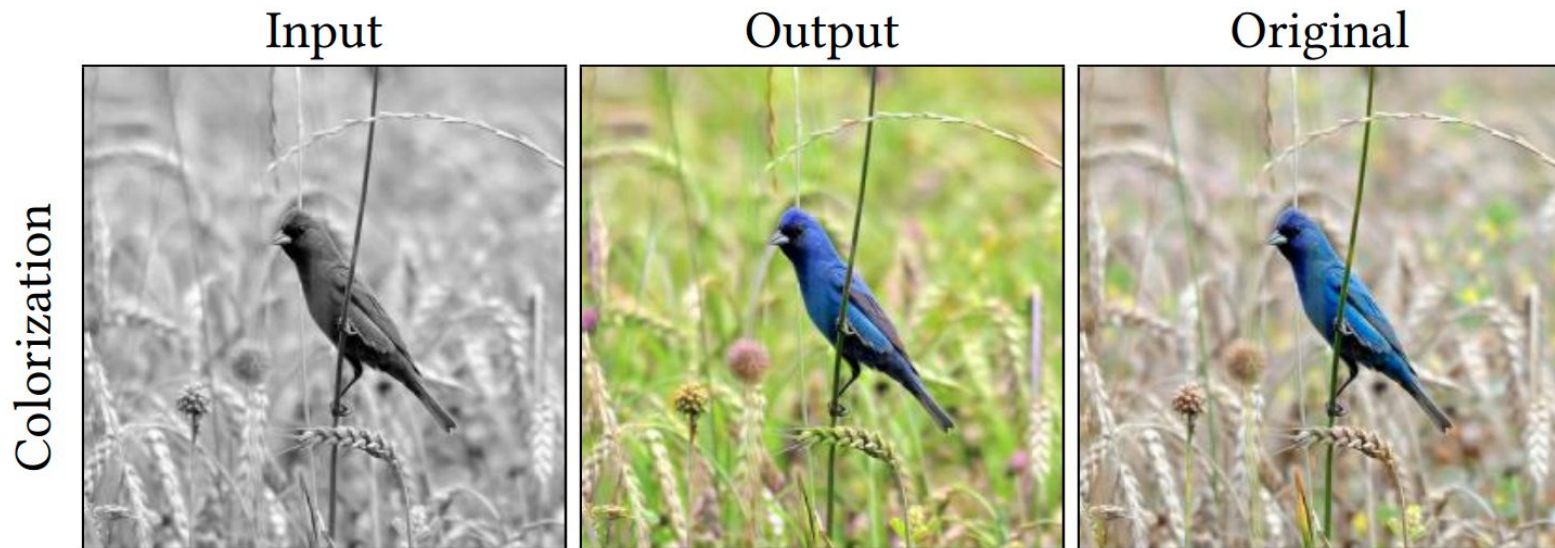


Fast Samplers for Inverse Problems in Iterative Refinement Models

Kushagra Pandey*, Ruihan Yang*, Stephan Mandt
(Slide Made By: Kushagra Pandey, Poster Presenter: Ruihan Yang)



Background - Inverse Problems



Source: Palette: Image to Image Diffusion Models, Saharia et al.

Background - Inverse Problems

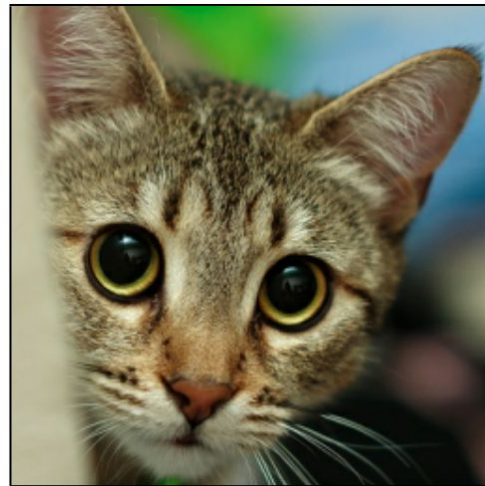
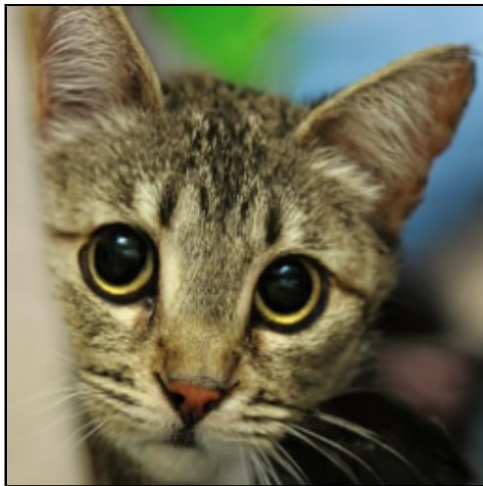
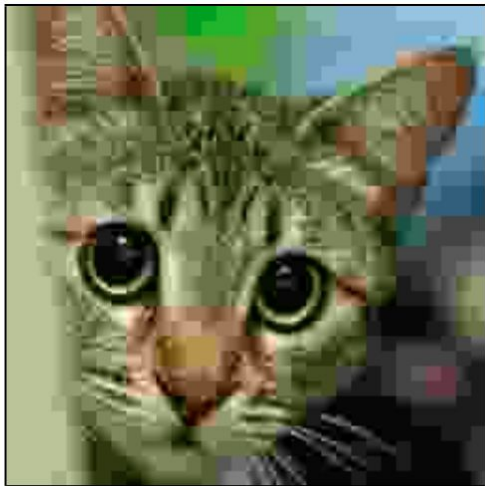
Inpainting



Source: Palette: Image to Image Diffusion Models, Saharia et al.

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JPEG restoration



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Main Idea: Given a degradation model $h(\cdot)$ and observations y infer x_0

$$y = h(x_0) + n$$

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Idea: Use pretrained generative models

$$p(y|x_0) = \mathcal{N}(h(x_0), \sigma_y^2)$$

Background - Inverse Problems with Diffusion Models

Main Idea: Condition the reverse diffusion process on the degradations y

$$\frac{dx_t}{dt} = F_t x_t - \frac{1}{2} G_t G_t^\top \nabla_{x_t} \log p(x_t)$$

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$$\begin{aligned} \nabla_{x_t} \log p(x_t | y) &= \nabla_{x_t} \log p(x_t) + w_t \nabla_{x_t} \log p(y | x_t) \\ &\approx s_\theta(x_t, t) + w_t \nabla_{x_t} \log p(y | x_t) \end{aligned}$$

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$$p(y|x_t) = \int p(y|x_0) p(x_0|x_t) dx_0$$



Degradation Model

$$\mathcal{N}(h(x_0), \sigma_y^2)$$

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Diffusion Posterior

DPS: $p(x_0|x_t) \approx \delta(\mathbb{E}[x_0|x_t])$

Π GDM: $p(x_0|x_t) \approx \mathcal{N}(\mathbb{E}[x_0|x_t], \Sigma_t)$

Setup - Inverse Problems

Degradation Model (Linear):

$$y = Hx_0 + \sigma_y z, \quad p(y|x_0) = \mathcal{N}(Hx_0, \sigma_y^2 I_d)$$

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Noisy Likelihood

$$\begin{aligned} p(y|x_t) &= \int p(x_0|x_t)p(y|x_0)dx_0 \\ &= \mathcal{N}(H\bar{x}_t, r_t^2 HH^\top + \sigma_y^2 I_d) \end{aligned}$$

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Noisy Likelihood Score

$$\nabla_{x_t} \log p(y|x_t)$$

$$(y - H\bar{x}_t)^\top (r_t^2 HH^\top + \sigma_y^2 I_d)^{-1} H \frac{\partial \bar{x}_t}{\partial x_t}$$



$\sigma_y = 0$ [Noiseless inverse problems]

$$r_t^{-2} \left[H^\dagger (y - H\bar{x}_t) \frac{\partial \bar{x}_t}{\partial x_t} \right]$$

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$H^\dagger = H^\top (HH^\top)^{-1}$ denotes the “Pseudo-Inverse” of the degradation operator H

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$$\frac{dx_t}{dt} = F_t - \frac{1}{2} G_t G_t^\top \left[s_\theta(x_t, t) + w_t \nabla_{x_t} \log p(y|x_t) \right]$$

Motivation

Noisy Likelihood Score

$$\nabla_{x_t} \log p(y|x_t)$$

$$r_t^{-2} \left[\begin{array}{c} H^\dagger (y - H\hat{x}_t) \\ \frac{\partial \hat{x}_t}{\partial x_t} \end{array} \right]^\top$$

Vector

Jacobian

Motivation

Noisy Likelihood Score

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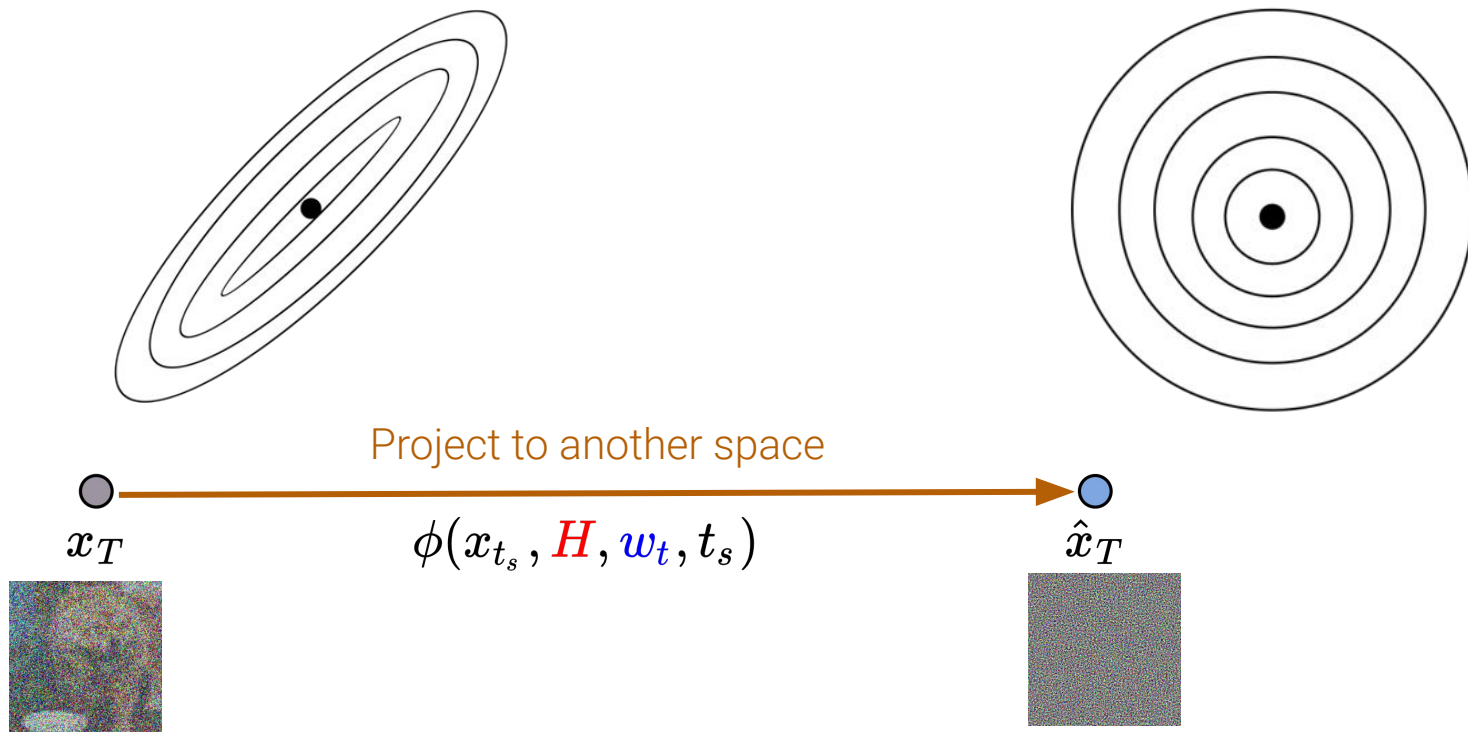
Score Function
Evaluation



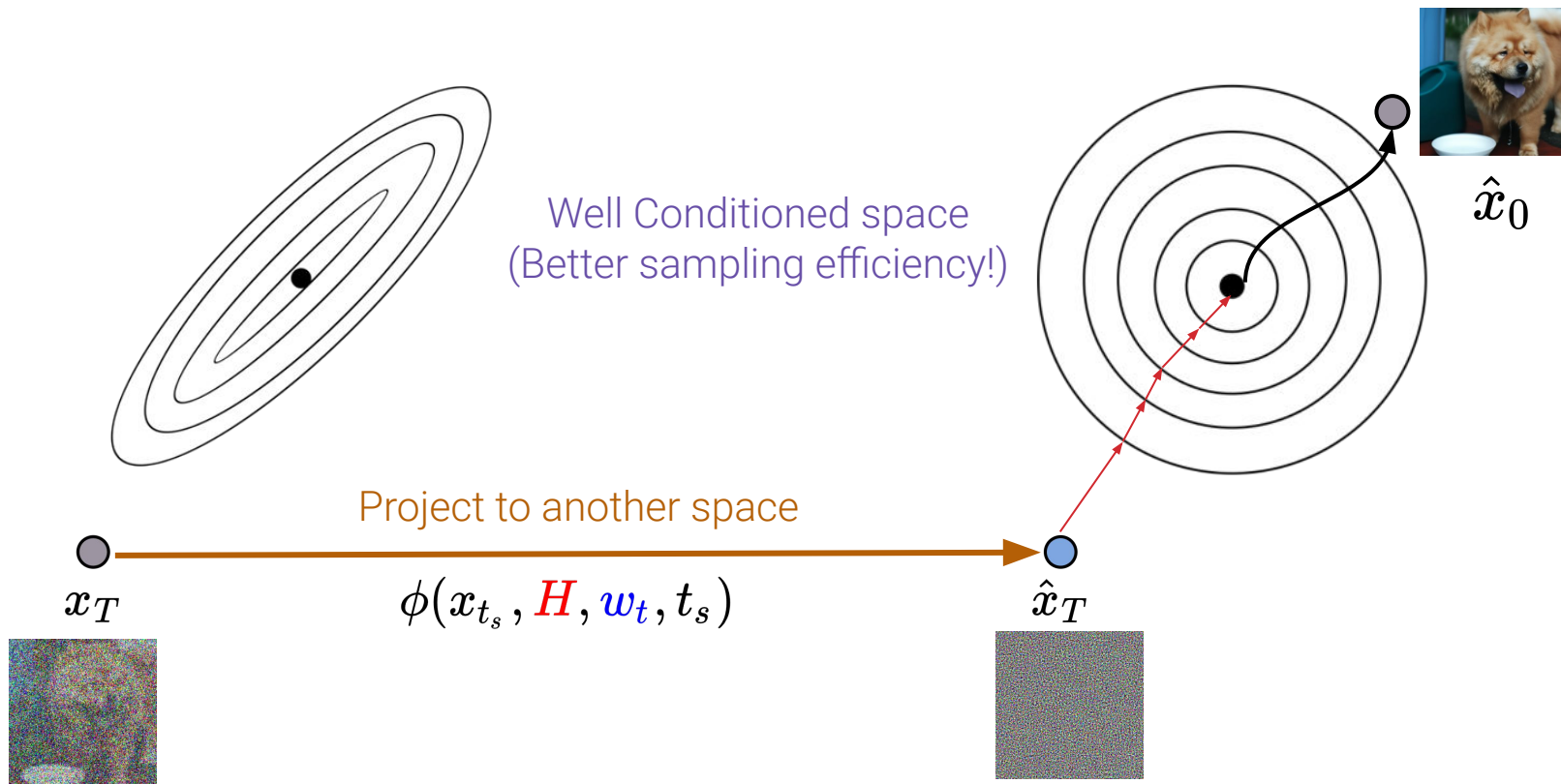
Jacobian-Vector
Product

Solving Inverse Problems with pretrained models is very slow!

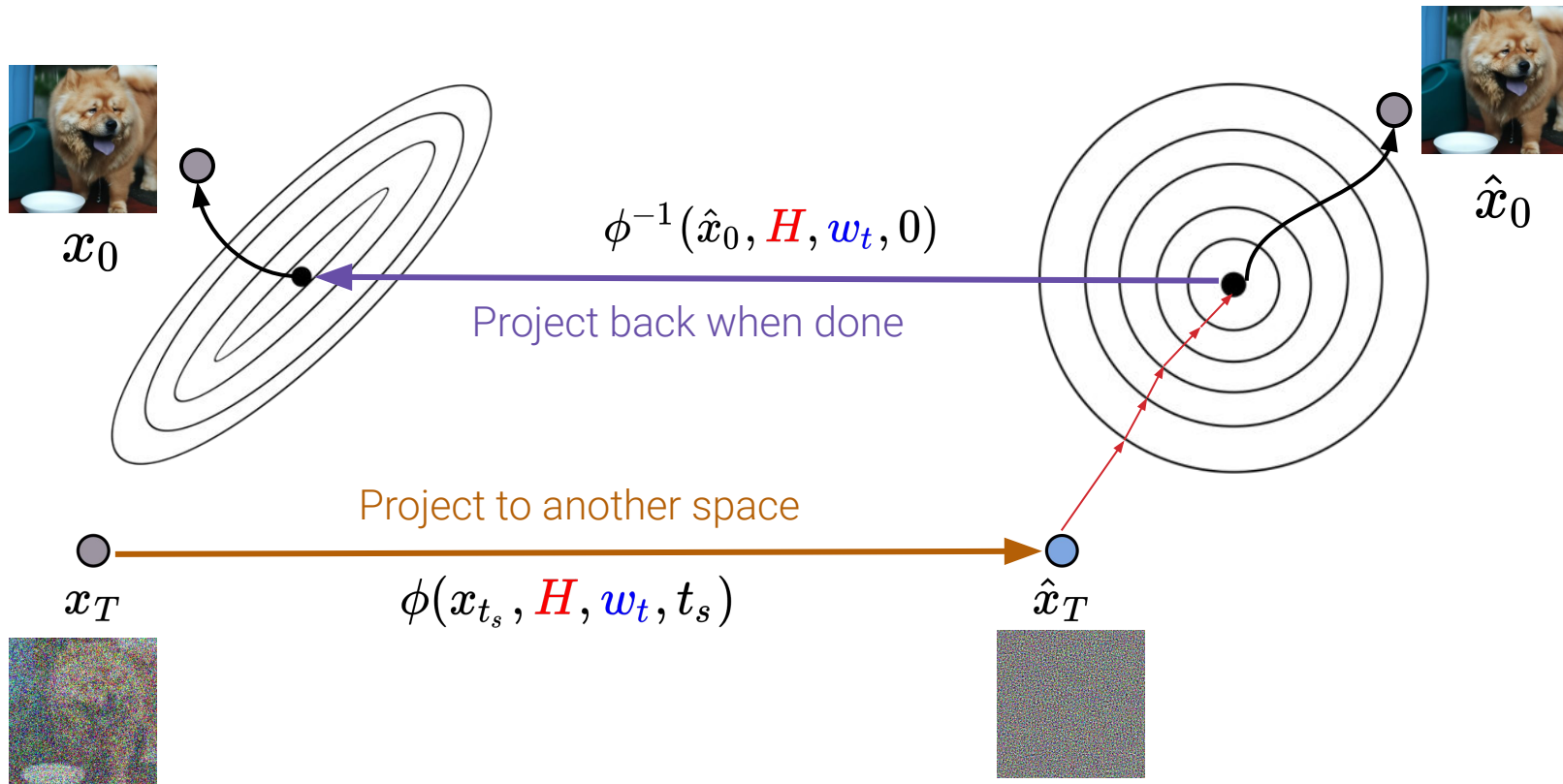
Conditional Conjugate Integrators - Overview



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Conditional Conjugate Integrators - Formulation

Original Space:
$$\frac{dx_t}{dt} = F_t - \frac{1}{2} G_t G_t^\top [s_\theta(x_t, t) + w_t \nabla_{x_t} \log p(y|x_t)]$$


$$\hat{x}_t = A_t x_t$$

Projected Space:
$$\frac{d\hat{x}_t}{dt} = A_t B_t A_t^{-1} \hat{x}_t + d\Phi_t \epsilon_\theta(x_t, t) + d\Phi_y y + d\Phi_j \left[\partial_{x_t} \epsilon_\theta(x_t, t) (H^\dagger y - P \hat{x}_0) \right]$$

$$A_t = \exp \left[\int_0^t B_s - \left(F_s + \frac{w_s r_s^{-2}}{2\mu_s^2} G_s G_s^\top P \right) \right]$$

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$P = H^\dagger H$ denotes the Orthogonal Projector operator

Conditional Conjugate Integrators - Design Space

Choice of Diffusion (VP-SDE): $F_t = -\frac{1}{2}\beta_t I_d$ $G_t = \sqrt{\beta_t} I_d$

Score Parameterization: $C_{\text{skip}}(t) = 0$ $s_\theta(x_t, t) = C_{\text{out}}(t)\epsilon_\theta(x_t, t)$

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$$A_t = \kappa_t^1(\lambda, w_t) \left[I_d + \kappa_t^2(\lambda, w_t) P \right]$$

Conditional Conjugate Integrators - Results (4x SR)

Degraded Input



Π GDM
(5 steps)



Conjugate- Π GDM
(5 steps)



Reference



Conditional Conjugate Integrators - Results (4x SR)

Diffusion Results		C-IIGDM	IIGDM	DPS	DDRM	C-IIGDM	IIGDM	DPS	DDRM	C-IIGDM	IIGDM	DPS	DDRM
Super-Resolution	5	0.220	0.306			2.7	6.3			37.31	49.06		
	10	0.206	0.252	0.252	0.318	1.6	4.8	5.8	14.1	34.22	44.30	38.18	51.64
	20	0.207	0.222			1.7	2.5			34.28	37.36		
Deblurring	5	0.272	0.349			3.89	14.1			44.42	63.94		
	10	0.272	0.294	0.619	0.336	3.6	5.3	59.5	12.3	43.37	47.80	139.58	62.53
	20	0.268	0.259			3.5	4.2			43.70	44.20		

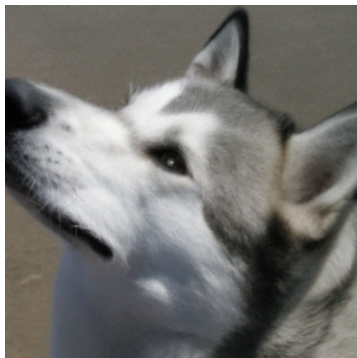
4x improvement in Speed-vs-Quality Tradeoffs over vanilla IIGDM

Conditional Conjugate Integrators - Results (Noisy 4xSR)

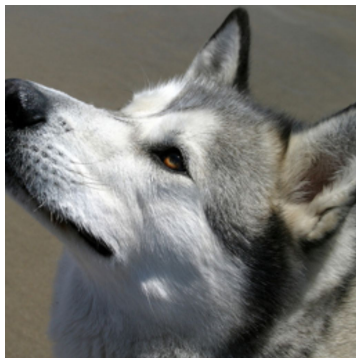
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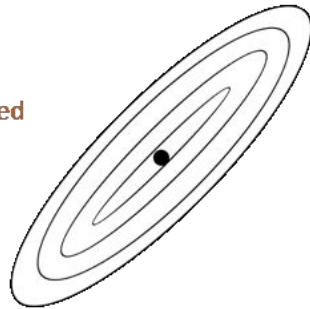


$$\sigma_y = 0.05$$

Extends to Non-linear inverse problems as well

$$A_t^{\sigma_y} = A_t + \kappa_t H^\dagger (H^\dagger)^\top + \mathcal{O}(\sigma_y^4)$$

**Ill-Conditioned
Dynamics**



**Better-Conditioned
Dynamics**

