## Kernel Learning for Extrinsic Classification of Manifold Features

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## Overview

- Motivation
- Problem formulation
- Optimization procedure
- Grassmann manifold
- Symmetric positive definite matrices
- Experimental results


## Manifold features

## Where are manifold features used in computer vision?

## Applications of manifold features

- Diffusion tensor magnetic resonance imaging (DT-MRI)
- Texture classification and segmentation
- Object detection and tracking
- Motion segmentation using structure tensors
- Face and object recognition from image sets
- Human activity recognition using dynamical systems
- Shape analysis


## Classification in Euclidean space

For features that lie in Euclidean spaces, classifiers based on discriminative approaches such as linear discriminant analysis (LDA), partial least squares (PLS) and support vector machines (SVM) have been successfully used in various applications.

## Classification of manifold features

## How can we extend these techniques to manifold features?

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## Define kernels on manifolds!

## Kernels for manifolds features

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Try out kernel learning!

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Since we are interested in finding a kernel $\mathcal{K}$ (defined on $\mathcal{M}$ ) for the purpose of classification, we propose to learn both the kernel and classifier jointly based on the following two criteria:
(1) Risk minimization: For good classification performance, the risk functional associated with the classifier should be minimized.
(2) Structure preservation: Since the features lie on a Riemannian manifold with well defined structure, the kernel should try to preserve the underlying manifold structure. This criterion acts as a regularizer.

## Kernel learning for manifolds features

Our general framework for learning a good kernel-classifier combination can be represented as the following optimization problem

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\min _{W, \mathcal{K}} \lambda \Gamma_{s}(\mathcal{K})+\Gamma_{c}(W, \mathcal{K}) .
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- $\Gamma_{s}(\mathcal{K})$ is the manifold-structure cost expressed as a function of kernel $\mathcal{K}$.
- $\lambda$ is a parameter controlling the tradeoff between the two cost functions.


## Kernel learning for manifolds features

Since learning the kernel $\mathcal{K}$ in a non-parametric fashion makes the problem transductive, we follow the multiple kernel learning approach and parametrize the kernel $\mathcal{K}$ as a positive linear combination of known base kernels $\mathcal{K}^{1}, \mathcal{K}^{2}, \ldots, \mathcal{K}^{M}$.

$$
\mathcal{K}=\sum_{m=1}^{M} \mu_{m} \mathcal{K}^{m}, \mu_{m} \geq 0
$$

## Classifier cost in kernel learning

SVM cost function:

$$
\max _{\vec{\alpha} \in \Omega}\left(\vec{\alpha}^{\top} \overrightarrow{1}-\frac{1}{2} \vec{\alpha}^{\top}\left(\vec{y} \vec{y}^{\top} o K\right) \vec{\alpha}\right)
$$

- $\Omega=\left\{\vec{\alpha} \in \mathcal{R}^{N_{t r}} \mid 0 \leq \vec{\alpha} \leq C \overrightarrow{1}, \vec{\alpha}^{\top} \vec{y}=0\right\}$.
- $\vec{y}$ is the vector of training labels.
- $N_{t r}$ is the number of training samples.
- The operation o denotes the matrix Hadamard product.


## Manifold-structure cost in kernel learning

A simple geodesic distance based manifold-structure cost:

$$
\sum_{i=1}^{N} \sum_{i=1}^{N}\left(K_{i i}+K_{j j}-K_{i j}-K_{j i}-d_{i j}^{2}\right)^{2}
$$

- $K_{i j}$ is the kernel value for samples $i$ and $j$.
- $d_{i j}$ is the geodesic distance between samples $i$ and $j$.


## Kernel learning for manifolds features

Combining both the costs, we get the following optimization problem:

$$
\begin{aligned}
& \min _{\vec{\zeta}, \vec{\mu}} \max _{\vec{\alpha} \in \Omega} \lambda\|\vec{\zeta}\|_{2}^{2}+\left(\vec{\alpha}^{\top} \overrightarrow{1}-\frac{1}{2} \vec{\alpha}^{\top}\left(\vec{y} \vec{y}^{\top} o \sum_{m=1}^{M} \mu_{m} K^{m}\right) \vec{\alpha}\right), \\
& \text { subject to } \sum_{m=1}^{M} \mu_{m}\left(K_{i i}^{m}+K_{j j}^{m}-K_{i j}^{m}-K_{j i}^{m}\right)-d_{i j}^{2}=\zeta_{i j}, \\
& \quad \text { for } 1 \leq i<j \leq N_{t r} \text { and } \vec{\mu} \geq \overrightarrow{0}, \\
& \text { where } \Omega=\left\{\vec{\alpha} \in \mathcal{R}^{N_{t r}} \mid 0 \leq \vec{\alpha} \leq C \overrightarrow{1}, \vec{\alpha}^{\top} \vec{y}=0\right\} .
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This is a convex optimization problem and can be solved efficiently using gradient based methods.

## Kernel learning for manifolds features

Manifold-structure cost:

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J_{1}(\vec{\mu})=\sum_{i=1}^{N_{t r}} \sum_{j=i+1}^{N_{t r}} \zeta_{i j}^{2}=\sum_{i=1}^{N_{t r}} \sum_{j=i+1}^{N_{t r}}\left(\sum_{m=1}^{M} \mu_{m} p_{i j}^{m}-d_{i j}^{2}\right)^{2},
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\frac{\partial J_{1}}{\partial \mu_{m}}=\sum_{i=1}^{N_{t r}} \sum_{j=i+1}^{N_{t} r}\left(2 p_{i j}^{m}\left(\sum_{k=1}^{M} \mu_{k} p_{i j}^{k}-d_{i j}^{2}\right)\right)
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$$
\frac{\partial J_{2}}{\partial \mu_{m}}=-\frac{1}{2} \sum_{i=1}^{N_{t r}} \sum_{j=1}^{N_{t r}} \alpha_{i}^{*} \alpha_{j}^{*} y_{i} y_{j} K_{i j}^{m}
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where $\vec{\alpha}^{*}$ is the optimal solution for the above SVM dual problem.

## Kernel learning for manifolds features

Let $J(\vec{\mu})=\lambda J_{1}(\vec{\mu})+J_{2}(\vec{\mu})$. Then, the kernel learning optimization becomes

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& \min _{\vec{\mu}} J(\vec{\mu}) \\
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$J(\vec{\mu})$ is convex and differentiable if $K^{m} \succ 0$.
The above optimization problem can be solved using reduced gradient descent method or any other standard algorithm used for solving constrained convex optimization problems.

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- Computation of $J_{2}(\vec{\mu})$ : Solve an SVM optimization problem

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Computing the kernel values:

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Decision function evaluation:

$$
f(x)=\left(\sum_{i=1}^{N_{t r}} \alpha_{i}^{*} y_{i} \sum_{m=1}^{M} \mu_{m} K^{m}\left(x_{i}, x\right)\right)+b .
$$

## Grassmann manifold

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- $\vec{\theta}$ can be computed using $\theta_{i}=\cos ^{-1}\left(\alpha_{i}\right) \in\left[0, \frac{\pi}{2}\right]$, where $\alpha_{i}$ are the singular values of $Y_{s 1}^{\top} Y_{s 2}$.


## Grassmann manifold - Kernels

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Projection-RBF kernels:

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When $d=\gamma=1, \mathcal{K}_{P}^{\text {poly }}$ is same as the projection kernel introduced in [Hamm et al. ICML08].

## Symmetric positive definite matrices

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- Equipped with the affine-invariant Riemannian metric, the geodesic distance distance between two SPD matrices $C_{1}$ and $C_{2}$ is given by

$$
\sqrt{\sum_{i=1}^{d} \ln ^{2} \lambda_{i}\left(C_{1}, C_{2}\right)}
$$

where $\lambda_{i}\left(C_{1}, C_{2}\right)$ are the generalized Eigenvalues of $C_{1}$ and $C_{2}$.

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When $d=\gamma=1, \mathcal{K}_{\text {log }}^{\text {poly }}$ is same as the LED kernel introduced in [Wang et al. CVPR12].

## Experiments - Image set based recognition

## How to represent an image set?

## Experiments - Image set based recognition

Linear subspaces:

- Given multiple images of the same face or object, they can be collectively represented using a lower dimensional subspace obtained by applying PCA on the feature vectors representing individual images.

Covariance features:

- Alternatively, the image set can also be represented using its natural second-order statistic, i.e., the covariance matrix.


## Experimental results - Image set based recognition

ETH-80 object dataset [Leibe et al. CVPR03]

- 8 objects categories with 10 different object instances in each category.
- Each object instance is a set of images of the same object captured under different views.
- For each category, we used 5 sets for training and 5 sets for testing.


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YouTube Celebrities face dataset [Kim et al. CVPR08]

- Multiple video clips of 47 subjects collected from YouTube.
- Low resolution and highly compressed videos.
- For each class, we used 3 videos for training and 6 videos for testing.


## Experimental results - Image set based recognition

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- Image sets were modeled using covariance features and linear subspaces [Wang et al. CVPR12].
- In the case of linear subspaces, multiple Projection-RBF and Projection-polynomial kernels were used.
- In the case of covariance features, multiple LED-RBF and LED-polynomial kernels were used.


## Experimental results - Image set based recognition

| dataset | NN | S-MKL | GDA | Proj + PLS | Proposed <br> approach |
| :---: | :---: | :---: | :---: | :---: | :---: |
| YouTube | 62.8 | 64.3 | 65.7 | 67.7 | 70.8 |
| ETH80 | 93.2 | 93.7 | 92.8 | 95.3 | 96.0 |

Table: Recognition rates for image set-based face and object recognition tasks using linear subspaces.

| dataset | NN | S-MKL | CDL- LDA | CDL- PLS | Proposed <br> approach |
| :---: | :---: | :---: | :---: | :---: | :---: |
| YouTube | 40.7 | 69.7 | 67.5 | 70.1 | 73.2 |
| ETH80 | 92.7 | 93.7 | 94.5 | 96.5 | 98.2 |

Table: Recognition rates for image set-based face and object recognition tasks using covariance features.

## References

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