

Estimating metrics suitable to an empirical manifold of shapes, using transport against the curse of dimensionality

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Pulsar Project

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IHP

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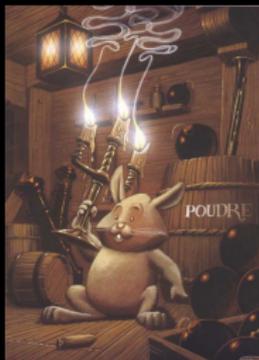
Map

- ▶ **Introduction**
 - ▶ Motivation
 - ▶ Issues
- ▶ **Searching for solutions**
 - ▶ Main existing approaches and their limitations
 - ▶ Main idea
- ▶ **The approach**
 - ▶ Shape matching
 - ▶ Transport
 - ▶ Metric estimation (statistics on deformations)
 - ▶ Theory
- ▶ **Future work**

Introduction

Image Segmentation

- ▶ Find a contour in a given image
- ▶ The best curve for a given segmentation criterion
- ▶ Criterion based on color homogeneity, texture, edge detectors, etc.



Image



Segmentation

Introduction

Image Segmentation

- ▶ Find the best contour for a given criterion

Variational Method

- ▶ Energy E to minimize with respect to a curve C
- ▶ Compute the derivative of the energy
- ▶ Gradient descent: $\partial_t C = -\nabla E(C)$
- ▶ Initialization \rightarrow local minimum
- ▶ Other methods: graph cuts (suitable for few energies)

Introduction

Image Segmentation

- ▶ Find the best contour for a given criterion

Variational Method

- ▶ Minimize criterion by gradient descent with respect to the contour
- ▶ Most criteria: no shape information



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Variational Method

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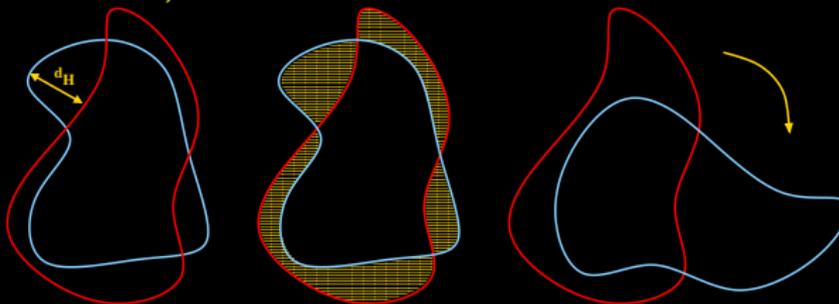
Shape Statistics

- ▶ Sample set of contours from already segmented images
- ▶ Shape variability ?
- ▶ Shape prior ?

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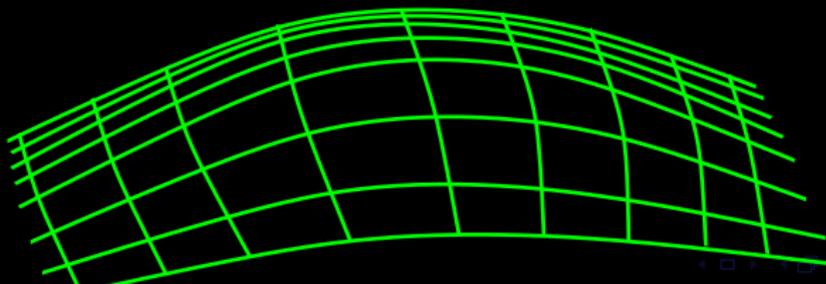
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(to define similarity/distance between shapes)
 - ▶ Hausdorff distance
 - ▶ Symmetric difference area
 - ▶ Quotients by transformation groups (rotation, translation, scaling, affine...)



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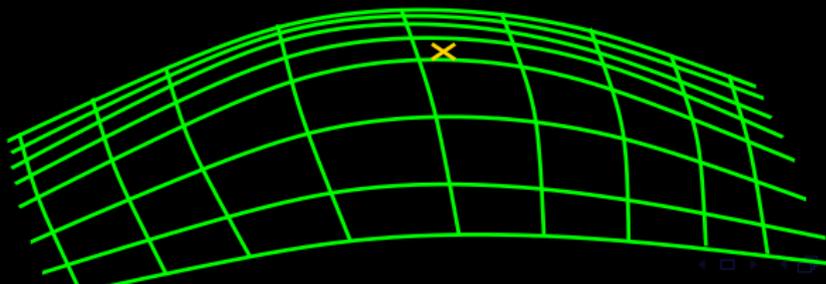
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⇒ Which local metric on deformations ?
(metric on the manifold of shapes)



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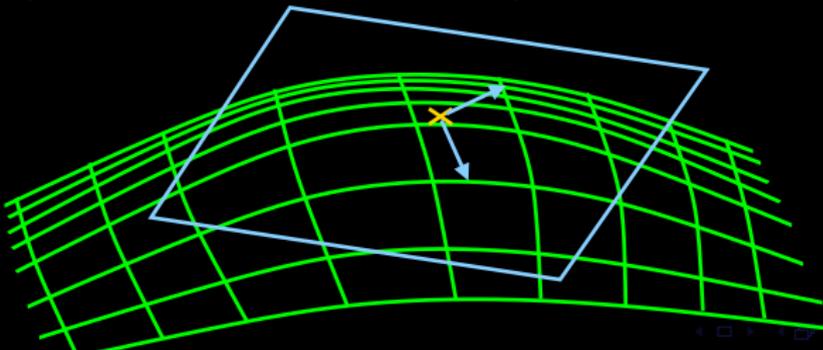
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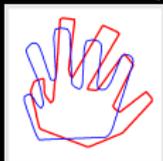
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 - ▶ $L^2 +$ curvature, H^1
 - ▶ rigid motion more probable ⇒ associated metric

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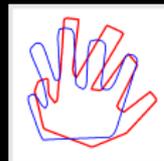
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L^2 inner product



vs.



rigidifying inner product

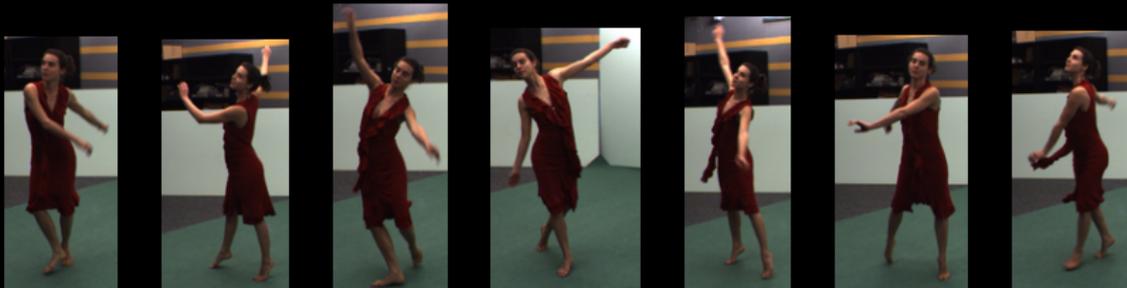
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- ▶ ⇒ learn the suitable metric from examples (datasets of shapes)

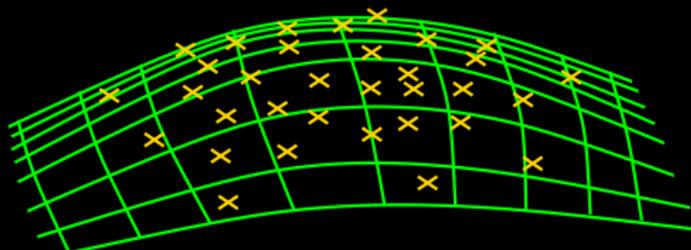
Issues

- ▶ Sparse sets of highly varying shapes
 - ▶ e.g. human silhouettes
 - ▶ high intrinsic dimension (≥ 30)
 - ▶ \implies no dense training set



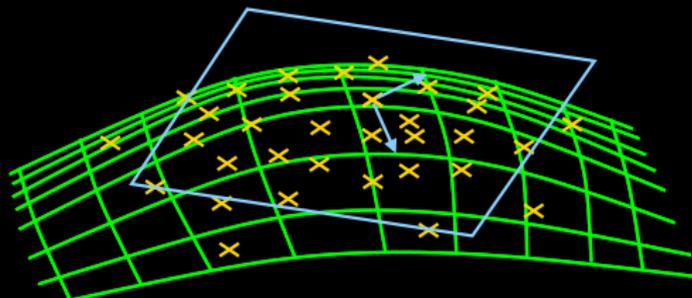
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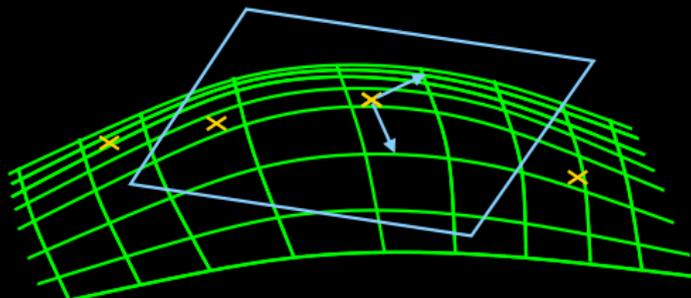
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- ▶ to compare quantities defined on different shapes :
 - need for correspondences
 - ▶ match shape with different topologies ?
 - ▶ very frequent topological changes



Searching for solutions

Main existing approaches and their limitations

Approach 1 : *mean + modes* model

Approach 2 : distance-based approaches, such as kernel methods

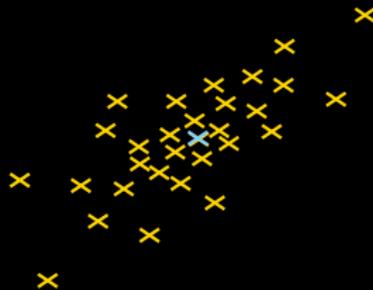
Mean + modes model : PCA in tangent space (Gaussian distribution)

- ▶ Mean M , shapes S_i , warpings $W_{M \rightarrow S_i}$



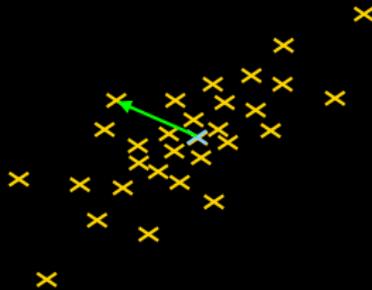
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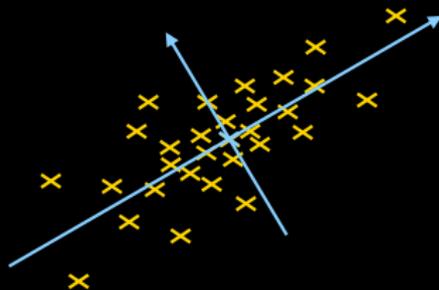
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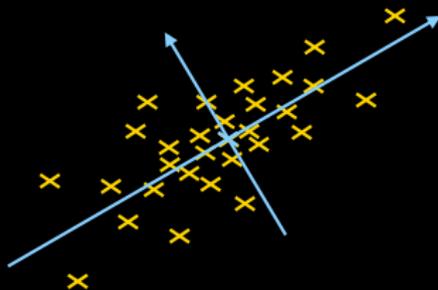
- ▶ Mean M , shapes S_i , warpings $W_{M \rightarrow S_i}$
- ▶ PCA : diagonalize correlation matrix $C : C_{ij} = \langle W_{M \rightarrow S_i} | W_{M \rightarrow S_j} \rangle$
 \implies eigenmodes e_k with eigenvalues λ_k : best coordinate system



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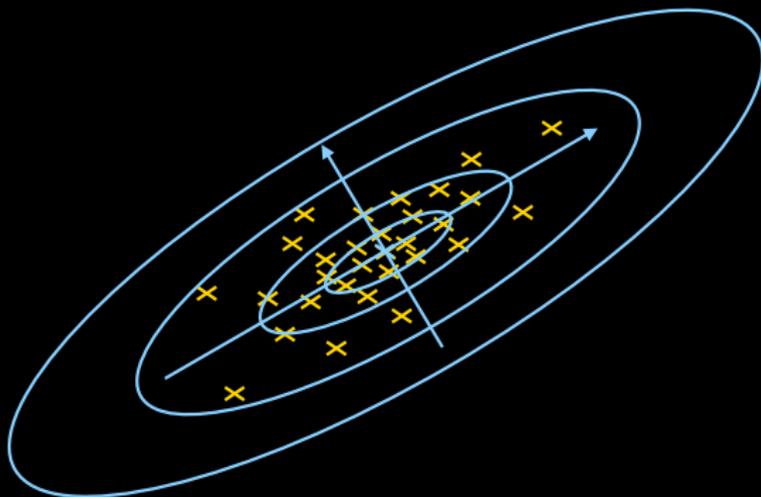
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- ▶ any new deformation W of M :

$$W = \sum_k \alpha_k e_k + \text{noise}$$



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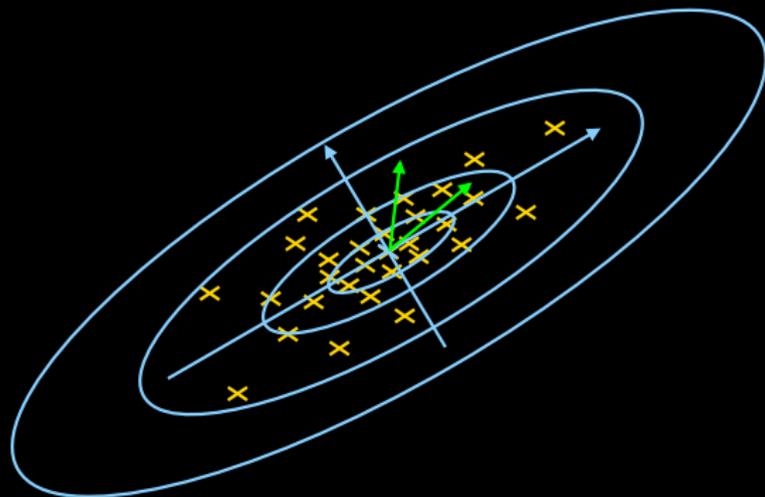
- ▶ Mahalanobis distance : $d(M + W, (S)) = \sum_k \frac{\alpha_k^2}{\lambda_k^2}$



Mean + modes model : PCA in tangent space (Gaussian distribution)

- ▶ Mahalanobis distance : $d(M + W, (S)) = \sum_k \frac{\alpha_k^2}{\lambda_k^2}$
- ▶ associated inner product on deformations, in the tangent space of M :

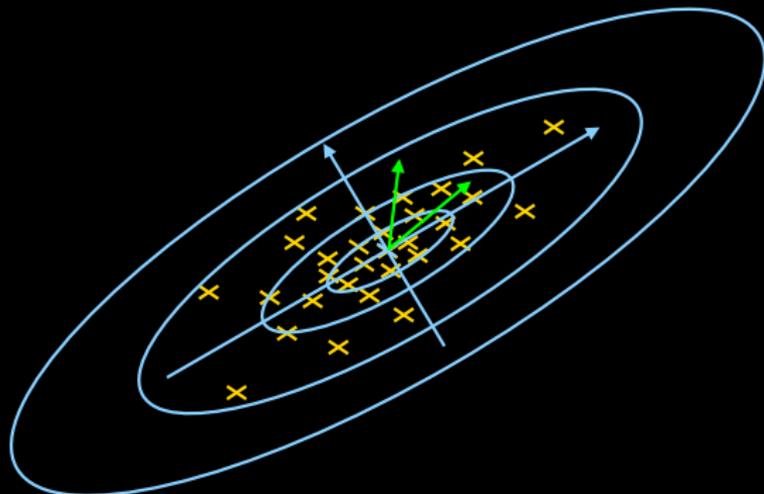
$$\langle W_1 | W_2 \rangle = \sum_k \frac{1}{\lambda_k^2} \alpha_{1,k} \alpha_{2,k}$$



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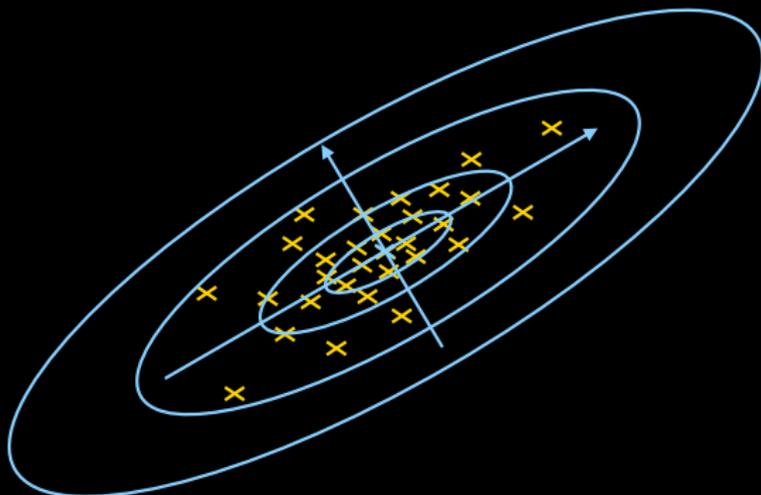
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$$\langle W_1 | W_2 \rangle = \sum_k \frac{1}{\lambda_k^2} \alpha_{1,k} \alpha_{2,k}$$
- ▶ defines a deformation cost $\|W\|^2 = \langle W | W \rangle$



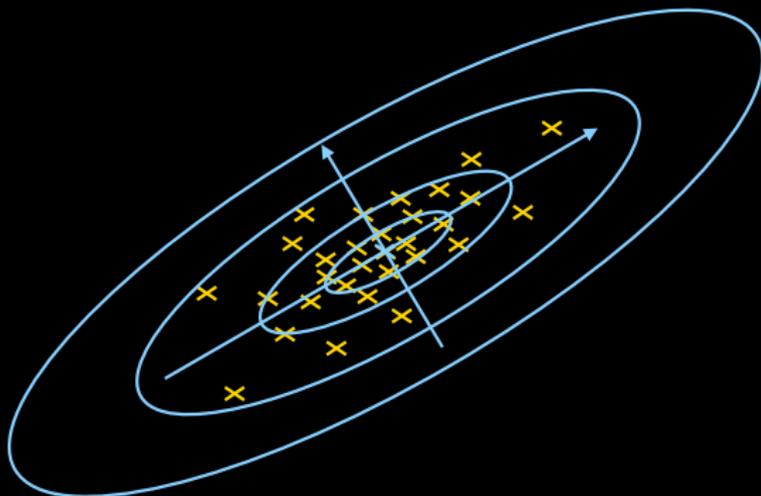
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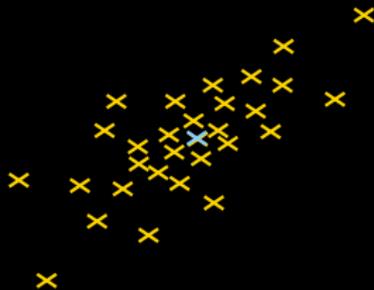
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- ▶ probability $p(W) \propto \exp\left(-\sum_k \frac{\alpha_k^2}{2\lambda_k^2}\right)$: Gaussian distribution
- ▶ defines a Gaussian shape prior



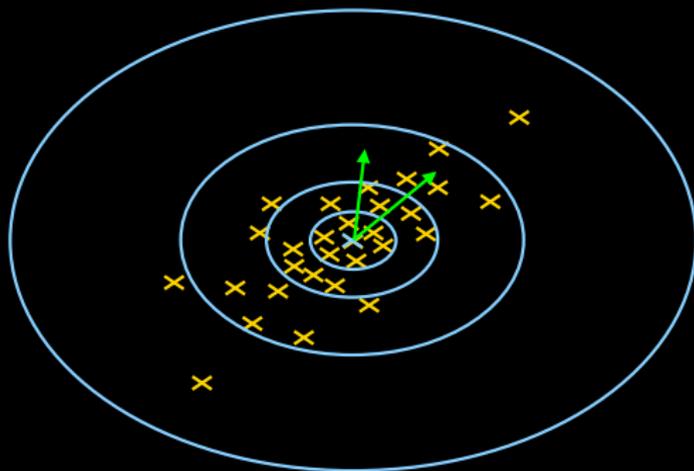
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- ▶ Empirical distribution : $\mathcal{D}_{emp} = \sum_i \delta_{W_M \rightarrow S_i}$
(possibly smoothed by a kernel)



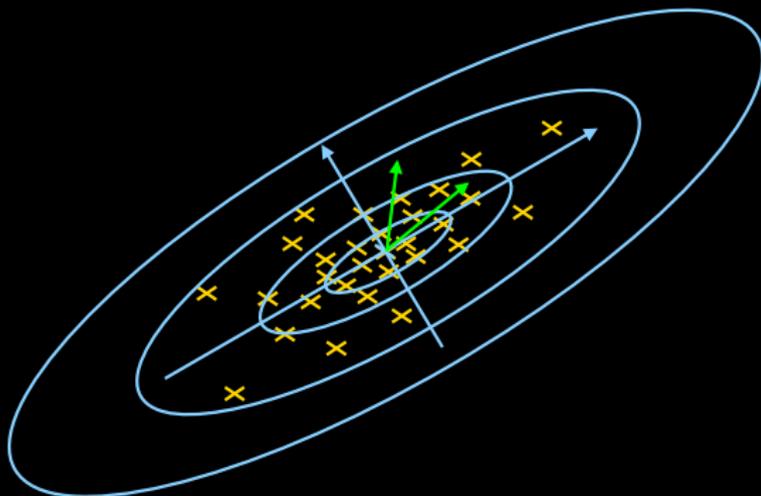
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- ▶ Best P for Kullback-Leibler($\mathcal{D}_P | \mathcal{D}_{emp}$) : PCA!

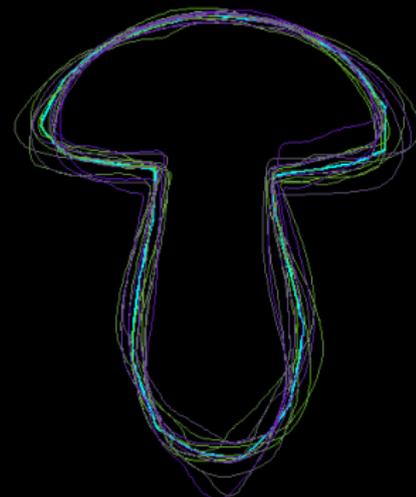


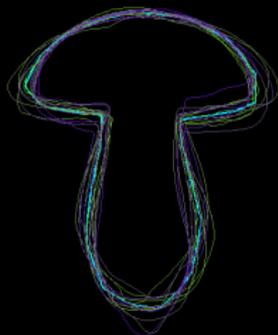
Approach 1 : mean + modes model

↪ example from my PhD thesis



Automatic
alignment
→
and average
shape computation

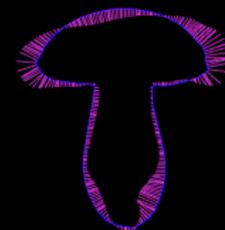




Statistics (PCA) on
deformation fields



between the mean shape
and each sample



modes of deformation
= deformation prior
= Gaussian probabilistic model

Example of application : image segmentation with shape prior



without shape prior



with shape prior

Example of application : image segmentation with shape prior



without shape prior



with shape prior

- ▶ requires a mean shape (does not always make sense, e.g. person walking)

Example of application : image segmentation with shape prior



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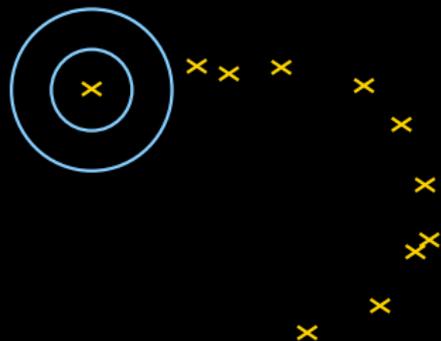
- ▶ requires a mean shape (does not always make sense, e.g. person walking)
- ▶ requires all deformations between the mean and samples :
⇒ relatively similar sample shapes (otherwise, not reliable)

Approach 2 : distance-based methods (e.g. kernel methods)



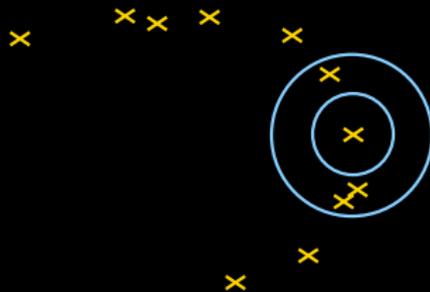
- ▶ Kernel : symmetric definite positive function $k(x, y)$
- ▶ Expresses the similarity between x and y
- ▶ Typically, the Gaussian kernel : $k(x, y) = \exp(-d(x, y)^2)$
- ▶ For each point x_i : $k_i(y) := k(x_i, y)$

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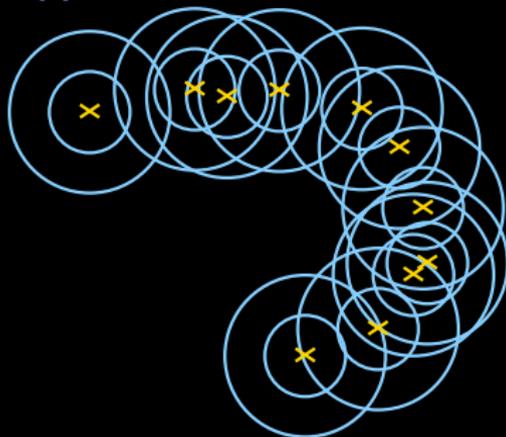
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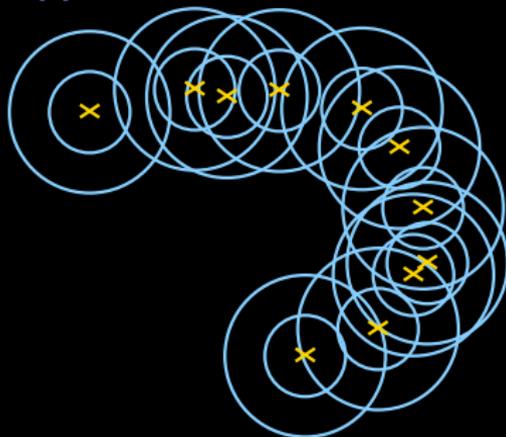
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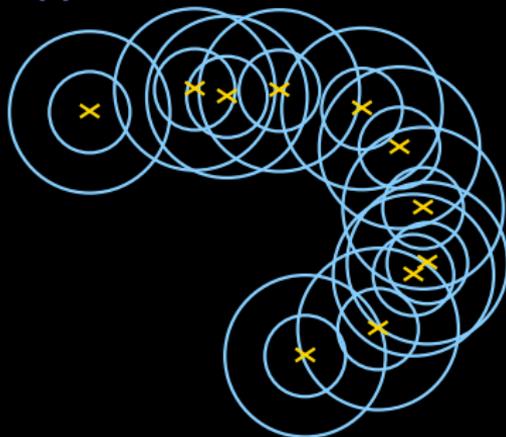
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- ▶ choice of a distance, of a kernel ?
- ▶ distance between 2 shapes : not much informative (wrt deformations)
- ▶ rebuild geometry of space of shapes from distances ?
- ▶ distances are not reliable/meaningful for far shapes
- ▶ \implies needs for a representative neighborhood, i.e. a high dataset density (not affordable)

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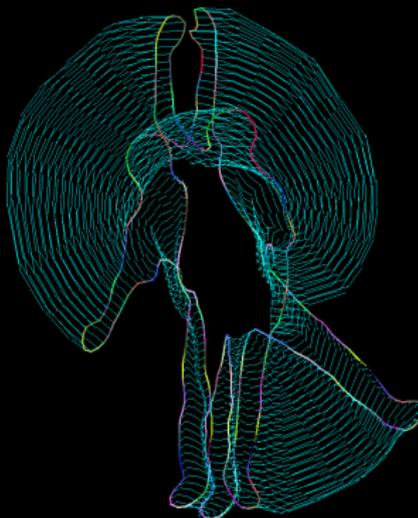
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- ▶ distances are not reliable/meaningful for far shapes
- ▶ \implies needs for a representative neighborhood, i.e. a high dataset density
- ▶ in a high-dimensional manifold, all distances are similar, and all points are on the boundary of the manifold
- ▶ \implies cannot work, need for more information than distances

Main idea

- ▶ consider deformations (not just distances)
- ▶ should not require high density of training set
- ▶ no magic (to handle/interpolate sparse sets) : add a prior

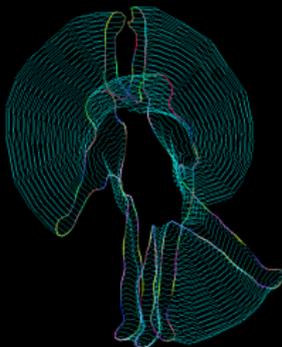
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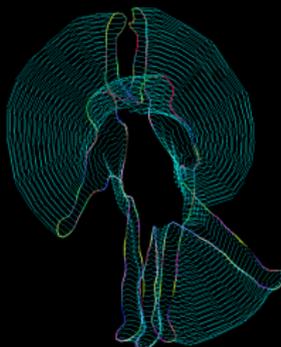
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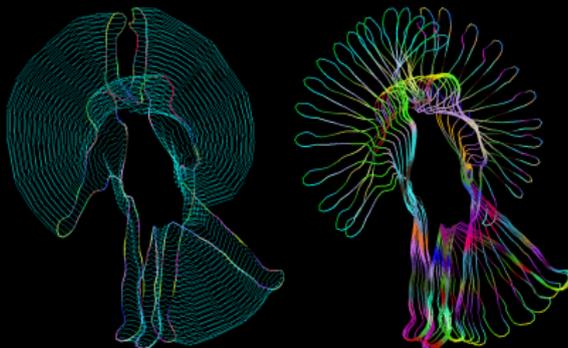
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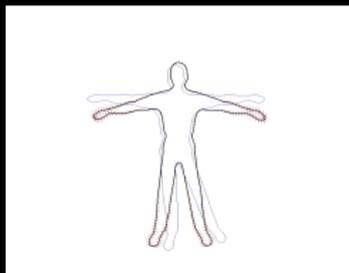
- ▶ transport requires correspondences
- ▶ but shape matching reliable only for close shapes
- ▶ \implies compute correspondences between close shapes only, and combine small steps of reliable correspondences to build longer-distance correspondences

Map

- ▶ Close shape matching
- ▶ Transport
- ▶ Metric estimation (statistics on transported deformations)
- ▶ Theoretical justifications

Shape matching

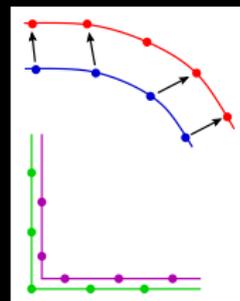
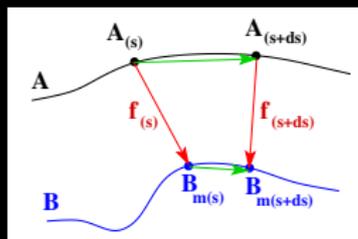
Simple case : two shapes, A and B, with one connected component



$$\inf_{f:A \rightarrow B} \int_A \|f\|^2 + \alpha \|\nabla f\|^2 dA$$

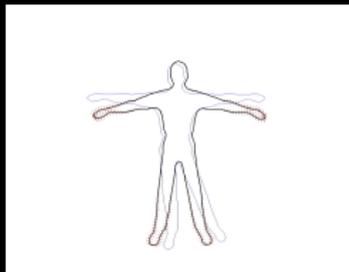
- shape sampling
- dynamic time warping
- theory & experiments :

higher sampling rate on target



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Usual case : random topologies



Usual cases = more complex
 (more than 10 connected components in this silhouette)
 but
 one connected component $\rightarrow \bigcup_i$ connected components
 = the same

Further possible improvements

- ▶ as such, allows appearing points (mismatches)
- ▶ allows disappearing points : matching to \emptyset with a fixed high cost
- ▶ pb : better matchings, but energy value loses meaning

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Drawbacks

- ▶ specific to planar curves
- ▶ not symmetric : $m_{A \rightarrow B} \neq m_{B \rightarrow A}^{-1}$

Transport

Local transport

- ▶ Set of shapes $(S_i)_{i \in I}$ (e.g. from a video segmentation)



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- ▶ Two shapes S_i and $S_j \implies$ their correspondence field $m_{i \rightarrow j}$



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- ▶ Two shapes S_i and $S_j \implies$ their correspondence field $m_{i \rightarrow j}$
- ▶ Transport (translation, naive) :

$$\forall h : S_j \rightarrow \mathcal{X}, T_{j \rightarrow i}^L(h) : S_i \rightarrow \mathcal{X}$$
$$(T_{j \rightarrow i}^L(h))(s) = h(m_{i \rightarrow j}(s))$$



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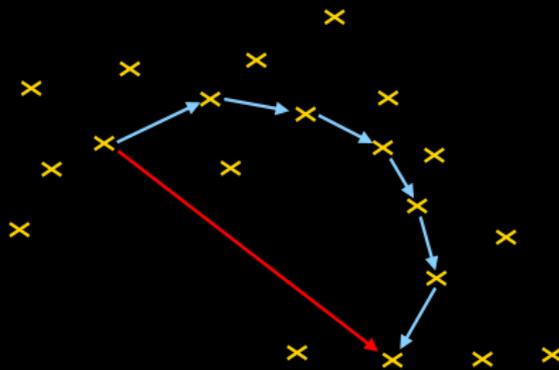
$$(T_{j \rightarrow i}^L(h))(s) = h(m_{i \rightarrow j}(s))$$

- ▶ Associated cost : $E(m_{i \rightarrow j}) \implies$ reliability $w_{i \rightarrow j}^L \propto \exp(-\alpha E(m_{i \rightarrow j}))$



Global transport

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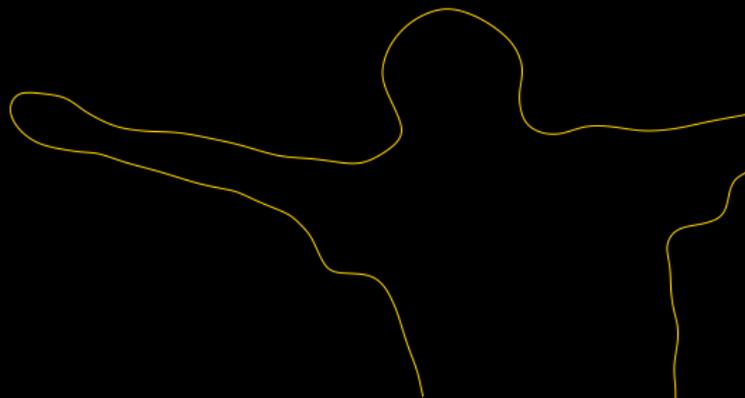


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- ▶ compose : $T_{i \rightarrow j}^G = T_{i_n \rightarrow j}^L \circ T_{i_{n-1} \rightarrow i_n}^L \circ \dots \circ T_{i_1 \rightarrow i_2}^L \circ T_{i \rightarrow i_1}^L$
- ▶ reliability : $w_{i \rightarrow j}^G = \prod_k w_{i_k \rightarrow i_{k+1}}^L$
- ▶ use transport to propagate information



Example : colored walker



Global transport



Global transport



Correspondence
field

Global transport



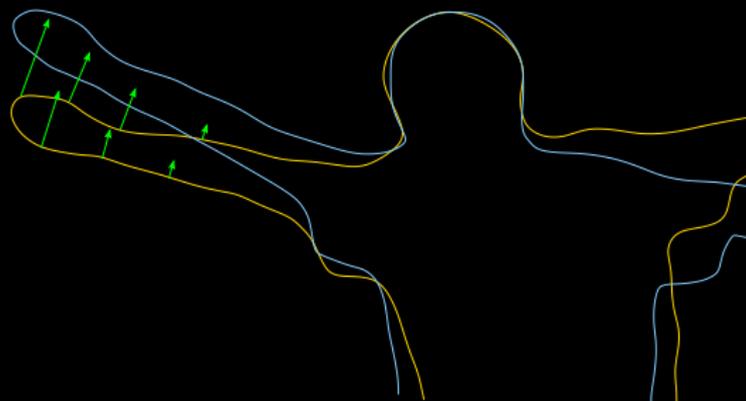
Transported
arm rotation
(translation)

Global transport

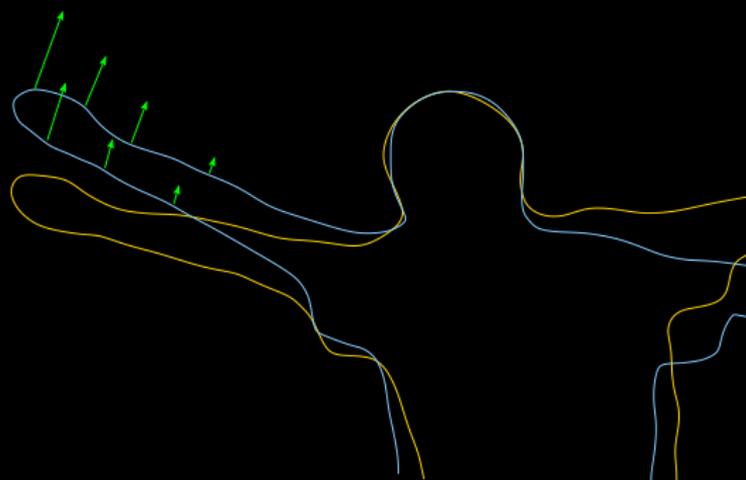


Transported
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Global transport

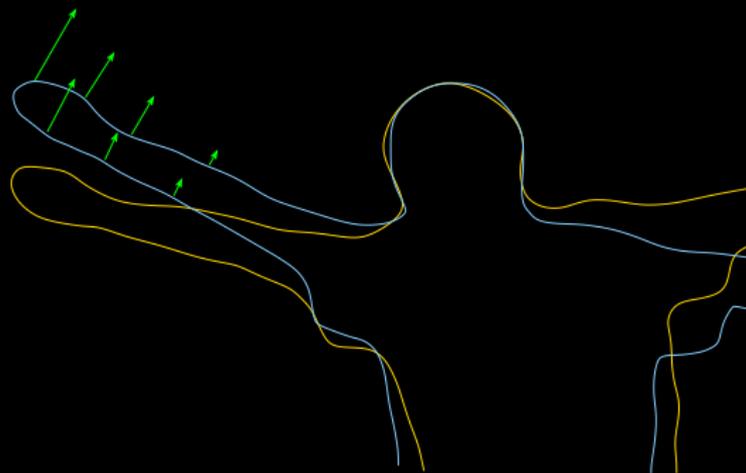
Forearm
rotation

Global transport

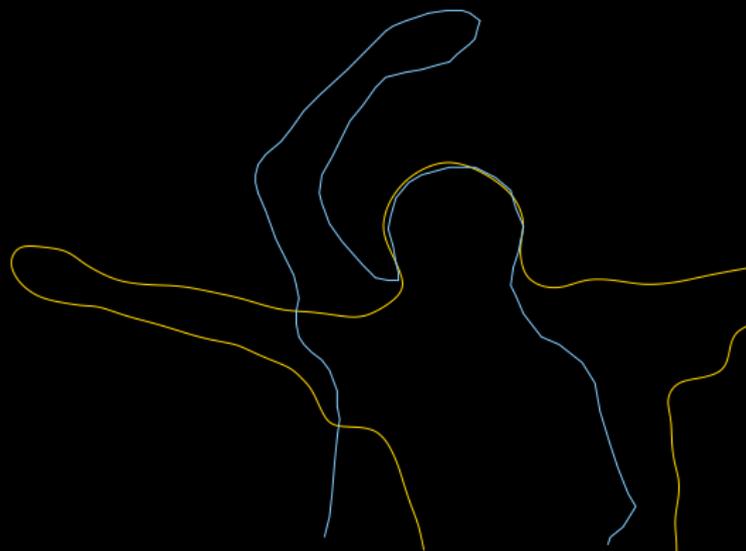


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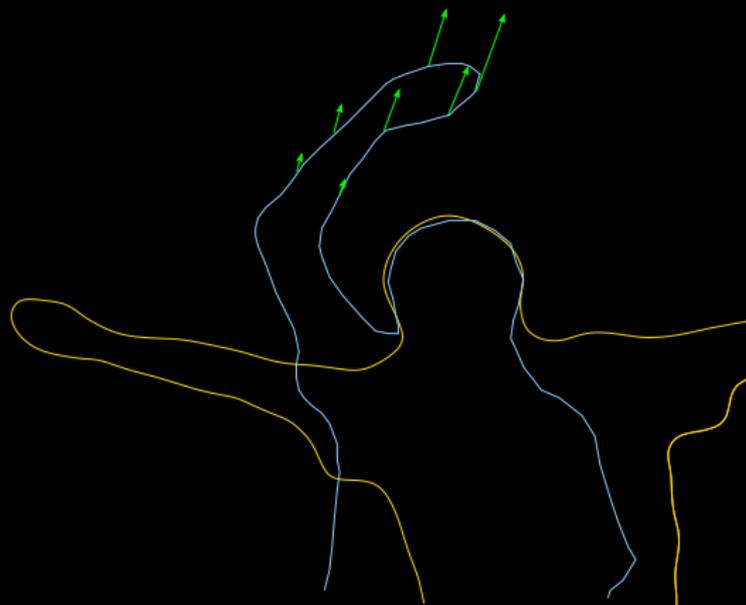


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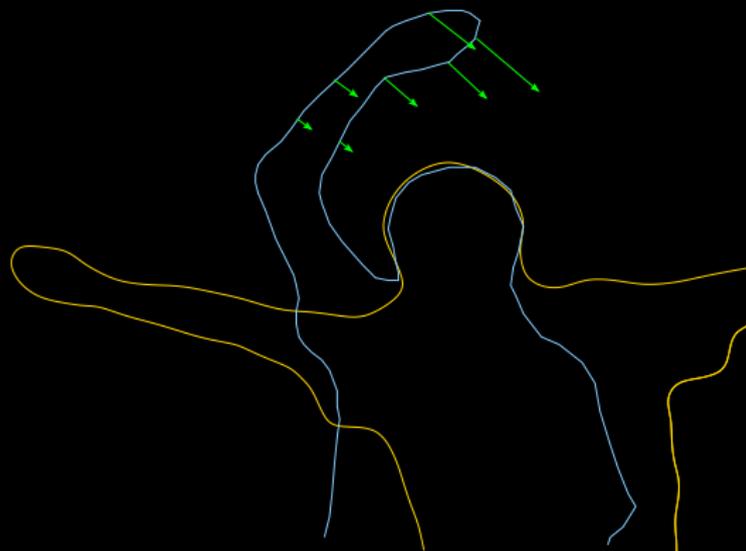
Transport to
another
shape

Global transport



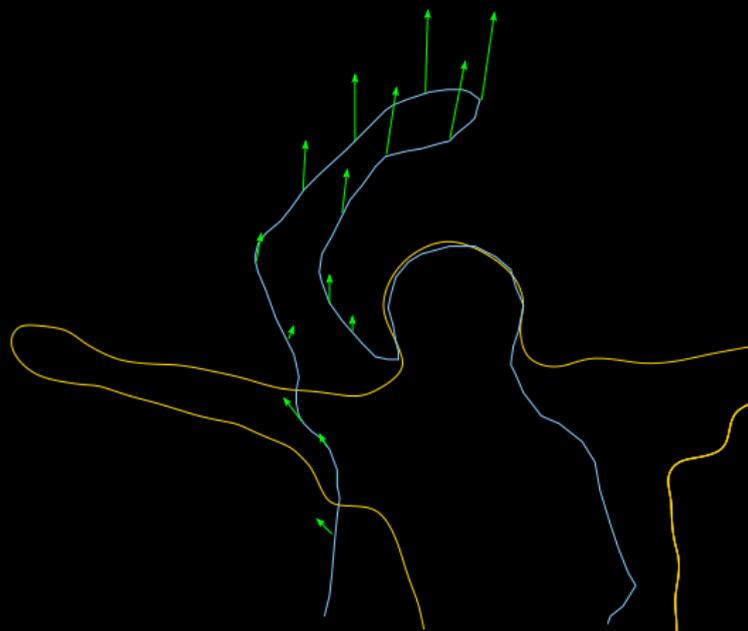
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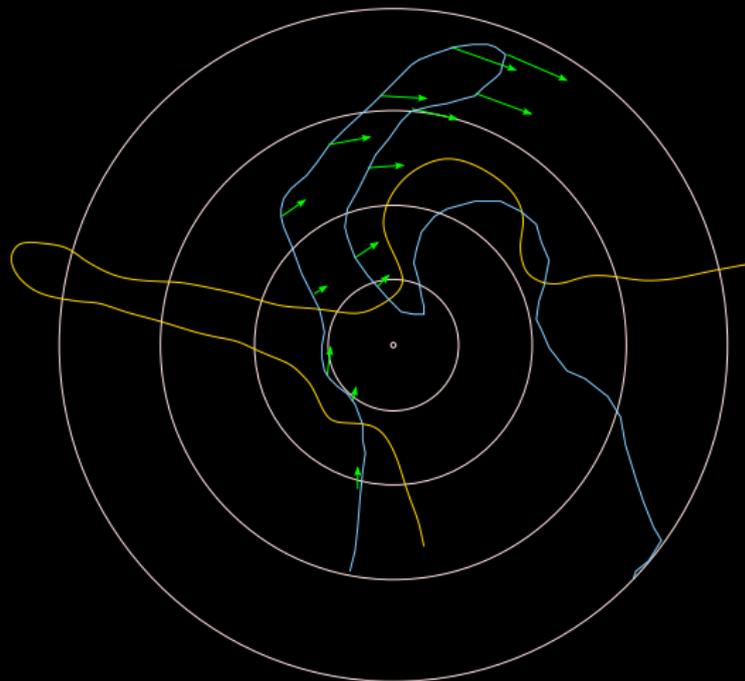
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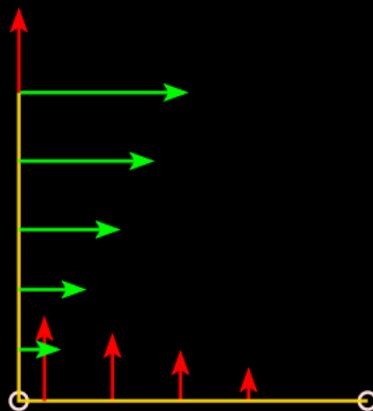
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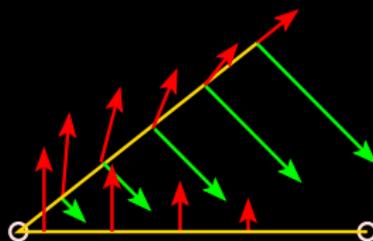
L^2
inner-product
> 0

Global transport



L^2
inner-product
= 0

Global transport



L^2
inner-product
 < 0

Remarks about transport

Why ?

- ▶ transport : of deformations : needed to increase training set density

Which ?

- ▶ “translation” : ok for short paths
- ▶ transport : not obvious (muscles + T-shirt artifacts)
- ▶ criterion to assess transport quality / suitability ?
- ▶ transport : should be learned (from video sequences ?)
- ▶ path could depend on deformation transported

What properties ?

- ▶ probability of a deformation transported : can differ
- ▶ inner product : no reason to be transport-invariant

Transport in differential geometry

A connection ∇ is **Riemannian** if the parallel transport it defines preserves the metric g . Metric connection :

$$\nabla_X g(\cdot, \cdot) = 0 \quad \text{for all vector fields } X \text{ on } \mathcal{M}$$

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Given transport, under few hypotheses (e.g. smoothness), it is possible to recover the associated infinitesimal connection :

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Connection \implies transport :

Given a covariant derivative ∇ , the transport along a curve γ is obtained by integrating the condition $\nabla_{\dot{\gamma}} = 0$.

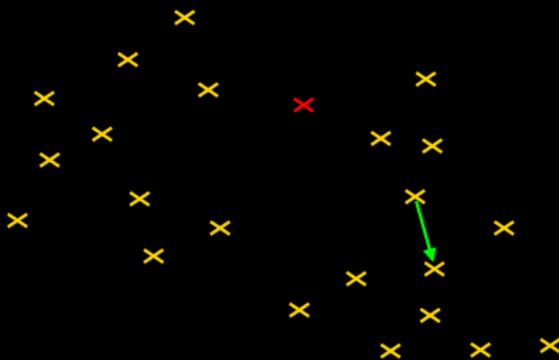
Metric estimation (statistics on deformations)

- ▶ set of shapes (S_i), local deformations $m_{i \rightarrow j}$, transport $T_{i \rightarrow k}^G$
- ▶ \implies transport deformations to a particular shape S_k :
 $f_{i \rightarrow j}^{i \rightarrow k} = T_{i \rightarrow k}^G(m_{i \rightarrow j})$ are, $\forall i, j$, deformations defined on the same shape S_k with reliability weights $w_{ij}^k = w_{i \rightarrow k}^G w_{i \rightarrow j}^L$



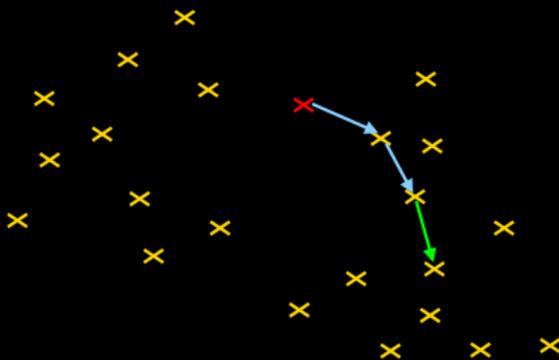
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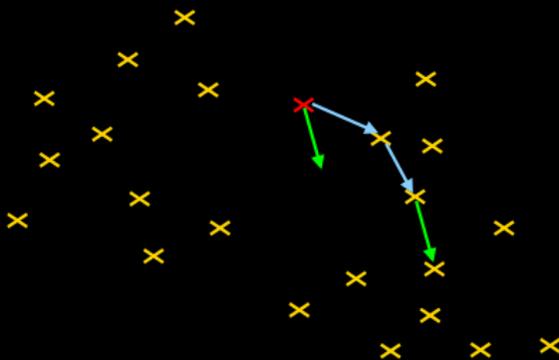
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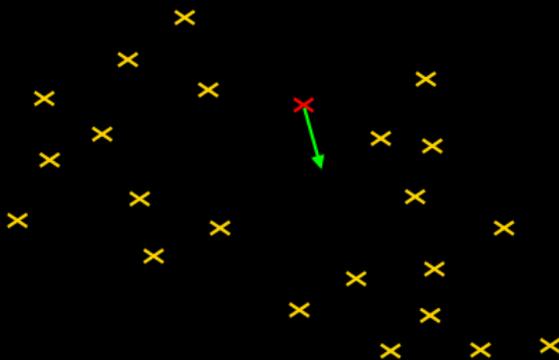
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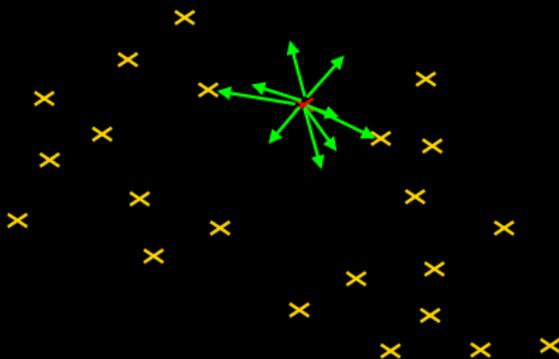
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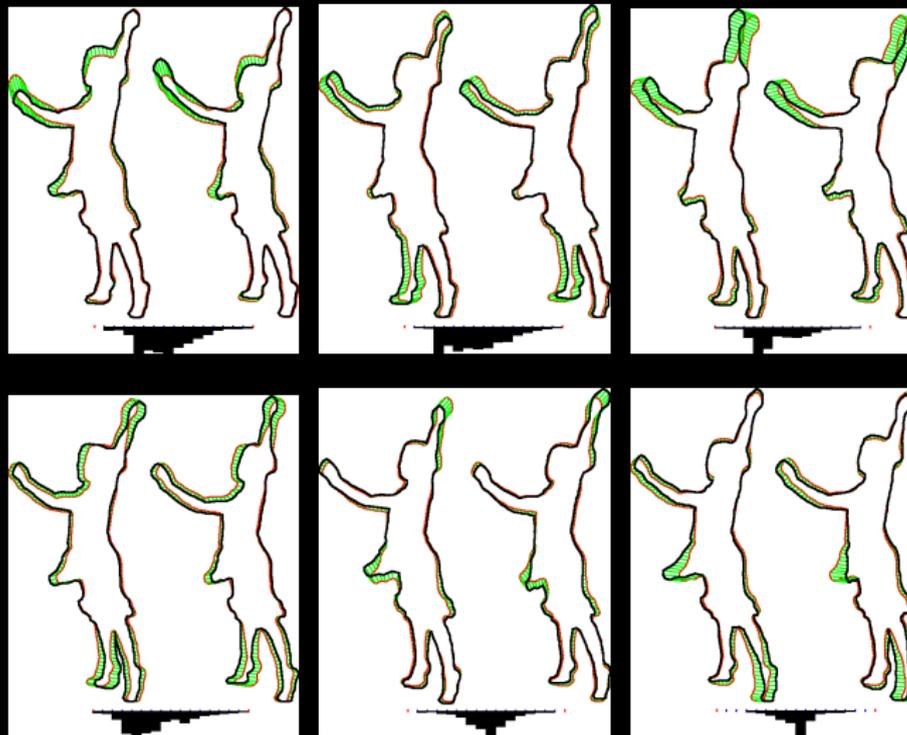


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- ▶ statistics, for k fixed : PCA
- ▶ PCA with weights, and with H^1 -norm
- ▶ \implies eigenmodes e_n (= principal deformations) with eigenvalues λ_n
- ▶ \implies defines an inner product $P_k =$ metric in the tangent space of the shape S_k
- ▶ P_k varies smoothly as a function of k

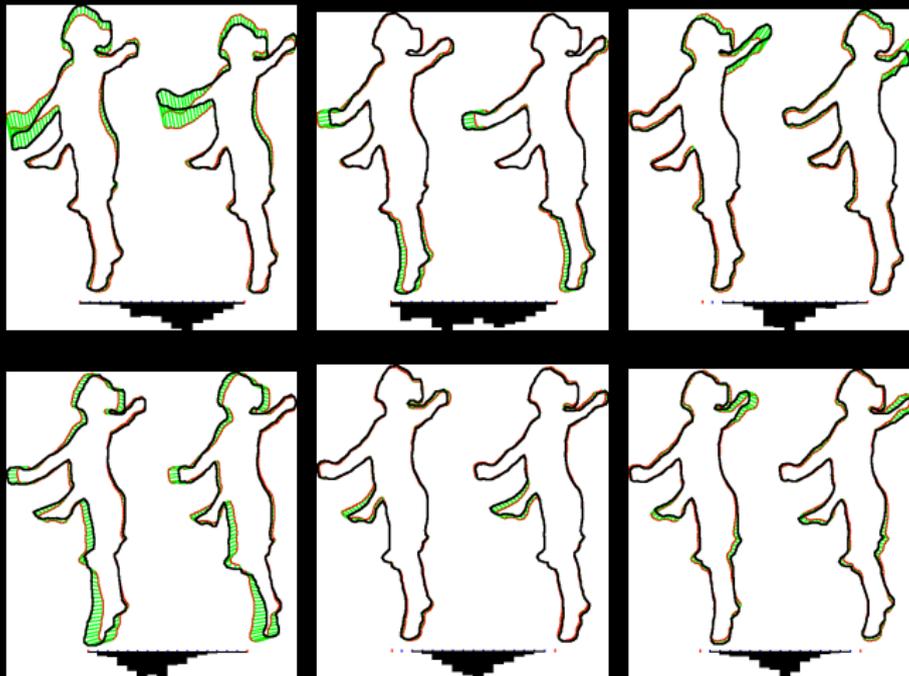
Example of results

Example of results : dancing sequence (9s, 24Hz), shape 1



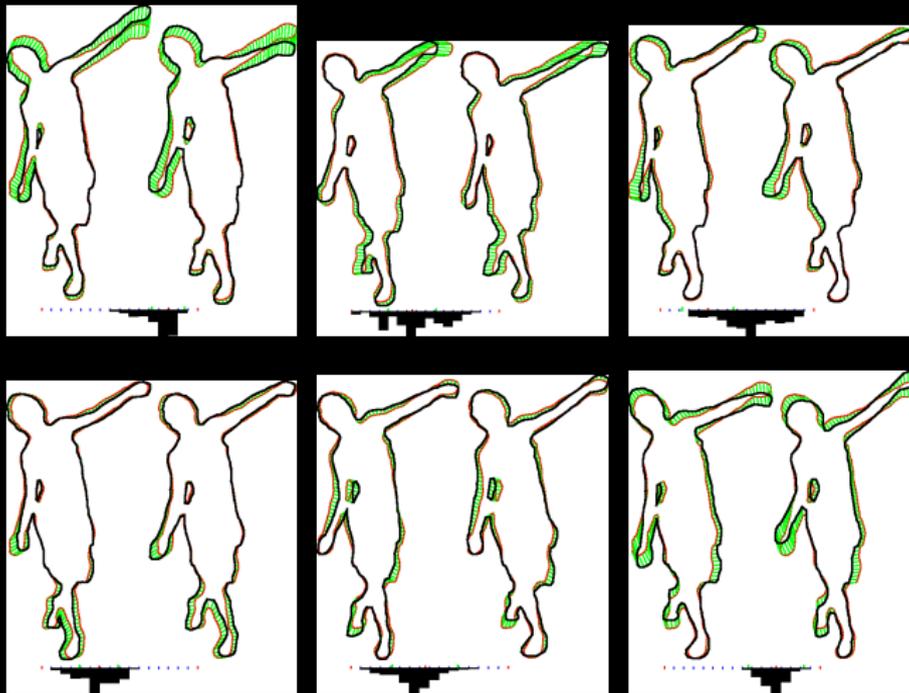
Example of results

Example of results : shape 2



Example of results

Example of results : shape 3



Theoretical justifications

The best metric ?

Searching for principal modes of deformations which vary smoothly (as a function of the shape S_k) ?

- ▶ vain quest : hairy ball theorem \implies no best smooth direction field (or then it has to vanish sometimes)

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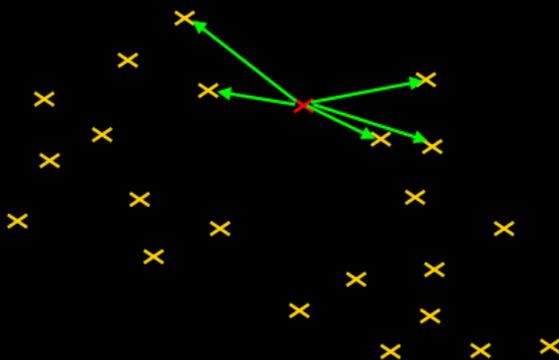
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Best metric for a given empirical manifold (all shapes together) ?

- ▶ needs a smoothness criterion (\implies transport)
- ▶ \implies best metric for a criterion involving transport & K-L divergence.
- ▶ \implies best metric for another criterion involving transport & L^2 -norm of distributions.

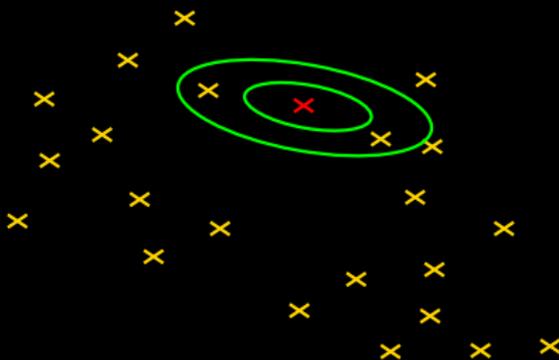
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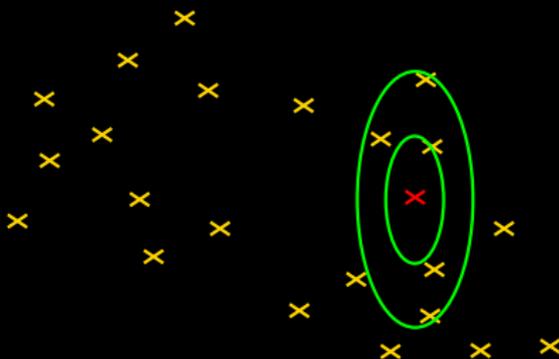
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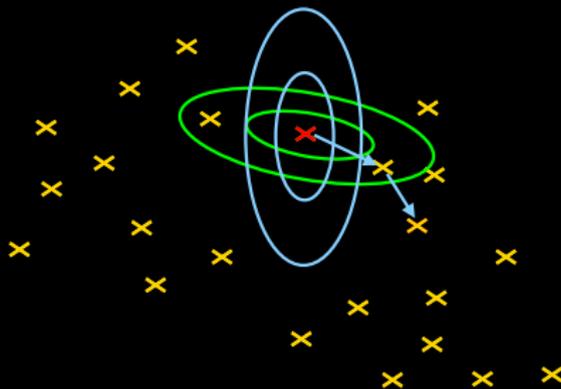
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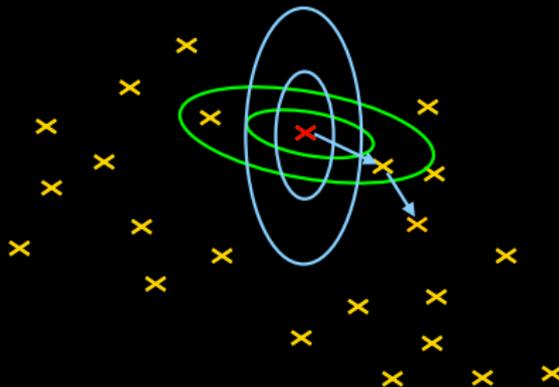
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 where $\mathcal{D}_{emp_k}^T = \sum_{i,j} w_{i \rightarrow j}^k \delta_{\mathbf{f}_{i \rightarrow j}^k}$
- ▶ Transported deformations to any shape S_k : $\mathbf{f}_{i \rightarrow j}^k = T_{i \rightarrow k}^G(\mathbf{f}_{i \rightarrow j})$
 with reliability weights $w_{i \rightarrow j}^k = w_{i \rightarrow k}^G w_{i \rightarrow j}^L$
- ▶ = the one obtained by weighted PCA on transported deformations

Best metric for a given empirical manifold (again!)

- ▶ empirical distributions : \mathcal{D}_{emp_i}
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- ▶ $A = Id + \varepsilon\Delta$ where $\Delta =$ graph Laplacian (with transports)
- ▶ $g = A^{-1}g^0 = (Id + \varepsilon\Delta)^{-1}g^0 \simeq (Id - \varepsilon\Delta)g^0 \simeq \mathcal{N}_\varepsilon * g^0$.
- ▶ $g = (Id - \varepsilon\Delta)g^0$ coincides with the \mathcal{D}_{emp}^T and the inner products (P_i) which suit $g = (g_i)$ the best (for K-L) are the ones we computed

Conclusion

- ▶ transport is useful to reduce required training set size
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[NORDIA 2009 : *Learning Shape Metrics based on Deformations and Transport*]

Future works

- ▶ learning functions defined on shape spaces / with values in shape spaces
- ▶ statistics on image patches through correspondences/transport

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Aim : to find a metric suitable for a given distribution of deformations (f_i) on one particular shape

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- ▶ best inner product P is the one given by weighted PCA with norm P_0 !

Link between PCA and Kullback-Leibler divergence (bis)

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- ▶ search for best Gaussian (= for best P) that minimize $KL(\mathcal{D}_P | \mathcal{D}_{emp})$
- ▶ best inner product P is the one given by weighted PCA with norm P_0 !
- ▶ similar result for kernel-smoothed distributions :

$$\mathcal{D}_{emp}^{\mathcal{K}}(\mathbf{f}) = \sum_j w_j \mathcal{K}(\mathbf{f}_j - \mathbf{f}).$$

Weighted PCA with H^1 norm

- ▶ PCA = find the best axes (to project data on this subspace)
- ▶ Minimize projection error :

$$\langle \mathbf{e}_n | \mathbf{e}_{n'} \rangle_{H_\alpha^1} = \delta_{n=n'} \quad \inf \sum_{i,j} w_{i \rightarrow j}^k \left\| \mathbf{f}_{i \rightarrow j}^k - \sum_n \langle \mathbf{f}_{i \rightarrow j}^k | \mathbf{e}_n \rangle_{H_\alpha^1} \mathbf{e}_n \right\|_{H_\alpha^1}^2$$

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- ▶ $\sup \sum_n \sum_{i,j} w_{i \rightarrow j}^k \langle \mathbf{f}_{i \rightarrow j}^k | \mathbf{e}_n \rangle_{H^1_\alpha}^2$

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where $F = \sum_{i,j} w_{i \rightarrow j}^k \mathbf{f}_{i \rightarrow j}^k \otimes \mathbf{f}_{i \rightarrow j}^k =$ weighted covariance matrix,
and $H = Id - \alpha \Delta =$ symmetric definite operator s.t.

$$\langle \mathbf{a} | \mathbf{b} \rangle_{H_\alpha^1} = \langle H \mathbf{a} | \mathbf{b} \rangle_{L^2}$$

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- ▶ Change of variables: $\mathbf{d}_n = H^{1/2} \mathbf{e}_n$:
$$\langle \mathbf{d}_n | \mathbf{d}_{n'} \rangle_{L^2} = \delta_{n=n'} \quad \sum_n \mathbf{d}_n H^{1/2} F H^{1/2} \mathbf{d}_n$$

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- ▶ classical PCA problem, with correlation matrix :

$$M_{(i,j),(i',j')} = \left\langle \sqrt{w_{i \rightarrow j}^k} \mathbf{f}_{i \rightarrow j}^k \mid \sqrt{w_{i' \rightarrow j'}^k} \mathbf{f}_{i' \rightarrow j'}^k \right\rangle_{H^1_\alpha}$$

Weighted PCA with H^1 norm

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- ▶ eigenvectors :

$$\mathbf{e}_n = \sum_{ij} \gamma_n^{(i,j)} \sqrt{w_{i \rightarrow j}^k} \mathbf{f}_{i \rightarrow j}^k$$