



THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

## PHD STUDENT SEMINAR

# SDE-based deep generative model

By

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### Abstract

Deep generative models are a category of machine learning models that utilizes deep neural networks to model data distributions and generate new samples. In this seminar, we first introduce our proposed framework to learn a generative model via Schrödinger Bridge, as a stochastic differential equation (SDE)-based generative model. The generative learning task can be formulated as interpolating between a reference distribution and a target distribution based on the Kullback-Leibler divergence, which can be characterized via an SDE on  $[0, 1]$  with a time-varying drift term. However, although SDE-based generative models have achieved state-of-the-art performance, they have a less efficient sampling procedure compared with other models such as generative adversarial networks. In the next part, we will discuss feasible ways to solve this problem.

**Date : 2 May 2022 (Monday)**

**Time : 4:00pm**

**Zoom Meeting : <https://hkust.zoom.us/j/97557961147> (Passcode: 672570)**

*All are Welcome!*