



## Introduction to Diffusion Models

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Noise

## Outline

- Quick history lesson
- DDPM
- Coding with PyTorch

# The "history" of Diffusion Models



2024

(NCSN)

# The "history" of Diffusion Models







How should we train the neural network?



 $p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \sigma_t^2 \mathbf{I})$ 

$$\boldsymbol{\mu}_{\boldsymbol{\theta}}(\boldsymbol{x}_t, t) = \frac{1}{\sqrt{\alpha_t}} \left( \boldsymbol{x}_t - \frac{\beta_t}{\sqrt{1 - \overline{\alpha}_t}} \boldsymbol{\epsilon}_{\boldsymbol{\theta}}(\boldsymbol{x}_t, t) \right)$$

#### How should we train the neural network?

DDPM We have some data  $x_0^{(1)}, \dots, x_0^{(N)} \sim q_{data}(x_0)$ We want to sample from the data distribution.  $\beta_1,\ldots,\beta_T$  $\alpha_t \coloneqq 1 - \beta_t$  $q(\mathbf{x}_t | \mathbf{x}_{t-1}) \coloneqq \mathcal{N}(\mathbf{x}_t; \sqrt{1 - \beta_t} \mathbf{x}_{t-1}, \beta_t \mathbf{I})$  $\bar{\alpha}_t \coloneqq \prod_{s=1}^t \alpha_s$  $q(\mathbf{x}_t | \mathbf{x}_0) = \mathcal{N}(\mathbf{x}_t; \sqrt{\bar{\alpha}_t} \mathbf{x}_0, (1 - \bar{\alpha}_t) \mathbf{I})$  $\sigma_t^2 = \beta_t$  $\mathcal{N}(\mathbf{0},\mathbf{I})$  $p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t)$  $\mathbf{x}_0$  $\mathbf{x}_t$  $\mathbf{x}_T$  $(\mathbf{x}_{t-1})$ .  $q(\mathbf{x}_t | \mathbf{x}_{t-1})$ 

2024

 $p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \sigma_t^2 \mathbf{I})$ 

How should we train the neural network?

$$\boldsymbol{\mu}_{\boldsymbol{\theta}}(\boldsymbol{x}_t, t) = \frac{1}{\sqrt{\alpha_t}} \left( \boldsymbol{x}_t - \frac{\beta_t}{\sqrt{1 - \overline{\alpha_t}}} \boldsymbol{\epsilon}_{\boldsymbol{\theta}}(\boldsymbol{x}_t, t) \right)$$

DDPM We have some data  $x_0^{(1)}, \dots, x_0^{(N)} \sim q_{data}(x_0)$ We want to sample from the data distribution.  $\beta_1,\ldots,\beta_T$  $\alpha_t \coloneqq 1 - \beta_t$  $q(\mathbf{x}_t | \mathbf{x}_{t-1}) \coloneqq \mathcal{N}(\mathbf{x}_t; \sqrt{1 - \beta_t \mathbf{x}_{t-1}}, \beta_t \mathbf{I})$  $\bar{\alpha}_t \coloneqq \prod_{s=1}^t \alpha_s$  $q(\mathbf{x}_t | \mathbf{x}_0) = \mathcal{N}(\mathbf{x}_t; \sqrt{\bar{\alpha}_t} \mathbf{x}_0, (1 - \bar{\alpha}_t) \mathbf{I})$  $\sigma_{\star}^2 = \beta_t$  $\mathcal{N}(\mathbf{0},\mathbf{I})$  $(\mathbf{x}_{t-1})$  $\mathbf{x}_t$  $\mathbf{x}_0$  $\mathbf{x}_T$  $q(\mathbf{x}_t | \mathbf{x}_{t-1})$ How should we train the neural network?  $p_{\theta}(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \sigma_t^2 \mathbf{I})$ Maximise a lower bound to the log likelihood of the data

$$\boldsymbol{\mu}_{\boldsymbol{\theta}}(\boldsymbol{x}_{t},t) = \frac{1}{\sqrt{\alpha_{t}}} \left( \boldsymbol{x}_{t} - \frac{\beta_{t}}{\sqrt{1 - \overline{\alpha}_{t}}} \boldsymbol{\epsilon}_{\boldsymbol{\theta}}(\boldsymbol{x}_{t},t) \right) \quad L_{\text{simple}} = \mathbb{E}_{\boldsymbol{x}_{0} \sim q_{0}(\boldsymbol{x}_{0}), \boldsymbol{\epsilon} \sim \mathcal{N}(\boldsymbol{0}, \mathbf{I}), t \sim \text{Unif}(1,T)} \left[ \left| |\boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\boldsymbol{\theta}} \left( \underbrace{\sqrt{\overline{\alpha}_{t}} \boldsymbol{x}_{0} + \sqrt{1 - \overline{\alpha}_{t}} \boldsymbol{\epsilon}}_{\boldsymbol{x}_{t}}, t \right) \right| |^{2} \right]$$



Figure from Probabilistic Machine Learning: Advanced Topics

# Contributions of the DDPM paper

- New simple and effective weighted variational lower bound to train diffusion models.
- Hyperparameter choices that lead to good results:
  - Constant forward process variances
  - Scale data to [-1, 1]
  - Train the model to predict noise
  - U-Net with self-attention and group normalisation
  - T = 1000

### Time to Code!

## What I cannot create, I do not understand. ~Richard Feynman, 1988

Why PyTorch? <a href="https://paperswithcode.com/trends">https://paperswithcode.com/trends</a>

https://colab.research.google.com/drive/1S3NY8Uj5GYwUxE3kAQvaftsvfM1j7Kw1#scrollTo=Qw3n7Fpn4cbc