

Deep Generative Models

Lecture 2

Roman Isachenko

Moscow Institute of Physics and Technology
Yandex School of Data Analysis

2024, Autumn

Recap of previous lecture

We are given i.i.d. samples $\{\mathbf{x}_i\}_{i=1}^n \in \mathbb{R}^m$ from unknown distribution $\pi(\mathbf{x})$.

Goal

We would like to learn a distribution $\pi(\mathbf{x})$ for

- ▶ evaluating $\pi(\mathbf{x})$ for new samples (how likely to get object \mathbf{x} ?);
- ▶ sampling from $\pi(\mathbf{x})$ (to get new objects $\mathbf{x} \sim \pi(\mathbf{x})$).

Instead of searching true $\pi(\mathbf{x})$ over all probability distributions, learn function approximation $p(\mathbf{x}|\theta) \approx \pi(\mathbf{x})$.

Divergence

- ▶ $D(\pi||p) \geq 0$ for all $\pi, p \in \mathcal{P}$;
- ▶ $D(\pi||p) = 0$ if and only if $\pi \equiv p$.

Divergence minimization task

$$\min_{\theta} D(\pi||p).$$

Recap of previous lecture

Forward KL

$$KL(\pi||p) = \int \pi(\mathbf{x}) \log \frac{\pi(\mathbf{x})}{p(\mathbf{x}|\boldsymbol{\theta})} d\mathbf{x} \rightarrow \min_{\boldsymbol{\theta}}$$

Reverse KL

$$KL(p||\pi) = \int p(\mathbf{x}|\boldsymbol{\theta}) \log \frac{p(\mathbf{x}|\boldsymbol{\theta})}{\pi(\mathbf{x})} d\mathbf{x} \rightarrow \min_{\boldsymbol{\theta}}$$

Maximum likelihood estimation (MLE)

$$\boldsymbol{\theta}^* = \arg \max_{\boldsymbol{\theta}} \prod_{i=1}^n p(\mathbf{x}_i|\boldsymbol{\theta}) = \arg \max_{\boldsymbol{\theta}} \sum_{i=1}^n \log p(\mathbf{x}_i|\boldsymbol{\theta}).$$

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

Recap of previous lecture

Likelihood as product of conditionals

Let $\mathbf{x} = (x_1, \dots, x_m)$, $\mathbf{x}_{1:j} = (x_1, \dots, x_j)$. Then

$$p(\mathbf{x}|\boldsymbol{\theta}) = \prod_{j=1}^m p(x_j|\mathbf{x}_{1:j-1}, \boldsymbol{\theta}); \quad \log p(\mathbf{x}|\boldsymbol{\theta}) = \sum_{j=1}^m \log p(x_j|\mathbf{x}_{1:j-1}, \boldsymbol{\theta}).$$

MLE problem for autoregressive model

$$\boldsymbol{\theta}^* = \arg \max_{\boldsymbol{\theta}} \sum_{i=1}^n \sum_{j=1}^m \log p(x_{ij}|\mathbf{x}_{i,1:j-1}\boldsymbol{\theta}).$$

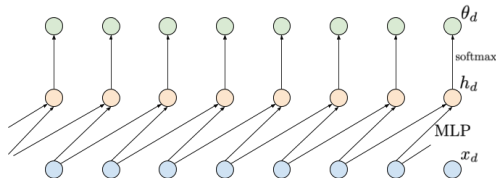
Sampling

$$\hat{x}_1 \sim p(x_1|\boldsymbol{\theta}), \quad \hat{x}_2 \sim p(x_2|\hat{x}_1, \boldsymbol{\theta}), \quad \dots, \quad \hat{x}_m \sim p(x_m|\hat{\mathbf{x}}_{1:m-1}, \boldsymbol{\theta})$$

New generated object is $\hat{\mathbf{x}} = (\hat{x}_1, \hat{x}_2, \dots, \hat{x}_m)$.

Recap of previous lecture

Autoregressive MLP



Autoregressive CNN

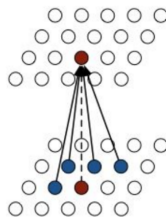
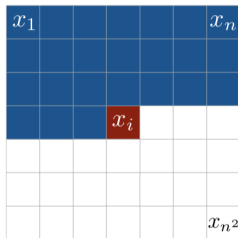


image credit: https://jmtomczak.github.io/blog/2/2_ARM.html

Outline

1. Normalizing flows (NF)

2. NF examples

- Linear normalizing flows

- Gaussian autoregressive NF

- Coupling layer (RealNVP)

Outline

1. Normalizing flows (NF)

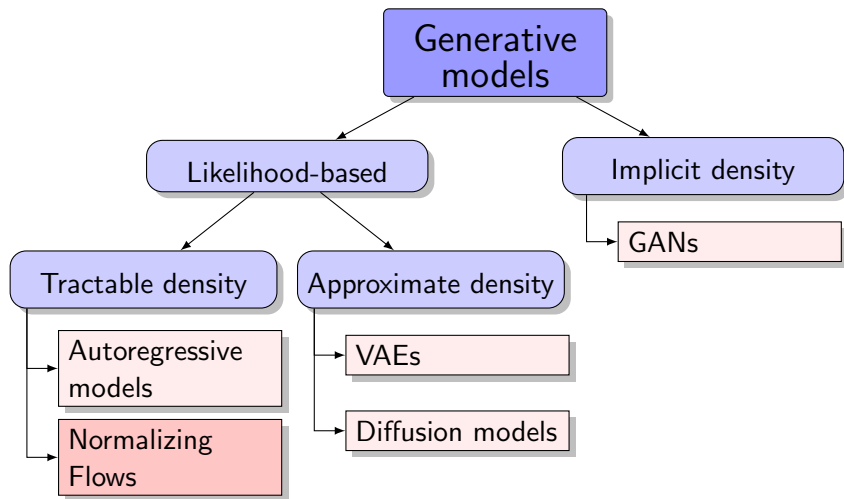
2. NF examples

Linear normalizing flows

Gaussian autoregressive NF

Coupling layer (RealNVP)

Generative models zoo



Normalizing flows prerequisites

Jacobian matrix

Let $\mathbf{f} : \mathbb{R}^m \rightarrow \mathbb{R}^m$ be a differentiable function.

$$\mathbf{z} = \mathbf{f}(\mathbf{x}), \quad \mathbf{J} = \frac{\partial \mathbf{z}}{\partial \mathbf{x}} = \begin{pmatrix} \frac{\partial z_1}{\partial x_1} & \cdots & \frac{\partial z_1}{\partial x_m} \\ \vdots & \ddots & \vdots \\ \frac{\partial z_m}{\partial x_1} & \cdots & \frac{\partial z_m}{\partial x_m} \end{pmatrix} \in \mathbb{R}^{m \times m}$$

Change of variable theorem (CoV)

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

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

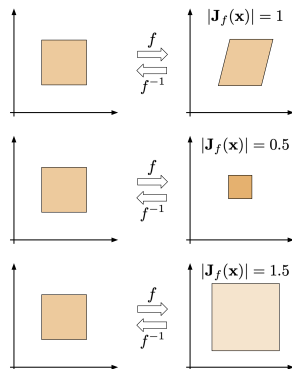
Jacobian determinant

Inverse function theorem

If function \mathbf{f} is invertible and Jacobian matrix is continuous and non-singular, then

$$\mathbf{J}_{\mathbf{f}^{-1}} = \mathbf{J}_{\mathbf{g}} = \mathbf{J}_{\mathbf{f}}^{-1}; \quad |\det(\mathbf{J}_{\mathbf{f}^{-1}})| = |\det(\mathbf{J}_{\mathbf{g}})| = \frac{1}{|\det(\mathbf{J}_{\mathbf{f}})|}.$$

- ▶ \mathbf{x} and \mathbf{z} have the same dimensionality (\mathbb{R}^m).
- ▶ $\mathbf{f}_{\theta}(\mathbf{x})$ could be parametric function.
- ▶ Determinant of Jacobian matrix $\mathbf{J} = \frac{\partial \mathbf{f}_{\theta}(\mathbf{x})}{\partial \mathbf{x}}$ shows how the volume changes under the transformation.



Fitting normalizing flows

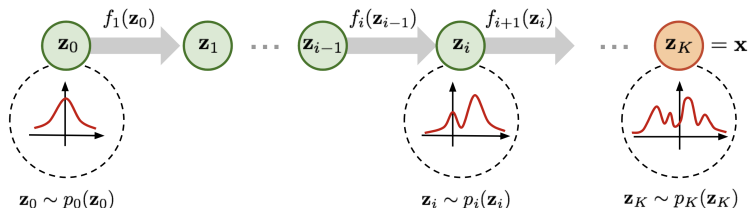
MLE problem

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

$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(\mathbf{f}_{\boldsymbol{\theta}}(\mathbf{x})) + \log |\det(\mathbf{J}_{\mathbf{f}})| \rightarrow \max_{\boldsymbol{\theta}}$$



Composition of normalizing flows



Theorem

If $\{\mathbf{f}_k\}_{k=1}^K$ satisfy conditions of the change of variable theorem, then $\mathbf{z} = \mathbf{f}(\mathbf{x}) = \mathbf{f}_K \circ \dots \circ \mathbf{f}_1(\mathbf{x})$ also satisfies it.

$$\begin{aligned} p(\mathbf{x}) &= p(\mathbf{f}(\mathbf{x})) \left| \det \left(\frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}} \right) \right| = p(\mathbf{f}(\mathbf{x})) \left| \det \left(\frac{\partial \mathbf{f}_K}{\partial \mathbf{f}_{K-1}} \dots \frac{\partial \mathbf{f}_1}{\partial \mathbf{x}} \right) \right| = \\ &= p(\mathbf{f}(\mathbf{x})) \prod_{k=1}^K \left| \det \left(\frac{\partial \mathbf{f}_k}{\partial \mathbf{f}_{k-1}} \right) \right| = p(\mathbf{f}(\mathbf{x})) \prod_{k=1}^K |\det(\mathbf{J}_{f_k})| \end{aligned}$$

Normalizing flows (NF)

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

Definition

Normalizing flow is a *differentiable, invertible* mapping from data \mathbf{x} to the noise \mathbf{z} .

- ▶ **Normalizing** means that NF takes samples from $\pi(\mathbf{x})$ and normalizes them into samples from the base density $p(\mathbf{z})$.
- ▶ **Flow** refers to the trajectory followed by samples from $p(\mathbf{z})$ as they are transformed by the sequence of transformations

$$\mathbf{z} = \mathbf{f}_K \circ \cdots \circ \mathbf{f}_1(\mathbf{x}); \quad \mathbf{x} = \mathbf{f}_1^{-1} \circ \cdots \circ \mathbf{f}_K^{-1}(\mathbf{z}) = \mathbf{g}_1 \circ \cdots \circ \mathbf{g}_K(\mathbf{z})$$

Log likelihood

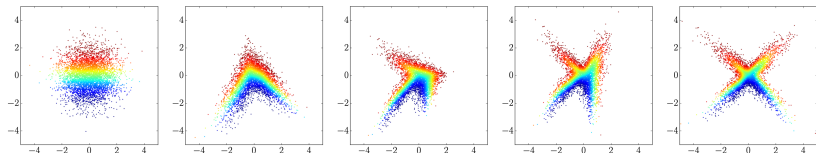
$$\log p(\mathbf{x}|\boldsymbol{\theta}) = \log p(\mathbf{f}_K \circ \cdots \circ \mathbf{f}_1(\mathbf{x})) + \sum_{k=1}^K \log |\det(\mathbf{J}_{\mathbf{f}_k})|,$$

where $\mathbf{J}_{\mathbf{f}_k} = \frac{\partial \mathbf{f}_k}{\partial \mathbf{f}_{k-1}}$.

Note: Here we consider only **continuous** random variables.

Normalizing flows

Example of a 4-step NF



NF log likelihood

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

What is the complexity of the determinant computation?

What do we need?

- ▶ efficient computation of the Jacobian matrix $\mathbf{J}_f = \frac{\partial \mathbf{f}_\theta(\mathbf{x})}{\partial \mathbf{x}}$;
- ▶ efficient inversion of $\mathbf{f}_\theta(\mathbf{x})$.

Outline

1. Normalizing flows (NF)

2. NF examples

- Linear normalizing flows

- Gaussian autoregressive NF

- Coupling layer (RealNVP)

Outline

1. Normalizing flows (NF)

2. NF examples

- Linear normalizing flows

- Gaussian autoregressive NF

- Coupling layer (RealNVP)

Jacobian structure

Normalizing flows log-likelihood

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

The main challenge is a determinant of the Jacobian matrix.

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

Consider a linear layer $\mathbf{z} = \mathbf{W}\mathbf{x}$, $\mathbf{W} \in \mathbb{R}^{m \times m}$.

1. Let \mathbf{z} be a permutation of \mathbf{x} .
2. Let z_j depend only on x_j .

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

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

Linear normalizing flows

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

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.

Linear normalizing flows

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

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.

Decomposition should be done only once in the beginning. Next, we fit decomposed matrices ($\mathbf{P}/\mathbf{L}/\mathbf{U}$ or \mathbf{Q}/\mathbf{R}).

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

Hoogeboom E., et al. Emerging convolutions for generative normalizing flows, 2019

Outline

1. Normalizing flows (NF)

2. NF examples

Linear normalizing flows

Gaussian autoregressive NF

Coupling layer (RealNVP)

Gaussian autoregressive model

Consider an autoregressive model

$$p(\mathbf{x}|\boldsymbol{\theta}) = \prod_{j=1}^m p(x_j|\mathbf{x}_{1:j-1}, \boldsymbol{\theta}), \quad p(x_j|\mathbf{x}_{1:j-1}, \boldsymbol{\theta}) = \mathcal{N}(\mu_j(\mathbf{x}_{1:j-1}), \sigma_j^2(\mathbf{x}_{1:j-1})).$$

Sampling

$$x_j = \sigma_j(\mathbf{x}_{1:j-1}) \cdot z_j + \mu_j(\mathbf{x}_{1:j-1}), \quad z_j \sim \mathcal{N}(0, 1).$$

Inverse transform

$$z_j = (x_j - \mu_j(\mathbf{x}_{1:j-1})) \cdot \frac{1}{\sigma_j(\mathbf{x}_{1:j-1})}.$$

- ▶ We have an **invertible** and **differentiable** transformation from $p(\mathbf{z})$ to $p(\mathbf{x}|\boldsymbol{\theta})$.
- ▶ It is an autoregressive (AR) NF with the base distribution $p(\mathbf{z}) = \mathcal{N}(0, \mathbf{I})$!
- ▶ Jacobian of such transformation is triangular!

Gaussian autoregressive NF

$$\mathbf{x} = \mathbf{g}_{\theta}(\mathbf{z}) \quad \Rightarrow \quad x_j = \sigma_j(\mathbf{x}_{1:j-1}) \cdot z_j + \mu_j(\mathbf{x}_{1:j-1}).$$

$$\mathbf{z} = \mathbf{f}_{\theta}(\mathbf{x}) \quad \Rightarrow \quad z_j = (x_j - \mu_j(\mathbf{x}_{1:j-1})) \cdot \frac{1}{\sigma_j(\mathbf{x}_{1:j-1})}.$$

Generation function $\mathbf{g}_{\theta}(\mathbf{z})$ is **sequential**.

Inference function $\mathbf{f}_{\theta}(\mathbf{x})$ is **not sequential**.

Forward KL for NF

$$KL(\pi||p) = -\mathbb{E}_{\pi(\mathbf{x})} [\log p(\mathbf{f}_{\theta}(\mathbf{x})) + \log |\det(\mathbf{J}_{\mathbf{f}})|] + \text{const}$$

- ▶ We need to be able to compute $\mathbf{f}_{\theta}(\mathbf{x})$ 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 $\mathbf{g}_{\theta}(\mathbf{z}) = \mathbf{f}_{\theta}^{-1}(\mathbf{z})$ until we want to sample from the model.

Gaussian autoregressive NF

$$\mathbf{x} = \mathbf{g}_\theta(\mathbf{z}) \quad \Rightarrow \quad x_j = \sigma_j(\mathbf{x}_{1:j-1}) \cdot z_j + \mu_j(\mathbf{x}_{1:j-1}).$$

$$\mathbf{z} = \mathbf{f}_\theta(\mathbf{x}) \quad \Rightarrow \quad z_j = (x_j - \mu_j(\mathbf{x}_{1:j-1})) \cdot \frac{1}{\sigma_j(\mathbf{x}_{1:j-1})}.$$

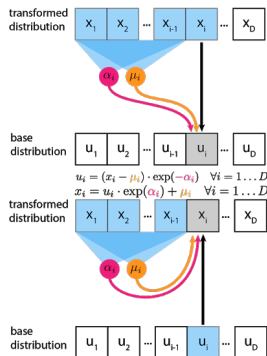
- ▶ Sampling is sequential, density estimation is parallel.
- ▶ Forward KL is a natural loss.

Forward transform: $\mathbf{f}_\theta(\mathbf{x})$

$$z_j = (x_j - \mu_j(\mathbf{x}_{1:j-1})) \cdot \frac{1}{\sigma_j(\mathbf{x}_{1:j-1})}$$

Inverse transform: $\mathbf{g}_\theta(\mathbf{z})$

$$x_j = \sigma_j(\mathbf{x}_{1:j-1}) \cdot z_j + \mu_j(\mathbf{x}_{1:j-1})$$



Outline

1. Normalizing flows (NF)

2. NF examples

Linear normalizing flows

Gaussian autoregressive NF

Coupling layer (RealNVP)

RealNVP

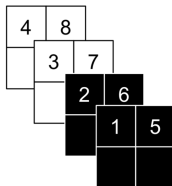
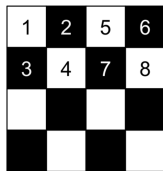
Let split \mathbf{x} and \mathbf{z} in two parts:

$$\mathbf{x} = [\mathbf{x}_1, \mathbf{x}_2] = [\mathbf{x}_{1:d}, \mathbf{x}_{d+1:m}]; \quad \mathbf{z} = [\mathbf{z}_1, \mathbf{z}_2] = [\mathbf{z}_{1:d}, \mathbf{z}_{d+1:m}].$$

Coupling layer

$$\begin{cases} \mathbf{x}_1 = \mathbf{z}_1; \\ \mathbf{x}_2 = \mathbf{z}_2 \odot \sigma_{\theta}(\mathbf{z}_1) + \mu_{\theta}(\mathbf{z}_1). \end{cases} \quad \begin{cases} \mathbf{z}_1 = \mathbf{x}_1; \\ \mathbf{z}_2 = (\mathbf{x}_2 - \mu_{\theta}(\mathbf{x}_1)) \odot \frac{1}{\sigma_{\theta}(\mathbf{x}_1)}. \end{cases}$$

Image partitioning



- ▶ Checkerboard ordering uses masking.
- ▶ Channelwise ordering uses splitting.

RealNVP

Coupling layer

$$\begin{cases} \mathbf{x}_1 = \mathbf{z}_1; \\ \mathbf{x}_2 = \mathbf{z}_2 \odot \boldsymbol{\sigma}_\theta(\mathbf{z}_1) + \boldsymbol{\mu}_\theta(\mathbf{z}_1). \end{cases} \quad \begin{cases} \mathbf{z}_1 = \mathbf{x}_1; \\ \mathbf{z}_2 = (\mathbf{x}_2 - \boldsymbol{\mu}_\theta(\mathbf{x}_1)) \odot \frac{1}{\boldsymbol{\sigma}_\theta(\mathbf{x}_1)}. \end{cases}$$

Estimating the density takes 1 pass, sampling takes 1 pass!

Jacobian

$$\det \left(\frac{\partial \mathbf{z}}{\partial \mathbf{x}} \right) = \det \begin{pmatrix} \mathbf{I}_d & \mathbf{0}_{d \times m-d} \\ \frac{\partial \mathbf{z}_2}{\partial \mathbf{x}_1} & \frac{\partial \mathbf{z}_2}{\partial \mathbf{x}_2} \end{pmatrix} = \prod_{j=1}^{m-d} \frac{1}{\sigma_j(\mathbf{x}_1)}.$$

Gaussian AR NF

$$\mathbf{x} = \mathbf{g}_\theta(\mathbf{z}) \quad \Rightarrow \quad \mathbf{x}_j = \sigma_j(\mathbf{x}_{1:j-1}) \cdot \mathbf{z}_j + \mu_j(\mathbf{x}_{1:j-1}).$$

$$\mathbf{z} = \mathbf{f}_\theta(\mathbf{x}) \quad \Rightarrow \quad \mathbf{z}_j = (\mathbf{x}_j - \mu_j(\mathbf{x}_{1:j-1})) \cdot \frac{1}{\sigma_j(\mathbf{x}_{1:j-1})}.$$

How to get RealNVP coupling layer from gaussian AR NF?

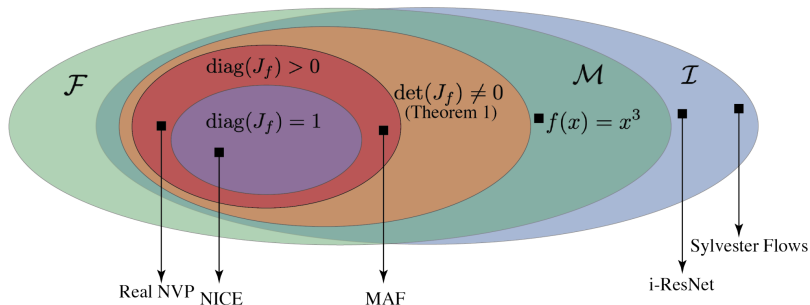
Glow samples

Glow model: coupling layer + linear flows (1x1 convs)



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

Venn diagram for Normalizing flows



- ▶ \mathcal{I} – invertible functions.
- ▶ \mathcal{F} – continuously differentiable functions whose Jacobian is lower triangular.
- ▶ \mathcal{M} – invertible functions from \mathcal{F} .

Summary

- ▶ Change of variable theorem allows to get the density function of the random variable under the invertible transformation.
- ▶ Normalizing flows transform a simple base distribution to a complex one via a sequence of invertible transformations with tractable Jacobian.
- ▶ Normalizing flows have a tractable likelihood that is given by the change of variable theorem.
- ▶ Linear NF try to parametrize set of invertible matrices via matrix decompositions.
- ▶ Gaussian autoregressive NF is an autoregressive model with triangular Jacobian.
- ▶ The RealNVP coupling layer is an effective type of NF (special case of AR NF) that has fast inference and generation modes.