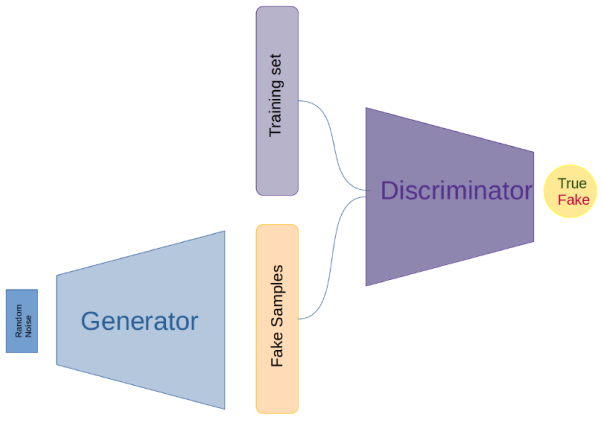
Deep Learning

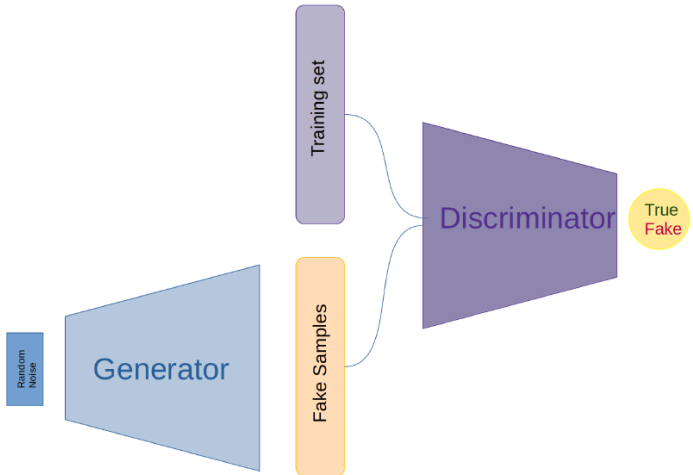
Introduction to Generative Adversarial Networks (GANs)



Learning goals

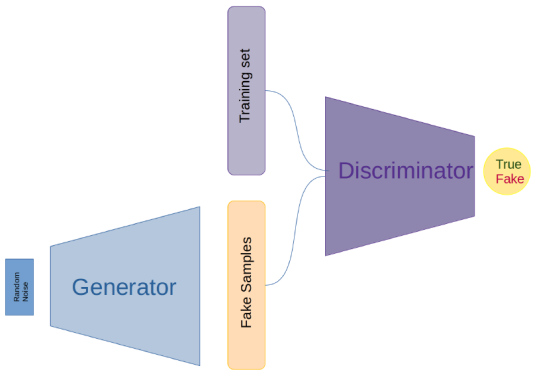
- architecture of a GAN
- minimax loss
- training a GANN

WHAT IS A GAN?



- A *generative adversarial network* (GAN) consists of two DNNs:
  - generator
  - discriminator
- Generator transforms random noise vector into fake sample.
- Discriminator gets real and fake samples as input and outputs probability of the input being real.

WHAT IS A GAN?



- Goal of generator: fool discriminator into thinking that the synthesized samples are real.
- Goal of discriminator: recognize real samples and not being fooled by generator.
- This sets off an arms race. As the generator gets better at producing realistic samples, the discriminator is forced to get better at detecting the fake samples which in turn forces the generator to get even better at producing realistic samples and so on.

FAKE CURRENCY ILLUSTRATION

The generative model can be thought of as analogous to a team of counterfeiters, trying to produce fake currency and use it without detection, while the discriminative model is analogous to the police, trying to detect the counterfeit currency. Competition in this game drives both teams to improve their methods until the counterfeits are indistinguishable from the genuine articles.

-Ian Goodfellow

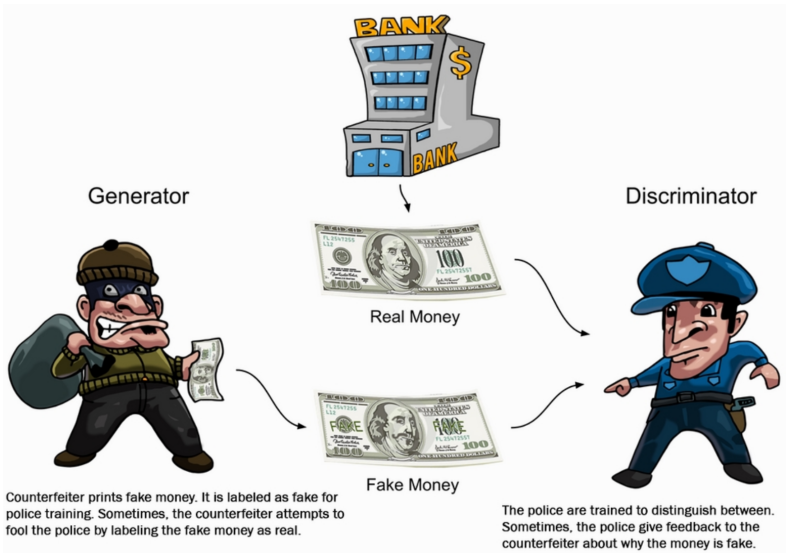


Image created by Mayank Vadsola

GAN Training

MINIMAX LOSS FOR GANS

$$\min_G \max_D V(D, G) = \mathbb{E}_{\mathbf{x} \sim p_{\text{data}(\mathbf{x})}}[\log D(\mathbf{x})] + \mathbb{E}_{\mathbf{z} \sim p(\mathbf{z})}[\log(1 - D(G(\mathbf{z})))]$$

- $p_{\text{data}(\mathbf{x})}$ is our target, the data distribution.
- The generator is a neural network mapping a latend random vector $\mathbf{z}$ to generated sample $G(\mathbf{z})$. Even if the generator is a determinisic function, we have random outputs, i.e. variability.
- $p(\mathbf{z})$ is usually a uniform distribution or an isotropic Gaussian. It is typically fixed and not adapted during training.

MINIMAX LOSS FOR GANS

$$\min_G \max_D V(D, G) = \mathbb{E}_{\mathbf{x} \sim p_{\text{data}(\mathbf{x})}}[\log D(\mathbf{x})] + \mathbb{E}_{\mathbf{z} \sim p(\mathbf{z})}[\log(1 - D(G(\mathbf{z})))]$$

- $G(\mathbf{z})$ is the output of the generator for a given state $\mathbf{z}$ of the latent variables.
- $D(\mathbf{x})$ is the output of the discriminator for a real sample $\mathbf{x}$.
- $D(G(\mathbf{z}))$ is the output of the discriminator for a fake sample $G(\mathbf{z})$ synthesized by the generator.

MINIMAX LOSS FOR GANS

$$\min_G \max_D V(D, G) = \mathbb{E}_{\mathbf{x} \sim p_{\text{data}(\mathbf{x})}}[\log D(\mathbf{x})] + \mathbb{E}_{\mathbf{z} \sim p(\mathbf{z})}[\log(1 - D(G(\mathbf{z})))]$$

- $\mathbb{E}_{\mathbf{x} \sim p_{\text{data}(\mathbf{x})}}[\log D(\mathbf{x})]$ is the log-probability of correctly classifying real data points as real.
- $\mathbb{E}_{\mathbf{z} \sim p(\mathbf{z})}[\log(1 - D(G(\mathbf{z})))]$ is the log-probability of correctly classifying fake samples as fake.
- With each gradient update, the discriminator tries to push $D(\mathbf{x})$ toward 1 and $D(G(\mathbf{z}))$ toward 0. This is the same as maximizing V(D,G).
- The generator only has control over $D(G(\mathbf{z}))$ and tries to push that toward 1 with each gradient update. This is the same as minimizing V(D,G).

GAN TRAINING : PSEUDOCODE

Algorithm 1 Minibatch stochastic gradient descent training of GANs. Amount of training iterations, amount of discriminator updates k

for number of training iterations **do**
  for k steps **do**
    Sample minibatch of m samples $\{\mathbf{z}^{(1)} \dots \mathbf{z}^{(m)}\}$ from prior $p_g(\mathbf{z})$
    Sample minibatch of m examples $\{\mathbf{x}^{(1)} \dots \mathbf{x}^{(m)}\}$ from training data
    Update discriminator by ascending the stochastic gradient:

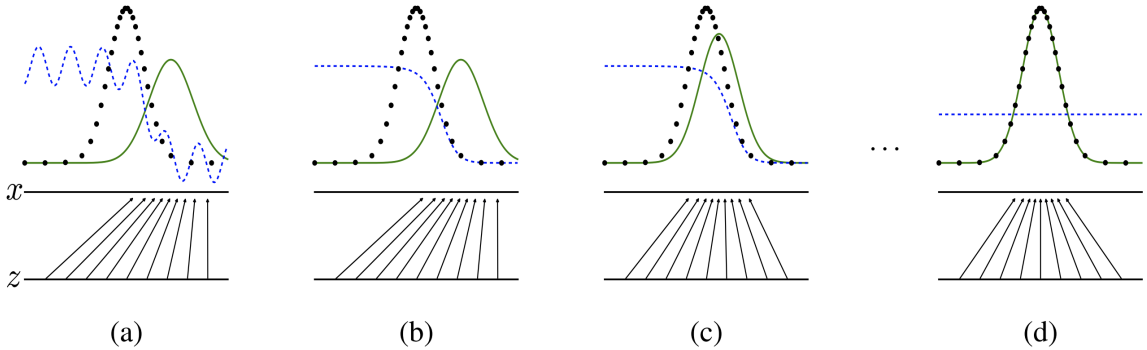
$$\nabla_{\theta_d} \frac{1}{m} \sum_{i=1}^{m} \left[\log D(\mathbf{x}^{(i)}) + \log(1 - D(G(\mathbf{z}^{(i)}))) \right]$$

  end for
  Sample minibatch of m noise samples $\{\mathbf{z}^{(1)} \dots \mathbf{z}^{(m)}\}$ from the noise prior $p_g(\mathbf{z})$
  Update generator by descending the stochastic gradient:

$$\nabla_{\theta_g} \frac{1}{m} \sum_{i=1}^{m} \log(1 - D(G(\mathbf{z}^{(i)})))$$

end for

GAN TRAINING: ILLUSTRATION



GANs are trained by simultaneously updating the discriminative distribution (D, blue, dashed line) so that it discriminates between samples from the data generating distribution (black,dotted line) p_x from those of the generative distribution $p_g(G)$ (green, solid line).Source: Goodfellow et al (2017),

- For k steps, G's parameters are frozen and one performs **gradient ascent** on D to increase its accuracy.
- Finally, D's parameters are frozen and one performs **gradient descent** on G to increase its generation performance.
- Note, that G gets to peek at D's internals (from the back-propagated errors) but D does not get to peek at G.

DIVERGENCE MEASURES

- The goal of generative modeling is to learn $p_{\text{data}}(\mathbf{x})$.
- The differences between different generative models can be measured in terms of **divergence measures**.
- A divergence measure quantifies the distance between two distributions.
- There are many different divergence measures that one can us (e.g. Kullback-Leibler divergence).
- All such measures always positive and 0 if and only if the two distributions are equal to each other.

DIVERGENCE MEASURES

- One approach to training generative models is to explicitly minimize the distance between $p_{\text{data}}(\mathbf{x})$ and the model distribution $p_\theta(\mathbf{x})$ according to some divergence measure.
- If our generator has the capacity to model $p_{\text{data}}(\mathbf{x})$ perfectly, the choice of divergence does not matter much because they all achieve their minimum (that is 0) when $p_g(\mathbf{x}) = p_{\text{data}}(\mathbf{x})$.
- However, it is not likely that that the generator, which is parametrized by the weights of a neural network, is capable of perfectly modelling an arbitrary $p_{\text{data}}(\mathbf{x})$.
- In such a scenario, the choice of divergence measure matters, because the parameters that miniminize the various divergence measures differ.

IMPLICIT DIVERGENCE MEASURE OF GANS

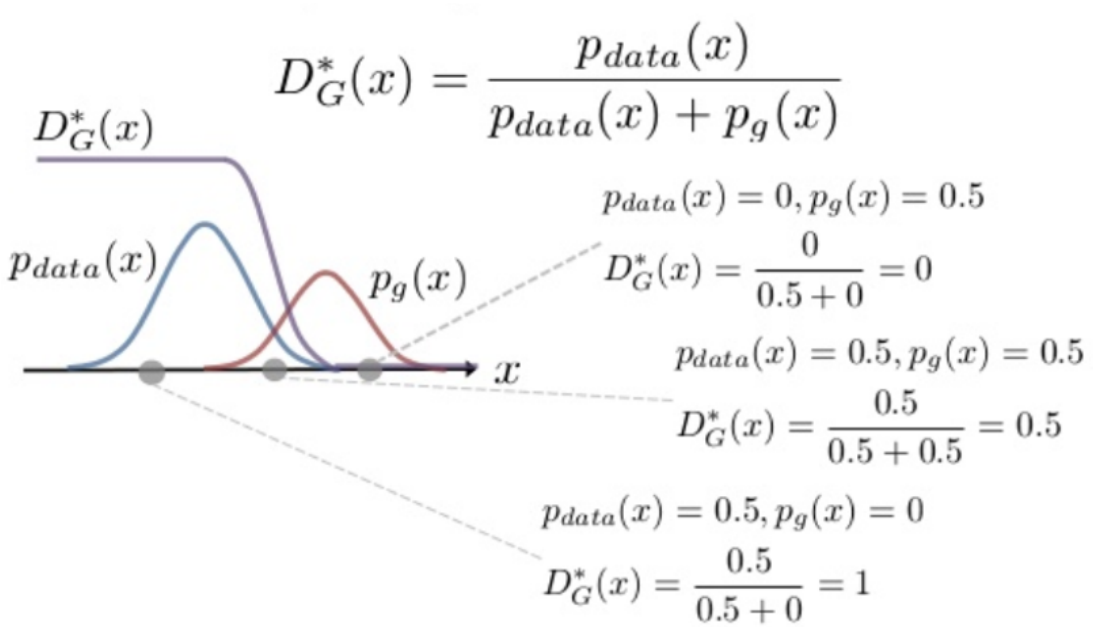
- GANs do not explicitly minimize any divergence measure.
- However, (under some assumptions!) optimizing the minimax loss is equivalent to implicitly minimizing a divergence measure.
- That is, if the optimal discriminator is found in every iteration, the generator minimizes the **Jensen-Shannon divergence (JSD)** (theorem and proof are given by the original GAN paper (Goodfellow et al, 2014)):

$$JS(p_{\text{data}}||p_g) = \frac{1}{2}KL(p_{\text{data}}||\frac{p_{\text{data}} + p_g}{2}) + \frac{1}{2}KL(p_g||\frac{p_{\text{data}} + p_g}{2})$$

$$KL(p_{\text{data}}||p_g) = E_{\mathbf{x}\sim p_{\text{data}}(\mathbf{x})}[log\frac{p_{\text{data}}(\mathbf{x})}{p_g(\mathbf{x})}]$$

OPTIMAL DISCRIMINATOR

For G fixed, the optimal discriminator D^*_G is:

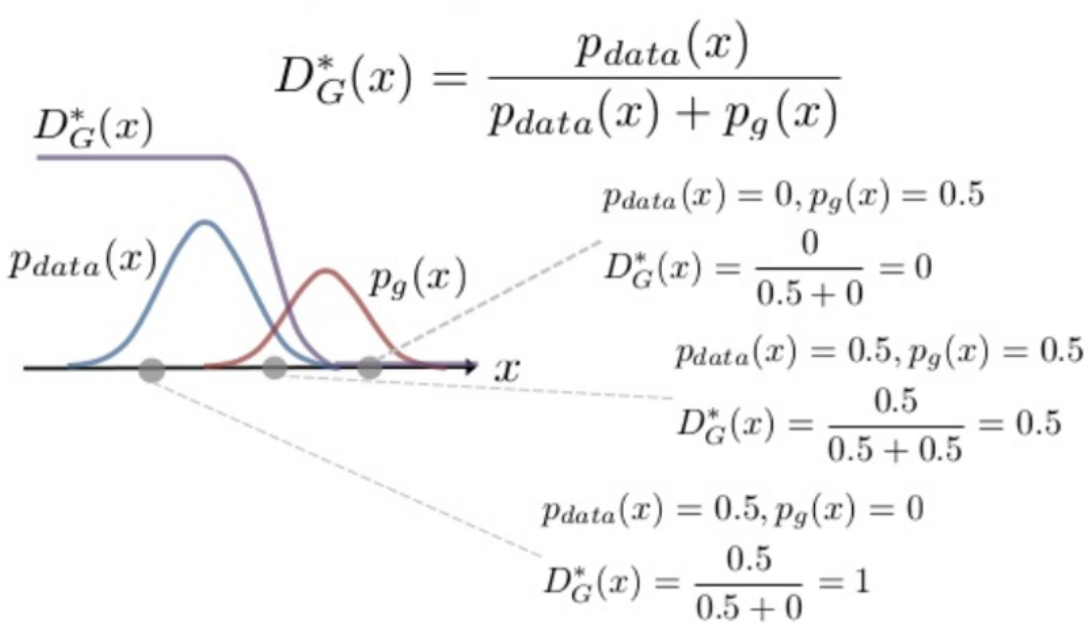


Credit: Mark Chang

- The optimal discriminator returns a value greater than 0.5 if the probability to come from the data ($p_{data}(x)$) is larger than the probability to come from the generator ($p_g(x)$).

OPTIMAL DISCRIMINATOR

For G fixed, the optimal discriminator D^*_G is:



Credit: Mark Chang

- Note: The optimal solution is almost never found in practice, since the discriminator has a finite capacity and is trained on a finite amount of data.
- Therefore, the assumption needed to guarantee that the generator minimizes the JSD does usually not hold in practice.

Challenges for GAN Optimization

ADVERSARIAL TRAINING

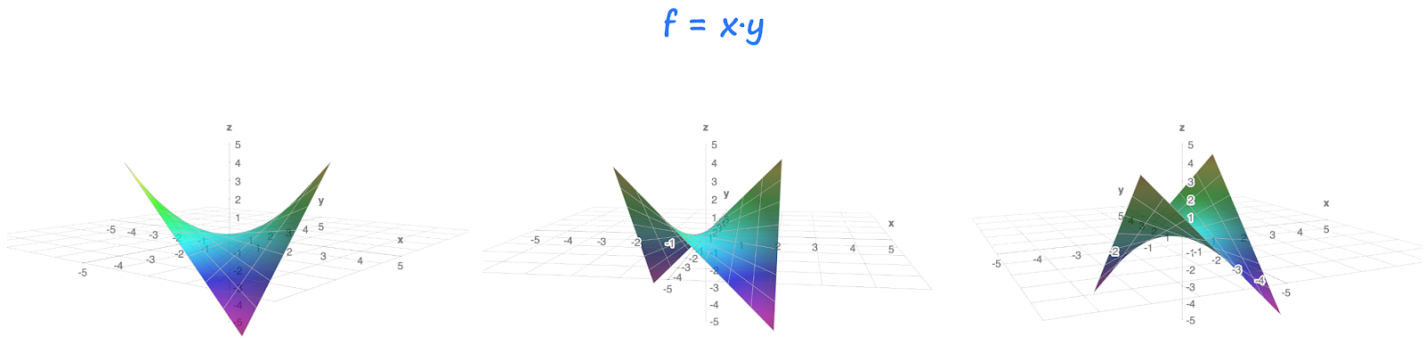
Deep Learning models (in general) involve a single player!

- The player tries to maximize its reward (minimize its loss),
- Use SGD (with backprob) to find the optimal parameters,
- SGD has convergence guarantees (under certain conditions).
- However, with non-convexity, we might convert to local minima!

GAN instead involve two players

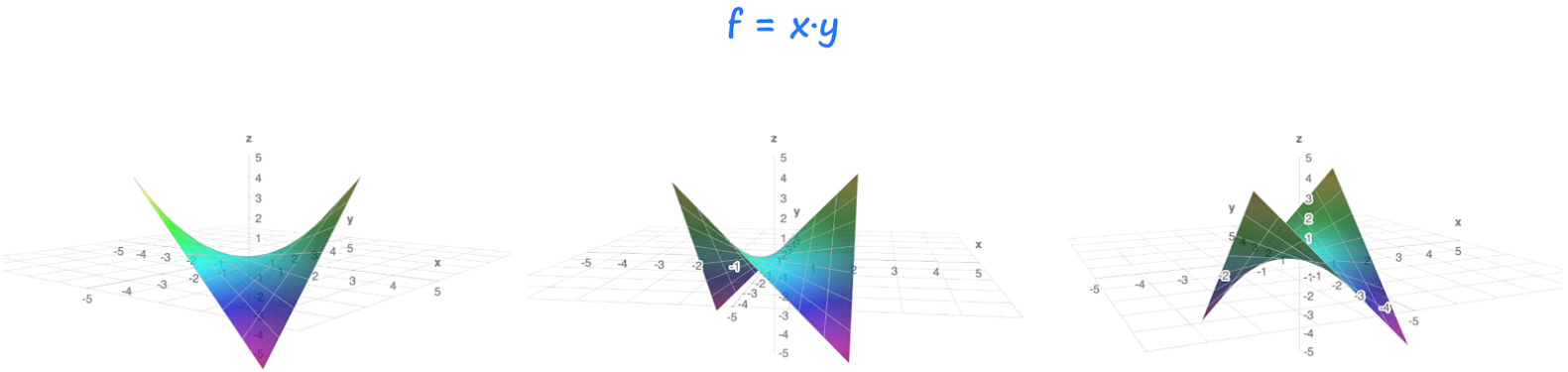
- Discriminator is trying to maximize its reward,
- Generator is trying to minimize discriminator's reward.
- SGD was not designed to find the Nash equilibrium of a game!
- Therefore, we might not converge to the Nash equilibrium at all!

ADVERSARIAL TRAINING -EXAMPLE



- Consider the function $f(x, y) = xy$, where x and y are both scalars.
- Player A can control x and Player B can control y.
- The loss:
  - Player A: $L_A(x, y) = xy$
  - Player B: $L_B(x, y) = -xy$
- This can be rewritten as $L(x, y) = \min_x \max_y xy$
- What we have here is a simple zero-sum game with its characteristic minimax loss.

POSSIBLE BEHAVIOUR #1: CONVERGENCE

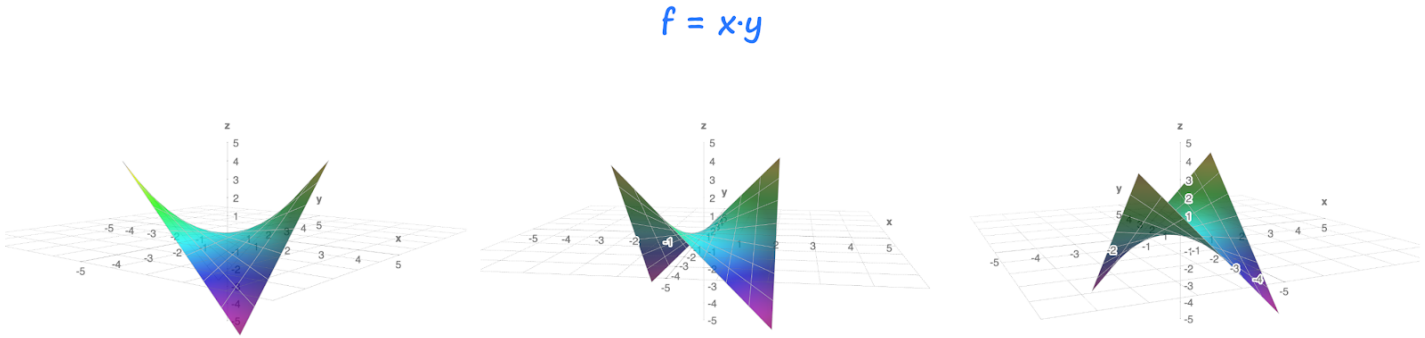


- The partial derivatives of the losses are:

$$\frac{\partial L_A}{\partial x} = y \, , \, \frac{\partial L_B}{\partial y} = -x$$

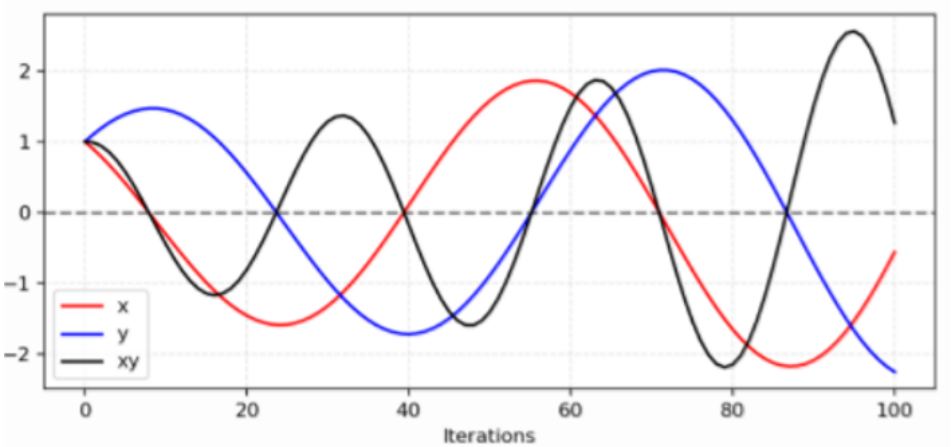
- In adversarial training, both players perform gradient descent on their respective losses.
- We update x with $x - \alpha \cdot y$ and y with $y + \alpha \cdot x$ simultaneously in one iteration, where α is the learning rate.

POSSIBLE BEHAVIOUR #1: CONVERGENCE



- In order for simultaneous gradient descent to converge to a fixed point, both gradients have to be simultaneously 0.
- They are both (simultaneously) zero only for the point (0,0).
- This is a saddle point of the function $f(x, y) = xy$.
  - The fixed point for a minimax game is typically a saddle point.
  - Such a fixed point is an example of a Nash equilibrium.
- In adversarial training, convergence to a fixed point is **not** guaranteed.

POSSIBLE BEHAVIOUR #2: CHAOTIC BEHAVIOUR



Credit: Lilian Weng

Figure: A simulation of our example for updating x to minimize xy and updating y to minimize -xy. The learning rate $\alpha = 0.1$. With more iterations, the oscillation grows more and more unstable.

- Once *x* and *y* have different signs, every following gradient update causes huge oscillation and the instability gets worse in time, as shown in the figure.

POSSIBLE BEHAVIOUR #3: CYCLES

Credit: Goodfellow

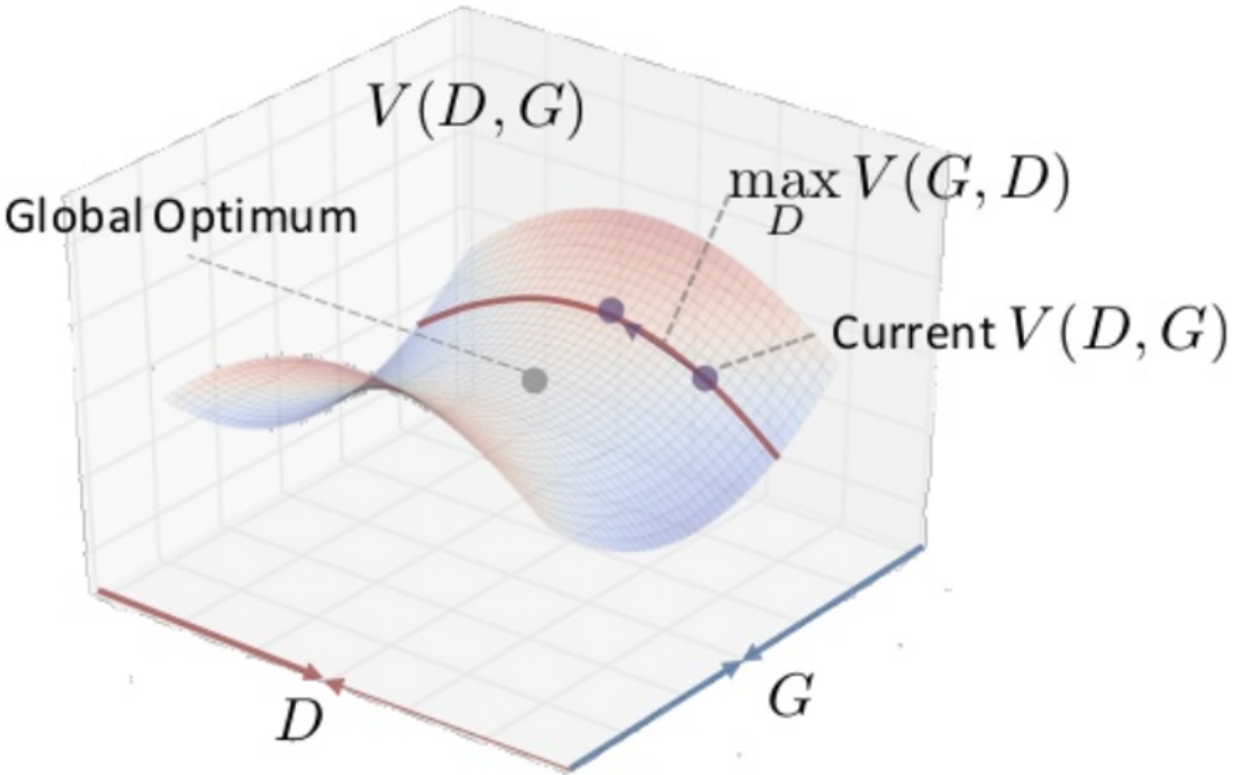
Figure: Simultaneous gradient descent with an infinitesimal step size can result in a circular orbit in the parameter space.

- A discrete example: A never-ending game of Rock-Paper-Scissors where player A chooses 'Rock' $\rightarrow$ player B chooses 'Paper' $\rightarrow$ A chooses 'Scissors' $\rightarrow$ B chooses 'Rock' $\rightarrow$ ...
- **Takeaway:** Adversarial training is highly unpredictable. It can get stuck in cycles or become chaotic.

NON-STATIONARY LOSS SURFACE

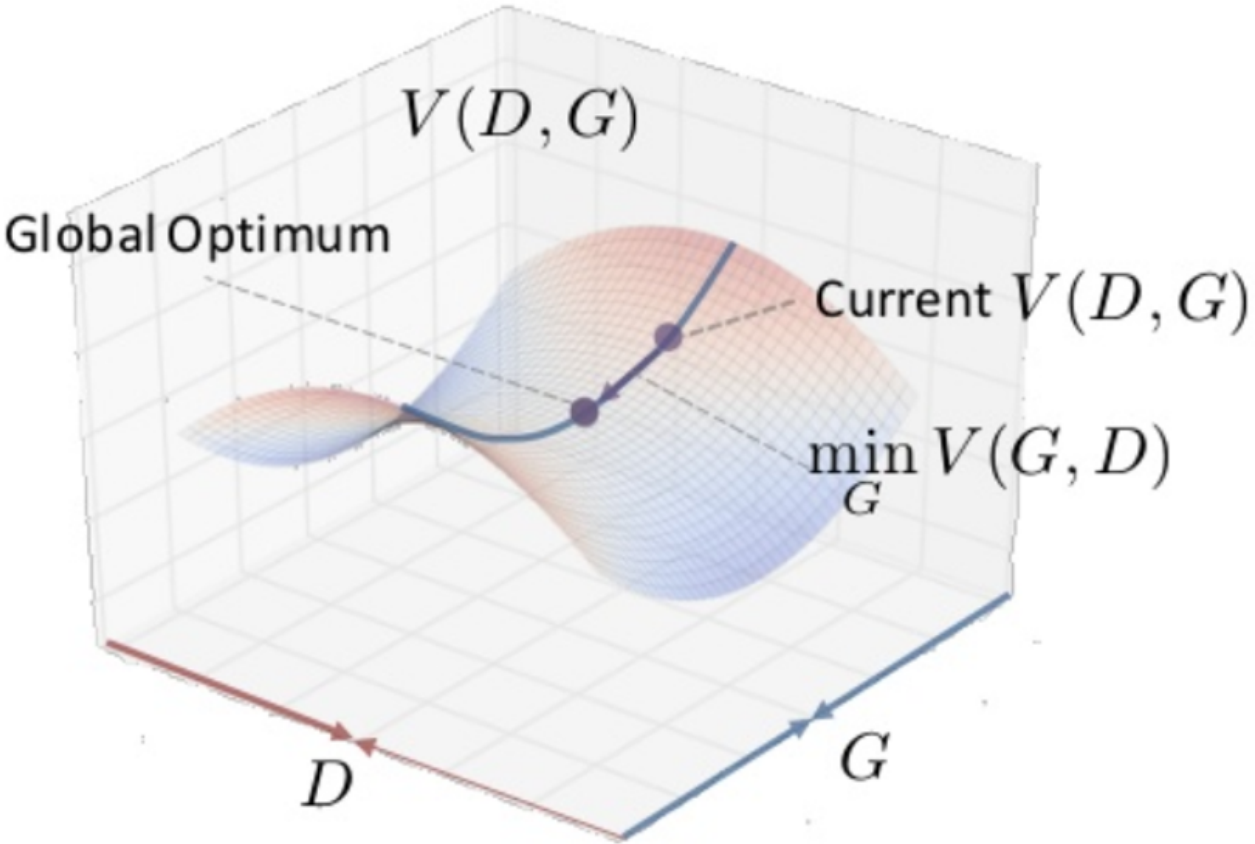
- From the perspective of one of the players, the loss surface changes every time the other player makes a move.
- This is in stark contrast to (full batch) gradient descent where the loss surface is stationary no matter how many iterations of gradient descent are performed.

ILLUSTRATION OF CONVERGENCE



Credit: Mark Chang

ILLUSTRATION OF CONVERGENCE: FINAL STEP



Credit: Mark Chang

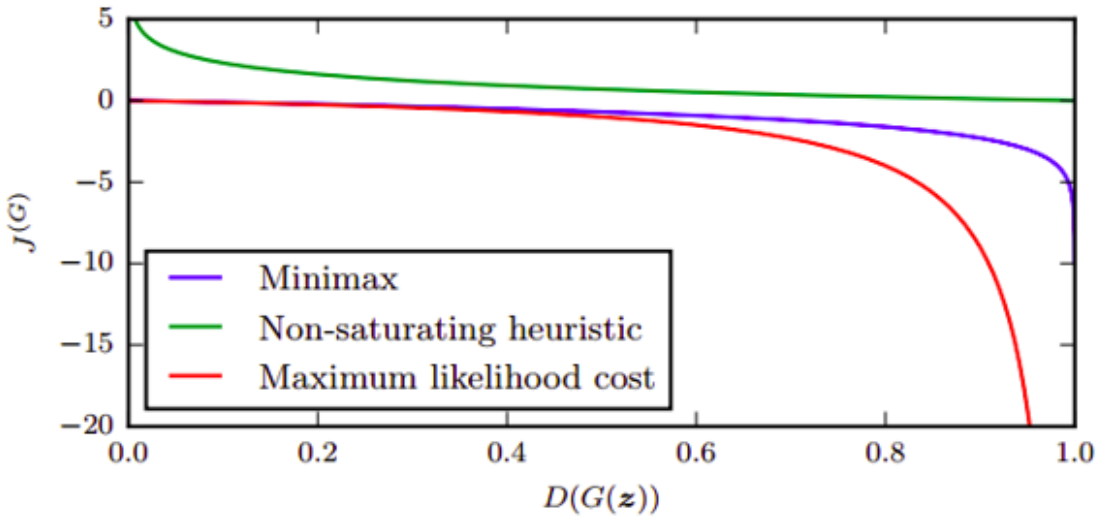
Such convergence is not guaranteed, however.

CHALLENGES FOR GAN TRAINING

- Non-convergence: the model parameters oscillate, destabilize and never converge,
- Mode collapse: the generator collapses which produces limited varieties of samples,
- Diminished gradient: the discriminator gets too successful that the generator gradient vanishes and learns nothing,
- Unbalance between the generator and discriminator causing overfitting,
- Highly sensitive to the hyperparameter selections.

GAN variants

NON-SATURATING LOSS

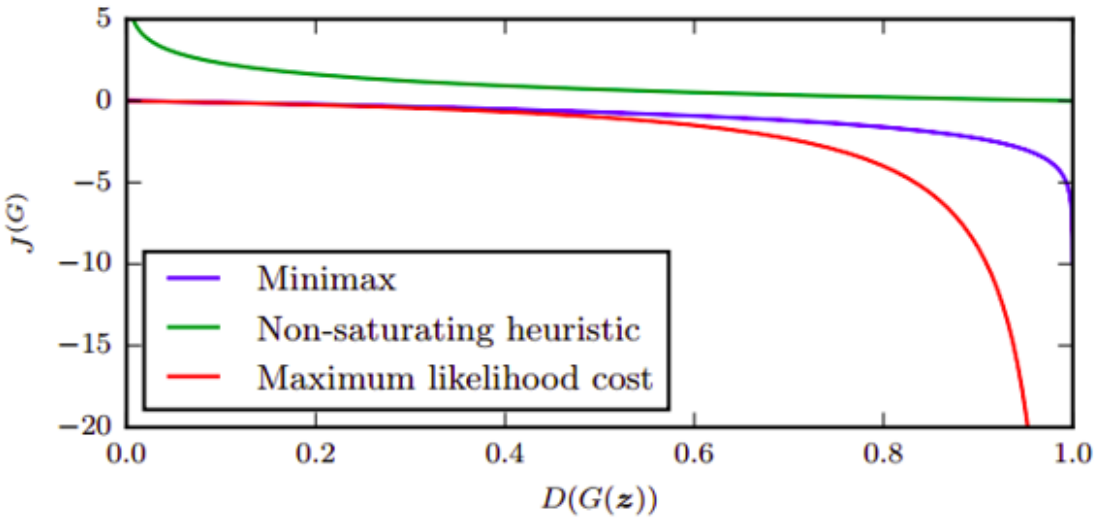


Credit: Daniel Seita

Figure: Various generator loss functions ($J^{(G)}$).

- It was discovered that a relatively strong discriminator could completely dominate the generator.
- When optimizing the minimax loss, as the discriminator gets good at identifying fake images, i.e. as $D(G(\mathbf{z}))$ approaches 0, the gradient with respect to the generator parameters vanishes.

NON-SATURATING LOSS



Credit: Daniel Seita

Figure: Various generator loss functions ($J^{(G)}$).

- Solution: Use a non-saturating generator loss instead: $J^{(G)} = -\frac{1}{2}\mathbb{E}_{\vec{z}\sim p(\vec{z})}[\log D(G(\mathbf{x}))]$
- In contrast to the minimax loss, when the discriminator gets good at identifying fake images, the magnitude of the gradient of $J^{(G)}$ increases and the generator is able to learn to produce better images in successive iterations.

OTHER LOSS FUNCTIONS

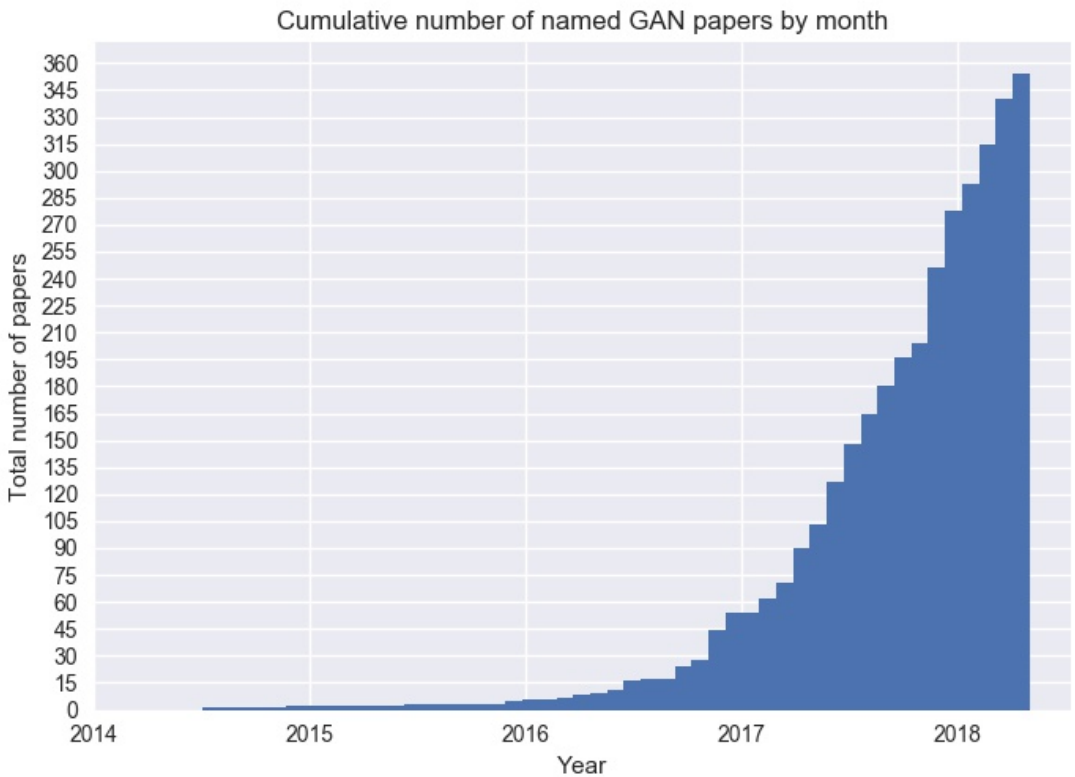
Various losses for GAN training with different properties have been proposed:

GAN	Discriminator Loss	Generator Loss
MM GAN	$\mathcal{L}_{\mathrm{D}}^{\mathrm{GAN}} = -\mathbb{E}_{x\sim p_d}[\log(D(x))] - \mathbb{E}_{\hat{x}\sim p_g}[\log(1-D(\hat{x}))]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{GAN}} = \mathbb{E}_{\hat{x}\sim p_g}[\log(1-D(\hat{x}))]$
NS GAN	$\mathcal{L}_{\mathrm{D}}^{\mathrm{NSGAN}} = -\mathbb{E}_{x\sim p_d}[\log(D(x))] - \mathbb{E}_{\hat{x}\sim p_g}[\log(1-D(\hat{x}))]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{NSGAN}} = -\mathbb{E}_{\hat{x}\sim p_g}[\log(D(\hat{x}))]$
WGAN	$\mathcal{L}_{\mathrm{D}}^{\mathrm{WGAN}} = -\mathbb{E}_{x\sim p_d}[D(x)] + \mathbb{E}_{\hat{x}\sim p_g}[D(\hat{x})]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{WGAN}} = -\mathbb{E}_{\hat{x}\sim p_g}[D(\hat{x})]$
WGAN GP	$\mathcal{L}_{\mathrm{D}}^{\mathrm{WGANGP}} = \mathcal{L}_{\mathrm{D}}^{\mathrm{WGAN}} + \lambda\mathbb{E}_{\hat{x}\sim p_g}[(\|\nabla D(\alpha x + (1-\alpha\hat{x})\|_2 - 1)^2]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{WGANGP}} = -\mathbb{E}_{\hat{x}\sim p_g}[D(\hat{x})]$
LS GAN	$\mathcal{L}_{\mathrm{D}}^{\mathrm{LSGAN}} = -\mathbb{E}_{x\sim p_d}[(D(x)-1)^2] + \mathbb{E}_{\hat{x}\sim p_g}[D(\hat{x})^2]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{LSGAN}} = -\mathbb{E}_{\hat{x}\sim p_g}[(D(\hat{x}-1)^2]$
DRAGAN	$\mathcal{L}_{\mathrm{D}}^{\mathrm{DRAGAN}} = \mathcal{L}_{\mathrm{D}}^{\mathrm{GAN}} + \lambda\mathbb{E}_{\hat{x}\sim p_d+\mathcal{N}(0,c)}[(\|\nabla D(\hat{x})\|_2 - 1)^2]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{DRAGAN}} = \mathbb{E}_{\hat{x}\sim p_g}[\log(1-D(\hat{x}))]$
BEGAN	$\mathcal{L}_{\mathrm{D}}^{\mathrm{BEGAN}} = \mathbb{E}_{x\sim p_d}[\|x - \mathrm{AE}(x)\|_1] - k_t\mathbb{E}_{\hat{x}\sim p_g}[\|\hat{x} - \mathrm{AE}(\hat{x})\|_1]$	$\mathcal{L}_{\mathrm{G}}^{\mathrm{BEGAN}} = \mathbb{E}_{\hat{x}\sim p_g}[\|\hat{x} - \mathrm{AE}(\hat{x})\|_1]$

Source: Lucic et al. 2016

ARCHITECTURE-VARIANT GANS

Motivated by different challenges in GAN training procedure described, there have been several types of architecture variants proposed. Understanding and improving GAN training is a very active area of research.



Credit: hindupuravinash

GAN APPLICATION

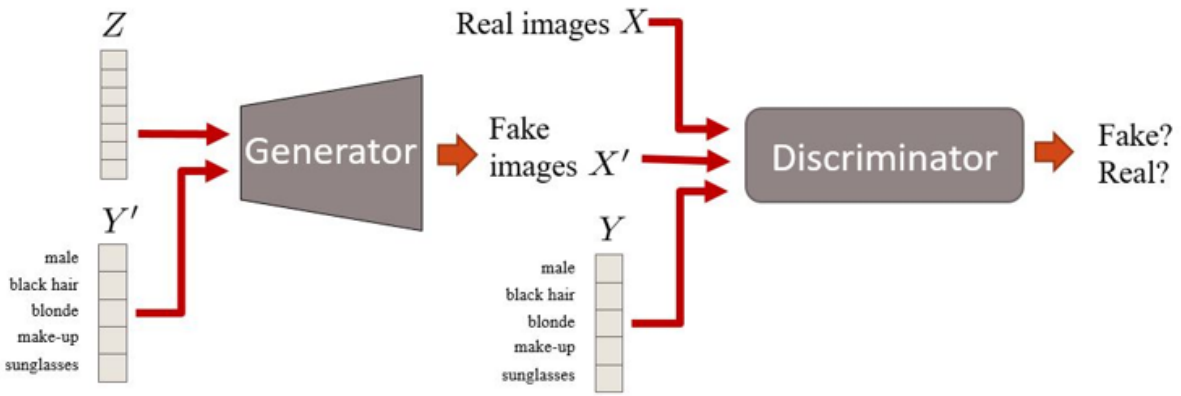
What kinds of problems can GANs address?

- Generation
- Conditional Generation
- Clustering
- Semi-supervised Learning
- Representation Learning
- Translation
- Any traditional discriminative task can be approached with generative models

CONDITIONAL GANS: MOTIVATION

- In an ordinary GAN, the only thing that is fed to the generator are the latent variables **z**.
- A conditional GAN allows you to condition the generative model on additional variables.
- E.g. a generator conditioned on text input (in addition to **z**) can be trained to generate the image described by the text.

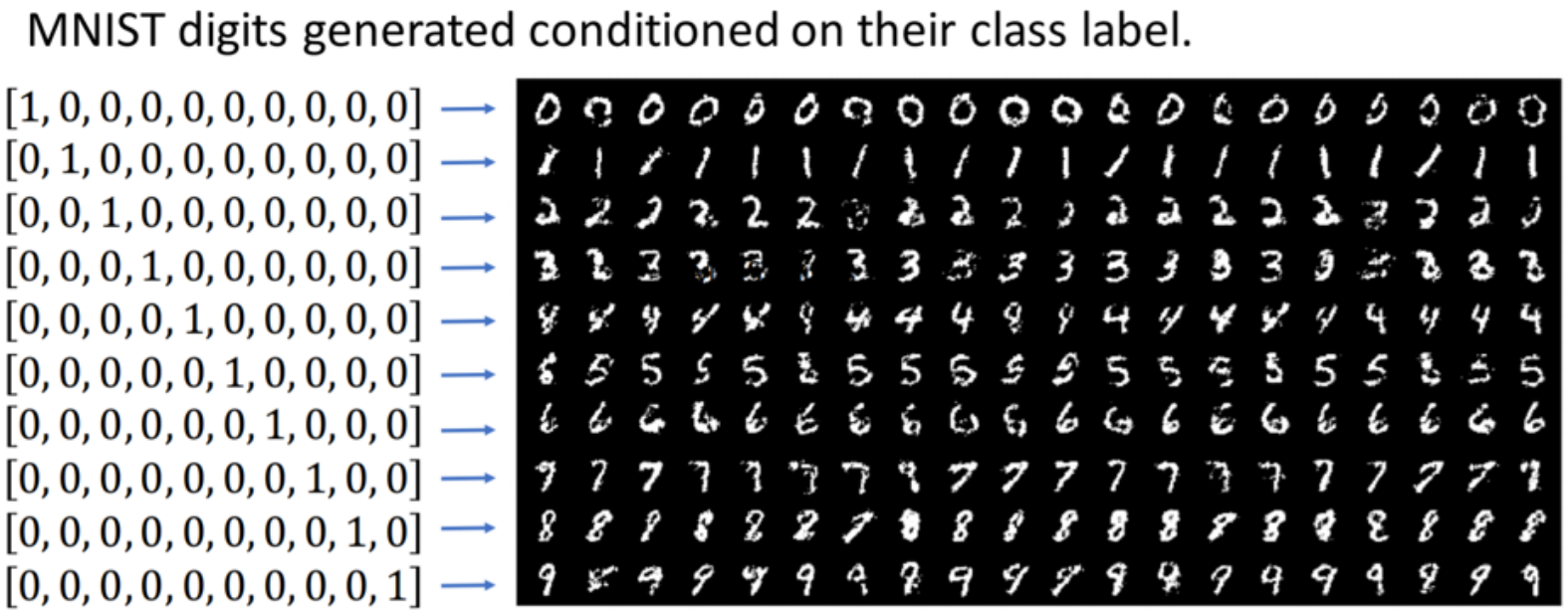
CONDITIONAL GANS: ARCHITECTURE



Credit: Guim Perarnau

- In a conditional GAN, additional information in the form of vector $\vec{y}$ is fed to both the generator and the discriminator.
- $\vec{z}$ can then encode all variations in $\vec{z}$ that are not encoded by $\vec{y}$.
- E.g. $\vec{y}$ could encode the class of a hand-written number (from 0 to 9). Then, $\vec{z}$ could encode the style of the number (size, weight, rotation, etc).

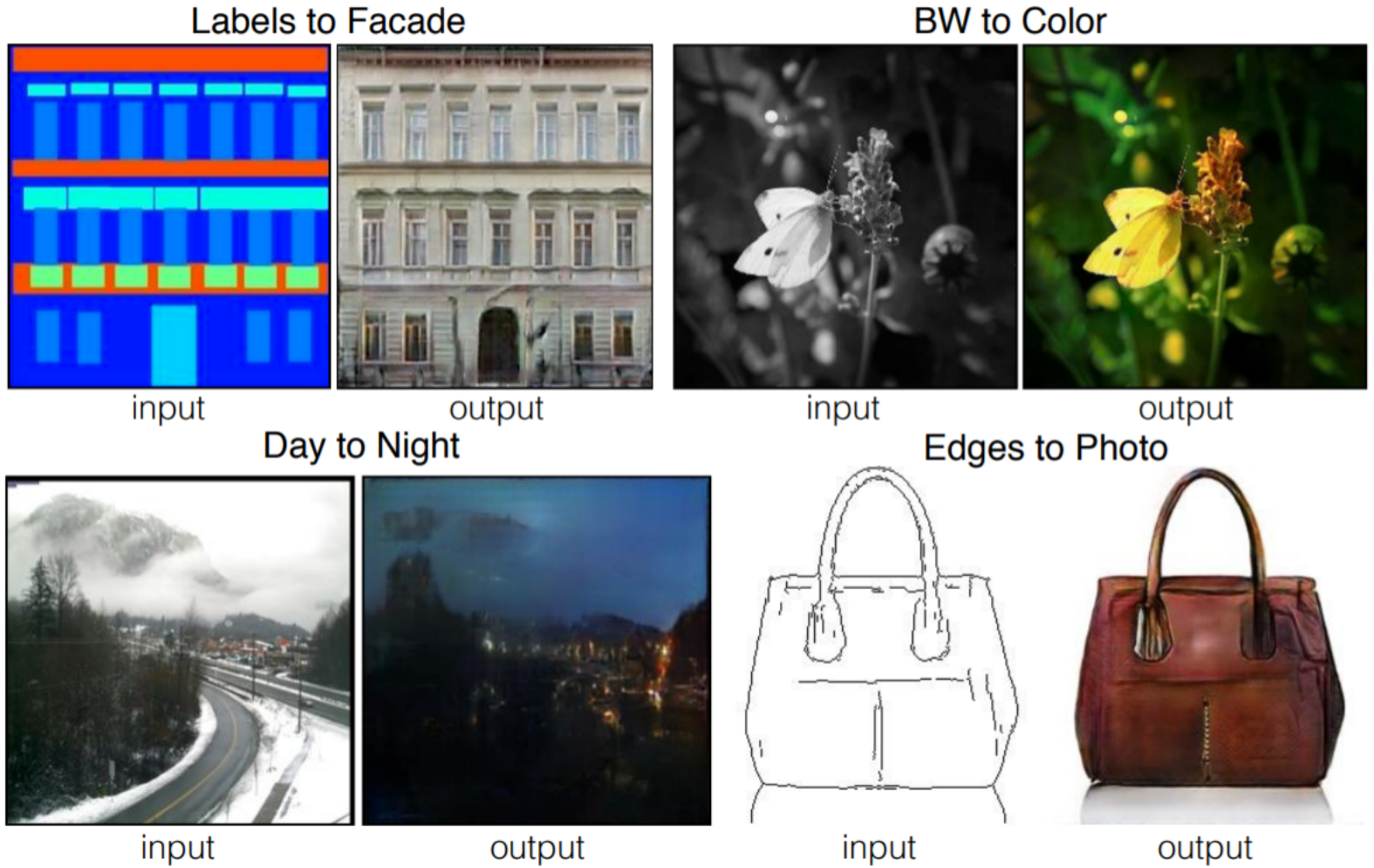
CONDITIONAL GANS: EXAMPLE



Source: Mirza et al. 2014

Figure: When the model is conditioned on a one-hot coded class label, it generates random images that belong (mostly) to that particular class. The randomness here comes from the randomly sampled **z**. (Note : **z** is implicit. It is not shown above.)

CONDITIONAL GANS: MORE EXAMPLES



Source: Isola et al. 2016

Figure: Conditional GANs can translate images of one type to another. In each of the 4 examples above, the image on the left is fed to the network and the image on the right is generated by the network.

MORE GENERATIVE MODELS

- Today, we learned about two kinds of (directed) generative models:
  - Variational Autoencoders (VAEs)
  - Generative Adversarial Networks (GANs).
- There are other interesting generative models, e.g.:
  - autoregressive models
  - restricted Boltzmann machines.
- Note:
  - It is important to bear in mind that generative models are not a solved problem.
  - There are many interesting hybrid models that combine two or more of these approaches.

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