

# **CS 4644-DL / 7643-A**

## **ZSOLT KIRA**

Generative Models:

Denoising Diffusion Probabilistic Models (DDPMs)

Slides adapted from those by Danfei Xu

- **Assignment 3**
  - Due **March 9th 11:59pm EST**
- **Projects**
  - Project proposal due **March 15<sup>th</sup> 17th**
  - Proposal description out on canvas [@256](#)
- Meta office hours today 3pm ET on embeddings

W8: Mar 1	Generative Models (Part I): Generative Adversarial Networks <a href="#">Slides (PDF)</a>
W9: Mar 6	Project Planning Session
W9: Mar 8	Generative Models (Part II): Diffusion Models PS3/HW3 due Mar 9th 11:59pm (grace period Mar 11th), PS4/HW4 out (due Apr 2nd)
W10: Mar 13	Guest Lecture (Mido Assran, Meta) - JePA
W10: Mar 15	Guest Lecture (Michael Auli) - Self-supervised Learning for Audio Project Proposal Due Mar 17th 11:59pm

# Taxonomy of Generative Models

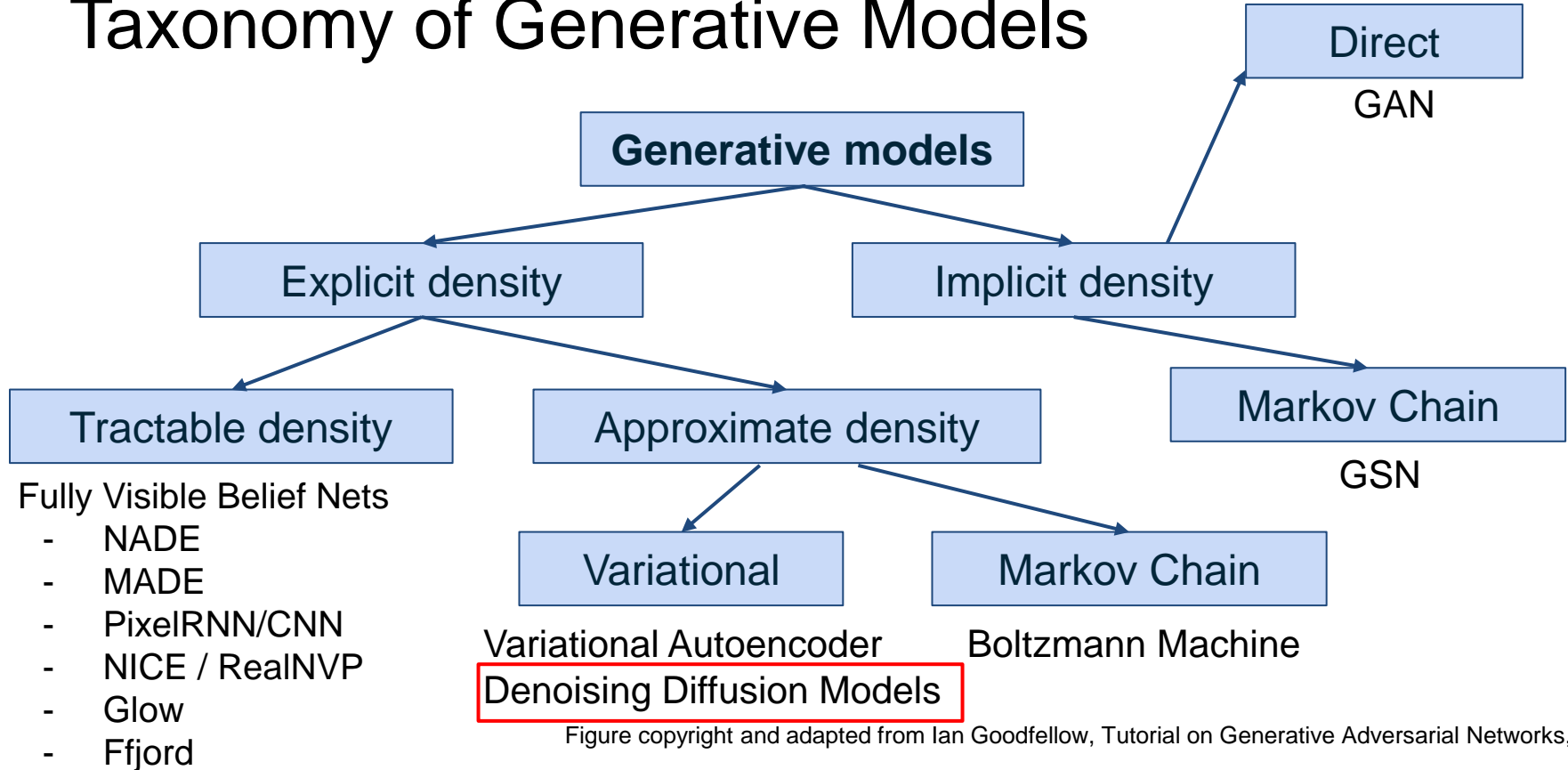


Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

# Denoising Diffusion Probabilistic Models (DDPMs)

And Conditional Diffusion Models

TEXT DESCRIPTION

An astronaut **Teddy bears** A bowl of  
soup

riding a horse **lounging in a tropical resort**  
in space **playing basketball with cats in**  
space

in a photorealistic style **in the style of Andy**  
Warhol **as a pencil drawing**



DALL-E 2



<https://openai.com/dall-e-2/>

# Landscape Highlights of Diffusion Models (Nov 2022)

basic principles

- *Diffusion probabilistic models* ([Sohl-Dickstein et al., 2015](#))
- *Noise-conditioned score network (NCSN)*; [Yang & Ermon, 2019](#))
- *Denoising diffusion probabilistic models (DDPM)*; [Ho et al. 2020](#))

conditional & high-res image generation

- *Classifier-guided conditional generation* ([Dhariwal and Nichole, 2021](#))
- *Classifier-free Diffusion Guidance* ([Ho and Salimans, 2022](#))
- *Latent-space Diffusion (StableDiffusion)*; [Rombach and Blattmann et al., 2022](#))

new applications

- *Planning with Diffusion for Flexible Behavior Synthesis (Diffuser)*; [Janner et al., 2022](#))
- *DreamFusion: Text-to-3D using 2D Diffusion* ([Poole and Jain et al., 2022](#))
- *Make-A-Video: Text-to-Video Generation without Text-Video Data* ([Singer et al., 2022](#))

# How to make a new generative model

- **Setting:** Given unlabeled dataset of data, I want to learn to sample from  $P(x)$
- Define the generative process
- Parameterize it
- Maximum likelihood (often + KL-divergence)
- Approximations
- Optimize parameters!
- Add conditioning, e.g. text

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# The Denoising Diffusion Process

image from  
dataset

$x_0$



# The Denoising Diffusion Process

image from  
dataset

The “forward diffusion” process:  
add Gaussian noise each step

$x_0$  →  $x_1$  →



...

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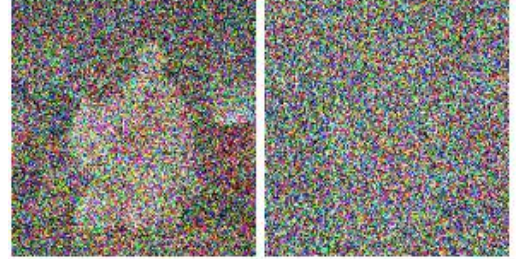
noise  $\mathcal{N}(0, I)$

$x_0 \longrightarrow x_1 \longrightarrow$



...

$\longrightarrow x_{T-1} \longrightarrow x_T$

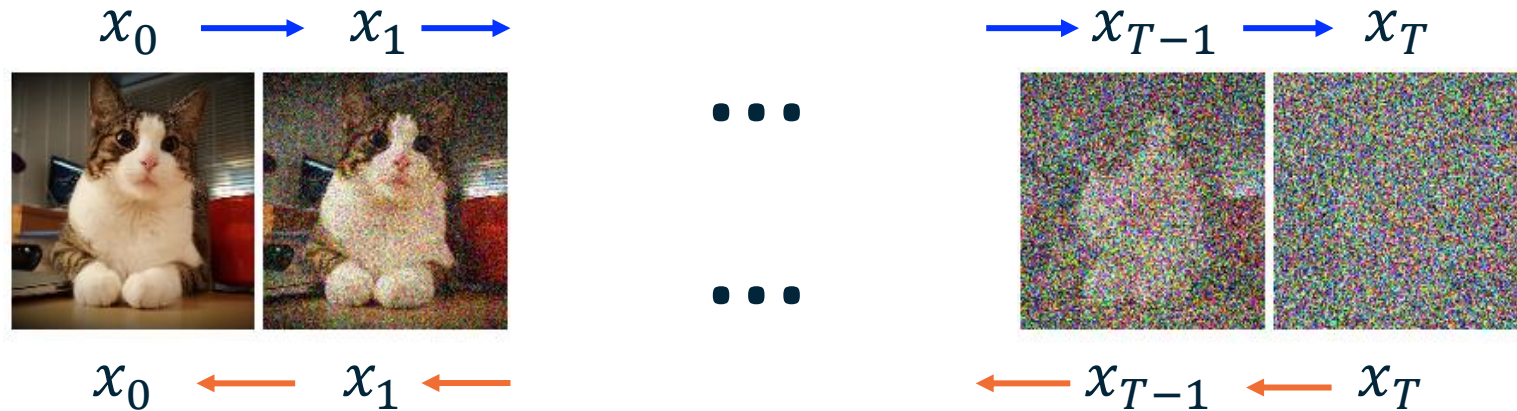


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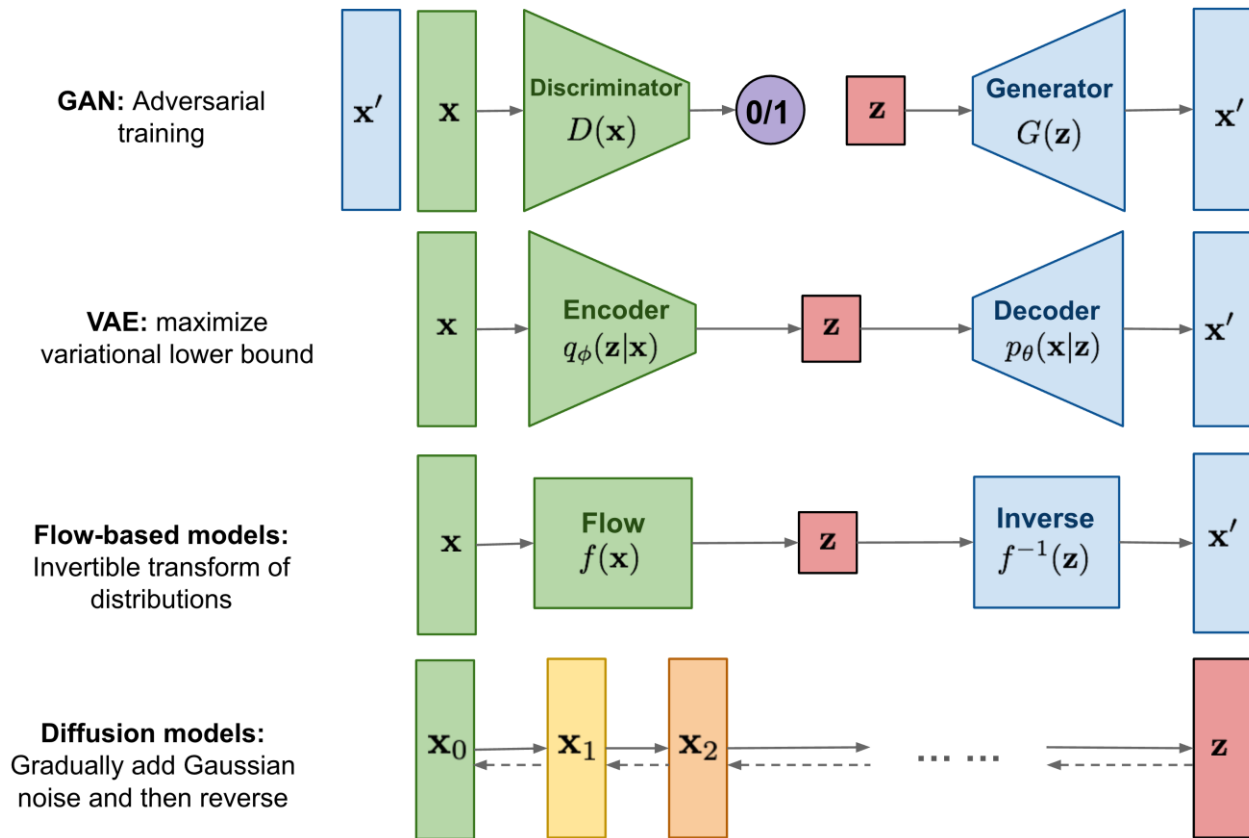
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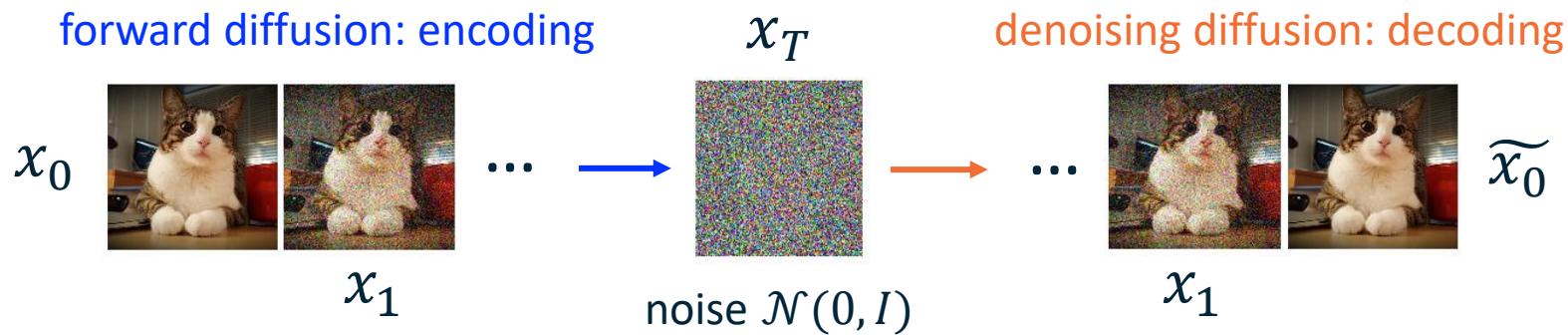
The “denoising diffusion” process:  
generate an image from noise by  
*denoising* the gaussian noises

Ties/inspiration from Annealed  
Importance Sampling in physics

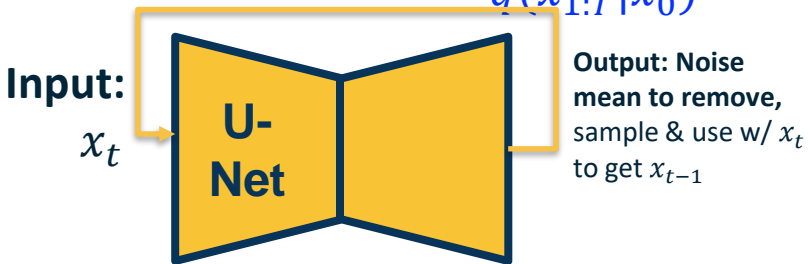
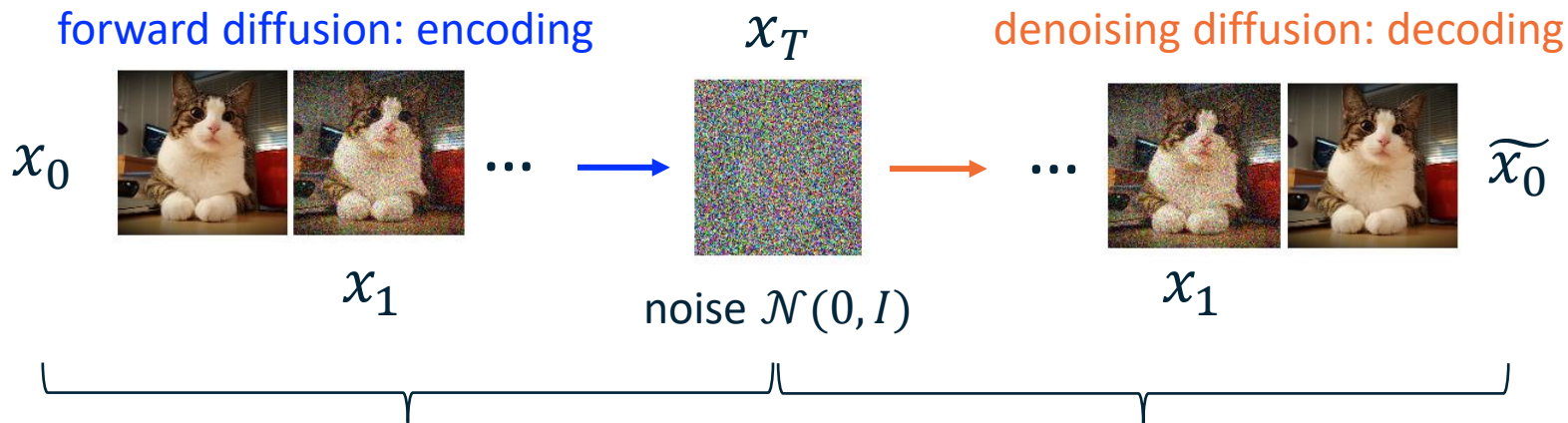
# Comparison



# Forward/Reverse Processes

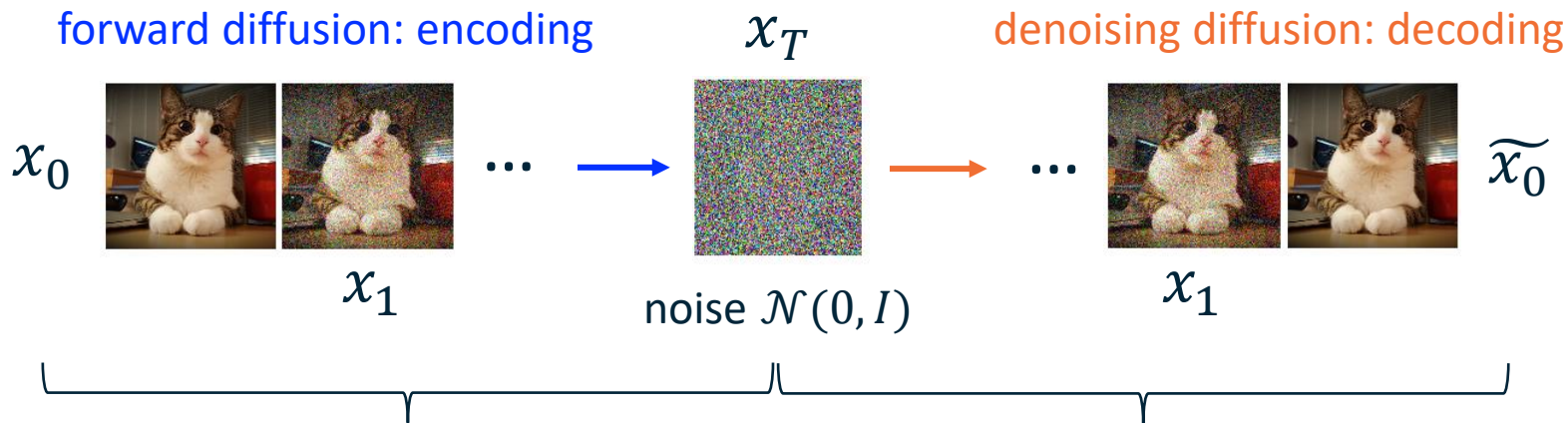


# Forward/Reverse Processes



$$p_{\theta}(x_{0:T}) = p(x_T) \prod_{t=1}^T p_{\theta}(x_{t-1} | x_t)$$

# Forward/Reverse Processes



Known / predefined:

$$q(x_{1:T} | x_0)$$

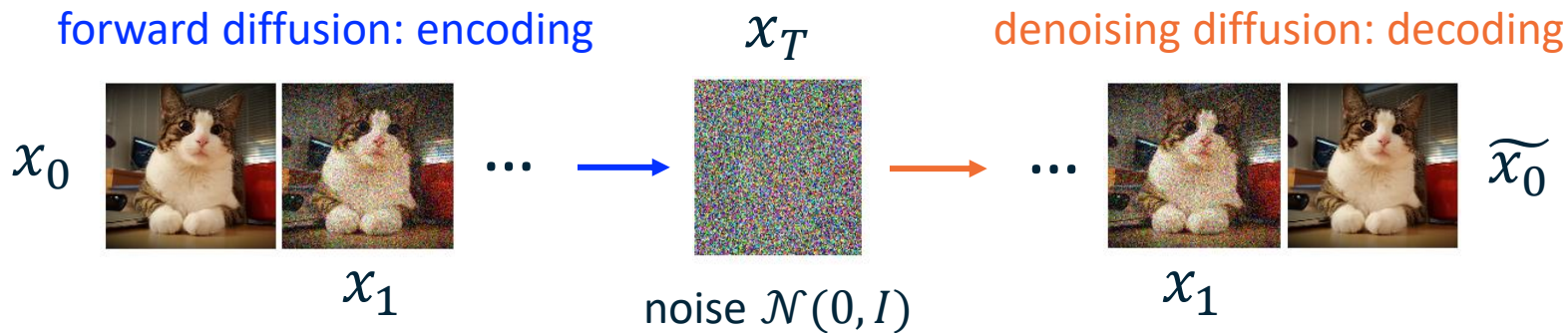
Unknown / learned:

$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1} | x_t)$$

Use the denoising decoding process to generate new images.



# Forward/Reverse Processes



Known / predefined:  
 $q(x_{1:T}|x_0)$

Unknown / learned:  
$$p_\theta(x_{0:T}) = p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)$$

# The Diffusion (Encoding) Process

The **known** forward process  $x_0 \longrightarrow x_1 \longrightarrow \dots \longrightarrow x_T$

# The Diffusion (Encoding) Process

The **known** forward process



$$q(x_{1:T}|x_0) = \prod_{t=1}^T q(x_t|x_{t-1}) \quad \text{Probability Chain Rule (Markov Chain)}$$

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Notation: A Gaussian distribution “for”  $x_t$

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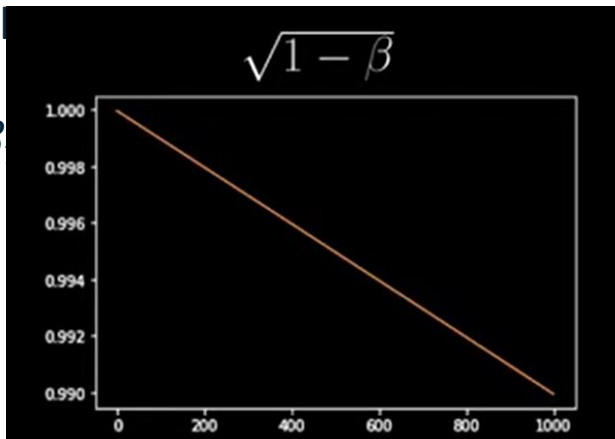
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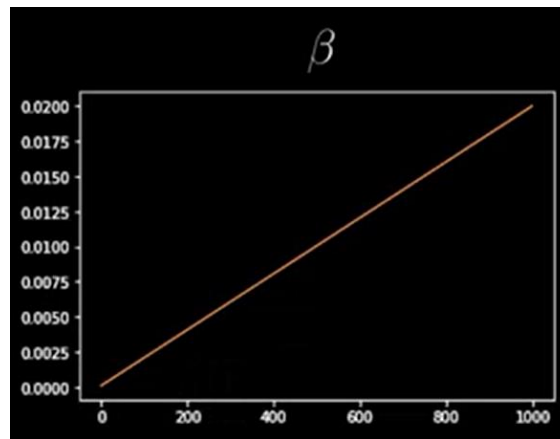
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$\beta_t$  is the diffusion

$0 < \beta$



value



$= 1000$

# The Diffusion (Encoding) Process

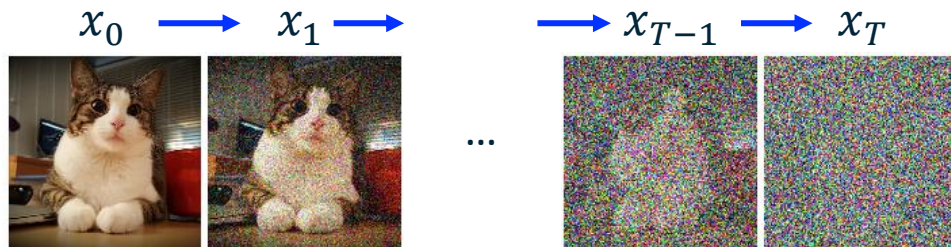
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$0 < \beta_1 < \beta_2 < \dots < \beta_T < 1$ , typical value range  $[0.0001, 0.02]$ , with  $T = 1000$





# The Diffusion (Encoding) Process

The **known** forward process  $x_0 \longrightarrow x_1 \longrightarrow \dots \longrightarrow x_T$

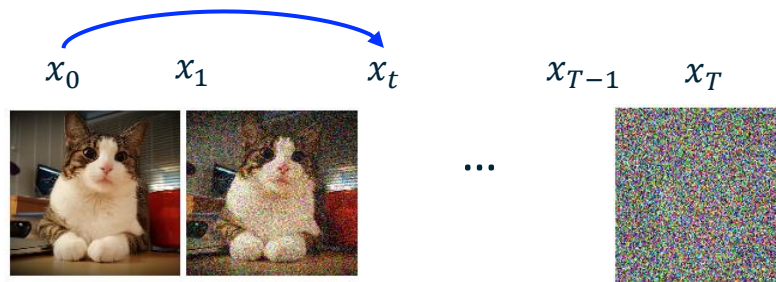
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**Nice property:** samples from an *arbitrary forward step* are also Gaussian-distributed!

$$q(x_t|x_0) = \mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1 - \bar{\alpha}_t)I)$$

, where  $\alpha_t = (1 - \beta_t)$ ,  $\bar{\alpha}_t = \prod_{s=1}^t \alpha_s$



$$\bar{\alpha}_t = \prod_{s=1}^t \alpha_s$$

$$q(x_t|x_{t-1}) = \mathcal{N}(x_t, \sqrt{1 - \beta_t}x_{t-1}, \beta_t I)$$

$$= \sqrt{1 - \beta_t}x_{t-1} + \sqrt{\beta_t}\epsilon$$

$$= \sqrt{\alpha_t}x_{t-1} + \sqrt{1 - \alpha_t}\epsilon$$

$$= \sqrt{\alpha_t\alpha_{t-1}}x_{t-2} + \sqrt{1 - \alpha_t\alpha_{t-1}}\epsilon$$

$$= \sqrt{\alpha_t\alpha_{t-1}\alpha_{t-2}}x_{t-3} + \sqrt{1 - \alpha_t\alpha_{t-1}\alpha_{t-2}}\epsilon$$

$$= \sqrt{\alpha_t\alpha_{t-1}\dots\alpha_1}x_0 + \sqrt{1 - \alpha_t\alpha_{t-1}\dots\alpha_1}\epsilon$$

$$q(x_t|x_0) = \mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1 - \bar{\alpha}_t)I) \leftarrow \boxed{= \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon}$$

# The Diffusion (Encoding)

The **known** forward process  $x_0 \xrightarrow{\quad}$

$$q(x_{1:T}|x_0) = \prod_{t=1}^T q(x_t|x_{t-1}) \quad \text{Probab}$$

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Conditional Gaussian

**Nice property:** samples from an *arbitrary forward step* are also Gaussian-distributed!

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**Gaussian reparameterization trick:**

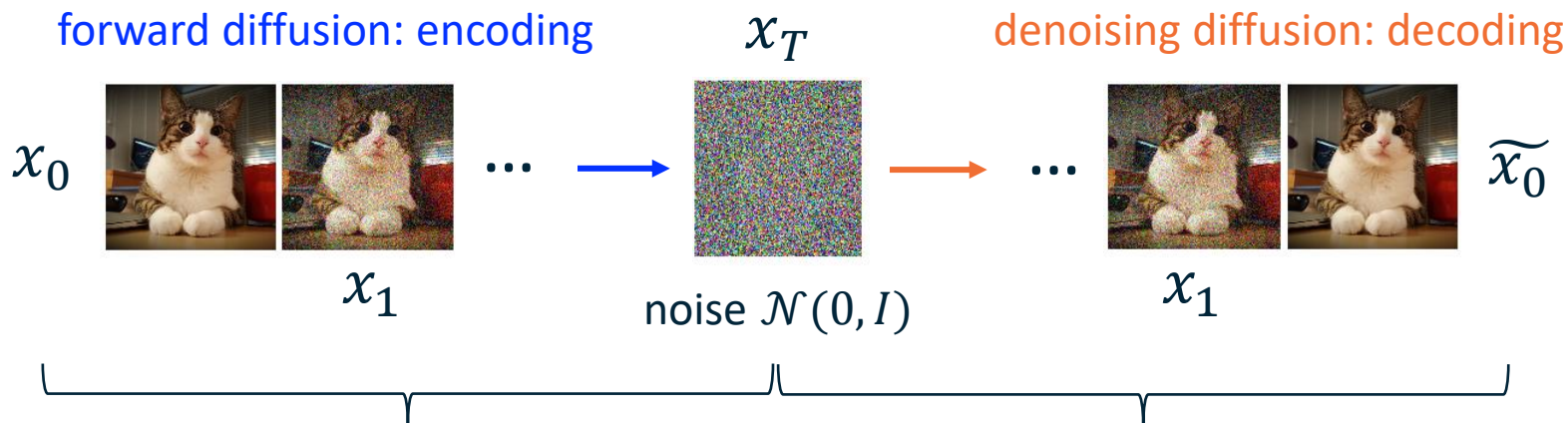
$$z = \mu + \epsilon * \sigma, \epsilon \sim N(0,1)$$

$$x_t = \sqrt{\bar{\alpha}_t}x_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon, \quad \epsilon \sim \mathcal{N}(0, I)$$

**Intuition:** We know all distributions in forward process, and can in fact directly compute for any t based on  $X_0$

(square root appears because reparameterization trick has just  $\sigma$ )

# The Diffusion and Denoising Process



# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \longleftarrow x_1 \longleftarrow \dots \longleftarrow x_T$

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Want to learn time-  
dependent mean

Assume fixed / known variance  
(simplification)

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Assume fixed / known variance  
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How do we form a learning objective?



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**High-level intuition:** derive a *ground truth denoising distribution*  $q(x_{t-1}|x_t, x_0)$  and train a neural net  $p_{\theta}(x_{t-1}|x_t)$  to match the distribution.

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What does it look like?  $q(x_{t-1}|x_t, x_0) = \mathcal{N}(x_{t-1}; \mu_q(t), \Sigma_q(t))$

$$\mu_q(t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon \right), \quad \epsilon \sim \mathcal{N}(0, I)$$

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The “ground truth” noise that brought  $x_{t-1}$  to  $x_t$

# The Denoising (Decoding) Process

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Assuming identical variance  $\Sigma_q(t)$ , we have:

$$\operatorname{argmin}_{\theta} D_{KL}(q(x_{t-1}|x_t, x_0) || p_{\theta}(x_{t-1}|x_t)) = \operatorname{argmin}_{\theta} w || \mu_q(t) - \mu_{\theta}(x_t, t) ||^2$$

Should be variance-dependent, but constant works better in practice

# The Denoising (Decoding) Process

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**Simplified learning objective:**  $\operatorname{argmin}_{\theta} ||\epsilon - \epsilon_{\theta}(x_t, t)||^2$

Predict the one-step noise that was added (and remove it!)

# The Denoising (Decoding) Process

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Assume fixed / known variance

How did we arrive at the learning objective?

Let's go back to the basics of variational models ...



**(Quick) Derivation!**



$p(x) = \int p(x|z)p(z)dz$      Intractable to estimate!

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$$\begin{aligned} \log p(x) &= \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

Variational  
Inference



Simplify to  
KL

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$$\log p(x_0) \geq \mathbb{E}_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T}$$

Variational  
Inference



Simplify to  
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Evidence Lower Bound (ELBO)

$$\log p(x_0) \geq \mathbb{E}_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T}$$

... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

$$= \mathbb{E}_q \left[ \log \frac{p(x_T) \prod_{t=1}^T p_\theta(x_{t-1}|x_t)}{\prod_{t=1}^T q(x_t|x_{t-1})} \right]$$

← reverse denoising  
← forward diffusion

Variational  
Inference



Simplify to  
KL

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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Variational Inference



Simplify to KL

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

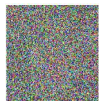
$$\begin{aligned} \log p(x) &= \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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fixed



Easy to optimize / sometimes omitted



Variational Inference



Simplify to KL

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

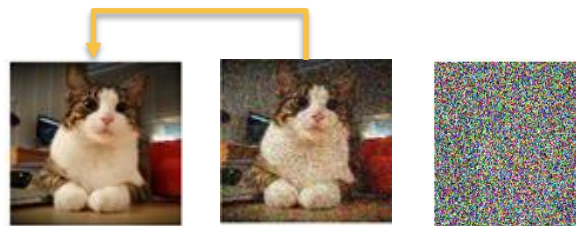
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Maximize the agreement between the predicted reverse diffusion distribution  $p_\theta$  and the “ground truth” reverse diffusion distribution  $q$



Variational Inference



Simplify to KL



Reverse Process => Normal

$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\begin{aligned} \log p(x) &= E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x)) \\ &\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \end{aligned} \quad \text{Evidence Lower Bound (ELBO)}$$

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Variational Inference



Simplify to KL



Reverse Process => Normal

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... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

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$$\begin{aligned} q(x_{t-1}|x_t) &= q(x_{t-1}|x_t, x_0) \quad \text{(markov assumption)} \\ &= \frac{q(x_t|x_{t-1}, x_0)q(x_{t-1}|x_0)}{q(x_t|x_0)} \quad \text{(Bayes rule)} \end{aligned}$$

$$= \frac{\mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_{t-1}, \beta_t I) \mathcal{N}(x_{t-1}; \sqrt{\bar{\alpha}_{t-1}}x_{t-1}, (1-\bar{\alpha}_{t-1})I)}{\mathcal{N}(x_t; \sqrt{\bar{\alpha}_t}x_0, (1-\bar{\alpha}_{t-1})I)}$$

$$\propto \mathcal{N}\left(x_{t-1}; \frac{\sqrt{\bar{\alpha}_t}(1-\bar{\alpha}_{t-1})x_t + \sqrt{\bar{\alpha}_{t-1}}(1-\bar{\alpha}_t)x_0}{1-\sqrt{\bar{\alpha}_t}}, \Sigma_q(t)\right) \quad \text{(Property of Gaussian)}$$



$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\log p(x) = E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x))$$

$$\geq E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] \quad \text{Evidence Lower Bound (ELBO)}$$

$$\log p(x_0) \geq E_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T}$$

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$$q(x_{t-1}|x_t, x_0) = \mathcal{N}(x_{t-1}; \mu_q(t), \Sigma_q(t))$$

$$\mu_q(t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon \right), \quad \epsilon \sim \mathcal{N}(0, I)$$

Proof using bayes rule and gaussian reparameterization trick



$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\log p(x) = \mathbb{E}_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x))$$

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$$\log p(x_0) \geq \mathbb{E}_q \left[ \log \frac{p(x_0|x_{1:T})p(x_{1:T})}{q(x_{1:T}|x_0)} \right] \quad x = x_0, z = x_{1:T}$$

... (derivation omitted, see Sohl-Dickstein *et al.*, 2015 Appendix B)

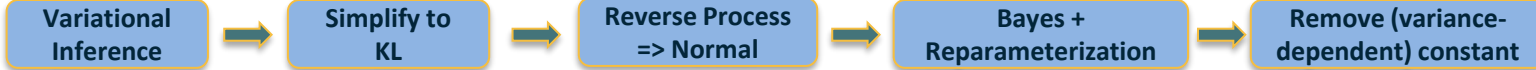
$$= -\mathbb{E}_q [D_{KL}(q(x_T|x_0) || p(x_T))] - \sum_{t=2}^T D_{KL}(q(x_{t-1}|x_t, x_0) || p_\theta(x_{t-1}|x_t)) + \log p_\theta(x_0|x_1)$$

$$q(x_{t-1}|x_t, x_0) = \mathcal{N}(x_{t-1}; \mu_q(t), \Sigma_q(t))$$

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Proof using bayes rule and gaussian reparameterization trick

The “ground truth” noise that brought  $x_{t-1}$  to  $x_t$



$$p(x) = \int p(x|z)p(z)dz \quad \text{Intractable to estimate!}$$

$$\log p(x) = E_q \left[ \log \frac{p(x|z)p(z)}{q(z|x)} \right] + D_{KL}(q(z|x) || p(z|x))$$

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Minimize the difference of distribution means (assuming identical variance)

$$\operatorname{argmin}_\theta w ||\mu_q(t) - \mu_\theta(x_t, t)||^2$$



# Learning the Denoising Process

The **learned** denoising process  $x_0 \longleftarrow x_1 \longleftarrow \dots \longleftarrow x_T$

$$p_{\theta}(x_{0:T}) = p(x_T) \prod_{t=1}^T p_{\theta}(x_{t-1}|x_t)$$

$$p_{\theta}(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_{\theta}(x_t, t), \Sigma(t)) \quad \text{Conditional Gaussian}$$

Learning objective:  $\operatorname{argmin}_{\theta} \|\mu_q(t) - \mu_{\theta}(x_t, t)\|^2$

$$\mu_q(t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1 - \bar{\alpha}_t)}} \epsilon \right), \quad \epsilon \sim \mathcal{N}(0, I)$$



# Learning the Denoising Process

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Do we actually need to learn the entire  $\mu_{\theta}(x_t, t)$ ?





# Learning the Denoising Process

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known during inference

Unknown during inference

Recall: this is the “ground truth” noise that brought  $x_{t-1}$  to  $x_t$



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known during inference     
 Unknown during inference     
 Recall: this is the “ground truth” noise that brought  $x_{t-1}$  to  $x_t$

Idea: just learn  $\epsilon$  with  $\epsilon_{\theta}(x_t, t)$ !



# Learning the Denoising Process

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Simplified learning objective:  $\operatorname{argmin}_{\theta} \|\epsilon - \epsilon_{\theta}(x_t, t)\|^2$



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Simplified learning objective:  $\operatorname{argmin}_{\theta} \|\epsilon - \epsilon_{\theta}(x_t, t)\|^2$

Recall: the simplified  $t$ -step forward sample:

$$x_t = \sqrt{\bar{\alpha}_t} x_0 + \sqrt{1 - \bar{\alpha}_t} \epsilon$$



# Learning the Denoising Process

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# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \longleftarrow x_1 \longleftarrow \dots \longleftarrow x_T$

$$p_{\theta}(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_{\theta}(x_t, t), \Sigma_q(t))$$



**Simplified learning objective:**  $\operatorname{argmin}_{\theta} \|\epsilon - \epsilon_{\theta}(x_t, t)\|^2$

Predict the one-step noise that was added (and remove it!)

# The Denoising (Decoding) Process

The **learned** denoising process  $x_0 \leftarrow x_1 \leftarrow \dots \leftarrow x_T$

$$p_{\theta}(x_{0:T}) = p(x_T) \prod_{t=1}^T p_{\theta}(x_{t-1}|x_t) \quad \text{Probability Chain Rule (Markov Chain)}$$

$$p_{\theta}(x_{t-1}|x_t) = \mathcal{N}(x_{t-1}; \mu_{\theta}(x_t, t), \Sigma_q(t)) \quad \text{Conditional Gaussian}$$

We know how to learn  $\mu_{\theta}(x_t, t)$       Assume fixed / known variance  $\Sigma_q(t)$

$$\text{Inference time: } \mu_{\theta}(x_t, t) = \frac{1}{\sqrt{\alpha_t}} \left( x_t - \frac{\beta_t}{\sqrt{(1-\alpha_t)}} \epsilon_{\theta}(x_t, t) \right)$$





# The Denoising (Decoding) Process

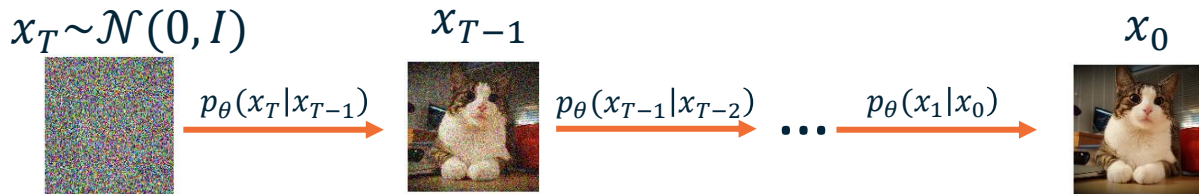
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We know how to learn

Assume fixed / known variance



Generate new images!

# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

---

- 1: **repeat**
  - 2:  $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
  - 3:  $t \sim \text{Uniform}(\{1, \dots, T\})$
  - 4:  $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
  - 5: Take gradient descent step on  
$$\nabla_{\theta} \left\| \boldsymbol{\epsilon} - \boldsymbol{\epsilon}_{\theta}(\sqrt{\bar{\alpha}_t} \mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t} \boldsymbol{\epsilon}, t) \right\|^2$$
  - 6: **until** converged
-

# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

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  - 6: **until** converged
- 

---

## Algorithm 2 Sampling

---

- 1:  $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
  - 2: **for**  $t = T, \dots, 1$  **do**
  - 3:  $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$  if  $t > 1$ , else  $\mathbf{z} = \mathbf{0}$
  - 4:  $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{x}_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \boldsymbol{\epsilon}_{\theta}(\mathbf{x}_t, t) \right) + \sigma_t \mathbf{z}$
  - 5: **end for**
  - 6: **return**  $\mathbf{x}_0$
-


# The Denoising Diffusion Algorithm

---

## Algorithm 1 Training

---

- 1: **repeat**
  - 2:  $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
  - 3:  $t \sim \text{Uniform}(\{1, \dots, T\})$
  - 4:  $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
  - 5: Take gradient descent step on  
 $\nabla_{\theta} \|\epsilon - \epsilon_{\theta}(\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon, t)\|^2$
  - 6: **until** converged
- 



$$\mathbf{x}_t = \sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1 - \bar{\alpha}_t}\epsilon,$$

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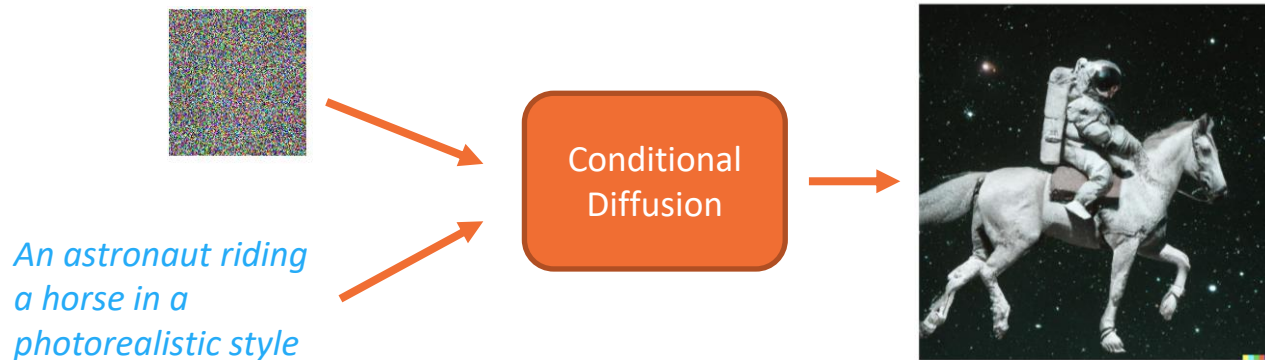
## Algorithm 2 Sampling

---

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  - 4:  $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}} \left( \mathbf{x}_t - \frac{1 - \alpha_t}{\sqrt{1 - \bar{\alpha}_t}} \epsilon_{\theta}(\mathbf{x}_t, t) \right) + \sigma_t \mathbf{z}$
  - 5: **end for**
  - 6: **return**  $\mathbf{x}_0$
- 


$$p_{\theta}(\mathbf{x}_{t-1} | \mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \mu_{\theta}(\mathbf{x}_t, t), \Sigma(t))$$
$$\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

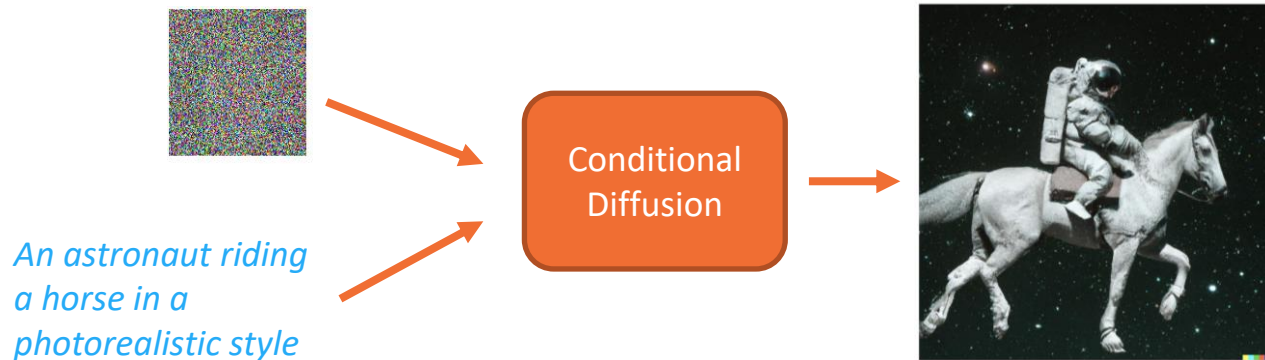
# Conditional Diffusion Models



Simple idea: just condition the model on some text labels  $y$ !

$$\epsilon_{\theta}(x_t, y, t)$$

# Conditional Diffusion Models

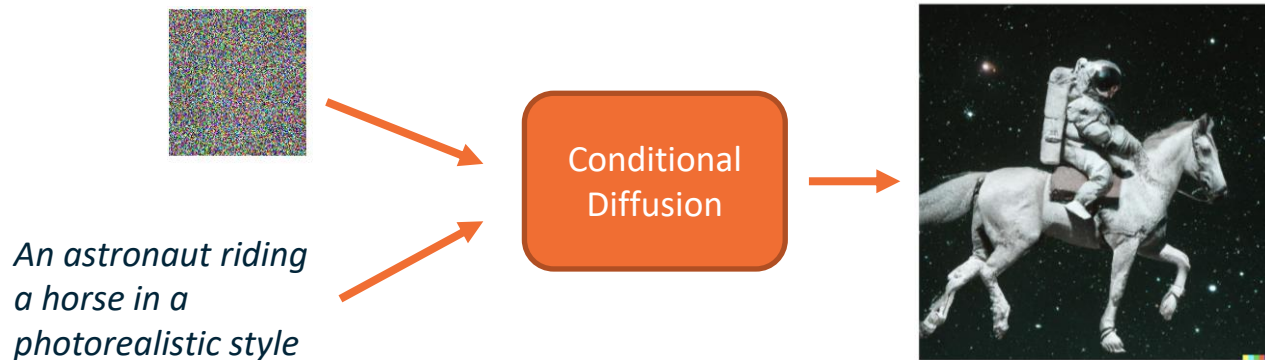


Simple idea: just condition the model on some text labels  $y$ !

$$\epsilon_{\theta}(x_t, y, t)$$

**Problem: Very blurry generation**

# Classifier-guided Diffusion



Better idea: use the *gradients* from a image captioning model  $f_\varphi(y|x_t)$  to guide the diffusion process!

$$\bar{\epsilon}_\theta(x_t, t) = \epsilon_\theta(x_t, t) - \sqrt{1 - \bar{\alpha}_t} \nabla_{x_t} \log f_\varphi(y|x_t)$$

# Classifier guidance

Using the gradient of a trained classifier as guidance

---

**Algorithm 1** Classifier guided diffusion sampling, given a diffusion model  $(\mu_\theta(x_t), \Sigma_\theta(x_t))$ , classifier  $p_\phi(y|x_t)$ , and gradient scale  $s$ .

---

Input: class label  $y$ , gradient scale  $s$  Score model Classifier gradient

$x_T \leftarrow \text{sample from } \mathcal{N}(0, \mathbf{I})$

**for all**  $t$  from  $T$  to  $1$  **do**

$\mu, \Sigma \leftarrow \mu_\theta(x_t), \Sigma_\theta(x_t)$

$x_{t-1} \leftarrow \text{sample from } \mathcal{N}(\mu + s\Sigma \nabla_{x_t} \log p_\phi(y|x_t), \Sigma)$

**end for**

**return**  $x_0$

---

- Train unconditional Diffusion model
- Take your favorite classifier, depending on the conditioning type
- During inference / sampling mix the gradients of the classifier with the predicted score function of the unconditional diffusion model.



# Classifier guidance

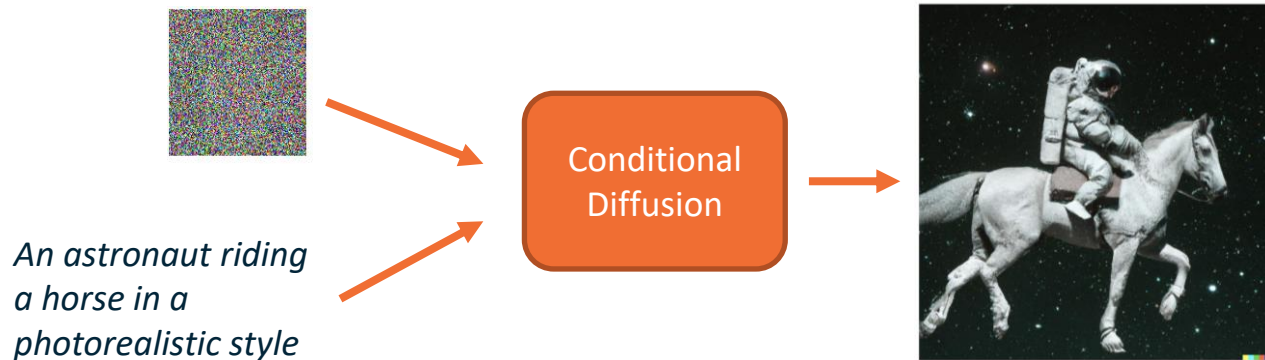
Using the gradient of a trained classifier as guidance

$$\nabla_x \log p_\gamma(x | y) = \nabla_x \log p(x) + \gamma \nabla_x \log p(y | x).$$



Samples from an unconditional diffusion model with classifier guidance, for guidance scales 1.0 (left) and 10.0 (right), taken from Dhariwal & Nichol (2021).

# Classifier-free Guided Diffusion



**Classifier-free Guided Diffusion:** estimate the gradient of the classifier model with conditional diffusion models!

$$\nabla_{x_t} \log f_{\varphi}(y|x_t) = -\frac{1}{\sqrt{1-\bar{\alpha}_t}} (\epsilon_{\theta}(x_t, t, y) - \epsilon_{\theta}(x_t, t))$$

# Classifier-free guidance

Trade-off for sample quality and sample diversity



Non-guidance



Guidance scale = 1

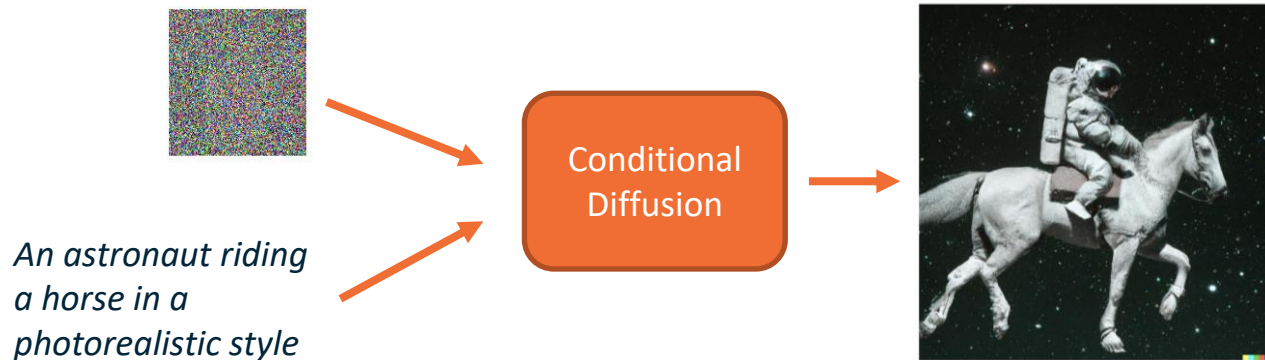


Guidance scale = 3

Large guidance weight ( $\omega$ ) usually leads to better individual sample quality but less sample diversity.

[Ho & Salimans, "Classifier-Free Diffusion Guidance", 2021.](#)

# Classifier-free Guided Diffusion



**Classifier-free Guided Diffusion:** estimate the gradient of the classifier model with conditional diffusion models!

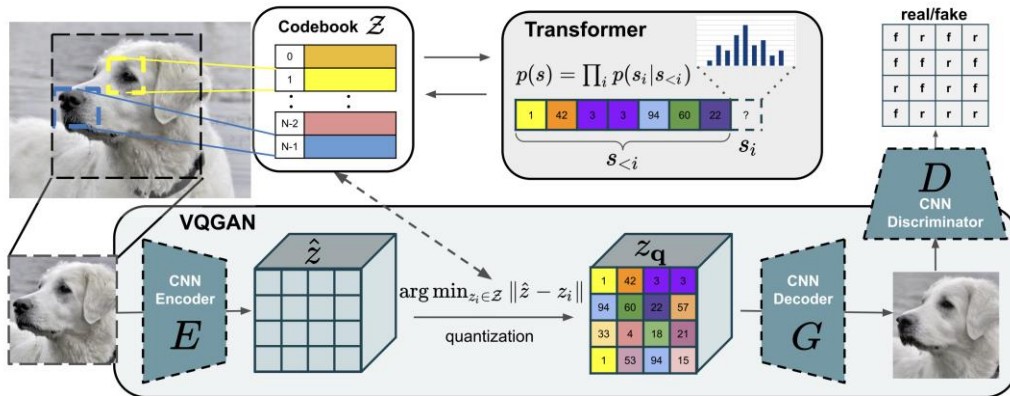
$$\nabla_{x_t} \log f_{\varphi}(y|x_t) = -\frac{1}{\sqrt{1-\bar{\alpha}_t}} (\epsilon_{\theta}(x_t, t, y) - \epsilon_{\theta}(x_t, t))$$

$$\bar{\epsilon}_{\theta}(x_t, t, y) = (w + 1)\epsilon_{\theta}(x_t, t, y) - w\epsilon_{\theta}(x_t, t)$$

# Latent-space Diffusion

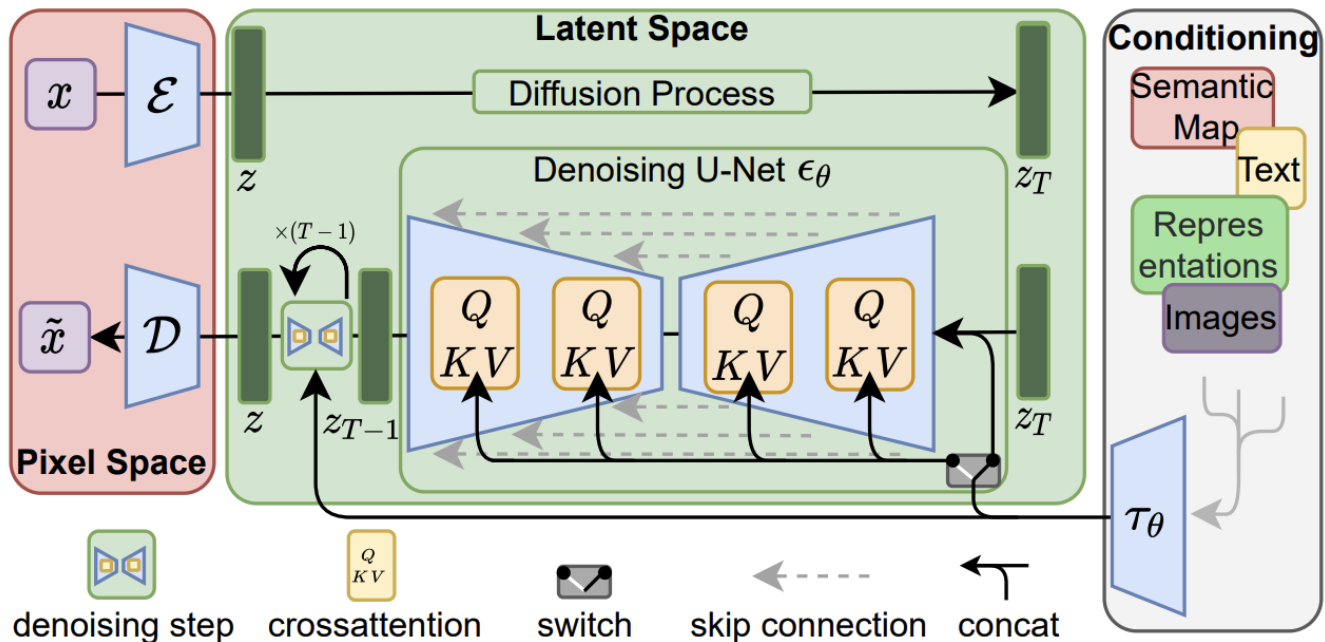
Problem: Hard to learn diffusion process on high-resolution images

Solution: learn a low-dimensional latent space using a transformer-based autoencoder and *do diffusion on the latent space!*



The latent space autoencoder

# “StableDiffusion”



# “StableDiffusion”



Layout-Conditional Generation

# “StableDiffusion”



Segmentation-Conditional Generation



# “StableDiffusion”



Inpainting



<https://openai.com/dall-e-2/>

# Additional resources / tutorials

- Overview of the research landscape: [What are Diffusion Models?](#)
- More math! [Understanding Diffusion Models: A Unified Perspective](#)
- Tutorial with hands-on example: [The Annotated Diffusion Model](#)
- Nice introduction videos:
  - [What are Diffusion Models?](#)
  - [Diffusion Models | Math Explained](#)
  - Three hours of the math! <https://www.youtube.com/watch?v=rLepfNziDPM>
- CVPR Tutorial: [Denoising Diffusion-based Generative Modeling: Foundations and Applications](#)
- Score functions:
  - [In general](#)
  - For [Diffusion models](#)

# Summary

- Denoising Diffusion model is a type of generative model that learns the process of “denoising” a known noise source (Gaussian).
- We can construct a learning problem by deriving the evidence lower bound (ELBO) of the denoising process.
- The learning objective is to minimize the KL divergence between the “ground truth” and the learned denoising distribution.
- A simplified learning objective is to estimate the noise of the forward diffusion process.
- The diffusion process can be guided to generate targeted samples.
- Can be applied to many different domains. Same underlying principle.
- Very hot topic!