MANIFOLD DENOISING BY NONLINEAR ROBUST PRINCIPAL COMPONENT ANALYSIS

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SUMMARY AND CONTRIBUTIONS

This work extends Robust PCA [1] to manifold setting, where the observed data is the sum of a sparse component and a component drawn from some low dimensional manifold.
We propose an optimization framework that separates the sparse component from the manifold under noisy data.

- A theoretical guarantee for the method
- A curvature estimation method that may be of independent interest

PROBLEM FORMULATION

Consider the following data model

$$\tilde{X} = X + S + E \tag{1}$$

- $\tilde{X} = [\tilde{X}_1, \dots, \tilde{X}_n] \in \mathbb{R}^{p\times n}$: noisy data
- X: clean data matrix lying on a manifold $M \subseteq \mathbb{R}^p$ with an intrinsic dimension $d \ll p$
- S: the matrix of the sparse noise
- E: the matrix of Gaussian noise

Key idea: use and integrate the local information.
We find the sparse noise S by solving

$$\min_{S,L^{(i)}} \sum_{i=1}^{n} (\lambda_i \|\tilde{X}^{(i)} - L^{(i)} - S^{(i)}\|_F^2 + \|\mathcal{C}(L^{(i)})\|_* + \beta\|S^{(i)}\|_1) \tag{2}$$

$$\text{st. } S^{(i)} = \mathcal{P}_i(S)$$

- $\mathcal{P}_i$ restricts the input to a neighbourhood around $\tilde{X}_i$
- $\tilde{X}^{(i)} = \mathcal{P}_i(\tilde{X})$, local patches
- $\mathcal{C}$: the centering operator

Remark: the constraints $S^{(i)} = \mathcal{P}_i(S)$ ensure that local sparse noises $S^{(i)}$ are restrictions of a global noise matrix, thus reducing the degree of freedom of $\{S^{(i)}\}_{i=1}^n$ to np, while the degree of freedom of $\{L^{(i)}\}_{i=1}^n$ is still knp.

For a subspace T, its *coherence* is defined as

$$\mu(V) = \frac{m}{r} \max_{k\in\{1,\dots,m\}} \|V^* \mathbf{e}_k\|_2^2$$

where V is is an orthonormal basis of T.

THEORETICAL ERROR BOUND

Theorem Suppose the support of the noise matrix $S^{(i)}$ is uniformly distributed among all sets of cardinality m_i, and $\bar{\mu}$ is the maximal coherence over all tangent spaces of M. Then as long as $d < \rho_r \min\{k,p\}\bar{\mu}^{-1}\log^{-2}\max\{k,p\}$, and $m_i \le 0.4\rho_s pk$ (ρ_r and ρ_s are positive constants), with probability over $1 - c_1 n \max\{k,p\}^{-10} - e^{-c_2 k}$, the minimizer $\hat{S}$ to (2) with weights

$$\lambda_i = \frac{\min\{k,p\}^{1/2}}{\epsilon_i}, \quad \beta = \max\{k,p\}^{-1/2} \tag{3}$$

has the error bound

$$\sum_i \|\mathcal{P}_i(\hat{S}) - S^{(i)}\|_{2,1} \le C\sqrt{pnk}\|\epsilon\|_2$$

Here ϵ_i is the linear approximation error of $\tilde{X}^{(i)} - S^{(i)}$.

ALGORITHM

Input: Noisy data matrix $\tilde{X}$, patch size k, number of iterations T
Output: The denoised data $\hat{X}$, the estimated sparse noise $\hat{S}$

- **Step 1.** For each $\tilde{X}_i$, randomly pick m points q_j lying within a proper distance to $\tilde{X}_i$, compute the corresponding radius R_{γ_j}, which is the radius of circular approximation to the geodesic joining $\tilde{X}_i$ and q_j. Estimate the average curvature

  $$\bar{\Gamma}(\tilde{X}_i) \equiv \mathbb{E}(R_{\gamma_j}^{-2})^{1/2} \leftarrow (\frac{1}{m}\sum_{j=1}^{m} R_{\gamma_j}^{-2})^{1/2}$$

  Set ϵ_i as following, $\lambda_i, i = 1, \dots, n$ and β as in (3), $\hat{S} \leftarrow 0$

  $$\hat{\epsilon}_i := \left((k+1)p\sigma^2 + \sum_{j=1}^{k} \frac{\|\tilde{X}_i - \tilde{X}_{i_j}\|_2^4}{4}\bar{\Gamma}^2(\tilde{X}_i)\right)^{1/2}$$

- **Step 2.** Remove sparse noise
  for *iter* = 1: T **do**
  - Construct the restriction operators $\{\mathcal{P}_i\}_{i=1}^n$ using the kNN of $\tilde{X} - \hat{S}$;
  - Construct the local data matrices $\tilde{X}^{(i)} = \mathcal{P}_i(\tilde{X})$;
  - $\hat{S} \leftarrow$ minimizer of (2)

  end
- **Step 3.** Remove Gaussian noise using SVHT as in [2]

NUMERICAL EXPERIMENTS

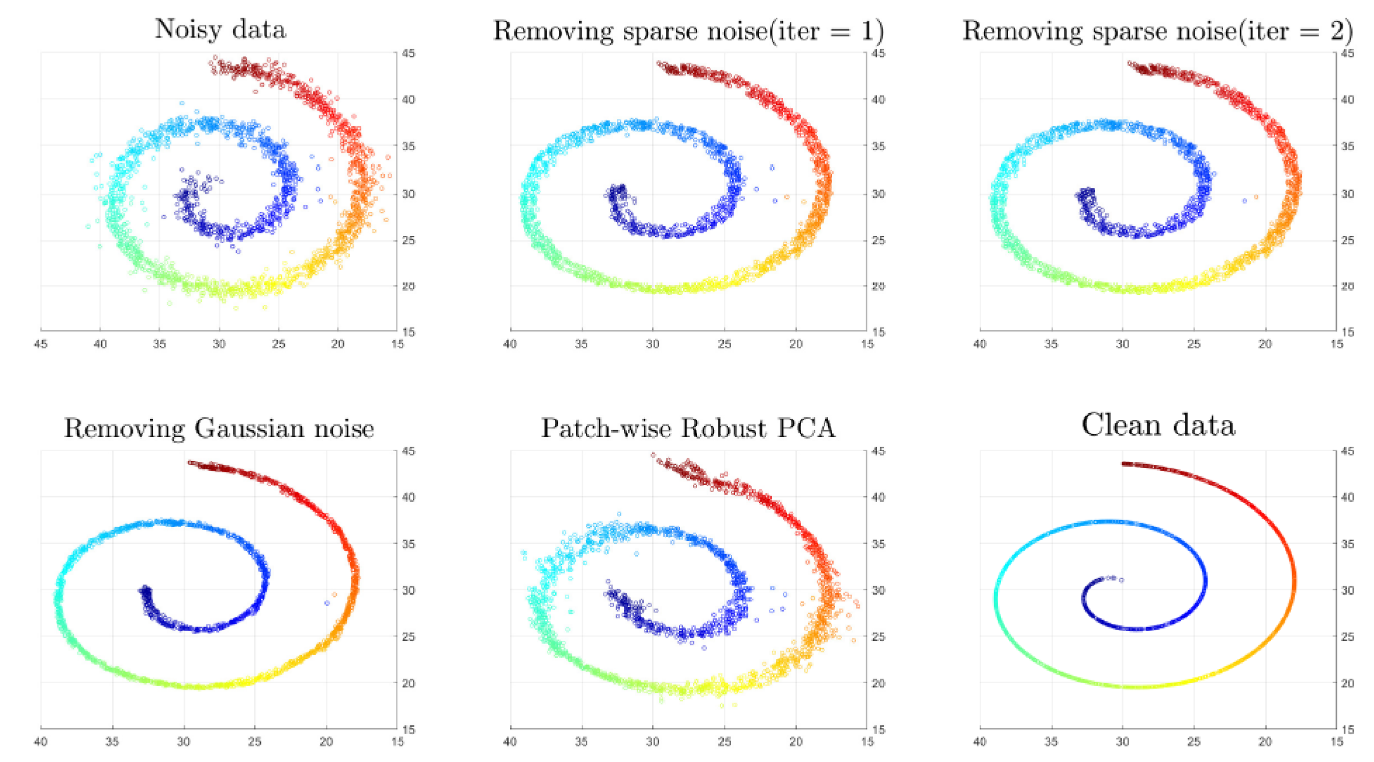

Figure 1: NRPCA applied to the noisy 3D Swiss roll dataset.

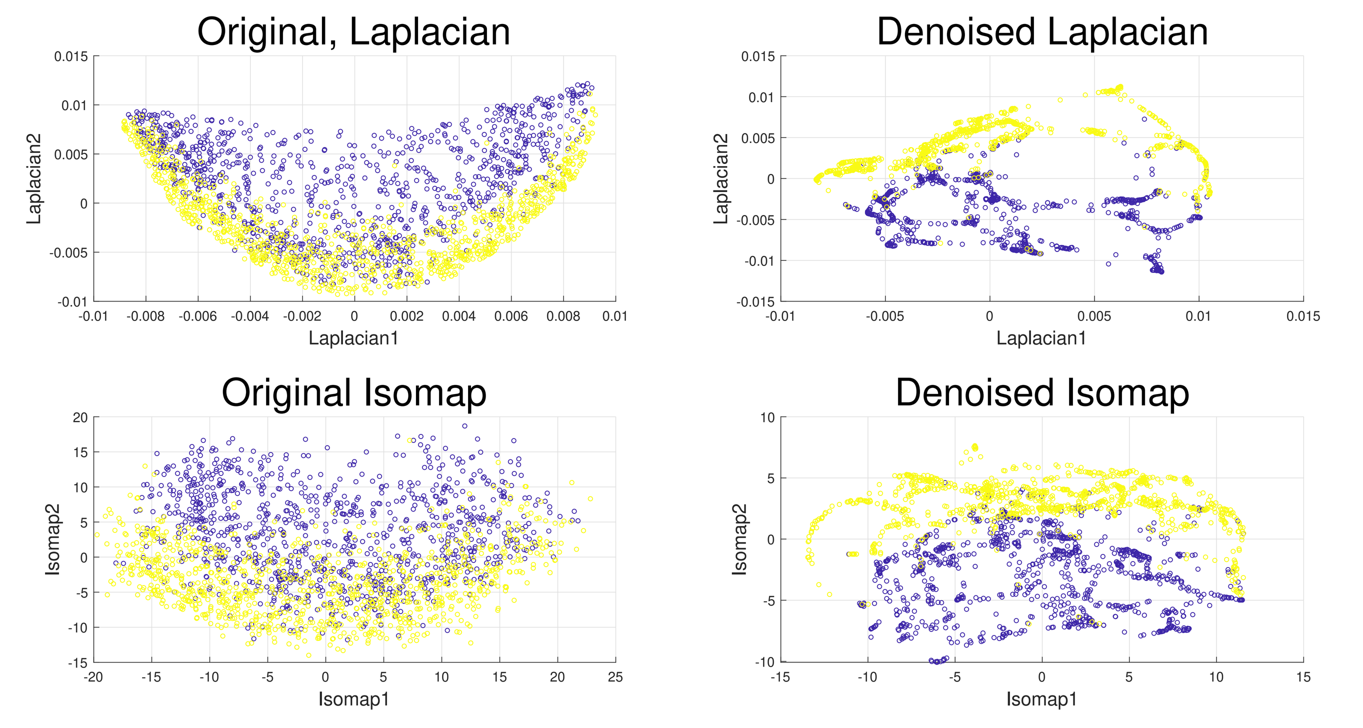

Figure 2: Laplacian eigenmaps and Isomap results for the original and the NRPCA denoised digits 4 and 9 from the MNIST dataset.

Figure 3: MNIST NRPCA denoising results

REFERENCES

[1] Candès EJ, Li X, Ma Y, Wright J. Robust principal component analysis?. Journal of the ACM (JACM). 2011 May 1;58(3):11.

[2] Gavish M, Donoho DL. The optimal hard threshold for singular values is $4/\sqrt{3}$. IEEE Transactions on Information Theory. 2014 Jun 30;60(8):5040-53.