

Parsimonious Gaussian process models for the spectral-spatial classification of hyperspectral remote sensing images

Seminar MIAT

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- Classification of hyperspectral imagery
- Spatial-spectral classification

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- Gaussian process in the feature space
- Parsimonious Gaussian process
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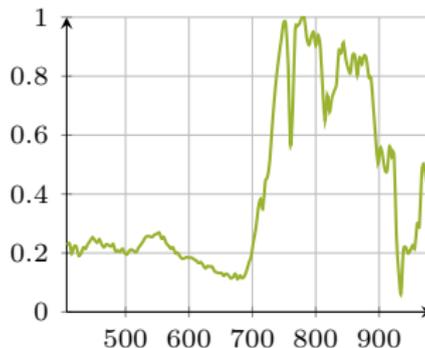
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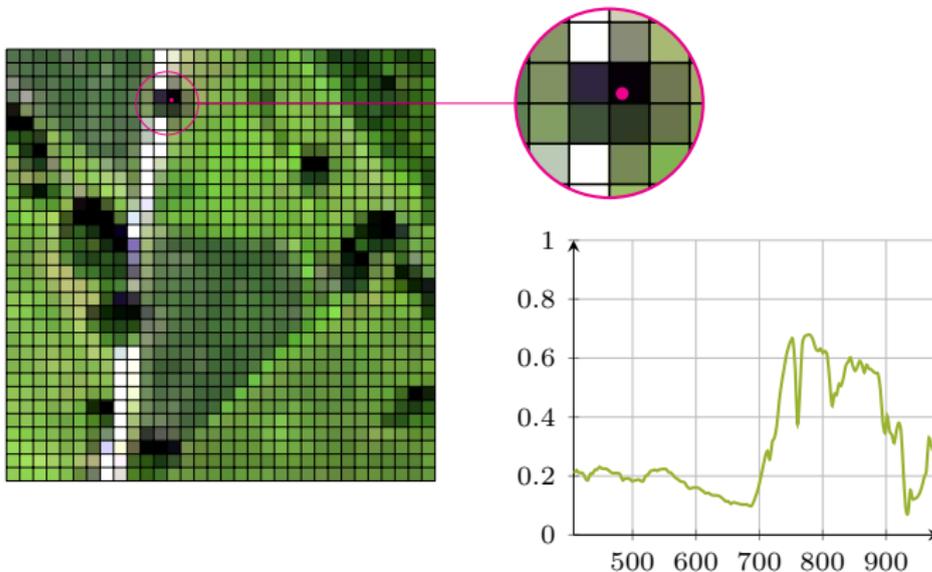
Nature of remote sensing images

A remote sensing image is a sampling of a spatial, spectral and temporel process



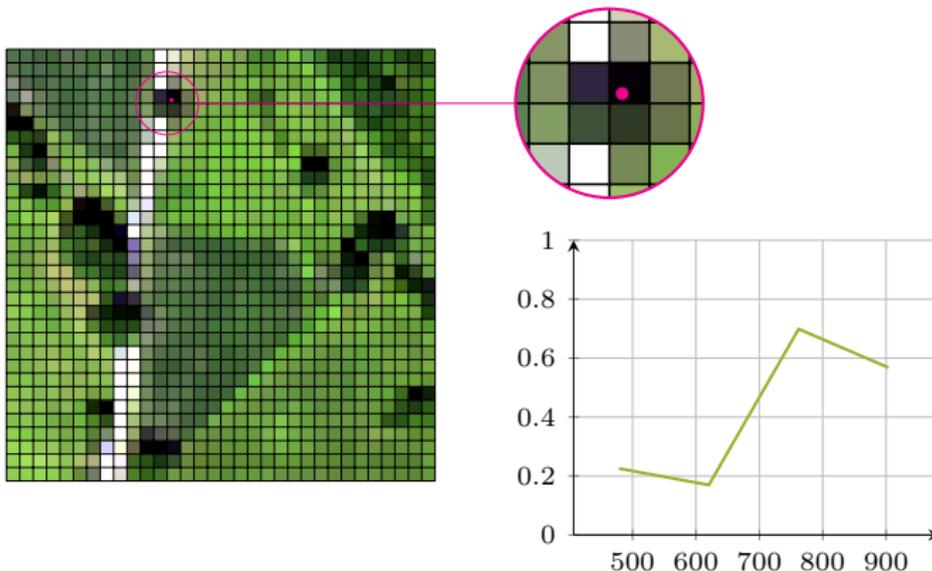
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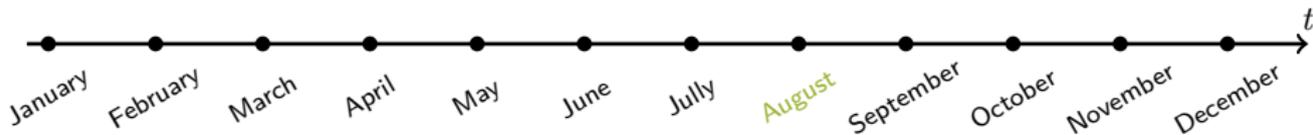
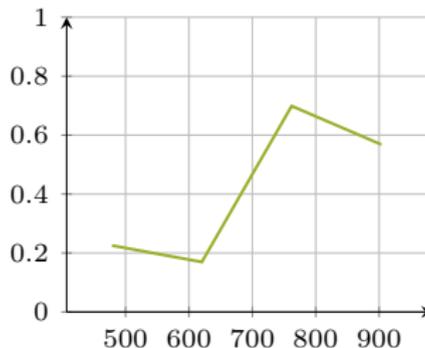
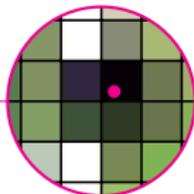
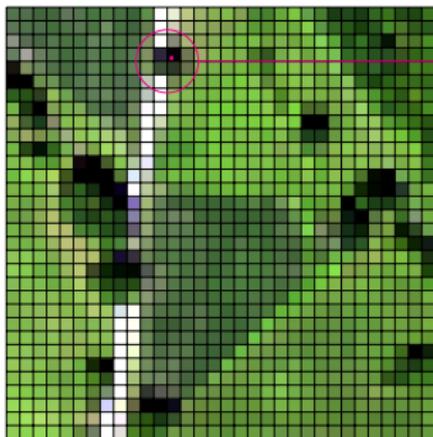
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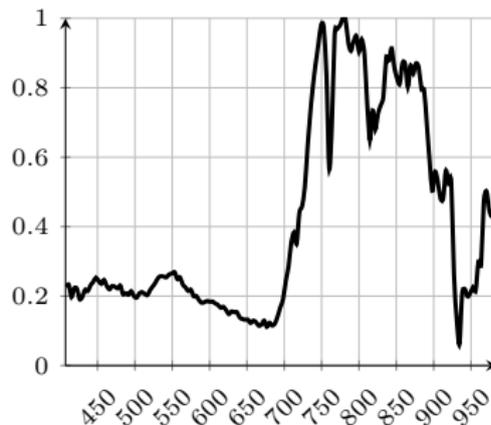
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Hyperspectral Imagery 1/3



- Pixels are represented by random vector $\mathbf{x} \in \mathbb{R}^d$ with d large, associated to a random variable x that represents the class/label.
- Classification: predict the membership y of \mathbf{x} , $y = f(\mathbf{x})$.

Hyperspectral Imagery 2/3

Instrument	Range (nm)	# Bands	Bandwidth (nm)	Spatial resolution (m)
AVIRIS	400-2500	224	10	20/1-4
HYDICE	400-2500	210	10	1-4
ROSIS-03	400-900	115	4	1
Hyspec	400-2500	427	3	1
HyMAP	400-2500	126	10-20	5
CASI	380-1050	288	2.4	1-2
HYPERION	400-2500	200	10	30

Hyperspectral Imagery 3/3

Definition of more classes with finer resolution:

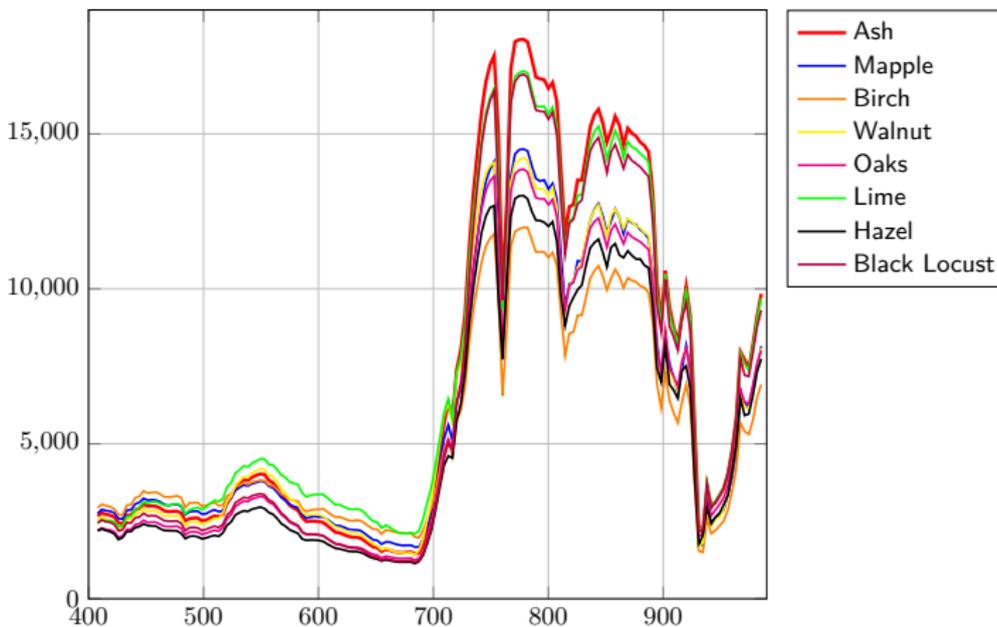


Image classification in high dimensional space

- High number of measurements but limited number of training samples.
- Curse of dimensionality: Statistical, geometrical and computational issues.
Conventional method failed [Jimenez and Landgrebe, 1998].
- Kernel methods have shown great potential in many situations.
- Pixelwise classification not adapted [Fauvel et al., 2013].



- Need to incorporate spatial information in the classification process: **additional complexity**.

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Kernel methods VS Parametric methods

1. Kernel methods [Camps-Valls and Bruzzone, 2009]:

- ▶ Good abilities for classification,
- ▶ Spatial information included through kernel function or additional features.

$$k_s(\mathbf{x}_i, \mathbf{x}_j) = \sum_{\substack{m \sim i \\ n \sim j}} k(\mathbf{x}_m, \mathbf{x}_n)$$

2. Parametric methods [Solberg et al., 1996]:

- ▶ Markov Random Field: able to model spatial relationship between pixels,
- ▶ Problem of the estimation of the spectral energy term.

3. *Parametric kernel methods*: probabilistic models in the kernel feature space.

- ▶ Allow to get probability membership, with robust classifier
- ▶ Allow to use the MRF modelization

Kernel methods and MRF

- Maximum *a posteriori*: $\max_Y (Y|\mathbf{X})$
- When Y is MRF: $P(Y|\mathbf{X}) \propto \exp(-U(Y|\mathbf{X}))$
where $U(Y|\mathbf{X}) = \sum_{i=1}^n U(y_i|\mathbf{x}_i, \mathcal{N}_i)$ with

$$U(y_i|\mathbf{x}_i, \mathcal{N}_i) = \Omega(\mathbf{x}_i, y_i) + \rho \mathcal{E}(y_i, \mathcal{N}_i)$$

- Spectral term: $-\log[p(\mathbf{x}_i|y_i)] \leftarrow$
 - ▶ SVM outputs [Farag et al., 2005, Tarabalka et al., 2010, Moser and Serpico, 2013]
 - ▶ Kernel-probabilistic model [Dundar and Landgrebe, 2004]
- Spatial term \leftarrow
 - ▶ Potts model: $\mathcal{E}(y_i, \mathcal{N}_i) = \sum_{j \in \mathcal{N}_i} [1 - \delta(y_i, y_j)]$

y_1	y_2	y_3
y_4	y_i	y_5
y_6	y_7	y_8

(Kernel) Gaussian mixture models

- Quadratic decision rule in the input space

$$D_c(\mathbf{x}_i) = (\mathbf{x}_i - \boldsymbol{\mu}_c)^\top \boldsymbol{\Sigma}_c^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_c) + \log(\det(\boldsymbol{\Sigma}_c)) - 2 \ln(\pi_c)$$

- Quadratic decision rule in the feature space [Dundar and Landgrebe, 2004]:

$$D_c(\phi(\mathbf{x}_i)) = \bar{\phi}_c(\mathbf{x}_i)^\top \mathbf{K}_c^{-1} \bar{\phi}_c(\mathbf{x}_i) + \log(\det(\mathbf{K}_c)) - 2 \ln(\pi_c)$$

- Problem: \mathbf{K} is badly conditioned (and non-invertible).
- Unlike SVM, there is no regularization for \mathbf{K}_c^{-1} and $\log(\det(\mathbf{K}_c))$ in the estimation process.
- So it needs to be included in the model.

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Enforce parsimony in the model

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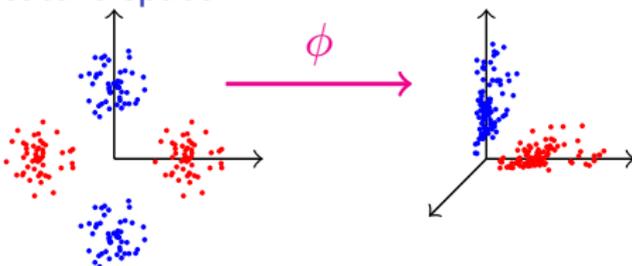
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Kernel induced feature space



- Gaussian kernel: $k(\mathbf{x}_i, \mathbf{x}_j) = \exp(-\gamma \|\mathbf{x}_i - \mathbf{x}_j\|_{\mathbb{R}^d}^2)$
- From Mercer theorem: $k(\mathbf{x}_i, \mathbf{x}_j) = \langle \phi(\mathbf{x}_i), \phi(\mathbf{x}_j) \rangle_{\mathcal{F}}$ which can be written

$$k(\mathbf{x}_i, \mathbf{x}_j) = \sum_{m=1}^{d_{\mathcal{F}}} \lambda_m \mathbf{q}_m(\mathbf{x}_i) \mathbf{q}_m(\mathbf{x}_j)$$

where $d_{\mathcal{F}} = \dim(\mathcal{F})$.

- $\phi : \mathbf{x} \mapsto [\dots, \sqrt{\lambda_m} \mathbf{q}_m(\mathbf{x}), \dots]$, $m = 1, 2, \dots, d_{\mathcal{F}}$
- For the Gaussian kernel, $d_{\mathcal{F}} = +\infty$

Gaussian process

- Let us assume that $\phi(\mathbf{x})$, conditionally on $y = c$, is a Gaussian process with mean $\boldsymbol{\mu}_c$ and covariance function $\boldsymbol{\Sigma}_c$.
- The projection of $\phi(\mathbf{x})$ on the eigenfunction \mathbf{q}_{cj} is noted $\phi(\mathbf{x})_j$:

$$\langle \phi(\mathbf{x}), \mathbf{q}_{cj} \rangle = \int_J \phi(\mathbf{x})(t) \mathbf{q}_{cj}(t) dt.$$

- The random vector $[\phi(\mathbf{x})_1, \dots, \phi(\mathbf{x})_r] \in \mathbb{R}^r$ is, conditionally on $y = c$, a multivariate normal vector.
- Gaussian mixture model (Quadratic Discriminant) decision rules:

$$D_c(\phi(\mathbf{x}_i)) = \sum_{j=1}^r \left[\frac{\langle \phi(\mathbf{x}_i) - \boldsymbol{\mu}_c, \mathbf{q}_{cj} \rangle^2}{\lambda_{cj}} + \ln(\lambda_{cj}) \right] - 2 \ln(\pi_c)$$

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- Gaussian mixture model (Quadratic Discriminant) decision rules: $r_c = \min(n_c, r)$

$$D_c(\phi(\mathbf{x}_i)) = \sum_{j=1}^{r_c} \left[\frac{\langle \phi(\mathbf{x}_i) - \boldsymbol{\mu}_c, \mathbf{q}_{cj} \rangle^2}{\lambda_{cj}} + \ln(\lambda_{cj}) \right] - 2 \ln(\pi_c) \\ + \sum_{j=r_c+1}^r \left[\frac{\langle \phi(\mathbf{x}_i) - \boldsymbol{\mu}_c, \mathbf{q}_{cj} \rangle^2}{\lambda_{cj}} + \ln(\lambda_{cj}) \right]$$

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Definitions

Definition (Parsimonious Gaussian process with common noise)

$p\mathcal{GP}$ is a Gaussian process $\phi(\mathbf{x})$ for which, conditionally to $y = c$, the eigen-decomposition of its covariance operator Σ_c is such that

- A1. It exists a dimension $r < +\infty$ such that $\lambda_{cj} = 0$ for $j \geq r$ and for all $c = 1, \dots, C$.
- A2. It exists a dimension $p_c < \min(r, n_c)$ such that $\lambda_{cj} = \lambda$ for $p_c < j < r$ and for all $c = 1, \dots, C$.

Definition (Parsimonious Gaussian process with class specific noise)

- A3. It exists a dimension $r_c < r$ such that $\lambda_{cj} = 0$ for all $j > r_c$ and for all $c = 1, \dots, C$. When $r = +\infty$, it is assumed that $r_c = n_c - 1$.
- A4. It exists a dimension $p_c < r_c$ such that $\lambda_{cj} = \lambda_c$ for $j > p_c$ and $j \leq r_c$, and for all $c = 1, \dots, C$.

- A1 and A3 are motivated by the quick decay of the eigenvalues of Gaussian kernels.
- A2 and A4 express that the data of each class lives in a specific subspace of size p_c .

$p\mathcal{GP}$ models: List of sub-models

Model	Variance inside \mathcal{F}_c	\mathbf{q}_{cj}	p_c
<i>Variance outside \mathcal{F}_c: Common</i>			
$p\mathcal{GP}_0$	Free	Free	Free
$p\mathcal{GP}_1$	Free	Free	Common
$p\mathcal{GP}_2$	Common within groups	Free	Free
$p\mathcal{GP}_3$	Common within groups	Free	Common
$p\mathcal{GP}_4$	Common between groups	Free	Common
$p\mathcal{GP}_5$	Common within and between groups	Free	Free
$p\mathcal{GP}_6$	Common within and between groups	Free	Common
<i>Variance outside \mathcal{F}_c: Free</i>			
$np\mathcal{GP}_0$	Free	Free	Free
$np\mathcal{GP}_1$	Free	Free	Common
$np\mathcal{GP}_2$	Common within groups	Free	Free
$np\mathcal{GP}_3$	Common within groups	Free	Common
$np\mathcal{GP}_4$	Common between groups	Free	Common

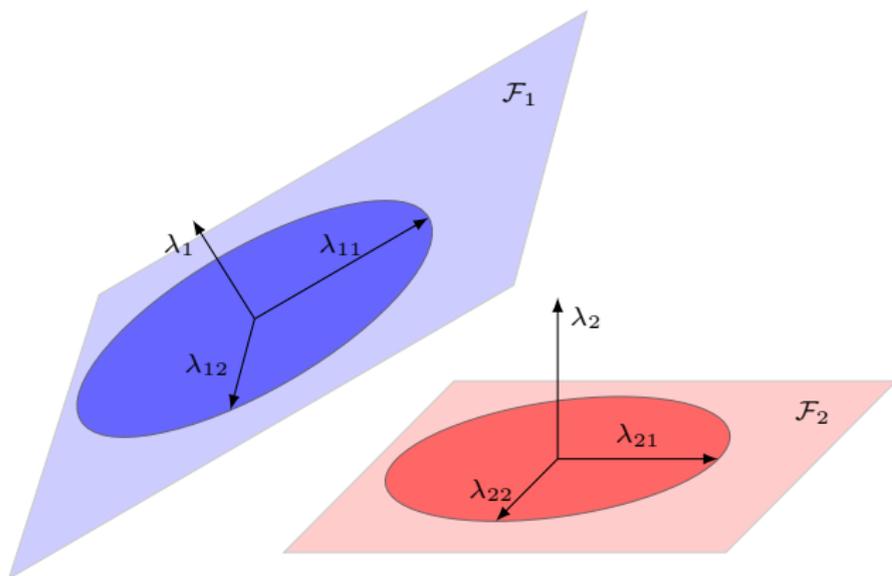


Figure: Visual illustration of model $npGP_1$. Dimension of \mathcal{F}_c is common to both classes, they have specific variance inside \mathcal{F}_c and they have specific noise level.

Decision rules for $p\mathcal{GP}_0$

Proposition

For $p\mathcal{GP}_0$, the decision rule can be written:

$$D_c(\phi(\mathbf{x}_i)) = \sum_{j=1}^{p_c} \frac{\lambda - \lambda_{cj}}{\lambda_{cj}\lambda} \langle \phi(\mathbf{x}_i) - \boldsymbol{\mu}_c, \mathbf{q}_{cj} \rangle^2 - 2 \ln(\pi_c) + \frac{\|\phi(\mathbf{x}) - \boldsymbol{\mu}_c\|^2}{\lambda} \\ + \sum_{j=1}^{p_c} \ln(\lambda_{cj}) + (p_M - p_c) \ln(\lambda) + \gamma$$

where γ is a constant term that does not depend on the index c of the class.

- Proofs are given in [Bouveyron et al., 2014].
- Decompose the sum: $\sum_{j=1}^{p_c} \lambda_{cj} + \sum_{j=p_c+1}^r \lambda$
- Use the property: $\sum_{j=1}^r \langle \phi(\mathbf{x}) - \boldsymbol{\mu}_c, \mathbf{q}_{cj} \rangle^2 = \|\phi(\mathbf{x}) - \boldsymbol{\mu}_c\|^2$

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Estimation of the parameters

- Centered Gaussian kernel function according to class c :

$$\bar{k}_c(\mathbf{x}_i, \mathbf{x}_j) = k(\mathbf{x}_i, \mathbf{x}_j) + \frac{1}{n_c^2} \sum_{\substack{l, l'=1 \\ y_l, y_{l'}=c}}^{n_c} k(\mathbf{x}_l, \mathbf{x}_{l'}) - \frac{1}{n_c} \sum_{\substack{l=1 \\ y_l=c}}^{n_c} (k(\mathbf{x}_i, \mathbf{x}_l) + k(\mathbf{x}_j, \mathbf{x}_l)).$$

and $\bar{\mathbf{K}}_c$ of size $n_c \times n_c$: $(\bar{\mathbf{K}}_c)_{l, l'} = \frac{\bar{k}_c(\mathbf{x}_l, \mathbf{x}_{l'})}{n_c}$.

- $\hat{\lambda}_{cj}$ is the j^{th} largest eigenvalue of $\bar{\mathbf{K}}_c$, and β_{cj} is its associated normalized eigenvector.

- $\hat{\lambda} = \frac{1}{\sum_{c=1}^C \hat{\pi}_c (r_c - \hat{p}_c)} \sum_{c=1}^C \hat{\pi}_c (\text{trace}(\bar{\mathbf{K}}_c) - \sum_{j=1}^{\hat{p}_c} \hat{\lambda}_{cj}).$

- $\hat{\pi}_c = n_c/n.$

- \hat{p}_c : percentage of cumulative variance.

Computable decision rule

Proposition

The decision rule can be computed as:

$$D_c(\phi(\mathbf{x}_i)) = \frac{1}{n_c} \sum_{j=1}^{\hat{p}_c} \frac{\hat{\lambda} - \hat{\lambda}_{cj}}{\hat{\lambda}_{cj}^2 \hat{\lambda}} \left(\sum_{\substack{l=1 \\ y_l=c}}^{n_c} \beta_{cjl} \bar{k}_c(\mathbf{x}_i, \mathbf{x}_l) \right)^2$$

$$+ \frac{\bar{k}_c(\mathbf{x}_i, \mathbf{x}_i)}{\hat{\lambda}} + \sum_{j=1}^{\hat{p}_c} \ln(\hat{\lambda}_{cj}) + (\hat{p}_M - \hat{p}_c) \ln(\hat{\lambda}) - 2 \ln(\hat{\pi}_c)$$

- Proofs are given in [Bouveyron et al., 2014].
- Use of the property that the eigenfunction of the covariance function is a linear combination of $\phi(\mathbf{x}_i) - \boldsymbol{\mu}_c$
- $\langle \phi(\mathbf{x}_i) - \boldsymbol{\mu}_c, \phi(\mathbf{x}_j) - \boldsymbol{\mu}_c \rangle = \bar{k}_c(\mathbf{x}_i, \mathbf{x}_j)$

Numerical considerations

- The proposed model allow a *safe* computation of \mathbf{K}_c^{-1} and $\log(\det(\mathbf{K}_c))$ that appears in the kernel quadratic decision rule.
- Only the p_c first eigenvector/eigenvalue are used
- Eigenvectors corresponding to small eigenvalues are not used
- If p_c s are not too large, $\log(\hat{\lambda})$ is stable.

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Proof: \mathbf{K}_c is *pdf* so it can be decomposed into $\mathbf{Q}_c \mathbf{\Lambda}_c \mathbf{Q}_c^\top = \sum_{j=1}^r \lambda_{cj} \mathbf{q}_{cj} \mathbf{q}_{cj}^\top$

$$\begin{aligned} \mathbf{K}_c^{-1} &= \mathbf{Q}_c \mathbf{\Lambda}_c^{-1} \mathbf{Q}_c^\top = \sum_{j=1}^r \lambda_{cj}^{-1} \mathbf{q}_{cj} \mathbf{q}_{cj}^\top = \sum_{j=1}^{p_c} \lambda_{cj}^{-1} \mathbf{q}_{cj} \mathbf{q}_{cj}^\top + \lambda^{-1} \sum_{j=p_c+1}^r \mathbf{q}_{cj} \mathbf{q}_{cj}^\top \\ &= \sum_{j=1}^{p_c} \lambda_{cj}^{-1} \mathbf{q}_{cj} \mathbf{q}_{cj}^\top + \lambda^{-1} \left(\mathbf{I}_{n_c} - \sum_{j=1}^{p_c} \mathbf{q}_{cj} \mathbf{q}_{cj}^\top \right) = \sum_{j=1}^{p_c} \frac{\lambda - \lambda_{cj}}{\lambda \lambda_{cj}} \mathbf{q}_{cj} \mathbf{q}_{cj}^\top + \lambda^{-1} \mathbf{I}_{n_c} \end{aligned}$$

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$$\log(\det(\mathbf{K}_c)) = \sum_{j=1}^{p_c} \log(\lambda_{cj}) + (r - p_c) \log(\lambda)$$

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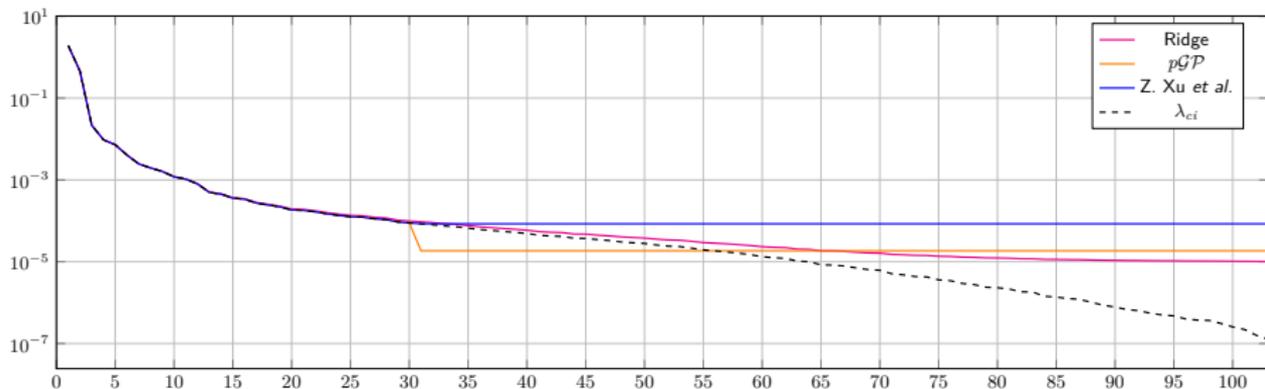
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Existing models

- [Dundar and Landgrebe, 2004]
Equal covariance matrix assumption and ridge regularization. Complexity: $\mathcal{O}(n^3)$.
Similar to $p\mathcal{GP}_4$ with equal eigenvectors.
- [Pekalska and Haasdonk, 2009]
Ridge regularization, per class. Complexity: $\mathcal{O}(n_c^3)$.
- [Xu et al., 2009]
The last $n_c - p - 1$ eigenvalues are equal to λ_{cp} . Complexity: $\mathcal{O}(n_c^3)$.
Similar to $p\mathcal{GP}_1$.

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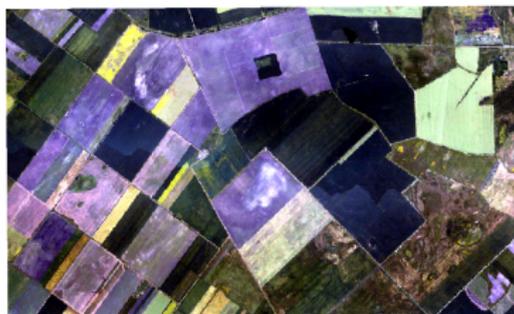
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Data sets

- *University of Pavia*: 103 spectral bands, 9 classes and 42,776 referenced pixels.
- *Kennedy Space Center*: 224 spectral bands, 13 classes and 4,561 referenced pixels.
- *Heves*: 252 spectral bands, 16 classes and 360,953 pixels.



Protocol

- [Fauvel et al., 2015]
- 50 training pixels for each class have been randomly selected from the samples.
- The remaining set of pixels has been used for validation to compute the correct classification rate.
- Repeated 20 times.
- Variables have been scaled between 0 and 1.
- Competitive methods
 - ▶ SVM
 - ▶ RF
 - ▶ Kernel-DA (M. Dondar and D. A. Landgrebe, 2004)
- Hyperparameters learn by 5-CV.

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Classification accuracy

	Kappa coefficient			Processing time (s)		
	University	KSC	Heves	University	KSC	Heves
$p\mathcal{GP}_0$	0.768	0.920	0.664	18	31	148
$p\mathcal{GP}_1$	0.793	0.922	0.671	18	33	151
$p\mathcal{GP}_2$	0.617	0.844	0.588	18	31	148
$p\mathcal{GP}_3$	0.603	0.842	0.594	19	33	152
$p\mathcal{GP}_4$	0.661	0.870	0.595	19	34	152
$p\mathcal{GP}_5$	0.567	0.820	0.582	18	32	148
$p\mathcal{GP}_6$	0.610	0.845	0.583	19	34	152
$np\mathcal{GP}_0$	0.730	0.911	0.640	17	31	148
$np\mathcal{GP}_1$	0.792	0.921	0.677	18	33	151
$np\mathcal{GP}_2$	0.599	0.838	0.573	18	31	148
$np\mathcal{GP}_3$	0.578	0.817	0.585	19	33	152
$np\mathcal{GP}_4$	0.578	0.817	0.585	19	33	152
KDC	0.786	0.924	0.666	98	253	695
RF	0.646	0.853	0.585	3	3	18
SVM	0.799	0.928	0.658	10	28	171

$pGPMRF$ 

Introduction

Remote Sensing

Classification of hyperspectral imagery

Spatial-spectral classification

Parsimonious Gaussian process models

Gaussian process in the feature space

Parsimonious Gaussian process

Model inference

Link with existing models

Experimentals results

Data sets and protocol

Results

Conclusions and perspectives

- Family of parsimonious Gaussian process models.
- Good performances wrt SVM and KDA
- Faster computation than previous KDA.
- $(n)p\mathcal{GP}_1$ perform the best.
- MRF extension.
- <https://github.com/mfauvel/PGPDA>
- Extension:
 - ▶ Non numerical data
 - ▶ Binary data
 - ▶ Unsupervised learning

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