



- Subspace Methods for Recognition
 - Motivation
- Principal Component Analysis (PCA)
 - Derivation
 - > Object recognition with PCA
 - Eigenimages/Eigenfaces
 - Limitations
- Discussion: Global representations for recognition
 - Vectors of pixel intensities
 - Histograms
 - Localized Histograms
- · Application: Image completion

Principal Component Analysis

- Given: N data points $x_{\scriptscriptstyle 1}$, ... , x_N in R^d
- We want to find a new set of features that are linear combinations of original ones:

$$u(\mathbf{x}_i) = \mathbf{u}^{\mathsf{T}}(\mathbf{x}_i - \boldsymbol{\mu})$$

(μ : mean of data points)

• What unit vector ${\bf u}$ in ${\it R}^d$ captures the most variance of the data?

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Principal Component Analysis

 Direction that maximizes the variance of the projected data;

var(u) =
$$\frac{1}{N} \sum_{i=1}^{N} \mathbf{u}^{\mathrm{T}} (\mathbf{x}_i - \mu) (\mathbf{u}^{\mathrm{T}} (\mathbf{x}_i - \mu))^{\mathrm{T}}$$

Projection of data point

$$= \frac{1}{N} \mathbf{u}^{\mathrm{T}} \Big[\sum_{i=1}^{N} (\mathbf{x}_{i} - \mu)(\mathbf{x}_{i} - \mu)^{\mathrm{T}} \Big] \mathbf{u}$$

Covariance matrix of data

$$=\frac{1}{N}\mathbf{u}^{\mathrm{T}}\Sigma\mathbf{u}$$

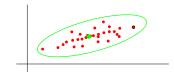
> The direction that maximizes the variance is the eigenvector associated with the largest eigenvalue of Σ .

lide credit: Svetlana Lazebnik

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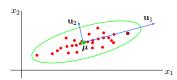
Remember: Fitting a Gaussian

Mean and covariance matrix of data define a Gaussian model



Interpretation of PCA

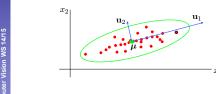
- Compute eigenvectors of covariance Σ .
 - Eigenvectors: main directions
 - > Eigenvalues: variances along eigenvector

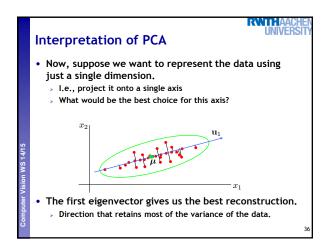


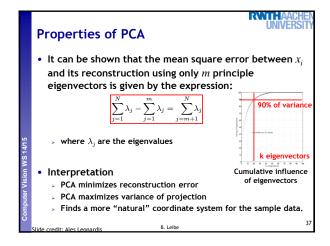
Result: coordinate transform to best represent the variance of the data

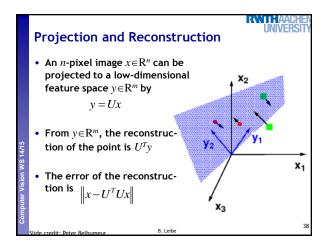
Interpretation of PCA

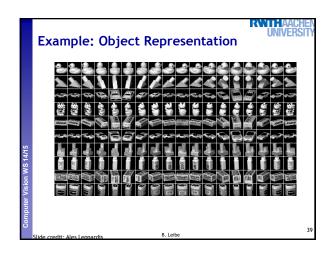
- Now, suppose we want to represent the data using just a single dimension.
 - > I.e., project it onto a single axis
 - What would be the best choice for this axis?

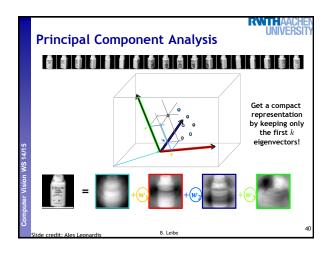


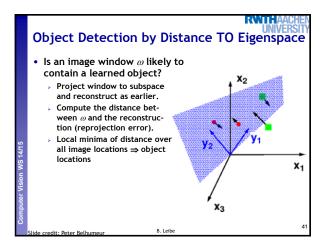












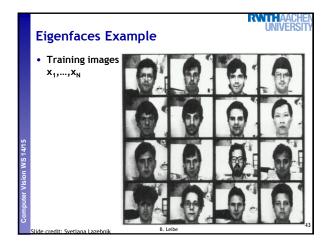
Eigenfaces: Key Idea

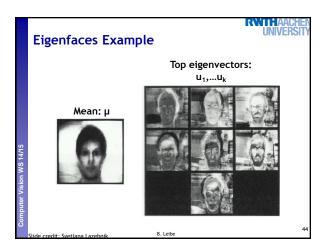
- Assume that most face images lie on a low-dimensional subspace determined by the first k directions of maximum variance (where k < d).
- Use PCA to determine the vectors $u_{l},...u_{k}$ that span that subspace:
- $x \approx \mu + w_1 u_1 + w_2 u_2 + \dots + w_k u_k$
- Represent each face using its "face space" coordinates $(w_1, ... w_k)$
- Perform nearest-neighbor recognition in "face space"

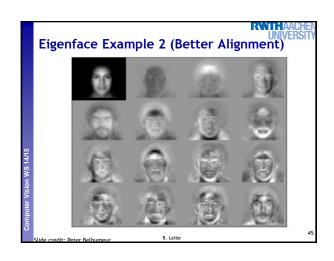
M. Turk and A. Pentland, <u>Face Recognition using Eigenfaces</u>, CVPR 1991

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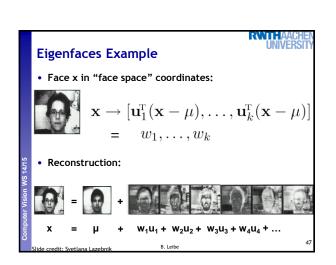
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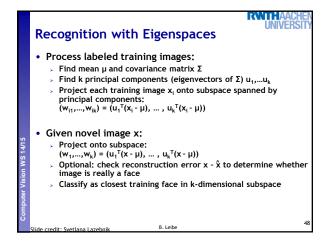


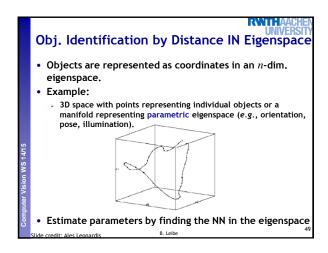


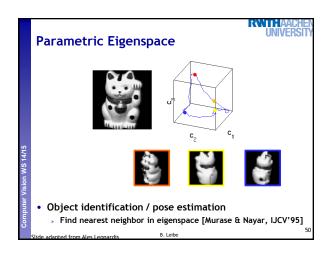


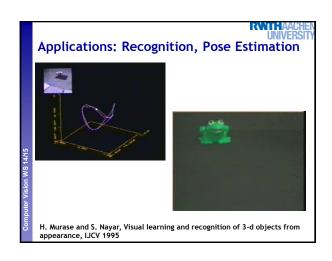
Eigenfaces Example • Face ${\bf x}$ in "face space" coordinates: ${\bf x} \to [{\bf u}_1^{\rm T}({\bf x}-\mu),\dots,{\bf u}_k^{\rm T}({\bf x}-\mu)] = w_1,\dots,w_k$ Slide credit: Svetlana Lazebnik

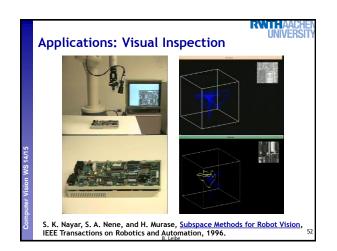


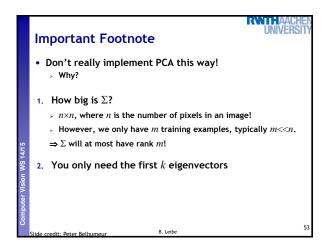












Singular Value Decomposition (SVD)

 Any mxn matrix A may be factored such that $A = U\Sigma V^T$

 $[m \times n] = [m \times m][m \times n][n \times n]$

- $U: m \times m$, orthogonal matrix
 - \succ Columns of U are the eigenvectors of AA^T
- $V: n \times n$, orthogonal matrix
 - \triangleright Columns are the eigenvectors of $A^T\!A$
- Σ : $m \times n$, diagonal with non-negative entries (σ_1 , σ_2 ,..., σ_s) with $s=\min(m,n)$ are called the singular values.
 - > Singular values are the square roots of the eigenvalues of both AA^T and A^TA . Columns of U are corresponding eigenvectors!
 - Result of SVD algorithm: σ₁≥σ₂≥... ≥σ₅

SVD Properties

- Matlab: [u s v] = svd(A)
 - where $A = u *_S *_V$
- r = rank(A)
 - Number of non-zero singular values
- U, V give us orthonormal bases for the subspaces of A

> first r columns of U; column space of A

last m-r columns of U: left nullspace of A

first r columns of V: row space of A

last n-r columns of V: nullspace of A

• For $d \le r$, the first d columns of U provide the best ddimensional basis for columns of A in least-squares sense

Performing PCA with SVD

- Singular values of A are the square roots of eigenvalues of both AA^T and A^TA .
 - \triangleright Columns of U are the corresponding eigenvectors.
- And $\sum_{i=1}^{n} a_i a_i^T = \begin{bmatrix} a_1 & \dots & a_n \end{bmatrix} \begin{bmatrix} a_1 & \dots & a_n \end{bmatrix}^T = AA^T$

• Covariance matrix
$$\Sigma = \frac{1}{n}\sum_{i=1}^n (\vec{x}_i - \vec{\mu})(\vec{x}_i - \vec{\mu})^T$$

• So, ignoring the factor 1/n, subtract mean image μ from each input image, create data matrix $A = (\vec{x}_i - \vec{\mu})$, and perform (thin) SVD on the data matrix.

Limitations

Global appearance method: not robust to misalignment, background variation







- · Easy fix (with considerable manual overhead)
 - Need to align the training examples

Limitations • PCA assumes that the data has a Gaussian distribution (mean μ , covariance matrix Σ) The shape of this dataset is not well described by its principal

