Convex Methods for Dense Motion, Stereo and 3D



Thomas Pock Institute for Computer Graphics and Vision Graz University of Technology



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$\mathbf{1}^{st}$ Live Dense Reconstruction Workshop, ICCV 2011, Barcelona





Computer vision deals with inverse problems

Projection of the 3D world onto the 2D image plane



Determine unknown model parameters based on observed data







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Computer vision is highly ambiguous



What you see ...





Computer vision is highly ambiguous



What you see ... is maybe not what it is!

[Fukuda's Underground Piano Illusion]





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- It is in general not possible to solve inverse problems directly
- Add some smoothness assumption to the unknown solution
- Leads to the energy minimization approach





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 $\min_u \mathcal{R}(u) + \mathcal{D}(u, f)$

- Energy functional is designed such that low-energy states reflect the physical properties of the problem
- Minimizer provides the best (in the sense of the model) solution to the problem





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- Energy functional is designed such that low-energy states reflect the physical properties of the problem
- Minimizer provides the best (in the sense of the model) solution to the problem
- Different philosophies:
 - Continuous Setting: Variational methods
 - Discrete Setting: Markov/Conditional random fields



- Vast literature on motion estimation:
 - Window based optical flow: [Lucas, Kanade, 1981]
 - Variational optical flow: [Horn, Schunck, 1981]
 - Discontinuity preserving optical flow: [Shulman, Hervé '89]
 - Robust optical flow: [Black, Anadan, '93]
 - Highly accurate optical flow: [Brox et al. '04]
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Generic variational model for motion estimation

$$\min_{\mathbf{u}} \underbrace{\int_{\Omega} |\nabla \mathbf{u}|_{p}^{p} \, \mathrm{d}\mathbf{x}}_{\text{Regularization term}} + \underbrace{\int_{\Omega} |I_{1}(\mathbf{x}) - I_{2}(\mathbf{x} + \mathbf{u}(\mathbf{x}))|_{q}^{q} \, \mathrm{d}\mathbf{x}}_{\text{Data term}},$$

where $p,q \geq 1$, $l_{1,2}$ are the input images and $\mathbf{u} = (u_1, u_2)$ is the flow field



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- Should favor physically meaningful flow fields
- Popular convex regularizers: Quadratic, TV, TGV, …



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- Data term:
 - Highly non-convex → hard to minimize
 - Different strategies to deal with the non-convexity of the data term





Linearization

- Perform a first order Taylor expansion of the function $l_2(\mathbf{x} + \mathbf{u}(\mathbf{x}))$ at $\mathbf{x} + \mathbf{u}_0(\mathbf{x})$
 - [Horn, Schunck, 1981], [Lucas, Kanade, 1981]







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 $\begin{array}{l} \bullet \ l_2(\mathbf{x} + \mathbf{u}(\mathbf{x})) \approx l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})) + \langle \nabla l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})), \mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x}) \rangle \\ \\ \bullet \ \mbox{Only valid close to } \mathbf{u}_0, \ i.e. \ \|\mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x})\| \leq \varepsilon \end{array}$





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■ $l_2(\mathbf{x} + \mathbf{u}(\mathbf{x})) \approx l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})) + \langle \nabla l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})), \mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x}) \rangle$ ■ Only valid close to \mathbf{u}_0 , i.e. $\|\mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x})\| \leq \varepsilon$

Leads to the classical optical flow constraint:

 $\rho(\mathbf{u}) = l_1(\mathbf{x}) - l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})) - \langle \nabla l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})), \mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x}) \rangle \approx 0$

Note: $\rho(\mathbf{u})$ is linear in \mathbf{u} and hence $|\rho(\mathbf{u})|_q^q$ is convex!





$\mathsf{TV}\text{-}\mathsf{L}^1$ motion estimation

- It turns out that total variation regularization in combination with a L¹ data term performs well
- In the discrete setting it is written as

```
\min_{\mathbf{u}} \alpha \|\nabla \mathbf{u}\|_1 + \|\rho(\mathbf{u})\|_1
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- Total variation allows for motion discontinuities
- L^1 data term allows for outliers in the data term (occlusions, noise, ...)
- Thanks to the linearization, we have a convex problem
- Non-differentiable and hence difficult to solve





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- Non-differentiable and hence difficult to solve
- Different approaches
 - Smoothing and fixed point iterations [Brox et al. '04]
 - Primal-dual optimization [Chambolle, Pock, '10]





Smoothing and fixed point iterations

Replace ℓ_1 norms by a C^{∞} approximation, e.g. $|t|_{\varepsilon} = \sqrt{t^2 + \varepsilon^2}$ $\min \alpha \|\nabla \mathbf{u}\|_{1,\varepsilon} + \|\rho(\mathbf{u})\|_{1,\varepsilon}$

• Compute gradient (Euler Lagrange equation in the functional setting) $\nabla^{T} \operatorname{diag}(1/|\nabla \mathbf{u}|_{\varepsilon}) \nabla \mathbf{u} + \operatorname{diag}(1/|\rho(\mathbf{u})|_{\varepsilon}) \rho(\mathbf{u}) \rho' = 0$

Solve via a fixed point iteration

 $\nabla^{\mathsf{T}} \mathrm{diag}(1/|\nabla \mathbf{u}^{k}|_{\varepsilon}) \nabla \mathbf{u}^{k+1} + \mathrm{diag}(1/|\rho(\mathbf{u}^{k})|_{\varepsilon})\rho(\mathbf{u}^{k+1})\rho' = 0$

- The method requires to solve a sequence of systems of linear equations
- \blacksquare Can be ill-conditioned for small ε and hence slow
- Sophisticated multigrid-algorithm achieves realtime performance [Bruhn et al. '05]





Primal-dual optimization

 Use concepts of convex optimization to rewrite the original problem as a convex-concave saddle-point problem

 $\min_{\mathbf{u}} \alpha \|\nabla \mathbf{u}\|_1 + \|\rho(\mathbf{u})\|_1 \quad \Longleftrightarrow \quad \min_{\mathbf{u}} \max_{\mathbf{p}} \langle \nabla \mathbf{u}, \mathbf{p} \rangle + \|\rho(\mathbf{u})\|_1 - \iota_{\|\mathbf{p}\|_{\infty} \leq \alpha}(\mathbf{p})$

- Can be solved exactly using primal-dual optimization [Chambolle, Pock, '10]
- Simple iterative scheme

$$\begin{cases} \mathbf{u}^{k+1} = \operatorname{shrink}_{\rho(\mathbf{u})} \left(\mathbf{u}^{k} - \tau(\nabla^{\mathsf{T}} \mathbf{p}^{k}) \right) \\ \mathbf{p}^{k+1} = \operatorname{proj}_{\|\mathbf{p}\|_{\infty} \leq \alpha} \left(\mathbf{p}^{k} + \sigma(\nabla(2\mathbf{u}^{k+1} - \mathbf{u}^{k})) \right) \end{cases},$$

- Guaranteed convergence rate of $\mathcal{O}(1/k)$
- Real-time performance on the GPU





Large displacements

- How can we compute large displacements?
- Integrate the algorithm in a coarse-to fine / warping framework



- Similar to multigrid schemes, speeds up the minimization process
- Does not give any guarantees!





[Werlberger et al. '11]

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Recall the optical flow constraint

 $\rho(\mathbf{u}) = l_1(\mathbf{x}) - l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})) - \langle \nabla l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})), \mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x}) \rangle \approx 0$





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We can modify the constraint [Shulman, Hervé '89]

 $\delta(\mathbf{u}, s) = l_1(\mathbf{x}) - l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})) - \langle \nabla l_2(\mathbf{x} + \mathbf{u}_0(\mathbf{x})), \mathbf{u}(\mathbf{x}) - \mathbf{u}_0(\mathbf{x}) \rangle - s(\mathbf{x}) \approx 0$

s(x) is a smooth function modeling illumination changes
 Note that δ(u, s) is still linear in u and s!





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(a) Input





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(b) Ground truth





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(c) Estimated motion

1st Live Dense Reconstruction Workshop, ICCV 2011, Barcelona







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(c) Estimated motion



(d) Illumination





Stereo

- If *l*₁ and *l*₂ come from a stereo camera or a moving camera that browses a static scene, the displacement can be restricted to 1D problems on the epipolar lines, [Slesareva, Bruhn, Weickert '05]
- Each stereo pair can be normalized such that the displacement is only horizontally
- The depth z can be computed from the displacement u via

$$z(x,y)=\frac{bf}{u(x,y)}$$

where b is the baseline and f is the focal length of the camera





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Optical flow constraint for stereo

 $\hat{\rho}(u) = l_1 - l_2(x + u_0(x, y), y) - \partial_x l_2(x + u_0(x, y), y)(u(x, y) - u_0(x, y)) \approx 0$

TV-L¹ based stereo

 $\min_{u} \alpha \|\nabla u\|_1 + \|\hat{\rho}(u)\|_1$





Input images provided by a calibrated stereo rig



(a) Left image

(b) Right image

Range image computed by the TV-L¹ based stereo algorithm



(a) Range image



(b) Profile of street

Total variation regularization leads to the staircasing effect!

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Total generalized variation

The total variation can be written (via the convex conjugate) as

 $\mathsf{TV}_{\alpha}(u) = \alpha \int_{\Omega} |Du| = \sup \left\{ \int_{\Omega} u \operatorname{div} v \, \mathrm{d}x \ \Big| \ v \in \mathcal{C}^{1}_{c}(\Omega, \mathbb{R}^{d}), \|v\|_{\infty} \leq \alpha \right\},$





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 In [Bredies, Kunisch, Pock, SIIMS'10], we proposed a generalization of the total variation to higher order smoothness.

$$\begin{aligned} \mathsf{TGV}_{\alpha}^{k}(u) &= \mathsf{sup} \ \Big\{ \int_{\Omega}^{\cdot} u \, \mathsf{div}^{k} \, v \, \, \mathrm{d}x \ \Big| \ v \in \mathcal{C}_{c}^{k}(\Omega, \mathsf{Sym}^{k}(\mathbb{R}^{d})), \\ & \|\mathsf{div}^{l} \, v\|_{\infty} \leq \alpha_{l}, \ l = 0, \dots, k-1 \Big\}, \end{aligned}$$





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For k = 2 it can be written as

$$\mathsf{TGV}^2_lpha(u) = \inf_{\mathbf{w}} lpha_1 \int_\Omega |Du - \mathbf{w}| + lpha_0 \int_\Omega |D\mathbf{w}|$$

TGV² can be used to reconstruct piecewise affine functions

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Image restoration examples







Image restoration examples







TGV based stereo

Simply replace TV regularization by TGV regularization in the stereo model

 $\min_{\boldsymbol{u},\boldsymbol{w}} \alpha_1 \|\nabla \boldsymbol{u} - \boldsymbol{w}\|_1 + \alpha_0 \|\nabla \boldsymbol{w}\|_1 + \|\hat{\rho}(\boldsymbol{u})\|_1$

Comparison on the stereo problem























Variational shape from focus (with Alicona Imaging)

Record an image sequence by varying the focus of an imaging system

• Variational model that computes a piecewise smooth surface which maximizes a certain sharpness measure $\sigma(x, u)$ on the surface

$$\min_{u,\mathbf{w}} \alpha_1 \|\nabla u - \mathbf{w}\|_1 + \alpha_0 \|\nabla \mathbf{w}\|_1 - \sum_x \sigma(x, u)$$

Computation takes a few seconds on the GPU









Consider the following non-convex energy-functional

$$\min_{u} \int_{\Omega} f(x, u(x), \nabla u(x)) \, \mathrm{d}x$$

• We assume that f(x, t, p) is convex in p but non-convex in t





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Example: TV-L¹ stereo

 $f(x, u(x), \nabla u(x)) = \alpha |\nabla u| + |I_1(x) - I_2(x + u(x))|$

Can we compute a global minimizer of this problem?





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- What about the continuous setting?
- [Pock, Cremers, Bischof, Chambolle, SIIMS'10]





The approach of Alberti, Bouchitte and Dal Maso

- The calibration method of [Alberti, Bouchitte, Dal Maso, '03], was originally developed for the Mumford-Shah functional
- The basic idea is to consider the graph Γ_u of u instead of the function u
- Rewrite E(u) by means of the flux of vector field ϕ through the graph Γ_u



The characteristic function $\mathbf{1}_u$ of the subgraph of a function $u \in \mathcal{BV}(\Omega \times \mathbb{R}, [0, 1])$ is defined as

$$\mathbf{1}_u(x,t) = \begin{cases} 1, & \text{if } t < u(x) \\ 0, & \text{else.} \end{cases}$$

• The normal ν_{Γ_u} of the interface Γ_u is given by

$$\nu_{\Gamma_u} = \frac{(\nabla u, -1)}{\sqrt{|\nabla u|^2 + 1}}$$





A lower bound

Suppose, the maximum flux of a vector field \(\phi = (\phi^x, \phi^t)\) through the graph provides a lower bound to \(E(u)\)

$$E(u) \geq \sup_{\phi \in \mathcal{K}} \int_{\Gamma_u} \phi \cdot \nu_{\Gamma_u} \, \mathrm{d}\mathcal{H}^2.$$





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It turns out that equality holds for

$$\mathcal{K} = \left\{ \phi = (\phi^x, \phi^t) \mid \phi^t(x, t) \ge f^*(x, t, \phi^x(x, t)) \right\}$$





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ight\}$$

 \blacksquare The integral can be extended to $\Omega\times\mathbb{R}$

$$E(u) = \sup_{\phi \in K} \int_{\Omega \times \mathbb{R}} \phi \cdot D\mathbf{1}_u,$$

Convex relaxation and solution via primal-dual algorithm

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Input







Data term only







Convex variational approach









Online 3D reconstruction (with Gottfried Graber)

- Aim: Online computation of a 3D model as a camera browses the scene
- Use PTAM framework [Klein, Murray '07] to track the camera in real-time
- Volumetric range integration [Zach, Pock, Bischof '07]







Online 3D reconstruction

- Surface is represented as the zero-level set of a signed distance function
- Convert range hypotheses to signed distance functions
- Each voxel (i, j, k) holds histogram (h^b)ⁿ_{b=1} of distance hypotheses d^b [Zach, '08]





Online 3D reconstruction

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Can be solved exactly via the primal-dual algorithm



(a) 3D Scene



(b) Volume





 \rightarrow See our poster and demo





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- Do we really need high quality depth maps?
- Probably depends on the application ...





Thank you for your attention!