

# **Announcement**

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**Quiz #4 is available in Blackboard.**

**Due date: 11:59pm EST, Wednesday, March 22**

**Open book and open notes**

# Today

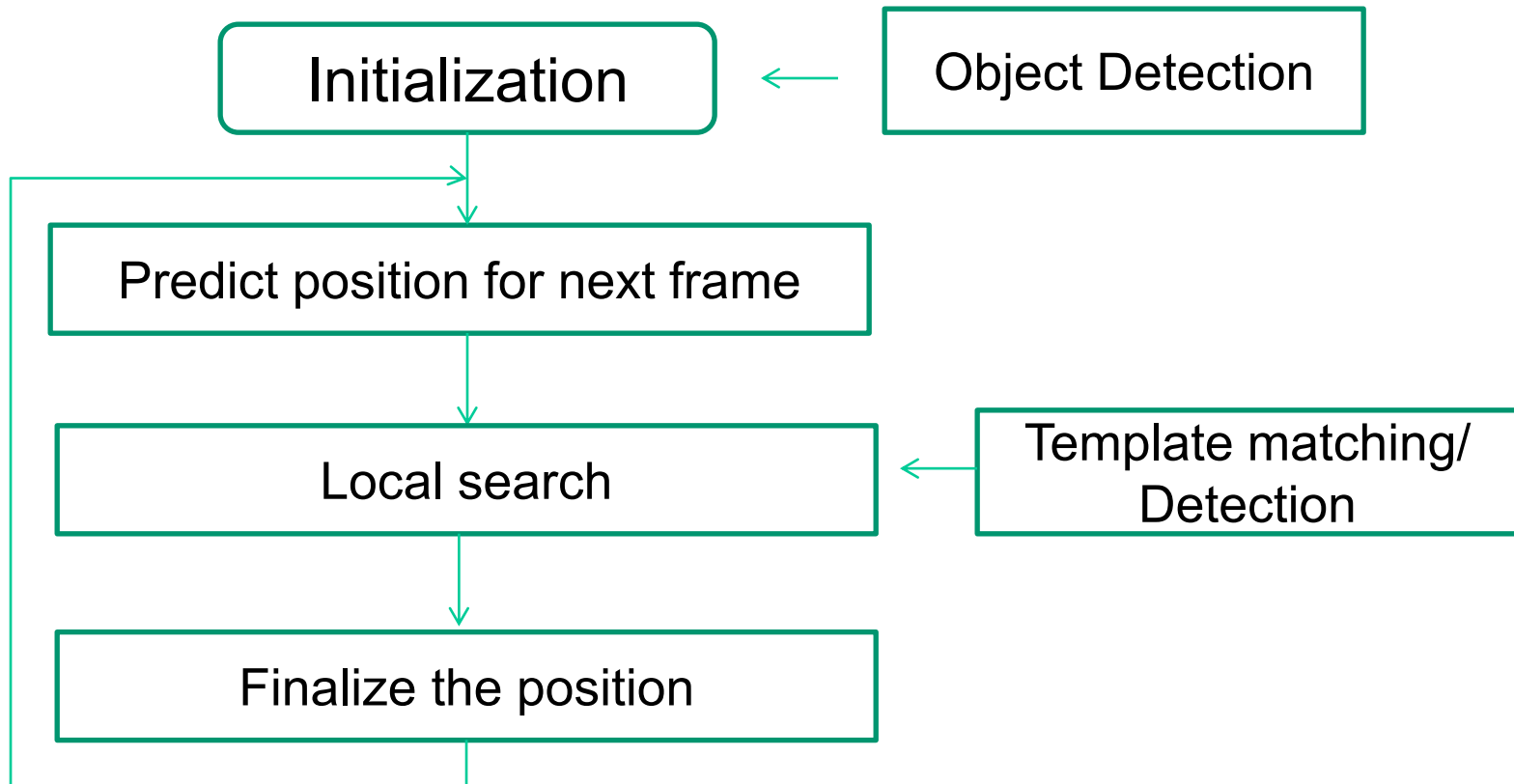
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## Early vision on multiple images

- **Object tracking**

# General Strategy for Object Tracking

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A well-known algorithm following the strategy -- Kalman filter

# Tracking – General Probabilistic Formulation

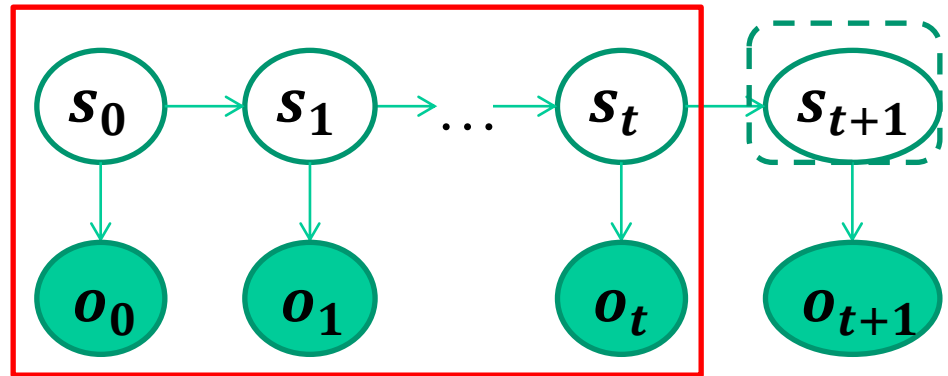
Given

- $P(\mathbf{s}_t | \mathbf{o}_0, \dots, \mathbf{o}_t)$  - “Prior”

We should like to know

- $P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)$   
- “Predictive distribution”

- $P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t, \mathbf{o}_{t+1})$   
- “Posterior”



How to compute them?

$$\begin{aligned} P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t) &= \sum_{\mathbf{s}_t} P(\mathbf{s}_{t+1}, \mathbf{s}_t | \mathbf{o}_0, \dots, \mathbf{o}_t) \\ &= \sum_{\mathbf{s}_t} \boxed{P(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{o}_0, \dots, \mathbf{o}_t)} * P(\mathbf{s}_t | \mathbf{o}_0, \dots, \mathbf{o}_t) \end{aligned}$$

# Tracking – General Probabilistic Formulation

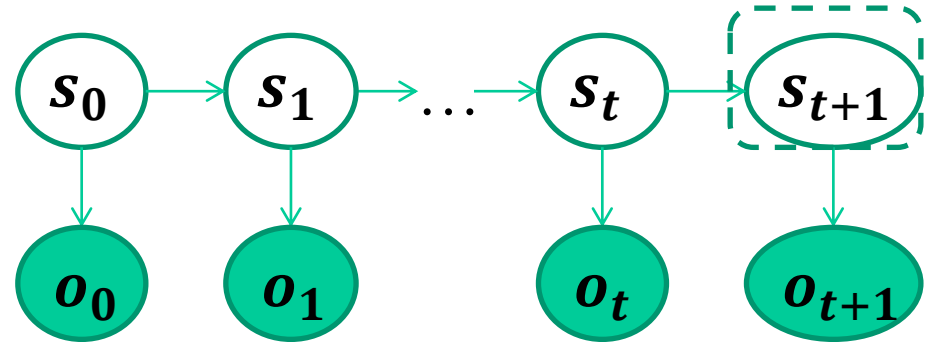
Given

- $P(\mathbf{s}_t | \mathbf{o}_0, \dots, \mathbf{o}_t)$  - “Prior”

We should like to know

- $P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)$   
- “Predictive distribution”

- $P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t, \mathbf{o}_{t+1})$   
- “Posterior”



How to compute them?

$$\begin{aligned} & P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t, \mathbf{o}_{t+1}) \\ &= \frac{P(\mathbf{o}_{t+1} | \mathbf{s}_{t+1}, \mathbf{o}_0, \dots, \mathbf{o}_t) * P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)}{\sum_{\mathbf{s}_{t+1}} P(\mathbf{o}_{t+1} | \mathbf{s}_{t+1}, \mathbf{o}_0, \dots, \mathbf{o}_t) * P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)} \end{aligned}$$

# Tracking – General Assumptions

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- **First-order markov**
  - The current state only depends on the state of the previous time step
  - $P(\mathbf{s}_t | \mathbf{s}_0, \dots, \mathbf{s}_{t-1}) = P(\mathbf{s}_t | \mathbf{s}_{t-1})$
- **Given the current state, the measurement at current time step is independent of the previous measurements**
  - $P(\mathbf{o}_t | \mathbf{s}_t, \mathbf{o}_0, \dots, \mathbf{o}_{t-1}) = P(\mathbf{o}_t | \mathbf{s}_t)$

# Tracking – General Probabilistic Formulation

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Prediction: 
$$P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t) = \sum_{\mathbf{s}_t} P(\mathbf{s}_{t+1} | \mathbf{s}_t, \mathbf{o}_0, \dots, \mathbf{o}_t) * P(\mathbf{s}_t | \mathbf{o}_0, \dots, \mathbf{o}_t)$$

$$= \sum_{\mathbf{s}_t} \boxed{P(\mathbf{s}_{t+1} | \mathbf{s}_t)} * P(\mathbf{s}_t | \mathbf{o}_0, \dots, \mathbf{o}_t)$$

  
System model

Update:

$$P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t, \mathbf{o}_{t+1}) = \frac{P(\mathbf{o}_{t+1} | \mathbf{s}_{t+1}, \mathbf{o}_0, \dots, \mathbf{o}_t) * P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)}{\sum_{\mathbf{s}_{t+1}} P(\mathbf{o}_{t+1} | \mathbf{s}_{t+1}, \mathbf{o}_0, \dots, \mathbf{o}_t) * P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)}$$
$$= \frac{\boxed{P(\mathbf{o}_{t+1} | \mathbf{s}_{t+1})} * P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)}{\sum_{\mathbf{s}_{t+1}} P(\mathbf{o}_{t+1} | \mathbf{s}_{t+1}) * P(\mathbf{s}_{t+1} | \mathbf{o}_0, \dots, \mathbf{o}_t)}$$

  
Measurement model

# Kalman Filtering

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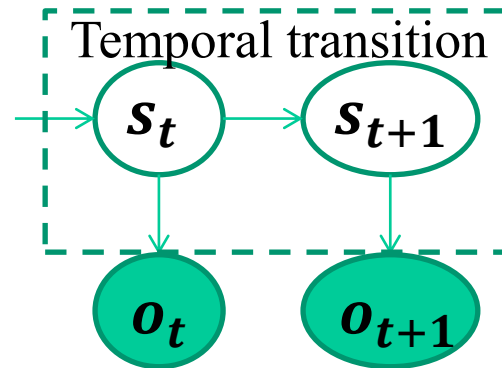
## Assumptions

- **Linear state model**
  - The next state  $s_{t+1}$  is linearly related to the current state  $s_t$
- **Uncertainty satisfy a Gaussian**



# Linear State Model

$$\mathbf{s}_{t+1} = \Phi \mathbf{s}_t + \mathbf{w}_t$$



$\Phi$ : state transition matrix

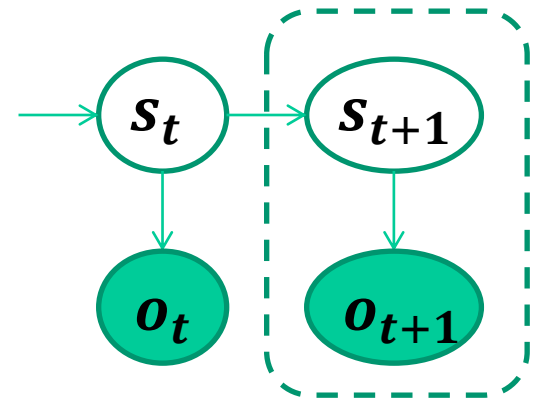
$\mathbf{w}_t$ : system perturbation satisfying a Gaussian distribution  $\mathbf{w}_t \sim N(0, \mathbf{W})$

If motion between two frames is small,

$$\Phi = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# Measurement Model

$$\mathbf{o}_t = \mathbf{H}\mathbf{s}_t + \mathbf{r}_t$$



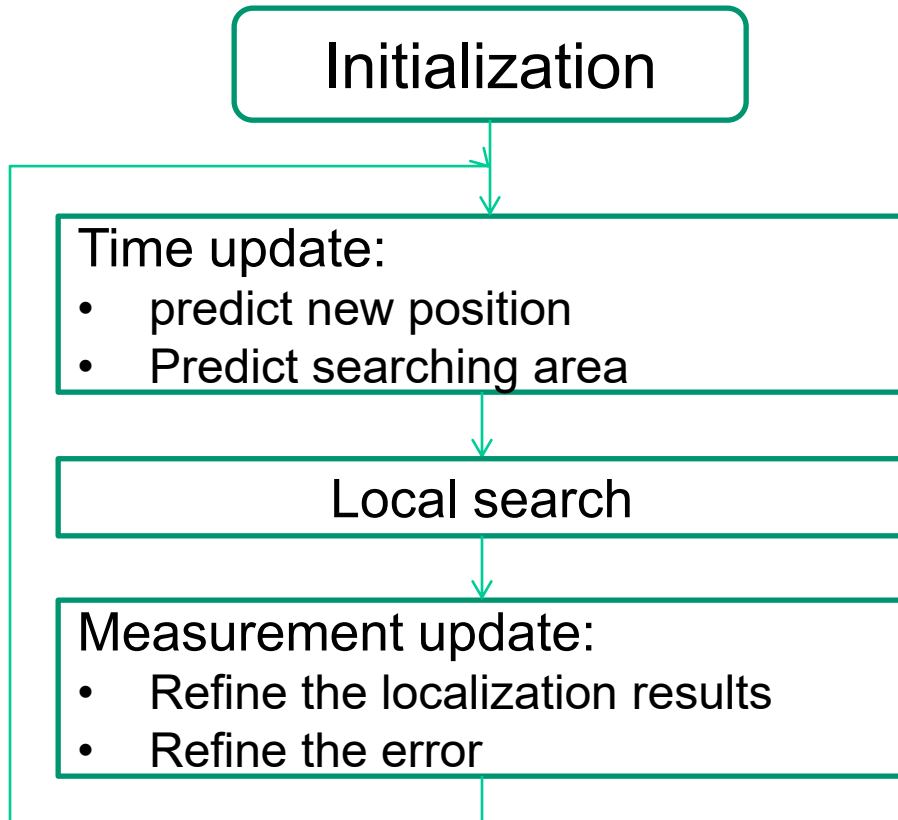
- $\mathbf{H}$  describes how the measurement relates to the state vector
- **For example**,  $\mathbf{o}_t = (x_t, y_t)$  is the measured feature position

The simplest case  $H = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}$

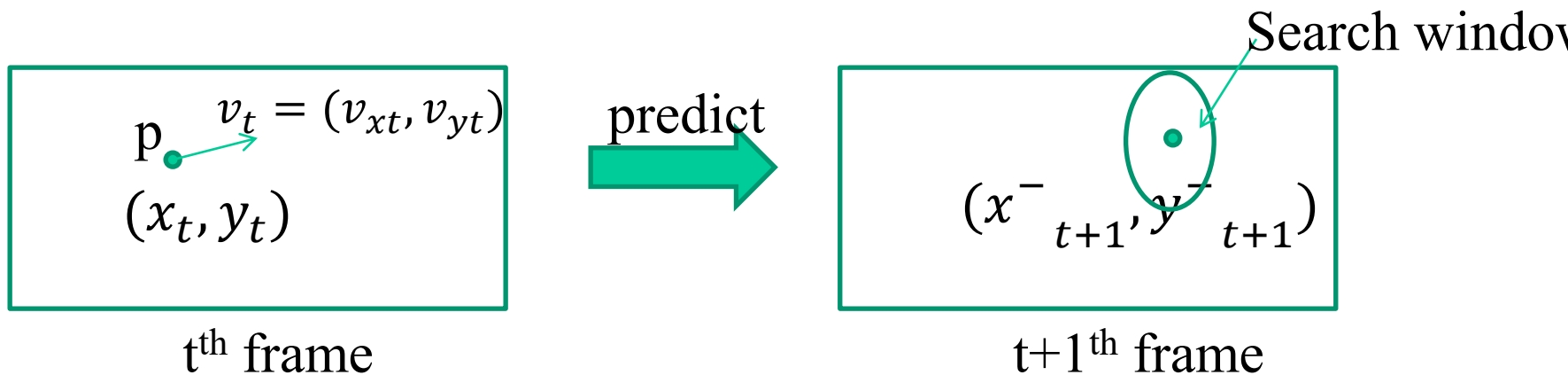
- $\mathbf{r}_t$  is the measurement uncertainty satisfying a Gaussian distribution  $\mathbf{r}_t \sim N(0, \mathbf{R})$

# Kalman Filtering

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# Kalman Filtering – Prediction

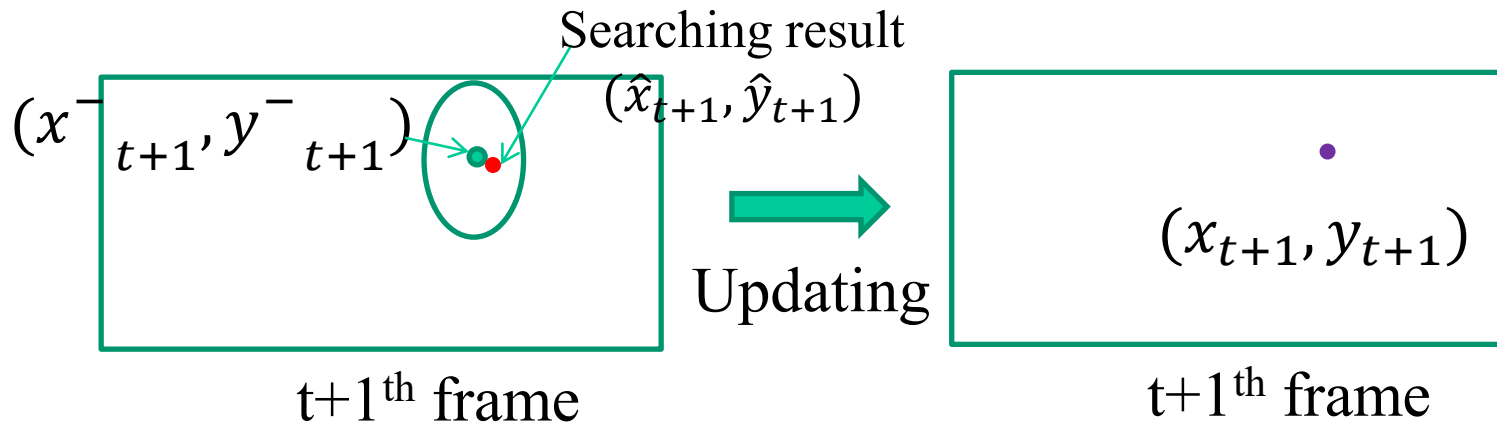


State prediction:  $\mathbf{s}^-_{t+1} = \Phi \mathbf{s}_t$

Confidence of the prediction:  $\Sigma^-_{t+1} = \Phi \Sigma_t \Phi^T + W$

↓  
Determine the size of search window  
 $3\lambda_x \times 3\lambda_y$

# Kalman Filtering – Updating

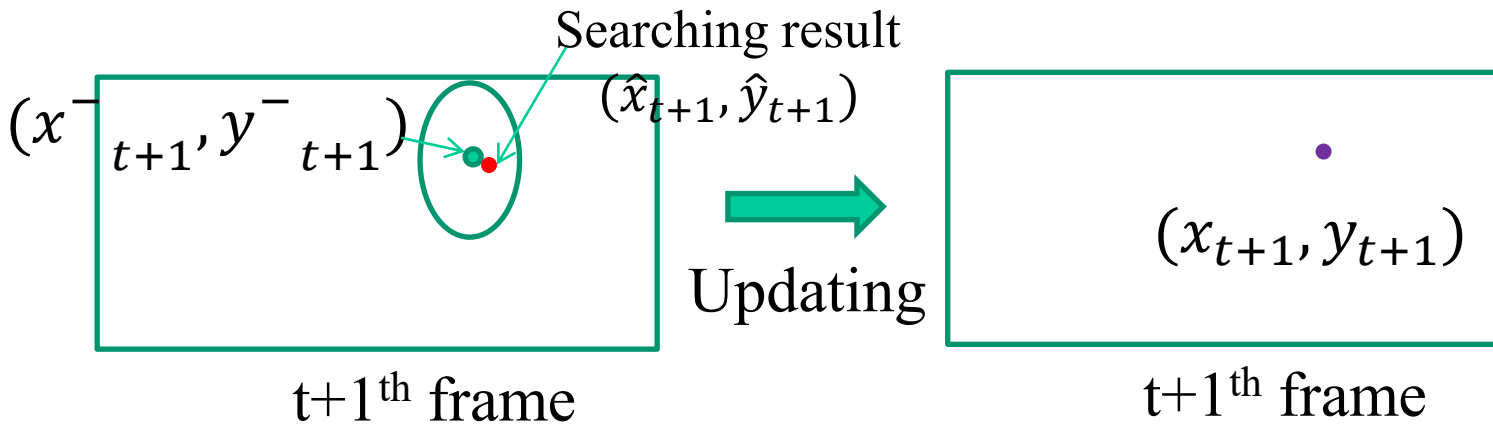


$$\text{Kalman gain: } K_{t+1} = \Sigma_{t+1}^- H^T (H \Sigma_{t+1}^- H^T + R)^{-1}$$

A weighting factor determines

- the contribution of the measurement and the prediction in the final estimation -- which one is more reliable

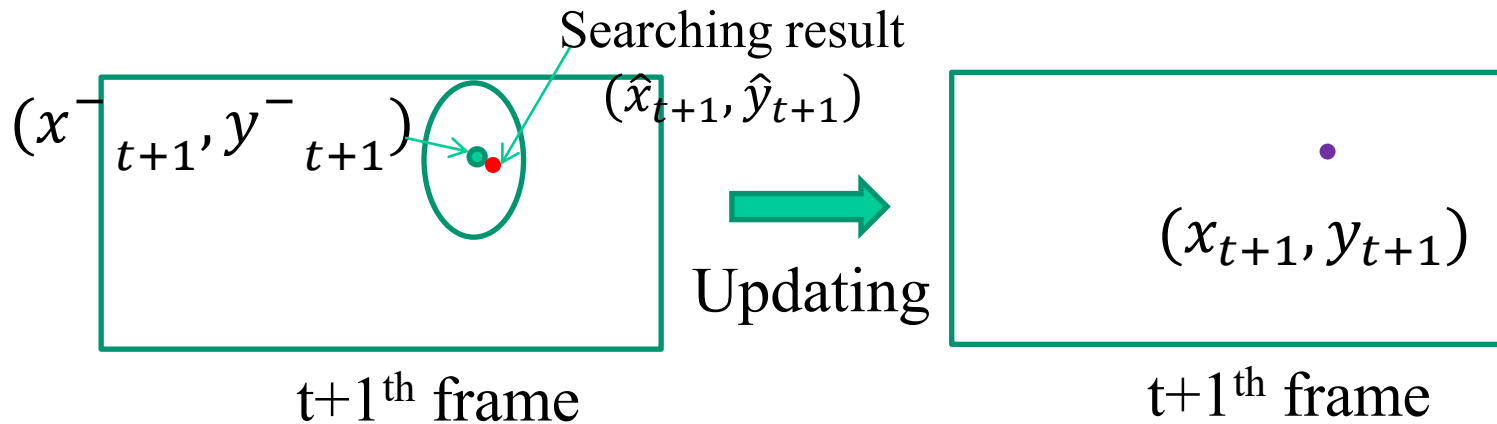
# Kalman Filtering – Updating



$$\text{State update: } \mathbf{s}_{t+1} = \mathbf{s}_{t+1}^- + K_{t+1} \underbrace{(\mathbf{o}_{t+1} - \mathbf{H}\mathbf{s}_{t+1}^-)}_{\text{Measurement residual}}$$

Measurement residual: difference between the measurement and the prediction

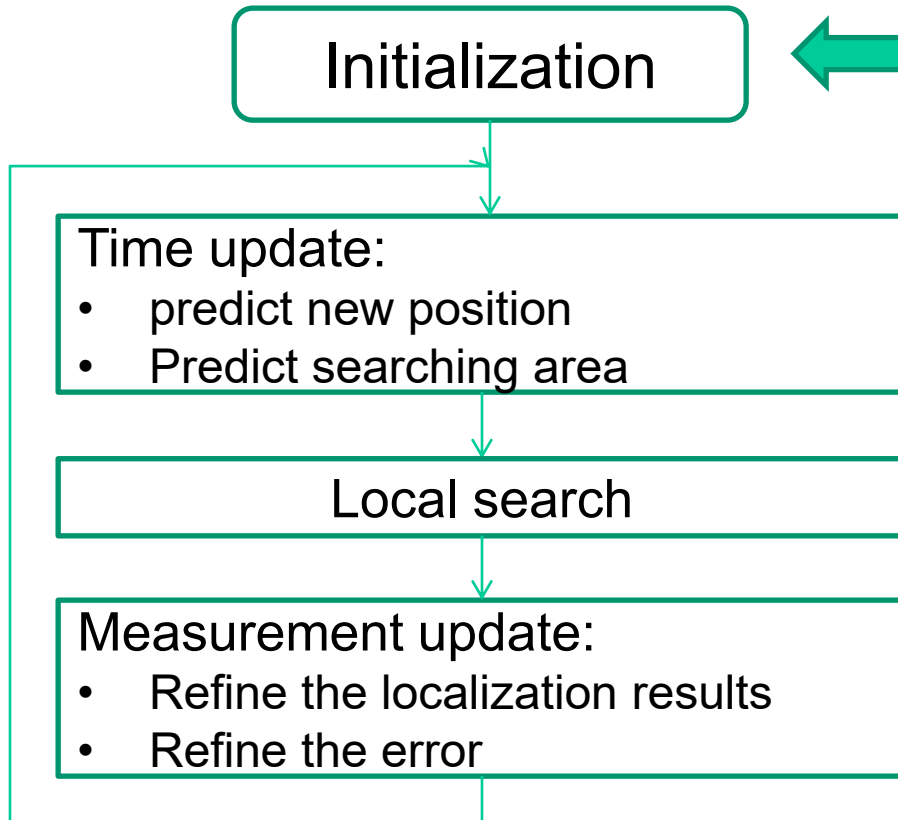
# Kalman Filtering – Updating



$$\text{State update: } \mathbf{s}_{t+1} = \mathbf{s}_{t+1}^- + K_{t+1}(\mathbf{o}_{t+1} - \mathbf{H}\mathbf{s}_{t+1}^-)$$

$$\text{Error covariance update: } \Sigma_{t+1} = (I - K_{t+1}H) \Sigma_{t+1}^-$$

# Kalman Filtering



$s_0$

$$W = \begin{bmatrix} 9 & 0 & 0 & 0 \\ 0 & 9 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 4 \end{bmatrix}$$

$$R = \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix}$$

$$\Sigma_0 = \begin{bmatrix} 100 & 0 & 0 & 0 \\ 0 & 100 & 0 & 0 \\ 0 & 0 & 36 & 0 \\ 0 & 0 & 0 & 36 \end{bmatrix}$$



# Limitation of Kalman Filtering

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## Failed cases:

- **State transition is not linear**
  - Sudden motion direction/velocity changes



Extended Kalman filtering

- **Uncertainty is not Gaussian**



Unscented Kalman filtering

# Reading Assignments

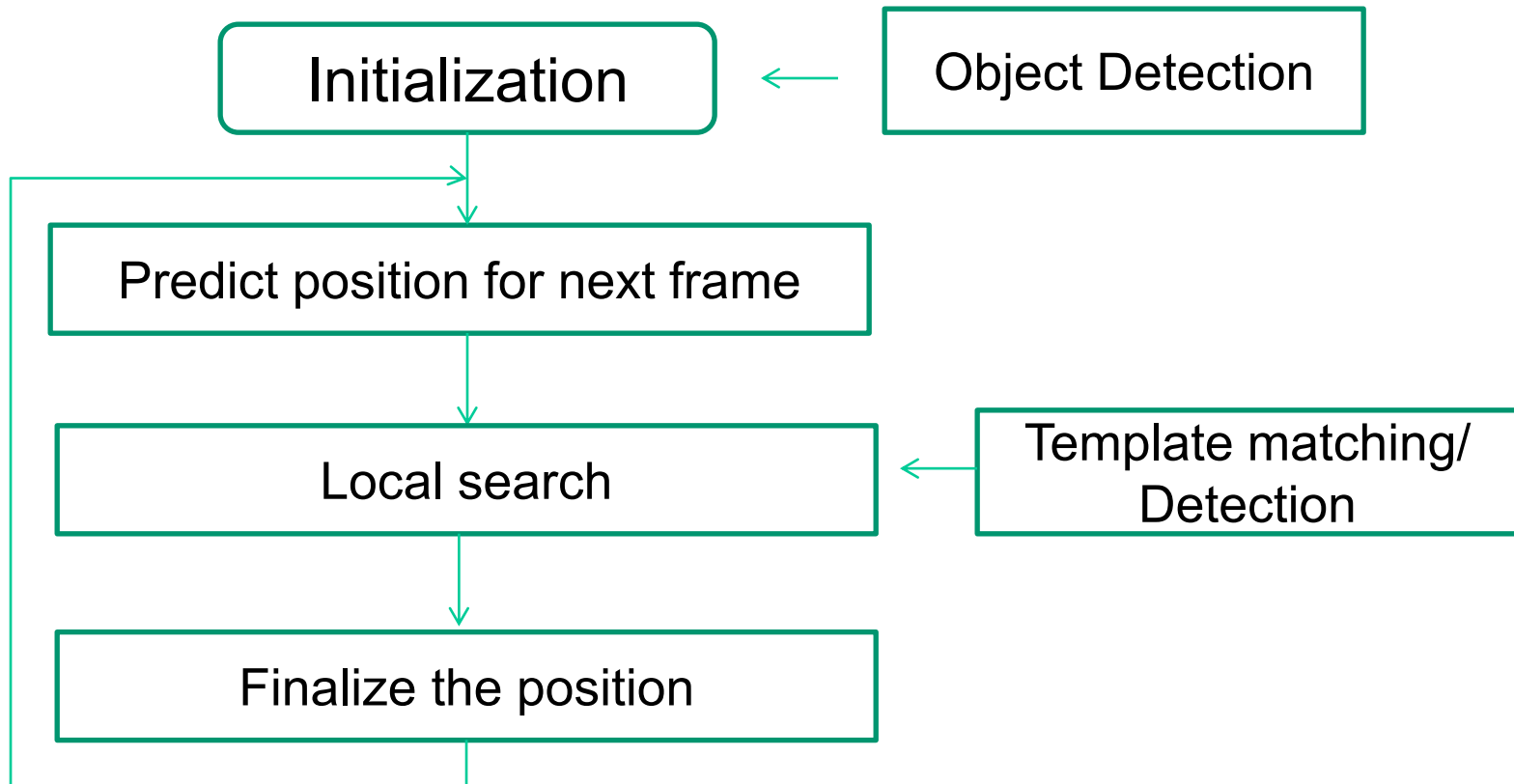
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**An Introduction to the Kalman Filter by Welch and Bishop**

[http://www.cs.unc.edu/~welch/media/pdf/kalman\\_intro.pdf](http://www.cs.unc.edu/~welch/media/pdf/kalman_intro.pdf)

# General Strategy for Object Tracking

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# **Tracking – How to Obtain Measurements**

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- **Tracking by detection**
- **Tracking by template matching**

# Tracking by Detection

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## Assume

- Specific type of objects
- a very reliable detector (e.g. faces; back of heads)
- Sparse targets with distinctive properties

## Link detects across time

- Only one - easy
- Multiple – challenging
  - Similar appearance
  - Occlusion
  - Crossing



[xiang\\_iccv15.pdf \(stanford.edu\)](#)



[Facial Landmark Tracking |  
Facetrace | AlgoFace](#)

# Tracking by Template Matching

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**Without prior knowledge of the target – no detectors**

- Moving foreground objects
- Tracking a target among multiple objects with similar appearance

**Problem:** tracking the object in the sequence by matching with a template

# Tracking by Template Matching

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**Template:** a region (mostly a rectangular region) with known appearance

**Template matching:** searching a region that minimizes an SSD error (Sum of Squared Differences)

$$SSD = \sum_{i,j} (I_t(x+i, y+j) - T(i,j))^2$$

# Tracking by Template Matching

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## Potential issues:

- **Template updating**
  - When and how
- **Template matching metrics**
  - SSD vs. histogram-based matching



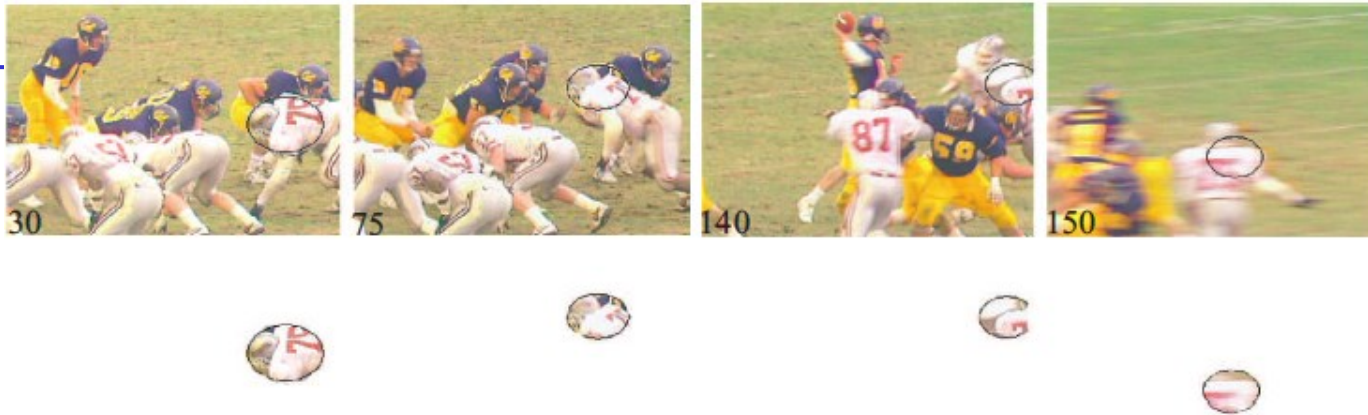


FIGURE 11.5: Four frames from a sequence depicting football players, with superimposed domains. The object to be tracked is the blob on top of player 78 (at the center right in frame 30). We have masked off these blobs (below) to emphasize just how strongly the pixels move around in the domain. Notice the motion blur in the final frame. These blobs can be matched to one another, and this is done by comparing histograms (in this case, color histograms), which are less affected by deformation than individual pixel values. *This figure was originally published as Figure 1 of “Kernel-Based Object Tracking” by D. Comaniciu, V. Ramesh, and P. Meer, IEEE Transactions on Pattern Analysis and Machine Intelligence, 2003, © IEEE 2003.*

# Reading Assignments

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- Chapter 11 (Tracking) of Forsyth & Ponce
- CVonline: Motion and Time Sequence Analysis

<https://sites.google.com/site/cvonline/wiki/home/motion-and-time-sequence-analysis-related-concepts>