Flow-GAN
Combining Maximum Likelihood and Adversarial Learning in Generative Models

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Motivation

GANs can generate pretty pictures...

Progressive Growing of GANs for Improved Quality, Stability, and Variation.
Karras et al. ICLR 2018
Motivation

... but how do you quantify their performance?

http://torch.ch/blog/2015/11/13/gan.html
Motivation

In this presentation we’ll see:

➔ A GAN model with a tractable likelihood
Motivation

In this presentation we’ll see:

➔ A GAN model with a tractable likelihood

➔ A comparative analysis with models trained with Maximum Likelihood Estimation (MLE)
Outline

● Quantitative evaluation of generative models
● Alternatives for computing the data likelihood
● Normalizing Flows and FlowGAN
● Experiments and Analysis
● Conclusions
Evaluating a Generative Model

Compute the test data probability:

\[ p(x_{\text{test}}; \theta) = \prod_{i=1}^{N} p(x_i; \theta) \]

How likely the test data is under our model, i.e. what is the probability of our model generating the test data
Computing the data probability with latent variables

Marginalize over the latent variables

\[ p(x) = \int p(x|z)p(z)\,dz \]
Generative Adversarial Networks (GANs)

Prior

\[ z \sim \mathcal{N}(0, I) \]

Sample \( x \)

Generator \( \theta \)
Variational Autoencoders (VAEs)

Prior

\[ z \sim \mathcal{N}(0, I) \]

Likelihood

\[ p(x|z) = \mathcal{N}(\mu_\theta, \sigma_\theta) \]
Computing the data probability with latent variables

Marginalize over the latent variables

\[ p(x) = \int p(x|z)p(z)\,dz \]

Graphics Credit: Laurent Dinh
Variational Autoencoders (VAEs)

Monte Carlo estimate of the integral:

\[
p(x) = \int p(x|z)p(z)dz = \mathbb{E}_{z \sim p(z)}[p(x|z)] \approx \sum_{i=1}^{N} p(x|z_i)
\]

Prior

\[z \sim \mathcal{N}(0, I)\]

Likelihood

\[p(x|z) = \mathcal{N}(\mu_\theta, \sigma_\theta)\]
Generative Adversarial Networks (GANs)

We don’t have access to $p(x|z)$, just samples!

Prior

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

Sample $x$
Outline

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Alternatives for computing the data likelihood

- Kernel Density Estimation (KDE)
- Annealed Importance Sampling (AIS)
Alternatives for computing the data likelihood

- Kernel Density Estimation (KDE)
- Annealed Importance Sampling (AIS)
- Reversible Decoders/Normalizing Flows
Alternatives for computing the data likelihood

- Kernel Density Estimation (KDE)
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Proxys for Sample Quality

- Inception score
- MODE
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- Future directions
Thinking in Transformations

- Introduce a latent variable $Z$
- Choose simple distribution for $Z$
- Sample $\sim Z$, transform into $\sim X$
  - As in VAE, GAN, many more
- What about data (log) likelihood?

Graphics Credit: Laurent Dinh
Transformation

- What if $g$ is invertible?
- How can we craft invertible $g$?

\[ x = g(z) \]
\[ z = g^{-1}(x) \]

Graphics Credit: Laurent Dinh
Normalizing Flows

- Density “flows” through invertible transforms
- Still a valid (log) probability: “normalizing flow”

Graphics Credit: Danilo Rezende and Shakir Mohamed
Change of Variables

\[ p_X(x) = p_Z(f(x)) \cdot \left| \det \left( \frac{\partial f(x)}{\partial x^T} \right) \right| \]

- Requirements: f is bijective, differentiable at x
- Determinants can be expensive to compute
- But certain functions have trivial determinants!

* See Matrix Determinant Lemma for examples
** invertible iff bijective [https://math.stackexchange.com/questions/289452/invertible-if-and-only-if-bijective](https://math.stackexchange.com/questions/289452/invertible-if-and-only-if-bijective)
Bringing it Back To FlowGAN

- Use a normalizing flow for the generator
  - Real NVP in this paper
- This means learning can be done using
  - Only the generator (Real NVP, disc. unused)
  - GAN style training, adversarial loss (WGAN)
  - Hybrid combining each loss

Historical - see section 6.1, Yoshua Bengio’s PhD thesis (1991) about change of variables

Visually

Graphics Credit: David Duvenaud
Coupling Layer, Real Non-Volume Preserving Transform

\[
b \odot x + (1 - b) \odot \left( x \odot \exp \left( s(b \odot x) \right) + t(b \odot x) \right)
\]

- has Jacobian determinant
  \[
  \exp \left[ \sum_j s \left( x_{1:d} \right)_j \right]
  \]
- Part unchanged, so chain them

\[
det(AB) = det(A)det(B)
\]

Graphics Credit: Laurent Dinh
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Results and Evaluation

Inception:

Run the generated sample through a classifier (Inception model) to get \( p(y|x) \), and \( p(y) \) is typically assumed uniform. Higher scores are better.

\[
\exp \left( \mathbb{E}_{x \in P_\theta} \left[ KL(p(y|x) \mid\mid p(y)) \right] \right)
\]

MODE:

Inception score including ground truth distribution of labels

\[
\exp \left( \mathbb{E}_{x \in P_\theta} \left[ KL(p(y|x) \mid\mid p^*(y)) - KL(p^*(y) \mid\mid p(y)) \right] \right)
\]
Hybrid Objective:

\[
\min_{\theta} \max_{\phi} V(G_\theta, D_\phi) - \lambda \mathbb{E}_{x \sim P_{\text{data}}} [\log p_\theta(x)]
\]

- Analyze three models using Real NVP
- MNIST: Hybrid is best of both worlds
- CIFAR-10: Hybrid is in between MLE and ADV for both metrics

Table 1: Best MODE scores and test negative log-likelihood estimates for Flow-GAN models on MNIST.

<table>
<thead>
<tr>
<th>Objective</th>
<th>MODE Score</th>
<th>Test NLL (in nats)</th>
</tr>
</thead>
<tbody>
<tr>
<td>MLE</td>
<td>7.42</td>
<td>-3334.56</td>
</tr>
<tr>
<td>ADV</td>
<td>9.24</td>
<td>-1604.09</td>
</tr>
<tr>
<td>Hybrid ((\lambda = 0.1))</td>
<td>9.37</td>
<td>-3342.95</td>
</tr>
</tbody>
</table>

Table 2: Best Inception scores and test negative log-likelihood estimates for Flow-GAN models on CIFAR-10.

<table>
<thead>
<tr>
<th>Objective</th>
<th>Inception Score</th>
<th>Test NLL (in bits/dim)</th>
</tr>
</thead>
<tbody>
<tr>
<td>MLE</td>
<td>2.92</td>
<td>3.54</td>
</tr>
<tr>
<td>ADV</td>
<td>5.76</td>
<td>8.53</td>
</tr>
<tr>
<td>Hybrid ((\lambda = 1))</td>
<td>3.90</td>
<td>4.21</td>
</tr>
</tbody>
</table>
• Training curves wrt NLL
• NLL goes down (as expected) for MLE
• NLE goes UP for ADV even after WGAN loss stabilizes

Figure 2: Learning curves for negative log-likelihood (NLL) evaluation on MNIST (top, in nats) and CIFAR (bottom, in bits/dim). Lower NLLs are better.
Explaining log-likelihood trends: Analyzing the Jacobian

Adversarial methods have ill-conditioned Jacobians, likely due to mode collapse.

Figure 4: CDF of the singular values magnitudes for the Jacobian of the generator functions trained on MNIST.
True NLL vs. AIS and KDE estimates

AIS and KDE don’t give nll estimates that have the same ranking!

AIS: ADV > Hybrid > MLE

KDE: Hybrid > MLE > ADV

Flow-GAN: MLE > Hybrid > ADV

Table 3: Comparison of inference techniques for negative log-likelihood estimation of Flow-GAN models on MNIST.

<table>
<thead>
<tr>
<th>Objective</th>
<th>Flow-GAN NLL</th>
<th>AIS</th>
<th>KDE</th>
</tr>
</thead>
<tbody>
<tr>
<td>MLE</td>
<td>-3287.69</td>
<td>-2584.40</td>
<td>-167.10</td>
</tr>
<tr>
<td>ADV</td>
<td>26350.30</td>
<td>-2916.10</td>
<td>-3.03</td>
</tr>
<tr>
<td>Hybrid</td>
<td>-3121.53</td>
<td>-2703.03</td>
<td>-205.69</td>
</tr>
</tbody>
</table>
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Conclusions

- Regular GANs have intractable data likelihoods
- Using Normalizing Flows we can estimate $p(x|z)$ in a GAN
- FlowGAN: RealNVP (normalizing flows) + GAN
- GANs have high NLL (mode collapse?) but produce better sample quality
- Hybrid model offers a trade-off between MLE and ADV models
References

- Review of determinants
  https://mathinsight.org/determinant_linear_transformation
- A family of non-parametric density estimation algorithms
- Tutorial on Generative Models, Shakir Mohamed
Figure 1: Samples generated by Flow-GAN models with different objectives for MNIST (top) and CIFAR-10 (bottom).