Deep Learning

Vazgen Mikayelyan

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$$\min_{G} \max_{D} \left(\mathbb{E}_{x \sim p_{data}} \left[\log D\left(x | y \right) \right] + \mathbb{E}_{z \sim p_{z}} \left[\log \left(1 - D\left(G\left(z | y \right) \right) \right) \right] \right)$$



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- So our task is to learn how to translate an image from a source domain X to a target domain Y in the absence of paired examples.
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- Our goal is to learn a mapping $G : X \to Y$ such that the distribution of images from G(X) is indistinguishable from the distribution Y.
- We will couple it with an inverse mapping F : Y → X and introduce a cycle consistency loss to enforce F (G (X)) ≈ X.



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Our loss function will be the following

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= $\mathbb{E}_{y \sim p_{data}(y)} \left[\log D_Y(y) \right] + \mathbb{E}_{x \sim p_{data}(x)} \left[\log \left(1 - D_Y(G(x)) \right) \right]$

Image: Image:

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 $L_{cyc}\left(G,F\right) = \mathbb{E}_{x \sim p_{data}(x)}\left[\|F\left(G\left(x\right)\right) - x\|_{1}\right] + \mathbb{E}_{y \sim p_{data}(y)}\left[\|G\left(F\left(y\right)\right) - y\|_{1}\right]$

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 $L_{cyc}(G, F) = \mathbb{E}_{x \sim p_{data}(x)} \left[\|F(G(x)) - x\|_1 \right] + \mathbb{E}_{y \sim p_{data}(y)} \left[\|G(F(y)) - y\|_1 \right]$ We aim to solve

$$G^*, F^* = \arg\min_{G, F} \max_{D_X, D_Y} L(G, F, D_X, D_Y)$$



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$$L_{\delta}(y, f(x)) = \begin{cases} \frac{1}{2}(y - f(x))^2, \text{ for } |y - f(x)| \leq \delta\\ \delta |y - f(x)| - \frac{1}{2}\delta^2, \text{ otherwise.} \end{cases}$$

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• Total Variation (TV) distance

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Jensen-Shannon (JS) distance

$$JS(\mathbb{P}_r \| \mathbb{P}_g) = \frac{1}{2} \left(KL(\mathbb{P}_r \| \mathbb{P}_m) + KL(\mathbb{P}_g \| \mathbb{P}_m) \right)$$

where $\mathbb{P}_m = \frac{\mathbb{P}_r + \mathbb{P}_g}{2}$.

• The Earth-Mover (EM) distance or Wasserstein-1

$$W\left(\mathbb{P}_{r},\mathbb{P}_{g}\right) = \inf_{\gamma \in \Pi\left(\mathbb{P}_{r},\mathbb{P}_{g}\right)} \mathbb{E}_{(x,y) \sim \gamma}\left(\|x-y\|\right)$$

where $\Pi(\mathbb{P}_r, \mathbb{P}_g)$ denotes the set of all joint distributions $\gamma(x, y)$ whose marginals are respectively \mathbb{P}_r and \mathbb{P}_g .

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•
$$\delta(\mathbb{P}_0, \mathbb{P}_\theta) = \begin{cases} 1, & \text{if } \theta \neq 0 \\ 0, & \text{if } \theta = 0, \end{cases}$$

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• $W(\mathbb{P}_0, \mathbb{P}_{\theta}) = |\theta|$

Image: A matrix

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- When $\theta_t \to 0$, the sequence $(\mathbb{P}_{\theta_t})_{t \in \mathbb{N}}$ converges to \mathbb{P}_0 under the EM distance, but does not converge at all under either the JS, KL, reverse KL or TV divergences.
- Only EM distance has informative gradient.

Definition 1

Let X and Y are normed vector spaces. A function $f: X \to Y$ is called

 K-Lipschitz if there exists a real constant K > 0 such that, for all x₁ and x₂ in X

$$||f(x_1) - f(x_2)|| \le K ||x_1 - x_2||.$$

 local Lipschitz if for every x ∈ X there exists a neighbourhood U of x such that f is Lipschitz on U.

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Theorem 1

If function $f : \mathbb{R}^n \to \mathbb{R}$ has bounded gradient, then f is a Lipschitz function.

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