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Maximum Likelihood Training of Implicit Nonlinear Diffusion Models

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We introduce a Nonlinear Diffusion Model



We introduce a Nonlinear Diffusion Model

	Discrete Diffusion	Continuous Diffusion	
Linear	NCSN/DDPM	NCSN++/DDPM++	
Semi-Linear	SBP	-	
Fully Nonlinear	DiffFlow	INDM	





























Reverse & Generative Diffusion

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Nonlinear Diffusion on Data Space















Linear Forward Latent Diffusion:
$$\left\{z_t^{\phi}\right\}_{t=0}^T$$
 ϕ : flow parameter





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 ϕ : flow parameter





Nonlinear Forward Data Diffusion:
$$\left\{x_t^{\phi} \coloneqq h_{\phi}^{-1}\left(z_t^{\phi}\right)\right\}_{t=0}^T$$
 ϕ : flow





Linear Reverse Latent Diffusion: $\{z_t^{\theta}\}_{t=0}^T$

$$\theta$$
: score parameter





Nonlinear Reverse Data Diffusion:
$$\left\{x_t^{\phi,\theta} \coloneqq h_{\phi}^{-1}(z_t^{\theta})\right\}_{t=0}^T$$
 $\left\{\phi: \text{ flow } \theta: \text{ score } \right\}_{t=0}^T$





Nonlinear Forward Data Diffusion:
$$\left\{x_t^{\phi} \coloneqq h_{\phi}^{-1}\left(z_t^{\phi}\right)\right\}_{t=0}^{T}$$
 ϕ : flow
Nonlinear Reverse Data Diffusion: $\left\{x_t^{\phi,\theta} \coloneqq h_{\phi}^{-1}\left(z_t^{\theta}\right)\right\}_{t=0}^{T}$ θ : score





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- INDM is the first continuous fully nonlinear diffusion model
 - 1. INDM training is fast
 - 2. INDM training is MLE
 - 3. INDM sampling is robust
 - 4. INDM enables image-to-image translation





The learning curve of INDM is strictly under that of DDPM

Fast Training



Fast Training	MLE Training	Robust Sampling	Image-to-Image Translation



Original Loss (linear diffusion)







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$$\int_{0}^{T} \lambda(t) \mathbb{E}[\|\nabla \log p_{t} - \mathbf{s}_{\theta}\|_{2}^{2}] dt$$





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$$\int_0^T \lambda(t) \mathbb{E}[\|\nabla \log p_t - \mathbf{s}_{\theta}\|_2^2] \,\mathrm{d}t$$





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Original Loss (linear diffusion)

$$\int_0^T \lambda(t) \mathbb{E}[\|\nabla \log p_t - \mathbf{s}_{\theta}\|_2^2] \,\mathrm{d}t$$

$$\int_0^T \lambda(t) \mathbb{E} \left[\nabla \log p_t^{\phi} - \mathbf{s}_{\theta} \|_2^2 \right] \mathrm{d}t$$





Original Loss (linear diffusion)

$$\int_0^T \lambda(t) \mathbb{E}[\|\nabla \log p_t - \mathbf{s}_{\theta}\|_2^2] \,\mathrm{d}t$$

$$\int_{0}^{T} \lambda(t) \mathbb{E}[\|\nabla \log p_{t}^{\phi} - \mathbf{s}_{\theta}\|_{2}^{2}] dt$$





Original Loss (linear diffusion)

$$\int_0^T \lambda(t) \mathbb{E}[\|\nabla \log p_t - \mathbf{s}_{\theta}\|_2^2] \,\mathrm{d}t$$

Our Loss (nonlinear diffusion)

$$\int_0^T \lambda(t) \mathbb{E} \left[\left\| \nabla \log p_t^{\phi} + \mathbf{s}_{\theta} \right\|_2^2 \right] \mathrm{d}t$$

Bidirectional





Original Loss (linear diffusion)

$$\int_0^T \lambda(t) \mathbb{E}[\|\nabla \log p_t - \mathbf{s}_{\theta}\|_2^2] \,\mathrm{d}t$$

Our Loss (nonlinear diffusion)

$$\int_0^T \lambda(t) \mathbb{E} \left[\left\| \nabla \log p_t^{\phi} - \mathbf{s}_{\theta} \right\|_2^2 \right] \mathrm{d}t$$

Bidirectional

Fast Training





The learning curve of INDM is close to the line of MLE training

MLE Training (!)



















The sample quality of INDM is robust on the number of discretization steps

Robust Sampling







$$\|p_r - p_g\|_{TV} \le E_{prior} + E_{disc} + E_{est}$$





Theorem. If p_g is sample distribution $\|p_r - p_q\|_{TV} \le E_{prior} + E_{disc} + E_{est}$





$$\|\mathbf{p}_r - p_g\|_{TV} \le E_{prior} + E_{disc} + E_{est}$$





$$\|p_r - p_g\|_{TV} \le \frac{E_{prior}}{E_{prior}} + E_{disc} + E_{est}$$





$$\|p_r - p_g\|_{TV} \le E_{prior} + E_{disc} + E_{est}$$





$$\|p_r - p_g\|_{TV} \le E_{prior} + E_{disc} + E_{est}$$









Theorem. If p_g is sample distribution $||p_r - p_g||_{TV} \leq E_{prior} + E_{disc} + E_{est}$ $\sum E_{disc}(INDM) < E_{disc}(DDPM)$

Robust Sampling













 $\mathbf{Dog} \leftrightarrow \mathbf{Cat}$











INDM is a Nonlinear Diffusion Model

Future Works of INDM

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- The motivation of nonlinear diffusion in high-dimensional dataset is not sufficient.
- The invertible transformation is modeled by a flow network, which is the speed/performance bottleneck after all.
- The destined variable of INDM is not a standard Gaussian in general, and this difference could arise a qualitatively different behavior.
- The nonlinearity is purely subject to the optimization, and the behavior of the trained forward diffusion is not investigated or controllable, so far.
- The drift and volatility coefficients are highly entangled with a flow model of which flexibility is potentially limited.
- The scope of nonlinearity needs to be examined more clearly.
- The nonlinear diffusion has not been tested for the higher-dimensional dataset, such as ImageNet-256.
- The flow seems not take any role other than colorization, and further research on the role of flow network remains.
- The model works better with the pre-training of linear diffusions.
- The further analysis on why INDM fails to converge, if we use Glow-based flows instead of ResNet-based flows, is left.
- Whether or not the essential input information is retained longer than the linear diffusion with INDM to make it use in the meaningful latent extraction.

Thank you





Linear Diffusion on Latent Space + *Invertible* Transformation



