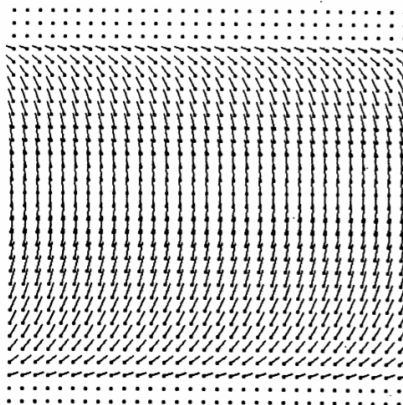
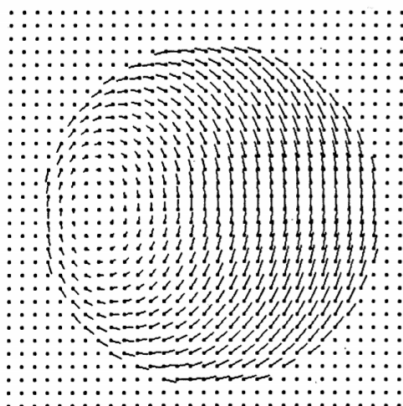


Class 8

Optical Flow

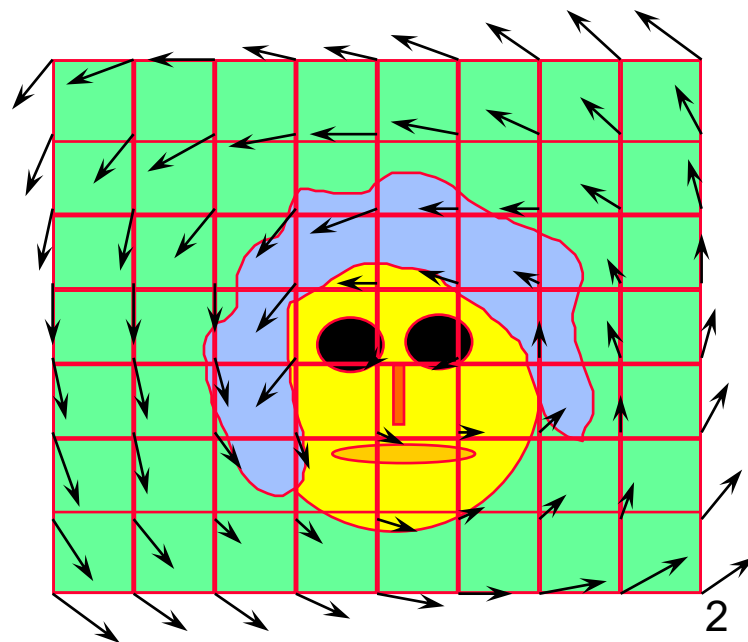


Change Detection

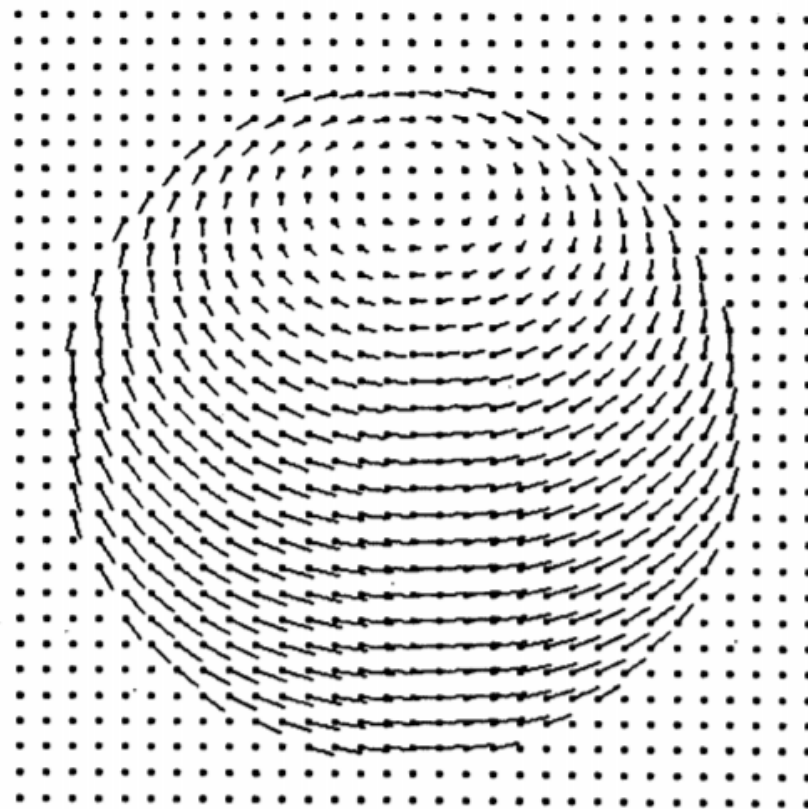
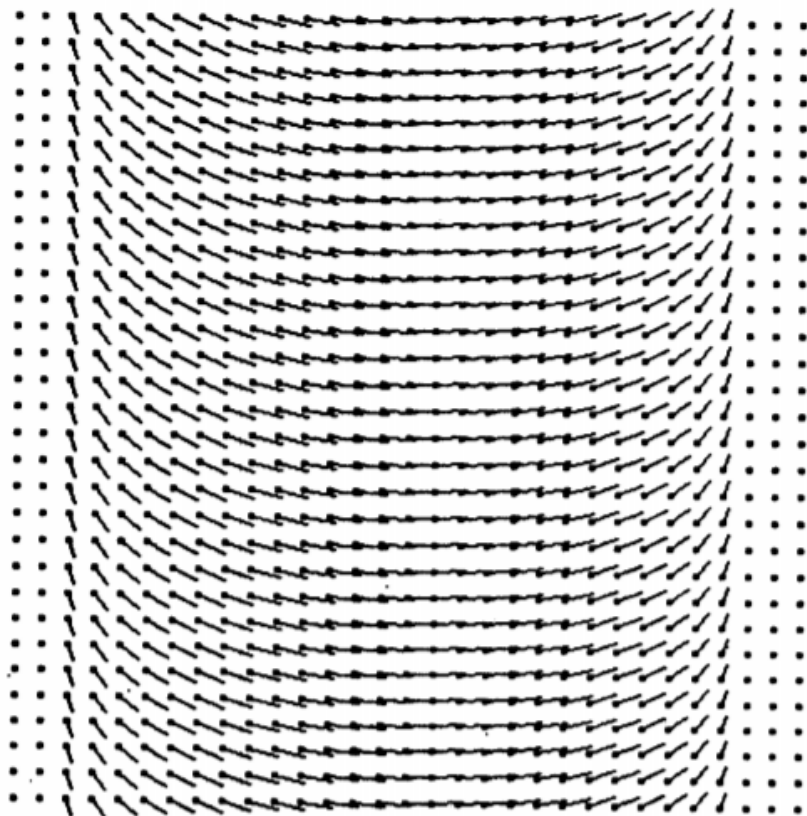


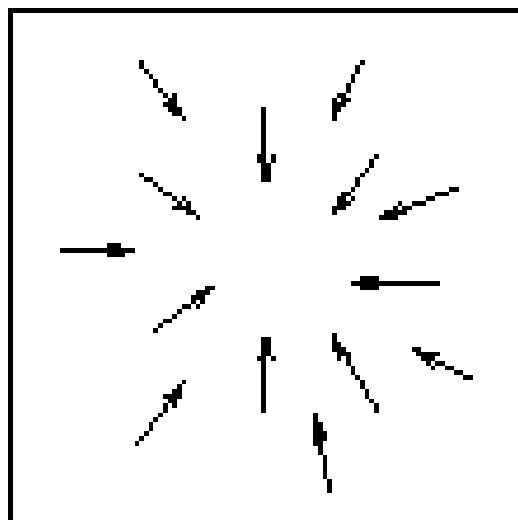
Optical Flow

- Pixel motion between consecutive frames:
 - Caused by camera or object motion
- Introduced by James J. Gibson 1940

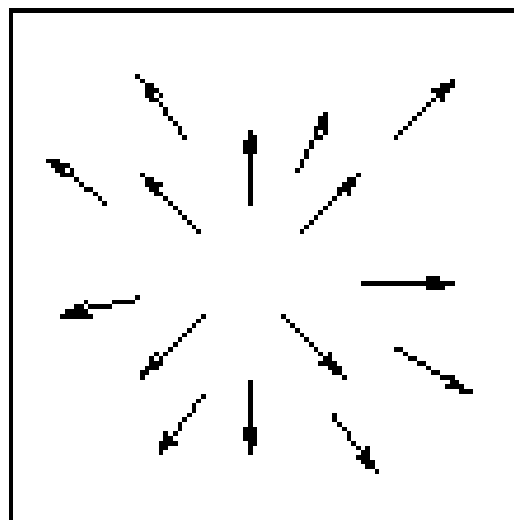


What is Moving and How?

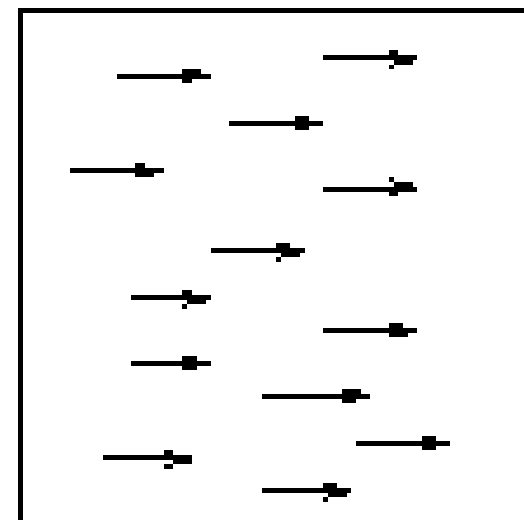




Zoom out

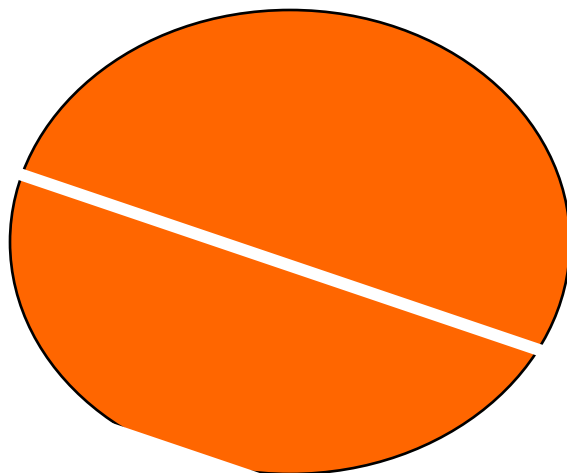


Zoom in



Pan Right to Left

Aperture Problem



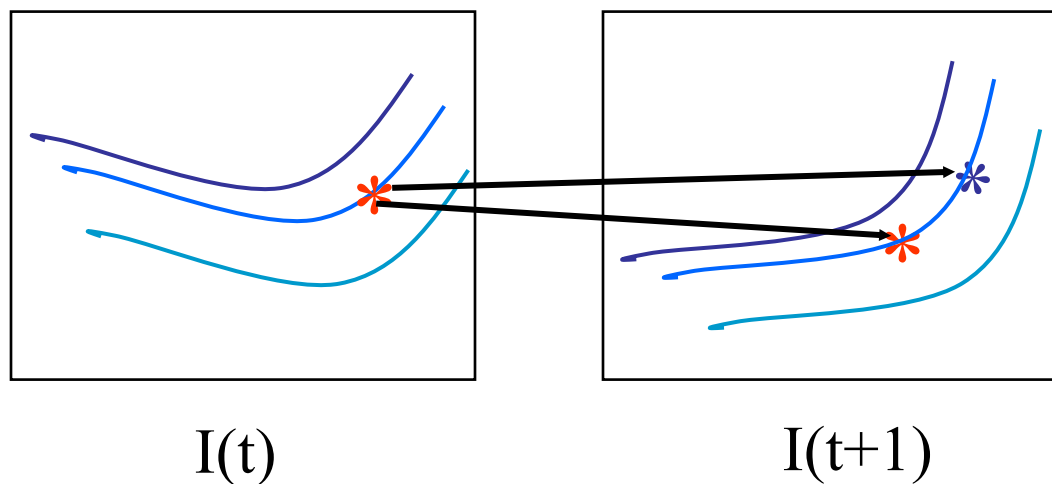
Optical Flow: Gradient Based

Assumptions:

- The movement is small
- Brightness constancy assumption (BCA):
 - The intensity of a given object point does not change between frames
 - $I(x + dx, y + dy, t + dt) = I(x, y, t)$

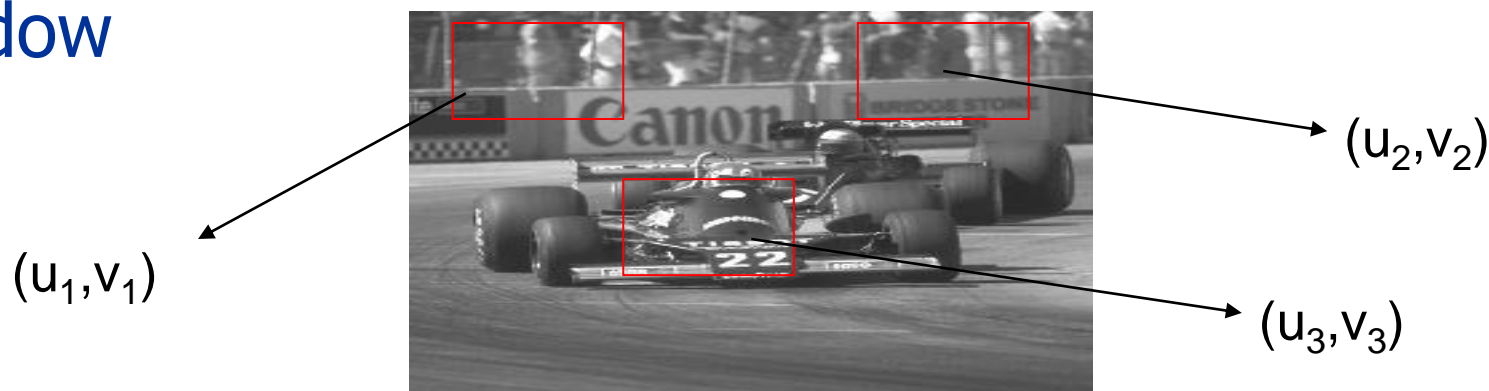
Ambiguity

- $I(x + dx, y + dy, t + dt) = I(x, y, t)$
- Brightness constancy assumption: insufficient!



Solution of Ambiguity

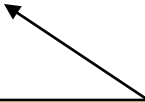
- Local constraint
 - Assume constant motion in a small local window



- How to use local constraint?
 - Naïve search: expensive!

Gradient Based Method

- Relates spatial and temporal gradients
- Assumptions:
 - First order approximation of the flow:
 $u(p)$ and $v(p)$ are small
 - $u(p)$ and $v(p)$ are constant (or smooth) in a small neighborhood of p



An under-determined problem
(aperture Problem)

Lucas-Kanade Algorithm

- Optical flow computation
- Gradient based algorithm

Optical Flow Equation

- Taylor Series for a pixel $p = (p_x, p_y)$

$$I(p_x + dx, p_y + dy, t + dt)$$

$$= I(p_x, p_y, t) + \frac{\partial I}{\partial x}(p)dx + \frac{\partial I}{\partial y}(p)dy + \frac{\partial I}{\partial t}(p)dt + \dots$$

- Brightness constancy assumption:

- $I(p_x + dx, p_y + dy, t + dt) = I(p_x, p_y, t)$

- $\frac{\partial I}{\partial x}(p)dx + \frac{\partial I}{\partial y}(p)dy + \frac{\partial I}{\partial t}(p)dt = 0$

- Notation: $I_x(p)dx + I_y(p)dy = -I_t(p)dt$

Optical Flow Equation

- $I_x(p)dx + I_y(p)dy = -I_t(p)dt$
- Divide by dt
 - $I_x(p)\frac{dx}{dt} + I_y(p)\frac{dy}{dt} = -I_t(p)$
 - $I_x(p)u(p) + I_y(p)v(p) = -I_t(p)$
- Matrix notation: $(I_x(p), I_y(p)) \begin{pmatrix} u(p) \\ v(p) \end{pmatrix} = -I_t(p)$

Unknowns

Local Constant Flow

- For each p_i we have:

$$\begin{pmatrix} I_x(p_i), I_y(p_i) \end{pmatrix} \begin{pmatrix} u(p_i) \\ v(p_i) \end{pmatrix} = -I_t(p_i)$$

- Let $w(p_0)$ be a small patch around p_0
- Assume constant motion $\forall p_i \in w(p_0)$:

$$\begin{pmatrix} I_x(p_1), I_y(p_1) \\ I_x(p_2), I_y(p_2) \\ I_x(p_3), I_y(p_3) \end{pmatrix} \begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = - \begin{pmatrix} I_t(p_1) \\ I_t(p_2) \\ \vdots \\ I_t(p_k) \end{pmatrix}$$

Local Constant Flow

Let $p_1 \dots p_k \in w(p_0)$:

$$\begin{pmatrix} I_x(p_1) & I_y(p_1) \\ I_x(p_2) & I_y(p_2) \\ \vdots & \vdots \\ I_x(p_k) & I_y(p_k) \end{pmatrix} \begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = - \begin{pmatrix} I_t(p_1) \\ I_t(p_2) \\ \vdots \\ I_t(p_k) \end{pmatrix}$$

A **b**

Is there a problem?

That is: $A \begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = b \quad \longrightarrow \quad \begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = A^+ b$

$$A^+ = (A^T A)^{-1} A^T$$

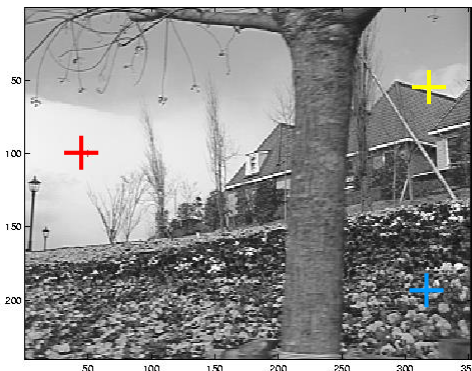
Algebra: definition of C

- $A = \begin{pmatrix} I_x(p_1) & I_y(p_1) \\ I_x(p_2) & I_y(p_2) \\ \vdots & \vdots \\ I_x(p_k) & I_y(p_k) \end{pmatrix}$

- $A^T A = \begin{pmatrix} I_x(p_1) & I_x(p_2) & \dots & I_x(p_k) \\ I_y(p_1) & I_y(p_2) & \dots & I_y(p_k) \end{pmatrix} \begin{pmatrix} I_x(p_1) & I_y(p_1) \\ I_x(p_2) & I_y(p_2) \\ \vdots & \vdots \\ I_x(p_k) & I_y(p_k) \end{pmatrix}$

$$= \begin{pmatrix} \sum I_x^2(p_i) & \sum I_x(p_i)I_y(p_i) \\ \sum I_x(p_i)I_y(p_i) & \sum I_y^2(p_i) \end{pmatrix}$$

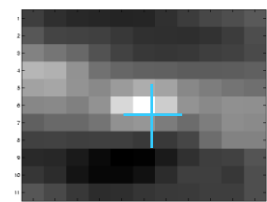
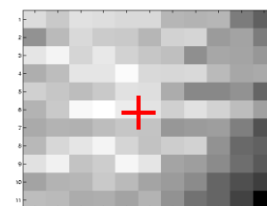
Cases



$$A \begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = b \quad \longrightarrow \quad A^T A \begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = A^T b$$

Let $C = A^T A = \begin{pmatrix} \sum I_x^2(p_i) & \sum I_x(p_i) I_y(p_i) \\ \sum I_x(p_i) I_y(p_i) & \sum I_y^2(p_i) \end{pmatrix}$

- $rank(C) = 0$ blank wall problem
- $rank(C) = 1$ aperture problem
- $rank(C) = 2$ enough texture



The Algorithm

- Smooth the image in the special domain
- Smooth the image in the temporal domain (not always necessary)
- For each pixel, p_0 :
 - Compute $A(p_0)$, $b(p_0)$, and $C(p_0)$
 - If $rank(C(p_0)) = 2$, compute $u(p_0)$ and $v(p_0)$ by:

$$\begin{pmatrix} u(p_0) \\ v(p_0) \end{pmatrix} = A^+ b$$

Modification

- Replace Σ in $c(p_0) = \begin{pmatrix} \sum I_x^2(p_i) & \sum I_x(p_i)I_y(p_i) \\ \sum I_x(p_i)I_y(p_i) & \sum I_y^2(p_i) \end{pmatrix}$

$p_i \in w(p_0)$

by Convolution with Gaussian:

- E.g., $\sum I_x^2(p_i) \longrightarrow (G * I_x^2)(p_0)$

$(G * I_x^2)$ is a matrix

- $$c(p_0) = \begin{pmatrix} (G * I_x^2)(p_0) & (G * I_x I_y)(p_0) \\ (G * I_x I_y)(p_0) & (G * I_y^2)(p_0) \end{pmatrix}$$

What can go wrong?

- Brightness constancy is **not** satisfied
- The motion is **not** small
- The motion is **not** translation
- A point does **not** move like its neighbors
 - window size is too large
 - what is the ideal window size?

Next

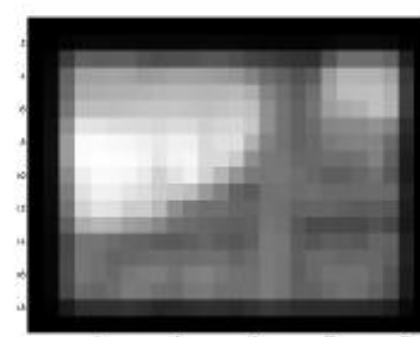
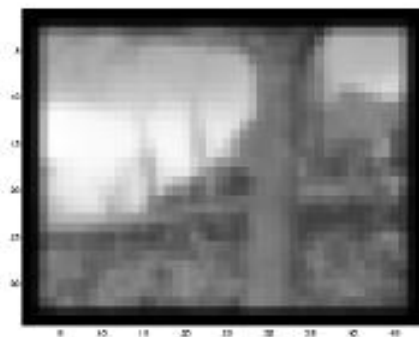
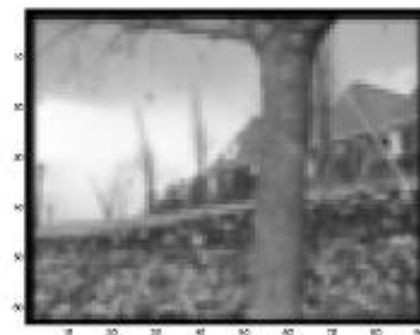
- Dealing with large motion
 - Use a pyramid of OF
- More general motion:
 - Affine rather than just translation
- Global solutions

Next

- Dealing with large motion
 - Use a pyramid of OF
- More general motion:
 - Affine rather than just translation
- Global solutions

Large Motion

- Reduce the Resolution
- What may be the problem?



Solution: Use a Pyramid

■ 1D: basic idea

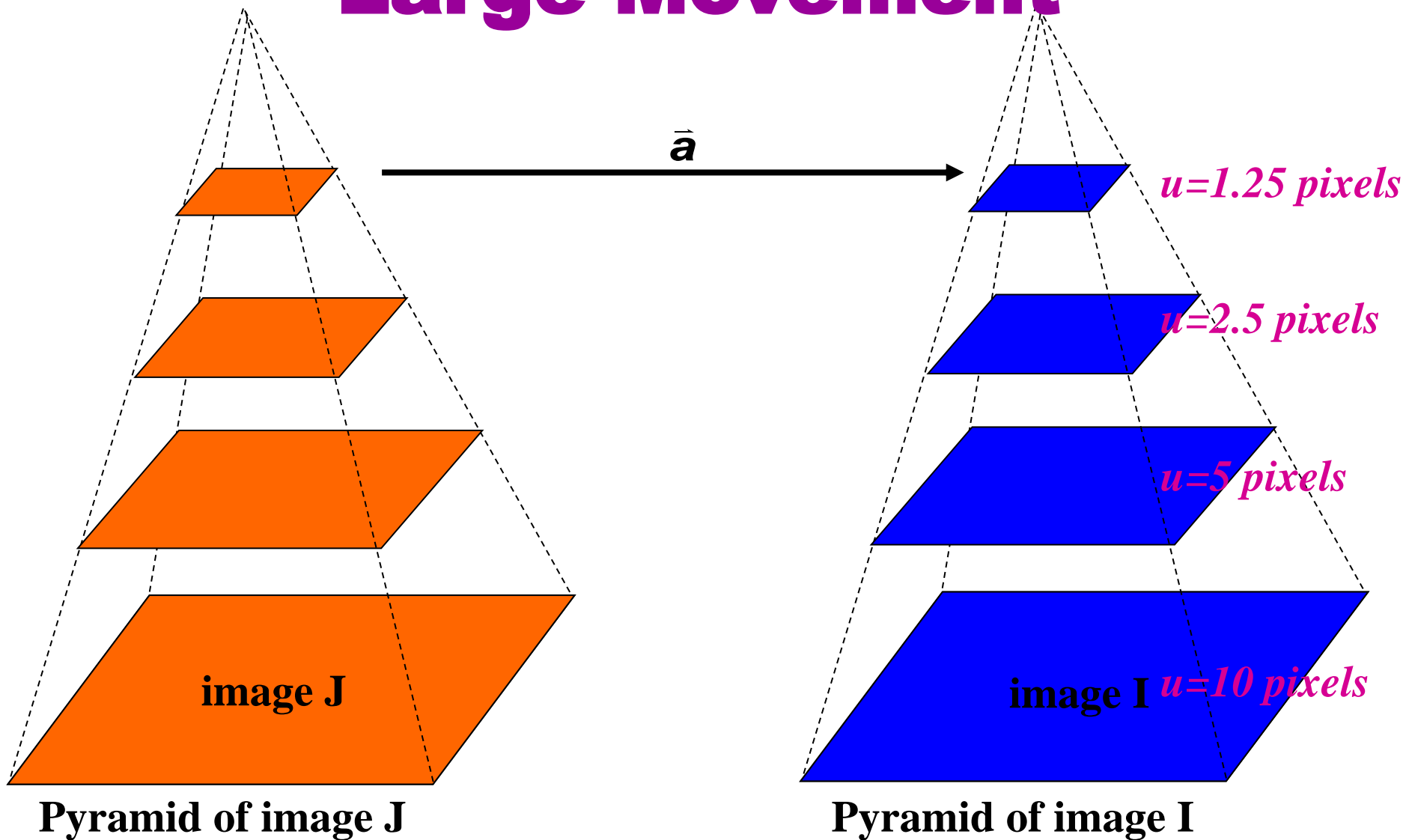
$$v = v'_1 + v_2 = 4 + 1 = 5$$

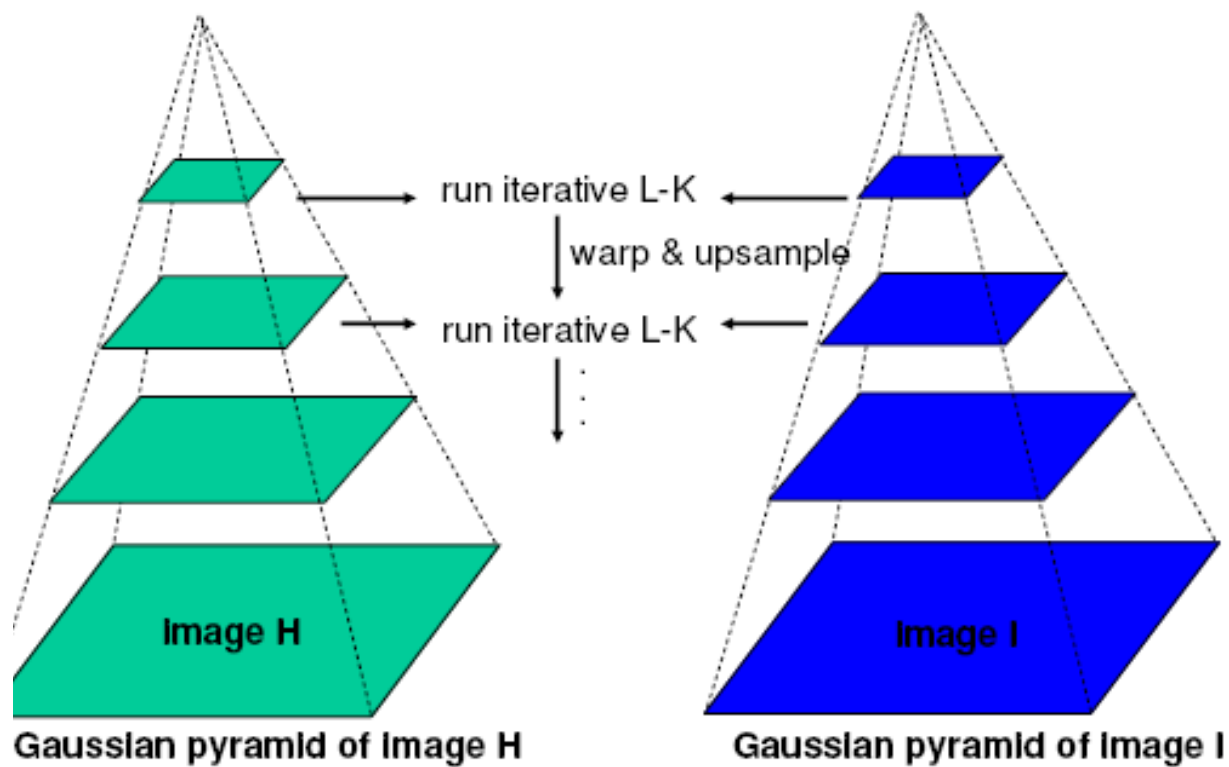


Back to the original image
 $v'_1 = 4$, warp -4



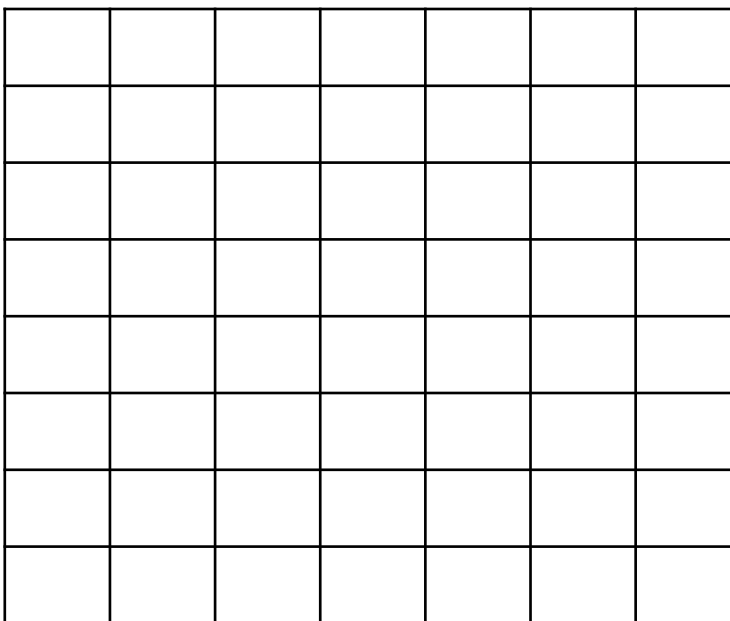
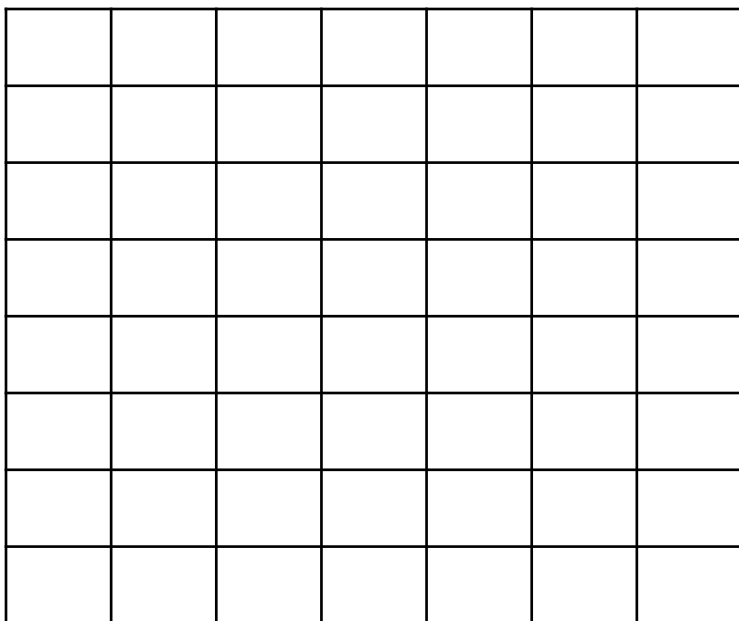
Large Movement



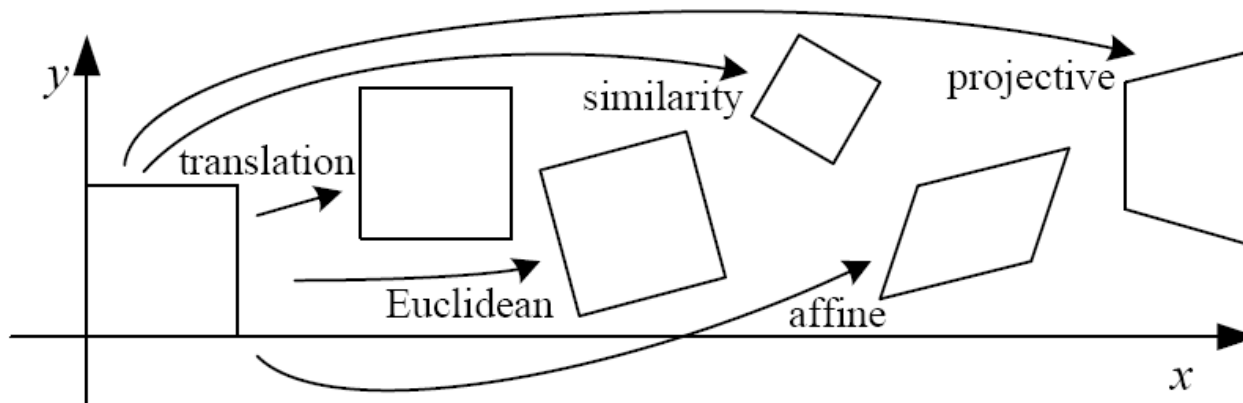


Implementation

- Warp function:
 - Generate a new image based on OF
 - How?



2D Motion Models



Name	Matrix	# D.O.F.	Preserves:	Icon
translation	$\begin{bmatrix} \mathbf{I} & \mathbf{t} \end{bmatrix}_{2 \times 3}$	2	orientation + ...	
rigid (Euclidean)	$\begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix}_{2 \times 3}$	3	lengths + ...	
similarity	$\begin{bmatrix} s\mathbf{R} & \mathbf{t} \end{bmatrix}_{2 \times 3}$	4	angles + ...	
affine	$\begin{bmatrix} \mathbf{A} \end{bmatrix}_{2 \times 3}$	6	parallelism + ...	
projective	$\begin{bmatrix} \tilde{\mathbf{H}} \end{bmatrix}_{3 \times 3}$	8	straight lines	

These transformations are closed under composition and inverse is a member

Example: Affine Motion

- Affine, $p = (x, y)^T$: $Ap + T$
 - $u(p) = u(x, y) = a_1 + a_2x + a_3y$
 - $v(p) = v(x, y) = a_4 + a_5x + a_6y$
- Brightness constancy assumption:
 - $I_x(p)u(p) + I_y(p)v(p) = -I_t(p)$
 - $-I_t(x, y) =$
 $I_x(x, y)(a_1 + a_2x + a_3y) + I_y(x, y)(a_4 + a_5x + a_6y)$
- Least Square Minimization: search for a_i

Cont.

$$B\vec{a} = -\vec{I}_t$$

- Search for $\vec{a} = (a_1, \dots, a_6)$ to minimize the least square of the BC assumption

$$Err(\vec{a}) =$$

$$\sum ((a_1 + a_2x + a_3y)I_x + (a_4 + a_5x + a_6y)I_y + I_t)^2$$

- Matrix notation:

$$\underbrace{\begin{pmatrix} I_x(p_1), x_1 I_x(p_1), y_1 I_x(p_1), I_y(p_1), x_1 I_y(p_1), y_1 I_y(p_1) \\ \vdots \\ I_x(p_k), x_k I_x(p_k), y_k I_x(p_k), I_y(p_k), x_k I_y(p_k), y_k I_y(p_k) \end{pmatrix}}_{\substack{\mathbf{B} \\ k \times 6}} \underbrace{\begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_6 \end{pmatrix}}_{\vec{a}} = - \underbrace{\begin{pmatrix} I_t(p_1) \\ I_t(p_2) \\ \vdots \\ I_t(p_k) \end{pmatrix}}_{\vec{I}_t}$$

Cont.

- We can compute: B and \vec{I}_t
- We want to solve for \vec{a} :

- $B \vec{a} = -\vec{I}_t$
 $k \times 6$

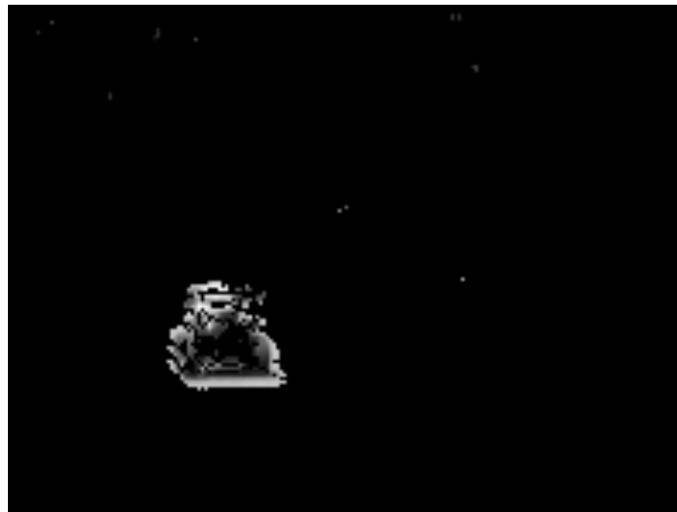
- $B^T B \vec{a} = -B^T \vec{I}_t$
 6×6 $6 \times k$

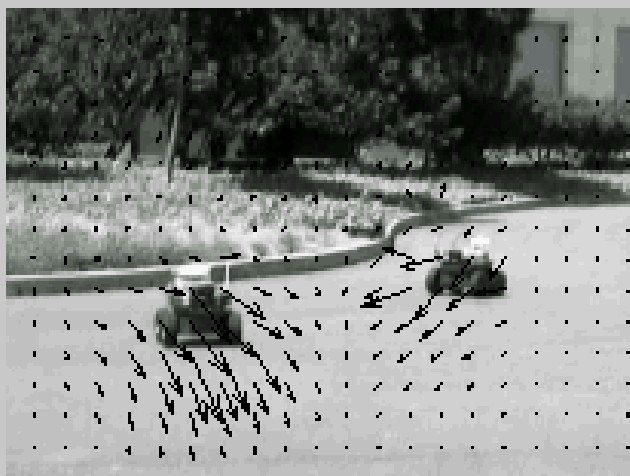
Is there a
problem?

Solve it!

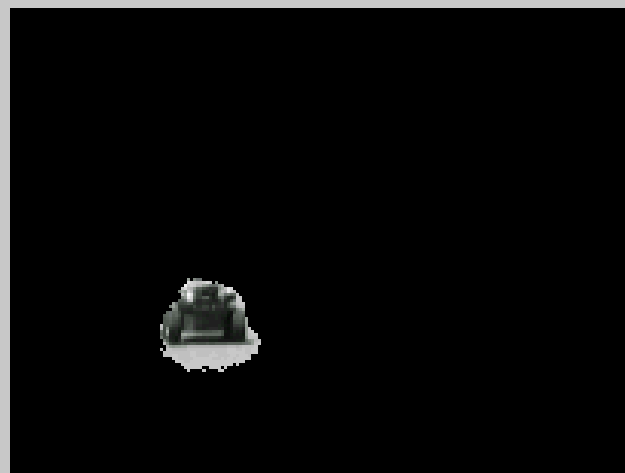
- $\vec{a} = -(B^T B)^{-1} B^T \vec{I}_t = -\underset{6 \times k}{B^+} \vec{I}_t$

Results: affine motion segmentation





Optical flow



Group 1





Optical flow



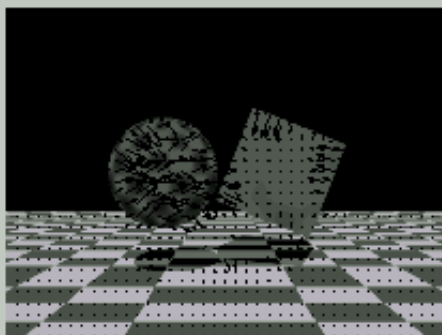
Group 1



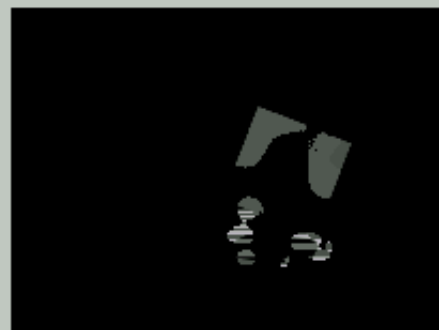
Group 2



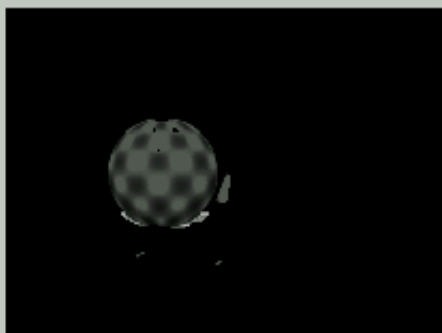
Group 3



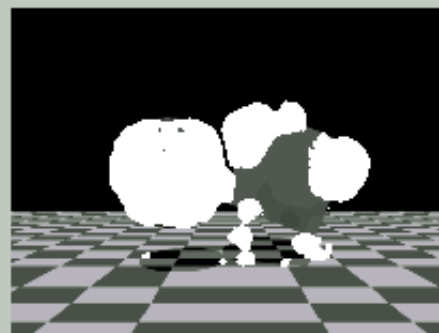
Optical flow



Group 1



Group 2



Group 3

Global Solutions

- Knowledge about the scene
 - For example: smooth, piecewise smooth, planar ...
- Knowledge about the motion
 - For example: rigid, piecewise rigid, smooth, piecewise smooth...
- Use global optimization



Example: Global Solutions

- Minimize the functional:

$$\iint_{x,y} (u \cdot I_x + v \cdot I_y + I_t)^2 dx dy + \iint_{x,y} \left(\left(\frac{dv}{dx} \right)^2 + \left(\frac{dv}{dy} \right)^2 + \left(\frac{du}{dx} \right)^2 + \left(\frac{du}{dy} \right)^2 \right) dx dy$$

Brightness Constancy
assumption

Smoothness of
the optical flow

- Solve $u(x,y)$ and $v(x,y)$ using any optimization method (not in this course)
- See classic paper by Horn & Schunk 1980

Possible Applications

- Segmentation
- Object tracking
- 3D shape reconstruction
- Align images (mosaics)
- MPEG compression
- Super-resolution
- Correct for camera jitter (stabilization)
- Many more...

Summary

- Some psychophysics
- Optical flow:
 - Aperture problem
 - Lucas Kanade algorithm
- Next:
 - Change detection
 - Tracking

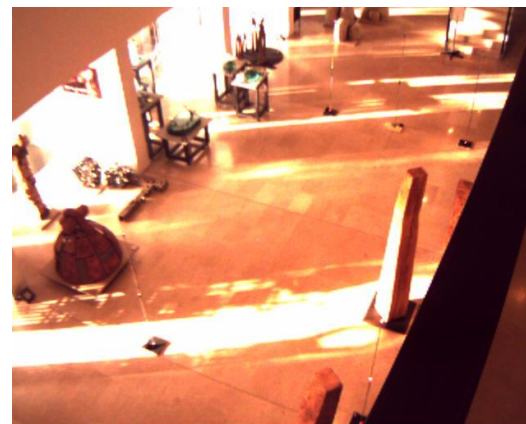
Next

- Detect changes in natural scenes



Motion/Change Detection

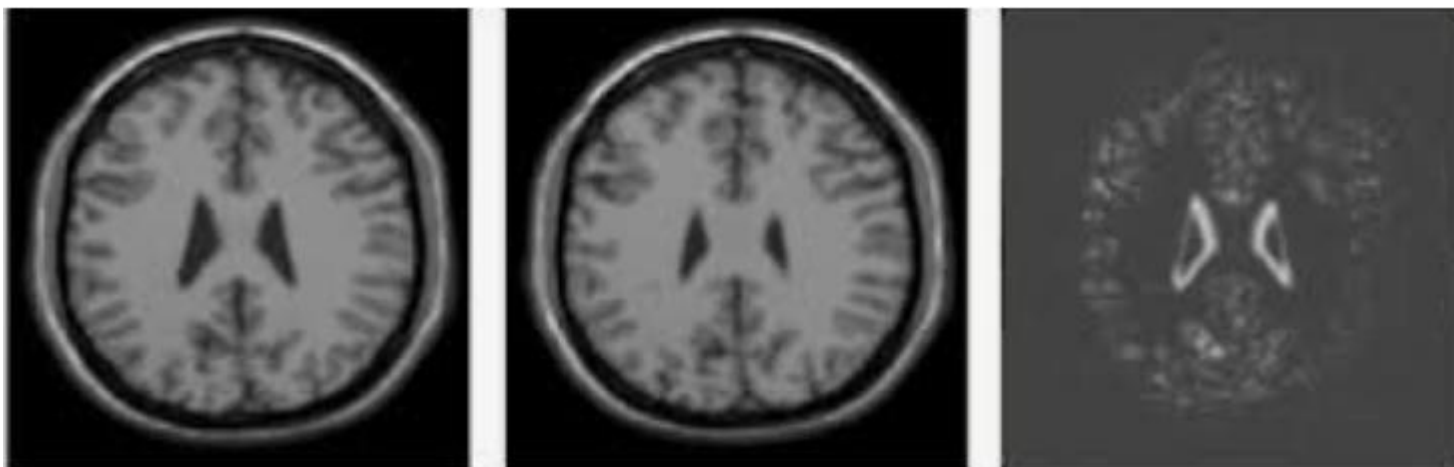
- Surveillance
- Attention
- Pre-processing
 - Segmentation
 - Object recognition
 - Tracking
 - Action recognition
 - ...



Large Scale



Medical Imaging



Object Segmentation

- Using background subtraction



Another Application



Making life simple



Borrowed from Alexei Efros, CMU, Fall 2005

Simple Change Detection

- **Problem:** detect the moving regions in the scene
- **Input:** a sequence of frames taken from a fixed camera
(e.g., by a surveillance camera)
- **Output:** for *each pixel* determine if it belongs to the foreground or background
- **Extension:**
 - Moving camera
 - Segmentation
 - Regions rather than pixels

Background Subtraction

Input:

- A sequence of n images: I_1, I_2, \dots, I_n
- A threshold: th

Naïve algorithm:

1. Learn the background, I_B
2. Compute the point wise difference
$$d_k(p) = |I_B(p) - I_k(p)|$$
3. If $|d_k(p)| > th$ label p as moving

How?

Maybe other
measure?

How to
define?

Background Model: Pixel

- A single image

Which frame to use?
When is it enough?

- Statistic on a set of frames

- Average
- Median
- A Gaussian
- A (weighted) mixture of Gaussians

How to compute?
How to update?





Average image



Median Image

Average/Median Image



Background Subtraction



-



=



Limitations

- A global threshold
 - Set a different threshold to each pixel
- Setting the threshold
 - Set it automatically
- Changing background
 - Update it
- Cope with multiple modal background
 - Keep multimodal

Background

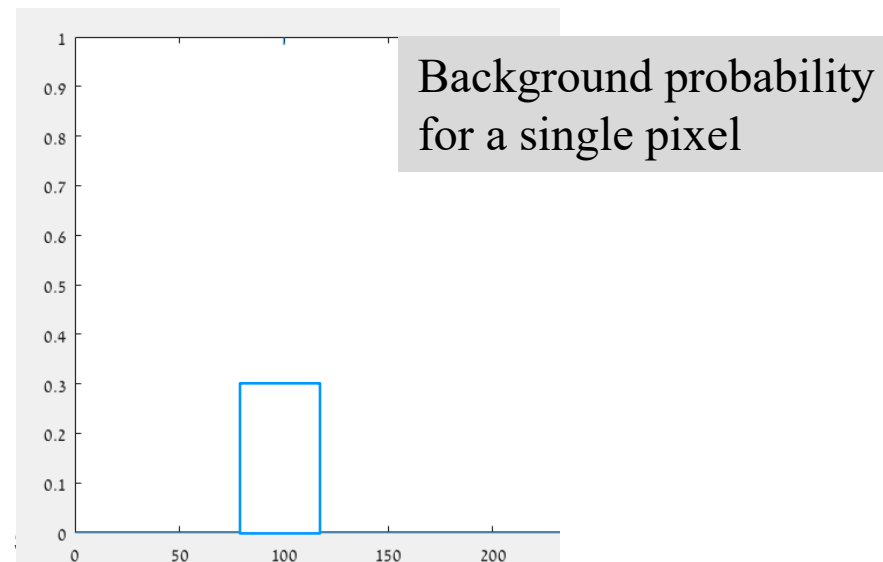
- Take the median / average of k last frames
- Update every s frames

Parametric Pixel Modeling

Background Distribution

- Let $P_B(x) = P(x|x \in B)$ be the probability distribution function (*pdf*) of the background for a pixel q
- Given a threshold α , and $x_t = I(q, t)$:

$$F(x_t) = \begin{cases} 1 & P_b(x_t) < \alpha \\ 0 & P_b(x_t) \geq \alpha \end{cases}$$

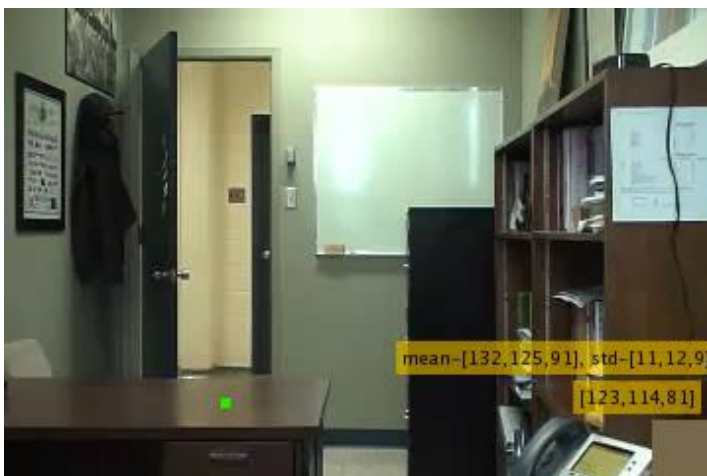


Background Distribution

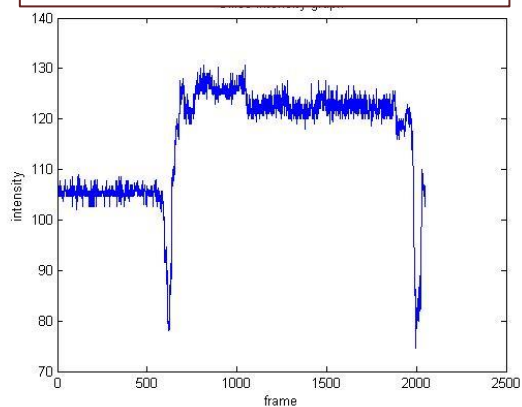
- Let q be a pixel, and $x_t = I(q, t)$ be the intensity of q at time t
- Define the probability distribution function (*pdf*) of the background, using $\{I(q, t)\}$:

$$P_B(x) = P(x|x \in B)$$

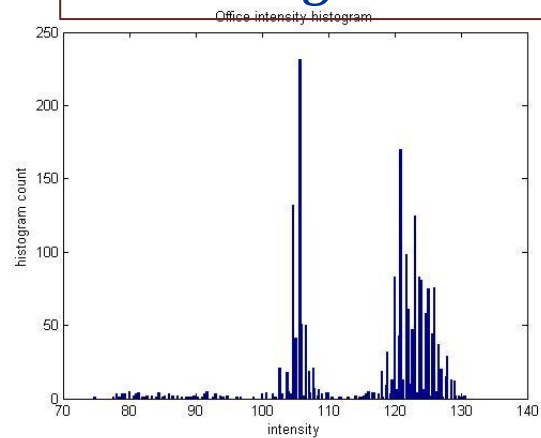
Background Pixel



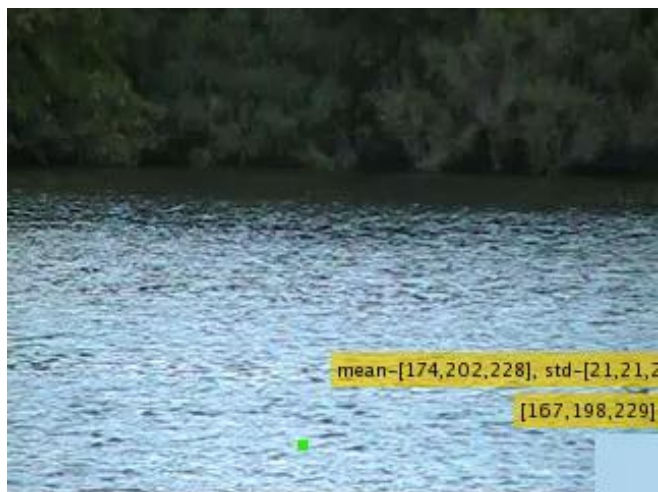
Intensity: $I(q, t)$



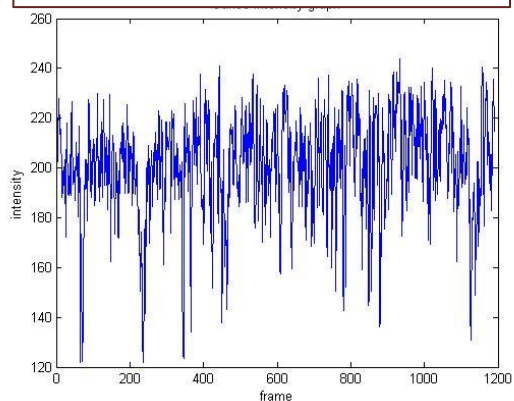
histogram



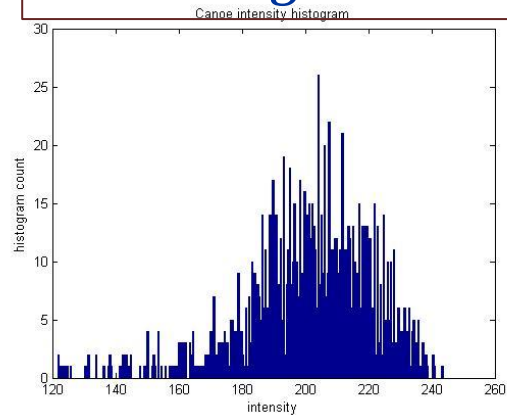
Example 2



Intensity: $I(q, t)$



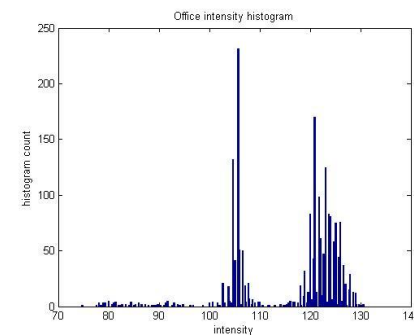
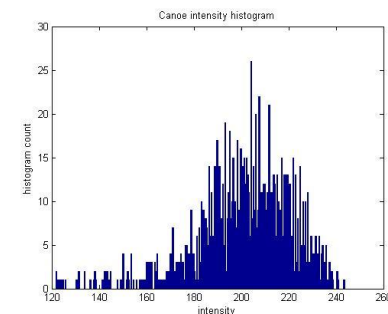
Histogram



Model the *pdf*

- Let $x_t = I(q, t)$
- Regard the histogram of $\{x_t\}_{t=0}^n$ as a *pdf* of q background
- Parametric models:
 - 1D/3D Gaussian
 - Multi modal Gaussians
 - Others...
- Non-parametric models

Under which assumption is it true?



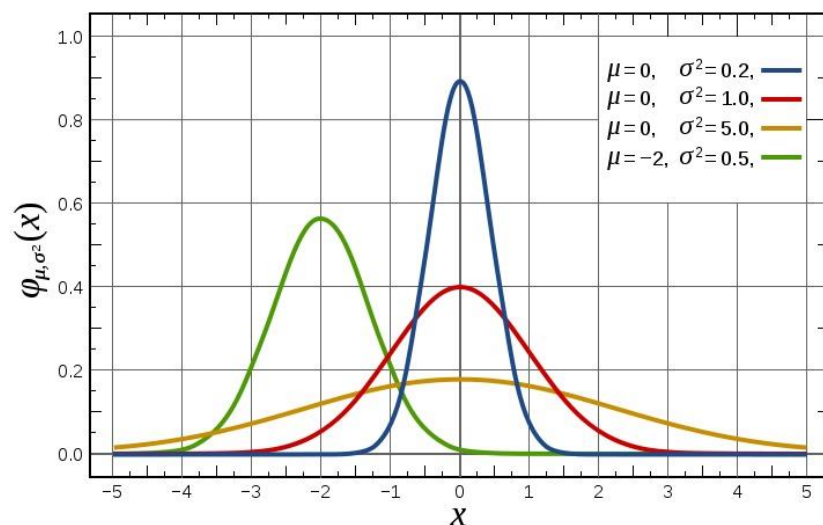
Model: 1D Gaussian

- Assume: independent Gaussian noise in the sampling process
- Parameters:
 - μ - mean (expectation)
 - σ - STD
 - σ^2 - Variance

$$G(x, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$$\mu = E(x)$$

$$\sigma^2(x) = E[(x - \mu)^2]$$

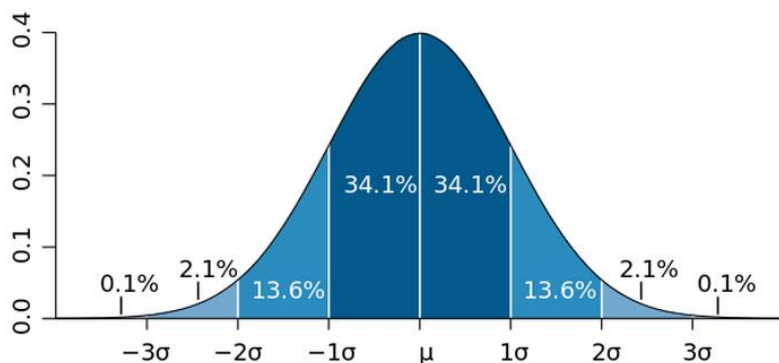


How to set the threshold α ?

- $x_t = I(q, t)$
- $$F(x_t) = \begin{cases} 1 & P_b(x_t) < \alpha \\ 0 & P_b(x_t) \geq \alpha \end{cases}$$

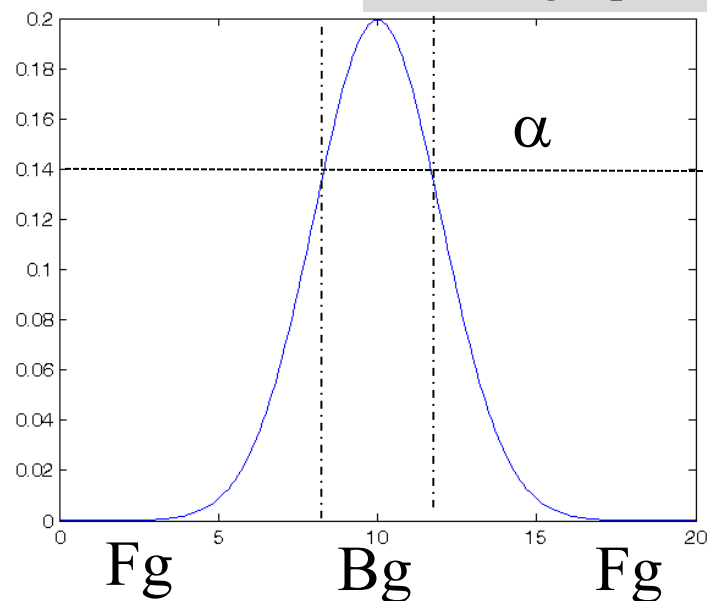
- A common choice:

$$\alpha = 2.5\sigma_{i,t}$$



Where are the failures?

Background probability for a single pixel



Gaussian Mixture Model

(based on Stauffer et. al. 1999)

- Motivation:
 - Moving background – e.g., trees
 - Single Gaussian is insufficient
- Use mixture of Gaussian:

$$P(x_t | B) = \sum_{i=1}^K w_{i,t} G(x_t, \mu_{i,t}, \sigma_{i,t})$$

- K : number of Gaussians
- $w_{i,t}$: weight of the i^{th} Gaussian at time t
- $\mu_{i,t}$ and $\sigma_{i,t}$: the i Gaussian parameters

K Depends on memory
and computational power

Issues

- How to use the set of K Gaussians
- How to initialize the Gaussian parameters:

For a single Gaussian, i :

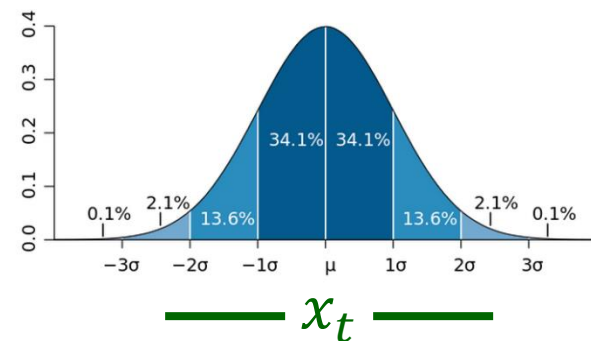
- Average: $\mu_{i,t} = \text{average}(\{x_t\})$
- Variance: $\sigma^2 = E[(x_t - \mu)^2]$
- How to update the Gaussian parameters
- Note: we first assume grey-level images

What is $\{x_t\}$

Match x_t with G_i

- Define, x_t match G_i by:

$$M(x_t, G_i) = \begin{cases} 1 & |x_t - \mu_{i,t}| < 2.5\sigma_{i,t} \\ 0 & |x_t - \mu_{i,t}| \geq 2.5\sigma_{i,t} \end{cases}$$



- Assume G_i is a background model of q , and $x_t = I(q, t)$ then we consider x_t to be a background pixel if $M(x_t, G_i) = 1$

Using the set of K Gaussians

- Given the set B of dominant Gaussians:
 - x_t is foreground: $M(x_t, G_i) = 0, \forall G_i \in B$
 - x_t is background: otherwise

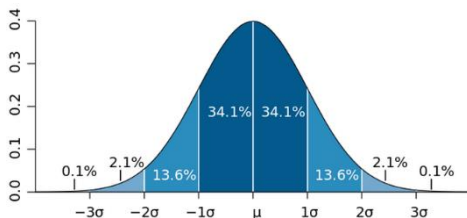
Weight of G_i

- Let w_{it} be the weight of G_i with σ_{it}
- Order the set of K Gaussians by : w_{it}/σ_{it}
 - **high**: more evidence & low variance
- Use it to define the set of dominant Gaussians
(details in the paper)

Update μ_i & σ_i

$$\sigma^2 = E[(x_t - \mu)^2]$$

- Matched: $M(x_t, G_i) = 1$
 - $\mu_{i,t} = (1 - \rho)\mu_{i,t-1} + \rho x_t$
 - $\sigma_{i,t}^2 = (1 - \rho)\sigma_{i,t-1}^2 + \rho(x_t - \mu_{i,t})^2$
 - ρ is the learning rate defined by a parameter α : $\rho = \alpha G(x_t | \mu_i, \sigma_i)$
- Unmatched: remains the same



$$M(x_t, G_i) = \begin{cases} 1 & |x_t - \mu_{i,t}| < 2.5\sigma_{i,t} \\ 0 & |x_t - \mu_{i,t}| \geq 2.5\sigma_{i,t} \end{cases}$$

Update Weights

- Update weights of all Gaussians:
 - $w_{i,t} = (1 - \alpha)w_{j,t-1} + \alpha \left(M(x_t, G_{j,t-1}) \right)$
 - α is a learning rate parameter
- Renormalize the weights $\sum_j w_{j,t} = 1$

$$M(x_t, G_i) = \begin{cases} 1 & |x_t - \mu_{i,t}| < 2.5\sigma_{i,t} \\ 0 & |x_t - \mu_{i,t}| \geq 2.5\sigma_{i,t} \end{cases}$$

When does $w_{j,t}$ increase ?

Update the Set G_i

- Given x_t such that $\forall i, M(x_t, G_i) = 0$
- Replaced G_i with smallest w_{it}/σ_{it} with a new Gaussian:
 - $\mu_{j,t} = x_t$
 - Set σ_j high

Why?

Summary

- Optical Flow:
 - Assumptions
 - Pairs of images
 - Multi scale
- Change Detection
 - Learn and model the background
 - Compare a frame to the BG
 - Mixture of Gaussians