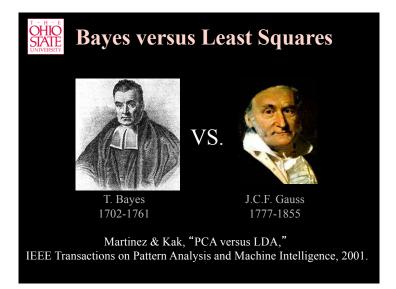
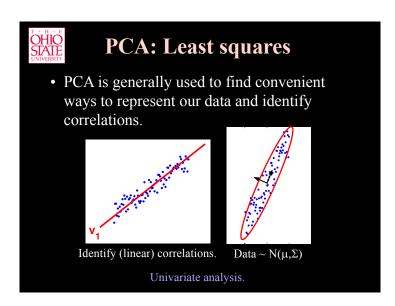
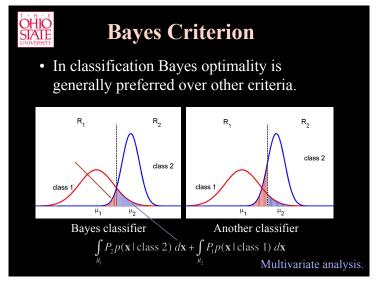


My Adventures with Bayes Searching for Bayes optimal solutions in machine learning, statistics, computer vision, neuroscience and beyond

Aleix M. Martinez
Computational Biology
and Cognitive Science Lab
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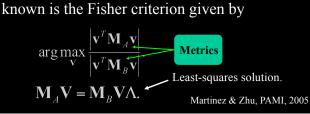


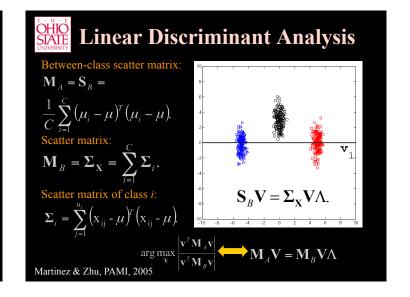




# Goal: Search for those linear combination of features in R<sup>p</sup> that best classify the data. Problem: It is impossible to check for all possible solutions. Solution: Use criteria that can be easily minimized (or maximized). One of the most

**Discriminant Analysis** 





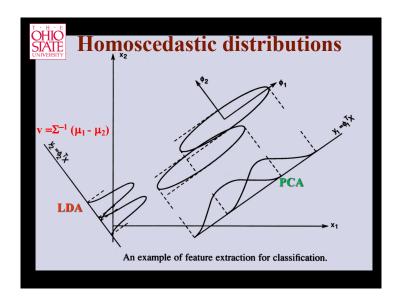
#### OHIO STATE UNIVERSITY

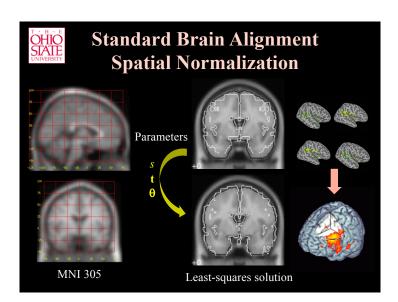
# Fisher's Insight

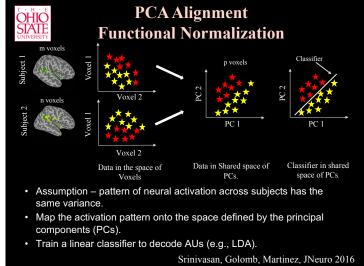


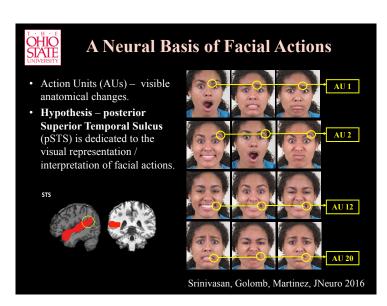
- Theorem: Let the samples of two classes be Normally distributed in  $\mathbf{R}^p$ , with common covariance matrix. Then, the classification errors in the p-dimensional space and that in the one-dimensional subspace given by  $\mathbf{v} = \mathbf{\Sigma}^{-1} (\mu_1 \mu_2) / || \mathbf{\Sigma}^{-1} (\mu_1 \mu_2) ||$ , are the same; where  $|| \mathbf{x} ||$  is the Euclidean distance (2-norm) of the vector  $\mathbf{x}$ .
- That is, there is no loss in classification when reducing from p dimensions to one – Bayes optimal.

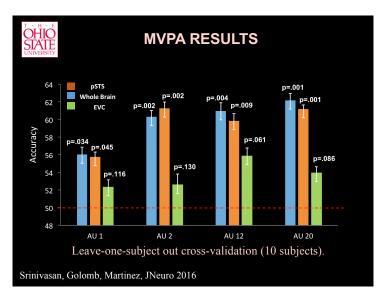
Martinez & Zhu, PAMI, 2005

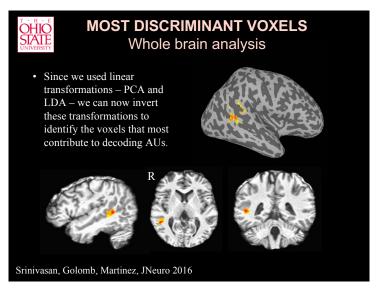


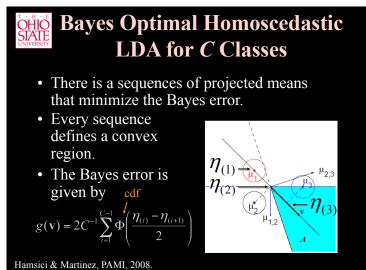


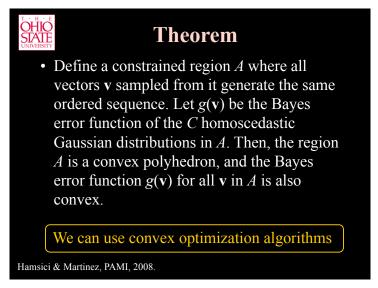


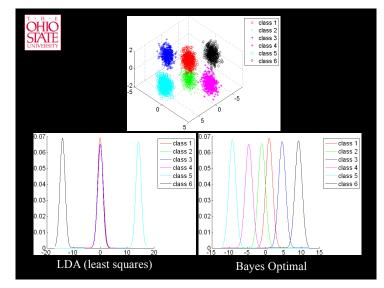


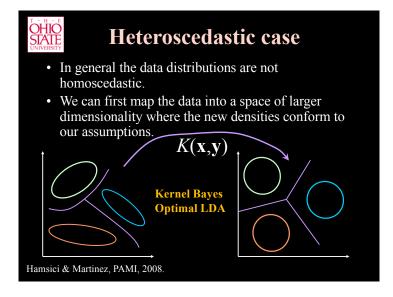


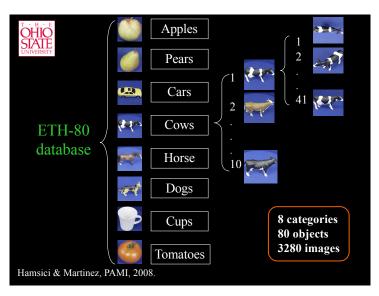












#### **Experimental Results ETH-80** Dimensionality (d)Bayes Opt. LDA 53.38 66.25 71.4672.29 76.6577.87 81.68 Kernel Opt. LDA 81.6284.70 86.01 88.29 89.2189.4892.04Linear app. LDA 52.6563.8473.0272.2077.4480 81.68Linear app. LDA opp. 53.38 67.99 70.5572.0476.4079.63 81.68 LDA46.1661.1068.9969.5173.3278.08 81.68 $LDA_{opt}$ 53.54 68.23 70.98 73.20 77.10 81.67 75.15aPAC44.7062.5968.8170.7374.4580.1581.68 $aPAC_{opt}$ 53.5468.93 71.3173.7276.5278.51 81.68 FLDA41.4960.82 67.5374.33 77.3579.2481.68 $FLDA_{opt}$ 49.2462.3279.8981.68 69.9773.8777.53DFLDA63.29 28.05 39.73 48.51 53.93 56.07 58.9 $DFLDA_{opt}$ 40.754.1560.1561.9263.2662.4463.29PCA - LDA62.93 63.0864.2764.42 66.25 66.0746.19 $PCA - LDA_{opt}$ 46.3462.96 63.81 64.33 64.57 66.77 66.07

KLDA

62.80

74.18

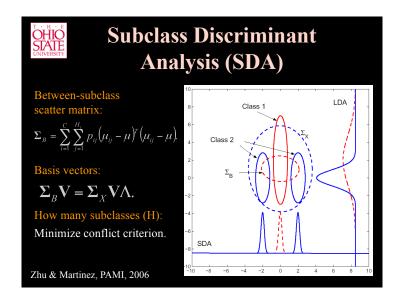
73.32

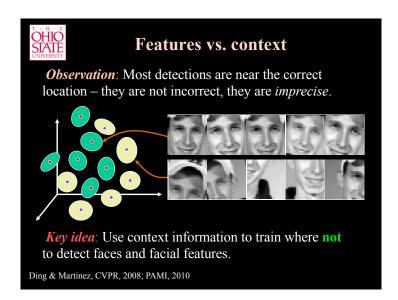
78.69

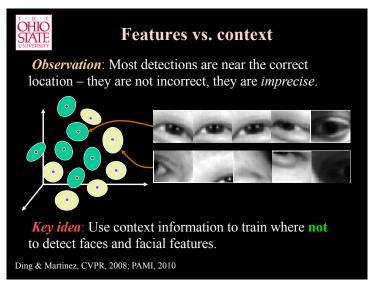
79.97

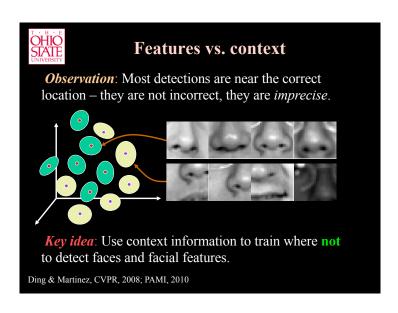
85.85

91.83

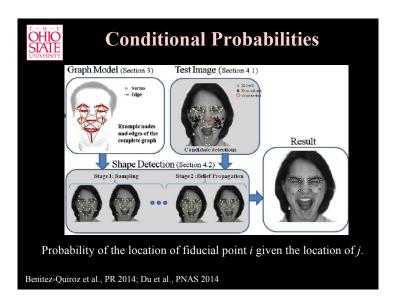




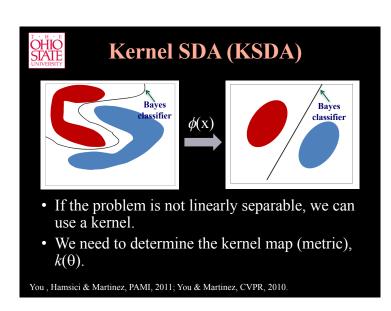


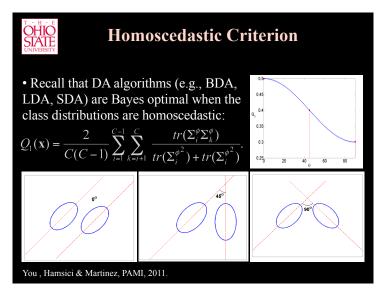


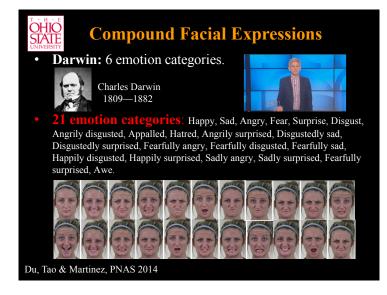


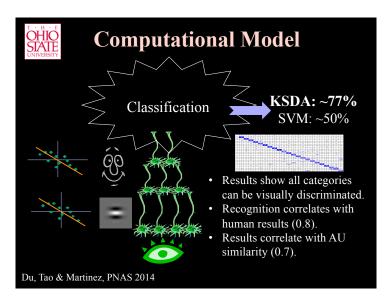


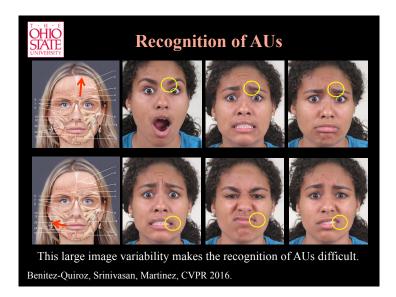


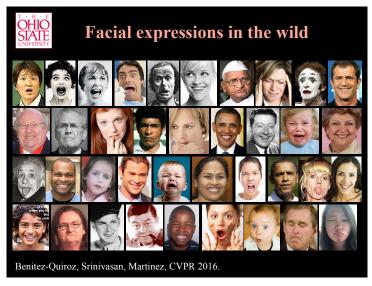


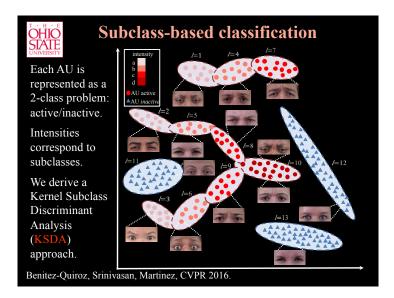


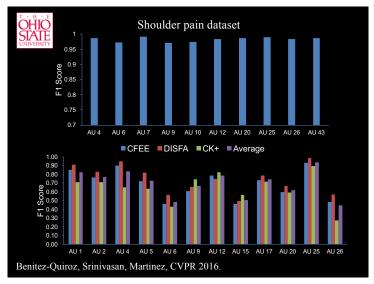


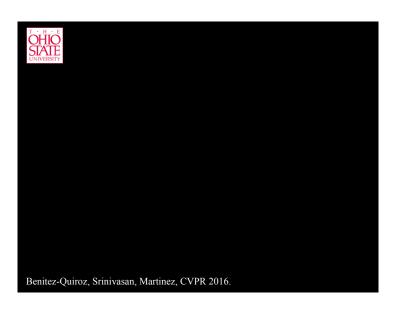


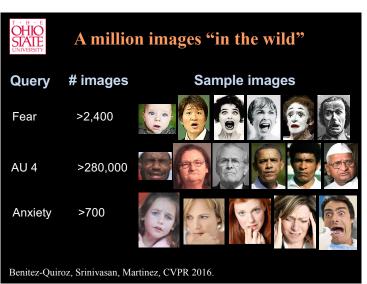


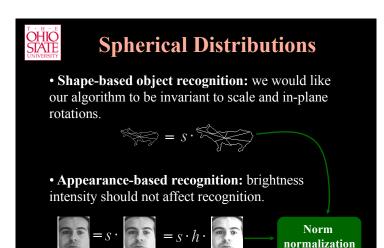












Hamsici & Martinez, Journal of Machine Learning Research, 2007.



# "Spherical" Kernels

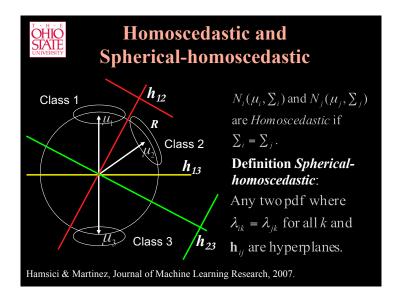
- Many kernel functions result in a spherical representation.
- For example, the well-known and commonly used RBF:

$$k(\mathbf{x}, \mathbf{y}) = \exp\left(\frac{\|\mathbf{x} - \mathbf{y}\|^2}{\varsigma}\right).$$

• Also, the Mahalanobis kernel:

$$k(\mathbf{x}, \mathbf{y}) = \exp\left(\frac{(\mathbf{x} - \mathbf{y})^T \overline{\Sigma}^{-1} (\mathbf{x} - \mathbf{y})}{2\varsigma^2}\right).$$

Hamsici & Martinez, Journal of Machine Learning Research, 2007

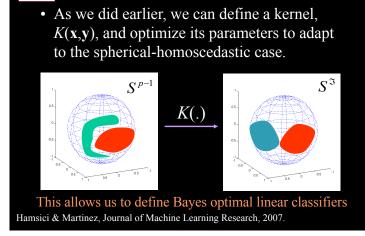




## **Theorem**

If we estimate two spherical-homoscedastic (e.g., vMF, Bingham, Kent) distributions using Gaussian pdf instead, then the **Bayes** classifier obtained with these Gaussians is the same as the Bayes classifier calculated with the original spherical pdf. They correspond to two hyperplanes. One hyperplane partitions the hypersphere in two, the other is outside it and is hence irrelevant.

Hamsici & Martinez, Journal of Machine Learning Research, 2007.



**Kernel Spherical-Homoscedastic** 



# **Experimental Results**

	vMF	Bingham	LDA	K-SH- vMF	K-SH- Bingham
ETH	13.75	73.11	62.9	79.24	78.84
CNS tumors	28.57	14.29	21.4	88.10	90.48
Text	38.64	N/A	76.4	90.21	88.92







Hamsici & Martinez, Journal of Machine Learning Research, 2007.

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# **Rotation Invariant Kernels**

- We can define a kernel which carries the much needed rotation invariance.
- This eliminates the requirement of working with complex symmetric distributions.
- It can even be used to represent **3D shapes**:

$$k(z_{j}, z_{k}) = \exp\left(-\frac{\left\|z_{j} - z_{k} \exp(i\theta_{z_{j}z_{k}})\right\|^{2}}{2\sigma^{2}}\right) = \exp\left(-\frac{1 - \left\|z_{j}^{*}z_{k}\right\|}{\sigma^{2}}\right).$$
Optimize SH

Hamsici & Martinez, PAMI, 2009.

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# Results

- Kernel criterion: optimize spherical-homoscedastisity (SH).
- ETH-80 (2D shapes):

	Proc.	Proc.	Proc.	Kernel	Kents'	complex	complex	$RIK_{CV}$	RIK
	NM	NN	TS	Proc.	Hybrid	Bingham	Normal		
Recognition Rate	79.02	82.10	79.12	86.34	79.66	86.95	87.5	91.22	92.29
Training Time (in seconds)	0.21	N/A	1.25	1680.4	1.06	18.34	0.95	3049.8	89
Testing Time (in seconds)	0.01	7.05	0.16	2.16	0.05	0.02	0.02	3.07	3.50

• Face recognition (FRGC 3D shapes):

	Proc. NM	Proc. NN	Proc. TS	Kernel Proc.	Kents' Hybrid	complex Bingham	complex Normal	$RIK_{CV}$	RIK
Recognition Rate	47.50	68.90	46.75	93.25	42.28	9.33	41.73	94.78	94.13
Training Time (in seconds)	36.97	N/A	1.34	40.38	5.60	70.33	5.60	2594.4	263.4
Testing Time (in seconds)	2.97	35.53	0.02	0.09	1.86	0.11	0.46	.01	.01

Hamsici & Martinez, PAMI, 2009.

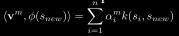


# **3D AAMs with RIK**

• A main advantage of RIK is that there is a close form solution for 3D shapes:

$$k(\hat{\mathbf{s}}_{j}, \hat{\mathbf{s}}_{k}) = \exp\left(-\frac{\|\mathbf{z}_{j}^{l} - \mathbf{z}_{k}^{l} \exp^{i\theta_{jk}}\|^{2} + \|\mathbf{z}_{j}^{2} - \mathbf{z}_{k}^{2} \exp^{i\theta_{jk}}\|^{2}}{2\sigma^{2}}\right)$$
$$\|\mathbf{z}_{j}^{l} - \mathbf{z}_{k}^{l} \exp^{i\theta_{jk}^{2}}\|^{2} = \mathbf{z}_{j}^{l*}\mathbf{z}_{j}^{l} + \mathbf{z}_{k}^{l*}\mathbf{z}_{k}^{l} - 2\|\mathbf{z}_{j}^{l*}\mathbf{z}_{k}^{l}\|$$

- The covariance matrix is computed in this kernel space:  $C = \frac{1}{n} \sum_{i=1}^{n} \phi(s_i) \phi(s_i)^T$
- And the components:



Hamsici & Martinez, ICCV, 2009.



