# Supplementary Material for "Robust Online Matrix Factorization for Dynamic Background Subtraction" 

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#### Abstract

In this supplementary material, we provide proofs of several theoretical results, give inference details of the proposed algorithm, and introduce parameter setting strategies in our experiments presented in the maintext.


Index Terms-proofs to Theorems, parameter settings.

## A1. Proof to the theorem on relationship between conjugate prior and KL divergence

We first present the proof to the theorem on the relationship between conjugate prior and KL divergence, as described in Section 3.4 of the maintext.

Theorem 1 If a distribution $p(\mathbf{x} \mid \boldsymbol{\theta})$ belongs to the full exponential family, which means it has the following form:

$$
p(\mathbf{x} \mid \boldsymbol{\theta})=\eta(\boldsymbol{\theta}) \exp \left(\boldsymbol{\theta}^{T} \boldsymbol{\phi}(\mathbf{x})\right)
$$

and its conjugate prior follows:

$$
p(\boldsymbol{\theta} \mid \boldsymbol{\mathcal { X }}, \gamma)=f(\boldsymbol{\mathcal { X }}, \gamma) \eta(\boldsymbol{\theta})^{\gamma} \exp \left(\gamma \boldsymbol{\theta}^{T} \boldsymbol{\mathcal { X }}\right)
$$

then,

$$
\ln p(\boldsymbol{\theta} \mid \boldsymbol{X}, \gamma)=-\gamma D_{K L}\left(p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right) \| p(\mathbf{x} \mid \boldsymbol{\theta})\right)+C
$$

where $\boldsymbol{\theta}^{*}=\arg \max _{\boldsymbol{\theta}} p(\boldsymbol{\theta} \mid \mathcal{X}, \gamma)$ and $C$ is a constant independent of $\boldsymbol{\theta}$.

Proof. It can be deduced that:

$$
\begin{align*}
& D_{K L}\left(p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right) \| p(\mathbf{x} \mid \boldsymbol{\theta})\right) \\
& =\int p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right) \ln \frac{p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right)}{p(\mathbf{x} \mid \boldsymbol{\theta})} d \mathbf{x} \\
& =-\int p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right) \ln p(\mathbf{x} \mid \boldsymbol{\theta}) d \mathbf{x}+C_{1} \\
& =-\int \eta\left(\boldsymbol{\theta}^{*}\right) \exp \left(\boldsymbol{\theta}^{* T} \boldsymbol{\phi}(\mathbf{x})\right)\left(\ln \eta(\boldsymbol{\theta})+\boldsymbol{\theta}^{T} \boldsymbol{\phi}(\mathbf{x})\right) d \mathbf{x}+C_{1} \\
& =-\ln \eta(\boldsymbol{\theta}) \int \eta\left(\boldsymbol{\theta}^{*}\right) \exp \left(\boldsymbol{\theta}^{* T} \boldsymbol{\phi}(\mathbf{x})\right) d \mathbf{x} \\
& \\
& \quad-\int \eta\left(\boldsymbol{\theta}^{*}\right) \exp \left(\boldsymbol{\theta}^{* T} \boldsymbol{\phi}(\mathbf{x})\right) \boldsymbol{\theta}^{T} \boldsymbol{\phi}(\mathbf{x}) d \mathbf{x}+C_{1}  \tag{1}\\
& =-\ln \eta(\boldsymbol{\theta})+\boldsymbol{\theta}^{T} \frac{\nabla \eta\left(\boldsymbol{\theta}^{*}\right)}{\eta\left(\boldsymbol{\theta}^{*}\right)}+C_{1}
\end{align*}
$$

where $C_{1}=\int p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right) \ln p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right) d \mathbf{x}$.

Since $\boldsymbol{\theta}^{*}=\arg \max _{\boldsymbol{\theta}} p(\boldsymbol{\theta} \mid \boldsymbol{X}, \gamma)$, we have

$$
\left.\nabla_{\boldsymbol{\theta}} \ln p(\boldsymbol{\theta} \mid \mathcal{X}, \gamma)\right|_{\boldsymbol{\theta}=\boldsymbol{\theta}^{*}}=\left.\gamma\left(\frac{\nabla \eta(\boldsymbol{\theta})}{\eta(\boldsymbol{\theta})}+\boldsymbol{\mathcal { X }}\right)\right|_{\boldsymbol{\theta}=\boldsymbol{\theta}^{*}}=0
$$

Then we can obtain

$$
\begin{equation*}
\frac{\nabla \eta\left(\boldsymbol{\theta}^{*}\right)}{\eta\left(\boldsymbol{\theta}^{*}\right)}=-\boldsymbol{\mathcal { X }} \tag{2}
\end{equation*}
$$

Thus

$$
\begin{align*}
\ln p(\boldsymbol{\theta} \mid \mathcal{X}, \gamma) & =\gamma\left(\ln \eta(\boldsymbol{\theta})+\boldsymbol{\theta}^{T} \boldsymbol{\mathcal { X }}\right)+C_{2} \\
& =\gamma\left(\ln \eta(\boldsymbol{\theta})-\boldsymbol{\theta}^{T} \frac{\nabla \eta\left(\boldsymbol{\theta}^{*}\right)}{\eta\left(\boldsymbol{\theta}^{*}\right)}\right)+C_{2}  \tag{3}\\
& =-\gamma D_{K L}\left(p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right)| | p(\mathbf{x} \mid \boldsymbol{\theta})\right)+\gamma C_{1}+C_{2} \\
& =-\gamma D_{K L}\left(p\left(\mathbf{x} \mid \boldsymbol{\theta}^{*}\right)| | p(\mathbf{x} \mid \boldsymbol{\theta})\right)+C
\end{align*}
$$

where $C_{2}=\ln f(\mathcal{X}, \gamma)$ and $C=\gamma C_{1}+C_{2}$, which is independent of $\boldsymbol{\theta}$.

The proof is then completed.

## A2. Proof to relationship of the online modELS TO THE OFFLINE ONES

We then provide the proof to the Theorem 2 in the main text as follows.

Theorem 2 if $N^{t-1}$ and $\rho$ are set to be $(t-1) d$ and 1 , respectively, then the minimization problem of (12) for $\{\boldsymbol{\Pi}, \boldsymbol{\Sigma}\}$ and that of (17) for $\mathbf{U}$ are equivalent to calculating:

$$
\begin{align*}
\left\{\boldsymbol{\Pi}^{t}, \boldsymbol{\Sigma}^{t}\right\} & =\arg \max _{\boldsymbol{\Pi}, \boldsymbol{\Sigma}} \sum_{j=1}^{t} \ln p\left(\mathbf{x}^{j}, \mathbf{z}^{j} \mid \boldsymbol{\Pi}, \boldsymbol{\Sigma}, \mathbf{v}^{j}, \mathbf{U}^{j}\right) \\
\mathbf{U}^{t} & =\arg \max _{\mathbf{U}} \sum_{j=1}^{t} \ln p\left(\mathbf{x}^{j}, \mathbf{z}^{j} \mid \boldsymbol{\Pi}^{j}, \boldsymbol{\Sigma}^{j}, \mathbf{v}^{j}, \mathbf{U}\right) \tag{4}
\end{align*}
$$

respectively ${ }^{1}$. Moreover, under these settings, it holds that:

$$
\begin{align*}
\left\|\boldsymbol{\Sigma}^{t}-\boldsymbol{\Sigma}^{t-1}\right\|_{F} & \leq O\left(\frac{1}{t}\right) ; \quad\left\|\boldsymbol{\Pi}^{t}-\mathbf{\Pi}^{t-1}\right\|_{F} \leq O\left(\frac{1}{t}\right) \\
\left\|\mathbf{U}^{t}-\mathbf{U}^{t-1}\right\|_{F} & \leq O\left(\frac{1}{t}\right) \tag{5}
\end{align*}
$$

Proof. We firstly prove the Eq. (4) for $\{\boldsymbol{\Pi}, \boldsymbol{\Sigma}\}$ as follows:

$$
\begin{aligned}
& \sum_{j=1}^{t-1} \ln p\left(\mathbf{x}^{j}, \mathbf{z}^{j} \mid \boldsymbol{\Pi}, \mathbf{\Sigma}, \mathbf{v}^{j}, \mathbf{U}^{j}\right), \\
& = \\
& =\sum_{j=1}^{t-1} \sum_{i=1}^{d} \sum_{k=1}^{K} z_{i k}^{j}\left\{\ln \pi_{k}+\ln \mathcal{N}\left(x_{i}^{t} \mid\left(\mathbf{u}_{i}\right)^{T} \mathbf{v}^{j}, \sigma_{k}^{2}\right)\right\} \\
& = \\
& \sum_{j=1}^{t-1} \sum_{i=1}^{d} \sum_{k=1}^{K} z_{i k}^{j}\left\{\ln \pi_{k}-\ln \sigma_{k}-\frac{\left(x_{i}^{j}-\mathbf{u}_{i}^{T} \mathbf{v}^{j}\right)^{2}}{2 \sigma_{k}^{2}}\right\}+C \\
& = \\
& =\sum_{k=1}^{K}\left\{\sum_{j=1}^{t-1} \sum_{i=1}^{d} z_{i k}^{j} \ln \pi_{k}-\sum_{j=1}^{t-1} \sum_{i=1}^{d} z_{i k}^{j} \ln \sigma_{k}-\right. \\
& \\
& \left.\frac{\sum_{j=1}^{t-1} \sum_{i=1}^{d}\left(x_{i}^{j}-\mathbf{u}_{i}^{T} \mathbf{v}^{j}\right)^{2}}{2 \sigma_{k}^{2}}\right\}+C \\
& = \\
& \sum_{k=1}^{K}\left\{N_{k}^{t-1} \ln \pi_{k}-N_{k}^{t-1} \ln \sigma_{k}-\right. \\
& \left.\quad \frac{N_{k}^{t-1} \frac{1}{N_{k}^{t-1}} \sum_{j=1}^{t-1} \sum_{i=1}^{d} z_{i k}^{j}\left(x_{i}^{j}-\mathbf{u}_{i}^{T} \mathbf{v}^{j}\right)^{2}}{2 \sigma_{k}^{2}}\right\}+C \\
& = \\
& =\sum_{k=1}^{K}\left\{N_{k}^{t-1} \ln \pi_{k}-N_{k}^{t-1} \ln \sigma_{k}-\frac{N_{k}^{t-1} \sigma_{k}^{t-12}}{2 \sigma_{k}^{2}}\right\}+C \\
& = \\
& =\sum_{k=1}^{K} N_{k}^{t-1}\left\{\ln \pi_{k}-\ln \sigma_{k}-\frac{\sigma_{k}^{t-12}}{2 \sigma_{k}^{2}}\right\}+C \\
& = \\
& = \\
& = \\
& = \\
& N^{t-1} \sum_{k=1}^{K} \pi_{k}^{t-1} \ln \pi_{k}^{t}-\sum_{k=1}^{K} N_{k}^{t-1}\left(\frac{1}{2} \frac{\sigma_{k}^{t-12}}{\sigma_{k}^{2}}+\ln \right)+C,
\end{aligned}
$$

where

$$
\begin{align*}
N_{k}^{t-1} & =\sum_{j=1}^{t-1} \sum_{i=1}^{d} z_{i k}^{j}, N^{t-1}=\sum_{k=1}^{k} N_{k}^{t-1}, \pi^{t-1}=\frac{N_{k}^{t-1}}{N^{t-1}}  \tag{7}\\
\sigma_{k}^{t-1^{2}} & =\frac{1}{N_{k}^{t-1}} \sum_{j=1}^{t-1} \sum_{i=1}^{d} z_{i k}^{j}\left(x_{i}^{j}-\mathbf{u}_{i}^{T} \mathbf{v}^{j}\right)^{2}
\end{align*}
$$

and $C$ is a constant number. So,

$$
\begin{aligned}
& \sum_{j=1}^{t} \ln p\left(\mathbf{x}^{j}, \mathbf{z}^{j} \mid \boldsymbol{\Pi}, \boldsymbol{\Sigma}, \mathbf{v}^{j}, \mathbf{U}^{j}\right) \\
& =\ln p\left(\mathbf{x}^{t}, \mathbf{z}^{t} \mid \boldsymbol{\Pi}, \boldsymbol{\Sigma}, \mathbf{v}^{t}, \mathbf{U}^{t}\right)-\mathcal{R}_{F}^{t}(\boldsymbol{\Pi}, \mathbf{\Sigma})+C \\
& =-\mathcal{L}^{\prime t}(\mathbf{\Pi}, \mathbf{\Sigma})+C
\end{aligned}
$$

Meanwhile, for $\mathbf{U}$, it holds that

$$
\begin{align*}
& \ln p\left(\mathbf{x}^{j}, \mathbf{z}^{j} \mid \boldsymbol{\Pi}^{j}, \mathbf{\Sigma}^{j}, \mathbf{v}^{j}, \mathbf{U}\right) \\
& =\sum_{j=1}^{t-1} \sum_{i=1}^{d} \sum_{k=1}^{K} z_{i k}^{j}\left\{\ln \pi_{k}^{j}-\ln \sigma_{k}^{j}-\frac{\left(x_{i}^{j}-\mathbf{u}_{i}^{T} \mathbf{v}^{j}\right)^{2}}{2 \sigma_{k}^{2^{2}}}\right\}+C  \tag{9}\\
& =-\left\|\mathbf{W}^{t} \odot\left(\mathbf{X}^{t}-\mathbf{U} \mathbf{V}^{t}\right)\right\|_{F}^{2}+C
\end{align*}
$$

where $\mathbf{W}^{t}=\left[\mathbf{w}^{j}\right]_{j=1}^{t} \quad, \mathbf{V}^{t}=\left[\mathbf{v}^{j}\right]_{j=1}^{t}$ and $w_{i}^{j}=$


$$
\begin{align*}
& \mathbf{u}_{i}^{t}=\left(\sum_{j=1}^{t} w_{i}^{j^{2}} \mathbf{v}^{j} \mathbf{v}^{j^{T}}\right)^{-1}\left(\sum_{j=1}^{t} w_{i}^{j^{2}} x_{i}^{j} \mathbf{v}^{j^{T}}\right)  \tag{10}\\
& =\left(\mathbf{A}_{i}^{t-1-1}+w_{i}^{j^{2}} \mathbf{v}^{j} \mathbf{v}^{j T}\right)^{-1}\left(\mathbf{b}_{i}^{t-1}+w_{i}^{j^{2}} x_{i}^{j} \mathbf{v}^{j T}\right)
\end{align*}
$$

where $\quad \mathbf{A}_{i}^{t-1-1}=\sum_{j=1}^{t-1} w_{i}^{j^{2}} \mathbf{v}^{j} \mathbf{v}^{j^{T}}, \quad \mathbf{b}_{i}^{t-1}=$ $\sum_{j=1}^{t-1} w_{i}^{j^{2}} x_{i}^{j} \mathbf{v}^{j^{T}}$, which are also the solution of :

$$
\begin{equation*}
\mathcal{L}^{\prime t}(\mathbf{U})=\left\|\mathbf{w}^{t} \odot\left(\mathbf{x}^{t}-\mathbf{U} \mathbf{v}^{t}\right)\right\|_{F}^{2}+\mathcal{R}_{b}^{t}(\mathbf{U}) \tag{11}
\end{equation*}
$$

We then prove (5). Firstly we need to make some reasonable and simple bound assumptions for $\forall i, j$ :

$$
\begin{gathered}
\left|x_{i}^{j}\right| \leq M \\
0<c \leq \frac{\sum_{i=1}^{d} \gamma_{i k}^{j}}{d} \leq C<1 \\
0<\lambda_{1} \leq w_{i}^{j} \leq \lambda_{2} \\
0<\eta_{1} \leq\left\|\mathbf{v}^{j}\right\|_{F} \leq \eta_{2}
\end{gathered}
$$

(6) Then, based on Eq. (13) in the paper, we can deduce that when the online EM algorithm converges, we have:

$$
\begin{align*}
& \pi_{k}^{t}-\pi_{k}^{t-1}=\frac{\bar{N}}{N}\left(\bar{\pi}_{k}-\pi_{k}^{t-1}\right)  \tag{12}\\
& \sigma_{k}^{t^{2}}-\sigma_{k}^{t-1^{2}}=\frac{\bar{N}_{k}}{N_{k}}\left(\bar{\sigma}_{k}^{2}-\sigma_{k}^{t-1^{2}}\right) .
\end{align*}
$$

For $\pi_{k}^{t}$, it is easy to know $\left|\bar{\pi}_{k}-\pi_{k}^{t-1}\right| \leq 1$ and $\frac{\bar{N}}{N}=\frac{1}{t}$, and hence we have:

$$
\left|\pi_{k}^{t}-\pi_{k}^{t-1}\right|=\left|\frac{\bar{N}}{N}\right|\left|\bar{\pi}_{k}-\pi_{k}^{t-1}\right| \leq \frac{1}{t}
$$

For $\sigma_{k}^{t^{2}}$, it is easy to get $\left|\bar{\sigma}_{k}^{2}-\sigma_{k}^{t-1^{2}}\right| \leq M^{2}$ and $\frac{c}{C} \frac{1}{t} \leq$ $\frac{\bar{N}_{k}}{N_{k}} \leq \frac{C}{c} \frac{1}{t}$, and therefore,

$$
\left|{\sigma_{k}^{t}}^{2}-\sigma_{k}^{t-1^{2}}\right|=\left|\frac{\bar{N}_{k}}{N_{k}}\right|\left|\bar{\sigma}_{k}^{2}-\sigma_{k}^{t-12}\right| \leq \frac{C M^{2}}{c} \frac{1}{t}
$$

Thus, we have

$$
\left\|\boldsymbol{\Sigma}^{t}-\boldsymbol{\Sigma}^{t-1}\right\|_{F} \leq O\left(\frac{1}{t}\right) ; \quad\left\|\boldsymbol{\Pi}^{t}-\boldsymbol{\Pi}^{t-1}\right\|_{F} \leq O\left(\frac{1}{t}\right)
$$

For $\mathbf{U}^{t}$, Since when $\rho=1$, we have

$$
\mathbf{A}_{i}^{t^{-1}}=\sum_{j=1}^{t}{w_{i}^{j}}^{j^{2}} \mathbf{v}^{j} \mathbf{v}^{j} \mathbf{b}_{i}^{t}=\sum_{j=1}^{t}{w_{i}^{j}}^{2} x_{i}^{j} \mathbf{v}^{j^{T}}
$$

Therefore, under the bound assumptions, we can get

$$
\begin{gathered}
\lambda_{1}^{2} \eta_{1}^{2} t \leq\left\|\mathbf{A}_{i}^{t-1}\right\|_{F} \leq \lambda_{2}^{2} \eta_{2}^{2} t \\
\frac{1}{\lambda_{2}^{2} \eta_{2}^{2} t} \leq\left\|\mathbf{A}_{i}^{t}\right\|_{F} \leq \frac{1}{\lambda_{1}^{2} \eta_{1}^{2} t} \\
\left\|\mathbf{b}_{i}^{t}\right\|_{F} \leq \lambda_{2}^{2} \eta_{2} M t
\end{gathered}
$$

By virtue of Eq.(19) in the paper and $\mathbf{u}_{i}{ }^{t}=\mathbf{A}_{i}^{t} \mathbf{b}_{i}^{t}$, we can get
$\mathbf{u}_{i}^{t}-\mathbf{u}_{i}^{t-1}=\mathbf{A}_{i}^{t} w_{i}^{j^{2}} x_{i}^{j} \mathbf{v}^{j^{T}}-\mathbf{b}_{i}^{t-1} \frac{w_{i}^{t^{2}} \mathbf{A}_{i}^{t-1} \mathbf{v}^{t} \mathbf{v}^{t} \mathbf{A}_{i}^{t-1}}{1+w_{i}^{t^{2}} \mathbf{v}^{t} \mathbf{A}_{i}^{t-1} \mathbf{v}^{t}}$.

Calculate F-norm in both sides, we then get:

$$
\begin{align*}
\left\|\mathbf{u}_{i}^{t}-\mathbf{u}_{i}^{t-1}\right\|_{F} & \leq \frac{\lambda_{2}^{2} \eta_{2} M}{\lambda_{1}^{2} \eta_{1}^{2} t}+\lambda_{2}^{2} \eta_{2} M(t-1) \frac{\lambda_{2}^{2} \frac{1}{\lambda_{1}^{4} \eta_{1}^{4}(t-1)^{2}} \eta_{2}^{2}}{1+\lambda_{1}^{2} \eta_{1}^{2} \frac{1}{\lambda_{2}^{2} \eta_{2}^{2}(t-1)}} \\
& =\frac{\lambda_{2}^{2} \eta_{2} M}{\lambda_{1}^{2} \eta_{1}^{2} t}+\frac{\lambda_{2}^{4} \eta_{2}^{3} M}{\lambda_{1}^{4} \eta_{1}^{4}} \frac{1}{t-1+\frac{\lambda_{1}^{2} \eta_{1}^{2}}{\lambda_{2}^{4} \eta_{2}^{4}}} \\
& =O\left(\frac{1}{t}\right)+O\left(\frac{1}{t-1+\frac{\lambda_{1}^{2} \eta_{1}^{2}}{\lambda_{2}^{4} \eta_{2}^{4}}}\right) \\
& =O\left(\frac{1}{t}\right) \tag{13}
\end{align*}
$$

Thus we have: $\left\|\mathbf{U}^{t}-\mathbf{U}^{t-1}\right\|_{F} \leq O\left(\frac{1}{t}\right)$.
The proof is then completed.

## A3: Inference details on MoG Parameter Updating Equations

In this section we introduce how to infer the updating equations on MoG parameters $\{\boldsymbol{\Pi}, \boldsymbol{\Sigma}\}$ in the M-step of the proposed method (as introduced in Section. 3.3 of the maintext).

After E-step we can get the following objective function:

$$
\begin{align*}
& \left.{\mathcal{L}^{\prime t}}^{t}(\boldsymbol{\Pi}, \boldsymbol{\Sigma})=-\sum_{i=1}^{d} \sum_{k=1}^{K} \gamma_{i k}^{t}\left(\ln \pi_{k}-\ln \sigma_{k}-\frac{\left(x_{i}^{t}-\mathbf{u}_{i}^{T} \mathbf{v}\right)^{2}}{2 \sigma_{k}^{2}}\right)\right) \\
& \quad+\left(\sum_{k=1}^{K} N_{k}^{t-1}\left(\frac{1}{2} \frac{\sigma_{k}^{t-1^{2}}}{\sigma_{k}^{2}}+\ln \sigma_{k}\right)-N^{t-1} \sum_{k=1}^{K} \pi_{k}^{t-1} \log \pi_{k}\right) \tag{14}
\end{align*}
$$

Thus we can deduce that

$$
\frac{\partial \mathcal{L}^{\prime t}}{\partial \sigma_{k}}=\sum_{i=1}^{d} \gamma_{i k}^{t}\left\{\frac{1}{\sigma_{k}}-\frac{\left(x_{i}^{t}-\mathbf{u}_{i}^{T} \mathbf{v}\right)^{2}}{2 \sigma_{k}^{3}}+N_{k}^{t-1}\left(-\frac{\sigma_{k}^{t-1^{2}}}{\sigma_{k}^{3}}+\frac{1}{\sigma_{k}}\right)\right\}
$$

Let $\frac{\partial \mathcal{L}^{\prime}}{\partial \sigma_{k}}=0$, and we have

$$
\begin{equation*}
\sigma_{k}^{2}=\frac{N_{k}^{t-1} \sigma_{k}^{t-1^{2}}+\sum_{i=1}^{d} \gamma_{i k}^{t}\left(x_{i}^{t}-\mathbf{u}_{i}^{T} \mathbf{v}\right)^{2}}{N_{k}^{t-1}+\sum_{i=1}^{d} \gamma_{i k}^{t}} \tag{15}
\end{equation*}
$$

For $\pi_{k}$, note that there is a supplemental constraint $\sum_{k=1}^{K} \pi_{k}=1$. We can calculate the derivative on the corresponding Lagrange function as:
$\frac{\partial\left\{\mathcal{L}^{\prime}+\lambda\left(\sum_{k=1}^{K} \pi_{k}-1\right)\right\}}{\partial \pi_{k}}=-\sum_{i=1}^{d} \gamma_{i k}^{t} \frac{1}{\pi_{k}}-N_{k}^{t-1} \frac{1}{\pi_{k}}+\lambda=0$, and then we have

$$
N_{k}^{t-1}+\sum_{i=1}^{d} \gamma_{i k}^{t}-\lambda \pi_{k}=0
$$

By summing up $k$ and using $\sum_{k=1}^{K} \pi_{k}=1$, we get

$$
\lambda=\sum_{k=1}^{K}\left(N_{k}^{t-1}+\sum_{i=1}^{d} \gamma_{i k}^{t}\right)
$$

Thus

$$
\begin{equation*}
\pi_{k}=\frac{N_{k}^{t-1}+\sum_{i=1}^{d} \gamma_{i k}^{t}}{\sum_{k=1}^{K}\left(N_{k}^{t-1}+\sum_{i=1}^{d} \gamma_{i k}^{t}\right)} \tag{16}
\end{equation*}
$$

TABLE 1: The settings of the rank

| Video | airport | bootstrap | shoppingmall | lobby | escalator |
| :---: | :---: | :---: | :---: | :---: | :---: |
| rank | 2 | 2 | 4 | 5 | 2 |
| Video | curtain | campus | watersurface | fountain |  |
| rank | 6 | 4 | 2 | 4 |  |

If we set

$$
\begin{align*}
& \bar{N}=d ; \bar{N}_{k}=\sum_{i}^{d} \gamma_{i k}^{t} ; \bar{\pi}_{k}=\frac{\bar{N}_{k}}{\bar{N}} \\
& \left.\bar{\sigma}_{k}^{2}=\frac{1}{\bar{N}_{k}} \sum_{i=1}^{d} \gamma_{i k}^{t}\left(x_{i}^{t}-\left(\mathbf{u}_{i}\right)^{T} \mathbf{v}\right)^{2}\right)  \tag{17}\\
& N=N^{t-1}+\bar{N} ; N_{k}=N_{k}^{t-1}+\bar{N}_{k}
\end{align*}
$$

Eq. (15) and (16) can then be rewritten as the following forms for $\boldsymbol{\Pi}$ and $\boldsymbol{\Sigma}$ :

$$
\begin{align*}
\pi_{k} & =\pi_{k}^{t-1}-\frac{\bar{N}}{N}\left(\pi_{k}^{t-1}-\bar{\pi}_{k}\right), \\
\sigma_{k}{ }^{2} & =\sigma_{k}^{t-1^{2}}-\frac{\bar{N}_{k}}{N_{k}}\left(\sigma_{k}^{t-1^{2}}-\bar{\sigma}_{k}^{2}\right), \tag{18}
\end{align*}
$$

which is the closed-form updating equations for the parameters.

Eq (18) can also be understood in the Robbins-Monro algorithm framework [1], which is an effective methodology in solving the MLE problem on the sequential data.

## A4. Complexity Analysis of the OMoGMF AlGORITHM

All variables involved in the OMoGMF algorithm are updated in closed-form (i.e., Eq. (12), (14), (17), (21) in the main text), and thus we can easily evaluate that the complexity of our method is $O\left(I\left(d_{\Omega}\left(k+r^{2}\right)+r^{3}\right)\right)$, where $r$ is the subspace rank, $I$ is the iteration number of the algorithm, $d_{\Omega}$ is the number of pixels in the video frame, and $k$ is the number of noise components. The complexity of the proposed OMoGMF algorithm is thus linearly increasing with $d_{\Omega}, k$, and $I$, and three order increasing with $r$ (led by the matrix inverse calculation involved in Eq. (17) in the main text).

## A5. More parameters Setting details

## A5.1. On Experiment 4.1

We compare OMoGMF and OMoGMF+TV with other nine competing methods, including RPCA, GODEC, RegL1, PRMF, OPRMF, GRASTA,GOSUS and DECOLOR. For RPCA, RegL1, PRMF, OPRMF, DECOLOR and GRASTA, we use the default parameter settings in the original codes. For GODEC, we set the sparse parameter by using the result of RPCA. For GOSUS, we set $\lambda$ using cross-validation and set others by default settings. The settings of the rank for the methods is shown in Table 1. For OMoGMF and OMoGMF+TV, we set $N^{t-1}=50 d, \rho=0.98$ and the number of the Gaussians $K=3$. Moreover, the impact of $N^{t-1}$ on MoG parameters is shown in Fig. 1, and we can find that too large or too small $N^{t-1}$ value are not preferred. SPecifically, if it is set too large, the MoG parameters are varied very slowly and are hard to reflect the realtime noise variation of online videos. However, if it is set too small, the parameters are too sensitive to single frame change, and


Fig. 1: Tendency curves of MoG parameters with respect to different $N_{k}^{t-1}$ in airport sequence.
make the method unstable to a continuous change on video foregrounds. We thus more prefer a moderate setting for this parameter, as clearly depicted in the figure. Besides, the threshold number for F-measure is set be the optimal value for all methods, which maximizes the F-measure. We also give the subsampling experiment results of all 9 videos in Table 2 (i.e., the detailed version of Table 5 in the maintext).

## A5.2. On Experiment 4.2: Synthetic data

Since RASL and t-GRASTA are not work well on the original frames and these two methods must choose a canonical frame which is smaller than original frames. In order to fairly compare t-OMoGMF with them, we choose a $0.76 \mathrm{~m} \times$ $0.76 n$ canonical frame, where $m$ and $n$ are the length and width of original frames, respectively. Meanwhile, we also use the same size of canonical frame on ground truth and the respective image transformation obtained by these three methods to compute the F-measure. Besides, we use itOMoGMF as a warm-start way to t-OMoGMF and set the number of the Gaussians as $K=2$.

## A5.3. On Experiment 4.2: Real data

For RASL and t-GRASTA, we choose a $0.7 m \times 0.7 n$ canonical frame on the real data experiments. We randomly choose 50 frames and use it-OMoGMF to warm start the model, while set the number of the Gaussians as $K=2$.

## References

[1] H. Robbins and S. Monro, "A stochastic approximation method," The annals of mathematical statistics, pp. 400-407, 1951.

TABLE 2: F-measure and FPS of OMoGMF and GRASTA under different sub-sampling rates on 9 vidoes, each with 1000 frames, in Li dataset.

| Sub-Sampling rate |  |  | 1\% |  | 10\% |  | 30\% |  | 50\% |  | 100\% |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Dataset | frame size | method | F-M | FPS | F-M | FPS | F-M | FPS | F-M | FPS | F-M | FPS |
| airport | $144 \times 176$ | OMoGMF | 0.7131 | 263.6 | 0.7230 | 181.6 | 0.7238 | 115.7 | 0.7242 | 91.7 | 0.7241 | 63.0 |
|  |  | GRASTA | 0.6312 | 246.7 | 0.6403 | 209.6 | 0.6325 | 167.6 | 0.6256 | 141.3 | 0.6194 | 123.9 |
| bootstap | $120 \times 160$ | OMoGMF | 0.6196 | 334.5 | 0.6204 | 273.4 | 0.6204 | 178.7 | 0.6214 | 144.4 | 0.6199 | 104.3 |
|  |  | GRASTA | 0.5462 | 319.3 | 0.5757 | 279.4 | 0.5812 | 224.2 | 0.5832 | 191.1 | 0.5788 | 177.9 |
| shoppingmall | $256 \times 320$ | OMoGMF | 0.6942 | 104.7 | 0.6946 | 40.2 | 0.6947 | 16.1 | 0.6948 | 10.2 | 0.6950 | 5.2 |
|  |  | GRASTA | 0.6535 | 65.5 | 0.7100 | 56.7 | 0.7143 | 44.2 | 0.7151 | 37.1 | 0.7146 | 28.7 |
| lobby | $128 \times 160$ | OMoGMF | 0.7699 | 276.7 | 0.7716 | 173.2 | 0.7721 | 112.5 | 0.7714 | 68.1 | 0.7721 | 41.1 |
|  |  | GRASTA | 0.2389 | 246.2 | 0.5251 | 218.9 | 0.6290 | 174.7 | 0.6295 | 152.3 | 0.6101 | 132.9 |
| escalator | $130 \times 160$ | OMoGMF | 0.6101 | 332.0 | 0.6119 | 265.9 | 0.6126 | 172.3 | 0.6128 | 137.5 | 0.6120 | 99.6 |
|  |  | GRASTA | 0.4581 | 303.2 | 0.5897 | 264.6 | 0.5870 | 212.8 | 0.5821 | 180.2 | 0.5732 | 166.9 |
| curtain | $128 \times 160$ | OMoGMF | 0.8558 | $266.4$ | 0.8669 | 159.8 | 0.8647 | 63.9 | 0.8657 | 44.1 | 0.8657 | 24.7 |
|  |  | GRASTA | 0.7828 | 222.9 | 0.7908 | 197.3 | 0.7442 | 157.6 | 0.7143 | 133.7 | 0.6830 | 113.5 |
| campus | $128 \times 160$ | OMoGMF | 0.4363 | 270.3 | 0.4465 | 166.6 | 0.4474 | 75.4 | 0.4470 | 52.6 | 0.4475 | 30.9 |
|  |  | GRASTA | 0.3795 | 233.6 | 0.4108 | 203.2 | 0.4287 | 163.0 | 0.4357 | 139.5 | 0.4458 | 118.4 |
| watersurface | $128 \times 160$ | OMoGMF | 0.8716 | 331.3 | 0.8728 | 267.5 | 0.8744 | 174.6 | 0.8744 | 138.41 | 0.8744 | 100.2 |
|  |  | GRASTA | 0.8527 | 301.2 | 0.8564 | 266.3 | 0.8462 | 215.2 | 0.8264 | 185.6 | 0.7589 | 168.8 |
| fountain | $128 \times 160$ | OMoGMF | 0.7136 | 281.1 | 0.7196 | 176.8 | 0.7197 | 118.7 | 0.7196 | 88.2 | 0.7196 | 49.5 |
|  |  | GRASTA | 0.6013 | 257.4 | 0.6881 | 229.3 | 0.7016 | 180.5 | 0.6999 | 150.5 | 0.6923 | 127.5 |
| Average | - | OMoGMF | 0.6982 | 273.4 | 0.7030 | 189.4 | 0.7033 | 114.2 | 0.7035 | 86.1 | 0.7034 | 57.6 |
|  |  | GRASTA | 0.5716 | 244.0 | 0.6430 | 213.9 | 0.6516 | 171.1 | 0.6458 | 145.7 | 0.6307 | 128.7 |

