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# Sparse and Overcomplete Representation: Finding Statistical Orders in Natural Images

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# Outline

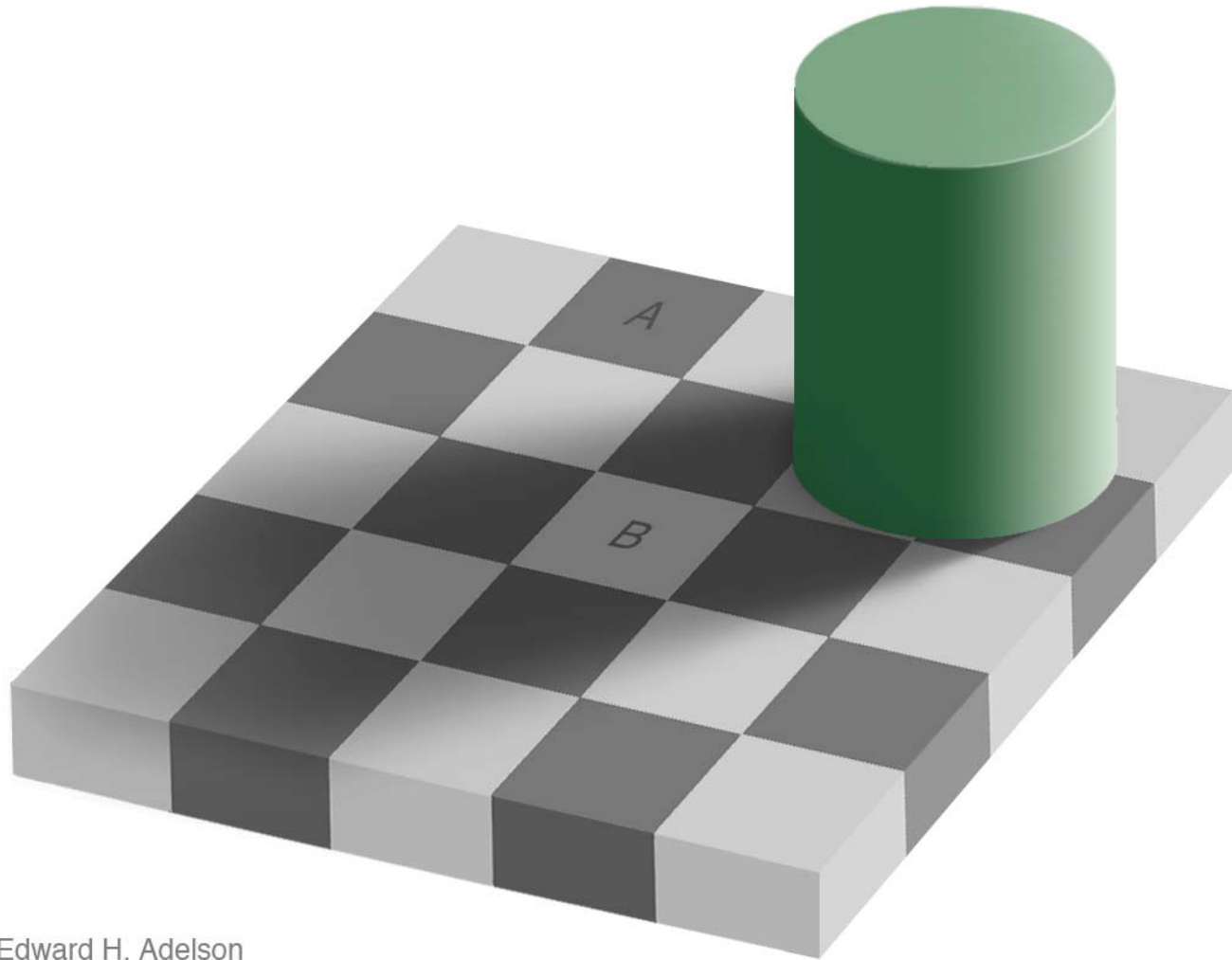
- Visual Cortex.
  - Sparse and Overcomplete Representation.
  - Nonlinear Hierarchical Model for Modeling Higher-order Structures.
  - Discussion.
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# Visual Cortex

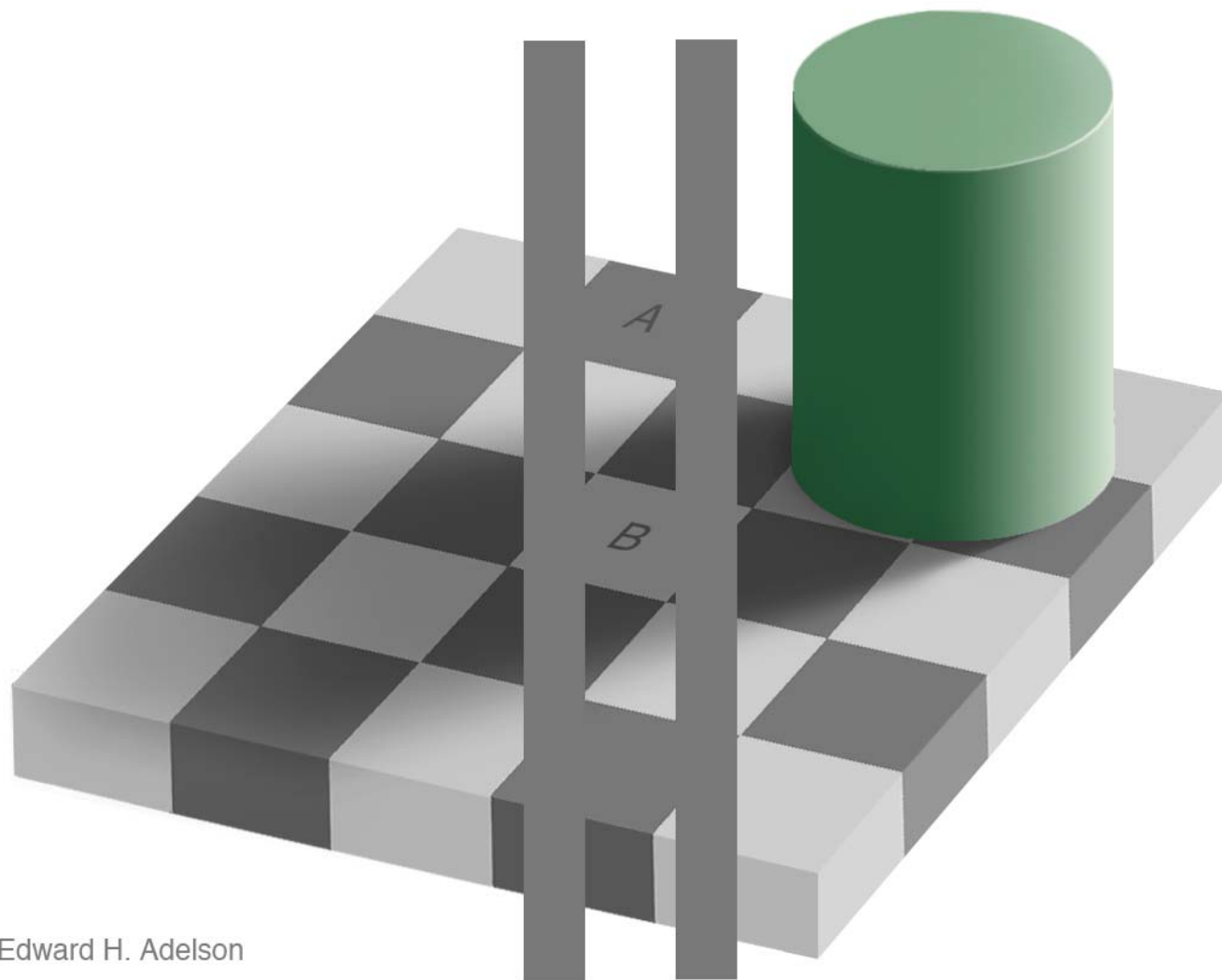
- How visual cortex (V1) represents images?
  - Visual cortex as an hierarchical inference machine.
  - Environment (E), Observed data (D):  $P(D|E)$ , Priors:  $P(E)$ .
  - Inference:  $P(E|D) = P(D|E)P(E)/Z$ .
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# Illusion



Edward H. Adelson

# Illusion



Edward H. Adelson

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# Visual Cortex

- Perception as probabilistic inference (Helmoltz 1867/1962).
  - Redundancy reduction (Barlow 1961).
  - Theoretical models for retina (Srinivasan et al. 1982) and LGN (van Hateren 1993) response properties.
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# Visual Cortex

- Anatomical convergence of about 100 million photoreceptors onto 1 million ganglion cells.
  - In cat V1, there are 25 times as many output fibers as there are input fibers from LGN.
  - In macaque this ratio is on the order of 50:1.
  - Increased redundancy.
  - Overcomplete representation.
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# Visual Cortex

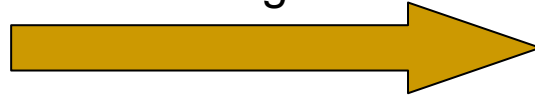
- A meaningful representation can be achieved by finding a code that has less active units at each time.
  - Sparse representation.
  - Evidences for sparse activity in V1.
  - The average activity in primate cortex is less than 1 Hz (Lennie 2003).
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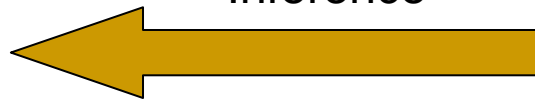
# Linear Image Model

$$I(\mathbf{x}) = \sum_i a_i \Phi_i(\mathbf{x}) + v(\mathbf{x})$$

Coding



Inference

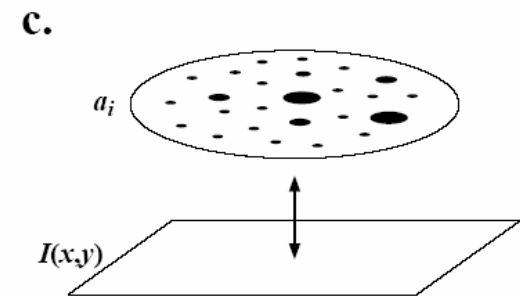
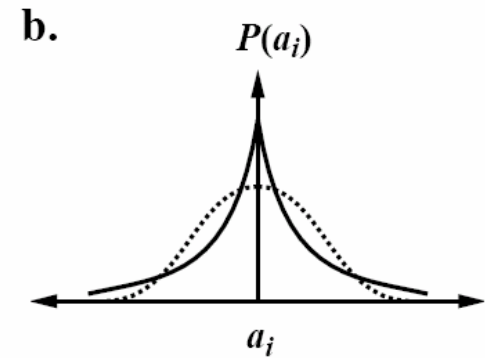
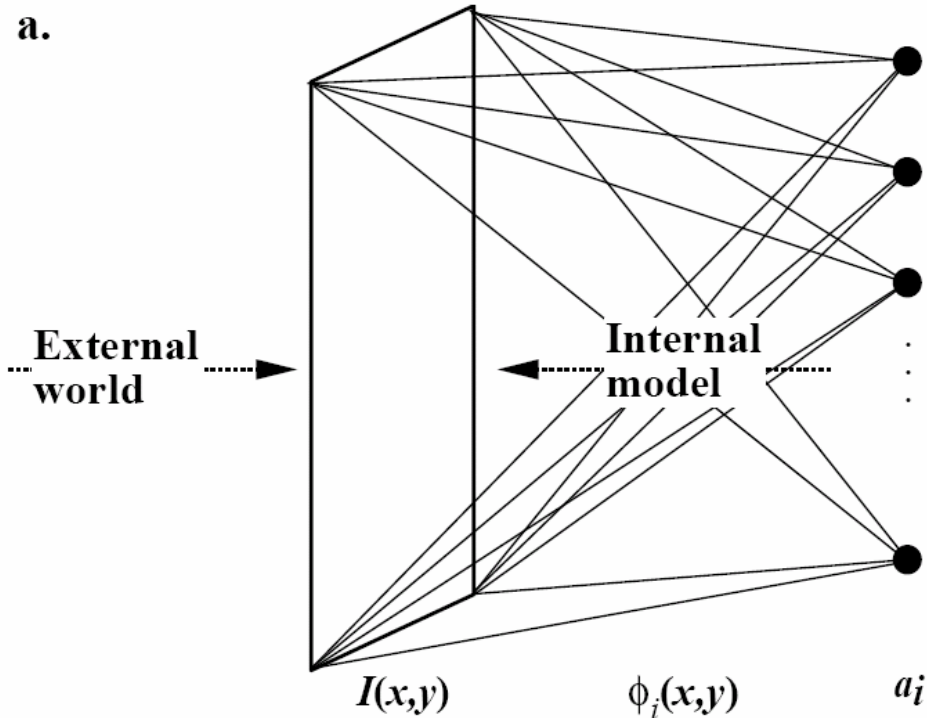


$$E = \sum_{\mathbf{x}} (I(\mathbf{x}) - \sum_i a_i \Phi_i(\mathbf{x}))^2$$

$$E = \sum_{\mathbf{x}} (I(\mathbf{x}) - \sum_i a_i \Phi_i(\mathbf{x}))^2 + \beta \sum_i S(a_i)$$

- (Olshausen 2003)

# Linear Image Model



- (Olshausen 2002)

# Probabilistic Formulation

$$I(\mathbf{x}) = \sum_i a_i \Phi_i(\mathbf{x}) + v(\mathbf{x})$$

$$P(\mathbf{a}) = \prod_i P(a_i)$$

$$P(a_i) = \frac{1}{Z_S} e^{-S(a_i)}$$

$$P(\mathbf{a} | \mathbf{I}, \theta) \propto P(\mathbf{I} | \mathbf{a}, \theta) P(\mathbf{a} | \theta)$$

$$P(\mathbf{I} | \mathbf{a}, \theta) = \frac{1}{Z_{\lambda_N}} e^{-\frac{\lambda_N}{2} |\mathbf{I} - \Phi \mathbf{a}|^2}$$

$$P(\mathbf{a} | \theta) = \prod_i \frac{1}{Z_S} e^{-S(a_i)}$$

- (Olshausen 2002)

# Finding Sparse Codes

$$I(\mathbf{x}) = \sum_i a_i \Phi_i(\mathbf{x}) + \nu(\mathbf{x})$$

$$\hat{\mathbf{a}} = \arg \max_{\mathbf{a}} P(\mathbf{a} | \mathbf{I}, \theta)$$

$$\dot{\mathbf{a}} \propto \nabla_{\mathbf{a}} \log P(\mathbf{a} | \mathbf{I}, \theta)$$

$$\tau \dot{a}_i = b_i - \sum_j C_{ij} a_j - S'(a_i)$$

$$= -\nabla_{\mathbf{a}} \left[ \frac{\lambda_N}{2} |\mathbf{I} - \Phi \mathbf{a}|^2 + \sum_i S(a_i) \right]$$

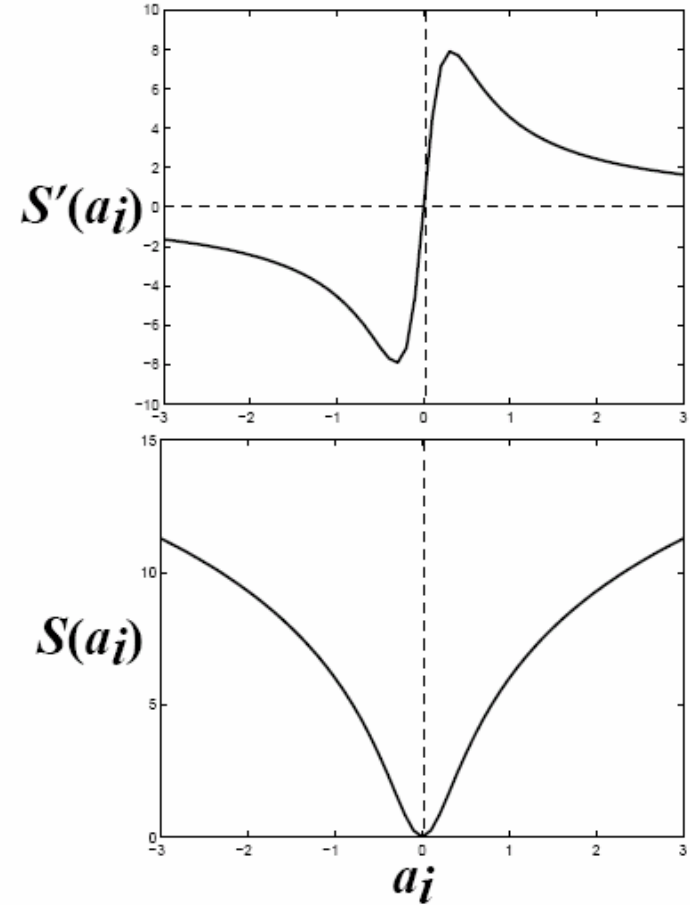
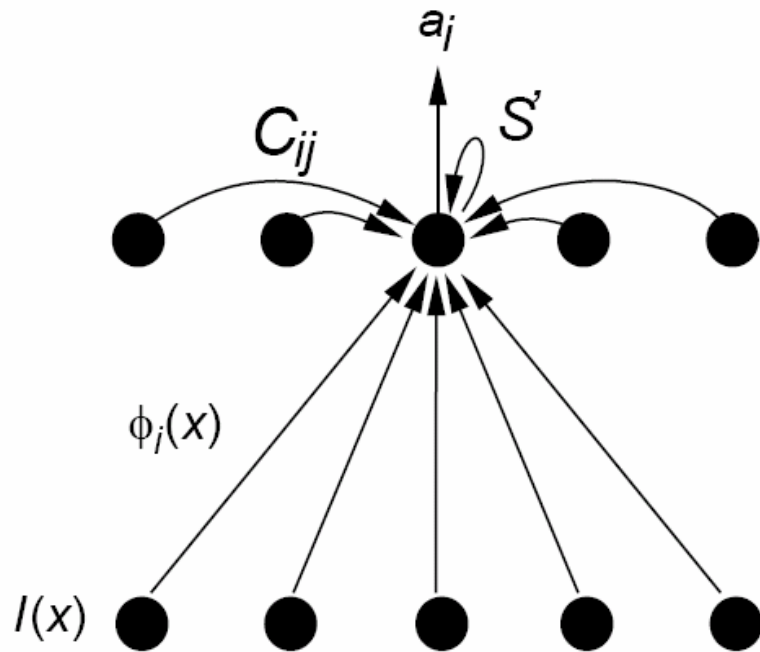
$$b_i = \lambda_N \sum_{\mathbf{x}} \Phi_i(\mathbf{x}) I(\mathbf{x})$$

$$C_{ij} = \lambda_N \sum_{\mathbf{x}} \Phi_i(\mathbf{x}) \Phi_j(\mathbf{x})$$

$$S(a) = \gamma \log(1 + (a/\sigma)^2)$$

- (Olshausen 2003)

# Neural Interpretation



■ (Olshausen 2002, 2003)

# Learning Basis Functions

$$I(\mathbf{x}) = \sum_i a_i \Phi_i(\mathbf{x}) + \nu(\mathbf{x}) \quad \hat{\theta} = \arg \max_{\theta} \langle P(\mathbf{I} | \theta) \rangle$$

$$P(\mathbf{I} | \theta) = \int P(\mathbf{I}, \mathbf{a} | \theta) d\mathbf{a} \propto P(\mathbf{I} | \hat{\mathbf{a}}, \theta)$$

$$\Delta \Phi \propto \frac{\partial \langle \log P(\mathbf{I} | \theta) \rangle}{\partial \Phi}$$

$$= \lambda_N \langle \mathbf{e} \hat{\mathbf{a}}^T \rangle$$

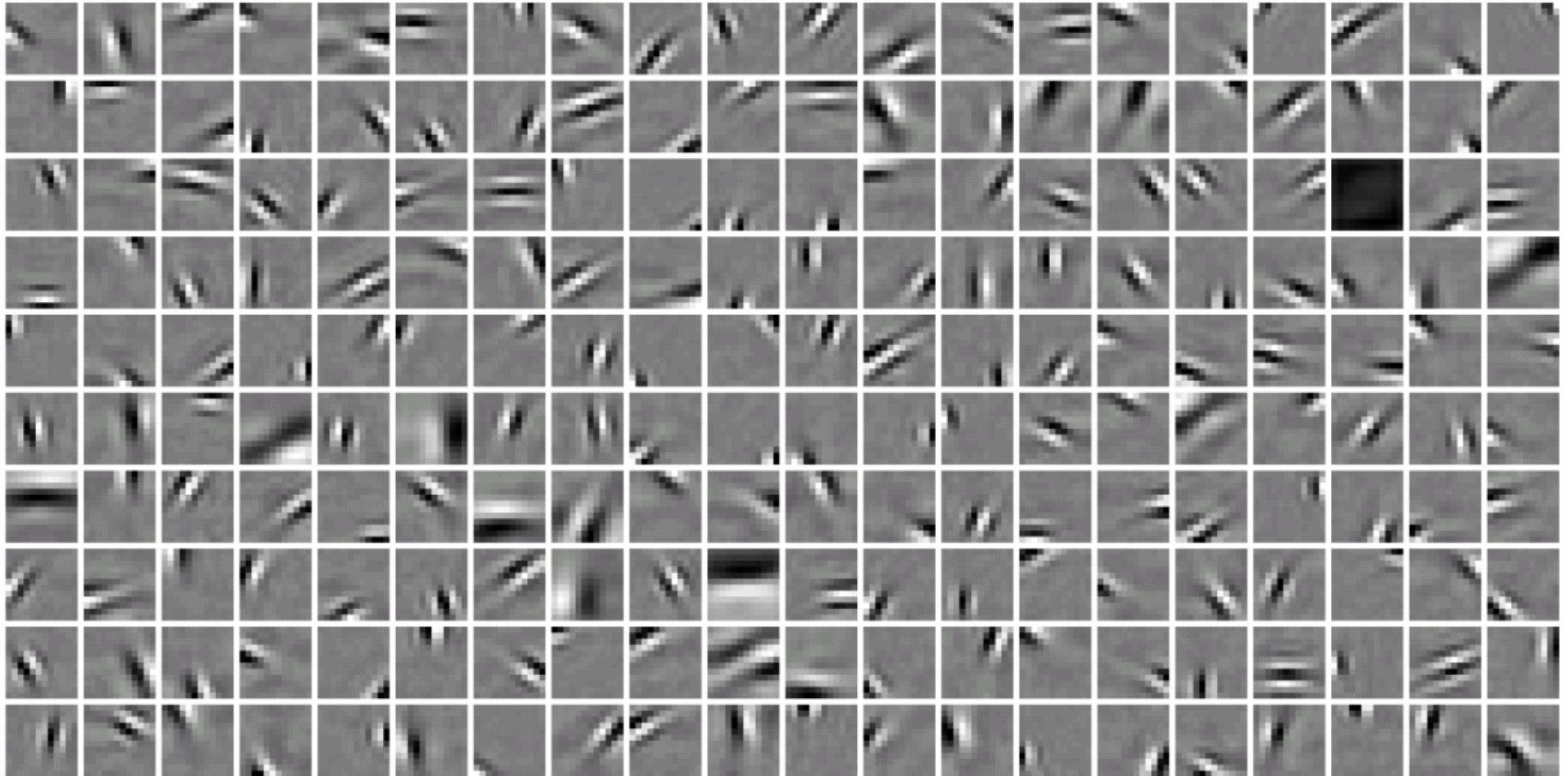
$$\mathbf{g}_i = |\Phi_i|_{L2}$$

$$\mathbf{g}_i^{new} = \mathbf{g}_i^{old} \left[ \frac{\langle a_i^2 \rangle}{\sigma^2} \right]^\alpha$$

$$\mathbf{e} = \mathbf{I} - \Phi \mathbf{a}$$

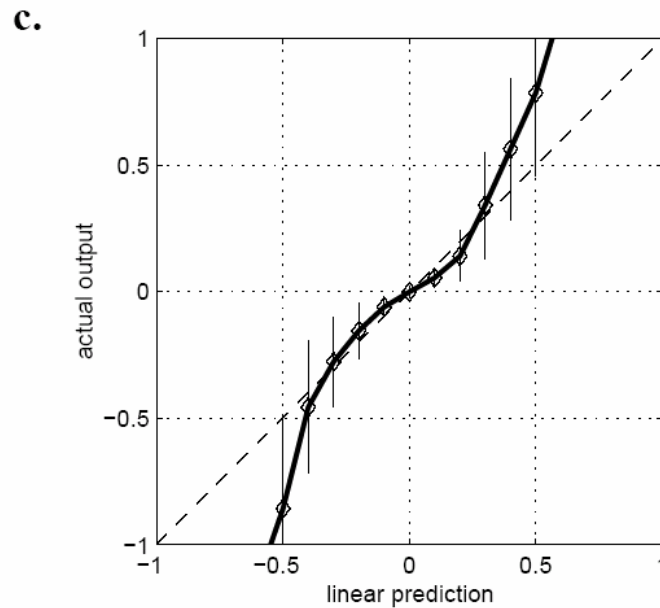
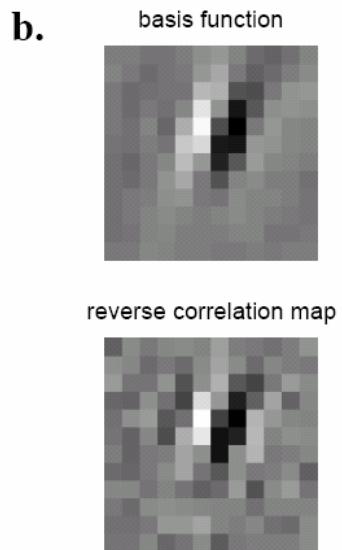
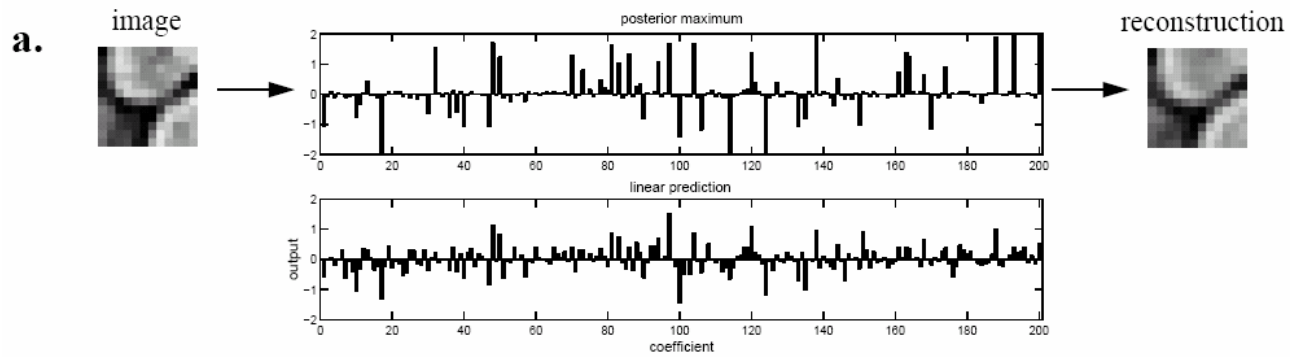
- (Olshausen 2002, 2003)

# Results



- (Olshausen 2002, 2003)

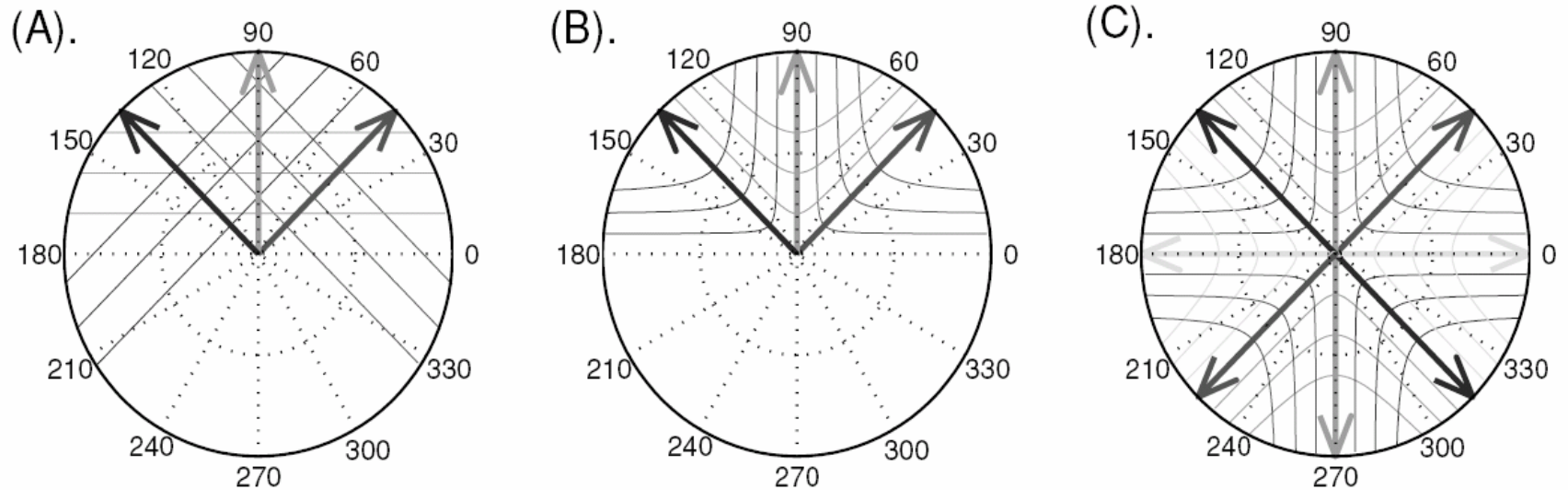
# Sparsification



■ (Olshausen 2002)

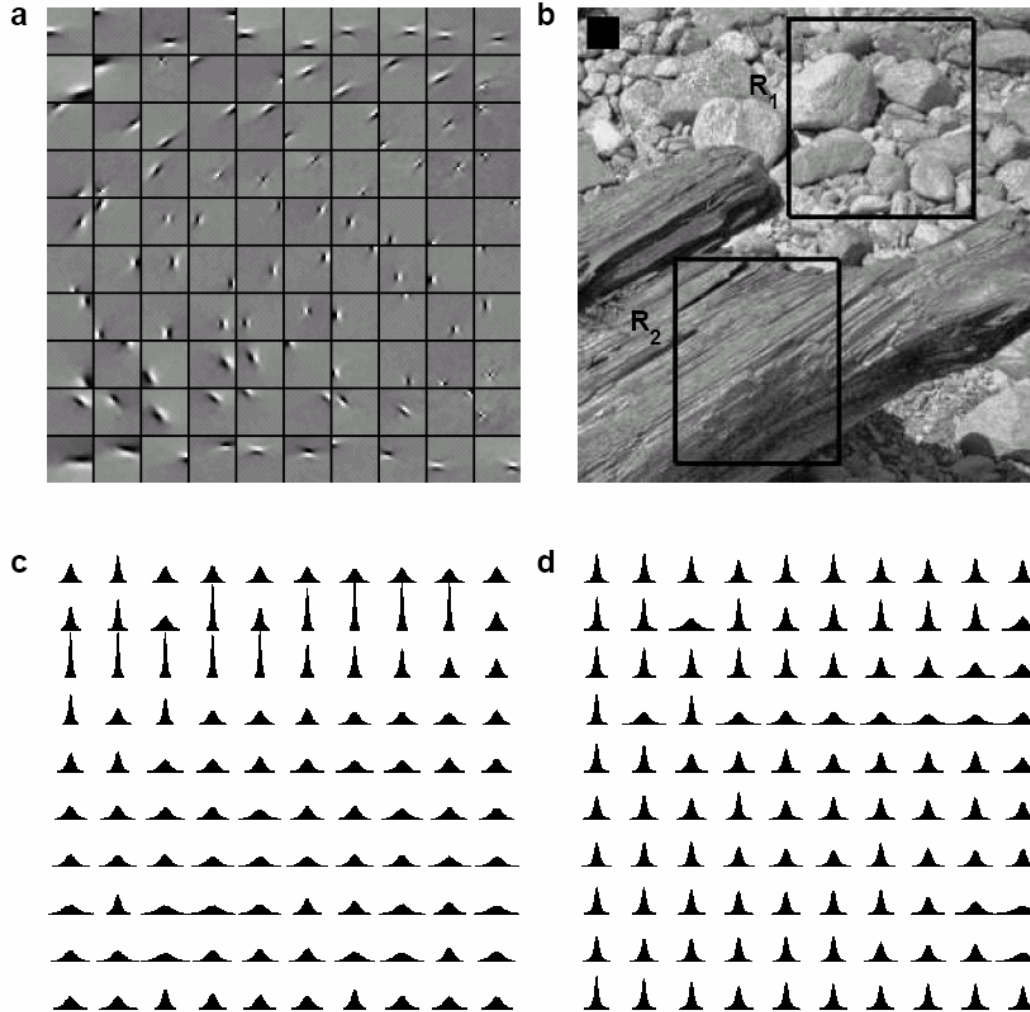


# Overcomplete Sparse Representation



■ (Olshausen 2005)

# Non-Stationary Statistics in Natural Images



■ (Karklin and Lewicki 2005)

# Probabilistic Formulation

$$I(\mathbf{x}) = \sum_i a_i \Phi_i(\mathbf{x}) + v(\mathbf{x})$$

$$P(\mathbf{a}) = \prod_i P(a_i)$$

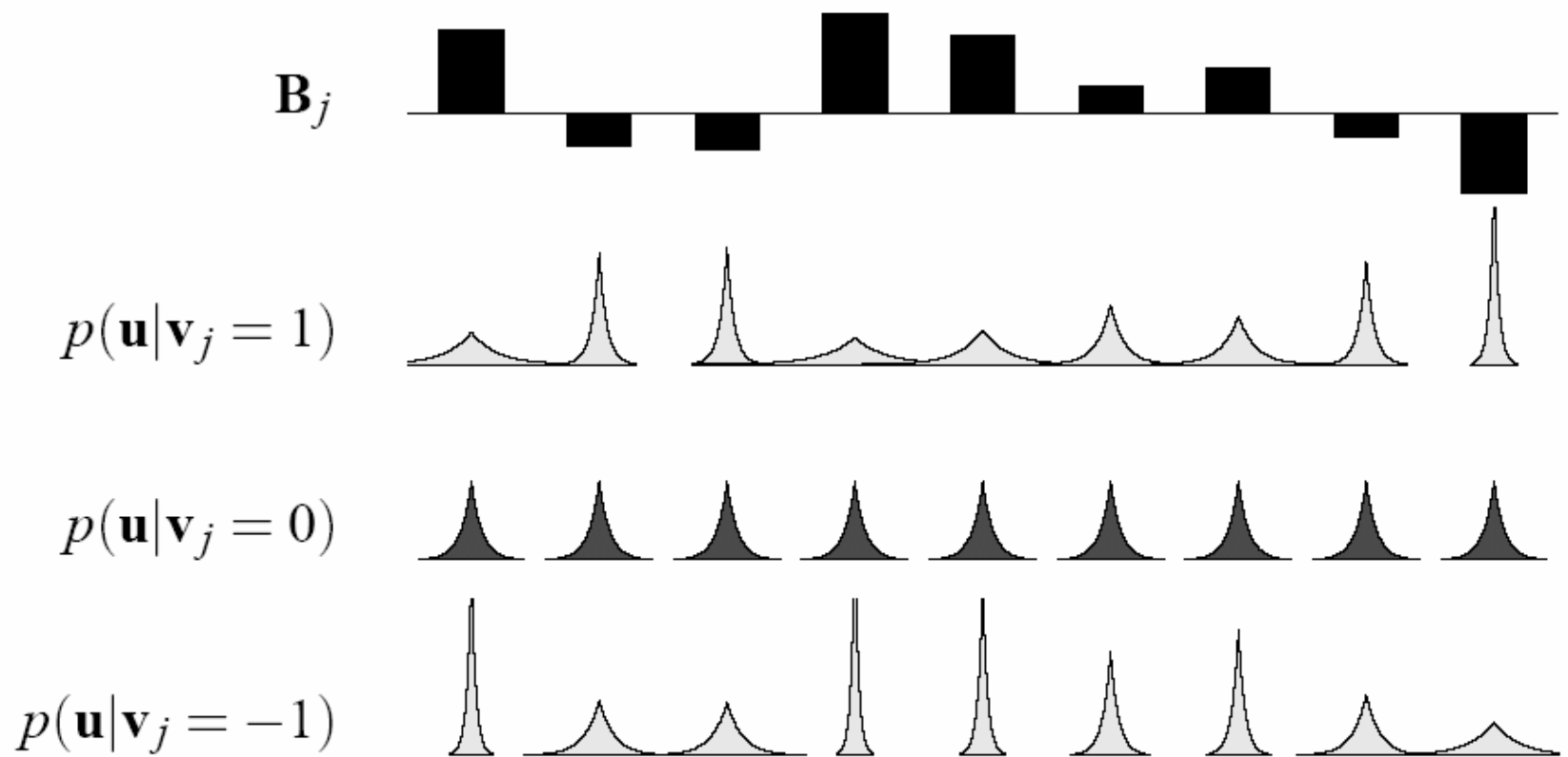
$$P(a_i) = N(0, \lambda_i, q_i) = z_i \exp\left(-\left|\frac{a_i}{\lambda_i}\right|^{q_i}\right)$$

$$\log(\lambda) = \mathbf{B}\mathbf{v}$$

$$-\log P(\mathbf{a} | \mathbf{B}, \mathbf{v}) \propto \sum_i \left| \frac{a_i}{\exp(\sum_j B_{ij} v_j)} \right|^{q_i}$$

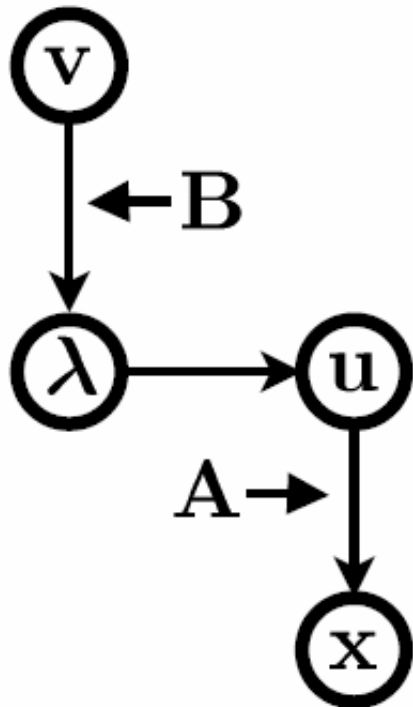
- (Karklin and Lewicki 2003)

# Example



■ (Karklin and Lewicki 2005)

# Hierarchical Structure



$$v_i \sim \mathcal{N}(0, 1, q_i)$$

$$\lambda_j = c \exp[\mathbf{B}\mathbf{v}]_j$$

$$u_j | \lambda_j \sim \mathcal{N}(0, \lambda_j, q_j)$$

$$x_k = \sum_j \mathbf{A}_{kj} u_j$$

■ (Karklin and Lewicki 2005)

# Encoding Variance Coefficients

$$\hat{\mathbf{v}} = \arg \max_{\mathbf{v}} P(\mathbf{v} | \mathbf{a}, \mathbf{B}) = \arg \max_{\mathbf{v}} P(\mathbf{a} | \mathbf{B}, \mathbf{v})P(\mathbf{v})$$

$$P(\mathbf{v}) = \prod_i P(v_i)$$

$$P(v_i) = N(0, 1, r_i)$$

$$\dot{v}_j = \sum_{i=1}^N \left[ B_{ij} + q_i B_{ij} \left| \frac{u_i}{e^{[\mathbf{B}\mathbf{v}]_i}} \right|^{q_i} \right] - \text{sign}(v_j) r_j |v_j|^{r_j-1}$$

- 
- (Karklin and Lewicki 2003)

# Learning Variance Basis Functions

$$\hat{\mathbf{B}} = \arg \max_{\mathbf{B}} \langle P(\mathbf{B} | \mathbf{I}, \Phi) \rangle = \arg \max_{\mathbf{B}} \langle P(\mathbf{I} | \Phi, \mathbf{B}) P(\mathbf{B}) \rangle$$

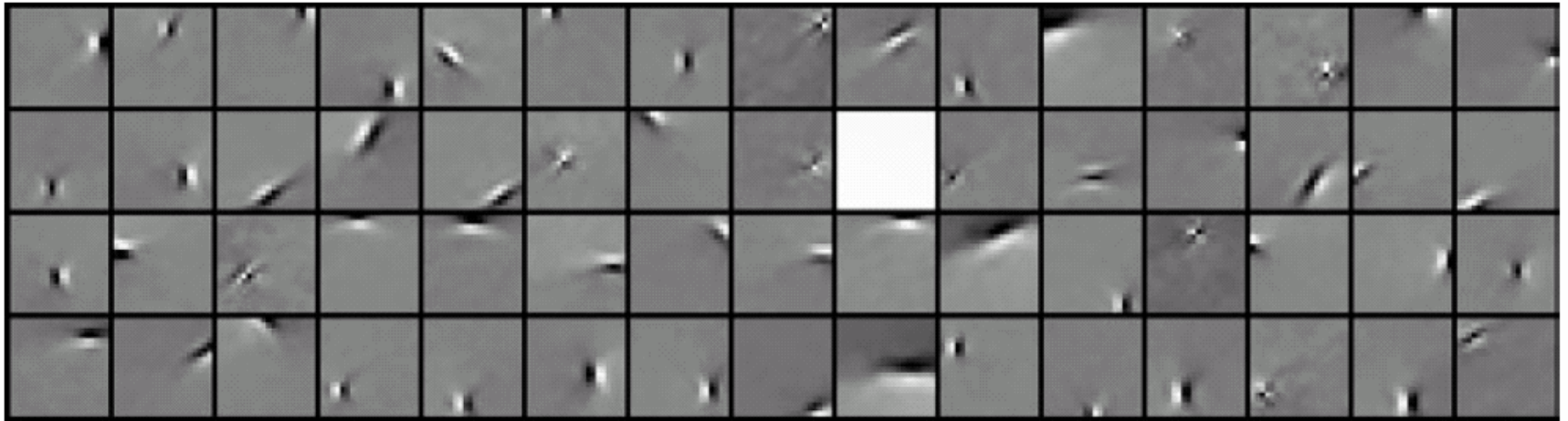
$$\log P(\mathbf{I} | \Phi, \mathbf{B}) \propto \log P(\mathbf{a} | \mathbf{B}, \hat{\mathbf{v}}) P(\hat{\mathbf{v}}) / |\det \Phi|$$

$$\Delta B_{ij} = \left\langle -v_j + v_j q_i \left| \frac{a_i}{e^{[\mathbf{B}\mathbf{v}]_i}} \right|^{q_i} - B_{ij} \right\rangle$$

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- (Karklin and Lewicki 2003)

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# Results: Basis Functions

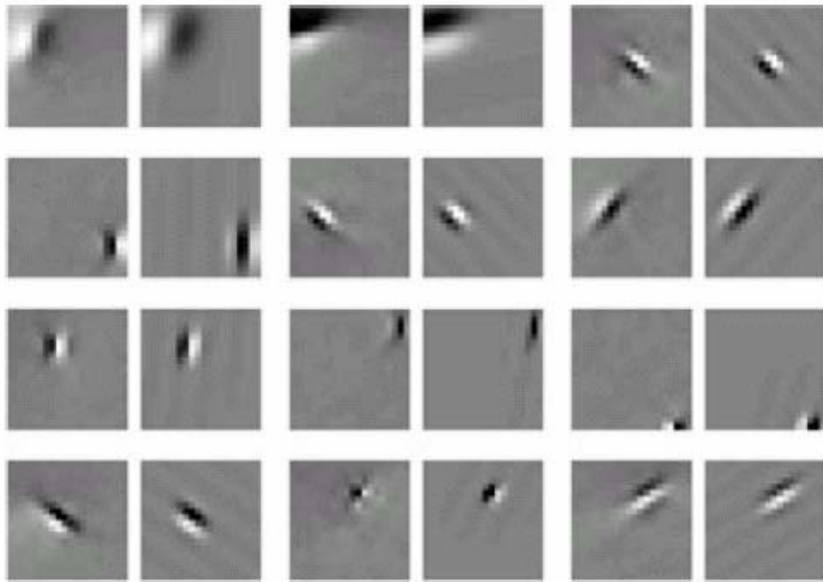


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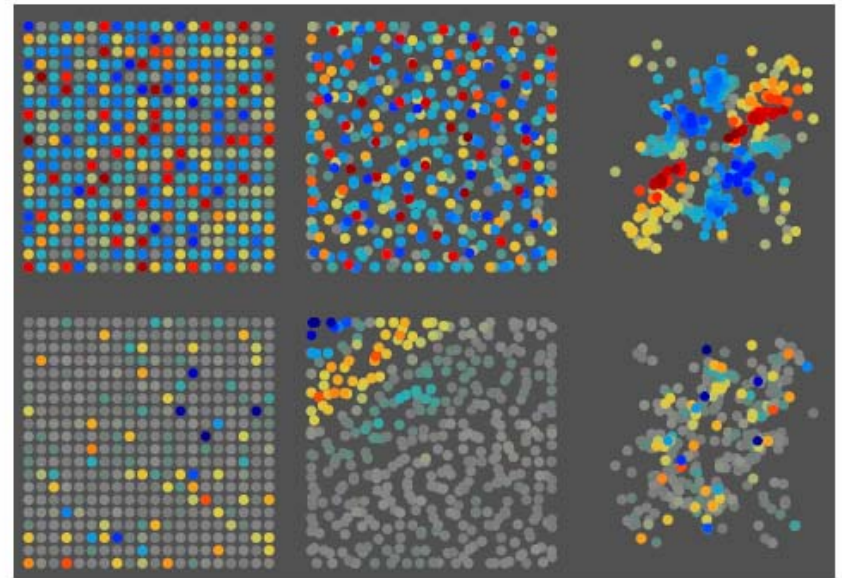
■ (Karklin and Lewicki 2003)



# Results: Basis Functions



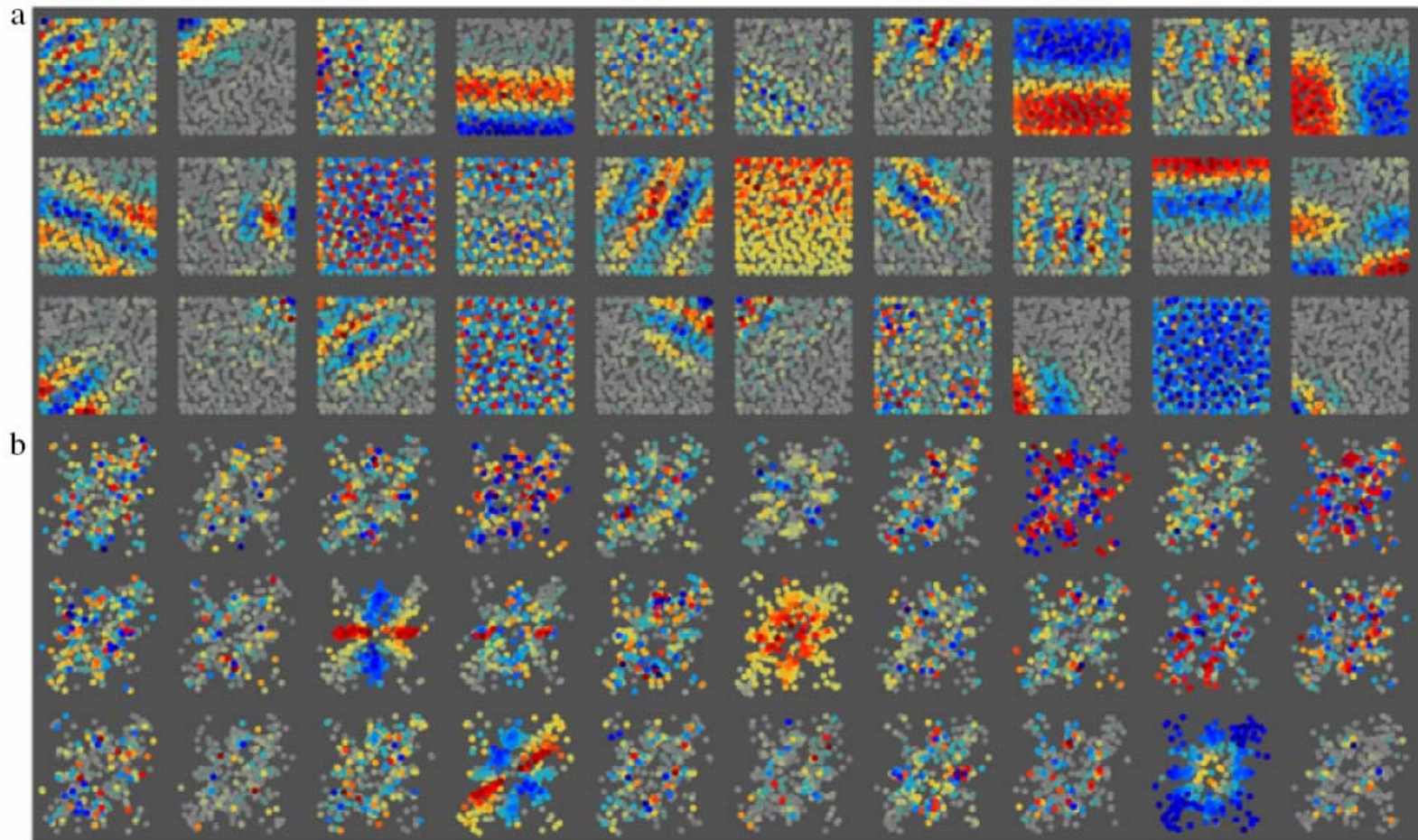
a



b

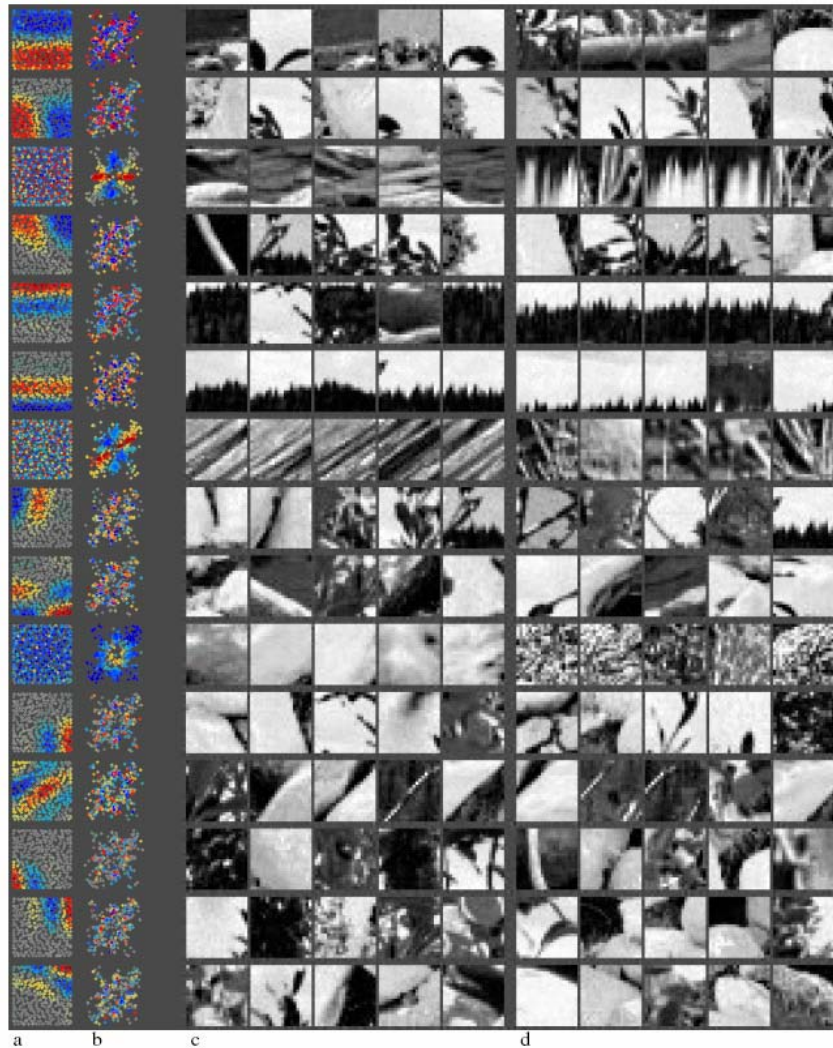
■ (Karklin and Lewicki 2003)

# Results: Variance Basis Functions



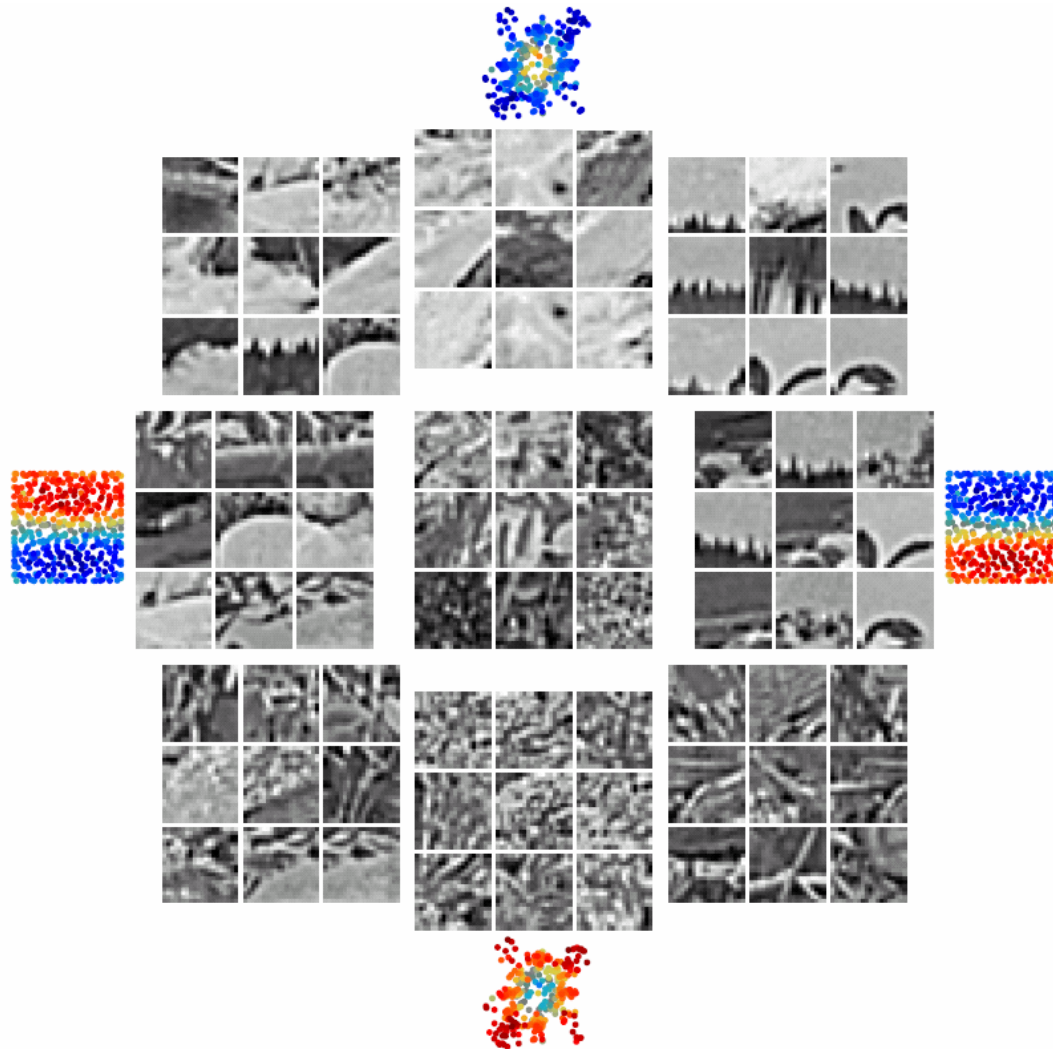
■ (Karklin and Lewicki 2003)

# Results: Variance Basis Functions



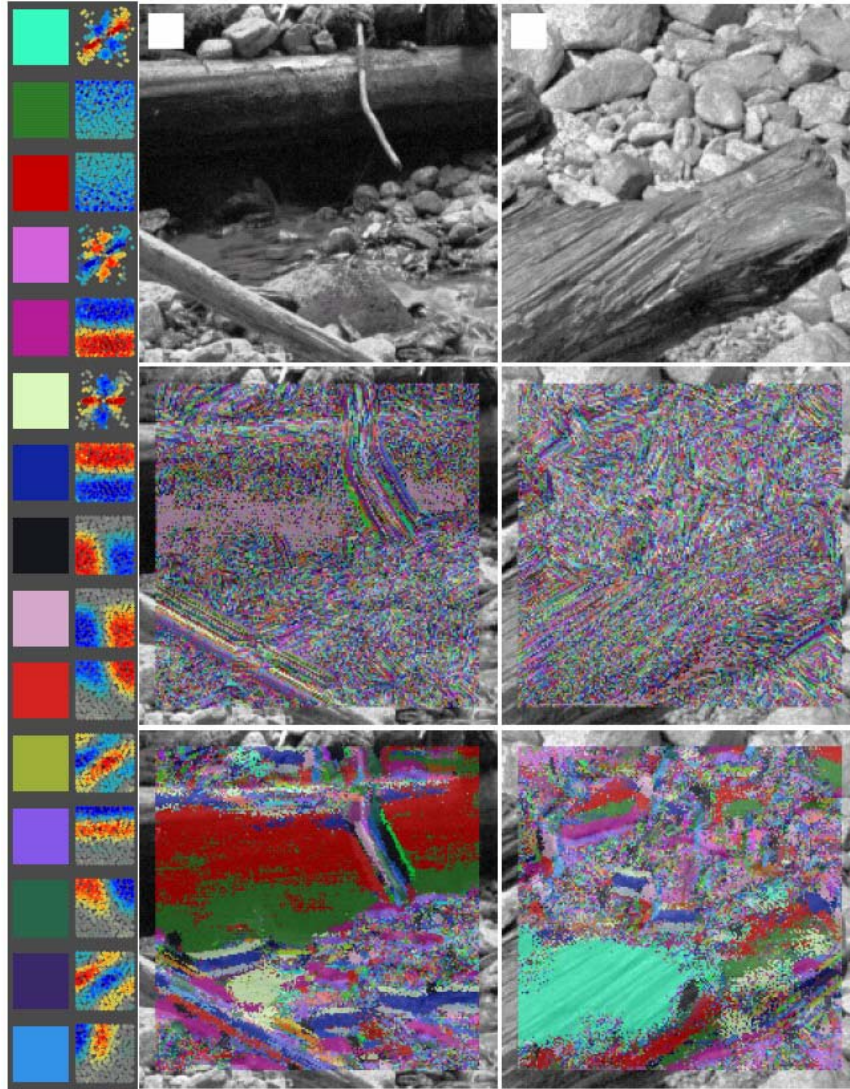
■ (Karklin and Lewicki 2003)

# Results: Variance Basis Functions



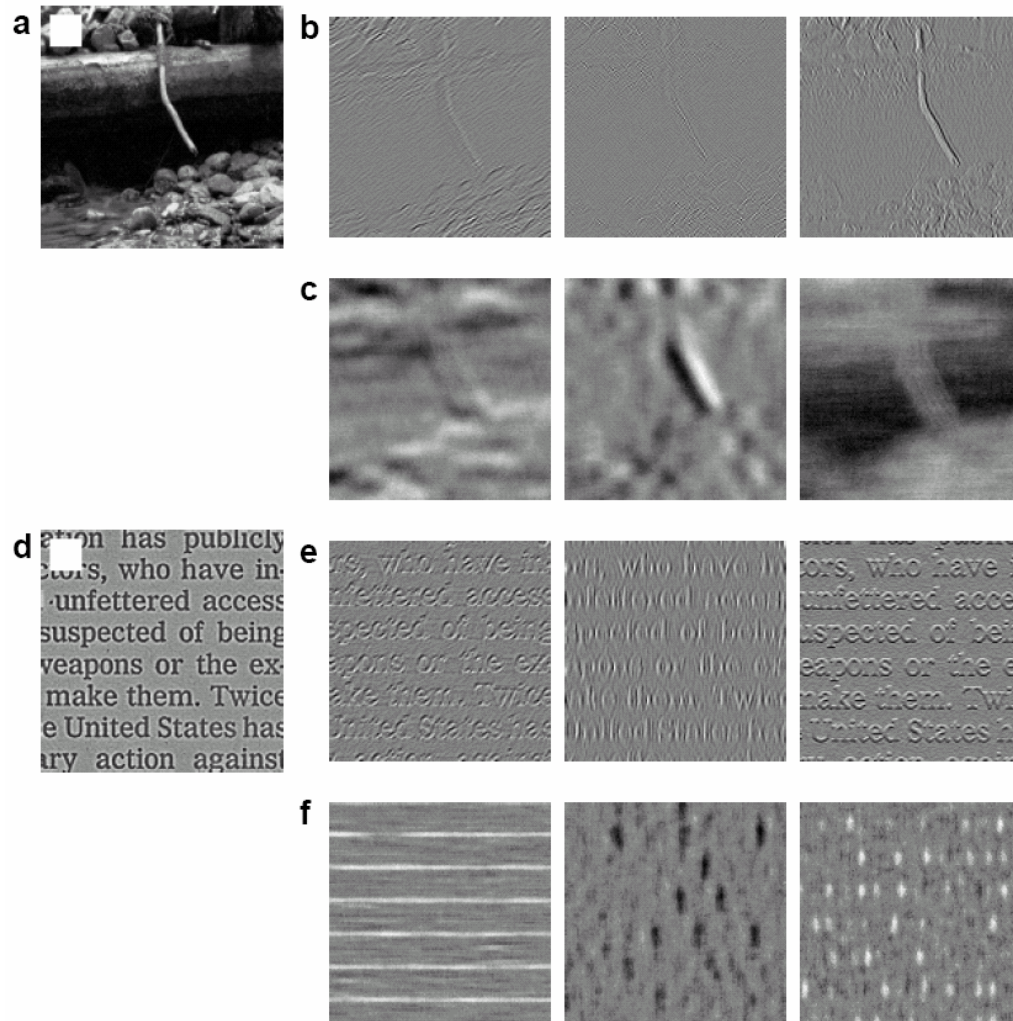
■ (Karklin and Lewicki 2003)

# Results: Comparison of Basis Functions



■ (Karklin and Lewicki 2003)

# Results: Comparison of Basis Functions



■ (Karklin and Lewicki 2005)

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