Deep Learning

7.4 Variational Autoencoders (VAE)

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Autoencdoers

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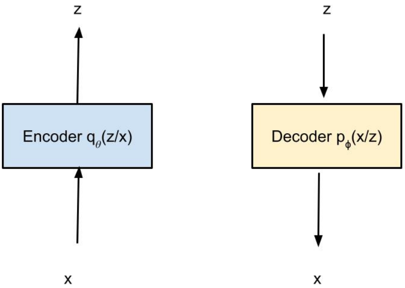
3. This wasn't satisfying

Variational Autoencoders

1. Key idea is to make both Encoder and Decoder stochastic



Variational Autoencoders

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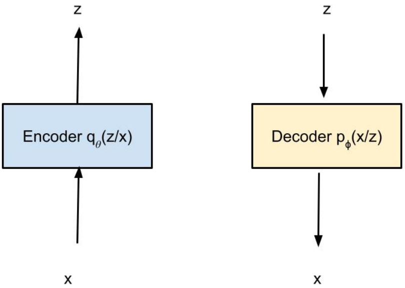
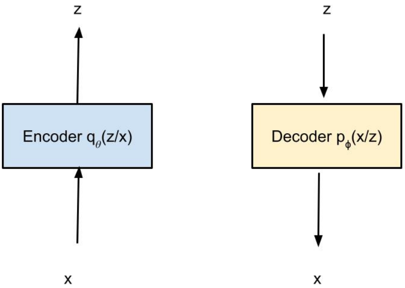


Variational Autoencoders

1. Key idea is to make both Encoder and Decoder stochastic
2. Latent variable z is drawn from a probability distribution for the given input x
3. Also, the reconstruction is chosen probabilistically from the sampled z



VAE Encoder

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3. NN implementation of the encoder gives (for every input x) a vector mean and a diagonal covariance

VAE Decoder

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3. Reconstruction of x is via sampling

VAE loss function

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2. In case of VAE: we need to learn parameters of two probability distributions
3. For each input x_i we maximize expected value of returning x_i (or, minimize the NLL)

$$-\mathbb{E}_{z \sim q_\theta(z/x_i)}[log\, p_\phi(x_i/z)]$$

VAE loss function

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1. Problem: Input images may be memorized in the latent space $\rightarrow$ similar inputs may get different representations in z space

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2. We prefer continuous latent representations to give meaningful parameterization (e.g. smooth transition between digits)

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1. Problem: Input images may be memorized in the latent space $\rightarrow$ similar inputs may get different representations in z space
2. We prefer continuous latent representations to give meaningful parameterization (e.g. smooth transition between digits)
3. Solution: Force $q_\theta(z/x_i)$ to be close to a standard distribution (e.g. Gaussian)

VAE loss function

$$l_i(\theta, \phi) = -\mathbb{E}_{z \sim q_\theta(z/x_i)}[log\, p_\phi(x_i/z)] + \mathbb{KL}(q_\theta(z/x_i)||p(z))$$

1. First term promotes recovery, sencond term keeps encoding continuous (beats memorization)

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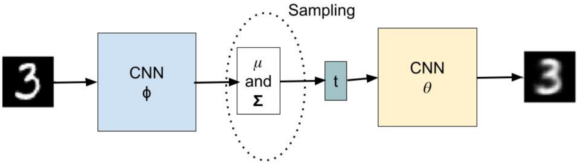
1. Problem: Differentiating over θ and ϕ



VAE loss function

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1. Reparameterization: Draw samples from N(0,1) $\rightarrow$ doesn't depend on parameters