

# Advanced method for decision Pattern recognition

One class SVM

- Chapitre 4 -

## Outline

- 1 **Introduction**
- 2 **Methods and properties**
  - 1C-SVM
  - 1C-SVM Variantes
- 3 **Optimization**
  - SMO approach
  - Regularization path
- 4 **Other approach**
  - PCA
  - KPCA
- 5 **Conclusion**

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# Motivations

## Motivations

- Novelty detection
- Quantile estimation

## Situations

- Only one kind of observations are available
- Classes without samples
- Sensor failures
- ...

## Problem

- A representation space  $\mathcal{X}_I \subseteq \mathbb{R}^I$
- A data set of iid observations  $A_n = \{x_{1:n}\}$
- A random variable  $X$  follows an unknown probability distribution  $P$ .

### Aim :

Estimate a "simple" subset  $S \subset \mathcal{X}_I$  such that  $P(X \ni S) = 1 - \mu$  with  $\mu$  a predefined value.

## Main elements of solutions

- Approximate the solution using a function  $f$
- $f(x) > 0$  if  $x \in S$
- $f$  is a linear combination of kernels expressed in a transformed space
- $f$  is determined by solving a quadratic problem

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## Support and Quantiles

- A data set of iid observations  $A_n = \{x_{1:n}\}$  with  $x_i \in \mathcal{X}_m$
- The RV  $X$  follows an unknown probability distribution  $P$
- $\mathcal{C}$  is the class of the measurable subsets  $\mathcal{X}_m$
- $\lambda$  a measurement function defined on  $\mathcal{C}$

Definition :

- $U(\mu)$  is a quantile if :

$$U(\mu) = \inf\{\lambda(C) | P(C) \geq \mu, C \in \mathcal{C}\}$$

Intepretation :

The smallest subset containing a probability mass  $\mu$ .

Remark :

$U(1)$  is the support of  $P$



## Estimation of a quantile

- Empirical estimator :

$$P_{emp}^n(C) = \frac{1}{n} \sum_{i=1}^n I_C(x_i)$$

- $C_\lambda(\mu)$ ,  $C_\lambda^n(\mu)$  : the  $C$  which reach the infimum (greatest lower bound).

Standard measure : the "volume" of  $C$  (Lebesgue measure)

We seek  $C$  with "minimal" volume

Determine an estimate of minimum volume  $C_\lambda^n(\mu)$  is insufficient :

Ensure ability to generalize.

## Quantile estimation

### Consequences

- tradeoff between quality of learning - complexity of the learner (VC dimension).
- Restrict or control the set of subsets  $C$  eligible.
- With kernel methods : implicit definition of  $\mathcal{C}$  via  $K$
- Minimize a quadratic form in the Hilbert space which allows to control the complexity of the function defining  $C$
- We use  $\lambda(C_{w,\rho}) = \|w\|^2$  (small VC dimension) with  $C_{w,\rho} = \{x | f_w(x) \geq \rho\}$

## $\nu$ -1SVM

**aim :**

- Find the best hyperplane that separates the data from the origin
- Maximize the margin
- The value of  $f(x)$  depends on the position  $x$  with respect to the hyperplane

To find  $f$  we solve :

$$\begin{aligned} & \underset{w \in \mathcal{H}, \xi, \rho}{\text{minimize}} && \frac{1}{2} \|w\|^2 - \rho + \frac{1}{n\nu} \sum_{i=1}^n \xi_i \\ & \text{with} && \langle w, \Phi(x_i) \rangle \geq \rho - \xi_i \\ & \text{and} && \xi_i \geq 0 \quad \forall i = 1 : n \end{aligned}$$

with  $\nu \in ]0, 1]$ .

$$f(x) = \text{signe}(\langle w, \Phi(x) \rangle - \rho)$$

## $\nu$ -1SVM

Resolution :

$$\begin{aligned} \mathfrak{L}(w, \xi, \rho, \alpha, \beta) &= \frac{1}{2} \|w\|^2 + \frac{1}{n\nu} \sum_{i=1}^n \xi_i \\ &\quad - \sum_i \alpha_i (\langle w, \Phi(x_i) \rangle - \rho + \xi_i) - \sum_i \beta_i \xi_i - \rho \\ \text{avec} \quad &\alpha_i \geq 0 \quad \beta_i \geq 0 \end{aligned}$$

Cancelling derivatives with respect to variables of the primal problem :

- $w = \sum_i \alpha_i \Phi(x_i)$
- $0 \leq \alpha_i \leq \frac{1}{\nu n}$
- $\sum_i \alpha_i = 1$

## $\nu$ -1SVM

**Dual Problem :**

$$\begin{aligned} &\underset{\alpha}{\text{minimize}} && \frac{1}{2} \sum_{i,j} \alpha_i \alpha_j K(x_i, x_j) \\ &\text{with} && 0 \leq \alpha_i \leq \frac{1}{\nu n} \text{ and } \sum_i \alpha_i = 1 \end{aligned}$$

and

$$\rho = \sum_j (\alpha_j K(x_j, x_i)) \text{ quand } \alpha_i \in ]0, \frac{1}{\nu n}[$$

due to KKT conditions.

## $\nu$ -1SVM

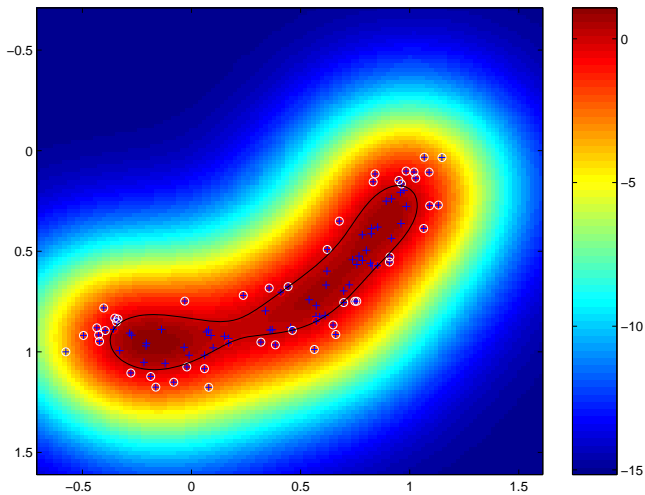


Figure: nu\_1svm

## $\nu$ -SVM

### Link with Parzen windows :

- $K$  normalized as a density (Gaussian case)
- $\nu = 1$

### Consequence :

- $\alpha_{1:n} = \frac{1}{n}$
- This is the Parzen estimator of a probability density function

### Remark :

If  $K$  is normalized,  $\sum_i \alpha_i K(x_i, x)$  is a probability density that is based solely on the SV.

## $\nu$ -1SVM

### Property 1 :

If the data  $\{\Phi(x_{1:n})\}$  are separable then there is only one hyperplane :

- separating all the data from the origin
- maximizing the distance from the origin

This hyperplane is the solution of problem  $\rho > 0$  :

$$\begin{aligned} &\underset{w}{\text{minimize}} && \frac{1}{2} \|w\|^2 \\ &\text{with} && \langle w, \phi(x_i) \rangle \geq \rho \end{aligned}$$



## Property 2 :

- Consider the separating hyperplane defined by  $(w, \rho)$  for the data  $\{(\Phi(x_{1:n}), 1)\}$  then this hyperplane  $(w, 0)$  is the optimal hyperplane of the data set  $\{(\Phi(x_{1:n}), 1), (-\Phi(x_{1:n}), -1)\}$ .
- Consider  $(w, 0)$  the optimal hyperplane separating a set of labeled data :  $\{(\Phi(x_{1:n}), y_{1:n})\}$  defined such that  $\langle w, \phi(x_i) \rangle > 0$  if  $y_i = 1$ . Moreover, if  $\frac{\rho}{\|w\|}$  is the margin of this hyperplane, then  $(w, \rho)$  define the support hyperplane for the data set  $\{(\Phi(x_{1:n}), 1)\}$ .

## $\nu$ -SVM

**Property 3 :** If the solution of the 1C-SVM problem is such that  $\rho \neq 0$ , then

- $\nu$  is an upper bound of the proportion of outliers
- $\nu$  is a lower bound of the proportion of SV

$$PropExclus \leq \nu \leq PropSVs$$

- If the data are iid according to a continuous distribution function  $P$  and the kernel is non-constant then  $\nu$  is asymptotically equal to the fraction of SVs and excluded.

# $\nu$ -SVM

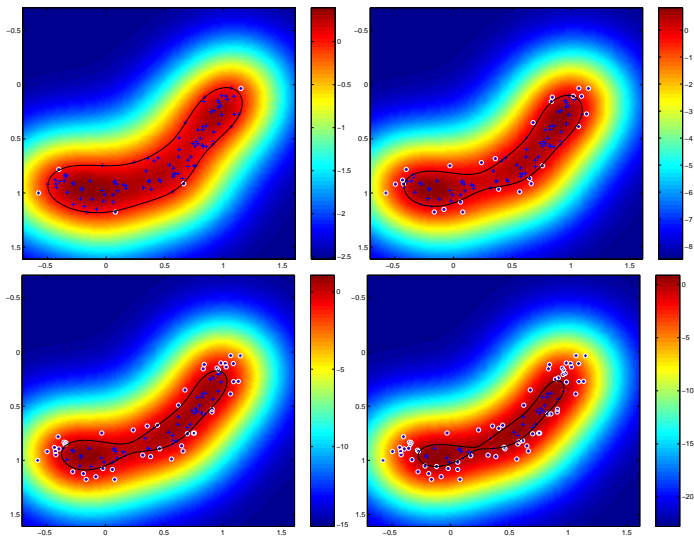


Figure: Examples of  $\nu$ -1svm with  $\nu = 0.1, 0.3, 0.5, 0.7$

## SVDD

### Aim :

- Find the hypersphere with minimum volume that contains all observations excepted a fraction  $\nu$
- The hypersphere is defined by the position of its center  $a$  and its radius  $R$

### Problem formulation :

$$\begin{aligned}
 & \underset{R, \xi}{\text{minimize}} && R^2 + \frac{1}{n\nu} \sum_i \xi_i \\
 & \text{with} && \|a - \Phi(x_i)\|^2 \leq R^2 + \xi_i \\
 & \text{and} && \xi_i \geq 0 \quad \forall i = 1 : n
 \end{aligned}$$

### Resolution :

$$\begin{aligned}
 \mathcal{L}(R, a, \xi) &= R^2 + \frac{1}{n\nu} \sum_i \xi_i - \sum_i (\alpha_i (R^2 + \xi_i - \|a - \Phi(x_i)\|^2)) - \sum_i \beta_i \xi_i \\
 &\text{with} \quad \xi_i \geq 0 \quad \alpha_i \geq 0 \quad \beta_i \geq 0 \quad \forall i = 1 : n
 \end{aligned}$$

## SVDD

### Dual Problem :

$$\begin{aligned}
 & \underset{\alpha}{\text{minimize}} \quad \sum_{i,j} \alpha_i \alpha_j K(x_i, x_j) - \sum_i \alpha_i K(x_i, x_i) \\
 & \text{with} \quad 0 \leq \alpha_i \leq \frac{1}{\nu n} \quad \forall i = 1 : n \text{ and} \quad \sum_i \alpha_i = 1
 \end{aligned}$$

### Equivalence :

- If  $K(x_i, x_i) = \text{Cte}$  then SVDD  $\Leftrightarrow \nu$ -1SVM
- If  $K(x, x')$  depends only on  $x - x'$  SVDD  $\Leftrightarrow \nu$ -1SVM

Faire figure

## Discriminant 1CSVM

**Contexte :** It is assumed that we have observations that do not belong to the target class

**Problem formulation :**

Let  $n_1$  be the number of samples that belong to class  $\omega_1$  and  $n_2$  the number of other observations,

$$\min_{w \in \mathcal{H}, \xi, \zeta, \rho} \quad \frac{1}{2} \|w\|^2 - \rho + \frac{1}{n_1 \nu_1} \sum_{i=1}^{n_1} \xi_i + \frac{1}{n_2 \nu_2} \sum_{k=1}^{n_2} \zeta_k$$

$$\text{with} \quad \langle w, \Phi(x_i) \rangle \geq \rho - \xi_i \quad \forall i = 1 : n_1$$

$$\text{with} \quad \langle w, \Phi(x_k) \rangle < \rho - \zeta_k \quad \forall k = 1 : n_2$$

$$\text{and} \quad \xi_i \geq 0 \quad \forall i = 1 : n_1$$

$$\text{and} \quad \zeta_k \geq 0 \quad \forall k = 1 : n_2$$

## Discriminant 1CSVM

### Dual Problem :

$$\min_{\alpha} \quad \sum_{i,j=1}^{n_1} \alpha_i \alpha_j K(x_i, x_j) \\
- 2 \sum_{i=1}^{n_1} \sum_{k=1}^{n_2} \alpha_i \alpha_k K(x_i, x_k) \\
+ \sum_{k,p=1}^{n_2} \alpha_k \alpha_p K(x_k, x_p)$$

$$\text{with} \quad \sum_{i=1}^{n_1} \alpha_i - \sum_{k=1}^{n_2} \alpha_k = 1 \\
\text{and} \quad 0 \leq \alpha_i \leq \frac{1}{n_1 \nu_1} \quad \forall i = 1 : n_1 \\
\text{and} \quad 0 \leq \alpha_k \leq \frac{1}{n_2 \nu_2} \quad \forall k = 1 : n_2$$

### Comments

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## SMO Method

### Principle :

Divide the primal problem into a sequence of small problems.

Due to equality constraint on  $\sum_i \alpha_i \Rightarrow$  it is not possible to change a single value.

At least consider pairs of values.

**basic problem** : Consider  $\alpha_i$  and  $\alpha_j$  :

$$\min_{\alpha_i, \alpha_j} \quad \frac{1}{2} \left( \alpha_i^2 K_{ii} + \alpha_j^2 K_{jj} + 2\alpha_i \alpha_j K_{ij} \right) + c_i \alpha_i + c_j \alpha_j$$

$$\text{with} \quad \alpha_i + \alpha_j = \gamma$$

$$\text{and} \quad 0 \leq \alpha_i, \alpha_j \leq \frac{1}{n\nu}$$

and

$$\gamma = 1 - \sum_{k \neq i, j} \alpha_k = \alpha_i^{old} + \alpha_j^{old}$$

$$c_i = \sum_{k \neq i, j} \alpha_k K_{ik}$$

$$c_j = \sum_{k \neq i, j} \alpha_k K_{jk}$$

decompose in 4 sub-matrix

## SMO Method

**Resolution :** Substituting  $\alpha_j$  :

$$\begin{aligned} \min_{\alpha_i} \quad & \frac{1}{2} \alpha_i^2 \chi + \alpha_i (c_i - c_j + \gamma(K_{ij} - K_{jj})) \\ \text{with} \quad & \chi = K_{ii} - 2K_{ij} + K_{jj} \\ \text{and} \quad & L \leq \alpha_i, \alpha_j \leq H \end{aligned}$$

and

$$\begin{aligned} L &= \max\left(0, \gamma - \frac{1}{\nu n}\right) \\ H &= \min\left(\frac{1}{\nu n}, \gamma\right) \end{aligned}$$

where

$$\alpha_i = \min(\max(L, \tilde{\alpha}_i), H)$$

## SMO Method

**Resolution :**

$$\begin{aligned}\tilde{\alpha}_i &= \alpha_i^{old} + \frac{c_j - c_i + \alpha_j^{old} K_{jj} - \alpha_i^{old} K_{ii} + K_{ij}(\alpha_i^{old} - \alpha_j^{old})}{\chi} \\ &= \alpha_i^{old} + \frac{f^{old}(x_j) - f^{old}(x_i)}{\chi}\end{aligned}$$

**Initialization :**

Draw  $n\nu$  observations and fix values  $\alpha_i = \frac{1}{n\nu}$ .

If  $n\nu$  is not an integer, give the supplement to the last.

## SMO Method

### SVs Choice :

- We seek a sample that violates the KKT conditions

$$f(x_i)\alpha_i > 0$$

case  $f(x_i) > 0$  and  $\alpha_i \neq 0$  or

$$-f(x_i)\left(\frac{1}{n\nu} - \alpha_i\right) > 0$$

case  $f(x_i) < 0$  and  $\alpha_i \neq \frac{1}{n\nu}$

- Find the sample  $x_j$  which maximizes on  $k$   $|f(x_i) - f(x_k)|$  for  $x_k \in SV$  with  $SV = \{x_k | \alpha_k \in ]0, \frac{1}{n\nu}[ \}$

In practice this operation is repeated on all the data and then several times only on SVs.

If no violation of KKT conditions remains on  $\mathcal{A}_n$  then it is finished !

## SMO Method

### Simple algorithm :

- ① Initialize  $\alpha$  and  $\rho = \max_i f(x_i)$
- ② While the KKT conditions are not satisfied for all  $x_i$ 
  - ① Choose  $\alpha_i$  and  $\alpha_j$
  - ② Initialize  $\alpha_i^{old}$  and  $\alpha_j^{old}$
  - ③ Calculate  $\tilde{\alpha}_i$
  - ④ Determine  $\alpha_i = \min(\max(L, \tilde{\alpha}_i), H)$
  - ⑤ Deduce  $\alpha_j$
  - ⑥ Calculate  $\rho$  using the fact that  $\rho = f(SV|border)$
- ③ Return  $\alpha$  and  $\rho$

## Regularization path

### Problem formulation :

$$\begin{aligned} \min_{w, \rho, \xi} \quad & \frac{n\nu}{2} \|w\|^2 - n\nu\rho + \sum_{i=1}^n \xi_i \\ \text{with} \quad & \langle w, \Phi(x_i) \rangle \geq \rho - \xi_i \quad \forall i = 1 : n \\ \text{and} \quad & \xi_i \geq 0 \quad \forall i = 1 : n \end{aligned}$$

### Dual Problem :

$$\begin{aligned} \underset{\alpha}{\text{minimize}} \quad & \frac{1}{2n\nu} \sum_{i,j} \alpha_i \alpha_j K(x_i, x_j) \\ \text{with} \quad & 0 \leq \alpha_i \leq 1 \quad \forall i = 1 : n \\ \text{with} \quad & w = \frac{1}{n\nu} \sum_i \alpha_i \Phi(x_i) \\ \text{and} \quad & \sum_i \alpha_i = n\nu \end{aligned}$$

## Regularization path

### Observation 1 :

For a given value  $\nu$  there is a solution  $\alpha^\nu$ ,  
The function  $f^\nu(x)$  divides  $A_n$  in 3 groups :

- $\mathcal{C} = \{i | f^\nu(x_i) > 0 \text{ et } \alpha_i^\nu = 0\}$
- $\mathcal{M} = \{i | f^\nu(x_i) = 0 \text{ et } \alpha_i^\nu \in ]0, 1[ \}$
- $\mathcal{E} = \{i | f^\nu(x_i) < 0 \text{ et } \alpha_i^\nu = 1\}$

### Observation 2 :

When  $\nu$  changes without change of the groups composition, only the  $\alpha_i$  associated with the elements of  $\mathcal{M}$  change.

### Observation 3 :

When  $\nu$  changes while the composition of the groups stay the same, values of the  $\alpha_i$  associated with the elements of  $\mathcal{M}$  change linearly with  $\nu$ .

## Regularization path

### Proof :

Given  $\nu^m$  and  $\nu^M$  such that the groups stay the same for any  $\nu \in [\nu^m, \nu^M]$

Consequence :

$$\sum_{k \in \mathcal{M}} \alpha_k^{\nu^M} - \sum_{k \in \mathcal{M}} \alpha_k^{\nu} = n(\nu^M - \nu)$$

We define  $g^{\nu}(x) = \langle w^{\nu}, \Phi(x) \rangle - \frac{\alpha_0^{\nu}}{n\nu}$  with  $\rho^{\nu} = \frac{\alpha_0^{\nu}}{n\nu}$

$$g^{\nu}(x) = \frac{1}{n\nu} \left( \sum_i \alpha_i^{\nu} K(x, x_i) - \alpha_0^{\nu} \right)$$

$$\begin{aligned} g^{\nu}(x) &= g^{\nu}(x) - \frac{\nu^M}{\nu} g^{\nu^M}(x) + \frac{\nu^M}{\nu} g^{\nu^M}(x) \\ &= \frac{1}{n\nu} \left( \sum_i (\alpha_i^{\nu} - \alpha_i^{\nu^M}) K(x, x_i) - (\alpha_0^{\nu} - \alpha_0^{\nu^M}) + n\nu^M g^{\nu^M}(x) \right) \end{aligned}$$



## Regularization path

For any observation  $x_k \in \mathcal{M}$  we have :

$$g^{\nu^M}(x_k) = g^{\nu}(x_k) = 0$$

$$\sum_{l \in \mathcal{M}} (\alpha_l^{\nu} - \alpha_l^{\nu^M}) K(x_k, x_l) - (\alpha_0^{\nu} - \alpha_0^{\nu^M}) = 0$$

$$\begin{cases} K(\alpha^{\nu} - \alpha^{\nu^M}) - (\alpha_0^{\nu} - \alpha_0^{\nu^M}) \mathbf{1} &= \mathbf{0} \\ \mathbf{1}^T (\alpha^{\nu} - \alpha^{\nu^M}) &= n\nu - n\nu^M \end{cases}$$

Let :

$$\begin{aligned} A &= \begin{pmatrix} K & -\mathbf{1} \\ \mathbf{1}^T & 0 \end{pmatrix} \\ c^T &= [0 \dots 0, 1] \end{aligned}$$

## Regularization path

Thus :

$$A \left( \begin{pmatrix} \alpha^\nu \\ \alpha_0^\nu \end{pmatrix} - \begin{pmatrix} \alpha^{\nu^M} \\ \alpha_0^{\nu^M} \end{pmatrix} \right) = (n\nu - n\nu^M)c \quad (1)$$

Thus :

$$\begin{pmatrix} \alpha^\nu \\ \alpha_0^\nu \end{pmatrix} = \begin{pmatrix} \alpha^{\nu^M} \\ \alpha_0^{\nu^M} \end{pmatrix} + (n\nu - n\nu^M)A^{-1}c \quad (2)$$

## Regularization path

### Group change :

- $x_k$  de  $\mathcal{M}$  vers  $\mathcal{E}$  ( $\alpha_k \rightarrow 1$ )

$$\nu = \frac{1 - \alpha_k^{\nu^M}}{n(A^{-1}c)_k} + \nu^M$$

- $x_k$  de  $\mathcal{M}$  vers  $\mathcal{C}$  ( $\alpha_k \rightarrow 0$ )

$$\nu = \frac{-\alpha_k^{\nu^M}}{n(A^{-1}c)_k} + \nu^M$$

- $x_k$  vers  $\mathcal{M}$  (eq 2)

$$\nu = \nu^M \left( \frac{[K(x_k, \cdot), -1](A^{-1}c) - g^{\nu^M}(x_k)}{[K(x_k, \cdot), -1](A^{-1}c)} \right)$$

## Regularization path

**Group change case 3 :**

$$g^\nu(x_k) = \frac{1}{n\nu} \left( \sum_i (\alpha_i^\nu - \alpha_i^{\nu^M}) K(x_k, x_i) - (\alpha_0^\nu - \alpha_0^{\nu^M}) + n\nu^M g^{\nu^M}(x_k) \right) = 0$$

Thus :

$$\sum_i (\alpha_i^\nu - \alpha_i^{\nu^M}) K(x_k, x_i) - (\alpha_0^\nu - \alpha_0^{\nu^M}) = -n\nu^M g^{\nu^M}(x_k)$$

Thus :

$$[K(x_k, \cdot), -1] \left( \begin{pmatrix} \alpha^\nu \\ \alpha_0^\nu \end{pmatrix} - \begin{pmatrix} \alpha^{\nu^M} \\ \alpha_0^{\nu^M} \end{pmatrix} \right) = -n\nu^M g^{\nu^M}(x_k)$$

Using eq. 2 :

$$n[K(x_k, \cdot), -1] A^{-1} c(\nu - \nu^M) = -n\nu^M g^{\nu^M}(x_k)$$

## Regularization path

**Step :**

$$\nu^m = \max(\nu_{\text{change}})$$

Replace  $\nu^M$  by the value  $\nu^m$

progression by decreasing value of  $\nu$

**Stop :**

When  $\mathcal{E}$  is empty !

## Regularization path

### Initialization :

Start with  $\nu = 1 - \frac{\epsilon}{n}$

A single  $x_k$  is in the margin, the others are outliers ( $\alpha_i = 1$  et  $\alpha_k = 1 - \epsilon$ ).  $\rho = f(x_k)$

To find  $k$  :

$$\min_k \frac{1}{2n\nu} \sum_{i,j} \alpha_i \alpha_j K_{ij} - \frac{\epsilon}{n\nu} \sum_i \alpha_i K_{ik} + \frac{\epsilon^2}{2n\nu} K_{kk}$$

Thus :

$$\min_k \frac{1}{2n\nu} \sum_{i,j} K_{ij} - \frac{\epsilon}{n\nu} \sum_i K_{ik} + \frac{\epsilon^2}{2n\nu} K_{kk}$$

Which means choosing the closest  $x_k$  to the barycenter in the Hilbert space :

$$\max_k \sum_{i \neq k} K_{ik}$$

If several  $x_k$  enter simultaneously the margin ( $P = 0$ ) : solve the optimisation problem with  $\nu$  close to 1.

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## PCA

## Principle

Projection from  $\mathbb{R}^l$  to  $\mathbb{R}^d$

Minimizing the deformation of the sample cloud

Retain most of the variance

Decision based on reconstruction error.

## PCA Method

We search  $u$  such that  $\|u\| = 1$  and the projection of  $X$  on the axis carried by  $u$  captures the most variance.

$$\begin{aligned} & \max_u u^t X^t X u \\ \text{avec} \quad & u^t u = 1 \end{aligned}$$

Dual Problem :

$$\max_{\lambda} \min_u -u^t X^t X u + \lambda(u^t u - 1)$$



# PCA

## Method - continuation

We search  $v$  such that  $\|v\| = 1$  and  $v \perp u$  and the projection of  $X$  on the axis carried by  $v$  captures the most variance in the subspace.

$$\max_v v^t X^t X v$$

avec  $v^t v = 1$  et  $v^t u = 0$

Dual problem :

$$\max_{\lambda, \beta} \min_v -v^t X^t X v + \lambda(v^t v - 1) + \beta v^t u$$

## Solution

Eigenvectors  
Eigenvalues

# KPCA

## Principle

Perform a PCA in a transformed space  $\mathcal{H}$

Given  $\Phi$  a transformation such that :

$$\begin{aligned}\Phi &: \mathbb{R}^I \rightarrow \mathcal{H} \\ x &\mapsto \Phi(x)\end{aligned}$$

Hypothesis :  $\sum_i \tilde{\Phi}(x_i) = 0$

One defines  $\tilde{S}_f = \frac{1}{n} \sum_i \tilde{\Phi}(x_i) \tilde{\Phi}(x_i)^t$

We search  $\lambda$  and  $V$  such that :

$$\tilde{S}_f V = \lambda V$$

# KPCA

## Solution

$V$  a vector of the space  $\{\tilde{\Phi}(x_1), \dots, \tilde{\Phi}(x_n)\} \Rightarrow$

$$\exists \alpha \text{ st. } V = \sum_i \alpha_i \tilde{\Phi}(x_i)$$

with  $\tilde{K}_{i,j} = \langle \tilde{\Phi}(x_i), \tilde{\Phi}(x_j) \rangle$  Consequences :

$$K\alpha = n\lambda\alpha$$

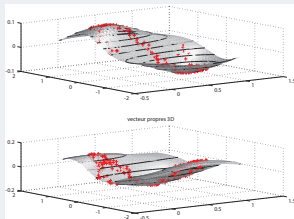
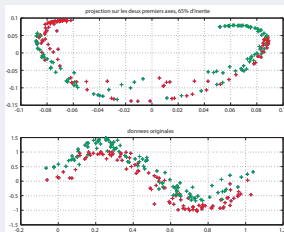
$\alpha$  are the eigenvectors of  $K$

$$KPCA_d(x) = \sum_i \alpha_i^d \tilde{K}(x_i, x)$$

# KPCA

## Interpretation

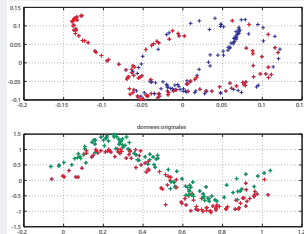
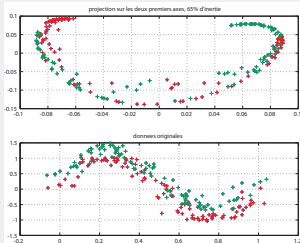
- Maximize the variance in  $\mathcal{H}$
- Minimize the reconstruction error in  $\mathcal{H}$
- Minimize the representation entropy
- Maximize mutual information in relation with the data
- If  $\Phi$  is a polynomial, relation with high order moments



# KPCA

## Interpretation

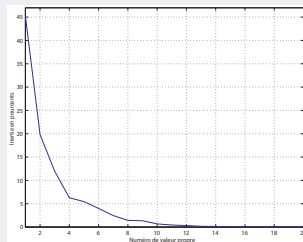
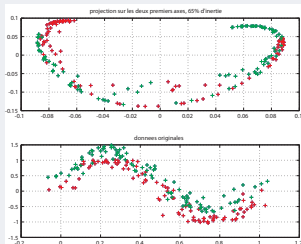
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# KPCA

## Interpretation

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# Outline

- 1 Introduction
- 2 Methods and properties
  - 1C-SVM
  - 1C-SVM Variantes
- 3 Optimization
  - SMO approach
  - Regularization path
- 4 Other approach
  - PCA
  - KPCA
- 5 Conclusion

# Conclusion

## Contributions

- Detection
- Classification