

Lecture 14:

Videos

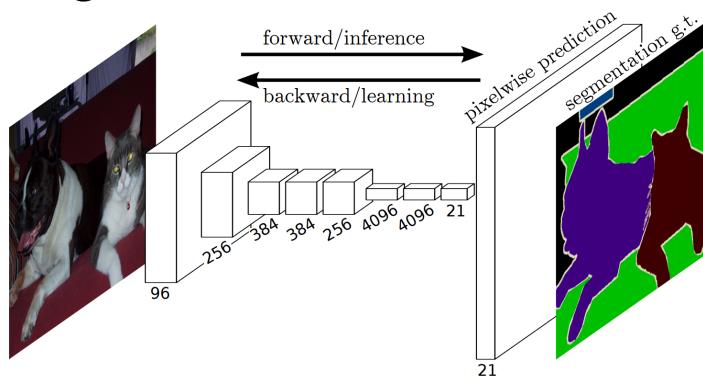
Unsupervised Learning

Administrative

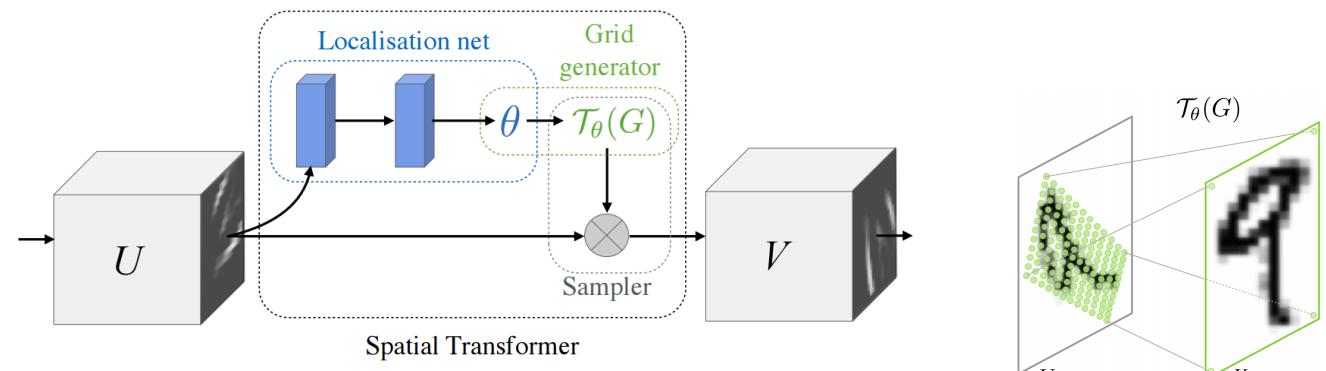
Everyone should be done with Assignment 3 now
Milestone grades will go out soon

Last class

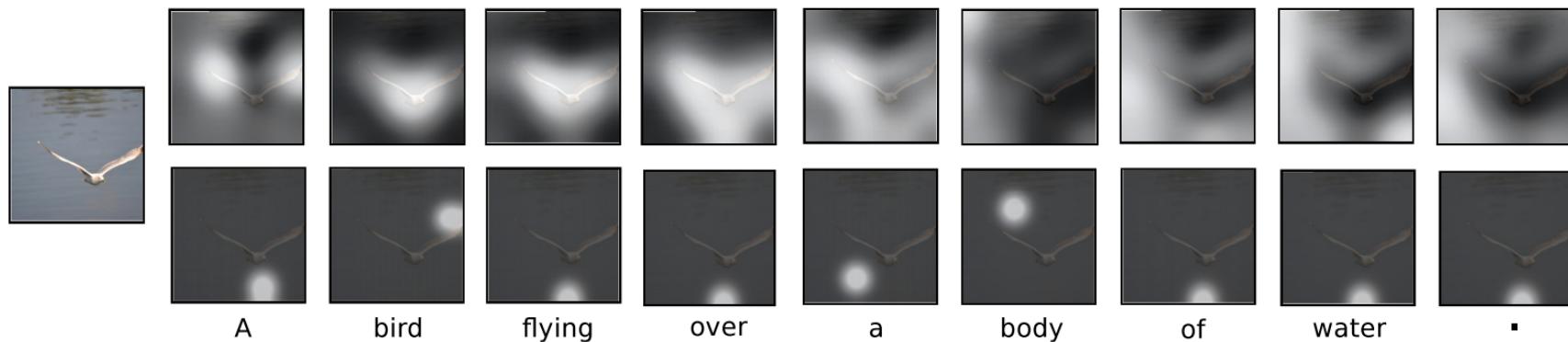
Segmentation



Spatial Transformer

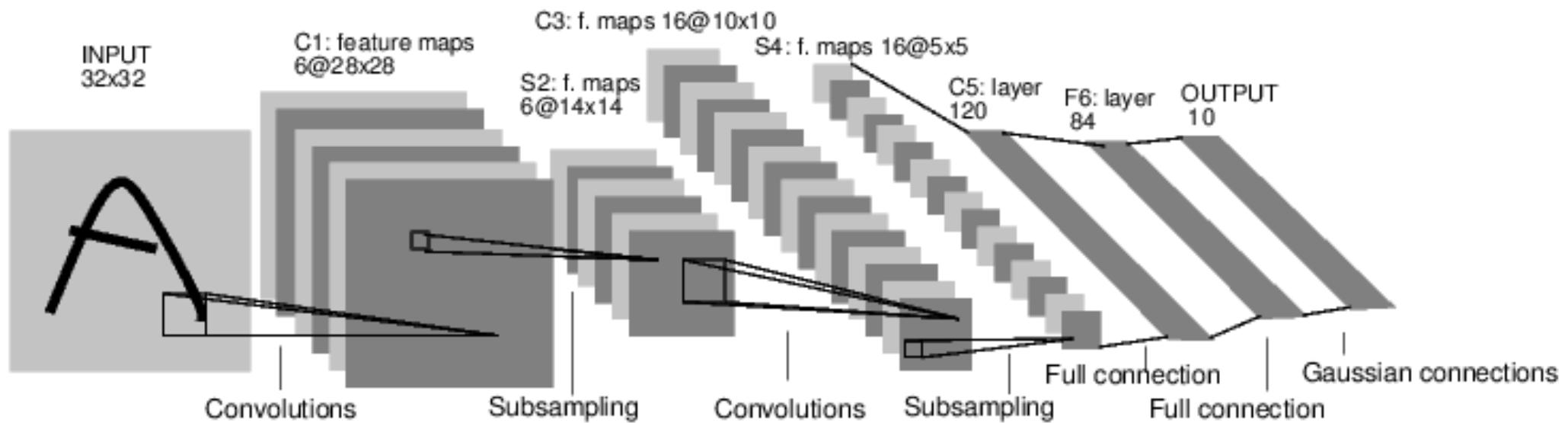


Soft Attention



Videos

ConvNets for images



Feature-based approaches to Activity Recognition

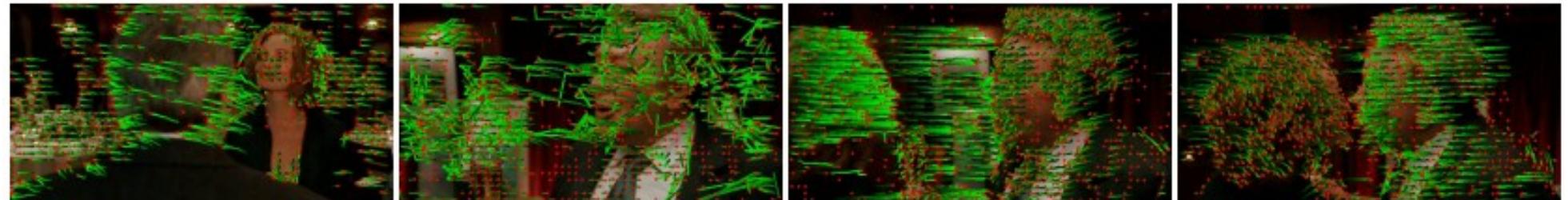
Dense trajectories and motion boundary descriptors for action recognition

Wang et al., 2013

Action Recognition with Improved Trajectories

Wang and Schmid, 2013

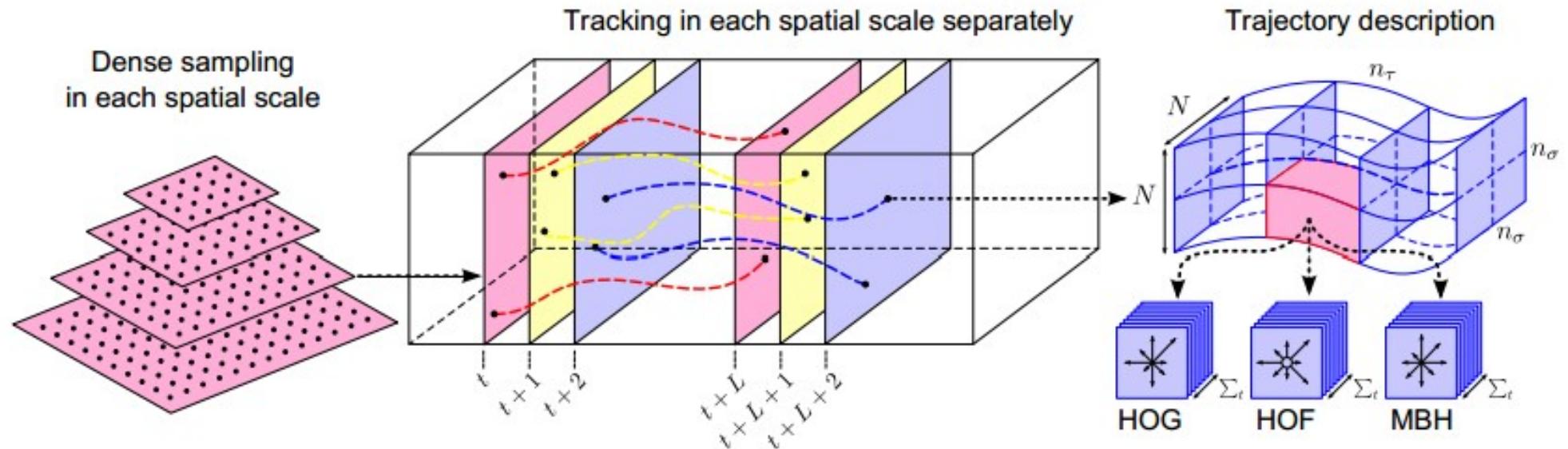
(code available!)



Dense trajectories

Dense trajectories and motion boundary descriptors for action recognition

Wang et al., 2013



detect feature points

track features with
optical flow

extract HOG/HOF/MBH
features in the (stabilized)
coordinate system of
each tracklet

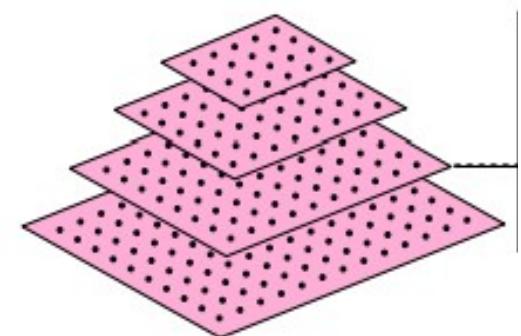
Dense trajectories and motion boundary descriptors for action recognition

Wang et al., 2013



detected feature points

Dense sampling
in each spatial scale



[J. Shi and C. Tomasi, "Good features to track," CVPR 1994]

[Ivan Laptev 2005]

Dense trajectories and motion boundary descriptors for action recognition

Wang et al., 2013



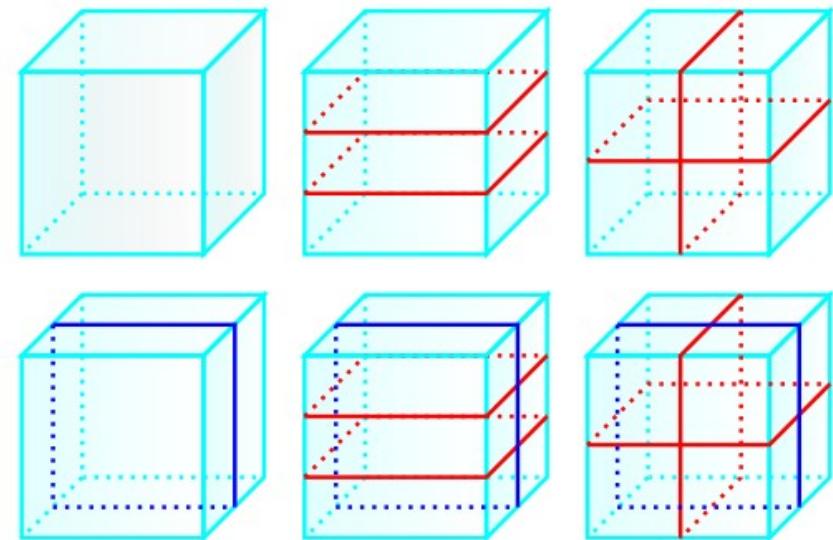
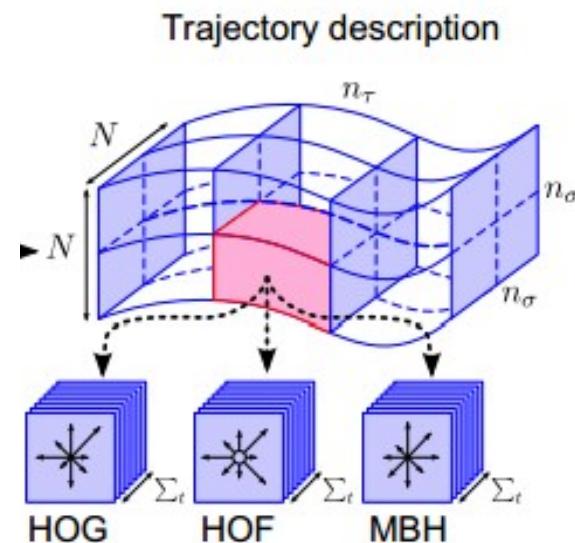
track each keypoint using **optical flow**.

[G. Farnebäck, “Two-frame motion estimation based on polynomial expansion,” 2003]

[T. Brox and J. Malik, “Large displacement optical flow: Descriptor matching in variational motion estimation,” 2011]

Dense trajectories and motion boundary descriptors for action recognition

Wang et al., 2013

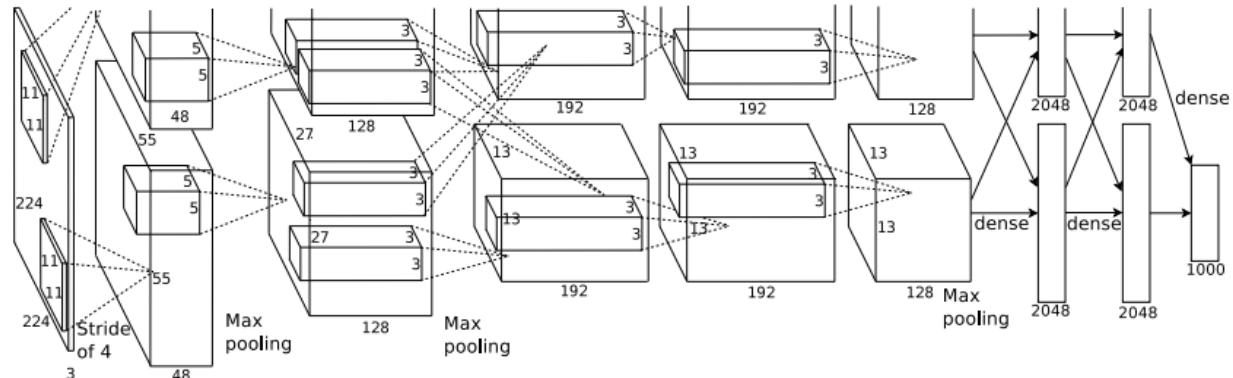


Extract features in the local coordinate system of each tracklet.

Accumulate into histograms, separately according to multiple spatio-temporal layouts.

Case Study: AlexNet

[Krizhevsky et al. 2012]



Input: 227x227x3 images

First layer (CONV1): 96 11x11 filters applied at stride 4

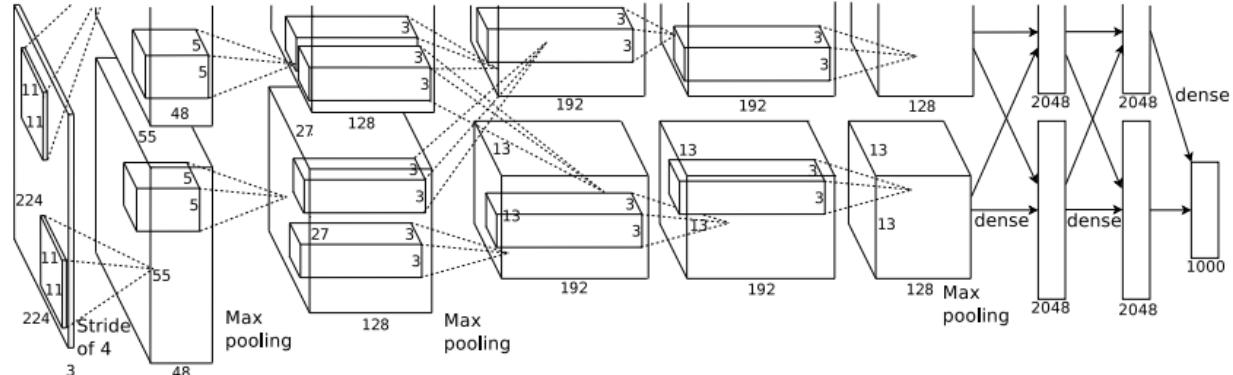
=>

Output volume **[55x55x96]**

Q: What if the input is now a small chunk of video? E.g. [227x227x3x15] ?

Case Study: AlexNet

[Krizhevsky et al. 2012]



Input: 227x227x3 images

First layer (CONV1): 96 11x11 filters applied at stride 4

=>

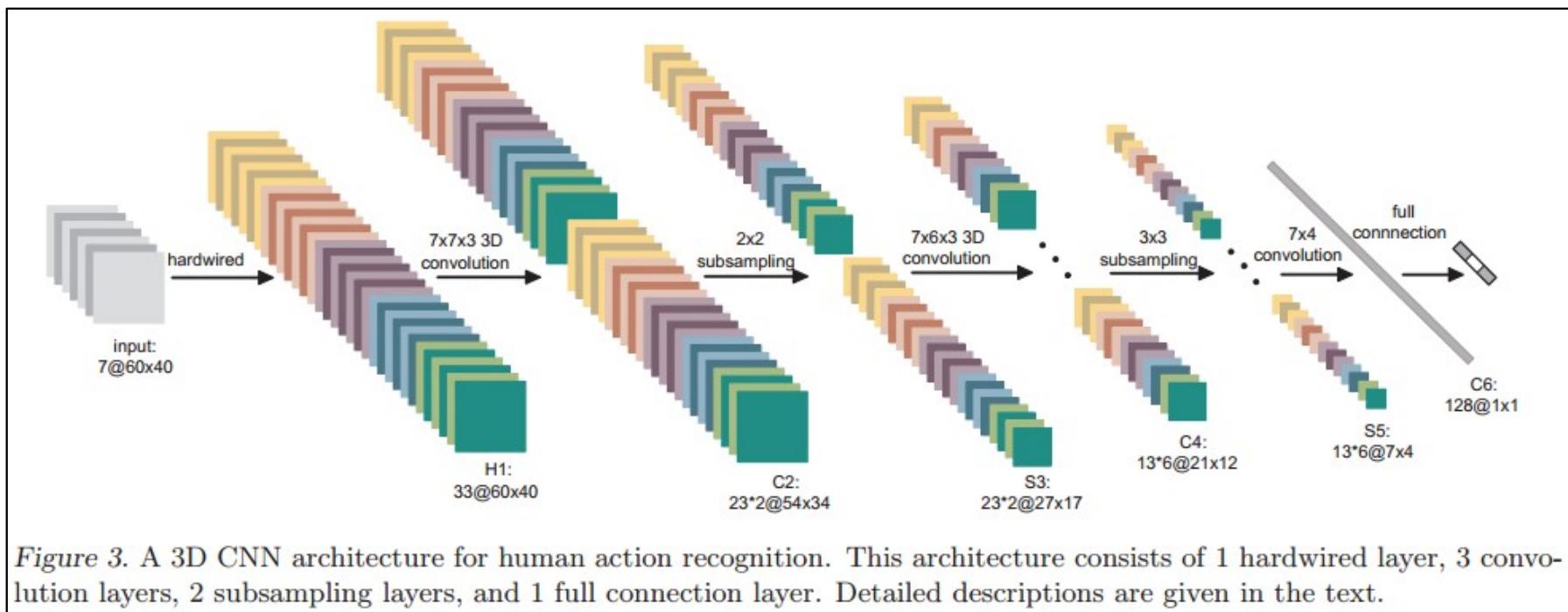
Output volume **[55x55x96]**

Q: What if the input is now a small chunk of video? E.g. [227x227x3x15] ?

A: Extend the convolutional filters in time, perform spatio-temporal convolutions!

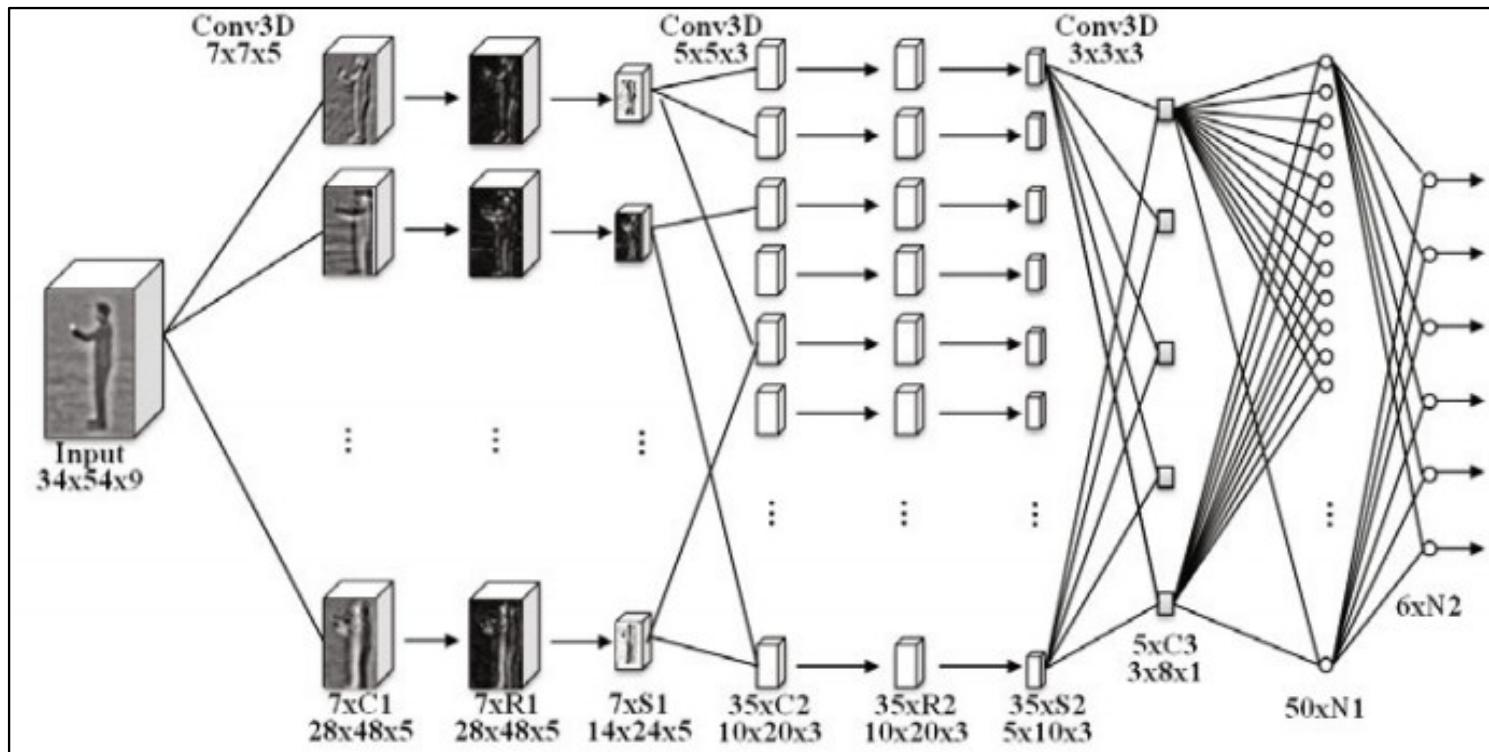
E.g. can have 11x11xT filters, where T = 2..15.

Spatio-Temporal ConvNets



[3D Convolutional Neural Networks for Human Action Recognition, Ji et al., 2010]

Spatio-Temporal ConvNets

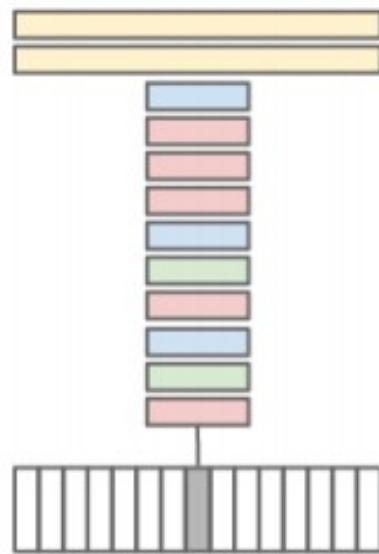


Sequential Deep Learning for Human Action Recognition, Baccouche et al., 2011

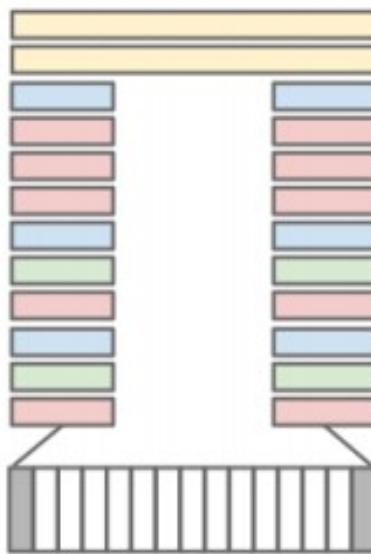
Spatio-Temporal ConvNets

spatio-temporal convolutions;
worked best.

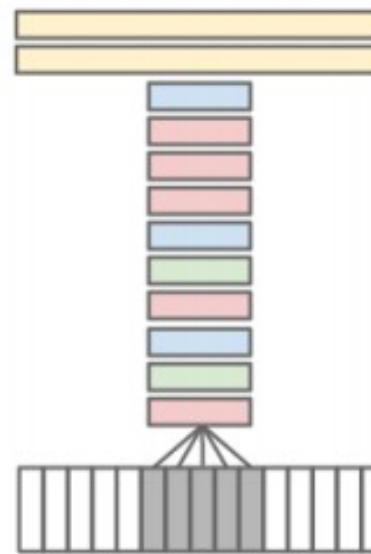
Single Frame



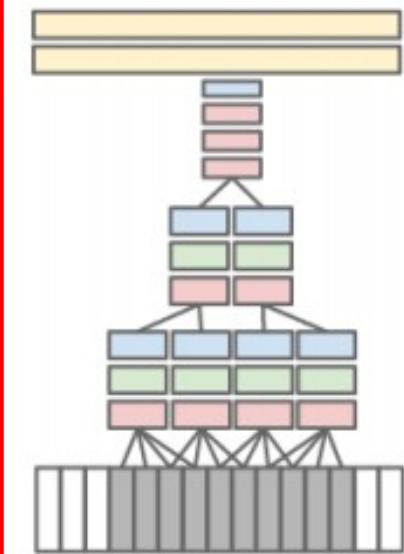
Late Fusion



Early Fusion



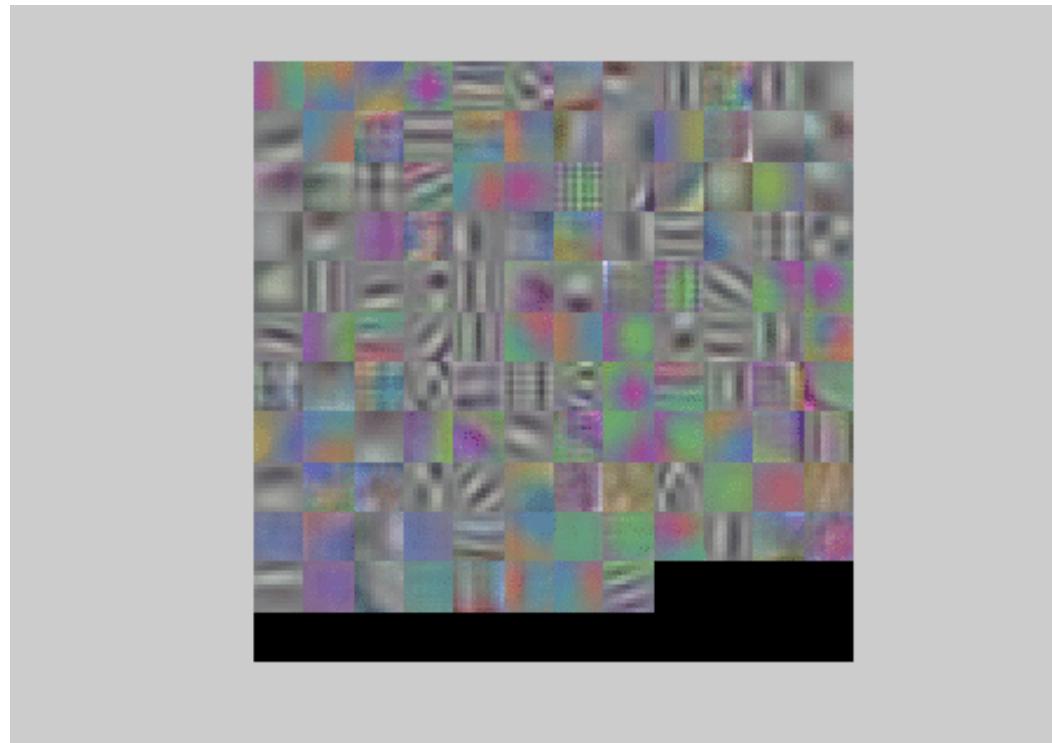
Slow Fusion



[Large-scale Video Classification with Convolutional Neural Networks, Karpathy et al., 2014]

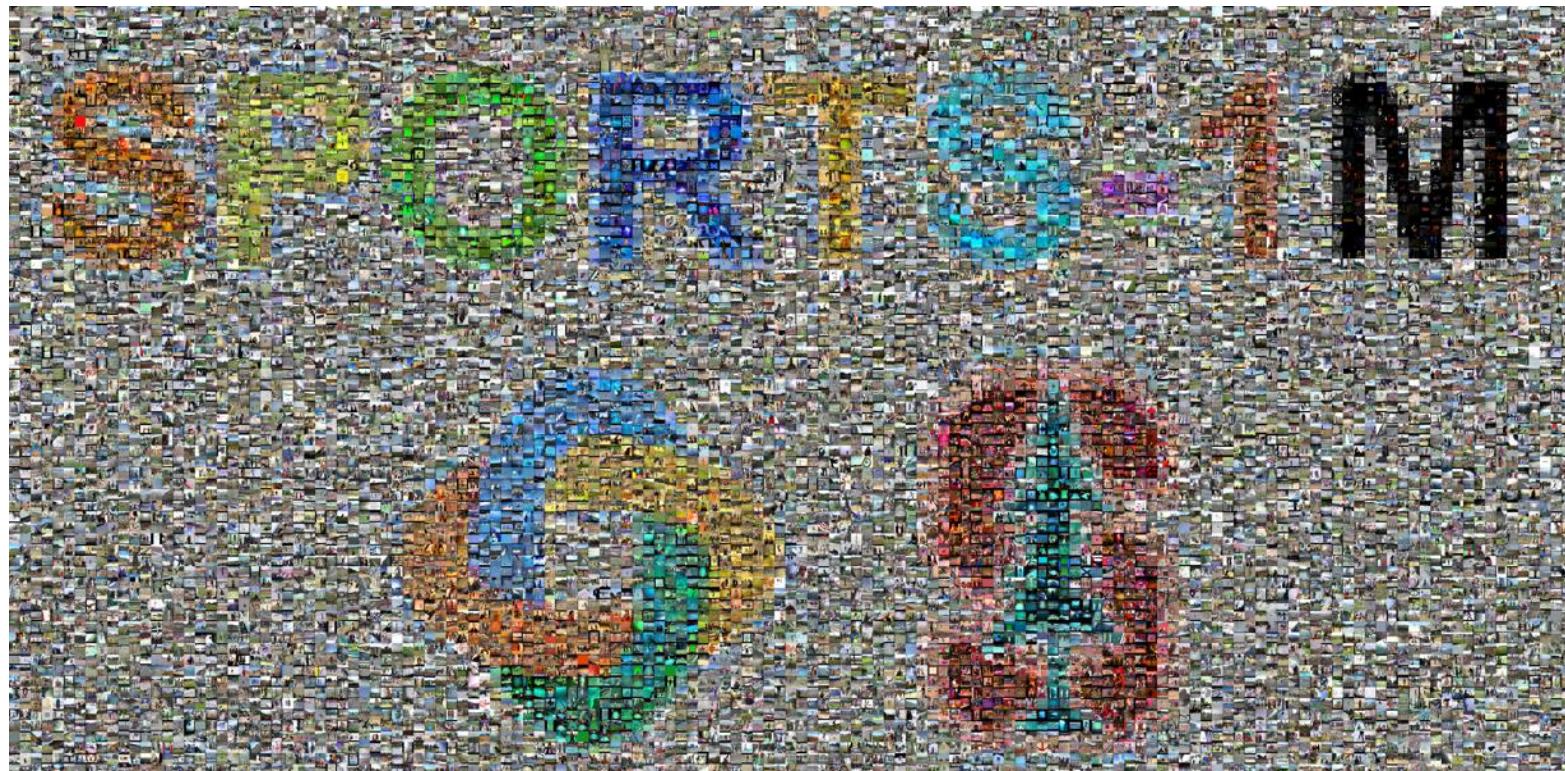
Spatio-Temporal ConvNets

Learned filters on
the first layer



[Large-scale Video Classification with Convolutional Neural Networks, Karpathy et al., 2014]

Spatio-Temporal ConvNets



1 million videos
487 sports classes

[Large-scale Video Classification with Convolutional Neural Networks, Karpathy et al., 2014]

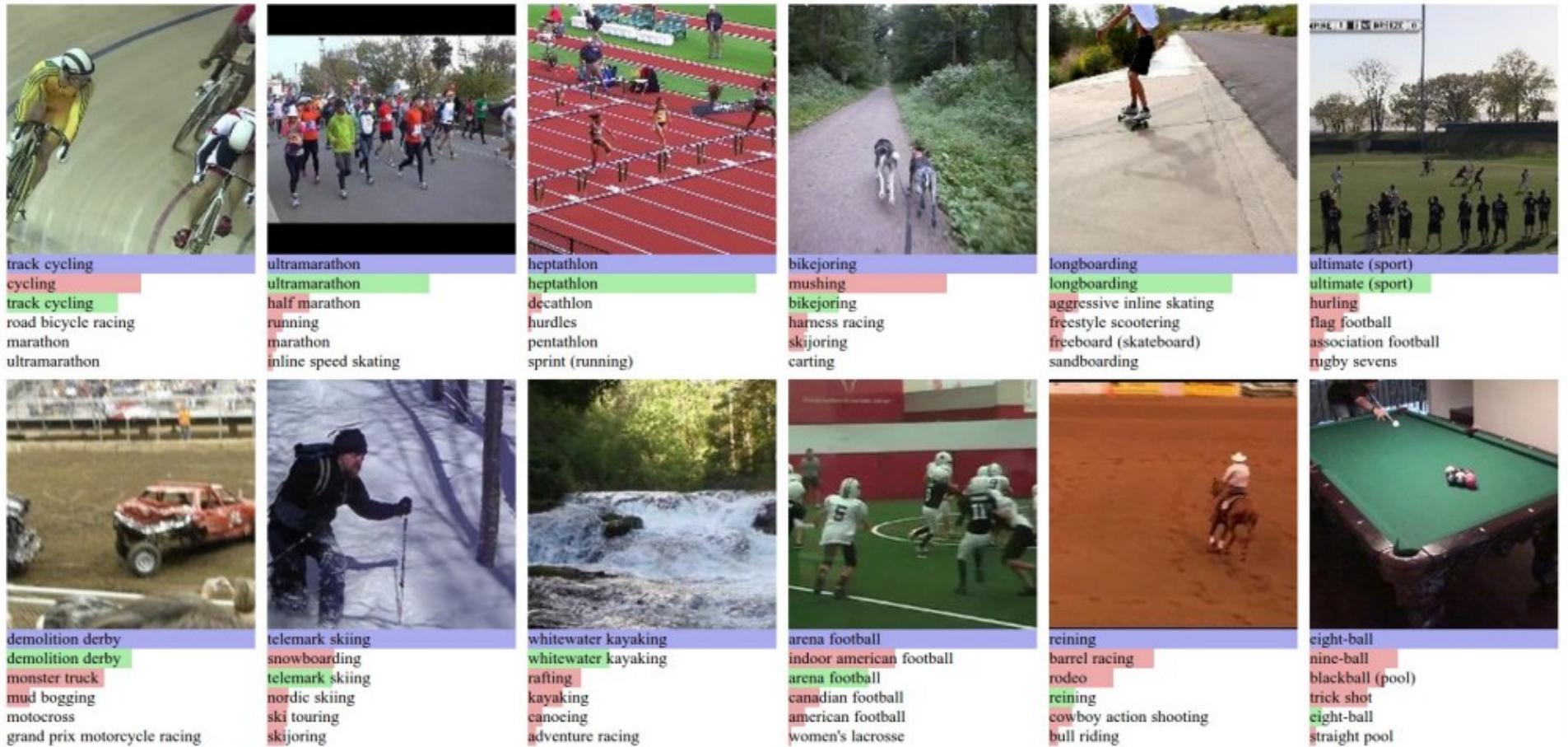
Spatio-Temporal ConvNets

Model	Clip Hit@1	Video Hit@1	Video Hit@5
Feature Histograms + Neural Net	-	55.3	-
Single-Frame	41.1	59.3	77.7
Single-Frame + Multires	42.4	60.0	78.5
Single-Frame Fovea Only	30.0	49.9	72.8
Single-Frame Context Only	38.1	56.0	77.2
Early Fusion	38.9	57.7	76.8
Late Fusion	40.7	59.3	78.7
Slow Fusion	41.9	60.9	80.2
CNN Average (Single+Early+Late+Slow)	41.4	63.9	82.4

The motion information didn't add all that much...

[Large-scale Video Classification with Convolutional Neural Networks, Karpathy et al., 2014]

Spatio-Temporal ConvNets



Spatio-Temporal ConvNets

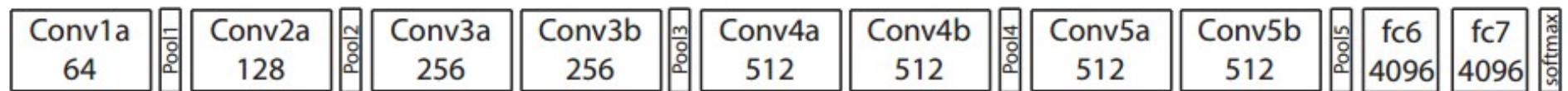
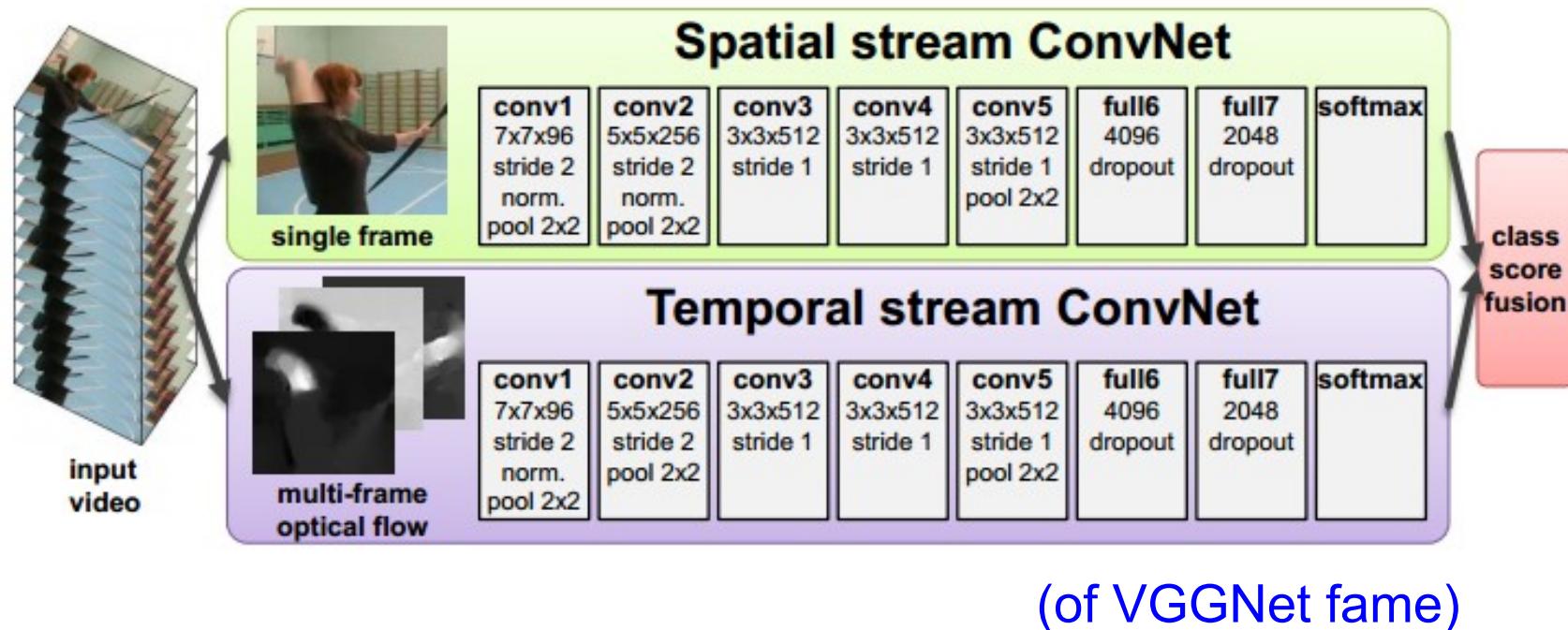


Figure 3. **C3D architecture.** C3D net has 8 convolution, 5 max-pooling, and 2 fully connected layers, followed by a softmax output layer. All 3D convolution kernels are $3 \times 3 \times 3$ with stride 1 in both spatial and temporal dimensions. Number of filters are denoted in each box. The 3D pooling layers are denoted from pool1 to pool5. All pooling kernels are $2 \times 2 \times 2$, except for pool1 is $1 \times 2 \times 2$. Each fully connected layer has 4096 output units.

3D VGGNet, basically.

[Learning Spatiotemporal Features with 3D Convolutional Networks, Tran et al. 2015]

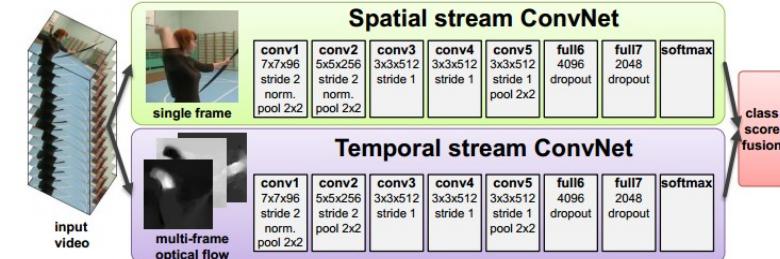
Spatio-Temporal ConvNets



[Two-Stream Convolutional Networks for Action Recognition in Videos, [Simonyan](#) and Zisserman 2014]

[T. Brox and J. Malik, “Large displacement optical flow: Descriptor matching in variational motion estimation,” 2011]

Spatio-Temporal ConvNets



Spatial stream ConvNet	73.0%	40.5%
Temporal stream ConvNet	83.7%	54.6%
Two-stream model (fusion by averaging)	86.9%	58.0%
Two-stream model (fusion by SVM)	88.0%	59.4%

Two-stream version works much better than either alone.

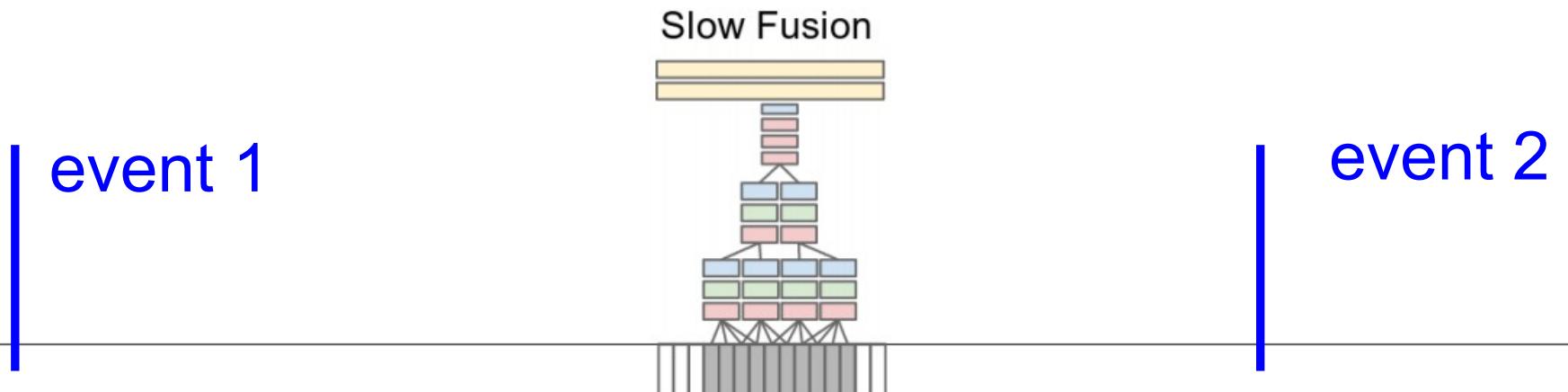
[Two-Stream Convolutional Networks for Action Recognition in Videos, **Simonyan** and Zisserman 2014]

[T. Brox and J. Malik, “Large displacement optical flow: Descriptor matching in variational motion estimation,” 2011]

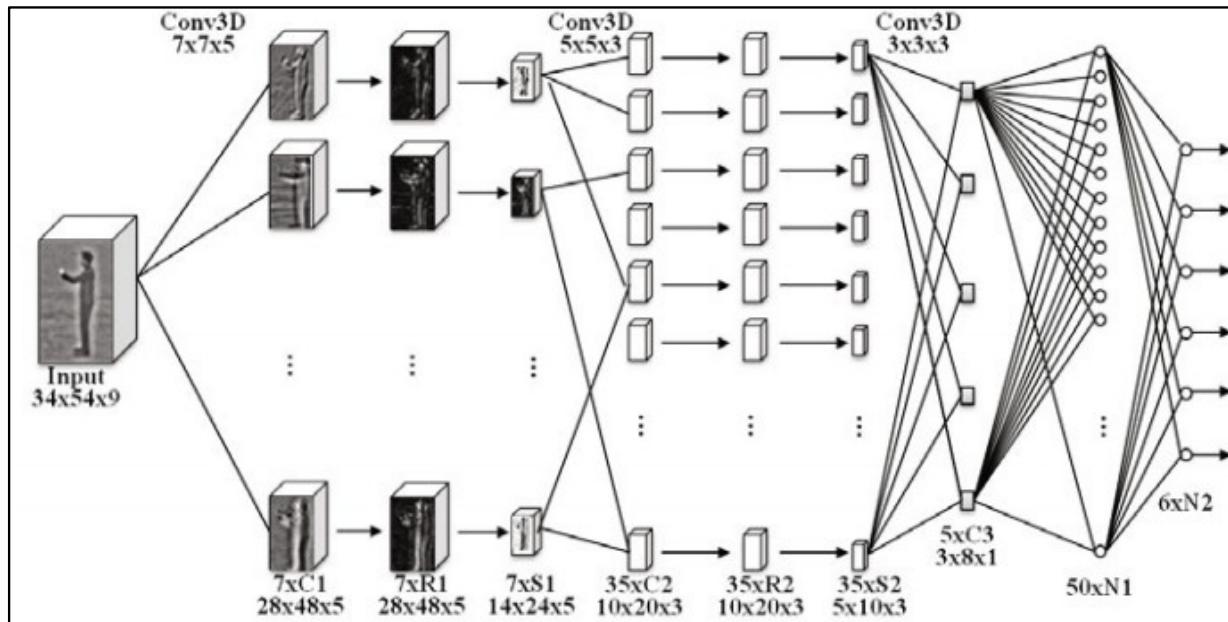
Long-time Spatio-Temporal ConvNets

All 3D ConvNets so far used local motion cues to get extra accuracy (e.g. half a second or so)

Q: what if the temporal dependencies of interest are much much longer? E.g. several seconds?



Long-time Spatio-Temporal ConvNets

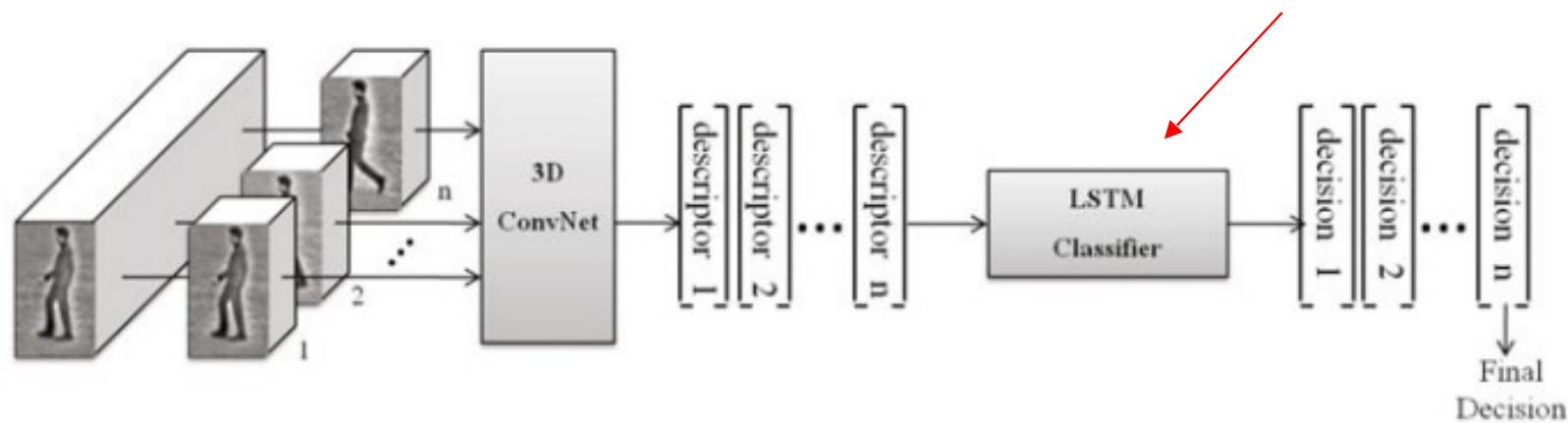


(This paper was way ahead of its time. Cited 65 times.)

Sequential Deep Learning for Human Action Recognition, Baccouche et al., [2011](#)

Long-time Spatio-Temporal ConvNets

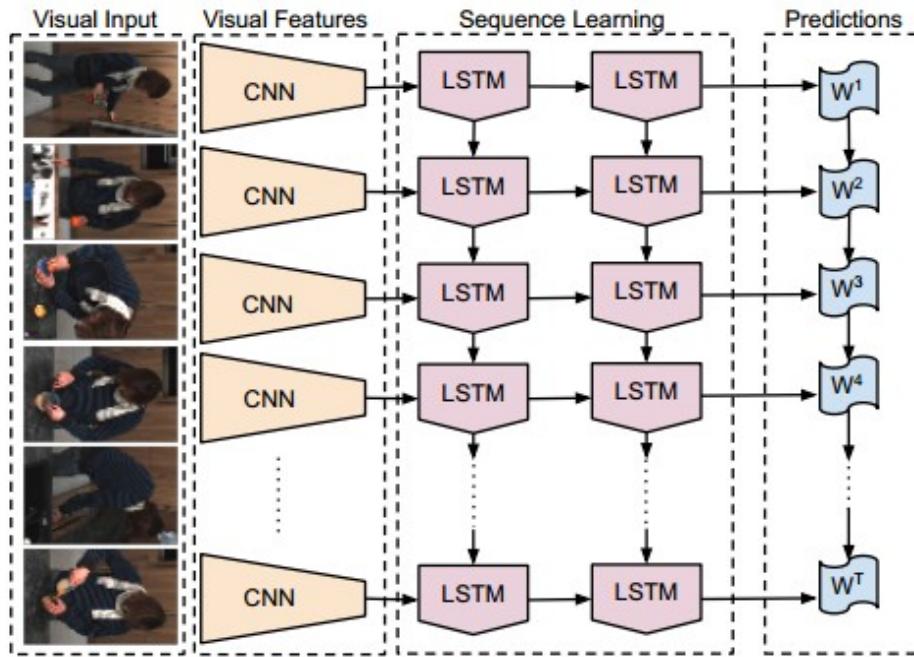
LSTM way before it was cool



(This paper was way ahead of its time. Cited 65 times.)

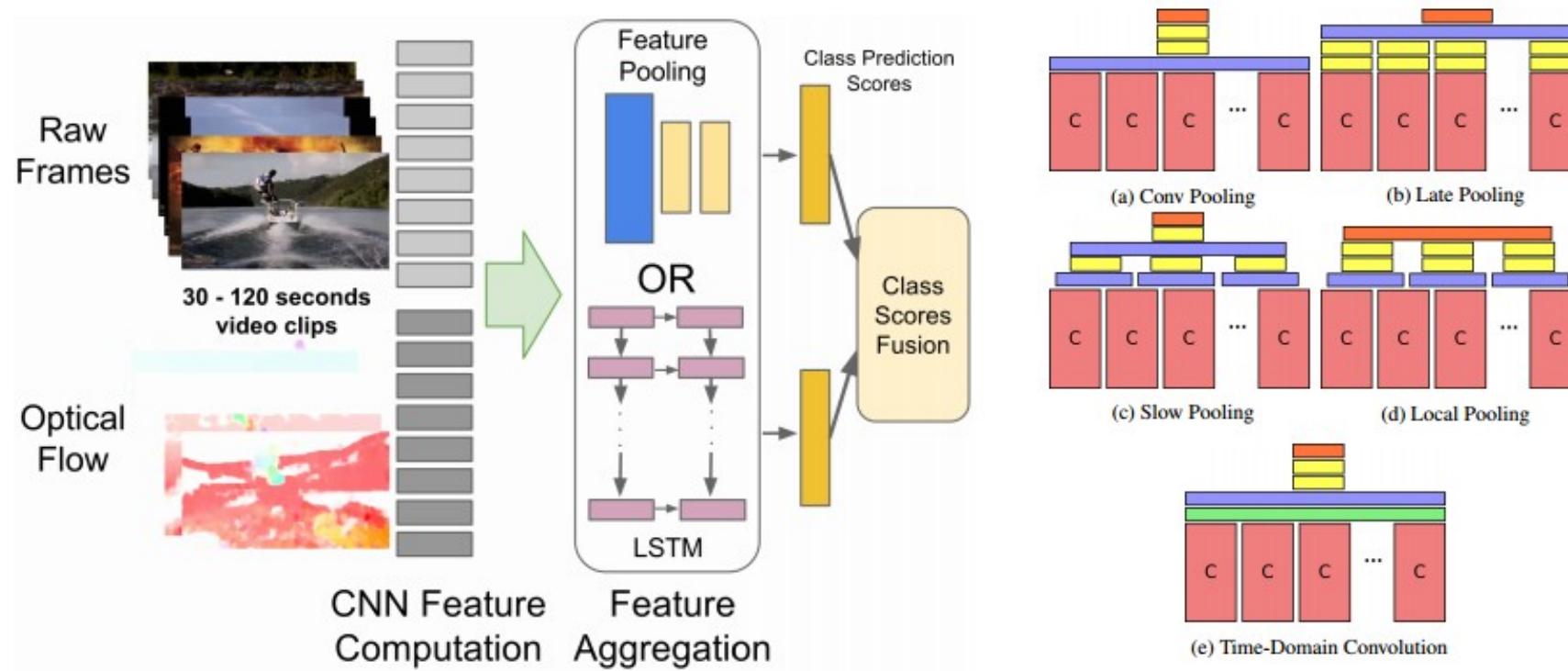
Sequential Deep Learning for Human Action Recognition, Baccouche et al., 2011

Long-time Spatio-Temporal ConvNets



[Long-term Recurrent Convolutional Networks for Visual Recognition and Description, Donahue et al., 2015]

Long-time Spatio-Temporal ConvNets



[Beyond Short Snippets: Deep Networks for Video Classification, Ng et al., 2015]

Summary so far

We looked at two types of architectural patterns:

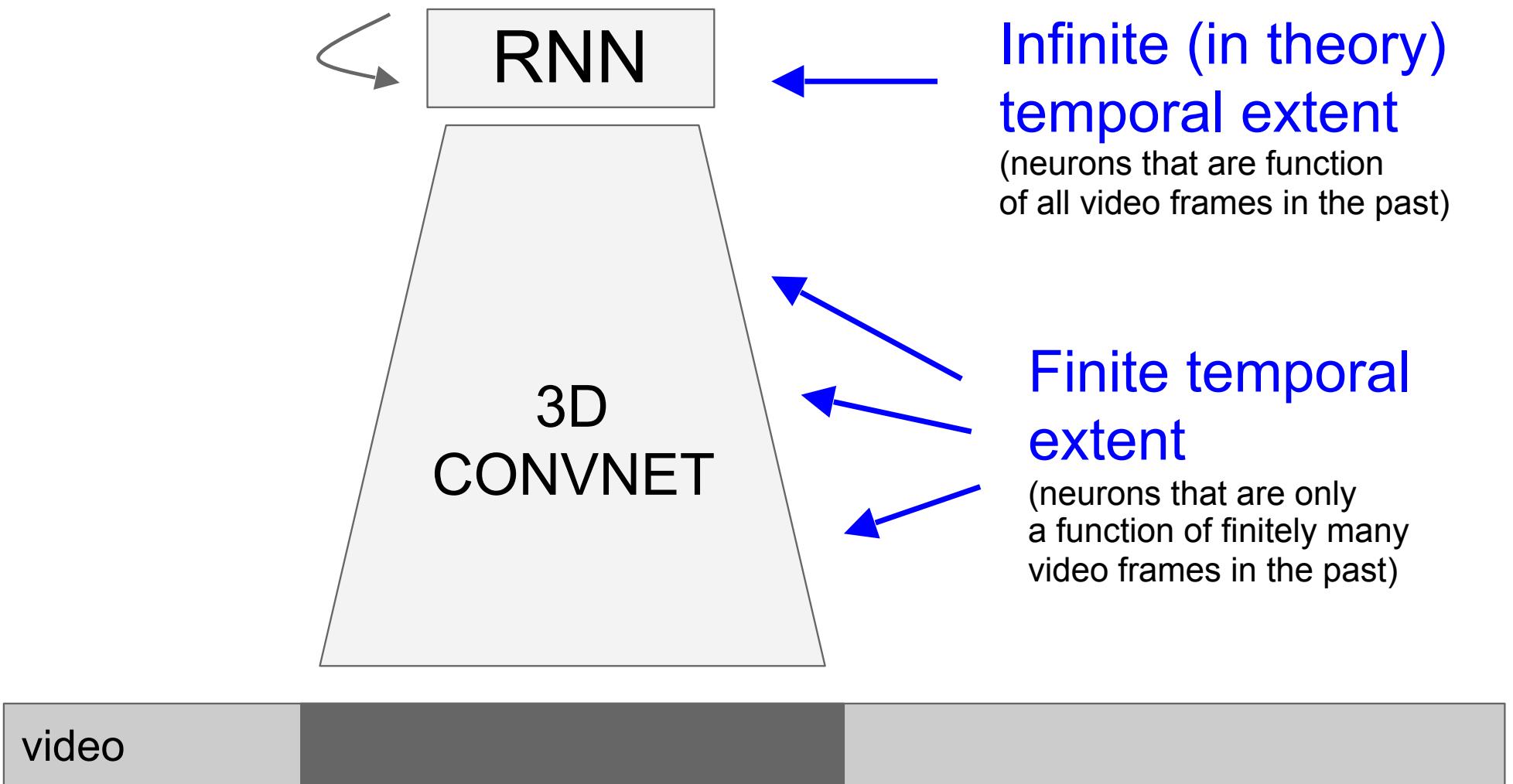
1. Model temporal motion locally (3D CONV)
 2. Model temporal motion globally (LSTM / RNN)
- + Fusions of both approaches at the same time.

Summary so far

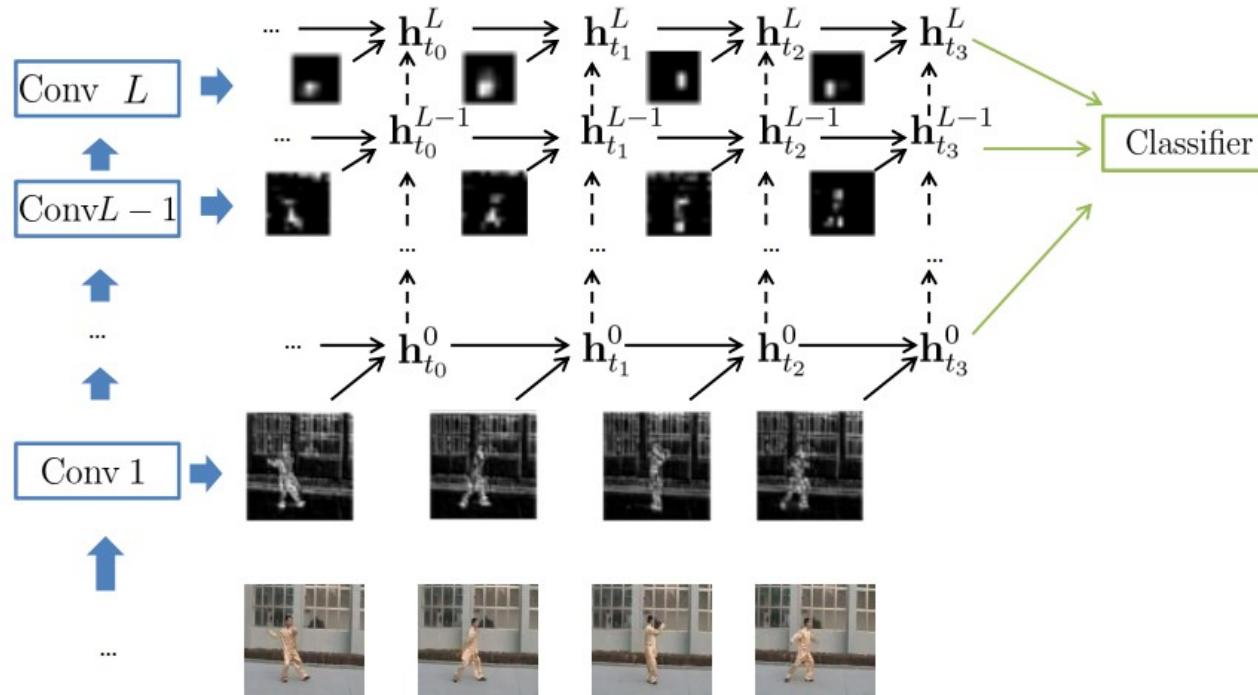
We looked at two types of architectural patterns:

1. Model temporal motion locally (3D CONV)
 2. Model temporal motion globally (LSTM / RNN)
- + Fusions of both approaches at the same time.

There is another (cleaner) way!



Long-time Spatio-Temporal ConvNets



Beautiful:
All neurons in the ConvNet are recurrent.

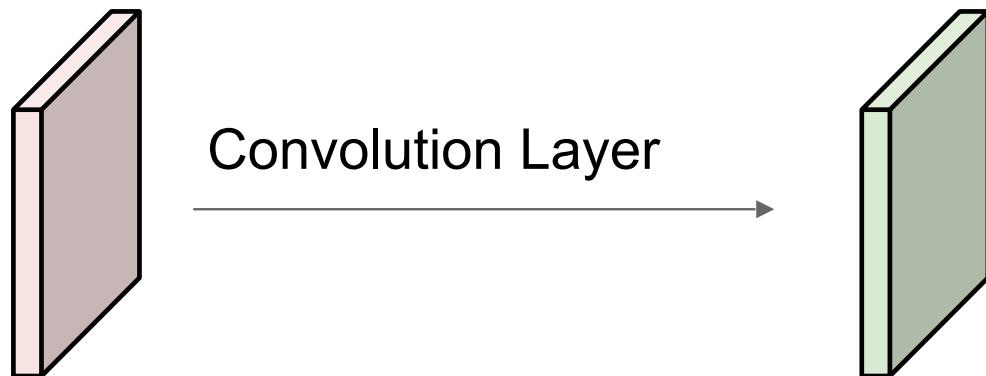
$$\begin{aligned}\mathbf{z}_t^l &= \sigma(\mathbf{W}_z^l * \mathbf{x}_t^l + \mathbf{U}_z^l * \mathbf{h}_{t-1}^l), \\ \mathbf{r}_t^l &= \sigma(\mathbf{W}_r^l * \mathbf{x}_t^l + \mathbf{U}_r^l * \mathbf{h}_{t-1}^l), \\ \tilde{\mathbf{h}}_t^l &= \tanh(\mathbf{W}^l * \mathbf{x}_t^l + \mathbf{U}^l * (\mathbf{r}_t^l \odot \mathbf{h}_{t-1}^l)), \\ \mathbf{h}_t^l &= (1 - \mathbf{z}_t^l)\mathbf{h}_{t-1}^l + \mathbf{z}_t^l \tilde{\mathbf{h}}_t^l,\end{aligned}$$

Only requires (existing) 2D CONV routines. No need for 3D spatio-temporal CONV.

[Delving Deeper into Convolutional Networks for Learning Video Representations, Ballas et al., 2016]

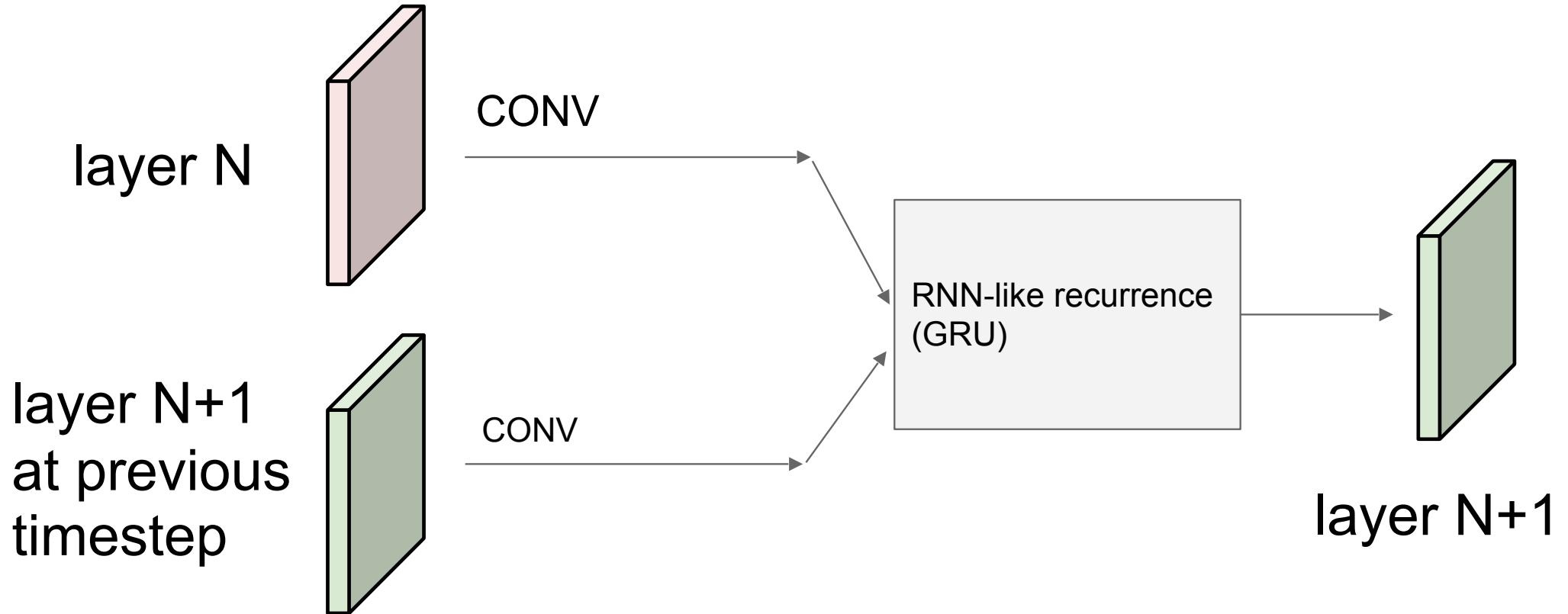
Long-time Spatio-Temporal ConvNets

Normal ConvNet:



[Delving Deeper into Convolutional Networks for Learning Video Representations, Ballas et al., 2016]

Long-time Spatio-Temporal ConvNets



[Delving Deeper into Convolutional Networks for Learning Video Representations, Ballas et al., 2016]

Long-time Spatio-Temporal ConvNets

Recall: RNNs

$$h_t = f_W(h_{t-1}, x_t)$$

Vanilla RNN

$$h_t = \tanh(W_{hh}h_{t-1} + W_{xh}x_t)$$

GRU

$$\begin{aligned}\mathbf{z}_t &= \sigma(\mathbf{W}_z \mathbf{x}_t + \mathbf{U}_z \mathbf{h}_{t-1}), \\ \mathbf{r}_t &= \sigma(\mathbf{W}_r \mathbf{x}_t + \mathbf{U}_r \mathbf{h}_{t-1}), \\ \tilde{\mathbf{h}}_t &= \tanh(\mathbf{W} \mathbf{x}_t + \mathbf{U}(\mathbf{r}_t \odot \mathbf{h}_{t-1})) \\ \mathbf{h}_t &= (1 - \mathbf{z}_t)\mathbf{h}_{t-1} + \mathbf{z}_t \tilde{\mathbf{h}}_t,\end{aligned}$$

LSTM

$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \text{sigm} \\ \text{sigm} \\ \text{sigm} \\ \tanh \end{pmatrix} W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

$$c_t^l = f \odot c_{t-1}^l + i \odot g$$

$$h_t^l = o \odot \tanh(c_t^l)$$

[Delving Deeper into Convolutional Networks for Learning Video Representations, Ballas et al., 2016]

Long-time Spatio-Temporal ConvNets

Recall: RNNs

$$h_t = f_W(h_{t-1}, x_t)$$

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Matrix multiply

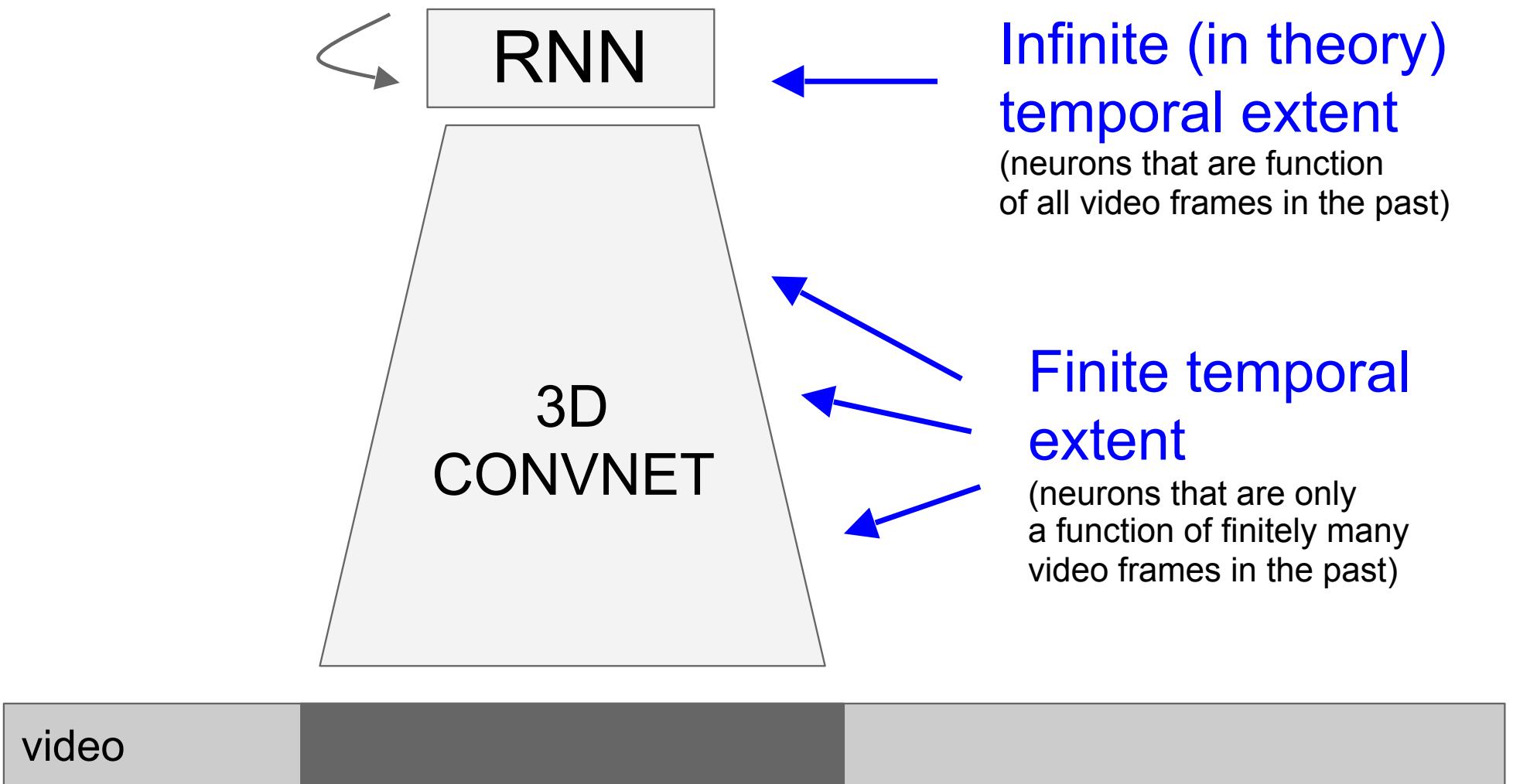
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CONV

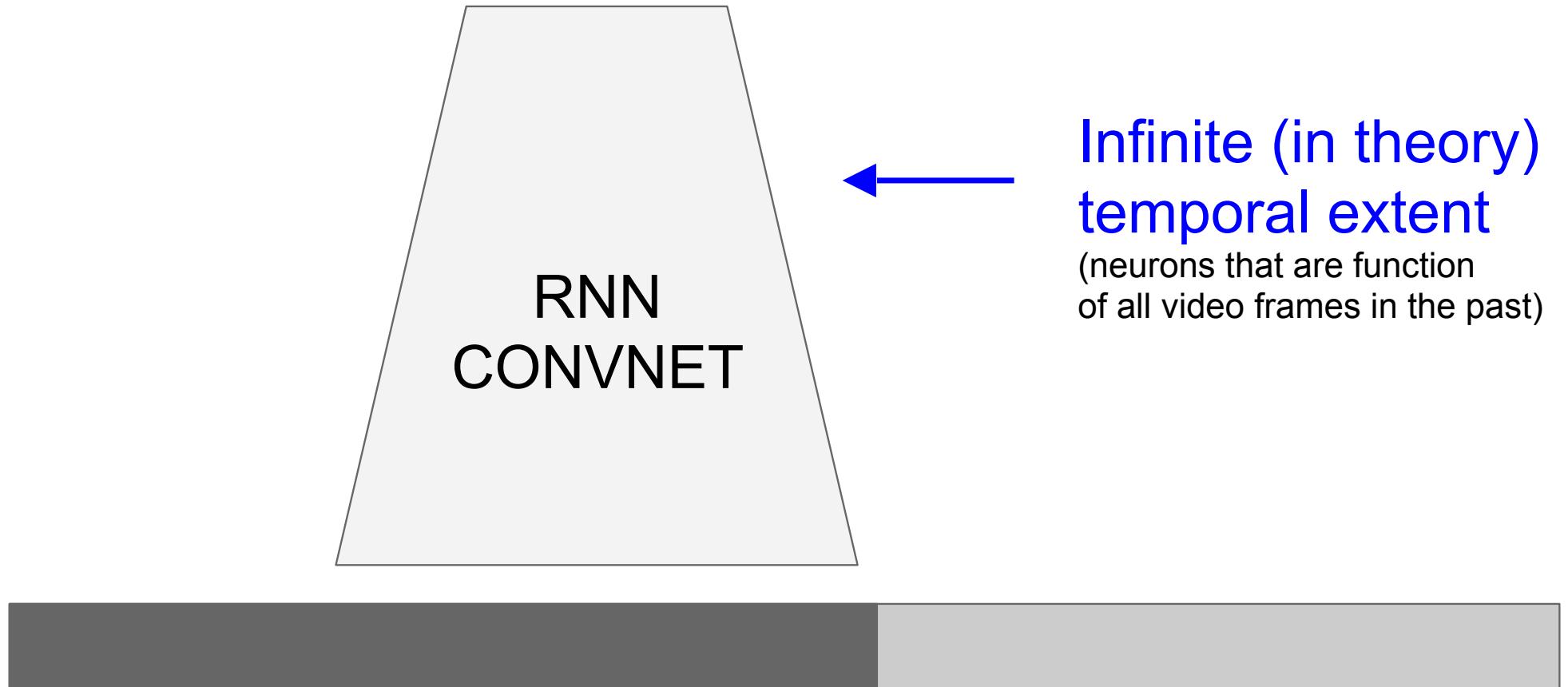


$$\begin{aligned} \mathbf{z}_t^l &= \sigma(\mathbf{W}_z^l * \mathbf{x}_t^l + \mathbf{U}_z^l * \mathbf{h}_{t-1}^l), \\ \mathbf{r}_t^l &= \sigma(\mathbf{W}_r^l * \mathbf{x}_t^l + \mathbf{U}_r^l * \mathbf{h}_{t-1}^l), \\ \tilde{\mathbf{h}}_t^l &= \tanh(\mathbf{W}^l * \mathbf{x}_t^l + \mathbf{U} * (\mathbf{r}_t^l \odot \mathbf{h}_{t-1}^l)), \\ \mathbf{h}_t^l &= (1 - \mathbf{z}_t^l) \mathbf{h}_{t-1}^l + \mathbf{z}_t^l \tilde{\mathbf{h}}_t^l, \end{aligned}$$

[Delving Deeper into Convolutional Networks for Learning Video Representations, Ballas et al., 2016]



i.e. we obtain:



Summary

- You think you need a Spatio-Temporal Fancy Video ConvNet
- STOP. Do you really?
- Okay fine: do you want to model:
 - local motion? (use 3D CONV), or
 - global motion? (use LSTM).
- Try out using Optical Flow in a second stream (can work better sometimes)
- Try out GRU-RCN! (imo best model)

Unsupervised Learning

Unsupervised Learning Overview

Definitions

Autoencoders

Vanilla

Variational

Adversarial Networks

Supervised vs Unsupervised

Supervised Learning

Data: (x, y)

x is data, y is label

Goal: Learn a *function* to
map $x \rightarrow y$

Examples: Classification,
regression, object detection,
semantic segmentation, image
captioning, etc

Supervised vs Unsupervised

Supervised Learning

Data: (x, y)

x is data, y is label

Goal: Learn a *function* to map $x \rightarrow y$

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc

Unsupervised Learning

Data: x

Just data, no labels!

Goal: Learn some *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, generative models, etc.

Unsupervised Learning

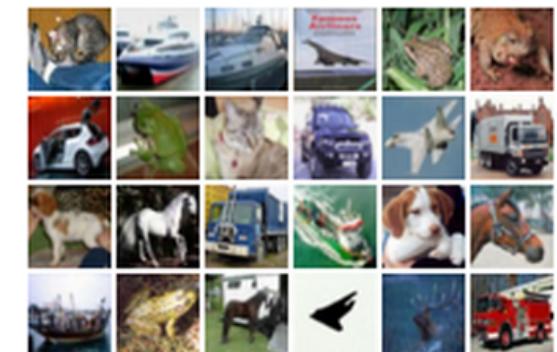
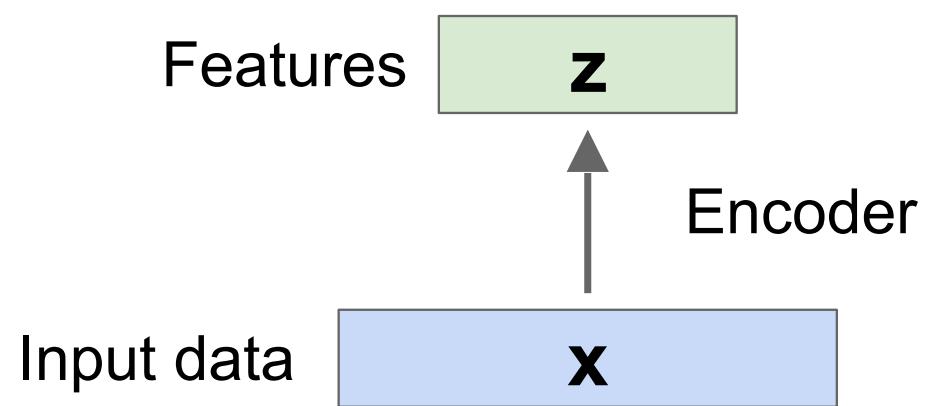
Autoencoders

Traditional: feature learning

Variational: generate samples

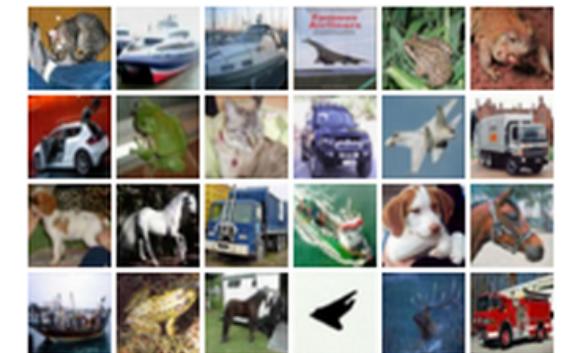
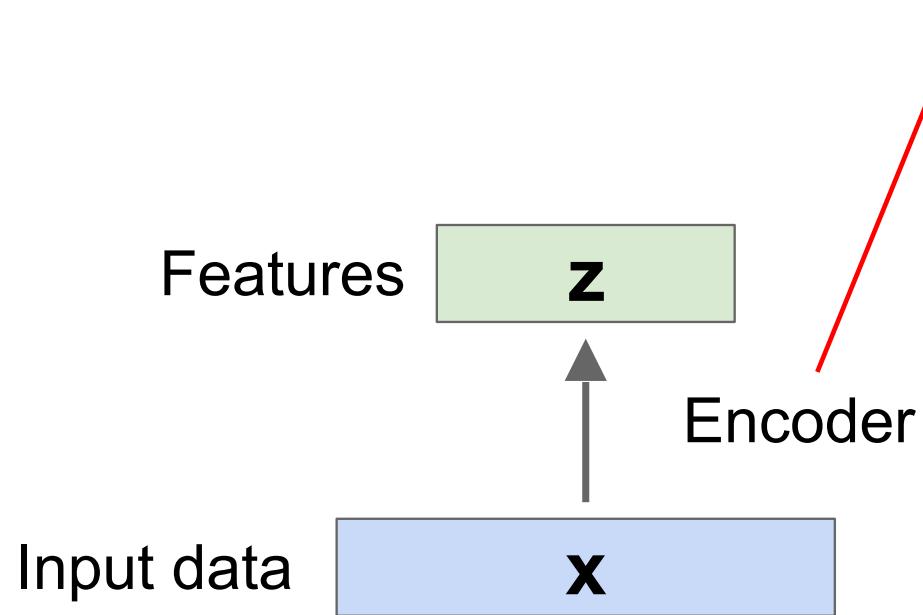
Generative Adversarial Networks: Generate samples

Autoencoders



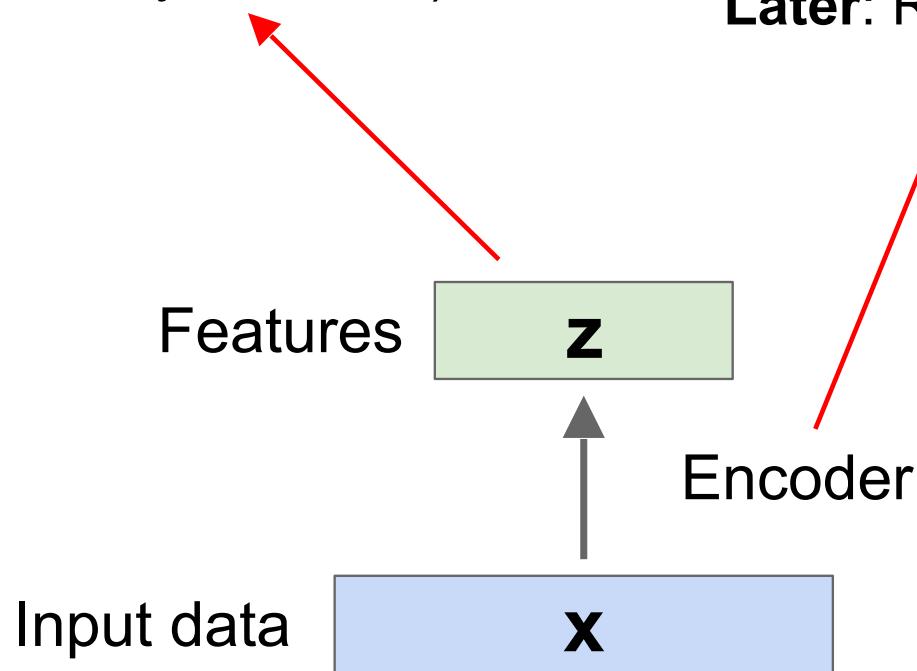
Autoencoders

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN

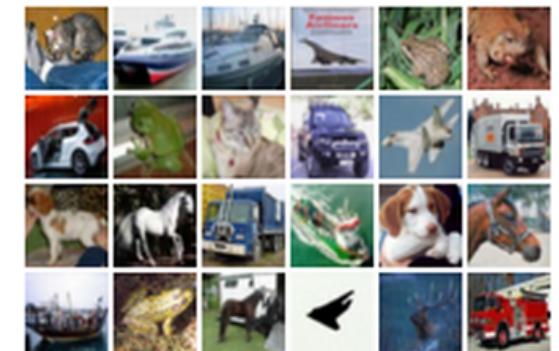


Autoencoders

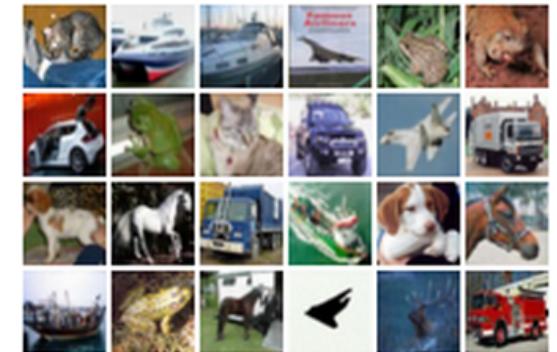
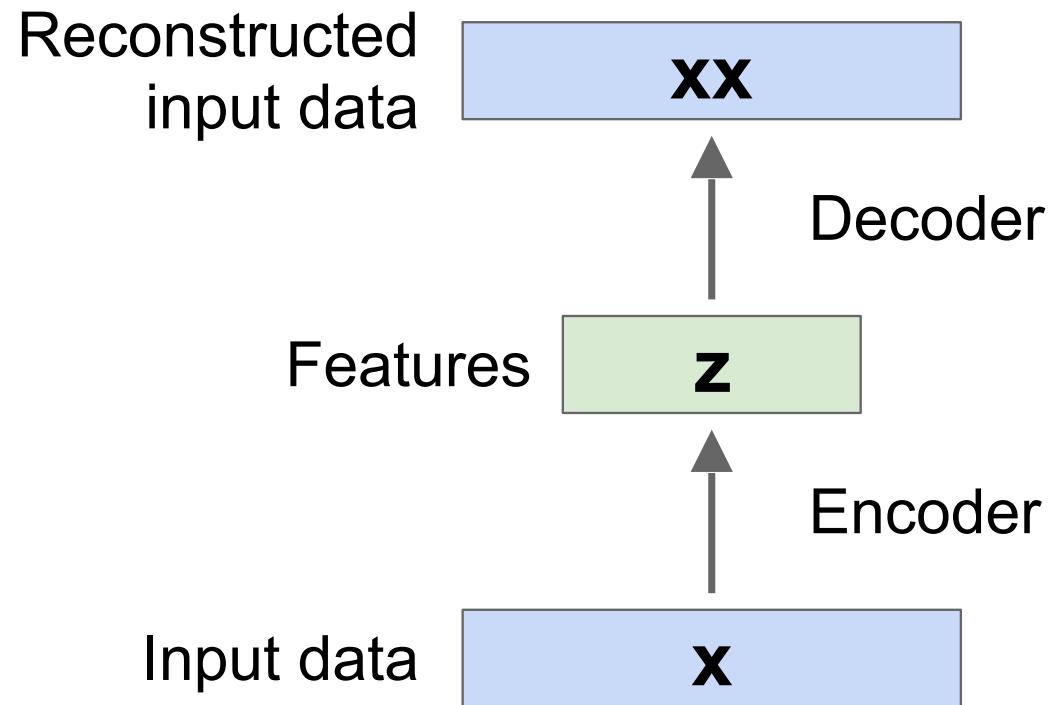
z usually smaller than x
(dimensionality reduction)



Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN

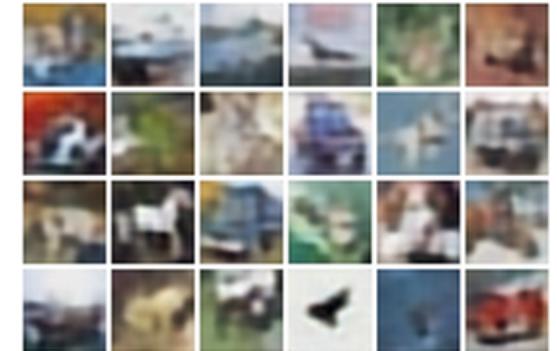
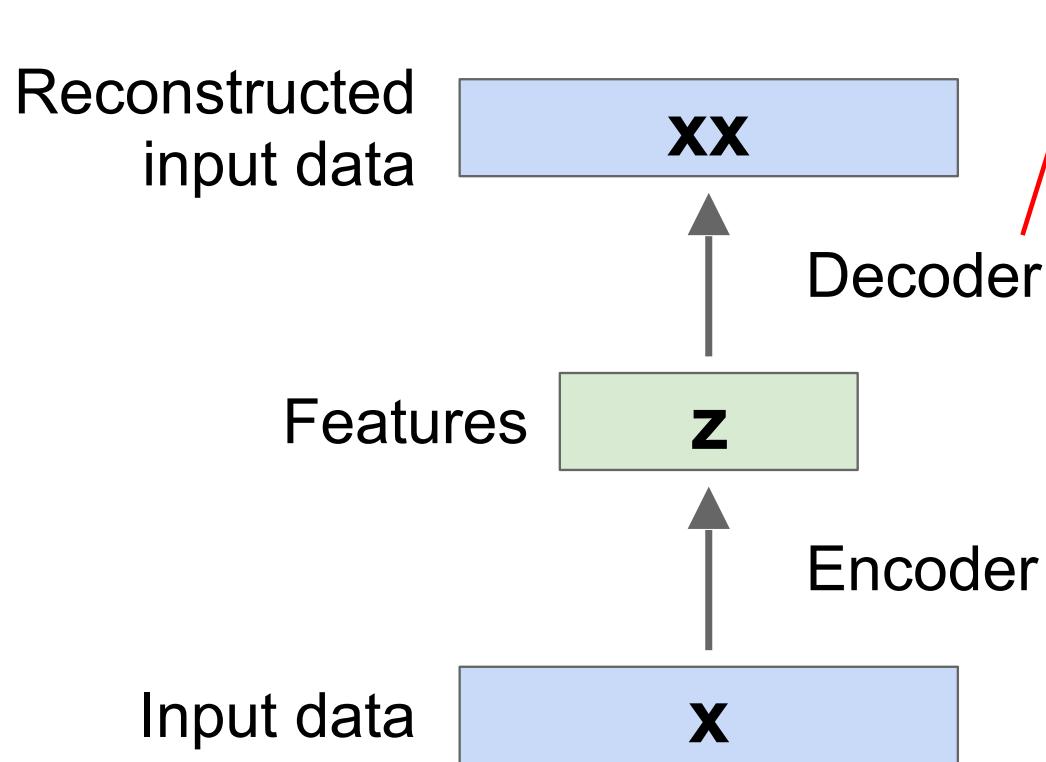


Autoencoders

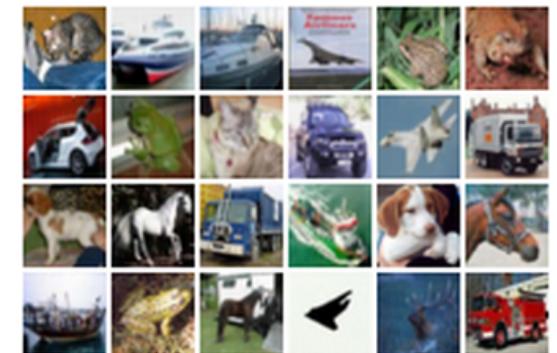


Autoencoders

Originally: Linear +
nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN (upconv)

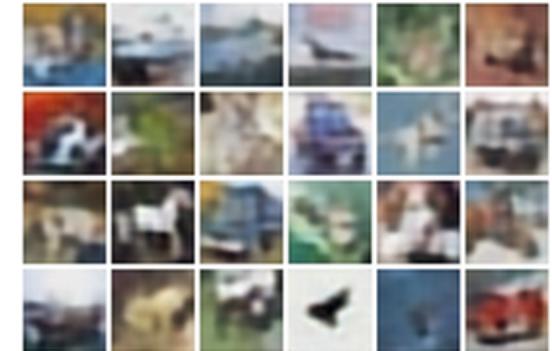
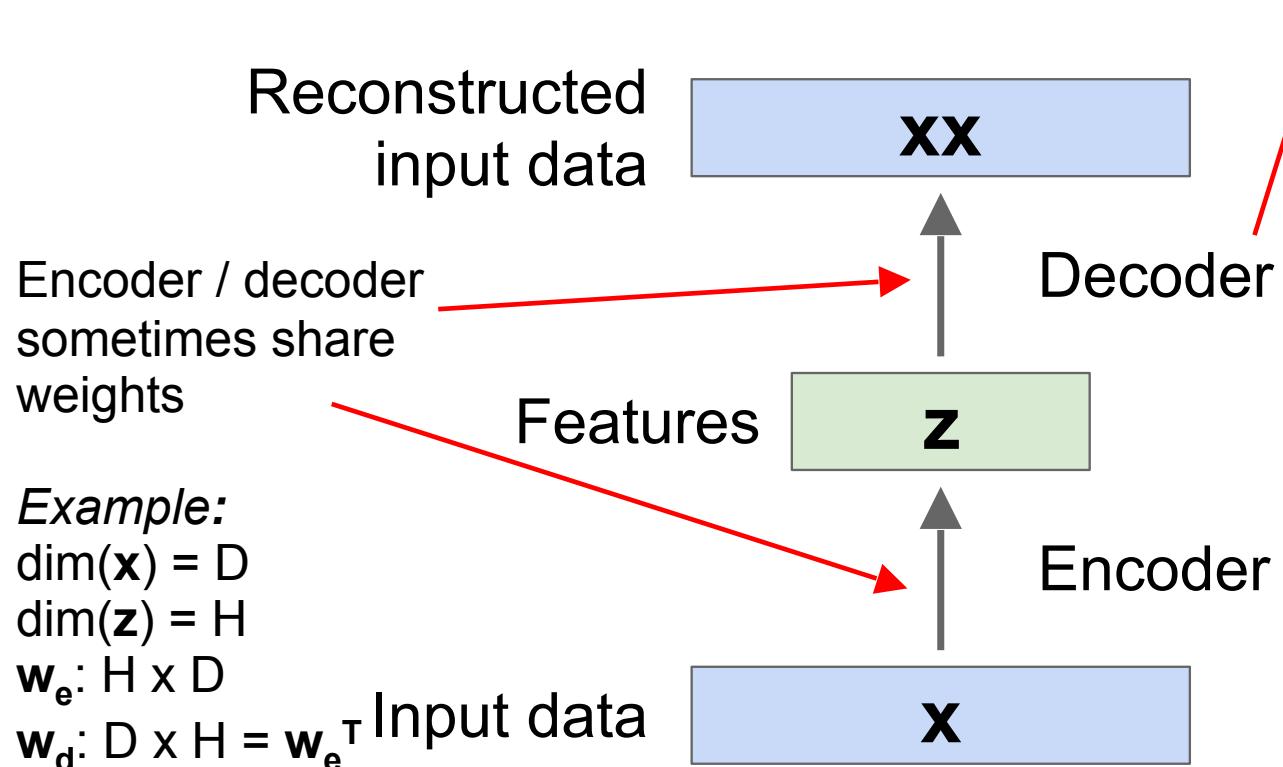


Encoder: 4-layer conv
Decoder: 4-layer upconv

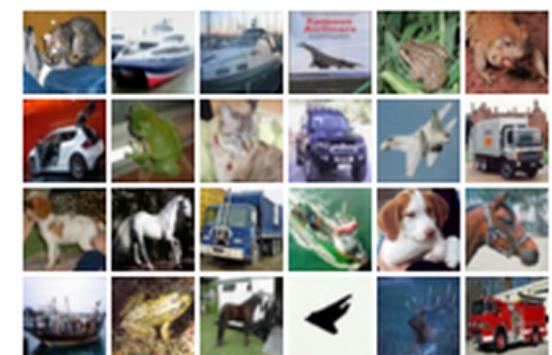


Autoencoders

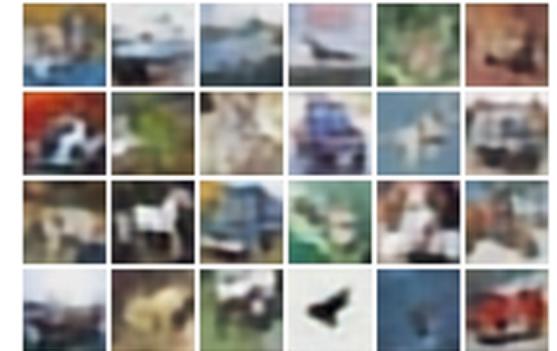
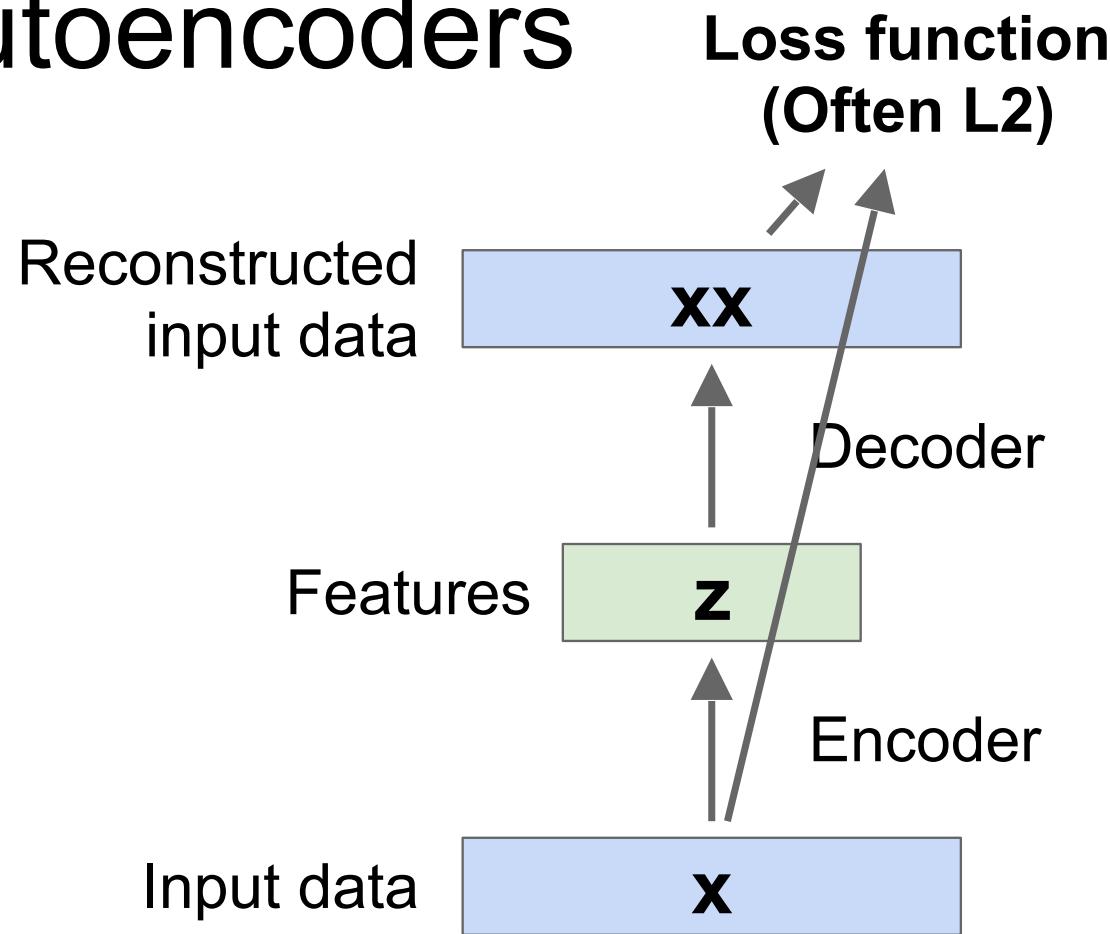
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nonlinearity (sigmoid)
Later: Deep, fully-connected
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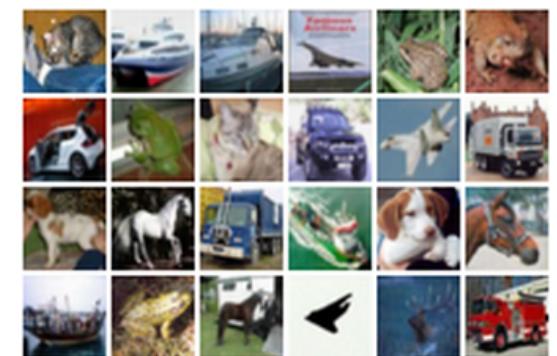
Train for
reconstruction
with no labels!



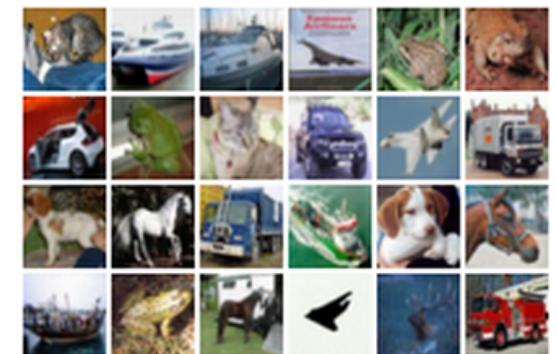
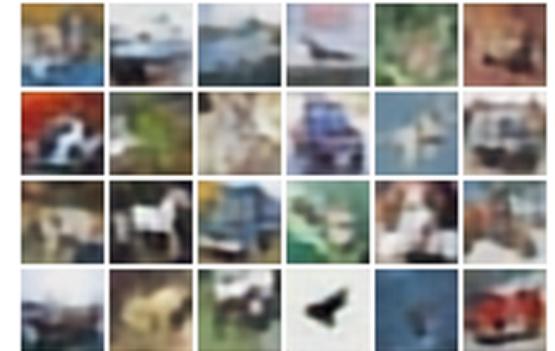
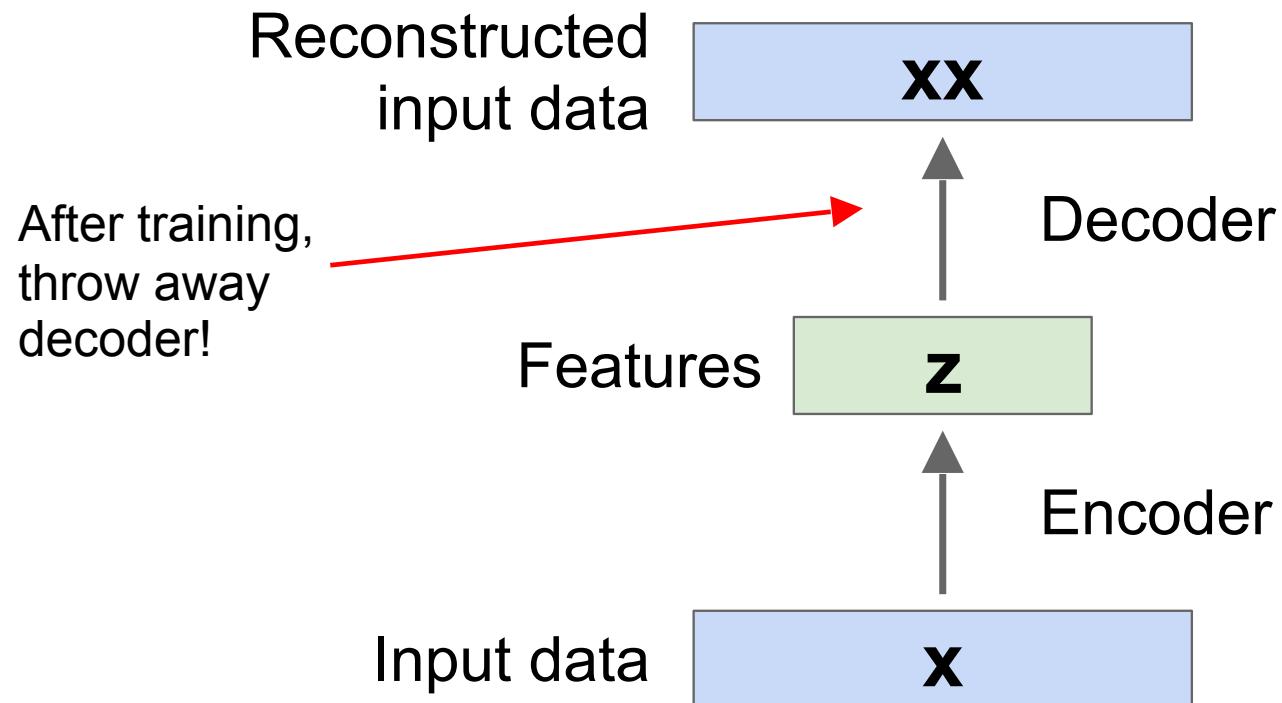
Autoencoders



Train for
reconstruction
with no labels!

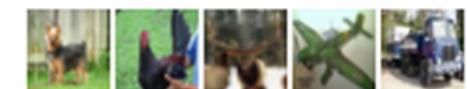
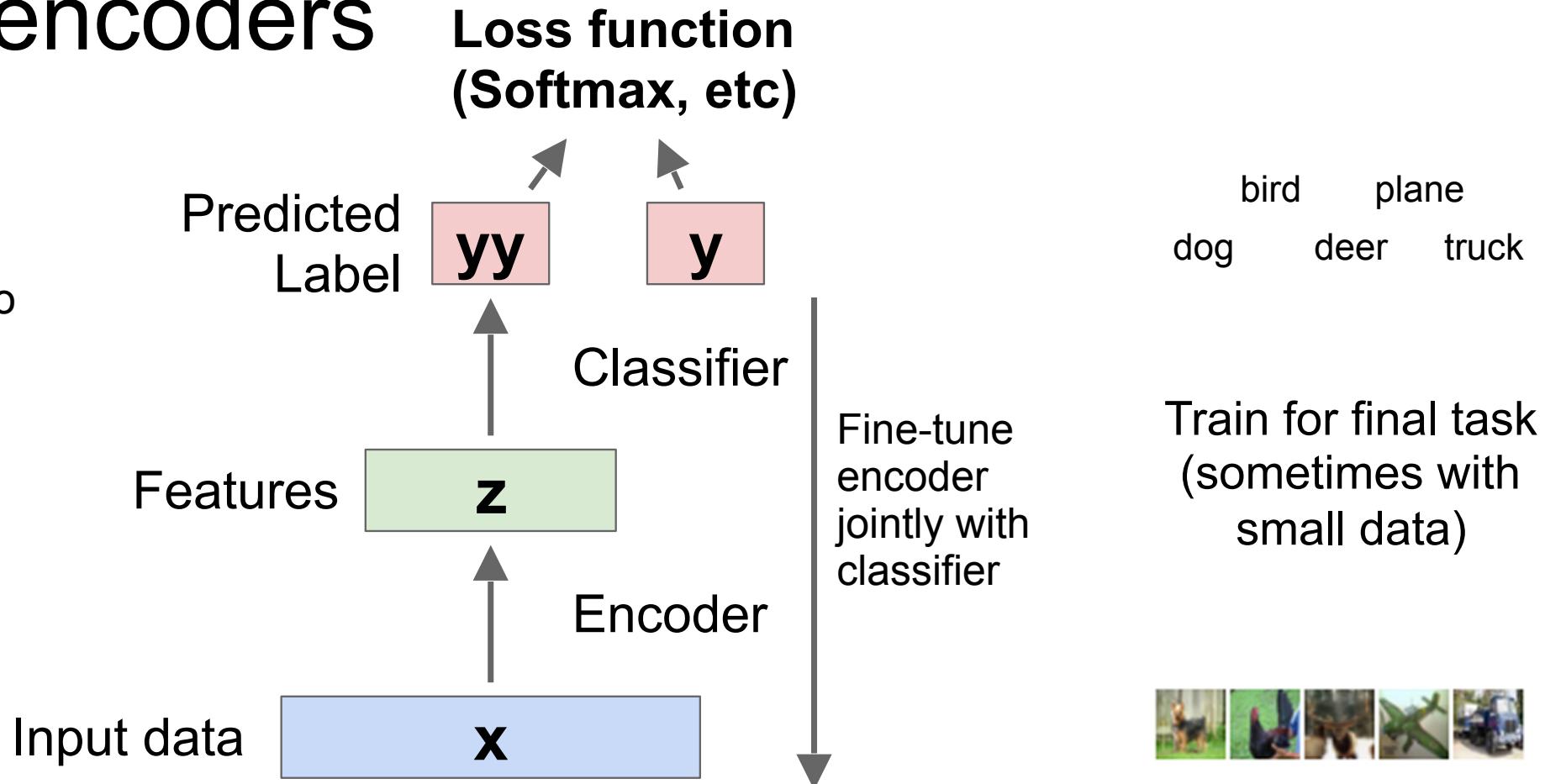


Autoencoders



Autoencoders

Use encoder to initialize a **supervised** model

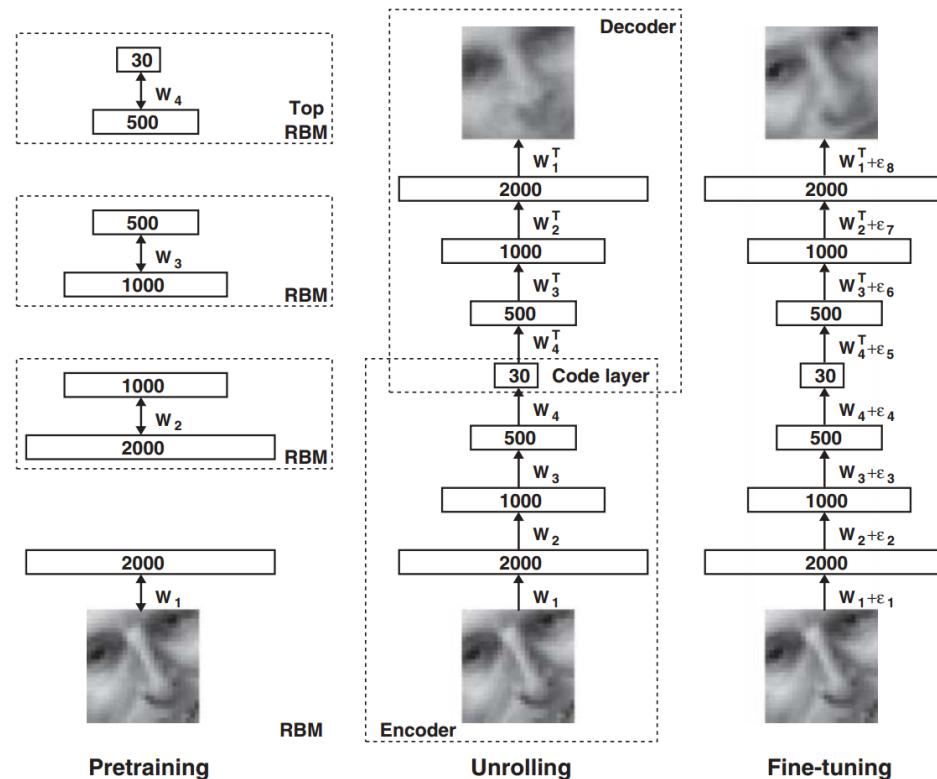


Autoencoders: Greedy Training

In mid 2000s layer-wise pretraining with Restricted Boltzmann Machines (RBM) was common

Training deep nets was hard in 2006!

It is difficult to optimize the weights in nonlinear autoencoders that have multiple hidden layers (2–4). With large initial weights, autoencoders typically find poor local minima; with small initial weights, the gradients in the early layers are tiny, making it infeasible to train autoencoders with many hidden layers. If



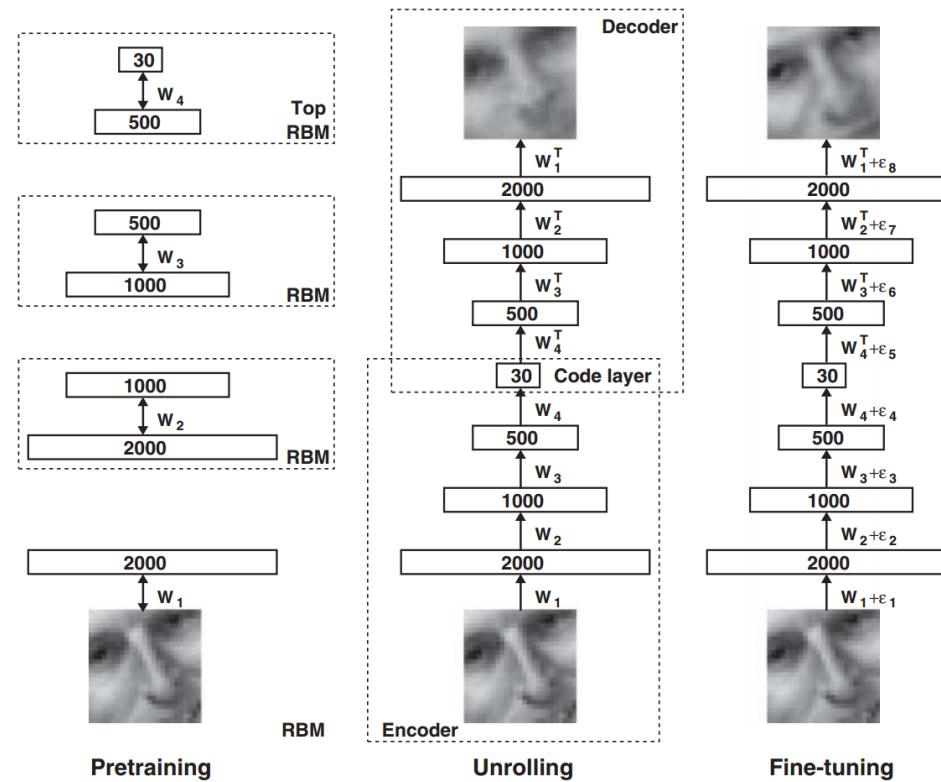
Hinton and Salakhutdinov, “Reducing the Dimensionality of Data with Neural Networks”, Science 2006

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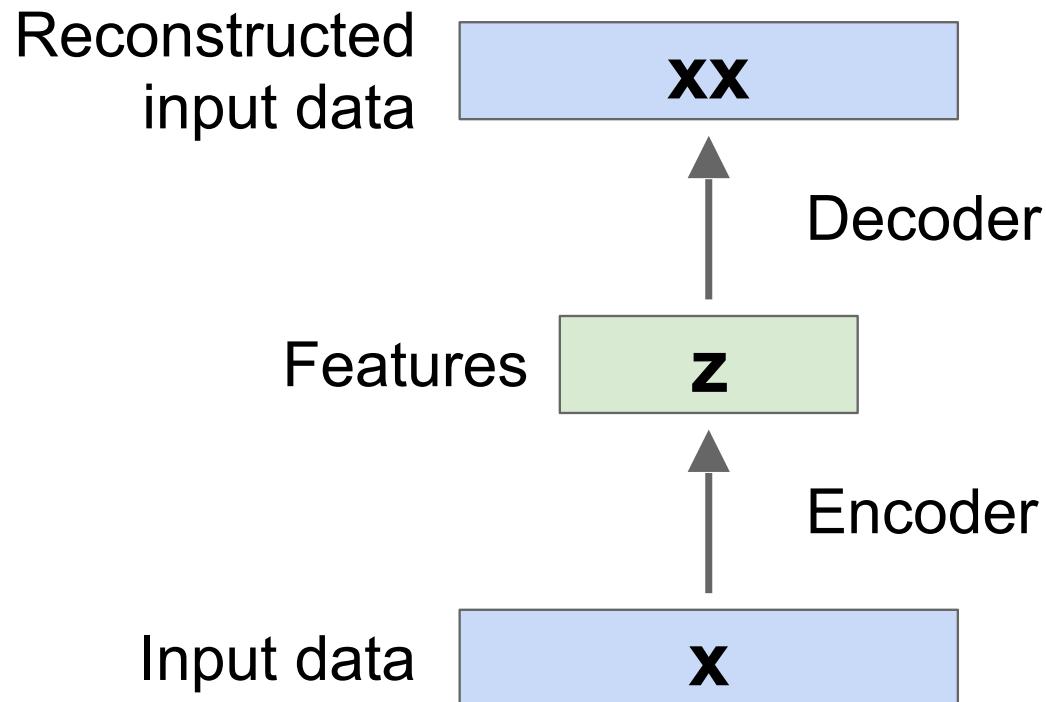


Not common anymore

With ReLU, proper initialization, batchnorm, Adam, etc easily train from scratch

Hinton and Salakhutdinov, "Reducing the Dimensionality of Data with Neural Networks", Science 2006

Autoencoders



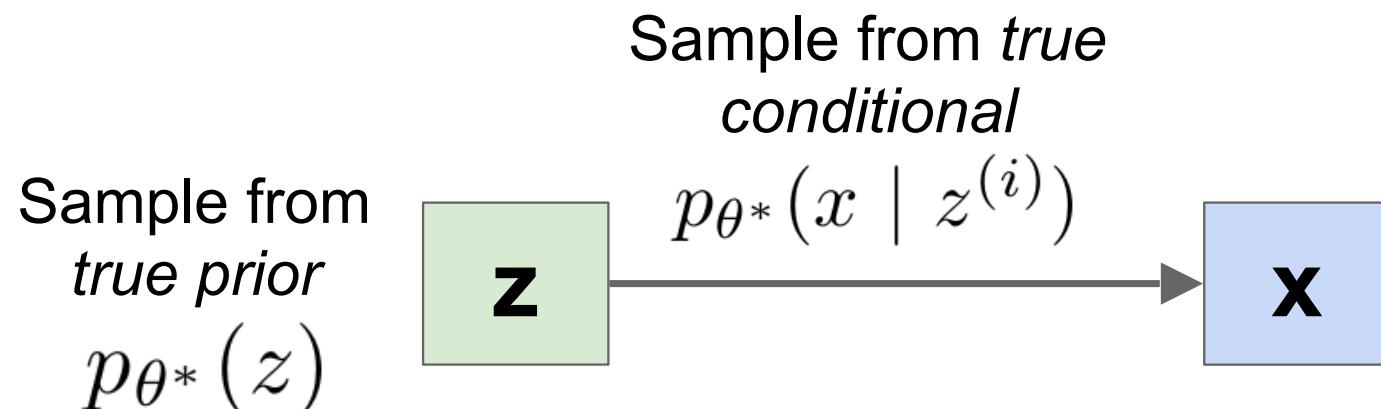
Autoencoders can reconstruct data, and can learn features to initialize a supervised model

Can we generate images from an autoencoder?

Variational Autoencoder

A Bayesian spin on an autoencoder - lets us generate data!

Assume our data $\{x^{(i)}\}_{i=1}^N$ is generated like this:

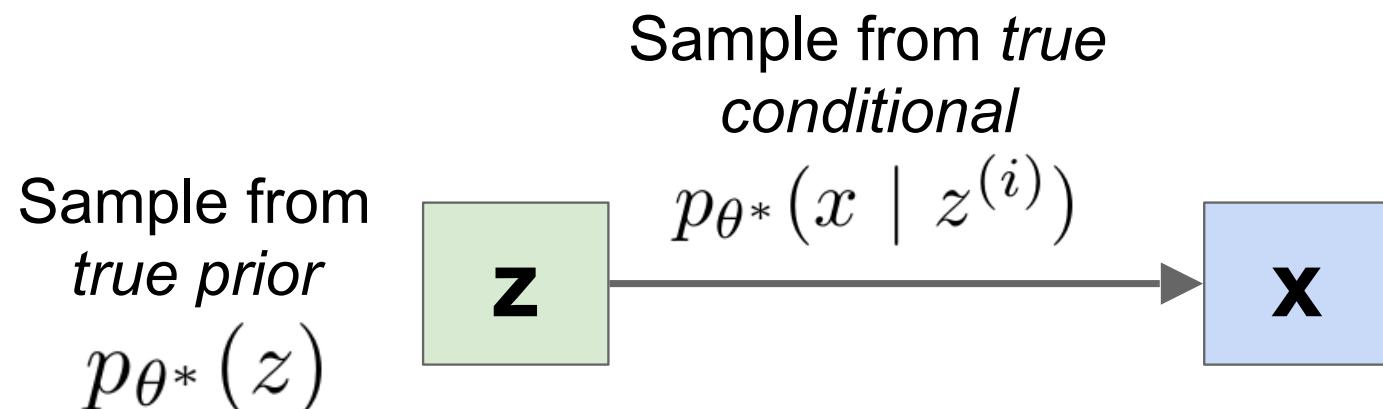


Kingma and Welling, “Auto-Encoding Variational Bayes”, ICLR 2014

Variational Autoencoder

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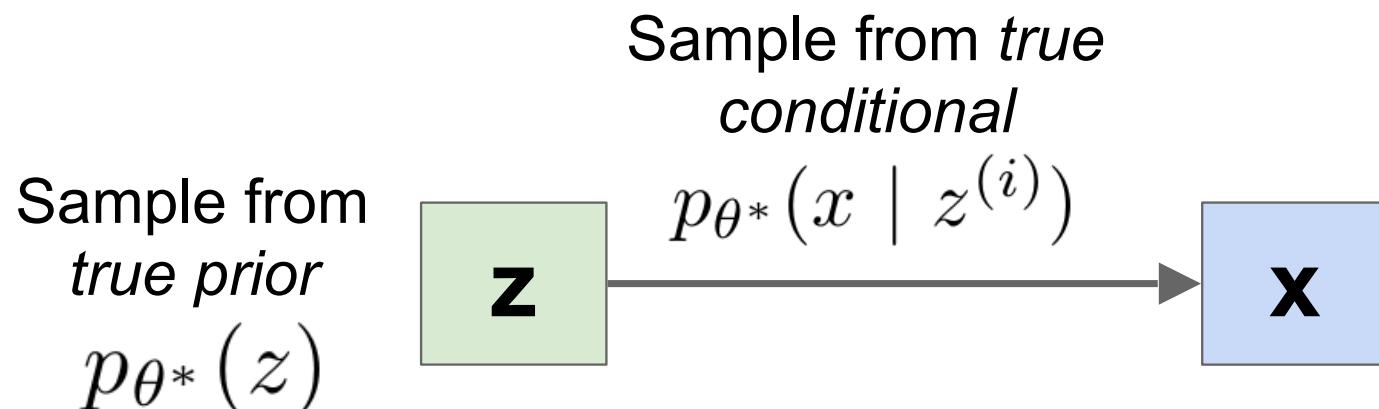
Intuition: x is an image, z gives class, orientation, attributes, etc

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Variational Autoencoder

A Bayesian spin on an autoencoder!

Assume our data $\{x^{(i)}\}_{i=1}^N$ is generated like this:



Intuition: x is an image, z gives class, orientation, attributes, etc

Problem: Estimate θ without access to latent states $z^{(i)}$!

Kingma and Welling, “Auto-Encoding Variational Bayes”, ICLR 2014

Variational Autoencoder

Prior: Assume $p_\theta(z)$
is a unit Gaussian

Variational Autoencoder

Prior: Assume $p_\theta(z)$ is a unit Gaussian

Conditional: Assume $p_\theta(x \mid z)$ is a diagonal Gaussian, predict mean and variance with neural net

Kingma and Welling, ICLR 2014

Fei-Fei Li & Andrej Karpathy & Justin Johnson

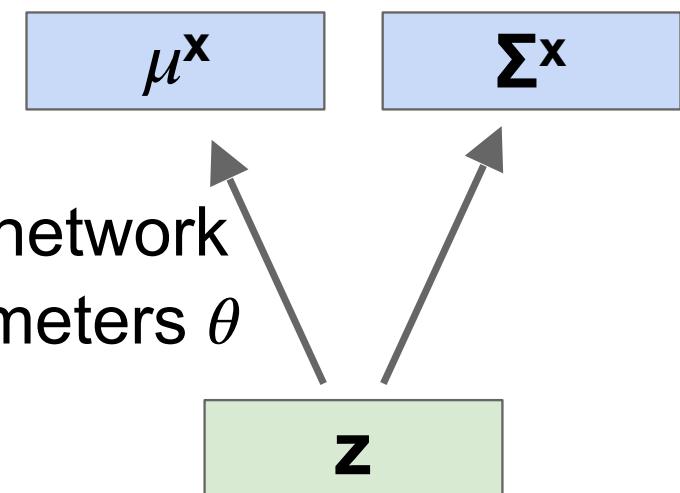
Lecture 14 - 60 29 Feb 2016

Variational Autoencoder

Prior: Assume $p_\theta(z)$ is a unit Gaussian

Conditional: Assume $p_\theta(x | z)$ is a diagonal Gaussian, predict mean and variance with neural net

Mean and (diagonal) covariance of $p_\theta(x | z)$



Latent state

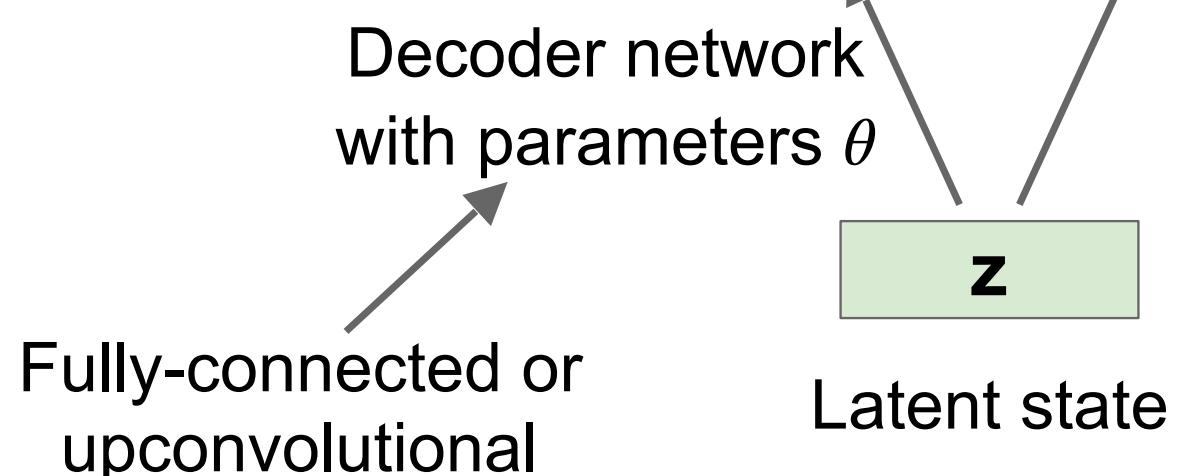
Kingma and Welling, ICLR 2014

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Kingma and Welling, ICLR 2014

Variational Autoencoder: Encoder

By Bayes Rule the posterior is:

$$p_{\theta}(z \mid x) = \frac{p_{\theta}(x \mid z)p_{\theta}(z)}{p_{\theta}(x)}$$

Kingma and Welling,
ICLR 2014

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Use decoder network =)

Gaussian =)

Intractible integral =(

Kingma and Welling,
ICLR 2014

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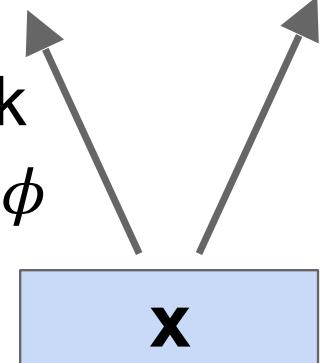
Mean and (diagonal)
covariance of

$$q_{\phi}(z | x)$$

$$\mu^z$$

$$\Sigma^z$$

Encoder network
with parameters ϕ



Data point

Kingma and Welling,
ICLR 2014

Variational Autoencoder: Encoder

By Bayes Rule the posterior is:

$$p_{\theta}(z | x) = \frac{p_{\theta}(x | z)p_{\theta}(z)}{p_{\theta}(x)}$$

Use decoder network =)
Gaussian =)
Intractible integral = (

Approximate posterior with
encoder network $q_{\phi}(z | x)$

Kingma and Welling,
ICLR 2014

Mean and (diagonal)
covariance of

$$q_{\phi}(z | x)$$

$$\mu^z$$

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Encoder network
with parameters ϕ

x

Data point

Variational Autoencoder: Encoder

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$$p_{\theta}(z | x) = \frac{p_{\theta}(x | z)p_{\theta}(z)}{p_{\theta}(x)}$$

Use decoder network =)
Gaussian =)
Intractible integral = (

Approximate posterior with
encoder network $q_{\phi}(z | x)$

Fully-connected
or convolutional

Encoder network
with parameters ϕ

Mean and (diagonal)
covariance of

$$q_{\phi}(z | x)$$

$$\mu^z$$

$$\Sigma^z$$

$$x$$

Data point

Kingma and Welling,
ICLR 2014

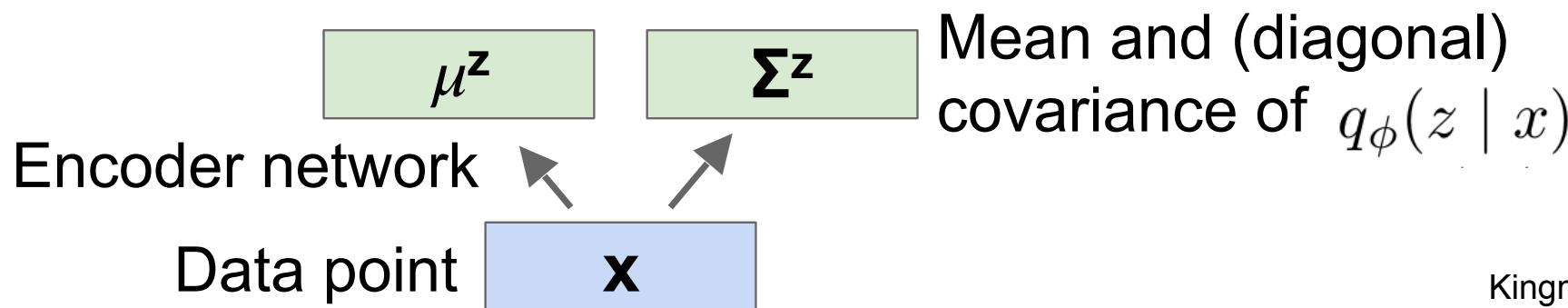
Variational Autoencoder

Data point

x

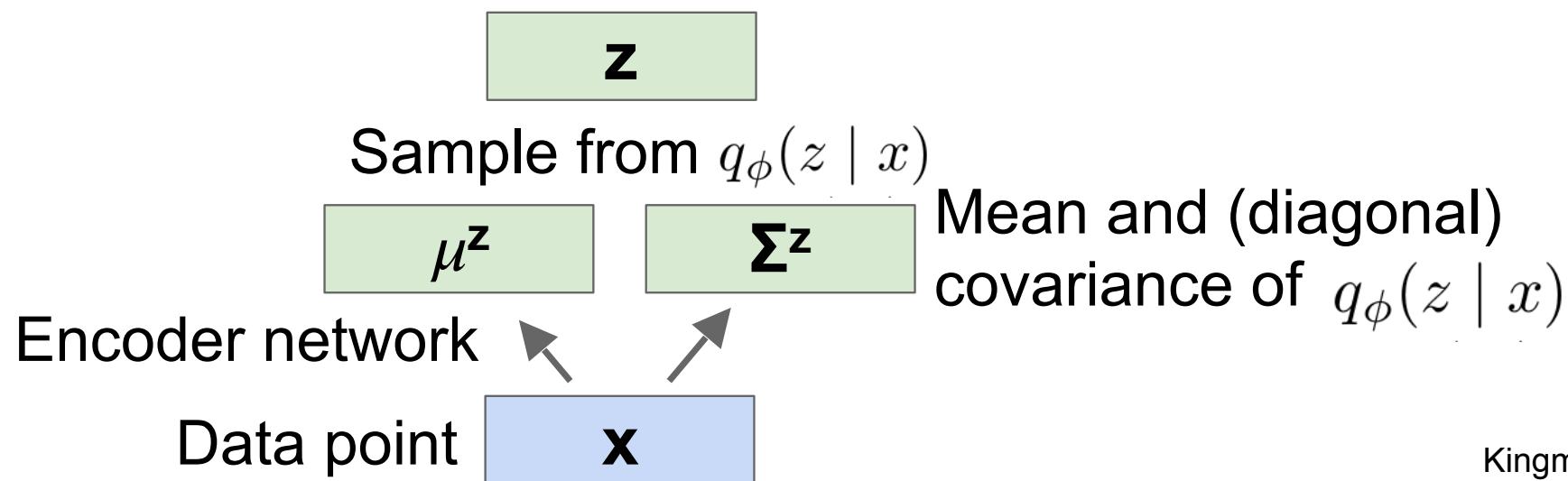
Kingma and Welling, ICLR 2014

Variational Autoencoder



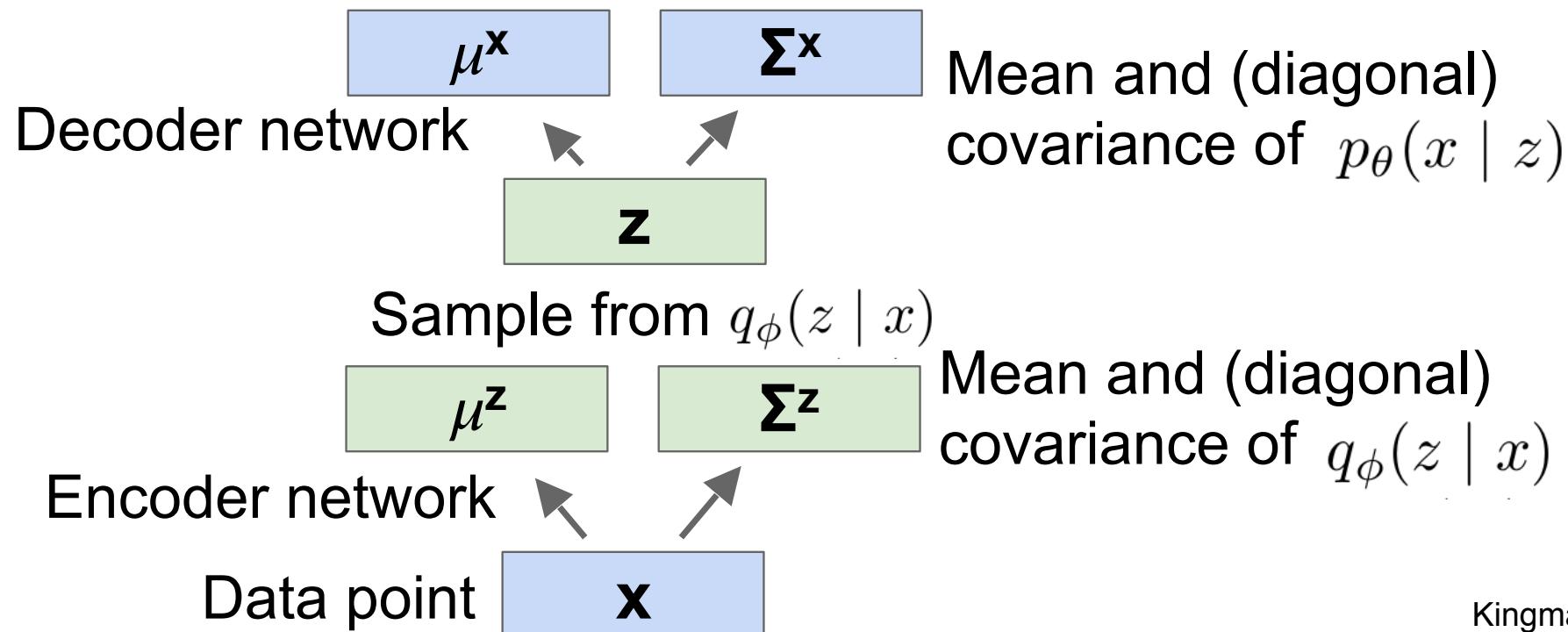
Kingma and Welling, ICLR 2014

Variational Autoencoder



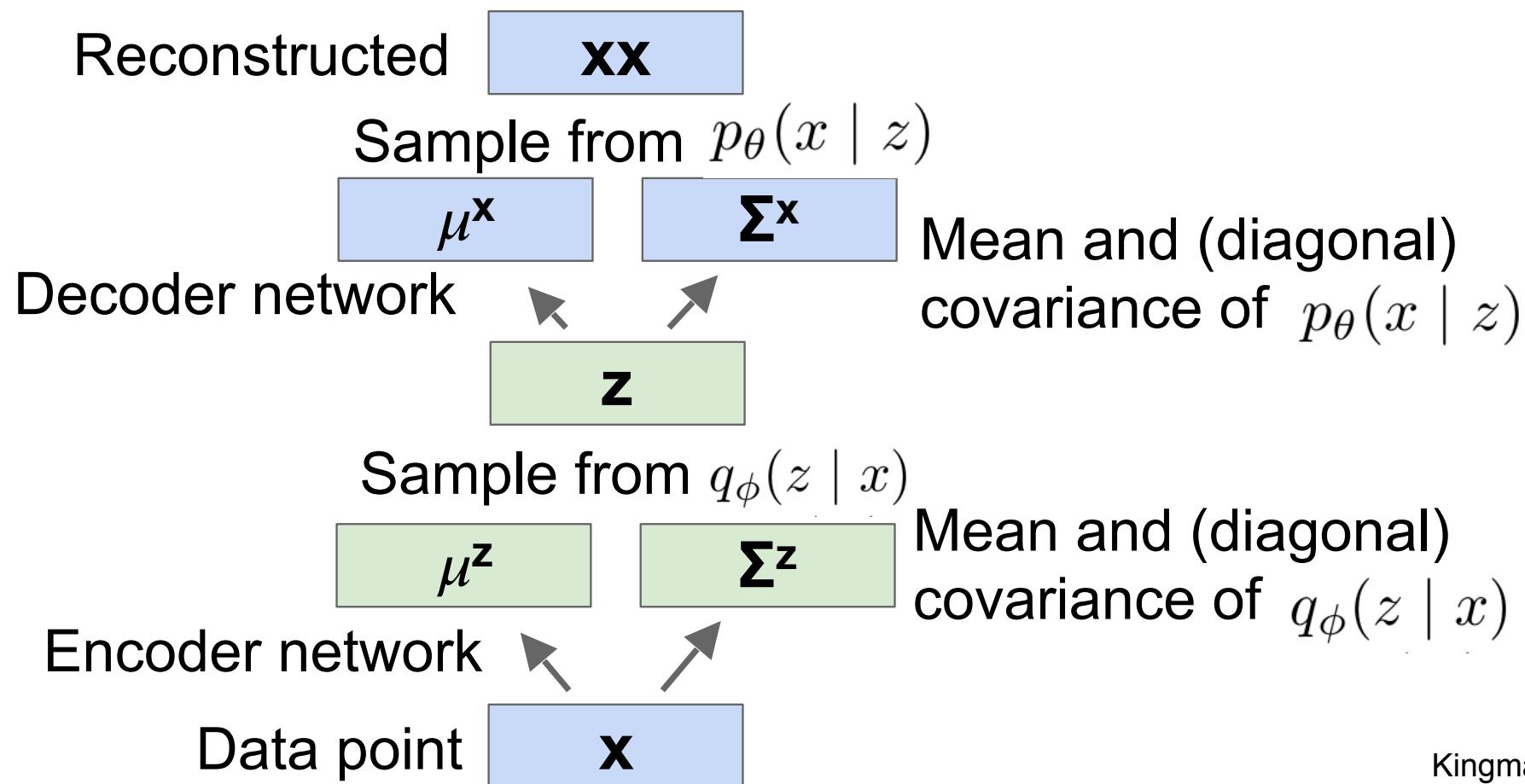
Kingma and Welling, ICLR 2014

Variational Autoencoder



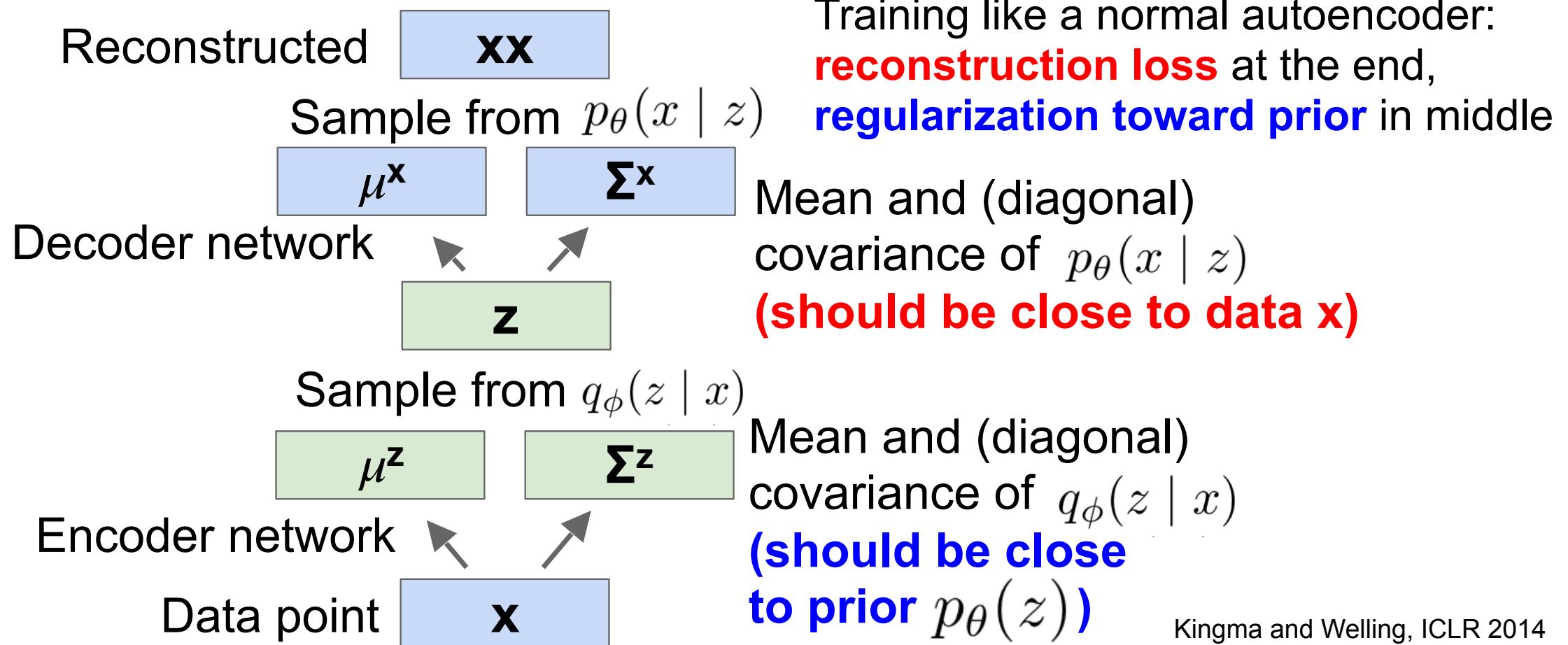
Kingma and Welling, ICLR 2014

Variational Autoencoder



Kingma and Welling, ICLR 2014

Variational Autoencoder



Kingma and Welling, ICLR 2014

Variational Autoencoder: Generate Data!

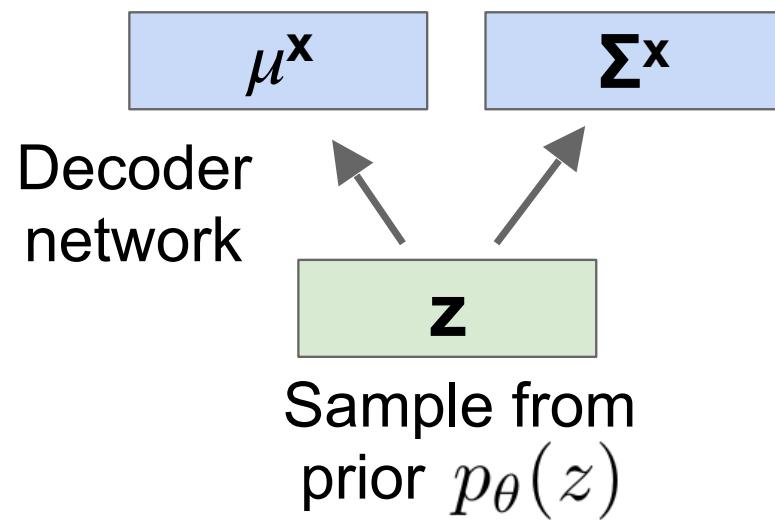
After network is trained:

z

Sample from
prior $p_\theta(z)$

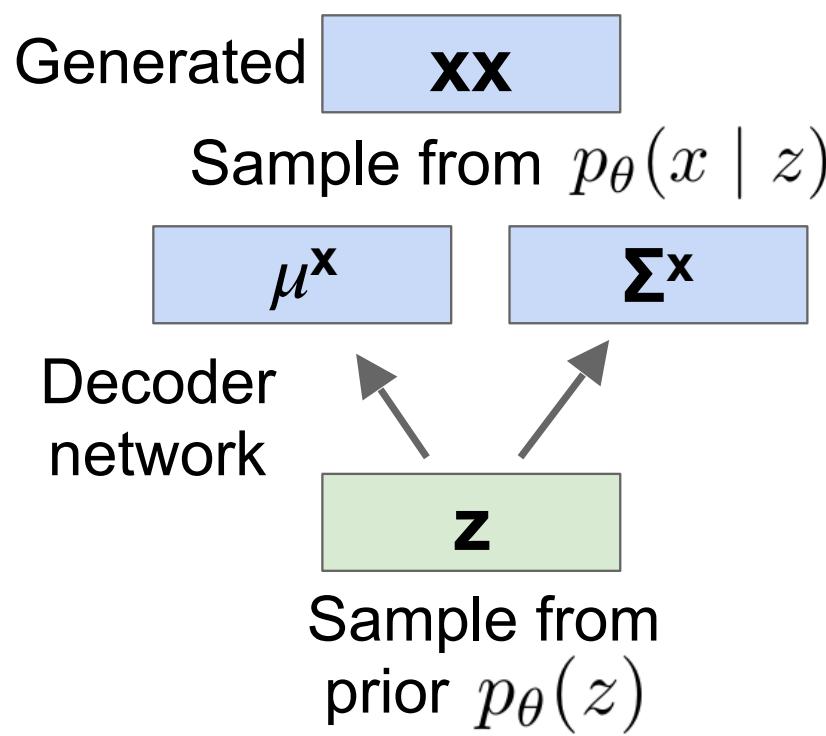
Variational Autoencoder: Generate Data!

After network is trained:



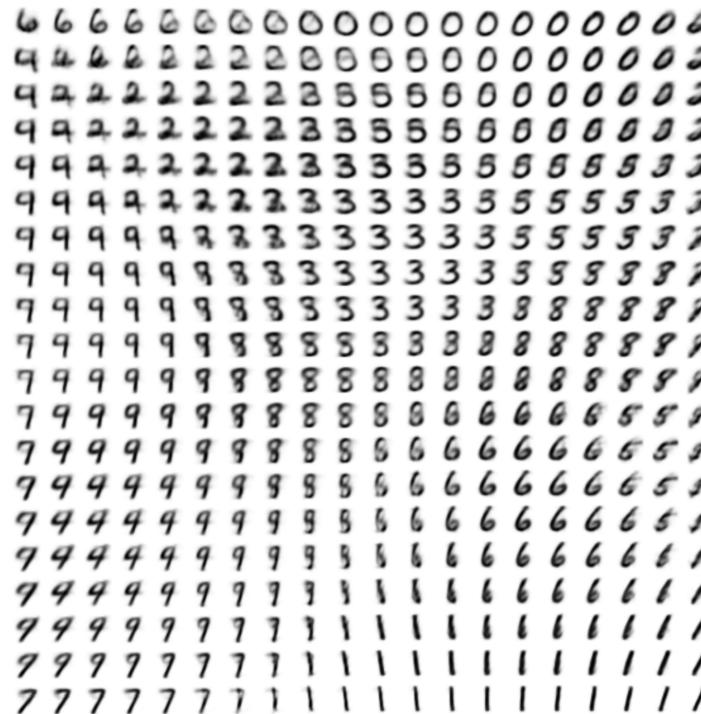
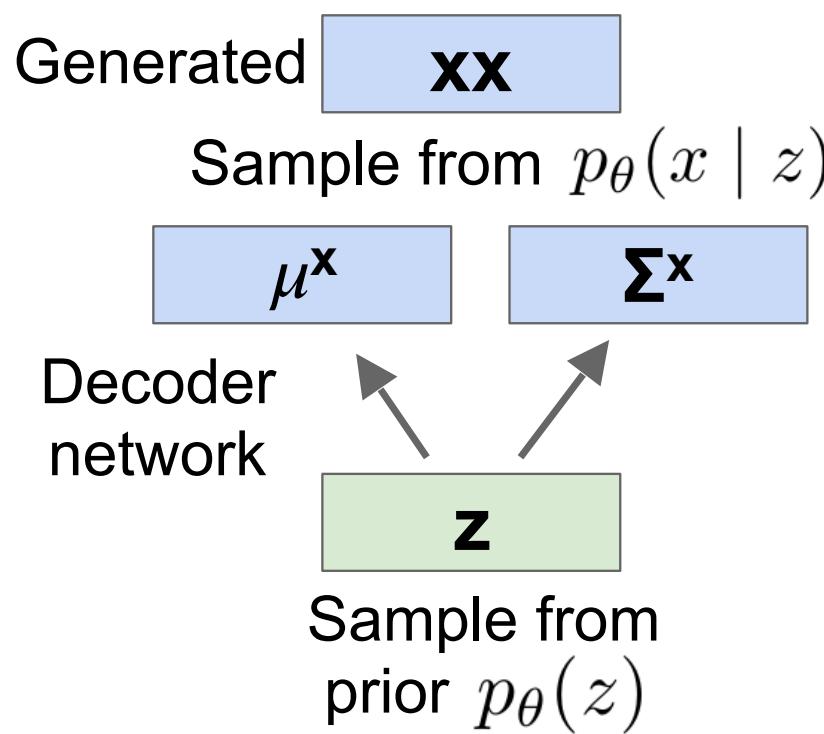
Variational Autoencoder: Generate Data!

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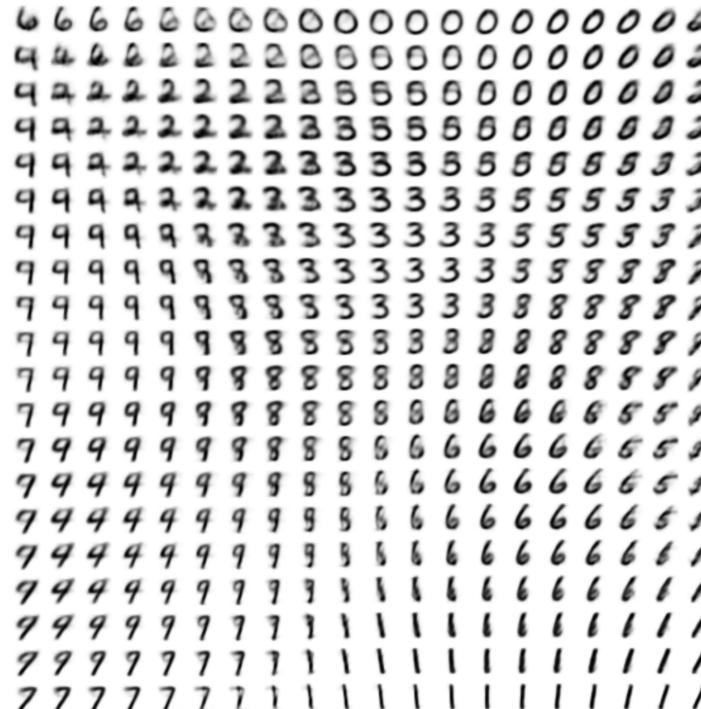
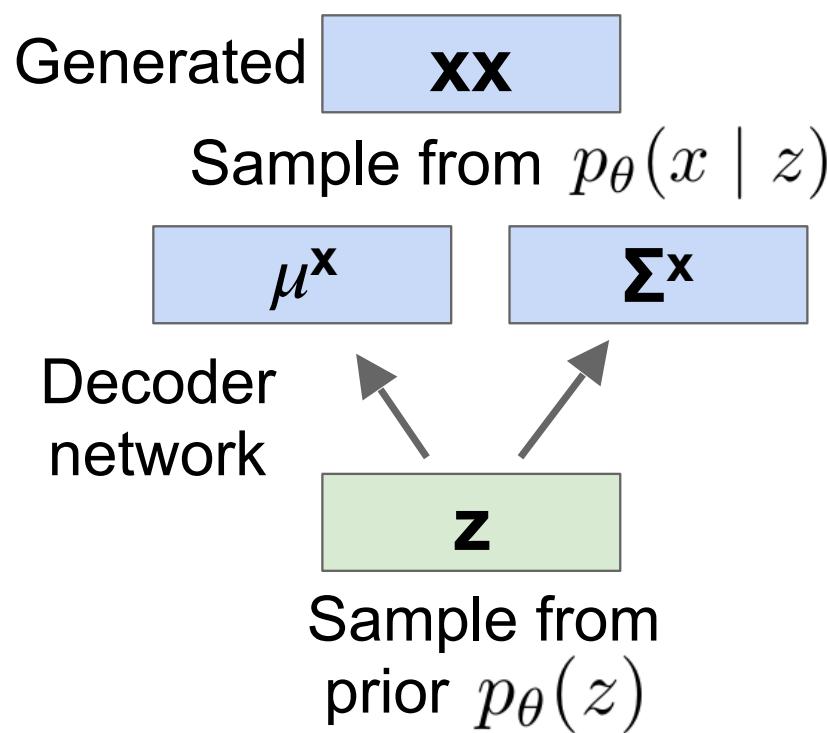
Variational Autoencoder: Generate Data!

After network is trained:



Variational Autoencoder: Generate Data!

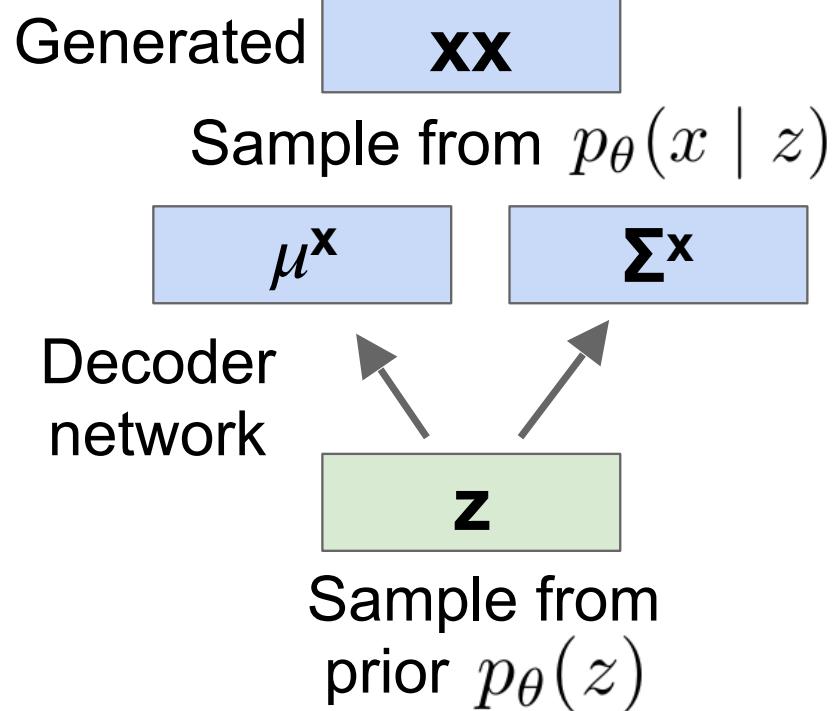
After network is trained:



Variational Autoencoder: Generate Data!

After network is trained:

Diagonal prior on $\mathbf{z} \Rightarrow$
independent latent variables



6 6 6 6 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
9 4 & 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 2
9 2 2 2 2 2 2 2 8 5 6 6 0 0 0 0 0 0 0 2
9 9 2 2 2 2 2 2 3 3 5 5 5 5 5 0 0 0 0 0 2
9 9 2 2 2 2 2 2 3 3 3 5 5 5 5 5 5 5 5 3 3
9 9 9 2 2 2 2 3 3 3 3 3 3 3 5 5 5 5 5 3 3
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9 9 9 9 9 8 3 3 3 3 3 3 3 3 5 5 5 5 3 3
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7 9 9 9 9 9 8 8 8 8 8 8 8 8 8 8 8 8 8 8 7
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7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 1 1 1 1 1 1 1 1 1



Variational Autoencoder: Math Maximum Likelihood?

$$\theta^* = \arg \max_{\theta} \prod_{i=1}^N p_{\theta}(x^{(i)}) \quad \text{Maximize likelihood of dataset } \{x^{(i)}\}_{i=1}^N$$

Kingma and Welling, ICLR 2014

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$$= \arg \max_{\theta} \sum_{i=1}^N \log p_{\theta}(x^{(i)}) \quad \text{Maximize log-likelihood instead because sums are nicer}$$

Kingma and Welling, ICLR 2014

Variational Autoencoder: Math Maximum Likelihood?

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$$p_{\theta}(x^{(i)}) = \int p_{\theta}(x^{(i)}, z) dz \quad \text{Marginalize joint distribution}$$

Kingma and Welling, ICLR 2014

Variational Autoencoder: Math Maximum Likelihood?

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Variational Autoencoder: Math

$$\log p_{\theta}(x^{(i)})$$

Variational Autoencoder: Math

$$\log p_{\theta}(x^{(i)}) = \mathbf{E}_{z \sim q_{\phi}(z|x^{(i)})} \left[\log p_{\theta}(x^{(i)}) \right] \quad (p_{\theta}(x^{(i)}) \text{ Does not depend on } z)$$

Variational Autoencoder: Math

$$\begin{aligned}\log p_{\theta}(x^{(i)}) &= \mathbf{E}_{z \sim q_{\phi}(z|x^{(i)})} \left[\log p_{\theta}(x^{(i)}) \right] \quad (p_{\theta}(x^{(i)}) \text{ Does not depend on } z) \\ &= \mathbf{E}_z \left[\log \frac{p_{\theta}(x^{(i)} | z)p_{\theta}(z)}{p_{\theta}(z | x^{(i)})} \right] \quad (\text{Bayes' Rule})\end{aligned}$$

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Variational Autoencoder: Math

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Variational Autoencoder: Math

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“Elbow”

Variational Autoencoder: Math

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Variational Autoencoder: Math

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$$\log p_\theta(x^{(i)}) \geq \mathcal{L}(x^{(i)}, \theta, \phi)$$

Variational lower bound (elbow)

Variational Autoencoder: Math

$$\begin{aligned}\log p_\theta(x^{(i)}) &= \mathbf{E}_{z \sim q_\phi(z|x^{(i)})} \left[\log p_\theta(x^{(i)}) \right] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z) \\ &= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \right] \quad (\text{Bayes' Rule}) \\ &= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \frac{q_\phi(z | x^{(i)})}{q_\phi(z | x^{(i)})} \right] \quad (\text{Multiply by constant}) \\ &= \mathbf{E}_z \left[\log p_\theta(x^{(i)} | z) \right] - \mathbf{E}_z \left[\log \frac{q_\phi(z | x^{(i)})}{p_\theta(z)} \right] + \mathbf{E}_z \left[\log \frac{q_\phi(z | x^{(i)})}{p_\theta(z | x^{(i)})} \right] \quad (\text{Logarithms}) \\ &= \underbrace{\mathbf{E}_z \left[\log p_\theta(x^{(i)} | z) \right]}_{\mathcal{L}(x^{(i)}, \theta, \phi)} \underbrace{- D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z)) + D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z | x^{(i)}))}_{\geq 0} \end{aligned}$$

$$\log p_\theta(x^{(i)}) \geq \mathcal{L}(x^{(i)}, \theta, \phi)$$

Variational lower bound (elbow)

$$\theta^*, \phi^* = \arg \max_{\theta, \phi} \sum_{i=1}^N \mathcal{L}(x^{(i)}, \theta, \phi)$$

Training: Maximize lower bound

Variational Autoencoder: Math

$$\log p_\theta(x^{(i)}) = \mathbf{E}_{z \sim q_\phi(z|x^{(i)})} [\log p_\theta(x^{(i)})] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

Reconstruct

the input $= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \right] \quad (\text{Bayes' Rule})$

data

$$\begin{aligned} &= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \frac{q_\phi(z | x^{(i)})}{q_\phi(z | x^{(i)})} \right] \quad (\text{Multiply by constant}) \\ &= \mathbf{E}_z [\log p_\theta(x^{(i)} | z)] - \mathbf{E}_z \left[\log \frac{q_\phi(z | x^{(i)})}{p_\theta(z)} \right] + \mathbf{E}_z \left[\log \frac{q_\phi(z | x^{(i)})}{p_\theta(z | x^{(i)})} \right] \quad (\text{Logarithms}) \\ &= \underbrace{\mathbf{E}_z [\log p_\theta(x^{(i)} | z)]}_{\mathcal{L}(x^{(i)}, \theta, \phi) \text{ “Elbow”}} - D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z)) + \underbrace{D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z | x^{(i)}))}_{\geq 0} \end{aligned}$$

$$\log p_\theta(x^{(i)}) \geq \mathcal{L}(x^{(i)}, \theta, \phi)$$

Variational lower bound (elbow)

$$\theta^*, \phi^* = \arg \max_{\theta, \phi} \sum_{i=1}^N \mathcal{L}(x^{(i)}, \theta, \phi)$$

Training: Maximize lower bound

Variational Autoencoder: Math

**Latent states
should follow
the prior**

$$\log p_\theta(x^{(i)}) = \mathbf{E}_{z \sim q_\phi(z|x^{(i)})} [\log p_\theta(x^{(i)})] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

**Reconstruct
the input
data**

$$= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \right] \quad (\text{Bayes' Rule})$$

$$= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \frac{q_\phi(z | x^{(i)})}{q_\phi(z | x^{(i)})} \right] \quad (\text{Multiply by constant})$$

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Sampling

**with
reparam.
trick**

(see paper)

$$= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \frac{q_\phi(z | x^{(i)})}{q_\phi(z | x^{(i)})} \right] \quad (\text{Multiply by constant})$$

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Sampling

**with
reparam.
trick
(see paper)**

$$\begin{aligned} &= \mathbf{E}_z \left[\log \frac{p_\theta(x^{(i)} | z)p_\theta(z)}{p_\theta(z | x^{(i)})} \frac{q_\phi(z | x^{(i)})}{q_\phi(z | x^{(i)})} \right] \quad (\text{Multiply by constant}) \\ &= \mathbf{E}_z [\log p_\theta(x^{(i)} | z)] - \mathbf{E}_z \left[\log \frac{q_\phi(z | x^{(i)})}{p_\theta(z)} \right] + \mathbf{E}_z \left[\log \frac{q_\phi(z | x^{(i)})}{p_\theta(z | x^{(i)})} \right] \quad (\text{Logarithms}) \\ &= \underbrace{\mathbf{E}_z [\log p_\theta(x^{(i)} | z)]}_{\mathcal{L}(x^{(i)}, \theta, \phi)} - \boxed{D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z))} + \underbrace{D_{KL}(q_\phi(z | x^{(i)}) || p_\theta(z | x^{(i)}))}_{\geq 0} \end{aligned}$$

**Everything is
Gaussian,
closed form
solution!**

$$\log p_\theta(x^{(i)}) \geq \mathcal{L}(x^{(i)}, \theta, \phi)$$

Variational lower bound (elbow)

$$\theta^*, \phi^* = \arg \max_{\theta, \phi} \sum_{i=1}^N \mathcal{L}(x^{(i)}, \theta, \phi)$$

Training: Maximize lower bound

Autoencoder Overview

Traditional Autoencoders

Try to reconstruct input

Used to learn features, initialize supervised model

Not used much anymore

Variational Autoencoders

Bayesian meets deep learning

Sample from model to generate images

Goodfellow et al, “Generative Adversarial Nets”, NIPS 2014

Generative Adversarial Nets

Can we generate images with less math?

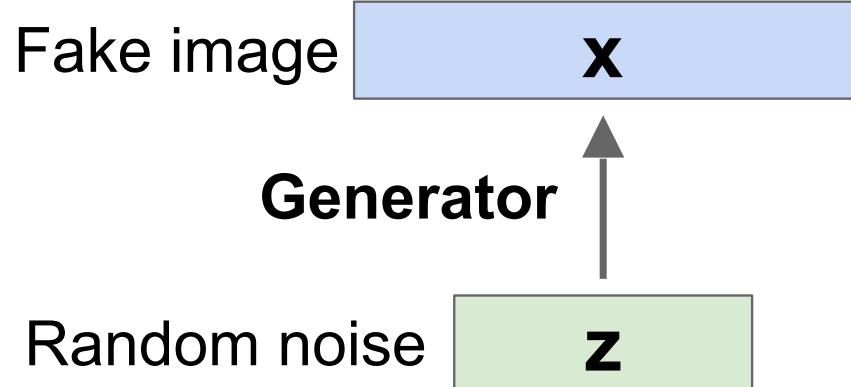
Random noise

z

Goodfellow et al, "Generative Adversarial Nets", NIPS 2014

Generative Adversarial Nets

Can we generate images with less math?



Goodfellow et al, "Generative Adversarial Nets", NIPS 2014

Generative Adversarial Nets

Can we generate images with less math?

Real or fake?

y

Discriminator

Fake image

x

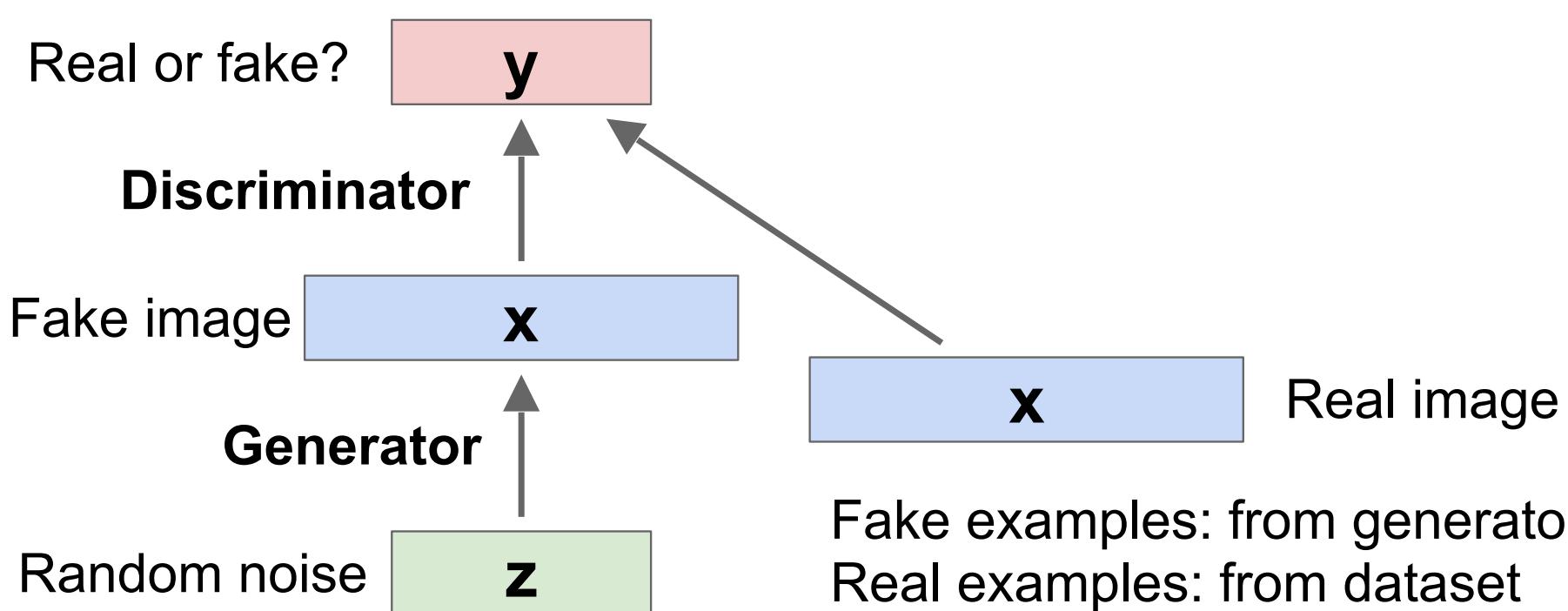
Generator

Random noise

z

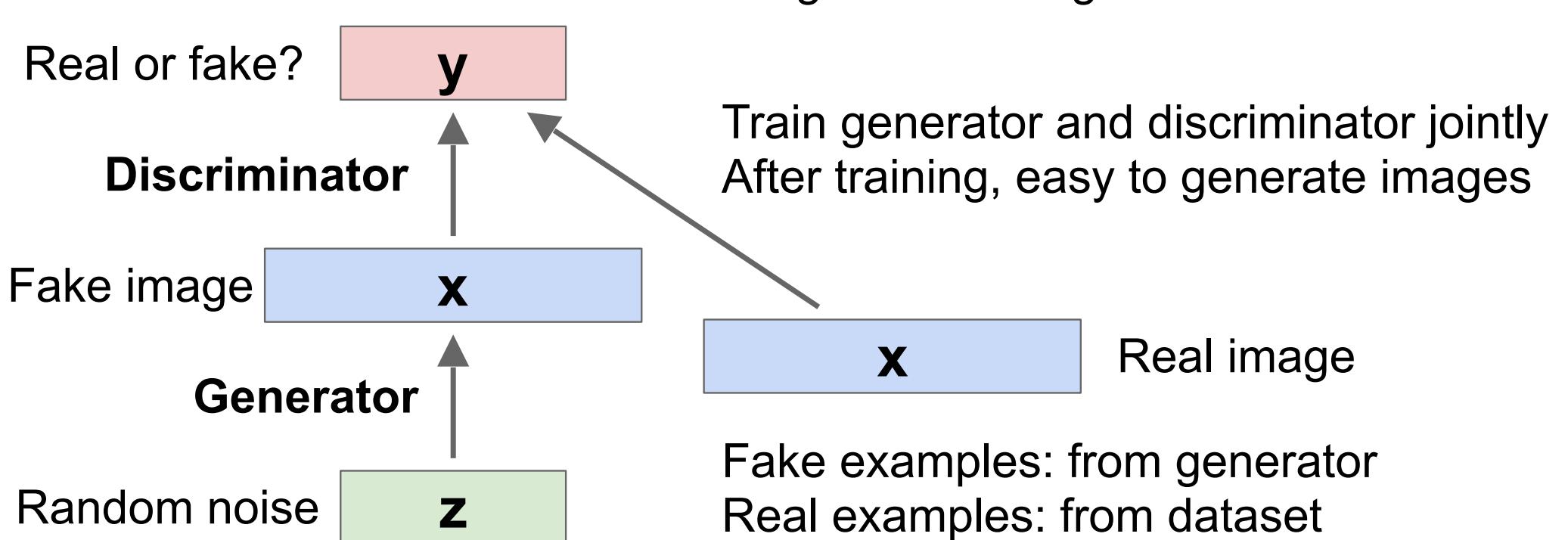
Generative Adversarial Nets

Can we generate images with less math?



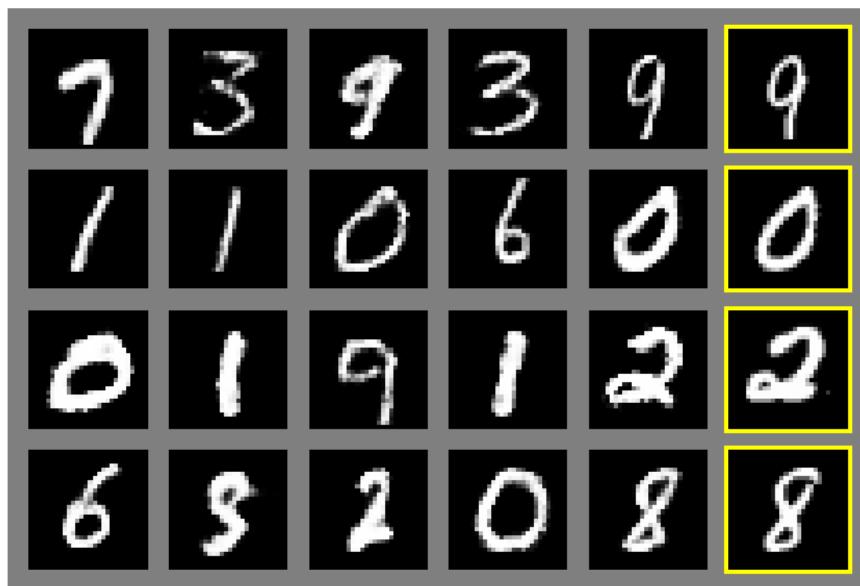
Generative Adversarial Nets

Can we generate images with less math?



Generative Adversarial Nets

Generated samples

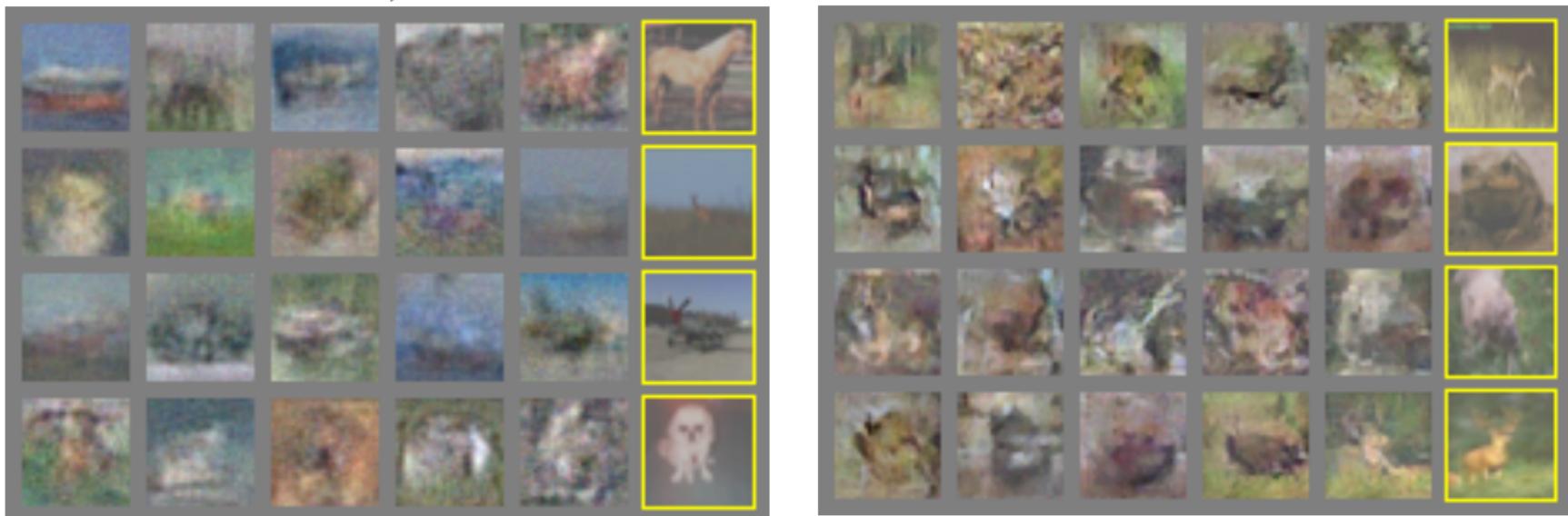


Nearest neighbor from training set

Goodfellow et al, "Generative Adversarial Nets", NIPS 2014

Generative Adversarial Nets

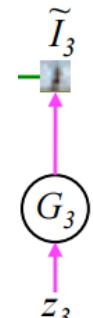
Generated samples (CIFAR-10)



Nearest neighbor from training set

Goodfellow et al, "Generative Adversarial Nets", NIPS 2014

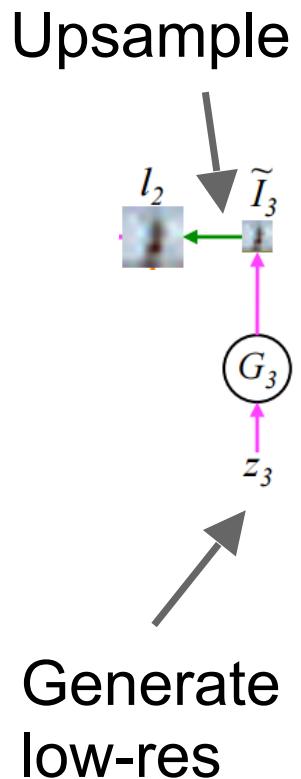
Generative Adversarial Nets: Multiscale



Generate
low-res

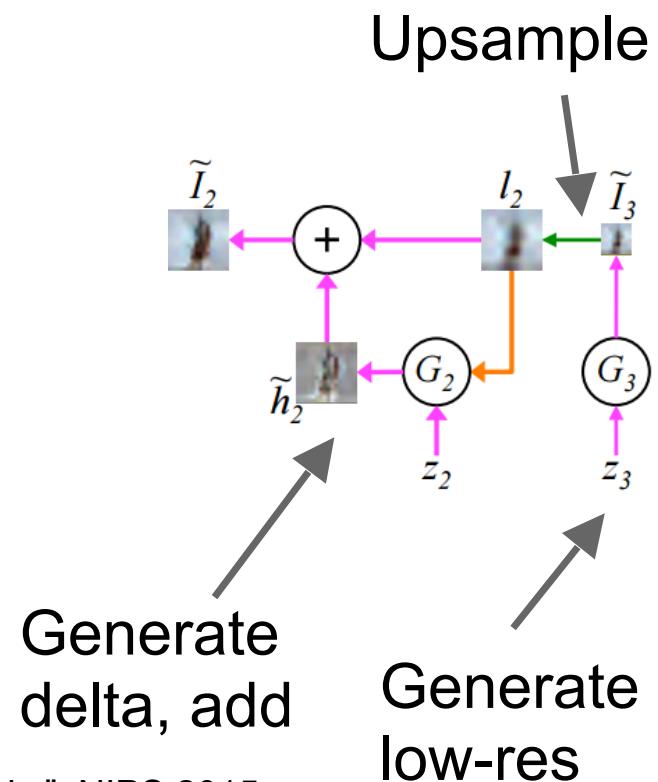
Denton et al, "Deep generative image models using a Laplacian pyramid of adversarial networks", NIPS 2015

Generative Adversarial Nets: Multiscale



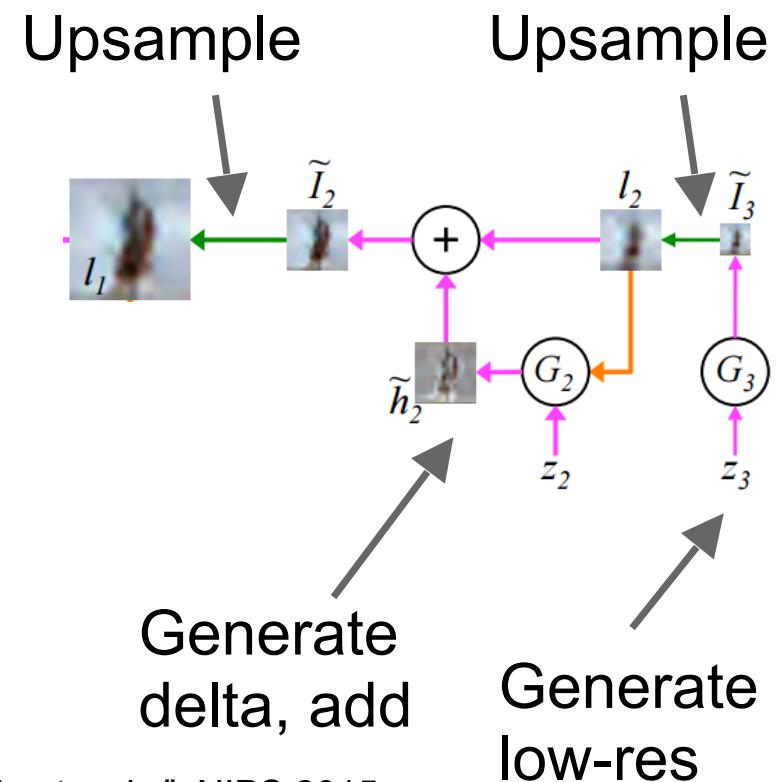
Denton et al, “Deep generative image models using a Laplacian pyramid of adversarial networks”, NIPS 2015

Generative Adversarial Nets: Multiscale



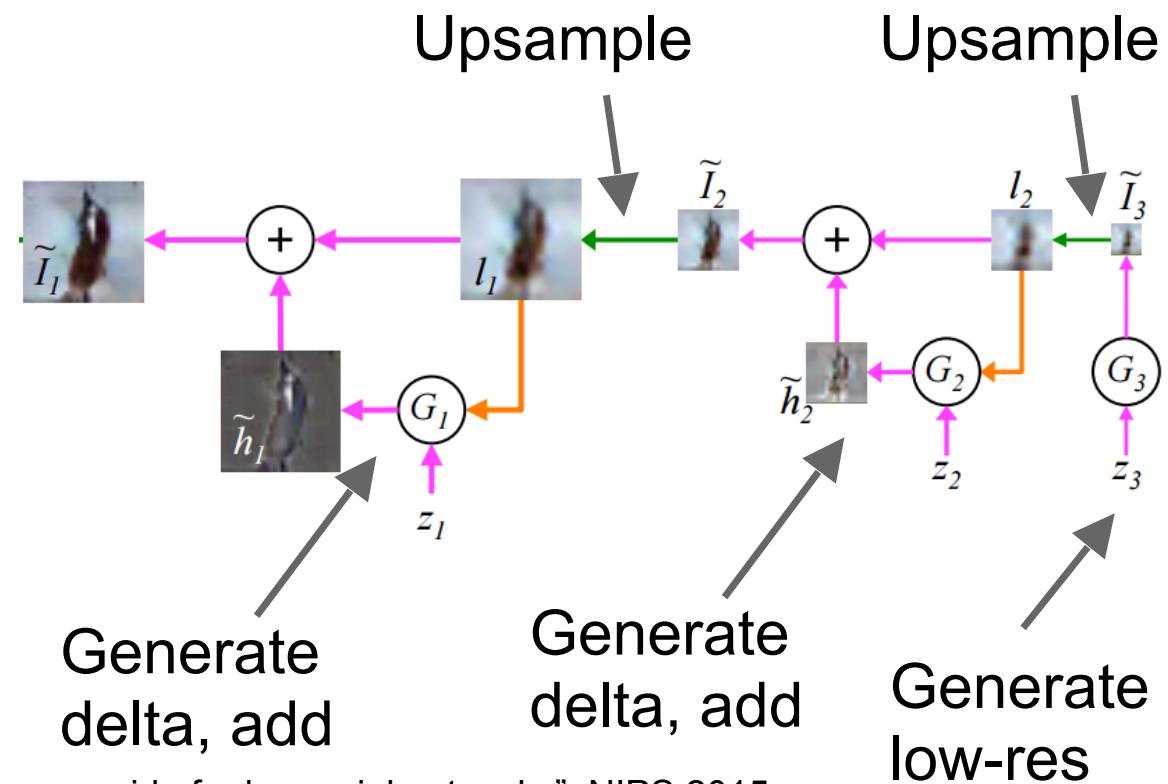
Denton et al, "Deep generative image models using a Laplacian pyramid of adversarial networks", NIPS 2015

Generative Adversarial Nets: Multiscale



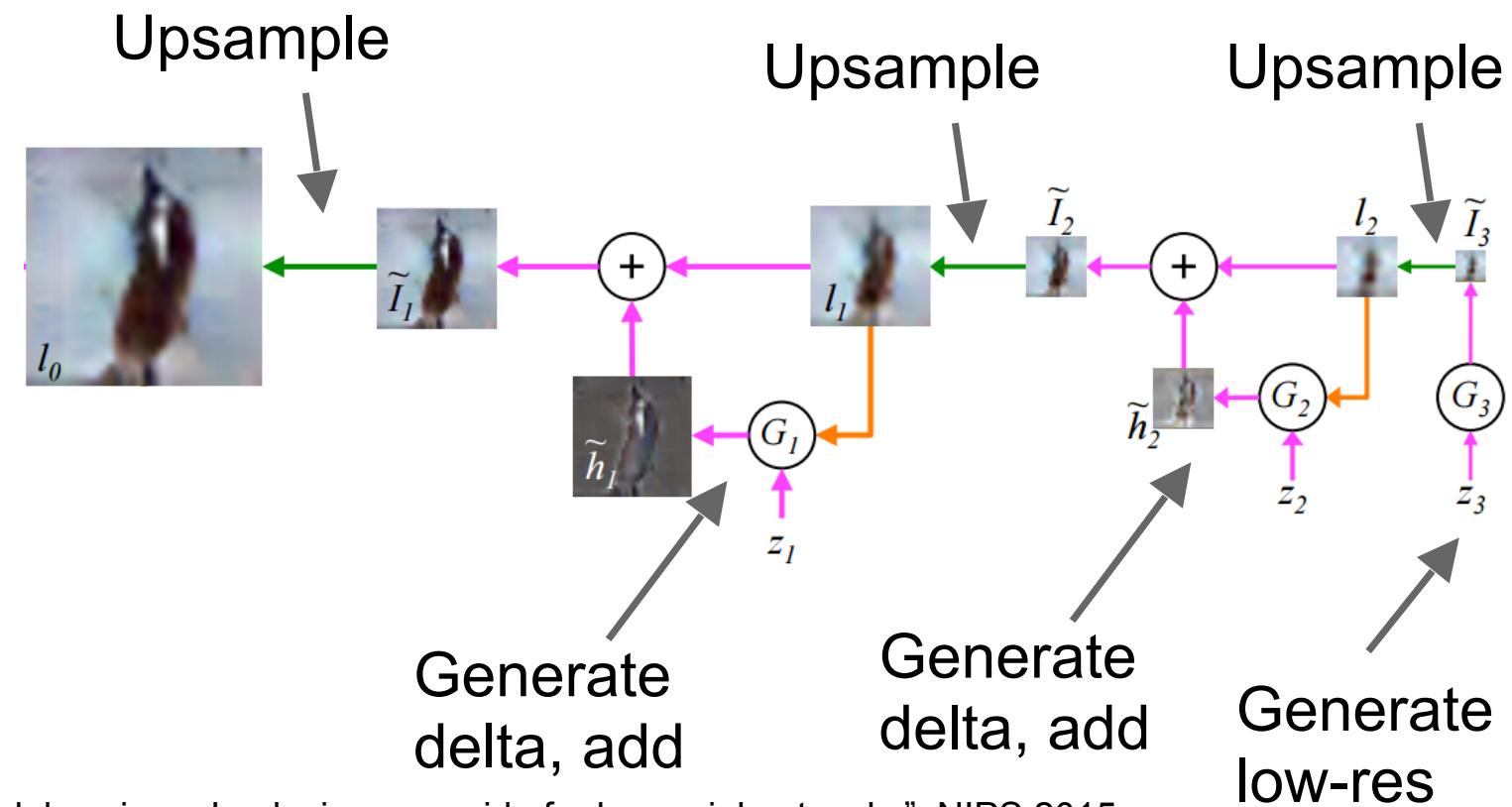
Denton et al, “Deep generative image models using a Laplacian pyramid of adversarial networks”, NIPS 2015

Generative Adversarial Nets: Multiscale



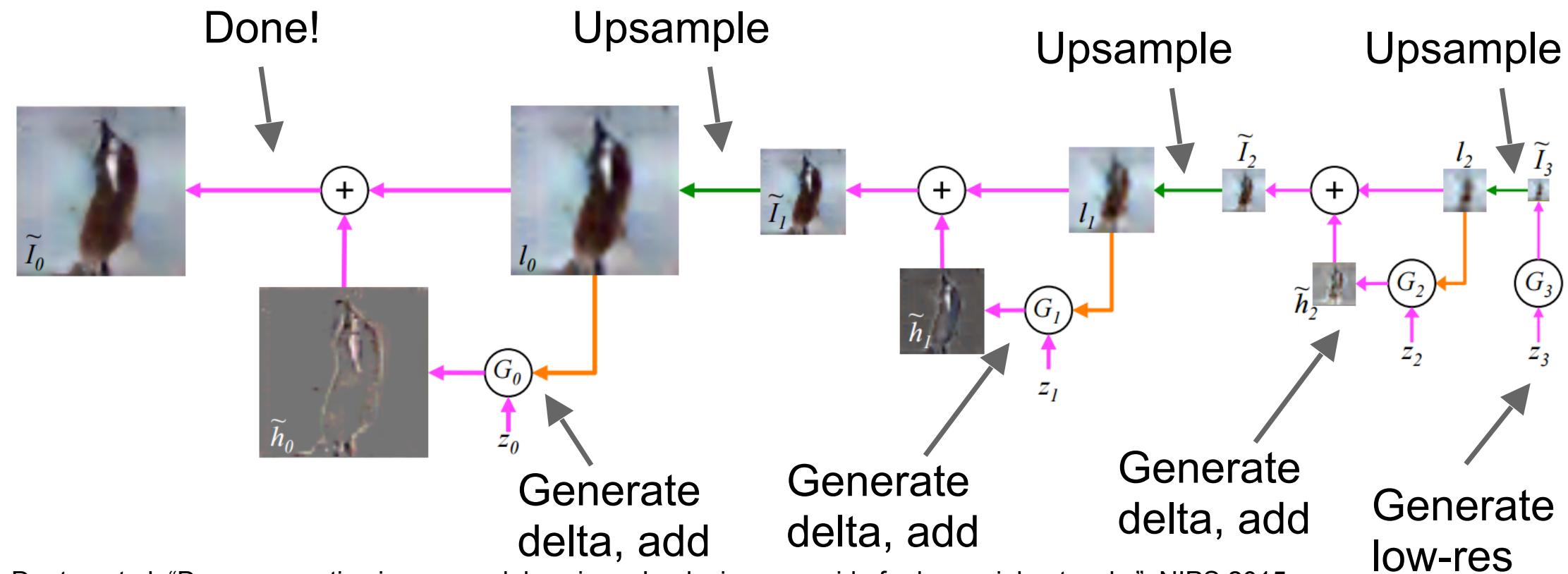
Denton et al, “Deep generative image models using a Laplacian pyramid of adversarial networks”, NIPS 2015

Generative Adversarial Nets: Multiscale



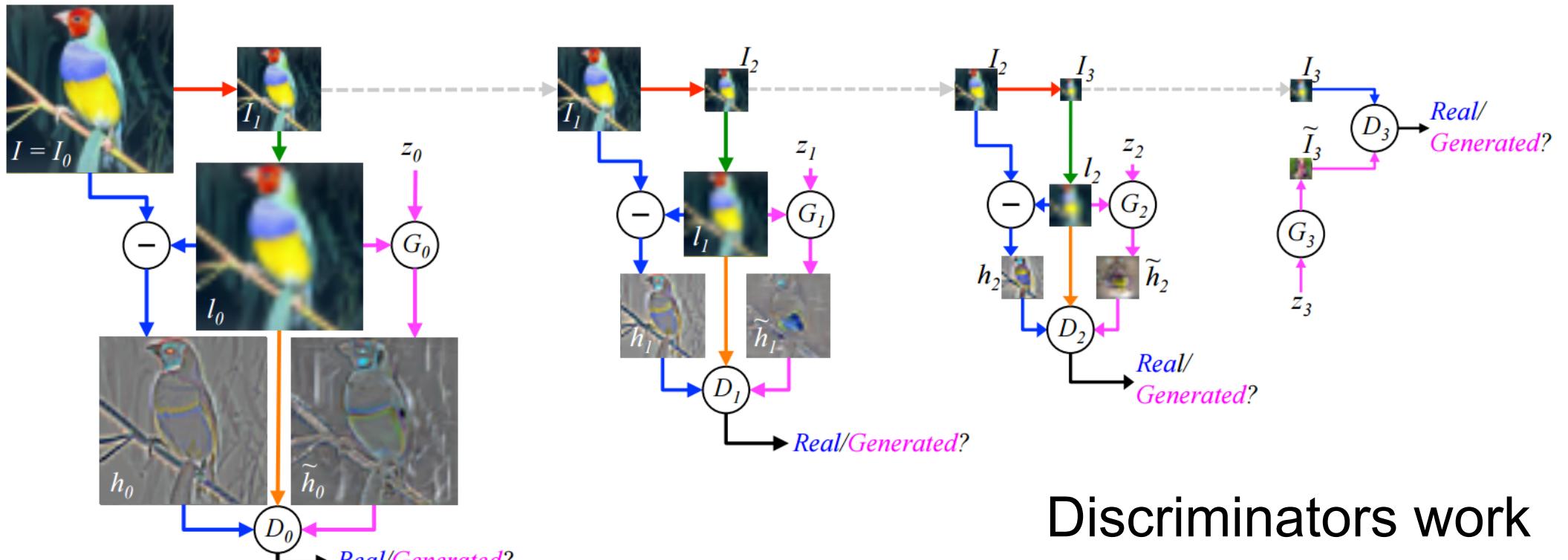
Denton et al, "Deep generative image models using a Laplacian pyramid of adversarial networks", NIPS 2015

Generative Adversarial Nets: Multiscale



Denton et al, "Deep generative image models using a Laplacian pyramid of adversarial networks", NIPS 2015

Generative Adversarial Nets: Multiscale



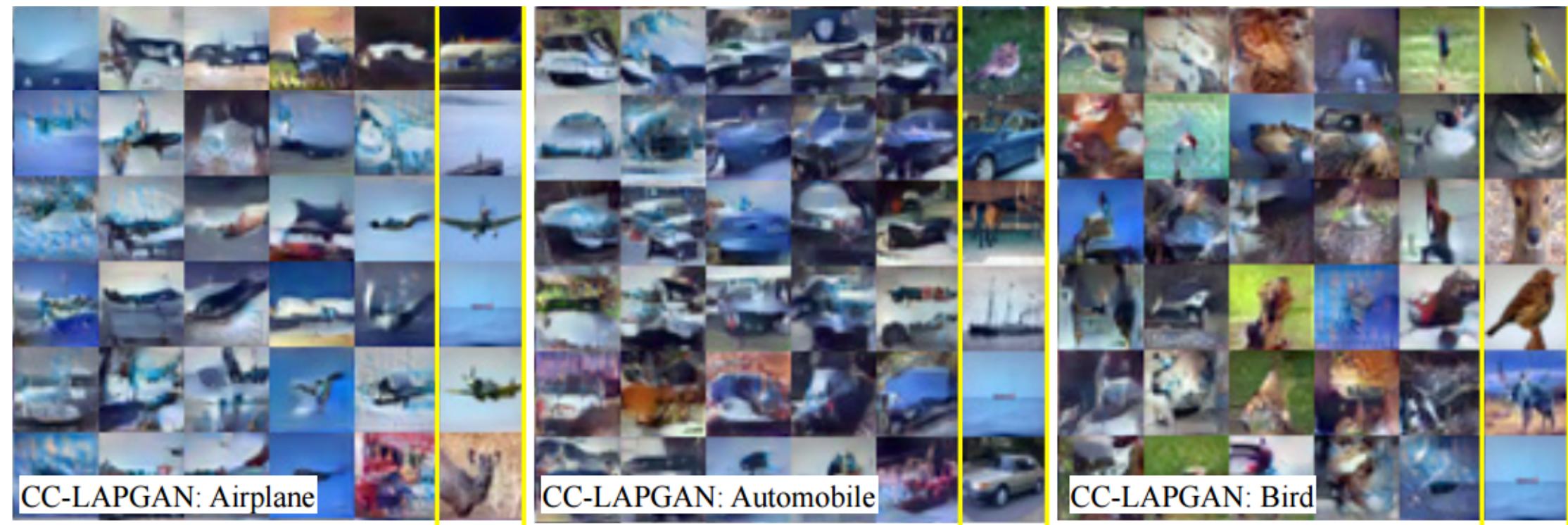
Discriminators work
at every scale!

Denton et al, NIPS 2015

Fei-Fei Li & Andrej Karpathy & Justin Johnson

Lecture 14 - 113 29 Feb 2016

Generative Adversarial Nets: Multiscale



Train separate model per-class on CIFAR-10

Denton et al, NIPS 2015

Fei-Fei Li & Andrej Karpathy & Justin Johnson

Lecture 14 - 114 29 Feb 2016

Generative Adversarial Nets: Simplifying

Generator is an upsampling network with fractionally-strided convolutions

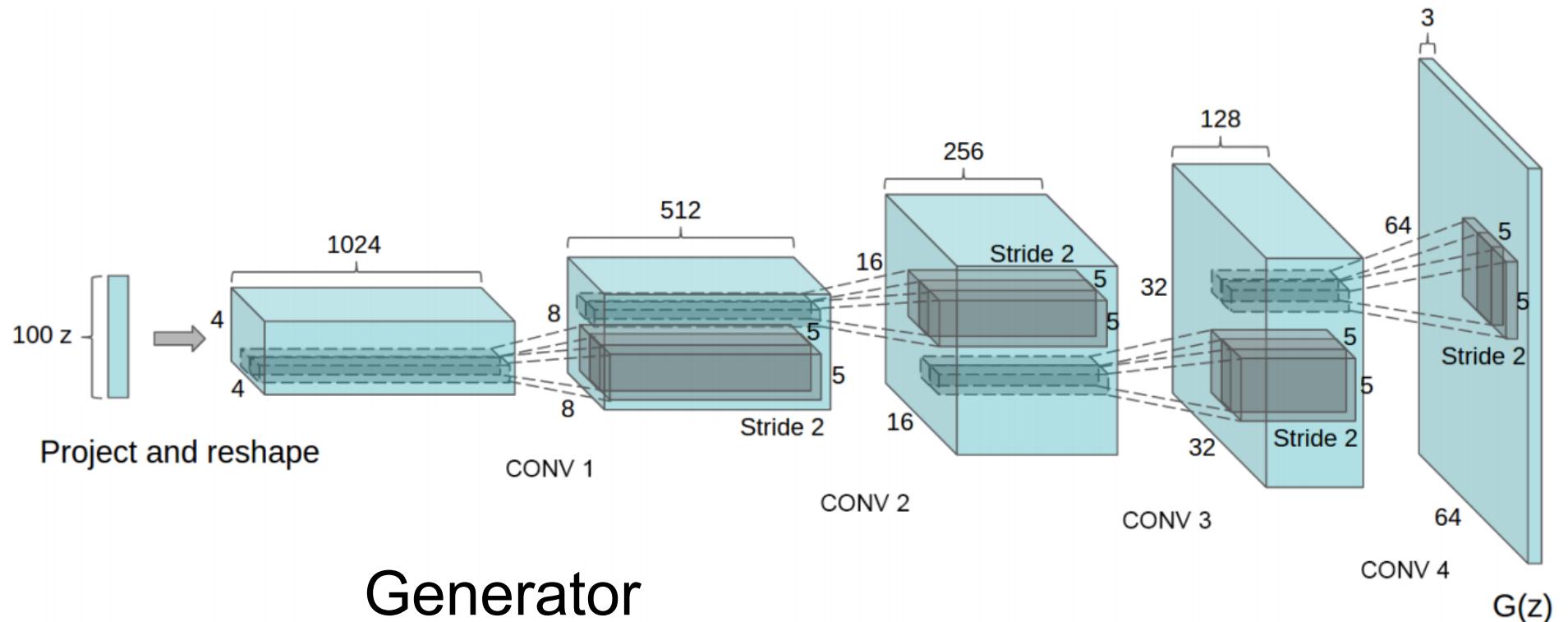
Discriminator is a convolutional network

Architecture guidelines for stable Deep Convolutional GANs

- Replace any pooling layers with strided convolutions (discriminator) and fractional-strided convolutions (generator).
- Use batchnorm in both the generator and the discriminator.
- Remove fully connected hidden layers for deeper architectures.
- Use ReLU activation in generator for all layers except for the output, which uses Tanh.
- Use LeakyReLU activation in the discriminator for all layers.

Radford et al, "Unsupervised Representation Learning with Deep Convolutional Generative Adversarial Networks", ICLR 2016

Generative Adversarial Nets: Simplifying



Radford et al, “Unsupervised Representation Learning with Deep Convolutional Generative Adversarial Networks”, ICLR 2016

Generative Adversarial Nets: Simplifying

Samples
from the
model look
amazing!



Radford et al,
ICLR 2016

Fei-Fei Li & Andrej Karpathy & Justin Johnson

Lecture 14 - 117 29 Feb 2016

Generative Adversarial Nets: Simplifying

Interpolating
between
random
points in
latent space



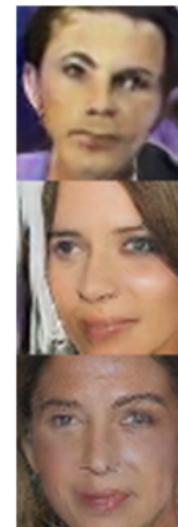
Radford et al,
ICLR 2016

Generative Adversarial Nets: Vector Math

Smiling woman



Neutral woman



Neutral man

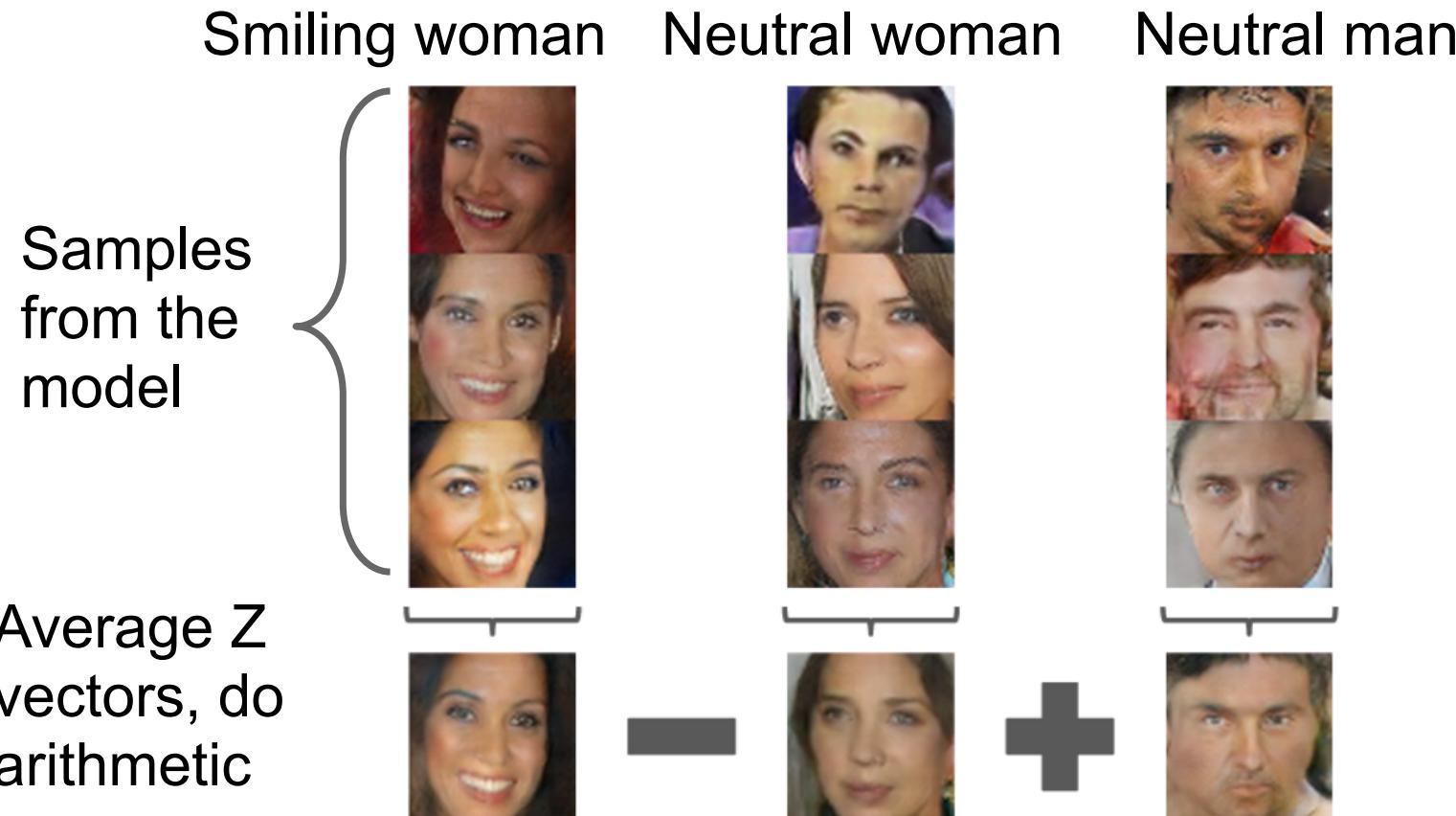


Samples
from the
model

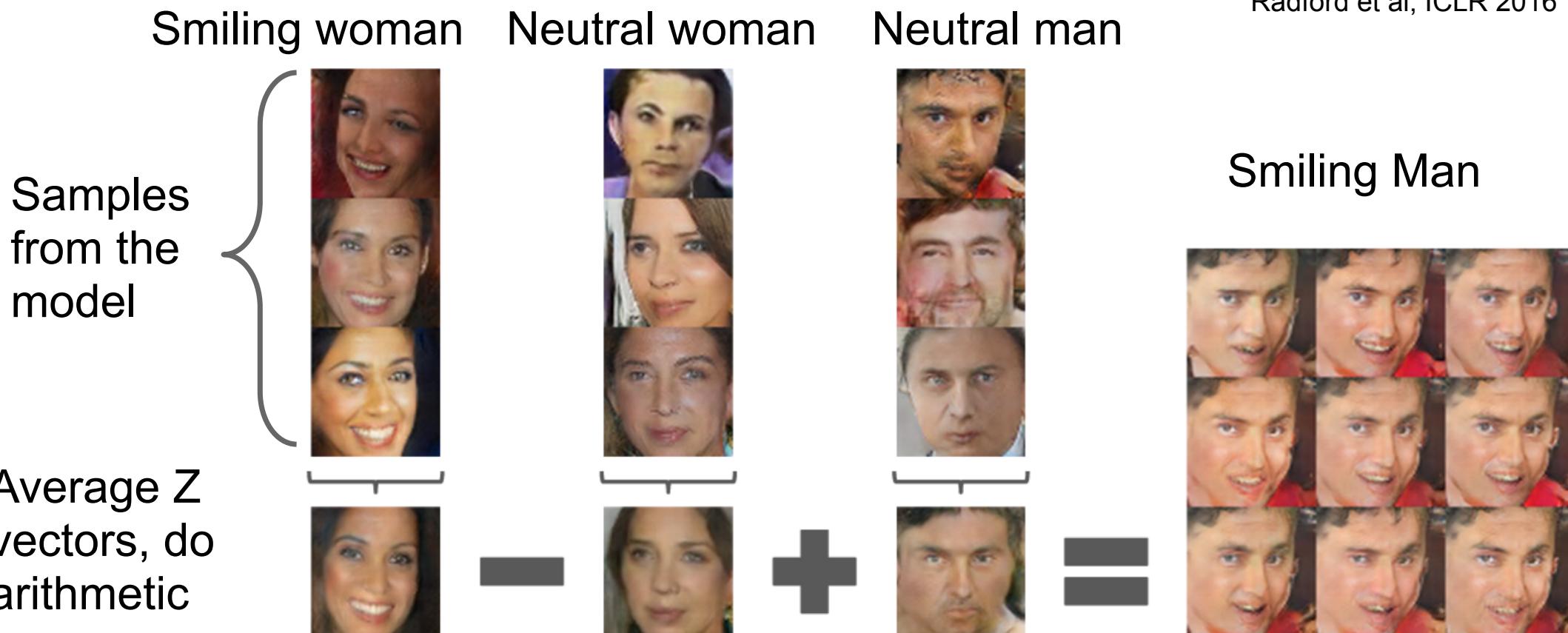
Radford et al, ICLR 2016

Generative Adversarial Nets: Vector Math

Radford et al, ICLR 2016

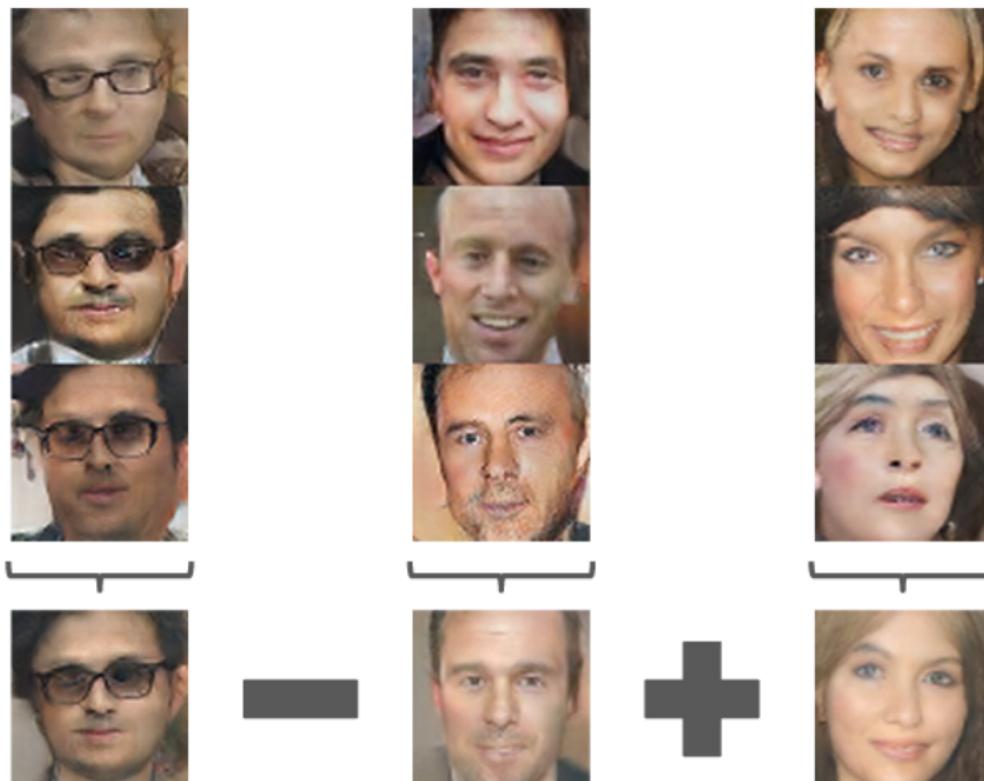


Generative Adversarial Nets: Vector Math



Generative Adversarial Nets: Vector Math

Glasses man No glasses man No glasses woman



Radford et al,
ICLR 2016

Generative Adversarial Nets: Vector Math

Glasses man



No glasses man



No glasses woman



Woman with glasses

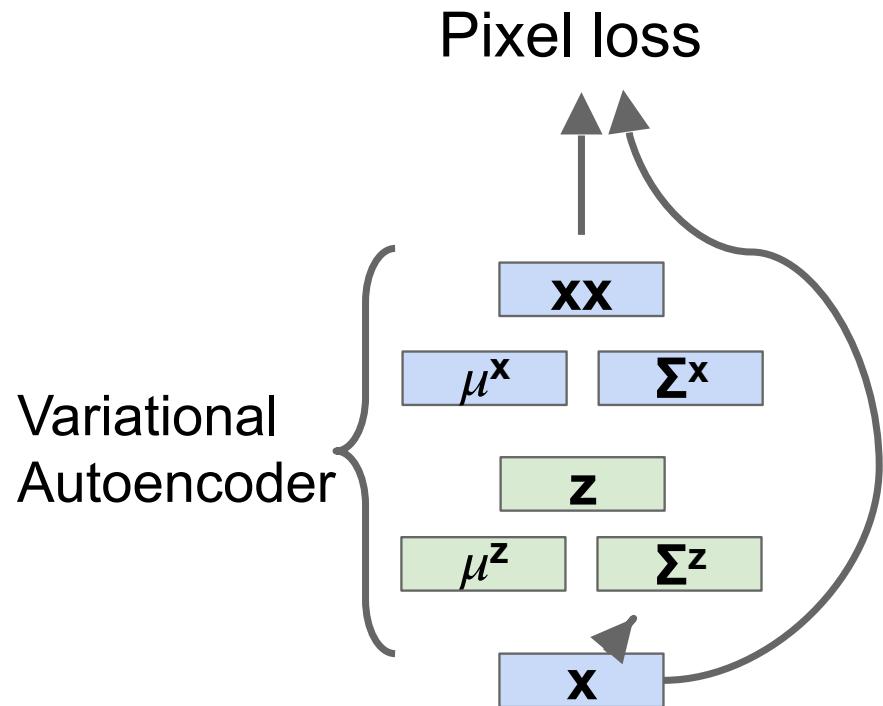


Radford et al,
ICLR 2016



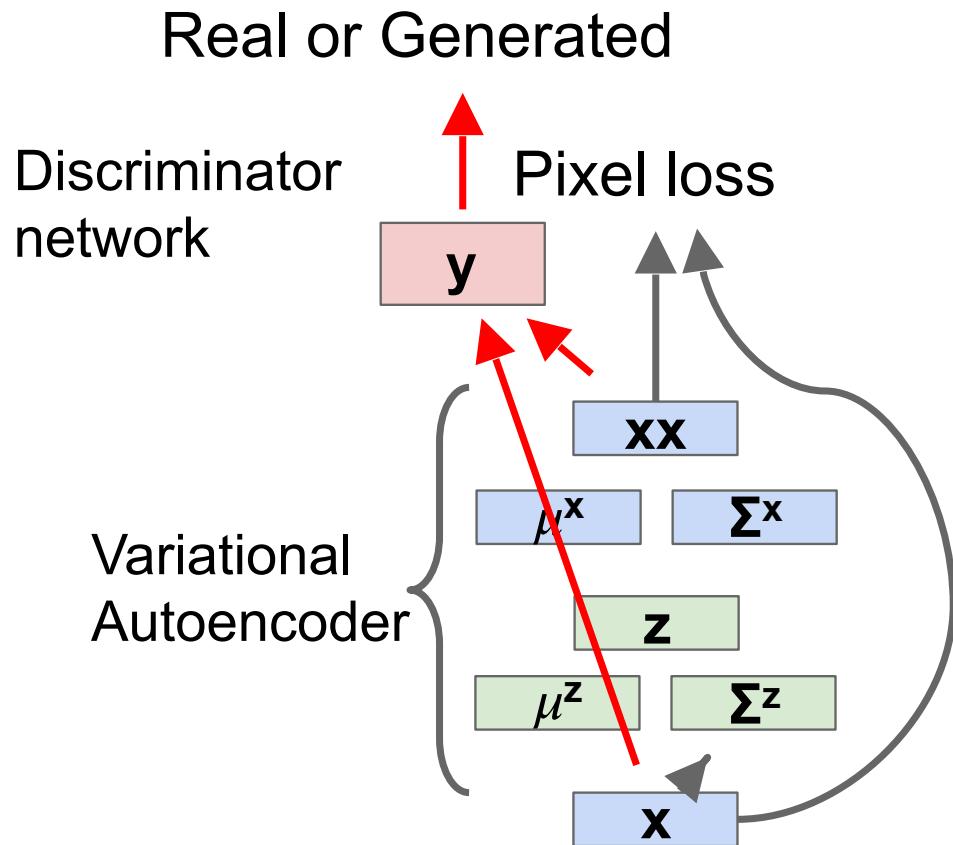
Putting everything together

Dosovitskiy and Brox, "Generating Images with Perceptual Similarity Metrics based on Deep Networks", arXiv 2016



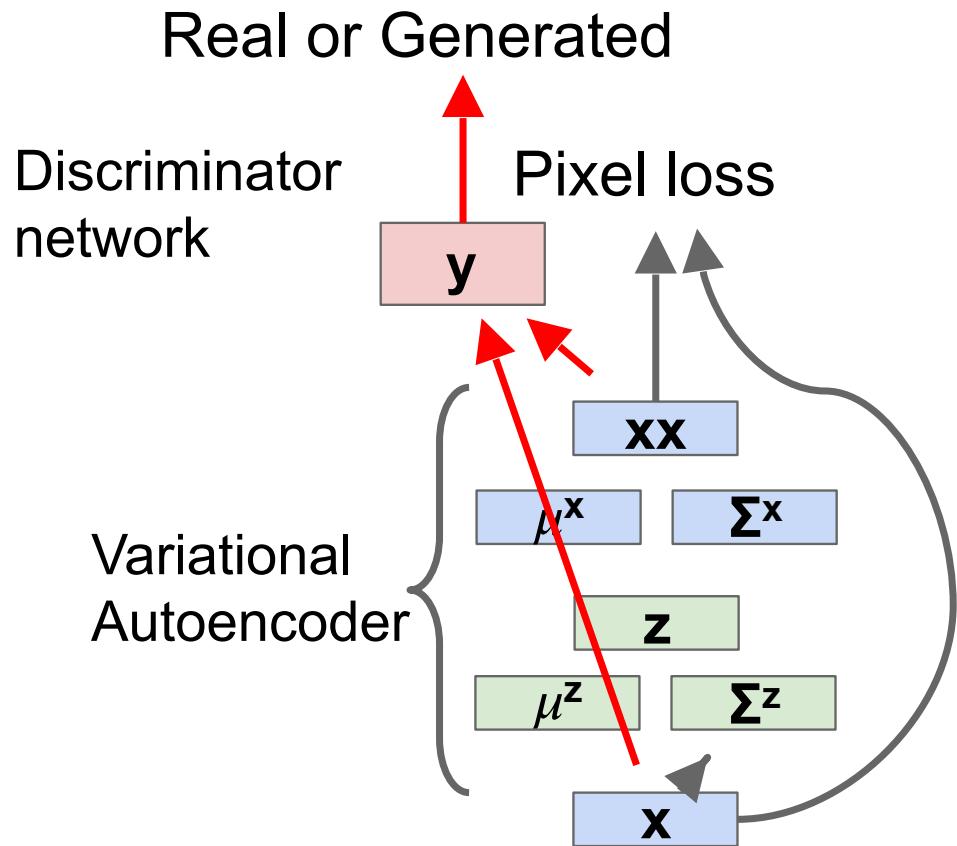
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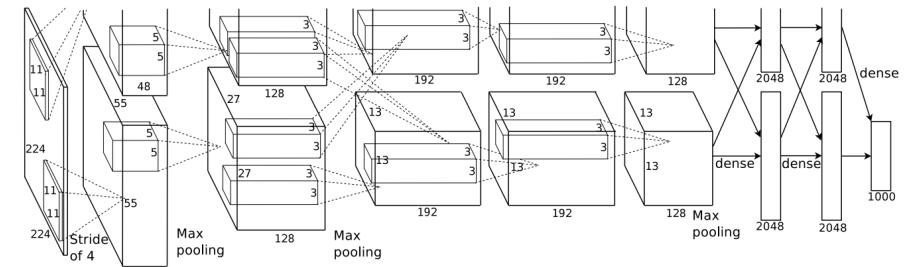


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Dosovitskiy and Brox, "Generating Images with Perceptual Similarity Metrics based on Deep Networks", arXiv 2016

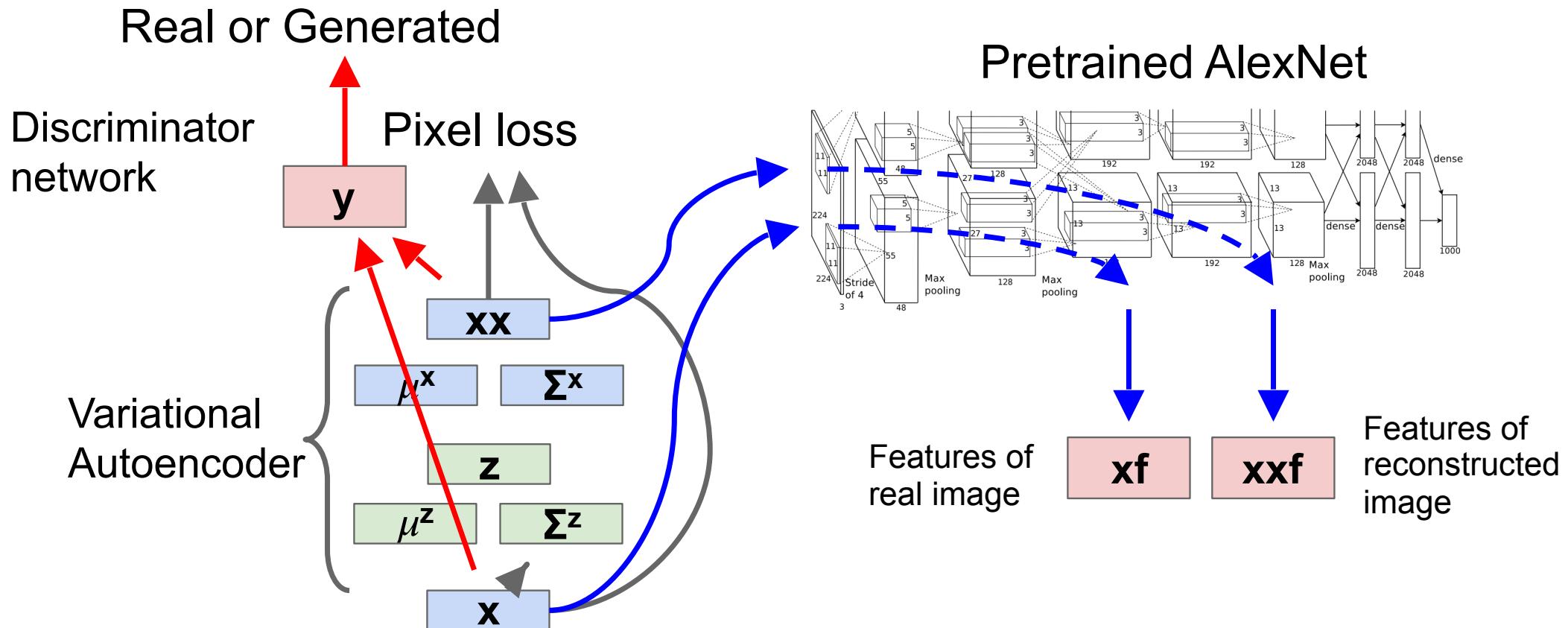


Pretrained AlexNet



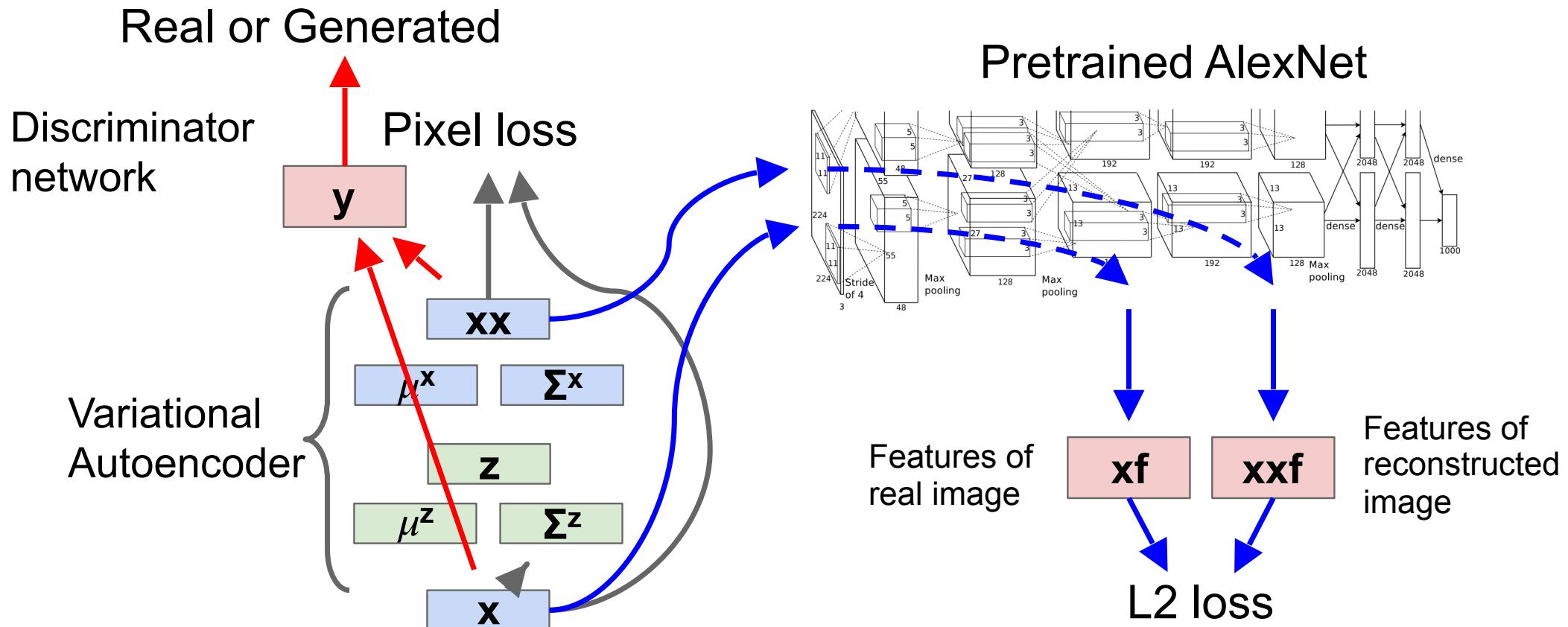
Putting everything together

Dosovitskiy and Brox, "Generating Images with Perceptual Similarity Metrics based on Deep Networks", arXiv 2016



Putting everything together

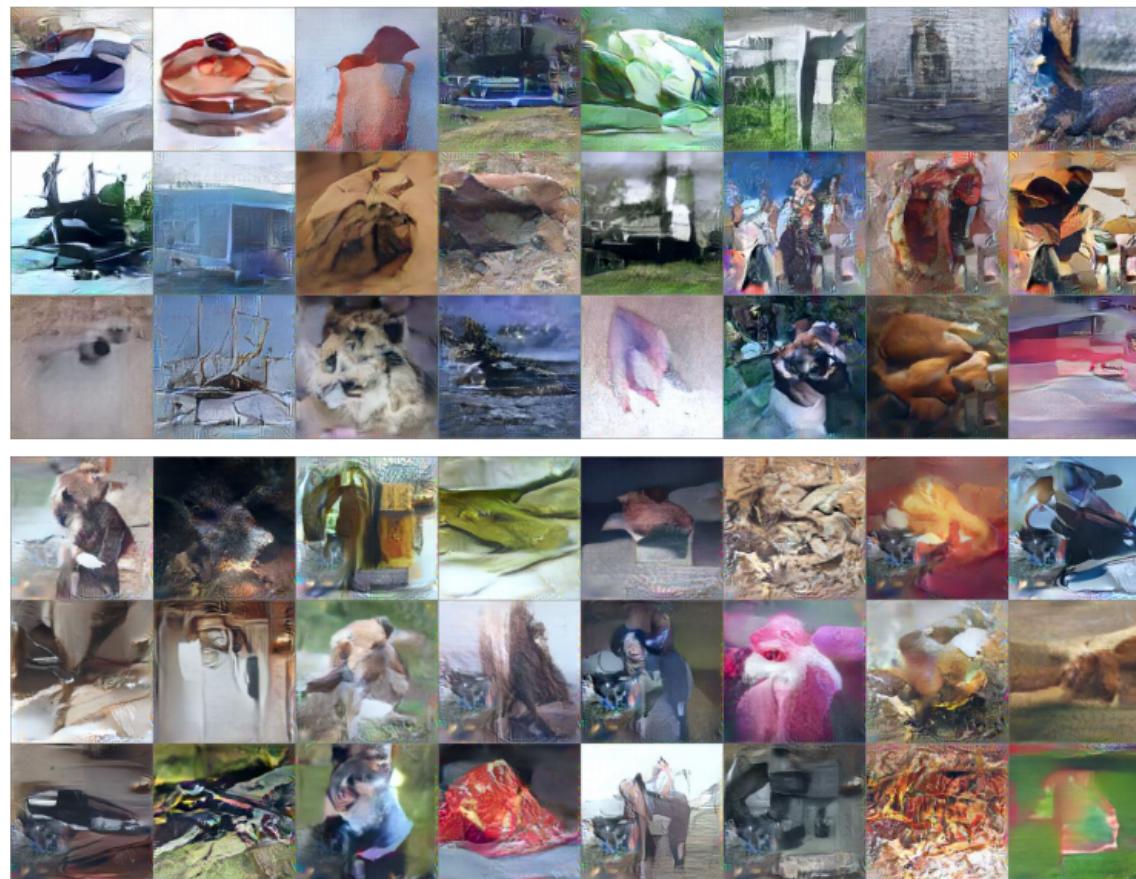
Dosovitskiy and Brox, "Generating Images with Perceptual Similarity Metrics based on Deep Networks", arXiv 2016



Putting everything together

Samples from the model, trained on ImageNet

Dosovitskiy and Brox, “Generating Images with Perceptual Similarity Metrics based on Deep Networks”, arXiv 2016



Recap

Videos

Unsupervised learning

 Autoencoders: Traditional / variational

 Generative Adversarial Networks

Next time: Guest lecture from Jeff Dean