

CS446 HW5

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1 GAN

1.1

since G is fixed, we need to max

$$\begin{aligned} f(D) &= \int_x p_r(x) \log(D(x)) dx + \int_z p_z(z) \log(1 - D(g(z))) dz \\ &= \int_x p_r(x) \log(D(x)) dx + p_g(x) \log(1 - D(x)) dx \end{aligned}$$

For any $(a, b) \in R^2 / \{0, 0\}$, $f(y) = a \log(y) + b \log(1 - y)$, $\frac{df}{dy} = \frac{a}{y} - \frac{b}{1-y} = 0$, which means $y = \frac{a}{a+b}$. Since that, $D^* = \frac{p_r(x)}{p_r(x) + p_g(x)}$

1.2

with D^* , the optimal problem become:

$$\begin{aligned} & \min_G E_{x \sim p_r(x)} [\log(\frac{p_r(x)}{p_r(x) + p_g(x)})] + E_{x \sim p_g(x)} [\log(\frac{p_g(x)}{p_r(x) + p_g(x)})] \\ &= D_{KL}(p_r(x) | \frac{p_r(x) + p_g(x)}{2}) + D_{KL}(p_g(x) | \frac{p_r(x) + p_g(x)}{2}) - 2 \log(2) \\ &= 2D_{JS}(p_r(x), p_g(x)) - \log(4) \end{aligned}$$

So optimizing Eq.1 is the same as minimizing the Jensen-Shannon (JS) divergence.

1.3

When D perfectly classifies generated samples from real data, we can say: $x \sim p_r(x), D(x) = 1$ and $x \sim p_g(x), D(x) = 0$. Thus, for the generator, the JS divergence become constant (since $p_r(x)$ and $p_g(x)$ is separated) and thus the gradient vanishes.

2 Diffusion Model

2.1

$$\begin{aligned}
\log p_\theta(x_0) &= \log \int p_\theta(x_0 \dots x_T) dx_1 dx_2 \dots dx_T \\
&= \log \int p_\theta(x_{0:T}) dx_{1:T} \\
&= \log \int \frac{p_\theta(x_{0:T}) q(x_{1:T}|x_0)}{q(x_{1:T}|x_0)} dx_{1:T} \\
&= \log E_{q(x_{1:T}|x_0)} \left[\frac{p_\theta(x_{0:T})}{q(x_{1:T}|x_0)} \right] \\
&\geq E_{q(x_{1:T}|x_0)} \left[\log \frac{p_\theta(x_{0:T})}{q(x_{1:T}|x_0)} \right] \\
&= E_{q(x_{1:T}|x_0)} \left[\log \frac{p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)}{\prod_{t=1}^T q(x_t|x_{t-1})} \right]
\end{aligned}$$

so ELBO is

$$E_{q(x_{1:T}|x_0)} \left[\log \frac{p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)}{\prod_{t=1}^T q(x_t|x_{t-1})} \right]$$

2.2

No. The diffusion model only has estimation for $p(x_{t-1}|x_t)$ and $p(x_t|x_{t-1})$, it does not directly estimate $p_\theta(x_0)$. $p_\theta(x_0) = p_\theta(x_T) \prod_{t=0}^{T-1} p_\theta(x_t|x_{t+1})$, have to multiple the encoder to estimate the density.

2.3

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

consider $\alpha_t = 1 - \beta_t$:

$$\begin{aligned}
x_t &= \sqrt{\alpha_t} x_{t-1} + \sqrt{1 - \alpha_t} \epsilon_t \\
&= \sqrt{\alpha_t \alpha_{t-1}} x_{t-2} + (\sqrt{\alpha_t (1 - \alpha_{t-1})} \epsilon_{t-1} + \sqrt{1 - \alpha_t} \epsilon_t) \\
&= \sqrt{\alpha_t \alpha_{t-1}} x_{t-2} + \sqrt{1 - \alpha_t \alpha_{t-1}} \bar{\epsilon} \\
&= \dots \\
&= \sqrt{\bar{\alpha}_t} x_0 + \sqrt{1 - \bar{\alpha}_t} \bar{\epsilon}
\end{aligned}$$

which $\bar{\alpha}_t = \prod_{i=1}^t \alpha_i = \prod_{i=1}^t (1 - \beta_i)$ so we have:

$$q(x_t|x_0) = \sqrt{\prod_{i=1}^t (1 - \beta_i)} x_0 + N(0, (1 - \prod_{i=1}^t (1 - \beta_i)) I)$$

2.4

$$\begin{aligned}
q(x_{t-1}|x_t, x_0) &= q(x_t|x_{t-1}, x_0) \frac{q(x_{t-1}|x_0)}{q(x_t|x_0)} \\
&\propto \exp\left(-\frac{1}{2}\left(\frac{(x_t - \sqrt{\alpha_t}x_{t-1})^2}{\beta_t} + \frac{(x_{t-1} - \sqrt{\alpha_{t-1}}x_0)^2}{1 - \alpha_{t-1}^-}\right) - \frac{(x_t - \sqrt{\alpha_t}x_0)^2}{1 - \bar{\alpha}_t}\right)
\end{aligned}$$

sorting the stuffs inside \exp by x_{t-1} order, we have:

$$\begin{aligned}
\mu_\theta(x_t, x_0) &= \frac{\sqrt{\alpha_t}(1 - \alpha_{t-1}^-)}{1 - \bar{\alpha}_t}x_t + \frac{\sqrt{\alpha_{t-1}^-}\beta_t}{1 - \bar{\alpha}_t}x_0 \\
&= \frac{\sqrt{1 - \beta_t}(1 - \prod_{i=1}^{t-1}(1 - \beta_i))}{1 - \prod_{i=1}^{t-1}(1 - \beta_i)}x_t + \frac{\sqrt{\prod_{i=1}^{t-1}(1 - \beta_i)}\beta_t}{1 - \prod_{i=1}^{t-1}(1 - \beta_i)}x_0
\end{aligned}$$

2.5

we know:

$$s_\theta(x, \delta) = \nabla_x \log P_\theta(x, \delta)$$

so:

$$\begin{aligned}
s_\theta(x, \delta|x_{known}) &= \nabla_x \log P_\theta(x, \delta|x_{known}) \\
&= \nabla_x \log\left(\frac{P(x_{known}|x)P_\theta(x, \delta)}{P(x_{known})}\right) \\
&= \nabla_x \log P(x_{known}|x) + \nabla_x \log P(P_\theta(x, \delta)) - \nabla_x \log P(x_{known}) \\
&= \nabla_x (-\|(x - x_{known}) \odot M\|_2^2) + s_\theta(x, \delta) \\
&= -2M \odot (x - x_{known}) + s_\theta(x, \delta)
\end{aligned}$$

3 Unsupervised learning/ contrastive learning

3.1

True.

3.2

False, usually CV model (MAE) will have a higher mask-out rate comparing with the nlp model (BERT).

3.3

True.

3.4

False. The CLIP can be directed used to classify images on labelled image classification dataset without finetuning.

4 Coding: GAN

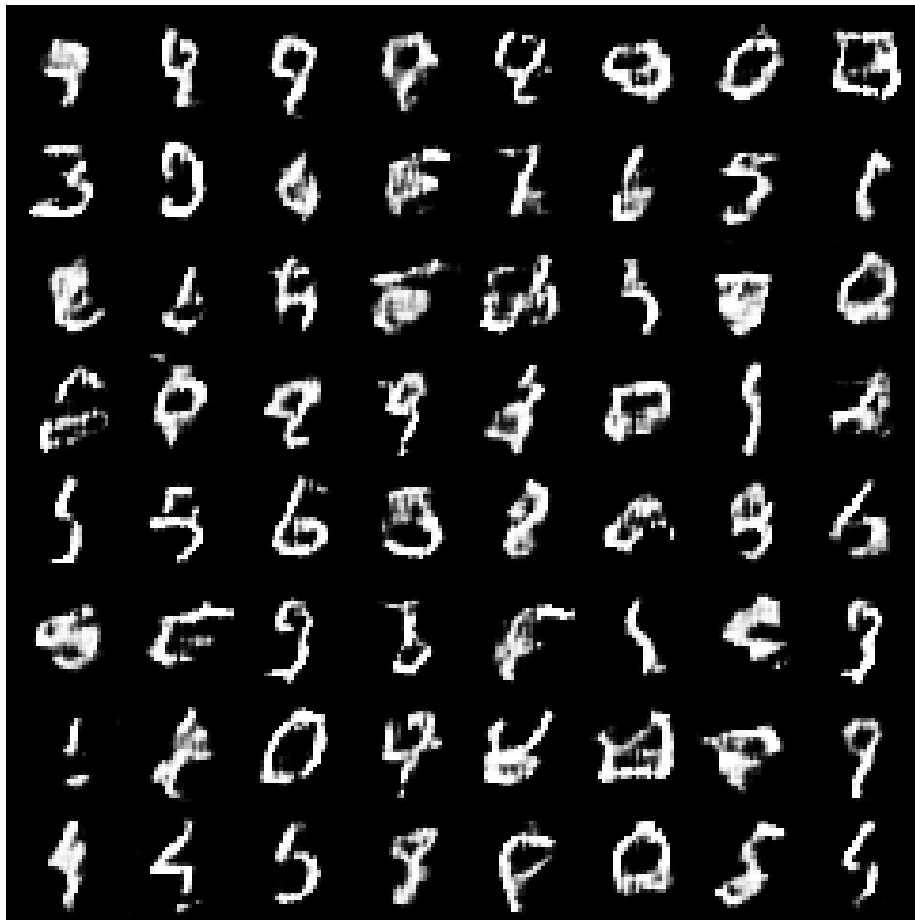


Figure 1: test 30

5 Coding: Diffusion Model

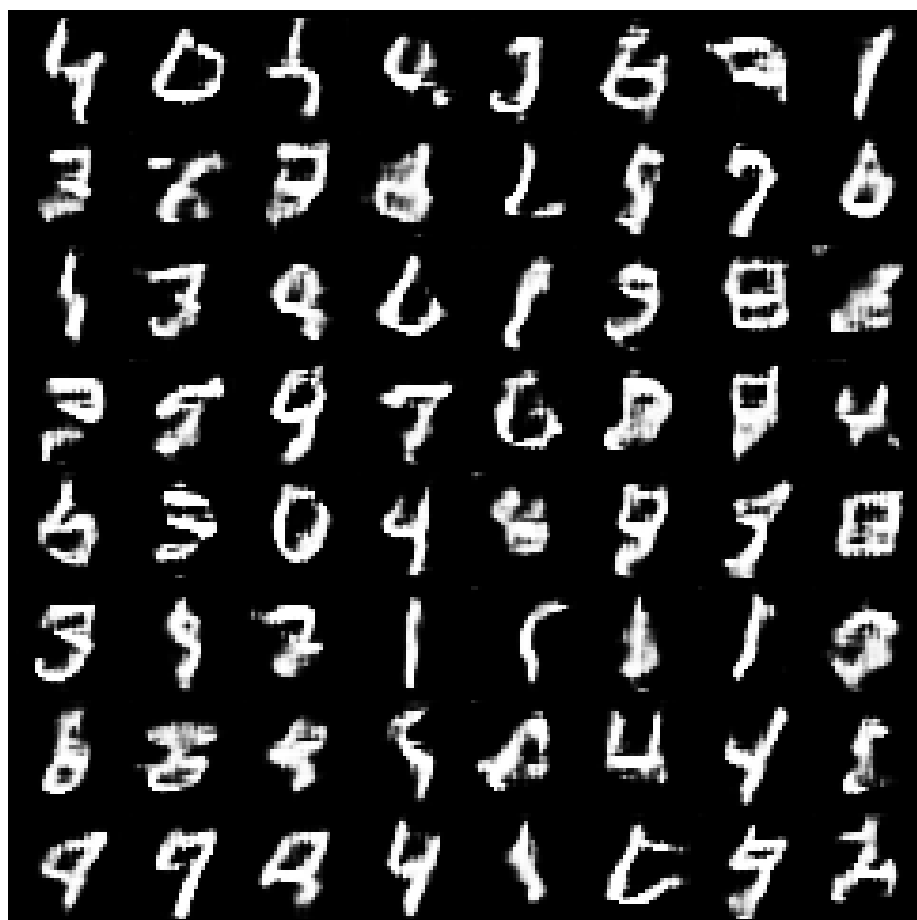


Figure 2: test 60

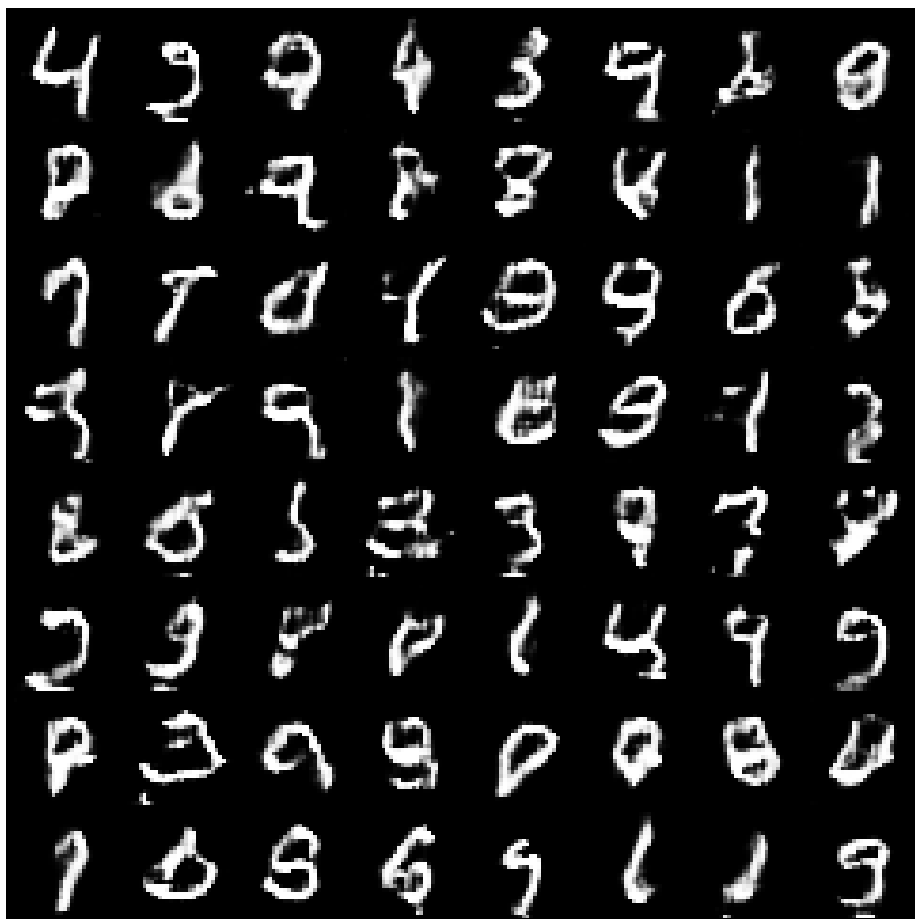


Figure 3: test 90

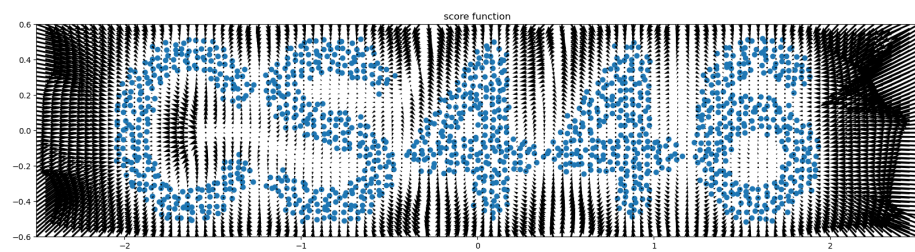


Figure 4: score

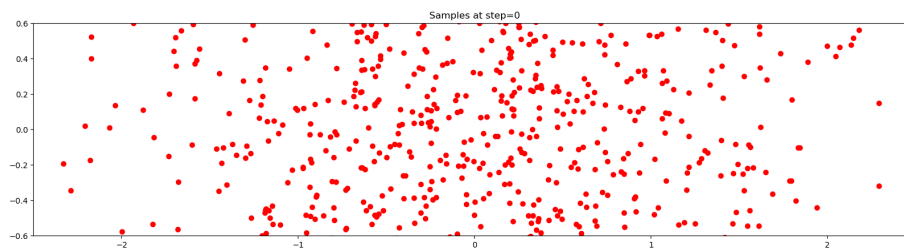


Figure 5: step 0

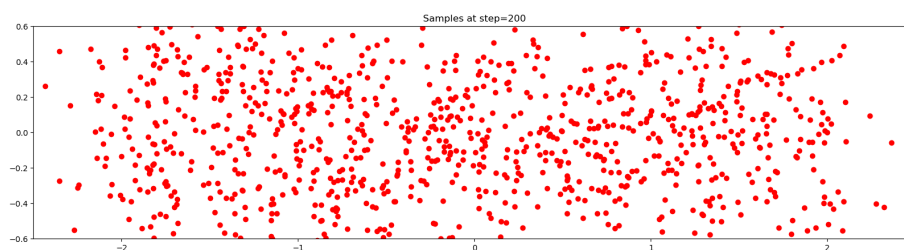


Figure 6: step 200

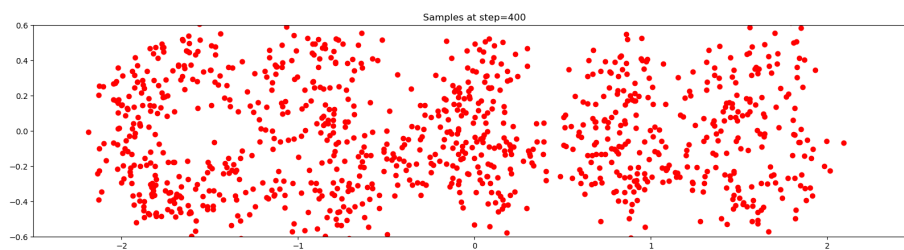


Figure 7: step 400

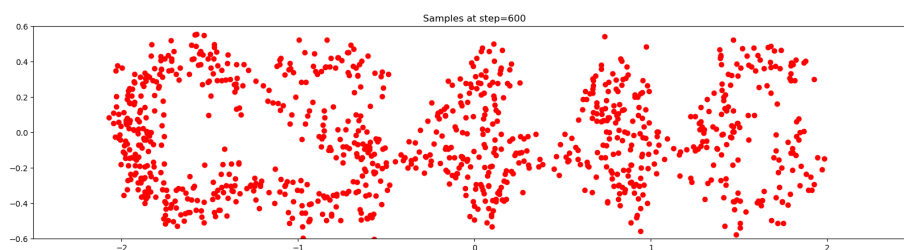


Figure 8: step 600

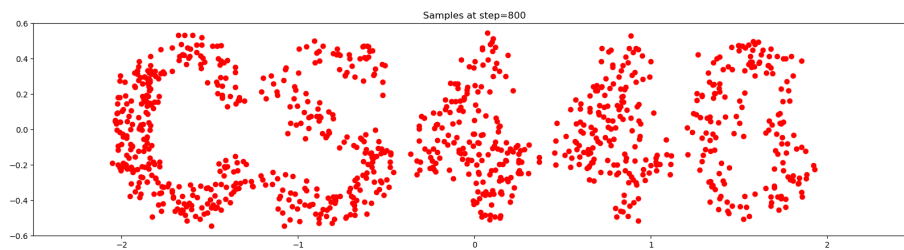


Figure 9: step 800

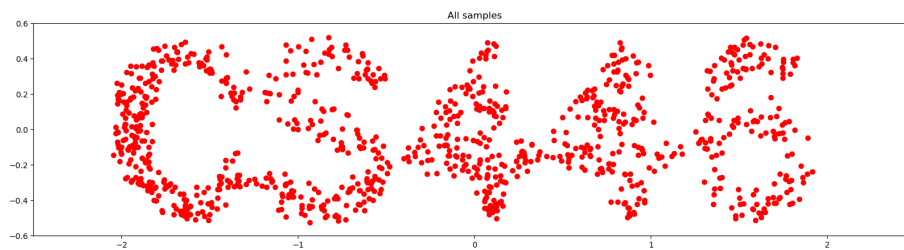


Figure 10: final

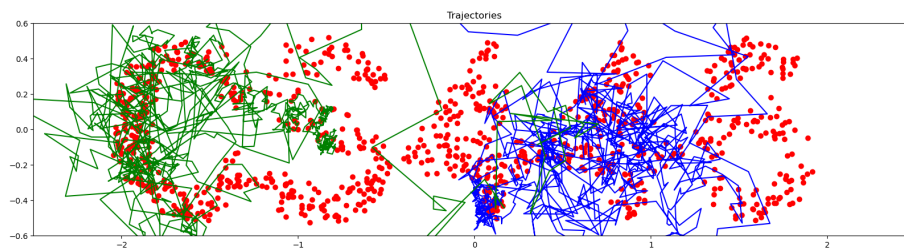


Figure 11: trajectories