Manifold Matching via Deep Metric Learning for Generative Modeling – Supplementary Material

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Given any space X associated with a probability measure μ s.t. supp $[\mu] = X$ and $p \ge 1$, then for any function $f: X \to \mathbb{R}$ we denote its L^p norm as

$$
||f||_p := \left(\int_X |f(x)|^p d\mu(x)\right)^{1/p}.
$$

Then we have the following properties:

Lemma 0.1. *Denote* $||f||_{\infty} := \sup_{x \in X} f(x)$ *, then*

$$
1. If p \leq q, then ||f||_p \leq ||f||_q;
$$

2.
$$
\lim_{p\to\infty}||f||_p=||f||_{\infty}.
$$

Proof. Let $r = q/p$ and s be such that $1/r + 1/s = 1$. Let $a(x) = |f(x)|^p$ and $b(x) \equiv 1$, then by Holder's inequality, we have

$$
||ab||_1 \leq ||a||_r ||b||_s
$$

or

$$
\int_{x\in X} |f(x)|^p d\mu(x) \le \left(\int_{x\in X} |f(x)|^{p\cdot\frac{q}{p}} d\mu(x)\right)^{p/q}.
$$

Now taking the p-th root on both sides we obtain $||f||_p \le$ $||f||_q.$

It is easy to see $||f||_p \le ||f||_{\infty}$ for any $p > 1$. Now we choose $\forall \epsilon > 0$ with $\epsilon < ||f||_{\infty}$ and let $X_{\epsilon} := \{x \in$ $X|f(x) \geq ||f||_{\infty} - \epsilon$, then

$$
\left(\int_{x \in X} |f(x)|^p d\mu(x)\right)^{1/p}
$$

\n
$$
\geq \left(\int_{X_{\epsilon}} (||f||_{\infty} - \epsilon)^p d\mu(x)\right)^{1/p}
$$

\n
$$
= (||f||_{\infty} - \epsilon)\mu(X_{\epsilon})^{1/p}
$$

When $p \to \infty$ we have $\lim_{p \to \infty} ||f||_p \ge ||f||_{\infty} - \epsilon$. Since ϵ is arbitrary we have $\lim_{p\to\infty} ||f||_p \ge ||f||_{\infty}$. \Box

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1. Properties of geometric descriptors

Given metric measure space $\mathcal{X} = (X, d, \mu)$, intuitively, the Fréchet mean set $\sigma(X)$ represents the center of X with respect to metric d. Particularly,

Lemma 1.1. *The Fréchet mean of measure* μ with respect *to* d_E *coincides with the mean* $\overline{\mu} := \int_{\mathbb{R}^D} y d\mu(y)$ *.*

Proof. Suppose that elements in \mathbb{R}^D are represented as column vectors. Then $\sigma(\mathbb{R}^D, d, \mu)$ equals the set of minimizers of

$$
F(x) = \int_{\mathbb{R}^D} (y - x)^T (y - x) d\mu(y).
$$

Since $\frac{\partial F}{\partial x} = -2 \int_{\mathbb{R}^D} y d\mu(y) + 2x$, let $\frac{\partial F}{\partial x} = 0$ we have single minimizer of $F(x)$ to be $\int_{\mathbb{R}^D} y d\mu(y) = \overline{\mu}$.

When the underlying metric d is not the Euclidean metric, the Fréchet mean provides a better option of centroid.

Let $x_1, x_2, \dots, x_k, \dots$ be a sequence of independent identically distributed points sampled from μ . Let μ_k = $\frac{1}{k} \sum_{i=1}^{k} \delta_{x_i}$ denote the empirical measure. We can estimate the Fréchet mean of (X, d, μ) by a set of random samples:

Proposition 1.2. $\sigma(\mathcal{X}) = \lim_{k \to \infty} \sigma(X, d, \mu_k)$.

Proof. Since the empirical measure μ_k weakly converges to μ , the result following by the definition of weak conver- \Box gence.

The following lemma explains its geometric meaning of p-diameters:

Lemma 1.3. *For any metric measure space* $\mathcal{X} := (X, d, \mu)$ *with* $\text{supp}[\mu] = X$,

1. diam_p $(\mathcal{X}) \leq$ diam_a (\mathcal{X}) *for any* $p \leq q$ *;*

2.
$$
\lim_{p \to \infty} \text{diam}_p(\mathcal{X}) = \sup_{x, x' \in X} d(x, x').
$$

Proof. It follows directly from Lemma 0.1

 \Box

Similarly, we can estimate the p-diameter of a metric measure space $\mathcal{X} := (X, d, \mu)$ by a set of random samples:

^{*}Equal contributions.

Proposition 1.4.

$$
diam_p(\mathcal{X}) = \lim_{k \to \infty} diam_p(X, d, \mu_k).
$$

Proof. Since the empirical measure μ_k weakly converges to μ , the result following by the definition of weak convergence. \Box

Proposition 1.5. *Given a metric measure space* \mathcal{X} := (X, d, μ) *and map* $g: X \to \mathbb{R}^n$. If $d = g^* d_E$, then

$$
\sigma(\mathcal{X}) = g^{-1}(\overline{g_*\mu}).
$$

Proof. By definition, $\sigma(\mathcal{X})$ is the set of minimizers of function

$$
F(x) := \int_X (g^* d_E)^2(x, y) d\mu(y)
$$

=
$$
\int_X d_E^2(g(x), g(y)) d\mu(y)
$$

=
$$
\int_{\mathbb{R}^n} d_E^2(g(x), z) d(g_* \mu)(z).
$$

It is easy to see that x_0 is a minimizer of $F(x)$ iff. $g(x_0)$ is a minimizer of $G(w) := \int_{\mathbb{R}^n} d_E^2(w, z) d(g_* \mu)(z)$. By Lemma 3.4, $\overline{g_*\mu} = \argmin G(\overline{w})$, hence we have $\sigma(\mathcal{X}) = \argmin F(x) = q^{-1}(\overline{g_*\mu})$. $argmin F(x) = g^{-1}(\overline{g_*\mu}).$

Proof of Proposition 3.10. It follows directly from Proposition 1.5 \Box

2. Network Architectures

For unconditional image generation task, we used a ResNet data generator and a deep convolutional net metric generator:

 f_{θ} : convt(128) \rightarrow upres(128) \rightarrow upres(128) \rightarrow upres(128) \rightarrow upres(128) \rightarrow bn \rightarrow conv(128) \rightarrow sig;

 g_w : conv(32) \rightarrow leaky-relu(0.2) \rightarrow conv(64) \rightarrow leaky $relu(0.2) \rightarrow conv(128) \rightarrow leaky$ -relu $(0.2) \rightarrow conv(256) \rightarrow$ leaky-relu(0.2) \rightarrow conv(512) \rightarrow leaky-relu(0.2) \rightarrow maxpool \rightarrow dense(10).

For super-resolution task, the architecture of Triplet embedding network is presented as below:

 g_w : (conv(x→2x, x_0 =32) → prelu → maxpool) * 7 → dense(256) \rightarrow prelu \rightarrow dense(256) \rightarrow prelu \rightarrow dense(32),
where conv, convt, upres, bn, relu, leakywhere relu, prelu, maxpool, dense and sig refer to nn.Conv2d, nn.ConvTranspose2d, up-ResidualBlock, nn.BatchNorm2d, nn.ReLU, nn.LeakyReLU, nn.PReLu, nn.MaxPool2d, nn.Linear and nn.Sigmoid layers in Pytorch framework respectively.

3. More Evaluation Details

Perception-Based Evaluations in SISR: we adopted the function niqe in Matlab for computing NIQE scores, and python package lpips for computing LPIPS.

FID Evaluation: we used 50000 randomly generated samples comparing against 50000 random samples from real data sets for testing. Features were extracted from the pool3 layer of a pre-trained Inception network. FID was computed over 10 bootstrap resamplings.