Chapter 0
Organization and Overview

Convex Optimization for Machine Learning & Computer Vision
WS 2018/19

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Organization

Whether this lecture fits you?

Prerequisites

- Background in Mathematical Analysis and Linear Algebra.
- Implementation in Matlab or Python.
- Interest in mathematical theory.

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Nice plus (but not necessary)

- Experience in Machine Learning and Computer Vision
  e.g., CV I & II, ML for CV, Probab. Graphical Models in CV.
- Knowledge and experience in Continuous Optimization
  e.g., Nonlinear Optimization.
- Knowledge in Functional Analysis

Course overview

Lectures

1. Essential theory from convex analysis.
2. Design and analysis of optimization algorithms.
3. Implementation of algorithms on concrete applications.
4. Extended topic (tentative): Stochastic optimization.

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Exercise session

Organizers: Yuesong Shen and Zhenzhang Ye

- Exercise sheets covering the content of the lecture will be passed out every Wednesday.
- Exercises contain theoretical as well as programming questions.
- Should submitted solutions be obviously copied, both groups would get 0 points.
- You may work on the exercises in groups of two.
- You are encouraged to present your solution on board at exercise class.
- To get a 0.3 grade bonus, you need to complete 75% of the total exercise points.

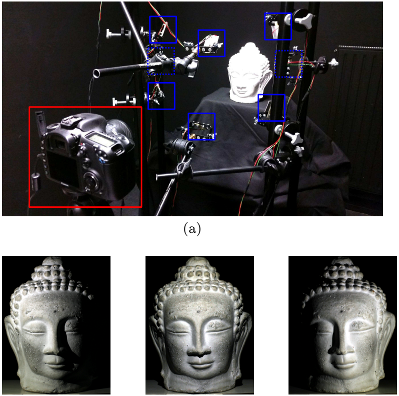
Contact us

Miscellaneous info

- Tao's office: 02.09.061
- Yuesong's office: 02.09.039
- Zhenzhang's office: 02.09.060
- Office hours: Please write an email.
- Lecture: Starts at quarter past; Short break in between.
- Course website (where you check out announcements):
  `https://vision.in.tum.de/teaching/ws2018/cvx4cv`
- Submit your programming exercises per email to:
  `comlcv-ws2018@vision.in.tum.de`
- Passcode for accessing course materials:
  `primal-dual`

Variational Methods in Computer Vision

Photometric stereo for 3D reconstruction



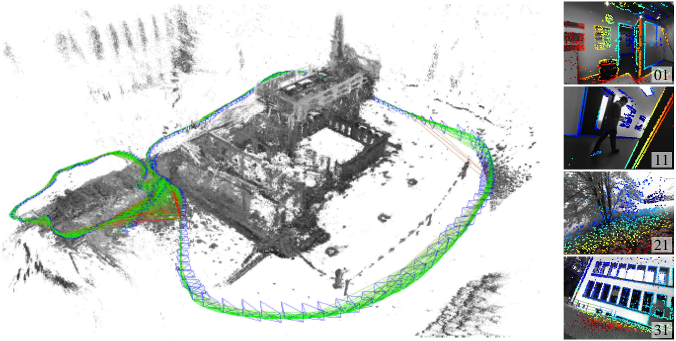
(a) (b) (c) (d)

LED photometric stereo [Quéau et al '18]

Minimize photometric error via shading model:

$$\min_{\rho, d \in \mathbb{R}^{\Omega}} \sum_{i=1}^{n} \sum_{j \in \Omega} \psi \left(\rho_j \left\{ \mathbf{l}_j^i(d) \cdot \mathbf{n}_j(d) \right\}_+ - I_j^i \right) .$$

Visual odometry



Direct sparse odometry (DSO) [Engel et al ’18]

Minimize reprojected photometric error:

$$\min_{\{c_i\},\{u_i\},\{d_\mathbf{p}\}} \sum_{i\in\mathcal{F}} \sum_{\mathbf{p}\in\mathcal{P}_i} \sum_{j\in\mathcal{Q}_\mathbf{p}} f_{i,\mathbf{p},j}(c_i, u_i, d_\mathbf{p}, u_j) + \lambda \sum_{i\in\mathcal{F}} g(c_i).$$

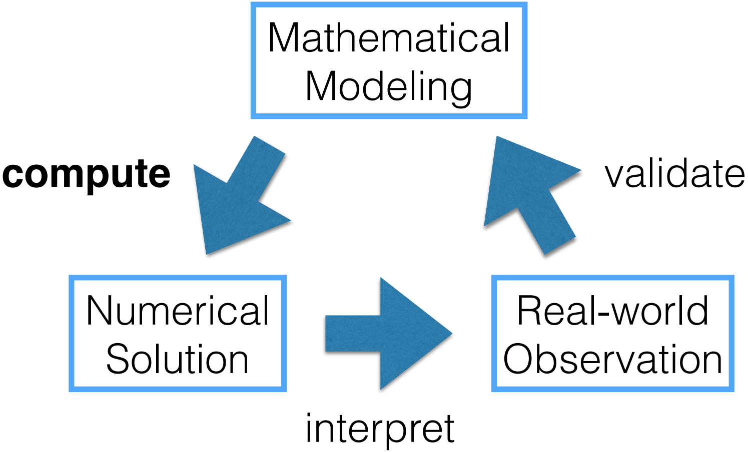
Image classification

MNIST handwritten digits.

Minimize negative log-likelihood:

$$\min_{W,b} \; -\frac{1}{N}\sum_{n=1}^{N} \log\left(\frac{\exp(\langle W_{Y_n,\cdot}, X_n\rangle + b_{Y_n})}{\sum_{k=1}^{10}\exp(\langle W_{k,\cdot}, X_n\rangle + b_k)}\right) + R(W,b).$$

Driving cycle



Appetizer: image segmentation

- Image segmentation / clustering:

image

segmentation ($L = 4$)

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- Variational method for finding label function $u : \Omega \to \Delta^{L-1}$

$$\min_u \sum_{j \in \Omega} \Big(\delta\{u_j \in \Delta^{L-1}\} + \langle u_j, f_j \rangle \Big) + \alpha \sum_{l=1}^{L} \sum_i \omega_i \|(\nabla u^l)_i\|,$$

where

- Pointwise constraint: Δ^{L-1} is the unit simplex in $\mathbb{R}^L$.
- Unary term: $f : \Omega \to \mathbb{R}^L$ is a pre-computed vector.
- Pairwise term: $\sum_i \omega_i \cdot (\nabla u^l)_i$ is the weighted total-variation.

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Prototypical workflow

- The variational model

$$\min_{u} \sum_{j \in \Omega} \left(\delta\{u_j \in \Delta^{L-1}\} + \langle u_j, f_j \rangle \right) + \alpha \sum_{l=1}^{L} \sum_{i} \omega_i \|(\nabla u^l)_i\|,$$

  is a special case of **convex optimization**

$$\text{minimize } J(u) + \delta\{u \in C\},$$

  with **convex objective** J and **convex constraint** C.

- This course is about **theory** and **practice** for solving convex optimization problem that arise from computer vision and machine learning.

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Prototypical workflow

- Put into canonical form:

$$\min_u F(Ku) + G(u), \qquad \text{(primal)}$$

where F, G are *convex functions*, K is a linear operator.

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Prototypical workflow

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$$\min_u F(Ku) + G(u), \qquad \text{(primal)}$$

where F, G are *convex functions*, K is a linear operator.

- Reformulate the problem (by introducing *dual variable* p):

$$\max_p -F^*(p) - G^*(-K^\top p), \qquad \text{(dual)}$$

$$\max_p \min_u \langle Ku, p \rangle - F^*(p) + G(u), \qquad \text{(saddle-point)}$$

where F^* is the *convex conjugate* of F.

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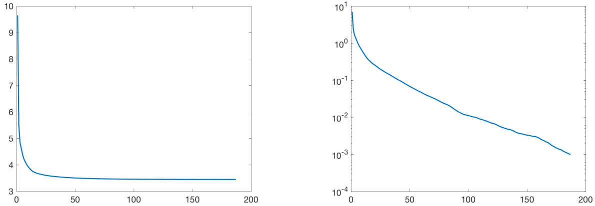
- Apply *PDHG* on the saddle-point formulation:

$$u^{k+1} = \arg\min_u \left\langle u, K^\top p^k \right\rangle + G(u) + \frac{s}{2}\|u - u^k\|^2,$$

$$p^{k+1} = \arg\min_p -\left\langle K(2u^{k+1} - u^k), p \right\rangle + F^*(p) + \frac{t}{2}\|p - p^k\|^2.$$

What you are expected to learn from this course

energy value | primal-dual gap



- Does a minimizer always exist?
- How to characterize a minimizer via optimality condition?
- How to derive an (efficient) optimization algorithm?
- How to analyze the convergence?
- How to accelerate the convergence?
- Implementation in Matlab or Python.

Ready to start?