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Building a discriminatively ordered subspace on the generating matrix to classify high-dimensional spectral data

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Abstract

Soft independent modelling of class analogy (SIMCA) is a widely-used subspace method for spectral data classification. However, since the class subspaces are built independently in SIMCA, the discriminative between-class information is neglected. An appealing remedy is to first project the original data to a more discriminative subspace. For this, generalised difference subspace (GDS) that explores the information between class subspaces in the generating matrix can be a strong candidate. However, due to the difference between a class subspace (of infinite scale) and a class (of finite scale), the eigenvectors selected by GDS may not also be discriminative for classifying samples of classes. Therefore in this paper, we propose a discriminatively ordered subspace (DOS): different from GDS, our DOS selects the eigenvectors with high discriminative ability between classes rather than between class subspaces. The experiments on three real spectral datasets demonstrate

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that applying DOS before SIMCA outperforms its counterparts.

Keywords: Discriminatively ordered subspace, generalised difference subspace, generating matrix, SIMCA, spectral data classification, subspace method

1. Introduction

High-dimensional spectral data, such as near infrared (NIR) spectroscopic data and mass spectrometry (MS) data, are widely used in a variety of fields, for example chemometrics, bioinformatics and hyperspectral image analysis. In the analysis of spectral data, classification is an omnipresent task [4, 10, 2, 9, 7, 13], which enables us to distinguish different species, identify the geographical origins of the products, or predict molecular substructure, to name a few.

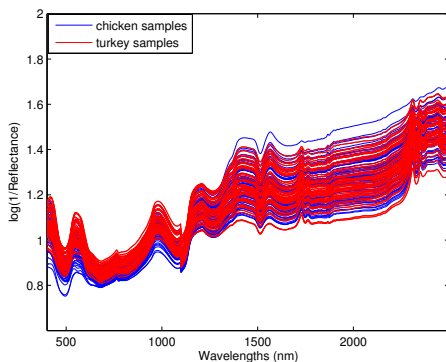


Figure 1: Spectra of meat samples from two classes: chicken and turkey.

Figure 1 shows an example for NIR spectroscopic data of two classes, the chicken meat samples and the turkey meat samples. Each curve depicts the spectrum of a sample, which is usually represented by a high-dimensional

12 feature vector. A classification task is to classify the spectra of new samples
13 into the two classes based on the information provided by some labelled
14 training spectra. In this paper, we focus on two-class classification. Based
15 on the two-class classification results, multi-class classification can be readily
16 obtained by using the one-vs-one or one-vs-all strategy [3].

17 Soft independent modelling of class analogy (SIMCA) [12] is a subspace-
18 based classification method that is widely used in the two-class classification
19 of high-dimensional spectral data in chemometrics [4, 10, 2]. When SIMCA
20 is used for two-class classification, firstly two class subspaces are built for the
21 two classes separately through using principal component analysis (PCA).
22 Then an F -test, which tests whether the residual standard deviation of a
23 new sample from the subspace of a class is statistically significantly different
24 from the residual standard deviation of the training set of that class, is used
25 to determine the class membership of the new sample. The PC-subspace
26 is considered as a good class model for high-dimensional data because it
27 extracts the most variable information in the data to few PCs and gets rid of
28 a large amount of redundant information in the original feature dimensions.
29 SIMCA is originally designed for both outlier detection and classification. In
30 this paper, we treat SIMCA as a simple classification method that assign a
31 new sample to the class with the smallest F -value as suggested in [8].

32 In spite of its wide use, SIMCA suffers from the problem that the class
33 subspaces are built independently without considering between-class infor-
34 mation. Therefore the F -value calculated independently for each class may
35 not be discriminative enough to classify a new sample.

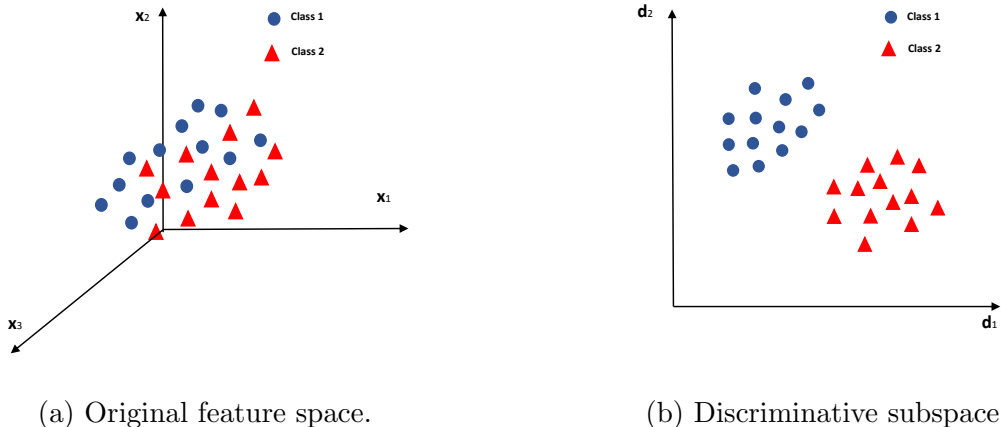


Figure 2: (a) Two classes of samples are mixed together in the original 3-dimensional feature space. (b) The same groups of samples can be well separated when they are projected to a discriminative 2-dimensional subspace.

36 An appealing solution to this problem is to find a more discriminative sub-
 37 space than the original feature space and project the data to this subspace
 38 before applying SIMCA. The projections of the samples to this discriminative
 39 subspace are expected to be more separated and can be more easily classified
 40 than those in the original feature space, as illustrated in Figure 2. Also, as
 41 the new subspace contains more discriminative information for classification,
 42 the F -value calculated in this subspace is expected to be more discrimina-
 43 tive. It is therefore the objective of our work in this paper to find such a
 44 discriminative subspace.

45 Recently, Fukui and Maki [6] propose the generalised difference subspace
 46 (GDS) projection as a preprocessing method to improve a popular subspace-
 47 based classifier called mutual subspace method (MSM) in image set-based
 48 object recognition. GDS aims to tackle an issue of MSM: the class subspaces
 49 are independently generated by PCA in a class-by-class manner, and thus

50 may not be strongly discriminative for classification. This issue is actually
51 the same as that of SIMCA. Hence, we believe the GDS projection can also
52 be utilised as a preprocessing method for SIMCA to improve its classification
53 performance.

54 GDS is a subspace containing the information about difference between
55 class subspaces, and thus is supposed to be more discriminative than the
56 original feature space. GDS is generated on the basis of a generating matrix
57 \mathbf{G}_D , which is calculated as the sum of the projection matrices of the two class
58 subspaces and can provide between-class information. Fukui and Maki [6]
59 show that the eigenvectors of \mathbf{G}_D with small eigenvalues contain the informa-
60 tion of difference between class subspaces while those with large eigenvalues
61 contain the information about similarity between class subspaces. The GDS
62 projection thus keeps only the last few eigenvectors with small eigenvalues
63 and discards the first few eigenvectors with large eigenvalues, in order to
64 make use of the difference information.

65 The GDS projection shows superior performance on face recognition and
66 hand shape recognition problems. However, there is a limitation of the GDS.
67 The GDS projection discards the eigenvectors of \mathbf{G}_D with large eigenvalues
68 because they contain similarity information between class subspaces and thus
69 are assumed ineffective for classification. This assumption is, however, not
70 always valid due to the conceptual difference between a class subspace (of infi-
71 nite scale) and a class (of finite scale). For example, two separable classes may
72 span the same subspace. More technically, this assumption defines similarity
73 information by using the eigenvector directions only, without considering the
74 distribution of the projected samples in these directions. If the projected

75 samples of different classes in the directions of similarity (i.e. the directions
 76 with large eigenvalues of \mathbf{G}_D) are still class separable, then these directions
 77 can also be discriminative in separating classes (although not discriminative
 78 in separating class subspaces), and thus discarding them can be harmful for
 79 classification of samples.

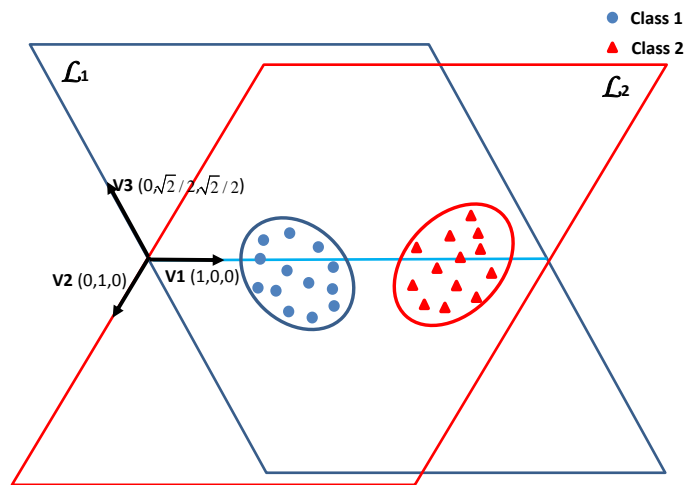


Figure 3: An illustrative example of the difference between a class subspace (of infinite scale) and a class (of finite scale).

80 To illustrate the difference between a class subspace and a class, we show
 81 an intuitive example in Figure 3. The infinite scale subspace of class 1,
 82 \mathcal{L}_1 , is spanned by \mathbf{v}_1 and \mathbf{v}_2 , and the infinite scale subspace of class 2,
 83 \mathcal{L}_2 , is spanned by \mathbf{v}_1 and \mathbf{v}_3 . The samples of the two classes lie in the
 84 two ellipses with finite scales in \mathcal{L}_1 and \mathcal{L}_2 , respectively. It is obvious that
 85 \mathbf{v}_1 is the intersection of \mathcal{L}_1 and \mathcal{L}_2 , which represents the same direction,
 86 i.e. the similarity information, between class subspaces. The GDS projection

87 discards \mathbf{v}_1 because it is the eigenvector of \mathbf{G}_D with the largest eigenvalue
 88 and contains similarity information between class subspaces. However, the
 89 samples of the two classes are class separable on the direction of \mathbf{v}_1 , which
 90 suggests that \mathbf{v}_1 contains discriminative information between classes. (We
 91 shall demonstrate another motivating example for this issue in Section 2.3.1
 92 using a real spectral dataset.)

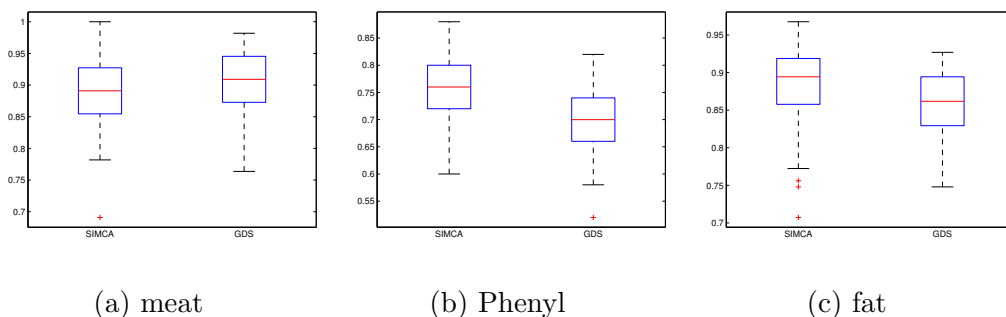


Figure 4: Classification accuracies of SIMCA and the GDS-preprocessed SIMCA on three real spectral datasets: meat, Phenyl and fat. In each panel, the left-hand boxplot is for SIMCA, and the right-hand boxplot is for the GDS-preprocessed SIMCA.

93 Moreover, here we illustrate that discarding the eigenvectors of \mathbf{G}_D with
 94 large eigenvalues can be harmful for classification using three real spectral
 95 datasets: meat, Phenyl and fat. In Figure 4, we plot the classification accu-
 96 racies of SIMCA and the GDS-preprocessed SIMCA on the three datasets.
 97 We can clearly observe that a preprocessing step of SIMCA by GDS does not
 98 necessarily benefit the classification performance of SIMCA; it actually has
 99 an negative effect (lowering classification accuracy) on SIMCA for the Phenyl
 100 dataset and the fat dataset. Detailed discussion on this will be provided in
 101 Section 3.

102 To make use of the between-class information in \mathbf{G}_D and to overcome

103 the above limitation of the GDS projection, we propose a discriminatively
104 ordered subspace (DOS): our DOS is spanned by the most discriminative
105 eigenvectors of \mathbf{G}_D instead of the eigenvectors with small eigenvalues and
106 extracts the most discriminative information from the data. That is, we sort
107 the eigenvectors in terms of their discriminative ability and select the top-
108 ranked eigenvectors with high discriminative abilities to generate the DOS
109 projection. This discriminatively ordering procedure during the generation
110 of the subspace is where the term ‘discriminatively ordered’ was from in
111 DOS. As our objective is to develop DOS to tackle the issue of SIMCA, the
112 discriminative ability of an eigenvector is measured by the classification accu-
113 racy of SIMCA on the samples projected to this eigenvector. The higher the
114 classification accuracy, the higher the discriminative ability. We choose this
115 filter-type of eigenvector selection scheme for high-dimensional spectral data,
116 taking into consideration its simplicity and efficiency, as well as the uncorre-
117 latedness and orthogonality of the candidate eigenvectors. The effectiveness
118 of the DOS-preprocessed SIMCA will be demonstrated in Section 3.

119 The rest of this paper is organised as follows. In Section 2, a discussion
120 of the GDS projection and a detailed description of the DOS projection are
121 provided. In Section 3, GDS and DOS are compared for the improvement
122 of classification performance of SIMCA on real spectral datasets. Section 4
123 presents some concluding remarks.

124 **2. Methodology**

125 *2.1. SIMCA*

126 In the training phase of SIMCA, suppose $\mathbf{X}_k \in \mathbb{R}^{N_k \times p}$ is the training
 127 set of class k ($k = 1, 2$), in which there are N_k training instances and each
 128 instance is represented by a p -dimensional data vector (i.e. in the original p -
 129 dimensional feature space). To build the principal component (PC) subspace
 130 for each class, we apply eigendecomposition to the covariance matrix of the
 131 k th class:

$$\text{Cov}(\mathbf{X}_k) = \frac{1}{N_k - 1} (\mathbf{X}_k^c)^T \mathbf{X}_k^c = \mathbf{U}_k \mathbf{\Sigma} \mathbf{U}_k^{-1}, \quad (1)$$

132 where \mathbf{X}_k^c is the column-centred \mathbf{X}_k ; the columns of $\mathbf{U}_k \in \mathbb{R}^{p \times q_k}$ denote
 133 the normalised eigenvectors, and $\mathbf{\Sigma}$ is a diagonal matrix with eigenvalues
 134 $\{\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_{q_k}\}$. We select the first r_k ($r_k \leq q_k$) columns of \mathbf{U}_k
 135 as the basis vectors \mathbf{W}_k that spans the k th class subspace \mathcal{P}_k , which is r_k -
 136 dimensional.

137 It follows that the projection matrix $\mathbf{P}_k \in \mathbb{R}^{p \times p}$ of \mathcal{P}_k can be written as

$$\mathbf{P}_k = \mathbf{W}_k \mathbf{W}_k^T. \quad (2)$$

138 In the test phase, a new sample \mathbf{x}_{new} is assigned based on the following
 139 two residuals. First, the residual of the k th class in the training set:

$$\mathbf{E}_k = \mathbf{X}_k^c - \mathbf{X}_k^c \mathbf{P}_k. \quad (3)$$

140 Second, the residual of \mathbf{x}_{new} when it is projected to the k th class subspace:

$$\mathbf{e}_{k,new} = \mathbf{x}_{new}^c - \mathbf{x}_{new}^c \mathbf{P}_k, \quad (4)$$

141 where \mathbf{x}_{new}^c is centred by the mean vector of \mathbf{X}_k . Then \mathbf{x}_{new} is assigned to
 142 the class with the smallest F -value [8], where the F -value is defined as

$$F = \frac{\|\mathbf{e}_{k,new}\|_2^2}{\|\mathbf{E}_k\|_2^2 / (N_k - r_k - 1)}, \quad (5)$$

143 in which $\|\cdot\|$ denotes the Frobenius norm.

144 2.2. Generalised difference subspace

145 Since the class subspaces in SIMCA are built independently, the between-
 146 class information is not considered by SIMCA and thus the classification
 147 performance is limited. To improve the performance of SIMCA, we aim to
 148 find a subspace more discriminative than the original feature space. Applying
 149 SIMCA to the projections of the samples in this discriminative subspace is
 150 expected to have better performance because the samples are expected to
 151 be more separated in this subspace. The process of seeking and projecting
 152 to such a discriminative subspace can be treated as a preprocessing step of
 153 SIMCA.

154 Mutual subspace method (MSM) is a commonly used subspace-based
 155 method for image set-based object classification, which has a similar problem
 156 as SIMCA: MSM builds the class subspace by using PCA for each class
 157 separately. The generated class subspace of an image set of an unknown
 158 object is compared with the known class subspaces of reference objects and

159 classified to the class with the smallest canonical angle.

160 When the image set of an unknown object contains only one image, the
161 image is represented by a feature vector and the canonical angles are cal-
162 culated between the vector and the class subspaces. In this case, MSM is
163 reduced to the commonly-used subspace method (SM) in image classification.
164 The only difference between SM and SIMCA is the criterion for assigning new
165 samples: SM assigns the new sample to the class with the smallest canonical
166 angle between the sample and the class subspace, while SIMCA assigns the
167 new sample to the class with the smallest F -value calculated in (5).

168 MSM suffers from the problem that the class subspaces generated by
169 PCA may not be sufficiently discriminative for classification. Hence recently
170 Fukui and Maki [6] propose to project the data onto a generalised difference
171 subspace (GDS) as a preprocessing step of MSM, so as to improve the classi-
172 fication performance of MSM. GDS contains difference information between
173 two class subspaces and is more discriminative to separate the two class sub-
174 spaces than the original feature space. Thus the projections of the samples
175 to GDS are expected to be more separated and can be better classified. Since
176 SIMCA and MSM suffer from similar problems, we believe the GDS projec-
177 tion can also be used as a preprocessing method of SIMCA to improve the
178 classification performance of the latter.

179 *2.2.1. GDS*

180 The GDS projection is proposed on the basis of the properties of the
181 difference subspace (DS) of two class subspaces. The DS, denoted by \mathcal{D} , is

182 calculated by using the sum matrix $\mathbf{G}_D \in \mathbb{R}^{p \times p}$, which is defined as

$$\mathbf{G}_D = \sum_{k=1}^K \mathbf{P}_k, \quad (6)$$

183 where $K = 2$. Applying eigendecomposition to \mathbf{G}_D , we obtain

$$\mathbf{G}_D = \mathbf{V}_D \mathbf{\Lambda}_D \mathbf{V}_D^T, \quad (7)$$

184 where the columns in $\mathbf{V}_D = [\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{r_D}] \in \mathbb{R}^{p \times r_D}$ are the normalised
 185 eigenvectors of \mathbf{G}_D , and $\mathbf{\Lambda}_D$ denotes the diagonal matrix with correspond-
 186 ing eigenvalues $\{\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_{r_D}\}$ in descending order, where $r_D =$
 187 $\text{rank}(\mathbf{G}_D)$.

188 The DS is defined as the subspace spanned by the eigenvectors \mathbf{v}_i in \mathbf{V}_D
 189 with corresponding eigenvalues λ_i less than one. As shown by Fukui and
 190 Maki [6], these eigenvectors are proportional to the difference between the
 191 canonical vector pairs of the two class subspaces, and hence they contain the
 192 difference information between the two class subspaces.

193 In addition to DS, Fukui and Maki [6] also define the principal component
 194 subspace (PCS), denoted by \mathcal{M} , which is spanned by the eigenvectors \mathbf{v}_i in
 195 \mathbf{V}_D with corresponding eigenvalues λ_i larger than one. They point out that
 196 \mathcal{M} contains the similarity information between class subspaces, because the
 197 eigenvectors are proportional to the sum of the canonical vector pairs.

198 Based on the properties of the DS, Fukui and Maki [6] propose the gen-
 199 eralised DS (GDS) projection for K ($K \geq 2$) classes. The GDS projection
 200 discards the first few eigenvectors of \mathbf{G}_D with large eigenvalues and keeps
 201 only the last few eigenvectors of \mathbf{G}_D with small eigenvalues. In this way, the

202 GDS spanned by the last few eigenvectors contains difference information
 203 between class subspaces. The projections of the samples onto GDS are ex-
 204 pected to be more separated and can be better classified. The dimension of
 205 GDS is determined by maximising the mean canonical angles between class
 206 subspaces, as suggested in Fukui and Maki [6].

207 *2.2.2. The generating matrix*

208 To further investigate the properties of the sum matrix \mathbf{G}_D and the GDS,
 209 we introduce the generating matrix proposed in Therrien [11]. The generating
 210 matrix is defined as the linear combination of the projection matrices of the
 211 two class subspaces [11]. Therrien [11] shows that the generating matrix can
 212 be used to find the intersection of the class subspaces.

213 For two classes, the generating matrix $\mathbf{G} \in \mathbb{R}^{p \times p}$ can be written as

$$\mathbf{G} = \sum_{k=1}^K \alpha_k \mathbf{P}_k, \quad (8)$$

214 where $K = 2$, $\alpha_k \in (0, 1)$, and $\sum_{k=1}^K \alpha_k = 1$. Applying eigendecomposition to
 215 \mathbf{G} , we can obtain

$$\mathbf{G} = \mathbf{V}_G \mathbf{\Lambda}_G \mathbf{V}_G^T, \quad (9)$$

216 where the columns of $\mathbf{V}_G \in \mathbb{R}^{p \times r_G}$ denote the normalised eigenvectors of \mathbf{G} ,
 217 and $\mathbf{\Lambda}_G$ denotes the diagonal matrix with eigenvalues $\{\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_{r_G}\}$,
 218 where $r_G = \text{rank}(\mathbf{G})$.

219 Therrien [11] shows three important properties of \mathbf{G} . First, the eigen-
 220 values of \mathbf{G} are in the interval $[0, 1]$. Second, the eigenvectors with the
 221 corresponding eigenvalues of one span the intersection of the two subspaces

222 $\bigcap_{k=1}^2 \mathcal{P}_k$. Third, the eigenvectors with nonzero eigenvalues span the sum sub-
 223 space of the two classes, and the eigenvectors with eigenvalues of zeros span
 224 the complement of this sum subspace.

225 Since the vectors in $\bigcap_{k=1}^2 \mathcal{P}_k$ are in both \mathcal{P}_1 and \mathcal{P}_2 , $\bigcap_{k=1}^2 \mathcal{P}_k$ denotes the sub-
 226 space that contains the most similar directions of the two class subspaces.
 227 In other words, the most similar directions of the two class subspaces are
 228 extracted by the eigenvectors of \mathbf{G} with eigenvalues of one. In contrast, the
 229 eigenvectors with eigenvalues of zeros are the complements of the sum sub-
 230 space which contain information that is irrelevant to the two class subspaces.
 231 The larger the eigenvalue, the more similarity information the corresponding
 232 eigenvector contains.

233 The generation of GDS is closely related to the generating matrix: \mathbf{G}_D
 234 and \mathbf{G} are both linear combinations of \mathbf{P}_k although with different coefficients.
 235 The linear coefficients of \mathbf{G}_D are all one, i.e. $\alpha_k = 1 \forall k$, while those of \mathbf{G}
 236 are constrained by $\alpha_k \in (0, 1)$ and $\sum_{k=1}^K \alpha_k = 1$. Although \mathbf{G}_D and \mathbf{G} are
 237 slightly different, we can derive similar properties of \mathbf{G}_D as those of \mathbf{G} by
 238 following the proofs in [11]. First, the eigenvalues of \mathbf{G}_D are in the interval
 239 $[0, 2]$. Second, the eigenvectors with the corresponding eigenvalues of two
 240 span the intersection of the two subspaces $\bigcap_{k=1}^2 \mathcal{P}_k$. Third, the eigenvectors
 241 with the corresponding eigenvalues that are nonzero span the sum subspace
 242 of the two subspace and those with zero eigenvalues span the complement of
 243 the sum subspace. Hence, with some abuse of notation, we also call the sum
 244 matrix \mathbf{G}_D a generating matrix.

245 The eigenvectors of \mathbf{G}_D with eigenvalues in $(1, 2]$ span the PCS \mathcal{M} which
 246 contains similarity information between the two class subspaces. This argu-

247 ment seems to be consistent with the property of \mathbf{G}_D , based on the assump-
248 tion that the eigenvectors closed to the intersection directions contain large
249 amount of similarity information. Since the eigenvectors with eigenvalues of
250 two span the intersections subspace, the eigenvectors with eigenvalues close
251 to two could be close to the intersection directions. On the other hand, the
252 eigenvectors with eigenvalues far from two, i.e. eigenvalues in $[0, 1)$, are far
253 from the intersection directions. Therefore, the GDS projection aims to dis-
254 card the eigenvectors that are close to the intersection directions, so as to
255 provide a discriminative subspace.

256 *2.3. Discriminatively ordered subspace*

257 The GDS projection is based on the assumption that, because the first
258 few eigenvectors with large eigenvalues close to the intersection directions
259 contain similarity information between the class subspaces, they are not im-
260 portant for classification. However, this assumption is not always true, as a
261 class subspace (of infinite scale) and a class (of finite scale) are different, and
262 hence the ability to discriminate two class subspaces are not necessarily in
263 line with the ability to discriminate samples of two classes. In the extreme
264 case, two separable classes may span the same class subspace. More techni-
265 cally, the similarity information in the GDS assumption only considers the
266 directions, while the scores or the projection values on the directions should
267 also be considered. The eigenvectors of \mathbf{G}_D that are close to the intersection
268 directions between the two class subspaces can be discriminative when the
269 scores on these eigenvectors are largely separable between classes. In the
270 following section, we show a motivating real-data example that even the di-
271 rections in the intersection subspace of the two classes can be discriminative.

272 *2.3.1. Intersection and discriminative ability: a motivating example*

273 The fat dataset contains 193 spectra of finely chopped meat measured
 274 at 100 wavelengths, in which 122 samples contain less than 20% fat and 71
 275 samples contain more than 20% fat. Detailed description of this dataset can
 276 be found in Section 3.1. We split the dataset into a training set and a test set:
 277 35 samples with fat content less than 20% and 35 samples with fat content
 278 more than 20% are randomly sampled into the training set; the rest samples
 279 form the test set.

280 The projection matrix \mathbf{P}_k is calculated by using all the 34 available eigen-
 281 vectors of each class. There are 68 eigenvectors that can be obtained from
 282 the eigendecomposition of \mathbf{G}_D , in which the first seven eigenvectors have
 283 eigenvalues of two and the last 34 eigenvectors have eigenvalues less than
 284 one. Thus the first seven eigenvectors span the intersection of the two class
 285 subspaces and the last 34 eigenvectors span the DS.

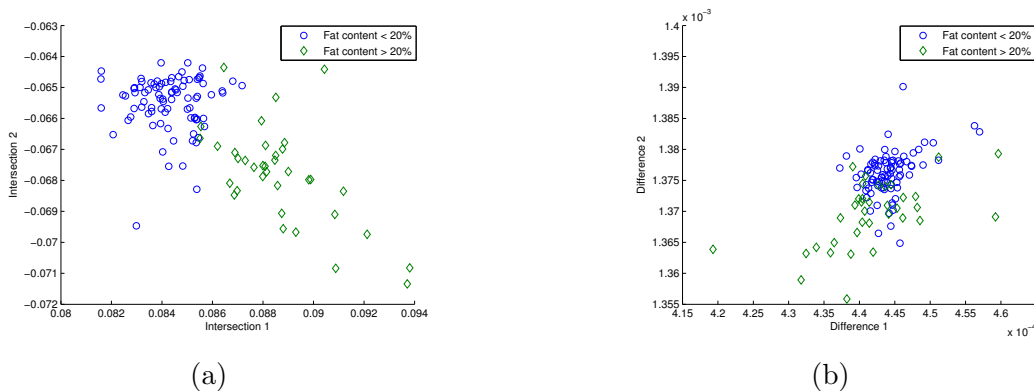


Figure 5: (a) Projections of the test samples onto two directions of the intersection. (b) Projections of the test samples onto two directions of the DS.

286 Figure 5 shows two scatter plots of the test samples. Figure 5a shows the
 287 projections of the test samples onto two intersection directions, and Figure 5b

288 shows the projections of the test samples onto the first two DS directions.
289 It is clear that the test samples can be well separated when projected onto
290 the two directions in the intersection subspace, whereas the projections of
291 the test samples onto the two directions of DS show slight separation with
292 a mixture in the central region. In other words, this indicates that the two
293 eigenvectors in the intersection subspace are more discriminative than those
294 in DS. Therefore, it is better to keep the two eigenvectors in the intersection
295 subspace instead of those in the DS.

296 This counter-example demonstrates that the eigenvectors of \mathbf{G}_D in the
297 intersection directions can be discriminative and the assumption in the GDS
298 method is not valid in this case.

299 *2.3.2. Discriminatively ordered subspace*

300 As shown in Section 2.2.2, the eigenvectors of the generating matrix \mathbf{G}_D
301 contain between-class information. Thus we are able to select discriminative
302 eigenvectors of \mathbf{G}_D to generate a discriminative subspace for better classi-
303 fication. In the GDS projection, the eigenvectors of \mathbf{G}_D are sorted by the
304 eigenvalues in descending order, and the last few eigenvectors with small
305 eigenvalues are selected to generate the GDS. However, as we have shown,
306 the eigenvectors with large eigenvalues are possible to be more discriminative
307 than those with small eigenvalues, and discarding the eigenvectors with large
308 eigenvalues that are discriminative may be harmful for classification.

309 Therefore, instead of using the GDS projection, we aim to select the most
310 discriminative eigenvectors of \mathbf{G}_D to generate a discriminative subspace. We
311 propose a discriminatively ordered subspace (DOS), which uses the discrimi-
312 native ability (rather than eigenvalues) to sort the eigenvectors in ascending

313 order and select the last few eigenvectors with high discriminative ability
 314 to generate the discriminative subspace. In our case for improving SIMCA,
 315 the discriminative ability of an eigenvector is measured by the classification
 316 accuracy of SIMCA on the samples projected to this eigenvector. For each
 317 eigenvector, if the projections of the samples of the two classes are more
 318 separated, then the classification accuracy of SIMCA will be high. This
 319 simple eigenvector-by-eigenvector selection scheme is appropriate for high-
 320 dimensional spectral data, given that the candidate eigenvectors are uncor-
 321 related. In the end we choose a set of eigenvectors with high discriminative
 322 abilities to span a subspace that can make the samples of the two classes
 323 more separated and improve the performance of SIMCA.

324 Specifically, given the generating matrix \mathbf{G}_D in (6) and its eigendecom-
 325 position in (7), the eigenvectors \mathbf{v}_i ($i = 1, \dots, r_D$) are sorted using their
 326 discriminative abilities d_i , which are calculated using leave-one-out cross-
 327 validation (LOOCV) on the training set as follows.

328 The training set is denoted as $\mathbf{X}_{train}^T = [\mathbf{X}_1^T, \mathbf{X}_2^T] = [\mathbf{x}_1^T, \dots, \mathbf{x}_{N_1+N_2}^T] \in$
 329 $\mathbb{R}^{p \times (N_1+N_2)}$, where $\mathbf{X}_1^T = [\mathbf{x}_1^T, \dots, \mathbf{x}_{N_1}^T] \in \mathbb{R}^{p \times N_1}$ and $\mathbf{X}_2^T = [\mathbf{x}_{N_1+1}^T, \dots, \mathbf{x}_{N_1+N_2}^T] \in$
 330 $\mathbb{R}^{p \times N_2}$ are the training sets for the two classes and $\mathbf{x}_m \in \mathbb{R}^{1 \times p}$ is the m th
 331 ($m = 1, \dots, N_1 + N_2$) training sample.

332 Firstly, we project all the training samples in \mathbf{X}_{train} to each eigenvector
 333 $\mathbf{v}_i \in \mathbb{R}^{p \times 1}$ and obtain the projections $\hat{\mathbf{X}}_{train,i} = \mathbf{X}_{train} \mathbf{v}_i \in \mathbb{R}^{(N_1+N_2) \times 1}$. For
 334 the m th validation, the m th projection, $\hat{\mathbf{x}}_{m,i} = \mathbf{x}_m \mathbf{v}_i \in \mathbb{R}^{1 \times 1}$, is used as the
 335 validation sample and the rest projections are used as the training samples.

336 Secondly, we apply SIMCA to each validation by setting the dimensions
 337 of the two class subspaces to zeros, i.e. $r_1 = r_2 = 0$. Based on (3), (4),

338 and (5), we observe that the F -value is dependent on the distance from the
 339 projected validation sample to the projected class centre. We assign the
 340 validation sample to the class with the smallest F -value.

341 Thirdly, for each eigenvector \mathbf{v}_i , we obtain $N_1 + N_2$ predictions from
 342 LOOCV. The classification accuracy d_i is calculated as

$$d_i = \frac{N_c}{N_1 + N_2}, \quad (10)$$

343 where N_c is the number of correctly classified test samples.

344 Fourthly, after obtaining d'_i s for $i = 1, \dots, r_D$, we sort the eigenvectors
 345 \mathbf{v}'_i s in ascending order of d'_i s and obtain the matrix of the sorted eigenvectors
 346 $\mathbf{V}_{sort} = [\mathbf{v}_{(1)}, \mathbf{v}_{(2)}, \dots, \mathbf{v}_{(r_D)}]$, where the discriminative ability $d_{(1)} < d_{(2)} <$
 347 $\dots < d_{(r_D)}$. The last few eigenvectors in \mathbf{V}_{sort} are selected to span the
 348 discriminative subspace \mathcal{D}_s , which we term discriminatively sorted subspace
 349 (DOS).

350 Finally, we project the samples to DOS and apply SIMCA to the projec-
 351 tions of the samples. The dimension of \mathcal{D}_s and the dimensions of the two
 352 class subspaces in \mathcal{D}_s can be tuned by cross-validation through minimising
 353 the classification error of the training set.

354 **3. Experiments**

355 In the following experiments, we compare the performances of the orig-
 356 inal SIMCA without preprocessing, the SIMCA preprocessed by the linear
 357 discriminative analysis (LDA) projection, the SIMCA preprocessed by the
 358 GDS projection, and the SIMCA preprocessed by the DOS projection. The
 359 LDA-preprocessed SIMCA is also compared since LDA is a commonly used

360 method to find a discriminative subspace. Three real datasets are used in the
 361 experiments: the fat dataset, the meat dataset, and the Phenyl dataset. In
 362 the illustrations presented in this section, the DOS-preprocessed SIMCA is
 363 denoted by ‘DOS’, the GDS-preprocessed SIMCA is denoted by ‘GDS’, the
 364 LDA-preprocessed SIMCA is denoted by ‘LDA’ and the original SIMCA is
 365 denoted by ‘SIMCA’.

366 3.1. Datasets

367 3.1.1. The meat dataset

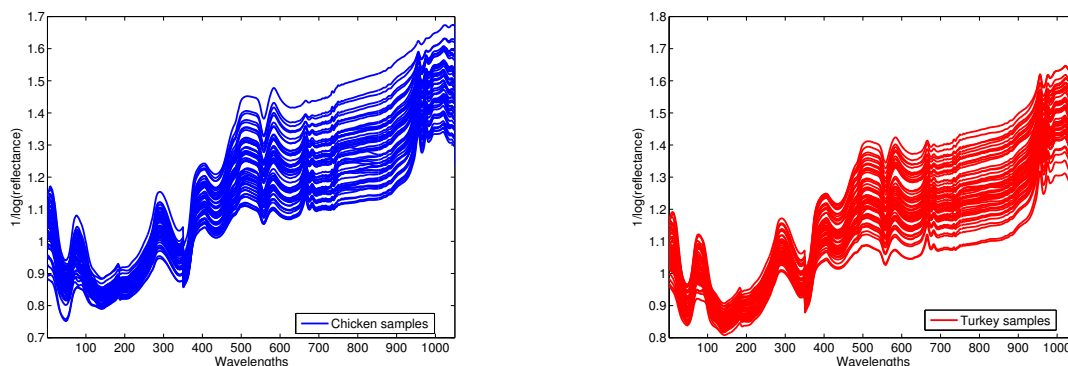


Figure 6: The spectra of the two classes in the meat dataset.

368 The meat dataset [1] contains beef, pork, lamb, chicken and turkey meat
 369 samples measured at 1051 wavelengths. Only the 55 chicken and 54 turkey
 370 samples in the dataset are used in our experiments since the two groups
 371 are difficult to classify. The first 350 wavelengths in the meat dataset are
 372 used because the experiments in Arnalds et al. [1] suggest that the first 350
 373 wavelengths ranging from 400 to 1100 nm perform the best. The spectra of
 374 the meat dataset are illustrated in Figure 6.

375 During the training-test split, the total of 55 chicken samples and 54

376 turkey samples are randomly partitioned into a training set (27 chicken sam-
377 ples and 27 turkey samples) and a test set (28 chicken samples and 27 turkey
378 samples).

379 *3.1.2. The Phenyl dataset*

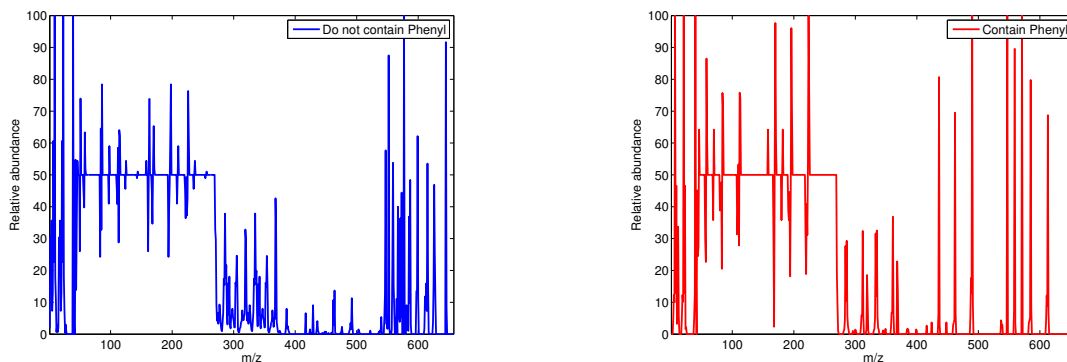


Figure 7: The spectra of the two classes in the Phenyl dataset.

380 The Phenyl dataset is provided in the R package, ‘chemometrics’. The
381 dataset consists of 600 mass spectra of chemical components, with 300 com-
382 pounds contain the phenyl substructure and 300 compounds do not contain
383 the substructure. Each spectrum contains 658 mass spectral features. Since
384 a plot of the spectra of all samples is confusing, we only show the spectra of
385 two instances in the Phenyl dataset, one for each class, in Figure 7.

386 We randomly select 100 samples from the Phenyl dataset for our exper-
387 iments, with 50 contain the phenyl substructure and 50 do not contain the
388 structure. These 100 instances are randomly partitioned into two equal sub-
389 sets: a training set containing 50 samples (25 contain the phenyl substructure
390 and 25 do not contain the substructure), and a test set containing 50 samples
391 (25 contain the phenyl substructure and 25 do not contain the substructure).

392 3.1.3. *The fat dataset*

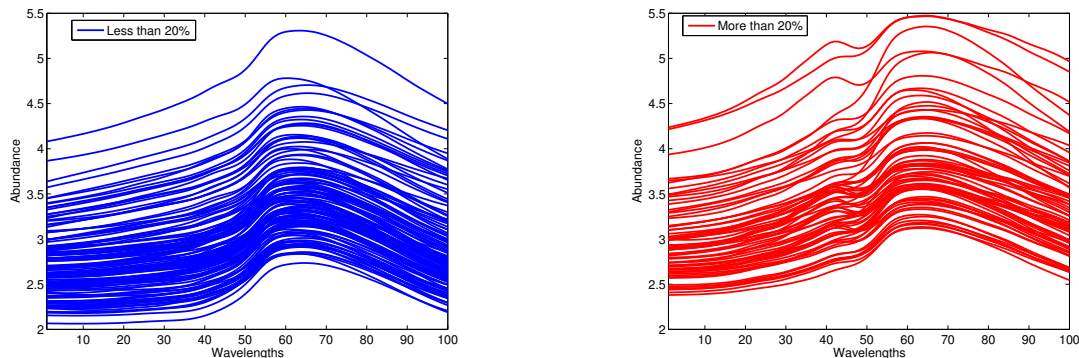


Figure 8: The spectra of two classes in the fat content dataset.

393 The fat content dataset [5] contains 193 spectra of finely chopped meat
394 measured at 100 wavelengths, in which 122 meat samples contain less than
395 20% fat and 71 samples contain larger than 20% fat. The spectra of the data
396 of the two classes are shown in Figure 8.

397 For this dataset, 100 samples are selected as a training set (50 samples
398 with the fat content less than 20% and 50 samples with the fat content larger
399 than 20%) and the remaining samples are selected as a test set.

400 3.2. *Experiment settings*

401 The performances of the original SIMCA, the LDA-preprocessed SIMCA,
402 the GDS-preprocessed SIMCA, and the DOS-preprocessed SIMCA are com-
403 pared.

404 In SIMCA, the dimensions of the two class subspaces are tuned by 10-
405 fold cross-validation. Before applying LDA, the high-dimensional spectral
406 data are projected to the PC subspace of all available PCs. Then in LDA-
407 preprocessed SIMCA, the dimensions of the two class subspaces are set to

408 zeros because only one discriminative direction can be found for two classes
 409 by LDA and this direction should be used for classification. In GDS and DOS,
 410 all the available PCs of each class subspace are used to obtain the generating
 411 matrix \mathbf{G}_D . In GDS, the dimension of GDS and the dimensions of the two
 412 class subspaces are also tuned by 10-fold cross-validation. The dimensions are
 413 chosen to minimise the classification error. In DOS, the discriminative order
 414 of the eigenvectors of \mathbf{G}_D is determined by using the training set. Leave-one-
 415 out cross-validation (LOOCV) is used to obtain the classification accuracy
 416 of each eigenvector. The dimension of \mathcal{D}_s and the dimensions of the two
 417 class subspaces are also tuned by 10-fold cross-validation. The dimensions
 418 are chosen to minimise the classification error, same as those for SIMCA and
 419 GDS.

420 All the experiments are repeated 100 times and the classification accura-
 421 cies of all the experiments are recorded and depicted in boxplots.

422 3.3. Results

423 3.3.1. The meat dataset

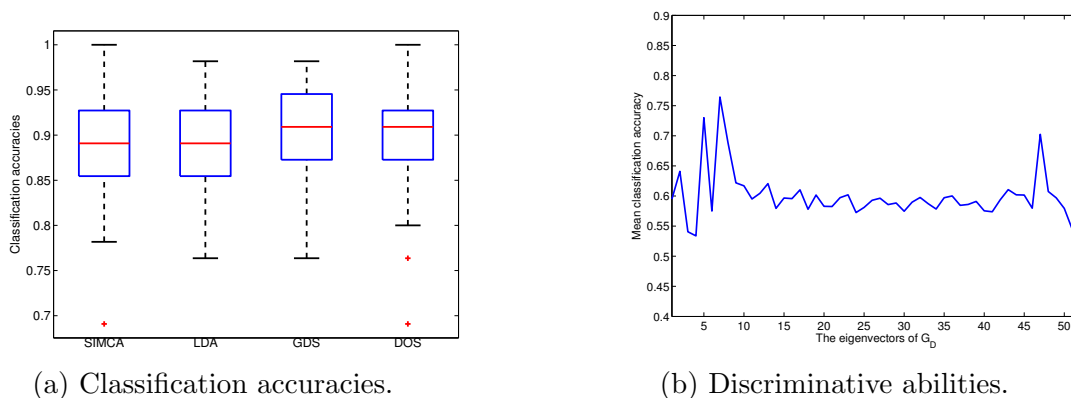


Figure 9: For the meat dataset: (a) classification accuracies of SIMCA, LDA, GDS and DOS; (b) discriminative abilities of the eigenvectors of the generating matrix \mathbf{G}_D .

424 Figure 9a shows the boxplots of the classification accuracies of the four
425 methods for the meat dataset, from which we can observe that LDA performs
426 similar to SIMCA while GDS and DOS both perform better than SIMCA.

427 Figure 9b shows the discriminative abilities of the eigenvectors of the
428 generating matrix \mathbf{G}_D versus the descending order of eigenvalues, which ex-
429 plains the good performance of GDS. That is, in Figure 9b, the horizontal
430 axis shows the eigenvectors of \mathbf{G}_D with eigenvalues in descending order and
431 the vertical axis shows the corresponding average classification accuracies of
432 SIMCA using the projected samples onto each of the eigenvectors. Since the
433 first few eigenvectors of \mathbf{G}_D do not have high discriminative abilities, dis-
434 carding them, as done by GDS, can benefit classification, and thus GDS can
435 provide good classification results.

436 In short, Figure 9 suggests that GDS performs well when the deletion
437 of the first few eigenvectors (in terms of large eigenvalues) is beneficial for
438 classification. In addition, DOS can achieve similarly good classification
439 performance as GDS in this situation, as the first few eigenvectors are also
440 not selected by DOS due to their low discriminative abilities.

441 3.3.2. The Phenyl dataset

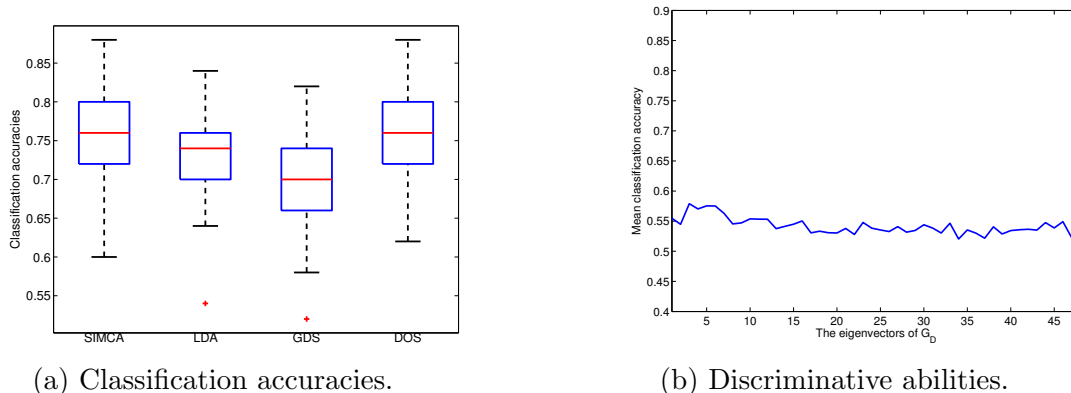


Figure 10: For the Phenyl dataset: (a) classification accuracies of SIMCA, LDA, GDS and DOS; (b) discriminative abilities of the eigenvectors of the generating matrix G_D .

442 As we have seen in Figure 4, GDS may fail to provide good classification
 443 results in the cases of the Phenyl and fat datasets. Now we shall see that
 444 DOS may provide good classification results even when GDS fails in these
 445 cases.

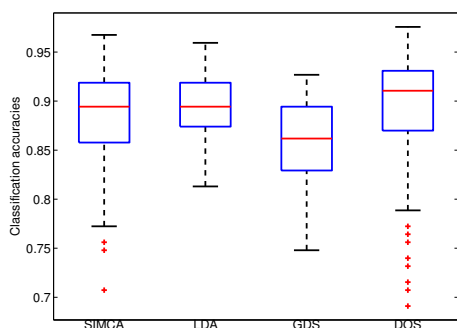
446 Figure 10a shows that GDS performs worse than SIMCA, which indicates
 447 that the GDS projection is not a good preprocessing method for the Phenyl
 448 dataset. LDA performs better than GDS, but worse than SIMCA. In con-
 449 trast, DOS performs better than GDS and LDA, although only providing
 450 similar classification accuracies as SIMCA in this case.

451 To explain this result, we can check Figure 10b, which shows the discrim-
 452 inative abilities of the eigenvectors of G_D for the Phenyl dataset. On the
 453 one hand, we observe that the first few eigenvectors with large eigenvalues
 454 have higher discriminative abilities than the remaining ones. Thus deleting
 455 the first few eigenvectors is harmful to classification. This explains why GDS
 456 cannot provide good classification results. On the other hand, we also ob-

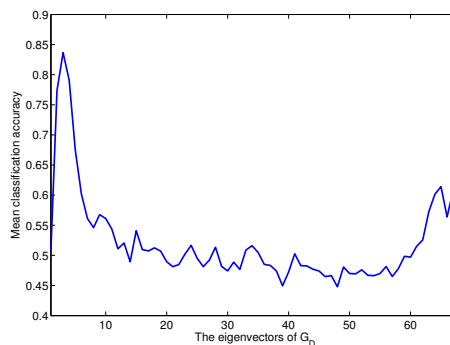
457 serve that the discriminative abilities of the eigenvectors are ranged from 0.52
 458 to 0.58, which suggests that the discriminative abilities of the eigenvectors
 459 are similar to each other. Since the eigenvectors are similarly important to
 460 classification in this case, it is hard to achieve better classification by select-
 461 ing from these eigenvectors. This explains why DOS performs similarly to
 462 SIMCA.

463 In summary, Figure 10 indicates that GDS fails to provide good classifi-
 464 cation results in the situation where the first few eigenvectors (in terms of
 465 large eigenvalues) of \mathbf{G}_D are important for classification. DOS can provide
 466 better classification results than GDS in this situation. However, the classi-
 467 fication results of DOS do not show noticeable improvement compared with
 468 those of SIMCA for this dataset, because the eigenvectors of \mathbf{G}_D have similar
 469 discriminative abilities.

470 *3.3.3. The fat dataset*



(a) Classification accuracies.



(b) Discriminative abilities.

Figure 11: For the fat dataset: (a) classification accuracies of SIMCA, LDA, GDS and DOS; (b) discriminative abilities of the eigenvectors of the generating matrix \mathbf{G}_D .

471 Here we shall demonstrate that DOS can achieve better classification
472 accuracies than SIMCA when the discriminative abilities of the eigenvectors
473 of the generating matrix \mathbf{G}_D have a large variation. In this situation, DOS
474 can select the most discriminative eigenvectors to make the samples more
475 separate and is a good preprocessing method for classification.

476 As shown in Figure 11a for the fat dataset, GDS performs worse than
477 SIMCA and LDA, but DOS can achieve better performance than SIMCA
478 and LDA.

479 Once again, let us use Figure 11b to explain the above results. On the
480 one hand, because the discriminative abilities of the first few eigenvectors
481 are higher than the remaining ones, GDS deletes the first few eigenvectors
482 of \mathbf{G}_D that are actually discriminative for classification, leading to a poor
483 performance. On the other hand, Figure 11b shows that the discriminative
484 abilities range from 0.45 to 0.85, which indicate a large difference in discrim-
485 inative abilities between the eigenvectors. Hence DOS can select the most
486 discriminative eigenvectors of \mathbf{G}_D and provide better classification results
487 than SIMCA.

488 To sum up, Figure 11 suggests that DOS performs well when there is
489 a large difference in the discriminative abilities of the eigenvectors of the
490 generating matrix \mathbf{G}_D . The good performance of DOS demonstrates that
491 selecting the eigenvectors of \mathbf{G}_D by using the discriminative ability instead
492 of using eigenvalues can be effective, when GDS fails to provide improvement
493 in classification.

494 3.3.4. Summary of experiments

495 We would like to convey two messages through our experiments.

496 Firstly, from Figure 9b, Figure 10b and Figure 11b, we can observe that
497 there is no negative correlation between eigenvalues and discriminative abil-
498 ities of the eigenvectors of the generating matrix \mathbf{G}_D . The eigenvectors with
499 large eigenvalues, although close to the intersection of two class subspaces,
500 may have high discriminative abilities and can largely benefit classification
501 of the samples of the two classes.

502 Secondly, from Figure 9a, Figure 10a and Figure 11a, we can observe
503 that DOS can provide superior or at least comparable classification perfor-
504 mance to SIMCA, LDA and GDS. The classification results suggest that it
505 is appropriate to use high discriminative ability, instead of using low eigen-
506 values (or being away from the intersection of class subspaces), to select the
507 eigenvectors of \mathbf{G}_D to span a discriminative subspace for classification.

508 3.4. Discussion

509 3.4.1. Intersection of two class subspaces and its discriminative ability

510 In Section 2.3.1, we have shown a motivating example that the intersec-
511 tion of two class subspaces can be discriminative for the fat dataset. In this
512 section, we further investigate the relationship between the intersection and
513 its discriminative ability for all the three datasets.

514 To check whether an eigenvector \mathbf{v}_i is the intersection between class sub-
515 spaces, we define $\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$ to measure the Euclidean distances from
516 \mathbf{v}_i to its projections in the two class subspaces, respectively. When \mathbf{v}_i is in
517 both class subspaces, it is the intersection of the two class subspaces. To
518 be more specific, the Euclidean distances from \mathbf{v}_i to its projections in the
519 two class subspaces are zeros when \mathbf{v}_i is the intersection. The larger the
520 Euclidean distances, the farther \mathbf{v}_i away from the two class subspaces.

521 Suppose the two class subspaces, $S(\mathbf{P}_1)$ and $S(\mathbf{P}_2)$, are defined by two
522 projection matrices $\mathbf{P}_1 \in \mathbb{R}^{p \times p}$ and $\mathbf{P}_2 \in \mathbb{R}^{p \times p}$, respectively. The Euclidean
523 distances from \mathbf{v}_i to its projections in the two subspaces can be calculated
524 as

$$\|\mathbf{e}_1\|_2^2 = \|\mathbf{P}_1 \mathbf{v}_i - \mathbf{v}_i\|_2^2 \quad (11)$$

525 and

$$\|\mathbf{e}_2\|_2^2 = \|\mathbf{P}_2 \mathbf{v}_i - \mathbf{v}_i\|_2^2, \quad (12)$$

526 respectively. As $\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$ decrease, \mathbf{v}_i goes closer to the two class
527 subspaces and to the intersection. If $\|\mathbf{e}_1\|_2^2 = 0$ and $\|\mathbf{e}_2\|_2^2 = 0$, then \mathbf{v}_i is
528 the intersection of the two class subspaces, because \mathbf{v}_i is in both subspaces,
529 i.e. $\mathbf{P}_1 \mathbf{v}_i = \mathbf{v}_i$ and $\mathbf{P}_2 \mathbf{v}_i = \mathbf{v}_i$.

530 In the following part of this section, we discuss the relationship between
531 the subspace intersection and its discriminative ability based on the values
532 of $\|\mathbf{e}_1\|_2^2$, $\|\mathbf{e}_2\|_2^2$, and the corresponding discriminative abilities of the eigen-
533 vectors of \mathbf{G}_D .

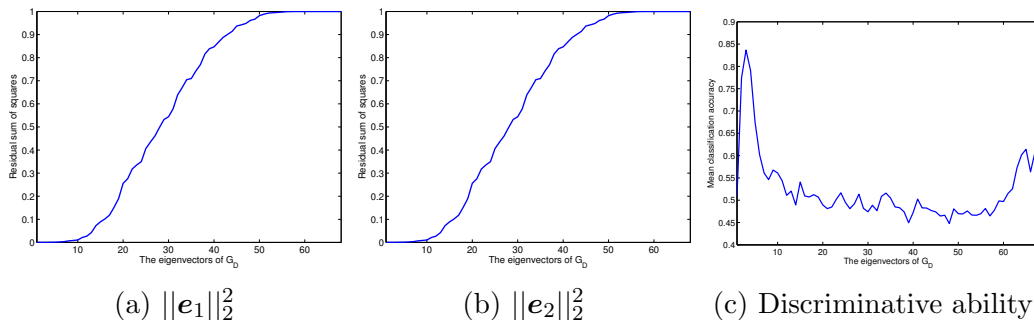


Figure 12: For the eigenvectors of \mathbf{G}_D of the fat dataset: their distances ($\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$) to the two class subspaces, and their discriminative abilities.

534 As an extension of the motivating example in Section 2.3.1 for the fat

535 dataset, we present three plots in Figure 12 illustrating the relationship be-
 536 tween the intersection of the two class subspaces and its discriminative ability.

537 Figure 12a and Figure 12b plot $\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$ against the descend-
 538 ing order of eigenvalues, respectively. More specifically, in Figure 12a and
 539 Figure 12b, the horizontal axis lists the eigenvectors of \mathbf{G}_D in the order of
 540 descending eigenvalues, and the vertical axis shows their values of $\|\mathbf{e}_1\|_2^2$ and
 541 $\|\mathbf{e}_2\|_2^2$. Figure 12c depicts the discriminative abilities of the eigenvectors,
 542 which is the same as Figure 11b.

543 We can clearly observe that the first few eigenvectors with the largest
 544 eigenvalues span the intersection of the two class subspaces of the fat dataset,
 545 because $\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$ of these eigenvectors are all zeros. However, we can
 546 also find that the corresponding discriminative abilities of these eigenvectors
 547 are higher compared with other eigenvectors, as shown in Figure 12c. That
 548 is, for the fat dataset, the intersection between the two class subspaces has
 549 high discriminative ability.

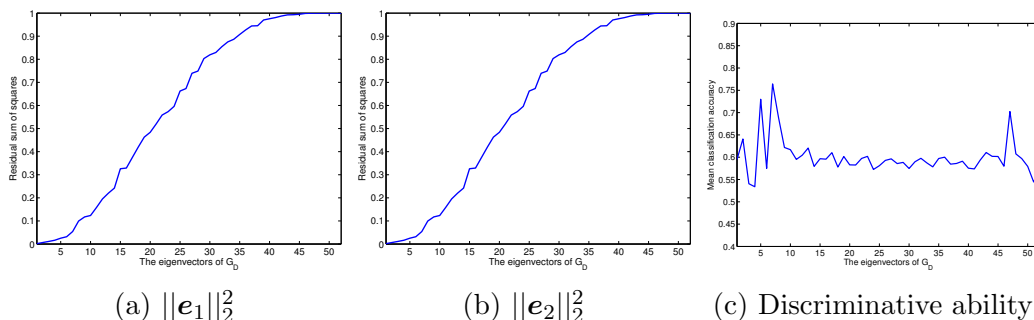


Figure 13: For the eigenvectors of \mathbf{G}_D of the meat dataset: their distances ($\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$) to the two class subspaces, and their discriminative abilities.

550 In contrast to the relationship observed in the fat dataset, here we shall
 551 see that the intersection can also have low discriminative ability.

552 The first eigenvector of the meat dataset is the intersection between the
 553 two class subspaces, as shown in Figure 13a and Figure 13b. The discrim-
 554 inative ability of this eigenvector is 0.6, which is low compared with many
 555 other eigenvectors. In other words, for the meat dataset, the intersection of
 556 the two class subspaces has low discriminative ability.

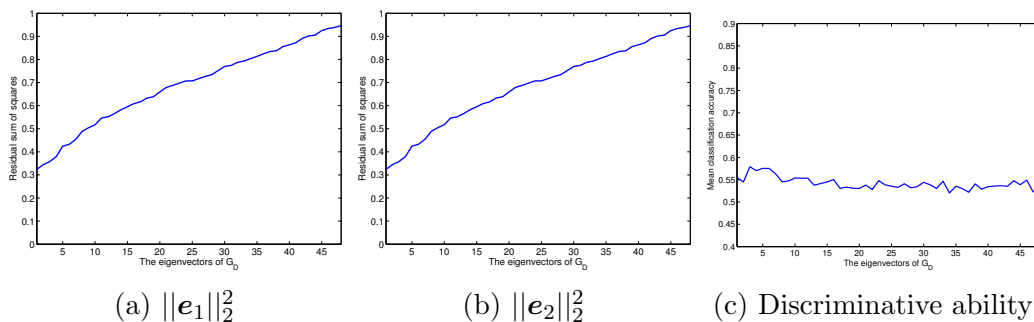


Figure 14: For the eigenvectors of \mathbf{G}_D of the Phenyl dataset: their distances ($\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$) to the two class subspaces, and their discriminative abilities.

557 Despite the two datasets discussed above that there exists intersection
 558 between class subspaces, now we show another dataset, the Phenyl dataset,
 559 that it is also possible that there is no intersection between two class sub-
 560 spaces.

561 We can observe from Figure 14a and Figure 14b that $\|\mathbf{e}_1\|_2^2$ and $\|\mathbf{e}_2\|_2^2$ of
 562 the first eigenvector are far from zeros. Thus there seems to be no intersection
 563 between the two class subspaces for the Phenyl dataset.

564 Therefore, we can draw two conclusions based on the observations from
 565 Figure 12, Figure 13, and Figure 14. First, the intersection between class
 566 subspaces does not always exist in all datasets. Second, even when the inter-
 567 section exists, there is no definitely negative correlation between the inter-
 568 section and its discriminative ability; that is, the discriminative ability of the

569 intersection of two class subspaces is data-dependent, not necessarily low.

570 The second conclusion above supports our argument that there is differ-
571 ence between a class subspace and a class. The intersection represents the
572 same directions that two class subspaces can take, which can be discarded
573 if we aim to classify two class subspaces. However, the intersection can be
574 discriminative, and thus is important and cannot be simply discarded when
575 we aim to classify the samples of two classes, which is actually the task of
576 classification in practice.

577 3.4.2. Cross-validation of the dimension of the discriminatively ordered sub- 578 space

579 In the DOS projection, the dimension of DOS \mathcal{D}_s is an important param-
580 eter we need to tune. In this section, we discuss the effectiveness of using
581 cross-validation to determine it.

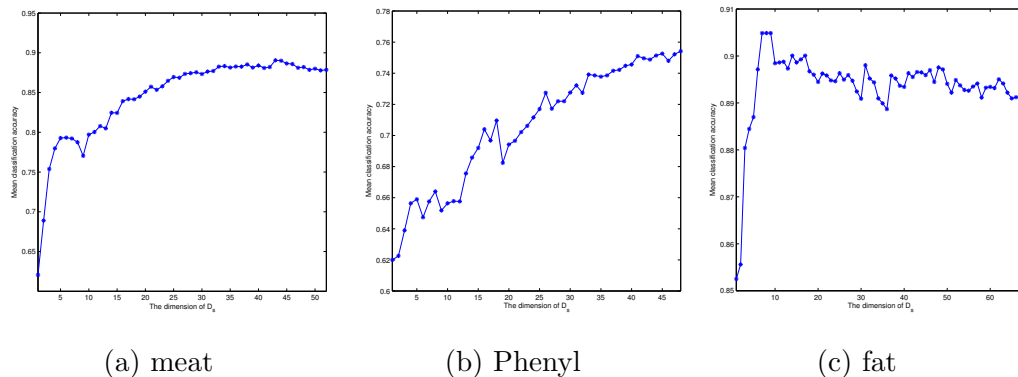


Figure 15: Effect of the dimension of \mathcal{D}_s .

582 Figure 15 plots the effect of the dimension of \mathcal{D}_s on the classification accu-
583 racy on the test sets of the three real datasets, where the dimension changes

584 from one to the total number of eigenvectors in \mathbf{V}_{sort} . One hundred exper-
585 iments of DOS are repeated for each dimension and the mean classification
586 accuracies are plotted.

587 For the meat dataset, the dimension of \mathcal{D}_s determined by 10-fold cross-
588 validation in Section 3.3, which uses the training set only, ranges from 41 to
589 47 in the repeated experiments. Figure 15a shows a small peak of the mean
590 classification accuracy of the test set around the dimension of 43, which is in
591 line with the dimension determined by the training set-based 10-fold cross-
592 validation.

593 For the fat dataset, the same effectiveness can be observed: the peak of
594 the mean classification accuracy of the test set is around seven, as shown in
595 Figure 15c, which is roughly consistent with the dimension (which is from
596 two to seven) determined by using 10-fold cross-validation on the training
597 set.

598 For the Phenyl dataset, Figure 15b does not show an obvious peak, and
599 the mean classification accuracy of the test set seems to increase with the
600 dimension and become stable when the dimension is larger than 41. The di-
601 mension determined by 10-fold cross-validation using the training set ranges
602 from 38 to 43, which also conforms with the dimension of 41 in the test set.

603 In short, Figure 15 implies that the dimension of \mathcal{D}_s determined by cross-
604 validation using the training set is roughly consistent with the dimension
605 with the largest mean classification accuracy of the test set. Thus cross-
606 validation is an effective way to determine the dimension of \mathcal{D}_s for the DOS
607 projection.

608 4. Conclusion

609 SIMCA is a widely-used subspace method for classifying two-class high-
610 dimensional spectral datasets. It suffers from the problem that the class
611 subspaces are built independently without considering between-class infor-
612 mation. This problem can be tackled by projecting the data to a subspace
613 more discriminative than the original feature space before applying SIMCA.
614 We have proposed a new method, the DOS projection, to generate such a dis-
615 criminative subspace, by considering the between-class information and the
616 discriminative ability of each basis vector of the subspace. The experiments
617 on three real-world spectral datasets have demonstrated the effectiveness of
618 the DOS projection.

619 Recently, subspace-based classification methods have been generalised to
620 multi-view or tensor versions [14, 15, 16]. Inspired by these research, we aim
621 to extend the DOS projection to multi-view or tensor versions in the future.

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