

# Denoising Diffusion Implicit Models

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# What is DDIM?

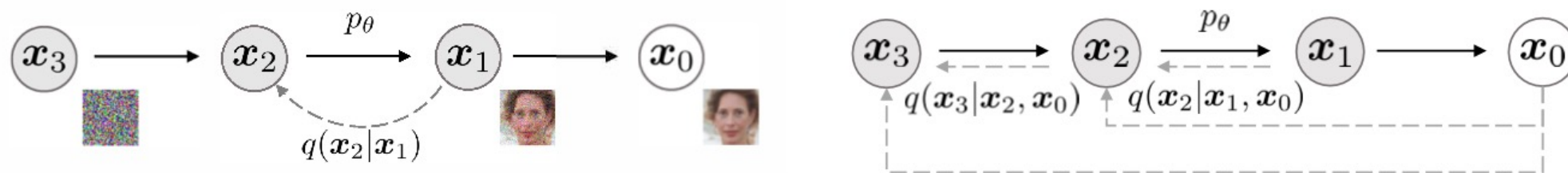


Figure 1: Graphical models for diffusion (left) and non-Markovian (right) inference models.

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

marginal distribution                      joint distribution


# Non-Markovian Forward Process

Let us consider a family  $\mathcal{Q}$  of inference distributions, indexed by a real vector  $\sigma \in \mathbb{R}_{\geq 0}^T$ :

$$q_{\sigma}(\mathbf{x}_{1:T}|\mathbf{x}_0) := q_{\sigma}(\mathbf{x}_T|\mathbf{x}_0) \prod_{t=2}^T q_{\sigma}(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0) \quad (6)$$

where  $q_{\sigma}(\mathbf{x}_T|\mathbf{x}_0) = \mathcal{N}(\sqrt{\alpha_T}\mathbf{x}_0, (1 - \alpha_T)\mathbf{I})$  and for all  $t > 1$ ,

from DDPM diffusion kernel

$$q_{\sigma}(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0) = \mathcal{N}\left(\sqrt{\alpha_{t-1}}\mathbf{x}_0 + \sqrt{1 - \alpha_{t-1} - \sigma_t^2} \cdot \frac{\mathbf{x}_t - \sqrt{\alpha_t}\mathbf{x}_0}{\sqrt{1 - \alpha_t}}, \sigma_t^2\mathbf{I}\right). \quad (7)$$


The mean function is chosen to order to ensure that  $q_{\sigma}(\mathbf{x}_t|\mathbf{x}_0) = \mathcal{N}(\sqrt{\alpha_t}\mathbf{x}_0, (1 - \alpha_t)\mathbf{I})$  for all  $t$  (see Lemma 1 of Appendix B), so that it defines a joint inference distribution that matches the “marginals” as desired. The forward process<sup>3</sup> can be derived from Bayes’ rule:

$$q_{\sigma}(\mathbf{x}_t|\mathbf{x}_{t-1}, \mathbf{x}_0) = \frac{q_{\sigma}(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0)q_{\sigma}(\mathbf{x}_t|\mathbf{x}_0)}{q_{\sigma}(\mathbf{x}_{t-1}|\mathbf{x}_0)}, \quad (8)$$

# Non-Markovian Forward Process

$$\sqrt{\alpha_{t-1}} X_0 + \sqrt{1 - \alpha_{t-1} - \Delta t^2} \cdot \frac{X_t - \sqrt{\alpha_t} X_0}{\sqrt{1 - \alpha_t}} \dots \textcircled{1}$$

forward process ok!  $X_t = \sqrt{\alpha_t} X_0 + \sqrt{1 - \alpha_t} \epsilon_t$

$$\therefore \frac{X_t - \sqrt{\alpha_t} X_0}{\sqrt{1 - \alpha_t}} = \epsilon_t$$

if  $\Delta t \rightarrow 0$   $\textcircled{1} : \sqrt{\alpha_{t-1}} X_0 + \sqrt{1 - \alpha_{t-1}} \cdot \epsilon_t$

$$\epsilon_t = \epsilon_{t-1} = \mathcal{N}(\epsilon_{t-1} | 0, I)$$

$$\therefore \textcircled{1} = \sqrt{\alpha_{t-1}} X_0 + \sqrt{1 - \alpha_{t-1}} \epsilon_{t-1} = X_{t-1}$$

Meaning of “deterministic”

# Generative Process

$$f_{\theta}^{(t)}(\mathbf{x}_t) := (\mathbf{x}_t - \sqrt{1 - \alpha_t} \cdot \epsilon_{\theta}^{(t)}(\mathbf{x}_t)) / \sqrt{\alpha_t}.$$



$\mathbf{x}_t$  에서  $\mathbf{x}_0$  를 추정



$\mathbf{x}_t$  에서  $\epsilon_0$  (total noise)를 추정

$$p_{\theta}^{(t)}(\mathbf{x}_{t-1} | \mathbf{x}_t) = \begin{cases} \mathcal{N}(f_{\theta}^{(1)}(\mathbf{x}_1), \sigma_1^2 \mathbf{I}) & \text{if } t = 1 \\ q_{\sigma}(\mathbf{x}_{t-1} | \mathbf{x}_t, f_{\theta}^{(t)}(\mathbf{x}_t)) & \text{otherwise,} \end{cases}$$

# Optimizing Process

$$\begin{aligned}
 J_\sigma(\epsilon_\theta) &:= \mathbb{E}_{\mathbf{x}_{0:T} \sim q_\sigma(\mathbf{x}_{0:T})} [\log q_\sigma(\mathbf{x}_{1:T} | \mathbf{x}_0) - \log p_\theta(\mathbf{x}_{0:T})] \\
 &= \mathbb{E}_{\mathbf{x}_{0:T} \sim q_\sigma(\mathbf{x}_{0:T})} \left[ \log q_\sigma(\mathbf{x}_T | \mathbf{x}_0) + \sum_{t=2}^T \log q_\sigma(\mathbf{x}_{t-1} | \mathbf{x}_t, \mathbf{x}_0) - \sum_{t=1}^T \log p_\theta^{(t)}(\mathbf{x}_{t-1} | \mathbf{x}_t) - \log p_\theta(\mathbf{x}_T) \right]
 \end{aligned} \tag{11}$$

**Theorem 1.** For all  $\sigma > 0$ , there exists  $\gamma \in \mathbb{R}_{>0}^T$  and  $C \in \mathbb{R}$ , such that  $J_\sigma = L_\gamma + C$ .

$$L_\gamma(\epsilon_\theta) := \sum_{t=1}^T \gamma_t \mathbb{E}_{\mathbf{x}_0 \sim q(\mathbf{x}_0), \epsilon_t \sim \mathcal{N}(\mathbf{0}, \mathbf{I})} \left[ \|\epsilon_\theta^{(t)}(\sqrt{\alpha_t} \mathbf{x}_0 + \sqrt{1 - \alpha_t} \epsilon_t) - \epsilon_t\|_2^2 \right]$$

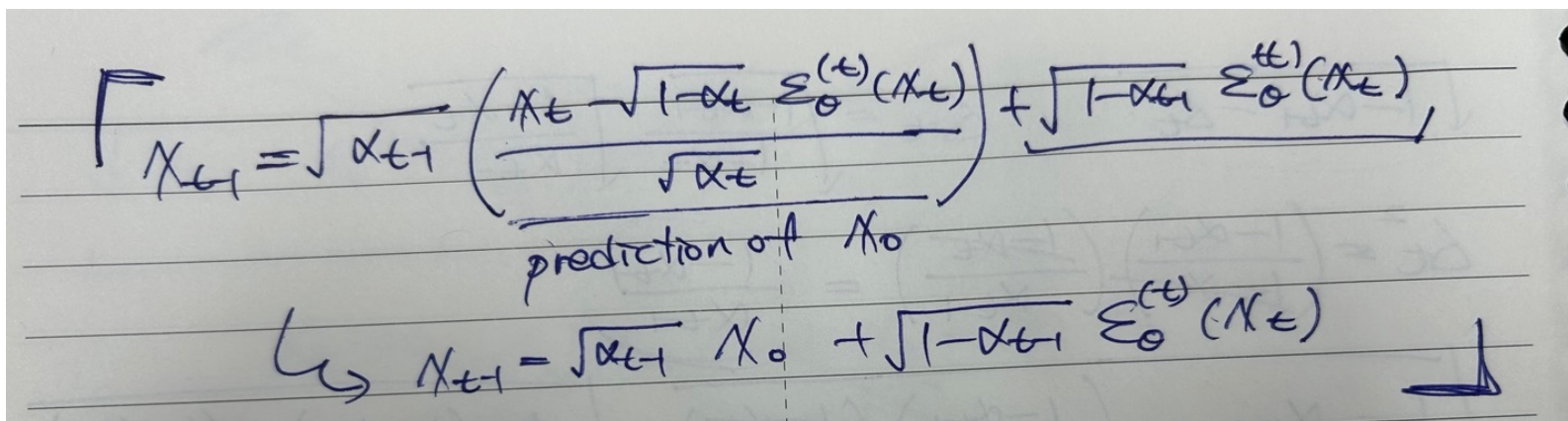
- As a result of the Theorem 1, if  $\gamma = 1$ ,  $J_\sigma$  is same as DDPM's variational lower bound,  $L_\gamma$
- This means we can use DDPM's objective function as DDIM's objective function
- This also means we can use denoising network from DDPM in DDIM



# Sampling Generative Process

From  $p_\theta(\mathbf{x}_{1:T})$  in Eq. (10), one can generate a sample  $\mathbf{x}_{t-1}$  from a sample  $\mathbf{x}_t$  via:

$$\mathbf{x}_{t-1} = \underbrace{\sqrt{\alpha_{t-1}} \left( \frac{\mathbf{x}_t - \sqrt{1 - \alpha_t} \epsilon_\theta^{(t)}(\mathbf{x}_t)}{\sqrt{\alpha_t}} \right)}_{\text{"predicted } \mathbf{x}_0"} + \underbrace{\sqrt{1 - \alpha_{t-1} - \sigma_t^2} \cdot \epsilon_\theta^{(t)}(\mathbf{x}_t)}_{\text{"direction pointing to } \mathbf{x}_t"} + \underbrace{\sigma_t \epsilon_t}_{\text{random noise}} \quad (12)$$



Handwritten derivation of the DDIM sampling process:

$$\mathbf{x}_{t-1} = \sqrt{\alpha_{t-1}} \left( \frac{\mathbf{x}_t - \sqrt{1 - \alpha_t} \epsilon_\theta^{(t)}(\mathbf{x}_t)}{\sqrt{\alpha_t}} \right) + \sqrt{1 - \alpha_{t-1} - \sigma_t^2} \epsilon_\theta^{(t)}(\mathbf{x}_t)$$

prediction of  $\mathbf{x}_0$

$$\hookrightarrow \mathbf{x}_{t-1} = \sqrt{\alpha_{t-1}} \mathbf{x}_0 + \sqrt{1 - \alpha_{t-1} - \sigma_t^2} \epsilon_\theta^{(t)}(\mathbf{x}_t)$$

DDIM case

$$\sigma_t = \sqrt{(1 - \alpha_{t-1}) / (1 - \alpha_t)} \sqrt{1 - \alpha_t / \alpha_{t-1}}, \text{ DDPM's sampling process}$$

# Accelerated Generative Process

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- denoising objective is bounded at  $q_\sigma(x_t|x_0)$ , we can consider forward process smaller than  $T$
- set  $\tau$  as a subsequence of  $[1, \dots, T]$
- define sequential forward process  $\{x_{\tau_1}, \dots, x_{\tau_S}\}$  that matches

$$q(x_{\tau_i}|x_0) = \mathcal{N}(\sqrt{\alpha_{\tau_i}}x_0, (1 - \alpha_{\tau_i})\mathbf{I})$$

- generative process follows reverse of  $\tau$
- we can train model follows  $T$ , but we can use some of  $T$  to sample



# Experiments

$S$	CIFAR10 ( $32 \times 32$ )					CelebA ( $64 \times 64$ )					
	10	20	50	100	1000	10	20	50	100	1000	
$\eta$	0.0	<b>13.36</b>	<b>6.84</b>	<b>4.67</b>	<b>4.16</b>	4.04	<b>17.33</b>	<b>13.73</b>	<b>9.17</b>	<b>6.53</b>	3.51
	0.2	14.04	7.11	4.77	4.25	4.09	17.66	14.11	9.51	6.79	3.64
	0.5	16.66	8.35	5.25	4.46	4.29	19.86	16.06	11.01	8.09	4.28
	1.0	41.07	18.36	8.01	5.78	4.73	33.12	26.03	18.48	13.93	5.98
$\hat{\sigma}$	367.43	133.37	32.72	9.99	<b>3.17</b>	299.71	183.83	71.71	45.20	<b>3.26</b>	

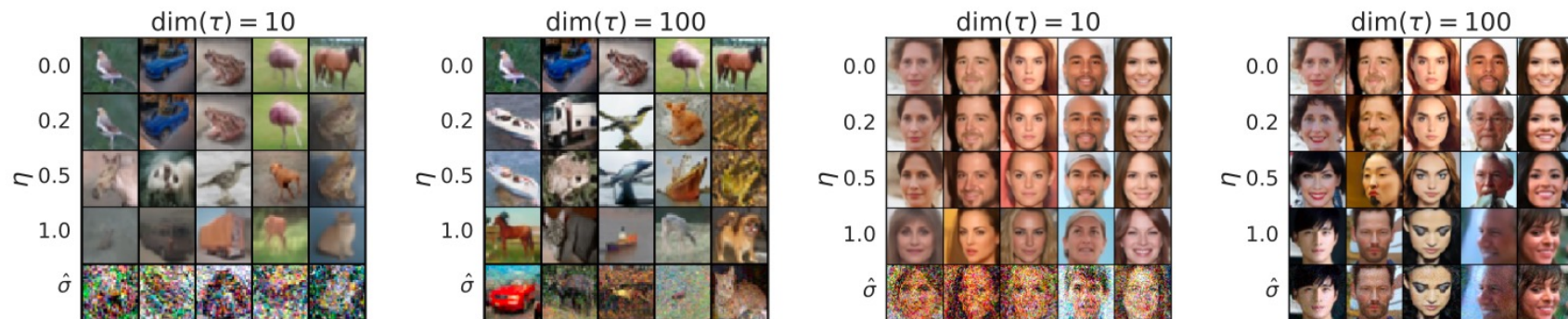


Figure 3: CIFAR10 and CelebA samples with  $\dim(\tau) = 10$  and  $\dim(\tau) = 100$ .

# Experiments

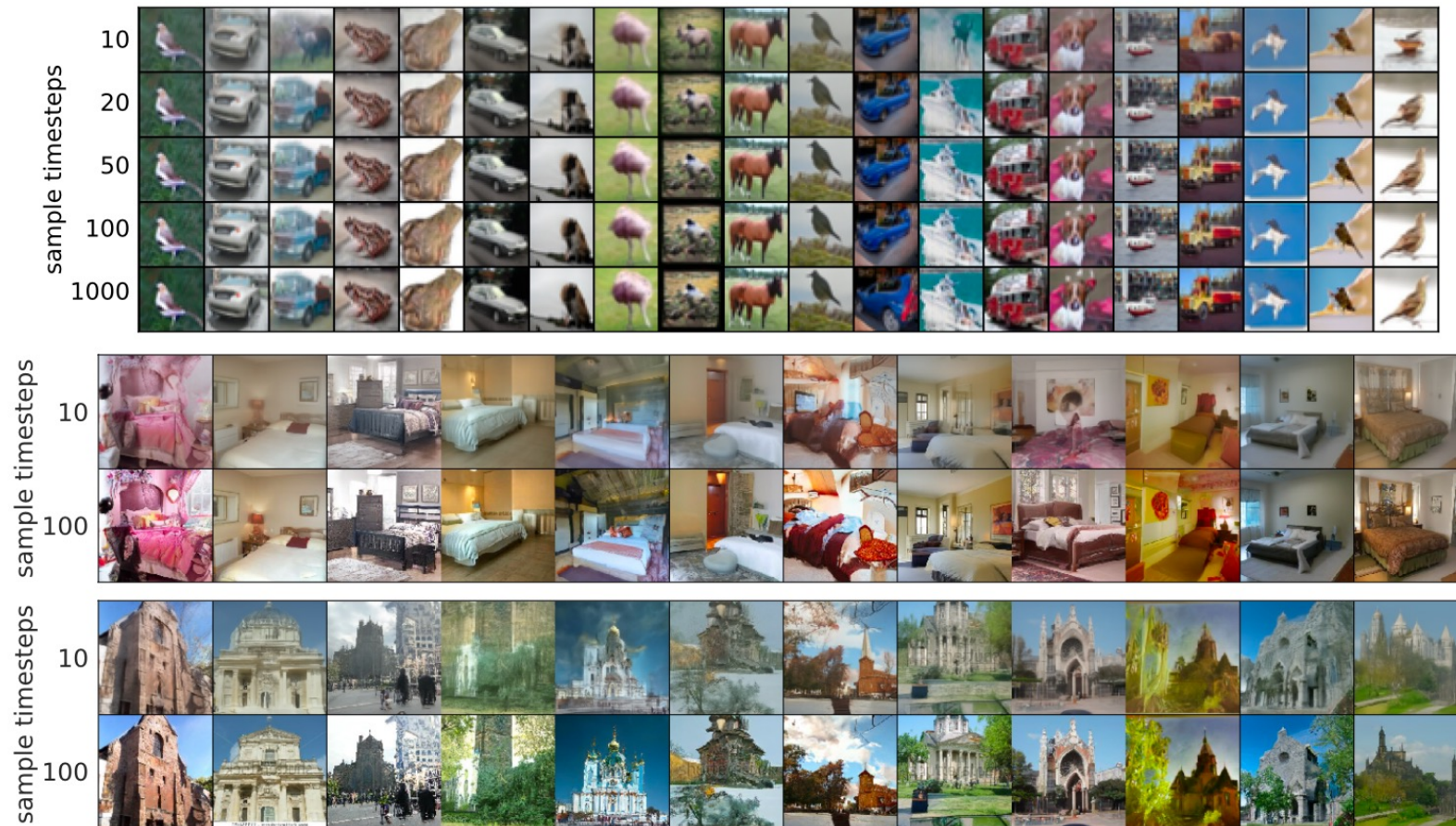


Figure 5: Samples from DDIM with the same random  $x_T$  and different number of steps.