

FAST BILINEAR MATRIX NORMALIZATION VIA RANK-1 UPDATE

Anonymous authors

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ABSTRACT

Bilinear pooling has achieved an impressive improvement over classical average and max pooling in many computer vision tasks. Recent studies discover that matrix normalization is vital for improving the performance of bilinear pooling since it effectively suppresses the burstiness. Nevertheless, existing matrix normalization methods such as matrix square-root and matrix logarithm are based on singular value decomposition (SVD), which is not supported well in the GPU platform, limiting its efficiency in training and inference. To boost the efficiency in the GPU platform, recent methods rely on Newton-Schulz (NS) iteration which approximates the matrix square-root through several times of matrix-matrix multiplications. Despite that Newton-Schulz iteration is well supported by GPU, it takes $\mathcal{O}(KD^3)$ computation complexity where D is dimension of local features and K is the number of iterations, which is still costly. Meanwhile, NS iteration is applicable only to full bilinear matrix. In contrast, a compact bilinear feature obtained from tensor sketch or random projection has broken the matrix structure, cannot be normalized by NS iteration. To overcome these limitations, we propose a rank-1 update normalization (RUN), which reduces the computational cost from $\mathcal{O}(KD^3)$ to $\mathcal{O}(KDN)$ where N is the number of local feature per image. More importantly, it supports the normalization on compact bilinear features. Meanwhile, the proposed RUN is differentiable, and thus it is feasible to plug it in a convolutional neural network as a layer to support an end-to-end training. Comprehensive experiments on four public benchmarks show that, for full bilinear pooling, the proposed RUN achieves comparable accuracies with a $330\times$ speedup over NS iteration. For compact bilinear pooling, our RUN achieves comparable accuracies with a $5400\times$ speedup over the SVD-based normalization.

1 INTRODUCTION

In the past decade, convolutional neural network (CNN) has achieved a great success in many computer vision tasks ranging from image recognition (He et al. (2016)), object detection (Ren et al. (2015)), semantic segmentation (Long et al. (2015)) to action recognition (Simonyan & Zisserman (2014a)). Despite CNN architecture has evolved significantly, it still inherits the basic architecture from the pioneering work, AlexNet (Krizhevsky et al. (2012)). To be specific, it consists of three parts: a feature extractor, an aggregation module and a classifier, as visualized in Figure 1. The feature extractor normally consists of a series of convolution, pooling, batch normalization and non-linear rectification layers. It generates a feature map \mathcal{F} of $W \times H \times D$ size, where W and H are the width and height of the feature map and D is the depth of the feature map, *i.e.*, the number of channels. To enhance the performance of a CNN, many efforts have been devoted to boosting effectiveness of the feature extractor. For instance, GoogLeNet (Szegedy et al. (2014)) proposes an Inception module which fuses feature maps from different scales and encodes richer visual information than the vanilla CNN. ResNet (He et al. (2016)) adopts a residual architecture based on identity mapping, which overcomes the performance degeneration as network goes deep. It has achieved record-breaking performance in many computer vision tasks. DenseNet (Huang et al. (2017)) extends the residual module to a densely-connected module, achieving a better performance.

The aggregation module converts the feature map \mathcal{F} generated by the feature extractor into a holistic feature vector $\mathbf{f} \in \mathbb{R}^d$. The early work such as AlexNet and VGGNet (Simonyan & Zisserman (2014b)) implement the aggregate module by a fully-connected layer. To be specific, they unfold the

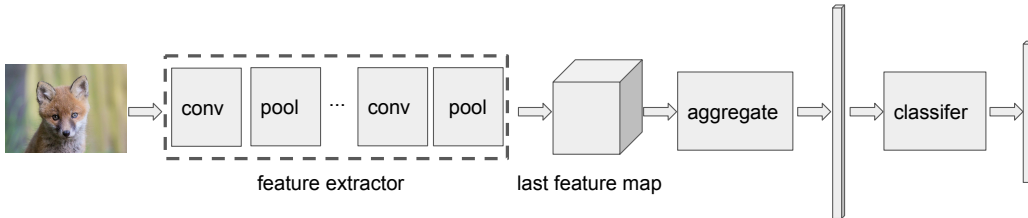


Figure 1: The basic architecture of a convolutional neural network (CNN). It consists of three parts, a feature extractor, an aggregate module and a classifier.

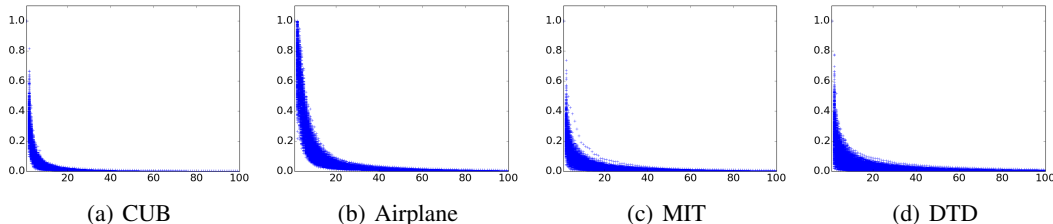


Figure 2: The scatter plots of singular values of bilinear matrices on some typical computer vision datasets: CUB (Welinder et al. (2010)), Airplane (Maji et al. (2013)), MIT (Quattoni & Torralba (2009)) and DTD (Cimpoi et al. (2014)). The indices of singular values are along x axis and scaled magnitudes of singular values are on y axis. For the ease of illustration, each magnitude is divided by its corresponding largest singular value and the scaled magnitudes are in the range of $[0, 1]$. We plot the first 100 singular values of all samples on each dataset.

three-dimensional feature map \mathcal{F} into one dimension vector $\text{vec}(\mathcal{F}) \in \mathbb{R}^{WHD}$ and obtain a global vector $\mathbf{f} = \mathbf{W}\text{vec}(\mathcal{F}) + \mathbf{b}$, where $\mathbf{W} \in \mathbb{R}^{d \times WHD}$ and $\mathbf{b} \in \mathbb{R}^d$ are parameters of a fully-connected layer. In contrast, some more advanced architectures such as Inception and ResNet implement the aggregation module by a global average pooling. To be specific, they conduct average pooling along the width and height dimensions, and generate a holistic vector $\mathbf{f} \in \mathbb{R}^D$. Compared with a fully-connected layer, global average pooling is more robust to spatial transforms. To obtain a more effective holistic feature, NetVLAD (Arandjelovic et al. (2016)) incorporates VLAD (Jegou et al. (2011)) in the convolutional neural network. Similarly, Miech et al. (2017) integrate Fisher Vector in the neural network and propose a learnable pooling. In parallel, bilinear convolutional neural network (Lin et al. (2015)) implements the aggregation module by a bilinear pooling operation, which encodes the second-order information. It achieves a better performance than average pooling in many tasks, such as fine-grained recognition, generic image recognition and video classification.

The burstiness phenomenon (Jégou et al. (2009)) in computer vision was first discussed in the context of the bag-of-words model, which points to that most regions are assigned to the same visual words. In this case, the representation of an image is determined by a single visual word and some low-frequency visual words which might be important but be ignored. To obtain a more effective feature, Perronnin et al. (2010) conduct element-wise square-root normalization which balances contributions of different visual words. In the context of bilinear features, singular vectors correspond to visual words, the burstiness corresponds to that the first a few singular values are significantly larger than the rest ones, as shown in Figure 2. The normalization is conducted on singular values. Recent studies (Li et al. (2017); Lin & Maji (2017)) show that, due to burstiness, the matrix normalization is vital for achieving high recognition performance. Existing normalization methods such as matrix square root (Li et al. (2017)) and matrix logarithm (Ionescu et al. (2015)) rely on the singular value decomposition (SVD). But SVD is not easily parallelizable and not well supported in the parallel GPU platform. To boost the efficiency in the GPU platform, improved B-CNN (Lin & Maji (2017)) and i-SQRT (Li et al. (2018)) approximate the matrix square root by Newton-Schulz (NS) iteration (Higham (2008)). Since NS iteration only needs matrix-matrix product, it is well supported in the GPU platform. The NS iteration has a computation complexity of $\mathcal{O}(KD^3)$, where D is the number of channels of the last features map and K is the number of iterations. Since D is large, NS iteration is still costly. Meanwhile, NS iteration is conducted on the bilinear matrix and cannot normalize compact bilinear features (Gao et al. (2016)) from tensor sketch or random projection.

Method	Algorithm	Complexity	GPU Support	Compact Support
O ² P	SVD	$\mathcal{O}(D^3)$	limited	No
G ² DeNet	SVD	$\mathcal{O}(D^3)$	limited	No
MPN-COV	Eigen Decomp	$\mathcal{O}(D^3)$	limited	No
Improved B-CNN	Newton-Schulz	$\mathcal{O}(D^3)$	good in FP	No
iQRT-COV	Newton-Schulz	$\mathcal{O}(KD^3)$	good	No
MoNet	SVD	$\mathcal{O}(D^3)$	limited	Yes
Ours	Power Method	$\mathcal{O}(KDN)$	good	Yes

Table 1: Differences between our method with related methods including O²P (Ionescu et al. (2015)), G²DeNet (Wang et al. (2017)), MPN-COV (Lin & Maji (2017)), Improved B-CNN (Lin & Maji (2017)), iQRT-COV (Li et al. (2018)) and Monet (Gou et al. (2018)). Here, K is the number of iterations, D is the dimension of local features and N is the number of local features.

To speed up the matrix normalization, we propose a rank-1 update normalization (RUN), reducing the computation complexity from $\mathcal{O}(KD^3)$ to $\mathcal{O}(KDN)$. Here, $N = WH$ is the number of local features per image, which is in a comparable scale with D . Moreover, our RUN supports the normalization on a compact bilinear feature generated from tensor sketch or random projection. Meanwhile, the proposed RUN is differentiable, and thus we plug it in a neural network to support an end-to-end training. Experiments on four public benchmarks show the effectiveness and efficiency of our method. Table 1 summarizes main differences between our method and other related work.

2 MATRIX NORMALIZATION AND COMPACT BILINEAR POOLING

Given a feature map \mathcal{F} , bilinear pooling reshapes \mathcal{F} into a two-dimensional matrix $\mathbf{F} \in \mathbb{R}^{WH \times D}$ and calculates the bilinear matrix by $\mathbf{B} = \mathbf{F}^\top \mathbf{F}$. Lin et al. (2015) implement the bilinear pooling as a layer and propose a bilinear convolutional neural network (B-CNN) which supports an end-to-end training. It achieves better performance on fine-grained image classification than standard AlexNet with a fully-connected layer as aggregation module. The research on B-CNN proceeds along two main directions: 1) improve the effectiveness of bilinear pooling through matrix normalization (Lin & Maji (2017); Li et al. (2017)); 2) improve the efficiency of bilinear feature through compact bilinear pooling (Gao et al. (2016); Cui et al. (2017)). Below we review these two directions, respectively.

2.1 MATRIX NORMALIZATION

There are two popularly used matrix normalization methods, matrix square-root normalization used in Improved B-CNN (Lin & Maji (2017)) and matrix logarithm normalization used in O²P (Ionescu et al. (2015)). They first conduct singular value decomposition (SVD) on the bilinear matrix \mathbf{B} by

$$\mathbf{B} \rightarrow \mathbf{U}\mathbf{\Sigma}\mathbf{U}^\top. \quad (1)$$

Then they conduct normalization on singular values and obtain the normalized bilinear feature by

$$\hat{\mathbf{B}} \leftarrow \mathbf{U}g(\mathbf{\Sigma})\mathbf{U}^\top, \quad (2)$$

where $g(\mathbf{\Sigma})$ is conducted on singular values in an element-wise manner. Matrix square-root normalization adopts $g(\mathbf{\Sigma}) = \mathbf{\Sigma}^{1/2}$ and matrix logarithm normalization adopts $g(\mathbf{\Sigma}) = \log(\mathbf{\Sigma})$. Nevertheless, SVD is not easily parallelizable and not well supported in the GPU platform, limiting its efficiency in training and inference. Improved B-CNN (Lin & Maji (2017)) and i-SQRT (Li et al. (2018)) utilize Newton-Schulz (NS) iteration to approximate the matrix square root. Given a bilinear matrix \mathbf{B} , NS initializes $\mathbf{Y}_0 = \mathbf{B}$ and $\mathbf{Z}_0 = \mathbf{I}$. For each iteration, NS updates \mathbf{Z}_k and \mathbf{Y}_k by

$$\begin{aligned} \mathbf{Y}_k &= \frac{1}{2}\mathbf{Y}_{k-1}(3\mathbf{I} - \mathbf{Z}_{k-1}\mathbf{Y}_{k-1}), \\ \mathbf{Z}_k &= \frac{1}{2}(3\mathbf{I} - \mathbf{Z}_{k-1}\mathbf{Y}_{k-1})\mathbf{Z}_{k-1}, \end{aligned} \quad (3)$$

where \mathbf{Y}_k converges to $\mathbf{B}^{1/2}$. Since it involves only matrix-matrix product, it is easily parallelizable and well supported in the GPU platform. The computation complexity of each iteration is $\mathcal{O}(D^3)$, where D is the local feature dimension. Since D is large, computing Newton-Schulz iteration is still costly. Meanwhile, we will show in next subsection that, the Newton-Schulz iteration is not compatible with existing compact bilinear pooling methods, limiting its usefulness.

Algorithm 1 Tensor Sketch**Input:** $\mathbf{x} \in \mathbb{R}^d$ **Output:** $\phi_{TS}(\mathbf{x}) \in \mathbb{R}^D$

- 1: Generate random vectors $\mathbf{h}_1, \mathbf{h}_2 \in \mathbb{N}^c$ and $\mathbf{s}_1, \mathbf{s}_2 \in \{+1, -1\}^c$. $\mathbf{h}_1(i)$ and $\mathbf{h}_2(i)$ are uniformly sampled from $\{1, 2, \dots, D\}$, $\mathbf{s}_1(i)$ and $\mathbf{s}_2(i)$ are uniformly sampled from $\{+1, -1\}$.
- 2: Sketch $\Psi(x, h, s) = \{(Q\mathbf{x})_1, \dots, (Q\mathbf{x})_D\}$, where $Q(\mathbf{x})_j = \sum_{t:\mathbf{h}(t)=j} \mathbf{s}(t)\mathbf{x}(t)$.
- 3: Compute $\phi_{TS}(\mathbf{x}) = \text{FFT}^{-1}(\text{FFT}(\Psi(\mathbf{x}, \mathbf{h}_1, \mathbf{s}_1)) \odot \text{FFT}(\Psi(\mathbf{x}, \mathbf{h}_2, \mathbf{s}_2)))$, where \odot denotes element-wise multiplication.
- 4: **return** $\phi_{TS}(\mathbf{x})$

Algorithm 2 Random Maclaurin**Input:** $\mathbf{x} \in \mathbb{R}^d$ **Output:** $\phi_{RM}(\mathbf{x}) \in \mathbb{R}^D$

- 1: Generate random matrices $\mathbf{W}_1, \mathbf{W}_2 \in \mathbb{R}^{D \times D}$ with each entry 1 or -1 with equal probability.
- 2: $\phi_{RM}(\mathbf{x}) \leftarrow \frac{1}{\sqrt{D}}(\mathbf{W}_1\mathbf{x}) \odot (\mathbf{W}_2\mathbf{x})$.
- 3: **return** $\phi_{RM}(\mathbf{x})$

2.2 COMPACT BILINEAR POOLING

The dimension of a bilinear feature is $D \times D$, which is extremely high. On one hand, it is more prone to over-fitting due to huge number of model parameters in the classifier, especially in the few-shot learning scenario. On the other hand, in the retrieval application, it is extremely expensive to store and compare high-dimensional bilinear features. To overcome these drawbacks, Gao et al. (2016) propose a compact bilinear pooling (CBP). They treat the outer product used in bilinear pooling as a kernel embedding, and seek to approximate the explicit kernel feature map. To be specific, by rearranging the feature map \mathcal{F} to $\mathbf{F} = [\mathbf{f}_1, \dots, \mathbf{f}_{WH}]^\top$, the bilinear matrix \mathbf{B} is obtained by

$$\mathbf{B} = \mathbf{F}^\top \mathbf{F} = \sum_{i=1}^{WH} \mathbf{f}_i \mathbf{f}_i^\top = \sum_{i=1}^{WH} \mathbf{h}(\mathbf{f}_i), \quad (4)$$

where $\mathbf{h}(\mathbf{f}_i) \in \mathbb{R}^{D \times D}$ is the explicit feature map of the polynomial kernel. CBP seeks for a low-dimensional projection function $\phi(\mathbf{f}_i) \in \mathbb{R}^d$ with $d \ll D^2$ such that

$$\langle \phi(\mathbf{x}), \phi(\mathbf{y}) \rangle \approx \langle \text{vec}(\mathbf{h}(\mathbf{x})), \text{vec}(\mathbf{h}(\mathbf{y})) \rangle. \quad (5)$$

In this case, the approximated low-dimensional bilinear feature is obtained by $\tilde{\mathbf{B}} = \sum_{i=1}^{WH} \phi(\mathbf{f}_i)$.

CBP investigates two types of approximation methods: Random Maclaurin (Kar & Karnick (2012)) and Tensor Sketch (Pham & Pagh (2013)), which are given in **Algorithm 1** and **Algorithm 2**. Since the compact bilinear feature $\tilde{\mathbf{B}}$ has broken the matrix structure, the matrix normalization methods conducted on the bilinear feature \mathbf{B} , such as Newton-Schulz iteration, is no longer feasible for normalizing $\tilde{\mathbf{B}}$. To tackle this, MoNet (Gou et al. (2018)) conducts SVD directly on the original feature \mathbf{F} instead of \mathbf{B} and then conducts compact bilinear pooling. Nevertheless, as we mentioned before, the SVD is not well supported on GPU platform, limiting the training and inference efficiency.

3 RANK-1 UPDATE NORMALIZATION (RUN)

To overcome the limitations of previous methods, we propose a rank-1 update normalization (RUN). Below we give the details of the proposed RUN method.

Assuming that, through SVD, the bilinear feature \mathbf{B} can be decomposed into $\mathbf{B} = \mathbf{U}\Sigma\mathbf{U}^\top$, where

$$\mathbf{U} = [\mathbf{u}_1, \dots, \mathbf{u}_D], \quad \Sigma = \text{diag}([\sigma_1, \dots, \sigma_d]) \quad (6)$$

We initialize a random vector $\mathbf{v}_0 = [v_1, \dots, v_D]$, where $\{v_i\}_{i=1}^D$ are *i.i.d.* random variables with normal distribution. We iteratively conduct $\mathbf{v}_{k+1} = \mathbf{B}\mathbf{v}_k$ for K times and obtain

$$\mathbf{v}_K = \mathbf{B}^K \mathbf{v}_0 = \mathbf{U}\Sigma^K\mathbf{U}^\top \mathbf{v}_0. \quad (7)$$

We define $\mathbf{a} = \mathbf{U}^\top \mathbf{v}_0$. Since \mathbf{U} is orthonormal, the entries of \mathbf{a} are also *i.i.d.* random variables with normal distribution. We rewrite the Eq. (7) into

$$\mathbf{v}_K = \mathbf{U} \Sigma^K \mathbf{a} = \sum_{i=1}^D a_i \sigma_i^k \mathbf{u}_i. \quad (8)$$

We conduct ℓ_2 -normalization on \mathbf{v}_K and obtain:

$$\hat{\mathbf{v}}_K = \mathbf{v}_K / \|\mathbf{v}_K\|_2 = \sum_{i=1}^D a_i \sigma_i^k \mathbf{u}_i / \sqrt{\sum_{i=1}^D (a_i \sigma_i^k)^2}. \quad (9)$$

We construct a rank-1 matrix by

$$\mathbf{R}_K = \mathbf{B} \hat{\mathbf{v}}_K \hat{\mathbf{v}}_K^\top = \sum_{l=1}^D \sum_{m=1}^D a_l a_m \sigma_l^{k+1} \sigma_m^k \mathbf{u}_l \mathbf{u}_m^\top / \sum_{i=1}^D (a_i \sigma_i^k)^2. \quad (10)$$

Next, we derive the expectation of $\hat{\mathbf{R}}_K$:

$$\begin{aligned} \mathbb{E}(\hat{\mathbf{R}}_K) &= \sum_{l=1}^D \sum_{m=1}^D \mathbb{E}(a_l a_m \sigma_l^{k+1} \sigma_m^k \mathbf{u}_l \mathbf{u}_m^\top / \sum_{i=1}^D (a_i \sigma_i^k)^2) \\ &= \sum_{l=1}^D \left[\sum_{m \neq l} \sigma_l^{k+1} \sigma_m^k \mathbf{u}_l \mathbf{u}_m^\top \mathbb{E}(a_l a_m / \sum_{i=1}^D (a_i \sigma_i^k)^2) + \sigma_l \mathbf{u}_l \mathbf{u}_l^\top \mathbb{E}((a_l \sigma_l^k)^2 / \sum_{i=1}^D (a_i \sigma_i^k)^2) \right], \end{aligned} \quad (11)$$

where $\{a_i\}_{i=1}^D$ are *i.i.d.* random variables with normalization distribution, and $\{\sigma_i\}_{i=1}^D$ as well as $\{\mathbf{u}_i\}_{i=1}^D$ are constants. We define $g_{l,m} = a_l a_m / \sum_{i=1}^D (a_i \sigma_i^k)^2$ and $f_{l,m}$ as the probability density of $g_{l,m}$. When $l \neq m$,

$$\begin{aligned} g_{l,m}(a_1, \dots, a_l, \dots, a_D) &= -g_{l,m}(a_1, \dots, -a_l, \dots, a_D), \\ f_{l,m}(a_1, \dots, a_l, \dots, a_D) &= f_{l,m}(a_1, \dots, -a_l, \dots, a_D). \end{aligned} \quad (12)$$

Therefore, $\mathbb{E}(g_{l,m}) = 0$ when $l \neq m$ and

$$\sum_{m \neq l} \sigma_l^{k+1} \sigma_m^k \mathbf{u}_l \mathbf{u}_m^\top \mathbb{E}(g_{l,m}) = \sum_{m \neq l} \sigma_l^{k+1} \sigma_m^k \mathbf{u}_l \mathbf{u}_m^\top \mathbb{E}(a_l a_m / \sum_{i=1}^D (a_i \sigma_i^k)^2) = \mathbf{0}. \quad (13)$$

We define

$$h_l = (a_l \sigma_l^k)^2 / \sum_{i=1}^D (a_i \sigma_i^k)^2, \quad \alpha_l = \mathbb{E}(h_l). \quad (14)$$

Plugging Eq. (13) and Eq. (14) in Eq. (11), we obtain

$$\mathbb{E}(\hat{\mathbf{R}}_K) = \sum_{l=1}^D \alpha_l \sigma_l \mathbf{u}_l \mathbf{u}_l^\top. \quad (15)$$

Then we obtain a new matrix $\hat{\mathbf{B}}_K$ by rank-1 update:

$$\hat{\mathbf{B}}_K = \mathbf{B} - \epsilon \hat{\mathbf{R}}_K. \quad (16)$$

The expectation of $\hat{\mathbf{B}}_K$ is obtained by

$$\mathbb{E}(\hat{\mathbf{B}}_K) = \mathbf{U} \text{diag}([\sigma_1(1 - \epsilon \alpha_1), \sigma_2(1 - \epsilon \alpha_2), \dots, \sigma_D(1 - \epsilon \alpha_D)]) \mathbf{U}^\top. \quad (17)$$

Since $\alpha_1 \geq \alpha_2 \geq \dots \geq \alpha_D$ as proved in Appendix A and $\epsilon > 0$, the operation in the above equation subtracts a larger value from a larger singular value, making the singular values of $\mathbb{E}(\hat{\mathbf{B}}_K)$ more balanced than that of \mathbf{B} . $\hat{\mathbf{B}}_K$ is an estimation of $\mathbb{E}(\hat{\mathbf{B}}_K)$. When $a_1 \neq 0$ and $\sigma_1 \neq \sigma_2$,

$$\begin{aligned} \lim_{K \rightarrow +\infty} \beta_1 &= \epsilon, \quad \lim_{K \rightarrow +\infty} \beta_i = 0, \quad i \in [2, D] \\ \lim_{K \rightarrow +\infty} \mathbb{E}(\hat{\mathbf{B}}_K) &= \lim_{K \rightarrow +\infty} \hat{\mathbf{B}}_K = \mathbf{U} \text{diag}([\sigma_1(1 - \epsilon), \dots, \sigma_D]) \mathbf{U}^\top. \end{aligned} \quad (18)$$

Computing $\hat{\mathbf{B}}_K$ only requires K times of matrix-vector multiplications, takes $\mathcal{O}(KD^2)$ complexity and is well supported in GPU platform. Nevertheless, obtaining the above approximated normalized bilinear feature $\hat{\mathbf{B}}_K$ requires the original bilinear matrix \mathbf{B} obtained from bilinear pooling. Thus, it is not applicable to the compact bilinear feature which has broken the structure of square matrix. To make the proposed fast matrix normalization method compatible with compact bilinear pooling, we seek to directly conduct normalization on the original feature map $\mathbf{F} \in \mathbb{R}^{N \times D}$, where $N = WH$ is the number of local features and D is the local feature dimension. It is based on following iterations:

$$\mathbf{v}_k = \mathbf{F}^\top \mathbf{F} \mathbf{v}_{k-1}. \quad (19)$$

We construct the normalized feature map $\bar{\mathbf{F}}_K$ by

$$\bar{\mathbf{F}}_K = \mathbf{F} - \eta \frac{\mathbf{F} \mathbf{v}_K \mathbf{v}_K^\top}{\|\mathbf{v}_K\|_2^2}, \quad (20)$$

where \mathbf{v}_K is obtained by conducting Eq. (19) for K iterations. In total, the complexity of obtaining the normalized $\bar{\mathbf{F}}_K$ is $\mathcal{O}(KDN)$. The bilinear feature is obtained by $\bar{\mathbf{B}}_K = \bar{\mathbf{F}}_K^\top \bar{\mathbf{F}}_K$ and the compact bilinear feature is obtained by $\bar{\mathbf{B}}_K^c = \sum_{i=1}^N \phi(\bar{\mathbf{F}}_K[i, :])$, where $\bar{\mathbf{F}}_K[i, :]$ denotes the i -th row of $\bar{\mathbf{F}}_K$ and ϕ is the embedding function implemented by tensor sketch or random Maclaurin. When the largest two singular values of \mathbf{F} are not equal, $\bar{\mathbf{B}}_K$ satisfies

$$\lim_{K \rightarrow +\infty} \bar{\mathbf{B}}_K = \mathbf{V}_F \text{diag}([\sigma_{F,1}^2(1-\eta)^2, \dots, \sigma_{F,D}^2]) \mathbf{V}_F^\top, \quad (21)$$

where \mathbf{V}_F contains the right singular vectors of \mathbf{F} . We implement the proposed RUN as a layer of a CNN. The layer takes the original feature map \mathbf{F} as input and outputs the normalized feature map $\bar{\mathbf{F}}_K$. In the forward path, $\bar{\mathbf{F}}_K$ is computed by Eq. (20). Below we derive its backward path. Note that, despite that one can rely on auto-grad tool in existing deep learning framework such as Pytorch, PaddlePaddle and Tensorflow to obtain the backward path, we still derive this process for readers to better understand the proposed algorithm. We compute the differentiation of $\bar{\mathbf{F}}_K$ based on Eq. (20):

$$d\bar{\mathbf{F}}_K = d\mathbf{F} - \eta \frac{(d\mathbf{F})\mathbf{v}_K\mathbf{v}_K^\top + \mathbf{F}(d\mathbf{v}_K)\mathbf{v}_K^\top + \mathbf{F}\mathbf{v}_K(d\mathbf{v}_K^\top)}{\mathbf{v}_K^\top\mathbf{v}_K} + \eta \frac{(d\mathbf{v}_K^\top)\mathbf{v}_K + \mathbf{v}_K^\top d\mathbf{v}_K}{(\mathbf{v}_K^\top\mathbf{v}_K)^2} \mathbf{F}\mathbf{v}_K\mathbf{v}_K^\top. \quad (22)$$

Meanwhile, Eq. (19) leads to

$$\mathbf{v}_K = (\mathbf{F}^\top \mathbf{F})^K \mathbf{v}_0 \quad (23)$$

Since \mathbf{v}_0 is a constant vector, based on Eq. (23), we further obtain

$$\begin{aligned} d\mathbf{v}_K &\equiv K(\mathbf{F}^\top \mathbf{F})^{K-1} [(d\mathbf{F}^\top)\mathbf{F} + \mathbf{F}^\top d\mathbf{F}] \mathbf{v}_0, \\ d\mathbf{v}_K^\top &\equiv K\mathbf{v}_0^\top [(d\mathbf{F}^\top)\mathbf{F} + \mathbf{F}^\top d\mathbf{F}] (\mathbf{F}^\top \mathbf{F})^{K-1}, \end{aligned} \quad (24)$$

Plugging Eq. (24) in Eq. (22), we obtain

$$d\bar{\mathbf{F}}_K = \sum_{i=0}^4 l_i^1(\mathbf{F}) d\mathbf{F} r_i^1(\mathbf{F}) + \sum_{j=1}^4 l_j^2(\mathbf{F}) (d\mathbf{F})^\top r_j^2(\mathbf{F}), \quad (25)$$

where $\{l_i^1(\mathbf{F}), r_i^1(\mathbf{F})\}_{i=0}^4$ and $\{l_i^2(\mathbf{F}), r_i^2(\mathbf{F})\}_{i=1}^4$ are given in details in Appendix B. According to the definition,

$$dL \equiv \text{vec}\left(\frac{\partial L}{\partial \mathbf{F}}\right)^\top \text{vec}(d\mathbf{F}) \equiv \text{vec}\left(\frac{\partial L}{\partial \bar{\mathbf{F}}_K}\right)^\top \text{vec}(d\bar{\mathbf{F}}_K). \quad (26)$$

Since $\text{trace}(\mathbf{A}\mathbf{B}^\top) \equiv \text{vec}(\mathbf{A})^\top \text{vec}(\mathbf{B})$, we further obtain

$$\text{trace}(d\mathbf{F}^\top \frac{\partial L}{\partial \mathbf{F}}) \equiv \text{trace}[d\bar{\mathbf{F}}_K^\top \frac{\partial L}{\partial \bar{\mathbf{F}}_K}] \quad (27)$$

Plugging Eq. (25) into Eq. (27), we obtain

$$\begin{aligned} \text{trace}(d\mathbf{F}^\top \frac{\partial L}{\partial \mathbf{F}}) &\equiv \text{trace}\left\{ \left[\sum_{i=1}^5 l_i^1(\mathbf{F}) d\mathbf{F} r_i^1(\mathbf{F}) + \sum_{j=1}^4 l_j^2(\mathbf{F}) (d\mathbf{F})^\top r_j^2(\mathbf{F}) \right]^\top \frac{\partial L}{\partial \bar{\mathbf{F}}_K} \right\} \\ &\equiv \text{trace}\left\{ d\mathbf{F}^\top \left[\sum_{i=1}^5 l_i^1(\mathbf{F})^\top \frac{\partial L}{\partial \bar{\mathbf{F}}_K} r_i^1(\mathbf{F})^\top + \sum_{j=1}^4 r_j^2(\mathbf{F}) \left(\frac{\partial L}{\partial \bar{\mathbf{F}}_K}\right)^\top l_j^2(\mathbf{F}) \right] \right\}. \end{aligned} \quad (28)$$

Compare the LHS and RHS of Eq. (28), we obtain

$$\frac{\partial L}{\partial \mathbf{F}} = \left[\sum_{i=1}^5 l_i^1(\mathbf{F})^\top \frac{\partial L}{\partial \bar{\mathbf{F}}_K} r_i^1(\mathbf{F})^\top + \sum_{j=1}^4 r_j^2(\mathbf{F}) \left(\frac{\partial L}{\partial \bar{\mathbf{F}}_K} \right)^\top l_j^2(\mathbf{F}) \right]. \quad (29)$$

Eq. (29) gives the backward path which takes $\partial L / \partial \bar{\mathbf{F}}_K$ as input and outputs $\partial L / \partial \mathbf{F}$.

After obtaining $\bar{\mathbf{F}}_K$, it is feasible to conduct the original bilinear pooling (BP) or compact bilinear pooling (CBP). Figure 3 illustrates the architecture of the proposed network.

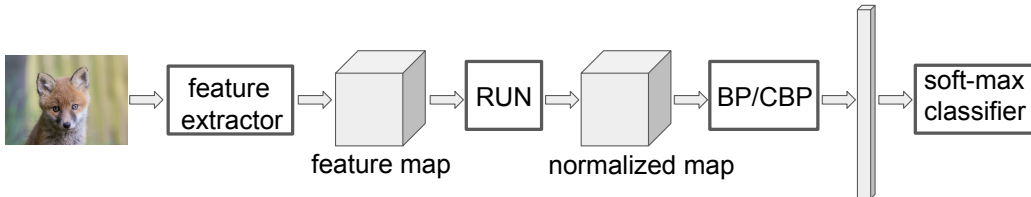


Figure 3: The architecture of the proposed convolutional neural network. RUN denotes the proposed rank-1 update normalization layer, which takes input the feature map of the last convolutional layer. BP denotes the bilinear pooling and CBP represents compact bilinear pooling.

4 EXPERIMENTS

4.1 DATASETS

We conduct experiments on three tasks: 1) fine-grained recognition, 2) scene recognition and 3) texture recognition. On the fine-grained recognition task, experiments are conducted on CUB (Welinder et al. (2010)) and Airplane (Maji et al. (2013)) datasets. On the scene recognition task, experiments are conducted on MIT (Quattoni & Torralba (2009)) dataset. On the texture recognition task, we test our method on DTD (Cimpoi et al. (2014)) dataset. Table 2 gives a summary of datasets.

	Fine-grained		Scene	Texture
	CUB	Airplane	MIT	DTD
classes	200	100	67	47
training samples	5,994	6,667	4,014	1,880
testing samples	5,794	3,333	1,339	3,760

Table 2: The number of classes and the number of training and testing samples of four datasets.

4.2 IMPLEMENTATION DETAILS

We use VGG16 (Simonyan & Zisserman (2014b)) as the backbone network to make a fair comparison with existing methods. After scaling and cropping, the input size of an input image is $448 \times 48 \times 3$ and the size of the feature map is $28 \times 28 \times 512$. After we the bilinear feature, we further conduct element-wise signed square-root normalization followed by ℓ_2 -normalization as the original BCNN (Lin et al. (2015)). We adopt a two-phase training strategy. In the first phase, we only update the weights of the last fully-connected layer and fix the other layers. The initial learning rate is set as 0.2 on airplane dataset and 1 on other datasets, and it decreases to 0.1 of the current learning rate if the validation error does not drop in continuous 5 epochs. We set weight decay as 10^{-8} in the first phase. The first phase finishes in 50 epochs. In the second phase, we update the weights of all layers and the initial learning rate is set as 0.02 on CUB dataset and 0.01 on other datasets, and it decreases to 0.1 of the current learning rate if the validation error does not drop in continuous 5 epochs. We set weight decay as 10^{-5} in the second phase. The second phase finishes in 40 epochs.

4.3 ABLATION STUDY ON RUN USING ORIGINAL BILINEAR POOLING

In this section, we test RUN using original bilinear pooling. The feature dimension is 262K.

Influence of η . η in Eq. (21) controls the strength of suppressing the large singular values. Recall from Eq. (21) that, when K is large, the normalized bilinear feature $\bar{\mathbf{B}}_K$ satisfies:

$$\bar{\mathbf{B}}_K \approx \mathbf{V}_F \text{diag}[(1 - \eta)^2 \sigma_{F,1}^2, \dots, \sigma_{F,d}^2] \mathbf{V}_F^\top. \quad (30)$$

From the above equation, we observe that, when $\eta \in (2, +\infty) \cup (-\infty, 0)$, the largest value of the normalized bilinear matrix $\bar{\mathbf{B}}_K$ is even larger than that of the original bilinear matrix \mathbf{B} . Hence a good value of η should be in the range $[0, 2]$. Ideally, we can select the value of η according to the gap between $\sigma_{F,1}$ and $\sigma_{F,2}$. Since singular values change for different samples or different epochs, we can compute the $\sigma_{F,1}$ and $\sigma_{F,2}$ online for each sample in each epoch. But computing $\sigma_{F,1}$ and $\sigma_{F,2}$ will double the time cost compared with the proposed RUN using a manually set η which only needs to compute $\sigma_{F,1}$. An alternative solution is to compute the average $\sigma_{F,1}/\sigma_{F,2}$ of all samples using the pre-trained model and then use the average value to guide the choice of the η . But the average value changes in the training process, the average value computed from the pre-trained model might not be effective for the whole training process. Table 3 shows the average $\sigma_{F,1}/\sigma_{F,2}$ of samples on each dataset. Since each experiment lasts for tens of epochs and it is difficult to report the ratio of each epoch, we just report the average $\sigma_{F,1}/\sigma_{F,2}$ in the first epoch and that in the last epoch. From Table 3, we observe that the average $\sigma_{F,1}/\sigma_{F,2}$ in the first epoch is different from that in the last epoch.

	CUB	Airplane	MIT	DTD
first epoch	2.23	1.53	2.38	5.09
last epoch	3.68	1.69	4.53	7.40

Table 3: The average $\sigma_{F,1}/\sigma_{F,2}$ on four datasets.

We further test the influence of η on the classification accuracy. As shown in Table 5, when $\eta = 0$, *i.e.*, without RUN, the accuracies are not as good as that when $\eta \in [0.4, 1.5]$. Note that, on Airplane dataset, the accuracy drop when $\eta = 0$ is not large, it is in accordance with the small value of $\sigma_{F,1}/\sigma_{F,2}$ on Airplane dataset in Table 3. In contrast, on DTD dataset, the accuracy drop is significant, it is also in accordance with the large value of $\sigma_{F,1}/\sigma_{F,2}$ on DTD dataset in Table 3.

Recall that Table 3 shows that the average value of $\sigma_{F,1}/\sigma_{F,2}$ varies significantly on four datasets, thus we might expect that the optimal η are different on four dataset. Surprisingly, as shown in Table 5, when $\eta \in [0.4, 1.5]$ the performance is stable and not sensitive to the change of η . By default, we set $\eta = 0.6$ on all datasets. Another observation is that, when $\eta = 2.0$, its performance is as bad as that when $\eta = 0.0$. The bad performance when $\eta = 2.0$ is expected since it leads to the condition that $(1 - \eta)^2 = 1$. It is equivalent to removing the matrix normalization.

η	CUB	Airplane	MIT	DTD
0.0	84.1	88.9	79.8	65.6
0.1	84.8	89.3	80.6	66.6
0.2	85.3	89.5	81.0	67.8
0.4	86.0	89.6	80.5	68.3
0.6	86.3	89.8	80.8	68.7
0.8	86.2	89.7	80.7	68.4
1.0	86.4	89.8	80.9	68.3
1.2	86.0	89.8	80.9	68.2
1.5	86.2	89.7	80.5	68.3
2.0	83.9	89.0	79.7	65.7

Table 4: The influence of η on the performance of the proposed FMN.

Influence of K . K in Eq. (20) represents the number of iterations in our RUN. The time cost of the proposed RUN is linear with K . Recall from Eq. (18) that, when K is large, the normalization focuses only on the largest singular value and keeps the others unchanged. In contrast, if K is not large, it also normalizes other large singular values besides the largest one. As shown in Table 5, on DTD dataset, it achieves the best accuracy using only 2 iterations. In contrast, on Airplane dataset, it achieves the best accuracy with 5 iterations. But using 2 iterations, the accuracy on Airplane dataset is comparable with that using 5 iterations. By default, we set $N = 2$ on all datasets.

K	CUB	Airplane	MIT	DTD
1	85.7	89.7	80.5	68.7
2	86.3	89.8	80.8	68.4
3	86.2	89.8	80.8	68.3
5	86.2	89.9	80.7	68.4
10	86.1	89.9	80.7	68.4

Table 5: The influence of K on the performance of the proposed RUN.

Time cost evaluation. We compare the time cost in matrix normalization in the GPU platform of the proposed method with existing methods based on SVD (Lin & Maji (2017)), and Newton-Schulz (NS) iteration. We conduct experiments based on 4 Nvidia K40 GPU cards and set the batch size as 32. Note that, in these experiments we conduct the original bilinear pooling rather than compact bilinear pooling since Newton-Schulz method is not compatible with compact bilinear pooling. As shown in Table 6, SVD-based method is very slow in the GPU platform. The FLOPs of ours is less than 0.1% of NS iteration used in Li et al. (2018). Meanwhile, considering the GPU time, the factual speed-up ratio of ours over NS iteration is beyond 330. The significant reduction in FLOPs and GPU time is contributed by two factors. Firstly, in each iteration, we only need twice matrix-vector multiplications whereas NS iteration takes three times of matrix-matrix multiplications. Secondly, ours takes only 2 iterations for a good performance whereas NS iteration takes 5 iterations to achieve a good performance suggested by Li et al. (2018).

Algorithm	FLOPs	GPU Time	Accuracy			
			CUB	Airplane	MIT	DTD
SVD	1.88G	6731ms	85.8	88.5	80.6	68.4
NS iteration	4.03G	833ms	85.7	89.6	80.5	68.3
power method (ours)	3.2M	2.5ms	86.3	89.8	80.8	68.4

Table 6: Comparisons with SVD-based method (Lin & Maji (2017)) and Newton-Schulz (NS) iteration (Li et al. (2018)).

4.4 ABLATION STUDY ON RUN USING COMPACT BILINEAR POOLING

Influence of the dimension. We adopt two types of CBP, tensor sketch (TS) and random Maclaurin (RM). We set $\eta = 0.6$ and iteration number $K = 2$, and change the dimension after CBP among $\{1K, 2K, 4K, 8K, 10K\}$. As shown in Table 7, the accuracies generally increase as the dimension increases. The accuracies achieved by TS is comparable with that by RM. By default, we use TS.

Dim	CUB		Airplane		MIT		DTD	
	RM	TS	RM	TS	RM	TS	RM	TS
1K	83.1	83.8	88.9	88.5	78.0	76.1	59.9	63.4
2K	84.6	83.9	89.8	89.3	78.8	78.2	63.6	66.5
4K	84.4	84.8	88.8	90.5	79.9	79.4	67.0	66.9
8K	85.0	85.5	89.0	90.5	80.4	80.1	67.5	66.9
10K	85.2	85.7	89.1	91.0	80.7	80.5	67.5	67.3

Table 7: The influence of the dimension based on tensor sketch (TS) and random Maclaurin (RM).

Time cost evaluation. We evaluate the time cost used in matrix normalization for compact bilinear pooling (CBP). Since the Newton-Schulz iteration cannot be conducted on the original feature \mathbf{F} , it is incompatible with CBP. Thus, we only compare with Monet-2 (Gou et al. (2018)) which conducts SVD on \mathbf{F} . $\mathbf{F} \in \mathbb{R}^{784 \times 512}$ is in a larger size than $\mathbf{B} \in \mathbb{R}^{512 \times 512}$. Meanwhile, \mathbf{B} is symmetric and only needs compute its left singular vectors \mathbf{U} as well as the singular values Σ . But \mathbf{F} is asymmetric and thus needs compute its right singular vectors \mathbf{V}_F besides \mathbf{U}_F and σ_F . Therefore, the FLOPs of computing SVD on \mathbf{F} shown in Table 8 is larger than the FLOPs of computing SVD on \mathbf{B} shown in Table 6. In contrast, the FLOPs of our RUN used for CBP is as the same as that used for original BP. As shown in Table 8, achieving comparable or even better accuracies, we reduce the FLOPs from 4.21G to 3.2M. Moreover, we reduce the time cost in the GPU platform from 13850ms to 2.5ms,

i.e., we achieve a $5540\times$ speedup. Note that, the GPU time cost speedup is larger than the FLOPs reduction ratio since SVD is not well supported in the GPU platform.

Method	Algorithm	Dim	FLOPs	GPU Time	Accuracy	
					CUB	Airplane
Monet-2	SVD	10K	4.21G	13850ms	85.7	86.7
Ours	power method	10K	3.2M	2.5ms	85.7	91.0

Table 8: Comparisons between ours and Monet-2 (Gou et al. (2018)).

4.5 COMPARISON WITH OTHER POOLING METHODS.

Method	Dim	Norm Time	CUB	Airplane	MIT	DTD
Max-pooling	512	0ms	69.6	78.9	50.4	55.1
Sum-pooling	512	0ms	71.7	82.1	58.7	58.2
BCNN (Lin et al. (2015))	262K	0ms	84.0	84.1	—	—
Improved BCNN (Lin & Maji (2017))	262K	6.7s	85.8	88.5	—	—
BCNN + Newton-Schulz	262K	833 ms	85.7	89.6	80.5	68.3
CBP (Gao et al. (2016))	8192	0ms	84.0	—	76.2	64.5
Monet-2 (Gou et al. (2018))	10K	13.9s	85.7	86.7	—	—
BP + RUN (Ours)	262K	2.5ms	86.3	89.8	80.8	68.4
CBP + RUN (Ours)	10K	2.5ms	85.7	91.0	80.5	67.3

Table 9: Comparisons with other pooling methods. We compare the feature dimension (Dim), the time cost for matrix normalization per batch (Norm Time) and the accuracies on four benchmarks.

We compare with other pooling methods. First of all, we compare with two baselines, which replace the bilinear pooling by max-pooling and sum-pooling, respectively. As shown in Table 9, the features from max-pooling and sum-pooling are compact, and they do not need the matrix normalization. But accuracies achieved by them are low. We further compare with B-CNN and CBP. Neither of them adopt matrix normalization, the accuracies they achieved are not as good as that of their counterparts with matrix normalization as shown in Table 9. We further compare with Improved BCNN (Lin & Maji (2017)) and BCNN + Newton-Schulz. Both of them adopt matrix normalization. As shown in Table 9, they achieve high accuracies but generate high-dimension features and take high cost in matrix normalization. Then we compare with Monet-2 (Gou et al. (2018)). Monet-2 achieves high accuracies and generate compact feature, but the time cost in the matrix normalization is extremely high. As shown in Table 9, when combining with CBP, our RUN achieves high accuracies, generates compact features and is very fast in matrix normalization.

5 CONCLUSION

We propose a fast rank-1 update normalization (RUN) for addressing the burstiness in bilinear matrix efficiently. Since it only takes several times of matrix-vector multiplications, the proposed RUN not only takes cheap computation complexity in theory but also is well supported in the GPU platform in practice. More importantly, the proposed RUN supports normalization on compact bilinear features which have broken the matrix structure. Meanwhile, our RUN is differentiable and feasible to be plugged in a convolutional neural network, which supports an end-to-end training. Our experiments on four datasets show that, combined with original bilinear pooling, we achieve comparable or even better accuracies with a $330\times$ speedup over the state-of-the-art method based on Newton-Schulz iteration. Moreover, combined with compact bilinear pooling, we achieve comparable or even better accuracies with a $5540\times$ speedup over the state-of-the-art method based on SVD.

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A APPENDIX

In this section, we prove that $\alpha_s \geq \alpha_t$ if $s < t$, as we mentioned in Section 3. Recall that

$$h_l = (a_l \sigma_l^k)^2 / \sum_{i=1}^D (a_i \sigma_i^k)^2, \quad \alpha_l = \mathbb{E}(h_l) \quad (31)$$

where $\{a_i\}_{i=1}^D$ are *i.i.d* random variables with normal distribution and $\{\sigma_i\}_{i=1}^D$ are constants with $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_D$. This is equivalent to proving that $\mathbb{E}(h_s - h_t) \geq 0$ if $s < t$. As we know

$$\mathbb{E}(h_s - h_t) = \mathbb{E}\left(\frac{a_s^2 \sigma_s^{2k} - a_t^2 \sigma_t^{2k}}{\sum_{i=1}^D a_i^2 \sigma_i^{2k}}\right). \quad (32)$$

We define $b_i = a_i^2$ and $y_i = \sigma_i^{2k}$, then seek to prove

$$\mathbb{E}(h_s - h_t) = \mathbb{E}\left(\frac{b_s y_s - b_t y_t}{\sum_{i=1}^D b_i y_i}\right) \geq 0, \quad \text{if } s < t. \quad (33)$$

As $y_s \geq y_t$ and $y_1 \geq y_2 \dots \geq y_D$, we obtain

$$\frac{b_s y_s - b_t y_t}{\sum_{i=1}^D b_i y_i} \geq \frac{y_t}{y_1} \frac{b_s - b_t}{\sum_{i=1}^D b_i}. \quad (34)$$

Thus,

$$\mathbb{E}\left(\frac{b_s y_s - b_t y_t}{\sum_{i=1}^D b_i y_i}\right) \geq \frac{y_t}{y_1} \mathbb{E}\left(\frac{b_s - b_t}{\sum_{i=1}^D b_i}\right). \quad (35)$$

Since $\{a_i\}_1^D$ are *i.i.d*, $\{b_i\}_1^D$ are also *i.i.d*. Therefore,

$$\mathbb{E}\left(\frac{b_s - b_t}{\sum_{i=1}^D b_i}\right) = \mathbb{E}\left(\frac{b_s}{\sum_{i=1}^D b_i}\right) - \mathbb{E}\left(\frac{b_t}{\sum_{i=1}^D b_i}\right) = 0. \quad (36)$$

Plugging Eq. (36) into Eq. (35), we obtain

$$\mathbb{E}\left(\frac{b_s y_s - b_t y_t}{\sum_{i=1}^D b_i y_i}\right) \geq 0. \quad (37)$$

B APPENDIX

In this section, we give the details of $\{l_i^1(\mathbf{F}), r_i^1(\mathbf{F})\}_{i=0}^4$ and $\{l_i^2(\mathbf{F}), r_i^2(\mathbf{F})\}_{i=1}^4$ in Eq. (25).

$$\begin{aligned}
l_0^1(\mathbf{F}) &= \mathbf{I}, \quad r_0^1(\mathbf{F}) = \mathbf{I} - \eta \mathbf{v}_K \mathbf{v}_K^\top / (\mathbf{v}_K^\top \mathbf{v}_K), \\
l_1^1(\mathbf{F}) &= \frac{-\eta K \mathbf{F} (\mathbf{F}^\top \mathbf{F})^{K-1} \mathbf{F}^\top}{\mathbf{v}_K^\top \mathbf{v}_N}, \quad r_1^2(\mathbf{F}) = \mathbf{v}_0 \mathbf{v}_K^\top, \\
l_2^1(\mathbf{F}) &= \frac{-\eta K \mathbf{F} \mathbf{v}_K \mathbf{v}_0^\top \mathbf{F}^\top}{\mathbf{v}_K^\top \mathbf{v}_N}, \quad r_2^1(\mathbf{F}) = (\mathbf{F}^\top \mathbf{F})^{K-1}, \\
l_3^1(\mathbf{F}) &= \frac{\eta K \mathbf{v}_0^\top \mathbf{F}^\top}{(\mathbf{v}_K^\top \mathbf{v}_K)^2}, \quad r_3^1(\mathbf{F}) = (\mathbf{F}^\top \mathbf{F})^{K-1} \mathbf{v}_K \mathbf{F} \mathbf{v}_K \mathbf{v}_K^\top, \\
l_4^1(\mathbf{F}) &= \frac{\eta K \mathbf{v}_K^\top (\mathbf{F}^\top \mathbf{F})^{K-1} \mathbf{F}^\top}{(\mathbf{v}_K^\top \mathbf{v}_K)^2}, \quad r_4^1(\mathbf{F}) = \mathbf{v}_0 \mathbf{F} \mathbf{v}_K \mathbf{v}_K^\top, \\
l_1^2(\mathbf{F}) &= \frac{-\eta K \mathbf{F} (\mathbf{F}^\top \mathbf{F})^{K-1}}{\mathbf{v}_K^\top \mathbf{v}_K}, \quad r_1^2(\mathbf{F}) = \mathbf{F} \mathbf{v}_K \mathbf{v}_K^\top, \\
l_2^2(\mathbf{F}) &= \frac{-\eta K \mathbf{F} \mathbf{v}_K \mathbf{v}_0^\top}{\mathbf{v}_K^\top \mathbf{v}_K}, \quad r_2^2(\mathbf{F}) = \mathbf{F} (\mathbf{F}^\top \mathbf{F})^{K-1}, \\
l_3^2(\mathbf{F}) &= \frac{\eta K \mathbf{v}_0^\top}{(\mathbf{v}_K^\top \mathbf{v}_K)^2}, \quad r_3^1(\mathbf{F}) = \mathbf{F} (\mathbf{F}^\top \mathbf{F})^{K-1} \mathbf{v}_K \mathbf{F} \mathbf{v}_K \mathbf{v}_K^\top, \\
l_4^2(\mathbf{F}) &= \frac{\eta K \mathbf{v}_K^\top (\mathbf{F}^\top \mathbf{F})^{K-1}}{(\mathbf{v}_K^\top \mathbf{v}_K)^2}, \quad r_4^2(\mathbf{F}) = \mathbf{F} \mathbf{v}_0 \mathbf{F} \mathbf{v}_K \mathbf{v}_K^\top.
\end{aligned} \tag{38}$$