

Inference by Learning: Speeding-up Graphical Model Optimization via a Coarse-to-Fine Cascade of Pruning Classifiers (NIPS 2014)

On-line resources: <http://imagine.enpc.fr/~conejob/ibyl/>

TBD, X/X/2014

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Associated materials:

Paper, code, slides and poster are available on-line :

<http://imagine.enpc.fr/~conejob/ibyl/>

Motivations:

1. Speed-up the inference of MRFs that have a piecewise smooth MAP.
2. While maintaining the accuracy of the inference solution of MRFs.

Approach:

1. Exploit the piecewise smooth structure of the MAP by iteratively optimizing a coarse to fine representation of the MRF.
2. Rely on learning to progressively reduce the solution space.

Let's consider the following discrete MRF:

$$\mathcal{M} = (\mathcal{G} = [\mathcal{V}, \mathcal{E}], \mathcal{L}, \phi = [\{\phi_i\}_{i \in \mathcal{V}}, \{\phi_{ij}\}_{(i,j) \in \mathcal{E}}])$$

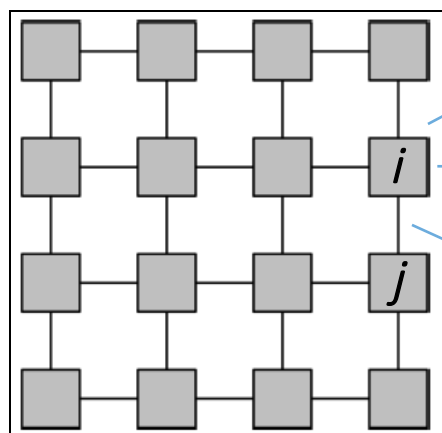
support
graph

set of
edges

set of unary
terms

set of pairwise
terms

set of
vertices discrete
label set



$x_i \in \mathcal{L}$: the configuration of vertex i

$\phi_i : \mathcal{L} \rightarrow \mathbb{R}$: the unary terms of vertex i

$\phi_{ij} : \mathcal{L}^2 \rightarrow \mathbb{R}$: the pairwise terms of edge ij

$x = (x_i)_{i \in \mathcal{V}}$: the configuration of the MRF \mathcal{M}

$$\mathcal{G} = [\mathcal{V}, \mathcal{E}]$$

The Energy: i.e., the total cost is given by

$$E(x|\mathcal{M}) = \sum_{i \in \mathcal{V}} \phi_i(x_i) + \sum_{(i,j) \in \mathcal{E}} \phi_{ij}(x_i, x_j)$$

The MAP: Maximum At Posteriori

$$x_{\text{MAP}} = \arg \min_{x \in \mathcal{L}^{|\mathcal{V}|}} E(x|\mathcal{M})$$

The pruning matrix: $A : \mathcal{V} \times \mathcal{L} \rightarrow \{0, 1\}$ is defined by:

$$A(i, l) = \begin{cases} 1 & \text{if label } l \text{ is active at vertex } i \\ 0 & \text{if label } l \text{ is pruned at vertex } i \end{cases}$$

and its associated solution space:

$$\mathcal{S}(\mathcal{M}, A) = \left\{ x \in \mathcal{L}^{|\mathcal{V}|} \mid (\forall i), A(i, x_i) = 1 \right\}$$

To obtain an inference speed-up we solve:

$$\min_{x \in \mathcal{S}(\mathcal{M}, A)} E(x|\mathcal{M})$$

With A such that:

$$\left| \begin{array}{l} x_{\text{MAP}} \text{ belongs to } \mathcal{S}(\mathcal{M}, A) \\ \text{most elements of } A \text{ are 0 (i.e., the labels are pruned)} \end{array} \right.$$

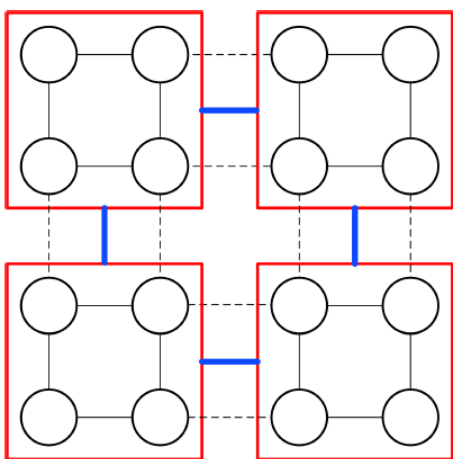
The IbyL framework iteratively estimates A by:

1. Building a coarse to fine set of MRFs from \mathcal{M}
2. Learning at each scale pruning classifiers to refine A

Model coarsening:

Given \mathcal{M} and a grouping function $g : \mathcal{V} \rightarrow \mathcal{N}$, we create a coarsen MRF (slight abuse of the notation):

$$g(\mathcal{M}) = \mathcal{M}' = (\mathcal{V}', \mathcal{E}', \mathcal{L}, \{\phi'_i\}_{i \in \mathcal{V}'}, \{\phi'_{ij}\}_{(i,j) \in \mathcal{E}'})$$



The vertices and edges of \mathcal{M}' are given by

$$\mathcal{V}' = \{i' \mid \exists i \in \mathcal{V}, i' = g(i)\},$$

$$\mathcal{E}' = \{(i', j') \mid \exists (i, j) \in \mathcal{E}, i' = g(i), j' = g(j), i' \neq j'\}$$

The unary and pairwise potentials of \mathcal{M}' are given by

$$(\forall i' \in \mathcal{V}'), \quad \phi'_{i'}(l) = \sum_{i \in \mathcal{V} \mid i' = g(i)} \phi_i(l) + \sum_{(i,j) \in \mathcal{E} \mid i' = g(i) = g(j)} \phi_{ij}(l, l)$$

$$(\forall (i', j') \in \mathcal{E}'), \quad \phi'_{i'j'}(l_0, l_1) = \sum_{(i,j) \in \mathcal{E} \mid i' = g(i), j' = g(j)} \phi_{ij}(l_0, l_1)$$

Figure 1: Black circles: \mathcal{V} , Black lines: \mathcal{E} , Red squares: \mathcal{V}' , Blue lines: \mathcal{E}' .

We iteratively apply the previous coarsening to build a coarse to fine set of $N+1$ progressively coarser MRFs:

$$\mathcal{M}^{(0)} = \mathcal{M} \quad \text{and} \quad (\forall s), \mathcal{M}^{(s+1)} = g^{(s)}(\mathcal{M}^{(s)})$$

with:

$$\mathcal{M}^{(s)} = \left(\mathcal{V}^{(s)}, \mathcal{E}^{(s)}, \mathcal{L}, \{\phi_i^{(s)}\}_{i \in \mathcal{V}^{(s)}}, \{\phi_{ij}^{(s)}\}_{(i,j) \in \mathcal{E}^{(s)}} \right)$$

We set all elements of the coarsest pruning matrix $A^{(N)}$ to 1 (no pruning)

At each scale (s) we apply the following steps:

1. Optimize the current MRF $\mathcal{M}^{(s)}$
2. Update the next scale pruning matrix $A^{(s-1)}$
3. Up-sample the current solution for next scale.

Step 1: Optimize the current MRF:

$$x^{(s)} \approx \arg \min_{x \in \mathcal{S}(\mathcal{M}^{(s)}, A^{(s)})} E(x | \mathcal{M}^{(s)})$$

Step 2: Update the next scale pruning matrix:

i. Compute feature map:

$$z^{(s)} : \mathcal{V}^{(s)} \times \mathcal{L} \rightarrow \mathbb{R}^K$$

ii. Update pruning matrix from off-line trained classifier:

$$f^{(s)} : \mathbb{R}^K \rightarrow \{0, 1\}$$

$$A^{(s-1)}(i, l) = f^{(s)}(z^{(s)}(g^{(s-1)}(i), l))$$

Step 3: Up-sample the current solution:

$$x^{(s-1)} = [g^{(s-1)}]^{-1}(x^{(s)})$$

Inference by learning framework

Algorithm 1: Inference by learning framework

Data: Model \mathcal{M} , grouping functions $(g^{(s)})_{0 \leq s < N}$, classifiers $(f^{(s)})_{0 < s \leq N}$

Result: $x^{(0)}$

Compute the coarse to fine sequence of MRFs:

$\mathcal{M}^{(0)} \leftarrow \mathcal{M}$

for $s = [0 \dots N - 1]$ **do**

$\mathcal{M}^{(s+1)} \leftarrow g^{(s)}(\mathcal{M}^{(s)})$

Optimize the coarse to fine sequence of MRFs over pruned solution spaces:

$(\forall i \in \mathcal{V}^{(N)}, \forall l \in \mathcal{L}), A^{(N)}(i, l) \leftarrow 1$

Initialize $x^{(N)}$

for $s = [N \dots 0]$ **do**

 Update $x^{(s)}$ by iterative minimization: $x^{(s)} \approx \arg \min_{x \in \mathcal{S}(\mathcal{M}^{(s)}, A^{(s)})} E(x | \mathcal{M}^{(s)})$

if $s \neq 0$ **then**

 Compute feature map $z^{(s)}$

 Update pruning matrix for next finer scale: $A^{(s-1)}(i, l) = f^{(s)}(z^{(s)}(g^{(s-1)}(i), l))$

 Upsample $x^{(s)}$ for initializing solution $x^{(s-1)}$ at next scale: $x^{(s-1)} \leftarrow [g^{(s-1)}]^{-1}(x^{(s)})$

We still need to define:

1. How to compute the feature map $z^{(s)}$
2. How to train the classifiers $f^{(s)}$

We stack K individual scalar features defined on $\mathcal{V}^{(s)} \times \mathcal{L}$

Presence of strong discontinuity:

$$\text{PSD}^{(s)}(i, l) = \begin{cases} 1 & \exists (i, j) \in \mathcal{E}^{(s)} \mid \phi_{ij}(x_i^{(s)}, x_j^{(s)}) > \rho \\ 0 & \text{otherwise} \end{cases}$$

Local energy variation:

$$\text{LEV}^{(s)}(i, l) = \frac{\phi_i^{(s)}(l) - \phi_i^{(s)}(x_i^{(s)})}{N_{\mathcal{V}}^{(s)}(i)} + \sum_{j:(i,j) \in \mathcal{E}^{(s)}} \frac{\phi_{ij}^{(s)}(l, x_j^{(s)}) - \phi_{ij}^{(s)}(x_i^{(s)}, x_j^{(s)})}{N_{\mathcal{E}}^{(s)}(i)}$$

with $N_{\mathcal{V}}^{(s)}(i) = \text{card}\{i' \in \mathcal{V}^{(s-1)} : g^{(s-1)}(i') = i\}$ and $N_{\mathcal{E}}^{(s)}(i) = \text{card}\{(i', j') \in \mathcal{E}^{(s-1)} : g^{(s-1)}(i') = i, g^{(s-1)}(j') = j\}$.

Unary coarsening:

$$\text{UC}^{(s)}(i, l) = \sum_{i' \in \mathcal{V}^{(s-1)} \mid g^{(s-1)}(i') = i} \frac{|\phi_{i'}^{(s-1)}(l) - \frac{\phi_i^{(s)}(l)}{N_{\mathcal{V}}^{(s)}(i)}|}{N_{\mathcal{V}}^{(s)}(i)}$$

On a training set of MRFs, we run the lbyL framework without any pruning, i.e., $A^{(s)} \equiv 1$. We keep track of features and compute:

$$X_{\text{MAP}}^{(s)} : \mathcal{V}^{(s)} \times \mathcal{L} \rightarrow \{0, 1\}$$

such that:

$$(\forall i \in \mathcal{V}, \forall l \in \mathcal{L}), \quad X_{\text{MAP}}^{(0)}(i, l) = \begin{cases} 1, & \text{if } l \text{ is the ground truth label for node } i \\ 0, & \text{otherwise} \end{cases}$$

$$(\forall s > 0)(\forall i \in \mathcal{V}^{(s)}, \forall l \in \mathcal{L}), \quad X_{\text{MAP}}^{(s)}(i, l) = \bigvee_{i' \in \mathcal{V}^{(s-1)} : g^{(s)}(i')=i} X_{\text{MAP}}^{(s-1)}(i', l) ,$$

where \bigvee denotes the binary OR operator.

We split the features in two groups w.r.t the PSD feature.

For each group:

1. We have two classes (c_0 =to prune and c_1 =to remain active) defined from $X_{\text{MAP}}^{(s)}$
2. We weight c_0 to 1, and c_1 to $\lambda \frac{\text{card}(c_0)}{\text{card}(c_1)}$
3. We train a linear C-SVM classifier

During testing, the classifier $f^{(s)}$ apply the trained classifier of the corresponding group (w.r.t. the PSD feature).

We experiment with two problems:

1. Stereo-matching.
2. Optical flow.

We evaluate different pruning aggressiveness factor λ , and compute:

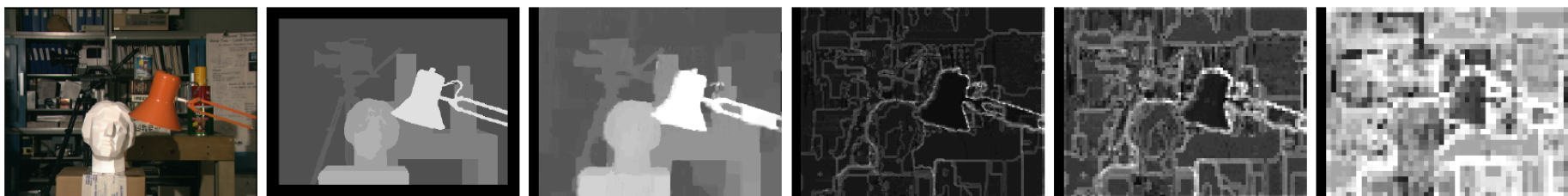
1. The speed-up w.r.t. the direct optimization.
2. The ratio of active labels.
3. The energy ratio w.r.t. the direct optimization.
4. The MAP agreement w.r.t. the best computed solution.

As an optimization sub-routine we use Fast-PD.

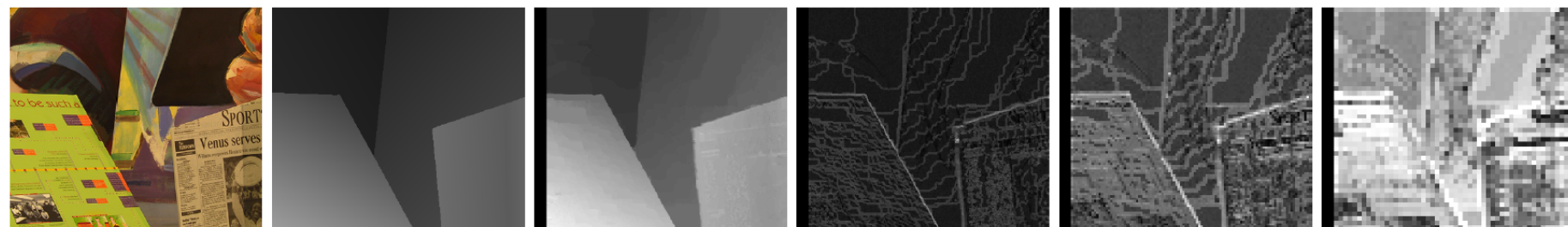
Experiments: Results

Stereo matching:

Tsukuba

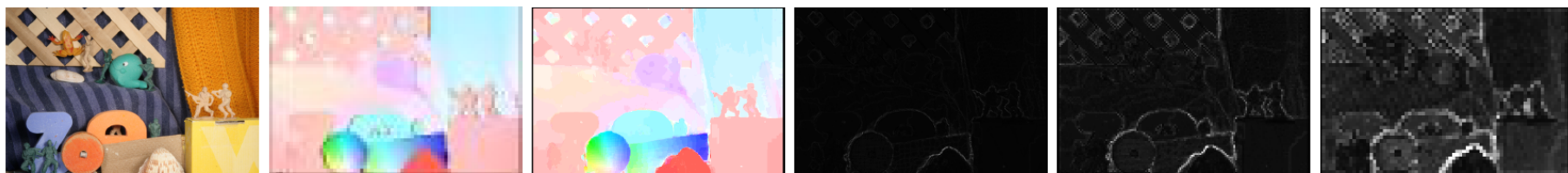


Venus

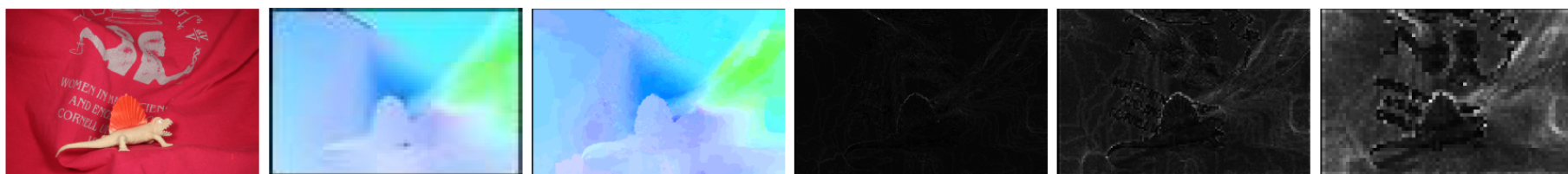


Optical flow:

Army



Dimet.



(a)

(b)

(c)

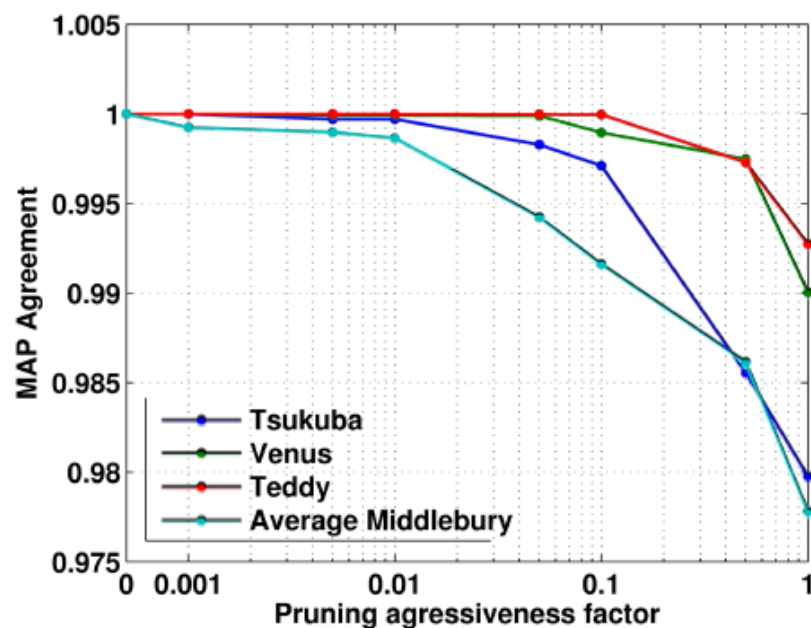
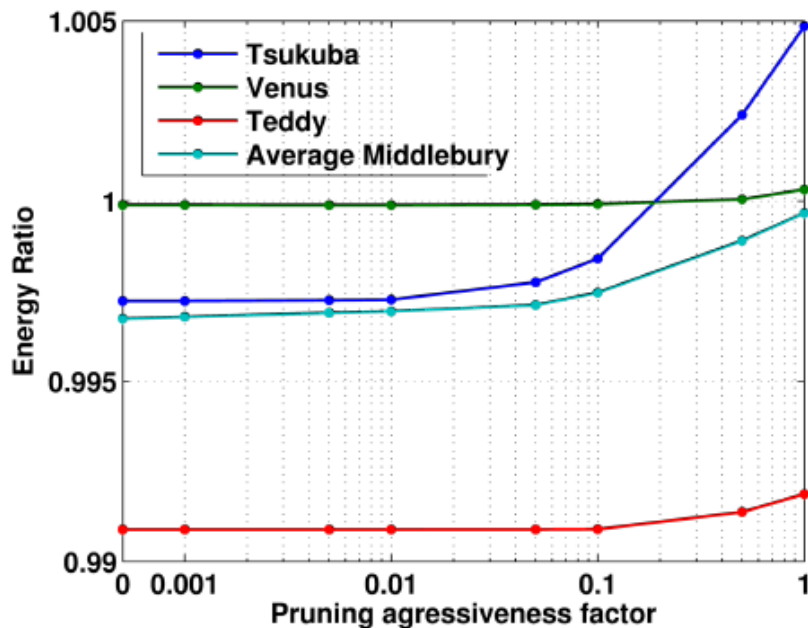
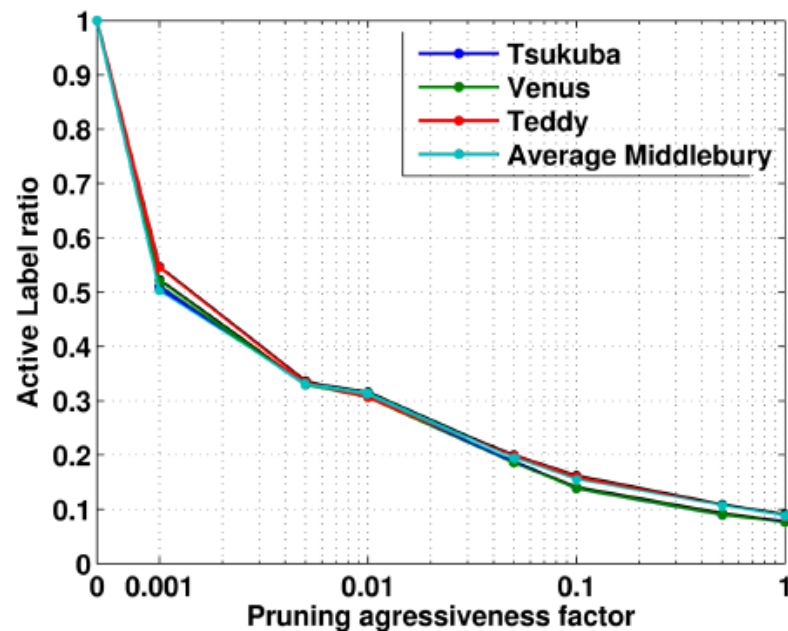
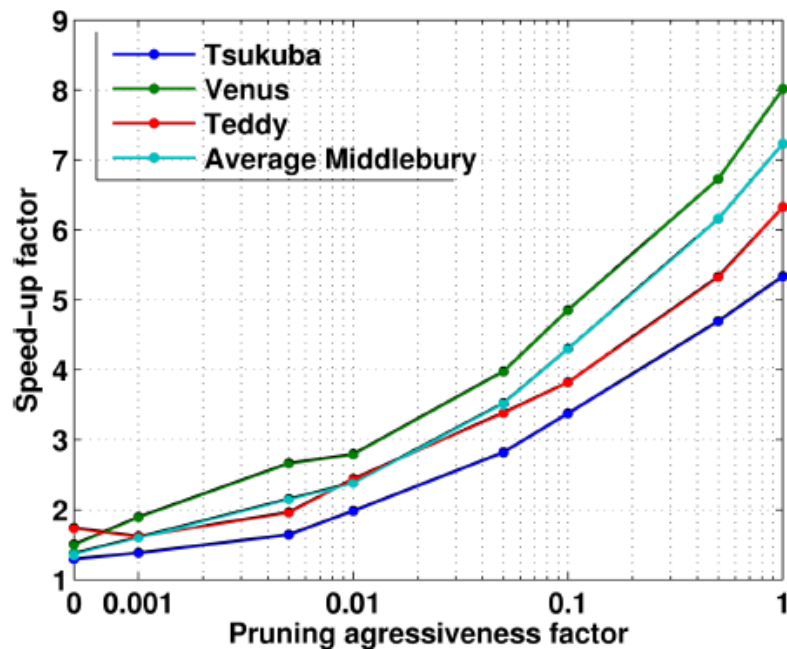
(d)

(e)

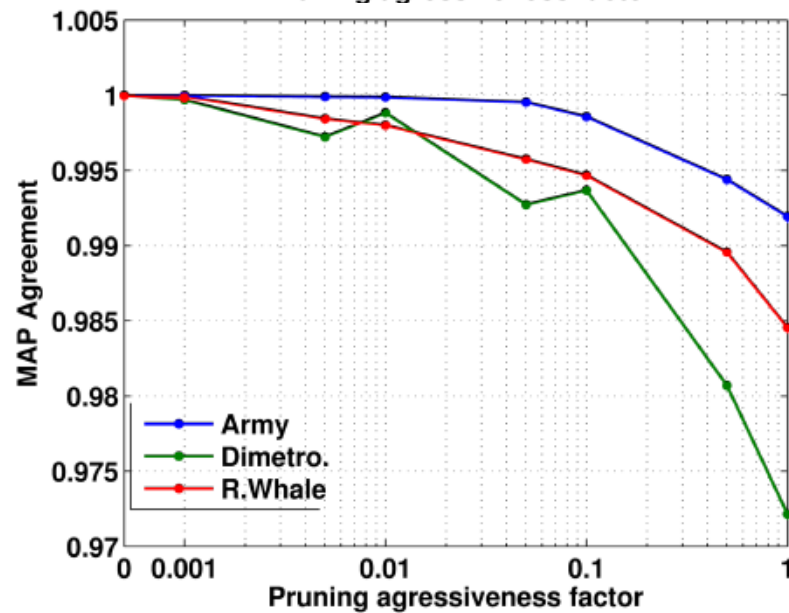
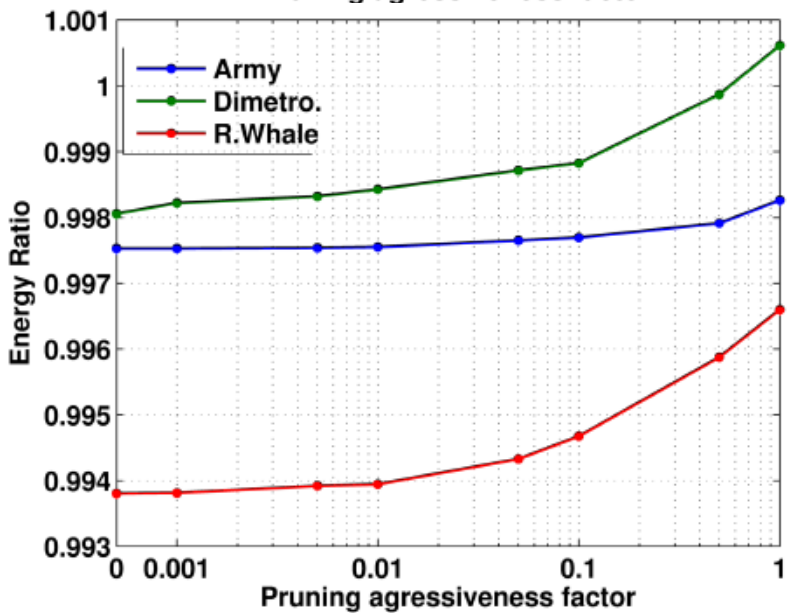
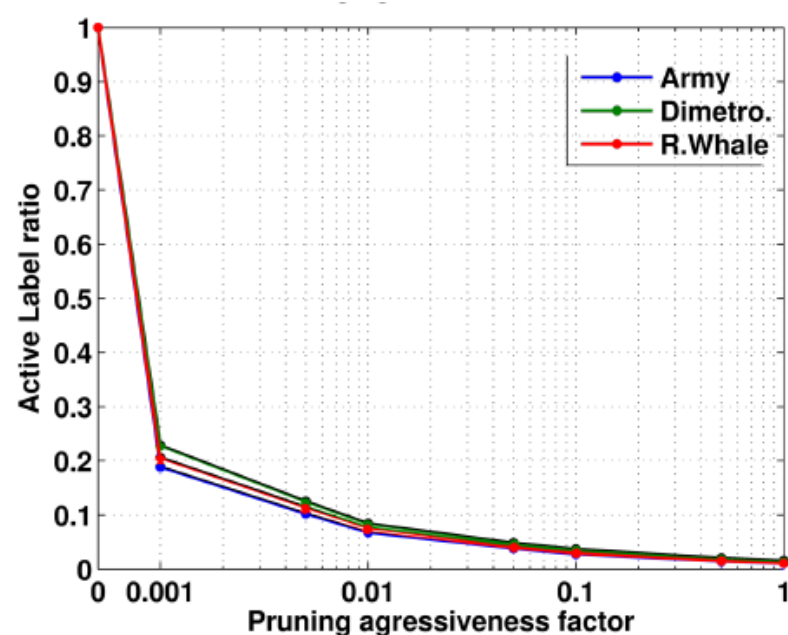
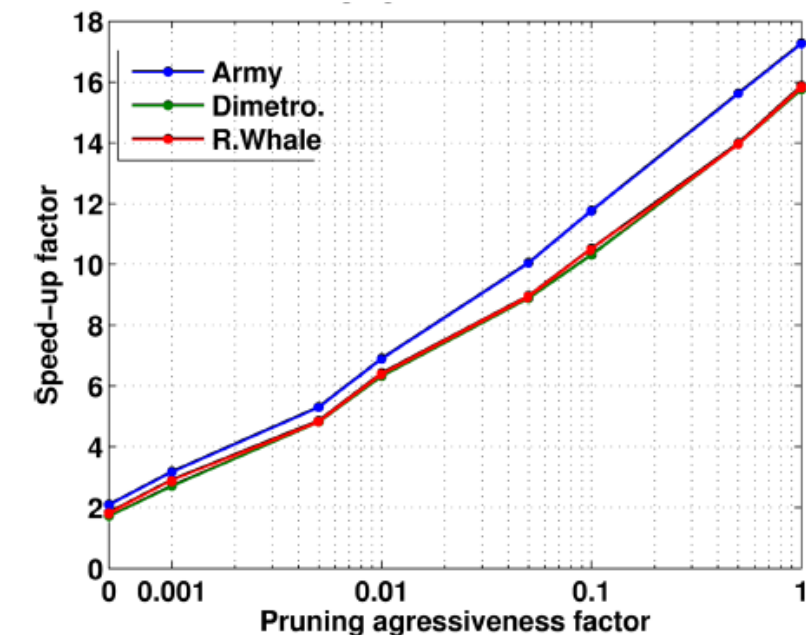
(f)

Figure 3: Results of our Inference by Learning framework for $\lambda = 0.1$. Each row is a different MRF problem. (a) original image, (b) ground truth, (c) solution of the pruning framework, (d,e,f) percentage of active labels per vertex for scale 0, 1 and 2 (black 0%, white 100%).

Experiments: Stereo matching



Experiments: Optical Flow



The IbyL framework:

1. Gives an important speed-up while maintaining excellent accuracy of the solution.
2. Can be easily adapted to any MRF task by computing task dependent features.
3. Can be easily adapted to high order MRFs.
4. Is available to download at:

<http://imagine.enpc.fr/~conejob/ibyl/>

THANK YOU

GRACIAS
ARIGATO
SHUKURIA
JUSPAXAR

DANKSCHEEN
SPASSIBO
SNACHALHUYA
NUHUN
CHALTU
TASHAKKUR ATU
YAQHANYELAY
WABEEJA MAITEKA
SUKSAMA
EKHMET
MERISI
SPASIBO
DENKAUJA
NENACHALHYA

BIYAN
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MERCY

