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# **Outline**

- Background
	- Anomaly Detection (AD)
		- − Anomaly detection datasets
		- − AUROC
		- − Methodologies
	- [1] Normalizing Flows (Real-NVP)
- Anomaly Detection with Normalizing Flows
	- [2] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- [3] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)





#### • Anomaly Detection (AD)

- Anomaly detection datasets
	- − CIFAR-10 vs SVHN (or LSUN, CelebA, etc.)
	- − [1] ShanghaiTech-AD dataset







#### • Anomaly Detection (AD)

- Anomaly detection datasets
	- − [1] MVTec-AD dataset





Object classes Texture classes





- Anomaly Detection (AD)
	- AUROC (Area Under Receiver Operating Characteristic curve)
		- − As threshold grows along the anomaly score axis, TPR (TP/TP+FN) and FPR (FP/FP+TN) decrease
			- ҉ AUROC is the area under the ROC curve
		- − The more two classes are separated, higher AUROC



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#### • Anomaly Detection (AD)

- Methodologies
	- − [1] Deep-SVDD (Support Vector Data Description)
		- $\frac{1}{2}$  Jointly learns the network parameters W together with minimizing the volume of a data-enclosing hypersphere in output space F
		- $\therefore$  Deep SVDD was trained to extract a data-dependent representation, removing the need to choose an appropriate kernel function by hand
		- $\frac{1}{2}$ . At test time, the distance between the representation of the input and the center is used as an anomaly score







#### • Anomaly Detection (AD)

- Methodologies
	- − [1] Patch-SVDD (Support Vector Data Description)
		- $\therefore$  Patch-SVDD extends Deep-SVDD to a patch-wise detection method
			- $\checkmark$  Patch-SVDD performs inspection on every patch to localize a defect
		- $\therefore$  Mapping all the features of dissimilar patches to a single center and imposing a uni-modal cluster weaken the connection between the representation and the content
		- $\mathcal{L}$  To deal with this, the encoder was trained to gather semantically similar patches by itself

$$
\mathcal{L}_{\text{SVDD'}} = \sum_{i,i'} \left\|f_{\theta}(\mathbf{p}_i) - f_{\theta}(\mathbf{p}_{i'})\right\|_2
$$

Deep SVDD







#### • Anomaly Detection (AD)

- Methodologies
	- − [1] Patch-SVDD (Support Vector Data Description)
		- $\frac{1}{2}$  Patch-SVDD stores all the representation of the galleries' (training dataset)
		- ҉ At test time for every patch p with a stride S within test image x, **the L2 distance to the nearest normal patch** in the feature space is then defined to be its anomaly score

$$
\mathcal{A}_{\theta}^{\text{patch}}(\mathbf{p}) \doteq \min_{\mathbf{p}_{\text{normal}}} \|f_{\theta}(\mathbf{p}) - f_{\theta}(\mathbf{p}_{\text{normal}})\|_{2}
$$







### • [1] Normalizing Flows (Real-NVP)

- Basic Idea
	- − [2] *"a good representation is one in which the distribution of the data is easy to model"*
	- $-$  Find transformation h = f(x) of the data into a new space such that the resulting distribution factorizes
		- $\mathbb{R}^n$  Each distribution  $H_d$  should be **independent**, and could be any **parametric** distribution (ex. Gaussian, Poisson)
		- ҉ The transformation f is **easily invertible**, and the dimension of h is same as the dimension of x









- [1] Normalizing Flows (Real-NVP)
	- Change of variable formula
		- − The likelihood of a datapoint at the feature space could be written with the following **change of variables formula**

$$
p_X(x) = p_H(f(x)) |\text{det } \frac{\partial f(x)}{\partial x}|.
$$
  $\qquad h \sim p_H(h)$   
 $x = f^{-1}(h)$ 

 $\mathcal{L}$ : Given an arbitrary distribution  $p_X(x)$ , likelihood at a datapoint  $x'$  is  $p_X(x')$ 

$$
\log p_X(x) = \log p_H(f(x)) + \log \left| \det \frac{\partial f(x)}{\partial x} \right|
$$

- If a random variable H follows a Standard Gaussian distribution,  $h \sim \mathcal{N}(0, 1)$ 

$$
p_H(h) = (2\pi)^{-\frac{1}{2}} \exp\left(-\frac{1}{2}h^2\right)
$$

- Log-likelihood of  $p_H(h)$  is just a L2 distance of the datapoint on the latent space
- − Now, all that matter is the **log determinant of the Jacobian (red box)**



### • [1] Normalizing Flows (Real-NVP)

- Computational complexity of determinant of the Jacobian
	- − However, the complexity of computing the **determinant of the Jacobian** is a major drawback
- Determinant of the triangular matrix
	- − The determinant of an upper (or lower) triangular matrix is the **product of the main diagonal entries**

$$
J_f = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \cdots & \frac{\partial f_1}{\partial x_n} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \cdots & \frac{\partial f_2}{\partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1} & \frac{\partial f_m}{\partial x_2} & \cdots & \frac{\partial f_m}{\partial x_n} \end{pmatrix} \quad \text{det } U = \begin{pmatrix} d_1 * * * * \\ 0 & d_2 * * \\ 0 & 0 & \ddots * \\ 0 & 0 & 0 & d_n \end{pmatrix} = d_1 \times d_2 \times \cdots \times d_n
$$





- [1] Normalizing Flows (Real-NVP)
	- Affine coupling layer



$$
y_{1:d} = x_{1:d}
$$
  
 $y_{d+1:D} = x_{d+1:D} \odot \exp (s(x_{1:d})) + t(x_{1:d})$ 

s and t stand for scale and translation, and are functions from  $R^d \to R^{D-d}$  (MLP)

− With this type of transformation, the determinant of the Jacobian will be a lower triangular matrix

$$
\frac{\partial y}{\partial x^{T}} = \begin{bmatrix} \mathbb{I}_{d} & 0 \\ \frac{\partial y_{d+1:D}}{\partial x_{1:d}^{T}} & \text{diag}\left(\exp\left[s\left(x_{1:d}\right)\right]\right) \end{bmatrix}
$$

- And eventually, log-determinant of the Jacobian is  $\sum_j s(x_{1:d})$ 

$$
\log p_X(x) = \log p_H(f(x)) + \log \left| \det \frac{\partial f(x)}{\partial x} \right|
$$







### • [1] Normalizing Flows (Real-NVP)

- Combining coupling layer
	- − Although coupling layers can be powerful, their forward transformation leaves some components unchanged
	- − By sequentially attaching the coupling layers, overall network's representation power grows







- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- Detection of anomalies via the usage of likelihoods provided by a **normalizing flow** on multiscale image features with multi-transform evaluation
	- **Anomaly localization** without training labels, the necessity of any pixel-wise optimization and sub-image detection
- [2] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- Proposed to use **conditional normalizing flows for unsupervised anomaly detection with localization** using computational and memory-efficient architecture





- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- Detection of anomalies via the usage of likelihoods provided by a **normalizing flow** on multiscale image features with multi-transform evaluation
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- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- DifferNet is a density estimation-based network using [2] Real-NVP
		- − **Density estimation of image features y** ∈ Y from the anomaly-free training images x ∈ X
	- DifferNet uses an ImageNet pretrained feature extractor which is not further optimized
		- − There have been [3] studies showing that it cannot be effectively applied to data of high dimensionality
		- − As there are many defects with variable scales in MVTec-AD dataset, DifferNet uses a multi-scale feature extractor
		- − DifferNet also used image transforms such as rotation.







- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- What is learned from the network is a **transformation** from the feature space to the latent space
		- − Training is done in a way that maximizes the likelihood for extracted features y
		- − According to the change-of-variable formula, this problem could be described as maximizing

$$
p_Y(y) = p_Z(z) \left| \det \frac{\partial z}{\partial y} \right|.
$$
  
Simple MLE!  

$$
\log p_Y(y) = \log p_Z(z) + \log \left| \det \frac{\partial z}{\partial y} \right|.
$$
  

$$
\mathcal{L}(y) = \frac{\|z\|_2^2}{2} - \log \left| \det \frac{\partial z}{\partial y} \right|.
$$
  
Negative log-likelihood &  
NVG modeling  $z \sim \mathcal{N}(0, I)$ 

- − The first term (in the red box) of the loss function forces NF to map all y as close as possible to z=0
- − The latter term (in the blue box) penalizes trivial solutions (all points are mapped into z=0)
- Thanks to the **tractability** of the determinant of the Jacobian, it is easy to calculate the exact log-likelihoods in the feature space  $(log p_y(y))$





- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- Likelihoods are directly used as a criterion to classify a sample as anomalous or normal

 $\tau(x) = \mathbb{E}_{T_i \in \mathcal{T}} \left[ -\log p_Z(f_{\text{NF}}(f_{\text{ex}}(T_i(x)))) \right].$ 

 $-$  At test time, multiple transformations are used to get a robust anomaly score  $\tau(x)$ 

҉ Rotations or manipulations of brightness and contrast

- $-$  An image is classified as anomalous if the anomaly score  $\tau(x)$  is above the threshold value θ where  $\mathcal{A}(x) = 1$  indicates an anomaly
	- $\frac{1}{2}$   $\theta$  is varied to calculate the AUROC

$$
\mathcal{A}(x) = \begin{cases} 1 & \text{for } \tau(x) \ge \theta \\ 0 & \text{for } \tau(x) < \theta \end{cases}
$$

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- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- Image-level AUROC in % for detected anomalies of all categories of MVTec AD







- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- Anomaly detection results on [2] Magnetic Tile Defects dataset







- [1] Same Same But DifferNet: Semi-Supervised Defect Detection with Normalizing Flows (WACV 2021)
	- Anomaly localization could be done with propagating the negative log-likelihood back to the input image x







- [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- Proposed to use **conditional normalizing flows for unsupervised anomaly detection with localization** using computational and memory-efficient architecture







- [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- CFlow also uses an ImageNet pretrained feature extractor which is not further optimized
		- − One difference with DifferNet is that CFlow uses multi-scale features from the encoder's pyramid pooling layers
	- Cflow performs anomaly localization with a variation of the [2] Real-NVP, namely, conditional flow
		- Conditional vector  $c_i$  is a 2D form of conventional positional encoding (sinusoidal)
			- ҉ Conditional vector gives spatial information of each feature vector to the CFlow decoder







- [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- Training procedure is same as DifferNet
		- − Maximizing the likelihoods of the features in the feature space

$$
\mathcal{L}(\theta) = \mathbb{E}_{\hat{p}_Z(\mathbf{z}, \theta)}[D_{KL}[p_Z(\mathbf{z})||\hat{p}_Z(\mathbf{z}, \theta)]]
$$
\n
$$
\mathcal{L}(\theta) = \mathbb{E}_{\hat{p}_Z(\mathbf{z}, \mathbf{c}, \theta)}[D_{KL}[p_Z(\mathbf{z})||\hat{p}_Z(\mathbf{z}, \mathbf{c}, \theta)]]
$$
\n
$$
\approx \frac{1}{N} \sum_{i=1}^N \left[ \frac{\|\mathbf{u}_i\|_2^2}{2} - \log|\det \mathbf{J}_i| \right] + \text{const}
$$
\nMCMC approximation

 $\forall$  *i* is the index of each training dataset

− All K scale CFlow decoders are trained





- [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- Anomaly score for each pixel is also directly computed with the likelihoods at the latent space

$$
\log \hat{p}_Z(\boldsymbol{z}_i, \boldsymbol{c}_i, \hat{\boldsymbol{\theta}}) = -\frac{\|\boldsymbol{u}_i\|_2^2 + D \log (2\pi)}{2} + \log\left|\det \boldsymbol{J}_i\right|
$$

− Here,  $\hat{p}_z(z, c, \hat{\theta})$  is the likelihoods of transformed feature vectors ( $\mathcal{F} \to \mathcal{Z}$ )

 $\hat{p}_z(z, c, \widehat{\theta}) = p_z(z) |\text{det} J_i|$ 

− After calculating all the log-likelihoods for each pixel, normalize them to be in [0 : 1] range

҉ Constructing anomaly maps for each scale is finished

- Up-sample all the anomaly maps into the input image resolution using bilinear interpolation
- The final anomaly score map is made by aggregating all the anomaly score maps





- [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- CFlow learns every patch's (effective receptive field in the input image) distribution
		- − Which is like the Patch-SVDD
		- − However, Patch-SVDD stores every trained representation, this makes difference in speed, memory usage
	- CFlow followed [2] a study that concatenates the intermediate vectors inside decoder coupling layers with the conditional vectors
		- − Conditional vector gives spatial information of each feature vector to the CFlow decoder







• [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)









• [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)



▪ Experimental results (comparison with other AD models (AUROC, AUPRO))





- [1] CFLOW-AD: Real-Time Unsupervised Anomaly Detection with Localization via Conditional Normalizing Flows (WACV 2022)
	- Experimental results (anomaly localization results)







### **Thank you for listening**



