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Robust Metric based Anomaly Detection in Kernel Feature Space

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Abstract. This thesis analyzes the anomalous measurement metric in high dimension feature space, where it is supposed the Gaussian assumption for state-of-art mahanlanobis algorithms is reasonable. The realization of the detector in high dimension feature space is by kernel trick. Besides, the masking and swamping effect is further inhibited by an iterative approach in the feature space. The proposed robust metric based anomaly detection presents promising performance in hyperspectral remote sensing images: the separability between anomalies and background is enlarged; background statistics is more concentrated, and immune to the contamination by anomalies.

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