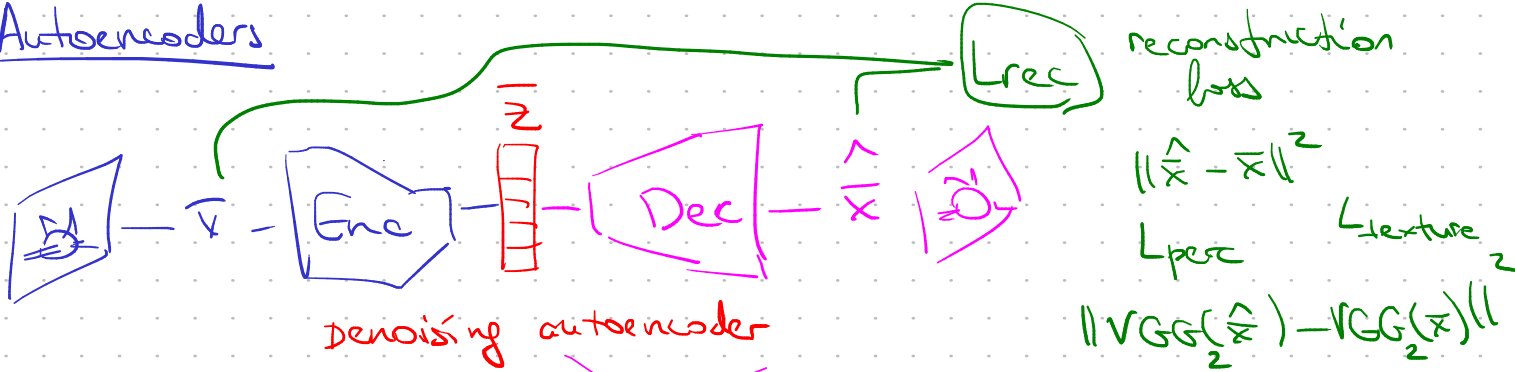


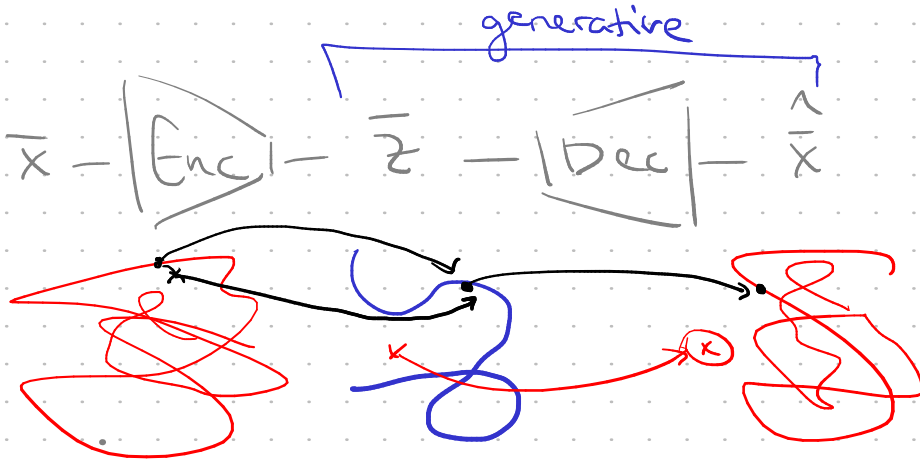
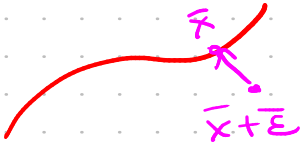
Autoencoders



denoising autoencoder

$$d(x, \hat{x}) = d(x, Dec(Enc(x))) \rightarrow \min$$

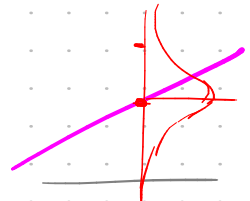
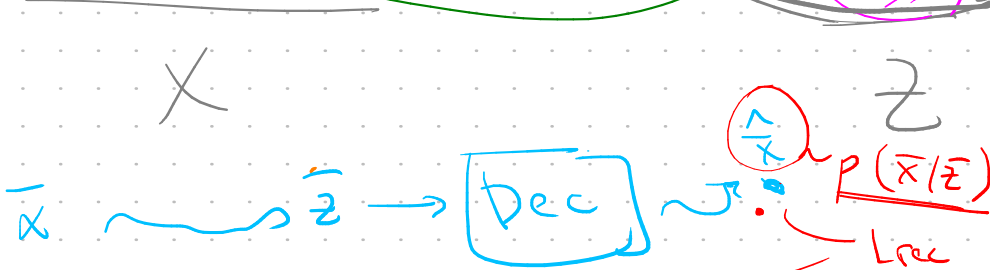
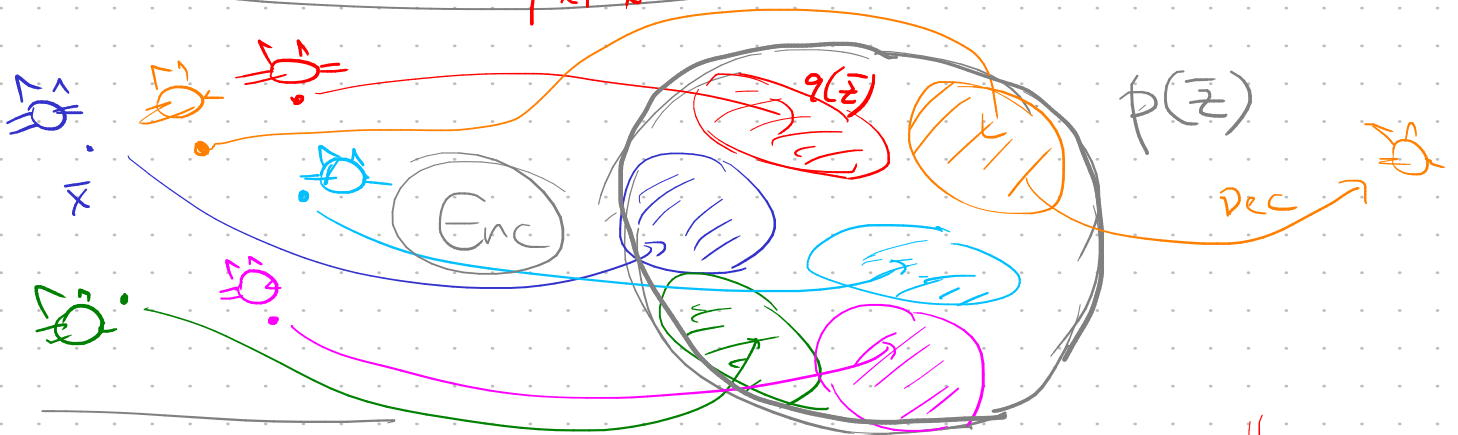
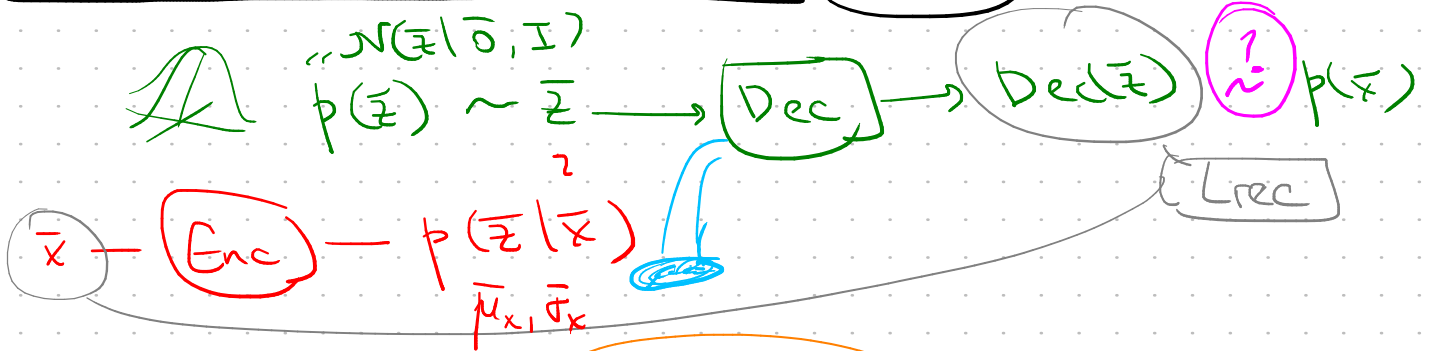
$$d(x, Dec(Enc(x + \epsilon))) \rightarrow \min$$



AAE



Variational autoencoders (VAE) 2013



$$\underbrace{p(\bar{z})}_{\uparrow \mathcal{N}(\bar{z}|\mathbf{0}, \mathbf{I})}} \underbrace{p(\bar{x}|\bar{z})}_{\uparrow \text{Decoder}} = p(\bar{x}, \bar{z}) = \underbrace{p(\bar{x})}_{\uparrow \text{Encoder}} \underbrace{p(\bar{z}|\bar{x})}_{\uparrow \text{Encoder}} \approx q(\bar{z})$$

$$p(\bar{x}|\bar{z}) = \mathcal{N}(\bar{x} | f(\bar{z}), c\mathbf{I})$$

$$f(\bar{z}) = \text{Decoder}(\bar{z})$$

$$\frac{E_{q(\bar{z})}[\log p(\bar{x})]}{E_{q(\bar{z})}[\log p(\bar{x})]} = E_{q(\bar{z})}[\log p(\bar{x}, \bar{z})] - E_{q(\bar{z})}[\log p(\bar{z}|\bar{x})]$$

$$\log p(\bar{x}) = E_{q(\bar{z})}[\log p(\bar{x}, \bar{z})] - E_{q(\bar{z})}[\log p(\bar{z}|\bar{x})] + E_{q(\bar{z})}[\log q(\bar{z})]$$

$$\log p(\bar{x}) = \int q(\bar{z}) \log \frac{p(\bar{x}, \bar{z})}{q(\bar{z})} d\bar{z} + \int q(\bar{z}) \log \frac{q(\bar{z})}{p(\bar{z}|\bar{x})} d\bar{z}$$

$$\text{const} = \underbrace{L(q)}_{q \rightarrow \max} + \underbrace{KL(q||p)}_{q \rightarrow \min}$$

$$L(q) = \int q(\bar{z}) \log \frac{p(\bar{x}, \bar{z})}{q(\bar{z})} d\bar{z} = \int q(\bar{z}) \log \frac{p(\bar{z}) p(\bar{x}|\bar{z})}{q(\bar{z})} d\bar{z} =$$

$$= \int q(\bar{z}) \log p(\bar{x}|\bar{z}) d\bar{z} - \int q(\bar{z}) \log \frac{q(\bar{z})}{p(\bar{z})} d\bar{z}$$

$$\int q(\bar{z}) \log \mathcal{N}(\bar{x} | f(\bar{z}), c\mathbf{I}) d\bar{z} \quad KL(q(\bar{z}) || p(\bar{z}))$$

$$\text{const} = \frac{1}{2c} \int q(\bar{z}) \cdot \|\bar{x} - f(\bar{z})\|^2 d\bar{z}$$

$$\mathcal{N}(\bar{z}|\mathbf{0}, \mathbf{I})$$

$$L(q) = - \left(\underbrace{\frac{1}{2c} \cdot \mathbb{E}_{q(\bar{z})} [\|\bar{x} - f(\bar{z})\|^2]}_{\text{Reconstruction loss}} + \underbrace{\text{KL}(q(\bar{z}) \parallel p(\bar{z}))}_{\text{Regularizer}} \right)$$

$$q(\bar{z}) = \mathcal{N}(\bar{z} | \bar{\mu}_x, \bar{\Sigma}_x) \quad p(\bar{z}) = \mathcal{N}(\bar{z} | \bar{0}, \mathbb{I})$$

$\begin{pmatrix} \sigma_{x_1} & 0 \\ 0 & \sigma_{x_d} \end{pmatrix}$

$$\text{KL}(q \parallel p) = \text{KL}\left(\prod_i q_i(z_i) \parallel \prod_i p_i(z_i)\right) =$$

$$= \int \prod_i q_i \cdot \log \frac{\prod_i q_i}{\prod_i p_i} d\bar{z} = \int \prod_i q_i(z_i) \left(\log \frac{q_1}{p_1} + \dots + \log \frac{q_d}{p_d} \right) d\bar{z} =$$

$$= \sum_{j=1}^d \left(\int \prod_{i \neq j} q_i(z_i) d\bar{z}_{-j} \right) \cdot \left(\int q_j(z_j) \cdot \log \frac{q_j}{p_j} dz_j \right) =$$

$$= \sum_{j=1}^d \text{KL}(q_j(z_j) \parallel p_j(z_j))$$

$$\text{KL}(\mathcal{N}(z_j | \mu_{x_j}, \sigma_{x_j}^2) \parallel \mathcal{N}(z_j | 0, 1)) =$$

$$= \int \frac{1}{\sqrt{2\pi\sigma_{x_j}^2}} e^{-\frac{1}{2\sigma_{x_j}^2}(z_j - \mu_{x_j})^2} \log \frac{\mathcal{N}(-)}{\mathcal{N}(-)} dz_j =$$

$$= \mathbb{E}_{\mathcal{N}(z_j | \mu_{x_j}, \sigma_{x_j}^2)} \left[-\frac{1}{2} \log \sigma_{x_j}^2 - \frac{1}{2\sigma_{x_j}^2} (z_j - \mu_{x_j})^2 + \frac{1}{2} z_j^2 \right] =$$

$$\mathbb{E}[z_j^2] = \mu_{x_j}^2 + \sigma_{x_j}^2 \quad \mathbb{E}[z_j] = \mu_{x_j}$$

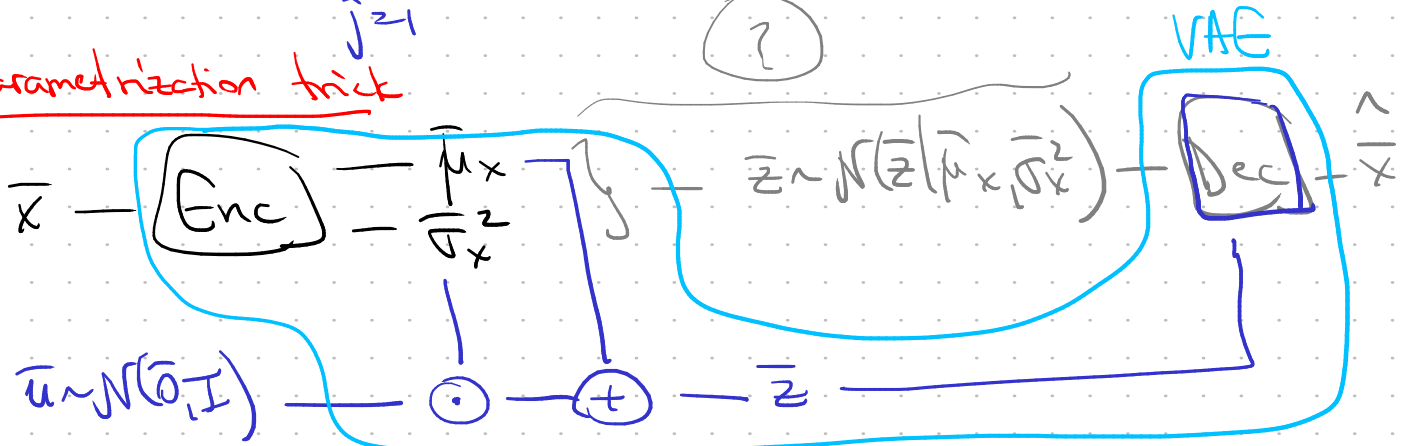
$$= -\frac{1}{2} \log \sigma_{x_j}^2 - \frac{\mu_{x_j}^2}{2\sigma_{x_j}^2} + \mathbb{E} \left[\frac{1}{2} \left(1 - \frac{1}{\sigma_{x_j}^2}\right) z_j^2 + \frac{\mu_{x_j}}{\sigma_{x_j}^2} z_j \right] =$$

$$= -\frac{1}{2} \log \sigma_{x_j}^2 - \frac{\mu_{x_j}^2}{2\sigma_{x_j}^2} + \frac{1}{2} \left(1 - \frac{1}{\sigma_{x_j}^2}\right) (\mu_{x_j}^2 + \sigma_{x_j}^2) + \frac{\mu_{x_j}^2}{2\sigma_{x_j}^2}$$

$$= -\frac{1}{2} \log \sigma_{x_j}^2 + \frac{1}{2} \mu_{x_j}^2 + \frac{1}{2} \sigma_{x_j}^2 - \frac{1}{2}$$

$$KL(q||p) = \sum_{j=1}^d \frac{1}{2} (\mu_{x_j}^2 + \sigma_{x_j}^2 - \log \sigma_{x_j}^2 - 1)$$

Reparametrization trick

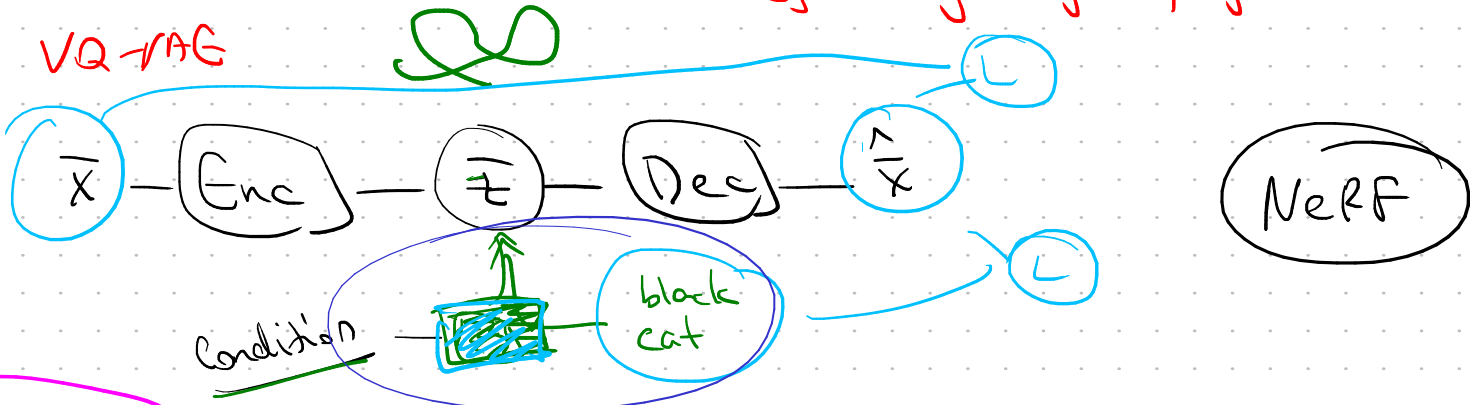


$$z_j \sim \mathcal{N}(z_j | \mu_{x_j}, \sigma_{x_j}^2) \Rightarrow$$

$$u_j \sim \mathcal{N}(u_j | 0, 1)$$

$$z_j = u_j \cdot \sigma_{x_j} + \mu_{x_j}$$

VQ-VAE



Block cat, by Pali

Block cat, by Pico

