

Signal Processing on Graphs: Recent Results, Challenges and Applications ¹

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Acknowledgements

- Collaborators

- **Dr. Sunil Narang** (Microsoft)
- **Dr. Godwin Shen** (Northrop-Grumman)
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- **Akshay Gadde, Jessie Chao, Yongzhe Wang** (USC)
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Next Section

- 1 Introduction
- 2 Wavelet Transforms on Arbitrary Graphs
- 3 Applications
- 4 Conclusions

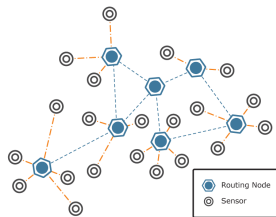
Motivation

Graphs provide a flexible model to represent many datasets:

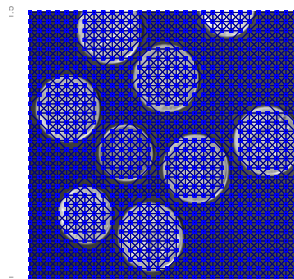
- Examples in Euclidean domains



(a)



(b)



(c)

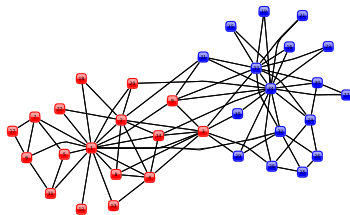
(a) Computer graphics² (b) Wireless sensor networks³ (c) image - graphs

²From [Sweldens, 1999]

³From <http://www.purelink.ca>

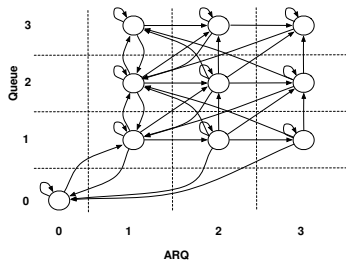
Motivation

- Examples in non-Euclidean settings



(a)

Combined ARQ-Queue



(b)

(a) Social Networks ⁴, (b) Finite State Machines(FSM)

Graphs can capture complex relational characteristics (e.g., spatial, topological).

⁴Zachary Karate Club [Zachary, 1977]

Graph Signal Processing?

- Assume fixed graph structure: different graph signals on a given graph
- Define linear transforms for graph signals
- Use these for compression, denoising, interpolation, etc

What do we know about transforms for graph signals?

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- More than you think

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$$H = \begin{pmatrix} 2 & -1 & 0 & 0 & 0 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 2 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 & 2 & -1 \\ -1 & 0 & 0 & 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

What do we know about transforms for graph signals?

- More than you think

$$H = \begin{pmatrix} 2 & -1 & 0 & 0 & 0 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 2 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 & 2 & -1 \\ -1 & 0 & 0 & 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

- Interpretation
 - Circulant matrix – Circular convolution
 - Eigenvectors: DFT
 - High pass filter: each row adds to 0
- Where is the graph?

What do we know about transformations on Graphs?

- Alternative representation

$$\mathbf{H} = \begin{pmatrix} 2 & -1 & 0 & 0 & 0 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 2 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 & 2 & -1 \\ -1 & 0 & 0 & 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

What do we know about transformations on Graphs?

- Alternative representation

$$\mathbf{H} = \begin{pmatrix} 2 & -1 & 0 & 0 & 0 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 2 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 2 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 & 2 & -1 \\ -1 & 0 & 0 & 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

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What do we know about transformations on Graphs?

- Alternative representation

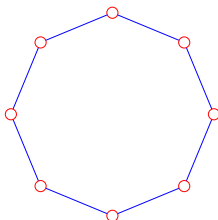
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$$\mathbf{H} = \mathbf{D} - \mathbf{A}$$

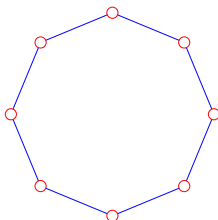
- Interpretation?

What do we know about transformations on Graphs?



$$\mathbf{H} = \begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix} - \begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

What do we know about transformations on Graphs?

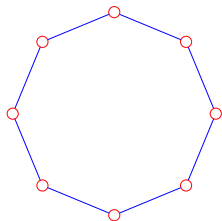


$$\mathbf{H} = \begin{pmatrix} 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix} - \begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

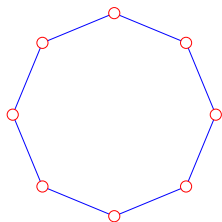
$$\mathbf{H} = \mathbf{D} - \mathbf{A}$$

- \mathbf{A} and \mathbf{D} : adjacency and degree matrices
- $\mathbf{H} = \mathbf{L}$: graph Laplacian
- \mathbf{H} can be interpreted as a local operation on this graph

Graphs



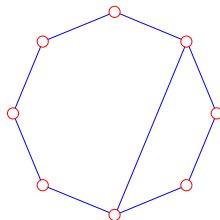
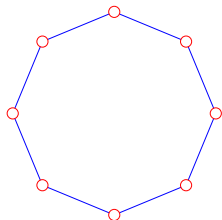
Graphs



$$\begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

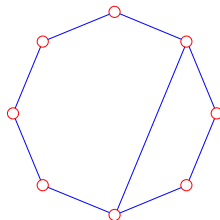
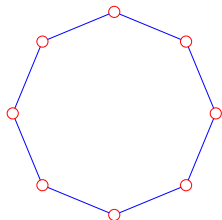
- \mathbf{H} is a simple polynomial of $\mathbf{L} = \mathbf{D} - \mathbf{A}$ on the cycle graph
- Can we do similar things on more complex graphs?

Graphs



- \mathbf{H} is a simple polynomial of $\mathbf{L} = \mathbf{D} - \mathbf{A}$ on the cycle graph
- Can we do similar things on more complex graphs?

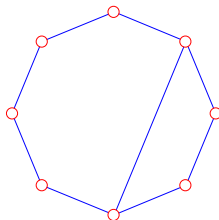
Graphs



- \mathbf{H} is a simple polynomial of $\mathbf{L} = \mathbf{D} - \mathbf{A}$ on the cycle graph
- Can we do similar things on more complex graphs?
- Yes! But things get more complicated

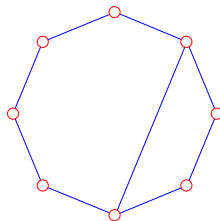
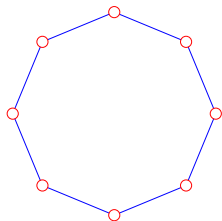
Graphs

$$\begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

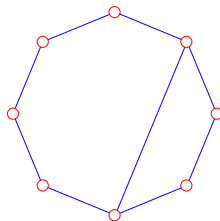
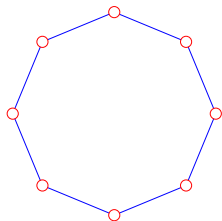


- **A** is no longer circulant – no DFT in general, but...
- Polynomials of $\mathbf{L} = \mathbf{D} - \mathbf{A}$ or \mathbf{A} are local operators
- There will be a frequency interpretation

What makes these “graph transforms”?

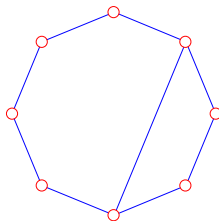
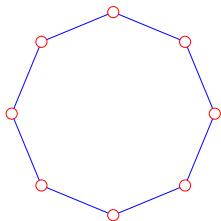


What makes these “graph transforms”?



- Shift invariance: same filter at every sample

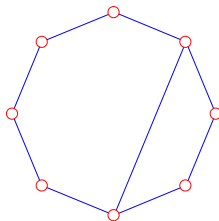
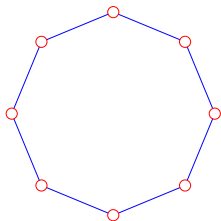
What makes these “graph transforms”?



- Shift invariance: same filter at every sample
- Graph-based shift invariance – Operator is the same, local variations captured by **A** or **L**.

$$\mathbf{H} = \mathbf{L} = \mathbf{D} - \mathbf{A}$$

What makes these “graph transforms”?



- Shift invariance: same filter at every sample
- Graph-based shift invariance – Operator is the same, local variations captured by \mathbf{A} or \mathbf{L} .

$$\mathbf{H} = \mathbf{L} = \mathbf{D} - \mathbf{A}$$

- This can be generalized:

$$\mathbf{H} = \sum_{k=0}^{L-1} \alpha_k \mathbf{L}^k \quad \text{or} \quad \mathbf{H} = \sum_{k=0}^{L-1} \alpha_k \mathbf{A}^k$$

- Or alternatively, because based on Graph Fourier Transform

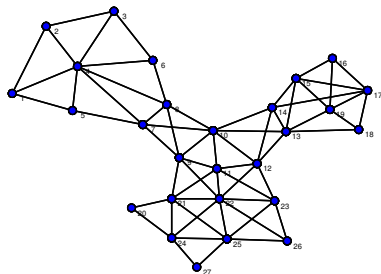
Summary

- Localized linear operations on graphs using polynomials of \mathbf{A} or \mathbf{L} .
 - Frequency interpretation is possible for eigenvectors of \mathbf{A} or \mathbf{L} .
 - A great deal depends on the topology of the graph
-
- In what follows we consider mostly undirected graphs without self loops and use \mathbf{L} .
[Shuman, Narang, Frossard, Ortega, Vandergheysnt, SPM'2013]
 - Other approaches are possible based on \mathbf{A}
[Sandryhaila and Moura 2013]

Research Goals

- Extend signal processing methods to arbitrary graphs
 - Downsampling, graph-frequency localization, multiresolution, wavelets, interpolation
- Outcomes
 - Work with massive graph-datasets: localized “frequency” analysis
 - Novel insights about traditional applications (image/video processing)
 - New applications
- This talk
 - Graph Signal Processing
 - Graph Filterbank design
 - Applications
 - Edge Aware Image Filtering
 - Depth image coding
 - Wireless network optimization
 - Recommendation System Example

Graphs 101



- Graph $G = (\mathcal{V}, E, w)$.
- Adjacency matrix \mathbf{A}
- Degree matrix $\mathbf{D} = \text{diag}\{d_i\}$
- Laplacian matrix $\mathbf{L} = \mathbf{D} - \mathbf{A}$.
- Normalized Laplacian matrix $\mathcal{L} = \mathbf{D}^{-1/2} \mathbf{L} \mathbf{D}^{-1/2}$
- Graph Signal $\mathbf{f} = \{f(1), f(2), \dots, f(N)\}$

- Assumptions:

1. Undirected graphs without self loops.
2. Scalar sample values

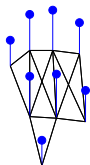
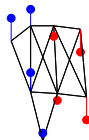
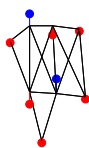
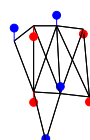
Spectrum of Graphs

- Graph Laplacian Matrix $\mathbf{L} = \mathbf{D} - \mathbf{A} = \mathbf{U}\mathbf{\Lambda}\mathbf{U}'$
- Eigen-vectors of \mathbf{L} : $\mathbf{U} = \{\mathbf{u}_k\}_{k=1:N}$
- Eigen-values of \mathbf{L} : $\text{diag}\{\mathbf{\Lambda}\} = \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_N$
- **Eigen-pair system $\{(\lambda_k, \mathbf{u}_k)\}$ provides Fourier-like interpretation — Graph Fourier Transform (GFT)**

Graph Frequencies

(a) $\omega = \pi/4 \times 0$ (b) $\omega = \pi/4 \times 1$ (c) $\omega = \pi/4 \times 4$ (d) $\omega = \pi/4 \times 7$ 

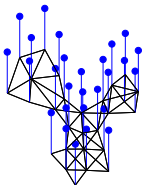
DCT basis for regular signals

(a) $\lambda = 0.00$ (b) $\lambda = 0.04$ (c) $\lambda = 1.20$ (d) $\lambda = 1.55$ 

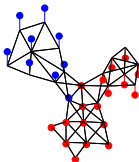
Eigenvectors of an arbitrary graph

Eigenvectors of graph Laplacian

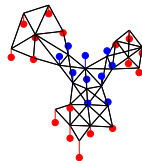
(a) $\lambda = 0.00$



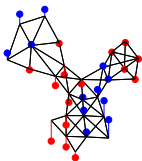
(b) $\lambda = 0.04$



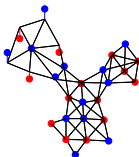
(c) $\lambda = 0.20$



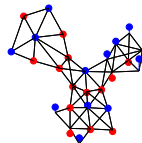
(d) $\lambda = 0.40$



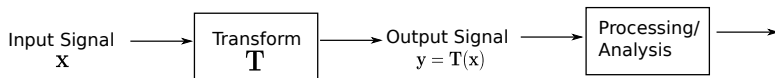
(e) $\lambda = 1.20$



(f) $\lambda = 1.49$



Graph Transforms

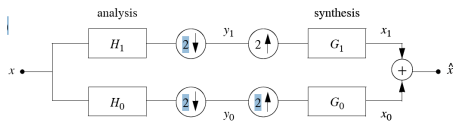


- Desirable properties
 - Invertible
 - Critically sampled
 - Orthogonal
 - Localized in graph (space) and graph spectrum (frequency)
- Local Linear Transform
- Can we define Graph Wavelets?

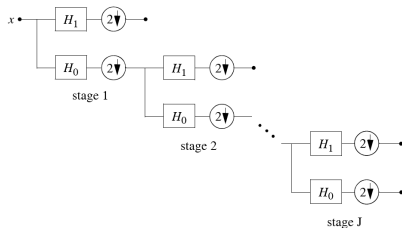
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Discrete Wavelet Transforms in 2 slides – 1



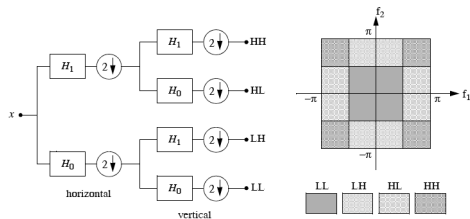
(a) 2 Channel Filterbank



(b) Tree-structured Filterbank

From Vetterli and Kovacevic, Wavelets and Subband Coding, '95

Discrete Wavelet Transforms in 2 slides – 2



(a) Separable Transform



(b) Example Image

Note: Filters have some frequency and space localization

From Vetterli and Kovacevic, [Ding'07]

Prior work – Spatial Graph Transforms

- Designed in the vertex domain of the graph. Examples:
 - Graph wavelets [Crovella'03]
 - Approaches for WSN [Wang'06], [Wagner'05] [Shen-ICASSP08]
- 1-hop averaging transform

$$y[n] = \frac{1}{d_n} \sum_{m=1}^N A[n, m]x[m] \quad \Rightarrow \quad \mathbf{y} = \mathbf{D}^{-1}\mathbf{A}\mathbf{x} = \mathbf{P}_{rw}\mathbf{x}$$

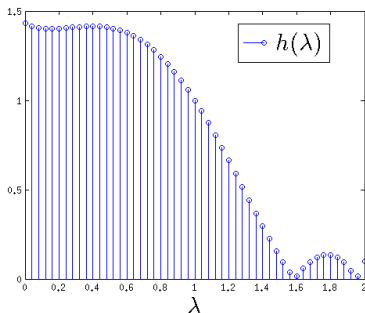
- 1-hop difference transform

$$y[n] = \frac{1}{d_n} \sum_{m=1}^N A[n, m](x[n] - x[m]) \quad \Rightarrow \quad \mathbf{y} = \mathcal{L}_{rw}\mathbf{x} = \mathbf{x} - \mathbf{P}_{rw}\mathbf{x}$$

Prior Work – Spectral Graph Transforms

- Designed in the spectral domain of the graph. Examples:
 - Diffusion Wavelets [Coifman and Maggioni 2006]
 - Spectral Wavelets on Graphs [Hammond et al. 2011]
- Spectral Wavelet transforms [Hammond et al. 2011]:

Design spectral kernels: $h(\lambda) : \sigma(G) \rightarrow \mathbb{R}$.



$$\mathbf{T}_h = h(\mathcal{L}) = \mathbf{U}h(\mathbf{\Lambda})\mathbf{U}^t$$

where

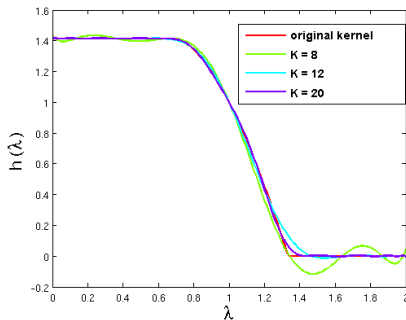
$$h(\mathbf{\Lambda}) = \text{diag}\{h(\lambda_i)\}$$

Spectral Graph Transforms Cont'd

- Output Coefficients:

$$\mathbf{w}_f = \mathbf{T}_h \mathbf{f} = \sum_{\lambda \in \sigma(G)} h(\lambda) \cdot \bar{f}(\lambda) \mathbf{u}_\lambda$$

- Polynomial kernel approximation:



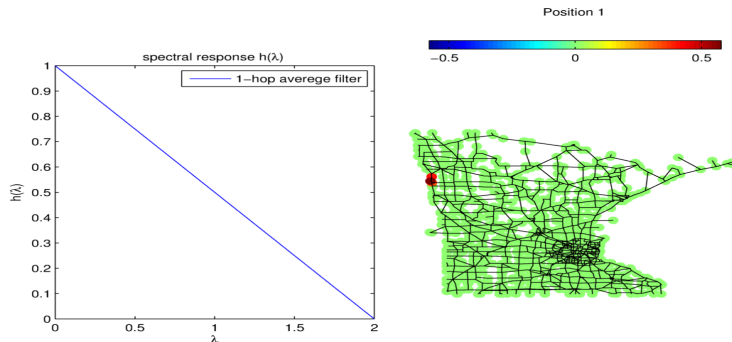
$$h(\lambda) \approx \sum_{k=0}^K a_k \lambda^k$$

$$\mathbf{T}_h \approx \sum_{k=0}^K a_k \mathcal{L}^k$$

K-hop localized: no spectral decomposition required.

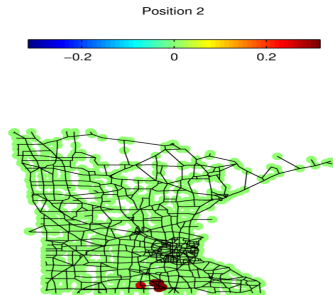
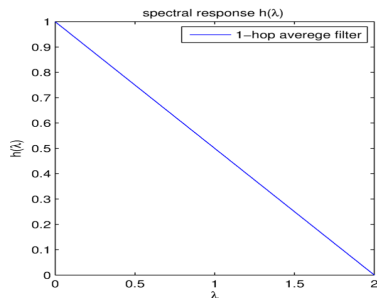
Vertex-Frequency Localization on Graphs

- **Wavelet Filters:** provide simultaneous localization in spatial and spectral domain:



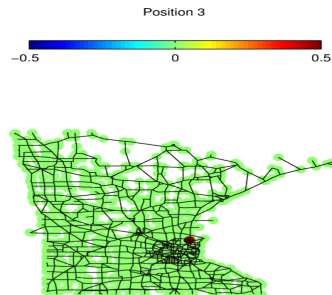
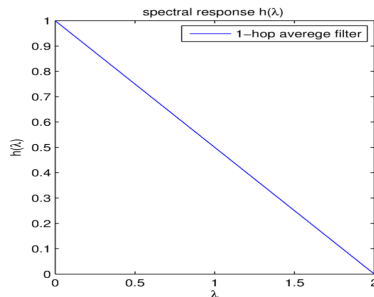
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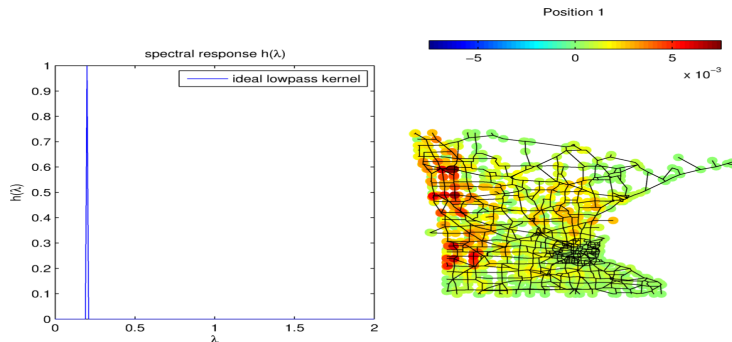
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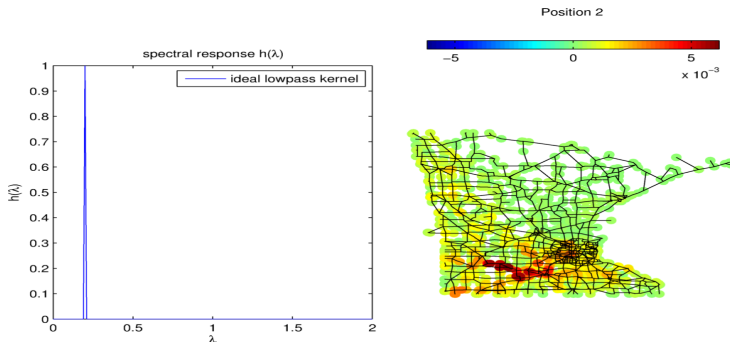
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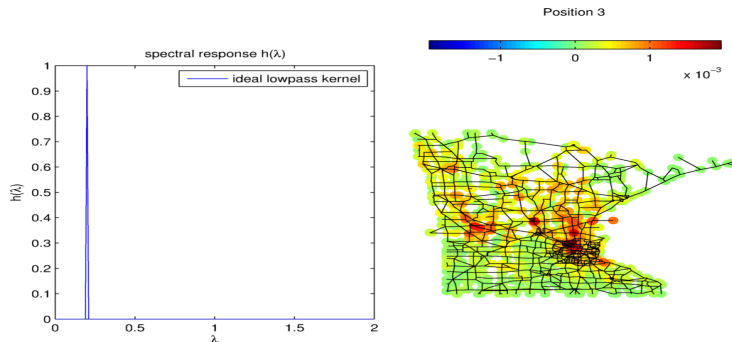
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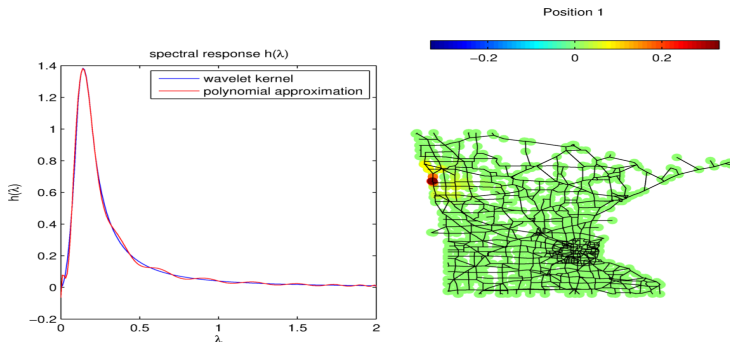
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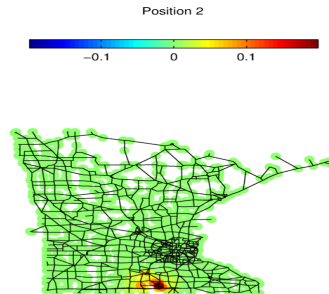
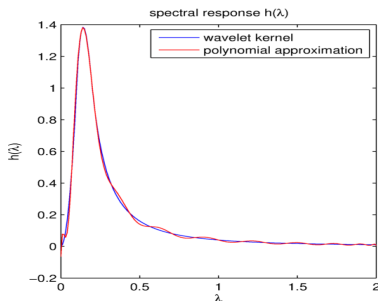
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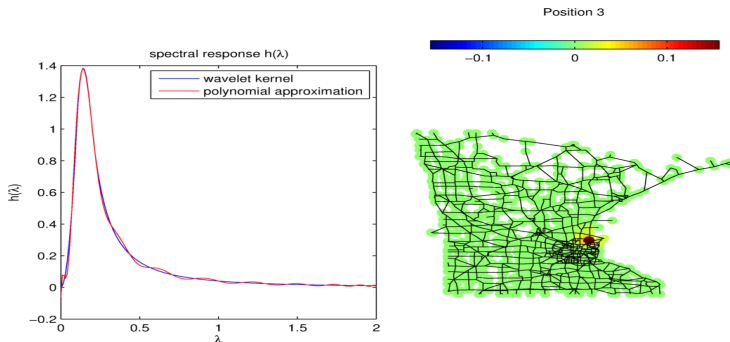
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Vertex-Frequency Localization on Graphs

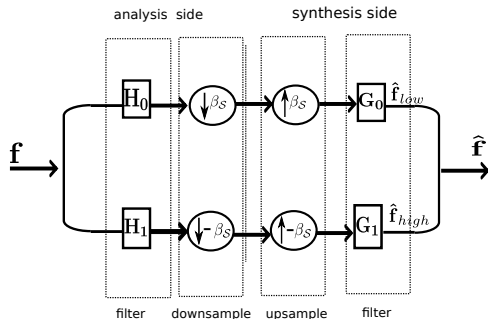
- **Wavelet Filters:** provide simultaneous localization in spatial and spectral domain:



- **Advantages:**
 - Possible benefits of “localized” frequency analysis.
 - Fast approximate solutions to global optimization problems.

Graph Filterbank Designs

- Formulation of critically sampled graph filterbank design problem
- Design filters using spectral techniques [Hammond et al. 2009].
- Orthogonal (not compactly supported) [IEEE TSP June 2012]
- Bi-Orthogonal (compactly supported) [IEEE TSP Oct 2013]



Downsampling/Upsampling in Graphs

Downsampling-upsampling operation:

- Regular Signals:

$$f_{du}(n) = \begin{cases} f(n) & \text{if } n = 2m \\ 0 & \text{if } n = 2m + 1 \end{cases}$$

(a) regular signal



(b) regular signal after DU by 2

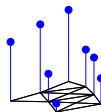


- Graph signals:

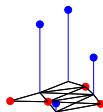
$$f_{du}(n) = \begin{cases} f(n) & \text{if } n \in \mathcal{S} \\ 0 & \text{if } n \notin \mathcal{S} \end{cases}$$

for some set \mathcal{S} .

(c) graph signal



(d) graph signal after DU by 2



- For regular signals DU by 2 operation is equivalent to $F_{du}(e^{j\omega}) = 1/2(F(e^{j\omega}) + F(e^{-j\omega}))$ in the DFT domain.
- What is the DU by 2 for graph signals in GFT domain?

Downsampling in Graphs

- Downsampling function : define $\beta_H : \mathcal{V} \rightarrow \{\pm 1\}$ s.t.

$$\beta_H(n) = \begin{cases} 1 & \text{if } n \in H \\ -1 & \text{if } n \notin H \end{cases} \quad (1)$$

- Downsample-upsample (DU) operation given β_H :

$$f_{du}(n) = \frac{1}{2}[f(n) + \beta_H(n)f(n)] \quad (2)$$

Downsampling in Graphs

- Define $\mathbf{J}_\beta = \mathbf{J}_{\beta_H} = \text{diag}\{\beta_H(n)\}$.
- In vector form:

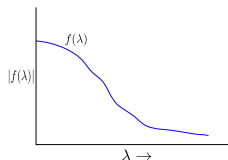
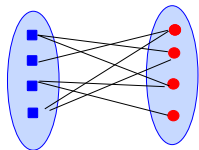
$$\begin{aligned}\mathbf{f}_{du} &= \frac{1}{2}(\mathbf{f} + \mathbf{J}_\beta \mathbf{f}) \\ &= \frac{1}{2}(\mathbf{f} + \tilde{\mathbf{f}})\end{aligned}$$

Downsampling in Graphs

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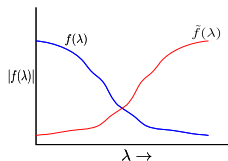
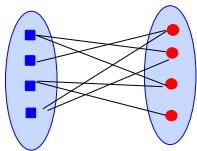


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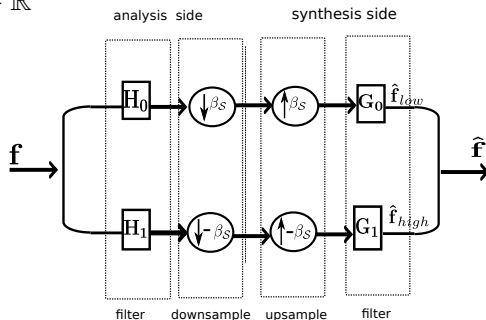


DFT aliasing vs GFT aliasing

| Property | DU by 2 regular signal | DU by 2 bipartite graph signal |
|-------------------|--|--|
| frequency | $\omega_k = \frac{2\pi k}{N}$; uniformly spaced in $[0 \ 2\pi]$, | eigenvalues λ of \mathcal{L} ; irregularly spaced in $[0 \ 2]$ |
| Fourier basis | $W_N^k = \exp\{j\omega_k n\}$; complex | eigenvectors \mathbf{u}_λ of \mathcal{L} ; real |
| frequency folding | $F_{du}(e^{j\omega}) = 1/2(F(e^{j\omega}) + F(e^{-j\omega}))$ | $\bar{f}_{du}(\lambda) = 1/2(\bar{f}(\lambda) + \bar{f}(2-\lambda))$ |

Graph filterbanks

- Filters designed in spectral domain (as [Hammond et al, 2009])
- Analysis:
 - $h_i(\lambda) : \mathbb{R} \rightarrow \mathbb{R}$ for $i = 0, 1$
 - $\mathbf{H}_i = h_i(\mathcal{L}) = \mathbf{U}h_i(\mathbf{\Lambda})\mathbf{U}^t$
- Synthesis:
 - $g_i(\lambda) : \mathbb{R} \rightarrow \mathbb{R}$
 - $\mathbf{G}_i = g_i(\mathcal{L})$



Graph filterbanks

- Downsampling functions $\beta_H = \beta$ and $\beta_L = -\beta$ in two channels. \Rightarrow nodes in H (or L) store the output of \mathbf{H}_1 (or \mathbf{H}_0) \Rightarrow *critically sampled output*.
- Equivalent transform $\hat{\mathbf{f}} = \mathbf{T}_{eq}\mathbf{f}$, s.t.,

$$\begin{aligned}\mathbf{T}_{eq} &= \frac{1}{2}\mathbf{G}_1(\mathbf{I} + \mathbf{J}_\beta)\mathbf{H}_1 + \frac{1}{2}\mathbf{G}_0(\mathbf{I} - \mathbf{J}_\beta)\mathbf{H}_0 \\ &= \frac{1}{2}\underbrace{(\mathbf{G}_1\mathbf{H}_1 + \mathbf{G}_0\mathbf{H}_0)}_A + \frac{1}{2}\underbrace{(\mathbf{G}_1\mathbf{J}_\beta\mathbf{H}_1 - \mathbf{G}_0\mathbf{J}_\beta\mathbf{H}_0)}_B\end{aligned}\quad (3)$$

- B term is due to downsampling. For *perfect reconstruction* $A = \mathbf{c}\mathbf{I}$ and $B = 0$.

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- B term is due to downsampling. For *perfect reconstruction* $A = \mathbf{c}\mathbf{I}$ and $B = 0$.
- Since we use spectral filtering: choosing \mathbf{H}_i is equivalent to choosing $h_i(\lambda)$

Wavelet filterbanks on bipartite graphs

- Aliasing Cancellation $\Rightarrow \mathbf{B} = 0$ if for all $\lambda \in \sigma(G)$:

$$B(\lambda) = g_1(\lambda)h_1(2 - \lambda) - g_0(\lambda)h_0(2 - \lambda) = 0$$

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Graph-QMF design –1

- Solution analogous to Quadrature Mirror Filters (QMF), choose:

$$h_1(\lambda) = h_0(2 - \lambda)$$

$$g_0(\lambda) = h_0(\lambda)$$

$$g_1(\lambda) = h_1(\lambda)$$

Graph-QMF design -1

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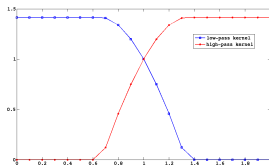
$$h_1(\lambda) = h_0(2 - \lambda)$$

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- Design $h_0(\lambda)$ s.t. for all λ

$$h_0^2(\lambda) + h_0^2(2 - \lambda) = c$$



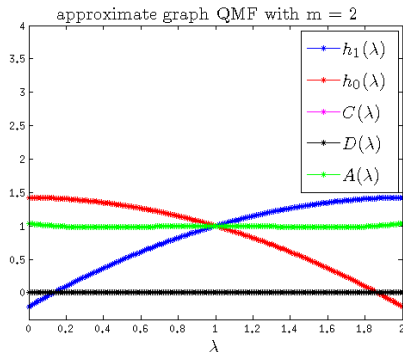
- no exact polynomial solutions, good polynomial approximations

Graph-QMF design -2

- Polynomial kernel approximation:
 - Approximate Meyer kernels as m degree polynomial.
 - trade off between accuracy and complexity .

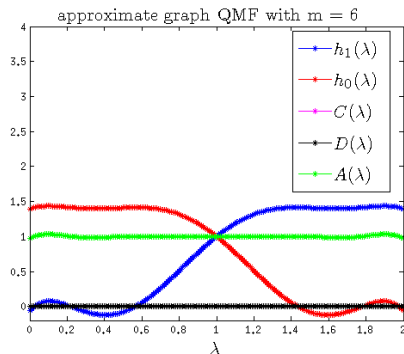
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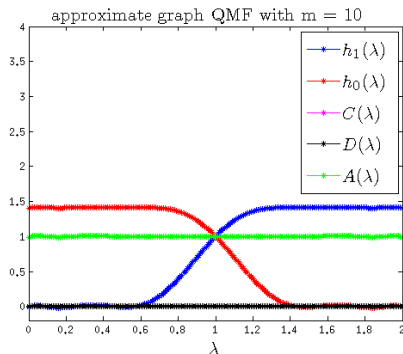
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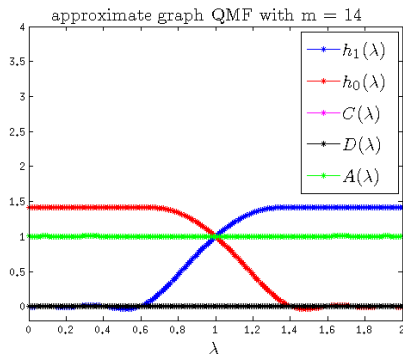
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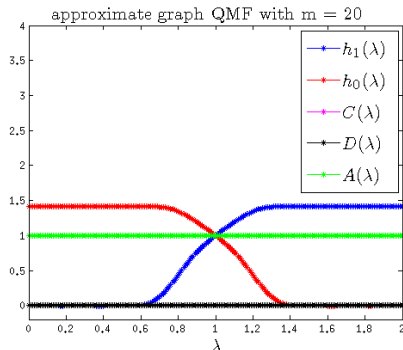
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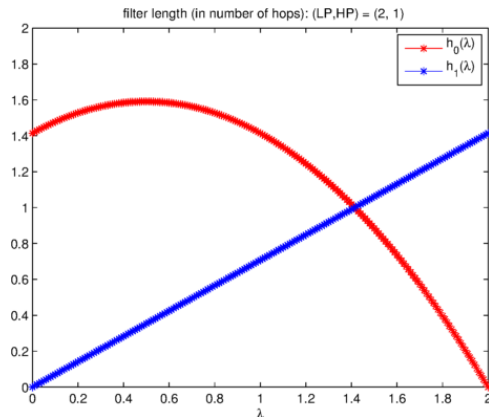
- Design $p(\lambda)$ as a “maximally flat” polynomial and factorize into $h_1(\lambda)$, $g_1(\lambda)$ terms. Exact reconstruction with polynomial filter (compact support).

GraphBior design –3

- Trade-off between spatial and spectral localization:
 - All solutions satisfy perfect reconstruction.
 - Spectral localization increases with longer filters.

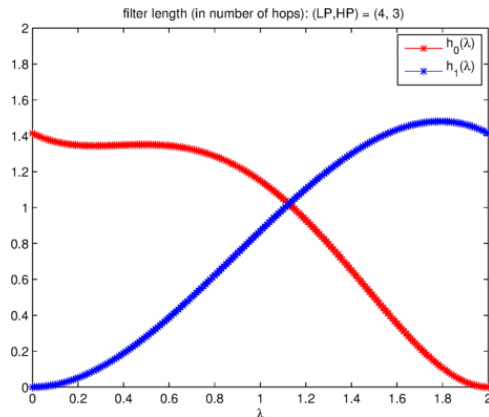
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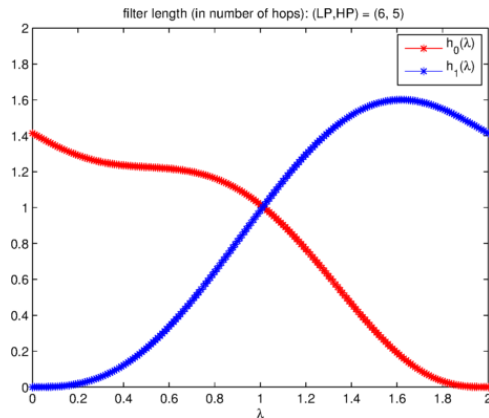
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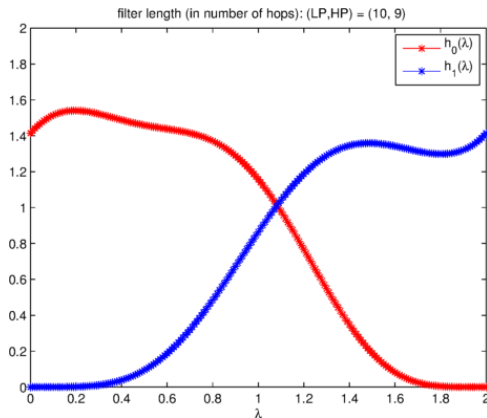
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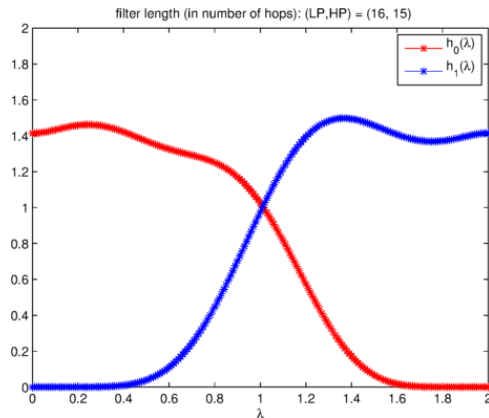
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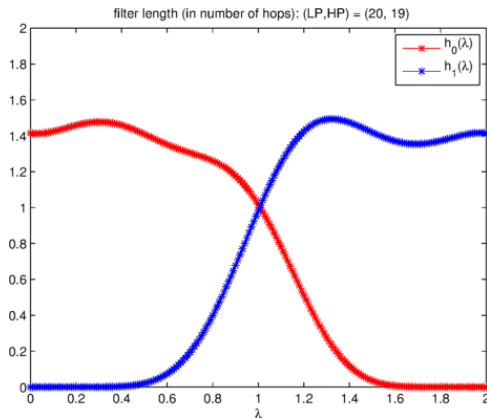
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Bipartite Subgraph Decomposition

- But not all graphs are bipartite...

Bipartite Subgraph Decomposition

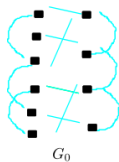
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- Solution: “Iteratively” decompose non-bipartite graph G into K bipartite subgraphs:
 - each subgraph covers the same vertex set.
 - each edge in G belongs to exactly one bipartite graph.

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- But not all graphs are bipartite...
- Solution: “Iteratively” decompose non-bipartite graph G into K bipartite subgraphs:
 - each subgraph covers the same vertex set.
 - each edge in G belongs to exactly one bipartite graph.
- apply wavelet filterbanks in K stages (dimensions).
- in the k^{th} stage restrict filtering downsampling operations on k^{th} bipartite graph.

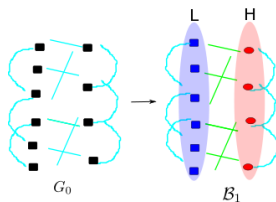
Bipartite Subgraph Decomposition

- Example of a 2-dimensional ($K = 2$) decomposition:



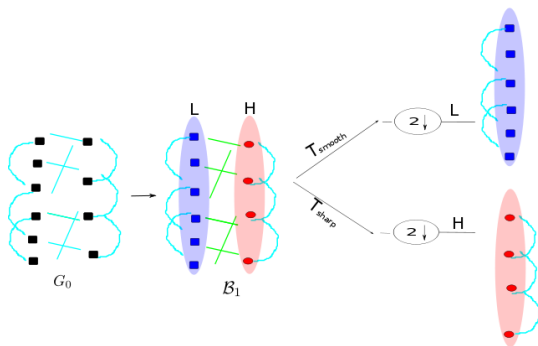
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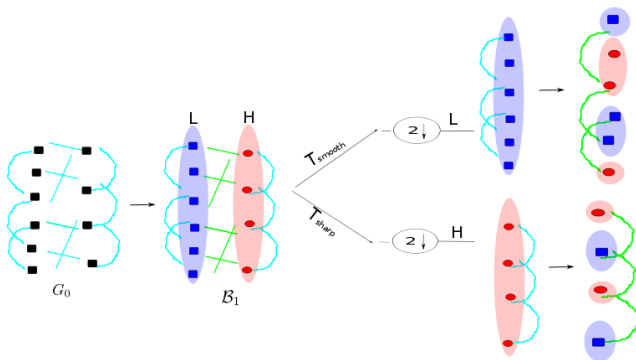
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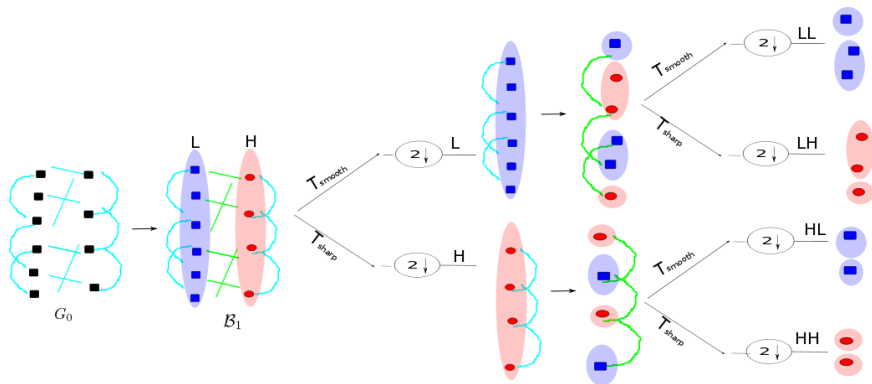
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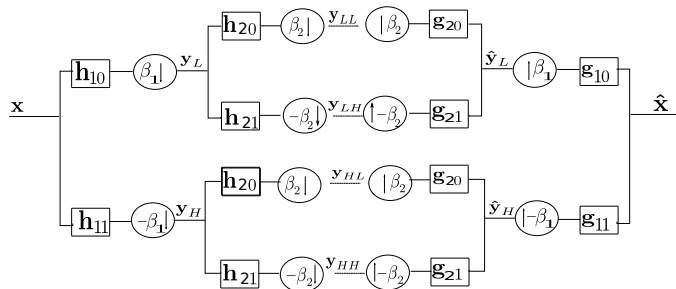
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"Multi-dimensional" Filterbanks on graphs

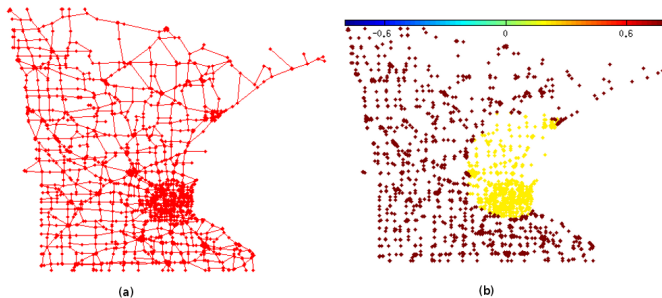
Two-dimensional two-channel filterbank on graphs:



Advantages:

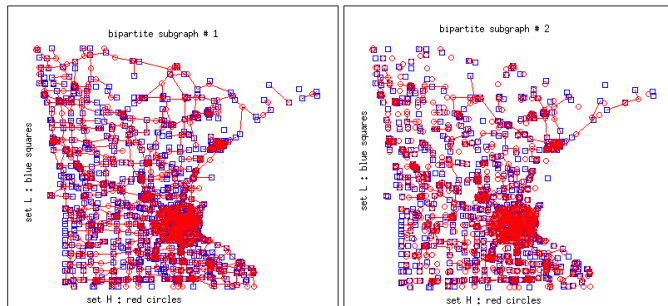
- Perfect reconstruction and orthogonal for *any* graph and *any* bpt decomposition.
- defined metrics to find "good" bipartite decompositions.

Example



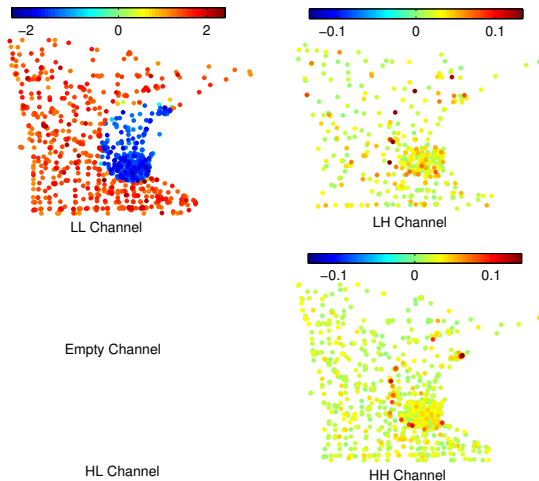
Minnesota traffic graph and graph signal

Example



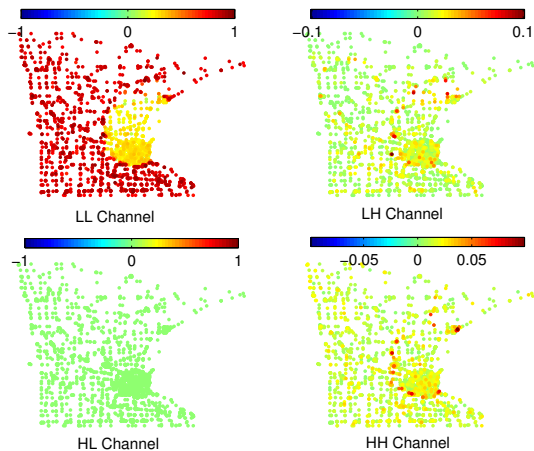
Bipartite decomposition

Example



Output coefficients of the proposed filterbanks with parameter $m = 24$.

Example



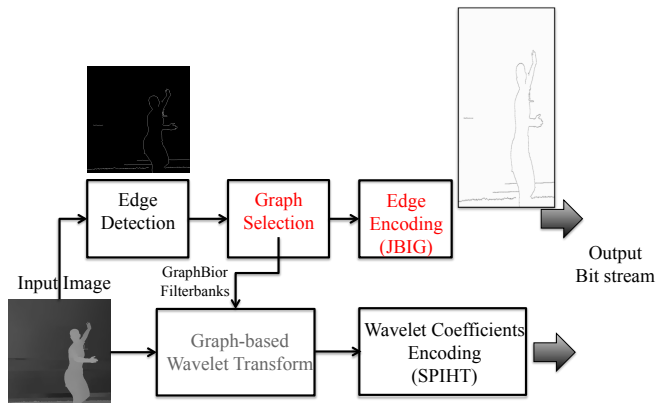
Reconstructed graph-signals for each channel.

Next Section

- 1 Introduction
- 2 Wavelet Transforms on Arbitrary Graphs
- 3 Applications**
- 4 Conclusions

Depth Image Coding [Narang, Chao and Ortega, 2013]

- Block Diagram

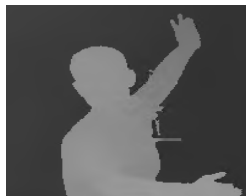


Depth Image Coding [Narang, Chao and Ortega, 2013]

CDF 9/7

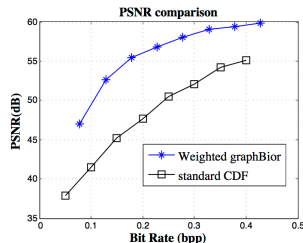


Graph 9/7



Depth Image Coding [Narang, Chao and Ortega, 2013]

- Edge detection: Prewitt
- Laplacian Normalization: Random Walk Laplacian
- Filterbanks: GraphBior 4/3 and CDF 9/7
- Unreliable Link Weight: 0.01
- Transform level: 5
- Encoder: SPIHT



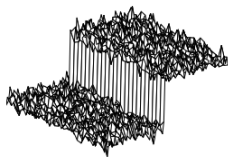
Bilateral Filtering (BF) [Tomasi and Manduchi, '98]

Weighted average of nearby similar pixels

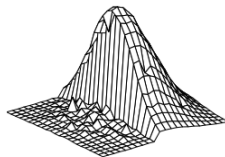
$$\mathbf{x}_{out}[j] = \sum_i \frac{w_{ij}}{\sum_i w_{ij}} \mathbf{x}_{in}[i] \quad (4)$$

with weights given by

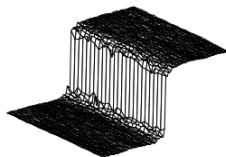
$$w_{ij} = \exp\left(-\frac{\|p_i - p_j\|^2}{2\sigma_s^2}\right) \cdot \exp\left(-\frac{(\mathbf{x}_{in}[i] - \mathbf{x}_{in}[j])^2}{2\sigma_x^2}\right) \quad (5)$$



(a)



(b)



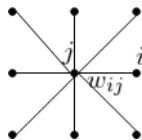
(c)

(a) Noisy data (b) Similarity weights (c) Filtered output (From Tomasi and Manduchi, 1998)

BF as a Graph Based Transform

Graph $G = (\mathcal{V}, E)$ with

- pixels as nodes
 $\mathcal{V} = \{1, 2, \dots, n\}$
- edges $E = \{(i, j, w_{ij})\}$
- image \mathbf{x}_{in} as graph signal



Bilateral Filter Graph

We can write bilateral filtering in (4) as

$$\mathbf{x}_{out} = \mathbf{D}^{-1} \mathbf{W} \mathbf{x}_{in} \quad (6)$$

Spectral Interpretation

Using the definition of graph Laplacian $\mathcal{L} = \mathbf{I} - \mathbf{D}^{-1/2}\mathbf{W}\mathbf{D}^{-1/2}$

$$\mathbf{D}^{1/2}\mathbf{x}_{out} = (\mathbf{I} - \mathcal{L})\mathbf{D}^{1/2}\mathbf{x}_{in} \quad (7)$$

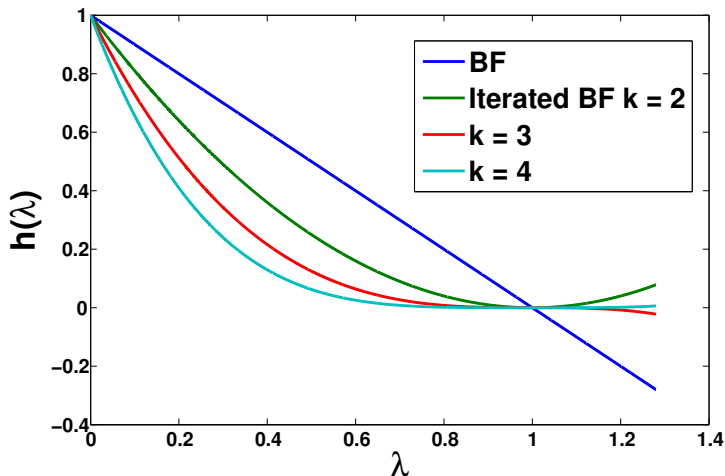
Using $\mathcal{L} = \mathbf{U}\mathbf{\Lambda}\mathbf{U}^t$ and $\hat{\mathbf{x}} = \mathbf{D}^{1/2}\mathbf{x}$

$$\hat{\mathbf{x}}_{out} = \mathbf{U}(\mathbf{I} - \mathbf{\Lambda})\mathbf{U}^t\hat{\mathbf{x}}_{in} \quad (8)$$

Iterated bilateral filter

$$\hat{\mathbf{x}}_{out} = \mathbf{U}(\mathbf{I} - \mathbf{\Lambda})^k\mathbf{U}^t\hat{\mathbf{x}}_{in} \quad (9)$$

Spectral Response of the BF



Spectral responses of the BF and iterated BF. The graph is formed using the *lena* image which has maximum eigenvalue equal to 1.28.

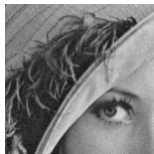
Flexible Spectral Design [Gadde, Narang and Ortega, 2013]

Key idea: use graph derived from bilateral filter

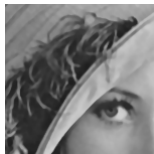
$$\mathbf{x}_{out} = \underbrace{\mathbf{U}}_{\text{Inverse GFT}} \underbrace{h(\mathbf{\Lambda})}_{\text{Spectral response}} \underbrace{\mathbf{U}^t \mathbf{x}_{in}}_{\text{GFT}} = h(\mathcal{L}) \mathbf{x}_{in} \quad (10)$$

- Design polynomial $h(\lambda)$ to have local implementation.

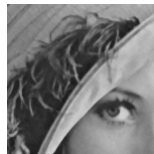
Examples: Smoothing a noisy image



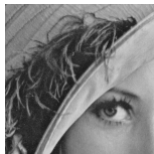
(d)



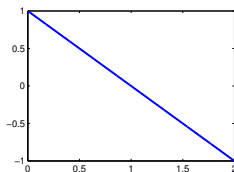
(e)



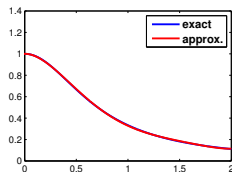
(f)



(a)



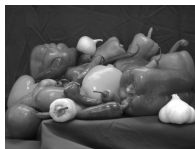
(b)



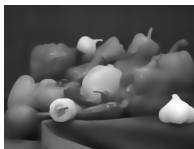
(c)

- (a) Original (d) Noisy SNR = 20 dB (b) Spectral response of the BF (c) Spectral response obtained by the regularization (e) Output of the BF, SNR = 20.65 dB (f) Output of $h(\lambda)$ filter, SNR = 22.64 dB

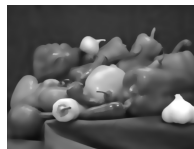
Examples: Edge preserving coarsening



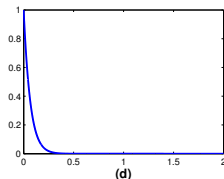
(a)



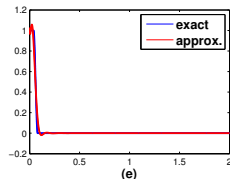
(b)



(c)



(d)



(e)

(a) Original image (b) 20 iterations of BF (d) Spectral response of the iterated BF (c) output of the proposed spectral filter (e) Corresponding Spectral response and its polynomial approximation

Graph Filtering of Cost-to-Go Functions [Levorato, Narang, Mitra, Ortega 2012]

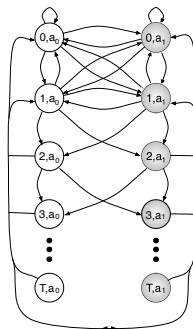
Markov decision process:

$\mathbf{S} = \{S(0), S(1), \dots\}$ sequence of states

- $S(t) \in \mathcal{S}$ state at time t
- \mathcal{S} state space

$\mathbf{A} = \{A(1), A(2), \dots\}$ sequence of actions

- $A(t) \in \mathcal{A}_{S(t)}$ action at time t
- \mathcal{A} action space.



Example of a FSM with T states and 2 actions

Graph Filtering of Cost-to-Go Functions

Graph Formulation:

- Nodes set : $\mathcal{V} = \mathcal{S} \times \mathcal{A} = \{(s, a)\}_{s \in \mathcal{S}, a \in \mathcal{A}}$.
- Graph signal: expected long term discounted cost $v(s, a)$ from state s given action a conditioned upon the policy μ :

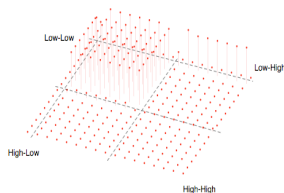
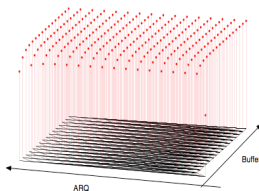
$$V_{\mu}(s, a) = c(s, a) + \sum_{\tau=1}^{\infty} \sum_{s_2 \in \mathcal{S}} \sum_{a_2 \in \mathcal{A}} \gamma^{\tau} p_{\mu}^{\tau}(s, a, s_2) \mu(s_2, a_2) c(s_2, a_2)$$

- An optimal policy exists in the set of randomized policies past independent policies $\mu(s, a) : \mathcal{S} \times \mathcal{A} \rightarrow [0, 1]$ maps state s to the probability that action a is selected.

Problem: Computation, compression and optimization of discounted cost function $v(s, a)$.

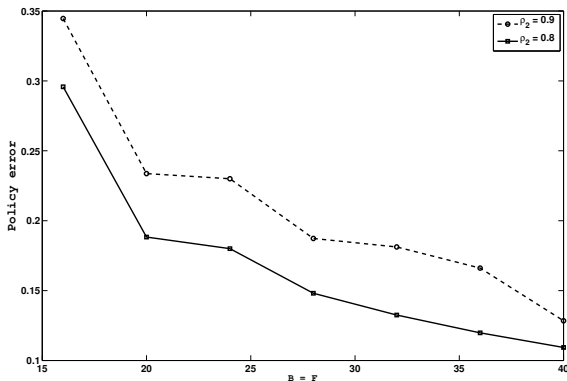
Graph Filtering of Cost-to-Go Functions

- Very large state space
- Wavelet based approach:
 - Reduce the size of the problem by downsampling and filtering.
 - Operate upon the smooth approximation of cost function on downsampled graph.
- Example: Expected cost for secondary transmitter observing state (which depends on unobserved primary transmitter)



Graph Filtering of Cost-to-Go Functions

Results [Globecom, 2012]

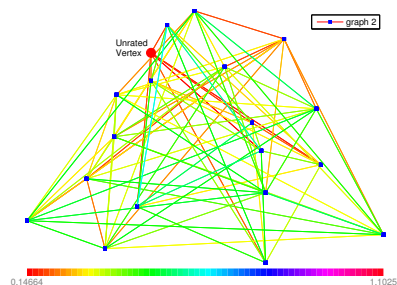
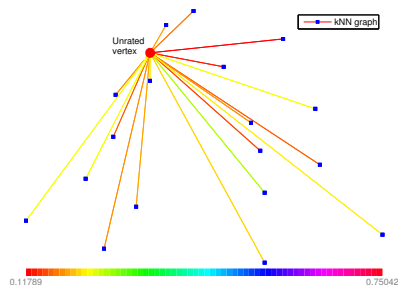


Error between policies computed on original and downsampled graph (as a function of graph size.) ρ_1 and ρ_2 : transmission failure probabilities.

Graph based Prediction in Recommendation Systems [Gadde, Narang, Ortega 2013]

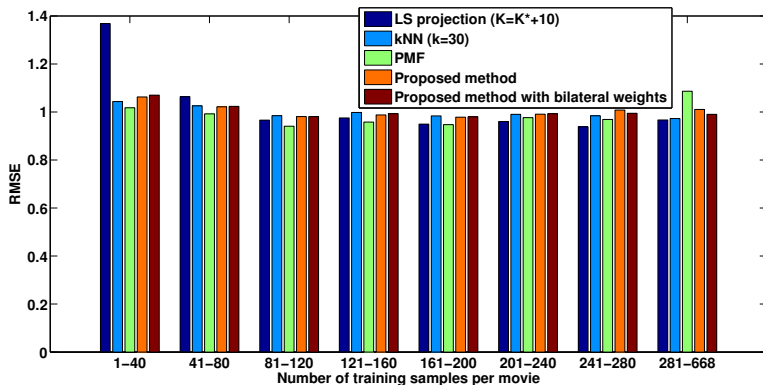
- Collaborative filtering problem: given known movie ratings for a large set of users, identify recommendations for a specific user.
- Graph representation of recommender systems:
 - movies (or users) as vertices and
 - edge-weights reflecting similarity between them.
- Interpolation based methods for rating prediction:
 - find all movies that the specific user has rated and are neighbors in weighted graph.
 - interpolate ratings of these movies to unknown movie.

Graph based Prediction in Recommendation Systems



A typical instance of interpolation in MovieLens 100k dataset: (a) kNN method ($err = 2.81$ in this example). (b) Interpolation based on local sub-graph ($err = 0.78$ in this case).

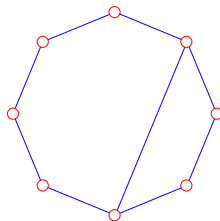
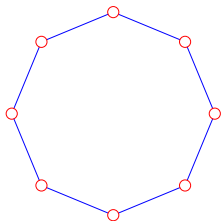
Preliminary results [ICASSP 2013]



Next Section

- 1 Introduction
- 2 Wavelet Transforms on Arbitrary Graphs
- 3 Applications
- 4 Conclusions**

What makes these “graph transforms”?



- Graph-based shift invariance:

$$\mathbf{H} = \sum_{k=0}^{L-1} \alpha_k \mathbf{L}^k \quad \text{or} \quad \mathbf{H} = \sum_{k=0}^{L-1} \alpha_k \mathbf{A}^k$$

- Graph Fourier Transform

$$\mathbf{H} = h(\mathcal{L}) = \mathbf{U}h(\mathbf{\Lambda})\mathbf{U}$$

Conclusions

- Extending signal processing methods to arbitrary graphs:
Downsampling, Space-frequency, Multiresolution, Wavelets
- Many open questions: very diverse types of graphs, results may apply to special classes only
- Outcomes
 - Work with massive graph-datasets: potential benefits of localized “frequency” analysis
 - Novel insights about traditional applications (image/video processing)
- To get started:
[\[Shuman, Narang, Frossard, Ortega, Vandergheysnt, SPM'2013\]](#)
- GlobalSIP Symposium on Graph Signal Processing

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