

From processing to learning on graphs

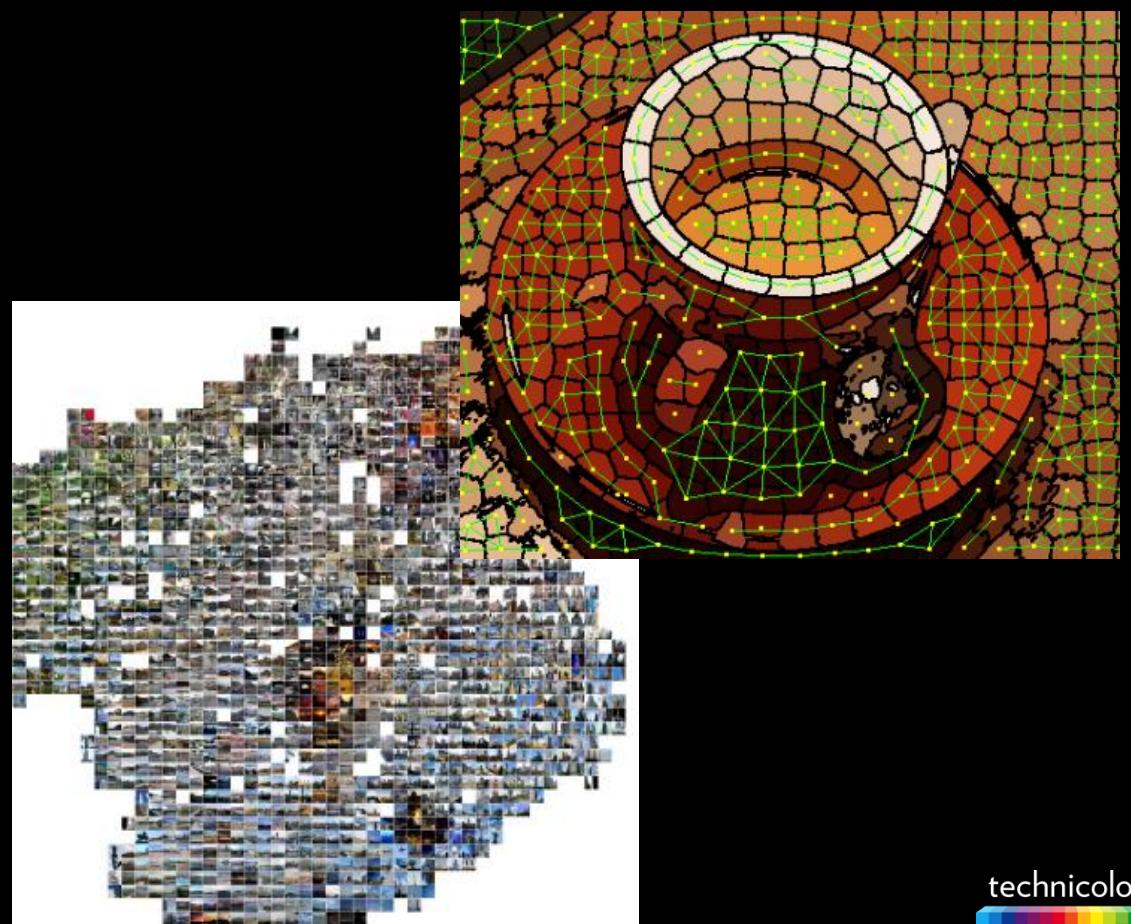
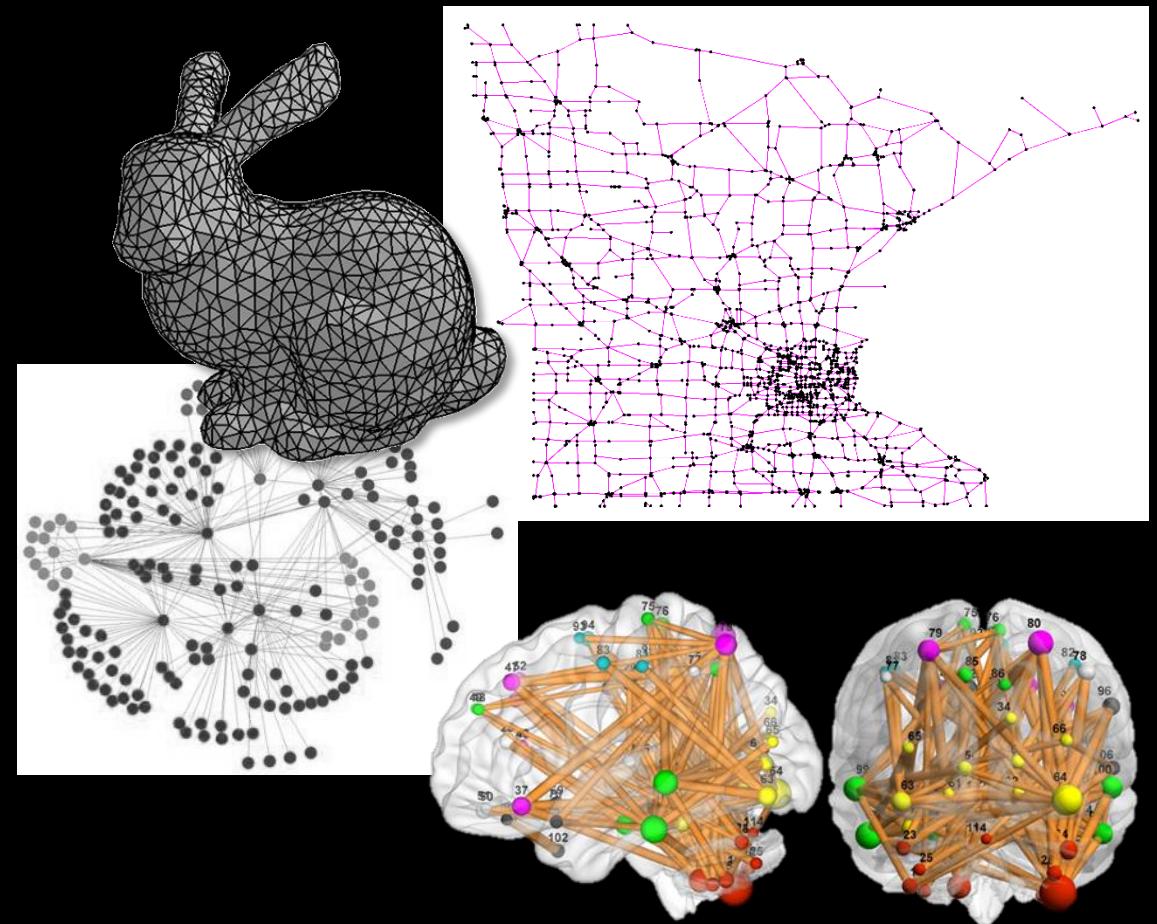
Patrick Pérez

Maths and Images in Paris

IHP, 2 March 2017

Signals on graphs

- ▶ **Natural graph:** mesh, network, etc., related to a “real” structure, various signals can live on it
- ▶ **Instrumental graph:** derived from a collection or a signal, captures its structure, other signals leverage it



Playing with graph signals

Coding

Compress

Sample

Reconstruct

Processing

Transform

Enhance

Edit

Learning

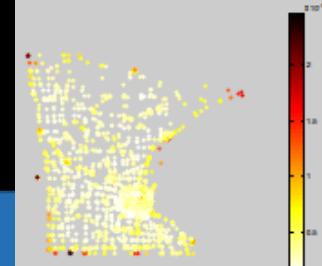
Cluster

Label

Infer

Playing with graph signals

Puy 2016-2017



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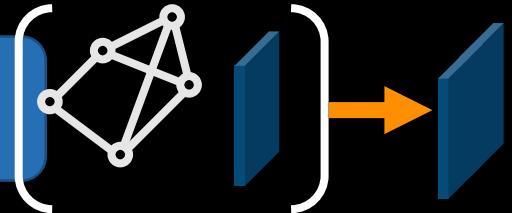
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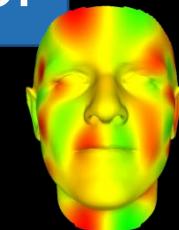
Edit

Learning

Cluster

Label

Infer



Garrido 2016

Undirected weighted graph

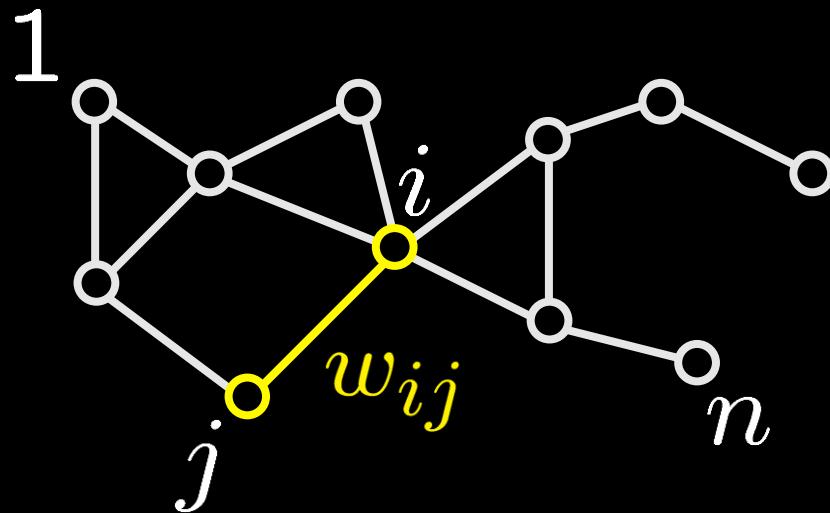
$$\mathcal{G} = \{\mathcal{V}, \mathcal{E}, \mathbf{W}\}$$

$$\mathcal{V} = (1, n)$$

$$\mathcal{E} \in \mathcal{V} \times \mathcal{V}$$

$$\mathbf{W} = [w_{ij}] \in \mathbb{R}_+^{n \times n}, \text{ sym.}$$

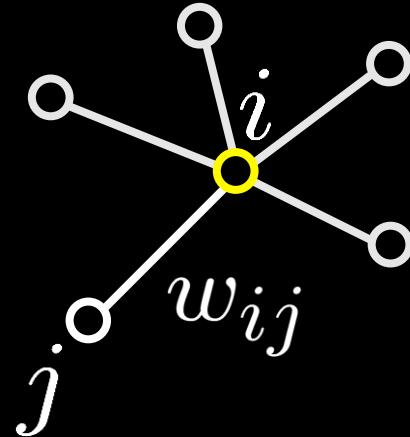
$$w_{ij} > 0 \iff (i, j) \in \mathcal{E}$$



Graph Laplacian(s)

Vertex degree and degree matrix

$$d_i = \sum_{j=1}^n w_{ij}, \quad D = \text{diag}(d_1 \cdots d_n)$$



Symmetric p.s.d. Laplacians

- Combinatorial Laplacian

$$\boxed{L = D - W}$$

- Normalized Laplacian

$$L_{\text{norm}} = \text{Id} - D^{-1/2}WD^{-1/2}$$

$$L1 = 0 \\ L_{\text{norm}}D^{1/2}1 = 0$$

Graph signal and smoothness

Signals / functions on graph

- Scalar $\mathbf{x} \in \mathbb{R}^n$, $i \mapsto f(i) = x_i$
- Multi-dim. $\mathbf{X} = [x_1 \cdots x_m] \in \mathbb{R}^{n \times m}$, $i \mapsto \mathbf{f}(i) = (x_{k,i})_{k=1}^m$

Graph smoothness

- Scalar

$$\frac{1}{2} \sum_{i,j} w_{ij} (x_i - x_j)^2 = \mathbf{x}^\top \mathbf{L} \mathbf{x}$$

- Multi-dimensional

$$\frac{1}{2} \sum_{i,j} w_{ij} \| \mathbf{f}(i) - \mathbf{f}(j) \|^2 = \text{trace}(\mathbf{X}^\top \mathbf{L} \mathbf{X})$$

Spectral graph analysis

Laplacian diagonalization and graph harmonics of increasing “frequencies”

$$L = U \Lambda U^\top$$

$$\lambda_1 = 0 \leq \lambda_2 \cdots \leq \lambda_n \leq 2 \max\{d_i\}$$

$$\Lambda = \text{diag}(\lambda_1 \cdots \lambda_n)$$

$$U = [u_1 \cdots u_n] \text{ orthogonal}$$

$$u_\ell^\top L u_\ell = \lambda_\ell$$

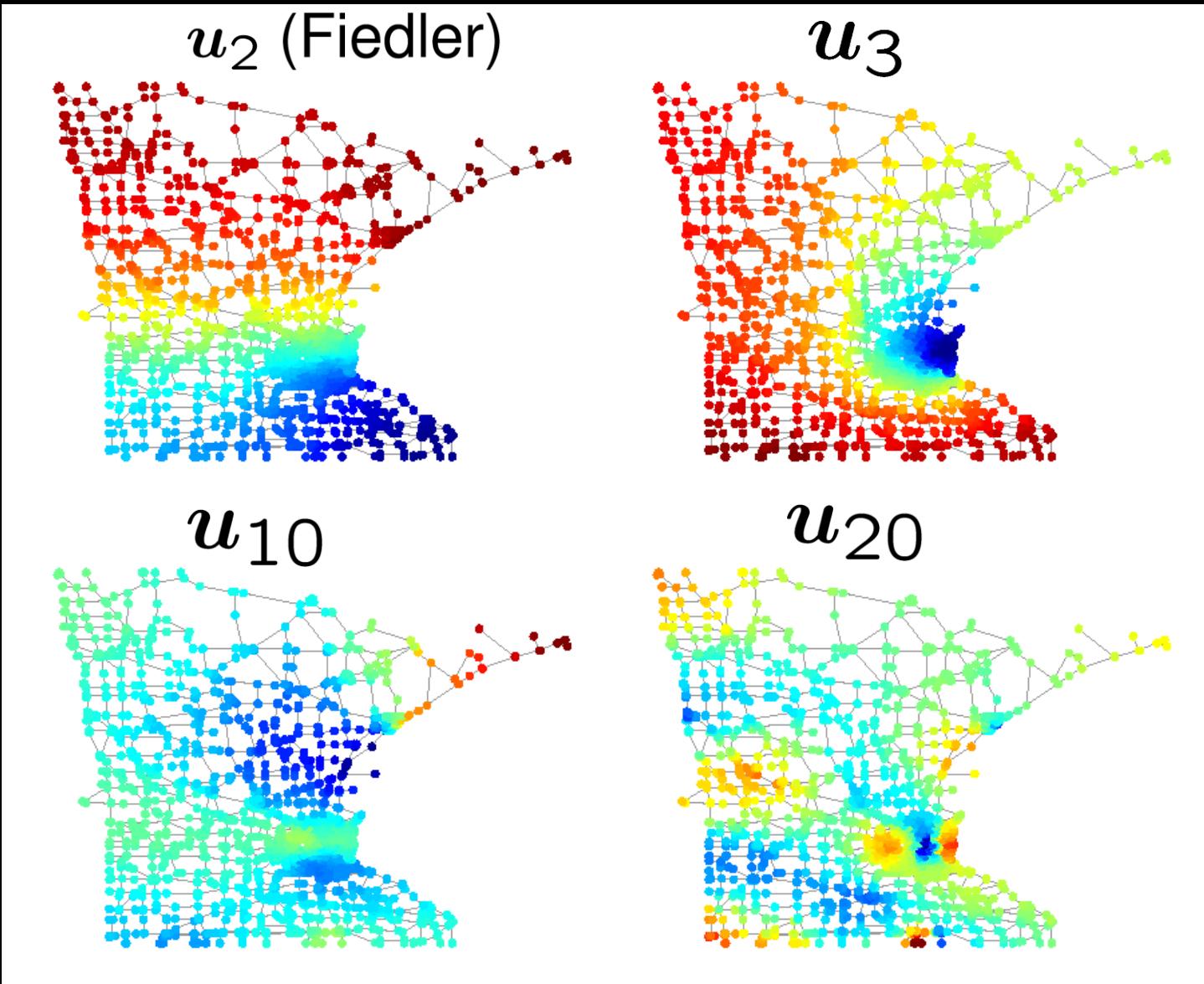
Graph Fourier transform and its inverse

$$\hat{x} = U^\top x \quad x = U \hat{x}$$

Smooth (k -bandlimited) signals

$$x \in \text{span}(U_k), \quad U_k = [u_1 \cdots u_k]$$

Spectral graph analysis

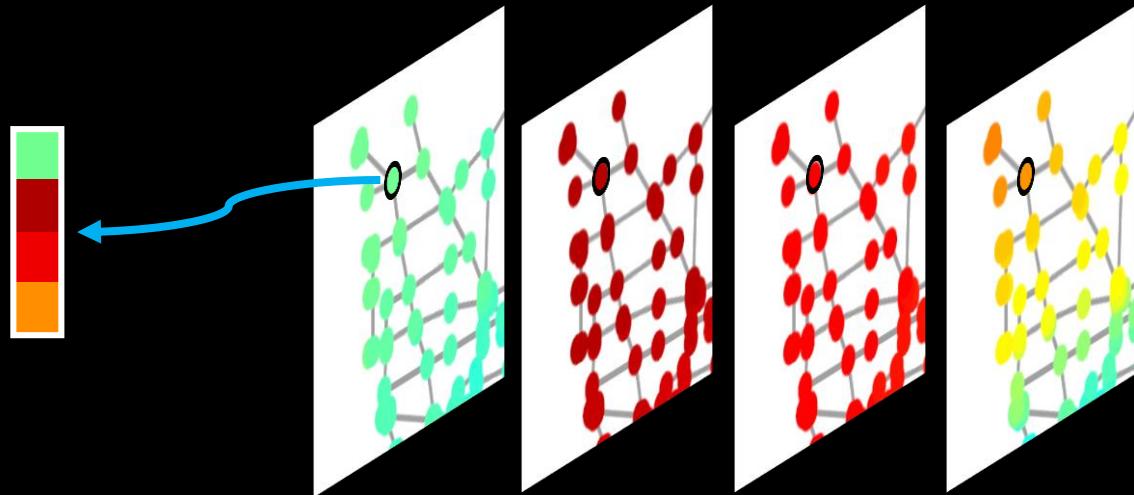
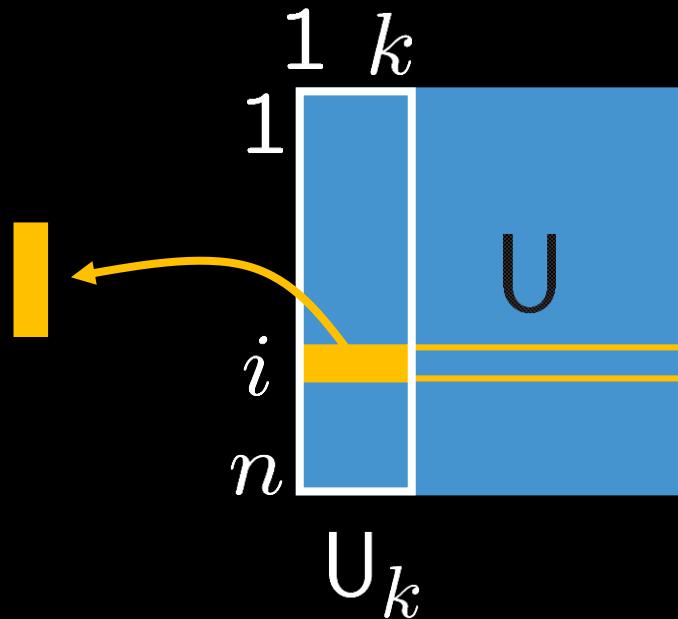


Spectral vertex embedding

Rows of truncated Fourier basis

$$b_i = U_k^\top \delta_i \in \mathbb{R}^k, i = 1 \dots n$$

$\Rightarrow k$ -dim embedding of vertices



Clustered with k -means in *spectral clustering*

Linear filters and convolutions

Filtering in the spectral domain

- With filter Fourier transform
- Through frequency filtering

$$\hat{h} \in \mathbb{R}^n$$

$$h \star x = U \text{diag}(\hat{h}) U^\top x$$

$$\hat{g} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$$

$$g(x) = U \hat{g}(\Lambda) U^\top x$$

Issues

- locality on graph
- computational complexity

Polynomial filtering: from spectral to vertex domain

- Controlled locality and complexity

$$\hat{g}(\lambda) = \sum_{r=1}^d \alpha_r \lambda^r$$

$$g(x) = U \hat{g}(\Lambda) U^\top = \sum_{r=1}^d \alpha_r L^r x$$

Sampling graph signals

Random sampling

- ▶ Define vertex sampling distribution
- ▶ Draw signal samples accordingly

$$\mathbf{p} \in [0, 1]^n, \|\mathbf{p}\|_1 = 1$$

$$\omega_j \sim \mathbf{p}, j = 1 \cdots m$$

$$\mathbf{y} = \mathbf{Mx} = (x_{\omega_j})_{j=1}^m$$

Problems

- ▶ Reconstruction of *smooth* signals
- ▶ Performance as function of m
- ▶ Best sampling distribution

[Puy *et al.* 2016]

Reconstructing smooth signals from samples

Smooth interpolation / approximation (noisy measures)

$$\arg \min_{z \in \mathbb{R}^n} z^\top L z \text{ sb.t. } Mz = y \quad \arg \min_{z \in \mathbb{R}^n} \|y - Mz\|^2 + \gamma z^\top L z$$

k -bandlimited approximation: exact or approximate

$$\arg \min_{z \in \text{span}(U_k)} \|y - Mz\|^2$$

$$\arg \min_{z \in \mathbb{R}^n} \|y - Mz\|^2 + \gamma z^\top \hat{g}(L) z$$

with \hat{g} a highpass polynom.filter

\hat{g} non-decreasing

$\hat{g}(\lambda_k)$ small, $\hat{g}(\lambda_{k+1}) > 0$

Reconstruction quality (1)

$$z^* \in \arg \min_{z \in \text{span}(U_k)} \|P^{-1/2}(y - Mz)\|^2$$

$$P = \text{diag}(p_{\omega_j})$$

Assuming RIP*

- ▶ Noisy measurements: $y = Mx + n$

Given $\varepsilon, \delta \in (0, 1)$, with proba. at least $1 - \varepsilon$,

$\forall x \in \text{span}(U_k)$, n :

$$\|z^* - x\| \leq \frac{2}{\sqrt{m(1-\delta)}} \|P^{-1/2}n\|$$

- ▶ Noiseless measurements: exact recovery

* m large enough, for now

Reconstruction quality (2)

$$\mathbf{z}^* = \arg \min_{\mathbf{z} \in \mathbb{R}^n} \|\mathbf{P}^{-1/2}(\mathbf{y} - \mathbf{M}\mathbf{z})\|_2^2 + \gamma \mathbf{z}^\top \hat{\mathbf{g}}(\mathbf{L})\mathbf{z}$$

Assuming RIP*

Given $\varepsilon, \delta \in (0, 1)$, with proba. at least $1 - \varepsilon$,

$\forall \mathbf{x} \in \text{span}(\mathbf{U}_k)$, n :

$$\|\mathbf{U}_k^\top \mathbf{U}_k \mathbf{z}^* - \mathbf{x}\| \leq \frac{1}{\sqrt{m(1-\delta)}} (A \|\mathbf{P}^{-1/2} \mathbf{n}\| + B \|\mathbf{x}\|).$$

$$\|\mathbf{U}_k^\top \mathbf{U}_k \mathbf{z}^* - \mathbf{z}^*\| \leq C \|\mathbf{P}^{-1/2} \mathbf{n}\| + D \|\mathbf{x}\|$$

* m large enough, for now

Optimizing sampling

Some vertices are more important

- ▶ Norm of spectral embedding: max. energy fraction on vertex from k -bandlimited signal

$$\|b_i\| = \|\mathbf{U}_k^\top \boldsymbol{\delta}_i\| = \frac{\|\mathbf{U}_k^\top \boldsymbol{\delta}_i\|}{\|\mathbf{U}^\top \boldsymbol{\delta}_i\|} \leq 1 \quad \|\mathbf{U}_k^\top \boldsymbol{\delta}_i\| = \max_{\boldsymbol{\eta} \in \mathbb{R}^k} \frac{\|\boldsymbol{\eta}^\top \mathbf{U}_k^\top \boldsymbol{\delta}_i\|}{\|\boldsymbol{\eta}\|}$$

- $\|b_i\| \approx 1$ Exists a k -bandlimited signal concentrated on this node; should be sampled
- $\|b_i\| \approx 0$ Exists no k -bandlimited signal concentrated on this node; can be ignored

- ▶ Graph weighted coherence of distribution

$$\nu_p^k = \max_{1 \leq i \leq n} \left\{ p_i^{-1/2} \|b_i\| \right\} \geq \sqrt{k}$$

should be as small as possible

Restricted Isometry Property (RIP)

Given $\varepsilon, \delta \in (0, 1)$, with proba. at least $1 - \varepsilon$,

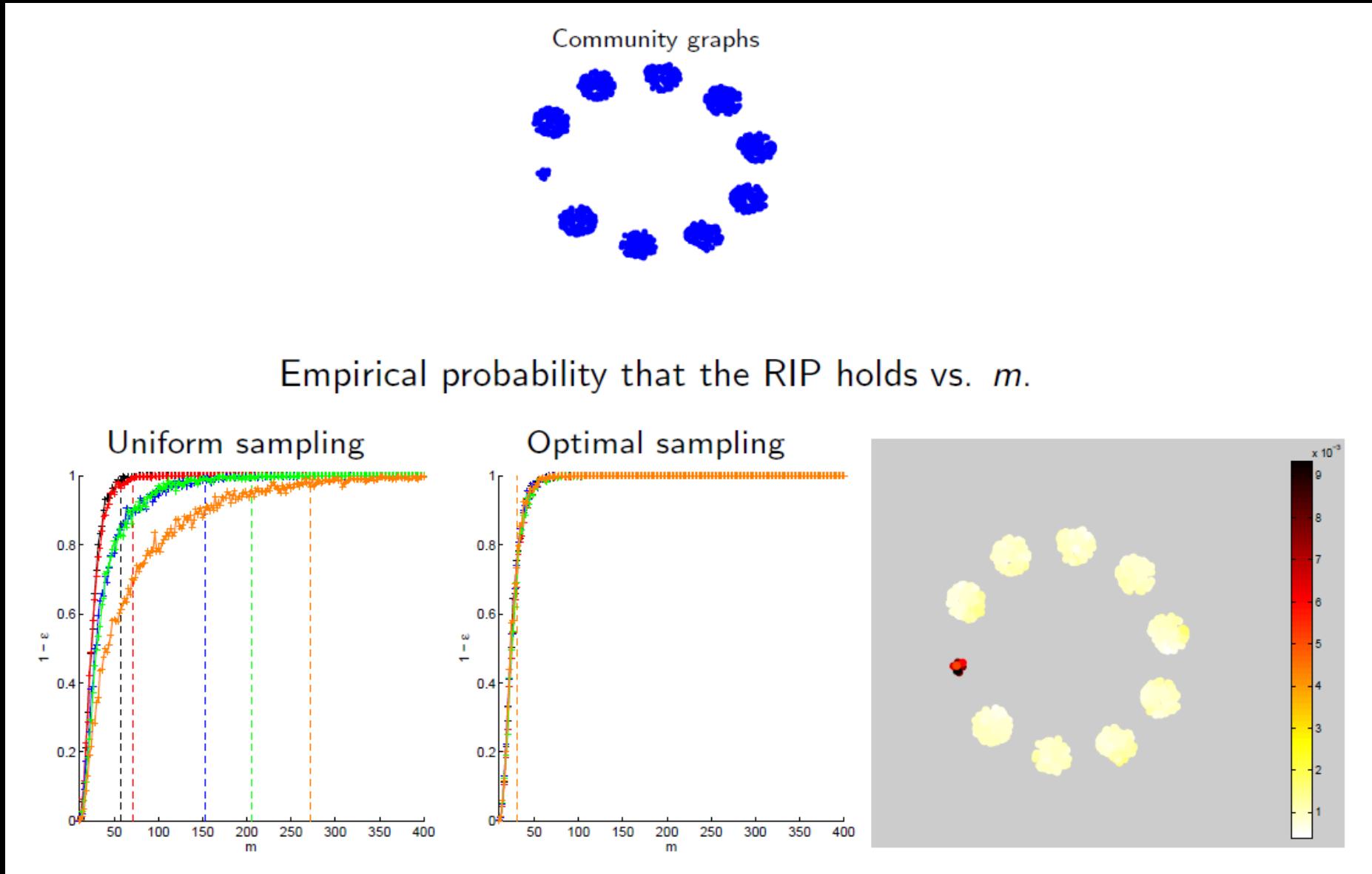
$$(1 - \delta)\|x_1 - x_2\|^2 \leq \frac{1}{m} \left\| P^{-1/2} M(x_1 - x_2) \right\|^2 \leq (1 + \delta)\|x_1 - x_2\|^2$$

for all $x_1, x_2 \in \text{span}(U_k)$ if

$$m \geq \frac{3}{\delta^2} (\nu_p^k)^2 \ln \left(\frac{2k}{\varepsilon} \right)$$

- ▶ $(\nu_p^k)^2 \ln(k)$ vertices are enough to sample all k -bandlimited signals
- ▶ In best case, $k \ln(k)$ suffice
- ▶ Once selected, vertices can be used to sample all k -bandlimited signals

Empirical RIP



Optimal and practical sampling

Optimal sampling distribution

$$p_i^* = k^{-1} \|\mathbf{U}_k^\top \boldsymbol{\delta}_i\|^2 \Rightarrow \nu_{p^*}^k = \sqrt{k}$$

- $k \ln(k)$ measurements suffice, but requires computation of harmonics

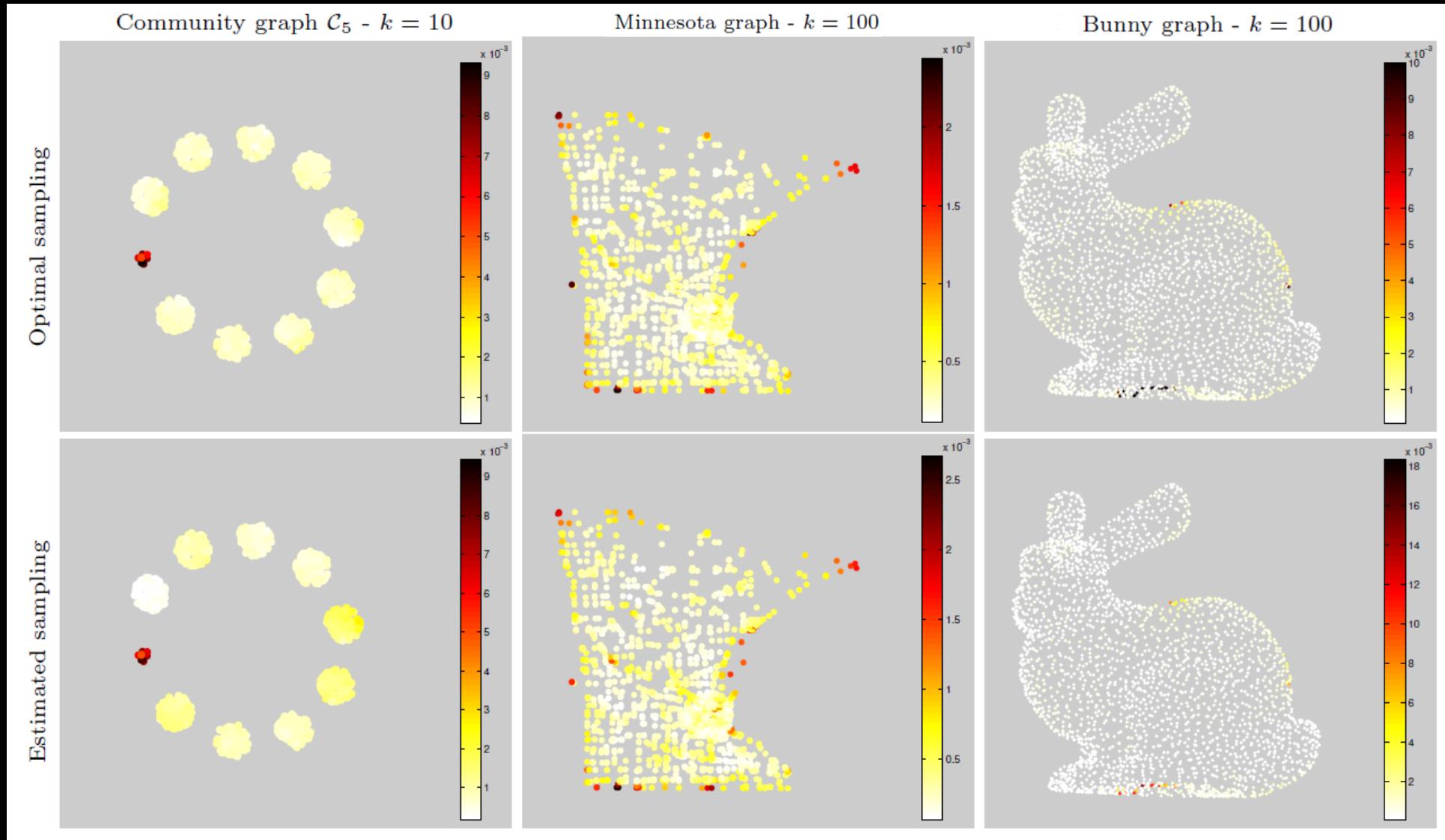
Efficient approximation

- Rapid computation of alternative vertex embedding of similar norms

$$\tilde{\mathbf{b}}_i = \mathbf{R}_{n \times \ell}^\top \boldsymbol{\delta}_i$$

- with columns of \mathbf{R} obtained by polynomial filtering of suitable Gaussian signals
- Can serve also for efficient spectral clustering [Tremblay *et al.* 2016]

Optimal and practical sampling



Extension to group sampling

[Puy and Pérez 2017]
under submission

Given a suitable partition of vertices $\mathcal{V} = \cup_{\ell=1}^N \mathcal{V}_\ell$

- Smooth graph signals **almost piece-wise constant on groups**



Random sampling?
Reconstruction?

Interest

- Speed and memory gains (working on reduced signal versions)
- Interactive systems: propose sampled groups for user to annotate

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Random sampling?
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Group sampling and group coherence

Reasoning at group level

- Group sampling

$$\mathbf{p} \in [0, 1]^N, \|\mathbf{p}\|_1 = 1$$

$$\omega_j \sim \mathbf{p}, j = 1 \dots s$$

$$\mathbf{y} = \mathbf{M}\mathbf{x} = (x_i)_{i \in \mathcal{V}_{\omega_j}, j=1 \dots s}$$

$$m = \sum_{j=1}^s |\mathcal{V}_{\omega_j}|$$

- Local group coherence: max energy fraction in group from a k -bandlimited signal*

$$\max_{\boldsymbol{\eta} \in \mathbb{R}^k} \frac{\|\mathbf{N}^\ell \mathbf{U}_k \boldsymbol{\eta}\|}{\|\boldsymbol{\eta}\|} = \|\mathbf{N}^\ell \mathbf{U}_k\|_2$$

- Group coherence:

$$\nu_p^k = \max_{1 \leqslant \ell \leqslant N} \left\{ p_\ell^{-1/2} \|\mathbf{N}^\ell \mathbf{U}_k\|_2 \right\} \geqslant 1$$

$${}^* \mathbf{N}^{(\ell)} \mathbf{x} = (x_i)_{i \in \mathcal{V}_\ell}$$

Restricted Isometry Property (RIP)

$$P = \text{diag}(p_{\omega_j} \text{Id}_{|\mathcal{V}_{\omega_j}|})$$

Given $\varepsilon, \delta \in (0, 1)$, with proba. at least $1 - \varepsilon$

$$(1 - \delta) \|x_1 - x_2\|^2 \leq \frac{1}{s} \|P^{-1/2} M(x_1 - x_2)\|^2 \leq (1 + \delta) \|x_1 - x_2\|^2$$

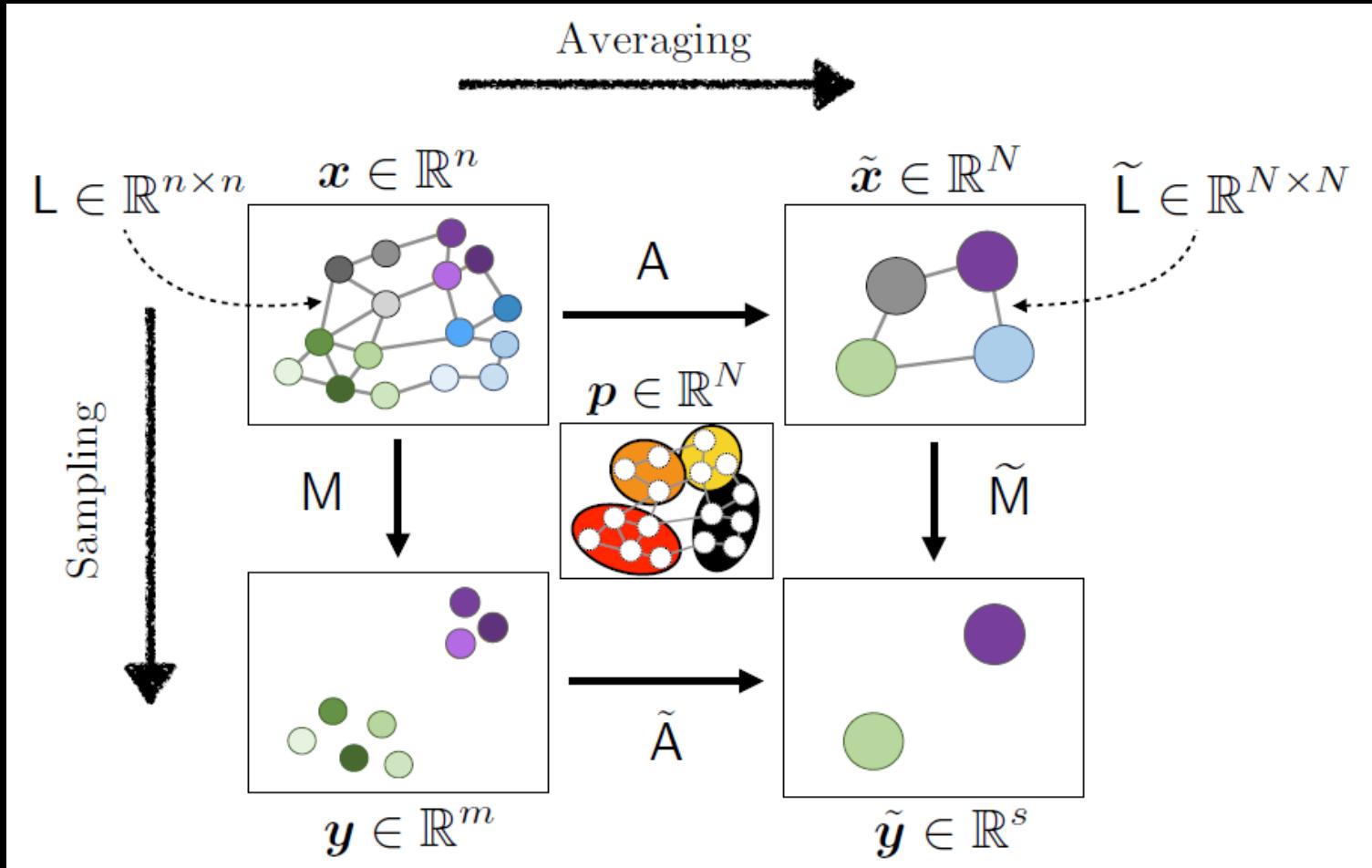
for all $x_1, x_2 \in \text{span}(U_k)$ if

$$s \geq \frac{3}{\delta^2} (\nu_p^k)^2 \ln \left(\frac{2k}{\varepsilon} \right)$$

- $(\nu_p^k)^2 \ln(k)$ groups are enough to sample all k -bandlimited signals
- In best case, $\ln(k)$ groups suffice

Smooth piece-wise constant reconstruction

$$\tilde{z}^* = \arg \min_{\tilde{z} \in \mathbb{R}^N} \|\tilde{P}^{-1/2}(\tilde{A}y - \tilde{M}\tilde{z})\|_2^2 + \gamma \tilde{z}^\top \hat{g}(\tilde{L})\tilde{z}$$



Smooth piece-wise constant reconstruction

$$\tilde{\mathbf{z}}^* = \arg \min_{\tilde{\mathbf{z}} \in \mathbb{R}^N} \|\tilde{\mathbf{P}}^{-1/2}(\tilde{\mathbf{A}}\mathbf{y} - \tilde{\mathbf{M}}\tilde{\mathbf{z}})\|_2^2 + \gamma \tilde{\mathbf{z}}^\top \hat{g}(\tilde{\mathbf{L}}) \tilde{\mathbf{z}}$$

Assuming RIP

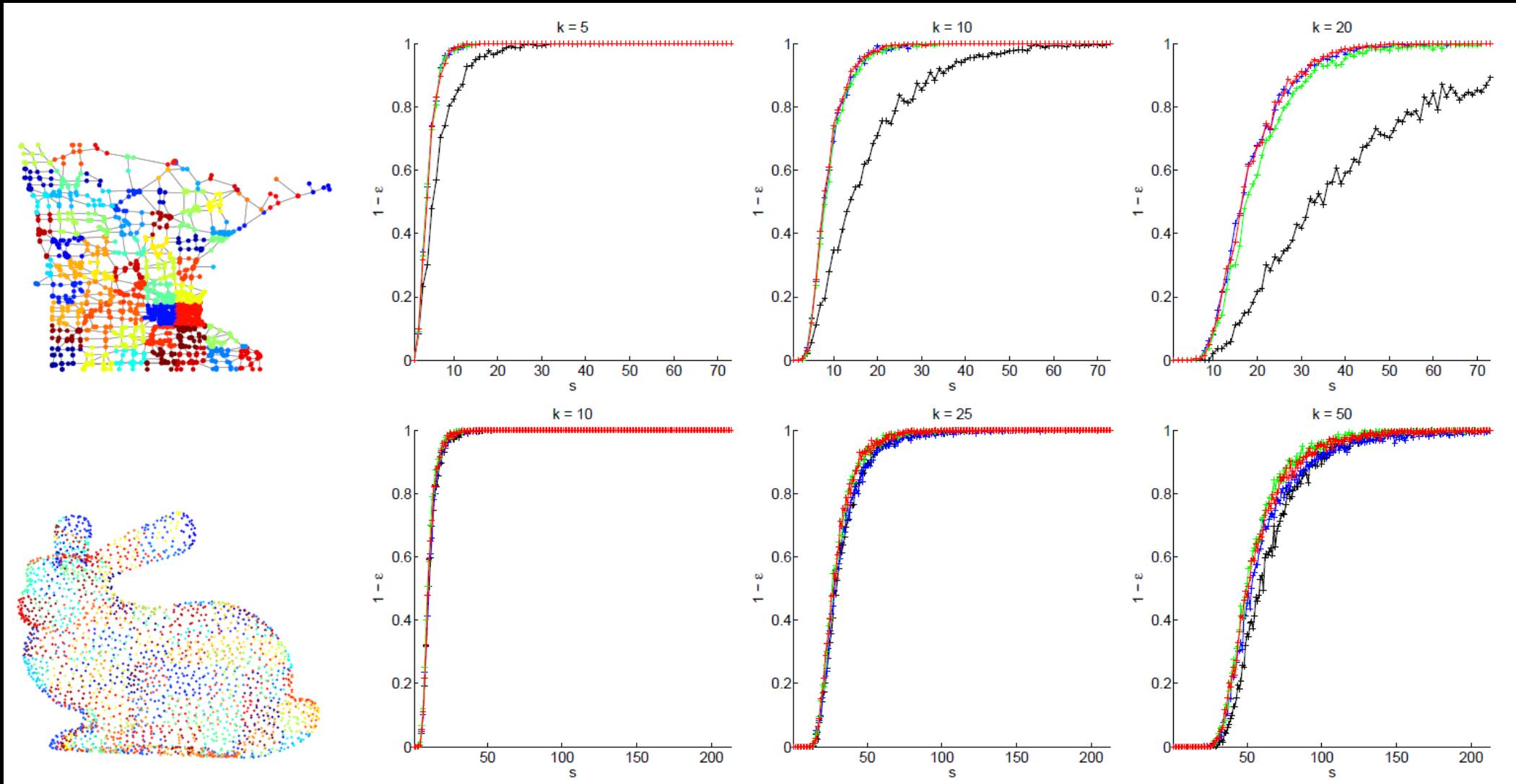
Given $\varepsilon, \delta \in (0, 1)$, with proba. at least $1 - \varepsilon$

$$\|\mathbf{U}_k^\top \mathbf{U}_k \mathbf{z}^* - \mathbf{x}\| \leq \frac{1}{\sqrt{s(1-\delta)}} \left(A \|\tilde{\mathbf{P}}^{-1/2} \tilde{\mathbf{n}}\| + (B + \zeta E) \|\mathbf{x}\| \right)$$

$$\|\mathbf{U}_k^\top \mathbf{U}_k \mathbf{z}^* - \mathbf{z}^*\| \leq C \|\mathbf{P}^{-1/2} \mathbf{n}\| + D(1 + \zeta) \|\mathbf{x}\|$$

$$\forall \mathbf{x} \in \text{span}(\mathbf{U}_k) \text{ and } \|\mathbf{A}^\top \mathbf{A} \mathbf{x} - \mathbf{x}\| \leq \zeta \|\mathbf{x}\|$$

Empirical RIP



Group sampling distributions

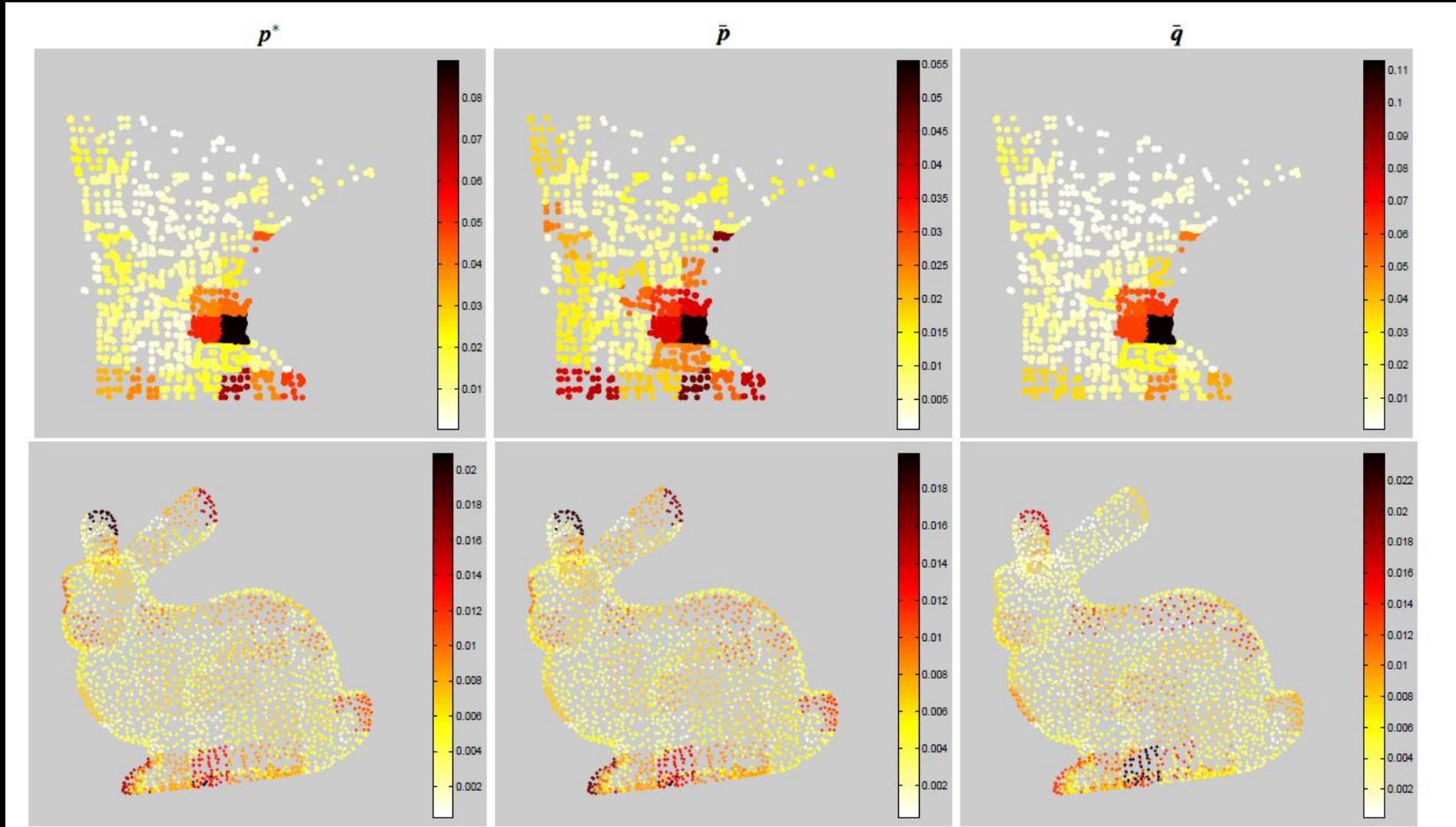
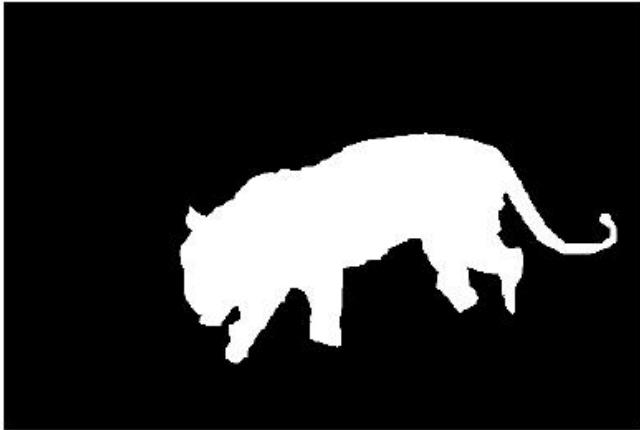
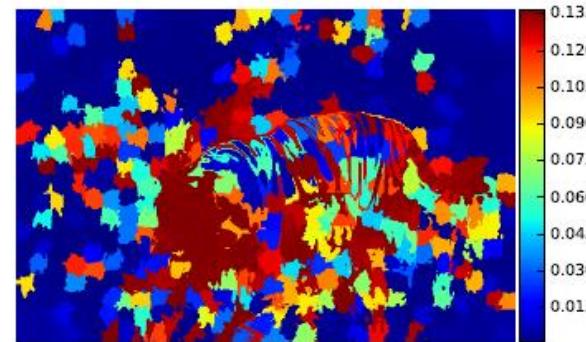


FIG. 4. Example of sampling distributions. Top panels: p^* (left), \bar{p} (middle), and \bar{q} (right) for the Minnesota graph at $k = 10$. Bottom panels: p^* (left), \bar{p} (middle), and \bar{q} (right) for the bunny graph at $k = 25$.

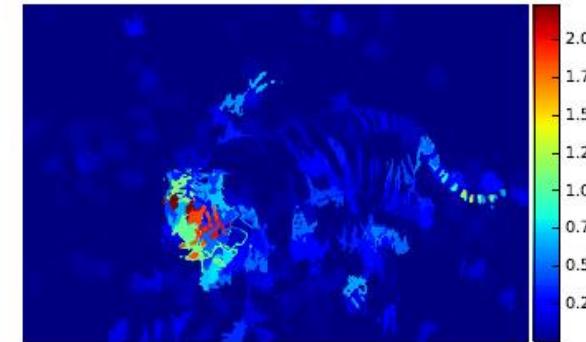
Original image



$\|\mathbf{N}^{(\ell)} \mathbf{U}_{k_0}\|_2^2$ values



$\|\mathbf{N}^{(\ell)} \mathbf{U}_{k_0}\|_F^2$ values



u



\bar{p}



\bar{q}



Result solving (3.14)

Result solving (3.1)



Convolutional Neural Nets (CNNs) on graph

CNNs

- ▶ Immensely successful for image-related task (recognition, prediction, processing, editing)
- ▶ Layers: Convolutions, non-linearities and pooling

Extension to graph signals?

- ▶ No natural convolution and pooling
- ▶ Graph structure may vary (not only size as with lattices)
- ▶ Computational complexity
- ▶ A simple proposal [Puy *et al.* 2017]

Graph-CNNs

Convolution in spectral domain [Bruna *et al.* 2013]

- ▶ Computation and use of Fourier basis not scalable
- ▶ Difficult handling of graph changes across inputs

Convolution with polynomial filters [Defferrard *et al.* 2016, Kipf *et al.* 2016]

- ▶ Better control of complexity and locality
- ▶ Not clear handling of graph changes across inputs
- ▶ Lack of filter diversity (e.g., rotation invariance on 2D lattice)

Direct convolutions [Monti *et al.* 2016, Niepert *et al.* 2016, Puy *et al.* 2017]

- ▶ Local or global pseudo-coordinates
- ▶ Include convolution on regular grid as special case

Direct convolution on weighted graph

At each vertex

- ▶ Extract a fixed-size signal “patch”

Order,

$$\sigma : \mathcal{V} \times (1, d) \rightarrow \mathcal{V}$$

$\sigma(i, .)$ orders $\{j \in \mathcal{V} : j \sim i\}$

- ▶ Dot product with filter kernel

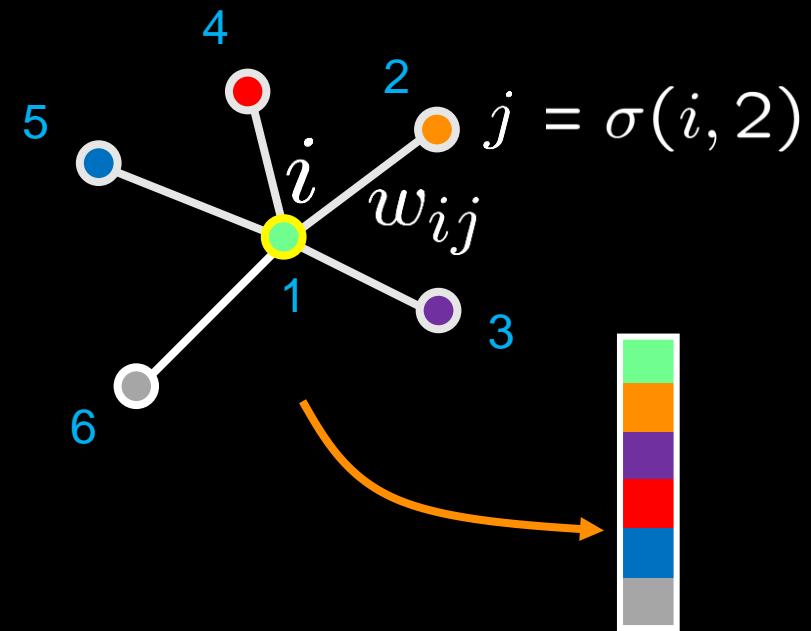
$$\boxed{\begin{aligned} \mathbf{x} &\in \mathbb{R}^n, \mathbf{h} \in \mathbb{R}^d \\ \mathbf{x} \star \mathbf{h}(i) &= \mathbf{h}^\top q(i, \mathbf{x}) \end{aligned}}$$

Weigh,

$$g : \mathbb{R}_+^d \times (1, d) \rightarrow \mathbb{R}_+$$

Assemble

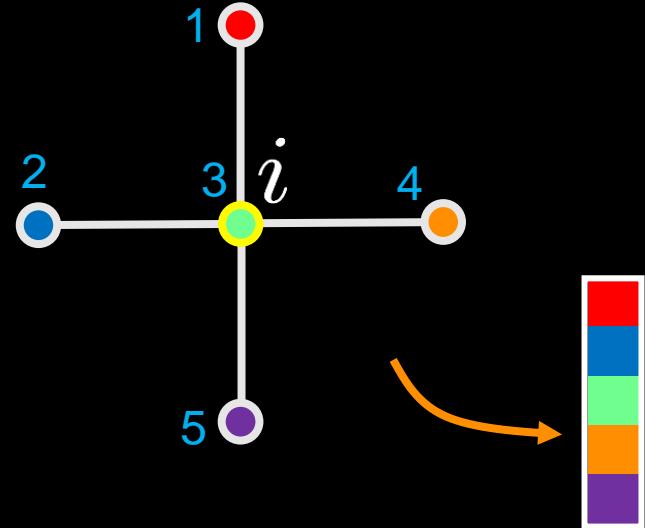
$$\boxed{\begin{aligned} q : \mathcal{V} \times \mathbb{R}^n &\rightarrow \mathbb{R}^d \\ (i, \mathbf{x}) &\mapsto \left(g(\mathbf{w}_i, \ell) x_{\sigma(i, \ell)} \right)_{\ell=1}^d \end{aligned}}$$



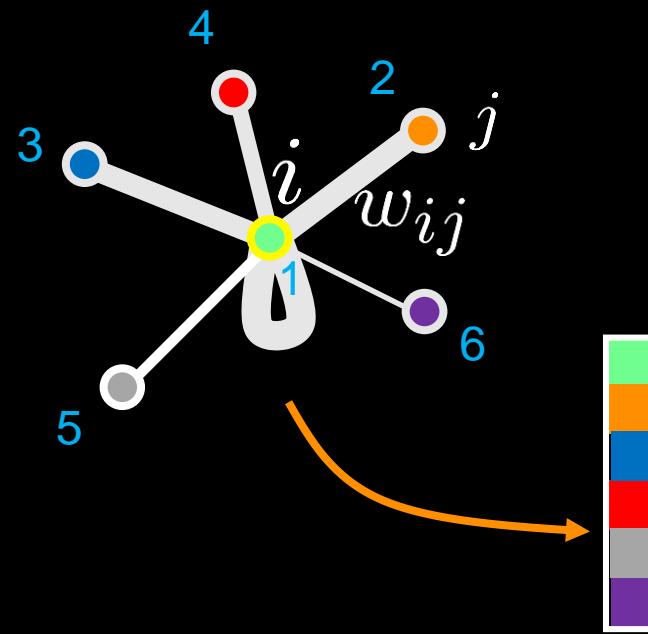
Direct convolution on weighted graph

Back to classic convolution

- Lexicographical order, no weighting



Weight-based ordering and weighting

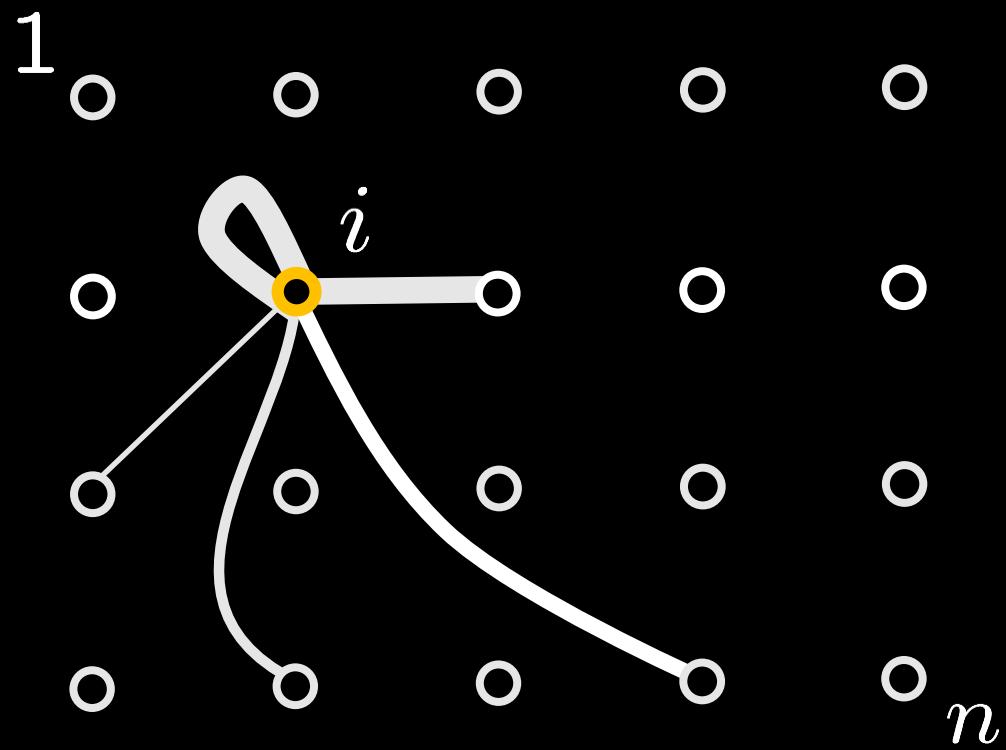


$$g(w_i, \ell) = \frac{w_{i\sigma(i,\ell)}}{\sum_{j \sim i} w_{ij}}$$

Non-local weighted pixel graph

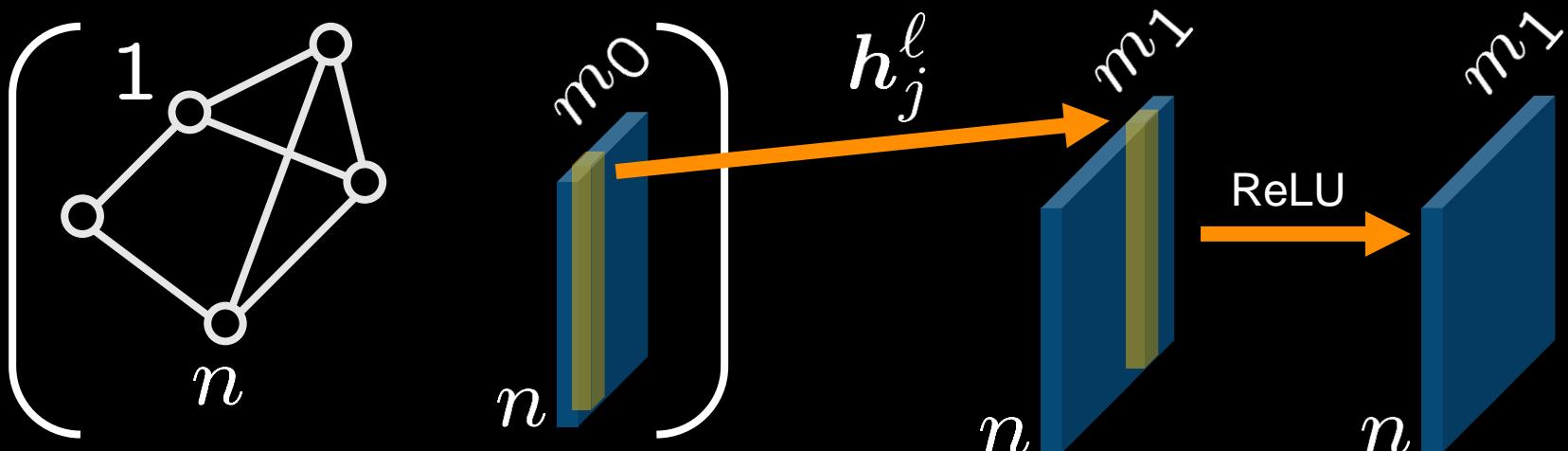
Feature-based nearest neighbor graph

- ▶ Given an image, one feature vector at each pixel
- ▶ Connect each pixel to its d nearest neighbor in feature space
- ▶ Weigh with exponential of feature similarity



One graph convolutional layer

$$f(\mathcal{G}, \mathbf{X}_{n \times m_0}) = \left(\text{ReLU} \left(\sum_{j=1}^{m_0} x_j \star h_j^\ell + b_\ell \right) \right)_{\ell=1 \dots m_1}$$



Style transfer

Neural example-based stylization [Gatys et al. 2015]

- ▶ Iterative modification of noise to fit “statistics” of style image and “content” of target image
- ▶ Neural statistics: Gram matrix of feature maps at a layer of a pre-trained deep CNN

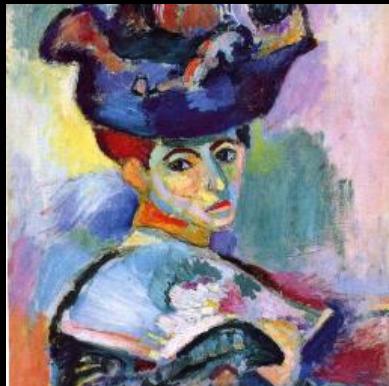
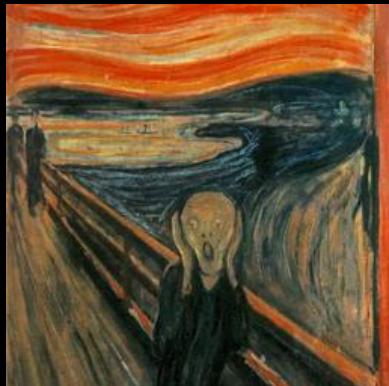
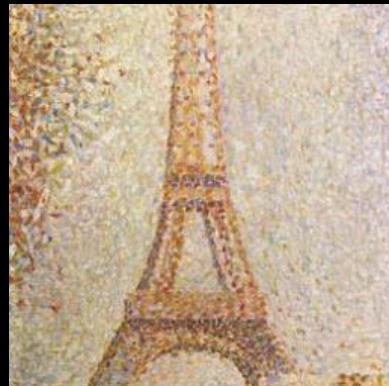


Style transfer

$$n = 256 \times 256, d = 25$$
$$m_0 = 3, m_1 = 50$$

Using only a single random graph convolution layer

- ▶ Input image only used to build the graph



Style transfer

$n = 256 \times 256, d = 25$
 $m_0 = 3, m_1 = 50$

Using only a single random graph convolution layer

- ▶ Input image only used to build the graph



Non-local graph only

Style transfer

$n = 256 \times 256, d = 25$
 $m_0 = 3, m_1 = 50$

Using only a single random graph convolution layer

- ▶ Input image only used to build the graph



Non-local graph + Local graph



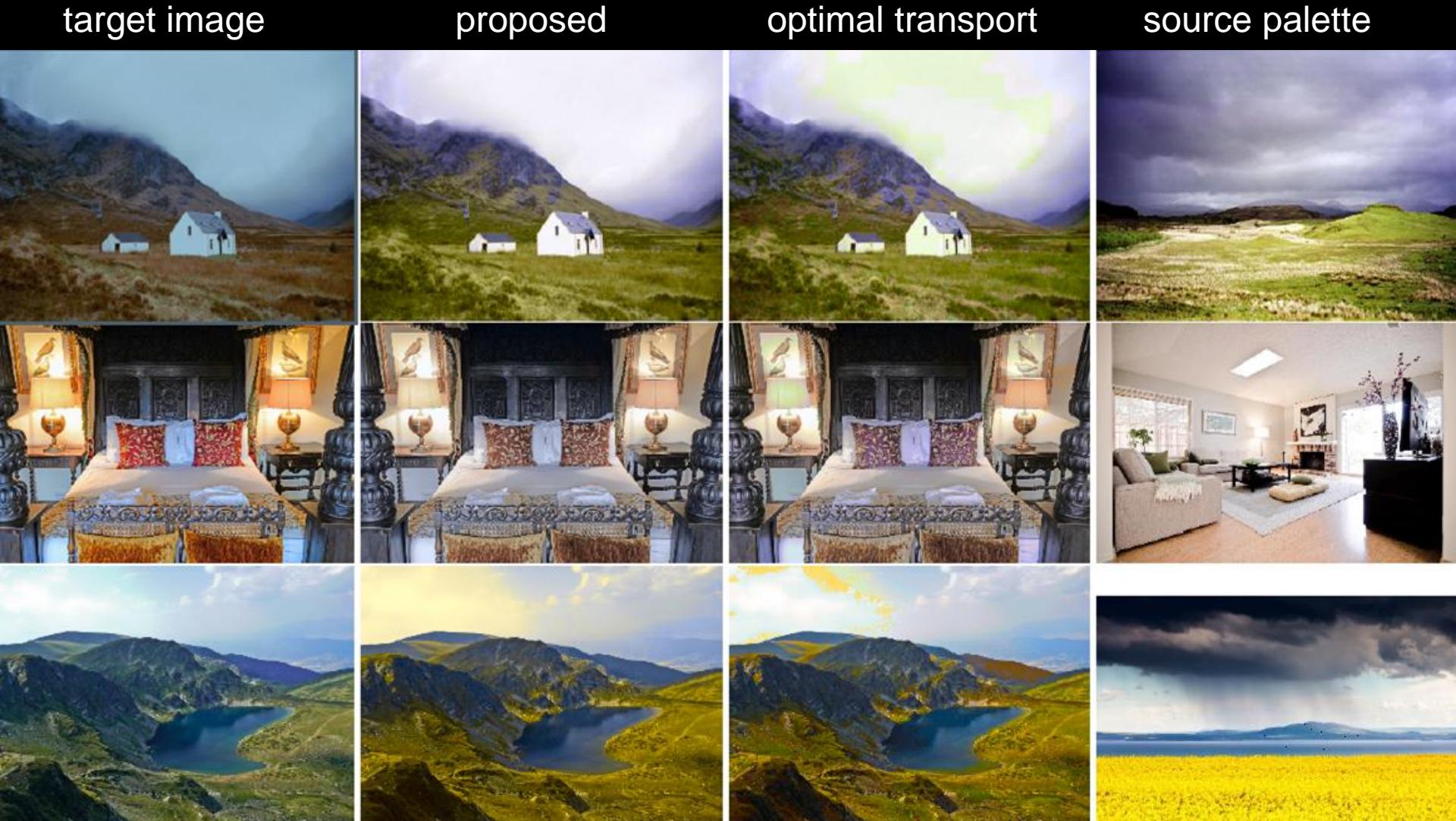
technicolor

FEEL THE WONDER

Color palette transfer

Using only a single random graph convolution layer

$$n = 64, d = 10$$
$$m_0 = 2, m_1 = 100$$



Signal denoising

Trained 3-layer graph CNN

- Local and non-local graphs from noisy input

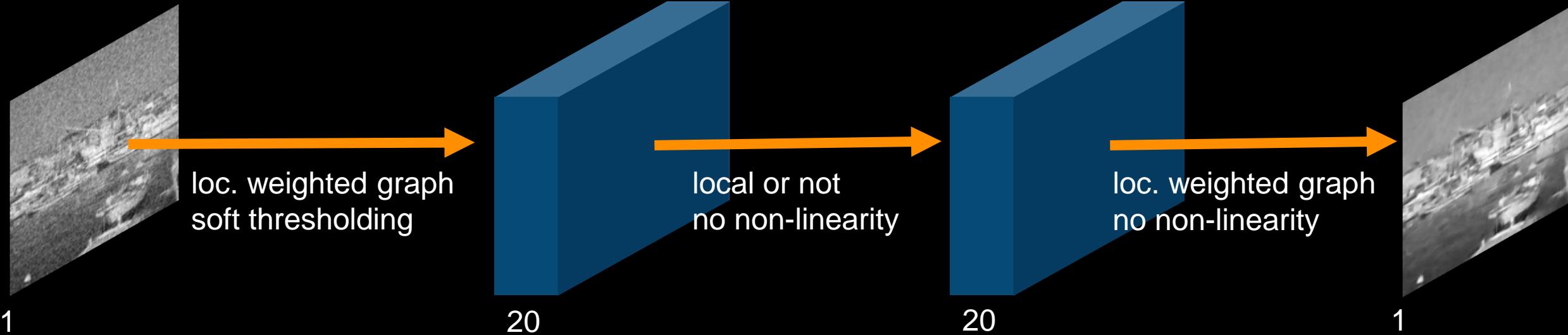
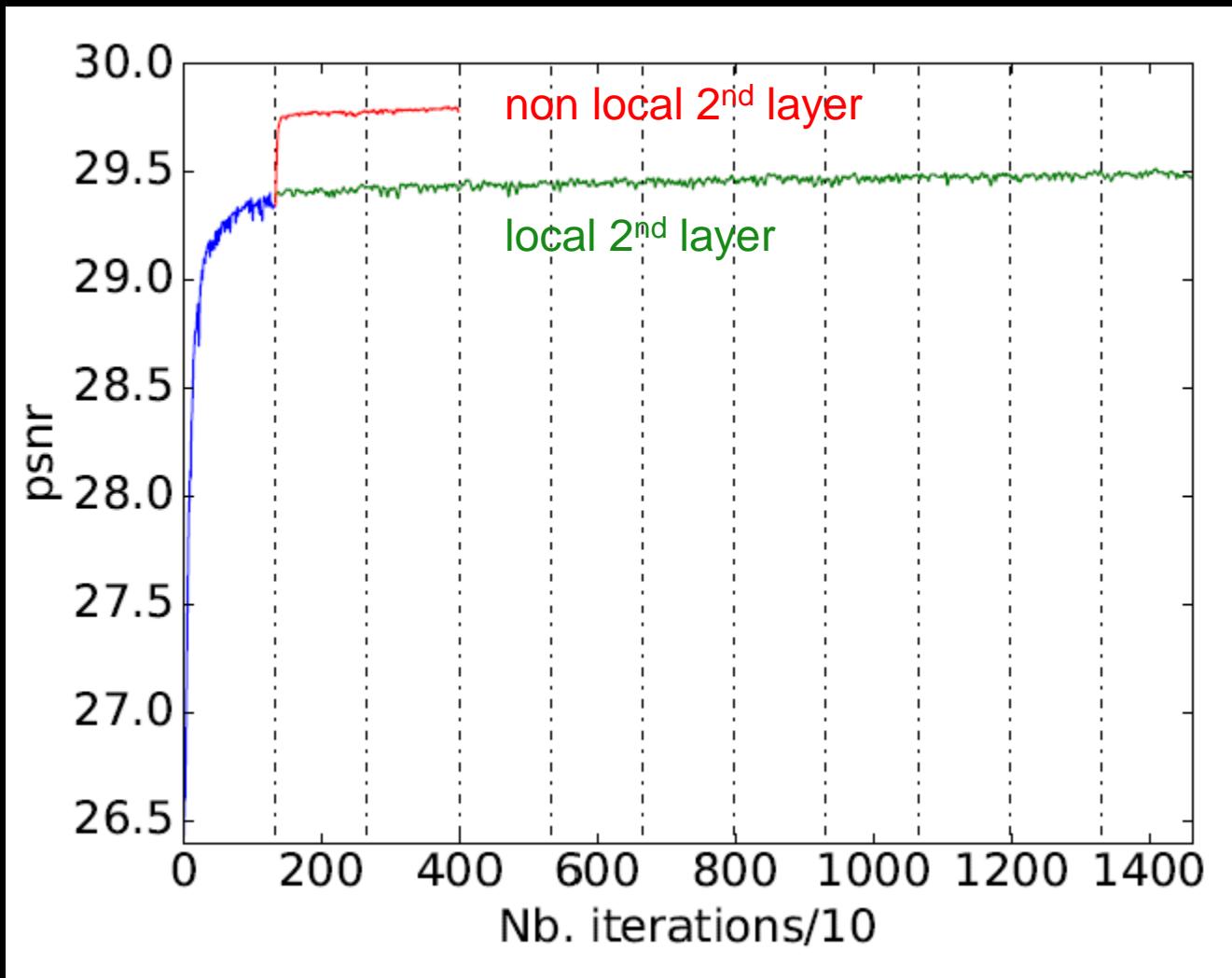
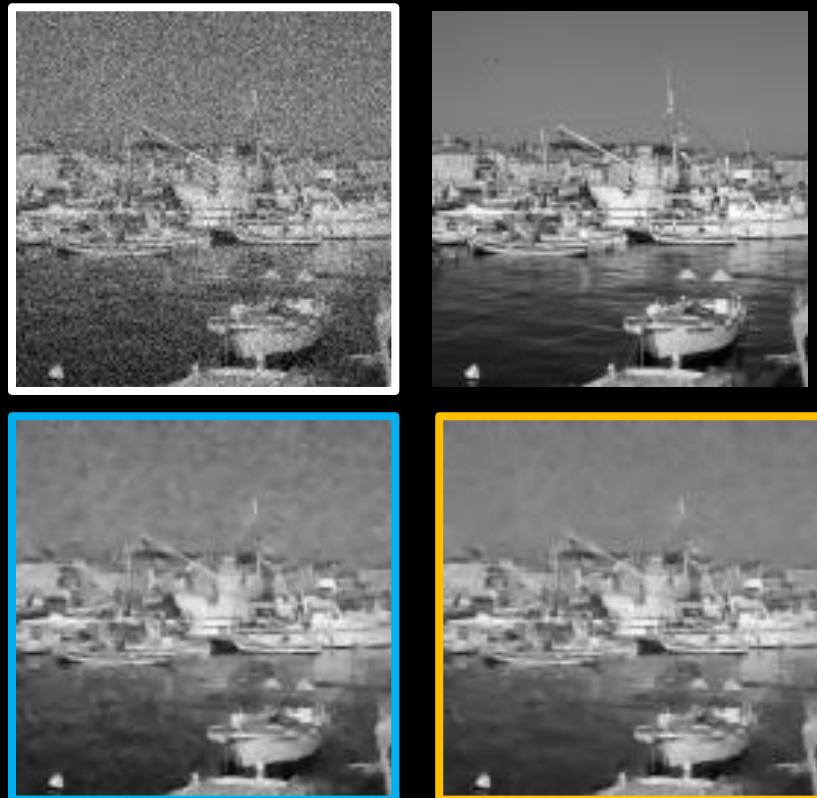


Image denoising



Noisy	23.10dB
Trained – Local	29.13dB
Trained – Non-local	29.42dB
Haar soft thresh.	26.78dB



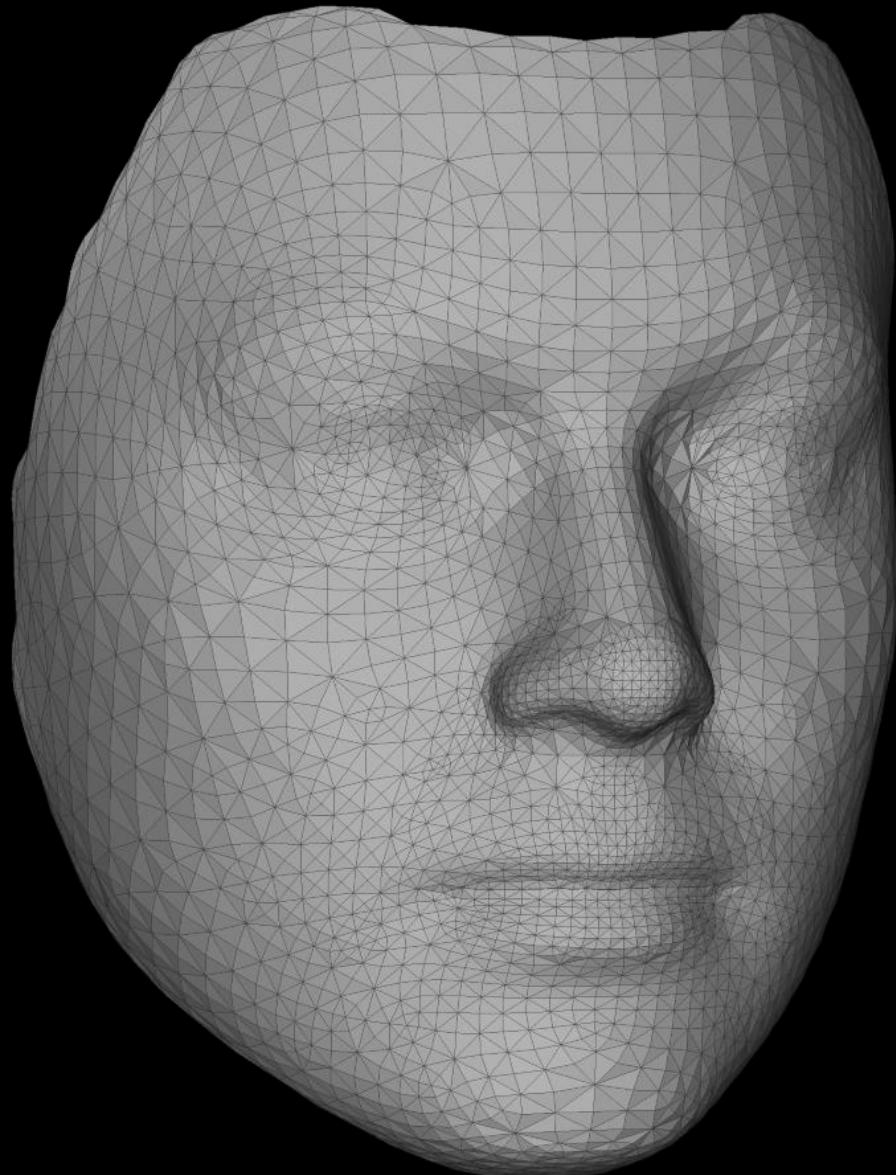
Triangular 3D mesh

Graph

- ▶ Vertices: points in 3D space
- ▶ Edges: forming triangulated graph
- ▶ Weights (if any): associated to local 3D shape

Signals

- ▶ Colors
- ▶ Normals
- ▶ Mesh deformations



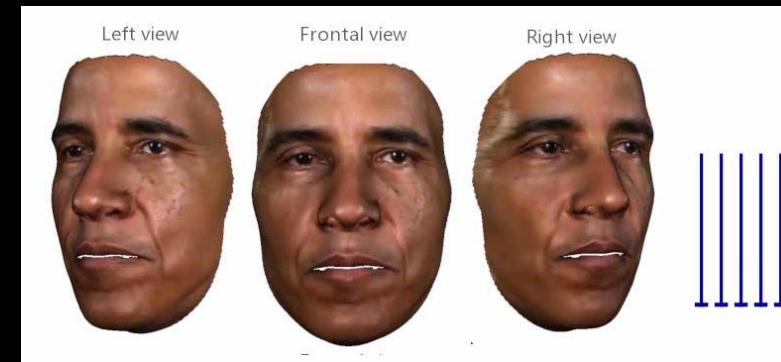
Face capture from single video



[Cao et al., 2015]



[Suwajanakorn et al., 2014]



[Garrido et al., 2016]

Detailed 3D face rig

Parametric face model

Two-level coarse linear modelling

- ▶ Inter-individual variations: linear space around average neutral face (AAM)
- ▶ Expressions: linear space of main modes of deformations around neutral (*blendshapes*)

Reconstruction and tracking from raw measurements

- ▶ Extract person's neutral *shape* (morphology)
- ▶ Extract/track main *deformations* (expression/performance)
- ▶ Mitigate model limitations through *smooth corrections*
- ▶ Recover person-specific fine scale *details*



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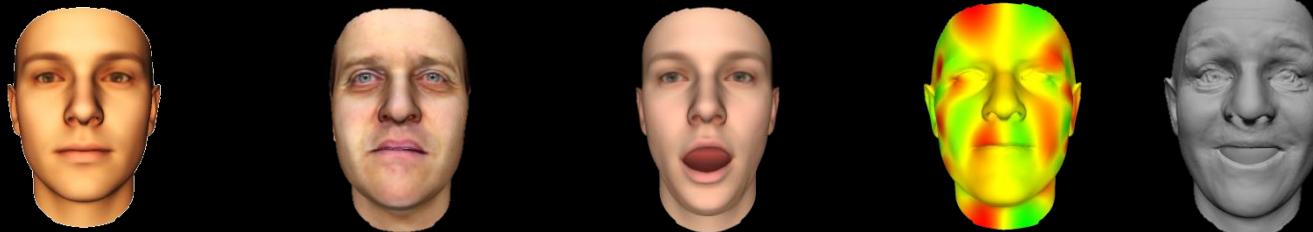
Smooth correction

Layered mesh model

[Garrido *et al.* 2016]



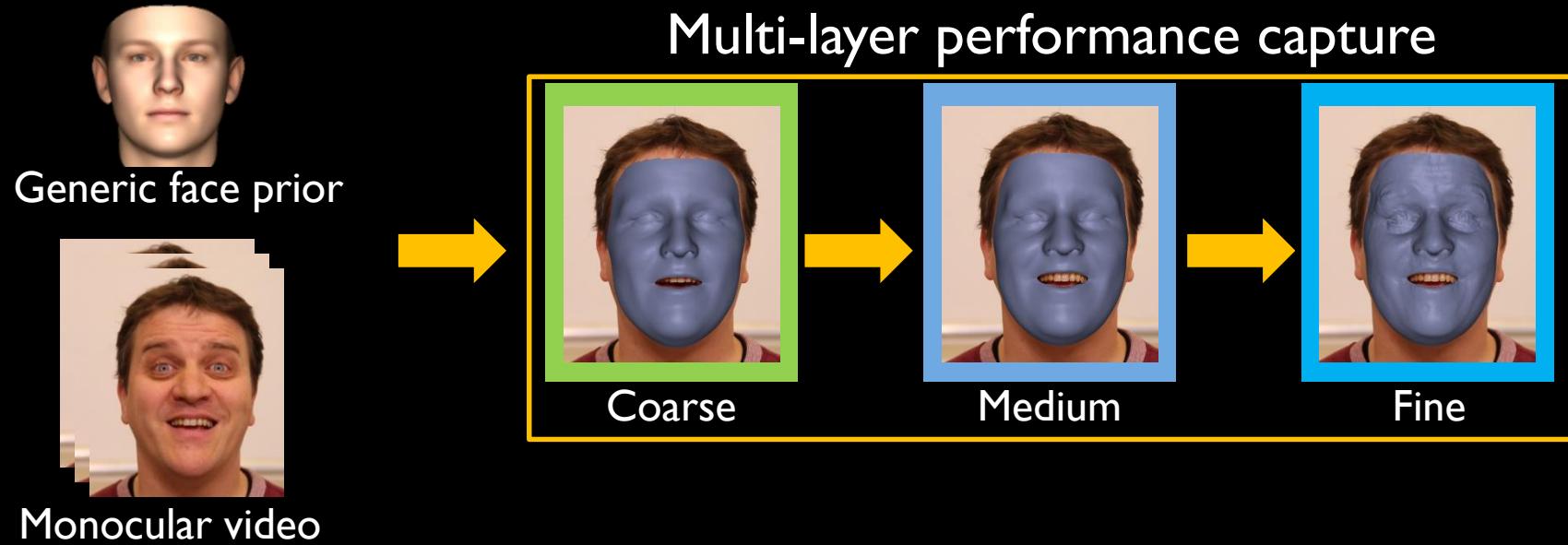
$$m = m_0 + A\alpha + B\beta + C\eta + d \in \mathbb{R}^{3n}$$



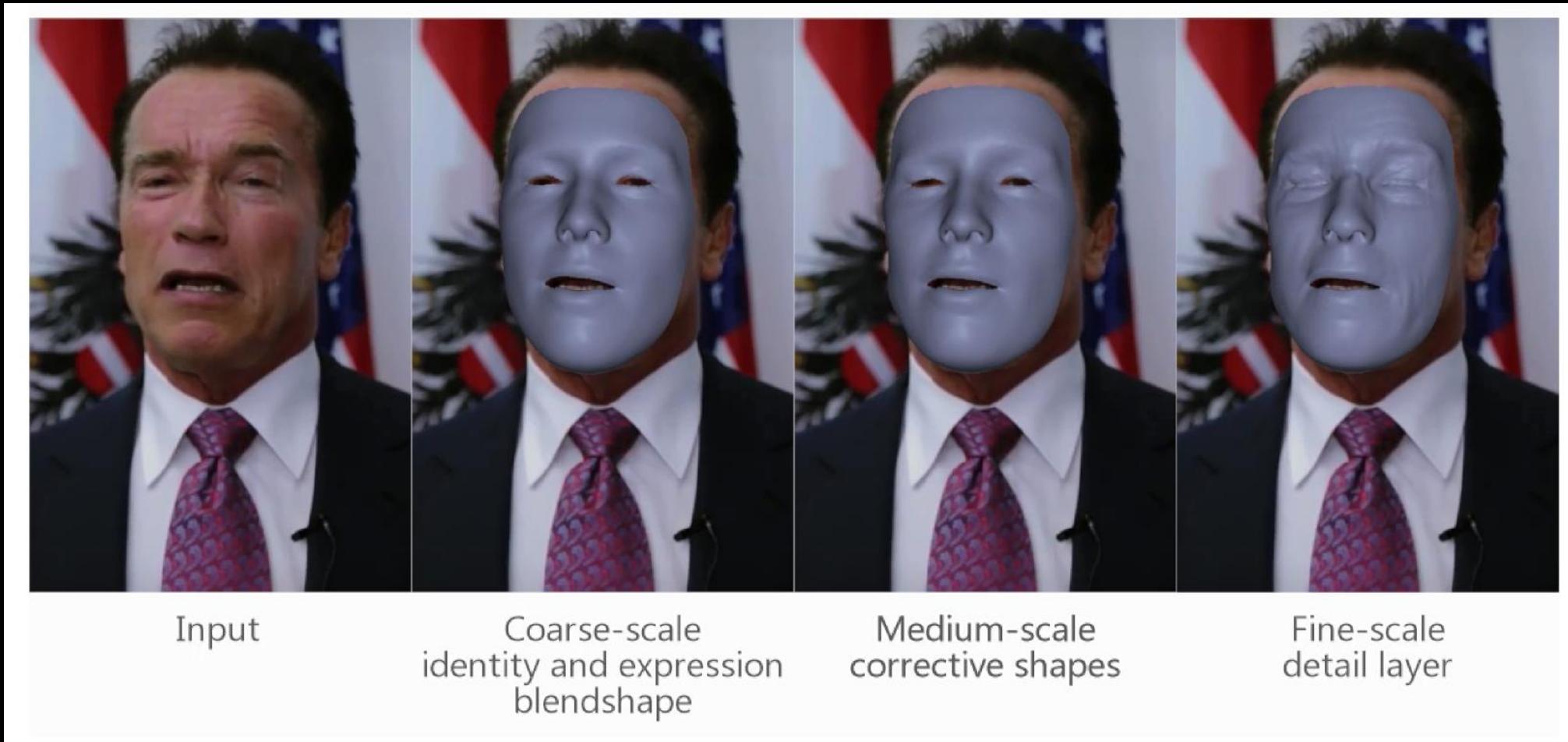
Graph harmonics on each coordinate [Vallet and Levy 2008][Li *et al.* 2013]

$$C\eta = \begin{bmatrix} U_k n_x \\ U_k n_y \\ U_k n_z \end{bmatrix}$$

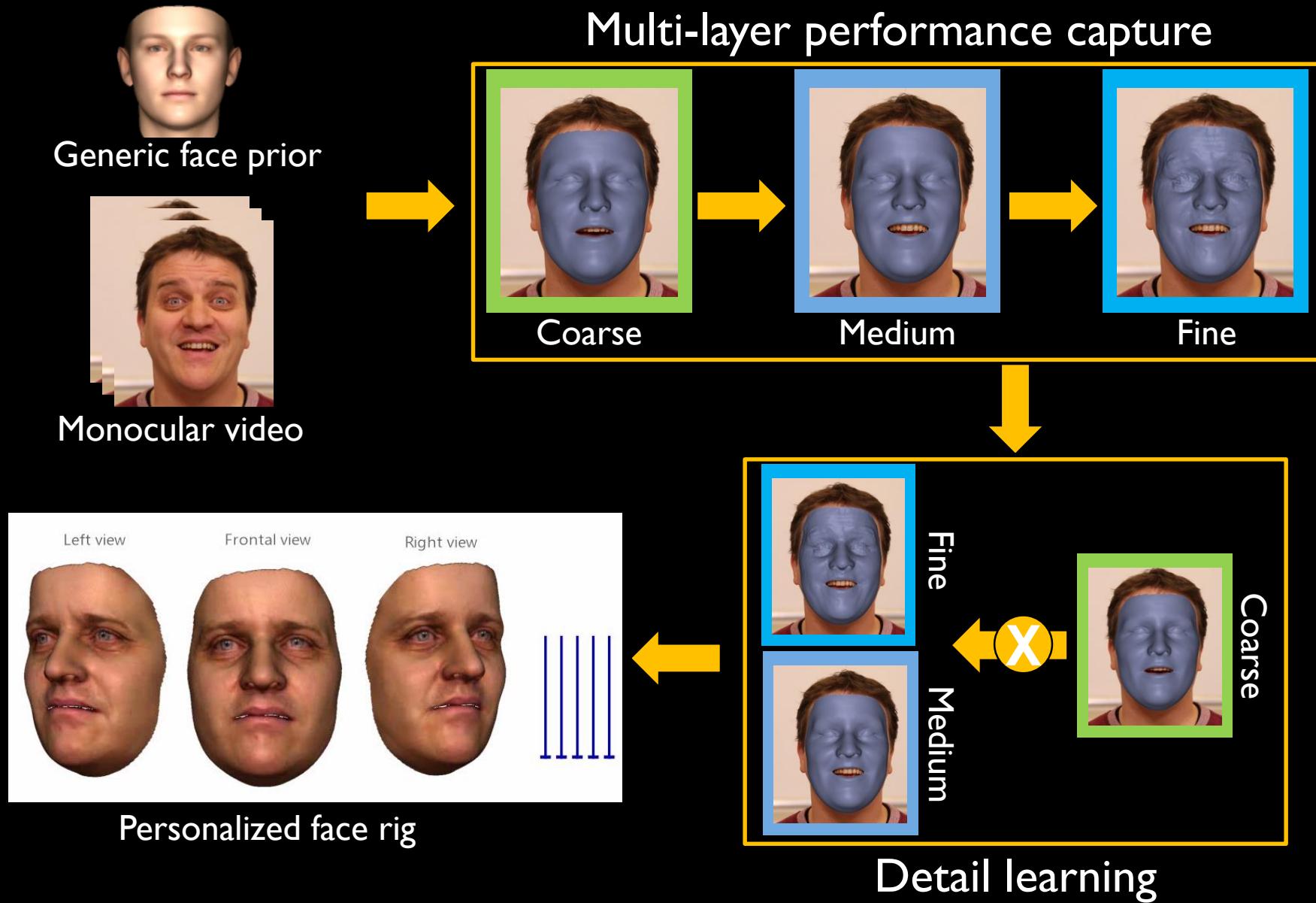
Model personalization and tracking in single video



Multi-layer performance capture



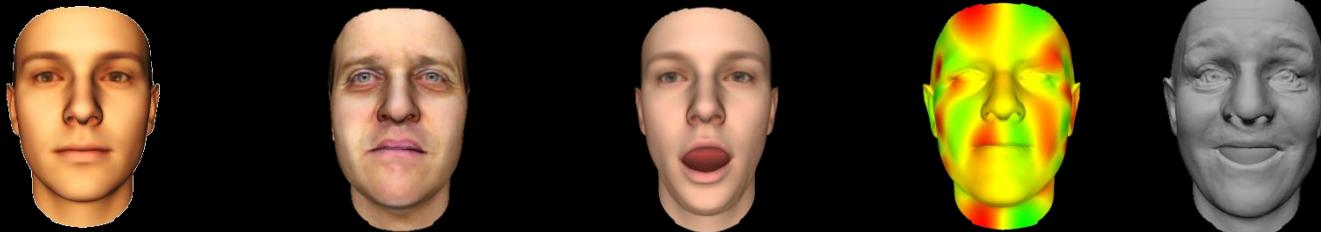
From capture to animation



Personalized face rig

Turn model into a face rig (puppet)

$$m = m_0 + A\alpha + B\beta + C\eta + d \in \mathbb{R}^{3n}$$



- Ridge regression $\hat{\eta} = R_{240 \times 75} \beta$

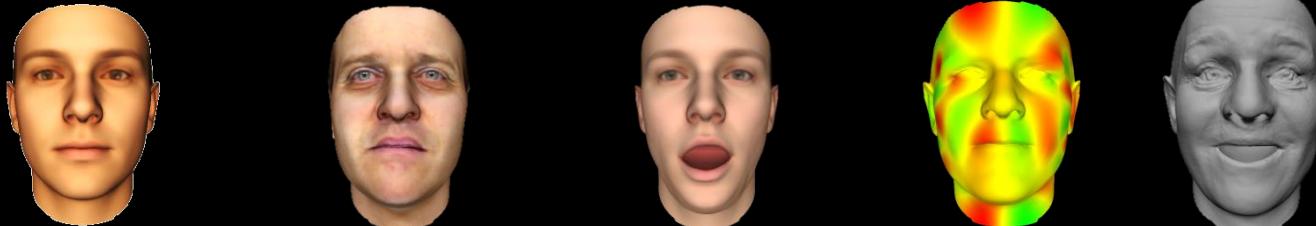
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fixed editable

regression

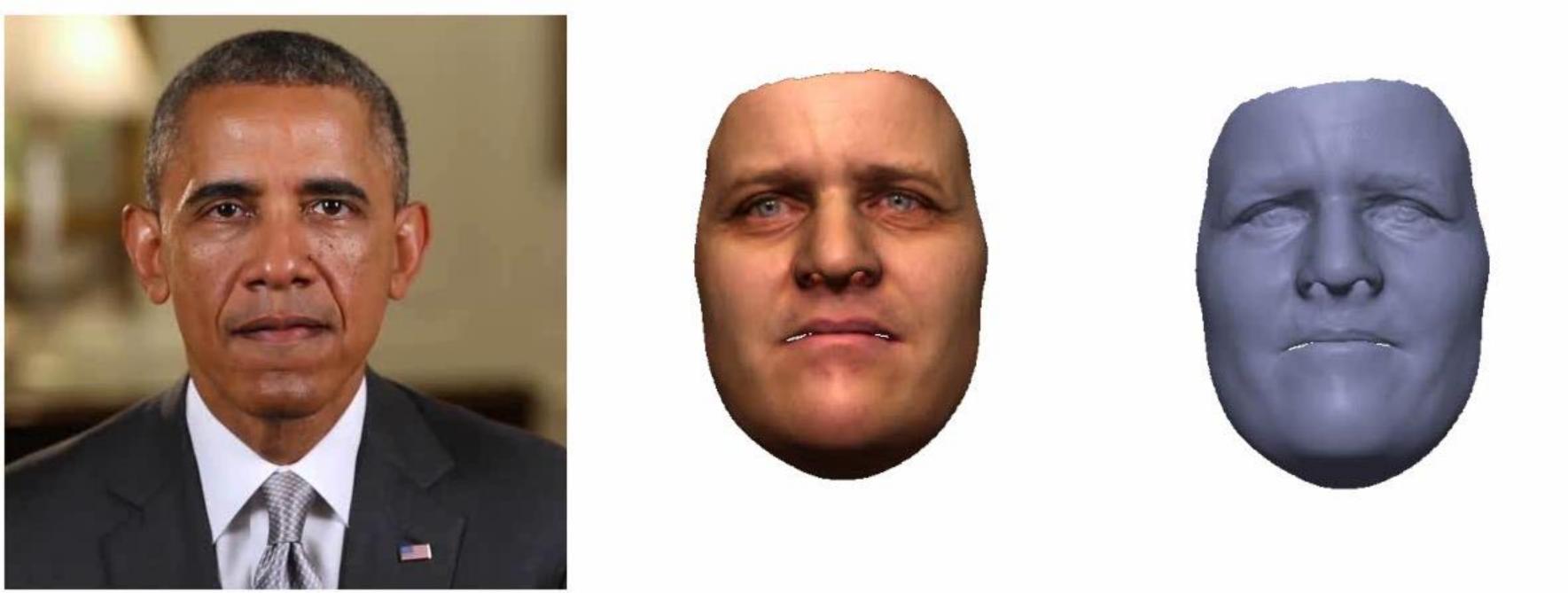


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Rig animation from capture



Rig animation from capture



From processing to learning on graphs

Patrick Pérez

Maths and Images in Paris

IHP, 2 March 2017

- ▶ G. Puy, P. Pérez. **Structured sampling and fast reconstruction of smooth graph signals.** Submitted to Information and Inference
- ▶ G. Puy, S. Kitic, P. Pérez. **Unifying local and non-local signal processing with graph CNNs.** arXiv:1702.07759
- ▶ P. Garrido, M. Zollhoefer, D. Casas, L. Valgaerts, K. Varanasi, P. Pérez, Ch. Theobalt. **Reconstruction of personalized 3D face rigs from monocular video.** ACM Trans. on Graphics, 35(3), 2016