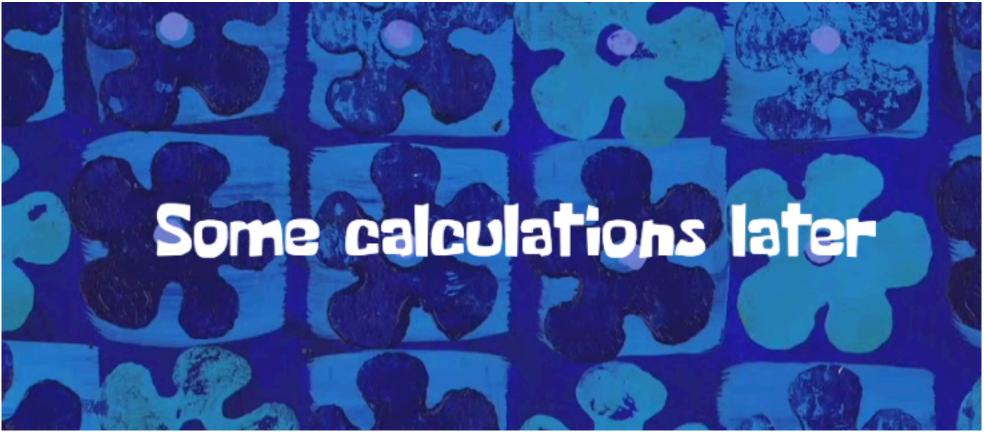
Siddharth Mishra-Sharma (MIT/IAIFI) | IAIFI Summer School



Variational diffusion models

Align the forward and reverse distributions; variational lower bound (ELBO) as before

$$\left\langle \log \frac{q\left(x, z_1, z_2, \dots, z_T\right)}{p\left(x, z_1, z_2, \dots, z_T\right)} \right\rangle$$



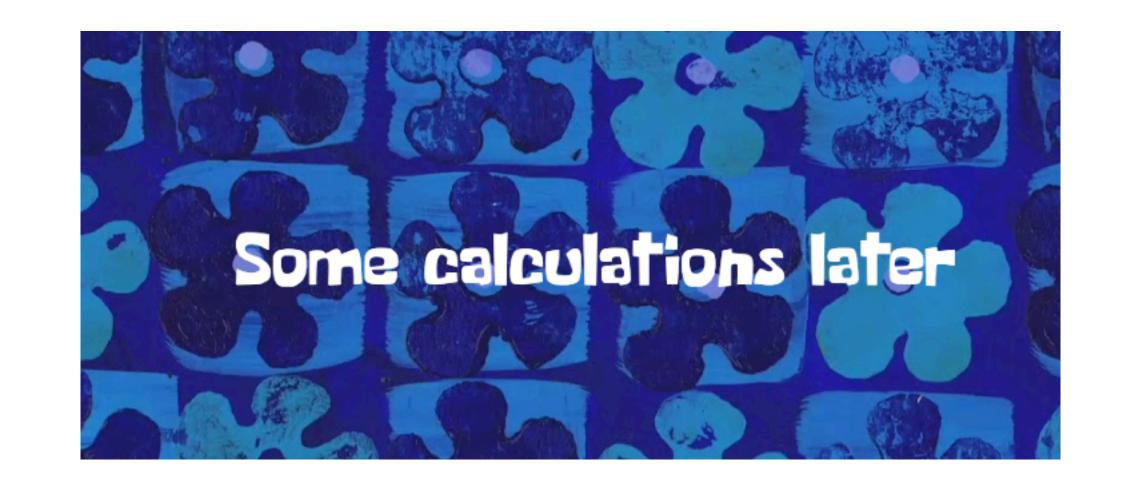
Check expectations wrt

 $L = \left\langle \log p_{\theta} \left(x \mid z_{1} \right) \right\rangle_{q(z_{1}|x)} - D_{\text{KL}} \left(q \left(z_{T} \mid x \right) \| p \left(z_{T} \right) \right) - \sum_{t=2}^{T} \left\langle D_{\text{KL}} \left(q \left(z_{t-1} \mid z_{t}, x \right) \| p_{\theta} \left(z_{t-1} \mid z_{t} \right) \right) \right\rangle_{q(z_{t}|x)}$

Variational diffusion models

Align the forward and reverse distributions; variational lower bound (ELBO) as before

$$L = \left\langle \log \frac{q(x, z_1, z_2, \dots, z_T)}{p(x, z_1, z_2, \dots, z_T)} \right\rangle_{q(x)}$$



$$L = \left\langle \log p_{\theta} \left(x \mid z_{1} \right) \right\rangle_{q(z_{1}\mid x)} - D_{\mathrm{KL}} \left(q \left(z_{T} \mid x \right) \parallel p \left(z_{T} \right) \right) - \sum_{t=2}^{T} \left\langle D_{\mathrm{KL}} \left(q \left(z_{t-1} \mid z_{t}, x \right) \parallel p_{\theta} \left(z_{t-1} \mid z_{t} \right) \right) \right\rangle_{q(z_{t}\mid x)}$$

Reconstruction

(Noise model; no trainable parameters)

Prior regularization

(No trainable parameters)

Denoising matching

The forward process and diffusion kernel

Predict arbitrary timestep without Markovian sampling

$$\sum_{t=2}^{T} \left\langle D_{\mathrm{KL}} \left(q \left(z_{t-1} \mid z_{t}, x \right) \parallel p_{\theta} \left(z_{t-1} \mid z_{t} \right) \right) \right\rangle_{q(z_{t}\mid x)}$$

$$(Z_T)$$

• • •

 $\left(Z_{3}\right)$

 $\overline{(z_2)}$

 (z_1)

