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

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

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.

How can we extend these techniques to manifold features?

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How can we extend these techniques to manifold features? Define kernels on manifolds!

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- 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.

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- $\Gamma_s(\mathcal{K})$ is the manifold-structure cost expressed as a function of kernel \mathcal{K} .
- λ is a parameter controlling the tradeoff between the two cost functions.

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 $\mathcal{K}^1, \mathcal{K}^2, \dots, \mathcal{K}^M$.

$$\mathcal{K} = \sum_{m=1}^{M} \mu_m \mathcal{K}^m, \ \mu_m \ge 0.$$

SVM cost function:

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

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

A simple geodesic distance based manifold-structure cost:

$$\sum_{i=1}^{N} \sum_{i=1}^{N} (K_{ii} + K_{jj} - K_{ij} - K_{ji} - d_{ij}^2)^2$$

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

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

$$\begin{split} \min_{\vec{\zeta}, \ \vec{\mu}} \max_{\vec{\alpha} \in \Omega} \lambda \|\vec{\zeta}\|_2^2 + \left(\vec{\alpha}^\top \vec{1} - \frac{1}{2} \vec{\alpha}^\top \left(\vec{y} \vec{y}^\top o \sum_{m=1}^M \mu_m K^m\right) \vec{\alpha}\right), \\ \text{subject to} \sum_{m=1}^M \mu_m (K_{ii}^m + K_{jj}^m - K_{ij}^m - K_{ji}^m) - d_{ij}^2 = \zeta_{ij}, \\ \text{for } 1 \le i < j \le N_{tr} \text{ and } \vec{\mu} \ge \vec{0}, \\ \text{where } \Omega = \{\vec{\alpha} \in \mathcal{R}^{N_{tr}} \mid 0 \le \vec{\alpha} \le C \vec{1}, \ \vec{\alpha}^\top \vec{y} = 0\}. \end{split}$$

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This is a convex optimization problem and can be solved efficiently using gradient based methods.

Manifold-structure cost:

$$J_1(\vec{\mu}) = \sum_{i=1}^{N_{tr}} \sum_{j=i+1}^{N_{tr}} \zeta_{ij}^2 = \sum_{i=1}^{N_{tr}} \sum_{j=i+1}^{N_{tr}} \left(\sum_{m=1}^{M} \mu_m p_{ij}^m - d_{ij}^2 \right)^2,$$

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$$\frac{\partial J_1}{\partial \mu_m} = \sum_{i=1}^{N_{tr}} \sum_{j=i+1}^{N_{tr}} \left(2p_{ij}^m \left(\sum_{k=1}^M \mu_k p_{ij}^k - d_{ij}^2 \right) \right).$$

SVM classifier cost:

$$J_2(\vec{\mu}) = \max_{\vec{\alpha} \in \Omega} \left(\vec{\alpha}^\top \vec{1} - \frac{1}{2} \vec{\alpha}^\top (\vec{y} \vec{y}^\top o \sum_{m=1}^M \mu_m K^m) \vec{\alpha} \right),$$

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$$\frac{\partial J_2}{\partial \mu_m} = -\frac{1}{2} \sum_{i=1}^{N_{tr}} \sum_{j=1}^{N_{tr}} \alpha_i^* \alpha_j^* y_i y_j K_{ij}^m,$$

where $\vec{\alpha}^*$ is the optimal solution for the above SVM dual problem.

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The above optimization problem can be solved using reduced gradient descent method or any other standard algorithm used for solving constrained convex optimization problems. First, we need to compute the pairwise geodesic distances d_{ij} between training samples.

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• Computation of $J_2(\vec{\mu})$: Solve an SVM optimization problem

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Decision function evaluation:

$$f(x) = \left(\sum_{i=1}^{N_{tr}} \alpha_i^* y_i \sum_{m=1}^{M} \mu_m K^m(x_i, x)\right) + b.$$

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- $\vec{\theta}$ can be computed using $\theta_i = \cos^{-1}(\alpha_i) \in [0, \frac{\pi}{2}]$, where α_i are the singular values of $Y_{s1}^{\top} Y_{s2}$.

Grassmann manifold - Kernels

Let $\Phi_P(S) = Y_s Y_s^{\top}$. Note that $\Phi_P(S)$ does not depend on the choice of Y_s .

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Projection-RBF kernels:

$$\mathcal{K}_P^{\mathsf{rbf}}(S_1, S_2) = \exp\left(-\gamma \|\Phi_P(S_1) - \Phi_P(S_2)\|_F^2\right).$$

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When $d = \gamma = 1$, $\mathcal{K}_P^{\mathsf{poly}}$ 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 C₁ and C₂ is given by

$$\sqrt{\sum_{i=1}^d \ln^2 \lambda_i(C_1, C_2)},$$

where $\lambda_i(C_1, C_2)$ are the generalized Eigenvalues of C_1 and C_2 .

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

How to represent an image set?

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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. 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

 Image sets were modeled using covariance features and linear subspaces [Wang *et al.* CVPR12].

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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.

dataset	NN	S-MKL	GDA	Proj + PLS	Proposed
					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 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.

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