Mathematical Foundations of Computer Graphics and Vision

Variational Methods III

Luca Ballan







Problems

$$u^{*} = \underset{u \in \mathbb{C}^{4}([0,1],\mathbb{R}^{2})}{\operatorname{arg\,min}} \int_{0}^{1} -E(u(s))^{2} + \frac{\alpha}{2} \|\dot{u}(s)\|^{2} + \frac{\beta}{2} \|\ddot{u}(s)\|^{2} ds$$

subject to $u(0) = u(1)$
 $\dot{u}(0) = \dot{u}(1)$
 $\ddot{u}(0) = \ddot{u}(1)$
 $\ddot{u}(0) = \ddot{u}(1)$
 $u \neq \emptyset$

- The global/local minimum of this functional is the empty set -> L(u) = 0
- Our gradient descent approach implicitly excluded it as a possible solution by just stopping to the first local minimum, but





It measures the area inside the curve u (integral over all the internal points of u)

- $\gamma>0~$ penalizes big areas (force it too be small), $~\gamma<0~$ penalizes small areas (force it too be big and also non-null)
- It is an integral over the interior points: Euler-Lagrange equation is not applicable

The Green's Theorem (on the Cartesian plane)

$$\int_{R} (\nabla \times v) \, dp = \int_{\partial R} v \cdot dp$$



Vector field

The curl of a vector field is a scalar field

$$\nabla \times v = \frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y}$$

The Green's Theorem (on the Cartesian plane)





Vector field

Oriented integration on an oriented curve (counterclockwise)

The Green's Theorem (on the Cartesian plane)

$$\int_{R} (\nabla \times v) \, dp = \int_{\partial R} v \cdot dp \qquad \qquad \partial R$$

$$\int_{R} \left(\frac{\partial v_{y}}{\partial x} - \frac{\partial v_{x}}{\partial y} \right) \, dx \, dy = \int_{\partial R} v_{x} \, dx + v_{y} \, dy$$

$$= \int_{0}^{1} v(u(s)) \cdot \dot{u}(s) \, ds$$

$$\int_{int(u)} dp \qquad \longleftrightarrow \qquad \qquad \frac{\partial v_{y}}{\partial x} - \frac{\partial v_{x}}{\partial y} = 1$$

u(s)

R

 $v: \mathbb{R}^2 \to \mathbb{R}^2$



Green's Theorem

Euler-Lagrange can be applied on this functional

Magically it will result in a force pushing the contour in/our along its normal

Curve Fitting



• In: Set of points
$$= \{q_i\}_i = \{(x_i, y_i)\}_i$$

$$u^* = \operatorname*{arg\,min}_{u \in \mathbb{C}^4([0,1],\mathbb{R}^2)} \int_0^1 \qquad \qquad \frac{\alpha}{2} \|\dot{u}(s)\|^2 + \frac{\beta}{2} \|\ddot{u}(s)\|^2 ds$$



Input images

3D Surface









Stereo Matching

1st Approach

 $E(p) = \min \left\{ \|p - q_i\|, \forall q_i \right\}$

Initial solution =



Visual Hull

Optimize <u>locally</u>

Equal to the "total curvature"

$$\kappa = \kappa_1^2 + \kappa_2^2$$

iff the parameterization is uniform

Another Functional

• Given $L: C^4(\Omega \subseteq \mathbb{R}^2, \mathbb{R}^m) \to \mathbb{R}$



$$L(u) = \int_{\Omega} \psi\left(s, t, u, \frac{\partial u}{\partial s}, \frac{\partial u}{\partial t}, \frac{\partial^2 u}{\partial s^2}, \frac{\partial^2 u}{\partial t^2}, \frac{\partial^2 u}{\partial s \partial t}, \frac{\partial^2 u}{\partial t \partial s}\right) \ dsdt$$

• The gradient in this case is

$$\nabla L(u) = \left(\frac{\partial \psi}{\partial u} - \frac{\partial}{\partial s}\frac{\partial \psi}{\partial \frac{\partial u}{\partial s}} - \frac{\partial}{\partial t}\frac{\partial \psi}{\partial \frac{\partial u}{\partial t}} + \frac{\partial^2}{\partial s^2}\frac{\partial \psi}{\partial \frac{\partial^2 u}{\partial s^2}} + \frac{\partial^2}{\partial t^2}\frac{\partial \psi}{\partial \frac{\partial^2 u}{\partial t^2}} + \frac{\partial^2}{\partial s\partial t}\frac{\partial \psi}{\partial \frac{\partial^2 u}{\partial s\partial t}} + \frac{\partial^2}{\partial t\partial s}\frac{\partial \psi}{\partial \frac{\partial^2 u}{\partial t\partial s}}\right)$$

Boundary conditions?

Mixed Boundary Conditions



$$\nabla L(u) = \left(\frac{\partial\psi}{\partial u} - \frac{\partial}{\partial s}\frac{\partial\psi}{\partial\frac{\partial u}{\partial s}} - \frac{\partial}{\partial t}\frac{\partial\psi}{\partial\frac{\partial u}{\partial t}} + \frac{\partial^2}{\partial s^2}\frac{\partial\psi}{\partial\frac{\partial^2 u}{\partial s^2}} + \frac{\partial^2}{\partial t^2}\frac{\partial\psi}{\partial\frac{\partial^2 u}{\partial t^2}} + \frac{\partial^2}{\partial s\partial t}\frac{\partial\psi}{\partial\frac{\partial^2 u}{\partial s\partial t}} + \frac{\partial^2}{\partial t\partial s}\frac{\partial\psi}{\partial\frac{\partial^2 u}{\partial t\partial s}}\right)$$

$$\begin{split} \underset{u \in \mathbb{C}^{4}(\Omega, \mathbb{R}^{3})}{\operatorname{arg\,min}} & \int_{\Omega} E(u(s,t)) \, dsdt + \int_{\Omega} \left\| \frac{\partial u}{\partial s} \right\|^{2} + \left\| \frac{\partial u}{\partial t} \right\|^{2} dsdt + \int_{\Omega} \left\| \frac{\partial^{2} u}{\partial s^{2}} \right\|^{2} + \left\| \frac{\partial^{2} u}{\partial t^{2}} \right\|^{2} + 2 \left\| \frac{\partial^{2} u}{\partial s \partial t} \right\|^{2} dsdt \\ & \swarrow & \swarrow & \swarrow \\ \nabla L(u) = -\nabla E(u(s,t)) & -2\nabla^{2} u & 2\nabla^{4} u \\ & \mathsf{Discretizations:} \\ \nabla = \left(\frac{\partial}{\partial s}, \frac{\partial}{\partial t} \right) & \mathsf{Gradient operator} \end{split}$$

 $\stackrel{\sim}{\longrightarrow}$

 $\nabla^{2} = \nabla \cdot \nabla = \frac{\partial^{2}}{\partial s^{2}} + \frac{\partial^{2}}{\partial t^{2}}$ Laplace operator $\nabla^{4} = \nabla^{2} \nabla^{2} = \left(\frac{\partial^{2}}{\partial s^{2}} + \frac{\partial^{2}}{\partial t^{2}}\right) \left(\frac{\partial^{2}}{\partial s^{2}} + \frac{\partial^{2}}{\partial t^{2}}\right)$ $= \frac{\partial^{4}}{\partial s^{4}} + \frac{\partial^{4}}{\partial t^{4}} + 2\frac{\partial^{4}}{\partial s^{2}\partial t^{2}}$ Laplace operator
(Biharmonic operator)

$$\underset{u \in \mathbb{C}^{4}(\Omega, \mathbb{R}^{3})}{\operatorname{arg\,min}} \int_{\Omega} E(u(s, t)) \, ds dt + \int_{\Omega} \left\| \frac{\partial u}{\partial s} \right\|^{2} + \left\| \frac{\partial u}{\partial t} \right\|^{2} \, ds dt + \int_{\Omega} \left\| \frac{\partial^{2} u}{\partial s^{2}} \right\|^{2} + \left\| \frac{\partial^{2} u}{\partial t^{2}} \right\|^{2} + 2 \left\| \frac{\partial^{2} u}{\partial s \partial t} \right\|^{2} \, ds dt$$

$$\bigvee \sum_{v \in \mathbb{C}^{4}(\Omega, \mathbb{R}^{3})} \int_{\Omega} E(u(s, t)) - 2\nabla^{2} u \qquad 2\nabla^{4} u$$

Discretizations:

 $\nabla = \left(\frac{\partial}{\partial s}, \frac{\partial}{\partial t}\right)$

$$\nabla^2 = \nabla \cdot \nabla = \frac{\partial^2}{\partial s^2} + \frac{\partial^2}{\partial t^2}$$

$$\nabla^{4} = \nabla^{2} \nabla^{2} = \left(\frac{\partial^{2}}{\partial s^{2}} + \frac{\partial^{2}}{\partial t^{2}}\right) \left(\frac{\partial^{2}}{\partial s^{2}} + \frac{\partial^{2}}{\partial t^{2}}\right)$$
$$= \frac{\partial^{4}}{\partial s^{4}} + \frac{\partial^{4}}{\partial t^{4}} + 2\frac{\partial^{4}}{\partial s^{2}\partial t^{2}}$$

Gradient operator

Laplace operator

$$\stackrel{\widetilde{=}}{\longrightarrow} \quad \tilde{\nabla}^2(v) = \frac{1}{\# N(v)} \left(\sum_{i \in N(v)} v_i \right) - v$$

$$\stackrel{\tilde{=}}{\longrightarrow} \quad \tilde{\nabla}^2(v) = \tilde{\nabla}\left(\tilde{\nabla}(v)\right)$$

Observation



Mesh smoothing

(filter the mesh using a gaussian filter) [Taubin 95]

$$(\lambda + \mu) \nabla^2 u - (\lambda \mu) \nabla^4 u$$

- One step corresponds to a Gaussian filter pass (spectral analysis)
- The global minima is the empty set

Observation



The global minima is a sphere with a similar volume



$$\arg\min_{u\in\mathbb{C}^{4}(\Omega,\mathbb{R}^{3})}\int_{\Omega}E(u(s,t))\ dsdt + \int_{\Omega}\left\|\frac{\partial u}{\partial s}\right\|^{2} + \left\|\frac{\partial u}{\partial t}\right\|^{2}dsdt + \int_{\Omega}\left\|\frac{\partial^{2} u}{\partial s^{2}}\right\|^{2} + \left\|\frac{\partial^{2} u}{\partial t^{2}}\right\|^{2} + 2\left\|\frac{\partial^{2} u}{\partial s\partial t}\right\|^{2}dsdt$$

- The local minima is a smooth surface close to the point cloud (computed by the stereo matching algorithm)
- If the visual hull is used to initialize the minimization, the resulting surface is also close to it



$$\underset{u \in \mathbb{C}^{4}(\Omega, \mathbb{R}^{3})}{\operatorname{arg\,min}} \int_{\Omega} E(u(s, t)) \, ds dt + \int_{\Omega} \left\| \frac{\partial u}{\partial s} \right\|^{2} + \left\| \frac{\partial u}{\partial t} \right\|^{2} ds dt + \int_{\Omega} \left\| \frac{\partial^{2} u}{\partial s^{2}} \right\|^{2} + \left\| \frac{\partial^{2} u}{\partial t^{2}} \right\|^{2} + 2 \left\| \frac{\partial^{2} u}{\partial s \partial t} \right\|^{2} ds dt$$
$$+ \int_{\Omega} D\left(\Pi\left(u\left(s, t\right)\right) \right) ds dt$$

Generalization



Images

An image can be viewed as a function





- n=2: Image
- n=3: Video (or a volumetric representation of a scene)
- n=4: Volumetric representation of a scene + time
- d=1: Brightness images/videos (or density volumes)
- d=3: Color images/videos/volumes
- d>1: Multispectral images/videos/volumes

Images

An image can be viewed as a function

 $u: (\Omega \subseteq \mathbb{R}^n) \to \mathbb{R}^d$







 \mathcal{U}

f = A * u

- Image De-convolution: Given an image f and a kernel A , we aim at recovering the image $u\,$ such that $\,f=A*u\,$

In a Variational framework, both u and f are modeled as continuous functions to the a color space

$$u: \Omega \to [0, 1]^3$$

 $f: \Omega \to [0, 1]^3 \longrightarrow \mathsf{RGB} \text{ or YCbCr/YUV}$
(channels are de-correlated)



 \mathcal{U}

f = A * u

• find u such that f = A * u

$$\prod_{u \in U} \int_{\Omega} \|A * u - f\|^2$$

Generative approach to the problem

(problem solving paradigm)

Generative Approach



Formal definition of a problem π

i = problem instance $\pi(i)$ = solution of the problem instance i

 $\pi(i)~$ is typically difficult to compute

$$\pi(i) = \arg\min_{o} \mathbf{L} \left(\pi^{-1}(o), i \right)$$

Generative approach to the problem

 L is a loss functional evaluating two input elements (e.g. a distance)

Generative Approach



*



Generative Approach: Image De-blurring



$$\pi(f) = \arg\min_{u} \mathbf{L} (A * u, f)$$
 Generative approach to the problem
• test (all) the u
• convolve them with A
• evaluate a cost functional with the original f

Generative Approach: Image De-blurring



 π

$$(f) = \arg\min_{u} \mathbf{L} (A * u, f) \qquad \text{Gen}$$
$$= \arg\min_{u} \int_{\Omega} \|(A * u)(p) - f(p)\|^2 dp$$

Generative approach to the problem

- What does the choice of the loss functional corresponds to?
- Is there any meaning?
- Can we choose any arbitrary functional?

Generative Approach seen as a MAP or ML





(the desired o is the one which generates the observed input i with the maximum probability, i.e., which is likely to generate i.) *



Generative approach to the problem (the two quantities should be equal up to Gaussian noise)

norm L2

*

*

*





Natural images and Sparsity

$$\nabla u(x) = \sum_{i} \delta(x - p_i) + \eta(x)$$



Lasso Problem



Lasso Problem

$$\arg\min_{x} \|L(x) - y\|_{2}^{2} + \|x\|_{1}$$

Tibshirani, R., "Regression shrinkage and selection via the lasso". 1996 Journal of the Royal Statistical Society (useful in Compressed Sensing)

 $L(\cdot)$ is linear



Solution will **typically** be sparse

The further one goes from the linearity and ortho-normality of $L(\cdot)$

The more the sparse property will disappear



Infinite Dimensional Case

$$\arg\min_{u} \|L(u) - y\|_{2}^{2} + \|\nabla u\|_{1}$$
$$L(\cdot) \text{ is linear and orthonormal}$$

 ∇u will be sparse

Proof:

$$\begin{cases} g = \nabla u \\ I(g)(q) = \int_{\gamma[p,q]} g(r) \cdot dr & \longrightarrow \quad I(\nabla u)(q) = u(q) - u(p) \\ & \stackrel{\uparrow}{,'} \\ & \int_{\gamma[p,q]} \nabla u(r) \cdot dr = u(q) - u(p) & \text{Gradient theorem} \end{cases}$$

Infinite Dimensional Case

$$\begin{array}{c} \arg\min_{u} \|L(u) - y\|_{2}^{2} + \|\nabla u\|_{1} \\ L(\cdot) \text{ is linear and orthonormal} \end{array} \qquad \nabla u \text{ will be sparse} \\ \hline \\ Does it work in infinite dimensional \\ case??? \end{array} \\ \begin{array}{c} \text{Proof:} \\ g = \nabla u \\ I(g)(q) = \int_{\gamma[p,q]} g(r) \cdot dr \\ \hline \\ L(p)(q) = \int_{\gamma[p,q]} g(r) \cdot dr \\ \hline \\ L(p)(q) = \int_{\gamma[p,q]} g(r) \cdot dr \\ \hline \\ L(p)(q) = \int_{\gamma[p,q]} g(r) \cdot dr \\ \hline \\ L(p)(q) = u(q) \\ \hline \\ \\ (maybe in a restricted domain of u) \\ \hline \\ \\ \end{array} \\ \begin{array}{c} \text{select } p \text{ in such a} \\ \text{way } u(p) = 0 \\ (maybe in a restricted domain of u) \\ \hline \\ \end{array}$$

C.V.D.

$$\arg\min_{u} \int_{\Omega} \|(A * u)(p) - f(p)\|^{2} dp + \int_{\Omega} \|\nabla u(p)\| dp$$

$$\lim_{u} \arg\min_{u} \|A * u - f\|_{2}^{2} + \|\nabla u\|_{1}$$
Convolution is a
linear operator

 $\|\nabla u\|_1$

Total Variation (TV)

 $\arg\min_{u} \|A * u - f\|_{2}^{2} + \|\nabla u\|_{1} \qquad \text{TV-L2} = \text{L2 cost} + \text{Total Variation}$





$$\nabla L(u) = 2A * (A * u - f) - div \left(\frac{\nabla u}{\|\nabla u\|_{\epsilon}}\right)$$

Gradient of our functional (only if the kernel A is symmetric)

```
Filter = fspecial('gaussian', 30,2);
f=imfilter(I,Filter);
```

```
u=f;
a=0.0001;
b=1;
epsilon=0.1;
it=400;
```

```
🗐 for o=1:it
```

```
fu=imfilter(u,Filter) - f;
fu=-imfilter(fu,Filter);
```

```
[ux,uy]=gradient(u);
norm=sqrt(ux.*ux+uy.*uy+epsilon);
ux=ux./norm;
uy=uy./norm;
```

```
[uxx] = gradient (ux);
[uxy, uyy] = gradient (uy);
DIV=uxx+uyy;
```

u = u + b*(fu+a*DIV);



end

Image De-noising



 \mathcal{U}



$$f = u + \mu$$

$$\arg\min_{u} \|u - f\|_{2}^{2} + \|\nabla u\|_{1}$$

Generative approach to the problem

L2 + L1 = Lasso problemL2 + TV = TV-L2 problem

L1 + TV = TV-L1 problem (No lasso)

$$\arg\min_{u} \|u - f\|_1 + \|\nabla u\|_1$$





sequence of images (of the same scene with the camera translating a bit)

super resolution result (aerial image of a building)

 Why it works? a sequence of n images provides n observations of a point in the scene: sometimes in the center, sometimes ¼ of a pixel on the right, sometimes on the left, top, down etc...

We just need to fuse all these information together.

 Secondary objectives: - Eliminate sensor noise from the video (thermal noise or spikes (video restoration))

- Eliminate not wanted occlusions

• Video Super-Resolution: given a sequence of images f_i representing the same image u translated by w_i and down-sampled, find the original image u

$$u_{w_i}(x,y) = u(x + w_i^x, y + w_i^y)$$

 $A * u_{w_i}$

 $\bigcup_{i=1}^{n} \int_{\Omega} \|(A \ast u_{w_i})(p) - f_i(p)\|^2 dp$

Original image (our unknown)

u translated by $w_i = \left(w_i^x, w_i^y \right)$ (sub-pixel accuracy needed)

Down-Sampling (modeled as convolution with a sinc kernel, i.e., a low pass filter)

Generative approach

• Video Super-Resolution: given a sequence of images f_i representing the same image u translated by w_i and down-sampled, find the original image u

$$u_{w_i}(x,y) = u(x + w_i^x, y + w_i^y)$$

 $A * u_{w_i}$

$$\int_{n}^{n} \|A * u_{w_i} - f_i\|_2^2$$

Original image (our unknown)

u translated by $w_i = \left(w_i^x, w_i^y \right)$ (sub-pixel accuracy needed)

Down-Sampling (modeled as convolution with a sinc kernel, i.e., a low pass filter)

Generative approach

The two quantities should be equal up to a Gaussian noise

$$\sum_{i=1}^{n} \|A * u_{w_i} - f_i\|_2^2 + \|\nabla u\|_1$$

$$\bigcup$$

i=1

What about an L1 cost, instead?



(not guarrantee to have piecewise smooth solutions but it behaves similarly due to the median theorem (see later)

Sum of L1-Norm is a 1-type-Norm

The two quantities should be equal up to a Gaussian noise with spikes

More robust to burst noise/spikes/outliers

Why?

$$\sum_{i=1}^{n} \|A * u_{w_i} - f_i\|_2^2$$

When you have multiple information regarding a single unknown

The result of the minimization depends on the norm

The p-type-Norm Minimizations



The p-type-Norm Minimizations



Conclusions: in general...

 if one has multiple information regarding an unknown, how does he fuse them together?



so.. the best way is to sum them together and minimize a functional

$$\underset{x}{\arg\min} \quad \sum_{i} \|x - y_i\|_p \qquad \text{Does the used norm matter?}$$