Generative machine learning models



- Most of today's poster child applications of deep learning are generative models
 - LLMs: (Chat)-GPT, Gemini, Llama, Mistral, ...
 - Image generation models: Stable diffusion, Dall-E, ...
 - Video generation: Sora, ...



Fundamental idea: learn probability distribution

$$p(x) \approx p_{\theta}(x)$$

 Distribution: natural language, natural images, atmospheric states, ...

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- Distribution: natural language, natural images, atmospheric states, ..
- Neural network provides numerical model for distribution
 - Unparametric (non-Gaussian etc)
 - Network outputs (Monte Carlo-style) samples from the distribution since no explicit representation is possible
 - Learned by providing samples from distribution

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- Neural network provides numerical model for distribution
 - Unparametric (non-Gaussian etc)
 - Network outputs (Monte Carlo-style) samples from the distribution since no explicit representation is possible
 - Learned by providing samples from distribution
- Often we learn a joint or conditional probability distribution to have control over the output after learning

$$p(y,x) \approx p_{\theta}(y,x)$$



MNIST: digit recognition dataset (for automatic postal code classification)

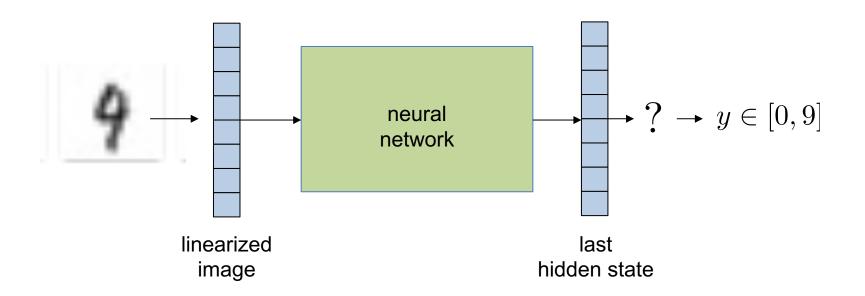




- MNIST: digit recognition dataset (for automatic postal code classification)
- What should our training objective be?
 - Natural choice: integer in [0, 9]
 - Network operates internally on hidden/latent states $h \in \mathbb{R}^n$

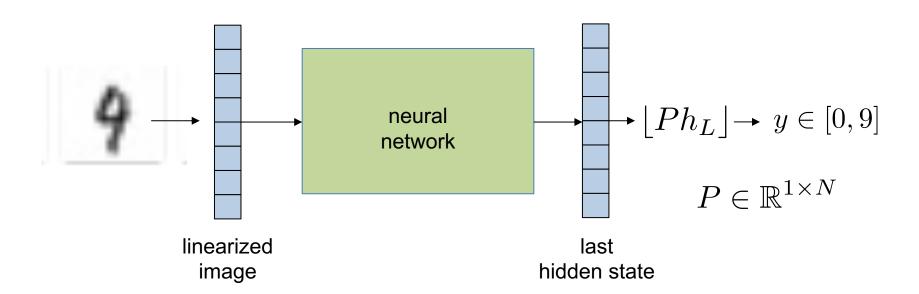


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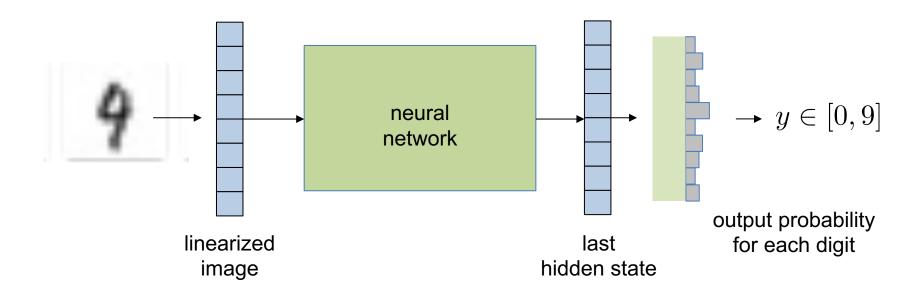


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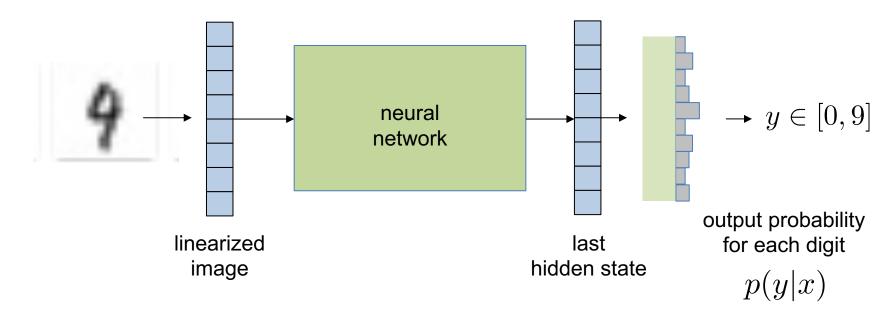


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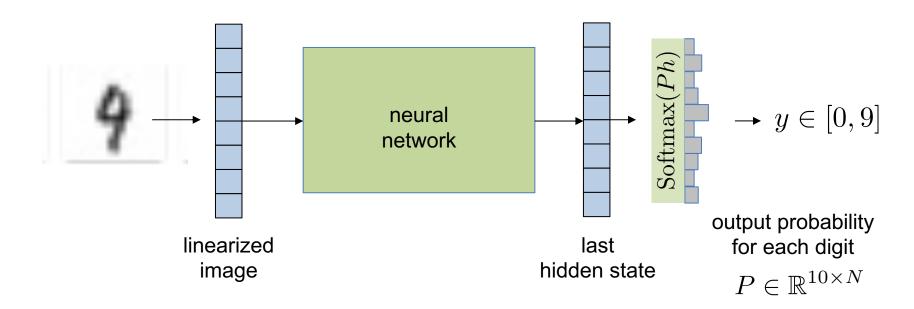


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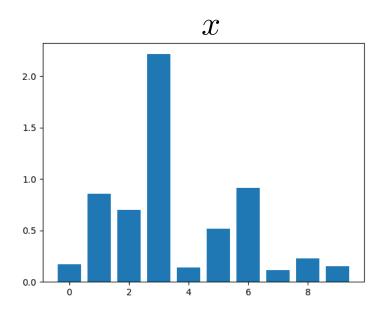


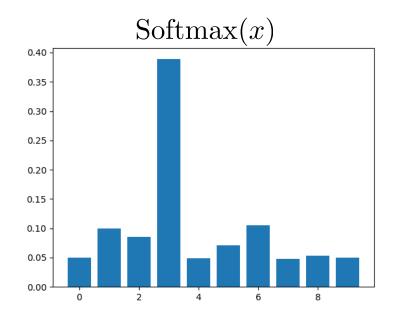
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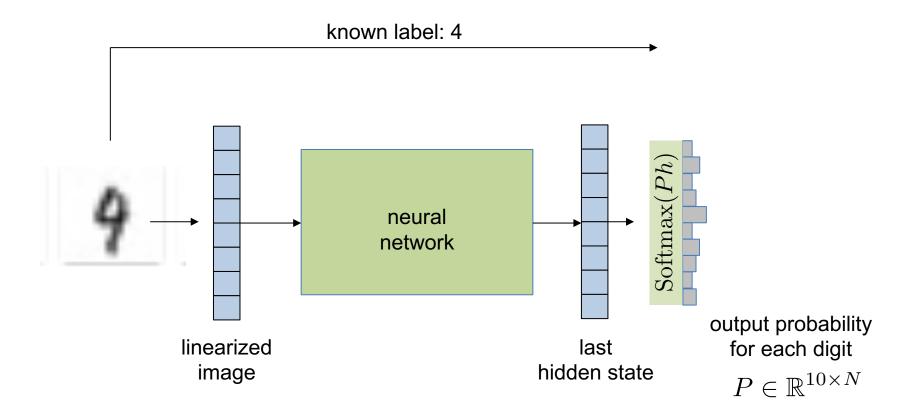
Recap: softmax

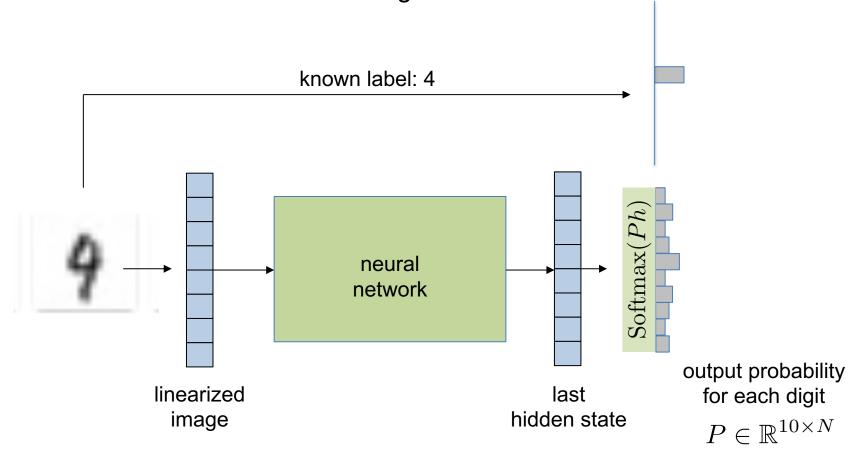
$$Softmax(x)_i = \frac{e^{x_i}}{\sum_j e^{x_j}} \quad , \ x \in \mathbb{R}^n$$

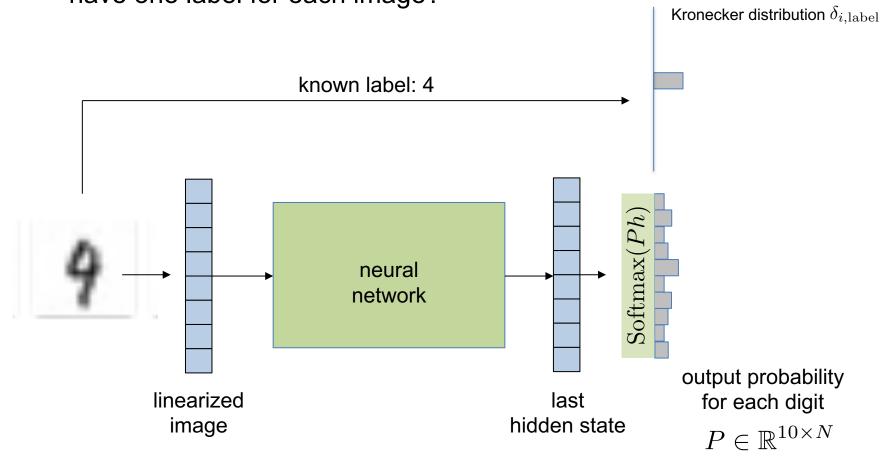


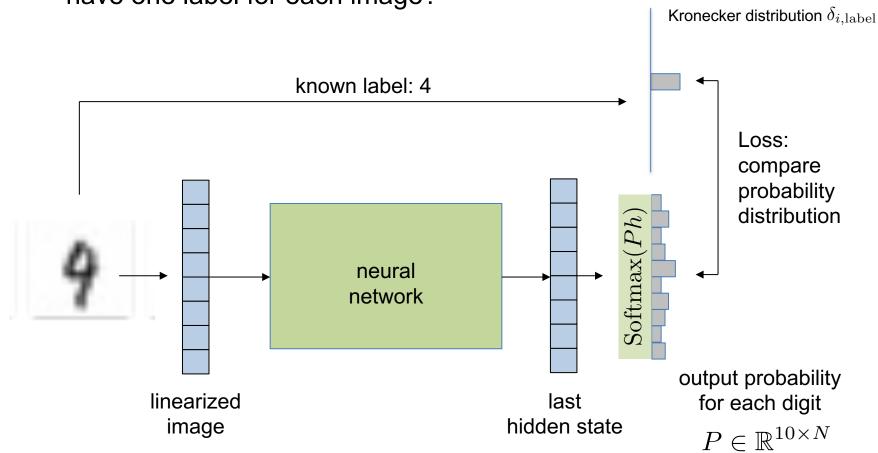












Cross-entropy loss: the workhorse for discrete generative models

Loss(label,
$$x$$
) = log $\left(\frac{e^{x_{\text{label}}}}{\sum_{i} e^{x_{i}}}\right)$

$$H(p,q) = -\mathbf{E}_p \big[-\log q \big]$$

Cross-entropy between discrete prob. distributions p, q

$$H(p,q) = -\mathbf{E}_p \big[-\log q \big]$$

From information theory: roughly, discrepancy between q (observed) and p (true) in bits

(can also be written in terms of Kullback-Leibler divergence)

$$H(p,q) = -E_p [-\log q]$$

$$= \sum_{x} p(x) \log (q(x)) \quad \text{(def of expectation)}$$

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$$= \log \left(\frac{e^{x_{\text{label}}}}{\sum_{x} e^{x_i}} \right) \quad \text{(q is given by softmax)}$$

Mathematically deep subject:

A.2. Consistency Distillation

Theorem 1. Let $\Delta t := \max_{n \in [\![1,N-1]\!]} \{|t_{n+1}-t_n|\}$, and $f(\cdot,\cdot;\phi)$ be the consistency function of the empirical PF ODE in Eq. (3). Assume f_{θ} satisfies the Lipschitz condition: there exists L > 0 such that for all $t \in [\epsilon,T]$, \mathbf{x} , and \mathbf{y} , we have $\|f_{\theta}(\mathbf{x},t) - f_{\theta}(\mathbf{y},t)\|_2 \le L \|\mathbf{x} - \mathbf{y}\|_2$. Assume further that for all $n \in [\![1,N-1]\!]$, the ODE solver called at t_{n+1} has local error uniformly bounded by $O((t_{n+1}-t_n)^{p+1})$ with $p \ge 1$. Then, if $\mathcal{L}_{CD}^N(\theta,\theta;\phi) = 0$, we have

$$\sup_{n,\mathbf{x}} \|\boldsymbol{f}_{\boldsymbol{\theta}}(\mathbf{x},t_n) - \boldsymbol{f}(\mathbf{x},t_n;\boldsymbol{\phi})\|_2 = O((\Delta t)^p).$$

Proof. From $\mathcal{L}_{CD}^{N}(\boldsymbol{\theta}, \boldsymbol{\theta}; \boldsymbol{\phi}) = 0$, we have

$$\mathcal{L}_{CD}^{N}(\boldsymbol{\theta}, \boldsymbol{\theta}; \boldsymbol{\phi}) = \mathbb{E}[\lambda(t_n)d(\boldsymbol{f}_{\boldsymbol{\theta}}(\mathbf{x}_{t_{n+1}}, t_{n+1}), \boldsymbol{f}_{\boldsymbol{\theta}}(\hat{\mathbf{x}}_{t_n}^{\boldsymbol{\phi}}, t_n))] = 0.$$
(11)

According to the definition, we have $p_{t_n}(\mathbf{x}_{t_n}) = p_{\text{data}}(\mathbf{x}) \otimes \mathcal{N}(\mathbf{0}, t_n^2 \mathbf{I})$ where $t_n \ge \epsilon > 0$. It follows that $p_{t_n}(\mathbf{x}_{t_n}) > 0$ for every \mathbf{x}_{t_n} and $1 \le n \le N$. Therefore, Eq. (11) entails

$$\lambda(t_n)d(\mathbf{f}_{\theta}(\mathbf{x}_{t_{n+1}}, t_{n+1}), \mathbf{f}_{\theta}(\hat{\mathbf{x}}_{t_n}^{\phi}, t_n)) \equiv 0.$$
(12)

Because $\lambda(\cdot) > 0$ and $d(\mathbf{x}, \mathbf{y}) = 0 \Leftrightarrow \mathbf{x} = \mathbf{y}$, this further implies that

$$\mathbf{f}_{\boldsymbol{\theta}}(\mathbf{x}_{t_{n+1}}, t_{n+1}) \equiv \mathbf{f}_{\boldsymbol{\theta}}(\hat{\mathbf{x}}_{t_n}^{\boldsymbol{\phi}}, t_n). \tag{13}$$

Now let e_n represent the error vector at t_n , which is defined as

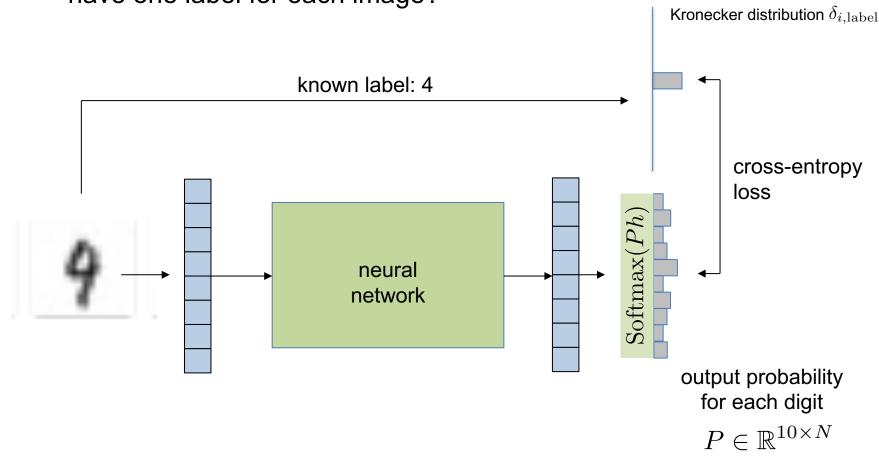
$$e_n \coloneqq f_{\boldsymbol{\theta}}(\mathbf{x}_{t_n}, t_n) - f(\mathbf{x}_{t_n}, t_n; \boldsymbol{\phi}).$$

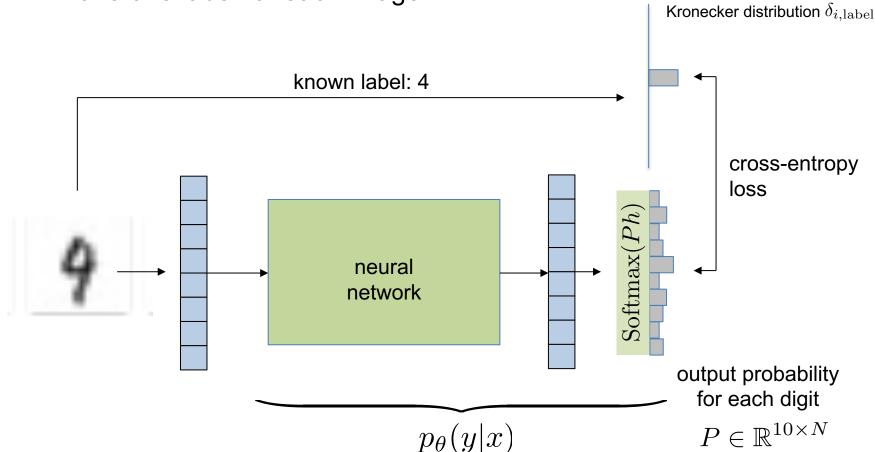
We can easily derive the following recursion relation

$$e_{n+1} = f_{\theta}(\mathbf{x}_{t_{n+1}}, t_{n+1}) - f(\mathbf{x}_{t_{n+1}}, t_{n+1}; \phi)$$

Song et al., Consistency Models, 2023, https://arxiv.org/pdf/2303.01469.pdf





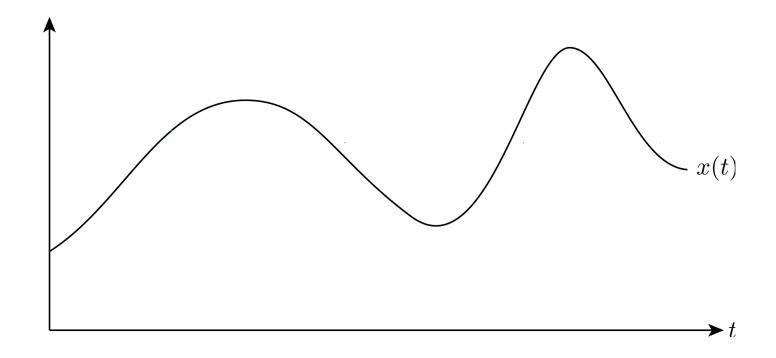


• But how can we learn a non-degenerate distribution p when we we only have degenerate labels?

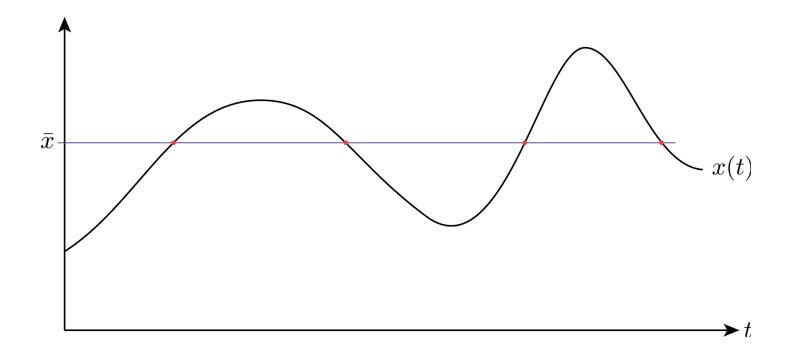


- But how can we learn a non-degenerate distribution p when we we only have degenerate labels?
- Training:
 - Monte Carlo approximation of expected value over data distribution (as approximated by training data set)
 - Training data contain sufficient number of similar images with different labels. Overall loss/expectation is minimized by learning well calibrated probability distribution

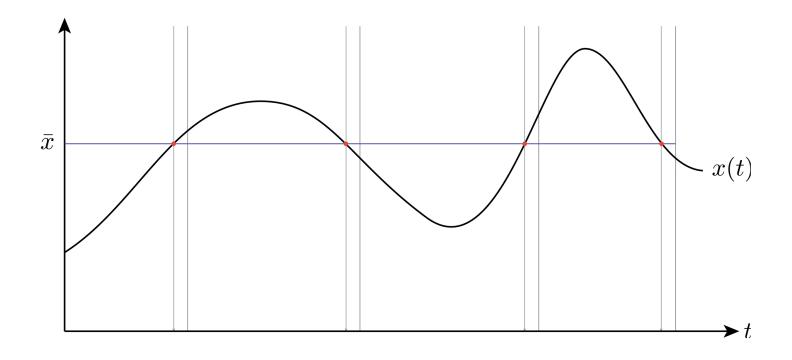




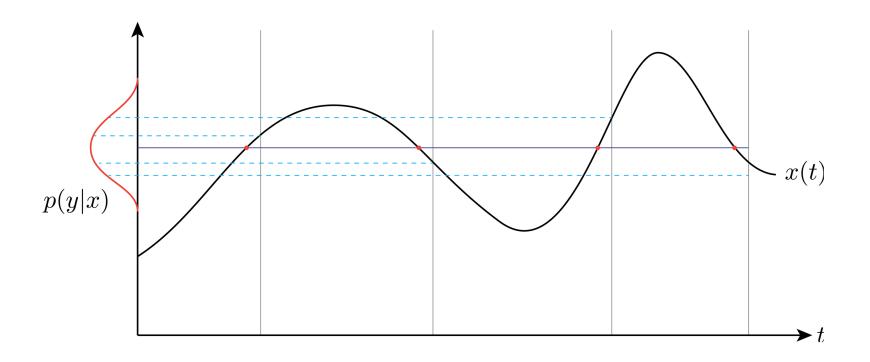




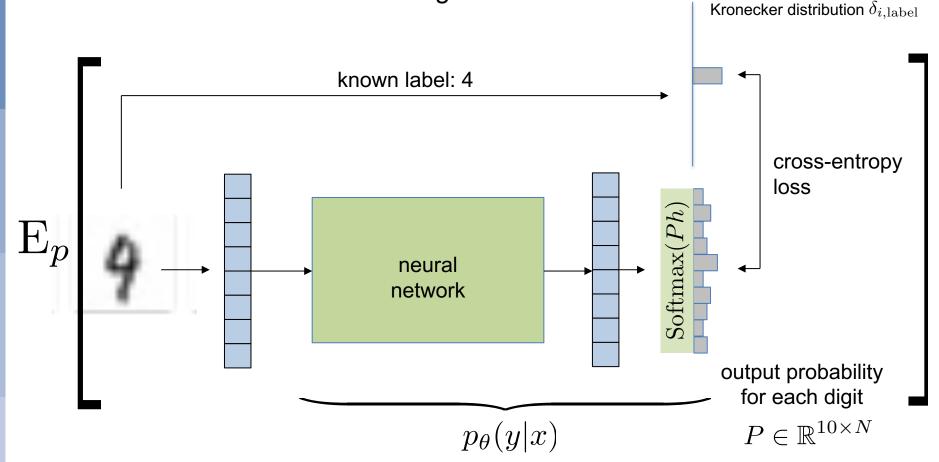






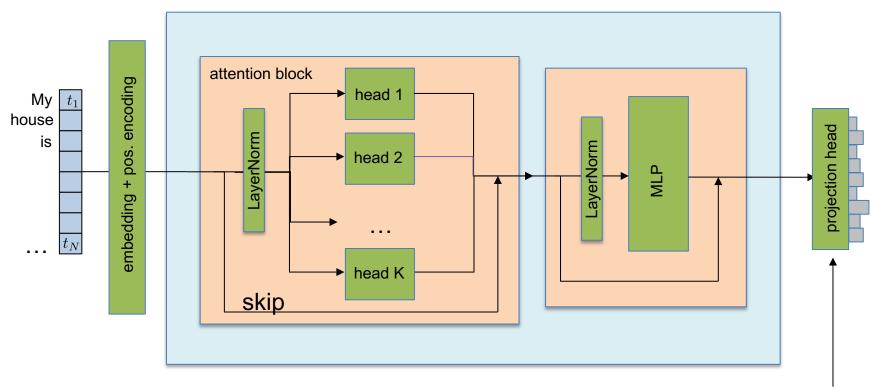






Large language models

Transformer block: iterate M times



output probability for each word in the corpus (100k in state-of-the-art models)



Large language models

Transformer block: iterate M times attention block + pos. encoding head 1 My house projection head LayerNorm -ayerNorm head 2 MLP embedding head K skip auto-regressive iteration (time-stepping) to generate long outputs



Large language models

Transformer block: iterate M times attention block + pos. encoding head 1 My house projection head -ayerNorm -ayerNorm head 2 MLP embedding head K skip auto-regressive iteration (time-stepping) to generate long outputs

fine-tuning (e.g. human feedback reinforcement learning) to obtain well calibrated probability distribution



But why probabilistic modeling?

- Essentially all poster child applications of deep learning are probabilistic models
 - Natural language processing and computer vision are theories without useful conventional models
- Probabilistic models are well suited for problems where ambiguity or uncertainty or stochasticity play a role
 - Can be made rigorous using Bayesian modeling and expectation maximization



Generative adversarial networks (GANs)

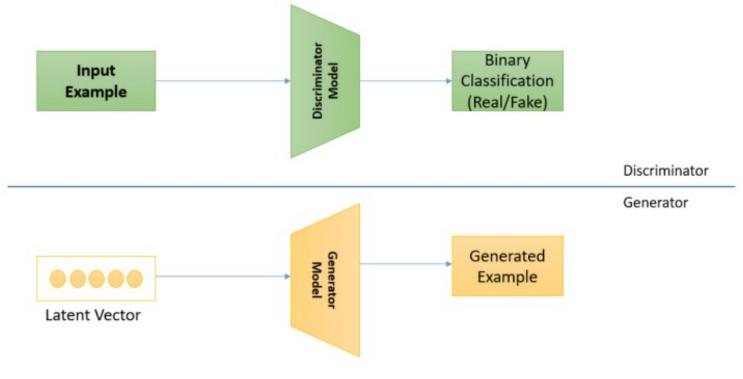


Generative adversarial networks (GANs)

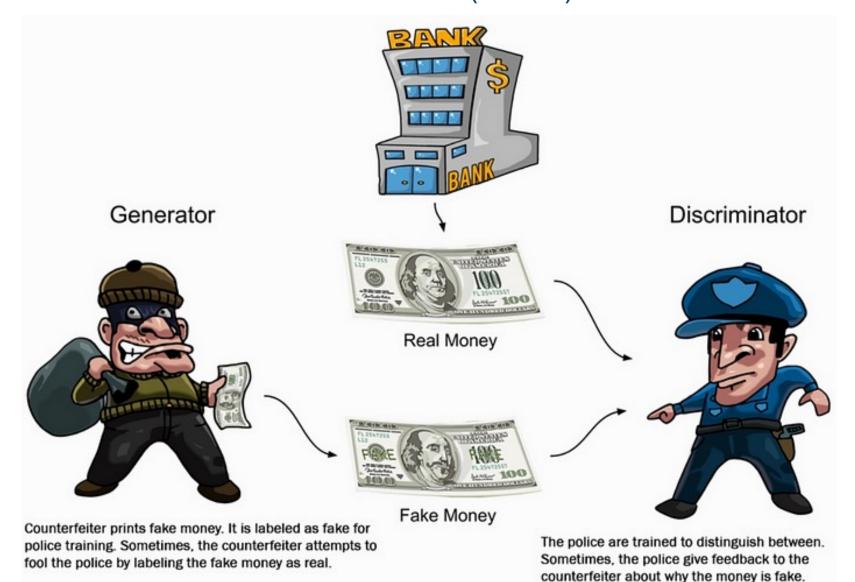
Deep learning model employing unsupervised learning with the aim of discovering hidden patterns within input data and generate realistic output.

Composed of two competing sub-models:

- the **Generator** (G) learns to generate realistic-looking (fake) samples
- the **Discriminator** (D) learns to distinguish fakes from real samples



Generative adversarial networks (GANs)





GAN training: It's all about competition!

Two-player minimax game with a value function V(D, G):

$$\min_{G} \max_{D} V(D,G) = \mathbb{E}_{\boldsymbol{x} \sim p_{\text{data}}(\boldsymbol{x})}[\log D(\boldsymbol{x})] + \mathbb{E}_{\boldsymbol{z} \sim p_{\boldsymbol{z}}(\boldsymbol{z})}[\log(1 - D(G(\boldsymbol{z})))]$$

G aims to minimize V(D,G) while D tries to maximize it. The game stops when Nash Equilibrium is reached.

Some notations ...

 $\mathbb{E}_{\boldsymbol{x} \sim p_{\text{data}}(\boldsymbol{x})}$ Expected value over all real instances.

 $D(\boldsymbol{x})$ Discriminator score on the real instance.

 $\mathbb{E}_{z \sim p_z(z)}$ Expected value over all fake instances.

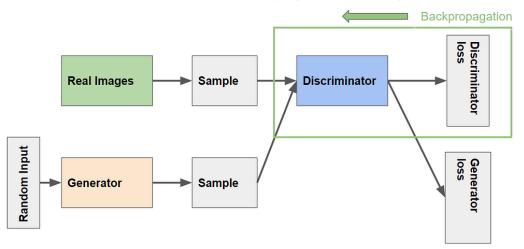
G(z) Generator output given a random noise.

D(G(z)) Discriminator score on the fake instance.

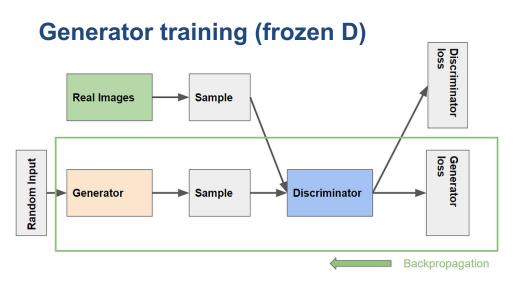


GAN training: It's all about competition! (but also, collaboration)

Discriminator training (frozen G)



- G is frozen during training step of D.
- D classifies both real and fake data and is penalized for incorrect classification.



- D is frozen during the generator's G training step.
- Gradients from the discriminator are still passed to the generator.
- Tight collaboration ensures G learns from D's feedback.
- The generator is penalized for producing samples correctly classified by D.



First attempt







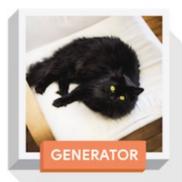
Many attempts later

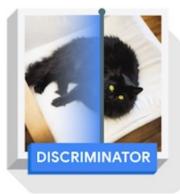






Even more attempts later

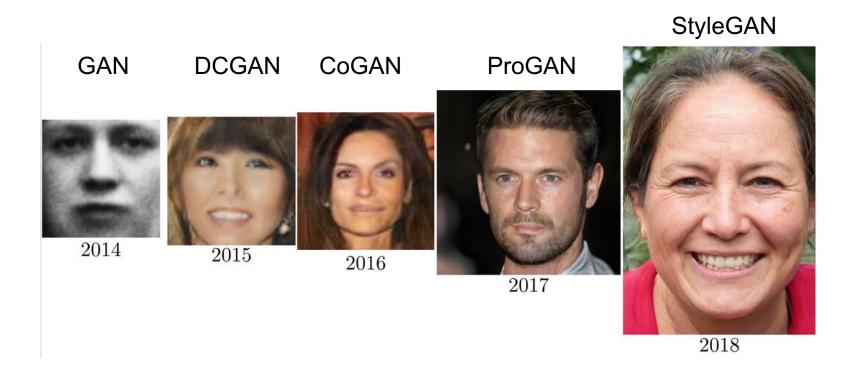




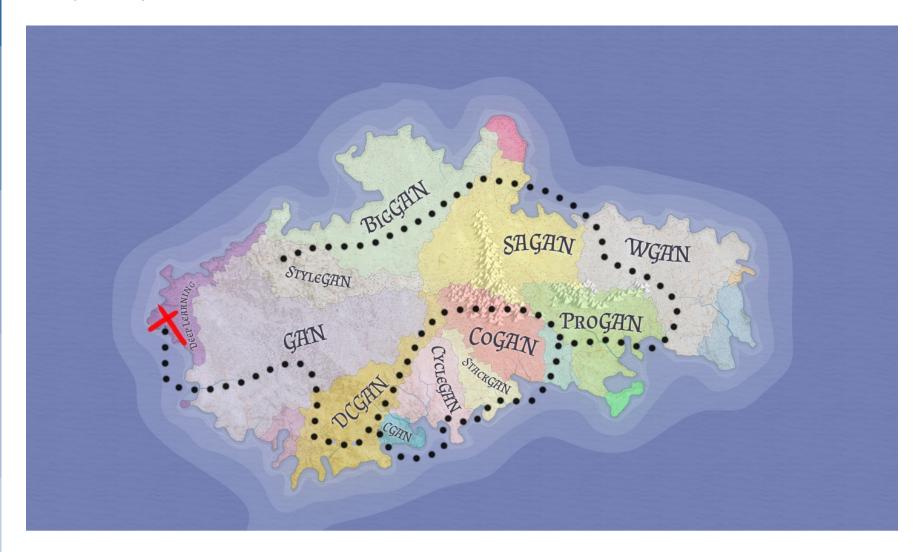




Rapid evolution in image quality



A (brief) GAN roadmap...



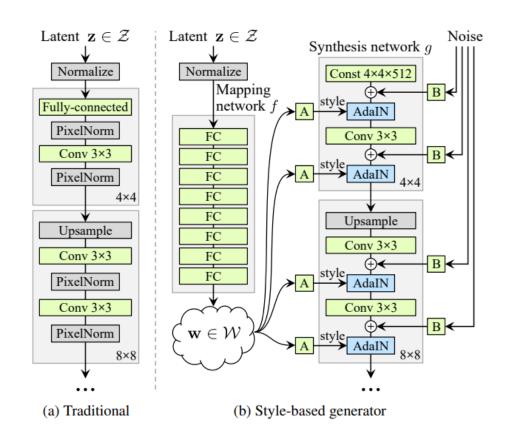
Developments in the first years ...

- 2014: Introduction by Ian Goodfellow and colleagues Goodfellow et al. 2014
- 2014: Introduction of the Conditional GAN by Mirza et al 2014
- 2015: Introduction of deep convolutional networks for both generator and discriminator by <u>Radford et al. 2015</u>
- 2017: Introduction of Wasserstein GAN (WGAN) by Arjovsky et al. 2017
 - Introduction of the Wasserstein Loss Function based on the Wasserstein distance, also known as Earth Mover's distance (EM distance), as a measure of the difference between the generated and real data distributions.
 - Introduction of Lipschitz continuity constraint on Discriminator with Gradient Penalty. Alternative weight normalisation for Lipschitz constraint explored by <u>Miyato et al. 2018</u> in SNGAN using spectral normalization.
 - Greater training stability and improved Generator convergence
- 2017: Introduction of CycleGAN for image-to-image translation by Zhu et al. 2017
- 2018: Introduction of BigGAN by Brock et al. 2018
 - Massive scale, both in terms of model size and dataset used for training (ImageNet).
 Increasing the scale of GANs could lead to improved image quality and diversity.



StyleGAN Series (SOTA)

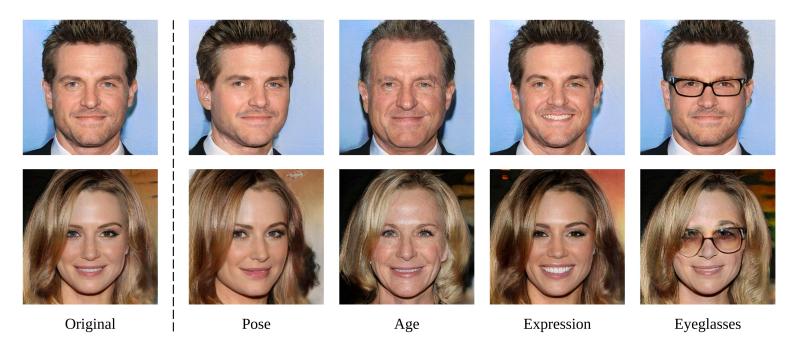
- 2017: Introduction of ProGAN by Karras et al. 2018.
 - Progressive growing
- 2018 2019 2021: Introduction of StyleGAN, StyleGAN2 and StyleGAN3 by <u>Karras et al. 2018</u>, <u>Karras et al. 2019</u> and <u>Karras et al.</u> 2021.
 - Style transfer at different resolution levels
 - Automatically learned, unsupervised separation of high-level attributes
 - Introduction of an intermediate latent space 'W' that allows better disentanglement of the latent factors of variation.





StyleGAN Series (SOTA)

 The separation of different resolution attributes and the disentanglement of the latent factors of variation enables impressive image-editing applications:



InterFaceGAN by Shen et al. 2020

Check also the works of Alaluf et al. 2022 and previous works by the same authors



Bad news for GANs in 2021...

Pretty convincing results...

Diffusion Models Beat GANs on Image Synthesis

Prafulla Dhariwal* OpenAI prafulla@openai.com Alex Nichol* OpenAI alex@openai.com

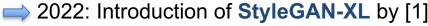
Abstract

We show that diffusion models can achieve image sample quality superior to the current state-of-the-art generative models. We achieve this on unconditional image synthesis by finding a better architecture through a series of ablations. For conditional image synthesis, we further improve sample quality with classifier guidance: a simple, compute-efficient method for trading off diversity for fidelity using gradients from a classifier. We achieve an FID of 2.97 on ImageNet 128×128, 4.59 on ImageNet 256×256, and 7.72 on ImageNet 512×512, and we match BigGAN-deep even with as few as 25 forward passes per sample, all while maintaining better coverage of the distribution. Finally, we find that classifier guidance combines well with upsampling diffusion models, further improving FID to 3.94 on ImageNet 256×256 and 3.85 on ImageNet 512×512. We release our code at https://github.com/openai/guided-diffusion.

					0							
Model	FID	sFID	Prec	Rec	Model	FID	sFID	Prec	Rec			
LSUN Bedrooms 256×256					ImageNet 128×128							
DCTransformer [†] [42]	6.40	6.66	0.44	0.56	BigGAN-deep [5]	6.02	7.18	0.86	0.35			
DDPM [25]	4.89	9.07	0.60	0.45	LOGAN [†] [68]	3.36						
IDDPM [43]	4.24	8.21	0.62	0.46	ADM	5.91	5.09	0.70	0.65			
StyleGAN [27]	2.35	6.62	0.59	0.48	ADM-G (25 steps)	5.98	7.04	0.78	0.51			
ADM (dropout)	1.90	5.59	0.66	0.51	ADM-G	2.97	5.09	0.78	0.59			
LSUN Horses 256×256					ImageNet 256×256							
StyleGAN2 [28]	3.84	6.46	0.63	0.48	DCTransformer [†] [42]	36.51	8.24	0.36	0.67			
ADM	2.95	5.94	0.69	0.55	VO-VAE-2 ^{†‡} [51]	31.11	17.38	0.36	0.57			
ADM (dropout)	2.57	6.81	0.71	0.55	IDDPM [‡] [43]	12.26	5.42	0.70	0.62			
					SR3 ^{†‡} [53]	11.30						
LSUN Cats 256×256					BigGAN-deep [5]	6.95	7.36	0.87	0.28			
DDPM [25]	17.1	12.4	0.53	0.48	ADM	10.94	6.02	0.69	0.63			
StyleGAN2 [28]	7.25	6.33	0.58	0.43	ADM-G (25 steps)	5.44	5.32	0.81	0.49			
ADM (dropout)	5.57	6.69	0.63	0.52	ADM-G	4.59	5.25	0.82	0.52			
ImageNet 64×64					ImageNet 512×512							
BigGAN-deep* [5]	4.06	3.96	0.79	0.48	BigGAN-deep [5]	8.43	8.13	0.88	0.29			
IDDPM [43]	2.92	3.79	0.74	0.62	ADM	23.24	10.19	0.73	0.60			
ADM	2.61	3.77	0.73	0.63	ADM-G (25 steps)	8.41	9.67	0.83	0.47			
ADM (dropout)	2.07	4.29	0.74	0.63	ADM-G	7.72	6.57	0.87	0.42			

Key takeaways

'StyleGAN sets new standards for generative modeling regarding image quality and controllability. However, StyleGAN's performance severely degrades on large unstructured datasets such as ImageNet.'[1]



- Scaled StyleGAN3 architecture to ImageNET
- Competitive scores on ImageNet against Diffusion Models

Model	FID \downarrow	$sFID \downarrow$	rFID \downarrow	IS ↑	Pr ↑	Rec ↑	Model	FID \downarrow	sFID \downarrow	rFID \downarrow	IS ↑	Pr ↑	Rec ↑
Resolution 128^2							Resolution 256 ²						
BigGAN	6.02	7.18	6.09	145.83	0.86	0.35	StyleGAN2	49.20					
CDM	3.52	128.80		128.80			BigGAN	6.95	7.36	75.24	202.65	0.87	0.28
ADM	5.91	5.09	13.29	93.31	0.70	0.65	CDM	4.88	158.70		158.70		
ADM-G	2.97	5.09	3.80	141.37	0.78	0.59	ADM	10.94	6.02	125.78	100.98	0.69	0.63
StyleGAN-XL	1.81	3.82	1.82	200.55	0.77	0.55	ADM-G-U	3.94	6.14	11.86	215.84	0.83	0.53
							StyleGAN-XL	2.30	4.02	7.06	265.12	0.78	0.53
Resolution 512^2							Resolution 1024^2						
BigGAN	8.43	8.13	312.00	177.90	0.88	0.29	StyleGAN-XL	2.52	4.12	413.12	260.14	0.76	0.51
ADM	23.24	10.19	561.32	58.06	0.73	0.60	,						
ADM-G-U	3.85	5.86	210.83	221.72	0.84	0.53							
StyleGAN-XL	2.41	4.06	51.54	267.75	0.77	0.52							



Diffusion Models vs GANs in 2024

- Nowadays, GANs have fell out of favour due to the incredible success of Diffusion
 Models in high-quality image synthesis based on text prompts.
- Diffusion Models have been more successful on training against unstructured and massively diverse, large-scale datasets.
- State-of-the-art GANs can be trained with smaller structured datasets and still
 deliver good results. Furthermore, the latent space control that StyleGANs offer
 can be an intriguing application.
- Diffusion Models offer a more interpretable and explicit training process.
- GAN training involves a minmax game between two sub-models and stability and converge can be an issue (depending on dataset).
- GANs main advantage is inference speed (one network pass to generate an image vs multiple needed for denoising). This is changing fast in the favour of Diffusion Models.

GANs: Applications



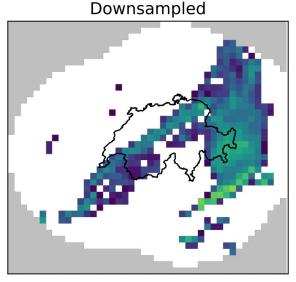
Downscaling / Super-Resolution

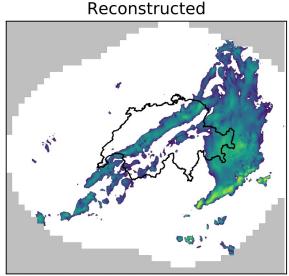
Stochastic Super-Resolution for Downscaling Time-Evolving Atmospheric Fields with a Generative Adversarial Network Jussi Leinonen, Daniele Nerini, Alexis Berne in 2019

• Stochastic super-resolution GAN to generate ensembles of time-evolving highresolution atmospheric fields for an input consisting of a low-resolution sequence of images of the same field.

2017-07-24 10:00 UTC

Real



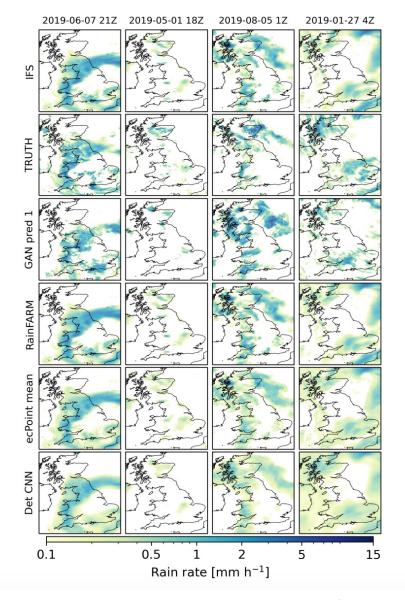


Downscaling / Super-Resolution

A Generative Deep Learning Approach to Stochastic Downscaling of Precipitation Forecasts

<u>Lucy Harris, Andrew T. T. McRae, Matthew</u> <u>Chantry, Peter D., Tim N. Palmer 2022</u>

 Used GANs to produce ensembles of reconstructed high-resolution precipitation fields increasing the accuracy and resolution of comparatively low-resolution input from a weather forecasting model, using high-resolutic radar measurements as a "ground truth".



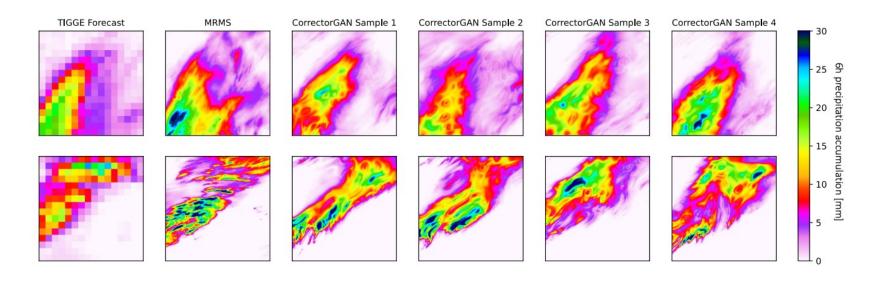


Downscaling / Super-Resolution

Increasing the accuracy and resolution of precipitation forecasts using deep generative models

Ilan Price, Stephan Rasp 2022

 Using fine-grained radar observations as ground truth, a conditional Generative Adversarial Network -- coined CorrectorGAN – is trained via a custom training procedure and augmented loss function, to produce ensembles of high-resolution, bias-corrected forecasts based on coarse, global precipitation forecasts in addition to other relevant meteorological fields



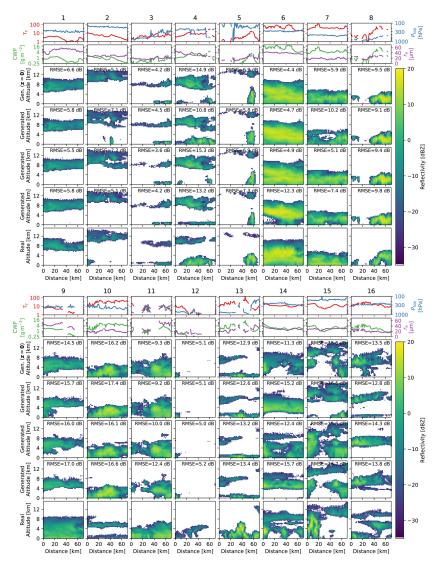


Reconstruction of physical fields

Reconstruction of Cloud Vertical Structure With a Generative Adversarial Network

<u>Jussi Leinonen, Alexandre Guillaume, Tianle</u> Yuan in 2019

 CGANs were used to generate twodimensional cloud vertical structures that would be observed by the CloudSat satellite-based radar, using only the collocated Moderate-Resolution Imaging Spectrometer measurements as input.

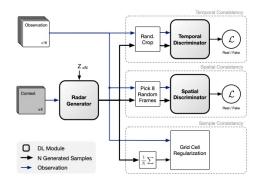




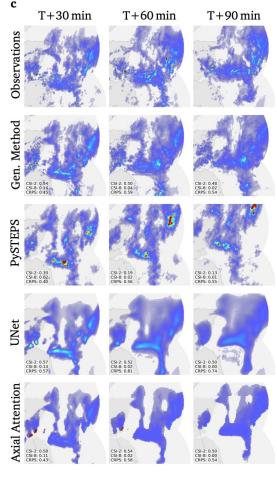
Precipitation nowcasting

Skillful Precipitation Nowcasting using Deep Generative Models of Radar Ravuri et al. 2021

 Deep Generative Model for the probabilistic nowcasting of precipitation from radar. realistic and spatiotemporally consistent predictions over regions up to 1536 km x 1280 km and with lead times from 5-90 min ahead.







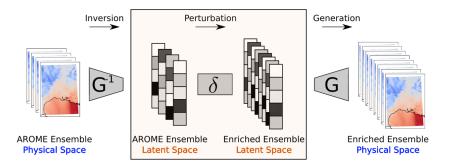


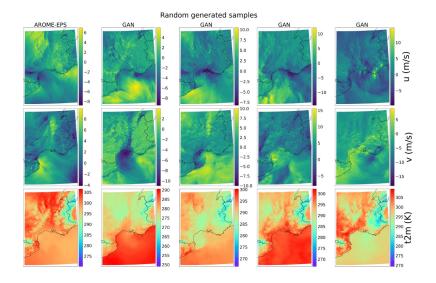
Ensemble members Generation

- Producing realistic climate data with generative adversarial networks
 <u>Camille Besombes, Olivier Pannekoucke, Corentin</u>

 <u>Lapeyre, Benjamin Sanderson, and Olivier Thual</u>
- Multivariate Emulation of Kilometer-Scale
 Numerical Weather Predictions with
 Generative Adversarial Networks: A Proof of
 Concept
 - <u>Clément Brochet, Laure Raynaud, Nicolas</u> <u>Thome, Matthieu Plu, and Clément Rambour 2023</u>
- Enriching Atmospheric Ensemble
 Forecasts using Conditioned State-of-the-art Generative
 Models.

Clément Brochet, Gabriel Moldovan, Laure Raynaud (work in progress)









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 - GenCast demonstrates potential for forecasting
 - Misnomer: it's a training protocol and not a model (network)



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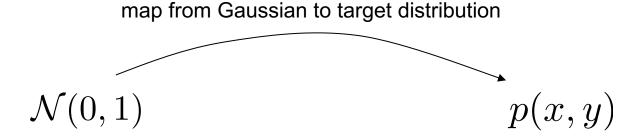


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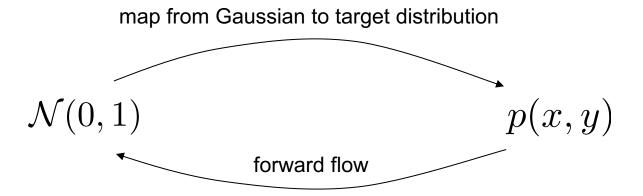
$$\mathcal{N}(0,1)$$



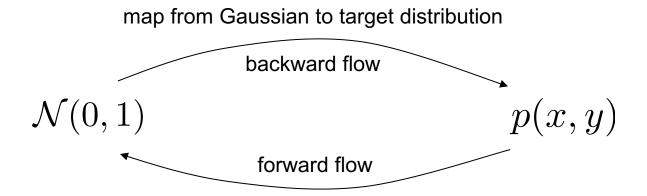
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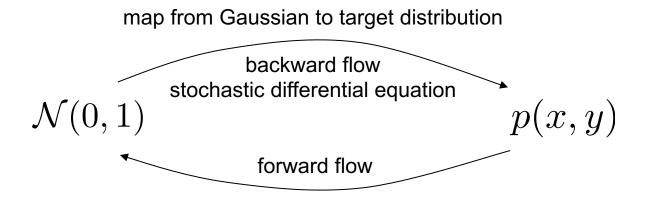


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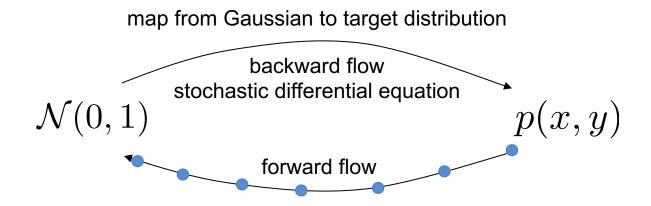


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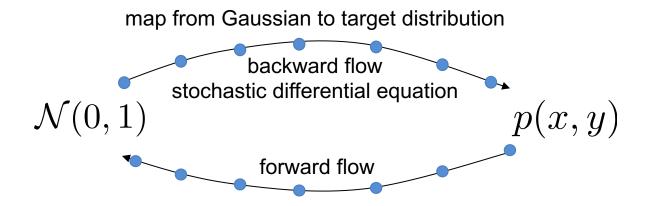


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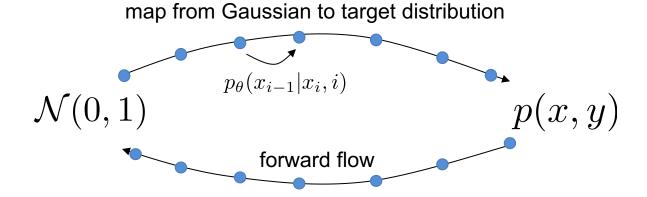




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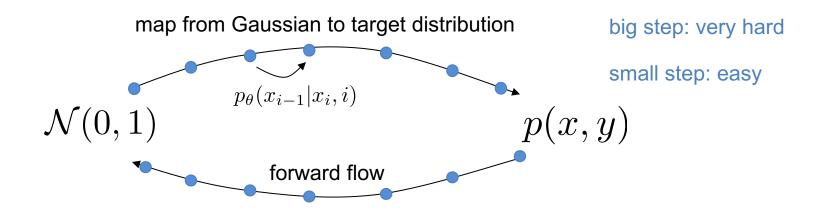


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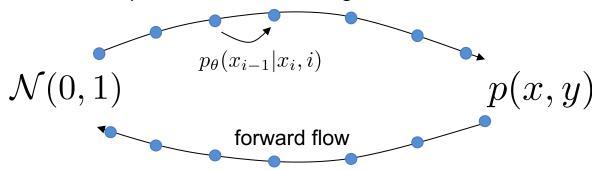


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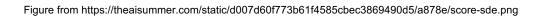


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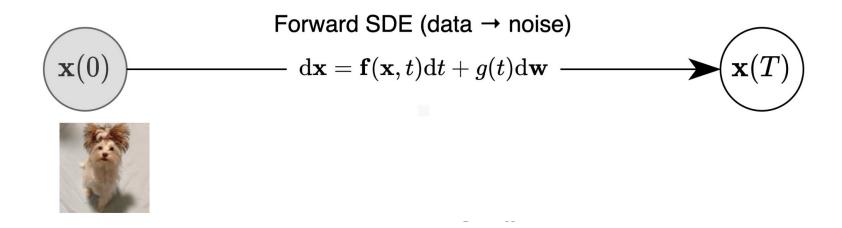
map from Gaussian to target distribution -> consistency models



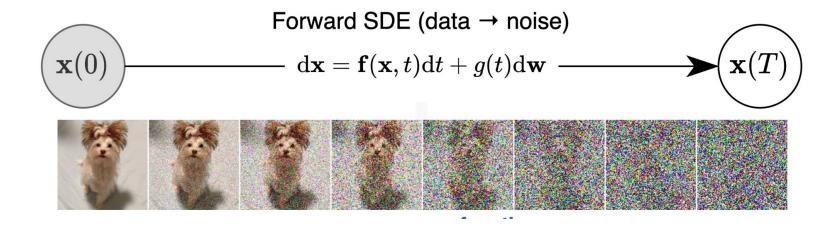












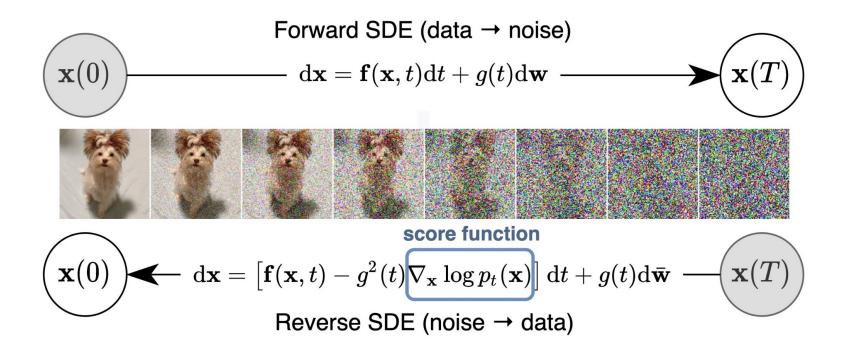


Forward SDE (data
$$\rightarrow$$
 noise)
$$\mathbf{x}(0) \qquad \qquad \mathbf{d}\mathbf{x} = \mathbf{f}(\mathbf{x},t)\mathrm{d}t + g(t)\mathrm{d}\mathbf{w} \qquad \qquad \mathbf{x}(T)$$

$$\mathbf{x}(0) \qquad \qquad \mathbf{d}\mathbf{x} = \left[\mathbf{f}(\mathbf{x},t) - g^2(t)\nabla_{\mathbf{x}}\log p_t(\mathbf{x})\right]\mathrm{d}t + g(t)\mathrm{d}\bar{\mathbf{w}} \qquad \qquad \mathbf{x}(T)$$
Reverse SDE (noise \rightarrow data)

Figure from https://theaisummer.com/static/d007d60f773b61f4585cbec3869490d5/a878e/score-sde.png





diffusion models learn time stepping for reverse SDE

Figure from https://theaisummer.com/static/d007d60f773b61f4585cbec3869490d5/a878e/score-sde.png



- 1. Forward process up to step i: generate noised sample
 - Can be computed in closed form since standard Gaussian noise



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Inference: use conventional time stepping scheme to go from pure noise to noise-free sample p(y,x)

- Standard time stepping schemes (Euler, Runge-Kutta)
- 10s 100s of steps needed => expensive



Which neural network should one use?



- Which neural network should one use?
 - Any sensible neural network will work
 - U-Net is the historical defaul
 - Transformers are quickly becoming standard (e.g. OpenAl's Sora, Stable Diffusion 3)



Summary

Generative models learn probability distribution

$$p(y,x) \approx p_{\theta}(y,x)$$

- Neural network is numerical model for prob. distribution
- No assumption about the form of the distribution or relationship x, y
- Natural fit for problems where ambiguity or uncertainty or stochasticity plays a role
 - We typically do not have strong conventional models in these cases or cannot solve them efficiently

Literature

- Murphy, Probabilistic Machine Learning, Cambridge University Press, 2023, https://github.com/probml/pml-book?tab=readme-ov-file
- Karras et al., Elucidating the Design Space of Diffusion-Based Generative Models, 2022, https://openreview.net/pdf?id=k7FuTOWMOc7
- Price et al., GenCast: Diffusion-based ensemble forecasting for medium-range weather, 2023, https://arxiv.org/abs/2312.15796

