EVALUATION OF CATEGORICAL GENERATIVE MODELS - BRIDGING THE GAP BETWEEN REAL AND SYNTHETIC DATA

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ABSTRACT

The machine learning community has mainly relied on real data to benchmark algorithms as it provides compelling evidence of model applicability. Evaluation on synthetic datasets can be a powerful tool to provide a better understanding of a model’s strengths, weaknesses and overall capabilities. Gaining these insights can be particularly important for generative modeling as the target quantity is completely unknown. Multiple issues related to the evaluation of generative models have been reported in the literature. We argue those problems can be avoided by an evaluation based on ground truth. General criticisms of synthetic experiments are that they are too simplified and not representative of practical scenarios. As such, our experimental setting is tailored to a realistic generative task. We focus on categorical data and introduce an appropriately scalable evaluation method. Our method involves tasking a generative model to learn a distribution in a high-dimensional setting. We then successively bin the large space to obtain smaller probability spaces where meaningful statistical tests can be applied. We consider increasingly large probability spaces, which correspond to increasingly difficult modeling tasks, and compare the generative models based on the highest task difficulty they can reach before being detected as being too far from the ground truth. We validate our evaluation procedure with synthetic experiments on both synthetic generative models and current state-of-the-art categorical generative models.

Index Terms—Evaluation of generative models, categorical generative models

1. INTRODUCTION

In the machine learning community, evaluation of generative models is an ongoing topic of research [1, 2, 3, 4, 5, 6, 7, 8]. The most common method is to evaluate the (usually upper bounded) log-likelihood on held-out test data; the model with the highest log-likelihood is declared the better. Although principled, this method of evaluation has some known drawbacks as highlighted in [6]. A simple example from [9] shows how high log-likelihood models can generate poor samples. Simply put, the learned model is far from the true distribution.

Another observation, possibly symptomatic of this issue, is the out-of-distribution (OOD) problem. A notable finding by [10] is that high log-likelihood and good sample generation do not guarantee good OOD detection. The task of OOD detection is an important application of generative modeling. If a model is an appropriate approximation of the true distribution, then it should be able to detect low-probability samples.

One approach taken in the literature to mitigate this problem is to adopt a more comprehensive and task-oriented method of evaluation. By assessing multiple metrics and designing task-oriented metrics, the true capabilities of a generative model can be gleaned [6, 3, 11]. Nonetheless, this remains a heuristic approach that is unavoidably tied to the application at hand and therefore cannot be applied to the general problem of generative model evaluation.

In this work, we propose to return to a synthetic setting where the evaluation of a generative model can be framed as a statistical identity testing problem. This allows us to draw from statistical testing literature and alleviates the problems associated with log-likelihood evaluation. Rather than testing whether high log-likelihood is assigned to unseen samples, we can directly evaluate whether the model assigns the correct probability mass to each element in the space. We can then directly answer questions about OOD capability, sample generation quality, and overall generative modeling performance. This approach also provides better insight into which types of distributions a particular generative model can fit.

The synthetic task must be representative of the actual task a generative model would be called to solve. In almost all
cases, generative models in machine learning target a (very)
high dimensional setting. One challenge induced by such set-
tings is that statistical tests based on samples become mean-
ingless. We simply cannot collect enough samples for a test
to reject a null hypothesis. To address this issue, we propose an
algorithm to bin the probability space at various granular-
ity levels. We then consider the induced distributions on
the smaller probability spaces as a testing proxy for our genera-
tive model quality, observing that the error for the induced dis-
tributions is a lower bound on the error in the original space.
Figure 1 provides an overview of our procedure. Random bin-
ing is not successful and we explain how we construct bins to
maximize the lower bound on the error.

We validate our binning procedure through synthetic ex-
periments, ensuring it can preserve the correct ranking of syn-
thetic generative models. We then show that our testing pro-
dure correctly ranks state-of-the-art generative models trained
on our synthetic task by comparing our ranking with the em-

2. METHODOLOGY

We aim to design an evaluation method or metric that can rank
generative models reliably for a very large scale discrete distrib-
ution space on Ω, given the ground truth distribution p. Given
samples from unknown distributions q₁, q₂, we wish to distin-
guish which distribution is closer to a reference distribution p
(thus achieving a ranking of generative models).

2.1. Distribution Testing

This setting is analogous to a fundamental problem in statisti-
cal distribution testing of identity testing. In this setting, given
sample access to an unknown distribution q, an identity test
declares if q is ε-close to a reference distribution p with prob-
ability at least 1 − δ. See [12, 13] for a more formal definition
and [14] for a review on this topic. In this field, closeness of
discrete distributions p, q on a discrete sample space Ω is for-
malized as the total variation distance:

\[ \epsilon = d_{TV}(p, q) = \frac{1}{2} \| p - q \|_1 = \frac{1}{2} \sum_{x \in \Omega} |p_x - q_x| \]  

(1)

(with \( p_x \) used as a shorthand for \( p(x) \)). The \( \ell^2 = \| p - q \|_2 \) can also be used. For relatively small sized Ω, results from the identity testing literature can be applied directly. However, we target large Ω where the practical number of samples is \( m \ll |\Omega| \). At this scale, algorithms for identity testing are unusable as the provably most powerful test has a \( \sqrt{|\Omega|} \) term in its required number of samples [13].

2.2. Binning the space

We propose to move from the probability space Ω to a smaller
space \( \mathcal{B} \) by binning the elements \( x \) into partitioning sets of
\( \Omega \) with \( \cup_i A_i = \Omega \) and \( \cap_i A_i = \emptyset \). We then
assess the distributions induced by this binning to evaluate the
models.

We denote all partitions of \( \Omega \) by \( \rho(\Omega) \). The ‘binned’ distribution
of the ground truth \( p \) is \( p^\mathcal{B} \), and the ‘binned’ distribution
of the generative model \( q \) becomes \( q^\mathcal{B} \), where \( p^\mathcal{B} = \sum_{x \in A} p_x \).
This binning operation naturally introduces a new total vari-
ation error on the \( \mathcal{B} \) space:

\[ \epsilon^\mathcal{B} = d_{TV}(p^\mathcal{B}, q^\mathcal{B}) = \frac{1}{2} \sum_{A \in \mathcal{B}} |p^\mathcal{B}_A - q^\mathcal{B}_A| = \frac{1}{2} \sum_{A \in \mathcal{B}} \sum_{x \in A} |p_x - q_x|. \] 

(2)

Binning also introduces an error between the initial distribu-
tion \( p \) and its binned version \( p^\mathcal{B} \) that can be defined as:

\[ \epsilon^{p \rightarrow p^\mathcal{B}} = \frac{1}{2} \sum_{A \in \mathcal{B}} \sum_{x \in A} |p_x - \frac{p^\mathcal{B}_A}{|A|}|. \] 

(3)

At the cost of introducing error, binning allows us to reduce
the space to a workable size so that tools from the distribution
testing literature can be used. In particular, we can design a
hypothesis test that aims to reject \( H_0 : d(p^\mathcal{B}, q^\mathcal{B}) < \epsilon \) at a
probability significance level \( \delta \).

We can see that \( d_{TV}(p^\mathcal{B}, q^\mathcal{B}) \) is a lower bound for \( d_{TV}(p, q) \), but the result of such test in the binned space does not provide a
direct indication of the outcome in the original space.

In this case, a generative model is poor, in the sense that it could not achieve
the easier task of representing the binned distribution to within
a required error \( \epsilon \). In the following section, we describe how
we select the binning.

2.2.1. Choosing the bins

When moving from \( p, q \) to \( p^\mathcal{B}, q^\mathcal{B} \), information is inevitably
lost. Additionally, a smaller number of bins \( k = |\mathcal{B}| \) will
result in greater information loss. Therefore, for a given gran-
ularity level \( k \), bins are chosen such that the least possible error
on \( \epsilon^{p \rightarrow p^\mathcal{B}} \) is introduced for the reference distribution \( p \).

Minimizing the binning error of \( \epsilon^{p \rightarrow p^\mathcal{B}} \): We start by con-
idering bins that minimize the error from going to \( p \) to \( p^\mathcal{B} \).
Denote by \( \mathcal{B}^k_p(\lambda) \) the set of all \( k \) partitions of \( \Omega \) s.t. \( \epsilon^{p \rightarrow p^\mathcal{B}} \) is
at most \( \lambda \):

\[ \mathcal{B}^k_p(\lambda) = \{ \mathcal{B} : \epsilon^{p \rightarrow p^\mathcal{B}} \leq \lambda, \mathcal{B} \in \rho^k(\Omega) \}, \] 

(4)

where \( \rho^k(\Omega) \) denotes the set of all partitions of \( \Omega \) of size \( k \).

It is easy to test whether a particular \( \mathcal{B} \) lies in \( \mathcal{B}^k_p(\lambda) \) for any
\( p \), but \( \mathcal{B}^k_p(\lambda) \) may be a very large solution space. For the par-
cular case where no error is tolerated \( \mathcal{B}^k_p(\lambda = 0) \), however, the
space is much smaller (and may be empty).

We take advantage of our ability to specify the synthetic
distribution \( p \), and construct \( p \) so that \( p(x) \) has \( s \) unique values
and places all elements with a common value in bins \( \mathcal{S} \) to
form the binning \( \mathcal{S} = \{ S_1, \ldots, S_s \} \). With a judicious choice of \( s \),
such a reference distribution is sufficient to provide a stern test
of generative models. Given a \( p \) with \( s = |\mathcal{S}| \) flat regions, we have
that:

\[ \mathcal{B}^k_p(0) = \left\{ \begin{array}{ll} \emptyset & \text{if } s > k \\ \mathcal{S} & \text{if } s = k \\ \{ \cup_{S_i \in \mathcal{S}} P_i; P_i \in \rho^i(S_i) \}, & \sum_{i=1}^s c_i = k & \text{if } s < k \end{array} \right. \] 

(5)

where \( c_i \in \mathbb{N} \) is the cardinality of the partitioning that can be made
on \( S_i \). The set \( \{ \cup_{S_i \in \mathcal{S}} P_i; P_i \in \rho^i(S_i) \}, \sum_{i=1}^s c_i = k \) is all possible

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union of partitions of each flat region \( S_i \), s.t. we end up with the correct number of bins at the end (enforced by \( \sum_{i=1}^{s} c_i = k \)).

Maximizing the binning error of \( \rho^B, q^B \): By the triangle inequality, we can see that \( \epsilon^B \leq \epsilon \). Hence, given the choice of binning from \( \mathcal{B}^B_k(0) \), we can select the binning that maximizes the error between the induced binned distribution \( \rho^B \) and the induced binned distribution \( q^B \):

\[
\mathcal{B}^B_k = \arg \max_{B \in \mathcal{B}^B_k(0)} (\rho^B \cdot q^B^B). \quad (6)
\]

This concludes how we select bins at a specific granularity level \( \mathcal{B}^B_k \). For a given flat region \( \mathcal{A}_i \), if we seek a \( k = 2 \) bin-granularity: \( \rho^B(\mathcal{A}_i) \), the unique solution that maximizes the error is to split the positive error region \( \{ x \in S_i ; q_x - p_x > 0 \} \) from the negative error region \( \{ x \in S_i ; q_x - p_x < 0 \} \). If there is no positive or negative error, then every bin is equivalent. Thus, different and tractable solutions for the granularity \( k = \{s, \ldots, 2s\} \) can be obtained.

We have presented the discussion in terms of \( q \) and \( q^B \), but we assume that we only have sample access to \( q \) (and hence to \( q^B \)). Hence, only the empirical pmf of \( q \) is accessible. We can approximate with: \( \mathcal{B}^B_k \approx \arg \max_{B \in \mathcal{B}^B_k(0)} (\rho^B \cdot q^B_{\text{emp}}) \).

A limitation of this procedure is that it is tied to the number of flat regions \( s \) of the distribution \( p \). However, since we have control over \( p \), we can choose \( p \) with a number of flat regions that achieves a trade off between (i) posing a suitably demanding challenge and (ii) generating a test that does not require too many samples. In general, in very high dimensions, such as those of protein sequences, for example, structured distributions can be very challenging to learn even if there are only three unique values.

2.3. Hypothesis testing

We now have a sequence of binnings of increasingly difficult granularity levels, ranging from \( k = s \) to \( k = 2s: B^s, B^{s+1}, \ldots, B^{2s} \). At each granularity level \( k \), we can use a hypothesis test to detect poor approximation of the ground truth. Since the sampling complexity of the test space with the probability space and we control the granularity level \( k \), we can easily generate \( O(k) \) samples. Our null hypothesis \( \mathcal{H}_0 \) is that the binned generative model \( q^{B_k} \) is within some error \( \epsilon_{test} \) of the ground truth distribution \( p^{B_k} \); i.e. \( \mathcal{H}_0 : \| p^{B_k} - q^{B_k} \|_2 < \epsilon_{test} \). We use the \( \ell^2 \) distance as it is more practical to test for. If the test is able to reject at some granularity \( k \), we stop and return this \( k \) as the highest granularity level reached by the generative model \( q \). For the hypothesis testing, we use the closeness test from [15], which tests for a distance threshold between two distributions, both of which only have sample access. To make the test applicable to our context, we simply replace the statistical estimates for unknown \( p \) by our known statistics for \( p \). The complete testing procedure is outlined in Algorithm 1.

3. EXPERIMENTS

3.1. Datasets

Our synthetic experiments are designed to emulate real datasets. Most importantly, the sampling space \( \Omega \) is several orders larger than the number of generated samples \( m \). Second, the support of the targeted distribution (that we denote \( \Omega^t = \{ x \in \Omega: p_x > 0 \} \)) is believed to be much smaller than the whole space, i.e. \( \Omega^t/\Omega \approx 0 \). The intuition behind this feature is that uniform random sampling is very unlikely to give a valid sample. This is a feature of most applications of high-dimensional generative models. Nonetheless, \( \Omega^t \) is still generally believed to be very large and scales with the overall size of the space \( |\Omega| \). We choose the ratio of approximately \( |\Omega^t|/|\Omega| \approx c!/c^c \) as it loosely approaches an estimate given in [16] of the size of a family’s protein sequence space. Since we want to keep the number of flat regions small (as explained in the previous section), we choose to model \( p \) as a stair distribution with \( s \) stairs, where the last stair is assigned zero probability mass. Hence for a given \( p \), we have

\[
p(x) = \begin{cases} p_{\mathcal{A}_i} & \text{if } x \in \mathcal{A}_i, \ i \in \{1, \ldots, s-1\} \\ 0 & \text{if } x \in \mathcal{A}_s \end{cases}.
\]

3.2. Baselines

**Synthetic \( q \):** Even though we could scale to high \( \Omega \), for visualisation purposes, we set \( |\Omega| = 6^6 \) and generate a smaller number of samples \( m = 1000 \). We define a stair distribution \( p \) with \( s = 4 \) flat regions. We produce 4 synthetic generative models \( q_1, q_2, q_3, q_4 \) by increasingly perturbing the ground truth distribution: \( d_{TV}(p, q_1) = 0, d_{TV}(p, q_2) = 0.1, d_{TV}(p, q_3) = 0.15, d_{TV}(p, q_4) = 0.2 \). **Generative models \( q \):** We evaluate our evaluation method on state-of-the-art generative models for categorical data. We set \( |\Omega| = 6^6 \) and define a stair distribution \( p \) with \( s = 3 \) flat regions. **CNF** [17] is a normalizing flow method that learns a mapping from the categorical space to a continuous representation. **CDM** [18] is a diffusion-based model that operates in the discrete space. **argmaxAR** [19] is a normalizing flow method that uses an argmax operation to map a continuous representation to the discrete space. For each trial, we generate \( m = 10,000 \) samples.
We begin by validating our algorithm for choosing $B_k^*$. We verify that the ordering of the empirical total variation given by $\epsilon_{emp}^B \triangleq d_{TV}(p^B, \hat{q}_{emp}^B)$ of the synthetically created $q_1, q_2, q_3, q_4$ aligns with the correct ranking: $q_1 < q_2 < q_3 < q_4$. We compare the ordering provided by the empirical total variation derived from our binning algorithm $B_k^* d_{TV}(p^{B_k^*}, \hat{q}_{emp}^{B_k^*})$ with the empirical total variation derived from some random binning $B_k d_{TV}(p^{B_k}, \hat{q}_{emp}^{B_k})$. To compare ranking accuracy, we compute the Kendall Tau correlation coefficient which measures the piece-wise displacements between two rankings. A higher value corresponds to a more closely matched rank.

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Results can be viewed in Figure 2.

Next, we test our evaluation procedure outlined in Algorithm 1 on state-of-the-art categorical generative models. We validate that the generative model reaching the highest granularity level $k$ with our test is the generative model with the lowest empirical total variation on $\Omega$ $d_{TV}(p, \hat{q}_{emp})$. We set the significance level of the hypothesis testing to $\delta = 0.05$ and test for $\epsilon_{test} = 0.1$. We train each model on a dataset of 10,000 training samples generated from $p$ for 1000 epochs. For each baseline, a hyperparameter search is conducted over the hidden size $= [8, \ldots, 64]$, depth $= [1, \ldots, 4]$ and learning rate $= [1e^{-1} - 1, \ldots, 1e^{-5}]$ and we set the remaining parameters to the default values provided in each respective paper.

4. DISCUSSION

Figure 2 shows the binning procedure we propose is sensible. In Figure 3, we show the empirical distribution generated from one trial of the generative models that were trained on the synthetic dataset as described in Section 3.3. Visually, we see that the CNF baseline distribution is a very poor approximation of the ground truth distribution. This is also reflected in its high empirical total variation error $d_{TV}(p, \hat{q}_{emp})$. The argmaxAR and CDM baselines are closer, with the CDM slightly outperforming argmaxAR based on $d_{TV}(p, \hat{q}_{emp})$. This is reflected in our hypothesis testing ranking in Figure 4, where we see that all trials of the CDM pass the test at $k = 4$, whereas only a fraction of the argmaxAR trials pass the same test. Every CNF trial is rejected.

5. CONCLUSION

In conclusion, we have introduced an alternative way to evaluate generative models for categorical data. Even though our approach is based on statistical tests, it remains applicable for very large distribution space which is the setting of interest for those models. In future work, we plan on providing theoretical guarantee of our procedure, to further exploit our control over $p$ to design an even more powerful test and to apply the method to real-world datasets.
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