Discrete Models: Optimization and Applications

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Microsoft Computer Vision School Moscow, July 2011

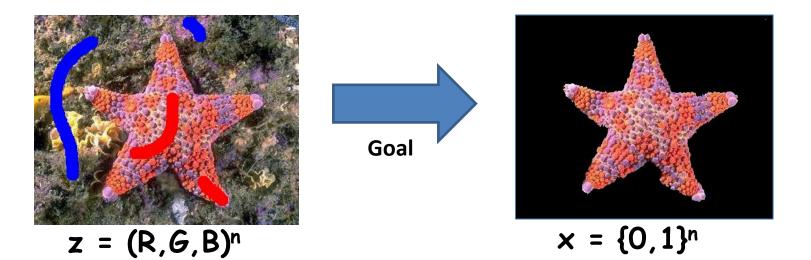
Outline

- Introduction to Random Fields
- MRFs/CRFs models in Vision
- Optimisation techniques
- Comparison

Outline

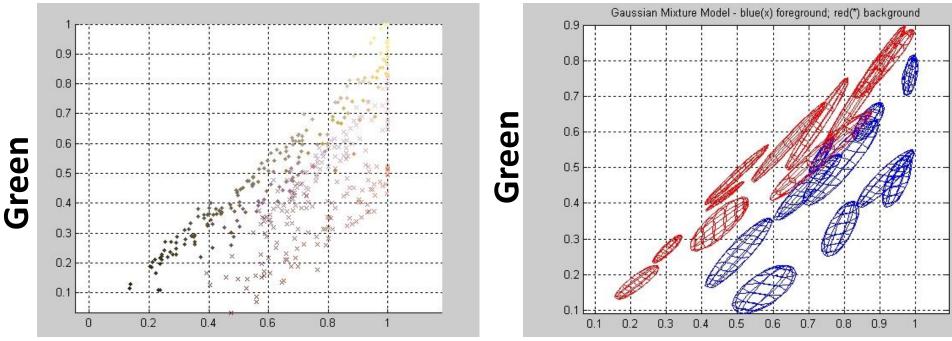
- Introduction to Random Fields
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A Probabilistic View on Random Fields



Given \mathbf{z} and unknown (latent) variables \mathbf{X} :

Likelihood P(x|z) ~ P(z|x) P(x)

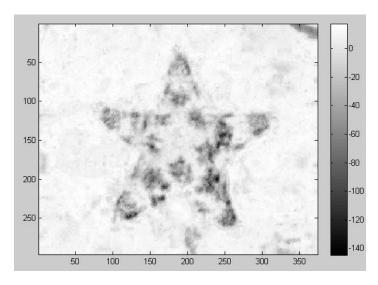


Red

Red



Likelihood $P(x|z) \sim P(z|x) P(x)$



-20 -40 100 -60 -80 -100 200 120 -140 150 50 100 200 250 300 350

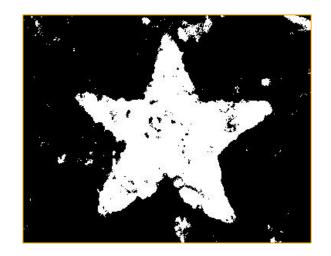
 $P(z_{i}|x_{i}=0)$

 $P(z_i | x_i = 1)$

Maximum likelihood:

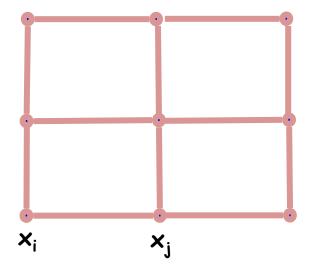
$$x^* = \underset{X}{\operatorname{argmax}} P(z|x) =$$

$$\underset{X}{\operatorname{argmax}} \prod_{X_i} P(z_i|x_i)$$



Prior $P(x|z) \sim P(z|x) P(x)$





$$P(x) = 1/f \prod_{i,j \in N_4} \Theta_{ij} (x_i, x_j)$$

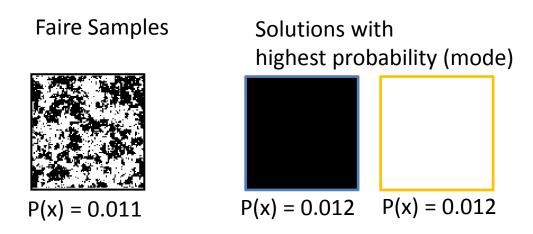
$$f = \sum_{x} \prod_{i,j \in N} \Theta_{ij} (x_i, x_j) \quad \text{``partition function''}$$

$$\Theta_{ij} (x_i, x_j) = exp\{-|x_i - x_j|\} \quad \text{``ising prior''}$$

$$(exp\{-1\}=0.36; exp\{0\}=1)$$

Prior

Pure Prior model: $P(x) = 1/f \prod_{i,j \in N_4} exp\{-|x_i-x_j|\}$



Smoothness prior needs the likelihood

Posterior distribution

$$P(x|z) \sim P(z|x) P(x)$$

"Gibbs" distribution: $P(x|z) = 1/f(z,w) exp\{-E(x,z,w)\}$ $E(x,z,w) = \sum_{i} \theta_{i} (x_{i},z_{i}) + w \sum_{i,j \in N} \theta_{ij} (x_{i},x_{j}) Energy$ Unary terms Pairwise terms

 $\Theta_i (x_i, z_i) = -\log P(z_i | x_i = 1) x_i - \log P(z_i | x_i = 0) (1 - x_i)$ Likelihood $\Theta_{ij} (x_i, x_j) = |x_i - x_j|$ prior

Not important that it is a proper distribution.

Energy minimization $P(x|z) = 1/f(z,w) exp\{-E(x,z,w)\}$ $f(z,w) = \sum_{x} exp\{-E(x,z,w)\}$ $-\log P(x|z) = -\log (1/f(z,w)) + E(x,z,w)$

$$\mathbf{x^{*}} = \underset{X}{\operatorname{argmin}} \mathbf{E}(\mathbf{x}, \mathbf{z}, \mathbf{w}) \quad \text{MAP same as minimum Energy}$$
$$\mathbf{E}(\mathbf{x}, \mathbf{z}, \mathbf{w}) = \sum_{i} \theta_{i} (\mathbf{x}_{i}, \mathbf{z}_{i}) + \underset{i, j \in \mathbb{N}}{\mathbf{w}} \frac{1}{\sum_{i, j \in \mathbb{N}}} \theta_{ij} (\mathbf{x}_{i}, \mathbf{x}_{j})$$



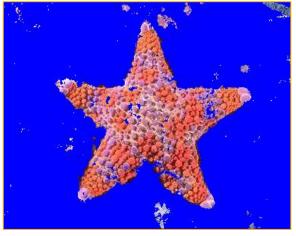


MAP; Global min E

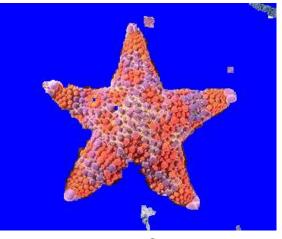


ML

Weight prior and likelihood



w =0







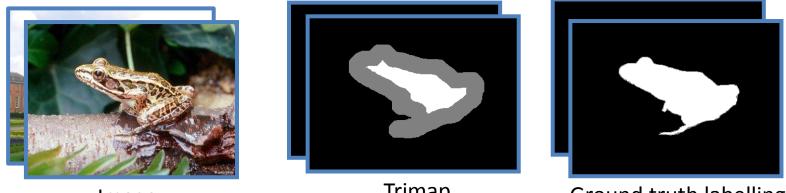


w =200

$$E(x,z,w) = \sum \Theta_i (x_i,z_i) + w \sum \Theta_{ij} (x_i,x_j)$$

Learning the weighting w

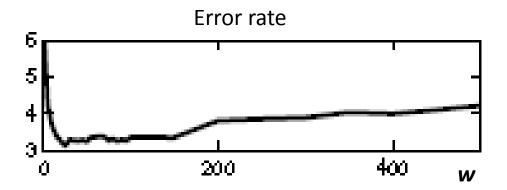
Training set:



Image

Trimap

Ground truth labelling



Loss function: number of misclassified pixels

Exercise

You will have a chance to re-implement an interactive image segmentation and play with different settings

Outline

- Introduction to Random Fields
- MRFs/CRFs models in Vision
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Random Field Models for Computer Vision

Model :

- discrete or continuous variables?
- discrete or continuous space?
- Dependence between variables?

Applications:

- 2D/3D Image segmentation
- Object Recognition
- 3D reconstruction
- Stereo matching
- Image denoising
- Texture Synthesis
- Pose estimation

...

Panoramic Stitching

Inference/Optimisation

- Combinatorial optimization: e.g. Graph Cut
- Message Passing: e.g. BP, TRW
- Iterated Conditional Modes (ICM)
- LP-relaxation: e.g. Cutting-plane
- Problem decomposition + subgradient

• .

Learning:

- Maximum Likelihood Learning
 - Pseudo-likelihood approximation
- Loss minimizing Parameter Learning
 - Exhaustive search
 - Constraint generation

Detour on Learning

Why is it important to think about **P(x|z,w)**? ... we could just talk about minimizing objective function **E(x,z,w)**

In the following I only discuss some concepts and insights done formally in Christoph Lampert's lectures...

Following slides are motivated from:

[Nowozin and Lampert, Structure Learning and Prediction in Computer Vision, 2011]

How to make a decision

Assume model **P(x|z,w)** is known

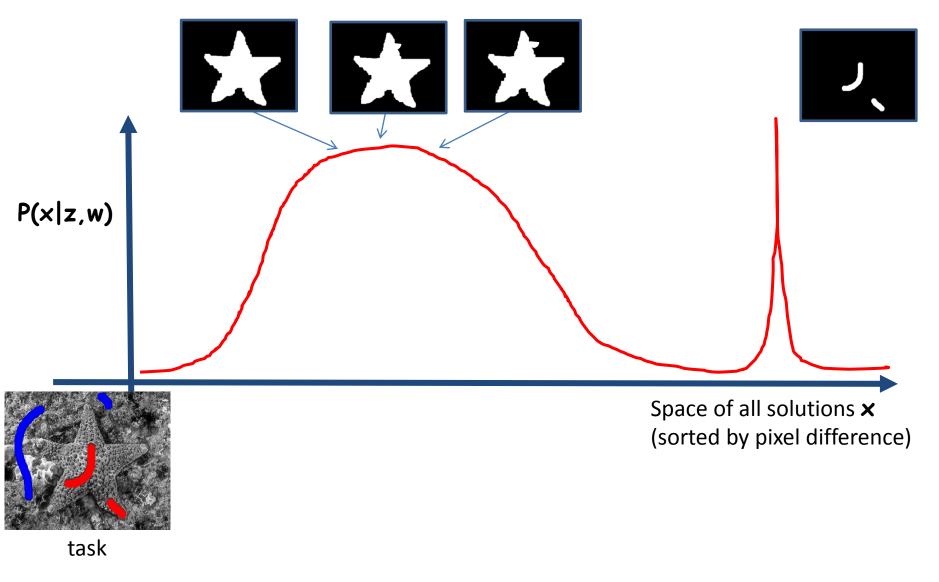
Goal: Choose x* which minimizes the risk R

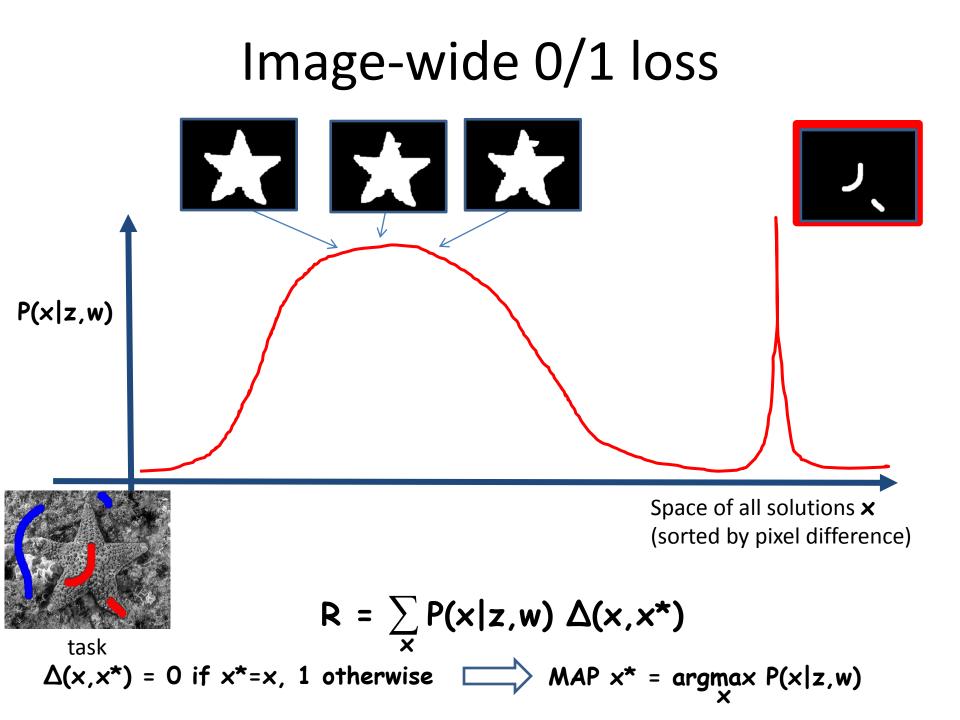
Risk **R** is the expected loss:

$$\mathsf{R} = \sum_{\mathsf{x}} \mathsf{P}(\mathsf{x}|\mathsf{z},\mathsf{w}) \Delta(\mathsf{x},\mathsf{x^*})$$

"loss function"

Which solution **x*** do you choose?





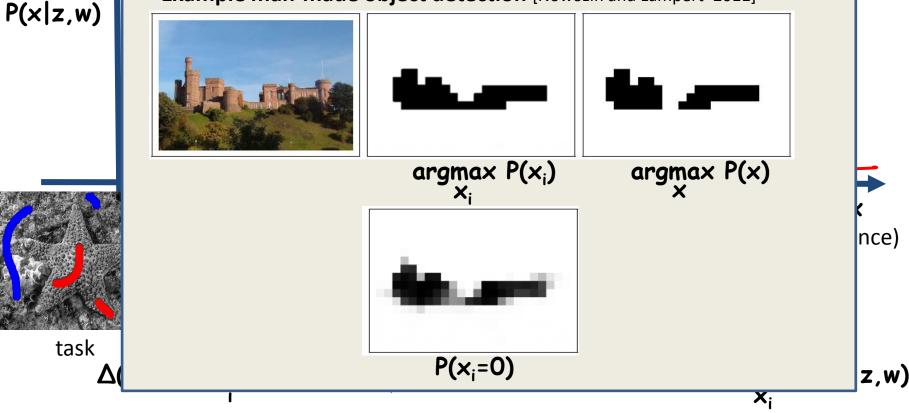
Pixel-wise Hamming loss

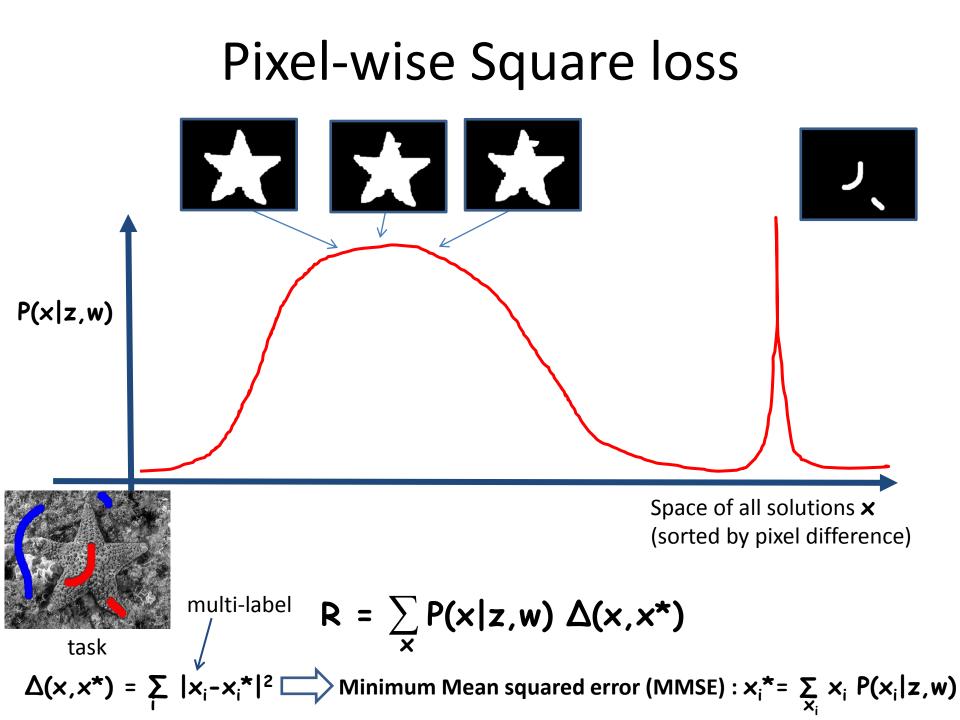
<u>Reminder:</u>

Marginal: $P(x_i=k) = \sum_{X_{i\setminus i}} P(x_1, \dots, x_i=k, \dots, x_n)$

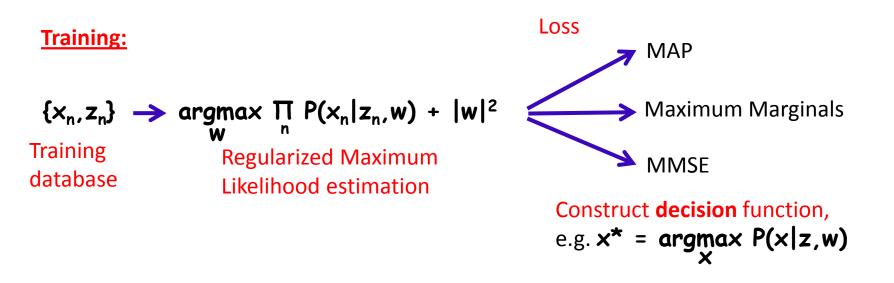
Needs "probabilistic inference", e.g. sum-product BP, sampling, which is different to MAP

Example man-made object detection [Nowozin and Lampert '2011]





Probabilistic Parameter Learning



Test time:

optimize decision function for new z, i.e. $x^* = argma P(x|z,w)$

Example – Image denoising



 ${\tt Z}_{1\ldots {\tt m}}$ ×1...m Ground truths Train images

Regularized Maximum Likelihood learning: pairwise 4-connected MRF (needs a lot of work ...)



Test image - true



MMSE



(pixel-wise squared loss)

MAP (image 0-1 loss)

... so is **MAP** not interesting then?

[see details in: Putting MAP back on the map, Pletscher et al. DAGM 2010]

Input test image - noisy

Alternative pipeline for learning

"Traditional" probabilistic Parameter Learning (2 steps)

$$\{x_{n}, z_{n}\} \rightarrow \underset{w}{\operatorname{argmax}} \prod_{n} P(x_{n}|z_{n}, w) + |w|^{2}$$

$$\begin{array}{c} \text{Loss} \\ \text{MAP} \\ \text{Maximum Marginals} \\ \text{MMSE} \\ \text{Likelihood estimation} \\ \end{array}$$

$$\begin{array}{c} \text{Likelihood estimation} \\ \text{Construct decision function,} \\ \text{e.g. } x^{*} = \underset{w}{\operatorname{argmax}} P(x|z,w) \end{array}$$

Loss-Minimizing Parameter Learning (1 step)

Test-time is MAP: **x*=argmax P(x|z,w)**

database

Best w such that $x^* = \operatorname{argmax}_{X} P(x|z,w)$ is optimal wrt Risk: $R = \sum_{X} P(x|z,w) \Delta(x,x^*)$

Example – Image denoising



Z_{1..m} ×_{1..m} Train images Ground truths

Loss-Minimizing Parameter Learning: pairwise 4-connected MRF (needs a lot of work ...)



Test image - true



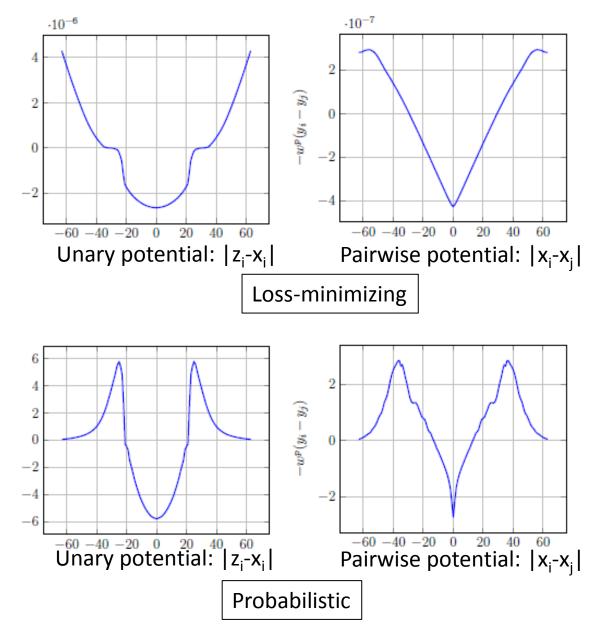


MAP (image 0-1 loss)

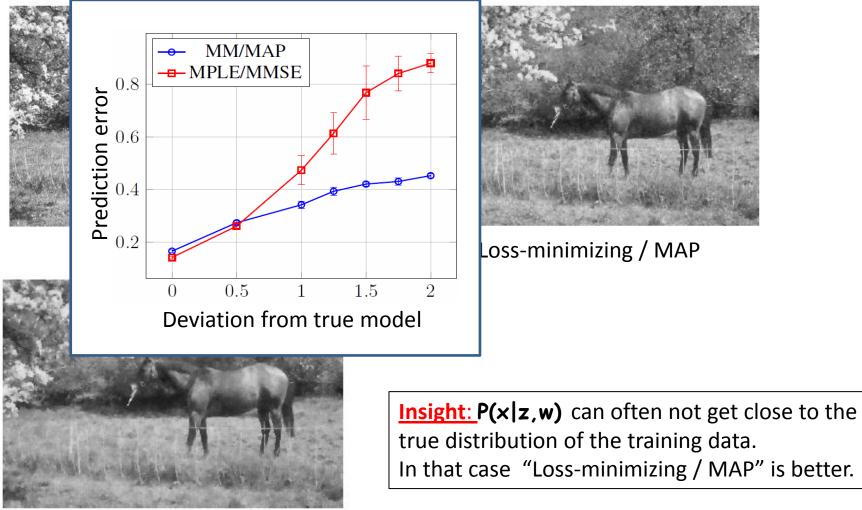
MMSE (pixel-wise squared loss) "does not make sense"

Input test image - noisy

Comparison of the two pipelines: models



Comparison of the two pipelines



Probabilistic / MMSE

[see details in: Putting MAP back on the map, Pletscher et al. DAGM 2010]

When is MAP estimation important?

- Many vision systems are hand-crafted since they have a few "intuitive" parameters
- The learning is done via "Loss minimization Parameter learning" (e.g. cross validation).

... note that the global optimality of MAP is very important (a lot of this lecture is about that)

 The model is not part of bigger systems (so uncertainty not needed)
 ... note MAP based uncertainty can also be done, known as: min-marginals P(x_i=k) = argmax P(x₁,...,x_i=k,...,x_n)

Random Field Models for Computer Vision

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Panoramic Stitching

Inference/Optimisation

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Learning:

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Introducing Factor Graphs

Write probability distributions as Graphical model:

- Direct graphical model
- Undirected graphical model *"traditionally used for MRFs"*
- Factor graphs "best way to visualize the underlying energy"

References:

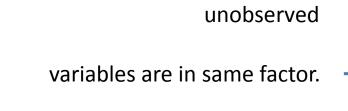
- Pattern Recognition and Machine Learning [Bishop '08, book, chapter 8]
- several lectures at the Machine Learning Summer School 2009 (see video lectures)

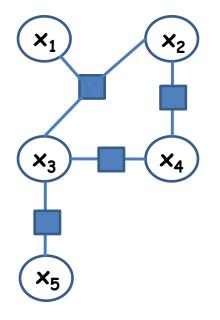
Factor Graphs

$$P(x) \sim exp\{-E(x)\}$$

$$E(x) = \theta(x_1, x_2, x_3) + \theta(x_2, x_4) + \theta(x_3, x_4) + \theta(x_3, x_5)$$

Gibbs distribution "4 factors"





Factor graph

Definition "Order"

Definition "Order":

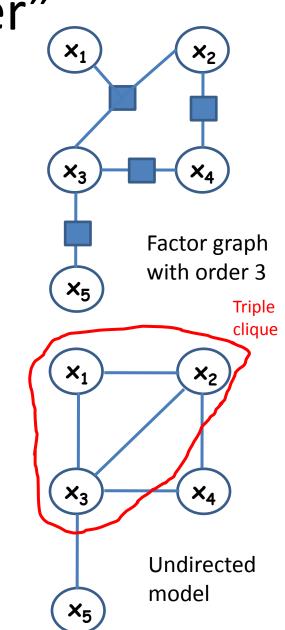
The arity (number of variables) of the largest factor

$$E(X) = \Theta(x_1, x_2, x_3) \Theta(x_2, x_4) \Theta(x_3, x_4) \Theta(x_3, x_5)$$

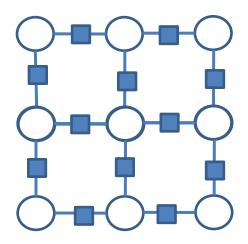
arity 3 arity 2

Extras:

- I will use "factor" and "clique" in the same way
- Not fully correct since clique may or may not be decomposable
- Definition of "order" same for clique and factor (not always consistent in literature)
- Markov Random Field: Random Field with low-order factors/cliques.



Examples - Order

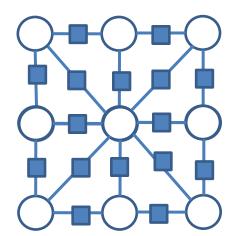


4-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_4} \Theta_{ij}(\mathsf{x}_i,\mathsf{x}_j)$$

Order 2

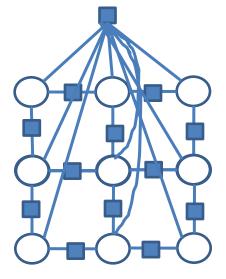
"Pairwise energy"



higher(8)-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_8} \Theta_{ij}(\mathsf{x}_i, \mathsf{x}_j)$$

Order 2



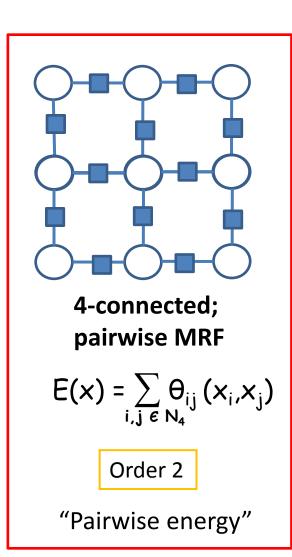
Higher-order RF

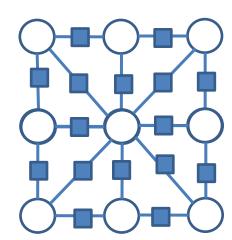
 $E(x) = \sum_{i,j \in N_4} \Theta_{ij}(x_i, x_j) + \Theta(x_1, \dots, x_n)$

Order n

"higher-order energy"

Random field models

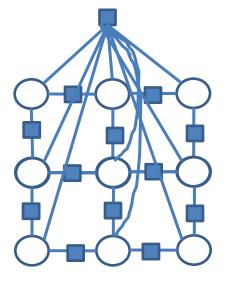




higher(8)-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_8} \Theta_{ij} (\mathsf{x}_i, \mathsf{x}_j)$$

Order 2



Higher-order RF

 $E(x) = \sum_{i,j \in N_4} \Theta_{ij}(x_i, x_j) + \Theta(x_1, \dots, x_n)$

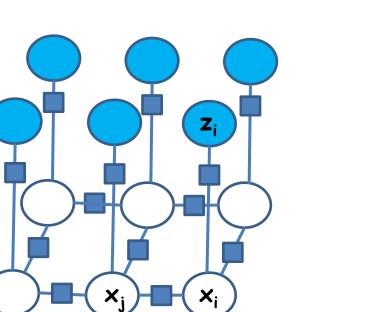
Order n

"higher-order energy"

Example: Image segmentation

$$P(\mathbf{x}|\mathbf{z}) \sim \exp\{-E(\mathbf{x})\}$$

$$E(\mathbf{x}) = \sum_{i} \Theta_{i} (\mathbf{x}_{i,z_{i}}) + \sum_{i,j \in N_{4}} \Theta_{ij} (\mathbf{x}_{i,x_{j}})$$



Observed variable

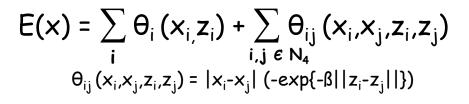
Unobserved (latent) variable





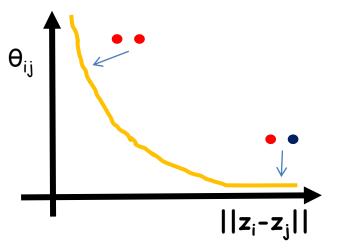
Factor graph

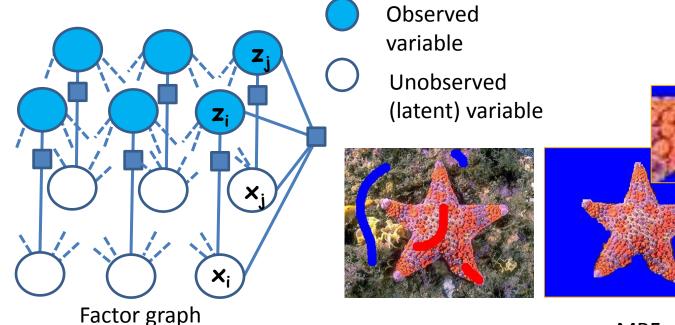
Segmentation: Conditional Random Field

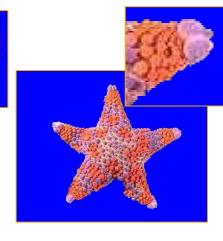


 $\beta = 2(Mean(||z_i-z_j||_2))^{-1}$

Conditional Random Field (CRF): no pure prior







Stereo matching



Image – left(a)

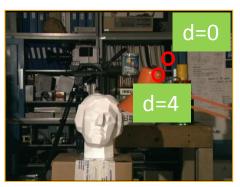


Image - right(b)

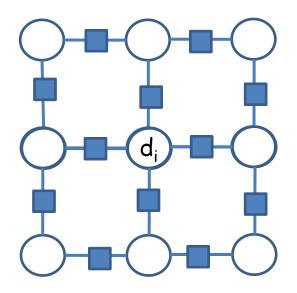


Ground truth depth

- Images rectified
- Ignore occlusion for now

Energy:

E(d): $\{0,...,D-1\}^n \rightarrow R$ Labels: d (depth/shift)



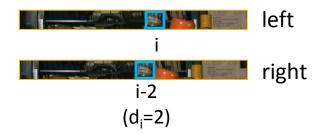
Stereo matching - Energy

Energy:

$$E(d): \{0,...,D-1\}^n \rightarrow R$$
$$E(d) = \sum_{i} \Theta_i (d_i) + \sum_{i,j \in N_4} \Theta_{ij} (d_i,d_j)$$

Unary:

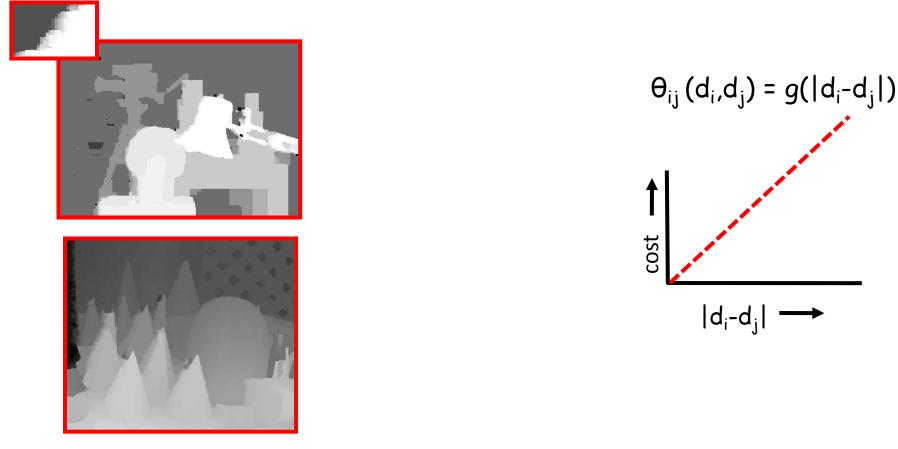
 $\Theta_i(d_i) = (l_j - r_{i-d_i})$ "SAD; Sum of absolute differences"
(many others possible, NCC,...)



Pairwise:

$$\Theta_{ij}(d_i,d_j) = g(|d_i-d_j|)$$

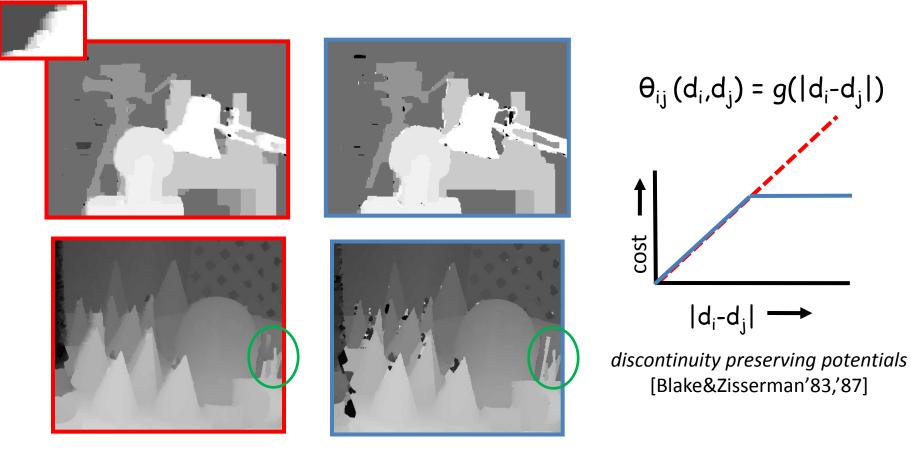
Stereo matching - prior



No truncation (global min.)

[Olga Veksler PhD thesis, Daniel Cremers et al.]

Stereo matching - prior



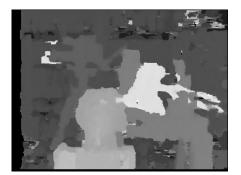
No truncation (global min.)

with truncation (NP hard optimization)

[Olga Veksler PhD thesis, Daniel Cremers et al.]

Stereo matching

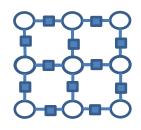
see http://vision.middlebury.edu/stereo/



No MRF Pixel independent (WTA)



No horizontal links Efficient since independent chains



 \bigcirc

 \bigcirc



Pairwise MRF [Boykov et al. '01]



Ground truth

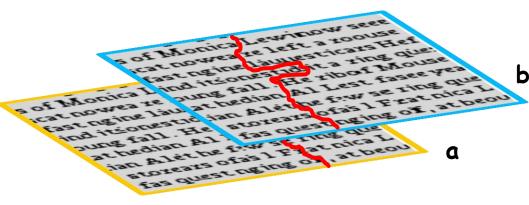
Texture synthesis

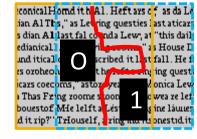
s of Monica Lewinow see icat nowea re left a roouse fast ngine lausesticars Hef ind itsonestud it a ring que oung fall. He ribof Mouse at hedian Al Lest fasee yea ian Alét he f?w se ring que storears ofas l Frat nica L fas quest nging of, at beou

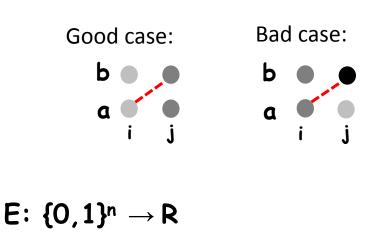
Input

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Output







 $E(x) = \sum_{i,j \in N_4} |x_i - x_j| [|a_i - b_i| + |a_j - b_j|]$

[Kwatra et. al. Siggraph '03]

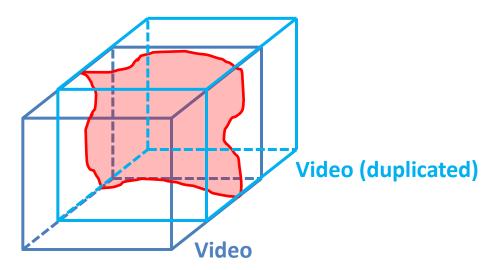
Video Synthesis



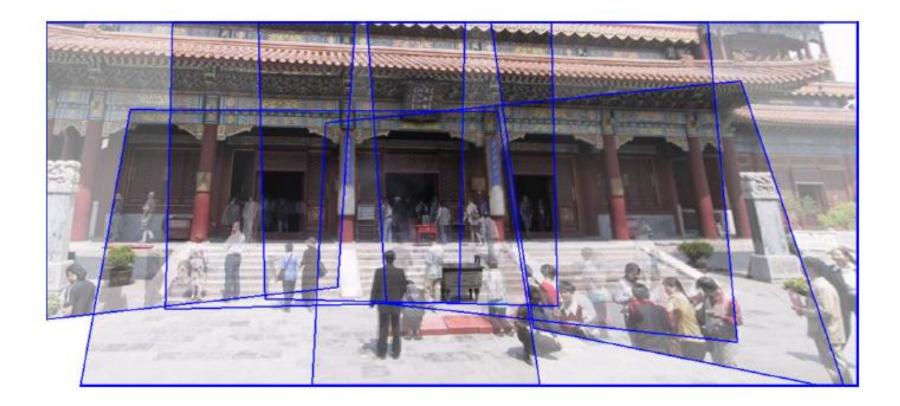




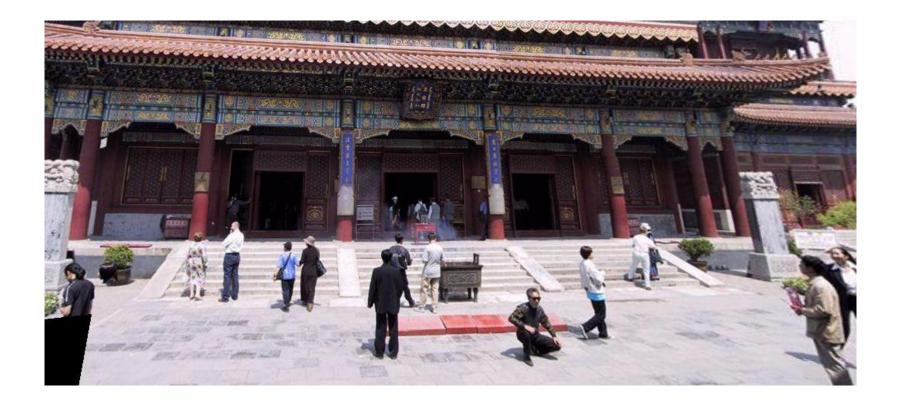
Output



Panoramic stitching



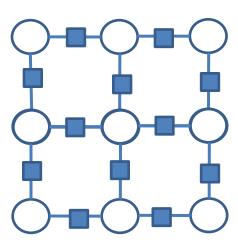
Panoramic stitching



Recap: 4-connected MRFs

- A lot of useful vision systems are based on 4-connected pairwise MRFs.
- Possible Reason (see Inference part): a lot of fast and good (globally optimal) inference methods exist

Random field models

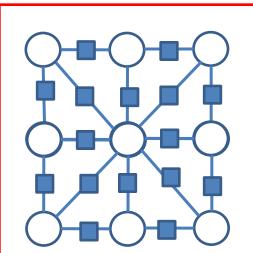


4-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_4} \Theta_{ij}(\mathsf{x}_i,\mathsf{x}_j)$$

Order 2

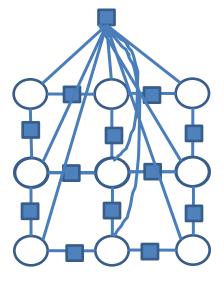
"Pairwise energy"



higher(8)-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_8} \Theta_{ij} (\mathsf{x}_i, \mathsf{x}_j)$$

Order 2



Higher-order RF

 $E(x) = \sum_{i,j \in N_4} \Theta_{ij}(x_i, x_j) + \Theta(x_1, \dots, x_n)$

Order n

"higher-order energy"

Why larger connectivity?

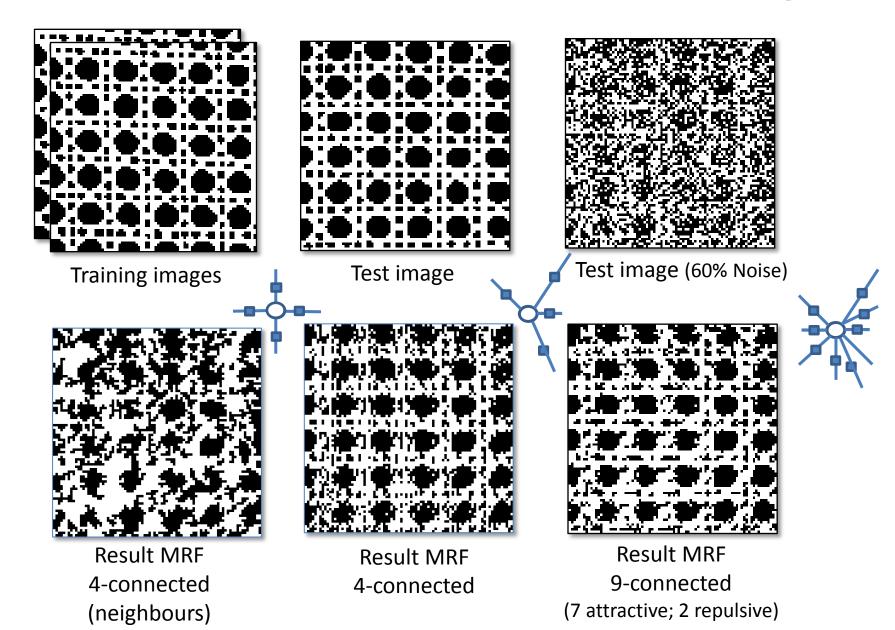
We have seen...

- "Knock-on" effect (each pixel influences each other pixel)
- Many good systems

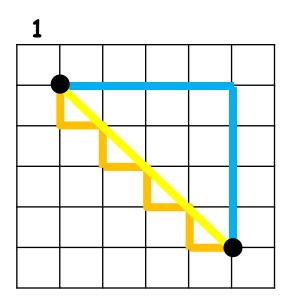
What is missing:

- 1. Modelling real-world texture (images)
- 2. Reduce discretization artefacts
- 3. Encode complex prior knowledge
- 4. Use non-local parameters

Reason 1: Texture modelling



Reason2: Discretization artefacts



Length of the paths:

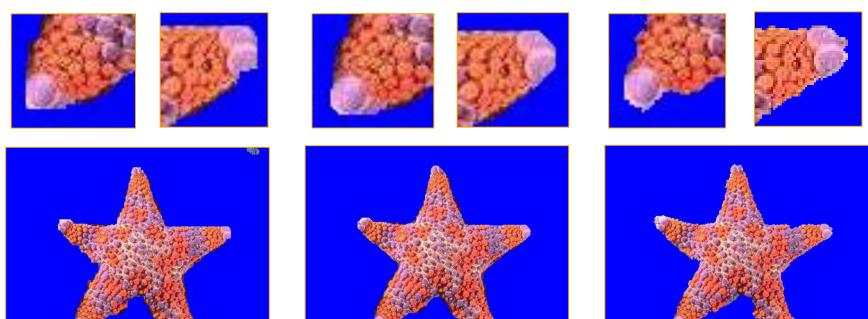
| Eucl. | 4-con. | 8-con. |
|-------|--------|--------|
| 5.65 | 6.28 | 5.08 |
| 8 | 6.28 | 6.75 |

Larger connectivity can model true Euclidean length (also other metric possible)

[Boykov et al. '03, '05]

Reason2: Discretization artefacts



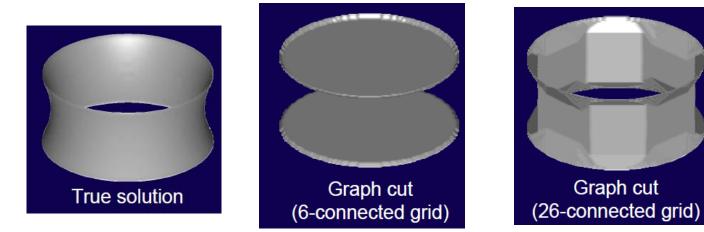


4-connected Euclidean 8-connected Euclidean (MRF)

8-connected geodesic (CRF)

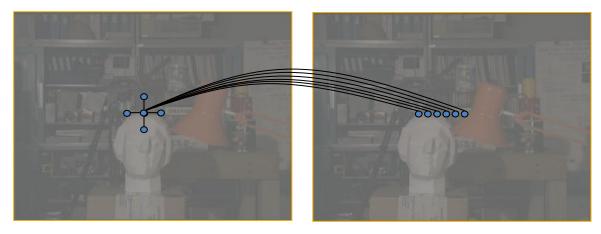
[Boykov et al. '03; '05]

3D reconstruction

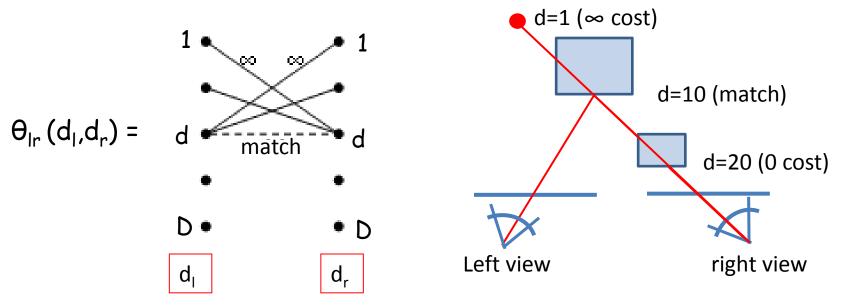


[Slide credits: Daniel Cremers]

Reason 3: Encode complex prior knowledge: Stereo with occlusion



E(d): $\{1, ..., D\}^{2n} \rightarrow R$ Each pixel is connected to **D** pixels in the other image



Stereo with occlusion



Ground truth

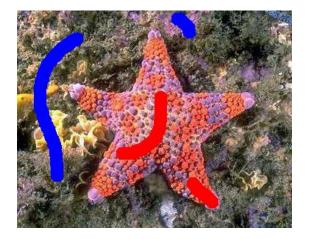


Stereo with occlusion [Kolmogrov et al. '02]



Stereo without occlusion [Boykov et al. '01]

Reason 4: Use Non-local parameters: Interactive Segmentation (GrabCut)





[Boykov and Jolly '01]





GrabCut [Rother et al. '04]

A meeting with the Queen





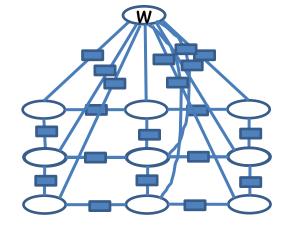
Reason 4: Use Non-local parameters: Interactive Segmentation (GrabCut)



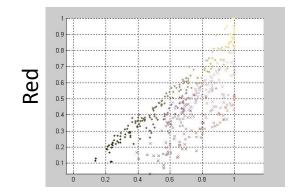


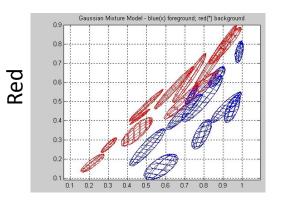
Model jointly segmentation and color model:

$$E(x,w): \{0,1\}^n \times \{GMMs\} \rightarrow R$$
$$E(x,w) = \sum_{i} \theta_i (x_i,w) + \sum_{i,j \in N_4} \theta_{ij} (x_i,x_j)$$



An object is a compact set of colors:

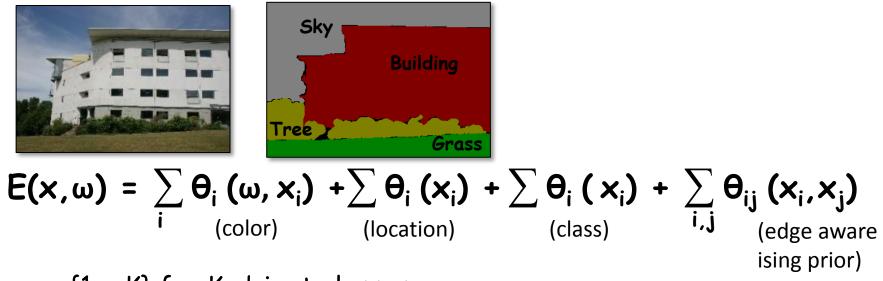




[Rother et al. Siggraph '04]

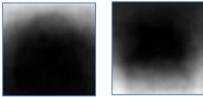
Reason 4: Use Non-local parameters:

Object recognition & segmentation



 $x_i \in \{1, \dots, K\}$ for K object classes

Location

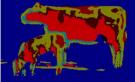


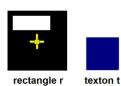
sky

grass

Class (boosted textons)









(a) Input image

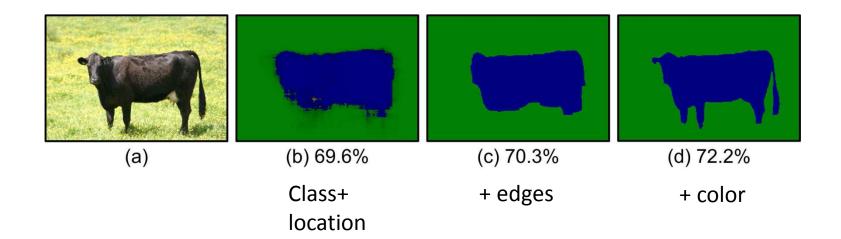
(b) Texton map

(c) Feature pair = (r,t)

(d) Superimposed rectangles

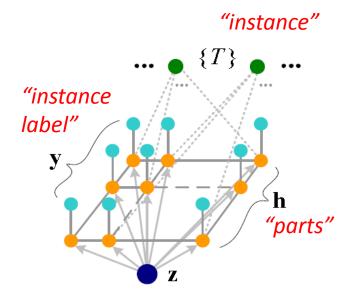
[TextonBoost; Shotton et al. '06]

Reason 4: Use Non-local parameters: Object recognition & segmentation



[TextonBoost; Shotton et al, '06]

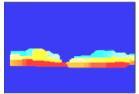
Reason 4: Use Non-local parameters: Recognition with Latent/Hidden CRFs







input image



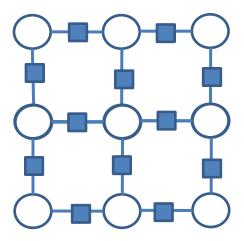
part labels

inferred part labels

[LayoutCRF Winn et al. '06]

- Many other examples:
 - ObjCut [Kumar et. al. '05]
 - Deformable Part Model [Felzenszwalb et al.; CVPR '08]
 - PoseCut [Bray et al. '06]
 - Branch&Mincut [Lempitsky et al. ECCV '08]
- Maximizing over hidden variables
 vs. marginalize over hidden variables

Random field models

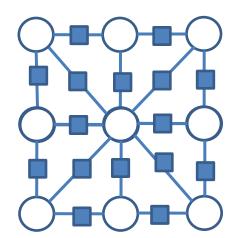


4-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_4} \Theta_{ij}(\mathsf{x}_i,\mathsf{x}_j)$$

Order 2

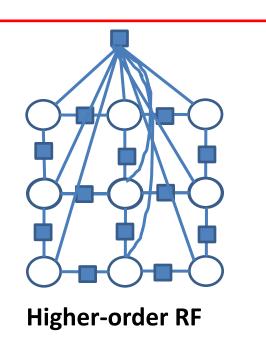
"Pairwise energy"



higher(8)-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_8} \Theta_{ij} (\mathsf{x}_i, \mathsf{x}_j)$$

Order 2



 $E(x) = \sum_{i,j \in N_4} \Theta_{ij}(x_i, x_j) + \Theta(x_1, \dots, x_n)$

Order n

"higher-order energy"

Why Higher-order Functions?

In general $\theta(x_1, x_2, x_3) \neq \theta(x_1, x_2) + \theta(x_1, x_3) + \theta(x_2, x_3)$

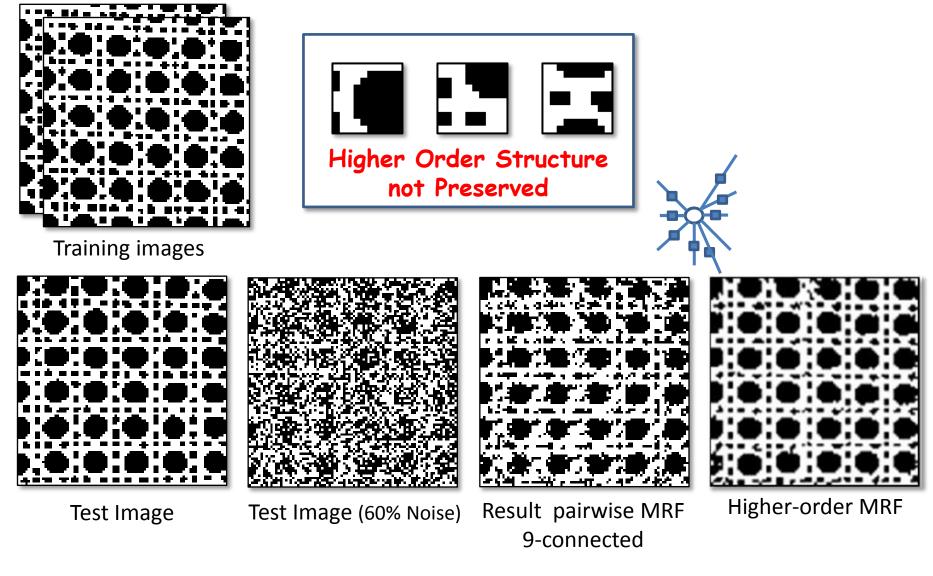
Reasons for higher-order MRFs:

- 1. Even better image(texture) models:
 - Field-of Expert [FoE, Roth et al. '05]
 - Curvature [Woodford et al. '08]

2. Use **global** Priors:

- **Connectivity** [Vicente et al. '08, Nowizin et al. '09]
- Better encoding label statistics [Woodford et al. '09]
- Convert global variables to global factors [Vicente et al. '09]

Reason1: Better Texture Modelling



[Rother et al. CVPR '09]

Reason 2: Use global Prior

Foreground object must be connected:



User input



-



with connectivity

Removes noise (+) Shrinks boundary (-)

Standard MRF:

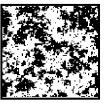
 $\mathsf{E}(x) = \mathsf{P}(x) + \mathsf{h}(x)$

with h(x)=
$$\begin{cases} \infty & \text{if not 4-connected} \\ 0 & \text{otherwise} \end{cases}$$

[Vicente et al. '08 Nowozin et al. '09]

Reason 2: Use global Prior

Remember bias of Prior:

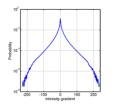


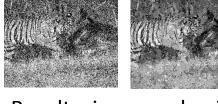


P(x) = 0.011 P(x) = 0.012



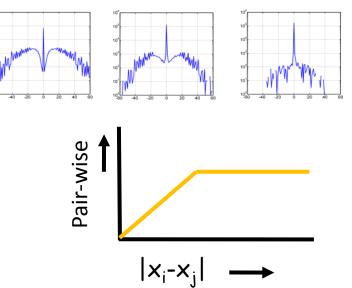
Ground truth Noisy input

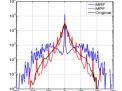






Results: increased pairwise strength

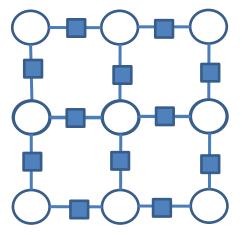




Introduce a global term, which controls statistic

[Woodford et. al. ICCV '09]

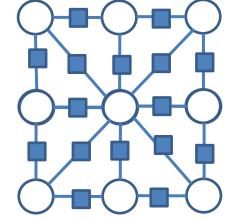
Random field models



4-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_4} \Theta_{ij}(\mathsf{x}_i,\mathsf{x}_j)$$

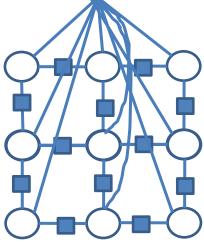




higher(8)-connected; pairwise MRF

$$\mathsf{E}(\mathsf{x}) = \sum_{i,j \in \mathsf{N}_8} \Theta_{ij}(\mathsf{x}_i,\mathsf{x}_j)$$

Order 2



Higher-order RF

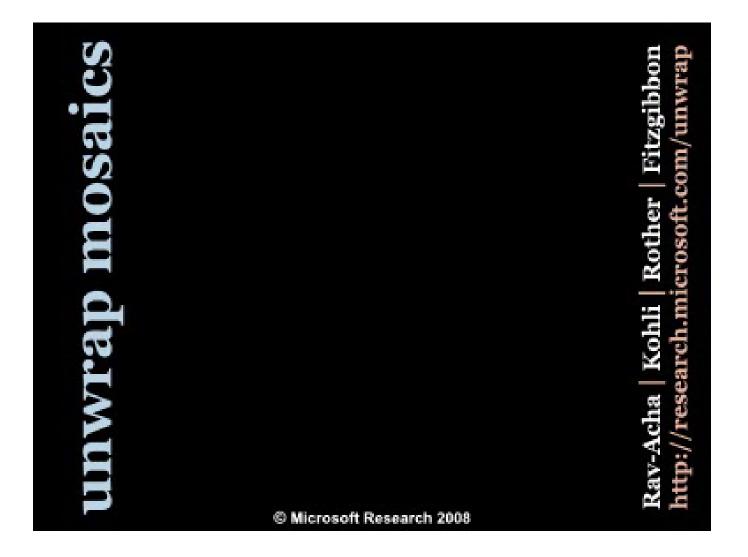
 $E(x) = \sum_{i,j \in N_4} \Theta_{ij}(x_i, x_j) + \Theta(x_1, \dots, x_n)$ Order n

"higher-order energy"

"Pairwise energy"

.... all useful models, but how do I optimize them?

Advanced CRF system



Detour: continuous variables and continuous domain

Gaussian MRFs: continuous-valued MRFs

$$E(x) = \sum \theta_i (x_i, z_i) + w \sum \theta_{ij} (x_i, x_j)$$
$$x_i \in R$$

Convex unary and pairwise terms: $\Theta_{ij}(x_i, x_j) = g(|x_i - x_j|)$ $\Theta_i(x_i, z_i) = |x_i - z_i|$

Can be solved globally optimal, e.g. gradient decent



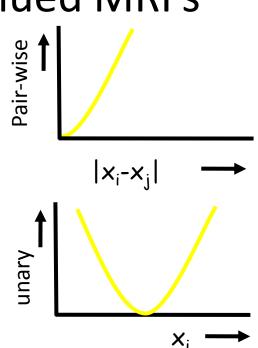
original

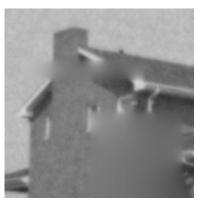


input



TRW-S (discrete labels)



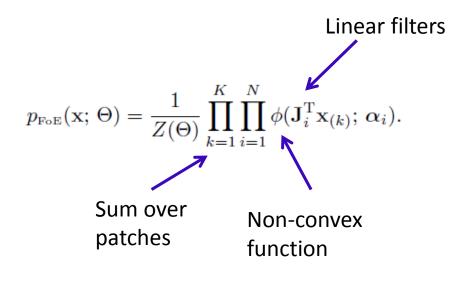


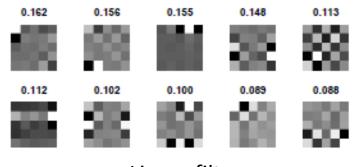
HBF [Szelsiki '06] (continuous labels) ~ 15times faster

Field-of-Expert

[Roth et al. '05]

A non-convex model ...





Linear filters



Inpainting results



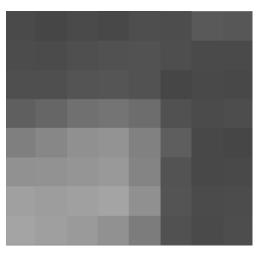
Image (zoom) FoE

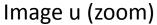


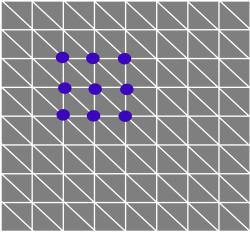
Smoothing MRF [Bertalmio et al., Siggraph '00]

Optimization: gradient decent, BP, fusion move

Continuous Domain







Piece-wise linear functions **f** (zoom)

MRF factor graph (cliques for smoothness term)

Energy:
$$E(f;u) = \int_{\Omega} (f - u)^2 + \int_{\Omega} |\nabla f|$$

Convex data-
term Total variation
smoothness

from [Schelten and Roth CVPR'11]

Continuous Domain

Advantages:

- Energy is independent of the pixel grid
- Fast GPU solvers have been developed

Disadvantages:

- World is continuous ... but then you have to model the image formation process (e.g. camera PSF, etc).
- So far no learning (since no probabilistic interpretation)
- Variational models are rather simple (1st and 2nd order derivatives). Advanced discrete models, e.g. FoE, are so far superior.

More to come in Andrew Fitzgibbon's lecture ...

Outline

- Introduction to Random Fields
- MRFs/ CRFs models in Vision
- Optimisation techniques
- Comparison

Why is good optimization important?

Input: Image sequence







[Data courtesy from Oliver Woodford]

Output: New view



Problem: Minimize a binary 4-connected pair-wise MRF (choose a colour-mode at each pixel)

[Fitzgibbon et al. '03]

Why is good optimization important?



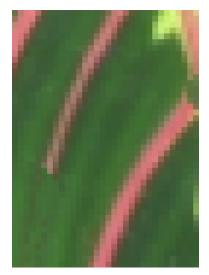
Ground Truth

Graph Cut with truncation [Rother et al. '05]



Belief Propagation





ICM, Simulated Annealing

QPBOP [Boros et al. '06, Rother et al. '07] Global Minimum

Recap

$$E(\mathbf{x}) = \sum_{i} f_{i}(\mathbf{x}_{i}) + \sum_{ij} g_{ij}(\mathbf{x}_{i},\mathbf{x}_{j}) + \sum_{c} h_{c}(\mathbf{x}_{c})$$

$$Unary \qquad Pairwise \qquad Higher Order$$

Label-space:

Binary: $x_i \in \{0,1\}$ Multi-label: $x_i \in \{0,...,K\}$

Inference – Big Picture

- Combinatorial Optimization (main part)
 - Binary, pairwise MRF: Graph cut, BHS (QPBO)
 - Multiple label, pairwise: move-making; transformation
 - Binary, higher-order factors: transformation
 - Multi-label, higher-order factors: move-making + transformation
- Dual/Problem Decomposition
 - Decompose (NP-)hard problem into tractable once.
 Solve with e.g. sub-gradient technique
- Local search / Genetic algorithms
 - ICM, simulated annealing

Inference – Big Picture

- Message Passing Techniques
 - Methods can be applied to any model in theory (higher order, multi-label, etc.)
 - BP, TRW, TRW-S
- LP-relaxation
 - Relax original problem (e.g. {0,1} to [0,1]) and solve with existing techniques (e.g. sub-gradient)
 - Can be applied any model (dep. on solver used)
 - Connections to message passing (TRW) and combinatorial optimization (QPBO)

Inference – Big Picture: Higher-order models

- Arbitrary potentials are only tractable for order <7 (memory, computation time)
- For ≥7 potentials need some structure to be exploited in order to make them tractable (e.g. cost over number of labels)

Function Minimization: The Problems

• Which functions are exactly solvable?

• Approximate solutions of NP-hard problems

Function Minimization: The Problems

• Which functions are exactly solvable?

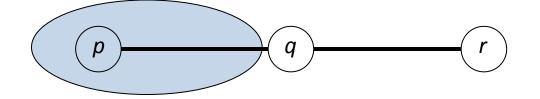
Boros Hammer [1965], Kolmogorov Zabih [ECCV 2002, PAMI 2004], Ishikawa [PAMI 2003], Schlesinger [EMMCVPR 2007], Kohli Kumar Torr [CVPR2007, PAMI 2008], Ramalingam Kohli Alahari Torr [CVPR 2008], Kohli Ladicky Torr [CVPR 2008, IJCV 2009], Zivny Jeavons [CP 2008]

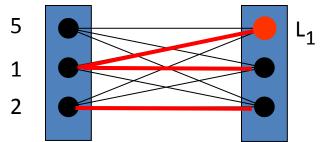
• Approximate solutions of NP-hard problems

Schlesinger [1976], Kleinberg and Tardos [FOCS 99], Chekuri et al. [2001], Boykov et al. [PAMI 2001], Wainwright et al. [NIPS 2001], Werner [PAMI 2007], Komodakis [PAMI 2005], Lempitsky et al. [ICCV 2007], Kumar et al. [NIPS 2007], Kumar et al. [ICML 2008], Sontag and Jakkola [NIPS 2007], Kohli et al. [ICML 2008], Kohli et al. [CVPR 2008, IJCV 2009], Rother et al. [2009]

Message Passing Chain: Dynamic Programming

 $f(x_p) + g_{pq}(x_p, x_q)$ with Potts model $g_{pq} = 2 (x_p \neq x_q)$





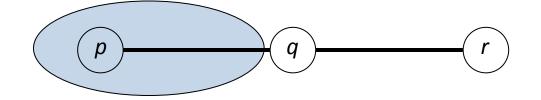
 $M_{p \rightarrow q}(L_1) = \min_{x_p} f(x_p) + g_{pq}(x_p, L_1)$

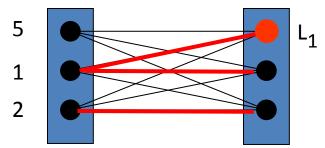
= min (5+0, 1+2, 2+2)

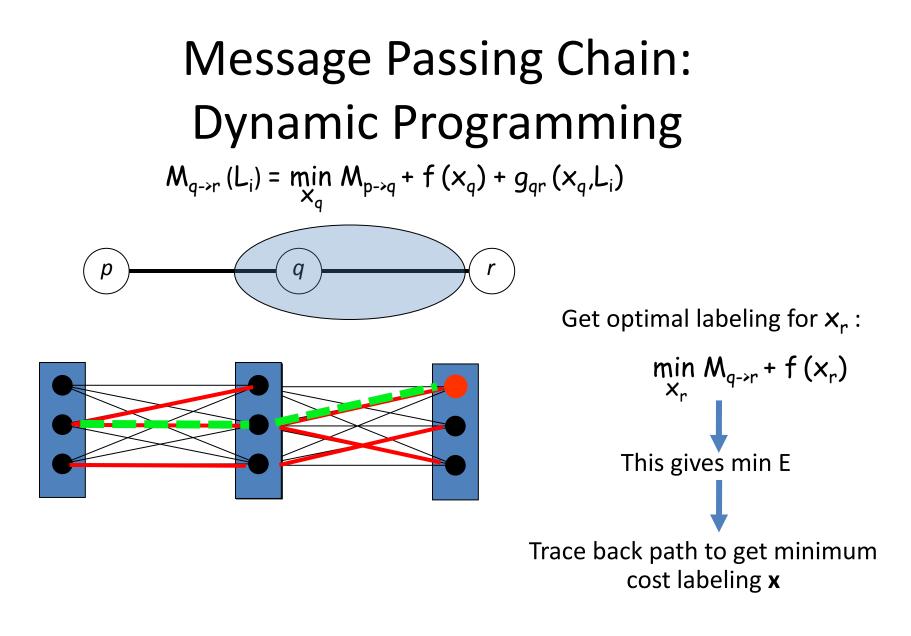
 $M_{p \rightarrow q}(L_1, L_2, L_3) = (3, 1, 2)$

Message Passing Chain: Dynamic Programming

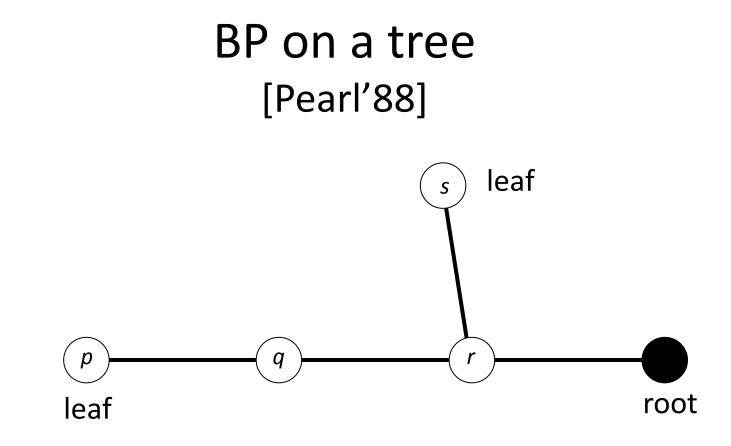
 $f(x_p) + g_{pq}(x_p, x_q)$ with Potts model $g_{pq} = 2(x_p \neq x_q)$



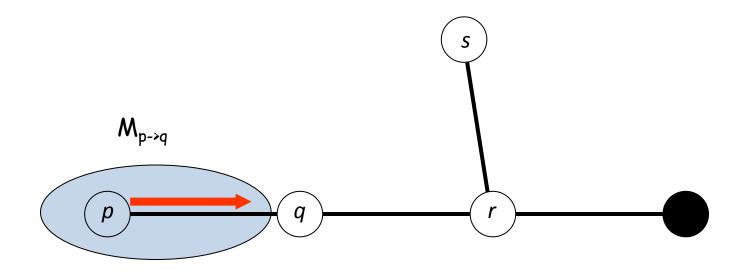


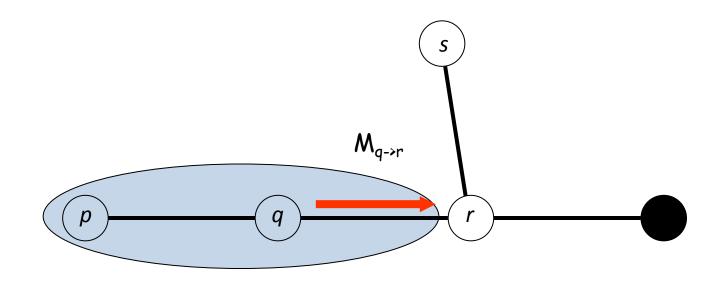


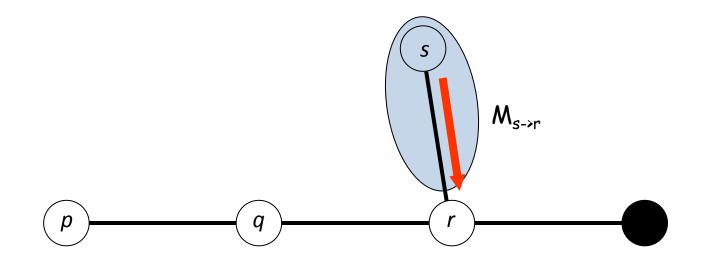
Global minimum in linear time 🙂

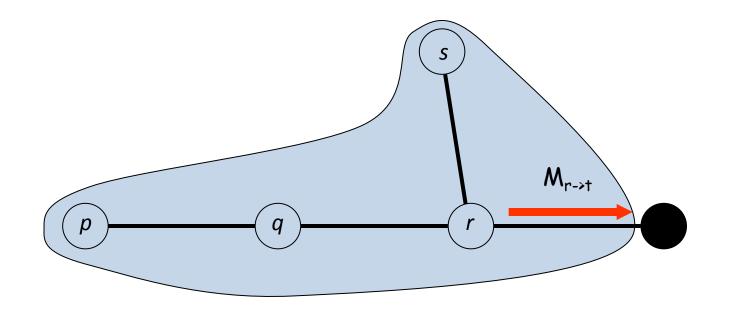


- Dynamic programming: global minimum in linear time
- BP:
 - Inward pass (dynamic programming)
 - Outward pass

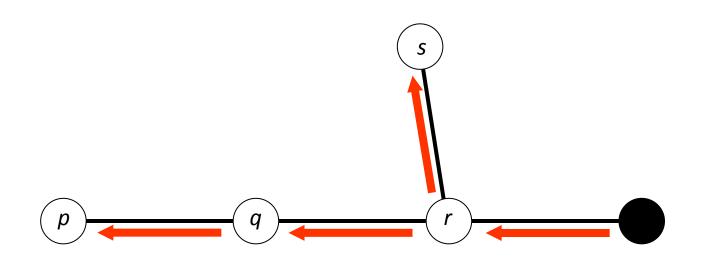








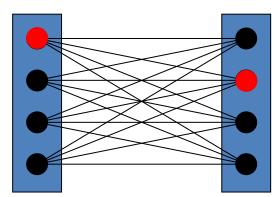
Outward pass



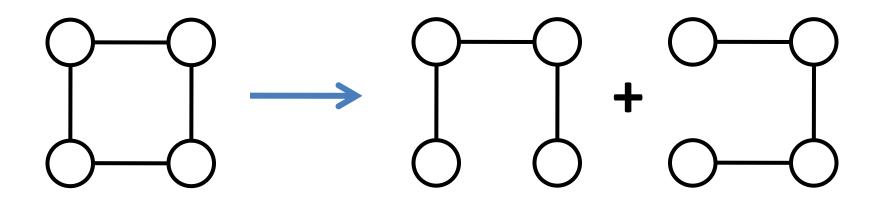
BP in a general graph

- Pass messages using same rules
 - Sequential schedule
 - Parallel schedule
 - Initialize messages
- May not converge

- Speed-up tricks [Felzenschwalb et al '04]
 - Naïve implementation O(K²)
 - O(K) for Potts model, truncated linear/quadratic



Tree-reweighted Message passing (TRW) [Wainwright, Kolmogorov]



- Iterate 2 Operations:
 - BP on trees (can be seen as changing energy; re-parametrization)

node averaging (another re-parametrization)
 (see ICCV '07, '09 tutorials)

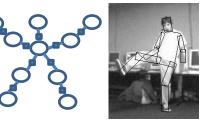
• Provides a lower bound

Lower Bound $< E(x^*) < E(x')$

• Tries to solve a LP relaxation of the MAP problem

Message Passing Techniques

• Exact on Trees, e.g. chain



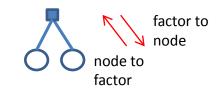
[Felzenschwalb et al '01]

- Loopy graphs: many techniques: BP, TRW, TRW-S, Dual-Decomposition, Diffusion:
 - Message update rules differ
 - Compute (approximate) MAP or marginals $P(x_i | x_{V \setminus \{i\}})$
 - Connections to LP-relaxation (TRW tries to solve MAP LP)



Higher-order MRFs: Factor graph BP

[See details in tutorial ICCV '09, CVPR '10]



Combinatorial Optimization

• Binary, pairwise

- Solvable problems
- NP-hard
- Multi-label, pairwise
 - Transformation to binary
 - move-making
- Binary, higher-order
 - Transformation to pairwise
 - Problem decomposition
- Global variables

Binary functions that can be solved exactly

Pseudo-boolean function $f:\{0,1\}^n \to \mathbb{R}$ is submodular if

 $f(A) + f(B) \ge f(A \lor B) + f(A \land B)$ for all $A, B \in \{0,1\}^n$ (AND) **(OR)**



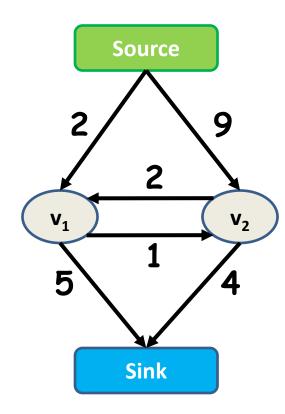
Example: n = 2, A = [1,0], B = [0,1] $f([1,0]) + f([0,1]) \ge f([1,1]) + f([0,0])$

Property : Sum of submodular functions is submodular

Binary Image Segmentation Energy is submodular

$$E(\mathbf{x}) = \sum_{i} c_{i} \mathbf{x}_{i} + \sum_{i,j} d_{ij} |\mathbf{x}_{i} - \mathbf{x}_{j}|$$

Submodular binary, pairwise MRFs: Maxflow-MinCut or GraphCut algorithm [Hammer et al. '65]

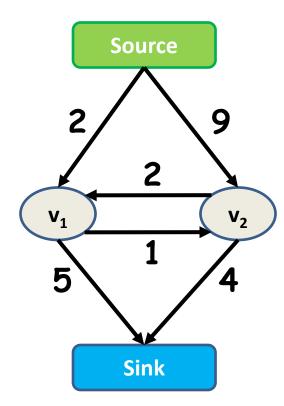


Graph (V, E, C)
Vertices V =
$$\{v_1, v_2 ... v_n\}$$

Edges E = $\{(v_1, v_2)\}$
Costs C = $\{c_{(1, 2)}\}$

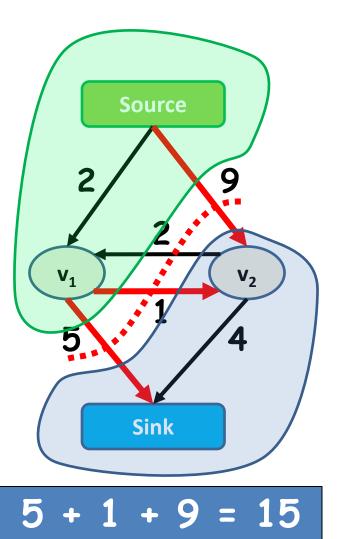
The st-Mincut Problem

What is a st-cut?



The st-Mincut Problem

What is a st-cut?



An st-cut (**S**,**T**) divides the nodes between source and sink.

What is the cost of a st-cut?

Sum of cost of all edges going from S to T

The st-Mincut Problem

What is a st-cut?

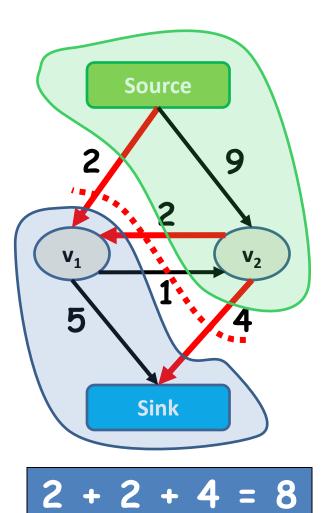
An st-cut (**S**,**T**) divides the nodes between source and sink.

What is the cost of a st-cut?

Sum of cost of all edges going from S to T

What is the st-mincut?

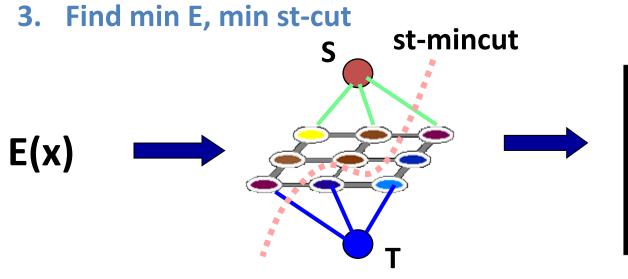
st-cut with the minimum cost

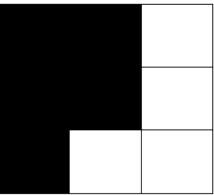


So how does this work?

Construct a graph such that:

- **1.** Any st-cut corresponds to an assignment of x
- 2. The cost of the cut is equal to the energy of x : E(x)





Solution

[Hammer, 1965] [Kolmogorov and Zabih, 2002]

st-mincut and Energy Minimization

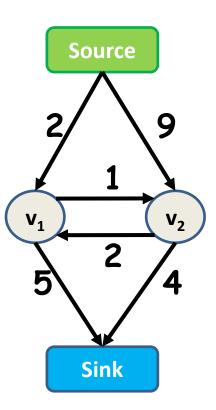
$$\begin{split} \textbf{E(x)} &= \sum_{i} \boldsymbol{\theta}_{i} (\textbf{x}_{i}) + \sum_{i,j} \boldsymbol{\theta}_{ij} (\textbf{x}_{i},\textbf{x}_{j}) \\ \text{For all ij} \quad \boldsymbol{\theta}_{ij} (0,1) + \boldsymbol{\theta}_{ij} (1,0) \geq \boldsymbol{\theta}_{ij} (0,0) + \boldsymbol{\theta}_{ij} (1,1) \end{split}$$

Equivalent (transform to "normal form")

$$E(\mathbf{x}) = \sum_{i} c_{i} \mathbf{x}_{i} + c'_{i} (1 - \mathbf{x}_{i}) + \sum_{i,j} c_{ij} \mathbf{x}_{i} (1 - \mathbf{x}_{j})$$
$$c_{i,j} c'_{i} \in \{0,p\}$$
with p≥0
$$c_{ij} \ge 0$$

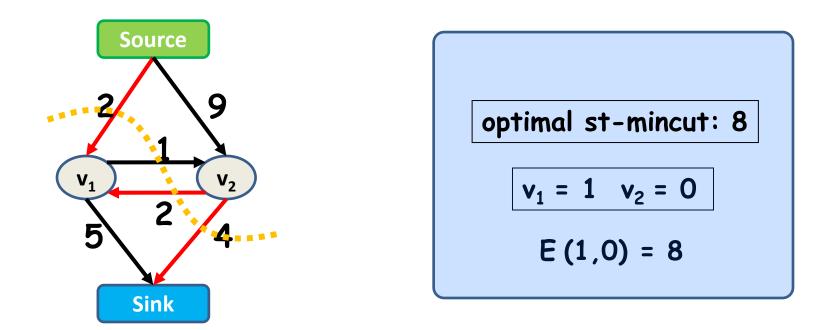
[Kolmogorov and Rother '07]

Example



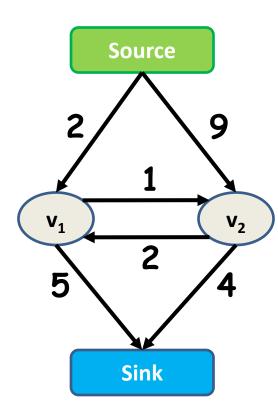
 $E(v_1, v_2) = 2v_1 + 5(1-v_1) + 9v_2 + 4(1-v_2) + 2v_1(1-v_2) + (1-v_1)v_2$

Example



$$E(v_1, v_2) = 2v_1 + 5(1-v_1) + 9v_2 + 4(1-v_2) + 2v_1(1-v_2) + (1-v_1)v_2$$

How to compute the st-mincut?



Min-cut\Max-flow Theorem

In every network, the maximum flow equals the cost of the st-mincut

Solve the maximum flow problem

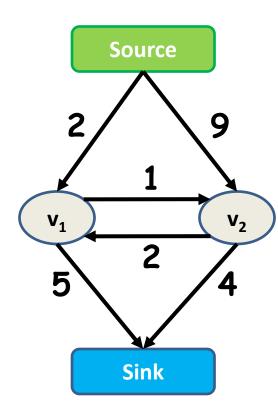
Compute the maximum flow between Source and Sink s.t.

Edges: Flow < Capacity

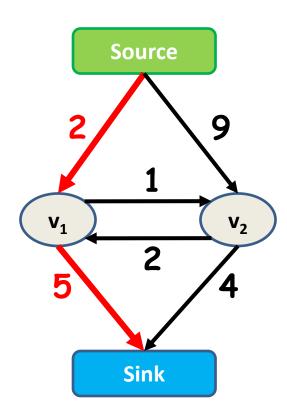
Nodes: Flow in = Flow out

Assuming non-negative capacity

Augmenting Path Based Algorithms Flow = 0

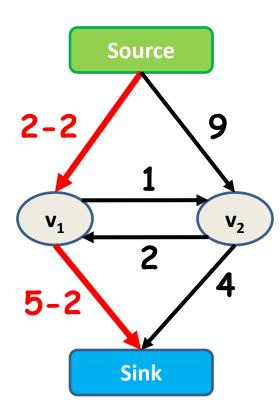


Augmenting Path Based Algorithms Flow = 0



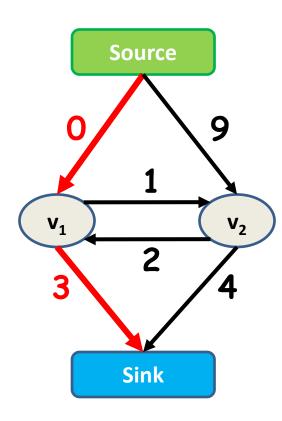
1. Find path from source to sink with positive capacity

Augmenting Path Based Algorithms Flow = 0 + 2



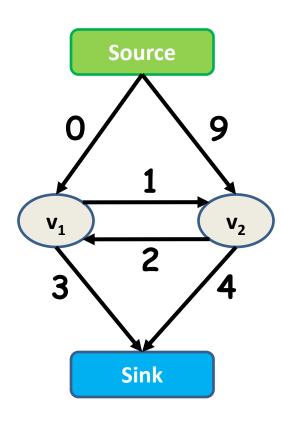
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path

Augmenting Path Based Algorithms Flow = 2



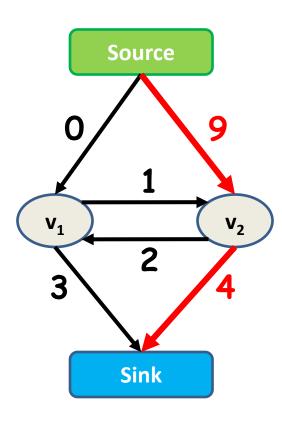
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path

Augmenting Path Based Algorithms Flow = 2



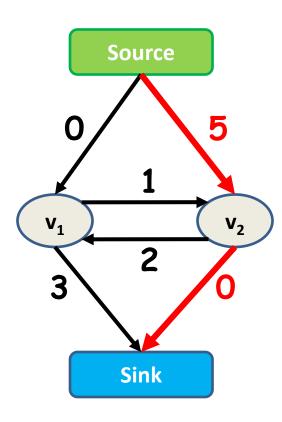
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Augmenting Path Based Algorithms Flow = 2



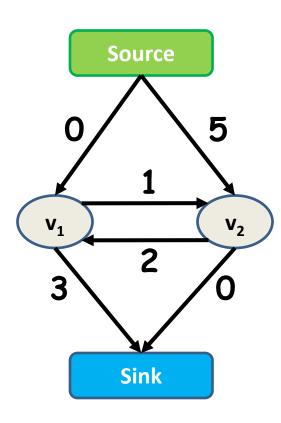
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Augmenting Path Based Algorithms Flow = 2 + 4



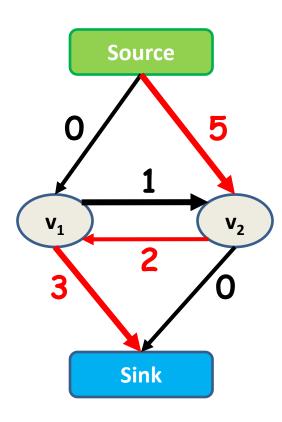
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Augmenting Path Based Algorithms Flow = 6



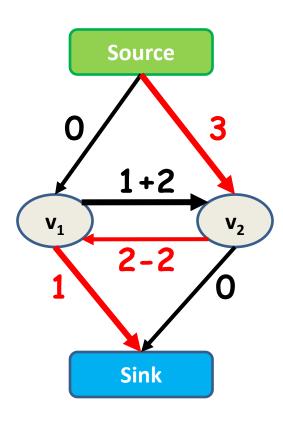
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Augmenting Path Based Algorithms Flow = 6



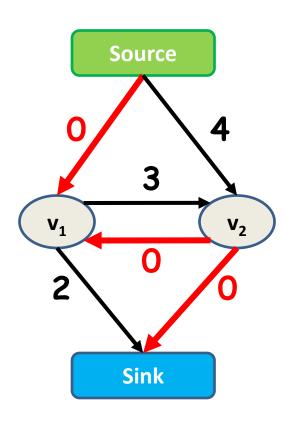
- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Augmenting Path Based Algorithms Flow = 6 + 2



- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

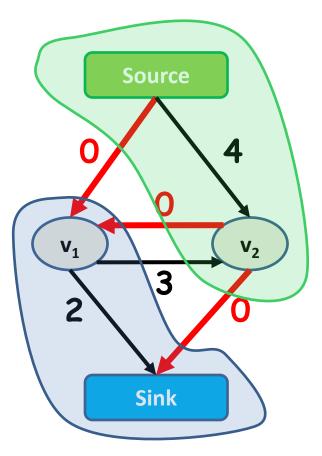
Augmenting Path Based Algorithms Flow = 8



- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Augmenting Path Based Algorithms

Flow = 8



- 1. Find path from source to sink with positive capacity
- 2. Push maximum possible flow through this path
- 3. Repeat until no path can be found

Saturated edges give the minimum cut. Also flow is min E.

History of Maxflow Algorithms

Augmenting Path and Push-Relabel

| year | discoverer(s) | bound |
|------|----------------------|---------------------------------------------|
| 1951 | Dantzig | $O(n^2mU)$ |
| 1955 | Ford & Fulkerson | $O(m^2U)$ |
| 1970 | Dinitz | $O(n^2m)$ |
| 1972 | Edmonds & Karp | $O(m^2 \log U)$ |
| 1973 | Dinitz | $O(nm \log U)$ |
| 1974 | Karzanov | $O(n^3)$ |
| 1977 | Cherkassky | $O(n^2m^{1/2})$ |
| 1980 | Galil & Naamad | $O(nm\log^2 n)$ |
| 1983 | Sleator & Tarjan | $O(nm \log n)$ |
| 1986 | Goldberg & Tarjan | $O(nm\log(n^2/m))$ |
| 1987 | Ahuja & Orlin | $O(nm + n^2 \log U)$ |
| 1987 | Ahuja et al. | $O(nm\log(n\sqrt{\log U}/m))$ |
| 1989 | Cheriyan & Hagerup | $E(nm + n^2 \log^2 n)$ |
| 1990 | Cheriyan et al. | $O(n^3/\log n)$ |
| 1990 | Alon | $O(nm + n^{8/3} \log n)$ |
| 1992 | King et al. | $O(nm + n^{2+\epsilon})$ |
| 1993 | Phillips & Westbrook | $O(nm(\log_{m/n} n + \log^{2+\epsilon} n))$ |
| 1994 | King et al. | $O(nm \log_{m/(n \log n)} n)$ |
| 1997 | Goldberg & Rao | $O(m^{3/2}\log(n^2/m)\log U)$ |
| | | $O(n^{2/3}m\log(n^2/m)\log U)$ |

n: #nodes

m: #edges

U: maximum edge weight

Computer Vision problems: efficient dual search tree augmenting path algorithm [Boykov and Kolmogorov PAMI '04] O(mn²|C|) ... but fast in practice: 1.5MPixel per sec.

[Slide credit: Andrew Goldberg]

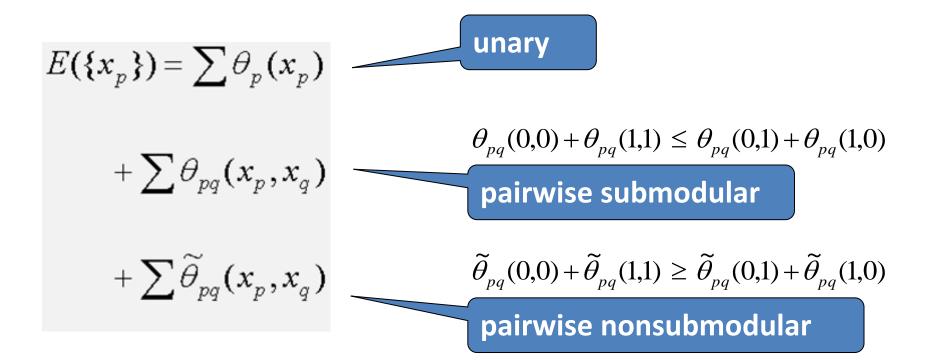
Minimizing Non-Submodular Functions

$$E(x) = \sum_{i} \Theta_{i}(x_{i}) + \sum_{i,j} \Theta_{ij}(x_{i},x_{j})$$

$$\Theta_{ij}(0,1) + \Theta_{ij}(1,0) \leq \Theta_{ij}(0,0) + \Theta_{ij}(1,1)$$
 for some ij

- Minimizing general non-submodular functions is NP-hard.
- Commonly used method is to solve a relaxation of the problem

Minimization using Roof-dual Relaxation

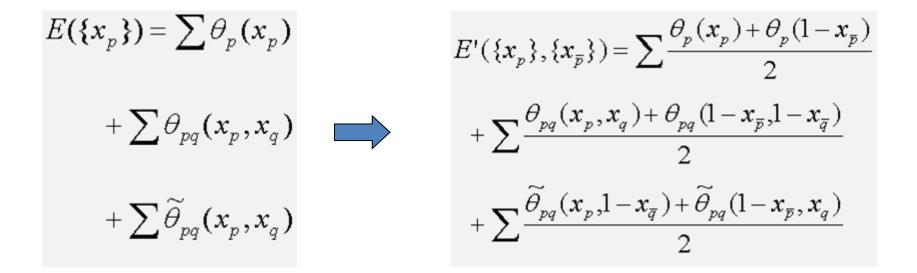


[Boros, Hammer, Sun '91; Kolmogorov, Rother '07]

Minimization using Roof-dual Relaxation (QPBO, BHS-algorithm)

Double number of variables:

$$x_p \to x_p, x_{\overline{p}}$$

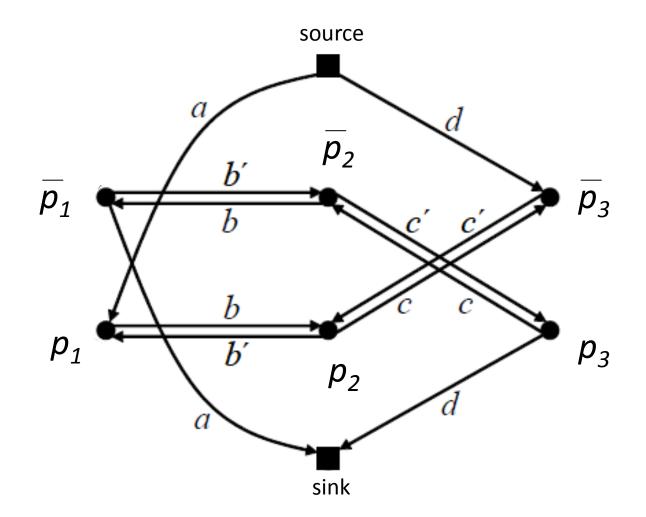


$$E(\{x_p\}) = E'(\{x_p\}, \{x_{\bar{p}}\}) \text{ if } x_{\bar{p}} = 1 - x_p$$

- E' is submodular (you will prove that in an exercise)
- Ignore constraint and solve anyway

[Boros, Hammer, Sun '91; Kolmogorov, Rother '07]

Example of the Graph



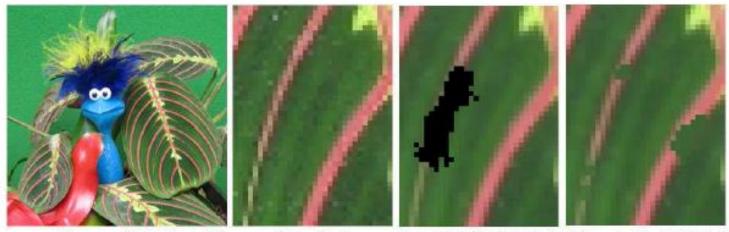
Minimization using Roof-dual Relaxation (QPBO, BHS-algorithm)

• Output: original $x_p \in \{0,1,?\}$ (partial optimality)

$$x_p = 1 - x_{\overline{p}}$$
 x_p is the optimal label

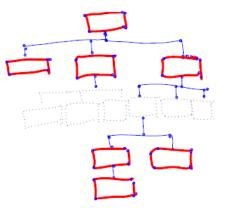
- Solves the LP relaxation for binary pairwise MRFs
- Extensions possible QPBO-P/I [Rother et al. '07]

Example result



Ground Truth Ground Truth (zoom) QPBO (0.7s) Graph Cut (0.3s)

Diagram recognition: 2700 test cases (QPBO nearly solves all) QPBO (37.1% unlabeled)



What is the LP relaxation approach? [Schlesinger'76]

- Write MAP as Integer Program (IP)
- Relax to Linear Program (LP relaxation)
- Solve LP (polynomial time algorithms)
- Round LP to get best IP solution (no guarantees)

(valid for binary and multi-label problems)

MAP Inference as an IP

 $\min\left[\sum_{a\in L}V_p(a)x_{p,a} + \sum_{a,b\in L}V_{pq}(a,b)x_{pq,ab}\right]$

Indicator vectors: $x_{p,a}, x_{pq,ab} \in \{0, 1\}$ Example: $X_p = 1$ $X_{p,0}=0, X_{p,1}=1$ Integer Program

MAP Inference as an IP

$$\min\left[\sum_{a\in L}V_p(a)x_{p,a} + \sum_{a,b\in L}V_{pq}(a,b)x_{pq,ab}\right]$$

s.t.
$$\sum_{a \in L} x_{p,a} = 1$$
$$\sum_{a \in L} x_{pq,ab} = x_{q,b}$$
$$\sum_{b \in L} x_{pq,ab} = x_{p,a}$$

Indicator vectors: $x_{p,a}, \ x_{pq,ab} \in \{0,1\}$

Example: $X_p = 1$ $X_{p,0}=0, X_{p,1}=1$

$X_{p,0}=1$ $X_{p,q,0,0}=0$ $X_{q,0}=0$ $X_{p,q,0,1}=1$ $X_{p,q,1,0}=0$ $X_{q,1}=1$ $X_{p,q,1,1}=0$ $X_{q,1}=1$

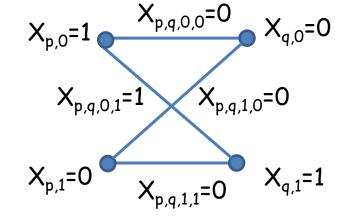
Integer Program

Relax to LP

$$\min\left[\sum_{a\in L} V_p(a)x_{p,a} + \sum_{a,b\in L} V_{pq}(a,b)x_{pq,ab}\right]$$

s.t.
$$\sum_{a \in L} x_{p,a} = 1$$

 $\sum_{a \in L} x_{pq,ab} = x_{q,b}$
 $\sum_{b \in L} x_{pq,ab} = x_{p,a}$
for vectors: $x_{p,a} \ge 0, x_{pq,ab} \ge 0$
le: $X_p = 1$



Indicate

Exampl

Linear Program

- **Solve it**: Simplex, Interior Point methods, Message Passing, QPBO, etc. •
- Round continuous solution •

Relax to LP

$$\min \left[\sum_{a \in L} V_p(a) x_{p,a} + \sum_{a,b \in L} V_{pq}(a,b) x_{pq,ab} \right]$$
s.t.
$$\sum_{a \in L} x_{p,a} = 1$$

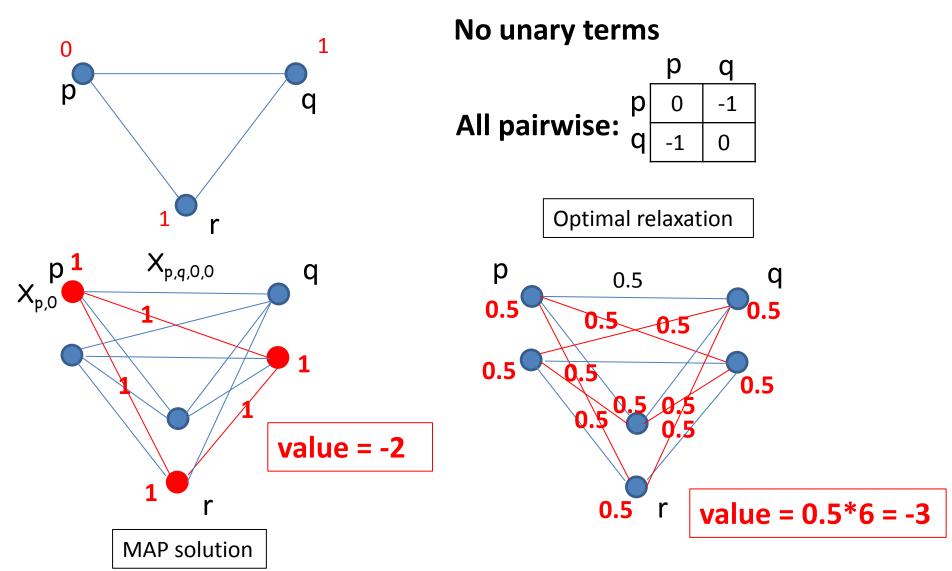
$$\sum_{a \in L} x_{pq,ab} = x_{q,b}$$

$$\sum_{b \in L} x_{pq,ab} = x_{p,a}$$
Indicator vectors:
$$x_{p,a} \ge 0, \ x_{pq,ab} \ge 0$$
Example:
$$X_p = 1$$

$$X_{p,0} = 0, \ X_{p,1} = 1$$

- **Solve it**: Simplex, Interior Point methods, Message Passing, QPBO, etc.
- Round continuous solution

A binary example



Recent effort: Tightening LP relaxation, e.g. [Sontag et al. '08]

Combinatorial Optimization

• Binary, pairwise

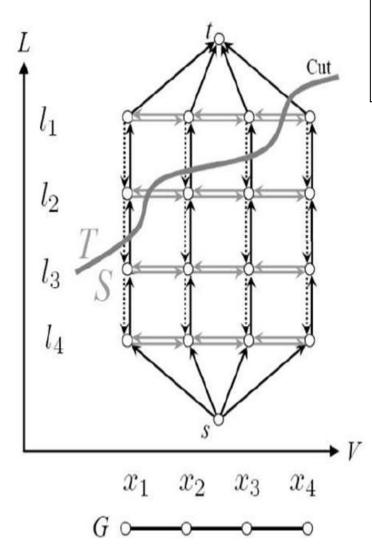
- Solvable problems
- NP-hard
- Multi-label, pairwise
 - Transformation to binary
 - move-making
- Binary, higher-order
 - Transformation to pairwise
 - Problem decomposition
- Global variables

Example: transformation approach

Transform exactly: multi-label to binary

Labels: $l_1 \dots l_k$ variables: $x_1 \dots x_n$

New nodes: n * k



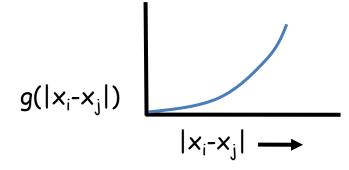
$$x_1 = l_3$$
 $x_2 = l_2$
 $x_3 = l_2$ $x_4 = l_1$

[Ishikawa PAMI '03]

Example transformation approach

$$\mathsf{E}(\mathbf{x}) = \sum_{i} \Theta_{i}(\mathbf{x}_{i}) + \sum_{i,j} g(|\mathbf{x}_{i} - \mathbf{x}_{j}|)$$

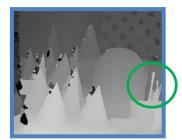
Exact if g convex:



Problem: not discontinuity preserving



No truncation (global min.)

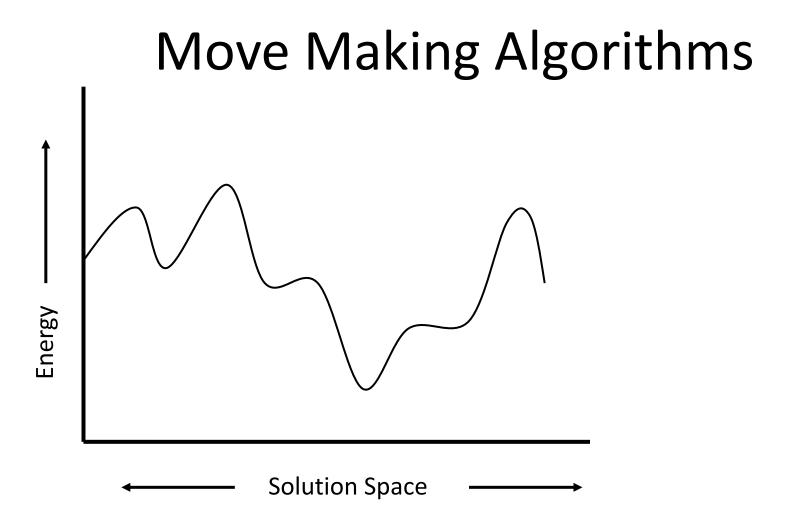


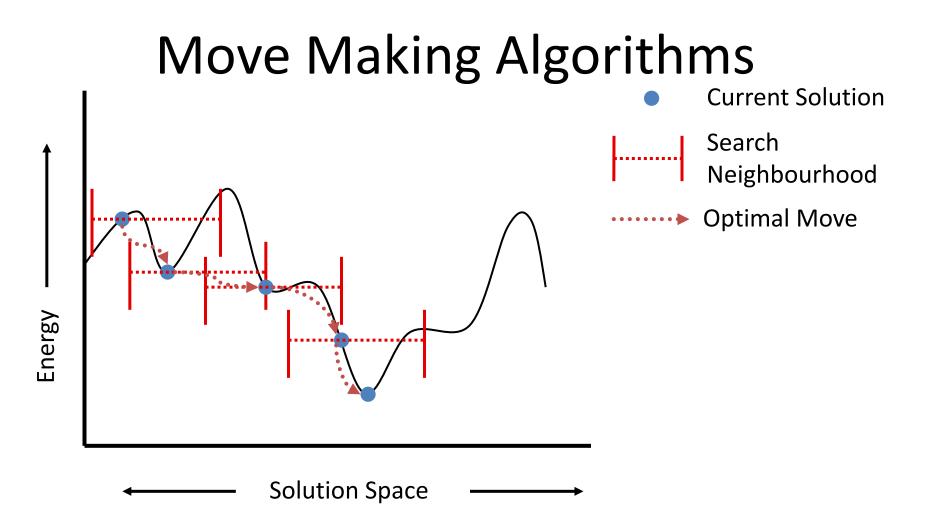
with truncation (NP hard optimization)

Exact Solutions for Multi-label Problems

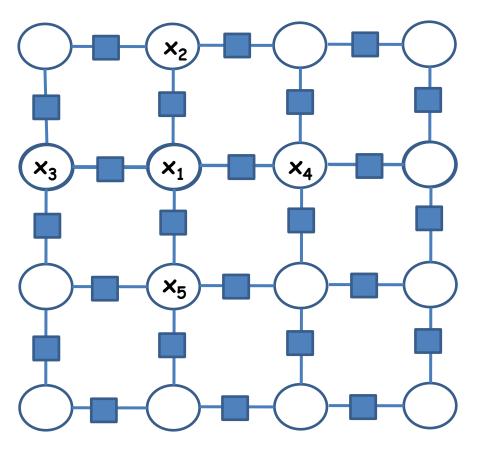
Other "less known" algorithms

| | Unary Potentials | Pair-wise Potentials | |
|---------------------------------|------------------------------------------------------------------------------------------------------------------------|-------------------------|--|
| Ishikawa Transformation [03] | Arbitrary | Convex and Symmetric | |
| Schlesinger | Arbitrary | Submodular | |
| Transformation [06] | $\Theta_{ij}(I_{i+1},I_{j}) + \Theta_{ij}(I_{i},I_{j+1}) \geq \Theta_{ij}(I_{i},I_{j}) + \Theta_{ij}(I_{i+1},I_{j+1})$ | | |
| Hochbaum [01] | $ _{i}+1 - \frac{1}{1} + 1$ | | |
| Hochbaum [01] | | | |
| | | | |





Iterative Conditional Mode (ICM)



$$E(x) = \theta_{12} (x_1, x_2) + \theta_{13} (x_1, x_3) + \\ \theta_{14} (x_1, x_4) + \theta_{15} (x_1, x_5) + \dots$$

ICM: Very local moves get stuck in local minima





ICM

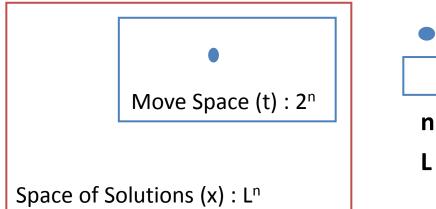


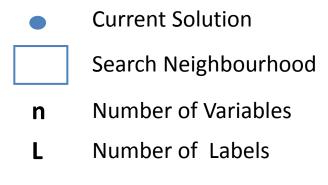
Glo

Global min.

Simulated Annealing: accept move even if energy increases (with certain probability)

Graph Cut-based Move Making Algorithms



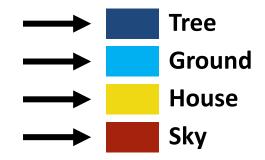


A series of globally optimal large moves

[Boykov, Veksler and Zabih 2001]

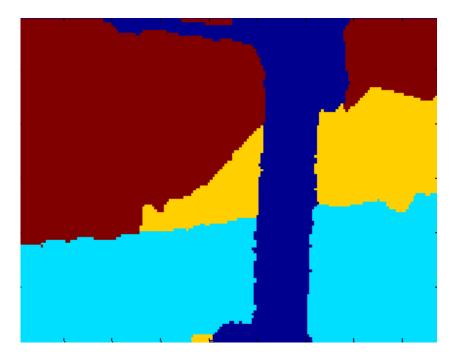
Expansion Move

• Variables take label α or retain current label



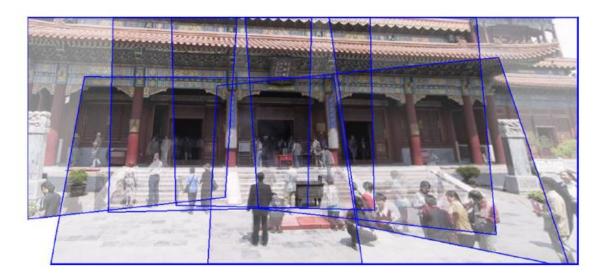
Status: Exipianide Skootse Thee





[Boykov, Veksler and Zabih 2001]

Example





Expansion

Expansion Move

- Move energy is submodular if:
 - Unary Potentials: Arbitrary
 - Pairwise potentials: Metric

$$\begin{aligned} \Theta_{ij} \left(I_{a}, I_{b} \right) &= 0 \text{ iff } I_{a} = I_{b} \\ \Theta_{ij} \left(I_{a}, I_{b} \right) &= \Theta_{ij} \left(I_{b}, I_{a} \right) \geq 0 \\ \Theta_{ij} \left(I_{a}, I_{b} \right) &+ \Theta_{ij} \left(I_{b}, I_{c} \right) \geq \Theta_{ij} \left(I_{a}, I_{c} \right) \end{aligned}$$

Examples: Potts model, Truncated linear (not truncated quadratic)

Other moves: alpha-beta swap, range move, etc.

[Boykov, Veksler and Zabih 2001]

Fusion Move: Solving Continuous-valued Problems

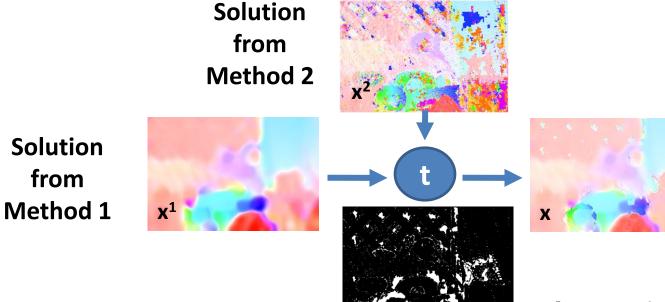
$$x = t x^{1} + (1-t) x^{2}$$

x¹, x² can be continuous





Optical Flow Example



Final Solution

[Lempitsky, Rother, Blake, 2007]

Combinatorial Optimization

• Binary, pairwise

- Solvable problems
- NP-hard
- Multi-label, pairwise
 - Transformation to binary
 - move-making
- Binary, higher-order
 - Transformation to pairwise
 (arbitrary < 7, and special potentials)
 - Problem decomposition
- Global variables

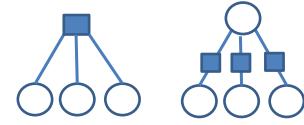
Example: Transformation with factor size 3

$$f(x_{1}, x_{2}, x_{3}) = \theta_{111}x_{1}x_{2}x_{3} + \theta_{110}x_{1}x_{2}(1-x_{3}) + \theta_{101}x_{1}(1-x_{2})x_{3} + ...$$

$$f(x_{1}, x_{2}, x_{3}) = ax_{1}x_{2}x_{3} + bx_{1}x_{2} + cx_{2}x_{3}... + 1$$

Quadratic polynomial can be done

Idea: transform 2+ order terms into 2nd order terms Many Methods for exact transformation Worst case: exponential number of auxiliary nodes (e.g. factor size 5 gives 15 new variables [Ishikawa PAMI '09]) Problem: often non-submodular pairwise MRF



Example transformation

[Freedman and Drineas '05, Kolmogorov and Zabhi '04, Ishikawa '09]

$$f(x_1, x_2, x_3) = ax_1x_2x_3 + bx_1x_2 + cx_2x_3... + 1$$

$$g(x_1, x_2, x_3)$$

Useful :

$$-x_1x_2x_3 = \min_{Z} -z(x_1+x_2+x_3-2)$$
 $z \in \{0,1\}$

Check:

• Otherwise z=0

Transform:

Case a<0:
$$g(x_1, x_2, x_3) = \min_{z} -az (x_1 + x_2 + x_3 - 2)$$

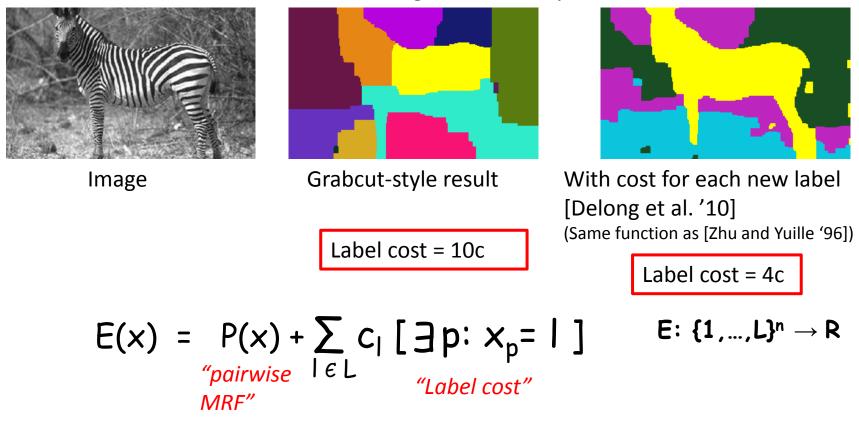
Case a>0: $g(x_1, x_2, x_3) = \min_{z} a\{z(x_1+x_2+x_3-1)+(x_1x_2+x_2x_3+x_3x_1)-(x_1+x_2+x_3+1)\}$ (similar trick)

submodular

non-submodular

Special Potential: Label-Cost Potential

[Hoiem et al. '07, Delong et al. '10, Bleyer et al. '10]



Transform to pairwise MRF with one extra node (use alpha-expansion)

Basic idea: penalize the complexity of the model

- Minimum description length (MDL)
- Bayesian information criterion (BIC)

[Many more special higher-order potentials in tutorial CVPR '10]

From [Delong et al. '10]

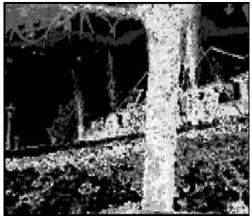
Pⁿ Potts - Image Segmentation

n = number of pixels E: $\{0,1\}^n \rightarrow R$ $0 \rightarrow fg, 1 \rightarrow bg$

$$E(X) = \sum_{i} c_{i} x_{i} + \sum_{i,j} d_{ij} |x_{i} - x_{j}|$$



Image



Unary Cost



Segmentation

[Boykov and Jolly ' 01] [Blake et al. '04] [Rother et al. '04]

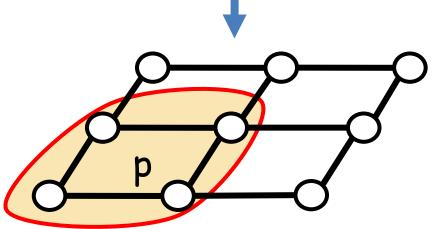
Pⁿ Potts Potentials



Patch Dictionary (Tree)



$$h(X_p) = \begin{cases} 0 & \text{if } x_i = 0, i \in p \\ C_{max} & \text{otherwise} \end{cases}$$
$$C_{max} \ge 0$$



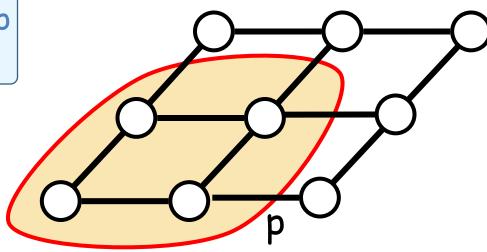
[slide credits: Kohli]

Pⁿ Potts Potentials

n = number of pixels E: $\{0,1\}^n \rightarrow R$ $0 \rightarrow fg, 1 \rightarrow bg$

$$E(X) = \sum_{i} c_{i} x_{i} + \sum_{i,j} d_{ij} |x_{i} - x_{j}| + \sum_{p} h_{p} (X_{p})$$

$$h(X_p) = \begin{cases} 0 & \text{if } x_i = 0, i \in p \\ C_{max} & \text{otherwise} \end{cases}$$



[slide credits: Kohli]

Image Segmentation

n = number of pixels E: $\{0,1\}^n \rightarrow R$ $0 \rightarrow fg, 1 \rightarrow bg$

$$E(X) = \sum_{i} c_{i} x_{i} + \sum_{i,j} d_{ij} |x_{i} - x_{j}| + \sum_{p} h_{p} (X_{p})$$



Image



Pairwise Segmentation



Final Segmentation

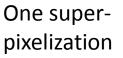
[slide credits: Kohli]

Application: Recognition and Segmentation



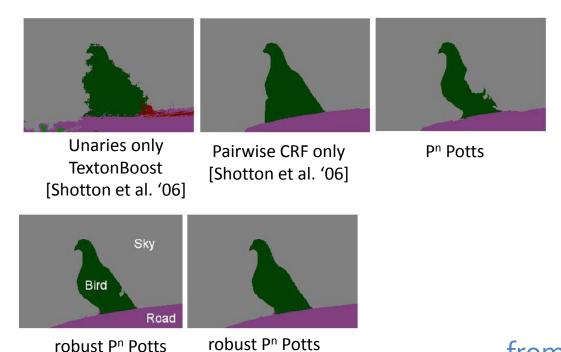








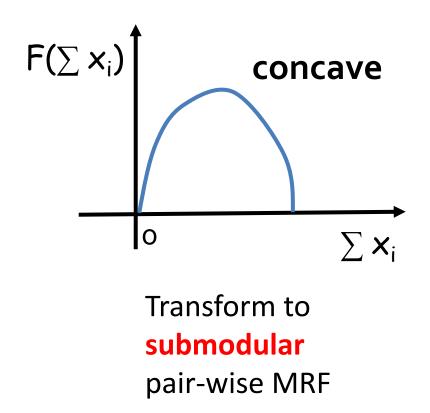
another superpixelization



(different f)

from [Kohli et al. '08]

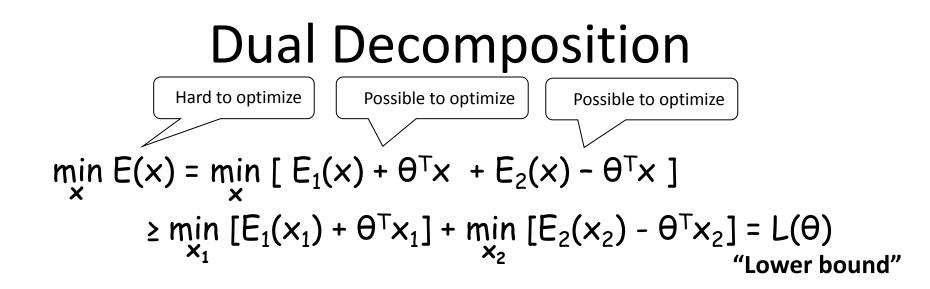
Generalizing Pⁿ Potts model



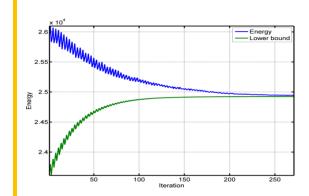
See more details in: [Kohli et. al. CVPR '07, '08, PAMI '08, IJCV '09]

Problem/Dual Decomposition

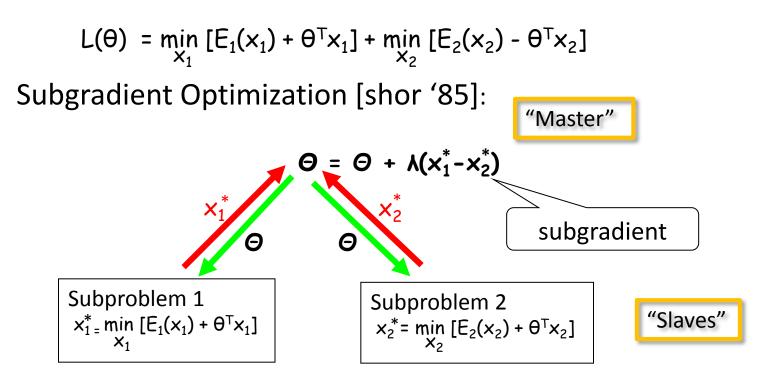
- Well known in optimization community [Bertsekas '95, '99]
- Other names: "Master-Slave" [Komodiakis et al. '07, '09]
- Examples of Dual-Decomposition approaches:
 - Solve LP of TRW [Komodiakis et al. ICCV '07]
 - Image segmentation with connectivity prior [Vicente et al CVPR '08]
 - Feature Matching [Toressani et al ECCV '08]
 - Optimizing Higher-Order Clique MRFs [Komodiakis et al CVPR '09]
 - Marginal Probability Field [Woodford et al ICCV '09]
 - Jointly optimizing appearance and Segmentation [Vicente et al ICCV 09]



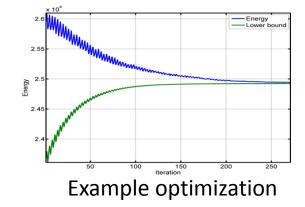
- θ is called the dual vector (same size as x)
- Goal: $\max_{\Theta} L(\Theta) \leq \min_{X} E(X)$
- Properties:
 - $L(\Theta)$ is concave (optimal bound can be found)
 - If x₁=x₂ then problem solved (not guaranteed)



Dual Decomposition



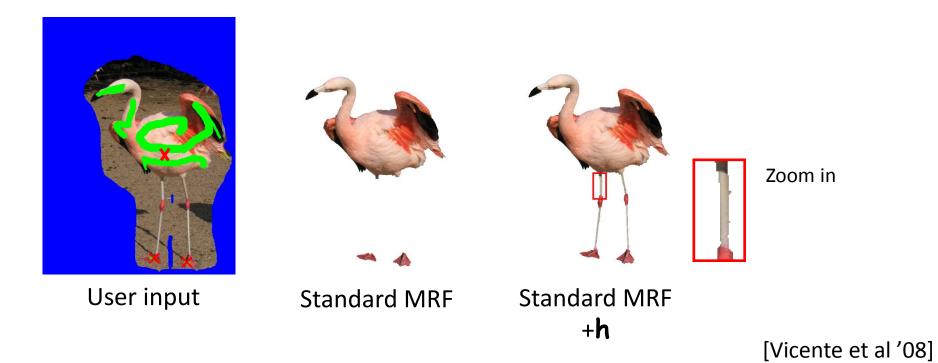
- Guaranteed to converge to optimal bound $L(\theta)$
- Choose step-width A correctly ([Bertsekas '95])
- Pick solution \mathbf{x} as the best of \mathbf{x}_1 or \mathbf{x}_2
- $\bullet\,E$ and $L\,$ can in- and decrease during optimization



Example: Segmentation and Connectivity

Foreground object must be connected:

$$E(x) = \sum \theta_i(x_i) + \sum \theta_{ij}(x_i, x_j) + h(x)$$
$$h(x) = \begin{cases} \infty & \text{if } x \text{ not } 4\text{-connected} \\ 0 & \text{otherwise} \end{cases}$$



Example: Segmentation and Connectivity

$$E_{1}(x) \qquad E_{2}(x)$$

$$E(x) = \sum \theta_{i}(x_{i}) + \sum \theta_{ij}(x_{i},x_{j}) + h(x) \qquad h(x) = \begin{cases} \infty \text{ if } x \text{ not } 4\text{-connected} \\ 0 \text{ otherwise} \end{cases}$$

Derive Lower bound:

$$\min_{\mathbf{x}} E(\mathbf{x}) = \min_{\mathbf{x}} [E_1(\mathbf{x}) + \Theta^T \mathbf{x} + E_2(\mathbf{x}) - \Theta^T \mathbf{x}]$$

$$\geq \min_{\mathbf{x}_1} [E_1(\mathbf{x}_1) + \Theta^T \mathbf{x}_1] + \min_{\mathbf{x}_2} [E_2(\mathbf{x}_2) - \Theta^T \mathbf{x}_2] = L(\Theta)$$

Subproblem 1:

Unary terms + pairwise terms

Global minimum: GraphCut

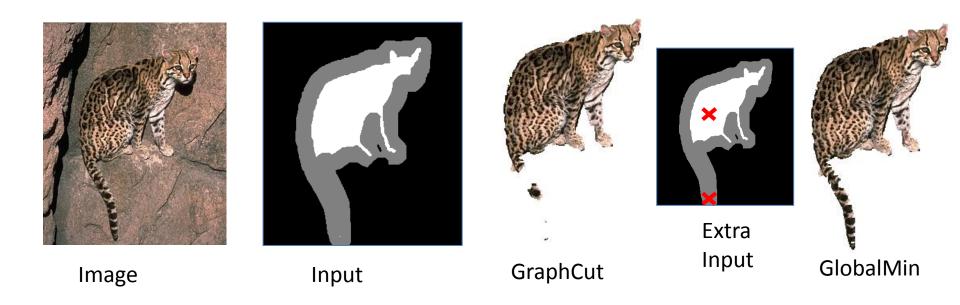
Subproblem 2:

Unary terms + Connectivity constraint

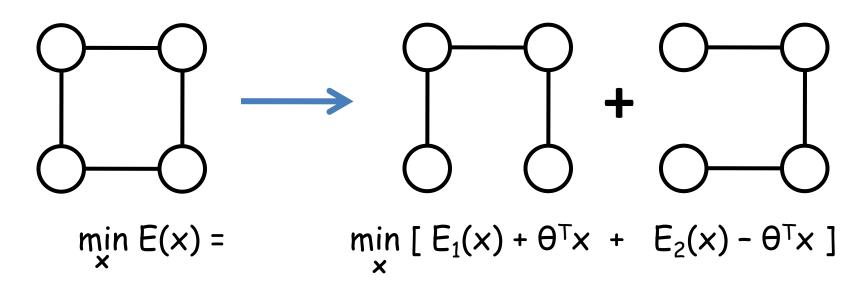
Global minimum: Dijkstra

Results: Segmentation and Connectivity

Global optimum 12 out of 40 cases. (more complex decomposition used)

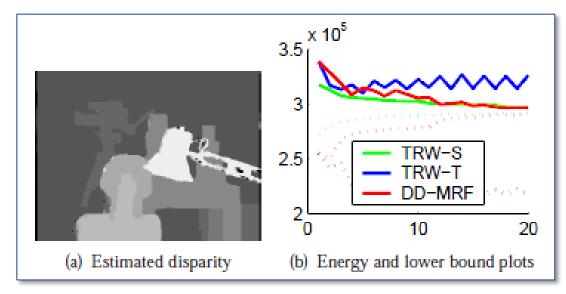


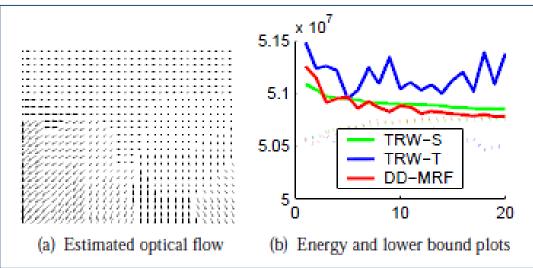
Problem decomposition approach: alternative to message passing



- Slightly different updates than TRW.
- solve LP relaxation of the MAP problem (TRW not exactly)

results





[Komodiakis et al '07]

Combinatorial Optimization

• Binary, pairwise

- Solvable problems
- NP-hard
- Multi-label, pairwise
 - Transformation to binary
 - move-making
- Binary, higher-order
 - Transformation to pairwise
 (arbitrary < 7, and special potentials)
 - Problem decomposition
- Global variables

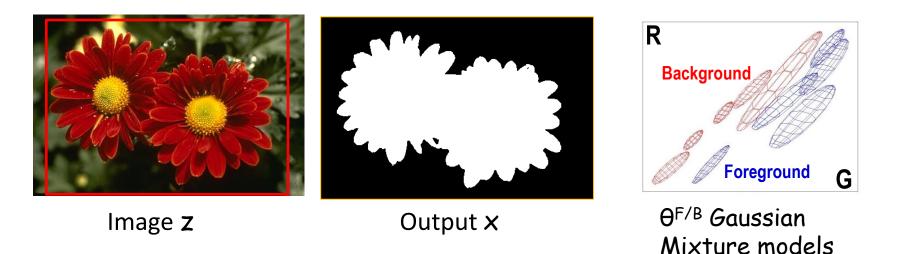
MRF with global potential

GrabCut model [Rother et. al. '04]

 $\Theta^{F/B}$

$$E(x, \Theta^{F}, \Theta^{B}) = \sum_{i} F_{i}(\Theta^{F})x_{i} + B_{i}(\Theta^{B})(1-x_{i}) + \sum_{i,j \in N} |x_{i}-x_{j}|$$

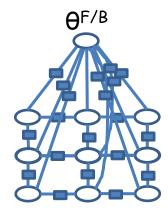
$$F_{i} = -\log Pr(z_{i}|\Theta^{F}) \qquad B_{i} = -\log Pr(z_{i}|\Theta^{B})$$



Problem: for unknown $X, \Theta^{F}, \Theta^{B}$ the optimization is NP-hard! [Vicente et al. '09]

MRF with global potential: GrabCut - Iterated Graph Cuts



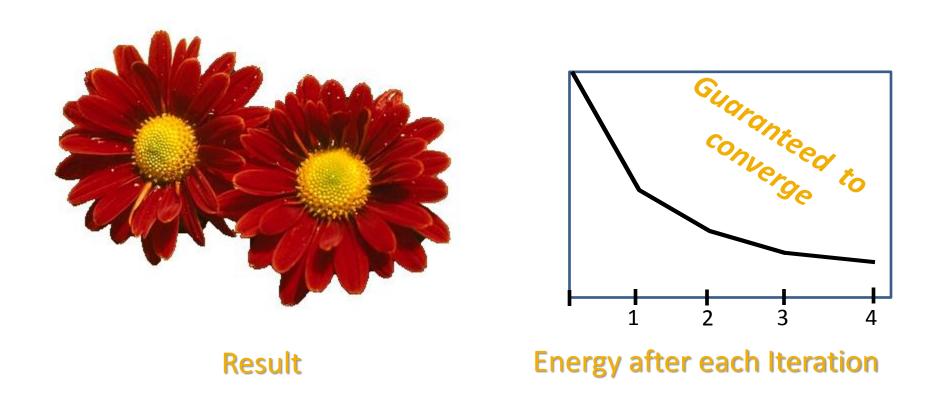


 $\min_{\theta^{F}, \theta^{B}} E(x, \theta^{F}, \theta^{B})$ $\max_{x} E(x, \theta^{F}, \theta^{B})$ Eearning of the Graph cut to infer segmentation

Most systems with global variables work like that e.g. [ObjCut Kumar et. al. '05, PoseCut Bray et al. '06, LayoutCRF Winn et al. '06]

More sophisticated methods: [Lempitsky et al '08, Vicente et al '09]

MRF with global potential: GrabCut - Iterated Graph Cuts



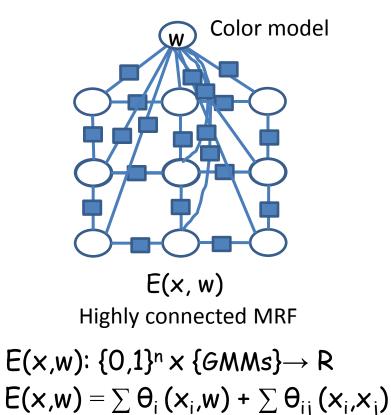
You will implement that in the practical session.

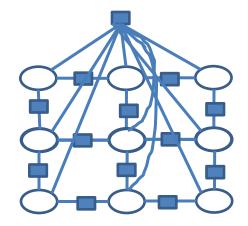
Transformation to other higher-order MRF







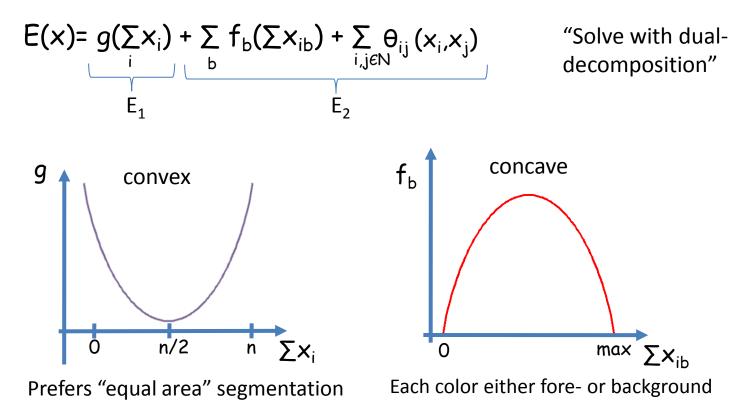




E'(x) = min E(x, w) W Higher-order MRF

[Vicente et al; ICCV '09]

Transformation to other higher-order MRF







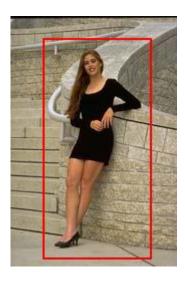
input

Transformation to other higher-order MRF

Globally optimal in 60% of cases, such as...

















[Vicente et al; ICCV '09]

Outline

- Introduction to Random Fields
- MRFs/ CRFs models in Vision
- Optimisation techniques
- Comparison

Comparison papers

• Binary, highly-connected MRFs [Rother et al. '07]

 Multi-label, 4-connected MRFs [Szeliski et al. '06,'08] all online: <u>http://vision.middlebury.edu/MRF/</u>

• Multi-label, highly-connected MRFs [Kolmogorov et al. '06]

Comparison papers

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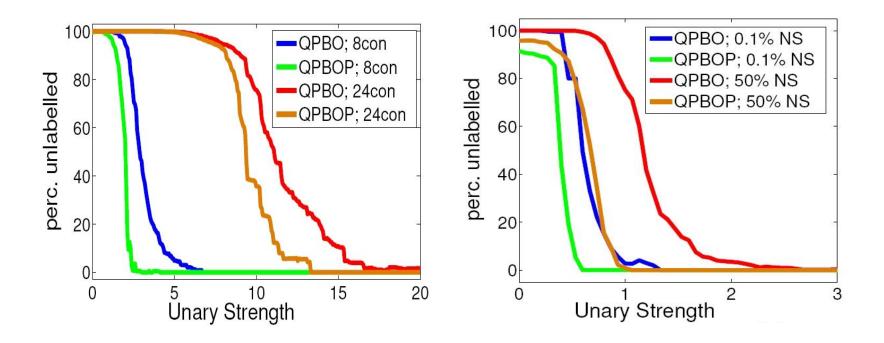
Random MRFs

Three important factors:

• Unary strength: $E(x) = w \sum \theta_i(x_i) + \sum \theta_{ij}(x_i, x_j)$

Connectivity (av. degree of a node)

Percentage of non-submodular terms (NS)



Computer Vision Problems

perc. unlabeled (sec)

Energy $\in [0, 999]$ (sec)

| Applications | QPBO | QPBOP | P+BP+I | Sim. An. | ICM | GC | BP |
|-------------------------------------------|---------------|----------------|-----------|-----------|-------------|-------------|--------------|
| Diagram recognition (4.8con) | 56.3% (Os) | 0% (0s) GM | 0 (0s) | 0 (0.28s) | 999 (0s) | 119 (Os) | 25 (Os) |
| New View Synthesis (8con) | 3.9%(0.7s) | 0% (1.4s) GM | 0 (1.2s) | - (-s) | 999 (0.2s) | 2 (0.3s) | 18 (0.6s) |
| Super-resolution (8con) | 0.5% (0.016s) | 0% (0.047s) GM | 0 (0.03s) | 7 (52s) | 68 (0.02s) | 999 (Os) | 0.03 (0.01s) |
| Image Segm. 9BC + 1 Fgd Pixel (4con) | 99.9% (0.08s) | 0% (10.5s) GM | 0 (10.5s) | 983 (50s) | 999 (0.07s) | 0 (28s) | 28 (0.2s) |
| Image Segm. 9BC; 4RC (4con) | 1% (1.46s) | 0% (1.48s) GM | 0 (1.48s) | 900 (50s) | 999 (0.04s) | 0 (14s) | 24 (0.2s) |
| Texture restoration (15con) | 16.5% (1.4s) | 0% (14s) GM | 0 (14s) | 15 (165s) | 636 (0.26) | 999 (0.05s) | 19 (0.18s) |
| Deconvolution 3×3 kernel (24con) | 45% (0.01s) | 43% (0.4s) | 0 (0.4s) | 0 (0.4s) | 14 (0s) | 999 (Os) | 5 (0.5s) |
| Deconvolution 5×5 kernel (80con) | 80% (0.1s) | 80% (9s) | 8.1 (31s) | 0 (1.3s) | 6 (0.03s) | 999 (Os) | 71 (0.9s) |

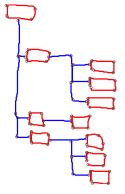
Conclusions:

- Connectivity is a crucial factor
- Simple methods like Simulated Annealing sometimes best

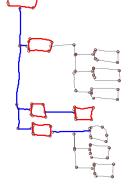
Diagram Recognition [Szummer et al '04]

71 nodes; 4.8 con.; 28% non-sub; 0.5 unary strength

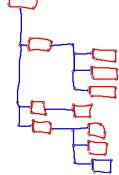
 2700 test cases: QPBO solved nearly all (QPBOP solves all)



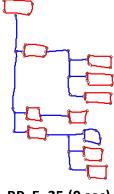
Ground truth

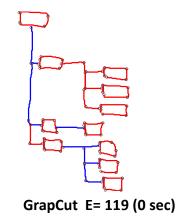


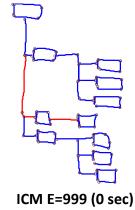
QPBO: 56.3% unlabeled (0 sec)



QPBOP (0sec) - Global Min. Sim. Ann. E=0 (0.28sec)



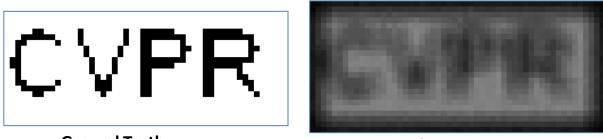




BP E=25 (0 sec)

Binary Image Deconvolution

50x20 nodes; 80con; 100% non-sub; 109 unary strength

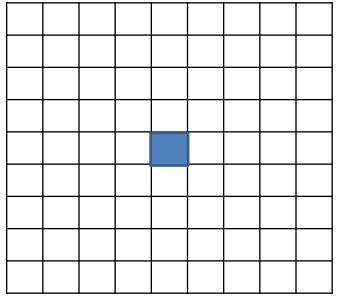


Ground Truth

Input

| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |
|-----|-----|-----|-----|-----|
| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |
| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |
| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |
| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |

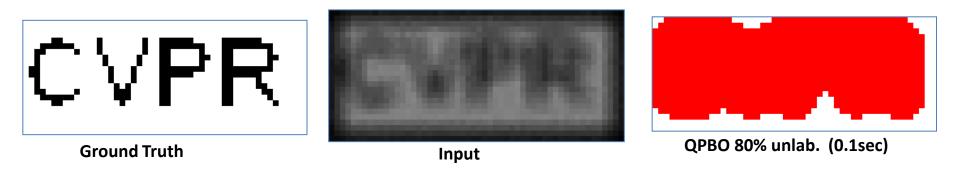
5x5 blur kernel

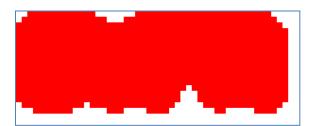


MRF: 80 connectivity - illustration

Binary Image Deconvolution

50x20 nodes; 80con; 100% non-sub; 109 unary strength





QPBOP 80% unlab. (0.9sec)



ICM E=6 (0.03sec)



GC E=999 (0sec)



BP E=71 (0.9sec)





Sim. Ann. E=0 (1.3sec)

QPBOP+BP+I, E=8.1 (31sec)

Comparison papers

• Binary, highly-connected MRFs [Rother et al. '07] Conclusion: low-connectivity tractable: QPBO(P)

 Multi-label, 4-connected MRFs [Szeliski et al '06,'08] all online: <u>http://vision.middlebury.edu/MRF/</u>

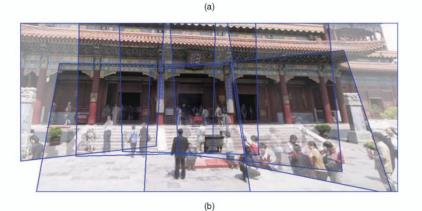
• Multi-label, highly-connected MRFs [Kolmogorov et al '06]

Multiple labels – 4 connected

"Attractive Potentials"



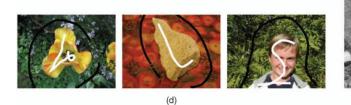
stereo



Panoramic stitching



(c)



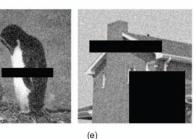
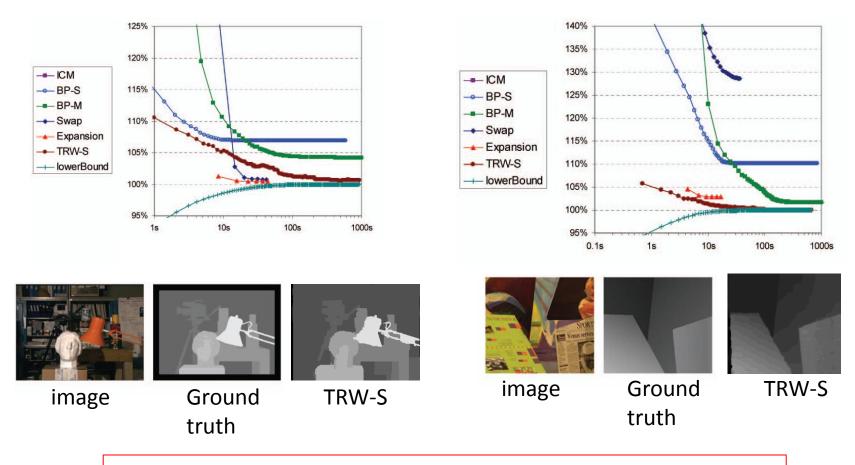


Image Segmentation; de-noising; in-painting

[Szelsiki et al '06,08]

Stereo



Conclusions:

- Solved by alpha-exp. and TRW-S
 (within 0.01%-0.9% of lower bound true for all tests!)
- Expansion-move always better than swap-move

De-noising and in-painting



Ground truth

Noisy input

TRW-S

Alpha-exp.

-- ICM - BP-S

Conclusion:

- Alpha-expansion has problems with smooth areas (potential solution: fusion-move [Lempitsky et al. '07])

Panoramic stitching

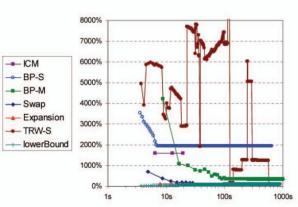
• Unordered labels are (slightly) more challenging



ICM



BP-S





BP-M



Swap





TRW-S

Comparison papers

• Binary, highly-connected MRFs [Rother et al. '07] Conclusion: low-connectivity tractable (QPBO)

- Multi-label, 4-connected MRFs [Szeliski et al '06,'08] all online: <u>http://vision.middlebury.edu/MRF/</u> Conclusion: solved by expansion-move; TRW-S (within 0.01 - 0.9% of lower bound)
- Multi-label, highly-connected MRFs [Kolmogorov et al '06]

Multiple labels – highly connected

Stereo with occlusion:



$\textbf{E(d): \{1, ..., D\}^{2n} \rightarrow R}$

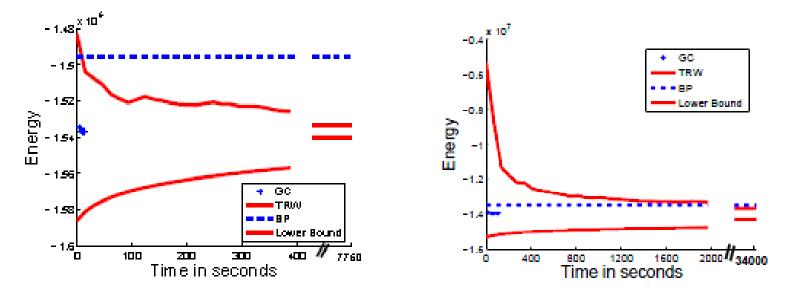
Each pixel is connected to **D** pixels in the other image

[Kolmogorov et al. '06]

Multiple labels – highly connected

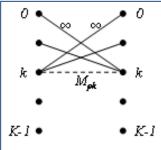
Tsukuba: 16 labels

Cones: 56 labels



Alpha-exp. considerably better than message passing

Potential reason: smaller connectivity in one expansion-move



Comparison: 4-con. versus highly con.

| | Tsukuba (E) | Map (E) | Venus (E) |
|-------------|-------------|----------|-----------|
| highly-con. | 103.09% | 103.28% | 102.26% |
| 4-con. | 100.004% | 100.056% | 100.014% |

Lower-bound scaled to 100%

Conclusion:

• highly connected graphs are harder to optimize

Comparison papers

• binary, highly-connected MRFs [Rother et al. '07] Conclusion: low-connectivity tractable (QPBO)

- Multi-label, 4-connected MRFs [Szeliski et al '06,'08] all online: <u>http://vision.middlebury.edu/MRF/</u> Conclusion: solved by alpha-exp.; TRW (within 0.9% to lower bound)
- Multi-label, highly-connected MRFs [Kolmogorov et al '06] Conclusion: challenging optimization (alpha-exp. best)

How to efficiently optimize general highly-connected (higher-order) MRFs is still an open question

Decision Tree Fields [Nowozin et al. ICCV '11 (oral)]

• Combine Decision Trees with Random Fields:

represent all potentials (unary, pairwise, triple clique, etc.) with decision trees

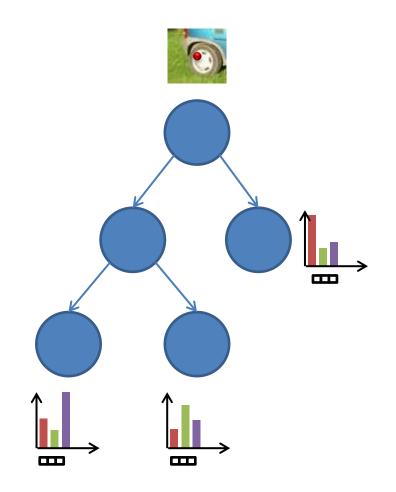
• Key motivations:

- Discover the power of the "conditional aspects" of random field models
- Derive a tractable model which can deal with large amount of data

Decision Trees

- Multi-class classifier
- Simple binary feature test at internal nodes
- Empirical distribution at leafs
- Learning:
 - Sample feature tests
 - Split using Entropy
- Inference:

"Run down" the tree – read posterior from leaf



Decision Trees

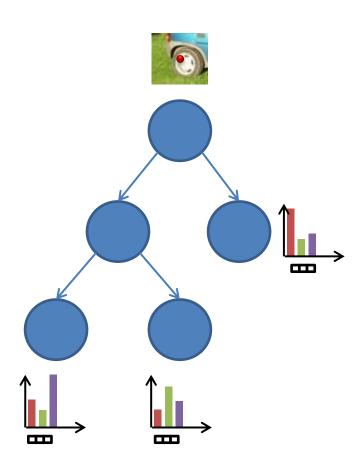
Pros:

- non-parametric, high model capacity
- very efficient test-time
- very fast training (GPU)

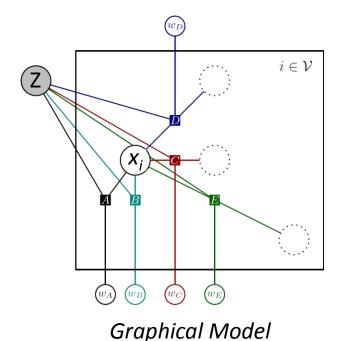
<u>Cons:</u>

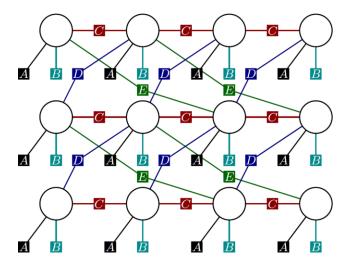
 conditional independence assumption between decisions (pixels)

... how bad is that?



Decision Tree Field (DTF)



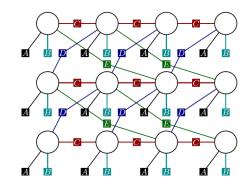


Random Field

Example: 5 factor types

Every factor type has one:

- Scope: relative set of variables it acts on
- Decision tree: tree with split functions
- Weight parameters: in each tree node



DTF - Energy

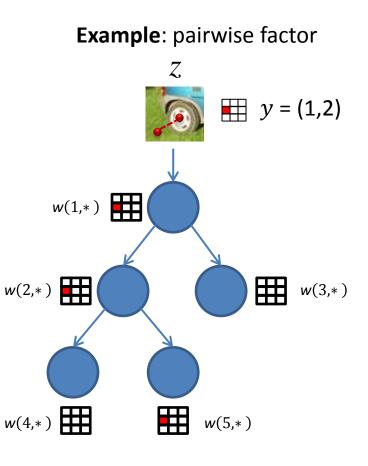
$$E(\boldsymbol{x}, \boldsymbol{z}, \boldsymbol{w}) = \sum_{F} E_{t_F}(\boldsymbol{x}_F, \boldsymbol{z}, \boldsymbol{w}_{t_F})$$
$$E_{t_F}(\boldsymbol{x}_F, \boldsymbol{z}, \boldsymbol{w}_{t_F}) = \sum_{q \in Path(\boldsymbol{z}_F)} w_{t_F}(q, \boldsymbol{x}_F)$$

Energy linear in w:

$$E_{t_F}(x_F, \mathbf{z}, \mathbf{w}_{t_F}) = \langle w_{t_F}, B_{t_F}(x_F, z_F) \rangle$$

$$B_{t_F}(x_F, z_F) =$$

sparse, binary vector



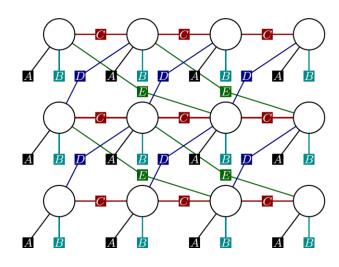
$$E_{t_F}(x_F, \mathbf{Z}, w_F) = w(1, (1, 2)) + w(2, (1, 2)) + w(5, (1, 2))$$

DTF – Special Cases

- Only unary factors = Decision Forest
- Zero-depth trees = MRF
- Conditional pair-wise = typical CRF

DTF - Inference

- <u>MAP:</u>
 - Standard techniques (here: TRW-S) after unrolling the graph
 - Simulated annealing (no unrolling)
- Maximum Marginals:
 - efficient Gibbs sampler (no unrolling needed)



DTF - Learning

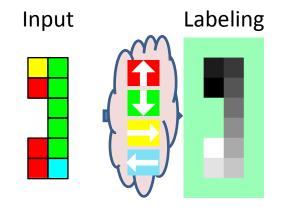
What to learn?

- **Structure:** what factor types to use (currently: highly connected pairwise factors)
- **Decision trees:** what feature tests to use for splits (currently: standard entropy splitting)

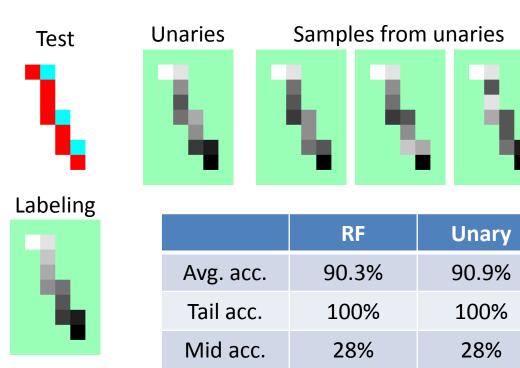
• Weights

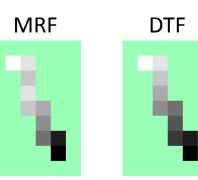
(maximum (pseudo)-likelihood learning, since log-objective is concave)

Toy Problem

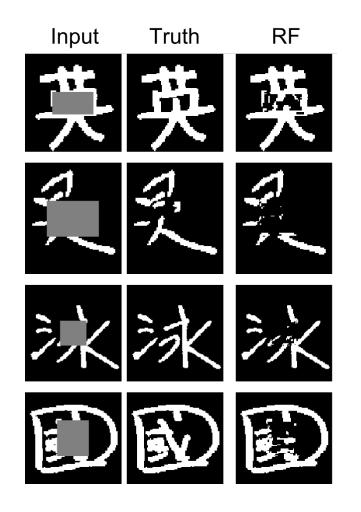


Snakes: demonstrate weak unaries

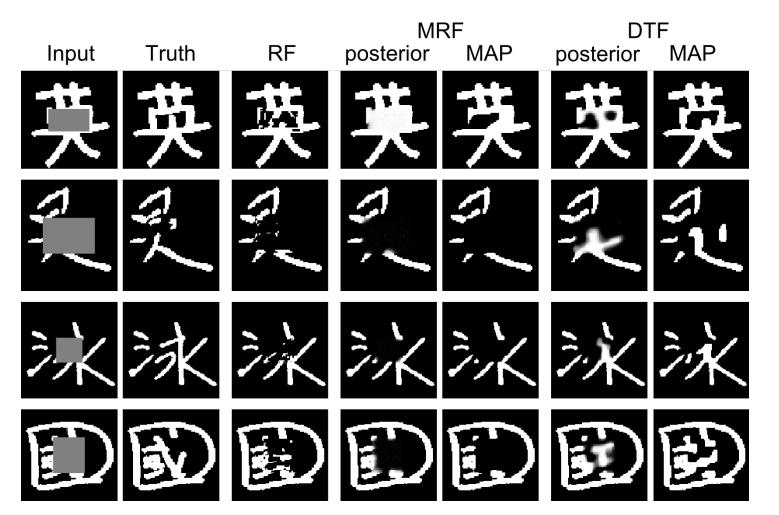




Results – Chinese Characters

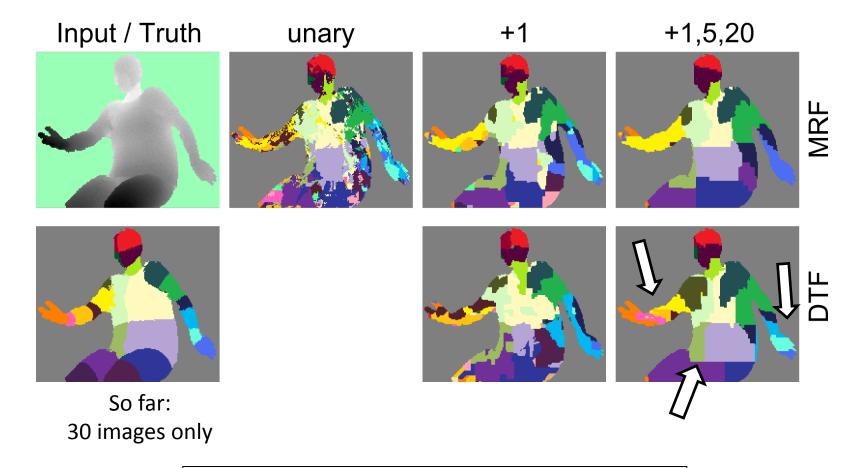


Results – Chinese Characters



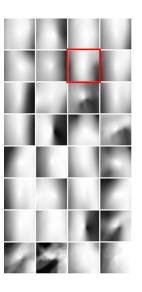
Results – Kinect Body part labelling

Goal: Encode "conditional" spatial layout of labelling



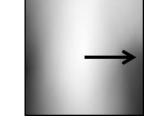
... we can train up to 1.5M weights in 22minutes

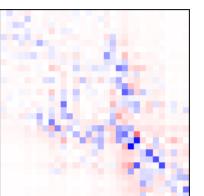
Visualizing conditional aspect



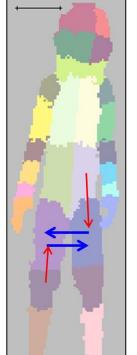
Silhouettes

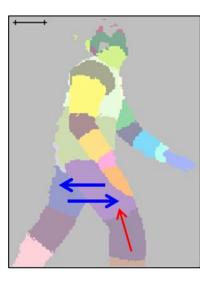
overlaid





Weights at one leave







That's it... References

Books:

- Markov Random Fields for Vision and Image Processing, MIT press (Blake, Kohli, Rother)
- Structured Learning and Prediction in Computer Vision, now publisher (Nowozin and Lampert)
- Computer Vision: Algorithms and Applications (Szeliski)

Tutorials:

- ICCV '09, ECCV '08: same topic in more depth
- CVPR '10: higher order models
- CVPR '11: more focus on learning of CRFs

Another advertisement...

- Internships at MSR Cambridge
- Typically 3 months
- Recommended for PhD students towards the end of their studies