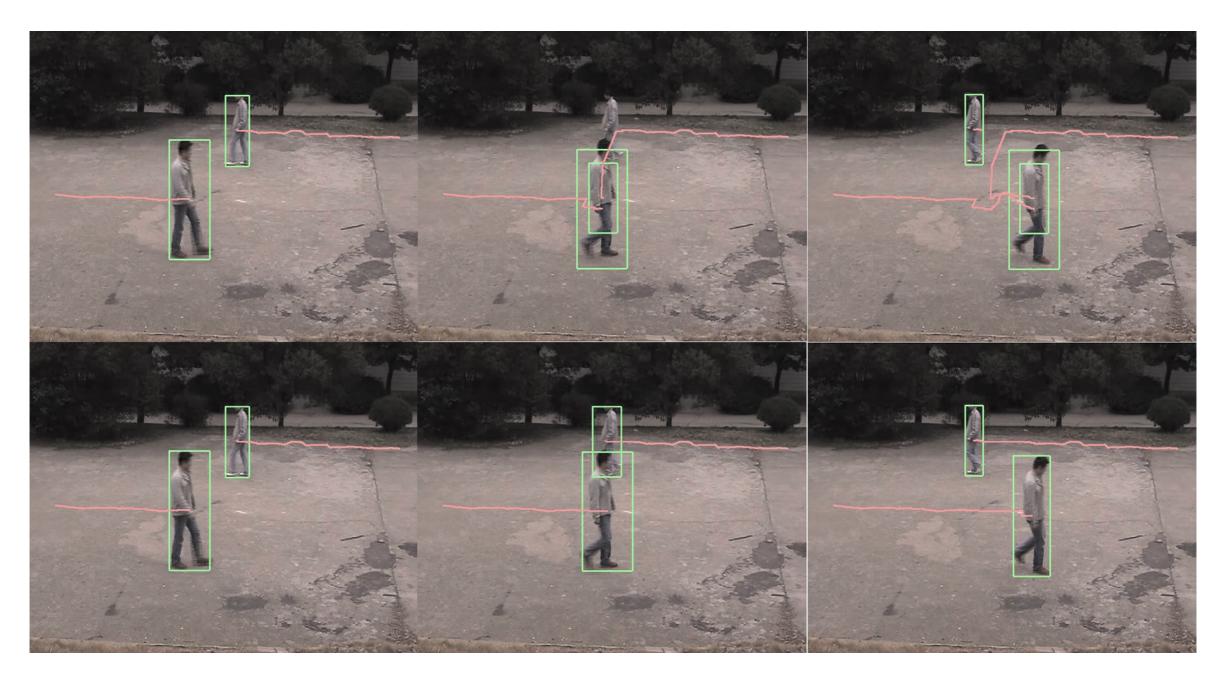
# Alignment and tracking



16-385 Computer Vision Fall 2023, Lecture 19 & 20

# Overview of today's lecture

- Motion magnification using optical flow.
- Image alignment.
- Lucas-Kanade alignment.
- Baker-Matthews alignment.
- Inverse alignment.
- KLT tracking.
- Mean-shift tracking.
- Modern trackers.

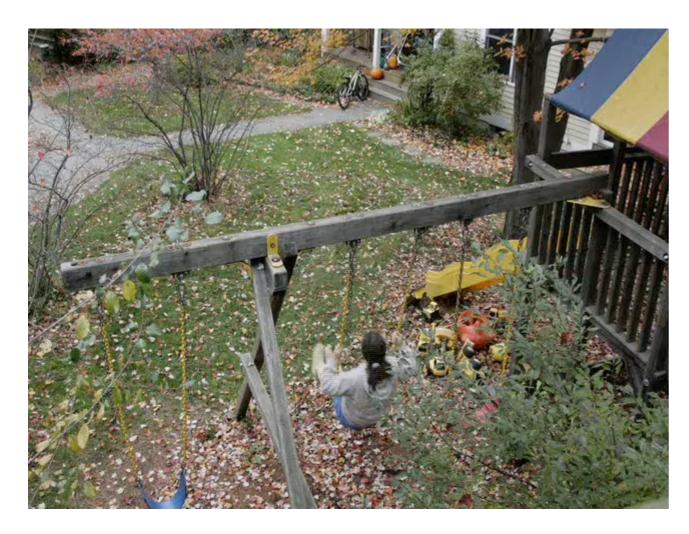
### Slide credits

Most of these slides were adapted from:

• Kris Kitani (16-385, Spring 2017).

# Motion magnification using optical flow

### How would you achieve this effect?



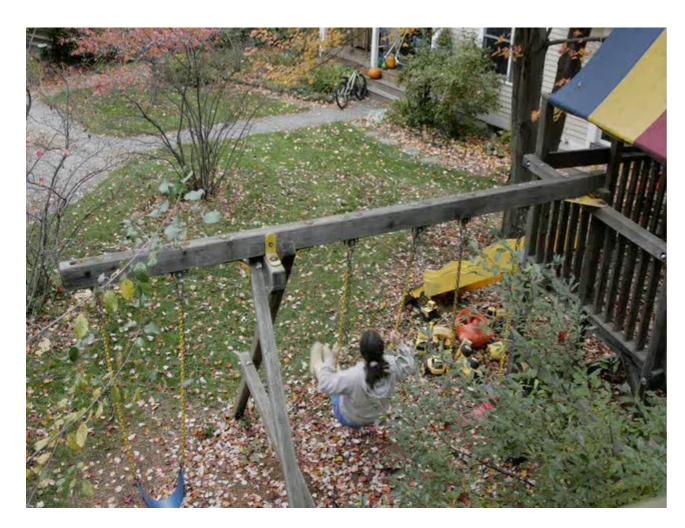


original

motion-magnified

- Compute optical flow from frame to frame.
- Magnify optical flow velocities.
- Appropriately warp image intensities.

### How would you achieve this effect?





naïvely motion-magnified

- Compute optical flow from frame to frame.
- Magnify optical flow velocities.
- Appropriately warp image intensities.

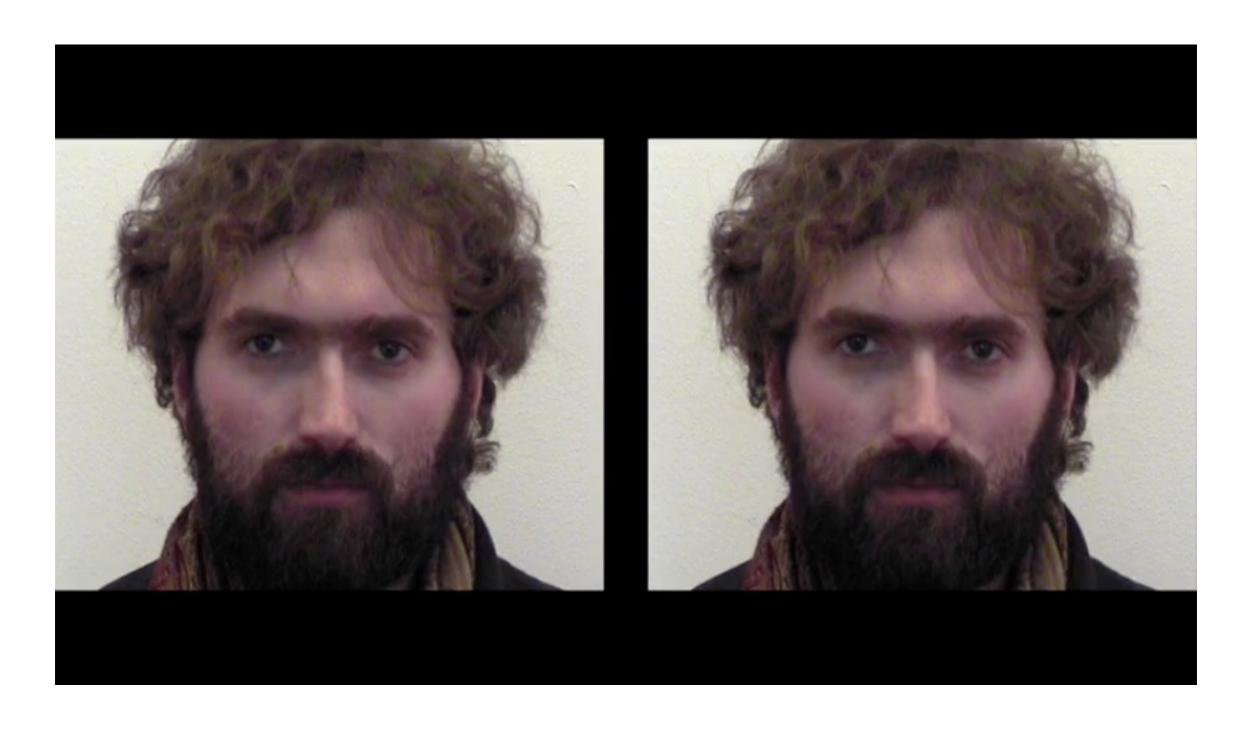
motion-magnified

In practice, many additional steps are required for a good result.

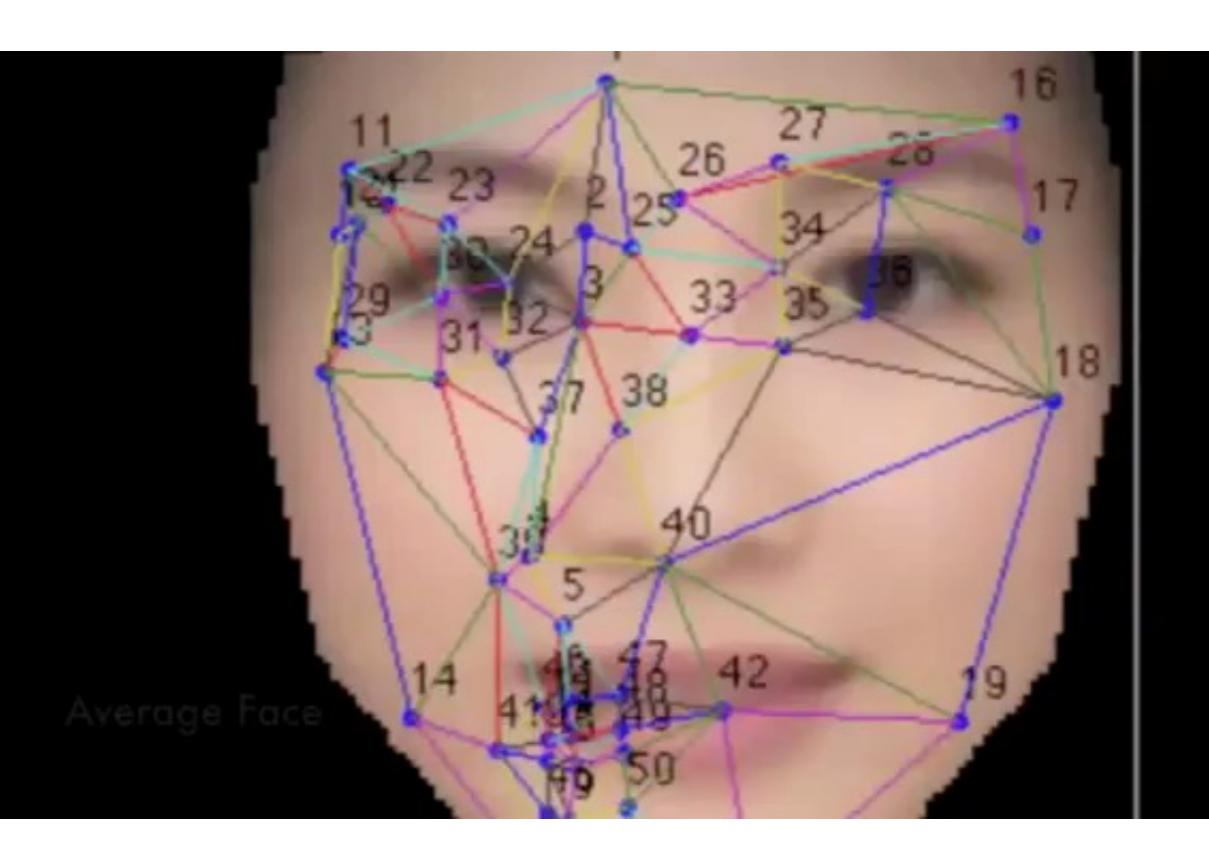
### Some more examples



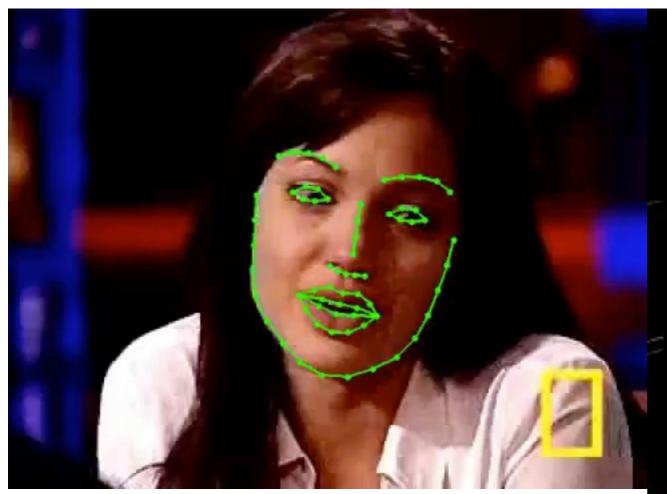
### Some more examples



# Image alignment















#### How can I find



#### in the image?



### Idea #1: Template Matching



Slow, combinatory, global solution

### Idea #2: Pyramid Template Matching



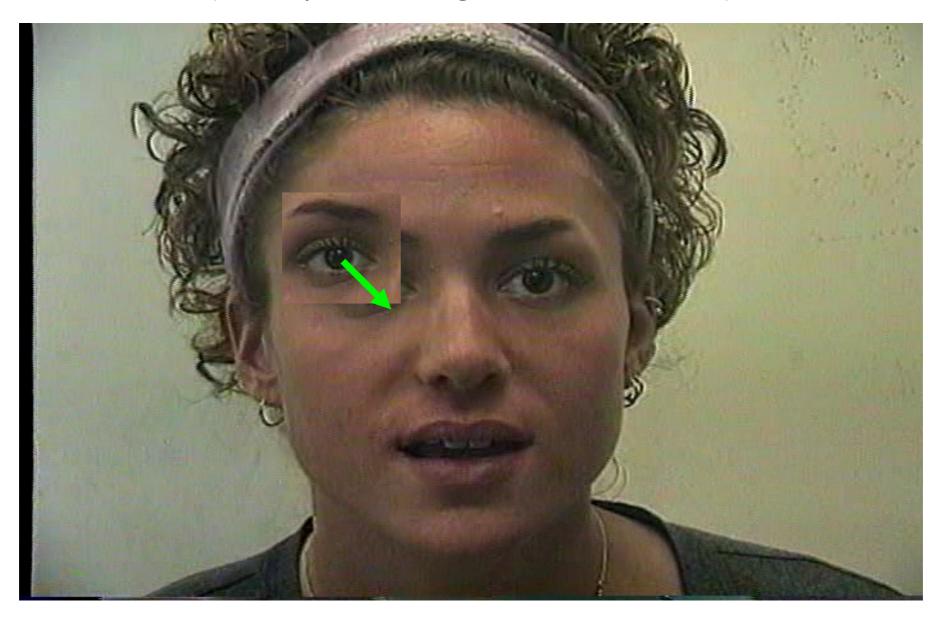




Faster, combinatory, locally optimal

### 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

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

2D image coordinate

$$oldsymbol{x} = \left[ egin{array}{c} x \ y \end{array} 
ight]$$

Parameters of the transformation

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

Warped image

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

Pixel value at a coordinate

**Translation** 

**Affine** 

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

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Pixel value at a coordinate

#### **Translation**

$$\mathbf{W}(m{x};m{p}) = \left[egin{array}{c} x+p_1 \ y+p_2 \end{array}
ight] \ = \left[egin{array}{c} 1 & 0 & p_1 \ 0 & 1 & p_2 \end{array}
ight] \left[egin{array}{c} x \ y \ 1 \end{array}
ight] \ ext{transform}$$

#### **Affine**

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#### **Translation**

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ight] \left[egin{array}{c} x \ y \ 1 \end{array}
ight] \ ext{transform}$$

#### **Affine**

$$egin{aligned} \mathbf{W}(m{x};m{p}) &= \left[ egin{array}{c} p_1 x + p_2 y + p_3 \ p_4 x + p_5 y + p_6 \end{array} 
ight] \ &= \left[ egin{array}{c} p_1 & p_2 & p_3 \ p_4 & p_5 & p_6 \end{array} 
ight] \left[ egin{array}{c} x \ y \ 1 \end{array} 
ight] \ &= \left[ egin{array}{c} coordinate \end{array} 
ight] \end{aligned}$$

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

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

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

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

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

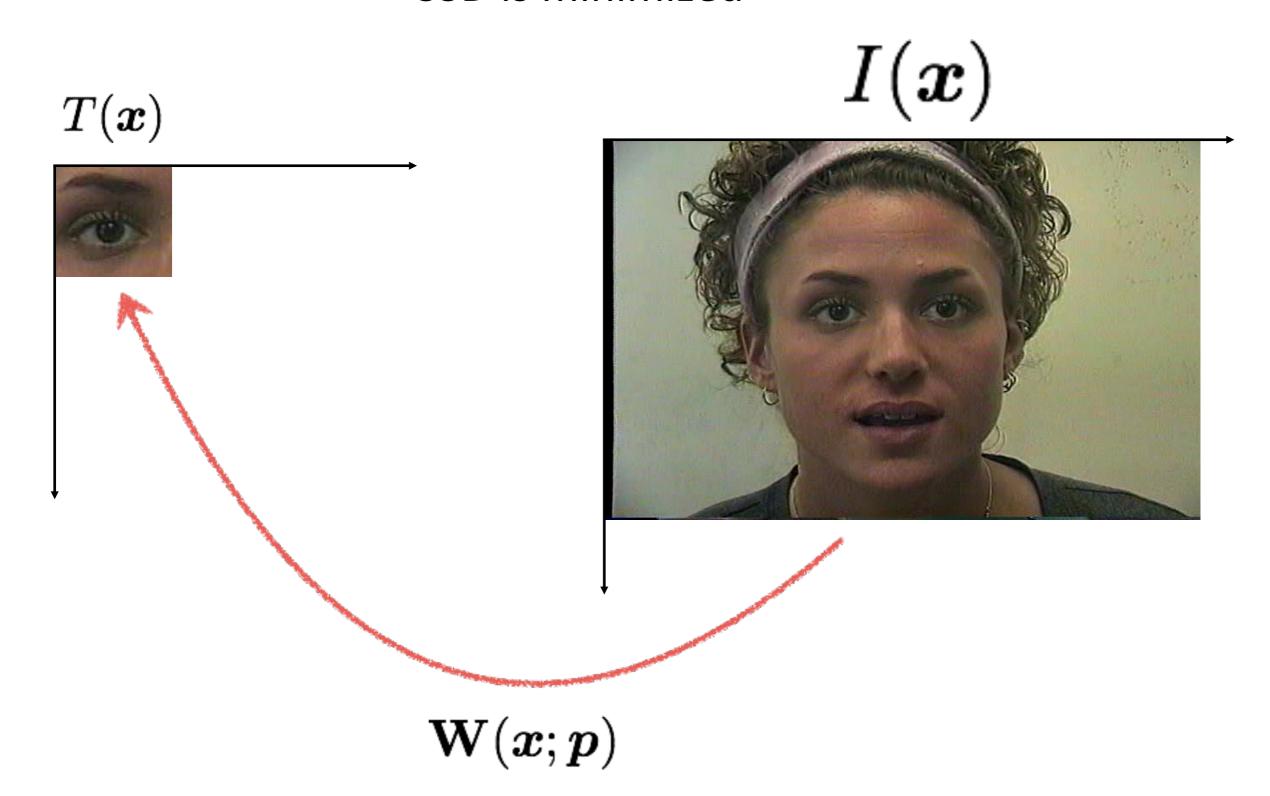
## Image alignment

(problem definition)

$$\min_{m{p}} \sum_{m{x}} \left[ I(\mathbf{W}(m{x};m{p})) - T(m{x}) 
ight]^2$$
 warped image template image

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

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



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(problem definition)

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ight]^2$$
 warped image template image

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  $\boldsymbol{I}$  is non-parametric)

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

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!

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

Hard to optimize

What can you do to make it easier to solve?

assume good initialization, linearized objective and update incrementally

# Lucas-Kanade alignment

(pretty strong assumption)

you have a good initial guess **p**...

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

can be written as ...

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

(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  $\boldsymbol{I}$  is non-parametric)

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

How can we linearize the function I for a really small perturbation of p?

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

(Function  $\boldsymbol{I}$  is non-parametric)

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How can we linearize the function I for a really small perturbation of p?

Taylor series approximation!

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

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

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

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

$$I(\mathbf{W}(m{x};m{p}+\Deltam{p}))pprox I(\mathbf{W}(m{x};m{p}))+rac{\partial I(\mathbf{W}(m{x};m{p}))}{\partialm{p}}\Deltam{p}$$
 chain rule  $=I(\mathbf{W}(m{x};m{p}))+rac{\partial I(\mathbf{W}(m{x};m{p}))}{\partialm{x}'}rac{\partial \mathbf{W}(m{x};m{p})}{\partialm{p}}\Deltam{p}$  short-hand  $=I(\mathbf{W}(m{x};m{p}))+
abla Irac{\partial\mathbf{W}}{\partialm{p}}\Deltam{p}$ 

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

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

#### Linear approximation

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

What are the unknowns here?

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

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

#### Linear approximation

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

Now, the function is a linear function of the unknowns

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

**x** is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_

output of W is a \_\_\_\_\_ of dimension \_\_\_ x \_\_\_

p is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_

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

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

(A matrix of partial derivatives)

$$oldsymbol{x} = \left[egin{array}{c} x \ y \end{array}
ight]$$

$$\mathbf{W} = \left[ egin{array}{c} W_x(x,y) \ W_y(x,y) \end{array} 
ight]$$

$$rac{\partial \mathbf{W}}{\partial oldsymbol{p}} = \left[ egin{array}{cccc} rac{\partial W_x}{\partial p_1} & rac{\partial W_x}{\partial p_2} & \dots & rac{\partial W_x}{\partial p_N} \ rac{\partial W_y}{\partial p_1} & rac{\partial W_y}{\partial p_2} & \dots & rac{\partial W_y}{\partial p_N} \end{array} 
ight]$$

Rate of change of the warp

Affine transform

$$\mathbf{W}(oldsymbol{x};oldsymbol{p}) = \left[egin{array}{c} p_1x + p_3y + p_5 \ p_2x + p_4y + p_6 \end{array}
ight]$$

$$\frac{\partial W_x}{\partial p_1} = x \qquad \frac{\partial W_x}{\partial p_2} = 0 \qquad \cdots$$

$$\frac{\partial W_y}{\partial p_1} = 0 \qquad \cdots$$

$$\frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} = \left[ egin{array}{ccccc} x & 0 & y & 0 & 1 & 0 \ 0 & x & 0 & y & 0 & 1 \end{array} 
ight]$$

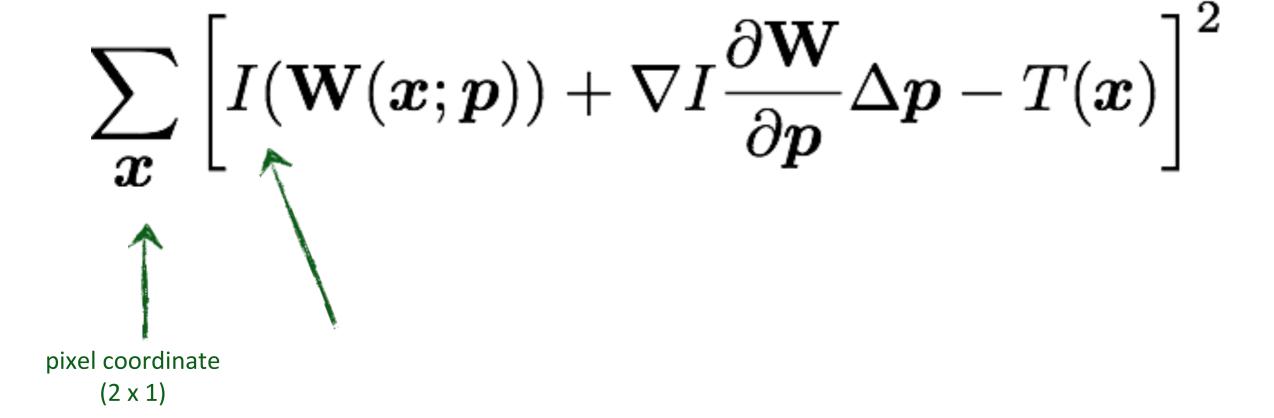
$$\sum_{\boldsymbol{r}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \Delta \boldsymbol{p} - T(\boldsymbol{x}) \right]^{2}$$

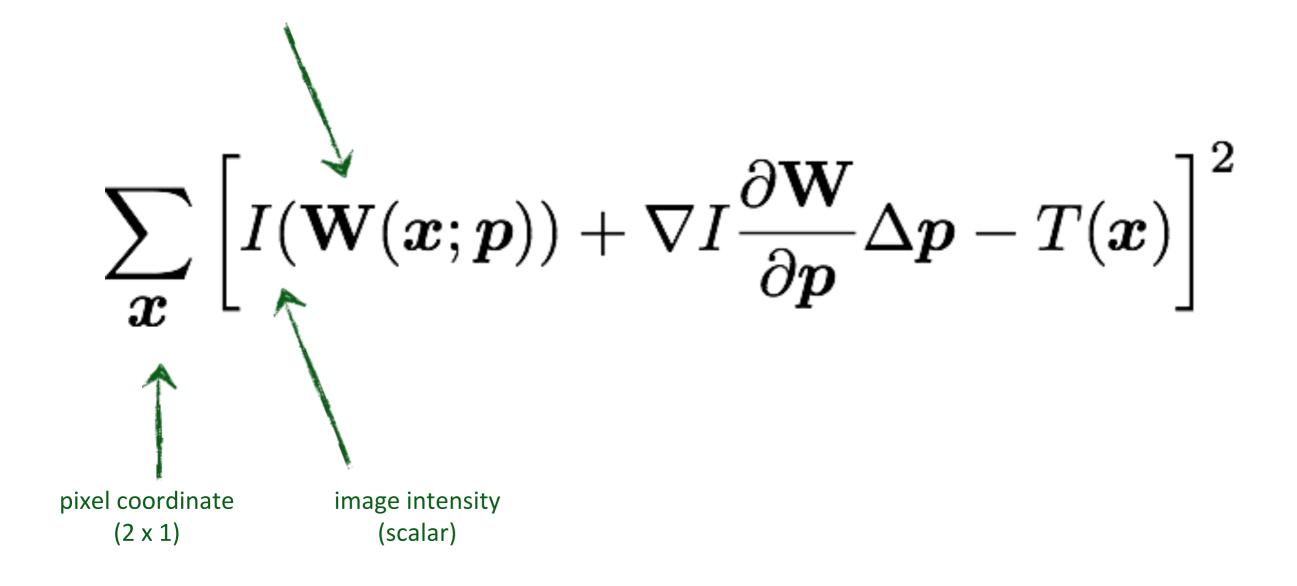
$$abla I$$
 is a \_\_\_\_\_ of dimension \_\_\_ x \_\_\_

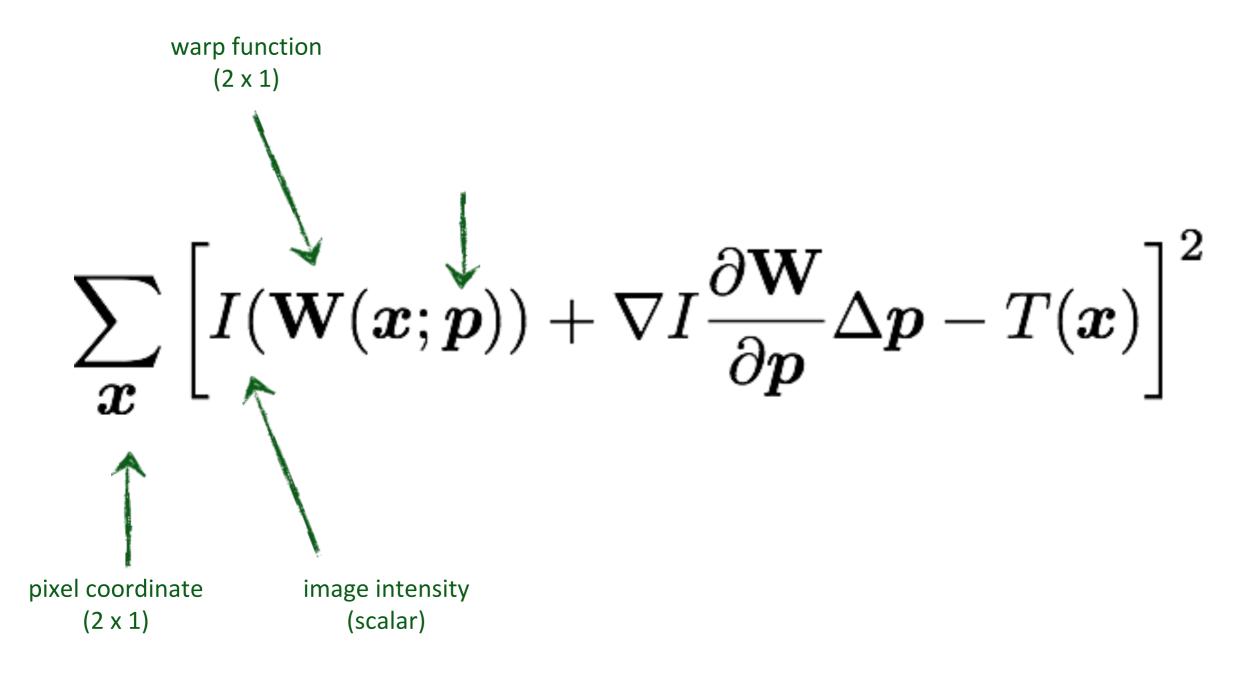
$$rac{\partial \mathbf{W}}{\partial m{p}}$$
 is a \_\_\_\_\_ of dimension \_\_\_\_ x \_\_\_

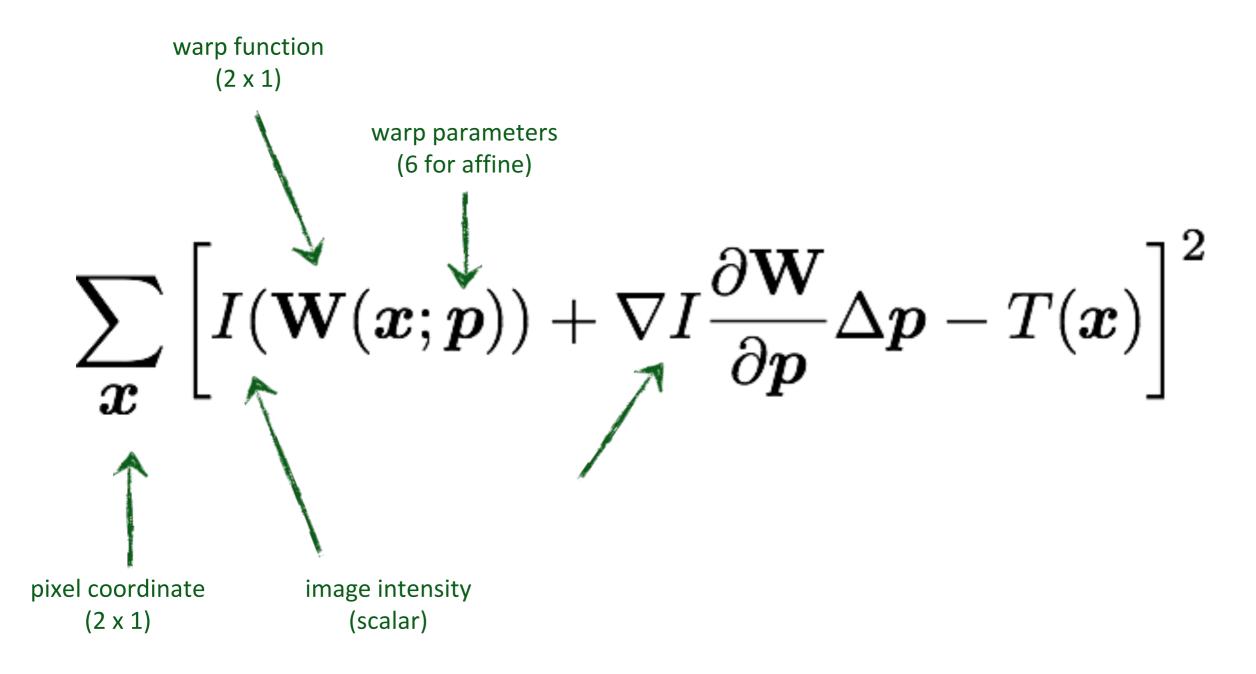
$$\Delta oldsymbol{p}$$
 is a \_\_\_\_\_ of dimension \_\_\_ x \_\_\_

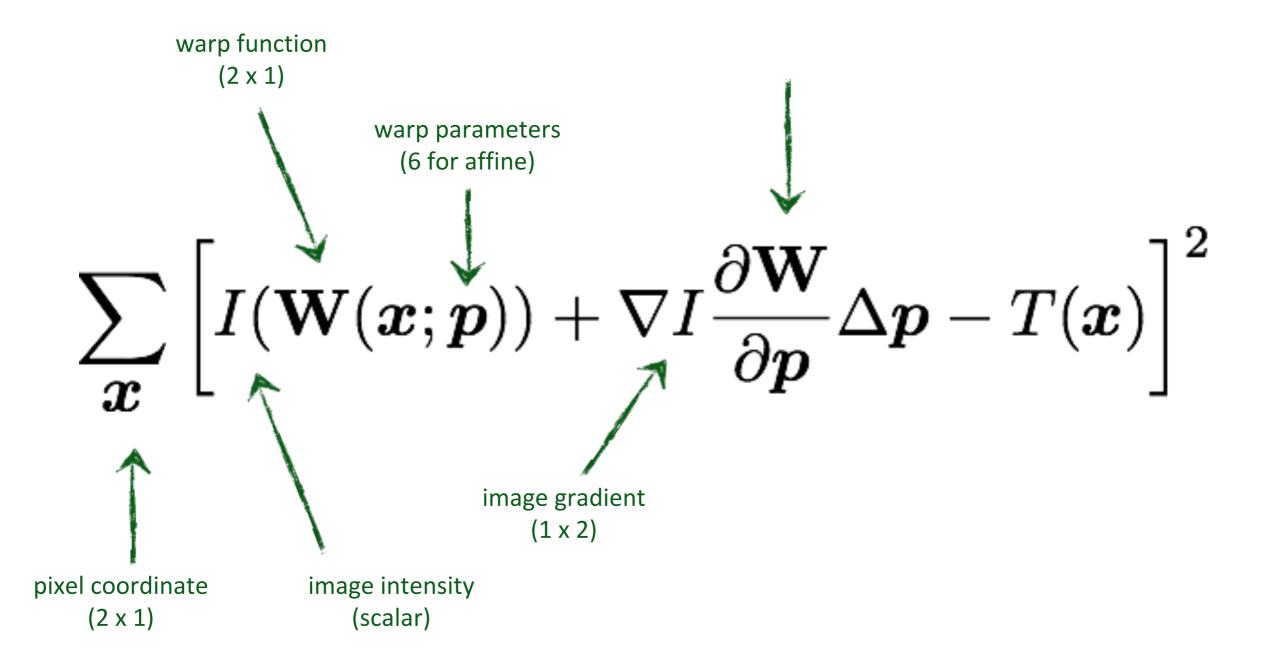
$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) + \nabla I \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \Delta \boldsymbol{p} - T(\boldsymbol{x}) \right]^{2}$$

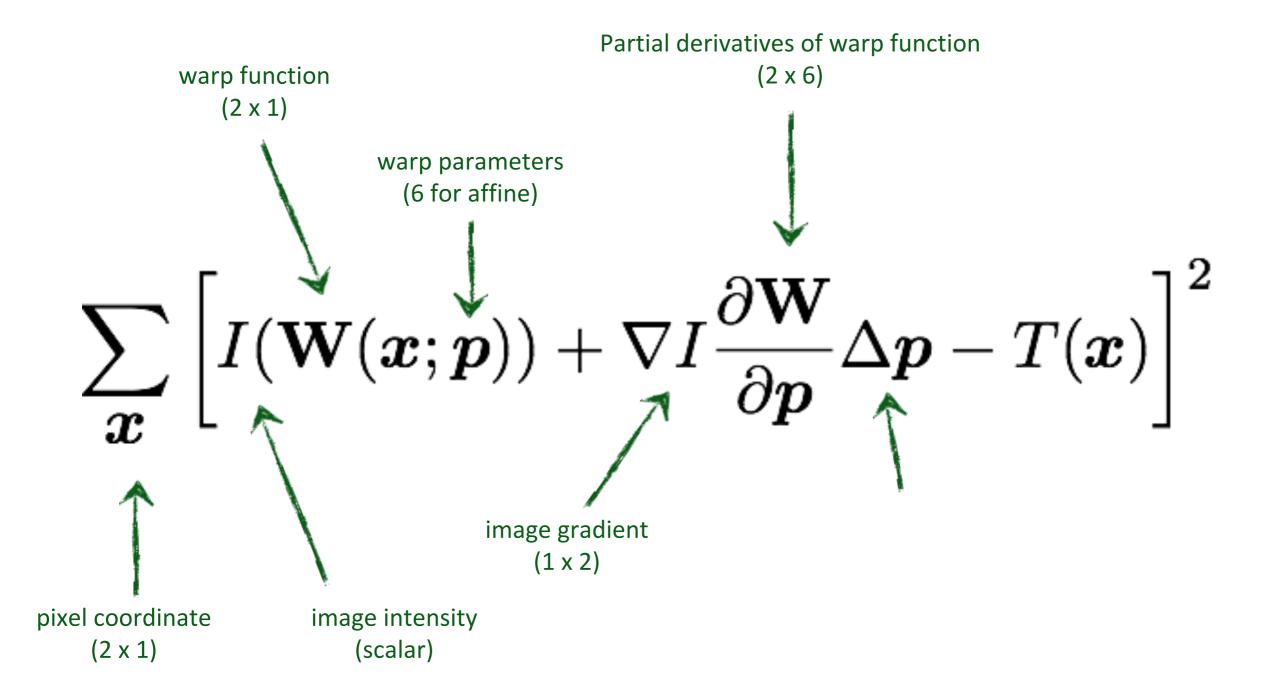


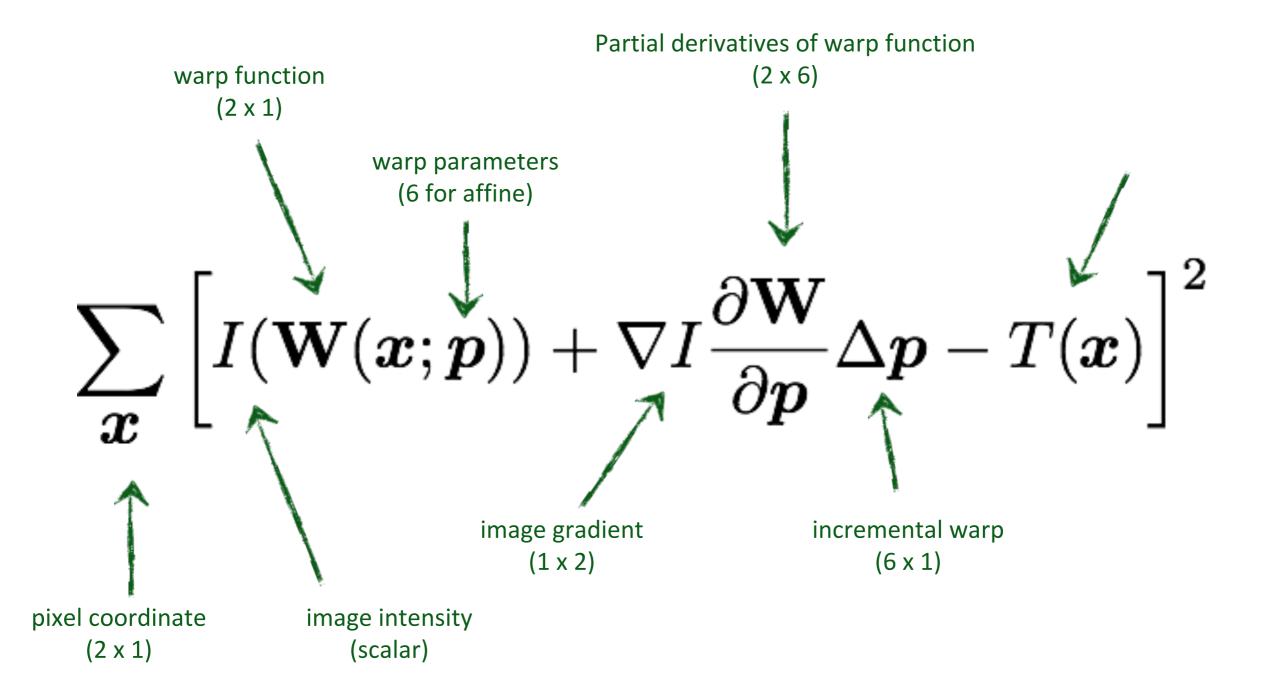


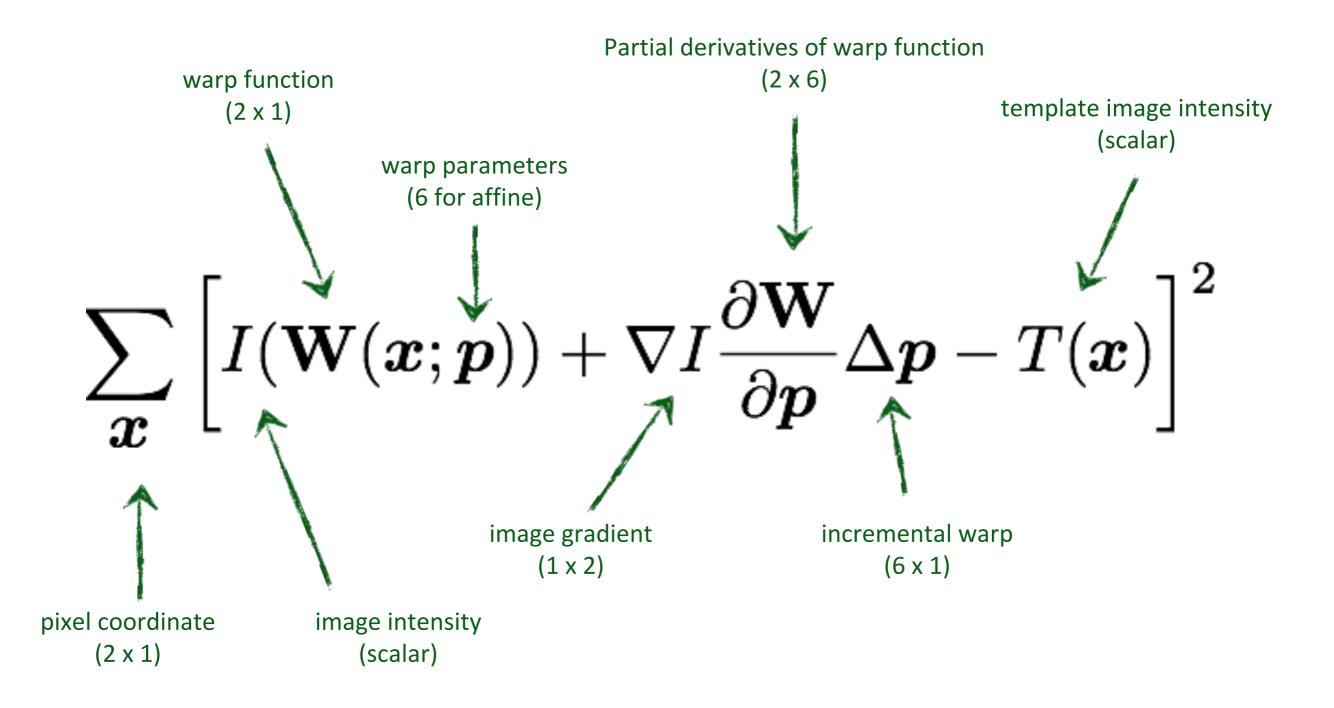












# Summary

(of Lucas-Kanade Image Alignment)

#### Problem:

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

Difficult non-linear optimization problem

#### Strategy:

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

Assume known approximate solution
Solve for increment

$$\sum_{m{x}} \left[ I(\mathbf{W}(m{x};m{p})) + 
abla I rac{\partial \mathbf{W}}{\partial m{p}} \Delta m{p} - T(m{x}) 
ight]^2$$
 Taylor series approximation Linearize

then solve for  $\Delta oldsymbol{p}$ 

OK, so how do we solve this?

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

Another way to look at it...

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

(moving terms around)

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

Have you seen this form of optimization problem before?

Another way to look at it...

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

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

How do you solve this?

#### Least squares approximation

$$\hat{x} = rg \min_x ||Ax - b||^2$$
 is solved by  $x = (A^ op A)^{-1} A^ op b$ 

Applied to our tasks:

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

is optimized when

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

where 
$$H = \sum_{m{\sigma}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op}$$

#### Solve:

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

Difficult non-linear optimization problem

### **Strategy:**

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

<u>Assume</u> known approximate solution Solve for increment

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

Taylor series approximation Linearize

#### **Solution:**

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

Solution to least squares approximation

$$H = \sum_{m{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op}$$

Hessian

This is called...

# Gauss-Newton gradient decent non-linear optimization!

# Lucas Kanade (Additive alignment)

1. Warp image

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

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

3. Compute gradient

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

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

4. Evaluate Jacobian

$$\frac{\partial \mathbf{W}}{\partial \boldsymbol{p}}$$

5. Compute Hessian

$$H = \sum_{m{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^ op \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]$$

6. Compute

$$\Delta p$$
  $\Delta p = H^{-1} \sum_{x}$ 

$$\Delta oldsymbol{p} = H^{-1} \sum_{oldsymbol{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial oldsymbol{p}} 
ight]^ op \left[ T(oldsymbol{x}) - I(\mathbf{W}(oldsymbol{x}; oldsymbol{p})) 
ight]$$

7. Update parameters

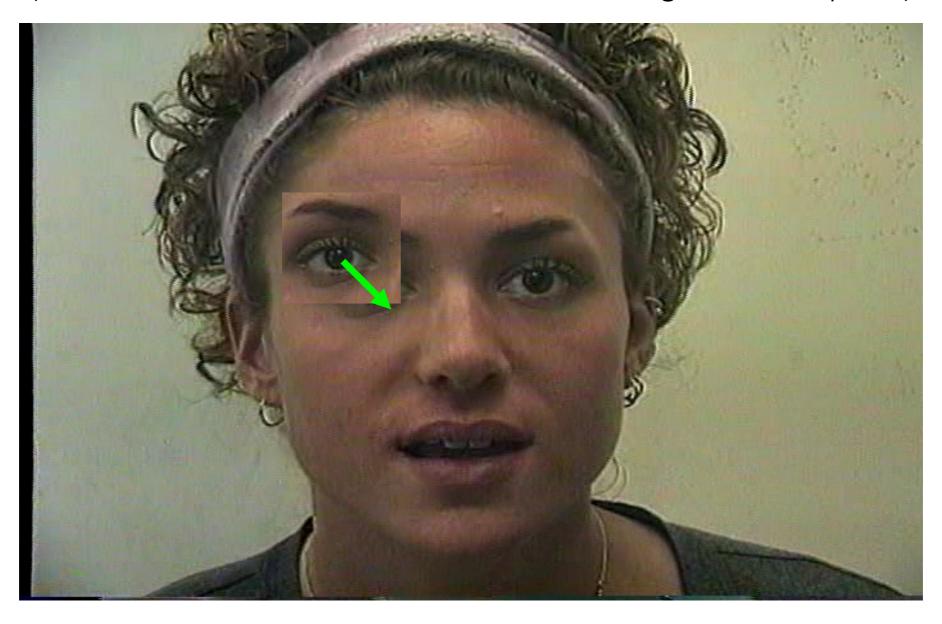
$$oldsymbol{p} \leftarrow oldsymbol{p} + \Delta oldsymbol{p}$$

#### Just 8 lines of code!

# Baker-Matthews alignment

# Image Alignment

(start with an initial solution, match the image and template)



# Image Alignment Objective Function

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

Given an initial solution...several possible formulations

### **Additive Alignment**

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

incremental perturbation of parameters

# Image Alignment Objective Function

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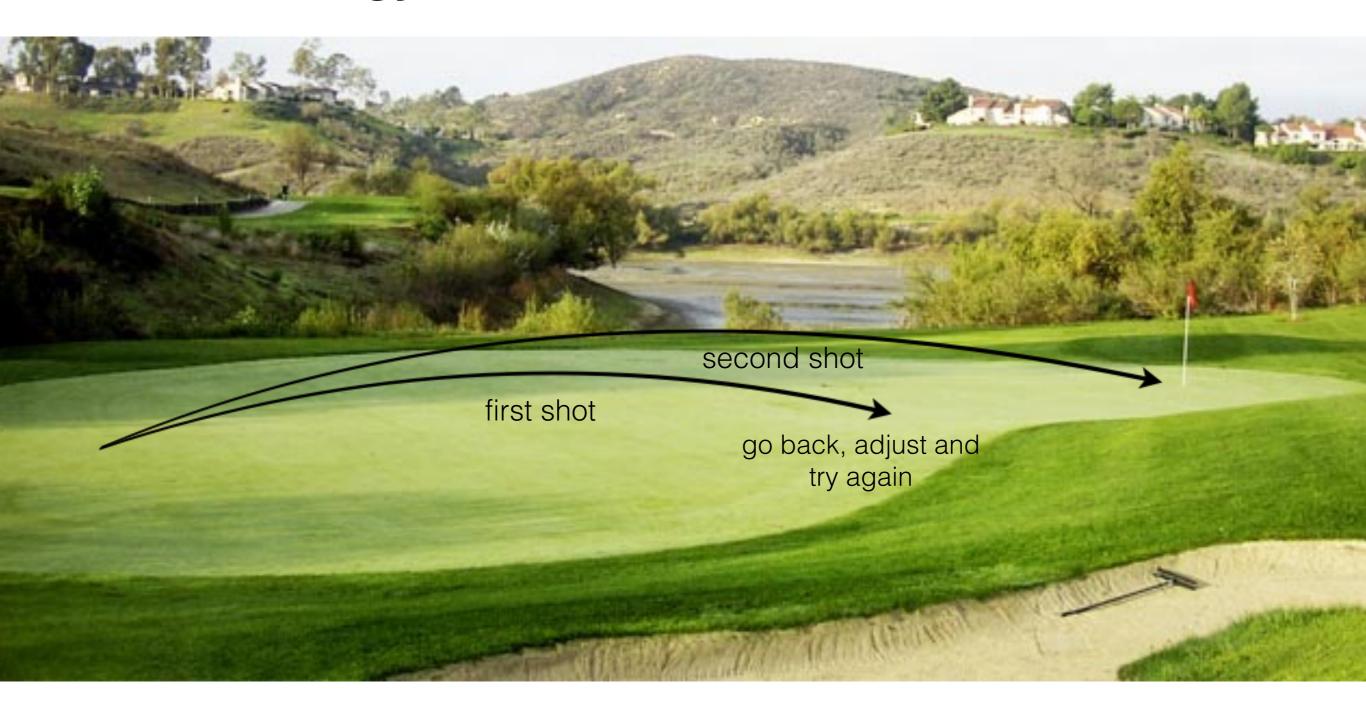
incremental perturbation of <u>parameters</u>

## **Compositional Alignment**

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

incremental warps of image

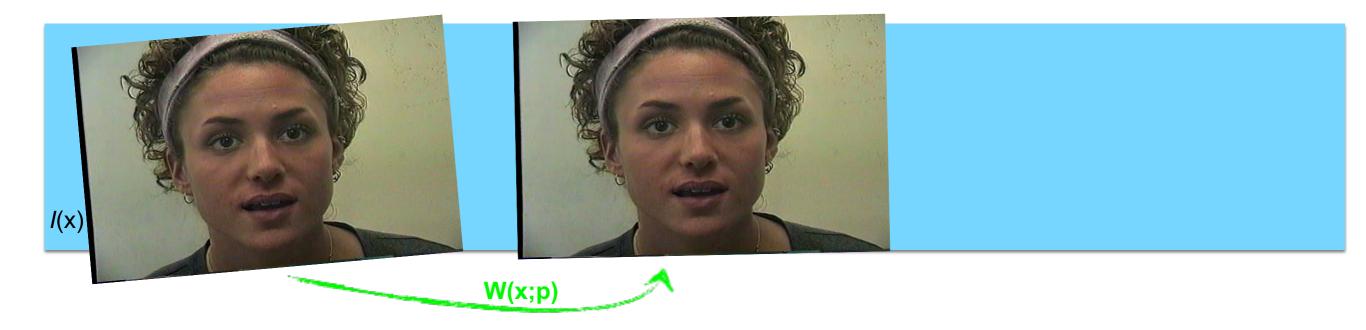
# **Additive strategy**

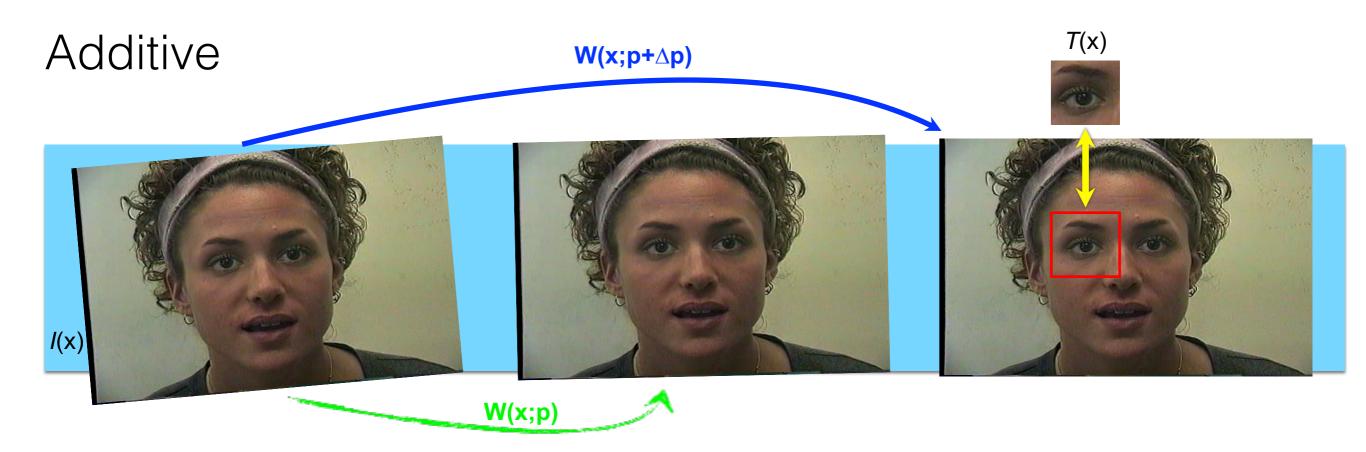


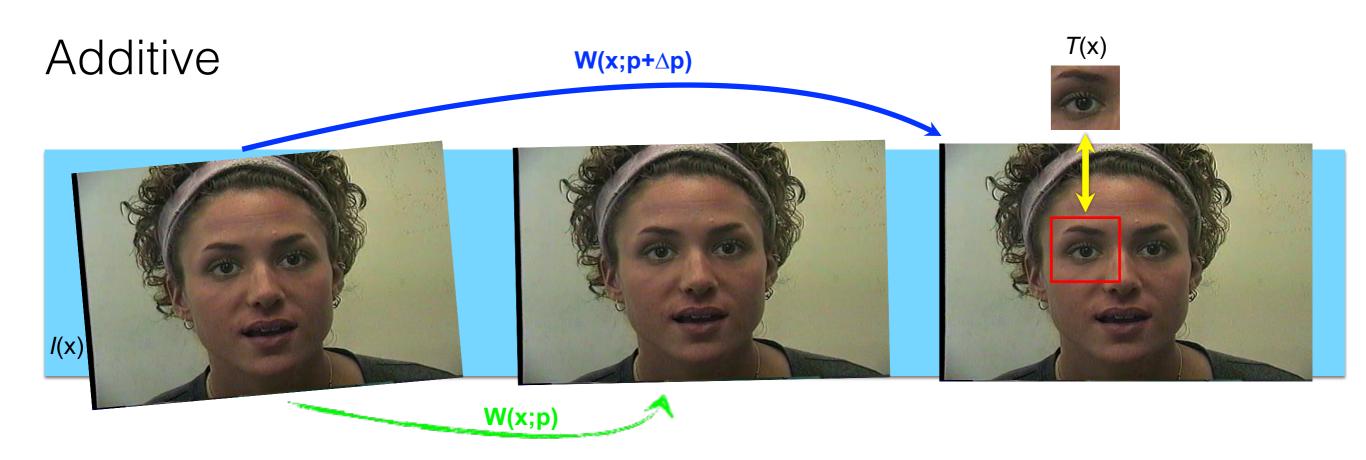
# **Compositional strategy**



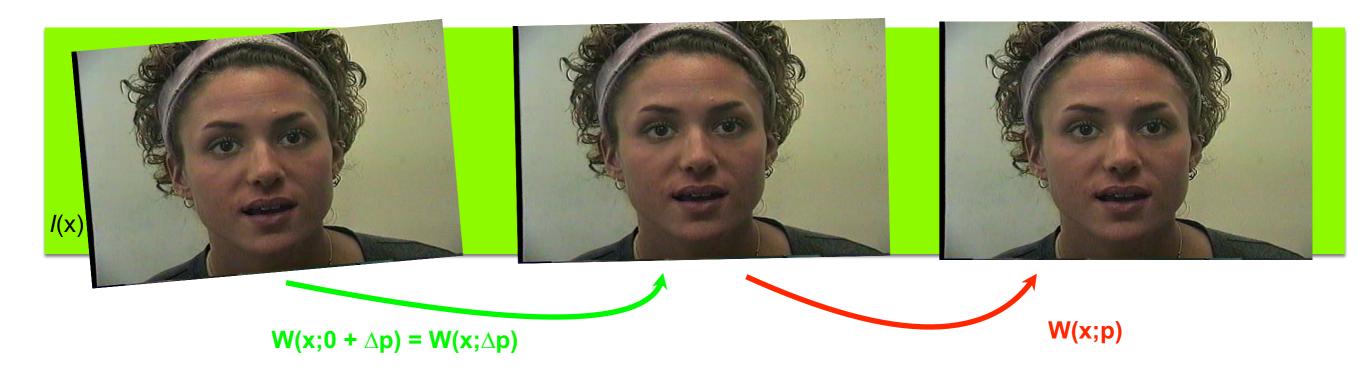
# Additive

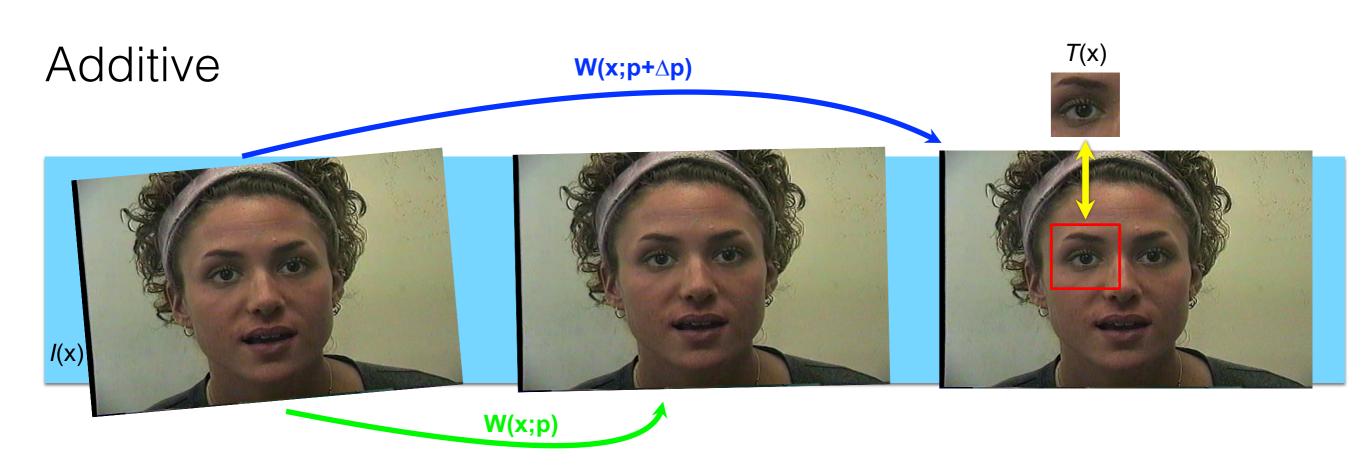


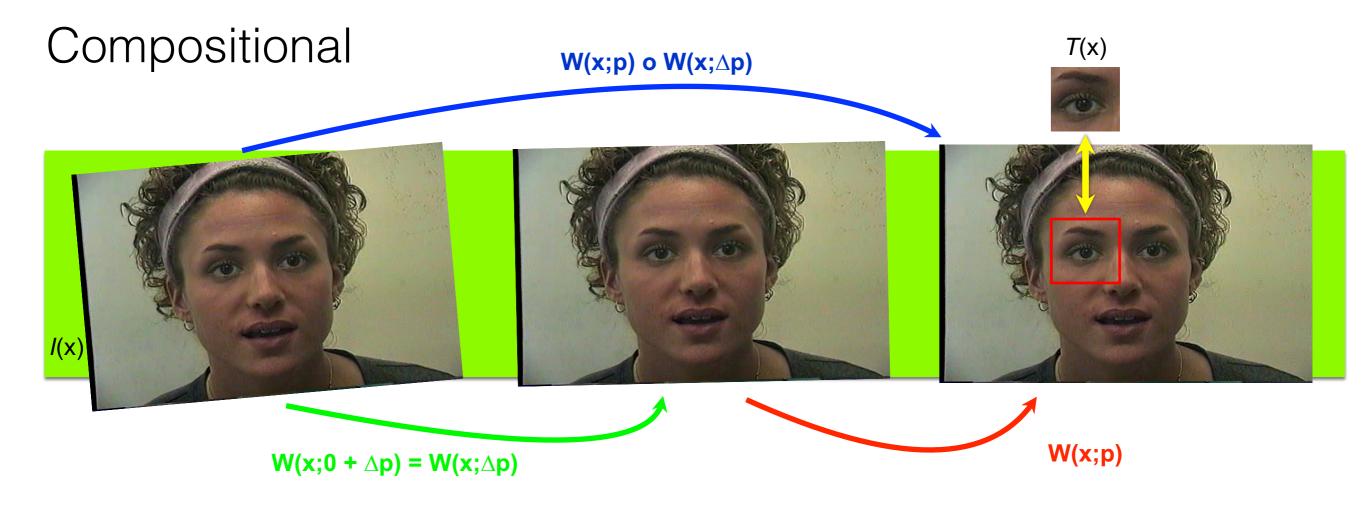




# Compositional







# Compositional Alignment

Original objective function (SSD)

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

Assuming an initial solution **p** and a compositional warp increment

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

# Compositional Alignment

Original objective function (SSD)

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

Assuming an initial solution **p** and a compositional warp increment

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

Another way to write the composition

$$\mathbf{W}(\boldsymbol{x};\boldsymbol{p})\circ\mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p})\equiv\mathbf{W}(\ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p});\boldsymbol{p}\ )$$

Identity warp

$$\mathbf{W}(x; \mathbf{0})$$

# Compositional Alignment

Original objective function (SSD)

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

Assuming an initial solution **p** and a compositional warp increment

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

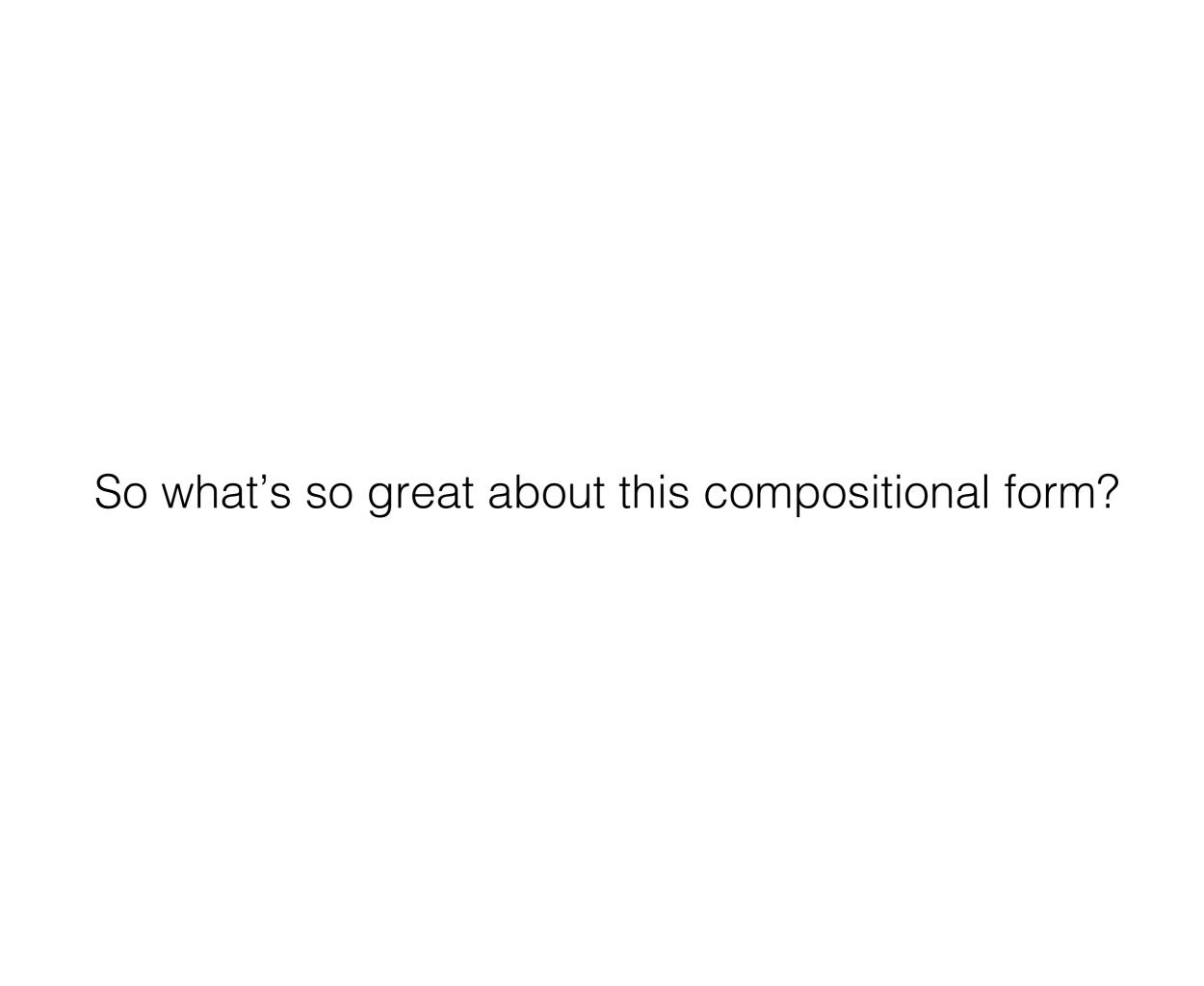
Another way to write the composition

$$\mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \circ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p}) \equiv \mathbf{W}(\ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p});\boldsymbol{p}\ )$$

$$\mathbf{W}(x; \mathbf{0})$$

Skipping over the derivation...the new update rule is

$$\mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \leftarrow \mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \circ \mathbf{W}(\boldsymbol{x};\Delta \boldsymbol{p})$$



### Additive Alignment

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

### Compositional Alignment

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

linearized form

$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) + \nabla I(\boldsymbol{x}') \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \Delta \boldsymbol{p} - T(\boldsymbol{x}) \right]^2 \qquad \sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) + \nabla I(\boldsymbol{x}') \frac{\partial \mathbf{W}(\boldsymbol{x};\boldsymbol{0})}{\partial \boldsymbol{p}} \Delta \boldsymbol{p} - T(\boldsymbol{x}) \right]^2$$

## Additive Alignment

$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x}; \boldsymbol{p} + \Delta \boldsymbol{p})) - T(\boldsymbol{x}) \right]$$

Compositional Alignment

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

linearized form

linearized form

$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) + \nabla I(\boldsymbol{x}') \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \Delta \boldsymbol{p} - T(\boldsymbol{x}) \right]^2 \sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) + \nabla I(\boldsymbol{x}') \frac{\partial \mathbf{W}(\boldsymbol{x};\mathbf{0})}{\partial \boldsymbol{p}} \Delta \boldsymbol{p} - T(\boldsymbol{x}) \right]^2$$
Jacobian of W(x;p)

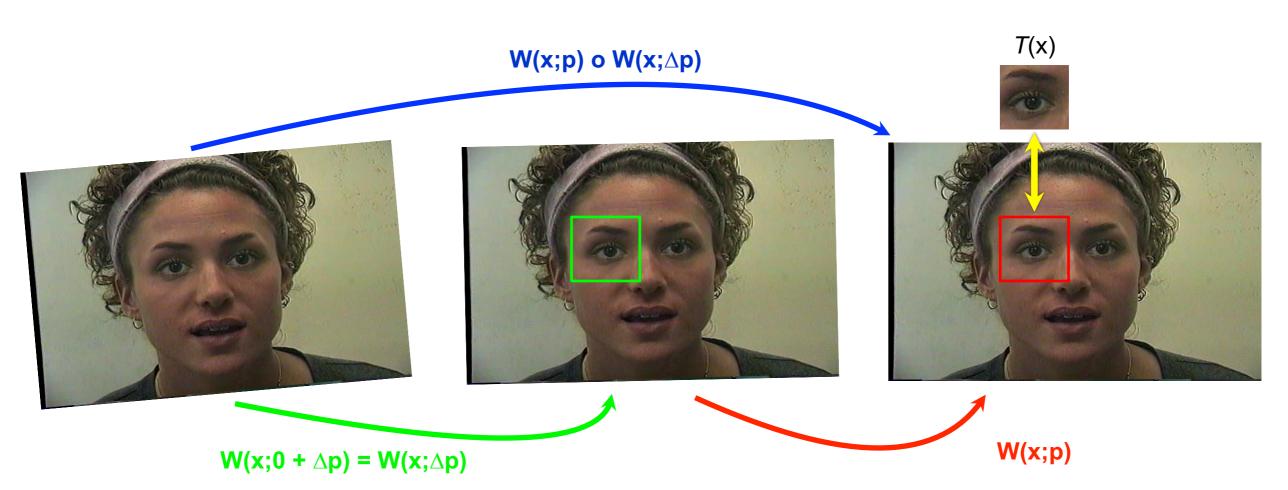
Jacobian of W(x;0)

# The Jacobian is constant. Jacobian can be precomputed!

# Compositional Image Alignment

#### Minimize

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



Jacobian is simple and can be precomputed

# 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  $\nabla I(\boldsymbol{x}')$
- 4. Evaluate Jacobian  $\frac{\partial \mathbf{W}}{\partial \boldsymbol{p}}$
- 5. Compute Hessian H
- 6. Compute  $\Delta p$
- 7. Update parameters  $m{p} \leftarrow m{p} + \Delta m{p}$

### Shum-Szeliski (Compositional 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  $\nabla I(\boldsymbol{x}')$
- 4. Evaluate Jacobian  $\frac{\partial \mathbf{W}(\mathbf{x}; \mathbf{0})}{\partial \mathbf{p}}$
- 5. Compute Hessian H
- 6. Compute  $\Delta p$
- 7. Update parameters  $\mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \leftarrow \mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \circ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p})$

Any other speed up techniques?

# Inverse alignment

### Why not compute warp updates on the template?

Additive Alignment

$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x}; \boldsymbol{p} + \Delta \boldsymbol{p})) + T(\boldsymbol{x}) \right]^{3}$$

Compositional Alignment

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

### Why not compute warp updates on the template?

Additive Alignment

Compositional Alignment

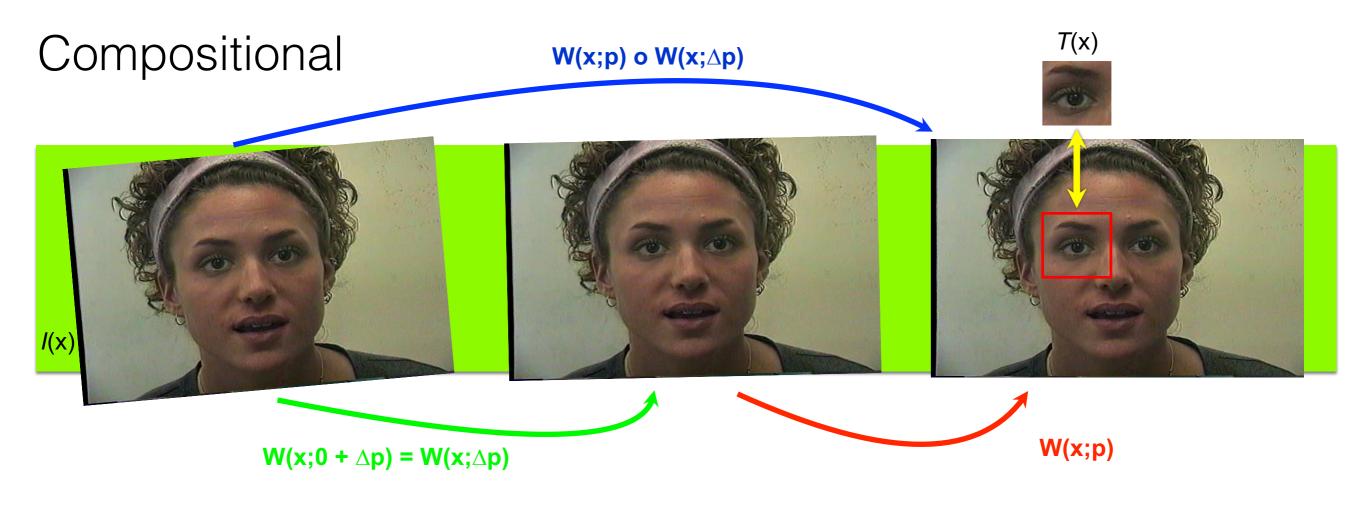
$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x}; \boldsymbol{p} + \Delta \boldsymbol{p})) - T(\boldsymbol{x}) \right]^{3}$$

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

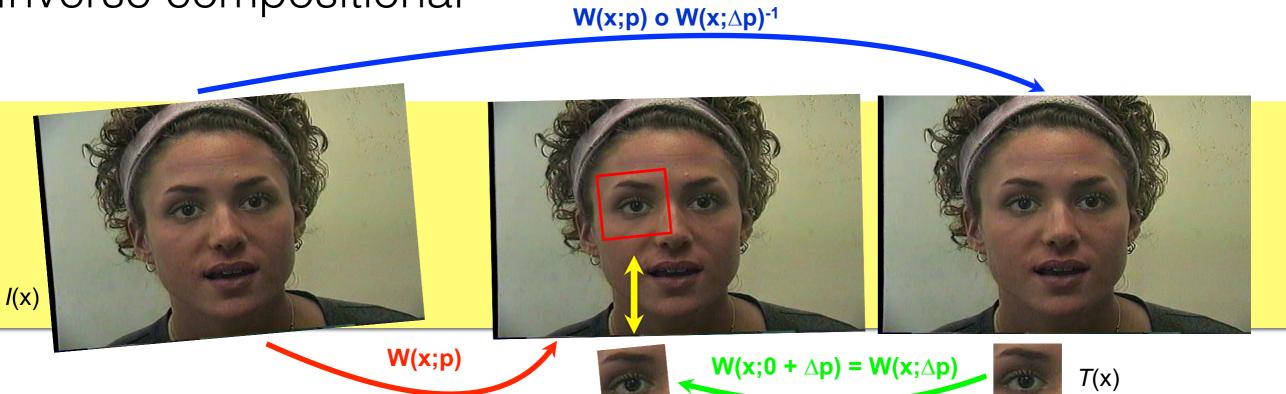
What happens if you let the template be warped too?

Inverse Compositional Alignment

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





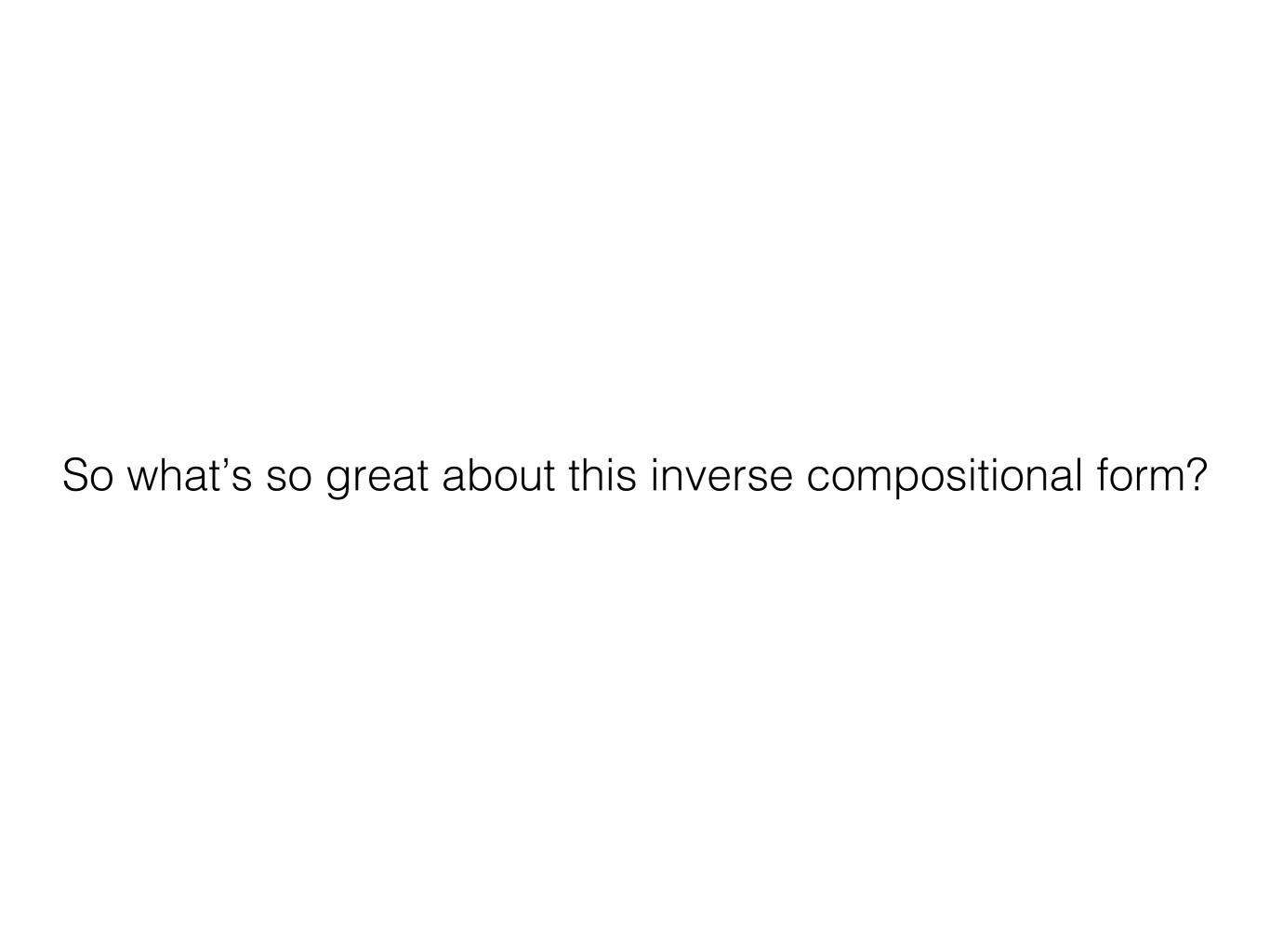


### **Compositional strategy**



### **Inverse Compositional strategy**





### Inverse Compositional Alignment

#### **Minimize**

$$\sum_{\mathbf{x}} \left[ T(\mathbf{W}(\mathbf{x}; \Delta \mathbf{p})) - I(\mathbf{W}(\mathbf{x}; \mathbf{p})) \right]^2 \approx \sum \left[ T(\mathbf{W}(\mathbf{x}; \mathbf{0})) + \nabla T \frac{\partial \mathbf{W}}{\partial \mathbf{p}} \Delta \mathbf{p} - I(\mathbf{W}(\mathbf{x}; \mathbf{p})) \right]^2$$

#### **Solution**

$$H = \sum_{m{r}} \left[ 
abla T rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla T rac{\partial \mathbf{W}}{\partial m{p}} 
ight]$$

can be precomputed from template!

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

#### **Update**

$$\mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \leftarrow \mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \circ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p})^{-1}$$

#### Properties of inverse compositional alignment

**Jacobian** can be precomputed It is constant - evaluated at W(x;0)

Gradient of template can be precomputed It is constant

Hessian can be precomputed

$$H = \sum_{\boldsymbol{x}} \left[ \nabla T \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \right]^{\top} \left[ \nabla T \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \right]$$

$$\Delta oldsymbol{p} = \sum_{oldsymbol{x}} H^{-1} \left[ 
abla T rac{\partial \mathbf{W}}{\partial oldsymbol{p}} 
ight]^{ op} \left[ T(oldsymbol{x}) - I(\mathbf{W}(oldsymbol{x}; oldsymbol{p})) 
ight]$$
 (main term that needs to be computed)

Warp must be invertible

### 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  $\nabla I(\mathbf{W})$
- 4. Evaluate Jacobian  $\frac{\partial \mathbf{W}}{\partial \boldsymbol{p}}$
- 5. Compute Hessian H
- 6. Compute  $\Delta p$
- 7. Update parameters  $m{p} \leftarrow m{p} + \Delta m{p}$

### Shum-Szeliski (Compositional 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  $\nabla I(\boldsymbol{x}')$
- 4. Evaluate Jacobian  $\frac{\partial \mathbf{W}(\mathbf{x}; \mathbf{0})}{\partial \mathbf{p}}$
- 5. Compute Hessian H
- 6. Compute  $\Delta p$
- 7. Update parameters  $\mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \leftarrow \mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \circ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p})$

### **Baker-Matthews (Inverse Compositional 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  $\nabla T(\mathbf{W})$
- 4. Evaluate Jacobian  $\frac{\partial \mathbf{W}}{\partial \boldsymbol{p}}$
- 5. Compute Hessian H

6. Compute 
$$\Delta p$$

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

 $H = \sum_{m{\sigma}} \left[ 
abla T rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla T rac{\partial \mathbf{W}}{\partial m{p}} 
ight]$ 

7. Update parameters  $\mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \leftarrow \mathbf{W}(\boldsymbol{x};\boldsymbol{p}) \circ \mathbf{W}(\boldsymbol{x};\Delta\boldsymbol{p})^{-1}$ 

Algorithm	Efficient	Authors
Forwards Additive	No	Lucas, Kanade
Forwards compositional	No	Shum, Szeliski
Inverse Additive	Yes	Hager, Belhumeur
Inverse Compositional	Yes	Baker, Matthews

# Kanade-Lucas-Tomasi (KLT) tracker



## Feature-based tracking

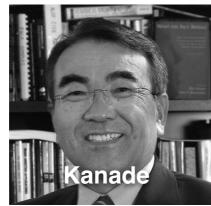
Up to now, we've been aligning entire images but we can also track just small image regions too!

(sometimes called sparse tracking or sparse alignment)

How should we select the 'small images' (features)?

How should we track them from frame to frame?





An Iterative Image Registration Technique with an Application to Stereo Vision.

History of the

## Kanade-Lucas-Tomasi (KLT) Tracker

1981



The original KLT algorithm

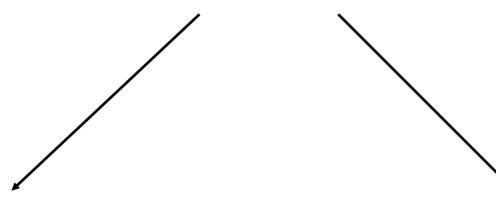




Good Features to Track.

1994

### Kanade-Lucas-Tomasi



How should we track them from frame to frame?

Lucas-Kanade

Method for aligning (tracking) an image patch

How should we select features?

Tomasi-Kanade

Method for choosing the best feature (image patch) for tracking

Intuitively, we want to avoid smooth regions and edges.

But is there a more is principled way to define good features?

Can be derived from the tracking algorithm

Can be derived from the tracking algorithm

'A feature is good if it can be tracked well'

error function (SSD) 
$$\sum_{\bm{x}} \left[ I(\mathbf{W}(\bm{x};\bm{p})) - T(\bm{x}) \right]^2$$
 incremental update 
$$\sum_{\bm{x}} \left[ I(\mathbf{W}(\bm{x};\bm{p})) - T(\bm{x}) \right]^2$$

error function (SSD) 
$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p})) - T(\boldsymbol{x}) \right]^2$$
 incremental update 
$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p} + \Delta \boldsymbol{p})) - T(\boldsymbol{x}) \right]^2$$
 linearize 
$$\sum_{\boldsymbol{x}} \left[ I(\mathbf{W}(\boldsymbol{x};\boldsymbol{p} + \Delta \boldsymbol{p})) - T(\boldsymbol{x}) \right]^2$$

error function (SSD) 
$$\sum_{m{x}} \left[ I(\mathbf{W}(m{x};m{p})) - T(m{x}) \right]^2$$

incremental update

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

linearize

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

Gradient update

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

$$H = \sum_{m{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op}$$

error function (SSD) 
$$\sum_{m{x}} \left[ I(\mathbf{W}(m{x};m{p})) - T(m{x}) \right]^2$$

incremental update

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

linearize

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

Gradient update

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

$$H = \sum_{m{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op}$$

Update

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

Stability of gradient decent iterations depends on ...

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

Stability of gradient decent iterations depends on ...

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

Inverting the Hessian

$$H = \sum_{m{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ op}$$

When does the inversion fail?

Stability of gradient decent iterations depends on ...

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

Inverting the Hessian

$$H = \sum_{m{x}} \left[ 
abla I rac{\partial \mathbf{W}}{\partial m{p}} 
ight]^{ ext{\tiny{\tiny{\text{\text{\text{\text{\text{\text{\text{\text{\text{\tiny{\text{\tiny{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\tiny{\text{\tiny{\text{\text{\text{\text{\tiny{\tiny{\tilitet{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\tilit{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\tilitet{\text{\text{\tilit{\text{\tilitet{\text{\text{\text{\text{\text{\tilit{\text{\tilit{\text{\text{\tilitet{\text{\text{\text{\text{\text{\text{\text{\text{\tilit{\tilitet{\text{\tilit{\text{\tilit{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\ti}}\tilit{\text{\text{\tilit{\tilit{\tilit{\text{\text{\text{\text{\ti$$

#### When does the inversion fail?

H is singular. But what does that mean?

#### Above the noise level

$$\lambda_1 \gg 0$$

$$\lambda_1 \gg 0$$
 $\lambda_2 \gg 0$ 

both Eigenvalues are large

Well-conditioned

both Eigenvalues have similar magnitude

Concrete example: Consider translation model

$$\mathbf{W}(m{x};m{p}) = \left[ egin{array}{c} x+p_1 \ y+p_2 \end{array} 
ight] \qquad \qquad rac{\mathbf{W}}{\partial m{p}} = \left[ egin{array}{c} 1 & 0 \ 0 & 1 \end{array} 
ight]$$

Hessian

$$H = \sum_{\boldsymbol{x}} \begin{bmatrix} \nabla I \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \end{bmatrix}^{\top} \begin{bmatrix} \nabla I \frac{\partial \mathbf{W}}{\partial \boldsymbol{p}} \end{bmatrix}$$

$$= \sum_{\boldsymbol{x}} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} I_x \\ I_y \end{bmatrix} \begin{bmatrix} I_x & I_y \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \sum_{\boldsymbol{x}} I_x I_x & \sum_{\boldsymbol{x}} I_y I_x \\ \sum_{\boldsymbol{x}} I_x I_y & \sum_{\boldsymbol{x}} I_y I_y \end{bmatrix} \leftarrow \text{when is this singular?}$$

How are the eigenvalues related to image content?

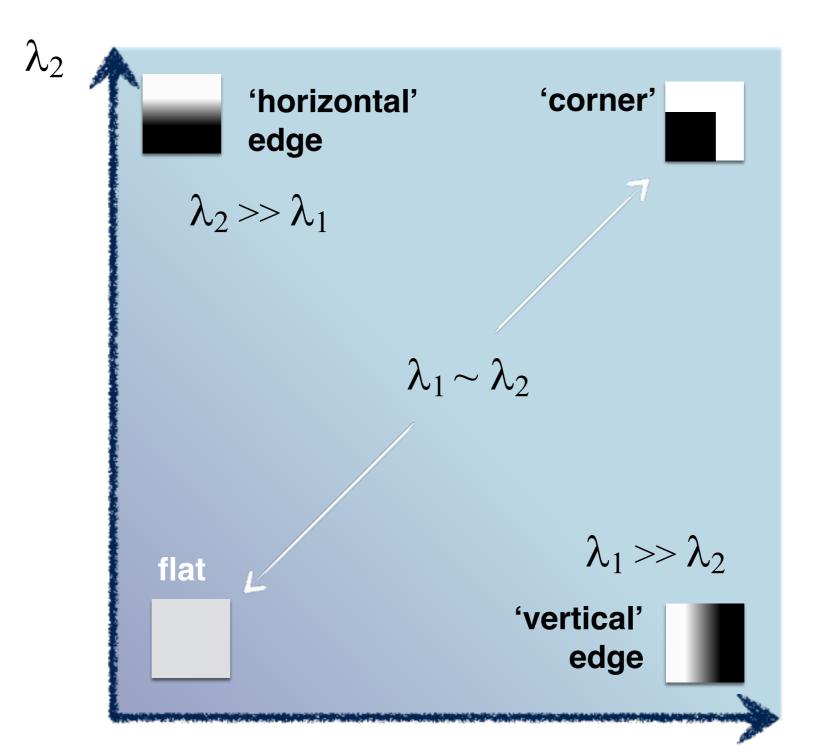
# interpreting eigenvalues

 $\lambda_2 >> \lambda_1$ 

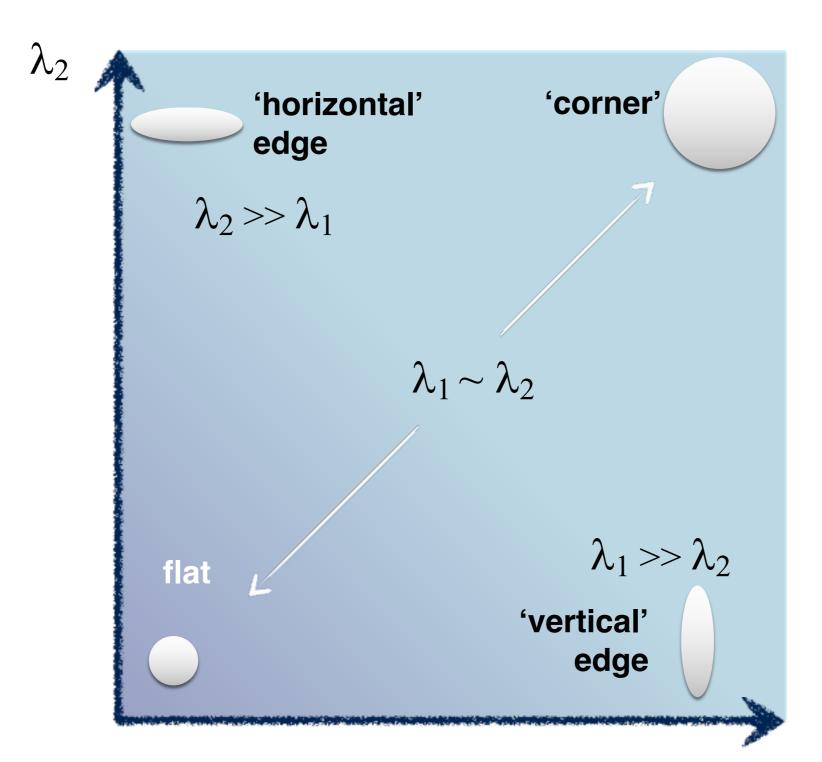
What kind of image patch does each region represent?

 $\lambda_1 \sim 0$   $\lambda_2 \sim 0$   $\lambda_1 >> \lambda$ 

# interpreting eigenvalues



# interpreting eigenvalues



What are good features for tracking?

#### What are good features for tracking?

$$\min(\lambda_1, \lambda_2) > \lambda$$

'big Eigenvalues means good for tracking'

# KLT algorithm

- 1. Find corners satisfying  $\min(\lambda_1, \lambda_2) > \lambda$
- 2. For each corner compute displacement to next frame using the Lucas-Kanade method
- 3. Store displacement of each corner, update corner position
- 4. (optional) Add more corner points every M frames using 1
- 5. Repeat 2 to 3 (4)
- 6. Returns long trajectories for each corner point

# Mean-shift algorithm



A 'mode seeking' algorithm

A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

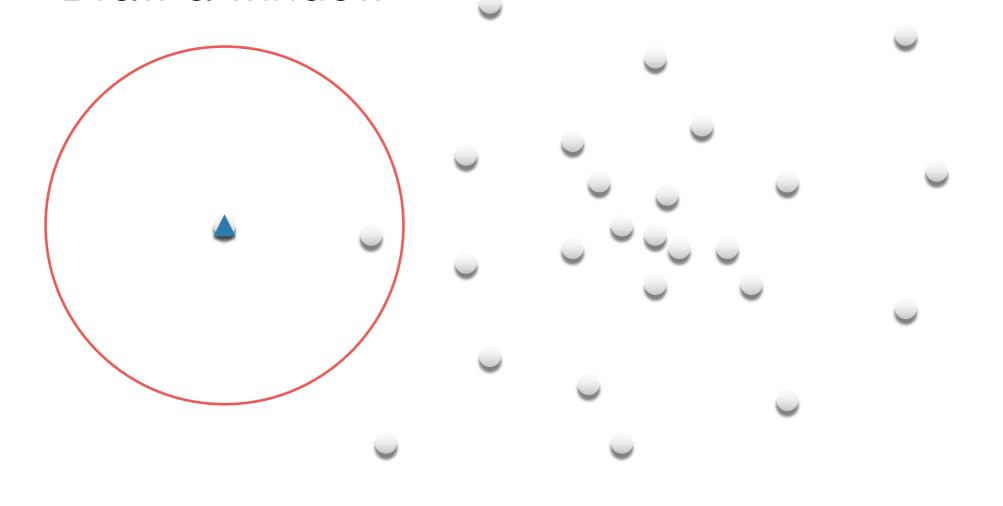
Find the region of highest density

A 'mode seeking' algorithm



A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

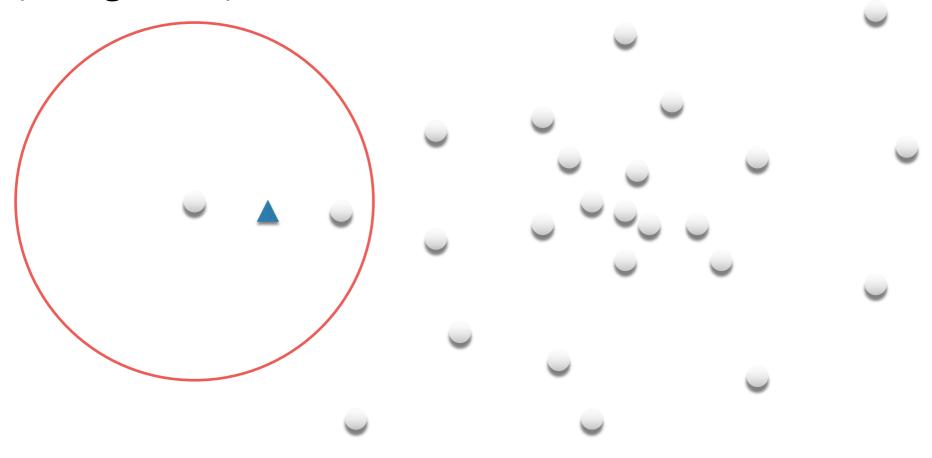
Draw a window



A 'mode seeking' algorithm

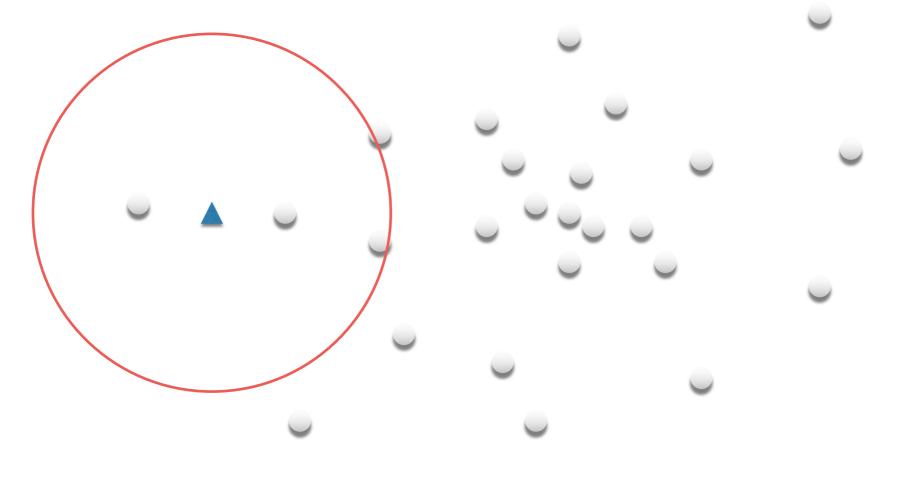
Fukunaga & Hostetler (1975)

Compute the (weighted) **mean** 



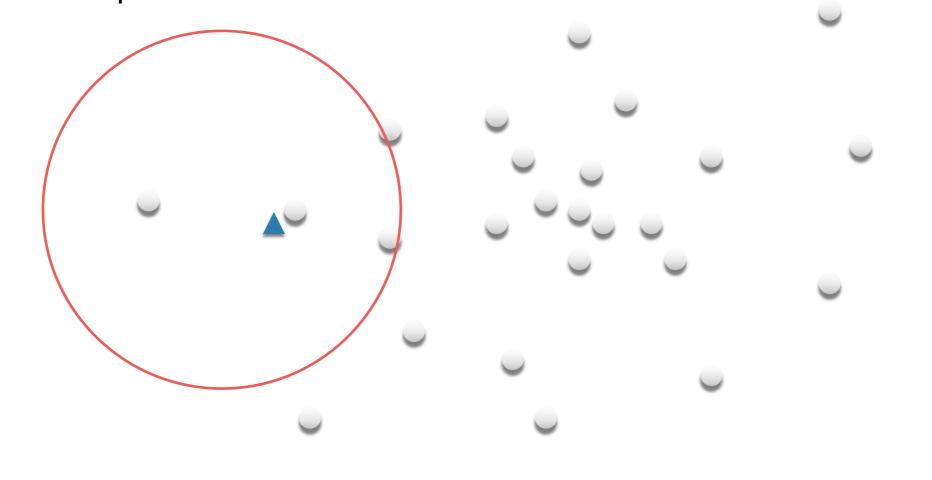
A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

#### Shift the window

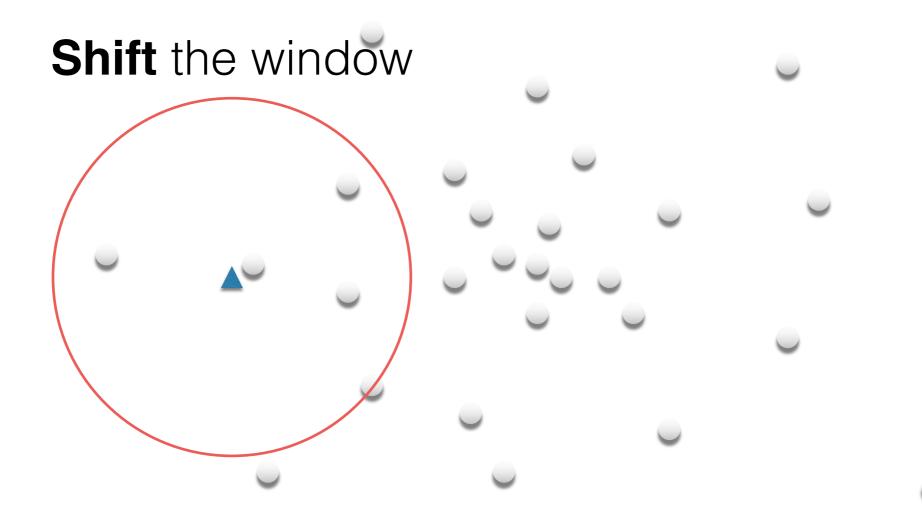


A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

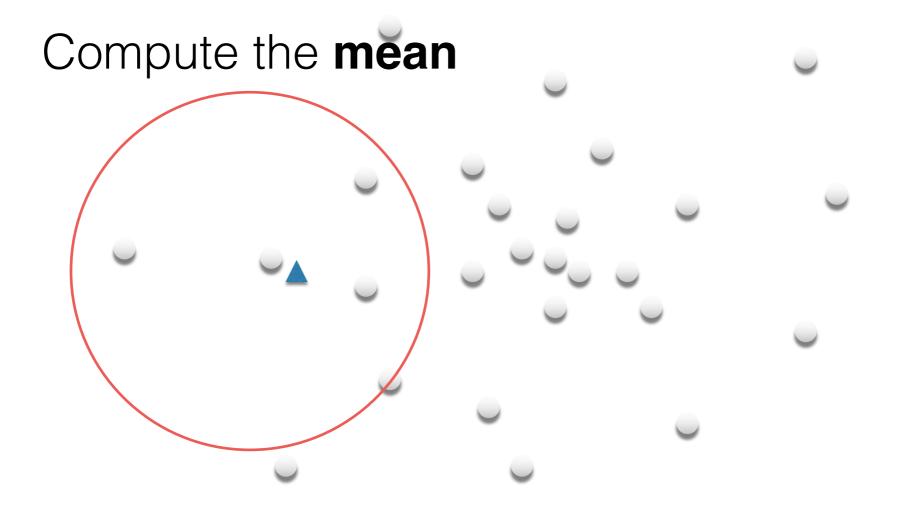
#### Compute the mean



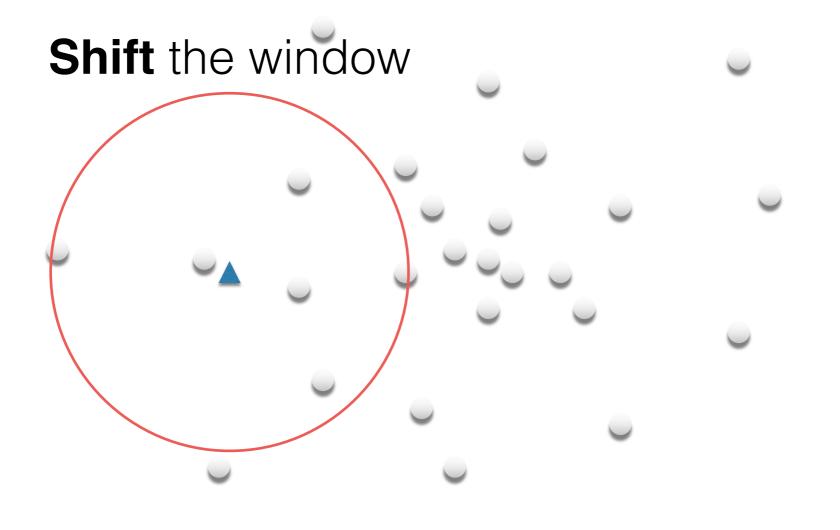
A 'mode seeking' algorithm Fukunaga & Hostetler (1975)



A 'mode seeking' algorithm



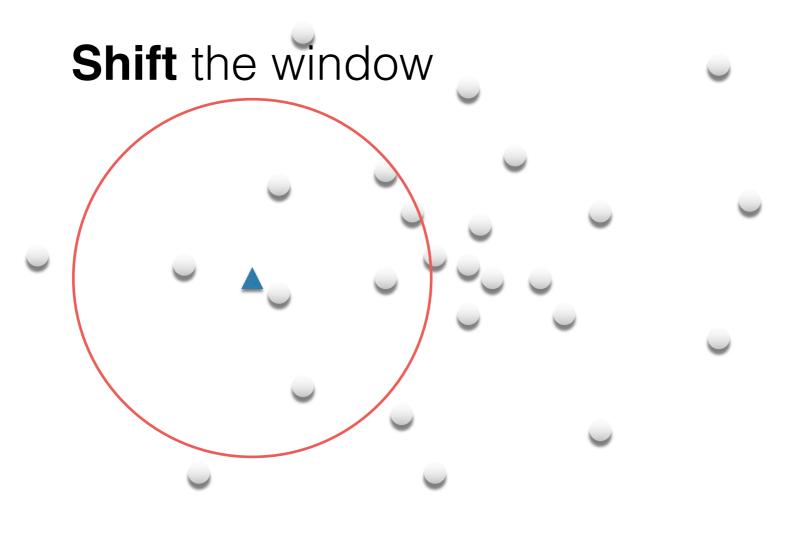
A 'mode seeking' algorithm Fukunaga & Hostetler (1975)



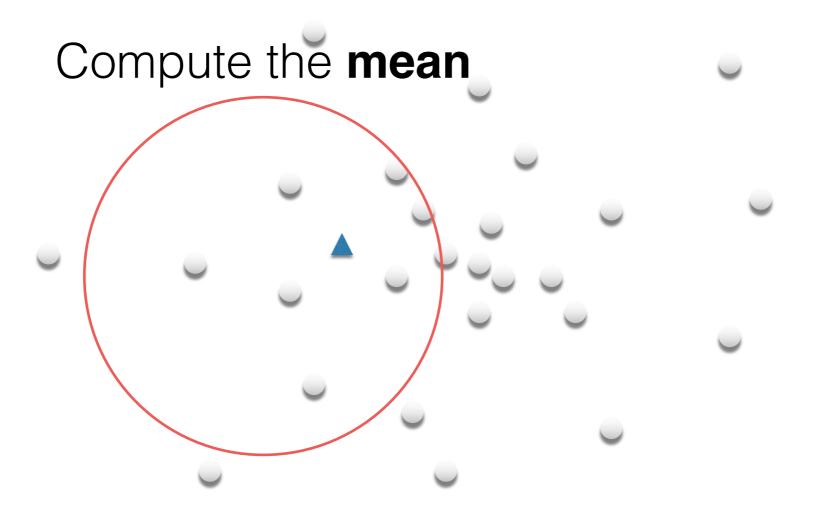
A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

Compute the **mean** 

A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

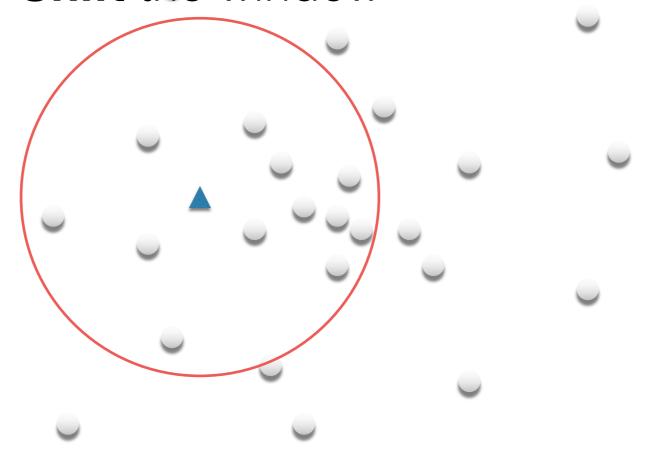


A 'mode seeking' algorithm Fukunaga & Hostetler (1975)

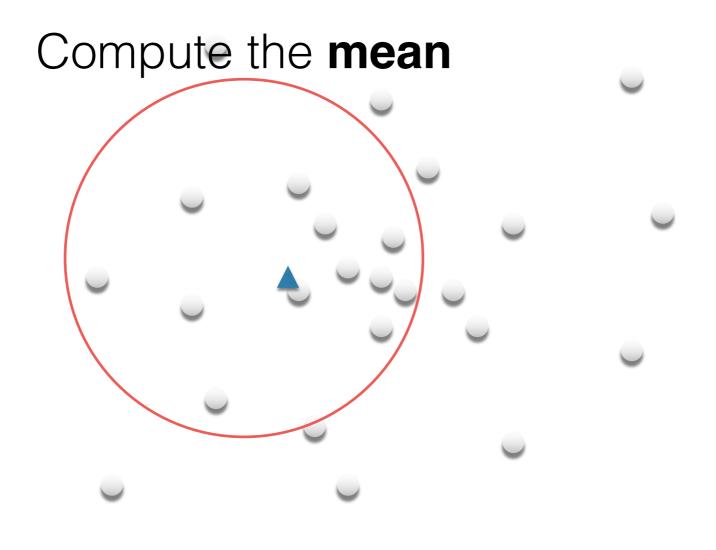


A 'mode seeking' algorithm

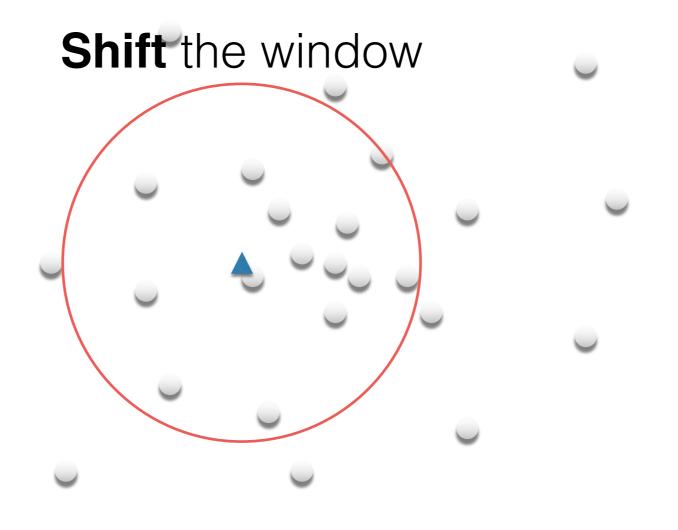




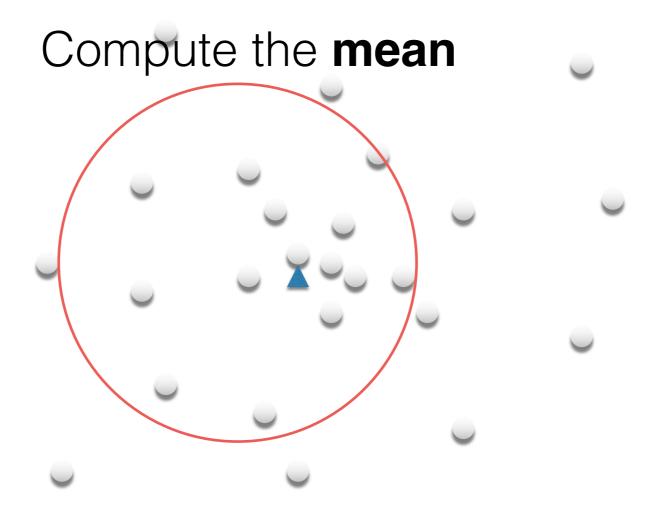
A 'mode seeking' algorithm



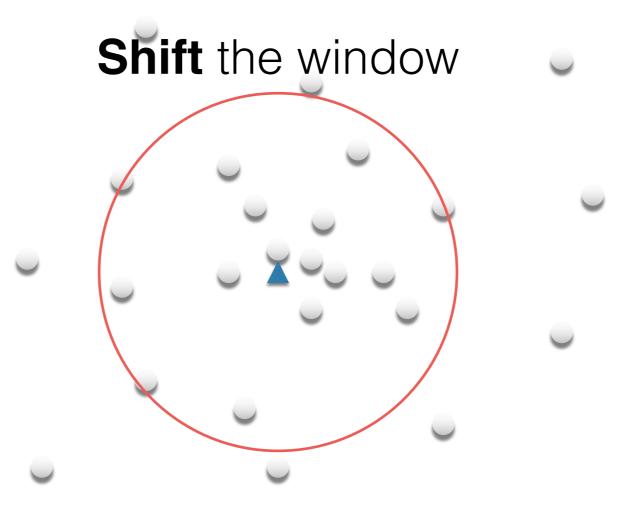
A 'mode seeking' algorithm



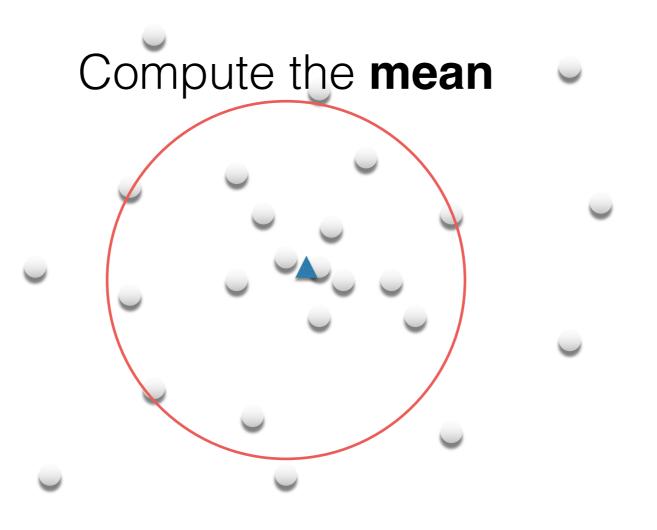
A 'mode seeking' algorithm



A 'mode seeking' algorithm

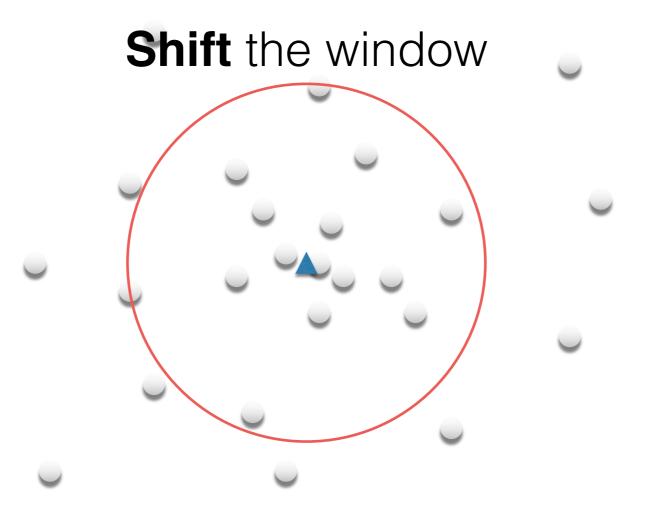


A 'mode seeking' algorithm



A 'mode seeking' algorithm

Fukunaga & Hostetler (1975)

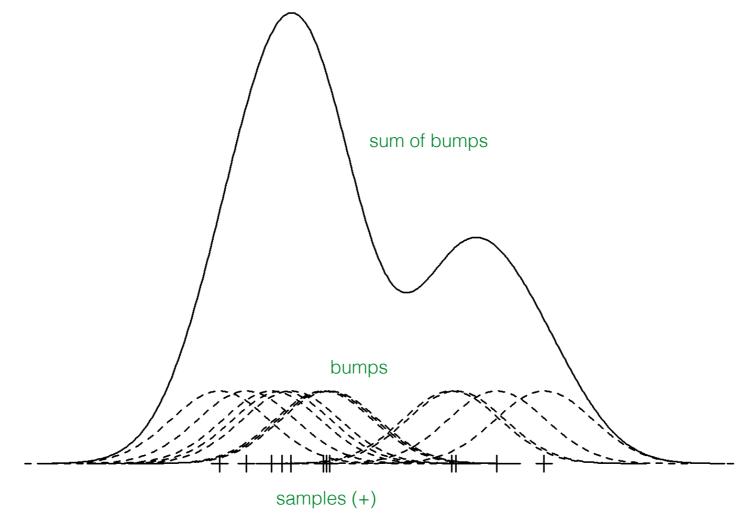


To understand the theory behind this we need to understand...

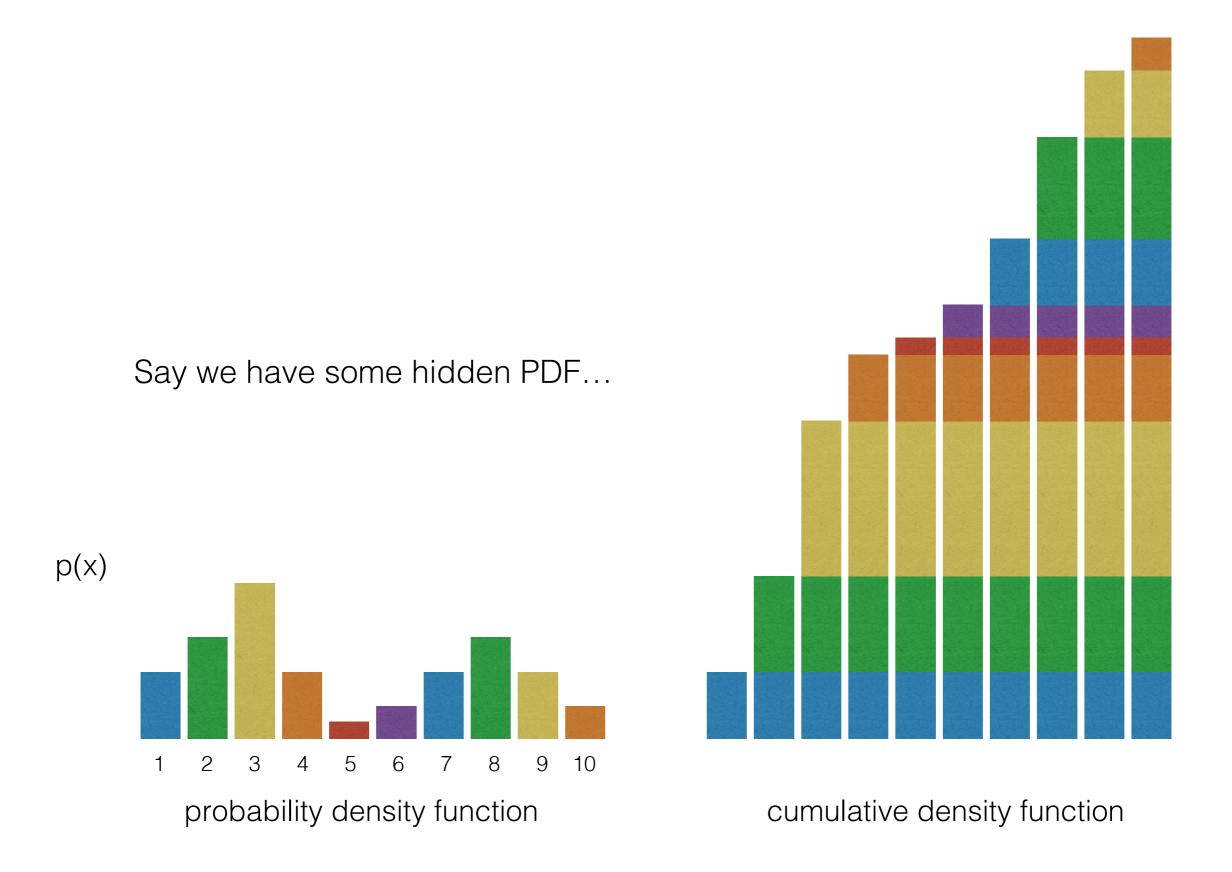
# Kernel density estimation

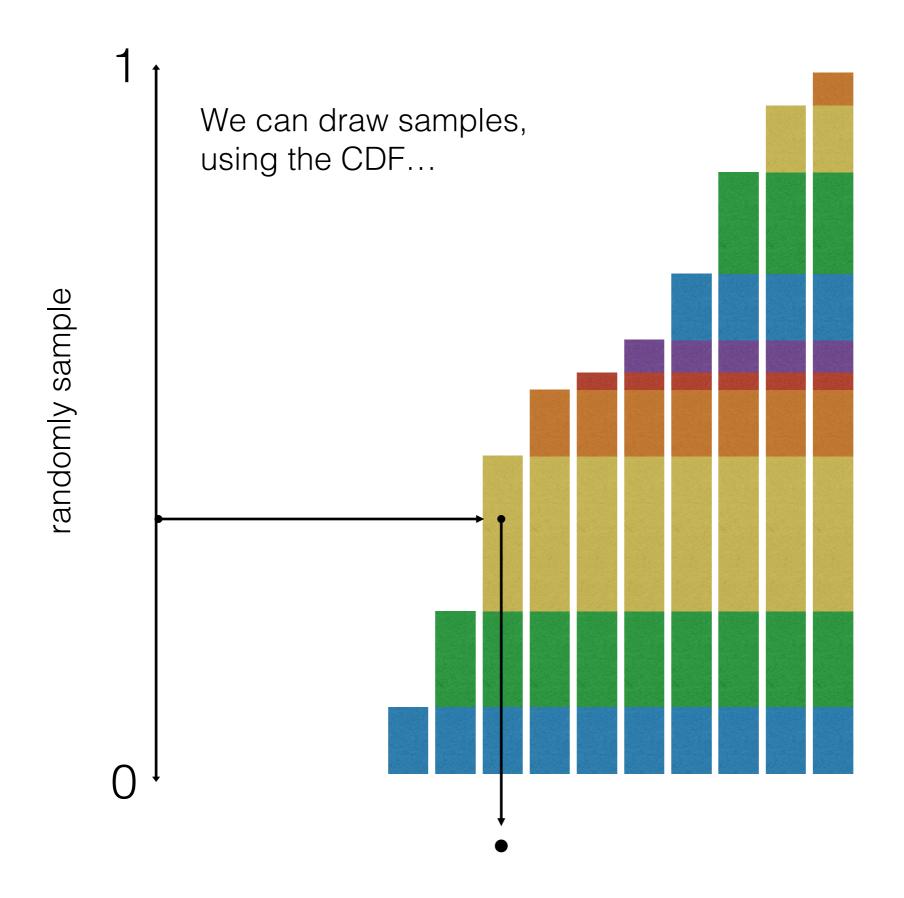
# Kernel Density Estimation

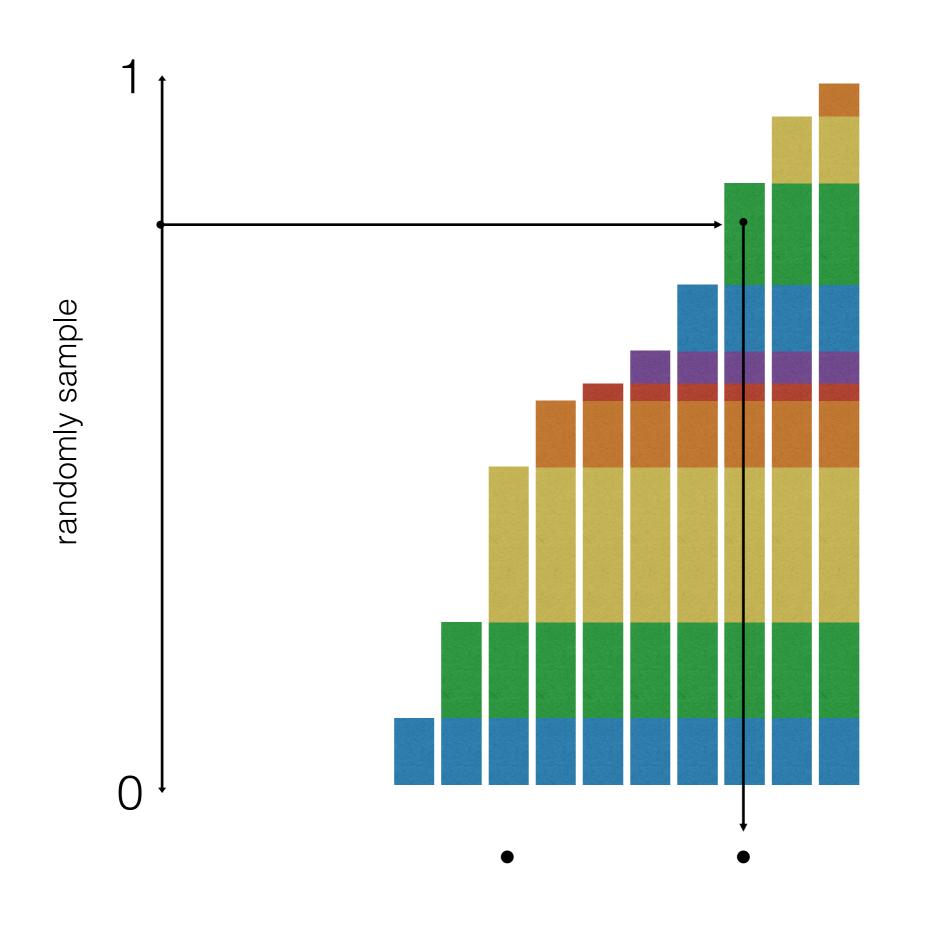
A method to approximate an underlying PDF from samples

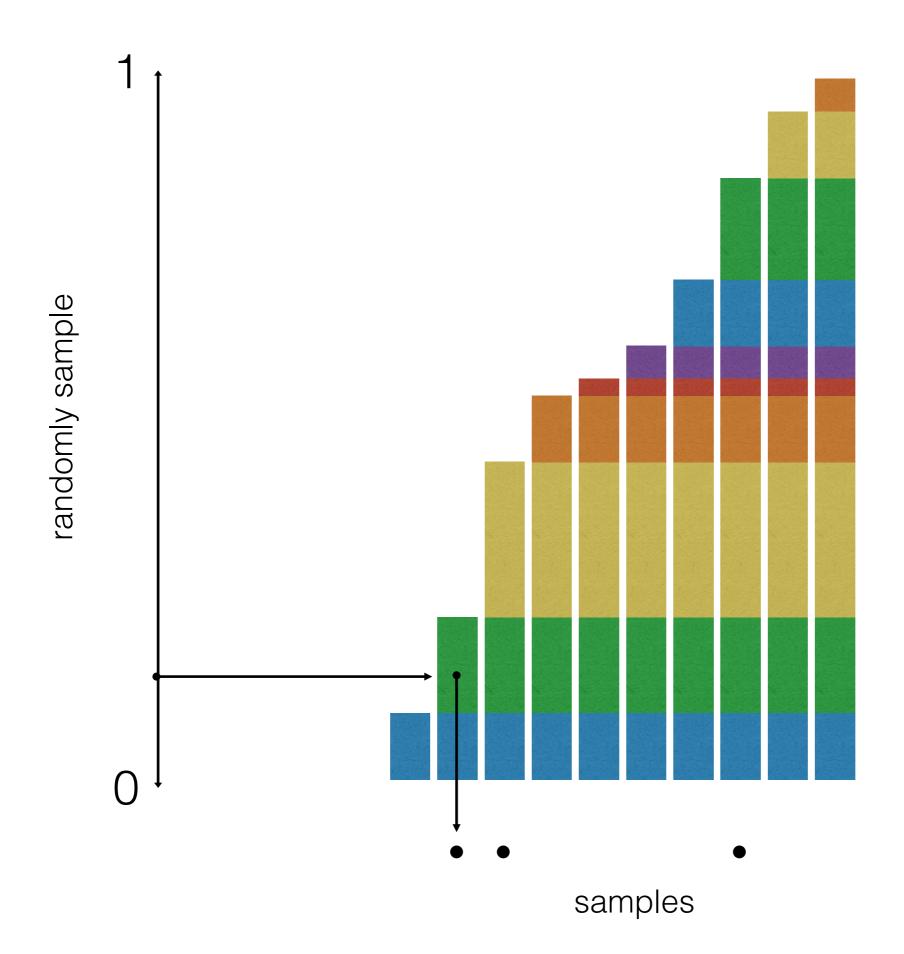


Put 'bump' on every sample to approximate the PDF



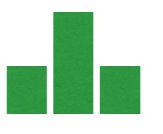






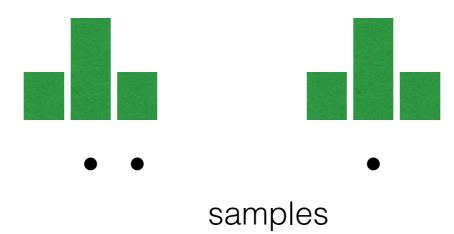
Now to estimate the 'hidden' PDF place Gaussian bumps on the samples...

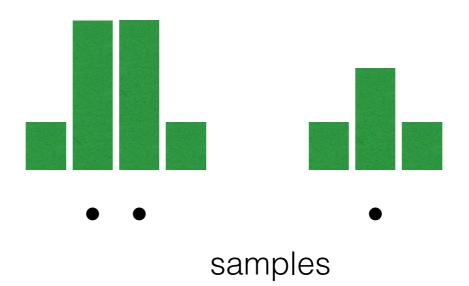
• •

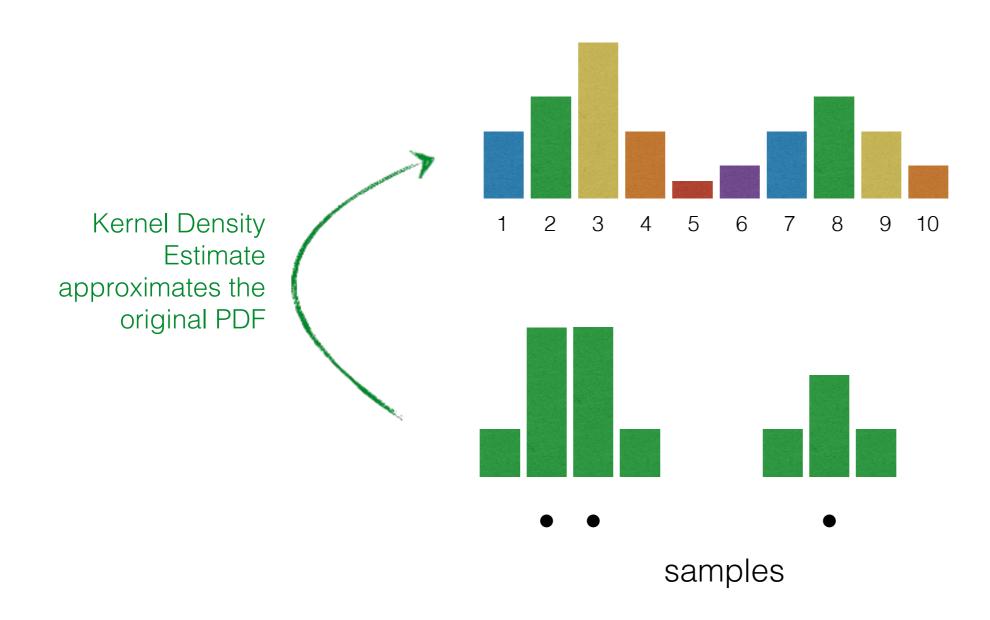


discretized 'bump'

samples

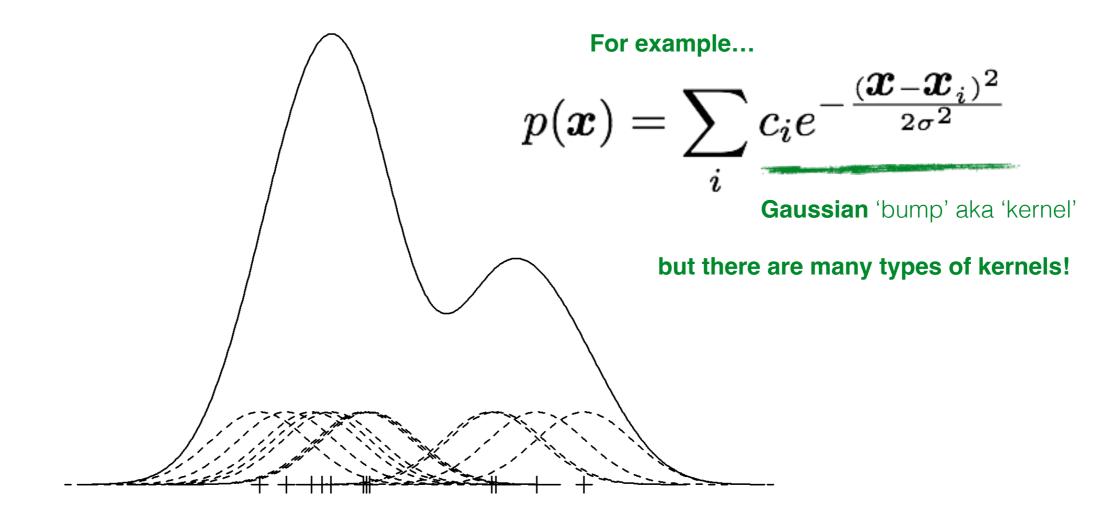






# Kernel Density Estimation

Approximate the underlying PDF from samples from it



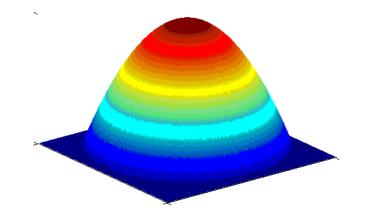
Put 'bump' on every sample to approximate the PDF

## Kernel Function

 $K(\boldsymbol{x}, \boldsymbol{x}')$ 

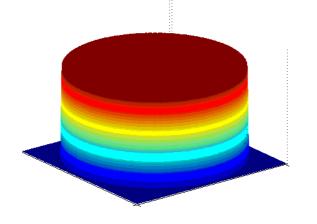
returns the 'distance' between two points

#### Epanechnikov kernel



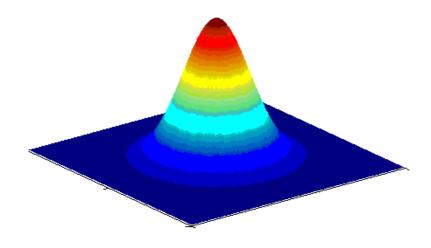
$$K(\boldsymbol{x}, \boldsymbol{x}') = \left\{ egin{array}{ll} c(1 - \|\boldsymbol{x} - \boldsymbol{x}'\|^2) & \|\boldsymbol{x} - \boldsymbol{x}'\|^2 \leq 1 \\ 0 & ext{otherwise} \end{array} 
ight.$$

#### Uniform kernel



$$K(\boldsymbol{x}, \boldsymbol{x}') = \begin{cases} c & \|\boldsymbol{x} - \boldsymbol{x}'\|^2 \le 1 \\ 0 & \text{otherwise} \end{cases}$$

#### Normal kernel



$$K(\boldsymbol{x}, \boldsymbol{x}') = c \exp\left(\frac{1}{2}\|\boldsymbol{x} - \boldsymbol{x}'\|^2\right)$$

These are all radially symmetric kernels

# Radially symmetric kernels

...can be written in terms of its *profile* 

$$K(\boldsymbol{x}, \boldsymbol{x}') = c \cdot k(\|\boldsymbol{x} - \boldsymbol{x}'\|^2)$$

profile

# Connecting KDE and the Mean Shift Algorithm

# Mean-Shift Tracking

Given a set of points:

$$\{oldsymbol{x}_s\}_{s=1}^S \qquad oldsymbol{x}_s \in \mathcal{R}^d$$

and a kernel:

$$K(\boldsymbol{x}, \boldsymbol{x}')$$

Find the mean sample point:

# **Mean-Shift Algorithm**

Initialize  $oldsymbol{x}$ 

place we start

While  $v(\boldsymbol{x}) > \epsilon$ 

shift values becomes really small

1. Compute mean-shift

$$m(\boldsymbol{x}) = rac{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) \boldsymbol{x}_s}{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s)}$$

compute the 'mean'

$$v(\boldsymbol{x}) = m(\boldsymbol{x}) - \boldsymbol{x}$$

compute the 'shift'

2. Update  $\boldsymbol{x} \leftarrow \boldsymbol{x} + \boldsymbol{v}(\boldsymbol{x})$ 

update the point

Where does this algorithm come from?

# **Mean-Shift Algorithm**

Initialize  $oldsymbol{x}$ 

While 
$$v(\boldsymbol{x}) > \epsilon$$

1. Compute mean-shift

$$m(\boldsymbol{x}) = rac{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) \boldsymbol{x}_s}{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s)}$$

$$v(\boldsymbol{x}) = m(\boldsymbol{x}) - \boldsymbol{x}$$

2. Update 
$$\boldsymbol{x} \leftarrow \boldsymbol{x} + \boldsymbol{v}(\boldsymbol{x})$$

Where does this come from?

Where does this algorithm come from?

#### How is the KDE related to the mean shift algorithm?

#### **Recall:**

#### Kernel density estimate

(radially symmetric kernels)

$$P(\boldsymbol{x}) = \frac{1}{N}c\sum_{n} k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

can compute probability for any point using the KDE!

#### We can show that:

Gradient of the PDF is related to the mean shift vector

$$\nabla P(\boldsymbol{x}) \propto m(\boldsymbol{x})$$

The mean shift vector is a 'step' in the direction of the gradient of the KDE mean-shift algorithm is maximizing the objective function

In mean-shift tracking, we are trying to find this

which means we are trying to...

We are trying to optimize this:

$$m{x} = rg \max_{m{x}} P(m{x})$$
 find the solution that has the highest probability  $m{x}$  =  $rg \max_{m{x}} rac{1}{N} c \sum_{m{n}} k(||m{x} - m{x}_{m{n}}||^2)$  usually non-linear non-parametric

How do we optimize this non-linear function?

We are trying to optimize this:

$$m{x} = rg \max_{m{x}} P(m{x})$$
 $= rg \max_{m{x}} rac{1}{N} c \sum_{m{n}} k(||m{x} - m{x}_{m{n}}||^2)$ 
usually non-linear non-parametric

How do we optimize this non-linear function?

compute partial derivatives ... gradient descent!

$$P(\boldsymbol{x}) = \frac{1}{N}c\sum_{n}k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

Compute the gradient

$$P(\boldsymbol{x}) = \frac{1}{N}c\sum_{n} k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} c \sum_{n} \nabla k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

Expand the gradient (algebra)

$$P(\boldsymbol{x}) = \frac{1}{N}c\sum_{n} k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} c \sum_{n} \nabla k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

Expand gradient

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} (\boldsymbol{x} - \boldsymbol{x}_n) k'(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

$$P(\boldsymbol{x}) = \frac{1}{N}c\sum_{n} k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} c \sum_{n} \nabla k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

Expand gradient

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} (\boldsymbol{x} - \boldsymbol{x}_n) k'(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

Call the gradient of the kernel function g

$$k'(\cdot) = -g(\cdot)$$

$$P(\boldsymbol{x}) = \frac{1}{N}c\sum_{n} k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} c \sum_{n} \nabla k(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

Expand gradient

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} (\boldsymbol{x} - \boldsymbol{x}_n) k'(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

change of notation (kernel-shadow pairs)

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} (\boldsymbol{x}_n - \boldsymbol{x}) g(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

keep this in memory:  $\,k'(\cdot) = -g(\cdot)\,$ 

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} (\boldsymbol{x}_n - \boldsymbol{x}) g(\|\boldsymbol{x} - \boldsymbol{x}_n\|^2)$$

multiply it out

$$\nabla P(\mathbf{x}) = \frac{1}{N} 2c \sum_{n} \mathbf{x}_{n} g(\|\mathbf{x} - \mathbf{x}_{n}\|^{2}) - \frac{1}{N} 2c \sum_{n} \mathbf{x} g(\|\mathbf{x} - \mathbf{x}_{n}\|^{2})$$

too long! (use short hand notation)

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} \boldsymbol{x}_{n} g_{n} - \frac{1}{N} 2c \sum_{n} \boldsymbol{x} g_{n}$$

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} \boldsymbol{x}_{n} g_{n} - \frac{1}{N} 2c \sum_{n} \boldsymbol{x} g_{n}$$

multiply by one!

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} \boldsymbol{x}_{n} g_{n} \left( \frac{\sum_{n} g_{n}}{\sum_{n} g_{n}} \right) - \frac{1}{N} 2c \sum_{n} \boldsymbol{x} g_{n}$$

collecting like terms...

$$\nabla P(\boldsymbol{x}) = \frac{1}{N} 2c \sum_{n} g_n \left( \frac{\sum_{n} \boldsymbol{x}_n g_n}{\sum_{n} g_n} - \boldsymbol{x} \right)$$

What's happening here?

$$abla P(oldsymbol{x}) = rac{1}{N} 2c \sum_{n} g_n \left( rac{\sum_{n} oldsymbol{x}_n g_n}{\sum_{n} g_n} - oldsymbol{x} 
ight)$$
 constant mean shift!

The **mean shift** is a 'step' in the direction of the gradient of the KDE

Let 
$$m{v}(m{x}) = \left(rac{\sum_{n}m{x}_{n}g_{n}}{\sum_{n}g_{n}} - m{x}
ight) = rac{
abla P(m{x})}{rac{1}{N}2c\sum_{n}g_{n}}$$

Can interpret this to be gradient ascent with data dependent step size

# **Mean-Shift Algorithm**

Initialize  $oldsymbol{x}$ 

While 
$$v(\boldsymbol{x}) > \epsilon$$

1. Compute mean-shift

$$m(\boldsymbol{x}) = rac{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) \boldsymbol{x}_s}{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s)}$$

$$v(\boldsymbol{x}) = m(\boldsymbol{x}) - \boldsymbol{x}$$

2. Update  $\boldsymbol{x} \leftarrow \boldsymbol{x} + \boldsymbol{v}(\boldsymbol{x})$ 

gradient with adaptive step size  $\frac{\nabla P(\boldsymbol{x})}{\frac{1}{N}2c\sum_{\boldsymbol{n}}g_{\boldsymbol{n}}}$ 

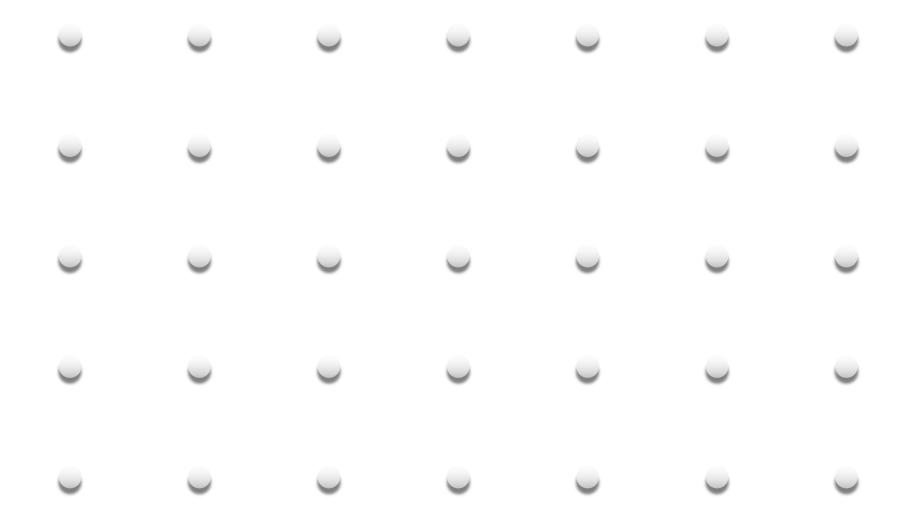
Just 5 lines of code!

Everything up to now has been about distributions over samples...

# Mean-shift tracker

# Dealing with images

Pixels for a lattice, spatial density is the same everywhere!



What can we do?

same

Consider a set of points:

$$\{\boldsymbol{x}_s\}_{s=1}^S$$

$$oldsymbol{x}_s \in \mathcal{R}^d$$

Associated weights:

$$w(\boldsymbol{x}_s)$$

Sample mean:

$$m(\boldsymbol{x}) = \frac{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) w(\boldsymbol{x}_s) \boldsymbol{x}_s}{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) w(\boldsymbol{x}_s)}$$

same

Mean shift:

$$m(\boldsymbol{x}) - \boldsymbol{x}$$

# **Mean-Shift Algorithm**

(for images)

Initialize  $oldsymbol{x}$ 

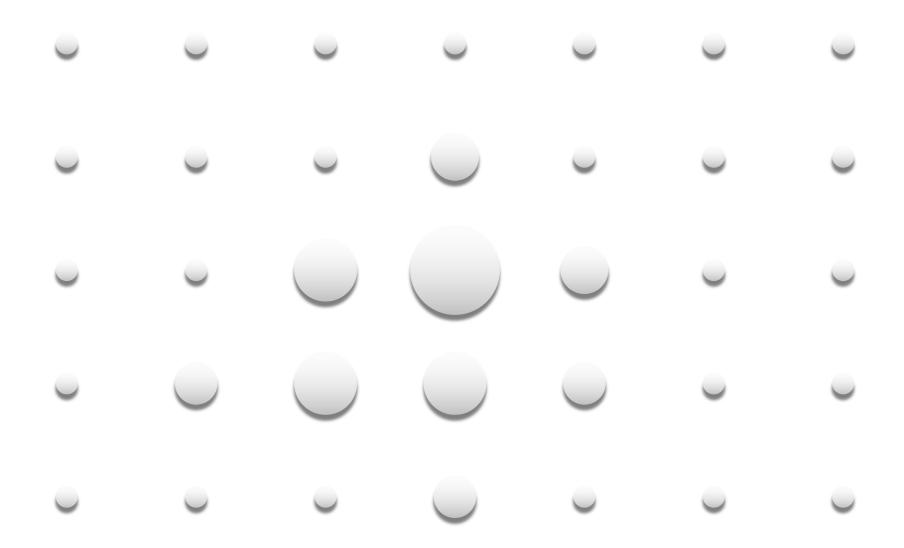
While 
$$v(\boldsymbol{x}) > \epsilon$$

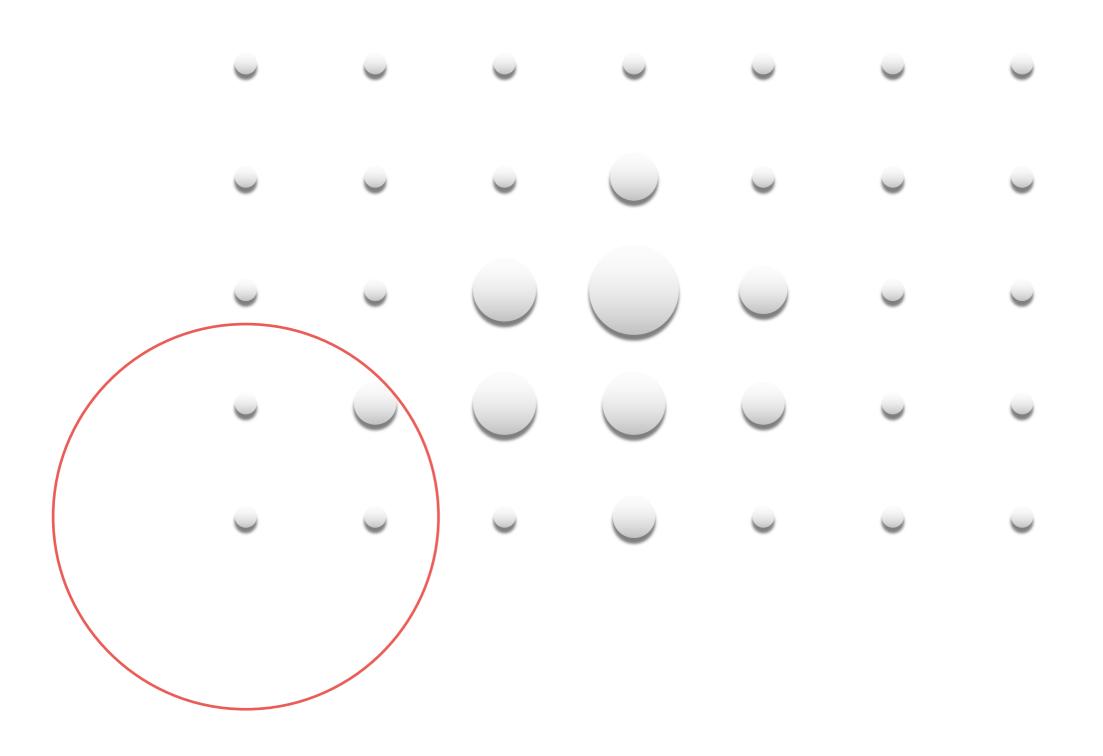
1. Compute mean-shift

$$m(\boldsymbol{x}) = rac{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) w(\boldsymbol{x}_s) \boldsymbol{x}_s}{\sum_{s} K(\boldsymbol{x}, \boldsymbol{x}_s) w(\boldsymbol{x}_s)}$$

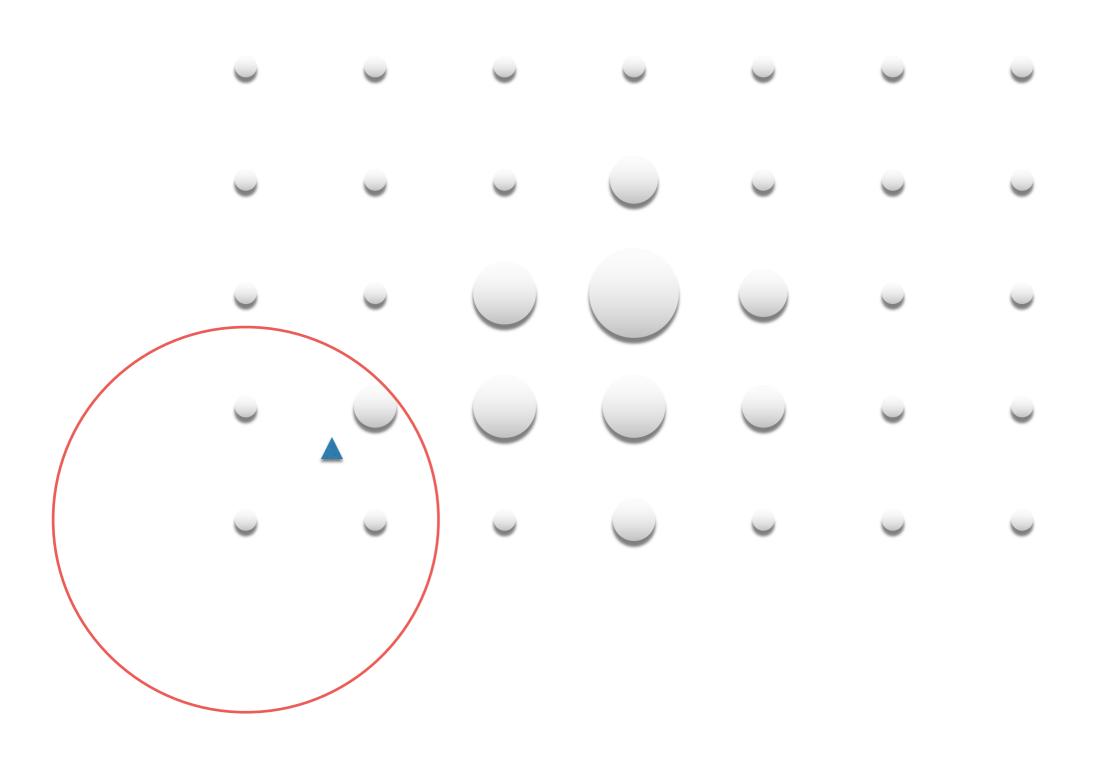
$$v(\boldsymbol{x}) = m(\boldsymbol{x}) - \boldsymbol{x}$$

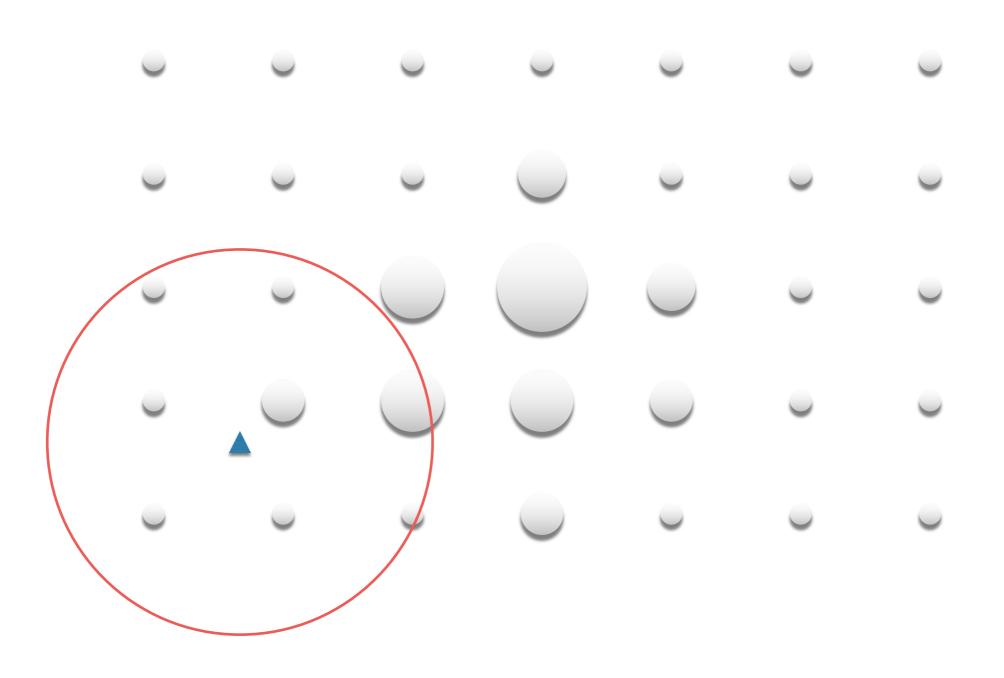
2. Update  $\boldsymbol{x} \leftarrow \boldsymbol{x} + \boldsymbol{v}(\boldsymbol{x})$ 

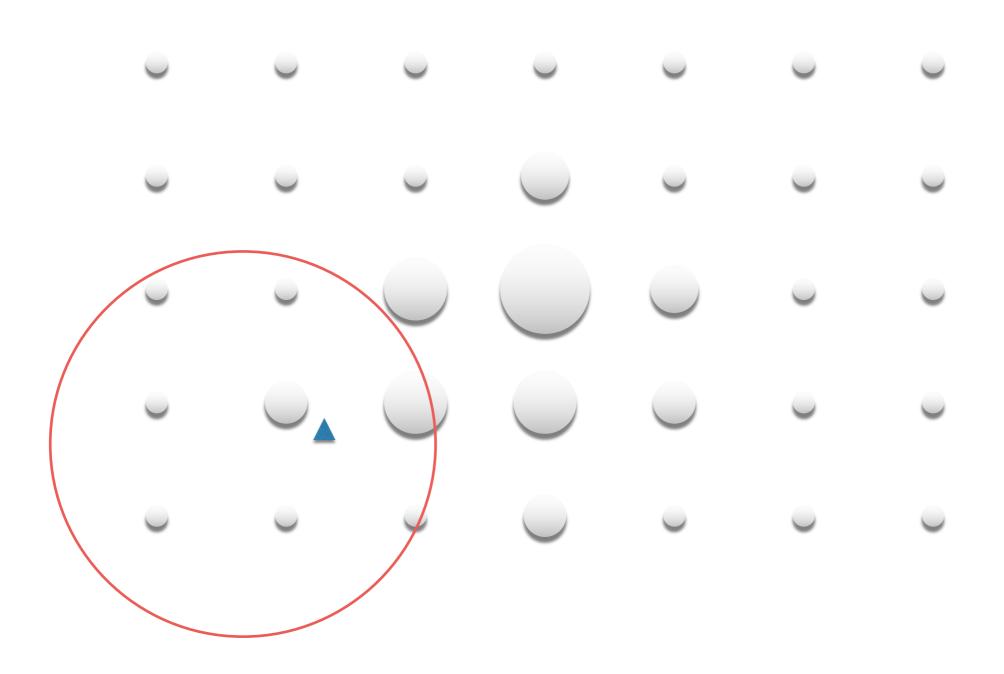


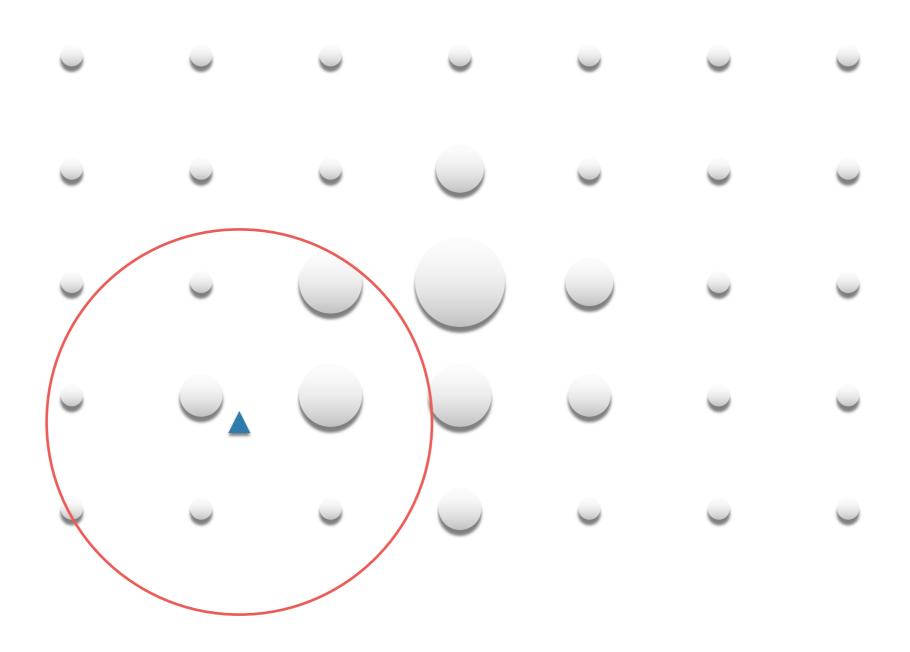


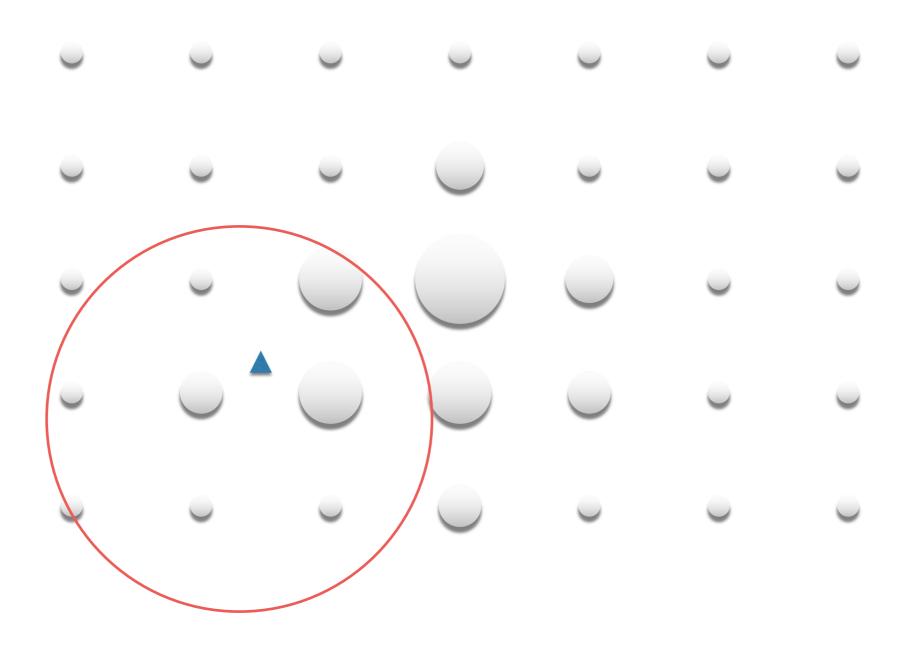
For images, each pixel is point with a weight

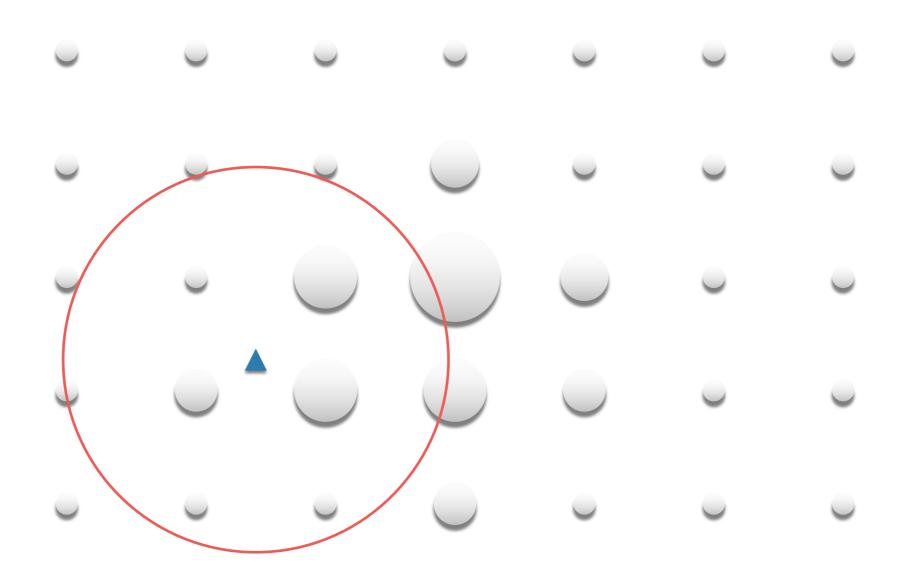


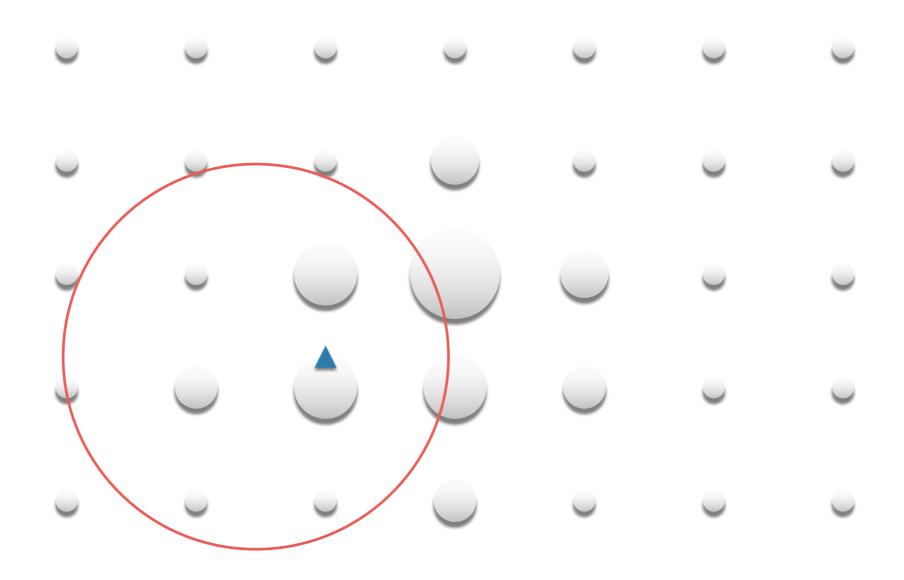


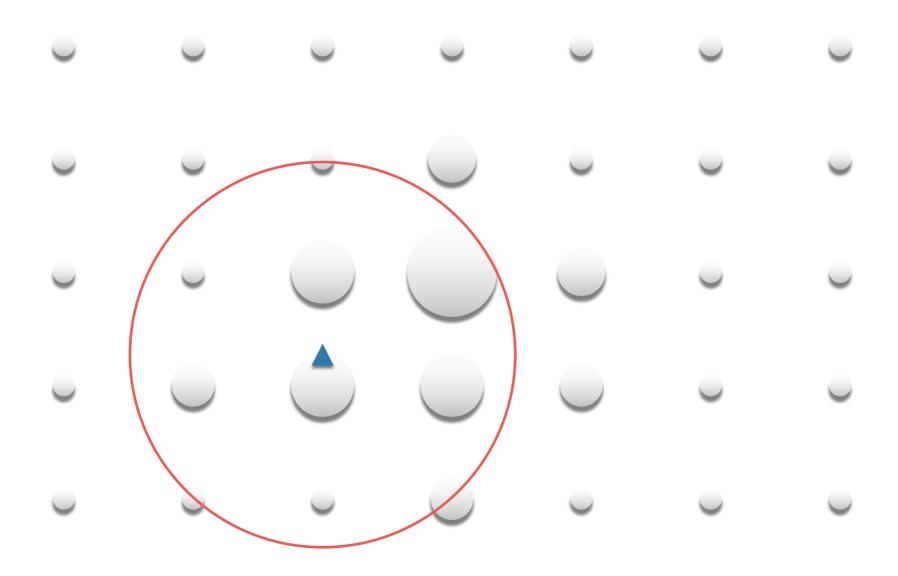


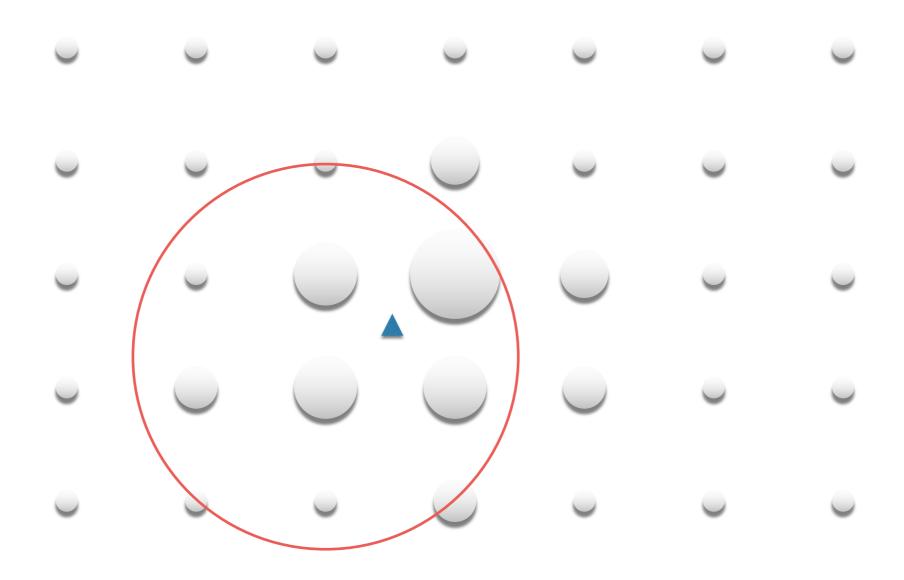


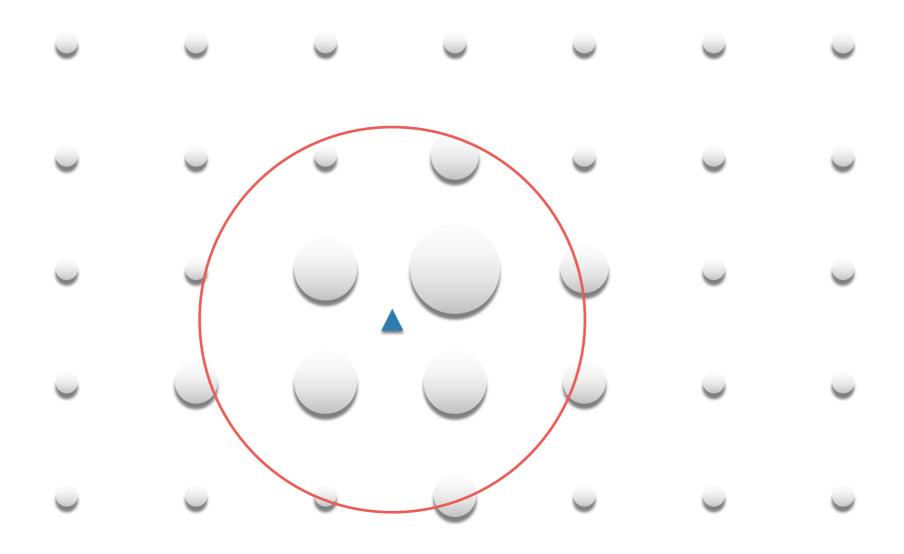


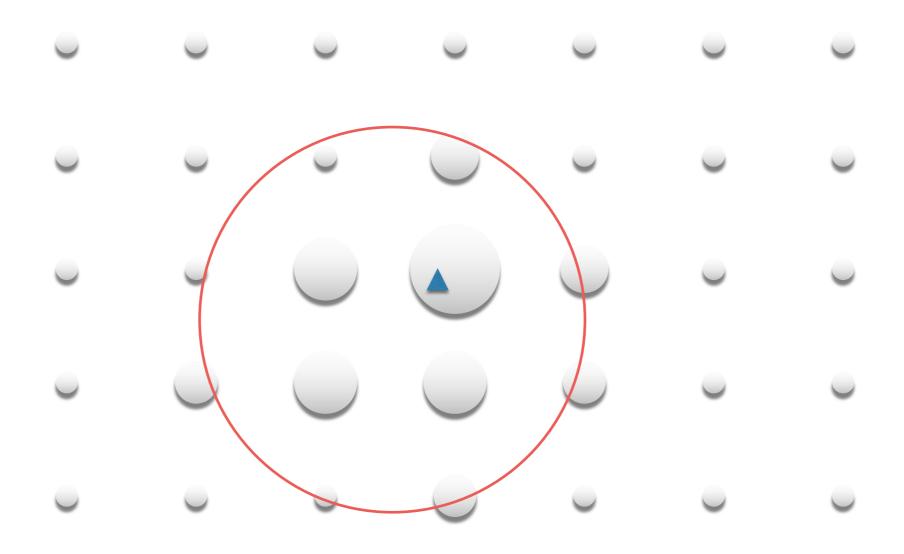


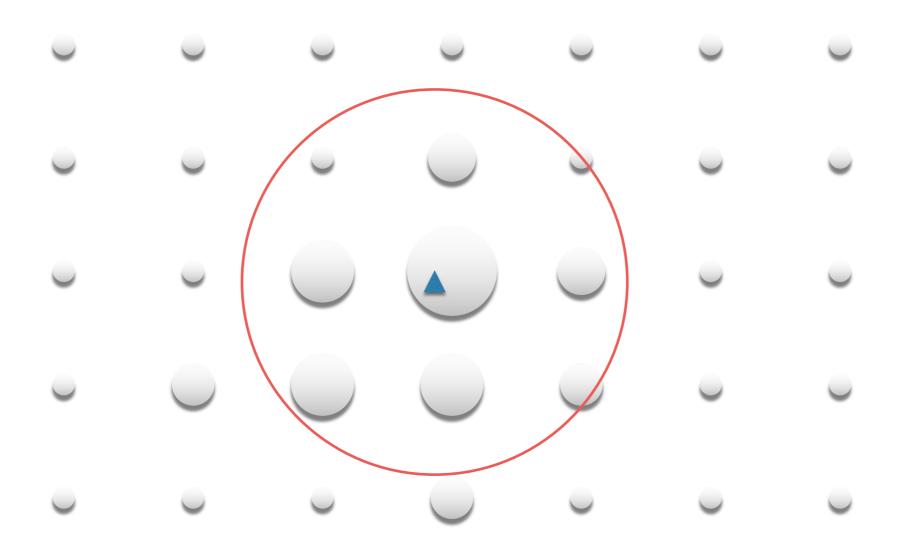






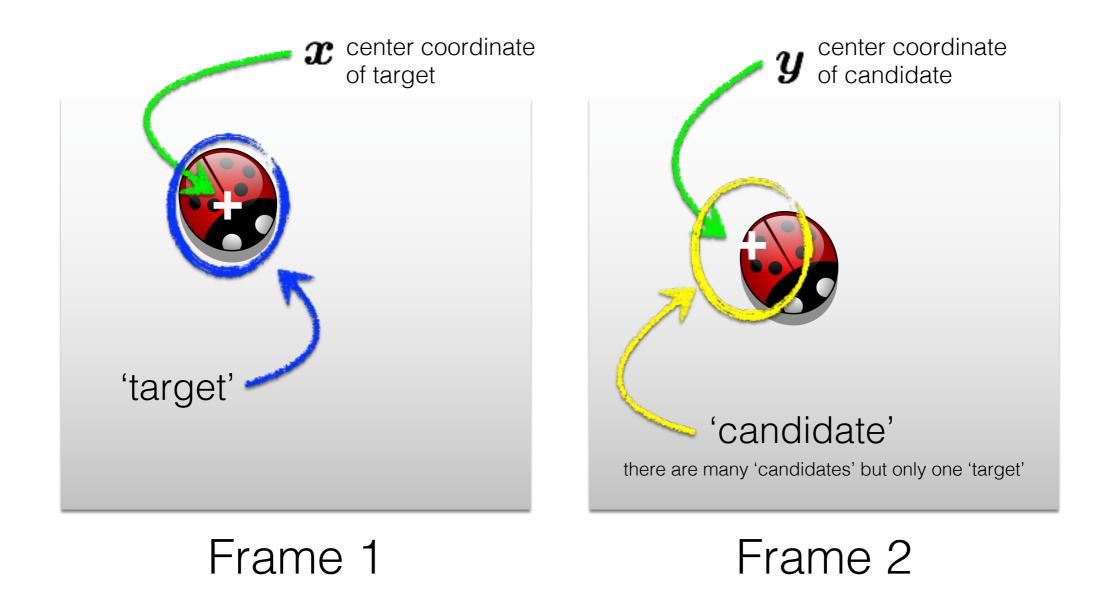






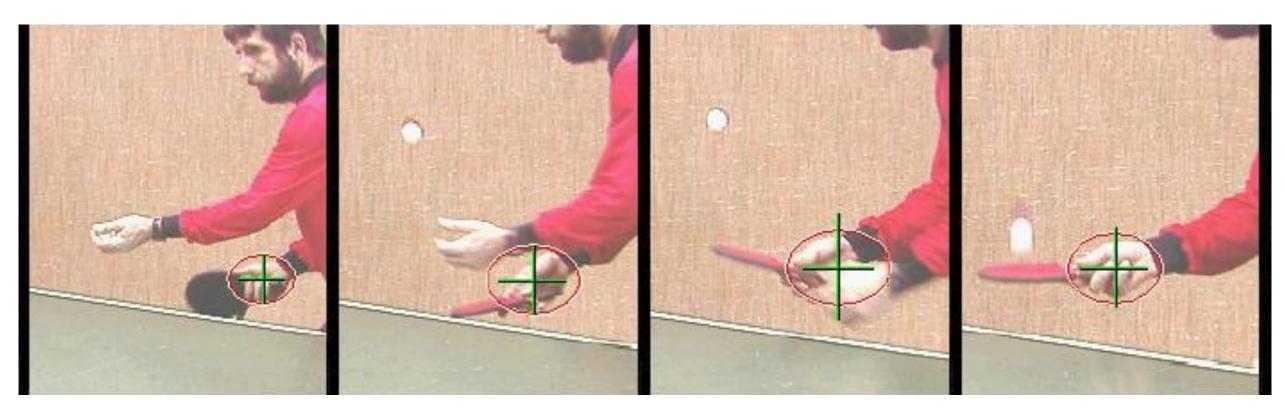
Finally... mean shift tracking in video!

#### Goal: find the best candidate location in frame 2



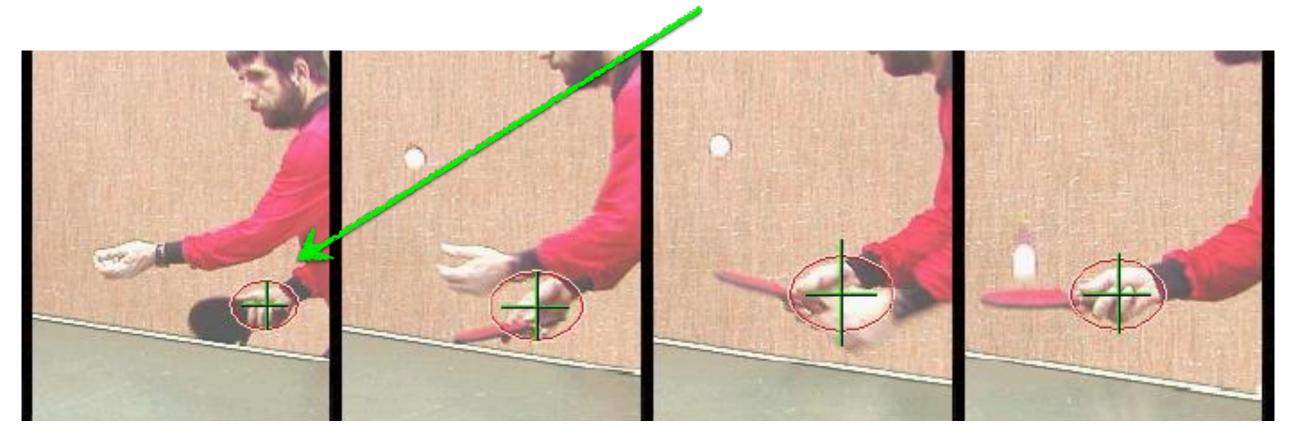
Use the mean shift algorithm to find the best candidate location

# Non-rigid object tracking



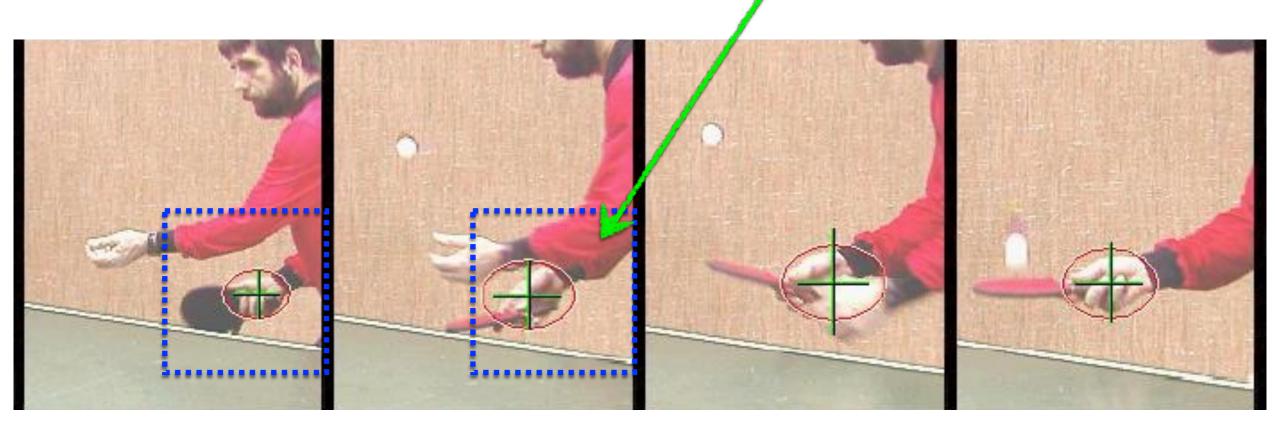
hand tracking

# Compute a descriptor for the target



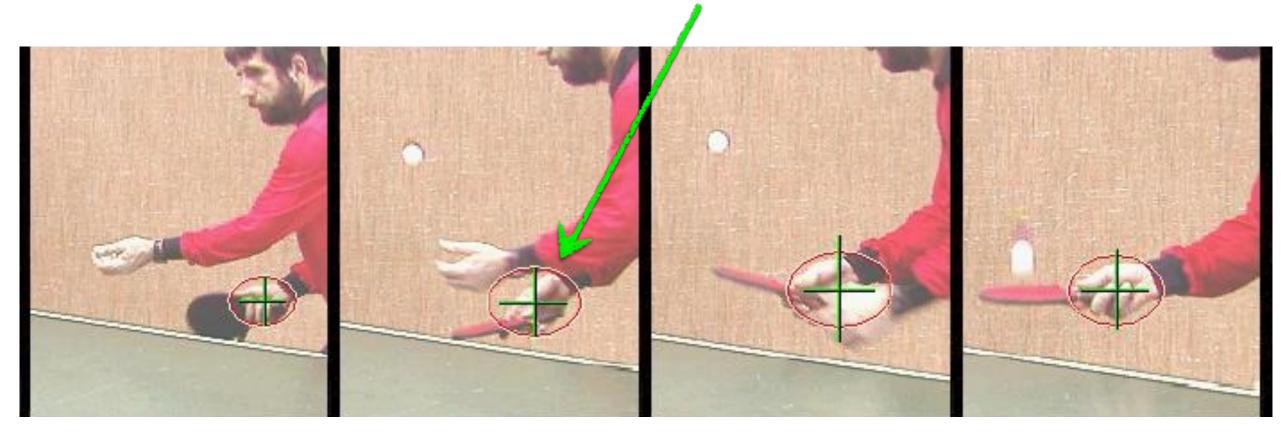
Target

Search for similar descriptor in neighborhood in next frame



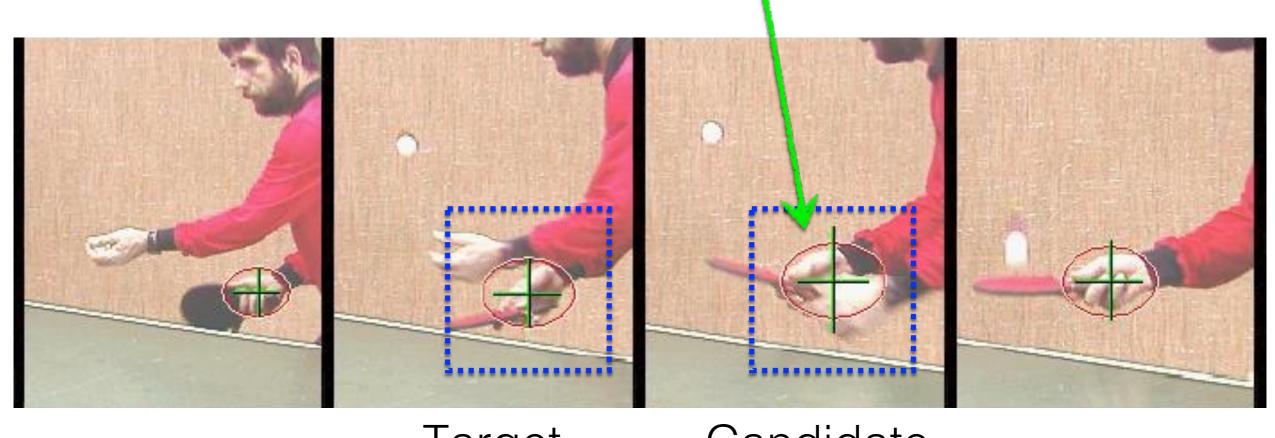
Target Candidate

## Compute a descriptor for the new target



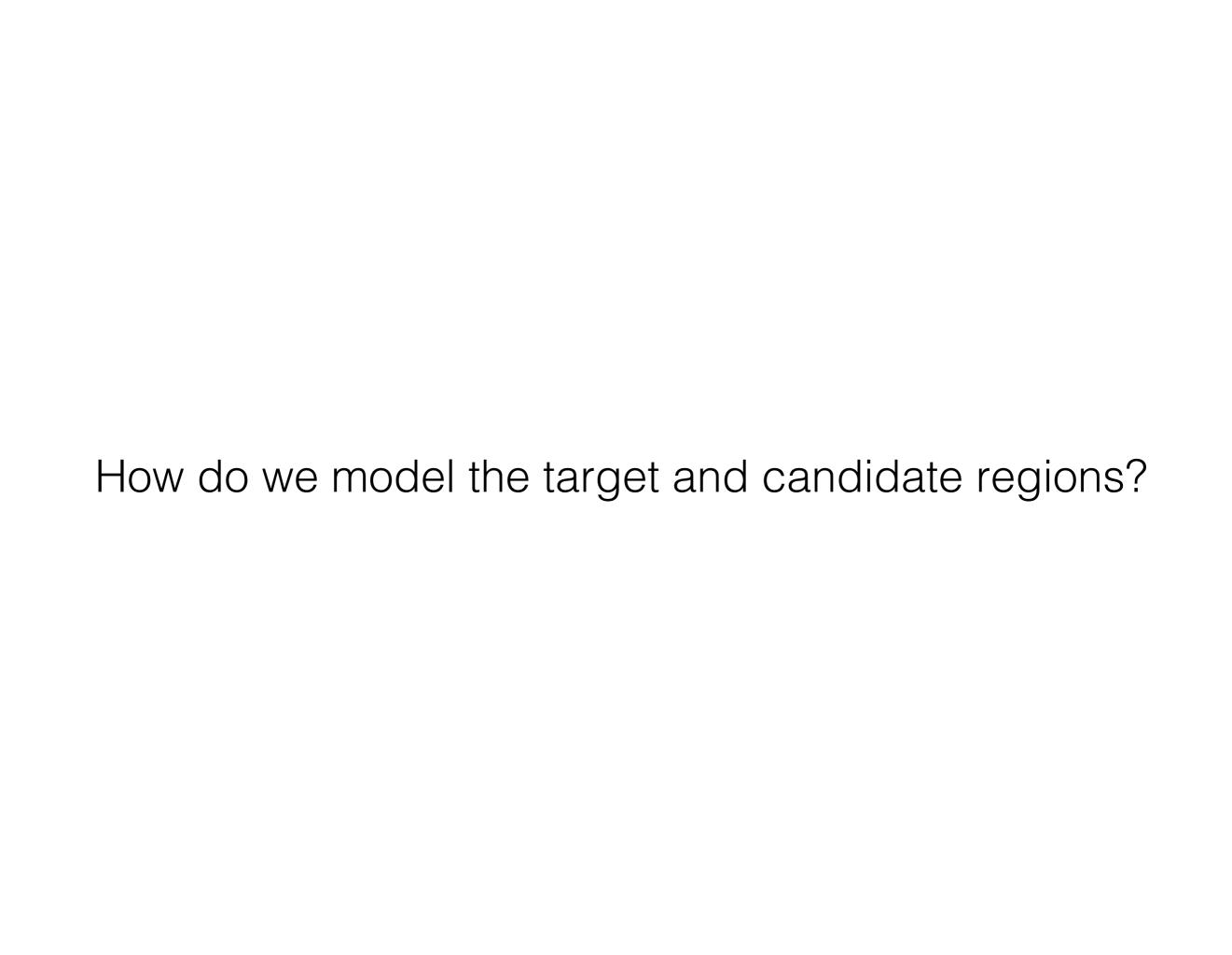
Target

Search for similar descriptor in neighborhood in next frame



Target

Candidate



# Modeling the target

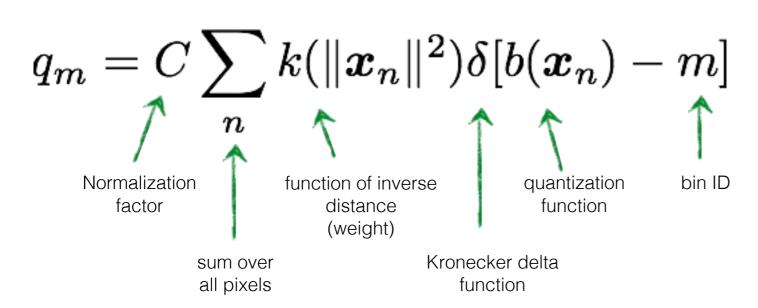


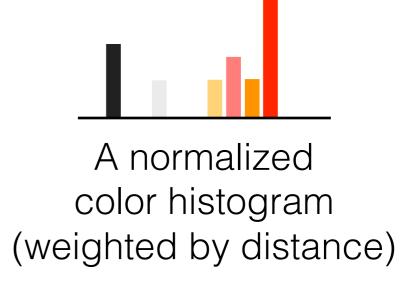
M-dimensional target descriptor

$$\boldsymbol{q} = \{q_1, \dots, q_M\}$$

(centered at target center)

a 'fancy' (confusing) way to write a weighted histogram





# Modeling the candidate

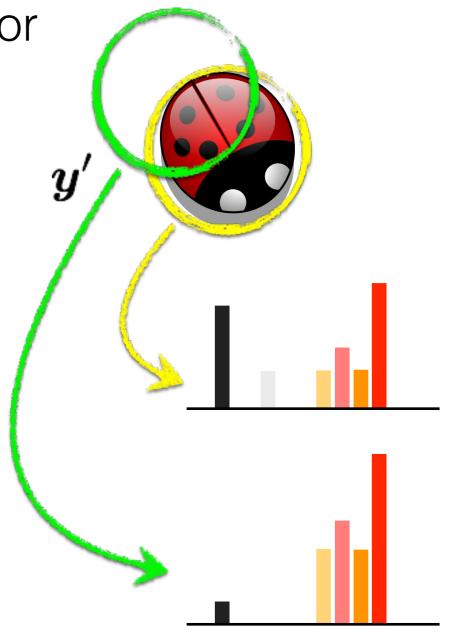
M-dimensional candidate descriptor

$$\boldsymbol{p}(\boldsymbol{y}) = \{p_1(\boldsymbol{y}), \dots, p_M(\boldsymbol{y})\}$$

(centered at location y)

a weighted histogram at y

$$p_m = C_h \sum_n k \left( \left\| rac{oldsymbol{y} - oldsymbol{x}_n}{h} 
ight\|^2 
ight) \delta[b(oldsymbol{x}_n) - m]$$
 bandwidth



# Similarity between the target and candidate

Distance function

$$d(\boldsymbol{y}) = \sqrt{1 - \rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}]}$$

Bhattacharyya Coefficient

$$\rho(y) \equiv \rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] = \sum_{m} \sqrt{p_m(\boldsymbol{y})q_m}$$

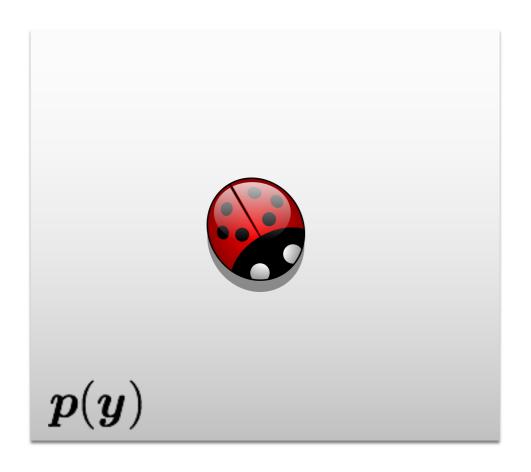
 $^{\prime}oldsymbol{p}(oldsymbol{y})$ 

Just the Cosine distance between two unit vectors

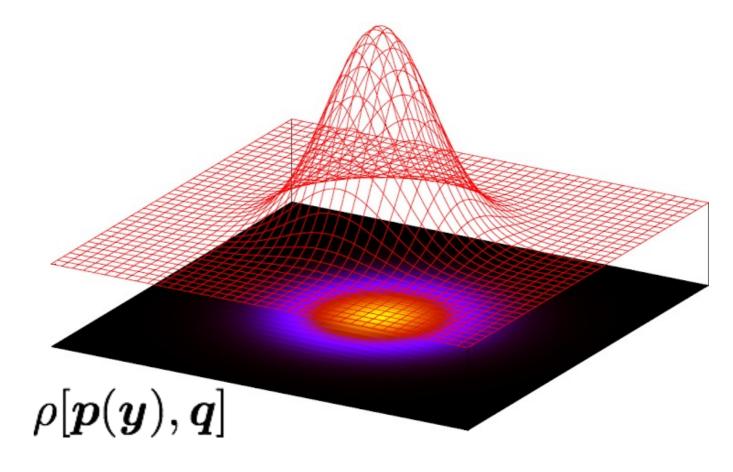
$$\rho(\boldsymbol{y}) = \cos \theta_{\boldsymbol{y}} = \frac{\sqrt{\boldsymbol{p}(\boldsymbol{y})}^{\mathrm{T}} \sqrt{\boldsymbol{q}}}{\|\sqrt{\boldsymbol{p}(\boldsymbol{y})}\| \|\sqrt{\boldsymbol{q}}\|} = \sum_{m} \sqrt{p_{m}(\boldsymbol{y})q_{m}}$$

Now we can compute the similarity between a target and multiple candidate regions





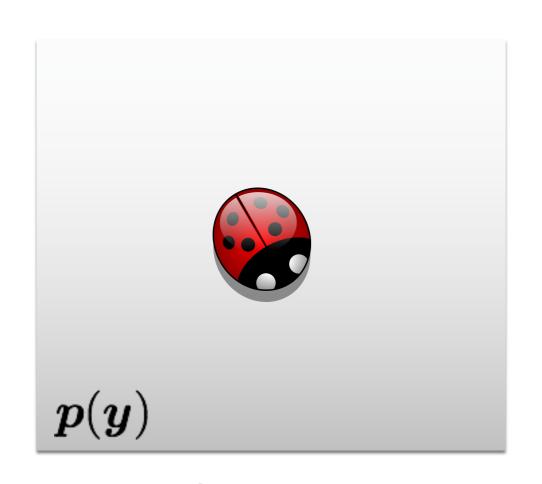




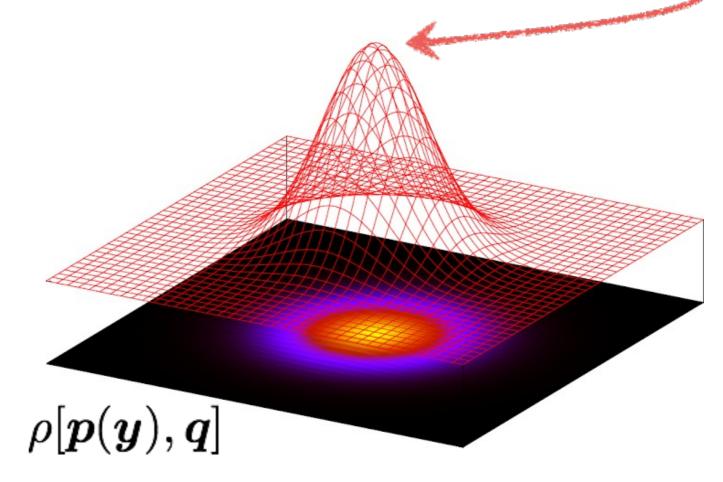
similarity over image



we want to find this peak







similarity over image

#### **Objective function**

$$\min_{m{y}} d(m{y})$$

same as

$$\max_{\boldsymbol{y}} \rho[\boldsymbol{p}(\boldsymbol{y}),\boldsymbol{q}]$$

Assuming a good initial guess

$$ho[oldsymbol{p}(oldsymbol{y}_0+oldsymbol{y}),oldsymbol{q}]$$

Linearize around the initial guess (Taylor series expansion)

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0)q_m} + \frac{1}{2} \sum_{m} p_m(\boldsymbol{y}) \sqrt{\frac{q_m}{p_m(\boldsymbol{y}_0)}}$$

function at specified value

derivative

#### Linearized objective

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0)q_m} + \frac{1}{2} \sum_{m} p_m(\boldsymbol{y}) \sqrt{\frac{q_m}{p_m(\boldsymbol{y}_0)}}$$

$$p_m = C_h \sum_{m} k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right) \delta[b(\boldsymbol{x}_n) - m] \quad \text{Remember definition of this?}$$

Fully expanded

$$\rho[\boldsymbol{p}(\boldsymbol{y}),\boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0)q_m} + \frac{1}{2} \sum_{m} \left\{ C_h \sum_{n} k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right) \delta[b(\boldsymbol{x}_n) - m] \right\} \sqrt{\frac{q_m}{p_m(\boldsymbol{y}_0)}}$$

#### Fully expanded linearized objective

$$\rho[\boldsymbol{p}(\boldsymbol{y}),\boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0)q_m} + \frac{1}{2} \sum_{m} \left\{ C_h \sum_{n} k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right) \delta[b(\boldsymbol{x}_n) - m] \right\} \sqrt{\frac{q_m}{p_m(\boldsymbol{y}_0)}}$$

Moving terms around...

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \left[ \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0) q_m} + \left[ \frac{C_h}{2} \sum_{n} w_n k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right) \right] \right]$$

Does not depend on unknown y

Weighted kernel density estimate

where 
$$w_n = \sum_m \sqrt{\frac{q_m}{p_m(oldsymbol{y}_0)}} \delta[b(oldsymbol{x}_n) - m]$$

Weight is bigger when  $q_m > p_m({m y}_0)$ 

OK, why are we doing all this math?

$$\max_{m{y}} 
ho[m{p}(m{y}), m{q}]$$

$$\max_{m{y}} 
ho[m{p}(m{y}), m{q}]$$

Fully expanded linearized objective

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0)q_m} + \frac{C_h}{2} \sum_{n} w_n k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right)$$

where 
$$w_n = \sum_m \sqrt{\frac{q_m}{p_m(oldsymbol{y}_0)}} \delta[b(oldsymbol{x}_n) - m]$$

$$\max_{m{y}} 
ho[m{p}(m{y}), m{q}]$$

Fully expanded linearized objective

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0)q_m} + \frac{C_h}{2} \sum_{n} w_n k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right)$$

doesn't depend on unknown y

where 
$$w_n = \sum_m \sqrt{\frac{q_m}{p_m(oldsymbol{y}_0)}} \delta[b(oldsymbol{x}_n) - m]$$

$$\max_{m{y}} 
ho[m{p}(m{y}), m{q}]$$

only need to maximize this!

Fully expanded linearized objective

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0) q_m} + \frac{C_h}{2} \sum_{n} w_n k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right)$$

doesn't depend on unknown y

where 
$$w_n = \sum_m \sqrt{\frac{q_m}{p_m(oldsymbol{y}_0)}} \delta[b(oldsymbol{x}_n) - m]$$

$$\max_{m{y}} 
ho[m{p}(m{y}), m{q}]$$

Fully expanded linearized objective

$$\rho[\boldsymbol{p}(\boldsymbol{y}), \boldsymbol{q}] \approx \frac{1}{2} \sum_{m} \sqrt{p_m(\boldsymbol{y}_0) q_m} + \frac{C_h}{2} \sum_{n} w_n k \left( \left\| \frac{\boldsymbol{y} - \boldsymbol{x}_n}{h} \right\|^2 \right)$$

doesn't depend on unknown y

where 
$$w_n = \sum_m \sqrt{rac{q_m}{p_m(oldsymbol{y}_0)}} \delta[b(oldsymbol{x}_n) - m]$$

what can we use to solve this weighted KDE?

#### **Mean Shift Algorithm!**

$$\left\| \frac{C_h}{2} \sum_n w_n k \left( \left\| \frac{oldsymbol{y} - oldsymbol{x}_n}{h} \right\|^2 \right) \right\|$$

the new sample of mean of this KDE is

$$egin{align*} oldsymbol{y}_1 &= rac{\sum_{oldsymbol{n}} oldsymbol{x}_n w_n g\left(\left\|rac{oldsymbol{y}_0 - oldsymbol{x}_n}{h}
ight\|^2
ight)}{\sum_{oldsymbol{n}} w_n g\left(\left\|rac{oldsymbol{y}_0 - oldsymbol{x}_n}{h}
ight\|^2
ight)} \end{aligned}$$
 (this was derived earlier)

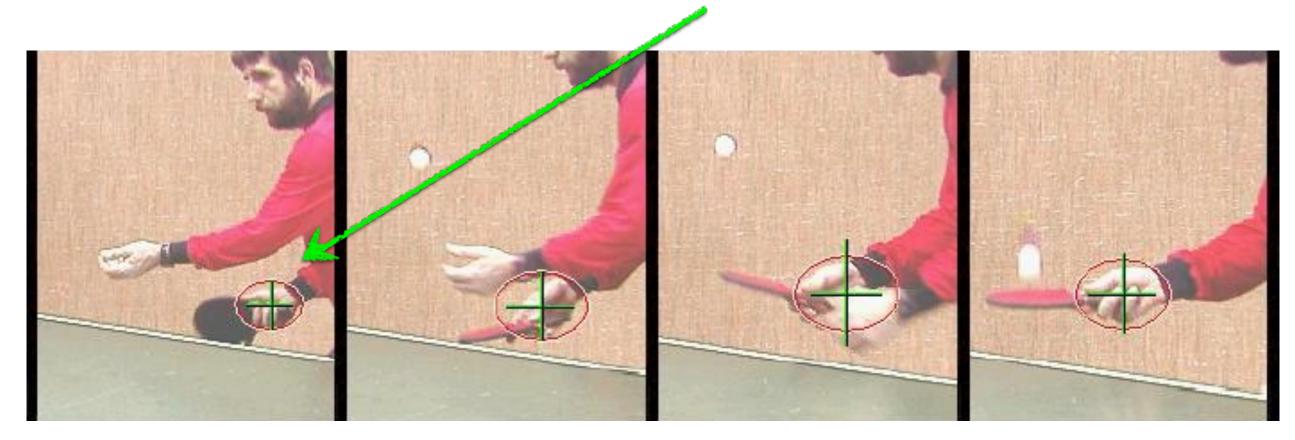
# Mean-Shift Object Tracking

#### For each frame:

- 1. Initialize location  $m{y}_0$ Compute  $m{q}$ Compute  $m{p}(m{y}_0)$
- 2. Derive weights  $w_n$
- 3. Shift to new candidate location (mean shift)  $m{y}_1$
- 4. Compute  $p(y_1)$
- 5. If  $\| \boldsymbol{y}_0 \boldsymbol{y}_1 \| < \epsilon$  return

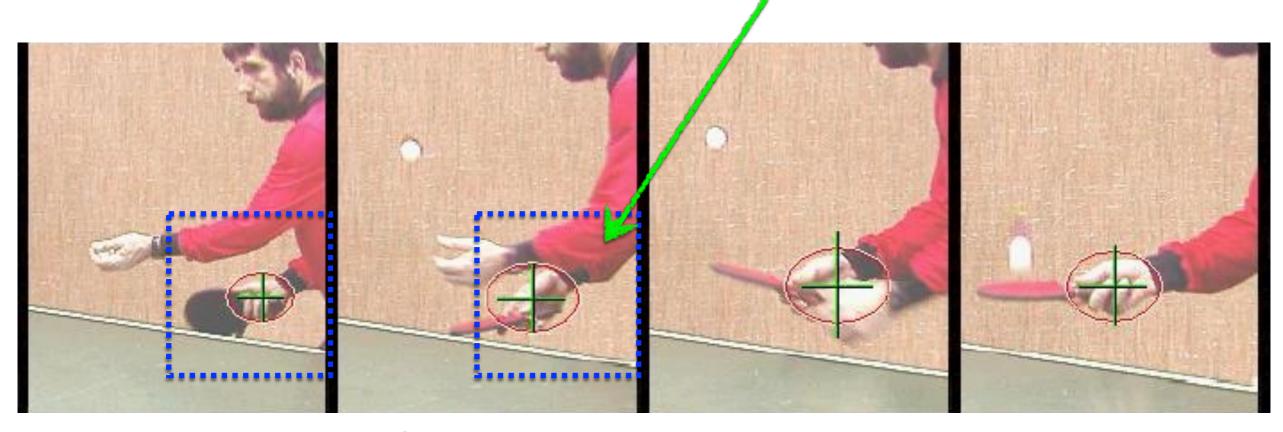
  Otherwise  $\boldsymbol{y}_0 \leftarrow \boldsymbol{y}_1$  and go back to 2

# Compute a descriptor for the target



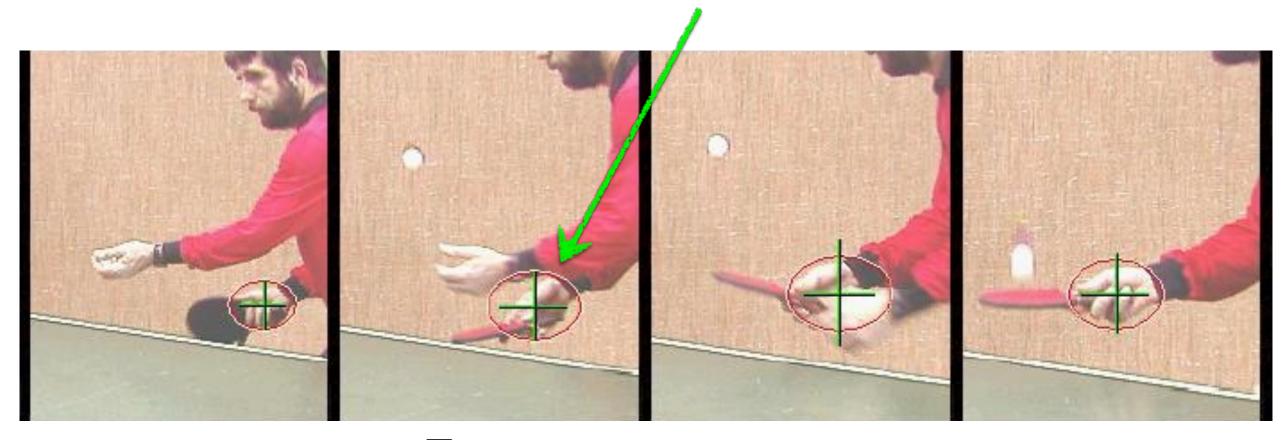
Target

Search for similar descriptor in neighborhood in next frame



Target Candidate  $\max_{\boldsymbol{y}} \rho[\boldsymbol{p}(\boldsymbol{y}),\boldsymbol{q}]$ 

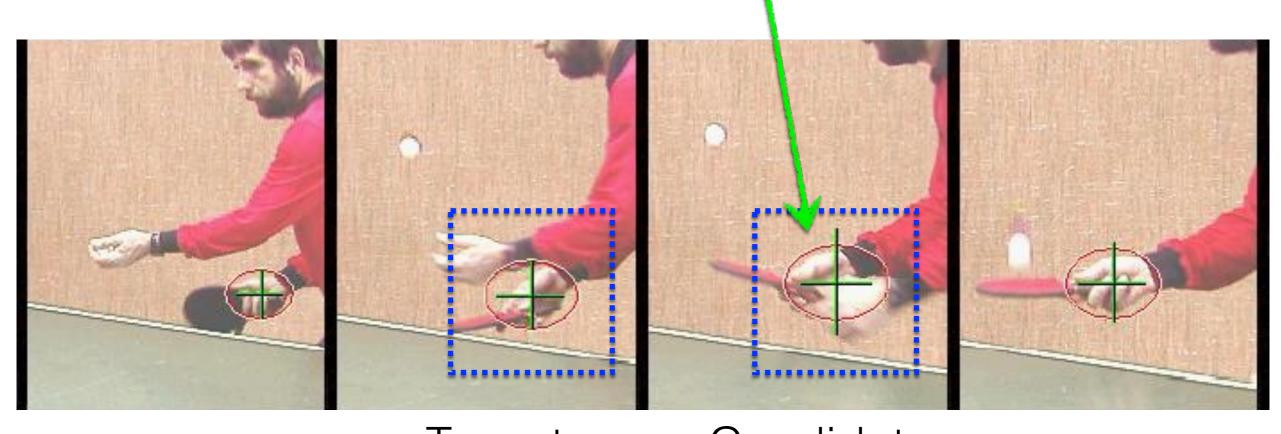
## Compute a descriptor for the new target



Target

 $oldsymbol{q}$ 

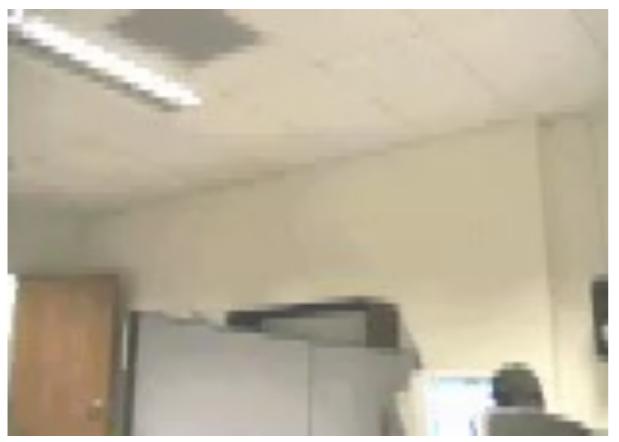
Search for similar descriptor in neighborhood in next frame



Target

Candidate

$$\max_{m{y}} 
ho[m{p}(m{y}), m{q}]$$









# Modern trackers



# Learning Multi-Domain Convolutional Neural Networks for Visual Tracking

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