Langevin Dynamics and SOUL algorithm

Visual Results

Maximum Entropy Models for Texture Synthesis

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Visual Results

By-example Texture Synthesis

Notation:

- $\Omega \subset \mathbb{Z}^2$ finite discrete rectangle.
- Image $x : \Omega \to \mathbb{R}^3$ $x(i) = (x_R(i), x_G(i), x_B(i))$
- π probability distribution on \mathbb{R}^d , $d = 3|\Omega|$ (stationary random field).



Goal:

- Estimate a distribution π from an exemplar image x_0 .
- Sample π .

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Parametric Texture Synthesis

Suppose that we have a family of statistical measurements ("features")

$$f = (f_k)_{1 \leqslant k \leqslant p} : \mathbb{R}^d \longrightarrow \mathbb{R}^p$$

that captures the "perceptual aspect" of the texture.

• We want to design a random field X on Ω such that

 $\mathbb{E}[f(X)] = f(x_0)$ (macrocanonical model).

or even

 $f(X) = f(x_0)$ a.s. (microcanonical model).

 We also need a model which is "as random as possible" → maximum entropy principle

Visual Results

Different Models for Different Statistics

Covariance/Fourier Spectrum

- \rightarrow Sparse convolution, spectrum painting [Lewis, 1984]
- \longrightarrow Spot noise, Random phase noise, Gaussian models
 - [Van Wijk, 1991], [Galerne et al., 2011], [Xia et al., 2014]
- → Local random phase noise [Gilet et al., 2014]

Wavelet statistics

- → Histograms of subbands [Heeger & Bergen, 1995]

Neural networks statistics

Scattering statistics

Visual Results

Different Models for Different Statistics

Red: Microcanonical models Green: Macrocanonical Models

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Wavelet statistics

- → Histograms of subbands [Heeger & Bergen, 1995]
- ----> Second-order wavelet statistics [Portilla & Simoncelli, 2000]
- Neural networks statistics
 - → First-order neural statistics [Lu et al., 2015]
 - → Second-order neural statistics [Gatys et al., 2015]
- Scattering statistics



Motivation

Why studying macrocanonical models?

- \longrightarrow It is one principled formulation of by-example texture synthesis.
- \rightarrow Link with the *modified* Julesz conjecture (1981):

"It seems that only the first-order statistics of these textons [non-linear features] *have perceptual significance."*

- $\longrightarrow\,$ Helps to better understand the chosen statistics/features.
- \longrightarrow Connections with nice results on MCMC and stochastic optimization.

Visual Results

Outline

Exponential Models

Langevin Dynamics and SOUL algorithm

Entropy

Let \mathcal{P} be the set of probability distributions on \mathbb{R}^d .

Let μ be a reference probability measure on \mathbb{R}^d (e.g. $\mu(dx) \propto e^{-J(x)} dx$ where $J(x) = \frac{\varepsilon}{2} ||x||^2$) The entropy $H : \mathscr{P} \to [-\infty, +\infty)$ (w.r.t. μ) is defined by

$$orall \pi \in \mathcal{P}, \quad \mathcal{H}(\pi) = egin{cases} -\int_{\mathbb{R}^d} \log\left(rac{\mathrm{d}\pi}{\mathrm{d}\mu}(x)
ight) rac{\mathrm{d}\pi}{\mathrm{d}\mu}(x) \mu(\mathrm{d}x) & ext{if } rac{\mathrm{d}\pi}{\mathrm{d}\mu} ext{ exists } \ -\infty & ext{otherwise.} \end{cases}$$

Notice that

- $H(\pi) = -\mathsf{KL}(\pi|\mu)$
- *H* is strictly concave.

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Macrocanonical/Microcanonical Models

Definition

Let $x_0 \in \mathbb{R}^d$ be the exemplar texture and $f : \mathbb{R}^d \to \mathbb{R}^p$ measurable.

• A microcanonical model associated with x_0 for the statistics f (with reference measure μ) is a probability distribution $\pi \in \mathcal{P}$ that solves

$\max H(\pi)$

over all $\pi \in \mathcal{P}$ such that $X \sim \pi \Rightarrow f(X) = f(x_0)$ a.s.

• A macrocanonical model associated with x_0 for the statistics f (with reference measure μ) is a probability distribution $\pi \in \mathcal{P}$ that solves

 $\max H(\pi)$

over all $\pi \in \mathcal{P}$ such that $\mathbb{E}_{X \sim \pi}[f(X)] = f(x_0)$.

Maximum Entropy Principle

For $\theta \in \mathbb{R}^{p}$, if $e^{-\theta \cdot f} \in L^{1}(\mu)$, we define

$$\pi_{\theta}(dx) = \frac{1}{Z(\theta)} e^{-\theta \cdot f(x)} \mu(dx) = p_{\theta}(x) \mu(dx) \quad \text{where} \quad Z(\theta) = \int_{\mathbb{R}^d} e^{-\theta \cdot f(x)} \mu(dx).$$

Theorem (De Bortoli, Desolneux, Galerne, Leclaire, 2019) *Assume that*

a)
$$\forall \theta \in \mathbb{R}^{p}$$
, $\int_{\mathbb{R}^{d}} e^{\|\theta\| \|f(x)\|} \mu(dx) < \infty$,
b) $\forall \theta \in \mathbb{R}^{p}$, $\mu(\{x \in \mathbb{R}^{d} \mid \theta \cdot f(x) < \theta \cdot f(x_{0})\}) > 0$.

Then there exists $\theta_* \in \mathbb{R}^p$ such that π_{θ_*} is a macrocanonical model associated with x_0 for the statistics f. Besides, θ_* is a solution to the convex minimization problem

$$\underset{\theta \in \mathbb{R}^{p}}{Argmin} \left(\theta \cdot f(x_{0}) + \log Z(\theta) \right) = \underset{\theta \in \mathbb{R}^{p}}{Argmin} \log \left(\int_{\mathbb{R}^{d}} e^{-\theta \cdot (f(x) - f(x_{0}))} \mu(dx) \right)$$

Proof: solving for θ_*

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The parameter θ_* can be found by maximum-likelihood.

$$L(\theta) = \log p_{\theta}(x_0) = -\theta \cdot f(x_0) - \log Z(\theta).$$

Notice that

$$\frac{\partial L}{\partial \theta_k} = -f_k(x_0) - \frac{1}{Z(\theta)} \frac{\partial Z}{\partial \theta_k} = -f_k(x_0) + \frac{1}{Z(\theta)} \int_{\mathbb{R}^\Omega} f_k(x) e^{-\theta \cdot f(x)} \mu(dx) = -f_k(x_0) + \mathbb{E}_{\pi_\theta} \big[f_k(X) \big].$$

In other words,

$$\nabla L(\theta) = \mathbb{E}_{\pi_{\theta}}[f(X)] - f(x_0) .$$

Similarly,

$$\nabla^{2} \mathcal{L}(\theta) = -\mathbb{E}_{\pi_{\theta}} \left[(f(X) - \mathbb{E}_{\pi_{\theta}}[f(X)])(f(X) - \mathbb{E}_{\pi_{\theta}}[f(X)])^{T} \right] = -\mathsf{Cov}_{\pi_{\theta}}(f(X))$$

-L is a smooth convex function that can be minimized with gradient descent.

Model Estimation

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A Monte-Carlo method is used to estimate the gradient

$$\nabla L(\theta) = \mathbb{E}_{\pi_{\theta}} \big[f(X) \big] - f(x_0)$$



After *N* iterations, we get a synthesized image *x*.

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Exponential Models for Textures

Stationary Gaussian model

Assume for simplicity that $x(i) \in \mathbb{R}$ for all $i \in \Omega$ (graylevel images).

 \longrightarrow Let us consider $f(x) = (\bar{x}, x * \tilde{x})$ with

$$ar{x} = rac{1}{|\Omega|} \sum_{i \in \Omega} x(i)$$
 and $orall i \in \Omega, \quad x * ilde{x}(i) = \sum_{i' \in \Omega} x(i') x(i+i').$

 \longrightarrow Then the associated macrocanonical model reads as

$$\pi_{\theta}(dx) = \frac{1}{Z(\theta)} \exp\left(-\theta_0 \bar{x} - \sum_{i,i' \in \Omega} \theta(i) x(i') x(i+i') - \frac{\varepsilon}{2} \|x\|^2\right) dx.$$

Remark: If (k_j) is a bank of *linear* filters and

$$f_{j,j'}(x) = \frac{1}{|\Omega|} \sum_{i \in \Omega} k_j * x * \widetilde{k_{j'} * x}(i),$$

then the associated macrocanonical model is still a Gaussian distribution.

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Exponential Models for Textures

Original FRAME Model [Zhu, Wu, Mumford, 1998]

FRAME: "Filters, Random fields, And Maximum Entropy"

 \rightarrow The features extract quantized responses of a set of linear (intensity, Laplacian of Gaussian, Gabor) and non-linear filters (modulus of Gabor):

$$f_{j,lpha}(x) = rac{1}{|\Omega|} \sum_{i\in\Omega} \mathbf{1}_{B_j^{lpha}}(F_j * x(i))$$

where F_j is a filter and B_j^{α} are histogram bins.



Original

Synthesis

Visual Results

Exponential Models for Textures

Original FRAME Model [Zhu, Wu, Mumford, 1998] FRAME: "Filters, Random fields, And Maximum Entropy"

- \longrightarrow Here, μ is the uniform distribution on $\{0, \ldots, 7\}^{\Omega}$.
- \longrightarrow FRAME model is limited to quantized images (8 greylevels)
- \longrightarrow Synthesizing the FRAME model relies on Gibbs sampling.
- \longrightarrow A greedy procedure selects a small subset of filters (\approx 6)





Original

Synthesis

Visual Results

Exponential Models for Textures

• DeepFRAME: Model using CNN [Lu, Zhu, Wu, 2016]

 \longrightarrow The features extract responses to a given layer of a $\ensuremath{\text{pre-learned}}$ convolutional neural network (CNN)

$$f_k(x) = rac{1}{|\Omega|} \sum_{i \in \Omega} \mathcal{F}_k(x)(i)$$

where $(\mathcal{F}_k(x))_{1 \le k \le p}$ is the response at one particular layer of a CNN.



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Statistics used in DeepFrame

They use the CNN designed by the Visual Geometry Group (VGG) in Oxford.



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Visual Results

Statistics used in DeepFrame

They use the CNN designed by the Visual Geometry Group (VGG) in Oxford.



Visual Results

Neural Network Features

Let us consider

$$orall x \in \mathbb{R}^d, \quad \mathcal{F}(x) = (\mathcal{F}_1(x), \dots, \mathcal{F}_p(x)) \in \prod_{k=1}^p \mathbb{R}^{d_k}$$

where $\mathcal{F}_k(x)$ is one response to a layer of a CNN with a non-linear unit $\varphi \in \mathscr{C}^1(\mathbb{R})$. More precisely,

$$\mathcal{F}_j(x) = (\varphi \circ A_j \circ \varphi \circ A_{j-1} \circ \ldots \circ \varphi \circ A_1)(x)$$

where $A_j : \mathbb{R}^{n_j} \to \mathbb{R}^{n_{j+1}}$ is linear, and φ is applied on each component. **Example:** for a convolutional neural network,

$$A_j(y) = k_j * y$$

where $k_j : \Omega_j \to \mathbb{R}^{n_{j+1} \times n_j}$ is a matrix convolution kernel.

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Neural Network Features

We define

$$f(x) = \left(\sum_{i=1}^{d_1} \mathcal{F}_1(x)(i), \ldots, \sum_{i=1}^{d_p} \mathcal{F}_p(x)(i)\right) \ .$$

The corresponding macrocanonical model is stationary (because of the spatial summation).

Proposition (De Bortoli, Desolneux, Galerne, Leclaire, 2019) Let $x_0 \in \mathbb{R}^d$ and assume that $df(x_0)$ has rank $\min(d, p) = p$. Assume that $\varphi \in \mathscr{C}^1(\mathbb{R})$ and that

 $\exists c > 0, \ \forall x \in \mathbb{R}, \quad |\varphi(x)| \leq c(1+|x|).$

Then the maximum entropy principle holds with $J(x) = \frac{\varepsilon}{2} ||x||^2$ for any $\varepsilon > 0$.

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Outline

Exponential Models

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How to sample π_{θ} ?

Let

$$V(x, \theta) = \theta \cdot (f(x) - f(x_0)) + J(x)$$
 so that $\pi_{\theta}(x) \propto e^{-V(x, \theta)} dx$.

We consider the Langevin dynamics

$$X_{n+1} = X_n - \gamma_{n+1} \nabla_x V(X_n, \theta) + \sqrt{2\gamma_{n+1}} Z_n$$

where

- (Z_n) is a collection of independent normalized Gaussian white noises
- $\gamma_n \ge 0$ is a sequence of step sizes

Equivalently, (X_n) is a inhomogeneous Markov chain with kernel

$$R_{\gamma_n}(x,\cdot) = \mathcal{N}(x - \gamma_n \nabla_x V(x,\theta), 2\gamma_n)$$

Theorem (Durmus, Moulines, 2016)

Under some hypotheses on V, and if $\sum \gamma_n = +\infty$ and $\sum \gamma_n^2 < \infty$, we have

$$X_n \xrightarrow[n \to \infty]{(d)} \pi_\theta$$

Langevin Dynamics and SOUL algorithm

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Sampling a GMM with Langevin Dynamics

A brief video interlude.

Combined Dynamics

Visual Results

We can now approximate $\nabla L(\theta)$ with a Langevin-based MCMC method.

SOUL algorithm Initialization: $X_0^0 \in \mathbb{R}^d$. $X_{k+1}^n = X_k^n - \gamma_{n+1} \nabla_x V(X_k^n, \theta_n) + \sqrt{2\gamma_{n+1}} Z_{k+1}^n$ for $k = 0, \dots, m_n - 1$, with $Z_{k+1}^n \sim \mathcal{N}(0, I)$ $\theta_{n+1} = \operatorname{Proj}_{\Theta} \left(\theta_n - \frac{\delta_{n+1}}{m_n} \sum_{k=1}^{m_n} \nabla_{\theta} V(X_k^n, \theta_n) \right)$ $X_0^{n+1} = X_{m_n}^n$

where Θ is a closed convex set of \mathbb{R}^d .

Visual Results

Convergence of SOUL algorithm

Notice that -L is convex, \mathscr{C}^1 with Lipschitz gradient on Θ compact.

Theorem (De Bortoli, Durmus, Pereyra, Fernandez Vidal, 2019) *Assume that*

- 1. Θ is a convex compact set of \mathbb{R}^{p} .
- 2. J, f_1, \ldots, f_p are differentiable on \mathbb{R}^d with Lipschitz gradients.
- 3. There exist η , c, M > 0 such that $\forall \theta \in \Theta$, $\forall x \in \mathbb{R}^d$, $\langle \nabla_x V(x, \theta), x \rangle \ge \eta \|x\|^2 \mathbf{1}_{|x| > M} c$.

4. $(\delta_n), (\gamma_n)$ are non-increasing positive with δ_0, γ_0 sufficiently small and

$$\sum \delta_n = +\infty, \quad \sum \delta_{n+1} \sqrt{\gamma_n} < \infty, \quad \sum \frac{\delta_{n+1}}{m_n \gamma_n} < \infty$$

Then $\theta_n \longrightarrow \theta_* \in \operatorname{Argmin}(-L)$ almost surely and in L^1 .

NB: *f* may be non-convex (e.g. with differentiable neural networks).

Visual Results

Link with Microcanonical Model

For $V(x,\theta) = \theta \cdot (f(x) - f(x_0)) + J(x)$ and $J(x) = \frac{\varepsilon}{2} ||x||^2$, the update reads

$$\begin{aligned} X_{k+1}^{n} &= X_{k}^{n} - \gamma_{n+1} \sum_{j=1}^{p} \theta_{n,j} \nabla f_{j}(X_{k}^{n}) - \gamma_{n+1} \nabla J(X_{k}^{n}) + \sqrt{2\gamma_{n}} Z_{k+1}^{n} \\ &= X_{k}^{n} - \gamma_{n+1} df(X_{k}^{n})^{T} . \theta_{n} - \gamma_{n+1} \varepsilon X_{k}^{n} + \sqrt{2\gamma_{n}} Z_{k+1}^{n} . \\ \theta_{n+1} &= \theta_{n} - \frac{\delta_{n+1}}{m_{n}} \sum_{k=1}^{m_{n}} (f(X_{k}^{n}) - f(X_{0})) \end{aligned}$$

Taking $m_n = 1$, $\delta_n = 1$, $\gamma_{n+1} = \frac{1}{n}$, $\varepsilon = 0$, $\theta_0 = 0$, and removing the noise we get

$$X_{n+1} = X_n - df(X_n)^T \left(\frac{1}{n}\sum_{k=0}^{n-1}f(X_k) - f(X_0)\right).$$

We get back a momentum-like gradient method to minimize $\Phi(x) = ||f(x) - f(x_0)||_2^2$.

Visual Results

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Visual Results

Experimental setup

- f(x) : spatially averaged reponses to *differentiable* VGG-19 at layers 3, 4, 5, 6, 7, 11, 12, 14.
- Initialization: Gaussian random field with correct second-order statistics.
- $\delta_n = \mathcal{O}(\frac{1}{n}), \gamma_n = \mathcal{O}(\frac{1}{n}), m_n = 1$
- $\varepsilon = 0.1$ i.e. $\mu(dx) \propto e^{-0.05 \|x\|^2}$
- $\Theta = \mathbb{R}^{p}$ (no projection)
- The color distribution is reimposed afterwards.



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Synthesis Results



Original (256 \times 256)



Initialization (Gaussian)



After 5000 iterations

Synthesis Results



Original (512 \times 512)

Initialization (Gaussian)

After 5000 iterations

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Empirical Convergence



Iteration 0

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 100

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 200

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 300

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 400

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 500

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 600

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 700

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 800

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 900

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 1000

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Empirical Convergence



Iteration 2000

Langevin Dynamics and SOUL algorithm

Empirical Convergence



Iteration 4000

Comparison with DeepFrame





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Synthesis Results



Langevin Dynamics and SOUL algorithm

Synthesis Results

Visual Results



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Langevin Dynamics and SOUL algorithm

Synthesis Results



Original (512 \times 512)

Langevin Dynamics and SOUL algorithm

Synthesis Results



After 5000 iterations

Langevin Dynamics and SOUL algorithm

Synthesis Results



Initialization (Gaussian)





DeepFrame [Lu et al.] (resolution /2)

Our Result



[Gatys et al.]



GAN [Jetchev et al.]

Comparison





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Comparison



Visual Results

Conclusion - Perspectives

- Langevin sampling allows to design a generalization of FRAME
 - \longrightarrow with a continuous state-space
 - \longrightarrow only needs to differentiate the features (Auto-Diff)
- Provably convergent sampling and estimation algorithms (under hypotheses).
- Able to synthesize textures using VGG features (although mixing time is large).
- A model with only 2560 parameters.

PERSPECTIVES

- Can we handle non-differentiable features?
- Include other statistics (wavelets, scattering, etc).
- Microcanonical and macrocanonical models asymptotically coincide when $\Omega \to \mathbb{Z}^2$?

THANK YOU FOR YOUR ATTENTION!

Randomly Weighted Network



Comparison with DeepFrame



Comparison with Scattering







DeepFrame [Lu et al.] (warning : reduced resolution)



Our Result



[Gatys et al.]



GAN [Jetchev et al.]



Original



[Galerne et al.]



[Gatys et al.]



[Portilla & Simoncelli]



Our result



SGAN [Jetchev et al.]

