Analysis of Three-Dimensional Shapes (IN2238, TU München, Summer 2014) The Assignment Problem (24.04.2014)

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Announcement

On popular demand, we moved the lecture to:

Thursday 16:00-18:00

However, during <u>holidays</u> we will move back to:

Monday 10:00-12:00

<u>Check the calendar on the course web page!</u>

Seminar

"Heat Kernel Signature" Thomas Hörmann

Wednesday, April 30 14:00 Room 02.09.023



The matching game



You will be given two shapes. Find the best correspondence you can!

- Do not bother looking for them on the web
- You can use whatever technique you want, or mixtures thereof
- The best solution will get a prize!



The space of shapes



Is there something like a "space of shapes"? There are <u>many</u>!

Lipschitz distance

$$d_{\mathcal{L}}(X,Y) = \inf_{f:X\to Y} \log(\max\left\{\operatorname{dil}(f),\operatorname{dil}(f^{-1})\right\})$$

where
$$\operatorname{dil} f = \sup_{x_1, x_2 \in X} \frac{d_Y(f(x_1), f(x_2))}{d_X(x_1, x_2)}$$

• The shapes are assumed to be bi-Lipschitz homeomorphic. • $d_{\perp} = \infty$ if not.

• d_{L} is a metric on the space of isometry classes of compact metric spaces.

Hausdorff distance

$$d_{\mathcal{H}}^{Z}(X,Y) = \max\left\{\sup_{x \in X} \operatorname{dist}_{Z}(x,Y), \sup_{y \in Y} \operatorname{dist}_{Z}(y,X)\right\}$$

where $X, Y \subset (Z, d_{Z})$

- $d_{\mathcal{H}}^{Z}$ is a *semi*-metric on the space of compact *subsets* of a metric space.
- A difference in a single point can make $d_{\mathcal{H}}^{Z}$ arbitrarily large. It only allows to compare subsets of a common metric space.

It captures a more intuitive notion of distance among shapes

Gromov-Hausdorff distance

 $d_{\mathcal{GH}}(X,Y) = \inf_{Z,f,g} d_{\mathcal{H}}^{Z}(f(X),g(Y))$

where $f: X \to Z$, $g: Y \to Z$ are isometric embeddings

• The infimum is taken over a huge feasible set.

- $d_{_{G\!H\!}}$ is a metric on the space of isometry classes of compact metric spaces
- It encodes a natural notion of distance among shapes

Distances in the space of shapes



Gromov-Hausdorff distance

$$d_{\mathcal{GH}}(X,Y) = \frac{1}{2} \inf_{R \subset X \times Y} \operatorname{dis} R$$

$$\operatorname{dis} R = \sup \left\{ d_X(x,x') - d_Y(y,y') \middle| : (x,y), (x',y') \in R \right\}$$

The infimum is taken over all <u>correspondences</u> *R* between *X* and *Y*. $d_{GH}(X,Y) = 0$ if and only if *X* and *Y* are isometric.

Still impractical, but it gives an intuition on how to proceed in order to actually **compute** the distance.

$$d_{\mathcal{GH}}(X,Y) = \frac{1}{2} \inf_{R \subset X \times Y} \operatorname{dis} R$$

dis
$$R = \sup \{ d_X(x, x') - d_Y(y, y') | : (x, y), (x', y') \in R \}$$

Let $\mathbf{X} = \{x_i\}_{i=1}^n$ be a *r*-covering of *X*, and $\mathbf{Y} = \{y_j\}_{j=1}^n$ be a *r*-covering of *Y*. Then we can define an alternative distance

$$d_{\varphi}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$

where P_n is the set of all permutations of $\{1, ..., n\}$.

And one can prove $d_{\mathcal{GH}}(X,Y) \leq r + r' + d_{\mathcal{P}}(\mathbf{X},\mathbf{Y})$

$$\mathbf{X} = \{x_i\}_{i=1}^n \ \mathbf{Y} = \{y_j\}_{j=1}^n \ d_{\mathcal{P}}(\mathbf{X}, \mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$



$$\mathbf{X} = \left\{ x_i \right\}_{i=1}^n \ \mathbf{Y} = \left\{ y_j \right\}_{j=1}^n d_{\mathcal{P}}(\mathbf{X}, \mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$
FPS



$$\mathbf{X} = \left\{ x_i \right\}_{i=1}^n \quad \mathbf{Y} = \left\{ y_j \right\}_{j=1}^n \quad d_{\mathcal{P}}(\mathbf{X}, \mathbf{Y}) = \frac{1}{2} \min_{\mathcal{T} \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$

Assume we know the *true* matches between *X* and *Y*:



$$\mathbf{X} = \{x_i\}_{i=1}^n \ \mathbf{Y} = \{y_j\}_{j=1}^n \ d_{\mathcal{P}}(\mathbf{X}, \mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$

Keep in mind that:

• In practice, we can only expect near-isometries, i.e. $d_{\varphi}(\mathbf{X}, \mathbf{Y}) < \varepsilon$

• $d_{\mathcal{GH}}$ is consistent to sampling, that is $\left| d_{\mathcal{GH}}(X,Y) - d_{\mathcal{P}}(\mathbf{X},\mathbf{Y}) \right|$ is bounded above

• In general, we don't know the true matches between *X* and *Y*!



Example

Assume we are given a collection of shapes and the *true correspondence* among them...



Example

We can approximate their GH distance $d_{p}(\mathbf{X}, \mathbf{Y})$ to a preselected "null" pose:



Finding a correspondence

In general, we don't know the true correspondence between the two shapes.

$$d_{\mathcal{P}}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$

In order to compute (an approximation to) the GH distance, we have to minimize over all possible correspondences P_n

This corresponds to minimizing over all possible surjective maps $f: X \rightarrow Y$ in our original formulation:

$$d_{\mathcal{GH}}(X,Y) = \frac{1}{2} \inf_{f:X \to Y} \operatorname{dis} f$$

Let us represent shapes by their corresponding *ordered* collection of points:



A correspondence can be represented by a matrix $R \in \{0,1\}^{n \times n}$





A correspondence can be represented by a matrix $R \in \{0,1\}^{n \times n}$

X

0	1	0	0	0
0	0	0	1	0
1	0	0	0	0
0	0	0	0	1
0	0	1	0	0



Asking for a bijection corresponds to require *R* to be a *permutation matrix*.

In other words, we are optimizing over all permutations of $\{1, ..., n\}$



Discretization
$$d_{\mathcal{P}}(\mathbf{X}, \mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$

The metric distortion terms can be incorporated into a cost matrix $C \in \mathbb{R}^{n^2 \times n^2}$ such that:

$$C_{(i\ell)(jm)} = \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_\ell, y_m) \right|$$

where the notation (*ab*) represents the match $(x_a, y_b) \in X \times Y$

(x_1, y_1)	0	13.5	23.4	104.6	7.64
(x_1, y_2)	13.5	0	13.52	11.2	71.1
(x_1, y_3)	23.4	13.52	0	0.22	23.44
÷	104.6	11.2	0.22	0	16.5
	7.64	71.1	23.44	16.5	0

Quite big!

Discretization
$$d_{\varphi}(\mathbf{X}, \mathbf{Y}) = \frac{1}{2} \min_{\pi \in P_n} \max_{1 \le i, j \le n} \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_{\pi i}, y_{\pi j}) \right|$$

Rewriting with matrix notation, we get:

$$d_{\mathcal{P}}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{R} \max_{i,j,\ell,m} C_{(i\ell)(jm)} R_{ij} R_{\ell m}$$

where *R* is in the space of permutation matrices of size *n*.

$$d_{\mathcal{P}}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{R} \max_{i,j,\ell,m} C_{(i\ell)(jm)} R_{ij} R_{\ell m}$$

As we have already mentioned, this distance is sensitive to outliers.

We can obtain a family of related problems by relaxing the max to a sum. Fix $p \ge 1$ and define the costs as:

$$C_{(i\ell)(jm)}^{(p)} = \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_\ell, y_m) \right|^p$$

Then we can consider the distance

$$d_{\mathcal{P}}^{(p)}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{R} \sum_{i,j} \sum_{\ell,m} C_{(i\ell)(jm)}^{(p)} R_{ij} R_{\ell m}$$

Quadratic Assignment Problem

$$d_{\mathcal{P}}^{(p)}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{R} \sum_{i,j} \sum_{\ell,m} C_{(i\ell)(jm)}^{(p)} R_{ij} R_{\ell m}$$

In practice we will be interested in finding a *minimizer* rather than a minimum. Rewriting in matrix notation, we get to the quadratic program:

 $\min_{R \in \{0,1\}^{n \times n}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$ s.t. $R\mathbf{1} = \mathbf{1}, R^{\mathrm{T}}\mathbf{1} = \mathbf{1}$

where $\operatorname{vec}{R} \in \mathbb{R}^{n^2}$ is a column-stacked reshaping of *R*.

This quadratic optimization problem is also known as the Lawler formulation of the **Quadratic Assignment Problem (QAP)**.

Quadratic Assignment Problem

 $\min_{R \in \{0,1\}^{n \times n}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$ s.t. $R\mathbf{1} = \mathbf{1}, R^{\mathrm{T}}\mathbf{1} = \mathbf{1}$

This combinatorial optimization problem is unfortunately NP-hard.

In the literature there have been several attempts at relaxing the problem to make it more tractable. In the following we will present some of these approaches.

Leave the combinatorial setting by allowing the correspondence to take on *continuous* values.

$$\sum_{\substack{R \in [0,1]^{n \times n} \\ \text{s.t.}}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$$

Leave the combinatorial setting by allowing the correspondence to take on *continuous* values.

x

		<u> </u>			
0.1	0.1	0.3	0.2	0.3	
0.3	0.1	0.1	0.1	0.4	$\sum = 1$
0.2	0.3	0.2	0.2	0.1	
0.2	0.2	0.1	0.4	0.1	
0.2	0.3	0.3	0.1	0.1	
	0.1 0.3 0.2 0.2 0.2	0.10.10.30.10.20.30.20.20.20.3	0.10.10.30.30.10.10.20.30.20.20.20.10.20.30.3	0.10.10.30.20.30.10.10.10.20.30.20.20.20.20.10.40.20.30.30.1	0.10.10.30.20.30.30.10.10.10.40.20.30.20.20.10.20.20.10.40.10.20.30.30.10.1

 $\sum = 1$

We can now regard each row and column as a discrete probability distribution associated to that point.



Leave the combinatorial setting by allowing the correspondence to take on *continuous* values.

 $\min_{R \in [0,1]^{n \times n}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$ s.t. $R\mathbf{1} = \mathbf{1}, R^{\mathrm{T}}\mathbf{1} = \mathbf{1}$

The resulting feasible set is the set of *doubly-stochastic matrices*.

It forms a *convex* set known as the *Birkhoff polytope* (or *assignment* polytope). The *n*! vertices of this polytope are the permutation matrices.



 $\min_{R \in [0,1]^{n \times n}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$ s.t. $R\mathbf{1} = \mathbf{1}, R^{\mathrm{T}}\mathbf{1} = \mathbf{1}$

Optimize by projected gradient descent. Let $\mathbf{x} \equiv \text{vec}\{R\}$

$$\min_{\mathbf{x}\in[0,1]^{n^2}}\mathbf{x}^{\mathrm{T}}C\,\mathbf{x}$$

s.t. $A\mathbf{x} = \mathbf{b}$ also called *mapping constraints*

We can find a local optimum via the recursive equations:

$$\mathbf{x}^{(t+1)} = \prod_{A\mathbf{x}=\mathbf{b}} \left(\mathbf{x}^{(t)} - \gamma C \mathbf{x}^{(t)} \right)$$

Where $\gamma > 0$ is the step length and $\prod_{A\mathbf{x}=\mathbf{b}}$ is a projection operator.

- $\ensuremath{\mathfrak{S}}$ Slow convergence
- ⊗ Local optimum
- Implement efficient projection
- ☺ Choose good starting point
- 🐵 Choose step size or do line search
- Binarize the final solution

- © Easy to implement
- © Local optima are usually good enough in practice

Other approaches further relax the QAP by taking the point of view of *regularization* theory.

 $\min_{\mathbf{x}\in[0,1]^{n^2}} \mathbf{x}^{\mathrm{T}} C \mathbf{x}$ s.t. $\|\mathbf{x}\|_2^2 = 1$

Each value of **x** is interpreted as the *confidence* of the corresponding match.

Note that we are losing the connection with the Gromov-Hausdorff distance. <u>The optimal x is not even guaranteed to be a correspondence anymore</u>!

 $\min_{\mathbf{x}\in[0,1]^{n^2}} \mathbf{x}^{\mathrm{T}} C \mathbf{x}$ s.t. $\|\mathbf{x}\|_2^2 = 1$

If C is a Hermitian matrix, its Rayleigh quotient is defined as

$$R(C,\mathbf{x}) = \frac{\mathbf{x}^* C \mathbf{x}}{\mathbf{x}^* \mathbf{x}}$$

It can be shown that

$$R(C, \mathbf{v}_{\min}) = \lambda_{\min} \leq R(C, \mathbf{x}) \leq \lambda_{\max} = R(C, \mathbf{v}_{\max})$$

where λ and **v** are eigenvalues and eigenvectors of *C*.

 $\min_{\mathbf{x} \in [0,1]^{n^2}} \mathbf{x}^{\mathrm{T}} C \mathbf{x}$ s.t. $\|\mathbf{x}\|_2^2 = 1$

The <u>global</u> optimum is given by the eigenvector associated to λ_{\min} .

It should be noted that, since *C* has non-negative entries, this eigenvector will have values in [0,1] (Perron-Frobenius theorem).

A common way to compute principal eigenvectors of a given matrix is via the *power iterations*:

$$\mathbf{x}^{(t+1)} = \frac{C\mathbf{x}^{(t)}}{\left\|C\mathbf{x}^{(t)}\right\|_{2}}$$

The sequence $(\mathbf{x}^{(t)})$ converges to the dominant eigenvector under mild assumptions on *C* and $\mathbf{x}^{(0)}$.

- ⁽²⁾ The final solution is not a correspondence (needs post-processing)
- Needs binarization
- ⊗ We are losing contact with the Gromov-Hausdorff...
- © Easy to implement
- 🙂 Global optimum
- ③ Efficient



Partiality

Back to the continuous formulation:

 $\min_{R \in [0,1]^{n \times n}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$ s.t. $R\mathbf{1} = \mathbf{1}, R^{\mathrm{T}}\mathbf{1} = \mathbf{1}$

The mapping constraints are imposing at least one match for each point in either shape.

This does not take into account *partiality*. See the following example.

Partiality



Partiality

If we want to account for partiality, we have to allow *unmatchable* points. One way to obtain this is by allowing the correspondence matrix *R* to have rows and columns summing up to zero:

 $\min_{R \in [0,1]^{n \times n}} \operatorname{vec}\{R\}^{\mathrm{T}} C \operatorname{vec}\{R\}$ s.t. $\mathbf{1}^{\mathrm{T}} R \mathbf{1} = 1$

Rewriting:

 $\min_{\mathbf{x} \in [0,1]^{n^2}} \mathbf{x}^{\mathrm{T}} C \mathbf{x}$ s.t. $\|\mathbf{x}\|_1 = 1$

In other words, we are now optimizing over *probability distributions over the space of possible matches*.

 $\min_{\mathbf{x}\in[0,1]^{n^2}} \mathbf{x}^{\mathrm{T}} C \mathbf{x}$ s.t. $\|\mathbf{x}\|_1 = 1$

It turns out that we can interpret this relaxation using notions (and solvers!) from Game Theory.

Note that the L^1 regularizer will favor *sparse* solutions.

One possible way to solve the relaxed problem is via the *replicator dynamics* equations:

$$\mathbf{x}_{i}^{(t+1)} = \mathbf{x}_{i}^{(t)} \frac{\left(C\mathbf{x}^{(t)}\right)_{i}}{\mathbf{x}^{(t)}C\mathbf{x}^{(t)}} \qquad \text{for} \quad i = 1, \dots, n$$

Compare with the power iterations used in the L^2 case:

$$\mathbf{x}^{(t+1)} = \frac{C\mathbf{x}^{(t)}}{\left\|C\mathbf{x}^{(t)}\right\|_{2}}$$

 $\min_{\mathbf{x}\in[0,1]^{n^2}} \mathbf{x}^{\mathrm{T}} C \mathbf{x}$ s.t. $\|\mathbf{x}\|_1 = 1$

It seems like we are losing the mapping constraints again...

In fact, it can be shown that the mapping constraints *can be incorporated into the cost matrix*, and still have the <u>guarantee</u> that they will be satisfied by the final solution.

$$C_{(i\ell)(jm)}^{(p)} = \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_\ell, y_m) \right|^p$$

Set $C_{(i\ell)(jm)}^{(p)} = 0$ whenever i = j or $\ell = m$.

Note that you need to pass to a maximization problem!

Very sparse Local optimum

- ③ The mapping constraints can be incorporated into the cost matrix
- ② Easy to implement
- ② Does not need binarization
- ③ Accurate
- © Efficient
- ③ Game-theoretic interpretation (why not consider different games?)



Similarity-based matching

We have considered problems of the form:

$$d_{\mathcal{P}}^{(p)}(\mathbf{X},\mathbf{Y}) = \frac{1}{2} \min_{R} \sum_{i,j} \sum_{\ell,m} C_{(i\ell)(jm)}^{(p)} R_{ij} R_{\ell m}$$

with

$$C_{(i\ell)(jm)}^{(p)} = \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_\ell, y_m) \right|^p$$

One could consider other cost functions, at the price of losing connections with the theory behind Gromov-Hausdorff distances.

One popular choice is the Gaussian similarity

$$C_{(i\ell)(jm)}^{(p)} = e^{-\beta \left| d_{\mathbf{X}}(x_i, x_j) - d_{\mathbf{Y}}(y_\ell, y_m) \right|^2}$$

Note that you need to pass to a maximization problem!

Linear Assignment Problem

A related problem is the Linear Assignment Problem (LAP). Differently from the QAP, it does not impose preservation of the metric but rather of *pointwise* quantities. This results in a linear cost:

QAP

$$\min_{R} \sum_{i,j} \sum_{\ell,m} C_{(i\ell)(jm)} R_{ij} R_{\ell m}$$



LAP

$$\min_{R}\sum_{i,j}\widetilde{C}_{ij}R_{ij}$$

Mapping constraints for the LAP are the usual doubly-stochastic constraints on *R*



Suggested reading

The suggestions below follow closely the ideas we covered in this class.

- On the use of Gromov-Hausdorff distances for shape comparison. F.Mémoli. Proc. SGP 2007. Sections 4, 5, 8
- A spectral technique for correspondence problems using pairwise constraints. M.Leordeanu and M.Hebert. Proc. ICCV 2005.
- A game-theoretic approach to deformable shape matching. E.Rodolà et al. Proc. CVPR 2012.