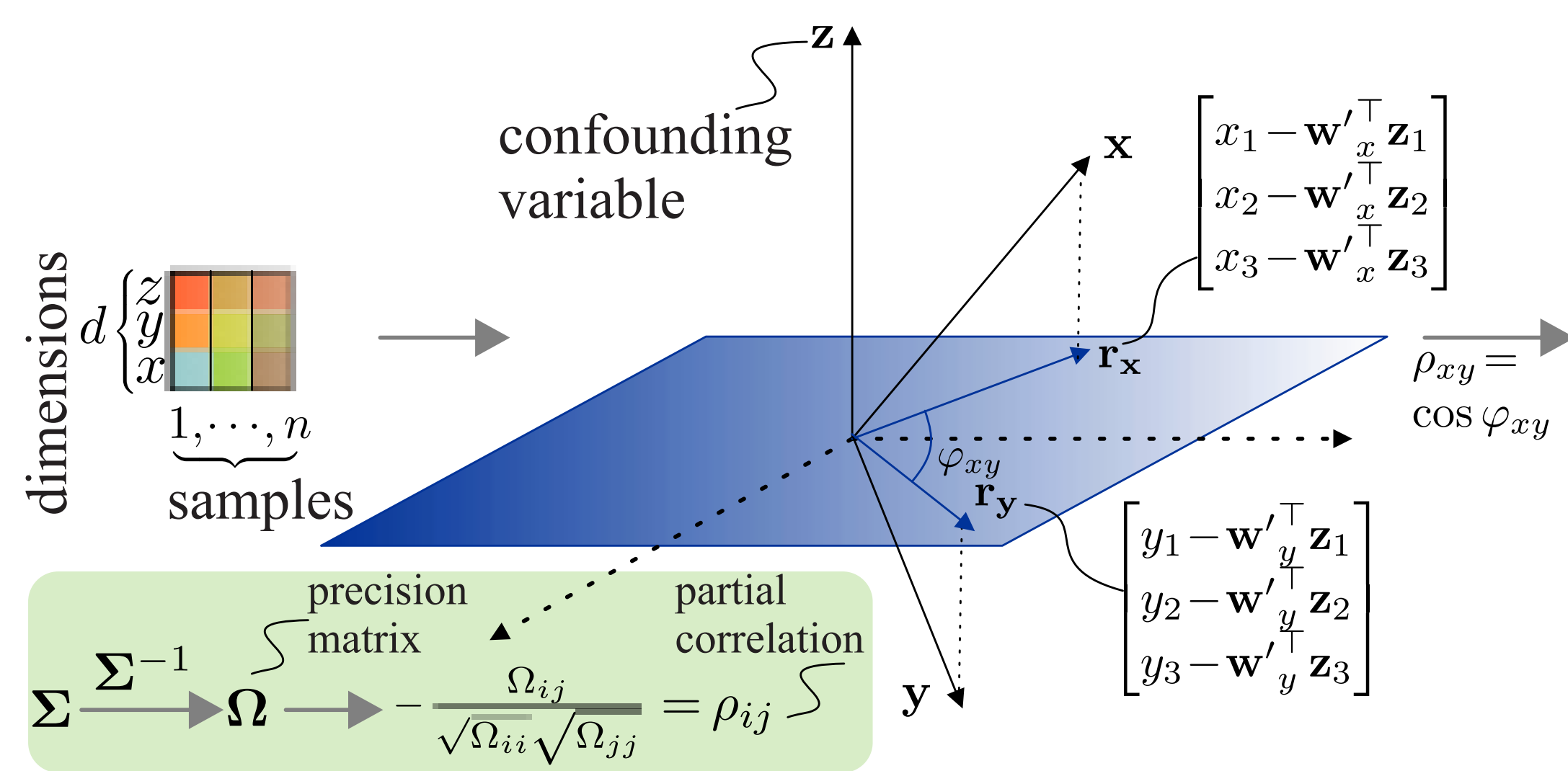


Key highlights:

- Pairwise correlation computed from CNN channels becomes “contaminated” once there is another channel correlating with both channels of interest, resulting in the “confounding” effect.



- “Partial correlation” removes the confounding effect. Sparse inverse covariance estimation (SICE) also removes confounding effect and is more robust to estimation given limited data.

SICE estimation with CNN:

- Partial correlation estimation from low spatial resolution and large number of CNN feature channels is challenging.

SICE is defined as follows:

$$S^* = \arg \max_{S > 0} \log \det(S) - \text{trace}(\Sigma S) - \lambda \|S\|_1$$

where Σ is a sample-based covariance matrix, and $\det(\cdot)$, $\text{trace}(\cdot)$ and $\|\cdot\|_1$ denote the determinant, trace and ℓ_1 -norm, respectively.

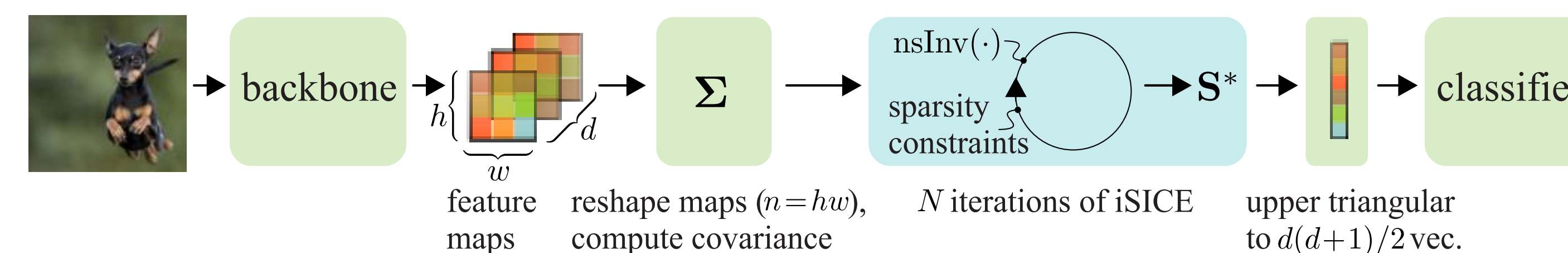
- There is no suitable solver available for running SICE in CNN.
 - Convex solvers such as CVXPY and GLASSO do not support backprop.
 - CVXPYLayers is inefficient in handling large SICE problems.

- We propose an effective method for SICE based on NS iterations.

Proposed iterative SICE (iSICE):

$$\begin{aligned} \frac{\partial J}{\partial S} &= \frac{\partial}{\partial S} \log \det(S) - \frac{\partial}{\partial S} \text{trace}(\Sigma S) - \lambda \frac{\partial}{\partial S} \|S\|_1 \\ &= S^{-1} - \Sigma - \lambda \left(\frac{\partial}{\partial S} S^+ - \frac{\partial}{\partial S} S^- \right) \\ &= S^{-1} - \Sigma - \lambda (\text{sign}(S^+) - \text{sign}(S^-)) \end{aligned}$$

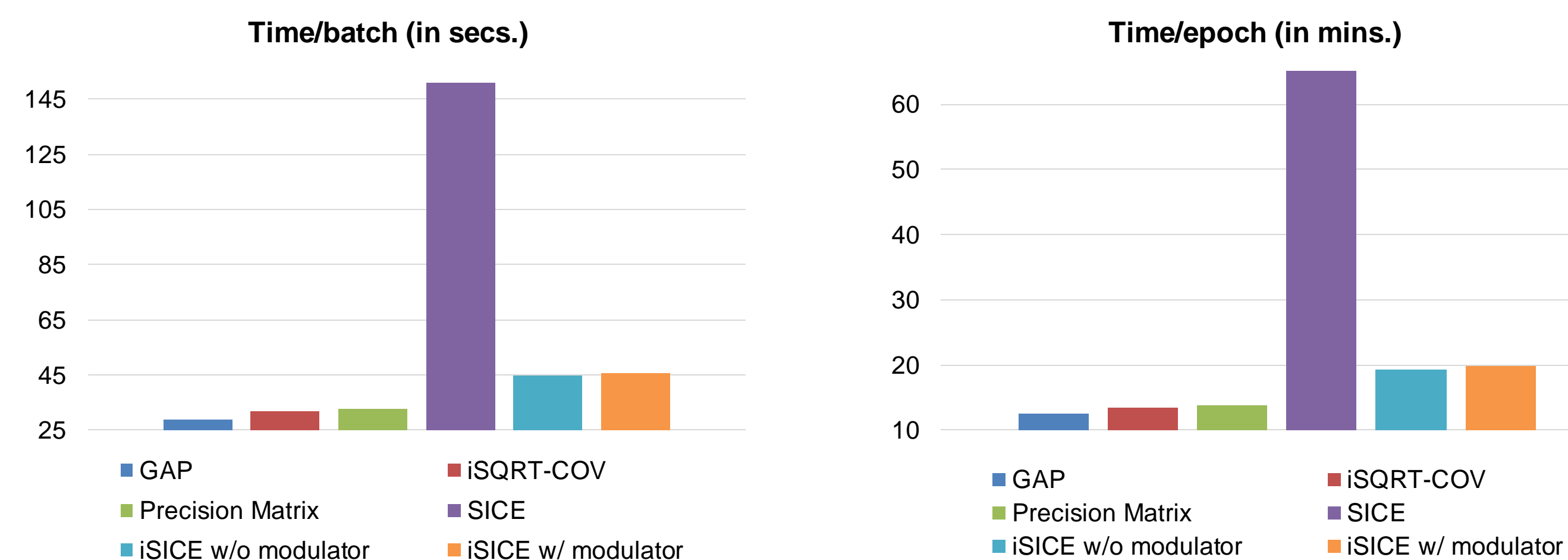
Proposed iSICE integration with CNN:



iSICE vs. its covariance counterparts:

Method	Matrix Dim.	MIT		Airplane		Birds		Cars		Average	
		VGG	ResNet	VGG	ResNet	VGG	ResNet	VGG	ResNet	VGG	ResNet
iSQRT-COV	256 × 256	76.1	78.8	90.0	90.9	84.5	84.3	91.2	92.1	85.5	86.5
	512 × 512	76.9	82.8	91.5	91.1	85.0	84.5	92.2	92.1	86.4	87.6
Precision Ω	256 × 256	80.2	80.8	89.4	91.2	83.4	84.7	92.0	92.0	86.3	87.1
	512 × 512	80.7	82.7	90.1	91.5	84.9	84.0	92.5	92.6	87.0	87.7
SICE	128 × 128	71.0	73.1	85.5	86.9	77.3	78.0	87.0	87.9	80.2	81.5
	256 × 256	73.7	75.4	87.9	89.2	79.7	80.3	89.5	89.3	82.7	83.6
iSICE	256 × 256	78.7	80.5	92.2	92.7	86.5	85.9	94.0	93.5	87.9	88.2
	512 × 512	81.1	81.7	92.9	92.6	86.8	86.0	94.6	93.8	88.9	88.5

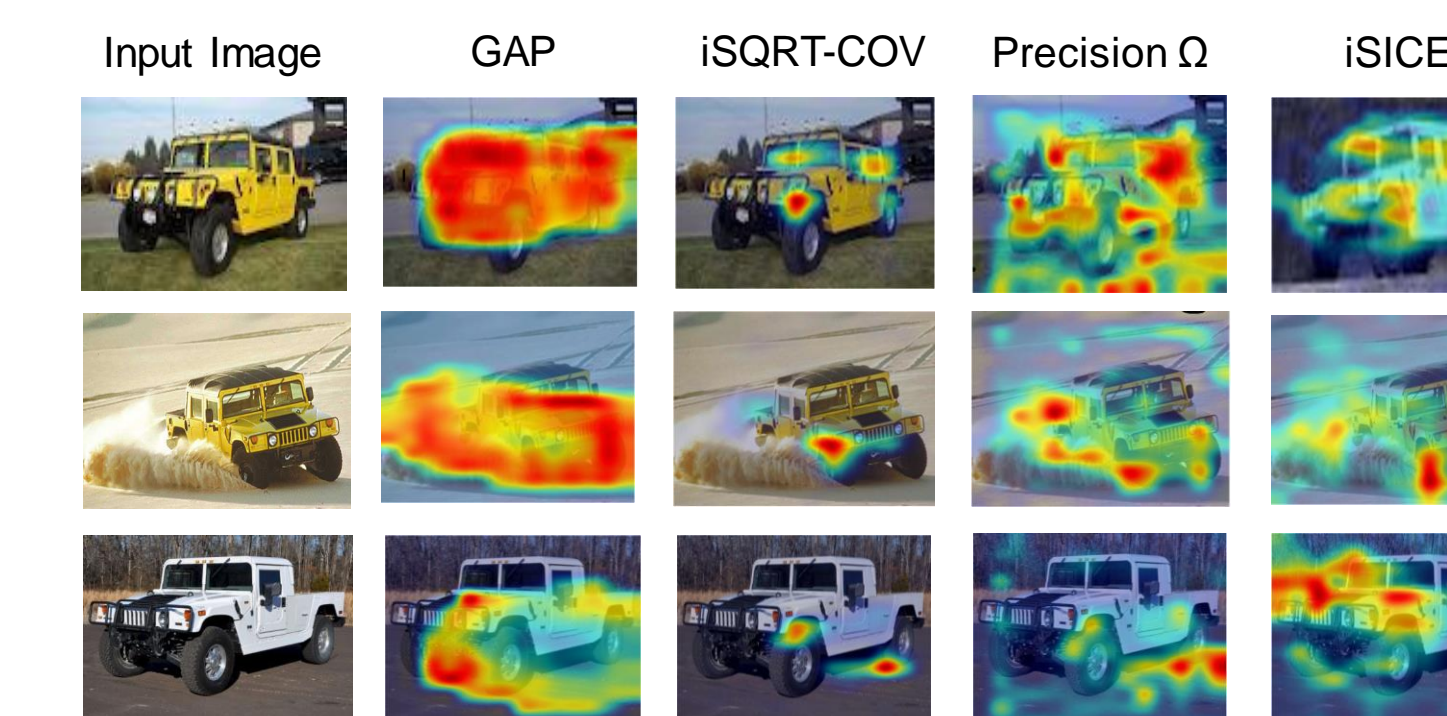
Computation cost:



Comparison with state-of-the-art:

Method	Backbone	MIT	Airplane	Birds	Cars	DTD	iNaturalist	mini-ImageNet
GAP [37]	–	76.6	70.4	79.8	–	–	–	–
NetVLAD [2]	–	81.8	81.6	88.6	–	–	–	–
NetFV [28]	–	79.0	79.9	86.2	–	–	–	–
BCNN [27]	–	77.6	83.9	84.0	90.6	70.6	–	–
CBP [11]	–	76.2	84.1	84.3	91.2	67.7	–	–
LRBP [17]	–	–	87.3	84.2	90.9	–	–	–
KP [6]	–	–	86.9	86.2	92.4	–	–	–
HHCA [4]	–	–	88.3	85.3	91.7	–	–	–
Improved BCNN [25]	–	–	88.5	85.8	92.0	–	–	–
SMSO [46]	–	79.5	–	85.0	–	–	–	–
MPN-COV [43] (reproduced)	VGG-16	–	86.1	82.9	89.8	–	–	–
iSQRT-COV [23] (reproduced)	–	76.1	90.0	84.5	91.2	71.3	56.2	76.2
DeepCOV [9]	–	79.2	88.7	85.4	91.7	–	–	–
DeepKSPD [9]	–	81.0	90.0	84.8	91.6	–	–	–
RUN [47]	–	80.5	91.0	85.7	–	–	–	–
FCBN [48]	–	80.3	90.5	85.5	–	–	–	–
TKPF [49]	–	80.5	91.4	86.0	–	–	–	–
Precision Ω	–	80.2	89.4	83.4	92.0	74.0	57.9	81.0
iSICE (ours)	–	78.7	92.2	86.5	94.0	74.7	59.8	78.7
CBP [11]	–	–	81.6	81.6	88.6	–	–	–
KP [6]	–	–	85.7	84.7	91.1	–	–	–
SMSO [46]	–	79.7	–	85.8	–	–	–	–
iSQRT-COV [23] (reproduced)	–	78.8	90.9	84.3	92.1	73.0	57.7	70.7
DeepCOV-ResNet [34]	–	83.4	83.9	86.0	85.0	–	–	–
TKPF [49]	–	84.1	92.1	85.7	–	–	–	–
Precision Ω	–	80.8	91.2	84.7	92.0	73.7	59.6	65.6
iSICE (ours)	–	80.5	92.7	85.9	93.5	75.7	60.7	72.0
iSQRT-COV [23]	–	76.3	90.3	84.1	91.4	71.8	56.9	75.4
Precision Ω	–	79.6	91.1	83.2	92.2	74.2	57.3	73.8
iSICE (ours)	–	80.6	92.5	86.6	93.9	74.9	59.6	77.1
iSQRT-COV [23]	–	79.3	91.0	84.4	92.3	73.0	70.6	73.9
Precision Ω	–	77.9	90.1	83.3	91.4	71.2	69.8	73.0
iSICE (ours)	–	81.0	92.9	86.6	93.6	75.4	72.0	78.0
iSQRT-COV [23]	–	81.6	91.3	86.2	92.4	75.7	72.2	76.1
Precision Ω	–	85.7	90.2	84.6	89.9	76.9	72.3	77.6
iSICE (ours)	–	86.3	94.6	87.2	94.5	78.7	73.8	81.0
iSQRT-COV [23]	–	77.8	88.1	83.5	89.4	84.7	61.5	82.0
Precision Ω	–	78.5	81.2	83.7	92.2	83.9	59.3	83.6
iSICE (ours)	–	85.4	90.4	86.7	93.1	88.9	65.0	85.1
iSQRT-COV [23]	–	82.1	87.6	85.1	89.7	86.1	58.1	67.7
Precision Ω	–	82.5	88.2	84.9	90.5	86.5	59.1	65.6
iSICE (ours)	–	85.9	89.6	86.5	91.3	88.3	61.9	69.1
iSQRT-COV [23]	–	86.6	91.3	88.0	92.0	79.4	69.7	64.9
Precision Ω	–	87.0	90.7	87.7	93.1	80.1	67.3	66.4
iSICE (ours)	–	87.6	92.9	88.3	93.3	79.8	72.4	68.4

Feature visualisation:



Paper website & code:



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