Optimal Feature Selection for Spatial Histogram Classifiers

A Thesis submitted in partial fulfillment of the requirements for the degree of Master of Science in Electrical Engineering

by

MANDIRA THAPA
B.E., Tribhuvan University, Nepal, 2013

2017
Wright State University
Wright State University
GRADUATE SCHOOL
January 9, 2018

I HEREBY RECOMMEND THAT THE THESIS PREPARED UNDER MY SUPERVISION BY Mandira Thapa ENTITLED Optimal Feature Selection for Spatial Histogram Classifiers BE ACCEPTED IN PARTIAL FULFILLMENT OF THE REQUIREMENTS FOR THE DEGREE OF Master of Science in Electrical Engineering.

Dr. Joshua N. Ash, Ph.D.
Thesis Director

Dr. Brian D. Rigling, Ph.D.
Chair, Department of Electrical Engineering

Committee on Final Examination

Joshua N. Ash, Ph.D.

Arnab K. Shaw, Ph.D.

Steve Gorman, Ph.D.

Barry Milligan, Ph.D.
Interim Dean of the Graduate School
ABSTRACT


Point set classification methods are used to identify targets described by a spatial collection of points, each represented by a set of attributes. Relative to traditional classification methods based on fixed and ordered feature vectors, point set methods require additional robustness to obscured and missing features, thus necessitating a complex correspondence process between testing and training data. The correspondence problem is efficiently solved via spatial pyramid histograms and associated matching algorithms, however the storage requirements and classification complexity grow linearly with the number of training data points.

In this thesis, we develop optimal methods of identifying salient point-features that are most discriminative in a given classification problem. We build upon a logistic regression framework and incorporate a sparsifying prior to both prune non-salient features and prevent overfitting. We present results on synthetic data and measured data from a fingerprint database where point-features are identified with minutia locations. We demonstrate that by identifying salient minutia, the training database may be reduced by 94% without sacrificing fingerprint identification performance. Additionally, we demonstrate that the regularization provided by saliency optimization provides improved robustness over traditional pyramid histogram methods in the presence of point migration in noisy data.
## Contents

1 Introduction  
1.1 Point-set Classification ........................................ 1  
1.1.1 Applications of Point-set Classification ...................... 2  
1.2 Optimal Feature Selection ...................................... 5  
1.2.1 Motivation ................................................... 5  
1.2.2 Approaches ................................................ 6  
1.3 Contributions and Organization of the Thesis .................. 8  

2 Background  
2.1 Overview of Spatial Pyramid Histograms ....................... 10  
2.2 Pyramid Match Kernel ......................................... 11  
2.2.1 Pyramid Match Kernel Example ............................. 14  
2.3 Pre-processing Point Patterns ................................ 16  
2.3.1 Local Neighborhood Selection ............................... 16  
2.3.2 Translation and Orientation ................................. 16  
2.4 PMK Classifier ................................................. 18  

3 Optimal Feature Selection  
3.1 Multinomial Logistic Regression ............................... 20  
3.2 Logistic Regression for Point-set Classification ............... 23  
3.3 Feature Selection .............................................. 25  
3.4 Sparsity Selection ............................................. 29  

4 Results and Analysis  
4.1 Character Recognition Example ................................ 31  
4.2 Fingerprint Recognition Data ................................. 33  
4.2.1 NIST SD 27 Database ..................................... 33  
4.2.2 Bin Size Determination .................................... 34  
4.3 Fingerprint Experiments and Results .......................... 35  
4.3.1 Number of Pyramid Histogram Levels .................... 36  
4.3.2 Local Neighborhood Size .................................. 38  
4.3.3 Optimal Feature Selection ................................ 39
# List of Figures

1.1 Fingerprint minutia .................................................. 3
1.2 Radar image of a vehicle ............................................. 4
1.3 Optimal feature selection example ................................. 6

2.1 Formation of a spatial histogram .................................... 12
2.2 Spatial histogram illustration ....................................... 12
2.3 Pyramid Match Kernel example ..................................... 15
2.4 Local neighborhood pre-processing ................................. 18

3.1 Logistic regression decision boundaries ............................ 21
3.2 The Laplace distribution ............................................. 26
3.3 Cross validation curve to determine sparsity ....................... 30

4.1 Regularization impact on point selection .......................... 32
4.2 A typical fingerprint with its minutia ............................... 34
4.3 Computation of edges boundaries for pyramid histogram .......... 35
4.4 Computational cost of higher pyramid levels ....................... 36
4.5 Classification performance vs. histogram level .................... 37
4.6 Performance versus local neighborhood size ......................... 38
4.7 Full versus salient feature counts .................................. 39
4.8 Classification performance ........................................... 40
4.9 Robustness to limited training data ................................. 41
4.10 Performance in noise ................................................ 42
Acknowledgment

This thesis would not be possible without support of so many people. I would like to take this opportunity to extend my sincere gratitude to my thesis adviser, Dr. Josh Ash for providing me an opportunity to work under him in first hand. Also, I owe him great thanks for trusting my capabilities, challenging and encouraging me at the same time to grow on research, helping to overcome confusion and supporting throughout the thesis. I would also like to thank my thesis committee members, Dr. Arnab K. Shaw and Dr. Steve Gorman for taking time in reviewing my thesis. Also, I extend my gratification to the Department of Electrical Engineering, Wright State University for continued financial support throughout the thesis. And finally, thanks goes to all my friends and family who endured this journey with me for all the love and support.
To my parents
Introduction

1.1 Point-set Classification

It is a fundamental task among both humans and machines to search for patterns within data. Indeed, the ability to remember and detect patterns, consciously and unconsciously, has played a vital role in the evolution of human beings [22]. For example, in ancient times well before the modern era of computing, people learned to identify edible plants and predict celestial events. Presently, machine learning enables computers to learn and classify patterns, and it is difficult to identify a field that has not been impacted by this technology—with applications ranging from entertainment to understanding the natural world through speech and image recognition [5, 18].

In this thesis we focus on a particular type of pattern recognition referred to as point-set classification, where the objective is to identify targets based on a spatial collection of points

\[ P_t = \{p_1, \ldots, p_{N_t}\}, \quad p_i \in \mathbb{R}^s, \quad (1.1) \]

where \( N_t \) is the number of points observed within target \( t \), and \( s \) is the number of attributes of each point. Frequently, \( s = 2 \), and we have a collection of points in the 2D plane.
Because points may be obscured or missing within an observation, the number of points $N_t$ in a testing sample may differ from a training example of the same class. One natural measure of similarity between two point patterns $P_1$ and $P_2$ is the partial match score [6, 10]

$$D(P_1, P_2) = \max_{\pi: P_1 \rightarrow P_2} \sum_{p_i \in P_1} d(p_i, \pi(p_i)),$$  \hspace{1em} (1.2)

where $\pi(p_i)$ is a correspondence between the points of $P_1$ and $P_2$, $d()$ is an appropriate similarity measure between points in $\mathbb{R}^s$, and the sum aggregates the similarity among all matched pairs of points to form $D$. A test pattern $P_{test}$ may then be classified by identifying the label of the training pattern whose match score is minimum among all training patterns.

While a typical classifier $f$ maps a fixed-size feature vector $\theta \in \mathbb{R}^N$ to a label $f(\theta) = \ell$, a point-set classifier must work with an unknown number of feature-points that are unordered. This is overcome by solving for the optimal partial correspondence $\pi$ between point-sets. However, because the complexity of this process is combinatoric in the number of points, the computational complexity of evaluating the partial match score (1.2) can be prohibitively large. In Chapter 2 we present a computationally efficient method of computing approximate partial match scores based on spatial pyramid histograms. First, however, we review some sample applications based on point-set classification.

### 1.1.1 Applications of Point-set Classification

- **Fingerprint Matching**: Fingerprint matching is a common application of pattern recognition, and point-set classification in particular. Every fingerprint has distinct features called minutia that make each fingerprint differ from every other. As illustrated in Figure 1.1, the locations of the minutia (red dots) may be collected as a point-set. In addition to the minutia $(x, y)$ locations, an angular attribute (angle of magenta
Figure 1.1: The locations (red dots) and angles (magenta lines) of the minutia of a fingerprint form a point-set which may be used to identify unlabeled fingerprints found at crime scenes.

line) that denotes the angle of terminating ridgelines may also be included with each point. Using the associated point-sets, an unknown fingerprint may be compared to a database of known fingerprints via partial match scoring.

The complete collection of a person’s fingerprints acquired in an ideal environment (e.g. police station fingerprinting) is called a tenprint, whereas fingerprints collected from a scene in non-ideal settings are referred to as latent fingerprints. Latent fingerprints are typically “lifted” from objects in a scene and are frequently distorted and incomplete.

- **Radar Image Recognition**: As radar returns are not directly interpretable by humans, it is not surprising that automated machine recognition systems were developed around this field. In addition to early detection theory work coming from radar [20], recent target identification methods based on point-set classification have also been developed for radar [8]. In this application, dominant locations of backscattered energy—
Figure 1.2: The collection of \((x, y)\) locations of scattering centers (blue and green dots) in a radar image forms a point-set which may be used to classify an unknown target. Here, points were derived from a radar image of a Toyota Camry. Image source: [7], Figure 5.

referred to as scattering centers—are identified as a collection of points. In addition to the scattering center locations, additional point-wise attributes of the targets are collected by the radar system. These include return polarization and amplitude, and observation azimuth and elevation angles. Additionally, polarization and layover attributes from 2D images enable the extraction of 3D point locations, yielding target shape and size information [8].

As an example, Figure 1.2 illustrates a 2D point-set corresponding to the scattering center locations on a Toyota Camry. The blue points are derived from the base shape of the Camry, which is highlighted with the red box, whereas the green points are derived from the roof line which has been layed over in the same direction as the radar [7].

- **Derived Points and Computer Vision:** The previous examples all had naturally occur-
ring points within an image, however we may derive point features as the locations where interesting non–point-like behavior occurs, for example, the locations of large gradients or the locations of SIFT features. The derived locations of these features may be collected into point-sets and used in classification. This approach has been used to identify categories (e.g., office, street, forest) of natural scenes [19].

\section{1.2 Optimal Feature Selection}

\subsection{1.2.1 Motivation}

Feature selection is the process of eliminating redundant and irrelevant data while maintaining the basic structural information of a model. In the context of point-set classification, we consider individual points in a training set as features. Identifying the most salient points required for classification and eliminating less salient points serves two purposes:

1. Reducing the size of the training database has the potential to dramatically accelerate test-time classification rates as seen in, for e.g., the partial match score (1.2).

2. Eliminating extraneous training data serves to regularize the classifier and provides robustness to limited and noisy data.

In Figure 1.3, we present a simple example of redundant features in a point-set classification problem. Here the goal is detect whether points belong to the letter A or (an upside down) V. Because all of the points of V are contained in A, these points are incapable of distinguishing between the two letters. Thus, only the points within the horizontal bar of A (highlighted by a green box) are expected to be salient to this classification task. In realistic problems, patterns are not simply repeated among classes making salient point identification more difficult. Increasing the number of classes also increases the complexity
Figure 1.3: Simple feature selection example for point-set classification. In classifying between the letters A and V, the points in V are completely redundant with those in A. Only the horizontal points in A (green box) are expected to be salient for this task.

of the problem because points that are not useful for some pairs of classes may be useful for others. In Chapter 4 we revisit this example while demonstrating the application of our optimal feature selection algorithm. The following section provides a taxonomy of statistical feature selection methods.

1.2.2 Approaches

For a given feature set $F = \{f_1, \ldots, f_N\}$, the goal of feature selection is to select a subset $S \subset F$ for use in classification, where $S$ has been chosen based on some optimality criteria. A least redundant subset of $F$ may be defined as the smallest subset $S_0 = \{s_1, \ldots, s_n\}$ such
that when any new feature \( r \in F \) is considered

\[
P(S, r) = P(S). \tag{1.3}
\]

That is, the probability distribution of \( S \) is equal to that of the probability distribution of \((S, r)\), meaning that \( r \) is a complete derivative of \( S \). However, the least redundant subset is not necessarily the best subset for classification.

Information theoretic measures are often used to evaluate a feature’s significance [13]. If \( \theta \in \{1, \ldots, L\} \) is an unknown class label, we may consider the information gain provided by a set \( S \) of features

\[
IG(\theta|S) = H(\theta) - H(\theta|S). \tag{1.4}
\]

Here, \( H(\theta) \) denotes the entropy of \( \theta \)

\[
H(\theta) = -\sum_i p(\theta_i) \log(p(\theta_i)), \tag{1.5}
\]

and \( H(\theta|S) \) is the entropy of the class label \( \theta \) after observing \( S \), as given below

\[
H(\theta|S) = -\sum_j p(S_j) \sum_i \sum_i p(\theta_i|S_j) \log(p(\theta_i|S_j)). \tag{1.6}
\]

Using the information gain \( IG(\theta|S) \), it is possible to evaluate and choose an optimal feature set \( S \) which minimizes the classification uncertainty over \( \theta \). When \( \theta \) and \( S \) are independent, \( H(\theta|S) = H(\theta) \), and the information gain from feature set \( S \) is zero.

Generally, feature selection methods may be categorized into three types [13]: wrapper methods, filter methods, and embedded methods. Wrapper methods consider a global cost criterion that is used to evaluate any subset of features; for example the information gain (1.4), if we allow \( S \) to be any subset of features. Wrapper methods attempt to evaluate
the global cost over all possible subsets to identify the optimal selection. This process may include brute-force enumeration or more intelligent search strategies. Filter methods evaluate and rank each feature independently, which can be significantly faster than searching over all subsets. For linear feature dependency and ranking, correlation between a feature $f_i$ and the class $\theta$ may be used. Information gain may be used in the filtering method if the set $S$ in (1.4) is restricted to a single feature $f_i$ at a time. After ranking all features, the top $n$ may be selected for use in classification. Finally, embedded methods combine the processes of variable selection and model fitting into a single process that is performed at the time of training.

As described in Chapter 3, our approach to optimal point-feature selection is considered an embedded method.

## 1.3 Contributions and Organization of the Thesis

The remainder of this thesis is organized as follows. In Chapter 2, background literature of the thesis is given. Here, an overview of spatial pyramid histograms is provided, and we present a computationally efficient approximation of the partial match score called the pyramid match kernel.

Our first major contribution is presented in Chapter 3, where we combine pyramid histograms and logistic regression to produce a new point-set classifier with probabilistic outputs—suitable for use in fusion applications. In this chapter we also present our second major contribution, which is an embedded optimal feature selection strategy based on a sparsifying prior for logistic regression weights. This strategy provides significant compaction of point-set databases with minimal performance impact.

Our third major contribution is presented in Chapter 4 and includes a detailed applica-
tion and analysis of our new point-set methods to the problem of fingerprint identification. Here, we use measured data provided jointly by NIST and the FBI. Finally, conclusions and future work are provided in Chapter 5.
Background

While optimal, the partial match score (1.2) is generally not used in practice due to its computational complexity. In this chapter we review a popular approximation to the partial match score called the pyramid match kernel, which is based on a point-set representation called the spatial pyramid histogram.

2.1 Overview of Spatial Pyramid Histograms

The concept of the spatial pyramid histogram (PH) was first introduced by Grauman and Darrell [11]. It is a multidimensional and multiresolution data structure that captures the distribution of a set of spatial points. As illustrated by the example in Figure 2.1, the PH is a collection of multidimensional histograms of varying bin sizes and numbers. The largest level has the most bins and therefore has the highest resolution (Fig. 2.1: Level 2 has $4 \times 4$ bins). At each subsequently smaller level, the number of bins in each dimension is halved. In the example, this yields a $2 \times 2$ bin array for Level 1, and a $1 \times 1$ bin array for Level 0. The number of bins per dimension for level $\ell$ is $2^\ell$, and if there are $d$ dimensions, the total number of bins in level $\ell$ is

$$\text{bins} = 2^{d\ell}. \quad (2.1)$$
The example in Figure 2.1 has points in two dimensions, $d = 2$.

When the number of bins are halved in going to smaller levels, the size of the bins are doubled such that the total area covered does not change. In this way, for each dimension, two bins are combined into one larger bin covering the same area. This effects a halving of the resolution for each subsequently smaller level without changing the coverage area.

For a point-set $P_t = \{p_1, \ldots, p_N\}$, $p_i \in \mathbb{R}^d$, the histogram counts for level $\ell$ are denoted $H_\ell(P_t)$, as illustrated in the bottom row of Figure 2.1. For an $L$-level PH, these varying resolution histograms are collected as

$$H(P_t) = [H_0(P_t), H_1(P_t), \ldots, H_L(P_t)]. \quad (2.2)$$

As illustrated in Figure 2.2, when the per-level histogram counts are organized vertically, with the highest resolution (largest level number) counts on the bottom, the collection resembles a pyramid—thus yielding the name spatial pyramid histogram.

### 2.2 Pyramid Match Kernel

The Pyramid Match Kernel (PMK) [11] is a computationally efficient alternative to the partial match score (1.2). Like the PMS, the PMK quantifies the similarity of two point-sets in a way that solves the unknown correspondence problem and is robust to missing or displaced points within either set. Rather than being a function of point-sets directly, the PMK

$$K(H(P_1), H(P_2)) \quad (2.3)$$
Figure 2.1: Example of spatial histograms. Top row: At each successive level, the number of bins is doubled while the bin size is halved in each dimension. Dots indicate locations of points in the point-set. Bottom row: Histogram counts for each level.

Figure 2.2: Organizing the multi-resolution histograms vertically yields a spatial pyramid histogram.
is a function of the pyramid histograms derived from given point-sets $P_1$ and $P_2$. As a measure of similarity, the PMK is larger for point-sets that are more alike.

The PMK is computed as

$$K(H(P_1), H(P_2)) = \sum_{\ell=0}^{L} w_\ell I_\ell, \tag{2.4}$$

where

$$I_\ell = \sum_i 2^{d\ell} \min(H^{(i)}_\ell(P_1), H^{(i)}_\ell(P_2)) \tag{2.5}$$

indicates the number of intersections between $P_1$ and $P_2$ among all $2^{d\ell}$ bins at level $\ell$ of the histograms, and $H^{(i)}_\ell(P_k)$ denotes the number of points counted in bin $i$ of pyramid $P_k$ at level $\ell$. For each cell $i$, the intersection considers the number of points in common between the two histograms, which is determined by the minimum count between the two point-sets. From (2.4), the PMK is computed as a weighted sum of the number of intersections observed at all of the levels.

The weights $\{w_\ell\}$ are parameters of the PMK and are generally chosen to reward matches at finer resolutions more than coarse ones. This is because two points falling into a finely resolved bin location is less likely to occur by chance and thus indicates a greater similarity between two point sets. As the histograms go from fine to coarse, more matches (intersections) will naturally occur, so such matches are weighted lower in indicating similarity. At the coarsest level ($\ell = 0$), all the points in each point-set will be contained in the single bin at the top of the pyramid histogram. Here, $I_0$ reaches its maximum and is equal to the minimum number of points between $P_1$ and $P_2$. Correspondingly, $w_0$ should be the lowest weight among all levels.

For proper proportion, any particular bin is geometrically bounded in terms of $L_1$
cost [12]. Hence, the maximum distance between two points sharing the same bin can not exceed the sum of lengths of the bin’s sides. In going from fine to coarse scales, a common weighting scheme [19] halves the weight each time the bin sizes double. We adopt the following per-level weight assignment

\[ w_\ell = \frac{1}{2^{L-\ell}}, \quad \ell = 0, 1, \ldots, L \]  

which follows this halving strategy.

The distribution of point-features will vary in different applications. Therefore, the possible bin sizes and number of levels \( L \) should be considered specifically for each application. This concept is further illustrated in the context of fingerprint identification in Chapter 4.

### 2.2.1 Pyramid Match Kernel Example

In this section, we present a detailed example of evaluating the Pyramid Match Kernel (PMK) between two point-sets. The specifics are presented in Figure 2.3. The first column represents the first pyramid histogram, and the second column represents the second pyramid histogram. In the example, we consider a maximum of \( L = 2 \) levels. By inspecting Level 0, we see that the first point-set contains 21 points, while the second contains only 13 points. The count of the total number of points in a cell gives the bin value for that cell.

The third column in the figure shows the result of computing the intersection (2.5) between corresponding cells in the two histograms. We see that the intersection is computed as the number of points in common between cells, i.e. it is minimum between associated cells.
Figure 2.3: A detailed example of Pyramid Match Kernel evaluation between two pyramid histograms with $L = 2$ maximum levels.

The level-dependent weights (2.6) and scores are given in the last two columns of Figure 2.3. Finally, the summation of the level-weighted scores yields the final PMK value. As shown at the bottom of the figure, for this example the final PMK value was 11.375.
2.3 Pre-processing Point Patterns

2.3.1 Local Neighborhood Selection

Before the existence of powerful computational tools, Fix and Hodges (1951) introduced the nearest neighbors concept with various other contemporary relevant topics [2]. The \( K \)-nearest neighbors (KNN) algorithm [14] is one of the simplest machine learning algorithms implemented for both regression and classification. In classification, it is based on a nearest neighbor decision rule in which a classification input sample point is decided based on previously classified training points. Hence, it is a memory based algorithm.

Here, following [8], we use a KNN-like strategy to define local neighborhoods around training points. For each point \( p_0 \) in a training pattern, we identify the \( K \) closest points in the point-set based on the Euclidean distance between \( p_0 \) and its neighbors

\[
d_i = \| p_i - p_0 \|. \tag{2.7}
\]

In this way, a size-\( K \) neighborhood of points is established for all points within a given class. Each of these neighborhoods will subsequently be represented by a pyramid histogram after an orientation equalization to be described next.

2.3.2 Translation and Orientation

In point-set classification, it is desirable to have robustness to the orientation of observed points. It is important to understand how data are obtained during the training and testing phases and how these differences are accounted for during classification. In this work, we assume that each point has an orientation attribute in addition to its spatial location, e.g.,
for two spatial dimensions a minimal representation of point \( p_i \) would be

\[(x_i, y_i, \theta_i), \quad (2.8)\]

where \( \theta_i \) represents the orientation. Many applications have orientation attributes. For example, in the fingerprint application described in Section 1.1.1, the minutia points have natural orientations describing the angles of ridge-ending and bifurcation split angles. In the radar application of Section 1.1.1, the orientation angle represents the angle at which the radar observes bright backscattered energy.

To develop robustness to differences in observation angles between training and testing, we follow [6] and transform each neighborhood of \( K + 1 \) points into a new local coordinate system. For a training point \( p_i \), with features \((x_i, y_i, \theta_i)\), we translate \( p_i \) and its \( K \) neighbors such that \( p_i \) resides at the new origin and all \((K + 1)\) points are rotated about the new origin by \(-\theta_i\). Figure 2.4 presents an example for \( K = 4 \).

Since training and testing points are similarly clustered and framed in their own local coordinate systems with orientation corrections, the point matching process becomes invariant to the actual observation angles during measurement, and by looking for matches between small clusters of points, we achieve greater robustness to missing points.

In total, preprocessing consists of 3 steps, for each point \( p_i \):

1. Local \( K \)-neighborhood selection
2. Translation and rotation to center and orient \( p_i \)
3. Pyramid histogram formation on the transformed cluster, \( H_i = H(p_i) \)

We denote the resulting pyramid histogram for point \( p_i \) as \( \Delta_i = H(p_i) \), without explicitly indicating the neighborhood selection and transformation steps.
Figure 2.4: The original query set is as shown on the left with a center point encircled and a local origin. On the right, the four nearest neighbors are shown with the center point coinciding at the new origin. Also, the original axes shifts from $X$ and $Y$ to $X'$ and $Y'$.

### 2.4 PMK Classifier

After the preprocessing steps described above, training data consists of a collection of pyramid histograms and class labels

$$T = \{(\Delta_i, y_i)\}, \quad i = 1, \ldots, N$$  \hfill (2.9)

where $N$ is the total number of points across all classes in the training data, and $y_i \in \{1, \ldots, C\}$ denotes the class label for pyramid histogram $i$. For an unlabeled measurement producing a test pyramid histogram $\Delta_0$, current state-of-the-art point-set classification [6] assigns the label of the pyramid histogram in the training data with the greatest pyramid match kernel. That is, the class estimate $\hat{y}_0$ of $\Delta_0$ is

$$\hat{y}_0 = y_{\hat{n}},$$  \hfill (2.10)
where

\[ \hat{n} = \arg \max_{n:1,...,N} K(\Delta_0, \Delta_n). \] (2.11)

In practice, each point from an unknown target will produce an pyramid histogram and a class estimate. The collection of these estimates may be combined into a single point-set estimate via a majority-vote procedure. In this thesis, we focus on feature selection and optimal classification of a single pyramid histogram and not the fusion problem. The baseline against which we will compare our performance is the PMK classifier (2.10).
Optimal Feature Selection

Although state-of-the-art, the PMK classifier has drawbacks in that both database size and classification complexity grow linearly with the number of points $N$ in the training dataset. This complexity motivates us to identify and use only the most salient features—thereby minimizing both of these costs. Further, by identifying and pruning less informative points, we achieve robustness to potential outliers in the training set.

Our approach is based on logistic regression, which has the side benefit of producing posterior class estimates. In the subsequent sections, we describe how logistic regression and the PMK may be combined into a point-set classifier and how a sparsifying prior may be used to identify salient features.

3.1 Multinomial Logistic Regression

A logistic regression model [16] employs the logistic function to predict the relationship between a categorical dependent variable $y$ and one or more independent variables, or features. For a binary classification problem $y \in \{1, 2\}$, with a $d$-dimensional feature vector $x$,

$$P(y = 1|x) = \sigma(\beta_0 + \beta^T x),$$  \hspace{1cm} (3.1)
Figure 3.1: Logistic regression example for a two class problem: blue vs. red circles. The decision boundary is linear in the feature space.

where

$$\sigma(z) = \frac{1}{1 + \exp(-z)}$$

(3.2)

is known as the logistic function, while $\beta_0$ and $\beta \in \mathbb{R}^d$ are parameters learned from training data. The complement probability may be shown \cite{16} to be

$$P(y = 2|x) = 1 - \sigma(\beta_0 + \beta^T x)$$

(3.3)

$$= \sigma(-\beta_0 - \beta^T x)$$

(3.4)

$$= \frac{1}{1 + \exp(\beta_0 + \beta^T x)}.$$  

(3.5)

Logistic regression is a linear classifier as shown by the example in Figure 3.1.

The extension to $C$ classes is referred to as multinomial logistic regression and is
The parameters $\theta = \{\beta_{10}, \beta_1, \ldots, \beta_{M0}, \beta_M\}$ in the model may be learned using training data, and we write $p(y|x, \theta)$ to explicitly indicate the dependence of the classifier on these parameters. After an estimate $\hat{\theta}$ of $\theta$ is obtained, we may classify a new feature vector $x_{test}$ using maximum a posteriori (MAP) classification as

$$
\hat{y} = \arg \max_{y:1, \ldots, C} p(y|x_{test}, \hat{\theta}).
$$

(3.7)

To learn the parameters, a set of training data

$$(x_i, y_i), \quad i = 1, \ldots, N
$$

(3.8)

is used. Here, the $\{x_i\}$ are $d$-dimensional feature vectors and $y_i \in \{1, \ldots, M\}$ is the class label for sample $i$. Assuming the training data consists of independent samples, the likelihood of the data is formed as

$$
L(\theta) = \prod_{i=1}^{N} p(y_i|x_i, \theta)
$$

(3.9)
and, using (3.6), the log-likelihood as

$$\ell(\theta) = \sum_{i=1}^{N} \log p(y_i|x_i, \theta)$$

$$= \sum_{i=1}^{N} (\beta_{y_i0} + \beta_{y_i}^T x_i) - \sum_{i=1}^{N} \log \left( \sum_{m=1}^{C} e^{\beta_{m0} + \beta_{m}^T x_i} \right).$$

(3.11)

Maximum likelihood parameters are found from the training data as

$$\hat{\theta} = \arg \max_{\theta} \ell(\theta).$$

(3.12)

The optimization (3.12) may be efficiently performed using coordinate descent and a quadratic approximation to the log-likelihood considering one class at a time [15].

### 3.2 Logistic Regression for Point-set Classification

Logistic regression can not be directly applied to point-set classification because the number of points in measured imagery is variable and, like most classification methods, logistic regression requires a fixed-length feature vector. In this section we describe how the pyramid match kernel may be combined with multinomial logistic regression to solve this problem.

Instead of developing and using a fixed-dimensional feature space, we utilize a memory-based classifier that compares a new collection of points to all points seen in the training set. This is similar to the $K$-nearest neighbor algorithm and the PMK classifier described above. Similar to the PMK classifier, we will use the pyramid match kernel as a measure of similarity between pyramid histograms. However, rather than adopting the label of the training element with the largest PMK value, we utilize a weighted combination of kernel...
scores across the entire saved training set. This provides robustness to potential outliers in
the training set and enables us to evaluate the contribution of particular points among the
training data.

Specifically, we utilize a kernel-based classifier that replaces the features in traditional
logistic regression with PMK scores computed between a pyramid histogram under test and
the full training database. Following the pre-processing steps described in Section 2.3, we
have a collection of training pyramid histograms and their associated class labels

\[(\Delta_i, y_i), \quad i = 1, \ldots, N.\]  \hspace{1cm} (3.13)

For an unlabeled pyramid histogram under test, \(\Delta_0\), we compute weighted logistic regres-
sion scores with respect to every element in the training set using the PMK. The \(k\)th score is computed as

\[z_k = \beta_{k0} + \sum_{n=1}^{N} \beta_{ki} K(\Delta_0, \Delta_i), \quad k = 1, \ldots, C\]  \hspace{1cm} (3.14)

where \(K(\Delta_i, \Delta_j)\) denotes the PMK (2.4) between pyramids \(i\) and \(j\); and \(C\) is the total num-
ber of classes. With kernel-derived scores replacing feature-based scores, the multinomial
logistic regression posterior probabilities (3.6) take the form

\[
p(y = 1|\Delta_0) = \frac{\exp(z_1)}{\sum_{k=1}^{C} \exp(z_k)}
\]

\[
p(y = 2|\Delta_0) = \frac{\exp(z_2)}{\sum_{k=1}^{C} \exp(z_k)}
\]

\[
: \quad \vdots
\]

\[
p(y = C|\Delta_0) = \frac{\exp(z_C)}{\sum_{k=1}^{C} \exp(z_k)}. \]  \hspace{1cm} (3.15)
In (3.14), $\beta_{k0}$ represents the scalar intercept for class $k$, while $\{\beta_{ki}\}_{i=1}^{N}$ represent the weights for class $k$ against all $N$ elements in the training set. In total, there are $C + CN$ parameters that need to be learned using the training data (3.13). After computation of the kernel distances between all pyramid histograms in the training data, the $\beta$ parameters may be learned using maximum likelihood identically to the non-kernel-based form in (3.12).

### 3.3 Feature Selection

One advantage of the logistic regression classifier is that the weights (\(\beta\)’s) may be used to identify important points in the training data. From (3.14), we see that if $|\beta_{ki}|$ is large, then $\Delta_i$ (corresponding to point $i$ in the training data) plays a relatively large role in determining the classification score $z_k$. Thus, points with large coefficients may be considered more salient than points with small coefficients.

Taking this concept further, we can change our learning algorithm to generally assume that a point is not salient unless the data strongly supports otherwise. This belief can be incorporated through the use of a prior distribution on the coefficients and switching from maximum likelihood estimation (as in Eq. (3.12)) to maximum a posteriori (MAP) estimation. In order to encourage feature (point) reduction, we choose a prior that favors coefficient values of zero—indicating that the feature is non-salient. Such a prior is often termed a sparsifying prior because the resulting estimated coefficients are generally sparse: having only a few non-zero elements. A common sparsifying prior \cite{3} is the Laplace distribution

$$p(\beta) = \frac{\lambda}{2} e^{-\lambda|\beta|}.$$  \hspace{1cm} (3.16)

Figure 3.2 illustrates the Laplace prior for two different values of $\lambda$. It is seen that a
Figure 3.2: The Laplace prior distribution for two different regularization parameter ($\lambda$) values.

A large value of $\lambda$ (solid red curve) places the majority of its probability mass near zero, while a small value of $\lambda$ (dashed blue curve) increases the probability of non-zero values. Thus, coefficients obtained using a large $\lambda$ value tend to be exactly zero or somewhere around zero, while using small $\lambda$ values decreases sparsity.

For each class $k$, we may combine the (non-intercept) coefficients into a coefficient vector

$$\beta_k = [\beta_{k1}, \ldots, \beta_{kN}]^T$$

(3.17)
and impose the Laplace prior on each element independently

\[ p(\beta_k) = \prod_{i=1}^{N} p(\beta_{ki}) \]  

\[ \left( \frac{\lambda}{2} \right)^N e^{-\lambda \sum_i |\beta_{ki}|} \]  

\[ \left( \frac{\lambda}{2} \right)^N e^{-\lambda \|\beta_k\|_1} \]  

where \( || \cdot ||_1 \) denotes the vector \( \ell_1 \) norm.

Letting \( \gamma_i = [K(\Delta_i, \Delta_1), \ldots, K(\Delta_i, \Delta_N)]^T \) denote the vector of PMK values evaluated between feature \( i \) and all features in the training set \( T \), the kernelized logistic regression likelihood is

\[ L(T|\theta) = \prod_{i=1}^{N} p(y_i|\gamma_i, \theta) \]  

\[ = \prod_{i=1}^{N} \frac{\exp(\beta_{y,0} + \beta_{y}^T \gamma_i)}{\sum_{m=1}^{C} \exp(\beta_{m,0} + \beta_{m}^T \gamma_i)}. \]  

Combining this with the prior on \( \theta = [\beta_{10}, \beta_1, \ldots, \beta_{C0}, \beta_C]^T \),

\[ p(\theta) = \prod_{m=1}^{C} p(\beta_m), \]  

the posterior over the parameters is

\[ p(\theta|T) \propto L(T|\theta)p(\theta). \]  

We then apply the logarithm to the posterior \( p(\theta|T) \) and discard terms that do not
depend on $\theta$. After substituting (3.22) and (3.24), we obtain

$$
\ell(\theta) = \sum_{i=1}^{N} (\beta_{y_i0} + \beta_{y_i}^T \gamma_i) - \sum_{i=1}^{N} \log \left( \sum_{m=1}^{C} e^{\beta_{m0} + \beta_{m}^T \gamma_i} \right) - \lambda \sum_{m=1}^{C} ||\beta_m||_1
$$

(3.25)

as the final objective to be minimized. This yields

$$
\hat{\theta} = \arg \max_{\theta} \ell(\theta)
$$

(3.26)

as the MAP estimate for the optimal logistic regression parameters.

The last term in (3.25) is the $\ell_1$ penalty that penalizes non-zero coefficients and promotes sparsity. This is also referred to as the Least Absolute Shrinkage and Selector Operator (LASSO) penalty as used in LASSO-type regression problems[14]. In [25], the equivalency between LASSO regression and Laplacian priors is explored in more detail.

There are a number of sparsity-based algorithms discussed in, e.g., [26] [17] [1] [15] [4] [23] capable of optimizing penalized objectives similar to (3.25). A cyclic coordinate descent algorithm based on a regularization path is described in [15]. We used a particular implementation of this method, referred to as GLMNET [24], to optimize (3.25) and produce the results presented in Chapter 4.

As noted earlier, when particular coefficients are zero, associated points do not enter into the logistic regression scores used in classification. Therefore, after optimizing the weights (3.26) using GLMNET, if weight $\beta_{ki} = 0$, then feature (pyramid histogram) $i$ can be excluded when computing the logistic regression score for class $k$. However, because the posterior over all classes $k \in \{1, \ldots, C\}$ must be computed before a most likely class can be identified, eliminating a point is only useful if it is eliminated from all class posterior calculations. Otherwise, the point cannot be removed from the training database. This may
be expressed by constraining groups of parameters to simultaneously be zero:

$$
\beta_{ki} = 0 \implies \beta_{kj} = 0, \forall j \in \{1, \ldots, N\}.
$$

(3.27)

This constraint is referred to as group sparsity and is enforced in GLMNET using the option ‘grouped’.

Following a group sparse solution to minimizing (3.25), all features $i$ where $\beta_{ki} = 0$, for any $k$, may be eliminated from the database used at test time. In Chapter 4 we explore how many points may be removed from the database without impacting classification performance.

### 3.4 Sparsity Selection

In the objective function (3.25), the variable $\lambda \geq 0$ is referred to as the regularization parameter. This parameter controls the severity of the penalty applied to non-sparse solutions, and as illustrated in Figure 3.2, large values of $\lambda$ produce sparser solutions than small values of $\lambda$. For $\lambda = 0$ there is no penalty, and we obtain a non-sparse estimate equivalent to the maximum likelihood solution. Accordingly, the value of $\lambda$ controls the tradeoff between database reduction (sparse solutions) and classification performance. Properly selecting $\lambda$ is an important component in the overall process of selecting the most salient points.

Cross-validation [27] is a method to choose the regularization parameter $\lambda$ such that it minimizes an estimate of the prediction error. An ideal scenario would have ample amounts of training and testing data. However, when data is limited, cross validation may be applied to divide the original data into multiple training and testing sets. We employ $K$-fold cross-validation which splits data into $K$ groups. First, $K - 1$ groups are used to train the parameters, while remaining held-out group is used as a testing set to evaluate the prediction
Figure 3.3: Cross validation curve used to determine the optimal value for the regularization parameter $\lambda$ in the fingerprint ID application described in Section 4.2. The left vertical line indicates the optimal $\lambda$-value.

error. The procedure is repeated $K$ times, holding out a different set each time. The results are combined to form an estimate of the prediction error as a function of $\lambda$. Finally, the optimal regularization parameter is chosen as the one that minimizes the cross-validation prediction error estimate. In our work, we used 10-fold cross validation to determine $\lambda$. A sample cross-validation curve is illustrated in Figure 3.3 for the fingerprint ID application considered in the next chapter.
Results and Analysis

4.1 Character Recognition Example

Previously, in Chapter 1, we considered a simple character recognition example between the letters “A” and “V” to provide intuition about the optimal selection of point features. In this section, we present the results of applying our optimal feature selection process to this problem.

During the training process, our model should generalize such that salient behavior associated with the data is captured. When the learned model is too simple, we experience underfitting characterized by high bias and low variance. Overly complex models fit the data too well and learn noise within the data as well [21]. These two undesired training phenomenon yield poor performance.

As described in Section 3.4, we utilize the sparsity parameter $\lambda$ to control regularization and set this value using cross validation. Initially, we trained the both “A” and “V” classes without any regularization ($\lambda = 0$). As expected, the algorithm selects all of the data without giving any further idea on usefulness of data points among the two characters. This is illustrated by the top row of plots in Figure 4.1.

The bottom row of plots in Figure 4.1 depicts a large value of $\lambda$ which removes too many points from the training data and underfits the data. The middle row of plots in
Figure 4.1: Optimal point selection example. When the regularization parameter \( \lambda \) is too small (upper row) too many points are selected; and when \( \lambda \) is too large, salient points are omitted (bottom row). The optimal value (middle row), determined by cross-validation, balances this trade-off and selects only the most discriminative points. Selected points are denoted by green asterisks.

Figure 4.1 represents the optimal level of regularization as determined by cross validation. As hypothesized in the Introduction, the bar of the letter “A” is selected, however certain other points are also selected. In the letter “V” these points are adjacent to where the A-bar would have been. From this, we conclude that the algorithm is looking for edge diagonals and an absence of the “bar” to identify the letter “V”.

For this example, we conducted a noiseless simulation to empirically evaluate the probability of correct classification (PCC). Using all of the features (\( \lambda = 0 \)), we obtained \( \text{PCC}=76.67\% \), and while using only sparsely identified features (optimal \( \lambda \)) we obtained \( \text{PCC}=73.33\% \). This demonstrates our algorithm’s capability of identifying the most salient features. In the following section, we apply our algorithm to noisy measured data from a fingerprint ID application.
4.2 Fingerprint Recognition Data

4.2.1 NIST SD 27 Database

The NIST SD 27 database [9] was developed by the National Institute of Standards and Technology (NIST) in coordination with the Federal Bureau of Investigation (FBI). It contains gray scale fingerprint images and their corresponding characteristic point features data called minutia. An example image is shown in Figure 4.2. There are 258 latent fingerprints from the crime scenes together with their matching tenprint images. For each finger, there are different sets of minutiae. One of the sets contains all the minutiae coordinates on the latent; another contains all the minutiae points from its tenprint while there is another set with all common minutiae between these latent and tenprint sets.

Since the latent minutiae were collected from a real-world scene, they have the poorest quality and generally only contain a subset of minutiae of a corresponding tenprint. Based on the quality of the image, all the fingerprint sets have been further categorized into good, bad and ugly directories with good being the best quality.

All the fingerprints are composed of two basic focal points in the form of loops and/or whorls that help to distinguish each minutia set. These focal points are called core with a loop and delta for the one with a whorl. These minutia attributes in the fingerprint are also termed as ridge ending and ridge bifurcation. To find a match, we desire to match these points from a latent minutia with a database formed from tenprints.

Each minutia is represented in terms of its location and orientation in the image. All the images in our database are of size $800 \times 768$ pixels, where each pixel represents 0.01 millimeters in both the ANSI/NIST standard and the FBI EFTS [9]. For positioning the origin, the bottom left of the image is considered its origin in the ANSI/NIST standard, while FBI/IAFBIS has its origin at the top left of the image. Due to this discrepancy,
Figure 4.2: A typical “tenprint” image from the NIST SD 27 fingerprint database. Major detected minutia (red circles) and associated orientations (magenta lines) of the fingerprint are shown.

the X-coordinates are the same for both standards, while there is a linear inversion of the Y-coordinates.

4.2.2 Bin Size Determination

In order to compute the pyramid histograms described in Section 2.1 for the minutia points in the fingerprint database, we need to establish the bin sizes at the lowest level of the pyramid histogram. The bin sizes at the upper levels are a function of the lowest level. The smallest bin size controls a tradeoff between faithfully capturing low-level patterns and providing high-level clustering that is robust to missing and occluded points.

To determine the bin sizes, we computed 1D histograms of the $X$ and $Y$ distances from every training point and its five nearest neighbors. These histograms are shown in Figure 4.3. Since the vast majority of points fall within $\pm 5$ mm of one another, we chose
Figure 4.3: Histograms of nearest-neighbor distances determine the bin sizes used while generating pyramid histograms.

the smallest bin size such that the 2D spatial histogram area covers this 10mm × 10mm area.

4.3 Fingerprint Experiments and Results

In this section, we report the results from several classification experiments that were carried with the NIST SD 27 database. For the training data, we used tenprint data taken in a controlled environment; and for testing data we used field-measured fingerprints labeled as “good.” We used the good data to establish a performance baseline. From this point, we can artificially introduce additional noise and obscurations in a controlled manor to further evaluate performance. In all cases below, we use the probability of correct classification (PCC) as the performance metric. As a benchmark, we will often compare to the PMK classifier (Section 2.4) which utilizes the full set of training data. We refer to this as the
Figure 4.4: Time required to compute pyramid histograms for the entire training database versus maximum number of levels, $L$. Large values of $L$ require excessively long computation times.

“full” data benchmark.

However, before evaluating feature selection performance, we use the fingerprint dataset to explore two implementation parameters of pyramid histograms: the number of levels ($L$) and the local neighborhood size ($K$).

### 4.3.1 Number of Pyramid Histogram Levels

Increasing the maximum number of Pyramid Histogram levels, $L$, increases the resolution at the bottom level of the pyramid histogram and improves the granularity of partial matches. The tradeoff of increasing $L$, however, is the computational cost required to compute the 2D histograms at a larger number of levels. Further, this complexity is not linear in $L$ because, from (2.1), the number of bins increases by a factor of $2^d$ for each additional level. Here $d$ is the dimensionality of the points. For the fingerprint application, we have
Figure 4.5: Performance of the PMK classifier as a function of the maximum number of pyramid histogram levels, $L$.

$d = 2$ and expect a 4-fold increase in complexity for each additional level.

In Figure 4.4, we report the time required to compute the pyramid histograms for all 307 points in the full training data. The figure considers a maximum number of levels ranging from $L = 2$ to $L = 5$, and the exponential time increase is readily apparent. Further, while we don’t report values here, storage requirements and test-time computational complexity would increase similarly with $L$.

Given the dramatic increase in complexity with $L$, we next evaluated the resulting benefit afforded by larger $L$ values. Using the benchmark PMK classifier (Section 2.4), in Figure 4.5 we report PCC vs. $L$. Somewhat surprisingly, for the fingerprint data under consideration, we do not observe any performance increase with $L$. We believe this is because the minutia are roughly uniformly distributed and $L = 2$ provides sufficient resolution for each minutia point to reside in its own bin at the lowest level. As such, we use $L = 2$ for the remainder of our experiments.
4.3.2 Local Neighborhood Size

A second implementation choice is the size $K$ of the local neighborhoods (see Sec. 2.3.1) that are used to form pyramid histograms. Increasing $K$ decreases the probability that a random collection of points will match a true point-set, however as $K$ increases more points are likely to share histogram bins, thus decreasing the uniqueness of a quantized histogram representation. We also note that for small datasets it may be impossible to use very large values of $K$ as there simply may not be that many points in the global data.

In Figure 4.6, using $L = 2$ maximum levels, we plot PCC versus the $K$ for the PMK classifier and our sparse logistic regression classifier. For this fingerprint data, and both classifiers, neighborhood sizes less than $K = 7$ seem appropriate. For subsequent experiments, we use $K = 5$ local neighbors.

Figure 4.6: Classification performance versus local neighborhood size, $K$. 
In this section, we evaluate the size of the optimal feature set selected by our algorithm and present the corresponding classification performance. Our goal is to compare the performance of our sparse feature set to that obtained using the full dataset. As depicted by the bar graph in Figure 4.7, the original “full” dataset contained 307 features. The number of salient features, identified by our algorithm as the non-zero coefficients obtained after cross validation, was only 19. This represents a 94% decrease in the database size.

The corresponding classification performance is reported in Figure 4.8. Here we see that the baseline max kernel classifier (Section 2.4) that uses all of the data has a PCC of only 57%. Our non-sparse logistic regression method, which also uses all of the training data, has a PCC of 83%. This improvement is due, in part, to the fact that the logistic regression classifier makes its decision as a weighted combination of information in the
Figure 4.8: Classification performance of the proposed logistic regression methods (full and sparse) and the baseline max-Kernel classifier of Section 2.4. While using 94% fewer features, the proposed sparse method outperforms the baseline which uses all of the training data.

entire training set and is less susceptible to outlier noise affecting single elements in the training data. Finally, our sparse classifier, which uses only 6% of the total training data, achieves a PCC of 69%. This is better than the baseline full data classifier, but not as good as our own full data classifier.

4.3.4 Robustness to Limited Training Data

The training data used above was derived from high-quality tenprint images taken in a controlled environment. However, often such complete training is unavailable and we are obliged to classify with only partially data. To evaluate performance under these conditions, we randomly excluded points from the training set and plotted performance versus the percentage of features retained. Figure 4.9 illustrates the expected result that all algorithms experience degraded performance as training data is decreased. However, our
proposed logistic regression based methods degrade much more gracefully. For example, while decreasing the number of training features by 30%, the proposed methods only suffer a PCC degradation of approximately 5%. For the same reduction in features, the PMK classifier has a performance reduction of approximately 15%.

### 4.3.5 Performance in Noise

Finally, we evaluate the performance of our algorithm in noise. For this experiment, we trained our classifiers using the original tenprint data. However, for the testing data, we added independent Gaussian noise to the minutia locations in order to shift them from their true locations. In Figure 4.10 we present these results as a function of the standard deviation of the additive noise. We observe that, in general, the noise has a significant impact on classification performance, however the proposed sparse method is slightly more robust to
Figure 4.10: Percentage of correct classification versus standard deviation of minutia displacement. The proposed sparse method exhibits slightly more robustness to noise.

these minutia shifts.
Conclusions

The crowning glory of the modern era depends on a broad range of innovations, from the basic tools to the most recent advancements in engineering where most of the smart gadgets stand. There is a desire to optimally process data to understand its characteristics more efficiently and accurately and to extract the most information possible. In this thesis, we designed an optimal feature selection algorithm for point-set classification based on efficient use of spatial pyramid histograms. Our algorithm identifies the most salient point features for use in a given classification problem which serves to reduce the complexity and increase the robustness of subsequent classification tasks.

We applied our algorithm to the NIST SD 27 database of fingerprints and demonstrated that only 6% of the original minutia point-features were salient. Using only the small salient dataset, we achieved classification performance superior to the current state-of-the-art method based pyramid match kernel maximization. The regularization and data-usage aspects of our classifier also yielded favorable robustness properties to noise and limited training data.

Finally, the logistic regression framework used in this thesis provides posterior probabilities for class memberships. In future work, this soft output may be used for fusion with other information sources. In particular, this work only considered classifying a single point and its local neighborhood. In practice, an object to be classified contains many point-like neighborhoods whose solutions may be fused to yield performance greater than the individual results reported in this thesis.
Bibliography


