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SCATTERING HIDDEN MARKOV TREES

IMAGE REPRESENTATION AND SCATTERING TRANSFORM
MODELING

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RESEARCH REPORT

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1 Introduction :

1.1 Need for a better signal representation :

Our researches have been focused on *high-dimensional classification problems*. Meaning that throughout this paper we will be working with several -says N - realizations of a signal $X = \{\mathbf{x}_1, \dots, \mathbf{x}_N\}$ where,

$$\forall i \in \llbracket 1, N \rrbracket \quad \mathbf{x}_i = (x(1) \dots x(d)) \quad \text{with } d \sim 10^6 \text{ and } x(\cdot) \in \mathbb{R}.$$

And we are interested in *learning the labeling function* -says f - given N labeled sampled values -training examples- $\{x_i, y_i = f(x_i)\}_{i \leq N}$.

A naive solution to this problem would be to infer the class of a new realization \mathbf{x} by looking at its neighbors, e.g. K-Nearest Neighbors (KNN). This approach is working fine in the case of low dimensional problems (*citation KNN good perf*). However it shows limitations in high dimensional cases (*citation KNN curse of dimensional*), because the number of sampled values of the signal needed to find a neighbor to a new realization \mathbf{x} grow exponentially with the number of dimensions.

To over come this issue one could try to reduce the number of dimensions of the problem. In the simple case the signal \mathbf{x} belongs to a subset $\Omega \subset \mathbb{R}^d$ where Ω .

1.2 Image representation :

We are now interested in projecting our signal into a new space where the classification task would be simpler. To do so we need to project the signal into a “good” space, i.e. crate a good representation of our data. We will first provide an intuition of what “good” is and then provide more formal mathematical definitions for our intuition and how this can be achieved.



FIGURE 1.1 – (a) Sound waveform (b) Picture



FIGURE 1.2 – A human can easily tell that those two images are from the same class.



FIGURE 1.3 – A human can easily tell that (a) and (b) are from the same class. (c) can still be recognized even though it is slightly more challenging.

1.2.1 Intuition of a “good” image representation :

One way to develop an intuition on what properties a “good” representation for classification have is to look at the human visual function and what he is able to tell apart.

Based on that, we think our representation should be :

- ***Informative*** enough to permit classification.
- ***Invariant to translations***. Indeed to a human eye there is no difference in the information carried by a signal if it is shifted.
- ***Stable to deformations***. Once again to a human eye, it is still possible to recognize a signal if it has undergone -small- deformations. Yet if the deformations is too important the informational content of the signal is lost.
- ***To a certain degree invariant to rotations***. Rotations cannot be handled as easily as translation. Indeed here one is after a local rotational invariance rather than a global one. Solutions exist to develop a scattering transform with such behaviour *citation* but this will not be addressed in this review.

1.2.2 Formalization of a “good” image representation :

To formalize the intuitions on the representation stated earlier, we first need to define the signal. Throughout this document, a signal will be defined as,

Definition 1.2.1. Signal



FIGURE 1.4 – A human can easily tell that (a) and (b) are from the same class. (c) could be a '6' slightly rotated or a '9' heavily rotated.

A signal f is a square-integrable d dimensional real function.

$$f \in \mathcal{L}^2(\mathbb{R}^d).$$

To be informative enough, a representation has to preserve separability between elements of different classes. Formally this is,

Proposition 1.2.1. Discriminability preservation *A representation Φ preserves discriminability if all elements of two different classes are distance of margin C in the representation space, i.e. :*

$$\forall (x, x') \in (\mathbb{R}^d)^2 \quad \exists C \in \mathbb{R} \mid |f(x) - f(x')| = 1 \Rightarrow \|\Phi(x) - \Phi(x')\| \geq C^{-1}$$

The class associated to a representation of a signal appears to be invariant to small shifts. In this document we call $L_{(\cdot)}$ the translation operator for the function in $\mathcal{L}^2(\mathbb{R}^d)$, i.e. for $f \in \mathcal{L}^2(\mathbb{R}^d)$ and $(x, c) \in (\mathbb{R}^d)^2$ $L_c f(x) = f(x - c)$. An operator is translation invariant -resp : canonical translation invariant- if,

Proposition 1.2.2. Translation invariant

An operator $\Phi : \mathcal{L}^2(\mathbb{R}^d) \rightarrow \mathcal{H}$ where \mathcal{H} is an Hilbert space is translation invariant if :

$$\forall c \in \mathbb{R}^d \text{ and } \forall f \in \mathcal{L}^2(\mathbb{R}^d) \quad \Phi(L_c f) = \Phi(f).$$

Proposition 1.2.3. Canonical translation invariant

An operator $\Phi : \mathcal{L}^2(\mathbb{R}^d) \rightarrow \mathcal{H}$ where \mathcal{H} is an Hilbert space is canonical translation invariant if :

$$\forall f \in \mathcal{L}^2(\mathbb{R}^d) \quad \Phi(L_a f) = \Phi(f) \text{ where } a \in \mathbb{R}^d \text{ is function of } f.$$

For the usual representation operators instabilities to deformations are known to appear -especially at high frequencies. To prevent this, one would like the representation to be non-expansive,

Definition 1.2.2. Non-expensive representation A representation Φ is non-expensive if,

$$\forall (f, h) \in (\mathcal{L}^2(\mathbb{R}^d))^2 \quad \|\Phi(f) - \Phi(h)\| \leq \|f - h\|. \quad (1.1)$$

The stability to deformations of a non-expansive operator can be expressed as its Lipschitz continuity to the action of deformations close to translations *cite mallat GIS*. Such a diffeomorphism transform can be expressed as,

$$\begin{aligned} L_\tau : \mathcal{L}^2(\mathbb{R}^d) &\rightarrow \mathcal{L}^2(\mathbb{R}^d) \\ f &\rightarrow f(1 - \tau) \end{aligned}$$

where $\tau(x) \in \mathbb{R}^d$ is a displacement field.

Proposition 1.2.4. Lipschitz continuous *A translation invariant operator Φ is said to be Lipschitz continuous to the action of mathematical C^2 diffeomorphisms if for any compact $\Omega \in \mathbb{R}^d$ there exists C such that for all $f \in \mathcal{L}^2(\mathbb{R}^d)$ supported in Ω and all $\tau \in \text{mathcal{C}}^2(\mathbb{R}^d)$,*

$$\|\Phi(f) - \Phi(L_\tau f)\|_{\mathcal{H}} \leq C \|f\| \left(\sup_{x \in \mathbb{R}^d} |\nabla \tau(x)| + \sup_{x \in \mathbb{R}^d} |H\tau(x)| \right) \quad (1.2)$$

where $|\nabla \tau(x)|$ and $|H\tau(x)|$ are respectively the sup-norm and the sup-norm of the Hessian tensor of the matrix $\tau(x)$.

Hence a Lipschitz continuous operator Φ is almost invariant to "local" translations by $\tau(x)$, up to the first and second order deformations terms. The equation 1.2 also implies that Φ is invariant to global translations.

1.2.3 State of the art in image representation :

Now that we have listed the properties we would like our representation to have, let us have a look at the usual signal representation tools and see if they which of them they fulfil.

The first representation method one can think of is the modulus of the **Fourier transform**. This operator is informational enough to allow -to a certain extent- discrimination different type of signal *find a citation for clf with fourier transform*. It is also translation invariant *find a citation*. However it is well known that those operators present instabilities to deformation at high frequencies *cite 10 from mallat* and thus are not Lipschitz continuous to the action of diffeomorphisms.

Wavelet transform is another popular representation method. Again they provide a "good enough" representation to allow classification of different signals *find citations*. Plus by grouping high frequencies into dyadic packet in \mathbb{R}^d , wavelet operators are stable to deformations *citation mallat's book*.

$$W\mathbf{x} = \begin{pmatrix} \mathbf{x} * \phi \\ \mathbf{x} * \psi_\lambda \end{pmatrix} \begin{matrix} \rightarrow \text{averaging part} \\ \rightarrow \text{high frequency part} \end{matrix} \quad (1.3)$$

However only the averaging part of a wavelet is invariant to translation and thus wavelets themselves are known to be non-invariant to translations.

Another signal representation method popular at the moment are the **convolutional neural networks** *cite LeCun*. As opposed to the two previously mentioned representation methods, those operators are not fixed but learned from the data *cite learning method from CNN*. Over the past few year they have provided state of the art results on many standard classification task, such as MNIST *cite*, CIFAR *cite*, ImageNet *cite* or *find a example in*

speech processing. Those good results are used to advocate that those networks are learning "good" representations. However it seems that in certain cases they learn representation of the data that are -for example- not invariant to deformations *cite Bruna and Al strange pties of NN*.

1.3 Probabilistic graphical model :

??? - not sure yet

1.4 Outline of the report :

The part 2 of this report will summarize and explain the recent work Stephane Mallat and his group on the *Scattering Transform* (ST), a wavelet-based operator fulfilling all the properties of what we have defined as a "good" representation for signal classification. Second (see 3) we will introduce the *Probabilistic Graphical Models* (PGMs) as generative models that can be used -among other tasks- for classification. Then in 4 we will describe how the representation produced by the scattering transform can be modeled by an hidden markov tree, using what we have named *Scattering Hidden Markov Trees* (SCHMTs). Finally in 5 we will provide some example of applications.

2 The Scattering transform :

In this section we describe the construction process of a mathematical operator - the scattering transform (ST)- designed to generate what we have considered to be an interesting representation of our data (see 1.2). Therefore a scattering transform builds *invariant, stable* and *informative representation* of signals through a *non-linear, unitary transform*. It is an operator delocalizing signal informational content into scattering decomposition path, computed by *cascading wavelet/modulus operators*. This architecture is similar to a *convolutional neural network* (CNN) where the synaptic weights would be given by a wavelet operator instead of learned.

In this section we study a wavelet-based representation method -the scattering transform- having the properties of what we have defined as a “good” representation for signal classification. We do so by first explaining how are built the scattering operators (see 2.2) and review some of their important properties (see *ref : correct section*). Once more familiar with the theory of the scattering transform we will see how similar in their architecture they are to Convolutional Neural Network (CNN) (see ??). Finally, in 2.4, we describe how the scattering transform is usually used in classification tasks.

In this section we first introduce a wavelet-based scattering transform built to have interesting properties for classification tasks, meaning being translation invariant and stable to \mathcal{L}^2 deformations, while preserving the discriminability between classes. Then we explained how those operators can be stacked to create a “deep” scattering transform using a convolutional architecture.

2.1 Scattering wavelets :

A two-dimensional directional wavelet is obtained by scaling and rotating a single band-pass filter ψ . If we let G be a discrete, finite rotation group of \mathbb{R}^2 , multi-scale directional wavelet filters are defined for any scale $j \in \mathbb{Z}$ and rotation $r \in G$ by

$$\psi_{2^j r}(u) = 2^{2j} \psi(2^j r^{-1} u). \quad (2.1)$$

To simplify the notations, we will now denote $\lambda = \lambda(j, r) \stackrel{d}{=} 2^j r \in \Lambda \stackrel{d}{=} G \times \mathbb{Z}$.

A wavelet transform filters the signal x using a family of wavelets $\{x * \psi_\lambda(u)\}_\lambda$. This is computed from a filter bank of dilated and rotated wavelets having no orthogonality property and it creates a multi-scale and orientation representation of the input.

If $u \cdot u'$ and $\|u\|$ define respectively the inner product and the norm in \mathbb{R}^2 , the Morlet wavelet ψ is an example of wavelet given by,

$$\psi(u) = C_1(e^{iu \cdot \xi} - C_2)e^{\|u\|^2/(2\sigma^2)},$$



FIGURE 2.1 – Complex Morlet wavelet.

where C_1 , ξ and σ are meta-parameters of the wavelet and C_2 is adjusted so that $\int \psi(u)du = 0$. Figure 2.1 shows a Morlet wavelet for $\xi = 3\pi/4$ and $\sigma = 0.85$.

As opposed to the Fourier sinusoidal waves, wavelets are operators stable to \mathcal{L}^2 deformations as they can be expressed as localized waveforms (*citation*). However, wavelet transforms compute convolutions with wavelets, hence they are translation covariant operators (*citation*).

To ensure a translation invariant behavior to an operator commuting with them, one has to introduce a non-linearity. For example if R is a linear or non-linear operator commuting with translations L_c , *i.e.* $R(L_c x) = L_c R(x)$, then the integral $\int R(x(u))du$ is translation invariant. One can apply this to $R(x) = x * \psi_\lambda$ and gets the trivial invariant,

$$\int x * \psi_\lambda(u)du = 0,$$

for all x as $\int \psi_\lambda(u)du = 0$. However to preserve the informative character of the scattering operator, one has to ensure that the integral does not vanish. To do so an operator M such that $R(x) = M(x * \psi_\lambda)$ is introduced. If M is a linear transformation commuting with translation then the integral still vanishes. Hence one has to choose M to be a non-linear.

Keeping in mind that the scattering transform has to be stable to deformations and taking advantages of the wavelet transform stability to small deformations in the input space, we also impose that M commutes with deformations,

$$\forall \tau(u), ML_\tau = L_\tau M.$$

If a weak differentiability condition is added, one can prove (*ref ISCN 6*) that M must necessarily be a point-wise operator, *i.e.* $Mx(u)$ only depends on the value of $x(u)$. Finally, by adding an $\mathcal{L}^2(\mathbb{R}^2)$ stability constraint,

$$\forall (x, y) \in \mathcal{L}^2(\mathbb{R}^2)^2, \|Mx\| = \|x\| \text{ and } \|Mx - My\| \leq \|x - y\|,$$

one can show (*ref ISCN 6*) that necessarily $Mx = e^{i\alpha} |x|$. For the scattering transform, the simplest solution of setting α to 0 is choosed and therefore the resulting coefficients are the $\mathcal{L}^1(\mathbb{R}^2)$ norms :

$$\|x * \psi_\lambda\|_1 = \int |x * \psi_\lambda| du$$

The family of $\mathcal{L}^1(\mathbb{R}^2)$ normed wavelet $\{\|x * \psi_\lambda\|_1\}_\lambda$ generate a crude signal representation which measures the sparsity of the wavelet coefficients. One can prove (*ref ISCN 36*) that

x can be reconstructed from $\{|x * \psi_\lambda(u)|\}_\lambda$ up to a multiplicative constant. Which means that the information loss in $\{\|x * \psi_\lambda\|_1\}_\lambda$ comes from the integration of the absolute value $|x * \psi_\lambda(u)|$ which removes all non-zero frequencies. However those components can be recovered by calculating the wavelet coefficients $|x * \psi_{\lambda_1}| * \psi_{\lambda_2}(u)$. By doing so their $\mathcal{L}^1(\mathbb{R}^2)$ norms define a much larger family of invariants :

$$\forall(\lambda_1, \lambda_2) \|\ |x * \psi_{\lambda_1}| * \psi_{\lambda_2}\|_1 = \int \|x * \psi_{\lambda_1}(u)| * \psi_{\lambda_2}\| du$$

By further iterating on the wavelet/modulus operators more translation invariant coefficients can be computed. Let us define :

Definition 2.1.1. Scattering Propagator

The scattering operator U for a scale and an orientation $\lambda \in G \times \mathbb{Z}$ is defined as the absolute value of the input convolved with the wavelet operator at this scale and orientation.

$$U[\lambda](x) \stackrel{d}{=} |x * \psi_\lambda| \quad (2.2)$$

Definition 2.1.2. Path Ordered Scattering Propagators

Any sequence $p = (\lambda_1, \lambda_2, \dots, \lambda_m)$ where $\forall i \in \llbracket 1, m \rrbracket \lambda_i \in G \times \mathbb{Z}$ defines a **path** of length m , **i.e.** the ordered product of non-linear and non-commuting operators,

$$\begin{aligned} U[p]x &\stackrel{d}{=} U[\lambda_m] \dots U[\lambda_2] U[\lambda_1](x) \\ &= |||x * \psi_{\lambda_1}| * \psi_{\lambda_2}| \dots | * \psi_{\lambda_m}|. \end{aligned} \quad (2.3)$$

With the convention : $U[\emptyset]x = x$

From there one can provide a first formal definition of the scattering transform :

Definition 2.1.3. Scattering Coefficient

A scattering coefficient along the path p is defined as an integral of the p ordered scattering propagators, normalized by the response of a Dirac :

$$\bar{S}[p](x) \stackrel{d}{=} \mu_p^{-1} \int U[p]x(u) du \quad (2.4)$$

with,

$$\mu_p \stackrel{d}{=} \int U[p]\delta(u) du$$

We shall see later (**reference**) that each scattering coefficient $\bar{S}[p](x)$ is -as desired - invariant to translation of the input x and Lipschitz continuous to deformations.

For classification tasks, one might want to compute localized descriptors only invariant to translations smaller than a predefined scale 2^J , while keeping the spatial variability at scales larger than 2^J . One can achieved this by localizing the scattering integral with a scaled spatial window $\phi_{2^J}(u) = 2^{-2J} \phi(2^{-2J}u)$. This yield to the definition of the windowed scattering transform :

Definition 2.1.4. -Windowed- Scattering Coefficient Of Order m

If p is a path of length $m \in \mathbb{N}$, the -windowed- scattering coefficient of order m at scale 2^J is defined as :

$$\begin{aligned}
S_J[p](x) &\stackrel{d}{=} U[p]x * \phi_{2^J}(u) \\
&= \int U[p]x(v) \phi_{2^J}(u - v) dv \\
&= |||x * \psi_{\lambda_1}| * \psi_{\lambda_2}| \dots | * \psi_{\lambda_m}| * \phi_{2^J}(u)
\end{aligned} \tag{2.5}$$

With the convention : $S_J[\emptyset]x = x * \phi_{2^J}$

2.2 Scattering Convolution Network :

This section introduces the scattering transform as an *iterative process over a one-step operator* and creates a parallel with convolutional neural networks *cite LeCun convNet 11 of mallat long paper*. Let us note denote $U_J[\Omega] \stackrel{d}{=} \{U_J[p]\}_{p \in \Omega}$ and $S_J[\Omega] \stackrel{d}{=} \{S_J[p]\}_{p \in \Omega}$ a family of operators indexed by a path set Ω .

One can compute a windowed scattering transform by iterating on the *one-step propagator* U defined by,

Definition 2.2.1. One-step propagator

The one-step propagator U can be defined as,

$$\forall x \in \mathcal{L}^2(\mathbb{R}^d) \quad U_J x = \{A_J x, (U[\lambda]x)_{\lambda \in \Lambda_J}\}, \tag{2.6}$$

with $A_J x = x * \phi_{2^J}$ and $U[\lambda]x = |x * \psi_\lambda|$.

Indeed after calculating $U_J x$, applying U_J again to each $U\lambda x$ yields a larger infinite family of functions. Furthermore since $U[\lambda]U[p] = U[p + \lambda]$ and $A_J U[p] = S_J[p]$ it holds that,

$$\forall x \in \mathcal{L}^2(\mathbb{R}^d) \quad U_J U[p]x = \{S_J[p]x, (U[p + \lambda]x)_{\lambda \in \Lambda_J}\}, \tag{2.7}$$

Let Λ_J^m be a set of path of length m with the convention $\Lambda_J^0 = \{\emptyset\}$, its propagation is,

$$\forall x \in \mathcal{L}^2(\mathbb{R}^d) \quad U_J U[\Lambda_J^m]x = \{S_J[\Lambda_J^m]x, (U[\Lambda_J^{m+1}]x)_{\lambda \in \Lambda_J}\}, \tag{2.8}$$

Hence $S_J[\mathcal{P}_J]x$ can be computed from $x = U[\emptyset]x$ by iteratively computing $U_J U[\Lambda_J^m]x$ for m going from 0 to ∞ . This iterative process is illustrated in Figure 2.2 and one can notice that the scattering calculation as the same general architecture as the convolutional neural networks introduced by LeCun *cite LeCun convNet 11 of mallat long paper*. Both CNN and scattering convolutional network (SCN) cascade convolutions and a “pooling” non linearity. However while convolution networks use kernel filters learned from the data with back-propagation algorithm, SCNs use a fixed wavelet filter bank.

2.3 Properties of the scattering transform :

This section provides a formal version of the previously mentioned properties of the scattering transform.



FIGURE 2.2 – see mallat long paper p1341

2.3.1 Non-expansivity :

The scattering propagator $U_J x = \{A_J x, (|W_J x|)_{\lambda \in \Lambda_J}\}$ results of the composition of a wavelet transform W_J that is unitary and of a modulus operator that is non-expansive - as $\forall(a, b) \in \mathbb{C}^2 \ ||a| - |b|| \leq |a - b|$ - and is thus non-expansive. Since $S_J[\mathcal{P}_J]$ iterates on U_J , which is non-expansive, the proposition (*cite mallat's long report 12*) proves that $S_J[\mathcal{P}_J]$ is also non-expansive.

Proposition 2.3.1. *Non-expansivity*

The scattering transform is non expansive.

$$\forall(x, z) \in \mathcal{L}^2(\mathbb{R}^d)^2 \quad \|S_J[\mathcal{P}_J]x - S_J[\mathcal{P}_J]z\| \leq \|x - z\| \quad (2.9)$$

2.3.2 Energy preservation :

We have seen (*reference to previous section if true or TODO*) that each propagator $U[\lambda]x = |f * \psi_\lambda|$ captures the frequency energy contained in the signal x over a frequency band covered by the Fourier transform $\hat{\psi}_\lambda$ and propagates this energy towards lower frequencies. We can thus prove that under some assumption on the wavelet, the whole scattering energy ultimately reaches the minimum frequency 2^{-J} and is trapped by the low-pass filter ϕ_{2^J} . Thus the energy propagated by a -windowed- scattering transform goes to 0 as the path length increases, implying that $\|S_J[\mathcal{P}_J]\| = \|x\|$

But first we need to define what an *admissible scattering wavelet* is.

Proposition 2.3.2. *Admissible scattering wavelet*

A scattering wavelet ψ is admissible if there exist $\eta \in \mathbb{R}^d$ and $\rho \geq 0$, with $|\hat{\rho}(\omega)| \leq |\hat{\phi}(2\omega)|$ and $\hat{\rho}(\omega) = 0$, such that the function,

$$\hat{\Psi}(\omega) = |\hat{\rho}(\omega - \eta)|^2 - \sum_{k=1}^{+\infty} k(1 - |\hat{\rho}(2^{-k}(\omega - \eta))|^2), \quad (2.10)$$

satisfies,

$$\alpha = \inf_{1 \leq |\omega| \leq 2} \sum_{j=-\infty}^{+\infty} \sum_{r \in G} \hat{\Psi}(2^{-j}r^{-1}\omega) \left| \hat{\psi}(2^{-j}r^{-1}\omega) \right|^2 > 0. \quad (2.11)$$

We can now state,

Theorem 2.3.3. Energy conservation

If the scattering wavelet ψ is admissible, then for all signal $x \in \mathcal{L}^2(\mathbb{R}^d)$,

$$\lim_{m \rightarrow +\infty} \|U[\Lambda_J^m]x\|^2 = \lim_{m \rightarrow +\infty} \sum_{n=m}^{+\infty} \|S_J[\Lambda_J^n]x\|^2 = 0, \quad (2.12)$$

and

$$\|S_J[P_J]x\|^2 = \|x\|. \quad (2.13)$$

The proof of the theorem 2.3.3 also shows that the scattering energy propagates progressively towards lower frequencies and that **the energy of $U[p]x$ is mainly concentrated along frequency decreasing paths $p = (\lambda_k)_{k \leq m}$** , i.e. for which $|\lambda_{k+1}| \leq |\lambda_k|$. The energy contained in the other paths is negligible and thus for the rest of the paper **only frequency decreasing path will be considered**.

The decay of $\sum_{n=m}^{+\infty} \|S_J[\Lambda_J^n]x\|^2$ implies that there exist a path length $m > 0$ after which all longer path can be neglected. For signal processing applications, this decay appears to be exponential. And **for classification applications path of length $m = 3$** provides the most interesting results *cite mallat's long paper 1 3*.

2.3.3 Translation invariance :

The translation invariance of the scattering transform $S_J[\mathcal{P}_J]$ can be proved for a limit metric when J goes to infinity. To do so one can first prove that the scattering distance $\|S_J[\mathcal{P}_J]x - S_J[\mathcal{P}_J]z\|$ converges when J goes to infinity - as it is non-increasing when J increases (see section 2.3.1). From there one can bound the distance between the scattering transform of the signal and the one of its translated version $\|S_J[S_J[\mathcal{P}_J]\mathcal{L}_c x - \mathcal{P}_J]x\|$ and prove that this bound tends to 0 when J goes to infinity. This yields to the following theorem,

Theorem 2.3.4. Translation invariance

For admissible scattering wavelets,

$$\forall x \in \mathcal{L}^2(\mathbb{R}^d), \forall c \in \mathbb{R}^d \quad \lim_{J \rightarrow \infty} \|S_J[S_J[\mathcal{P}_J]\mathcal{L}_c x - \mathcal{P}_J]x\| = 0 \quad (2.14)$$

Note. A formal proof of 2.3.4 can be found in *cite Mallat's long paper*.

2.3.4 Lipschitz continuity to the action of diffeomorphisms :

The Lipschitz continuity to the action of diffeomorphisms of \mathbb{R}^d can be proved for those sufficiently close to a translation. Such diffeomorphisms maps u to $u - \tau(u)$ where $\tau(u)$ is a displacement field such that $\|\nabla \tau\|_\infty < 1$. Let $L_\tau x(u) = x(u - \tau(u))$ denote the action of such diffeomorphisms on the signal x . Once again one can find an upper bound to the distance between the scattering transform of the signal and the one of its deformed version $\|S_J[\mathcal{P}_J]\mathcal{L}_\tau x - S_J[\mathcal{P}_J]x\|$. With a bit of work on this bound one can then prove that the consequences of the action of L_τ is bounded by a translation term proportional to $2^{-J} \|\tau\|_\infty$ and a deformation error proportional to $\|\nabla \tau\|_\infty$. Finally some more work on the bounding term yields to the theorem,

Theorem 2.3.5. Lipschitz continuity to the action of diffeomorphisms

There exists C such that all $x \in \mathcal{L}(\mathbb{R}^d)$ with $\|U[\mathcal{P}_J]x\|_1 < \infty$ and all $\tau \in \mathcal{C}^2(\mathbb{R}^d)$ with $\|\nabla\tau\|_\infty < \frac{1}{2}$ satisfy,

$$\|S_J[\mathcal{P}_J]\mathcal{L}_\tau x - S_J[\mathcal{P}_J]x + \tau \cdot \nabla S_J[\mathcal{P}_J]x\| \leq C \|U[\mathcal{P}_J]x\|_1 K(\tau), \quad (2.15)$$

with

$$K(\tau) = 2^{-2J} \|\tau\|_\infty^2 + \|\nabla\tau\|_\infty \left(\max \left(\log \frac{\|\Delta\tau\|_\infty}{\|\nabla\tau\|_\infty}, 1 \right) \right) + \|H\tau\|_\infty \quad (2.16)$$

Note. Again a formal proof of 2.3.4 can be found in *cite Mallat's long paper*.

Remark. If the case where $2^J \gg \|\tau\|_\infty$ and $\|\nabla\tau\|_\infty + \|H\tau\|_\infty \ll 1$, then $K(\tau)$ becomes negligible and the displacement field $\tau(u)$ can be estimated at each $u \in \mathbb{R}^d$. This can be done by solving the linear equation resulting from 2.15 under the assumptions mentioned above,

$$\forall p \in \mathcal{P}_J \|S_J[p]\mathcal{L}_\tau x - S_J[p]x + \tau \cdot \nabla S_J[p]x\| \approx 0. \quad (2.17)$$

Find reference for Application of displacement field estimation - best if not video

2.4 Application to classification :

The scattering transform has been designed in order to provide a “good” representation for signal classification. The classical way of using it for such a task is to use the features generated by the scattering transform of the dataset considered as inputs for a discriminative classifier (e.g. Support Vector Machine classifier). Using this model provides results able to compare with state of the art CNNs on some standard datasets *cite mallat*.

The energy contained in the scattering transform is mostly contained in the short frequency decreasing paths (see 2.3.2). Thus for most of the classification path of length $m = 3$ provides the best trade out between classification performance and computational time. Unless stated otherwise this length will be use in all our experiments.

3 Probabilistic graphical models :

In this chapter, we will introduce the two main classes of probabilistic graphical models.
(1) The Bayesian networks. (2) The Hidden Markov Models.

3.1 Bayesian Network :

Quick overview over the main methods for BNs.

3.1.1 Architecture :

TBD

3.1.2 Learning :

TBD

3.1.3 Inference :

TBD

3.2 Hidden Markov Models :

Quick overview over the main methods for HMMs.

3.2.1 Architecture :

TBD

3.2.2 Learning :

TBD

3.2.3 Inference :

TBD

4 Scattering hidden Markov tree :

4.1 Related work :

Wavelet hidden markov trees

4.2 Hypothesis :

(1) 2 populations. (2) Persistence.

4.3 Persistence :

Hopefully some kind of proof there.

5 Experimental results :

TBD

6 Conclusion :

Scattering hidden Markov tree : TBD

Next steps : Variational methods General graphical models Bayesian neural networks

7 Acknowledgements :

Bibliographie