Subspace Indexing on Grassmannian Manifold for Large Scale Visual Recognition

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Outline

- **Bio**
- **Research motivations and projects**
- **Subspace Indexing on Grassmannian Manifold**
  - Applications
  - Key Technical Challenges
  - Query-Driven Local Subspaces
  - Indexed Subspaces on Grassmannian Manifold
  - Simulation
  - Conclusion & Future Work

About Me

- **Bio:**
  - Sr. Staff Researcher, Core Networks R&D, ***Huawei Tech*** USA, 2010.10~ to date
  - Asst Prof, ***HK Polytechnic Univ***, CTO, ***Mudi Tech***, 2008.04~2010.09
  - Senior, Senior Staff, and then Principal Staff Researcher, Multimedia Research Lab, ***Motorola Labs***, USA, 2000-08.
  - Software Engnieer, ***Motorola CIG***, USA, 1998-2000.
- **Research Interests:**
  - Biometrics & Surveillance, large scale fingerprint identification, face identification, video action and event detection.
  - Image Identification in very large repositories. Check out our visual search Android app for dangdang.com:

    http://i.joyton.com/download/DangDang2.0.apk
  - Large scale audio/visual data analysis, storage and indexing, search and mining, Hadoop based map-reduce scheme for large scale visual analytics.
  - QoE metrics, video adaptation and streaming, content delivery networks (CDN) optimization, especially the next gen wireless video networks.

Research Motivations

2012

Devices

- **Explosive growth of devices:**
  - Billions of cell phones/PDAs
  - Billions of computers
  - Billions of TVs
  - Billions of Media Players

- **Different Multimedia Capabiliti**
  - display,
  - capture,
  - storage,
  - computing,
  - communication

Networks

- **Better technology from equipment makers**
  - Better wireless spectrum efficiency, WiMAX/LTE
  - High speed DLS/Cable, 100x100
  - Fiber optical solutions, GPON
- **More capacity from service providers**
  - More bandwidth, better coverage,
  - Convergence of data, voice and media service from service providers
  - Vertical integration of application and services

Content

- **Explosive growth of digital media**
  - Web, Email, Audio, Video, Game
  - News, Music, Movie, Talk show, Game, 2nd Life.
- **Rapid changes in the way contents are produced and consumed**
  - Personal vs Commercial
  - Passive (TV) vs Interactive (Blog, Game)
  - Centralized vs P2P


Key Challenges

- **Application Needs:**
  - Good Access, be able to get what you want, a *storage* and *communication* problem
  - Mobility across devices and access sessions: anywhere, on any device, not tied to a single device/location, get what they want, with good media quality (coding) and availability (communication/networking).
  - Intelligence and Personalization: be able to utilize the "big data" collected from both networks and applications, and drive more intelligent and personalized applications:
    - » Audio/visual content search
    - » Social media analysis, graph induced personal profiles.
    - » Web scale media data and human behavior analysis.
    - » Surveillance & Security

Technology Gap

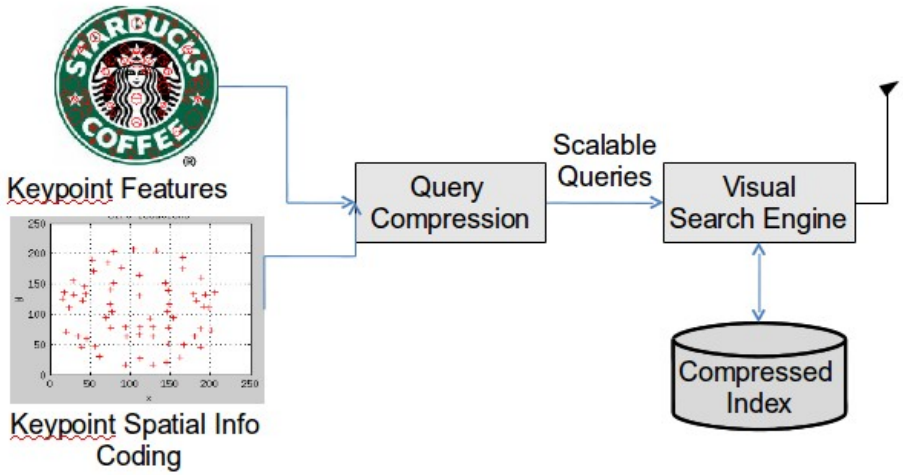
Technology Gap ?

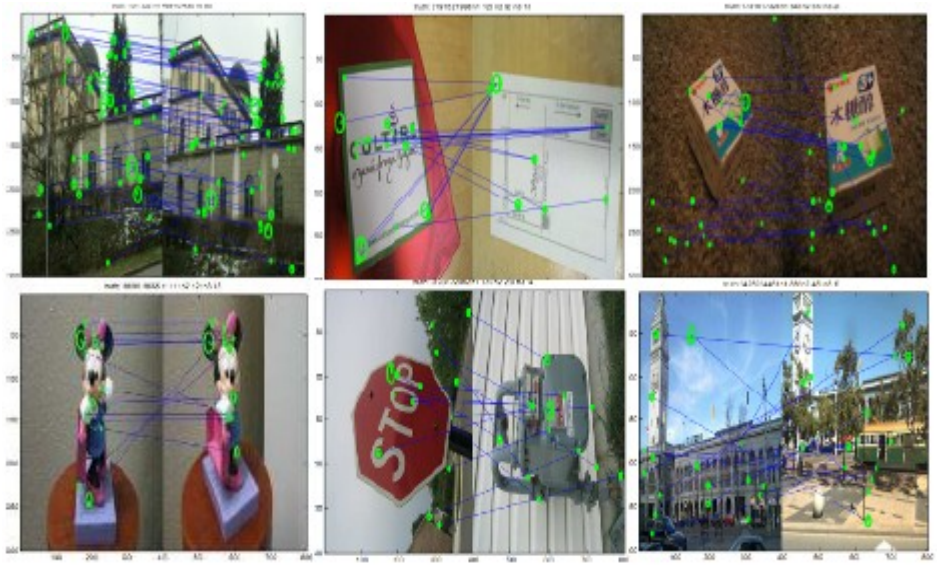
- Multimedia communication:
  - » Rapidly widening gap between wireless capacity and explosive growth of mobile video traffic, 14 times in 2015 according to Verizon.
  - » Richer QoE metrics
  - » More efficient coding and adaptation schemes
  - » Re-engineering the Internet for video traffic
- Media storage in cloud:
  - » Storage of multimedia content in cloud – explore various error-resilience and rate-distortion tradeoff characteristics to enable differential storage service.
- Web scale media computing:
  - » Web scale multimedia data analysis, indexing and retrieval, need both algorithm magic, and the massive power of cloud computing & storage
  - » Many applications in surveillance, social media and search

Research Projects Highlights

Mobile Visual Search and Identification (demo)

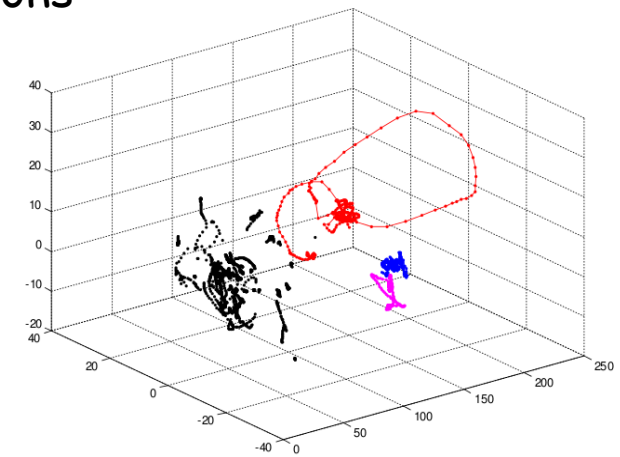
- Robust Image Identification in Large Repositories:
  - Find robust keypoint features that can be re-captured in visual queries
  - Find novel coding scheme for the point set topology of the keypoints for discrimination and re-ranking
- Mobile Query Compression and Processing:
  - Query-by-Capture, when shopping in the malls, just took a picture/video of the product and search the online stores to compare prices.
  - Find coding scalable coding and query processing schemes to minimize wireless traffic, while achieving good accuracy in retrieval
  - Hadoop based auto tagging of the repository





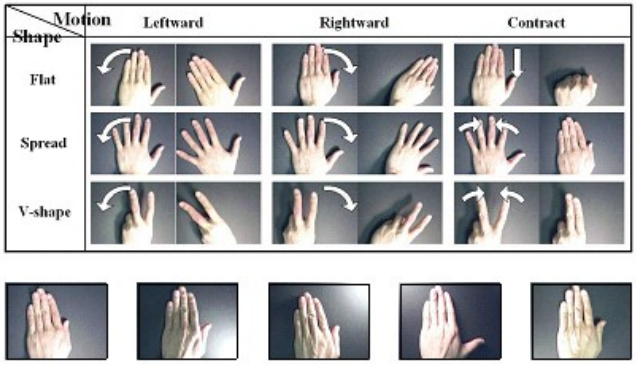
Video Analytics – Video Duplicates Detection

- **Scaled Eigen Appearance Modeling and Duplicate Likelihood pruning**
  - Robust and scalable video fingerprint for duplicate and near duplicate search and mining applications (Funded by Microsoft Research grant, HK RGC GRF grant)
  - Excellent performance in accuracy (98% precision on 100% recall), and speed (0.03 sec response time for checking 100 hours of video)
  - Applications:
    - » Web scale video repository copyright protection
    - » Video segment search and content association analysis
    - » Video bookmarks for social media applications



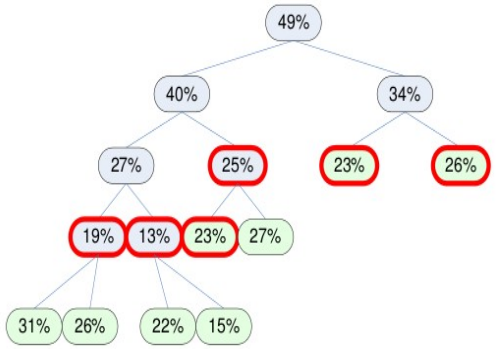
Video Analytics – Video Action Recognition

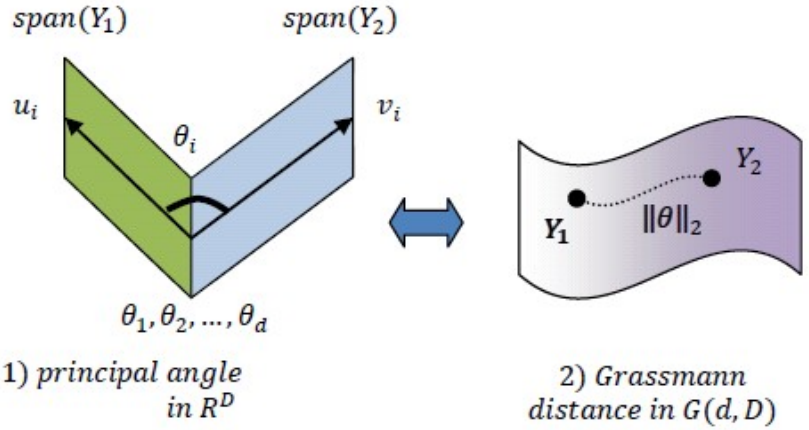
- Video Action and Event Recognition:
  - Video action and human behavior recognition based on spatio-temporal appearance volume manifold modeling, exploring tensorial, spline approaches, and novel learning solutions, e.g, aligned projection, HMM, and DBN. (Funded by HK RGC and PolyU internal grant)
  - Applications: surveillance, video biometrics, video search, social networks



Subspace Learning on Modeling

- **Subspace Indexing on Grassmannian Manifold**:
  - For a large subject set pattern recognition problem, single subspace model's DoF is not enough for robust recognition
  - Instead, develop a rich set of transforms that better captures local data characteristics, and
  - Develop a hierarchical index for subspaces on the Grassmann manifold.
  - Applications: large subject set face recognition, speaker ID, and hierarchical transforms for image coding.



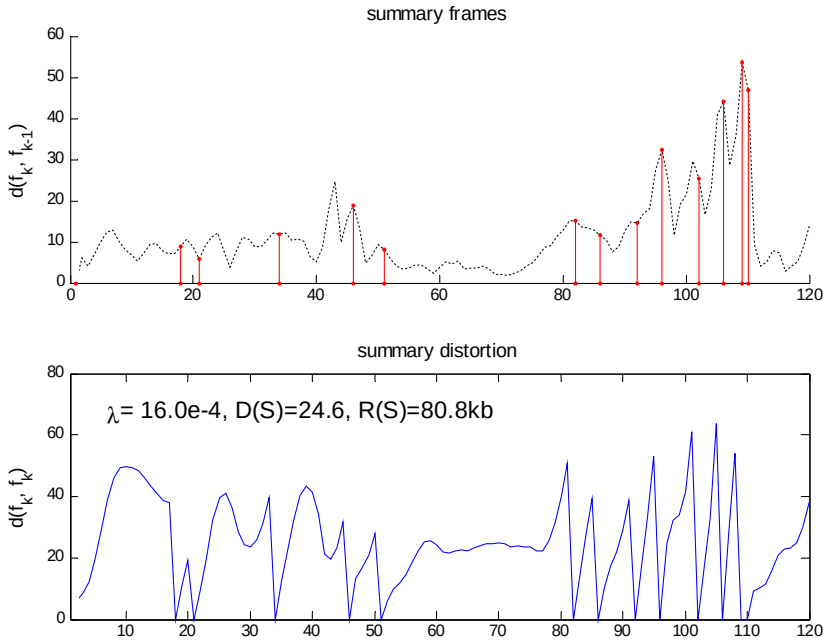


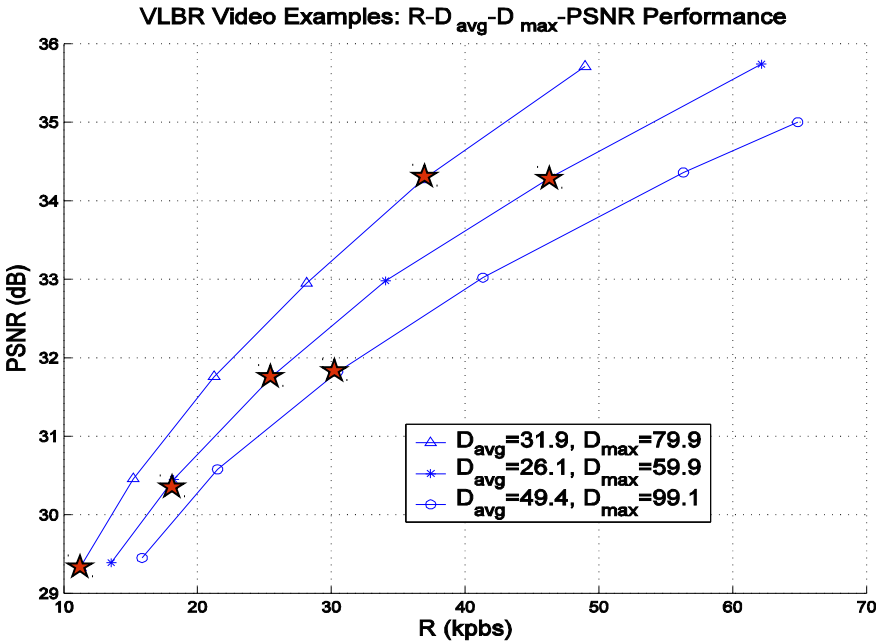
1) *principal angle in* R^D

2) *Grassmann distance in* $G(d, D)$

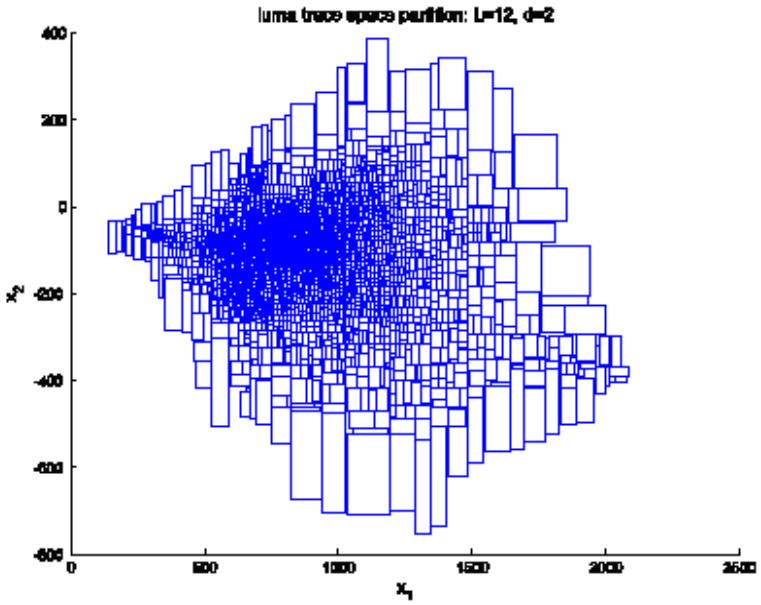
Video Networking – QoE Metric and Resource Pricing

- Video over Wireless Multi-Access Networks (demo)
  - Expected capacity gap of 19 times by Verizon.
  - Novel QoE metrics and adaptation scheme for improving the elasticity of video traffic, and improve QoE
  - Distributed computing with resource pricing to manage wireless resource

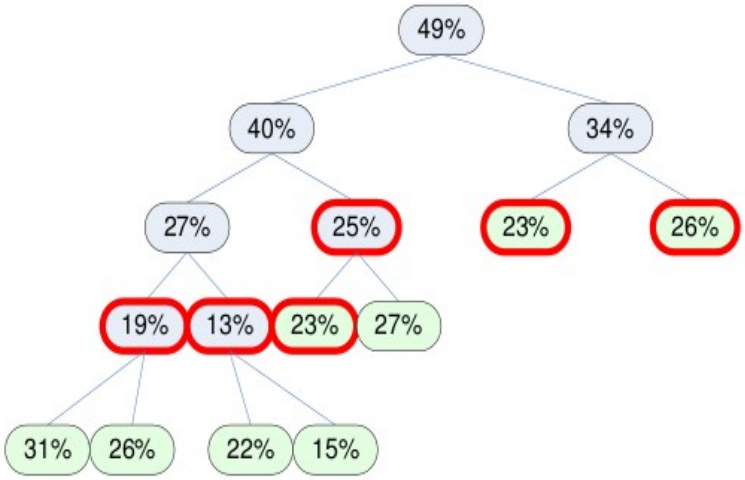




Subspace Indexing on Grassmannian Manifold for Large Scale Visual Recognition



DPT



MHT

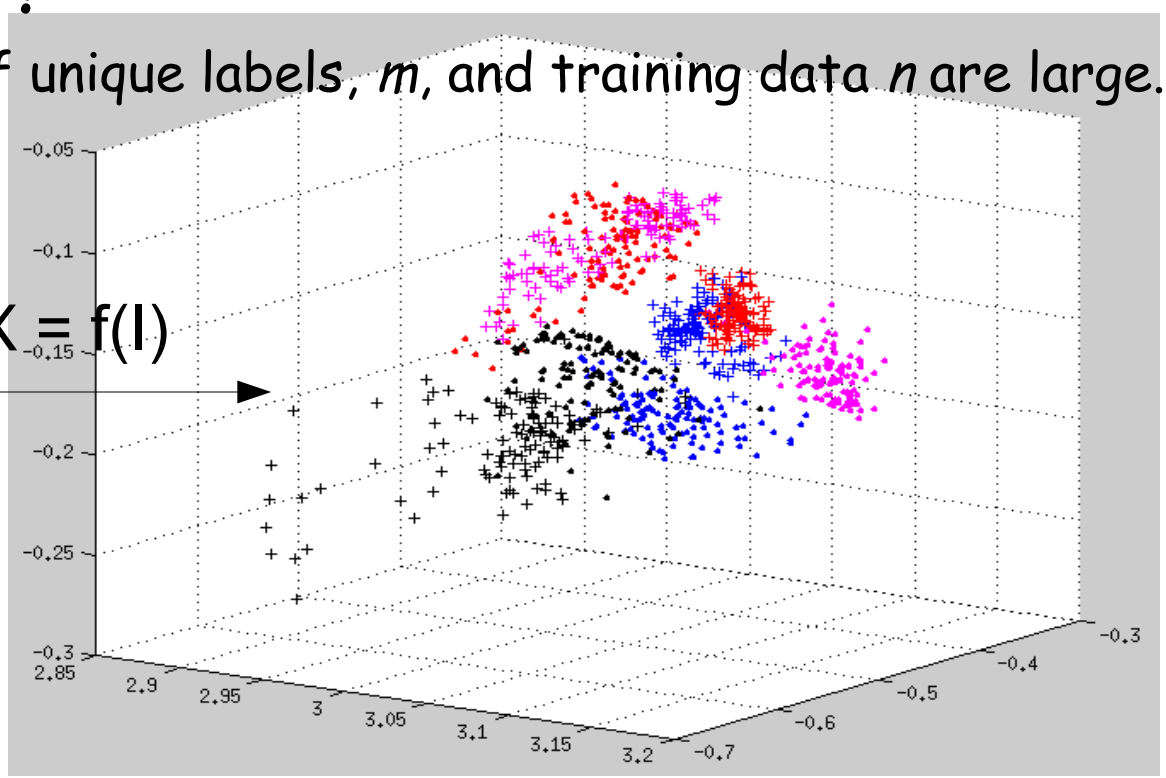
The Large Scale Visual Analytics Problems

- **Face Recognition**
  - Identify face from 7 million HK ID face data set
- **Image Search**
  - Find out the category of given images

The Problem

- **Identification**
  - Given a set of training image data and label$\{f_k, l_k\}$, and a probe p, identify the unique label associated with p.
- **Why is it difficult ?**
  - When the number of unique labels, m, and training data n are large….

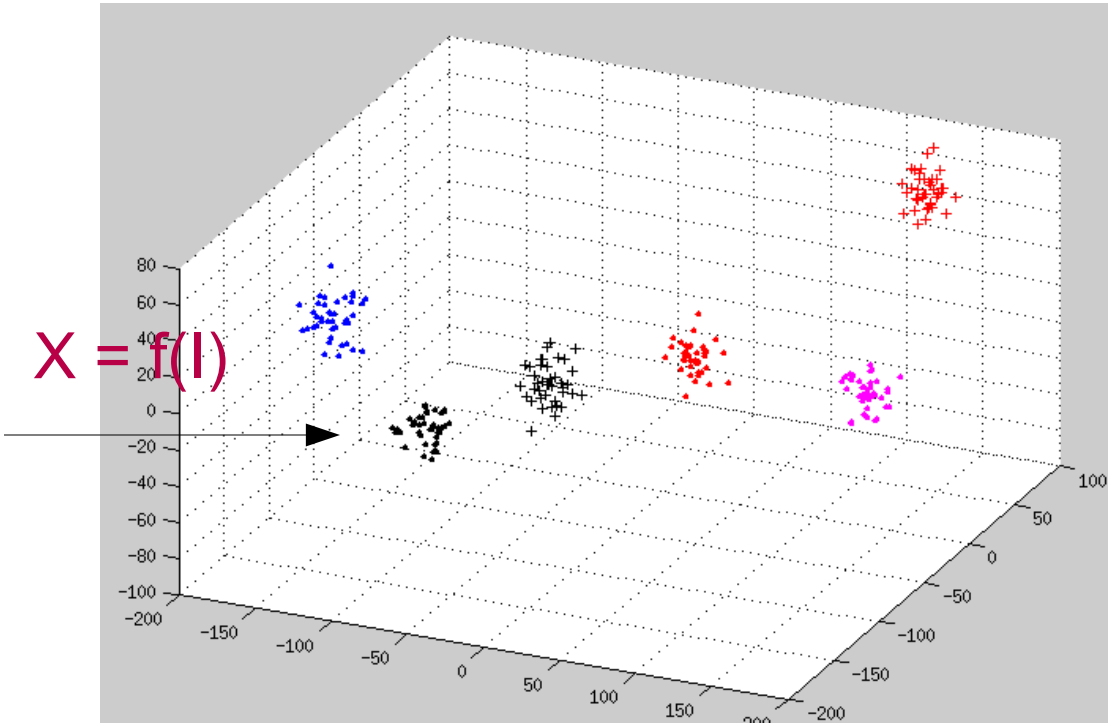
X = f(I)



Appearance Modeling

- **Find a "good" f()**
  - Such that after projecting the appearance onto the subspace, the data points belong to different classes are easily separable

X = f(I)



Global Linear LPP Models: f(X) = AX

- **LPP (Xiaofei He, et.al):**
  - Minimizing weighted distance (a graph) after projection

$$\min_A \sum_{j,k} w_{j,k} ||Ax_j - Ax_k||^2$$

-Solve by:

$$XLX^T A = \lambda XDX^T A, s.t. L = D - W, D_{k,k} = \sum_j w_{j,k}$$

- Embed a graph with pruned edges

$$\begin{cases} w_{j,k} = e^{-\alpha||x_j - x_k||}, & \text{if } ||x_j - x_k|| \leq \epsilon \\ 0, & else \end{cases}$$

Global Linear LDA Models: f(X)=AX

- **LDA:**
  - Maximizing inter-class scatter over intra

$$A = \arg\max_{A} | A^T S_B A |, \; s.t. \; | A^T S_W A | = 1$$

$$s_B = \sum_{k=1}^{n} n_k (\bar{X}_k - \bar{X})(\bar{X}_k - \bar{X})^T \qquad s_W = \sum_{k=1}^{n} \sum_{P(X_j)=k} (X_j - \bar{X}_k)(X_j - \bar{X}_k)^T$$

-Solve by:

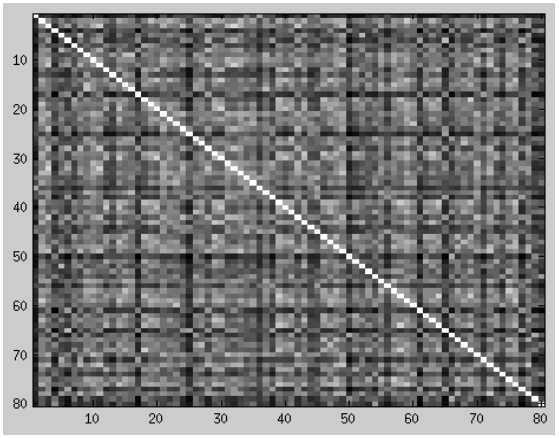
$$S_B A = \lambda S_W A$$

- Embedding a graph with no edges among inter-class points

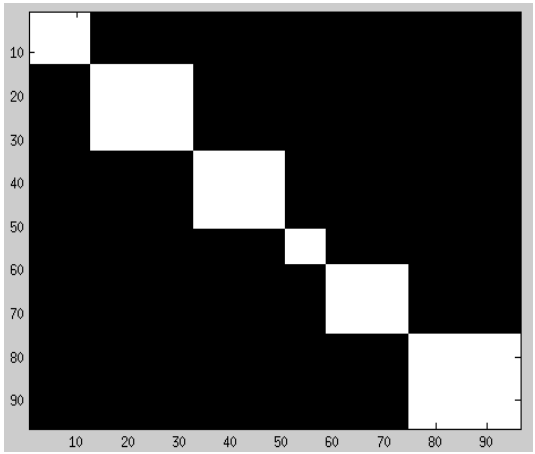
$$\begin{cases} w_{j,k} = \frac{1}{m_i}, & \text{if } x_j, x_k \in \text{class i} \\ 0, & else \end{cases}$$

Graph Embedding Interpretation

- **Find the best embedding**
  - LDA:
    - » preserve the affinity matrix that has zero affinity for data points pairs that are not belonging to the same class
  - LPP:
    - » Have more flexibility in modeling affinity w_{jk}.



LPP Affinity



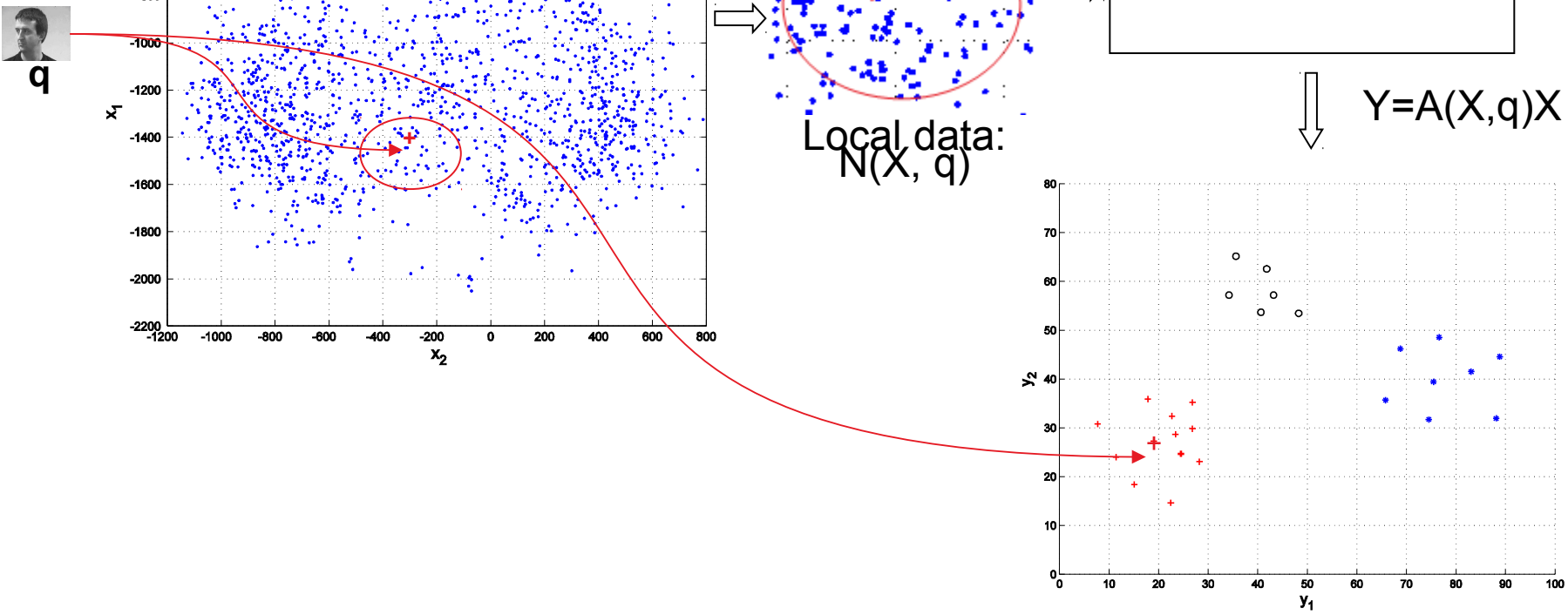
LDA Affinity

Non-Linear Models

- **Appearance manifolds are non-linear in nature**
  - Global linear models will suffer
- **Non-Linear Solutions:**
  - Kernel method: e.g K-PCA, K-LDA, K-LPP, SVM
    - » Evaluate inner product $<x_j, x_k>$ with a kernel function $k(x_j, x_k)$, which if satisfy the conditions in Mercer's Theorem, implicitly maps data via a non-linear function.
    - » Typically involves a QP problem with a Hessian of size $n \times n$, when n is large, not solvable.
  - LLE /Graph Laplacian:
    - » An algorithm that maps input data $\{x_k\}$ to $\{y_k\}$ that tries to preserve an embedded graph structure among data points.
    - » The mapping is data dependent and has difficulty handling new data outside the training set, e.g., a new query point
- **How to compromise ?**
  - **Piece-wise Linear Approximation**

Piece-wise Linear : Query Driven

- **Query-Driven Piece-wise Linear Model**
  - No pre-determined structure on the training data
  - Local neighborhood data patch identified from query point *q*,
  - Local model built with local data, *A(X, q)*



Local Model Discriminating Power Criteria

- **What is a good N(X, q) ?**
- **Model power of a linear model:**
  - A: Dxd, D=wxh
- **Data Complexity: Graph Embedding Interpretation:**
  - PCA: a fully connected graph
  - LDA: a graph with edges pruned for intra-class points
  - LPP/LEA; k-nn/ $\mathcal{E}-nn$ pruned graph
  - as number of edges/relationship among data points

$$|E(X)| = \begin{cases} \binom{n}{2}, & PCA \\ \sum_{j=1}^{m} \binom{n_j}{2}, \; s.t. \sum_{j=1}^{m} n_j = n, & LDA \\ nK, & LPP/LEA \end{cases}$$

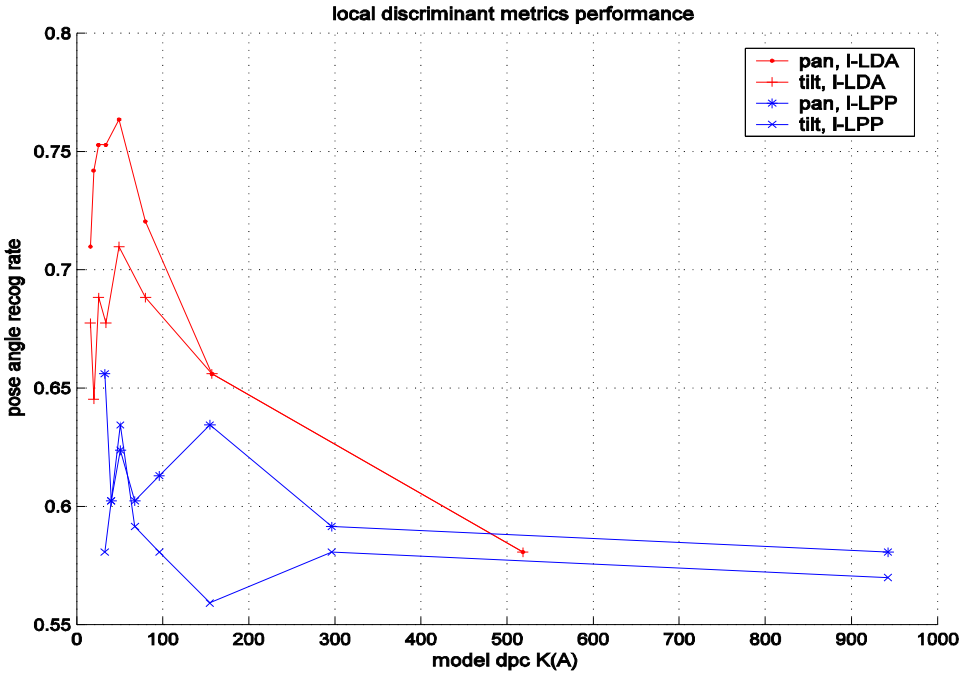
- **What is a good compromise of data complexity and model power ?**

Discriminant Power Co-efficient (DPC)

- Given the model power constraint:
  - *w*, *h*, appearance model luminance field size
  - *d*, dimensionality of A(x, q)
- How to identify a neighborhood to achieve a good balance of data complexity and model power ?
  - DPC, K(A(X,q)) =

$$\frac{w \times h \times d}{|E(X_{(q)})|}$$

  - Need to balance DPC with info loss in node/edge pruning thru proper Local neighborhood size and affinity model



Head Pose Recognition Performance

- **Recognition rate is improved:**
  - W=18, h=18, K=30

Table 1. Pose estimation error rates

	Pan (d=16)	Tilt (d=16)	Pan (d=32)	Tilt (d=32)
PCA	*33.5*	*44.3*	*26.9*	*35.1*
LDA	*30.1*	*33.3*	*25.8*	*26.9*
LPP(1)	*30.1*	*31.2*	*24.7*	***22.6***
LPP(2)	*67.7*	*76.3*	*63.4*	*61.3*
l-PCA	*25.2*	*37.8*	*24.5*	*37.6*
l-LPP	*33.9*	*44.5*	*29.2*	*40.2*
l-LDA	***20.4***	***30.7***	***19.1***	*30.7*

- **And the cost in computation is rather modest**
  - Matlab code, online local model A(X,q) learning and NN classification:

Table 2. Computational complexity (sec) per recognition

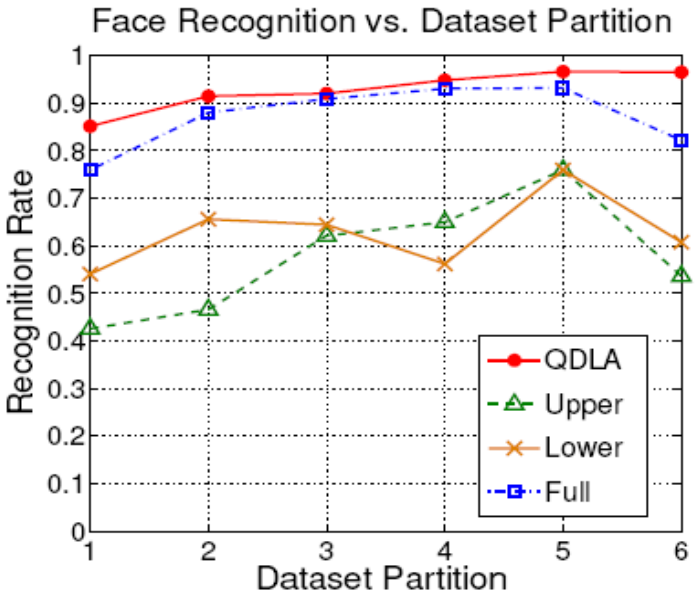
	K=30	*K=60*	*K=90*
l-LDA, *d=16*	*0.105*	*0.132*	*0.121*
l-LDA, *d=32*	*0.145*	*0.146*	*0.176*
l-LPP, *d=16*	*0.094*	*0.122*	*0.104*
l-LPP, *d=32*	*0.132*	*0.116*	*0.144*

Face Recognition Performance

- **Local model combination in face recognition**
  - Query point drives 3 local models, $A_1(X, q)$, $A_2(X, q)$, $A_3(X, q)$
  - Local model classification error estimation,
  - Combining the results – weighted voting

(a) Upper Face Model (b) Lower Face Model (c) Full Face Model

Multiple face models with different area and scale:
(a) Upper face model (18 × 16).
(b) Lower face model (14 × 18).
(c) Full face model (21 × 28).



ORL data set test: leave 1,2,3 out.

Query Driven Solution Problems

- **Optimality of the Local Model is not established**
  - Parameters $\epsilon - NN$, k-NN, and heat kernel size determines the number of non-zero affinity edges in local graph
  - The choice is based on DPC, which is still heuristic

- **Computational/Storage Complexity**
  - Need to compute a nearest neighbor set and its affinity, as well as the local embedding model at run time.
  - Need extra storage to store all training data, because the local NN data patch is generated at run time, as function of the query point.
  - Indexing/Hashing scheme to support efficient access of training data.

Stiefel and Grassmannian Manifolds

- **Stiefel manifolds**
  - All possible p-dimensional subspaces in d-dimensional space, A_{pxd}, spans Stiefel Manifold, S(p, d) in R^{dxp}, d > p.

$$\mathcal{S}(p,d) = \left\{ A \in R^{d \times p}, s.t. A'A = I_d \right\}$$

  - The DoF is not pxd, rather: pd – (1/2)p(p+1)

- **Grassmannian manifolds**
  - G(p, d) identifies p-dimensional subspaces in d-dimensional space
  - It is stiefel manifolds but with an equivalence constraint:
    - » $A_1 = A_2$, if span(A_1) = span(A_2), or
    - » Exist othonormal dxd matrix R_p, $A_1 = A_2 R_p$.
  - The DoF: $pd-p^2$. G(p, d) is the quotient space of S(p, d)/O(d)

Subspaces on Grassmannian Manifold

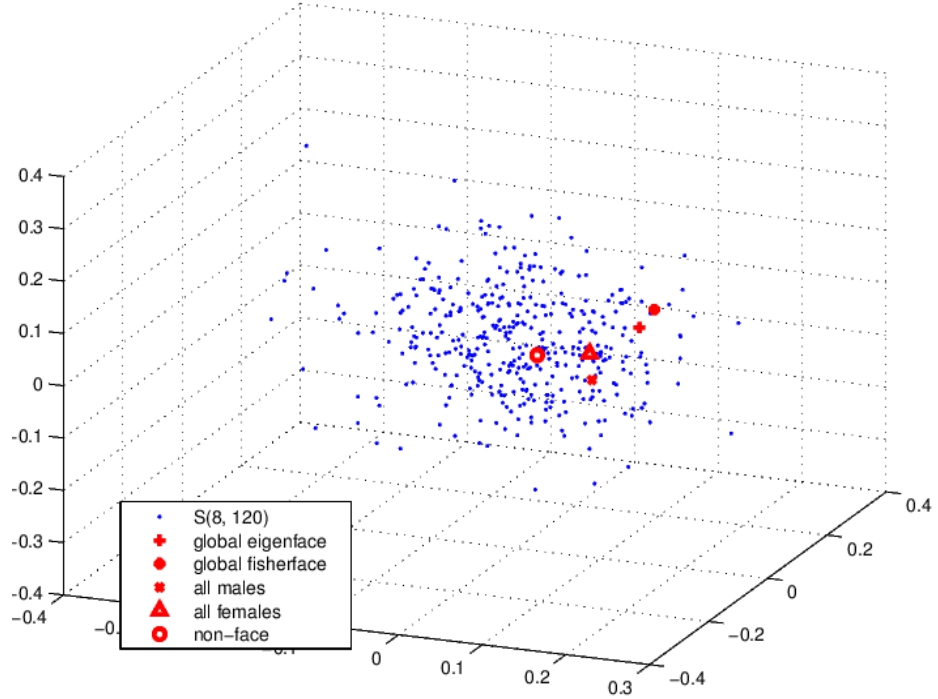
- **The BEST subspace for identification ?**
  - All possible p-dimensional subspaces in d-dimensional space, A_{pxd}, spans Grassmannian Manifold, G(p, d) in R^{dxp}, d > p.
    - » eg., G(2, 3), biz card example
  - The DoF of A is not pxd, as for,

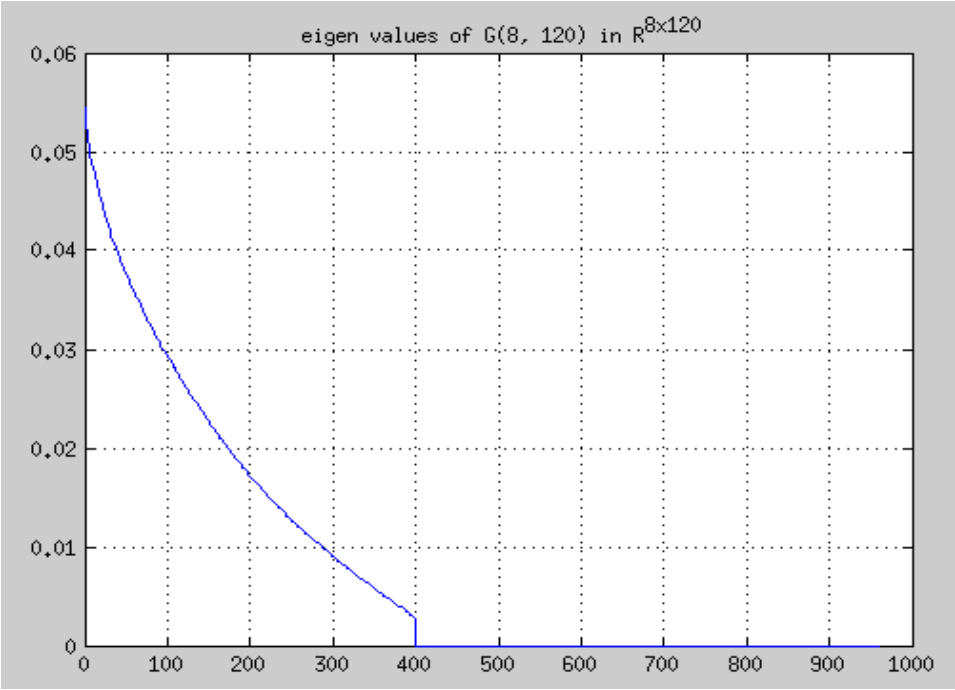
$$< a_j, a_k >= 0, < a_j, a_j >= 1, \text{for } A^T = [a_1, a_2, ..., a_p],$$

  - Face Appearance model, typically, d=400~500, p=10~30.
  - The BEST subspace A* is somewhere on G(p, d), therefore it is important to figure out a way to characterize the similarity between subspaces in G(p, d), and give a structure of all subspace w.r.t the task of identification.

Grassmannian Manifold Visualization

- **Consider a typical appearance modeling**
  - Image size 12x10 pel, appearance space dimension d=120, model dimension p=8.
  - 3D visualization of all S(8, 120) and their covariance eigenvalues"
  - Grassmann Manifolds are quotient space S(8, 120)/O(8)



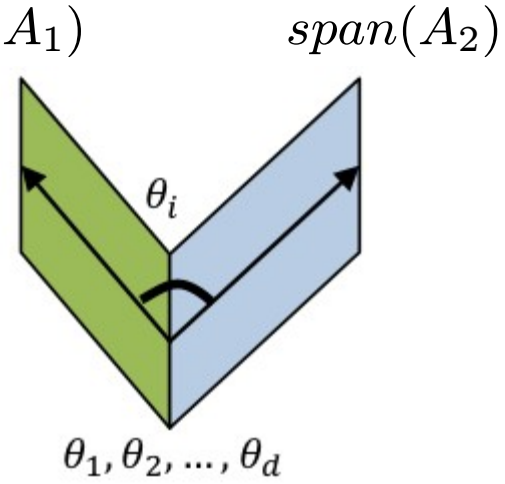


Principle Angles

- **The principle angles between two subspaces:**
  - For Y_1, and Y_2 in G(p, d), their principle angles are defined as

$$cos(\theta_k) = \max_{u_k \in span(A_1), v_k \in span(A_2)} u_k' v_k$$

$$s.t. \begin{cases} u_k' u_k = 1, v_k' v_k = 1 \\ u_k' u_i = 0, v_k' v_i = 0 \end{cases}$$



  - Where, $\{u_k\}$ and $\{v_k\}$ are called principle dimensions for span(A_1) and span(A_2).

Principle Angles Computing

- **The principle angles between two subspaces:**
  - For A_1, and A_2 in G(p, d), their principle dimensions and angles are computed by SVD:

$$[U, S, V] = SVD(A_1^T A_2)$$

  - Where, U=[u_1, u_2, …, u_p], and V=[v_1, v_2, …, v_p] are the principle angles.
  - The diagonal of S, [s_1, s_2,…, s_p] are the cosine of principle angles,

$$s_k = cos(\theta_k)$$

Subspace Distance on Grassmannian Manifold

- **Subspace distances:**
  - Projection Distance

    Def:

$$d_{prj}(A_1, A_2) = (\sum_{i=1}^{p} sin^2\theta_i)^{1/2}$$

    Computing:

$$d^2_{prj}(A_1, A_2) = p - \sum_{i=1}^{p} cos^2\theta_i = m - ||A_1' A_2||_F^2$$

  - Binet-Cauchy Distance

    Def:

$$d_{bc}(A_1, A_2) = (1 - \prod_{i} cos^2\theta_i)^{1/2}$$

    Computing:

$$d^2_{bc}(A_1, A_2) = 1 - \prod_{i} cos^2\theta_i = 1 - det^2(A_1' A_2)$$

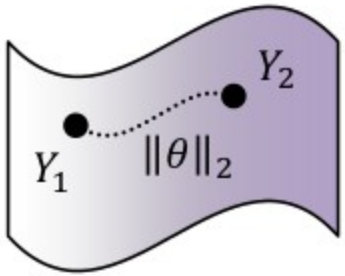
Subspace Distance on Grassmannian Manifold

- **Subspace distances**
  - Arc Distance

    Def:

$$d_{arc}(A_1, A_2) = (\sum_i \theta_i^2)^{1/2}$$

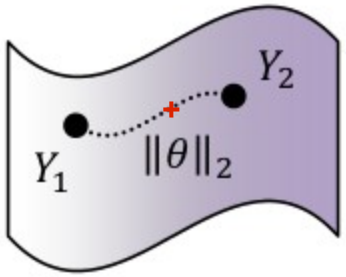
    Also known as geodesic distance. It traverse the Grassmannian surface, and two subspace collapse into one, when all principle angles becomes zero.



Weighted Merging of two subspaces

- **What if we need merge two subspaces ?**
  - Motivation:
    - » say if subspace A_1 is best for data set S_1, and subspace A_2 is best for data set S_2, can we find a subspace A_3 that is good for both ?
  - When two subspaces are sufficiently close on Grassmannian manifold, we can approximate this by, $A_3=[t_1, t_2, ...]$

$$t_k = \frac{n_1}{n_1 + n_2} u_k + \frac{n_2}{n_1 + n_2} v_k$$

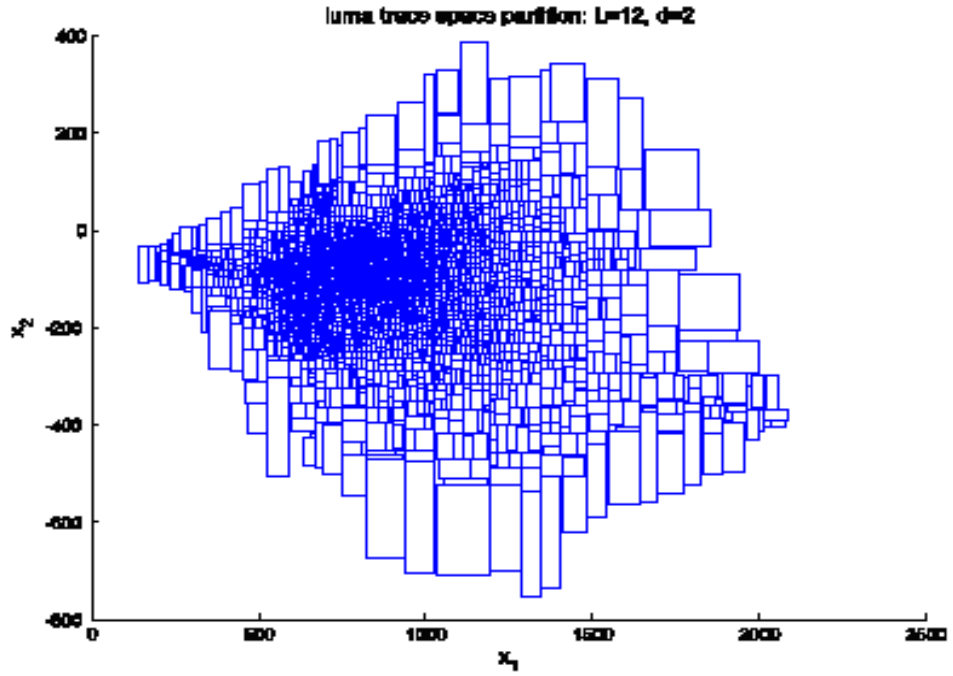


Where $n_{1,2}$ are the size of data set $S_{1,2}$

  - The new sets of basis may not be orthogonal. Can be corrected by Gram-Schmidt orthogonalization.

Judicious Use of Local Models

- **Data Space Partition**
  - Partition the training data set by kd-tree
  - For the kd-tree height of h, we have 2^h local data patch as leaf node
  - For each leaf node data patch $_k$, build a local LDA/LPP/PCA model A_k:



Subspace Index

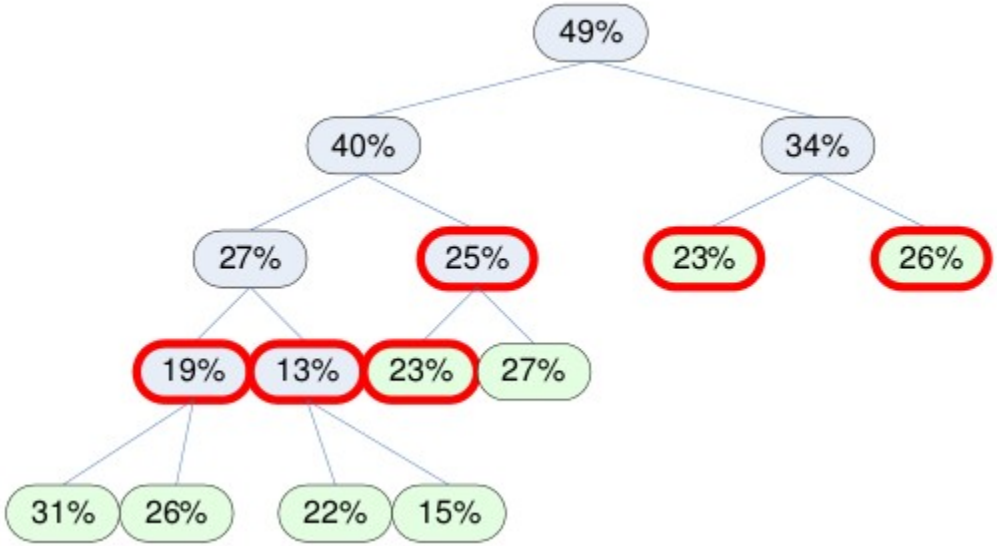
- **Organizing the Subspace Models**
  - For data index of height of h, we have 2^h local models A_k: k=1..2^h.
  - For a given probe data point, find its leaf node and associated local model, do identification. Is this good ?
  - No, because
    - » Could be over-fitting, not sure what is the right size local data patch.
    - » Improper neighborhood, probe data points falling on the boundary of leaf node:
  - Build local models at each subtree ?
    - » No, the data partition does not reflect the smooth change of the local models.

Model Hierarchical Tree (MHT)

- **Subspaces indexing on Grassmannian manifold**
  - It is a VQ like process.
  - Start with a data partition kd-tree, their leaf nodes and associated subspaces $\{A_k\}$, k=1..2^h
  - Repeat
    - » Find A_i and A_j, if $d_{arc}(A_i, A_j)$ is the smallest among all, and the associated data patch are adjacent in the data space.
    - » Delete A_i and A_j, replace with merged new subspace, and update associated data patch leaf nodes set.
    - » Compute the empirical identification accuracy for the merged subspace
    - » Add parent pointer to the merged new subspace for A_i and A_j .
    - » Stop if only 1 subspace left.
  - Benefit:
    - » avoid forced merging of subspace models at data patches that are very different, though adjacent.

MHT Based Identification

- **MHT operation**
  - Organize the leaf nodes models into a new hierarchy, with new models and associated accuracy (error rate) estimation
  - When a probe point comes, first identify its leaf nodes from the data partition tree.
  - Then traverse the MHT from leaf nodes up, until it hits the root, which is the global model, and choose the best model along the path for identification



Simulation

- **The data set**
  - MSRA Multimedia data set, 65k images with class and relevance labels:

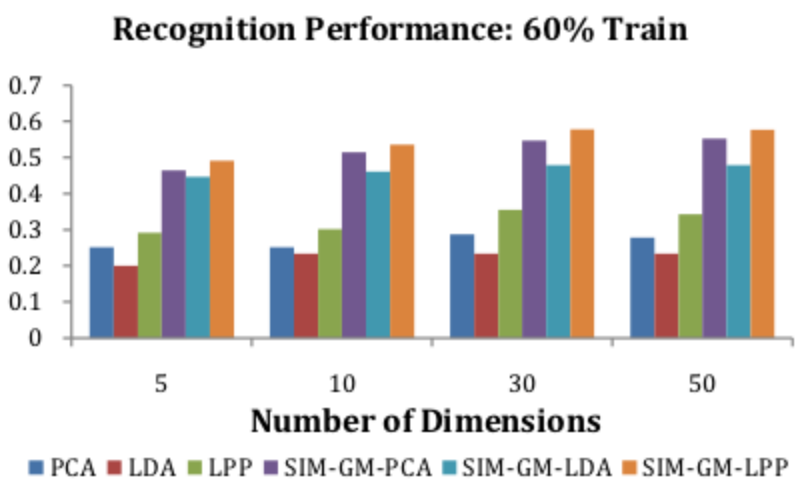
'Very relevant' samples from three classes: *background*, *baby* and *beach*

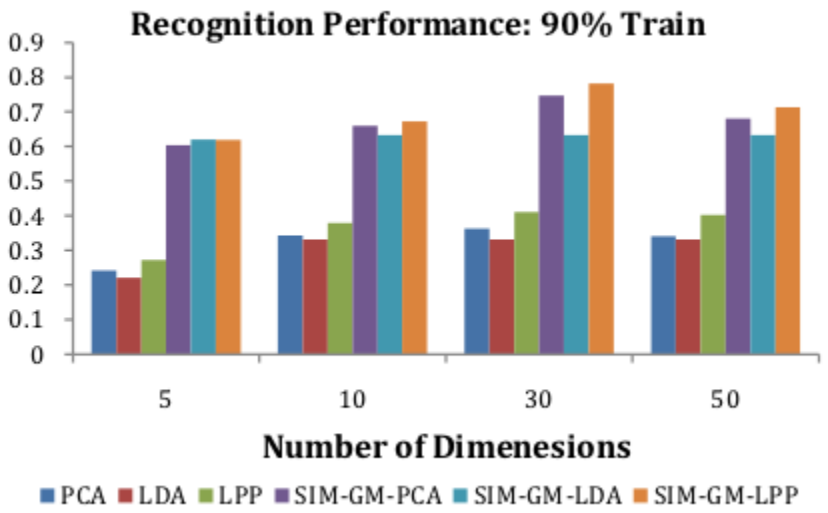
'Relevant' samples from the three classes

'Irrelevant' samples from the three classes

Simulation

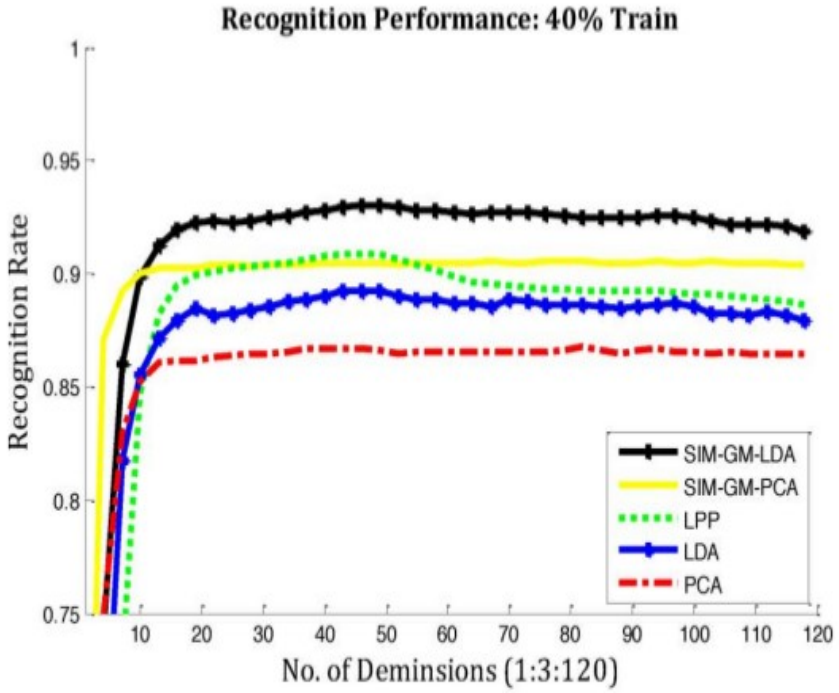
- **Data selection and features**
  - Selected 12 classes with 11k images and use the original combined 889d features from color, shape and texture
  - Performance compared with PCA, LDA and LPP modeling

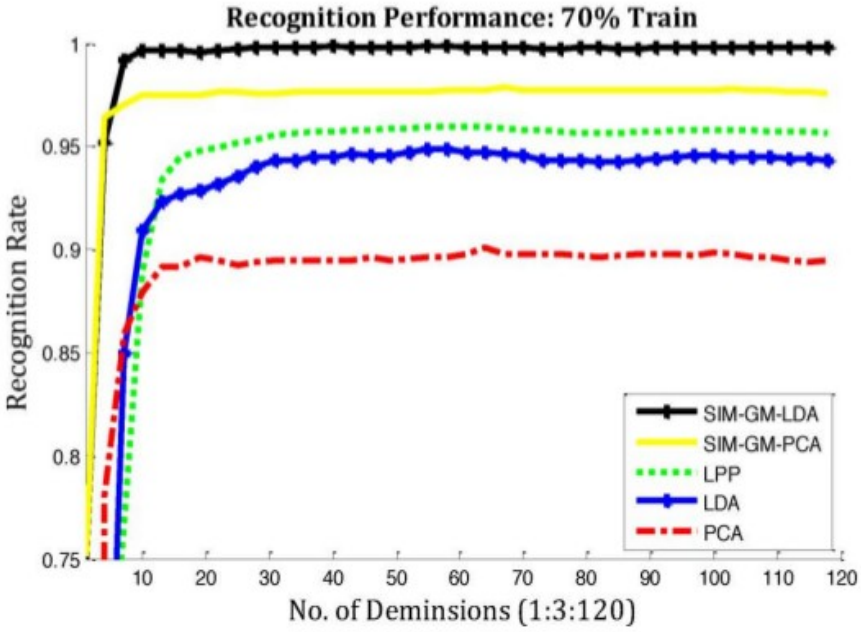




Simulation

- **Face data set**
  - Mixed data set of 242 individuals, and 4840 face images
  - Performance compared with PCA, LDA and LPP modeling





Summary

- **Contributions**
  - The work is a piece-wise linear approximation of non-linear appearance manifold
  - Query driven provide suboptimal performance but still better than a global model.
  - It offers best local models for identification by deriving the subspace structure/index with metrics on Grassmannian manifold
  - Guaranteed performance gains, and the root model degenerates into the global linear model

- **Limitations**
  - Do not have a continuous characterization of Identification error function on the Grassmann manifold.
  - Still heavy on storage cost
  - Need to get more large scale data set to test it.

Summary

- **Future work**
  - Grassmann Hashing – Penalize projection selection with Grassmannian metric, offers performance gains over LSH and spectral hashing.
  - Gradient and Newtonian optimization on Grassmannian manifold.

Related papers

- X. Wang, Z. Li, and D. Tao, "Subspace Indexing on Grassmann Manifold for Image Search", *IEEE Trans. on Image Processing*, vol. 20(9), 2011.
- X. Wang, Z. Li, L. Zhang, and J. Yuan, "Grassmann Hashing for Approx Nearest Neighbour Search in High Dimensional Space", *Proc. of IEEE Int'l Conf on Multimedia & Expo* (ICME), Barcelona, Spain, 2011.
- H. Xu, J. Wang, Z. Li, G. Zeng, S. Li, "Complementary Hashing for Approximate Nearest Neighbor Search", *IEEE Int'l Conference on Computer Vision* (ICCV), Barcelona, Spain, 2011.
- Yun Fu, Z. Li, J. Yuan, Ying Wu, and Thomas S. Huang, "Locality vs. Globality: Query-Driven Localized Linear Models for Facial Image Computing," *IEEE Transactions on Circuits and Systems for Video Technology* (T-CSVT), vol. 18(12), pp. 1741-1752, December, 2008.

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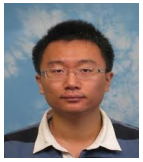

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Thanks !