

# Compare robustness of nonnegative matrix factorization algorithms

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19th September 2018

## Abstract

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# 1 Introduction

Non-negative matrix factorization (NMF) is a matrix decomposition technique that approximates a data matrix with non-negative entries with the multiplication of two non-negative matrices

$$V \approx WH.$$

In this approximation, matrix  $W$  is the basis and matrix  $H$  is the weight matrix corresponding to the new dictionary  $W$ . NMF is applicable to an extensive range of domain. For example, [Lee and Seung \[1999\]](#) suggest that NMF is useful for image processing problems including facial recognition.

Matrices  $W$  and  $H$  are often referred as the basis images and weights. This is because the observed image  $V$  is approximated by a linear combination of  $W$  with positive coefficients  $H$ . Due to the additive nature of the algorithm, the dictionary  $W$  are often parts of images that are easily interpretable. This property also distinguishes NMF from other traditional image processing methods such as principal components analysis (PCA). [Guillamet and Vitrià \[2002\]](#) demonstrate that NMF performs better in image classification problems in comparison with PCA. Moreover, NMF is also applicable to text mining such as semantic analysis. Generally, NMF is useful to discover semantic features of an article by counting the frequency of each word, and then approximating the document from a subset of a large array of features [[Lee and Seung, 1999](#)].

In practice, face images could be easily corrupted during data collection by noise with large magnitude. Corruption may result from lighting environment, facial expression or facial details. An NMF algorithm that is robust to large noise is desired for real-world application. Therefore, the objective of this project is to analyse the robustness of NMF algorithms on corrupted datasets. We implement two NMF algorithms proposed by [Lee and Seung \[2001\]](#) on real face image datasets, ORL dataset and Extended YaleB dataset. We add artificial noises to the face images are contaminated. We then apply nonparametric statistical methods to analyse the robustness of these two algorithms from simulation results.

## 2 Related work

Researchers proposed many NMF algorithms. As the objective function of NMF is non-convex, for which the traditional gradient decent method could be very sensitive to step sizes and converge slowly, [Lee and Seung \[2001\]](#) first proposes to algorithms which minimises Euclidean distance or Kullback-Leibler divergence (KLNMF) between the original matrix and its approximation. Although these algorithms are easy to implement and have reasonable convergent rate [[Lee and Seung, 2001](#)], they require more iterations than alternatives such as gradient descent [[Berry et al., 2007](#)]. Also, the algorithms may fail on seriously corrupted dataset which violates its assumption of Gaussian noise or Poisson noise, respectively [[Guan et al., 2017](#)]. Moreover, [Yang et al. \[2011\]](#) indicate that these methods are sensitive to the initial selection of matrices  $W$  and  $H$ . The algorithms require many iterations to retrieve from poorly selected initial values.

Apart from different loss functions, several optimization methods were proposed to improve the performance of NMF. After [Lee and Seung \[2001\]](#) proposed multiplicative update rules MUR, [Lin \[2007\]](#) proposed a modified MUR which guaranteed the convergence to a stationary point. This modified MUR, however, did not improve the convergence rate of traditional MUR [[Guan et al., 2012](#)]. Moreover, as MUR does not impose sparseness, [Berry et al. \[2007\]](#) proposed a projected nonnegative least square (PNLS) method to enforce sparseness. In each nonnegative least square sub-problem, this algorithm projects the negative elements of least squares solution directly to zero. Nevertheless, PNLS does not guarantee convergence [[Guan et al., 2012](#)]. In contrast to these gradient-based optimization methods, [Kim and Park \[2008\]](#) presented an active set method which divides variables into two sets, free set and active set. They update free set in each iteration by solving a unconstrained equation. Even though the active set method has a nice convergence rate, it assumes strictly convexity in each nonnegative least square sub-problem [[Kim and Park, 2008](#)]. These assumptions are easily violated in real life applications.

There exists many robust NMF algorithms which include penalties in the objective functions. For example, [Lam \[2008\]](#) proposes  $L_1$ -norm based NMF to model noisy data by a Laplace distribution which is less sensitive to outliers. However, as  $L_1$ -norm is not differentiable at zero, the optimization procedure is computationally expensive. [Kong et al. \[2011\]](#) proposed an NMF algorithm using  $L_{21}$ -norm loss function which is more stable. The updating rules used in  $L_{21}$ -norm NMF, however, still converge slowly because of a continual use of the power method [[Guan et al., 2017](#)].

### 3 Methods

Some carefully designed NMF are robust to various noises. These robust algorithms aim to significantly reduce the amount of noise while preserving the edges without blurring the image [Barbu, 2013]. Figure 4.2 shows three kinds of noises we designed, including Gaussian noise, Poisson noise, and Salt & Pepper noise.

#### 3.1 NMF and Gaussian noise

**Gaussian noise** is a noise with a probability density function being normal with mean zero. Lee and Seung [2001] propose the first NMF with the objective function between image  $V$  and its NMF factorisation  $W$  and  $H$  being

$$\|V - WH\| = \sum_{ij} [V_{ij} - (WH)_{ij}]^2. \quad (1)$$

To minimise this object function of least square, Lee and Seung [2001] prove the convergence of the multiplication update rule

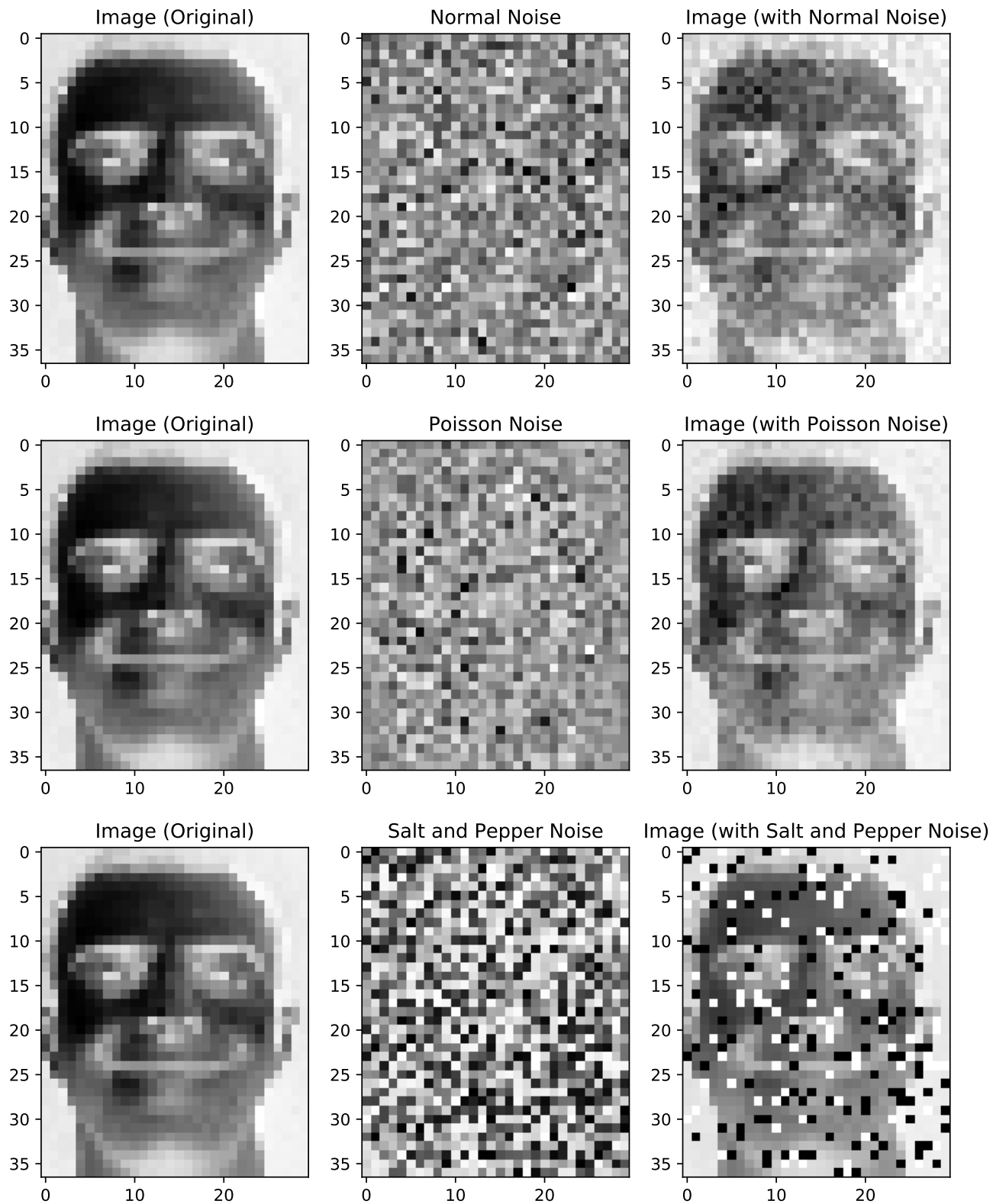
$$H_{jk} \leftarrow H_{jk} \frac{(W^T V)_{jk}}{(W^T WH)_{jk}} \text{ and } W_{ij} \leftarrow W_{ij} \frac{(VH)_{ij}}{(WHH^T)_{ij}}. \quad (2)$$

Here,  $()_{ij}/()_{ij}$  denotes elementwise division of the two matrix. Liu and Tao [2016] shows this NMF algorithm minimises Gaussian.

#### 3.2 KLNMF and Poisson noise

**Poisson noise** or shot noise is a type of electronic noise that occurs when the finite number of particles that carry energy, such as electrons in an electronic circuit or photons in an optical device, is small enough to give rise to detectable statistical fluctuations in a measurement. Lee and Seung [2001] suggest that KLNMF is a algorithm that minimising the Kullback-Leibler divergence

$$\begin{aligned} D(V||WH) &= \sum_{ij} \left( V_{ij} \log \frac{V_{ij}}{(WH)_{ij}} - V_{ij} + (WH)_{ij} \right) \\ &= \sum_{ij} \left( -V_{ij} \log (WH)_{ij} + (WH)_{ij} + C(V_{ij}) \right). \end{aligned} \quad (3)$$



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Figure 1: The original images (left) are corrupted by Gaussian Noise (top), Poisson Noise (middle), and Salt & Pepper Noise (bottom). The corrupted images are shown on the right.

where  $C(V_{ij}) = V_{ij} \log V_{ij} - V_{ij}$ .  $C(V_{ij})$  is a function of the observed image matrix  $V$  only. Lee and Seung [2001] also suggest a multiplication update rule to find as the optimisation procedure of KLNMF

$$H_{jk} \leftarrow H_{jk} \frac{\sum_i W_{ij} V_{ik} / (WH)_{jk}}{\sum_{i'} W_{i'j}} \text{ and } W_{ij} \leftarrow W_{ij} \frac{\sum_k H_{jk} V_{ik} / (WH)_{jk}}{\sum_{k'} H_{ik'}}. \quad (4)$$

As this original image matrix  $V$  is observed, minimising this Kullback-Leibler divergence (3) is equivalent to minimising

$$\sum_{ij} \left( -V_{ij} \log (WH)_{ij} + (WH)_{ij} + C(V_{ij}) \right).$$

, for arbitrary bounded function  $C(V_{ij})$ . Taking exponential of the negative of this score function, the problem transforms to maximising the following likelihood function

$$L(WH|V) = \prod_{ij} \left( (WH)_{ij}^{V_{ij}} e^{-(WH)_{ij}} + C(V_{ij}) \right).$$

Choosing constant  $C(V_{ij})$  to be  $-\log V_{ij}!$  gives

$$L(WH|V) = \prod_{ij} \left( \frac{(WH)_{ij}^{V_{ij}} e^{-(WH)_{ij}}}{V_{ij}!} \right).$$

Hence, the probability density function of each element of the original matrix  $V$  is Poisson

$$P(V_{ij}) = \frac{(WH)_{ij}^{V_{ij}} e^{-(WH)_{ij}}}{V_{ij}!}$$

is a sufficient condition to yield this likelihood. Hence KLNMF is most suitable for images with Poisson noise.

### 3.3 Preprocess

We did not preprocess the images because both of NMF and KLNMF are scale sensitive, because both objective functions (1) and (3) varies when original matrix  $V$  and result matrices  $W$  and  $H$  scale proportionally, i.e. for  $\lambda$  real,  $D(V||WH) \neq D(\lambda V||\lambda WH)$ . To overcome this issue, we could have normalise the matrices  $W$  and  $H$  in each iteration [Fevotte and Idier, 2011], but it will result in a even slower computation.



Figure 2: Compare a Gaussian noise  $N(0, 40)$  with Poisson noise  $\text{Poi}(40) - 40$ . They two distributions are asymptotically equivalent and have similar density functions.

### 3.4 Gaussian and Poisson are asymptotic equivalent

We design an Gaussian noise and a Poisson noise with different magnitude. Poisson distribution with parameter  $\lambda$  (integer) is equivalent to the sum of  $\lambda$  Poisson distributions with parameter 1 [Walck, 1996, p. 45]. Hence for  $\lambda$  large, Central Limit Theorem implies that Poisson distribution with parameter  $\lambda$  is well approximated by  $N(\lambda, \lambda)$ . When applying Poisson noise to an image, we do not have degree of freedom to choose any parameter. The variance is the magnitude of the pixels. To compare the robustness of KLNMF with NMF with different noise, we choose the variance of Gaussian noise to be the different from the magnitude of the pixel, that is,  $N(0, \text{Var}) \neq N(0, V) \approx \text{Poi}(V) - V$ . Figure 2 visualises the similarity of Poisson distribution and Normal distribution with parameter  $V = 40$ . To overcome this issue, the Gaussian noise we use should be larger or smaller variance in comparison with the mean of the images. We choose the variance of the noise to be 80.

### 3.5 Salt & Pepper noise

Apart from Gaussian and Poisson noises, we also test our two algorithms on the commonly seen **Salt & Pepper noise**. The noise presents itself by having dark pixels in bright regions and bright pixels in dark regions [Sampat et al., 2005].

### 3.6 Multiple initial estimates avoid local minima

As discussed in the section of related work. The problem of nonnegative matrix factorization is not a convex problem. Hence the results update rules (2) and (4) coverage to may be local minima instead of global minima. To address this issue, we implement several (i.e.  $n$ ) initial estimates for each matrix factorization problem. We use the factorized matrices  $W$  and  $H$  corresponding to the least residual (1) and (3), for NMF and KLNMF, algorithms respectively, as the final result of factorization. This design of multiple starting point improves the stability of of algorithm, but it requires more computational power. To improve the computational speed, we make the number  $n$  equal to the number of cores of the CPU. We assign each of the  $n$  initial estimates randomly with an uniform distribution. Then these each of the  $n$  initial estimates are assigned to a different core of the CPU. This boost the CPU utilisation to 100% instantly and improved the computational speed by 70% on the ORL data. The following part of our code implements this idea of parallel computing.

Algorithm 1: Centring image data

```
1 args = zip(repeat(V,ncpu), repeat(r,ncpu),
            repeat(niter[name2],ncpu), repeat(min_error[name2],ncpu))
2 result = pool.starmap(algo, args)
```

where algo is the NMF algorithm and niter is the number of iterations.

### 3.7 KLNMF requires more iterations

KLNMF converges slower than NMF. We made the plot of the logarithm of residual (1) and (3) with respect to the logarithm of the number of iterations. We measured the slope of the log-log plot for both algorithms and found that the slope of the NMF residual plot is 2.5 times as that of the KLNMF plot (Figure 3). This estimates that the rate of convergence of NMF is 2.5 faster than KLNMF. As a result, we set the number of iterations as 500 and 1200 for NMF and KLNMF algorithms, respectively (i.e. roughly 2.5 more iterations).



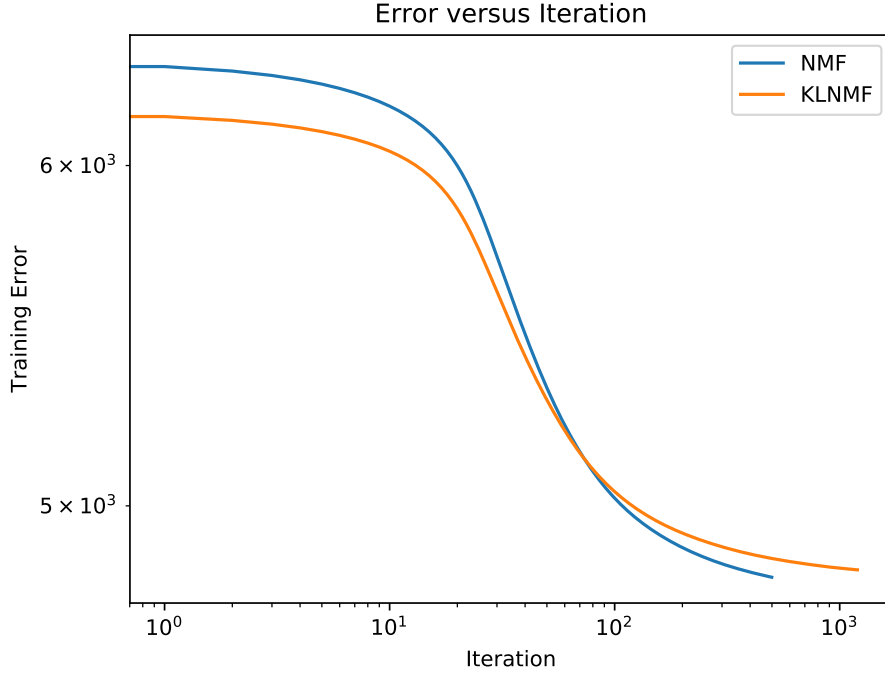


Figure 3: Residual of objective function (1) and (3) versus the number of iterations. NMF converges more than twice faster than KLNMF.

### 3.8 Evaluation metrics and their confidence intervals

The assignment instruction asks us to compare the performance of NMF and KLNMF by using evaluations metrics including Relative Reconstruction Errors (RRE), Average Accuracy (AA), Normalized Mutual Information (NMI). The instruction states the formulae of these metrics. However, to systematically compare the metrics, we construct an 95% confidence interval for any metric (e.g. RRE) by Studentized bootstrapping method

$$(\text{RRE} - t_{97.5}^* \cdot \hat{\text{se}}_{\text{RRE}}, \text{RRE} - t_{2.5}^* \cdot \hat{\text{se}}_{\text{RRE}}), \quad (5)$$

where  $t_{2.5}^*$  is the 2.5 percentile of the bootstrapped Student's t-distribution from our sample space with 80 simulations and  $\hat{\text{se}}_{\text{RRE}}$  is the sample standard error. We run 80 simulations so that the confidence interval we construct is precise.

Bootstrapping does require the sample space follows specific distributions. We apply this nonparametric method to construct confidence interval here because we do not have the knowledge about the specific distributions of these three metrics.

### 3.9 Compare the robustness of algorithms

We implement Kolmogorov-Smirnov test to test the hypothesis that the algorithms NMF and KLNMF have different robustness. Again Kolmogorov-Smirnov test is distribution free, so we do not need to know the distributions of the evaluation metrics.

Let  $RRE_i$  denote the RRE generated from our NMF algorithm by the  $i$ th simulation. Define the empirical distribution of a sample set generated by algorithm  $\alpha$ , perhaps the 80 RRE results, as

$$\hat{F}_\alpha(x) = \frac{1}{n} \sum_{i=1}^{80} 1_{RRE_i \leq x}. \quad (6)$$

The test statistic is the supremum among the differences of the empirical distribution generated using definition (6) [Walck, 1996]

$$D = \sup_x |F_{\alpha_1}(x) - F_{\alpha_2}(x)|. \quad (7)$$

We compare the test statistics  $D$  with the critical value of 0.215, which corresponds to 80 samples and a 95% of confidence level. We reject the null hypotheses that the two algorithms produce similar RRE (or other evaluation metrics) with 95% confidence level if the test statistics  $D > 0.215$ . The technique is extended to compare AA and NMI.

## 4 Experiments

### 4.1 Noise

We implement three kinds of noises including Gaussian noise, Poisson noise and Salt & Pepper noise.

#### 4.1.1 Gaussian Noise

We design the Gaussian noise by normal distribution with 0 mean and 80 standard deviation (Algorithm 2). The ORL dataset has a global pixel mean of 40 and the CroppedYale data set has that of 70. Hence the designed Gaussian noise contaminates the images significantly. We choose the standard deviation to be 80 so that our Gaussian noise are less likely to coincident with the designed Poisson noise. To satisfy the nonnegative constant, negative value in contaminated image is set to zero

## Algorithm 2: Gaussian Noise Design

```

1 def normal(subVhat):
2     """Design a Gaussian noise."""
3     V_noise = np.random.normal(0, 80, subVhat.shape) **
4         np.sqrt(subVhat)
5     V = subVhat + V_noise
6     V[V < 0] = 0
7     return V, V_noise

```

## 4.1.2 Poisson Noise

The Poisson noise is not additive and has no hyperparameters to be set. Unlike Gaussian noise, contaminated images are drawn directly from Poisson distribution with parameter set to be pixel values. Then, the Poisson noise is calculated from the difference between the contaminated image and the original image, as discussed in Section 3 and demonstrated in algorithm 3.

## Algorithm 3: Poisson Noise Design

```

1 def possion(subVhat):
2     """Design a Possion noise."""
3     V = np.random.poisson(subVhat)
4     V_noise = V-subVhat
5     return V, V_noise

```

## 4.1.3 Salt &amp; Pepper Noise

Salt and Pepper noises are added by drawing random integers from discrete uniform distribution of the interval  $[0, 255)$   <sup>4</sup>

## Algorithm 4: Salt and Pepper Noise Design

```

1 """Design a salt and pepper noise where make some pixel value
2     zeros."""
3 # obtain one Image
4 image = subVhat[:, 0]
5 V_noise = np.random.randint(low=0, high=255,
6     size=subVhat.shape, dtype=int)
7 V = subVhat.copy()
8 V[V_noise <= 20] = 0
9 V[V_noise >= 230] = 255
10 return V, V_noise

```

## 4.2 Experiments Results

The results of noise design are shown below:

## 5 Conclusion

Your conclusion goes at the end, followed by References, which must follow the Vancouver Style (see: [www.icmje.org/index.html](http://www.icmje.org/index.html)). References begin below with a header that is centered. Only the first word of an article title is capitalized in the References.

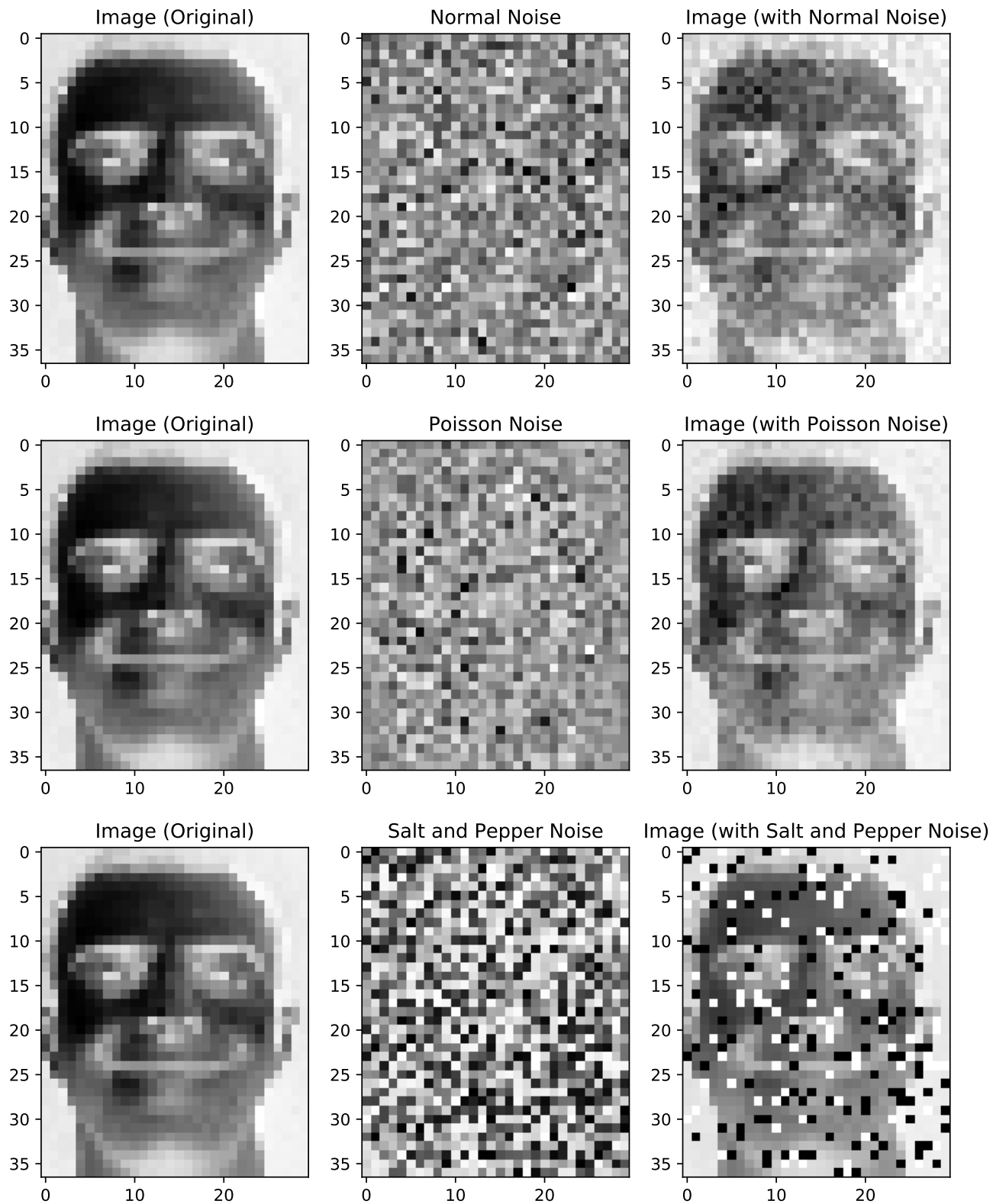
## A Appendix

Algorithm 5: The Levenberg–Marquardt algorithm iteratively finds optimal macro-scale Robin boundary conditions.

```

1 %A=imread('C:\Users\chenc\OneDrive - UNSW\machine
   learning\assignment
   1\data\CroppedYaleB\yaleB01\yaleB01_P00A+000E+00.pgm');
2 red=3;
3 k=40;
4
5 imagefiles = dir('data/ORL/*/*.pgm');
6 imagefiles2=struct2cell(imagefiles);
7 imagefiles=imagefiles((~endsWith(imagefiles2(1,:), 'Ambient.pgm'))');
8 imagefiles2=struct2cell(imagefiles);
9 A=imread(strcat(imagefiles(1).folder, '\', imagefiles(1).name));
10 if size(A,1)==112
11     A=A(1:111,1:90);
12 end
13 A_list=zeros(size(A,1)/red, size(A,2)/red, red);
14 nfiles = length(imagefiles); % Number of files found
15 matrix_image=zeros(prod(size(A))/red^2, nfiles);
16 temp=struct2cell(imagefiles);
17 names=temp(1,:)
18 for ii=1:nfiles
19     currentfilename = imagefiles(ii).name;
20     currentfilename=strcat(imagefiles(ii).folder, '\', currentfilename);
21     currentimage = imread(currentfilename);
22     if abs(size(A,1)-112)<=1
23         currentimage=currentimage(1:111,1:90);
24     end
25

```



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Figure 4: The original images (left) are corrupted by Gaussian Noise (top), Poisson Noise (middle), and Salt & Pepper Noise (bottom). The corrupted images are shown on the right.

```

26     for i=1:red
27         A_list(:,:,i)=currentimage(i:red:end,i:red:end);
28     end
29     A2=uint8(mean(A_list,3));
30     matrix_image(:,ii) = A2(:);
31 end
32
33 [w h]=NeNMF(matrix_image,k);
34 idx = kmeans(h',k)
35 Y_pred=zeros(size(matrix_image,2),1)
36 namess=str2mat(string(imagefiles2(2,:))')
37 namess=str2num(namess(:,end-1:end))
38 for ii=unique(idx)'
39     ind= (idx==ii);
40     Y_pred(ind)=mode(namess(ind,:));
41 end
42 nmi(Y_pred,namess)

```

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