McGan: Mean and Covariance Feature Matching GAN

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Learning Generative Adversarial Networks



[Goodfellow et al. 2014]



Fig from Wasserstein GAN [Arjovsky, Chintala and Bottou 2017]

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We focus on GAN loss & the metric between distributions

$$d_{\mathcal{F}}(\mathbb{P},\mathbb{Q}) = \sup_{f\in\mathcal{F}} \left\{ \underset{x\sim\mathbb{P}}{\mathbb{E}} f(x) - \underset{x\sim\mathbb{Q}}{\mathbb{E}} f(x) \right\}$$

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Examples:

- Maximum Mean Discrepancy:

$$\mathcal{F} = \{ f \in \mathcal{H}_k \text{ RKHS }, \|f\|_{\mathcal{H}_k} \le 1 \}$$

-Wasserstein Distance: $\mathcal{F} = \{f : ||f||_{Lip} \le 1\}$

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Use IPM for GAN training:

$$\min_{\theta} d_{\mathcal{F}}(\mathbb{P}_r, \mathbb{Q}_{\theta})$$

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 Φ is infinite dimensional map corresponding to kernel k

Kernel mean embedding: $\mu_{\mathbb{P}} = \mathbb{E}_{x \sim \mathbb{P}} \Phi(x)$

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Fig: [Muandet et al., 2016]



Kernel Mean Embedding of Distributions

Definition 3.1 (Berlinet and Thomas-Agnan 2004, Smola et al. 2007). Suppose that the space $M^1_+(\mathcal{X})$ consists of all probability measures \mathbb{P} on a measurable space (\mathcal{X}, Σ) . The kernel mean embedding of probability measures in $M^1_+(\mathcal{X})$ into an RKHS \mathscr{H}

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McGan [Mroueh, Sercu and Goel 2017]

Neural Network Embedding of Distributions

Neural Network $\Phi_{\omega} : \mathcal{X} \to \mathbb{R}^m, \omega \in \Omega$



Separating Hyperplane

A Neural Network Embedding of the distribution

Refresher: dual norms



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 $\mathrm{IPM}_{\mu,1}$





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 IPM_{μ}



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McGan [Mroueh, Sercu and Goel 2017]



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$$\mu: M^1_+(\mathcal{X}) \longrightarrow \mathscr{H}, \quad \mathbb{P} \longmapsto \int k(\mathbf{x}, \cdot) \, \mathrm{d}\mathbb{P}(\mathbf{x}).$$
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2007). Suppose that the space ${}^{1}\!\!M^{1}_{+}(\mathcal{X})$ consists of all probabil-





Introduce $2 \times K$ orthonormal vectors $\{u_1, \dots, u_K\}$ and $\{v_1, \dots, v_K\}$. And assemble into $U = [u_1|u_2|\dots|u_K]$ $V = [v_1|v_2|\dots|v_K]$. $f(x) = \langle U^{\top} \Phi_{\omega}(x), V^{\top} \Phi_{\omega}(x) \rangle$ $\mathcal{F} = \{f_{\omega,U,V}(x) \mid U, V \in \mathbb{R}^{m \times K}, u^{\top} U = I_K, v^{\top} U = I_K, v^{\top} V = I_K, v^{\top} V = I_K, \omega \in \Omega\}$

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$$d_{\mathcal{F}_{U,V,\omega}}(\mathbb{P},\mathbb{Q}) = \max_{\omega \in \Omega} \max_{U,V \in \mathcal{O}_{m,k}} Trace \left[U^{\top} (\Sigma_{\omega}(\mathbb{P}) - \Sigma_{\omega}(\mathbb{Q}))V \right]$$
Primal

$$d_{\mathcal{F}_{U,V,\omega}}(\mathbb{P},\mathbb{Q}) = \max_{\omega \in \Omega} \left\| \left[\Sigma_{\omega}(\mathbb{P}) - \Sigma_{\omega}(\mathbb{Q}) \right]_{k} \right\|_{*}$$

Truncated Nuclear Norm Dual



a) IPM $_{\mu,2}$: Level sets of $f(x) = \langle v^*, \Phi_{\omega}(x) \rangle$ $v^* = \frac{\mu_w(\mathbb{P}) - \mu_w(\mathbb{Q})}{\|\mu_w(\mathbb{P}) - \mu_w(\mathbb{Q})\|_2}.$



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b) IPM Σ : Level sets of $f(x) = \sum_{j=1}^{k} \langle u_j, \Phi_\omega(x) \rangle \langle v_j, \Phi_\omega(x) \rangle$ $k = 3, u_j, v_j$ left and right singular vectors of $\Sigma_w(\mathbb{P}) - \Sigma_w(\mathbb{Q})$.



IPM_{Σ}









Conditional generation using the labels on Cifar , with an auxiliary classifier (CE term) \$\$ IPM_{\Sigma}\$, k=16\$



Cifar-10 Inception scores of our models and baselines.

	Cond $(+L)$	Uncond $(+L)$	Uncond (-L)
L1+Sigma	7.11 ± 0.04	6.93 ± 0.07	6.42 ± 0.09
L2+Sigma	7.27 ± 0.04	6.69 ± 0.08	6.35 ± 0.04
Sigma	$\textbf{7.29}\pm\textbf{0.06}$	$\textbf{6.97} \pm \textbf{0.10}$	$\textbf{6.73} \pm \textbf{0.04}$
WGAN	3.24 ± 0.02	5.21 ± 0.07	6.39 ± 0.07
BEGAN [Berthelot et al., 2017]			5.62
Impr. GAN "-LS" [Salimans et al., 2016]		6.83 ± 0.06	
Impr. GAN Best [Salimans et al., 2016]		8.09 ± 0.07	

DCGAN architecture, 32x32, with 3 extra layers.

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- Meaningful and stable loss between distributions.

Questions?