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# GENERIC MULTIVARIATE MODEL FOR COLOR TEXTURE CLASSIFICATION IN RGB COLOR SPACE

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1 **GENERIC MULTIVARIATE MODEL FOR COLOR**  
2 **TEXTURE CLASSIFICATION IN RGB COLOR**  
3 **SPACE**

4 **Ahmed Drissi El Maliani · Mohammed**  
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6 **Driss Aboutajdine**

7  
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9 **Abstract** This paper presents a new method for modeling magnitudes of  
10 dual tree complex wavelet coefficients, in the context of color texture clas-  
11 sification. Based on the characterization of dependency between RGB color  
12 components, Gaussian copula associated with Generalized Gamma marginal  
13 function is proposed to design the multivariate generalized Gamma density  
14 (MGTD) modeling. MGTD has the advantages of genericity in terms of fit-  
15 ting over a variety of existing joint models. On the one hand, the generalized  
16 Gamma density function offers free-shape parameters to characterize a wide  
17 range of heavy-tailed densities, i.e. the genericity. On the other hand, the inter-  
18 component, inter-band dependency is captured by the Gaussian Copula which  
19 offers adapted flexibility. Moreover, this model leads to a closed-form for the  
20 probabilistic similarity measure in terms of parameters, i.e. Kullback Leibler  
21 divergence. By exploiting the separability between the copula and the marginal  
22 spaces, the closed-form enables us to minimize the computational time needed  
23 to measure the discrepancy between two Multivariate Generalized Gamma  
24 densities in comparison to other models which imply of using a Monte-Carlo  
25 method characterized by an expensive time-computing. For evaluating the per-  
26 formance of our proposal, a K-Nearest Neighbor (KNN) classifier is then used

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to test the classification accuracy. Experiments on different benchmarks using color texture databases are conducted to highlight the effectiveness of the proposed model associated to the Kullback-Leibler divergence.

**Keywords** Classification · Texture · Copula · Kullback-Leibler divergence

## 1 Introduction

For various practical applications in computer vision, texture analysis is a useful and key component for solving problems such as pattern recognition, classification or segmentation. Thus, in practical applications, an efficient modeling of the variation of intensity that characterizes the texture in the image is central. The relevance of the model determines to a large extent the effectiveness of the feature extraction and then the performance of the image processing method. However, as relevant as the model is, it is also important to propose an appropriate similarity measure and easy to use.

Many recent works devoted to texture stressed that accurate feature extraction can be achieved by statistical modeling of subband coefficients in the transformed domain of wavelets. A variety of wavelet decompositions can be applied, ranging from Discret Wavelet Transform (DWT), Steerable Pyramids, to the recent complex wavelet transforms [6]. Each of these transformations has some particularities, but all share the property sparsity of their subband distributions. Histograms are heavy tailed and pickily pronounced, and then need to a sub-Gaussian modeling. To fulfill this need, a pioneering work where Do and Vetterli proposed the Generalized Gaussian Density (GGD)[1] as an alternative to the Gaussian model. Recently, the magnitudes of complex subbands coefficients have been modeled by Weibull and Gamma distributions [2] [3], leading to a considerable enhancement of the retrieval performances. In the same way, we have proposed the Generalized Gamma distribution as a model for the coefficient magnitudes issued from the Dual Tree Complex Wavelet Transform (DTCWT), for grey level texture classification issue [9]. A more general work was done inspired by the Generalized Gamma density, but in the context of texture retrieval [10].

In these previous works, only marginal distributions of subband histograms are taken into account. This is suitable for grey level images when independence between subbands of the same scale is supposed. However in the case of color textures, the dependence between color components is undeniable and must be taken into account by conceiving multivariate models, otherwise the system will suffer from the lack of this crucial information. The joint statistical modeling is then a welcome advantage for color texture retrieval or classification. Such framework has been considered previously by many authors. Verdoolaege et al. [5], proposed a multivariate Generalized Gaussian distribution (MGGD) for multiscale color texture retrieval. The model was devoted to describe dependence across color components while assuming independence among subbands of a single color component. In [7][31], Kwitt et al. treated

69 the problem of joint modeling of complex coefficient magnitudes across sub-  
70 bands of different color components. Based on Gaussian copula and student  
71  $t$  copula for modeling the dependence structure, in conjunction with Weibull  
72 and Gamma densities as parametric margin models, they achieved significant  
73 enhancements in the context of texture retrieval. Another Copula based mul-  
74 ti-variate modeling was proposed by Sakji-Nsibi et al. [8], for multicomponent  
75 image indexing using Gaussian Copula in conjunction with the GGD and  
76 Gamma densities. Again substantial improvement of classification results was  
77 obtained in comparison with the marginal modeling approach. However, tex-  
78 ture databases are extremely increasing in term of diversity and heterogeneity  
79 of textures, which limits the use of one model over others. Moreover, the lack of  
80 analytical expression for the KL divergence in the case of multivariate models  
81 based on copulas presents a shortcoming, since the alternative Monte-Carlo  
82 based approach [7][8] is computationally expensive.

83 Based on these observations and to remedy the problem of complex nature  
84 and huge variety of textures in the databases, we propose a generic multivariate  
85 model that takes into account the strong dependency between RGB color  
86 components. In order to manage the diversity, the Generalized Gamma density  
87 is proposed associated to the Gaussian copula for capturing the dependence  
88 across color component subbands of a fixed and/or different pair of orienta-  
89 tion at a fixed scale of decomposition, i.e the  $MGFD$  model. The choice of the  
90 Multivariate Generalized Gamma based on the Gaussian copula is justified by  
91 the existence of KL divergence for Gaussian copula and Generalized Gamma  
92 margin model, since we present a closed form of the KL divergence based sim-  
93 ilarity measure.

94 Then, contribution in this work is threefold:

- 95 – First, concerning the dataset we consider an inter-band inter-component  
96 dependency which seems to provide a rich information for the characteri-  
97 zation process.
- 98 – Second, concerning the model we present  $MGFD$  as a generic multivariate  
99 model in order to capture the rich information of dependency between R,  
100 G and B components subbands.
- 101 – Three, concerning the similarity measurement which is a bit hard to calcu-  
102 late in case of copulas based models. We present a closed form expression  
103 of the KL divergence between two  $MGFD$  densities which gives a big ad-  
104 vantage over the Monte-carlo based approach.

105 Experiments using the K-nearest neighbor classifier show the superiority of the  
106 Multivariate Generalized Gamma model over the existing joint models, and  
107 highlight also the effectiveness of the proposed metric when compared with  
108 the Monte-Carlo based approach.

109 This paper is organized as follows. In the next section, we give an overview of  
110 the multivariate statistical modeling in the RGB color space, we present the  
111 multivariate proposed model and we derive the Kullback-Leibler divergence.  
112 In section 3, we provide texture classification results. Finally, we conclude in  
113 the section 4.

## 114 2 Multivariate Statistical Modeling in the RGB color space

### 115 2.1 Wavelet Domain

116 For texture analysis, wavelet transform presents advantages in terms of local-  
 117 ity, sparsity and spatial-frequency characterization. Thus, this analysis tool  
 118 received a lot of attention and achieved notoriety in the last decades. In this  
 119 context, the classical Discret Wavelet Transform (DWT), provides an intuitive  
 120 description and a non-redundant representation of images. However, the de-  
 121 composition of an image with a DWT leads to only four directional frequency  
 122 subbands at each decomposition scale, one is an approximation subband and  
 123 three are detail subbands corresponding to the vertical, horizontal and diag-  
 124 onal orientations. In addition to this lack of directionality, DWT is not shift  
 125 invariant, thus each small shifting of the image leads to a significant differ-  
 126 ence of the wavelet coefficient magnitude for the same subband. The main  
 127 reason of this problem is the real valued nature of the coefficients of DWT,  
 128 since that the Fourier transform does not suffer from this one. As an alter-  
 129 native, N. Kingsbury [6] proposed the Dual-Tree Complex Wavelet Transform  
 130 (DTCWT). The basic idea of this approach consists in using two real wavelets  
 131 to obtain complex wavelet coefficients, which are shift-invariant. DTCWT pro-  
 132 vides six detail subbands per scale instead of three subbands in the case of  
 133 DWT, which presents a rich directional selectivity.

134 Since we are dealing with color textures in the RGB color space, from each  
 135 image from the database, color components R, G and B are decomposed via  
 136 the DTCWT. Let  $r_{os} = |R_{s,o}|$ ,  $g_{os} = |G_{s,o}|$ ,  $b_{os} = |B_{s,o}|$ , be the subbands rep-  
 137 resenting magnitudes of the coefficients at a fixed scale  $s$  and an orientation  
 138  $o$ . In the next subsection, we investigate the existence of dependencies among  
 139 coefficients of these subbands.

### 140 2.2 Dependency observations

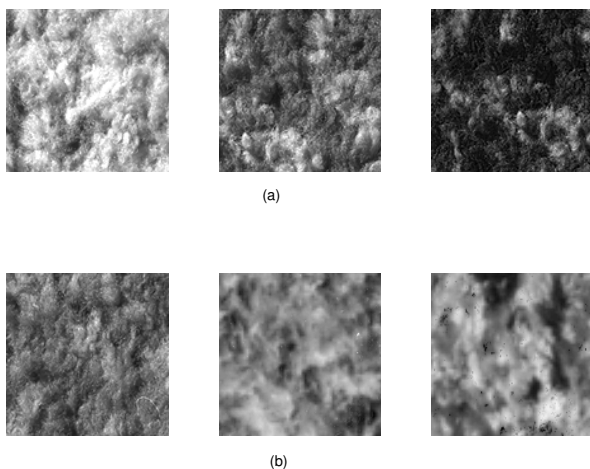
141 As already mentioned, many works are based on marginal modeling of tex-  
 142 tures, without accounting for the information that resides across the color  
 143 components. This approach has the advantage to be simple and tractable,  
 144 but leads to a considerable loss of the dependence information. Let us scroll  
 145 some proofs of the nonzero dependence between components, when color tex-  
 146 tures are represented in the RGB color space. In the following paragraph,  
 147 some experiments are conducted for some samples of textures from the Vistex  
 148 database to exhibit the effective dependency between color components in the  
 149 RGB color space.

#### 150 2.2.1 Perceptual report

151 Before providing objective proofs of dependence such as mutual information  
 152 and scatter plots, one can make a perceptual report even being a subjective



**Fig. 1** Color texture Fabric.0015.



**Fig. 2** Spatial structure of color components for texture Fabric.0015 on RGB and Yuv color spaces. (a) R, G and B spatial structures. (b) Y, u and v spatial structures.

153 one.

154 The dependence across RGB color components can be observed perceptually,  
 155 from the texture presented in Fig.1. Clearly observed from Fig.2, the spatial  
 156 structures of color components of the *Fabric.0015* color texture are extremely  
 157 close in case of RGB representation (Fig.2(a)), while we observe that in the  
 158 case of Yuv representation (Fig.2(b)), the spatial structure of the Y component  
 159 is different compared to spatial structures of u and v components.

### 160 2.2.2 Mutual information

161 Mutual information is a measure of the statistical dependence between two  
 162 variables. Let  $X$  and  $Y$  be two random variables,  $f(x)$  and  $f(y)$  the marginal  
 163 probability distribution functions of  $X$  and  $Y$  respectively, and  $f(x, y)$  the

164 joint probability distribution function of  $X$  and  $Y$ . The mutual information  
 165 between  $X$  and  $Y$  is then:

$$I(X, Y) = \sum_{x, y} f(x, y) \log \frac{f(x, y)}{f(x)f(y)}$$

$X$  and  $Y$  are independent if  $I(X, Y) = 0$ . Table 1 shows the mutual information

|                    | <b>{R} vs {G}</b> | <b>{R} vs {B}</b> | <b>{G} vs {B}</b> |
|--------------------|-------------------|-------------------|-------------------|
| <b>Bark.0000</b>   | 7.72              | 7.57              | 7.59              |
| <b>Brick.0000</b>  | 6.13              | 5.88              | 5.82              |
| <b>Fabric.0000</b> | 6.19              | 5.72              | 5.85              |
| <b>Clouds.0000</b> | 6.14              | 5.62              | 5.46              |

**Table 1** Mutual information between R, G and B color components.

166 between R, G and B color components for different color textures from Vistex  
 167 database [22]. It can be seen that a considerable dependence exists between  
 168 those components.  
 169

### 170 2.2.3 Scatter plot test

171 Scatter plot is a graphical test for assessing dependence between variables.  
 172 More the points cluster in a band from lower left to upper right, higher the  
 173 degree of dependence between these variables is.

174 Fig. 3 shows the scatter plots between color component detail subbands for  
 175 second scale decomposition. The coefficients presented on Fig. 3 are the Pear-  
 176 son ( $r$ ), Kendall ( $\rho$ ) and Spearman ( $\tau$ ) correlation coefficients.

177 Three kinds of dependence between R, G and B component subbands are  
 178 presented, namely the inter-component only dependence ((a) and (b)), the  
 179 {inter-component, inter-band} dependence ((c)), and the inter-band only de-  
 180 pendence ((d)). In (a) and (b), we observe a huge dependence between  $R_o$ ,  $G_o$   
 181 and  $bB_o$  subbands as illustrated by the Pearson coefficient ( $r = 0.98$  for  $\{R_6$   
 182 vs  $G_6\}$  and  $r = 0.95$  for  $\{R_1$  vs  $B_1\}$ ).

183 In (c) and (d), we measure the degree of dependence, when considering also  
 184 the inter-band dependence, i.e the dependence between component subbands  
 185 in different orientations ( $\{R_o$  vs  $G_{o'}\}$ ). Here, the scatter plots show that the  
 186 degree of dependence is considerable ( $r = 0.82$  for  $\{R_3$  vs  $G_4\}$ ) even it is less  
 187 than the inter-component one.

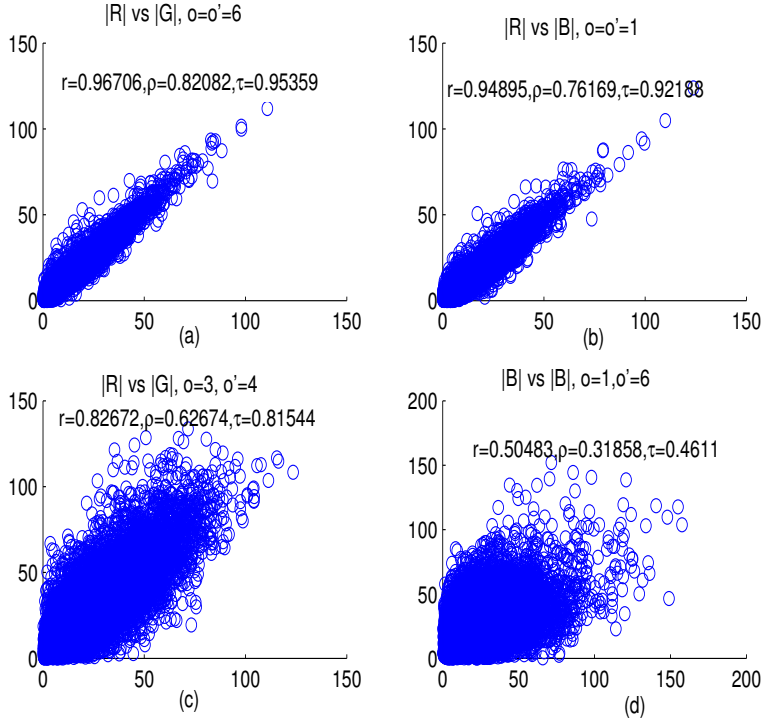
## 188 2.3 The dataset

189 In order to improve the characterization, we wish to exploit both inter-component  
 190 and inter-band dependencies. Thus, the dataset considered for our model is  
 191 represented by the vector  $x_s = [r_{os} \ g_{os} \ b_{os}]$ , where  $o = \{1, \dots, N\}$ , and  $N$

192 represents the number of orientations.  
 193 Since we use the DTCWT as a wavelet decomposition (with 6 orientations per  
 194 scale), we may have a dataset with  $3 \times 6$  columns such as

$$195 \quad x_s = [r_{1s} \dots r_{6s} \ g_{1s} \dots g_{6s} \ b_{1s} \dots b_{6s}] \quad .$$

197 Then, in our case, the dependence structure is represented by one 18-by-18  
 198 correlation matrix.



**Fig. 3** Scatter plots for different combinations of subbands. (a) and (b) show scatter plots of different color component subbands in a same orientation  $o$  (inter-component only dependence). (c) shows scatter plot of different color component subbands in different orientations (inter-component, inter-band dependence). (d) shows scatter plot of different subbands of the same color component (inter-band only dependence).

199

### 200 3 Multivariate Generalized Gamma distribution (MGFD)

201 As said in the introduction, our aim is to propose a generic and flexible joint  
 202 model allowing us to characterize respectively the heavy-tailed behavior and



203 the information of dependence between color components. We propose the  
 204 Multivariate Generalized Gamma distribution (MGFD), drawing on the cop-  
 205 ula theory. Let us first give a brief review of what are copulas.

### 206 3.1 Review of the copula theory

207 Copulas are a mathematical tool for merging a set of marginal probability  
 208 density functions (pdfs) into a multivariate pdf with a particular dependence  
 209 structure. A copula is a multivariate cumulative distribution function defined  
 210 on the  $d$ -dimensional unite cube  $[0, 1]^d$  [15], with uniform one dimensional  
 211 marginals. Given a  $d$ -dimensional vector  $x = (x_1, \dots, x_d)$  on the unit cube  
 212  $[0, 1]$ , with a joint cumulative distribution function  $F$  and marginal cumulative  
 213 distribution functions (cdf)  $F_1, \dots, F_d$ . The joint cdf is:

$$F(x_1, \dots, x_d) = P(X_1 \leq x_1, \dots, X_d \leq x_d) \quad (1)$$

214 Sklar's theorem [16] shows that there exist a  $d$ -dimensional copula  $C$  such that:

$$F(x_1, \dots, x_d) = C(F_1(x_1), \dots, F_d(x_d)) \quad (2)$$

216 Further, if  $C$  is continuous and differentiable, the copula density is given by:

$$c(u_1, \dots, u_d) = \frac{\partial^d C(u_1, \dots, u_d)}{\partial u_1 \dots \partial u_d} \quad (3)$$

218 The joint pdf is then deduced uniquely from the margins and the copula den-  
 219 sity as follows:

$$f(x_1, \dots, x_d) = c(F_1(x_1), \dots, F_d(x_d)) \prod_{i=1}^d f_i(x_i) \quad (4)$$

221 where  $f_i, i = 1, \dots, d$ , represent the marginal densities.

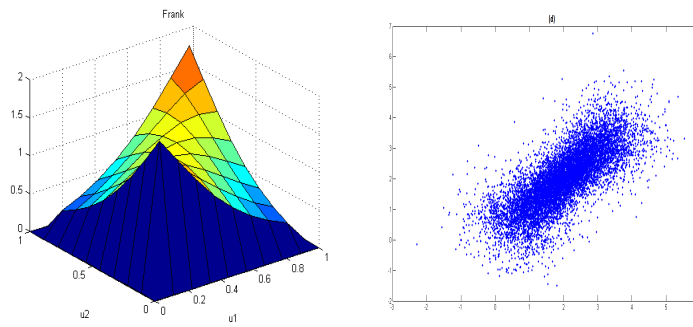
222 In order to represent structure of dependence, one has in hand different families  
 223 of copulas such as Archimedian (Fig.4), Gaussian (Fig.5) and t-Student (Fig.6)  
 224 copulas.

225 It appears that the Gaussian copula is suitable to model linear depen-  
 226 dence which is the most popular in texture modeling and which is the case  
 227 of the inter-band inter-component we study in this paper. Fig.7 shows that  
 228 dependence structure for subband coefficients from different components has  
 229 an elliptical behavior that is well fitted by the Gaussian copula (Fig.5).

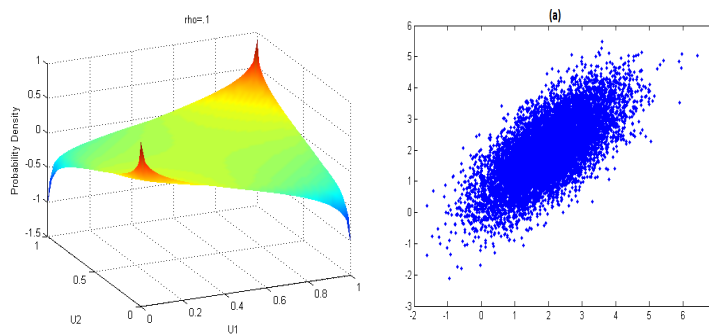
230 The Gaussian copula density is given by:

$$c(u, \Sigma) = \frac{1}{|\Sigma|^{1/2}} \exp\left[-\frac{1}{2}\vartheta^T(\Sigma^{-1} - I)\vartheta\right] \quad (5)$$

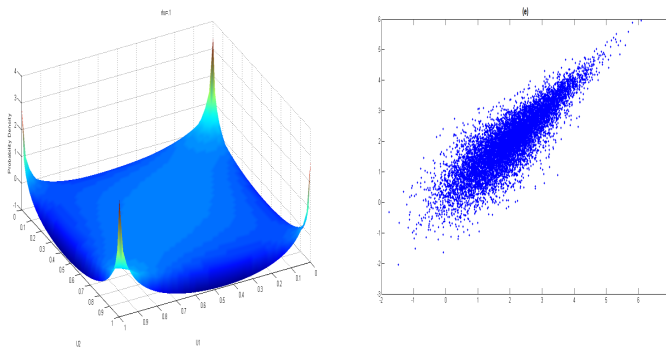
231 with  $\vartheta_i = \phi^{-1}(F_i(x_i))$ , and  $\phi$  represents the standard normal cumulative  
 232 distribution function.  $\Sigma$  denotes the correlation matrix, and  $I$  denotes the  
 233  $d$ -dimensional identity matrix.  
 234



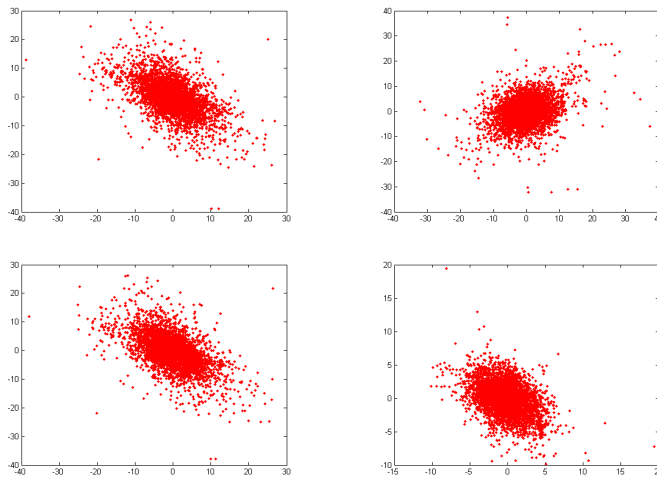
**Fig. 4** Left: the Archimedean copula pdf. Right: the structure of dependence generated from an Archimedean copula (with correlation parameter  $\rho = 0.1$ ).



**Fig. 5** Left: the Gaussian copula pdf. Right: the structure of dependence generated from a Gaussian copula (with correlation parameter  $\rho = 0.1$ ).



**Fig. 6** Left: the t-Student copula pdf. Right: the structure of dependence generated from a t-Student copula (with correlation parameter  $\rho = 0.1$ ).



**Fig. 7** Structure of inter-component, inter-band dependence between different subbands

### 235 3.2 Generalized Gamma distribution

236 In [9] we used the univariate Generalized Gamma density ( $GI$ ) in order to fit  
 237 marginal distributions of the dual tree complex wavelet coefficient magnitudes.

238 Generalized Gamma was first introduced by Stacy [18] as a generic distribu-  
 239 tion for modeling duration. In contrast to the Generalized Gaussian Density  
 240 (GGD), Generalized Gamma has an additional shape parameter, which allows  
 241 more flexibility in fitting larger classes of subbands histograms. Moreover, the  
 242 Generalized Gamma provides more genericity since it covers GGD, Weibull,  
 243 Gamma and a variety of well-known models as special cases. The probability  
 244 density function of  $GF$  is defined as:

$$f(y; w) = \frac{\tau}{\lambda^{\alpha\tau} \Gamma(\alpha)} y^{\alpha\tau-1} \exp\left(-\left(\frac{y}{\lambda}\right)^\tau\right), y \geq 0, \alpha, \tau, \lambda > 0 \quad (6)$$

245 where  $w = (\alpha, \tau, \lambda)$  denotes the  $GF$  parameters,  $\alpha$  and  $\tau$  are shape parameters,  
 246  $\lambda$  is the scale parameter, and  $\Gamma(\cdot)$  is the Gamma function.

247 From Fig. 8, we can visually conclude that Generalized Gamma model gives  
 248 a better marginal fitting in comparison with its special cases, i.e Gamma and  
 249 Weibull densities, considering one subband from a given texture. This behavior  
 250 remains the same for the whole set of textures within the Vistex database as  
 251 it is shown in Table 2, where we compute the KL divergence between marginal  
 252 distributions of textures from the Vistex database and the parametric marginal  
 253 fitting of our model and its special cases, such as:

$$KL(f_m || f) = \sum_i f_m(i) \log \frac{f_m(i)}{f(i)} \quad (7)$$

254 where  $f_m$  represents the empirical marginal probability density function, and  $f$   
 255 denotes the parametric marginal probability density function (Weibull, Gamma  
 256 or  $GF$ ). Results show that  $GF$  model offers the best marginal fitting since it  
 minimizes the KL divergence.

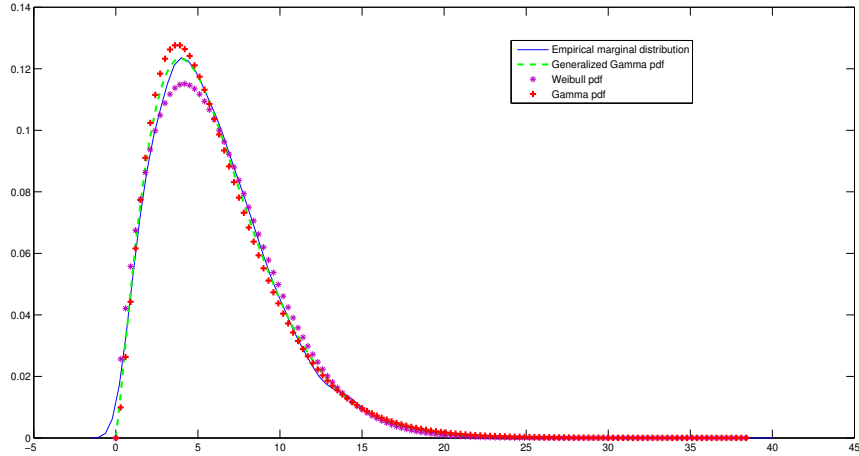
|                | <b>Bark</b> | <b>Brick</b> | <b>Buildings</b> | <b>Flowers</b> |
|----------------|-------------|--------------|------------------|----------------|
| <b>Weibull</b> | 0.23        | 0.22         | 0.85             | 0.33           |
| <b>Gamma</b>   | 0.12        | 0.08         | 0.43             | 0.19           |
| $GF$           | 0.08        | 0.06         | 0.35             | 0.16           |

**Table 2** KLD between the empirical marginal pdf and the parametric ones for several textures.

257

### 258 3.3 The proposed multivariate pdf

259 Subsections 3.1 and 3.2 showed, respectively, that Gaussian copula is well  
 260 suited to represent the inter-band inter-component dependency, and that the  
 261 Generalized Gamma density fits well the marginal behavior of subband coef-  
 262 ficients. Based on these conclusions, we repose on a multivariate model which  
 263 we call Multivariate Generalized Gamma distribution (MGTD) in order to  
 264 characterize the joint distribution of color texture subbands (Fig. 9). MGTD



**Fig. 8** Marginal fitting for texture 'Fabric.0015' from Vistex database, using different univariate models.

265 is based on a Gaussian copula in conjunction with the  $GF$  density. Thus, from  
 266 equations (4) and (6), we derive the (MGFD) density as:

$$f(x, \theta) = \frac{1}{|\Sigma|^{1/2}} \exp\left[-\frac{1}{2}\vartheta^T(\Sigma^{-1} - I)\vartheta\right] \times$$

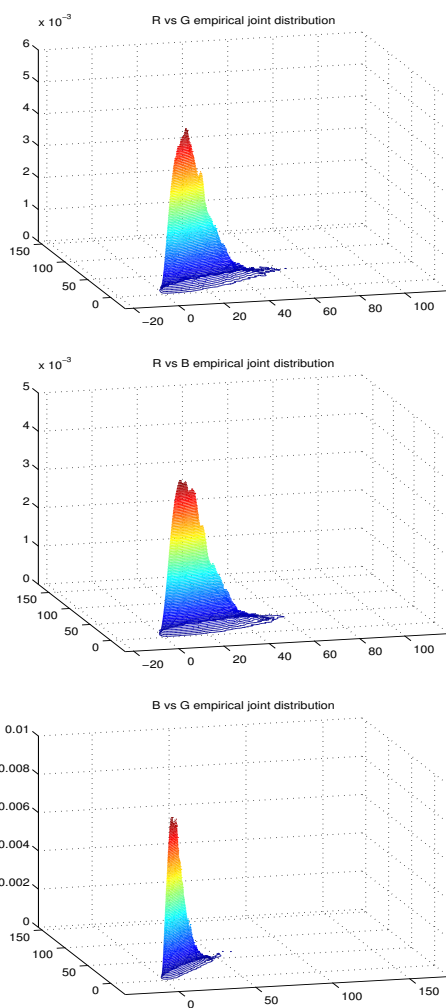
267

$$\left(\frac{\tau}{\lambda^{\alpha\tau}\Gamma(\alpha)}\right)^d \exp\left[-\sum_{i=1}^d \left(\frac{x_i}{\lambda}\right)^\tau\right] \prod_{i=1}^d x_i^{\alpha\tau-1} \quad (8)$$

268 where  $\theta = (\alpha, \tau, \lambda, \Sigma)$  denotes the hyperparameters of the joint model.

269 It is worth recalling here that the joint modeling presents big advantages over  
 270 the marginal modeling in terms of consideration of the dependence informa-  
 271 tion that exists between subband coefficients. Thus, it is natural that MGFD  
 272 model is gainful compared to univariate GGD or  $GF$  models for example.

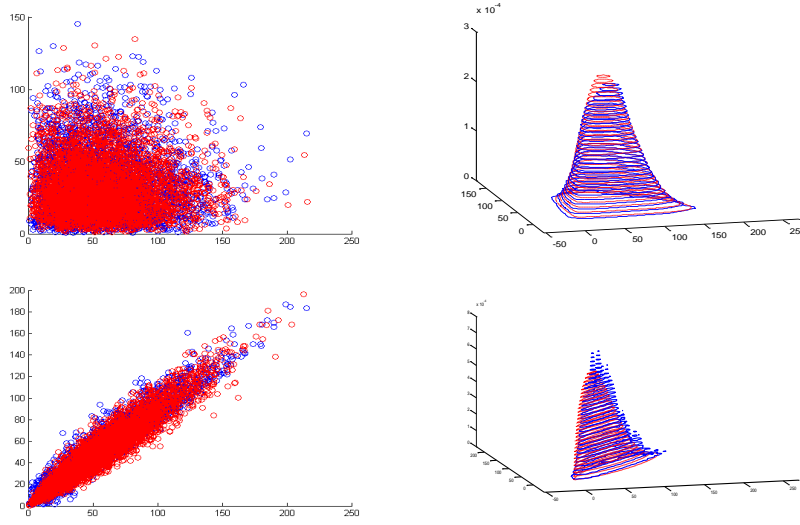
273 Fig. 10 shows scatter plots of original color subband coefficient magnitudes  
 274 against samples from a MGFD modeling after estimating subbands combi-  
 275 nation between color channels (column 1), along with the joint fitting of the  
 276 MGFD model on the empirical joint distributions of subband coefficients (col-  
 277 umn 2). We observe that the model fits very well the combination of subbands,  
 278 either when these latter are extremely correlated (first line with correlation  
 279 coefficient  $\rho = 0.94$ ) or when they exhibit a small correlation (second line  
 280 with correlation coefficient  $\rho = 0.44$ ).



**Fig. 9** Empirical joint distributions considering combinations of subbands of different color components.

281 3.4 Parameter estimation

282 For estimating parameters of *MGTD*, we use the IFM (Inference From Mar-  
 283 gins) method [17]. Firstly, this consists in estimating the parameters of the  
 284 marginals using the Maximum Likelihood procedure. Let  $w_i = (\alpha_i, \tau_i, \lambda_i)$  be  
 285 the parameters of the marginal  $f_i$ . ML estimators  $\hat{w}_i$  are deduced as shown in  
 286 Appendix A.  
 287 Secondly, the log-likelihood function for the joint distribution is minimized



**Fig. 10** Column of the left: fitting of samples generated from MGD model (red points) on original subband coefficients (blue points). Column of the right: fitting of the MGD density (red line) on coefficients joint empirical density (blue line)

288 using the estimated margins  $\hat{w}=(\hat{w}_1, \dots, \hat{w}_d)$ :

$$\hat{\Sigma} = \underset{\Sigma}{\operatorname{argmax}} \sum_{i=1}^n \log c(F_1(x_{1i}; \hat{w}_1), \dots, F_d(x_{di}; \hat{w}_d); \Sigma) \quad (9)$$

289 In the case of Gaussian Copula,  $\Sigma$  can be estimated by the following matrix:

$$\hat{\Sigma} = \frac{1}{M} \sum_{i=1}^M \vartheta_i \vartheta_i^T \quad (10)$$

290 with  $\vartheta_i = (\phi^{-1}(F_1(x_1)) \dots \phi^{-1}(F_d(x_d)))^T$ .  $M$  represents the number of observa-  
291 tions associated to multivariate vectors  $x_d$ .

### 292 3.5 Similarity measurement

293 As in the context of texture retrieval, texture classification reposes on a perti-  
294 nent similarity measurement step, especially when opting for an instance-based  
295 type of classifiers.

296 Do and Vetterli [1] proposed the KL divergence as a similarity measure between  
297 parametric representations, when independence is supposed among transform  
298 coefficients. However, deriving the KL divergence in the case of copula based  
299 multivariate models is a challenging task. In [7] and [8], authors proposed a

300 Monte-carlo approximation of the KL divergence. But, this approach is compu-  
 301 tationally expensive and is not deterministic, since the KL divergence differs  
 302 depending on the random number generation. An alternative approach was  
 303 proposed in [31], by employing the bayesian CBIR maximum likelihood selec-  
 304 tion rule as a similarity measure. This significantly reduced the execution time  
 305 in comparison with the Monte-carlo based similarity measurement. However,  
 306 authors stressed that, even if the joint copula based approach leads to better  
 307 retrieval rates using the ML selection rule, the marginal approach excels in  
 308 terms of the computational time due to the simple closed form expressions  
 309 of the KL divergence when the marginal-only approach is considered. Hence,  
 310 merging the joint approach with a closed form expression of the KL divergence  
 311 as a similarity measure will be a major advantage.

312 In this work, we aim to exploit the copulas properties to come up with a closed  
 313 form of the KL divergence between two MGF $D$  models.

314 As it is known, the most attractive feature of the Copula approach is the  
 315 separability between the marginal space and the dependence structure. From  
 316 Sklar's theorem (subsection 3.1), we see that for continuous multivariate distri-  
 317 bution functions, the margins and the dependence structure can be separated  
 318 [21]. That is, we can analyze the dependence structure of multivariate distri-  
 319 butions without studying the marginal distribution. Moreover, it was proved  
 320 in [27], that given a Copula  $C$  and under increasing and continuous functions  
 321 of the marginals,  $C$  remains invariant (see Appendix A). So, the independ-  
 322 ency between the marginals space and the Copula space allows us to use the  
 323 Kullback Leibler divergence for measuring similarity between two Gaussian  
 324 copula based models. If we consider  $f(x; \theta_1)$  and  $g(x; \theta_2)$  two joint pdfs that  
 325 respectively model two datasets  $T_1$  and  $T_2$ :

$$f(x; \theta_1) = c(F_1(x_1), \dots, F_d(x_d)) \prod_{i=1}^d f_i(x_i) \quad (11)$$

326 and

$$g(x; \theta_2) = c(F_1(x_1), \dots, F_d(x_d)) \prod_{i=1}^d g_i(x_i) \quad (12)$$

327 as the sum of the KL divergences between the marginals and the Gaussian  
 328 dependence structure.

329 Where  $\theta_1 = \{(w_1^{(1)}, \dots, w_d^{(1)}), \Sigma_1\}$  and  $\theta_2 = \{(w_1^{(2)}, \dots, w_d^{(2)}), \Sigma_2\}$  are the hyper-  
 330 parameters of  $f$  and  $g$  respectively.

$$KL(f(x; \theta_1), g(x; \theta_2)) =$$

331

$$KL_{margins}(f(x; (w_1^{(1)}, \dots, w_d^{(1)})), g(x; (w_1^{(2)}, \dots, w_d^{(2)}))) +$$

332

$$KL_{Gaussian}(f(x; \Sigma_1), g(x; \Sigma_2)) \quad (13)$$



333 This can also be proved mathematically, as shown in the recent work of Lasmar  
334 & al. [20]. That is,

$$\begin{aligned}
 KL(f(x; \theta_1), g(x; \theta_2)) &= \sum_{i=1}^d KL(f_i(x_i; w_i^{(1)}), g_i(x_i; w_i^{(2)})) \\
 &+ 0.5(tr(\Sigma_2^{-1} \Sigma_1)) + \log \frac{|\Sigma_2|}{|\Sigma_1|} - d
 \end{aligned} \tag{14}$$

336 So, using the KL between two univariate  $GI$  pdfs [9][10] we deduce a closed  
337 form of KL divergence between two MGF $D$  models as:

$$\begin{aligned}
 KL(f(x; \theta_1), g(x; \theta_2)) &= d(\log(\frac{\tau_1 \lambda_2^{\alpha_2 \tau_2} \Gamma(\alpha_2)}{\tau_2 \lambda_1^{\alpha_2 \tau_2} \Gamma(\alpha_1)}) + \\
 &+ (\frac{\lambda_1}{\lambda_2})^{\tau_1} \frac{\Gamma(\alpha_1 + \frac{\tau_2}{\tau_1})}{\Gamma(\alpha_1)} + \frac{\psi(\alpha_1)}{\tau_1} (\alpha_1 \tau_1 - \alpha_2 \tau_2) - \alpha_1) \\
 &+ 0.5(tr(\Sigma_2^{-1} \Sigma_1)) + \log \frac{|\Sigma_2|}{|\Sigma_1|} - d
 \end{aligned} \tag{15}$$

340 This presents a huge advantage in terms of lower computational complexity  
341 when compared with the Monte-Carlo based approach proposed in [20].

#### 342 4 Experimental Results

343 To evaluate the effectiveness of the proposed model we adopt color texture  
344 classification as an application. Note that the proposed model can be used  
345 for segmentation issue also. Our purpose is not to evaluate the performance of  
346 classifiers, we aim at quantifying the performance of the pair model/similarity,  
347 i.e. MGF $D$ /KLD. Thus, we consider only one classifier. The K-nearest neigh-  
348 bor (KNN) was chosen among a variety of classifiers, since it is straightfor-  
349 ward, widely used and well referenced in the literature [28]. KNN is a kind of  
350 instance-based classifier, where the main idea is that decision is achieved from  
351 K-nearest neighbors and letting to the majority vote decide the outcome of the  
352 class labeling. The decision is defined from a given similarity measure. For all  
353 of our experiments, we consider the DTCWT [6] which is an oriented complex  
354 decomposition. In addition to its directional analysis, shift invariance and low  
355 redundancy properties, the DTCWT was chosen for its reduced computational  
356 time. The two-scale DTCWT with a Q-shift (14,14)-tap filter which is used.  
357 For all color texture samples, every color band of each subimage was normal-  
358 ized by subtracting its mean and dividing by its standard deviation. We recall  
359 that the similarity measure is given by:

$$D(T_1, T_2) = \sum_{s=1}^{N_s} KL(f(x_s^{T_1}, \theta_1^s), f(x_s^{T_2}, \theta_2^s)) \tag{16}$$

#### 4.1 Experiments versus data diversity

In order to conduct representative experiments, we use different databases and various configurations of the experimental protocol leading to a large view of the proposed model performance in comparison with other ones from the state of the art. Firstly, the conventional Vistex databases [1, 3, 5, 7, 20, 25] are used and also the Outex database which is a more challenging color texture database, since the color and texture information are not easily distinguishable. Secondly, the experiments were conducted on two sizes of sample respectively  $32 \times 32$  and  $128 \times 128$ . We consider the following scenarios:

- First scenario, i.e. DB1:  $32 \times 32$  Vistex, addressing a set of 24 textured images of size  $512 \times 512$  from the Vistex database [22], shown in Fig. 11. The protocol follows the work of [30] and [11]. Each image was divided into subimages of size  $32 \times 32$  pixels. We consider 96 from the resulting 256 subimages as the training set, while the remaining 160 subimages are considered as the test set. This dataset is used in order to evaluate robustness of our model even if very local spatial structures are considered.
- Second scenario, i.e. DB2:  $128 \times 128$  Vistex, addressing a set of 54 textured images of size  $512 \times 512$  from the Vistex database, shown in Fig. 12. The protocol follows the work of [1]. Each image was divided into subimages of size  $128 \times 128$  pixels. This dataset is available on the Outex web site [23] as test suit Contrib TC 00006. For each texture, subimages are considered to form a checkerboard. The white half of subimages is then considered as the training set and the black half is used as the testing set. Hence, the training procedure will account for non uniformity of the original images.
- Third scenario, i.e. DB3:  $128 \times 128$  Outex, addressing a set of 68 textured images of size  $746 \times 538$  from the Outex database, shown in Fig. 13. Each image was divided into 20 subimages of size  $128 \times 128$  pixels. Training and testing sets are obtained as with DB2.

#### 4.2 Quantitative evaluation of performance

For evaluating performance, we repose on two criteria namely the percentage of classification and the precision (or predictive positivity) [29] to quantify informative measures respectively the true positive rate and false positive rate. For each class of color textures, let TP be the number of true positives, i.e. subimages correctly classified. We consider the two measures:

- The percentage of classification is the proportion of textures which were well labeled by the classifier over the number of false negatives, noted FN. The false negative is the number of subimages being wrongly considered as not class members given a specific class of textures. The Percentage classification is given as follows:

$$Percentage = \frac{TP}{TP + FN} \times 100\%. \quad (17)$$



**Fig. 11** 24 texture classes from Vistex database

- 399 – The precision of a classifier is the proportion of textures which were well  
 400 labeled by the classifier over the number of false positive, noted FP. The  
 401 false positives is the number of subimages being wrongly classified as class  
 402 members given a specific class of textures. The precision is given as follows:

$$Precision = \frac{TP}{TP + FP}. \quad (18)$$

403 For a given class, the system can achieve a percentage classification with a  
 404 score of 100%, and a lower precision. This means that the classifier is good  
 405 at labeling subimages of this class, but attributes other elements to this class  
 406 while, in fact, they are not members of this latter.

|     | k=1   | k=2   | k=3   | k=4          | k=5   | k=6   |
|-----|-------|-------|-------|--------------|-------|-------|
| DB1 | 90.76 | 91.37 | 92.45 | <b>93.64</b> | 91.24 | 90.37 |
| DB2 | 94.94 | 95.47 | 96.72 | <b>97.22</b> | 96.59 | 95.36 |
| DB3 | 75.25 | 75.50 | 77.85 | <b>82.64</b> | 77.05 | 76.50 |

**Table 3** Average percentage classification of the KNN classifier for different values of k on DB1, BD2 and DB3 using MGTD.

407 Results in Table 3 indicate that better average percentage classification  
 408 rates are achieved for  $k=4$ . Hence, for all the next results we fixe the value of  
 409  $k$  at 4 neighbors.

|                | MGFD         | MWbl         | MGam         | MGGD         | GGD          |
|----------------|--------------|--------------|--------------|--------------|--------------|
| Tex1           | 56.25        | 61.25        | 55.75        | 53.75        | 51.25        |
| Tex2           | 84.37        | 85.50        | 86.12        | 83.12        | 48.75        |
| Tex3           | 96.87        | 87.34        | 77.34        | 85.62        | 76.87        |
| Tex4           | 91.25        | 84.37        | 88.42        | 86.25        | 91.25        |
| Tex5           | 88.75        | 88.25        | 87.37        | 74.37        | 78.12        |
| Tex6           | 85.00        | 85.37        | 89.50        | 83.12        | 71.87        |
| Tex7           | 93.75        | 89.37        | 89.62        | 81.87        | 54.37        |
| Tex8           | 91.87        | 94.62        | 89.12        | 70.00        | 90.62        |
| Tex9           | 100.00       | 87.12        | 97.34        | 70.00        | 58.75        |
| Tex10          | 100.00       | 83.00        | 89.75        | 83.75        | 92.50        |
| Tex11          | 95.62        | 89.12        | 97.50        | 66.25        | 89.37        |
| Tex12          | 99.37        | 90.75        | 93.20        | 67.50        | 98.12        |
| Tex13          | 95.62        | 94           | 96.26        | 93.75        | 76.25        |
| Tex14          | 99.37        | 97.37        | 97.75        | 88.75        | 62.50        |
| Tex15          | 77.50        | 87.50        | 88.12        | 61.25        | 70.00        |
| Tex16          | 100.00       | 95.37        | 87.24        | 73.12        | 100.00       |
| Tex17          | 99.37        | 89.75        | 96.28        | 88.12        | 97.50        |
| Tex18          | 99.37        | 87.75        | 89.75        | 85.00        | 93.12        |
| Tex19          | 99.37        | 94.00        | 95.85        | 95.00        | 93.75        |
| Tex20          | 98.75        | 100.00       | 100.00       | 100.00       | 98.12        |
| Tex21          | 100.00       | 96.87        | 90.87        | 86.87        | 69.37        |
| Tex22          | 100.00       | 98.24        | 99.56        | 98.12        | 89.37        |
| Tex23          | 100.00       | 98.37        | 99.37        | 99.37        | 91.25        |
| Tex24          | 95           | 95.86        | 95.85        | 95.00        | 61.25        |
| <b>Average</b> | <b>93.64</b> | <b>90.04</b> | <b>90.73</b> | <b>82.08</b> | <b>79.34</b> |

**Table 4** Percentage classification of the KNN classifier for the MGFD, MWbl, MGam and MGGD models for 24 color textures (DB1).

#### 4.3 Average classification rates for the MGFD model over other existing models

The first issue discussed in this experiment is to provide an experimental evidence of the flexibility and genericity of the proposed model over existing joint parametric models including the copula based Multivariate Gamma density proposed by **Stitou et al.** [25], the copula based Multivariate Weibull proposed by **Kwitt et al.** [7], and the Multivariate Generalized Gaussian density proposed by **Verdoolaeye et al.** [5]. We also compare the proposed approach with the marginal modeling approach proposed by **Do et al.** [1] which assume independence between the color components. Let us give descriptions of these approaches:

– **Stitou et al.** : In this approach [25], authors proposed a Gamma based marginal modeling in conjunction with a Gaussian copula in order to characterize the local structure of wavelet subbands. We call this model, the Multivariate Gamma density (*MGam*). L1 distance was used as similarity measure for this model, however, we will use the KL divergence as a similarity measure between MGam features in order to have a comparative look of the models (MGFD vs MGam). For this, we use the expression of

428 KL divergence between Gamma densities [3] and the KL divergence of the  
 429 Gaussian copula (Equation (13)).

- 430 – **Kwitt et al.:** In [7], Kwitt et al. proposed a student  $t$  copula based mul-  
 431 tivariate Weibull (*MWbl*) model for characterizing magnitudes of complex  
 432 subbands coefficients, besides cross color components dependency. As we  
 433 already mentioned (subsection 3.5), a computationally expensive Monte-  
 434 Carlo based approach was adopted to overcome the lack of closed-form of  
 435 the KL divergence. In [31], authors employed the ML selection rule of the  
 436 Content Based Image Retrieval (CBIR) framework as an alternative of the  
 437 Monte-carlo based approach, but without providing a closed-form expres-  
 438 sion of the KL divergence. Here we use our approach for measuring KL  
 439 divergence between MWbl models (Equation (13)), in order to compare  
 440 performances of the *MGFD* and MWbl models.
- 441 – **Verdoolaege et al.:** In [5], Verdoolaege et al. proposed the Multivari-  
 442 ate Generalized Gaussian (*MGGD*) model for color texture retrieval. Au-  
 443 thors overcome the lack of closed-form expression of the KL divergence by  
 444 proposing a closed-form expression of the geodesic distance. Verdoolaege  
 445 et al. modeled dependency across subbands of the R,G and B color com-  
 446 ponents while assuming independence between subbands of the same color  
 447 component. We use the same parametrization in our experiment, in or-  
 448 der to compare our approach to Verdoolaege et al. approach, in terms of  
 449 the model (*MGFD* vs *MGGD*), the similarity measure (KL divergence vs  
 450 Geodesic distance) and in term of the modeled dataset since we consider  
 451 non-Zero dependence across subbands of a given color component.
- 452 – **Do et al.:** The marginal modeling approach proposed by Do & Vetterli  
 453 [1], has shown efficiency of the Generalized Gaussian density (*GGD*) in  
 454 the case of grey level texture retrieval. For color textures characterization,  
 455 the marginal approach consists in modeling each of the color components  
 456 independently using *GGD* model and then concatenate the features in one  
 457 global vector.

458 Table 4 and Table 5 show respectively the percentage classification and the  
 459 precision of the KNN classifier for all 24 textures of DB1. We firstly remark  
 460 the large gain of performances of the multivariate approach over the marginal  
 461 *GGD* based approach. This approves our dependence observations in the RGB  
 462 color space, and shows the huge loss of information when the correlation be-  
 463 tween color components is omitted.

464 The second main observation that can be deduced from Table 4 and Table 5,  
 465 is the flexibility of the *MGFD* over the MWbl and *MGam* models which can  
 466 be considered as special cases of *MGFD*. Our model gives better performances  
 467 in term percentage and precision of the classification. This behavior remains  
 468 the same for most of the 24 color textures of DB1, and is due to the generic-  
 469 ity of the characterization that offers *MGFD* reposing on its additional shape  
 470 parameter.

471 In Table 6 and Table 7, we show the average percentage classification and  
 472 the average precision for DB1, DB2 and DB3. For all these databases, our



**Fig. 12** 54 texture classes from Vistex database.



**Fig. 13** 68 texture classes from Outex database.

<sup>473</sup> model achieves the best results, even we remark the hardness of classifying  
<sup>474</sup> in the Outex Database (DB2), which is due, as we said above, to the diffi-

|                | MGFD | MWbl | MGam | MGGD | GGD  |
|----------------|------|------|------|------|------|
| Tex1           | 1.00 | 0.97 | 0.95 | 0.94 | 0.98 |
| Tex2           | 0.83 | 0.73 | 0.81 | 0.80 | 0.39 |
| Tex3           | 1.00 | 1.00 | 1.00 | 0.89 | 1.00 |
| Tex4           | 0.99 | 0.95 | 0.80 | 0.97 | 0.95 |
| Tex5           | 1.00 | 0.98 | 0.83 | 0.82 | 0.87 |
| Tex6           | 0.94 | 0.83 | 0.93 | 0.90 | 0.76 |
| Tex7           | 0.81 | 0.78 | 0.82 | 0.90 | 0.54 |
| Tex8           | 0.98 | 0.99 | 0.98 | 0.67 | 0.93 |
| Tex9           | 0.96 | 0.98 | 0.96 | 0.81 | 0.68 |
| Tex10          | 0.98 | 1.00 | 0.98 | 0.89 | 0.81 |
| Tex11          | 0.88 | 0.83 | 0.86 | 0.81 | 0.61 |
| Tex12          | 1.00 | 0.98 | 0.94 | 0.83 | 0.98 |
| Tex13          | 0.95 | 0.88 | 0.90 | 0.64 | 0.80 |
| Tex14          | 0.85 | 0.84 | 0.81 | 0.89 | 0.71 |
| Tex15          | 0.97 | 0.73 | 0.95 | 0.58 | 0.78 |
| Tex16          | 1.00 | 1.00 | 1.00 | 0.45 | 0.93 |
| Tex17          | 0.75 | 0.80 | 0.76 | 0.62 | 0.70 |
| Tex18          | 0.89 | 0.95 | 0.90 | 0.74 | 0.90 |
| Tex19          | 0.92 | 0.98 | 0.91 | 0.97 | 0.89 |
| Tex20          | 0.90 | 0.92 | 0.90 | 0.95 | 0.76 |
| Tex21          | 0.88 | 0.86 | 0.87 | 0.90 | 0.72 |
| Tex22          | 1.00 | 1.00 | 1.00 | 0.86 | 0.71 |
| Tex23          | 0.97 | 0.93 | 0.98 | 0.93 | 0.84 |
| Tex24          | 0.91 | 0.75 | 0.88 | 0.99 | 0.79 |
| <b>Average</b> | 0.93 | 0.90 | 0.90 | 0.82 | 0.79 |

**Table 5** Precision of the KNN classifier for the MGFD, Mwbl, MGam and MGGD models for 24 color textures (DB1).

|     | MGFD  | MWbl  | MGam  | MGGD  | GGD   |
|-----|-------|-------|-------|-------|-------|
| DB1 | 93.64 | 90.04 | 90.73 | 82.08 | 79.34 |
| DB2 | 97.22 | 95.45 | 95.80 | 89.75 | 84.12 |
| DB3 | 82.64 | 77.3  | 78.61 | 73.64 | 70.37 |

**Table 6** Average classification rate for three scenarios.

|     | MGFD | MWbl | MGam | MGGD | GGD  |
|-----|------|------|------|------|------|
| DB1 | 0.93 | 0.90 | 0.90 | 0.82 | 0.79 |
| DB2 | 0.98 | 0.95 | 0.96 | 0.90 | 0.87 |
| DB3 | 0.85 | 0.80 | 0.82 | 0.80 | 0.78 |

**Table 7** Average precision for three scenarios.

|                 | MGFD  | MWbl  | CopGGD |
|-----------------|-------|-------|--------|
| Proposed KLD    | 97.22 | 95.45 | 94.50  |
| Monte-Carlo KLD | 96.45 | 94.70 | 94.37  |

**Table 8** Average classification rate for different models using Monte-Carlo based KLD and the proposed KLD.

|     | Proposed approach | Monte-Carlo        |
|-----|-------------------|--------------------|
| DB1 | 94.95             | $1.21 \times 10^3$ |
| DB2 | 4.9               | 60                 |
| DB3 | 2.03              | 25.63              |

**Table 9** Execution time (in minutes) for calculating similarity measure matrix between the learning and testing set for DB1, DB2 and DB3 using *MGTD* model

475 culty of distinguishing color and texture information in this database. We,  
 476 also, clearly observe that our approach achieves higher rates in comparison  
 477 with the *MGGD* presented in [5]. This approves our consideration of non-Zero  
 478 dependence across same color component subbands (see Fig. 3) since we con-  
 479 sider inter-component and inter-band dependencies.

480 The second issue to be discussed is the similarity measure. We compare the  
 481 proposed KL divergence with the Monte-Carlo based approach [7][8]. In [8],  
 482 Sakji-Nsibi et al. used the Monte-carlo based KL divergence, as a similarity  
 483 measure between generalized Gaussian copula based *GGD (CopGGD)* feature  
 484 representations. Table 8, presents average percentage classification using both  
 485 similarity measure approaches for the *MGTD*, *MWbl* and *CopGGD* models,  
 486 i.e. parametric closed form and Monte-Carlo method. The proposed similarity  
 487 measure slightly outperforms the Monte-Carlo based approach in term of per-  
 488 centage classification. However, the improvement is more significant in term  
 489 of execution time as can be clearly seen from Table 9. The computational time  
 490 can be estimated as 12 times less when using our approach for measuring sim-  
 491 ilarity between copula-based joint models. We note that the experiments were  
 492 done using Matlab environment on an HP Compaq dc 5800SFF, equipped with  
 493 an Intel Core 2 Duo CPU at 3GHZ and 1GB of RAM, with a 32-bit Windows  
 494 vista operating system.

## 495 5 Conclusion

496 We have proposed a joint generic model for characterizing DTCWT coeffi-  
 497 cient magnitudes of color textures. *MGTD* presents a pertinent color texture  
 498 description in comparison with the marginal approach that assumes indepen-  
 499 dence among color component subbands. *MGTD*, also presents a flexible mod-  
 500 eling when compared with variety of joint models. We, further, proposed a  
 501 simple, faster and closed form expression similarity measure using the inde-  
 502 pendence between the marginals space and the dependence structure. The  
 503 genericity of the proposed model and the pertinence of the similarity measure  
 504 allowed us to achieve good improvement in terms of classification rate and  
 505 computational time.

506 In future works we would like to use copulas for characterizing color textures  
 507 in luminance-chrominance color spaces such as  $L^*a^*b^*$  or HSV. In such color  
 508 spaces, the separation between luminance and chrominance information need  
 509 to a multi-model characterization in order to improve classification rates.



**A**

Supposing  $y = (y_1, y_2, \dots, y_M)$ , a set of  $M$  independent coefficients, The maximum likelihood function of the sample is defined as:

$$y : L = \log \prod_{i=1}^M f(y; \alpha, \tau, \lambda) \quad (19)$$

$$\frac{\partial L}{\partial \alpha} = -M(\tau \log \lambda - \psi(\alpha)) + \sum_{i=1}^M \tau \log y_i = 0. \quad (20)$$

$$\frac{\partial L}{\partial \tau} = M\left(\frac{1}{\tau} - \alpha \log \lambda\right) +$$

$$\sum_{i=1}^M \alpha \log y_i - \left(\frac{y_i}{\lambda}\right)^\tau \log \frac{y_i}{\lambda} = 0. \quad (21)$$

$$\frac{\partial L(y; \alpha, \tau, \lambda)}{\partial \lambda} = -\frac{M\alpha\tau}{\lambda} + \frac{\tau\lambda^{-\tau}}{\lambda} \sum_{i=1}^M y_i = 0. \quad (22)$$

Thus, the parameters are deduced by solving a system of three equations:

$$\hat{\lambda} = \left[ \frac{1}{M\hat{\alpha}} \sum_{i=1}^M y_i^{\hat{\tau}} \right]^{\frac{1}{\hat{\tau}}}. \quad (23)$$

$$\hat{\alpha} = \frac{1}{\hat{\tau}} \left[ \frac{\sum_{i=1}^M y_i^{\hat{\tau}} \log y_i}{\sum_{i=1}^M y_i^{\hat{\tau}}} - \log y_i \right]^{-1}. \quad (24)$$

$$\log \frac{M\hat{\alpha} \left( \prod_{i=1}^M y_i \right)^{\frac{\hat{\tau}}{M}}}{\sum_{i=1}^M y_i^{\hat{\tau}}} - \psi(\hat{\alpha}) = 0. \quad (25)$$

where  $\psi$  denotes the digamma function. In [9], we tackled the high nonlinearity of the ML equations by using a numerical approximation based on the algorithm of Cohen et al. [13]. However, a faster algorithm was proposed in [10], in which a Scale-Independent Shape Estimation (SISE) method is used to find roots of the ML equations.

**B**

The proposition presented in [27], shows one attractive feature of the Copula representation of dependence, namely that the dependence structure when modeled by a Copula is invariant under increasing and continuous transformations of the marginals.

If  $(x_1, \dots, x_n)^t$  has copula  $C$  and  $T_1, \dots, T_n$  are increasing continuous functions, then  $(T_1(x_1), \dots, T_n(x_n))^t$  also has copula  $C$ .

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