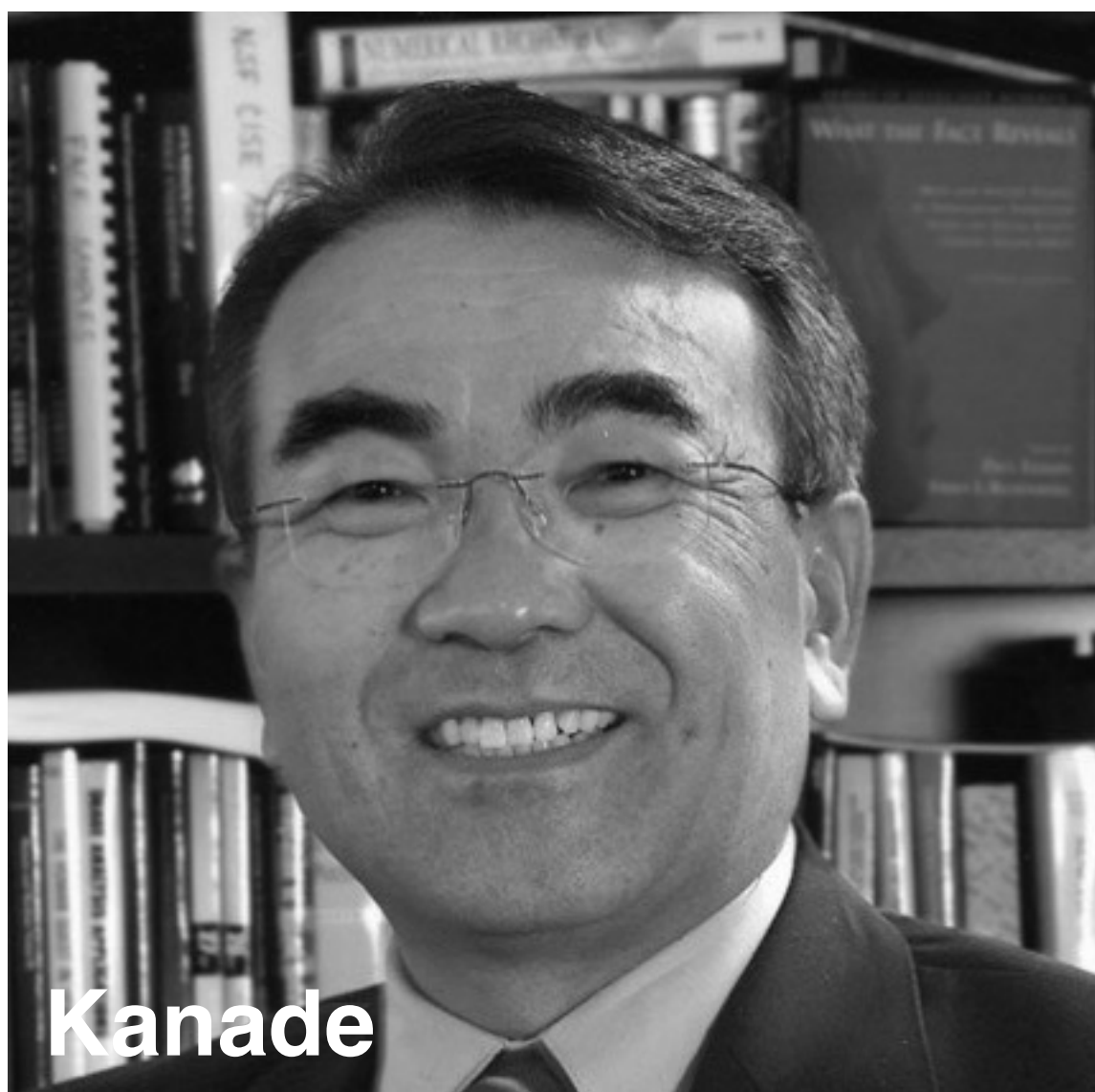




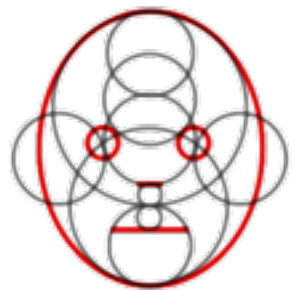
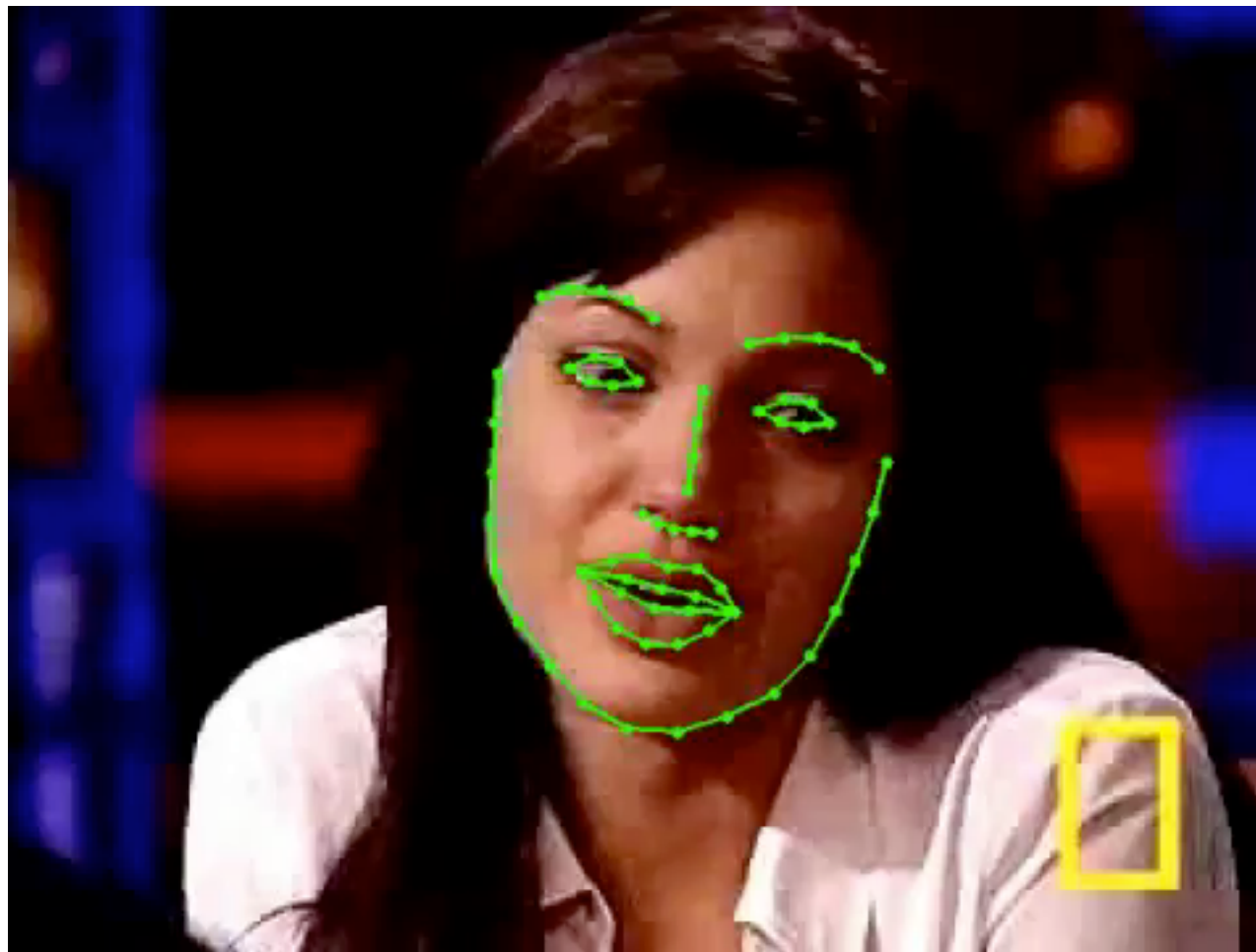
**Lucas**



**Kanade**

# Image Alignment

16-385 Computer Vision  
Carnegie Mellon University (Kris Kitani)



**IntraFace**

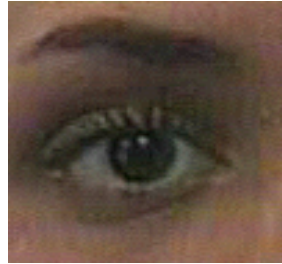
<http://www.humansensing.cs.cmu.edu/intraface/>



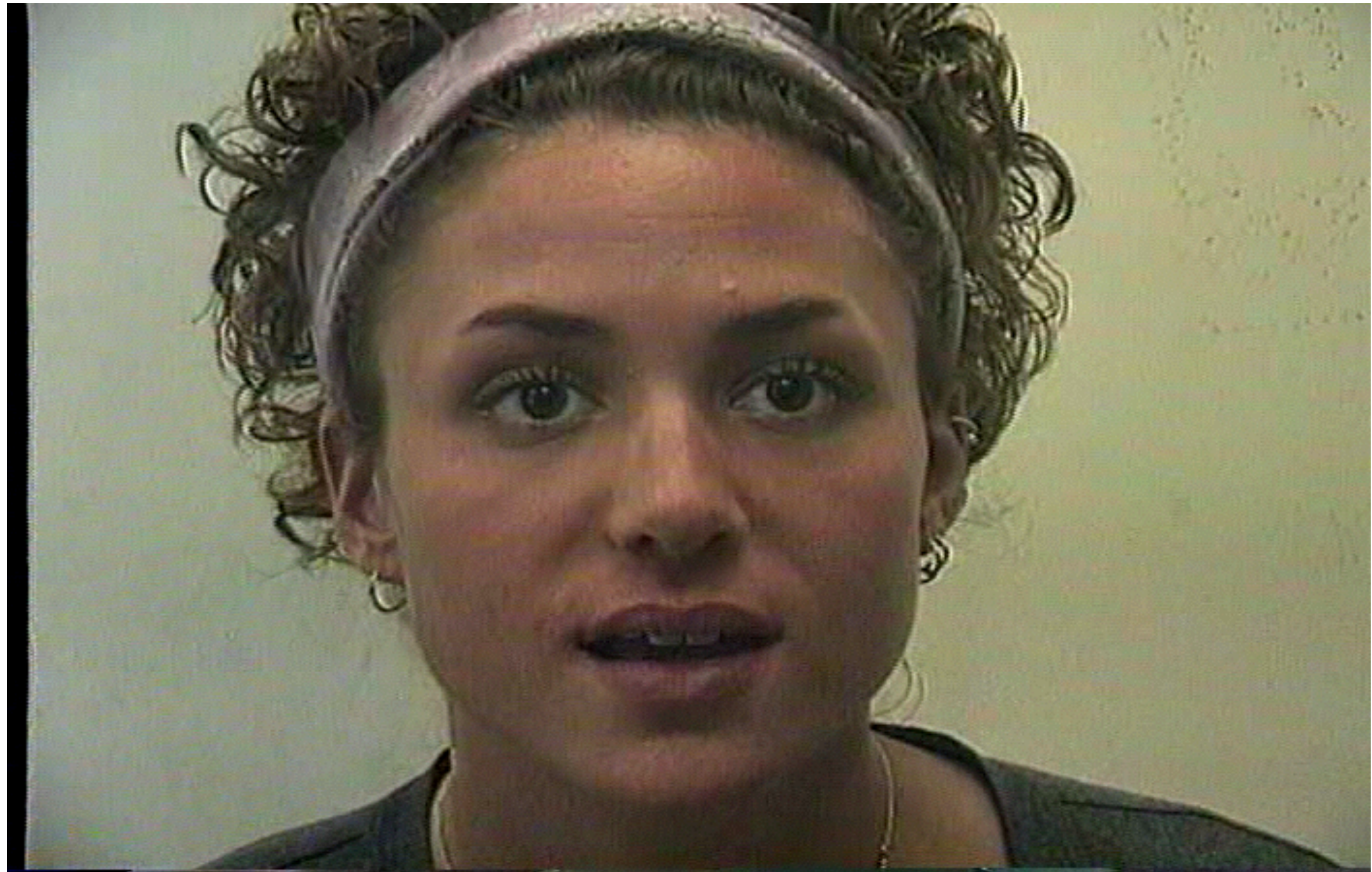




How can I find

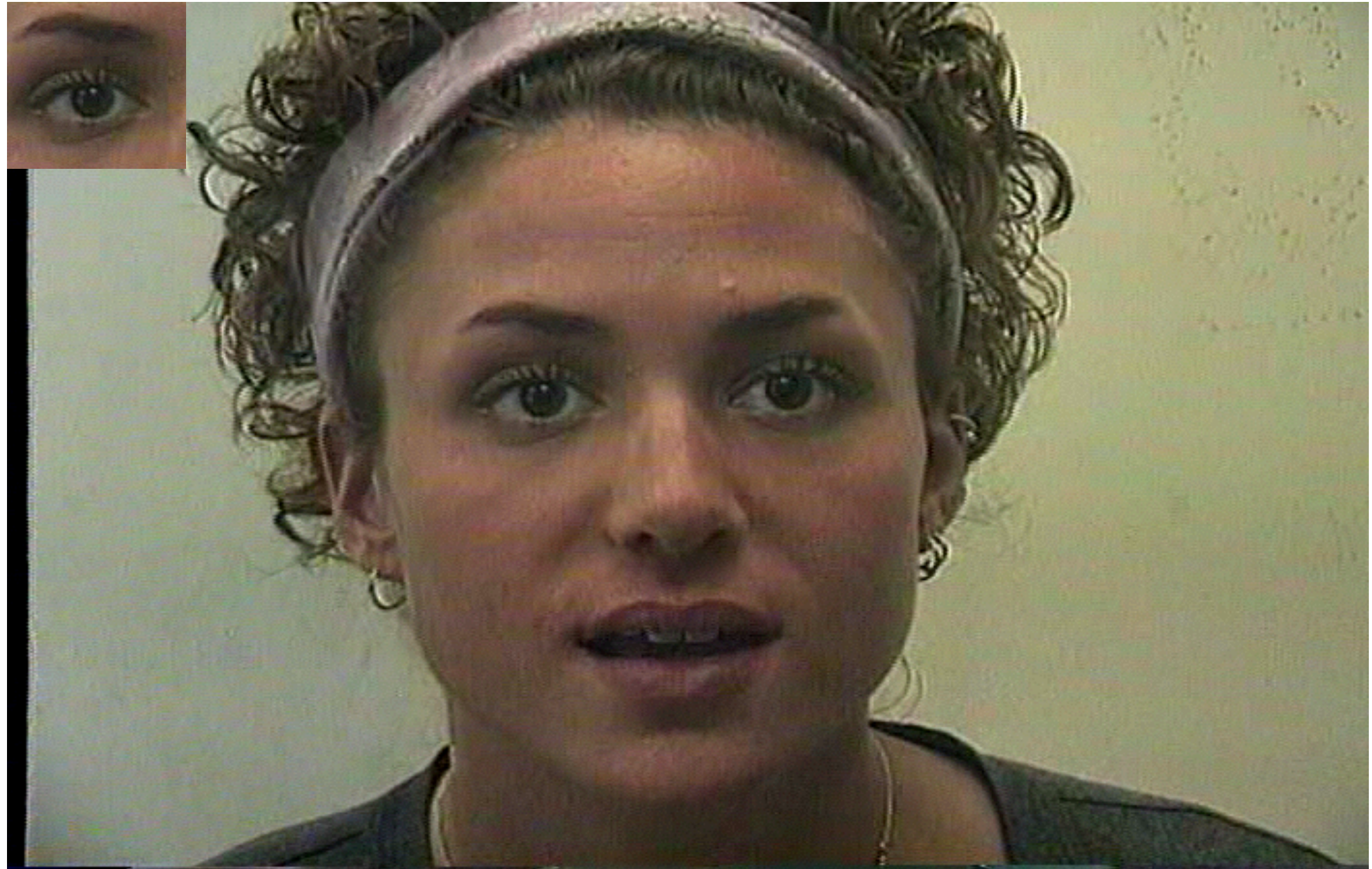


in the image?





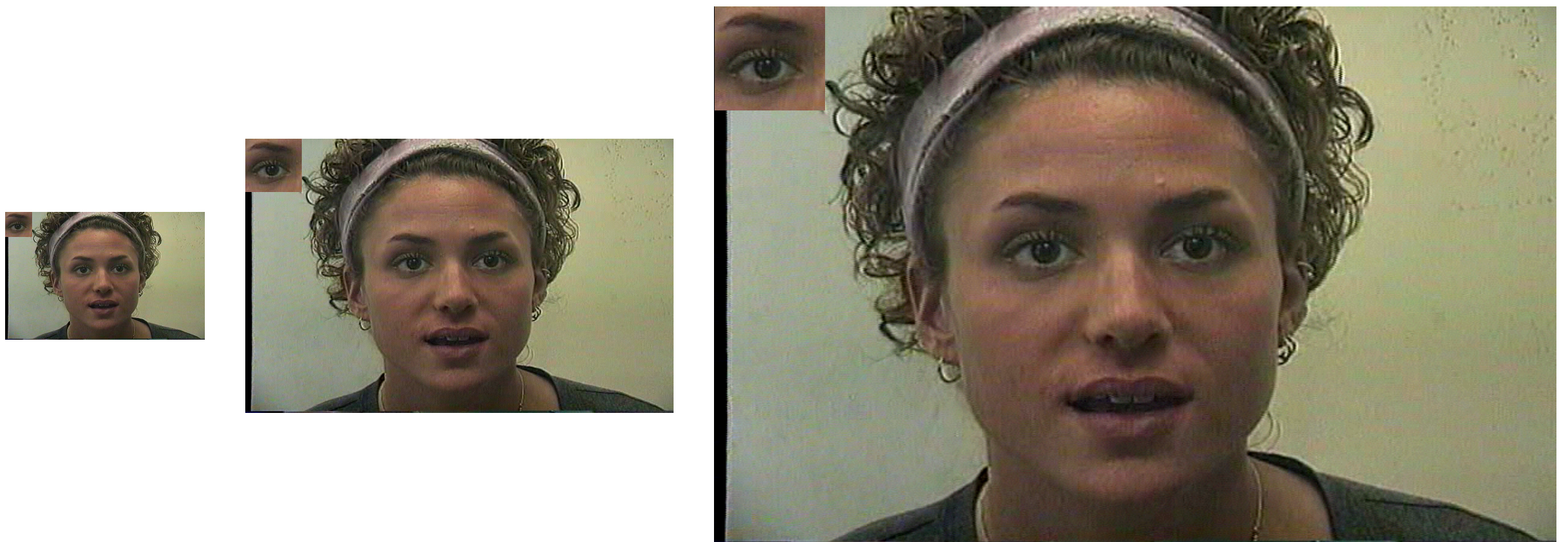
# Idea #1: Template Matching



Slow, combinatorial, global solution



# Idea #2: Pyramid Template Matching

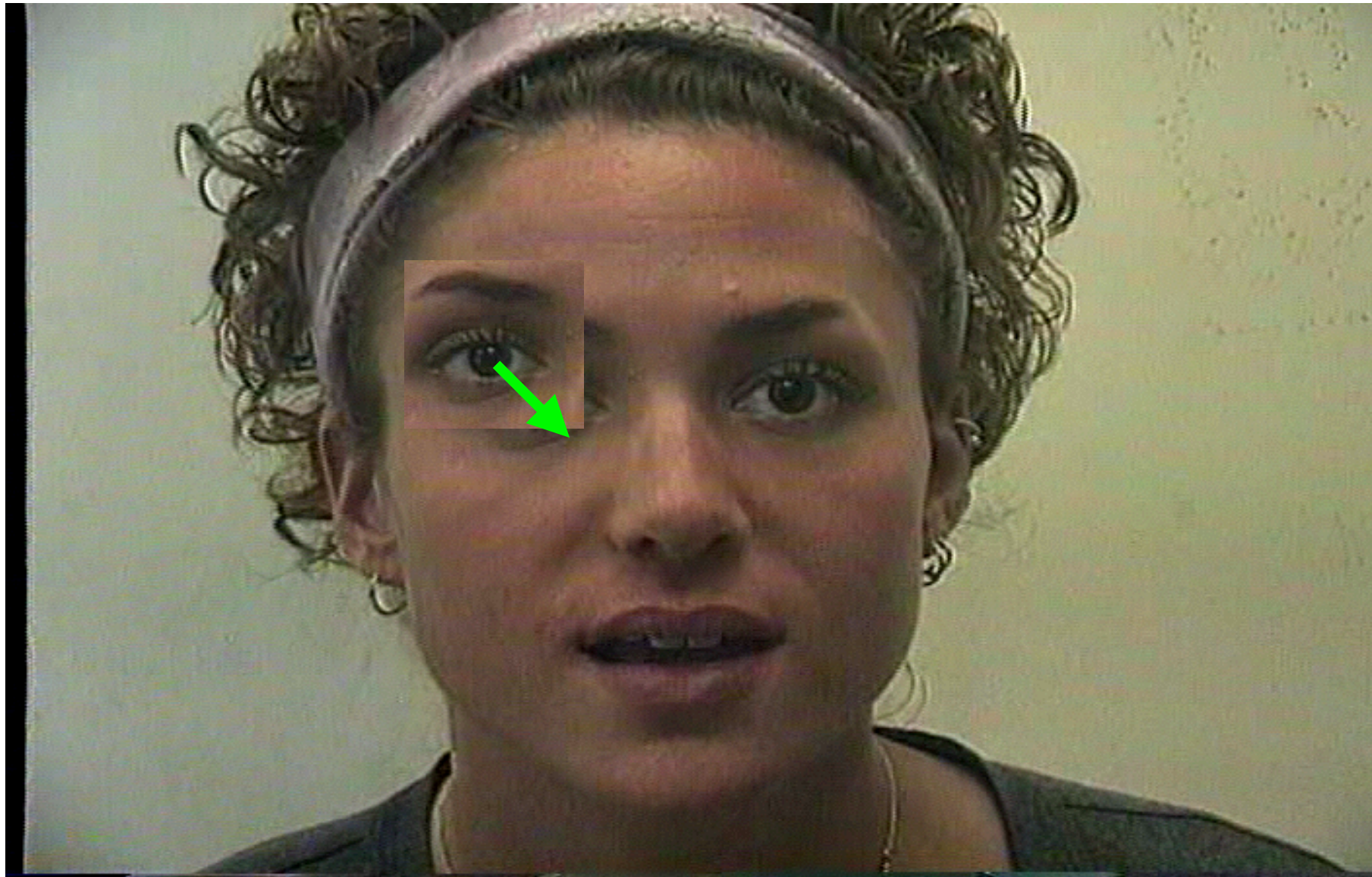


Faster, combinatorial, locally optimal



# Idea #3: Model refinement

(when you have a good initial solution)



Fastest, locally optimal

# Some notation before we get into the math...

2D image transformation

$$\mathbf{W}(x; p)$$

2D image coordinate

$$\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$$

Parameters of the transformation

$$\mathbf{p} = \{p_1, \dots, p_N\}$$

Warped image

$$I(\mathbf{x}') = I(\mathbf{W}(\mathbf{x}; \mathbf{p}))$$

Pixel value at a coordinate

## Translation

$$\begin{aligned} \mathbf{W}(x; p) &= \begin{bmatrix} x + p_1 \\ y + p_2 \end{bmatrix} \\ &= \underbrace{\begin{bmatrix} 1 & 0 & p_1 \\ 0 & 1 & p_2 \end{bmatrix}}_{\text{transform}} \underbrace{\begin{bmatrix} x \\ y \\ 1 \end{bmatrix}}_{\text{coordinate}} \end{aligned}$$

## Affine

$$\begin{aligned} \mathbf{W}(x; p) &= \begin{bmatrix} p_1 x + p_2 y + p_3 \\ p_4 x + p_5 y + p_6 \end{bmatrix} \\ &= \underbrace{\begin{bmatrix} p_1 & p_2 & p_3 \\ p_4 & p_5 & p_6 \end{bmatrix}}_{\text{transform}} \underbrace{\begin{bmatrix} x \\ y \\ 1 \end{bmatrix}}_{\text{coordinate}} \end{aligned}$$

can be written in matrix form when linear



$\mathbf{W}(\mathbf{x}; \mathbf{p})$  takes a \_\_\_\_\_ as input and returns a \_\_\_\_\_

$\mathbf{W}(\mathbf{x}; \mathbf{p})$  is a function of \_\_\_\_\_ variables

$\mathbf{W}(\mathbf{x}; \mathbf{p})$  returns a \_\_\_\_\_ of dimension \_\_\_\_\_ x \_\_\_\_\_

$\mathbf{p} = \{p_1, \dots, p_N\}$  where N is \_\_\_\_\_ for an affine model

$I(\mathbf{x}') = I(\mathbf{W}(\mathbf{x}; \mathbf{p}))$  this warp changes pixel values?

# Image alignment

(problem definition)

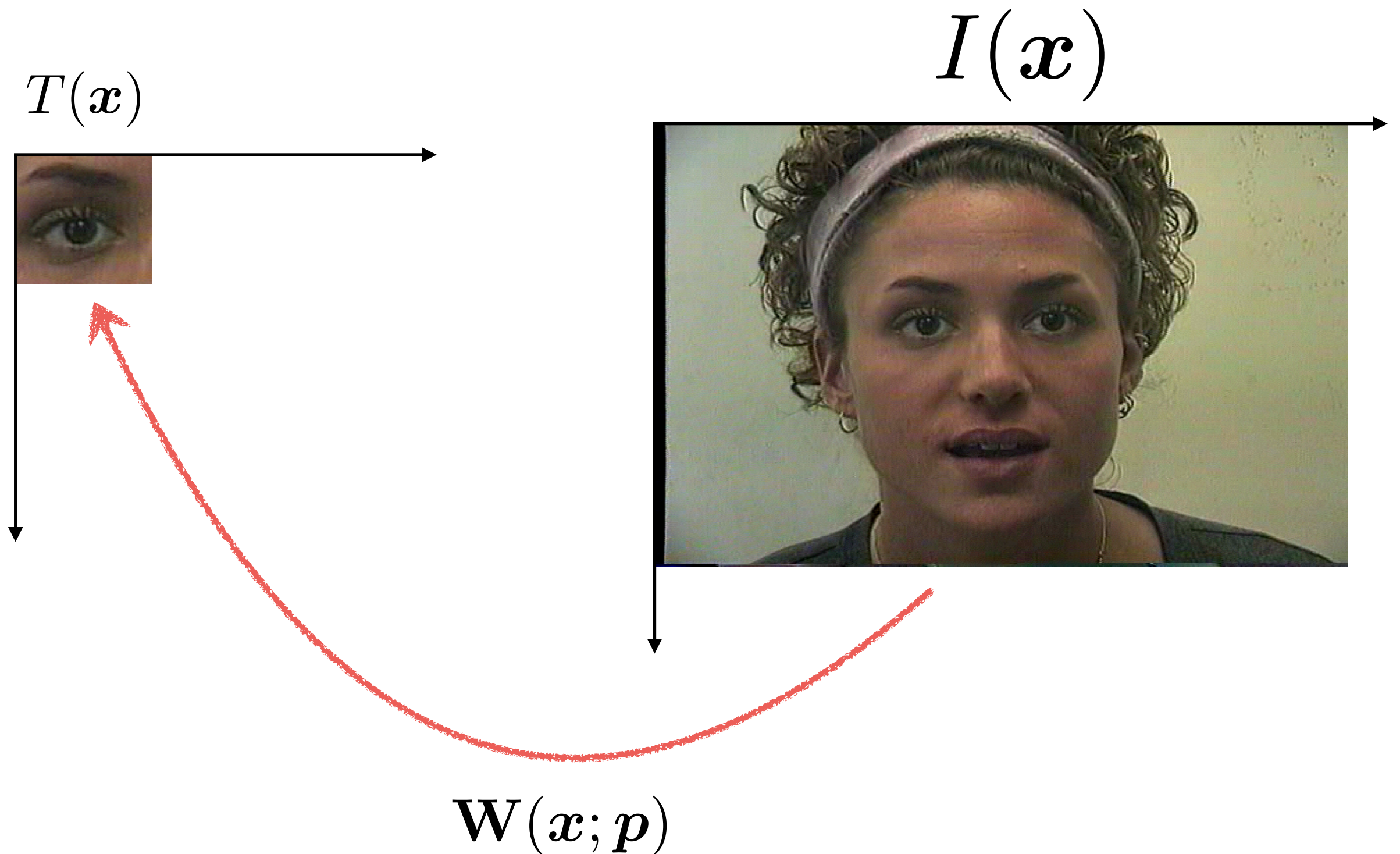
$$\min_{\mathbf{p}} \sum_{\mathbf{x}} [I(\mathbf{W}(\mathbf{x}; \mathbf{p})) - T(\mathbf{x})]^2$$

warped image                      template image

Find the warp parameters  $\mathbf{p}$  such that  
the SSD is minimized



Find the warp parameters  $\mathbf{p}$  such that  
the SSD is minimized



# Image alignment

(problem definition)

$$\min_{\mathbf{p}} \sum_{\mathbf{x}} [I(\mathbf{W}(\mathbf{x}; \mathbf{p})) - T(\mathbf{x})]^2$$

warped image                      template image

Find the warp parameters  $\mathbf{p}$  such that  
the SSD is minimized

*How could you find a solution to this problem?*



This is a non-linear function of the parameters

(Function  $\mathbf{I}$  is not a linear function of position)

$$\min_p \sum_x [I(\mathbf{W}(x; p)) - T(x)]^2$$

Hard to optimize

*What can you do to make it easier to solve?*

This is a non-linear function of the parameters

(Function  $\mathbf{I}$  is not a linear function of position)

$$\min_p \sum_x [I(\mathbf{W}(x; p)) - T(x)]^2$$

Hard to optimize

*What can you do to make it easier to solve?*

assume good initialization,  
linearized objective and update incrementally



(pretty strong assumption)

If you have a good initial guess  $\mathbf{p}$ ...

$$\sum_x [I(\mathbf{W}(x; \mathbf{p})) - T(x)]^2$$

can be written as ...

$$\sum_x [I(\mathbf{W}(x; \mathbf{p} + \Delta\mathbf{p})) - T(x)]^2$$

(a small incremental adjustment)  
(this is what we are solving for now)

This is still a non-linear function  
(Function  $\mathbf{I}$  is not a linear function of change in position)

$$\sum_x [I(\mathbf{W}(x; \mathbf{p} + \Delta \mathbf{p})) - T(x)]^2$$

*How can we linearize the function  $\mathbf{I}$  for a really small perturbation of  $\mathbf{p}$ ?*

Hint:  $T$  is approx

This is still a non-linear function  
(Function  $\mathbf{I}$  is not a linear function of change in position)

$$\sum_x [I(\mathbf{W}(x; \mathbf{p} + \Delta \mathbf{p})) - T(x)]^2$$

*How can we linearize the function  $\mathbf{I}$  for a really small perturbation of  $\mathbf{p}$ ?*

Taylor series approximation!



$$\sum_x \left[ \underline{I(\mathbf{W}(x; \mathbf{p} + \Delta \mathbf{p}))} - T(x) \right]^2$$

Multivariable Taylor Series Expansion  
(First order approximation)

$$f(x, y) \approx f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

Linear approximation

$$\sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

*Is this a linear function of the unknowns?*

$$\sum_x \left[ \underline{I(\mathbf{W}(x; \mathbf{p} + \Delta \mathbf{p}))} - T(x) \right]^2$$

Multivariable Taylor Series Expansion  
(First order approximation)

$$f(x, y) \approx f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

Linear approximation

$$\sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

Now, the function is a linear function of the unknowns

$$\sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

$I(\cdot)$  is a function of \_\_\_\_\_ variables

$\mathbf{x}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

$\mathbf{W}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

$\mathbf{p}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_



$$\sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

$I(\cdot)$  is a function of \_\_\_\_\_ variables

TS approximation of  $I(\cdot)$  has \_\_\_\_\_ partial derivative terms

$\nabla I$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

$\frac{\partial \mathbf{W}}{\partial \mathbf{p}}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

$\Delta \mathbf{p}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

(I haven't explained this yet)

# The Jacobian $\frac{\partial \mathbf{W}}{\partial \mathbf{p}}$

(A matrix of partial derivatives)

$$\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\mathbf{W} = \begin{bmatrix} W_x(x, y) \\ W_y(x, y) \end{bmatrix}$$

$$\frac{\partial \mathbf{W}}{\partial \mathbf{p}} = \begin{bmatrix} \frac{\partial W_x}{\partial p_1} & \frac{\partial W_x}{\partial p_2} & \dots & \frac{\partial W_x}{\partial p_N} \\ \frac{\partial W_y}{\partial p_1} & \frac{\partial W_y}{\partial p_2} & \dots & \frac{\partial W_y}{\partial p_N} \end{bmatrix}$$

**Rate of change of the transformation**

Affine transform

$$\mathbf{W}(\mathbf{x}; \mathbf{p}) = \begin{bmatrix} p_1 x + p_3 y + p_5 \\ p_2 x + p_4 y + p_6 \end{bmatrix}$$

$$\frac{\partial W_x}{\partial p_1} = x \quad \frac{\partial W_x}{\partial p_2} = 0 \quad \dots$$

$$\frac{\partial W_y}{\partial p_1} = 0 \quad \dots$$

$$\frac{\partial \mathbf{W}}{\partial \mathbf{p}} = \begin{bmatrix} x & 0 & y & 0 & 1 & 0 \\ 0 & x & 0 & y & 0 & 1 \end{bmatrix}$$

$$\sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

TS approximation of  $\mathbf{I}$  has \_\_\_\_\_ partial derivative terms

$\nabla I$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

$\frac{\partial \mathbf{W}}{\partial \mathbf{p}}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_

$\Delta \mathbf{p}$  is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_\_



# Summary

Problem:

$$\min_p \sum_x [I(\mathbf{W}(x; p)) - T(x)]^2$$

warped imagetemplate image

Difficult non-linear optimization problem

Strategy:

$$\sum_x [I(\mathbf{W}(x; p + \Delta p)) - T(x)]^2$$

Assume known approximate solution  
Solve for increment

$$\sum_x \left[ I(\mathbf{W}(x; p)) + \nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p - T(x) \right]^2$$

Taylor series approximation  
Linearize

then solve for  $\Delta p$

OK, so how do we solve this?

$$\min_{\Delta \mathbf{p}} \sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

OK, so how do we solve this?

$$\min_{\Delta \mathbf{p}} \sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

**Gauss-Newton gradient decent  
non-linear optimization!**



Another way to look at it...

$$\min_{\Delta \mathbf{p}} \sum_{\mathbf{x}} \left[ I(\mathbf{W}(\mathbf{x}; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(\mathbf{x}) \right]^2$$

(moving terms around)

$$\min_{\Delta \mathbf{p}} \sum_{\mathbf{x}} \left[ \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - \{T(\mathbf{x}) - I(\mathbf{W}(\mathbf{x}; \mathbf{p}))\} \right]^2$$

constant

variable

constant

*Have you seen this form of optimization problem before?*

Another way to look at it...

$$\min_{\Delta \mathbf{p}} \sum_x \left[ I(\mathbf{W}(x; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - T(x) \right]^2$$

$$\min_{\Delta \mathbf{p}} \sum_x \left[ \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - \{T(x) - I(\mathbf{W}(x; \mathbf{p}))\} \right]^2$$

Looks like  $\mathbf{Ax} - \mathbf{b}$

*How do you solve this?*

## Least squares approximation

$$\hat{x} = \arg \min_x ||Ax - b||^2 \quad \text{is solved by} \quad x = (A^\top A)^{-1} A^\top b$$

$$\min_{\Delta p} \sum_x \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p - \{T(x) - I(\mathbf{W}(x; p))\} \right]^2$$

is minimized when

$$\Delta p = H^{-1} \sum_x \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \right]^\top [T(x) - I(\mathbf{W}(x; p))] \quad x = (A^\top A)^{-1} A^\top b$$

$$\text{where } H = \sum_x \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \right]^\top \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \right] \quad A^\top A$$

## Solve:

$$\min_p \sum_x [I(\mathbf{W}(x; p)) - T(x)]^2$$

warped image                  template image

Difficult non-linear optimization problem

## Strategy:

$$\sum_x [I(\mathbf{W}(x; p + \Delta p)) - T(x)]^2$$

Assume known approximate solution

Solve for increment

$$\sum_x \left[ I(\mathbf{W}(x; p)) + \nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p - T(x) \right]^2$$

Taylor series approximation

Linearize

## Solution:

$$\Delta p = H^{-1} \sum_x \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \right]^\top [T(x) - I(\mathbf{W}(x; p))]$$

Solution to least squares  
approximation

$$H = \sum_x \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \right]^\top \left[ \nabla I \frac{\partial \mathbf{W}}{\partial p} \right]$$

Hessian



# Lucas Kanade (Additive alignment)

1. Warp image  $I(\mathbf{W}(\mathbf{x}; \mathbf{p}))$
2. Compute error image  $[T(\mathbf{x}) - I(\mathbf{W}(\mathbf{x}; \mathbf{p}))]^2$
3. Compute gradient  $\nabla I$
4. Evaluate Jacobian  $\frac{\partial \mathbf{W}}{\partial \mathbf{p}}$
5. Compute Hessian  $H$ 
$$H = \sum_{\mathbf{x}} \left[ \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \right]^\top \left[ \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \right]$$
6. Compute  $\Delta \mathbf{p}$ 
$$\Delta \mathbf{p} = H^{-1} \sum_{\mathbf{x}} \left[ \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \right]^\top [T(\mathbf{x}) - I(\mathbf{W}(\mathbf{x}; \mathbf{p}))]$$
7. Update parameters  $\mathbf{p} \leftarrow \mathbf{p} + \Delta \mathbf{p}$