

# Factorization and Optical Flow

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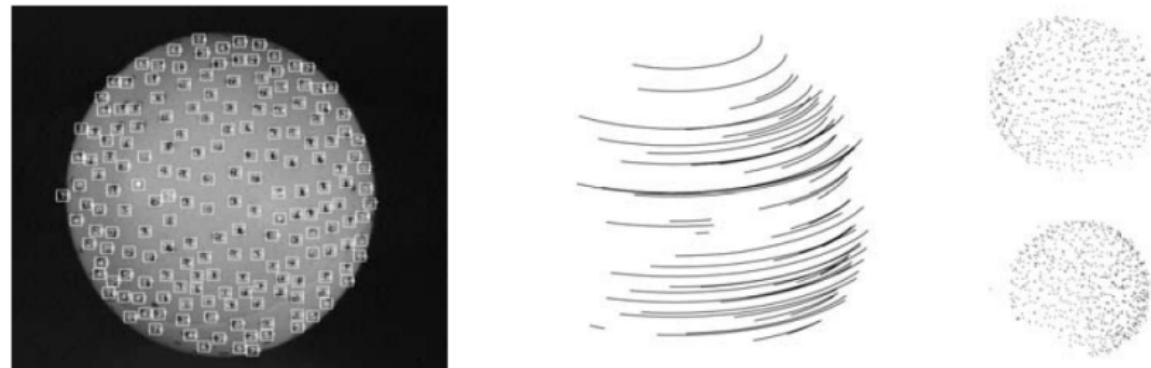
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Let's talk about Factorization

# Factorization from Video Sequences

- When we have video sequences, we can get **feature tracks**
- Often, we can reconstruct structure and motion from those tracks using **factorization**



**Figure:** 3D reconstruction of a rotating ping pong ball using factorization [Tomasi and Kanade, 92]

# Orthographic and Weak perspective

- In orthographic and weak perspective, the last row is always  $[0, 0, 0, 1]$ , there is no division by the last row and thus we can write

$$\mathbf{x}_{ji} = \tilde{\mathbf{P}}_j \bar{\mathbf{p}}_i$$

with  $\mathbf{x}_{ji}$  the location of the projection of the  $i$ -th point in the  $j$ -th frame, and  $\tilde{\mathbf{P}}_j$  a  $2 \times 4$  projection matrix, and  $\bar{\mathbf{p}}_i = (X_i, Y_i, Z_i, 1)$ .

- We can compute the centroid of the points

$$\bar{\mathbf{x}}_j = \frac{1}{N} \sum_i \mathbf{x}_{ji} = \tilde{\mathbf{P}}_j \frac{1}{N} \sum_i \bar{\mathbf{p}}_i = \tilde{\mathbf{P}}_j \bar{\mathbf{c}}$$

with  $\bar{\mathbf{c}} = (\bar{X}, \bar{Y}, \bar{Z}, 1)$  the augmented 3D centroid of the point cloud

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# Factorization

- Let  $\tilde{\mathbf{x}}_{ji} = \mathbf{x}_{ji} - \bar{\mathbf{x}}_j$  be the 2D point locations after their image centroid has been subtracted. We have

$$\tilde{\mathbf{x}}_{ji} = \mathbf{M}_j \mathbf{p}_i$$

where  $\mathbf{M}_j$  is the upper  $2 \times 3$  portion of the projection matrix  $\mathbf{P}_j$ , and  $\mathbf{p}_i = (X_i, Y_i, Z_i)$ .

- Concatenating all measurements we have

$$\hat{\mathbf{X}} = \begin{bmatrix} \tilde{\mathbf{x}}_{11} & \cdots & \tilde{\mathbf{x}}_{1i} & \cdots & \tilde{\mathbf{x}}_{1N} \\ \vdots & & \vdots & & \vdots \\ \tilde{\mathbf{x}}_{j1} & \cdots & \tilde{\mathbf{x}}_{ji} & \cdots & \tilde{\mathbf{x}}_{jN} \\ \vdots & & \vdots & & \vdots \\ \tilde{\mathbf{x}}_{M1} & \cdots & \tilde{\mathbf{x}}_{Mi} & \cdots & \tilde{\mathbf{x}}_{MN} \end{bmatrix} = \begin{bmatrix} \mathbf{M}_1 \\ \vdots \\ \mathbf{M}_j \\ \vdots \\ \mathbf{M}_N \end{bmatrix} \begin{bmatrix} \mathbf{p}_1 & \cdots & \mathbf{p}_i & \cdots & \mathbf{p}_N \end{bmatrix} = \hat{\mathbf{M}} \hat{\mathbf{S}}$$

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## More on factorization

- Because  $\hat{\mathbf{M}}$  is a  $2M \times 3$  matrix and  $\hat{\mathbf{S}}$  a  $3 \times N$  matrix, if we apply SVD to  $\hat{\mathbf{X}}$ , we will have only 3 non-zero singular values.
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What if the motion is non-rigid?

# Non-rigid Structure from Motion

[C. Bregler, A. Hertzmann and H. Biermann, CVPR00]

- Observed shapes can be represented as a linear combination of a compact set of basis shapes
- Each instantaneous structure is expressed as a point in the linear space of shapes spanned by the shape basis

$$\mathbf{S} = \sum_{l=1}^K l_i \mathbf{S}_i$$

with  $\mathbf{S}, \mathbf{S}_i \in \Re^{3 \times P}$ ,  $l_i \in \Re$

- Since the space of spatial deformations is highly object specific, the shape basis need to be estimated anew for each video sequence
- The shape basis of a mouth smiling, for instance, cannot be recycled to compactly represent a person walking

## More details

- Under the scale orthographic projection

$$\begin{bmatrix} u_1 & u_2 & \cdots & u_P \\ v_1 & v_2 & \cdots & v_P \end{bmatrix} = \mathbf{R} \left( \sum_{i=1}^K l_i \mathbf{S}_i \right) + \mathbf{T}$$

with

$$\mathbf{R} = \begin{bmatrix} r_1 & r_2 & r_3 \\ r_4 & r_5 & r_6 \end{bmatrix}$$

containing the first 2 rows of the full 3d camera rotation matrix, and  $\mathbf{T}$  is the camera translation

- As in Tomasi-Kanade, we eliminate  $\mathbf{T}$  by subtracting the mean of all 2D points, and assuming that  $\mathbf{S}$  is centered at the origin
- Thus

$$\begin{bmatrix} u_1 & \cdots & u_P \\ v_1 & \cdots & v_P \end{bmatrix} = [l_1 \mathbf{R} \quad \cdots \quad l_K \mathbf{R}] \begin{bmatrix} \mathbf{S}_1 \\ \vdots \\ \mathbf{S}_K \end{bmatrix}$$

## More details

$$\begin{bmatrix} u_1 & \cdots & u_P \\ v_1 & \cdots & v_P \end{bmatrix} = [I_1\mathbf{R} \quad \cdots I_K\mathbf{R}] \begin{bmatrix} \mathbf{S}_1 \\ \vdots \\ \mathbf{S}_K \end{bmatrix}$$

- Adding a temporal index to each 2D point, and denoting the tracked points in frame t as  $(u_i^t, v_i^t)$ , we have

$$\mathbf{W} = \begin{bmatrix} u_1^1 & \cdots & u_P^1 \\ v_1^1 & \cdots & v_P^1 \\ \vdots & & \vdots \\ u_1^N & \cdots & u_P^N \\ v_1^N & \cdots & v_P^N \end{bmatrix} = \begin{bmatrix} I_1^1\mathbf{R}^1 & \cdots & I_K^1\mathbf{R}^1 \\ \vdots & & \vdots \\ I_1^N\mathbf{R}^N & \cdots & I_K^N\mathbf{R}^N \end{bmatrix} \begin{bmatrix} \mathbf{S}_1 \\ \vdots \\ \mathbf{S}_K \end{bmatrix} = \mathbf{QB}$$

- Performing SVD, and taking the first  $3K$  singular vectors / values

$$\mathbf{W}^{2N \times P} = \mathbf{U}\Sigma\mathbf{V}^T = \mathbf{Q}^{2N \times 3K}\mathbf{B}^{3K \times P}$$

# Factorizing Pose from Configuration

- Performing SVD, and taking the first  $3K$  singular vectors / values

$$\mathbf{W}^{2N \times P} = \mathbf{U}\Sigma\mathbf{V}^T = \mathbf{Q}^{2N \times 3K}\mathbf{B}^{3K \times P}$$

- In the second step, we extract the camera rotations  $\mathbf{R}_t$  and shape basis weights  $l_t$  from the matrix  $\hat{\mathbf{Q}}$
- $\hat{\mathbf{Q}}$  only contains  $N(K + 6)$  free variables
- Consider two rows of  $\hat{\mathbf{Q}}$  that correspond to one single time frame  $t$ , and drop the index on  $t$

$$\hat{\mathbf{q}}^t = [l_1^t \mathbf{R}^t \quad \dots \quad l_K^t \mathbf{R}^t] = \begin{bmatrix} l_1 r_1 & l_1 r_2 & l_1 r_3 & \dots & l_K r_1 & l_K r_2 & l_K r_3 \\ l_1 r_4 & l_1 r_5 & l_1 r_6 & \dots & l_K r_4 & l_K r_5 & l_K r_6 \end{bmatrix}$$

- Reordering,

$$\hat{\mathbf{q}} = \begin{bmatrix} l_1 r_1 & l_1 r_2 & l_1 r_3 & l_1 r_4 & l_1 r_5 & l_1 r_6 \\ \vdots & & & & & \vdots \\ l_K r_1 & l_K r_2 & l_K r_3 & l_K r_4 & l_K r_5 & l_K r_6 \end{bmatrix} = \begin{bmatrix} l_1 \\ \vdots \\ l_K \end{bmatrix} [r_1 \quad r_2 \quad \dots \quad r_6]$$

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- This has rank 1, and can be obtained from SVD by applying successively reordering and factorization to all time blocks of  $\hat{\mathbf{Q}}$
- In the final step, we need to enforce the orthonormality of the rotation matrices
- A linear transformation  $\mathbf{G}$  is found by solving a least squares problem, where  $\mathbf{G}$  maps  $\hat{\mathbf{R}}^t$  into a rotation matrix  $\mathbf{R}^t = \hat{\mathbf{R}}^t \mathbf{G}$
- The least squares problem imposes orthogonality by

$$\begin{aligned} [r_1 & r_2 & r_3] \mathbf{G} \mathbf{G}^T [r_1 & r_2 & r_3]^T &= 1 \\ [r_3 & r_4 & r_5] \mathbf{G} \mathbf{G}^T [r_3 & r_4 & r_5]^T &= 1 \\ [r_1 & r_2 & r_3] \mathbf{G} \mathbf{G}^T [r_4 & r_5 & r_6]^T &= 0 \end{aligned}$$

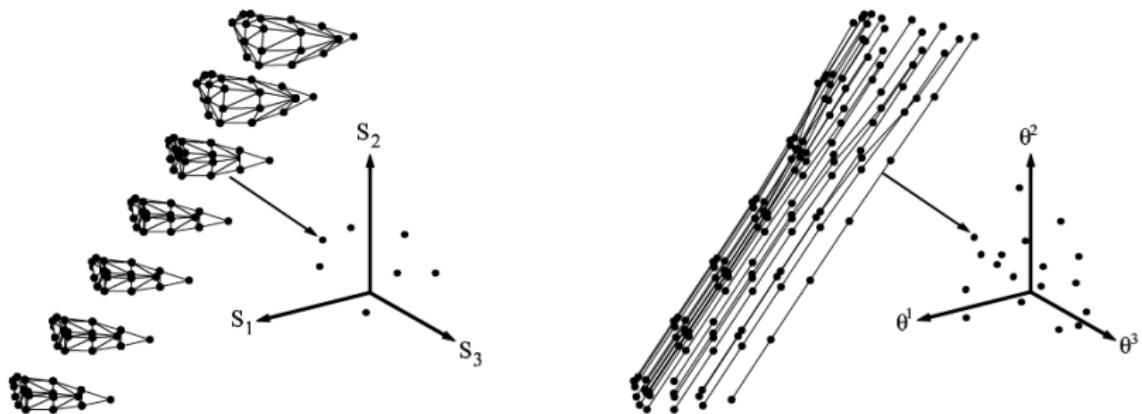
# Trajectory basis

- Let's look again at the shape matrix

$$\mathbf{S}^* = \begin{bmatrix} X_{11} & \cdots & X_{1P} & Y_{11} & \cdots & Y_{1P} & Z_{11} & \cdots & Z_{1P} \\ \vdots & & \vdots & \vdots & & \vdots & \vdots & & \vdots \\ X_{F1} & \cdots & X_{FP} & Y_{F1} & \cdots & Y_{FP} & Z_{F1} & \cdots & Z_{FP} \end{bmatrix}$$

- In the previous case, we assume that this matrix has rank  $K$ , with  $K$  the number of shape basis. We took the row space
- Now let's take the column space, and we call this **trajectory space**
- If the time varying shape of an object can be expressed by a minimum of  $k$  shape basis, then there exist exactly  $k$  trajectory basis vectors that can represent the same time varying shape
- We consider the structure as a set of trajectories  
 $T(i) = [T_x(i)^T, T_y(i)^T, T_z(i)^T]$ , with  $T_x(i)^T = [X_{1,i}, \dots, X_{F,i}]$ , etc.

# Shape vs Trajectory basis



# Trajectory basis

- We consider the structure as a set of trajectories

$T(i) = [T_x(i)^T, T_y(i)^T, T_z(i)^T]$ , with  $T_x(i)^T = [X_{1,i}, \dots, X_{F,i}]$ , etc.

- We can then say

$$T_x(i) = \sum_{j=1}^K a_{xj}(i)\theta^j \quad T_y(i) = \sum_{j=1}^K a_{yj}(i)\theta^j \quad T_z(i) = \sum_{j=1}^K a_{zj}(i)\theta^j$$

with  $\theta^j$  the trajectory basis vector, and  $a_{xj}(i), a_{yj}(i), a_{zj}(i)$  the coefficients corresponding to that basis vector.

- The time varying structure matrix can then be factorized into an inverse projection matrix and coefficient matrix

$$\mathbf{S}_{3F \times P} = \Theta_{3F \times 3k} \mathbf{A}_{3k \times P}$$

with  $\mathbf{A} = [\mathbf{A}_x^T, \mathbf{A}_y^T, \mathbf{A}_z^T]$

# More on Trajectory Basis

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with  $\mathbf{A} = [\mathbf{A}_x^T, \mathbf{A}_y^T, \mathbf{A}_z^T]$

- With a particular form

$$\mathbf{A}_x = \begin{bmatrix} a_{x1}(1) & \cdots & a_{x1}(P) \\ \vdots & \ddots & \vdots \\ a_{xk}(1) & \cdots & a_{xk}(P) \end{bmatrix} \quad \boldsymbol{\Theta} = \begin{bmatrix} \theta_1^T & & & \\ & \theta_1^T & & \\ & & \theta_1^T & \\ & & & \vdots \\ \theta_F^T & & & \\ & \theta_F^T & & \\ & & \theta_F^T & \end{bmatrix}$$

# Benefits

- Benefit of the trajectory space representation is that a basis can be pre-defined that can compactly approximate most real trajectories
- Before, PCA based on the data, so it could not represent all possible shapes
- Which basis to use?
- Discrete Fourier Transform basis, Discrete Wavelet Transform, etc
- They employed DCT

# Non-Rigid structure from motion with Trajectory basis

- Before we had

$$\mathbf{W} = \begin{bmatrix} u_1^1 & \dots & u_P^1 \\ v_1^1 & \dots & v_P^1 \\ \vdots & & \vdots \\ u_1^N & \dots & u_P^N \\ v_1^N & \dots & v_P^N \end{bmatrix} = \begin{bmatrix} l_1^1 \mathbf{R}^1 & \dots & l_K^1 \mathbf{R}^1 \\ \vdots & & \vdots \\ l_1^N \mathbf{R}^N & \dots & l_K^N \mathbf{R}^N \end{bmatrix} \begin{bmatrix} \mathbf{S}_1 \\ \vdots \\ \mathbf{S}_K \end{bmatrix} = \mathbf{QB}$$

- Performing SVD, and taking the first  $3K$  singular vectors / values

$$\mathbf{W}^{2N \times P} = \mathbf{U} \Sigma \mathbf{V}^T = \mathbf{Q}^{2N \times 3K} \mathbf{B}^{3K \times P}$$

- Now

$$\mathbf{W} = \begin{bmatrix} u_1^1 & \dots & u_P^1 \\ v_1^1 & \dots & v_P^1 \\ \vdots & & \vdots \\ u_1^N & \dots & u_P^N \\ v_1^N & \dots & v_P^N \end{bmatrix} = \begin{bmatrix} \mathbf{R}_1 & & \\ & \ddots & \\ & & \mathbf{R}_F \end{bmatrix} \mathbf{S} = \mathbf{R} \Theta \mathbf{A} = \Lambda \mathbf{A}$$

with  $\Lambda = \mathbf{R} \Theta$  a  $3F \times 3K$  matrix.

# Factorization

- We can use SVD to factorize into

$$\mathbf{W} = \hat{\Lambda} \hat{\mathbf{A}} \quad \text{with} \quad \Lambda = \hat{\Lambda} \mathbf{Q}, \quad \mathbf{A} = \mathbf{Q}^{-1} \hat{\mathbf{A}}$$

- The problem of recovering the rotation and structure is reduced to estimating the rectification matrix  $\mathbf{Q}$  from  $\Lambda$

$$\Lambda = \begin{bmatrix} r_1^1 \theta_1^T & r_2^1 \theta_2^T & r_3^1 \theta_1^T \\ r_4^1 \theta_1^T & r_5^1 \theta_2^T & r_6^1 \theta_1^T \\ \vdots & \vdots & \vdots \\ r_1^F \theta_F^T & r_2^F \theta_F^T & r_3^F \theta_F^T \\ r_4^F \theta_F^T & r_5^F \theta_F^T & r_6^F \theta_F^T \end{bmatrix}$$

- One can estimate  $\mathbf{Q}$  from  $\hat{\Lambda}$  by imposing orthogonality conditions
- Estimate  $\mathbf{R}$  from it using non-linear least squares
- Once  $\mathbf{R}$  is known, we can estimate  $\Lambda = \mathbf{R} \Theta$
- Then the coefficients can be solved via least squares  $\Lambda \hat{\mathbf{A}} = \mathbf{W}$

Let's talk about Optical Flow

# Optical Flow

- We saw how to estimate 2D motion, in the sense of a parametric transformation from one image to another
- The most general (and challenging) version of motion estimation is to compute an independent estimate of motion at each pixel
- This is called **optical flow**
- This typically involves minimizing the brightness or color difference between corresponding pixels summed over the image

$$E_{SSD-OF}(\mathbf{u}) = \sum_i |I_1(\mathbf{x}_i + \mathbf{u}) - I_0(\mathbf{x})|^2$$

- The assumption that corresponding pixel values remain the same in the two images is often called the brightness constancy constraint
- The displacement  $\mathbf{u}$  can be fractional, so a suitable interpolation function must be applied to image
- We can make  $E_{SSD-OF}$  more robust by applying robust estimators

# More on Optical Flow

- The energy

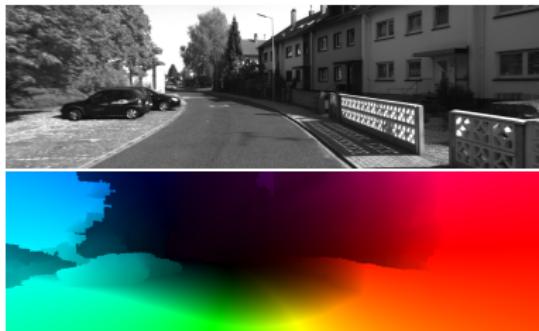
$$E_{SSD-OF}(\mathbf{u}) = \sum_i |I_1(\mathbf{x}_i + \mathbf{u}) - I_0(\mathbf{x})|^2$$

- The number of variables  $u$  is twice the number of pixels, thus the problem is under-constraint
- What can we do?
- The two classic approaches to this problem are to perform the summation locally over overlapping regions
- Or to formulate a MRF and do energy minimization
- Think about how you will formulate this

# Metrics and Benchmarks

- Same two datasets as for stereo: Middlebury and KITTI
- Have a look at their status
- What's a good metric?
- Mean-end point distance
- Percentage of pixels with distance bigger than some number of pixels
- What is the advantage of disadvantage of each?

# Examples and Visualizations



Good luck with the exam!