

# Vision as Bayesian Inference

Alan Yuille

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## Lecture 3

- ▶ Learning a Dictionary. Ultra-Sparse dictionary.
- ▶ The K-means algorithm.
- ▶ Soft-coding: mixture of Gaussians with EM.
- ▶ Mixture of Von Mises Fisher.
- ▶ Mini-epitomes. Image shifts.

## Matched Filters (1)

- ▶ Suppose we have a filter  $\vec{B}$  and an input image patch  $\vec{I}_p$ . We want to find the best fit of the filter to the image by allowing us to transform the filter by  $\vec{B} \mapsto a\vec{B} + b\vec{e}$ , where  $\vec{e} = (1/\sqrt{N})(1, \dots, 1)$ . This corresponds to scaling the filter by  $a$  and adding a constant vector  $b$ . If  $\vec{B}$  is a derivative filter then, by definition,  $\vec{B} \cdot \vec{e} = 0$ . We normalize  $\vec{B}$  and  $\vec{e}$  so that  $\vec{B} \cdot \vec{B} = \vec{e} \cdot \vec{e} = 1$ .
- ▶ The goal is to find the best scaling/contrast  $a$  and background  $b$  to minimize the match:

$$E(a, b) = |\vec{I}_p - a\vec{B} - b\vec{e}|^2.$$

- ▶ The solution  $\hat{a}, \hat{b}$  are given by (take derivatives of  $E$  with respect to  $a$  and  $b$ , recalling that  $\vec{B}$  and  $\vec{e}$  are normalized):

$$\hat{a} = \vec{B} \cdot \vec{I}_p, \quad \hat{b} = \vec{e} \cdot \vec{I}_p.$$

## Matched Filters (2)

- ▶ In this interpretation, the filter response is just the best estimate of the contrast  $a$ . The estimate of the background  $b$  is just the mean value of the image. Finally, the energy  $E(\hat{a}, \hat{b})$  is a measure of how well the filter "matches" the input image.
- ▶ The idea of a matched filter leads naturally to the idea of having a "dictionary" of filters  $\{\vec{B}^\mu : \mu \in \Lambda\}$ , where different filters  $\vec{B}^\mu$  are tuned to different types of image patches. In other words, the input image patch is encoded by the filter that best matches it. The magnitude of the dot product  $\vec{B} \cdot \vec{I}$  is less important than deciding which filter best matches the input  $\vec{I}_p$ .
- ▶ Matched filters can be thought of an extreme case of sparsity. In the previous lecture an image was represented by a linear combination of basis functions whose weights were penalized by the  $L1$ -norm,  $\sum_i |\alpha_i|$ . By comparison, matched filters represent an image by a single basis function. This gives an ever sparser representation of the image, but at the possible cost of a much larger image dictionary. Matched filters can be thought of as *feature detectors* because they respond only to very specific inputs.

## K-means (1)

- ▶ One way to learn a dictionary of basis functions, for matched filters, is by using the  $K$ -means algorithm. This is a classic clustering algorithm but there are many others. As we will show, it related to mixtures of Gaussians and the EM algorithm.
- ▶ For simplicity, we will set  $a = 1$  and  $b = 0$  (i.e. ignore contrast and background, we will return to them later). Hence we seek a set of basis functions which minimize  $E(\{B^k\}) = \sum_{n=1}^N \min_k |\vec{I}_n - \vec{B}^k|^2$ .
- ▶ We can find the dictionary  $\{B^k\}$  by the K-means algorithm. This is not guaranteed to converge to a global minimum, but there are efficient methods like k++ for initialization. K-means is a *clustering algorithm* because it clusters data into different subgroups (one basis for each subgroup).

## K-means (2)

- ▶ The input to K-means is a set of unlabeled data:  $D = \{x_1, \dots, x_n\}$ . The goal is to decompose it into disjoint classes  $w_1, \dots, w_k$  where  $k$  is known. The basic assumption is that the data  $D$  is clustered around (unknown) mean values  $m_1, \dots, m_k$ .
- ▶ We define an association variable  $V_{ia}$ .  $V_{ia} = 1$  if datapoint  $x_i$  is associated to mean  $m_a$  and  $V_{ia} = 0$  otherwise. We have the constraint  $\sum_a V_{ia} = 1$  for all  $i$  (i.e. each datapoint is assigned to a single mean). This gives a decomposition of the data.  $D_a = \{i : V_{ia} = 1\}$  is the set of datapoints associated to mean  $m_a$ . The set  $D = \bigcup_a D_a$  is the set of all datapoints.  $D_a \cap D_b = \emptyset$  for all  $a \neq b$ , where  $\emptyset$  is the empty set.
- ▶ We define a goodness of fit:

$$E(\{V\}, \{m\}) = \sum_{i=1}^n \sum_{a=1}^k V_{ia} (x_i - m_a)^2 = \sum_{a=1}^k \sum_{x \in D_a} (x - m_a)^2 \quad (1)$$

- ▶ The goal of the k-means algorithm is to minimize  $E(\{V\}, \{m\})$  with respect to  $\{V\}$  and  $\{m\}$ .  $E(., .)$  is a non-convex function and no known algorithm can find its global minimum. But k-means converges to a local minimum.

## K-means (3)

▶ **The k-means algorithm**

- ▶ 1. Initialize a partition  $\{D_a^0 : a = 1 \text{ to } k\}$  of the data. (I.e. randomly partition the datapoints – or use K++).
- ▶ 2. Compute the mean of each cluster  $D_a$ ,  $m_a = \frac{1}{|D_a|} \sum_{x \in D_a} x$ .
- ▶ 3. For  $i=1$  to  $n$ , compute  $d_a(x_i) = |x_i - m_a|^2$ . Assign  $x_i$  to cluster  $D_{a^*}$  s.t.  $a^* = \arg \min\{d_a(x_i), \dots, d_k(x_i)\}$
- ▶ 4. Repeat steps 2 & 3 until convergence.
- ▶ This will converge to a minimum of the energy function because steps 2 and 3 each decrease the energy function (or stop if the algorithm is at a local minimum). This will divide the space into disjoint regions.
- ▶ k-means can be formulated in terms of the assignment variable. At step 2,  $m_a = \frac{1}{\sum_i V_{ia}} \sum_i V_{ia} x_i$ . At step 3.  $V_{ia} = 1$  if  $|x_i - m_a|^2 = \min_b |x_i - m_b|^2$  and  $V_{ia} = 0$  otherwise.

## Soft K-means. Mixture of Gaussians. (1)

- ▶ A "softer" version of k-means – the Expectation-Maximization (EM) algorithm. Assign datapoint  $\underline{x}_j$  to each cluster with probability  $(P_1, \dots, P_k)$

- ▶ 1. Initialize a partition of the datapoints.
- ▶ 2. For  $j=1$  to  $n$ . Compute the probability that  $x_j$  belongs to  $\omega_a$ .

$$P(\omega_a|x_j) = \frac{\exp -\frac{1}{2\sigma^2}(x_j - m_a)^2}{\sum_b \exp -\frac{1}{2\sigma^2}(x_j - m_b)^2}.$$

- ▶ 3. Compute the mean for each cluster:  $m_a = \sum_j x_j P(\omega_a|x_j)$
- ▶ 4 Repeat steps 2 & 3 until convergence.
- ▶ In this version the *hard-assign* variable  $V_{ia}$  is replaced by a *soft-assign* variable  $P(\omega_a|x_j)$ . Observe that  $\sum_a P(\omega_a|x_j) = 1$ . Also observe that the softness is controlled by  $\sigma^2$ . In the limit, as  $\sigma^2 \mapsto 0$ , the distribution  $P(\omega_a|x_j)$  will become binary valued, and soft k-means will be the same as k-means.

## Soft K-means. Mixture of Gaussians. (2)

- ▶ Soft k-means can be reformulated in terms of mixtures of Gaussians and the Expectation-Maximization (EM) algorithm.

- ▶ This assumes that the data is generated by a mixture of Gaussian distributions with means  $\{m\}$  and variance  $\sigma^2 \mathbf{I}$ .

$$P(x|\{V\}, \{m\}) = \frac{1}{Z} \exp\left\{-\sum_{ia} V_{ia} \frac{\|x_i - m_a\|^2}{\sigma^2}\right\}.$$

- ▶ This is equivalent to a mixture of Gaussians:

$P(x|V, m) = \mathcal{N}(x : \sum_a V_{ia} m_a, \sigma^2)$ , where the variable  $V$  identifies the mixture component (i.e.  $V_{ia} = 1$  if datapoint  $x_i$  was generated by mixture  $a$ ).

- ▶ We need to impose a prior  $P(\{V\})$  on the assignment variable  $V$ . It is natural to choose a uniform distribution  $P(V) = 1/Z$ , where  $Z$  is the number of possible assignments of the datapoints to the means.

## Soft K-means. Mixture of Gaussians. (3)

- ▶ This gives distributions  $P(x, \{V\}|\{m\}) = P(x|\{V\}, \{m\})P(\{V\})$ . This form enables us to use the EM algorithm (see later lecture). EM will estimate the mean variables  $\{m\}$  despite the presence of unknown/missing/latent variables  $\{V\}$ .
- ▶ The EM algorithm can be applied to problems like this where there are quantities to be estimated but also missing/latent variables. The EM algorithm can be formulated in terms of minimizing an energy function, but this energy function is non-convex and EM can be only guaranteed to converge to a minimum of the energy function and not to a global minimum. Deriving the soft k-means algorithm by applying the EM algorithm to  $P(x|V, m)$  is left as an exercise for the reader.
- ▶ We can extend soft k-means in several ways. The simplest is to allow the covariances of the Gaussians to differ and to estimate them as well.
- ▶ But, more generally, we can have a process  $P(x, h|\theta)$  where  $x$  is the observed data,  $h$  is a hidden/missing/latent variable, and  $\theta$  are the model parameters.

## Mixture of Von Mises Fisher

- ▶ A second example arises if we require that the data has unit norm  $|x_i| = 1, \forall i$  and hence lies on the unit sphere. This can be used to deal with the scaling of images. Recall  $I(x) \mapsto aI(x) + b$ , where  $a$  is the scale (contrast) and  $b$  is the background. We set  $b = 0$  and normalize the images by  $I(x) \mapsto \frac{I(x)}{|I(x)|}$  (so that  $I(x)$  has unit norm).
- ▶ The Von Mises Fisher distribution is  $P(x|k, \lambda_k) = \frac{\exp\{\lambda_k m_k \cdot x\}}{Z(\lambda_k)}$ . Here  $|x| = |m_k| = 1$ , and  $\sigma_k$  is a positive constant.
- ▶ Note that this distribution is related to the Gaussian distribution (with spherical covariance). The exponent of this Gaussian is  $-\frac{(x-m_k)^2}{2\sigma^2}$ . If we require  $|x| = |m_k| = 1$ , then the exponent becomes  $\frac{(x \cdot m_k - 1)}{\sigma^2}$ . So if we identify  $\lambda_k$  with  $1/\sigma_k^2$  we recover Von Mises Fisher. In other words, Von Mises Fisher is the natural way to re-formulate mixtures of Gaussians for data that lies on the unit sphere.

## Mini Epitomes (1)

- ▶ This is another way to learn a dictionary with a more complicated generative model with more hidden variables.. It is motivated by the fact that images are shift-invariant (unless they are carefully aligned). Recall, see powerpoints, that we want invariance to  $I(x) \mapsto aI(x - x_0) + b$ , where  $x_0$  is a shift.
- ▶ Let  $\{\mathbf{x}_i\}_{i=1}^N$  be a set of possibly overlapping patches of size  $h \times w$  pixels cropped from a large collection of images.
- ▶ Our dictionary comprises  $K$  mini-epitomes  $\{\mu_k\}_{k=1}^K$  of size  $H \times W$ , with  $H \geq h$  and  $W \geq w$ . The length of the vectorized patches and epitomes is then  $d = h \cdot w$  and  $D = H \cdot W$ , respectively.
- ▶ We approximate each image patch  $\mathbf{x}_i$  with its best match in the dictionary by searching over the  $N_p = h_p \times w_p$  (with  $h_p = H - h + 1$ ,  $w_p = W - w + 1$ ) distinct sub-patches of size  $h \times w$  fully contained in each mini-epitome. Typical sizes we employ are  $8 \times 8$  for patches and  $16 \times 16$  for mini-epitomes, implying that each mini-epitome can generate  $N_p = 9 \cdot 9 = 81$  patches of size  $8 \times 8$ .

## Mini Epitomes (2)

- ▶ We model the appearance of image patches using a Gaussian mixture model (GMM). We employ a generative model in which we activate one of the image epitomes  $\mu_k$  with probability  $P(l_i = k) = \pi_k$ , then crop an  $h \times w$  sub-patch from it by selecting the position  $p_i = (x_i, y_i)$  of its top-left corner uniformly at random from any of the  $N_p$  valid positions.
- ▶ We assume that an image patch  $\mathbf{x}_i$  is then conditionally generated from a multivariate Gaussian distribution
 
$$P(\mathbf{x}_i | \mathbf{z}_i, \theta) = \mathcal{N}(\mathbf{x}_i; \alpha_i \mathbf{T}_{p_i} \mu_{l_i} + \beta_i \mathbf{1}, c_i^2 \boldsymbol{\Sigma}_0).$$
- ▶ The label/position latent variable vector  $\mathbf{z}_i = (l_i, x_i, y_i)$  controls the Gaussian mean via  $\nu_{\mathbf{z}_i} = \mathbf{T}_{p_i} \mu_{l_i}$ . Here  $\mathbf{T}_{p_i}$  is a  $d \times D$  projection matrix of zeros and ones which crops the sub-patch at position  $p_i = (x_i, y_i)$  of a mini-epitome. The scalars  $\alpha_i$  and  $\beta_i$  determine an affine mapping on the appearance vector and account for some photometric variability and  $\mathbf{1}$  is the all-ones  $d \times 1$  vector. Here  $\bar{x}$  denotes the patch mean value and  $\lambda$  is a small regularization constant (we use  $\lambda = d$  for image values between 0 and 255).

## Mini Epitomes (3)

- ▶ We choose  $\pi_k = 1/K$  and fix the  $d \times d$  covariance matrix  $\Sigma_0^{-1} = \mathbf{D}^T \mathbf{D} + \epsilon \mathbf{I}$ , where  $\mathbf{D}$  is the gradient operator computing the  $x$ - and  $y$ - derivatives of the  $h \times w$  patch and  $\epsilon$  is a small constant.
- ▶ To match a patch  $\mathbf{x}_i$  to the dictionary, we seek the mini-epitome label and position  $\mathbf{z}_i = (l_i, x_i, y_i)$ , as well as the photometric correction parameters  $(\alpha_i, \beta_i)$  that maximize the probability, or equivalently minimize the squared reconstruction error (note that  $\mathbf{D}\mathbf{1} = \mathbf{0}$ ).
- ▶ The squared reconstruction error is:  

$$R^2(\mathbf{x}_i; k, p) = \frac{1}{c_i^2} (\|\mathbf{D}(\mathbf{x}_i - \alpha_i \mathbf{T}_p \mu_k)\|^2 + \lambda(|\alpha_i| - 1)^2)$$
, where the last regularization term discourages matches between patches and mini-epitomes whose contrast widely differs.

## Mini Epitomes (4)

- ▶ We can compute in closed form for each candidate match  $\nu_{z_i} = \mathbf{T}_{p_i} \mu_{l_i}$  in the dictionary the optimal  $\hat{\beta}_i = \bar{\mathbf{x}}_i - \hat{\alpha}_i \tilde{\nu}_{z_i}$  and  $\hat{\alpha}_i = \frac{\tilde{\mathbf{x}}_i^T \tilde{\nu}_{z_i} \pm \lambda}{\tilde{\nu}_{z_i}^T \tilde{\nu}_{z_i} + \lambda}$ , where  $\tilde{\mathbf{x}}_i = \mathbf{D} \mathbf{x}_i$  and  $\tilde{\nu}_{z_i} = \mathbf{D} \nu_{z_i}$  are the whitened patches.
- ▶ The sign in the nominator is positive if  $\tilde{\mathbf{x}}_i^T \tilde{\nu}_{z_i} \geq 0$  and negative otherwise. Having computed the best photometric correction parameters, we can evaluate the reconstruction error  $R^2(\mathbf{x}_i; k, p)$ .
- ▶ In order to learn the parameters we use the EM algorithm. Given a large training set of unlabeled image patches  $\{\mathbf{x}_i\}_{i=1}^N$ , our goal is to learn the maximum likelihood model parameters  $\theta = (\{\pi_k, \mu_k\}_{k=1}^K)$  for the epitomic GMM model. As is standard with Gaussian mixture model learning, we employ the EM algorithm and maximize the expected complete log-likelihood.
- ▶ The loglikelihood is
 
$$L(\theta) = \sum_{i=1}^N \sum_{k=1}^K \sum_{p \in \mathcal{P}} \gamma_i(k, p) \cdot \log(\pi_k \mathcal{N}(\mathbf{x}_i; \alpha_i \mathbf{T}_p \mu_k + \beta_{i1} \mathbf{c}_i^2 \Sigma_0)),$$
 where  $\mathcal{P}$  is the set of valid positions in the epitome.

## Mini Epitomes (5)

- ▶ In the E-step, we compute the assignment of each patch to the dictionary, given the current model parameter values. We use the hard assignment version of EM and set  $\gamma_i(k, p) = 1$  if the  $i$ -th patch best matches in the  $p$ -th position in the  $k$ -th mini-epitome and 0 otherwise.
- ▶ In the M-step, we update each of the  $K$  mini-epitomes  $\mu_k$  by
 
$$\left( \sum_{i,p} \gamma_i(k, p) \frac{\alpha_i^2}{c_i^2} \mathbf{T}_p^T \Sigma_0^{-1} \mathbf{T}_p \right) \mu_k = \sum_{i,p} \gamma_i(k, p) \frac{\alpha_i}{c_i^2} \mathbf{T}_p^T \Sigma_0^{-1} (\mathbf{x}_i - \bar{x}_i \mathbf{1}).$$
- ▶ See powerpoints for the results.

## Lecture 4

- ▶ The Expectation-Maximization Algorithm
- ▶ Super-pixels: Generative versus Affinities
- ▶ Affinities and Spectral Clustering
- ▶ Segmentation by Weighted Aggregation

# The EM Algorithm (1)

- ▶ The EM algorithm is a way to estimate parameters  $\theta$  of a model if some variables  $x$  can be observed, but others  $h$  are hidden/latent/missing (terms differ depending on the research community).
- ▶ A classic paper (Dempster, Laird, and Rubin 1977) showed that EM was a general way to formulate problems of this type (many existing algorithms were special cases of EM). Special cases, not known to Dempster et al., included Hidden Markov Models (HMMs) and the Boltzmann Machine (BM).
- ▶ Suppose we have data  $x$  which is generated by a probabilistic model  $P(x|h, \theta)$  with a prior  $p(h)$  for the hidden variables  $h$ . This gives a distribution  $p(x, h|\theta)$  from which we can compute the marginal distribution  $p(x|\theta) = \sum_h p(x, h|\theta)$ .
- ▶ The goal is to estimate  $\hat{\theta} = \arg \max P(x|\theta)$  (i.e. the maximum likelihood estimate of  $\theta$ ). This can be formulated in terms of minimizing  $-\log p(x|\theta)$ .

## The EM Algorithm (2)

- ▶ To obtain EM we introduce a new variable  $q(h)$  which is a distribution over the hidden variables. We define a *free energy function*  $F(\theta, q) = -\log p(x|\theta) + \sum_h q(h) \log \frac{q(h)}{p(h|x, \theta)}$ . The second term is the Kullback-Leibler divergence, which has the property that it is non-negative and is zero only if  $q(h) = p(h|x, \theta)$ . This implies that minimizing  $F(\theta, q)$  with respect to  $\theta$  and  $q$  is equivalent to minimizing  $-\log p(x|\theta)$  with respect to  $\theta$  (by setting  $q(h) = p(h|x, \theta)$ ).
- ▶ The EM algorithm consists of minimizing  $F(\theta, q)$  with respect to  $\theta$  and  $q(\cdot)$  alternatively. (These correspond to the two steps of the k-means algorithm.) The algorithm is specified most simply by re-expressing  $F(\theta, q) = \sum_h q(h) \log q(h) - \sum_h q(h) \log p(h, x|\theta)$  (which exploits  $p(h, x|\theta) = p(h|x, \theta)p(x|\theta)$  and  $\sum_h q(h) \log p(x|\theta) = \log p(x|\theta)$ ).
- ▶ The algorithm starts with an initialization. Then follows by repeating the two steps: (1) Fix  $\theta$  and estimate  $\hat{q}(\cdot)$  by  $p(h|x, \theta)$ , which requires computing  $P(h, x|\theta)/p(x|\theta)$ . (2) Fix  $q(\cdot)$  and estimate  $\hat{\theta} = \arg \min_{\theta} | -\sum_h q(h) \log p(h, x|\theta)$ .
- ▶ Step 1 minimizes  $F(\theta, q)$  with respect to  $q$  and Step 2 minimizes  $F(\theta, q)$  with respect to  $\theta$ . Hence each step is guaranteed to reduce the free energy and hence the algorithm converges to a minimum of the free energy. The free energy is a non-convex function, so typically we need a good initialization to ensure that the EM algorithm obtains a good result (i.e. results in a solution which is close to the global minimum),

## The EM Algorithm (3)

- ▶ Dempster et al. did not formulate EM in terms of minimizing a free energy. This formulation was due to Hathaway (Statistics community) and Hinton and Neal (neural network community). The free energy formulation is better because it enables many variants and approximations (e.g., do iterations of steepest descent with respect to  $q(\cdot)$  or  $\theta$ , restrict  $q(\cdot)$  to take a specific form – like a factorizable distribution – to make the E and M steps possible. Note: for many problems it is hard to compute the E and M steps (it is easy for mixtures of Gaussians).
- ▶ Here is another variant. Suppose we have  $p(\theta|D) = \sum_h p(\theta, h|D)$ , where  $D$  is the data. Introduce a distribution  $q(h)$  and define a free energy 
$$F(\theta, q) = -\log p(\theta|D) + \sum_h q(h) \log \frac{q(h)}{p(h|\theta, D)}$$
- ▶ Then, similar to previous slide, we minimize with respect to  $q(h)$  and  $\theta$  alternatively. This gives two steps: (1) Fix  $q^t$ , set  $\theta^{t+1} = \arg \min_{\theta} \{-\sum_h q(h) \log p(h, \theta|D)\}$ . (2). Fix  $\theta^t$ , set  $q^{t+1}(h) = p(h|\theta^t, D)$ . *Initialize and iterate both steps until convergence.*

# The EM Algorithm (4)

- ▶ Another variant (similar to k-means) is where we have data  $\{x_n : n = 1, \dots, N\}$  generated by a distribution  $p(x_n|h_n, \theta)$ , where the hidden variables  $h_n$  are different for each  $n$  (this is the typically case). We introduce distributions  $q_n(h_n)$ . The goal is to minimize the negative log-likelihood of all the data  $-\sum_{n=1}^N \log p(x_n|\theta)$ , where  $p(x_n|\theta) = \sum_{h_n} p(x_n, h_n|\theta)$ .
- ▶ We define a free energy  $F(\theta, \{q_n(\cdot)\}) = -\sum_{n=1}^N \log p(x_n|\theta) + \sum_{n=1}^N q_n(h_n) \log \frac{q_n(h_n)}{p(h_n|x_n, \theta)}$ . The EM algorithm consists of minimizing  $F(\cdot, \cdot)$  with respect to  $\{q_n(\cdot)\}$  and  $\theta$  alternatively, and yield steps similar to those on the previous slides.

## The EM Algorithm (5)

- ▶ Some general comments. The free energy  $F(\theta, \{q_n()\})$  is not a convex function of  $\theta, \{q\}$  so the EM algorithm is not guaranteed to converge to the global minimum. You can, however, put extra constraints on the problem which enables proofs of convergence by finding initializations which are guaranteed to lie within the domain of attraction of the global minimum.
- ▶ For k-means clustering, the K++ algorithm (handout) is a good way to initialize k-means algorithms. Otherwise try random initializations and select the one which converges to the lowest possible minimum. Or, for images, use affinity measures (see next few slides) to assign similar images to the same clusters.
- ▶

## Super-pixels: Generative versus Affinity

- ▶ The goal of super-pixels is to decompose an image into non-overlapping subregions, where the intensity/texture properties are roughly homogeneous within each subregion. A stronger requirement is that neighbouring sub-regions have different intensity/texture properties. If  $D$  is the image domain (e.g., a grid) then we want to decompose it into a set of sub-regions  $D_a$ , so that  $D = \bigcup_a D_a$  and these sub-regions do not overlap,  $D_a \cap D_b = \phi$  for all  $a \neq b$ , where  $\phi$  is the empty set.
- ▶ Note that this is a variant of *clustering* (as addressed by the EM algorithm), which includes spatial relations. We want to cluster different image points together so that: (i) points with similar intensity/texture properties tend to get clustered together, and (ii) points which are spatially near each other tend to get clustered together.
- ▶ Similarly as for clustering, there are two types of methods to formulate this problem. The first type is *generative*, where we assume that there is a probability model for generating the data (e.g., a mixture of Gaussians). The mixture variables specify the clusters (e.g., datapoints which are generated by the same Gaussian get put in the same cluster). The second type is to specify an *affinity measure* between datapoints, e.g.,  $w(x_i, x_j)$  and to group datapoints which have high affinity together.
- ▶ There are many ways of grouping by affinity. One of the best known techniques is *spectral clustering* (notes for this should be made available). We will present a simple algorithm for grouping by affinity on the next slide.

## Grouping by Affinity

- ▶ We present a simple algorithm for grouping by affinity. We have a set of datapoints  $\{x_n\}$  and an affinity measure  $w(x_n, x_m)$ , so that  $w(x_n, x_m)$  is large if  $x_n$  and  $x_m$  are similar, but small if they are not.
- ▶ We define a set of subgroups  $C_i(\cdot)$  of datapoints. We construct these subgroups by an algorithm, see below, which attempts to put similar datapoints into the same cluster. This involves a threshold  $\tau$  (to specify the tradeoff between having a large number of subgroups within which all the datapoints are very similar, versus a smaller number of subgroups within which the datapoints are less similar). This algorithm is intuitive but not guaranteed to converge to an optimal set of subgroups.
- ▶ Order the datapoints at random and set  $C_1(\cdot) = \{x_1\}$ . For datapoint  $x_2$ , if  $w(x_2, x_1) > \tau \sum_n w(x_2, x_n)$  then set  $C_1(\cdot) = \{x_1, x_2\}$ , otherwise set  $C_1 = \{x_1\}$ ,  $C_2 = \{x_2\}$ . the algorithm proceeds in the natural way. At time step  $t$  we have  $t_a \leq t - 1$  subgroups  $\{C_i(\cdot) : i = 1, \dots, t_a\}$  each of which is represented by a single datapoint  $x_i^*$  (the first datapoint assigned to that subgroup). For datapoint  $x_t$  we compute its similarity  $w(x_n, x_i^*)$  to each of the sub-groups and compare to  $\tau \sum_n w(x_t, x_n)$ . If  $\max_i w(x_n, x_i^*) < \tau \sum_n w(x_t, x_n)$  then create a new class  $C_{t_a+1} = \{x_t\}$ . If not, assign  $x_n$  to the subgroup  $C_{n^*}$ , where  $n^* = \arg \max_i w(x_n, x_i^*)$ .

## Generative versus Affinity

- ▶ What are the advantages of generative or affinity methods for clustering and for super-pixels? This is a hard question to answer and is problem specific. For some problems there are natural affinity measures, while for others there are natural generative models. Theoretically, if you know the generative model then it is possible to derive an affinity (Griffiths and Tenenbaum) but this is often not very practical (and, for vision, it is very hard to specify generative models).
- ▶ Even if generative models are known it can be useful to use affinity methods to initialize the EM algorithm (the effectiveness of EM depends strongly on whether you can initialize it well). For example, consider generative models of images of cars. Here the hidden variable is the viewpoint. Cars seen from similar viewpoints have similar images, so it is possible (though not easy) to use affinity methods to group cars in different viewpoints. This helps initialize an EM algorithm, because car images clustered by viewpoint (using affinity methods) should have the same hidden variables.

## Super-pixels example – and why should you care?

- ▶ The second handout for this lecture give an example of super-pixels which uses a combination of both generative models and affinities. The generative models are extensions of mixtures of Gaussians, where the variables include the spatial positions in the image as well as their image intensities (the SLIC algorithm). This divides the image into subregions which tend to be homogeneous, but all subregions have fairly similar sizes so neighbouring subregions may also have similar image/texture properties. A second stage uses affinity methods to group together subregions whose image/texture properties are similar, which results in super-pixels which have homogeneous image/texture properties but which can differ greatly in size.
- ▶ Why should we care about super-pixels? They were an important research topic before the rise of Deep Nets. They could also be used as ways to specify the location and sizes of objects in images, which could be used to initialize object classification by Deep Nets. They suffer, at present, because there are no datasets for benchmarking them and it is not possible to train them end-to-end (although it is possible to learn affinities). But this is also an advantage because they can be applied to the many real world problems where benchmarked ground truth is not available for training algorithms. There are neuroscientific theories that the goal of every vision is to break images up into psuedo-objects (von der Heyte, Niebur, Etienne-Cummings) which is in the spirit of super-pixels (though the methods they use are rather different).

## Additional Notes: Missing

- ▶ Spectral Clustering – handout available on request.
- ▶ Segmentation by Weighted Aggregation – handout available on request.