EGSDE: Unpaired Image-to-Image Translation via Energy-Guided Stochastic Differential Equations

Min Zhao, Fan Bao, Chongxuan Li and Jun Zhu

• Score-based diffusion models (SBDM)

• Energy-guided SDE (EGSDE) and its application in (Unpaired) image-to-image (I2I)

• EGSDE in a big picture

Denoising diffusion probabilistic models

Jonathon et al., NeurIPS 2020





Image credit: Sohl-Dickstein

Denoising diffusion probabilistic models

Jonathon et al., NeurIPS 2020

Backward diffusion: a Markov chain with Gaussian kernel

Data distribution

Gaussian noise



From finite steps to infinite steps

Song et al, ICLR 2021

$$q(\mathbf{x}_{i}|\mathbf{x}_{i-1}) = \mathcal{N}(\sqrt{1-\beta_{i}}\mathbf{x}_{i-1},\beta_{i}I)$$

Reparameterization

$$\mathbf{x}_{i} = \sqrt{1-\beta_{i}}\mathbf{x}_{i-1} + \sqrt{\beta_{i}}\mathbf{z}_{i-1}, \quad i = 1, \dots, N, \quad \mathbf{z}_{i-1} \sim \mathcal{N}(\mathbf{0},\mathbf{I})$$

Rescaling by N ($\Delta t = \frac{1}{N}$)

$$\mathbf{x}(t + \Delta t) = \sqrt{1-\beta(t + \Delta t)\Delta t} \mathbf{x}(t) + \sqrt{\beta(t + \Delta t)\Delta t} \mathbf{z}(t)$$

Limit of $\Delta t \rightarrow 0$

$$d\mathbf{x} = -\frac{1}{2}\beta(t)\mathbf{x} dt + \sqrt{\beta(t)} d\mathbf{w} \quad \text{VP-SDE}$$





From finite steps to infinite steps

Song et al, ICLR 2021

• Forward time

$$\mathrm{d}\mathbf{x} = \mathbf{f}(\mathbf{x},t)\mathrm{d}t + g(t)\mathrm{d}\mathbf{w}$$

• Reverse time

$$d\boldsymbol{x} = [\boldsymbol{f}(\boldsymbol{x}, t) - g(t)^2 \boldsymbol{s}(\boldsymbol{x}, t)] dt + g(t) d\overline{\boldsymbol{w}}$$
$$\mathbf{d}\boldsymbol{x} = [\boldsymbol{f}(\boldsymbol{x}, t) - \frac{g(t)^2}{\sigma_t} \boldsymbol{\epsilon}_{\theta}(\boldsymbol{x}, t)] dt + g(t) d\overline{\boldsymbol{w}}$$

Energy-guided SDE (EGSDE) and its application in (Unpaired) image-to-image (I2I)

Unpaired Image-to-Image Translation











source

Training



target



source image

 $oldsymbol{x}_0$



translated image

Inference

What is good translation?



$p(\boldsymbol{y}_0|\boldsymbol{x}_0)$



source image $oldsymbol{x}_0$

translated image

What is good translation?





> Be *realistic* for the target domain by changing the domain-specific features

What is good translation?



- > Be *realistic* for the target domain by changing the domain-specific features
- > Be *faithful* for the source image by preserving the domain-independent features

GANs-based methods dominated this field due to their ability to generate high-quality samples



Image-to-Image Translation: Methods and Applications, Pang et al. 2021; The Spatially-Correlative Loss for Various Image Translation Tasks, Zheng et al. 2021

Motivation

Choi et al. ICCV 2021; Meng et al, ICLR 2022;









target
Training same as SDE

Motivation

Choi et al. ICCV 2021; Meng et al, ICLR 2022;









target Training



source image





translated image

Translation only in inference

Motivation

Choi et al. ICCV 2021; Meng et al, ICLR 2022;







Training

Inference

Outpu

Energy-Guided Stochastic Differential Equations (EGSDE)



Energy-Guided Stochastic Differential Equations (EGSDE)

Zhao et al, NeurIPS 2022



Following the SDE and decreasing the energy at the same time

Zhao et al, NeurIPS 2022 $\underbrace{\boldsymbol{y}}_{M} \longrightarrow d\boldsymbol{y} = [\boldsymbol{f}(\boldsymbol{y},t) - g(t)^{2}(\boldsymbol{s}(\boldsymbol{y},t) - \nabla_{\boldsymbol{y}} \mathcal{E}(\boldsymbol{y},\boldsymbol{x}_{0},t))]dt + g(t)d\overline{\boldsymbol{w}} \longrightarrow \underbrace{\boldsymbol{y}}_{0}$

 \succ Recall the goal of I2I:

Be *realistic* for the target domain by changing the domain-specific features Be *faithful* for the source image by preserving the domain-independent features

Zhao et al, NeurIPS 2022 $\mathbf{y}_{\mathcal{M}} \longrightarrow \mathbf{d} \mathbf{y} = [\mathbf{f}(\mathbf{y},t) - g(t)^{2}(\mathbf{s}(\mathbf{y},t) - \nabla_{\mathbf{y}} \mathcal{E}(\mathbf{y},\mathbf{x}_{0},t))]\mathbf{d} t + g(t)\mathbf{d} \overline{\mathbf{w}} \longrightarrow \mathbf{y}_{0}$

 \succ Recall the goal of I2I:

Be *realistic* for the target domain by changing the domain-specific features Be *faithful* for the source image by preserving the domain-independent features

> Decompose the energy function $\mathcal{E}(y, x, t)$ as the sum of two log potential functions:

$$\mathcal{E}(y, x, t) = \lambda_s \mathcal{E}_s(y, x, t) + \lambda_i \mathcal{E}_i(y, x, t)$$

Zhao et al, NeurIPS 2022 \mathbf{y}_{M} $\mathbf{y}_{$

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> Decompose the energy function $\mathcal{E}(y, x, t)$ as the sum of two log potential functions:

$$\mathcal{E}(y, x, t) = \lambda_s \mathcal{E}_s(y, x, t) + \lambda_i \mathcal{E}_i(y, x, t)$$

 $= \lambda_s \mathbb{E}_{q_{t|0}(x_t|x)} S_s(y, x_t, t) - \lambda_i \mathbb{E}_{q_{t|0}(x_t|x)} S_i(y, x_t, t),$

where $q_{t|0}(x_t|x)$ is the perturbation kernel from time 0 to time t in the forward SDE. $S_s(\cdot,\cdot,\cdot)$ and $S_i(\cdot,\cdot,\cdot)$ are two functions measuring the similarity between the sample and perturbed source image.

Zhao et al, NeurIPS 2022 $\mathbf{y}_{M} \longrightarrow \mathrm{d}\mathbf{y} = [\mathbf{f}(\mathbf{y},t) - g(t)^{2}(s(\mathbf{y},t) - \lambda_{s}\nabla_{\mathbf{y}}\mathcal{E}_{s}(\mathbf{y},\mathbf{x}_{0},t) - \lambda_{i}\nabla_{\mathbf{y}}\mathcal{E}_{i}(\mathbf{y},\mathbf{x}_{0},t))]\mathrm{d}t + g(t)\mathrm{d}\overline{\mathbf{w}} \longrightarrow \mathbf{y}_{0}$

Suppose $E_s(\cdot, \cdot) \in \mathbb{R}^{C \times H \times W}$ is a domain-specific feature extractor, $S_s(\cdot, \cdot, \cdot)$ is defined as the cosine similarity between the features extracted from the generated sample and the source image :

$$S_s(y, x_t, t) = \cos(E_s(y, t), E_s(x_t, t))$$

Suppose $E_i(\cdot, \cdot) \in \mathbb{R}^{C \times H \times W}$ is a domain-independent feature extractor, $S_i(\cdot, \cdot, \cdot)$ is defined as the negative squared L2 distance between the features extracted from the generated sample and the source image :

$$S_i(y, x_t, t) = -\|E_i(y, t) - E_i(x_t, t)\|_2^2$$

Zhao et al, NeurIPS 2022

$$\mathbf{y}_{M} - \mathbf{d}\mathbf{y} = [\mathbf{f}(\mathbf{y}, t) - g(t)^{2}(s(\mathbf{y}, t) - \lambda_{s}\nabla_{\mathbf{y}}\mathcal{E}_{s}(\mathbf{y}, \mathbf{x}_{0}, t) - \lambda_{i}\nabla_{\mathbf{y}}\mathcal{E}_{i}(\mathbf{y}, \mathbf{x}_{0}, t))]\mathbf{d}t + g(t)\mathbf{d}\overline{\mathbf{w}} \rightarrow \mathbf{y}_{0}$$

Domain-specific feature extractor:



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$$\mathbf{y}_{M} \longrightarrow \mathrm{d}\mathbf{y} = [\mathbf{f}(\mathbf{y},t) - g(t)^{2}(s(\mathbf{y},t) - \lambda_{s}\nabla_{\mathbf{y}}\mathcal{E}_{s}(\mathbf{y},\mathbf{x}_{0},t) - \lambda_{i}\nabla_{\mathbf{y}}\mathcal{E}_{i}(\mathbf{y},\mathbf{x}_{0},t))]\mathrm{d}t + g(t)\mathrm{d}\overline{\mathbf{w}} \longrightarrow \mathbf{y}_{0}$$

Domain-specific feature extractor:



Domain-independent feature extractor :



Energy-Guided Stochastic Differential Equations (EGSDE)



known

Solving the Energy-guided Reverse-time SDE

Zhao et al, NeurIPS 2022

$$\underbrace{\boldsymbol{y}}_{M} \longrightarrow \mathrm{d}\boldsymbol{y} = [\boldsymbol{f}(\boldsymbol{y},t) - g(t)^{2}(s(\boldsymbol{y},t) - \lambda_{s}\nabla_{\boldsymbol{y}}\mathcal{E}_{s}(\boldsymbol{y},\boldsymbol{x}_{0},t) - \lambda_{i}\nabla_{\boldsymbol{y}}\mathcal{E}_{i}(\boldsymbol{y},\boldsymbol{x}_{0},t))]\mathrm{d}t + g(t)\mathrm{d}\boldsymbol{w} \longrightarrow \underbrace{\boldsymbol{y}}_{0}$$

Algorithm 1 EGSDE for unpaired image-to-image translation

Require: the source image x_0 , the initial time M, denoising steps N, weighting hyper-parameters λ_s, λ_i , the similarity function $\mathcal{S}_s(\cdot, \cdot, \cdot), \mathcal{S}_i(\cdot, \cdot, \cdot)$, the score function $s(\cdot, \cdot)$ $\boldsymbol{y} \sim q_{M|0}(\boldsymbol{y}|\boldsymbol{x}_0)$ # the start point $h = \frac{M}{N}$ for i = N to 1 do $s \leftarrow ih$ $x \sim q_{s|0}(x|x_0)$ # sample perturbed source image from the perturbation kernel Euler-Maruyama $\mathcal{E}(\boldsymbol{y}, \boldsymbol{x}, s) \leftarrow \lambda_s \mathcal{S}_s(\boldsymbol{y}, \boldsymbol{x}, s) - \lambda_i \mathcal{S}_i(\boldsymbol{y}, \boldsymbol{x}, s)$ # compute energy with one Monte Carlo $\boldsymbol{y} \leftarrow \boldsymbol{y} - [\boldsymbol{f}(\boldsymbol{y},s) - g(s)^2(\boldsymbol{s}(\boldsymbol{y},s) - \nabla_{\boldsymbol{y}}\mathcal{E}(\boldsymbol{y},\boldsymbol{x},s))]h \text{ # the update rule in Eq. (12)}$ $\boldsymbol{z} \sim \mathcal{N}(\boldsymbol{0},\boldsymbol{I}) \text{ if } i > 1, \text{ else } \boldsymbol{z} = \boldsymbol{0}$ solver $\boldsymbol{y} \leftarrow \boldsymbol{y} + q(s)\sqrt{h}\boldsymbol{z}$ end for $y_0 \leftarrow y$ return y_0

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$$\tilde{p}(\boldsymbol{y}_t | \boldsymbol{x}_0) = \frac{p_{r1}(\boldsymbol{y}_t | \boldsymbol{x}_0) p_{r2}(\boldsymbol{y}_t | \boldsymbol{x}_0) p_f(\boldsymbol{y}_t | \boldsymbol{x}_0)}{Z_t} \xrightarrow{\tilde{p}(\boldsymbol{y}_t | \boldsymbol{y}_s)} \tilde{p}(\boldsymbol{y}_t | \boldsymbol{y}_s)$$
where $p_{r1}(\boldsymbol{y}_t | \boldsymbol{x}_0)$ is the marginal distribution defined by SDE conditioned on \boldsymbol{x}_0 ,

 $p_{r2}(\boldsymbol{y}_t|\boldsymbol{x}_0) \propto \exp(-\lambda_s \mathcal{E}_s(\boldsymbol{y}_t, \boldsymbol{x}_0, t)), p_f(\boldsymbol{y}_t|\boldsymbol{x}_0) \propto \exp(-\lambda_i \mathcal{E}_i(\boldsymbol{y}_t, \boldsymbol{x}_0, t)).$

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$$\tilde{p}(\boldsymbol{y}_t | \boldsymbol{x}_0) = \frac{p_{r1}(\boldsymbol{y}_t | \boldsymbol{x}_0) p_{r2}(\boldsymbol{y}_t | \boldsymbol{x}_0) p_f(\boldsymbol{y}_t | \boldsymbol{x}_0)}{Z_t} \longrightarrow \tilde{p}(\boldsymbol{y}_t | \boldsymbol{y}_s)$$
where $p_{r1}(\boldsymbol{y}_t | \boldsymbol{x}_0)$ is the marginal distribution defined by SDE conditioned on \boldsymbol{x}_0 ,
 $p_{r2}(\boldsymbol{y}_t | \boldsymbol{x}_0) \propto \exp(-\lambda_s \mathcal{E}_s(\boldsymbol{y}_t, \boldsymbol{x}_0, t)), p_f(\boldsymbol{y}_t | \boldsymbol{x}_0) \propto \exp(-\lambda_i \mathcal{E}_i(\boldsymbol{y}_t, \boldsymbol{x}_0, t)).$

 $\begin{aligned} \mathsf{EGSDE} & \mathsf{Euler-Maruyama} \\ \mathrm{d}\boldsymbol{y} = [\boldsymbol{f}(\boldsymbol{y},t) - g(t)^2 (s(\boldsymbol{y},t) - \lambda_s \nabla_{\boldsymbol{y}} \mathcal{E}_s(\boldsymbol{y},\boldsymbol{x}_0,t) - \lambda_i \nabla_{\boldsymbol{y}} \mathcal{E}_i(\boldsymbol{y},\boldsymbol{x}_0,t))] \mathrm{d}t + g(t) \mathrm{d}\overline{\boldsymbol{w}} \xrightarrow{\mathsf{solver}} p(\boldsymbol{y}_t | \boldsymbol{y}_s) \end{aligned}$





Energy-Guided Stochastic Differential Equations (EGSDE)



Zhao et al, NeurIPS 2022		Realistic		Faithful		Human Evaluation, Both			
	Model	$FID\downarrow$	L2 ↓	PSNR ↑	SSIM ↑	AMT ↑			
	$Cat \rightarrow Dog$								
	CycleGAN* [54]	85.9	-	-	-	-			
	MUNIT* [17]	104.4	-	-	-	-			
	DRIT* [25]	123.4	-	-	-	-			
	Distance [*] 3	155.3	-	-	-	-			
	SelfDistance* 3	144.4	-	-	-	-			
	GCGAN* [10]	96.6	-	-	-	-			
	LSeSim [*] 52	72.8	-	-	-	-			
	ITTR (CUT)* 53	68.6	-	-	-	-			
	StarGAN v2 [8]	54.88 ± 1.01	133.65 ± 1.54	10.63 ± 0.10	0.27 ± 0.003	-			
	CUT* [34]	76.21	59.78	17.48	0.601	79.6%			
	ILVR [7]	74.37 ± 1.55	56.95 ± 0.14	17.77 ± 0.02	0.363 ± 0.001	75.4%			
	SDEdit [30]	74.17 ± 1.01	47.88 ± 0.06	19.19 ± 0.01	0.423 ± 0.001	65.2%			
	EGSDE	65.82 ± 0.77	47.22 ± 0.08	19.31 ± 0.02	0.415 ± 0.001	-			
	$EGSDE^{\dagger}$	51.04 ± 0.37	62.06 ± 0.10	17.17 ± 0.02	0.361 ± 0.001	-			

EGSDE : $\lambda_s = 500, \lambda_i = 2, M = 0.5T$ EGSDE[†]: $\lambda_s = 700, \lambda_i = 0.5, M = 0.6T$

Zhao et al, NeurIPS 2022

Model	$FID\downarrow$	$L2\downarrow$	PSNR \uparrow	SSIM \uparrow	AMT ↑			
Cat ightarrow Dog								
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SelfDistance* [3]	144.4	-	-	-	-			
EGSDE outperforms the SBDMs-based methods in almost all metrics								
StarGAN v2 [8] CUT* [34]	54.88 ± 1.01 76.21	133.65 ± 1.54 59.78	10.63 ± 0.10 17.48	0.27 ± 0.003 0.601				
StarGAN v2 [8] CUT* [34] ILVR [7]	54.88 ± 1.01 76.21 74.37 ± 1.55	$\frac{133.65 \pm 1.54}{59.78}$ 56.95 ± 0.14	$\frac{10.63 \pm 0.10}{17.48}$ 17.77 ± 0.02	0.27 ± 0.003 0.601 0.363 ± 0.001	- 79.6% 75.4%			
StarGAN V2 [8] CUT* [34] ILVR [7] SDEdit [30]	$54.88 \pm 1.01 \\76.21 \\74.37 \pm 1.55 \\74.17 \pm 1.01$	$ \begin{array}{r} 133.65 \pm 1.54 \\ 59.78 \\ 56.95 \pm 0.14 \\ 47.88 \pm 0.06 \\ \end{array} $	$10.63 \pm 0.10 \\ 17.48 \\ 17.77 \pm 0.02 \\ 19.19 \pm 0.01 \\ 10.01 \\$	0.27 ± 0.003 0.601 0.363 ± 0.001 0.423 ± 0.001	79.6% 75.4% 65.2%			
StarGAN V2 [8] CUT* [34] ILVR [7] SDEdit [30] EGSDE	$54.88 \pm 1.01 \\76.21 \\74.37 \pm 1.55 \\74.17 \pm 1.01 \\65.82 \pm 0.77$	$133.65 \pm 1.54 \\59.78 \\56.95 \pm 0.14 \\47.88 \pm 0.06 \\47.22 \pm 0.08 \\$	10.63 ± 0.10 17.48 17.77 ± 0.02 19.19 ± 0.01 19.31 ± 0.02	0.27 ± 0.003 0.601 0.363 ± 0.001 0.423 \pm 0.001 0.415 ± 0.001	- 79.6% 75.4% 65.2% -			

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Zhao et al, NeurIPS 2022

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EGSDE [†]	51.04 ± 0.37	62.06 ± 0.10	17.17 ± 0.02	0.361 ± 0.001	-

EGSDE outperforms the current state-of-art GANs-based methods



Source

Ours

SDEdit









Cat \rightarrow Dog

























 \rightarrow Female Male

ILVR CUT

SDEdit

Source Ours







Cat \rightarrow Dog















Male → Female



The function of each expert



The choice of initial time M



Source M = 0.3T M = 0.4T M = 0.5T M = 0.6T M = 0.7T

EGSDE in a big picture

The Connection with Classifier Guidance

Zhao et al, NeurIPS 2022

EGSDE: a general framework that employs an energy function with domain knowledge to guide the inference process

$$d\boldsymbol{x} = [\boldsymbol{f}(\boldsymbol{x},t) - g(t)^2(\boldsymbol{s}(\boldsymbol{x},t) - \nabla_{\boldsymbol{x}}\mathcal{E}(\boldsymbol{x},c,t))]dt + g(t)d\overline{\boldsymbol{w}}$$

The Connection with Classifier Guidance

Zhao et al, NeurIPS 2022

EGSDE: a general framework that employs an energy function with domain knowledge to guide the inference process

Classifier Guidance

 $d\boldsymbol{x} = [\boldsymbol{f}(\boldsymbol{x},t) - g(t)^2(\boldsymbol{s}(\boldsymbol{x},t) + \lambda \nabla_{\boldsymbol{x}} \log p_t(c|\boldsymbol{x}))]dt + g(t)d\overline{\boldsymbol{w}}$

The Connection with Classifier Guidance

Zhao et al, NeurIPS 2022

EGSDE: a general framework that employs an energy function with domain knowledge to guide the inference process

$$d\boldsymbol{x} = [\boldsymbol{f}(\boldsymbol{x},t) - g(t)^{2}(\boldsymbol{s}(\boldsymbol{x},t) - \nabla_{\boldsymbol{x}}\mathcal{E}(\boldsymbol{x},c,t))]dt + g(t)d\overline{\boldsymbol{w}}$$
$$\mathcal{E}(\boldsymbol{x},c,t) \propto -\lambda \log p_{t}(c|\boldsymbol{x})$$

Classifier Guidance

 $d\boldsymbol{x} = [\boldsymbol{f}(\boldsymbol{x},t) - g(t)^2(\boldsymbol{s}(\boldsymbol{x},t) + \lambda \nabla_{\boldsymbol{x}} \log p_t(c|\boldsymbol{x}))]dt + g(t)d\overline{\boldsymbol{w}}$

The classifier guidance can be regarded as a special design of energy function

What's next?

Bao & Zhao et al., arixv 2022

- Equivariant energy guidance
- Evaluated in inverse molecular design

Controllable 3D molecule generation





Thank you!

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