

Learning Flat Latent Manifolds with VAEs

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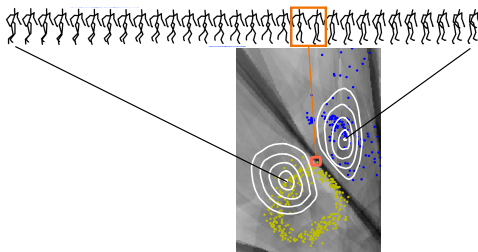
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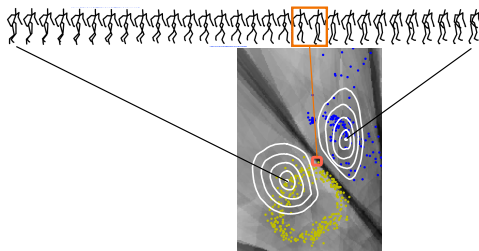
Introduction

Problem statement



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The goal of this study

a latent representation, where the Euclidean metric is a proxy for the similarity between data points

Background on Riemannian distance with VAEs

The observation-space length is defined as [CKK⁺18]:

$$L(\gamma) = \int_0^1 \sqrt{\dot{\gamma}(t)^T \mathbf{G}(\gamma(t)) \dot{\gamma}(t)} dt.$$

$\gamma : [0, 1] \rightarrow \mathbb{R}^{N_z}$ in the latent space

$\mathbf{G}(\mathbf{z}) = \mathbf{J}(\mathbf{z})^T \mathbf{J}(\mathbf{z})$: Riemannian metric tensor

\mathbf{J} : the Jacobian of the decoder

$\mathbf{z} \in \mathbb{R}^{N_z}$: latent variables

$\mathbf{x} \in \mathbb{R}^{N_x}$: observable data

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observation-space distance:

$$D = \min_{\gamma} L(\gamma)$$

Flat manifold VAEs

$$D \propto \|\mathbf{z}(1) - \mathbf{z}(0)\|_2$$

$$\mathbf{G} \propto \mathbf{1}$$

Flat manifold VAEs

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$$\mathbf{G} \propto \mathbf{1}$$

- ▶ flexible prior
- ▶ regularise the Jacobian of the decoder
- ▶ data augmentation in the low density area

Flat manifold VAEs

$$\begin{aligned}\mathcal{L}_{\text{VHP-FMVAE}}(\theta, \phi, \Theta, \Phi; \lambda, \eta, c^2) &= \underbrace{\mathcal{L}_{\text{VHP}}(\theta, \phi, \Theta, \Phi; \lambda)}_{\text{loss of the VHP-VAE [KCK}^+19]} \\ &+ \underbrace{\eta \mathbb{E}_{\mathbf{x}_{i,j} \sim p_{\mathcal{D}}(\mathbf{x})} \mathbb{E}_{\mathbf{z}_{i,j} \sim q_{\phi}(\mathbf{z}|\mathbf{x}_{i,j})} [\|\mathbf{G}(g(\mathbf{z}_i, \mathbf{z}_j)) - c^2 \mathbf{1}\|_2^2]}_{\text{regulariser}},\end{aligned}$$

η : hyper-parameter

c : scaling factor

$p_{\mathcal{D}}(\mathbf{x}) = \frac{1}{N} \sum_{i=1}^N \delta(\mathbf{x} - \mathbf{x}_i)$ is the empirical distribution of the data
 $\mathcal{D} = \{\mathbf{x}_i\}_{i=1}^N$

Flat manifold VAEs

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scaling factor

$$c^2 = \frac{1}{N_{\mathbf{z}}} \mathbb{E}_{\mathbf{x}_{i,j} \sim p_{\mathcal{D}}(\mathbf{x})} \mathbb{E}_{\mathbf{z}_{i,j} \sim q_{\phi}(\mathbf{z}|\mathbf{x}_{i,j})} [\text{tr}(\mathbf{G}(g(\mathbf{z}_i, \mathbf{z}_j)))].$$

Flat manifold VAEs

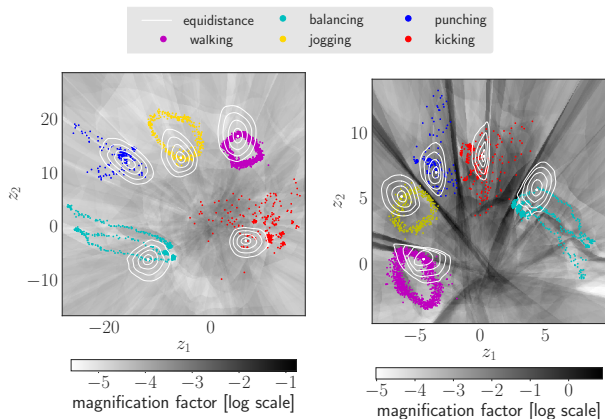
$$\begin{aligned}\mathcal{L}_{\text{VHP-FMVAE}}(\theta, \phi, \Theta, \Phi; \lambda, \eta, c^2) \\ &= \underbrace{\mathcal{L}_{\text{VHP}}(\theta, \phi, \Theta, \Phi; \lambda)}_{\text{loss of the VHP-VAE}} \\ &+ \underbrace{\eta \mathbb{E}_{\mathbf{x}_{i,j} \sim p_{\mathcal{D}}(\mathbf{x})} \mathbb{E}_{\mathbf{z}_{i,j} \sim q_{\phi}(\mathbf{z}|\mathbf{x}_{i,j})} [\|\mathbf{G}(g(\mathbf{z}_i, \mathbf{z}_j)) - c^2 \mathbf{1}\|_2^2]}_{\text{regulariser}},\end{aligned}$$

mixup [ZCDLP18] in the latent space

$$g(\mathbf{z}_i, \mathbf{z}_j) = (1 - \alpha) \mathbf{z}_i + \alpha \mathbf{z}_j,$$

with $\mathbf{x}_i, \mathbf{x}_j \sim p_{\mathcal{D}}(\mathbf{x})$, $\mathbf{z}_i \sim q_{\phi}(\mathbf{z}|\mathbf{x}_i)$, $\mathbf{z}_j \sim q_{\phi}(\mathbf{z}|\mathbf{x}_j)$, and $\alpha \sim U(-\alpha_0, 1 + \alpha_0)$.

Visualisation of equidistances on 2D latent space

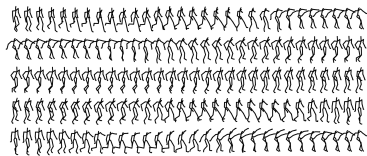


(a) VHP-FMVAE

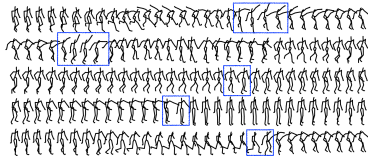
(b) VHP-VAE

Round, homogeneous contour plots indicate that $\mathbf{G}(\mathbf{z}) \propto \mathbb{1}$.

Smoothness of Euclidean interpolations in the latent space



(a) VHP-FMVAE



(b) VHP-VAE

VHP-FMVAE-SORT for MOT16 [MLTR⁺16]

Object-Tracking Database

Method	Type	IDF ₁ ↑	IDP↑	IDR↑	Recall↑	Precision↑	FAR↓	MT↑
VHP-FMVAE-SORT $\eta = 300$ (ours)	unsupervised	63.7	77.0	54.3	65.0	92.3	1.12	158
VHP-FMVAE-SORT $\eta = 3000$ (ours)	unsupervised	64.2	77.6	54.8	65.1	92.3	1.13	162
VHP-VAE-SORT	unsupervised	60.5	72.3	52.1	65.8	91.4	1.28	170
SORT [BGO ⁺ 16]	n.a.	57.0	67.4	49.4	66.4	90.6	1.44	158
DeepSORT [WBP17]	supervised	64.7	76.9	55.8	66.7	91.9	1.22	180

Method	PT↓	ML↓	FP↓	FN↓	IDs↓	FM↓	MOTA ↑	MOTP ↑	MOTAL↑
VHP-FMVAE-SORT $\eta = 300$ (ours)	269	90	5950	38592	616	1143	59.1	81.8	59.7
VHP-FMVAE-SORT $\eta = 3000$ (ours)	265	90	6026	38515	598	1163	59.1	81.8	59.7
VHP-VAE-SORT	266	81	6820	37739	693	1264	59.0	81.6	59.6
SORT	275	84	7643	37071	1486	1515	58.2	81.9	59.5
DeepSORT	250	87	6506	36747	585	1165	60.3	81.6	60.8

VHP-FMVAE-SORT for MOT16 Object-Tracking Database



Conclusion

- ▶ Euclidean metric is a proxy for the data similarity.
- ▶ The proposed method nears that of supervised approaches.

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