Denoising source separation: a novel approach to ICA and feature extraction using denoising and Hebbian learning

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8.5.2005

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Outline Background and motivation

DSS in source separation

Whitening Neuroscience

Denoising

Procedural formulation of prior information

DSS in real-world problems

Fast algorithms DSS in Climate research

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DSS in feature extraction

Features from natural images

Hierarchical feature extraction

Invariances Nonlinear feature expansion Expectation-driven learning

DSS and neuroscience

Neocortical structure Role of attention in goal-directed learning

Conclusion

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Outline Background and motivation

Selection of information

In many real-world problems there are plenty of data with a lot of structure.

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Selection of information

- In many real-world problems there are plenty of data with a lot of structure.
- Usually only part of the structure is interesting.
- Which part is interesting depends on the goals.
- Source separation and feature extraction are similar selection processes when data dimensionality is high.

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Outline Background and motivation

Local learning

 Fast learning rules are often local: weight modification needs local information only.

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Local learning

- Fast learning rules are often local: weight modification needs local information only.
- Hebbian and anti-Hebbian learning are prime examples of local learning rules: weight change is proportional to pre- and post-synaptic activation.

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Part I

DSS in source separation

 Situation: interesting and uninteresting components are observed in mixtures (linear or nonlinear).

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Part I

DSS in source separation

- Situation: interesting and uninteresting components are observed in mixtures (linear or nonlinear).
- ► Task: separate the interesting sources.

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Example

Let's consider a simple source separation task: a source should be recovered from two linear mixtures of two sources.

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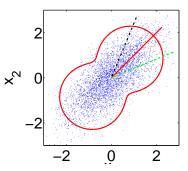
 Source 1 (target) changes slower in time than the other interfering source.

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Example

Let's consider a simple source separation task: a source should be recovered from two linear mixtures of two sources.

- Source 1 (target) changes slower in time than the other interfering source.
- Both sources are observed on two channels, but source 1 is relatively stronger on channel 2 and vice versa.



Problem: how to avoid interference

The contribution of one source to the channels is called the mixing vector a. The mixing vectors of different sources form the mixing matrix A

$$\mathbf{x} = \sum_i \mathbf{a}_i s_i = \mathbf{A} \mathbf{s}$$

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- Knowing the mixing vector a_i is not enough for recovering the source s_i.
- Inverse A⁻¹ (so-called unmixing vectors) is required and its computation requires all a_i.
- Hebbian learning can in general only recover \mathbf{a}_i , not \mathbf{A}^{-1} .

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Neuroscience

Comparing apples and oranges

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- In such cases it is particularly difficult to use simple Hebbian-type algorithms for finding the target patterns.
- Related problem: how to decide if something is large from visual image if the distance to different objects can vary?
- Solution: normalise (distance in the size example, variance in Hebbian learning).

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Neuroscience

Whitening: removing correlation structure

Whitening (a.k.a. sphering) normalises the variance structure (data will be decorrelated and variance is isotropic = the same in every direction).

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Neuroscience

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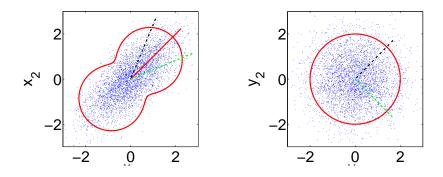
Whitening: removing correlation structure

- Whitening (a.k.a. sphering) normalises the variance structure (data will be decorrelated and variance is isotropic = the same in every direction).
- ► Can be implemented by PCA + normalisation of variances.
- The data can also be rotated "back to the original" after normalisation.

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Neuroscience

Whitening



Result: PCA doesn't see any structure in the data but the mixing vectors become (more) orthogonal.

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Neuroscience

Whitening in the brain

Interestingly, decorrelation and normalisation are ubiquitous in the brain: many systems have lateral inhibition and "gain control".

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Neuroscience

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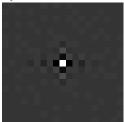
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- For instance, retinal on-center-off-surround cells and thalamic "relay cells".

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- Interestingly, decorrelation and normalisation are ubiquitous in the brain: many systems have lateral inhibition and "gain control".
- For instance, retinal on-center-off-surround cells and thalamic "relay cells".
- Symmetric whitening computed from natural images:



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Procedural formulation of prior information

Making things different again

After whitening PCA doesn't see any structure, but what if we "disturb" the data a bit.

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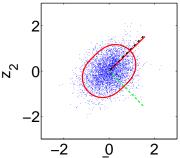
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 Remember that our target source changed slowly.
What if we low-pass filter the data.

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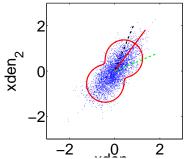
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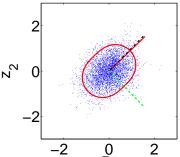
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Procedural formulation of prior information

Theoretical justification

 Denoising can be viewed as prior information in procedural form.

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- Denoising can be viewed as prior information in procedural form.
- DSS can be justified as an EM-algorithm for source separation: E-step = denoising using prior information, M-step = estimation of a new mixing vector.

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- Denoising can thus (but does need to) be derived from prior information p(s).
- Whitening means that mixing vector = unmixing vector; sources can be extracted one by one.

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Procedural formulation of prior information

Nonlinear denoising

In our example the denoising was applied to the data. This is possible only with linear denoising.

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- EM-connection suggests that the source estimates should be denoised. Like power method with denoising embedded in the iterations or neural PCA with denoising as the "activation function" of the neurons.

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- EM-connection suggests that the source estimates should be denoised. Like power method with denoising embedded in the iterations or neural PCA with denoising as the "activation function" of the neurons.
- With simple nonlinearities DSS realises independent component analysis (ICA).

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Fast algorithms DSS in Climate research

Standard methods work

▶ Regular PCA works for linear denoising.

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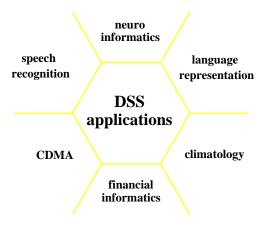
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- Regular PCA works for linear denoising.
- Power method required with nonlinear denoising.
- ▶ Just as PCA, DSS can be applied for very large datasets.
- Either deflation (one-by-one extraction) or symmetric separation can be used.
- Note: linear denoising + symmetric separation can only identify the signal subspace.

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Fast algorithms DSS in Climate research

DSS applications



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Fast algorithms DSS in Climate research

DSS in Climate research

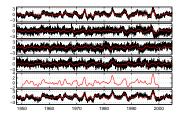
Several global daily measurements during several tens of years: surface temperature, sea level pressure, precipitation, etc.

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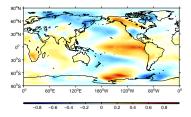
Fast algorithms DSS in Climate research

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Climatological slow components. The first is caused by the El Niño effect.



The spatial map corresponding to the El Niño component.

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Part II

DSS in feature extraction

 Situation: A task, such as recognition or motor action should be performed.

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Part II

DSS in feature extraction

- Situation: A task, such as recognition or motor action should be performed.
- Task: Find a feature representation for the situation that facilitates the task.

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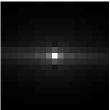
PCA and DSS features from natural images

Symmetric PCA gives on-center/off-surround features.

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PCA feature

activating pattern

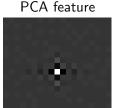


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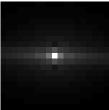
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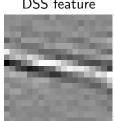
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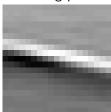




activating pattern

ICA-DSS gives edgedetectors resembling simle cell outputs in V1.





Denoising source separation for feature extraction

Invariances Nonlinear feature expansion Expectation-driven learning

Learning invariant representations

Invariance = being unsensitive to something:

- translation
- rotation
- scaling
- ...

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Invariances Nonlinear feature expansion Expectation-driven learning

Learning invariant representations

Invariance = being unsensitive to something:

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- ▶ ...
- It is as important to lose most information as to remain sensitive to the "essential features".

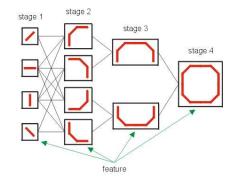
Invariances Nonlinear feature expansion Expectation-driven learning

How: hierarchical grouping

- grouping of individual features.
- hierarchy of feature extraction stages.
- the higher the layer, the more complex and invariant the features.



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Invariances Nonlinear feature expansio Expectation-driven learning

Hierarchies in DSS

Stacking DSS layers does not bring anything new.

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Invariances Nonlinear feature expansion Expectation-driven learning

Hierarchies in DSS

- Stacking DSS layers does not bring anything new.
- Solution: make the layer nonlinear somehow.

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Invariances Nonlinear feature expansion Expectation-driven learning

Nonlinear feature expansion

Linear regression can be made nonlinear by including as inputs nonlinear functions of the inputs.

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Invariances Nonlinear feature expansion Expectation-driven learning

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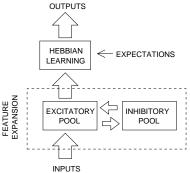
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Linear regression can be made nonlinear by including as inputs nonlinear functions of the inputs.

Many alternatives:

- fixed nonlinearities
- competition and positivity constraint



Invariances Nonlinear feature expansion Expectation-driven learning

How to create expectations that drive the learning?

The big question is: how to recognize that features belong to the same object?

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Invariances Nonlinear feature expansion Expectation-driven learning

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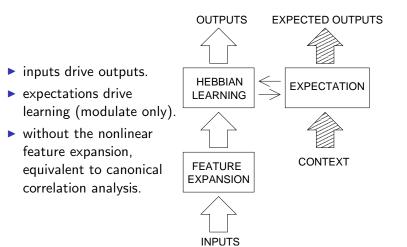
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- Most common criterion is temporal proximity: features that often appear roughly at the same times probably represent the same object.
- Contextual proximity is a better criterion: features that appear in the same context probably represent the same object.
- Temporal proximity is often a special case because contexts tend to evolve slowly.

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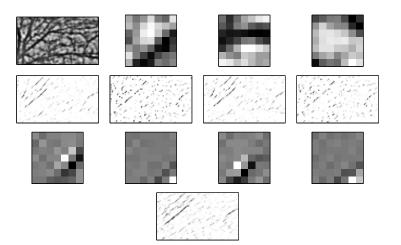
Invariances Nonlinear feature expansion Expectation-driven learning

Expectation-driven learning



Invariances Nonlinear feature expansion Expectation-driven learning

Results



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Invariances Nonlinear feature expansion Expectation-driven learning

Hierarchical architecture

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Invariances Nonlinear feature expansion Expectation-driven learning

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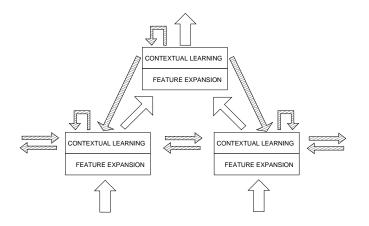
- It makes sense to stack nonlinear feature extractors into a hierarchy.
- Context derived from "all over the place" can guide learning.
- Learning aims to find a "coherent representation of the world".

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Invariances Nonlinear feature expansion Expectation-driven learning

Hierarchical architecture



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Neocortical structure Role of attention in goal-directed learning

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 hierarchy of areas creating an increasingly abstract, invariant representation

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- strong, decorrelated bottom-up stimuli
- competition modulated by context

Neocortical structure Role of attention in goal-directed learning

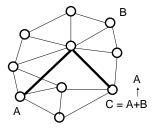
Attention

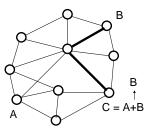
- Attentional filtering decides which information reaches global context.
- Attention has a strong goal-directed component.
- Hypothesis: attention mediates goal information in perceptual learning.

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Neocortical structure Role of attention in goal-directed learning

Attention





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Conclusion

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- DSS is flexible, robust, fast and is suitable for analysing large datasets.
- With nonlinear feature expansion, DSS can be stacked in layers to get a powerful nonlinear feature extractor.
- DSS combines attention and learning under the same framework.

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More information in the Web:

Denoising source separation. J. Särelä and H. Valpola. Journal of Machine Learning Research, 6:233-272, 2005. Available at http://www.jmlr.org/papers/v6/sarela05a.html

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- Development of representations, categories and concepts—a hypothesis. Accepted in CIRA 2005 special session on ontogenetic robotics.

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- Development of representations, categories and concepts—a hypothesis. Accepted in CIRA 2005 special session on ontogenetic robotics.
- DSS project pages http://www.cis.hut.fi/projects/dss.

Thank you for your attention

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