MAP-MRF inference techniques in computer vision

- I: Max-product belief propagation
- II: Tree-reweighted messages passing (TRW-S)
- III: Other dual decomposition techniques

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Energy minimisation

• Goal: minimise energy function

$$E(\boldsymbol{x}) = \sum_{p} \theta_{p}(x_{p}) + \sum_{p,q} \theta_{pq}(x_{p}, x_{q})$$



- Image segmentation: $x_p \in \{\text{background}, \text{foreground}\}$
- Stereo: $x_p \in \{0, 1, \dots, d_{\max}\}$ (disparities)
- Object recognition: $x_p \in \{\text{grass, sky, building, tree, } \dots\}$
- .

Minimisation algorithms

- Maxflow algorithm [Ford&Fulkerson 1956] ("graph cuts")
 - Exactly solves binary *submodular* energies (≈ *attractive pairwise potentials*)
 - Extensions to non-binary problems
 - expansion moves [Boykov et al'01]
 - Extensions to non-submodular energies
 - QPBO(-P,I) [Hammer et al.'84], [Boros et al.'06], [Rother, Kolmogorov, Lempitsky, Szummer'06]
 - Efficient implementations
 - e.g. [Boykov,Kolmogorov'04]
 - Restricted set of functions
 - "Structured" pairwise terms
- Message passing algorithms
 - Arbitrary pairwise terms
 - Parallelisable



Message passing algorithms

Part I: (Max-product) Belief Propagation (BP) [Pearl 1986]

- Exact on trees, gives min-marginals
- Graphs with cycles: good empirical performance, little guarantees
- BP as a *reparameterization*

Part II: Tree-reweighted message passing (TRW) [Wainwright et al.'04]

- tries to solve LP relaxation
- outperforms BP when the relaxation is tight
- sequential TRW (TRW-S) [Kolmogorov'05]
 - Convergence guarantees
 - Experimentally much faster

Part I: Belief Propagation (BP)

BP on a tree [Pearl'88]



- Dynamic programming: global minimum in linear time
- BP:
 - Inward pass (dynamic programming)
 - Outward pass
 - Gives min-marginals















Outward pass



BP on a tree: min-marginals



BP in a general graph

- Pass messages using same rules – Empirically often works quite well
- May not converge
- "Pseudo" min-marginals
- Gives local minimum in the "tree neighborhood" [Weiss&Freeman'01],[Wainwright et al.'04]
 - Assumptions:
 - BP has converged
 - no ties in pseudo min-marginals



Distance transforms [Felzenszwalb & Huttenlocher'04]

- Naïve implementation: $O(K^2)$
- Often can be improved to O(*K*)

- Potts interactions, truncated linear, truncated quadratic, ...



Energy function - visualization

$$E(\boldsymbol{x} \mid \boldsymbol{\theta}) = \sum_{p} \theta_{p}(x_{p}) + \sum_{p,q} \theta_{pq}(x_{p}, x_{q})$$



Energy function - visualization

 $E(\boldsymbol{x} | \boldsymbol{\theta}) = \sum \theta_p(x_p) + \sum \theta_{pq}(x_p, x_q)$ p,qp









• **Definition.** θ' is a reparameterization of θ if they define the same energy:

$$E(\boldsymbol{x} \mid \boldsymbol{\theta}') = E(\boldsymbol{x} \mid \boldsymbol{\theta}) \qquad \forall \boldsymbol{x}$$

• Maxflow, BP and TRW perform reparameterisations

BP as reparameterization [Wainwright et al. 04]

• Messages define reparameterization:



 $\delta \!=\! M_{pq}(j\,)$

• BP on a tree: reparameterize energy so that unary potentials become min-marginals

Part II: Tree-reweighted message passing (TRW)

Linear Programming relaxation

- Energy minimization: NP-hard problem
- Relax integrality constraint: $x_{pq;ij} \in \{0,1\} \implies x_{pq;ij} \in [0,1]$ - LP relaxation [Schlesinger'76,Koster et al.'98,Chekuri et al.'00,Wainwright et al.'03]
- Try to solve dual problem:
 - Formulate lower bound on the function
 - Maximize the bound



TRW: Lower bound via convex combination of trees



- Goal: find decomposition maximising lower bound
- Apply two operations in some order:
 (1) Average a node
 (2) Run BP on a tree



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- Goal: find decomposition maximising lower bound
- Apply two operations in some order:
 (1) Average a node
 (2) Run BP on a tree
 - Send *messages*
 - Equivalent to reparameterising node and edge parameters
 - Two passes (forward and backward)



Belief propagation (BP) on trees

• <u>Key property</u> (Wainwright et al.):

Upon termination θ_p gives min-marginals for node p:



- Goal: find decomposition maximising lower bound
- Apply two operations in some order:
 - (1) Average a node
 - (2) Run BP on a tree
 - Motivated by fixed point equations [Wainwright et al. 04]
 - At convergence, (local) maximum of the lower bound
- Order of operations?
 - Affects performance dramatically



TRW algorithm of Wainwright et al. with tree-based updates (TRW-T)

Run BP on *all* trees





- Not guaranteed to converge
- Lower bound may go down



New sequential TRW algorithm (TRW-S)



- <u>Theorem</u>: lower bound never decreases
 - based on the fact that before averaging p unary params θ_p^T are min-marginals
- Convergence guarantees (limit point satisfies *weak tree agreement*)
- Efficiency?



Efficient implementation

<u>Key observation</u>:

Node averaging operation preserves messages oriented towards this node

- Reuse previously passed messages!
- Need a special choice of trees:
 - Pick an ordering of nodes
 - Trees: monotonic chains


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Efficient implementation

- Algorithm:
 - Forward pass:
 - process nodes in the increasing order
 - pass messages from lower neighbours
 - Backward pass:
 - do the same in reverse order



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 - Forward pass:
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• Needs half the memory

Experimental results: stereo



Experimental results: stereo



Further results (stereo)



- Plot from [Tarlow, Batra, Kohli, Kolmogorov ICML'11]
- MPLP: implementation by Globerson and Sontag
 - http://people.csail.mit.edu/dsontag/code/mplp_ver1.tgz
 - based on [Globerson,Jaakkola NIPS'07] and [Sontag et al. UAI'08]
- TBCA-... : different versions of *tree-block coordinate ascent* [Sontag,Jaakkola AISTATS'09]

Conclusions

- TRW-S algorithm:
 - convergence guarantees
 - easy to implement (code also available from my homepage)
 - parallelisable
 - remains competitive on some problems (?)
- Lots of more recent work
 - message passing [Werner PAMI'07], [Globerson, Jaakkola NIPS'07]
 [Sontag, Jaakkola AISTATS'09], [Yarkony, Ihler, Fowlkes CVPR'10],
 [Tarlow et al. ICML'11], ...
 - subgradient [Schlesinger,Giginyak'07],[Komodakis,Paragios,Tziritas ICCV'07]
 - proximal projections [Ravikumar, Agarwal, Wainwright ICML'08, JMLR'10]
 - Nesterov schemes [Jojic,Gould,Koller ICML'10], [Savchynskyy et al. CVPR'11]

Part III: Other dual decomposition techniques

Dual decomposition - overview



- For each σ , computing $\min_{x} E(x | \theta^{\sigma})$ should be efficient - could also use a lower bound on $\min E(x | \theta^{\sigma})$
- Examples: tree-structures subproblems, subproblems with a small number of variables, high-order terms of special form, planar subproblems, ...

Case study 1: Matching sparse features

- Non-rigid motion
- Different object
 - object recognition





[Torresani, Kolmogorov, Rother ECCV'08]

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[Torresani, Kolmogorov, Rother ECCV'08]

Problem formulation



- Set of potential correspondences: $A \subseteq P' \times P''$
- Assign label $x_a \in \{0,1\}$ for each $a (p', p'') \in A$
- Uniqueness constraint: $x \in M$
 - each point has at most one match

Problem formulation



• Minimize energy E(x) subject to $x \in M$

 $E(\boldsymbol{x}) = \lambda^{\mathrm{app}} E^{\mathrm{app}}(\boldsymbol{x}) + \lambda^{\mathrm{occl}} E^{\mathrm{occl}}(\boldsymbol{x}) + \lambda^{\mathrm{geom}} E^{\mathrm{geom}}(\boldsymbol{x}) + \lambda^{\mathrm{coh}} E^{\mathrm{coh}}(\boldsymbol{x})$

- Popular approach to feature matching
 - [Gold&Rangarajan'96, Torr'03, Schellewald&Schnörr'05, Berg et al.'05, Leordeanu&Herbert'05, Caetano et al.'07, Cour et al.'07,]

Appearance term

$$E^{\mathrm{app}}(\boldsymbol{x}) = \sum_{a \in A} \theta_a^{\mathrm{app}} x_a$$

$$\theta_{p',p''}^{\text{app}} = //f_p, -f_p, //$$

 $f_{p'}$: feature descriptor (i.e. SIFT or Shape Context) extracted from image patch around p'



Occlusion cost

$E^{occl}(x) =$ "fraction of unassigned points"

For $x \in M$:

$$E^{\text{occl}}(\boldsymbol{x}) = 1 - \frac{1}{\min\{|P'|, |P''|\}} \sum_{a \in A} x_a$$

Geometric distortion cost

Goal: preserving *local* geometric relationships



$$E^{\text{geom}}(\boldsymbol{x}) = \sum_{(a,b)\in N} \theta_{ab}^{\text{geom}} x_a x_b$$

 $\theta_{(p', p''), (q', q'')}^{\text{geom}}$ measures how well segment $\overline{p'q'}$ matches segment $\overline{p''q''}$ in terms of both length and direction.

included if either p' and q' are close or p'' and q'' are close

Spatial coherence term

Potts model over occlusion status

$$E^{\operatorname{coh}}(\boldsymbol{x}) = \frac{1}{|N_P|} \sum_{(p,q) \in N_P} V_{p,q}(\boldsymbol{x})$$

 $V_{p,q}(x) = \begin{cases} 0 & \text{if } p,q \text{ are either both matched or both unmatched} \\ 1 & \text{otherwise} \end{cases}$

For $x \in M$:

$$V_{p,q}(x) = \sum_{a \in A(p)} x_a + \sum_{b \in A(q)} x_b - 2 \sum_{a \in A(p), b \in A(q)} x_a x_b$$

Graph matching - Energy minimization

$$\min_{x \in M} \sum_{a} \theta_{a} x_{a} + \sum_{(a,b)} \theta_{ab} x_{a} x_{b}$$

- NP-hard!
- Heuristic methods
 - graduated assignment [Gold&Rangarajan'96]
 - spectral techniques [Leordeanu&Herbert'05, Cour et al.'07]
 - specialized belief propagation [Duchi et al.'07]

— ...

- Some global techniques
 - Semi-definite programming [Torr'03, Schellewald&Schnörr'05]
 - scales very poorly (see [Cour et al. 07])
 - Enumeration [Maciel&Costeira'02]
- This work: dual decomposition approach
 - On our examples, global minima within a minute $(|A| \approx 10^3)$

$$E(x | \theta) = E(x | \theta^{L}) + E(x | \theta^{M}) + \sum_{p} E(x | \theta^{p})$$

- Linear subproblem $E(x | \theta^L)$
 - no pairwise terms: $\theta_{ab}^{L} = 0$
 - reduction to min cost flow
- Maxflow subproblem $E(x | \theta^M)$

remove uniqueness constraint, get lower bound using QPBO

- Local subproblems $E(x | \theta^p)$ for points $p \in P' \cup P''$
 - graph matching for a small subset of points near p
 - other terms are zero
 - exhaustive search (or branch & bound)

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 - graph matching for a small subset of points near p
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 - exhaustive search (or branch & bound)

Maximizing lower bound

- Maximize *LowerBound* $(\theta^L, \theta^M, \theta^p)$ subject to $\theta = \sum_{\sigma} \theta^{\sigma}$
- Concave maximization problem
 - message passing [Wainwright et al.'05, Kolmogorov'06, ...]
 - can get stuck in a suboptimal point
 - this work: subgradient techniques [Shor'70, Chardaire&Sutter'95, Storvik&Dahl'00, Schlesinger&Giginyak'07, Komodakis et al.'07,...]



Experimental results

- Methods:
 - SMAC [Cour et al.'07]
 - spectral technique
 - COMPOSE [Duchi et al.'07]
 - combinatorial optimization inside belief propagation
 - BP
 - enforce uniqueness constraints via hard pairwise terms
 - run belief propagation
 - FUSION [Lempitsky et al.'07,08, Woodford et al.'08]
 - "fuse" different solutions using QPBO
 - used for multi-labeled problems so far
 - DD dual decomposition

Hotel sequence

• Wide baseline matching



|*P*'|=30 |*P*''|=30

|*A*|=900

Hotel sequence





Human motion



|*P*'|=118.2 |*P*''|=172.3

|A|=1127.8 (on average)

Human motion



Matching MNIST digits



Matching MNIST digits





Performance of DD (MNIST digits)



More recent results

- [Yarkony, Fowlkes, Ihler CVPR'10] :
 - Covering trees + Bottleneck assignment rounding
 - Improvement over our method for the "house" sequence
- Our experiments [in preparation, to be submitted to PAMI]:
 - We are worse on their energy, but better on our energy
 - Our energy: better error rates

Graph matching: Summary

- Global minima for graph matching with ~10³ potential correspondences within a minute
- Most robust among tested techniques
- Future work:
 - Better decomposition?
 - Faster subgradient techniques (e.g. bundle methods)?

A Global Perspective on MAP Inference for Low-Level Vision

Woodford, Rother, Kolmogorov ICCV'09

Marginal Probability Fields (MPF): Adding global histogram terms

$$E(x) = f_{\text{MRF}}(x) + \sum_{k} f_{k}(h_{k})$$

 $x_p \in \{1, 2, ..., K\}$

 h_k : number of pixels with label k $f_k(.)$: convex functions

- E.g. bias to 60% object, 40% background
 - Cannot be achieved with standard MAP-MRF!
- Texture synthesis:

exemplar synthesis with MAP-MRF synthesis with histogram term

- Extensions: histograms of edge labels
 - e.g. histograms of gradients for image denoising

Dual decomposition: binary labels

- Example: area constraint [Werner'08] $E(x) = f_{MRF}(x) + f_1(h_1) \qquad h_1 = \sum_p x_p \qquad x_p \in \{0,1\}$
- Decomposition: $E(x) = \int f_{MRF}(x) = \int f_1(h_1)$
- Lower bound: $\Phi(\theta) = \Phi_{MRF}(\theta) + \Phi_1(\theta)$ via maxflow via sorting
- Theorem [Vicente,Kolmogorov,Rother'09]:
 - $\Phi(\theta)$ achieves a maximum at $\theta^* = (\lambda, \lambda, ..., \lambda)$ [if $h_1(\cdot)$ is convex]
 - use parametric maxflow to find optimal λ
Subproblem with multiple bins (3,4,...)



- General $f_k(\cdot)$ (e.g. concave):
 - NP-hard - O(n^K)

[Gupta et al.'07]

• Convex $f_k(\cdot)$: Reduction to *minimum cost flow*

Reduction to min cost flow



- *Minimum cost flow* problem
 - Send flow from *sources* (+) to *sinks* (-)
 - Edges have
 - capacity constraints
 - costs
 - Can be solved in polynomial time
 - Integer flows



Reduction to min cost flow



Integer flows

Solving min cost flow

- General-purpose solvers: too slow
 e.g. quadratic in n
- Min cost flow in a bipartite graph: O(nK²+K³log(KC))
 [Ahuja,Orlin,Stein'94]
- We used $O(nK^3log(n+K))$

- Modification of successive shortest path algorithm

n: number of nodesK: number of labelsC: largest (integer) cost



Dual decomposion for multiple labels

• Statistics of labels:

$$E(x) = f_{\text{MRF}}(x) + \sum_{k} f_{k}(h_{k}) \qquad x_{p} \in \{1, 2, ..., K\}$$
$$E(x) = \left[f_{\text{MRF}}(x) - \sum_{p,k} \theta_{pk} \cdot [x_{p} = k]\right] + \left[\sum_{k} f_{k}(h_{k}) + \sum_{p,k} \theta_{pk} \cdot [x_{p} = k]\right]$$
hower bound via tree decomposition minimum via MCE



- Pairwise statistics, e.g. $h = (h_{00}, h_{01}, h_{10}, h_{11})$:
 - Assume edges can be labeled independently with labels 00,01,10,11
 - May not be consistent => lower bound

Experimental results







original

noisy input

- Statistics of image derivatives (vertical & horizontal)
 - 64 intensity levels, 11 bins for derivative magnitude
- MRF: pairwise cost = negative log-probability
 - TRW-S inference
- MPF: V-shape cost function
 - slope inversely proportional to variance



MRF

MPF



MRF, weaker prior

MPF



MRF, stronger prior

MPF

Texture synthesis: enforcing colour histogram

- Statistics of output image should match that of the exemplar
 - [Heeger&Bergen'95], [Kopf et al.'07]
- Current techniques: iterative re-weighted least squares
 - May get stuck in a local minima
 - Bins with zero weight remain empty



(a) Exemplar

(b) Kwatra *et al.* [15]

(c) Our MPF method

70 random shifts alpha-expansion

alpha-expansion with DD-MCF (32 colour bins) (d) Kopf et al. [14]

re-weighted least squares (our reimplementation, no multi-scale)

Testing optimisation – image segmentation

| | MRF | MPF - global area | |
|------|-----|-------------------|----------|
| | | DD | DD-DP |
| hard | 2.8 | 2.6 (11) | 2.6 (37) |
| soft | 2.8 | 2.4 (39) | 2.5 (57) |



Binary texture denoising

| Noise | MRF | MPF - global unary | | MPF - global pair. |
|-------|------|--------------------|-----------|--------------------|
| | | DD | DD-DP | DD-MCF |
| 30% | 6.9 | 6.1 (57) | 6.2 (50) | 6.3 (0) |
| 60% | 20.1 | 14 (23) | 13.7 (11) | 12.5 (0) |
| 90% | 40.6 | 36.8 (15) | 33.4 (0) | 31.3 (0) |

- Pairwise terms: 6 most "informative" orientation/lengths
- MRF: cost = negative log probability
- MPF: V-shape cost function



Dual decomposition: summary

- Useful technique for MAP-MRF inference, gives lower bound
- Key step: identify tractable subproblems
 - tree-structured subproblems
 - subproblems with small number of variables
 - subproblems with special high-order terms [Werner'07, Gupta'07, Torresani et al.'08, Tarlow et al.10]
 - binary MRFs: subproblems reducible to *Perfect Matching* (e.g. planar MIN CUT)
 [Schraudolph'10, Yarkony et al.'11]
 - Potts model with *K* labels: decomposition into *K* submodular binary problems
 [Osokin et al.'11]
 - ...
- Bottleneck: maximizing lower bound,
 - Min-marginal averaging (\cong block-coordinate ascent)
 - can get stuck in a suboptimal point
 - for pairwise MRFs seem to perform well, efficient update schemes (e.g. TRW-S)
 - Subgradient ascent
 - simple to implement, but slow convergence (worst-case: sublinear rate)
 - Alternative approaches?