Assignment 1 Background Subtraction in Video Streams

DUE: Tuesday, February 7, 2023 at 11:59 pm EST Late assignments will **NOT** be accepted

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Use the Dynamic Mode Decomposition method on the video clips **ski_drop.mov** and **monte_carlo.mov** containing a foreground and background object and separate the video stream to both the foreground video and a background.

The DMD spectrum of frequencies can be used to subtract background modes. Specifically, assume that ω_p , where $p \in \{1, 2, ..., \ell\}$, satisfies $\|\omega_p\| \approx 0$, and that $\|\omega_j\| \ \forall \ j \neq p$ is bounded away from zero. Thus,

$$\mathbf{X}_{\text{DMD}} = \underbrace{b_p \boldsymbol{\varphi}_p e^{\omega_p \mathbf{t}}}_{\text{Background Video}} + \underbrace{\sum_{j \neq p} b_j \boldsymbol{\varphi}_j e^{\omega_j \mathbf{t}}}_{\text{Foreground Video}}$$
(1)

Assuming that $\mathbf{X} \in \mathbb{R}^{n \times m}$, then a proper DMD reconstruction should also produce $\mathbf{X}_{\text{DMD}} \in \mathbb{R}^{n \times m}$. However, each term of the DMD reconstruction is complex: $b_j \boldsymbol{\varphi}_j \exp\left(\omega_j \mathbf{t}\right) \in \mathbb{C}^{n \times m} \ \forall j$, though they sum to a real-valued matrix. This poses a problem when separating the DMD terms into approximate low-rank and sparse reconstructions because real-valued outputs are desired and knowing how to handle the complex elements can make a significant difference in the accuracy of the results. Consider calculating the DMD's approximate low-rank reconstruction according to

$$\mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low-Rank}} = b_p \boldsymbol{\varphi}_p e^{\omega_p \mathbf{t}}.$$

Since it should be true that

$$\mathbf{X} = \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low\text{-}Rank}} + \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}},$$

then the DMD's approximate sparse reconstruction,

$$\mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}} = \sum_{j \neq p} b_j \boldsymbol{\varphi}_j e^{\omega_j \mathbf{t}},$$

can be calculated with real-valued elements only as follows...

$$\mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}} = \mathbf{X} - \left| \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low-Rank}} \right|,$$

where $|\cdot|$ yields the modulus of each element within the matrix. However, this may result in $\mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}}$ having negative values in some of its elements, which would not make sense in terms of having negative pixel intensities. These residual negative values can be put into a $n \times m$ matrix \mathbf{R} and then be added back into $\mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low-Rank}}$ as follows:

$$\begin{aligned} \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low\text{-}Rank}} \leftarrow \mathbf{R} + \left| \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low\text{-}Rank}} \right| \\ \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}} \leftarrow \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}} - \mathbf{R} \end{aligned}$$

This way the magnitudes of the complex values from the DMD reconstruction are accounted for, while maintaining the important constraints that

$$\mathbf{X} = \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Low-Rank}} + \mathbf{X}_{\mathrm{DMD}}^{\mathrm{Sparse}},$$

so that none of the pixel intensities are below zero, and ensuring that the approximate low-rank and sparse DMD reconstructions are real-valued. This method seems to work well empirically.