Supplementary Material: Visual Semantic Search: Retrieving Videos via Complex Textual Queries

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Abstract

This document provides some technical details related to the learning problem presented in the paper [1]. In particular, we review the concept of conciseness, and provide the proof to the Proposition 1 in [1], which establishes the fact that our learning problem is concise, and finally give the detailed derivation of the simplified optimization problem given in Eq.(7).

1 The Learning Problem

The problem of learning the optimal combination weights of scores was formulated in section 4.5.1 of the paper. For self-containedness, we briefly revisit the problem below.

minimize
$$\frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$
(1)
s.t.
$$\mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}^{(i)}) \ge \mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}) + \Delta(\mathbf{y}, \mathbf{y}^{(i)}) - \xi_i, \ \forall \mathbf{y}^{(i)} \in \mathcal{Y}^{(i)}.$$
$$\xi_i \ge 0, \ \forall i = 1, \dots, N.$$

Here, $\mathbf{y}^{(i)}$ is the ground-truth matching for the *i*-th instance, $\phi_i(\mathbf{y})$ is a vector of matching scores for \mathbf{y} , and $\Delta(\mathbf{y}, \mathbf{y}^{(i)})$ the loss function. In particular, $\phi_i(\mathbf{y})$ can be expressed as

$$\phi_i(\mathbf{y}) = [\phi_i^{(1)}(\mathbf{y}), \dots, \phi_i^{(K)}(\mathbf{y})], \quad \text{with } \phi_i^{(k)}(\mathbf{y}) = \sum_{uv} f_{uv}^{(ik)} y_{uv}.$$
(2)

We use the Hamming loss, as

$$l(\mathbf{y};\mathbf{y}^{(i)}) = \sum_{uv} \mathbf{1}(y_{uv} \neq y_{uv}^{(i)}) = a^{(i)} - \sum_{uv} y_{uv} y_{uv}^{(i)},$$
(3)

where $a^{(i)} = \sum_{u} s_{u}^{(i)}$ is the total number of matching edges, which is a constant.

The domain $\mathcal{Y}^{(i)}$ depends on particular instance, and can be written as

$$\mathcal{Y}^{(i)} = \left\{ \mathbf{y} : \sum_{v} y_{uv} = s_u^{(i)}, \sum_{u} y_{uv} \le t_v^{(i)}, \ 0 \le y_{uv} \le c_{uv}^{(i)} \right\}.$$
(4)

2 The Notion of Conciseness

The learning problem given by Eq.(1) can be re-written as

minimize
$$\frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$
s.t.
$$\mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}^{(i)}) \ge \max_{\mathbf{y} \in \mathcal{Y}^{(i)}} \left(\mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}) + \Delta(\mathbf{y}; \mathbf{y}^{(i)}) \right) - \xi_i, \quad \xi_i \ge 0, \quad \forall i = 1, \dots, N.$$
(5)

This model is called *concise* if there exists a function \tilde{f}_i that is concave in μ and a convex set $\mathcal{U}^{(i)}$ for each i such that

$$\max_{\mathbf{y}\in\mathcal{Y}^{(i)}} \left(\mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}) + \Delta(\mathbf{y}; \mathbf{y}^{(i)}) \right) = \max_{\boldsymbol{\mu}\in\mathcal{U}^{(i)}} \tilde{f}_i(\mathbf{w}, \boldsymbol{\mu}).$$
(6)

Next, we review how *conciseness* can be exploited to simplify the learning problem. Without losing generality, we express $\mu \in U^{(i)}$ using a convex function g_i as

$$\mathbf{g}_i(\boldsymbol{\mu}) \le 0. \tag{7}$$

Then the Lagrangian for $\tilde{f}_i(\mathbf{w}, \boldsymbol{\mu})$ is

$$L_i(\boldsymbol{\mu}, \boldsymbol{\lambda}; \mathbf{w}) = \tilde{f}_i(\mathbf{w}, \boldsymbol{\mu}) - \boldsymbol{\lambda}^T \mathbf{g}_i(\boldsymbol{\mu}) \quad \text{with } \boldsymbol{\lambda} \ge 0.$$
(8)

This provides an upper bound for $\tilde{f}_i(\mathbf{w}, \boldsymbol{\mu})$ within $\mathcal{U}^{(i)}$. By strong duality (which can be easily verified), we have:

$$\max_{\boldsymbol{\mu}\in\mathcal{U}^{(i)}} f_i(\mathbf{w},\boldsymbol{\mu}) = \max_{\boldsymbol{\mu}\in\mathcal{U}^{(i)}} \min_{\boldsymbol{\lambda}\geq 0} L_i(\boldsymbol{\mu},\boldsymbol{\lambda};\mathbf{w}),$$
$$= \min_{\boldsymbol{\lambda}\geq 0} \max_{\boldsymbol{\mu}\in\mathcal{U}^{(i)}} L_i(\boldsymbol{\mu},\boldsymbol{\lambda};\mathbf{w}).$$
(9)

Suppose $\max_{\mu \in \mathcal{U}^{(i)}} L_i(\mu, \lambda, \nu; \mathbf{w})$ has a Lagrangian dual given by

$$\rho_i(\boldsymbol{\lambda}; \mathbf{w}) \text{ s.t. } \boldsymbol{\eta}_i(\boldsymbol{\lambda}; \mathbf{w}) \le 0.$$
(10)

Then, we have

$$\max_{\boldsymbol{\mu} \in \mathcal{U}^{(i)}} \tilde{f}_i(\mathbf{w}, \boldsymbol{\mu}) = \min_{\boldsymbol{\eta}^{(i)}(\boldsymbol{\lambda}; \mathbf{w}) \le 0} \rho_i(\boldsymbol{\lambda}; \mathbf{w})$$
(11)

For conciseness, the condition $\lambda \ge 0$ is merged into $\eta_i(\lambda; \mathbf{w}) \le 0$. Incorporating this into Eq.(5) results in

minimize
$$\frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$
s.t.
$$\mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}^{(i)}) \ge \min_{\boldsymbol{\eta}^{(i)}(\boldsymbol{\lambda};\mathbf{w}) \le 0} \rho_i(\boldsymbol{\lambda};\mathbf{w}) - \xi_i, \ \xi_i \ge 0, \quad \forall i = 1, \dots, N.$$
(12)

Combining the optimization over w and that over λ , we finally gets the following problem:

minimize
$$\frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$
(13)
s.t.
$$\mathbf{w}^T \boldsymbol{\phi}_i(\mathbf{y}^{(i)}) \ge \rho_i(\boldsymbol{\lambda}, \boldsymbol{\nu}; \mathbf{w}) - \xi_i, \quad \forall i = 1, \dots, N,$$
$$\boldsymbol{\eta}_i(\boldsymbol{\lambda}, \boldsymbol{\nu}; \mathbf{w}) \le 0, \quad \xi_i \ge 0, \quad \forall i = 1, \dots, N.$$

3 Proof of Proposition 1

Proposition 1 in the paper establishes the fact that our learning problem is *concise*. Below, we prove this proposition.

With Eq.(2) and Eq.(3), we have

$$\mathbf{w}^{T} \boldsymbol{\phi}_{i}(\mathbf{y}) + \Delta(\mathbf{y}; \mathbf{y}^{(i)}) = \sum_{k=1}^{K} w_{k} \sum_{uv} f_{uv}^{(ik)} y_{uv} + \left(a^{(i)} - \sum_{uv} y_{uv} y_{uv}^{(i)}\right)$$
$$= a^{(i)} + \sum_{uv} \left(\sum_{k=1}^{K} w_{k} f_{uv}^{(ik)} - y_{uv}^{(i)}\right) y_{uv}$$
$$= a^{(i)} + \left(\mathbf{F}^{(i)} \mathbf{w} - \mathbf{y}^{(i)}\right)^{T} \mathbf{y}.$$
(14)

Here, each $\mathbf{F}^{(i)}$ is an mn-by-K matrix, where each row corresponding to a particular matching pair (u, v) and each column corresponds to a score channel. According to Eq.(6), we can conclude that this model is *concise*, with

$$\tilde{f}_{i}(\mathbf{w},\boldsymbol{\mu}) = a^{(i)} + \left(\mathbf{F}^{(i)}\mathbf{w} - \mathbf{y}^{(i)}\right)^{T}\boldsymbol{\mu}$$
$$= a^{(i)} + \sum_{uv} \left(\mathbf{w}^{T}\mathbf{f}_{uv}^{(i)} - y_{uv}^{(i)}\right)\boldsymbol{\mu}_{uv}.$$
(15)

Here, $\mathbf{f}_{uv}^{(i)}$ is the uv-th row of $\mathbf{F}^{(i)}$, which is a K-dimensional vector. In addition, the constraint $\boldsymbol{\mu} \in \mathcal{U}^{(i)}$ can be written explicitly as

$$\sum_{v} \mu_{uv} = s_u^{(i)} \quad \forall u, \quad \sum_{u} \mu_{uv} \le t_v^{(i)} \quad \forall v, \quad 0 \le \mu_{uv} \le c_{uv}^{(i)} \quad \forall u, v.$$
(16)

The proof is completed.

4 Simplified Optimization Problem

Then, we can derive the Lagrangian dual as follows

$$\rho^{(i)}(\lambda, \eta, \nu, \mathbf{w}) = a^{(i)} + \sum_{u} \lambda_{u} s_{u}^{(i)} + \sum_{v} \eta_{v} t_{v}^{(i)} + \sum_{uv} \nu_{uv} c_{uv}^{(i)},$$
(17)

with

$$\mathbf{w}^T \mathbf{f}_{uv}^{(i)} \le y_{uv}^{(i)} + \lambda_u + \eta_v + \nu_{uv}, \quad \eta_v \ge 0, \quad \nu_{uv} \ge 0 \quad \forall u, v.$$

$$(18)$$

Finally, according to Eq.(13), the learning problem can be written as

minimize
$$\frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$
(19)
s.t.
$$\mathbf{w}^T \mathbf{z}^{(i)} \ge \rho^{(i)}(\boldsymbol{\lambda}, \boldsymbol{\eta}, \boldsymbol{\nu}, \mathbf{w}) - \xi_i, \quad \forall i = 1, \dots, N,$$
$$\mathbf{w}^T \mathbf{f}_{uv}^{(i)} \le y_{uv}^{(i)} + \lambda_u^{(i)} + \eta_v^{(i)} + \nu_{uv}^{(i)}, \quad \forall u, v, i$$
$$\eta_v^{(i)} \ge 0, \quad \nu_{uv}^{(i)} \ge 0, \quad \xi^{(i)} \ge 0, \quad \forall u, v, i$$

Here, $\mathbf{z}^{(i)} = [z_1^{(i)}, \dots, z_K^{(i)}]$ with $z_k^{(i)} = \sum_{uv} f_{uv}^{(ik)} y_{uv}^{(i)}$.

References

[1] D. Lin, S. Fidler, C. Kong, and R. Urtasun. Visual semantic search: Retrieving videos via complex textual queries. In *CVPR*, 2014.