

Similarity Matrix Compression for Efficient Signature Quadratic Form Distance Computation

Christian Beecks, Merih Seran Uysal, Thomas Seidl
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RWTH Aachen University, Germany

International Conference on Similarity Search and Applications
19th September 2010, Istanbul, Turkey

Preliminary Information

Signature Quadratic Form Distance

	Software A	Software B	Software C
Initial Setup Time	10 min	15 min	20 min
Training Time	2 hours	3 hours	4 hours
Customer Support	24/7	8 AM - 8 PM	9 AM - 5 PM
Implementation Cost	\$1000	\$1500	\$2000
Performance Metrics	High	Medium	Low
User Satisfaction	Very High	High	Medium
Total Score	8.5	7.5	6.5

Performance Evaluation

Software A is the best choice for most metrics, except for implementation cost where Software C is better.

Similarity Matrix Compression

Experimental Evaluation and Conclusions

Thank you for your attention.

Questions ?

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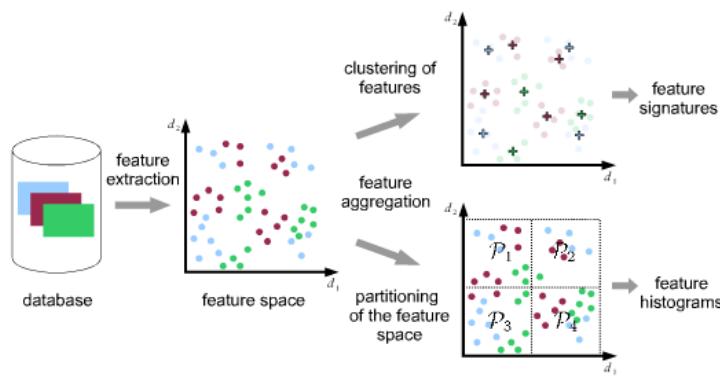
Goal: search for similar multimedia objects based on their contents

- extract objects' inherent properties (features)
- define similarity between two objects

Possible applications/tasks include

- retrieval: image, video, audio, music, text search
- content analysis: copy, duplicate, near-duplicate detection
- mining: classification, clustering, outlier detection
- exploration: browse and navigate through large databases

Feature Extraction Process



Content-Based Feature Representation

1. Feature extraction:

- extract the objects' inherent properties (features)
- example image features: local color descriptors (RGB, SIFT, ...)
- represent each object via its feature distribution in some feature space

2. Feature aggregation:

- aggregate the objects' feature distributions
- store the features more compact in some kind of feature representation which can be compared more efficiently

Example feature representations:

- feature histograms, feature vectors
- feature signatures = bag of local features

Feature Signatures

Adjust to individual multimedia objects by

- representing objects by sets of (local) features
- clustering these sets individually
- storing the cluster centroids c^{o_i} and the corresponding weights w^{o_i}



Definition:

$$S^o = \{\langle c^{o_i}, w^{o_i} \rangle, i = 1, \dots, n\}$$

Feature signatures

- are more flexible than feature histograms
- achieve a good balance between expressiveness and efficiency
- can be compared using adaptive similarity measures [1] which apply a ground distance among centroids

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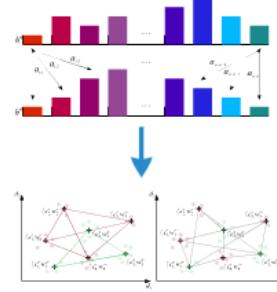
Signature Quadratic Form Distance

Quadratic Form Distance

Idea:

- generalize the concept of Quadratic Form Distance [2,3]

$$QFDA(h^q, h^o) = \sqrt{(h^q - h^o) \cdot A \cdot (h^q - h^o)^T}$$



New:

- adapt cross-dimension concept to compare feature signatures
- make use of an inherent similarity function comparing all centroids with each other

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Example

- given the following feature signatures:

$$\begin{aligned} S^q &= \{\langle \binom{3}{3}, 0.5 \rangle, \langle \binom{8}{7}, 0.5 \rangle\} & S^o &= \{\langle \binom{4}{7}, 0.5 \rangle, \langle \binom{9}{5}, 0.25 \rangle, \langle \binom{8}{1}, 0.25 \rangle\} \\ &\downarrow & &\downarrow \\ &\begin{pmatrix} \binom{3}{3} & \binom{8}{7} & \binom{4}{7} & \binom{9}{5} & \binom{8}{1} \end{pmatrix} & & \\ &(w_q - w_o) &= & (-0.5, 0.5, -0.5, -0.25, -0.25) \end{aligned}$$

- by using $f_s(c_i, c_j) = \frac{1}{1+L_2(c_i, c_j)}$ we obtain the similarity matrix:

$$A_{f_s} = \begin{pmatrix} 1 & 0.135 & 0.195 & 0.137 & 0.157 \\ 0.135 & 1 & 0.2 & 0.309 & 0.143 \\ 0.195 & 0.2 & 1 & 0.157 & 0.122 \\ 0.137 & 0.309 & 0.157 & 1 & 0.195 \\ 0.157 & 0.143 & 0.122 & 0.195 & 1 \end{pmatrix}$$

- thus the Signature Quadratic Form Distance becomes:

$$\begin{aligned} SQFD_{f_s}(S^q, S^o) &= \sqrt{(w_q - w_o) \cdot A_{f_s} \cdot (w_q - w_o)^T} \\ &= 0.808. \end{aligned}$$

Signature Quadratic Form Distance

Definition:

- given two feature signatures

$$S^q = \{\langle c_i^q, w_i^q \rangle \mid i = 1, \dots, n\}$$

$$S^o = \{\langle c_i^o, w_i^o \rangle \mid i = 1, \dots, m\}$$

- a similarity function $f_s(c_i, c_j) \mapsto \mathcal{R}$ comparing centroids

- Signature Quadratic Form Distance [4,5] is defined as follows:

$$SQFD_{f_s}(S^q, S^o) = \sqrt{(w_q - w_o) \cdot A_{f_s} \cdot (w_q - w_o)^T}$$

Properties:

- concatenation of weights $(w_q - w_o) = (w_1^q, \dots, w_n^q, -w_1^o, \dots, -w_m^o)$
- similarity matrix is determined dynamically
- each entry models similarity between two centroids

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Performance Evaluation

- Effectiveness (Mean Average Precision):

database	$SQFD_{f_s}$	$SQFD_{f_h}$	$SQFD_{f_g}$	HD	PMHD	WCD	EMD	α_{f_s}	α_{f_h}
Wang	0.592	0.598	0.613	0.308	0.476	0.591	0.598	2.7	0.9
Coil100	0.726	0.721	0.776	0.425	0.606	0.726	0.710	2.7	0.6
MIR Flickr	0.336	0.338	0.343	0.307	0.322	0.335	0.333	2.5	0.6
101objects	0.117	0.128	0.139	0.072	0.105	0.117	0.141	1.4	1.6
average:	0.443	0.446	0.468	0.278	0.377	0.442	0.446		

- Efficiency (Computation time in milliseconds):

database	size	$SQFD_{f_s}$	$SQFD_{f_h}$	$SQFD_{f_g}$	HD	PMHD	WCD	EMD
Wang	1000	458.9	565.1	1127.0	136.0	234.4	615.3	4880.9
Coil100	7200	1981.5	2422.9	4753.8	631.3	1084.6	2591.2	19393.2
MIR Flickr	25000	9254.7	11399.0	22821.1	2701.5	4635.6	12572.2	73182.9
101objects	9196	3443.2	4223.6	8434.9	1019.5	1749.7	4608.2	33226.7
average:		3784.6	4652.6	9284.2	1122.0	1926.1	5096.7	32670.9

- Signature Quadratic Form Distance can outperform state-of-the-art similarity measures

Similarity Matrix Compression

Idea

- Allow feature signatures to share the same centroids
- Use this "global information" to compress the similarity matrix of the Signature Quadratic Form Distance
- Furthermore: use precomputation possibilities
- Result: We are able to compute Signature Quadratic Form Distance more efficiently

Similarity Matrix Compression

By making use of centroid structure given by the global components of the sorted weight vectors, we compress the similarity matrix:

$$A = \begin{matrix} c_g^q & c_l^q & c_g^p & c_l^p \\ A_{11} & A_{12} & A_{13} & A_{14} \\ A_{21} & A_{22} & A_{23} & A_{24} \\ A_{31} & A_{32} & A_{33} & A_{34} \\ A_{41} & A_{42} & A_{43} & A_{44} \end{matrix} \quad \Leftrightarrow \quad A' = \begin{matrix} c_g^q w_g^q & c_l^q w_g^q & c_g^p w_l^q & c_l^p w_l^q \\ A_{11} & A_{12} & A_{13} & A_{14} \\ c_g^q w_g^p & A_{21} & A_{23} & A_{24} \\ c_l^q w_g^p & A_{31} & A_{33} & A_{34} \\ c_g^p w_l^q & A_{41} & A_{43} & A_{44} \end{matrix}$$

and compute the Signature Quadratic Form Distance as:

$$SQFD_A(S^q, S^p) = \sqrt{(\bar{w}_g^q - \bar{w}_g^p |\bar{w}_l^q| - \bar{w}_l^p) \cdot A' \cdot (\bar{w}_g^q - \bar{w}_g^p |\bar{w}_l^q| - \bar{w}_l^p)^T}$$

Global and Local Components

- Split feature signatures into two parts:
- Global components S_g^q and S_g^p storing shared information

$$\begin{aligned} S_g^q &:= \{(c, w) \in S^q \mid \exists w' \in \mathcal{R}^+ : \langle c, w' \rangle \in S^p\}, \\ S_g^p &:= \{(c, w) \in S^p \mid \exists w' \in \mathcal{R}^+ : \langle c, w' \rangle \in S^q\}, \end{aligned}$$

- Local components S_l^q and S_l^p storing individual information

$$\begin{aligned} S_l^q &:= S^q \setminus S_g^q, \\ S_l^p &:= S^p \setminus S_g^p. \end{aligned}$$

Example

Consider the following feature signatures:

$$S^q = \{\langle \binom{2}{2}, 0.5 \rangle, \langle \binom{3}{1}, 0.4 \rangle, \langle \binom{4}{2}, 0.1 \rangle\}$$

$$S^p = \{\langle \binom{2}{2}, 0.3 \rangle, \langle \binom{3}{1}, 0.3 \rangle, \langle \binom{2}{3}, 0.4 \rangle\}$$

and the sorted weight vectors:

$$\bar{w}^q = (0.5, 0.4 \mid 0.1)$$

$$\bar{w}^p = (0.3, 0.3 \mid 0.4)$$

We can compute the Signature Quadratic Form Distance as:

$$SQFD(S^q, S^p) = \sqrt{(0.5 - 0.3, 0.4 - 0.3 \mid 0.1 \mid - 0.4) \cdot A' \cdot \dots}$$

Sorted Weight Vectors

Rearrange the weights of the feature signatures w.r.t. global and local components to obtain the sorted weight vectors:

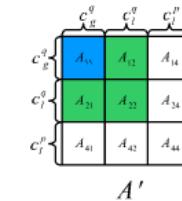
$$\begin{aligned} \bar{w}^q &:= (\bar{w}_g^q | \bar{w}_l^q) := (\bar{w}^{q_1}, \dots, \bar{w}^{q_k} | \bar{w}^{q_{k+1}}, \dots, \bar{w}^{q_n}), \\ \bar{w}^p &:= (\bar{w}_g^p | \bar{w}_l^p) := (\bar{w}^{p_1}, \dots, \bar{w}^{p_k} | \bar{w}^{p_{k+1}}, \dots, \bar{w}^{p_m}), \end{aligned}$$

under the following conditions:

- (i) $\forall i \ 1 \leq i \leq k, \exists c, \langle c, \bar{w}^{q_i} \rangle \in S_g^q \wedge \langle c, \bar{w}^{p_i} \rangle \in S_g^p,$
- (ii) $\forall i \ k+1 \leq i \leq n, \exists c, \langle c, \bar{w}^{q_i} \rangle \in S_l^q,$
- (iii) $\forall i \ k+1 \leq i \leq n, \exists c, \langle c, \bar{w}^{p_i} \rangle \in S_l^p,$
- (iv) $\forall i, j \ 1 \leq i, j \leq n, i \neq j, \exists c, c',$
 $\langle c, \bar{w}^{q_i} \rangle \in S^q \wedge \langle c', \bar{w}^{q_j} \rangle \in S^q \wedge c \neq c',$
 $\langle c, \bar{w}^{p_i} \rangle \in S^p \wedge \langle c', \bar{w}^{p_j} \rangle \in S^p \wedge c \neq c',$

Structure of the Compressed Similarity Matrix

- 3x3 block structure according to global and local components:



A'

- Blue block can be computed before a query is given
- Green blocks can be computed once the query is issued

Experimental Evaluation and Conclusions

Experimental Setup

We generated feature signatures by

- varying in the number of centroids: 100 - 800
- setting the centroid dimensionality: 7
- choosing the weights randomly
- changing the ratio c_g of global centroids: 0% - 80%

We computed the Signature Quadratic Form Distance using the similarity function $a_{ij} = e^{-L_2(c_i, c_j)/2}$

Efficiency Evaluation

- Average computation times in milliseconds by using similarity matrix compression with precomputation

c_g (%)	size of feature signatures				
	100	200	400	800	s_f
80	3.14	12.71	50.78	206.05	9.0
60	6.95	27.67	110.45	445.04	4.1
40	11.24	44.93	179.43	720.15	2.6
20	16.09	64.49	257.65	1033.54	1.8
0	28.81	114.96	459.89	1844.17	

- and without precomputation:

c_g (%)	size of feature signatures				
	100	200	400	800	s_f
80	10.37	41.86	166.12	663.7	2.8
60	14.21	56.54	228.09	905.16	2.0
40	18.35	73.76	297.93	1181.04	1.6
20	23.25	93.39	374.31	1493.24	1.2
0	28.81	114.96	459.89	1844.17	

Summary

- Signature Quadratic Form Distance is a generalization of the Quadratic Form Distance
- Signature Quadratic Form Distance can compare feature signatures of different size and structure
- Similarity matrix compression uses global information among the feature signatures
- Our approach improves the efficiency of single distance computations by a factor up to 9

Future Work

- So far, we evaluated the similarity matrix compression approach only theoretically
- We plan to evaluate the effectiveness of our approach on different multimedia databases
- We plan to incorporate the extraction of global information in the feature extraction process
- Open question: How to index feature signatures according to global components?

Content-Based Multimedia Retrieval

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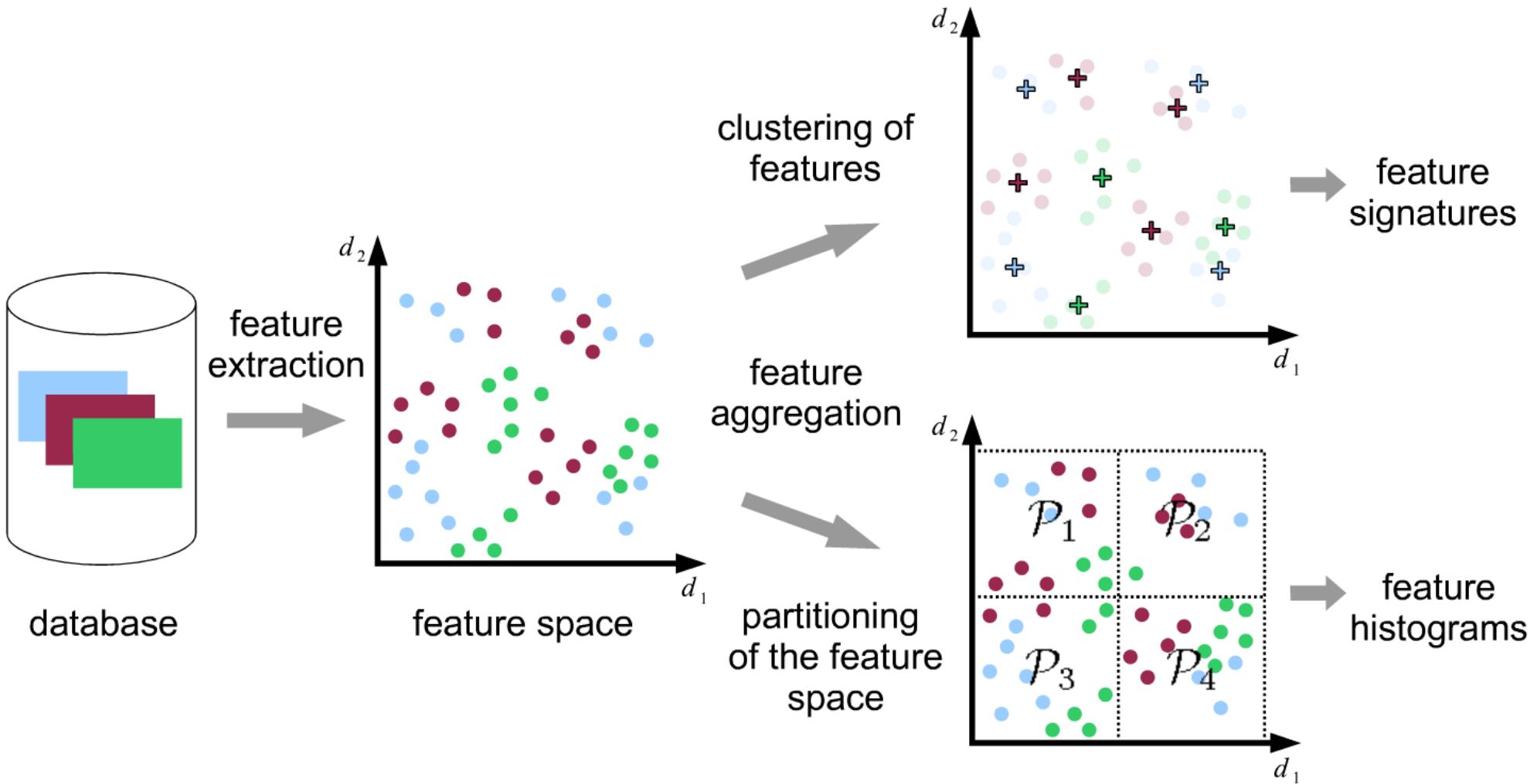
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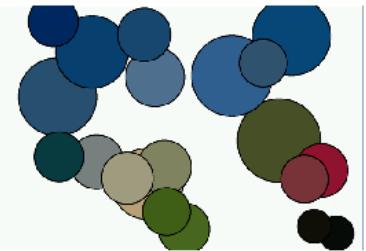
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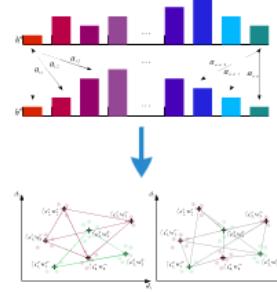
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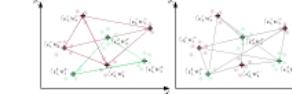
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Properties:

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- similarity matrix is determined dynamically
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Performance Evaluation

- Effectiveness (Mean Average Precision):

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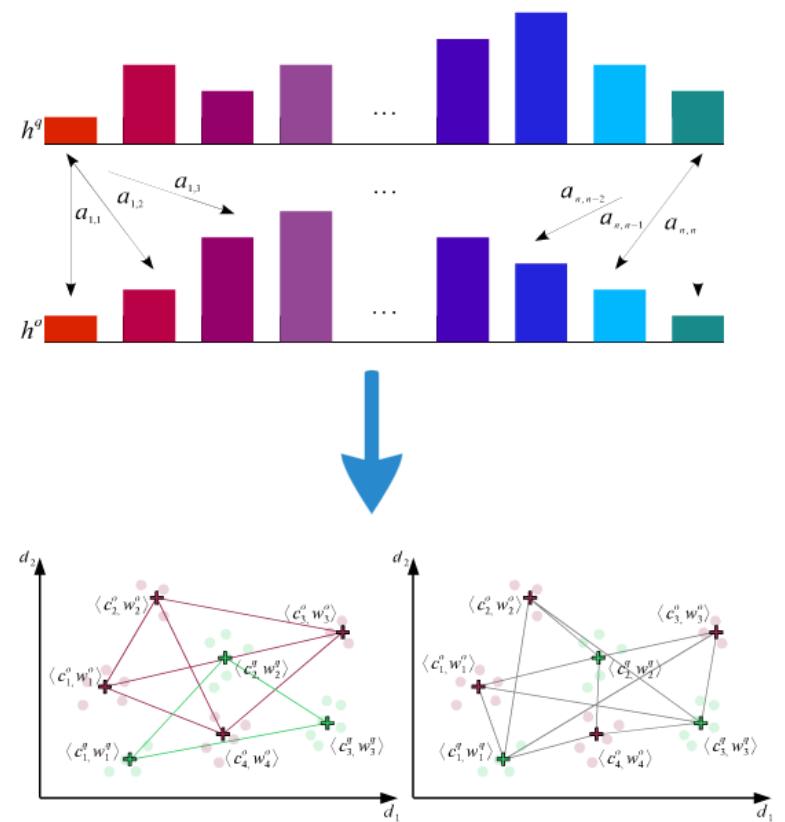
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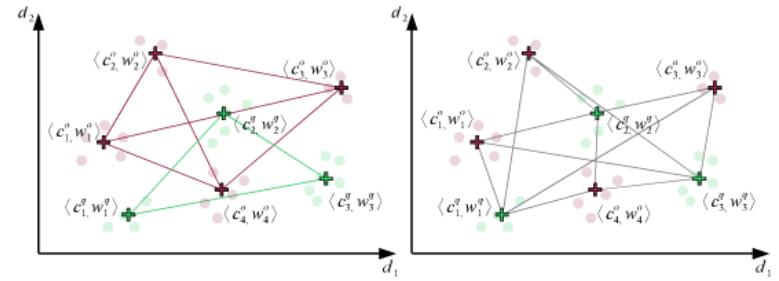
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Properties:

- concatenation of weights $(w_q| - w_o) = (w_1^q, \dots, w_n^q, -w_1^o, \dots, -w_m^o)$
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$$(w_q| - w_o) = \begin{pmatrix} \binom{3}{3} & \binom{8}{7} & \binom{4}{7} & \binom{9}{5} & \binom{8}{1} \\ -0.5, & 0.5, & -0.5, & -0.25, & -0.25 \end{pmatrix}$$

- by using $f_s(c_i, c_j) = \frac{1}{1+L_2(c_i, c_j)}$ we obtain the similarity matrix:

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Performance Evaluation

- Effectiveness (Mean Average Precision):

database	$SQFD_{f_-}$	$SQFD_{f_h}$	$SQFD_{f_g}$	HD	PMHD	WCD	EMD	α_{f_h}	α_{f_g}
<i>Wang</i>	0.592	0.598	0.613	0.308	0.476	0.591	0.598	2.7	0.9
<i>Coil100</i>	0.726	0.721	0.776	0.425	0.606	0.726	0.710	2.7	0.6
<i>MIR Flickr</i>	0.336	0.338	0.343	0.307	0.322	0.335	0.333	2.5	0.6
<i>101objects</i>	0.117	0.128	0.139	0.072	0.105	0.117	0.141	1.4	1.6
average:	0.443	0.446	0.468	0.278	0.377	0.442	0.446		

- Efficiency (Computation time in milliseconds):

database	size	$SQFD_{f_-}$	$SQFD_{f_h}$	$SQFD_{f_g}$	HD	PMHD	WCD	EMD
<i>Wang</i>	1000	458.9	565.1	1127.0	136.0	234.4	615.3	4880.9
<i>Coil100</i>	7200	1981.5	2422.9	4753.8	631.3	1084.6	2591.2	19393.2
<i>MIR Flickr</i>	25000	9254.7	11399.0	22821.1	2701.5	4635.6	12572.2	73182.9
<i>101objects</i>	9196	3443.2	4223.6	8434.9	1019.5	1749.7	4608.2	33226.7
average:		3784.6	4652.6	9284.2	1122.0	1926.1	5096.7	32670.9

- Signature Quadratic Form Distance can outperform state-of-the-art similarity measures

Similarity Matrix Compression

Idea

- Allow feature signatures to share the same centroids
- Use this "global information" to compress the similarity matrix of the Signature Quadratic Form Distance
- Furthermore: use precomputation possibilities
- Result: We are able to compute Signature Quadratic Form Distance more efficiently

Similarity Matrix Compression

By making use of centroid structure given by the global components of the sorted weight vectors, we compress the similarity matrix:

$$A = \begin{matrix} c_g^q & c_g^q & c_g^q & c_g^q \\ c_g^q & A_{11} & A_{12} & A_{13} \\ c_g^q & A_{21} & A_{22} & A_{23} \\ c_g^q & A_{31} & A_{32} & A_{33} \\ c_g^q & A_{41} & A_{42} & A_{43} \end{matrix} \quad \Leftrightarrow \quad A' = \begin{matrix} c_g^q w_g^q & c_g^q w_g^q & c_g^q w_g^q & c_g^q w_g^q \\ c_l^q w_g^q & A_{11} & A_{12} & A_{13} \\ c_l^q w_g^q & A_{21} & A_{22} & A_{23} \\ c_l^q w_g^q & A_{31} & A_{32} & A_{33} \\ c_l^q w_g^q & A_{41} & A_{42} & A_{43} \end{matrix}$$

and compute the Signature Quadratic Form Distance as:

$$SQFD_A(S^q, S^p) = \sqrt{(\bar{w}_g^q - \bar{w}_g^p | \bar{w}_l^q | - \bar{w}_l^p) \cdot A' \cdot (\bar{w}_g^q - \bar{w}_g^p | \bar{w}_l^q | - \bar{w}_l^p)^T}$$

Global and Local Components

- Split feature signatures into two parts:
- Global components S_g^q and S_g^p storing shared information

$$\begin{aligned} S_g^q &:= \{(c, w) \in S^q \mid \exists w' \in \mathcal{R}^+ : \langle c, w' \rangle \in S^p\}, \\ S_g^p &:= \{(c, w) \in S^p \mid \exists w' \in \mathcal{R}^+ : \langle c, w' \rangle \in S^q\}, \end{aligned}$$

- Local components S_l^q and S_l^p storing individual information

$$\begin{aligned} S_l^q &:= S^q \setminus S_g^q, \\ S_l^p &:= S^p \setminus S_g^p. \end{aligned}$$

Example

Consider the following feature signatures:

$$S^q = \{\langle \binom{2}{2}, 0.5 \rangle, \langle \binom{3}{1}, 0.4 \rangle, \langle \binom{4}{2}, 0.1 \rangle\}$$

$$S^p = \{\langle \binom{2}{2}, 0.3 \rangle, \langle \binom{3}{1}, 0.3 \rangle, \langle \binom{2}{3}, 0.4 \rangle\}$$

and the sorted weight vectors:

$$\bar{w}^q = (0.5, 0.4 \mid 0.1)$$

$$\bar{w}^p = (0.3, 0.3 \mid 0.4)$$

We can compute the Signature Quadratic Form Distance as:

$$SQFD(S^q, S^p) = \sqrt{(0.5 - 0.3, 0.4 - 0.3 \mid 0.1 \mid - 0.4) \cdot A' \cdot (0.5 - 0.3, 0.4 - 0.3 \mid 0.1 \mid - 0.4)^T}$$

Sorted Weight Vectors

Rearrange the weights of the feature signatures w.r.t. global and local components to obtain the sorted weight vectors:

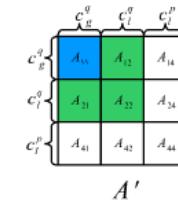
$$\begin{aligned} \bar{w}^q &:= (\bar{w}_g^q | \bar{w}_l^q) := (\bar{w}^{q_1}, \dots, \bar{w}^{q_k} | \bar{w}^{q_{k+1}}, \dots, \bar{w}^{q_n}), \\ \bar{w}^p &:= (\bar{w}_g^p | \bar{w}_l^p) := (\bar{w}^{p_1}, \dots, \bar{w}^{p_k} | \bar{w}^{p_{k+1}}, \dots, \bar{w}^{p_m}), \end{aligned}$$

under the following conditions:

- (i) $\forall i \ 1 \leq i \leq k, \exists c, \langle c, \bar{w}^{q_i} \rangle \in S_g^q \wedge \langle c, \bar{w}^{p_i} \rangle \in S_g^p,$
- (ii) $\forall i \ k + 1 \leq i \leq n, \exists c, \langle c, \bar{w}^{q_i} \rangle \in S_l^q,$
- (iii) $\forall i \ k + 1 \leq i \leq n, \exists c, \langle c, \bar{w}^{p_i} \rangle \in S_l^p,$
- (iv) $\forall i, j \ 1 \leq i, j \leq n, i \neq j, \exists c, c',$
 $\langle c, \bar{w}^{q_i} \rangle \in S^q \wedge \langle c', \bar{w}^{q_j} \rangle \in S^q \wedge c \neq c',$
 $\langle c, \bar{w}^{p_i} \rangle \in S^p \wedge \langle c', \bar{w}^{p_j} \rangle \in S^p \wedge c \neq c',$

Structure of the Compressed Similarity Matrix

- 3x3 block structure according to global and local components:



A'

- Blue block can be computed before a query is given
- Green blocks can be computed once the query is issued

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Rearrange the weights of the feature signatures w.r.t. global and local components to obtain the sorted weight vectors:

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$$(ii) \quad \forall i \ k + 1 \leq i \leq n, \ \exists c. \ \langle c, \tilde{w}^{q_i} \rangle \in S_l^q,$$

$$(iii) \quad \forall i \ k + 1 \leq i \leq m, \ \exists c. \ \langle c, \tilde{w}^{p_i} \rangle \in S_l^p,$$

$$(iv) \quad \forall i, j \ 1 \leq i, j \leq n, \ i \neq j, \ \exists c, c'.$$

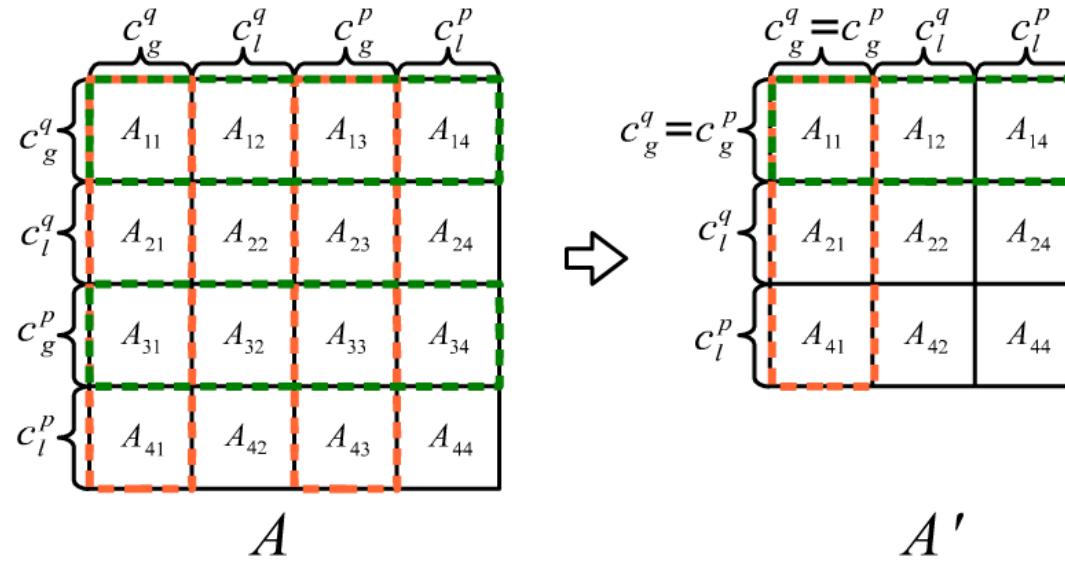
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$$S^o = \{\langle \binom{2}{2}, 0.3 \rangle, \langle \binom{3}{1}, 0.3 \rangle, \langle \binom{2}{3}, 0.4 \rangle\}$$

and the sorted weight vectors:

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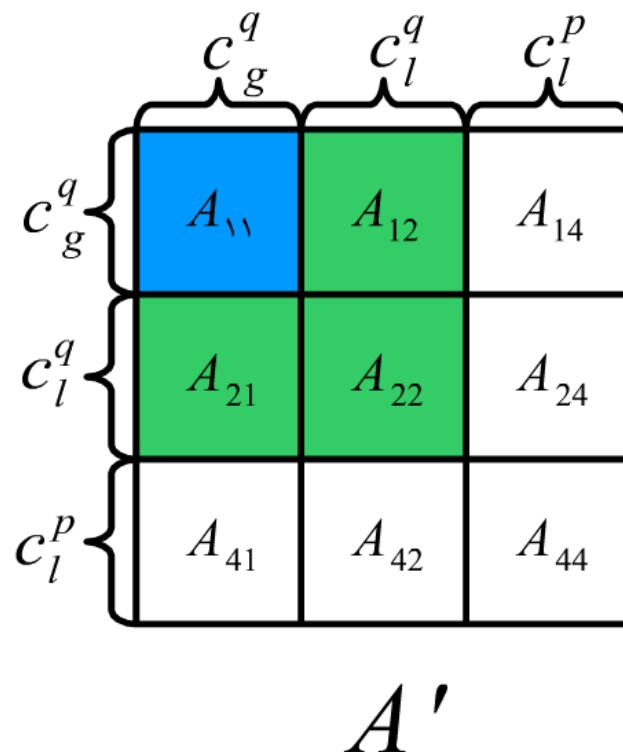
$$\tilde{w}^o = (0.3, 0.3 \mid 0.4)$$

We can compute the Signature Quadratic Form Distance as:

$$SQFD(S^q, S^o) = \sqrt{(0.5 - 0.3, 0.4 - 0.3 \mid 0.1 \mid - 0.4) \cdot A' \cdot \dots}$$

Structure of the Compressed Similarity Matrix

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Experimental Evaluation and Conclusions

Experimental Setup

We generated feature signatures by

- varying in the number of centroids: 100 - 800
- setting the centroid dimensionality: 7
- choosing the weights randomly
- changing the ratio c_g of global centroids: 0% - 80%

We computed the Signature Quadratic Form Distance using the similarity function $a_{ij} = e^{-L_2(c_i, c_j)/2}$

Efficiency Evaluation

- Average computation times in milliseconds by using similarity matrix compression with precomputation

c_g (%)	size of feature signatures				
	100	200	400	800	s_f
80	3.14	12.71	50.78	206.05	9.0
60	6.95	27.67	110.45	445.04	4.1
40	11.24	44.93	179.43	720.15	2.6
20	16.09	64.49	257.65	1033.54	1.8
0	28.81	114.96	459.89	1844.17	

- and without precomputation:

c_g (%)	size of feature signatures				
	100	200	400	800	s_f
80	10.37	41.86	166.12	663.7	2.8
60	14.21	56.54	228.09	905.16	2.0
40	18.35	73.76	297.93	1181.04	1.6
20	23.25	93.39	374.31	1493.24	1.2
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Summary

- Signature Quadratic Form Distance is a generalization of the Quadratic Form Distance
- Signature Quadratic Form Distance can compare feature signatures of different size and structure
- Similarity matrix compression uses global information among the feature signatures
- Our approach improves the efficiency of single distance computations by a factor up to 9

Future Work

- So far, we evaluated the similarity matrix compression approach only theoretically
- We plan to evaluate the effectiveness of our approach on different multimedia databases
- We plan to incorporate the extraction of global information in the feature extraction process
- Open question: How to index feature signatures according to global components?

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Thank you for your attention.

Questions ?

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