## Research Methods

## Lecturer: Steve Maybank

Department of Computer Science and Information Systems sjmaybank@dcs.bbk.ac.uk Autumn 2017

## Data Research Methods in Computer Vision

## Digital Images



Original colour image from the Efficient Content Based Retrieval Group, University of Washington

| 95 | 110 | 40 | 34 |
| :---: | :---: | :---: | :---: |
| 125 | 108 | 25 | 91 |
| 158 | 116 | 59 | 112 |
| 166 | 132 | 101 | 124 |

A digital image is a rectangular array of pixels. Each pixel has a position and a value.

## Size of Images

- Digital camera, 5,000x5,000 pixels, 3 bytes/pixel -> 75 MB.
- Surveillance camera at $25 \mathrm{f} / \mathrm{s}$->

1875 MB/s.

- 1000 surveillance cameras -> $\sim 1.9$ TB/s.
. Not all of these images are useful!


## Image Compression

- Divide the image into blocks, and compress each block separately, e.g. JPEG uses $8 x 8$ blocks.
- Lossfree compression: the original image can be recovered exactly from the compressed image.
- Lossy compression: the original image cannot be recovered.


## Why is Compression Possible?



Natural image: values of neighbouring pixels are strongly correlated.


White noise image: values of neighbouring pixels are not correlated. Compression discards information.

## Measurement Space



Each $8 \times 8$ block yields a vector in $\mathrm{R}^{64}$. The vectors from natural images tend to lie in a low dimensional subspace of $R^{64}$.

## Strategy for Compression



Choose a basis for $\mathrm{R}^{64}$ in which the low dimensional subspace is spanned by the first few coordinate vectors. Retain these coordinates and discard the rest.

## Discrete Cosine Transform

Let $w \in R^{64}$ be a vector obtained from an $8 \times 8$ block. Then

$$
\operatorname{DCT} \quad(w)=U w
$$

where $U$ is a certain $64 \times 64$ othogonal matrix, $U^{T} U=I$. Note that $\|\operatorname{DCT}(w)\|=\|U w\|=\left\|w^{T} U^{T} U w\right\|^{1 / 2}=\|w\|$, where $\|\cdot\|$ is the

Euclidean norm.

Define vectors $e(i) \in R^{64}$, by $e(i)_{j}=0, j \neq i, e(i)_{i}=1$. Then

$$
\operatorname{DCT}(w)=\sum_{i=1}^{64} c_{i} e(i) \quad \text { and } \quad w=\sum_{i=1}^{64} c_{i} U^{T} e(i)
$$

If $i$ is large, then $\left|c_{i}\right|$ tends to be small.

## Basis Images for the DCT


$\mathrm{U}^{\top} \mathrm{e}(1)$

$U^{\top} e(2)$


UTe(3)

$\mathrm{U}^{\top} \mathrm{e}$ (4)

## Example of Compression using DCT



Original image


Image constructed from 3 DCT coefficients in each $8 \times 8$ block.

## Histogram of a DCT Coefficient



The pdf for ci is leptokurtic, i.e. it has a peak at 0 and "fat tails"

$$
\operatorname{DCT}(w)=\sum_{i=1}^{64} c_{i} e(i)
$$

## Sparseness of the DCT Coefficients

- For a given $8 \times 8$ block, only a few DCT coefficients ci are significantly different from 0 .
- For a given DCT coefficient, there exist some blocks for which it is large.


## Linear Classification



Given two sets $\mathrm{X}, \mathrm{Y}$ of measurement vectors from different classes, find a hyperplane that separates $X$ and $Y$.

A new vector is assigned to the class of $X$ or to the class of $Y$, depending on its position relative to the hyperplane.

## Projection to a Line



Projection to the line defined by the unit vector $w$ separates the two sets, $x \mapsto x$. w

## Fisher Linear Discriminant

Let $X_{i}, 1 \leq i \leq m$ and $Y_{i}, 1 \leq i \leq n$ be two sets of points in $\mathbb{R}^{k}$ from different classes.

Mean values: $\mu_{X}, \mu_{Y}$
Covariances: $C_{X}, C_{Y}$
Project the $X_{i}$ and the $Y_{i}$ onto the line with direction $w, X_{i} \mapsto w . X_{i}$, etc.

$$
\frac{\text { between class variance }}{\text { within class variance }}=\frac{\left(w \cdot\left(\mu_{X}-\mu_{Y}\right)\right)^{2}}{w^{T}\left(C_{X}+C_{Y}\right) w}
$$

## Maximise Ratio of Variances

Equate the derivative of the ratio with 0 , to obtain

$$
\left(C_{X}+C_{Y}\right) w=\lambda\left(\mu_{X}-\mu_{Y}\right)
$$

where $\lambda$ is an arbitrary number

## Two Classes of Edges


$3 \times 3$ blocks matching mask $\{\{-1,0,1\},\{-2,0,2\},\{-1,0,1\}\}$

$3 \times 3$ blocks matching mask $\{\{-1,-2,-1\},\{0,0,0\},\{1,2,1\}\}$ $x$. mask $>0.8$

## Projections Onto a 1-Dimensional FLD



Histogram for
$\{\{-1,0,1\},\{-2,0,2\},\{-1,0,1\}$


Histogram for $\{\{-1,-2,-1\},\{0,0,0\},\{1,2,1\}\}$

Combined histograms

## Discrete Distribution

- A probability distribution on a discrete set $\mathrm{S}=\{1,2, \ldots, \mathrm{n}\}$ is a set of numbers $p_{i}$ such that

$$
\begin{gathered}
0 \leq p_{i} \leq 1 \\
\sum_{i=1}^{n} p_{i}=1
\end{gathered}
$$

## Interpretations

- Bayes: $p_{i}$ is a measure of our knowledge that item $i$ is chosen from $S$.
- Frequentist: in a large number m of independent samples from S , i occurs approximately $m p_{i}$ times


## Terminology

- Event: subset of S
- Probability of event E:

$$
\mathrm{P}(\mathrm{E})=\sum_{i \epsilon E} p_{i}
$$

- Conditional Probability:

$$
P(E \mid F)=\frac{P(E \cap F)}{P(F)}
$$

## Example

- Roll two dice. $\mathrm{F}=$ event that total is 8 .
- $S=\{(i, j), 1<=i, j<=6\}$
- The pairs $(i, j)$ all have the same probability, thus

$$
P(\{i, j\})=1 / 36,1<=i<=36
$$

- $\mathrm{F}=\{(6,2),(2,6),(3,5),(5,3),(4,4)\}$
- $P(F)=5 / 36$


## Example of a Conditional Probability

- $\mathrm{E}=\{(6,2)\}$. What is the probability of E given $F$ (the total is 8 )?
- $P(E \mid F)=\frac{P(E \cap F)}{P(F)}=\frac{P(E)}{P(F)}=\frac{\frac{1}{36}}{5 / 36}=1 / 5$


## Independent Events

- The events $\mathrm{E}, \mathrm{F}$ are independent if $P(E \cap F)=P(E) P(F)$
- Example: E=first number is 6 $\mathrm{F}=$ second number is 5

$$
P(E \cap F)=\frac{1}{36}
$$

- $P(E)=1 / 6, P(F)=1 / 6$


## Bayes Theorem

- If $\mathrm{E}, \mathrm{F}$ are two events then

$$
P(E \mid F)=P(F \mid E) P(E) / P(F)
$$

- Example: roll two dice

$$
\begin{aligned}
& E=\text { sum is } 7 \\
& F=\{(4,3)\} \\
& P(E \mid F)=1, P(E)=1 / 6, \\
& P(F)=1 / 36, P(F \mid E)=1 / 6
\end{aligned}
$$

## Probability Density Function

- A pdf of the real line R is a function

$$
f: R \rightarrow R
$$

such that

$$
\begin{gathered}
f(x) \geq 0, x \in R \\
\int_{-\infty}^{\infty} f(x) d x=1
\end{gathered}
$$

- A pdf is used to assign probabilities to subsets of R:

$$
\mathrm{P}(\mathrm{~A})=\int_{A} f d x
$$

## The Gaussian PDF



$$
f(x)=(2 \pi)^{-1 / 2} e^{-x^{2} / 2}
$$

Mean value: $\mu=\int_{-\infty}^{\infty} x f(x) d x$
Variance: $\int_{-\infty}^{\infty}(x-\mu)^{2} f(x) d x$

## Estimation of Parameters

- Given samples $x_{1}, x_{2}, \ldots x_{n}$ in R from a probability distribution, estimate the pdf, assuming it is Gaussian
- Mean value: $\mu=\frac{1}{n} \sum_{i=1}^{n} x_{i}$
- Variance: $\sigma^{2}=\frac{1}{n} \sum_{i=1}^{n}\left(x_{i}-\mu\right)^{2}$

$$
f(x)=\left(2 \pi \sigma^{2}\right)^{-1 / 2} e^{-(x-\mu)^{2} /\left(2 \sigma^{2}\right)}
$$

## Gaussian pdf in 2D



$$
f(x, y)=(2 \pi)^{-1} e^{-\left(x^{2}+y^{2}\right) / 2}
$$

## Bayes Theorem for Parameter Estimation

- Given samples $X=\left\{x_{1}, x_{2}, \ldots x_{n}\right\}$ in R from a Gaussian distribution with variance 1, estimate the mean value $\mu$

$$
p(\mu \mid X)=p(X \mid \mu) p(\mu) / p(X)
$$

$p(\mu), p(X)$ are prior pdfs, $p(X \mid \mu)$ is the likelihood function for $\mu$ $p(\mu \mid X)$ is the posterior pdf for $\mu$

## Classification Problem

- Given an image $D$ of a digit, classify it as 0 or 1 or ... or 9 .
- Let $\theta(i)$ be the hypothesis that the class is $i$.

- Assume that the probability density functions $p(D \mid \theta(i))$ are known
- The Bayes method gives the best solution

MNIST database and
http://andrew.gibiansky.com /blog/machine-learning/ k-nearest-neighbors-simplest-machine-learning/

## Bayes Solution

$$
\begin{gathered}
p(\theta(i) \mid D)=p(D \mid \theta(i)) p(\theta(i)) / p(D) \\
p(\theta(i)): \text { prior density } \\
p(\theta(i) \mid D): \text { posterior density }
\end{gathered}
$$

Find $i$ for which $p(\theta(i) \mid D)$ is a maximum
The density $p(D)$ is unknown, but only the ratios $p(\theta(i) \mid D) / p(\theta(j) \mid D)$ are required

