

Fast low-rank metric learning

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Neighbourhood component analysis

- Learns a Mahalanobis distance metric S :

$$d = \sqrt{(\mathbf{x}_i - \mathbf{x}_j)^T S (\mathbf{x}_i - \mathbf{x}_j)}.$$

- Objective function: expected number of correctly classified points

$$f(S) = \sum_i p_i,$$