Hierarchical Unsupervised Change Detection in Multitemporal Hyperspectral Images

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Abstract—The new generation of satellite hyperspectral (HS) sensors can acquire very detailed spectral information directly related to land surface materials. Thus, when multitemporal images are considered, they allow us to detect many potential changes in land covers. This paper addresses the change-detection (CD) problem in multitemporal HS remote sensing images, analyzing the complexity of this task. A novel hierarchical CD approach is proposed, which is aimed at identifying all the possible change classes present between the considered images. In greater detail, in order to formalize the CD problem in HS images, an analysis of the concept of “change” is given from the perspective of pixel spectral behaviors. The proposed novel hierarchical scheme is developed by considering spectral change information to identify the change classes having discriminable spectral behaviors. Due to the fact that, in real applications, reference samples are often not available, the proposed approach is designed in an unsupervised way. Experimental results obtained on both simulated and real multitemporal HS images demonstrate the effectiveness of the proposed CD method.

Index Terms—Change detection (CD), hierarchical analysis, hyperspectral (HS) images, multiple changes, multitemporal analysis, remote sensing.

I. INTRODUCTION

A COMPREHENSIVE understanding of the global change is necessary for sustainable development of human society. As one of the interesting subtopics in global change study, detection of anthropogenic and natural impacts on land surface is essential for environmental monitoring. To enable whole monitoring and evaluation of changes occurred on the ground, both long-term and short-term observations are required. Due to the revisit property of polar Earth Observation (EO) satellites, we can acquire remote sensing images in a given area at different times. Thus, multitemporal remote sensing images are an important data source to detect the land surface changes in wide geographical areas, which is gradually reducing the need for conventional field investigations. Change detection (CD) is the process that identifies changes occurred between two (or more) images based on the image properties [1]. The variation of image properties (e.g., pixel radiance value, texture, and shape) can be related to changes on the ground at different satellite observation times. However, they may be also affected by some external factors (e.g., variation in atmospheric conditions, sensor conditions, illumination difference, and seasonal effects). Automatic CD techniques have been widely used for remote sensing applications (e.g., ecosystem monitoring, urban area study, and disaster monitoring) [2]–[4]. Nevertheless, in order to effectively perform CD and obtain highly accurate results, it is important to devise advanced CD techniques that can automatically identify changes from multitemporal images acquired by the new generation of remote sensing satellite systems.

For decades, images acquired by multispectral (MS) medium-resolution sensors have been a stable and popular data source in remote sensing CD applications [2], [3], [5]–[7]. With the development of sensor technology, a new generation of EO satellite sensors has been developed, which can acquire images with much higher spatial and spectral resolutions. This requires the design of novel CD techniques that can address the following problems: 1) analysis of high (or very high) spatial resolution multitemporal images [1], [8], [9] and 2) analysis of high spectral resolution [i.e., hyperspectral (HS)] multitemporal images [10], [11]. Both kinds of images contain richer change information than standard MS medium spatial resolution images but also pose great challenges in the CD process. In this paper, the second problem is analyzed (refer to [1] for a detailed analysis of the first problem). We aim to define an effective approach to CD in multitemporal HS images (CD-HS).

With the launch of HS sensors on board of satellites (e.g., Hyperion, CHRIS, and HJ-1) and the increasing use of airborne HS sensors (e.g., AVIRIS, AISA, and CASI), multitemporal HS images suitable to address CD problems have been acquired. Differently from the traditional MS sensors, HS sensors can measure the solar reflected radiation in a wide wavelength spectrum (e.g., from 400 to 2500 nm) at narrow spectral intervals (e.g., 10 nm). For each pixel in HS images, a near-continuous spectral signature is obtained over the whole range of wavelengths. Therefore, CD-HS can point out small variations in the spectral signature and, thus, in the land surface, making it possible to identify changes that are usually not detectable with MS data. However, higher spectral resolution and narrow spectral intervals directly lead to an increase in the data dimensionality, as well as to the presence of redundant information. This makes the change analysis more complex and challenging, particularly when unsupervised methods are considered. Therefore, it is important and necessary to investigate the problem of CD-HS.
in order to define techniques that meet requirements of practical CD applications.

Usually, when dealing with CD problems in MS images (CD-MS), it is possible to identify abrupt land cover changes. However, it is difficult to detect finer changes or to distinguish weaker changes associated to strong change classes, due to the fact that the broadband spectral signatures do not provide enough spectral change information. The high spectral resolution of HS data allows us to address the CD problem by taking advantage of detailed spectral signatures for representing the subtle variations in complex scenarios. Let us consider a vegetated area affected by changes. On the one hand, MS images can highlight strong changes, which are class transitions that significantly affect the spectral signature (e.g., vegetation to land covers such as water, built-up areas, and soil). Within strong changes, other changes may be observed, which correspond to slightly different realizations of the strong change itself. In a given vegetation change class, there might be more change contributions due to different factors (e.g., difference on the vegetation growth, density, and water content). These kinds of change show small spectral differences with respect to those of the strong change they are associated with. Such differences are usually localized in specific parts of the spectrum. Thus, it is difficult to detect them from the rough spectral representation in MS images. On the other hand, HS images can better separate different kinds of change due to the detailed representation of the spectral signatures. Moreover, if calibrated data are available, it is possible to obtain the explicit semantic meaning of the class transition (“from-to”) for a change by matching each single date spectral signature with the standard reference spectra in spectral libraries. However, CD is always limited by the availability of reference samples, since both the field work and photointerpretation processes are time expensive. Therefore, the design of effective unsupervised methods that are independent from ground truth data availability is highly attractive in real applications.

In this framework, we will analyze and give a definition of the CD-HS problem for a better understanding. An analysis and discussion of the concept of “change” in HS images is reported. We will concentrate on the development of effective unsupervised CD methods that 1) address the problem of multiple-change detection and 2) make adequate use of the detailed spectral information in HS data. Therefore, we propose a novel hierarchical unsupervised CD approach that is suitable to identify different kinds of change between two HS images. The proposed approach is validated on three data sets. One is a simulated bitemporal data set based on an HS image acquired by a commercial HS camera (Nuance FX, CRI Inc.) [12]. The other two include satellite HS images acquired by Hyperion sensor [on Earth Observing 1 (EO-1) satellite]. In order to assess the effectiveness of the proposed method for CD-HS, qualitative and quantitative assessment is conducted. From the qualitative point of view, CD maps obtained with the proposed method on the three considered data sets are compared with those obtained by reference techniques based on clustering procedures. From the quantitative point of view, performance comparison is performed by analyzing the multi-class separability among changes. Experimental results confirm the effectiveness of the proposed method.

The remainder of this paper is organized as follows. Section II gives an overview of CD techniques presented in the literature for both MS and HS images; moreover, it addresses and formalizes the concept of CD-HS. The proposed CD method based on the hierarchical spectral change analysis is described in Section III. The HS data used for validation and the design of experiments are introduced in Section IV. Experimental results are reported and analyzed in Section V. Finally, Section VI draws the conclusion of this paper.

II. CD IN HS IMAGES

A. Overview of CD Techniques for MS and HS Images

For decades, CD techniques for optical images have been proposed for addressing the CD-MS problem [1]–[3], [5]–[7], [13]. These techniques can be split into two main groups: supervised and unsupervised. The supervised techniques are based on supervised classification schemes and assume that prior knowledge is available for the training of a classifier. This is the case of postclassification comparison [14], joint classification of multidate images [15], compound classification [16], and classification of differential features [17]. Recently, new approaches have been proposed, which assume that partial prior information is available. These approaches are based on partially unsupervised [18] or semisupervised learning [19], [20]. Such methods can be applied to both MS and HS images. However, when dealing with HS data, the attention should be devoted to define effective classification systems that 1) are suitable to the analysis of high-dimensional data and overcome the Hughes phenomenon (i.e., with a fixed number of training samples, the predictive power of a classifier reduces as the dimensionality increases) [21] and 2) can effectively exploit informative features, thus enhancing change detectability. Although supervised CD methods generally outperform the unsupervised ones in detecting land cover transitions with high accuracy, the process of collecting reference data for multitemporal images is time consuming and costly, and often unfeasible. Thus, unsupervised methods are more attractive from the real application point of view.

Many methods have been developed for addressing the MS-CD problem in an unsupervised way, resulting in the definition of families of techniques aimed to 1) binary CD or 2) multiple-change detection. Binary CD methods aim to only detect the presence/absence of change without giving any information about the possible separation of multiple changes. Thus, all kinds of changes present on the ground are considered as a single general change class. Several methods have been proposed for binary CD [22]–[30]. From the methodological point of view, we can categorize them into thresholding-based and clustering-based techniques. In [24], the problem of binary CD was approached in an automatic way by modeling the statistical distribution of classes and incorporating spatial context information, thus improving the previous works based on manual thresholding [22], [23]. Some techniques were designed to improve the CD performance by using optimized
computation algorithms [25], ensemble learning schemes [26], data fusion approaches [27], and multiflature strategies [28]. Clustering algorithms have been used for dealing with the binary CD problem as well [29], [30]. However, a more challenging goal is to distinguish among multiple changes. Some attempts based on transformation, multivariate analysis, etc., have been done to address this kind of problem in [31]–[33]. Here, we recall the compressed change vector analysis (C\(^2\)VA) method recently proposed in [34] and [35], which was developed based on the polar change vector analysis (CVA) approach [36]. In C\(^2\)VA, the multiple-change detection problem is represented in a magnitude-direction 2-D representation generated by a lossy compression (potentially ambiguous) procedure. Despite the effectiveness of the aforementioned methods on MS images, the problem becomes much more complex and challenging (and the efficiency of these methods is reduced) when HS images are considered. This depends on the ambiguity that is generated when compressing a very high dimensional feature space into only two components. This is potentially critical when many changes are present.

The relatively few works present in the literature on this topic are based on the following: 1) transformation methods [37]–[40]; 2) spectrum analysis methods [41]–[43]; and 3) other techniques [44]–[50]. Covariance equalization and cross covariance (chronochrome) are two commonly used linear transformation methods [37], [38]. They identify changes in the transformed space by subtracting feature vectors. Another class of transform-based methods represents the images in a new feature space, where the change information is concentrated into fewer components, thus reducing the high dimensionality of data and focusing on the components that are related to the specific changes of interest. Multivariate alteration detection (MAD) technique, which is based on the canonical correlation analysis, was first introduced in [10] to solve unsupervised vegetation CD problems by using multimodal HS images. Then, it was extended to an iterative reweighted procedure (IR-MAD) in [39]. Other attempts involving independent component analysis and temporal principal component analysis (TPCA) can be found in [11] and [40]. After a given transformation, one (or several) component(s) can be selected for change identification. The spectrum-analysis-based CD method takes advantage of the detailed spectral signature in HS images. Both the distance and similarity measurements can be used to detect the difference between the considered pixel spectral signatures at two times (e.g., spectral angle measure, spectral information divergence, and spectral correlation measure [41]–[43]). Other works have been developed to explore the problem from different perspectives, namely, linear unmixing techniques [44], CVA after radiometric normalization [45], model-based methods by formulating the CD as a statistical hypothesis test [46], and CD based on tensor factorization and principal component analysis (PCA) [47]. Moreover, there are some other works focusing on the external factors that affect the CD performance, which include limiting image parallax errors [48], studying vegetation and illumination variation [49], and addressing diurnal and seasonal variations [50]. These factors may introduce errors and thus decrease the detection accuracy and should be limited as much as possible in real applications.

B. Challenges for CD on HS Images

HS sensors gather near-continuous spectra recording fine spectral details of the land covers or of specific targets composition. Due to the properties of HS images, the problem of CD-HS is much more challenging than that of CD-MS. The main problems associated with HS data are as follows.

1) High Dimensionality: It involves challenges in data handling, including storage volume and computing bottlenecks, which are actually common problems for all HS data processing tasks (i.e., classification, CD, and target recognition). For CD, the main difficulty is to effectively extract changes from a high-dimensionality feature space. If methods developed for MS images, such as CVA or C\(^2\)VA [1], [34], [35], are applied to a large set of spectral channels, they may fail to give a proper change representation.

2) Information Redundancy: Continuous spectral coverage with many narrow bands does not necessarily mean higher information. Indeed, the spectral information of most of these adjacent bands results in nonnegligible redundancy. Moreover, a reduction in the signal-to-noise ratio (SNR) of the spectral signal is obtained when the spectral resolution increases from MS to HS data [51]. Therefore, information in a single HS band becomes more sparse and implicit, which may reduce the discriminability of a detector.

3) Accurate Data Preprocessing: HS data require an accurate preprocessing phase (e.g., radiometric correction and image coregistration), which may significantly affect the final CD accuracy. Other problems arise from the methodological point of view. In greater detail, we can observe the following.

1) Most of the existing unsupervised CD methods directly compare and analyze the difference of pixel radiance values, ignoring the near-continuous spectrum information that is the peculiar property of HS data. The high dimensionality and redundant information in HS data increase the noise level (with respect to MS images), thus making the change information more implicit and difficult to be identified: changes become more overlapped and less separable. Thus, the identification of the number of changes and their separation becomes a critical problem.

2) Most of CD-HS approaches present in the literature focus on either binary CD (i.e., detection between presence and absence of change) [43], [44] or the detection of specific changes (e.g., [10], [11], [39], [45], and [47]). There is no method that addresses the challenging problem of detecting all possible kinds of change simultaneously (which can be very important, particularly when unexpected changes occur on the ground). Moreover, some methods still solely rely on change magnitude information [10], [11], [39], neglecting the whole spectrum information for discriminating different changes.

3) Although the transformation-based methods (e.g., MAD, IR-MAD, and TPCA) allow us to detect multiple changes [10], [11], [39], [40], the application of transformation to high-dimensionality data results in a high computation cost, in a difficult interpretation of all components, and
in a qualitative and ambiguous description of change classes, particularly for subtle changes.

4) Definition and description of the detected changes are still rough and unclear. Although the unsupervised approaches are not capable to provide the from-to transition information, it is necessary to define methods that are able to differentiate the detected changes related to different land cover transitions.

5) The existing methods try to extract all change classes directly from the original data space or from a transformed feature space relying only on a single operation (e.g., transformation and differencing), which increases the difficulty of separating multiple change classes and thus affects the detection accuracy.

C. Analysis of the Change Concept in Multitemporal HS Images

The aim of this paper is to propose a method that is able to identify all class transitions having discriminable spectral behaviors either globally or locally in the spectrum of multitemporal HS images. These class transitions are defined here as change endmembers.

In order to conduct effective CD-HS, it is important to understand and model the concept of change in multitemporal HS images and its relationship with the concept of endmember. The very high spectral resolution makes it possible to detect many differences in the spectral signatures of pixels acquired in a scene of interest. Such differences may occur at different spectral resolution levels.

Let us consider two HS images \( X_1 \) and \( X_2 \) with size \( P \times Q \), acquired on the same geographical area at times \( t_1 \) and \( t_2 \), respectively. To analyze the behaviors of spectral differences between the two images, let us compute the HS difference image \( X_D \) by subtracting multitemporal images from each other pixel by pixel [34], i.e.,

\[
X_D = X_2 - X_1. \tag{1}
\]

Let \( x_i \) be a spectral change vector (SCV) with spatial position \( i (i = 1, \ldots, P \times Q) \) in \( X_D \); \( x_i \in X_D \). In such images, each pixel is characterized by a SCV that shows as many elements as the spectral channels in the original HS images. Each element assumes values that depend on whether a change occurred or not for a specific wavelength, as well as on the kind of change. Therefore, we use SCV signatures that are related to the land cover class transitions, to formalize the considered problem.

Generally speaking, a pixel can belong to the class of changed pixels \( \Omega_c \) or the one of unchanged pixels \( \omega_i \) according to the magnitude of its SCV [36]. Fig. 1(a) gives a qualitative example of the expected behavior of the magnitude of \( X_D \). Unchanged pixels show an SCV magnitude close to zero [see blue mode in Fig. 1(a)]. The SCV signatures of such pixels have all spectral components close to 0 [see the blue signature in Fig. 1(b)]. Changed pixels show high magnitude values [see red mode in Fig. 1(a)], and their SCV signature shows one or more components that are far from 0. It is worth noting that, in the 1-D magnitude domain, usually, all changes contribute to a single class \( \Omega_c \), since different kinds of change cannot be separated in the magnitude domain [see Fig. 1(a)]. A finer analysis of SCV behaviors points out that \( \Omega_c \) may include contributions from several change classes [see red and green signatures associated in Fig. 1(b)] depending on how the specific kind of change impacted on the spectral signature. SCVs can be preliminary separated into major changes. Major changes mainly depend on the land cover class transitions and have a large spectral difference with respect to no-change class and among each other. Usually, major changes can be easily and directly identified as they significantly affect a large portion of the spectrum of HS images. In many cases, they can be also detected from MS images. As shown in Fig. 1(c), each major change (i.e., \( \omega_{C_1} \) and \( \omega_{C_2} \)) produces statistically significant different spectra compared with each other and with the class of unchanged pixels. Within each major change, depending on the data, it is possible to detect other clusters of pixels having significant statistical differences in some parts of the spectrum. Such clusters are defined here as subtle changes. Subtle changes have SCVs similar to a major change, but differ from it in small portions of the spectrum. In Fig. 1(c), subtle changes \( \omega_{C_{1-1}} \) (in purple) and \( \omega_{C_{2-2}} \) (in orange) belong to the same major change \( \omega_{C_1} \) (in red), whereas \( \omega_{C_{2-1}} \) (in magenta) and \( \omega_{C_{2-2}} \) (in sea green) belong to \( \omega_{C_2} \) (in green). In other words, subtle changes show SCVs statistically different from each other in some components of the spectrum, but quite similar to those of the associated major change. Subtle changes can be therefore detected only if fine sampling of the spectral signature.

Fig. 1. Qualitative illustration of the (a) statistical distribution of the magnitude of SCVs \( h(p) \); the sample spectra on SCVs of major and subtle change classes that are defined in multitemporal HS images: (b) major changes; (c) (solid line) subtle changes within the given (dotted line) major changes.
is available as it happens in HS images. If the sampling is poor, as in the case of MS images, they cannot be detected.

According to the above discussion, \( \omega_e = \{ \omega_{C_1}, \omega_{C_2}, \ldots \} \) is the set of major changes, i.e., changes that affect a large part of the spectrum and that have statistical properties significantly different from each other. Each major change may include subtle changes (i.e., \( \omega_{C_1} = \{ \omega_{C_{1,1}}, \omega_{C_{1,2}}, \ldots \} \), and \( \omega_{C_2} = \{ \omega_{C_{2,1}}, \omega_{C_{2,2}}, \ldots \} \)), whereas others may not (i.e., \( \omega_{C_3} = \emptyset \)). By iterating the process, it is possible to state that each subtle change can be further split until it is not possible to detect statistical inhomogeneity. Each major or subtle change that cannot be split anymore is defined as change endmember.\(^1\)

Accordingly, all the pixels associated with a specific change endmember have the same (or very similar) spectral behaviors in the SCV domain and thus can be clustered into the same group. Let \( \Omega_e = \{ e_1, e_2, \ldots, e_E \} \) be the set of \( E \) possible change endmembers. Let \( e_n \) be the endmember associated to no-change pixels. Thus, the problem that we need to address is related to the identification and separation of change endmembers from each other and from unchanged pixels. We assume that the considered images are all radiometric corrected; thus, change endmembers are only related to the application and the end user. Note that the external factors (e.g., illumination conditions and seasonal effects) might have impacts on the detected change endmembers (causing differences) but will not be identified as one of them due to its low change magnitude.

III. PROPOSED HIERARCHICAL APPROACH TO THE DETECTION OF MULTIPLE CHANGES IN HS IMAGES

Based on the discussion, definitions, and assumptions presented in the previous section, we propose a novel hierarchical CD method for detecting changes in HS images and separating them into different change endmembers. The proposed method mainly consists of three steps: 1) pseudobinary CD to initialize the process and extract general changes; 2) change endmember detection based on hierarchical spectral change analysis; and 3) generation of the CD map by merging endmember clusters. The block scheme of the proposed approach is illustrated in Fig. 2.

A. Pseudobinary CD

This step is based on the analysis of the magnitude of SCVs according to traditional binary CD techniques. However, it is referred as pseudobinary because the output has three classes. After separating the change \( (\Omega_c) \) and no-change \( (\omega_n) \) classes (thus, no-change endmember \( e_n \) is straightforward), an uncertainty buffer class \( (\Omega_u) \) is defined. The class of changes \( (\Omega_c) \) is used to initialize the root node of a tree structure for change representation.

From \( X_D \), the magnitude and the direction of SCVs can be extracted. In the first step of the proposed method, we are only interested in distinguishing \( \Omega_c \) from \( \omega_n \). Thus, only the magnitude \( \rho \) is considered, i.e.,

\[
\rho = \sqrt{\sum_{b=1}^{B} (X_D^b)^2}
\]

where \( B \) denotes the number of spectral channels of the HS images (i.e., the dimensionality of SCVs), and \( X_D^b \) is the \( b \)-th spectral difference in \( X_D \). Thus, the whole \( B \)-D change information is compressed into a 1-D feature. The rationale behind this choice is as follows: 1) to simplify and avoid any feature selection procedure and 2) to exploit the contribution of all portions of the spectrum. If noisy bands are detected in the preprocessing (e.g., due to atmosphere absorption), they can be neglected.

Changed and unchanged pixels are separated into two groups according to a threshold value \( T_\rho \) computed on the magnitude variable. The Bayesian decision theory is applied to find this threshold [24]. The expectation maximization algorithm is used for estimating the class statistical parameters (i.e., the class prior probabilities, the mean values, and the variances) in an unsupervised way [24], [52]. Note that change and no-change classes are assumed to be Gaussian distributed, and multiple changes are approximated as one single change class \( (\Omega_c) \) in the magnitude domain to focus only on the general change information. This approach has been widely used in binary CD with MS images and demonstrated to be a good approximation in HS images [1], [34]–[36]. The approximation is acceptable as this is only a preliminary step.

\(^1\)Note that the definition of change endmember is, in concept, different from the definition of endmembers in spectral unmixing. In the latter case, endmembers are the spectral signatures of pure classes that result combined in mixed pixels due to the limited spatial resolution of the acquisition sensor.
In order to reduce the effect of possible thresholding errors and obtain conservative results that do not propagate significant errors in the next steps, a margin $\delta$ is set on the threshold computed on the histogram $h(\rho)$ of the magnitude $\rho$ (see Fig. 3), and three classes are defined. The three classes are as follows.

1) **Class of uncertain pixels** ($\Omega_u$), on which it is not possible to take a reliable decision at this level of the processing. These pixels will be analyzed and reclassified according to the generated endmembers.

2) **Class of changed pixels** ($\Omega_c$), which includes pixels having a high probability to be changed, but without any information on their kind. The problem of the multiple changes identification will be addressed in the next step by the proposed hierarchical spectral change analysis method.

3) **Class of unchanged pixels** ($\omega_n$), which only contains pixels having a high probability to be unchanged. These pixels are treated as a pure no-change class endmember due to their low magnitude. Thus, for a given SCV $x_i$ in $X_D$, a label is assigned according to the following rule:

$$x_i \in \begin{cases} 
\Omega_c, & \text{if } \rho_i \geq T_p \\
\Omega_u, & \text{if } T_p - \delta \leq \rho_i < T_p \\
\omega_n, & \text{if } \rho_i < T_p - \delta 
\end{cases} \quad (3)$$

where $\rho_i$ is the SCV magnitude of the considered $x_i$. Fig. 3 illustrates the flowchart of the pseudobinary CD step.

### B. Endmember Detection Based on HSCVA

Let us focus on the classes of changed (i.e., $\Omega_c$) and uncertain (i.e., $\Omega_u$) pixels obtained in the previous step for identifying the change endmembers. The problem can be addressed by using clustering methods to automatically find the different change classes. However, the problem of multiple-class separation in HS images is much more difficult than in MS images. This is due to the following issues: 1) the high spectral resolution makes the spectrum more sensitive to changes; thus, a high number of changes might be detected; and 2) subtle changes within major changes are always difficult to be directly identified from $\Omega_c$. These problems decrease the detectability of all the hierarchy of changes directly from the data in one shot, as well as limit the effectiveness of clustering methods.

To overcome the preceding problems, we propose a solution based on the idea of decomposing the original complex problem into subproblems by a hierarchical spectral CVA (HSCVA; see Fig. 4 for a qualitative example of hierarchy). The hierarchical structure is modeled by a tree of changes defined to drive the analysis. Let $L_d$ be a generic level in the tree structure with $d = 0, 1, \ldots, D - 1$. The depth of the tree is $D$ (e.g., $D = 4$ in Fig. 4). The main idea is to start from the root node in the top level (i.e., $L_0$, which represents the general change class $\Omega_c$ identified in the pseudobinary CD step) and gradually separate different kinds of change into child nodes by selectively exploiting the spectral information. At the first level (i.e., $L_1$) of the tree, the priority is given to identify the major changes that, according to the definition in Section II-C, have significant spectral difference from each other. Within each child node, subtle changes (if any) are detected and separated. This process is iterated until all change endmembers (i.e., leaves of the tree) are found.

Let us consider the root node that contains all the changed pixels without any distinction about their kind. To model the spectral homogeneity of $\Omega_c$, a similarity measure based on the spectral angle distance (SAD) [53] is used. The SAD $\vartheta$ is computed between each $x_i$ in $\Omega_c$ and a reference spectral signature $S_{\Omega_c}$ is calculated as the average of all the $x_i$ in $\Omega_c$, i.e.,

$$\vartheta(x_i, S_{\Omega_c}) = \arccos \left( \frac{\sum_{b=1}^{B} x^b_i S_{\Omega_c}^b}{\sqrt{\sum_{b=1}^{B} (x^b_i)^2} \sqrt{\sum_{b=1}^{B} (S_{\Omega_c}^b)^2}} \right), \quad x_i \in \Omega_c \quad (4)$$

where $x^b_i$ and $S_{\Omega_c}^b$ are the $b$th component in $x_i$ and $S_{\Omega_c}$, respectively. For each $x_i$, the smaller the $\vartheta(x_i, S_{\Omega_c})$, the higher the similarity with the reference spectrum and vice versa. For a pure change endmember, we expect that all SCVs have very similar spectral behaviors, thus resulting in a small standard deviation of the similarity measure. Thus, to verify the homogeneity of $\Omega_c$, we compare the standard deviation value $\sigma_{\vartheta_{\Omega_c}}$ of $\vartheta(x_i, S_{\Omega_c})$ with a threshold value $T_{\sigma}$. If $\sigma_{\vartheta_{\Omega_c}}$ is smaller than $T_{\sigma}$, the change class is considered as being homogeneous, and
a change endmember is detected. Accordingly, the process is in convergence, and the tree only has a single node. Otherwise, the change class is considered as being inhomogeneous and likely to contain more than one kind of change. Therefore, the hierarchical decomposition starts.

To distinguish major changes in $\Omega_c$, PCA and clustering algorithm are used. However, any other transformation technique can be considered. Note that PCA is applied only to the $x_i$ belonging to $\Omega_c$. This way, we optimize the representation of the changes. Then, the clustering algorithm is applied to the subset of transformed principal components (PCs) that includes more than 95% of change information to reject the noise and redundant information. This choice also reduces the computational complexity. Let $P$ be the image with selected $M(M < B)$ PCs, and let $P_i$ be the vector characterizing spatial position $i(i = 1, \ldots, P \times Q)$ in $P$, $P_i \in P$. An effective clustering technique should be used to correctly identify the major change classes inside $\Omega_c$. The following issues need to be addressed: 1) identification of the number of major changes and 2) definition of a strategy for modeling and clustering the change information.

In order to address the preceding two issues, the adaptive $x$-means algorithm is used to automatically find an optimal number of major changes and generate reliable clustering results in an unsupervised framework [54], [55]. Differently from the popular $k$-means method, $x$-means adaptively searches on a range of $k$ values and finds the best clustering model according to the Bayesian information criterion (BIC) [54]. The BIC identifies an adequate tradeoff between simplicity of the model (number of parameters) and quality of fit. It analyzes the maximum-likelihood-based models of a given data distribution. We adopt the algorithm proposed in [55], which is an expansion of the original $x$-means, and modified it in order to satisfy our requirements. A given range $U = [k_0, k_0 + t]$ is first defined to initialize the $x$-means. This is the only input parameter to the algorithm, $k_0$ denotes the lower bound for the number of major changes $k$, and $t$ is a constant value to control the upper bound. Then, $M$-dimensional PCs of $\Omega_c$ are given as input to the $x$-means clustering, and the method is initialized by applying conventional $k$-means, with $k = k_0$. We assume that all kinds of changes approximately follow the Gaussian distribution. The BIC value of each generated cluster is then compared with the joint BIC value of its two clusters, $G_i$. An effective merging operation is applied if necessary to ensure that the final output number of clusters is within the defined range $U$ [55]. After applying the $x$-means clustering, the final output includes the following: 1) the optimal number $k$ of major changes and 2) the detected major changes in $\Omega_c$ (i.e., level $L_1$ of the hierarchical tree structure). Note that the BIC is just one of the choices for the optimal model selection. However, it is a reliable criterion, particularly for normal distributions. Other test criteria, such as Akaike information criterion and minimum description length, may be also used [56], [57].

To define a reliable range $U$ for the clustering process, the initial number of classes should be identified, which is the lower bound $k_0(k_0 \geq 2)$ in the $x$-means. $k_0$ should be small enough to include the minimum number of change classes that can be directly recognized. To perform a reliable choice of this parameter, we applied a method based on the analysis of the compressed change direction representation proposed in [34]. Instead of directly computing the angular distance in the original feature space, we computed it on the selected $M$-dimensional PCs of $\Omega_c$ as follows:

$$\varphi(P_i) = \arccos \left( \frac{1}{\sqrt{M}} \sum_{m=1}^{M} P_i^m \right) \left/ \sqrt{ \sum_{m=1}^{M} (P^m_i)^2 } \right)$$

where $\varphi(P_i)$ is the compressed change direction of $P_i$, and $P_i^m$ is the $m$th component of vector $P_i$. This way, we emphasize in the direction variable only the possible changes associated with $\Omega_c$. The first PCs can properly model the changes that we are looking for. Thus, the modes of the obtained distribution on the compressed change direction $\varphi(P_i)$ can be recognized as the initial number $k_0$ of major changes existing in $\Omega_c$ (see Fig. 5). The upper bound of the range $U$ is defined by adding a small integer value $t$ to $k_0$, $t$ is on the order of a few units and takes into account the intrinsic uncertainty of defining $k_0$ by analyzing $\varphi(P_i)$. Once the major change classes in $\Omega_c$ have been recognized and separated by using the adopted clustering algorithm, the root node splits into different child nodes at $L_1$ in the tree. Each node corresponds to one major change class (i.e., $\omega_{C_1}, \omega_{C_2}, \ldots$). For each major change $\omega_{C_i}, \omega_{C_2}, \ldots$, the spectral homogeneity of SCVs is tested according to (4). As an example, let us consider the first child node associated to class $\omega_{C_1}$. The SAD of $\omega_{C_1}$ is computed as $\vartheta(x_i, S_{\omega_{C_1}})$ for each $x_i \in \omega_{C_1}$. If for a given node convergence is not reached (e.g., in our example, it means that the standard deviation of $\vartheta(x_i, S_{\omega_{C_1}})$ is larger than a given threshold), then all the preceding operations (i.e., PCA, $x$-means, and stop criterion evaluation) are iterated by considering only the SCVs of pixels $x_i$ in the considered node (e.g., $\omega_{C_1}$ in our example). Once all the nodes at $L_1$ are processed, the algorithm moves to the next level. The hierarchical decomposition is applied to each node in every level of the tree until the convergence is reached for all of them (see Fig. 6). This happens when all the nodes satisfy the homogeneous condition in (4). The last node of each branch is a leaf node and corresponds to one change endmember in $\Omega_e = \{e_1, e_2, \ldots, e_E\}$. Note that, at convergence, change
endmembers can appear at different levels of the tree. The block scheme of this step is shown in Fig. 6.

C. Generation of the CD Map by Endmember Clusters Merging

After identifying $E$ change endmembers $\Omega_e = \{e_1, e_2, \ldots, e_E\}$, the pixels in the uncertain class $\Omega_u$ derived in the first step of pseudobinary CD are considered. These pixels are assigned to one of the change endmembers or to the no-change class on the basis of spectral similarity. SAD [see (4)] is computed between the SCV $x_i (x_i \in \Omega_u)$ and the reference spectra $S_{e_j}$ (i.e., the average spectrum of each detected change endmember in $\Omega_e$ and of the no-change endmember $e_n$). Then, $x_i$ is assigned to the class with the minimum distance value, i.e.,

$$x_i \in \arg\min_{e_j \in \{\Omega_e, e_n\}} \vartheta(x_i, S_{e_j})$$  \hspace{1cm} (6)$$

where $\vartheta(x_i, S_{e_j})$ denotes the SAD between $x_i (x_i \in \Omega_u)$ and a given reference spectrum $S_{e_j}$. The final CD map is generated by merging the results obtained in the three sets of changed, uncertain, and unchanged pixels (see Fig. 2).

IV. DATA SET DESCRIPTION AND DESIGN OF EXPERIMENTS

A. Description of Data Sets

1) Simulated HS Data Set: The first data set is taken from a real-world database of HS images presented in [58], which includes images acquired by a commercial HS camera (Nuance FX, CRI Inc.) [12]. With an integrated liquid crystal tunable filter, the camera acquires HS images by sequentially tuning the filter through a series of 31 narrow-wavelength bands. The bandwidth is approximately 10 nm in a wavelength range from 420 to 720 nm, covering mainly the visible spectrum region. The selected image is an outdoor scene at Harvard University with a size of 1392 × 1040 pixels [see Fig. 7(a)]. In order to simulate the change targets and build the synthetic data set, eight tiles were extracted from the original image ($X_1$) over all the spectral bands [see colored rectangles in Fig. 7(a)]. They correspond either to different materials of the wall in the scene or to the same material, but under different illumination conditions. Tiles were inserted into disjoint areas on a copy of the original image to generate a simulated image ($X_2$) showing changes associated either to the material transitions or to the same material transitions, but affected by different illumination conditions. By doing this, we simulated the subtle changes and increased the complexity of the considered problem. The same simulation setup was conducted three times by varying the position of tiles, thus generating three simulated multitemporal data sets. Each one is composed of $X_1$ and one among the three simulated $X_2$. Fig. 7(b) shows one of the simulated images, and Fig. 7(c) presents the corresponding change reference map, which includes ten change endmembers. The performance indices for these data will be presented as the average values over the three simulated data sets.

2) Hyperion Satellite Images of an Irrigated Agricultural Area: The second data set is made of a pair of real bitemporal HS remote sensing images having a size of 211 × 396 pixels. These images were acquired by the Hyperion sensor mounted on board the EO-1 satellite on May 1, 2004 ($X_1$), and May 8, 2007 ($X_2$). The images were downloaded from the U.S. Geological Survey (USGS) website [59] using the
Fig. 7. False color composite (R: 710 nm; G: 620 nm; B: 510 nm) of the (a) HS image acquired by the Nuance FX HS camera \( (X_1) \). (b) One of the simulated image \( (X_2) \) with changes. (c) Reference map (ten changes in different colors, no-change class in white color).

Fig. 8. Hyperion images acquired over an irrigated agricultural area. (a) and (b) False color composite (R: 650.67 nm, G: 548.92 nm, B: 447.17 nm) of the original images acquired in 2004 \( (X_1) \) and 2007 \( (X_2) \), respectively. (c) Composite of three SCV channels (R: 1729.70 nm, G: 1023.40 nm, B: 752.43 nm). (d) and (e) Single SCV channel of band 30 (650.67 nm) and band 40 (752.43 nm), respectively.

EarthExplorer graphical user interface. Fig. 8(a) and (b) shows a false color composite of the two images. The study area covers an irrigated agricultural land of Hermiston City in Umatilla County, Oregon, OR, USA. Land cover changes include the transitions among the crops, soil, water, and other land cover types. The changes occurred in the crop land are mainly due to the vegetation water content that affected the irrigation condition in the field (see the circles on the image, which correspond to the radius of the irrigation system), as well as to the difference of the crop growth situation. The original Hyperion images contain 242 spectral bands, ranging from 350 to 2580 nm (i.e., visible, near infrared, and short-wave infrared), with a spectral resolution of 10 nm and a spatial resolution of 30 m. Preprocessing was applied to the images, including bad stripes repairing, atmospheric corrections, and image coregistration with a residual error of 0.5 pixels. Radiometric correction was conducted to mitigate differences in illumination conditions and their impact on the CD step, thus reducing changes that are mainly irrelevant to the application and the end users. In addition, we removed the uncalibrated bands (according to the prior knowledge on the Hyperion sensor), the overlapped redundant bands, and the noisiest bands due to low SNR values [60]. It should be noted that even if we removed the noisiest and uncalibrated bands, the selected channels include both clean and partially noisy bands, which still maintain the complexity of the data. Finally, 159 preprocessed bands (i.e., 8–57, 82–119, 131–164, 182–184, and 187–220) were selected for performing the CD task. However, no ground truth samples are available for this data set. Thus, the validation of results is mainly done in a qualitative way. Fig. 8(c) represents a false color composite of spectral channels in \( X_D \). Different colors indicate possible kinds of change classes, whereas gray areas represent the unchanged pixels. The same change class can be described differently in different wavelengths (e.g., see Fig. 8(d) and (e), where the same kind of change is highlighted in orange and green circles and has different behaviors in bands 30 and 40 of \( X_D \)). Accordingly, the two examples given in Fig. 8(d) and (e) do not fully describe the complexity of the problem.

3) Hyperion Images of Wetland Agricultural Area: Another pair of bitemporal Hyperion HS images with a size of 252 × 526 pixels, acquired on May 3, 2006 \( (X_1) \), and April 23, 2007 \( (X_2) \), in a wetland agricultural area in Yancheng, Jiangsu Province, China, was used in the experiments. These images were also downloaded from the USGS website [59]. After applying the same preprocessing used for the previous data set, 132 bands were selected: 13–53, 83–96, 101–118, 135–164, 188–199, and 202–218. In addition, for this data set, we do not have any available ground truth. False color composite
images of the bitemporal data are shown in Fig. 9(a) and (b). In this scenario, the land cover classes mainly include the agricultural cropland, seafood farm ponds, and offshore shoals vegetation (e.g., spartina Alterniflora, Suaeda, and reed). During the study period, the actual land cover changes included transitions among vegetation (most were in the crop field), water area, seafood farm ponds, and some buildings. Fig. 9(c) shows a false color composite image of the original area, seafood farm ponds, and some buildings. Fig. 9(c) shows a false color composite of the original images acquired in 2006 ($X_1$) and 2007 ($X_2$), respectively. (c) Composite of SCV channels (RGB: 1729.70 nm, 752.43 nm, 650.67 nm). (d) and (e) Selected SCV channels of band 52 (874.52 nm) and band 158 (1729.70 nm), respectively.

The proposed CD approach has been applied to the three HS data sets. For the synthetic bitemporal HS images, the same procedure was conducted on three simulated data sets (see Section III-A). In this case, the first step of pseudobinary CD was neglected as the general change class $\Omega_c$ is explicitly defined by the change simulation step. Thus, we directly focused on the pixels in $\Omega_c$ and tried to identify different change endmembers inside it. Performance is quantitatively assessed on the three reference maps. The final performance indices are given as the average accuracy over the three simulated data sets. For the two Hyperion HS remote sensing data sets, the proposed method was applied starting from the pseudobinary CD step and the three clusters ($\Omega_c$, $\Omega_u$, and $\Omega_n$) were generated. The value $\delta$ was set such that the $\Omega_u$ class includes 25% of the pixels in $\omega_n$. After obtaining the general change class $\Omega_c$, $T_r$ was set to drive the decomposition of the root node and to build the hierarchical tree for change endmember detection. $T_r$ is a user-dependent parameter and controls the level of spectral homogeneity of the detected change endmembers. The smaller the threshold value $T_r$, the higher the homogeneity level is and, thus, the number of change endmembers and vice versa. In practical applications, the threshold should be selected taking into account the desired sensitivity to subtle changes. In our experiments, trials were carried out with different values of $T_r$, achieving different tradeoffs in terms of endmember homogeneity.

After the initialization of $\Omega_c$ (i.e., root node of the tree), the identification of multiple change endmembers was done by using the proposed HSCVA step. The initial number of $k_0$ was defined based on the compressed change direction method described in Section III, and $t$ was set equal to 3 to define the upper bound of $U$. The final CD map was obtained when all change endmembers were generated, and the pixels in $\Omega_u$ were assigned to one of them or to the unchanged endmember. The results obtained by the proposed method were compared with the ones obtained by the popular unsupervised $k$-means and fuzzy C-means (FCM) clustering methods. The two reference methods were applied to the subset of PCs selected by the proposed method for the root node, i.e., the ones that contain most of the information for $\Omega_c$. The class number $k$ of $k$-means and FCM was fixed on the basis of the proposed method outcome. This way, we give clear advantage to the reference techniques that have not the intrinsic capability to estimate the number of expected change endmembers. This choice implicitly penalizes the proposed method. To reduce the uncertainty due to the random initialization in the reference methods, we ran them 200 times. The final accuracy was calculated as the average over 200 trials.

To evaluate the CD results, both quantitative and qualitative assessments were carried out for each of the three considered data sets. For the synthetic data set, the quantitative assessment was based on the CD accuracy (i.e., endmember accuracy and kappa accuracy) and error indices obtained according to the reference maps. In addition, the average endmember distance has been computed to assess the average endmember separability. To this end, pairwise Bhattacharyya distance was computed among all the pairs of change endmembers. For two generic detected change endmembers $e_\alpha$ and $e_\beta$ ($\alpha, \beta \in [1, E]$,
As shown in Fig. 10, the proposed method detected the expected changes on this simulated data set accurately. In particular, it properly identified the change classes in a hierarchical way, and it was not affected by the problem on minority classes. The subtle changes with small amount of pixels (e.g., change of letters and their edges) were also detected in a precise way (see the fourth row in Fig. 10). On the contrary, despite the conventional \(k\)-means and FCM receiving as input the true number of change endmembers, their results were less accurate. This demonstrates the advantages of using the hierarchical analysis structure. A visual comparison of scatterplots confirms the better results produced by the proposed method compared with the other techniques. The two reference methods obtained in general good performances, but showed a higher error rate for some change endmembers (e.g., \(e_6\) is confused with \(e_7\) in \(k\)-means and \(e_3\) with \(e_4\) in FCM). By comparing the SCV signatures of changes detected by the three methods [see the third row in Fig. 10(a)–(c)] with the one of reference change map [see the third row in Fig. 10(d)], we can observe the following: 1) higher similarity between the results of the proposed method and the reference spectra; and 2) different kinds of change (i.e., change endmembers) have discriminable spectral behaviors in the SCV domain [see the third row in Fig. 10(a)], thus indicating the effectiveness of the proposed method in separating change information. The reference techniques detected some wrong change endmembers. For example, in the result of FCM, there are two couples of change endmembers with very similar spectral signatures. The first couple is represented by red and purple signatures, and the second is given by green and sienna signatures in the third row in Fig. 10(c). These changes were wrongly detected by the FCM method even by fixing the correct number of input classes.

The preceding analysis is confirmed by the numerical results in Table II. We can observe the following.

1) The proposed hierarchical method outperformed reference approaches in terms of kappa accuracy and number of errors. The kappa accuracy is the highest among the three (i.e., 0.9933 compared with 0.9770 for \(k\)-means and 0.9007 for FCM). The total error of the proposed method (i.e., 650 pixels) is significantly smaller than those of the reference methods (i.e., 1367 pixels for \(k\)-means and 2218 pixels for FCM).

2) On each single change endmember, the two reference approaches resulted in significant errors (both omission and commission), whereas the proposed method exhibits the highest accuracy. This further confirms the difficulty of the reference methods to directly identify endmembers.

3) The multiclass Bhattacharyya distance values indicate that the proposed approach achieves the highest class separability (i.e., 6.22) compared with the two clustering methods (i.e., 5.49 in \(k\)-means and 4.93 in FCM, respectively).

### V. EXPERIMENTAL RESULTS AND DISCUSSION

#### A. Simulated Hyperspectral Data Set

For the simulated data, experimental results were obtained by fixing the value of \(T_e\) to 0.05 for all the three image pairs. The average kappa accuracy, i.e., \(\kappa\), and the average multiclass Bhattacharyya distance obtained by the three considered methods are shown in Table I. As shown, the proposed method obtained both the highest kappa accuracy and the highest average Bhattacharyya distance.

Let us now analyze one of the three simulated cases in greater detail (see Section IV, Fig. 7). In this case, the complete tree has a structure with three levels and 14 nodes, where 10 of them are leaf nodes identified as change endmembers. The CD maps obtained by the proposed method and the reference ones are shown in the first row in Fig. 10. Fig. 10(a)–(c) reports the results of the proposed method, the reference \(k\)-means, and FCM, respectively. Fig. 10(d) shows the reference map. Each color corresponds to a specific detected change endmember, whereas the unchanged pixels are in white. In the second row, 2-D scatterplots of the detected change classes are shown in the feature space of the first two PCs extracted from pixels in \(\Omega_e\). The spectral behaviors of the change endmembers in the SCV domain are presented in the third row. Tiles extracted from the whole CD maps are illustrated and further compared in the fourth row. Accuracies and error indices obtained according to the reference data are summarized in Table II.

<table>
<thead>
<tr>
<th>Method</th>
<th>Average (\kappa)</th>
<th>Average multi-class Bhattacharyya distance</th>
</tr>
</thead>
<tbody>
<tr>
<td>PCA (k)-means</td>
<td>0.9772 ± 0.0007</td>
<td>5.28</td>
</tr>
<tr>
<td>PCA FCM</td>
<td>0.9002 ± 0.0012</td>
<td>5.03</td>
</tr>
<tr>
<td>Proposed method</td>
<td>0.9930 ± 0.0009</td>
<td>5.91</td>
</tr>
</tbody>
</table>

\(\alpha \neq \beta\), the Bhattacharyya distance \(B_{\alpha,\beta}\) is calculated as follows:

\[
B_{\alpha,\beta} = \frac{1}{8} (\mu_\alpha - \mu_\beta)^T \left\{ \frac{\Gamma_\alpha + \Gamma_\beta}{2} \right\}^{-1} (\mu_\alpha - \mu_\beta) + \frac{1}{2} \ln \left\{ \frac{|(\Gamma_\alpha + \Gamma_\beta)/2|}{|\Gamma_\alpha|^{1/2} |\Gamma_\beta|^{1/2}} \right\} \tag{7}
\]

where \(\mu_\alpha\) and \(\mu_\beta\) denote the mean vectors; and \(\Gamma_\alpha\) and \(\Gamma_\beta\) represent the covariance matrices of change endmembers \(\alpha\) and \(\beta\), respectively. The greater the distance, the better the class separability and vice versa. The average pairwise Bhattacharyya distance computed on all pairs of change endmembers gives indication of the overall class separability. In the following, we will refer to it as multiclass Bhattacharyya distance.

The CD results were also qualitatively analyzed by comparing 1) the obtained CD maps, 2) the 2-D scatterplots of change endmembers in the feature space (i.e., the first PC versus the second PC on \(\Omega_e\)), and 3) the spectral signatures of all the detected change endmembers in \(X_D\) with the ones obtained with reference techniques.

#### B. Hyperion Satellite Images of an Irrigated Agricultural Area

In this case, the threshold \(T_e\) was set to 0.13. The proposed method detected 15 change endmembers as leaf nodes in the hierarchical tree, which includes four levels and 20 nodes. Fig. 11(a)–(c) illustrates CD results obtained by the proposed
Fig. 10. CD results obtained on the simulated HS data set. (a)–(c) Results provided by the proposed method, \(k\)-means, and FCM, respectively: (from top to bottom) (first row) CD maps (or reference map); (second row) 2-D scatterplots of change classes in the feature space; (third row) SCV signatures of detected changes; (fourth row) subset from results in the first row. (d) Ground truth.

<table>
<thead>
<tr>
<th>Method</th>
<th>Endmember accuracy (%)</th>
<th>(\kappa)</th>
<th>Tot. errors (pixel)</th>
<th>Multi-class Bhattacharyya distance</th>
</tr>
</thead>
<tbody>
<tr>
<td>PCA (k)-means</td>
<td>100.00 99.97 88.56 100.00 99.99 91.37 39.34 98.15 100.00 97.42</td>
<td>0.9770</td>
<td>1367</td>
<td>5.49</td>
</tr>
<tr>
<td>PCA FCM</td>
<td>99.77 57.30 0.00 100.00 97.10 97.20 0.00 97.92 100.00 94.30</td>
<td>0.9007</td>
<td>2218</td>
<td>4.93</td>
</tr>
<tr>
<td>Proposed method</td>
<td>100.00 99.91 92.10 100.00 100.00 99.94 86.60 99.46 100.00 99.07</td>
<td>0.9933</td>
<td>650</td>
<td>6.22</td>
</tr>
</tbody>
</table>

hierarchical method, \(k\)-means, and FCM, respectively. From the first row to the third row, the figure shows the CD maps, the 2-D scatterplots in the 2-D feature space (i.e., the first two PCs extracted from pixels in \(\Omega_c\)), and the SCV signatures of all the detected changes, respectively. For the proposed hierarchical approach, the 15 change endmembers are represented with different colors, whereas the no-change pixels are in white. For the two reference methods, the change clusters are also shown in different colors, but it is not possible to establish a direct correspondence among the legend given for the proposed method in Fig. 11 and the colors used for the reference methods. In addition, in this case, the number of clusters for \(k\)-means and FCM was fixed on the basis of the result produced by the proposed technique.

The proposed hierarchical CD approach obtained satisfactory results detecting change endmembers (validated by the detailed photointerpretation) and separating them according to the defined spectral homogeneity level. In greater detail, we can observe the following.

1) The proposed method detected change endmembers due to the hierarchical analysis. On the contrary, the other two reference methods (that identify all the changes in a single step) ignore the intrinsic hierarchy of the change
information in HS images. This increased the errors in the detection of change classes (see also the first row in Fig. 11, where the proposed method detects changes with a higher homogeneity than the two reference methods).

2) All the considered methods are able to discriminate multiple changes, but with different performance on the change separability of change endmembers. The multiclass Bhattacharyya distance values were 4.12 (proposed method), 3.78 (k-means), and 3.65 (FCM). The proposed method obtained the highest separability among all the detected change endmembers.

3) The generated spectra of change endmembers point out the spectral differences in the SCV domain, which illustrate the change separability of the different considered methods.

C. Hyperion Images of a Wetland Agricultural Area

On the third data set, we carried out the same experiments as for the previous one. The threshold $T_\sigma$ was set to 0.15. The hierarchical tree structure consisted of five levels with 27 nodes, where 17 change endmembers were detected according to 17 leaf nodes. As we can see from the CD results, in this case, the proposed method also obtained satisfactory results. A qualitative analysis points out that the change endmembers were properly detected (see Fig. 12). The multiclass Bhattacharyya distances for the three methods were 3.89 (proposed method), 3.49 (k-means), and 3.30 (FCM). In addition, in this case, the proposed hierarchical method achieved the highest multiclass separability, whereas k-means and FCM resulted in a lower separability, despite of the two reference methods being driven by the number of endmembers automatically detected by the proposed method.

VI. DISCUSSION AND CONCLUSION

This paper has analyzed and discussed the CD problem in multitemporal HS images. By taking into account the intrinsic complexity of the HS data, a proper definition of
the concept of change in HS images is given, and the concept of change endmembers is introduced. A novel hierarchical spectral change analysis approach has been proposed to detect and identify multiple-change information in an unsupervised way. Accordingly, the change endmembers are hierarchically detected by analyzing the spectral properties in the SCV domain. Moreover, the proposed hierarchical analysis can identify the discriminable spectral change endmembers from coarse to fine level leading to a better model, whereas the reference methods are based on a single step of processing only. Since in the CD-HS case the number of change endmembers is usually high, those methods are generally not able to correctly identify all of them. Satisfactory results obtained on both the simulated and real multitemporal HS remote sensing images confirmed the effectiveness of the proposed CD method.

The main contributions of this paper are as follows: 1) analysis and definition of the concept of changes in HS images, proposal of a technique for addressing the challenging multiple-change detection problem in HS images, by considering the difference of spectral change behaviors in the SCV domain at different spectral detail scales; and 2) proposal of an approach that models the detection of multiple changes in a hierarchical way, to identify the change information and separate different kinds of changes (major change, subtle change, and, finally, change endmembers) according to their spectral difference. This way, we progressively decompose the complex problem into several specific subproblems, focusing on each
single portion of the multiple-change information. This makes it possible to discover the difference among similar changes by decreasing the difficulty of detection. Moreover, the proposed approach is designed in an unsupervised way; thus, it fits most of actual applications, for which often the ground truth is not available.

A minor limitation of the proposed method consists in the use of CVA for the pseudobinary CD step. By computing the magnitude of SCVs, small portions of the change information might be lost after compression, thus causing missed alarms in the final CD map. Although a proper setting of margin $\delta$ may limit this problem, the high dimensionality of HS data may still produce errors. Another issue to consider is the tuning of the threshold value (i.e., $T_{\sigma}$), which impacts on the final number of the output change endmembers. $T_{\sigma}$ should be fixed in order to tune the sensitivity of the method according to the end-user requirements. This can be done considering the fact that $T_{\sigma}$ has a clear physical meaning with respect to the sensitivity of the method. Although additional investigations should be done to define a possible automatic technique for the detection of the optimal threshold, we point out that the selection of $T_{\sigma}$ is more simple and reliable than the selection of the number of endmembers in standard clustering methods.

As future development of this work, the robustness of the proposed method will be tested on the available multitemporal HS images showing differences in illumination conditions and no real change. Moreover, we plan to 1) consider in the proposed technique also the spatial information in order to increase the robustness and the accuracy of the CD results, 2) define a reliable automatic technique for the detection of the aforementioned threshold, 3) define alternative methods for the identification of change endmembers, and 4) investigate the CD-HS problem on data sets for which an exhaustive ground truth is available.

### APPENDIX

The notation used in this paper is listed in Table III.

### ACKNOWLEDGMENT

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