# Energy Minimization

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# The ST-mincut problem

• Suppose we have a graph  $G = \{V, E, C\}$ , with vertices V, Edges E and costs C.



[Source: P. Kohli]

# The ST-mincut problem

- An st-cut (S,T) divides the nodes between source and sink.
- The cost of a st-cut is the sum of cost of all edges going from S to T



# The ST-mincut problem

• The st-mincut is the st-cut with the minimum cost



### Back to our energy minimization

Construct a graph such that

- $1\,$  Any st-cut corresponds to an assignment of x
- 2 The cost of the cut is equal to the energy of x : E(x)





# How are they equivalent?





$$\begin{array}{l} \displaystyle \frac{\boldsymbol{\Theta}_{ij}\left(\mathbf{x}_{i},\mathbf{x}_{j}\right)}{+\left(\boldsymbol{\Theta}_{ij}(1,0)\!-\!\boldsymbol{\Theta}_{ij}(0,0)\right)\mathbf{x}_{i}+\left(\boldsymbol{\Theta}_{ij}(1,0)\!-\!\boldsymbol{\Theta}_{ij}(0,0)\right)\mathbf{x}_{j}}{+\left(\boldsymbol{\Theta}_{ij}(1,0)+\boldsymbol{\Theta}_{ij}(0,1)-\boldsymbol{\Theta}_{ij}(0,0)-\boldsymbol{\Theta}_{ij}(1,1)\right)\left(1\!-\!\mathbf{x}_{i}\right)\mathbf{x}_{j}} \end{array}$$

 $B+C-A-D \ge 0$  is true from the submodularity of  $\theta_{ii}$ 







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[Source: P. Kohli]











#### [Source: P. Kohli]





### How to compute the St-mincut?



Solve the dual maximum flow problem

Compute the maximum flow between Source and Sink s.t.

Edges: Flow < Capacity

Nodes: Flow in = Flow out

### Min-cut\Max-flow Theorem

In every network, the maximum flow equals the cost of the st-mincut

Assuming non-negative capacity

[Source: P. Kohli]





#### [Source: P. Kohli]



Graph \*g;

For all pixels p

/\* Add a node to the graph \*/ nodeID(p) = g->add\_node();

```
/* Set cost of terminal edges */
set_weights(nodeID(p), fgCost(p), bgCost(p));
```

#### end

```
g->compute_maxflow();
```

label\_p = g->is\_connected\_to\_source(nodeID(p));
// is the label of pixel p (0 or 1)



# Graph cuts for multi-label problems

• Exact Transformation to QPBF [Roy and Cox 98] [Ishikawa 03] [Schlesinger et al. 06] [Ramalingam et al. 08]



• Very high computational cost

# Computing the Optimal Move



# Move Making Algorithms

### Minimizing Pairwise Functions [Boykov Veksler and Zabih, PAMI 2001]

- Series of locally optimal moves.
- Each move reduces energy
- Optimal move by minimizing submodular function



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• Consider pairwise MRFs

$$E(f) = \sum_{\{p,q\} \in \mathcal{N}} V_{p,q}(f_p, f_q) + \sum_{p} D_p(f_p)$$

with  ${\cal N}$  defining the interactions between nodes, e.g., pixels

• D<sub>p</sub> non-negative, but arbitrary.

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- This is the graph-cuts notation.
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Two general classes of pairwise interactions

• Metric if it satisfies for any set of labels  $\alpha, \beta, \gamma$ 

$$egin{array}{rcl} V(lpha,eta)=0&\leftrightarrow&lpha=eta\ V(lpha,eta)&=&V(eta,lpha)\geq 0\ V(lpha,eta)&\leq&V(lpha,\gamma)+V(\gamma,eta) \end{array}$$

• Semi-metric if it satisfies for any set of labels  $\alpha, \beta, \gamma$ 

$$V(\alpha, \beta) = 0 \quad \leftrightarrow \quad \alpha = \beta$$
$$V(\alpha, \beta) = V(\beta, \alpha) \ge 0$$

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### Examples for 1D label set

• Truncated quadratic is a semi-metric

$$V(\alpha,\beta) = \min(K, |\alpha - \beta|^2)$$

with K a constant.

• Truncated absolute distance is a metric

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# **Binary Moves**

- $\alpha \beta$  moves works for semi-metrics
- $\alpha$  expansion works for V being a metric



Figure: Figure from P. Kohli tutorial on graph-cuts

• For certain  $x^1$  and  $x^2$ , the move energy is sub-modular QPBF

# Swap Move



#### [Source: P. Kohli]

# Swap Move


### Expansion Move



#### [Source: P. Kohli]

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### Expansion Move



- Move energy is submodular if:
  - Unary Potentials: Arbitrary
  - Pairwise potentials: Metric

$$\Theta_{ij}\left(\mathsf{I}_{a},\mathsf{I}_{b}\right) + \Theta_{ij}\left(\mathsf{I}_{b},\mathsf{I}_{c}\right) \geq \Theta_{ij}\left(\mathsf{I}_{a},\mathsf{I}_{c}\right)$$

Examples: Potts model, Truncated linear

Cannot solve truncated quadratic

[Source: P. Kohli]

- Any labeling can be uniquely represented by a partition of image pixels
   P = {P<sub>l</sub> | l ∈ L}, where P<sub>l</sub> = {p ∈ P|f<sub>p</sub> = l} is a subset of pixels assigned label l.
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- Given a label *I*, a move from a partition *P* (labeling *f*) to a new partition *P*' (labeling *f*') is called an α-expansion if *P*<sub>α</sub> ⊂ *P*'<sub>α</sub> and *P*'<sub>1</sub> ⊂ *P*<sub>1</sub>.

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Figure: (a) Current partition (b) local move (c)  $\alpha - \beta$ -swap (d)  $\alpha$ -expansion.

# Algorithms

```
1. Start with an arbitrary labeling f
Set success := 0
3. For each pair of labels \{\alpha, \beta\} \subset \mathcal{L}
    3.1. Find \hat{f} = \arg \min E(f') among f' within one \alpha - \beta swap of f
    3.2. If E(\hat{f}) < E(f), set f := \hat{f} and success := 1
4. If success = 1 \text{ goto } 2
5. Return f
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- Given an input labeling f (partition  $\mathcal{P}$ ) and a pair of labels  $\alpha, \beta$  we want to find a labeling  $\hat{f}$  that minimizes E over all labelings within one  $\alpha \beta$ -swap of f.
- This is going to be done by computing a labeling corresponding to a minimum cut on a graph G<sub>αβ</sub> = (V<sub>αβ</sub>, E<sub>αβ</sub>).

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- The set of vertices includes the two terminals α and β, as well as image pixels p in the sets P<sub>α</sub> and P<sub>β</sub> (i.e., f<sub>p</sub> ∈ {α, β}).
- Each pixel  $p \in \mathcal{P}_{\alpha\beta}$  is connected to the terminals  $\alpha$  and  $\beta$ , called *t*-links.
- Each set of pixels  $p,q\in \mathcal{P}_{lphaeta}$  which are neighbors is connected by an edge  $e_{p,q}$



# Computing the Cut

- Any cut must have a single *t*-link not cut.
- This defines a labeling

$$f_p^{\mathcal{C}} = \begin{cases} \alpha & \text{if } t_p^{\alpha} \in \mathcal{C} \text{ for } p \in \mathcal{P}_{\alpha\beta} \\ \beta & \text{if } t_p^{\beta} \in \mathcal{C} \text{ for } p \in \mathcal{P}_{\alpha\beta} \\ f_p & \text{for } p \in \mathcal{P}, p \notin \mathcal{P}_{\alpha\beta}. \end{cases}$$

- There is a one-to-one correspondences between a cut and a labeling.
- The energy of the cut is the energy of the labeling.
- See Boykov et al, "fast approximate energy minimization via graph cuts" PAMI 2001.

#### Properties

• For any cut, then

$$\begin{array}{lll} (a) & If \quad t_p^{\alpha}, t_q^{\alpha} \in \mathcal{C} \quad then \quad e_{\{p,q\}} \notin \mathcal{C}. \\ (b) & If \quad t_p^{\beta}, t_q^{\beta} \in \mathcal{C} \quad then \quad e_{\{p,q\}} \notin \mathcal{C}. \\ (c) & If \quad t_p^{\beta}, t_q^{\alpha} \in \mathcal{C} \quad then \quad e_{\{p,q\}} \in \mathcal{C}. \\ (d) & If \quad t_p^{\alpha}, t_q^{\beta} \in \mathcal{C} \quad then \quad e_{\{p,q\}} \in \mathcal{C}. \end{array}$$



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- The set of vertices includes the two terminals α and α
  , as well as all image pixels p ∈ P.
- Additionally, for each pair of neighboring pixels p, q such that  $f_p \neq f_q$  we create an auxiliary node  $a_{p,q}$ .

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- The set of edges is then

$$\mathcal{E}_{\alpha} = \left\{ \bigcup_{p \in \mathcal{P}} \{t_p^{\alpha}, t_p^{\bar{\alpha}}\}, \bigcup_{\substack{\{p,q\} \in \mathcal{N} \\ f_p \neq f_q}} \mathcal{E}_{\{p,q\}} \ , \bigcup_{\substack{\{p,q\} \in \mathcal{N} \\ f_p = f_q}} e_{\{p,q\}} \right\} \right\}$$

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#### Properties

• There is a one-to-one correspondences between a cut and a labeling.

$$f_p^{\mathcal{C}} = \begin{cases} \alpha & \text{if} \quad t_p^{\alpha} \in \mathcal{C} \\ & & \\ f_p & \text{if} \quad t_p^{\bar{\alpha}} \in \mathcal{C} \end{cases} \quad \forall p \in \mathcal{P}.$$

- The energy of the cut is the energy of the labeling.
- See Boykov et al, "fast approximate energy minimization via graph cuts" PAMI 2001.

**Property 5.2.** If  $\{p,q\} \in \mathcal{N}$  and  $f_p \neq f_q$ , then a minimum cut  $\mathcal{C}$  on  $\mathcal{G}_{\alpha}$  satisfies:

 $\begin{aligned} (a) \quad If \quad t_p^{\alpha}, t_q^{\alpha} \in \mathcal{C} \quad then \quad \mathcal{C} \cap \mathcal{E}_{\{p,q\}} &= \emptyset. \\ (b) \quad If \quad t_p^{\bar{\alpha}}, t_q^{\bar{\alpha}} \in \mathcal{C} \quad then \quad \mathcal{C} \cap \mathcal{E}_{\{p,q\}} &= t_a^{\bar{\alpha}}. \\ (c) \quad If \quad t_p^{\bar{\alpha}}, t_q^{\alpha} \in \mathcal{C} \quad then \quad \mathcal{C} \cap \mathcal{E}_{\{p,q\}} &= e_{\{p,a\}}. \end{aligned}$ 

(d) If 
$$t_p^{\alpha}, t_q^{\bar{\alpha}} \in \mathcal{C}$$
 then  $\mathcal{C} \cap \mathcal{E}_{\{p,q\}} = e_{\{a,q\}}.$ 

Ways to get an approximate solution typically

- Dynamic programming approximations
- Sampling
- Simulated annealing
- Graph-cuts: imposes restrictions on the type of pairwise cost functions
- Message passing: iterative algorithms that pass messages between nodes in the graph.

Now we can solve for the MAP (approximately) in general energies. We can solve for other problems than stereo

Let's look at data/bechmarks

#### Two benchmarks with very different characteristics



(Middlebury)



(KITTI)

#### Middlebury Stereo Evaluation – Version 2



#### Laboratory

Lambertian



- Laboratory
- Lambertian
- Rich in texture



- Laboratory
- Lambertian
- Rich in texture
- Medium-size label set



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## Benchmarks for Stereo and metrics

#### Middlebury Stereo Evaluation – Version 2



Error Threshold = 1													
Algorithm Avg.		Tsukuba ground truth			Venus ground truth			<u>Teddy</u> ground truth			Cones ground truth		
CoopRegion [41]	8.8	<u>0.87</u> 4	1.16 1	4.61 3	<u>0.11</u> 4	0.21 3	1.54 7	<u>5.16</u> 16	8.31 11	13.0 <u>13</u>	<u>2.79</u> 17	7.18 4	8.01 23
AdaptingBP [17]	9.0	<u>1.11</u> 19	1.37 <mark>7</mark>	5.79 19	<u>0.10</u> 3	0.21 4	1.44 5	<u>4.22</u> 8	7.06 6	11.8 9	<u>2.48</u> 7	7.92 11	7.32 10
ADCensus [94]	7.3	<u>1.07</u> 15	1.48 13	5.73 17	<u>0.09</u> 2	0.25 7	1.15 <u>3</u>	<u>4.10</u> 6	6.22 <b>3</b>	10.9 <mark>6</mark>	2.42 5	7.25 <mark>5</mark>	6.95 <mark>6</mark>
SurfaceStereo [79]	18.2	<u>1.28</u> 32	1.65 <mark>21</mark>	6.78 37	<u>0.19</u> 18	0.28 10	2.61 32	<u>3.12</u> 2	5.10 1	8.65 1	<u>2.89</u> 21	7.95 13	8.26 30
GC+SegmBorder [57]	27.1	<u>1.47</u> 45	1.82 32	7.86 58	<u>0.19</u> 19	0.31 12	2.44 26	4.25 9	5.55 <mark>2</mark>	10.9 <mark>7</mark>	4.99 77	5.78 1	8.66 37
WarpMat [55]	20.8	<u>1.16</u> 20	1.35 6	6.04 24	<u>0.18</u> 17	0.24 6	2.44 26	<u>5.02</u> 13	9.30 17	13.0 <u>15</u>	<u>3.49</u> 39	8.47 <mark>22</mark>	9.01 44
RDP [102]	12.5	0.97 10	1.39 9	5.00 9	<u>0.21</u> 23	0.38 19	1.89 13	<u>4.84</u> 10	9.94 19	12.6 11	2.53 8	7.69 <mark>8</mark>	7.38 11
RVbased [116]	11.6	<u>0.95</u> 9	1.42 11	4.98 8	<u>0.11</u> 6	0.29 11	1.07 1	5.98 21	11.6 31	15.4 27	<u>2.35</u> 3	7.61 6	6.81 5
OutlierConf [42]	12.9	0.88 5	1.43 12	4.74 5	0.18 16	0.26 9	2.40 22	5.01 12	9.12 16	12.8 12	2.78 16	8.57 23	6.997

- Best methods < 3% errors (for all non-occluded regions)
- http://vision.middlebury.edu/stereo/data/

## Benchmarks: KITTI Data Collection

- Two stereo rigs ( $1392 \times 512$  px, 54 cm base,  $90^{\circ}$  opening)
- Velodyne laser scanner, GPS+IMU localization
- 6 hours at 10 frames per second!



## The KITTI Vision Benchmark Suite



Fast guided cost-volume filtering (Rhemann et al., CVPR 2011)



• Error threshold: 1 px (Middlebury) / 3 px (KITTI)

Fast guided cost-volume filtering (Rhemann et al., CVPR 2011)



• Error threshold: 1 px (Middlebury) / 3 px (KITTI)

#### So what is the difference?

### Middlebury



- Laboratory
- Lambertian





- Moving vehicle
- Specularities

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### Middlebury



- Laboratory
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- Rich in texture



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#### So what is the difference?

### Middlebury



- Laboratory
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- Medium-size label set



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#### So what is the difference?

### Middlebury



- Laboratory
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- Largely fronto-parallel



- Moving vehicle
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- Sensor saturation
- Large label set
- Strong slants

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# Stereo Evaluation

Rank	Method	Setting	Out-Noc	Out-All	Avg-Noc	Avg-All	Density	Runtime	Environment	Compare	
1	PCBP		4.13 %	5.45 %	0.9 px	1.2 px	100.00 %	5 min	4 cores @ 2.5 Ghz (Matlab + C/C++)		
Keichiro Yamaguchi, Tamir Hazan, David McAllester and Raquel Urtasun. Continuous Markov Random Fields for Robust Stereo Estimation. ECCV 2012.											
2	<u>iSGM</u>		5.16 %	7.19 %	1.2 px	2.1 px	94.70 %	8 s	2 cores @ 2.5 Ghz (C/C++)		
Simon Hermann and Reinhard Klette. Iterative Semi-Global Matching for Robust Driver Assistance Systems, ACCV 2012.											
3	<u>SGM</u>		5.83 %	7.08 %	1.2 px	1.3 px	85.80 %	3.7 s	1 core @ 3.0 Ghz (C/C++)		
Heiko Hirschmueller: Stereo Processing by Semi-Global Matching and Mutual Information, IEEE Transactions on Pattern Analysis and Machine Intelligence 2008.											
4	<u>SNCC</u>		6.27 %	7.33 %	1.4 px	1.5 px	100.00 %	0.27 s	1 core @ 3.0 Ghz (C/C++)		
N. Einecke and J. Eggert. A Two-Stage Correlation Method for Stereoscopic Depth Estimation. DICTA 2010.											
5	ITGV		6.31 %	7.40 %	1.3 px	1.5 px	100.00 %	7 s	1 core @ 3.0 Ghz (Matlab + C/C++)		
Rene Ranftl, Stefan Gehrig, Thomas Pock and Horst Bischof. Pushing the Limits of Stereo Using Variational Stereo Estimation, IEEE Intelligent Vehicles Symposium 2012.											
6	BSSM		7.50 %	8.89 %	1.4 px	1.6 px	94.87 %	20.7 s	1 core @ 3.5 Ghz (C/C++)		
Anonymo	ous submission										
7	OCV-SGBM		7.64 %	9.13 %	1.8 px	2.0 px	86.50 %	1.1 s	1 core @ 2.5 Ghz (C/C++)		
Heiko Hi	irschmueller. <u>St</u>	ereo process	ing by semigle	obal matchir	ng and mutual	information	⊾ RAMI 2008.				
8	ELAS		8.24 %	9.95 %	1.4 px	1.6 px	94.55 %	0.3 s	1 core @ 2.5 Ghz (C/C++)		
Andreas	Andreas Geiger, Martin Roser and Raquel Urtasun. Efficient Large-Scale Stereo Matching, ACCV 2010.										
9	MS-DSI		10.68 %	12.11 %	1.9 px	2.2 px	100.00 %	10.3 s	>8 cores @ 2.5 Ghz (C/C++)		
Anonymo	ous submission										
10	<u>SDM</u>		10.98 %	12.19 %	2.0 px	2.3 px	63.58 %	1 min	1 core @ 2.5 Ghz (C/C++)		
Jana Kos	stkova. <u>Stratifi</u> e	ed dense ma	tching for ster	eopsis in co	mplex scenes.	BMVC 2003					
11	GCSF		12.06 %	13.26 %	1.9 px	2.1 px	60.77 %	2.4 s	1 core @ 2.5 Ghz (C/C++)		
Jan Cech	h, Jordi Sanches	z-Riera and I	Radu P. Horau	d. <u>Scene Flo</u>	w Estimation	by Growing	Corresponde	<u>ice Seeds.</u> CVI	PR 2011.		
12	<u>GCS</u>		13.37 %	14.54 %	2.1 px	2.3 px	51.06 %	2.2 s	1 core @ 2.5 Ghz (C/C++)		
Jan Cech and Radim Sara. Efficient Sampling of Disparity Space for Fast And Accurate Matching, BenCOS 2007.											
13	CostFilter		19.96 %	21.05 %	5.0 px	5.4 px	100.00 %	4 min	1 core @ 2.5 Ghz (Matlab)		
Christoph Rhemann, Asmaa Hosni, Michael Bleyer, Carsten Rother and Margrit Gelautz. Fast Cost-Volume Filtering for Visual Correspondence and Beyond, CVPR 2011.											
14	OCV-BM		25.39 %	26.72 %	7.6 px	7.9 px	55.84 %	0.1 s	1 core @ 2.5 Ghz (C/C++)		
G. Bradski. The OpenCV Library Dr. Dobb's Journal of Software Tools 2000.											
15	GC+occ		33.50 %	34.74 %	8.6 px	9.2 px	87.57 %	6 min	1 core @ 2.5 Ghz (C/C++)		
Madimia	K-I	d Damin 7al	ib. Consultin	- Minuel Com		with Ownlowi		- Code JCCV	2001		

Global methods: define a Markov random field over

- Pixel-level
- Fronto-parallel planes
- Slanted planes

- First segment an image into small regions, i.e., superpixels
- Assume that the 3D world is compose of small frontal/slanted planes

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with  $\textbf{x}_i \in \Re$  for the fronto-parallel planes, and  $\textbf{x}_i \in \Re^3$  for the slanted planes

• This are continuous variables. Is this a problem?

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## Slanted-plane MRFs





# A more sophisticated occlusion model

- MRF on continuous variables (slanted planes) and discrete var. (boundary)
- Combines depth ordering (segmentation) and stereo



• Takes as input disparities computed by any local algorithm

# Energy of PCBP-Stereo

 $\bullet\,$  y the set of slanted 3D planes, o the set of discrete boundary variables

 $E(\mathbf{y}, \mathbf{o}) = \frac{E_{color}(\mathbf{o})}{E_{match}(\mathbf{y}, \mathbf{o})} + E_{compatibility}(\mathbf{y}, \mathbf{o}) + E_{junction}(\mathbf{o})$ 



• y the set of slanted 3D planes, o the set of discrete boundary variables

 $E(\mathbf{y}, \mathbf{o}) = E_{color}(\mathbf{o}) + \frac{E_{match}(\mathbf{y}, \mathbf{o})}{E_{compatibility}(\mathbf{y}, \mathbf{o})} + E_{junction}(\mathbf{o})$ 



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