#### Announcements

- Readings for today:
  - Markov Random Field Modeling in Computer
     Vision. Li. First two chapters on reserve.
  - ``Stochastic Relaxation, Gibbs Distributions, and the Bayesian Restoration of Images," Geman and Geman. On reserve.
  - ``Fast Approximate Energy Minimization via Graph Cuts", by Boykov, Veksler, and Zabih.

#### Markov Random Fields

- Markov chains have 1D structure
  - At every time, there is one state.
  - This enabled use of dynamic programming.
- Markov Random Fields break this 1D structure.
  - Field of sites, each of which has a label, simultaneously.
  - Label at one site dependent on others, no 1D structure to dependencies.
  - This means no optimal, efficient algorithms.

#### **Definitions**

- S indexes a discrete set of sites.
  - $-S = \{1, ..., m\}$
  - $-S = \{(i,j) \mid 1 \le i, j \le n\} \text{ for } n \times n \text{ grid.}$
- $L_d$  = discrete set of labels, eg. {1, ... M}.
  - Labels could be continuous, but we skip that.
- A labeling assigns a label to every site,
- $f = \{f_1, \dots f_m\}$ .  $f_i$  is the label of site i.

## Neighborhoods

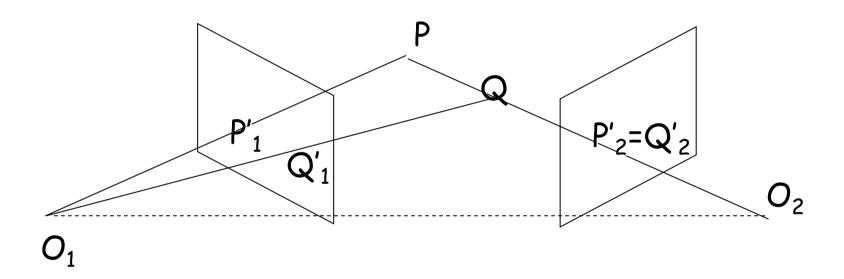
- Neighborhood specifies dependencies.
  - $-N = \{N_i \mid \text{for all } i \text{ in } S\}$
  - N<sub>i</sub> is neighborhood of i. j in N<sub>i</sub> means i and j are neighbors.
    - A site is not its own neighbor.
    - Neighborhood is symmetric.
- Neighborhood -> conditional indep.
  - F is an MRF on S w.r.t. N iff:
    - P(f) > 0
    - $P(f_i | f_{S-\{i\}}) = P(f_i | f_{N_i})$

#### Example: Image Segmentation

- Each segment has a constant property corrupted by i.i.d. noise
- Every pixel is a site.
- Label is intensity, uncorrupted by noise.
- Label depends on observation; pixel corrupted by noise.
- Also depends on other labels.
  - If you see an image with one pixel missing, you can guess value of missing pixel pretty well.



### Example: Stereo

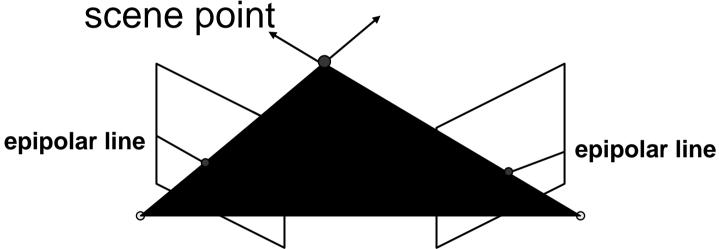


Depth can be recovered with two images and triangulation.

(Camps)

#### Stereo correspondence

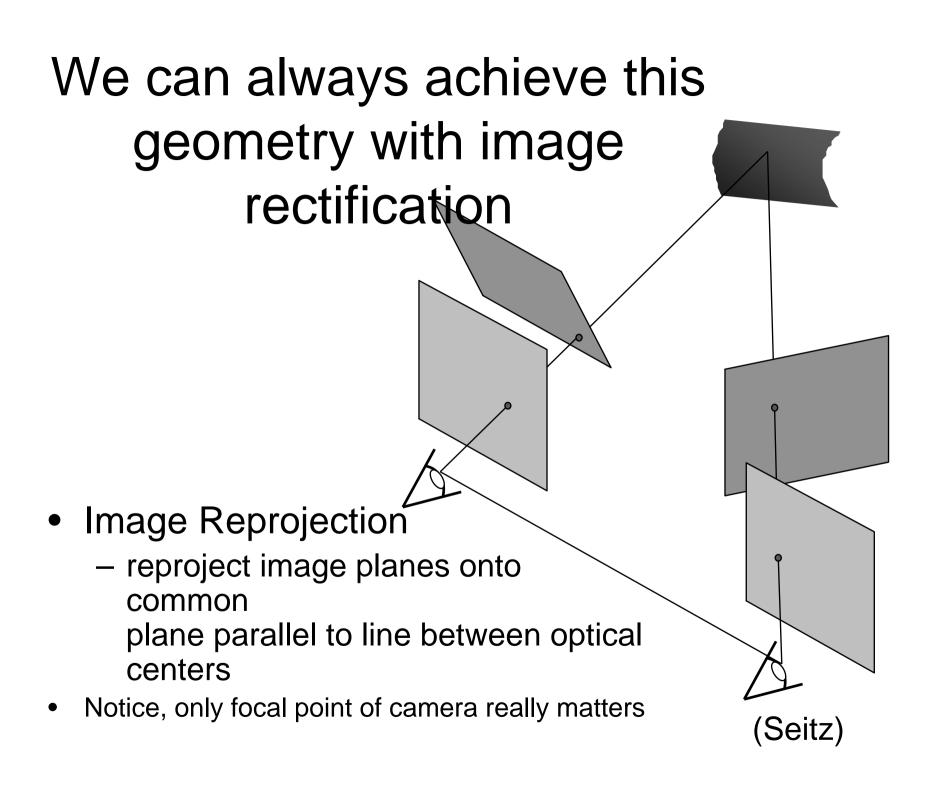
- Determine Pixel Correspondence
  - Pairs of points that correspond to same



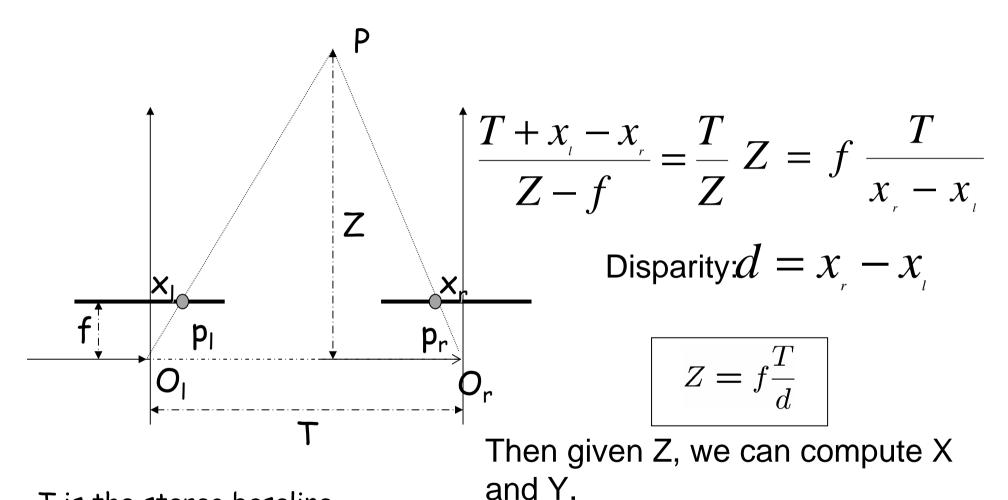
- Epipolar Constraint
  - Reduces correspondence problem to 1D search along conjugate epipolar lines
     (Seitz)

#### Simplest Case

- Image planes of cameras are parallel.
- Focal points are at same height.
- Focal lengths same.
- Then, epipolar lines are horizontal scan lines.



#### Disparity defines correspondences



T is the stereo baseline

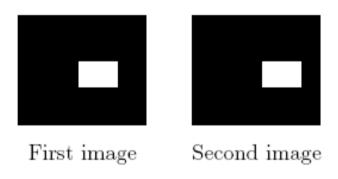
d measures the difference in retinal position between corresponding points

(Camps)

#### Correspondence with MRF

- Every pixel is a site.
- Label of a pixel is its disparity.
- Disparity implies two pixels match.
   Prob. depends on similarity of pixels.
- Disparity at one pixel related to others since nearby pixels have similar disparities.

## Neighborhoods are important in stereo



Propagate information in constant regions





Avoid inconsistent, streaky solutions

#### Using MRFs

- We need to define sites and labels.
- Define neighborhood structure capturing conditional probability structure.
- Assign probabilities that capture problem.
- Find most probable labeling.
- Gibbs Distribution useful conceptualization.

#### Gibbs Distribution

- Cliques capture dependencies of neighborhoods.
  - {i} is a clique for all i.
  - $-\{i_1, i_2, \dots i_n\}$  is a clique if  $i_k$  in  $N_j$  for all 1 <= i, j <= n.

### Gibbs Distribution (2)

$$P(f) = \frac{1}{Z}e^{-U(f)}/T$$

$$U(f) \text{ is energy function.}$$

$$V_c(f) \text{ is clique potential}$$

$$Z = \sum_{c \in C} V_c(f)$$

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$$T \text{ is temperature.}$$

- - Sum over all labelings.
- T is temperature.

#### MRF=GRF

- Given any MRF, we can define an equivalent GRF.
  - That means, find an appropriate energy
     U(f)
- To find f that maximizes P(f) it suffices to minimize:

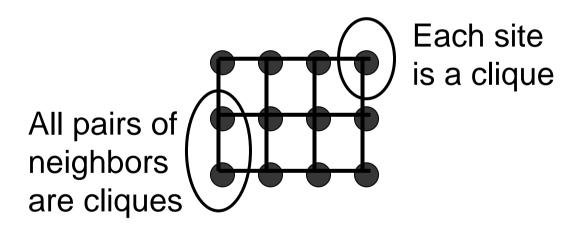
$$U(f) = \sum_{c \in C} V_c(f)$$

#### Significance

- Not so easy to determine absolute probability of labeling
  - We must sum over all configurations.
  - Exponential
- But we can determine relative probability of labeling efficiently.
  - This was trivial for Markov chains, but not for MRFs.
  - This is all we need to find most probable labeling.

# Example: Piecewise Constant Image Restoration

- Every pixel is a site.
- Four connected neighborhoods



• Observation, d<sub>i</sub> of intensity at site i.

### Example, cont'd

$$P(f \mid d) = P(d \mid f)P(f)/P(d)$$

Suppose: 
$$d_i = f_i + e_i$$

 $e_i$  i.i.d. Gaussian  $N(0, \sigma^2)$ 

$$P(d \mid f) = \prod P(d_i \mid f_i)$$

$$P(d_i | f_i) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{(f_i - d_i)^2/2\sigma^2}$$

$$U(d_i \mid f_i) \equiv (f_i - d_i)^2 / 2\sigma^2$$

$$P(f \mid d) = P(d \mid f)P(f)/P(d)$$
Suppose:  $d_i = f_i + e_i$ 

$$e_i \text{ i.i.d. Gaussian } N(0, \sigma^2)$$

$$P(d \mid f) = \prod P(d_i \mid f_i)$$

$$P(d_i \mid f_i) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{(f_i - d_i)^2/2\sigma^2}$$

$$C = \{i\}, \quad V_c = \alpha_l \text{ for } f_i = l$$

$$C = \{i\}, \quad V_c = \{i$$

Prior on

discontinuities

Minimize Energy: 
$$\sum U(d_i \mid f_i) + \sum V_c$$

#### Optimization

- Our problem is going to be to choose f to minimize this energy.
- Usually this is NP-hard: heuristics or exponential algorithms.
  - Greedy:
    - loop through sites, changing labeling to reduce energy.
    - Constant time to make this decision.

## Optimization (2)

- Simulated Annealing (MCMC).
  - Pick site, i, at random. Let f be old labels, f be f with  $f_i$  randomly changed.
  - $p = \min(1, P(f/f')).$
  - Replace f' with f with probability p.
  - As T -> 0 method becomes deterministic. By slowly lowering T states of f become

$$P(f) = \frac{1}{Z}e^{-U(f)/T}$$

- a Markov chain guaranteed to converge to global optimum.
- This takes exponential time.

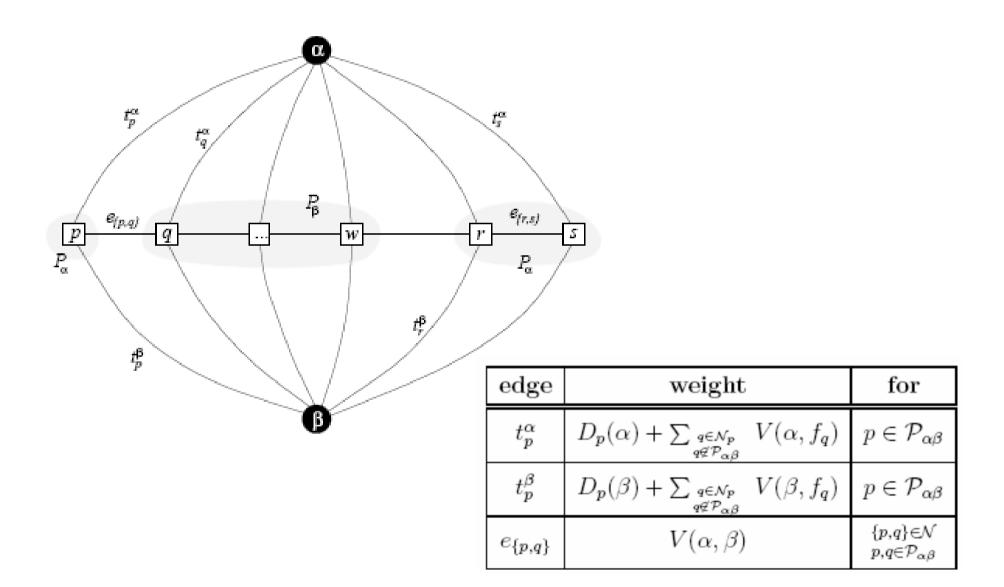
## Optimization (3)

- Belief Propagation.
  - At each step, a site collects information from neighbors on their probable labeling. Passes info to each neighbor based on info from other neighbors (avoids repeating to neighbor what that neighbor has told.
  - In graph with no loops, like dynamic programming, forward-backward method.
  - In general MRF, heuristic (that has been analyzed). (eg., Yedidia, Freeman and Weiss).

## Optimization (4)

- Graph cuts. (eg., Boykov, Veksler, and Zabih).
  - Instead of changing one label at a time, change many.
    - This allows alg. to escape many local mins.
  - Swap moves
    - For a pair of labels,  $\alpha$  and  $\beta$ , find best relabeling of vertices with those two labels, using those two labels.
    - $\alpha$ -expansion. Find best relabeling of all vertices so that they now are labeled  $\alpha$ .
  - Both relabels can be posed as a graph cut problem, solved optimally in polynomial time.

## $\alpha$ - $\beta$ swap



#### Min-Cut gives best swap

- Min-cut
  - requires edge to one label be cut.
  - Cut between neighbors w/ diff. labels.
- Link to each label is cost of applying that label; cut means label is applied.
- Link between pixels = neighborhood cost (0 when same label).