

Deep Generative Models

Lecture 11

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AI Masters

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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.

Recap of previous lecture

Unconditional generation

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

Conditional generation

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

Conditional distribution

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

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

Recap of previous lecture

Classifier-corrected noise prediction

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

Guidance scale

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

- ▶ Train DDPM as usual.
- ▶ Train the additional classifier $p(\mathbf{y}|\mathbf{x}_t)$ on the noisy samples \mathbf{x}_t .

Guided sampling

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

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

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

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

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

Recap of previous lecture

Continuous-in-time dynamics (Neural ODE)

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

$$\mathbf{x}(t_1) = \int_{t_0}^{t_1} \mathbf{f}_{\theta}(\mathbf{x}(t), t) dt + \mathbf{x}_0 \approx \text{ODESolve}_f(\mathbf{x}_0, \theta, t_0, t_1).$$

Here $\mathbf{f}_{\theta} : \mathbb{R}^m \times [t_0, t_1] \rightarrow \mathbb{R}^m$ is a vector field.

Euler update step (ODESolve)

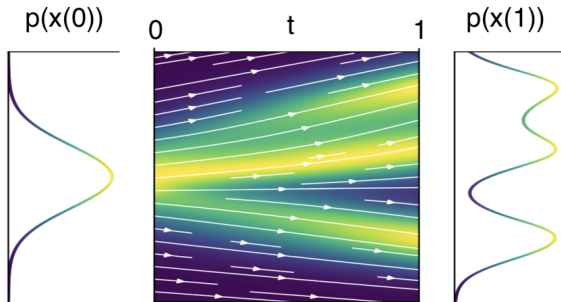
$$\mathbf{x}(t + \Delta t) = \mathbf{x}(t) + \Delta t \cdot \mathbf{f}_{\theta}(\mathbf{x}(t), t)$$

- ▶ Euler method is the simplest version of the ODESolve that is unstable in practice.
- ▶ It is possible to use more sophisticated numerical methods instead of Euler (e.x. Runge-Kutta methods).

Recap of previous lecture

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

- ▶ Assume that $\mathbf{x}(0)$ is a random variable with the density function $p_0(\mathbf{x})$. Then $\mathbf{x}(t)$ is a random variable with the density function $p_t(\mathbf{x})$.
- ▶ $p_t(\mathbf{x}) = p(\mathbf{x}, t)$ is the **probability path** between $p_0(\mathbf{x})$ and $p_1(\mathbf{x})$.



Recap of previous lecture

Theorem (Picard)

If \mathbf{f} is uniformly Lipschitz continuous in \mathbf{x} and continuous in t , then the ODE has a **unique** solution.

It means that we are able **uniquely revert** our ODE.

$$\begin{aligned}\mathbf{x}(1) &= \mathbf{x}(0) + \int_0^1 \mathbf{f}_\theta(\mathbf{x}(t), t) dt \\ \mathbf{x}(0) &= \mathbf{x}(1) + \int_1^0 \mathbf{f}_\theta(\mathbf{x}(t), t) dt\end{aligned}$$

Note: Unlike discrete-in-time NF, \mathbf{f} does not need to be invertible (uniqueness guarantees bijectivity).

How to compute $p_t(\mathbf{x})$ at any moment t ?

Outline

1. Continuity equation for NF log-likelihood
2. SDE basics
3. Probability flow ODE
4. Reverse SDE
5. Diffusion and Score matching SDEs

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Continuous-in-time NF

Theorem (continuity equation)

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

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

It means that if we have the value $\mathbf{x}_0 = \mathbf{x}(0)$ then the solution of the continuity equation will give us the density $p_1(\mathbf{x}(1))$.

Solution of continuity equation

$$\log p_1(\mathbf{x}(1)) = \log p_0(\mathbf{x}(0)) - \int_0^1 \text{tr} \left(\frac{\partial \mathbf{f}(\mathbf{x}(t), t)}{\partial \mathbf{x}(t)} \right) dt.$$

- ▶ This solution will give us the density along the trajectory (not the total probability path).
- ▶ But it is difficult to estimate the last term efficiently.

Outline

1. Continuity equation for NF log-likelihood
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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. $\mathbf{w}(t)$ has continuous trajectories;
 4. $\mathbf{w}(t) - \mathbf{w}(s) \sim \mathcal{N}(0, (t - s)\mathbf{I})$, 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) - SDESolve

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

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 $p_t(\mathbf{x}) = p(\mathbf{x}, t)$.
- ▶ $p : \mathbb{R}^m \times [0, 1] \rightarrow \mathbb{R}_+$ is a **probability path** between $p_0(\mathbf{x})$ and $p_1(\mathbf{x})$.
- ▶ How to get the distribution path $p_t(\mathbf{x})$ 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 $p_t(\mathbf{x})$ is given by the following equation:

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

Here

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

$$\Delta_{\mathbf{x}}p_t(\mathbf{x}) = \sum_{i=1}^m \frac{\partial^2 p_t(\mathbf{x})}{\partial x_i^2} = \text{tr} \left(\frac{\partial^2 p_t(\mathbf{x})}{\partial \mathbf{x}^2} \right)$$

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

Stochastic differential equation (SDE)

Theorem (Kolmogorov-Fokker-Planck)

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

- ▶ KFP theorem uniquely defines the density $p_t(\mathbf{x})$.
- ▶ This is the generalization of continuity equation that we used in continuous-in-time NF:

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

Langevin SDE (special case)

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

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

Let apply KFP theorem to this SDE.

Langevin SDE (special case)

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

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

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

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

Discretized Langevin SDE

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

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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Probability flow ODE

ODE and continuity equation

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

$$\frac{d \log p_t(\mathbf{x}(t))}{dt} = -\text{tr} \left(\frac{\partial \mathbf{f}_\theta(\mathbf{x}, t)}{\partial \mathbf{x}} \right) \Leftrightarrow \frac{\partial p_t(\mathbf{x})}{\partial t} = -\text{div}(\mathbf{f}(\mathbf{x}, t)p_t(\mathbf{x}))$$

The only source of stochasticity is the distribution $p_0(\mathbf{x})$.

SDE and KFP equation

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

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

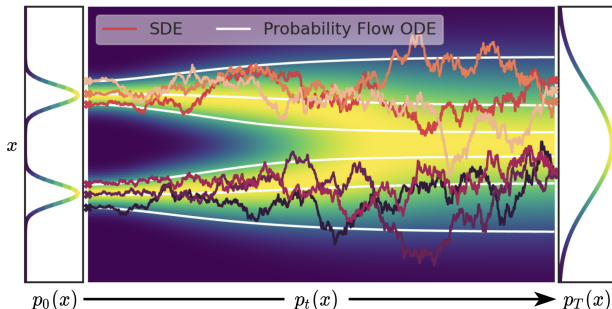
We have two sources of randomness: initial distribution $p_0(\mathbf{x})$ and Wiener process $\mathbf{w}(t)$.

Probability flow ODE

Theorem

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

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



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

Probability flow ODE

Theorem

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

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

Proof

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

Probability flow ODE

Proof (continued)

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

$$\tilde{\mathbf{f}}(\mathbf{x}, t) = \mathbf{f}(\mathbf{x}, t) - \frac{1}{2} g^2(t) \frac{\partial}{\partial \mathbf{x}} \log p_t(\mathbf{x}); \quad \tilde{g}(t) = 0$$

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

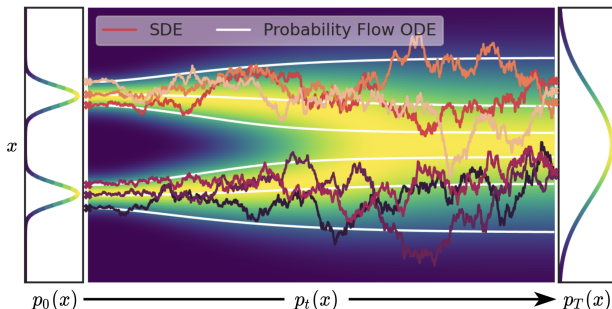
$$\frac{\partial p_t(\mathbf{x})}{\partial t} = -\text{div} \left(\tilde{\mathbf{f}}(\mathbf{x}, t) p_t(\mathbf{x}) \right) + \frac{1}{2} \tilde{g}^2(t) \Delta_{\mathbf{x}} p_t(\mathbf{x})$$

Probability flow ODE

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

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

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



Outline

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2. SDE basics
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4. Reverse SDE
5. 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

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

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

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

with $dt < 0$.

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

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

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

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

- Revert probability flow ODE

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

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

- Convert reverse probability flow ODE to reverse SDE

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

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

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

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

with $dt < 0$.

Proof (continued)

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

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

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

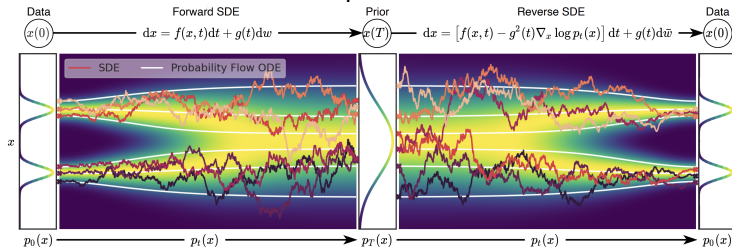
Reverse SDE

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

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

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

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



Summary

- ▶ Continuity equation allows to calculate $\log p(\mathbf{x}, t)$ at arbitrary moment t .
- ▶ SDE defines a 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 the score function.
- ▶ Score matching (NCSN) and diffusion models (DDPM) are the discretizations of the SDEs (variance exploding and variance preserving).