Algebraic, Sparse and Low Rank Subspace Clustering

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Johns Hopkins University
In many areas, we deal with high-dimensional data:
- Computer vision
- Medical imaging
- Medical robotics
- Signal processing
- Bioinformatics
High-Dimensional Data in Computer Vision

NUMBER OF PHOTOS TAKEN EACH YEAR

High-Dimensional Data in Computer Vision

Daily Number of Photos Uploaded & Shared on Select Platforms, 2005 – 2014YTD

- Flickr
- Snapchat
- Instagram
- Facebook
- WhatsApp (2013, 2014 only)

High-Dimensional Data in Computer Vision

- 140 billion images
- 350 million new photos/day
- 120 million videos
- 300 hours of video/minute
- 3.8 trillion of photographs
- 10% in the past 12 months
- 90% of the internet traffic will be video by the end of 2017

http://www.buzzfeed.com/hunterschwarz/how-many-photos-have-been-taken-ever-6zgv
Low-Dimensional Manifolds

- Face clustering and classification
- Lossy image representation
- Motion segmentation
- DT segmentation
- Video segmentation
Two Fundamental Tasks

- Clustering of data in low-dimensional manifolds

- Classification of data in low-dimensional manifolds
Talk Outline

• Introduction to Subspace Clustering

• Generalized Principal Component Analysis (GPCA)
  – Polynomial fitting and factorization

• Sparse Subspace Clustering (SSC)
  – Matrix of coefficients is sparse

• Low Rank Subspace Clustering (LRSC)
  – Matrix of coefficients is low-rank

• Applications:
  – Face clustering
  – Motion/video segmentation

Introduction to Subspace Clustering

René Vidal
Principal Component Analysis (PCA)

- Given a set of points lying in one subspace, identify
  - Geometric PCA: find a subspace $S$ passing through them
  - Statistical PCA: find projection directions that maximize the variance

- Solution (Beltrami’1873, Jordan’1874, Hotelling’33, Eckart-Householder-Young’36)

$$U \Sigma V^\top = \begin{bmatrix} \mathbf{x}_1 & \mathbf{x}_2 & \cdots & \mathbf{x}_N \end{bmatrix} \in \mathbb{R}^{D \times N}$$

- Applications:
  - Signal/image processing, computer vision (eigenfaces), machine learning, genomics, neuroscience (multi-channel neural recordings)
Subspace Clustering Problem

• Given a set of points lying in multiple subspaces, identify
  – The number of subspaces and their dimensions
  – A basis for each subspace
  – The segmentation of the data points

• Challenges
  – Model selection
  – Nonconvex
  – Combinatorial

• More challenges
  – Noise
  – Outliers
  – Missing entries
Subspace Clustering Problem: Challenges

- Even more challenges
  - Angles between subspaces are small
  - Nearby points are in different subspaces

![Graphs showing percentage of subspace pairs and percentage of data points](image-url)
Prior Work: Iterative-Probabilistic Methods

- **Approach**
  - Given segmentation, estimate subspaces
  - Given subspaces, segment the data
  - Iterate till convergence

- **Representative methods**
  - **K-subspaces** (Bradley-Mangasarian '00, Kambhatla-Leen '94, Tseng '00, Agarwal-Mustafa '04, Zhang et al. '09, Aldroubi et al. '09)
  - **Mixtures of PPCA** (Tipping-Bishop '99, Grubber-Weiss '04, Kanatani '04, Archambeau et al. '08, Chen '11)

<table>
<thead>
<tr>
<th>Advantages</th>
<th>Disadvantages / Open Problems</th>
</tr>
</thead>
<tbody>
<tr>
<td>Simple, intuitive</td>
<td>Known number of subspaces and dimensions</td>
</tr>
<tr>
<td>Missing data</td>
<td>Sensitive to initialization and outliers</td>
</tr>
</tbody>
</table>
Prior Work: Algebraic-Geometric Methods

- **Approach**
  - Number of subspaces = degree of polynomial
  - Subspaces = factors of polynomial

- **Representative methods**
  - **Factorization** (Boult-Brown’91, Costeira-Kanade’98, Gear’98, Kanatani et al.’01, Wu et al.’01, Sekmen’13)
  - **GPCA** (Shizawa-Maze ’91, Vidal et al. ’03 ’04 ’05, Huang et al. ’05, Yang et al. ’05, Derksen ’07, Ma et al. ’08, Ozay et al. ‘10)

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<tbody>
<tr>
<td>Closed form</td>
<td>Complexity</td>
</tr>
<tr>
<td>Arbitrary dimensions</td>
<td>Sensitive to noise, outliers, missing entries</td>
</tr>
</tbody>
</table>
Prior Work: Spectral-Clustering Methods

- **Approach**
  - Data points = graph nodes
  - Pairwise similarity = edge weights
  - Segmentation = graph cut

- **Representative methods**
  - **Local** (Zelnik-Manor ’03, Yan-Pollefeys ’06, Fan-Wu ’06, Goh-Vidal ’07, Sekmen’12)
  - **Global** (Govindu ’05, Agarwal et al. ’05, Chen-Lerman ’08, Lauer-Schnorr ’09, Zhang et al. ’10)

### Advantages

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<thead>
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<tbody>
<tr>
<td>Efficient</td>
<td>Known number of subspaces and dimensions</td>
</tr>
<tr>
<td>Robust</td>
<td>Global methods are complex</td>
</tr>
</tbody>
</table>
Prior Work: Sparse and Low-Rank Methods

• Approach
  – Data are self-expressive
  – Global affinity by convex optimization

• Representative methods
  – Sparse Subspace Clustering (SSC)
    (Elhamifar-Vidal ’09 ’10 ’13, Candes ’12 ’13)
  – Low-Rank Subspace Clustering (LRSC)
    (Liu et al. ’10 ‘13, Favaro-Vidal ’11 ’13)
  – Sparse + Low-Rank (Wang ’13)

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<tbody>
<tr>
<td>Efficient, Convex</td>
<td>Low-dimensional subspaces</td>
</tr>
<tr>
<td>Robust</td>
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Prior Work on Subspace Clustering

Subspace Clustering

Applications in motion segmentation and face clustering
Generalized Principal Component Analysis (GPCA)

René Vidal, Yi Ma and Shankar Sastry
GPCA: Representing One Subspace

- One plane
  \[ b^T x = b_1 x_1 + b_2 x_2 + b_3 x_3 = 0 \]

- One line
  \[ b_1^T x = b_1 x_1 + b_2 x_2 + b_3 x_3 = 0 \]
  \[ b_2^T x = b_4 x_1 + b_5 x_2 + b_6 x_3 = 0 \]

- One subspace can be represented with
  - Set of linear equations
  - Set of polynomials of degree 1

\[ S = \{ x : B^T x = 0 \} \]
GPCA: Representing a Union of Subspaces

• One subspace

\[ b^T x = b_1 x_1 + b_2 x_2 + b_3 x_3 = 0 \]

• Two subspaces

\[ (b_1^T x = 0) \quad \text{or} \quad (b_2^T x = 0) \]

\[ p_2(x) = (b_1^T x)(b_2^T x) = 0 \]

• A union of n subspaces can be represented with a set of homogeneous polynomials of degree n

Vidal, Ma, Piazz, Sastry. A new GPCA Algorithm for Clustering Subspaces by Fitting, Differentiating and Dividing Polynomials, CVPR 04.
GPCA: Representing $n$ Subspaces

- Two planes $(b_1^T x = 0)$ or $(b_2^T x = 0)$

\[ p_2(x) = (b_1^T x)(b_2^T x) = 0 \]

- One plane and one line
  - Plane: \( S_1 = \{ x : b^T x = 0 \} \)
  - Line: \( S_2 = \{ x : b_1^T x = b_2^T x = 0 \} \)

\[ S_1 \cup S_2 = \{ x : (b^T x = 0) \text{ or } (b_1^T x = b_2^T x = 0) \} \]

De Morgan’s rule

\[ S_1 \cup S_2 = \{ x : (b^T x)(b_1^T x) = 0 \text{ and } (b^T x)(b_2^T x) = 0 \} \]

- A union of $n$ subspaces can be represented with a set of homogeneous polynomials of degree $n$
GPCA: Fitting Polynomials to Data Points

- Polynomials are linear in their coefficients
  \[(b_1^\top x)(b_2^\top x) = c_1 x_1^2 + c_2 x_1 x_2 + c_3 x_2^2 = c^\top \nu_n(x) = 0\]

- Coefficients can be computed linearly from the nullspace of the embedded data matrix
  - Solve using least squares
  - \(N = \#\text{data points}\)

\[
L_n c = \begin{bmatrix}
\nu_n(x_1)^\top \\
\vdots \\
\nu_n(x_N)^\top
\end{bmatrix} \quad c = 0
\]

- Number of subspaces can be found from rank of embedded data matrix
  \[n = \min\{i : L_i \text{ drops rank}\}\]
GPCA Algorithm by Polynomial Factorization

• Basis for each subspace

\[ c^T \nu_n(x) = (b_1^T x) \cdots (b_n^T x) \]

• Polynomial Factorization Algorithm
  – Find roots of polynomial of degree n in one variable
  – Solve D-2 linear systems in n variables

• Problems
  – Computing roots may be sensitive to noise
  – The estimated polynomial may not perfectly factor with noisy data

To learn a mixture of subspaces we just need one positive example per class.
GPCA Algorithm Polynomial Differentiation

- With noise and outliers
  - Polynomials may not be a perfect union of subspaces
    \[ b_1^T x = 0 \]
    \[ p_n(x) = 0 \]
    \[ b_2^T x = 0 \]
    \[ b_2 \sim Dp_n(y_2) \]
    \[ b_1 \sim Dp_n(y_1) \]
  - Normals can be estimated correctly by choosing points optimally
- Distance to closest subspace without knowing segmentation?
  \[ \|x - \tilde{x}\| = \sqrt{\frac{|p_n(x)|}{\|Dp_n(x)\|}} + O\left(\|x - \tilde{x}\|^2\right) \]

Vidal, Ma, Piazzi, Sastry. A new GPCA Algorithm for Clustering Subspaces by Fitting, Differentiating and Dividing Polynomials, CVPR 04.
GPCA: Algorithm for Hyperplane Clustering

- Coefficients of the polynomial can be computed from null space of embedded data matrix
  - Solve using least squares
  - \( N = \#\text{data points} \)

\[
L_n c = \begin{bmatrix}
\nu_n(x_1)^T \\
\vdots \\
\nu_n(x_N)^T
\end{bmatrix} c = 0
\]

- Number of subspaces can be computed from the rank of embedded data matrix

\[
n = \min\{i : \text{rank}(L_i) = M_i - 1\}
\]

- Normal to the subspaces \( b_1, b_2, \ldots, b_n \) can be computed from the derivatives of the polynomial

\[
b_i = Dp_n(x)|_{x=y_i} \quad y_i \in S_i
\]
Temporal Video Segmentation by GPCA

The Society Raffles

© December 7, 1905
American Mutoscope
& Biograph Company
Temporal Video Segmentation by GPCA

- Empty living room
- Middle-aged man enters
- Woman enters
- Young man enters, introduces the woman and leaves
- Middle-aged man flirts with woman and steals her tiara

- Middle-aged man checks the time, rises and leaves
- Woman walks him to the door
- Woman returns to her seat
- Woman misses her tiara
- Woman searches her tiara
- Woman sits and dismays

Fig. 5. Temporal segmentation of a scene from the movie *The society raffles*. The top row shows several key frames from the scene displaying different events. The bottom row shows the temporal evolution of the parameter $\tilde{c}_t$ as a function of time.
Sparse Subspace Clustering (SSC)

Ehsan Elhamifar and René Vidal
Sparse Subspace Clustering: Spectral Clustering

- Spectral clustering
  - Represent data points as nodes in graph $G$
  - Connect nodes $i$ and $j$ with weight $c_{ij}$
  - Infer clusters from Laplacian of $G$

- How to define a good affinity matrix $C$ for subspaces?
  - points in the same subspace: $c_{ij} \neq 0$
  - points in different subspaces: $c_{ij} = 0$
Sparse Subspace Clustering: Spectral Clustering

- Spectral curvature clustering (SCC) (Chen-Lerman ’08)
  - Define multiway similarity as normalized volume of d+1 points

- Local subspace affinity (LSA) (Yan-Pollefeys ’06)
  - Use the angles between locally fitted subspaces as similarity
Sparse Subspace Clustering: Intuition

- Data in a union of subspaces are self-expressive

\[ y_i = \sum_{j=1}^{N} c_{ji} y_j \implies y_i = Y c_i \implies Y = Y C \]

- Union of subspaces admits subspace-sparse representation

- Under what conditions on the subspaces and the data
  - L0 = subspace sparse?

\[ P_1 : \min \| c_i \|_1 \ \text{s.t.} \ \ y_i = Y c_i, \ c_{ii} = 0 \]
Sparse Subspace Clustering: Noiseless Data

**Theorem 1:** $P_1$ recovers a subspace-sparse representation if

- Subspaces are independent:

$$\dim\left(\bigoplus_{i=1}^{n} S_i\right) = \sum_{i=1}^{n} \dim(S_i)$$

$$P_1 : \min \|c_i\|_1 \quad \text{s.t.} \quad y_i = Yc_i, \quad c_{ii} = 0$$

Sparse Subspace Clustering: Noiseless Data

• **Theorem 2**: $P_1$ recovers a subspace-sparse representation if
  
  – Subspaces are disjoint: $S_i \cap S_j = \{0\}$
  
  – Subspaces are sufficiently well separated and data are sufficiently well distributed

\[
\max_{\text{rank}(\overline{Y}_i) = d_i} \sigma_{d_i}(\overline{Y}_i) > \sqrt{d_i} \max_{j \neq i} \cos(\theta_{ij})
\]

• $\theta_{ij}$ is the smallest subspace angle between subspaces $i$ and $j$
  
  – Subspace angles decrease $\rightarrow$ harder recovery

• $\sigma_{d_i}(\overline{Y}_i)$ is the smallest singular value in each subspace
  
  – Data closer to a degenerate subspace $\rightarrow$ harder recovery

\[
P_1 : \min \| c_i \|_1 \quad \text{s.t.} \quad y_i = Y c_i, \quad c_{ii} = 0
\]

Sparse Subspace Clustering: Noiseless Data

• **Theorem 3:**
  - $n$ $d$-dimensional subspaces chosen independently, uniformly at random
  - $r d + 1$ points per subspace chosen independently, uniformly at random
  - $P_1$ recovers a subspace-sparse representation with high probability if

\[
d < \frac{c^2(r) \log \rho}{12 \log N} D
\]

\[
P_1 : \min \|c_i\|_1 \quad \text{s.t.} \quad y_i = Yc_i, \quad c_{ii} = 0
\]

Sparse Subspace Clustering: Data with Outliers

- **Assumptions**
  - $n$ $d$-dimensional subspaces chosen independently, uniformly at random
  - $r d + 1$ inliers per subspace chosen independently, uniformly at random
  - $N_{\text{outliers}}$ outliers chosen independently and uniformly at random
  - Declare point $i$ as an outlier if the solution to $P_1$ satisfies
    \[
    \|c_i\|_1 > \lambda(\gamma)\sqrt{D}
    \]

- **Theorem 4:**
  - $P_1$ correctly detects all outliers with high probability if
    \[
    N_{\text{outliers}} < \frac{1}{D} e^{c\sqrt{D}} - N_{\text{inliers}}
    \]
  - $P_1$ does not detect any inlier as an outlier if
    \[
    P_1 : \min \|c_i\|_1 \quad \text{s.t.} \quad y_i = Yc_i, \quad c_{ii} = 0
    \]
Sparse Subspace Clustering: Corrupted Data

- When the data are corrupted with noise \( \tilde{y} = y + e \)
  \[ \min \| c_i \|_1 + \mu \| y_i - Yc_i \|_2 \]

- When the data have missing entries
  - Let \( I \subseteq \{1, \ldots, D\} \) be the indices of the missing entries in \( y \in \mathbb{R}^D \)
  - Form \( \tilde{y} \in \mathbb{R}^{D-|I|} \) and \( \tilde{Y} \in \mathbb{R}^{D-|I| \times N} \) by eliminating rows of \( y \) and \( Y \) indexed by \( I \), and solve the same optimization problems

- When the data are corrupted with outlying entries
  - Let \( \tilde{y} = Yc + e = [Y \quad I_D] \begin{bmatrix} c \\ e \end{bmatrix} \) be corrupted by a vector \( e \in \mathbb{R}^D \)
  - The vector \( [c^T \quad e^T]^T \) is still sparse and can be recovered from
    \[ \min \| \begin{bmatrix} c \\ e \end{bmatrix} \|_1 + \mu \| \tilde{y} - [Y \quad I_D] \begin{bmatrix} c \\ e \end{bmatrix} \|_2 \]
Sparse Subspace Clustering: Algorithm

- Represent data points as nodes in graph $G$
- Find the sparse coefficient vectors $\{c_i\}_{i=1}^N$
  \[
  \min_{c_i} \|c_i\|_1 + \mu \|y_i - Yc_i\|_2
  \]
- Connect nodes $i$ and $j$ by an edge with weight
  \[ |c_{ij}| + |c_{ji}| \]
- Spectral clustering: apply K-means to the smallest eigenvectors of the Laplacian of $G$
Low Rank Subspace Clustering (LRSC)

Paolo Favaro and René Vidal
Sparse Subspace Clustering: Spectral Clustering

- Spectral clustering
  - Represent data points as nodes in graph $G$
  - Connect nodes $i$ and $j$ with weight $c_{ij}$
  - Infer clusters from Laplacian of $G$

- How to define a good affinity matrix $C$ for subspaces?
  - Points in the same subspace: $c_{ij} \neq 0$
  - Points in different subspaces: $c_{ij} = 0$
Sparse Subspace Clustering: Intuition

• Data in a union of subspaces are self-expressive

\[ y_i = \sum_{j=1}^{N} c_{ji} y_j \implies y_i = Y c_i \implies Y = Y C \]

• Union of subspaces admits subspace-sparse representation

Sparse Subspace Clustering

\[ P_1 : \min \| c_i \|_1 \quad \text{s.t.} \quad y_i = Y c_i, \quad c_{ii} = 0 \]

Subspace Clustering by Matrix Factorization

- Data from i-th subspace can be factorized as \( Y_i = U_i V_i^\top \)

\[
Y = [Y_1, Y_2, \ldots, Y_n] = [U_1, U_2, \ldots, U_n] \begin{bmatrix}
V_1^\top \\
V_2^\top \\
\vdots \\
V_n^\top
\end{bmatrix}
\]

- Segmentation of the data can be obtained from
  - Leading singular vector of \( Y = U \Sigma V^\top \) (Boult and Brown ’91)
  - Shape interaction matrix \( C = VV^\top \) (Costeira & Kanade ’95, Gear ’94)

- \( C_{ij} = 0 \) if points i and j lie in two independent subspaces (Kanatani et al. ’01, Vidal et al. ’08)
Low Rank Subspace Clustering

- Data in a union of subspaces are self-expressive

\[ y_i = \sum_{j=1}^{N} c_{ji} y_j \implies y_j = Y c_i \implies Y = YC \]

- C is sparse
- C is low-rank

- Low Rank Subspace Clustering (noiseless case)

\[
\begin{align*}
\min_C ||C||_* & \text{ s.t. } Y = YC \\
\implies Y &= U \Sigma \nu^T \\
C &= \nu \nu^T
\end{align*}
\]

- Low Rank Subspace Clustering (noisy case)

\[
\begin{align*}
\min_C ||C||_* + \frac{\tau}{2} ||Y - YC||_F^2 & \implies C = \nu \left( I - \frac{1}{\tau} \Sigma^{-2} \right) \nu^T
\end{align*}
\]
Applications in Computer Vision
Experiments on 3D Motion Segmentation

- **Motion segmentation problem**
  - Input: multiple images of a scene with multiple rigid-body motions
  - Output: number of motions, motion model parameters, segmentation

- **Motion of a rigid-body: 4D subspace** (Boult and Brown ’91, Tomasi and Kanade ’92)
  - $P = \#\text{points}$
  - $F = \#\text{frames}$

\[
\begin{bmatrix}
    \mathbf{x}_{11} & \cdots & \mathbf{x}_{1P} \\
    \vdots & \ddots & \vdots \\
    \mathbf{x}_{F1} & \cdots & \mathbf{x}_{FP}
\end{bmatrix}_{2F \times P} =
\begin{bmatrix}
    \mathbf{A}_1 \\
    \vdots \\
    \mathbf{A}_F
\end{bmatrix}_{2F \times 4}
\begin{bmatrix}
    \mathbf{X}_1 & \cdots & \mathbf{X}_P
\end{bmatrix}_{4 \times P}
\]

Vidal et al., ECCV02, IJCV06; Vidal, Ma and Sastry CVPR03, PAMI05; Vidal and Sastry CVPR03; Vidal and Ma ECCV04, JMLR06; Vidal and Hartley, CVPR04; Tron and Vidal, CVPR07; Li et al. CVPR07; Goh and Vidal CVPR07; Vidal and Hartley, PAMI08; Vidal, Tron and Hartley IJCV08; Rao et al. CVPR 08, PAMI 09; Elhamifar and Vidal, CVPR 09, TPAMI 13; Vidal SPM11; Tsakiris ‘15
Experiments on 3D Motion Segmentation

- Misclassification rates on Hopkins 155 database

Experiments on Video Segmentation

- Model each video segment as a low-dimensional subspace
- Cluster video frames into multiple segments

**Advantages**
- SSC easily detects sharp transitions in the video
- SSC can handle camera motion and scene variations
Experiments on Video Segmentation

- Model each video segment as a low-dimensional subspace
- Cluster video frames into multiple segments

**Advantages**
- SSC easily detects sharp transitions in the video
- SSC can handle camera motion and scene variations
Experiments on Face Clustering

- Faces under varying illumination
  - 9D subspace
- Extended Yale B dataset
  - 38 subjects
  - 64 images per subject
- Clustering error
  - SSC < 2.0% error for 2 subjects
  - SSC < 11.0% error for 10 subjects

Conclusions

- Many problems in computer vision can be posed as subspace clustering and classification problems
  - Spatial and temporal video segmentation
  - Face clustering under varying illumination
  - Face classification

- These problems can be solved using
  - Generalized Principal Component Analysis (GPCA)
  - Sparse Subspace Clustering (SSC)
  - Low Rank Subspace Clustering (LRSC)

- This algorithms is provably correct when
  - Subspaces are sufficiently separated
  - Data are well distributed within each subspace
# What’s Next

- **Big Data** (Peng ’13, Dyer ’13, You ’15)

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<tr>
<th></th>
<th>GPCA</th>
<th>SSC</th>
<th>OMP</th>
<th>?</th>
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<tbody>
<tr>
<td>Dimension of the data</td>
<td>10</td>
<td>10,000</td>
<td>10,000</td>
<td>1M</td>
</tr>
<tr>
<td>Number of data points</td>
<td>1000</td>
<td>10,000</td>
<td>100,000</td>
<td>1M</td>
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- **Missing Data:** (Grubber ’04, Eriksson ’12, Balzano ’12, Pimentel ’14, Candes ’14, Yang’15)

- **Matrix of corrupted observations**
- **Underlying low-rank matrix**
- **Sparse error matrix**

Chong You

Congyuan Yang
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  – E. Elhamifar, P. Favaro, C. You

• Funding
  – Sloan Research Fellowship
  – ONR Young Investigator Award
  – NSF CAREER Award 0447739

• More information/code
  – Vision Lab @ Johns Hopkins University http://www.vision.jhu.edu

Thank You!
See All by Looking at A Few: Sparse Modeling for Finding Data Exemplars

Ehsan Elhamifar (Berkeley), Guillermo Sapiro (Duke) and René Vidal (Hopkins)
Problem Statement

• Given a set of points \( \{y_1, \ldots, y_N\} \) select a subset of \( k \ll N \) points that efficiently represent the whole data set

  – Summarize/visualize text/images/videos
  – Reduce computational time and memory requirements of classification algorithms
  – Produce a clustering of the data
State of the Art

• Methods based on low-rank representations
  – Rank revealing QR [Chan ‘87, Gu-Eisenstat ‘96]
  – NNMF [Esser et al. ‘12, Bittorf et al. ‘12]
  – CUR [Mahoney-Drineas ‘09]
  – Randomized/greedy algorithms [Tropp ‘09, Boutsidis et al. ’09, Balzano ’10]

• Methods based on clustering
  – Central clustering: k-medoids [Kaufman ‘87]
  – Set cover optimization [Bien-Tibshirani ’11]
  – Affinity propagation [Frey-Duek ‘06,’07; Givoni et al. ‘11]

• Challenges
  – Depend on initialization (local minima), return approximate solutions
  – Require prior knowledge about the dimensions, number of groups, etc.
Contributions

• Goals
  – Develop efficient (convex) algorithms
  – Analyze the geometry of solution
  – Have theoretical guarantees

• Part I: Sparse Representation of the Data [1]

• Part II: Sparse Representation of Dissimilarities [2]

Exemplars from Linear Data Relationships

- **Input:** set of data points
  \[ Y = [y_1, \cdots, y_N] \in \mathbb{R}^{m \times N} \]

- **Output:** set of exemplars
  \[ U = [y_{i1}, \cdots, y_{ik}] \in \mathbb{R}^{m \times k} \]

- **Classical PCA:** find \( U \in \mathbb{R}^{m \times k} \) and \( C \in \mathbb{R}^{k \times N} \) such that
  \[
  \min_{U,C} \left\| Y - UC \right\|_F^2 \quad \text{such that} \quad U^T U = I_k
  \]
  - columns of \( U \) need not coincide with the data

- **Our approach:**
  - Choose the smallest number of columns \( k \) such that
    \[
    [y_1, \cdots, y_N] \approx [y_{i1}, \cdots, y_{ik}]
    \]

---

Exemplars from Linear Data Relationships

- Use the entire data matrix as a dictionary and let the nonzero rows indicate the exemplars

\[ \begin{bmatrix} \mathbf{y}_1, \cdots, \mathbf{y}_N \end{bmatrix} \approx \begin{bmatrix} \mathbf{y}_1, \cdots, \mathbf{y}_N \end{bmatrix} \begin{bmatrix} \mathbf{c}^1 \\ \vdots \\ \mathbf{c}^N \end{bmatrix} \]

- Choose smallest \( k \) => minimize number of nonzero rows of \( \mathbf{C} \)

[Chen-Huo'05, Tropp'06, Jenatton-Audibert-Bach'11]

\[
\min_{\mathbf{C}} \| \mathbf{C} \|_{0,q} = \sum_{i=1}^{N} I(\| \mathbf{c}^i \|_q \neq 0) \quad \Rightarrow \quad \min_{\mathbf{C}} \| \mathbf{C} \|_{1,q} = \sum_{i=1}^{N} \| \mathbf{c}^i \|_q
\]

- Find exemplars by solving the convex problem

\[
\min_{\mathbf{C}} \| \mathbf{C} \|_{1,q} \quad \text{s.t.} \quad \mathbf{Y} = \mathbf{Y} \mathbf{C}, \quad 1^\top \mathbf{C} = 1^\top \quad (q \geq 1)
\]

Theoretical Guarantees

\[
\min_C \|C\|_{1,q} \quad \text{s.t.} \quad Y = YC, \quad 1^\top C = 1^\top
\]

- **Theorem 1:**
  - \( H = \text{convex hull of data } Y \)
  - \( k = \text{number of vertices of } H \)
  - Data lie in an affine subspace of dim \( k-1 \)
  - \( k \) nonzero rows of \( C^* = k \) vertices of \( H \)

\[
C^* = \Gamma \begin{bmatrix} I_k & \Delta \\ 0 & 0 \end{bmatrix} \quad \Delta \in [0, 1)^k
\]

- **Theorem 2:**
  - Data lie in union of independent subspaces
  - Nonzero rows of \( C^* \) include at least \( \dim(S_i) + 1 \) exemplars for subspace \( S_i \)

Beyond Linear Relationships

- Linear relationship model can be restrictive

- Consider dissimilarities between pairs of data points

\[ D \triangleq \begin{bmatrix} d_1^\top \\ \vdots \\ d_N^\top \end{bmatrix} = \begin{bmatrix} d_{11} & d_{12} & \cdots & d_{1N} \\ \vdots & \vdots & & \vdots \\ d_{N1} & d_{N2} & \cdots & d_{NN} \end{bmatrix} \in \mathbb{R}^{N \times N} \]

- \( d_{ij} \) = cost of encoding point \( y_j \) with exemplar \( y_i \)
- Euclidean/geodesic distance, KL divergence, etc.
- Dissimilarities need not come from a metric

Exemplars from Pairwise Dissimilarities

- Let \( z_{ij} \in \{0, 1\} \) denote whether \( y_i \) is chosen to encode \( y_j \)

- The total encoding cost is given by
  \[
  \text{tr}(D^\top Z) = \sum_{ij} z_{ij} d_{ij}
  \]

- Choose smallest \( k \) =&gt; minimize number of nonzero rows of \( Z \)
  \[\text{(Chen-Huo'05, Tropp'06, Jenatton-Audibert-Bach'11)}\]

\[
\min _{Z} \|Z\|_{0,q} = \sum_{i=1}^{N} I(\|z^i\|_q \neq 0) \quad \Rightarrow \quad \min _{Z} \|Z\|_{1,q} = \sum_{i=1}^{N} \|z^i\|_q
\]

- Find exemplars by solving the convex problem

\[
\min _{Z} \text{tr}(D^\top Z) + \lambda \|Z\|_{1,q} \quad \text{s.t.} \quad Z \geq 0, \quad 1^\top Z = 1^\top
\]

Theoretical Guarantees

\[
\min_Z \text{tr}(D^T Z) + \lambda \|Z\|_{1,q} \quad \text{s.t.} \quad Z \succeq 0, \quad 1^T Z = 1^T
\]

- **Theorem 1**: If \( \lambda \) is too big, only one exemplar is chosen; and if \( \lambda \) is too small, each point chooses itself as an exemplar

- \( \lambda \geq \lambda_{\max,q}(D) \Rightarrow Z = e_\ell 1^T \) where \( \ell = \arg \min_i 1^T d^i \)

- \( \lambda \leq \lambda_{\min,q}(D) \Rightarrow Z = I \)

- **Theorem 2**: if \( \lambda \leq \lambda_c(D) \) and the data partitions into \( n \) clusters, the optimal \( Z \) is such that data points within each cluster select exemplars from that cluster only

\[\lambda_{\max,2} = \max_{i \neq \ell} \frac{\sqrt{N}}{2} \cdot \frac{d_i - d_\ell}{1^T (d_i - d_\ell)}, \quad \lambda_{\max,\infty} = \max_{i \neq \ell} \frac{||d_i - d_\ell||_1}{2}, \quad \lambda_{\min,q} = \min_j (\min_{i \neq j} d_{ij} - d_{jj}), \quad \lambda_c = \min_{j} \min_{j' \in C_j \setminus j} \left( \min_{i \in C_i} \min_{j'' \in C_i} d_{ij''} - \max_{i' \in C_j} d_{i'j'} \right)\]

Experiments on Synthetic Data

Representatives for $\lambda = 0.002 \lambda_{\text{max,2}}$

Representatives for $\lambda = 0.1 \lambda_{\text{max,2}}$

Representatives for $\lambda = 1 \lambda_{\text{max,2}}$

Representatives for $\lambda = 0.007 \lambda_{\text{max,\infty}}$

Representatives for $\lambda = 0.9 \lambda_{\text{max,\infty}}$

Representatives for $\lambda = 1 \lambda_{\text{max,\infty}}$

As shown, when respectively, from each of the two clusters, we obtain only one representative from each cluster. To its columns are permuted according to the clusters. Moreover, as Figure 2 shows, for a sufficiently large range of the regularization parameter, we obtain only one representative for the dataset. It is important to note that, as we showed in the theoretical analysis, we obtain a threshold \( \|Z\|_\infty \leq \Delta / \delta \), the number of representatives decreases. When \( \|Z\|_\infty \) gets smaller than \( \|Z\|_\infty \leq \Delta / \delta \), the number of representatives decreases. When \( \|Z\|_\infty \) gets smaller than \( \|Z\|_\infty \leq \Delta / \delta \), the number of representatives decreases.

Let \( \lambda \) denote the threshold on \( \|Z\| \). For \( \|Z\|_\infty \leq \Delta / \delta \), the number of representatives decreases.

In this section, we evaluate the performance of the proposed algorithm on synthetic and real datasets.

\[ q = 2, \Delta / \delta = 1.1 \]

\[ q = \infty, \Delta / \delta = 1.1 \]

Applications: Classification with Exemplars

- Classification Results on the USPS digit database using 25 representatives of the 1,000 training samples in each class

<table>
<thead>
<tr>
<th>Method</th>
<th>NN</th>
<th>NS</th>
<th>SRC</th>
<th>SVM</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rand</td>
<td>76.4%</td>
<td>84.9%</td>
<td>83.5%</td>
<td>98.6%</td>
</tr>
<tr>
<td>Kmedoids</td>
<td>86.0%</td>
<td>89.7%</td>
<td>89.6%</td>
<td>99.2%</td>
</tr>
<tr>
<td>RRQR</td>
<td>59.1%</td>
<td>81.3%</td>
<td>78.3%</td>
<td>94.3%</td>
</tr>
<tr>
<td>SMRS</td>
<td>83.4%</td>
<td>93.8%</td>
<td>91.7%</td>
<td>99.7%</td>
</tr>
<tr>
<td>All Data</td>
<td>96.2%</td>
<td>96.4%</td>
<td>98.9%</td>
<td>99.7%</td>
</tr>
</tbody>
</table>

Applications: Exemplar Frames in a Video

The Society Raffles

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American Mutoscope & Biograph Company
Applications: Exemplar Frames in a Video

- Empty living room
- Middle-aged man enters
- Woman enters
- Young man enters, introduces the woman and leaves
- Middle-aged man flirts with woman and steals her tiara

- Middle-aged man checks the time, rises and leaves
- Woman walks him to the door
- Woman returns to her seat
- Woman misses her tiara
- Woman searches her tiara
- Woman sits and dismays

![Video frames](image-url)
Applications: Exemplar Frames in a Video

Given pairwise dissimilarities between data points, we consider the problem of finding a subset of data points, called representatives or exemplars, that can efficiently describe the data collection.

We obtain the range of the regularization parameter for which the solution of the proposed optimization program changes from selecting one representative for all data points to selecting all data points as representatives.

When there is a clustering of data points, defined based on their dissimilarities, we show that, for a suitable range of the regularization parameter, the algorithm finds representatives from each cluster.

As the results show, the classification performance using the representatives found by our proposed algorithm is close to that of using all the training samples.

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Thank You!