

3.1

Assumption:

$$f(x+u, y+v, t+1) = f(x, y, t) \quad (\text{I})$$

$$(a) \quad f(x+u, y+v, t+1) \approx f(x, y, t) + u \cdot f_{xx}(x, y, t) + v \cdot f_{yy}(x, y, t) + f_{xt}(x, y, t) + \mathcal{O}(u^2 + v^2) \quad (\text{II})$$

Replacing (II) into (I) we get:

$$u \cdot f_{xx}(x, y, t) + v \cdot f_{yy}(x, y, t) + f_{xt}(x, y, t) = 0$$

$$\Rightarrow \underbrace{\begin{pmatrix} u \\ v \\ 1 \end{pmatrix}}_w \cdot \underbrace{\begin{pmatrix} f_{xx}(x, y, t) \\ f_{yy}(x, y, t) \\ f_{xt}(x, y, t) \end{pmatrix}}_{\nabla f} = 0$$

$$\Rightarrow w^T \cdot \nabla f = 0 \quad (1 \text{ eq. 2 unknowns})$$

(b) Defining the energy functional E for the image domain Ω as:

$$E(u, v) := \int_{\Omega} \underbrace{(w^T \cdot \nabla f)^2}_{\text{flow assumption term}} + \alpha \cdot \underbrace{(|\nabla u|^2 + |\nabla v|^2)}_{\text{smoothness term}} \, dx dy$$

$$= w^T \cdot \underbrace{\nabla f \cdot \nabla f^T}_{\mathcal{J}} \cdot w$$

$$\Rightarrow E(u, v) = \int_{\Omega} w^T \cdot \mathcal{J} \cdot w + \alpha \cdot (|\nabla u|^2 + |\nabla v|^2) \, dx dy \quad \text{where } \mathcal{J} = \begin{bmatrix} f_{xx}^2 & f_{xx} \cdot f_{xy} & f_{xx} \cdot f_{xt} \\ & f_{yy}^2 & f_{yy} \cdot f_{xt} \\ * & & f_{xt}^2 \end{bmatrix}$$

(c) Euler Lagrange Equation solution to $E(u, v) = \int_{\Omega} F(x, y, u, v, u_x, u_y, v_x, v_y) \, dx dy$

$$\begin{cases} F_u - \partial_x F_{ux} - \partial_y F_{uy} = 0 \\ F_v - \partial_x F_{vx} - \partial_y F_{vy} = 0 \end{cases} \quad \text{with boundary conditions: } n^T \begin{pmatrix} F_{ux} \\ F_{uy} \end{pmatrix} = n^T \begin{pmatrix} F_{vx} \\ F_{vy} \end{pmatrix} = 0$$

with:

$$\begin{aligned} F_u &= 2 \mathcal{J}_{11} \cdot u + 2 \mathcal{J}_{12} \cdot v + 2 \cdot \mathcal{J}_{13} & F_{ux} &= \alpha \cdot 2 \cdot u_x & F_{uv} &= \alpha \cdot 2 \cdot u_y \\ F_v &= 2 \mathcal{J}_{21} \cdot u + 2 \mathcal{J}_{22} \cdot v + 2 \cdot \mathcal{J}_{23} & F_{vx} &= \alpha \cdot 2 \cdot v_x & F_{vy} &= \alpha \cdot 2 \cdot v_y \end{aligned}$$

$$\Rightarrow \begin{cases} [\mathcal{J}_{11} \quad \mathcal{J}_{12} \quad \mathcal{J}_{13}] \cdot w - \alpha \Delta u = 0 \\ [\mathcal{J}_{21} \quad \mathcal{J}_{22} \quad \mathcal{J}_{23}] \cdot w - \alpha \Delta v = 0 \end{cases} \quad \text{with } n^T \cdot \nabla u = 0, n^T \cdot \nabla v = 0 \quad (\text{III})$$

$$\mathcal{J} = \begin{bmatrix} f_{xx}^2 & f_{xx} \cdot f_{xy} & f_{xx} \cdot f_{xt} \\ & f_{yy}^2 & f_{yy} \cdot f_{xt} \\ * & & f_{xt}^2 \end{bmatrix}$$

① Discretizing the entries of the motion tensor, we can solve the Euler Lagrange equation:

$$\bullet [f_v]_{i,j} = \frac{1}{2} \left(\frac{f_{i+1,j,t+\Delta t} - f_{i-1,j,t+\Delta t}}{2h_x} + \frac{f_{i,t+\Delta t} - f_{i,t-\Delta t}}{2h_y} \right) \quad (\text{avg central diff})$$

$$[f_t]_{i,j} = \frac{f_{i,j,t+\Delta t} - f_{i,j,t-\Delta t}}{2\Delta t} \quad (\text{forward diff})$$

$$\boxed{\begin{aligned} [f_{vx}]_{i,j} &= \frac{f_{i+1,j} - f_{i-1,j}}{2h_x} \\ [f_{vy}]_{i,j} &= \frac{f_{i,j+1} - f_{i,j-1}}{2h_y} \\ [f_{vt}]_{i,j} &= [f_{tv}]_{i,j} = \frac{f_{i,j,t+\Delta t} - f_{i,j,t-\Delta t}}{2\Delta t} \end{aligned}}$$

With these three maps we can calculate all entries of \mathbb{J}

$$\bullet \Delta u = (u_x)_x + (u_y)_y$$

discretization based on half grid sizes and central diff.

$$\left\{ \begin{aligned} (u_x)_x &\approx \frac{(u_{i+1/2,j} - u_{i-1/2,j})}{h_x} \approx \frac{u_{i+1,j} - u_{i,j}}{h_x^2} - \frac{u_{i,j} - u_{i-1,j}}{h_x^2} \\ (u_y)_y &\approx \text{in the same way as } (u_x)_x, \text{ we get} \end{aligned} \right.$$

$$\Rightarrow \Delta u = (u_x)_x + (u_y)_y \approx \frac{u_{i+1,j} - u_{i,j}}{h_x^2} - \frac{u_{i,j} - u_{i-1,j}}{h_x^2} + \frac{u_{i,j+1} - u_{i,j}}{h_y^2} - \frac{u_{i,j} - u_{i,j-1}}{h_y^2} \quad (\text{IV})$$

Δv can be approximated in the same way

② We want to solve $u_{i,j}, v_{i,j}$ for all pixels in Ω .

- Let's call this vector of unknowns by x
 - Since (III) is linear in x we can write: $A \cdot x = b$
- However solving $x = A^{-1} \cdot b$ is too expensive!!

One of the possible iterative schemes to solve for x

is the Jacobi Method:

- Let $A = D - N$, where D is a diagonal matrix and N off-diagonal matrix
- $$\Rightarrow Dx + Nx = b \Rightarrow x = D^{-1}(Nx + b) \quad (D^{-1} \text{ is easy and cheap to invert})$$
- Iterate $x^{k+1} = D^{-1}(Nx^k + b)$ until convergence

We now only have to derive A, D, N and b :

Using (IV) in (III) we get two equations for each pixel:

$$\left\{ \begin{aligned} \mathcal{J}_{u,ij} \cdot u_{i,j} + \mathcal{J}_{u,2,ij} \cdot v_{i,j} + \mathcal{J}_{u,3} &= \alpha \left(\frac{u_{i+1,j} - u_{i,j}}{h_{i,j,R}^2} - \frac{u_{i,j} - u_{i-1,j}}{h_{i,j,L}^2} + \frac{u_{i,j+1} - u_{i,j}}{h_{i,j,T}^2} - \frac{u_{i,j} - u_{i,j-1}}{h_{i,j,B}^2} \right) \quad (\text{V}) \\ \mathcal{J}_{v,ij} \cdot v_{i,j} + \mathcal{J}_{v,2,ij} \cdot u_{i,j} + \mathcal{J}_{v,3} &= \alpha \left(\frac{v_{i+1,j} - v_{i,j}}{h_{i,j,R}^2} - \frac{v_{i,j} - v_{i-1,j}}{h_{i,j,L}^2} + \frac{v_{i,j+1} - v_{i,j}}{h_{i,j,T}^2} - \frac{v_{i,j} - v_{i,j-1}}{h_{i,j,B}^2} \right) \quad (\text{VI}) \end{aligned} \right.$$

where $h_x = \begin{cases} 0 & \text{if } (i,j) \text{ is a Right boundary} \\ h_x & \text{otherwise} \end{cases}$

So we can respect the boundary conditions ($n^T \nabla u = 0$, $n^T \nabla v = 0$)

$$\frac{u_{i+1,j} - u_{i,j}}{h_x} \rightarrow 0 \text{ when } n = [1 \ 0]^T$$

Similarly for h_x and h_y

$$\Rightarrow u_{i,j}^{k+1} = \frac{-\mathcal{I}_{12,i,j} \cdot v_{i,j}^k - \mathcal{I}_{13} + \alpha \left(\frac{u_{i,j}^k + u_{i-1,j}^k + u_{i,j+1}^k + u_{i,j-1}^k}{h_x^2 + h_y^2} \right)}{\mathcal{I}_{11,i,j} + \alpha \left(\frac{1}{h_x^2} + \frac{1}{h_y^2} \right)}$$

$$v_{i,j}^{k+1} = \frac{-\mathcal{I}_{21,i,j} \cdot u_{i,j}^k - \mathcal{I}_{23} + \alpha \left(\frac{v_{i,j}^k + v_{i-1,j}^k + v_{i,j+1}^k + v_{i,j-1}^k}{h_x^2 + h_y^2} \right)}{\mathcal{I}_{22,i,j} + \alpha \left(\frac{1}{h_x^2} + \frac{1}{h_y^2} \right)}$$

3.2 (a) $f=2$, $k_u=k_v=1$, $\theta=90^\circ$, $(u_0, v_0)^T = (2, 3)^T$

$$\Rightarrow A_{int} f = \begin{pmatrix} k_u & -k_u \cot \theta & u_p \\ 0 & k_v / \sin \theta & v_p \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix}$$

$$P_f = \begin{pmatrix} f & 0 & 0 & 0 \\ 0 & f & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$$A_{int} = A_{int} f \cdot P_f = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 2 & 0 & 2 & 0 \\ 0 & 2 & 3 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$$(b) A_{ext} = \left(\begin{array}{c|c} R & t \\ \hline 0 & 1 \end{array} \right)$$

$$R = R_{z, 90^\circ} = \begin{pmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, t = \begin{pmatrix} 5 \\ 0 \\ -1 \end{pmatrix}$$

$$\Rightarrow A_{ext} = \begin{pmatrix} 0 & -1 & 0 & 5 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$(c) P = A_{int} f \cdot P_f \cdot A_{ext} = \begin{pmatrix} 0 & -2 & 2 & 8 \\ 2 & 0 & 3 & -3 \\ 0 & 0 & 1 & -1 \end{pmatrix}$$