Image Analysis on Symmetric Positive Definite Manifolds

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Abstract

Over the last two decades, the research community has witnessed extensive research growth in the field of analysing and understanding scenes. Automatic scene analysis can support many critical applications, from person identification as an advanced security tool, to real-time action classification as an assistive technology for disabled patients. However, building effective systems is still a challenge due to the presence of occlusion, varying illumination, varying pose and other factors encountered in the practical environment.

To deal with the real world environment, which is naturally not free from noise, a recent trend in computer vision is to represent a given image through a covariance matrix of a set of extracted features. Covariance matrices are robust to noise and are well known to be compact and informative feature descriptors. Non-singular covariance matrices are naturally symmetric positive definite (SPD) matrices which form connected Riemannian manifolds. As such, their underlying distance and similarity functions might not be accurately defined in Euclidean space, and consequently the Riemannian geometry needs to be considered in order to solve scene analysing tasks. The traditional methods of analysing such manifolds require embedding them in Euclidean spaces, a process which can be interpreted as warping the feature space. However, embedding manifolds is not free from drawbacks and it can lead to limitations, as the manifold structure may not be accurately preserved.

In this work we propose three methods for analysing SPD matrices on Riemannian manifolds that unlike traditional methods respect the underlying structure of a given image, while considering the computational complexity of the learning algorithm. While all three methods offer strong solutions for the task of image analysis over SPD manifolds that outperform state-of-the-art methods, each of them tends to tackle one vision application better than the rest. This is owed to the existing differences between each vision application. Although all of these vision tasks can be categorised as a image classification problem, each application offers unique challenges, such as very limited training data, strong pose variation etc. To be more specific, the
first proposed method outperforms the rest of the proposed methods in face recognition; the extension of the second method performs very well in the task of person re-identification; and the last proposed method outperforms other two in the task of texture recognition.

This work addresses the challenge of analysing SPD manifolds using the below proposed methods:

1. Graph-Embedding Discriminant Analysis
2. Relational Divergence Based Classification
3. Random Projections

The first method proposes to embed Riemannian manifolds into Reproducing Kernel Hilbert Spaces (RKHS) and then tackle the problem of discriminant analysis on the Hilbert space. To achieve an efficient machinery, we present a graph-based local discriminant analysis that utilises within-class and between-class similarity graphs to characterise intra-class compactness and inter-class separability. Experiments on face recognition, texture classification and person re-identification indicate that the proposed method obtains marked improvement in discrimination accuracy in comparison to several state-of-the-art methods.

The second proposed method suggests direct classification on the Manifold by presenting each SPD matrix through its similarity vector with the number of other SPD matrices. In addition, to speed up the process, the proposed method employs the recently introduced Stein divergence. Classification problems on manifolds are then effectively converted into the problem of finding appropriate machinery over the space of similarities. Experiments on face recognition, texture classification and person re-identification show that in comparison to well-known methods, the proposed approach obtains a significant improvement in image classification, while also being several orders of magnitude faster.

The third proposed algorithm proposes to project SPD matrices using a set of random projection hyperplanes over an RKHS into a random projection space, which leads to representing each matrix as a vector of projection coefficients. Experiments on face recognition, person re-identification
and texture classification show that the proposed approach, in comparison to well-known methods, obtains a significant improvement in image classification, while also being relatively faster.

Experiments and comparative evaluations on standard datasets from a variety of image analysis applications suggest that the three proposed algorithms obtain considerably better results (both qualitatively and quantitatively) than other well-known techniques available in the literature. While all three proposed methods have been designed to work for scenes analysis, the experiment result suggest that based on the nature of the given application (i.e., the number of points in the training set), one of the proposed algorithms might be favoured over the rest.
Declaration by Author

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Publications during candidature


Publications included in this thesis

Incorporated as Chapter 3.

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**Contributions by Others to the Thesis**

The work contained in this thesis was carried out by the author under the guidance and supervision of her advisors, Prof. Brian C. Lovell and Dr. Conrad Sanderson. Part of the work contained in this thesis was carried out by the author in collaboration and discussion with Dr. Mehrtash T. Harandi and Dr. Arnold Wiliem.

**Statement of Parts of the Thesis Submitted to Qualify for the Award of Another Degree**

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# Contents

1 Introduction 22
  1.0.1 Matrix Manifold ........................................ 23
  1.1 Goals and Challenges ..................................... 25
  1.2 Contributions ............................................. 27
    1.2.1 Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition .......... 27
    1.2.2 Relational Divergence Based Classification on Riemannian Manifolds .......................... 28
    1.2.3 Random Projections on Manifolds of Symmetric Positive Definite Matrices ................... 28
  1.3 Thesis Outline ............................................ 29
    1.3.1 Comprehensive Literature Review ....................... 30

2 Background theory 32
  2.1 Non-Euclidean Geometry .................................. 32
  2.2 Differentiable Manifolds .................................. 34
  2.3 Riemannian Geometry ..................................... 36
    2.3.1 Tangent Space ....................................... 37
    2.3.2 Riemannian Metrics .................................. 39
    2.3.3 Types of Riemannian Manifolds ......................... 41
  2.4 Symmetric Positive Definite Manifolds ..................... 43
    2.4.1 Stein Divergence .................................... 45

3 Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition 47
  3.1 Overview ................................................. 47
3.2 Introduction ........................................ 48
3.3 Kernel Analysis on Riemannian Manifolds .......... 49
   3.3.1 Background .................................. 49
   3.3.2 Graph Embedding Discriminant Analysis on Riemannian Manifolds .................. 51
   3.3.3 Classification ................................. 54
3.4 Experiments ...................................... 55
   3.4.1 Experiments on SPD Manifolds ................. 55

4 Relational Divergence Based Classification on Riemannian Manifolds 62
   4.1 Relational Divergence Based Classification .......... 63
      4.1.1 Overview .................................. 63
      4.1.2 Introduction ............................... 64
      4.1.3 Relational Divergence Classification .......... 65
      4.1.4 Experiments and Discussion .................. 67
      4.1.5 Texture Classification ....................... 68
      4.1.6 Face Recognition ............................ 70
      4.1.7 Person Re-identification ...................... 70
   4.2 RDC for Person Re-identification .................... 71
      4.2.1 Overview .................................. 71
      4.2.2 Introduction ............................... 72
      4.2.3 Previous Work .............................. 74
      4.2.4 Proposed approach .......................... 76
      4.2.5 Similarity Vectors and Discriminative Mapping .... 78
      4.2.6 Experiments and Discussion .................. 80
      4.2.7 iLIDS Dataset .............................. 80
      4.2.8 ETHZ Dataset .............................. 81

5 Random Projections on Manifolds of Symmetric Positive Definite Matrices for Image Classification 84
   5.1 Overview ...................................... 84
   5.2 Introduction .................................... 85
   5.3 Random Projection on RKHS ......................... 86
      5.3.1 Synthetic Data .............................. 89
List of Figures

1.1 Examples from the VIPeR person re-identification dataset [GBT07a] 23

2.1 \( \phi \) maps some point of \( M \) to some point of \( \mathbb{R}^n \). 35

2.2 \( \phi \) maps each point of \( U \) and \( \chi \) maps each point of \( V \) to some point of \( \mathbb{R}^n \). The image demonstrates how more than one chart might be required to cover all the points of \( M \). 35

2.3 Relations between tangent spaces, tangent vectors, and geodesics. \( P_1 \) and \( P_2 \) are points on the manifold, while \( T_{P_1} \) and \( T_{P_2} \) are tangent spaces at these points [TVC08]. 37

3.1 A conceptual illustration of the proposed approach. (a) Actions can be modelled as points on the manifold \( \mathcal{M} \) by linear subspaces. In this figure, two types of actions ("kicking" and "swinging") are shown. Having a proper geodesic distance between the points on the manifold, it is possible to convert the action recognition problem into a point to point classification problem. (b) By having a kernel in hand, points on the manifold can be mapped into an optimised RKHS where not only certain local properties have been retained but also the discriminatory power between classes has been increased. 49

3.2 Examples of closely-cropped faces from the FERET ’b’ subset. 56

3.3 Samples of Brodatz texture dataset [RH99]. 57

3.4 Performance on the Brodatz texture dataset [RH99] for Tensor Sparse Coding (TSC) [SBMP10] and the proposed RGDA approach. The black bars indicate standard deviation. 58

3.5 Examples of pedestrians in the ETHZ dataset. 58
3.6 Performance on Sequence 1, 2, and 3 of the ETHZ dataset (top, middle and bottom panels, respectively), in terms of Cumulative Matching Characteristic curves. The proposed RGDA method is compared with Histogram Plus Epitome (HPE) [BCP+10], and Symmetry-Driven Accumulation of Local Features (SDALF) [FBP+10].

4.1 Performance on the Brodatz texture dataset [RH99] for LogE-SR [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSWL12] and the proposed RDC method.

4.2 Performance comparison on Sequence 1 (top) and 2 (bottom) of the ETHZ dataset [SD09], in terms of Cumulative Matching Characteristic curves. The proposed RDC method is compared with Riemannian Locality Preserving Projection (RLPP) [HSWL12], Histogram Plus Epitome (HPE) [BCP+10], Symmetry-Driven Accumulation of Local Features (SDALF) [FBP+10] and Partial Least Squares (PLS) [SD09].

4.3 Examples of challenges in person re-identification, where each column contains images of the same person from two separate camera views. Challenges include pose changes, occlusions of body parts, low resolution and illumination variations.

4.4 Performance on the iLIDS dataset [ZGX09] for $N=3$, using the proposed RDC method, the direct Stein method, SDALF [FBP+10], context based method [ZGX09]. HPE results for $N=3$ were not provided in [BCP+10].

4.5 Performance on the ETHZ dataset [SD09] for $N=10$, using Sequences 1 to 3 (top to bottom). Results are shown for the proposed RDC method, direct Stein method, HPE [BCP+10], PLS [SD09] and SDALF [FBP+10].

5.1 The process of transferring points on SPD Manifold into Random Projection Space.

5.2 The above graphs show the sensitivity of the random projection space discriminability to the number of selected data points for generating the random hyperplanes, as well as the effect of adding synthetic data points for improving space discriminability. The graphs compare the performance of ROSE and ROSES on $5c$ (top) and $5m$ (bottom) sets of the BRODATZ texture recognition dataset respectively.
List of Tables

3.1 Recognition accuracy (in %) for the face recognition task using PCA [TP91], LDA [BHK97], and the proposed RGDA approach. 57

3.2 The ETHZ dataset 59

4.1 Recognition accuracy (in %) for the face recognition task using log-Euclidean sparse representation (logE-SR) [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSLW12] and the proposed RDC method. 69

5.1 Recognition accuracy (in %) for the person re-identification task on Seq. 1 and Seq. 2 of the ETHZ dataset; KSVM: Kernel SVM; KLSH: Kernelised Locality-Sensitive Hashing; RSH: Riemannian Spectral Hashing. ROSE is the proposed method, and ROSES is ROSE augmented with synthetic data. 94

5.2 Recognition accuracy (in %) for the texture recognition task on BRODATZ dataset. 94

5.3 Recognition accuracy (in %) for the face recognition task on the 'b' subset of the FERET dataset. 95

5.4 Recognition accuracy (in %) for the face recognition task using log-Euclidean sparse representation (logE-SR) [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSLW12], Relational Divergence Classification (RDC) [AHS13], and the proposed ROSE method. 97

5.5 Performance on the Brodatz texture dataset [RH99] for LogE-SR [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSLW12], Relational Divergence Classification (RDC) [AHS13], and the proposed ROSES method. 98
5.6 Recognition accuracy (in %) for the person re-identification task on Seq.1 and Seq.2 of the ETHZ dataset. HPE: Histogram Plus Epitome [BCP+10]; SDALF: Symmetry-Driven Accumulation of Local Features [FBP+10]; RLPP: Riemannian Locality Preserving Projection [HSWL12]; RDC: Relational Divergence Classification [AHS13].
List of Algorithms

1. Pseudocode for training Riemannian graph-embedding discriminant analysis (RGDA) ........................................... 60

2. Pseudocode for training Relational Divergence based Classification (RDC) .......................................................... 67

3. Pseudocode for training Random Projections on Manifolds of SPD Matrices (ROSE) .............................................. 92
Acronyms and Abbreviations

AIRM Affine Invariant Riemannian Metric
CMC Cumulative Matching Characteristic
DA Discriminant Analysis
HPE Histogram Plus Epitome
KLSH Kernelised Locality-Sensitive Hashing
KSVM Kernel SVM
LDA Linear Discriminant Analysis
logE-SR Log-Euclidean Sparse Representation
LSH Locality Sensitive Hashing
MvS Multiple-vs-Single
PCA Principal Component Analysis
PLS Partial Least Squares
PLSR Partial Least Squares Regression
RDC Relational Divergence Based Classification on Riemannian Manifolds
RGDA Riemannian Graph Embedding Discriminant Analysis
RKHS Reproducing Kernel Hilbert Space
RLPP Riemannian Locality Preserving Projection
ROSE Random projection On SPD manifold for Image Classification
ROSES ROSE including Synthetic data
RSH Riemannian Spectral Hashing
SCM  Sparsity-based Collaborative Model
SDALF  Symmetry-Driven Accumulation of Local Features
SPD  Symmetric Positive Definite
SR  Sparse Representation
STEL  Structural Element
SvS  Single-vs-Single
SVD  Singular Value Decomposition
SVM  Support Vector Machine
TCCA  Tensor Canonical Correlation Analysis
TSC  Tensor Sparse Coding
Mathematical Notation

\( \mathbf{x} \) a vector (lower-case, bold typeface)
\( \mathbf{A} \) a matrix (upper-case, bold typeface)
\( \mathcal{M} \) a manifold (upper-case, calligraphy typeface)
\( \mathbb{Q} \) a tensor or a special set (upper-case, blackboard typeface)
\( \mathbf{x}(i) \) \( i \)-th element of vector \( \mathbf{x} \)
\( \mathbf{A}(i, j) \) element of matrix \( \mathbf{A} \), located at row \( i \) and column \( j \)
\( \|\mathbf{x}\| \) norm of vector \( \mathbf{x} \):
\[
\sqrt{x(1)^2 + \ldots + x(D)^2}
\]
\( \mathbf{A}^T \) transpose of matrix \( \mathbf{A} \)
\( \mathbf{A}^{-1} \) inverse of matrix \( \mathbf{A} \)
\( |\mathbf{A}| \) determinant of matrix \( \mathbf{A} \)
\( \emptyset \) an empty set
\( \{u_k\}_{k=1}^N \) set of \( N \) elements: \( \{u_1, \ldots, u_N\} \)
\( \text{Sym}_d^+ \) space of \( d \times d \) dimensional symmetric positive definite matrices
\( \mathbb{J}_\phi \) Jensen-Bregman LogDet Divergence
\( \text{dist}_{\mathcal{G}} \) geodesic distance
\( \bigcup \) set union operator
\( \subseteq \) subset of
\( d_{\mathcal{G}} \) a Riemannian metric
\( \text{Sym}_d^+ \) space of \( d \times d \) dimensional symmetric positive definite matrices
Chapter 1

Introduction

Computer vision is a science that aims to design artificial visual machinery that can analyse and interpret scenes information. It can be applied in variety of applications from security monitoring to enhancing medical diagnoses. Some of the applications for scenes analysis are face recognition, cell classification, autonomous robotics, etc [CT10, JA10, YF08, FGR05]. Some examples of visual data used in object classification task are shown in Fig. 1.1.

With growing collections of images and videos, it is critical for a variety of applications to have automated techniques for extracting reliable information from visual data. In fact, it is fair to say that the primary task that lies at the heart of image analysis is information extraction, that can eventually lead to robust image analysis methods.

To recognise the patterns of the given visual data and characterise the proximity between them, understanding the topology of the given space is vital [Lui12]. In this context, pattern recognition can be seen as data belonging to some inherent geometrical structure. Although, for some applications with underlying non-Euclidean geometry, one can make the Euclidean approximation, these approximations are only reasonable if data is clustered close together on the manifold. In other words, the approximations get less accurate as data becomes more dispersed on the manifold.

Therefore, simply considering the space as a Euclidean space and ignoring the geometrical aspect, may lead to undesired effects. Traditional approaches often tend to ignore this effect and quantify data in a vector space, which may not always be valid for images [Lui12, SL00]. For example, to increase
robustness against noise, it is popular to present an image as a covariance of a selected feature vectors such as colour, gradient and filter responses. The covariance matrices belong to the space of $d \times d$ symmetric positive definite matrices which forms a cone in the space of matrices, thus is not a vector space [PFA06, TPM06a].

1.0.1 Matrix Manifold

To ensure that the underlying structure of the image is respected, manifold learning techniques such as ISOMetric Mapping (ISOMAP) [TDSL00] and Local Linear Embedding (LLE) [RS00] were introduced. These methods generally use a large amount of densely sampled training data to learn a mapping from the ambient space to the intrinsic space; so that the projection of the points is distance invariant.

If the underlying geometric structure of the data is already known, another geometrical method can be employed which does not necessarily require the large amount of training data. The method suggests representing images in an underlying parametrised space. This school of thought gives rise
Chapter 1. Introduction

to the representation of a matrix manifold [Lui12]. While manifold learning techniques tend to learn a manifold through training data, matrix manifolds methods derive from the properties of differential geometry. To be more specific, a matrix manifold uses algebraic operations to characterise the idiosyncratic aspects of the geometry of the data in some parameter space; in fact, image data are often described as the orbit of elements under the matrix manifolds action (i.e., rotation group) [Lui12].

The concept of matrix manifolds dates back to the 19th century [Jam99]. Since then, they have gained more attention in the mathematics, physics, and other scientific communities. Moreover, matrix manifolds enable the development of similarity metrics, expressions for probability distributions, means and covariances which can be useful for designing nearest neighbour and Bayesian classifiers, support vector machines, and clustering and tracking algorithms.

Matrix manifolds also naturally arise in computer vision as they enable the representation of many types of image and video features in non-Euclidean spaces [Che12]. Furthermore, matrix manifolds provide tools for designing classifiers such as nearest neighbour and support vector machine by providing the means for the development of similarity metrics, expressions for probability distributions, means and covariances [Che12]. This is still a very popular research area and constitutes one of the challenging aspects of recognising and classifying visual data.

In this research we focus on addressing the scenes analysis challenge through matrix manifolds. To be more specific, in the domain of differentiable manifolds we use the special class of Riemannian Manifolds known as Symmetric Positive Definite (SPD) manifolds for analysing visual data.
Chapter 1. Introduction

1. Goals and Challenges

The work in this thesis proposes three approaches for analysing images over Symmetric Positive Definite (SPD) manifolds which improves the performance of major computer vision tasks that numerous image analysis applications are confronted with.

Furthermore, the algorithms are designed to respect the underlying structure of the images with a view to achieve real-time performance. These three approaches are:

1. Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition
2. Relational Divergence Based Classification on Riemannian Manifolds
3. Random Projections on Manifolds of Symmetric Positive Definite Matrices

All three approaches are destined in a way to avoid the use of tangent space by either mapping the data points into a Kernel Space or directly using the similarity vectors over SPD manifolds. In the following, we will give a brief description of the three proposed solutions.

As mentioned earlier, visual recognition is a fundamental task in a wide range of computer vision applications such as security surveillance, person re-identification and human-computer interaction. The general idea is to improve the image classification system enabling reliable work in practical environments containing pose and illumination variations, misalignment and other varying conditions.

To this end, we contend that covariance matrices of the extracted image features are the best means to model the images since they are able to provide compact and informative feature description that can accommodate the above mentioned challenges. Non-singular covariance matrices are naturally in the form of SPD matrices which form connected Riemannian manifolds when endowed with a Riemannian metric over tangent spaces. Thereafter, exploiting the non-Euclidean and curved geometry of manifolds is vital to compare the SPD matrices without violating the underlying structure of the matrices.
To increase the accuracy and speed of the inference on the SPD manifolds, we proposed three approaches:

First approach developed a graph-based local discriminant analysis to embed the SPD manifold into a Reproducing Kernel Hilbert space (RKHS) with the intra-class compactness as well as inter-class separability.

The second approach employs the Stein Divergence dissimilarity measurement to calculate the similarity vectors representing each SPD matrix.

The final approach employs Random Projection over RKHS and improves the performance of image classification.
1.2 Contributions

Our main goal is to improve image classification on SPD manifolds without violating the underlying structure of the manifold, while keeping the algorithm computationally relatively inexpensive. In addition, our approaches can be employed for any image analysis task.

In this thesis we propose three solutions for analysing images on SPD manifolds with respect to the underlying structure:

- Employing Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition
- Relational Divergence Based Classification on Riemannian Manifolds
- Random Projections on Manifolds of Symmetric Positive Definite Matrices

Besides providing state-of-the-art algorithms to address these three tasks, we made a series of contributions in terms of novel representation and classification approaches which could prove useful in alternative applications.

Below we enumerate our contributions per task. Note that our purpose here is to give a brief overview of the contributions; further explanation of the topics will be given later in the chapters attributed to each of the three tasks.

1.2.1 Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

- Tackles the problem of Discriminant Analysis (DA) on Riemannian manifolds through RKHS space
- Proposes a graph-based local DA that utilises both within-class and between-class similarity graphs to characterise intra-class compactness and inter-class separability, respectively
1.2.2 Relational Divergence Based Classification on Riemannian Manifolds

- Introduces a new way of analysing Riemannian manifolds where embedding into Euclidean spaces or RKHS is not required.
- Creates similarity vectors and discriminative mapping for final classification.
- The classification task on manifolds is then converted into a task in the space of similarity vectors.

1.2.3 Random Projections on Manifolds of Symmetric Positive Definite Matrices

- Offers a novel approach for analysing SPD matrices which combines the main advantage of tangent space approaches with the discriminatory power provided by kernel space methods.
- Embeds SPD manifold points into RKHS via the Stein Divergence Kernel [Sra12a].
- Generates random projection hyperplanes in RKHS and project the embedded points via the method proposed in [KG09].
- The classification task on manifolds is then converted into a task in the Euclidean space.
1.3 Thesis Outline

The rest of this thesis is comprised of four major parts. Chapter 2 provides an overview of the relevant mathematical terms and theoretical aspects used in this work. Chapter 3, Chapter 4 and Chapter 5 present our proposed solutions targeting image analysis task on Symmetric Positive Definite manifolds with respect to the underlying geometrical structure (i.e., without the aid of tangent spaces). The above three chapters represent independent solutions and include their own literature review and proposed algorithms. Our concluding remarks and possible future directions are presented in Chapter 6. Chapters 3 to 6 are summarised below:

- **Chapter 2: Background Theory.**
  This chapter provides an overview of the relevant theory used in this work. It starts with defining and describing Riemannian geometry followed by a description of a tangent space. The curved shape of the manifolds and the effect of the curvature on computing dissimilarity between points is then explained. Finally, the Stein Divergence which is employed in this thesis to calculate the dissimilarity between points over Symmetric Positive Definite manifolds is explained in detail.

- **Chapter 3: Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition.** This chapter shows how discriminant analysis can be reformulated on non-Euclidean spaces, namely the SPD manifolds. Inference on manifold spaces can be achieved by embedding the manifolds in higher dimensional Euclidean spaces, which can be considered as flattening the manifolds. In this work we propose to tackle the problem of Discriminant Analysis (DA) on Riemannian manifolds through RKHS space and propose a graph-based local DA that utilises both within-class and between-class similarity graphs to characterise intra-class compactness and inter-class separability, respectively.

- **Chapter 4: Relational Divergence Based Classification on Riemannian Manifolds.** In this chapter we proposed to represent Riemannian
points through their similarities to a set of reference points on the manifold, with the aid of the recently proposed Stein divergence, which is a symmetrised version of Bregman matrix divergence. Classification problems on manifolds are then effectively converted into the problem of finding appropriate machinery over the space of similarities, which can be tackled by conventional Euclidean learning methods such as linear discriminant analysis. This is then followed by expanding the work to explicitly address the person re-identification task.

- **Chapter 5: Random Projections on Manifolds of Symmetric Positive Definite Matrices.** This chapter presents a novel solution which embeds the data points into a random projection space by first generating random hyperplanes in RKHS and then projecting the data in RKHS into the random projection space.

- **Chapter 6: Conclusion.** This chapter summarises the contributions of this thesis and enumerates new avenues and improvements for future research.

**1.3.1 Comprehensive Literature Review**

As this work covers several distinct yet related solutions, each proposed method has its own literature review. The overall literature review is comprised of:

- The entire chapter 2, which covers relevant background theory necessary to build a solution based on Riemannian Manifolds (or to be more specific Symmetric Positive Definite Manifolds).

- Section 3.2, which covers a literature review of the state-of-the-art studies that utilised non-Euclidean geometry (mainly focusing on Riemannian Manifolds) to address several computer vision problems.

- Section 4.1.2, which covers popular choices for embedding Riemannian manifolds and other proposed alternative solutions for analysing images on Riemann manifolds.
Chapter 1. Introduction

- Section 4.2.2, which introduces the person re-identification task and its main terminology, and is followed by Section 4.2.3 which goes through literature review of the popular algorithms that target this area.

- Section 5.2, which presents a survey of state-of-the-art approaches for mapping manifold points to Hilbert spaces, thereby enabling the use of existing Euclidean-based learning algorithms.
Chapter 2

Background theory

This chapter introduces the required mathematical concepts and technical background to provide a foundation for the rest of this work. First, we explain the concept of differentiable manifolds and introduce necessary definitions required in order to understand the rest of this thesis. Riemannian geometry is then explained which is followed by introducing tangent space, and then Riemannian metrics. Two types of Riemannian manifolds used in this work known as Grassmannian Manifolds (chapter 3) and Symmetric Positive Definite (SPD) Manifolds (chapter 3, 4 and 5), are then introduced. The distance function on such manifolds is subsequently introduced, followed by the concept of Tangent Space. Then, as the main topic of interest of this thesis is SPD manifolds, from this stage on, our main focus is to detail the related SPD manifold concepts.

2.1 Non-Euclidean Geometry

Recently, several studies have utilised non-Euclidean geometry to address several computer vision problems including object tracking \([HLL^{+}ss]\), characterising the diffusion of water molecules as in diffusion tensor imaging \([\text{Pen06}]\), face recognition \([\text{PYL08, SBMP10}]\), human re-identification \([\text{BCBTss}]\), texture classification \([\text{HSWL12}]\), pedestrian detection \([\text{TPM08}]\) and action recognition \([\text{OLDss, YHL}^+10]\).

In computer vision and machine learning disciplines, the trace of covariance and kernel matrices can be seen in many ways. One notable example is
the covariance descriptor introduced by Tuzel et al. [TPM06b]. A covariance descriptor is a structured representation and comes with several advantages over traditional descriptors. A single covariance matrix extracted from a region (2D regions in images or 3D in videos) is usually enough to match the region in different views and poses.

Furthermore, the covariance matrix proposes a natural way of fusing multiple features which might be correlated. The diagonal entries of the covariance matrix represent the variance of each feature and the non-diagonal entries represent the covariances. The noise corrupting individual samples are largely filtered out with an average filter during covariance computation. Nevertheless, the space of covariance/correlation/kernel matrices (more generally symmetric positive definite matrices) is not Euclidean; it is a Riemannian manifold of negative curvature.

Several studies show that better performance can be achieved when the geometry of the Riemannian spaces is considered to its uttermost level [HL08, TPM08, SM09, Lui12, HSSL11, TVSC11]. Exploiting the geometry of space is especially important in the computer vision discipline since the notion of Euclidean space is not well supported for high-dimensional vision data (c.f., think how inaccurate distances could be on a sphere when the geometry is not considered).
2.2 Differentiable Manifolds

Generally speaking, employing the theory of differentiable manifolds enables one to extend the applications, concepts and results of the calculus on $\mathbb{R}^n$ spaces to sets that do not possess the structure of a normed vector space [DC11]. Based on this definition one can absorb that many applications of computer vision involve recognition of patterns from data which lie on such manifolds [TVC08].

To understand the concept of differentiable manifolds, we need to start with defining charts (also known as coordinate systems). Let $M$ be a set of points, and $U$ be a subset of $M$, and $\phi$ be a one-to-one map from $U$ onto an open subset of $\mathbb{R}^n$. A chart on $M$ is then defined as a pair $(U, \phi)$. In other words, defining chart $(U, \phi)$ on a set $M$ is equivalent to labelling each point $p \in U$ by using $n$ real numbers $\phi(p) = (x^1(p), x^2(p), \cdots, x^n(p))$ (2.1)

, where $x^1(p), x^2(p), \cdots, x^n(p)$ are called the coordinates associated with the chart $(U, \phi)$. The condition on $\phi$ that forces one-to-one mapping guarantees that two different points of $U$ differ at least in the value of one of the co-ordinates. Frequently, to cover all the points of $M$ more than one chart is required [DC11] (Fig. 2.2), which brings us to the definition of atlas $C^k$ on $M$. To understand the concept of atlas we need to first go through a number of other definitions.

A function $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is said to be differentiable of class $C^k$ if there exist $k$ continuous partial derivatives for all of the real-valued functions $f_1, f_2, \cdots, f_m$, where $F(q) = (f_1(q), f_2(q), \cdots, f_m(q))$. Two charts $(U, \phi)$ and $(V, \chi)$ on $M$, are then called $C^k$-related if $U \cap V = \emptyset$, or $\chi \circ \phi^{-1}$ and $\phi \circ \chi^{-1}$ are differentiable of class $C^k$.

A collection of charts on $M$, $(U_i, \phi_i)$ form a $C^k$ sub-atlas on $M$ if for any pair of $i$ and $j$, $(U_i, \phi_i)$ and $(U_j, \phi_j)$ are $C^k$-related and $M = U_1 \cup U_2 \cup \cdots$. Atlas $C^k$ on $M$ is then formed from the collection of all the $C^k$-related charts with the charts of a $C^k$ sub-atlas on $M$.

Based on the above definitions we now define a $C^k$ manifold of dimension $n$ to be a set $M$ with a $C^k$ atlas; then if $k \geq 1$, then $M$ is called a differentiable
Chapter 2. Background theory

Figure 2.1: $\phi$ maps some point of $M$ to some point of $\mathbb{R}^n$.

Figure 2.2: $\phi$ maps each point of $U$ and $\chi$ maps each point of $V$ to some point of $\mathbb{R}^n$. The image demonstrates how more than one chart might be required to cover all the points of $M$.

In this work our attention is on Riemannian manifolds which are smooth differentiable (infinitely differentiable $C^\infty$) manifolds on which Riemannian metrics are defined. In the following section, Riemannian manifolds and two types of Riemannian manifolds used in this thesis are explained.
2.3 Riemannian Geometry

Riemannian manifolds are analytical manifolds endowed with a distance measure which allows the measurement of similarity or dissimilarity (closeness or distance) of points. In other words, Riemannian manifolds are smooth manifolds equipped with Riemannian metrics, which allow measurement of geometric quantities such as distances and angles.

From this point on, when we say manifold, unless otherwise, we are referring to smooth differentiable manifolds. Before introducing more advanced manifolds related concepts, we need to first go through some basic definitions [Lee97], as follows:

Definition 2.3.1. A sub-manifold $\tilde{M}$ of a smooth manifold $M$, is a smooth manifold $M$ together with an injective immersion $\iota : M \to \tilde{M}$.

So, $\iota(M) \subset \tilde{M}$ can be seen as an image of $M$. Although, we can consider $M$ to be a subset of $\tilde{M}$, in general the topology and structure of $M$ may have only little in common with that of $\tilde{M}$.

Definition 2.3.2. The inclusion map $\iota$ is considered to be an embedding, when it is a homeomorphism onto its image with the subspace topology.

Definition 2.3.3. $M$ is an embedded sub-manifold if the related inclusion map $\iota$ is an embedding.

Inference on Riemannian manifolds can be accomplished through embedding the manifolds into higher dimensional Euclidean spaces. The most popular choice for embedding manifolds is achieved through tangent spaces [TPM08, PTM06].

As tangent space plays an important role in analysing points over manifolds, in the following section we provide a more detailed introduction. Then we introduce geodesic distance and look at the two types of Riemannian manifolds used in this work, known as SPD manifolds and Grassmannian manifolds. Finally, we explain the Stein divergence method used through this thesis as a similarity measurement of points on SPD manifolds.
Figure 2.3: Relations between tangent spaces, tangent vectors, and geodesics. $P_1$ and $P_2$ are points on the manifold, while $T_{P_1}$ and $T_{P_2}$ are tangent spaces at these points [TVC08].

### 2.3.1 Tangent Space

For each point $P \in \mathcal{M}$, a tangent space $T_P(\mathcal{M})$ is the set of all tangent vectors at the point $P$ which can be defined as a vector space of derivations at the point [Lui11]. Let $P(t)$ be a matrix in $\mathbb{R}^{n \times m}$ parametrised by a curve $t$ such that $P(0) = I_{n \times p}$ and $P(t)^T \times P(t) = I$. Using the product rule, differentiating $P(t)^T \times P(t)$ with respect to $t$ produces [Lui11]:

$$P(t)^T \frac{d}{dt}P(t) + \frac{d}{dt}P(t)^T P(t) = 0 \quad (2.2)$$

$$\frac{d}{dt}P(0) + \frac{d}{dt}P(0)^T = 0 \quad \text{for } t = 0 \quad (2.3)$$

The above equations indicate that the tangent space is the set of skew symmetric matrices. Geometrically, one can refer to tangent space as a vector space with the origin shifted to $x$. Tangent spaces are critical aspects in differential manifolds as they provide a bridge to a local vector space representation of a manifold. To switch between manifold and tangent space at point $P$, two operators, namely the exponential map $\exp_P(\mathbf{v})$ and logarithm map $\log_P(\mathbf{v})$ are defined. Fig. 2.3 illustrates that for each point on the manifold $P \in \mathcal{M}$, the tangent vector can be obtained through logarithmic map $log_P(\mathbf{v}) = \mathbf{v}$ where $log_P : \mathcal{M} \rightarrow T_P(\mathcal{M})$. For each vector starting from point $X$
in tangent space $v \in T_p(\mathcal{M})$ there exists an exponential map $exp(v) = P$ where $exp(v) : T_p(\mathcal{M}) \rightarrow \mathcal{M}$ ‘pulls back’ the vector in the tangent space into a point on the manifold [TVSC11].
Chapter 2. Background theory

2.3.2 Riemannian Metrics

In this section we briefly go through the definition of the Riemannian Metric and geodesic distance which is then followed by detailing the relation between geodesic distance and the curvature.

Definition 2.3.4. The Riemannian metric on a smooth manifold $M$ is a symmetric positive definite 2-tensor field $g \in T^2(M)$ [Lee97].

Thus a Riemannian metric determines an inner product on each tangent space $T_pM$.

Definition 2.3.5. The geodesic distance between two points $X, Y \in M$, denoted by $d_g(X, Y)$, is defined as the minimum length over all possible smooth curves between $X$ and $Y$.

Thus a geodesic curve is a curve that locally minimises the distance between points.

Curvature

It worth knowing that the possibility of computing geodesics on a Riemannian manifold often is owed to the curved shape of the manifold [LTSC13]. The characterisation of the manifold curvature can be achieved through several ways, here we briefly cover two of them:

1. sectional curvature
2. scalar curvature

If $T_X(M)$ is a tangent space to a point $X$ from a given Riemannian Manifold $M$, sectional curvature is then specified with respect to a subspace of the $T_X(M)$ and can be obtained by using the Riemannian curvature tensor of the $M$. The scalar curvature on the other hand, is the trace of the Ricci curvature tensor and is twice the sum of sectional curvatures over all the subspaces of $T_X(M)$ [LTSC13].

To further clarify the above concepts, we consider the special case of 2 dimensional (2D) surfaces in $\mathbb{R}^3$. We first note that in the 2D space the
sectional and scalar curvature can be calculated through the Gaussian curvature. In fact, in the 2D environment, the sectional curvature is equal to and the scalar curvature is just twice the Gaussian curvature [LTSC13].

Let $S : [0, 1]^2 \to \mathbb{R}^3$ be a parametrised surface with the mapping $(u, v) \mapsto S(u, v)$ as the parametrisation of the $S$. We introduce two fundamental forms of a surface which together defines certain geometric invariants of the surface. The first fundamental form of $S$ at $(u, v)$ is given by the matrix below:

$$g(u, v) = \begin{pmatrix}
\left \langle \frac{\partial S}{\partial u}, \frac{\partial S}{\partial u} \right \rangle & \left \langle \frac{\partial S}{\partial u}, \frac{\partial S}{\partial v} \right \rangle \\
\left \langle \frac{\partial S}{\partial v}, \frac{\partial S}{\partial u} \right \rangle & \left \langle \frac{\partial S}{\partial v}, \frac{\partial S}{\partial v} \right \rangle 
\end{pmatrix}$$

(2.4)

where the vectors $\frac{\partial S}{\partial u}, \frac{\partial S}{\partial v}$ form a basis of the tangent space to $S$ at $(u, v)$. In Eqn. (2.4) $g(u, v)$ can be interpreted as a Riemannian metric on $S$.

The second fundamental form is defined below as representing the quadratic approximation of the surface at point $S$:

$$\Pi = \begin{pmatrix}
\left \langle \frac{\partial^2 S}{\partial u^2}, \tilde{n} \right \rangle & \left \langle \frac{\partial^2 S}{\partial u \partial v}, \tilde{n} \right \rangle \\
\left \langle \frac{\partial^2 S}{\partial v \partial u}, \tilde{n} \right \rangle & \left \langle \frac{\partial^2 S}{\partial v^2}, \tilde{n} \right \rangle 
\end{pmatrix}$$

(2.5)

where $n(u, v) = \frac{\partial S}{\partial u} \times \frac{\partial S}{\partial v}$ is a vector normal to the surface at point $(u, v)$ and $\tilde{n} = n(u, v) / |n(u, v)|$ is the unit normal to the surface at that point.

Having defined the above concepts we can now build the definition of the shape operator to be used as a descriptive tool for curvature properties. The shape operator, which is a self-adjoint operator on the tangent space, is given by the matrix below:

$$\varsigma = g^{-1} \Pi$$

(2.6)

The Gaussian curvature can then be calculated through the shape operator of the curved surface and is equivalent to the product of the eigenvalues of the shape operator $\lambda_1 \lambda_2$. Finally, the sectional curvature and scalar curvature can be calculated accordingly [LTSC13].
2.3.3 Types of Riemannian Manifolds

Among various Riemannian manifolds, structures induced from subspaces and Symmetric Positive Definite (SPD) matrices have been shown to be quite useful in computer vision. Subspaces form a non-Euclidean and curved Riemannian manifold known as a Grassmann manifold and SPD manifolds are able to accommodate the effects of various image variations. For example, a widely used approximation for photometric invariance, under conditions of no shadowing and Lambertian reflectance, is a linear subspace [AMU97]. Moreover, subspaces can capture the dynamic properties of videos [TVSC11]. In this study we are interested in Grassmann manifolds (chapter 3) and the manifolds of Symmetric-Positive-Definite matrices (SPD) (chapter 3, 4 and 5).

Symmetric positive definite matrices of size $D \times D$, e.g. non-singular covariance matrices, form a connected Riemannian manifold ($\text{Sym}_D^+$). The geodesic distance between two points $X$ and $Y$ on $\text{Sym}_D^+$ can be computed as

$$d_G(X, Y) = \text{trace} \left\{ \log^2 \left( X^{-\frac{1}{2}} Y X^{-\frac{1}{2}} \right) \right\}$$

(2.7)

In (2.7), $\log(\cdot)$ is a matrix logarithm operator and can be computed through Singular Value Decomposition (SVD). More specifically, let $X = U \Sigma U^T$ be the SVD of the symmetric matrix $X$, then

$$\log(X) = U \log(\Sigma) U^T$$

(2.8)

where $\log(\Sigma)$ is a diagonal matrices where the diagonal elements are equivalent to the logarithms of the diagonal elements of matrix $\Sigma$.

To formally define a Grassmann manifold and its geometry, we need to define the quotient space of the manifold. A quotient space of a manifold can be described as the result of “gluing together” certain points of the manifold. Formally, given $\sim_\psi$ as an equivalence relation on $\mathcal{M}$, the quotient space $\mathcal{Y} = \mathcal{M} / \sim_\psi$ is defined to be the set of equivalence classes of elements of $\mathcal{M}$, i.e., $\mathcal{Y} = \{ [X] : X \in \mathcal{M} \} = \{ [Y] : Y \sim_\psi X : X \in \mathcal{M} \}$.

A Grassmann manifold is then defined as a quotient space of the special orthogonal group$^1$ $\text{SO}(n)$ and is defined as a set of $p$-dimensional linear sub-
spaces of $\mathbb{R}^n$.

In practice, an element $X$ of $\mathcal{G}_{n,p}$ is represented by an orthonormal basis as a $n \times p$ matrix, i.e., $X^T X = I_p$. The geodesic distance between two points on the Grassmann manifold can be computed as:

$$d_G(X, Y) = \|\Theta\|_2$$

(2.9)

where $\Theta = [\theta_1, \theta_2, \ldots, \theta_p]$ is the principal angle vector, i.e.,:

$$\cos(\theta_i) = \max_{x_i \in X, y_j \in Y} x_i^T y_j$$

(2.10)

subject to $x_i^T x_i = y_j^T y_j = 1$, $x_i^T x_j = y_j^T y_j = 0$, $i \neq j$. The principal angles have the property of $\theta_i \in [0, \pi/2]$ and can be computed through SVD of $X^T Y$ [EAS99].

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1. It is not a vector space but a differentiable manifold, i.e., it can be locally approximated by subsets of a Euclidean space.
Chapter 2. Background theory

2.4 Symmetric Positive Definite Manifolds

Covariance matrices have recently been employed to describe images and videos [Pen06, GIK10, TPM08], as they are known to provide compact and informative feature description [CSBP11, AVN11]. Non-singular covariance matrices are naturally symmetric positive definite matrices (SPD) which form connected Riemannian manifolds when endowed with a Riemannian metric over tangent spaces [Lan99]. Symmetric positive definite matrices (SPD) arise in various problems in machine learning and computer vision. They can be used to describe images and videos [GIK10, Pen06, TPM08], as they naturally emerge in the form of covariance matrices and therefore provide compact and informative feature descriptors [CSBP11]. In addition to capturing feature correlations compactly, covariance matrices are known to be robust to noise [AVN11]. A key aspect of covariance matrices is their natural geometric property [Lan99], i.e., they form a connected Riemannian manifold. As such, the underlying distance and similarity functions might not be accurately defined in Euclidean spaces [TPM08].

While the theory of learning in Euclidean spaces has been extensively developed, extensions to non-Euclidean spaces like Riemannian manifolds have received relatively little attention. This is mainly due to difficulties of handling the Riemannian structure as compared to straightforward Euclidean geometry. For example, the manifold of SPD matrices is not closed under normal matrix subtraction. As such, efficiently handling this structure is non-trivial, due largely to two main challenges [SA11]: (i) defining divergence, distance, or kernel functions on covariances is not easy; (ii) the numerical burden is substantial, even for basic computations such as distances and clustering.

To simplify the handling of Riemannian manifolds, inference is traditionally achieved through first embedding the manifolds in higher dimensional Euclidean spaces. A popular choice for embedding manifolds is through tangent spaces [Lui11, PTM06, TPM08, VRCC05]. To be more specific, to address the above issue, two lines of research have been proposed:

(1) embedding manifolds into tangent spaces [Lui11, PTM06, TPM08, VRCC05];
(2) embedding into Reproducing Kernel Hilbert Spaces (RKHS), induced by kernel functions [AHS13, HL09, HSWL12, STC04, SC11].

The former approach in effect maps manifold points to Euclidean spaces, thereby enabling the use of existing Euclidean-based learning algorithms. This comes at the cost of disregarding some of the manifold structure. For instance, only distances between points to the tangent pole are equal to true geodesic distances. This restriction might result in inaccurate modelling, as the structure of the manifolds is only partially taken into account [HSWL12]. The latter approach addresses this by implicitly mapping points on the manifold into RKHS, which can be considered to be a high dimensional Euclidean space. Training data can be used to define a space that preserves manifold geometry [HSWL12]. While this approach allows the multitude of kernel-based machine learning algorithms to be employed, existing Riemannian kernels are either only applicable to subtypes of Riemannian manifolds (e.g., Grassmann manifolds) [HL09], or are pseudo-kernels [HSWL12], meaning they do not satisfy all the conditions of true kernel functions [STC04]. The downside is that existing Euclidean-based learning algorithms need to be kernelised, which may not be trivial. Furthermore, the resulting methods can still have high computational load, making them impractical to use in more complex scenarios.
2.4.1 Stein Divergence

Consider \( \{X_1 \ldots X_n\} \in \text{Sym}^d_+ \) to be a set of non-singular \( d \times d \)-sized covariance matrices, which are symmetric positive definite (SPD) matrices. These matrices belong to a smooth differentiable topological spaces, known as SPD manifolds. Before delving any further into this subject we first introduce one of the most widely used Riemannian metric for SPD matrices which is known as the Affine Invariant Riemannian Metrics (AIRM) [Pen06]. The AIRM induces Riemannian structure which is invariant to inversion and similarity transformations. Despite its properties, learning methods using this approach have to deal with computational challenges, such as employing computationally expensive non-linear operators.

In this work, we endow the SPD manifold with the AIRM to induce the Riemannian structure [Pen06]. As such, a point on manifold \( \mathcal{M} \) can be mapped to a tangent space using:

\[
\log_{X_i} X_j = X_i^{\frac{1}{2}} \log (X_i^{-\frac{1}{2}} X_j X_i^{-\frac{1}{2}}) X_i^{\frac{1}{2}} \quad (2.11)
\]

where \( X_i, X_j \in \text{Sym}^d_+ \), \( X_i \) is the point where the tangent space is located (i.e., tangent pole) and \( X_j \) is the point that we would like to map into the tangent space \( \mathcal{T}_{X_i} \mathcal{M} \); \( \log(\cdot) \) is the matrix logarithm. The inverse function that maps points on a particular tangent space into the manifold is:

\[
\exp_{X_i} y = X_i^{\frac{1}{2}} \exp (X_i^{-\frac{1}{2}} y X_i^{-\frac{1}{2}}) X_i^{\frac{1}{2}} \quad (2.12)
\]

where \( X_i \in \text{Sym}^d_+ \) is again the tangent pole; \( y \in \mathcal{T}_{X_i} \mathcal{M} \) is a point in the tangent space \( \mathcal{T}_{X_i} \mathcal{M} \); \( \exp(\cdot) \) is the matrix exponential.

From the above functions, we now define the shortest distance between two points on the manifold. The distance, here called geodesic distance, is represented as the minimum length of the curvature path that connects two points [Pen06]:

\[
d^2_g (X_i, X_j) = \text{trace} \left\{ \log^2 (X_i^{-\frac{1}{2}} X_j X_i^{-\frac{1}{2}}) \right\} \quad (2.13)
\]

The above mapping functions can be computationally expensive. We can also use the recently introduced Stein divergence [Sra12] to determine simi-
larities between points on the SPD manifold. Its symmetrised form is:

\[ J_\phi(X, Y) \triangleq \log \left( \det \left( \frac{X + Y}{2} \right) \right) - \frac{1}{2} \log \left( \det (XY) \right) \]  

(2.14)

The Stein divergence kernel can then be defined as:

\[ K(X, Y) = \exp \{-\sigma J_\phi(X, Y)\} \]  

(2.15)

under the condition of \( \sigma \in \{\frac{1}{2}, \frac{2}{2}, \ldots, \frac{d-1}{2}\} \) to ensure that the kernel matrix formed by Eqn. (2.15) is positive definite [HSHL12].
Chapter 3

Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

3.1 Overview

In this chapter\(^1\) we propose a solution for the problem of Discriminant Analysis (DA) on Riemannian manifolds through RKHS space. The algorithm uses a graph-based local Discriminant Analysis that utilises both within-class and between class similarity graphs to characterise intra-class compactness and inter-class separability respectively. We then validate the performance of the proposed method on several classification tasks, including face and object recognition, texture classification and person re-identification.

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\(^1\) The method proposed in this chapter was published as a book chapter in ‘Graph Embedding for Pattern Analysis’ [ASHL13]
Chapter 3. Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

3.2 Introduction

Inference on manifold spaces can be achieved by embedding the manifolds in higher dimensional Euclidean spaces, which can be considered as flattening the manifolds. In the literature, the most popular choice for embedding manifolds is through considering tangent spaces [TPM08, TVSC11]. Two bold examples are the pedestrian detection system by Tuzel et al. [TPM08] and non-linear mean shift [CM02] by Subbarao et al. [SM09]. Nevertheless, flattening the manifold through tangent spaces is not without drawbacks. For example, only distances between points to the tangent pole are equal to true geodesic distances. This is restrictive and may lead to inaccurate modelling.

Instead of using tangent spaces to do inference on manifolds, we propose to embed Riemannian manifolds into Reproducing Kernel Hilbert Spaces (RKHS). This in turn opens the door for employing many kernel-based machine learning algorithms [STC04]. As such, we tackle the problem of Discriminant Analysis (DA) on Riemannian manifolds through RKHS space and propose a graph-based local DA that utilises both within-class and between-class similarity graphs to characterise intra-class compactness and inter-class separability, respectively. See Fig. 3.1 for a conceptual example. Our graph-based DA is inspired by findings in the Euclidean space that explain why the conventional formalism of DA is not optimal when data comprises outliers and multi-modal classes and contains outliers. Our experiments for several recognition problems show that considerable gains in discrimination accuracy can be obtained by exploiting the geometrical structure and local information on Riemannian manifolds.
Chapter 3. Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

Figure 3.1: A conceptual illustration of the proposed approach. (a) Actions can be modelled as points on the manifold $\mathcal{M}$ by linear subspaces. In this figure, two types of actions ("kicking" and "swinging") are shown. Having a proper geodesic distance between the points on the manifold, it is possible to convert the action recognition problem into a point to point classification problem. (b) By having a kernel in hand, points on the manifold can be mapped into an optimised RKHS where not only certain local properties have been retained but also the discriminatory power between classes has been increased.

3.3 Kernel Analysis on Riemannian Manifolds

In this section, we first overview the essentials of kernel analysis on Riemannian manifolds, followed by elucidating graph embedding DA in Section 3.3.2 and how to accomplish classification in Section 3.3.3.

3.3.1 Background

Given a set of input/output data $\{(X_1, l_1), (X_2, l_2), \cdots, (X_N, l_N)\}$, where $X_i \in \mathcal{M}$ is a Riemannian point and $l_i \in \{1, 2, \cdots, C\}$ is the corresponding class label, we are interested in optimisation problems in the form of Tikhonov regularisation [TA77]:

$$\max\{J(\langle W, \Phi(X_1) \rangle, \cdots, \langle W, \Phi(X_N) \rangle, l_1, \cdots, l_N) + \lambda \Omega(W) : W \in \mathcal{H}\} \quad (3.1)$$

Here, $\mathcal{H}$ is a prescribed Hilbert space of dimension $h$ ($h$ could be infinity) equipped with an inner product $\langle \cdot, \cdot \rangle$, $\Omega : \mathcal{H} \to \mathbb{R}$ is a regulariser, $J : (\mathbb{R}^h)^N \times \mathcal{Y}^N \to \mathbb{R}$
is a cost function. For certain choices of the regulariser, solving (3.1) reduces to identifying $N$ parameters and not the dimension of $\mathcal{H}$. This is more formally explained by the representer theorem [STC04] which states that the solution $\hat{W}$ of (3.1) is a linear combination of the inputs when the regulariser is the square of the Hilbert space norm. For vector Hilbert spaces, this result is simple to prove and dates back to 1970s [KW70]. Argyriou et al. [AMP09] showed that the representer theorem holds for matrix Hilbert spaces as well.

Implicitly embedding Riemannian manifolds into RKHS is achieved through a Riemannian kernel. A function $k : \mathcal{M} \times \mathcal{M} \to \mathbb{R}^+$ is a Riemannian kernel provided that it is positive definite and well defined for all $X \in \mathcal{M}$.

For the Grassmann manifold $X_i \in G_D$, the latter criterion means that the kernel should be invariant to various representations of the subspaces, i.e., $k(X,Y) = k(XQ_1,YQ_2)$, $\forall Q_1,Q_2 \in O(m)$, where $O(m)$ indicates orthonormal matrices of order $m$ [HL08]. The repertoire of Grassmann kernels includes Binet-Cauchy [WS03] and projection kernels [HL08]. Furthermore, the first canonical correlation of two subspaces forms a pseudo kernel on Grassmann manifolds [HSSL11]. The three kernels are respectively shown below:

$$k_{BC}(X,Y) = \det (X^TYY^TX)$$

$$k_{proj}(X,Y) = \text{Tr}(X^TYY^TX)$$

$$k_{CC}(X,Y) = \max_{x \in X, y \in Y} x^T y$$

For the $Sym_D$ in [HSWL12] a pseudo kernel based on geodesic distances was devised as followed:

$$k_R(X,Y) = \exp\{-\sigma^{-1}d_G(X,Y)\}$$

where $d_G(X,Y)$ is obtained using (2.7). Very recently, Sra et al. introduced the Stein kernel using Bregman matrix divergence as follows [Sra12]:

$$k(X,Y) = e^{-\sigma S(X,Y)} = 2^{d_\sigma} \sqrt{\frac{\det(X)^\sigma \det(Y)^\sigma}{\det(X+Y)^\sigma}}$$

---

2 A pseudo kernel is a function where the positive definiteness is not guaranteed to be satisfied for whole range of the function’s parameters. Nevertheless, it is possible to convert a pseudo kernel into a true kernel, as discussed for example in [CGG+09].
In (3.6), $S(X, Y)$ is the symmetric Stein divergence and defined as:

$$S(X, Y) = \log \left( \frac{\det \left( \frac{X + Y}{2} \right)}{\frac{1}{2} \log (\det (XY))} \right), \text{ for } X, Y \succ 0$$  \hspace{1cm} (3.7)

### 3.3.2 Graph Embedding Discriminant Analysis on Riemannian Manifolds

A graph $(V, G)$ in our context refers to a collection of vertices or nodes, $V$, and a collection of edges that connect pairs of vertices. We note that $G$ is a symmetric matrix with elements describing the similarity between pairs of vertices. Moreover, the diagonal matrix $D$ and the Laplacian matrix $L$ of a graph are defined as $L = D - G$, with the diagonal elements of $D$ obtained as $D_{i,i} = \sum_j G_{i,j}$.

Given $N$ labelled points $X = \{(X_i, l_i)\}_{i=1}^N$ from the underlying Riemannian manifold $\mathcal{M}$, where $X_i \in \mathbb{R}^{D \times m}$ and $l_i \in \{1, 2, \cdots, C\}$, with $C$ denoting the number of classes, the local geometrical structure of $\mathcal{M}$ can be modelled by building a within-class similarity graph $G_w$ and a between-class similarity graph $G_b$.

The simplest forms of $G_w$ and $G_b$ are based on the nearest neighbour graphs defined below:

$$G_w(i, j) = \begin{cases} 
1, & \text{if } X_i \in N_w(X_j) \text{ or } X_j \in N_w(X_i) \\
0, & \text{otherwise}
\end{cases} \hspace{1cm} (3.8)$$

$$G_b(i, j) = \begin{cases} 
1, & \text{if } X_i \in N_b(X_j) \text{ or } X_j \in N_b(X_i) \\
0, & \text{otherwise}
\end{cases} \hspace{1cm} (3.9)$$

In (3.8), $N_w(X_i)$ is the set of $v_w$ neighbours $\{X_1^i, X_2^i, \ldots, X_{v_w}^i\}$, sharing the same label as $l_i$. Similarly in (3.9), $N_b(X_i)$ contains $v_b$ neighbours having different labels. We note that more complex similarity graphs, like heat kernel graphs, can also be used to encode distances between points on Riemannian manifolds [Ros97].

Our aim is to simultaneously maximise a measure of discriminatory power and preserve the geometry of points. This can be formalised by finding $W : \Phi(X_i) \rightarrow Y_i$ such that the connected points of $G_w$ are placed as close as
possible, while the connected points of $G_b$ are moved as far as possible. As such, a mapping must be sought by optimising the following two objective functions:

$$f_1 = \min \frac{1}{2} \sum_{i,j} \|Y_i - Y_j\|^2 G_w(i,j) \quad (3.10)$$

$$f_2 = \max \frac{1}{2} \sum_{i,j} \|Y_i - Y_j\|^2 G_b(i,j) \quad (3.11)$$

Eqn. ((3.10)) punishes neighbours in the same class if they are mapped far away, while Eqn.(3.11)) punishes points of different classes if they are mapped close together.

According to the representer theorem [STC04], the solution $W = [\gamma_1 | \gamma_2 | \cdots | \gamma_r]$, can be expressed as a linear combination of data points, i.e., $\gamma_i = \sum_j w_{i,j} \phi(X_j)$. More specifically:

$$Y_i = (\langle \gamma_1, \phi(X_i) \rangle, \langle \gamma_2, \phi(X_i) \rangle, \cdots, \langle \gamma_r, \phi(X_i) \rangle)^T \quad (3.12)$$

Since $\langle \gamma_i, \phi(X_i) \rangle = \sum_j w_{i,j} \text{Tr} \left( \phi(X_j)^T \phi(X_i) \right) = \sum_j w_{i,j} k(X_j, X_i)$, $Y_i = W^T K_i$, with $K_i = (k(X_i, X_1), k(X_i, X_2), \cdots, k(X_i, X_N))^T$ and

$$W = \begin{pmatrix} w_{1,1} & w_{1,2} & \cdots & w_{1,r} \\ w_{2,1} & w_{2,2} & \cdots & w_{2,r} \\ \vdots & \vdots & \ddots & \vdots \\ w_{N,1} & w_{N,2} & \cdots & w_{N,r} \end{pmatrix}$$

Plugging this back into (3.10) results in:

$$\frac{1}{2} \sum_{i,j} \|Y_i - Y_j\|^2 G_w(i,j)$$

$$= \frac{1}{2} \sum_{i,j} \|W^T K_i - W^T K_j\|^2 G_w(i,j) \quad (3.13)$$

$$= \text{Tr} \left( W^T K D_w K^T W \right) - \text{Tr} \left( W^T K G_w K^T W \right)$$

where $K = [K_1 | K_2 | \cdots | K_N]$. Considering that $L_\phi = D_b - W_b$, in a similar manner it
can be shown that (3.11) can be simplified to:

\[
\frac{1}{2} \sum_{i,j} \|Y_i - Y_j\|^2 G_b(i,j) = \text{Tr} \left( W^T K D_w K^T W \right) - \text{Tr} \left( W^T K G_w K^T W \right) = \text{Tr} \left( W^T K L_b K^T W \right) \tag{3.14}
\]

To solve (3.10) and (3.11) simultaneously, we need to add the following normalising constraint to the problem:

\[
\text{Tr} \left( W^T K D_w K^T W \right) = 1 \tag{3.15}
\]

This constraint enables us to convert the minimisation problem (3.10) into a maximisation one. Consequently, both equations can be combined into one maximisation problem. Moreover, as we will see later, the imposed constraint acts as a norm regulariser in the original Tikhonov problem (3.1), thus satisfying the necessary condition of the representer theorem.

Plugging (3.15) into (3.10) results in:

\[
\min \left\{ \text{Tr} \left( W^T K D_w K^T W \right) - \text{Tr} \left( W^T K G_w K^T W \right) \right\} = \min \left\{ 1 - \text{Tr} \left( W^T K G_w K^T W \right) \right\} = \max \left\{ \text{Tr} \left( W^T K G_w K^T W \right) \right\} \tag{3.16}
\]

subject to the constraint shown in (3.15). As a result, the max versions of (3.10) and (3.11) can be merged by the Lagrangian method as follows:

\[
\max \left\{ \text{Tr} \left( W^T K (L_b + \beta G_w) K^T W \right) \right\} \quad \text{subject to} \quad \text{Tr} \left( W^T K D_w K^T W \right) = 1 \tag{3.17}
\]

where \( \beta \) is a Lagrangian multiplier. The solution to the optimisation in (3.17) can be sought as the \( r \) largest eigenvectors of the following generalised eigenvalue problem [HSSL11]:

\[
K \{ L_b + \beta G_w \} K^T W = \lambda K D_w K^T W \tag{3.18}
\]

We note that in (3.18), the imposed constraint (3.15) serves as a norm regulariser and satisfies the representer theorem condition. Algorithm 1 assem-


Chapter 3. Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

bles all the above details into pseudo-code for Riemannian Graph Embedding Discriminant Analysis (RGDA) training algorithm.

3.3.3 Classification

Upon acquiring the mapping $W$, the matching problem over Riemannian manifolds is reduced to classification in vector spaces. More precisely, for any query image set $X_q$, a vector representation using the kernel function and the mapping $W$ is acquired, i.e., $V_q = W^T K_q$, where $K_q = (\langle \phi(X_1), \phi(X_q) \rangle, \ldots, \langle \phi(X_N), \phi(X_q) \rangle)^T$. Similarly, gallery points $X_i$ are represented by $r$ dimensional vectors $V_i = W^T K_i$ and classification methods such as Nearest-Neighbour or Support Vector Machines [Bis06] can be employed to label $X_q$. 
3.4 Experiments

In this section we investigate the performance of the proposed RGDA method on several classification tasks, including face and object recognition, texture classification and person re-identification. We evaluate RGDA over SPD manifolds.

3.4.1 Experiments on SPD Manifolds

Mathematically, a covariance descriptor can be defined as follows: Let \( \{f_i\}_{i=1}^N \in \mathbb{R}^n \) be the feature vectors from the region of interest of an image or video, then the Covariance Descriptor of this region \( C \in Sym^+_D \) is defined as:

\[
C = \frac{1}{N} \sum_{i=1}^{N} (f_i - m)(f_i - m)^T
\]

(3.19)

where \( m \) is the mean feature vector, and \( N \) is the total number of training data. In the following text, we study how covariance descriptors and the induced geometry can be exploited for face recognition, texture classification and people re-identification.

Face Recognition

For the face recognition task, we considered the subset ‘b’ of the FERET dataset [PMRR00]. This subset includes 1400 images from 198 subjects. Each image is closely cropped to merely include the face and then downsampled to \( 64 \times 64 \). Fig. 3.2 shows examples of the FERET dataset.

To evaluate the performance, we created three tests with various pose angles. In all the tests, training data consisted of the images labelled as ‘bj’, ‘bk’ and ‘bf’ (ie. frontal image with illumination, expression and small pose variations). Images marked as ‘bd’, ‘be’ and ‘bg’ (ie. non-frontal images) were used as three separate test sets. In our method, each face image is represented by a \( 43 \times 43 \) covariance matrix as a point on the Riemannian manifold. To this end, for every pixel \( I(x,y) \), we then computed \( G_{u,v}(x,y) \) as the response of a 2D Gabor wavelet [Lee96], centered at \( x,y \) with orientation \( u \) and scale \( v \). To be specific, we considered the number of scales and orientations to be 5 and 8,
Chapter 3. Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

respectively.

\[ G_{u,v}(x,y) = \frac{k_u^2}{4\pi^2} \sum_{t,s} e^{-\frac{k_u^2}{8\pi^2}(x-t)^2+(y-s)^2} \left( e^{i\theta_u((x-t)\cos(\theta_u)+(y-s)\sin(\theta_u))} - e^{-2\pi^2} \right) \]

with \( k_u = \frac{1}{\sqrt{2}v-1} \) and \( \theta_u = \frac{2\pi u}{8} \). Then the feature vector is defined as follows:

\[ F_{x,y} = [I(x,y), x, y, |G_{0,0}(x,y)|, \cdots, |G_{0,7}(x,y)|, |G_{1,0}(x,y)|, \cdots, |G_{4,7}(x,y)|] \]

Table 3.1 shows a comparison of RGDA against three Euclidean space approaches, PCA [Bis06], KPCA [Bis06], and LDA [Bis06], applied on Gabor features. The results show that the proposed approach outperforms PCA with considerably better results. Furthermore, the results illustrate that the overall performance of RGDA is better by a notable margin. In addition, although images labelled with ‘bg’ and ‘bd’ represent the same pose variation (in different directions), results indicate a better performance for all the algorithms on ‘bg’. Training data in ‘bf’ includes face images with a -15 degree pose angle which is closer to the pose angle of the test data in ‘bg’ compared with the ones in ‘bd’. This explains the superior performance of ‘bg’.

Texture Classification

To examine RGDA’s performance on classification using the Brodatz texture dataset [RH99] (Examples are shown in Fig. 3.4, we have followed the test protocol advised in [SBMP10]. Nine test scenarios with various numbers of

![Examples of closely-cropped faces from the FERET 'b' subset.](image)

Figure 3.2: Examples of closely-cropped faces from the FERET 'b' subset.
Table 3.1: Recognition accuracy (in %) for the face recognition task using PCA [TP91], LDA [BHK97], and the proposed RGDA approach.

<table>
<thead>
<tr>
<th></th>
<th>Gabor + PCA</th>
<th>Gabor + KPCA</th>
<th>Gabor + LDA</th>
<th>RGDA (proposed)</th>
</tr>
</thead>
<tbody>
<tr>
<td>bd</td>
<td>24.50</td>
<td>42.00</td>
<td>61.50</td>
<td>78.00</td>
</tr>
<tr>
<td>be</td>
<td>52.00</td>
<td>73.50</td>
<td>92.00</td>
<td>98.50</td>
</tr>
<tr>
<td>bg</td>
<td>74.00</td>
<td>94.00</td>
<td>99.00</td>
<td>98.50</td>
</tr>
<tr>
<td>average</td>
<td>50.16</td>
<td>69.80</td>
<td>84.16</td>
<td>91.67</td>
</tr>
</tbody>
</table>

classes were generated. The test scenarios included 5-texture (‘5c’, ‘5m’, ‘5v’, ‘5v2’, ‘5v3’), 10-texture (‘10’, ‘10v’) and 16-texture (‘16c’, ‘16v’) mosaics. To create a Riemannian manifold, the first step was to down-sample each image to $256 \times 256$, followed by splitting them into 64 regions of size $32 \times 32$.

The feature vector for each pixel $I(x,y)$ is defined as:

$$F(x,y) = \begin{bmatrix} I(x,y), \frac{\partial I}{\partial x}, \frac{\partial I}{\partial y}, \frac{\partial^2 I}{\partial x^2}, \frac{\partial^2 I}{\partial y^2} \end{bmatrix}$$

Each region is described by a $5 \times 5$ covariance descriptor computed based on these features. For each test scenario, 25 covariance matrices per class were randomly selected to construct training data and the rest was used for testing. The random selection of training/testing data was repeated 20 times. Finally, for any covariance descriptor we found the nearest neighbour from the training set and respectively assigned the corresponding image class to it.

Fig. 3.4 compares the proposed RGDA method against and Tensor Sparse Coding (TSC) [SBMP10]. The results indicate that the proposed RGDA achieves better performance on all the tests except for the ‘5c’ test.

Figure 3.3: Samples of Brodatz texture dataset [RH99].
Figure 3.4: Performance on the Brodatz texture dataset [RH99] for Tensor Sparse Coding (TSC) [SBMP10] and the proposed RGDA approach. The black bars indicate standard deviation.

**Person Re-identification**

In this section we test the performance of the RGDA method for the person reidentification task on the modified ETHZ dataset [SD09]. The original version of this dataset was captured from a moving camera [ELG07], and it has been used for human detection. The main challenging aspects of the ETHZ dataset are variations in pedestrians appearances and occlusions. Some sample images from the ETHZ dataset are shown in Fig. 3.6.

Figure 3.5: Examples of pedestrians in the ETHZ dataset.
Chapter 3. Graph-Embedding Discriminant Analysis on Riemannian Manifolds for Visual Recognition

This dataset contains three video sequences. Table 3.2 summarises the information about this dataset.

<table>
<thead>
<tr>
<th>SEQ 1</th>
<th>SEQ 2</th>
<th>SEQ 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Num of People</td>
<td>83</td>
<td>35</td>
</tr>
<tr>
<td>Total Num of Images</td>
<td>4,857</td>
<td>1,936</td>
</tr>
</tbody>
</table>

Table 3.2: The ETHZ dataset

We downsampled all the images to $64 \times 32$. For each subject, the training set consisted of 10 randomly selected images and the rest were used for the test set. To generalise the practical assessment of the algorithm, random selection of the training and testing data was repeated 20 times.

To create points on the Riemannian manifold, a feature vector was formed for each pixel using the position of the pixel ($x$ and $y$), the corresponding colour information ($R_{x,y}$, $G_{x,y}$ and $B_{x,y}$) and the gradient and Laplacian for colour C, defined as $C'_{x,y} = [|\partial C/\partial x|, |\partial C/\partial y|]$ and $C''_{x,y} = [|\partial^2 C/\partial x^2|, |\partial^2 C/\partial y^2|]$, respectively. Then the representative of each image is the covariance matrix using the following feature:

$$F_{x,y} = [x, y, R_{x,y}, G_{x,y}, B_{x,y}, R'_{x,y}, G'_{x,y}, B'_{x,y}, R''_{x,y}, G''_{x,y}, B''_{x,y}]$$

We compared the proposed RGDA with Histogram Plus Epitome (HPE) [BCP+10] and Symmetry-Driven Accumulation of Local Features (SDALF) [FBP+10]. The evaluation was done in terms of cumulative matching characteristic (CMC) curves. The CMC curve plots the percentage of the test queries whose correct match is within the top $n$ closest matches. Based on the results shown in Fig. 3.6, the proposed approach achieves the highest accuracy on sequence 1 and 2. For sequence 3, the RGDA achieves a very similar performance to SDALF while HPE scores the lowest.
Algorithm 1: Pseudocode for training Riemannian graph-embedding discriminant analysis (RGDA).

Require:

- Training set $\mathcal{X} = \{(X_i, l_i)\}_{i=1}^N$ from the underlying Riemannian manifold where $l_i \in \{1, 2, \ldots, C\}$, and $C$ denotes the number of classes. For the Grassmann manifold $G_{D,m}$, $X_i \in \mathbb{R}^{D \times m}$ is a subspace. For the SPD manifold $\text{Sym}_D^+$, $X_i \in \mathbb{R}^{D \times D}$ is a SPD matrix.
- A kernel function $k_{ij}$, for measuring the similarity between two points on the Riemannian manifold.

Ensure: The projection matrix $W = [\gamma_1 | \gamma_2 | \cdots | \gamma_r]$, where

1: Compute the Gram matrix $[K]_{ij}$ for all $X_i, X_j$
2: for $i = 1 \rightarrow N - 1$ do
3: for $j = i + 1 \rightarrow N$ do
4: Compute the geodesic distances $d_g(i, j)$ between $X_i$ and $X_j$.
5: $d_g(j, i) = d_g(i, j)$
6: end for
7: end for
8: $G_w \leftarrow 0_{N \times N}$
9: $G_b \leftarrow 0_{N \times N}$
10: for $i = 1 \rightarrow N$ do
11: if $(X_j$ is in the first $k_w$ nearest neighbours of $X_i$) and $(l_j == l_i)$ then
12: $G_w(i, j) \leftarrow 1$
13: $G_w(j, i) \leftarrow 1$
14: end if
15: if $(X_j$ is in the first $k_b$ nearest neighbours of $X_i$) and $(l_j \neq l_i)$ then
16: $G_b(i, j) \leftarrow 1$
17: $G_b(j, i) \leftarrow 1$
18: end if
19: end for
20: $D_w \leftarrow 0_{N \times N}$
21: $D_b \leftarrow 0_{N \times N}$
22: $D_w(i, i) \leftarrow \sum_j G_w(i, j)$
23: $D_b(i, i) \leftarrow \sum_j G_b(i, j)$
24: $L_b \leftarrow D_b - G_b$
25: $\{Y_i, \lambda_i\}_{i=1}^r \leftarrow$ generalised eigenvectors and eigenvalues of $K (I_b + \beta G_w) K^T W = \lambda K D_w K^T W$

$\{ (\hat{\lambda}_1 \geq \hat{\lambda}_2 \geq \cdots \geq \hat{\lambda}_r) \}$ (In Matlab and Octave, the generalised eigenvalue problem $A v = \lambda B v$ can be solved by the command $\text{eig}(A,B)$)
Figure 3.6: Performance on Sequence 1, 2, and 3 of the ETHZ dataset (top, middle and bottom panels, respectively), in terms of Cumulative Matching Characteristic curves. The proposed RGDA method is compared with Histogram Plus Epitome (HPE) [BCP+10], and Symmetry-Driven Accumulation of Local Features (SDALF) [FBP+10].
Chapter 4

Relational Divergence Based Classification on Riemannian Manifolds

This chapter proposes a method for performing direct classification on manifold. The method suggests presenting each SPD matrix through its similarity vector to a number of other SPD matrices. The suggested method employs the recently introduced Stein divergence to reduce the computational complexity of the algorithm. Creating similarity vectors effectively converts the classification problems on manifolds, which is a complex problem, into the problem of finding appropriate machinery over the space of similarities.

In section 4.1 we detail the main method and validate it by testing the algorithm using experiments on face recognition, texture classification and person re-identification. The result illustrates that in comparison to well-known methods, the proposed approach achieves a significant improvement in image classification, while also being several orders of magnitude faster.

Then we specify a feature set in section 4.2 for addressing the person re-identification task, and then test the method with a new feature set on the two well known datasets for person re-identification. The results confirm that in comparison to well-known person re-identification methods, the proposed approach obtains a reasonable improvement in image classification, while also being computationally competitive.
4.1 Relational Divergence Based Classification

4.1.1 Overview

In this section\(^1\) we propose a method for performing direct classification on manifold. More specifically, we propose a new method for analysing Riemannian manifolds, where embedding into Euclidean spaces is not explicitly required. To this end, we propose to represent Riemannian points through their similarities to a set of reference points on the manifold, with the aid of the recently proposed Stein divergence, which is a symmetrised version of Bregman matrix divergence. Classification problems on manifolds are then effectively converted into the problem of finding appropriate machinery over the space of similarities, which can be tackled by conventional Euclidean learning methods such as linear discriminant analysis. Experiments on face recognition, person re-identification and texture classification show that the proposed method outperforms state-of-the-art approaches, such as Tensor Sparse Coding, Histogram Plus Epitome and Riemannian Locality Preserving Projection.

\(^1\)The method proposed in this chapter was published in IEEE Winter conference on Applications of Computer Vision (WACV) 2014 [AHS13]
Chapter 4. Relational Divergence Based Classification on Riemannian Manifolds

4.1.2 Introduction

To avoid embedding into Euclidean spaces or RKHS, we explore the concept of learning the classifier by relying only on the computed distance matrix (similarity matrix) of the related training data. Given a set of training points on a manifold, the idea is to employ the similarity between points as features. More specifically, for each query point to be classified, a similarity to each class is obtained, forming a similarity vector. We obtain each similarity with the aid of the recently proposed Stein divergence [Sra12]. The classification task on manifolds is hence converted into a task in the space of similarity vectors, which can be tackled using learning methods devised for Euclidean spaces. Experiments on several vision tasks (person re-identification, face recognition and texture recognition), show that this new approach outperforms several state-of-the-art methods.
4.1.3 Relational Divergence Classification

We aim to solve classification tasks originally formulated on Riemannian manifolds by avoiding the traditional approach of using tangent spaces, or embedding into RKHS. More specifically, for each query point (an SPD matrix) to be classified, a similarity to each training class is obtained, forming a similarity vector. We obtain each similarity with the aid of the Stein divergence described in the preceding section. The classification task on manifolds is hence converted into a task in the space of similarity vectors, which can be tackled using learning methods devised for Euclidean spaces, such as linear discriminant analysis, support vector machines or $k$-nearest neighbours. In this work we have chosen linear discriminant analysis as a starting point.

Let us define a training set $\mathbb{C}$ from the underlying Riemannian manifold $\mathcal{S}^d_{++}$ as:

$$\mathbb{C} = \{(C_1, y_1), (C_2, y_2), \ldots, (C_n, y_n)\}$$

(4.1)

where $y_i \in \{1, 2, \ldots, m\}$ is a class label, with $m$ representing the number of classes. We define the similarity between matrix $C_i$ and class $l$ as:

$$s_{i,l} = \frac{1}{N_l} \sum_{j \neq i} J_\phi(C_i, C_j) \delta(y_j - l),$$

(4.2)

where $\delta(\cdot)$ is the discrete Dirac function and

$$N_l = \begin{cases} n_l - 1 & \text{if } y_i = l \\ n_l & \text{otherwise} \end{cases}$$

(4.3)

with $n_l$ indicating the number of training matrices in class $l$.

Using Eqn. (4.12) we calculate the similarity between $C_i$ and all classes, where $i \in \{1, 2, \ldots, n\}$. Having the similarity values at our disposal, we represent each Riemannian point $C_i$ by a similarity pattern:

$$p_i = [s_{i,1}, s_{i,2}, \ldots, s_{i,m}]^T.$$

(4.4)

The classification task on Riemannian manifolds can now be reinterpreted as a learning task in $\mathbb{R}^m$. Given the similarity vectors of training data: (cf. Eqn. 4.1),
\[ P = \{(p_1, y_1), (p_2, y_2), \ldots, (p_n, y_n)\} \] (4.5)

we are interested in finding a machinery to label a query matrix \( C_q \), represented by a similarity vector \( p_q = [s_{q,1}, s_{q,2}, \ldots, s_{q,m}]^T \) which contains the similarity to all \( m \) training classes.

One approach is to use \( P \) to first find a mapping that minimises the intra-class distances between similarity patterns while simultaneously maximising the inter-class distances. This can be achieved by applying linear discriminant analysis [Bis06], to obtain a mapping \( W^* \), as follows:

\[
W^* = \arg\max_W \text{trace}\left\{ [WS_W W^T]^{-1} [WS_B W^T] \right\} \quad (4.6)
\]

where \( S_B \) and \( S_W \) are the between class and within class scatter matrices:

\[
S_B = \sum_{i=1}^{n} (\mu_i - \bar{\mu})(\mu_i - \bar{\mu})^T \quad (4.7)
\]

\[
S_W = \sum_{l=1}^{m} \sum_{\forall i \text{ where } y_i = l} (p_i - \mu_l)(p_i - \mu_l)^T \quad (4.8)
\]

In Eqns. (4.7) and (4.8), \( \mu_l \) and \( \bar{\mu} \) are the mean of class \( l \) and overall mean of data in \( P \), ie., \( \mu_i = \frac{1}{N_i} \sum_{y_i = l} p_i \), and \( \bar{\mu} = \frac{1}{n} \sum_{i=1}^{m} N_i \mu_i \), where \( N_l \) is the number of points in class \( i \) and \( n \) is the total number of points.

The query similarity vector \( p_q \) can then be mapped into the new space via:

\[
x_q = W^{*T} p_q \quad (4.9)
\]

We can now use a straightforward nearest neighbour classifier [Bis06] to assign a class label to \( x_q \). We refer to this approach as Relational Divergence Classification (RDC).
Algorithm 2: Pseudocode for training Relational Divergence based Classification (RDC).

Require:

- Training set \( C = \{(C_1, y_1), (C_2, y_2), \ldots, (C_n, y_n)\} \) from the underlying Riemannian manifold where \( y_i \in \{1, 2, \ldots, m\} \), and \( m \) denoting the number of classes. For the SPD manifold \( \text{Sym}_{D}^+ \), \( C_i \in \mathbb{R}^{D \times D} \) is a SPD matrix.

- Jensen-Bregman LogDet Divergence \( J_\phi \) for measuring the similarity between two points on the Riemannian manifold

Ensure: The Similarity vector \( p_i \) for each \( C_i \) where \( i \in \{1, 2, \ldots, m\} \), and \( m \) is number of classes

1. Compute the Gram matrix \( [S]_{ij} \) for all \( C_i, C_j \)
2. for \( i = 1 \rightarrow n - 1 \) do
3. \hspace{1em} for \( j = i + 1 \rightarrow n \) do
4. \hspace{2em} Compute the Jensen-Bregman LogDet Divergence between \( C_i \) and \( C_j \)
5. \hspace{2em} unless \( i = j : J_\phi(C_i, C_j) \neq J_\phi(C_j, C_i) \)
6. \hspace{1em} end for
7. end for
8. Compute Similarity Vectors \( [S]_{ij} \) for all \( C_i, C_j \)
9. for \( i = 1 \rightarrow n - 1 \) do
10. \hspace{1em} for \( j = i + 1 \rightarrow m \) do
11. \hspace{2em} Compute similarity between matrix between SPD matrix \( C_i \) and class \( l \)
12. \hspace{2em} \( s_{i,l} = \frac{1}{N_l} \sum_{j \neq i} J_\phi(C_i, C_j) \delta(y_j - l) \)
13. \hspace{2em} end for
14. end for

4.1.4 Experiments and Discussion

We compare the performance of the proposed approach with several state-of-the-art methods on three classification tasks: texture classification, face recognition and person re-identification. We compare and contrast the performance of the RDC and show that in most cases RDC outperforms the state-of-the-art methods.

As we use the same datasets with identical settings as those used in Section 3.3, here we only briefly introduce each dataset before demonstrating
Figure 4.1: Performance on the Brodatz texture dataset [RH99] for Log-Euclidean sparse representation (logE-SR) [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSWL12] and the proposed RDC method.

our results. For more detail about the datasets and settings we refer the reader to Section 3.3 of this thesis.

### 4.1.5 Texture Classification

We use the Brodatz texture dataset [RH99] and follow the test protocol presented in [SBMP10]. We use nine test scenarios with various number of classes were generated.

Fig. 4.1 shows the performance of the proposed RDC method against several state-of-the-art methods: log-Euclidean sparse representation (logE-SR) [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10] and Locality Preserving Projection (RLPP) [HSWL12]. The results indicate that RDC achieves better performance in 7 out of 9 tests.
Table 4.1: Recognition accuracy (in %) for the face recognition task using log-Euclidean sparse representation (logE-SR) [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSWL12] and the proposed RDC method.

<table>
<thead>
<tr>
<th></th>
<th>LogE-SR</th>
<th>TSC</th>
<th>RLPP</th>
<th>RDC</th>
</tr>
</thead>
<tbody>
<tr>
<td>bd</td>
<td>35</td>
<td>36</td>
<td>47</td>
<td>59</td>
</tr>
<tr>
<td>bg</td>
<td>47</td>
<td>45</td>
<td>58</td>
<td>71</td>
</tr>
</tbody>
</table>

Figure 4.2: Performance comparison on Sequence 1 (top) and 2 (bottom) of the ETHZ dataset [SD09], in terms of Cumulative Matching Characteristic curves. The proposed RDC method is compared with Riemannian Locality Preserving Projection (RLPP) [HSWL12], Histogram Plus Epitome (HPE) [BCP+10], Symmetry-Driven Accumulation of Local Features (SDALF) [FBP+10] and Partial Least Squares (PLS) [SD09].
4.1.6 Face Recognition

For face recognition task, we used the same settings as described in the previous chapter, where ‘b’ subset of the FERET dataset [PMRR00], containing 1400 images of 198 subjects.

Table 4.1 compares the performance of the proposed RDC approach against three state-of-the-art methods: LogE-SR [GIK10], TSC [SBMP10] and RLPP [HSWL12]. The results show that RDC obtains considerably better results.

4.1.7 Person Re-identification

In this section we test the performance of the proposed RDC method for the person re-identification task on the modified version [SD09] of the ETHZ dataset [ELG07]. As mentioned before, the dataset was captured from a moving camera, with the images of pedestrians containing occlusions and wide variations in appearance. Sequence 1 contains 83 pedestrians (4857 images), while Sequence 2 contains 35 pedestrians (1936 images).

We compared the proposed RDC with several state-of-the-art algorithms for person re-identification: Histogram Plus Epitome (HPE) [BCP10], Symmetry-Driven Accumulation of Local Features (SDALF) [FBP10], Partial Least Squares (PLS) [SD09] and RLPP [HSWL12]. The performance of TSC [SBMP10] was not evaluated due to the method’s high computational demands: as it would take approximately 200 hours on the ETHZ dataset. The results are shown in Fig. 4.2, in terms of Cumulative Matching Characteristic (CMC) curves. A CMC curve represents the expectation of finding the correct match in the top $n$ matches. For $n > 2$, the proposed RDC method obtains better performance than the other techniques.
Chapter 4. Relational Divergence Based Classification on Riemannian Manifolds

4.2 RDC for Person Re-identification

4.2.1 Overview

In this chapter\(^2\) we extend our work in Section 4.1 to specifically address the person re-identification task. Person re-identification is particularly challenging due to significant appearance changes across separate camera views. In order to reidentify people, a representative human signature should effectively handle differences in illumination, pose and camera parameters. While general appearance-based methods are modelled in Euclidean spaces, it has been argued that some applications in image and video analysis are better modelled via non-Euclidean manifold geometry. To this end, recent approaches represent images as covariance matrices, and interpret such matrices as points on Riemannian manifolds. As direct classification on such manifolds can be difficult, in this chapter we propose to represent each manifold point as a vector of similarities to class representers, via a recently introduced form of Bregman matrix divergence known as the Stein divergence. This is followed by using a discriminative mapping of similarity vectors for final classification. The use of similarity vectors is in contrast to the traditional approach of embedding manifolds into tangent spaces, which can suffer from representing the manifold structure inaccurately. Comparative evaluations on benchmark ETHZ and iLIDS datasets for the person re-identification task show that the proposed approach achieves better performance than recent techniques such as Histogram Plus Epitome, Partial Least Squares, and Symmetry-Driven Accumulation of Local Features.

---

\(^2\)The method proposed in this chapter was published in International Conference on Image Processing (ICIP) 2013 [AYHS13]
4.2.2 Introduction

Person re-identification is the process of matching persons across non overlapping camera views in diverse locations. Within the context of surveillance, re-identification needs to function with a large set of candidates and be robust to pose changes, occlusions of body parts, low resolution and illumination variations. The issues can be compounded, making a person difficult to recognise even by human observers (see Fig. 4.3 for examples). Compared to classical biometric cues (e.g. face, gait) which may not be reliable due to non-frontality, low resolution and/or low frame-rate, person re-identification approaches typically use the entire body.

While appearance based person re-identification methods are generally modelled in Euclidean spaces [GT08, SD09, FBP+10], it has been argued that some applications in image and video analysis are better modelled on non-Euclidean manifold geometry [TVSC11]. To this end, recent approaches represent images as covariance matrices [AVN11], and interpret such matrices as points on Riemannian manifolds [HSWL12, TVSC11]. A popular way of analysing manifolds is to embed them into tangent spaces, which are Euclidean spaces. This process which can be interpreted as warping the feature space [TVC08]. Embedding manifolds is not without problems, as pairwise

![Figure 4.3: Examples of challenges in person re-identification, where each column contains images of the same person from two separate camera views. Challenges include pose changes, occlusions of body parts, low resolution and illumination variations.](image-url)
distances between arbitrary points on a tangent space may not represent the structure of the manifold accurately [HSL12, HSHL12].

In this chapter we present a multi-shot appearance based person re-identification method on Riemannian manifolds, where embedding the manifolds into tangent spaces is not required. We adapt a recently proposed technique for analysing Riemannian manifolds, where points on the manifolds are represented through their similarity vectors [AHS13]. The similarity vectors contain similarities to class representers. We obtain each similarity with the aid of a recently introduced form of Bregman matrix divergence known as the Stein divergence [HSHL12, Sra12]. The classification task on manifolds is hence converted into a task in the space of similarity vectors, which can be tackled using learning methods devised for Euclidean spaces, such as Linear Discriminant Analysis [Bis06]. Unlike previous person re-identification methods, the proposed method does not require separate settings for new datasets.
4.2.3 Previous Work

Given an image of an individual to be re-identified, the task of person re-identification can be categorised into two main classes. (i) Single-vs-Single (SvS), where there is only one image of each person in the gallery and one in the probe; this can be seen as a one-to-one comparison. (ii) Multiple-vs-Single (MvS), or multi-shot, where there are multiple images of each person available in gallery and one image in the probe. Below we summarise several person re-identification methods: Partial Least Squares (PLS) [SD09], Context based method [ZGX09], Histogram Plus Epitome (HPE) [BCP+10], and Symmetry-Driven Accumulation of Local Features (SDALF) [FBP+10].

The PLS method [SD09] first decomposes a given image into overlapping blocks, and extracts a rich set of features from each block. Three types of features are considered: textures, edges, and colours. The dimensionality of the feature space is then reduced by employing Partial Least Squares regression (PLSR) [WKJ85], which models relations between sets of observed variables by means of latent variables. To learn a PLSR discriminatory model for each person, one-against-all scheme is used [GK86]. Nearest neighbour is then employed for classification.

The Context-based method [ZGX09] enriches the description of a person by contextual visual knowledge from surrounding people. The method represents a group by considering two descriptors: (a) ‘center rectangular ring ratio-occurrence’ descriptor, which describes the information ratio of visual words between and within various rectangular ring regions, and (b) ‘block based ratio-occurrence’ descriptor, which describes local spatial information between visual words that could be stable. For group image representation only features extracted from foreground pixels are used to construct visual words.

HPE [BCP+10] considers multiple instances of each person to create a person signature. The structural element (STEL) generative model approach [JPC+09] is employed for foreground detection. The combination of a global (person level) HSV histogram and epitome regions of foreground pixels is then calculated, where an image epitome [JFK03] is computed by collapsing
the given image into a small collage of overlapped patches. The patches contain the essence of textural, shape and appearance properties of the image. Both the generic epitome (epitome mean) and local epitome (probability that a patch is in an epitome) are computed.

SDALF [FBP+10] considers multiple instances of each person. Foreground features are used to model three complementary aspects of human appearance extracted from various body parts. First, for each pedestrian image, axes of asymmetry and symmetry are found. Then, complementary aspects of the person appearance are detected on each part, and their features are extracted. To select salient parts of a given pedestrian image, the features are then weighted by exploiting perceptual principles of symmetry and asymmetry.

The above methods assume that classical Euclidean geometry is capable of providing meaningful solutions (distances and statistics) for modelling and analysing images and videos, which might not be always correct [TVC08]. Furthermore, they require separate parameter tuning for each dataset.
4.2.4 Proposed approach

Our goal is to automatically re-identify a given person among a large set of candidates in diverse locations over various non-overlapping camera views. The proposed method is comprised of three main stages: (i) feature extraction and generation of covariance descriptors, (ii) measurement of similarities on Riemannian manifolds via the Stein divergence, and (iii) creation of similarity vectors and discriminative mapping for final classification. Each of the stages is elucidated in more detail in the following subsections.

Feature Extraction and Covariance Descriptors

As per [BCP+10, FBP+10], to reduce the effect of varying background, foreground pixels are extracted from each given image of a person via the STEL generative model approach [JPC+09]. We note that it is also possible to use more advanced approaches, such as [RSL13].

Based on preliminary experiments, for each foreground pixel located at \((x, y)\), the following feature vector is calculated:

\[
\mathbf{f} = [x, y, HSV_{xy}, CIELAB_{xy}, \Lambda_{xy}, \Theta_{xy}]^T \tag{4.10}
\]

where \(HSV_{xy} = [H_{xy}, S_{xy}, \hat{V}_{xy}]\) are the colour values of the HSV channels, employing histogram equalisation for channel \(V\), \(CIELAB_{xy} = [L_{xy}, a_{xy}, b_{xy}]\) are the values of CIELAB colour space [AR05], while \(\Lambda_{xy} = [\lambda^R_{xy}, \lambda^G_{xy}, \lambda^B_{xy}]\) and \(\Theta_{xy} = [\theta^R_{xy}, \theta^G_{xy}, \theta^B_{xy}]\) indicate gradient magnitudes and orientations for each channel in RGB colour space. We note that we have selected this relatively straightforward set of features as a starting point, and that it is certainly possible to use other features. However, a thorough evaluation of possible features is beyond the scope of this work.

Given a set \(F = \{\mathbf{f}_i\}_{i=1}^N\) of extracted features, with its mean represented by \(\mu\), each image is represented as a covariance matrix:

\[
\mathbf{C} = \frac{1}{N-1} \sum_{i=1}^N (\mathbf{f}_i - \mu)(\mathbf{f}_i - \mu)^T \tag{4.11}
\]

Representing an image with a covariance matrix has several advantages [AVN11]: (i) it is a low-dimensional (compact) representation that is independent of image size, (ii) the impact of noisy samples is reduced via the averaging during covariance computation, and (iii) it is a straightforward
method of fusing correlated features.
4.2.5 Similarity Vectors and Discriminative Mapping

For each query point (an SPD matrix) to be classified, a similarity to each training class is obtained, forming a similarity vector. We obtain each similarity with the aid of the Stein divergence described in the preceding section. The classification task on manifolds is hence converted into a task in the space of similarity vectors, which can be tackled using learning methods devised for Euclidean spaces.

Given a training set of points on a Riemannian manifold, \( X = \{(X_1, y_1), \ldots, (X_n, y_n)\} \), where \( y_i \in \{1, 2, \ldots, m\} \) is a class label, and \( m \) is the number of classes, we define the similarity between matrix \( X_i \) and class \( l \) as:

\[
s_{i,l} = \frac{1}{N_l} \sum_{j \neq i} J_\phi(X_i, X_j) \delta(y_j - l) \quad (4.12)
\]

where \( \delta(\cdot) \) is the discrete Dirac function and

\[
N_l = \begin{cases} 
n_l - 1 & \text{if } y_i = l \\
n_l & \text{otherwise} \end{cases} \quad (4.13)
\]

where \( n_l \) is the number of training matrices in class \( l \). Using Eqn. (4.12), the similarity between \( X_i \) and all classes is obtained, where \( i \in \{1, 2, \ldots, n\} \). Each matrix \( X_i \) is hence represented by a similarity vector:

\[
s_i = [s_{i,1}, s_{i,2}, \ldots, s_{i,m}]^T \quad (4.14)
\]

Classification on Riemannian manifolds can now be reinterpreted as a learning task in \( \mathbb{R}^m \). Given the similarity vectors of training data, \( S = \{(s_1, y_1), \ldots, (s_n, y_n)\} \), we seek a way to label a query matrix \( X_q \), represented by a similarity vector \( s_q = [s_{q,1}, s_{q,2}, \ldots, s_{q,m}]^T \). As a starting point, we have chosen linear discriminant analysis [Bis06], where we find a mapping \( w^* \) that minimises the intra-class distances while simultaneously maximising inter-class distances:
\[ W^* = \arg \max_W \text{trace} \left\{ [WS_W W^T]^{-1} [WS_B W^T] \right\} \] (4.15)

where \( S_B \) and \( S_W \) are the between class and within class scatter matrices [Bis06].

The query similarity vector \( s_q \) can then be mapped into the new space via:

\[ x_q = W^*^T s_q \] (4.16)

We can now use a straightforward nearest neighbour classifier [Bis06] to assign a class label to \( x_q \). We shall refer to this approach as Relational Divergence Classification (RDC).
4.2.6 Experiments and Discussion

In this section we evaluate the proposed RDC approach by providing comparisons against several methods on two person re-identification datasets: iLIDS [ZGX09] and ETHZ [ELG07, SD09]. The VIPeR dataset [GBT07b] was not used as it only has one image from each person in the gallery, and is hence not suitable for testing MvS approaches. Each dataset covers various aspects and challenges of the person re-identification task. The results are shown in terms of the Cumulative Matching Characteristic (CMC) curves, where each CMC curve represents the expectation of finding the correct match in the top $n$ matches.

In order to show the improvement caused by using similarity vectors in conjunction with linear discriminant analysis, we also evaluate the performance of directly using the Stein divergence in conjunction with a nearest neighbour classifier (ie. direct classification on manifolds, without creating similarity vectors). We refer to this approach as the direct Stein method.

4.2.7 iLIDS Dataset

The iLIDS dataset is a publicly available video dataset capturing real scenarios at an airport arrival hall under a multi-camera CCTV network. From these videos a dataset of 479 images of 119 pedestrians was extracted and the images were normalised to $128 \times 64$ pixels (height $\times$ width) [ZGX09]. The extracted images were chosen from non-overlapping cameras, and are subject to illumination changes and occlusions [ZGX09].

We randomly selected $N$ images for each person to build the gallery set, while the remaining images form the probe set. The whole procedure is repeated 10 times in order to estimate an average CMC curve. We compared the performance of the proposed RDC approach against the direct Stein method, as well as the algorithms described in Section 4.2.3 (SDALF and Context based) for a commonly used setting of $N = 3$. The results, shown in Fig. 4.4, indicate that the proposed method generally outperforms the other techniques. The results also show that the use of similarity vectors in conjunction with linear discriminant analysis is preferable to directly using the Stein divergence.
Chapter 4. Relational Divergence Based Classification on Riemannian Manifolds

Figure 4.4: Performance on the iLIDS dataset \cite{ZGX09} for $N=3$, using the proposed RDC method, the direct Stein method, SDALF \cite{FBP10}, context based method \cite{ZGX09}. HPE results for $N=3$ were not provided in \cite{BCP10}.

4.2.8 ETHZ Dataset

The ETHZ dataset \cite{ELG07, SD09} was captured from a moving camera, with the images of pedestrians containing occlusions and wide variations in appearance. Sequence 1 contains 83 pedestrians (4857 images), Sequence 2 contains 35 pedestrians (1936 images), and Sequence 3 contains 28 pedestrians (1762 images).

We downsampled all the images to $64 \times 32$ (height $\times$ width). For each subject, the training set consisted of $N$ randomly selected images, with the rest used for the test set. The random selection of the training and testing data was repeated 10 times.

Results were obtained for the commonly used setting of $N=10$ and are shown in Fig. 4.5. On sequences 1 and 2, the proposed RDC method considerably outperforms PLS, SDALF, HPE and the direct Stein method. On sequence 3, RDC obtains performance on par with SDALF.

Note that the random selection used by the RDC approach to create the gallery is more challenging and more realistic than the data selection strategy employed by SDALF and HPE on the same dataset \cite{FBP10, BCP10}.
Chapter 4. Relational Divergence Based Classification on Riemannian Manifolds

SDALF and HPE both apply clustering beforehand on the original frames, and then select randomly one frame for each cluster to build their gallery set. In this way they can ensure that their gallery set includes the keyframes to use for the multi-shot signature calculation. In contrast, we haven’t applied any clustering for the proposed RDC method in order to be closer to real life scenarios.
Figure 4.5: Performance on the ETHZ dataset [SD09] for $N = 10$, using Sequences 1 to 3 (top to bottom). Results are shown for the proposed RDC method, direct Stein method, HPE [BCP+10], PLS [SD09] and SDALF [FBP+10].
Chapter 5

Random Projections on Manifolds of Symmetric Positive Definite Matrices for Image Classification

5.1 Overview

This chapter\(^1\) proposes the use of random projection over SPD manifold for the purpose of scenes analysis. We offer a novel solution that allows SPD matrices to be used with unmodified Euclidean-based learning algorithms, with the true manifold shape well-preserved. Specifically, we propose to project SPD matrices using a set of random projection hyperplanes over RKHS into a random projection space, which leads to representing each matrix as a vector of projection coefficients. Experiments on face recognition, person re-identification and texture classification show that the proposed approach outperforms several recent methods, such as Tensor Sparse Coding, Histogram Plus Epitome, Riemannian Locality Preserving Projection and Relational Divergence Classification.

\(^1\)The algorithm proposed in this work is accepted in IEEE Winter conference on Applications of Computer Vision (WACV) 2014.
5.2 Introduction

We propose a method that employs a mapping technique to create a space which preserves the manifold geometry while can be considered of as Euclidean.

Specifically, we first embed SPD manifold points into RKHS via the Stein Divergence Kernel [Sra12]. We then generate random projection hyperplanes in RKHS and project the embedded points via the method proposed in [KG09]. Finally, as the underlying space can be thought as Euclidean, any appropriate Euclidean-based learning machinery can be applied. In this chapter, we study the efficacy of this embedding method for classification tasks. We show that the space is only as effective as the completeness of the training data generating the random projection hyperplanes, and address this through the use of synthetic data to augment training data. Experiments on several vision tasks (person re-identification, face recognition and texture recognition), show that the proposed approach outperforms several state-of-the-art methods.
5.3 Random Projection on RKHS

We aim to address classification tasks, originally formulated on the manifold, by embedding them into a random projection space, which can be considered as Euclidean, while still honouring the manifold geometry structure. To this end, we propose to use random projection on RKHS with the aid of the Stein divergence kernel.

Random projection is an approximation approach for estimating distances between pairs of points in a high-dimensional space [Ach03]. In essence, the projection of a point \( u \in \mathbb{R}^d \) can be obtained via a set of randomly generated hyperplanes \( \{r_1, \ldots, r_k\} \in \mathbb{R}^d \):

\[
f(u) = u^\top R
\]

where \( R \in \mathbb{R}^{d \times k} \) is the matrix wherein each column contains a single hyperplane \( r_i \); \( f(\cdot) \) is the mapping function which maps any point in \( \mathbb{R}^d \) into a random projection space space \( \mathbb{R}^k \). According to the Johnson-Lindenstrauss lemma [Ach03], it is possible to map a set of high-dimensional points into a much lower dimensional space wherein the pairwise distance between two points is well-preserved:

**Definition 5.3.1.** Johnson-Lindenstrauss Lemma. For any \( \varepsilon \) such that \( \frac{1}{2} > \varepsilon > 0 \), and any set of points \( S \in \mathbb{R}^d \) with \( |S| = n \) upon projection to a uniform random \( k \)-dimension subspace where \( k = O(\log n) \), the following property holds with probability at least \( \frac{1}{2} \) for every pair \( u, v \in S \),

\[
(1 - \varepsilon)||u - v||^2 \leq ||f(u) - f(v)||^2 \leq (1 + \varepsilon)||u - v||^2,
\]

where \( f(u), f(v) \) are projection of \( u, v \).

Despite the success of numerous approaches that use this lemma to accomplish various computer vision tasks, most of them restrict the distance function to the \( \ell_p \) norm, Mahalanobis metric or inner product [Cha02, DIIM04, JKG08], which makes them incompatible for non-Euclidean spaces. Recently, Kulis and Grauman [KG09] proposed a method that allows the distance function to be evaluated over RKHS. Thus, it is possible to apply the lemma for any arbitrary kernel \( K(i, j) = K(X_i, X_j) = \phi(X_i)^\top \phi(X_j) \) for an unknown embedding \( \phi(\cdot) \) which maps the points to a Hilbert space \( \mathcal{H} \) [KG09]. This approach makes it possible for one to construct a random projection space...
on an SPD manifold, where the manifold structure is well-preserved.

The main idea of our proposed approach, denoted as Random Projection On SPD manifold for ImagE Classification (ROSE), is to first map all points on the manifold into RKHS, with an implicit mapping function \( \phi(\cdot) \), via the Stein divergence kernel. This is followed by mapping all the points in the RKHS \( \phi(X_i) \in \mathcal{H} \) into a random projection space \( \mathbb{R}^k \). To achieve this we follow the Kulis-Grauman approach \([KG09]\) by randomly generating a set of hyperplanes over the RKHS \( \{r_1, \ldots, r_k\} \in \mathcal{H} \) which is restricted to be approximately Gaussian. As the embedding function \( \phi(\cdot) \) is unknown, then the generation process is done indirectly via a weighted sum of the subset of the given training sets.

To this end, consider each data point \( \phi(X_i) \) from the training set as a vector from some underlying distribution \( D \) with unknown mean \( \mu \) and unknown covariance \( \sigma \). Let \( S \) be a set of \( t \) training exemplars chosen i.i.d. from \( D \), then \( z_t = \frac{1}{t} \sum_{i \in S} \phi(X_i) \) is defined over \( S \). According to the central limit theorem for sufficiently large \( t \), the random vector \( \tilde{z}_t = \sqrt{t}(z_t - \mu) \) is distributed according to the multi-variate Gaussian \( \mathcal{N}(\mu, \sigma) \) \([Ric07]\). Then if a whitening transformation is applied, it results in \( r_i = \sigma^{-\frac{1}{2}} \tilde{z}_t \) which follows \( \mathcal{N}(0, I) \) distribution in Hilbert space \( \mathcal{H} \). Therefore, the \( i \)-th coefficient of each vector in the random projection space is defined as:

\[
\phi(X_i)^T \sigma^{-\frac{1}{2}} \tilde{z}_t
\]  

(5.2)

The mean \( \mu \) and covariance \( \sigma \) need to be approximated from training data. A set of \( p \) objects is chosen to form the first \( p \) items of a reference set: \( \phi(X_1), \ldots, \phi(X_p) \). Then the mean is implicitly estimated as \( \mu = \frac{1}{p} \sum_{i=1}^{p} \phi(X_i) \), and the covariance matrix \( \sigma \) is also formed over the \( p \) samples. Eqn. (5.2) can be solved using a similar approach as for Kernel PCA, which requires projecting onto the eigenvectors of the covariance matrix \([KG09]\). Let the eigen-decomposition of \( \sigma \) be \( UVU^T \), then \( \sigma^{-\frac{1}{2}} = UV^{-\frac{1}{2}} U^T \), and therefore Eqn. (5.2) can be rewritten as below \([KG09]\):

\[
\phi(X_i)^T UV^{-\frac{1}{2}} U^T \tilde{z}_t
\]  

(5.3)

Then let \( K \) be defined as a kernel matrix over the \( p \) randomly selected
training points, where $K = \Lambda \Theta \Lambda^T$. Based on the fact that the non zero eigenvalues of $V$ are equal to the non zero eigenvalues of $\Theta$, Kulis-Grauman [KG09] showed that Eqn. (5.3) is equivalent to

$$\sum_{i=1}^{p} \omega(i) (\phi(X_i)^T \phi(X))$$

(5.4)

where

$$w(i) = \frac{1}{t} \sum_{j=1 \in S} K_{ij}^{-\frac{1}{2}} K_{jl} - \frac{1}{p} \sum_{j=1}^{p} \sum_{k=1}^{p} K_{ij}^{-\frac{1}{2}} K_{jk}$$

(5.5)

where, for $S$, a set of $t$ points are randomly selected from the $p$ sampled points. The expression $w(i)$ in Eqn. (5.5) can be further simplified by defining $e$ as a vector of all ones, and $e_S$ as a zero vector with ones in the entries corresponding to the indices of $S$ [KG09]:

$$w = K^{\frac{1}{2}} \left( \frac{1}{t} e_s - \frac{1}{p} e \right)$$

(5.6)

In terms of calculating the computational complexity of the training algorithm, according to Eqn. (5.4) and Eqn. (5.6), the most expensive step is in the single offline computation of $K^{\frac{1}{2}}$, which takes $O(p^3)$. The computational complexity of classifying a query point depends then on three factors: computing the kernel vector which requires $O(pd^3)$ operations, projecting the resulting kernel vector into random hyperplane which demands $O(pt)$ operations (where $t < p$), and finally applying a classifier in the projection space which can be done with one-versus-all support vector machine $O(nb)$ operations, where $n$ is the number of classes and $b$ is the number of bits used in defining the hyperplane [KG09]. Hence the complexity of classification for a single query data is equal to $O(p^3 + pt + nb)$ which is more efficient than the second best method in experiments, ‘Relational Divergence Based Classification on Riemannian Manifolds (RDC)’ [AHS13], which represents Riemannian points as similarity vectors to a set of training points. As similarity vectors are in Euclidean space, RDC then employs Linear Discriminant Analysis as a classifier.
5.3.1 Synthetic Data

As later shown in the experiments section (for instance the result shown in Fig. 5.2), the discriminative power of the random projection space depends heavily on the training set which generates the random projection hyperplanes. To overcome this limitation, we propose to use generated synthetic SPD matrices $X_1, \ldots, X_n \in \text{Sym}_d^+$ centred around the mean of the data (denoted by $X_\mu$), where the mean of the training set can be determined intrinsically via the Karcher mean algorithm [Pen06].

We relate the synthetic data to the training set, by enforcing the following condition on the synthetic SPD matrices:

$$\forall X_j \in S \text{ and } \forall X_i \in D :$$

$$d_g(X_\mu, X_j) \leq \max(d_g(X_\mu, X_i))$$

where $S$ is a set of $t$ training exemplars chosen i.i.d. from some underlying distribution $D$, $X_\mu$ is the mean of the training set and $X_i$ is a generated synthetic point.

The constraint in Eqn. (5.7) considers a ball around the mean of the training data, with the radius equal to the longest calculated distance between mean and the given training points:

$$r = \max(d_g(X_\mu, X_i))$$

(5.8)
Then we need to generate SPD matrices which are located within \( r \) radius from the mean (Eqn. 5.8). It is not trivial to generate SPD matrices which follow the Eqn.(5.7), as it establishes a relation between the generated SPD matrices and the original training points. To address this, we apply the relationship between the geodesic distance and the given Riemannian metric in a tangent space. Let \( \mathbf{X}_i, \mathbf{X}_j \in \text{Sym}^d_+ \) be two points on the manifold and \( \mathbf{x}_i, \mathbf{x}_j \in \mathcal{T}_{\mathbf{X}_i} \mathcal{M} \) be the representing points on the tangent space \( \mathcal{T}_{\mathbf{X}_i} \mathcal{M} \). The norm of vector \( \mathbf{x}_i \mathbf{x}_j \) is equivalent to \( d_g(\mathbf{X}_i, \mathbf{X}_j) \) [Pen06]. Therefore, it is possible to find a point \( \mathbf{Y}_i \) along the geodesic \( \mathbf{X}_i \) and \( \mathbf{X}_j \) whose geodesic distance to \( \mathbf{X}_i \) satisfies Eqn.(5.7).

Along with the above definitions, we introduce the following definition and proposition:

**Definition 5.3.2.** Any point on an SPD manifold \( \mathbf{X}_i \in \text{Sym}^d_+ \) is said to have normalised geodesic distance with respect to \( \mathbf{X}_j \in \text{Sym}^d_+ \) if and only if \( d_g(\mathbf{X}_i, \mathbf{X}_j) = 1 \).

**Proposition 5.3.3.** For any two SPD matrices \( \mathbf{X}, \mathbf{X}_\mu \in \text{Sym}^d_+ \), there exists \( \tilde{\mathbf{X}} \) on the geodesic curve defined on \( \mathbf{X} \) and \( \mathbf{X}_\mu \), which has normalised geodesic distance with respect to \( \mathbf{X}_\mu \). The point \( \tilde{\mathbf{X}} \) can be determined via:

\[
\tilde{\mathbf{X}} = \mathbf{X}_\mu^\frac{1}{2} \exp \left( \frac{\zeta}{d_g(\mathbf{X}_\mu, \mathbf{X})} \log \mathbf{X}_\mu \mathbf{X}_\mu^{-\frac{1}{2}} \right) \frac{1}{2} \mathbf{X}_\mu^\frac{1}{2},
\]

where \( c = \frac{\zeta}{d_g(\mathbf{X}_\mu, \mathbf{X})} \) for \( \zeta = 1 \).

To prove the above proposition, we let \( \mathbf{X}, \mathbf{X}_\mu \in \text{Sym}^d_+ \) to be two given points on an SPD manifold. In order to normalise the geodesic distance of \( \mathbf{X} \) with respect to \( \mathbf{X}_\mu \), we map point \( \mathbf{X} \) into tangent space \( \mathcal{T}_{\mathbf{X}_\mu} \mathcal{M} \). As a tangent space is considered as Euclidean space where the distance between \( \mathbf{X} \) and tangent pole \( \mathbf{X}_\mu \) is preserved, Euclidean vector normalisation can be applied. Finally the normalised point is mapped back to the manifold. These steps can be presented as:

\[
\tilde{\mathbf{X}} = \exp_{\mathbf{X}_\mu} \left( \frac{\zeta}{d_g(\mathbf{X}_\mu, \mathbf{X})} \log_{\mathbf{X}_\mu} (\mathbf{X}) \right)
\]

By plugging in (2.11) and (2.12) we obtain:

\[
\tilde{\mathbf{X}} = \mathbf{X}_\mu^\frac{1}{2} \exp \left( \frac{\zeta}{d_g(\mathbf{X}_\mu, \mathbf{X})} \log(\mathbf{X}_\mu^{-\frac{1}{2}} \mathbf{X} \mathbf{X}_\mu^{-\frac{1}{2}}) \right) \mathbf{X}_\mu^\frac{1}{2}
\]
If we let $c = \frac{\zeta}{d_g(X_{\mu}, X)}$, based on the fact that $X$ and $X_{\mu}$ are SPD matrices, we arrive at:

$$\tilde{X} = X_{\mu}^{\frac{1}{2}} \exp \left( \log \left( \left( X_{\mu}^{-\frac{1}{2}} X X_{\mu}^{-\frac{1}{2}} \right)^c \right) \right) X_{\mu}^{\frac{1}{2}}$$

which proves that:

$$\tilde{X} = X_{\mu}^{\frac{1}{2}} \left( X_{\mu}^{-\frac{1}{2}} X X_{\mu}^{-\frac{1}{2}} \right)^c X_{\mu}^{\frac{1}{2}}$$

(5.10)

Having $\zeta$ is equal to 1 results in a normalised geodesic distance with respect to $X_{\mu}$. However in our case to satisfy Eqn. (5.7), we use $\zeta = \delta \times \max(d_g(X_{\mu}, X_j))$, where $\delta \in [0, 1]$ is a randomly generated number according to uniform distribution.

---

2For the proof of $\log X^c = c \log X$ where $X \in \text{Sym}_+^d$, refer to the appendix
Algorithm 3: Pseudocode for training Random Projections on Manifolds of SPD Matrices (ROSE)

Require:

1. Training set $C = \{(C_1, y_1), (C_2, y_2), \ldots, (C_n, y_n)\}$ from the underlying Riemannian manifold where $y_i \in \{1, 2, \ldots, m\}$, and $m$ denotes the number of classes, for the SPD manifold $Sym_D^+$, where $C_i \in \mathbb{R}^{D \times D}$ is a SPD matrix.

2. A kernel function $k_{i,j}$ such as manifold Stein Divergence $J_\phi$ for measuring the similarity between two points on the Riemannian manifold

Ensure: The projection matrix $W = K^{1/2} \left( \frac{1}{t} e_t - \frac{1}{p} e \right)$

1: Compute $K^{-1/2}$
   - Compute Kernel Matrix $K$, where $k(i, j) = k(X_i, X_j)$
   - Decompose the centralised kernel matrix $\Lambda \Theta \Lambda^T = SVD(\bar{K})$
   - Compute $K^{1/2} = \Lambda \Theta^{-1/2} \Lambda^T$

2: Compute the projection matrix $W_i$ for all $i \in \{1, 2, \ldots, p\}$
3: for $i = 1, \ldots, D$ do
4:   $s \leftarrow$ set of $t$ randomly selected indices from $\{1, 2, \ldots, p\}$
5:   $e \leftarrow 0_{p \times 1}$
6:   for $j = 1, \ldots, t$ do
7:     $e_l = 1$, where $l = s_j$
8:   end for
9:   $w_i = \sqrt{(p-1)/t} K^{1/2} e$
10: end for

5.4 Experiments and Discussion

We consider three computer vision classification tasks: (1) texture classification [RH99]; (2) face recognition [PMRR00] and (3) person re-identification [ELG07]. We first detail the experiment set up for each application and discuss our results for the comprehensive study of the random projection space discriminability on the tasks. To this end, we first embed the SPD matrices into RKHS via the Stein divergence kernel, followed by mapping the embedded data points into a random projection space. The resulting vectors are then fed to a linear Support Vector Machine classifier, which uses a one-
Chapter 5. Random Projections on Manifolds of Symmetric Positive Definite Matrices for Image Classification

versus-all configuration for multi-class classification [FCH+08, STC04].

The parameter settings are as follows. As suggested in [KG09], we have used $t = \min(30, \frac{1}{4} n)$, where $n$ is the number of samples chosen to create each hyperplane. For the number of the random hyperplanes we have used validation data to choose one of $n, 2n$ or $3n$. Based on empirical observations on validation sets, the number of synthetic samples was chosen as either $n$ or $m$, where $m$ is the number of samples per class. In a similar manner, the value of $\sigma$ in Eqn. (2.15) was chosen from $\{1, 2, \ldots, 20\}$.

As we use the same datasets with identical setting as those used in Section 3.3, here we only briefly introduce each dataset before demonstrating our results. For more details about the datasets and settings refer to Section 3.3 of this thesis.

We compare our proposed method, here denoted as Random Projection On SPD manifold for ImagE Classification (ROSE), with several other embedding approaches (tangent spaces, RKHS and hashing) as well as several state-of-the-art methods. We also evaluate the effect of augmenting the training data with synthetic data points, and refer to this approach as ROSE with Synthetic data (ROSES).

5.4.1 Person Re-Identification

For the person re-identification task we used the modified version [SD09] of the ETHZ dataset [ELG07]. The dataset was captured from a moving camera, with the images of pedestrians containing occlusions and wide variations in appearance. Each image was represented as a covariance matrix of feature vectors obtained at each pixel location.

For the task of texture classification, we use the Brodatz dataset [RH99]. We follow the test protocol presented in [SBMP10]. Accordingly, nine test scenarios with various number of classes were generated. To create SPD matrices, we follow [AHS13] by downsampling each image and then splitting it into 64 regions. Each region is described by a covariance matrix formed from the feature vectors introduced in section 3.3.

For face recognition task, the ‘b’ subset of the FERET dataset [PMRR00] is used. Each image is first closely cropped to include only the face and then downsampled. The tests with various pose angles were created to evaluate
the performance of the method. The training set consists of frontal images with illumination, expression and small pose variations. Non-frontal images are used to create the test sets. Each face image is represented by a covariance matrix, where for every pixel \( I(x,y) \) the feature vector is computed (please refer to section 3.3).

### 5.4.2 Random Projection Space Discriminability

We first compare the performance of the proposed ROSE method with several other embedding methods: (1) Kernel SVM (KSVM) using the Stein divergence kernel, (2) Kernelised Locality-Sensitive Hashing (KLSH) [KG09], and (3) Riemannian Spectral Hashing (RSH), a hashing method specifically designed for smooth manifolds [CI10].

Table 5.1: Recognition accuracy (in %) for the person re-identification task on Seq. 1 and Seq. 2 of the ETHZ dataset; KSVM: Kernel SVM; KLSH: Kernelised Locality-Sensitive Hashing; RSH: Riemannian Spectral Hashing. ROSE is the proposed method, and ROSES is ROSE augmented with synthetic data.

<table>
<thead>
<tr>
<th></th>
<th>KSVM</th>
<th>KLSH</th>
<th>RSH</th>
<th>ROSE</th>
<th>ROSES</th>
</tr>
</thead>
<tbody>
<tr>
<td>Seq.1</td>
<td>72.0</td>
<td>81.0</td>
<td>58.5</td>
<td>90.7</td>
<td>92.5</td>
</tr>
<tr>
<td>Seq.2</td>
<td>79.0</td>
<td>84.0</td>
<td>62.7</td>
<td>91.5</td>
<td>94.0</td>
</tr>
<tr>
<td>Average</td>
<td>75.5</td>
<td>82.5</td>
<td>60.6</td>
<td>91.2</td>
<td>93.2</td>
</tr>
</tbody>
</table>

Table 5.2: Recognition accuracy (in %) for the texture recognition task on BRODATZ dataset.

<table>
<thead>
<tr>
<th></th>
<th>KSVM</th>
<th>KLSH</th>
<th>RSH</th>
<th>ROSE</th>
<th>ROSES</th>
</tr>
</thead>
<tbody>
<tr>
<td>5c</td>
<td>99.3</td>
<td>88.7</td>
<td>96.6</td>
<td>99.3</td>
<td>99.8</td>
</tr>
<tr>
<td>5m</td>
<td>85.8</td>
<td>43.6</td>
<td>81.9</td>
<td>90.1</td>
<td>88.4</td>
</tr>
<tr>
<td>5v</td>
<td>86.2</td>
<td>82.6</td>
<td>76.9</td>
<td>91.6</td>
<td>88.6</td>
</tr>
<tr>
<td>5v2</td>
<td>89.4</td>
<td>52.0</td>
<td>80.9</td>
<td>90.5</td>
<td>92.7</td>
</tr>
<tr>
<td>5v3</td>
<td>87.4</td>
<td>73.0</td>
<td>79.1</td>
<td>88.6</td>
<td>91.3</td>
</tr>
<tr>
<td>10</td>
<td>81.3</td>
<td>47.0</td>
<td>72.5</td>
<td>86.7</td>
<td>87.0</td>
</tr>
<tr>
<td>10v</td>
<td>81.5</td>
<td>48.0</td>
<td>69.3</td>
<td>88.1</td>
<td>88.5</td>
</tr>
<tr>
<td>16c</td>
<td>79.6</td>
<td>33.7</td>
<td>65.7</td>
<td>84.1</td>
<td>85.7</td>
</tr>
<tr>
<td>16v</td>
<td>73.4</td>
<td>35.5</td>
<td>59.0</td>
<td>77.1</td>
<td>79.8</td>
</tr>
<tr>
<td>Average</td>
<td>84.88</td>
<td>56.0</td>
<td>75.8</td>
<td>88.5</td>
<td>89.1</td>
</tr>
</tbody>
</table>
Tables 5.1, 5.2 and 5.3 report the results for each dataset. ROSE considerably outperforms the other embedding methods on the texture and person re-identification applications, while being on par with KLSH on the face recognition task. This suggests that the random projection space constructed by the random hyperplanes over RKHS offers sufficient discrimination for the classification tasks. In fact, as we use linear SVM for the classifier, the results presented here follow the theoretical results from [SSHH12] which suggest that the margin for the SVM classifier is still well-preserved after the random projection.

We apply the ROSES method (ROSE augmented with synthetic data) on the three tasks in order to take a closer look at the contribution of the training data generating the random projection hyperplanes for space discriminability. As shown in the results, there is notable improvement over ROSE in the ETHZ person re-identification as well as Brodatz texture classification datasets. However, using synthetic points gives adverse effect on the FERET face recognition dataset.

The results suggest that the training data contributes to space discriminability. This is probably due to the fact that each random projection hyperplane is represented as a linear combination of randomly selected training points. As such, variations and completeness of the training data may have significant contributions to the resulting space. The performance loss suffered on the FERET face recognition dataset is probably caused by the skewed data distribution of this particular dataset. Hence adding synthetic points would demolish the original data distribution which in turn affects space discriminability. From our empirical observation (while working with RSH), we found that all data points are grouped together when an intrinsic

<table>
<thead>
<tr>
<th></th>
<th>KSVM</th>
<th>KLSH</th>
<th>RSH</th>
<th>ROSE</th>
<th>ROSES</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>bd</strong></td>
<td>39.0</td>
<td>70.0</td>
<td>13.5</td>
<td><strong>70.5</strong></td>
<td>52.0</td>
</tr>
<tr>
<td><strong>bg</strong></td>
<td>58.5</td>
<td><strong>80.5</strong></td>
<td>31.5</td>
<td><strong>80.5</strong></td>
<td>61.5</td>
</tr>
<tr>
<td><strong>Average</strong></td>
<td>48.8</td>
<td>75.2</td>
<td>22.5</td>
<td><strong>75.5</strong></td>
<td>56.8</td>
</tr>
</tbody>
</table>

Table 5.3: Recognition accuracy (in %) for the face recognition task on the ‘b’ subset of the FERET dataset.
Figure 5.2: The above graphs show the sensitivity of the random projection space discriminability to the number of selected data points for generating the random hyperplanes, as well as the effect of adding synthetic data points for improving space discriminability. The graphs compare the performance of ROSE and ROSES on 5c (top) and 5m (bottom) sets of the BRODATZ texture recognition dataset respectively.

clustering method was applied to the dataset. The very poor performance of RSH on this dataset supports our view.
Chapter 5. Random Projections on Manifolds of Symmetric Positive Definite Matrices for Image Classification

Table 5.4: Recognition accuracy (in %) for the face recognition task using log-Euclidean sparse representation (logE-SR) [GIK10, YHL*10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSWL12], Relational Divergence Classification (RDC) [AHS13], and the proposed ROSE method.

<table>
<thead>
<tr>
<th></th>
<th>LogE-SR</th>
<th>TSC</th>
<th>RLPP</th>
<th>RDC</th>
<th>ROSE</th>
</tr>
</thead>
<tbody>
<tr>
<td>bd</td>
<td>35.0</td>
<td>36.0</td>
<td>47.0</td>
<td>59.0</td>
<td>70.0</td>
</tr>
<tr>
<td>bg</td>
<td>47.0</td>
<td>45.0</td>
<td>58.0</td>
<td>71.0</td>
<td>80.5</td>
</tr>
<tr>
<td>Average</td>
<td>41.0</td>
<td>40.5</td>
<td>52.5</td>
<td>65.0</td>
<td>75.2</td>
</tr>
</tbody>
</table>

To further highlight the proposed ROSE method we set an experiment on two sequences ‘5c’ and ‘5m’ of the BRODATZ dataset. In this experiment we reduce the number of data required for creating the mapping function step by step. In the first step we use all the provided training data to construct the random projection space. Then, we progressively discard training data points from a particular class to construct the space. We repeat this process until there is only one class left. Both ‘5c’ and ‘5m’ have a total of 5 classes where each class has 5 samples for training. We ran the experiment on every single combination for each case (e.g., when two classes are excluded, there are 10 combinations) and present the average accuracy.

As shown in Fig. 5.2, there is a significant performance difference between the ROSE and ROSES methods, which highlights the importance of the training data generating the random projection hyperplanes. This performance difference is more pronounced when more classes are excluded from the training data. We note that this training set is different from the training set used to train the classifier. Although we exclude some classes in the training set for constructing the random projection space, we still use all the provided training data to train the classifier.

5.4.3 Comparison with Recent Methods

Table 5.4 shows that on the FERET face recognition dataset the proposed ROSE method obtains considerably better results than several recent methods: log-Euclidean sparse representation (logE-SR) [GIK10, YHL*10], Tensor Sparse Coding (TSC) [SBMP10], Locality Preserving Projection (RLPP) [HSWL12], and Relational Divergence Classification (RDC) [AHS13].
Table 5.5: Performance on the Brodatz texture dataset [RH99] for LogE-SR [GIK10, YHL+10], Tensor Sparse Coding (TSC) [SBMP10], Riemannian Locality Preserving Projection (RLPP) [HSWL12], Relational Divergance Classification (RDC) [AHS13], and the proposed ROSES method.

<table>
<thead>
<tr>
<th></th>
<th>LogE-SR</th>
<th>TSC</th>
<th>RLP</th>
<th>RDC</th>
<th>ROSES</th>
</tr>
</thead>
<tbody>
<tr>
<td>5c</td>
<td>89.0</td>
<td>99.7</td>
<td>99.2</td>
<td>98.2</td>
<td>99.8</td>
</tr>
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<td>5m</td>
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<td>85.7</td>
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<td>79.8</td>
</tr>
<tr>
<td>Average</td>
<td>66.3</td>
<td>79.8</td>
<td>86.1</td>
<td>87.6</td>
<td>89.1</td>
</tr>
</tbody>
</table>

Table 5.6: Recognition accuracy (in %) for the person re-identification task on Seq.1 and Seq.2 of the ETHZ dataset. HPE: Histogram Plus Epitome [BCP+10]; SDALF: Symmetry-Driven Accumulation of Local Features [FPP+10]; RLPP: Riemannian Locality Preserving Projection [HSWL12]; RDC: Relational Divergence Classification [AHS13].

<table>
<thead>
<tr>
<th></th>
<th>HPE</th>
<th>SDALF</th>
<th>RLPP</th>
<th>RDC</th>
<th>ROSES</th>
</tr>
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<td>Seq.1</td>
<td>79.5</td>
<td>84.1</td>
<td>88.2</td>
<td>88.7</td>
<td>92.5</td>
</tr>
<tr>
<td>Seq.2</td>
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<td>84.0</td>
<td>89.8</td>
<td>89.8</td>
<td>94.0</td>
</tr>
<tr>
<td>Average</td>
<td>82.2</td>
<td>84.0</td>
<td>89.0</td>
<td>89.2</td>
<td>93.2</td>
</tr>
</tbody>
</table>

Table 5.5 contrasts the performance of the ROSES method (ROSE augmented with synthetic data) on the BRODATZ texture recognition task against the above methods. We note that in this case the use of synthetic data is necessary in order to achieve improved performance. On average, ROSES achieves higher performance than the other methods, with top performance obtained in 7 out of 9 tests.

Finally, we compared the ROSES method with several state-of-the-art algorithms for person re-identification on the ETHZ dataset: Histogram Plus Epitome (HPE) [BCP+10], Symmetry-Driven Accumulation of Local Features (SDALF) [FPP+10], RLPP [HSWL12] and RDC [AHS13]. The performance of TSC [SBMP10] was not evaluated due to the method’s high computa-
tional demands: it would take approximately 200 hours to process the ETHZ dataset. We do not report the results for LogE-SR due to its low performance on the other two datasets. The results shown in Table 5.6 indicate that the proposed ROSES method obtains better performance. As in the previous experiment, the use of synthetic data is necessary to obtain improved performance.
Chapter 6

Conclusion

This thesis contributes toward the improvement of visual analysis with the aid of Symmetric Positive Definite (SPD) Manifolds. To be able to handle the challenges of the real world environment, which are naturally not free from noise, and in order to have a robust image descriptor, we have employed covariance matrices to represent given scenes. The key advantage of representing images in forms of non-singular covariance matrices is that superior performance can be achieved when the underlying structure of the group is considered. It has been shown that when endowed with the Affine Invariant Riemannian Metric (AIRM), the matrices form a connected, smooth and differentiable Riemannian manifold.

However, as Non-singular covariance matrices are in form of SPD matrices that form connected Riemannian manifolds, the Riemannian geometry is required for solving learning tasks. Working directly on the manifold space via AIRM poses many computational challenges.

Typical ways of addressing this issue include embedding the manifolds to tangent spaces, and embedding into Reproducing Kernel Hilbert Spaces (RKHS). Embedding the manifolds to tangent spaces considerably simplifies further analysis, at the cost of disregarding some of the manifold structure. Embedding via RKHS can better preserve the manifold structure, but adds the burden of extending existing Euclidean-based learning algorithms into RKHS. Riemannian manifolds address the limitations of using traditional methods, while being mindful about the practicality of the method (for instance, ensuring that the method is not computationally very complex).
We make individual contributions to the following solutions on SPD manifolds:

(i) Graph-Embedding Discriminant Analysis (ii) Relational Divergence Based Classification (iii) Random Projection

For these solutions we propose novel approaches followed by a set of designed experiments. In the following sections we summarise the contributions, possible extensions, and future research directions per algorithm.

6.1 Graph-Embedding Discriminant Analysis

In this work, we showed how discriminant analysis can be reformulated on SPD manifolds. Inference on manifold spaces is generally achieved by embedding the manifolds in higher dimensional Euclidean spaces, which can be considered as flattening the manifolds. In this work we propose to embed Riemannian manifolds into Reproducing Kernel Hilbert Spaces (RKHS). Embedding a manifold into RKHS in turn opens the door for employing many kernel-based machine learning algorithms [STC04]. As such, we tackle the problem of Discriminant Analysis (DA) on Riemannian manifolds through RKHS space and propose a graph-based local DA that utilises both within-class and between-class similarity graphs to characterise intra-class compactness and inter-class separability, respectively.

Thorough experiments on face and object recognition, action recognition, texture classification and person re-identification showed that notable improvements in discrimination accuracy can be obtained through graph-embedding analysis.

6.1.1 Future work

- Employing Stein Divergence instead of geodesic distance to make the algorithm computationally more efficient.

- Investigate optimised parameter selection, as inappropriate parameter selection might result in poor performance due to the structure of manifold being encoded via the between and within similarity graphs.
Chapter 6. Conclusion

6.2 Relational Divergence Based Classification

The proposed method offers a new solution for analysing Riemannian manifolds, where embedding into Euclidean spaces is not explicitly required. To this end, we proposed to represent Riemannian points through their similarities to a set of reference points on the manifold, with the aid of the recently proposed Stein divergence, which is a symmetrised version of Bregman matrix divergence. Classification problems on manifolds are then effectively converted into the problem of finding appropriate machinery over the space of similarities, which can be tackled by conventional Euclidean learning methods such as linear discriminant analysis.

Experiments on face recognition, person reidentification and texture classification show that the proposed method outperforms state-of-the-art approaches, such as Tensor Sparse Coding, Histogram Plus Epitome, Riemannian Locality Preserving Projection and log-Euclidean Sparse Representation.

6.2.1 Future work

- In the proposed approach we used all the training samples as reference points (see Eqn. 4.12). While this approach is effective, more work is required for selecting stronger set of reference points. This is because, an optimized set of reference points can reduce the affect of outliers, and result in reducing computational complexity.

- For classes with many examples, this approach may not be scalable. As such, future avenues of research include defining alternative methods of creating class representers, such as clustering directly on the manifold.

6.3 Random Projection

In this work, we have presented a novel solution which embeds the data points into a random projection space by first generating random hyperplanes in RKHS and then projecting the data in RKHS into the random projection space. We presented a study of space discriminability for various computer vision classification tasks and found that the random projection space has su-
perior discriminative power in comparison to the typical approaches outlined above. In addition, we found that the space discriminative power depends on the completeness of the training data generating the random hyperplanes. To address this issue, we proposed to augment the training data with synthetic data.

Experiments on face recognition, person re-identification and texture classification show that the proposed method (combined with a linear SVM) outperforms state-of-the-art approaches such as Tensor Sparse Coding, Histogram Plus Epitome, Riemannian Locality Preserving Projection and Relational Divergence Classification. To our knowledge this is the first time random projection space has been applied to solve classification tasks in manifold space. We envision that the proposed method can be used to bring superior discriminative power of manifold spaces to more general vision tasks, such as object recognition and classification.

### 6.3.1 Future work

- The algorithm uses all the training data which makes it impractical for very large datasets. Although for large datasets a random selection of data can be used as a representor of the entire dataset, it would be ideal to find an efficient data selection algorithm to replace the random selection method.

- Inappropriate parameter selection might result in poor performance which would be resolved by defining an effective optimisation formula.

### 6.4 Combining the proposed methods

To take advantage of all the proposed methods, one could benefit from using a combination of the proposed methods. Below are a number of suggested avenues for future work based on combining the methods detailed in this thesis:
6.4.1 Future work

- RDC uses distance matrix to calculate the similarity between a given point and each class separately, then it employs LDA to classify given points. On the other hand, ROSE uses random projection hyperplanes in RKHS which, based on its randomness, does not necessarily generate values that represent similarity of the given point to each class separately. Being inspired by RDC method, one can employ RDC and concatenate its feature vector product with the feature vector computed by ROSE to generate a more robust outcome that minimises the effect of randomness.

- Similarly, inspired by RGDA, one can employ Graph-Embedding Discriminant Analysis over a random projection space to improve the discrimination power.
Appendix

In this section we provide more details to support the Proposition 5.3.3, thus we show that for SPD matrices $\log(X^c) = c \times \log(X)$. For this proof we let $c$ to be a positive integer, however it is easy to extend the proof into real numbers.

$$\log(X^c) = \log(X \times X \times \ldots \times X)$$

Replacing $X$ with its Singular Value Decomposition (SVD) as $X = U \times V \times U^\top$, the equation becomes:

$$\log(X \times X \times \ldots \times X) = \log(U \times V \times U^\top \times U \times V \times U^\top \times \ldots \times U \times V \times U^\top)$$

As $X \in \text{Sym}_+^d$ the eigenvalue matrix $U$ is orthonormal, and therefore $U^\top \times U = I$. Hence, the below equation is valid:

$$\log(X^c) = \log(UV^cU^\top)$$

Similarly, as $X \in \text{Sym}_+^d$ therefore $\log(X) = U \log(V) U^\top$ [TPM08].

$$\log(X^c) = U \log(V^c) U^\top$$
where $\log(V)$ is the diagonal matrix of the eigenvalue logarithm [TPM08].

$$
\log(X^c) = U \log(V^c) U^T \\
= c U \log(V) U^T \\
= c \times \log(X)
$$
Codes

In this chapter we detail the code\(^1\) for creating synthetic data explained in chapter 5.

```matlab
function center = karcher-mean(X)
    center(:,1) = X(:,1,1);
    for itter = 1 : 20
        for dat = 1 : size(X,3)
            tmp(:,1) = X(:,dat,1);
            R-T(:,dat) = Riemannian-log(center,tmp);
            R-V(:,dat) = reshape(R-T(:,dat),1,[1]);
        end
        center-V = mean(R-V,2) * 0.5;
        center-T = reshape(center-V,[size(R-T,1) size(R-T,2)]);
        center = Riemannian-exp(center,center-T);
    end
end
```

\(^1\)To access the modules please refer to Prof. Brian Lovell’s home page
This function brings a point in riemannian manifold into a tangent space $T \times M$ where the point $X$ coincides with the 0 in the tangent space Written by the coauthor Arnold Wiliem 2011.

function y = Riemannian-log(X,Y)
    X05 = X^{0.5};
    Xm05 = X^{-0.5};
    temp = Xm05*Y*Xm05;
    [V,D] = eig(temp);
    logTemp = V * diag(diag(log(D))) * V';
    y = X05* logTemp * X05;
end
This function brings a point in a tangent space $T \times M$ where the point $X$ coincides with the 0 into the manifold. This part is written by the co-author Arnold Wiliem on 2011.

```matlab
function Y = Riemannian-exp(X,y)
    X05 = X^{0.5};
    Xm05 = X^{-0.5};
    temp = Xm05*y*Xm05;
    [V,D] = eig(temp);
    expTemp = V * diag(diag(exp(D))) * V';
    Y = X05* expTemp * X05;
end
```
This function uses all the above functions to compute the synthetic data on Riemannian manifold

Center = Karcher-Mean(Training-Data);
for i = 1 : number-of-Samples
    tmp = cov(randn(100,Dimension));
    tmp = tmp + diag(diag(tmp));
    X(:, :) = Center;
    if (∑(eig(tmp) ≤ 0) > 0)
        eig(tmp)
        break;
    end
    dist- = Riemannian-GeodesicDist(X,tmp);
    tngnt-pnt = Riemannian-log(X,tmp);
    tngnt-pnt = (tngnt-pnt ./ dist-) * theta(cnt-cnt) * rand;
    pnt(:, :, i) = Riemannian-exp(X,tngnt-pnt);
end
Bibliography


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Bibliography


