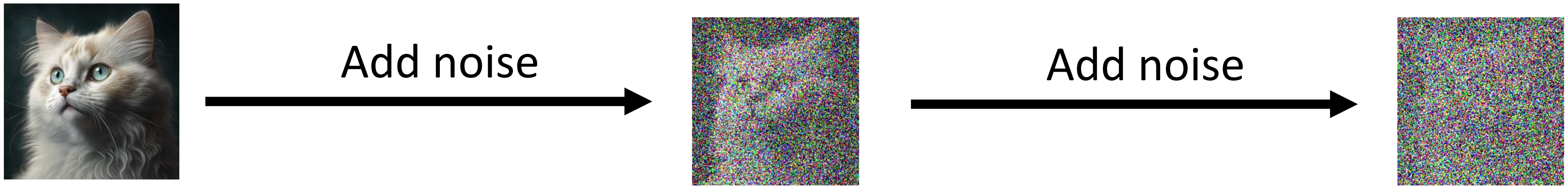
Diffusion Model
背後的數學原理

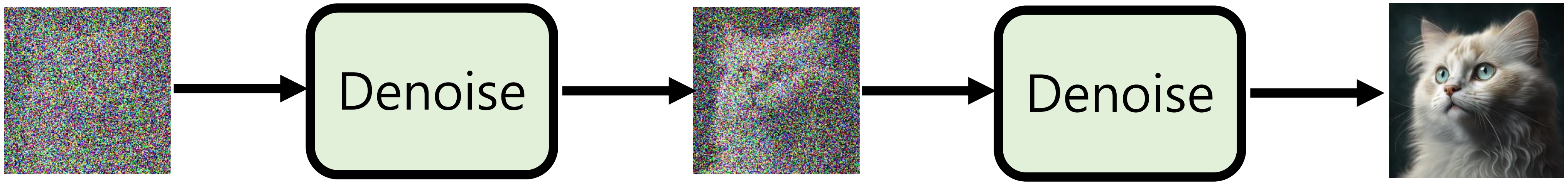
感謝姜成翰同學大力協助

基本概念

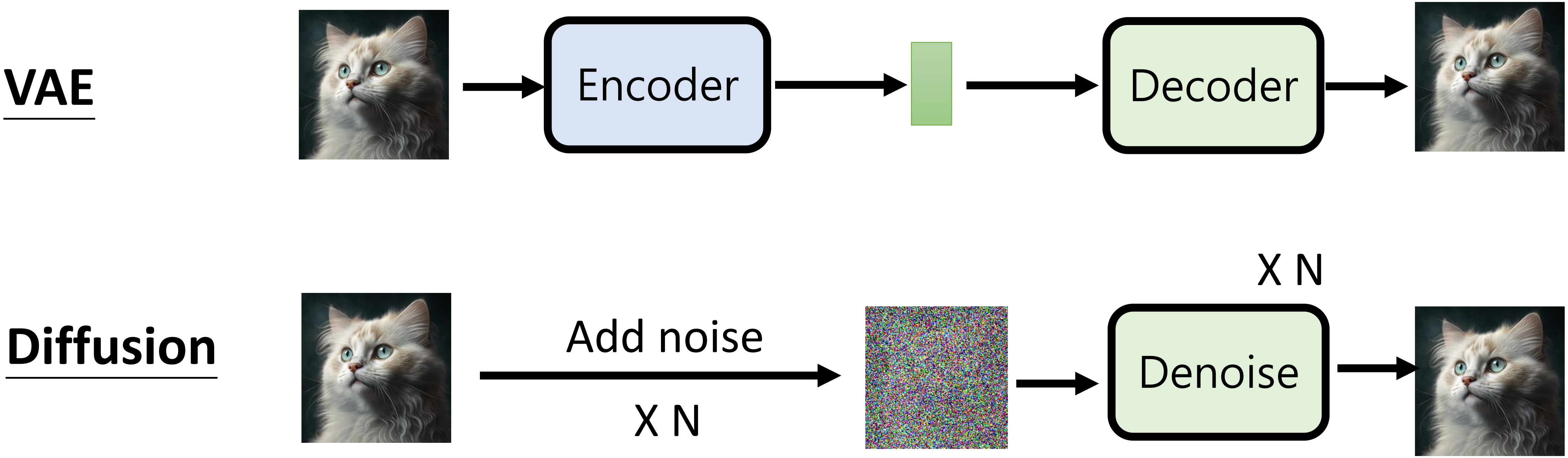
Forward Process



Reverse Process



VAE vs. Diffusion Model



VAE

Encoder

Decoder

Diffusion

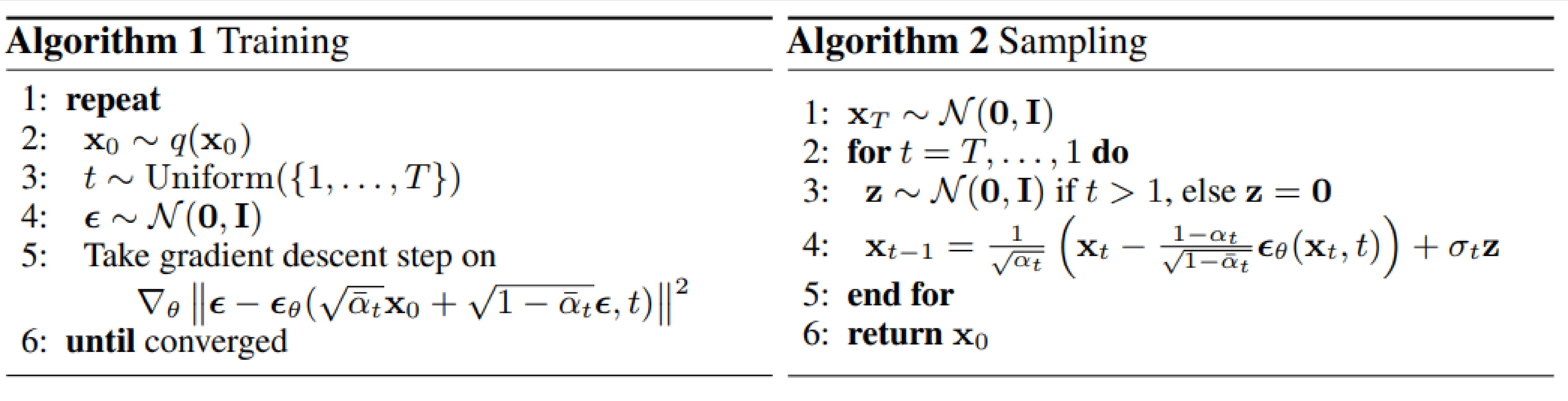
Add noise

X N

X N

Denoise

Denoising Diffusion Probabilistic Models



Algorithm 1 Training

```
repeat
  $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
  $t \sim \mathrm{Uniform}(\{1, \ldots, T\})$
  $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
  Take gradient descent step on
      $\nabla_\theta \left\| \boldsymbol{\epsilon} - \boldsymbol{\epsilon}_\theta(\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t}\boldsymbol{\epsilon}, t) \right\|^2$
until converged
```

Algorithm 2 Sampling

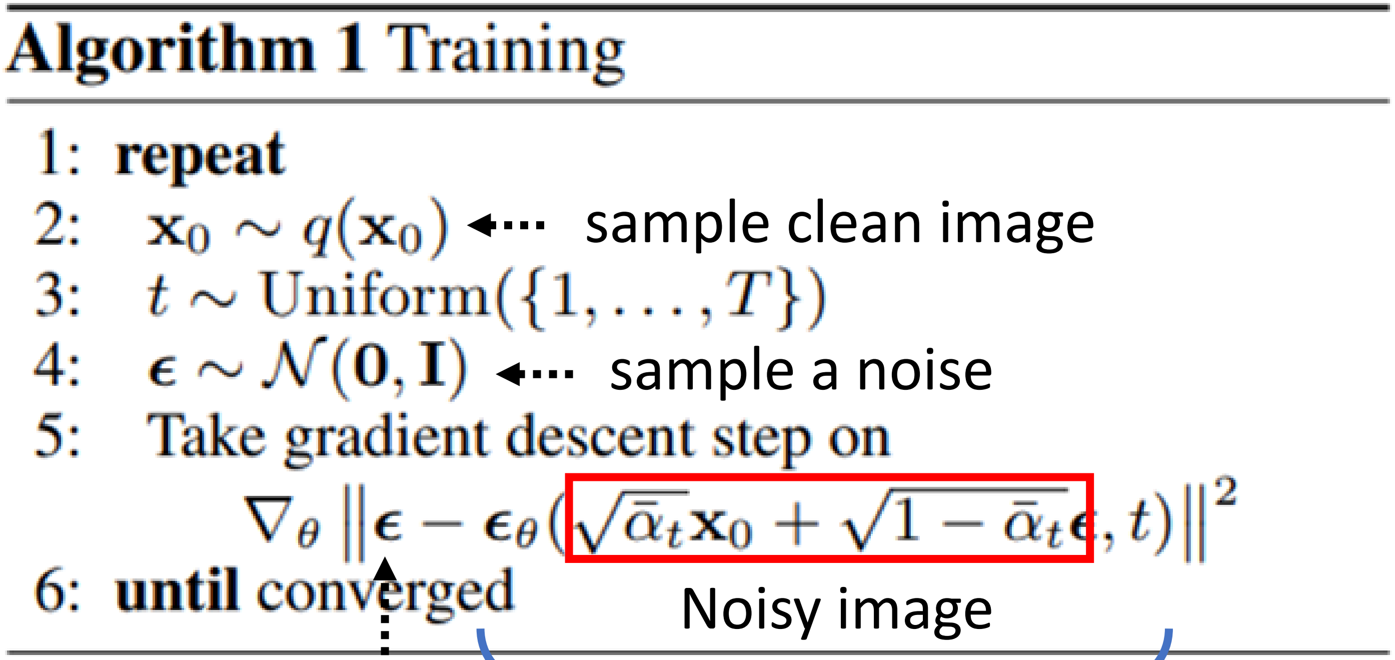
```
$\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
for $t = T, \ldots, 1$ do
  $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
  $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right) + \sigma_t \mathbf{z}$
end for
return $\mathbf{x}_0$
```

暗藏玄機!

Training

x_0: clean image

ε: noise



Algorithm 1 Training

```
repeat
    $\mathbf{x}_0 \sim q(\mathbf{x}_0)$ ←··· sample clean image
    $t \sim \mathrm{Uniform}(\{1, \ldots, T\})$
    $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ ←··· sample a noise
    Take gradient descent step on
        $\nabla_\theta \left\| \boldsymbol{\epsilon} - \boldsymbol{\epsilon}_\theta(\boxed{\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1-\bar{\alpha}_t}\boldsymbol{\epsilon}}, t) \right\|^2$
until converged
```

Noisy image

Target Noise

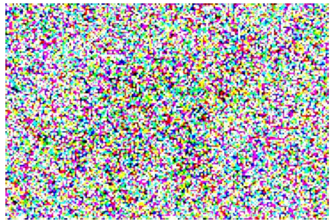
Noise predictor

$$\xrightarrow[\text{smaller}]{\bar{\alpha}_1, \bar{\alpha}_2, \ldots \bar{\alpha}_T}$$

Training

$\bar{\alpha}_1, \bar{\alpha}_2, \ldots \bar{\alpha}_T$

x_0



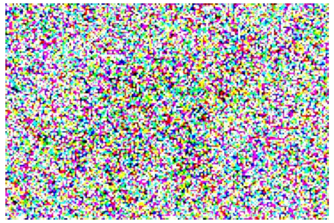
ε

Sample t

$\sqrt{\bar{\alpha}_t}$

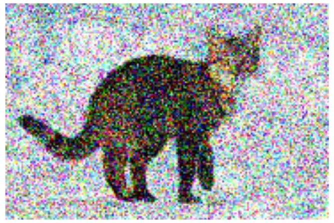
x_0

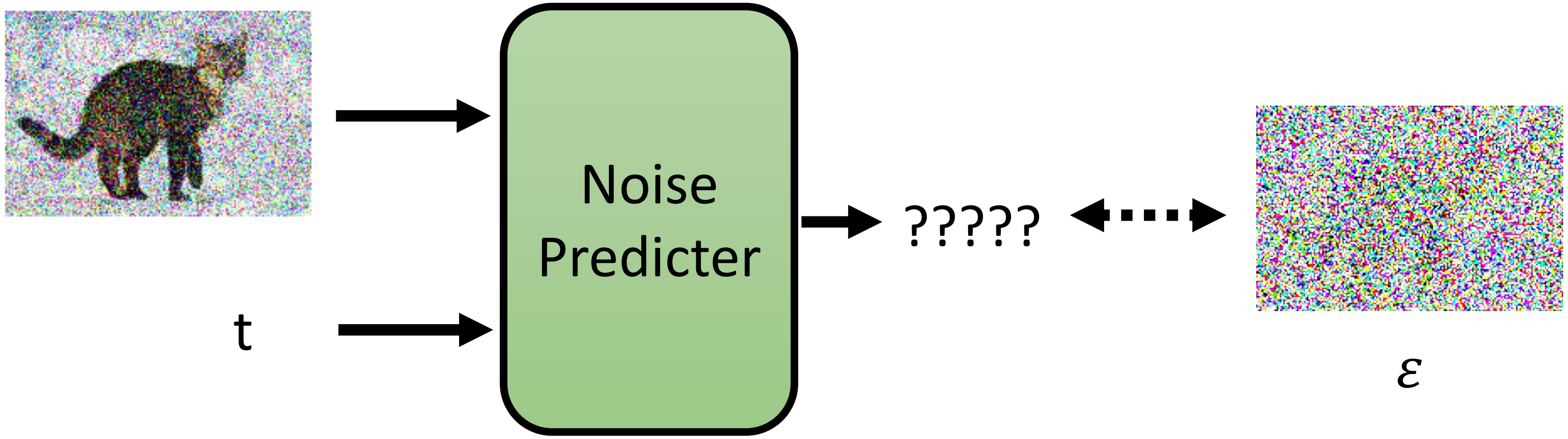
$+ \sqrt{1-\bar{\alpha}_t}$



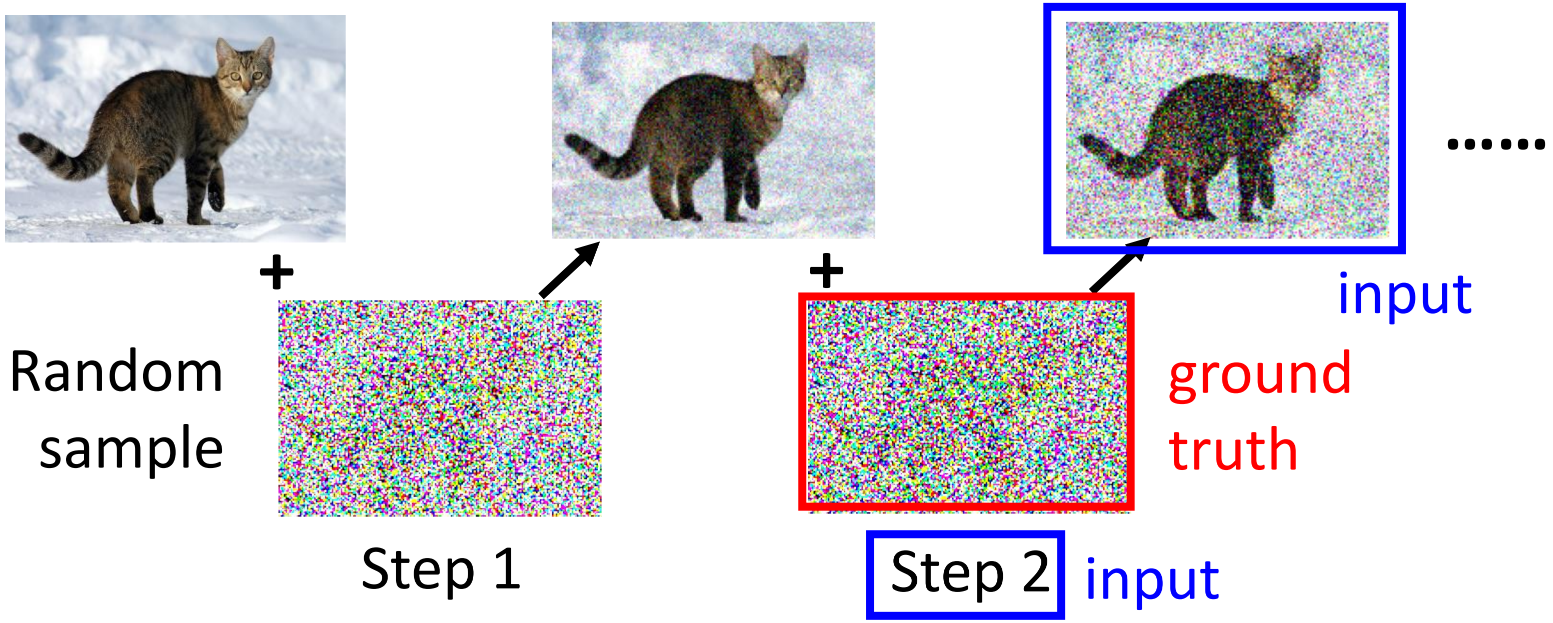
ε

$=$





想像中 ...



Random sample

$+$

Step 1

$+$

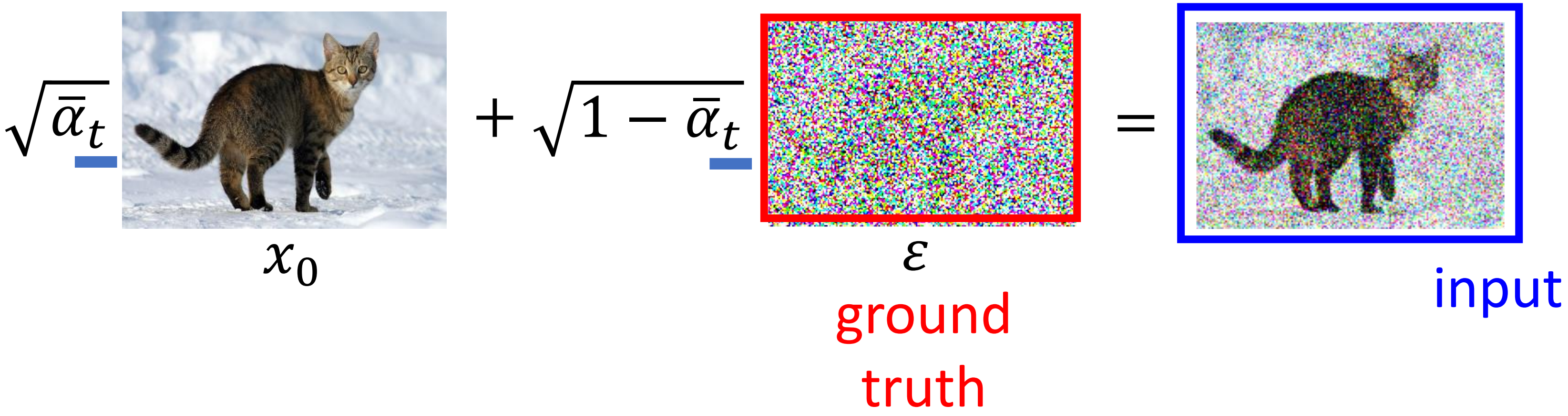
ground truth

input

Step 2 input

......

實際上 ...



$$\sqrt{\bar{\alpha}_t}\; x_0 + \sqrt{1-\bar{\alpha}_t}\; \varepsilon =$$

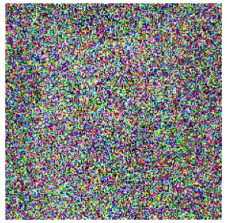
x_0

ε

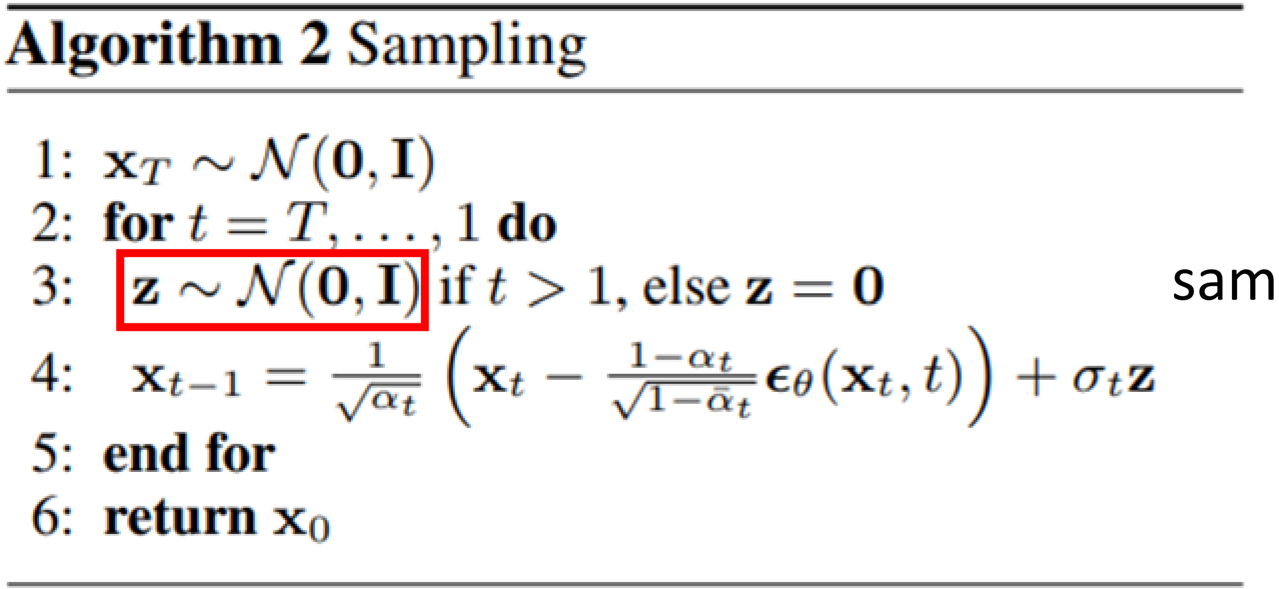
ground truth

input

Inference



x_T



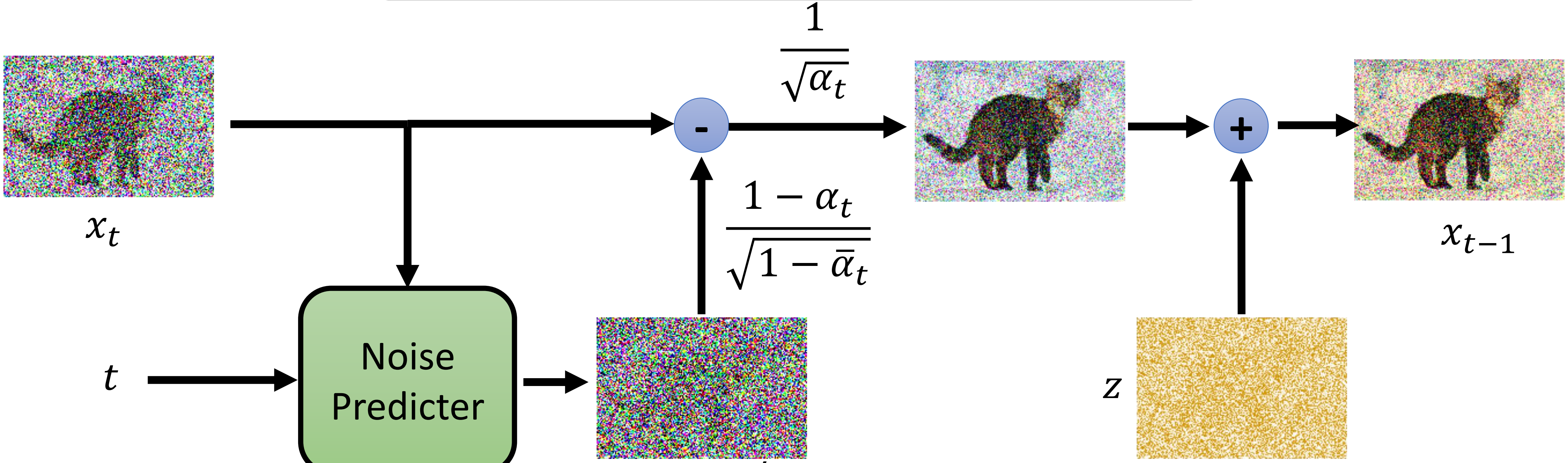
Algorithm 2 Sampling

```
$\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
for $t = T, \dots, 1$ do
    $\boxed{\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})}$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
    $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right) + \sigma_t \mathbf{z}$
end for
return $\mathbf{x}_0$
```

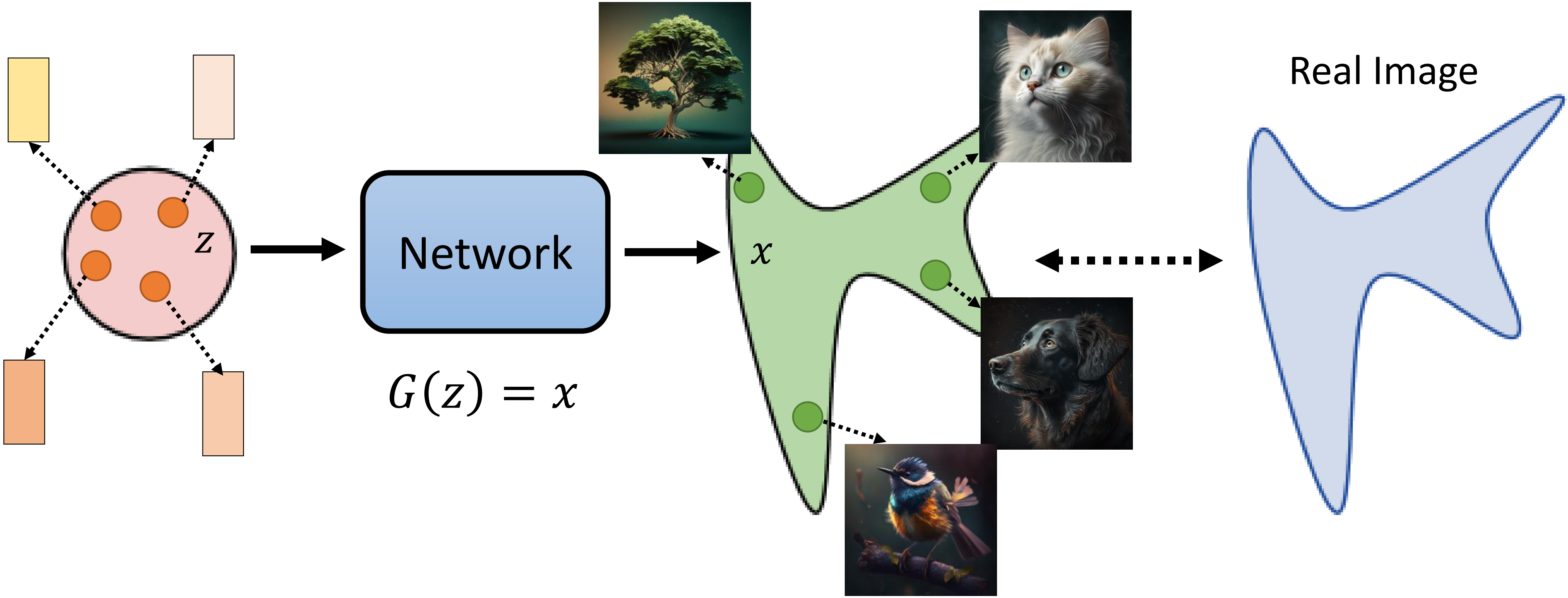
sample a noise?!

$\bar{\alpha}_1, \bar{\alpha}_2, \dots \bar{\alpha}_T$

$\alpha_1, \alpha_2, \dots \alpha_T$


$\frac{1}{\sqrt{\alpha_t}}$
x_t
-
+
$\frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}$
x_{t-1}
t
Noise Predicter
z

影像生成模型本質上的共同目標



z

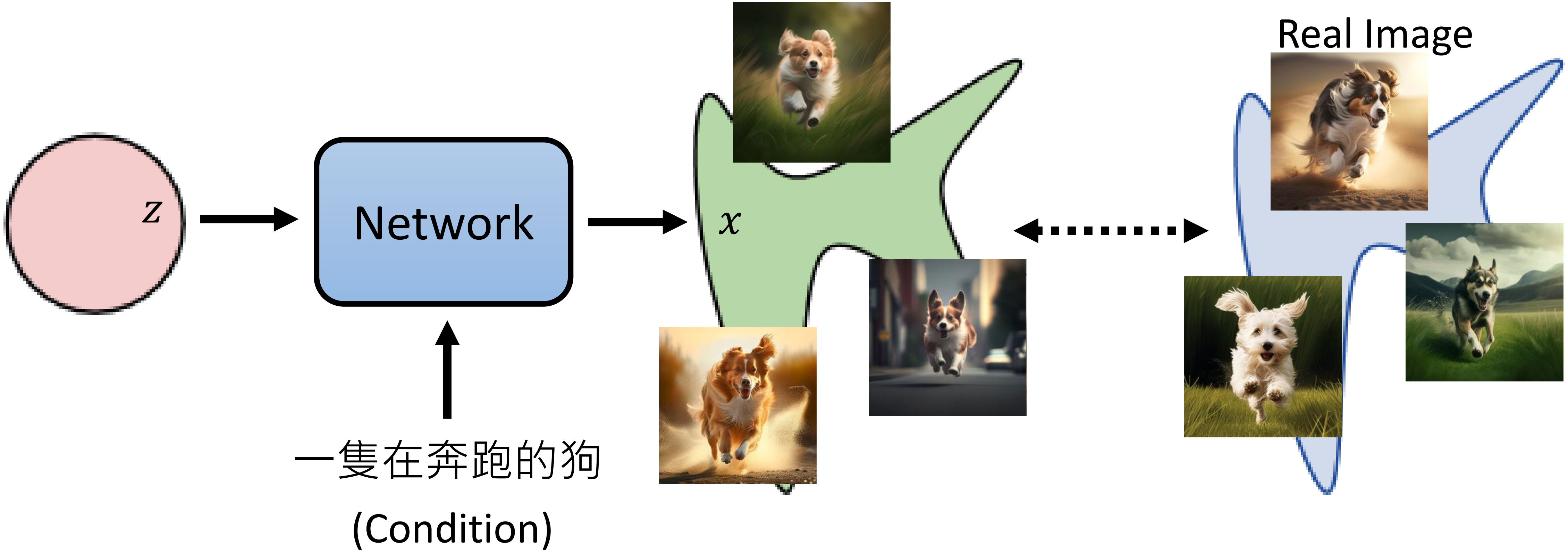
Network

$G(z) = x$

x

Real Image

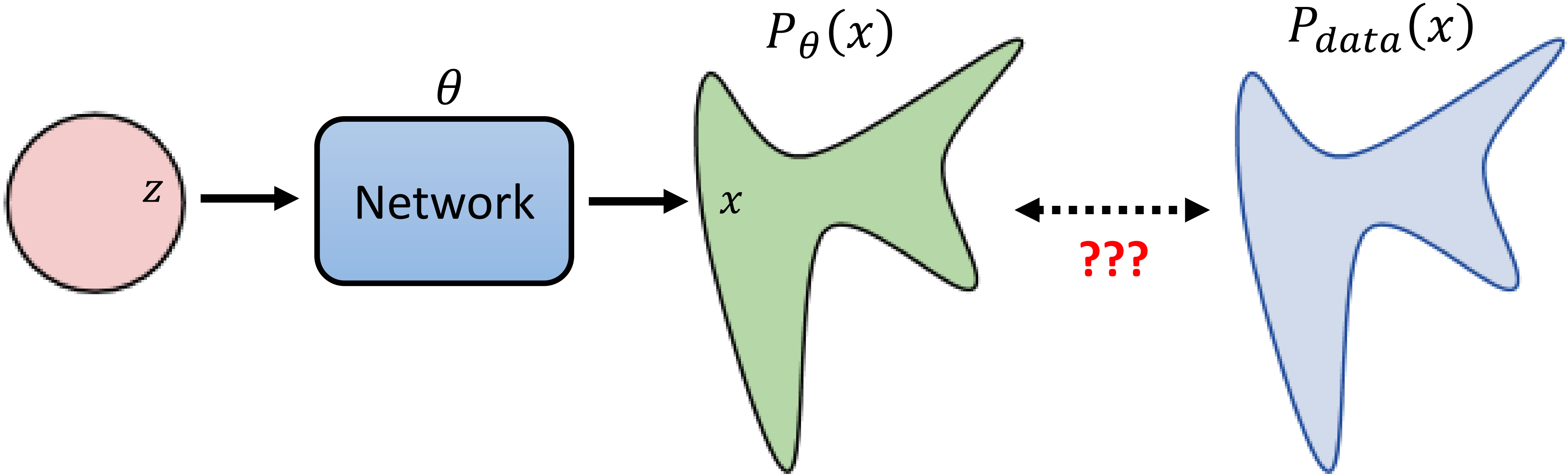
影像生成模型本質上的共同目標



一隻在奔跑的狗

(Condition)

Maximum Likelihood Estimation



Sample $\{x^1, x^2, \dots, x^m\}$ from $P_{data}(x)$

We can compute $P_\theta(x^i)$

???

$$\theta^* = arg\max_\theta \prod_{i=1}^{m} P_\theta(x^i)$$

Sample $\{x^1, x^2, \dots, x^m\}$ from $P_{data}(x)$

$$\theta^* = arg\max_\theta \prod_{i=1}^{m} P_\theta\left(x^i\right) = arg\max_\theta log \prod_{i=1}^{m} P_\theta\left(x^i\right)$$

$$= arg\max_\theta \sum_{i=1}^{m} logP_\theta\left(x^i\right) \approx arg\max_\theta E_{x\sim P_{data}}[logP_\theta(x)]$$

(not related to θ)

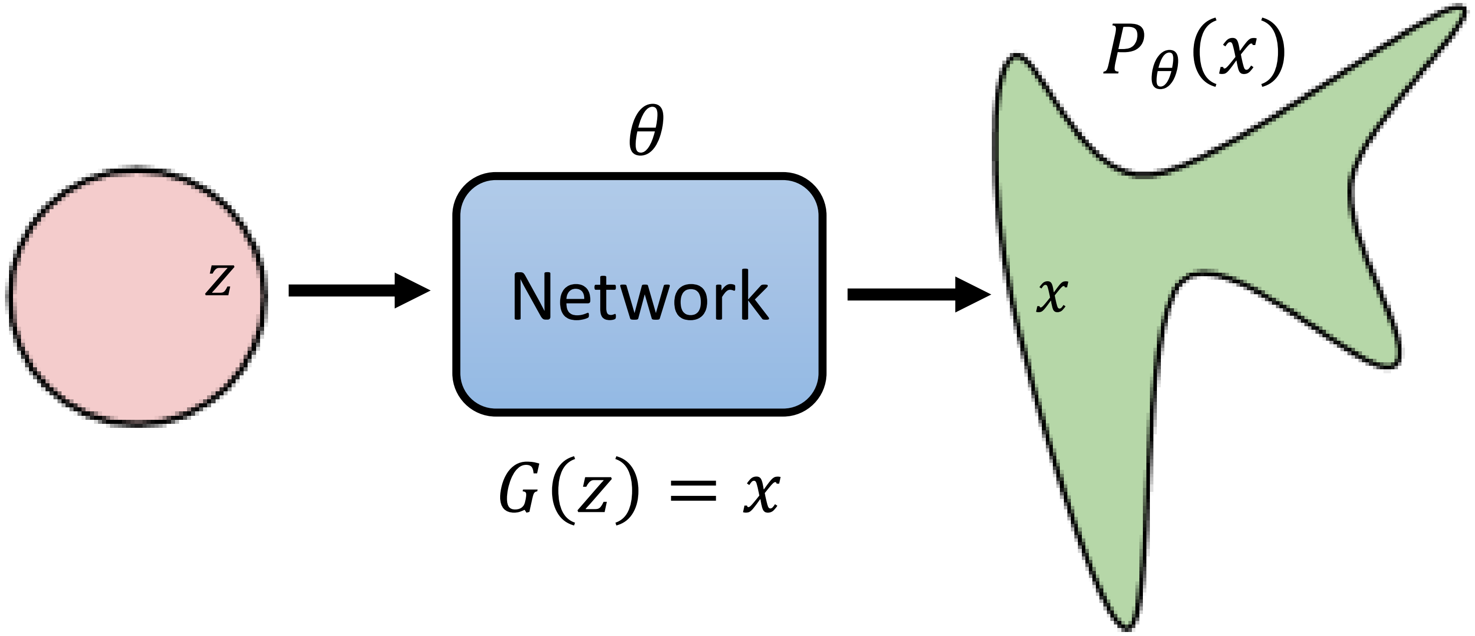
$$= arg\max_\theta \int_x P_{data}(x)logP_\theta(x)dx - \int_x P_{data}(x)logP_{data}(x)dx$$

Difference between P_{data} and P_θ

$$= arg\max_\theta \int_x P_{data}(x)log\frac{P_\theta(x)}{P_{data}(x)}dx = arg\min_\theta KL(P_{data}||P_\theta)$$

Maximum Likelihood = Minimize KL Divergence

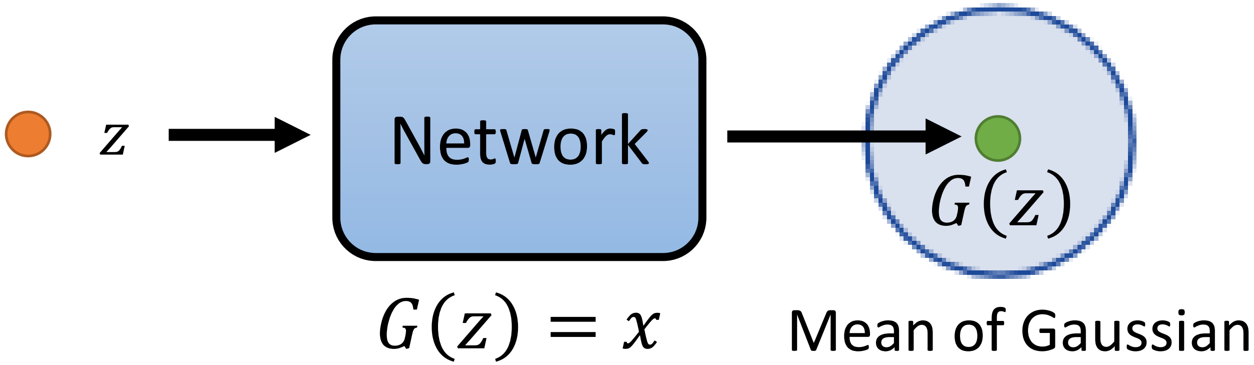
VAE: Compute $P_\theta(x)$



$$P_\theta(x) = \int_z P(z)P_\theta(x|z)dz$$

$$P_\theta(x|z) = \begin{cases} 1, & G(z) = x \\ 0, & G(z) \neq x \end{cases}$$

可能會幾乎都是 0 ☹



$$P_\theta(x|z) \propto exp(-\|G(z) - x\|_2)$$

VAE: Lower bound of $logP(x)$

$$logP_\theta(x) = \int_z q(z|x) logP(x) dz$$

$q(z|x)$ can be any distribution

$$= \int_z q(z|x) log\left(\frac{P(z,x)}{P(z|x)}\right) dz \;=\; \int_z q(z|x) log\left(\frac{P(z,x)}{q(z|x)} \frac{q(z|x)}{P(z|x)}\right) dz$$

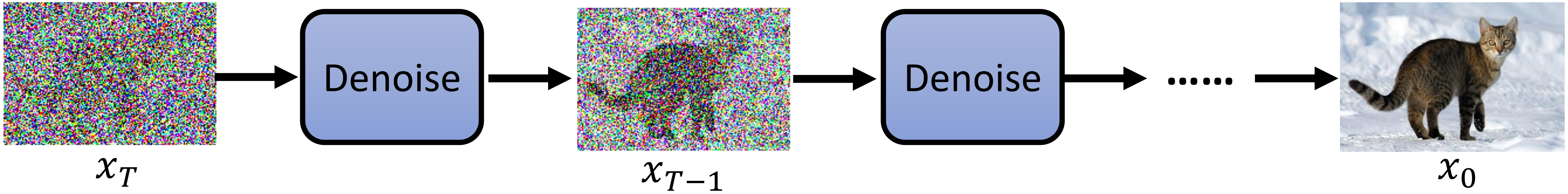
$$= \int_z q(z|x) log\left(\frac{P(z,x)}{q(z|x)}\right) dz + \underbrace{\int_z q(z|x) log\left(\frac{q(z|x)}{P(z|x)}\right) dz}_{KL\left(q(z|x)||P(z|x)\right)}$$

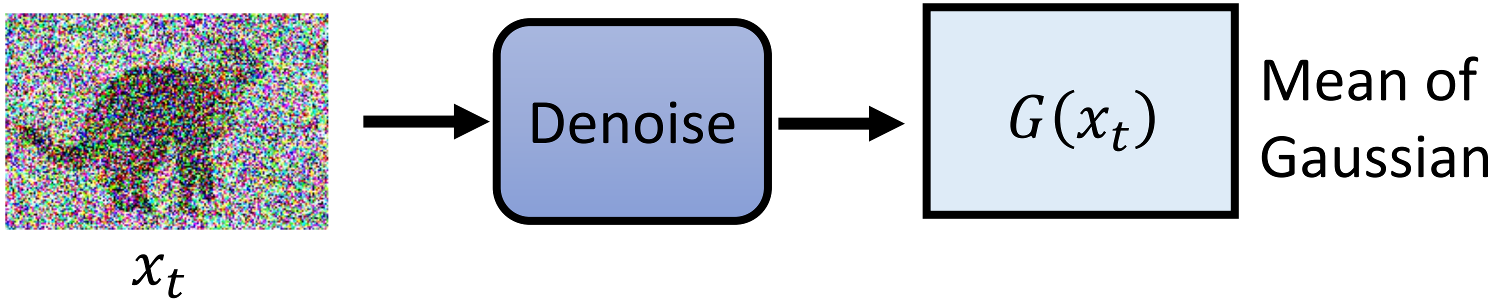
≥ 0

$$\geq \int_z q(z|x) log\left(\frac{P(z,x)}{q(z|x)}\right) dz \;=\; \underbrace{\mathrm{E}_{q(z|x)}}_{\text{Encoder}}[log\left(\frac{P(x,z)}{q(z|x)}\right)]$$

lower bound

DDPM: Compute $P_\theta(x)$





$$P_\theta(x_{t-1}|x_t)$$
$$\propto \exp(-\|G(x_t)\ -x_{t-1}\|_2)$$

$$P_\theta(x_0) = \int_{x_1:x_T} P\,(x_T) P_\theta(x_{T-1}|x_T) \ldots P_\theta(x_{t-1}|x_t) \ldots P_\theta(x_0|x_1) dx_1 : x_T$$

DDPM: Lower bound of $logP(x)$

VAE Maximize $logP_\theta(\underline{x})$ → Maximize $E_{\boxed{q(\underline{z}|x)}}[log\left(\frac{P(x,\underline{z})}{q(\underline{z}|x)}\right)]$

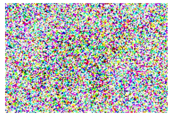
Encoder

DDPM Maximize $logP_\theta(\underline{x_0})$ → Maximize $E_{\boxed{q(\underline{x_1:x_T}|x_0)}}[log\left(\frac{P(\underline{x_0:x_T})}{q(\underline{x_1:x_T}|x_0)}\right)]$

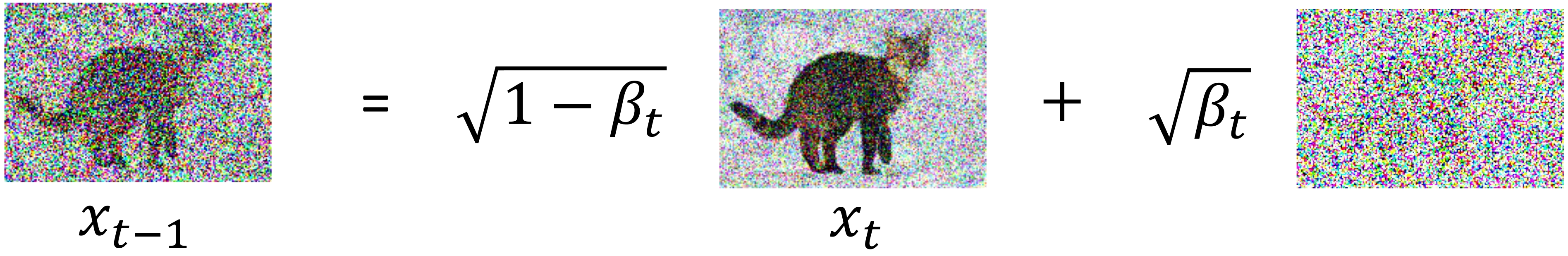
Forward Process
(Diffusion Process)

$$q(x_1:x_T|x_0) = q(x_1|x_0)q(x_2|x_1)\ldots q(x_T|x_{T-1})$$

$q(x_t|x_{t-1})$



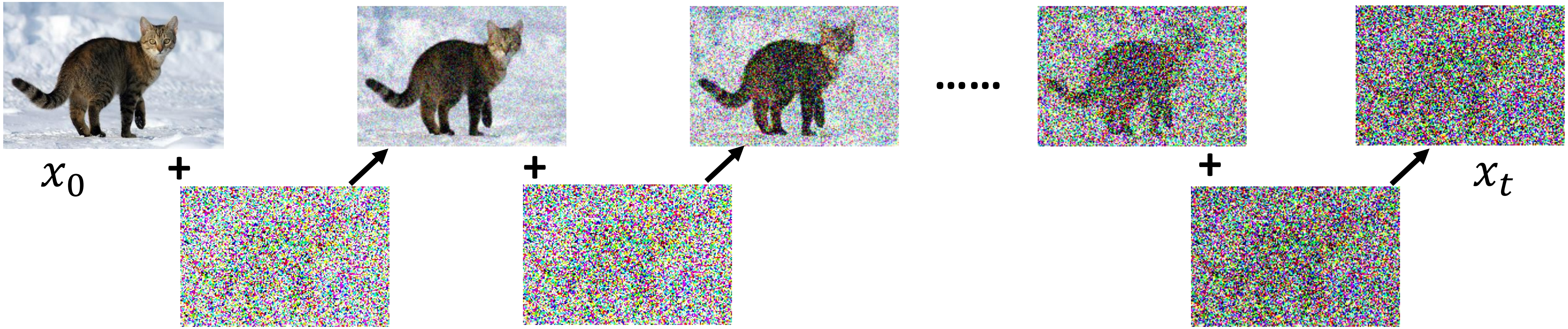
$\sim\mathcal{N}(\mathbf{0},I)$

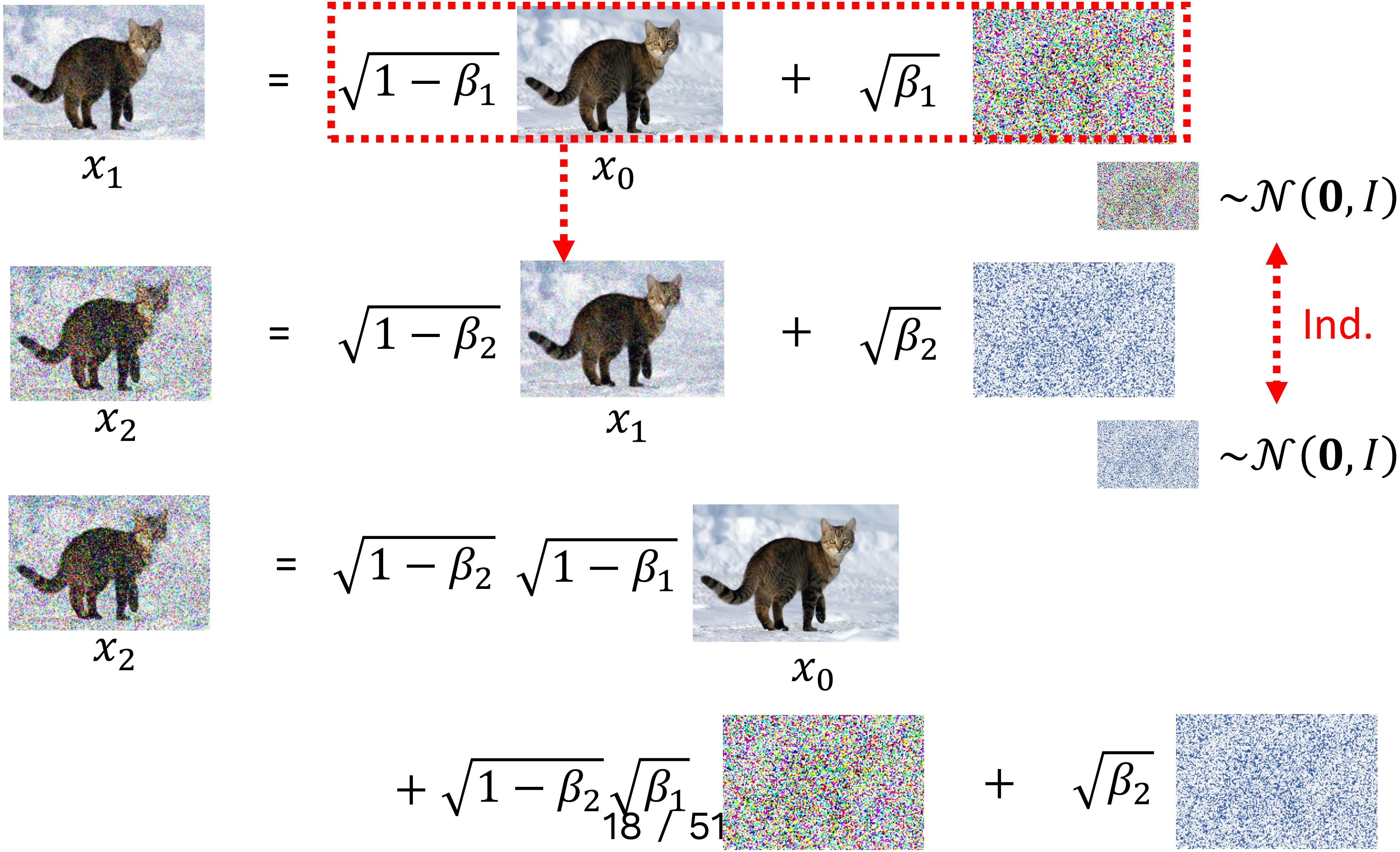


x_{t-1} = $\sqrt{1-\beta_t}$ x_t + $\sqrt{\beta_t}$

$\beta_1,\beta_2,\ldots,\beta_T$

$q(x_t|x_0)$





$$x_1 = \sqrt{1-\beta_1}\; x_0 + \sqrt{\beta_1}$$

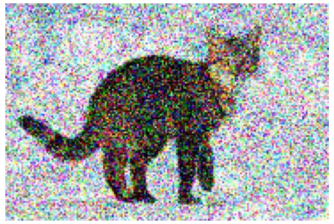
$$\sim\mathcal{N}(\mathbf{0}, I)$$

$$\sim\mathcal{N}(\mathbf{0}, I)$$

$$x_2 = \sqrt{1-\beta_2}\; x_1 + \sqrt{\beta_2}$$

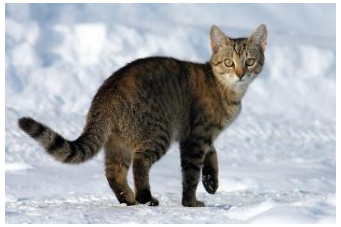
$$x_2 = \sqrt{1-\beta_2}\sqrt{1-\beta_1}\; x_0$$

$$+\sqrt{1-\beta_2}\sqrt{\beta_1} \quad + \quad \sqrt{\beta_2}$$

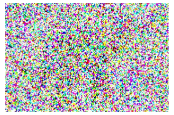


x_2

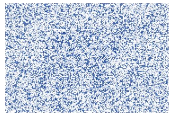
$= \sqrt{1-\beta_2}\,\sqrt{1-\beta_1}$



x_0

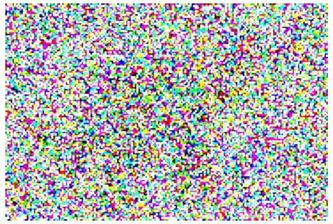


$\sim\mathcal{N}(\mathbf{0}, I)$

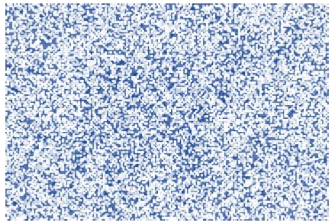


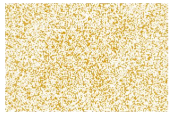
$\sim\mathcal{N}(\mathbf{0}, I)$

$+ \sqrt{1-\beta_2}\sqrt{\beta_1}$



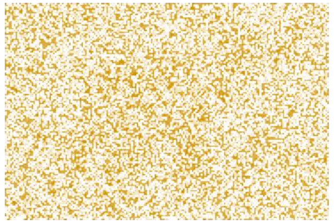
$+ \sqrt{\beta_2}$





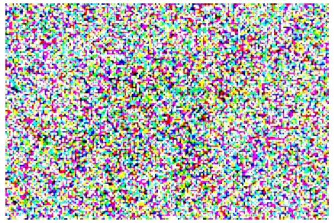
$\sim\mathcal{N}(\mathbf{0}, I)$

$+ \sqrt{1-(1-\beta_2)(1-\beta_1)}$



$q(x_t|x_0)$

$\beta_1, \beta_2, \dots, \beta_T$



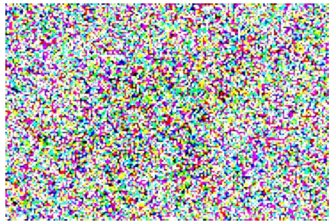
$\sim\mathcal{N}(\mathbf{0}, I)$

$\alpha_t = 1 - \beta_t$

$\bar{\alpha}_t = \alpha_1 \alpha_2 \dots \alpha_t$

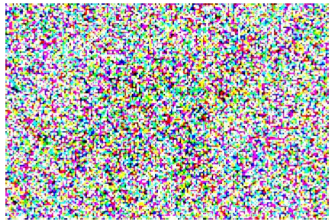
$= \sqrt{1-\beta_1}$

$+ \sqrt{\beta_1}$

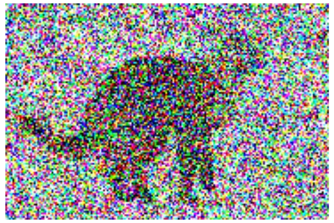


$= \sqrt{1-\beta_2}$

$+ \sqrt{\beta_2}$

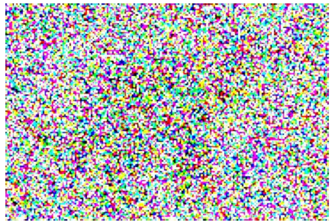


$\vdots \qquad \vdots \qquad \vdots$

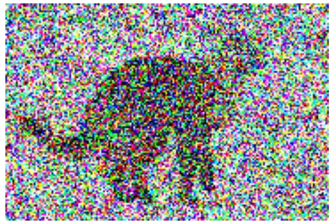


$= \sqrt{1-\beta_t}$

$+ \sqrt{\beta_t}$

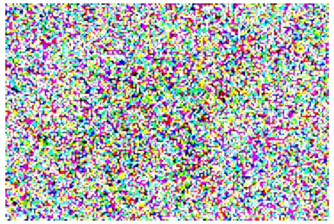


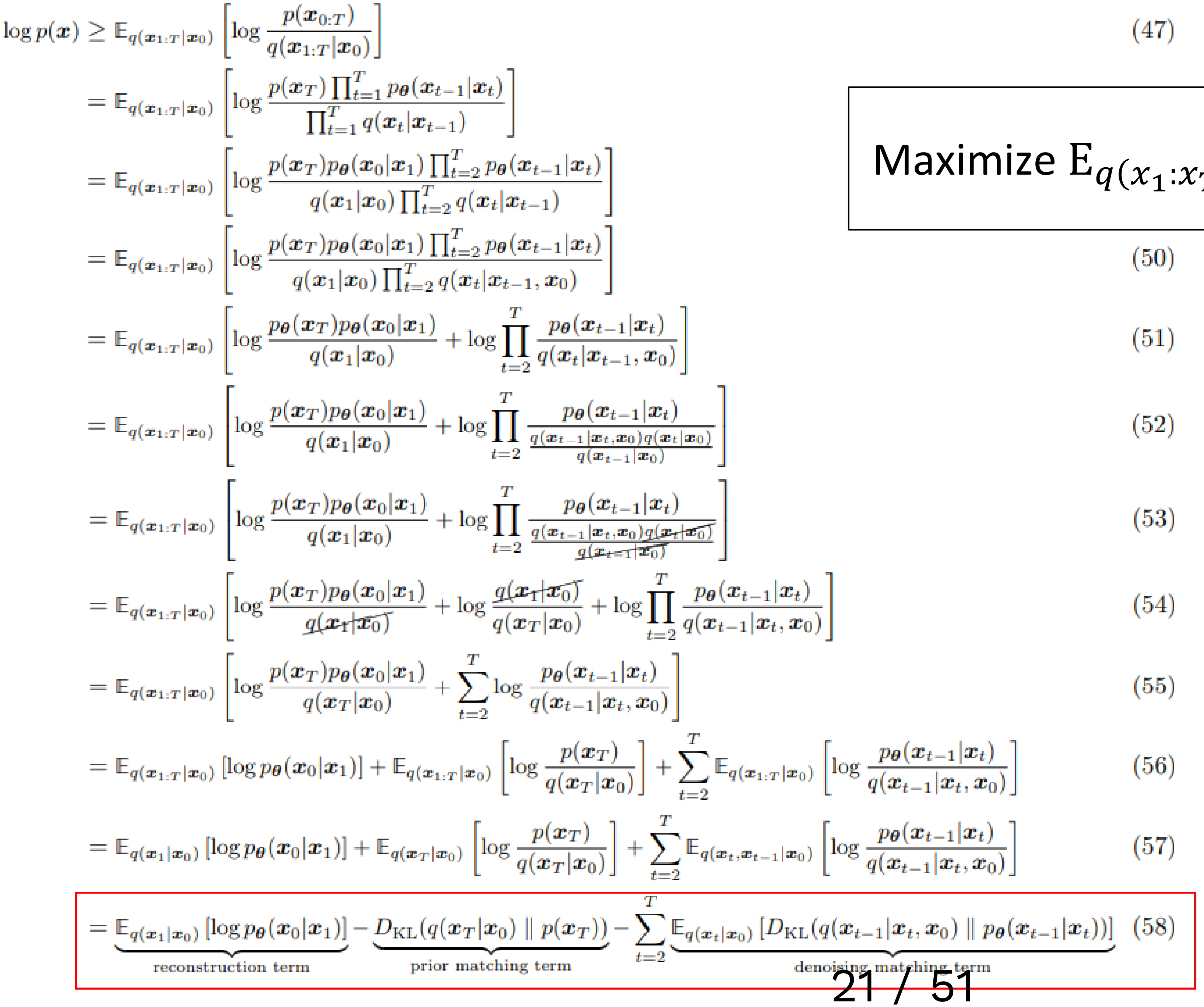
$\equiv$



$= \underset{\sqrt{\bar{\alpha}_t}}{\boxed{\sqrt{1-\beta_1} \dots \sqrt{1-\beta_t}}}$

$+ \underset{\sqrt{1-\bar{\alpha}_t}}{\boxed{\sqrt{1-(1-\beta_1)\dots(1-\beta_t)}}}$





$$\log p(\boldsymbol{x}) \geq \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_{0:T})}{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\right] \tag{47}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)\prod_{t=1}^{T} p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{\prod_{t=1}^{T} q(\boldsymbol{x}_t|\boldsymbol{x}_{t-1})}\right]$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)\prod_{t=2}^{T} p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_1|\boldsymbol{x}_0)\prod_{t=2}^{T} q(\boldsymbol{x}_t|\boldsymbol{x}_{t-1})}\right]$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)\prod_{t=2}^{T} p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_1|\boldsymbol{x}_0)\prod_{t=2}^{T} q(\boldsymbol{x}_t|\boldsymbol{x}_{t-1},\boldsymbol{x}_0)}\right] \tag{50}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)}{q(\boldsymbol{x}_1|\boldsymbol{x}_0)} + \log \prod_{t=2}^{T} \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_t|\boldsymbol{x}_{t-1},\boldsymbol{x}_0)}\right] \tag{51}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)}{q(\boldsymbol{x}_1|\boldsymbol{x}_0)} + \log \prod_{t=2}^{T} \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{\frac{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0)q(\boldsymbol{x}_t|\boldsymbol{x}_0)}{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_0)}}\right] \tag{52}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)}{q(\boldsymbol{x}_1|\boldsymbol{x}_0)} + \log \prod_{t=2}^{T} \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{\frac{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0)\cancel{q(\boldsymbol{x}_t|\boldsymbol{x}_0)}}{\cancel{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_0)}}}\right] \tag{53}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)}{\cancel{q(\boldsymbol{x}_1|\boldsymbol{x}_0)}} + \log \frac{\cancel{q(\boldsymbol{x}_1|\boldsymbol{x}_0)}}{q(\boldsymbol{x}_T|\boldsymbol{x}_0)} + \log \prod_{t=2}^{T} \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0)}\right] \tag{54}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)}{q(\boldsymbol{x}_T|\boldsymbol{x}_0)} + \sum_{t=2}^{T} \log \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0)}\right] \tag{55}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)\right] + \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)}{q(\boldsymbol{x}_T|\boldsymbol{x}_0)}\right] + \sum_{t=2}^{T} \mathbb{E}_{q(\boldsymbol{x}_{1:T}|\boldsymbol{x}_0)}\left[\log \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0)}\right] \tag{56}$$

$$= \mathbb{E}_{q(\boldsymbol{x}_1|\boldsymbol{x}_0)}\left[\log p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)\right] + \mathbb{E}_{q(\boldsymbol{x}_T|\boldsymbol{x}_0)}\left[\log \frac{p(\boldsymbol{x}_T)}{q(\boldsymbol{x}_T|\boldsymbol{x}_0)}\right] + \sum_{t=2}^{T} \mathbb{E}_{q(\boldsymbol{x}_t,\boldsymbol{x}_{t-1}|\boldsymbol{x}_0)}\left[\log \frac{p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t)}{q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0)}\right] \tag{57}$$

$$\boxed{= \underbrace{\mathbb{E}_{q(\boldsymbol{x}_1|\boldsymbol{x}_0)}\left[\log p_{\boldsymbol{\theta}}(\boldsymbol{x}_0|\boldsymbol{x}_1)\right]}_{\text{reconstruction term}} - \underbrace{D_{\mathrm{KL}}(q(\boldsymbol{x}_T|\boldsymbol{x}_0) \parallel p(\boldsymbol{x}_T))}_{\text{prior matching term}} - \sum_{t=2}^{T} \underbrace{\mathbb{E}_{q(\boldsymbol{x}_t|\boldsymbol{x}_0)}\left[D_{\mathrm{KL}}(q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0) \parallel p_{\boldsymbol{\theta}}(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t))\right]}_{\text{denoising matching term}} \quad (58)}$$

$$\boxed{\text{Maximize } \mathrm{E}_{q(x_1:x_T|x_0)}\left[log\left(\frac{P(x_0:x_T)}{q(x_1:x_T|x_0)}\right)\right]}$$

Understanding Diffusion Models:
A Unified Perspective

https://arxiv.org/pdf/2208.11970.pdf

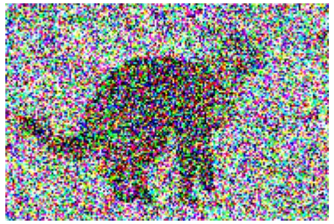
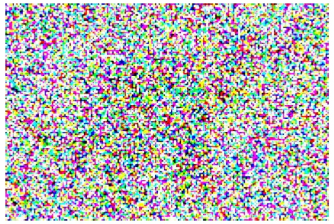
DDPM: Lower bound of $logP(x)$

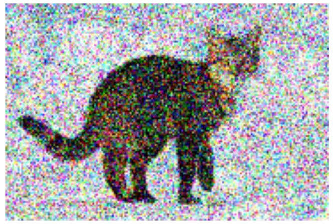
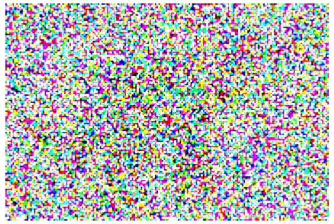
$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] \; -KL\big(q(x_T|x_0)||P(x_T)\big)$$

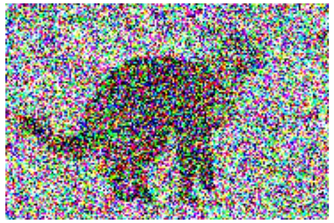
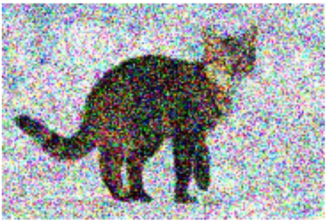
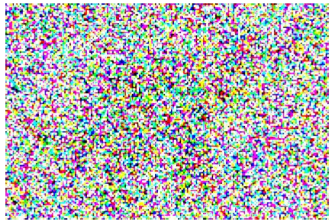
$$-\sum_{t=2}^{T}\mathrm{E}_{q(x_t|x_0)}\big[KL\big(q(x_{t-1}|x_t,x_0)||P(x_{t-1}|x_t)\big)\big]$$

$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] \; -KL(q(x_T|x_0)||P(x_T))$$

$$\boxed{-\sum_{t=2}^{T} \mathrm{E}_{q(x_t|x_0)}[KL(\boxed{q(x_{t-1}|x_t,x_0)}||P(x_{t-1}|x_t))]}$$

$q(x_t|x_0)$  $= \sqrt{\bar{\alpha}_t}$ $+ \sqrt{1-\bar{\alpha}_t}$ 

$q(x_{t-1}|x_0)$  $= \sqrt{\bar{\alpha}_{t-1}}$ $+ \sqrt{1-\bar{\alpha}_{t-1}}$ 

$q(x_t|x_{t-1})$  $= \sqrt{1-\beta_t}$  $+ \sqrt{\beta_t}$ 

$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] \; -KL\big(q(x_T|x_0)||P(x_T)\big)$$

$$-\sum_{t=2}^{T}\boxed{\mathrm{E}_{q(x_t|x_0)}\big[KL\big(\boxed{q(x_{t-1}|x_t,x_0)}||P(x_{t-1}|x_t)\big)\big]}$$

x_0

$q(x_t|x_0)$

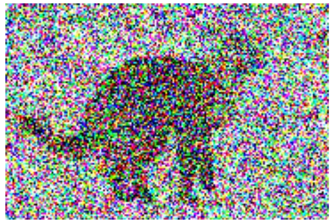
$q(x_{t-1}|x_0)$

$q(x_t|x_{t-1})$

x_{t-1}

已知

Gaussian



x_t

已知

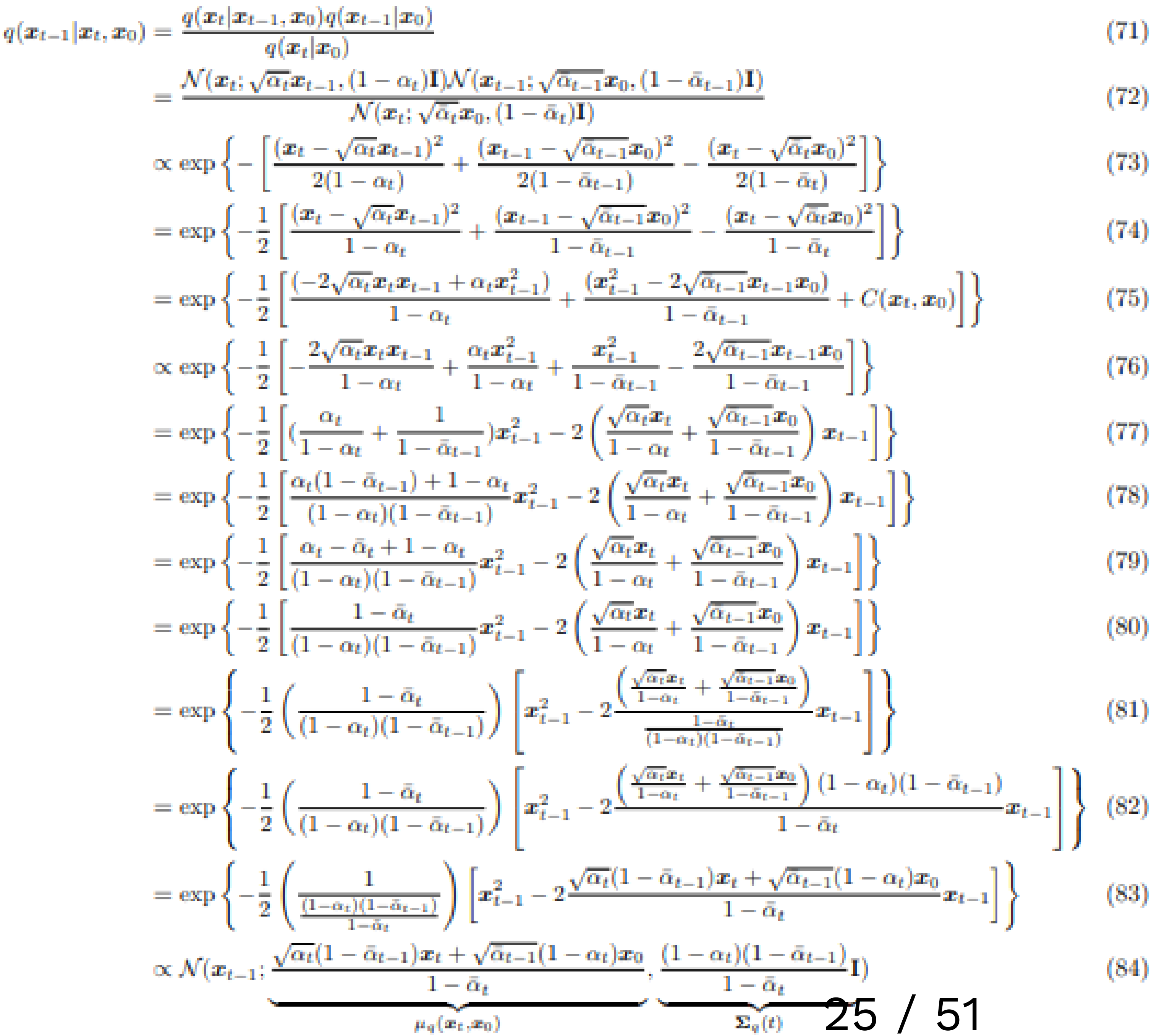
Gaussian

$q(x_{t-1}|x_t,x_0)$

$$= \frac{q(x_{t-1},x_t,x_0)}{q(x_t,x_0)} = \frac{q(x_t|x_{t-1})q(x_{t-1}|x_0)q(x_0)}{q(x_t|x_0)q(x_0)} = \frac{q(x_t|x_{t-1})q(x_{t-1}|x_0)}{q(x_t|x_0)}$$

已知

Gaussian

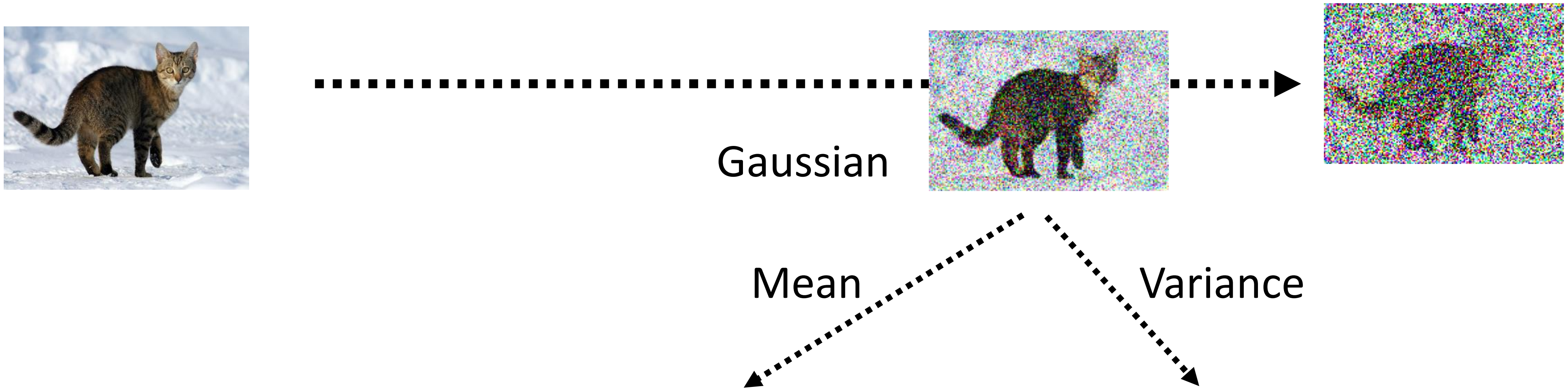


$$
\begin{aligned}
q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_t,\boldsymbol{x}_0) &= \frac{q(\boldsymbol{x}_t|\boldsymbol{x}_{t-1},\boldsymbol{x}_0)q(\boldsymbol{x}_{t-1}|\boldsymbol{x}_0)}{q(\boldsymbol{x}_t|\boldsymbol{x}_0)} && (71)\\
&= \frac{\mathcal{N}(\boldsymbol{x}_t;\sqrt{\alpha_t}\boldsymbol{x}_{t-1},(1-\alpha_t)\mathbf{I})\mathcal{N}(\boldsymbol{x}_{t-1};\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0,(1-\bar\alpha_{t-1})\mathbf{I})}{\mathcal{N}(\boldsymbol{x}_t;\sqrt{\bar\alpha_t}\boldsymbol{x}_0,(1-\bar\alpha_t)\mathbf{I})} && (72)\\
&\propto \exp\left\{-\left[\frac{(\boldsymbol{x}_t-\sqrt{\alpha_t}\boldsymbol{x}_{t-1})^2}{2(1-\alpha_t)}+\frac{(\boldsymbol{x}_{t-1}-\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0)^2}{2(1-\bar\alpha_{t-1})}-\frac{(\boldsymbol{x}_t-\sqrt{\bar\alpha_t}\boldsymbol{x}_0)^2}{2(1-\bar\alpha_t)}\right]\right\} && (73)\\
&= \exp\left\{-\frac{1}{2}\left[\frac{(\boldsymbol{x}_t-\sqrt{\alpha_t}\boldsymbol{x}_{t-1})^2}{1-\alpha_t}+\frac{(\boldsymbol{x}_{t-1}-\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0)^2}{1-\bar\alpha_{t-1}}-\frac{(\boldsymbol{x}_t-\sqrt{\bar\alpha_t}\boldsymbol{x}_0)^2}{1-\bar\alpha_t}\right]\right\} && (74)\\
&= \exp\left\{-\frac{1}{2}\left[\frac{(-2\sqrt{\alpha_t}\boldsymbol{x}_t\boldsymbol{x}_{t-1}+\alpha_t\boldsymbol{x}_{t-1}^2)}{1-\alpha_t}+\frac{(\boldsymbol{x}_{t-1}^2-2\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_{t-1}\boldsymbol{x}_0)}{1-\bar\alpha_{t-1}}+C(\boldsymbol{x}_t,\boldsymbol{x}_0)\right]\right\} && (75)\\
&\propto \exp\left\{-\frac{1}{2}\left[-\frac{2\sqrt{\alpha_t}\boldsymbol{x}_t\boldsymbol{x}_{t-1}}{1-\alpha_t}+\frac{\alpha_t\boldsymbol{x}_{t-1}^2}{1-\alpha_t}+\frac{\boldsymbol{x}_{t-1}^2}{1-\bar\alpha_{t-1}}-\frac{2\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_{t-1}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right]\right\} && (76)\\
&= \exp\left\{-\frac{1}{2}\left[(\frac{\alpha_t}{1-\alpha_t}+\frac{1}{1-\bar\alpha_{t-1}})\boldsymbol{x}_{t-1}^2-2\left(\frac{\sqrt{\alpha_t}\boldsymbol{x}_t}{1-\alpha_t}+\frac{\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right)\boldsymbol{x}_{t-1}\right]\right\} && (77)\\
&= \exp\left\{-\frac{1}{2}\left[\frac{\alpha_t(1-\bar\alpha_{t-1})+1-\alpha_t}{(1-\alpha_t)(1-\bar\alpha_{t-1})}\boldsymbol{x}_{t-1}^2-2\left(\frac{\sqrt{\alpha_t}\boldsymbol{x}_t}{1-\alpha_t}+\frac{\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right)\boldsymbol{x}_{t-1}\right]\right\} && (78)\\
&= \exp\left\{-\frac{1}{2}\left[\frac{\alpha_t-\bar\alpha_t+1-\alpha_t}{(1-\alpha_t)(1-\bar\alpha_{t-1})}\boldsymbol{x}_{t-1}^2-2\left(\frac{\sqrt{\alpha_t}\boldsymbol{x}_t}{1-\alpha_t}+\frac{\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right)\boldsymbol{x}_{t-1}\right]\right\} && (79)\\
&= \exp\left\{-\frac{1}{2}\left[\frac{1-\bar\alpha_t}{(1-\alpha_t)(1-\bar\alpha_{t-1})}\boldsymbol{x}_{t-1}^2-2\left(\frac{\sqrt{\alpha_t}\boldsymbol{x}_t}{1-\alpha_t}+\frac{\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right)\boldsymbol{x}_{t-1}\right]\right\} && (80)\\
&= \exp\left\{-\frac{1}{2}\left(\frac{1-\bar\alpha_t}{(1-\alpha_t)(1-\bar\alpha_{t-1})}\right)\left[\boldsymbol{x}_{t-1}^2-2\frac{\left(\frac{\sqrt{\alpha_t}\boldsymbol{x}_t}{1-\alpha_t}+\frac{\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right)}{\frac{1-\bar\alpha_t}{(1-\alpha_t)(1-\bar\alpha_{t-1})}}\boldsymbol{x}_{t-1}\right]\right\} && (81)\\
&= \exp\left\{-\frac{1}{2}\left(\frac{1-\bar\alpha_t}{(1-\alpha_t)(1-\bar\alpha_{t-1})}\right)\left[\boldsymbol{x}_{t-1}^2-2\frac{\left(\frac{\sqrt{\alpha_t}\boldsymbol{x}_t}{1-\alpha_t}+\frac{\sqrt{\bar\alpha_{t-1}}\boldsymbol{x}_0}{1-\bar\alpha_{t-1}}\right)(1-\alpha_t)(1-\bar\alpha_{t-1})}{1-\bar\alpha_t}\boldsymbol{x}_{t-1}\right]\right\} && (82)\\
&= \exp\left\{-\frac{1}{2}\left(\frac{1}{\frac{(1-\alpha_t)(1-\bar\alpha_{t-1})}{1-\bar\alpha_t}}\right)\left[\boldsymbol{x}_{t-1}^2-2\frac{\sqrt{\alpha_t}(1-\bar\alpha_{t-1})\boldsymbol{x}_t+\sqrt{\bar\alpha_{t-1}}(1-\alpha_t)\boldsymbol{x}_0}{1-\bar\alpha_t}\boldsymbol{x}_{t-1}\right]\right\} && (83)\\
&\propto \mathcal{N}(\boldsymbol{x}_{t-1};\underbrace{\frac{\sqrt{\alpha_t}(1-\bar\alpha_{t-1})\boldsymbol{x}_t+\sqrt{\bar\alpha_{t-1}}(1-\alpha_t)\boldsymbol{x}_0}{1-\bar\alpha_t}}_{\mu_q(\boldsymbol{x}_t,\boldsymbol{x}_0)},\underbrace{\frac{(1-\alpha_t)(1-\bar\alpha_{t-1})}{1-\bar\alpha_t}\mathbf{I}}_{\boldsymbol{\Sigma}_q(t)}) && (84)
\end{aligned}
$$

https://arxiv.org/pdf/2208.11970.pdf

$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] \; -KL\big(q(x_T|x_0)||P(x_T)\big)$$

$$-\sum_{t=2}^{T} \boxed{\mathrm{E}_{q(x_t|x_0)}\big[KL\big(\boxed{q(x_{t-1}|x_t, x_0)}||P(x_{t-1}|x_t)\big)\big]}$$



Gaussian

Mean

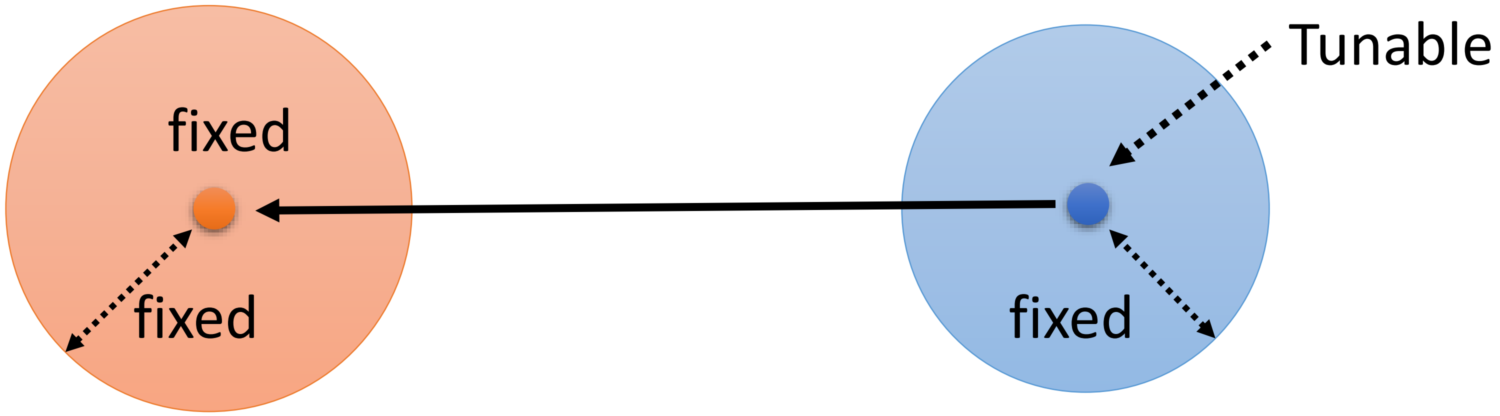
Variance

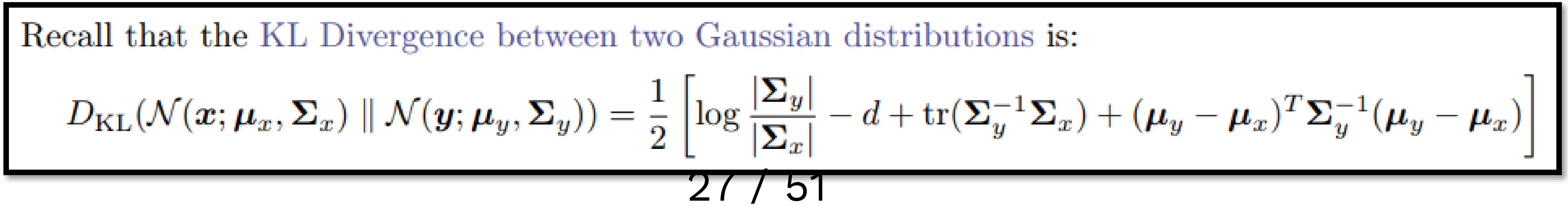
$$\frac{\sqrt{\bar{\alpha}_{t-1}}\beta_t x_0 + \sqrt{\alpha_t}(1-\bar{\alpha}_{t-1})x_t}{1-\bar{\alpha}_t}$$

$$\frac{1-\bar{\alpha}_{t-1}}{1-\bar{\alpha}_t}\beta_t I$$

$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] \; -KL\big(q(x_T|x_0)||P(x_T)\big) - \sum_{t=2}^{T} \boxed{\mathrm{E}_{q(x_t|x_0)}\big[KL\big(q(x_{t-1}|x_t,x_0)||P(x_{t-1}|x_t)\big)\big]}$$

How to minimize KL divergence?



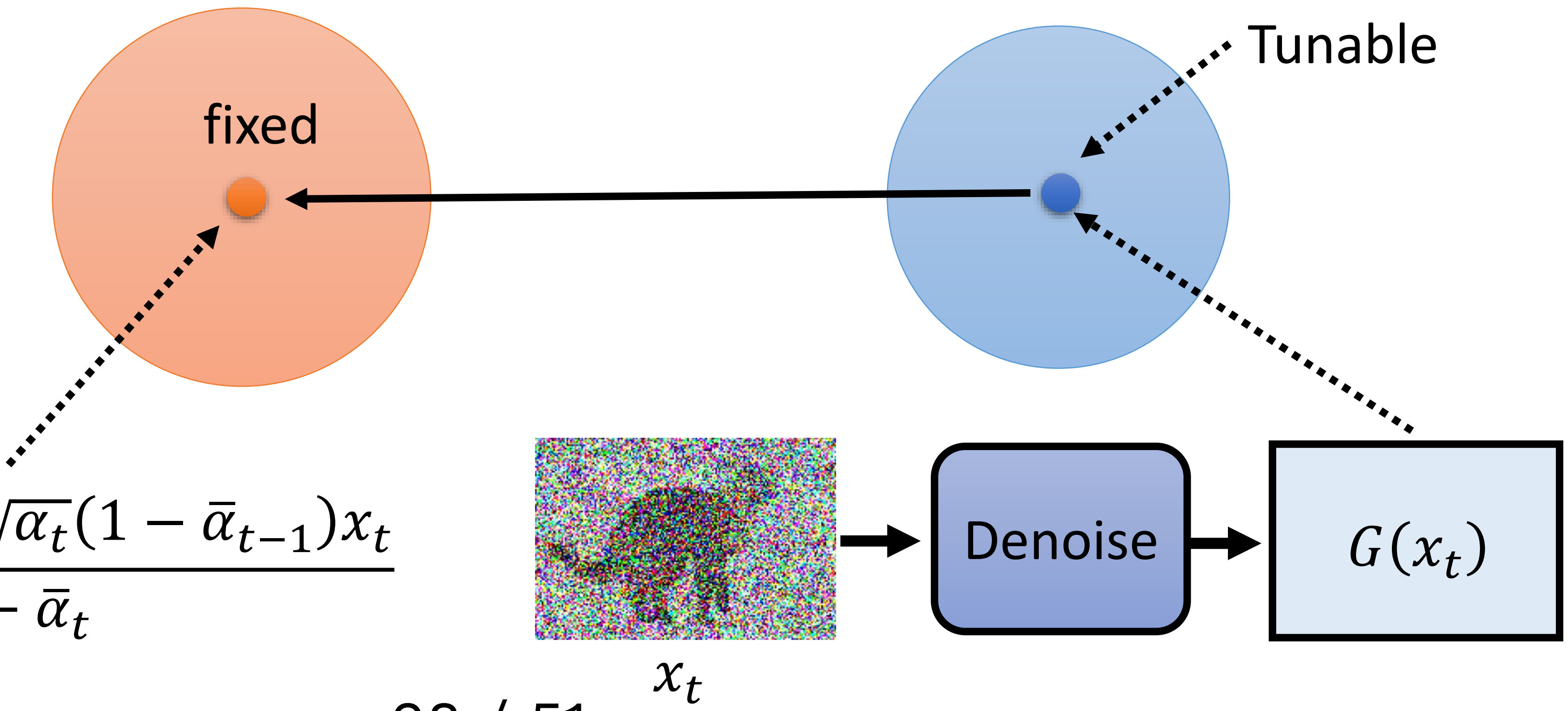

Recall that the KL Divergence between two Gaussian distributions is:

$$D_{\mathrm{KL}}(\mathcal{N}(\boldsymbol{x};\boldsymbol{\mu}_x,\boldsymbol{\Sigma}_x)\parallel\mathcal{N}(\boldsymbol{y};\boldsymbol{\mu}_y,\boldsymbol{\Sigma}_y)) = \frac{1}{2}\left[\log\frac{|\boldsymbol{\Sigma}_y|}{|\boldsymbol{\Sigma}_x|} - d + \mathrm{tr}(\boldsymbol{\Sigma}_y^{-1}\boldsymbol{\Sigma}_x) + (\boldsymbol{\mu}_y-\boldsymbol{\mu}_x)^T\boldsymbol{\Sigma}_y^{-1}(\boldsymbol{\mu}_y-\boldsymbol{\mu}_x)\right]$$

$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)]\ -KL\big(q(x_T|x_0)||P(x_T)\big)$$

$$-\sum_{t=2}^{T}\boxed{\mathrm{E}_{q(x_t|x_0)}\Big[KL\big(q(x_{t-1}|x_t,x_0)||P(x_{t-1}|x_t)\big)\Big]}$$

How to minimize KL divergence?

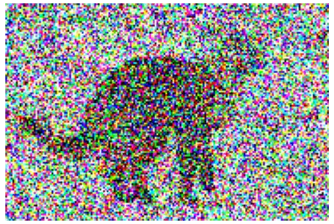


$$\frac{\sqrt{\bar{\alpha}_{t-1}}\beta_t x_0+\sqrt{\alpha_t}(1-\bar{\alpha}_{t-1})x_t}{1-\bar{\alpha}_t}$$

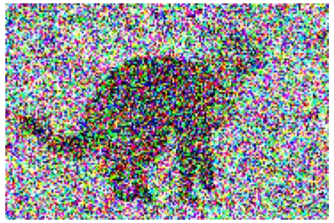
$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] \; -KL\big(q(x_T|x_0)||P(x_T)\big)$$

$$-\sum_{t=2}^{T}\boxed{\mathrm{E}_{q(x_t|x_0)}\Big[KL\big(q(x_{t-1}|x_t,x_0)||P(x_{t-1}|x_t)\big)\Big]}$$

Sample x_0



Sample x_t

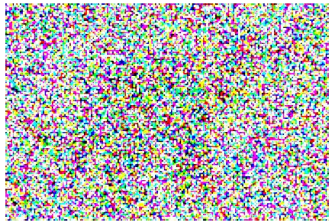


x_t

$= \sqrt{\bar{\alpha}_t}$

x_0

$+\sqrt{1-\bar{\alpha}_t}$

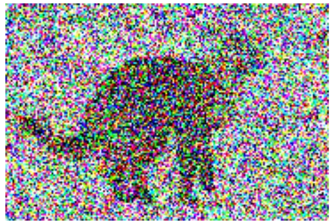


ε

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1-\bar{\alpha}_t}\varepsilon$$

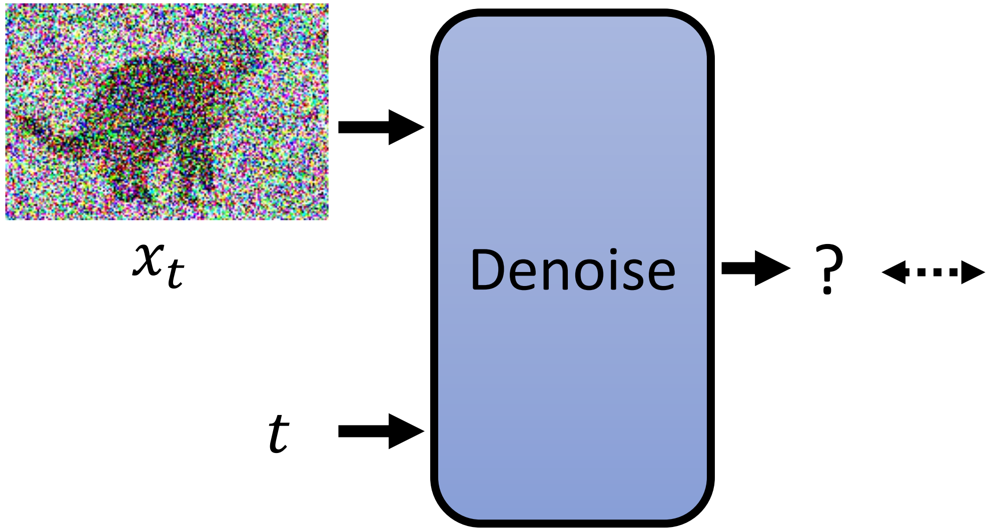
$$\mathrm{E}_{q(x_1|x_0)}[logP(x_0|x_1)] - KL\big(q(x_T|x_0)||P(x_T)\big) - \sum_{t=2}^{T} \boxed{\mathrm{E}_{q(x_t|x_0)}\big[KL\big(q(x_{t-1}|x_t,x_0)||P(x_{t-1}|x_t)\big)\big]}$$

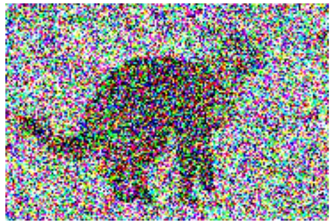
x_0



Sample x_t

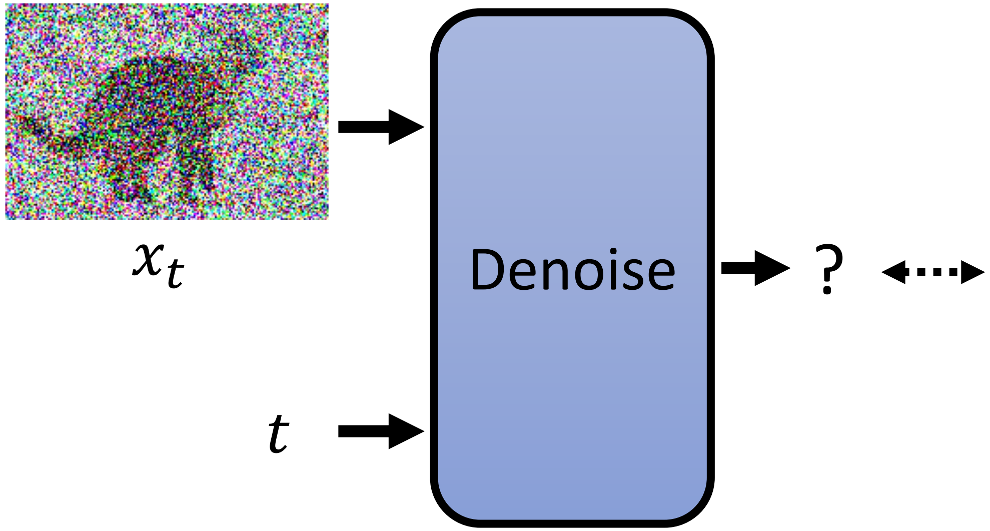
$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1-\bar{\alpha}_t}\varepsilon$$



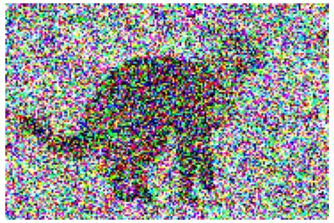


$$\frac{\sqrt{\bar{\alpha}_{t-1}}\beta_t x_0 + \sqrt{\alpha_t}(1-\bar{\alpha}_{t-1})x_t}{1-\bar{\alpha}_t}$$

x_0



$$\frac{\sqrt{\bar{\alpha}_{t-1}}\beta_t \boxed{x_0} + \sqrt{\alpha_t}(1-\bar{\alpha}_{t-1})x_t}{1-\bar{\alpha}_t}$$



Sample x_t

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1-\bar{\alpha}_t}\varepsilon$$

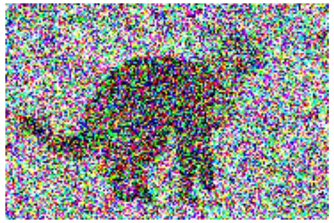
$$x_t - \sqrt{1-\bar{\alpha}_t}\varepsilon = \sqrt{\bar{\alpha}_t}x_0$$

$$\frac{x_t - \sqrt{1-\bar{\alpha}_t}\varepsilon}{\sqrt{\bar{\alpha}_t}} = x_0$$

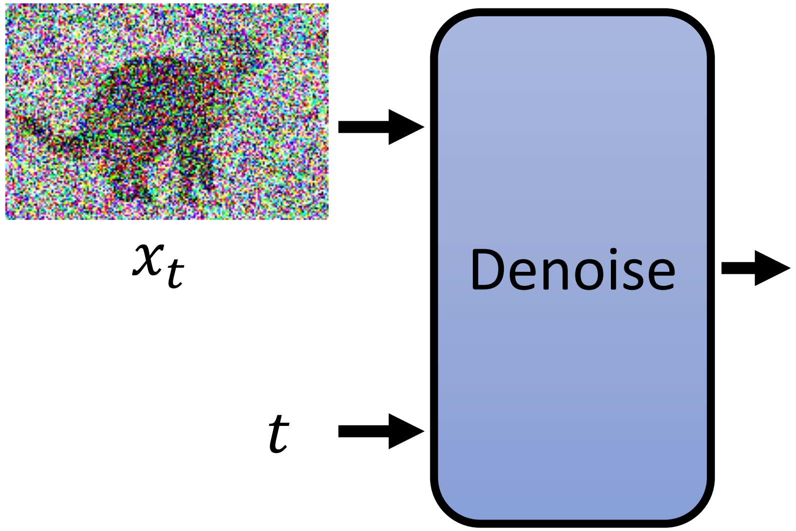
$$= \frac{\sqrt{\bar{\alpha}_{t-1}}\beta_t \boxed{\frac{x_t - \sqrt{1-\bar{\alpha}_t}\varepsilon}{\sqrt{\bar{\alpha}_t}}} + \sqrt{\alpha_t}(1-\bar{\alpha}_{t-1})x_t}{1-\bar{\alpha}_t}$$

$$= \frac{1}{\sqrt{\alpha_t}}\left(x_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\varepsilon\right)$$

x_0



Sample x_t



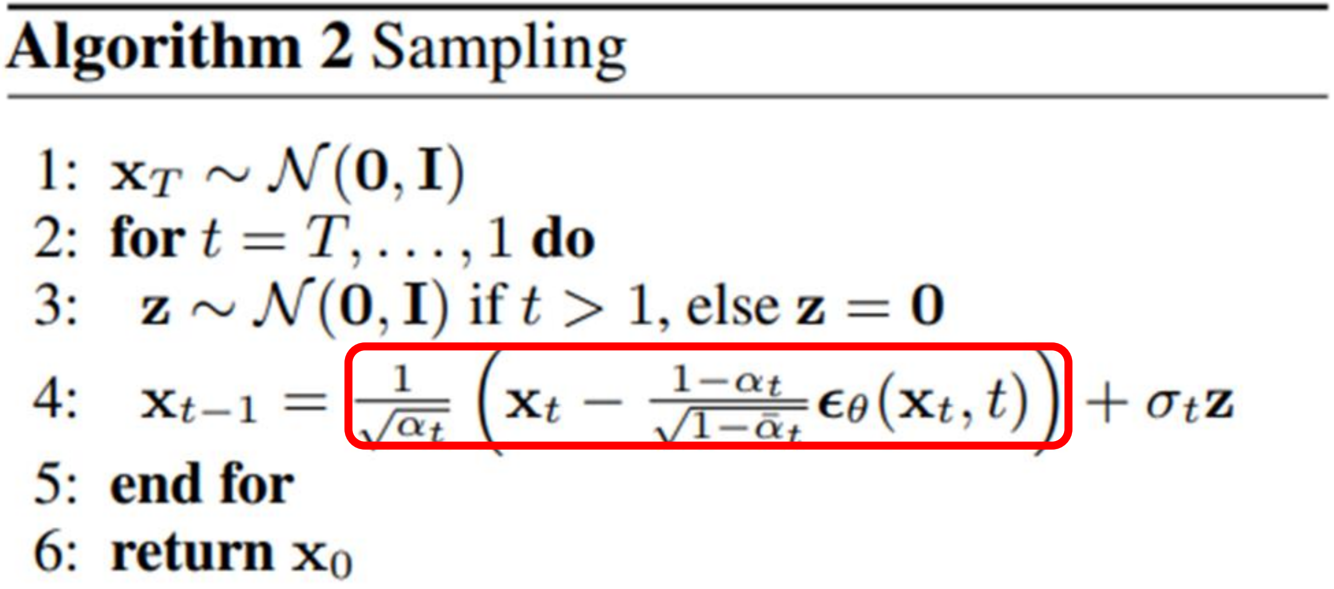
$$\frac{1}{\sqrt{\alpha_t}}\left(x_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boxed{\varepsilon}\right)$$

實際需要 network predict 的部分

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1-\bar{\alpha}_t}\varepsilon$$

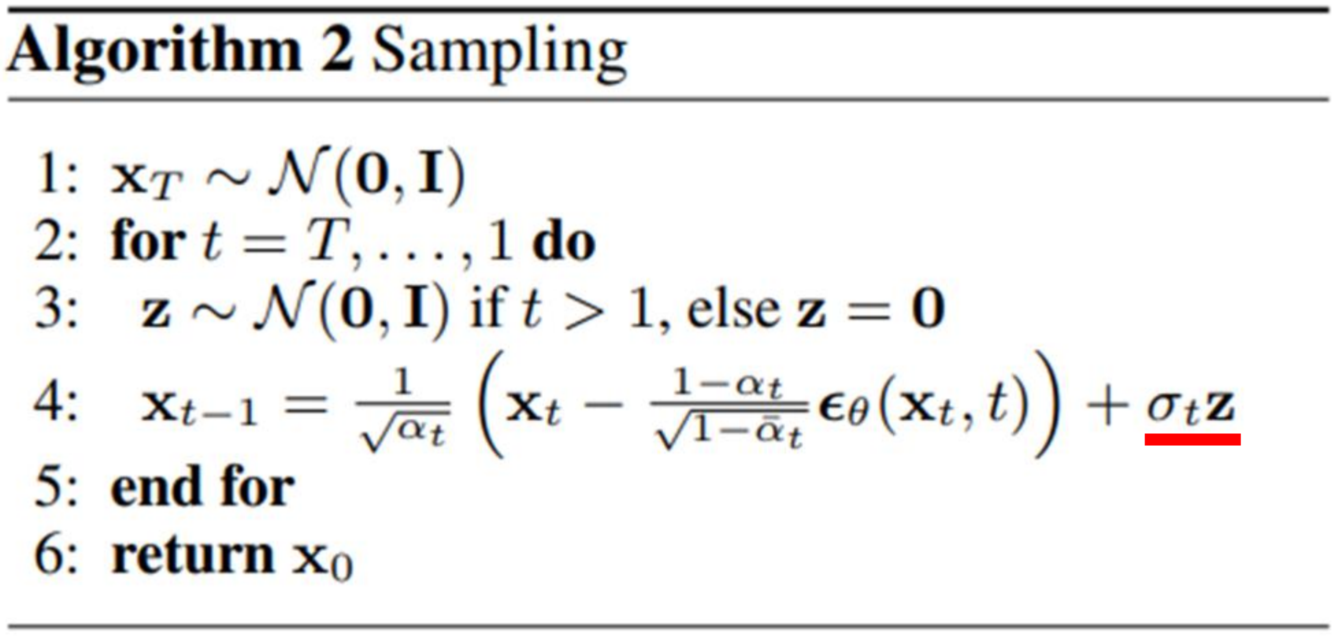
$$x_t - \sqrt{1-\bar{\alpha}_t}\varepsilon = \sqrt{\bar{\alpha}_t}x_0$$

$$\frac{x_t - \sqrt{1-\bar{\alpha}_t}\varepsilon}{\sqrt{\bar{\alpha}_t}} = x_0$$



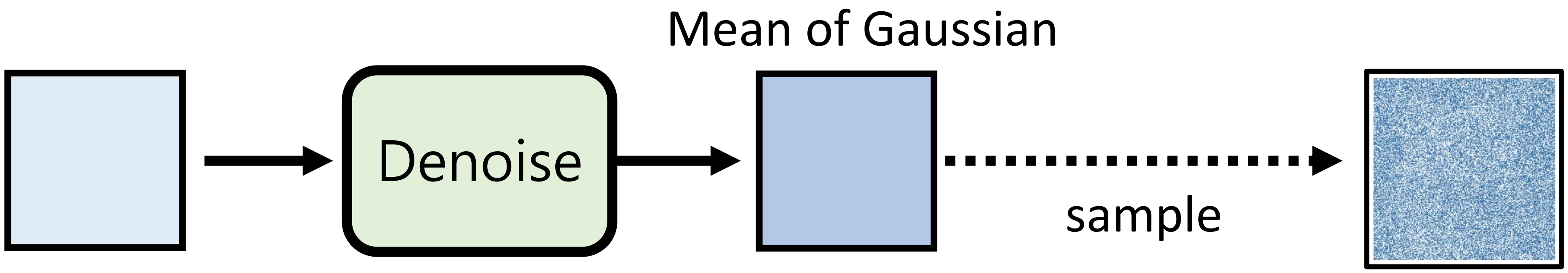
Algorithm 2 Sampling

```
$\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
for $t = T, \ldots, 1$ do
    $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
    $\mathbf{x}_{t-1} = \boxed{\frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right)} + \sigma_t \mathbf{z}$
end for
return $\mathbf{x}_0$
```



Algorithm 2 Sampling

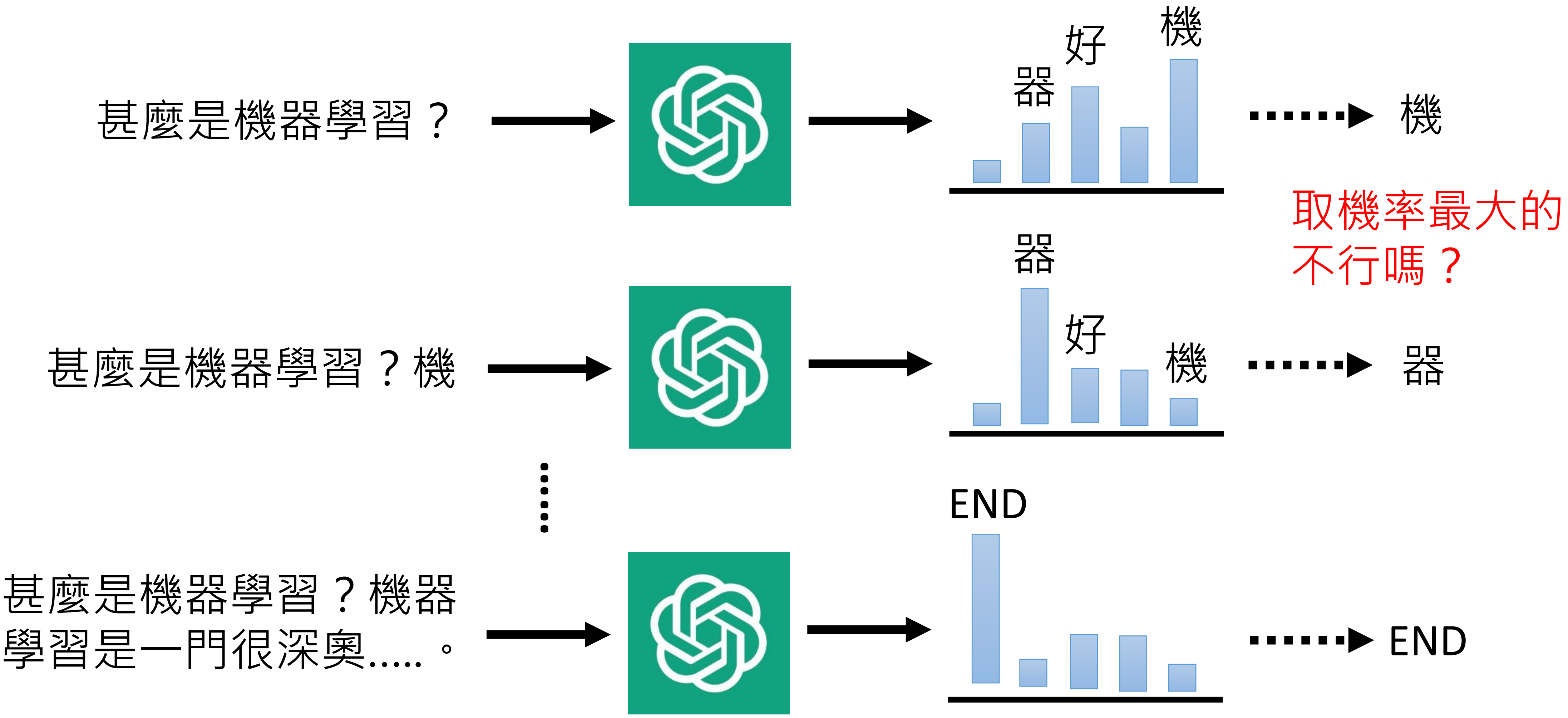
```
$\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
for $t = T, \ldots, 1$ do
    $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
    $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right) + \underline{\sigma_t \mathbf{z}}$
end for
return $\mathbf{x}_0$
```



為什麼不直接取 Mean？

免責聲明：以下只是猜測

為什麼生成文句時需要 Sample？



甚麼是機器學習？ → 機

甚麼是機器學習？機 → 器

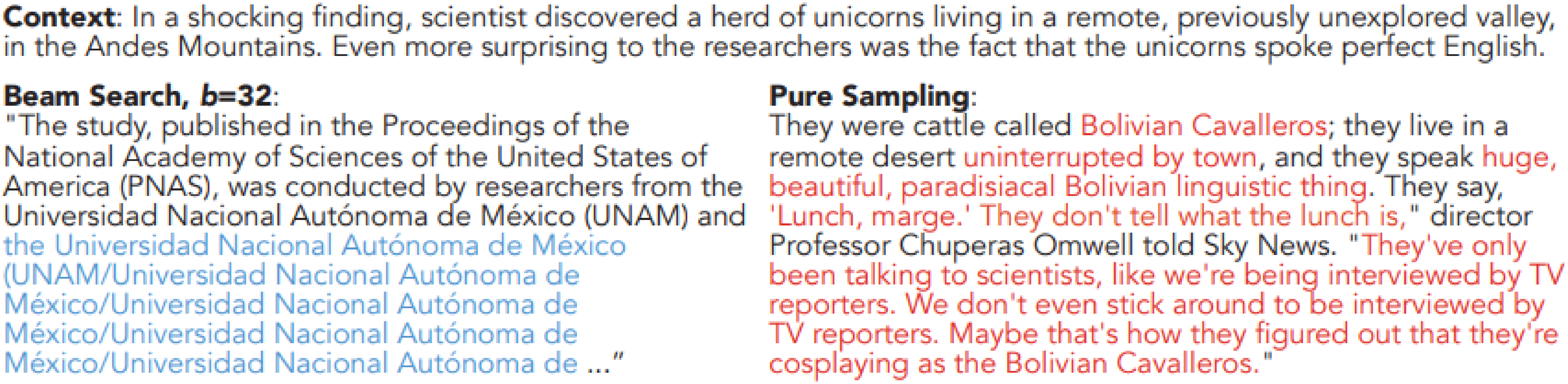
甚麼是機器學習？機器學習是一門很深奧.....。 → END

取機率最大的不行嗎？

為什麼生成文句時需要 Sample？

- The Curious Case of Neural Text Degeneration

  https://arxiv.org/abs/1904.09751

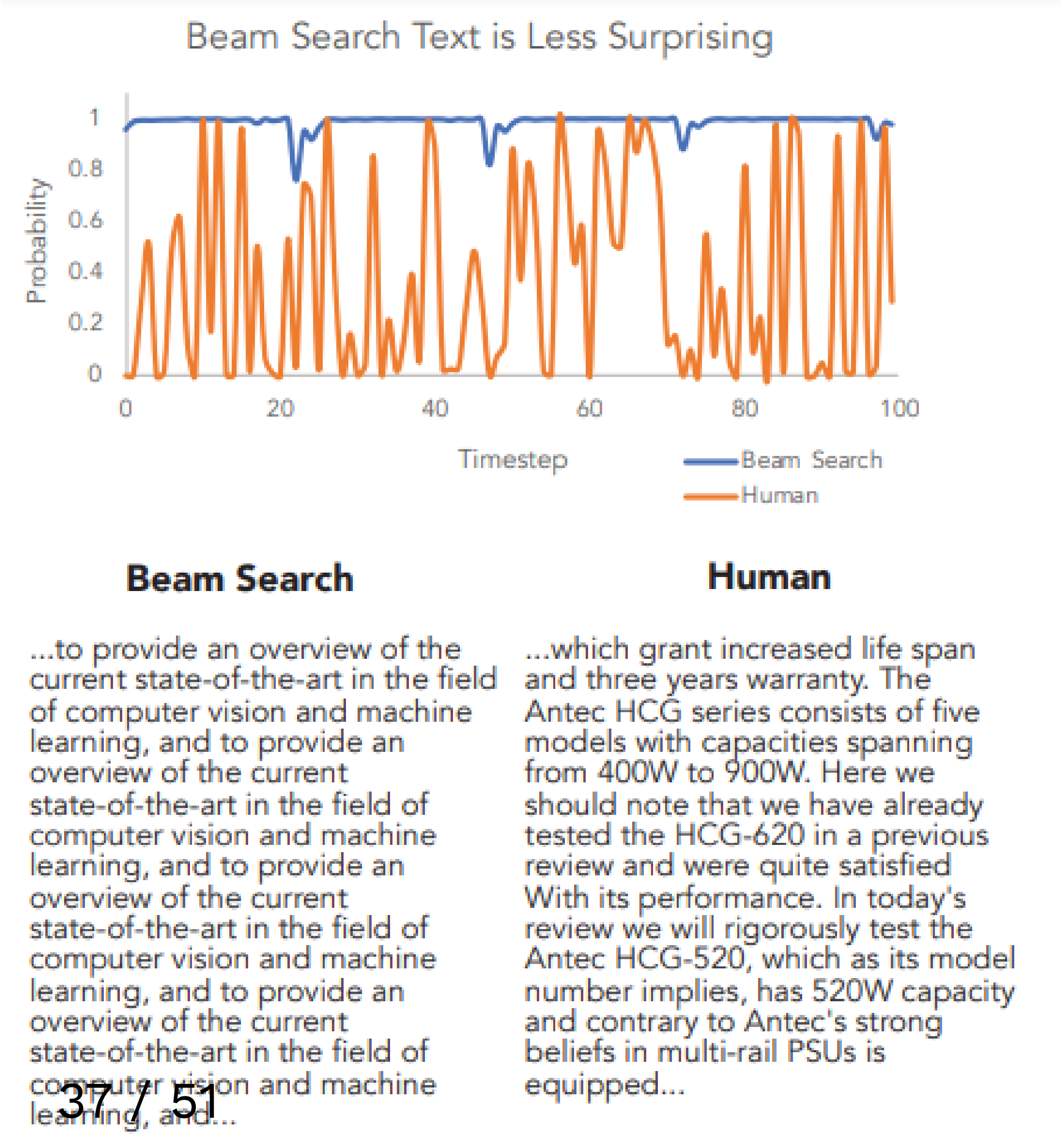


Context: In a shocking finding, scientist discovered a herd of unicorns living in a remote, previously unexplored valley, in the Andes Mountains. Even more surprising to the researchers was the fact that the unicorns spoke perfect English.

Beam Search, *b*=32:
"The study, published in the Proceedings of the National Academy of Sciences of the United States of America (PNAS), was conducted by researchers from the Universidad Nacional Autónoma de México (UNAM) and the Universidad Nacional Autónoma de México (UNAM/Universidad Nacional Autónoma de México/Universidad Nacional Autónoma de México/Universidad Nacional Autónoma de México/Universidad Nacional Autónoma de ..."

Pure Sampling:
They were cattle called Bolivian Cavalleros; they live in a remote desert uninterrupted by town, and they speak huge, beautiful, paradisiacal Bolivian linguistic thing. They say, 'Lunch, marge.' They don't tell what the lunch is," director Professor Chuperas Omwell told Sky News. "They've only been talking to scientists, like we're being interviewed by TV reporters. We don't even stick around to be interviewed by TV reporters. Maybe that's how they figured out that they're cosplaying as the Bolivian Cavalleros."

https://arxiv.org/abs/1904.09751



Beam Search

...to provide an overview of the current state-of-the-art in the field of computer vision and machine learning, and to provide an overview of the current state-of-the-art in the field of computer vision and machine learning, and to provide an overview of the current state-of-the-art in the field of computer vision and machine learning, and to provide an overview of the current state-of-the-art in the field of computer vision and machine learning, and...

Human

...which grant increased life span and three years warranty. The Antec HCG series consists of five models with capacities spanning from 400W to 900W. Here we should note that we have already tested the HCG-620 in a previous review and were quite satisfied With its performance. In today's review we will rigorously test the Antec HCG-520, which as its model number implies, has 520W capacity and contrary to Antec's strong beliefs in multi-rail PSUs is equipped...

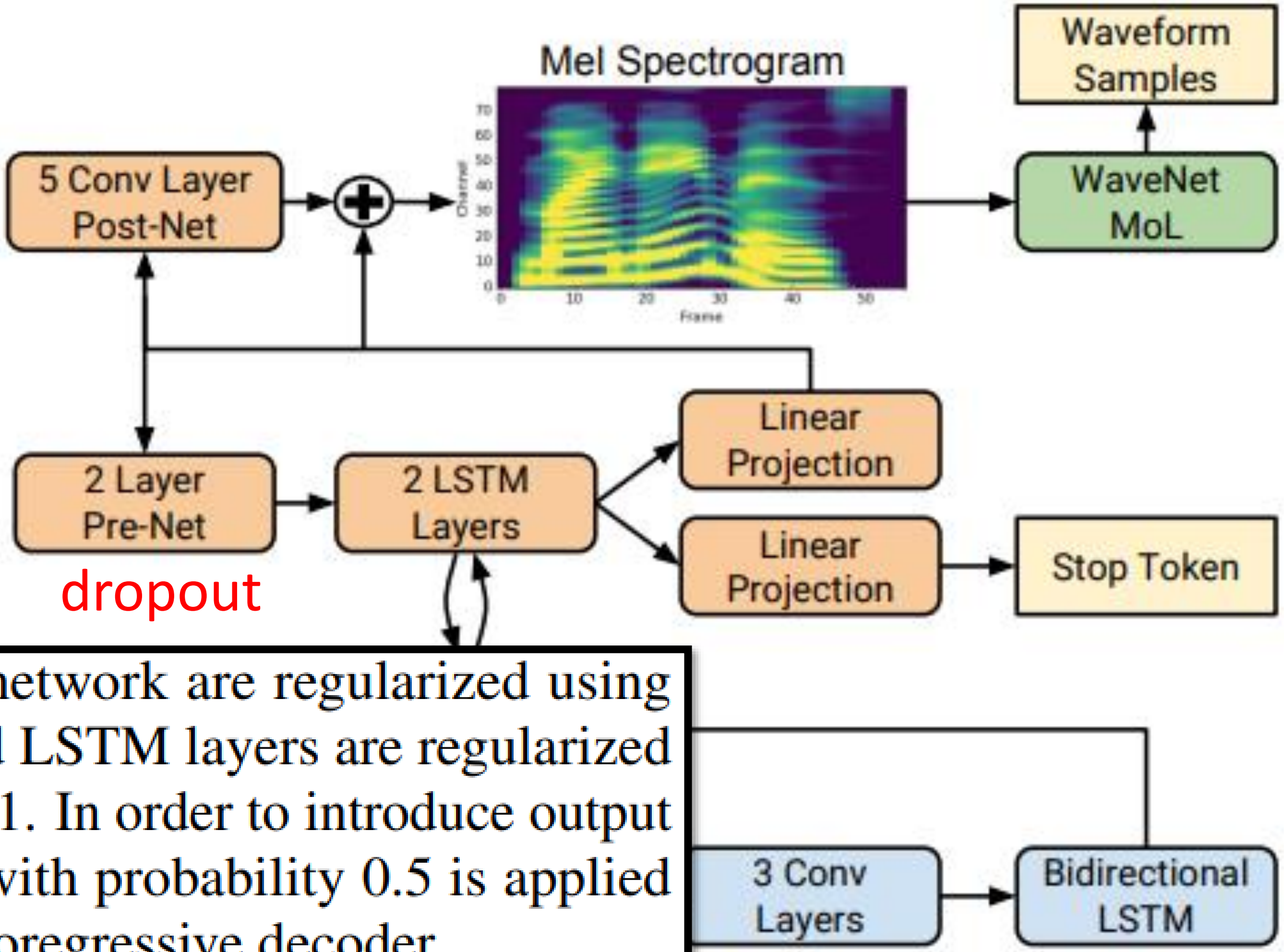
語音合成也需要 Sampling！

https://arxiv.org/abs/1712.05884

with dropout

without dropout

感謝杜濤同學提供實驗結果

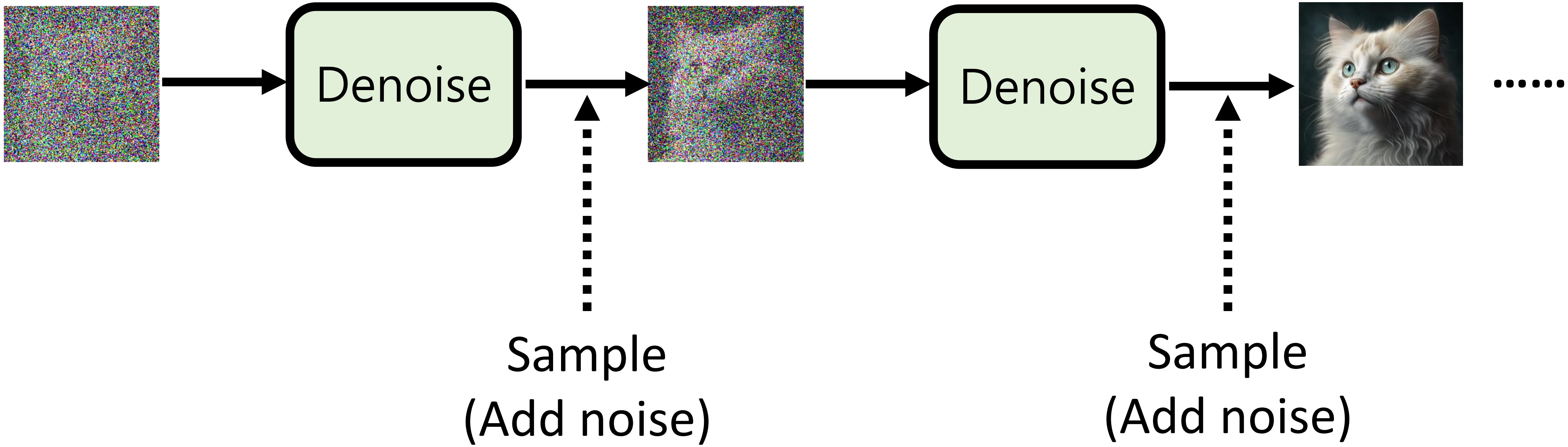


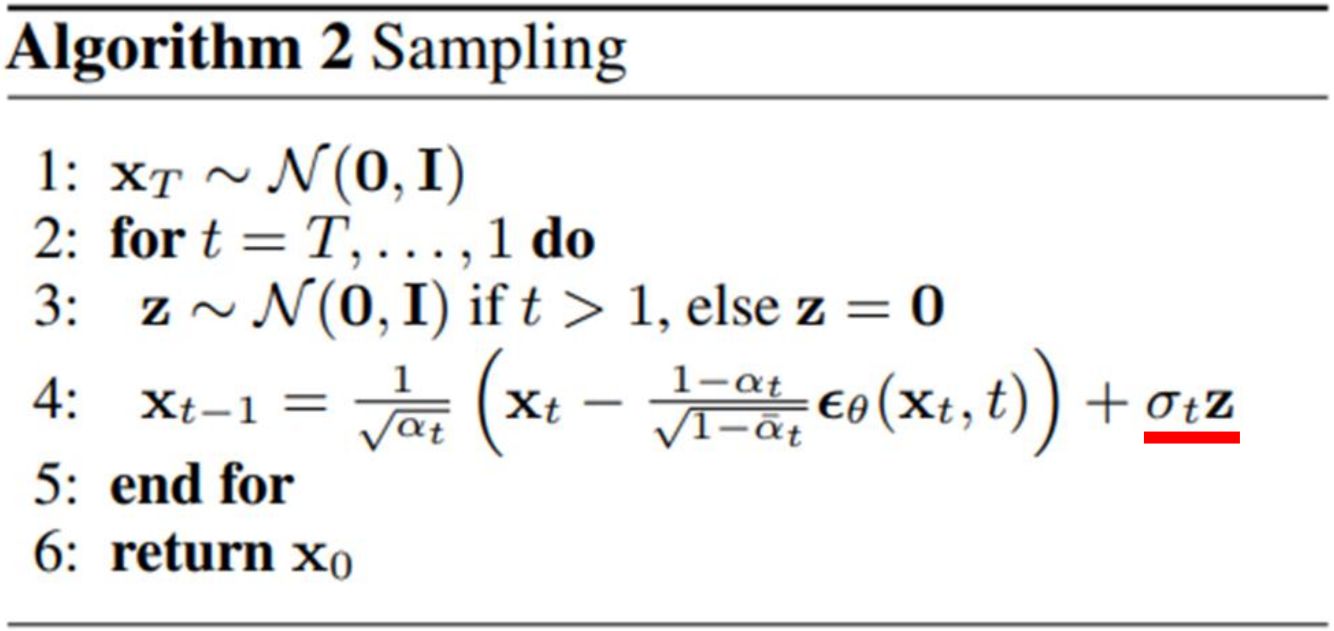
dropout

The convolutional layers in the network are regularized using dropout [25] with probability 0.5, and LSTM layers are regularized using zoneout [26] with probability 0.1. In order to introduce output variation at inference time, dropout with probability 0.5 is applied only to layers in the pre-net of the autoregressive decoder.

Diffusion Model 是一種 Autoregressive

「一次到位」改成「 N次到位」

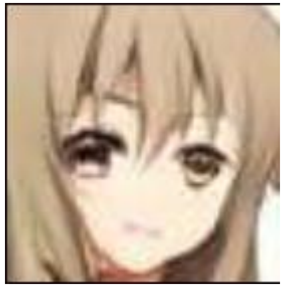




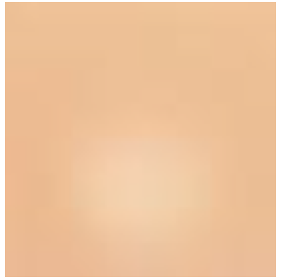
Algorithm 2 Sampling

```
$\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
for $t = T, \dots, 1$ do
    $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
    $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right) + \underline{\sigma_t \mathbf{z}}$
end for
return $\mathbf{x}_0$
```

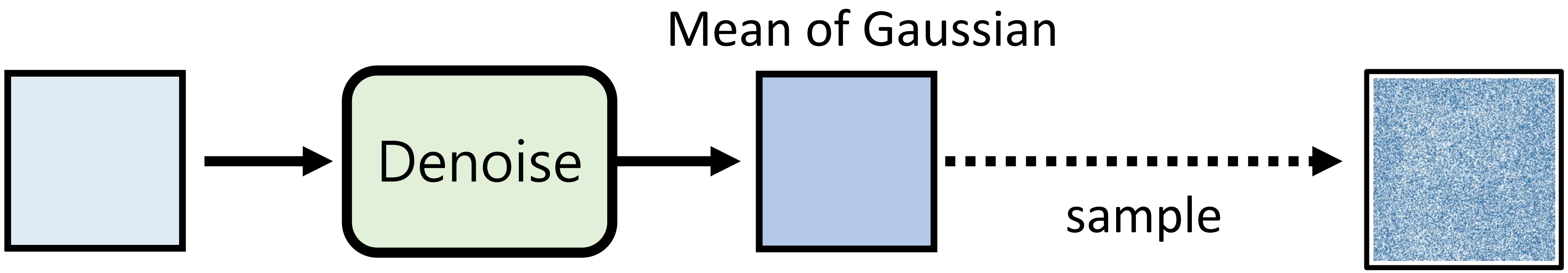
σ_t as paper



$\sigma_t = 0$

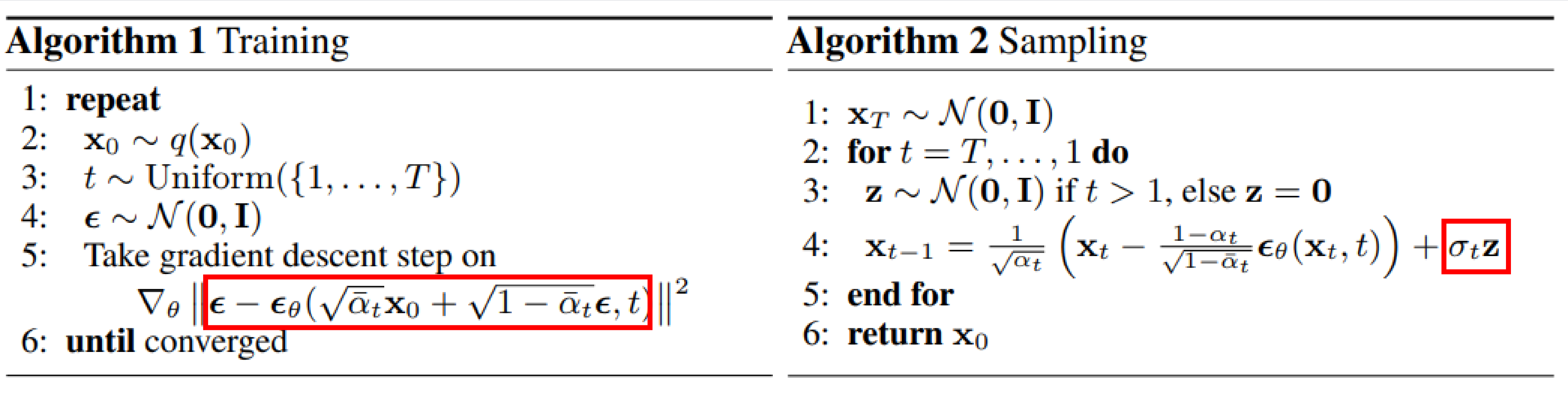


感謝伏宇寬助
教提供結果



為什麼不直接取 Mean ?

Denoising Diffusion Probabilistic Models



Algorithm 1 Training

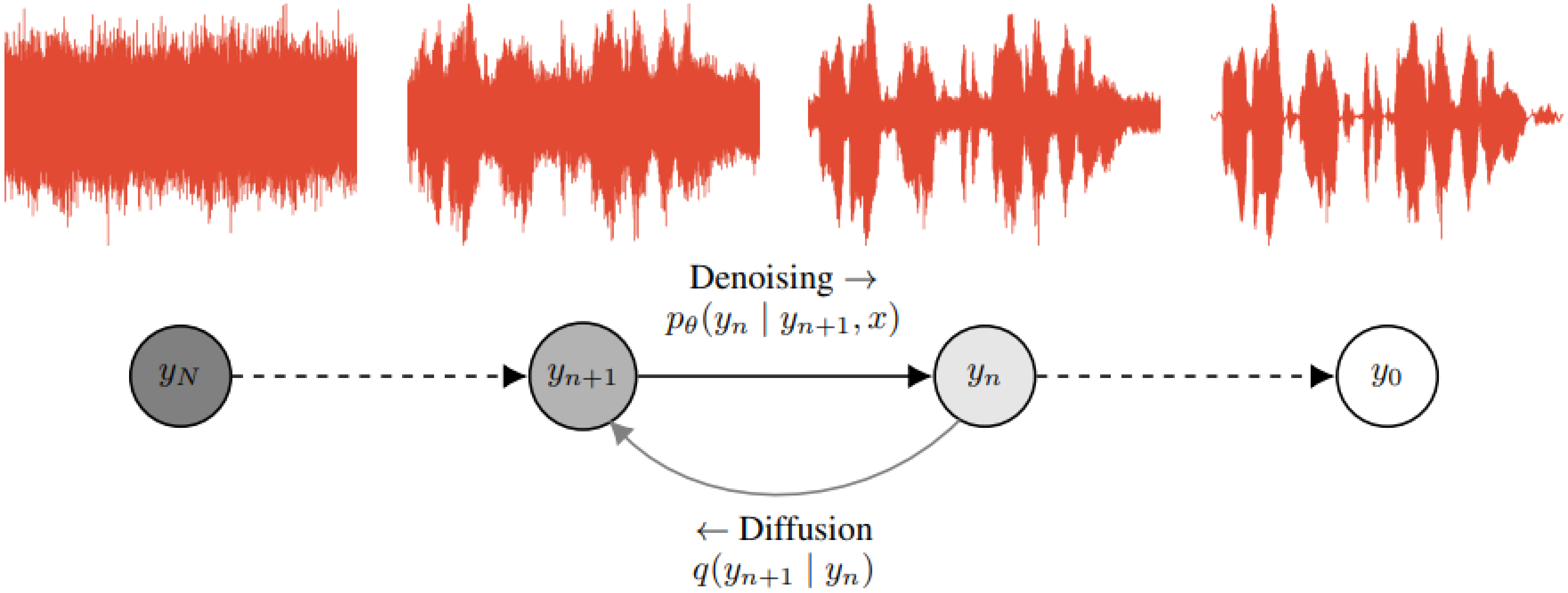
```
repeat
    $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
    $t \sim \mathrm{Uniform}(\{1, \ldots, T\})$
    $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
    Take gradient descent step on
        $\nabla_\theta \left\| \boxed{\boldsymbol{\epsilon} - \boldsymbol{\epsilon}_\theta(\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t}\boldsymbol{\epsilon}, t)} \right\|^2$
until converged
```

Algorithm 2 Sampling

```
$\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
for $t = T, \ldots, 1$ do
    $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ if $t > 1$, else $\mathbf{z} = \mathbf{0}$
    $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}} \boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t) \right) + \boxed{\sigma_t \mathbf{z}}$
end for
return $\mathbf{x}_0$
```

Diffusion Model for Speech

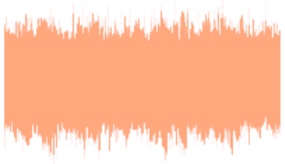
- WaveGrad



https://arxiv.org/abs/2009.00713

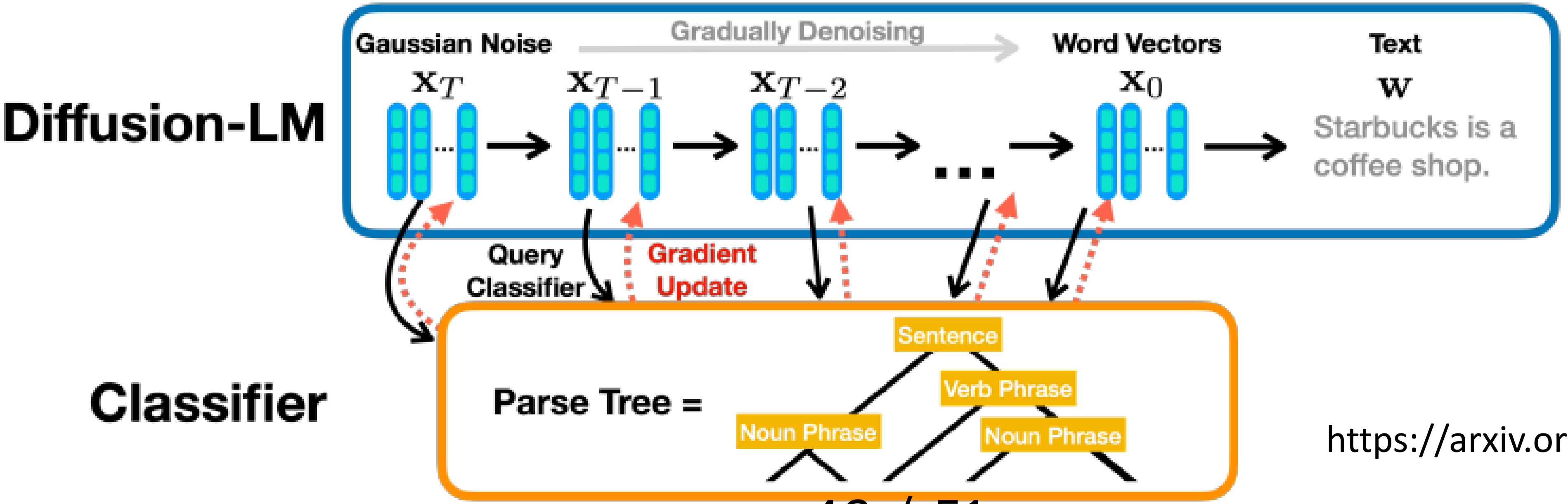
Diffusion Model for Text

- Difficulty: 你 好 嗎 ? → … → … →



Add noise

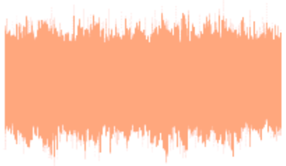
- Solution: Noise on latent space



https://arxiv.org/abs/2205.14217

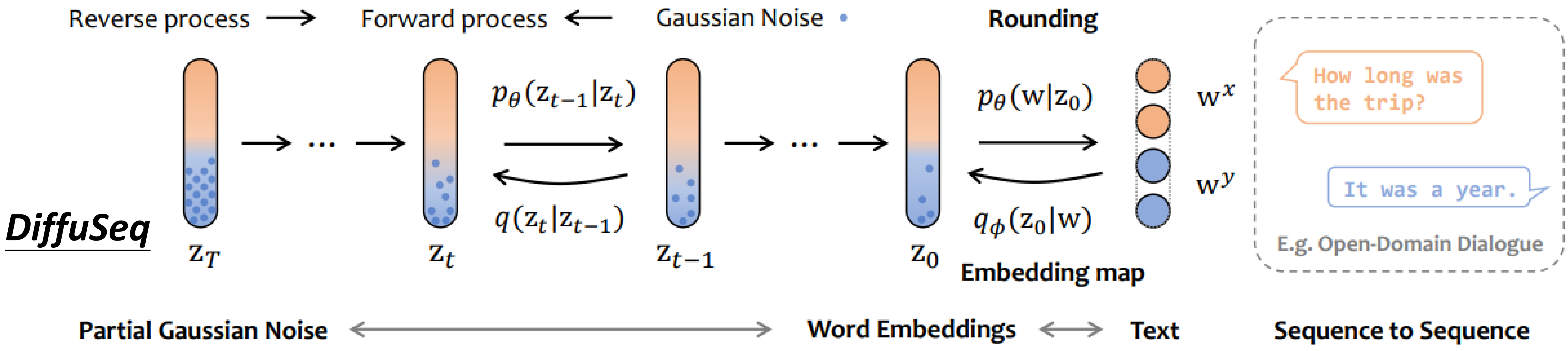
Diffusion Model for Text

- Difficulty: 你 好 嗎 ? → … → … →



Add noise

- Solution: Noise on latent space



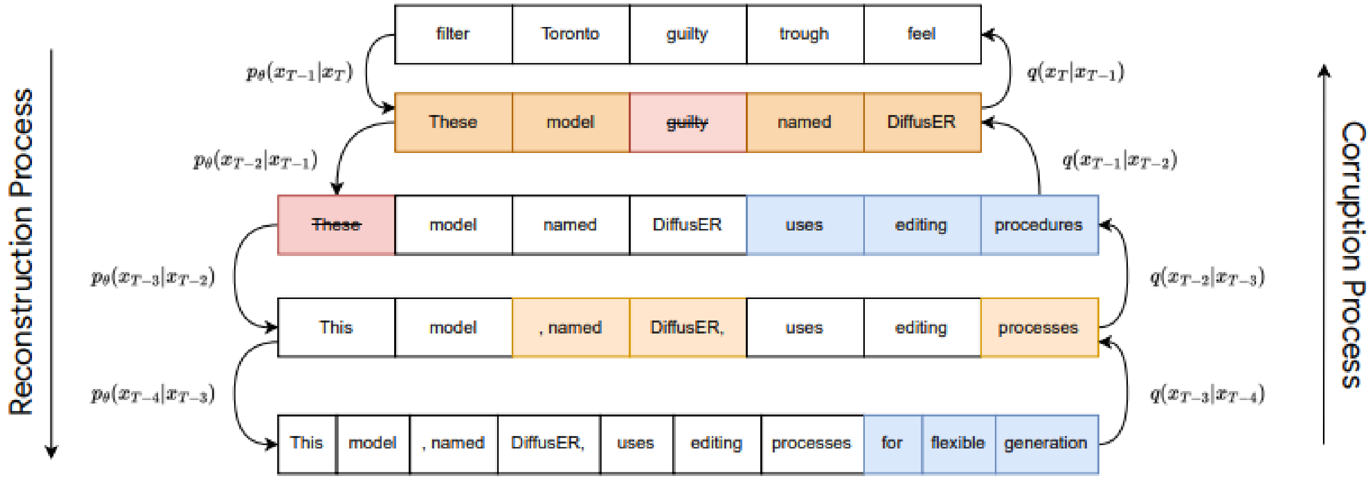
https://arxiv.org/abs/2210.08933

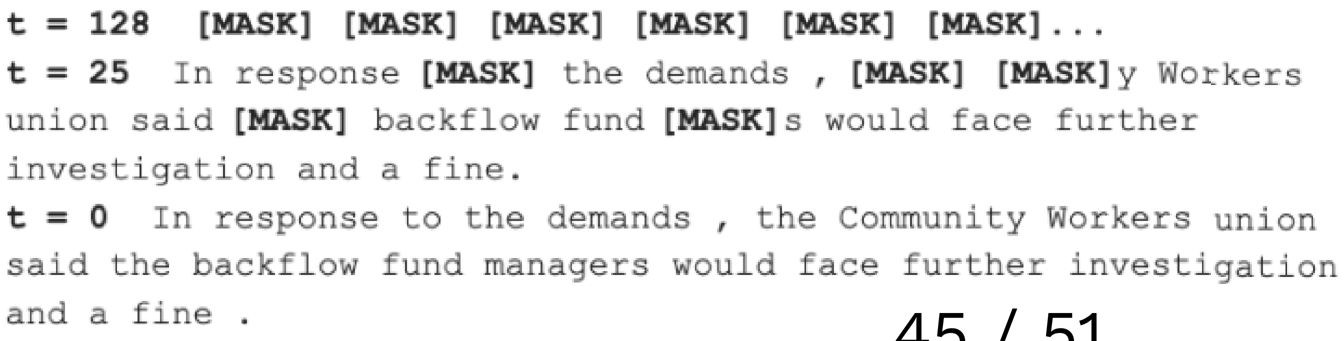
Diffusion Model for Text

- Solution: Don’t add Gaussian noise

https://arxiv.org/abs/2210.16886

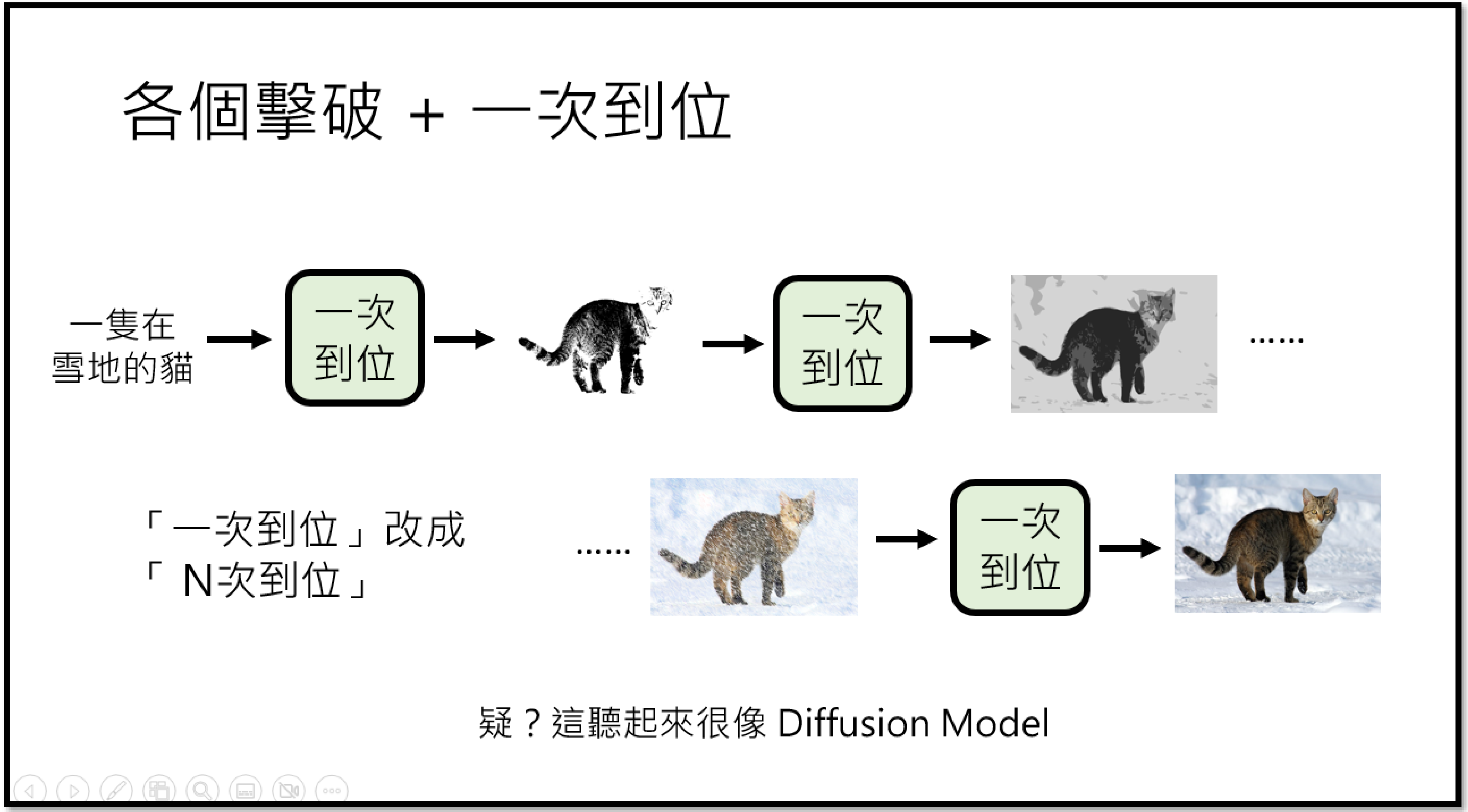
Diffusion via Edit-based Reconstruction (DiffusER)





```
t = 128  [MASK] [MASK] [MASK] [MASK] [MASK] [MASK]...
t = 25  In response [MASK] the demands , [MASK] [MASK]y Workers
union said [MASK] backflow fund [MASK]s would face further
investigation and a fine.
t = 0  In response to the demands , the Community Workers union
said the backflow fund managers would face further investigation
and a fine .
```

https://arxiv.org/abs/2107.03006



各個擊破 + 一次到位

一隻在雪地的貓 → 一次到位 → → 一次到位 → ......

「一次到位」改成「 N次到位」

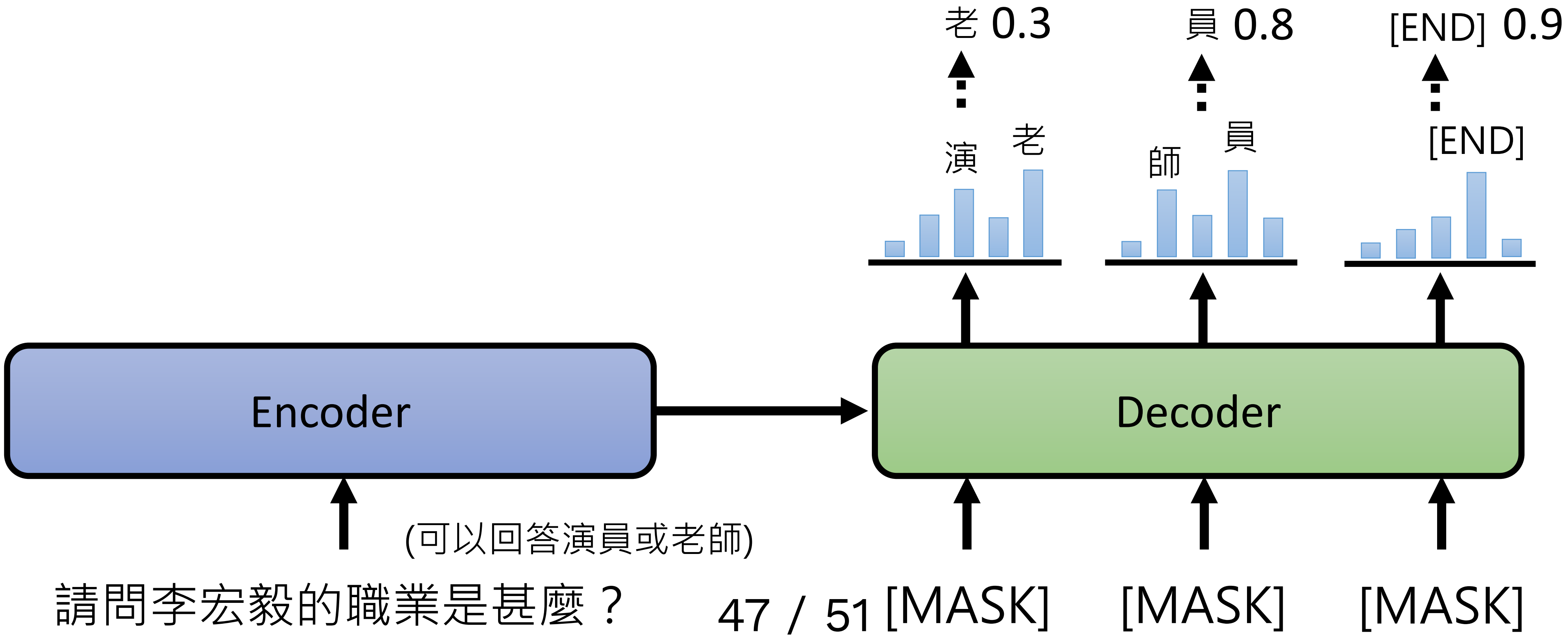
...... → 一次到位 →

疑？這聽起來很像 Diffusion Model

之前上課投影片

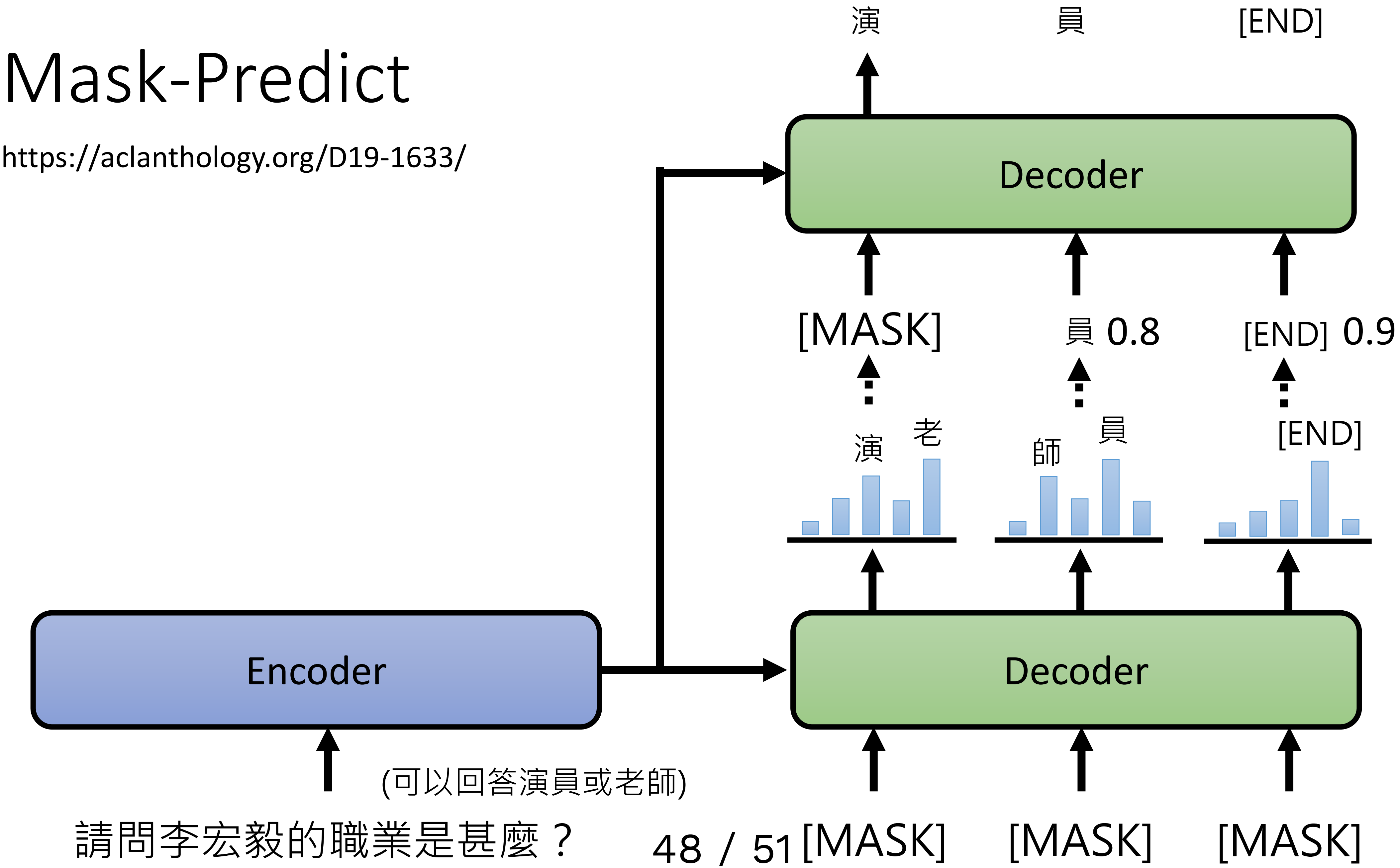
Mask-Predict

https://aclanthology.org/D19-1633/



Mask-Predict

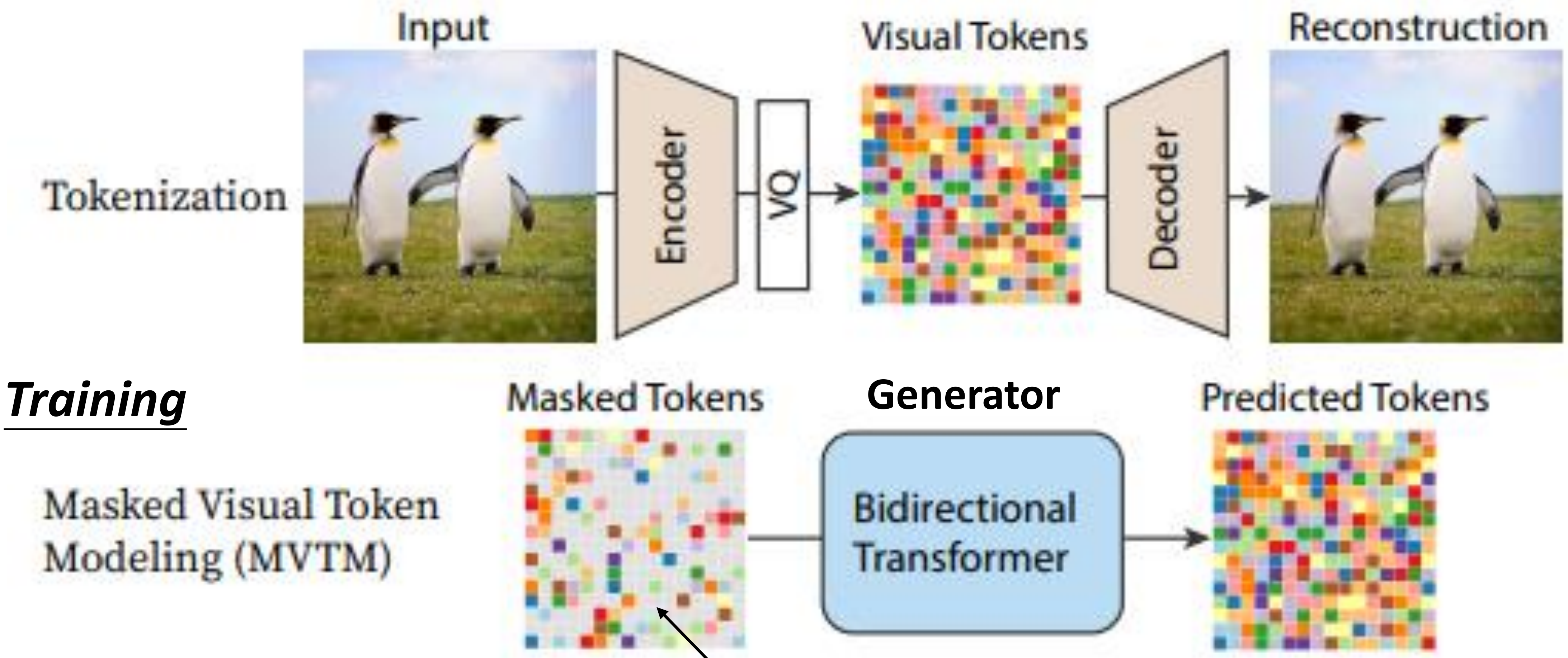
https://aclanthology.org/D19-1633/



Mask-Predict

https://arxiv.org/abs/2202.04200

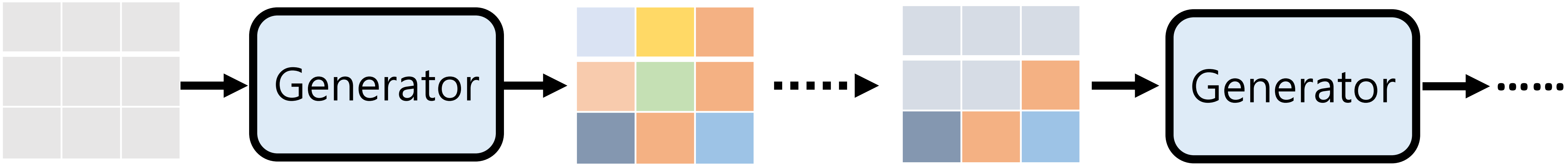
https://arxiv.org/abs/2301.00704

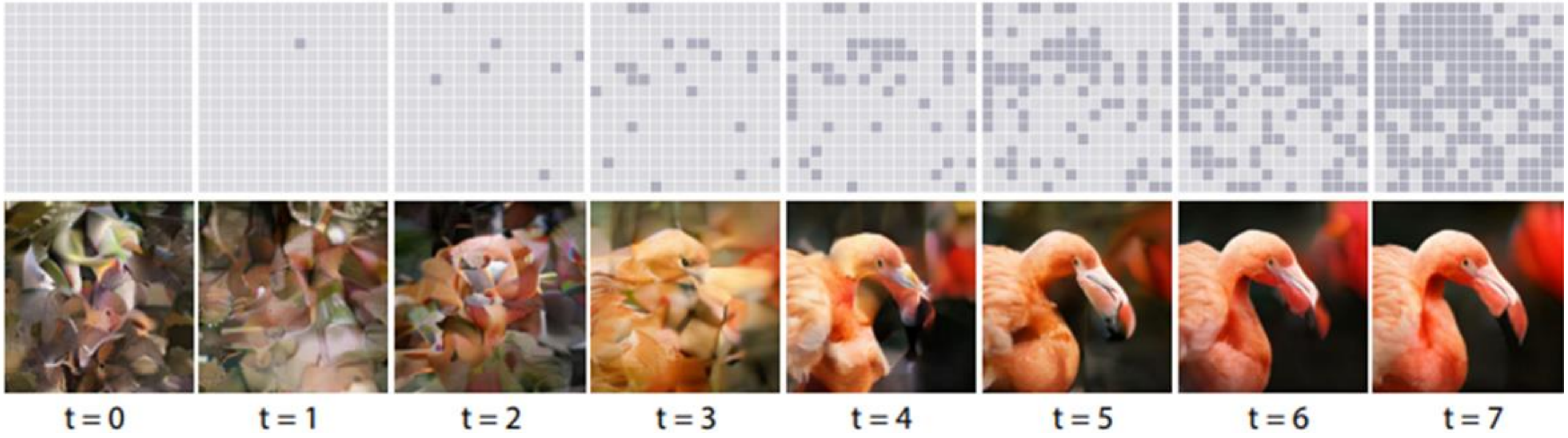


Training

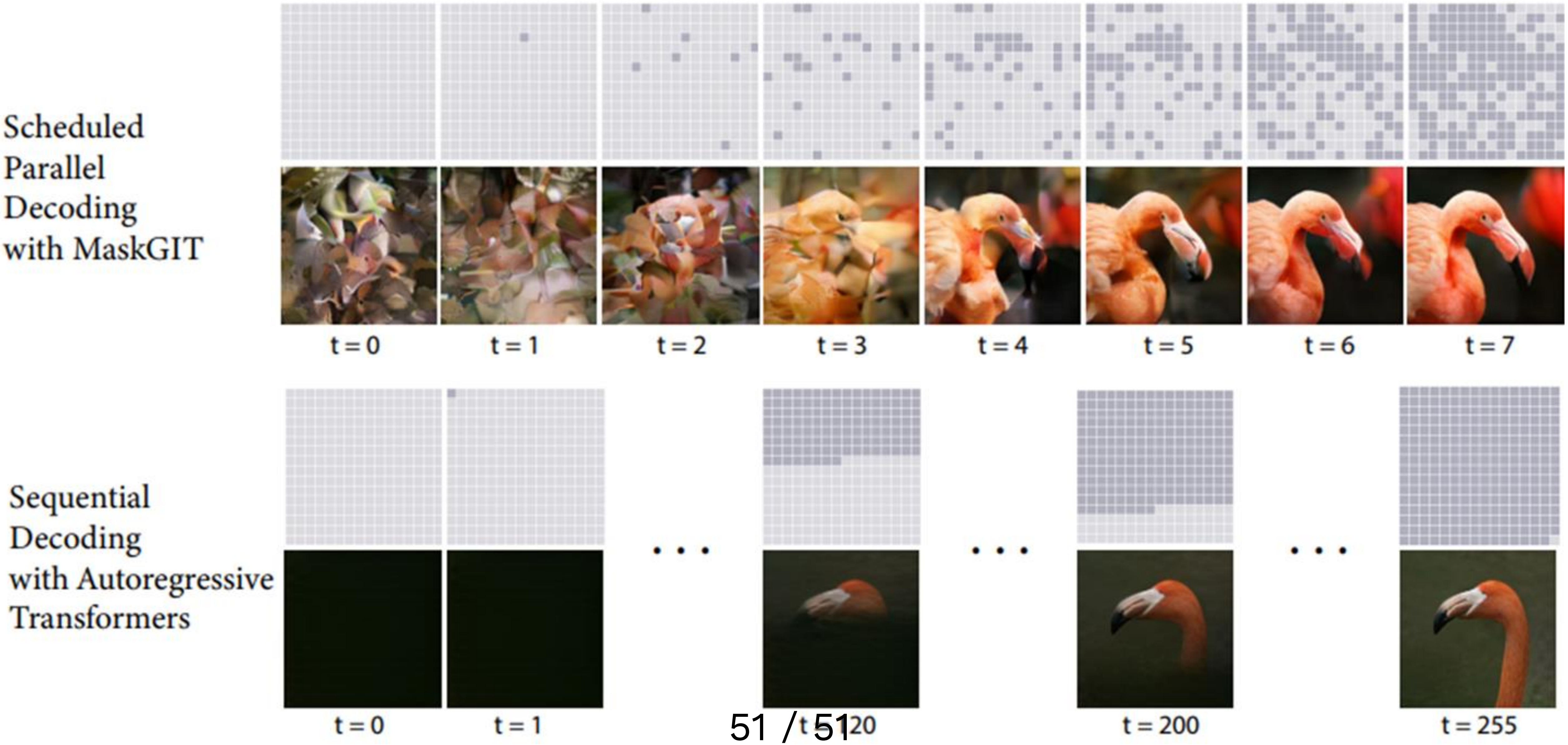
Generator

Gray: [mask] token





Scheduled Parallel Decoding with MaskGIT


Scheduled Parallel Decoding with MaskGIT
t = 0
t = 1
t = 2
t = 3
t = 4
t = 5
t = 6
t = 7
Sequential Decoding with Autoregressive Transformers
. . .
. . .
. . .
t = 0
t = 1
t = 120
t = 200
t = 255