Efficient visual search of local features

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- Find the nearest neighbor in the second image
- Pruning strategies
 - Ratio with respect to the second best match (d1/d2 << 1)

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Neighbors of the point have to match and angles have to correspond. Note that in practice not all neighbors have to be matched correctly.

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 - Backwards matching (matches are NN in both directions)
- Geometric verification with global constraint
 - Hough transform [see for example Lowe'04, student presentation]
 - RANSAC (RANdom Sampling Consensus) [Fishler&Bolles'81]

Algorithm RANSAC

- Robust estimation with RANSAC of a homography
 - Repeat
 - Select 4 point matches
 - Compute 3x3 homography
 - Measure support (number of inliers within threshold, i.e. $d_{transfer}^2 < t$)



- Choose (H with the largest number of inliers)
- Re-estimate H with all inliers

Comparison

Hough Transform

•Advantages

- Can handle high percentage of outliers (>95%)
- Extracts groupings from clutter in linear time
- Disadvantages
 - Quantization issues
 - Only practical for small number of dimensions (up to 4)
- Improvements available
 - Probabilistic Extensions
 - Continuous Voting Space
 - Can be generalized to arbitrary shapes and objects

RANSAC

•Advantages

- General method suited to large range of problems
- Easy to implement
- "Independent" of number of dimensions

•Disadvantages

- Basic version only handles moderate number of outliers (<50%)
- •Many variants available, e.g.
 - PROSAC: Progressive RANSAC [Chum05]
 - Preemptive RANSAC [Nister05]

Visual search



Image search system for large datasets



- Issues for very large databases
 - to reduce the query time
 - to reduce the storage requirements
 - with minimal loss in retrieval accuracy

Two strategies

- 1. Efficient approximate nearest neighbor search on local feature descriptors.
- Quantize descriptors into a "visual vocabulary" and use efficient techniques from text retrieval (Bag-of-words representation)

Strategy 1: Efficient approximate NN search



- 1. Compute local features in each image independently
- 2. Describe each feature by a descriptor vector
- 3. Find nearest neighbour vectors between query and database
- 4. Rank matched images by number of (tentatively) corresponding regions
- 5. Verify top ranked images based on spatial consistency

Finding nearest neighbour vectors

Establish correspondences between query image and images in the database by **nearest neighbour matching** on SIFT vectors



Solve following problem for all feature vectors, $\mathbf{x}_j \in \mathcal{R}^{128}$, in the query image:

$$\forall j \ NN(j) = \arg\min_{i} ||\mathbf{x}_i - \mathbf{x}_j|$$

where, $\mathbf{x}_i \in \mathcal{R}^{128}$, are features from all the database images.

Quick look at the complexity of the NN-search

N ... images

- M ... regions per image (~1000)
- D ... dimension of the descriptor (~128)

Exhaustive linear search: O(M NMD)

Example:

- Matching two images (N=1), each having 1000 SIFT descriptors Nearest neighbors search: 0.4 s (2 GHz CPU, implemenation in C)
- Memory footprint: 1000 * 128 = 128kB / image

# of images	CPU time	Men	nory req.	
N = 1,000 N = 10,000	. ~7min . ~1h7min	(~1 (~	00MB) 1GB)	
N = 10 ⁷	~115 days	(~	1TB)	
All images on Facebook: $N = 10^{10} \dots \sim 300$ years (~ 1PB)				

Nearest-neighbor matching

Solve following problem for all feature vectors, \mathbf{x}_{i} , in the query image:

$$\forall j \ NN(j) = \arg\min_{i} ||\mathbf{x}_i - \mathbf{x}_j||$$

where x_i are features in database images.

Nearest-neighbour matching is the major computational bottleneck

- Linear search performs *dn* operations for *n* features in the database and *d* dimensions
- No exact methods are faster than linear search for d>10
- Approximate methods can be much faster, but at the cost of missing some correct matches.

K-d tree

- K-d tree is a binary tree data structure for organizing a set of points
- Each internal node is associated with an axis aligned hyper-plane splitting its associated points into two sub-trees.
- Dimensions with high variance are chosen first.
- Position of the splitting hyper-plane is chosen as the mean/median of the projected points balanced tree.



Large scale object/scene recognition



- Each image described by approximately 1000 descriptors
 - -10^9 descriptors to index for one million images!
- Database representation in RAM:
 - Size of descriptors : 1 TB, search+memory intractable

Bag-of-features [Sivic&Zisserman'03]



Indexing text with inverted files



Inverted file:	Term	List of hits (occurrences in documents)	
	People	[d1:hit hit hit], [d4:hit hit]	
	Common	[d1:hit hit], [d3: hit], [d4: hit hit hit]	
	Sculpture	[d2:hit], [d3: hit hit hit]	

Need to map feature descriptors to "visual words"

Visual words: main idea

Map high-dimensional descriptors to tokens/words by quantizing the feature space



 Quantize via clustering, let cluster centers be the prototype "words"

Visual words: main idea

Map high-dimensional descriptors to tokens/words by quantizing the feature space



 Determine which word to assign to each new image region by finding the closest cluster center.

Visual words

•Example: each group of patches belongs to the same visual word



Vector quantize the descriptor space



Vector quantize the descriptor space



v31

- Histogram of visual word occurrence represents the image
- Sparse if large visual vocabulary

2 0 0

1 0 1

Inverted file index for visual words



- Score each image by the number of common visual words (tentative correspondences)
- Dot product between bag-of-features
- Fast for sparse vectors !

Inverted file index for visual words



•For fast search, store a posting list for the dataset

- •This maps visual word occurrences to the images they occur in (like a book index)
- Increment a counter for each query descriptor

Inverted file index for visual words



- •Worst case complexity is linear in the number of images
- •In practice it is linear in the length of the list (<< N)
- •Storage: one index per descriptor

Visual words – approximate NN search

- Map descriptors to words by quantizing the feature space
 - Quantize via k-means clustering to obtain visual words
 - Assign descriptors to closest visual words
- Bag-of-features as approximate nearest neighbor search Descriptor matching with *k*-nearest neighbors $f_{k-NN}(x, y) = \begin{cases} 1 & \text{if } x \text{ is a } k\text{-NN of } y \\ 0 & \text{otherwise} \end{cases}$

Bag-of-features matching function $f_q(x, y) = \delta_{q(x), q(y)}$

where q(x) is a quantizer, i.e., assignment to a visual word and $\delta_{a,b}$ is the Kronecker operator ($\delta_{a,b}$ =1 iff a=b)

Approximate nearest neighbor search evaluation

•ANN algorithms usually returns a short-list of nearest neighbors

- this short-list is supposed to contain the NN with high probability
- exact search may be performed to re-order this short-list

•Proposed quality evaluation of ANN search: trade-off between

– Accuracy: NN recall = probability that the NN is in this list

against

- Ambiguity removal = proportion of vectors in the short-list
 - the lower this proportion, the more information we have about the vector
 - the lower this proportion, the lower the complexity if we perform exact search on the short-list

•ANN search algorithms usually have some parameters to handle this trade-off

ANN evaluation of bag-of-features



•ANN algorithms returns a list of potential neighbors

Accuracy: NN recall

= probability that the
NN is in this list

•Ambiguity removal: = proportion of vectors in the short-list

•In BOF, this trade-off is managed by the number of clusters *k*

20K visual word: false matches



200K visual word: good matches missed



Problem with bag-of-features

- The intrinsic matching scheme performed by BOF is weak
 - for a "small" visual dictionary: too many false matches
 - for a "large" visual dictionary: many true matches are missed
- No good trade-off between "small" and "large" !
 - either the Voronoi cells are too big
 - or these cells can't absorb the descriptor noise
 - → intrinsic approximate nearest neighbor search of BOF is not sufficient
 - possible solutions
 - soft assignment [Philbin et al. CVPR'08]
 - ➤ additional short codes [Jegou et al. ECCV'08]

Hamming Embedding [Jegou et al. ECCV'08]



Representation of a descriptor x

- Vector-quantized to q(x) as in standard BOF
- + short binary vector b(x) for an additional localization in the Voronoi cell

Two descriptors x and y match iif

 $f_{\rm HE}(x,y) = \begin{cases} ({\rm tf-idf}(q(x)))^2 & {\rm if} \ q(x) = q(y) \\ & {\rm and} \ h \ (b(x), b(y)) \le h_t & {\rm where} \ {\rm h}({\it a}, {\it b}) \ {\rm Hamming} \ {\rm distance} \\ 0 & {\rm otherwise} \end{cases}$

Hamming Embedding

•Nearest neighbors for Hamming distance \approx those for Euclidean distance \rightarrow a metric in the embedded space reduces dimensionality curse effects

- •Efficiency
 - Hamming distance = very few operations
 - Fewer random memory accesses: 3 x faster that BOF with same dictionary size!

Hamming Embedding

•Off-line (given a quantizer)

- draw an orthogonal projection matrix P of size $d_b \times d$
- \rightarrow this defines $d_{\rm b}$ random projection directions
- for each Voronoi cell and projection direction, compute the median value for a learning set

•**On-line**: compute the binary signature b(x) of a given descriptor

- project x onto the projection directions as $z(x) = (z_1, \dots z_{db})$
- $-b_i(x) = 1$ if $z_i(x)$ is above the learned median value, otherwise 0
ANN evaluation of Hamming Embedding

0.7 k=100 0.6 22 20 0.5 500 1000 18 0.4 2000 h_t=16 5000 0.3 10000 **20000** 30000 0.2 0000 0.1 HE+BOW BOW ľe-08 1e-07 0.01 1e-06 1e-05 0.0001 0.001 0.1 rate of points retrieved

NN recall

compared to BOW: at least 10 times less points in the short-list for the same level of accuracy

Hamming Embedding provides a much better trade-off between recall and ambiguity removal

Matching points - 20k word vocabulary

201 matches

240 matches



Many matches with the non-corresponding image!

Matching points - 200k word vocabulary

69 matches

35 matches



Still many matches with the non-corresponding one

Matching points - 20k word vocabulary + HE

83 matches

8 matches



10x more matches with the corresponding image!

Bag-of-features [Sivic&Zisserman'03]



Use the **position** and **shape** of the underlying features to improve retrieval quality



Both images have many matches – which is correct?

- Remove outliers, matches contain a high number of incorrect ones
- Estimate geometric transformation
- Robust strategies
 - RANSAC
 - Hough transform

We can measure **spatial consistency** between the query and each result to improve retrieval quality







Many spatially consistent matches – **correct result**

Few spatially consistent matches – **incorrect result**

Gives localization of the object



Geometric verification – example

1. Query

2. Initial retrieval set (bag of words model)





3. Spatial verification (re-rank on # of inliers)



Evaluation dataset: Oxford buildings



- Ground truth obtained for 11 landmarks
- Evaluate performance by mean Average Precision

Measuring retrieval performance: Precision - Recall



Average Precision



- A good AP score requires both high recall and high precision
- Application-independent

Performance measured by mean Average Precision (mAP) over 55 queries on 100K or 1.1M image datasets





INRIA holidays dataset

- Evaluation for the INRIA holidays dataset, 1491 images
 - 500 query images + 991 annotated true positives
 - Most images are holiday photos of friends and family
- 1 million & 10 million distractor images from Flickr
- Vocabulary construction on a different Flickr set

- Evaluation metric: mean average precision (in [0,1], bigger = better)
 - Average over precision/recall curve

Holiday dataset – example queries



Dataset : Venice Channel











Dataset : San Marco square





Example distractors - Flickr



Experimental evaluation

- Evaluation on our holidays dataset, 500 query images, 1 million distracter images
- Metric: mean average precision (in [0,1], bigger = better)



Results – Venice Channel











Towards large-scale image search

- BOF+inverted file can handle up to ~10 millions images
 - with a limited number of descriptors per image \rightarrow RAM: 40GB
 - search: 2 seconds
- Web-scale = billions of images
 - − with 100 M per machine \rightarrow search: 20 seconds, RAM: 400 GB
 - not tractable
- Solution: represent each image by one compressed vector

Very large scale image search



Very large scale image search

- GIST descriptors with spectral hashing [Weiss et al.'08]
 - very limited invariance to crop, scale, rotation
- Aggregating local descriptors into compact image representations [Jegou et al.'10]

Global scene context – GIST descriptor

• The "gist" of a scene: Oliva & Torralba (2001)



- 5 frequency bands and 6 orientations for each image location
- Tiling of the image to describe the image
- The position of the descriptor in the image is encoded in the representation

GIST descriptor + spectral hashing

- Spectral hashing produces binary codes similar to spectral clusters [Weiss et al.'08]
 - Each image is represented by a binary code, comparison with Hamming distance
 - Hamming distance should correlate with semantic similarity
 - Spectral clustering to generate cluster and codes
 - Very compact codes

Aggregating local descriptors

- Set of n local descriptors \rightarrow 1 vector
- Popular approach: bag of features, often with SIFT features
- Recently improved aggregation schemes
 - Fisher vector [Perronnin & Dance '07]
 - VLAD descriptor [Jegou, Douze, Schmid, Perez '10]
 - Supervector [Zhou et al. '10]
 - Sparse coding [Wang et al. '10, Boureau et al.'10]
- Used in very large-scale retrieval and classification

Aggregating local descriptors

- Most popular approach: BoF representation [Sivic & Zisserman 03]
 - sparse vector
 - highly dimensional
- \rightarrow significant dimensionality reduction introduces loss
- Vector of locally aggregated descriptors (VLAD) [Jegou et al. 10]
 - non sparse vector
 - fast to compute
 - excellent results with a small vector dimensionality
- Fisher vector [Perronnin & Dance 07]
 - probabilistic version of VLAD
 - initially used for image classification
 - comparable or improved performance over VLAD for image retrieval

VLAD : vector of locally aggregated descriptors

- Determine a vector quantifier (*k*-means)
 - output: *k* centroids (visual words): $c_1, ..., c_i, ..., c_k$
 - centroid c_i has dimension d
- For a given image
 - assign each descriptor to closest center c_i
 - accumulate (sum) descriptors per cell
 v_i := v_i + (x c_i)
- VLAD (dimension $D = k \times d$)
- The vector is square-root + L2-normalized
- Alternative: Fisher vector



[Jegou, Douze, Schmid, Perez, CVPR'10]

VLADs for corresponding images



SIFT-like representation per centroid (+ components: blue, - components: red)

• good coincidence of energy & orientations

Fisher vector

- Use a Gaussian Mixture Model as vocabulary
- Statistical measure of the descriptors of the image w.r.t the GMM
- Derivative of likelihood w.r.t. GMM parameters



GMM parameters:

- w_i weight
- μ_i mean
- σ_i co-variance (diagonal)

Translated cluster \rightarrow large derivative on μ_i for this component

Fisher vector

FV formulas:

$$\mathcal{G}_{\mu,i}^{X} = \frac{1}{T\sqrt{w_i}} \sum_{t=1}^{T} \gamma_t(i) \left(\frac{x_t - \mu_i}{\sigma_i}\right)$$
$$\mathcal{G}_{\sigma,i}^{X} = \frac{1}{T\sqrt{2w_i}} \sum_{t=1}^{T} \gamma_t(i) \left[\frac{(x_t - \mu_i)^2}{\sigma_i^2} - 1\right]$$



 $\gamma_t(i)$ = soft-assignment of patch x_t to Gaussian i

Fisher Vector = concatenation of per-Gaussian gradient vectors

For image retrieval in our experiments:

- only deviation wrt mean, dim: K*D [K number of Gaussians, D dim of descriptor]
- variance does not improve for comparable vector length

VLAD/Fisher/BOF performance and dimensionality reduction

- We compare Fisher, VLAD and BoF on INRIA Holidays Dataset (mAP %)
- Dimension is reduced to D' dimensions with PCA

Descriptor	K	D	Holidays (mAP)					
			D' = D	$\rightarrow D'$ =2048	\rightarrow D'=512	$\rightarrow D'$ =128	$\rightarrow D'$ =64	$\rightarrow D'=32$
BOW	1 000	1 000	40.1		43.5	44.4	43.4	40.8
	20000	20000	43.7	41.8	44.9	45.2	44.4	41.8
Fisher (μ)	16	1 0 2 4	54.0		54.6	52.3	49.9	46.6
	64	4 0 9 6	59.5	60.7	61.0	56.5	52.0	48.0
	256	16384	62.5	62.6	57.0	53.8	50.6	48.6
VLAD	16	1 0 2 4	52.0		52.7	52.6	50.5	47.7
	64	4 0 9 6	55.6	57.6	59.8	55.7	52.3	48.4
	256	16384	58.7	62.1	56.7	54.2	51.3	48.1

GIST 960 36.5

- Observations:
 - ► Fisher, VLAD better than BoF for a given descriptor size
 - Choose a small D if output dimension D' is small
 - Performance of GIST not competitive

[Jegou, Perronnin, Douze, Sanchez, Perez, Schmid, PAMI'12]

Compact image representation

- Aim: improving the tradeoff between
 - search speed
 - memory usage
 - search quality
- Approach: joint optimization of three stages
 - local descriptor aggregation
 - dimension reduction
 - indexing algorithm



Product quantization for nearest neighbor search

- Vector split into *m* subvectors: $y \rightarrow [y_1| \dots |y_m]$
- Subvectors are quantized separately by quantizers $q(y) = [q_1(y_1)| \dots |q_m(y_m)]$ where each q_i is learned by *k*-means with a limited number of centroids
- Example: y = 128-dim vector split in 8 subvectors of dimension 16
 - each subvector is quantized with 256 centroids -> 8 bit
 - very large codebook 256^8 ~ 1.8x10^19



[Jegou, Douze, Schmid, PAMI'11]

Optimizing the dimension reduction and quantization together

- Fisher vectors undergoes two approximations
 - mean square error from PCA projection
 - mean square error from quantization
- Given k and bytes/image, choose D' minimizing their sum



Results on Holidays dataset:

- there exists an optimal D'
- 16 byte best results for k=64
- 320 byte best results for k=256
Results on the Holidays dataset with various quantization parameters



Joint optimization of Fisher/VLAD and dimension reduction-indexing

- For Fisher/ \VLAD
 - ► The larger *k*, the better the raw search performance
 - ▶ But large *k* produce large vectors, that are harder to index
- Optimization of the vocabulary size
 - Fixed output size (in bytes)
 - ► *D*' computed from *k* via the joint optimization of reduction/indexing
 - → end-to-end parameter optimization

Comparison to the state of the art

Method	bytes	UKB	Holidays
BOW, K=20,000	10364	2.87	43.7
BOW, K=200,000	12886	2.81	54.0
miniBOF [12]	20	2.07	25.5
	80	2.72	40.3
	160	2.83	42.6
FV K =64, spectral hashing 128 bits	16	2.57	39.4
VLAD, K=16, ADC 16×8 [23]	16	2.88	46.0
VLAD, K=64, ADC 32×10 [23]	40	3.10	49.5
FV K=8, binarized [22]	65	2.79	46.0
FV K =64, binarized [22]	520	3.21	57.4
FV K=64, ADC 16×8 (D'=96)	16	3.10	50.6
FV K=256, ADC 256×10 (D'=204	8) 320	3.47	63.4

- [12] H. Jégou, M. Douze, and C. Schmid, "Packing bag-of-features," in *ICCV*, September 2009.
- [22] F. Perronnin, Y. Liu, J. Sanchez, and H. Poirier, "Large-scale image retrieval with compressed Fisher vectors," in CVPR, June 2010.
- [23] H. Jégou, M. Douze, C. Schmid, and P. Pérez, "Aggregating local descriptors into a compact image representation," in CVPR, June 2010.

Large scale experiments (10 million images)

- Exhaustive search of VLADs, D'=64
 - ► 4.77s
- With the product quantizer
 - ► Exhaustive search with ADC: 0.29s
 - ► Non-exhaustive search with IVFADC: 0.014s

IVFADC -- Combination with an inverted file



Large scale experiments (10 million images)



Event retrieval in large video collections [Revaud et al. 2013]



frame t \rightarrow VLAD descriptor, reduced to 512D with PCA



Fast calculation in the frequency domain + product quantization





