

FFTs in Graphics and Vision

Alignment, Invariance and Pattern Matching

Warning



From here on in, when considering the innerproduct between vectors $\mathbf{a}, \mathbf{b} \in \mathbb{C}^n$, we will drop the subscript and simply write:

$$\langle \mathbf{a}, \mathbf{b} \rangle_{[0,2\pi)} \equiv \langle \mathbf{a}, \mathbf{b} \rangle$$

Outline



Alignment

Shape Matching

Invariance

Pattern Matching

Recall



When working with periodic arrays, we have:

- $V = \mathbb{C}^n$ is the space of periodic arrays ($\mathbf{v}_i = \mathbf{v}_{i+n}$, for all $\mathbf{v} \in V$ and all $i \in \mathbb{Z}/n\mathbb{Z}$).
- \circ $G = \mathbb{Z}/n\mathbb{Z}$ is the group of (periodic) shifts
- ρ_{α} is the representation that shifts the coefficients of the array by $\alpha \in G$ indices.

We have:

- ∘ The Fourier basis $\{\mathbf{z}^0, ..., \mathbf{z}^{n-1}\} \subset V$, obtained by regularly sampling the complex exponentials (and normalizing).
- We have the scaling vectors $\{\mathbf{x}^0, ..., \mathbf{x}^{n-1}\}$ with the property that:

$$\rho_{\alpha}(\mathbf{z}^k) = \mathbf{x}_{\alpha}^k \cdot \mathbf{z}^k$$

Shape Representation



For 2D shape matching/analysis, it is common to represent the geometry of a shape by a circular array of real values.

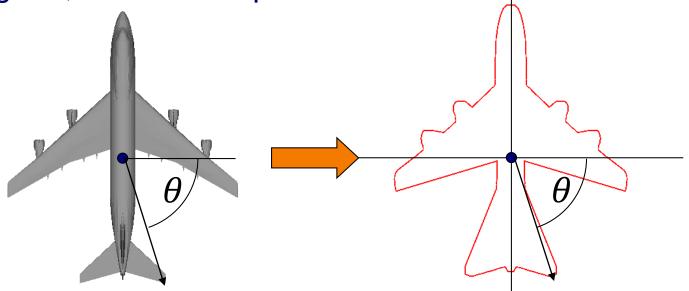
Shape Representation



Example:

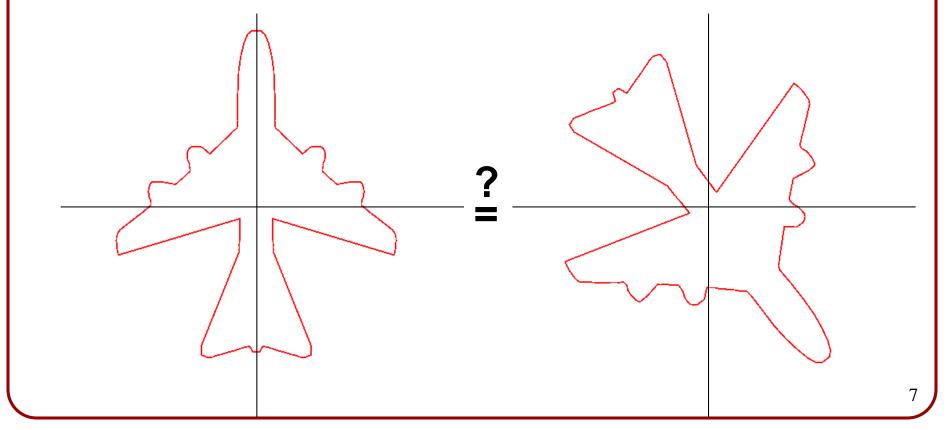
The <u>circular extent function</u> represents the extent of the shape about the center of mass:

• The value at an angle θ is the distance to the last point of intersection of the ray from the origin, with angle θ , with the shape



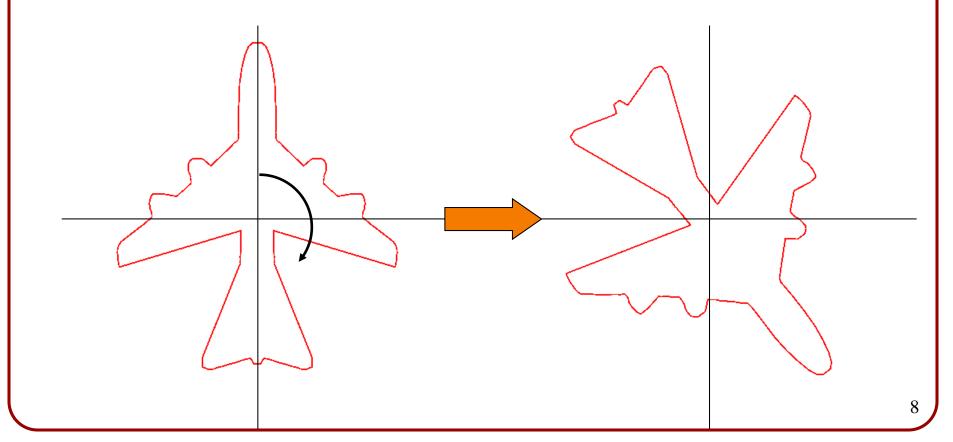


Since the shape of an object doesn't change when we rotate it, we would like to know if the two arrays are equivalent, up to rotation.





Is there a rotation that will rotate the first array into the second?





Is there a rotation that will rotate the first array into the second?

Given arrays $\mathbf{f}, \mathbf{g} \in \mathbb{R}^n$, is there an index $\alpha \in G$ such that:

$$\mathbf{g} = \rho_{\alpha}(\mathbf{f})$$

$$\updownarrow$$

$$\mathbf{g}_{k} = \mathbf{f}_{k-\alpha} \quad \forall 0 \le k < n$$



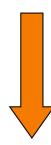
In a continuous setting, asking the binary question "are the arrays equal" is not very meaningful, since

- Sampling
- Noise
- Etc

can cause "equal" arrays to have different values.



Is there a rotation that will rotate the first array into the second?



For every rotation, how close is the rotation of the first array to the second array?

For every rotation $\alpha \in G$, what is the value of:

$$D_{\mathbf{f},\mathbf{g}}^2(\alpha) = \|\rho_{\alpha}(\mathbf{f}) - \mathbf{g}\|^2$$



At every α we would like to evaluate:

$$D_{\mathbf{f},\mathbf{g}}^{2}(\alpha) = \|\rho_{\alpha}(\mathbf{f}) - \mathbf{g}\|^{2}$$

$$= \langle \rho_{\alpha}(\mathbf{f}) - \mathbf{g}, \rho_{\alpha}(\mathbf{f}) - \mathbf{g} \rangle$$

$$= \langle \rho_{\alpha}(\mathbf{f}), \rho_{\alpha}(\mathbf{f}) \rangle + \langle \mathbf{g}, \mathbf{g} \rangle - \langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle - \overline{\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle}$$

Since the Hermitian dot-product of two real-valued arrays is also a real value:

$$= \|\rho_{\alpha}(\mathbf{f})\|^2 + \|\mathbf{g}\|^2 - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$

Since ρ_{α} is a unitary transformation:

$$= \|\mathbf{f}\|^2 + \|\mathbf{g}\|^2 - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$



$$D_{\mathbf{f},\mathbf{g}}^2(\alpha) = \|\mathbf{f}\|^2 + \|\mathbf{g}\|^2 - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$

To compute the distance between a rotation of the circular array \mathbf{f} by α , and the circular array \mathbf{g} , we need to compute:

- The magnitude of $f: ||f||^2$,
- \circ The magnitude of \mathbf{g} : $\|\mathbf{g}\|^2$,
- The value of the correlation: $\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$

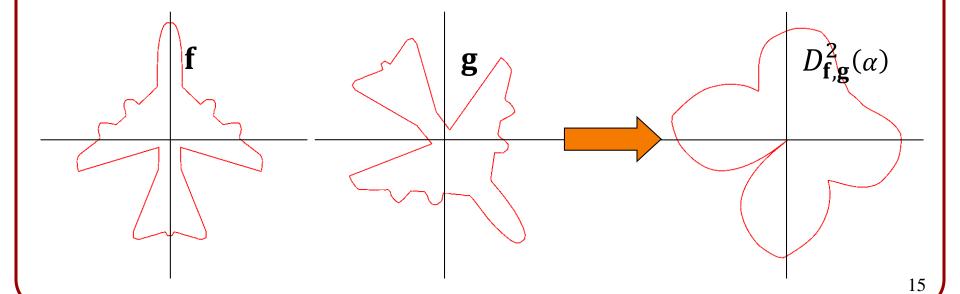


$$D_{\mathbf{f},\mathbf{g}}^2(\alpha) = \|\mathbf{f}\|^2 + \|\mathbf{g}\|^2 - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$

- The magnitude of $f \in \mathbb{R}^n$:
 - \circ Constant independent of α : O(n) time.
- The magnitude of $\mathbf{g} \in \mathbb{R}^n$:
 - \circ Constant independent of α : O(n) time.
- The value of the correlation:
 - With an FFT: $O(n \log n)$ time.



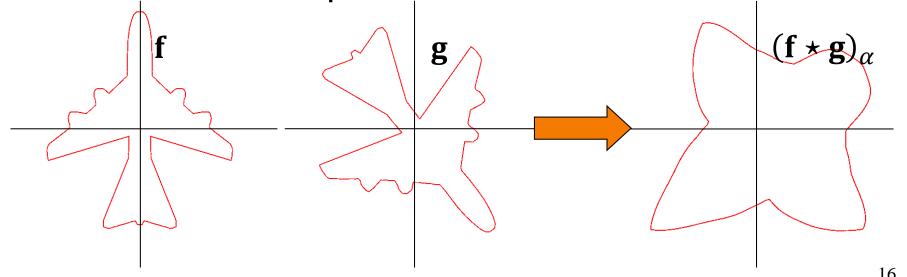
$$D_{\mathbf{f},\mathbf{g}}^2(\alpha) = \|\mathbf{f}\|^2 + \|\mathbf{g}\|^2 - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$





$$D_{\mathbf{f},\mathbf{g}}^{2}(\alpha) = \|\mathbf{f}\|^{2} + \|\mathbf{g}\|^{2} - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$

Because the norms are constant, instead of looking for the minimum distance, we can look for the maximum dot-product.





$$D_{\mathbf{f},\mathbf{g}}^{2}(\alpha) = \|\mathbf{f}\|^{2} + \|\mathbf{g}\|^{2} - 2\langle \rho_{\alpha}(\mathbf{f}), \mathbf{g} \rangle$$

Because the norms are constant, instead of looking for the minimum distance, we can look for the maximum dot-product.

f

g

The maximal dot-product:

- Lets us determine the best alignment
- Doesn't let us compare across shapes

Outline



Alignment

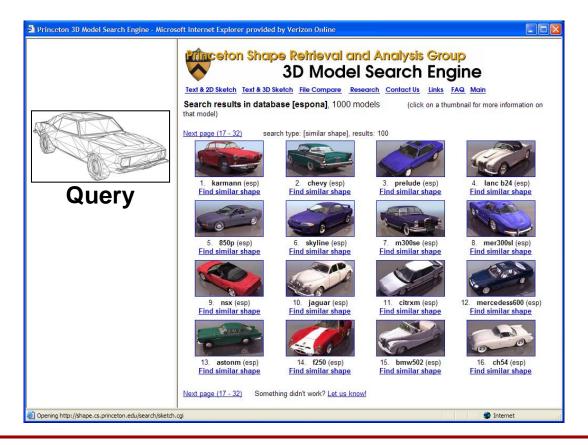
Shape Matching

Invariance

Pattern Matching



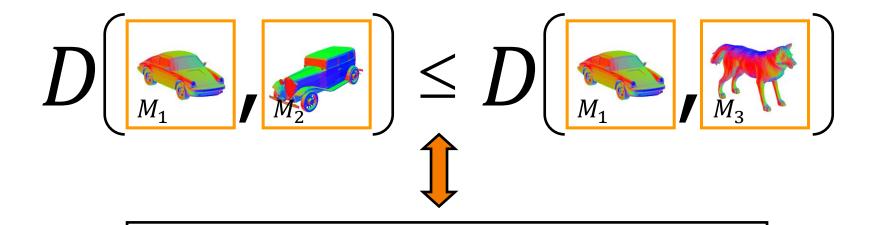
In shape matching applications, we would like to find the shapes in a database that are most similar to a given query.





General approach:

Define a function that takes in two models and returns a measure of their proximity.

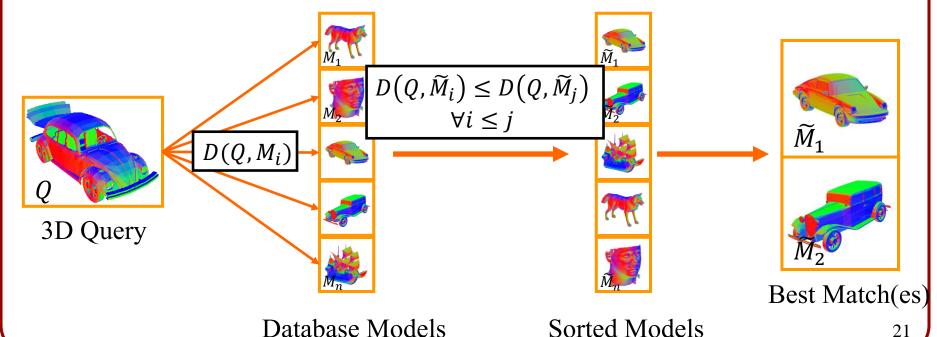


 M_1 is closer to M_2 than it is to M_3

Database Retrieval



- Compute the distance from the query to each database model
- Sort the database models by proximity
- Return the closest matches





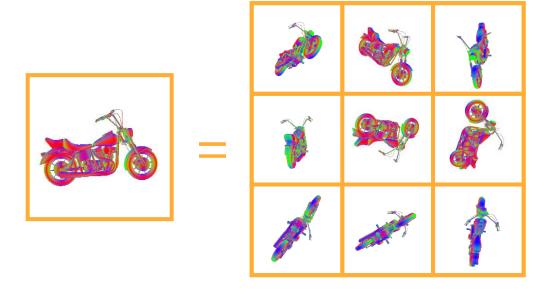
To do this efficiently, models are often represented by *Shape Descriptors*:

- Arrays of values encapsulating information about the shape of the model, such that
- The distance between the arrays gives a measure of proximity of the underlying shapes.



Challenge:

Since the shape of the model doesn't change if we rotate it, we would like to match models across rotational poses.





Challenge:

Since the shape of the model doesn't change if we rotate it, we would like to match models across rotational poses.

Solution 1:

Define the measure of similarity by using the FFT to find the distance between two models at the best possible alignment.



Challenge:

Since the shape of the model doesn't change if we rotate it, we would like to match models across rotational poses.

<u>Solu</u>

Defi

to fir

bes

This can be too slow for interactive applications that need to return the best match from very large databases.

Not quite true for 1D arrays, but becomes more true as the dimension increases.



Challenge:

Since the shape of the model doesn't change if we rotate it, we would like to match models across rotational poses.

Solution 2:

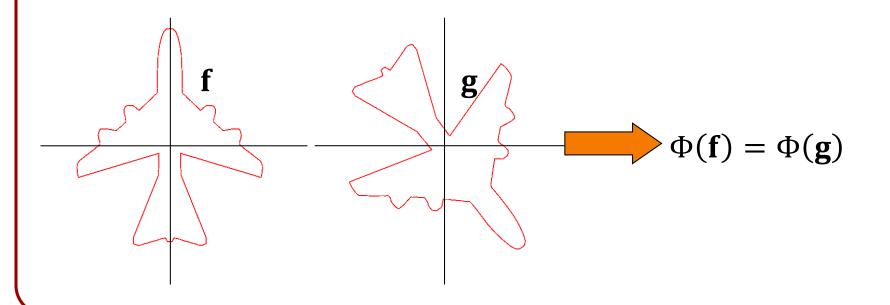
Design a descriptor that is rotation-invariant:

 Instances of the same shape in different poses will give the same shape descriptor.



Given an array $\mathbf{f} \in \mathbb{R}^n$, we would like to define a mapping $\Phi: \mathbb{R}^n \to \mathbb{R}^d$ taking \mathbf{f} to some other array, s.t.:

$$\Phi(\mathbf{f}) = \Phi(\rho_{\alpha}(\mathbf{f})) \quad \forall \alpha$$





Given an array f, we can express it in terms of its Fourier decomposition:

$$\mathbf{f} = \sum_{k=0}^{n-1} \hat{\mathbf{f}}_k \cdot \mathbf{z}^k$$

If we rotate f by α we get:

$$\rho_{\alpha}(\mathbf{f}) = \sum_{k=0}^{n-1} \hat{\mathbf{f}}_k \cdot \rho_{\alpha}(\mathbf{z}^k)$$



$$\rho_{\alpha}(\mathbf{f}) = \sum_{k=0}^{n-1} \hat{\mathbf{f}}_k \cdot \rho_{\alpha}(\mathbf{z}^k)$$

Since the $\{\mathbf{z}^0, ..., \mathbf{z}^{n-1}\}$ are a basis for the one-dimensional irreducible representations:

$$\rho_{\alpha}(\mathbf{z}^k) = \mathbf{x}_{\alpha}^k \cdot \mathbf{z}^k$$

where \mathbf{x}_{α}^{k} is a complex number.

Since the representation is unitary, we know that \mathbf{x}_{α}^{k} has unit norm.



$$\rho_{\alpha}(\mathbf{f}) = \sum_{k=0}^{n-1} \hat{\mathbf{f}}_k \cdot \mathbf{x}_{\alpha}^k \cdot \mathbf{z}^k \qquad \text{w/} \|\mathbf{x}_{\alpha}^k\| = 1$$

In particular, we have:

$$\|\widehat{\rho_{\alpha}(\mathbf{f})}_k\| = \|\mathbf{x}_{\alpha}^k \cdot \widehat{\mathbf{f}}_k\| = \|\widehat{\mathbf{f}}_k\| \quad \forall k$$

⇒ We can get a rotation invariant representation of f by storing only the magnitudes of the Fourier coefficients (i.e. discarding phase):

$$\Phi(\mathbf{f}) = (\|\hat{\mathbf{f}}_0\|, \cdots, \|\hat{\mathbf{f}}_{n-1}\|)$$



What kind of information do we get when we compare just the amplitudes of the Fourier coefficients?



Suppose we are given two arrays f and g with only one non-zero Fourier coefficient:

$$\mathbf{f} = \hat{\mathbf{f}}_k \cdot \mathbf{z}^k$$
$$\mathbf{g} = \hat{\mathbf{g}}_k \cdot \mathbf{z}^k$$

what is the measure of similarity at the optimal alignment?

If we rotate f by α , this amounts to multiplying the k-th Fourier coefficient by $e^{-ik\alpha}$.

But this is just a rotation in the complex plane.



Suppose we are given two arrays f and g with only one non-zero Fourier coefficient:

$$\mathbf{f} = \hat{\mathbf{f}}_k \cdot \mathbf{z}^k$$
$$\mathbf{g} = \hat{\mathbf{g}}_k \cdot \mathbf{z}^k$$

what is the measure of similarity at the optimal alignment?

At the optimal rotation, the Fourier coefficients are on the same line and the measure of similarity is the difference between the lengths.



Storing only the amplitudes we get a shape representation $\Phi(\mathbf{f})$ that:

- Is invariant to rotations
- Provides a measure of similarity that is the distance between f and g if we could optimally align the frequency components <u>independently</u>.

 This is a lower bound for the distance between f and g at the optimal alignment.



How good is the lower bound?

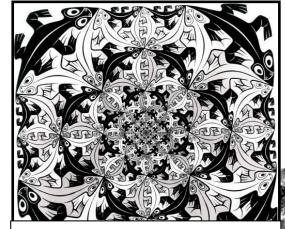
After discarding phase, what's left?

Experiment:

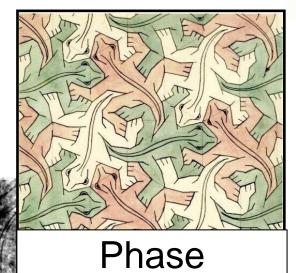
To test this, we can consider what happens when we take two arrays and swap the amplitudes of the Fourier coefficients:

$$\mathbf{f} = \sum_{k=0}^{n-1} r_k e^{i\theta_k} \cdot \mathbf{z}^k \qquad \mathbf{g} = \sum_{k=0}^{n-1} s_k e^{i\phi_k} \cdot \mathbf{z}^k$$

$$ASwap(\mathbf{f}, \mathbf{g}) = \sum_{k=0}^{n-1} r_k e^{i\phi_k} \cdot \mathbf{z}^k$$



Amplitude



Invariance



For human perception, dominant information occurs at image boundaries.

These discontinuities arise when the phases are lined up so the occurrence of boundaries is strongly phase dependent.

If the grid encodes other type of information (non-visual) amplitude can be more important.

Outline



Alignment

Shape Matching

Invariance

Pattern Matching

Notation



Given $\mathbf{f}, \mathbf{g} \in \mathbb{C}^n$, we can define the componentwise product $\mathbf{f} \cdot \mathbf{g}$:

$$(\mathbf{f} \cdot \mathbf{g})_j \equiv \mathbf{f}_j \cdot \mathbf{g}_j$$

Note 1



If $\mathbf{f} \in \mathbb{R}^n$ and $\mathbf{g}, \mathbf{h} \in \mathbb{C}^n$, then:

$$\langle \mathbf{f} \cdot \mathbf{g}, \mathbf{h} \rangle = \frac{2\pi}{n} \sum_{k=0}^{n-1} (\mathbf{f} \cdot \mathbf{g})_k \cdot \bar{\mathbf{h}}_k$$

$$= \frac{2\pi}{n} \sum_{k=0}^{n-1} \mathbf{f}_k \cdot \mathbf{g}_k \cdot \bar{\mathbf{h}}_k$$

$$= \frac{2\pi}{n} \sum_{k=0}^{n-1} \mathbf{g}_k \cdot \bar{\mathbf{f}}_k \cdot \bar{\mathbf{h}}_k$$

$$= \frac{2\pi}{n} \sum_{k=0}^{n-1} \mathbf{g}_k \cdot \overline{(\mathbf{f} \cdot \mathbf{h})}_k$$

$$= \langle \mathbf{g}, \mathbf{f} \cdot \mathbf{h} \rangle$$

That is, component-wise multiplication by $\mathbf{f} \in \mathbb{R}^n$ is a symmetric operator.

Note 2



 ρ_{α} is the unitary representation that shifts an array by α indices:

$$\rho_{\alpha}(\mathbf{f})_k \equiv \mathbf{f}_{k-\alpha}$$

 \Rightarrow For all $k \in \mathbb{Z}/n\mathbb{Z}$ we have:

$$(\rho_{\alpha}(\mathbf{f} \cdot \mathbf{g}))_{k} = (\mathbf{f} \cdot \mathbf{g})_{k-\alpha}$$

$$= \mathbf{f}_{k-\alpha} \cdot \mathbf{g}_{k-\alpha}$$

$$= (\rho_{\alpha}(\mathbf{f}))_{k} \cdot (\rho_{\alpha}(\mathbf{g}))_{k}$$

$$\downarrow \qquad \qquad \downarrow$$

$$\rho_{\alpha}(\mathbf{f} \cdot \mathbf{g}) = \rho_{\alpha}(\mathbf{f}) \cdot \rho_{\alpha}(\mathbf{g})$$

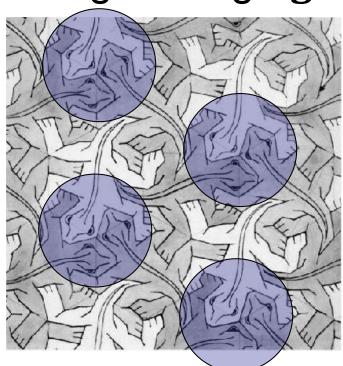


Given an instance of a pattern, find all occurrences of the pattern within a target image:

Pattern f

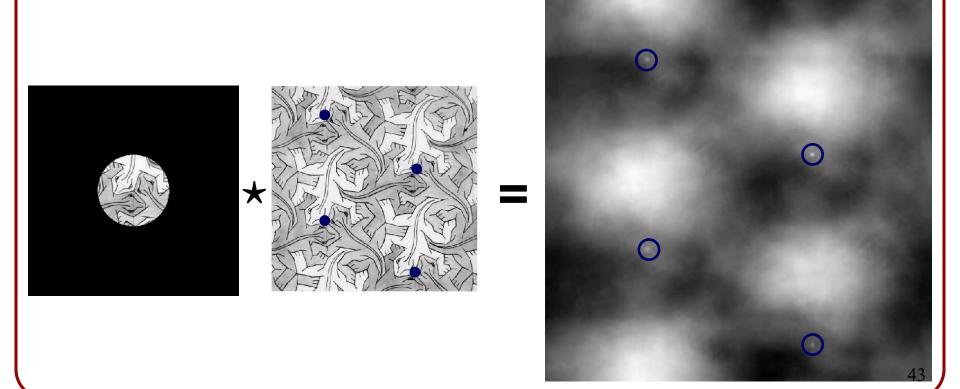


Target Image g





We could compute the correlation of the pattern with the image and look for local maxima:





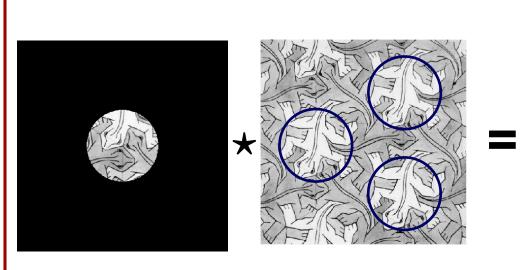
The correlation has large values because the dot product of the image with the translated pattern instance is large.

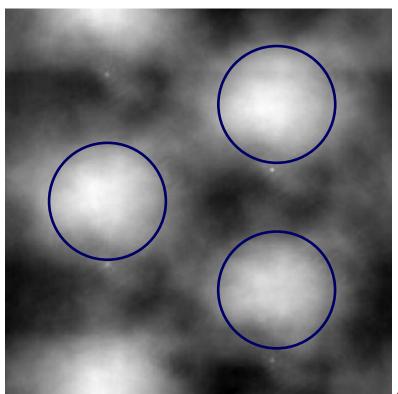
What causes $\langle \mathbf{f}, \mathbf{g} \rangle$ to be large?



What causes $\langle \mathbf{f}, \mathbf{g} \rangle$ to be large?

- If the values of f and g are correlated
- If the values of g are large







We don't want to measure:

How <u>correlated</u> is the pattern instance with a region in the image?

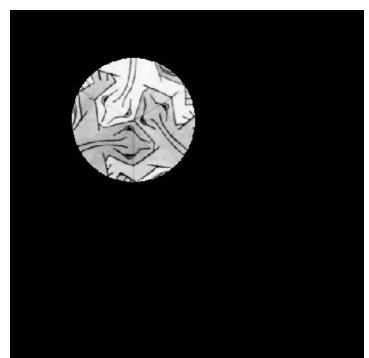
What we want to measure is:

How <u>similar</u> is the pattern instance with a region in the image?

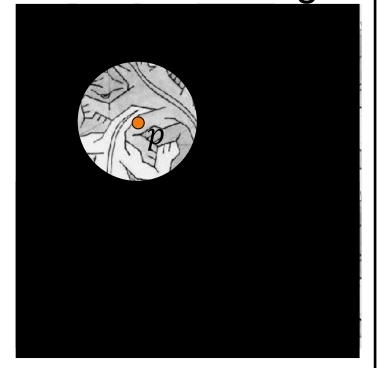


For every point in the image, we want to know how similar the region about the point is to the translated pattern.

Translated Pattern



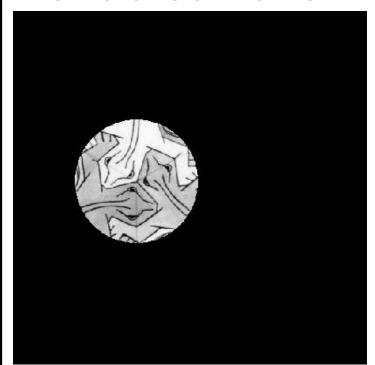
Restricted Target



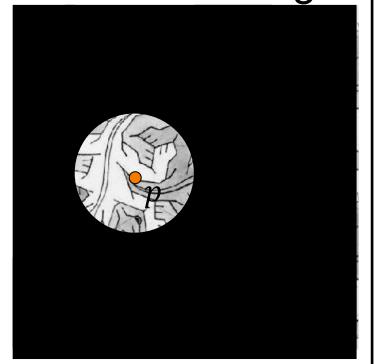


For every point in the image, we want to know how similar the region about the point is to the translated pattern.

Translated Pattern



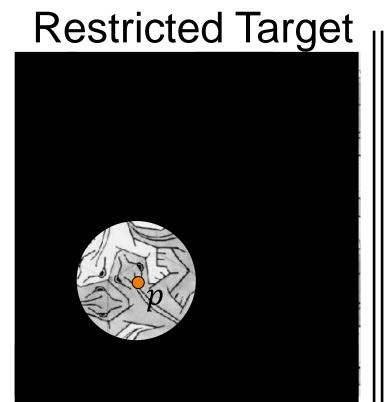
Restricted Target





For every point in the image, we want to know how similar the region about the point is to the translated pattern.

Translated Pattern



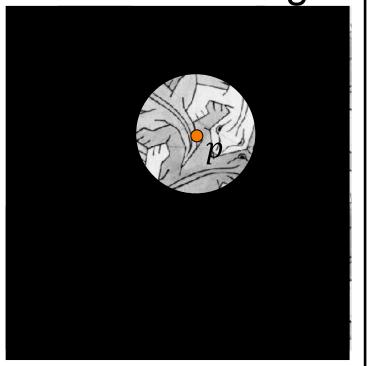


For every point in the image, we want to know how similar the region about the point is to the translated pattern.

Translated Pattern



Restricted Target





How do we express this formally?



How do we express this formally?

If we represent the pattern by f, then the translation of f to the point p is written as:

 $\rho_p(\mathbf{f})$

We want to restrict g to the region about p by zeroing out the part of g away from p.



How do we express this formally?

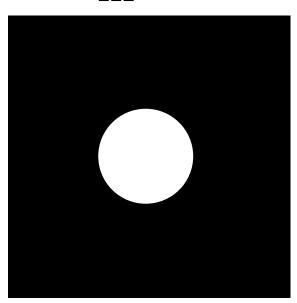
Let m be the masking function for the pattern:

$$\mathbf{m}_{jk} = \begin{cases} 1 & \text{if } \mathbf{f}_{jk} \neq 0 \\ 0 & \text{otherwise} \end{cases}$$

f



m





How do we express this formally?

The restriction of \mathbf{g} to the region about p can be expressed as:

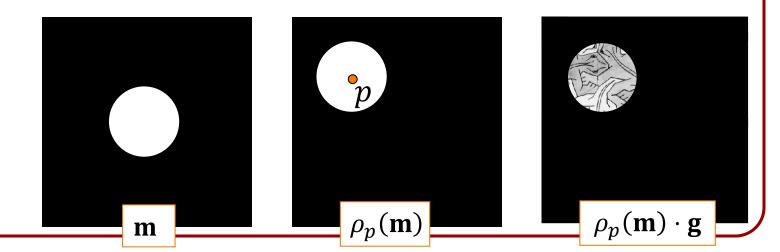
$$\rho_p(\mathbf{m}) \cdot \mathbf{g}$$

- \circ $\rho_p(\mathbf{m})$ translates the mask so it's centered on p.
- Multiplying by $\rho_p(\mathbf{m})$ zeros out everything except for the region about p.

How do we express this formally?

The restriction of g to the region about p can be expressed as:

$$\rho_p(\mathbf{m}) \cdot \mathbf{g}$$

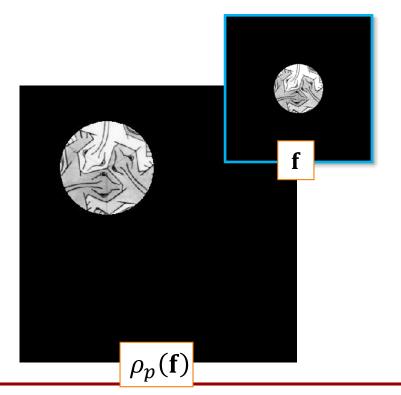


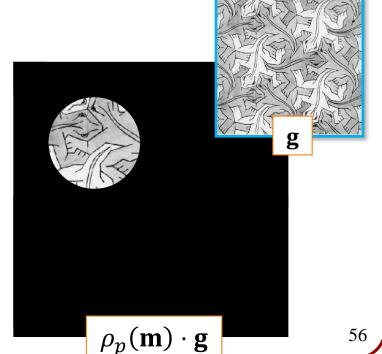


How do we express this formally?

For every p, we would like to compute:

$$D_{\mathbf{f},\mathbf{g}}^2(p) = \|\rho_p(\mathbf{f}) - \rho_p(\mathbf{m}) \cdot \mathbf{g}\|^2$$







How do we express this formally?

For every p, we would like to compute:

$$D_{\mathbf{f},\mathbf{g}}^2(p) = \|\rho_p(\mathbf{f}) - \rho_p(\mathbf{m}) \cdot \mathbf{g}\|^2$$

Expanding in terms of dot-products gives:

$$D_{\mathbf{f},\mathbf{g}}^2(p) = \langle \rho_p(\mathbf{f}), \rho_p(\mathbf{f}) \rangle - 2 \langle \rho_p(\mathbf{f}), \rho_p(\mathbf{m}) \cdot \mathbf{g} \rangle + \langle \rho_p(\mathbf{m}) \cdot \mathbf{g}, \rho_p(\mathbf{m}) \cdot \mathbf{g} \rangle$$



$$D_{\mathbf{f},\mathbf{g}}^{2}(p) = \langle \rho_{p}(\mathbf{f}), \rho_{p}(\mathbf{f}) \rangle - 2\langle \rho_{p}(\mathbf{f}), \rho_{p}(\mathbf{m}) \cdot \mathbf{g} \rangle + \langle \rho_{p}(\mathbf{m}) \cdot \mathbf{g}, \rho_{p}(\mathbf{m}) \cdot \mathbf{g} \rangle$$

Since the representation is unitary:

$$\langle \rho_p(\mathbf{f}), \rho_p(\mathbf{f}) \rangle = \|\mathbf{f}\|^2$$



$$D_{\mathbf{f},\mathbf{g}}^{2}(p) = \|\mathbf{f}\|^{2} - 2\langle \rho_{p}(\mathbf{f}), \rho_{p}(\mathbf{m}) \cdot \mathbf{g} \rangle + \langle \rho_{p}(\mathbf{m}) \cdot \mathbf{g}, \rho_{p}(\mathbf{m}) \cdot \mathbf{g} \rangle$$

Since **m** is real-valued, we can move it to the other side of the dot-product:

$$\langle \rho_p(\mathbf{f}), \rho_p(\mathbf{m}) \cdot \mathbf{g} \rangle = \langle \rho_p(\mathbf{m}) \cdot \rho_p(\mathbf{f}), \mathbf{g} \rangle$$

Since the representation commutes with pointwise multiplication:

$$= \langle \rho_p(\mathbf{m} \cdot \mathbf{f}), \mathbf{g} \rangle$$

And since **m** is one whenever **f** is non-zero:

$$=\langle \rho_p(\mathbf{f}), \mathbf{g} \rangle$$



$$D_{\mathbf{f},\mathbf{g}}^{2}(p) = \|\mathbf{f}\|^{2} - 2\langle \rho_{p}(\mathbf{f}), \mathbf{g} \rangle + \left[\langle \rho_{p}(\mathbf{m}) \cdot \mathbf{g}, \rho_{p}(\mathbf{m}) \cdot \mathbf{g} \rangle \right]$$

Since **m** and **g** are real-valued, we can move them to the other sides of the dot-product:

$$\langle \rho_p(\mathbf{m}) \cdot \mathbf{g}, \rho_p(\mathbf{m}) \cdot \mathbf{g} \rangle = \langle \rho_p(\mathbf{m}) \cdot \rho_p(\mathbf{m}), \mathbf{g} \cdot \mathbf{g} \rangle$$
$$= \langle \rho_p(\mathbf{m} \cdot \mathbf{m}), \mathbf{g} \cdot \mathbf{g} \rangle$$

Since m is strictly 0 or 1, we have:

$$\mathbf{m} = \mathbf{m} \cdot \mathbf{m}$$

So that:

$$\langle \rho_p(\mathbf{m}) \cdot \mathbf{g}, \rho_p(\mathbf{m}) \cdot \mathbf{g} \rangle = \langle \rho_p(\mathbf{m}), \mathbf{g} \cdot \mathbf{g} \rangle$$



$$D_{\mathbf{f},\mathbf{g}}^2(p) = \|\mathbf{f}\|^2 - 2\langle \rho_p(\mathbf{f}), \mathbf{g} \rangle + \langle \rho_p(\mathbf{m}), \mathbf{g}^2 \rangle$$

Or somewhat more cleanly:

$$D_{\mathbf{f},\mathbf{g}}^{2}(p) = \|\mathbf{f}\|^{2} - 2\mathbf{f} \star \mathbf{g} + \mathbf{m} \star \mathbf{g}^{2}$$

The correlation

The windowed square norm



$$D_{\mathbf{f},\mathbf{g}}^2(p) = \|\mathbf{f}\|^2 - 2\mathbf{f} \star \mathbf{g} + \mathbf{m} \star \mathbf{g}^2$$

