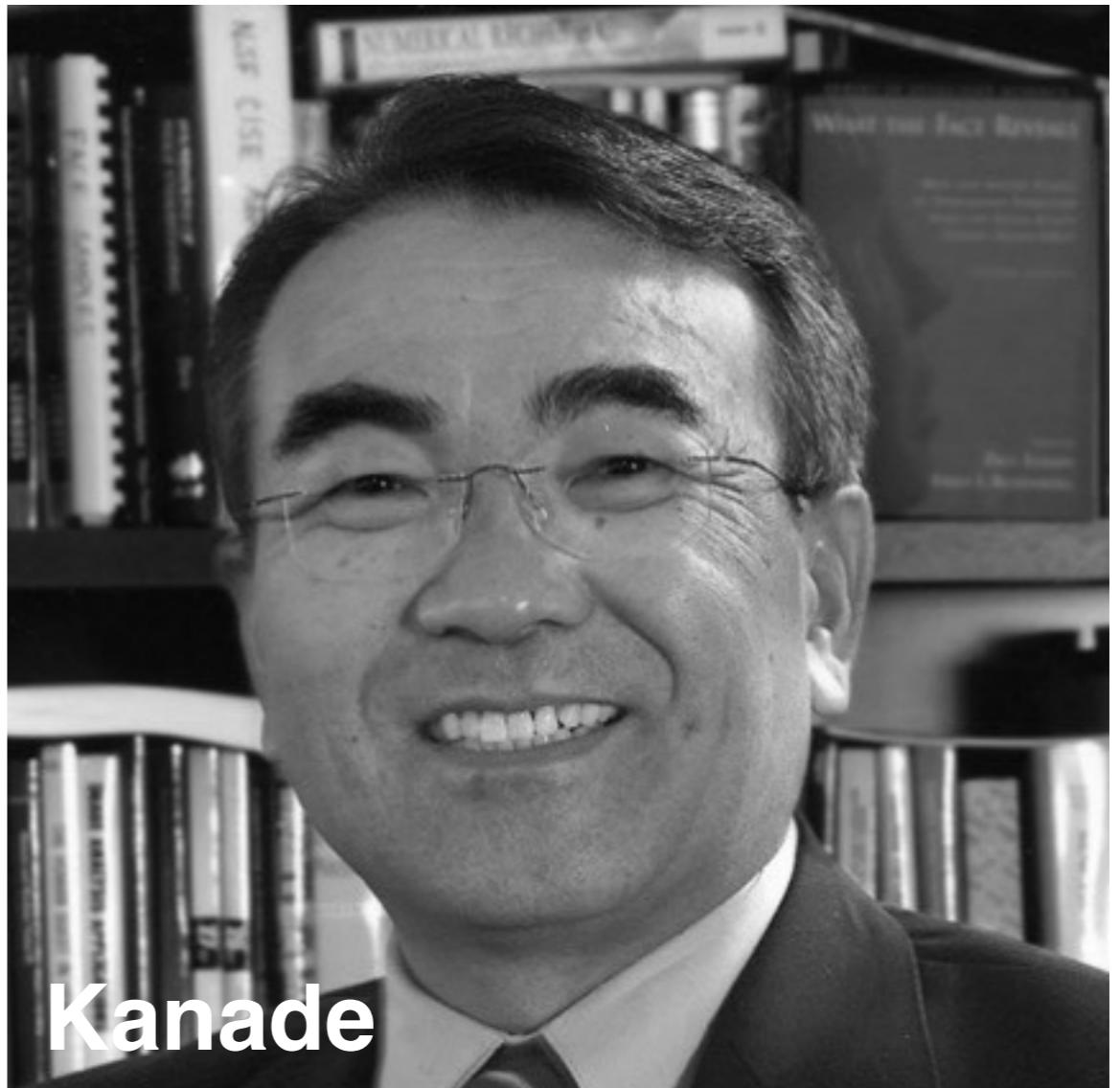




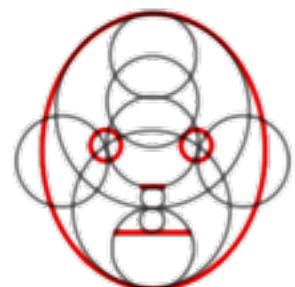
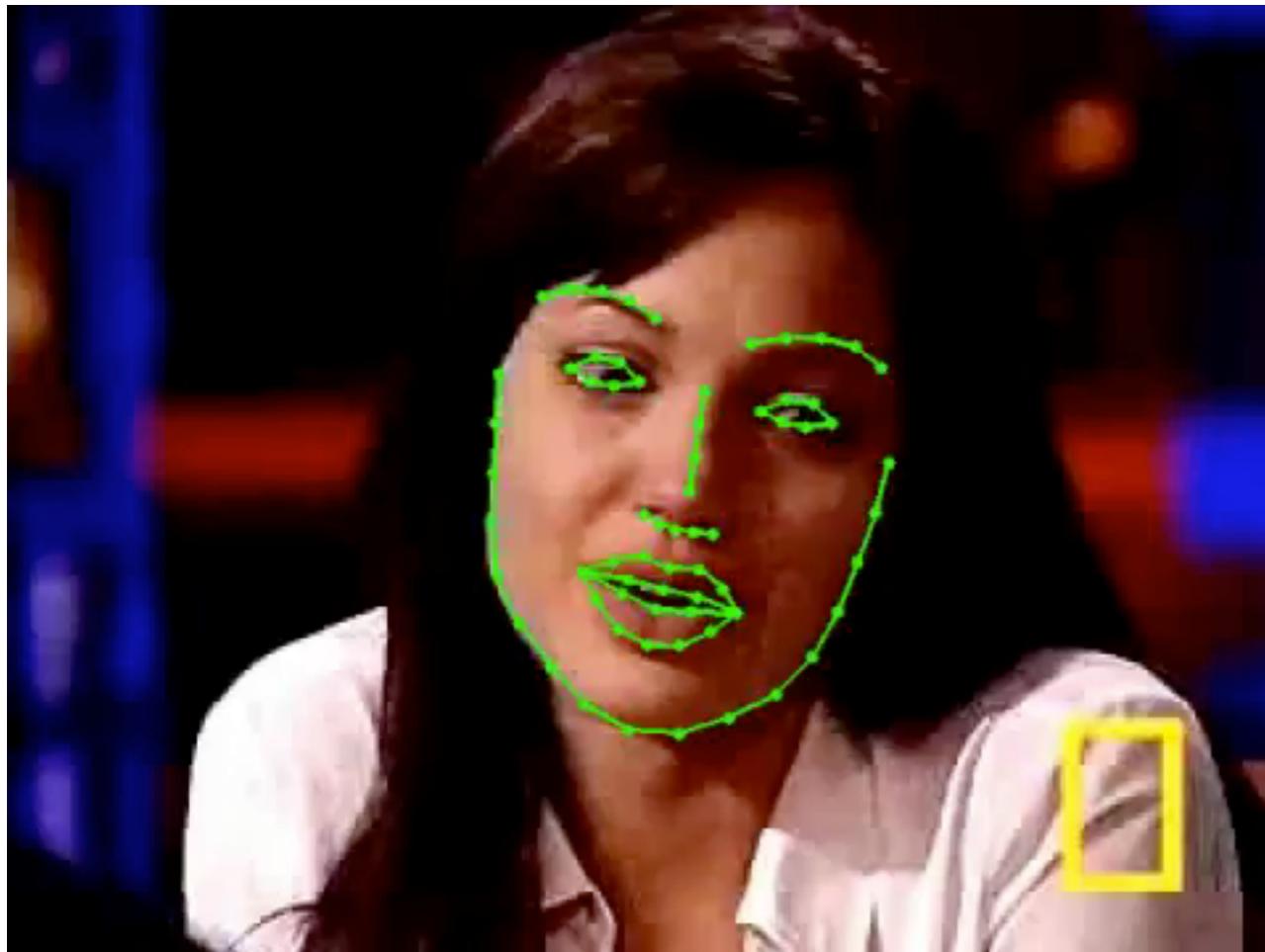
Lucas



Kanade

Image Alignment

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



IntraFace

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

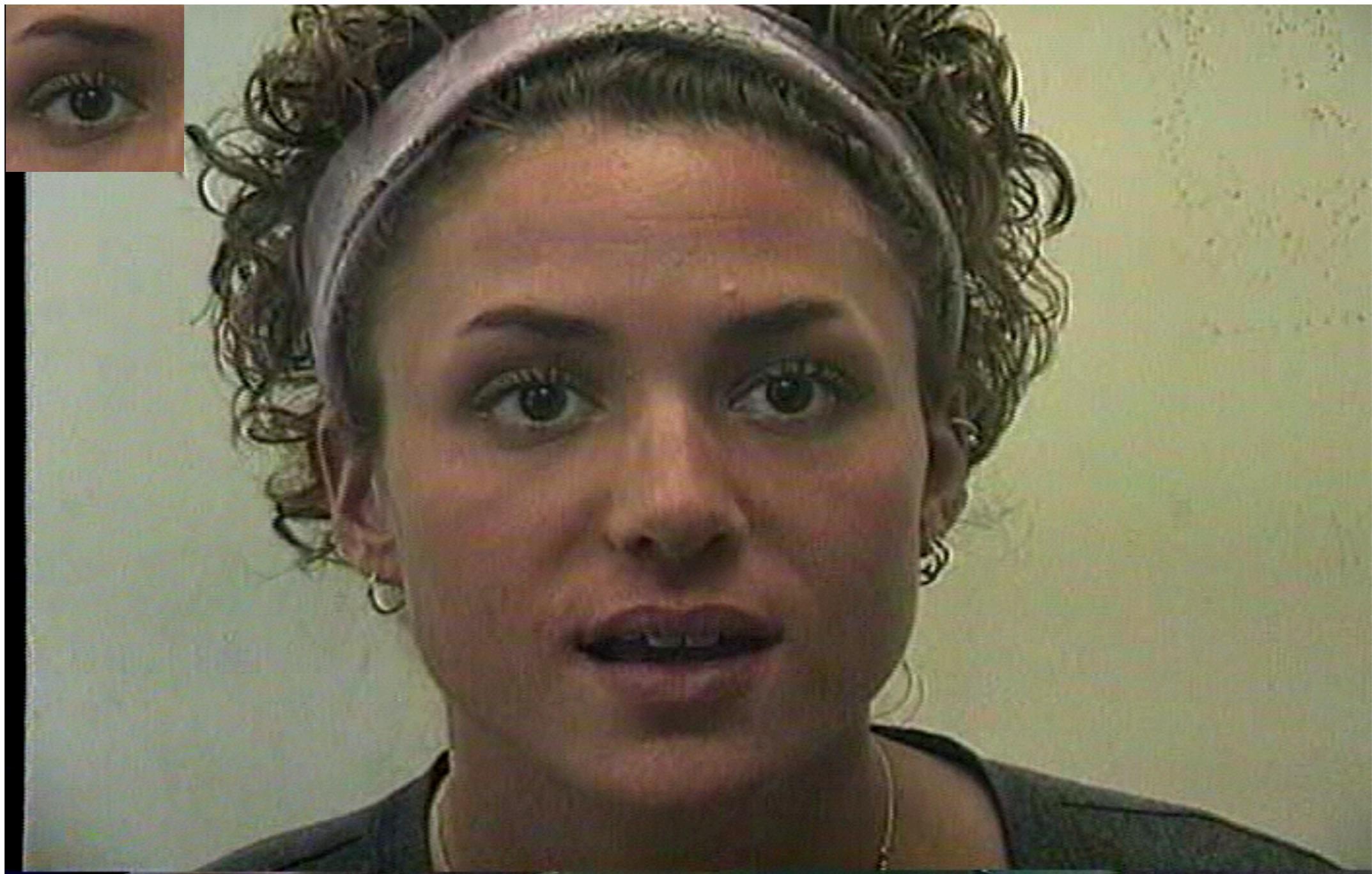




How can I find  in the image?



Idea #1: Template Matching



Slow, combinatory, global solution

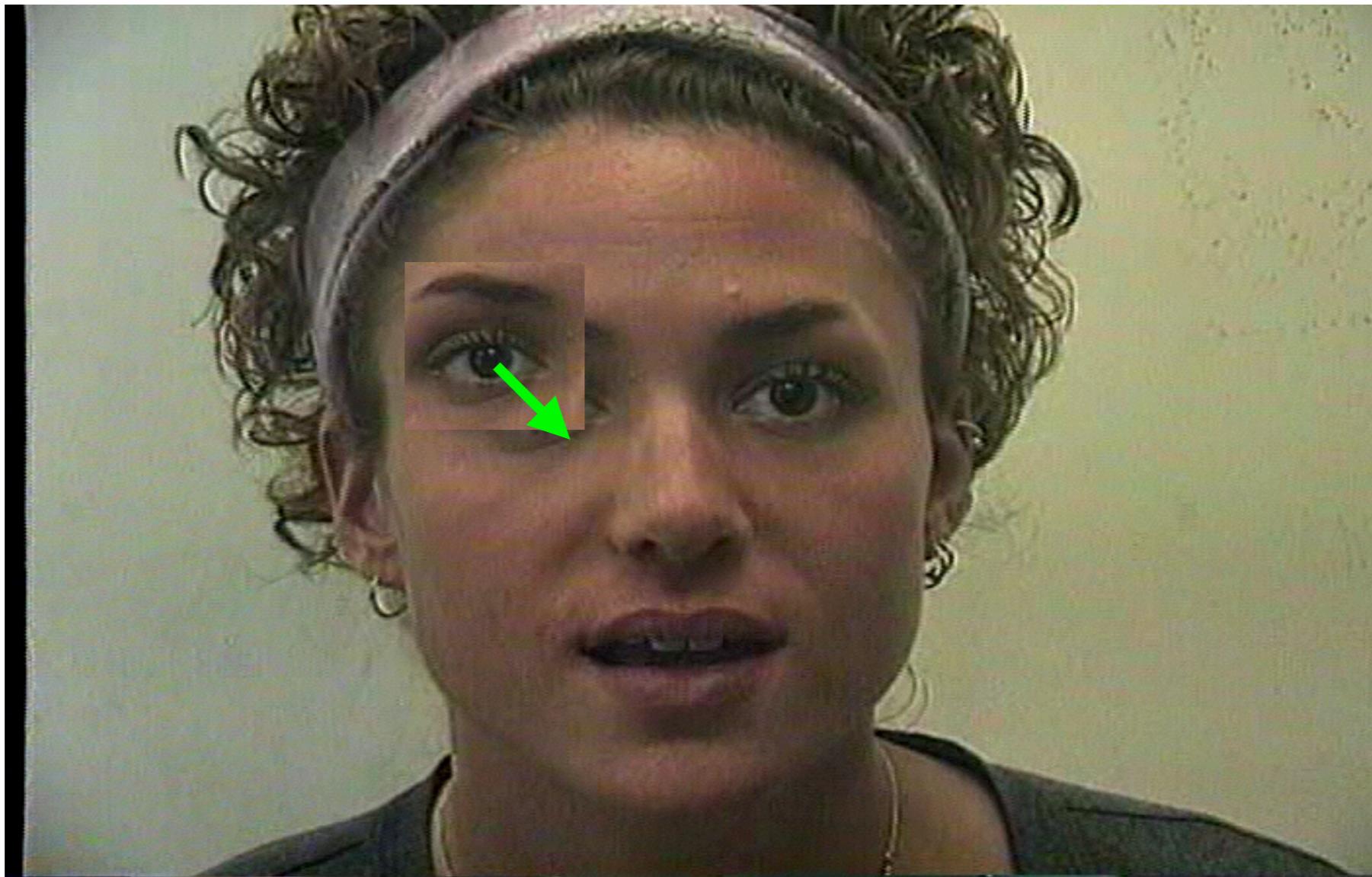
Idea #2: Pyramid Template Matching



Faster, combinatory, 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

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

Parameters of the transformation

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

Warped image

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

Pixel value at a coordinate

Translation

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

transform

coordinate

Affine

$$\mathbf{W}(x; \mathbf{p}) = \begin{bmatrix} p_1x + p_2y + p_3 \\ p_4x + p_5y + p_6 \end{bmatrix}$$

$$= \begin{bmatrix} p_1 & p_2 & p_3 \\ p_4 & p_5 & p_6 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

affine transform

coordinate

affine transform

coordinate

can be written in matrix form when linear affine warp matrix can also be 3x3 when last row is [0 0 1]

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

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

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

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

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

Image alignment

(problem definition)

Find the warp parameters **p** such that the SSD is minimized

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

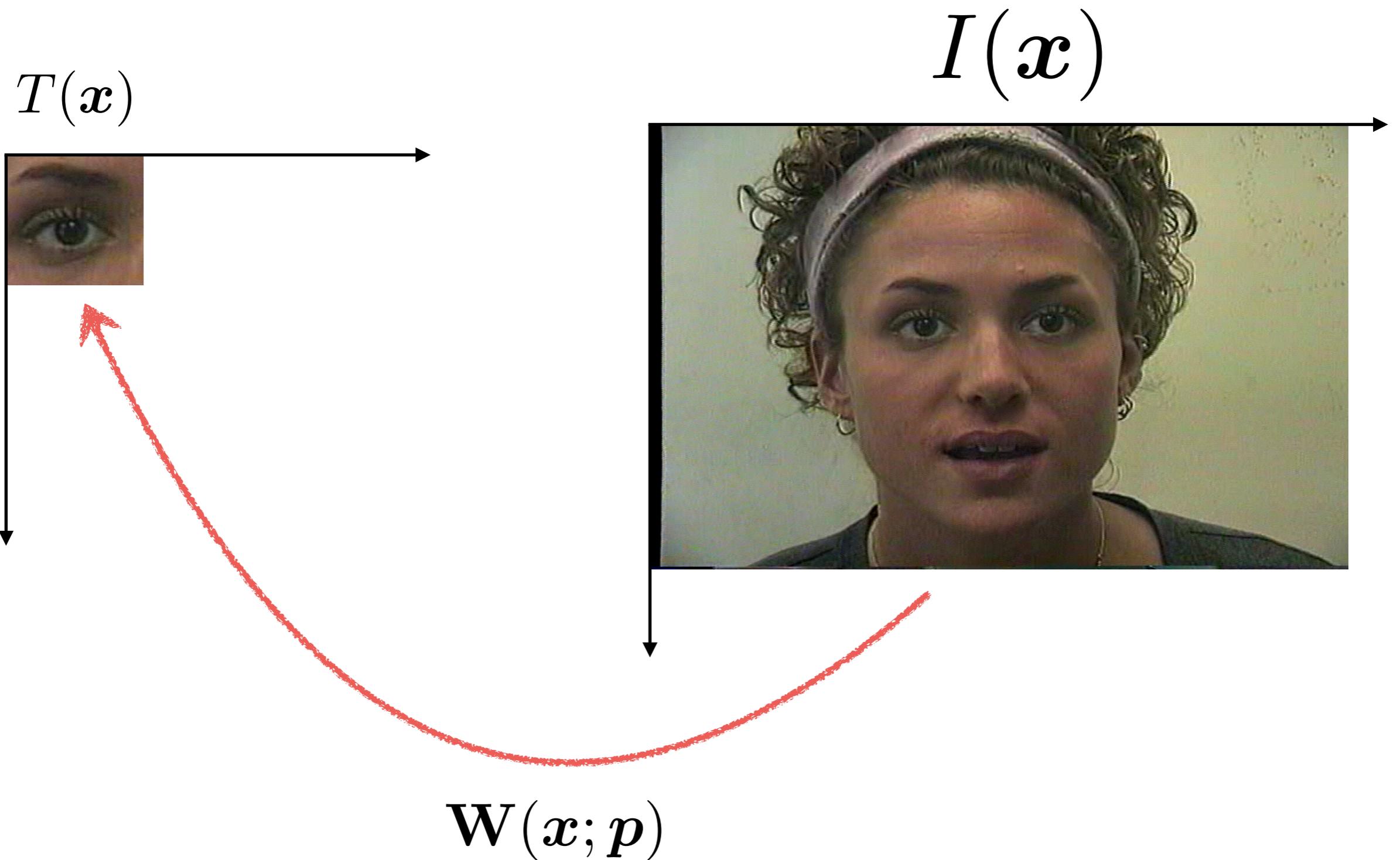


Image alignment

(problem definition)

Find the warp parameters **p** such that the SSD is minimized

How could you find a solution to this problem?

This is a non-linear (quadratic) function of a non-parametric function!

(Function I is non-parametric)

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

Hard to optimize

What can you do to make it easier to solve?

This is a non-linear (quadratic) function of a non-parametric function!

(Function I is non-parametric)

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

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 p ...

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

can be written as ...

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

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

This is **still** a non-linear (quadratic) function of a non-parametric function!

(Function \mathbf{I} is non-parametric)

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

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

Hint: $T \approx S$ approx

This is **still** a non-linear (quadratic) function of a non-parametric function!

(Function \mathbf{I} is non-parametric)

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

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

Taylor series approximation!

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

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

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

Is this a linear function of the unknowns?

Multivariable Taylor Series Expansion (First order approximation)

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

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

$$\begin{aligned} I(\mathbf{W}(\mathbf{x}; \mathbf{p} + \Delta \mathbf{p})) &\approx I(\mathbf{W}(\mathbf{x}; \mathbf{p})) + \frac{\partial I(\mathbf{W}(\mathbf{x}; \mathbf{p}))}{\partial \mathbf{p}} \Delta \mathbf{p} \\ &\stackrel{\text{chain rule}}{=} I(\mathbf{W}(\mathbf{x}; \mathbf{p})) + \frac{\partial I(\mathbf{W}(\mathbf{x}; \mathbf{p}))}{\partial \mathbf{x}'} \frac{\partial \mathbf{W}(\mathbf{x}; \mathbf{p})}{\partial \mathbf{p}} \Delta \mathbf{p} \\ &\stackrel{\text{short-hand}}{=} I(\mathbf{W}(\mathbf{x}; \mathbf{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} \end{aligned}$$

↑
↑
short-hand

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

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

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

Now, the function is a linear function of the unknowns

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

\mathbf{x} is a _____ of dimension ____ x ____

output of \mathbf{W} is a _____ of dimension ____ x ____

\mathbf{p} is a _____ of dimension ____ x ____

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

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

∇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 warp

Affine transform

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

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

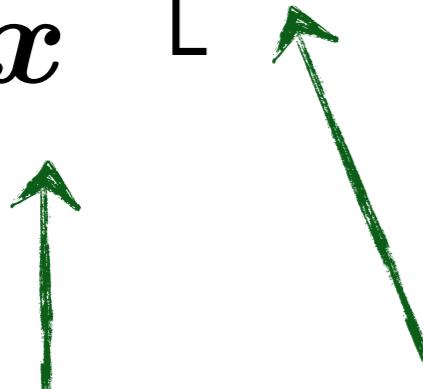
$$\frac{\partial W_y}{\partial p_1} = 0 \quad \dots$$

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

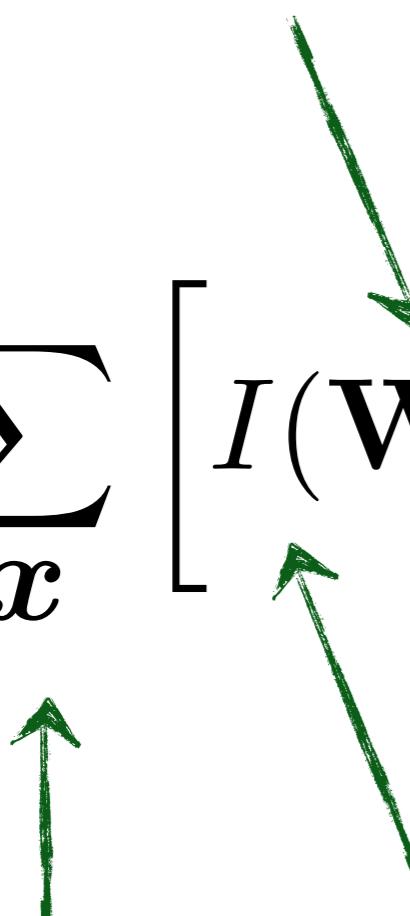
$$\sum_x \left[I(\mathbf{W}(x; p)) + \nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p - T(x) \right]^2$$



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



pixel coordinate
(2 x 1)

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


pixel coordinate
(2 x 1)

image intensity
(scalar)

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

Annotations for the diagram:

- "warp function (2 x 1)" is written above the first term $I(\mathbf{W}(x; p))$ with a green arrow pointing to it.
- "pixel coordinate (2 x 1)" is written below the summation symbol \sum_x with a green arrow pointing to it.
- "image intensity (scalar)" is written below the term $\nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p$ with a green arrow pointing to it.

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

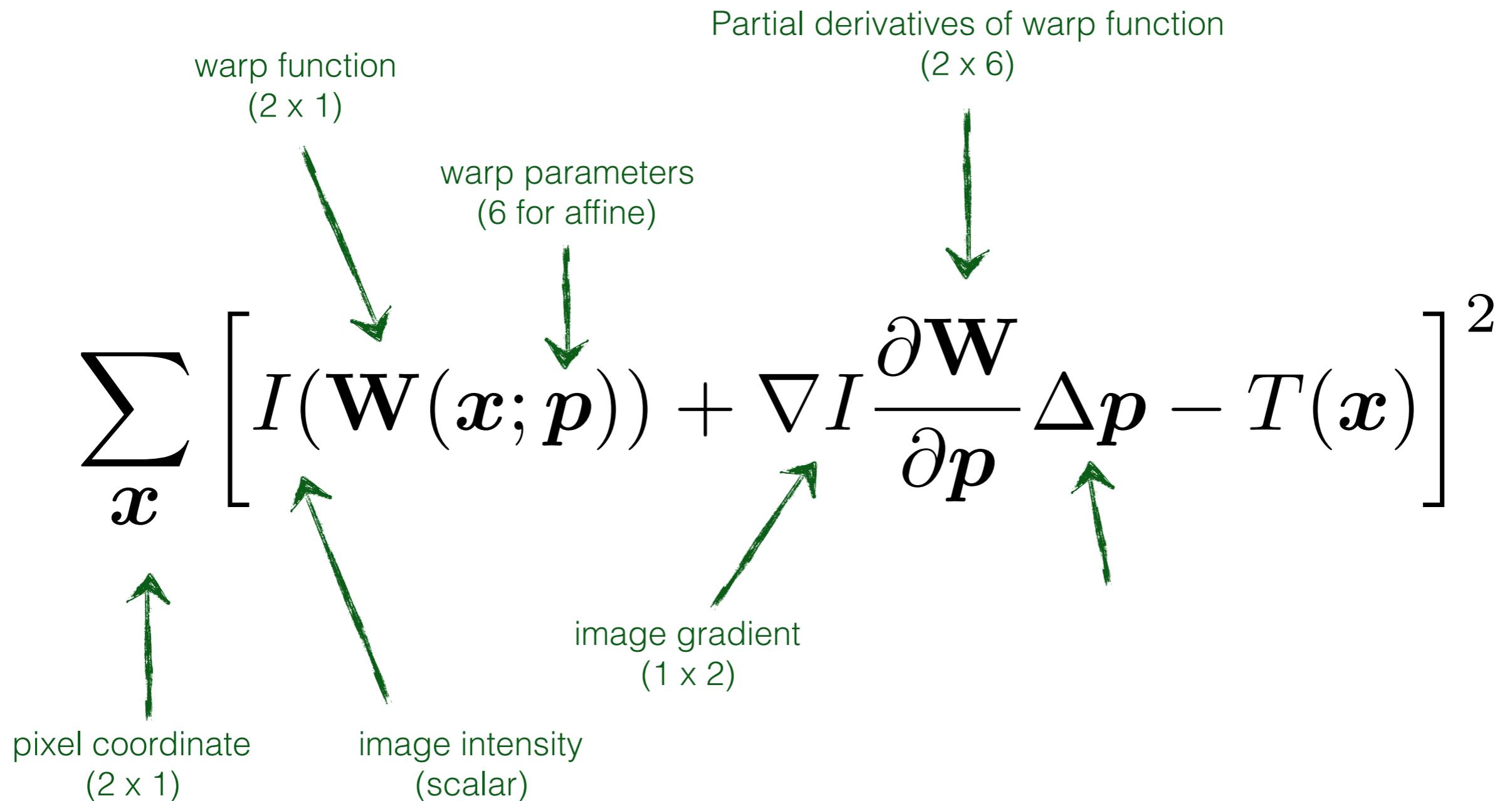
Annotations for the diagram:

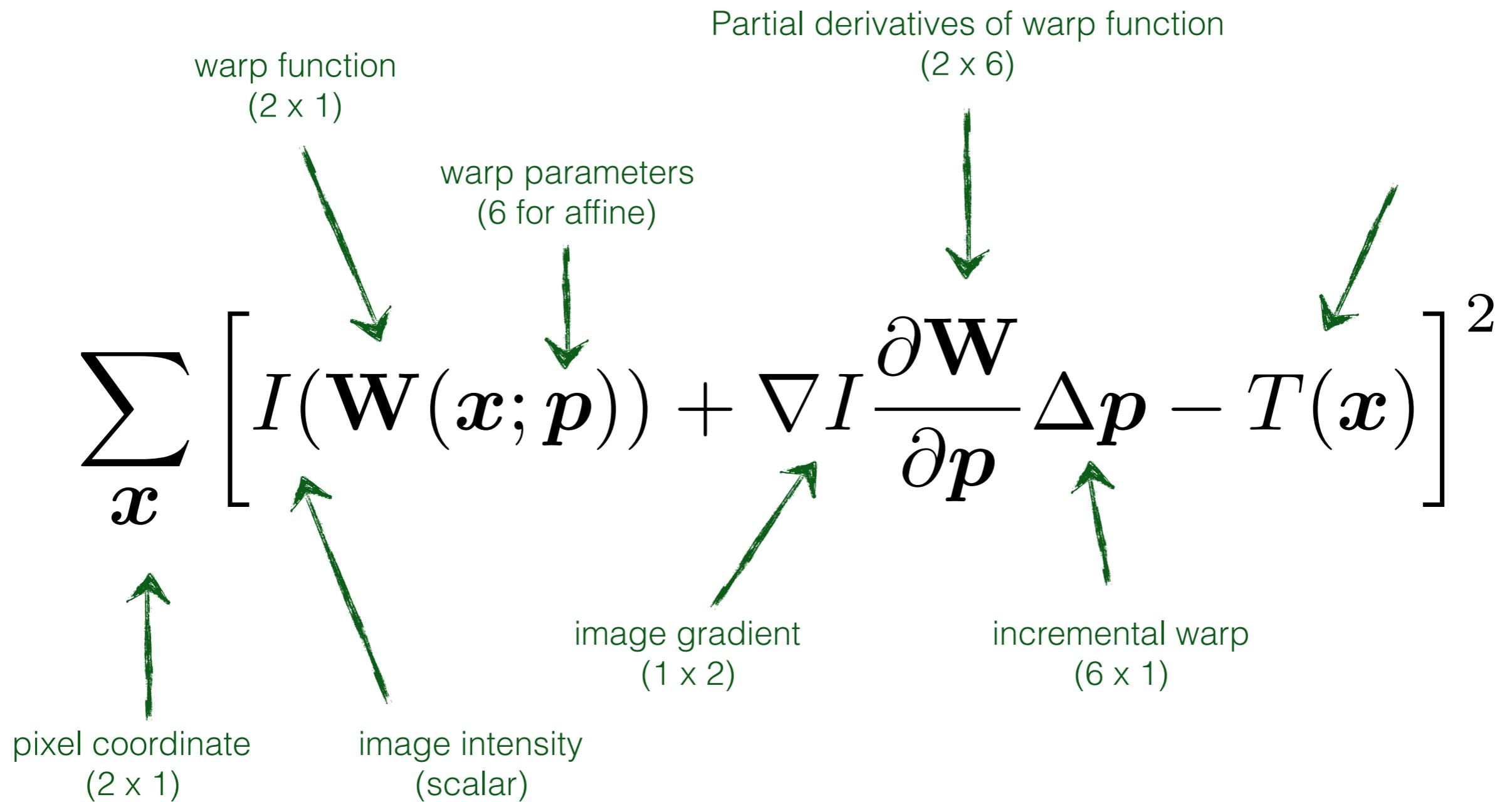
- warp function (2 x 1)
- warp parameters (6 for affine)
- pixel coordinate (2 x 1)
- image intensity (scalar)

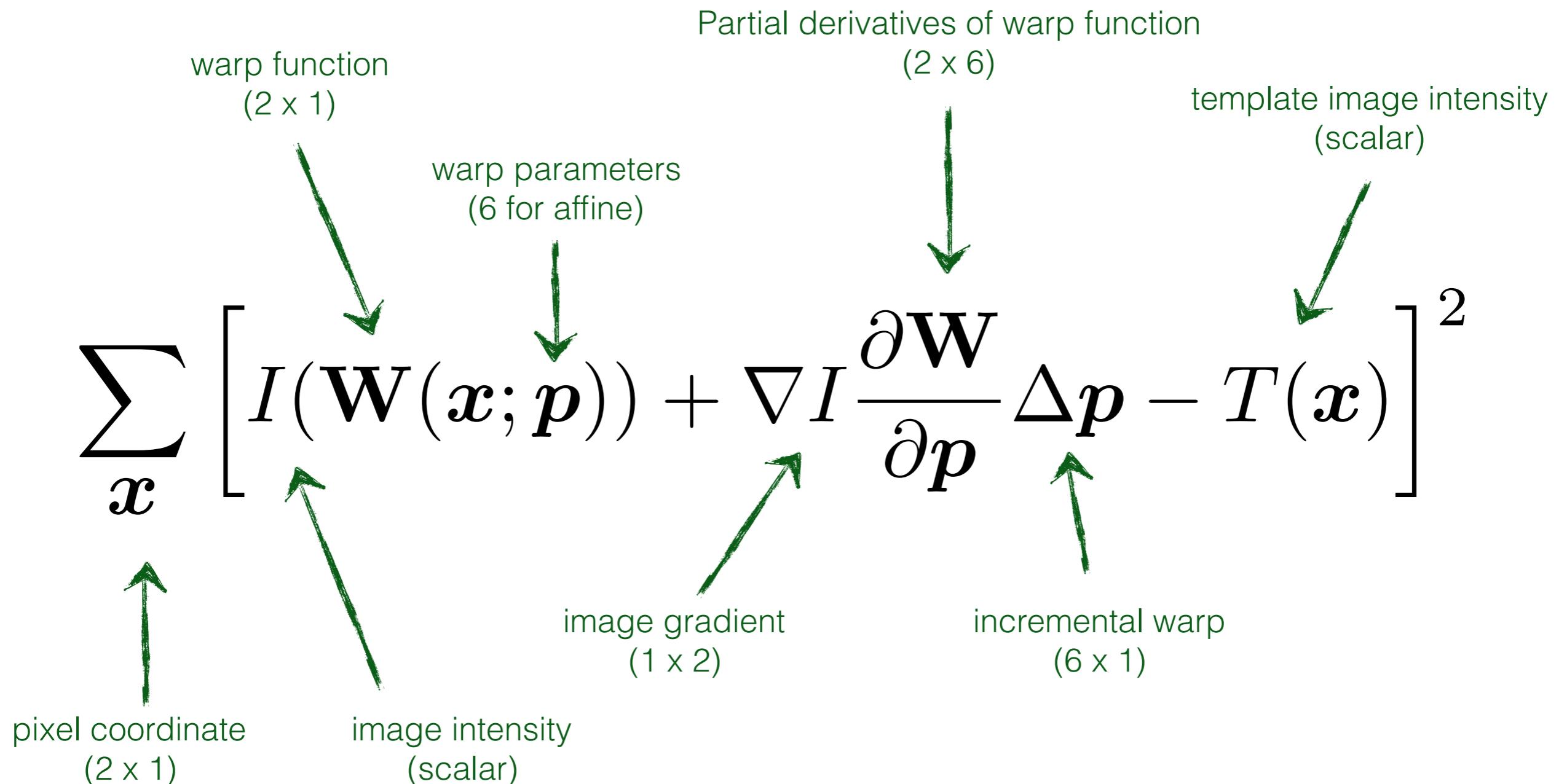
$$\sum_x \left[I(\mathbf{W}(x; p)) + \nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p - T(x) \right]^2$$

Diagram illustrating the components of a loss function for image warping:

- warp function (2 x 1)**: Represented by a green arrow pointing to the term $I(\mathbf{W}(x; p))$.
- warp parameters (6 for affine)**: Represented by a green arrow pointing to the term $\nabla I \frac{\partial \mathbf{W}}{\partial p} \Delta p$.
- image gradient (1 x 2)**: Represented by a green arrow pointing to the term $T(x)$.
- pixel coordinate (2 x 1)**: Represented by a green arrow pointing to the variable x in the summation.
- image intensity (scalar)**: Represented by a green arrow pointing to the term $I(\mathbf{W}(x; p))$.







When you implement this, you will compute everything in parallel and store as matrix ... don't loop over x!

Summary

(of Lucas-Kanade Image Alignment)

Problem:

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

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 Δp

OK, so how do we solve this?

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

Another way to look at it...

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

(moving terms around)

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

vector of
constants

vector of
variables

constant

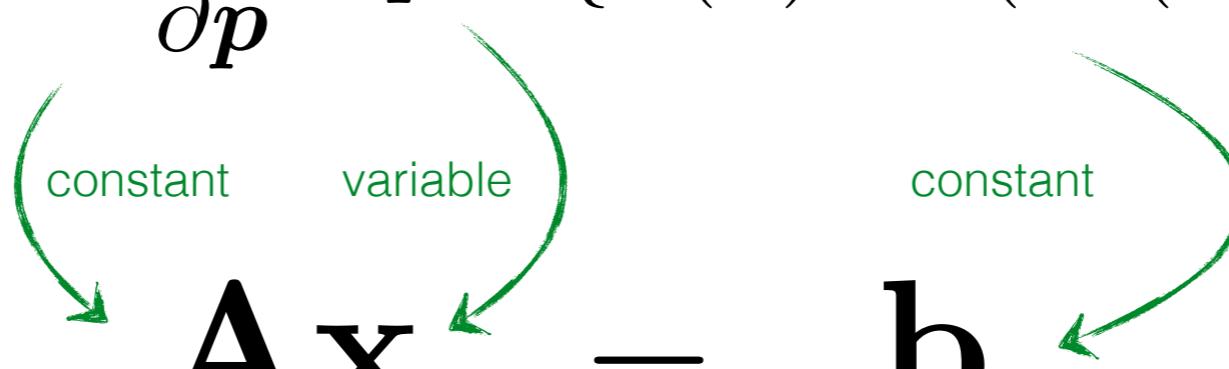
Have you seen this form of optimization problem before?

Another way to look at it...

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

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

Looks like $\mathbf{A}\mathbf{x} - \mathbf{b}$



How do you solve this?

Least squares approximation

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

Applied to our tasks:

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

is optimized when

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

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

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

This is called...

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

Lucas Kanade (Additive alignment)

1. Warp image

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

2. Compute error image $[T(\mathbf{x}) - I(\mathbf{W}(\mathbf{x}; \mathbf{p}))]$

3. Compute gradient

$$\nabla I(\mathbf{x}')$$

x'coordinates of the warped image
(gradients of the warped image)

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

$$\mathbf{p} \leftarrow \mathbf{p} + \Delta \mathbf{p}$$

Just 8 lines of code!