

Supplementary Material: Domain-Sum Feature Transformation For Multi-Target Domain Adaptation

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A Proofs

Preliminary. The geodesic path between $\mathbf{U}_S \in \mathbb{R}^{d \times r}$ and $\mathbf{U}_T \in \mathbb{R}^{d \times r}$ on a Grassmann manifold is described by

$$\mathbf{U}_{(t)} = \mathbf{U}_S \mathbf{S} \boldsymbol{\Gamma}_{(t)} - \bar{\mathbf{U}}_S \bar{\mathbf{S}} \boldsymbol{\Sigma}_{(t)}, \quad t \in [0, 1], \quad (\text{A.0.1})$$

where $\bar{\mathbf{U}}_S \in \mathbb{R}^{d-r \times r}$ is an orthogonal complement matrix to \mathbf{U}_S and $\mathbf{S} \in \mathbb{R}^{r \times r}$ and $\bar{\mathbf{S}} \in \mathbb{R}^{d-r \times r}$ are orthonormal matrices given by the (generalized) SVD of

$$\mathbf{U}_S^\top \mathbf{U}_T = \mathbf{S} \boldsymbol{\Gamma} \mathbf{T}^\top, \quad \bar{\mathbf{U}}_S^\top \mathbf{U}_T = -\bar{\mathbf{S}} \boldsymbol{\Sigma} \mathbf{T}^\top, \quad (\text{A.0.2})$$

$$\boldsymbol{\Gamma} = \text{diag}(\{\cos \theta_k\}_{k=1}^r), \quad \boldsymbol{\Sigma} = \text{diag}(\{\sin \theta_k\}_{k=1}^r), \quad (\text{A.0.3})$$

$$\boldsymbol{\Gamma}_{(t)} = \text{diag}(\{\cos(t\theta_k)\}_{k=1}^r), \quad \boldsymbol{\Sigma}_{(t)} = \text{diag}(\{\sin(t\theta_k)\}_{k=1}^r), \quad (\text{A.0.4})$$

which use an orthonormal matrix $\mathbf{T} \in \mathbb{R}^{r \times r}$ and the canonical angles $\{\theta_k\}_{k=1}^r$ between \mathbf{U}_S and \mathbf{U}_T .

Based on the geodesic path, the gradient flow kernel (GFK) matrix [10] is formulated in

$$\mathbf{G} = [\mathbf{U}_S \mathbf{S}, \bar{\mathbf{U}}_S \bar{\mathbf{S}}] \begin{bmatrix} \boldsymbol{\Lambda}_1 & \boldsymbol{\Lambda}_2 \\ \boldsymbol{\Lambda}_2 & \boldsymbol{\Lambda}_3 \end{bmatrix} [\mathbf{U}_S \mathbf{S}, \bar{\mathbf{U}}_S \bar{\mathbf{S}}]^\top, \quad (\text{A.0.5})$$

where the diagonal matrices are

$$\boldsymbol{\Lambda}_1 = \text{diag} \left(\left\{ 1 + \frac{\sin(2\theta_k)}{2\theta_k} \right\}_{k=1}^r \right), \quad (\text{A.0.6})$$

$$\boldsymbol{\Lambda}_2 = \text{diag} \left(\left\{ \frac{\cos(2\theta_k) - 1}{2\theta_k} \right\}_{k=1}^r \right), \quad (\text{A.0.7})$$

$$\boldsymbol{\Lambda}_3 = \text{diag} \left(\left\{ 1 - \frac{\sin(2\theta_k)}{2\theta_k} \right\}_{k=1}^r \right). \quad (\text{A.0.8})$$

On the other hand, the proposed method is based on the domain-sum matrix of

$$\mathbf{H} = \sum_{t \in \{0,1\}} \mathbf{U}_{(t)} \mathbf{U}_{(t)}^\top = \mathbf{U}_s \mathbf{U}_s^\top + \mathbf{U}_\tau \mathbf{U}_\tau^\top = \mathbf{P}_s + \mathbf{P}_\tau. \quad (\text{A.0.9})$$

The main manuscript presents several relationships among these matrices which are proven as follows.

A.1 Proof for Proposition 1

Proposition 1. *GFK matrix \mathbf{G} (A.0.5) and DS matrix \mathbf{H} (A.0.9) are similarly eigen-decomposed as*

$$\mathbf{G} = [\mathbf{U}_+, \mathbf{U}_-] \begin{bmatrix} \boldsymbol{\Psi}^+ & \\ & \boldsymbol{\Psi}^- \end{bmatrix} [\mathbf{U}_+, \mathbf{U}_-]^\top, \quad (\text{A.1.1})$$

$$\mathbf{H} = [\mathbf{U}_+, \mathbf{U}_-] \begin{bmatrix} \boldsymbol{\Phi}^+ & \\ & \boldsymbol{\Phi}^- \end{bmatrix} [\mathbf{U}_+, \mathbf{U}_-]^\top, \quad (\text{A.1.2})$$

where

$$\mathbf{U}_\pm = \text{colnorm}(\mathbf{U}_s \mathbf{S} \pm \mathbf{U}_\tau \mathbf{T}) \in \mathbb{R}^{d \times r}, \quad (\text{A.1.3})$$

$$\boldsymbol{\Psi}_\pm = \text{diag}(\{1 \pm \text{sinc } \theta_k\}_{k=1}^r), \quad (\text{A.1.4})$$

$$\boldsymbol{\Phi}_\pm = \text{diag}(\{1 \pm \cos \theta_k\}_{k=1}^r), \quad (\text{A.1.5})$$

and colnorm is a column-wise normalization operator.

Proof. Based on the definition (A.0.9), \mathbf{H} is written as

$$\mathbf{H} = [\mathbf{U}_s, \mathbf{U}_\tau] [\mathbf{U}_s, \mathbf{U}_\tau]^\top = \frac{1}{2} [\mathbf{U}_s, \mathbf{U}_\tau] \begin{bmatrix} \mathbf{S} & \mathbf{S} \\ \mathbf{T} & -\mathbf{T} \end{bmatrix} \begin{bmatrix} \mathbf{S} & \mathbf{S} \\ \mathbf{T} & -\mathbf{T} \end{bmatrix}^\top [\mathbf{U}_s, \mathbf{U}_\tau]^\top, \quad (\text{A.1.6})$$

where we apply the orthonormal matrices \mathbf{S} and \mathbf{T} in (A.0.2) to provide

$$\mathbf{I} = \frac{1}{2} \begin{bmatrix} \mathbf{S} & \mathbf{S} \\ \mathbf{T} & -\mathbf{T} \end{bmatrix} \begin{bmatrix} \mathbf{S} & \mathbf{S} \\ \mathbf{T} & -\mathbf{T} \end{bmatrix}^\top. \quad (\text{A.1.7})$$

By using the following relationships,

$$\frac{1}{2} (\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T})^\top (\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T}) = \mathbf{I} + \boldsymbol{\Gamma}, \quad (\text{A.1.8})$$

$$\frac{1}{2} (\mathbf{U}_s \mathbf{S} - \mathbf{U}_\tau \mathbf{T})^\top (\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T}) = \mathbf{0}, \quad (\text{A.1.9})$$

$$\frac{1}{2} (\mathbf{U}_s \mathbf{S} - \mathbf{U}_\tau \mathbf{T})^\top (\mathbf{U}_s \mathbf{S} - \mathbf{U}_\tau \mathbf{T}) = \mathbf{I} - \boldsymbol{\Gamma}, \quad (\text{A.1.10})$$

(A.1.6) is reduced into

$$\mathbf{H} = \frac{1}{2} [\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T}, \mathbf{U}_s \mathbf{S} - \mathbf{U}_\tau \mathbf{T}] [\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T}, \mathbf{U}_s \mathbf{S} - \mathbf{U}_\tau \mathbf{T}]^\top \quad (\text{A.1.11})$$

$$= [\mathbf{U}_+, \mathbf{U}_-] \begin{bmatrix} \mathbf{I} + \boldsymbol{\Gamma} & \\ & \mathbf{I} - \boldsymbol{\Gamma} \end{bmatrix}^\top [\mathbf{U}_+, \mathbf{U}_-]^\top, \quad (\text{A.1.12})$$

which is the eigen-decomposition of \mathbf{H} using $\mathbf{\Gamma} = \text{diag}(\{\cos \theta_k\}_{k=1}^r)$ in (A.0.3) and

$$\mathbf{U}_{\pm} = \text{colnorm} \{ \mathbf{U}_s \mathbf{S} \pm \mathbf{U}_\tau \mathbf{T} \} = \frac{1}{\sqrt{2}} (\mathbf{U}_s \mathbf{S} \pm \mathbf{U}_\tau \mathbf{T}) (\mathbf{I} \pm \mathbf{\Gamma})^{-\frac{1}{2}}. \quad (\text{A.1.13})$$

As to \mathbf{G} , for simplicity, we focus on the k -th component in (A.0.5) as

$$\mathbf{G}_{[k]} = [\mathbf{U}_s \mathbf{s}_k, \bar{\mathbf{U}}_s \bar{\mathbf{s}}_k] \begin{bmatrix} 1 + \frac{\sin(2\theta_k)}{2\theta_k} & \frac{\cos(2\theta_k)-1}{2\theta_k} \\ \frac{\cos(2\theta_k)-1}{2\theta_k} & 1 - \frac{\sin(2\theta_k)}{2\theta_k} \end{bmatrix} [\mathbf{U}_s \mathbf{s}_k, \bar{\mathbf{U}}_s \bar{\mathbf{s}}_k]^\top, \quad (\text{A.1.14})$$

and omit the subscript k from now on. We can rewrite the parts based on the canonical angle θ by using $\text{sinc } \theta = \frac{\sin \theta}{\theta}$ for $0 \leq \theta \leq \frac{\pi}{2}$, into

$$1 + \frac{\sin(2\theta)}{2\theta} = 1 + \text{sinc } \theta \cos \theta, \quad (\text{A.1.15})$$

$$\frac{\cos(2\theta)-1}{2\theta} = -\text{sinc } \theta \sin \theta, \quad (\text{A.1.16})$$

$$1 - \frac{\sin(2\theta)}{2\theta} = 1 - \text{sinc } \theta \cos \theta. \quad (\text{A.1.17})$$

Thereby, we have

$$\begin{bmatrix} 1 + \frac{\sin(2\theta)}{2\theta} & \frac{\cos(2\theta)-1}{2\theta} \\ \frac{\cos(2\theta)-1}{2\theta} & 1 - \frac{\sin(2\theta)}{2\theta} \end{bmatrix} \quad (\text{A.1.18})$$

$$= \mathbf{I} + \text{sinc } \theta \begin{bmatrix} \cos \theta & -\sin \theta \\ -\sin \theta & -\cos \theta \end{bmatrix} \quad (\text{A.1.19})$$

$$= \mathbf{I} + \text{sinc } \theta \begin{bmatrix} 2 \cos^2 \frac{\theta}{2} - 1 & -2 \cos \frac{\theta}{2} \sin \frac{\theta}{2} \\ -2 \cos \frac{\theta}{2} \sin \frac{\theta}{2} & 2 \sin^2 \frac{\theta}{2} - 1 \end{bmatrix} \quad (\text{A.1.20})$$

$$= (1 - \text{sinc } \theta) \mathbf{I} + 2 \text{sinc } \theta \begin{bmatrix} \cos \frac{\theta}{2} \\ -\sin \frac{\theta}{2} \end{bmatrix} \begin{bmatrix} \cos \frac{\theta}{2} \\ -\sin \frac{\theta}{2} \end{bmatrix}^\top \quad (\text{A.1.21})$$

$$= \begin{bmatrix} \cos \frac{\theta}{2} & \sin \frac{\theta}{2} \\ -\sin \frac{\theta}{2} & \cos \frac{\theta}{2} \end{bmatrix} \begin{bmatrix} 1 + \text{sinc } \theta & \\ & 1 - \text{sinc } \theta \end{bmatrix} \begin{bmatrix} \cos \frac{\theta}{2} & \sin \frac{\theta}{2} \\ -\sin \frac{\theta}{2} & \cos \frac{\theta}{2} \end{bmatrix}^\top. \quad (\text{A.1.22})$$

This is put into (A.1.14) to produce

$$\mathbf{G}_{[k]} = [\mathbf{u}_{+k}, \mathbf{u}_{-k}] \begin{bmatrix} 1 + \text{sinc } \theta_k & \\ & 1 - \text{sinc } \theta_k \end{bmatrix} [\mathbf{u}_{+k}, \mathbf{u}_{-k}]^\top, \quad (\text{A.1.23})$$

where we apply (A.1.32) and (A.1.38) to provide

$$\mathbf{u}_{+k} = \mathbf{U}_s \mathbf{s}_k \cos \frac{\theta_k}{2} - \bar{\mathbf{U}}_s \bar{\mathbf{s}}_k \sin \frac{\theta_k}{2}, \quad \mathbf{u}_{-k} = \mathbf{U}_s \mathbf{s}_k \sin \frac{\theta_k}{2} + \bar{\mathbf{U}}_s \bar{\mathbf{s}}_k \cos \frac{\theta_k}{2}. \quad (\text{A.1.24})$$

Thus, through aggregating (A.1.23) for all k , we can finally obtain the eigen-decomposition of \mathbf{G} in (A.1.1). \square

We here show the following lemma regarding the principal component subspace \mathbf{U}_+ .

Lemma 1. *The principal component subspace $\mathbf{U}_+ = \text{colnorm}(\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T})$ is the center point on the geodesic path (A.0.1) as*

$$\mathbf{U}_+ = \mathbf{U}_{(t=\frac{1}{2})} = \mathbf{U}_s \mathbf{S} \mathbf{\Gamma}_{(t=\frac{1}{2})} - \bar{\mathbf{U}}_s \bar{\mathbf{S}} \mathbf{\Sigma}_{(t=\frac{1}{2})}. \quad (\text{A.1.25})$$

Proof. In (A.0.2), for clarity, we describe $\mathbf{\Gamma} = \cos \Theta$ and $\mathbf{\Sigma} = \sin \Theta$ with $\Theta = \text{diag}(\{\theta_k\}_{k=1}^r)$, and thereby obtain

$$\mathbf{U}_s \mathbf{U}_s^\top \mathbf{U}_\tau \mathbf{T} + \mathbf{U}_s \mathbf{S} = \mathbf{U}_s \mathbf{S} (\cos \Theta + \mathbf{I}) = 2\mathbf{U}_s \mathbf{S} \cos^2 \frac{\Theta}{2}, \quad (\text{A.1.26})$$

$$\bar{\mathbf{U}}_s \bar{\mathbf{U}}_s^\top \mathbf{U}_\tau \mathbf{T} = -\bar{\mathbf{U}}_s \bar{\mathbf{S}} \sin \Theta = -2\bar{\mathbf{U}}_s \bar{\mathbf{S}} \sin \frac{\Theta}{2} \cos \frac{\Theta}{2}. \quad (\text{A.1.27})$$

The center point on the geodesic path is thus written by

$$\mathbf{U}_s \mathbf{S} \mathbf{\Gamma}_{(t=\frac{1}{2})} - \bar{\mathbf{U}}_s \bar{\mathbf{S}} \mathbf{\Sigma}_{(t=\frac{1}{2})} \quad (\text{A.1.28})$$

$$= \mathbf{U}_s \mathbf{S} \cos \frac{\Theta}{2} - \bar{\mathbf{U}}_s \bar{\mathbf{S}} \sin \frac{\Theta}{2} \quad (\text{A.1.29})$$

$$= \frac{1}{2} \left\{ \mathbf{U}_s \mathbf{U}_s^\top \mathbf{U}_\tau \mathbf{T} + \mathbf{U}_s \mathbf{S} + \bar{\mathbf{U}}_s \bar{\mathbf{U}}_s^\top \mathbf{U}_\tau \mathbf{T} \right\} \cos^{-1} \frac{\Theta}{2} \quad (\text{A.1.30})$$

$$= \frac{1}{2} \left\{ \mathbf{U}_s \mathbf{S} + (\mathbf{U}_s \mathbf{U}_s^\top + \bar{\mathbf{U}}_s \bar{\mathbf{U}}_s^\top) \mathbf{U}_\tau \mathbf{T} \right\} \cos^{-1} \frac{\Theta}{2} \quad (\text{A.1.31})$$

$$= \frac{1}{2} (\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T}) \cos^{-1} \frac{\Theta}{2} = \mathbf{U}_+, \quad (\text{A.1.32})$$

where we use

$$\mathbf{U}_s \mathbf{U}_s^\top + \bar{\mathbf{U}}_s \bar{\mathbf{U}}_s^\top = \mathbf{I}, \quad (\text{A.1.33})$$

$$\mathbf{U}_+ = \text{colnorm} \{ \mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T} \}, \quad (\text{A.1.34})$$

$$(\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T})^\top (\mathbf{U}_s \mathbf{S} + \mathbf{U}_\tau \mathbf{T}) = 2\mathbf{I} + 2\cos \Theta = 4\cos^2 \frac{\Theta}{2}. \quad (\text{A.1.35})$$

Similarly, we can also obtain

$$\mathbf{U}_s \mathbf{S} \sin \frac{\Theta}{2} + \bar{\mathbf{U}}_s \bar{\mathbf{S}} \cos \frac{\Theta}{2} \quad (\text{A.1.36})$$

$$= \frac{1}{2} \left\{ -\mathbf{U}_s \mathbf{U}_s^\top \mathbf{U}_\tau \mathbf{T} + \mathbf{U}_s \mathbf{S} - \bar{\mathbf{U}}_s \bar{\mathbf{U}}_s^\top \mathbf{U}_\tau \mathbf{T} \right\} \sin^{-1} \frac{\Theta}{2} \quad (\text{A.1.37})$$

$$= \frac{1}{2} (\mathbf{U}_s \mathbf{S} - \mathbf{U}_\tau \mathbf{T}) \sin^{-1} \frac{\Theta}{2} = \mathbf{U}_-. \quad (\text{A.1.38})$$

□

A.2 Proof for Proposition 2

Proposition 2. *Suppose backbone DNN can flexibly produce a feature vector \mathbf{x} which is normalized as $\|\mathbf{x}\|_2 = 1$; for a well separable classifier $\mathbf{W} = \{\mathbf{w}_c\}_{c=1}^C$, it can produce $\{\mathbf{x}_i\}_{i=1}^n$ such that $\mathbf{w}_{y_i}^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i \geq \mathbf{w}_c^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i \forall c$, where \mathbf{P}_s is a r -rank subspace projection matrix for \mathbf{x}_i , i.e., $\mathbf{x}_i = \mathbf{P}_s \mathbf{x}_i$, and \mathbf{P}_τ is an arbitrary subspace of rank r . We partition a feature space into $\mathbb{S}(\boldsymbol{\theta}; \mathbf{P}_\tau) = \{\mathbf{x} \in \mathbf{P}_s \mid \|\mathbf{x}\|_2 = 1, \angle(\mathbf{P}_s, \mathbf{P}_\tau) = \boldsymbol{\theta}\}$ where \angle is an operator to*

measure canonical angles. We define a softmax loss ℓ_{CE} optimized w.r.t $\mathbf{x} \in \mathbb{S}(\boldsymbol{\theta}; \mathbf{P}_\tau)$ and \mathbf{W} , given $\boldsymbol{\theta}$ and \mathbf{P}_τ as

$$\ell_{CE}(\boldsymbol{\theta}; \mathbf{P}_\tau) = \min_{\{\mathbf{x}_i \in \mathbb{S}(\boldsymbol{\theta}; \mathbf{P}_\tau)\}_{i=1}^n, \mathbf{W}} - \sum_{i=1}^n \log \frac{\exp(\mathbf{w}_{y_i}^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i)}{\exp(\sum_c \mathbf{w}_c^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i)}. \quad (\text{A.2.1})$$

Then, we have the following relationship between the loss and the canonical angle $\boldsymbol{\theta}$:

$$\boldsymbol{\theta}^* \leq \boldsymbol{\theta} \Rightarrow \ell_{CE}(\boldsymbol{\theta}^*; \mathbf{P}_\tau) \leq \ell_{CE}(\boldsymbol{\theta}; \mathbf{P}_\tau). \quad (\text{A.2.2})$$

Proof. Without loss of generality, such as by relying on representer theorem [B], the classifier weight vector \mathbf{w} is described by

$$\mathbf{w} = \sum_i (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i \alpha_i = (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{w}_s, \quad \mathbf{w}_s \in \mathbf{P}_s. \quad (\text{A.2.3})$$

Thus, the classifier logit is given by

$$\mathbf{w}^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x} = \mathbf{w}_s^\top (\mathbf{P}_s + \mathbf{P}_\tau)^2 \mathbf{x} \quad (\text{A.2.4})$$

$$= \mathbf{w}_s^\top \mathbf{P}_s (\mathbf{P}_s + \mathbf{P}_\tau)^2 \mathbf{P}_s \mathbf{x} = \mathbf{w}_s^\top (\mathbf{P}_s + 3\mathbf{P}_s \mathbf{P}_\tau \mathbf{P}_s) \mathbf{x} \quad (\text{A.2.5})$$

$$= \mathbf{w}_s^\top \mathbf{U}_s \mathcal{S} (\mathbf{I} + 3\Gamma^2) \mathcal{S}^\top \mathbf{U}_s^\top \mathbf{x} \quad (\text{A.2.6})$$

$$= \mathbf{w}_s^\top \mathbf{U}_s \mathcal{S} (\mathbf{I} + 3 \cos^2 \Theta) \mathcal{S}^\top \mathbf{U}_s^\top \mathbf{x}, \quad (\text{A.2.7})$$

where we use (A.0.2) and

$$\mathbf{w}_s = \mathbf{P}_s \mathbf{w}_s, \quad \mathbf{x} = \mathbf{P}_s \mathbf{x}, \quad (\text{A.2.8})$$

$$\mathbf{P}_s = \mathbf{U}_s \mathbf{U}_s^\top, \quad \mathbf{P}_\tau = \mathbf{U}_\tau \mathbf{U}_\tau^\top, \quad \mathbf{P}_s^2 = \mathbf{P}_s, \quad \mathbf{P}_\tau^2 = \mathbf{P}_\tau. \quad (\text{A.2.9})$$

For \mathbf{P}_s^* which produces the canonical angles $\boldsymbol{\theta}^*$ with $\boldsymbol{\theta}^* \leq \boldsymbol{\theta}$, we can have \mathbf{x}^* and \mathbf{w}^* such that

$$s(\mathbf{I} + 3 \cos^2 \Theta^*) (\mathbf{U}_s^* \mathcal{S}^*)^\top \mathbf{x}^* = (\mathbf{I} + 3 \cos^2 \Theta) (\mathbf{U}_s \mathcal{S})^\top \mathbf{x}, \quad (\text{A.2.10})$$

$$(\mathbf{U}_s^* \mathcal{S}^*)^\top \mathbf{w}^* = (\mathbf{U}_s \mathcal{S})^\top \mathbf{w}, \quad (\text{A.2.11})$$

where $s \leq 1$ since $\cos^2 \Theta^* \geq \cos^2 \Theta$ and $\|(\mathbf{U}_s \mathcal{S})^\top \mathbf{x}\|_2 = \|(\mathbf{U}_s^* \mathcal{S}^*)^\top \mathbf{x}^*\|_2 = 1$. Therefore, differences between class-wise logits are described by

$$0 < (\mathbf{w}_y - \mathbf{w}_c)^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x} \quad (\text{A.2.12})$$

$$= (\mathbf{w}_{s_y} - \mathbf{w}_{s_c})^\top \mathbf{U}_s \mathcal{S} (\mathbf{I} + 3 \cos^2 \Theta) (\mathbf{U}_s \mathcal{S})^\top \mathbf{x} \quad (\text{A.2.13})$$

$$= s(\mathbf{w}_{s_y}^* - \mathbf{w}_{s_c}^*)^\top \mathbf{U}_s^* \mathcal{S}^* (\mathbf{I} + 3 \cos^2 \Theta^*) (\mathbf{U}_s^* \mathcal{S}^*)^\top \mathbf{x}^* \quad (\text{A.2.14})$$

$$\leq (\mathbf{w}_{s_y}^* - \mathbf{w}_{s_c}^*)^\top \mathbf{U}_s^* \mathcal{S}^* (\mathbf{I} + 3 \cos^2 \Theta^*) (\mathbf{U}_s^* \mathcal{S}^*)^\top \mathbf{x}^* \quad (\text{A.2.15})$$

$$= (\mathbf{w}_y^* - \mathbf{w}_c^*)^\top (\mathbf{P}_s^* + \mathbf{P}_\tau) \mathbf{x}^*, \quad (\text{A.2.16})$$

which leads to

$$\ell_{CE}(\boldsymbol{\theta}; \mathbf{P}_\tau) = - \sum_{i=1}^n \log \frac{\exp(\mathbf{w}_{y_i}^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i)}{\exp(\sum_c \mathbf{w}_c^\top (\mathbf{P}_s + \mathbf{P}_\tau) \mathbf{x}_i)} \quad (\text{A.2.17})$$

$$\geq - \sum_{i=1}^n \log \frac{\exp(\mathbf{w}_{y_i}^{*\top} (\mathbf{P}_s^* + \mathbf{P}_\tau) \mathbf{x}_i^*)}{\exp(\sum_c \mathbf{w}_c^{*\top} (\mathbf{P}_s^* + \mathbf{P}_\tau) \mathbf{x}_i^*)} \quad (\text{A.2.18})$$

$$\geq \ell_{CE}(\boldsymbol{\theta}^*; \mathbf{P}_\tau). \quad (\text{A.2.19})$$

□

Algorithm 1 Subspace extraction module

Input: $\mathbf{X} \in \mathbb{R}^{d \times B}$: features on a mini-batch of size B ,
 r : subspace rank,
 $\mathbf{M} \in \mathbb{R}^{d \times Q}$: memory bank to store samples,
Output: $\mathbf{P} \in \mathbb{R}^{d \times d}$: subspace projection matrix

- 1: $[\mathbf{X}, \mathbf{M}] = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^\top$: SVD [8]
- 2: $\mathbf{P} = \mathbf{U}_{:,r} \mathbf{U}_{:,r}^\top$: extract the first r -rank basis vectors
- 3: Enqueue \mathbf{X} to \mathbf{M} and dequeue old samples from \mathbf{M}
- 4: **return** \mathbf{P}

B Subspace computation

As shown in Algorithm 1, a subspace is computed by applying stable SVD [8] to mini-batch samples and memory-bank samples. The memory bank which stores previous mini-batch samples is introduced in order to further stabilize the subspace computation by smoothly updating subspaces through mini-batch training; the performance is improved as shown in Table B.1. It should be noted that the back-propagation is not applied to the memory-bank samples, and this subspace computation is applied only on training as described in Sec. 2.3.

Table B.1: Performance results by memory bank.

memory size	Office-31							Avg.
	A→		D→		W→			
	D	W	A	W	A	D		
$Q = 0$	86.35	87.55	69.65	97.74	68.44	100.00	84.95	
$Q = 32$	88.55	88.18	72.20	97.86	72.56	100.00	86.56	

C Training protocol in deep domain adaptation

The deep domain adaptation is applied to the datasets in Table C.1 and trained with the following procedure. B image samples are randomly drawn from source and target domains, respectively, to simultaneously construct domain-specific mini-batches of size B . They are passed through the backbone of ResNet-50 [2] and the projection head to produce d -dimensional normalized features on which the domain adaptation methods work such as by means of transformation and/or regularization losses. A fully-connected classifier is finally applied to the features for constructing a primary loss based on softmax cross-entropy. The whole network is trained by SGD optimizer with momentum of 0.9, weight decay of 0.0005 and initial learning rate of 0.0003 for a backbone and 0.003 for other modules which are decayed by $(1 + 0.0003 \cdot t)^{-0.75}$ where t is the optimization step; the ResNet-50 backbone is pre-trained on ImageNet and thus is subject to smaller learning rate. The other parameters for respective datasets are shown in Table C.2.

Table C.1: Datasets.

Dataset	Domains	Classes	Samples
Office-31 [5]	3 <u>A</u> maz <u>o</u> n, <u>D</u> SLR, <u>W</u> ebcam	31	4,110
Office-Home [4]	4 <u>A</u> rtistic, <u>C</u> lipart, <u>P</u> roduct, <u>R</u> eal-world	65	15,500
Adaptiope [4]	3 <u>P</u> roduct, <u>R</u> eal, <u>S</u> ynthetic	123	36,900
DomainNet [9]	6 <u>C</u> lipart, <u>I</u> nfograph, <u>P</u> aint, <u>Q</u> uickdraw, <u>R</u> eal, <u>S</u> ketch	345	569,010

Table C.2: Training parameters.

Dataset	Feature dim. d	Subspace rank r	Batch size B	Memory size Q	Training steps
Office-31	256	32	32	32	25,000
Office-Home	256	64	64	64	40,000
Adaptiope	512	128	128	128	80,000
DomainNet	512	352	64	320	160,000

D Detailed performance results

In Table 4, we showed performance comparison on the tasks of multi-target domain adaptation, though averaging classification accuracies over the multiple target domains. Tables D.1~D.3 detail the performances by reporting accuracies on respective target domains.

References

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Table D.1: Detailed performance results (accuracy %) of domain adaptation on Office-31 dataset.

(a) Single-target domain adaptation (see Table 1 in the main manuscript)									
Method	Trans. matrix	A→D	A→W	D→A	D→W	W→A	W→D	Avg.	
Raw	I	82.93	78.99	66.13	97.86	65.74	100.00	81.94	
Auto-Corr.	$A^{\frac{1}{2}}$	23.29	28.93	15.55	18.11	15.65	26.10	21.27	
CORAL	$C_{\frac{1}{7}}^{\frac{1}{2}} C_S^{-\frac{1}{2}}$	76.51	77.23	52.75	85.28	56.66	96.79	74.20	
Principal component	$U_+ U_+^T$	81.93	78.11	64.64	95.85	65.32	99.00	80.81	
GFK	$G^{\frac{1}{2}}$	85.14	84.53	70.57	97.74	69.47	100.00	84.58	
Sum-of-subspaces	$H^{\frac{1}{2}}$	84.74	85.03	71.00	97.74	69.86	100.00	84.73	
Ours	H	86.55	85.91	71.21	97.74	70.04	100.00	85.24	

Trans.	Reg.	Cls. Sub.	A→D	A→W	D→A	D→W	W→A	W→D	Avg.
-	-	-	82.93	78.99	66.13	97.86	65.74	100.00	81.94
-	✓	-	82.33	84.78	72.20	97.23	70.36	99.80	84.45
✓	-	-	86.55	85.91	71.21	97.74	70.04	100.00	85.24
✓	✓	-	87.15	85.79	72.10	96.98	71.32	100.00	85.56
✓	✓($\eta = 2$)	-	84.54	86.79	71.49	96.86	68.05	99.80	84.59
✓	✓	✓	87.15	87.92	72.60	98.11	73.02	100.00	86.47

(b) Multi-target domain adaptation (see Table 2 in the main manuscript)									
Office-31									
		A→		D→		W→		Avg.	
		D	W	A	W	A	D		
Domain Concat.	raw	82.93	78.99	66.13	97.86	65.74	100	81.94	
	DANN	80.93	82.26	63.08	96.98	65.74	99.60	81.43	
	BNM	85.94	87.30	61.85	94.84	63.22	98.19	81.89	
	SCDA	85.14	87.04	59.67	93.08	63.54	99.20	81.28	
	DSAN	87.15	89.18	65.39	96.48	64.71	98.80	83.62	
	Ours-c	88.96	87.80	71.92	97.86	71.35	100	86.31	
Multi.	DANN	84.94	86.16	65.85	94.59	69.72	98.19	83.24	
	BNM	84.94	87.17	60.67	90.31	65.81	98.19	81.18	
	SCDA	85.94	87.67	60.28	92.08	64.50	99.60	81.68	
	DSAN	84.74	86.92	61.24	92.70	65.07	98.39	81.51	
	Ours	88.55	88.18	72.20	97.86	72.56	100	86.56	
Joint method	+DANN	88.35	89.94	72.52	97.99	72.35	100	86.86	
	+BNM	91.77	93.84	74.80	97.86	74.76	100	88.84	
	+SCDA	88.96	90.94	72.38	97.99	72.02	100	87.05	
	+DSAN	89.96	91.95	72.95	97.86	73.09	100	87.64	

Table D.2: Detailed performance results (accuracy %) of multi-target domain adaptation on Office-Home dataset.

		Office-Home												
		A→			C→			P→			R→			
		C	P	R	A	P	R	A	C	R	A	C	P	Avg.
<i>Domain Concat.</i>	raw	46.03	55.96	67.34	52.62	60.22	61.90	54.64	47.40	73.08	67.04	52.76	77.07	59.67
	DANN	39.06	44.51	57.54	47.14	51.50	52.54	52.45	47.38	65.14	67.28	50.49	73.03	54.00
	BNM	33.01	36.56	49.53	46.44	48.50	50.42	49.49	44.97	62.91	66.38	50.95	72.81	51.00
	SCDA	37.75	41.23	55.18	46.72	50.46	51.82	48.25	43.89	65.60	66.01	49.55	72.83	52.44
	DSAN	39.06	42.85	55.72	46.85	49.90	50.81	49.40	44.95	65.02	65.55	50.06	72.92	52.76
	Ours-c	56.22	70.24	76.04	60.65	68.75	71.72	61.39	50.42	77.85	69.80	55.72	80.33	66.59
<i>Multi.</i>	DANN	40.30	45.93	55.68	46.89	54.29	54.42	49.07	47.61	64.72	65.60	53.61	72.29	54.20
	BNM	34.69	38.59	51.50	45.57	49.47	50.77	47.30	45.20	62.68	65.22	51.18	73.35	51.29
	SCDA	38.58	43.73	56.55	47.14	52.58	53.34	49.03	44.83	65.71	66.30	52.19	74.93	53.74
	DSAN	31.07	34.83	46.39	44.05	46.14	47.90	46.11	44.08	61.79	64.94	50.36	72.43	49.17
	Ours	56.79	70.33	76.38	60.69	70.33	71.93	61.52	52.74	77.74	69.02	58.79	81.39	67.30
<i>Joint method</i>	+DANN	55.03	69.61	75.83	62.22	71.95	72.53	62.05	56.66	77.76	72.11	60.57	82.16	68.21
	+BNM	58.63	71.80	77.09	64.52	73.89	74.39	65.10	56.24	78.88	70.58	60.60	82.36	69.51
	+SCDA	56.98	70.44	76.29	61.31	70.56	71.93	61.76	53.29	77.90	69.26	58.81	81.44	67.50
	+DSAN	56.93	71.07	76.70	62.01	71.64	72.34	62.96	54.20	77.87	69.02	59.18	81.84	67.98

		Office-Home												
		A,C→		P,R→		A,P→		C,R→		A,R→		C,P→		
		P	R	A	C	C	R	A	P	C	P	A	R	Avg.
<i>Domain Concat.</i>	raw	59.18	66.01	63.29	51.00	53.65	74.78	63.29	70.96	51.73	66.84	55.38	67.91	62.00
	DANN	56.23	63.94	65.27	53.88	55.03	74.23	63.37	67.06	49.46	65.62	52.00	65.21	60.94
	BNM	54.58	61.65	65.02	53.77	51.89	71.38	62.09	67.56	47.22	60.58	56.94	65.39	59.84
	SCDA	56.23	63.62	63.86	51.84	53.13	73.79	62.51	68.55	50.84	64.36	55.13	66.08	60.83
	DSAN	56.84	63.32	64.48	52.46	54.14	73.86	62.13	67.88	51.41	64.11	55.87	65.64	61.01
	Ours-c	76.05	79.39	70.21	56.88	59.54	82.05	70.70	81.19	61.67	80.56	66.87	80.08	72.10
<i>Multi.</i>	DANN	50.03	51.66	62.55	52.00	43.99	62.43	62.88	71.39	52.88	72.59	45.49	62.34	57.52
	BNM	50.01	51.00	64.85	51.71	45.11	62.22	65.72	73.46	51.43	73.39	49.20	62.86	58.41
	SCDA	50.53	51.85	64.69	50.97	45.02	64.72	65.27	74.03	51.41	73.98	49.16	64.86	58.87
	DSAN	37.17	41.15	63.58	48.43	42.93	60.55	65.06	72.65	49.64	72.88	45.57	60.82	55.04
	Ours	75.13	78.75	69.39	60.50	59.93	82.30	70.00	81.93	61.03	81.12	66.17	80.63	72.24
<i>Joint method</i>	+DANN	76.12	78.66	71.61	61.58	63.41	82.99	71.90	83.31	61.58	81.10	64.52	79.57	73.03
	+BNM	77.79	80.03	71.20	62.59	61.95	82.79	71.78	83.19	62.73	82.29	69.02	81.64	73.92
	+SCDA	75.49	78.77	69.55	61.01	60.21	82.30	70.42	82.14	61.19	81.32	66.63	80.81	72.49
	+DSAN	76.95	79.23	69.59	60.96	60.32	81.98	70.25	82.54	61.70	81.21	66.79	80.42	72.66

Table D.3: Detailed performance results (accuracy %) of multi-target domain adaptation on Adaptope and DomainNet datasets.

		Adaptope						
		P→		R→		S→		
		R	S	P	S	P	R	Avg.
<i>Domain Concat.</i>	raw	68.70	39.91	76.82	34.28	51.95	34.62	51.05
	DANN	70.89	46.62	75.24	37.02	56.37	33.67	53.30
	BNM	69.11	39.89	76.20	33.94	56.37	35.06	51.76
	SCDA	68.42	36.20	76.91	32.58	53.01	31.07	49.70
	DSAN	68.76	38.54	76.93	33.33	54.63	32.85	50.84
	Ours-c	73.59	41.94	88.70	34.07	64.44	41.84	57.43
<i>Multi.</i>	Ours	71.61	48.58	87.55	41.63	66.76	48.60	60.79
<i>Joint method</i>	+DANN	74.20	54.59	90.27	52.09	70.73	53.50	65.90
	+BNM	72.03	52.45	88.11	43.67	68.72	50.55	62.59
	+SCDA	71.77	49.31	87.80	41.42	66.20	48.21	60.78
	+DSAN	72.26	50.49	88.02	42.45	67.33	49.52	61.68

		DomainNet						
		C,I,P→			Q,R,S→			
		Q	R	S	C	I	P	Avg.
<i>Domain Concat.</i>	raw	3.37	11.65	10.28	16.53	5.04	14.34	10.20
	DANN	2.42	10.87	9.13	16.65	5.26	14.07	9.73
	BNM	3.16	11.33	9.94	16.75	5.25	14.44	10.14
	SCDA	3.28	11.51	10.10	16.31	5.00	14.19	10.07
	DSAN	2.59	10.26	8.27	16.21	4.42	13.01	9.13
	Ours-c	10.34	41.32	35.09	45.46	15.27	38.65	31.02
<i>Multi.</i>	Ours	12.92	63.48	50.28	61.84	20.56	50.50	43.26
<i>Joint method</i>	+DANN	12.53	61.75	48.77	60.52	20.66	50.04	42.38
	+BNM	12.67	63.49	50.39	61.57	20.38	50.46	43.16
	+SCDA	12.96	63.67	50.09	61.59	20.47	50.64	43.24
	+DSAN	12.90	63.69	50.10	61.47	20.50	50.78	43.24

		DomainNet												
		C,I→				P,Q→				R,S→				
		P	Q	R	S	C	I	R	S	C	I	P	Q	Avg.
<i>Domain Concat.</i>	raw	6.03	2.88	8.62	8.05	9.39	4.45	12.32	10.73	17.91	5.74	16.53	2.86	8.79
	DANN	4.95	2.53	7.14	6.77	7.96	3.44	11.39	8.45	17.76	5.33	16.52	2.67	7.91
	BNM	5.96	2.88	8.54	7.99	9.33	4.38	12.24	10.72	17.84	5.71	16.42	2.84	8.74
	SCDA	5.96	2.88	8.48	7.95	9.29	4.43	12.14	10.65	17.82	5.71	16.41	2.83	8.71
	DSAN	4.41	1.38	7.69	5.09	8.23	3.17	13.11	9.29	17.22	4.83	17.61	2.35	7.86
	Ours-c	28.20	8.51	36.94	31.22	30.57	13.44	37.50	29.70	48.49	18.78	44.26	8.45	28.00
<i>Multi.</i>	Ours	40.77	12.81	57.95	44.88	48.11	16.35	53.35	38.16	61.01	21.60	51.53	12.53	38.25
<i>Joint method</i>	+DANN	40.20	12.50	56.02	44.11	47.67	16.19	52.12	38.94	59.27	21.06	51.29	12.72	37.67
	+BNM	41.67	12.84	58.33	45.23	48.45	16.00	53.65	38.62	60.87	22.01	51.48	12.69	38.49
	+SCDA	41.67	12.82	58.25	45.15	48.25	16.14	53.59	38.88	60.90	21.92	51.48	12.62	38.47
	+DSAN	40.75	12.79	57.95	44.91	48.03	16.36	53.45	38.19	61.03	21.69	51.56	12.61	38.28