IASD M2 at Paris Dauphine

Deep Reinforcement Learning

19: Variational Inference and Generative Models

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Acknowledgement

These materials are based on the seminal course of Sergey Levine CS285

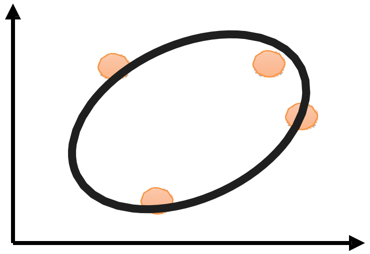
Today’s Lecture

1. Probabilistic latent variable models
2. Variational inference
3. Amortized variational inference
4. Generative models: variational autoencoders

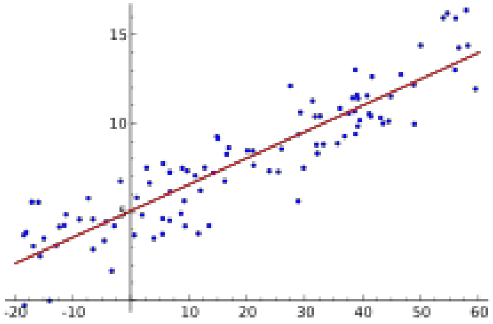
- Goals
  - Understand latent variable models in deep learning
  - Understand how to use (amortized) variational inference

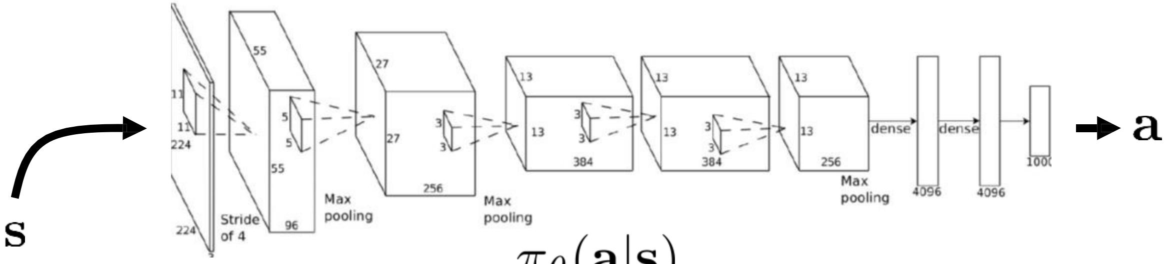
Probabilistic models

$p(x)$



$p(y|x)$



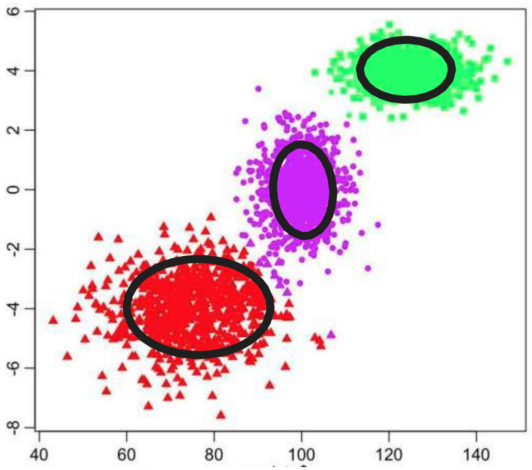


$\pi_\theta(\mathbf{a}|\mathbf{s})$

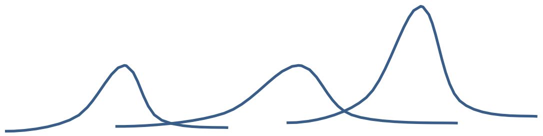
Latent variable models

$$p(x) = \sum_z p(x|z)p(z)$$

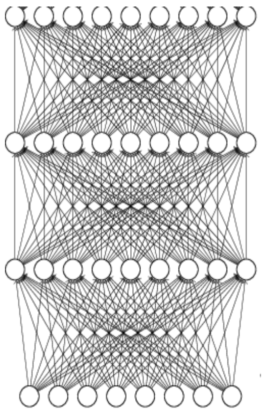
↑ mixture element

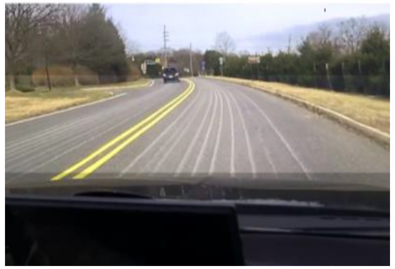


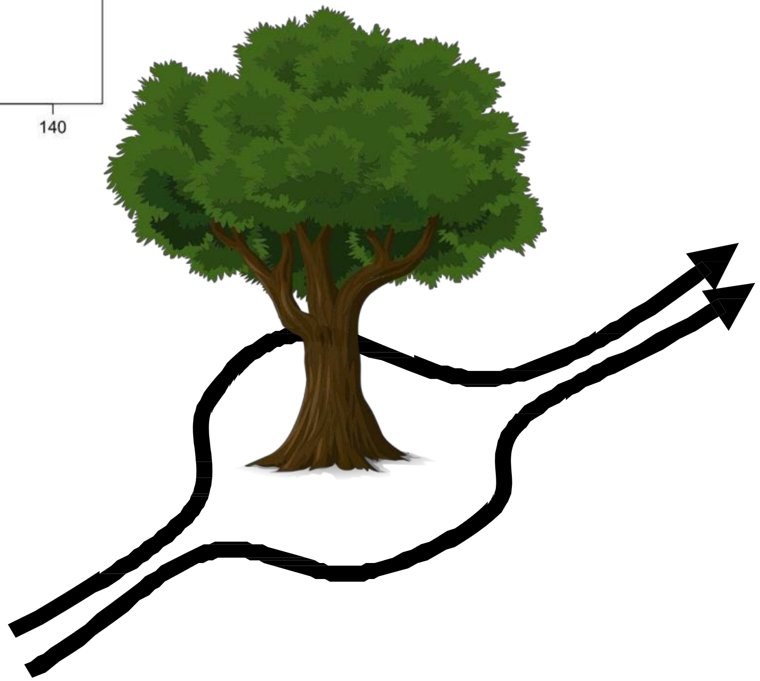
$$p(y|x) = \sum_z p(y|x,z)p(z)$$



$$w_1, \mu_1, \Sigma_1, \ldots, w_N, \mu_N, \sigma_N$$





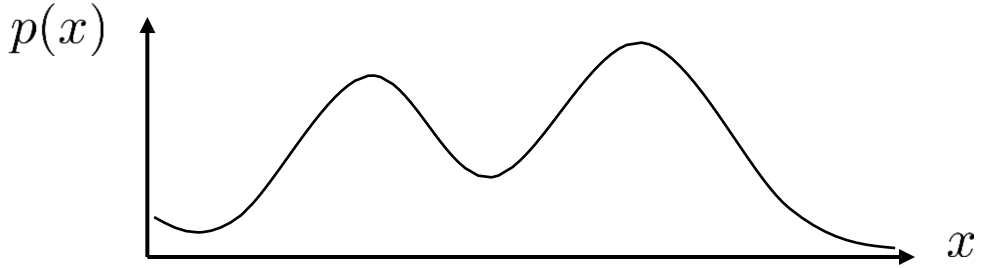


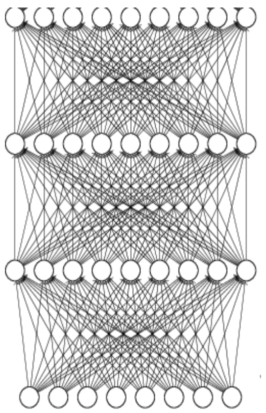
Latent variable models in general

$$p(x) = \int p(x|z)p(z)dz$$

“easy” distribution
(e.g., conditional Gaussian)

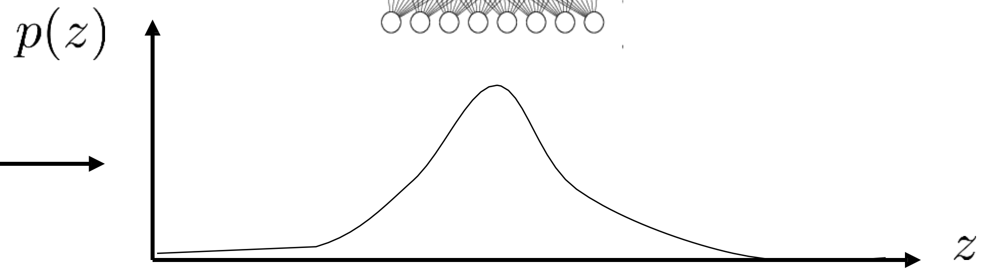
“easy” distribution
(e.g., Gaussian)





$$p(x|z) = \mathcal{N}(\mu_{\mathrm{nn}}(z), \sigma_{\mathrm{nn}}(z))$$

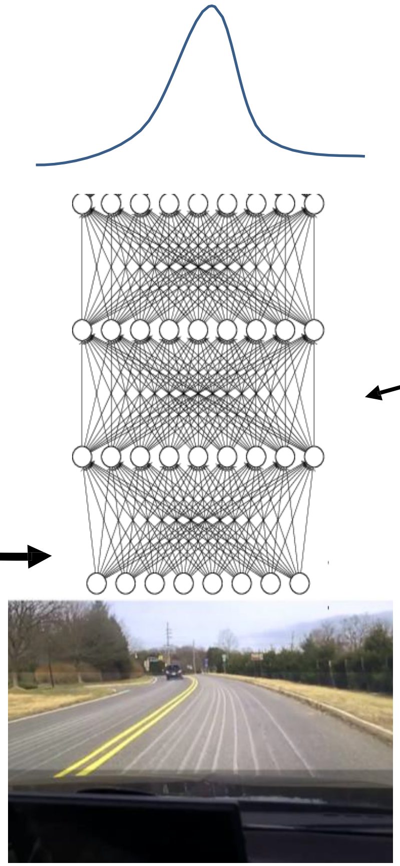
“easy” distribution
(e.g., Gaussian)



Latent variable models in RL

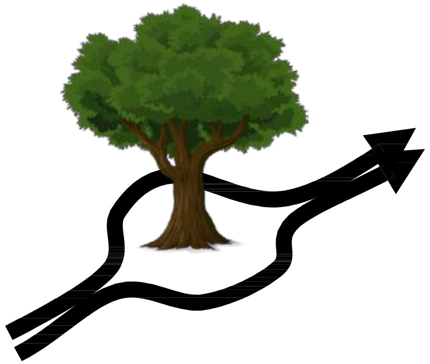
conditional latent variable models for multi-modal policies

$p(z)$

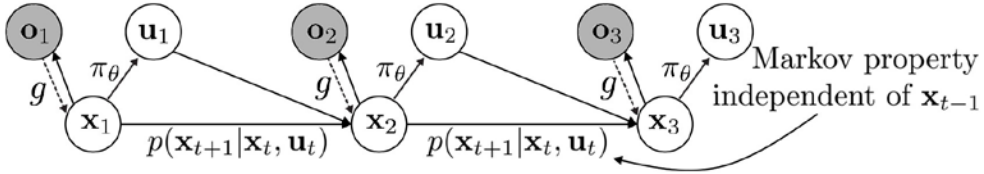


$p(y|x,z)$

$z \sim \mathcal{N}(0, \mathbf{I})$



latent variable models for model-based RL

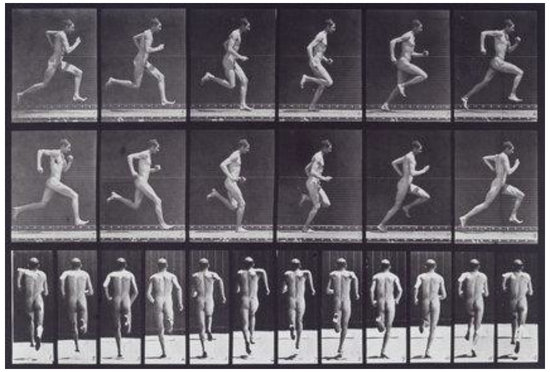


$p(o_t|x_t)$ actually models $p(x_{t+1}|x_t)$ and $p(x_1)$

$p(x_t)$ latent space has *structure*

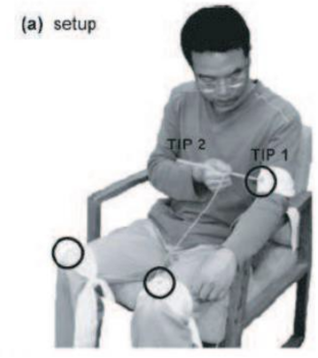
Other places we'll see latent variable models

Using RL/control + variational inference to model human behavior



Muybridge (c. 1870)

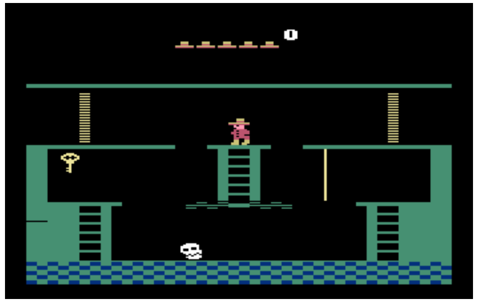
Mombaur et al. '09



Li & Todorov '06

Ziebart '08

Using generative models and variational inference for exploration



How do we train latent variable models?

the model: $p_\theta(x)$

the data: $\mathcal{D} = \{x_1, x_2, x_3, \dots, x_N\}$

maximum likelihood fit:

$$\theta \leftarrow \arg\max_\theta \frac{1}{N} \sum_i \log p_\theta(x_i)$$

$$p(x) = \int p(x|z)p(z)dz$$

$$\theta \leftarrow \arg\max_\theta \frac{1}{N} \sum_i \log \left(\int p_\theta(x_i|z)p(z)dz \right)$$

↑ completely intractable

Estimating the log-likelihood

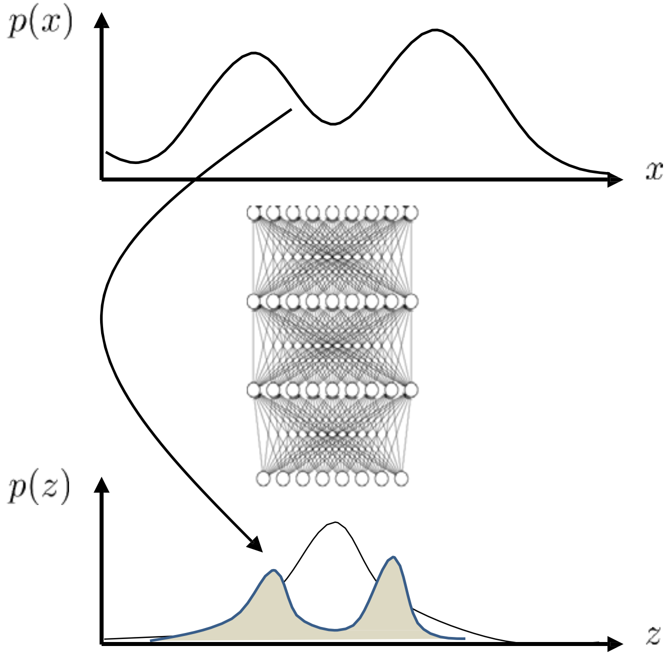
alternative: *expected* log-likelihood:

$$\theta \leftarrow \arg\max_\theta \frac{1}{N} \sum_i E_{z \sim p(z|x_i)}[\log p_\theta(x_i, z)]$$

but... how do we calculate $p(z|x_i)$?

intuition: "guess" most likely z given x_i, and pretend it's the right one

...but there are many possible values of z so use the distribution $p(z|x_i)$



Variational Inference

The variational approximation

but... how do we calculate $p(z|x_i)$?

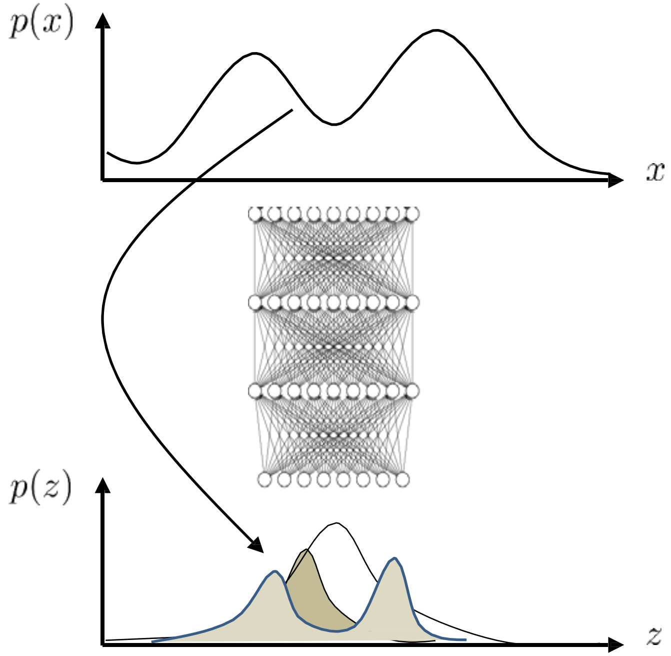
what if we approximate with $q_i(z) = \mathcal{N}(\mu_i, \sigma_i)$

can bound $\log p(x_i)$!

$$\log p(x_i) = \log \int_z p(x_i|z)p(z)$$

$$= \log \int_z p(x_i|z)p(z)\frac{q_i(z)}{q_i(z)}$$

$$= \log E_{z\sim q_i(z)}\left[\frac{p(x_i|z)p(z)}{q_i(z)}\right]$$



The variational approximation

but... how do we calculate $p(z|x_i)$?

can bound $\log p(x_i)$!

Jensen's inequality

$$\log E[y] \geq E[\log y]$$

$$\log p(x_i) = \log \int_z p(x_i|z)p(z)$$

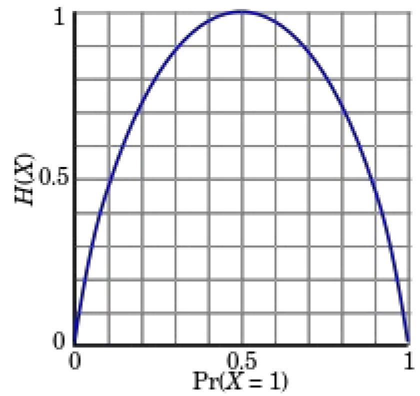
$$= \log \int_z p(x_i|z)p(z)\frac{q_i(z)}{q_i(z)}$$

$$= \log E_{z\sim q_i(z)}\left[\frac{p(x_i|z)p(z)}{q_i(z)}\right]$$

maximizing this maximizes $\log p(x_i)$

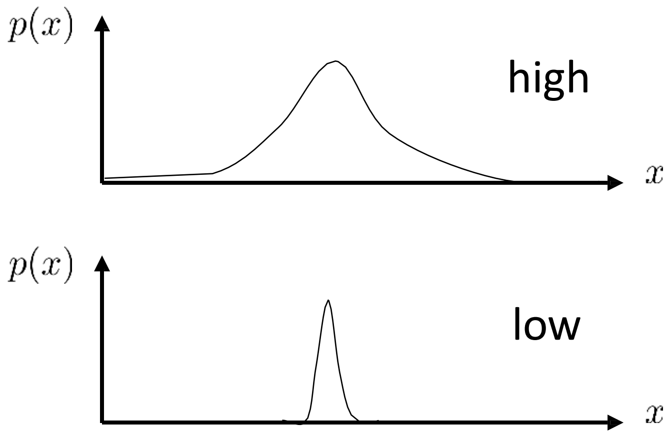
$$\geq E_{z\sim q_i(z)}\left[\log \frac{p(x_i|z)p(z)}{q_i(z)}\right] = E_{z\sim q_i(z)}[\log p(x_i|z) + \log p(z)] + \mathcal{H}(q_i) E_{z\sim q_i(z)}[\log q_i(z)]$$

A brief aside...



Entropy:

$$\mathcal{H}(p) = -E_{x \sim p(x)}[\log p(x)] = -\int_x p(x) \log p(x) dx$$



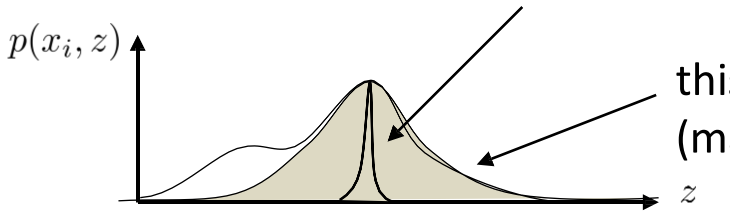
Intuition 1: how *random* is the random variable?

Intuition 2: how large is the log probability in expectation *under itself*

what do we expect this to do?

$$E_{z \sim q_i(z)}[\log p(x_i|z) + \log p(z)] + \mathcal{H}(q_i)$$

this maximizes the first part



this also maximizes the second part
(makes it as wide as possible)

A brief aside...

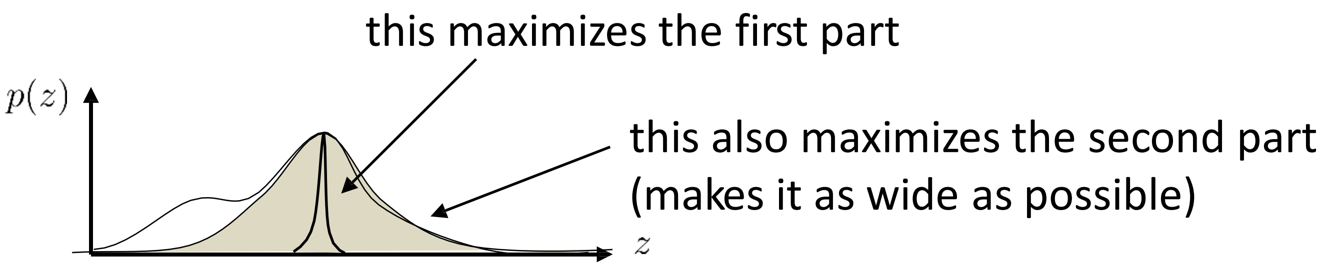
KL-Divergence:

$$D_{\mathrm{KL}}(q\|p) = E_{x\sim q(x)}\left[\log \frac{q(x)}{p(x)}\right] = E_{x\sim q(x)}[\log q(x)] - E_{x\sim q(x)}[\log p(x)] = -E_{x\sim q(x)}[\log p(x)] - \mathcal{H}(q)$$

Intuition 1: how *different* are two distributions?

Intuition 2: how small is the expected log probability of one distribution under another, minus entropy?

why entropy?



The variational approximation

$$\log p(x_i) \geq \overbrace{E_{z\sim q_i(z)}[\log p(x_i|z) + \log p(z)] + \mathcal{H}(q_i)}^{\mathcal{L}_i(p, q_i)}$$

what makes a good $q_i(z)$?

intuition: $q_i(z)$ should approximate $p(z|x_i)$

approximate in what sense?

compare in terms of KL-divergence: $D_{\mathrm{KL}}(q_i(z)\|p(z|x))$

why?

$$D_{\mathrm{KL}}(q_i(x_i)\|p(z|x_i)) = E_{z\sim q_i(z)}\left[\log \frac{q_i(z)}{p(z|x_i)}\right] = E_{z\sim q_i(z)}\left[\log \frac{q_i(z)p(x_i)}{p(x_i, z)}\right]$$

$$= -E_{z\sim q_i(z)}[\log p(x_i|z) + \log p(z)] + E_{z\sim q_i(z)}[\log q_i(z)] + E_{z\sim q_i(z)}[\log p(x_i)]$$

$$= -E_{z\sim q_i(z)}[\log p(x_i|z) + \log p(z)] - \mathcal{H}(q_i) + \log p(x_i)$$

$$= -\mathcal{L}_i(p, q_i) + \log p(x_i)$$

$$\log p(x_i) = D_{\mathrm{KL}}(q_i(z)\|p(z|x_i)) + \mathcal{L}_i(p, q_i)$$

$$\log p(x_i) \geq \mathcal{L}_i(p, q_i)$$

The variational approximation

$$\log p(x_i) \geq \overbrace{E_{z\sim q_i(z)}[\log p(x_i|z) + \log p(z)] + \mathcal{H}(q_i)}^{\mathcal{L}_i(p, q_i)}$$

$$\log p(x_i) = D_{\text{KL}}(q_i(z) \| p(z|x_i)) + \mathcal{L}_i(p, q_i)$$

$$\log p(x_i) \geq \mathcal{L}_i(p, q_i)$$

$$D_{\text{KL}}(q_i(z) \| p(z|x_i)) = E_{z\sim q_i(z)}\left[\log \frac{q_i(z)}{p(z|x_i)}\right] = E_{z\sim q_i(z)}\left[\log \frac{q_i(z)p(x_i)}{p(x_i, z)}\right]$$

$$= \underbrace{-E_{z\sim q_i(z)}[\log p(x_i|z) + \log p(z)] - \mathcal{H}(q_i)}_{-\mathcal{L}_i(p, q_i)} + \log p(x_i)$$

independent of q_i!

$\Rightarrow$ maximizing $\mathcal{L}_i(p, q_i)$ w.r.t. q_i minimizes KL-divergence!

How do we use this?

$$\log p(x_i) \geq \underbrace{E_{z\sim q_i(z)}[\log p_\theta(x_i|z) + \log p(z)] + \mathcal{H}(q_i)}_{\mathcal{L}_i(p, q_i)}$$

~~$$\theta \leftarrow \arg\max_\theta \frac{1}{N}\sum_i \log p_\theta(x_i)$$~~

$$\theta \leftarrow \arg\max_\theta \frac{1}{N}\sum_i \mathcal{L}_i(p, q_i)$$

for each x_i (or mini-batch):

calculate $\nabla_\theta \mathcal{L}_i(p, q_i)$:

sample $z \sim q_i(z)$

$\nabla_\theta \mathcal{L}_i(p, q_i) \approx \nabla_\theta \log p_\theta(x_i|z)$

$\theta \leftarrow \theta + \alpha \nabla_\theta \mathcal{L}_i(p, q_i)$

update q_i to maximize $\mathcal{L}_i(p, q_i)$ ← how?

let's say $q_i(z) = \mathcal{N}(\mu_i, \sigma_i)$

use gradient $\nabla_{\mu_i}\mathcal{L}_i(p, q_i)$ and $\nabla_{\sigma_i}\mathcal{L}_i(p, q_i)$

gradient ascent on μ_i, σ_i

What's the problem?

for each x_i (or mini-batch):

calculate $\nabla_\theta \mathcal{L}_i(p, q_i)$:

sample $z \sim q_i(z)$

$\nabla_\theta \mathcal{L}_i(p, q_i) \approx \nabla_\theta \log p_\theta(x_i|z)$

$\theta \leftarrow \theta + \alpha \nabla_\theta \mathcal{L}_i(p, q_i)$

update q_i to maximize $\mathcal{L}_i(p, q_i)$

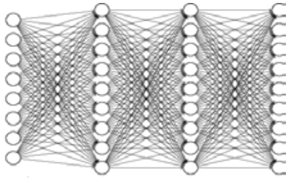
let's say $q_i(z) = \mathcal{N}(\mu_i, \sigma_i)$

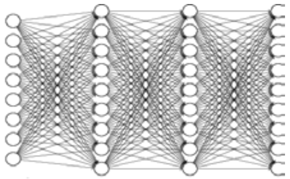
use gradient $\nabla_{\mu_i} \mathcal{L}_i(p, q_i)$ and $\nabla_{\sigma_i} \mathcal{L}_i(p, q_i)$

gradient ascent on μ_i, σ_i

How many parameters are there? $|\theta| + (|\mu_i| + |\sigma_i|) \times N$

intuition: $q_i(z)$ should approximate $p(z|x_i)$ what if we learn a *network* $q_i(z) = q(z|x_i) \approx p(z|x_i)$?

z  $p_\theta(x|z)$

x  $q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$

Amortized Variational Inference

What's the problem?

for each x_i (or mini-batch):

calculate $\nabla_\theta \mathcal{L}_i(p, q_i)$:

sample $z \sim q_i(z)$

$\nabla_\theta \mathcal{L}_i(p, q_i) \approx \nabla_\theta \log p_\theta(x_i|z)$

$\theta \leftarrow \theta + \alpha \nabla_\theta \mathcal{L}_i(p, q_i)$

update q_i to maximize $\mathcal{L}_i(p, q_i)$

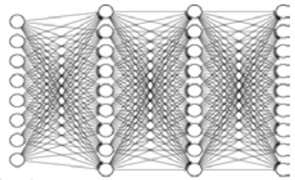
let's say $q_i(z) = \mathcal{N}(\mu_i, \sigma_i)$

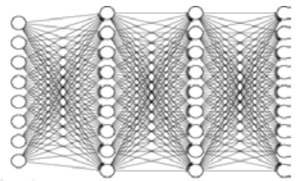
use gradient $\nabla_{\mu_i} \mathcal{L}_i(p, q_i)$ and $\nabla_{\sigma_i} \mathcal{L}_i(p, q_i)$

gradient ascent on μ_i, σ_i

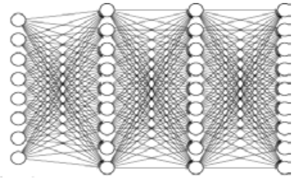
How many parameters are there? $|\theta| + (|\mu_i| + |\sigma_i|) \times N$

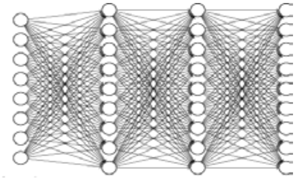
intuition: $q_i(z)$ should approximate $p(z|x_i)$ what if we learn a *network* $q_i(z) = q(z|x_i) \approx p(z|x_i)$?

z  $p_\theta(x|z)$

x  $q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$

Amortized variational inference

z  $p_\theta(x|z)$

x  $q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$

for each x_i (or mini-batch):

calculate $\nabla_\theta \mathcal{L}(p_\theta(x_i|z), q_\phi(z|x_i))$:

sample $z \sim q_\phi(z|x_i)$

$\nabla_\theta \mathcal{L} \approx \nabla_\theta \log p_\theta(x_i|z)$

$\theta \leftarrow \theta + \alpha \nabla_\theta \mathcal{L}$

$\phi \leftarrow \phi + \alpha \nabla_\phi \mathcal{L}$ ← how do we calculate this?

$$\log p(x_i) \geq \underbrace{E_{z \sim q_\phi(z|x_i)}[\log p_\theta(x_i|z) + \log p(z)] + \mathcal{H}(q_\phi(z|x_i))}_{\mathcal{L}(p_\theta(x_i|z), q_\phi(z|x_i))}$$

Amortized variational inference

for each x_i (or mini-batch):

calculate $\nabla_\theta \mathcal{L}(p_\theta(x_i|z), q_\phi(z|x_i))$:

sample $z \sim q_\phi(z|x_i)$

$\nabla_\theta \mathcal{L} \approx \nabla_\theta \log p_\theta(x_i|z)$

$\theta \leftarrow \theta + \alpha \nabla_\theta \mathcal{L}$

$\phi \leftarrow \phi + \alpha \nabla_\phi \mathcal{L}$

$$q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$$

look up formula for entropy of a Gaussian

$$\mathcal{L}_i = \underbrace{E_{z \sim q_\phi(z|x_i)}[\log p_\theta(x_i|z) + \log p(z)]} + \mathcal{H}(q_\phi(z|x_i))$$

$$J(\phi) = E_{z \sim q_\phi(z|x_i)}[r(x_i, z)]$$

can just use policy gradient!

What's wrong with this gradient?

$$\nabla J(\phi) \approx \frac{1}{M} \sum_j \nabla_\phi \log q_\phi(z_j|x_i) r(x_i, z_j)$$

The reparameterization trick

Is there a better way?

$$J(\phi) = E_{z \sim q_\phi(z|x_i)}[r(x_i, z)]$$

$$= E_{\epsilon \sim \mathcal{N}(0,1)}[r(x_i, \mu_\phi(x_i) + \epsilon \sigma_\phi(x_i))]$$

$$q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$$

$$z = \mu_\phi(x) + \epsilon \sigma_\phi(x)$$

$\epsilon \sim \mathcal{N}(0,1)$

independent of ϕ!

estimating $\nabla_\phi J(\phi)$:

sample $\epsilon_1, \dots, \epsilon_M$ from $\mathcal{N}(0,1)$ (a single sample works well!)

$$\nabla_\phi J(\phi) \approx \frac{1}{M} \sum_j \nabla_\phi r(x_i, \mu_\phi(x_i) + \epsilon_j \sigma_\phi(x_i))$$

most autodiff software (e.g., TensorFlow) will compute this for you!

Another way to look at it...

$$\mathcal{L}_i = E_{z\sim q_\phi(z|x_i)}[\log p_\theta(x_i|z) + \log p(z)] + \mathcal{H}(q_\phi(z|x_i))$$

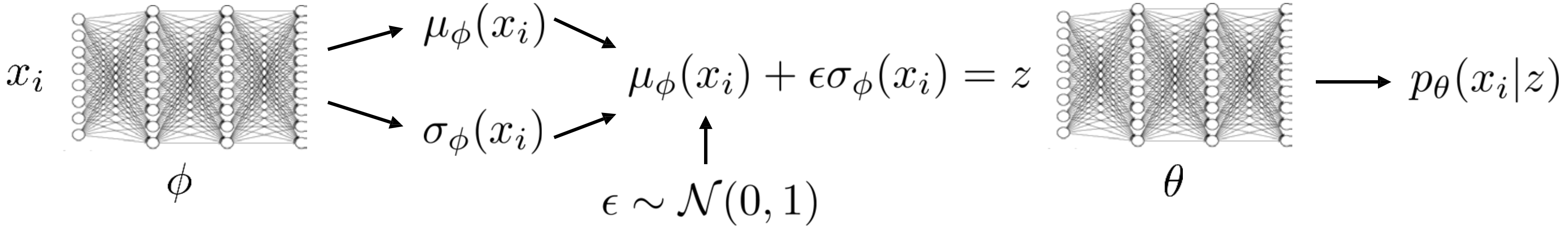
$$= E_{z\sim q_\phi(z|x_i)}[\log p_\theta(x_i|z)] + \underbrace{E_{z\sim q_\phi(z|x_i)}[\log p(z)] + \mathcal{H}(q_\phi(z|x_i))}_{-D_{\mathrm{KL}}(q_\phi(z|x_i)\|p(z))}$$

this often has a convenient analytical form (e.g., KL-divergence for Gaussians)

$$= E_{z\sim q_\phi(z|x_i)}[\log p_\theta(x_i|z)] - D_{\mathrm{KL}}(q_\phi(z|x_i)\|p(z))$$

$$= E_{\epsilon\sim\mathcal{N}(0,1)}[\log p_\theta(x_i|\mu_\phi(x_i) + \epsilon\sigma_\phi(x_i))] - D_{\mathrm{KL}}(q_\phi(z|x_i)\|p(z))$$

$$\approx \log p_\theta(x_i|\mu_\phi(x_i) + \epsilon\sigma_\phi(x_i)) - D_{\mathrm{KL}}(q_\phi(z|x_i)\|p(z))$$



Reparameterization trick vs. policy gradient

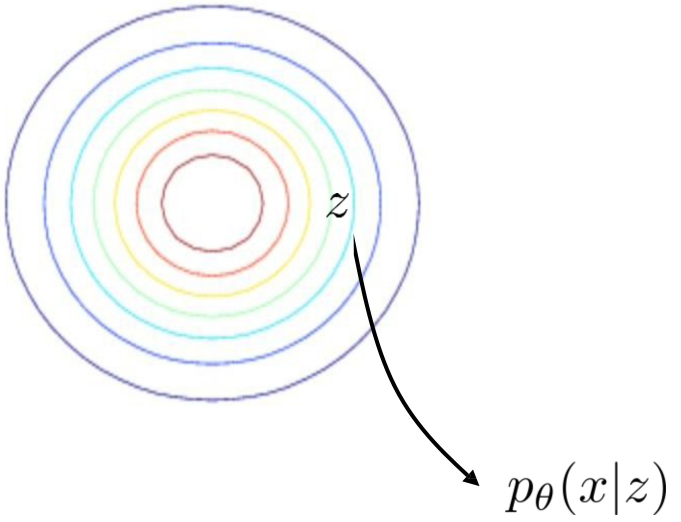
- Policy gradient
  - Can handle both discrete and continuous latent variables
  - High variance, requires multiple samples & small learning rates
- Reparameterization trick
  - Only continuous latent variables
  - Very simple to implement
  - Low variance

$$J(\phi) \approx \frac{1}{M} \sum_j \nabla_\phi \log q_\phi(z_j | x_i) r(x_i, z_j)$$

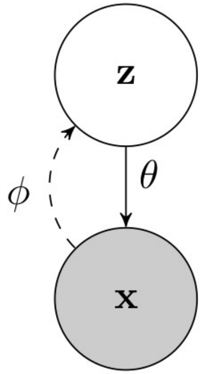
$$\nabla_\phi J(\phi) \approx \frac{1}{M} \sum_j \nabla_\phi r(x_i, \mu_\phi(x_i) + \epsilon_j \sigma_\phi(x_i))$$

Example Models

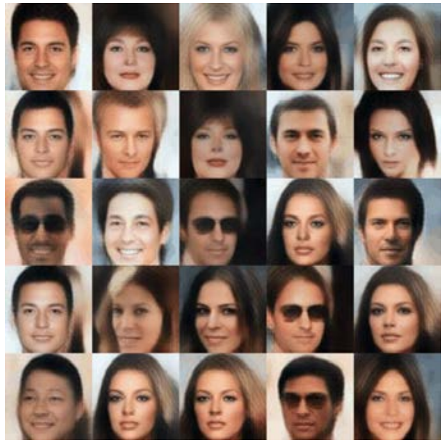
The *variational* autoencoder



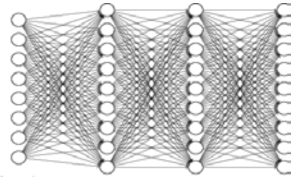
$$q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$$



$$p_\theta(x|z) = \mathcal{N}(\mu_\theta(z), \sigma_\theta(z))$$



x_i



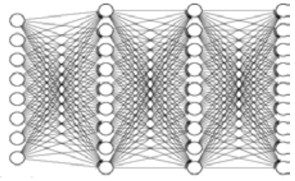
ϕ

$\mu_\phi(x_i)$

$\sigma_\phi(x_i)$

$$\mu_\phi(x_i) + \epsilon\sigma_\phi(x_i) = z$$

$$\epsilon \sim \mathcal{N}(0, 1)$$

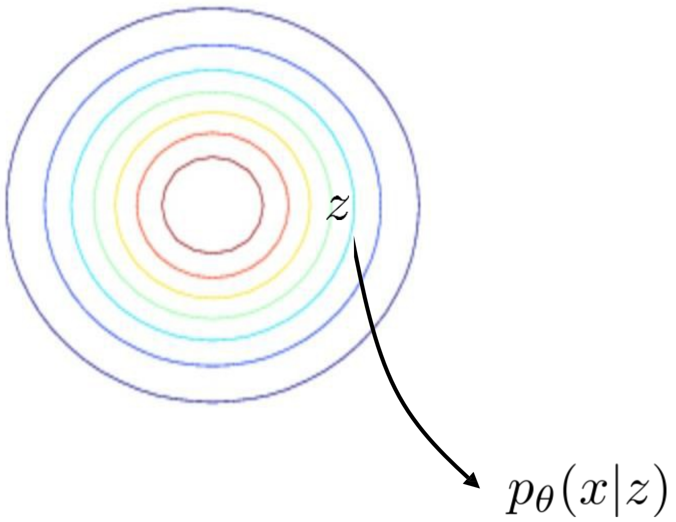


θ

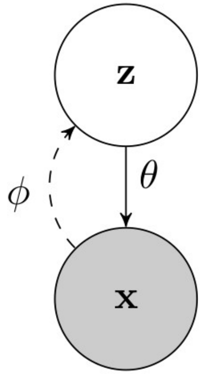
$p_\theta(x|z)$

$$\max_{\theta,\phi} \frac{1}{N} \sum_i \log p_\theta(x_i | \mu_\phi(x_i) + \epsilon\sigma_\phi(x_i)) - D_{\mathrm{KL}}(q_\phi(z|x_i) \| p(z))$$

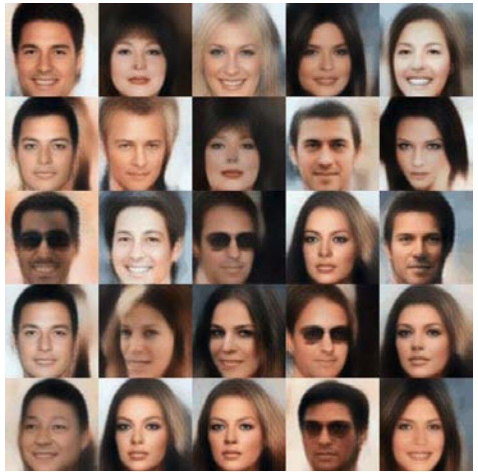
Using the variational autoencoder



$$q_\phi(z|x) = \mathcal{N}(\mu_\phi(x), \sigma_\phi(x))$$



$$p_\theta(x|z) = \mathcal{N}(\mu_\theta(z), \sigma_\theta(z))$$



$$p(x) = \int p(x|z)p(z)dz$$

why does this work?

sampling:

$$z \sim p(z)$$

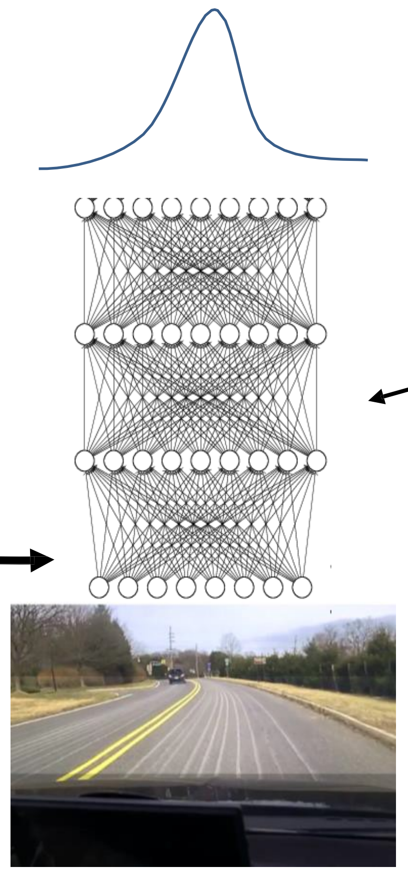
$$x \sim p(x|z)$$

$$\mathcal{L}_i = E_{z \sim q_\phi(z|x_i)}[\log p_\theta(x_i|z)] - D_{\mathrm{KL}}(q_\phi(z|x_i) \| p(z))$$

Conditional models

$$\mathcal{L}_i = E_{z \sim q_\phi(z|x_i, y_i)}[\log p_\theta(y_i|x_i, z) + \log p(z|x_i)] + \mathcal{H}(q_\phi(z|x_i, y_i))$$

just like before, only now generating y_i
and *everything* is conditioned on x_i



$p(y|x, z)$

$z \sim \mathcal{N}(0, \mathbf{I})$

$p(z)$

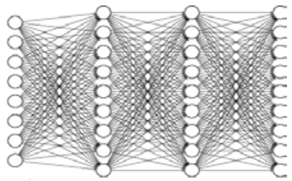
can *optionally* depend on x

at test time:

$z \sim p(z|x_i)$

$y \sim p(y|x_i, z)$

x_i
y_i



ϕ

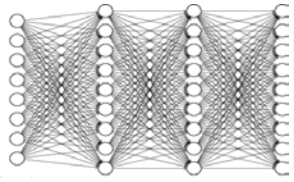
$\mu_\phi(x_i, y_i)$

$\sigma_\phi(x_i, y_i)$

$\mu_\phi + \epsilon\sigma_\phi = z$

$\epsilon \sim \mathcal{N}(0, 1)$

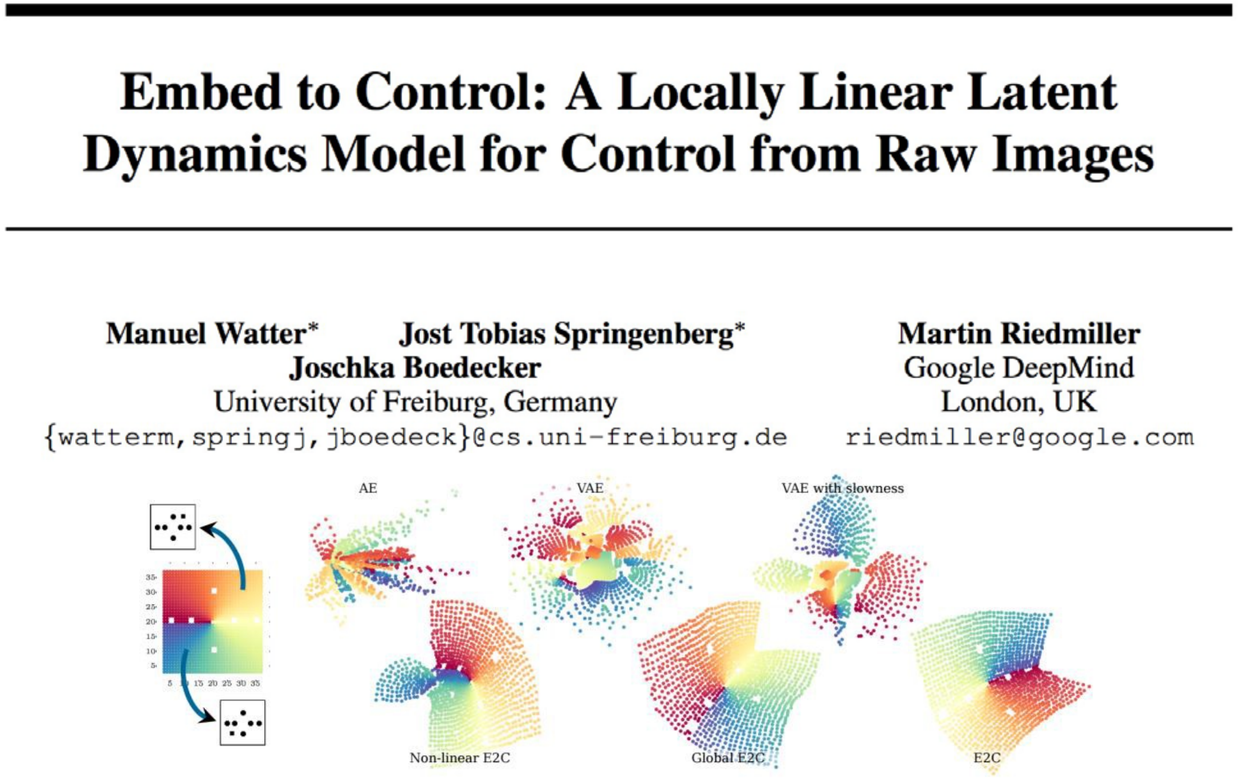
x_i



θ

$p_\theta(y_i|x_i, z)$

Examples



Embed to Control: A Locally Linear Latent Dynamics Model for Control from Raw Images

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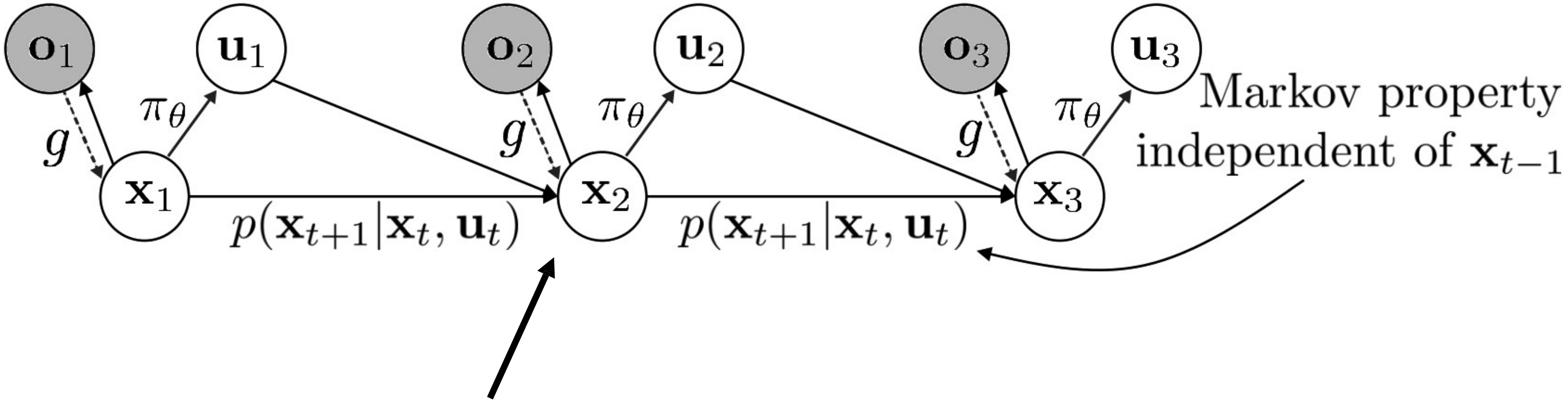
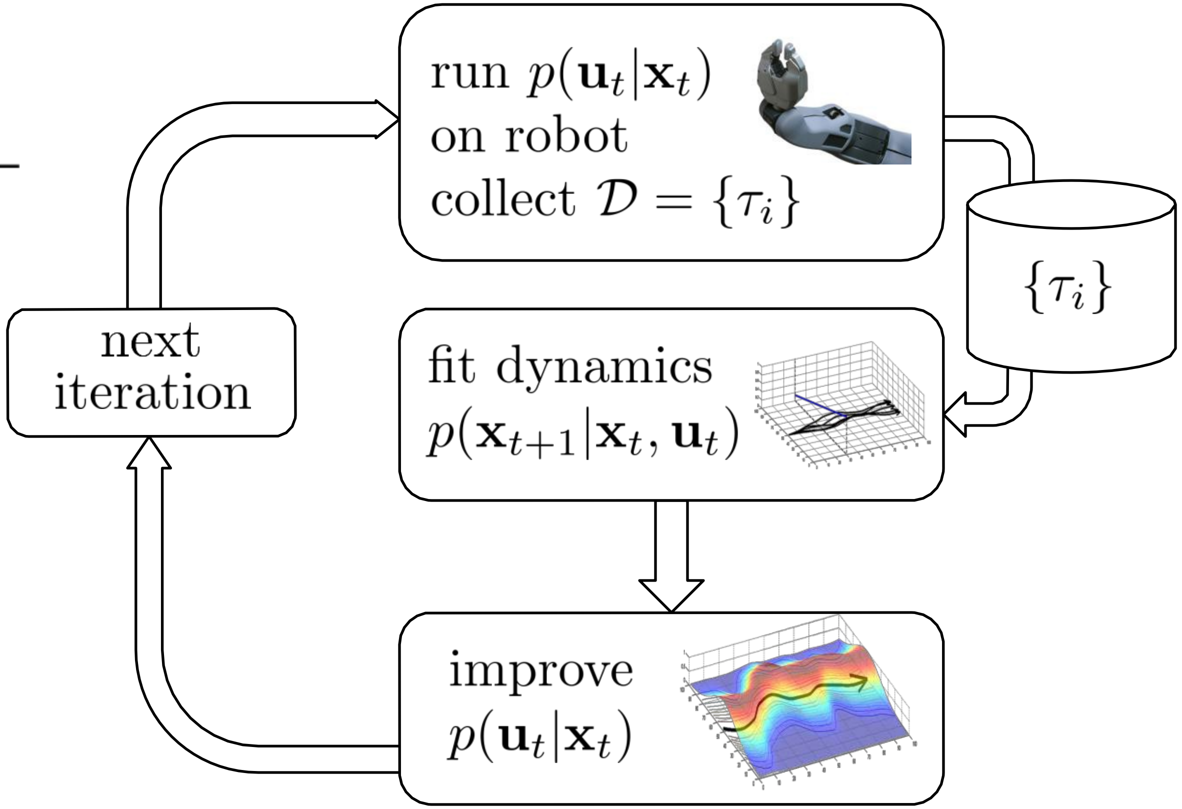
1. collect data
2. learn embedding of image & dynamics model (**jointly**)
3. run iLQG to learn to reach image of goal



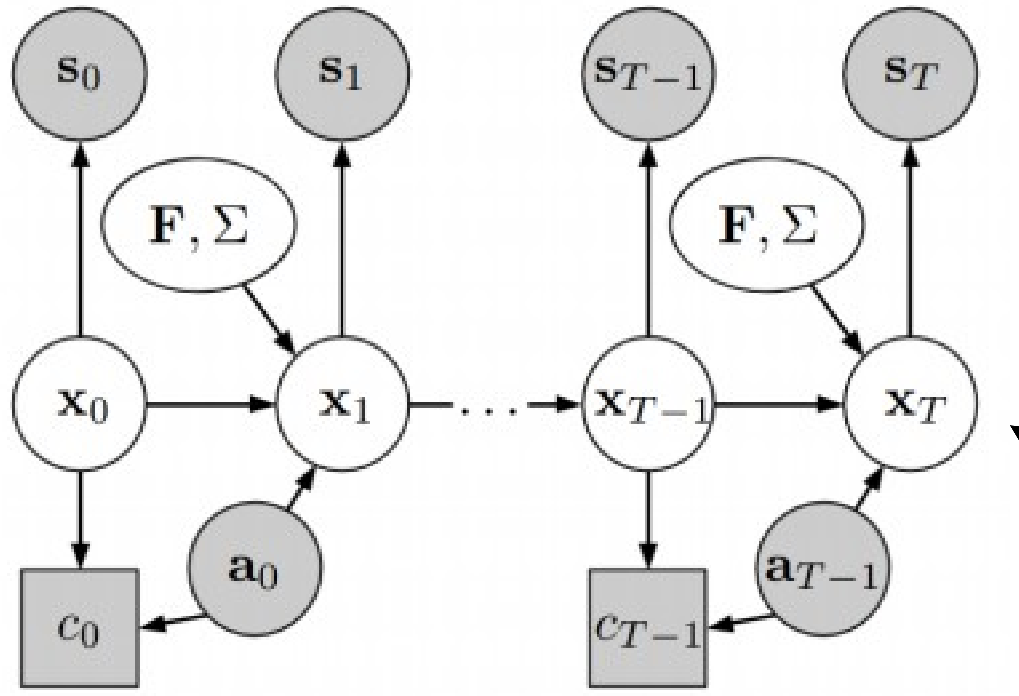
a type of variational autoencoder with temporally decomposed latent state!

Local models with images

SOLAR: Deep Structured Latent Representations for Model-Based Reinforcement Learning



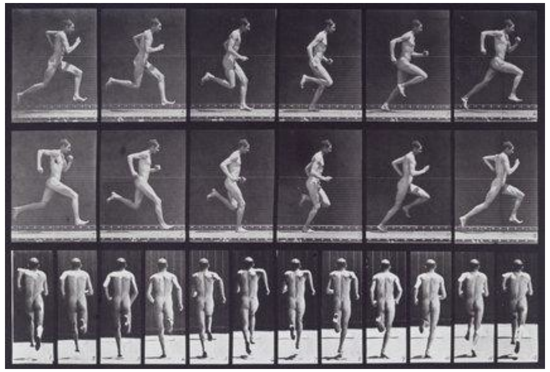
Local models with images



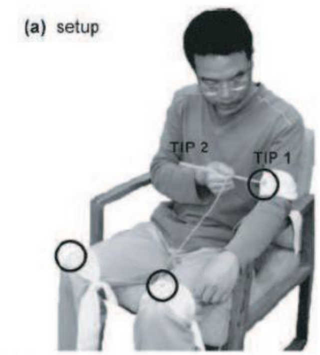
variational autoencoder with stochastic dynamics

We’ll see more of this for…

Using RL/control + variational inference to model human behavior


Muybridge (c. 1870)


Mombaur et al. ‘09



Li & Todorov ‘06


Ziebart ‘08

Using generative models and variational inference for exploration