

The Distribution Family of Similarity Distances

Authored by:

Gertjan Burghouts
Arnold Smeulders
Jan-mark Geusebroek

Abstract

Assessing similarity between features is a key step in object recognition and scene categorization tasks. We argue that knowledge on the distribution of distances generated by similarity functions is crucial in deciding whether features are similar or not. Intuitively one would expect that similarities between features could arise from any distribution. In this paper, we will derive the contrary, and report the theoretical result that L_p -norms – a class of commonly applied distance metrics – from one feature vector to other vectors are Weibull-distributed if the feature values are correlated and non-identically distributed. Besides these assumptions being realistic for images, we experimentally show them to hold for various popular feature extraction algorithms, for a diverse range of images. This fundamental insight opens new directions in the assessment of feature similarity, with projected improvements in object and scene recognition algorithms.

Erratum: The authors of paper have declared that they have become convinced that the reasoning in the reference is too simple as a proof of their claims. As a consequence, they withdraw their theorems.

1 Paper Body

Assessing similarity between features is a key step in object recognition and scene categorization tasks. We argue that knowledge on the distribution of distances generated by similarity functions is crucial in deciding whether features are similar or not. Intuitively one would expect that similarities between features could arise from any distribution. In this paper, we will derive the contrary, and report the theoretical result that L_p -norms – a class of commonly applied distance metrics – from one feature vector to other vectors are Weibull-distributed if the feature values are correlated and non-identically distributed. Besides these assumptions being realistic for images, we experimentally show them to hold for various popular feature extraction algorithms, for a diverse range of images. This fundamental insight opens new directions in the assess-

ment of feature similarity, with projected improvements in object and scene recognition algorithms.

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Introduction

Measurement of similarity is a critical asset of state of the art in computer vision. In all three major streams of current research - the recognition of known objects [13], assigning an object to a class [8, 24], or assigning a scene to a type [6, 25] - the problem is transposed into the equality of features derived from similarity functions. Hence, besides the issue of feature distinctiveness, comparing two images heavily relies on such similarity functions. We argue that knowledge on the distribution of distances generated by such similarity functions is even more important, as it is that knowledge which is crucial in deciding whether features are similar or not. For example, Nowak and Jurie [21] establish whether one can draw conclusions on two never seen objects based on the similarity distances from known objects. Where they build and traverse a randomized tree to establish region correspondence, one could alternatively use the distribution of similarity distances to establish whether features come from the mode or the tail of the distribution. Although this indeed only hints at an algorithm, it is likely that knowledge of the distance distribution will considerably improve or speed-up such tasks. As a second example, consider the clustering of features based on their distances. Better clustering algorithms significantly boost performance for object and scene categorization [12]. Knowledge on the distribution of distances aids in the construction of good clustering algorithms. Using this knowledge allows for the exact distribution shape to be used to determine cluster size and centroid, where now the Gaussian is often groundlessly assumed. We will show that in general distance distributions will strongly deviate from the Gaussian probability distribution. A third example is from object and scene recognition. Usually this is done by measuring invariant feature sets [9, 13, 24] at a predefined raster of regions in the image or at selected key points in the image [11, 13] as extensively evaluated [17]. Typically, an image contains a hundred regions or a ? ?

Dr. Burghouts is now with TNO Defense, The Netherlands, gertjan.burghouts@tno.nl. Corresponding author. Email: mark@science.uva.nl.

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thousand key points. Then, the most expensive computational step is to compare these feature sets to the feature sets of the reference objects, object classes or scene types. Usually this is done by going over all entries in the image to all entries in the reference set and select the best matching pair. Knowledge of the distribution of similarity distances and having established its parameters enables a remarkable speed-up in the search for matching reference points and hence for matching images. When verifying that a given reference key-point or region is statistically unlikely to occur in this image, one can move on to search in the next image. Furthermore, this knowledge can well be applied in the construction of fast search trees, see e.g. [16]. Hence, apart from obtaining theoretical insights in the general distribution of similarities, the results derived in this paper are directly applicable in object and scene recognition. Intuitively

one would expect that the set of all similarity values to a key-point or region in an image would assume any distribution. One would expect that there is no preferred probability density distribution at stake in measuring the similarities to points or regions in one image. In this paper, we will derive the contrary. We will prove that under broad conditions the similarity values to a given reference point or region adhere to a class of distributions known as the Weibull distribution family. The density function has only three parameters: mean, standard deviation and skewness. We will verify experimentally that the conditions under which this result from mathematical statistics holds are present in common sets of images. It appears the theory predicts the resulting density functions accurately. Our work on density distributions of similarity values compares to the work by Pekalska and Duin [23] assuming a Gaussian distribution for similarities. It is based on an original combination of two facts from statistical physics. An old fact regards the statistics of extreme values [10], as generated when considering the minima and maxima of many measurements. The major result of the field of extreme value statistics is that the probability density in this case can only be one out of three different types, independent of the underlying data or process. The second fact is a new result, which links these extreme value statistics to sums of correlated variables [2, 3]. We exploit these two facts in order to derive the distribution family of similarity measures. This paper is structured as follows. In Section 2, we overview literature on similarity distances and distance distributions. In Section 3, we discuss the theory of distributions of similarity distances from one to other feature vectors. In Section 4, we validate the resulting distribution experimentally for image feature vectors. Finally, conclusions are given in Section 5.

2 2.1

Related work Similarity distance measures

To measure the similarity between two feature vectors, many distance measures have been proposed [15]. A common metric class of measures is the L_p -norm [1]. The distance from one reference feature vector s to one other feature vector t can be formalized as: $n \times d(s, t) = (\sum_{i=1}^n |s_i - t_i|^p)^{1/p}$,

$$(1)$$

where n and i are the dimensionality and indices of the vectors. Let the random variable D_p represent distances $d(s, t)$ where t is drawn from the random variable T representing feature vectors. Independent of the reference feature vector s , the probability density function of L_p -distances will be denoted by $f(D_p = d)$.

Distance distributions

Ferencz et al. [7] have considered the Gamma distribution to model the L_2 -distances from image 1 $d_{12} = d/2$, where α is the shape parameter, regions to one reference region: $f(D_2 = d) = \frac{1}{\Gamma(\alpha)} \frac{d^{\alpha-1} e^{-d/\beta}}{\beta^\alpha}$ and β the scale parameter; $\Gamma(\alpha)$ denotes the Gamma function. In [7], the distance function was fitted efficiently from few examples of image regions. Although the distribution fits were shown to represent the region distances to some extent, the method lacks a theoretical motivation.

Based on the central limit theorem, Pekalska and Duin [23] assumed that L_p -distances between 2 2 1 feature vectors are normally distributed: $f(D_p = d) = \frac{1}{\sigma \sqrt{2\pi}} e^{-(d - \mu)^2 / (2\sigma^2)}$. As the authors argue, the use of the central limit theorem is theoretically justified if the feature values are independent, identically distributed, and have limited variance. Although feature values generally have limited variance, unfortunately, they cannot be assumed to be independent and/or identically distributed as we will show below. Hence, an alternative derivation of the distance distribution function has to be followed. 2.3

Contribution of this paper

Our contribution is the theoretical derivation of a parameterized distribution for L_p -norm distances between feature vectors. In the experiments, we establish whether distances to image features adhere to this distribution indeed. We consider SIFT-based features [17], computed from various interest region types [18].

3

Statistics of distances between features

In this section, we derive the distribution function family of L_p -distances from a reference feature vector to other feature vectors. We consider the notation as used in the previous section, with t a feature vector drawn from the random variable T . For each vector t , we consider the value at index i , t_i , resulting in a random variable T_i . The value of the reference vector at index i , s_i , can be interpreted as a sample of the random variable T_i . The computation of distances from one to other vectors involves manipulations of the random variable T_i resulting in a new random variable: $X_i = |s_i - T_i|^p$. Furthermore, the computation of the distances D requires the summation of random PI variables, and a reparameterization: $D = (\sum_{i=1}^N X_i)^{1/p}$. In order to derive the distribution of D , we start with the statistics of the summation of random variables, before turning to the properties of X_i . 3.1

Statistics of sums

As a starting point to derive the L_p -distance distribution function, we consider a lemma from statistics about the sum of random variables. PN Lemma 1 For non-identical and correlated random variables X_i , the sum $\sum_{i=1}^N X_i$, with finite N , is distributed according to the generalized extreme value distribution, i.e. the Gumbel, Frechet or Weibull distribution. For a proof, see [2, 3]. Note that the lemma is an extension of the central limit theorem to nonidentically distributed random variables. And, indeed, the proof follows the path of the central limit theorem. Hence, the resulting distribution of sums is different from a normal distribution, and rather one of the Gumbel, Frechet or Weibull distributions instead. This lemma is important for our purposes, as later the feature values will turn out to be non-identical and correlated indeed. To confine the distribution function further, we also need the following lemma. Lemma 2 If in the above lemma the random variable X_i are upper-bounded, i.e. $X_i \leq \max$, the sum of the variables is Weibull distributed (and not Gumbel nor Frechet): $y \leq \max$ $f(Y = y) = \frac{1}{\sigma} e^{-(\frac{y}{\sigma})^\alpha}$, with α the shape parameter and σ the scale parameter. For a proof, see [10]. Figure 1 illustrates the Weibull distribution for various shape parameters α . This lemma is equally important

to our purpose, as later the feature values will turn out to be upper-bounded indeed. The combination of Lemmas 1 and 2 yields the distribution of sums of non-identical, correlated and upper-bounded random variables, summarized in the following theorem.

3
p shape parameter

0.8

?=2

0.6

?=4 ?=6 ?=8

0.4

0.2

distance 1

2

3

4

5

Figure 1: Examples of the Weibull distribution for various shape parameters ?.

Theorem 1 For non-identical, correlated and upper-bounded random variables X_i , the random PN variable $Y = \sum_{i=1}^N X_i$, with finite N , adheres to the Weibull distribution. The proof follows trivially from combining the different findings of statistics as laid down in Lemmas 1 and 2. Theorem 1 is the starting point to derive the distribution of L_p -norms from one reference vector to other feature vectors.

3.2 L_p -distances from one to other feature vectors

Theorem 1 states that Y is Weibull-distributed, given that $\{X_i = -s_i ? T_i - p\}_{i=1, \dots, I}$ are nonidentical, correlated and upper-bounded random variables. We transform Y such that it represents L_p -distances, achieved by the transformation $(?)^{1/p} : N \times Y^{1/p} = (-s_i ? T_i - p)^{1/p}$.

(3)

$i=1$

The consequence of the substitution $Z = Y^{1/p}$ for the distribution of Y is a change of variables $f(z) = f(y^{1/p})$ in Equation 2 [22]: $g(Z = z) = (1/p)z^{(1/p)-1}$. This transformation yields a different distribution still of the Weibull type: $g(Z = z) =$

$z^{p-1} \exp(-(z^{1/p} - 1)^p) / (1/p)$

(4)

where $p = p ?$ is the new shape parameter and $? = ?^{1/p}$ is the new scale parameter, respectively. Thus, also $Y^{1/p}$ and hence L_p -distances are Weibull-distributed under the assumed case. We argue that the random variables $X_i = -s_i ? T_i - p$ and X_j ($i \neq j$) are indeed non-identical, correlated and upper-bounded random variables when considering a set of values extracted from feature vectors at indices i and j : X_i and X_j are upper-bounded. Features are usually an abstraction of a particular type of finite measurements, resulting in a finite feature. Hence, for general feature vectors, the values at index i , T_i , are finite. And, with finite p , it follows trivially that X_i is finite. X_i and X_j

are correlated. The experimental verification of this assumption is postponed to Section 4.1. X_i and X_j are non-identically distributed. The experimental verification of this assumption is postponed to Section 4.1. We have obtained the following result. Corollary 1 For finite-length feature vectors with non-identical, correlated and upper-bounded values, L_p distances, for limited p , from one reference feature vector to other feature vectors adhere to the Weibull distribution. 4

3.3

Extending the class of features

We extend the class of features for which the distances are Weibull-distributed. From now on, we allow the possibility that the vectors are preprocessed by a PCA transformation. We denote the PCA transform $g(\cdot)$ applied to a single feature vector as $s = g(s)$. For the random variable T_i , we obtain $T_i = s_i$. We are still dealing with upper-bounded variables $X_i = -s_i + T_i$ as PCA is a finite transform. The experimental verification of the assumption that PCA-transformed feature values T_i and T_j , $i \neq j$ are non-identically distributed is postponed to Section 4.1. Our point here, is that we have assumed originally correlating feature values, but after the decorrelating PCA transform we are no longer dealing with correlated feature values T_i and T_j . In Section 4.1, we will verify experimentally whether X_i and X_j correlate. The following observation is hypothesized. PCA translates the data to the origin, before applying an affine transformation that yields data distributed along orthogonal axes. The tuples (X_i, X_j) will be in the first quadrant due to the absolute value transformation. Obviously, variances $\sigma(X_i)$ and $\sigma(X_j)$ are limited and means $\mu(X_i) \geq 0$ and $\mu(X_j) \geq 0$. For data constrained to the first quadrant and distributed along orthogonal axes, a negative covariance is expected to be observed. Under the assumed case, we have obtained the following result. Corollary 2 For finite-length feature vectors with non-identical, correlated and upper-bounded values, and for PCA-transformations thereof, L_p distances, for limited p , from one to other features adhere to the Weibull distribution. 3.4

Heterogeneous feature vector data

We extend the corollary to hold also for composite datasets of feature vectors. Consider the composite dataset modelled by random variables $\{T_t\}$, where each random variable T_t represents nonidentical and correlated feature values. Hence, from Corollary 2 it follows that feature vectors from each of the T_t can be fitted by a Weibull function $f_i(d)$. However, the distances to each of the T_t may have a different range and modulus, as we will verify by experimentation in Section 4.1. For heterogeneous distance data $\{T_t\}$, we obtain a mixture of Weibull functions [14]. Corollary 3 (Distance distribution) For feature vectors that are drawn from a mixture of datasets, of which each results in non-identical and correlated feature values, finite-length feature vectors with non-identical, correlated and upper-bounded values, and for PCA-transformations thereof, L_p distances, for limited p , from one reference feature vector to other feature vectors adhere to the P_c Weibull mixture distribution: $f(D = d) = \sum_{i=1}^P \pi_i f_i(d)$, where f_i are the Weibull functions c and π_i are their respective weights such that $\sum_{i=1}^P \pi_i = 1$.

Experiments

In our experiments, we validate assumptions and Weibull goodness-of-fit for the region-based SIFT, GLOH, SPIN, and PCA-SIFT features on COREL data [5]. We include these features for two reasons as: a) they are performing well for realistic computer vision tasks and b) they provide different mechanisms to describe an image region [17]. The region features are computed from regions detected by the Harris- and Hessian-affine regions, maximally stable regions (MSER), and intensity extrema-based regions (IBR) [18]. Also, we consider PCA-transformed versions for each of the detector/feature combinations. For reason of its extensive use, the experimentation is based on the L2 -distance. We consider distances from 1 randomly drawn reference vector to 100 other randomly drawn feature vectors, which we repeat 1,000 times for generalization. In all experiments, the features are taken from multiple images, except for the illustration in Section 4.1.2 to show typical distributions of distances between features taken from single images.

4.1 Validation of the corollary assumptions for image features

4.1.1 Intrinsic feature assumptions

Corollary 2 rests on a few explicit assumptions. Here we will verify whether the assumptions occur in practice.

5 Differences between feature values are correlated. We consider a set of feature vectors T_j and the differences at index i to a reference vector s : $X_i = T_{ji} - s_i$. We determine the significance of Pearson's correlation [4] between the difference values X_i and X_j , $i \neq j$. We establish the percentage of significantly correlating differences at a confidence level of 0.05. We report for each feature the average percentage of difference values that correlate significantly with difference values at an other feature vector index. As expected, the feature value differences correlate. For SIFT, 99% of the difference values are significantly correlated. For SPIN and GLOH, we obtain 98% and 96%, respectively. Also PCASIFT contains significantly correlating difference values: 95%. Although the feature's name hints at uncorrelated values, it does not achieve a decorrelation of the values in practice. For each of the features, a low standard deviation $\pm 5\%$ is found. This expresses the low variation of correlations across the random samplings and across the various region types. We repeat the experiment for PCA-transformed feature values. Although the resulting values are uncorrelated by construction, their differences are significantly correlated. For SIFT, SPIN, GLOH, and PCA-SIFT, the percentages of significantly correlating difference values are: 94%, 86%, 95%, and 75%, respectively. Differences between feature values are non-identically distributed. We repeat the same procedure as above, but instead of measuring the significance of correlation, we establish the percentage of significantly differently distributed difference values X_i by the Wilcoxon rank sum test [4] at a confidence level of 0.05. For SIFT, SPIN, GLOH, and PCA-SIFT, the percentages of significantly differently distributed difference values are: 99%, 98%, 92%, and 87%. For the PCA-transformed versions of SIFT, SPIN, GLOH, and PCA-SIFT, we find: 62%, 40%, 64%, and 51%, respectively. Note that in all cases, correlation is sufficient to fulfill the as-

assumptions of Corollary 2. We have illustrated that feature value differences are significantly correlated and significantly non-identically distributed. We conclude that the assumptions of Corollary 2 about properties of feature vectors are realistic in practice, and that Weibull functions are expected to fit distance distributions well. 4.1.2

Inter-feature assumptions

In Corollary 3, we have assumed that distances from one to other feature vectors are described well by a mixture of Weibulls, if the features are taken from different clusters in the data. Here, we illustrate that clusters of feature vectors, and clusters of distances, occur in practice. Figure 2a shows Harris-affine regions from a natural scene which are described by the SIFT feature. The distances are described well by a single Weibull distribution. The same hold for distances from one to other regions computed from a man-made object, see Figure 2b. In Figure 2c, we illustrate the distances of one to other regions computed from a composite image containing two types of regions. This results in two modalities of feature vectors hence of similarity distances. The distance distribution is therefore bimodal, illustrating the general case of multimodality to be expected in realistic, heterogeneous image data. We conclude that the assumptions of Corollary 3 are realistic in practice, and that the Weibull function, or a mixture, fits distance distributions well. 4.2

Validation of Weibull-shaped distance distributions

In this experiment, we validate the fitting of Weibull distributions of distances from one reference feature vector to other vectors. We consider the same data as before. Over 1,000 repetitions we consider the goodness-of-fit of L2-distances by the Weibull distribution. The parameters of the Weibull distribution function are obtained by maximum likelihood estimation. The established fit is assessed by the Anderson-Darling test at a confidence level of $\alpha = 0.05$ [20]. The Anderson-Darling test has also proven to be suited to measure the goodness-of-fit of mixture distributions [19]. Table 1 indicates that for most of the feature types computed from various regions, more than 90% of the distance distributions is fit by a single Weibull function. As expected, distances between each of the SPIN, SIFT, PCA-SIFT and GLOH features, are fitted well by Weibull distributions. The exception here is the low number of fits for the SIFT and SPIN features computed from Hessianaffine regions. The distributions of distances between these two region/feature combinations tend to have multiple modes. Likewise, there is a low percentage of fits of L2-distance distributions of the 6

0.014
0.014
0.012
0.012
0.012
0.01
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0.006

0.008
 0.006
 0.004
 0.004
 0.002
 0.002
 0 250
 300
 350
 400
 450 500 distances
 (a)
 550
 600
 650
 700
 0.01
 probability
 probability
 probability
 0.014
 0 250
 0.008
 0.006
 0.004
 0.002
 300
 350
 400
 450 500 distances
 (b)
 550
 600
 650
 700
 0 250
 300
 350
 400
 450 500 distances
 550
 600
 650
 700
 (c)

Figure 2: Distance distributions from one randomly selected image region to other regions, each described by the SIFT feature. The distance distribution is described by a single Weibull function for a natural scene (a) and a man-made object (b). For a composite image, the distance distribution is bimodal (c). Samples from each of the distributions are shown in the upper images. Table 1: Accepted Weibull fits for COREL data [5].

	Harris-affine	Hessian-affine	MSER	IBR	$c=1$	$c=2$	$c=1$	$c=2$	$c=1$	$c=2$	$c=1$	$c=2$	SIFT	95%	100%	60%	99%	98%	100%		
SIFT (g = PCA)	95%	99%	60%	98%	98%	100%	92%	99%	PCA-SIFT	89%	100%	96%	100%	94%	100%	95%	100%	PCA-SIFT (g = PCA)	89%	100%	
SPIN	71%	99%	12%	99%	77%	99%	45%	98%	SPIN (g = PCA)	71%	100%	12%	97%	77%	99%	45%	98%	GLOH	87%	100%	91%
GLOH (g = PCA)	87%	100%	91%	99%	82%	99%	86%	100%	GLOH (g = PCA)	87%	100%	91%	99%	82%	99%	86%	100%	Percentages of L2 -distance distributions fitted by a Weibull function ($c = 1$) and a mixture of two Weibull functions ($c = 2$) are given.			

SPIN feature computed from IBR regions. Again, multiple modes in the distributions are observed. For these distributions, a mixture of two Weibull functions provides a good fit ($c = 2$).

5

Conclusion

In this paper, we have derived that similarity distances between one and other image features in databases are Weibull distributed. Indeed, for various types of features, i.e. the SPIN, SIFT, GLOH and PCA-SIFT features, and for a large variety of images from the COREL image collection, we have demonstrated that the similarity distances from one to other features, computed from L_p norms, are Weibull-distributed. These results are established by the experiments presented in Table 1. Also, between PCA-transformed feature vectors, the distances are Weibull-distributed. The Mahalanobis distance is very similar to the L_2 -norm computed in the PCA-transformed feature space. Hence, we expect Mahalanobis distances to be Weibull distributed as well. Furthermore, when the dataset is a composition, a mixture of few (typically two) Weibull functions suffices, as established by the experiments presented in Table 1. The resulting Weibull distributions are distinctively different from the distributions suggested in literature, as they are positively or negatively skewed while the Gamma [7] and normal [23] distributions are positively and non-skewed, respectively. We have demonstrated that the Weibull distribution is the preferred choice for estimating properties of similarity distances. The assumptions under which the theory is valid are realistic for images. We experimentally have shown them to hold for various popular feature extraction algorithms, and for a diverse range of images. This fundamental insight opens new directions in the assessment of feature similarity, with projected improvements and speed-ups in object/scene recognition algorithms. 7

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