

Deep Generative Models

Lecture 13

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Recap of previous lecture

Training of DDPM

1. Get the sample $\mathbf{x}_0 \sim \pi(\mathbf{x})$.
2. Sample timestamp $t \sim U\{1, T\}$ and the noise $\epsilon \sim \mathcal{N}(0, \mathbf{I})$.
3. Get noisy image $\mathbf{x}_t = \sqrt{\bar{\alpha}_t} \cdot \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \cdot \epsilon$.
4. Compute loss $\mathcal{L}_{\text{simple}} = \|\epsilon - \epsilon_{\theta,t}(\mathbf{x}_t)\|^2$.

Sampling of DDPM

1. Sample $\mathbf{x}_T \sim \mathcal{N}(0, \mathbf{I})$.
2. Compute mean of $p(\mathbf{x}_{t-1}|\mathbf{x}_t, \theta) = \mathcal{N}(\mu_{\theta,t}(\mathbf{x}_t), \sigma_t^2 \cdot \mathbf{I})$:

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

3. Get denoised image $\mathbf{x}_{t-1} = \mu_{\theta,t}(\mathbf{x}_t) + \sigma_t \cdot \epsilon$, where $\epsilon \sim \mathcal{N}(0, \mathbf{I})$.

Recap of previous lecture

DDPM objective

$$\mathbb{E}_{\pi(\mathbf{x}_0)} \mathbb{E}_{t \sim U\{1, T\}} \mathbb{E}_{q(\mathbf{x}_t | \mathbf{x}_0)} \left[\frac{(1 - \alpha_t)^2}{2\tilde{\beta}_t \alpha_t} \left\| \mathbf{s}_{\theta, t}(\mathbf{x}_t) - \nabla_{\mathbf{x}_t} \log q(\mathbf{x}_t | \mathbf{x}_0) \right\|_2^2 \right]$$

In practice the coefficient is omitted.

NCSN objective

$$\mathbb{E}_{\pi(\mathbf{x}_0)} \mathbb{E}_{t \sim U\{1, T\}} \mathbb{E}_{q(\mathbf{x}_t | \mathbf{x}_0)} \left\| \mathbf{s}_{\theta, \sigma_t}(\mathbf{x}_t) - \nabla_{\mathbf{x}_t} \log q(\mathbf{x}_t | \mathbf{x}_0) \right\|_2^2$$

Note: The objective of DDPM and NCSN is almost identical. But the difference in sampling scheme:

- ▶ NCSN uses annealed Langevin dynamics;
- ▶ DDPM uses ancestral sampling.

$$\mathbf{s}_{\theta, t}(\mathbf{x}_t) = -\frac{\epsilon_{\theta, t}(\mathbf{x}_t)}{\sqrt{1 - \bar{\alpha}_t}} = \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t | \theta)$$

Recap of previous lecture

Unconditional generation

$$\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \cdot \mathbf{x}_t + \frac{1 - \alpha_t}{\sqrt{\alpha_t}} \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t | \boldsymbol{\theta}) + \sigma_t \cdot \epsilon$$

Conditional generation

$$\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \cdot \mathbf{x}_t + \frac{1 - \alpha_t}{\sqrt{\alpha_t}} \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t | \mathbf{y}, \boldsymbol{\theta}) + \sigma_t \cdot \epsilon$$

Conditional distribution

$$\nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t | \mathbf{y}, \boldsymbol{\theta}) = \nabla_{\mathbf{x}_t} \log p(\mathbf{y} | \mathbf{x}_t) - \frac{\epsilon_{\boldsymbol{\theta},t}(\mathbf{x}_t)}{\sqrt{1 - \bar{\alpha}_t}}$$

Here $p(\mathbf{y} | \mathbf{x}_t)$ – classifier on noisy samples (we have to learn it separately).

Classifier-corrected noise prediction

$$\epsilon_{\boldsymbol{\theta},t}(\mathbf{x}_t, \mathbf{y}) = \epsilon_{\boldsymbol{\theta},t}(\mathbf{x}_t) - \sqrt{1 - \bar{\alpha}_t} \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{y} | \mathbf{x}_t)$$

Recap of previous lecture

Guidance scale

$$\epsilon_{\theta,t}(\mathbf{x}_t, \mathbf{y}) = \epsilon_{\theta,t}(\mathbf{x}_t) - \gamma \cdot \sqrt{1 - \bar{\alpha}_t} \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{y}|\mathbf{x}_t)$$

$$\nabla_{\mathbf{x}_t}^{\gamma} \log p(\mathbf{x}_t|\mathbf{y}, \theta) = \nabla_{\mathbf{x}_t} \log \left(\frac{p(\mathbf{y}|\mathbf{x}_t)^{\gamma} p(\mathbf{x}_t|\theta)}{Z} \right)$$

Note: Guidance scale γ tries to sharpen the distribution $p(\mathbf{y}|\mathbf{x}_t)$.

Guided sampling

$$\epsilon_{\theta,t}(\mathbf{x}_t, \mathbf{y}) = \epsilon_{\theta,t}(\mathbf{x}_t) - \gamma \cdot \sqrt{1 - \bar{\alpha}_t} \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{y}|\mathbf{x}_t)$$

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

$$\mathbf{x}_{t-1} = \mu_{\theta,t}(\mathbf{x}_t, \mathbf{y}) + \sigma_t \cdot \epsilon, \quad \epsilon \sim \mathcal{N}(0, \mathbf{I})$$

Recap of previous lecture

- ▶ Previous method requires training the additional classifier model $p(\mathbf{y}|\mathbf{x}_t)$ on the noisy data.
- ▶ Let try to avoid this requirement.

$$\nabla_{\mathbf{x}_t} \log p(\mathbf{y}|\mathbf{x}_t) = \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t|\mathbf{y}, \boldsymbol{\theta}) - \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t|\boldsymbol{\theta})$$

$$\begin{aligned}\nabla_{\mathbf{x}_t}^\gamma \log p(\mathbf{x}_t|\mathbf{y}, \boldsymbol{\theta}) &= \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t|\boldsymbol{\theta}) + \gamma \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{y}|\mathbf{x}_t) = \\ &= (1 - \gamma) \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t|\boldsymbol{\theta}) + \gamma \cdot \nabla_{\mathbf{x}_t} \log p(\mathbf{x}_t|\mathbf{y}, \boldsymbol{\theta})\end{aligned}$$

Classifier-free-corrected noise prediction

$$\hat{\epsilon}_{\theta,t}(\mathbf{x}_t, \mathbf{y}) = \gamma \cdot \epsilon_{\theta,t}(\mathbf{x}_t, \mathbf{y}) + (1 - \gamma) \cdot \epsilon_{\theta,t}(\mathbf{x}_t)$$

- ▶ Train the single model $\epsilon_{\theta,t}(\mathbf{x}_t, \mathbf{y})$ on **supervised** data alternating with real conditioning \mathbf{y} and empty conditioning $\mathbf{y} = \emptyset$.
- ▶ Apply the model twice during inference.

Outline

1. SDE basics
2. Probability flow ODE
3. Reverse SDE
4. Diffusion and Score matching SDEs

Outline

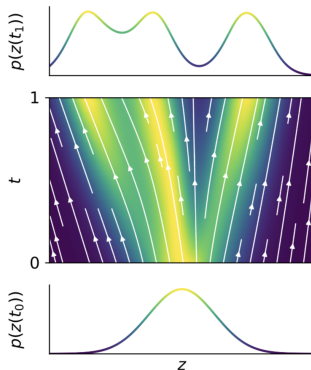
1. SDE basics
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Ordinary differential equation (ODE)

Continuous-in-time Normalizing Flows

$$\frac{d\mathbf{z}(t)}{dt} = \mathbf{f}_\theta(\mathbf{z}(t), t); \quad \text{with initial condition } \mathbf{z}(t_0) = \mathbf{z}_0$$

- ▶ Let $\mathbf{z}(t_0)$ will be a random variable with some density function $p(\mathbf{z}(t_0))$.
- ▶ Then $\mathbf{z}(t_1)$ will be also a random variable with some other density function $p(\mathbf{z}(t_1))$.
- ▶ We could say that we have the joint density function $p(\mathbf{z}(t), t)$.
- ▶ What is the difference between $p(\mathbf{z}(t), t)$ and $p(\mathbf{z}, t)$?



Ordinary differential equation (ODE)

$$d\mathbf{z} = \mathbf{f}_{\theta}(\mathbf{z}, t) \cdot dt$$

Discretization of ODE (Euler method)

$$\mathbf{z}(t + dt) = \mathbf{z}(t) + \mathbf{f}_{\theta}(\mathbf{z}(t), t) \cdot dt$$

Theorem (Kolmogorov-Fokker-Planck: special case)

If \mathbf{f} is uniformly Lipschitz continuous in \mathbf{z} and continuous in t , then

$$\frac{d \log p(\mathbf{z}(t), t)}{dt} = -\text{tr} \left(\frac{\partial \mathbf{f}_{\theta}(\mathbf{z}(t), t)}{\partial \mathbf{z}(t)} \right).$$

It means that if we have the value $\mathbf{z}_0 = \mathbf{z}(t_0)$ then the solution of the ODE will give us the density at the moment t_1 .

Stochastic differential equation (SDE)

Let define stochastic process $\mathbf{x}(t)$ with initial condition $\mathbf{x}(0) \sim p_0(\mathbf{x}) = \pi(\mathbf{x})$:

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$$

- ▶ $\mathbf{f}(\mathbf{x}, t) : \mathbb{R}^m \times [0, 1] \rightarrow \mathbb{R}^m$ is the **drift** function of $\mathbf{x}(t)$.
- ▶ $g(t) : \mathbb{R} \rightarrow \mathbb{R}$ is the **diffusion** function of $\mathbf{x}(t)$.
- ▶ $\mathbf{w}(t)$ is the standard Wiener process (Brownian motion):
 1. $\mathbf{w}(0) = 0$ (almost surely);
 2. $\mathbf{w}(t)$ has independent increments;
 3. $\mathbf{w}(t) - \mathbf{w}(s) \sim \mathcal{N}(0, (t - s)\mathbf{I})$, for $t > s$.
- ▶ $d\mathbf{w} = \mathbf{w}(t + dt) - \mathbf{w}(t) = \mathcal{N}(0, \mathbf{I} \cdot dt) = \epsilon \cdot \sqrt{dt}$, where $\epsilon \sim \mathcal{N}(0, \mathbf{I})$.
- ▶ If $g(t) = 0$ we get standard ODE.

Stochastic differential equation (SDE)

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$$

- ▶ In contrast to ODE, initial condition $\mathbf{x}(0)$ does not uniquely determine the process trajectory.
- ▶ We have two sources of randomness: initial distribution $p_0(\mathbf{x})$ and Wiener process $\mathbf{w}(t)$.

Discretization of SDE (Euler method)

$$\mathbf{x}(t + dt) = \mathbf{x}(t) + \mathbf{f}(\mathbf{x}(t), t) \cdot dt + g(t) \cdot \epsilon \cdot \sqrt{dt}$$

If $dt = 1$, then

$$\mathbf{x}_{t+1} = \mathbf{x}_t + \mathbf{f}(\mathbf{x}_t, t) + g(t) \cdot \epsilon$$

- ▶ At each moment t we have the density $p(\mathbf{x}(t), t)$.
- ▶ $p : \mathbb{R}^m \times [0, 1] \rightarrow \mathbb{R}_+$ is a **probability path** between $p_0(\mathbf{x})$ and $p_1(\mathbf{x})$.
- ▶ How to get the distribution path $p(\mathbf{x}, t)$ for $\mathbf{x}(t)$?

Stochastic differential equation (SDE)

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}, \quad d\mathbf{w} = \boldsymbol{\epsilon} \cdot \sqrt{dt}, \quad \boldsymbol{\epsilon} \sim \mathcal{N}(0, \mathbf{I}).$$

Theorem (Kolmogorov-Fokker-Planck)

Evolution of the distribution $p(\mathbf{x}, t)$ is given by the following equation:

$$\frac{\partial p(\mathbf{x}, t)}{\partial t} = -\operatorname{div}(\mathbf{f}(\mathbf{x}, t)p(\mathbf{x}, t)) + \frac{1}{2}g^2(t)\Delta_{\mathbf{x}}p(\mathbf{x}, t)$$

Here

$$\operatorname{div}(\mathbf{v}) = \sum_{i=1}^m \frac{\partial v_i(\mathbf{x})}{\partial x_i} = \operatorname{tr} \left(\frac{\partial \mathbf{v}(\mathbf{x})}{\partial \mathbf{x}} \right)$$

$$\Delta_{\mathbf{x}}p(\mathbf{x}, t) = \sum_{i=1}^m \frac{\partial^2 p(\mathbf{x}, t)}{\partial x_i^2} = \operatorname{tr} \left(\frac{\partial^2 p(\mathbf{x}, t)}{\partial \mathbf{x}^2} \right)$$

$$\frac{\partial p(\mathbf{x}, t)}{\partial t} = \operatorname{tr} \left(-\frac{\partial}{\partial \mathbf{x}} [\mathbf{f}(\mathbf{x}, t)p(\mathbf{x}, t)] + \frac{1}{2}g^2(t)\frac{\partial^2 p(\mathbf{x}, t)}{\partial \mathbf{x}^2} \right)$$

Stochastic differential equation (SDE)

Theorem (Kolmogorov-Fokker-Planck)

$$\frac{\partial p(\mathbf{x}, t)}{\partial t} = \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} [\mathbf{f}(\mathbf{x}, t)p(\mathbf{x}, t)] + \frac{1}{2} g^2(t) \frac{\partial^2 p(\mathbf{x}, t)}{\partial \mathbf{x}^2} \right)$$

- ▶ KFP theorem uniquely defines the SDE.
- ▶ This is the generalization of KFP theorem that we used in continuous-in-time NF:

$$\frac{d \log p(\mathbf{x}(t), t)}{dt} = -\text{tr} \left(\frac{\partial \mathbf{f}(\mathbf{x}, t)}{\partial \mathbf{x}} \right).$$

Langevin SDE (special case)

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + \mathbf{g}(t)d\mathbf{w}$$

$$d\mathbf{x} = \frac{1}{2} \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t)dt + \mathbf{1} \cdot d\mathbf{w}$$

Let apply KFP theorem to this SDE.

Langevin SDE (special case)

$$d\mathbf{x} = \frac{1}{2} \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) dt + 1 \cdot d\mathbf{w}$$

$$\begin{aligned} \frac{\partial p(\mathbf{x}, t)}{\partial t} &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[p(\mathbf{x}, t) \frac{1}{2} \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] + \frac{1}{2} \frac{\partial^2 p(\mathbf{x}, t)}{\partial \mathbf{x}^2} \right) = \\ &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[\frac{1}{2} \frac{\partial}{\partial \mathbf{x}} p(\mathbf{x}, t) \right] + \frac{1}{2} \frac{\partial^2 p(\mathbf{x}, t)}{\partial \mathbf{x}^2} \right) = 0 \end{aligned}$$

The density $p(\mathbf{x}, t) = \text{const}(t)$!

If $\mathbf{x}(0) \sim p_0(\mathbf{x})$, then $\mathbf{x}(t) \sim p_0(\mathbf{x})$.

Discretized Langevin SDE

$$\mathbf{x}_{t+1} - \mathbf{x}_t = \frac{\eta}{2} \cdot \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) + \sqrt{\eta} \cdot \epsilon, \quad \eta \approx dt.$$

Langevin dynamic

$$\mathbf{x}_{t+1} = \mathbf{x}_t + \frac{\eta}{2} \cdot \nabla_{\mathbf{x}} \log p(\mathbf{x}|\theta) + \sqrt{\eta} \cdot \epsilon, \quad \eta \approx dt.$$

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3. Reverse SDE
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Probability flow ODE

Theorem

Assume SDE $d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$ induces the probability path $p(\mathbf{x}, t)$. Then there exists ODE with identical probability path $p(\mathbf{x}, t)$ of the form

$$d\mathbf{x} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt$$

Proof

$$\begin{aligned} \frac{\partial p(\mathbf{x}, t)}{\partial t} &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} [\mathbf{f}(\mathbf{x}, t)p(\mathbf{x}, t)] + \frac{1}{2}g^2(t)\frac{\partial^2 p(\mathbf{x}, t)}{\partial \mathbf{x}^2} \right) = \\ &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[\mathbf{f}(\mathbf{x}, t)p(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial p(\mathbf{x}, t)}{\partial \mathbf{x}} \right] \right) = \\ &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[\mathbf{f}(\mathbf{x}, t)p(\mathbf{x}, t) - \frac{1}{2}g^2(t)p(\mathbf{x}, t)\frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right] \right) = \\ &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[\left(\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) p(\mathbf{x}, t) \right] \right) \end{aligned}$$

Probability flow ODE

Theorem

Assume SDE $d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$ induces the distribution $p(\mathbf{x}, t)$. Then there exists ODE with identical probabilities distribution $p(\mathbf{x}, t)$ of the form

$$d\mathbf{x} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt$$

Proof (continued)

$$\begin{aligned} \frac{\partial p(\mathbf{x}, t)}{\partial t} &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[\left(\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) p(\mathbf{x}, t) \right] \right) = \\ &= \text{tr} \left(-\frac{\partial}{\partial \mathbf{x}} \left[\tilde{\mathbf{f}}(\mathbf{x}, t)p(\mathbf{x}, t) \right] \right) \end{aligned}$$

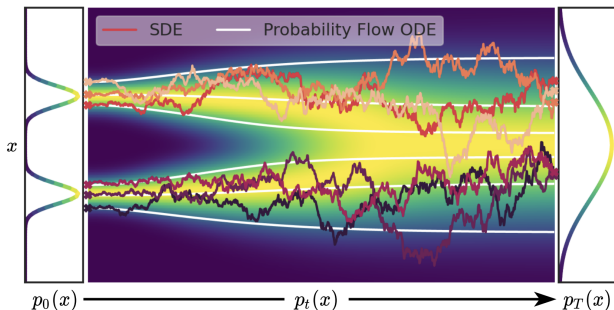
$$d\mathbf{x} = \tilde{\mathbf{f}}(\mathbf{x}, t)dt + 0 \cdot d\mathbf{w} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt$$

Probability flow ODE

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w} - \text{SDE}$$

$$d\mathbf{x} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt - \text{probability flow ODE}$$

- ▶ The term $\mathbf{s}(\mathbf{x}, t) = \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t)$ is a score function for continuous time.
- ▶ ODE has more stable trajectories.



Outline

1. SDE basics
2. Probability flow ODE
3. Reverse SDE
4. Diffusion and Score matching SDEs

Reverse SDE

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt, \quad \mathbf{x}(t + dt) = \mathbf{x}(t) + \mathbf{f}(\mathbf{x}, t)dt$$

Here dt could be > 0 or < 0 .

Reverse ODE

Let $\tau = 1 - t$ ($d\tau = -dt$).

$$d\mathbf{x} = -\mathbf{f}(\mathbf{x}, 1 - \tau)d\tau$$

- ▶ How to revert SDE $d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$?
- ▶ Wiener process gives the randomness that we have to revert.

Theorem

There exists the reverse SDE for the SDE $d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$ that has the following form

$$d\mathbf{x} = \left(\mathbf{f}(\mathbf{x}, t) - g^2(t) \frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) dt + g(t)d\mathbf{w}$$

with $dt < 0$.

Reverse SDE

Theorem

There exists the reverse SDE for the SDE $d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$ that has the following form

$$d\mathbf{x} = \left(\mathbf{f}(\mathbf{x}, t) - g^2(t) \frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) dt + g(t)d\mathbf{w}$$

with $dt < 0$.

Note: Here we also see the score function $\mathbf{s}(\mathbf{x}, t) = \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t)$.

Sketch of the proof

- ▶ Convert initial SDE to probability flow ODE.
- ▶ Revert probability flow ODE.
- ▶ Convert reverse probability flow ODE to reverse SDE.

Reverse SDE

Proof

- Convert initial SDE to probability flow ODE

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$$

$$d\mathbf{x} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt$$

- Revert probability flow ODE

$$d\mathbf{x} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt$$

$$d\mathbf{x} = \left[-\mathbf{f}(\mathbf{x}, 1 - \tau) + \frac{1}{2}g^2(1 - \tau)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, 1 - \tau) \right] d\tau$$

- Convert reverse probability flow ODE to reverse SDE

$$d\mathbf{x} = \left[-\mathbf{f}(\mathbf{x}, 1 - \tau) + \frac{1}{2}g^2(1 - \tau)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, 1 - \tau) \right] d\tau$$

$$d\mathbf{x} = \left[-\mathbf{f}(\mathbf{x}, 1 - \tau) + g^2(1 - \tau)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, 1 - \tau) \right] d\tau + g(1 - \tau)d\mathbf{w}$$

Reverse SDE

Theorem

There exists the reverse SDE for the SDE $d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$ that has the following form

$$d\mathbf{x} = \left(\mathbf{f}(\mathbf{x}, t) - g^2(t) \frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) dt + g(t)d\mathbf{w}$$

with $dt < 0$.

Proof (continued)

$$d\mathbf{x} = \left[-\mathbf{f}(\mathbf{x}, 1 - \tau) + g^2(1 - \tau) \frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, 1 - \tau) \right] d\tau + g(1 - \tau)d\mathbf{w}$$

$$d\mathbf{x} = \left(\mathbf{f}(\mathbf{x}, t) - g^2(t) \frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) dt + g(t)d\mathbf{w}$$

Here $d\tau > 0$ and $dt < 0$.

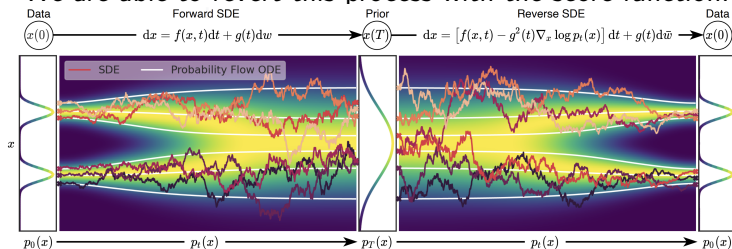
Reverse SDE

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w} - \text{SDE}$$

$$d\mathbf{x} = \left[\mathbf{f}(\mathbf{x}, t) - \frac{1}{2}g^2(t)\frac{\partial}{\partial \mathbf{x}} \log p(\mathbf{x}, t) \right] dt - \text{probability flow ODE}$$

$$d\mathbf{x} = \left(\mathbf{f}(\mathbf{x}, t) - g^2(t)\frac{\partial \log p(\mathbf{x}, t)}{\partial \mathbf{x}} \right) dt + g(t)d\mathbf{w} - \text{reverse SDE}$$

- ▶ We got the way to transform one distribution to another via SDE with some probability path $p(\mathbf{x}, t)$.
- ▶ We are able to revert this process with the score function.



Song Y., et al. *Score-Based Generative Modeling through Stochastic Differential Equations*, 2020

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2. Probability flow ODE
3. Reverse SDE
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Score matching SDE

Denosing score matching

$$\mathbf{x}_t = \mathbf{x} + \sigma_t \cdot \boldsymbol{\epsilon}_t, \quad p(\mathbf{x}, \sigma_t) = \mathcal{N}(\mathbf{x}, \sigma_t^2 \cdot \mathbf{I})$$

$$\mathbf{x}_{t-1} = \mathbf{x} + \sigma_{t-1} \cdot \boldsymbol{\epsilon}_{t-1}, \quad p(\mathbf{x}, \sigma_{t-1}) = \mathcal{N}(\mathbf{x}, \sigma_{t-1}^2 \cdot \mathbf{I})$$

$$\mathbf{x}_t = \mathbf{x}_{t-1} + \sqrt{\sigma_t^2 - \sigma_{t-1}^2} \cdot \boldsymbol{\epsilon}, \quad q(\mathbf{x}_t | \mathbf{x}_{t-1}) = \mathcal{N}(\mathbf{x}_{t-1}, (\sigma_t^2 - \sigma_{t-1}^2) \cdot \mathbf{I})$$

Let turn this Markov chain to the continuous stochastic process $\mathbf{x}(t)$ taking $T \rightarrow \infty$:

$$\mathbf{x}(t + dt) = \mathbf{x}(t) + \sqrt{\frac{\sigma^2(t + dt) - \sigma^2(t)}{dt}} dt \cdot \boldsymbol{\epsilon} = \mathbf{x}(t) + \sqrt{\frac{d[\sigma^2(t)]}{dt}} \cdot d\mathbf{w}$$

Variance Exploding SDE

$$d\mathbf{x} = \sqrt{\frac{d[\sigma^2(t)]}{dt}} \cdot d\mathbf{w}$$

Diffusion SDE

Denoising Diffusion

$$\mathbf{x}_t = \sqrt{1 - \beta_t} \cdot \mathbf{x}_{t-1} + \sqrt{\beta_t} \cdot \epsilon, \quad q(\mathbf{x}_t | \mathbf{x}_{t-1}) = \mathcal{N}(\sqrt{1 - \beta_t} \cdot \mathbf{x}_{t-1}, \beta_t \cdot \mathbf{I})$$

Let turn this Markov chain to the continuous stochastic process taking $T \rightarrow \infty$ and taking $\beta(\frac{t}{T}) = \beta_t \cdot T$

$$\begin{aligned} \mathbf{x}(t) &= \sqrt{1 - \beta(t)dt} \cdot \mathbf{x}(t - dt) + \sqrt{\beta(t)dt} \cdot \epsilon \approx \\ &\approx (1 - \frac{1}{2}\beta(t)dt) \cdot \mathbf{x}(t - dt) + \sqrt{\beta(t)dt} \cdot \epsilon = \\ &= \mathbf{x}(t - dt) - \frac{1}{2}\beta(t)\mathbf{x}(t - dt)dt + \sqrt{\beta(t)} \cdot d\mathbf{w} \end{aligned}$$

Variance Preserving SDE

$$d\mathbf{x} = -\frac{1}{2}\beta(t)\mathbf{x}(t)dt + \sqrt{\beta(t)} \cdot d\mathbf{w}$$

Diffusion SDE

$$d\mathbf{x} = \mathbf{f}(\mathbf{x}, t)dt + g(t)d\mathbf{w}$$

Variance Exploding SDE (NCSN)

$$d\mathbf{x} = \sqrt{\frac{d[\sigma^2(t)]}{dt}} \cdot d\mathbf{w}, \quad \mathbf{f}(\mathbf{x}, t) = 0, \quad g(t) = \sqrt{\frac{d[\sigma^2(t)]}{dt}}$$

Variance grows since $\sigma(t)$ is a monotonically increasing function.

Variance Preserving SDE (DDPM)

$$d\mathbf{x} = -\frac{1}{2}\beta(t)\mathbf{x}(t)dt + \sqrt{\beta(t)} \cdot d\mathbf{w}$$
$$\mathbf{f}(\mathbf{x}, t) = -\frac{1}{2}\beta(t)\mathbf{x}(t), \quad g(t) = \sqrt{\beta(t)}$$

Variance is preserved if $\mathbf{x}(0)$ has a unit variance.

Summary

- ▶ SDE defines stochastic process with drift and diffusion terms. ODEs are the special case of SDEs.
- ▶ KFP equation defines the dynamic of the probability function for the SDE.
- ▶ Langevin SDE has constant probability path.
- ▶ There exists special probability flow ODE for each SDE that gives the same probability path.
- ▶ It is possible to revert SDE using score function.
- ▶ Score matching (NCSN) and diffusion models (DDPM) are the discretizations of the SDEs (variance exploding and variance preserving).