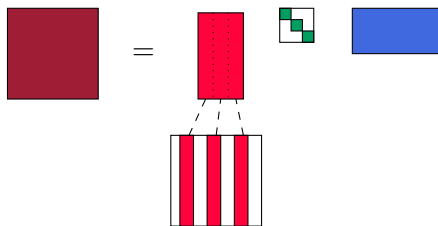


Démélange spectral d'images hyperspectrales en présence de pixel purs.



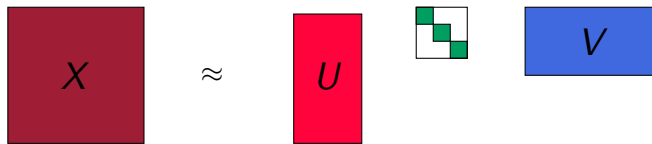
Jérémy E. Cohen, Nicolas Gillis

UMONS, FNRS

20 octobre 2017

- 1 Introduction on Separable NMF
- 2 Some algorithms for separable NMF
- 3 Perspectives

Nonnegative Matrix Factorization



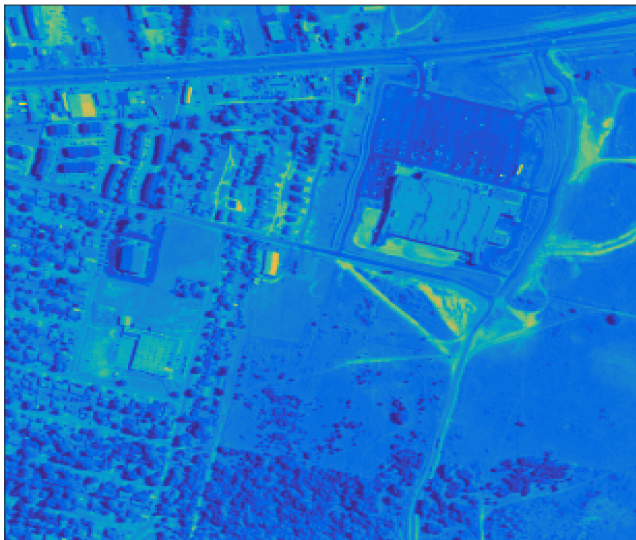
$$X \approx UV \iff X(:,j) \approx \sum_{k=1}^k U(:,k)V(k,j) \forall j.$$

where $U \geq 0$ and $V \geq 0$ element-wise.

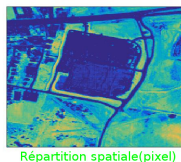
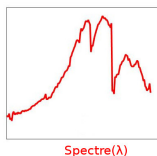
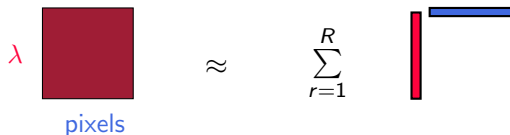
Uniqueness

The NMF of a nonnegative matrix X is **not unique** unless some harsh sparsity conditions on X are met [Donoho 2004, Laurberg 2008, Huang 2013].

Application to spectral unmixing of HSIs



Application to spectral unmixing of HSIs



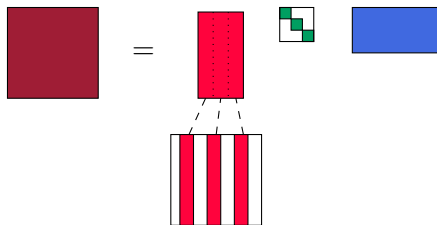
$$X \approx \sum_{r=1}^R \mathbf{u}_r \mathbf{v}_r \approx UV$$

Challenges

Identification problem : Which materials are present in the scene ?

Unmixing problem : What is the composition of each pixel ?

Additional hypothesis : Separability



$$X = UV \text{ where } U = X(:, \mathcal{K}) = XS$$

- Same formalism can be used if an external library is available.

Uniqueness

DNMF is **unique** if $\text{spark}(D) \geq R$ where R is the rank of X . [C. 2017]

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State-of-the-art (non-exhaustive)

- **Continuous approaches** ($X = DSV = DY$)
 Lasso, GLUP [Ammanouil 2014], FGNSR [Gillis 2016]
 + Robust, optimization criterion. – Slow.
- **Greedy/Non-iterative method** ($X = D(:, K)V$)
 - Geometric algorithms (pure pixel hypothesis)
N-FINDR [Winter 1999], VCA [Nascimento 2005], SPA [Gillis 2014, Businger Golub 1965]
 - Matching pursuit approaches
 SDSOMP[X.Fu 2013, Tropp 2006], MPALS [C. 2017]
 + Fast – No explicit optimization criterion
- **Pixel-wise brute force algorithms**
 MESMA [Roberts 1998], MESLUM, AUTOMCU, AMUSES
 [Degerickx 2017]
 + Flexible – No low rank property, Slow.
- **Statistical methods**

VCA (Vertex Component Analysis) [2005]

- Compute a random direction, orthogonal to previously selected spectra.
- Find the largest spectra along this direction and add to the set of endmembers.
- Repeat R times.

✓ Fast

✗ Sensitive to Noise

✗ Non-deterministic

NFINDER [1999]

- Take a set of current estimates of endmembers, and a random spectrum.
 - Replace each current estimate with the picked spectrum, and check if volume increases.
 - Repeat until convergence.
- ✓ Explores a large set of configurations.
- ✗ Sensitive to Noise
- ✗ Slow for large data set or large number of endmembers

Successive Projection Algorithm (SPA) [2014]

- Choose the spectrum with largest norm.
 - Orthogonalized the remaining spectra with respect to all previously selected endmembers.
 - Repeat R times.
-
- ✓ Very fast
 - ✓ Robust to small noise
 - ✗ Not applicable in multispectral imaging
 - ✗ May output poor reconstruction error in practice

Matching Pursuit Alternating Least Squares (MPALS)

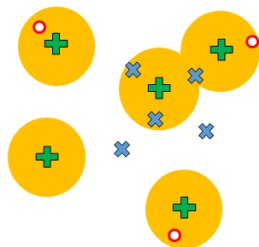
[2017]





- Find best spectra (not in data) knowing the abundances
 - Find normalized endmembers in data as close as possible to previously computed spectra.
 - Find abundances knowing endmembers
 - Repeat until convergence
-
- ✓ Adaptable to various scenario (tensor data, near-separable data...)
 - ✓ Accounts for spectral variability
 - ✓ Provides small reconstruction error
- ✗ No convergence proof
 - ✗ Sensitive to initialization (use other methods like SPA to initialize)

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Towards flexibility in the pure-pixel assumption

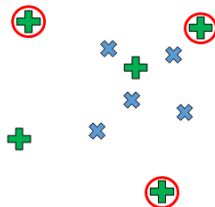
Flexibility






-  Data points
-  Atoms in D
-  Factor matrix A
-  Search space

$$A \approx DS$$

Standard case






-  Data points
-  Atoms in D
-  Factor matrix A

$$A = DS$$

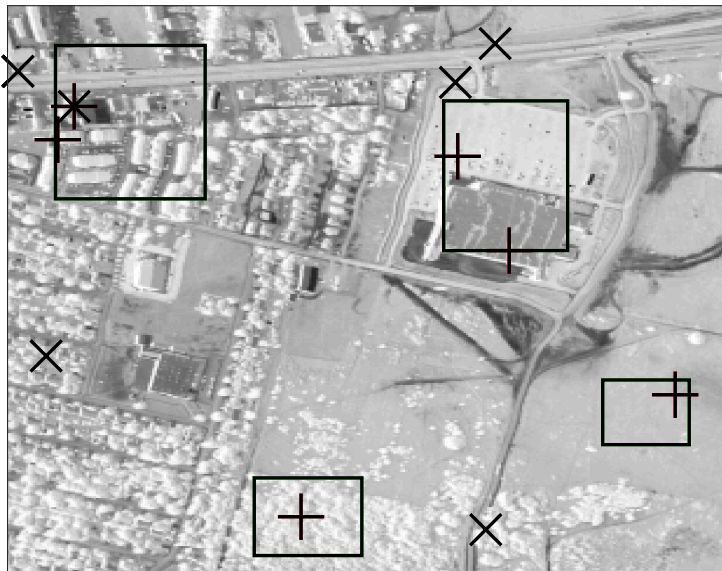
Separability



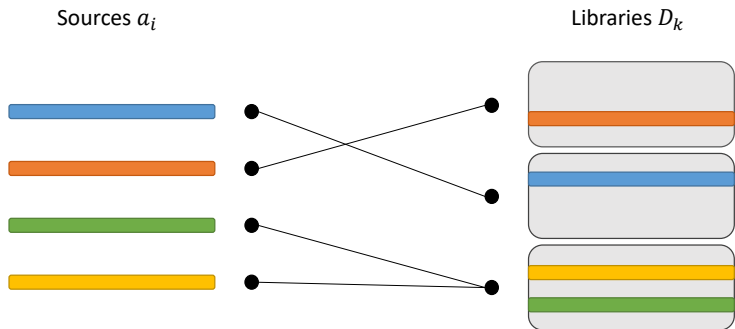
-  Data points
-  Atoms in D
-  Factor matrix A

$$A = XS$$

Pure pixel automatic selection in a zone



Multiple Dictionaries



$$\mathbf{A} = [\mathbf{D}_1(:, \mathcal{K}_1), \dots, \mathbf{D}_p(:, \mathcal{K}_p)] \mathbf{\Pi}$$

Thank you for your attention !