

# Contents

<b>List of Figures</b>	<b>xiii</b>
<b>Program Listings</b>	<b>xvii</b>
<b>1 Images, Arrays, and Matrices</b>	<b>1</b>
1.1 Multispectral satellite images . . . . .	1
1.2 Algebra of vectors and matrices . . . . .	4
1.2.1 Elementary properties . . . . .	5
1.2.2 Square matrices . . . . .	8
1.2.3 Singular matrices . . . . .	9
1.2.4 Symmetric, positive definite matrices . . . . .	9
1.3 Eigenvalues and eigenvectors . . . . .	11
1.4 Vector derivatives . . . . .	13
1.5 Finding minima and maxima . . . . .	14
1.6 Exercises . . . . .	19
<b>2 Image Statistics</b>	<b>21</b>
2.1 Random variables . . . . .	21
2.1.1 Discrete random variables . . . . .	22
2.1.2 Continuous random variables . . . . .	23
2.1.3 The normal distribution . . . . .	25
2.2 Random vectors . . . . .	28
2.3 Parameter estimation . . . . .	31
2.3.1 Sampling a distribution . . . . .	31
2.3.2 Interval estimation . . . . .	34
2.3.3 Provisional means . . . . .	35
2.4 Hypothesis testing and sample distribution functions . . . . .	38
2.4.1 The chi-square distribution . . . . .	40
2.4.2 The Student-t distribution . . . . .	41
2.4.3 The <i>F</i> -distribution . . . . .	42
2.5 Bayes' Theorem and classification . . . . .	42
2.6 Ordinary linear regression . . . . .	45
2.7 Exercises . . . . .	47

<b>3 Transformations</b>	<b>49</b>
3.1 The discrete Fourier transform . . . . .	49
3.2 The discrete wavelet transform . . . . .	54
3.2.1 Haar wavelets . . . . .	54
3.2.2 Image compression . . . . .	60
3.2.3 Multiresolution analysis . . . . .	60
3.3 Principal components . . . . .	68
3.4 Maximum noise fraction . . . . .	70
3.4.1 Additive noise . . . . .	71
3.4.2 The maximum noise fraction transformation in ENVI	73
3.5 Spatial correlation . . . . .	75
3.5.1 Maximum autocorrelation factor . . . . .	75
3.5.2 Noise estimation . . . . .	77
3.6 Exercises . . . . .	79
<b>4 Convolutions, Filters, and Fields</b>	<b>83</b>
4.1 The Convolution Theorem . . . . .	83
4.2 Linear filters . . . . .	86
4.3 Wavelets and filter banks . . . . .	88
4.3.1 One dimensional arrays . . . . .	90
4.3.2 Two-dimensional arrays . . . . .	95
4.4 Gibbs-Markov random fields . . . . .	99
4.5 Exercises . . . . .	104
<b>5 Image Enhancement and Correction</b>	<b>107</b>
5.1 Lookup tables and histogram functions . . . . .	107
5.2 High-pass spatial filtering . . . . .	108
5.3 Panchromatic sharpening . . . . .	114
5.3.1 HSV fusion . . . . .	115
5.3.2 Brovey fusion . . . . .	117
5.3.3 PCA fusion . . . . .	117
5.3.4 DWT fusion . . . . .	118
5.3.5 $\grave{A}$ trous fusion . . . . .	120
5.3.6 A quality index . . . . .	122
5.4 Topographic correction . . . . .	123
5.4.1 Rotation, scaling, translation transformations . . . . .	123
5.4.2 Imaging transformations . . . . .	124
5.4.3 Camera models and RFM approximations . . . . .	125
5.4.4 Stereo imaging and digital elevation models . . . . .	128
5.4.5 Slope and aspect . . . . .	134
5.4.6 Illumination correction . . . . .	136
5.5 Image-image registration . . . . .	139
5.5.1 Frequency domain registration . . . . .	139
5.5.2 Feature matching . . . . .	141
5.5.3 Resampling and warping . . . . .	147

5.6	Exercises . . . . .	148
<b>6</b>	<b>Supervised Classification</b>	<b>153</b>
6.1	Maximum <i>a posteriori</i> probability . . . . .	154
6.2	Training data and separability . . . . .	156
6.3	Maximum likelihood classification . . . . .	158
6.3.1	ENVI's maximum likelihood classifier . . . . .	160
6.3.2	A modified maximum likelihood classifier . . . . .	160
6.4	Gaussian kernel classification . . . . .	163
6.5	Neural networks . . . . .	166
6.5.1	The neural network classifier . . . . .	170
6.5.2	Cost functions . . . . .	173
6.5.3	Backpropagation . . . . .	175
6.5.4	Overfitting and generalization . . . . .	180
6.6	Postprocessing . . . . .	181
6.6.1	Majority filtering . . . . .	182
6.6.2	Probabilistic label relaxation . . . . .	182
6.7	Evaluation and comparison of classification accuracy . . . . .	184
6.7.1	Accuracy assessment . . . . .	185
6.7.2	Model comparison . . . . .	189
6.8	Hyperspectral analysis . . . . .	192
6.8.1	Spectral mixture modeling . . . . .	193
6.8.2	Unconstrained linear unmixing . . . . .	196
6.8.3	Intrinsic end-members and pixel purity . . . . .	196
6.8.4	Orthogonal subspace projection . . . . .	198
6.9	Exercises . . . . .	199
<b>7</b>	<b>Unsupervised Classification</b>	<b>203</b>
7.1	Simple cost functions . . . . .	204
7.2	Algorithms that minimize the simple cost functions . . . . .	206
7.2.1	K-means clustering . . . . .	206
7.2.2	Extended K-means clustering . . . . .	207
7.2.3	Agglomerative hierarchical clustering . . . . .	212
7.2.4	Fuzzy K-means clustering . . . . .	214
7.3	Fuzzy maximum likelihood estimation clustering . . . . .	216
7.3.1	Relation to the expectation maximization algorithm . . . . .	217
7.3.2	Simulated annealing . . . . .	218
7.3.3	Partition density . . . . .	218
7.3.4	Implementation notes . . . . .	219
7.4	Including spatial information . . . . .	220
7.4.1	Multiresolution clustering . . . . .	220
7.4.2	Spatial clustering . . . . .	221
7.5	A benchmark . . . . .	225
7.6	The Kohonen self-organizing map . . . . .	226
7.7	Exercises . . . . .	230

<b>8 Change Detection</b>	<b>233</b>
8.1 Algebraic methods . . . . .	234
8.2 Principal components . . . . .	235
8.3 Postclassification comparison . . . . .	239
8.4 Multivariate alteration detection . . . . .	239
8.4.1 Canonical correlation analysis . . . . .	240
8.4.2 Orthogonality properties . . . . .	243
8.4.3 Scale invariance . . . . .	244
8.4.4 Iteratively reweighted MAD . . . . .	245
8.4.5 Correlation with the original observations . . . . .	247
8.4.6 Postprocessing . . . . .	248
8.5 Decision thresholds and unsupervised classification of changes	249
8.6 Radiometric normalization . . . . .	253
8.7 Exercises . . . . .	257
<b>A Mathematical Tools</b>	<b>261</b>
A.1 Cholesky decomposition . . . . .	261
A.2 Least squares procedures . . . . .	263
A.2.1 Linear regression on more than one variable . . . . .	263
A.2.2 Recursive linear regression . . . . .	265
A.2.3 Orthogonal linear regression . . . . .	267
<b>B Efficient Neural Network Training Algorithms</b>	<b>271</b>
B.1 The Hessian matrix . . . . .	271
B.1.1 The <i>R</i> -operator . . . . .	272
B.1.2 Calculating the Hessian . . . . .	276
B.2 Scaled conjugate gradient training . . . . .	276
B.2.1 Conjugate directions . . . . .	276
B.2.2 Minimizing a quadratic function . . . . .	279
B.2.3 The algorithm . . . . .	282
B.3 Kalman filter training . . . . .	286
B.3.1 Linearization . . . . .	287
B.3.2 The algorithm . . . . .	288
B.4 A neural network classifier with hybrid training . . . . .	295
<b>C ENVI Extensions in IDL</b>	<b>297</b>
C.1 Installation . . . . .	297
C.2 Panchromatic sharpening . . . . .	298
C.2.1 Discrete wavelet transform fusion . . . . .	298
C.2.2 <i>À trous</i> wavelet transform fusion . . . . .	300
C.2.3 Quality index . . . . .	302
C.3 Topographic modeling and registration . . . . .	305
C.3.1 Calculating heights of man-made structures in high resolution imagery . . . . .	305
C.3.2 Illumination correction . . . . .	307

C.3.3	Image registration . . . . .	308
C.4	Supervised classification . . . . .	310
C.4.1	Maximum likelihood classifier . . . . .	310
C.4.2	Gaussian Kernel classifier . . . . .	310
C.4.3	Neural network classifier . . . . .	311
C.4.4	Probabilistic label relaxation . . . . .	316
C.4.5	Classifier evaluation and comparison . . . . .	318
C.5	Unsupervised classification . . . . .	319
C.5.1	Agglomerative hierarchical clustering . . . . .	319
C.5.2	Fuzzy K-means clustering . . . . .	321
C.5.3	Fuzzy maximum likelihood estimation clustering . . . . .	323
C.5.4	Kohonen self-organizing map . . . . .	325
C.6	Change detection . . . . .	326
C.6.1	Multivariate alteration detection . . . . .	326
C.6.2	Viewing changes . . . . .	329
C.6.3	Radiometric normalization . . . . .	330
<b>Mathematical Notation</b>		<b>333</b>
<b>References</b>		<b>335</b>
<b>Index</b>		<b>343</b>