

ButterflyFlow: Building Invertible Layers with Butterfly Matrices

Chenlin Meng*, Linqi Zhou*, Kristy Choi*, Tri Dao, Stefano Ermon

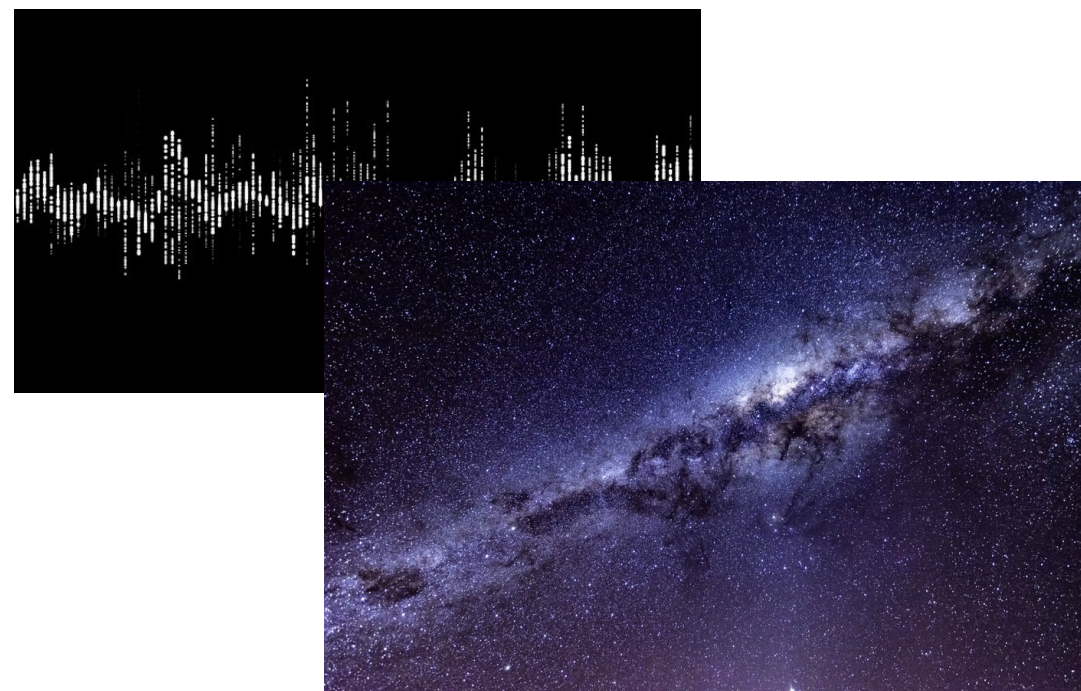
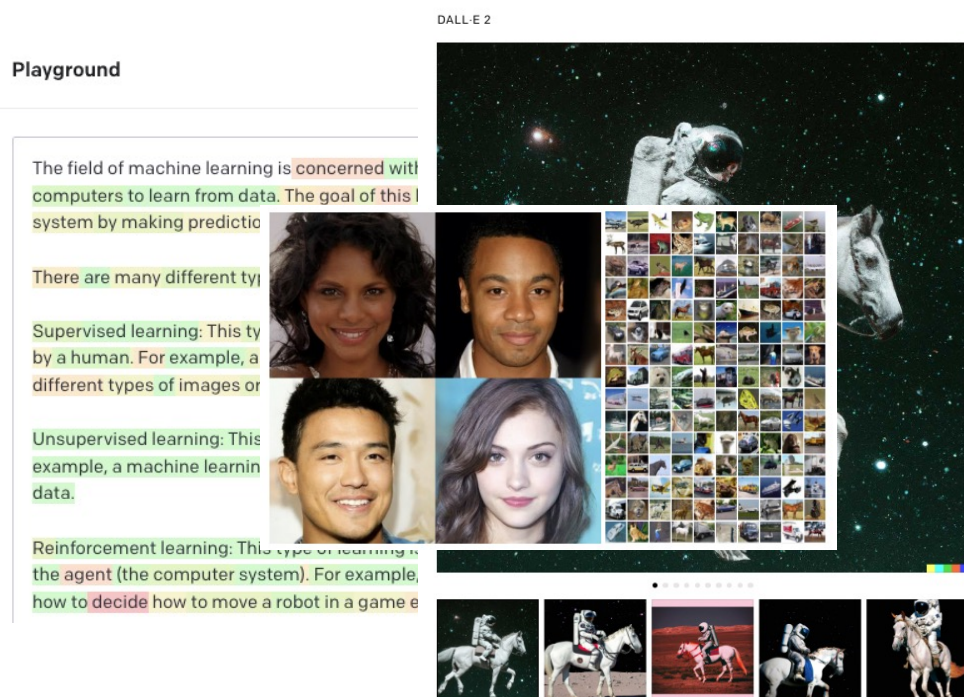
Stanford University

ICML 2022



Motivation and problem setup

Despite the recent successes of generative models, they struggle to capture special structures commonly found in real-world data, such as permutations and periodicity.



Normalizing flows

A **normalizing flow** models the exact data likelihood via a series of K invertible transformations $\{f_i\}_{i=0}^{K-1}$

$$x = z_K \xleftarrow{f_{K-1}} z_{K-1} \xleftarrow{f_{K-2}} \dots \xleftarrow{f_0} z_0$$

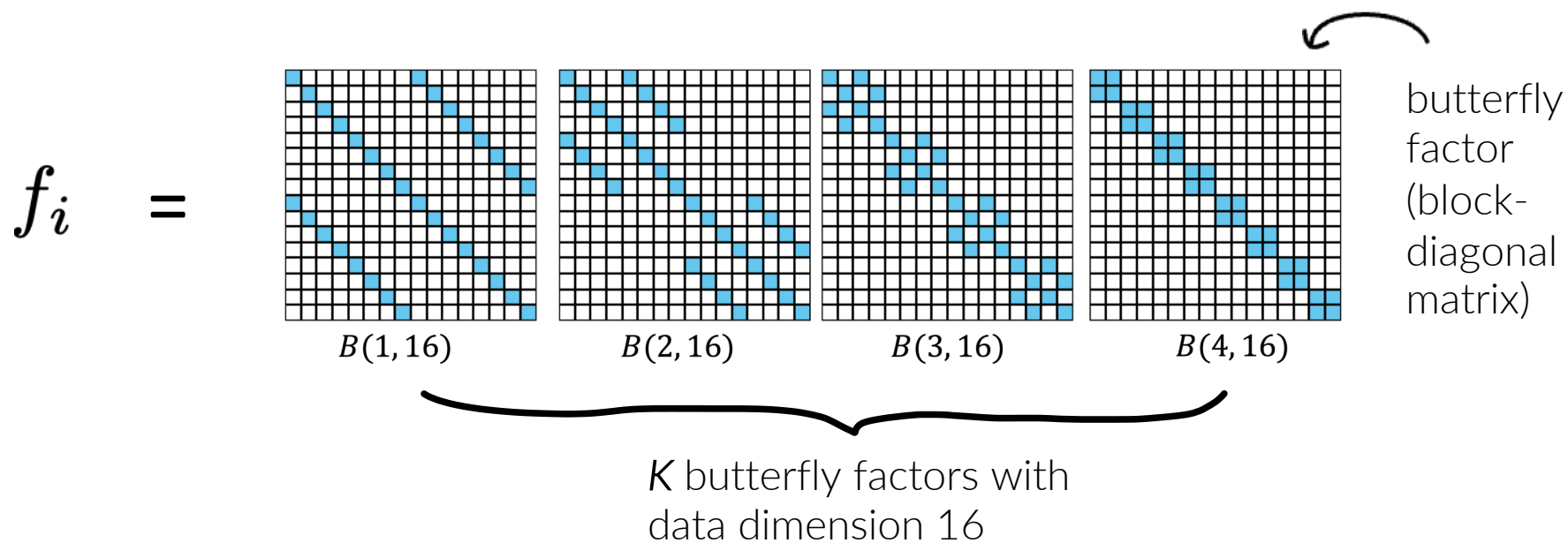
The data density evolves according to the change of variable formula:

$$p(\mathbf{x}) = p(\mathbf{z}_0) \sum_{i=0}^{K-1} |\det J_{f_i}(\mathbf{z}_i)|$$

Our approach: invertible Butterfly layer

A butterfly layer f_i is a **special family of linear layers** that can be represented as a **product** of K **butterfly factors**.

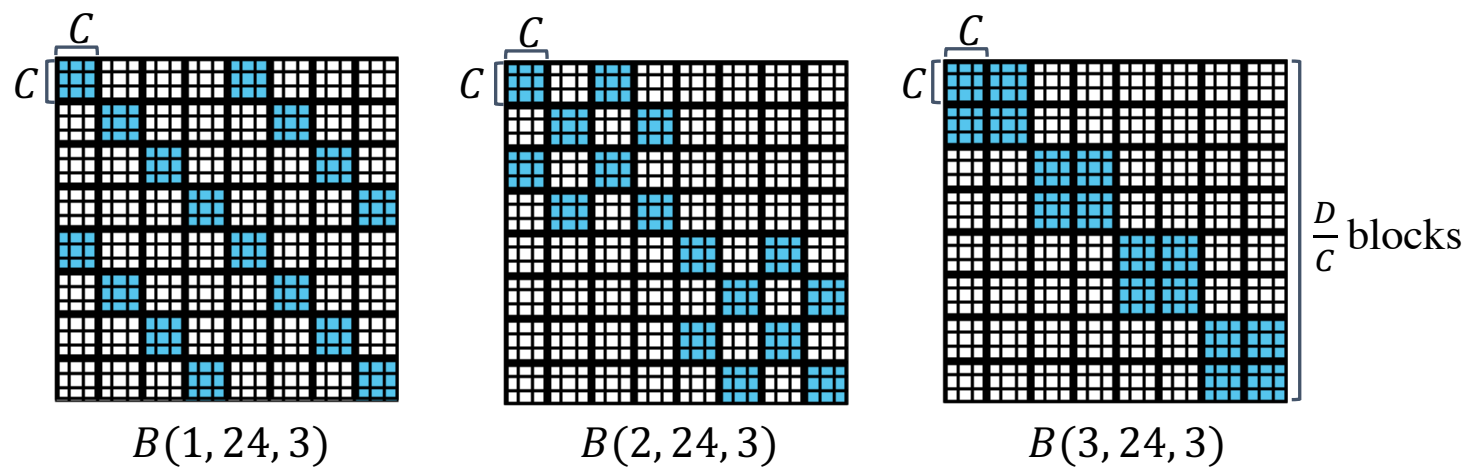
Benefit: efficient computation of inverse and Jacobian determinant.



Block-wise Butterfly layers

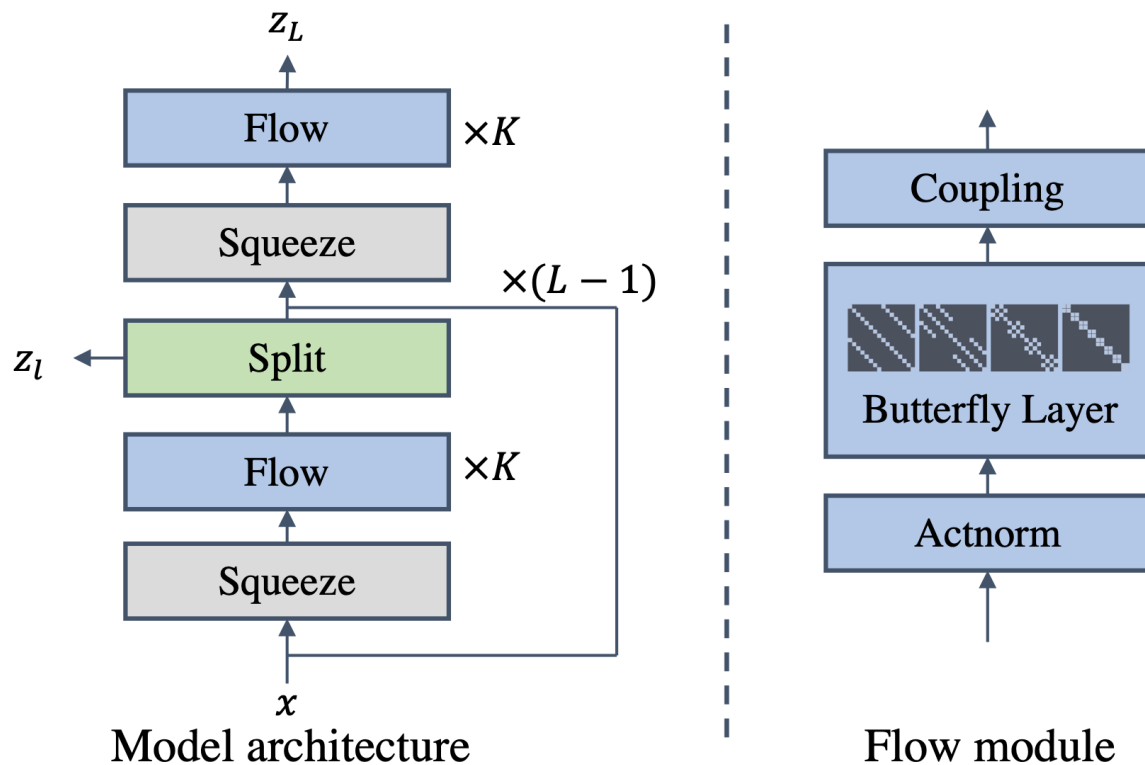
Each primitive entry is a $C \times C$ block.

Trades off expressivity with computation speed.

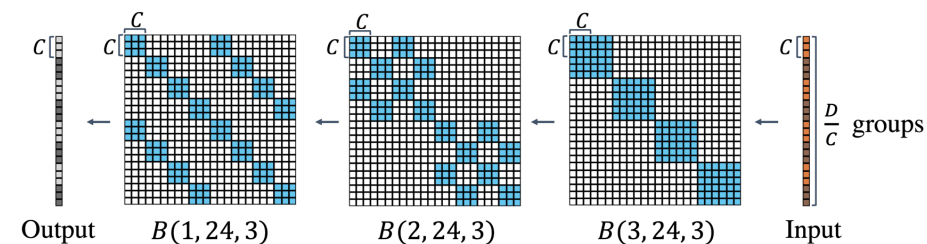


K butterfly factors with data
dimension 24 and channel size 3

ButterflyFlow model

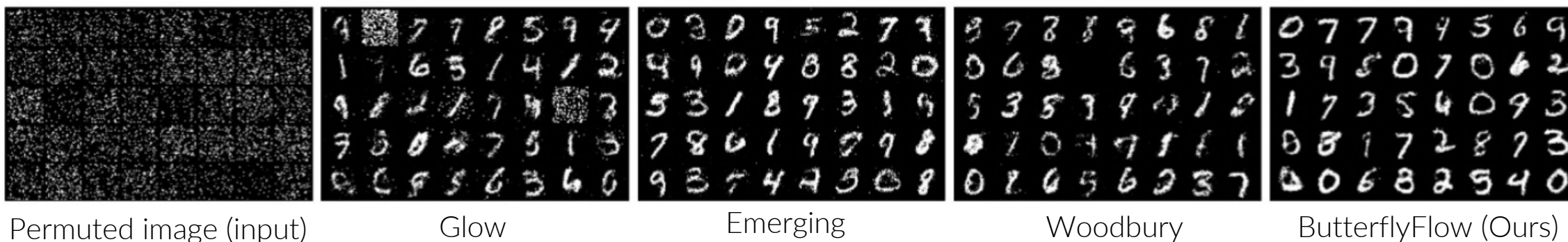


Glow-based backbone



Block-wise butterfly layers

Experiments: permuted data

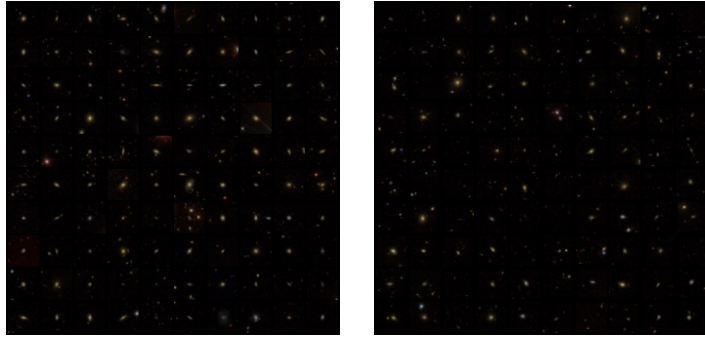


	MNIST	CIFAR-10	ImageNet 32×32
Glow (Kingma & Dhariwal, 2018)	1.44	5.48	6.29
Emerging (Hooeboom et al., 2019)	1.43	5.41	6.25
Woodbury (Lu & Huang, 2020)	1.43	5.41	6.26
ButterflyFlow (Ours)	1.42	5.11	6.18

ButterflyFlow achieves **strong density estimation results** on both permuted and original natural image datasets (log-likelihoods in bits per dimension) relative to baselines.

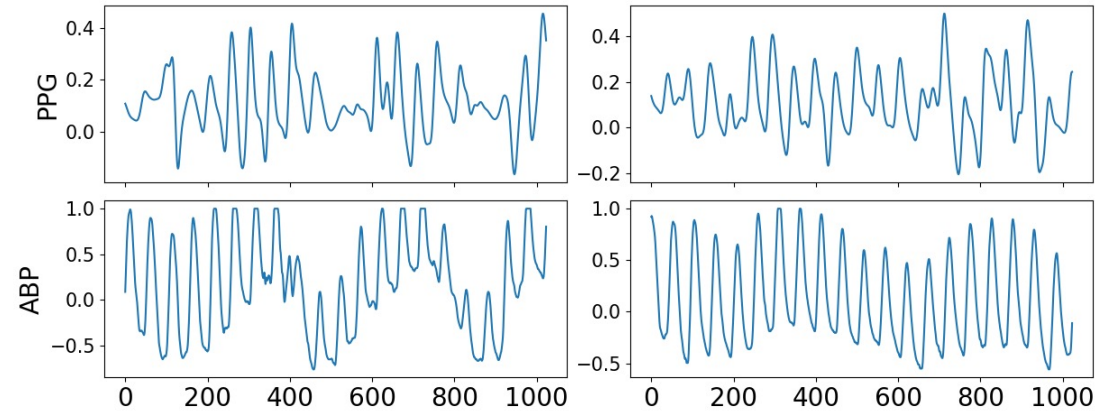
Experiments: periodic data

Galaxy dataset



	Galaxy
1×1 (Glow) (Kingma & Dhariwal, 2018)	2.02
Emerging 3×3 (Hoogeboom et al., 2019)	1.98
Periodic (Hoogeboom et al., 2019)	1.98
Woodbury (Lu & Huang, 2020)	2.01
ButterflyFlow (Ours)	1.95

MIMIC-III patient data



	Patient 1	Patient 2	Patient 3	Avg.
Glow (Kingma & Dhariwal, 2018)	-7.21	-5.59	-6.41	-6.40
Emerging (Hoogeboom et al., 2019)	-6.91	-8.48	-7.25	-7.55
Periodic (Hoogeboom et al., 2019)	-8.47	-9.623	-8.73	-8.94
Woodbury (Lu & Huang, 2020)	-11.68	-11.83	-10.91	-11.47
ButterflyFlow (Ours)	-29.49	-27.07	-27.20	-27.92

ButterflyFlow achieves **strong performance** on datasets with **periodic structures** relative to baselines.

Thank you!

Twitter: @chenlin_meng,
@linqi_zhou, @kristyechoi
Email: chelin@stanford.edu



Chenlin Meng*



Linqi Zhou*



Kristy Choi*



Tri Dao



Stefano Ermon