Machine Learning - Lecture 4

Mixture Models and EM

02.05.2016

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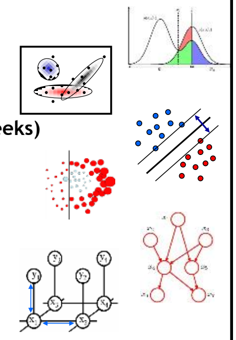
Many slides adapted from B. Schiele

Course Outline

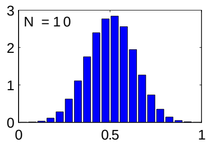
- Fundamentals (2 weeks)
  - Bayes Decision Theory
  - Probability Density Estimation
- Discriminative Approaches (5 weeks)
  - Linear Discriminant Functions
  - Support Vector Machines
  - Ensemble Methods & Boosting
  - Randomized Trees, Forests & Ferns
- Generative Models (4 weeks)
  - Bayesian Networks
  - Markov Random Fields



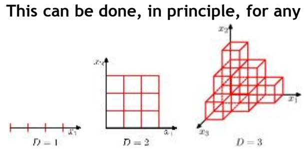
Recap: Histograms

- Basic idea:
  - Partition the data space into distinct bins with widths Δ_i and count the number of observations, n_i, in each bin.

$$p_i = \frac{n_i}{N\Delta_i}$$



  - Often, the same width is used for all bins, $\Delta_i = \Delta$.
  - This can be done, in principle, for any dimensionality D...



...but the required number of bins grows exponentially with D!

Image source: C.M. Bishop, 2006

Recap: Kernel Density Estimation

see Exercise 1.4

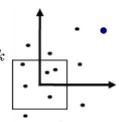
- Approximation formula:

$$p(\mathbf{x}) \approx \frac{K}{NV}$$

fixed V determine K → Kernel Methods

fixed K determine V → K-Nearest Neighbor

- Kernel methods
  - Place a *kernel window* k at location $\mathbf{x}$ and count how many data points fall inside it.



- K-Nearest Neighbor
  - Increase the volume V until the K next data points are found.

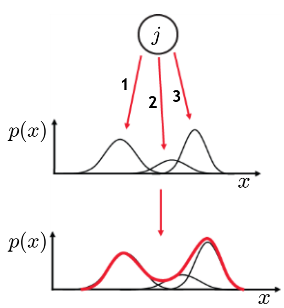
Slide adapted from Bernt Schiele

Topics of This Lecture

- Mixture distributions
  - Mixture of Gaussians (MoG)
  - Maximum Likelihood estimation attempt
- K-Means Clustering
  - Algorithm
  - Applications
- EM Algorithm
  - Credit assignment problem
  - MoG estimation
  - EM Algorithm
  - Interpretation of K-Means
  - Technical advice
- Applications

Recap: Mixture of Gaussians (MoG)

- "Generative model"



$p(j) = \pi_j$ "Weight" of mixture component

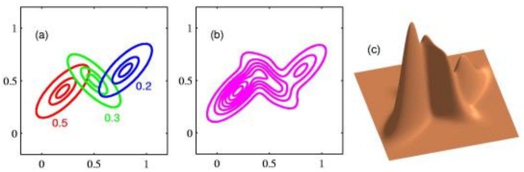
$p(x|\theta_j)$ Mixture component

Mixture density

$$p(x|\theta) = \sum_{j=1}^{M} p(x|\theta_j)p(j)$$

Slide credit: Bernt Schiele

Mixture of Multivariate Gaussians



Mixture of Multivariate Gaussians

- **Multivariate Gaussians**

$$p(\mathbf{x}|\theta) = \sum_{j=1}^{M} p(\mathbf{x}|\theta_j)p(j)$$

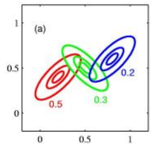
$$p(\mathbf{x}|\theta_j) = \frac{1}{(2\pi)^{D/2}|\mathbf{\Sigma}_j|^{1/2}} \exp\left\{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu}_j)^{\mathrm{T}}\mathbf{\Sigma}_j^{-1}(\mathbf{x}-\boldsymbol{\mu}_j)\right\}$$

  - Mixture weights / mixture coefficients:

$$p(j) = \pi_j \text{ with } 0 \cdot \ \pi_j \cdot \ 1 \text{ and } \sum_{j=1}^{M} \pi_j = 1$$

  - Parameters:

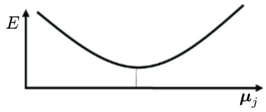
$$\theta = (\pi_1, \boldsymbol{\mu}_1, \mathbf{\Sigma}_1, \ldots, \pi_M, \boldsymbol{\mu}_M, \mathbf{\Sigma}_M)$$



Mixture of Gaussians – 1st Estimation Attempt

- **Maximum Likelihood**
  - Minimize $E = -\ln L(\theta) = -\sum_{n=1}^{N} \ln p(\mathbf{x}_n|\theta)$
  - Let's first look at μ_j:

$$\frac{\partial E}{\partial \boldsymbol{\mu}_j} = 0$$



  - We can already see that this will be difficult, since

$$\ln p(\mathbf{X}|\boldsymbol{\pi}, \boldsymbol{\mu}, \mathbf{\Sigma}) = \sum_{n=1}^{N} \ln \left\{ \sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_k, \mathbf{\Sigma}_k) \right\}$$

This will cause problems!

Mixture of Gaussians – 1st Estimation Attempt

- **Minimization:**

$$\boxed{\frac{\partial}{\partial \boldsymbol{\mu}_j}\mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_k, \mathbf{\Sigma}_k) = \mathbf{\Sigma}^{-1}(\mathbf{x}_n - \boldsymbol{\mu}_j)\mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_k, \mathbf{\Sigma}_k)}$$

$$\begin{aligned}
\frac{\partial E}{\partial \boldsymbol{\mu}_j} &= -\sum_{n=1}^{N} \frac{\frac{\partial}{\partial \boldsymbol{\mu}_j} p(\mathbf{x}_n|\theta_j)}{\sum_{k=1}^{K} p(\mathbf{x}_n|\theta_k)} \\
&= -\sum_{n=1}^{N} \left(\mathbf{\Sigma}^{-1}(\mathbf{x}_n - \boldsymbol{\mu}_j) \frac{p(\mathbf{x}_n|\theta_j)}{\sum_{k=1}^{K} p(\mathbf{x}_n|\theta_k)} \right) \\
&= -\cancel{\mathbf{\Sigma}^{-1}} \sum_{n=1}^{N} (\mathbf{x}_n - \boldsymbol{\mu}_j) \frac{\pi_j \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_j, \mathbf{\Sigma}_j)}{\sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_k, \mathbf{\Sigma}_k)} \stackrel{!}{=} 0
\end{aligned}$$

$= \gamma_j(\mathbf{x}_n)$

"responsibility" of component j for $\mathbf{x}_n$

- **We thus obtain**

$$\Rightarrow \boldsymbol{\mu}_j = \frac{\sum_{n=1}^{N} \gamma_j(\mathbf{x}_n)\mathbf{x}_n}{\sum_{n=1}^{N} \gamma_j(\mathbf{x}_n)}$$

Mixture of Gaussians – 1st Estimation Attempt

- **But…**

$$\boldsymbol{\mu}_j = \frac{\sum_{n=1}^{N} \gamma_j(\mathbf{x}_n)\mathbf{x}_n}{\sum_{n=1}^{N} \gamma_j(\mathbf{x}_n)} \qquad \gamma_j(\mathbf{x}_n) = \frac{\pi_j \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_j, \mathbf{\Sigma}_j)}{\sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_k, \mathbf{\Sigma}_k)}$$

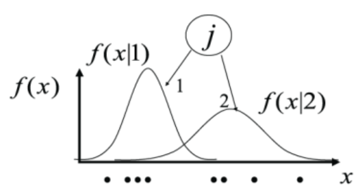
- **I.e. there is no direct analytical solution!**

$$\frac{\partial E}{\partial \boldsymbol{\mu}_j} = f(\pi_1, \boldsymbol{\mu}_1, \mathbf{\Sigma}_1, \ldots, \pi_M, \boldsymbol{\mu}_M, \mathbf{\Sigma}_M)$$

  - Complex gradient function (non-linear mutual dependencies)
  - Optimization of one Gaussian depends on all other Gaussians!
  - It is possible to apply iterative numerical optimization here, but in the following, we will see a simpler method.

Mixture of Gaussians – Other Strategy

- **Other strategy:**



  - Observed data: • ••• •• • •
  - Unobserved data: 1 111 22 2 2
    - Unobserved = "hidden variable": j|x

$$h(j=1|x_n) = \quad 1 \ 111 \quad 00 \ 0 \quad 0$$

$$h(j=2|x_n) = \quad 0 \ 000 \quad 11 \ 1 \quad 1$$

Mixture of Gaussians - Other Strategy

- Assuming we knew the values of the hidden variable…

ML for Gaussian #1 ML for Gaussian #2

assumed known → 1 111 22 2 2 j

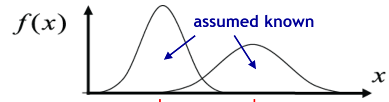
$h(j=1|x_n) =$ 1 111 00 0 0

$h(j=2|x_n) =$ 0 000 11 1 1

$$\mu_1 = \frac{\sum_{n=1}^{N} h(j=1|x_n)x_n}{\sum_{i=1}^{N} h(j=1|x_n)} \qquad \mu_2 = \frac{\sum_{n=1}^{N} h(j=2|x_n)x_n}{\sum_{i=1}^{N} h(j=2|x_n)}$$

Mixture of Gaussians - Other Strategy

- Assuming we knew the mixture components…



$p(j=1|x)$ $p(j=2|x)$

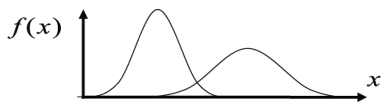
1 111 22 2 2 j

- Bayes decision rule: Decide $j=1$ if

$$p(j=1|x_n) > p(j=2|x_n)$$

Mixture of Gaussians - Other Strategy

- Chicken and egg problem - what comes first?



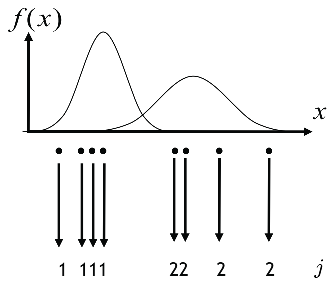
We don't know any of those!

1 111 22 2 2 j

- In order to break the loop, we need an estimate for j.
  - E.g. by clustering…

Clustering with Hard Assignments

- Let's first look at clustering with "hard assignments"



Topics of This Lecture

- Mixture distributions
  - Mixture of Gaussians (MoG)
  - Maximum Likelihood estimation attempt
- **K-Means Clustering**
  - Algorithm
  - Applications
- EM Algorithm
  - Credit assignment problem
  - MoG estimation
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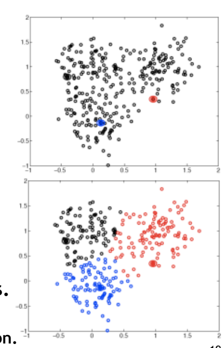
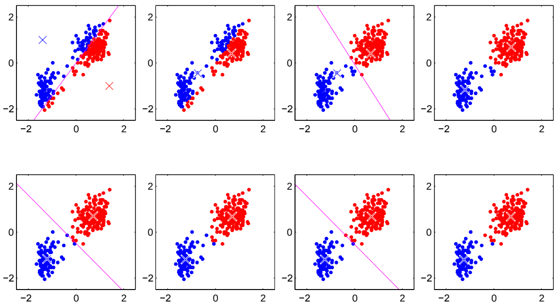
  - Technical advice
- Applications

K-Means Clustering

- Iterative procedure
  1. Initialization: pick K arbitrary centroids (cluster means)
  2. Assign each sample to the closest centroid.
  3. Adjust the centroids to be the means of the samples assigned to them.
  4. Go to step 2 (until no change)
- Algorithm is guaranteed to converge after finite #iterations.
  - Local optimum
  - Final result depends on initialization.



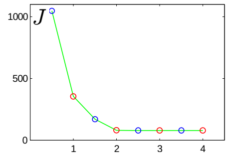
K-Means - Example with K=2



K-Means Clustering

- K-Means optimizes the following objective function:

$$J = \sum_{n=1}^{N} \sum_{k=1}^{K} r_{nk} ||\mathbf{x}_n - \boldsymbol{\mu}_k||^2$$

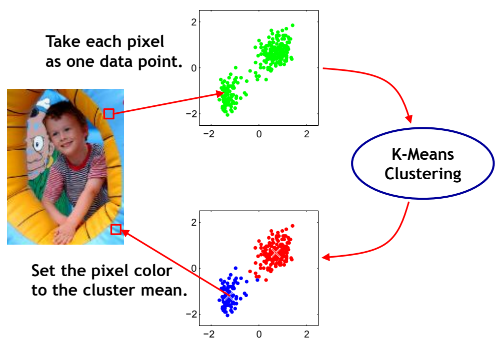


  - where

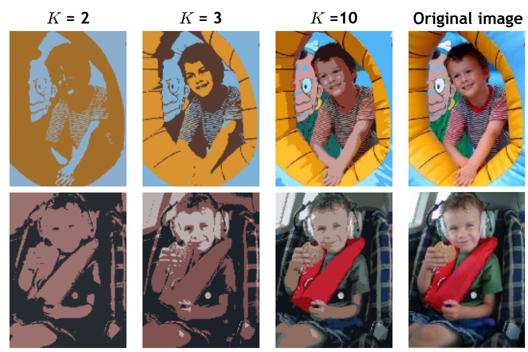
$$r_{nk} = \begin{cases} 1 & \text{if } k = \arg\min_j ||\mathbf{x}_n - \boldsymbol{\mu}_j||^2 \\ 0 & \text{otherwise.} \end{cases}$$

  - In practice, this procedure usually converges quickly to a local optimum.

Example Application: Image Compression

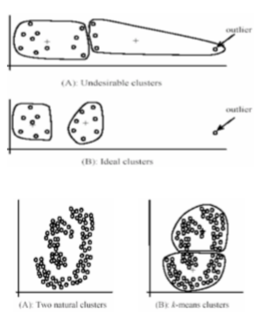


Example Application: Image Compression



Summary K-Means

- Pros
  - Simple, fast to compute
  - Converges to local minimum of within-cluster squared error
- Problem cases
  - Setting k?
  - Sensitive to initial centers
  - Sensitive to outliers
  - Detects spherical clusters only
- Extensions
  - Speed-ups possible through efficient search structures
  - General distance measures: k-medoids



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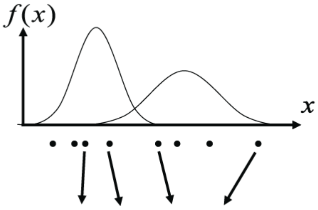
EM Clustering

- Clustering with “soft assignments”
  - Expectation step of the EM algorithm



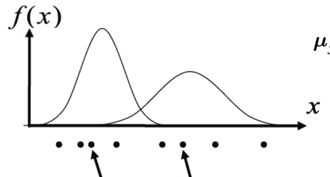
$p(j|x)$

$p(1\|x)$	0.99	0.8	0.2	0.01	j
$p(2\|x)$	0.01	0.2	0.8	0.99	

EM Clustering

- Clustering with “soft assignments”
  - Maximization step of the EM algorithm

$$\mu_j = \frac{\sum_{n=1}^{N} p(j|\mathbf{x}_n)\mathbf{x}_n}{\sum_{n=1}^{N} p(j|\mathbf{x}_n)}$$



$p(1\|x)$	0.99	0.8	0.2	0.01
$p(2\|x)$	0.01	0.2	0.8	0.99

Maximum Likelihood estimate

EM Algorithm

- Expectation-Maximization (EM) Algorithm
  - E-Step: softly assign samples to mixture components

$$\gamma_j(\mathbf{x}_n) \leftarrow \frac{\pi_j \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_j, \boldsymbol{\Sigma}_j)}{\sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x}_n|\boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)} \qquad \forall j = 1,\dots,K, \quad n = 1,\dots,N$$

  - M-Step: re-estimate the parameters (separately for each mixture component) based on the soft assignments

$$\hat{N}_j \leftarrow \sum_{n=1}^{N} \gamma_j(\mathbf{x}_n) = \text{soft number of samples labeled } j$$

$$\hat{\pi}_j^{\text{new}} \leftarrow \frac{\hat{N}_j}{N}$$

$$\hat{\boldsymbol{\mu}}_j^{\text{new}} \leftarrow \frac{1}{\hat{N}_j} \sum_{n=1}^{N} \gamma_j(\mathbf{x}_n)\mathbf{x}_n$$

$$\hat{\boldsymbol{\Sigma}}_j^{\text{new}} \leftarrow \frac{1}{\hat{N}_j} \sum_{n=1}^{N} \gamma_j(\mathbf{x}_n)(\mathbf{x}_n - \hat{\boldsymbol{\mu}}_j^{\text{new}})(\mathbf{x}_n - \hat{\boldsymbol{\mu}}_j^{\text{new}})^{\mathrm{T}}$$

EM Algorithm - An Example

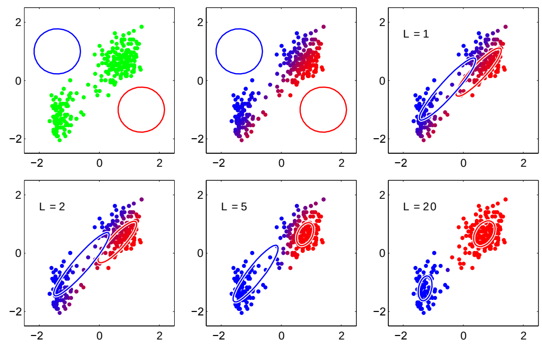


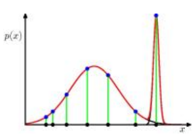
Image source: C.M. Bishop, 2006

EM - Technical Advice

- When implementing EM, we need to take care to avoid singularities in the estimation!
  - Mixture components may collapse on single data points.
  - E.g. consider the case $\Sigma_k = \sigma_k^2 \mathbf{I}$ (this also holds in general)
  - Assume component j is exactly centered on data point $\mathbf{x}_n$. This data point will then contribute a term in the likelihood function

$$\mathcal{N}(\mathbf{x}_n|\mathbf{x}_n, \sigma_j^2\mathbf{I}) = \frac{1}{\sqrt{2\pi}\sigma_j}$$

  - For $\sigma_j \rightarrow 0$, this term goes to infinity!



⇒ Need to introduce regularization
  - Enforce minimum width for the Gaussians
  - E.g., instead of $\boldsymbol{\Sigma}^{-1}$, use $(\boldsymbol{\Sigma} + \sigma_{\min}\mathbf{I})^{-1}$

Image source: C.M. Bishop, 2006

EM - Technical Advice (2)

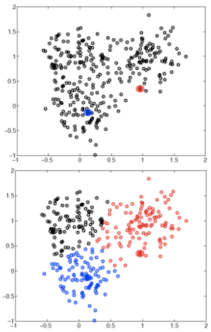
- EM is very sensitive to the initialization
  - Will converge to a local optimum of E.
  - Convergence is relatively slow.

⇒ Initialize with k-Means to get better results!
  - k-Means is itself initialized randomly, will also only find a local optimum.
  - But convergence is much faster.

- Typical procedure
  - Run k-Means M times (e.g. M = 10-100).
  - Pick the best result (lowest error J).
  - Use this result to initialize EM
    - Set μ_j to the corresponding cluster mean from k-Means.
    - Initialize Σ_j to the sample covariance of the associated data points.

K-Means Clustering Revisited

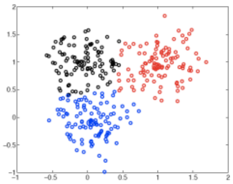
- Interpreting the procedure
  1. Initialization: pick K arbitrary centroids (cluster means)
  2. Assign each sample to the closest centroid. (E-Step)
  3. Adjust the centroids to be the means of the samples assigned to them. (M-Step)
  4. Go to step 2 (until no change)



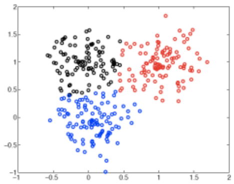
K-Means Clustering Revisited

- K-Means clustering essentially corresponds to a Gaussian Mixture Model (MoG or GMM) estimation with EM whenever
  - The covariances are of the K Gaussians are set to $\Sigma_j = \sigma^2 I$
  - For some small, fixed σ^2

k-Means



MoG



Slide credit: Bernt Schiele

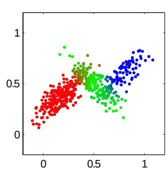
Summary: Gaussian Mixture Models

- Properties
  - Very general, can represent any (continuous) distribution.
  - Once trained, very fast to evaluate.
  - Can be updated online.
- Problems / Caveats
  - Some numerical issues in the implementation
    ⇒ Need to apply regularization in order to avoid singularities.
  - EM for MoG is computationally expensive
    - Especially for high-dimensional problems!
    - More computational overhead and slower convergence than k-Means
    - Results very sensitive to initialization
    ⇒ Run k-Means for some iterations as initialization!
  - Need to select the number of mixture components K.
    ⇒ Model selection problem (see Lecture 16)

Topics of This Lecture

Applications

- Mixture models are used in many practical applications.
  - Wherever distributions with complex or unknown shapes need to be represented…



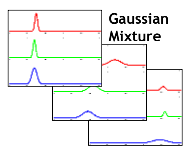
- Popular application in Computer Vision
  - Model distributions of pixel colors.
  - Each pixel is one data point in, e.g., RGB space.

  ⇒ Learn a MoG to represent the class-conditional densities.
  ⇒ Use the learned models to classify other pixels.

Image source: C.M. Bishop, 2006

Application: Background Model for Tracking

- Train background MoG for each pixel
  - Model "common" appearance variation for each background pixel.
  - Initialization with an empty scene.
  - Update the mixtures over time
    - Adapt to lighting changes, etc.



- Used in many vision-based tracking applications
  - Anything that cannot be explained by the background model is labeled as foreground (=object).
  - Easy segmentation if camera is fixed.

C. Stauffer, E. Grimson, Learning Patterns of Activity Using Real-Time Tracking, *IEEE Trans. PAMI*, 22(8):747-757, 2000.

Image Source: Daniel Roth, Tobias Jäggli

Application: Image Segmentation

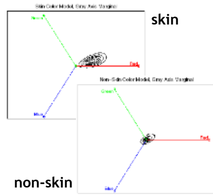
(a) input image (b) user input (c) inferred segmentation

- User assisted image segmentation
  - User marks two regions for foreground and background.
  - Learn a MoG model for the color values in each region.
  - Use those models to classify all other pixels.

  ⇒ Simple segmentation procedure
  (building block for more complex applications)

Application: Color-Based Skin Detection

- Collect training samples for skin/non-skin pixels.
- Estimate MoG to represent the skin/ non-skin densities



Classify skin color pixels in novel images

M. Jones and J. Rehg, Statistical Color Models with Application to Skin Detection, IJCV 2002.

Interested to Try It?

- Here's how you can access a webcam in Matlab:

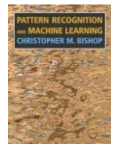
```
function out = webcam
% uses "Image Acquisition Toolbox„
adaptorName = 'winvideo';
vidFormat = 'I420_320x240';
vidObj1= videoinput(adaptorName, 1, vidFormat);
set(vidObj1, 'ReturnedColorSpace', 'rgb');
set(vidObj1, 'FramesPerTrigger', 1);
out = vidObj1 ;


cam = webcam();
img=getsnapshot(cam);
```


References and Further Reading

- More information about EM and MoG estimation is available in Chapter 2.3.9 and the entire Chapter 9 of Bishop's book (recommendable to read).

  Christopher M. Bishop
  Pattern Recognition and Machine Learning
  Springer, 2006



- Additional information
  - Original EM paper:
    - A.P. Dempster, N.M. Laird, D.B. Rubin, „Maximum-Likelihood from incomplete data via EM algorithm", In Journal Royal Statistical Society, Series B. Vol 39, 1977
  - EM tutorial:
    - J.A. Bilmes, "A Gentle Tutorial of the EM Algorithm and its Application to Parameter Estimation for Gaussian Mixture and Hidden Markov Models", TR-97-021, ICSI, U.C. Berkeley, CA,USA