Lecture 16: Generative AI Part 1

Autoregressive & VAEs

Administrative

- Project Milestone due May 22nd
- A4 due May 25th
- A5 due June 5th (will be out next week)

Last time: Foundation Models

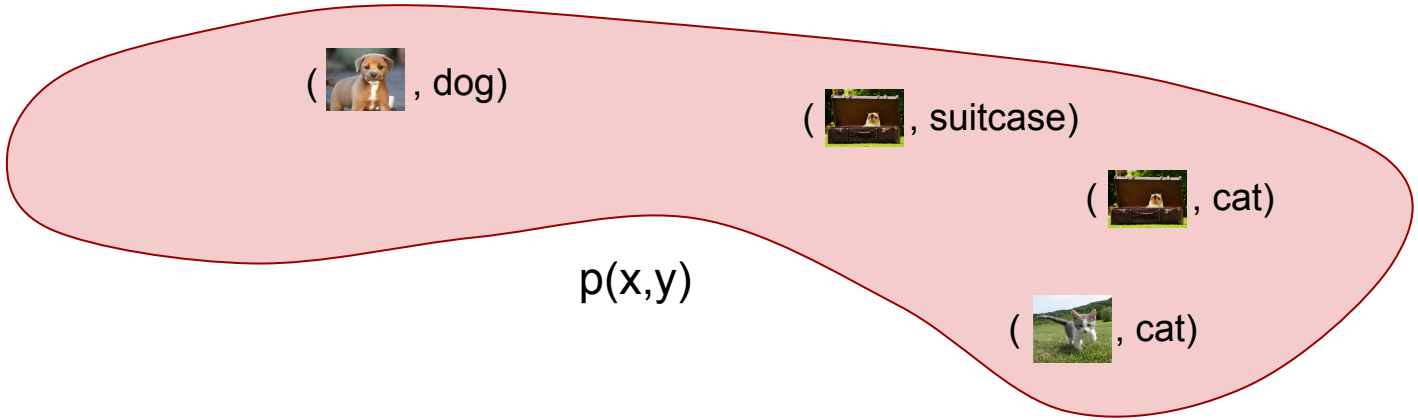
Language	Classification	LM + Vision
ELMo	CLIP	LLaVA
BERT	CoCa	Flamingo
GPT		GPT-4V
T5		Gemini
		Molmo

Next two Lectures: Generative Models

Language	Classification	LM + Vision	Vision (+Language) Gen
ELMo	CLIP	LLaVA	Stable Diffusion
BERT	CoCa	Flamingo	Imagen
GPT		GPT-4V	GANs
T5		Gemini	Whisper
		Molmo	Dall-E

A probabilistic interpretation of modeling

In machine learning, we presume that our data is drawn from some (unknown) distribution,



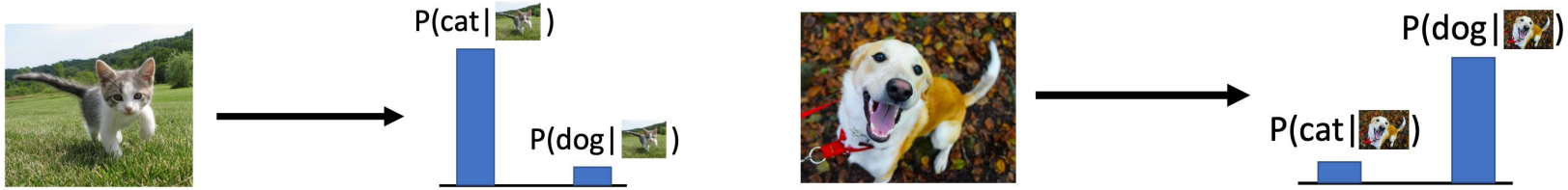
And we use our data to *learn properties* about the distribution,

$p(x,y) = p(y|x)p(x)$ p(, cat) = p(cat |)p( )

A probabilistic interpretation of modeling

We call learning p(y|x), *discriminative*

Discriminative Model: Learn a probability distribution p(y|x)



Sum of p(y | x) = 1 across C classes

Bias term of last linear layer learns p(y)

A probabilistic interpretation of modeling

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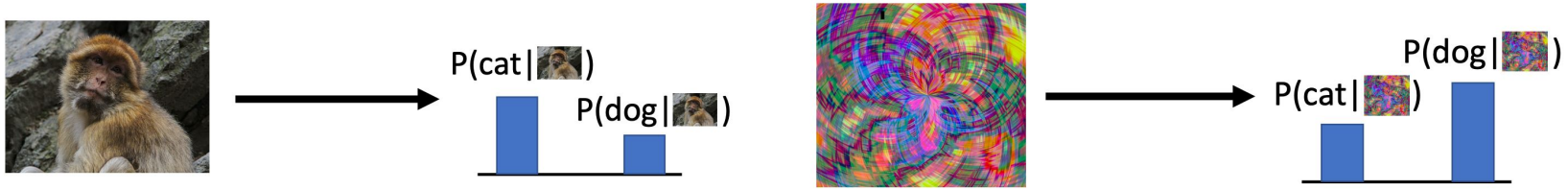
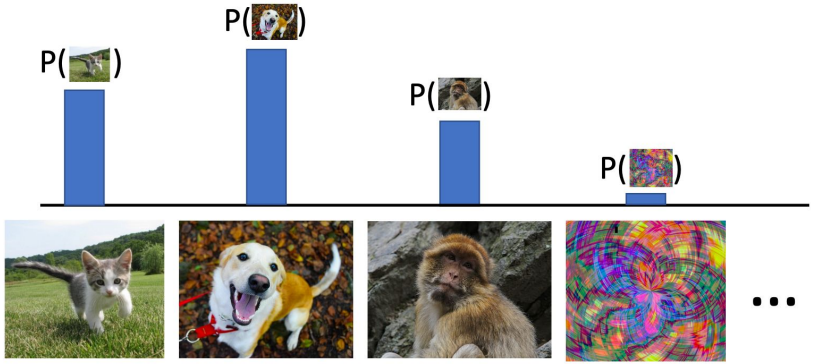


If the images contain classes *not part* of the vocabulary,
outputs are uninterpretable.

A probabilistic interpretation of modeling

In contrast, we call learning p(x), generative

Generative Model: Learn a probability distribution p(x)



All possible images compete with each other for probability mass

Is a dog more likely to sit or stand? How about 3-legged dog vs 3-armed monkey?

A probabilistic interpretation of modeling

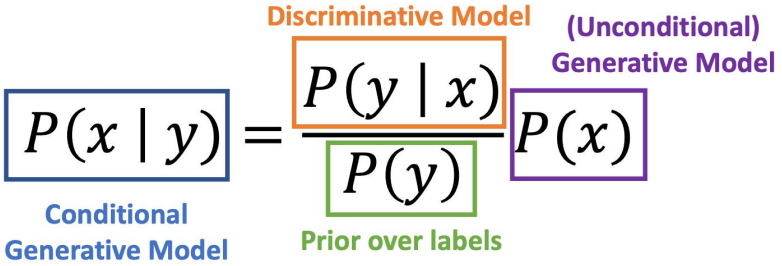
What about p(x|y)?

Conditional Generative Model: Learn p(x|y)

We can build it conditional generative model from other components!

Recall Bayes' Rule:

$$P(x \mid y)$$



Putting them together:

Discriminative Model:
Learn a probability distribution p(y|x)

Generative Model:
Learn a probability distribution p(x)

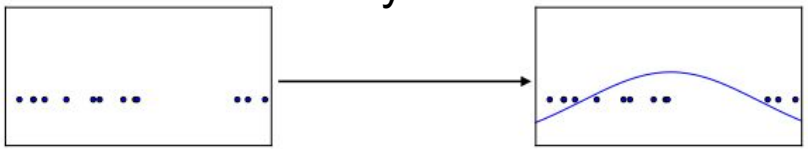
Conditional Generative Model:
Learn p(x|y)

Probs across all values of z sum up to 1

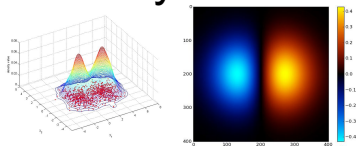
$$\int_z p(z)dz = 1$$

Density Function p(z) assigns a positive number to each possible z; higher numbers mean z is more likely.

1-d density estimation



2-d density estimation



Applications for Generative Models

Discriminative Model:
Learn a probability distribution p(y|x)

→

1. Assign labels to data
2. Feature learning (with labels)

Generative Model:
Learn a probability distribution p(x)

→

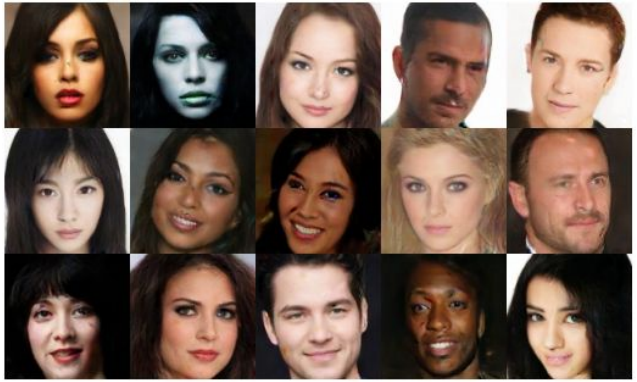
1. Detect outliers
2. Feature learning (without labels)
3. Sample to generate new data

Conditional Generative Model:
Learn p(x|y)

→

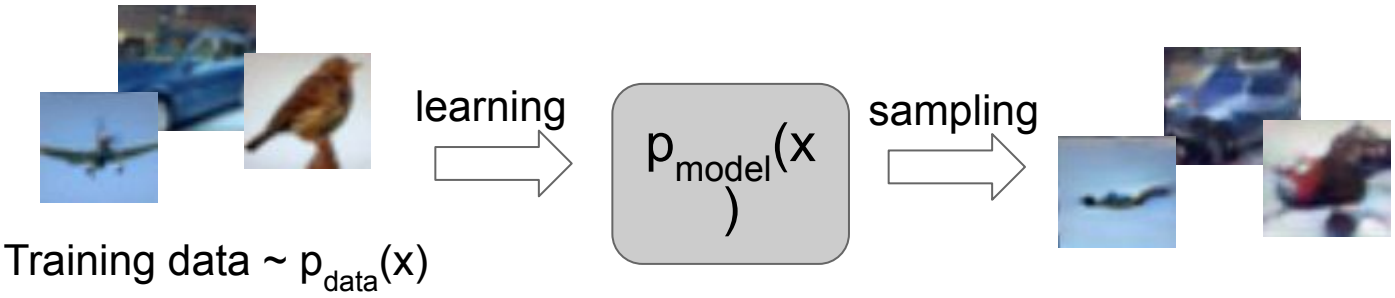
1. Assign labels, rejecting outliers!
2. Generate new data conditioned on input labels

Why Generative Models?



- Realistic samples for artwork, super-resolution, colorization, etc.
- Learn useful features for downstream tasks such as classification.
- Getting insights from high-dimensional data (physics, medical imaging, etc.)
- Modeling physical world for simulation and planning (robotics and reinforcement learning applications)
- Many more ...

The two objectives of generative models

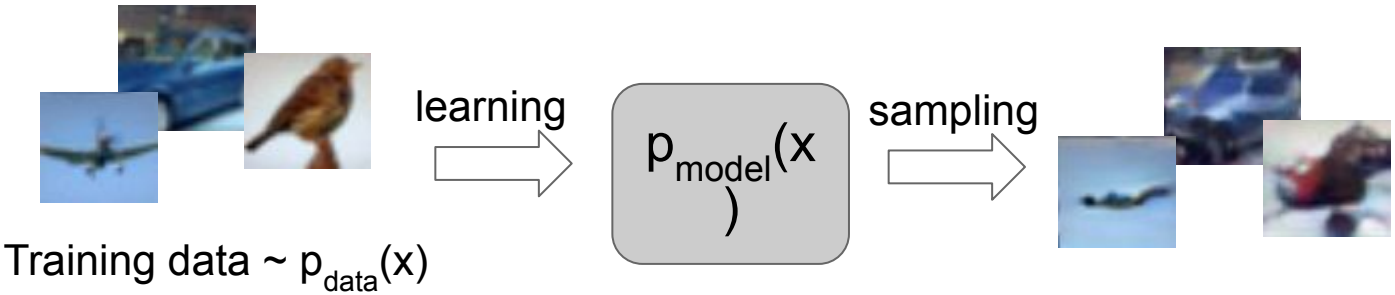


Objectives:

1. Learn $p_{model}(x)$ that approximates $p_{data}(x)$
2. Sampling new x from $p_{model}(x)$

Generative Modeling

Given training data, generate new samples from same distribution



Formulate as density estimation problems**:**

- **Explicit density estimation**: explicitly define and solve for $p_{model}(x)$
- **Implicit density estimation**: learn model that can sample from $p_{model}(x)$ **without explicitly defining it.**

Taxonomy of Generative Models

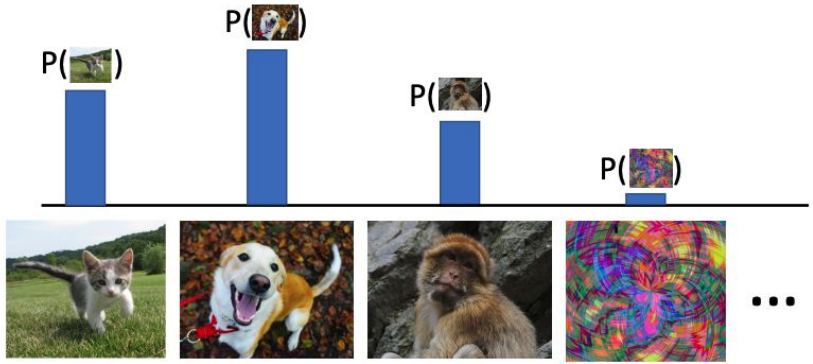
Model can compute p(x)

Generative models

Model does not compute p(x)
But can sample from p(x)

Explicit density

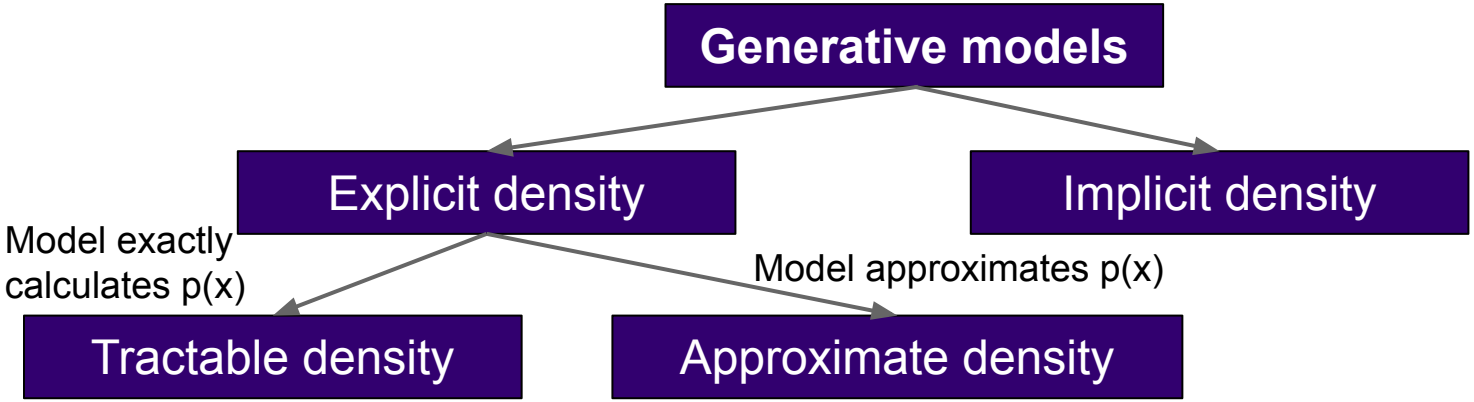
Implicit density



p(x) measures the likelihood of an image

Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

Taxonomy of Generative Models



Fully Visible Belief Nets
- Autoregressive
- NADE
- MADE
- NICE / RealNVP
- Glow
- Ffjord

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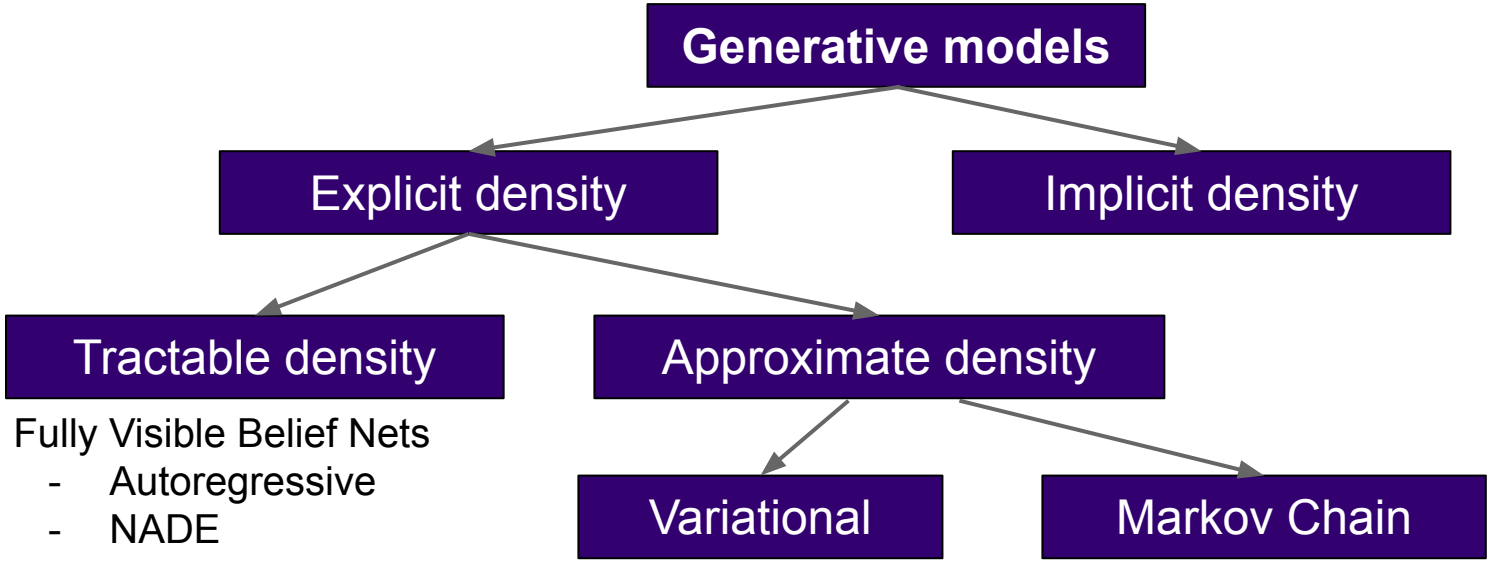
Taxonomy of Generative Models



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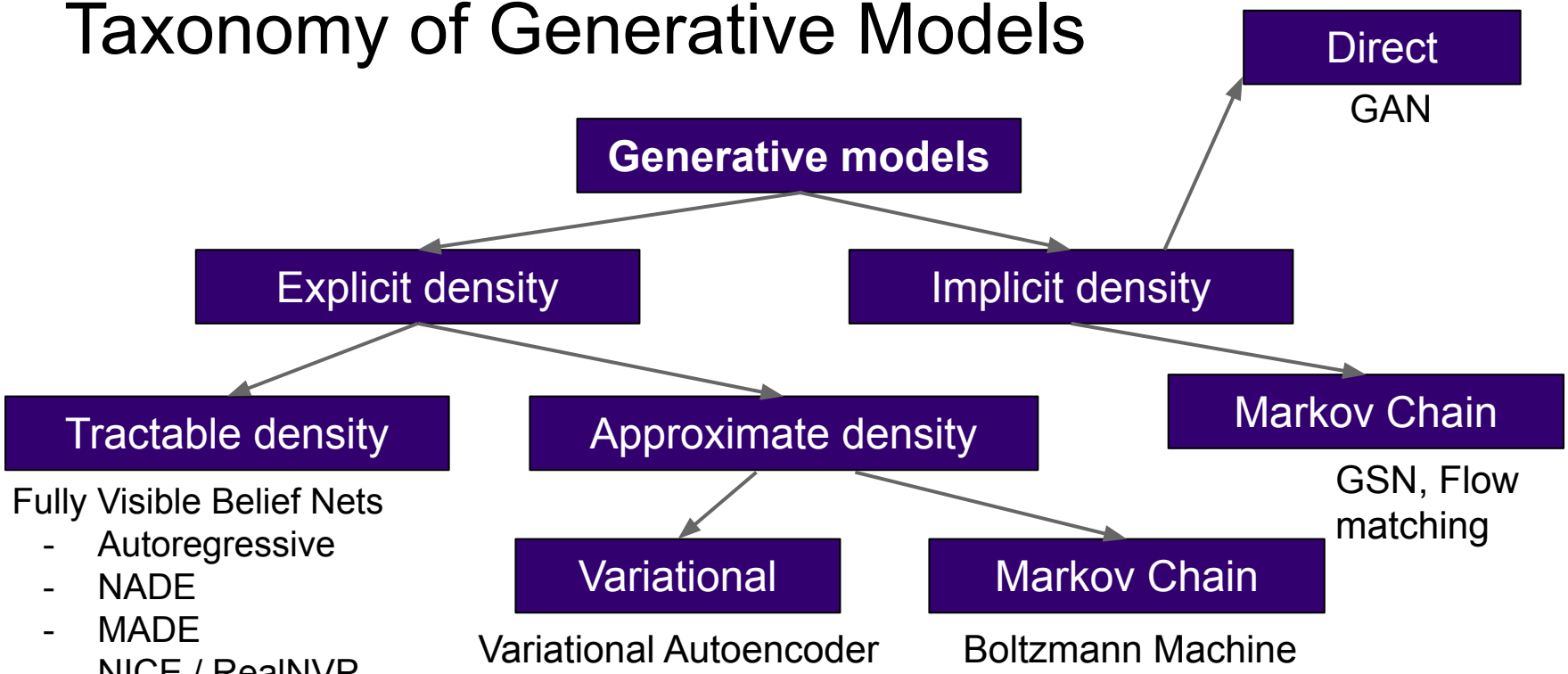

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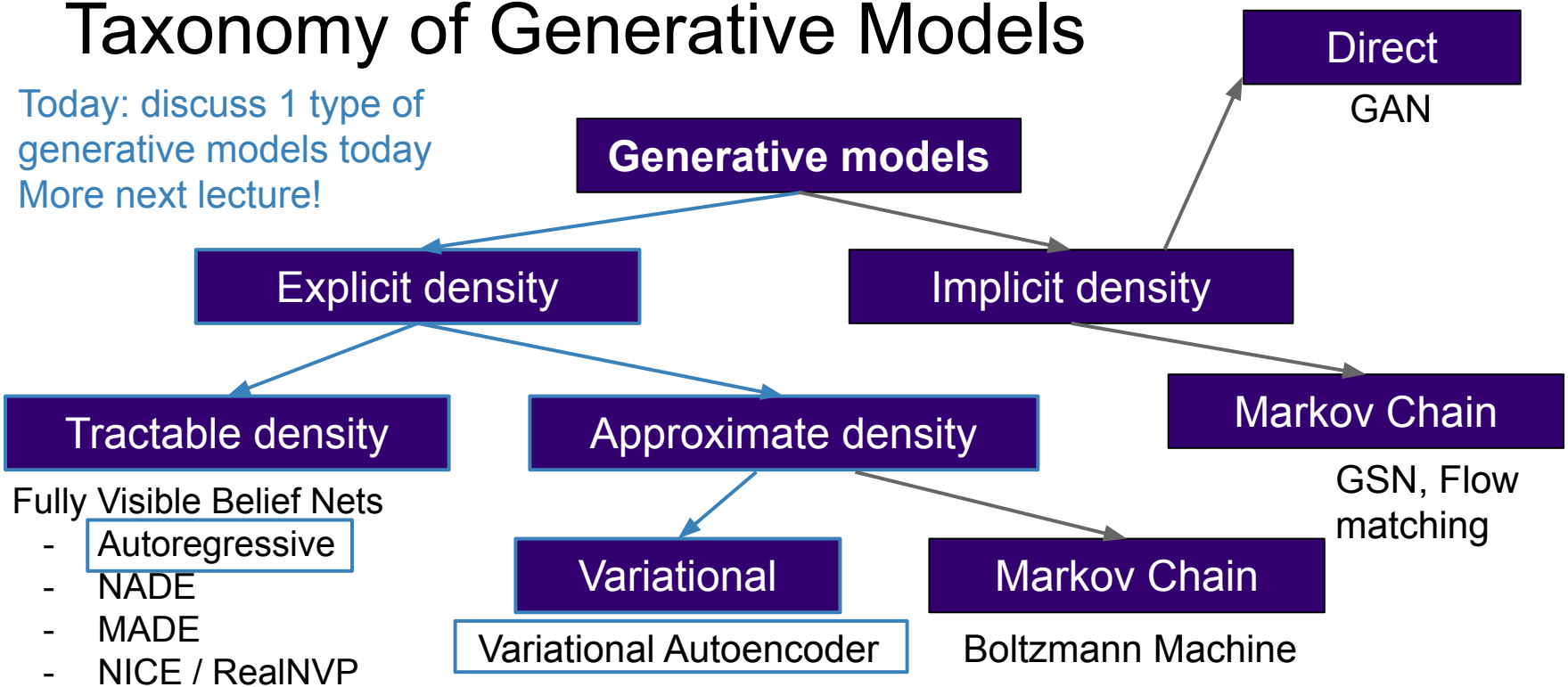
Taxonomy of Generative Models

Today: discuss 1 type of generative models today
More next lecture!



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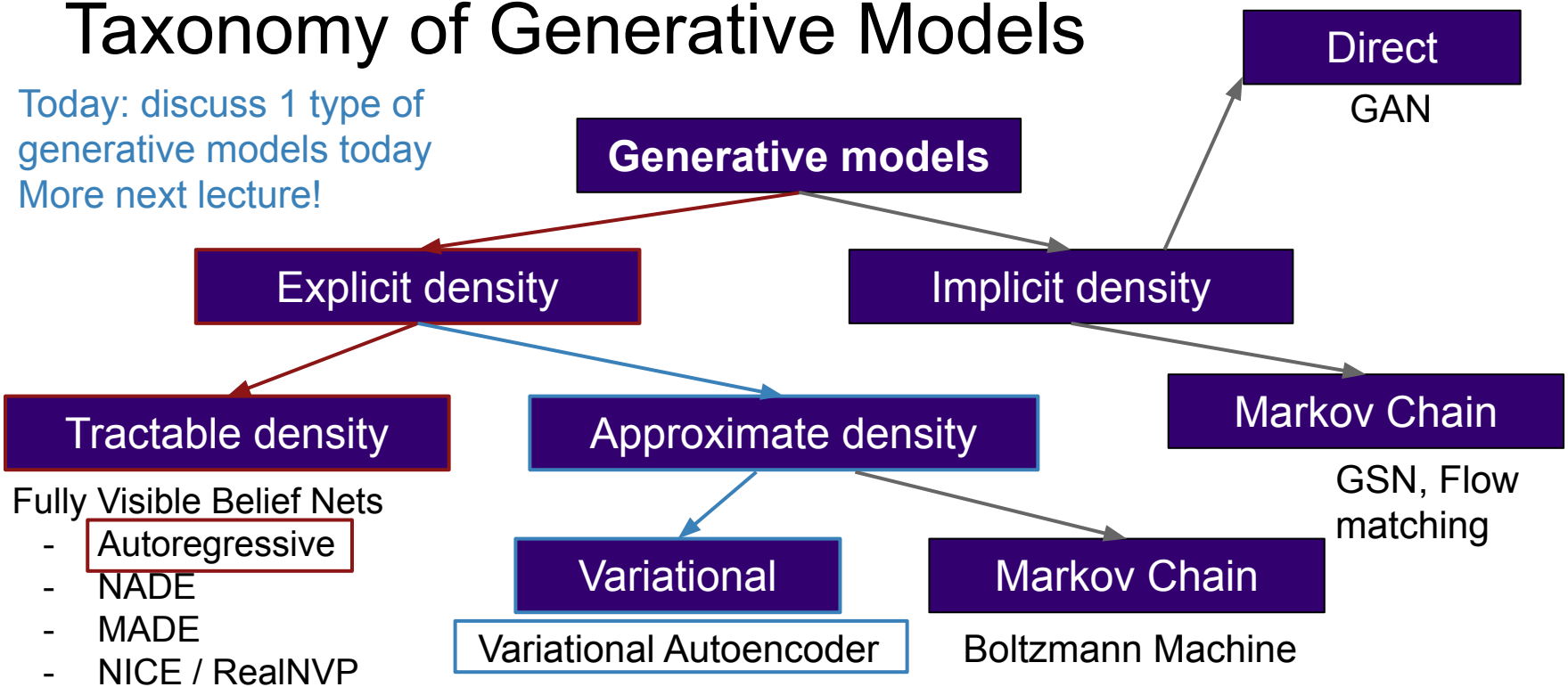

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Explicit density models

Explicit Density Estimation

Goal: Write down an explicit function for $p(x) = f(x, W)$

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Given dataset $x^{(1)}, x^{(2)}, \ldots x^{(N)}$, train the model by solving:

$$W^* = \arg\max_W \prod_i p(x^{(i)})$$

Maximize probability of training data
(Maximum likelihood estimation)

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Log trick to exchange product for sum

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Log trick to exchange product for sum

$$= \arg\max_W \sum_i \log f(x^{(i)}, W)$$

This will be our loss function!
Train with gradient descent (backprop)

Auto-regressive models

(PixelRNN)

Explicit density: autoregressive models

Goal: Write down an explicit function for $p(x) = f(x, W)$

Assume that x is made up of multiple parts: $x = (x_1, x_2, x_3, \ldots, x_T)$

For example, images are made up of pixels, language is made up of words/characters/tokens

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$$p(x) = p(x_1, x_2, x_3, \ldots, x_T)$$

Likelihood of image x

Joint likelihood of each part in the data

Explicit density: autoregressive models

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Assume that x is made up of multiple parts: $x = (x_1, x_2, x_3, \ldots, x_T)$

For example, images are made up of pixels, language is made up of words/characters/tokens

$$p(x) = p(x_1, x_2, x_3, \ldots, x_T)$$
$$= p(x_1)p(x_2 \mid x_1)p(x_3 \mid x_1, x_2) \ldots$$

Break down probability using the chain rule

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$$= \prod_{t=1}^{T} p(x_t \mid x_1, \ldots, x_{t-1})$$

Break down probability using the chain rule

Probability of the next subpart given all the previous subparts

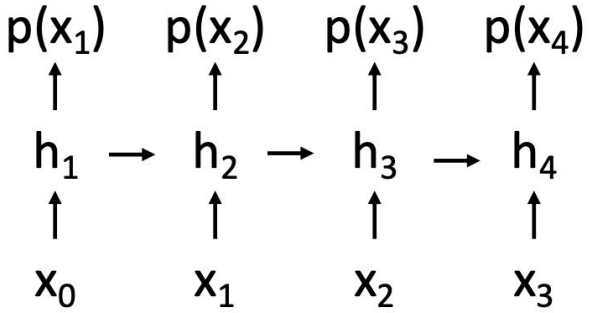
Explicit density: autoregressive models

Goal: Write down an explicit function for $p(x) = f(x, W)$

Assume that x is made up of multiple parts: $x = (x_1, x_2, x_3, \ldots, x_T)$

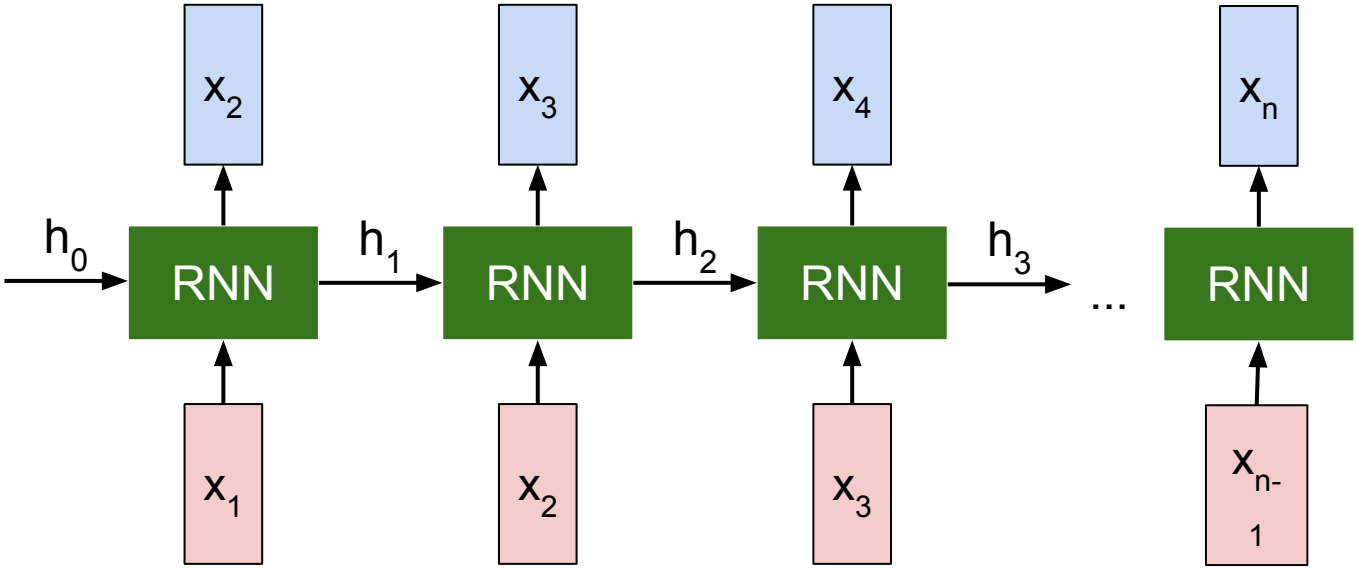
For example, images are made up of pixels, language is made up of words/characters/tokens

$$
\begin{aligned}
p(x) &= p(x_1, x_2, x_3, \ldots, x_T) \\
&= p(x_1)p(x_2 \mid x_1)p(x_3 \mid x_1, x_2) \ldots \\
&= \prod_{t=1}^{T} p(x_t \mid x_1, \ldots, x_{t-1})
\end{aligned}
$$



Language modeling with RNNs is an autoregressive model

We assume hidden state encodes all prior information $x_0, \ldots, x_{t-1}$

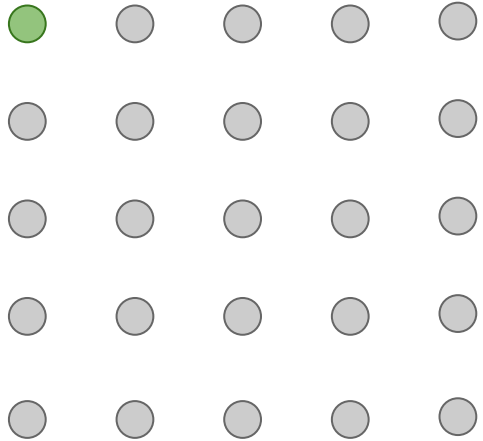


$$p(x_i|x_1, ..., x_{i-1})$$

PixelRNN - autoregressive image generation

Generate image pixels starting from corner

Dependency on previous pixels modeled using an RNN (LSTM)



[van der Oord et al. 2016]

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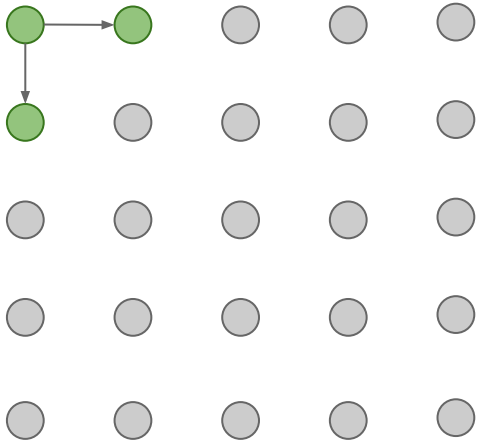

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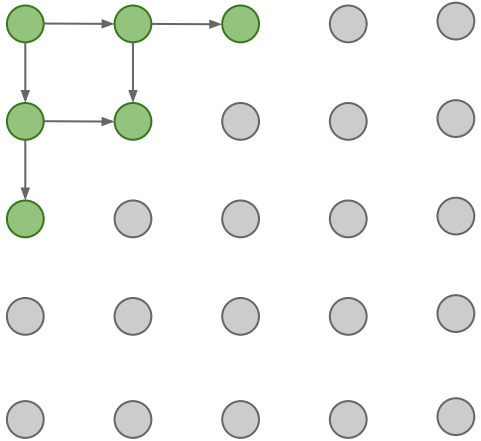

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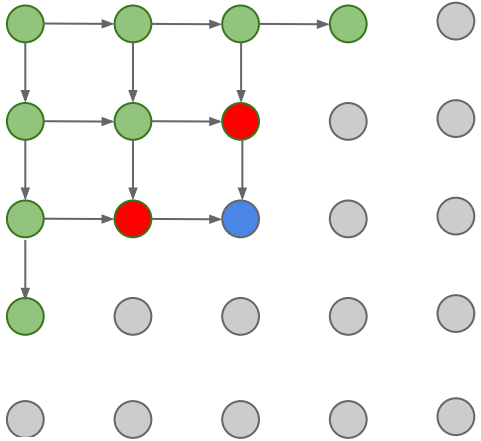
Hidden state for each pixel is conditioned on the hidden states and RGB values from the left and from above

$$h_{x,y} = f(h_{x-1,y}, h_{x,y-1}, W)$$



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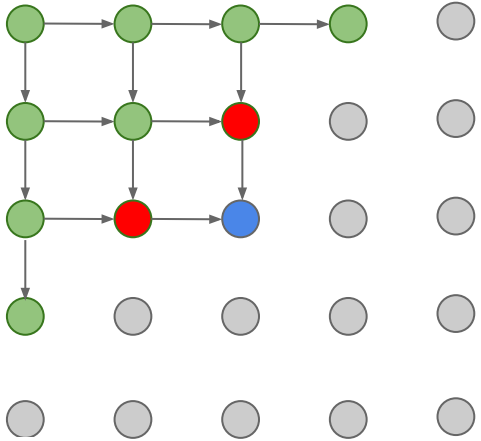

Hidden state for each pixel is conditioned on the hidden states and RGB values from the left and from above

$$h_{x,y} = f(h_{x-1,y}, h_{x,y-1}, W)$$

At each pixel, predict red, then blue, then green: softmax over [0, 1, …, 255]

[van der Oord et al. 2016]

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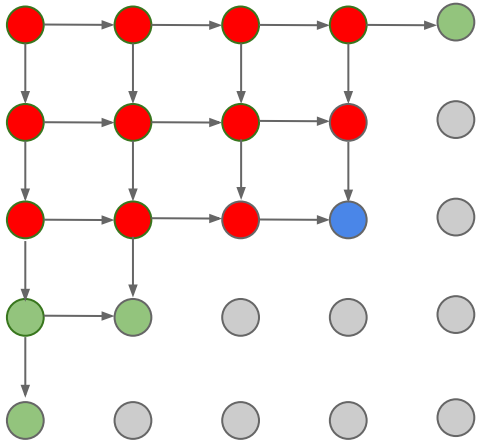

Drawback: sequential generation is slow in both training and inference!

Each pixel depends implicitly on all pixels above and to the left.

[van der Oord et al. 2016]

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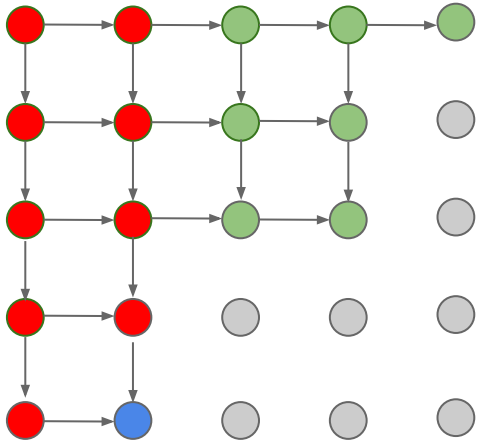

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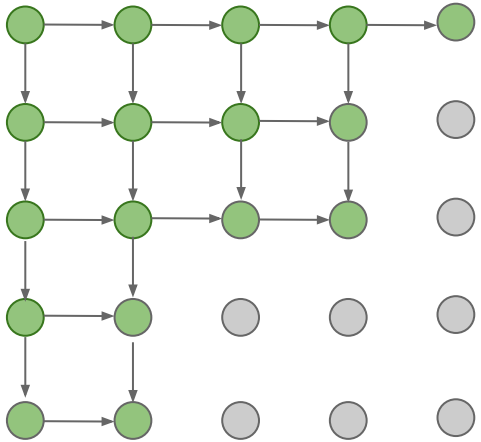
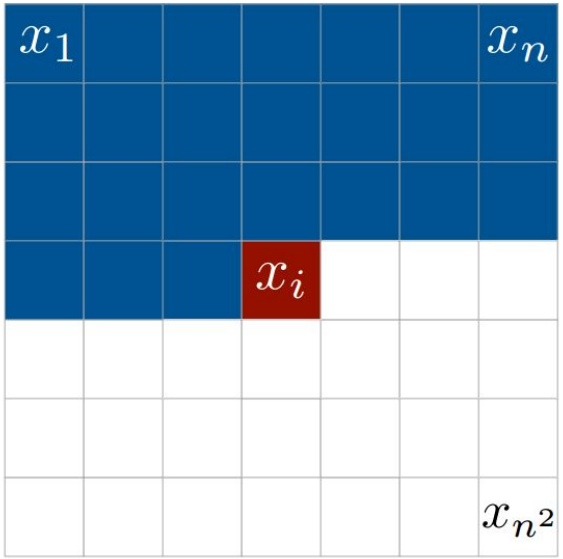


Very slow during both training and testing; N x N image requires 2N-1 sequential steps!

[van der Oord et al. 2016]

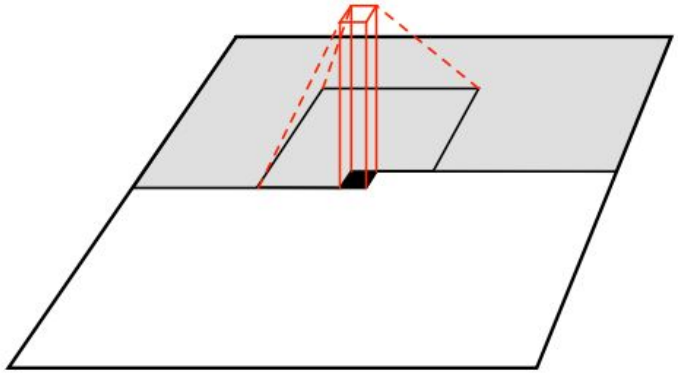
Q: Can we somehow speed up training? Even if we can not speed up generation?



PixelCNN - improvements to training time

Observation: Each pixel depends on its neighboring pixels but not *as much* on the pixels in the top corner of the image.

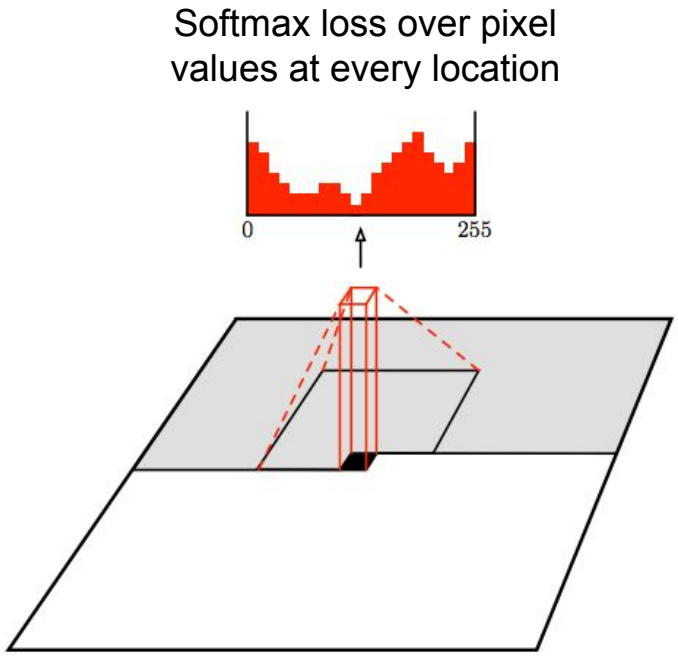
Can we predict a pixel's values from just its neighbors?



[van der Oord et al. 2016]

PixelCNN *[van der Oord et al. 2016]*

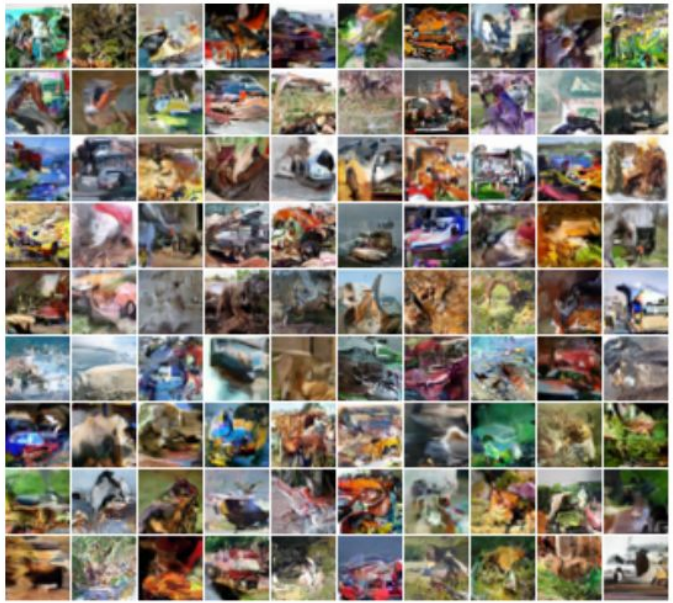
Learn a convolution layer to predict its pixel as a function of its neighborhood



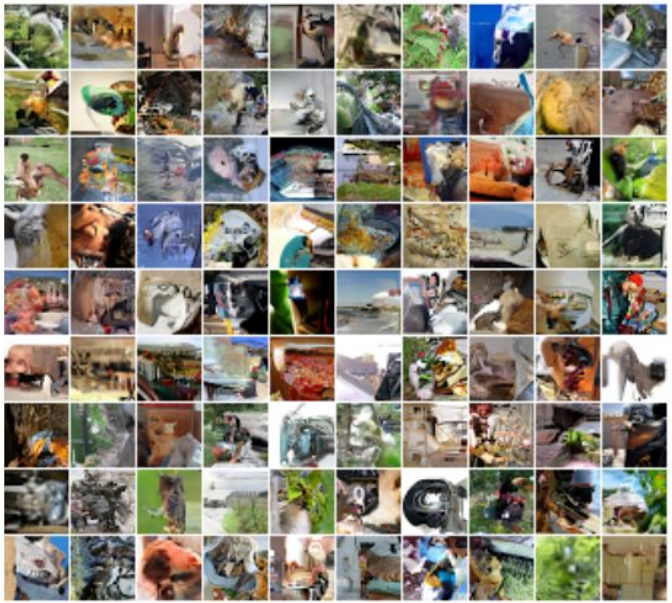
Training is faster than PixelRNN
(can parallelize convolutions since context region values known from training images)

Generation is still slow:
For a 32x32 image, we need to do forward passes of the network 1024 times for a single image

Generation Samples



32x32 CIFAR-10



32x32 ImageNet

PixelRNN and PixelCNN

Pros:

- Can explicitly compute likelihood p(x)
- Easy to optimize
- Good samples

Con:

- Sequential generation => slow

Improving PixelCNN performance

- Gated convolutional layers
- Short-cut connections
- Discretized logistic loss
- Multi-scale
- Training tricks
- Etc…

See

- Van der Oord et al. NIPS 2016
- Salimans et al. 2017 (PixelCNN++)

PixelRNN

Pros:

- Can explicitly compute likelihood p(x)
- Easy to optimize
- Decent samples

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More next lecture!

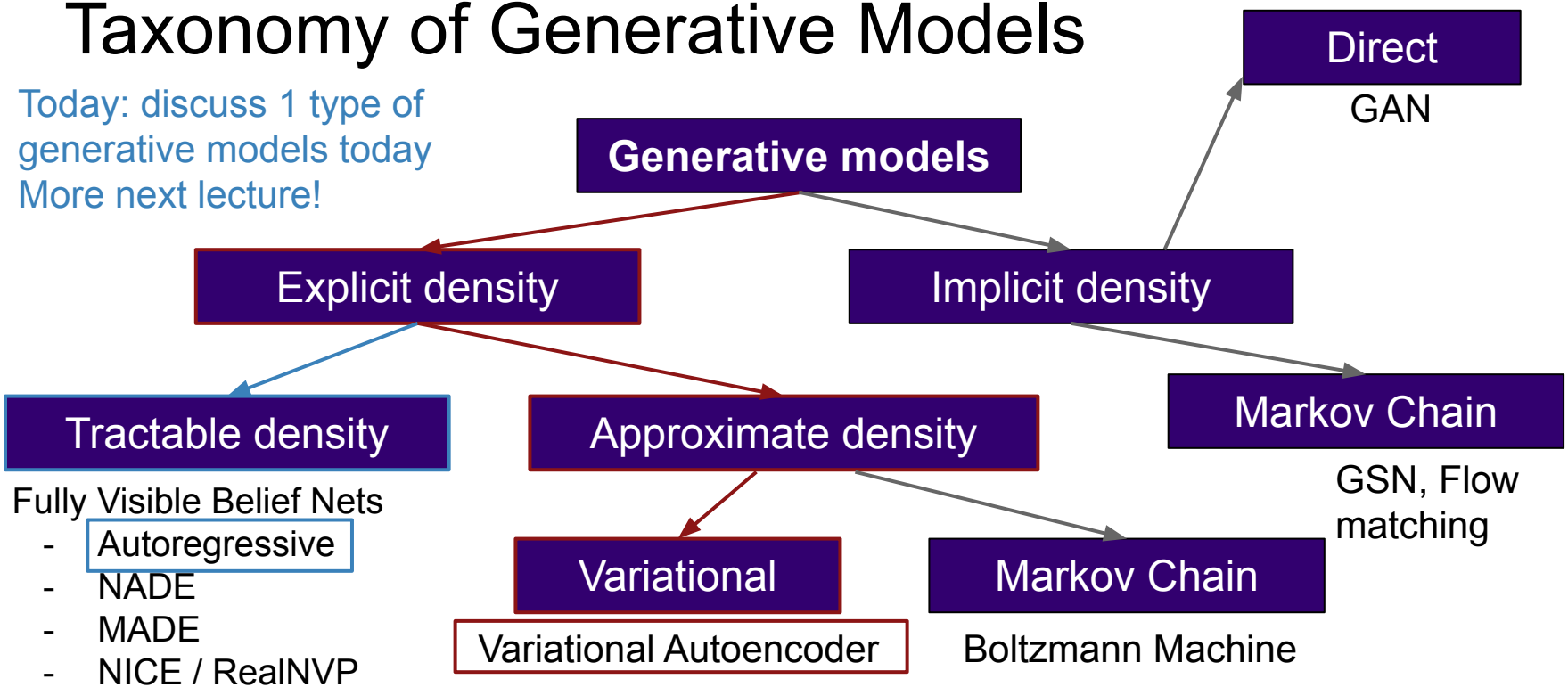

Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

So far...

PixelRNNs define tractable density function, optimize likelihood of training data:

$$p_\theta(x) = \prod_{i=1}^{n} p_\theta(x_i | x_1, ..., x_{i-1})$$

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Variational Autoencoders (VAEs) define an intractable density function with latent **z**:

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

No dependencies among pixels, can generate all pixels at the same time!

We cannot estimate z directly. Instead, we derive and optimize the lower bound of the likelihood above

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We cannot estimate z directly. Instead, we derive and optimize the lower bound of the likelihood above

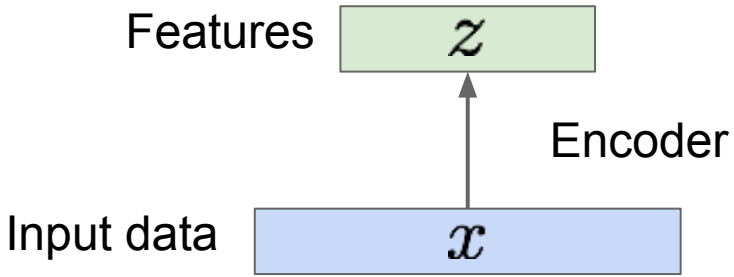
Why latent z?

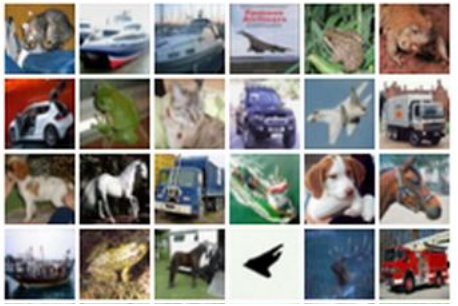
Variational Autoencoders (VAE)

Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

Z should extract useful information (maybe object identities, properties, scene type, etc) that we can use for downstream tasks



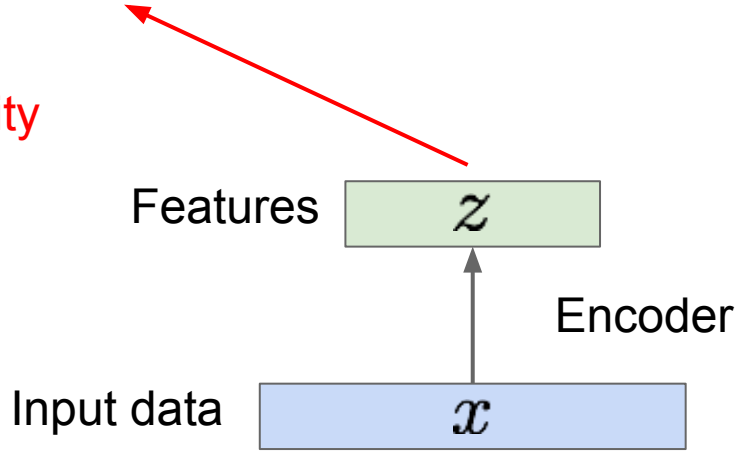


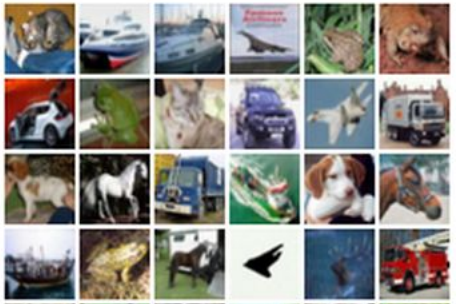
Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

z usually smaller than **x**
(dimensionality reduction)

Q: Why dimensionality reduction?





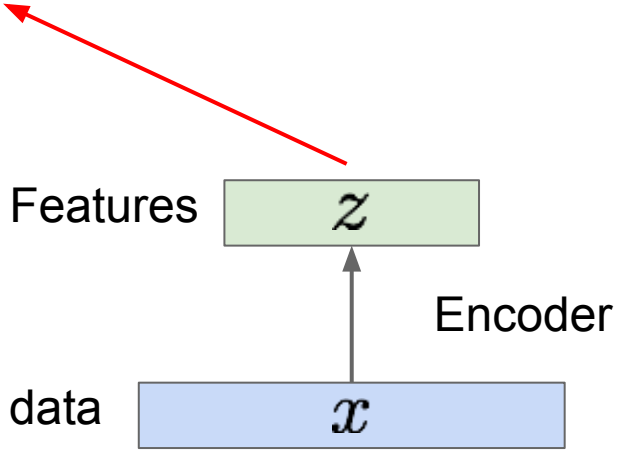
Some background first: Autoencoders

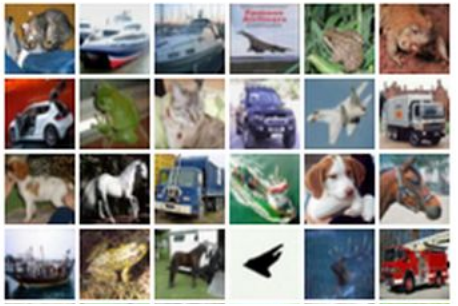
Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

z usually smaller than **x**
(dimensionality reduction)

Q: Why dimensionality reduction?

A: Want features to capture meaningful factors of variation in data



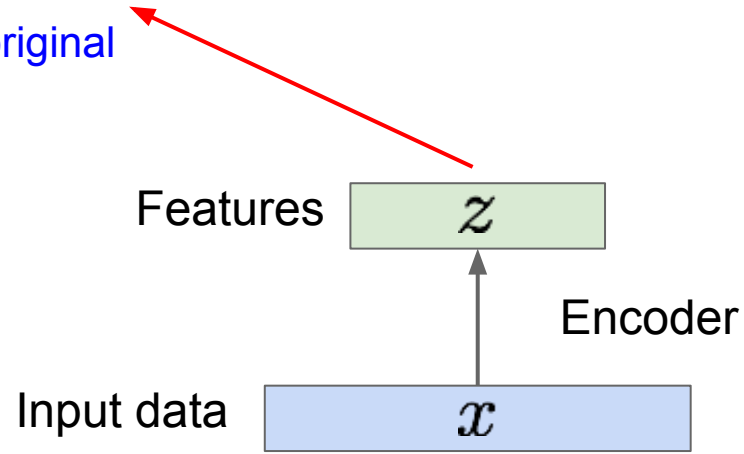


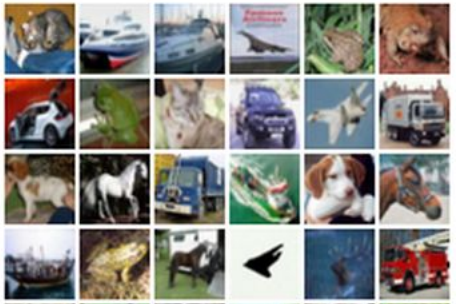
Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

Q. How do we learn this z?

A. Reconstruct original input data: "**Autoencoding**"





Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

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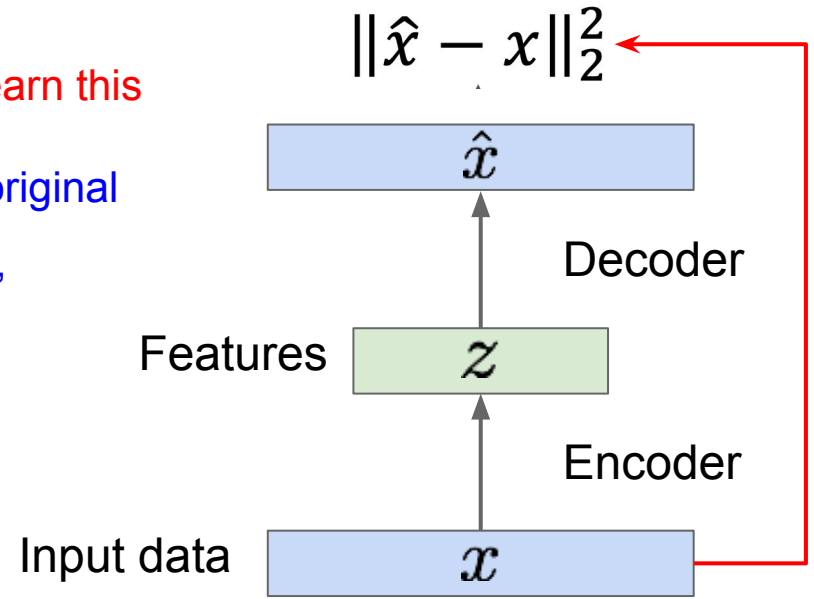
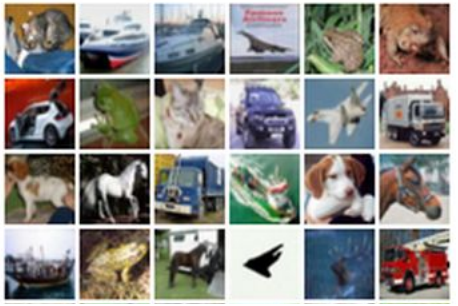


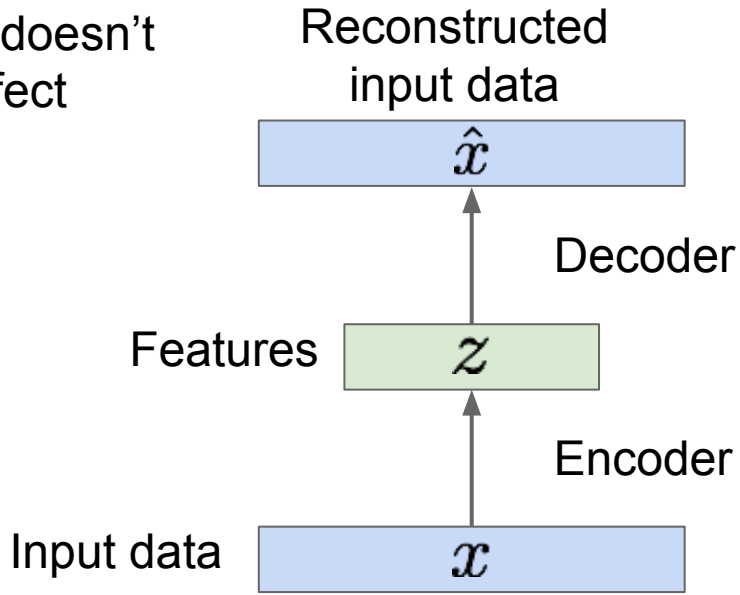
Learning objective: reconstruct the image and use l2 loss.

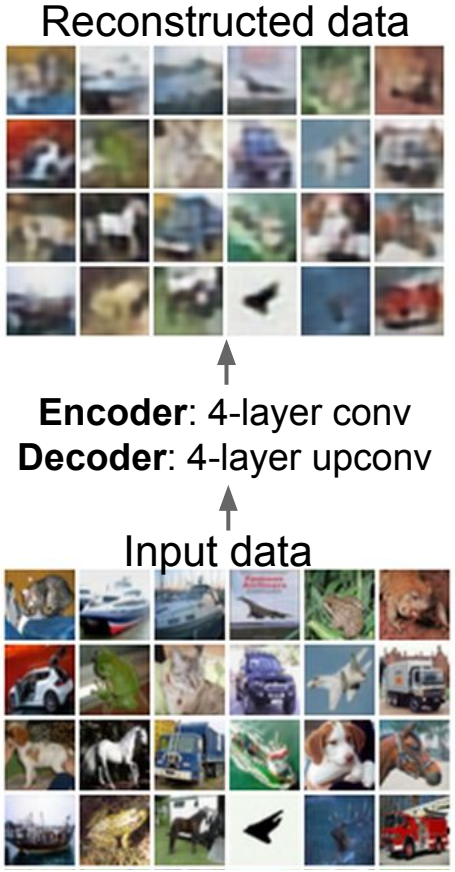
No labels are necessary!!



Some background first: Autoencoders

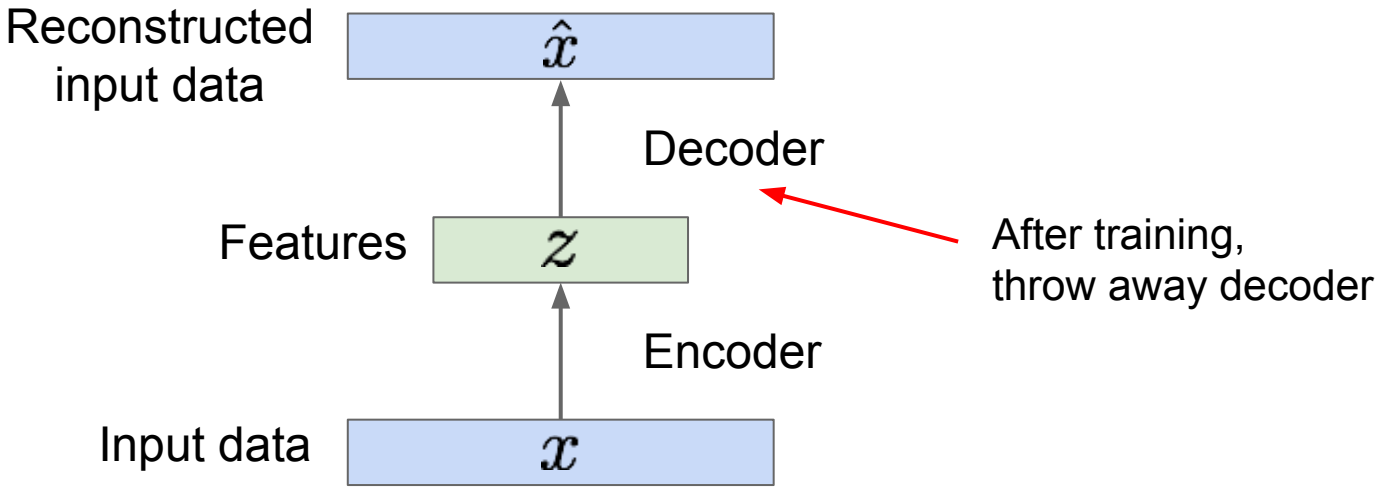
Images reconstructed are blurry because z is smaller and doesn't save pixel-perfect information





Some background first: Autoencoders

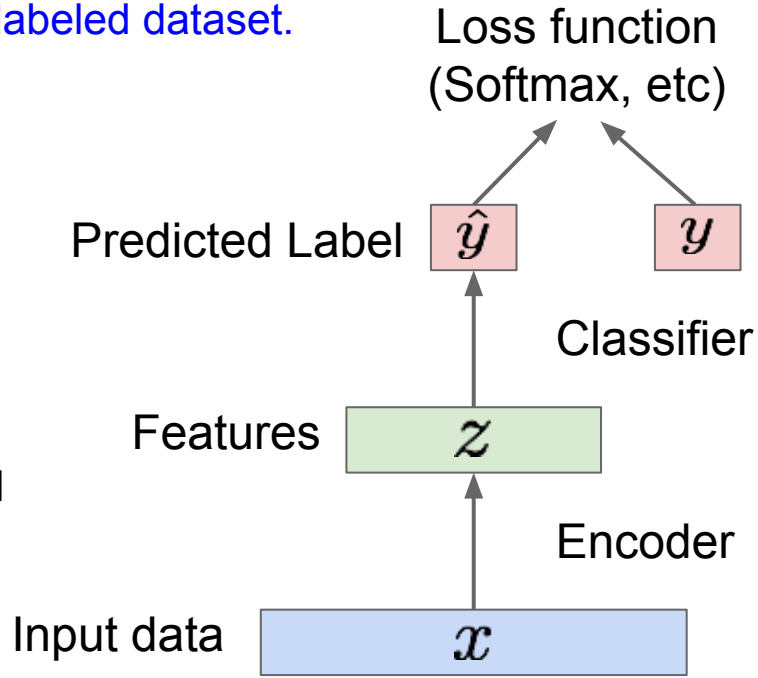
Similar to the self-supervised feature learning + transfer to downstream tasks



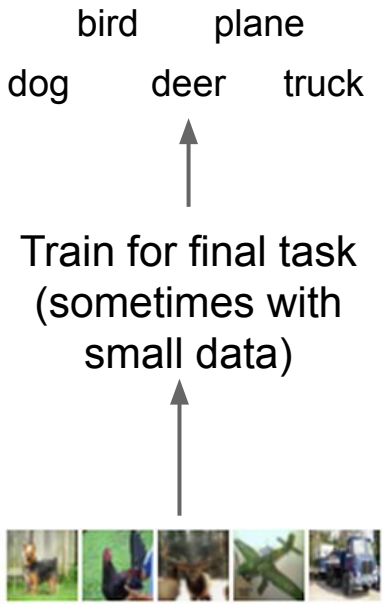
Some background first: Autoencoders

Transfer from large, unlabeled dataset to small, labeled dataset.

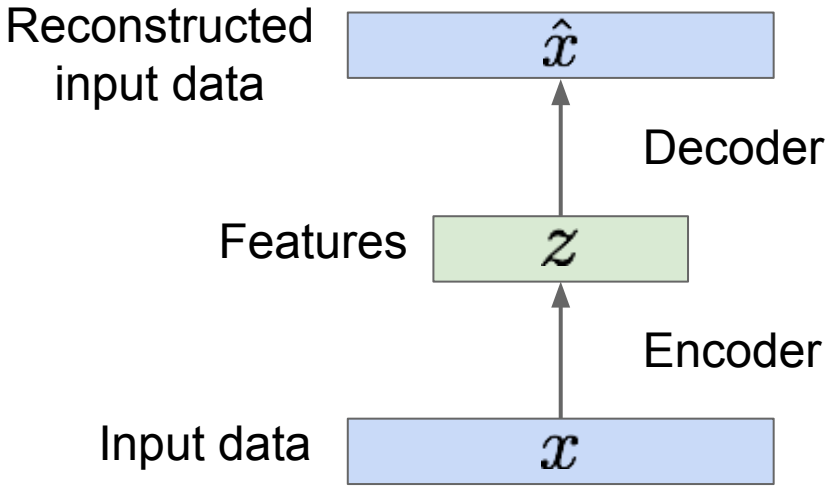
Encoder can be used to initialize a **supervised** model



Fine-tune encoder jointly with classifier



Some background first: Autoencoders



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

Features capture factors of variation in training data.

But we can't generate **new images** from an autoencoder because we don't know the **space of z**.

How do we make autoencoder a **generative model**?

Variational Autoencoders

Probabilistic spin on autoencoders - will let us sample from the model to generate data!

Variational Autoencoders

Probabilistic spin on autoencoders - will let us sample from the model to generate data!

Assume training data $\{x^{(i)}\}_{i=1}^{N}$ is generated from the distribution of unobserved (latent) representation **z**

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

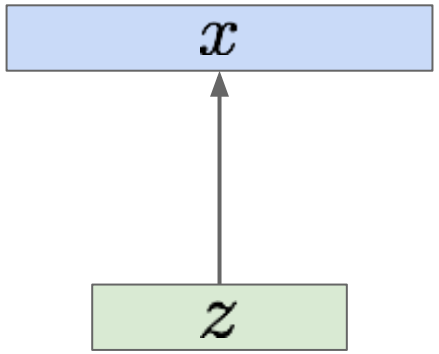
Variational Autoencoders

Probabilistic spin on autoencoders - will let us sample from the model to generate data!

Assume training data $\{x^{(i)}\}_{i=1}^{N}$ is generated from the distribution of unobserved (latent) representation **z**

Sample from true conditional $p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior $z^{(i)} \sim p_{\theta^*}(z)$



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

Variational Autoencoders

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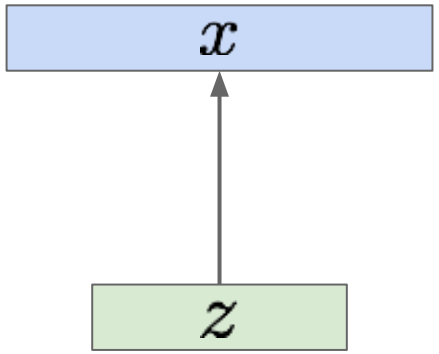

Intuition (remember from autoencoders!): **x** is an image, **z** is latent factors used to generate **x, such as** attributes, orientation, etc.

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

Variational Autoencoders

We want to estimate the parameters θ^* given training real data x.

Sample from true conditional

$p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior

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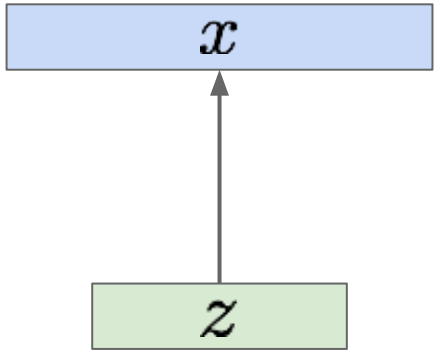

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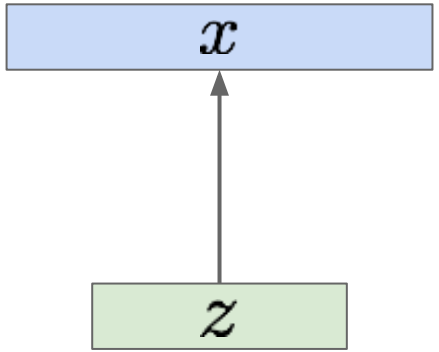

How should we represent this model?

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

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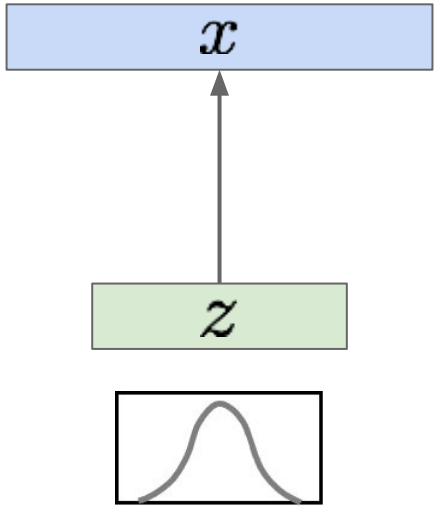

We want to estimate the parameters θ^* given training real data x.

How should we represent this model?

Choose prior p(z) to be simple, e.g. Gaussian. Reasonable for latent attributes, e.g. pose, how much smile.

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

Variational Autoencoders

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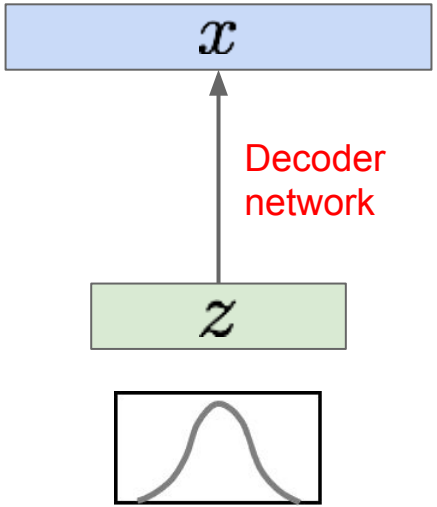

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Choose prior p(z) to be simple, e.g. Gaussian. Reasonable for latent attributes, e.g. pose, how much smile.

Conditional p(x|z) is complex (generates image) => represent with neural network

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

Variational Autoencoders

Decoder must be probabilistic:

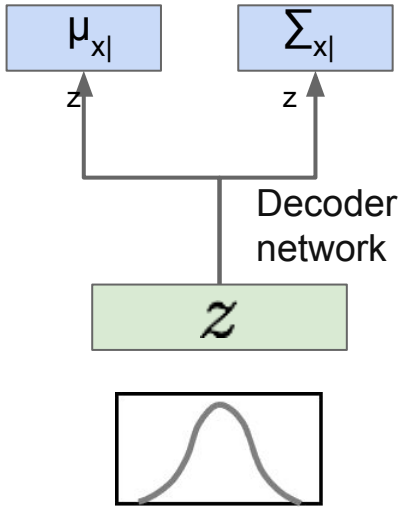
Decoder inputs z, outputs mean $\mu_{x|z}$ and (diagonal) covariance $\sum_{x|z}$

Sample from true conditional

$p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior

$z^{(i)} \sim p_{\theta^*}(z)$



We want to estimate the parameters θ^* given training real data x.

$$x|z \sim \mathcal{N}(\mu_{x|z}, \Sigma_{x|z})$$

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

Variational Autoencoders

We want to estimate the parameters θ^* given training real data x.

How to train the model?

Sample from true conditional

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Sample from true prior

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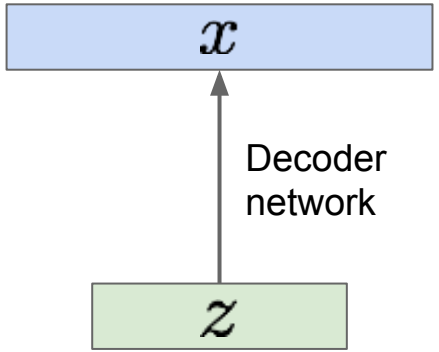

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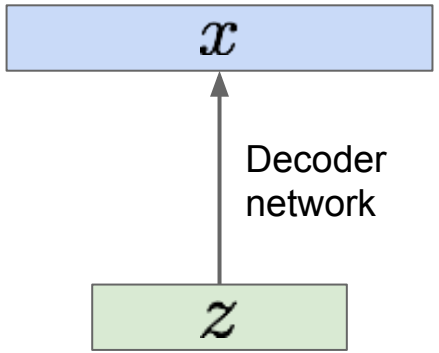

We want to estimate the parameters θ^* given training real data x.

How to train the model?

Learn model parameters to maximize likelihood of training data

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

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

Variational Autoencoders

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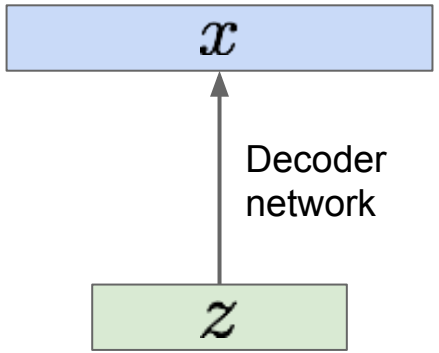

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How to train the model?

Learn model parameters to maximize likelihood of training data

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

Q: What is the problem with this?

Intractable! Impossible to iterate over all z

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

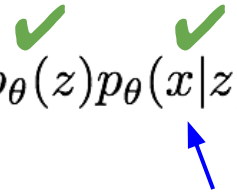
✔

Simple Gaussian prior

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

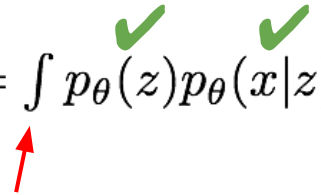


Decoder neural network

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

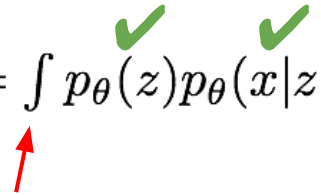


Intractable to compute p(x|z) for every z!

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$



Intractable to compute p(x|z) for every z!

$$\log p(x) \approx \log \frac{1}{k} \sum_{i=1}^{k} p(x|z^{(i)}), \text{ where } z^{(i)} \sim p(z)$$

Monte Carlo estimation is too high variance

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$ ✔ ✔

Another idea: $p_\theta(x) = \dfrac{p_\theta(x \mid z) p_\theta(z)}{p_\theta(z \mid x)}$ ← Use Bayes rule

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$ ✔ ✔

Another idea: $p_\theta(x) = \dfrac{p_\theta(x \mid z) p_\theta(z)}{p_\theta(z \mid x)}$

We know how to calculate these

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

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

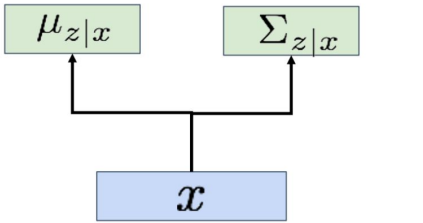
Another idea: $p_\theta(x) = \dfrac{p_\theta(x \mid z) p_\theta(z)}{p_\theta(z \mid x)}$

But how do you calculate this?

Solution: In addition to modeling $p_\theta(x|z)$,
Learn $q_\phi(z|x)$ that approximates the true posterior $p_\theta(z|x)$.

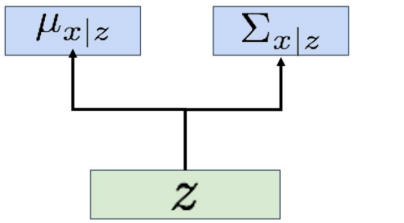
Encoder Network

$q_\phi(z \mid x) = N(\mu_{z|x}, \Sigma_{z|x})$



Decoder Network

$p_\theta(x \mid z) = N(\mu_{x|z}, \Sigma_{x|z})$



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

Variational Autoencoders: Intractability

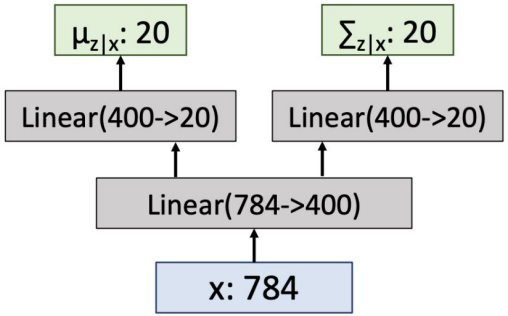
Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

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

x: 28x28 image = 784-dim vector
z: 20-dim vector

Encoder Network

$q_\phi(z \mid x) = N(\mu_{z|x}, \Sigma_{z|x})$



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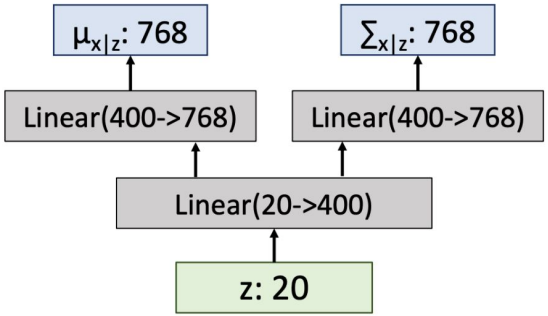

Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders

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

Using this approximation, we can derive a lower bound on the data likelihood p(x), making it tractable, therefore, possible to optimize.

Variational Autoencoders

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

Taking expectation wrt. z (using encoder network) will come in handy later

Variational Autoencoders

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

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

Variational Autoencoders

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

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

Variational Autoencoders

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

Variational Autoencoders

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

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

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

$$= \mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - \mathbf{E}_z\left[\log \frac{q_\phi(z \mid x^{(i)})}{p_\theta(z)}\right] + \mathbf{E}_z\left[\log \frac{q_\phi(z \mid x^{(i)})}{p_\theta(z \mid x^{(i)})}\right] \quad \text{(Logarithms)}$$

$$= \mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z)) + D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z \mid x^{(i)}))$$

The expectation wrt. z (using encoder network) let us write nice KL terms

Variational Autoencoders

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

Decoder network gives $p_\theta(x|z)$, can compute estimate of this term through sampling (need some trick to differentiate through sampling).

Variational Autoencoders

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

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This KL term (between Gaussians for encoder and z prior) has nice closed-form solution!

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We want to maximize the data likelihood

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We want to maximize the data likelihood

Tractable lower bound which we can take gradient of and optimize! ($p_\theta(x|z)$ differentiable, KL term is differentiable)

Variational Autoencoders

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

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$$= \underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)} + \underbrace{D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z \mid x^{(i)}))}_{\geq 0}$$

Decoder: reconstruct the input data

Encoder: make approximate posterior distribution close to prior

Tractable lower bound which we can take gradient of and optimize! ($p_\theta(x|z)$ differentiable, KL term differentiable)

Variational Autoencoders

(skipped till here)

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

Variational Autoencoders

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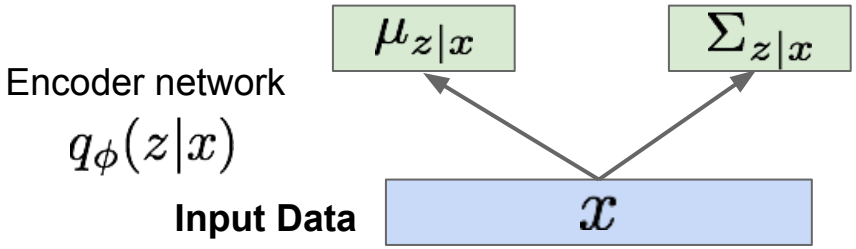
Let's look at computing the KL divergence between the estimated posterior and the prior given some data

Input Data x

Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$



Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

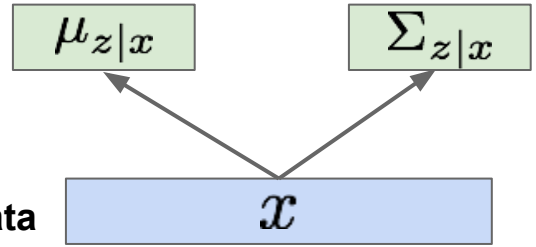
$$D_{KL}(\mathcal{N}(\mu_{z|x}, \Sigma_{z|x})||\mathcal{N}(0, I))$$

This equation has an analytical solution

Make approximate posterior distribution close to prior

Encoder network

$q_\phi(z|x)$



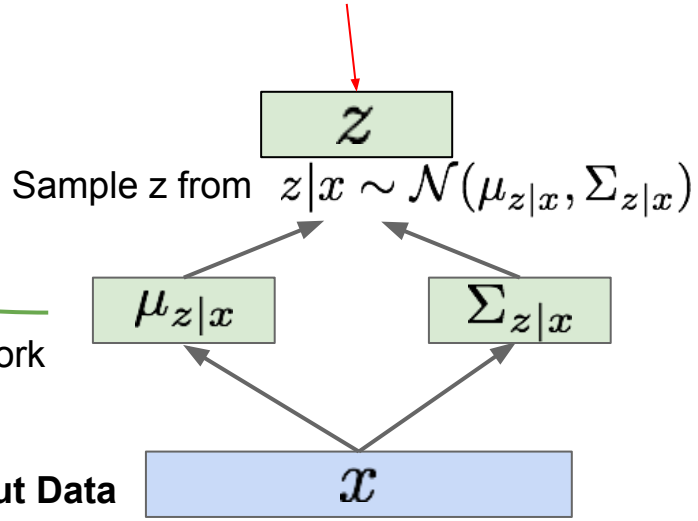
Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

Make approximate posterior distribution close to prior

Not part of the computation graph!



Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

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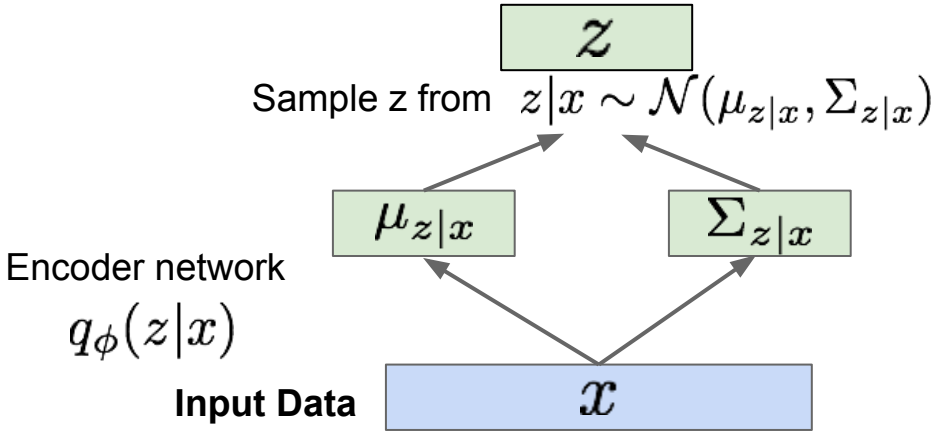
Reparameterization trick to make sampling differentiable:

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

$$z = \mu_{z|x} + \epsilon\sigma_{z|x}$$



Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

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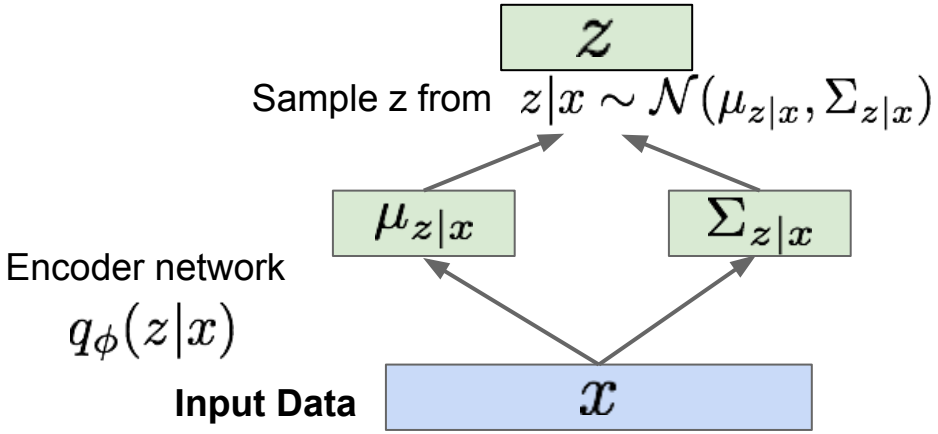
Input to the graph

Part of computation graph



Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

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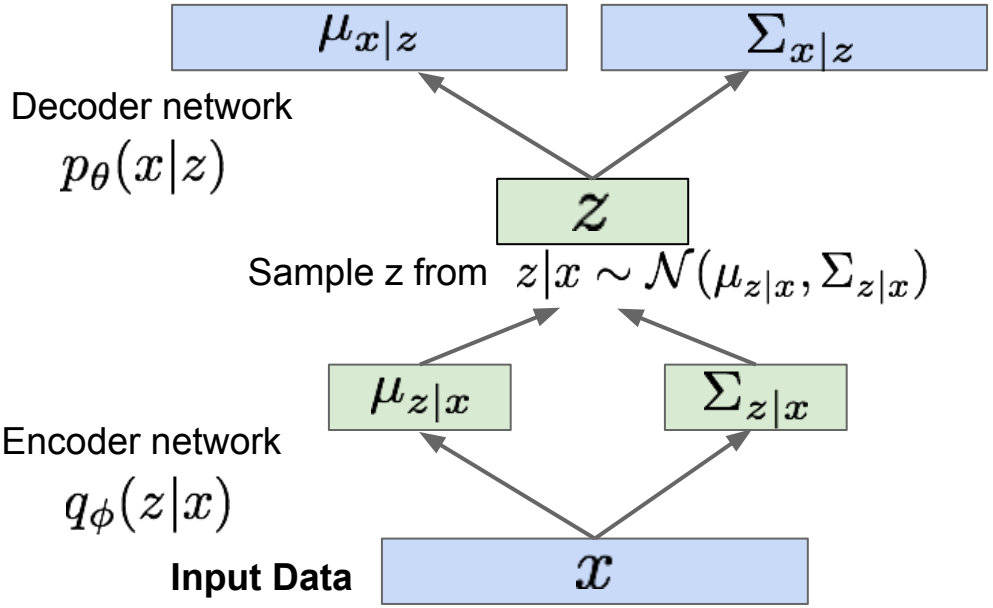
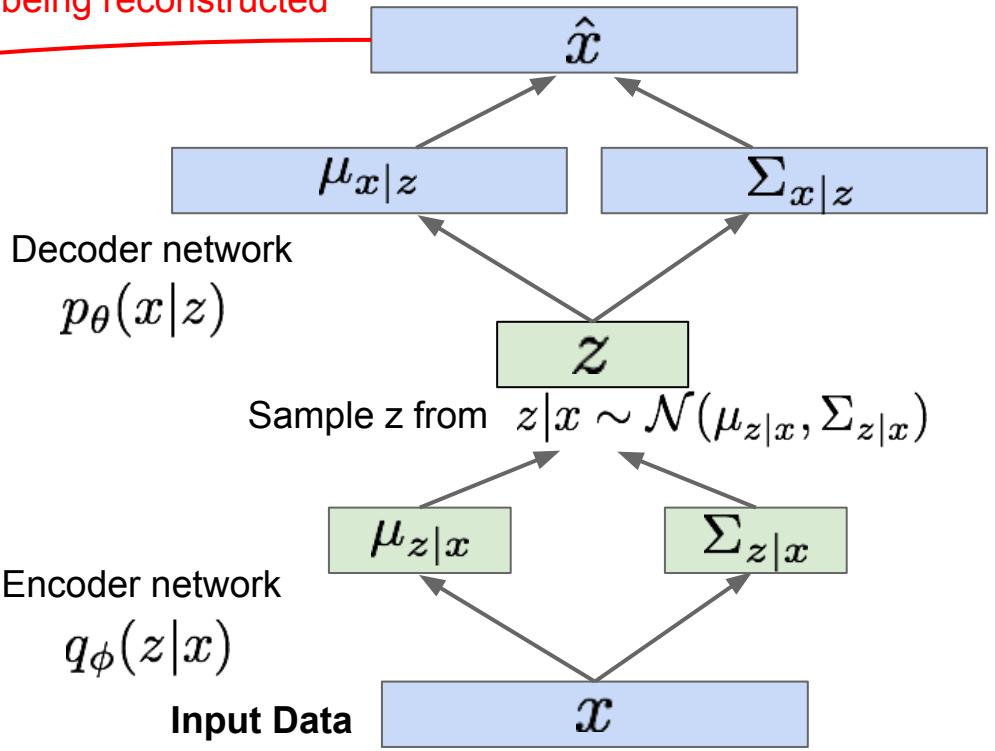


Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

Maximize likelihood of original input being reconstructed

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

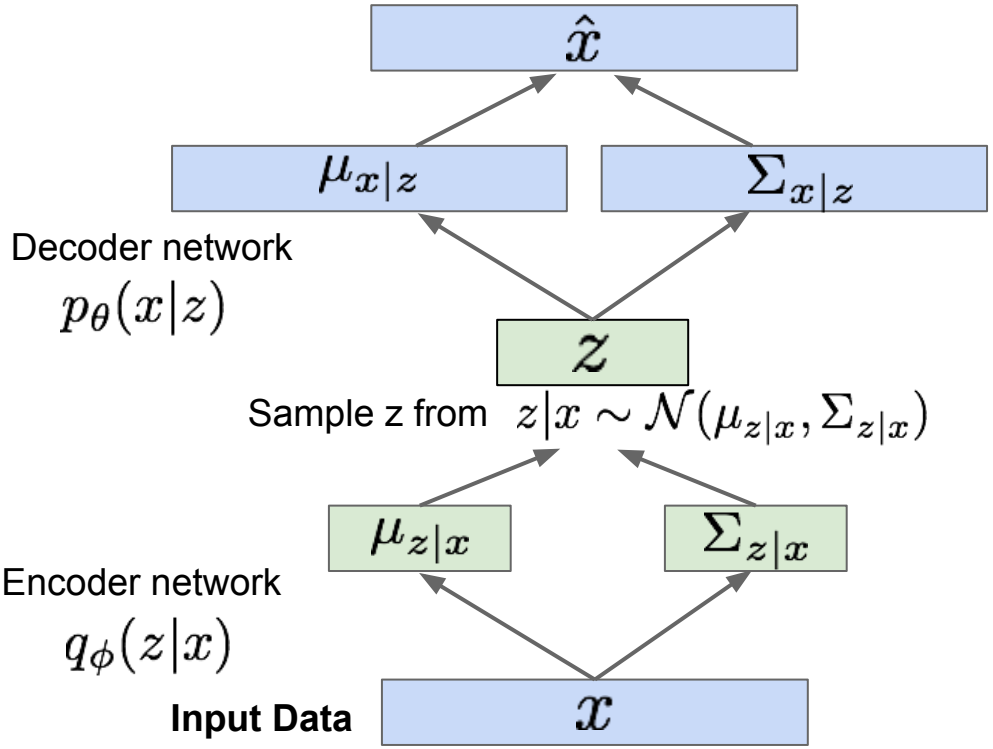


Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

For every minibatch of input data: compute this forward pass, and then backprop!



Variational Autoencoders: Generating Data!

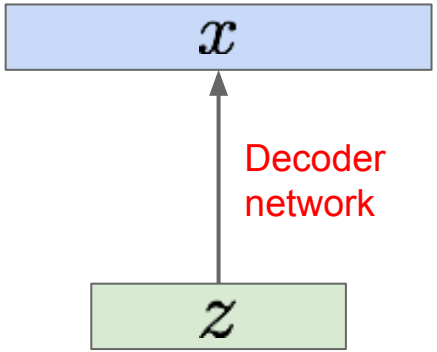
Our assumption about data generation process

Sample from true conditional

$p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior

$z^{(i)} \sim p_{\theta^*}(z)$



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

Variational Autoencoders: Generating Data!

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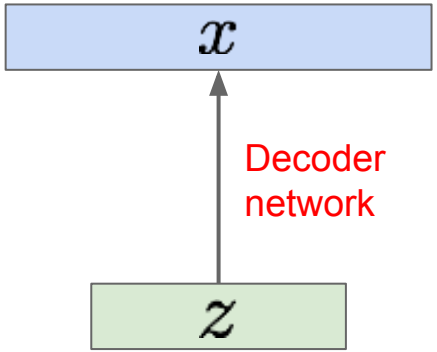
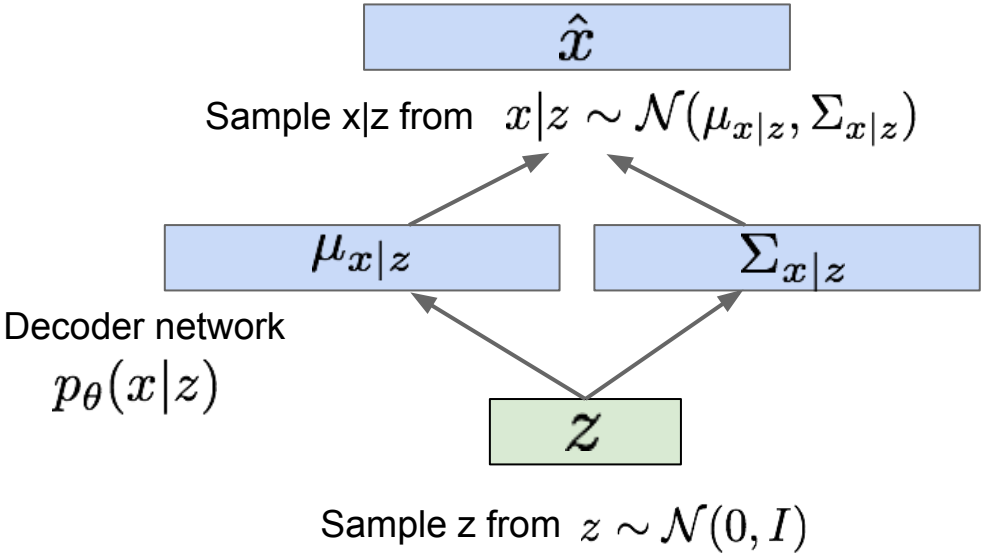


Now given a trained VAE: use decoder network & sample z from prior!



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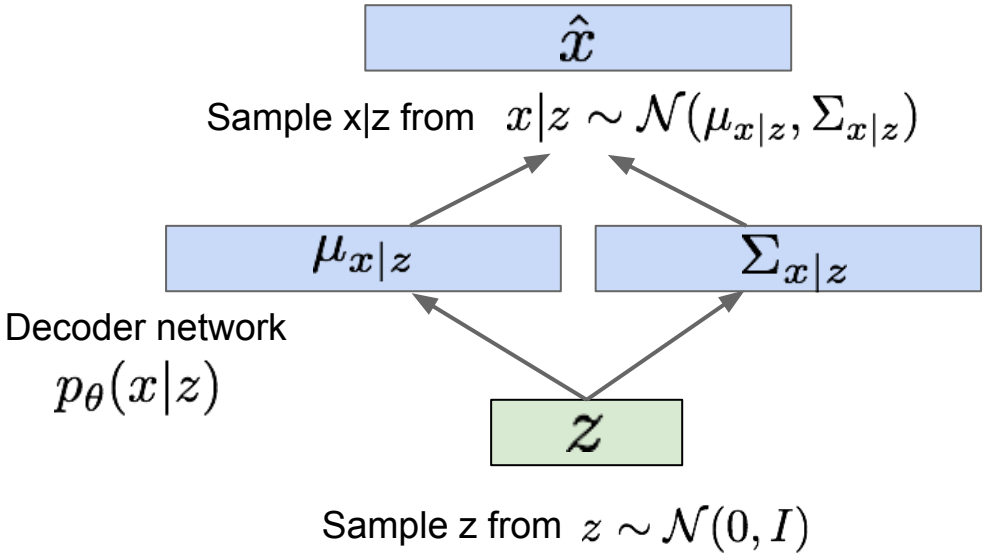
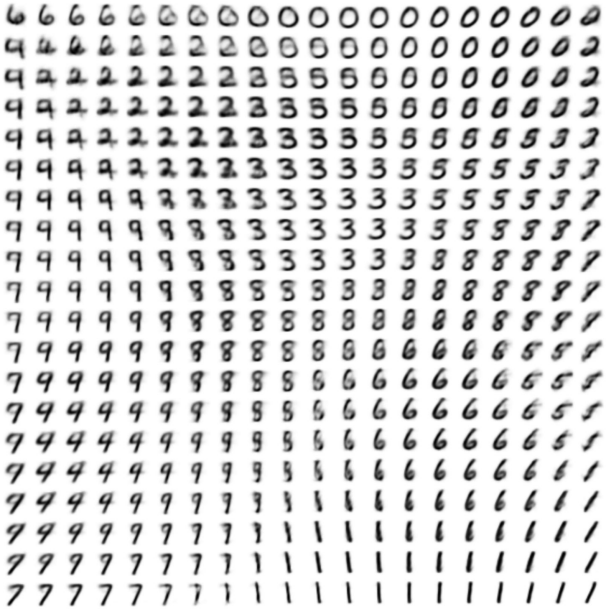
Variational Autoencoders: Generating Data!

Use decoder network. Now sample z from prior!





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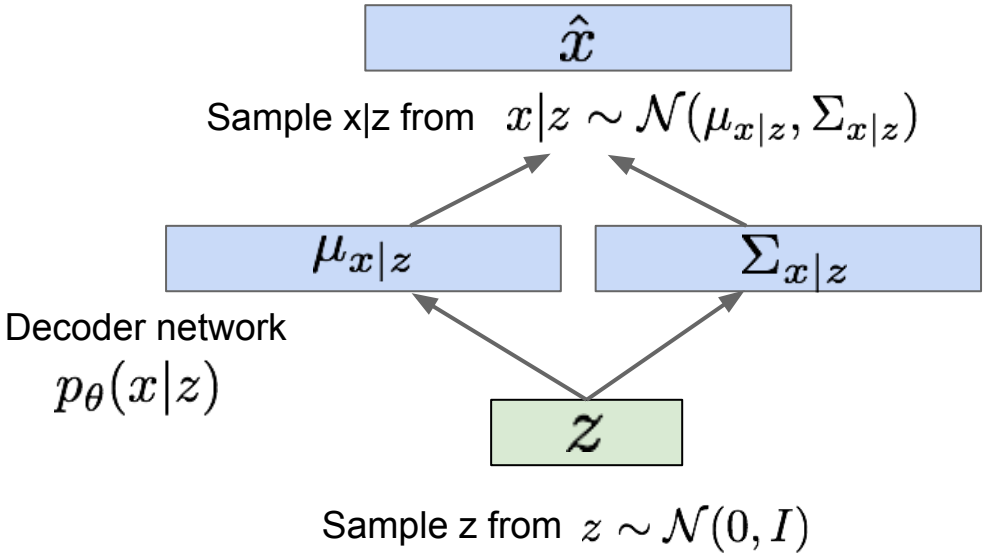
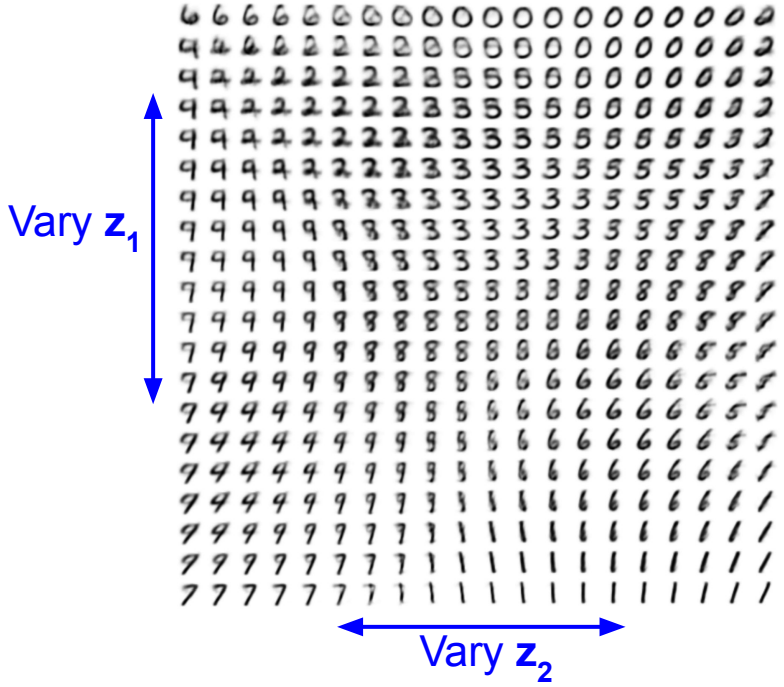
Variational Autoencoders: Generating Data!

Use decoder network. Now sample z from prior!



Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

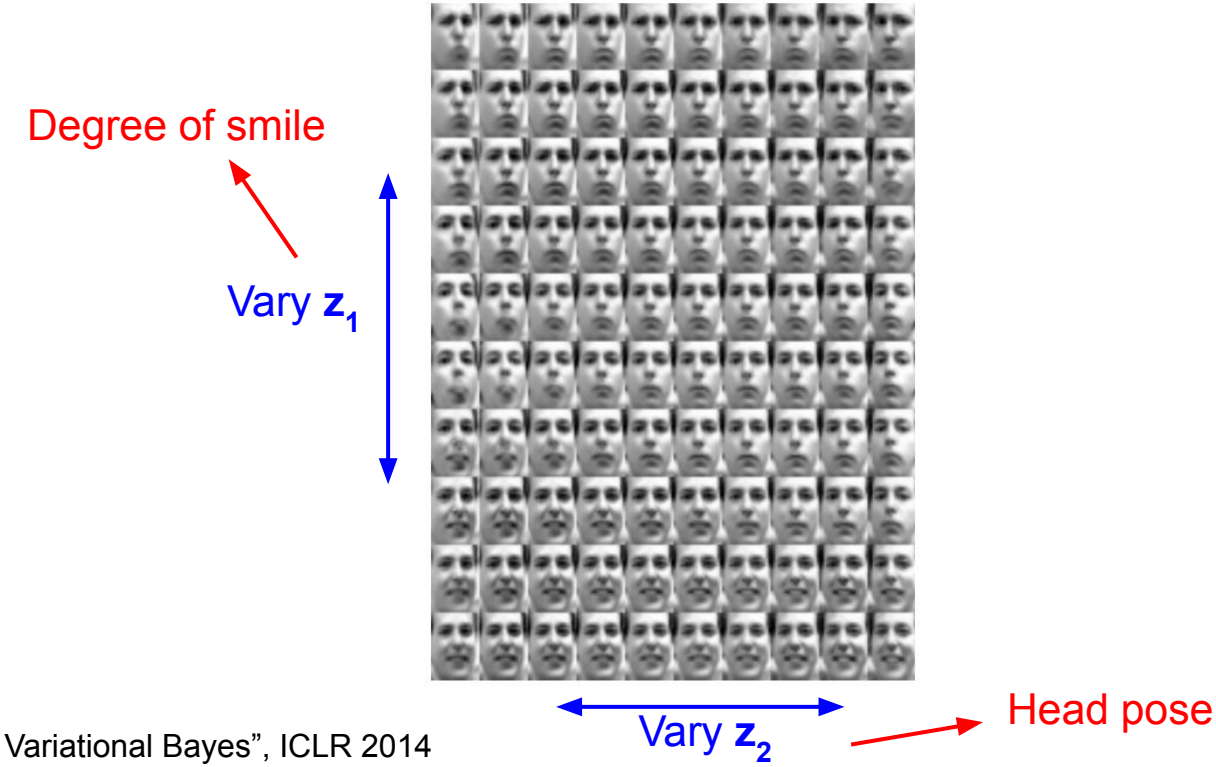
Data manifold for 2-d **z**



Variational Autoencoders: Generating Data!

Diagonal prior on **z** => independent latent variables

Different dimensions of **z** encode interpretable factors of variation



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Variational Autoencoders: Generating Data!

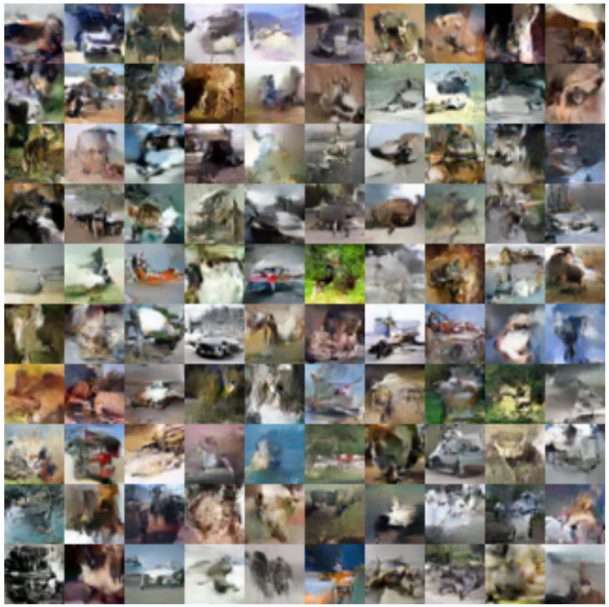
Diagonal prior on **z** => independent latent variables

Different dimensions of **z** encode interpretable factors of variation

Also good feature representation that can be computed using $q_\phi(z|x)$!

Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders: Generating Data!

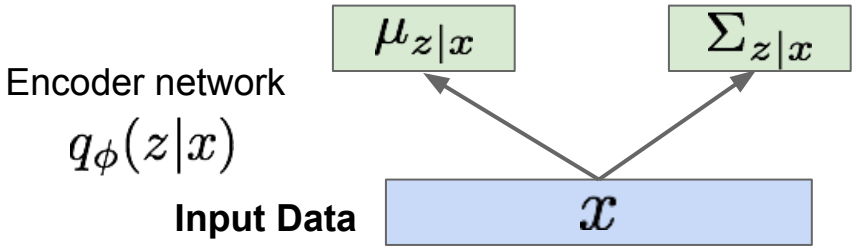


32x32 CIFAR-10

Labeled Faces in the Wild

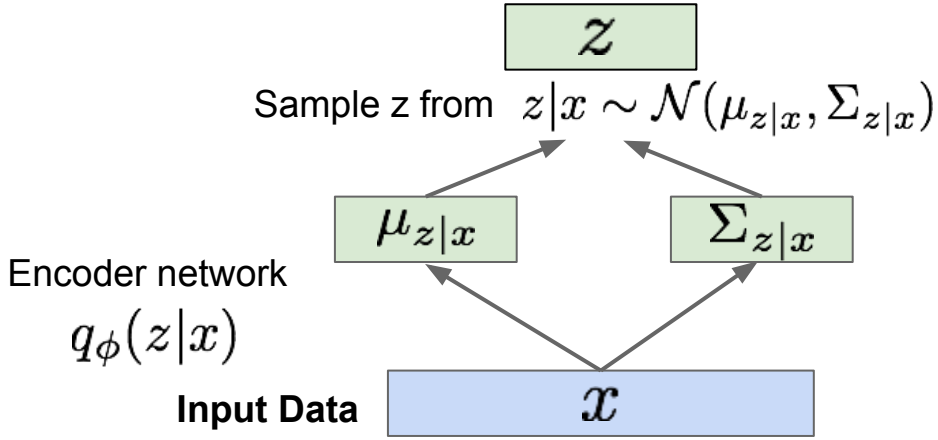
Editing images with VAEs

1. Run input data through encoder to get a distribution over latent codes



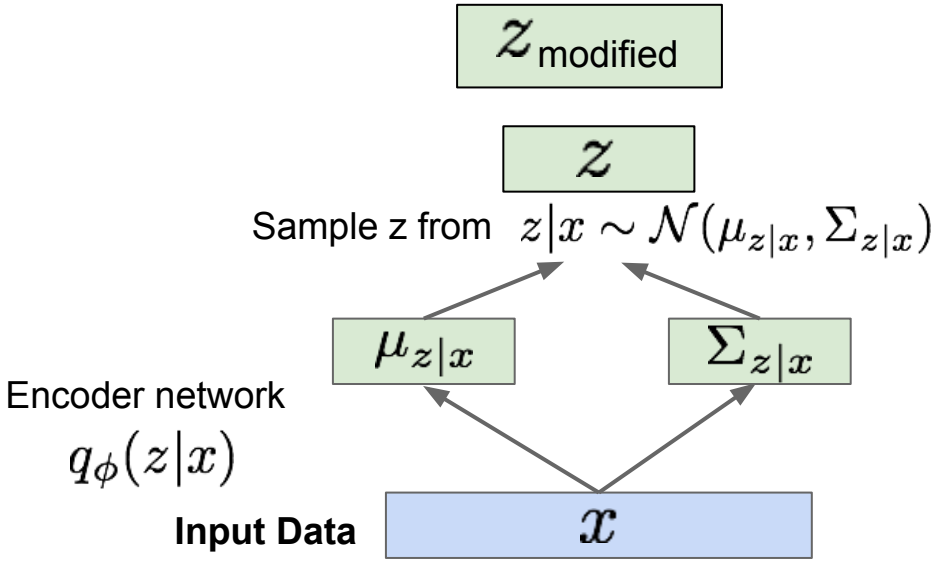
Editing images with VAEs

1. Run input data through encoder to get a distribution over latent codes
2. Sample code z from encoder output



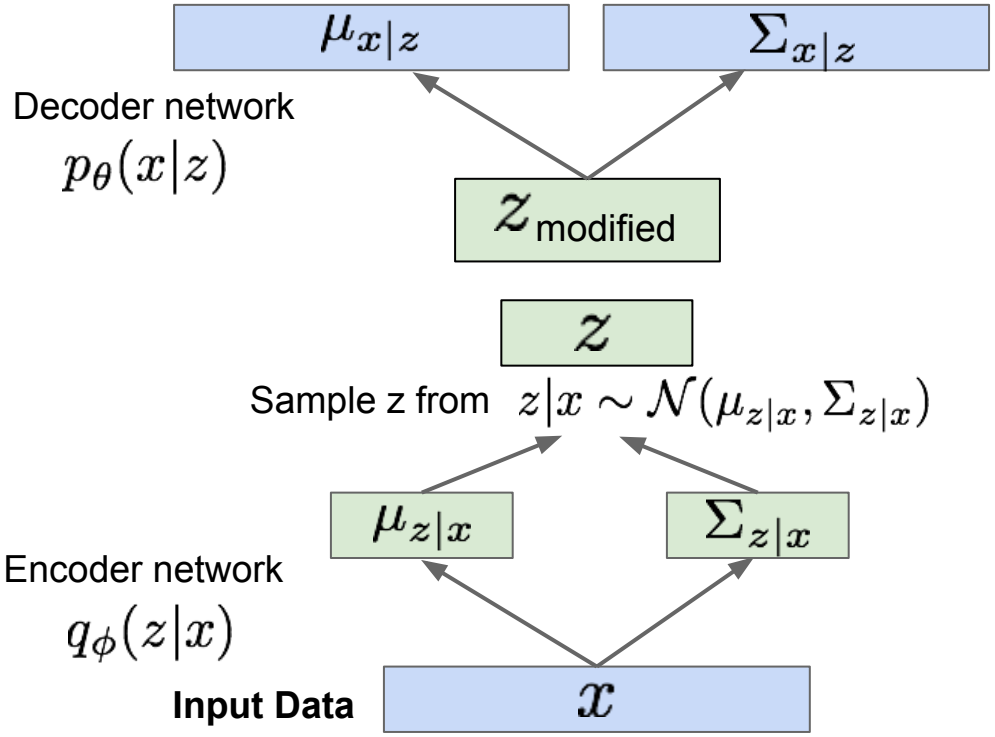
Editing images with VAEs

1. Run input data through encoder to get a distribution over latent codes
2. Sample code z from encoder output
3. Modify some dimensions of sampled code



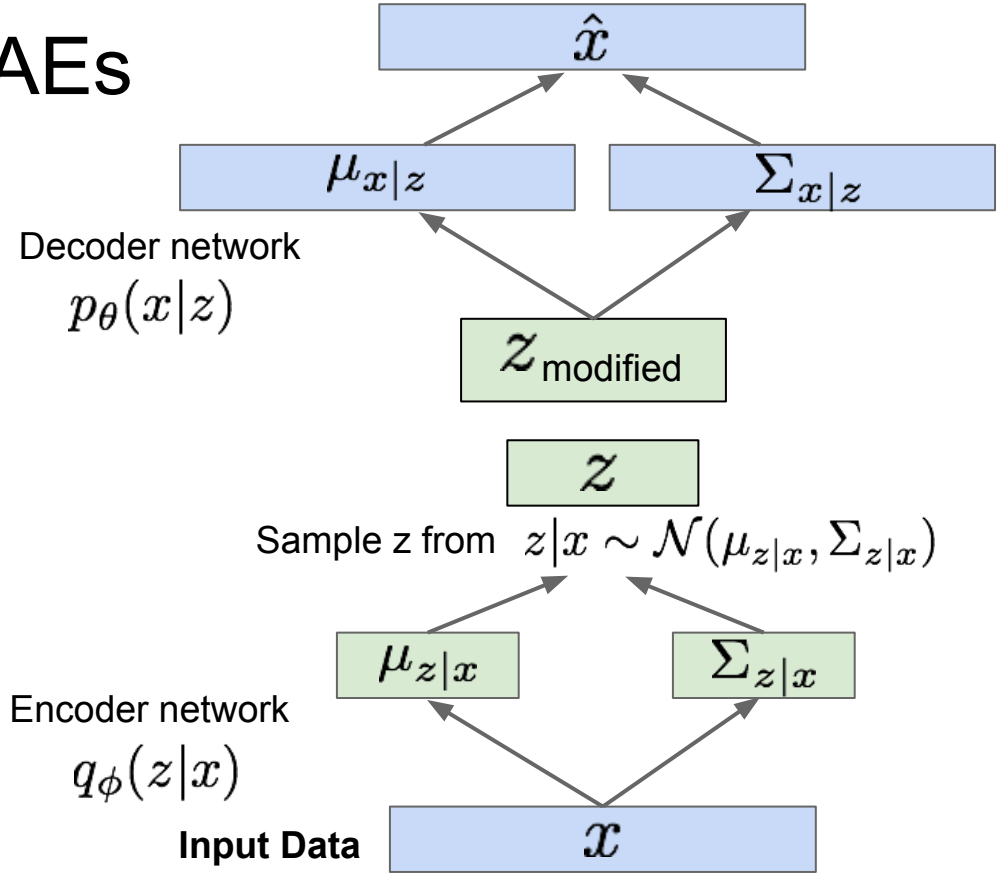
Editing images with VAEs

1. Run input data through encoder to get a distribution over latent codes
2. Sample code z from encoder output
3. Modify some dimensions of sampled code
4. Run modified z through decoder to get a distribution over data sample

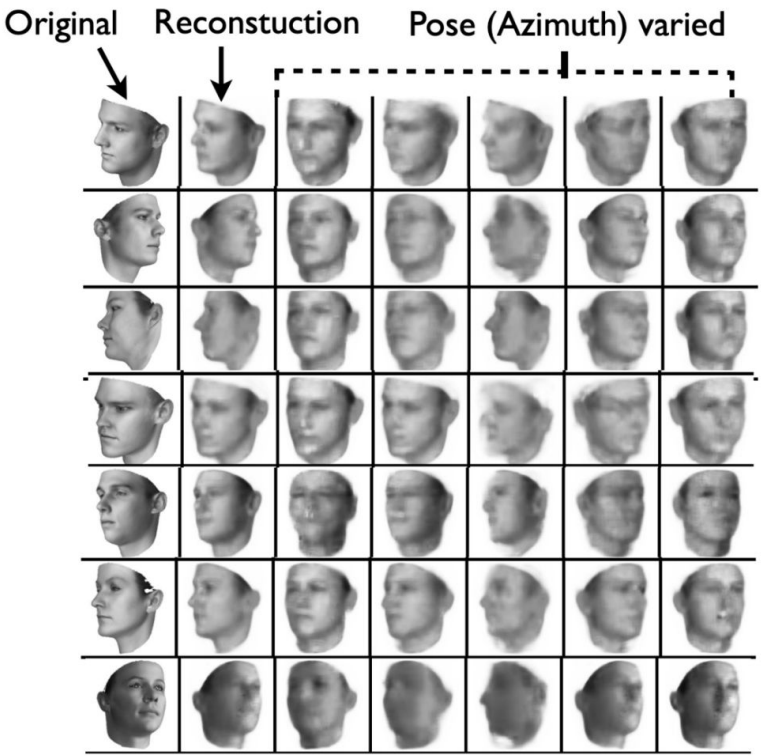


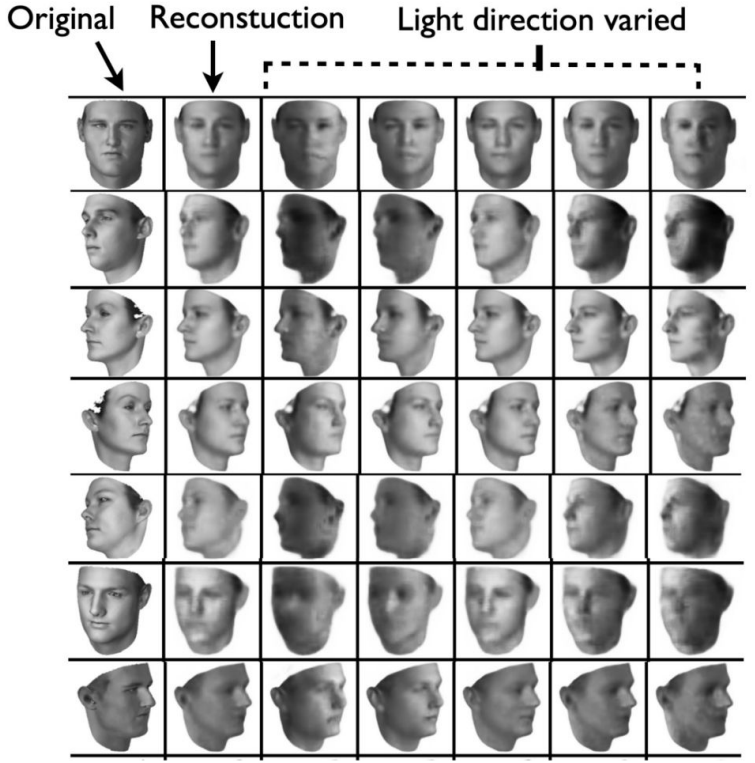
Editing images with VAEs

1. Run input data through encoder to get a distribution over latent codes
2. Sample code z from encoder output
3. Modify some dimensions of sampled code
4. Run modified z through decoder to get a distribution over data sample
5. Sample new data from (4)



Editing images with VAEs





Variational Autoencoders

Probabilistic spin to traditional autoencoders => allows generating data
Defines an intractable density => derive and optimize a (variational) lower bound

Pros:

- Principled approach to generative models
- Interpretable latent space.
- Allows inference of q(z|x), can be useful feature representation for other tasks

Cons:

- Maximizes lower bound of likelihood: okay, but not as good generations as PixelRNN
- Samples blurrier and lower quality compared to state-of-the-art (GANs)

Active areas of research:

- More flexible approximations, e.g. richer approximate posterior instead of diagonal Gaussian, e.g., Gaussian Mixture Models (GMMs), Categorical Distributions.
- Learning disentangled representations.

Comparing the two methods so far

Autoregressive model

- Directly maximize p(data)
- High-quality generated images
- Slow to generate images
- No explicit latent codes

Variational model

- Maximize lower bound on p(data)
- Generated images often blurry
- Very fast to generate images
- Learn rich latent codes

Next time: GANs and flow matching