu}$ as the mean and $\sigma^2 \mathbf{I}$ as the covariance matrix

- ▶ Normal distribution (aka Gaussian distribution) for scalar RV x :

$$\mathcal{N}(x; \boldsymbol{\mu}, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x - \boldsymbol{\mu})^2}{2\sigma^2}\right)$$

- ▶ Multivariate normal distribution for vector RV \boldsymbol{x} :

$$\mathcal{N}(\boldsymbol{x}; \boldsymbol{\mu}, \Sigma) = \frac{1}{(2\pi)^{\frac{n}{2}} |\Sigma|^{\frac{1}{2}}} \exp\left(-\frac{1}{2} (\boldsymbol{x} - \boldsymbol{\mu})^\top \Sigma^{-1} (\boldsymbol{x} - \boldsymbol{\mu})\right)$$

- ▶ For continuous RVs, expectation and variance are defined as

$$\mu = \mathbb{E}[X] = \int_{-\infty}^{\infty} xp(x)dx,$$

$$\sigma^2 = \text{var}[X] = \mathbb{E}[(X - \mu)^2] = \int_{-\infty}^{\infty} (x - \mu)^2 p(x)dx$$

Rules of probability (continuous RVs) and Markov property

- ▶ **Sum rule of probability.** In the case of continuous RVs, we replace the sums we had before with an integral

$$p(x) = \int_{-\infty}^{\infty} p(x, y) dy,$$

where $p(x)$ is known as the **marginal pdf**.

- ▶ **Product rule of probability.** The conditional pdf can be obtained as

$$p(x|y) = \frac{p(x, y)}{p(y)},$$

which can also be written as $p(x, y) = p(x|y)p(y)$.

- ▶ **Bayes' theorem** follows as

$$p(y|x) = \frac{p(x|y)p(y)}{p(x)},$$

which can be verified through $p(x, y) = p(y|x)p(x)$ and $p(x, y) = p(x|y)p(y)$.

- ▶ **Markov property.** For all x_{t-1}, x_t, x_{t+1} :

$$p(x_{t+1}|x_t) = p(x_{t+1}|x_t, x_{t-1}, \dots, x_0),$$

i.e., x_t is a sufficient statistic for the history (x_0, x_1, \dots, x_t) .

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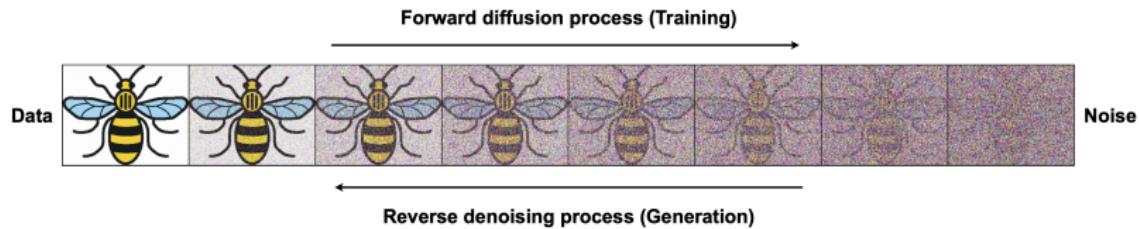
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Denoising Diffusion Models

Denoising Diffusion models consist of two processes:

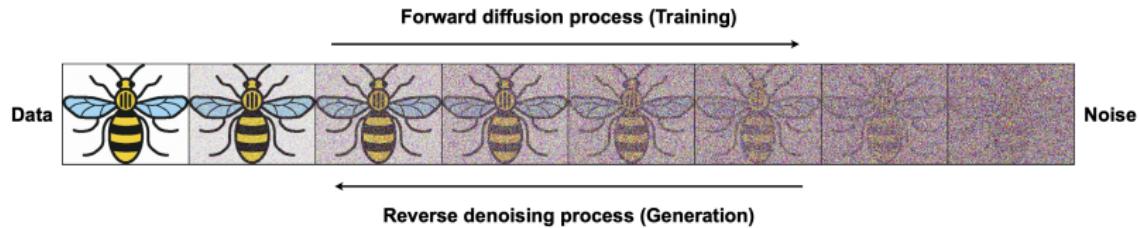
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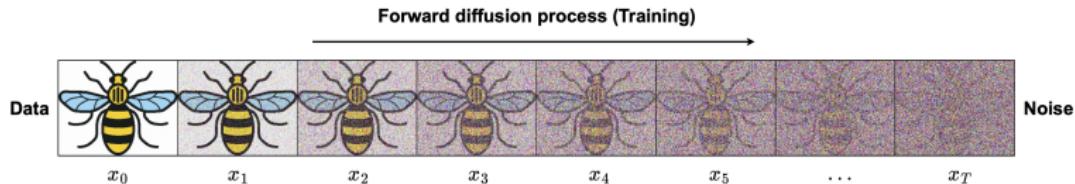
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Forward Diffusion Models

The formal definition of the forward process in T steps:

- ▶ Add small amount of Gaussian noise to the sample in T steps, producing a sequence of noisy samples $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_T$.



- ▶ The step sizes are controlled by a variance schedule $\{\beta_t \in (0, 1)\}_{t=1}^T$.

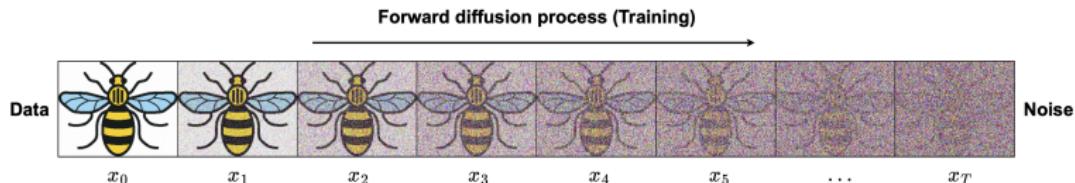
$$q(\mathbf{x}_t | \mathbf{x}_{t-1}) = \underbrace{\mathcal{N}(\mathbf{x}_t; \sqrt{1 - \beta_t} \mathbf{x}_{t-1}, \beta_t \mathbf{I})}_{\mathbf{x}_t \sim \mathcal{N}(\mu, \sigma^2) \text{ with } \mu = \sqrt{1 - \beta_t} \mathbf{x}_{t-1} \text{ and } \sigma^2 \mathbf{I} = \beta_t \mathbf{I}}$$

$$q(\mathbf{x}_{1:T} | \mathbf{x}_0) = \prod_{t=1}^T q(\mathbf{x}_t | \mathbf{x}_{t-1})$$

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Diffusion Kernel

A nice property of the forward process is that we can sample x_t at any arbitrary step t in a closed form. Define $\alpha_t \triangleq 1 - \beta_t$ and $\bar{\alpha}_t \triangleq \prod_{i=1}^t \alpha_i$.

According to $q(x_t | x_{t-1}) = \mathcal{N}(x_t; \sqrt{1 - \beta_t} x_{t-1}, \beta_t \mathbf{I})$:

$$x_t = \sqrt{\alpha_t} x_{t-1} + \sqrt{1 - \alpha_t} \epsilon ; \text{ where } \epsilon \sim \mathcal{N}(0, 1)$$

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$$\begin{aligned}\mathbf{x}_t &= \sqrt{\alpha_t} \mathbf{x}_{t-1} + \sqrt{1 - \alpha_t} \boldsymbol{\epsilon} && ; \text{ where } \boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{1}) \\ &= \sqrt{\alpha_t} \underbrace{\left(\sqrt{\alpha_{t-1}} \mathbf{x}_{t-2} + \sqrt{1 - \alpha_{t-1}} \boldsymbol{\epsilon} \right)}_{\mathbf{x}_{t-1}} + \sqrt{1 - \alpha_t} \boldsymbol{\epsilon} && ; \text{ where } \boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{1}) \\ &= \sqrt{\alpha_t \alpha_{t-1}} \mathbf{x}_{t-2} + \sqrt{1 - \alpha_t \alpha_{t-1}} \boldsymbol{\epsilon} && ; \text{ where } \boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{1}) \\ &= \dots \\ &= \sqrt{\alpha_t \dots \alpha_1} \mathbf{x}_0 + \sqrt{1 - \alpha_t \dots \alpha_1} \boldsymbol{\epsilon} \\ &= \sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon} && ; \text{ where } \boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{1})\end{aligned}$$

Diffusion Kernel: $\mathbf{x}_t = \sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon}$

Or equivalently,

Diffusion Kernel: $q(\mathbf{x}_t | \mathbf{x}_0) = \mathcal{N}(\mathbf{x}_t; \sqrt{\bar{\alpha}_t} \mathbf{x}_0, (1 - \bar{\alpha}_t) \mathbf{I})$

What happens to a distribution in the forward process

For forward process:

$$\mathbf{x}_t = \sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon},$$

where $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$, β_t (a.k.a the variance scheduler) is designed such that $\bar{\alpha}_T \rightarrow 0$ and $q(\mathbf{x}_T | \mathbf{x}_0) \approx \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I})$.

So far, we discussed the diffusion kernel $q(\mathbf{x}_t | \mathbf{x}_0)$ but what about $q(\mathbf{x}_t)$?

$$\underbrace{q(\mathbf{x}_t)}_{\text{Diffused data distribution}} = \int \underbrace{q(\mathbf{x}_0, \mathbf{x}_t)}_{\text{Joint distribution}} d\mathbf{x}_0 = \int \underbrace{q(\mathbf{x}_0)}_{\text{Input data distribution}} \underbrace{q(\mathbf{x}_t | \mathbf{x}_0)}_{\text{Diffusion kernel}} d\mathbf{x}_0$$

We can sample $\mathbf{x}_t \sim q(\mathbf{x}_t)$ by first sampling $\mathbf{x}_0 \sim q(\mathbf{x}_0)$ and then sampling $\mathbf{x}_t \sim q(\mathbf{x}_t | \mathbf{x}_0)$ (i.e., ancestral sampling).

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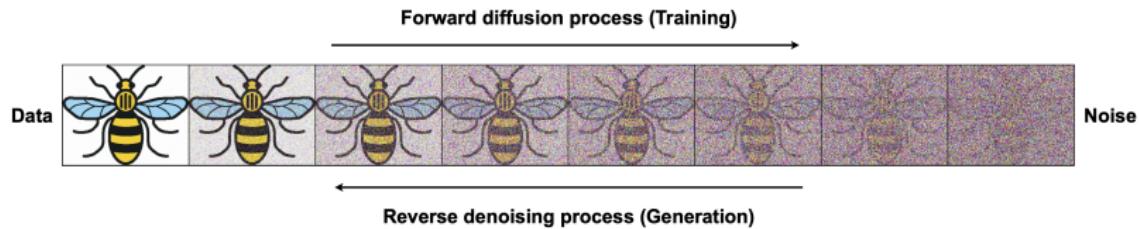
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Denoising Diffusion Models

Denoising Diffusion models consist of two processes:

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



Generative Learning by Denoising

Heads-up: we use q for the forward process and p for the reverse process.

Recall, that the denoising process is designed such that $p(\mathbf{x}_T) \approx \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I})$

Generation:

- ▶ Sample $\mathbf{x}_T \sim \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I})$
- ▶ Iteratively sample $\mathbf{x}_{t-1} \sim \underbrace{p(\mathbf{x}_{t-1} | \mathbf{x}_t)}_{\text{True denoising distribution}}$

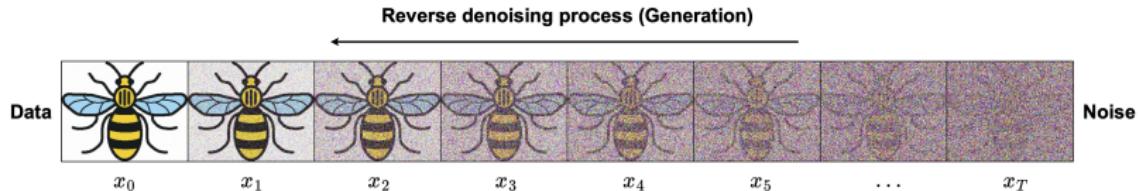
Can we parameterize $p(\mathbf{x}_{t-1} | \mathbf{x}_t)$? Yes, we can use a **Normal distribution** if β_t is small in each forward diffusion step.¹

¹For Gaussian diffusion, for continuous diffusion (limit of small step size β), the reversal of the diffusion process has the identical functional form as the forward process. Since $q(\mathbf{x}_t | \mathbf{x}_{t-1})$ is a Gaussian distribution, and if β_t is small, then $q(\mathbf{x}_{t-1} | \mathbf{x}_t)$ will also be a Gaussian distribution.

Reverse Denoising Process

Formal definition of reverse processes in T steps:

$$\begin{aligned} p(\mathbf{x}_T) &= \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I}) \\ p_{\theta}(\mathbf{x}_{t-1} | \mathbf{x}_t) &= \mathcal{N}(\mathbf{x}_{t-1}; \underbrace{\mu_{\theta}(\mathbf{x}_t, t)}_{\text{Trainable network}} , \sigma_t^2 \mathbf{I}) \\ (\text{U-net, Denoising autoencoder}) \\ \implies p_{\theta}(\mathbf{x}_{0:T}) &= p(\mathbf{x}_T) \prod_{t=1}^T p_{\theta}(\mathbf{x}_{t-1} | \mathbf{x}_t) \end{aligned}$$



Learning Denoising Model: Variational upper bound

For training, we can form variational upper bound

$$\nabla_{\theta} \mathcal{L} = \nabla_{\theta} \mathbb{E}_{q(\mathbf{x}_0)q(\mathbf{x}_{1:T}|\mathbf{x}_0)} \left[\sum_{t=1}^T \log \frac{q(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0)}{p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t)} \right]$$

$q(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0)$ follows Gaussian distribution $\mathcal{N}\left(\tilde{\mu}(\mathbf{x}_t, \mathbf{x}_0), \tilde{\beta}_t \mathbf{I}\right)$, where

$$\tilde{\mu}(\mathbf{x}_t, \mathbf{x}_0) = \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}} \boldsymbol{\epsilon} \right).$$

Reverse transition $p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \sigma_t^2 \mathbf{I})$.

Since \mathbf{x}_t is available as input to the model, we may choose the parameterization

$$\boxed{\mu_{\theta}(\mathbf{x}_t, t) = \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}} \boldsymbol{\epsilon}_{\theta}(\mathbf{x}_t, t) \right)}$$

Using a few simple arithmetic operations and $\mathbf{x}_t = \sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1-\bar{\alpha}_t} \boldsymbol{\epsilon}$, we can write down the variational objective for two Gaussian distributions as:

$$\min_{\theta} \mathbb{E}_{\substack{\mathbf{x}_0 \sim q(\mathbf{x}_0), t \sim \mathcal{U}\{1, T\}, \boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I}) \\ \text{data distribution} \quad \text{Diffusion steps} \quad \text{Gaussian noises}}} \left[\lambda_t \|\boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1-\bar{\alpha}_t} \boldsymbol{\epsilon}, t)\|^2 \right]$$

Ho et al.² observe that simply setting λ_t to 1 for all t works best in practice.

²Denoising diffusion probabilistic models, Ho et al, 2020

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Reverse transition $p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \sigma_t^2 \mathbf{I})$.

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Generating New Samples

Denoising steps:

$$p_{\theta}(\mathbf{x}_{t-1} | \mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \sigma_t^2 \mathbf{I})$$

and

$$\mu_{\theta}(\mathbf{x}_t, t) = \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \epsilon_{\theta}(\mathbf{x}_t, t) \right)$$

Note that $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$, a new sample \mathbf{x}_0 is generated by recursively applying

$$\begin{aligned} \mathbf{x}_{t-1} &= \mu_{\theta}(\mathbf{x}_t, t) + \sigma_t \mathbf{z} & ; \mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I}), \forall t = T, \dots, 1 \\ &= \frac{1}{\sqrt{\alpha_t}} \left(\mathbf{x}_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \epsilon_{\theta}(\mathbf{x}_t, t) \right) + \sigma_t \mathbf{z} & ; \mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I}), \forall t = T, \dots, 1 \end{aligned}$$

- ▶ Ho et al.³ suggest to set σ_t to $\sigma_t^2 = \beta_t$ or $\sigma_t^2 = \frac{1 - \bar{\alpha}_{t-1}}{1 - \bar{\alpha}_t} \beta_t$, yielding similar experimental results.
- ▶ Nichol and Dhariwal⁴ propose to learn an interpolation between β_t and $\frac{1 - \bar{\alpha}_{t-1}}{1 - \bar{\alpha}_t} \beta_t$

³Denoising diffusion probabilistic models, Ho et al, 2020

⁴Improved denoising diffusion probabilistic models, Alexander Quinn Nichol and Prafulla Dhariwal, 2021

Combined: Training and Sampling

Practical algorithms for Denoising Diffusion Probabilistic Models (DDPM):

Algorithm Training

```
1: for  $i = 1$  to  $N$  do
2:    $\mathbf{x}_0 \sim q(\mathbf{x}_0)$ 
3:    $t \sim \text{Uniform}(1, \dots, T)$ 
4:    $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
5:   Take gradient descent step on  $\nabla_{\theta} \|\epsilon - \epsilon_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t)\|^2$ 
6: end for
```

Algorithm Sampling

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

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```

Implementation considerations

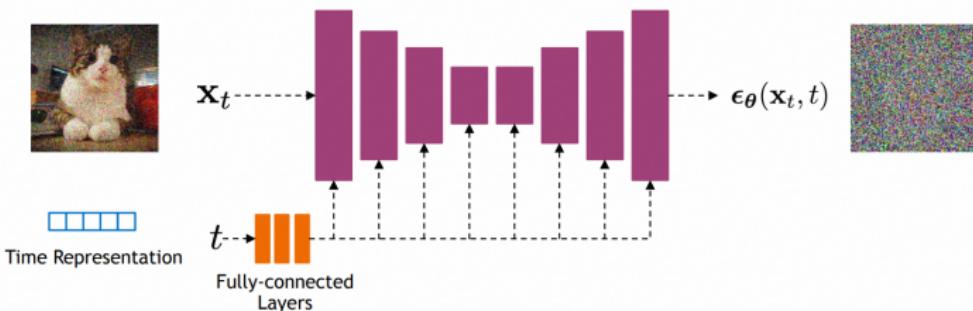
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```

```
5:     Take gradient descent step on  $\nabla_{\theta} \left\| \epsilon - \underbrace{\epsilon_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t)}_{\mathbf{x}_t} \right\|^2$   
6: end for
```

Network architectures for ϵ_{θ} :

- ▶ Diffusion models often use U-Net architectures with ResNet blocks and self-attention layers to represent $\epsilon_{\theta}(\mathbf{x}_t, t)$
- ▶ Time representation: sinusoidal positional embeddings or random Fourier features



Implementation considerations

Algorithm Training

```
1: for  $i = 1$  to  $N$  do
2:    $\mathbf{x}_0 \sim q(\mathbf{x}_0)$ 
3:    $t \sim \text{Uniform}(1, \dots, T)$ 
4:    $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
5:   Take gradient descent step on  $\nabla_{\theta} \left\| \epsilon - \epsilon_{\theta} \left( \sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon, t \right) \right\|^2$ 
6: end for
```

Algorithm Sampling

```
1:  $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ 
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5: end for
6: return  $\mathbf{x}_0$ 
```

Noise and variance scheduler:

- ▶ Set $T = 1000$ and the forward process variances to constants increasing linearly from $\beta_1 = 10^{-4}$ to $\beta_T = 0.02$.
- ▶ $\alpha_t \triangleq 1 - \beta_t$ and $\bar{\alpha}_t \triangleq \prod_{i=1}^t \alpha_i$.
- ▶ Diagonal covariance matrix and $\sigma_t^2 = \beta_t$.

Give me the code, please!

Talk is cheap, show me the code!!!

Give me the code, please!

Educational implementations of DDPM, Guided DDPM, Conditional DDPM, and Classifier Free Diffusion, on MNIST dataset, i.e., generating digits



<https://github.com/mingfeisun/diffusion-models>

Outline

Reviews of Probability

Denoising Diffusion Probabilistic Models

Applications beyond Image Generation

Applications beyond Image Generation

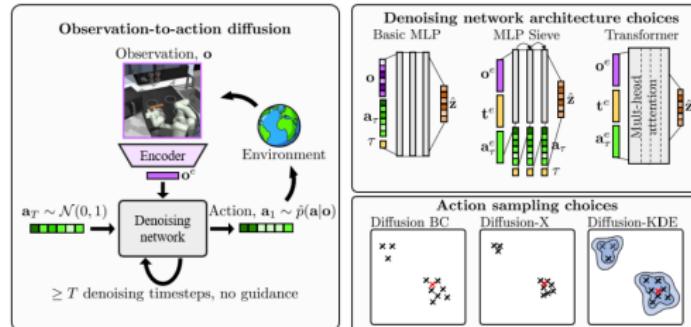
Diffusion models are good at modeling complex distributions

- ▶ Policies in reinforcement learning and imitation learning are conditional distributions:
 - ▶ Diffusion models as implicit parameterization of policies
 - ▶ Diffusion models to generate decision-making rules
 - ▶ Example: Imitating Human Behaviour with Diffusion Models, ICLR 2023
- ▶ Inference under constraints can be interpreted as constraints-guided sampling
 - ▶ Inference without constraints as generative modeling
 - ▶ Guide the sampling process with constraints-induced classifiers
 - ▶ Example: Effective Generation of Feasible Solutions for Integer Programming via Guided Diffusion, SIGKDD 2024

Diffusion Models for Imitation Learning

Explicit conditional diffusion models as policy representations⁵

- Policies as observation-to-action generative models



- Denoising Diffusion Probabilistic Models

$$\mathcal{L}_{\text{DDPM}} \triangleq \mathbb{E}_{o, a, t, z} [\| \epsilon_{\theta}(o, a_t, t) - z \|]$$

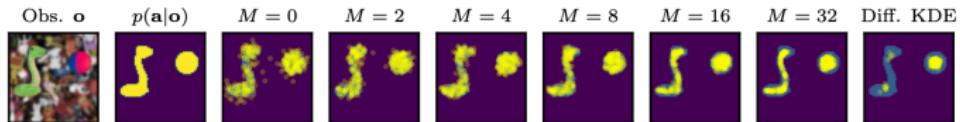
with $a_{\tau} = \sqrt{\bar{\alpha}_t}a + \sqrt{1 - \bar{\alpha}_t}z$ for variance scheduler $\bar{\alpha}_t$, and denosing

$$a_{t-1} = \frac{1}{\sqrt{\bar{\alpha}_t}} \left(a_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \underbrace{\epsilon(o, a_t, t)}_{\text{Explicit conditioning}} \right) + \sigma_t z$$

Diffusion Models for Imitation Learning

Explicit conditional diffusion models as policy representations⁶

- ▶ “A bad action could be selected during a roll-out”
- ▶ Reliable sampling schemes:
 - ▶ Diffusion-X: extra denoising iterations for a sample
 - ▶ Diffusion-KDE: kernel-density estimator (KDE) fitting



- ▶ Imitating human behavior [Counter-Strike: Global Offensive (CSGO)]



⁶Imitating Human Behaviour with Diffusion Models, ICLR 2023

Diffusion Models for Inference under Constraints

Guided sampling as inference under constraints⁷

Integer Programming

$$\min_{\mathbf{x}} \mathbf{c}^T \mathbf{x} \quad \text{subject to } \mathbf{A}\mathbf{x} \leq \mathbf{b}, \quad \mathbf{x} \in \mathbb{Z}^n$$

where $\mathbf{c} \in \mathbb{R}^n$ denotes the objective coefficient, $\mathbf{A} \in \mathbb{R}^{m \times n}$ is the coefficient matrix of constraints and $\mathbf{b} \in \mathbb{R}^m$ represents the right-hand-side vector.

- ▶ Solving large-scale Integer Programming needs an initial good guess of feasible solutions
- ▶ Introduce **constraint guidance** by designing each transition probability as

$$p_{\theta, \phi}(\mathbf{z}_x^{(t)} | \mathbf{z}_x^{(t+1)}, \mathbf{z}_i, \mathbf{A}, \mathbf{b}) = Z p_\theta(\mathbf{z}_x^{(t)} | \mathbf{z}_x^{(t+1)}, \mathbf{z}_i) e^{-sc_\phi(\mathbf{z}_x^{(t)}, \mathbf{z}_i, \mathbf{A}, \mathbf{b})}, \quad (1)$$

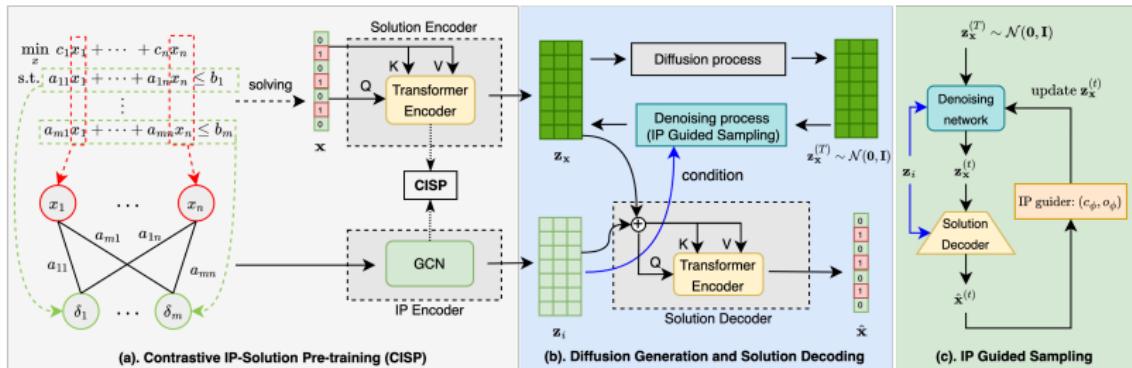
where $c_\phi(\mathbf{z}_x^{(t)}, \mathbf{z}_i, \mathbf{A}, \mathbf{b}) = \sum_{k=1}^m \max(\mathbf{a}_k^T \mathbf{d}_\phi(\mathbf{z}_x^{(t)}, \mathbf{z}_i) - b_k, 0)$ measures the violation of constraints.

- ▶ Consider the Taylor expansion for c_ϕ at $\mathbf{z}_x^{(t)} = \mu$:
 $c_\phi(\mathbf{z}_x^{(t)}, \mathbf{z}_i, \mathbf{A}, \mathbf{b}) = (\mathbf{z}_x^{(t)} - \mu) \nabla_{\mathbf{z}_x^{(t)}} c_\phi(\mathbf{z}_x^{(t)}, \mathbf{z}_i, \mathbf{A}, \mathbf{b})|_{\mathbf{z}_x^{(t)}=\mu} + C_1$. Hence, train a "classifier" to predict the constraint violation.

⁷Effective Generation of Feasible Solutions for Integer Programming via Guided Diffusion, SIGKDD 2024

Diffusion Models for Integer Programming

Guided sampling as inference under constraints⁸



1. Trains IP Encoder and Solution Encoder to obtain embeddings.
2. Jointly train diffusion models and the solution decoder to capture solution distributions.
3. Guide diffusion sampling with objectives and constraints.

⁸Effective Generation of Feasible Solutions for Integer Programming via Guided Diffusion, SIGKDD 2024

Conclusions

Thank You



<https://github.com/mingfeisun/diffusion-models>

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