## Probabilistic Graphical Models in Computer Vision (IN2329)

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## FastPD

Recall: Primal-dual schema * FastPD PD2 PD3 Branch-and-MinCut


Typically, primal-dual $\epsilon$-approximation algorithms construct a sequence $\left(\mathbf{x}^{k}, \mathbf{y}^{k}\right)_{k=1, \ldots, t}$ of primal and dual solutions until the elements $\mathbf{x}^{t}, \mathbf{y}^{t}$ of the last pair are both feasible and satisfy the relaxed primal complementary slackness conditions, hence the condition $\langle\mathbf{c}, \mathbf{x}\rangle \leqslant \epsilon\langle\mathbf{b}, \mathbf{y}\rangle$ will be also fulfilled.

## 7. FastPD \& Branch-and-MinCut

## Tht

Recall: Primal-dual LP for multi-label problem * FastPD PD2 PD3 Branch-and-MinCut

The (relaxed) primal LP:

$$
\begin{array}{ll}
\min _{x_{i: \alpha}, x_{i j: \alpha \beta} \geqslant 0} & \sum_{i \in \mathcal{V}} \sum_{\alpha \in \mathcal{L}} E_{i}(\alpha) x_{i: \alpha}+\sum_{(i, j) \in \mathcal{E}} w_{i j} \sum_{\alpha, \beta \in \mathcal{L}} d(\alpha, \beta) x_{i j: \alpha \beta} \\
\text { subject to } & \sum_{\alpha \in \mathcal{L}} x_{i: \alpha}=1 \quad \forall i \in \mathcal{V} \\
& \sum_{\alpha \in \mathcal{L}} x_{i j: \alpha \beta}=x_{j: \beta} \quad \forall \beta \in \mathcal{L},(i, j) \in \mathcal{E} \\
& \sum_{\beta \in \mathcal{L}} x_{i j: \alpha \beta}=x_{i: \alpha} \quad \forall \alpha \in \mathcal{L},(i, j) \in \mathcal{E}
\end{array}
$$

The dual LP:

$$
\begin{array}{llll}
\max _{y_{i}, y_{i j: \alpha}, y_{j i: \beta}} & \sum_{i \in \mathcal{V}} y_{i} & \\
\text { subject to } & y_{i}-\sum_{j \in \mathcal{V}:(i, j) \in \mathcal{E}} y_{i j: \alpha} & \leqslant E_{i}(\alpha) & \forall i \in \mathcal{V}, \alpha \in \mathcal{L} \\
& y_{i j: \alpha}+y_{j i: \beta} & \leqslant w_{i j} d(\alpha, \beta) & \forall(i, j) \in \mathcal{E}, \alpha, \beta \in \mathcal{L}
\end{array}
$$

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From now on, in case of Algorithm PD1, we only assume that
$d(\alpha, \beta)=0 \Leftrightarrow \alpha=\beta$, and $d(\alpha, \beta) \geqslant 0$ (i.e. semi-metric).
The complementary slackness conditions reduces to

$$
\begin{aligned}
y_{i}-\sum_{j \in \mathcal{V}:(i, j) \in \mathcal{E}} y_{i j: x_{i}} & \geqslant \frac{E_{i}\left(x_{i}\right)}{\epsilon_{1}} \Rightarrow y_{i} \geqslant \frac{E_{i}\left(x_{i}\right)}{\epsilon_{1}}+\sum_{j \in \mathcal{V}:(i, j) \in \mathcal{E}} y_{i j: x_{i}} \\
y_{i j: x_{i}}+y_{j i: x_{j}} & \geqslant \frac{w_{i j} d\left(x_{i}, x_{j}\right)}{\epsilon_{2}}
\end{aligned}
$$

for specific values of $\epsilon_{1}, \epsilon_{2} \geqslant 1$.
If $x_{i}=x_{j}=\alpha$ for neighboring pairs $(i, j) \in \mathcal{E}$, then

$$
0=w_{i j} d(\alpha, \alpha) \geqslant y_{i j: \alpha}+y_{j i: \alpha} \geqslant \frac{w_{i j} d(\alpha, \alpha)}{\epsilon_{2}}=0
$$

therefore we get that $y_{i j: \alpha}=-y_{j i: \alpha}$.
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Dual variables update: Given the current active labels, any non-active label is raised, until it either reaches the active label, or attains the maximum raise allowed by the upper bound.
Primal variables update: Given the new heights, there might still be vertices whose active labels are not at the lowest height. For each such vertex $i$, we select a non-active label, which is below $x_{i}$, but has already reached the maximum raise allowed by the upper bound.

The optimal update of the $\alpha$-heights can be simulated by pushing the maximum amount of flow through a directed graph $G^{\prime}=\left(\mathcal{V} \cup\{s, t\}, \mathcal{E}^{\prime}, c, s, t\right)$.


## Recall: Reassign rule *

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Label $\alpha$ will be the new label of $i$ (i.e. $x_{i}^{\prime}=\alpha$ ) iff there exists unsaturated path (i.e. $f_{i j}<\operatorname{cap}_{i j}$ ) between the source node $s$ and node $i$. In all other cases, $i$ keeps its current label (i.e. $x_{i}^{\prime}=x_{i}$ ).

$$
\begin{aligned}
f_{i j} & <\operatorname{cap}_{i j} \\
h_{i}^{\prime}(\alpha)-h_{i}(\alpha) & <h_{i}\left(x_{i}\right)-h_{i}(\alpha) \\
h_{i}^{\prime}(\alpha) & <h_{i}\left(x_{i}\right)=h_{i}^{\prime}\left(x_{i}\right)
\end{aligned}
$$




$L(\Omega)$ denotes the lower bound for $E(\mathbf{y}, \omega)$ over $\mathbb{B}^{\mathcal{V}} \times \Omega$ :

$$
\begin{aligned}
& \min _{\mathbf{y} \in \mathbb{B}^{\mathcal{V}}, \omega \in \Omega} E(\mathbf{y}, \omega) \\
= & \min _{\mathbf{y} \in \mathbb{B}^{\mathcal{V}}, \omega \in \Omega}\left\{C(\omega)+\sum_{i \in \mathcal{V}} F^{i}(\omega) \cdot y_{i}+\sum_{i \in \mathcal{V}} B^{i}(\omega) \cdot\left(1-y_{i}\right)+\sum_{(i, j) \in \mathcal{E}} P^{i j}(\omega) \cdot\left|y_{i}-y_{j}\right|\right\} \\
\geqslant & \min _{\mathbf{y} \in \mathbb{B}^{\mathcal{V}}}\left\{\min _{\omega \in \Omega} C(\omega)+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega} F^{i}(\omega) \cdot y_{i}+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega} B^{i}(\omega) \cdot\left(1-y_{i}\right)+\right. \\
& \left.\sum_{(i, j) \in \mathcal{E}} \min _{\omega \in \Omega} P^{i j}(\omega) \cdot\left|y_{i}-y_{j}\right|\right\} \\
= & \min _{\mathbf{y} \in \mathbb{B}^{\mathcal{V}}}\left\{C_{\Omega}+\sum_{i \in \mathcal{V}} F_{\Omega}^{i}(\omega) \cdot y_{i}+\sum_{i \in \mathcal{V}} B_{\Omega}^{i}(\omega) \cdot\left(1-y_{i}\right)+\sum_{(i, j) \in \mathcal{E}} P_{\Omega}^{i j}(\omega) \cdot\left|y_{i}-y_{j}\right|\right\} \\
= & L(\Omega) .
\end{aligned}
$$

$C_{\Omega}, F_{\Omega}^{i}, B_{\Omega}^{i}, P_{\Omega}^{i j}$ denote the minima of $C(\omega), F^{i}(\omega), B^{i}(\omega), P^{i j}(\omega)$ over $\omega \in \Omega$ referred to as aggregated energies.
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## Proof. Continued

Note that $L(\Omega)=\min _{\mathbf{y} \in \mathbb{B}^{\nu}} A(\mathbf{y}, \Omega)$.
Let $\mathbf{y}_{1} \in \operatorname{argmin}_{\mathbf{y} \in \mathbb{B}^{\mathcal{V}}} A\left(\mathbf{y}, \Omega_{1}\right)$ and $\mathbf{y}_{2} \in \operatorname{argmin}_{\mathbf{y} \in \mathbb{B}^{\mathcal{V}}} A\left(\mathbf{y}, \Omega_{2}\right)$, then from the monotonicity, one gets:

$$
L\left(\Omega_{1}\right)=A\left(\mathbf{y}_{1}, \Omega_{1}\right) \geqslant A\left(\mathbf{y}_{1}, \Omega_{2}\right) \geqslant A\left(\mathbf{y}_{2}, \Omega_{2}\right)=L\left(\Omega_{2}\right) .
$$

## If th Best-first branch-and-bound optimization

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The discrete domain $\Omega$ can be hierarchically clustered and the binary tree of its subregions can be considered.
At each step the active node with the smallest lower bound is removed from the active front, while two of its children are added to the active front (due to monotonicity property they have higher or equal lower bounds).


## Front $\leftarrow \varnothing$

2: $\left[C_{0},\left\{F_{0}^{i}\right\},\left\{B_{0}^{i}\right\},\left\{P_{0}^{i j}\right\}\right] \leftarrow$ GetAggregPotentials $\left(\Omega_{0}\right)$
3: $\operatorname{LB}_{0} \leftarrow$ GetMaxFlowValue $\left(\left\{F_{0}^{i}\right\},\left\{B_{0}^{i}\right\},\left\{P_{0}^{i j}\right\}\right)+C_{0}$
4: Front.InsertWithPriority $\left(\Omega_{0},-\mathrm{LB}_{0}\right)$
5: while true do
$\Omega \leftarrow$ Front.PullHighestPriorityElement()
if IsSingleton $(\Omega)$ then
$\triangleright$ global minimum found
$\omega \leftarrow \Omega$
$\left[C,\left\{F^{i}\right\},\left\{B^{i}\right\},\left\{P^{i j}\right\}\right] \leftarrow$ GetAggregPotentials $(\omega)$
$\mathbf{x} \leftarrow$ FindMinimumViaMincut $\left(\left\{F^{i}\right\},\left\{B^{i}\right\},\left\{P^{i j}\right\}\right)$
return ( $\mathbf{x}, \omega$ )
end if
$\left[\Omega_{1}, \Omega_{2}\right] \leftarrow$ GetChildrenSubdomains $(\Omega)$
$\left[C_{1},\left\{F_{1}^{i}\right\},\left\{B_{1}^{i}\right\},\left\{P_{1}^{i j}\right\}\right] \leftarrow$ GetAggregPotentials $\left(\Omega_{1}\right)$ $\mathrm{LB}_{1} \leftarrow \operatorname{GetMaxFlowValue}\left(\left\{F_{1}^{i}\right\},\left\{B_{1}^{i}\right\},\left\{P_{1}^{i j}\right\}\right)+C_{1}$ Front. InsertWithPriority $\left(\Omega_{1},-\mathrm{LB}_{1}\right)$
$\left[C_{2},\left\{F_{2}^{i}\right\},\left\{B_{2}^{i}\right\},\left\{P_{2}^{i j}\right\}\right] \leftarrow$ GetAggregPotentials $\left(\Omega_{2}\right)$
$\mathrm{LB}_{2} \leftarrow \operatorname{GetMaxFlowValue}\left(\left\{F_{2}^{i}\right\},\left\{B_{2}^{i}\right\},\left\{P_{2}^{i j}\right\}\right)+C_{2}$ Front.InsertWithPriority $\left(\Omega_{2},-\mathrm{LB}_{2}\right)$

Suppose $\Omega_{1} \subset \Omega_{2}$, then the inequality $L\left(\Omega_{1}\right) \geqslant L\left(\Omega_{2}\right)$ holds.
Proof. Let us define $A(\mathbf{y}, \Omega)$ as

$$
\begin{aligned}
A(\mathbf{y}, \Omega) \triangleq & \min _{\omega \in \Omega} C(\omega)+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega} F^{i}(\omega) \cdot y_{i}+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega} B^{i}(\omega) \cdot\left(1-y_{i}\right) \\
& +\sum_{(i, j) \in \mathcal{E}} \min _{\omega \in \Omega} P^{i j}(\omega) \cdot\left|y_{i}-y_{j}\right| .
\end{aligned}
$$

Assume $\Omega_{1} \subset \Omega_{2}$. Then, for any $\mathbf{y} \in \mathbb{B}^{\mathcal{V}}$
$A\left(\mathbf{x}, \Omega_{1}\right)$

```
\(=\min _{\omega \in \Omega_{1}} C(\omega)+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega_{1}} F^{i}(\omega) y_{i}+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega_{1}} B^{i}(\omega)\left(1-y_{i}\right)+\sum_{(p, q) \in \mathcal{E}} \min _{\omega \in \Omega_{1}} P^{i j}(\omega)\left|y_{i}-y_{j}\right|\)
\(\geqslant \min _{\omega \in \Omega_{2}} C(\omega)+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega_{2}} F^{i}(\omega) y_{i}+\sum_{i \in \mathcal{V}} \min _{\omega \in \Omega_{2}} B^{i}(\omega)\left(1-y_{i}\right)+\sum_{(i, j) \in \mathcal{E}} \min _{\omega \in \Omega_{2}} P^{i j}(\omega)\left|y_{i}-y_{j}\right|\)
\(=A\left(\mathbf{y}, \Omega_{2}\right)\).
```

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Computability: the lower bound $L(\Omega)$ equals the minimum of a regular function, which can be globally minimized via graph-cuts

Tightness: for a singleton $\Omega=\{\omega\}$ (i.e. $|\Omega|=1$ ) the bound $L(\Omega)$ is tight, that is

$$
L(\{\omega\})=\min _{\mathbf{y} \in \mathbb{B}^{\nu}} E(\mathbf{y}, \omega) .
$$

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## Wh:t Best-first branch-and-bound optimization

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If the active node with the smallest lower bound turns out to be a leaf $\omega^{\prime}$ and $\mathbf{y}^{\prime}$ is the corresponding optimal segmentation, then $E\left(\mathbf{y}^{\prime}, \omega^{\prime}\right)=L\left(\omega^{\prime}\right)$ due to the tightness property. Consequently, $\left(\mathbf{y}^{\prime}, \omega^{\prime}\right)$ is a global minimum.
Remark that in worst-case any optimization has to search exhaustively over $\Omega$.

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(2) it:

## Segmentation with shape priors FastPD PD2 PD3 Branch-and-MinCut



The prior is defined by the set of exemplar binary segmentations $\left\{\mathrm{x}^{\omega} \mid \omega \in \Omega\right\}$, where $\Omega$ is a discrete set indexing the exemplar segmentations.
We define a joint prior over the segmentation and the non-local parameter:

$$
E_{\text {prior }}(\mathbf{y}, \omega)=\sum_{i \in \mathcal{V}}\left(1-x_{i}^{\omega}\right) \cdot y_{i}+\sum_{i \in \mathcal{V}} x_{i}^{\omega} \cdot\left(1-y_{i}\right) .
$$

This encourages the segmentation $\mathbf{y}$ to be close in the Hamming-distance $\left(d_{\mathrm{H}}(\mathbf{a}, \mathbf{b})=\frac{1}{N} \sum_{i=1}^{N} \llbracket a_{i} \neq b_{i} \rrbracket\right)$ to one of the exemplar shapes.

The segmentation energy may be defined by adding a standard contrast-sensitive Potts-model for $\lambda, \sigma>0$ :

$$
E(\mathbf{y}, \omega)=E_{\text {prior }}(\mathbf{y}, \omega)+\lambda \sum_{(i, j) \in \mathcal{E}} \frac{e^{-\frac{\left\|I_{i}-I_{j}\right\|}{\sigma}}}{|i-j|} \cdot\left|y_{i}-y_{j}\right|,
$$

where $I_{i}$ denotes RGB colors of the pixel $i$.


The shape prior is given by a set of templates, whereas each template can be located anywhere within the image.
$\Omega=\Delta \times \Theta$, where the set $\Delta$ indexes the set of all exemplar segmentations $x_{\delta}$ and $\Theta$ corresponds to translations

Any exemplar segmentation $\mathbf{x}^{\omega}$ for $\omega=(\delta, \theta)$ is then defined as some exemplar segmentation $x_{\delta}$ centered at the origin and then translated by the shift $\theta$.

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Each nodeset $\Omega_{t}$ in the combined tree is defined by a pair $\Delta_{t} \times \Theta_{t}$.
The looseness of a nodeset $\Omega_{t}$ is defined as the number of pixels that change their mask value under different shapes in $\Omega_{t}$ (i.e. neither background nor foreground):

$$
\Lambda\left(\Omega_{t}\right)=\mid\left\{i \mid \exists \omega_{1}, \omega_{2}: x_{i}^{\omega_{1}}=0 \text { and } x_{i}^{\omega_{2}}=1\right\} \mid .
$$

The tree is built in a recursive top-down fashion as follows.
We start by creating a root nodeset $\Omega_{0}=\Delta_{0} \times \Theta_{0}$. Given a nodeset $\Omega_{t}=\Delta_{t} \times \Theta_{t}$ we consider (recursively) two possible splits: 1) split along the shape dimension or 2) split along the shift dimension. The split that minimizes the sum of loosenesses is preferred.
The recursion stops when the leaf level is reached within both the shape and the shift trees.


For $\Delta$ we use agglomerative bottom-up clustering resulting in a (binary) clustering tree $T_{\Delta}=\left\{\Delta=\Delta_{0}, \Delta_{1}, \ldots, \Delta_{N}\right\}$.

To build a clustering tree for $\Theta$, we recursively split along the "longer" dimension. This leads to a (binary) tree $T_{\Theta}=\left\{\Theta=\Theta_{0}, \Theta_{1}, \ldots, \Theta_{N}\right\}$.
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Yellow: global minimum of $E$; Blue: feature-based car detector; Red: global minimum of the combination of $E$ with detection results (detection is included as a constant potential)

The prior set $\Delta$ was built by manual segmentation of 60 training images coming with the dataset

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## FastPD

1. Nikos Komodakis and Georgios Tziritas. Approximate labeling via the primal-dual schema. Technical report, University of Crete, February 2005
2. Nikos Komodakis and Georgios Tziritas. Approximate labeling via graph-cuts based on linear programming. IEEE Transactions on Pattern Analysis and Machine Intelligence, 29(8):1436-1453, August 2007
Branch-and-MinCut
3. Victor Lempitsky, Andrew Blake, and Carsten Rother. Branch-and-mincut: Global optimization for image segmentation with high-level priors. Journal of Mathematica Imaging and Vision, 44(3):315-329, March 2012

In the next lecture we will learn about exact inference (probabilistic and MAP) on tree structured factor graphs.

