Graphical lasso quadratic discriminant function and its application to character recognition

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A B S T R A C T

Multivariate Gaussian distribution is a popular assumption in many pattern recognition tasks. The quadratic discriminant function (QDF) is an effective classification approach based on this assumption. An improved algorithm, called modified QDF (or MQDF in short) has achieved great success and is widely recognized as the state-of-the-art method in character recognition. However, because both of the two approaches estimate the mean and covariance by the maximum-likelihood estimation (MLE), they often lead to the loss of the classification accuracy when the number of the training samples is small. To attack this problem, in this paper, we engage the graphical lasso method to estimate the covariance and propose a new classification method called the graphical lasso quadratic discriminant function (GLQDF). By exploiting a coordinate descent procedure for the lasso, GLQDF can estimate the covariance matrix (and its inverse) more precisely. Experimental results demonstrate that the proposed method can perform better than the competitive methods on two artificial and nine real datasets (including both benchmark digit and Chinese character data).

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1. Introduction

Statistical techniques are widely used for classification in various pattern recognition problems [14]. Statistical classifiers include linear discriminant function (LDF), quadratic discriminant function (QDF), Parzen window classifier, nearest-neighbor (1-NN), k-NN rules and margin classifiers [13,12]. QDF is derived under the assumption of multivariate Gaussian distribution for each class. Despite its simplicity, QDF and its variants have achieved great success in many fields. In a performance evaluation study of classifiers in handwritten character recognition, QDF and its variants were shown to be superior in the resistance to noncharacters even though they were not trained with noncharacter data. The parameters involved in QDF, e.g., the mean and the covariance, are often obtained via the principle of the maximum-likelihood estimation (MLE) [10]. MLE has a number of attractive features. First, it usually has good convergence properties as the number of training samples increases. Furthermore, it can often be simpler than alternative methods, such as Bayesian techniques. However, when the number of training samples is small (especially when compared to dimensionality), the estimated covariance based on MLE could be often ill-posed, making the covariance matrix singular; this further leads its inverse matrix to not be computed reliably.

To solve this problem, there have been a number of approaches in the literature. Modified quadratic discriminant function (MQDF) [15] is proposed to replace the minor eigenvalues of covariance matrix of each class with a constant parameter. This small change proves very effective and has made MQDF a state-of-the-art classifier in character recognition. However, the substitution of minor eigenvalues with a constant inevitably loses some class information. Meanwhile, the cutoff threshold of minor eigenvalues and the constant selection are critical for the final performance. Liu et al. [19] proposed a discriminative learning algorithm called discriminative learning QDF (DLQDF). It optimizes the parameters of MQDF with the aim to improve the classification accuracy based on the criterion of minimum classification error (MCE). Similar to MQDF, DLQDF has the same problem in parameter selection. Alternatively, the regularized discriminant analysis (RDA) [6] improves the performance of QDF by covariance matrix interpolation. Hoffbeck and Landgrebe further extended RDA by optimizing the interpolation coefficients [11]. Empirical results showed that these two algorithms can usually improve the classification performance of QDF. However, the improvements are also dependent on two critical parameters $\beta$ and $\gamma$. In short, all of the above-mentioned
methods need empirical settings of parameters to achieve the best results, which are however both time-consuming and task-dependent in real applications.

Different from the above approaches, in this paper, we present a novel method, called the graphical lasso quadratic discriminant function (GLQDF). By engaging the graphical lasso, the covariance estimation of the ordinal QDF can be successfully conducted even when the number of training samples is very small. Moreover, we can estimate the inverse of the covariance directly and hence avoid singular problems involved in QDF. One appealing feature is that the whole process is parameter-insensitive. This presents one big advantage over the other methods.

The rest of the paper is organized as follows. In the next section, we make an overview of QDF and MQDF. In Section 3, we introduce our novel GLQDF in detail. In Section 4, we conduct a series of experiments to verify our method. Finally, we set out concluding remarks in Section 5.

2. Review of QDF and MQDF

In this section, we review the QDF and the MQDF and also present some basic notations used throughout the paper.

2.1. Quadratic discriminant function

In this section we briefly review the algorithm of QDF. Let \( X = (x_1, x_2, ..., x_J)^T \) represent a feature of a pattern, the posteriori probability can be computed by the Bayes rule:

\[
P(\alpha_i|x) = \frac{P(\alpha_i)p(x|\alpha_i)}{p(x)}, \quad i = 1, ..., M
\]

where \( P(\alpha_i) \) is the prior probability of class \( \alpha_i \), \( p(x|\alpha_i) \) is the class probability density function (pdf) and \( p(x) \) is the mixture density function. Since \( p(x) \) is independent of class label, the nominator of Eq. (1) can be used as the discriminant function for classification:

\[
g(x|\alpha_i) = p(\alpha_i)p(x|\alpha_i).
\]

Assume the pdf of each class is multivariate Gaussian:

\[
p(x) = \frac{1}{(2\pi)^{d/2} |\Sigma_j|^{1/2}} \exp \left\{ -\frac{1}{2} (x-u)^T \Sigma_j^{-1} (x-u) \right\},
\]

where \( x \) is a \( d \)-component vector, \( u \) is the mean vector, and \( \Sigma \) is the \( d \times d \) covariance matrix. The quadratic discriminant function is derived from Eq. (3) as follows:

\[
g(x|\alpha_i) = (x-u)^T \Sigma_j^{-1} (x-u) + \log |\Sigma_j|.
\]

The QDF is actually a distance metric in the sense that the class of minimum distance is assigned to the input pattern.

By K-L transform, the covariance matrix can be diagonalized as \( \Sigma = \Phi \Lambda \Phi^T \)

(5)

where \( \Lambda = \text{diag}(\lambda_1, ..., \lambda_d) \) with \( \lambda_i \), \( i = 1, ..., d \), being the eigenvalues (in decreasing order) of \( \Lambda \), and \( \Phi = [\phi_1, ..., \phi_d] \) with \( \phi_i \), \( i = 1, ..., d \), being the eigenvectors.

Thus the QDF can be rewritten in the form of eigenvectors and eigenvalues:

\[
g(x|\alpha_i) = (x-u)^T \Lambda_j^{-1} \Phi_j^T (x-u) + \log |\Lambda_j|
\]

\[
= \sum_{j=1}^d \frac{(x-u)^T \phi_j \phi_j^T (x-u)}{\lambda_j} + \sum_{j=1}^d \log \lambda_j.
\]

This function will lead to the optimal classifier, provided that (1) the actual distribution is normal, (2) the prior probabilities of all categories are equal and (3) the parameters \( \mu \) and \( \Sigma \) can be reliably provided. However, since the parameters are usually unknown, the sample mean vector \( \hat{\mu} \) and sample covariance matrix \( \hat{\Sigma} \) are used

\[
g(\hat{x}|\alpha_i) = \left[ \Phi_j^T (\hat{x} - \hat{\mu}_j) \right]^T \Lambda_j^{-1} \Phi_j^T (\hat{x} - \hat{\mu}_j) + \log |\Lambda_j|
\]

\[
= \sum_{j=1}^d \frac{(\hat{x} - \hat{\mu}_j)^T \phi_j \phi_j^T (\hat{x} - \hat{\mu}_j)}{\lambda_j} + \sum_{j=1}^d \log \lambda_j,
\]

(7)

here \( \lambda_j \) is the \( i \)-th eigenvalue of \( \Sigma_j \) and \( \hat{\phi}_j \) is the eigenvector. It is well-known that small eigenvalues in Eq. (7) are usually inaccurate; this hence causes the reduction of recognition accuracy. Moreover, the computational cost of Eq. (7) is \( O(d^2) \) for \( d \)-dimensional vectors, which may be computationally difficult when the dimension is high.

2.2. Modified quadratic discriminant function

MQDF is a modified version of the ordinary QDF. QDF suffers from the quadratic number of parameters, which cannot be estimated reliably when the number of samples per class is smaller than the feature dimensionality. MQDF reduces the complexity of QDF by replacing the small eigenvalues of covariance matrix of each class with a constant. Consequently, the small eigenvectors will disappear in the discriminant function. This reduces both the space and the computational complexity. More importantly, this small change proves to improve the classification performance significantly. Denote the input sample by a \( d \)-dimensional feature vector \( x = (x_1, x_2, ..., x_d)^T \). For classification, each class \( c_i \) is assumed to have a Gaussian density \( p(x|c_i) = N(u_i, \Sigma_i) \), where \( u_i \) and \( \Sigma_i \) are the class mean and covariance matrix, respectively. Assuming equal a priori class probabilities, the discriminant function is given by the log-likelihood

\[
-2 \log p(x|\alpha_i) = (x-u)^T \Sigma_j^{-1} (x-u) + \log |\Sigma_j| + CI
\]

where \( CI \) is a class-independent term, and is usually omitted. We take the minus log-likelihood to make the discriminant function a distance measure. The covariance matrix \( \Sigma_j \) can be diagonalized as \( \Lambda_k \), where \( \Lambda_k = \text{diag}(\lambda_{k1}, ..., \lambda_{kd}) \) has the eigenvalues of \( \Lambda_k \) (in descending order) as diagonal elements, \( \phi_{k1} \) is an orthonormal matrix comprising as columns the eigenvectors of \( \Lambda_k \). Replacing the minor eigenvalues with a constant, i.e., replacing \( \Lambda_k \) with \( \text{diag}(\lambda_{k1}, ..., \lambda_{k1}, \delta, ..., \delta) \) (\( k \) is the number of principal eigenvectors to be retained), the discriminant function of Eq. (7) becomes what we call MQDF:

\[
g(x|\alpha_i) = \sum_{j=1}^k \frac{(x-u)^T \phi_j \phi_j^T (x-u)}{\lambda_j} + \sum_{j=k+1}^d \log \lambda_j
\]

\[
+ \frac{1}{\delta} \left( \|x-u\|^2 - \sum_{j=1}^k \|x-u\|^2 \phi_j \phi_j^T \right) + (d-k) \log \delta_k
\]

(9)

where \( i, j = 1, ..., k \) are the principal eigenvectors of the covariance matrix of class \( \alpha_i \).

By defining

\[
r_j(x) = \|x-u\|^2 - \sum_{j=1}^k \|x-u\|^2 \phi_j \phi_j^T
\]

(10)

where \( r_j(x) \) is the residual of subspace projection, Eq. (9) can be rewritten as

\[
g(x|\alpha_i) = \sum_{j=1}^k \frac{(x-u)^T \phi_j \phi_j^T (x-u)}{\lambda_j} + \sum_{j=1}^k \log \lambda_j + \frac{1}{\delta} r_j(x) + (d-k) \log \delta_k
\]

(11)

The parameters of MQDF are estimated as follows. The mean vector and covariance matrix of a class are estimated from the sample data of this class. The class-dependent \( \delta_k \) is calculated by
the average of minor eigenvalues
\[ \delta_l = \frac{\text{tr}(\Sigma_l) - \frac{1}{d-k} \sum_{j=k+1}^{d} \lambda_j}{d-k} = \frac{1}{d-k} \sum_{j=k+1}^{d} \lambda_j \]
where \( \text{tr}(\Sigma_l) \) denotes the trace of covariance matrix.

In classification, the input pattern is classified to the class of minimum quadratic distance and multiple candidate classes are ordered in the descending order of distances.

There are at least three appealing features about MQDF. Firstly, it overcomes the bias of minor eigenvalues (which are underestimated on small sample size) such that the classification performance can be improved. Second, for computing MQDF, only the principal eigenvectors and the eigenvalues are to be stored so that the memory space is reduced. Third, the computation effort is largely saved because the projections to minor axes are not computed [19].

3. Graphical lasso quadratic discriminant function

In this section, we focus on introducing the graphical lasso quadratic discriminant function. We will present the problem formulation, the related work, and the involved optimization method.

3.1. Problem formulation

The key problem in the QDF is the estimation of covariance matrix and mean. QDF applies maximum-likelihood to estimate the covariance which usually has a lower bias when there are enough training samples. However, when the number of training samples is small, the estimation results will have a large bias and thus decrease the classification accuracy. To solve this problem, we apply log-likelihood instead of the maximum-likelihood to estimate the covariance matrix.

Suppose we are given \( n \) samples independently drawn from an \( m \)-dimensional Gaussian distribution: \( y^{(1)}, \ldots, y^{(n)} \sim N(\mu, \Sigma) \), where the covariance matrix \( \Sigma \) is to be estimated. Let \( S \) denote the second moment matrix about the mean:
\[ S = \frac{1}{n} \sum_{k=1}^{n} (y^{(k)} - \mu)(y^{(k)} - \mu)^T. \]

Let \( \Theta = \Sigma^{-1} \), the problem of graphical lasso is to maximize the penalized log-likelihood
\[ \hat{\Sigma} = \arg \max_{\Theta > 0} \log \det \Theta - \text{tr}(S\Theta) - \rho \| \Theta \|_1, \]
here \( \text{tr} \) denotes the trace and \( \| \Theta \|_1 \) is the \( L_1 \) norm – the sum of the absolute values of the elements of \( \Theta^{-1} \) [2]. The scalar parameter \( \rho \) controls the size of the penalty. In the case where \( \text{Smac}; \text{sc}; \text{c} \), the classical maximum likelihood estimate is recovered for \( \rho = 0 \). However, when the number of samples \( n \) is small compared to the number of variables \( p \), the second moment matrix may not be invertible. In such cases, for \( \rho > 0 \), the estimator performs some regularization so that the estimate \( \hat{\Sigma} \) is always invertible, no matter how small the ratio of samples to variables is.

3.2. Related work

In recent years, a number of researchers have proposed the estimation of Gaussian models through the use of \( L_1 \) (lasso) regularization, which increases the sparsity of the inverse covariance. Meinshausen and Bühlmann [20] took a simple approach to this problem. They estimated a sparse model by fitting a lasso model to each variable while using the others as predictors. Other researchers have proposed algorithms for the exact maximization of the \( L_1 \)-penalized log-likelihood. For example, Yuan and Lin [23], Banerjee et al. [2], and Dahl et al. [4] adapted interior point optimization methods for the solution to this problem, Bigot and Biscay [3] used a matrix regression model for high-dimensional covariance matrix estimation by a group lasso penalty. All these papers revealed that the simpler approach of Meinshausen and Bühlmann [20] can be viewed as an approximation to the exact problem. Banerjee et al. [2] exploited the blockwise coordinate descent approach to solve the lasso problem. Friedman et al. [8] invented the graphical lasso and applied fast coordinate descent algorithms to solve the lasso problem. Graphical lasso is faster than previous methods and also provides a conceptual link between the exact problem and the approximation suggested by Meinshausen and Bühlmann [20].

3.3. Graphical lasso solution

Let \( W \) be the estimation of \( \Sigma \). We can solve the problem by optimizing over each row and corresponding column of \( W \) in a block coordinate descent approach. Partitioning \( W \) and \( S \)
\[ W = \begin{pmatrix} W_{11} & W_{12} \\ W_{21} & W_{22} \end{pmatrix}, \quad S = \begin{pmatrix} S_{11} & S_{12} \\ S_{21} & S_{22} \end{pmatrix}, \]
the solution for \( W_{12} \) satisfies
\[ w_{12} = \arg\min_y \left\{ \frac{1}{2} W_{11}^{-1} y^T y - \frac{1}{2} S_{12}^{-1} S_{22}^{-1} y - S_{12}^{-1} S_{22}^{-1} s_2 \right\} \leq \rho \]
This is a box-constrained quadratic program (QP), which can be solved using an iterative interior-point procedure. At each iteration, the target column is the last by permuting the rows and columns. By solving Eq. (16) for each column, we obtain a column of the solution. This procedure is repeated until convergence.

Fig. 1. Estimation error on synthetic data. (a) 2-dimensional estimation and (b) 10-dimensional estimation.
this procedure is initialized with a positive definite matrix, the iterates from this procedure remain positive definite and invertible, even if $p > N$.

Using convex duality, the solution of problem (16) is equivalent to solving the dual problem

$$
\min_{\beta} \left\{ \frac{1}{2} \| W_{11}^{1/2} \beta - b \|^2 + \rho \| \beta \|_1 \right\},
$$

where $b = W_{11}^{-1/2} s_{12}$; if $\beta$ solves Eq. (17), then $w_{12} = W_{11} \beta$ solves Eq. (16). Expression (17) resembles a lasso ($L_1$-regularized) least squares problem. If $W_{11} = S_{11}$, the solutions $\tilde{\beta}$ are easily seen to equal the lasso estimates for the $p$-th variable on the others. When $W_{11} \neq S_{11}$ in general, we can use the fast coordinate descent algorithm [7], which makes solution of the lasso problem very attractive.

To solve problem (17), we use $W_{11}$ and $s_{12}$, where $W_{11}$ is the current estimate of the upper block of $W$. This algorithm updates $w$ and cycles through all of the variables until convergence.

The detailed algorithm is listed in Algorithm 1.

Algorithm 1. Graphical lasso algorithm.

1: Start with $W = S + \rho I$. The diagonal of $W$ remains unchanged in what follows.
2: for $j = 1, 2, \ldots, p$;
3: input: $W_{11}$ and $s_{12}$;
4: solve the lasso problem (17);
5: give a $p - 1$ vector solution $\tilde{\beta}$;
6: fill in the corresponding row and column of $W$ using $w_{12} = W_{11} \tilde{\beta}$;
7: continue until convergence;
8: end for

3.4. Graphical lasso quadratic discriminant function algorithm

As a short summary of the above-mentioned QDF and the graphical lasso algorithm, the GLQDF algorithm can be divided into two steps. The first step is the estimate of class covariance and its inverse under the penalized log-likelihood criteria, which is realized by the graphical lasso algorithm. The input parameters of the graphical lasso algorithm include the empirical covariance of class and the penalized factor $\rho$. The output of the algorithm is the estimated covariance and its corresponding inverse matrix. In the second step, the parameters $\Sigma^{-1}$ and $|\Sigma|$ are then input into Eq. (4) to achieve the final discriminant function.

By engaging the graphical lasso, the covariance estimation of the ordinal QDF can be successfully conducted even when the number of training samples is very small. Moreover, we can estimate the inverse of the covariance directly and hence avoid singular problem involved in QDF. One appealing feature is that the whole process is parameter-insensitive. This presents one big advantage over the other methods.

**Table 1**

<table>
<thead>
<tr>
<th>Datasets</th>
<th># of classes</th>
<th># of dimension</th>
<th># of training</th>
<th># of test</th>
</tr>
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<tbody>
<tr>
<td>Ecoli</td>
<td>8</td>
<td>7</td>
<td>303</td>
<td>33</td>
</tr>
<tr>
<td>Wine</td>
<td>3</td>
<td>13</td>
<td>161</td>
<td>17</td>
</tr>
<tr>
<td>Car</td>
<td>4</td>
<td>6</td>
<td>1682</td>
<td>186</td>
</tr>
<tr>
<td>Optdigits</td>
<td>10</td>
<td>64</td>
<td>3823</td>
<td>1797</td>
</tr>
<tr>
<td>Sat</td>
<td>6</td>
<td>36</td>
<td>4435</td>
<td>2000</td>
</tr>
<tr>
<td>HW306</td>
<td>153</td>
<td>512</td>
<td>91365</td>
<td>9141</td>
</tr>
</tbody>
</table>

**Table 2**

<table>
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<th># of classes</th>
<th>Image size</th>
<th># of training</th>
<th># of test</th>
</tr>
</thead>
<tbody>
<tr>
<td>USPS</td>
<td>10</td>
<td>16 x 16</td>
<td>7291</td>
<td>2007</td>
</tr>
<tr>
<td>MNIST</td>
<td>10</td>
<td>20 x 20</td>
<td>60000</td>
<td>10000</td>
</tr>
</tbody>
</table>

Fig. 2. Recognition rate comparison among different methods. (a) Wine, (b) car, (c) Ecoli, and (d) Sat, Optdigits and HW306.
4. Experimental results

We conduct extensive experiments to verify the effectiveness of the proposed algorithm for covariance estimation and classification. All the algorithms are implemented and run using Matlab on a PC with 3.0 GHz CPU and 2 GB RAM.

4.1. Results on synthetic data

In this section, we perform experiments on synthetic data to measure how accurate the proposed graphical lasso covariance estimate will be. We compared the estimated covariance obtained by graphical lasso and the EM algorithm, which is used in QDF. In more detail, we first generate samples following a specific Gaussian distribution. We then use EM and graphical lasso to estimate the covariance. Finally we examine the estimation error between the ground truth covariance and the estimated covariance. The estimation error is computed by the below equation:

\[
D = \sqrt{\sum_{i=1}^{m} \sum_{j=1}^{m} \left| C_{ij} - C'_{ij} \right|}
\]

We generate both two-dimensional data and ten-dimensional data, the number of samples are from 50 to 10 000. The results are listed in Fig. 1.

From the results, we can see that the graphical lasso estimates the covariance more precisely than the EM estimator both on 2-dimensional data and 10-dimensional data. The superiority is more distinctive when the number of samples is smaller than the data dimensionality. This can be seen in the left part of Fig. 1(b).

4.2. Results on UCI

To examine the classification performance of GLQDF, we conduct a series of experiments on six datasets from UCI repository [1], summarized in Table 1. These datasets have been used in many other studies [5,16,21]. We implemented the MQDF [15,22] and the popular nearest class mean (NCM) [9], and used them as the comparison methods with the proposed GLQDF.

For simplicity, we apply linear discriminant analysis (LDA) to reduce the dimensionality to the class number by 1 in the experiments. After the dimensionality reduction, the MQDF, NCM and GLQDF classifiers are then adopted to evaluate the performance. The reported test accuracies are acquired using 10-fold cross validation (CV) for the first three UCI datasets and the average results and their standard deviations are reported in Fig. 2(a)–(c). For Sat-log, Optdigits and HW306, the accuracies are calculated on their specified test sets and the results are reported in Fig. 2(d). It is clear that the GLQDF achieves better recognition rate in every dataset than MQDF and NCM. This clearly demonstrates the advantages of the proposed GLQDF.

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Fig. 3. USPS and MNIST samples. (a) USPS samples and (b) MNIST samples.

Fig. 4. Recognition rate comparison on USPS and MNIST using pixel-level features.

Fig. 5. Recognition rate comparison on USPS and MNIST using gradient features.
4.3. Results on handwritten digit datasets

In this section, we report the experimental results of the proposed algorithm on two handwritten digit datasets, the United States Postal Services (USPS) dataset and MNIST. The basic information is listed in Table 2. Fig. 3 illustrates some image samples from these two datasets.

We compare the recognition rate of different classifiers on both the pixel-level feature and the gradient feature. The pixel-level feature number of the two datasets is 256 and 400, respectively. The gradient feature is extracted by the algorithm in [17]. We specify 8 directions of gradient and choose grid structure of $4_2$ for USPS and $5_2$ for MNIST. Thus, the gradient feature dimensionality of USPS and MNIST is 128 and 200, respectively. We reduce the dimensionality to $c_1$ by LDA in both the USPS and the MNIST and feed to the MQDF, NCM and GLQDF for training and test. We obtain the hyper-parameter of MQDF, which is a multiplier used for the selection of constant $\delta_i$, by cross validation. We select the principle axes as 8. The final results on pixel feature are listed in Fig. 4 and the result on gradient feature is listed in Fig. 5.

From the results, using both the pixel features or gradient features, the recognition rate of GLQDF is better than the MQDF and NCM. This proves again the effectiveness of the lasso criterion based covariance estimation.

4.4. Results on handwritten Chinese character data

We exploited the CASIA dataset for comparison. The CASIA dataset, collected by the Institute of Automation, Chinese Academy of Sciences, contains 3755 Chinese characters of the level-1 set of the standard GB2312-80, 300 samples per class. We choose 250 samples per class for training and the remaining 50 samples per class for test. Fig. 6 describes some image samples from the dataset. We selected the first 200 classes from CASIA data for our experiment. Each binary image of CASIA data was firstly normalized to gray-scale image of $64_2$ by the bi-moment normalization method[18]. Then the 8-direction gradient direction features were extracted. The resulting 512-dimensional feature vector was projected into a low dimensional subspace learned by the global LDA. All of the projected vectors were then fed to the MQDF, NCM and GLQDF classifier. The hyper-parameter of MQDF was learned by cross validation and its principle axes were set to 20 in different lower subspaces.

To compare the performance among MQDF, NCM and GLQDF, we projected the original features into different lower subspace and recorded the recognition rate of the corresponding classifier. The results are listed in Fig. 7. From the results, we can see that GLQDF achieves competitive performance than the MQDF, even when the number of lower subspace is equal to 150. However, since our GLQDF merely needs to tune one parameter ($\rho$) which proves not sensitive, it appears more stable than MQDF. Furthermore, compared to NCM, GLQDF demonstrates much better performance. This shows again the advantages of GLQDF.

4.5. Parameter insensitiveness analysis

In this section, we investigate how the parameter $\rho$ of GLQDF influences the recognition performance in USPS and MNIST datasets by only using the pixel-level features. By varying $\rho$ from 1 to 1000 gradually, we obtain the corresponding recognition rate and show the results in Fig. 8. As we can see, the performance curves are basically flat. This verifies that the final recognition rate is not much sensitive to the scalar factor $\rho$. 

Fig. 8. Parameter insensitiveness analysis on USPS and MNIST. (a) USPS recognition and (b) MNIST recognition.
5. Conclusion

In this paper, we engage the graphical lasso method to estimate the covariance and propose a new quadratic method called the graphical lasso quadratic discriminant function (GLQDF). By exploiting a coordinate descent procedure for the lasso, GLQDF can estimate the covariance matrix more precisely. We can even compute the inverse of the covariance. This solves the singular problem in covariance estimation, especially when the number of samples is smaller than the dimensionality. Extensive experiments demonstrate that the proposed method can perform better than the competitive methods on two artificial and nine real datasets.

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References


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