# Scattering Transform & Pattern Recognition

Edouard Oyallon

(tutorial)

edouard.oyallon@lip6.fr

CNRS, LIP6







#### High Dimensional classification

$$(x_i, y_i) \in \mathbb{R}^{224^2} \times \{1, ..., 1000\}, i < 10^6 \longrightarrow \hat{y}(x)$$
?



"Rhinos"

#### Estimation problem

Training set to predict labels





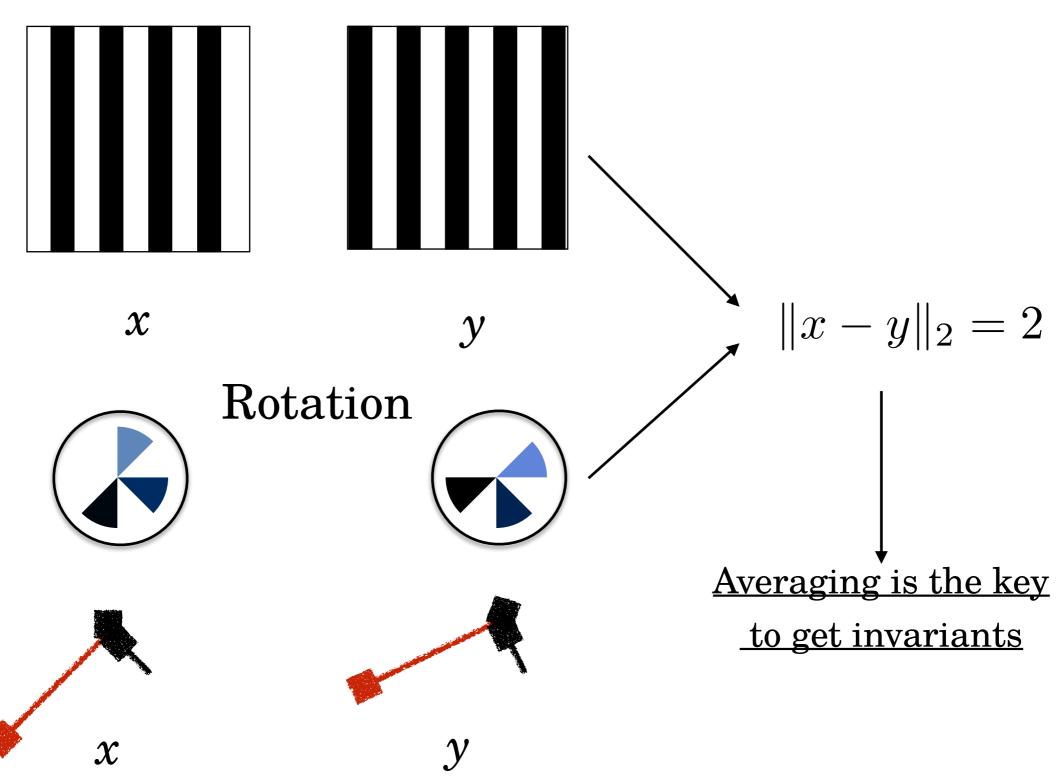
"Rhino"



Not a "rhino"



#### Translation



Averaging makes euclidean distance meaningful in high dimension



#### Group action

• Consider a signal x and a g from a group G. We typically consider action like:

$$\forall u \in \mathbb{R}^2, g.x(u) \triangleq x(g^{-1}u)$$

• Covariant representation:

$$\Phi(g.x) = g.\Phi(x)$$

• Invariant representation:

$$\Phi(g.x) = \Phi(x)$$

If covariance, invariance is simple to get:  $\sum_{x \in G} \Phi(g.x) = \sum_{x \in G} g.\Phi(x)$ 



#### Symmetry group hypothesis

Ref.: Understanding deep convolutional networks

• To each classification problem corresponds a canonic and unique symmetry group G:

$$\forall x, \forall g \in G, \Phi x = \Phi g. x$$
 \tag{High dimensional}

• We hypothesise there exists Lie groups, which could be progressively linearized:

$$G_0 \subset G_1 \subset ... \subset G_J \subset G$$

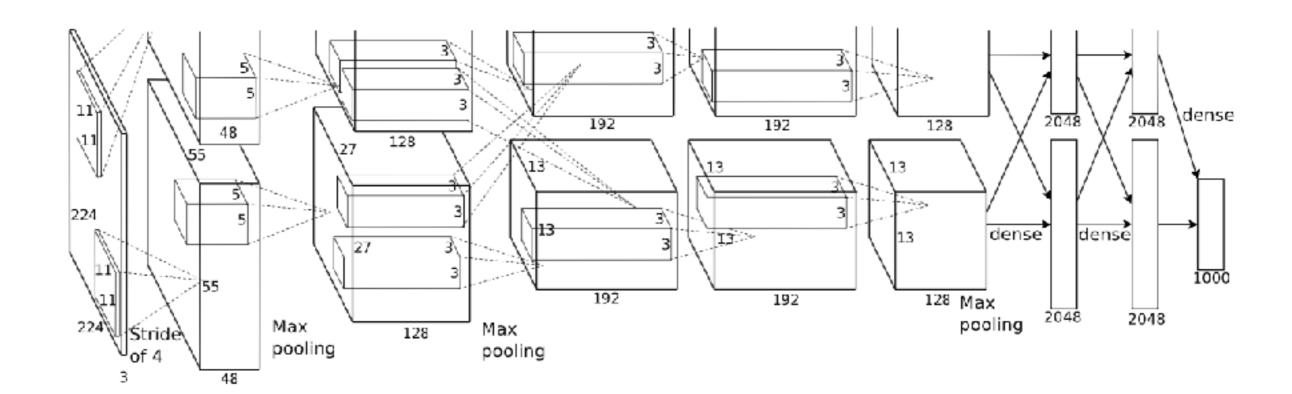
• Examples are given by the euclidean group:

$$G_0 = \mathbb{R}^2, G_1 = G_0 \ltimes SL_2(\mathbb{R})$$



#### CNNs: state-of-the-art methods

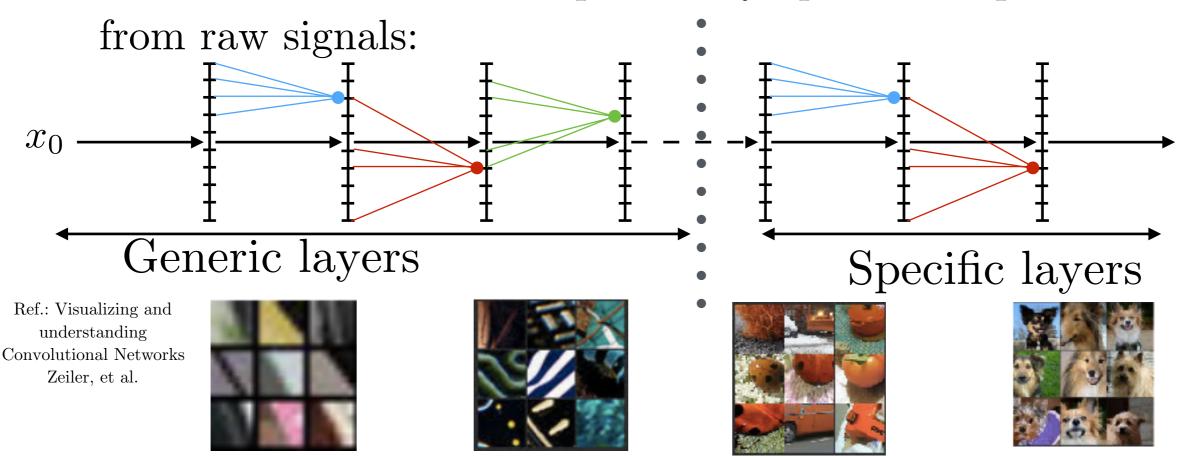
Ref.: ImageNet Classification with Deep Convolutional Network, A Krizhevsky et al.





### CNNs and generecity

• CNNs are a cascade of supervisedly optimized operators



#### Specifity

• They necessarily learn physical law, that are generic and relative to the nature of the signals

Do we need to learn those laws?



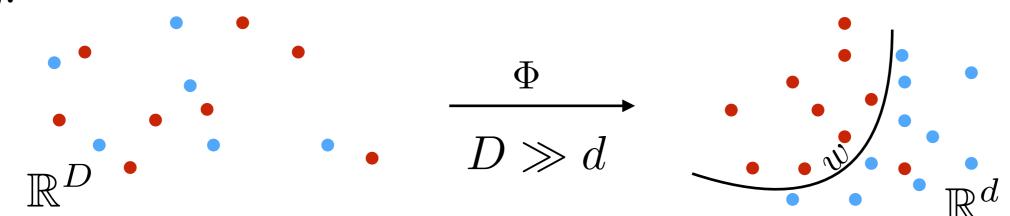
well structured filters... Ref.: ImageNet Classification with

Ref.: ImageNet Classification with Deep Convolutional Network, A Krizhevsky et al.



## Fighting the curse of dimensionality

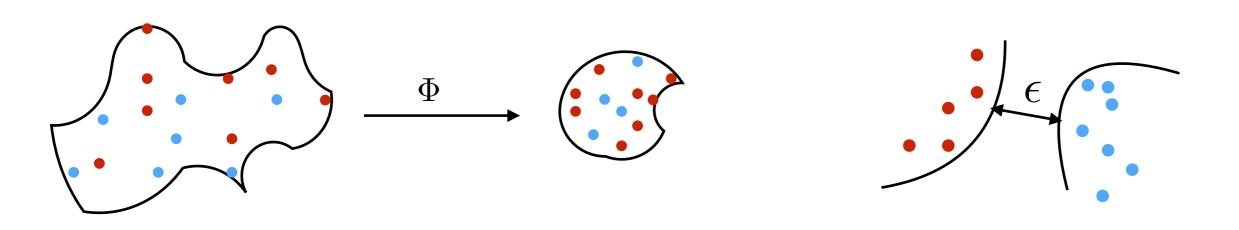
• Objective: building a representation  $\Phi x$  of x such that a simple (say euclidean) classifier  $\hat{y}$  can estimate the label y:



• Designing  $\Phi$ : must be regular with respect to the class:

$$\|\Phi x - \Phi x'\| \ll 1 \Rightarrow \hat{y}(x) = \hat{y}(x')$$

• Necessary dimensionality reduction and separation to break the curse of dimensionality:



## How to tackle the curse of dimensionality?

• Weak differentiability property:

$$\sup_{L} \frac{\|\Phi Lx - \Phi x\|}{\|Lx - x\|} < \infty \Rightarrow \exists \text{ "weak" } \partial_x \Phi \\ \Rightarrow \Phi Lx \approx \Phi x + \partial_x \Phi L + o(\|L\|)$$
 A linear operator



• A linear projection (to kill L) build an invariant

image classification, F Perronnin et al.



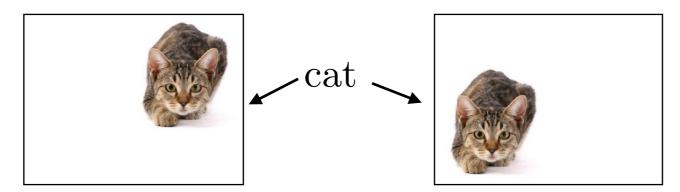
## Handcrafted features in classification

• Until 2012, SIFT, HoG, LBPs... combined with an (unsupervised) learning pipeline.

Ref.: Improving the fisher kernel for large-scale



• They incorporate invariances w.r.t. to geometric variabilities and discriminate them as well.



• Yet, CNNs removed them and obtain better numerical results.

Why would we want to use them?



## Feeding CNN with prior representations: for what?

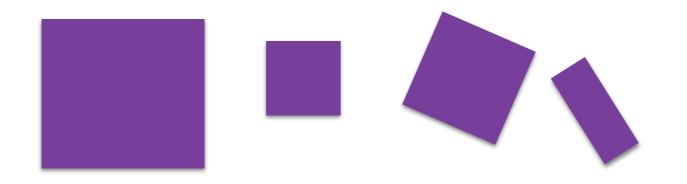
- Features that bring interpretation
- Speeding-up training time & computations
- Speeding-up inferences
- Reducing sample complexity (e.g., reducing overfitting)

#### Invariances in vision tasks

Before feeding a classifier, removing unnecessary variabilities is necessary:

Geometric variability

Groups acting on images: translation, rotation, scaling



Other sources: luminosity, occlusion, small deformations

$$L_{\tau}x(u) = x(u - \tau(u)), \tau \in \mathcal{C}^{\infty}$$

$$I \xrightarrow{I - \tau} f$$

Class variability

Intraclass variability
Not informative

Extraclass variability

### Discrete image to continuous.

- An image x corresponds to the discretisation of a physical anagogic signal (light!)
- An array of numbers:

$$x[n_1, n_2] \in \mathbb{R}, n_1, n_2 \le N$$

One can set  $x(u) = \sum_{n \in \mathbb{Z}^2} x[n] \delta_n(u)$  then,  $\mathcal{F}x(\omega) = \sum_{n \in \mathbb{Z}^2} x[n] e^{-in\omega}, \mathcal{F}x \in L^2[0,1]$ One can set

• Nyquiest-Shannon sampling property:

$$\exists ! \tilde{x} \in \mathbb{L}^{2}(\mathbb{R}), \text{support}(\mathcal{F}\tilde{x}) \subset [-\frac{1}{2}, \frac{1}{2}], \mathcal{F}\tilde{x}_{|[-\frac{1}{2}, \frac{1}{2}]} = \mathcal{F}x$$

#### Reminder about Fourier

$$\mathcal{F}: \mathbb{L}^{2}(\mathbb{R}^{d}) \to \mathbb{L}^{2}(\mathbb{R}^{d})$$
$$\mathcal{F}x(\omega) \triangleq \hat{x}(\omega) \triangleq \int_{\mathbb{R}^{d}} e^{-2i\pi\omega^{T}u} x(u) du$$
$$x \star y(u) \triangleq \int_{\mathbb{R}^{d}} x(u-t)y(t) dt$$

Isometry:  $\|\mathcal{F}x\|_2 = \|x\|_2$ 

Let  $L: \mathbb{L}^2 \to \mathbb{L}^2$  continuous, if  $Lx_a = (Lx)_a$  for any x then  $\exists k, Lx = k \star x$ 

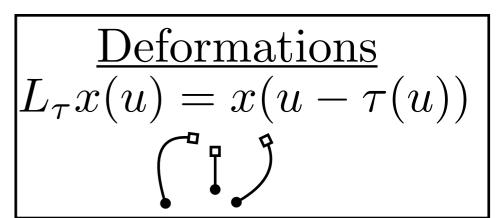
Easy to generalise on compact and commutative groups.



### A motivating example

• Translation invariance? Why not:

$$\Phi x(\omega) = |\hat{x}(\omega)|$$



Let 
$$x(u) = e^{i\omega_0 u - \frac{1}{2}u^2}$$
 and  $\tau(u) = su, s > 0$ 

$$|\Phi x_{\tau}(\omega) - \Phi x(\omega)| \propto |e^{-(\omega - \omega_0)^2} - \frac{1}{(1-s)} e^{-(\frac{\omega}{(1-s)} - \omega_0)^2}|$$

then:

$$\|\Phi x_{\tau} - \Phi x\| \sim s\omega_0 = \|\nabla \tau\|\omega_0$$



#### Wavelets

- $\psi$  is a wavelet iff  $\int \psi(u)du = 0$  and  $\int |\psi|^2(u)du < \infty$
- Typically localised in space and frequency.

• Rotation, dilation of a wavelets:

tion of a wavelets: 
$$\psi$$

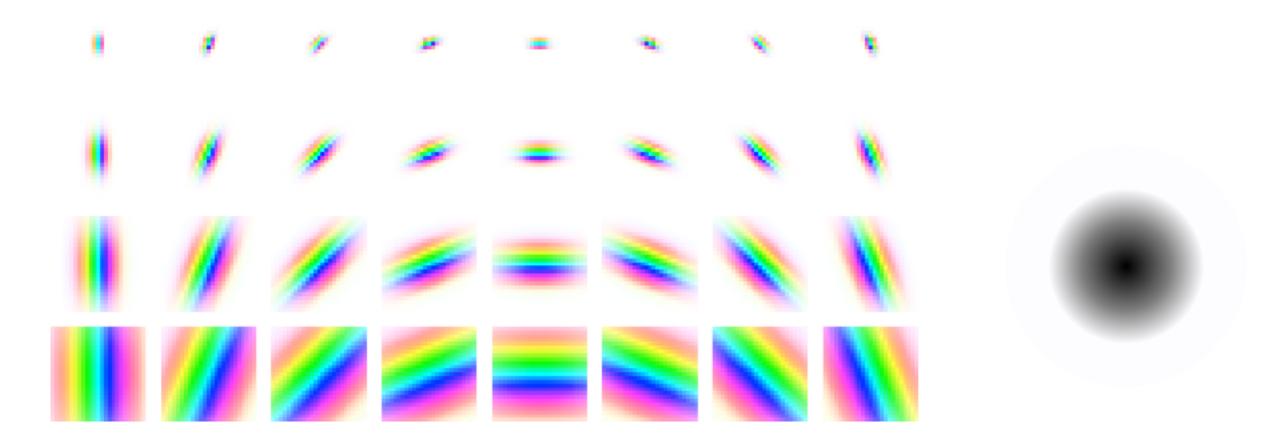
$$\psi_{j,\theta} = \frac{1}{2^{2j}} \psi(\frac{x_{\theta}(u)}{2^{j}})$$

Group action!

• Design wavelets selective to rotation variabilities.







$$\psi(u) = \frac{1}{2\pi\sigma} e^{-\frac{\|u\|^2}{2\sigma}} (e^{i\xi \cdot u} - \kappa)$$

$$\phi(u) = \frac{1}{2\pi\sigma} e^{-\frac{\|u\|^2}{2\sigma}}$$

(for sake of simplicity, formula are given in the isotropic case)

The Gabor wavelet

#### Invariances

Ref.: Group Invariant Scattering, Mallat S

#### via wavelets

- Analytic wavelets permit to build stable invariants to:
  - small translations by a:

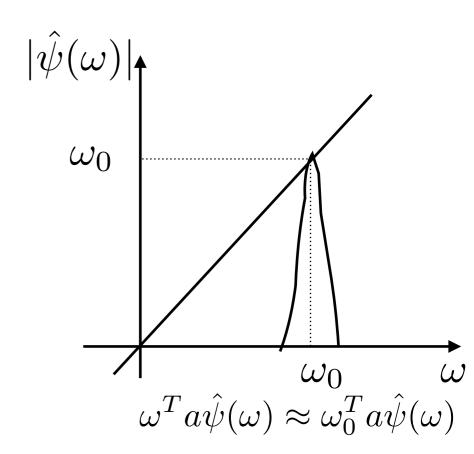
Deformations  $L_{\tau}x(u) = x(u - \tau(u))$ 

$$\widehat{L_a x \star \psi}(\omega) = e^{i\omega^T a} \hat{x}(\omega) \hat{\psi}(\omega)$$

$$= \sum_{n} \frac{(i\omega^T a)^n}{n!} \hat{x}(\omega) \hat{\psi}(\omega)$$

$$\approx \sum_{n} \frac{(i\omega_0^T a)^n}{n!} \hat{x}(\omega) \hat{\psi}(\omega)$$

$$= e^{i\omega_0^T a} \widehat{x \star \psi}(\omega)$$



#### The variability corresponds to a phase!

- small deformations:

$$||(L_{\tau}x) \star \psi - L_{\tau}(x \star \psi)|| \le C\nabla ||\tau||_{\infty}$$



#### Wavelet Transform

• Wavelet transform:  $Wx = \{x \star \psi_{j,\theta}, x \star \phi_J\}_{\theta, j \leq J}$ 

• Isometric and linear operator of  $L^2$ , with

$$||Wx||^2 = \sum_{\theta, j \le J} \int |x \star \psi_{j,\theta}|^2 + \int x \star \phi_J^2$$

• Covariant with translation  $L_a$ :

$$WL_a = L_aW$$

Nearly commutes with diffeomorphisms

$$||[W, L_{\tau}]|| \le C||\nabla \tau||$$

Ref.: Group Invariant Scattering, Mallat S

• A good baseline to describe an image!

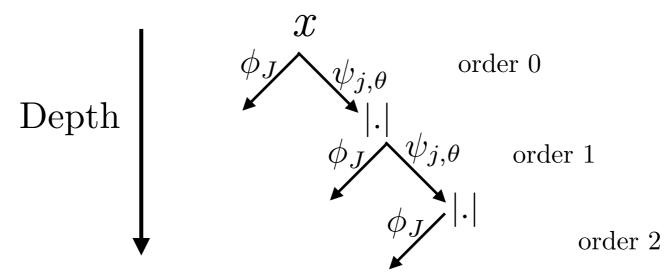


#### Scattering Transform

• Scattering transform at scale J is the cascading of complex WT with modulus non-linearity, followed by a low pass-filtering:

Ref.: Group Invariant Scattering, Mallat S

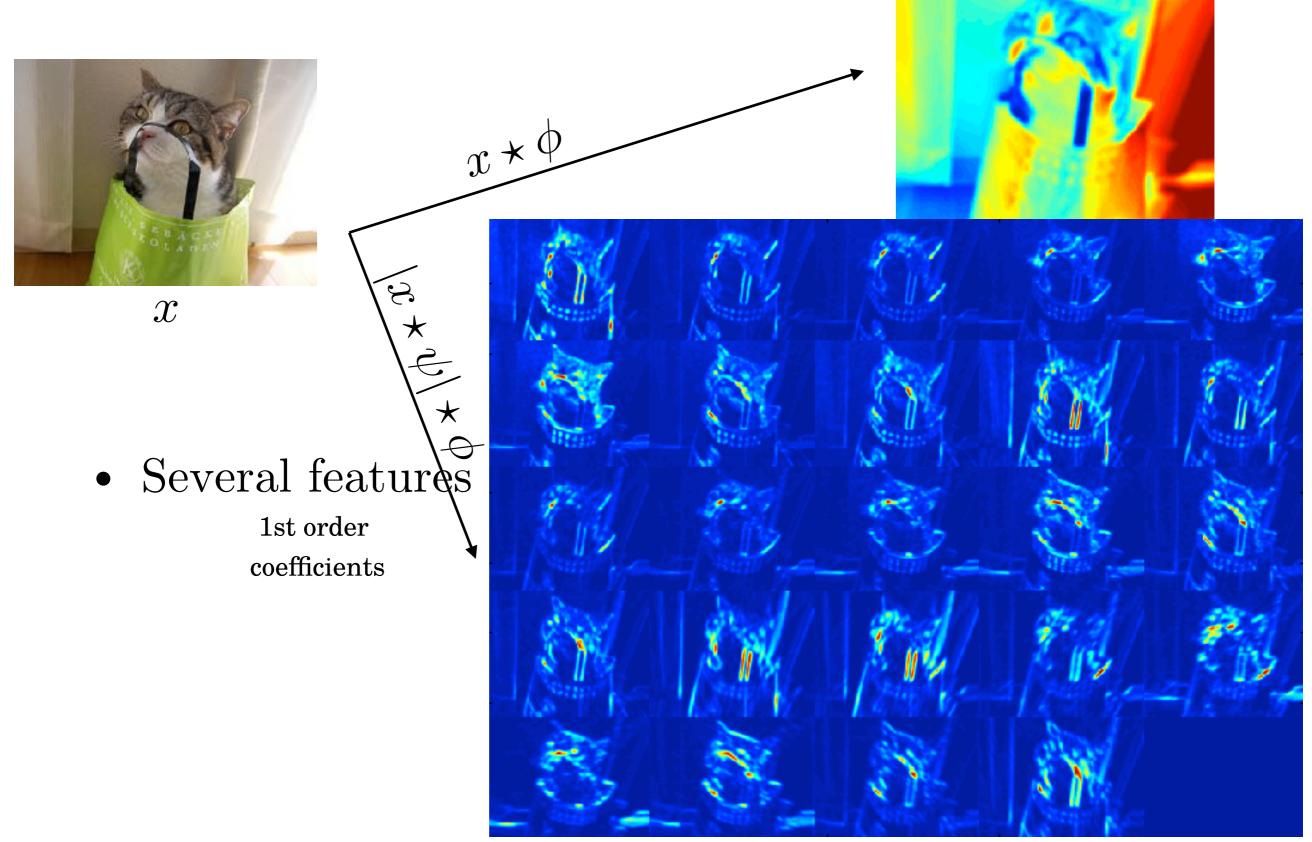
$$S_J x = \{x \star \phi_J, \\ |x \star \psi_{j_1, \theta_1}| \star \phi_J, \\ ||x \star \psi_{j_1, \theta_1}| \star \psi_{j_2, \theta_2}| \star \phi_J\}$$



• Mathematically well defined for a large class of wavelets.



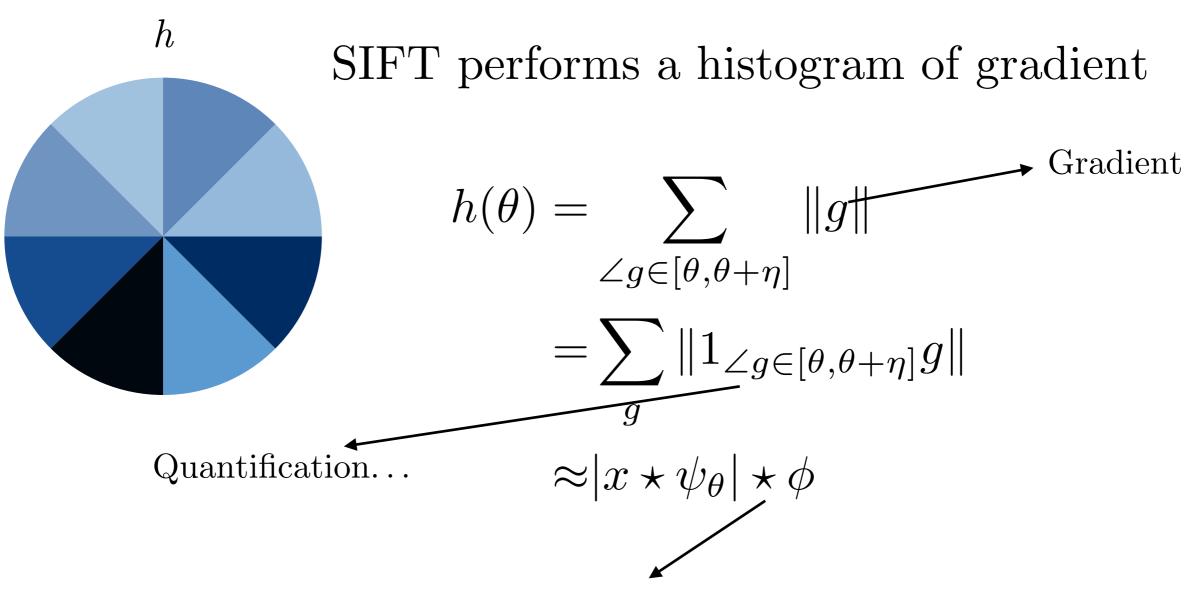
Feature map



**Example of Scattering coefficients** 



#### On SIFT descriptors...



The averaging leads to a loss of information...

SIFT is very similar to an order 1 scattering!

Ref.: Fast WT, Mallat S, 89



#### Filter bank implementation of a

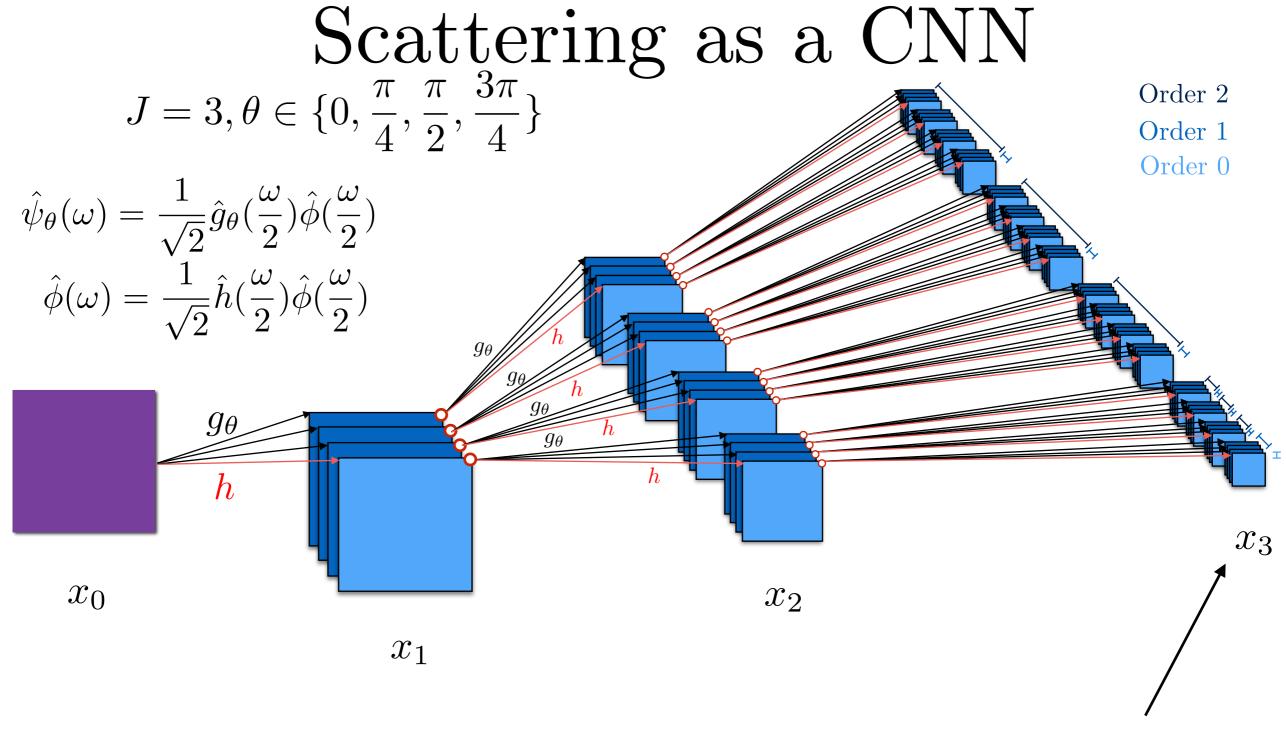
#### Fast WT

- Assume it is possible to find h and g such that  $\hat{\psi}_{\theta}(\omega) = \frac{1}{\sqrt{2}}\hat{g}_{\theta}(\frac{\omega}{2})\hat{\phi}(\frac{\omega}{2})$  and  $\hat{\phi}(\omega) = \frac{1}{\sqrt{2}}\hat{h}(\frac{\omega}{2})\hat{\phi}(\frac{\omega}{2})$
- Set:

$$x_j(u,0) = x \star \phi_j(u) = h \star (x \star \phi_{j-1})(2u) \text{ and}$$
$$x_j(u,\theta) = x \star \psi_{j,\theta}(u) = g_\theta \star (x \star \phi_{j-1})(2u)$$

- The WT is then given by  $Wx = \{x_j(.,\theta), x_J(.,0)\}_{j \leq J,\theta}$
- A WT can be interpreted as a deep cascade of linear operator, which is approximatively verified for the Gabor Wavelets.





Modulus

h > 0

Scattering coefficients are only at the outpu

Scattering as a CNN

Ref.: Deep Roto-Translation Scattering for Object Classification. EO and S Mallat Recursive Interferometric Representations, S Mallat

 $\underline{\text{Deformations}}_{L_{\tau}x(u) = x(u - \tau(u))}$ 



## Properties of a Scattering Transform

• Scattering is stable:

$$||S_J x - S_J y|| \le ||x - y||$$

• Linearize small deformations:

$$||S_J L_\tau x - S_J x|| \le C||\nabla \tau|| ||x||$$

• Invariant to local translation:

$$|a| \ll 2^J \Rightarrow S_J L_a x pprox S_J$$
 Ref.: Group Invariant Scattering, Mallat S

• For  $\lambda, u, S_J x(u, \lambda)$  is covariant with  $SO_2(\mathbb{R})$ :

if 
$$\forall u \forall g \in SO_2(\mathbb{R}), g.x(u) \triangleq x(g^{-1}u)$$
 then,  

$$S_J(g.x)(u,\lambda) = S_Jx(g^{-1}u,g^{-1}\lambda) \triangleq g.S_Jx(u,\lambda)$$



## A successful representation in

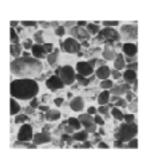
#### vision

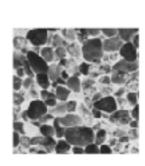
Ref.: Invariant Convolutional Scattering Network, J. Bruna and S Mallat

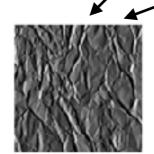
• Successfully used in several applications: All variabilities are known 4444444444 Digits 55555555 Small deformations 77777777888888888 +Translation

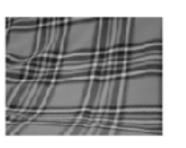
Textures

Ref.: Rotation, Scaling and Deformation Invariant Scattering for texture discrimination, Sifre L and Mallat S.









Rotation+Scale

- The design of the scattering transform is guided by the euclidean group
- To which extent can we compete with other architectures on more complex problems (e.g. variabilities are more complex)?



#### Loss of information?

 $\boldsymbol{x}$ 





Ref.: Bruna and Mallat





 $\underset{y}{\operatorname{arg inf}} \|S_3x - S_3y\|$ 

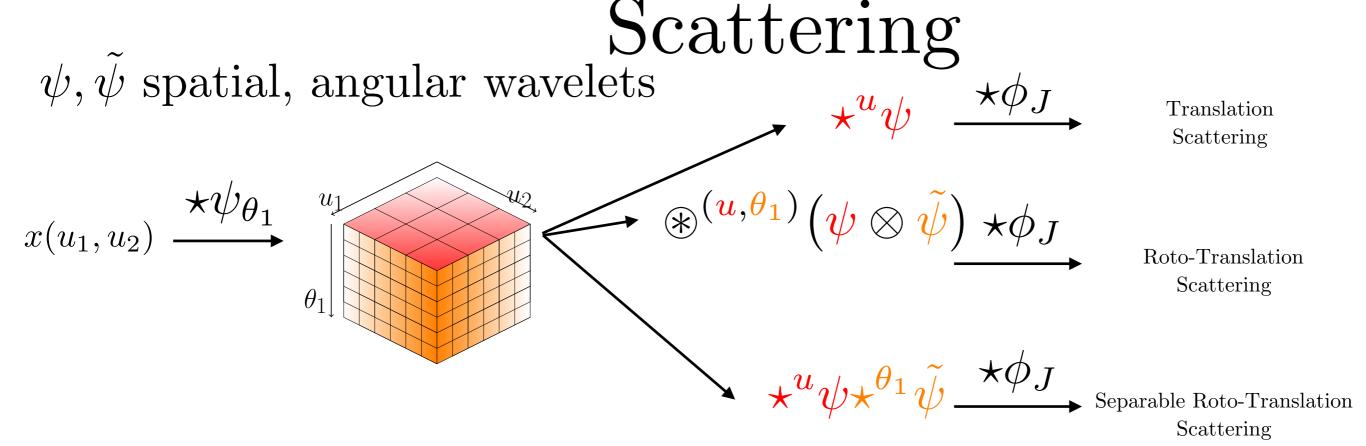




invariance up to  $2^3$  pixels



#### Separable Roto-translation



- Simplification of the Roto-translation scattering
- Discriminates angular variabilities thanks to a wavelet transform along  $\theta_1$  (no averaging!)
- We combine it with Gaussians SVM

## Scattering on Complex Image

Ref.: Deep Roto-Translation Scattering for Object Classification. EO and S Mallat

#### Classification

Dataset	Type	Accuracy	No learning
Caltech101	Scattering	80	<b>←</b>
	Supervised	93	
CIFAR100	Scattering	57	<b>←</b>
	Supervised	82	

#### CALTECH

10<sup>4</sup> images 101 classes Can we fill the gap by

incorporating supervision?

 $256 \times 256$  color images



the filters?

CIFAR

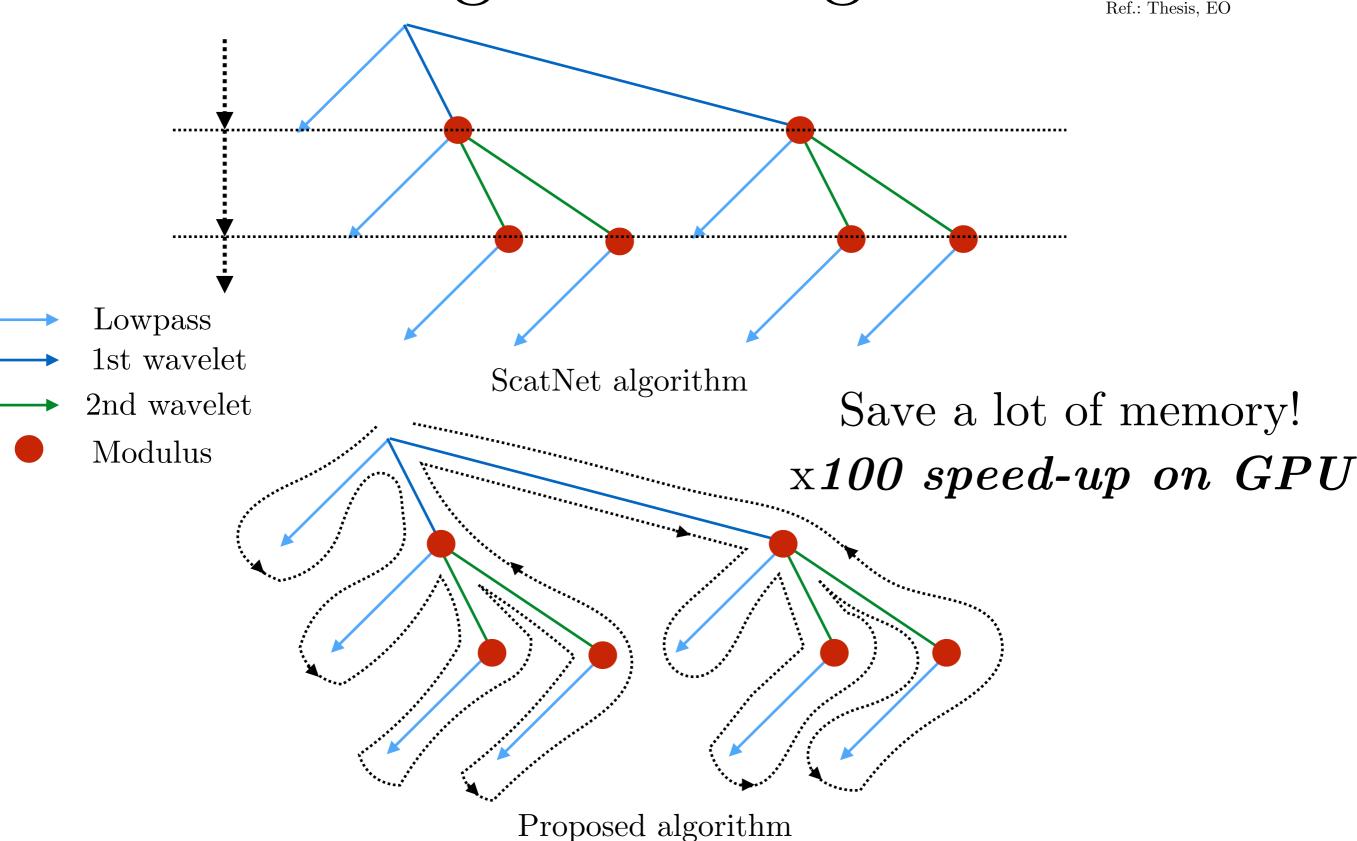
5.10<sup>4</sup> images 100 classes 32 color images





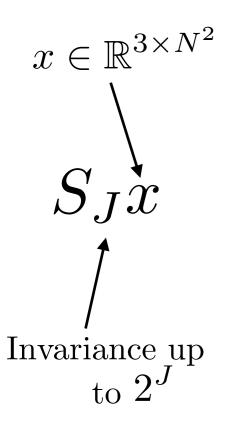


## Scaling scattering on GPUs





#### Computation time



Save a lot of memory too

Ref.: Scaling the Scattering Transform:

Deep Hybrid Networks

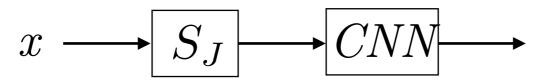
EO, E Belilovsky, S Zagoruyko

N	J	ScatNetLight MATLAB (CPU)	PyScatWave PyTorch (CUDA)
32	2	19	0.2
32	4	101	1.5
128	2	125	2.0
128	4	406	4.2
256	2	1250	5.5

GPU: GTX 1080



## Scattering meets Neural Networks



Ref.: Scaling the Scattering Transform:

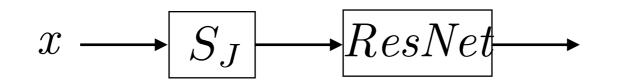
Deep Hybrid Networks

EO, E Belilovsky, S Zagoruyko

- We input raw Scattering coefficients in CNNs.
- All engineering tricks are kept identical: random data augmentation, learning rate schedule, regularization...
- Scattering transform is covariant with the natural symmetries group: structuring  $\mathbb{R}^2$  by incorporating  $\mathbb{R}^2 \ltimes SL_2$ .



### ImageNet benchmarking



Ref.: Scaling the Scattering Transform: Deep Hybrid Networks EO, E Belilovsky, S Zagoruyko

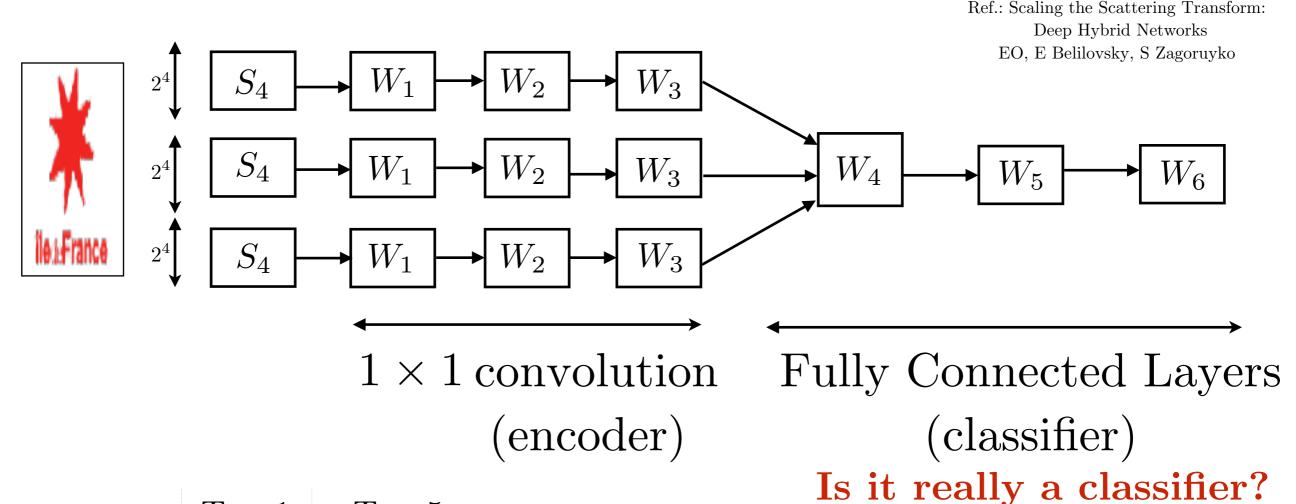
• State-of-the-art result on Imagenet 2012:

	Top 1	Top 5	#params
$\mathbf{Scat} + \mathbf{Resnet} - 10$	69	90	12.8M
VGG-16	69	90	138M
ResNet-18	69	89	11.7M
ResNet-200	79	95	64.7M

- Demonstrates no loss of information + less layers (10 vs 18)
- Scattering + 5-layers perceptron on CIFAR: 85% acc. (SOTA w.r.t. non-convolutional learned representation)



#### Shared Local Encoder



	Top 1	Top 5
$\mathbf{Scat} + \mathbf{SLE}$	<b>57</b>	80
FV+FCs	56	79
FV+SVM	54	75
AlexNet	56	81

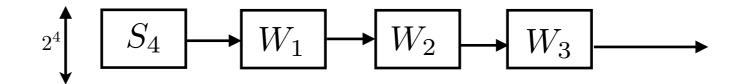
• AlexNet performances with 1x1 conv

• Outperform unsupervised encoders based on SIFT + Fisher Vectors(FV)



## A local descriptor for classification

• We analyse the scattering's encoder, which is a descriptor on neighbourhood of size  $2^4 \times 2^4$  pixels:



• Good **transfer learning** performance on Caltech101(83%)! Analog to previous reported performance.

Open question: Could this representation generalise to other vision tasks? (e.g. scene matching)



### Understanding SLE

• The rotation group  $SO_2$  acts of  $\theta$  on the scattering coefficient via a translation  $L_{\theta}$ , it thus acts on the first layer  $W_1$ :

$$Sr_{-\theta}x = L_{\theta}Sx \Rightarrow W_1Sr_{-\theta}x = W_1L_{\theta}Sx$$

• Atoms' index of  $W_1$  are structured by the order 0, 1, 2 of  $S_4$ :

$$(W_{1}S_{4})_{k} = w_{0,k}(x \star \phi_{j})$$

$$+ \sum_{j_{1},\theta_{1}} w_{(j_{1},\theta_{1}),k}(|x \star \psi_{j_{1},\theta_{1}}| \star \phi_{j})$$

$$+ \sum_{j_{2},j_{1},\theta_{1},\theta_{2}} w_{(j_{1},j_{2},\theta_{1},\theta_{2}),k}(||x \star \psi_{j_{2},\theta_{2}}| \star \psi_{j_{1},\theta_{1}}| \star \phi_{j})$$

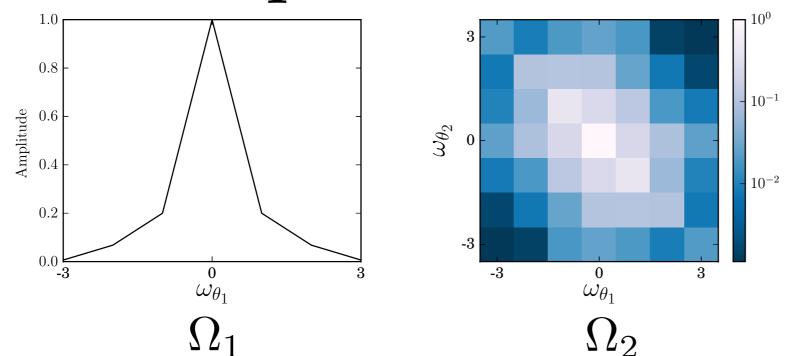
$$+ \sum_{j_{2},j_{1},\theta_{1},\theta_{2}} w_{(j_{1},j_{2},\theta_{1},\theta_{2}),k}(||x \star \psi_{j_{2},\theta_{2}}| \star \psi_{j_{1},\theta_{1}}| \star \phi_{j})$$

Fourier along  $\theta_1$ :  $\hat{w}_{(j_1,\omega_{\theta_1}),k} = \mathcal{F}^{\theta_1}(w_{(j_1,.),k})(\omega_{\theta_1})$ 

Fourier along  $(\theta_1, \theta_2)$ :  $\hat{w}_{(j_1, j_2, \omega_{\theta_1}, \omega_{\theta_2}), k} = \mathcal{F}^{(\theta_1, \theta_2)}(w_{(j_1, j_2, ...), k})(\omega_{\theta_1}, \omega_{\theta_2})$ 



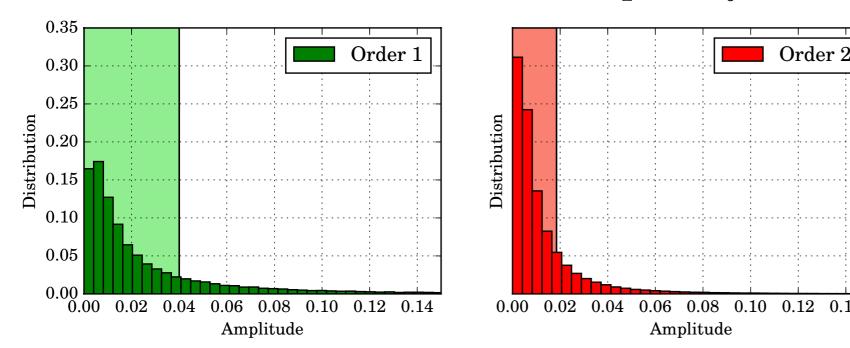
#### Explicit invariance to rotation



$$\Omega_1(\omega_{\theta_1}) = \sum_{k,j_1} |\hat{w}_{(j_1,\omega_{\theta_1}),k}|^2$$

$$\Omega_2(\omega_{\theta_1}, \omega_{\theta_2}) = \sum_{k, j_1, j_2} |\hat{w}_{(j_1, j_2, \omega_{\theta_1}, \omega_{\theta_2}), k}|^2$$

• Invariance to rotation is explicitly learned.



method: similar to AlexNet first layer analysis

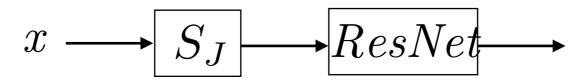


Fourier basis sparsifies the operator!

• Thresholding 80% of the coefficients in Fourier: 2% acc. loss Open question: Can we find more complex invariance than rotation?



#### Learning with few samples



Ref.: Scaling the Scattering Transform:

Deep Hybrid Networks

EO, E Belilovsky, S Zagoruyko

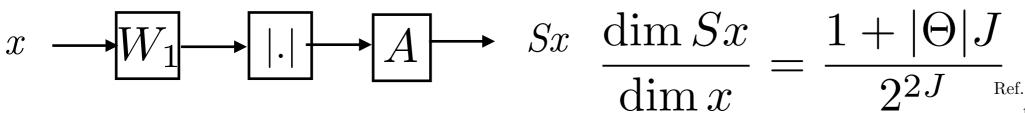
- We show incorporating **geometrical invariants** help learning. (with limited adaptation)
- State-of-the-art results on STL10 and CIFAR10:

STL10: 5k training, 8k testing, 10 classes +100k unlabeled(not used!!)

Cifar10, 10 classes keeping 100, 500 and 1000 samples and testing on 10k

	Acc.					
Scat+ResNet	76	$\# { m train}$	100	500	1000	Full
	70	WRN 16-8	35	47	60	96
Supervised	70	VGG 16	26	47	56	93
Unsupervised	76	$\mathbf{Scat} + \mathbf{ResNet}$	38	<b>55</b>	<b>62</b>	93

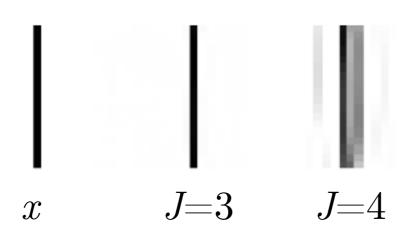
#### Compressing the input for CNNs:39



Ref.: Compressing the input for CNNs with the first-order Scattering Transform EO, E Belilovsky, S Zagoruyko, M Valko

- For J > 3, one has a compression.
- We noticed that this value was the most efficient for reconstructing natural images.
- Simple model to understand why:

$$x_{\Sigma}(u) \propto e^{-u^T \Sigma u}$$
 then for  $\psi$  Gabor:



$$|x_{\Sigma} \star \psi|(u) \propto x_{\Sigma} \star |\psi|(u)$$

smooth

### Advantage of "compression"

Works for detection + allows to process more images:

	Classification Models		Detection Models		
Architecture	Speed (64 images)	Max im. ImageNet	Speed (4 images)	Max im. Coco	
Order $1 + ScatResNet-50$	0.072	175	0.073	9	
ResNet-50	0.095	120	0.104	7	
ResNet-101	0.158	70	0.182	2	

#### Coco

#### Architecture mAP Faster-RCNN Order 1 + ScatResNet-5032.231.0 Faster-RCNN ResNet-50 (ours) Faster-RCNN ResNet-101 (ours) 34.5Faster-RCNN VGG-16 [34] 29.2Detectron [40] 41.8

#### Pascal VOC7

Architecture	mAP
Faster-RCNN Order 1 + ScatResNet-50 (ours)	73.3
Faster-RCNN ResNet-50 (ours)	70.5
Faster-RCNN ResNet-101 (ours)	72.5
Faster-RCNN VGG-16 [34]	70.2



#### Scattering with phase

Phase Harmonic Correlations and Convolutional Neural Networks, Mallat, Zhang and Rochette

Let 
$$\rho(u) = \max(u, 0)$$
 and  $\psi_{j,\theta,\alpha} = \text{Real}(e^{-i\alpha}\psi_{j,\theta}(u))$ 

- Adding redundant representation which captures interactions between different scales.
- Better reconstruction properties/slight classification improvement: but much bigger representation.

If 
$$(j, \theta) \neq (j', \theta')$$
 then:

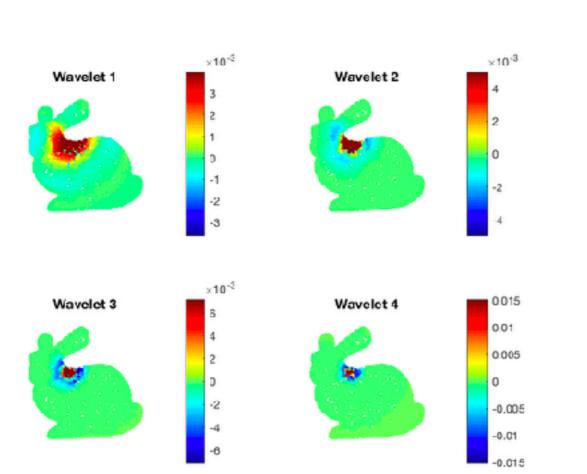
$$\int \rho(x \star \psi_{j,\theta,\alpha}) \rho(x \star \psi_{j',\theta',\alpha'}) du \neq 0$$
$$\int |x \star \psi_{j,\theta}| |x \star \psi_{j',\theta'}| du \approx 0$$



### Scattering on Graph

- Similar ideas hold for graphs  $(E, \mathcal{G})$ .
- Wavelets use require a good notion of duality, which is given by the graph Laplacian.

  Ref.: Wavelet Scattering on Graphs, F G, Bruna
- Laplacian in the Euclidean case:



$$\widehat{\Delta x}(\omega) = -\|\omega\|^2 \hat{x}(\omega)$$

We lose the angle.



#### Can we introduce more

#### structures?

• Convolutions along the spatial angles permit to build more robust invariants along  $SO_2$ :

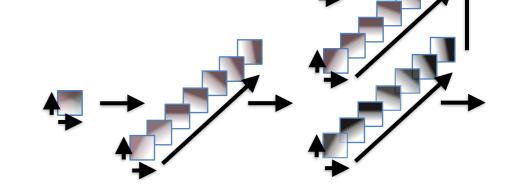
$$|x \star \psi_{j_1,.}| \circledast^{(u,\theta_1)} (\psi_{j_2,\theta_2} \otimes \tilde{\psi}_k)(u,\theta_1)$$

Ref.: Deep Roto-Translation Scattering for Object Classification. EO and S Mallat Rotation, scaling and deformation invariant scattering for texture discrimination, L Sifre and S Mallat

Extension: Hierarchical CNN that is convolutional along axis channel, recursively defined via:

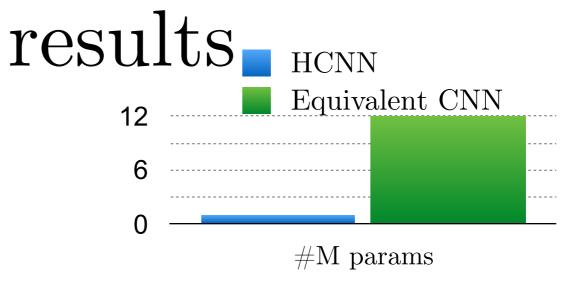
$$x_{j+1}(v_1, ..., v_j, \frac{v_{j+1}}{v_j}) = \rho_j(x_j \star^{v_1, ..., v_j} \psi_{v_{j+1}})(v_1, ..., v_j)$$

Ref.: Hierarchical Attribute CNNs, Jacobsen et al.

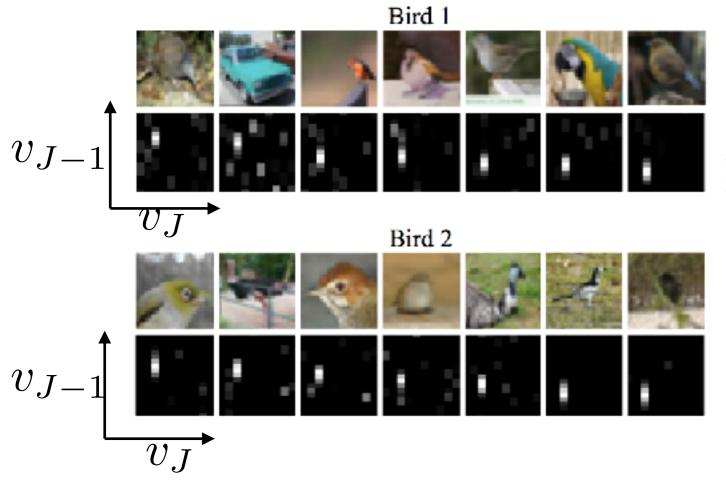


ET LIPMLA Hiearchical CNN: numerical

We demonstrate a reduction in #param while 91% on CIFAR10



Translations are present in the last layer  $x_J(v_{J-1}, v_J)$ 



But not in the previous layers

Incorporating more structures? Modelization issue?

> Ref.: Multiscale Hierarchical Convolutional Networks J Jacobsen, EO, S Mallat, AWM Smeulders



### kymat.io



- A fast software for TensorFlow, PyTorch and NumPy.
- Lot of examples, work out of the box.
- Differentiable Scattering, multi-GPU...
- A significant team of developer is involved!



#### Conclusion

- Scattering Transform is a strong baseline based purely on geometric priors.
- We propose competitive models, software...

More about my research: <a href="https://edouardoyallon.github.io/">https://edouardoyallon.github.io/</a>

Thank you!