## Analytic Feature Extraction Methods

Principal Component Analysis, Linear Discriminant Analysis

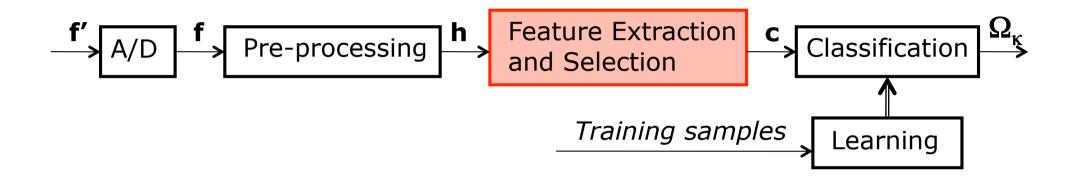


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#### Pattern Recognition Pipeline





- Heuristic feature extraction methods
  - Projection to new orthogonal basis
  - Linear Predictive Coding (LPC)
  - Geometric Moments
  - Wavelets
- Analytic feature extraction methods
- Feature selection

## Analytic Methods for Feature Computation



- Idea: Construct a feature vector so that it supports the postulates of pattern recognition.
- Approach: Find a linear transformation of the pattern so that an optimality criterion is satisfied.
- Let  $\vec{f} \in R^N$  be the input signal. The linear transformation  $\Phi : \vec{f} \to \vec{c}$  maps  $\vec{f}$  to the feature vector  $\vec{c} \in R^M$ , so that  $M \le N$  (ideally M << N):

$$\vec{c} = \Phi \vec{f}$$

■ Problem: Compute a matrix  $\Phi$ , so that the resulting features  $\vec{c}$  optimize a quality criterion.

#### Goal of PCA



- The goal of Principal Component Analysis (PCA) is to find a transformation matrix  $\Phi$  such that the resulting features can best describe the variation that is observed in the original data.
- We want to transform the data so that in their new representation the data is not all tightly clustered, but rather spread across the new M dimensional space.
- We want to maximize the distance between the feature vectors.

#### **PCA Optimization Criterion**



- We want to maximize the distance between the feature vectors.
- The Euclidean distance between two vectors  $\vec{c}_i$  and  $\vec{c}_j$  is:

$$\left(\vec{c}_i - \vec{c}_j\right)^T \left(\vec{c}_i - \vec{c}_j\right)$$

In PCA we want to derive a linear transformation  $\Phi$  that maximizes this distance over *all* the pairs of points. We want to maximize:

$$\sum_{i=1}^{K} \sum_{j=1}^{K} \left( \vec{c}_i - \vec{c}_j \right)^T \left( \vec{c}_i - \vec{c}_j \right)$$

where *K* is the number of data points.

#### PCA Optimization Criterion - continued



■ In PCA we want to maximize:

$$s_{1}(\Phi) = \sum_{i=1}^{K} \sum_{j=1}^{K} (\vec{c}_{i} - \vec{c}_{j})^{T} (\vec{c}_{i} - \vec{c}_{j})$$

$$= \sum_{i=1}^{K} \sum_{j=1}^{K} (\Phi \vec{f}_{i} - \Phi \vec{f}_{j})^{T} (\Phi \vec{f}_{i} - \Phi \vec{f}_{j})$$

- $= s_1()$  is the total square distance of all features to each other.
- lacksquare A trivial solution to this maximization problem is one that has  $\Phi$  approaching infinity.
- Idea: bind the components of  $\Phi$  to be within a certain range.

#### Refined PCA Optimization Criterion



- lacktriangle A simple way for controlling the range of values of the components of  $\Phi$  is to try to keep its norm as close to unity.
- So we have a  $2^{nd}$  optimization goal: minimize  $(\|\Phi\|_2 1)$  where  $\|\cdot\|_2$  is an approximation of the Frobenius norm of the matrix . It is the sum of the squares of the elements of  $\Phi$ .
- We can combine these two optimization goals into a single optimization criterion using a Lagrange multiplier

$$\lambda$$
:
$$s_1(\Phi) = \sum_{i=1}^K \sum_{j=1}^K (\Phi \vec{f}_i - \Phi \vec{f}_j)^T (\Phi \vec{f}_i - \Phi \vec{f}_j) - \lambda (\|\Phi\|_2 - 1)$$

## Refined PCA Optimization Criterion – cont.



$$s_{1}(\Phi) = \sum_{i=1}^{K} \sum_{j=1}^{K} (\Phi \vec{f}_{i} - \Phi \vec{f}_{j})^{T} (\Phi \vec{f}_{i} - \Phi \vec{f}_{j}) - \lambda (\|\Phi\|_{2} - 1)$$

- The 1<sup>st</sup> term controls the spread of the feature points.
- $\blacksquare$  The 2<sup>nd</sup> term controls the of  $\Phi$ .
- In other words, we are looking for a linear transformation  $\Phi$ , among all possible  $\Phi$ s that maximizes  $s_1()$ :

$$\hat{\Phi} = \underset{\Phi}{\operatorname{arg\,max}} s_1(\Phi)$$

#### Derivation of the PCA Transformation Matrix



lacktriangle How do we compute the matrix  $\hat{\Phi}$  that satisfies

$$\hat{\Phi} = \underset{\Phi}{\operatorname{arg\,max}} \sum_{i=1}^{K} \sum_{j=1}^{K} \left( \Phi \vec{f}_{i} - \Phi \vec{f}_{j} \right)^{T} \left( \Phi \vec{f}_{i} - \Phi \vec{f}_{j} \right) - \lambda \left( \| \Phi \|_{2} - 1 \right)$$

- Compute the partial derivative with respect to the terms  $\vec{\varphi}_i$  of the transformation matrix  $\Phi$ . The values of  $\vec{\varphi}_i$  that set the partial derivative to zero are the ones that maximize our optimization function.
- Since the equation as-is is quite complex, we will look at each part individually (distance maximization and limiting the norm of the matrix).

## Maximizing the Spread



First, let us simplify the summation by factoring out the transformation matrix:

$$\sum_{i=1}^K \sum_{j=1}^K \left( \Phi \vec{f}_i - \Phi \vec{f}_j \right)^T \left( \Phi \vec{f}_i - \Phi \vec{f}_j \right)$$

$$=\sum_{i=1}^K\sum_{j=1}^K\left[\Phi(\vec{f}_i-\vec{f}_j)\right]^T\Phi(\vec{f}_i-\vec{f}_j)$$

$$= \sum_{i=1}^{K} \sum_{i=1}^{K} \left( \vec{f}_i - \vec{f}_j \right)^T \mathbf{\Phi}^T \mathbf{\Phi} \left( \vec{f}_i - \vec{f}_j \right)$$

Let  $g_{ij} = (\vec{f}_i - \vec{f}_j)$  then the previous equation becomes:

$$\sum_{i=1}^K \sum_{j=1}^K g_{ij}^T \Phi^T \Phi g_{ij}$$



- The equation  $\sum_{i=1}^{n} \sum_{j=1}^{n} g_{ij}^T \Phi^T \Phi g_{ij}$  is in a very convenient form because it allows us to use a property of the trace of symmetric matrices.
- For a symmetric matrix M:  $x^T M y = \text{trace}(M x y^T)$
- lacktriangle By construction  $\Phi^T\Phi$  is a symmetric matrix. Thus:

$$\sum_{i=1}^{K} \sum_{j=1}^{K} g_{ij}^{T} \Phi^{T} \Phi g_{ij} = \sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace} \left( \Phi^{T} \Phi g_{ij} g_{ij}^{T} \right)$$

■ But  $trace(M) = trace(M^T)$ . Hence:

$$\sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace}(\Phi^{T} \Phi g_{ij} g_{ij}^{T}) = \sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace}(g_{ij} g_{ij}^{T} \Phi^{T} \Phi)$$



We have shown so far that the square distance of all possible feature pairs is:

$$\sum_{i=1}^K \sum_{j=1}^K \left( \vec{c}_i - \vec{c}_j \right)^T \left( \vec{c}_i - \vec{c}_j \right) = \sum_{i=1}^K \sum_{j=1}^K \operatorname{trace} \left( g_{ij} g_{ij}^T \Phi^T \Phi \right)$$
where  $g_{ij} = \left( \vec{f}_i - \vec{f}_j \right)$ 

- Let  $M_{ij} = g_{ij}g_{ij}^T$
- lacksquare Since  $M_{ij}$  contains only original signal measurements, it is also known as the measurement matrix.
- We can rewrite the distance over all feature pairs as:

$$\sum_{i=1}^{K} \sum_{j=1}^{K} \left( \vec{c}_i - \vec{c}_j \right)^T \left( \vec{c}_i - \vec{c}_j \right) = \sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace} \left( M_{ij} \Phi^T \Phi \right)$$



Now recall that  $\Phi^T = (\vec{\varphi}_1, \vec{\varphi}_2, ..., \vec{\varphi}_M)$  where the  $\vec{\varphi}_i$ s are column vectors. Then the last equation becomes:

$$\sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace}(M_{ij} \Phi^{T} \Phi) = \sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace}\left[M_{ij} \left[\vec{\varphi}_{1}, \vec{\varphi}_{2}, \dots, \vec{\varphi}_{M}\right] \begin{bmatrix} \vec{\varphi}_{1} \\ \vec{\varphi}_{2} \\ \vdots \\ \vec{\varphi}_{M} \end{bmatrix}\right]$$

$$= \sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace} \left( M_{ij} \sum_{k=1}^{M} \vec{\varphi}_{k} \vec{\varphi}_{k}^{T} \right)$$



■ We can reuse the property  $x^T M y = \text{trace}(M x y^T)$  to remove the trace from the previous equation:

$$\sum_{i=1}^{K} \sum_{j=1}^{K} \operatorname{trace} \left( M_{ij} \sum_{k=1}^{M} \vec{\varphi}_k \vec{\varphi}_k^T \right) = \sum_{k=1}^{M} \vec{\varphi}_k^T \sum_{i=1}^{K} \sum_{j=1}^{K} M_{ij} \vec{\varphi}_k$$

- Let  $Q = \sum_{i=1}^K \sum_{j=1}^K M_{ij}$ . Reminder:  $M_{ij} = (\vec{f}_i \vec{f}_j)(\vec{f}_i \vec{f}_j)^T$
- Then the optimization function can be rewritten as:

$$s_{1}(\Phi) = \sum_{i=1}^{K} \sum_{j=1}^{K} \left( \Phi \vec{f}_{i} - \Phi \vec{f}_{j} \right)^{T} \left( \Phi \vec{f}_{i} - \Phi \vec{f}_{j} \right) - \lambda \left( \left\| \Phi \right\|_{2} - 1 \right)$$

$$= \sum_{k=1}^{M} \vec{\varphi}_{k}^{T} Q \vec{\varphi}_{k} - \lambda \left( \sum_{k=1}^{M} \vec{\varphi}_{k}^{T} \vec{\varphi}_{k} - 1 \right)$$



We can now use the simplified form of the optimization function:  $\begin{pmatrix} M \\ M \end{pmatrix} = \begin{pmatrix} M \\ M \end{pmatrix} = \begin{pmatrix} M \\ M \end{pmatrix}$ 

$$S_1(\Phi) = \sum_{k=1}^{M} \vec{\varphi}_k^T Q \vec{\varphi}_k - \lambda \left( \sum_{k=1}^{M} \vec{\varphi}_k^T \vec{\varphi}_k - 1 \right)$$

and examine its partial derivative w.r.t  $\Phi$ ,  $\partial s_1(\Phi)/\partial \Phi$ 

lacksquare For each individual basis vector  $ec{arphi}_{\scriptscriptstyle k}$  we get:

$$\frac{\partial s_1(\Phi)}{\partial \vec{\varphi}_k} = 0 \Rightarrow 2Q\vec{\varphi}_k - 2\lambda\vec{\varphi}_k = 0 \Rightarrow Q\vec{\varphi}_k = \lambda\vec{\varphi}_k$$

However, this is a typical eigenvalue, eigenvector problem: We have a vector, we apply a transformation to it and we get a scalar multiple (i.e an eigenvalue) of the same vector.

## Summary of Derivation



■ Thus, the matrix  $\Phi$  that maximizes the overall spread of the features while having bounded elements, i.e. the matrix that satisfies:

$$s_{1}(\Phi) = \sum_{i=1}^{K} \sum_{j=1}^{K} \left( \Phi \vec{f}_{i} - \Phi \vec{f}_{j} \right)^{T} \left( \Phi \vec{f}_{i} - \Phi \vec{f}_{j} \right) - \lambda \left( \left\| \Phi \right\|_{2} - 1 \right)$$

is the one where the component basis vectors satisfy:

satisfy: 
$$Q\vec{\varphi}_k = \lambda\vec{\varphi}_k \qquad \qquad kernel \\ matrix$$
 where 
$$Q = \sum_{i=1}^K \sum_{j=1}^K (\vec{f}_i - \vec{f}_j) (\vec{f}_i - \vec{f}_j)^T \qquad covariance \\ matrix$$

#### PCA Algorithm



- The matrix  $\Phi$  that maximizes the spread of features is constructed as follows:
- 1. Build Q, the NxN kernel or covariance matrix.
- Compute the eigenvectors of Q via SVD (Q is a positive symmetric matrix so it is easily diagonalizable).
- 3. The eigenvectors are sorted according to their eigenvalues.
- 4. Use the most significant *M* eigenvectors.
- 5. The eigenvectors of Q become the rows of  $\Phi$ .

#### **Matrix Diagonalization**



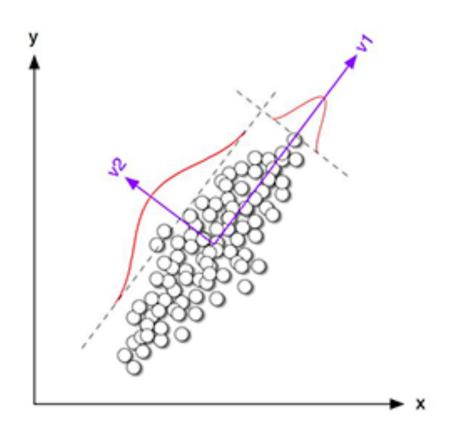
Given a positive symmetric matrix Q, one can compute a matrix V that diagonalizes Q.

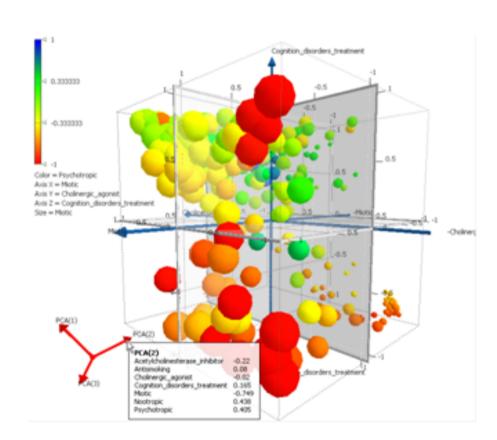
$$V^{-1}QV = D$$

- $lue{D}$  is a diagonal matrix that contains the eigenvalues of Q (often sorted in descending order).
- V is a matrix of eigenvectors. Each column of V is an eigenvector, whose eigenvalue is in the corresponding column in D.
- There are many methods for diagonalizing a matrix (e.g. Jacobi diagonalization) including SVD which for real symmetric matrices reduced to diagonalization.

## Simple PCA Examples







#### Intuition behind PCA



- The goal of pattern recognition is to reliably identify signals that belong to a specific class (e.g. people, cars, coffee beans of different qualities, etc.).
- It makes sense to use a representation that best captures what "makes a car a car" and how it differs from people.
- Thus, given a signal, we look for the attributes which can explain the observed covariance/co-dependence in a set of variables.
- For better separability of classes we want:
  - attributes that are uncorrelated
  - show high variance, so that they capture the variety of the members within a single class
- These uncorrelated underlying attributes are called factors or principal components.

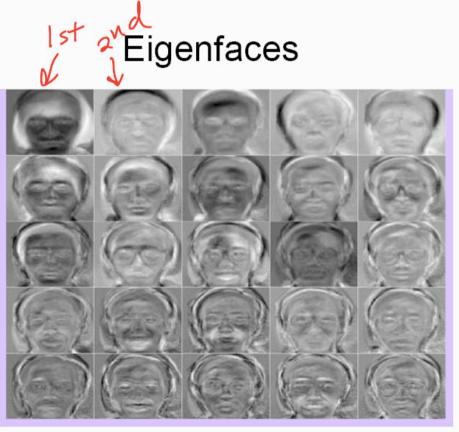
## PCA Example: Eigenfaces



■ A very well-known example of the use of PCA in pattern recognition is eigenfaces: a face recognition system, where faces are represented by their eigenvectors.

faces





## Building the Eigenfaces



- 1. Collect a large number of digital images of faces taken under the same lighting conditions.
- 2. Normalize the images so that the eyes and mouths line up.
- 3. Treat each normalized face image as a signal vector  $\vec{f}$  .
- 4. Construct the covariance matrix *Q* of the distribution of all the faces in the database.
- 5. Compute the eigenvectors of *Q*.
- 6. These eigenvectors are the eigenfaces.

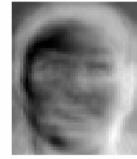
## What is an Eigenface?











- Each of the eigenfaces looks like a blurred average human face.
- Each eigenface describes a different property that discriminates one face from another.
- Note the absence of any genderrelated attributes.
- Eigenfaces can be thought of as the *standardized face ingredients* which are derived from the statistical analysis of many pictures of human faces.
- A human face can be considered a combination of these standard faces.

#### Face Recognition



- The eigefaces constitute a basis set of vectors for faces.
- This means that any human face can be represented as a weighted sum of eigenfaces.
- Once the eigenfaces are constructed, one only needs to store the weights (the coefficients) for a particular face.
- A face can be accurately reconstructed from the eigenface coefficients.
- The coefficients themselves can be used for recognition.
- The larger the number of eigenfaces, the more accurate the face reconstruction.

#### **Face Reconstruction**



Reconstructing a face from the first N components (eigenfaces)

Adding 1 additional PCA component at each step



In this next image, we show a similar picture, but with each additional face representing an additional 8 principle components. You can see that it takes a rather large number of images before the picture looks totally correct.

Adding 8 additional PCA components at each step



## Limitations of Eigenfaces



# Variations in lighting conditions

- Different lighting conditions for enrolment and query.
- Bright light causing image saturation.



#### Differences in pose

 When the face appears in different orientations, the 2D feature distances get distorted.

#### Expression

 When the facial expression changes (smile, surprise, etc.) the feature location and shape change.

## PCA in Imaging



- PCA has been widely used in general pattern recognition problems for many years.
- However, its application in image processing/ analysis where the entire image is treated as a signal has been avoided.
- Why? It can lead to huge covariance matrices.
- Consider a 1024x1024 image:  $\vec{f} \in \mathbb{R}^N$ , where  $N = 2^{20}$
- The covariance matrix *Q* is an *N*x*N* matrix, i.e. it has about 1 trillion entries.
- If each entry is 1 Byte, then one needs 1000GB just to store Q.

## Covariance Matrix of Image Data



- Recall that  $Q = \sum_{i=1}^K \sum_{j=1}^K (\vec{f}_i \vec{f}_j) (\vec{f}_i \vec{f}_j)^T$  where  $\vec{f} \in \mathbb{R}^N$ .
- Let F be a row vector, where each column is  $(\vec{f}_i \vec{f}_j)$

$$F = \left[ \begin{pmatrix} \vec{f}_1 - \vec{f}_1 \end{pmatrix} \quad \begin{pmatrix} \vec{f}_1 - \vec{f}_2 \end{pmatrix} \quad \cdots \quad \begin{pmatrix} \vec{f}_i - \vec{f}_j \end{pmatrix} \quad \begin{pmatrix} \vec{f}_i - \vec{f}_{j+1} \end{pmatrix} \cdots \quad \cdots \quad \begin{pmatrix} \vec{f}_K - \vec{f}_{K-1} \end{pmatrix} \quad \begin{pmatrix} \vec{f}_K - \vec{f}_K \end{pmatrix} \right]$$
where  $F$  is an  $N \times K^2$  matrix.

- Then we can rewrite Q as:  $Q = FF^T$
- Recall that computing the PCA transformation matrix involves solving the eigenproblem:

$$Q\vec{\varphi}_k = \lambda \vec{\varphi}_k$$

This can now be rewritten as:

$$FF^T\vec{\varphi}_k = \lambda \vec{\varphi}_k$$

#### Covariance Matrix of Image Data - cont.



- Can we "play around" with  $FF^T\vec{\varphi}_k = \lambda\vec{\varphi}_k$  to make somehow the PCA computation more space efficient?
- Let's multiply to the left with  $F^T$ :

$$F^{T}FF^{T}\vec{\varphi}_{k} = \lambda F^{T}\vec{\varphi}_{k}$$

$$(F^{T}F)(F^{T}\vec{\varphi}_{k}) = \lambda (F^{T}\vec{\varphi}_{k})$$

$$(F^{T}F)\vec{\psi}_{k} = \lambda \vec{\psi}_{k} \quad \text{, where } \vec{\psi}_{k} = F^{T}\vec{\varphi}_{k}$$

- We now have another eigenproblem, but the matrix  $F^TF$  is a  $K^2xK^2$  matrix (instead of the original NxN matrix).
- Now the matrix we need to diagonalize depends on the **number of samples** and not their dimension.

#### Computing the Correct Eigenvectors



- However, the eigenproblem that is now being solved is  $(F^T F)\vec{\psi}_k = \lambda \vec{\psi}_k$
- lacksquare Our goal is to compute  $ec{oldsymbol{arphi}}_k$  not  $ec{oldsymbol{\psi}}_k$  .
- Let's multiply to the left with *F* this time:

$$F(F^{T}F)\vec{\psi}_{k} = \lambda F \vec{\psi}_{k}$$

$$Q \qquad FF^{T}(F\vec{\psi}_{k}) = \lambda (F\vec{\psi}_{k})$$

- $lacksquare{1}{2}$  So,  $F \vec{\psi}_k$  is an eigenvector of the original matrix.
- Thus, the eigenvectors of  $F^TF$  can be **lifted** to the eigenvectors of  $Q=FF^T$  by left multiplication by F.

#### PCA Computation on Images



1. Construct a  $K^2xN$  matrix F that contains all possible pairs of differences between the samples.

$$F = \left[ \left( \vec{f}_1 - \vec{f}_1 \right) \quad \left( \vec{f}_1 - \vec{f}_2 \right) \quad \cdots \quad \left( \vec{f}_i - \vec{f}_j \right) \quad \left( \vec{f}_i - \vec{f}_{j+1} \right) \cdots \quad \cdots \quad \left( \vec{f}_K - \vec{f}_{K-1} \right) \quad \left( \vec{f}_K - \vec{f}_K \right) \right]$$

2. Compute the eigenvalues and eigenvectors of  $F^TF$  which is a  $K^2 \times K^2$  matrix

3. Lift the computed eigenvalues and eigenvectors by left multiplying them by F.

#### Other Analytic Feature Extraction Methods



Main idea behind analytic methods for feature computation is to:

Find a linear transformation of the pattern so that an optimality criterion is satisfied.

- In PCA the optimality criterion is to maximize the spread of the resulting feature vectors over all the samples.
- Keep in mind that the optimality criteria should ultimately lead to good pattern recognition rates.
- Other reasonable criteria?

#### Good Feature Distribution



- For good classification results we often want:
- A. Feature vectors of the same class to be clustered tightly together, to form compact clusters. In other words, within the same class we want small intraclass distance.
- B. Feature vectors from different classes to be spread far apart from each other, to be easily separable. In other words, between different classes we want large inter-class distance.

#### Intra-class Distance



A measure of intra-class distance is:

$$s_{2}(\Phi) = \sum_{\kappa=1}^{C} \sum_{i=1}^{K} \sum_{j=1}^{K} \left(\vec{c}_{i}^{\kappa} - \vec{c}_{j}^{\kappa}\right)^{T} \left(\vec{c}_{i}^{\kappa} - \vec{c}_{j}^{\kappa}\right)$$

$$= \sum_{\kappa=1}^{C} \sum_{i=1}^{K} \sum_{j=1}^{K} \left(\Phi^{\kappa} \vec{f}_{i} - \Phi^{\kappa} \vec{f}_{j}\right)^{T} \left(\Phi^{\kappa} \vec{f}_{i} - \Phi^{\kappa} \vec{f}_{j}\right)$$
minimize

where *C* is the number of classes and *K* is the number of data points.

■ We want a transformation matrix  $\Phi$  that minimizes  $s_2()$ .

#### Inter-class Distance



A measure of inter-class distance is:

 $\lambda \neq \kappa$ 

$$\mathbf{S}_{3}(\boldsymbol{\Phi}) = \sum_{\kappa=1}^{C} \sum_{\lambda=1}^{C} \sum_{i=1}^{K} \sum_{j=1}^{K} \left(\vec{c}_{i}^{\kappa} - \vec{c}_{j}^{\lambda}\right)^{T} \left(\vec{c}_{i}^{\kappa} - \vec{c}_{j}^{\lambda}\right)$$

$$= \sum_{k=1}^{C} \sum_{\lambda=1}^{C} \sum_{i=1}^{K} \sum_{j=1}^{K} \left(\boldsymbol{\Phi}^{\kappa} \vec{f}_{i} - \boldsymbol{\Phi}^{\lambda} \vec{f}_{j}\right)^{T} \left(\boldsymbol{\Phi}^{\kappa} \vec{f}_{i} - \boldsymbol{\Phi}^{\lambda} \vec{f}_{j}\right)$$

$$= \sum_{k=1}^{C} \sum_{\lambda=1}^{C} \sum_{j=1}^{K} \sum_{i=1}^{K} \left(\boldsymbol{\Phi}^{\kappa} \vec{f}_{i} - \boldsymbol{\Phi}^{\lambda} \vec{f}_{j}\right)^{T} \left(\boldsymbol{\Phi}^{\kappa} \vec{f}_{i} - \boldsymbol{\Phi}^{\lambda} \vec{f}_{j}\right)$$

where *C* is the number of classes and *K* is the number of data points.

■ We want a transformation matrix  $\Phi$  that maximizes  $s_3()$ .

#### Combo of Intra- and Inter-class Distance



- Ideally we would like to have both minimal intra-class and maximal interclass distance.
- We could combine these two criteria in a single minimization function using a Lagrange multiplier.

$$s_4(\Phi) = s_2(\Phi) - \lambda s_3(\Phi)$$
 minimize

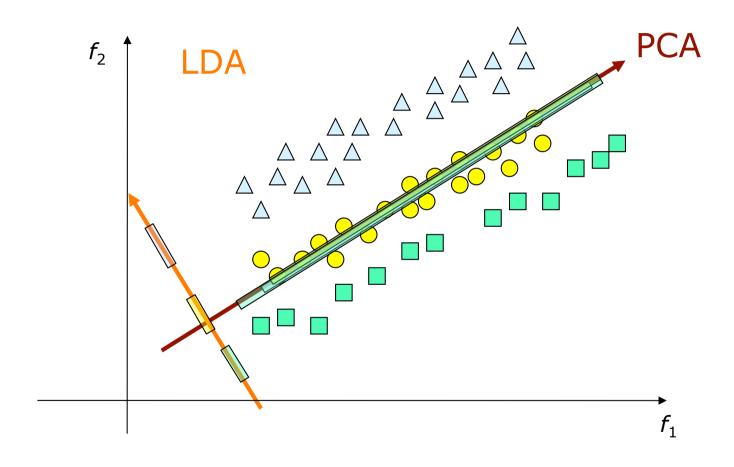
Alternatively, the intra- and inter-class distance can be combined using ratios:

$$s_5(\Phi) = \frac{s_3(\Phi)}{s_2(\Phi)}$$
 maximize

- $\mathbf{s}_5(\Phi)$  is also known as Rayleigh Quotient and used in Linear Discriminant Analysis (LDA)
- lacktriangle The resulting  $\Phi$  is also known as the Fisher Transform.

## PCA versus LDA





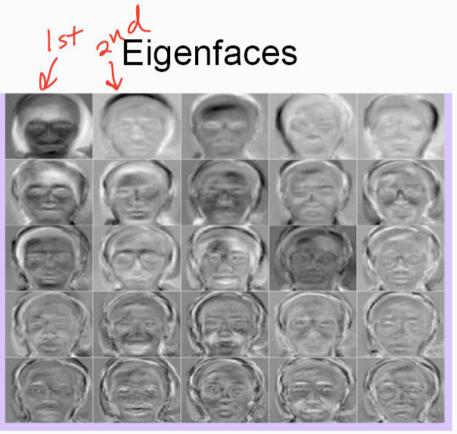
## LDA Example: Fisherfaces



■ LDA was also applied on face recognition in order to overcome some of the problems of eigenfaces. The resulting method is known as fisherfaces.

faces





## Computing the Fisherfaces

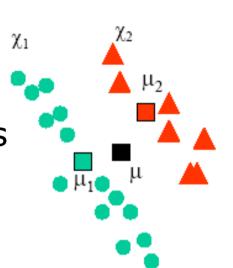


- Let  $X_1$ ,  $X_2$ ,...,  $X_c$  be the face classes (distinct faces) in the database.
- For each face class  $X_i$ , i = 1,2,...,c there are k facial images  $x_i$ , j=1,2,...,k.
- Compute the mean image  $\mu_i$  of each class  $X_i$  (i,e, the average face per person):

$$\mu_i = \frac{1}{k} \sum_{j=1}^k x_j$$

The mean image μ of all the classes in the database can be calculated as:

$$\mu = \frac{1}{c} \sum_{i=1}^{c} \mu_i$$



## Computing the Fisherfaces – Scatter Matrix



As a measure of intra-class variation, compute the within-class scatter matrix:

$$S_W = \sum_{i=1}^{c} \sum_{x_k \in X_i} (x_k - \mu_i) (x_k - \mu_i)^T$$

As a measure of inter-class variation, compute the between-class scatter matrix:

$$S_B = \sum_{i=1}^{c} N_i (\mu_i - \mu) (\mu_i - \mu)^T$$

■ We find the product of  $S_W^{-1}$  and  $S_B$  and then compute the eigenvectors and eigenvalues of this product  $(S_W^{-1}, S_B)$ 

## Sample Fisherface



■ All possible combinations of 159+1 were tested.





## Evaluation of Fisherfaces vs. Eigenfaces

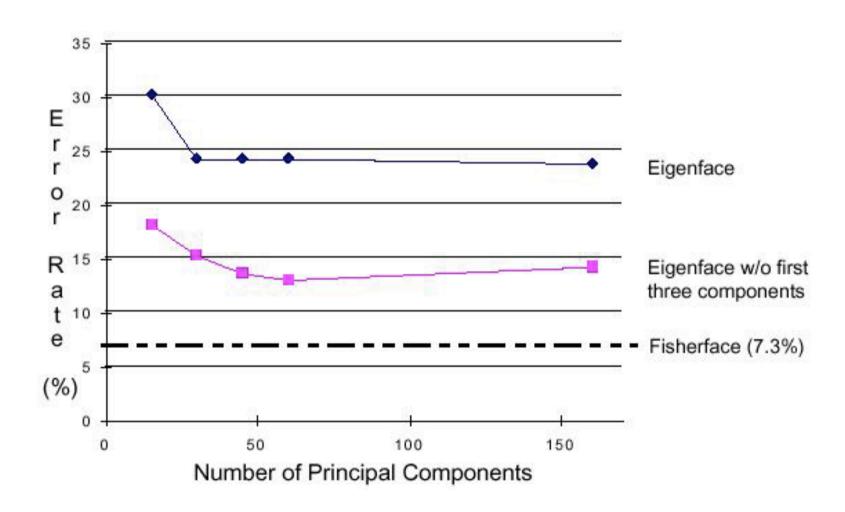


- At the University of Illinois at Urbana Champaign they evaluated fisherfaces against eigenfaces.
- The face database contained 160 images of 16 people.
- For each person, there were 10 images:
  - One with and one without glasses
  - Three different lighting conditions
  - Five different facial expressions
- 159 images were used for training, 1 was used for testing/evaluation. All possible combinations of 159+1 were tested.



## Fisherfaces vs. Eigenfaces





#### Resources



- The 2D PCA example is courtesy of D. James http://www.cs.cornell.edu/courses/cs322/2008sp/schedule.html
- 2. The 3D PCA example is from the website of Miner3D <a href="http://www.miner3d.com/products/pca.html">http://www.miner3d.com/products/pca.html</a>
- 3. The eigenface material is based on the slides of Z. B. Joseph <a href="http://www.cs.cmu.edu/~zivbj/class/10701/lecture/lec21.pdf">http://www.cs.cmu.edu/~zivbj/class/10701/lecture/lec21.pdf</a>
- 4. The fisherface material is based on the slides of p. Buddharaju <a href="http://www2.cs.uh.edu/~rmverma/InformationAssurance Module3/Biometrics Lecture3/COSC 6397-Lecture3.ppt">http://www2.cs.uh.edu/~rmverma/InformationAssurance Module3/Biometrics Lecture3/COSC 6397-Lecture3.ppt</a>
- 5. The comparison between Fisherfaces and Eigenfaces is courtesy of H. Wang http://courses.engr.illinois.edu/ece598/ffl/paper presentations/HongchengWang.pdf