6.869 Advances in Computer Vision http://people.csail.mit.edu/torralba/courses/6.869/6.869. computervision.htm Spring 2010

Lecture 18 Bayes



# Project

5-10 minutes presentation6 pages report

# Regularization

- Many problems have multiple solutions.
- Or there is insufficient data

We need to constraint the solutions

#### Bayesian models of object perception

Daniel Kersten\* and Alan Yuille<sup>†</sup>





Bayesian models of object perception Kersten and Yuille

#### Perception of three-dimensional shape influences colour perception through mutual illumination

#### M. G. Bloj\*, D. Kersten† & A. C. Hurlbert\*

\* Physiological Sciences, Medical School, Newcastle upon Tyne, NE2 4HH, UK † Psychology Department, University of Minnesota, 75 East River Road, Minneapolis, Minnesota 55455, USA



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#### A Trapezoidal Chromatic Mach Card

3D shape perception influences colour perception via mutual illumination. Bloj, M. Kersten, D. & Hurlbert, A.C. Nature, 1999.

**Stimulus preparation**. 1. Cut out one of the two figures on the right with a scissors. 2. Fold it in half along the mid-line (A) so that the red panel faces the white panel. 3. Fold again (lines B and B') so that the two black panels face outward.

**Demonstration**. Set the folded card on a flat surface as shown below. Orient the card so that the red panel reflects a little pinkish light onto the white panel. You may have to pinch crease A to make the angle between the red and white sides small enough. View the card steadily with one eye until the card's geometry appears to change and crease A goes from appearing concave to convex. At this point, you may also see that the white panel appears to be made of pinkish material.





http://vision.psych.umn.edu/users/kersten/kersten-lab/Mutual\_illumination/BlojKerstenHurlbertDemo99.pdf

http://vision.psych.umn.edu/users/kersten/kersten-lab/demos/MatteOrShiny.html

# Example: motion estimation



# Example: motion estimation

#### Aperture problem



http://web.mit.edu/persci/demos/Motion&Form/demos/one-square/one-square.html

# Example: motion estimation



http://web.mit.edu/persci/demos/Motion&Form/demos/one-square/one-square.html

# Super-resolution

- Image: low resolution image
- Scene: high resolution image

ultimate goal...





Pixel-based images are not resolution independent

**Pixel replication** 











Polygon-based graphics images are resolution independent Training-based super -resolution





# 3 approaches to perceptual sharpening

- (1) Sharpening; boost existing high frequencies.
- (2) Use multiple frames to obtain higher sampling rate in a still frame.
- (3) Estimate high frequencies not present in image, although implicitly defined.
  - Here, we focus on (3), which we'll call "super-resolution".







# Super-resolution: other approaches

- Schultz and Stevenson, 1994
- Pentland and Horowitz, 1993
- fractal image compression (Polvere, 1998; Iterated Systems)
- astronomical image processing (eg. Gull and Daniell, 1978; "pixons" http:// casswww.ucsd.edu/puetter.html)

#### Training images, ~100,000 image/scene patch pairs

Images from two Corel database categories: "giraffes" and "urban skyline".



## Do a first interpolation



Zoomed low-resolution





Low-resolution





Zoomed low-resolution

Full frequency original





Low-resolution

#### Representation

Zoomed low-freq.

Full freq. original





#### Representation

Zoomed low-freq.

Full freq. original



Low-band input (contrast normalized, PCA fitted)

(to minimize the complexity of the relationships we have to learn, we remove the lowest frequencies from the input image, and normalize the local contrast level).

# Gather ~100,000 patches

## **Nearest neighbor estimate**

Input low freqs.



## **Nearest neighbor estimate**

Input low freqs.



### But why to use only one match? There are many candidates

Input patch

\*: Barge [-2,67, 2,88] patches from database
i\*: Barge [-1,68, 2,28]
i\*: Barge [-2,68, 2,21]
i\*: Barge [-2,68, 2,22]
i\*: Barge [-2,68, 2,22]
i\*: Barge [-2,68, 2,28]
i\*: Barg

Corresponding high-resolution patches from database





We can add an additional constraint

# Scene-scene compatibility function, $\Psi(x_i, x_j) \quad \blacksquare \quad \blacksquare$

Assume overlapped regions, d, of hi-res. patches differ by Gaussian observation noise:

$$\Psi(x_i, x_j) = \exp^{-|d_i - d_j|^2/2\sigma^2}$$



# Image-scene compatibility function, $\Phi(x_i, y_i)$



Assume Gaussian noise takes you from observed image patch to synthetic sample:

$$\Phi(x_i, y_i) = \exp^{-|y_i - y(x_i)|^2/2\sigma^2}$$

# Markov network



#### Belief Propagation After a few iterations of belief propagation, the algorithm selects spatially consistent the algorithm selects spatially consistent high resolution interpretations for each Input





Iter. 0

Iter. 1

Iter. 3

# Zooming 2 octaves



We apply the super-resolution algorithm recursively, zooming up 2 powers of 2, or a factor of 4 in each dimension.

85 x 51 input



Cubic spline zoom to 340x204

Max. likelihood zoom to 340x204

#### Original 50x58



Now we examine the effect of the prior assumptions made about images on the high resolution reconstruction. First, cubic spline interpolation.

(cubic spline implies thin plate prior)





True 200x232

#### Original 50x58



(cubic spline implies thin plate prior)



#### Cubic spline





True 200x232



50x58

Next, train the Markov network algorithm on a world of random noise images.



#### **Training images**







The algorithm learns that, in such a world, we add random noise when zoom to a higher resolution.



#### **Training images**

#### Markov network







50x58

Next, train on a world of vertically oriented rectangles.



#### **Training images**







The Markov network algorithm hallucinates those vertical rectangles that it was trained on.



#### **Training images**

Markov network






50x58

#### Now train on a generic collection of images.



#### **Training images**



True

#### Original 50x58



The algorithm makes a reasonable guess at the high resolution image, based on its training images.



**Training images** 

#### Markov network





True

## Generic training images







Next, train on a generic set of training images. Using the same camera as for the test image, but a random collection of photographs.



Markov

training:

generic

net,



Cubic Spline

True 280x2 80

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#### Kodak Imaging Science Technology Lab test.



3 test images, 640x480, to be zoomed up by 4 in each dimension.

8 judges, making 2-alternative, forced-choice comparisons.





# Algorithms compared

- Bicubic Interpolation
- Mitra's Directional Filter
- Fuzzy Logic Filter
- Vector Quantization
- VISTA



**Bicubic spline** 

Altamira

VISTA





**Bicubic spline** 

Altamira

VISTA

Input



Cubic spline zoom

Super-resolution zoom

True high-resolution image







Super-resolution zoom



Bandpass filtered and contrast normalized

True high resolution pixels

High resolution pixels chosen by super-resolution

Bandpass filtered and contrast normalized best match patches from training data

> Best match patches from training data



#### **Training images**



## Training image

anglilegallyprenueu,or com anelvacatedarulingbythefe ystem,andsentitdowntoanew finedastandardforweighing eraproduct-bundlingdecisi softsaysthatthenewfeature andpersonalidentification psoft'sview,butusersandth adedwithconsumerinnovation rePCindustryislookingforw

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## Processed image



#### Graphical Models Pairwise Markov Random Fields



Nodes  $i \in \mathcal{V}$  are associated with hidden variables  $x_i$ 

Potential functions may depend on observations y

## Directed graphical models

- An arc from A to B can be informally interpreted as indicating that A causes" B.1 Hence directed cycles are disallowedA directed, acyclic graph.
- Nodes are random variables. Can be scalars or vectors, continuous or discrete.
- The direction of the edge tells the parent-child-relation:



- With every node i is associated a conditional pdf defined by all the parent nodes  $\pi_i$  of node i. That conditional probability is  $P_{x_i \mid x_{\pi_i}}$
- The joint distribution depicted by the graph is the product of all those conditional probabilities:

$$P_{x_1...x_n} = \prod_{i=1}^n P_{x_i | x_{\pi_i}}$$

### Undirected graphical models

- A set of nodes joined by undirected edges.
- The graph makes conditional independencies explicit: If two nodes are not linked, and we condition on every other node in the graph, then those two nodes are conditionally independent.

Conditionally independent, because are not connected by a line in the undirected graphical model



## Undirected graphical models: cliques



• A maximal clique is a clique that can't include more nodes of the graph w/o losing the clique property.



# Undirected graphical models: probability factorization

• Hammersley-Clifford theorem addresses the pdf factorization implied by a graph: A distribution has the Markov structure implied by an undirected graph iff it can be represented in the factored form

$$P_{x} = \frac{1}{Z} \prod_{c \in \xi} \Psi_{x_{c}}$$
Potential functions  
of states of  
variables in  
set of maximal cliques
Potential functions

#### Graphical Models Pairwise Markov Random Fields



Nodes  $i \in \mathcal{V}$  are associated with hidden variables  $x_i$ 

$$p(x \mid y) \propto \prod_{(i,j) \in \mathcal{E}} \psi_{i,j}(x_i, x_j) \prod_{i \in \mathcal{V}} \psi_i(x_i, y)$$

Potential functions may depend on observations y

#### Making probability distributions modular, and therefore tractable: **Probabilistic graphical models**

Vision is a problem involving the interactions of many variables: things can seem hopelessly complex. Everything is made tractable, or at least, simpler, if we modularize the problem. That's what probabilistic graphical models do, and let's examine that.

Readings: Jordan and Weiss intro article—fantastic! Kevin Murphy web page—comprehensive and with pointers to many advanced topics

## A toy example

Suppose we have a system of 5 interacting variables, perhaps some are observed and some are not. There's some probabilistic relationship between the 5 variables, described by their joint probability,

P(x1, x2, x3, x4, x5).

If we want to find out what the likely state of variable x1 is (say, the position of the hand of some person we are observing), what can we do?

Two reasonable choices are: (a) find the value of x1 (and of all the other variables) that gives the maximum of P(x1, x2, x3, x4, x5); that's the MAP solution.

Or (b) marginalize over all the other variables and then take the mean or the maximum of the other variables. Marginalizing, then taking the mean, is equivalent to finding the MMSE solution. Marginalizing, then taking the max, is called the max marginal solution and sometimes a useful thing to do.

## To find the marginal probability at x1, we have to take this sum: $\sum_{x_2,x_3,x_4,x_5} P(x_1,x_2,x_3,x_4,x_5)$

If the system really is high dimensional, that will quickly become intractable. But if there is some modularity in  $P(x_1, x_2, x_3, x_4, x_5)$  then things become tractable again.

Suppose the variables form a Markov chain: x1 causes x2 which causes x3, etc. We might draw out this relationship as follows:

$$(x_1) \rightarrow (x_2) \rightarrow (x_3) \rightarrow (x_4) \rightarrow (x_5)$$

$$P(a,b) = P(b|a) P(a)$$

 $(x_{4})$ 

By the chain rule, for any probability distribution, we have:

$$P(x_1, x_2, x_3, x_4, x_5) = P(x_1)P(x_2, x_3, x_4, x_5 | x_1)$$
  
=  $P(x_1)P(x_2 | x_1)P(x_3, x_4, x_5 | x_1, x_2)$   
=  $P(x_1)P(x_2 | x_1)P(x_3 | x_1, x_2)P(x_4, x_5 | x_1, x_2, x_3)$   
=  $P(x_1)P(x_2 | x_1)P(x_3 | x_1, x_2)P(x_4 | x_1, x_2, x_3)P(x_5 | x_1, x_2, x_3, x_4)$ 

But if we exploit the assumed modularity of the probability distribution over the 5 variables (in this case, the assumed Markov chain structure), then that expression simplifies:

$$\Rightarrow x_2 \rightarrow x_3 \rightarrow x_4 \rightarrow x_5 = P(x_1)P(x_2 \mid x_1)P(x_3 \mid x_2)P(x_4 \mid x_3)P(x_5 \mid x_5)$$

 $(x_1)$ 

Now our marginalization summations distribute through those terms:

$$\sum_{x_2, x_3, x_4, x_5} P(x_1, x_2, x_3, x_4, x_5) = P(x_1) \sum_{x_2} P(x_2 \mid x_1) \sum_{x_3} P(x_3 \mid x_2) \sum_{x_4} P(x_4 \mid x_3) \sum_{x_5} P(x_5 \mid x_4) \sum_{x_5} P(x_5 \mid x_5) = P(x_5 \mid x_5) \sum_{x_5} P(x_5 \mid x$$

# Belief propagation

Performing the marginalization by doing the partial sums is called "belief propagation".

$$\sum_{x_2, x_3, x_4, x_5} P(x_1, x_2, x_3, x_4, x_5) = P(x_1) \sum_{x_2} P(x_2 \mid x_1) \sum_{x_3} P(x_3 \mid x_2) \sum_{x_4} P(x_4 \mid x_3) \sum_{x_5} P(x_5 \mid x_4)$$

In this example, it has saved us a lot of computation. Suppose each variable has 10 discrete states. Then, not knowing the special structure of P, we would have to perform 10000 additions (10<sup>4</sup>) to marginalize over the four variables.

But doing the partial sums on the right hand side, we only need 40 additions (10\*4) to perform the same marginalization!

Another modular probabilistic structure, more common in vision problems, is an undirected graph:



The joint probability for this graph is given by:

$$P(x_1, x_2, x_3, x_4, x_5) = \Phi(x_1, x_2) \Phi(x_2, x_3) \Phi(x_3, x_4) \Phi(x_4, x_5)$$

Where  $\Phi(x_1, x_2)$  is called a "compatibility function". We can define compatibility functions we result in the same joint probability as for the directed graph described in the previous slides; for that example, we could use either form. <sup>61</sup>

# Markov Random Fields

- Allows rich probabilistic models for images.
- But built in a local, modular way. Learn local relationships, get global effects out.



## MRF nodes as pixels



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## MRF nodes as patches



# Network joint probability



## In order to use MRFs:

- Given observations y, and the parameters of the MRF, how <u>infer</u> the hidden variables, x?
- How <u>learn</u> the parameters of the MRF?

## **Belief Propagation**

**BELIEFS:** Approximate posterior marginal distributions





 $\Gamma(i) \longrightarrow neighborhood of node i$ 

**MESSAGES:** Approximate sufficient statistics

$$m_{ij}(x_j) \propto \int_{x_i} \psi_{j,i}(x_j, x_i) \psi_i(x_i, y) \prod_{k \in \Gamma(i) \setminus j} m_{ki}(x_i) dx_i$$



I. Belief Update (Message Product) II. Message Propagation (Convolution)

## Derivation of belief propagation



minimum mean square error (MMSE)

$$x_{1MMSE} = \max_{x_1} \max_{x_2} \sup_{x_3} P(x_1, x_2, x_3, y_1, y_2, y_3)$$

## The posterior factorizes

$$x_{1MMSE} = \max_{x_1} \max_{x_2} \sup_{x_3} P(x_1, x_2, x_3, y_1, y_2, y_3)$$
  
$$y = \max_{x_1} \max_{x_2} \sup_{x_3} \Phi(x_1, y_1)$$
  
$$\Phi(x_2, y_2) \Psi(x_1, x_2)$$
  
$$\Phi(x_3, y_3) \Psi(x_2, x_3)$$



## Propagation rules

$$x_{1MMSE} = \max_{x_1} \sup_{x_2} \sup_{x_3} P(x_1, x_2, x_3, y_1, y_2, y_3)$$

$$x_{1MMSE} = \max_{x_1} \sup_{x_2} \sup_{x_3} \Phi(x_1, y_1)$$

$$\Phi(x_2, y_2) \Psi(x_1, x_2)$$

$$\Phi(x_3, y_3) \Psi(x_2, x_3)$$

$$x_{1MMSE} = \max_{x_1} \Phi(x_1, y_1)$$

$$\sup_{x_2} \Phi(x_2, y_2) \Psi(x_1, x_2) \Phi(x_2, y_3)$$

$$\Phi(x_3, y_3) \Psi(x_2, x_3)$$

Propagation rules  

$$x_{1MMSE} = \underset{x_1}{\text{mean}} \Phi(x_1, y_1)$$

$$\underset{x_2}{\text{sum}} \Phi(x_2, y_2) \Psi(x_1, x_2)$$

$$\underset{x_3}{\text{sum}} \Phi(x_3, y_3) \Psi(x_2, x_3)$$

$$M_{1}^{2}(x_{1}) = \sup_{x_{2}} \Psi(x_{1}, x_{2}) \Phi(x_{2}, y_{2}) M_{2}^{3}(x_{2})$$

$$(y_{1}) \psi_{x_{2}} \psi_{x_{3}}$$

$$(y_{1}) \psi_{x_{2}} \psi_{x_{3}}$$

$$(y_{2}) \psi_{x_{3}}$$

$$(y_{1}) \psi_{x_{1}, x_{2}}$$

$$(y_{2}) \psi_{x_{3}}$$

Propagation rules  

$$x_{1MMSE} = \max_{x_1} \Phi(x_1, y_1)$$

$$\sum_{x_2} \Phi(x_2, y_2) \Psi(x_1, x_2)$$

$$\sum_{x_3} \Phi(x_3, y_3) \Psi(x_2, x_3)$$

$$M_{1}^{2}(x_{1}) = \sup_{x_{2}} \Psi(x_{1}, x_{2}) \Phi(x_{2}, y_{2}) M_{2}^{3}(x_{2})$$

$$\underbrace{\forall y_{1}}_{\Phi(x_{1}, y_{1})} \underbrace{\forall y_{2}}_{\Phi(x_{2}, y_{2})} \underbrace{\forall y_{3}}_{\Phi(x_{3}, y_{3})}$$

$$\underbrace{\forall y_{1}}_{\Psi(x_{1}, x_{2})} \underbrace{\forall y_{2}}_{\Psi(x_{2}, x_{3})} \underbrace{\forall y_{3}}_{\Psi(x_{2}, x_{3})} \underbrace{\forall y_{3}}_{\Psi(x_{3}, x_{3})} \underbrace{\forall y_{3}}_{\Psi(x_{3}$$
## Justifications for BP

#### Gives exact marginals for trees

- Optimal estimates
- → Confidence measures
- For general graphs, *loopy BP* has excellent empirical performance in many applications
- Recent theory provides some guarantees:
  - Statisical physics: variational method (Yedidia, Freeman, & Weiss)
  - BP as reparameterization: *error bounds* (Wainwright, Jaakkola, & Willsky)
  - Many others...





## Belief propagation: the nosey neighbor rule

"Given everything that I know, here's what I think you should think"

(Given the probabilities of my being in different states, and how my states relate to your states, here's what I think the probabilities of your states should be)

## Optimal solution in a chain or tree: Belief Propagation

- "Do the right thing" Bayesian algorithm.
- For Gaussian random variables over time: Kalman filter.
- For hidden Markov models: forward/ backward algorithm (and MAP variant is Viterbi).

# No factorization with loops! $x_{1MMSE} = \max_{x_1} \Phi(x_1, y_1)$ $\sup_{x_2} \Phi(x_2, y_2) \Psi(x_1, x_2)$ $\sup_{x_3} \Phi(x_3, y_3) \Psi(x_2, x_3) \Psi(x_1, x_3)$



## References on BP and GBP

- J. Pearl, 1985
  - classic
- Y. Weiss, NIPS 1998
  - Inspires application of BP to vision
- W. Freeman et al learning low-level vision, IJCV 1999
  - Applications in super-resolution, motion, shading/paint discrimination
- H. Shum et al, ECCV 2002
  - Application to stereo
- M. Wainwright, T. Jaakkola, A. Willsky
  - Reparameterization version
- J. Yedidia, AAAI 2000
  - The clearest place to read about BP and GBP.

## Vision applications of MRF's

- Stereo
- Motion estimation
- Labelling shading and reflectance
- Many others...

## Vision applications of MRF's

- Stereo
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- Many more...

#### Interpreting images by propagating Bayesian beliefs

#### Yair Weiss

Dept. of Brain and Cognitive Sciences Massachusetts Institute of Technology E10-120, Cambridge, MA 02139, USA

In this paper we show that an architecture in which *Bayesian Beliefs* about image properties are propagated between neighboring units yields convergence times which are several orders of magnitude faster than traditional methods and avoids local minima. In particular our architecture is non-iterative in the sense of Marr [5]: at every time step, the local estimates at a given location are optimal given the information which has already been propagated to that location. We illustrate the algorithm's performance on real images and compare it to several existing methods.

$$J(Y) = \sum_{k} w_{k} (y_{k} - y_{k}^{*})^{2} + \lambda \sum_{i} (y_{i} - y_{i+1})^{2}$$



Figure 4: a. Local estimate of DOF along the contour. b. Performance of Hopfield, gradient descent, relaxation labeling and BBP as a function of time. BBP is the only method that converges to the global minimum. c. DOF estimate of Hopfield net after convergence. d. DOF estimate of BBP after convergence.

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- Stereo
- Motion estimation
- Labelling shading and reflectance
- Segmentation
- Many others...

### Random Fields for segmentation

I = Image pixels (observed)

 $h = foreground/background \ labels \ (hidden) - one \ label \ per \ pixel \\ \theta = Parameters$ 

$$p(h|I,\theta)$$

Posterior

- 1. Generative approach models joint → Markov random field (MRF)
- 2. Discriminative approach models posterior directly → Conditional random field (CRF)





**OBJCUT** Kumar, Torr & Zisserman 2005



#### **OBJCUT:**

Shape prior -  $\Omega$  - Layered Pictorial Structures (LPS)

- Generative model
- Composition of parts + spatial layout



Kumar, et al. 2004, 2005

#### **OBJCUT:** Results

#### **Using LPS Model for Cow**

#### In the absence of a clear boundary between object and background

Image





Segmentation



