# EE359-Multi-Graph-Matching

Python implementation of three algorithms in paper "Unifying Offline and Online Multi-graph Matching via Finding Shortest Paths on Supergraph". Homework of EE359, Prof. Junchi Yan.

# **EE359 HW Report**

## 戴昊悦 李竞宇

517030910{288,318}

## 1. Overview of the HW

In this short project we're required to implement Python code of the three algorithms proposed in <u>Jiang</u>, <u>Z</u>., <u>Wang</u>, <u>T.</u>, <u>& Yan</u>, <u>J.</u> (2020). <u>Unifying Offline and Online Multi-graph Matching via Finding Shortest Paths on Supergraph. IEEE Transactions on Pattern Analysis and Machine Intelligence</u>, 14(8), 1–1.

As follows we'll illustrate how we reproduce the algorithms, the result of pass test, and some of our observations.

# 2. Implementation

### Affinity Score

In the graph matching synthesis, affinity score is designed to measure two-graph matching, usually written as a quadratic assignment programming (QAP) problem which is also called Lawler's QAP:

$$J(\mathbf{X}) = \min_{\mathbf{X} \in \{0,1\}^{n_1 \times n_2}} \operatorname{vec}(\mathbf{X})^{\mathsf{T}} \mathbf{K} \operatorname{vec}(\mathbf{X})$$

where  $\mathbf{X}$  is a (partial) permutation matrix indicating the node correspondence, and  $\mathbf{K} \in \mathbb{R}^{n1n2 \times n1n2}$  is the affinity matrix whose diagonal (off-diagonal) encodes the node-to-node affinity (edge-to-edge affinity) between two graphs. The symbol  $\text{vec}(\cdot)$  here denotes the column-wise vectorization of the input matrix.

In our practice X is the matching result of multi graphs in shape  $(num\_graph, num\_graph, num\_node, num\_node)$ , where X in above formula is X[i,j]. Thus instead of calculating each pair of graphs, we can compute them in a bunch:

```
1
    def cal_affinity_score(X, K):
2
         :param X: matching results, (num_graph, num_graph, num_node, num_node)
3
         :param K: affinity matrix, (num_graph, num_graph, num_node^2, num_node^2)
4
         :return: normalized affinity score, (num_graph, num_graph)
5
6
        n, _, m, _ = X.shape
7
        vx = np.reshape(X, newshape=(n, n, -1, 1))
8
        vxT = vx.transpose((0, 1, 3, 2))
9
        affinity_score = np.matmul(np.matmul(vxT, K), vx) # in shape (n, n, 1, 1)
10
        normalized_affinity_score = affinity_score.reshape(n, n) / X0)
11
        return normalized_affinity_score
12
```

Note that affinity score is normalized to range [0,1] to be consistent with pairwise consistency. We use the normalization factor [x0] to be the maximal affinity score of the raw input X, as proposed in CAO.

## • Pairwise Consistency

In the proposed unified approaches, given  $\{G_k\}_{k=1}^N$  and matching configuration  $\mathbb{X}$ , for any pair  $G_i$  and  $G_j$ , the pairwise consistency is defined as:

$$C_p\left(\mathbf{X}_{ij}, \mathbb{X}\right) = 1 - \frac{\sum_{k=1}^{N} \|\mathbf{X}_{ij} - \mathbf{X}_{ik}\mathbf{X}_{kj}\|_F}{2nN} \in (0, 1]$$

Though it's defined in a for any way and k is traversed as  $\sum_{k=1}^{N}$ , we don't need to write the code with three for loop, since it's mutually independent to compute each pair  $G_i$  and  $G_j$ , as well as the summation of k.

Computation of  $C_p(\mathbf{X}_{ij})$  is related to  $\mathbf{X}_{ik}\mathbf{X}_{kj}$  for k from 1 to N. This is similar to the form of matrix multiplication. However we want one step before: where  $\mathbf{X}_{ik}\mathbf{X}_{kj}$  haven't been summarized so that  $\|\mathbf{X}_{ij}-\mathbf{X}_{ik}\mathbf{X}_{kj}\|_F$  operation can be done. Thus we use broadcasting in numpy to align shapes with additional dimensions we add. Note that we need to swap the two axes with transpose to achieve it:

```
def cal_pairwise_consistency(X):
1
2
         :param X: matching results, (num_graph, num_graph, num_node, num_node)
3
         :return: pairwise consistency: (num graph, num graph)
4
5
        n, _, m, _ = X.shape
6
7
        X_t = X.transpose((1, 0, 2, 3)) # so that <math>X_t[j,k] = X[k,j]
         pairwise_consistency = 1 - np.abs(X[:, :, None] - \
8
               np.matmul(X[:, None], X_t[None, ...])).sum((2, 3, 4)) / (2 * n * m)
9
        # X[:,None]*X_t[None,...] is X[i,k]*X[k,j] (matmul)
10
        return pairwise consistency
11
```

We've had questions about whether to use pointwise or matrix multiplication here, which will be pointed out later.

## MGM-Floyd

MGM-Floyd is used for offline multiple graph matching. It's able to find the optimal composition path more efficiently with fewer comparisons and thus being more competitive. Pseudocode provided in the paper:

where  $S\left(\mathbf{X}_{ij}, \mathbb{X}\right) = \overbrace{(1-\lambda)J\left(\mathbf{X}_{ij}\right)}^{\text{pairwise consistency}} + \overbrace{\lambda C_p\left(\mathbf{X}_{ij}, \mathbb{X}\right)}^{\text{pairwise consistency}}$ . In practice we use the pc approximated version  $S_{pc}^{\mathbb{X}}\left(\mathbf{X}_{ij}, \mathbf{X}_{jk}\right) = (1-\lambda)J\left(\mathbf{X}_{ij}\mathbf{X}_{jk}\right) + \lambda\sqrt{C_p\left(\mathbf{X}_{ij}, \mathbb{X}\right)C_p\left(\mathbf{X}_{jk}, \mathbb{X}\right)}$ . In this way we don't need to calculate pairwise consistency of the multiplied matrix again, but just multiply their original pairwise consistency value.

There are two rounds of updating X, with each round traversing all graphs. In the first round  $\lambda$  is set to 0 for affinity based boosting. In the second round  $\lambda=0.3$ . Similar as acceleration of above, each pair of graphs are computated parallelly.

```
1
    def mgm_floyd(X, K, num_graph, num_node):
2
         :param X: matching results, (num_graph, num_graph, num_node, num_node)
3
         :param K: affinity matrix, (num_graph, num_graph, num_node^2, num_node^2)
4
         :param num_graph: number of graph, int
5
         :param num_node: number of node, int
6
         :return: matching results, (num graph, num graph, num node, num node)
 7
8
        for k in range(num_graph):
9
            Xopt = np.matmul(X[:, None, k], X[None, k, :])
10
            Sorg = cal_affinity_score(X, K)
11
            Sopt = cal_affinity_score(Xopt, K)
12
             update = (Sopt > Sorg)[:, :, None, None]
13
            for i in range(num_graph):
14
               update[i, i] = False
15
            X = update * Xopt + (1 - update) * X
16
17
        for k in range(num graph):
18
             pairwise_consistency = cal_pairwise_consistency(X)
19
            Xopt = np.matmul(X[:, None, k], X[None, k, :])
20
            Sorg = (1 - LAMBDA) * cal_affinity_score(X, K) + \
21
                   LAMBDA * pairwise_consistency
22
             Sopt = (1 - LAMBDA) * cal_affinity_score(Xopt, K) + \
23
                   LAMBDA * np.sqrt(\ # sqrt pc for approximate
24
                 np.matmul(pairwise_consistency[:, k][:, None], \
25
                 pairwise_consistency[k, :][None, ...]))
26
            update = (Sopt > Sorg)[:, :, None, None]
27
            update[np.diag_indices(num_graph)] = False
28
            X = update * Xopt + (1 - update) * X
29
30
        return X
31
```

We find that when using update in the matrix form would bring undesired update of self-assignment (i.e.  $X_{ii}$ ), which should always be unit matrix. So we do not update these entries.

#### MGM-SPFA

MGM-SPFA is based on SPFA, a single-source shortest path algorithm. It helps solve online multiple graph matching, which aims at matching the arriving graph  $G_N$  to N-1 previous graphs which have already been matched. Two constraints added: force termination when number of updated nodes reaches  $m^2$ .

### Algorithm 2: MGM-SPFA (Online MGM)

```
Input: Affinity matrix \{\mathbf{K}_{ij}\}_{i,j=1}^{N}, \lambda, initial matching \mathbb{X}. 1 for each newly arriving graph G_N do
                use two-graph solver to obtain \mathbb{X}_{Ni}^{(0)} for G_N and others; initialize the graph queue \mathcal{Q} = \{G_1, G_2 \cdots, G_{N-1}\};
3
                while Q is not empty do
                           obtain G_x in \mathcal{Q} and remove it;
5
                          for each graph G_y do

set S_{org} = S(\mathbf{X}_{yN}) by Eq. 5 (or Eq. 7, Eq. 8);
set S_{opt} = S(\mathbf{X}_{yx}\mathbf{X}_{xN}) by Eq. 5 (or Eq. 7, Eq. 8);
 6
 7
 8
                                   if S_{org} < S_{opt} then
\begin{array}{c} \mathbf{X}_{yN} \leftarrow \mathbf{X}_{yx} \mathbf{X}_{xN}; \\ \text{add } G_y \text{ into } \mathcal{Q}; \end{array}
10
11
                for each pair of graphs G_x, G_y in \mathcal{H} \setminus \{G_N\} do
12
                          set S_{org} = S(\mathbf{X}_{xN}) by Eq. 5 (or Eq. 7, Eq. 8);
set S_{opt} = S(\mathbf{X}_{xy}\mathbf{X}_{yN}) by Eq. 5 (or Eq. 7, Eq. 8);
13
14
                          \begin{array}{l} \textbf{if } S_{org} < S_{opt} \textbf{ then} \\ \  \  \, \boldsymbol{\mathbf{X}}_{xy} \leftarrow \mathbf{X}_{xN} \mathbf{X}_{Ny}; \end{array}
15
      Output: optimized matching X.
```

```
1
    def mgm_spfa(K, X, num_graph, num_node):
2
         :param K: affinity matrix, (num_graph, num_graph, num_node^2, num_node^2)
3
         :param X: matching results, X[:-1, :-1] is the matching results obtained by last i
4
                   X[num_graph,:] and X[:,num_graph] is obtained via two-graph matching sol
5
                   graph is the new coming graph. (num_graph, num_graph, num_node, num_node
6
         :param num graph: number of graph, int
7
         :param num node: number of node, int
8
         :return: X, matching results, match graph_m to {graph_1, ..., graph_m-1)
9
10
11
        q = [i for i in range(num_graph - 1)]
12
        outnumber = 0
13
        while len(q) > 0:
14
             Gx = q[0]
15
             del q[0]
16
             outnumber += 1
17
             Xopt = np.matmul(X[:, Gx, None], X[Gx, None, :]) # X opt[y,N]=X[y,x] \cdot X[x,N]
18
             for y in range(num_graph - 1):
19
                 if y == Gx:
20
                     continue
21
                 Sorg = (1 - LAMBDA\_SPFA) * cal_affinity_score_single(X[y, -1], K[y, -1]) +
22
                        LAMBDA_SPFA * cal_pairwise_consistency_single(X, y, -1)
23
                 Sopt = (1 - LAMBDA_SPFA) * cal_affinity_score_single(Xopt[y, -1], K[y, -1]
24
                        LAMBDA SPFA * cal pairwise consistency single(Xopt, y, -1)
25
                 if Sorg < Sopt:</pre>
26
                     X[y, -1] = Xopt[y, -1]
27
                     if y not in q:
28
                         q.append(y)
29
             if outnumber > num graph ** 2:
30
                 break
31
32
        pairwise_consistency = cal_pairwise_consistency(X)
33
        Xopt = np.matmul(X[:, num_graph - 1][:, None], X[num_graph - 1, :][None, ...]) #
34
        Sorg = (1 - LAMBDA SPFA) * cal affinity score(X, K) + LAMBDA SPFA * pairwise consi
35
        Sopt = (1 - LAMBDA_SPFA) * cal_affinity_score(Xopt, K) + LAMBDA_SPFA * np.sqrt(
36
             np.matmul(pairwise_consistency[:, num_graph - 1][:, None], pairwise_consistenc
37
        update = (Sopt > Sorg)[:, :, None, None]
38
        update[num_graph - 1] = False
39
        update[:, num_graph - 1] = False # Gx, Gy in H\GN
40
        update[np.diag_indices(num_graph)] = False
41
        X = update * Xopt + (1 - update) * X
42
43
        return X
44
```

Here we use iteration instead of matrix operation to update the matches, because matrix operation has some redundancies: all the pairwise  $[X_{opt[i,j]}]$  are calculated, while only  $[X_{opt[i,N]}]$  is needed.

Through experiments, we find that using iteration is more efficient than matrix operation in mgm-spfa.

#### FAST-SPFA

Fast-SPFA is based on MGM-SPFA. But instead of doing MGM-SPFA on all of the graphs, Fast-SPFA randomly partition the graphs into several clusters and doing MGM-SPFA-like update on each clusters instead. In this part, all clusters updates match information by the newly arrived graph. Then in the second part, all graph updates their match to each other (regardless of clusters) given the newly arrived graph.

```
Algorithm 3: FastSPFA (Online Fast MGM)

Input: Affinity matrix \{\mathbf{K}_{ij}\}_{i,j=1}^{N}, \lambda, C_{min}, initial \mathbb{X}.

1 for each newly arriving graph G_N do

2 | calculate the cluster number M = \max(1, N/C_{min}).

3 | partition \mathcal{H}\setminus\{G_N\} into M clusters randomly.

4 | for each cluster C_i do

5 | generate the sub-supergraph \mathcal{H}_i by C_i \cup \{G_N\}.

apply Line 1 to 16 in Alg. 2 to obtain the edges
between G_N and other vertices on \mathcal{H}_i: \{\mathbb{X}_{Nh}\}_{h=1}^{N-1}.

7 | perform the same post-processing Line 12 to 16 in Alg. 2
to optimize all pairwise matchings \mathbf{X}_{uv} in \mathcal{H}\setminus\{G_N\}:
i.e. use \mathbf{X}_{uN}\mathbf{X}_{Nv} to update \mathbf{X}_{uv} via G_N for each pair.

Output: optimized matching \mathbb{X}.
```

```
def fast_spfa(K, X, num_graph, num_node):
1
2
         :param K: affinity matrix, (num_graph, num_graph, num_node^2, num_node^2)
3
         :param X: matching results, X[:-1, :-1] is the matching results obtained by last i
4
                   X[num graph,:] and X[:,num graph] is obtained via two-graph matching sol
5
                   graph is the new coming graph. (num_graph, num_graph, num_node, num_node
6
         :param num graph: number of graph, int
         :param num_node: number of node, int
8
         :return: X, matching results, match graph_m to {graph_1, ..., graph_m-1)
9
10
        M = max(1, num_graph // CMIN)
11
12
        for k in range(num_graph):
13
             Xopt = np.matmul(X[:, k, None], X[k, None, :])
14
             Sorg = cal_affinity_score(X, K)
15
             Sopt = cal_affinity_score(Xopt, K)
16
17
             update = (Sopt > Sorg)[:, :, None, None]
18
             update[np.diag_indices(num_graph)] = False
19
            X = update * Xopt + (1 - update) * X
20
21
        for ci in range(M):
22
             if ci < M - 1:
23
                 coord = [i for i in range(ci * CMIN, (ci + 1) * CMIN)]
24
                 if num graph - 1 not in coord:
25
                     coord.append(num_graph - 1)
26
             else:
27
```

```
coord = [i for i in range(ci * CMIN, num_graph)]
28
             Xc = X[coord, ...][:, coord]
29
             Kc = K[coord, ...][:, coord]
30
31
             q = [i for i in range(len(coord) - 1)]
32
33
             outnumber = 0
             while len(q) > 0:
34
35
                 Gx = q[0]
36
                 del q[0]
                 outnumber += 1
37
                 Xopt = np.matmul(Xc[:, Gx, None], Xc[Gx, None, :]) # X_opt[y,N]=X[y,x] \cdot X[
38
                 for y in range(len(coord) - 1):
39
                     if y == Gx:
40
41
                         continue
                     Sorg = (1 - LAMBDA FAST) * cal affinity score single(Xc[y, -1], Kc[y, -1])
42
                             LAMBDA_FAST * cal_pairwise_consistency_single(Xc, y, -1)
43
                     Sopt = (1 - LAMBDA_FAST) * cal_affinity_score_single(Xopt[y, -1], Kc[y
44
                             LAMBDA_FAST * cal_pairwise_consistency_single(Xopt, y, -1)
45
46
                     if Sorg < Sopt:</pre>
                         Xc[y, -1] = Xopt[y, -1]
47
48
                         if y not in q:
49
                              q.append(y)
50
                 if outnumber > CMIN ** 2:
51
                     break
52
         pairwise_consistency = cal_pairwise_consistency(X)
53
         Xopt = np.matmul(X[:, num_graph - 1][:, None], X[num_graph - 1, :][None, ...]) #
54
         Sorg = (1 - LAMBDA_FAST) * cal_affinity_score(X, K) + LAMBDA_FAST * pairwise_consi
55
         Sopt = (1 - LAMBDA_SPFA) * cal_affinity_score(Xopt, K) + LAMBDA_SPFA * np.sqrt(
56
             np.matmul(pairwise_consistency[:, num_graph - 1][:, None], pairwise_consistency
57
         update = (Sopt > Sorg)[:, :, None, None]
58
         update[num_graph - 1] = False
59
60
         update[:, num_graph - 1] = False # Gx, Gy in H\GN
         update[np.diag_indices(num_graph)] = False
61
         X = update * Xopt + (1 - update) * X
62
63
64
         return X
```

## 2. Question and Observation

```
Algorithm 1: MGM-Floyd (Offline MGM)

Input: affinity matrix \{K_{i,j}\}_{i,j=1}^{N}, initial \mathbb{X}^{(0)}, \lambda.

1 Set consistency weight to 0 for affinity based boosting.

2 for each graph G_v do

3 | for each pair of graphs G_x, G_v do

4 | set S_{org} = S(X_{xy}) by Eq. 5 (or using approximate S_{pc}^{X} by Eq. 7, S_{ac}^{X} by Eq. 8 for speedup);

5 | set S_{opt} = S(X_{xy}X_{xy}) by Eq. 5 (or Eq. 7, Eq. 8);

6 | if S_y = S(X_{xy}X_{xy});

8 Set consistency weight to \lambda > 0 and run Line 2-7 again;

Output: optimized matching \mathbb{X}.
```

We are curious about whether  $X_{ik}X_{kj}$  should be pointwise or matrix multiplication, for each of the cases

## Author Jiang Zetian has kindly answered our question:

```
矩阵乘法, 举个例子吧
\chi_{iv} =
[[0, 1, 0]
[1, 0, 0]
[0, 0, 1]
Xvj =
[[0, 0, 1]
[1, 0, 0]
[0, 1, 0]
矩阵乘法乘起来表示i到v的匹配,再到j的匹配,结果还是一个置换矩阵
[[1, 0, 0]
[0, 0, 1]
[0, 1, 0]]
但是 elementwise 的相乘的话,结果就不是置换矩阵了,这不符合匹配链组合的思路
[[0, 0, 0]
[1, 0, 0]
[0, 0, 0]]
希望对你有帮助。
```

From the aspect of matching chain combination, it should be matmul here to maintain a permutation matrix. What we found interesting, however, is that if pointwise-mul is used in pairwise consistency computation rather than mat-mul, higher accuracy can be achieved (let alone speed).

Another observation is that, when adding affinity boost step before both MGM-SPFA and Fast-SPFA, the accuracy would be increased dramatically while using little extra time.

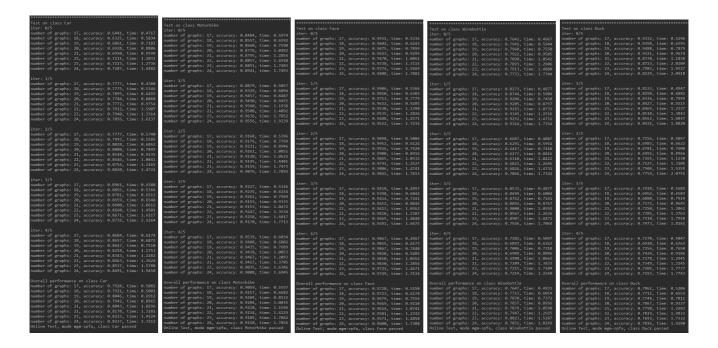
We would like to keep the above two here and research more thoroughly in the next big project.

## 3. Results Screenshots

Offline Floyd		Car	Motorbike	Face	Winebottle	Duck
Time Cost (s)	Required	4.384	4.227	4.220	4.339	4.209
	Ours	2.3236	2.1036	2.4006	2.2967	2.2574
Accuracy (%)	Required	60.46	80.51	91.08	72.20	57.69
	Ours	82.16	90.89	95.77	77.07	75.20

Online MGM-SPFA		Car	Motorbike	Face	Winebottle	Duck
Time Cost (s)	Required	2.190	2.179	2.023	2.631	2.135
	Ours	1.021	1.138	1.046	1.053	1.158
Accuracy (%)	Required	63.32	83.43	91.41	75.23	59.05
	Ours	80.65	91.78	96.46	78.48	77.89

Online Fast-SPFA		Car	Motorbike	Face	Winebottle	Duck
Time Cost (s)	Required	0.7323	0.7586	0.8077	0.7993	0.7591
	Ours	0.3661	0.3376	0.3507	0.3663	0.3285
Accuracy (%)	Required	61.87	82.90	91.45	73.57	57.82
	Ours	80.51	91.55	96.46	78.31	77.81



# Online test using MGM-SPFA passed



Online test using Fast-SPFA passed

P.S. Our experiments is run on Intel® Core™ i7-8565U CPU @ 1.80GHz 1.99GHz, 16GB RAM.