Probabilistic Graphical Models in Computer Vision (IN2329)

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5. Move making algorithms.
Agenda for today's lecture *
Binary image segmentation 4
Regular functions
$\operatorname{Regular}^{-}$ energy functions
Binary image segmentation \ldots
Contrast-sensitive Potts-model
Energy minimization
Remarks
Multi-label problem 11
Multi-label problem
$\alpha - \beta$ swap 13
Metric
lpha-eta swap
Local optimization.
Graph construction for semi-metrics
Graph construction: t-links

Graph construction: n-links	19
$lpha-eta$ swap algorithm $\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots\ldots$	20
lpha-expansion	21
Local optimization.	22
Energy reformulation	23
Graph construction: t-links	24
Graph construction: t-links	25
Graph construction: n-links	26
lpha-expansion algorithm	27
Optimality	28

Stereo matching

ereo matching	29
Stereo matching	30
Stereo matching	31
Energy function	32
Energy function	33
Results	34
Literature *	35

5. Move making algorithms

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A	Agenda for today's lecture $*$	
In	n the previous lecture we learnt about the minimum $s-t$ cut problem	$ \begin{array}{c} & 12/12 \\ & v_{3} \\ & $
Т	oday we are going to learn about	
	 Exact solution for the binary image segmentation problem Approximate solutions for the multi-labeling problem: 	
	• α -expansion • $\alpha - \beta$ swap	

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5. Move making algorithms – 3/35

Let us consider a function f of two binary variables, then f is called **regular**, if it satisfies the inequality

$$f(0,0) + f(1,1) \leq f(0,1) + f(1,0)$$
.

Note that the **Potts-model** is *regular*, i.e.

$$[0 \neq 0] + [1 \neq 1] = 0 \le 2 = [0 \neq 1] + [1 \neq 0]$$
.

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5. Move making algorithms -5/35

Regular energy functions

Let us consider an *energy function* E of n binary variables which can be written as the sum of functions of up to two variables, that is

$$E(y_1,\ldots,y_n) = \sum_i E_i(y_i) + \sum_{i< j} E_{ij}(y_i,y_j) .$$

E is *regular*, if each term E_{ij}

$$E_{ij}(0,0) + E_{ij}(1,1) \le E_{ij}(0,1) + E_{ij}(1,0)$$

If each term E_{ij} is regular, then it is possible to find the **global** minimum of E in polynomial time by solving a minimum s - t cut problem.

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Binary image segmentation

We have already seen that **binary image segmentation** can be reformulated as the minimization of an *energy function* $E: \{0,1\}^{\mathcal{V}} \times \mathcal{X} \to \mathbb{R}$:

$$E(\mathbf{y};\mathbf{x}) = \sum_{i \in \mathcal{V}} E_i(y_i;x_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i,y_j;x_i,x_j) .$$

where \mathcal{V} corresponds to the output variables, i.e. the pixels, and \mathcal{E} includes the pairs of neighboring pixels.

Assuming the probability densities p_b and p_f estimated for the background and the foreground, respectively, the **unary energies** E_i for all $i \in \mathcal{V}$ can be defined as

$$E_i(0, x_i) = 0$$

$$E_i(1, x_i) = \frac{\log(p_b(x_i))}{\log(p_f(x_i))}$$

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5. Move making algorithms -7/35

Contrast-sensitive Potts-model

The pairwise energy functions are defined as

 $E_{ij}(y_i, y_j; x_i, x_j) = w \exp(-\gamma ||x_i - x_j||^2) [[y_i \neq y_j]],$

where $w \ge 0$ is a weighting factor. The parameter γ is the mean edge strength.



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5. Move making algorithms – 8/35

Energy minimization

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5. Move making algorithms -9/35

Remarks

Regularity is an extremely important property as is allows to minimize energy functions by making use of graph cut. Moreover, without the regularity constraint, the problem become intractable.

Let E_2 be a nonregular function of two binary variables. Then minimizing the energy function

$$E(y_1,\ldots,y_n) = \sum_i E_i(y_i) + \sum_{i< j} E_2(y_i,y_j) ,$$

where E_i are arbitrary functions of one binary variable, is NP-hard.

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Multi-label problem

11 / 35

Multi-label problem

We define a label set $\mathcal{L} = \{1, 2, ..., L\}$, where L is a (finite) constant. Therefore the output domain is defined as $\mathcal{Y} = \mathcal{L}^{\mathcal{V}}$. The *energy function* has the following form

$$E(\mathbf{y}; \mathbf{x}) = \sum_{i \in \mathcal{V}} E_i(y_i; \mathbf{x}) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j; \mathbf{x}) \; ,$$

where ${\bf x}$ consists of an input image.

In order to ease to notation we will omit $\mathbf x$ and define the *energy function* simply as

$$E(\mathbf{y}) = \sum_{i \in \mathcal{V}} E_i(y_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j) .$$

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5. Move making algorithms – 12 / 35

5. Move making algorithms – 10 / 35

Metric

A function $d: \mathcal{L} \times \mathcal{L} \to \mathbb{R}^+$ is called a **metric** if the following properties are satisfied:

1. Identity of indiscernibles: $d(\ell_1, \ell_2) = 0 \quad \Leftrightarrow \quad \ell_1 = \ell_2 \text{ for all } \ell_1, \ell_2 \in \mathcal{L}.$

- 2. Symmetry: $d(\ell_1, \ell_2) = d(\ell_2, \ell_1)$ for all $\ell_1, \ell_2 \in \mathcal{L}$.
- 3. Triangle inequality: $d(\ell_1, \ell_3) \leq d(\ell_1, \ell_2) + d(\ell_2, \ell_3)$ for all $\ell_1, \ell_2, \ell_3 \in \mathcal{L}$.

Example: the truncated absolute distance $d : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$, $d(x, y) = \min(K, |x - y|)$ is a *metric*, where K is some constant. (see Exercise)

If a function $d: \mathcal{L} \times \mathcal{L} \to \mathbb{R}$ satisfies the first two properties (i.e. identity of indiscernibles and symmetric), then it is called semi-metric.

Example: the truncated quadratic function $d : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$, $d(x, y) = \min(K, |x - y|^2)$ is a *semi-metric*, where K is some constant. (see Exercise)

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5. Move making algorithms – 14 / 35

$\alpha - \beta$ swap

 $\alpha - \beta$ swap changes the variables that are labeled as $\ell \in \{\alpha, \beta\}$. Each of these variables can choose either α or β . We introduce the following notation

 $\mathcal{Z}_{\alpha\beta}(\mathbf{y},\alpha,\beta) = \{ \mathbf{z} \in \mathcal{Y} : z_i = y_i, \text{ if } y_i \notin \{\alpha,\beta\}, \text{ otherwise } z_i \in \{\alpha,\beta\} \} .$

The minimization of the *energy function* E can be reformulated as follows:

$$\begin{aligned} \hat{\mathbf{z}} &\in \underset{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)}{\operatorname{argmin}} E(\mathbf{z}) = \underset{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)}{\operatorname{argmin}} \underset{i \in \mathcal{V}}{\sum} E_i(z_i) + \underset{(i,j) \in \mathcal{E}}{\sum} E_{ij}(z_i, z_j) \\ &= \underset{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)}{\operatorname{argmin}} \left[\underbrace{\sum_{i \in \mathcal{V}, y_i \notin \{\alpha, \beta\}} E_i(y_i)}_{\text{constant}} + \underbrace{\sum_{i \in \mathcal{V}, y_i \in \{\alpha, \beta\}} E_i(z_i)}_{\text{unary}} + \underbrace{\sum_{i \in \mathcal{V}, y_i \notin \{\alpha, \beta\}} E_{ij}(y_i, y_j)}_{y_i, y_j \notin \{\alpha, \beta\}} + \underbrace{\sum_{i \in \mathcal{I}, j \in \mathcal{E}} E_{ij}(z_i, y_j)}_{y_i \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}} + \underbrace{\sum_{i \in \mathcal{I}, j \in \mathcal{E}} E_{ij}(z_i, z_j)}_{y_i \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}} + \underbrace{\sum_{i \in \mathcal{I}, j \in \mathcal{E}} E_{ij}(z_i, z_j)}_{y_i, y_j \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}} + \underbrace{\sum_{i \in \mathcal{I}, j \in \mathcal{E}} E_{ij}(z_i, z_j)}_{y_i, y_j \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}} + \underbrace{\sum_{i \in \mathcal{I}, j \in \mathcal{E}} E_{ij}(z_i, z_j)}_{y_i, y_j \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}, y_j \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}, y_j \in \{\alpha, \beta\}, y_j$$

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5. Move making algorithms – 15 / 35

Local optimization

Let us consider $E_{ij}(z_i, z_j)$ for a given $(i, j) \in \mathcal{E}$:

	α	β
α	$E_{ij}(\alpha, \alpha)$	$E_{ij}(\alpha,\beta)$
β	$E_{ij}(\beta, \alpha)$	$E_{ij}(\beta,\beta)$

If we assume that $E_{ij} : \mathcal{L} \times \mathcal{L} \to \mathbb{R}$ is a semi-metric for each $(i, j) \in \mathcal{E}$, then

$$E_{ij}(\alpha,\alpha) + E_{ij}(\beta,\beta) = 0 \leqslant E_{ij}(\alpha,\beta) + E_{ij}(\beta,\alpha) = 2E_{ij}(\alpha,\beta) ,$$

which means that E_{ij} is **regular** w.r.t. the labeling $\mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)$.

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5. Move making algorithms – 16 / 35



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5. Move making algorithms - 18 / 35



11

$\alpha-\beta$ swap algorithm

Input: An energy function $E(\mathbf{y}) = \sum_{i \in \mathcal{V}} E_i(y_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j)$ to be minimized, where E_{ij} is a semi-metric for each $(i, j) \in \mathcal{E}$ **Output:** A local minimum $\mathbf{y} \in \mathcal{Y} = \mathcal{L}^{\mathcal{V}}$ of $E(\mathbf{y})$ 1: Choose an arbitrary initial labeling $\mathbf{y} \in \mathcal{Y}$ 2: $\hat{\mathbf{y}} \leftarrow \mathbf{y}$ 3: for all $(\alpha, \beta) \in \mathcal{L} \times \mathcal{L}$ do find $\hat{\mathbf{z}} \in \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\hat{\mathbf{y}}, \alpha, \beta)} E(\mathbf{z})$ 4: $\hat{\mathbf{y}} \leftarrow \hat{\mathbf{z}}$ 5: 6: end for 7: if $E(\hat{\mathbf{y}}) < E(\mathbf{y})$ then $\mathbf{y} \leftarrow \hat{\mathbf{y}}$ 8: Goto Step 2 9: 10: end if $\alpha - \beta$ swap algorithm is guaranteed to terminate in a finite number of cycles. This algorithm computes at least $|\mathcal{L}|^2$ graph cuts, which may take a lot of time, even for moderately large label spaces.

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5. Move making algorithms – 20 / 35

α -expansion

 α -expansion allows each variable either to keep its current label or to change it to the label $\alpha \in \mathcal{L}$. We introduce the following notation

$$\mathcal{Z}_{\alpha}(\mathbf{y}, \alpha) = \{ \mathbf{z} \in \mathcal{Y} : z_i \in \{y_i, \alpha\} \text{ for all } i \in \mathcal{V} \} .$$

The minimization of the *energy function* E can be reformulated as follows:

$$\begin{aligned} \hat{\mathbf{z}} &\in \underset{\mathbf{z} \in \mathcal{Z}_{\alpha}(\mathbf{y}, \alpha)}{\operatorname{smallerightarrow}} E(\mathbf{z}) = \underset{\mathbf{z} \in \mathcal{Z}_{\alpha}(\mathbf{y}, \alpha)}{\operatorname{argmin}} \sum_{i \in \mathcal{V}} E_i(z_i) + \sum_{\substack{(i,j) \in \mathcal{E} \\ \mathbf{y} \in \mathcal{Z}_{\alpha}(\mathbf{y}, \alpha)}} E_i(\alpha) + \sum_{\substack{i \in \mathcal{V}, y_i \neq \alpha \\ \text{constant}}} E_i(z_i) \\ &+ \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i = \alpha, y_j = \alpha \\ \text{constant}}} E_{ij}(\alpha, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i = \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(\alpha, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j = \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ \text{unary}}} E_{ij}(z_i, \alpha) + \sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \neq \alpha, y_j \neq \alpha \\ y_i \neq \alpha, y_j \neq$$

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5. Move making algorithms – 21 / 35

Local optimization

Let us consider $E_{ij}(z_i, z_j)$ for a given $(i, j) \in \mathcal{E}$:

	α	y_j
α	$E_{ij}(\alpha, \alpha)$	$E_{ij}(\alpha, y_j)$
y_i	$E_{ij}(y_i, \alpha)$	$E_{ij}(y_i, y_j)$

If we assume that $E_{ij} : \mathcal{L} \times \mathcal{L} \to \mathbb{R}$ is a **metric** for each $(i, j) \in \mathcal{E}$, then

$$E_{ij}(\alpha, \alpha) + E_{ij}(y_i, y_j) = E_{ij}(y_i, y_j) \leqslant E_{ij}(y_i, \alpha) + E_{ij}(\alpha, y_j) ,$$

which means that E_{ij} is **regular** w.r.t. the labeling $\mathcal{Z}_{\alpha}(\mathbf{y}, \alpha)$.

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5. Move making algorithms – 22 / 35

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5. Move making algorithms -23 / 35



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5. Move making algorithms – 24 / 35



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5. Move making algorithms – 25 / 35



 α -expansion algorithm Input: An energy function $E(\mathbf{y}) = \sum_{i \in \mathcal{V}} E_i(y_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j)$ to be minimized, where E_{ij} is a metric for each $(i, j) \in \mathcal{E}$ **Output:** A local minimum $\mathbf{y} \in \mathcal{Y} = \mathcal{L}^{\mathcal{V}}$ of $E(\mathbf{y})$ 1: Choose an arbitrary initial labeling $\mathbf{v} \in \mathcal{Y}$ 2: $\hat{\mathbf{y}} \leftarrow \mathbf{y}$ 3: for all $\alpha \in \mathcal{L}$ do find $\hat{\mathbf{z}} \in \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha}(\hat{\mathbf{y}}, \alpha)} E(\mathbf{z})$ 4: $\hat{\mathbf{y}} \leftarrow \hat{\mathbf{z}}$ 5: 6: end for 7: if $E(\hat{\mathbf{y}}) < E(\mathbf{y})$ then $\mathbf{y} \leftarrow \hat{\mathbf{y}}$ 8: Goto Step 2 9: 10: end if α -expansion is guaranteed to terminate in a finite number of cycles. This algorithm computes at least $|\mathcal{L}|$ graph cuts, which may take a lot of time, when the label space \mathcal{L} is large.

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5. Move making algorithms – 27 / 35

Optimality

The $\alpha - \beta$ swap does not guarantee any closeness to the global minimum. Nevertheless, the local minimum that the α -expansion algorithm will find is at most twice the global minimum y^* .

We have already assumed that E_{ij} is a metric for each $(i, j) \in \mathcal{E}$, hence $E_{ij}(\alpha, \beta) \neq 0$ for $\alpha \neq \beta \in \mathcal{L}$. Let us define

$$c = \max_{(i,j)\in\mathcal{E}} \left(\frac{\max_{\alpha \neq \beta \in \mathcal{L}} E_{ij}(\alpha,\beta)}{\min_{\alpha \neq \beta \in \mathcal{L}} E_{ij}(\alpha,\beta)} \right)$$

Theorem 1. Let $\hat{\mathbf{y}}$ be a local minimum when the expansion moves are allowed and \mathbf{y}^* be the globally optimal solution. Then $E(\hat{\mathbf{y}}) \leq 2cE(\mathbf{y}^*)$.

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5. Move making algorithms – 28 / 35

Stereo matching



Stereo matching

The goal is to reconstruct 3D points according to corresponding pixels.

We assume **rectified images** (i.e. the directions of the cameras are parallel), which means that the corresponding points situated in **horizontal lines** according to some displacement.



Left view

Right view

Therefore, we need to search for corresponding points in the same row of both views. We also assume that the pixels p_1 and p_2 corresponding to P have similar intensities.

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5. Move making algorithms – 31 / 35

Energy function

We define $\mathcal{L} = \{1, 2, ..., D\}$ as the **label set**, i.e. set of possible *horizontal displacement* of pixels on the *right view*), where D is a constant. Therefore the output domain $\mathcal{Y} = \mathcal{L}^{\mathcal{V}}$ and the *energy function* has the following form

$$E(\mathbf{y}; \mathbf{x}) = \sum_{i \in \mathcal{V}} E_i(y_i; \mathbf{x}) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j; \mathbf{x}) ,$$

where x consists of the images (i.e. left and right view) denoted by x^{left} and x^{left} , respectively.

Unary energies (a.k.a. **data terms**) E_i for all $i \in \mathcal{V}$ are defined as

$$E_i(y_i; \mathbf{x}) = \min(|x_i^{\mathsf{left}} - x_{i+y_i}^{\mathsf{right}}|^2, K))$$

where K is a constant (e.g., $K = 20^2$).

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5. Move making algorithms – 32 / 35

Energy function

Pairwise energies (a.k.a. smooth terms) E_{ij} for all $(i, j) \in \mathcal{E}$ are defined as

$$E_{ij}(y_i, y_j; \mathbf{x}) = U(|x_i^{\mathsf{left}} - x_j^{\mathsf{left}}|) \cdot [\![y_i \neq y_j]\!],$$

where

$$U(|x_i^{\mathsf{left}} - x_j^{\mathsf{left}}|) = \begin{cases} 2C, & \text{if } |x_i^{\mathsf{left}} - x_j^{\mathsf{left}}| \leq 5\\ C, & \text{otherwise} \end{cases}$$

for some constant C.

Note the pairwise energies are defined by weighted Potts-model, which is a metric (see Exercise).

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5. Move making algorithms – 33 / 35



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5. Move making algorithms – 34 / 35

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5. Move making algorithms – 35 / 35