



JHU vision lab

Advanced Topics on Machine Learning

Introduction

René Vidal

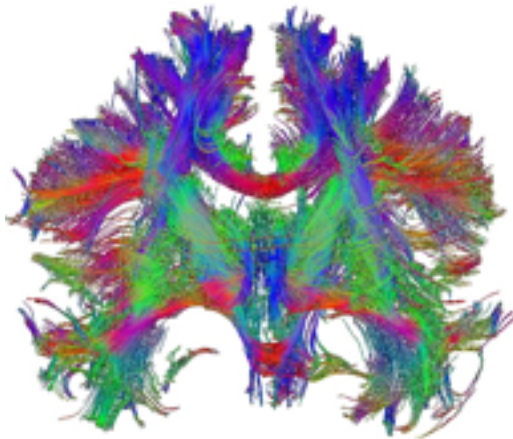
Center for Imaging Science

Johns Hopkins University



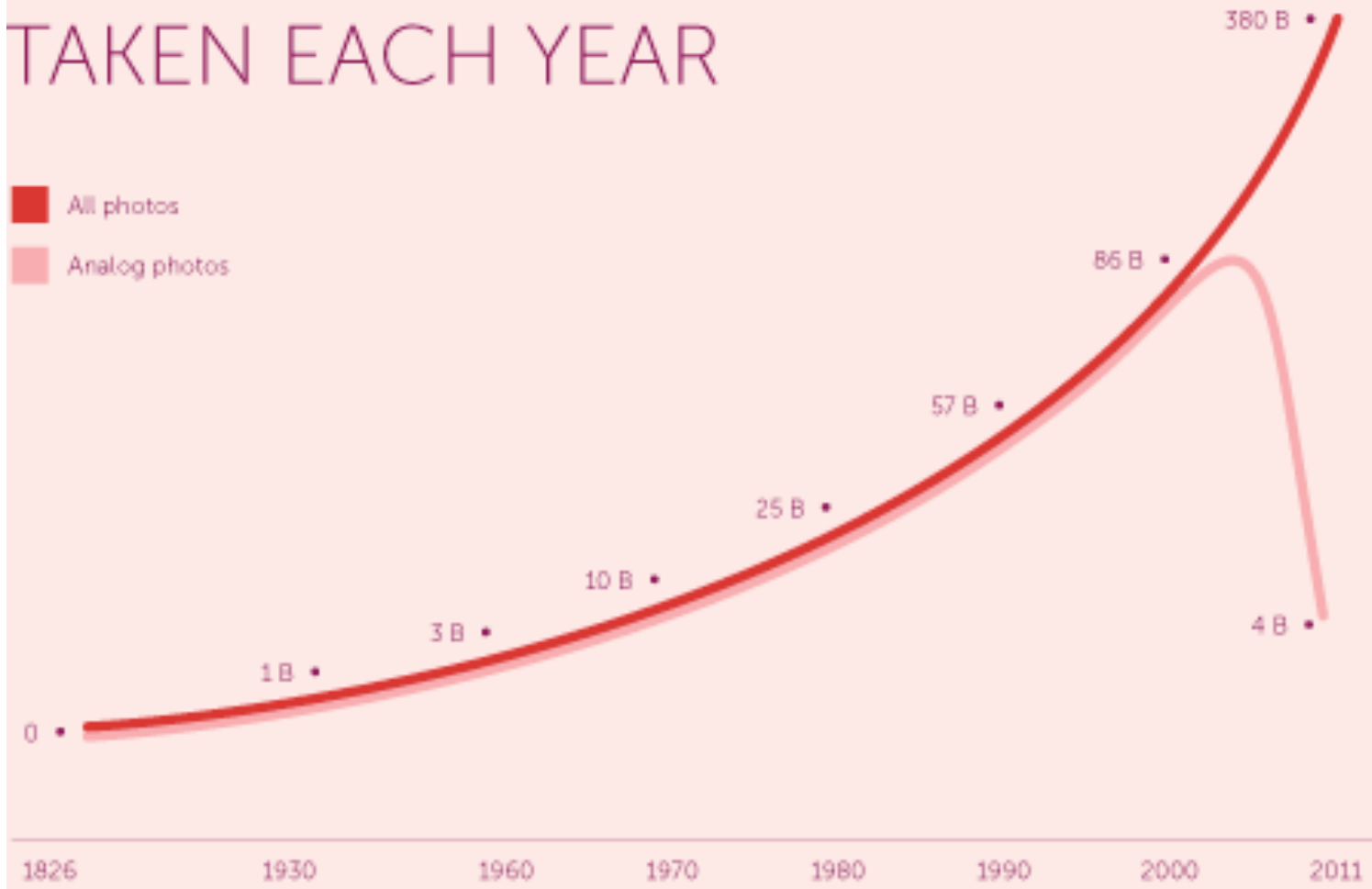
High-Dimensional Data

- 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



facebook

- 140 billion images
- 350 million new photos/day



- 3.8 trillion of photographs
- 10% in the past 12 months



You Tube

- 120 million videos
- 100 hours of video/minute



CISCO™

- 90% of the internet traffic will be video by the end of 2017

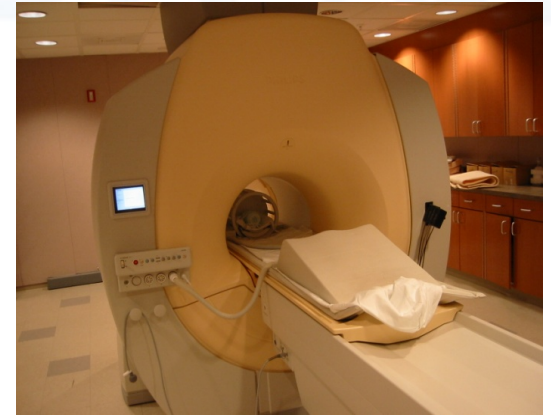
High-Dimensional Data in Computer Vision

- **ImageNet:** 14M images (1M with bounding box annotations), 22K categories



Big Data in Biomedical Imaging

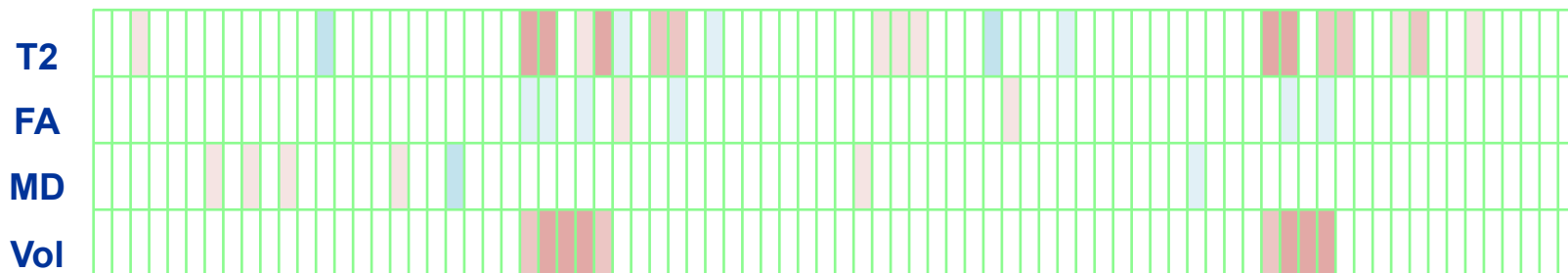
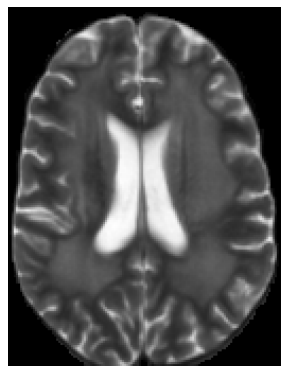
- 400 million procedures/year involve at least 1 medical image
- Medical image archives are increasing by 20-40 percent each year
- 1 billion medical images stored in the US
- 1/3 of global storage is medical image information
- One individual's online medical record could equate to 12 billion novels



at&t

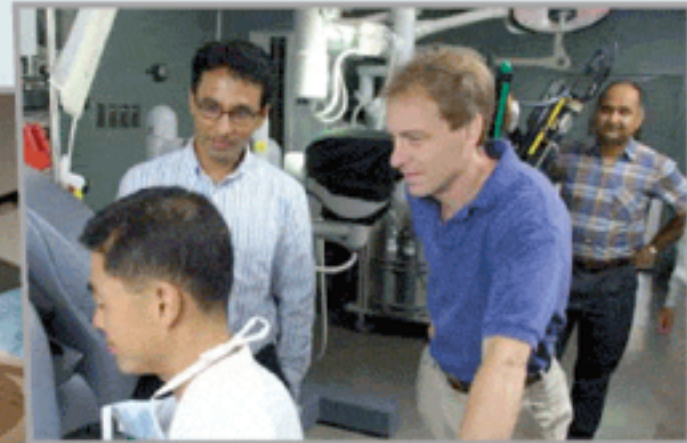
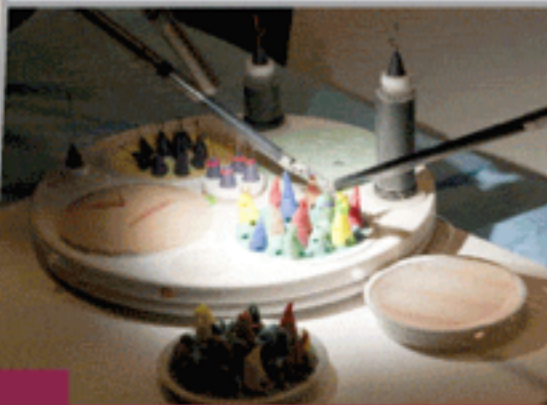
Big Data in Biomedical Imaging

- High throughput neuroinformatics: bits of neuroscience at 1mm scale
 - 3000 brains
 - 1000x1000x500x100 dimensions
 - 1000-2000 relevant variables



Big Data in Biomedical Imaging

VISION lab



The Language of Surgery

Modeling the skills of human expert surgeons
to train a new generation of students. (more)

L. Tao, E. Elhamifar, S. Khudanpur, G. Hager, and R. Vidal. Sparse Hidden Markov Models for Surgical Gesture Classification and Skill Evaluation, IPCAI, 2012
L. Zapella, B. Bejar, R. Vidal. Surgical Gesture Classification from Video Data, MICCAI 2012 (**Best paper Award**).



How Do We Make Sense of Big Data?

COMMUNICATIONS ON PURE AND APPLIED MATHEMATICS, VOL. XIII, 001–14 (1960)

The Unreasonable Effectiveness of Mathematics in the Natural Sciences

Richard Courant Lecture in Mathematical Sciences delivered at New York University,
May 11, 1959

EUGENE P. WIGNER

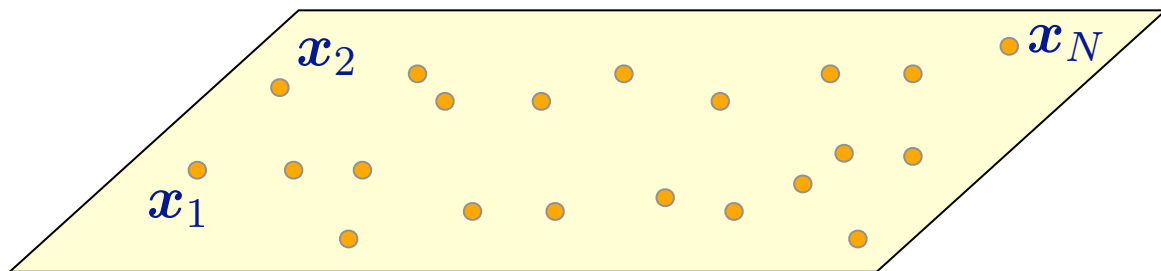
Princeton University

The Unreasonable Effectiveness of Data

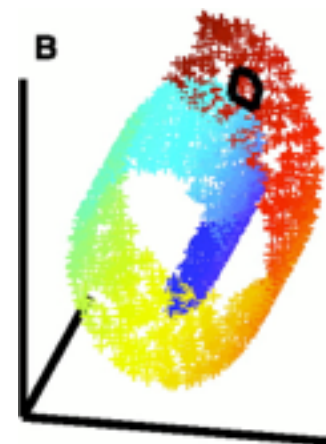
Alon Halevy, Peter Norvig, and Fernando Pereira, *Google*

What is This Class About?

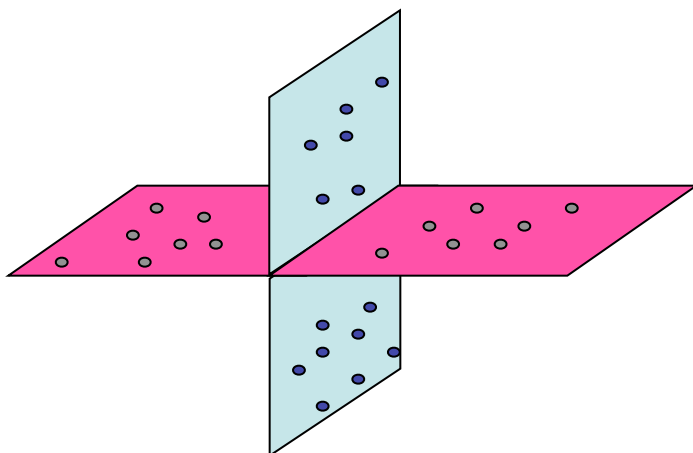
- Unsupervised learning methods for discovering structure in big, corrupted, high-dimensional data.



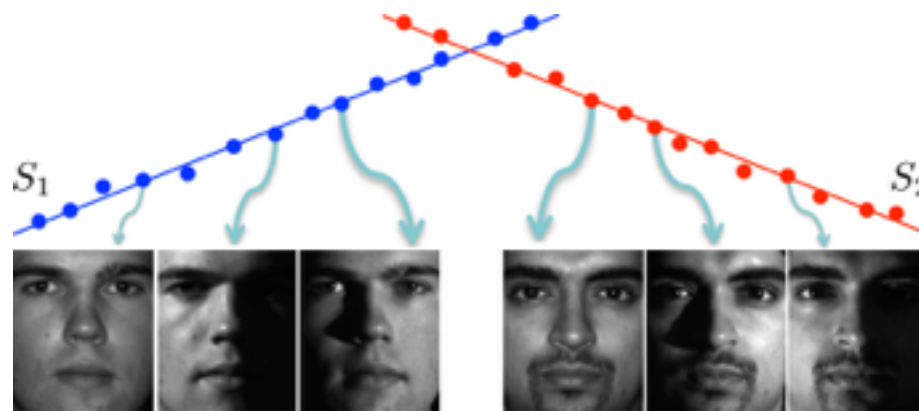
Affine subspaces



Manifolds



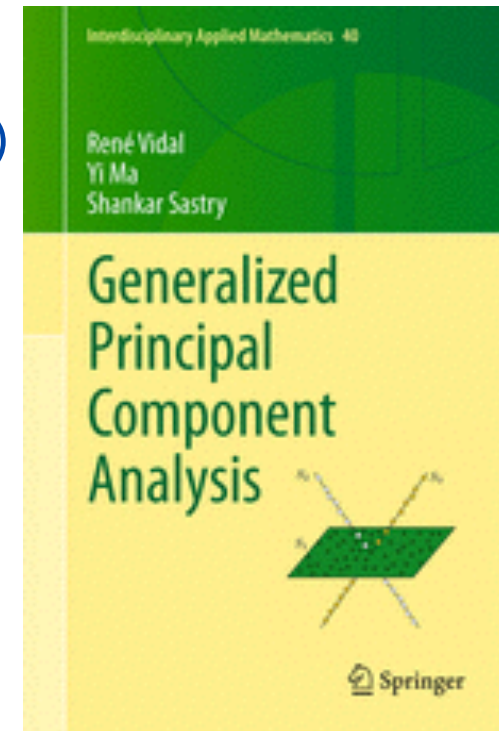
Unions of subspaces



Face clustering and classification

Course Syllabus

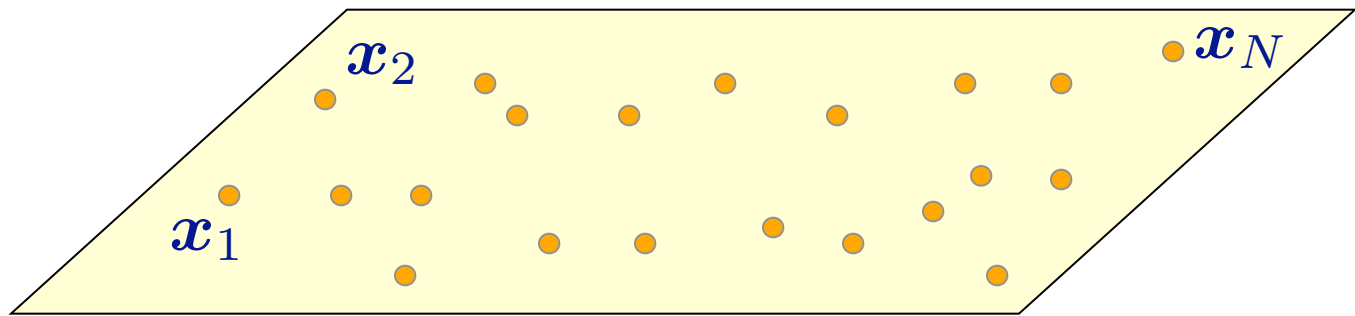
- Introduction (Chapter 1)
- Part I: Single subspace
 - Principal Component Analysis (Chapter 2)
 - Robust Principal Component Analysis (Chapter 3)
 - Kernel PCA and Manifold Learning (Chapter 4)
- Part II: Multiple subspaces
 - Algebraic Methods (Chapter 5)
 - Statistical Methods (Chapter 6)
 - Spectral Methods (Chapter 7)
 - Sparse and Low-Rank Methods (Chapter 8)
- Part III: Applications
 - Image Representation (Chapter 8)
 - Image Segmentation (Chapter 9)
 - Motion Segmentation (Chapter 10)



<http://www.springer.com/us/book/9780387878102>

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)

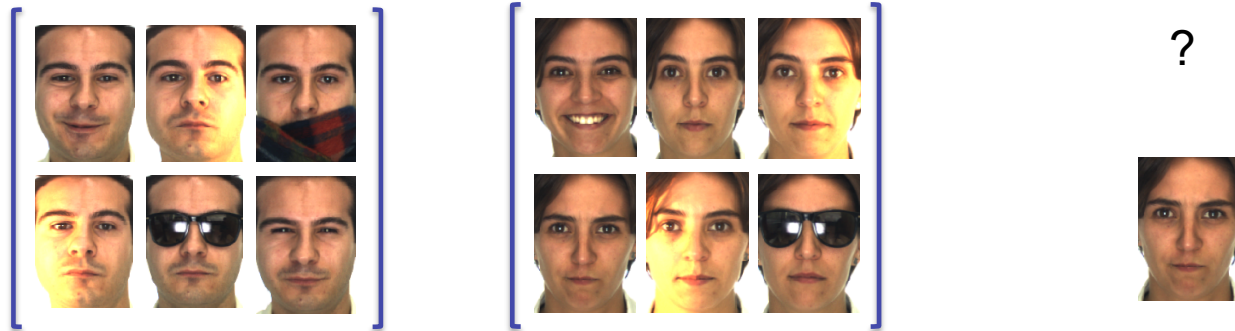
$$U\Sigma V^T = [\mathbf{x}_1 \quad \mathbf{x}_2 \quad \cdots \quad \mathbf{x}_N] \in \mathbb{R}^{D \times N}$$

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

Application to Face Classification

- **Problem:**

- Given face images with labels, use them to classify new face images

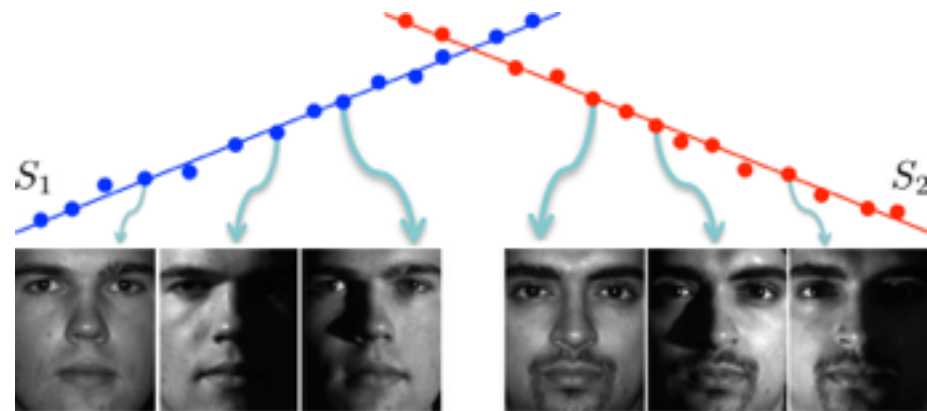


- **Challenges:**

- Corruptions: occlusions, disguise
- Face detection
- Pose variations
- Light variations

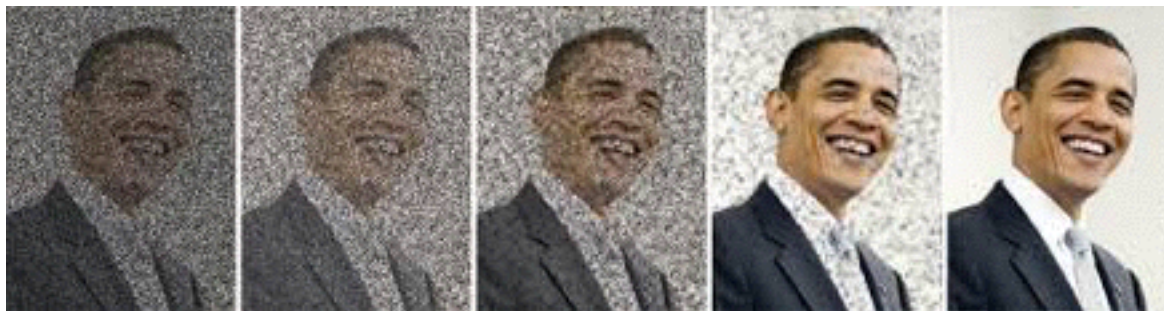
- **Subspace-based approaches:**

- Face images live in a subspace

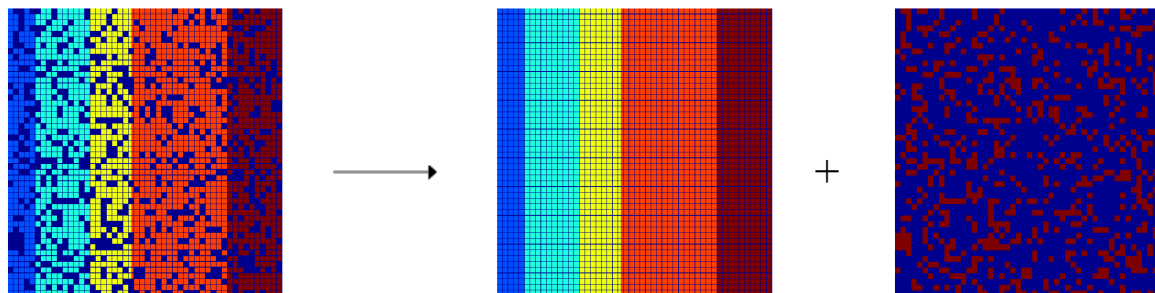


Robust Principal Component Analysis

- Missing Entries

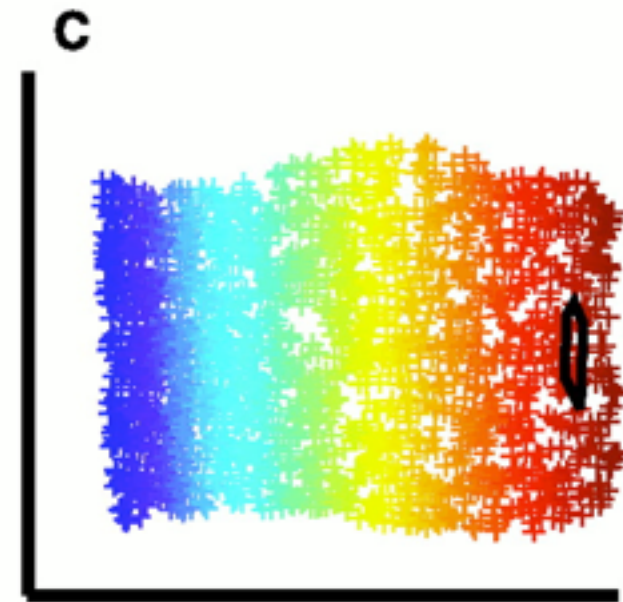
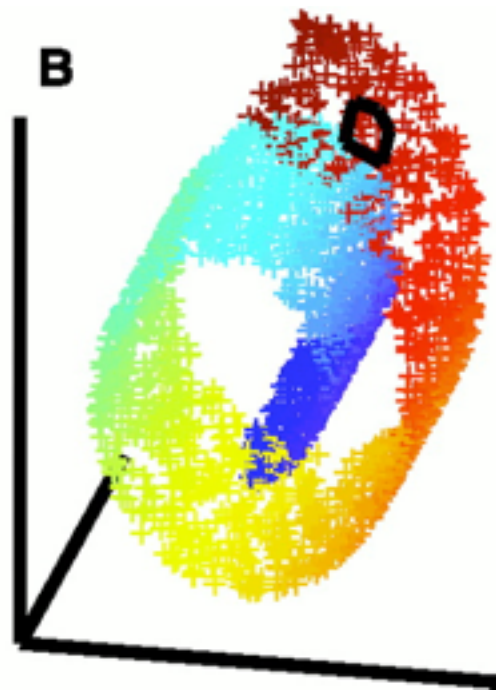
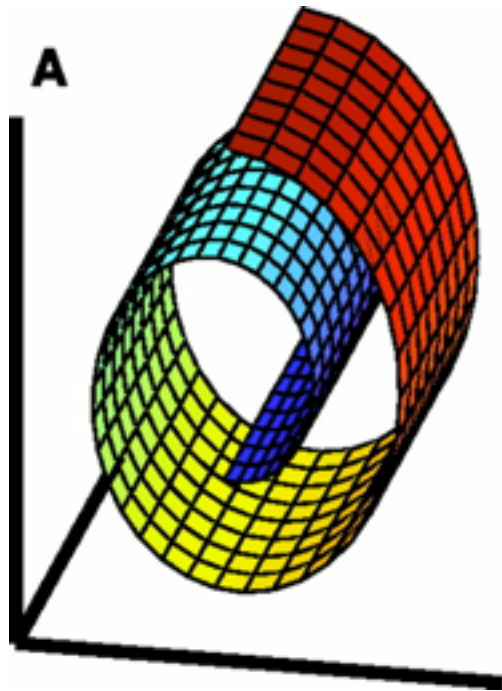


- Corrupted Entries



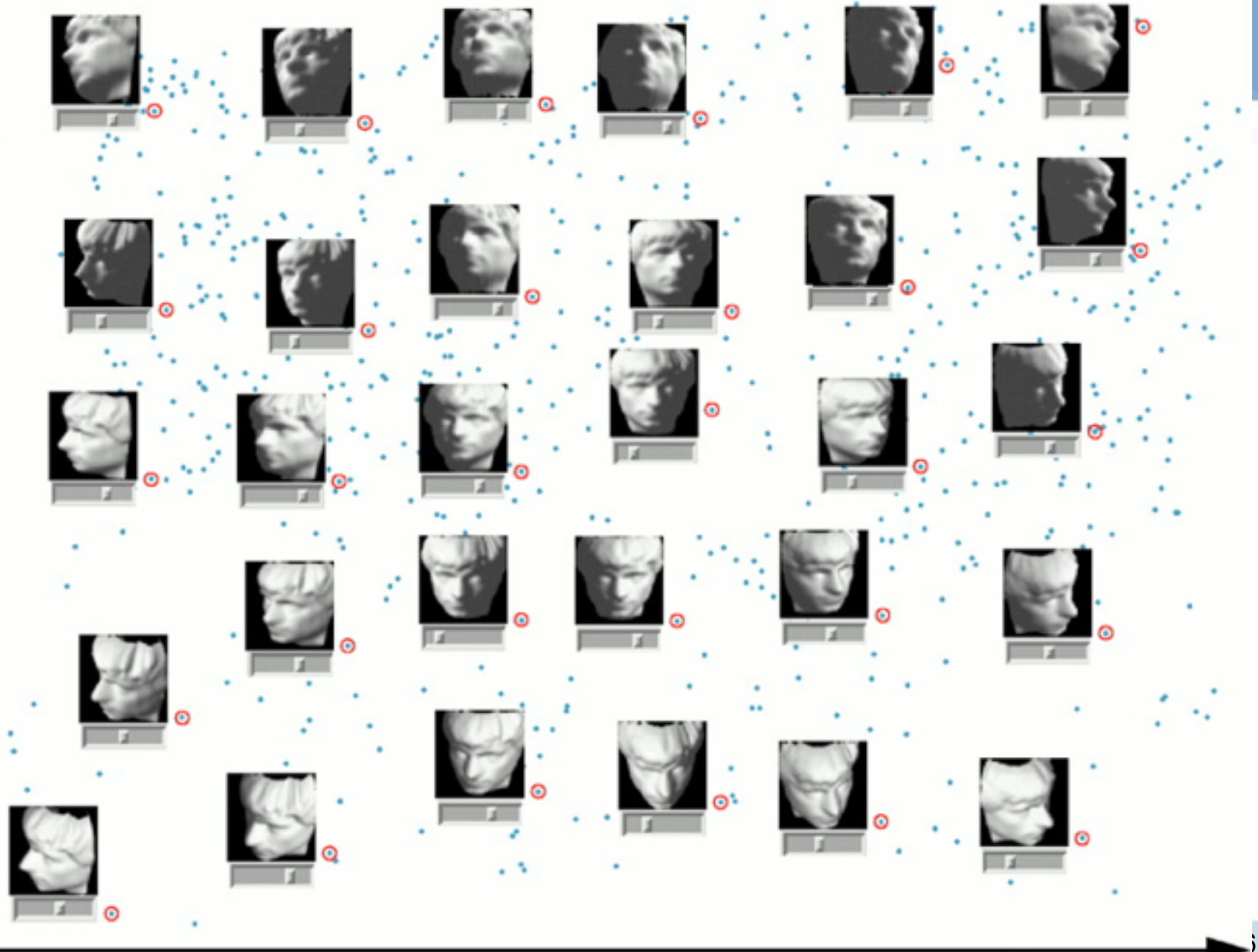
- Outliers

NonLinear PCA and Manifold Learning



A

Up-down pose



Lighting direction

Left-right pose

B

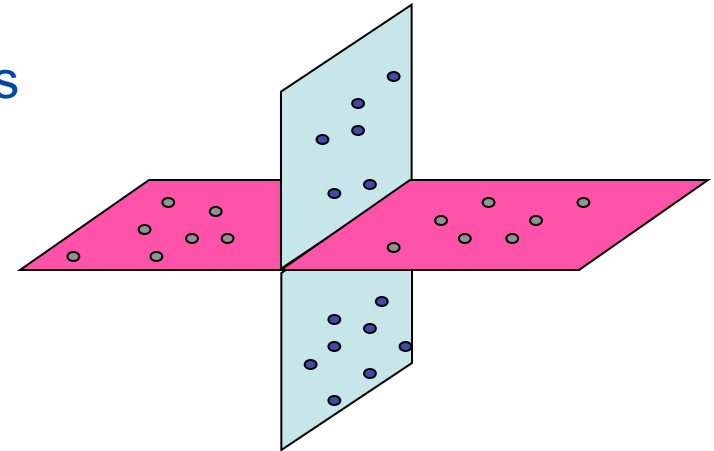
Bottom loop articulation →

Top arch articulation ↓



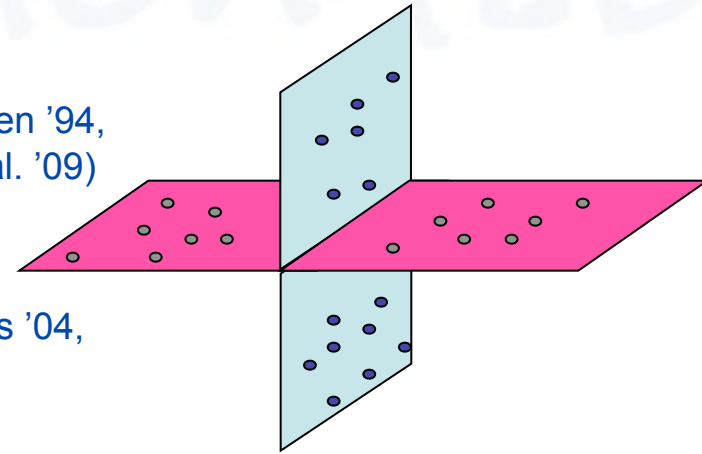
Generalized Principal Component Analysis

- 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
- “Chicken-and-egg” problem
 - Given segmentation, estimate subspaces
 - Given subspaces, segment the data
- Challenges
 - Noise
 - Missing entries
 - Outliers



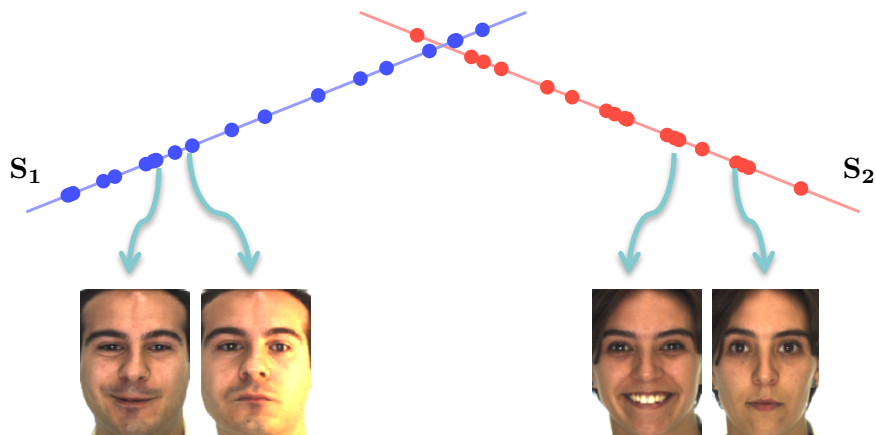
Generalized Principal Component Analysis

- **Iterative methods**
 - **K-subspaces** (Bradley-Mangasarian '00, Kambhatla-Leen '94, Tseng'00, Agarwal-Mustafa '04, Zhang et al. '09, Aldroubi et al. '09)
- **Probabilistic methods**
 - **Mixtures of PPCA** (Tipping-Bishop '99, Grubber-Weiss '04, Kanatani '04, Archambeau et al. '08, Chen '11)
 - **Agglomerative Lossy Compression** (Ma et al. '07, Rao et al. '08)
 - **RANSAC** (Leonardis et al.'02, Yang et al. '06, Haralik-Harpaz '07)
- **Algebraic methods**
 - **Factorization** (Boult-Brown'91, Costeira-Kanade'98, Gear'98, Kanatani et al.'01, Wu et al.'01)
 - **Generalized PCA:** (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)
- **Spectral clustering-based methods** (Zelnik-Manor '03, Yan-Pollefeys '06, Govindu '05, Agarwal et al. '05, Fan-Wu '06, Goh-Vidal '07, Chen-Lerman '08, Elhamifar-Vidal '09 '10, Lauer-Schnorr '09, Zhang et al. '10, Liu et al. '10, Favaro et al. '11, Candes '12)

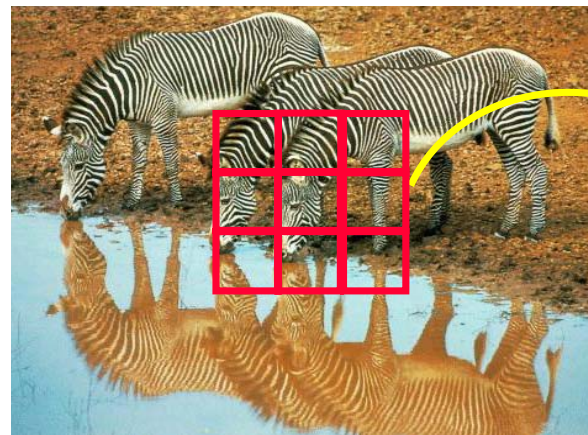


Applications of GPCA

- Face clustering and classification



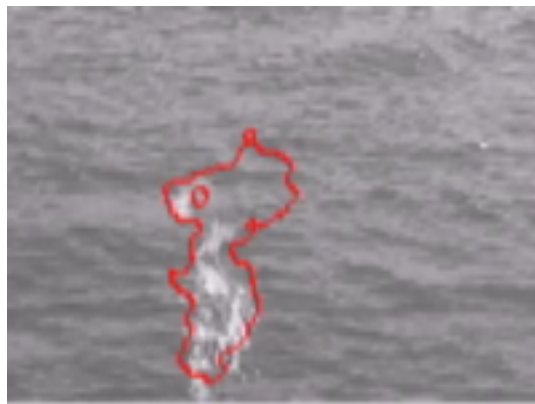
- Lossy image representation



- Motion segmentation



- DT segmentation



- Video segmentation



Course Information

- Graduate-level course: 600.692
- Required background
 - **Linear algebra**: range, basis, nullspace, eigenvalues, eigenvectors, singular value decomposition, least squares, positive definiteness, trace, determinant, etc.
 - **Optimization**: first and second order conditions for minima/maxima, gradient descent, alternating minimization, Lagrange Multipliers
 - **Probability and statistics**: random variables, expectation, variance, covariance, maximum likelihood, expectation maximization, mixture models, model selection
 - **Programming**: MATLAB
- Textbook
 - R. Vidal, Y. Ma, S. Sastry. Generalized Principal Component Analysis, Springer Verlag, 2015
 - <http://www.springer.com/us/book/9780387878102>

Course Information

- Administrative
 - Class meets: MW 12-1:15 pm in Hackerman 320
 - E-mail: rvidal@jhu.edu
 - Web: www.vision.jhu.edu
- Teaching assistant
 - TBA
- Grading
 - Homeworks: 40%
 - Exam: 30%
 - Project: 30%

Honor Code

- You must not misrepresent someone else's work as your own. You can avoid this in two ways:
 - Do not use work (including code) from someone else.
 - Give proper credit if you do use someone else's work.
- Naturally, even if you give appropriate credit, you will only receive credit for your original work, so for this class you should stick with option #1.
- All cases of confirmed cheating/plagiarism will be reported to the Student Ethics Board.
- Homeworks and exams are strictly individual.
- Projects can be done in teams of three students.

JHU Honor Code

- The strength of the university depends on academic and personal integrity. In this course, you must be honest and truthful. Ethical violations include cheating on exams, plagiarism, reuse of assignments, improper use of the Internet and electronic devices, unauthorized collaboration, alteration of graded assignments, forgery and falsification, lying, facilitating academic dishonesty, and unfair competition.