

CMVTF:

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ABSTRACT

Coupled Matrix-Vector Tensor Factorization(CMVTF) is proposed for fusing a low-spatial-resolution hyperspectral image(HSI) and a high-spatial-resolution multispectral image(MSI) to produce a super-resolution image (SRI) with high spatial and spectral resolutions. In the proposed CMVTF method, We consider the HSI and MSI as a three-dimensional tensor and can be decomposed into a sum of several component tensor, and each component tensor is from the outer product of a vector(endmember) and a matrix(corresponding abundances). This coupled tensor factorization model is consistent with linear spectral mixture model and experiments demonstrate the superiority of the proposed CMVTF method over current state-of-the-art HSI-MSI fusion approaches.

Index Terms— One, two, three, four, five

1. INTRODUCTION

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2. NOTATIONS AND PRELIMINARIES

Firstly we would like to give the notations to be used. A vector, a matrix, and a tensor are written as \mathbf{a} , \mathbf{A} , and \mathcal{A} , respectively. A N -order tensor $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$, and I_n is the dimensional size. The vectorization of tensor \mathcal{A} is denoted as $\text{Vec}(\mathcal{A})$. $\langle \mathcal{A}, \mathcal{B} \rangle = \langle \text{Vec}(\mathcal{A}), \text{Vec}(\mathcal{B}) \rangle$ denotes the tensor inner product. The Frobenius norm of \mathcal{A} is denoted as $\|\mathcal{A}\|_F = \langle \mathcal{A}, \mathcal{A} \rangle^{\frac{1}{2}}$. The Kronecker product of two tensors can be denoted as $\mathcal{C} = \mathcal{A} \otimes \mathcal{B} \in \mathbb{R}^{I_1 J_1 \times \dots \times I_N J_N}$, where $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$, $\mathcal{B} \in \mathbb{R}^{J_1 \times \dots \times J_N}$. For M same tensors, the Kronecker product can be defined as $\mathcal{C} = \mathcal{A}_1 \otimes \dots \otimes \mathcal{A}_M = \otimes_{m=1}^M \mathcal{A}_m \in \mathbb{R}^{I_1^M \times \dots \times I_N^M}$, with $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$. The Hadamard product of two tensors is defined as $(\mathcal{A} \odot \mathcal{B})_{i_1, \dots, i_N} = \mathcal{A}_{i_1, \dots, i_N} \mathcal{B}_{i_1, \dots, i_N}$, where

$\mathcal{A}_{i_1, \dots, i_N}$ and $\mathcal{B}_{i_1, \dots, i_N}$ are the entries of \mathcal{A} and \mathcal{B} . The operator reshape turns a matrix or a vector to a tensor, e.g., we can obtain a tensor \mathcal{X} by the operating $\text{reshape}(\mathbf{X}, I_1, I_2, I_3)$ from a matrix $\mathbf{X} \in \mathbb{R}^{I_1 I_2 \times I_3}$ or $\text{reshape}(\mathbf{x}, I_1, I_2, I_3)$ from a vector $\mathbf{x} \in \mathbb{R}^{I_1 I_2 I_3}$. The mode- n tensor-matrix product can be presented as $\mathcal{C} = \mathcal{A} \times_n \mathbf{B}$, where $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$, $\mathbf{B} \in \mathbb{R}^{J \times I_n}$, $\mathcal{C} \in \mathbb{R}^{I_1 \times \dots \times I_{n-1} \times J \times I_{n+1} \times \dots \times I_N}$.

Definition 1 (Mode- k unfolding) [?] For an N -order tensor $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$, its mode- k unfolding is defined as a matrix

$$\mathbf{A}_{[k]} \in \mathbb{R}^{I_k \times I_1 \dots I_{k-1} I_{k+1} \dots I_N}$$

with entries

$$a_{i_1 i_2 \dots i_N} = \mathbf{A}_{[k]}(i_k, \overline{i_1 \dots i_{k-1} i_{k+1} \dots i_N}).$$

Definition 2 (Tensor contracted product) [?] For multi-way arrays $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$ and $\mathcal{B} \in \mathbb{R}^{J_1 \times \dots \times J_L}$, with some common mode such as $I_1 = J_1, \dots, I_n = J_n$. The contracted product $\mathcal{C} \in \mathbb{R}^{I_{n+1} \times \dots \times I_N \times J_{n+1} \times \dots \times J_L}$ can be written as

$$\mathcal{C} = \langle \mathcal{A}, \mathcal{B} \rangle_n$$

with entries

$$c_{i_{n+1}, \dots, i_N, j_{n+1}, \dots, j_L} = \sum_{i_1=1, \dots, i_n=1}^{I_1, \dots, I_n} a_{i_1, \dots, i_N} b_{j_1, \dots, j_L}.$$

Definition 3 (Tensor in Graph formats) [?] Given any graph $G = (\mathbb{V}, \mathbb{E})$, where $\mathbb{V} = \{1, \dots, N\}$ and $\mathbb{E} = \{\{i_1, j_1\}, \dots, \{i_M, j_M\}\}$ are the set of N vertices and M edges, respectively. $\hat{\mathbb{E}} = \{(i_1, j_1), \dots, (i_M, j_M)\}$ are the edges for arbitrary directions. For each $n \in \mathbb{V}$, the tensor product space is defined as:

$$(\otimes_{m \in \text{IN}(n)} \mathbb{E}_m) \otimes \mathbb{V}_n \otimes (\otimes_{m \in \text{OUT}(n)} \mathbb{E}_m^*)$$

where \mathbb{E}_m^* is the dual space of \mathbb{E}_m , $\text{IN}(i) = \{j \in \{1, \dots, M\} : (j, i) \in \hat{\mathbb{E}}\}$, and $\text{OUT}(i) = \{j \in \{1, \dots, M\} : (i, j) \in \hat{\mathbb{E}}\}$.

The contraction map for tensor can be defined as:

$$K_G : \quad \otimes_{n=1}^N ((\otimes_{m \in \text{IN}(n)} \mathbb{E}_m) \otimes \mathbb{V}_n \otimes (\otimes_{m \in \text{OUT}(n)} \mathbb{E}_m^*)) \\ \rightarrow \otimes_{n=1}^N \mathbb{V}_n$$

Contracting along all edges, we can obtain a tensor in $\mathbb{V}_1 \otimes \dots \otimes \mathbb{V}_N$.

Definition 4 (Complete-graph tensor network) For a multiway array $\mathcal{A} \in \mathbb{R}^{I_1 \times \dots \times I_N}$, the complete-graph tensor network in graph is defined as

$$\mathcal{A} = K_G(\otimes_{n=1}^N (\mathcal{U}_n)).$$

where all edges \mathbb{E} for complete graph are assigned to \mathbb{IN} , and $\mathcal{U}_n = ((\otimes_{m \in \mathbb{IN}(n)} \mathbb{E}_m) \otimes \mathbb{V}_n) \in \mathbb{R}^{r^m \times I_n}$, $n = 1, \dots, N$ are the cores, and the rank of complete graph tensor network is defined by the weigh of edges. The graphical of 4-order complete graph tensor network can be seen in Fig. ??.

Proposition 1 (Edge removal) [?] For an N -order tensor $\mathcal{A} \in \mathbb{R}^{I_1 \times I_N}$, which can be represented by the $G = (\mathbb{V}, \mathbb{E})$ with N vertices and M edges. Let $G_r = (r_1, \dots, r_M)$ are the weight of edges. Suppose that the edge $e \in \mathbb{E}$ has weight $r_1 = 1$ and $G' = (\mathbb{V}, \mathbb{E} \setminus \{e\})$ is the graph obtained by removing the edge e from G and suppose G' has no isolated vertices. Then

$$\mathcal{A} = K_G \simeq K_{G'}.$$

With edge removal, tensor train decomposition and tensor ring decomposition are special cases of complete-graph tensor network. An example of the equal conversion can be seen as Fig. (??).

3. CMVTF FOR DATA FUSION

In this paper we consider hyperspectral image and multispectral image as a three-dimension tensor. Hyperspectral image ($\mathcal{X} \in \mathbb{R}^{I_H \times J_H \times K}$) is low-spatial-resolution but high-spectral-resolution and multispectral ($\mathcal{Y} \in \mathbb{R}^{I \times J \times K_M}$) image is high-spatial-resolution but low-spectral-resolution. The aim of data fusion is to estimate a super-resolution image ($\mathcal{Z} \in \mathbb{R}^{I \times J \times K}$) that with high resolution both in spatial and spectral. I, J and K denote the dimensions of two spatial and one spectral coordinates, respectively. Obviously, $I_H \ll I, J_H \ll J$ and $K_M \ll K$ are satisfied by the spectral and spatial resolutions of the two images.

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Algorithm : CNMVF algorithm

Input : HSI, MSI, D1, D2, D3, λ

While not converged do

1. $A = \arg \min_A \|Y_h^{(1)} - S_{11}(D_1 A)^T\|_F^2 + \lambda \|Y_m^{(1)} - S_{12} A^T\|_F^2$

2. $B = \arg \min_B \|Y_h^{(2)} - S_{21}(D_2 B)^T\|_F^2 + \lambda \|Y_m^{(2)} - S_{22} B^T\|_F^2$

3. $C = \arg \min_C \|Y_h^{(3)} - S_{31} C^T\|_F^2 + \lambda \|Y_m^{(3)} - S_{32}(D_3 C)^T\|_F^2$

End while

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