Model Based Pose Estimation

## Gerard Pons-Moll and Bodo Rosenhahn

Institute for Information Processing


- Motion Analysis, Vicon (55+ Marker, 1000fps, Strobe-lights)


Human pose estimation algorithms can be classified in:

- Generative Models
- „explain the image"
- Discriminative Models
„condition on the image"


## $\tan$

- Many degrees of freedom
- Highly Dynamic / Skinning/ Clothing / Outdoor
- Large variability and individuality of Motion patterns



## $\operatorname{tin} t$

- Let us assume a model then:
- How to parameterize/represent the model ?
- How to optimize the model parameters?
- What features are suited?



1) Kinematic parameterization

- Rotation Matrices
- Euler Angles
- Quaternions
- Twists and Exponential maps
- Kinematic chains

2) Subject model

- Geometric primitives
- Detailed Body Scans
- Human Shape models

3) Inference

- Observation likelihood
- Local optimization
- Particle Based optimization

Human Motion

## Karate



Motivated from robotics:
The human motion can be expressed via a „kinematic chain", a series of local rigid body motions (along the limbs).


The model parameters to optimize for are rigid body motions.

## How to model RBM?



Bregler et.al. CVPR-98

## Parameterization

1) Pose configurations are represented with a minimum number of parameters
2) Singularities can be avoided during optimization
3) Easy computation of derivatives segment positions and orientations w.r.t parameters
4) Human motion contrains such as articulated motion are naturally described
5) Simple rules for concatenating motions

Definition

A rigid body motion is an affine transformation that preserves distances and orientations

Euclidean : (non linear)

$$
\begin{aligned}
& X=\left(\begin{array}{l}
a_{1} \\
a_{2} \\
a_{3}
\end{array}\right) \rightarrow X^{\iota}=R X+t, R \in \mathcal{R}^{{ }^{\times}}{ }_{3}, t \in \mathcal{R}^{3} \\
& R R T=I, \operatorname{det}(R)=1
\end{aligned}
$$

Affine: (linear)

$$
X=\left(\begin{array}{c}
a_{1} \\
a_{2} \\
a_{3} \\
1
\end{array}\right) \rightarrow X^{\iota}=\left(\begin{array}{cc}
R & t \\
0 & 1
\end{array}\right) X
$$

## Rotation Matrices



The columns of a rotation matrix are the principal axis of one frame expressed relative to another

Rotations can be interpreted either as


## Coordinate

 transformation

Relative motion in time

## Rotation matrix drawbacks

- Need for 9 numbers
- 6 additional constrains to ensure that the matrix is orhtornormal
- Suboptimal for optimization
- One of the most popular parameterizations
- Rotation is encoded as the successive rotations about three principal axis
- Only 3 parameters to encode a rotation
- Derivatives easy to compute


## $\operatorname{tnt}$

## Euler Angles

$$
\begin{aligned}
\mathbf{R}_{\mathbf{x}} & =\left[\begin{array}{ccc}
1 & 0 & 0 \\
0 & \cos \alpha & \sin \alpha \\
0 & -\sin \alpha & \cos \alpha
\end{array}\right] \\
\mathbf{R}_{\mathbf{y}} & =\left[\begin{array}{ccc}
\cos \beta & 0 & -\sin \beta \\
0 & 1 & 0 \\
\sin \beta & 0 & \cos \beta
\end{array}\right] \\
\mathbf{R}_{\mathbf{z}} & =\left[\begin{array}{ccc}
\cos (\gamma) & \sin (\gamma) & 0 \\
-\sin (\gamma) & \cos (\gamma) & 0 \\
0 & 0 & 1
\end{array}\right]
\end{aligned}
$$

$\mathbf{R}(\alpha, \beta, \gamma)=\mathbf{R}_{\mathbf{x}}(\alpha) \mathbf{R}_{\mathbf{y}}(\beta) \mathbf{R}_{\mathbf{z}}(\gamma)$

Careful: Euler angles are a typical source of confusion

When using Euler angles 2 things have to be specified

1) Convention: $X-Y-Z, Z-Y-X, Z-Y-Z \ldots$
2) Rotations about the static spatial frame or the moving body frame

- Gimbal lock: When two of the axis align one degree of freedom is lost !
- Parameterization is not unique
- Lots of conventions for Euler angles

- A quaternion has 4 components:

$$
\mathbf{q}=\left[\begin{array}{llll}
q_{w} & q_{x} & q_{y} & q_{z}
\end{array}\right]^{T}
$$

- They generalize complex numbers

$$
\mathbf{q}=q_{w}+q_{x} \mathbf{i}+q_{y} \mathbf{j}+q_{z} \mathbf{k}
$$

with additional properties $\mathrm{i}^{2}=\mathrm{j}^{2}=\mathrm{k}^{2}=\mathrm{i} \cdot \mathrm{j} \cdot \mathrm{k}=-1$

- Unit length quaternions can be used to carry out rotations. The set they form is called $S^{3}$
- Quaternions can also be interpreted as a scalar plus a 3-vector

$$
\mathbf{q}=\left[q_{w} \mathbf{v}\right]^{T}
$$

Where

$$
\begin{aligned}
q_{w} & =\cos \frac{\theta}{2} \\
\mathbf{v} & =\sin \frac{\theta}{2} \omega
\end{aligned}
$$



- Rotations can be carried away directly in parameter space via the quaternion product:
- Concatenation of rotations:

$$
\mathbf{q}_{1} \circ \mathbf{q}_{2}=\left(q_{w, 1} q_{w, 2}-\mathbf{v}_{1} \cdot \mathbf{v}_{2}, q_{w, 1} \mathbf{v}_{2}+q_{w, 2} \mathbf{v}_{1}+\mathbf{v}_{1} \times \mathbf{v}_{2}\right)
$$

- If we want to rotate a vector $\boldsymbol{a}$

$$
\boldsymbol{a}^{\prime}=\operatorname{Rotate}(\boldsymbol{a})=\mathbf{q} \circ \tilde{\boldsymbol{a}} \circ \overline{\mathbf{q}}
$$

where $\overline{\mathbf{q}}=\left(q_{w}-\mathbf{v}\right)$ is the quat conjugate

Quaternions have no singularities
Derivatives exist and are linearly independent

Quaternion product allows to perform rotations

But all this comes at the expense of using 4 numbers instead of 3

- Enforce quadratic constrain $\|\mathbf{q}\|_{2}=1$

For human motion modeling it is often needed to specify the axis of rotation of a joint

Any rotation about the origin can be expressed in terms of the axis of rotation $\omega \in \mathbb{R}^{3}$ and the angle of rotation $\theta$ with the exponential map

$$
\mathbf{R}=\exp (\theta \widehat{\omega})
$$

Lie Algebras
Definition: A group is an n-dimensional Lie-group, if the set of its elements can be represented as a continuously differentiable manifold of dimension $n$, on which the group product and inverse are continuously differentiable functions as well


$$
\begin{aligned}
& \operatorname{so}(2)=\left(\begin{array}{cc}
\cos (\phi) & -\sin (\phi) \\
\sin (\phi) & \cos (\phi)
\end{array}\right),\left.\theta \partial\left(\begin{array}{cc}
\cos (\phi) & -\sin (\phi) \\
\sin (\phi) & \cos (\phi)
\end{array}\right)\right|_{0} \\
&=\left.\theta\left(\begin{array}{cc}
-\sin (\phi) & -\cos (\phi) \\
\cos (\phi) & -\sin (\phi)
\end{array}\right)\right|_{0}=\theta\left(\begin{array}{cc}
0 & -1 \\
1 & 0
\end{array}\right)=\theta \hat{\omega} \\
& \operatorname{so}(2)=\left\{A \in \mathcal{R}^{2} \times_{2} \mid A=-A T\right\}
\end{aligned}
$$

If a body rotates at constant velocity about an axis, the velocity can be written as $\dot{q}(t)=\hat{\omega} q(t)$
(1)

Example: $\left(\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right)\binom{1}{0}=\binom{0}{1},\left(\begin{array}{cc}0 & -1 \\ 1 & 0\end{array}\right)\binom{0}{1}=\binom{-1}{0}$
(1) Is a time invariant linear differential equation which may be integrated to give:

$$
q(t)=\exp (\hat{\omega} t) q(0)
$$

Given a vector $\omega$ the skew symetric matrix is

$$
\theta \widehat{\omega}=\theta\left[\begin{array}{ccc}
0 & -\omega_{3} & \omega_{2} \\
\omega_{3} & 0 & -\omega_{1} \\
-\omega_{2} & \omega_{1} & 0
\end{array}\right]
$$

You will also find it as $\omega_{x}$

It is the matrix form of the cross-product:

$$
\omega \times \mathbf{p}=\hat{\omega} \mathbf{p}
$$

Proof: exponential map
$\dot{\mathbf{p}}(t)=\omega \times \mathbf{p}(t)=\widehat{\omega} \mathbf{p}(t)$』

$$
\mathbf{p}(t)=\exp (\widehat{\omega} t) \mathbf{p}(0)
$$

If we rotate $\theta$ units of time
$\mathbf{R}(\theta, \omega)=\exp (\theta \widehat{\omega})$
$\exp (\theta \widehat{\omega})=e^{(\theta \widehat{\omega})}=I+\theta \widehat{\omega}+\frac{\theta^{2}}{2!} \widehat{\omega}^{2}+\frac{\theta^{3}}{3!} \widehat{\omega}^{3}+\ldots$
Exploiting the properties of skew symetric matrices

Rodriguez formula

$$
\exp (\theta \widehat{\omega})=I+\widehat{\omega} \sin (\theta)+\widehat{\omega}^{2}(1-\cos (\theta))
$$

Closed form!

What about translation?
The twist coordinates are defined as

$$
\theta \xi=\theta\left(v_{1}, v_{2}, v_{3}, \omega_{1}, \omega_{2}, \omega_{3}\right)
$$

And the twist is defined as


$$
[\theta \xi]^{\wedge}=\theta \widehat{\xi}=\theta\left[\begin{array}{cccc}
0 & -\omega_{3} & \omega_{2} & v_{1} \\
\omega_{3} & 0 & -\omega_{1} & v_{2} \\
-\omega_{2} & \omega_{1} & 0 & v_{3} \\
0 & 0 & 0 & 0
\end{array}\right]
$$

$$
\dot{\mathrm{p}}=\widehat{\xi} \mathbf{p}
$$

## Exponential map

The rigid body motion can be computed in closed form as well

$$
\mathbf{G}(\theta, \omega)=\left[\begin{array}{cc}
\mathbf{R}_{3 \times 3} & \mathbf{t}_{3 \times 1} \\
\mathbf{0}_{1 \times 3} & 1
\end{array}\right]=\exp (\theta \widehat{\xi})
$$

From the following formula

$$
\exp (\theta \widehat{\xi})=\left[\begin{array}{cc}
\exp (\theta \widehat{\omega}) & (I-\exp (\theta \widehat{\omega}))\left(\omega \times v+\omega \omega^{T} v \theta\right) \\
\mathbf{0}_{1 \times 3} & 1
\end{array}\right]
$$

| Number of <br> parameters | Singularities | Human <br> constraints | Concatenate <br> motion | Optimization <br> (derivatives) |
| :---: | :---: | :---: | :---: | :---: |
| Twists | Quaternions | Twists | Quaternions | Twists |
| Euler Angles | Twists | Quaternions | Twists | Euler Angles |
| Quaternions | Euler Angles | Euler Angles | Euler Angles | Quaternions |

1) Kinematic parameterization

- Rotation Matrices
- Euler Angles
- Quaternions
- Twists and Exponential maps
- Kinematic chains

2) Subject model

- Geometric primitives
- Detailed Body Scans
- Human Shape models

3) Inference

- Observation likelihood
- Local optimization
- Particle Based optimization

Articulation


In a rest position we have
$\mathbf{p}_{s}(0)=\mathbf{G}_{s b} \mathbf{p}_{b}$

Articulation


Articulation



The coordinates of the point in the spatial frame

$$
\overline{\mathbf{p}}_{s}=\mathbf{G}_{s b}\left(\theta_{1}, \theta_{2}\right)=e^{\widehat{\xi}_{1} \theta_{1}} e^{\widehat{\xi}_{2} \theta_{2}} \mathbf{G}_{s b}(\mathbf{0}) \overline{\mathbf{p}}_{b}
$$

## Product of exponentials

Product of exponentials formula

$$
\mathbf{G}_{s b}(\Theta)=e^{\hat{\xi}_{1} \theta_{1}} e^{\hat{\xi}_{2} \theta_{2}} \ldots e^{\hat{\xi}_{n} \theta_{n}} \mathbf{G}_{s b}(\mathbf{0})
$$

$\mathbf{G}_{s b}(\Theta)$ is the mapping from coordinate B to coordiante S

BUT $\exp \left(\theta_{i} \widehat{\xi}_{i}\right)$ IS NOT the mapping from segment $\mathrm{i}+1$ to segment i .

Think of $\exp \left(\theta_{i} \widehat{\xi}_{i}\right)$ simply as the relative motion of that joint

## Inverse Kinematics

Supose we want to find the angles to reach a specific goal


## Inverse Kinematics

Supose we want to find the angles to reach a specific goal


## Articulated Jacobian

The Jacobian using twists is extremely simple and easy to compute

$$
\mathbf{J}_{\Theta}=\left[\begin{array}{llll}
\xi_{1} & \xi_{2}^{\prime} & \ldots & \xi_{n}^{\prime}
\end{array}\right]
$$

1) Every column corresponds to the contribution of $i$-th joint to the end-effector motion
2) Maps an increment of joint angles to the end-effector twist

$$
\mathbf{J}_{\Theta} \Delta \Theta=\xi_{T}
$$

Intuition: Linear combination of twists


$$
\Delta \overline{\mathbf{p}}_{s}=\left[\mathbf{J}_{\Theta} \cdot \Delta \Theta\right]^{\wedge} \overline{\mathbf{p}}_{s}=\left[\xi_{1} \Delta \theta_{1}+\xi_{2}^{\prime} \Delta \theta_{2}+\ldots+\xi_{n}^{\prime} \Delta \theta_{n}\right]^{\wedge} \overline{\mathbf{p}}_{s}
$$

Intuition: Linear combination of twists


Intuition: Linear combination of twists


$$
\left.\Delta \overline{\mathbf{p}}_{s}=\left[\mathbf{J}_{\Theta} \cdot \Delta \Theta\right]^{\wedge} \overline{\mathbf{p}}_{s}=\xi_{1} \Delta \theta_{1}-\xi_{2}^{\prime} \Delta \theta_{2}+\ldots+\xi_{n}^{\prime} \Delta \theta_{n}\right]^{\wedge} \overline{\mathbf{p}}_{s}
$$

Pose Parameters
Pose parameters: root + joint angles

$$
\mathbf{x}_{t}=\left(\xi, \theta_{1} \ldots \theta_{n}\right)
$$

Maps increments in the pose parameters to increments in end-effector position

$$
\mathbf{J}_{\mathbf{x}}: \Delta \mathbf{x} \mapsto \Delta \mathbf{p}_{s}
$$

$$
\mathbf{J}_{\mathbf{x}}\left(\mathbf{p}_{s}\right)=[\underbrace{\begin{array}{lllll}
\mathbf{I}_{[3 \times 3]} & -\mathbf{p}_{s}^{\wedge}
\end{array}} \underbrace{\hat{\xi}_{1} \overline{\mathbf{p}}_{s}} \begin{array}{lll}
\hat{\xi}_{2}^{\prime} \overline{\mathbf{p}}_{s} & \ldots & \hat{\xi}_{n}^{\prime} \mathbf{p}_{s}
\end{array}]
$$



6 columns of N columns for Root one per joint

1) Kinematic parameterization

- Rotation Matrices
- Euler Angles
- Quaternions
- Twists and Exponential maps
- Kinematic chains

2) Subject model

- Geometric primitives
- Detailed Body Scans
- Human Shape models

3) Inference

- Observation likelihood
- Local optimization
- Particle Based optimization


## Geometric primitives

2D


Felzenszwalb et.al Ramanan et.al. Andriluka et.al.

## Cylinders



Kjellström et.al. Sigal et.al.

## Ellipsoids Gaussian Blobs



Kehl and Van Gool
Sminchisescu and Triggs


Plaenkers and Fua

## Detailed models

## Rigged Subject Scan



Pons-Moll et.al.
Rosehnahn et.al. Hasler et.al.
~ 30 DoF

- Kinematic model

Free form Surface


- > 1000 DoF
- with ++ constrains

Model Rigging
Non-rigid registration


Skinning


Animate


## Skeletton

Fit a template
Correspondences of pairwise points with similar local regions and similar geodesic distances


## Loopy belief propagation

Template
Point cloud
Anguelov et.al

$$
\mathbf{X}=\left[\mathbf{T}_{1} \mathbf{T}_{2} \ldots \mathbf{T}_{n}\right]
$$

$\mathrm{T}_{i} 3 \times 4$ affine matrix

Least squares

$\mathrm{E}(\mathbf{X})=\alpha \underbrace{\alpha \sum_{i}\left\|\mathbf{T}_{i} \mathbf{p}_{i}-\mathbf{q}_{i}\right\|^{2}}+\beta \underbrace{\beta \sum_{i} \sum_{j} w_{i j}\left\|\mathbf{T}_{i}-\mathbf{T}_{j}\right\|_{F}^{2}}$
Distance term
Smoothness term

## Shape and Pose models

Learn a PCA model of shape


Infer model parameters from images


1) Kinematic parameterization

- Rotation Matrices
- Euler Angles
- Quaternions
- Twists and Exponential maps
- Kinematic chains

2) Subject model

- Geometric primitives
- Detailed Body Scans
- Human Shape models

3) Inference

- Observation likelihood
- Local optimization
- Particle Based optimization


## $\tan$

## Inference

Generative models

$$
\begin{gathered}
p(\mathbf{x} \mid \mathbf{I}) \\
\text { Posterior }
\end{gathered} \propto \begin{aligned}
& p(\mathbf{I} \mid \mathbf{x}) \times p(\mathbf{x}) \\
& \text { Likelihood } \times
\end{aligned}
$$



Map of $p(\mathbf{x} \mid \mathbf{I})$



Bayesian models

Approx. $p(\mathrm{x} \mid \mathbf{I})$ with weighted samples

## Optimization



## Extract features



Predict and match

Optimize

## Image features

- Silhouettes
- Edges
- Distance transforms
- SIFT

- Optic flow
- Appearance
..


Any feature that can be predicted from the model and is fast to compute


Project model

## TIPS:

1) Match image to model and model to image 2) Careful removing outliers
2) Look along normal model contour directions

3) Discretize and match
 Least squares

$$
e\left(\mathbf{x}_{t}\right)=\sum_{i}^{N} \mathbf{e}_{i}^{2}\left(\mathbf{x}_{t}\right)=\sum_{i}^{N}\left\|\tilde{\mathbf{r}}_{i}\left(\mathbf{x}_{t}\right)-\mathbf{r}_{i}\right\|^{2}
$$

Assuming Gaussian distribution it is equivalent to a MAP estimate

$$
p\left(\mathbf{x}_{t} \mid \mathbf{y}_{t}\right)=p\left(\mathbf{y}_{t} \mid \mathbf{x}_{t}\right) p\left(\mathbf{x}_{t}\right) \propto \exp \left(-\sum_{i}^{N} \mathbf{e}_{i}^{2}\left(\mathbf{y}_{t}^{i} \mid \mathbf{x}_{t}\right)\right) p\left(\mathbf{x}_{t}\right)
$$

Express the problem in vector form

$$
\begin{aligned}
& e\left(\mathbf{x}_{t}\right)=\mathbf{e}^{T} \mathbf{e} \quad \mathbf{e} \in \mathbb{R}^{2 N} \\
& \mathbf{e}=\left(\mathbf{e}_{1}^{T}, \mathbf{e}_{2}^{T}, \ldots, \mathbf{e}_{N}^{T}\right) \\
& \boldsymbol{e}\left(\mathbf{x}_{t}\right)=\underbrace{\left.\begin{array}{lllll}
\Delta r_{1, x} & \Delta r_{1, y} & \cdots & \Delta r_{N, x} & \Delta r_{N, y}
\end{array}\right]\left[\begin{array}{c}
\Delta r_{1, x} \\
\Delta r_{1, y} \\
\vdots \\
\vdots \\
\Delta r_{N, x} \\
\Delta r_{N, y}
\end{array}\right]}_{\text {Residual for match } 1}
\end{aligned}
$$

$$
\begin{aligned}
\Delta \mathbf{x} & =\arg \min _{\Delta \mathbf{x}} \frac{1}{2} \mathbf{e}^{T}\left(\mathbf{x}_{t}+\Delta \mathbf{x}\right) \mathbf{e}\left(\mathbf{x}_{t}+\Delta \mathbf{x}\right) \\
& =\arg \min _{\Delta \mathbf{x}} \frac{1}{2}\left(\mathbf{e}+\mathbf{J}_{t} \Delta \mathbf{x}\right)^{T}\left(\mathbf{e}+\mathbf{J}_{t} \Delta \mathbf{x}\right) \\
& =\arg \min _{\Delta \mathbf{x}} \frac{1}{2} \mathbf{e}^{T} \mathbf{e}+\Delta \mathbf{x}^{T} \underbrace{\mathbf{J}^{T} \mathbf{e}}_{\text {Gradient }}+\frac{1}{2} \Delta \mathbf{x}^{T} \underbrace{\mathbf{J}_{t}^{T} \mathbf{J}_{t} \Delta \mathbf{x}}_{\sim \text { Hessian }}
\end{aligned}
$$

$$
\Delta \mathbf{x}=-\left(\mathbf{J}_{t}^{T} \mathbf{J}_{t}+\mu \mathbf{I}\right)^{-1} \mathbf{J}_{t}^{T} \mathbf{e}
$$

Take a step in that

$$
\mathbf{x}_{t+1}=\mathbf{x}_{t}+\Delta \mathbf{x}
$$ direction

1) Pose


$$
\begin{gathered}
\mathbf{J}_{t, i}=\frac{\Delta \tilde{\mathbf{r}}_{i}}{\Delta \mathbf{x}_{t}}=\frac{\Delta \tilde{\mathbf{r}}_{i}}{\Delta \mathbf{p}_{c}} \cdot \frac{\Delta \mathbf{p}_{c}}{\Delta \mathbf{p}_{s}} \cdot \frac{\Delta \mathbf{p}_{s}}{\Delta \mathbf{x}_{t}}=\mathbf{J}_{p} \mathbf{R}_{c s} \mathbf{J}_{\mathbf{x}}\left(\mathbf{p}_{s}^{i}\right) \\
2
\end{gathered}
$$

Other likelihoods


2D-3D error
point-to-line distance


3D-3D error
point-to-point distance

inconsistent consistent

1) Push model inside silhouette
2) Force the model to explain the image

Distance transform + overlapp term

Sminchisescu F \& G 2001

## Region-based



Rosenhahn et.al.
Use model as region mask Q that separates foreground from background

$$
\begin{aligned}
e(\mathbf{x})= & -\int_{\Omega} Q(\mathbf{x}, \mathbf{r}) \log p_{1} \\
& \left.+(1-Q(\mathbf{x}, \mathbf{r})) \log p_{2}\right) d \mathbf{r}
\end{aligned}
$$

## Optical flow



Bregler and Malik
Parameterize flow with human motion model

$$
\begin{aligned}
& {\left[\begin{array}{ll}
I_{x} & I_{y}
\end{array}\right] \cdot\left[\begin{array}{l}
u \\
v
\end{array}\right]-I_{t}=0} \\
& {\left[\begin{array}{ll}
I_{x} & I_{y}
\end{array}\right] \cdot \operatorname{Pr}_{c}\left(\Delta \mathbf{p}_{s}\right)-I_{t}=0}
\end{aligned}
$$

It is fast and accurate
$\times$ Prone to local minima
$\times$ Requires initialization
$\times$ Matching cost is ambiguous
$x$ Single hypothesis propagated

1) Kinematic parameterization

- Rotation Matrices
- Euler Angles
- Quaternions
- Twists and Exponential maps
- Kinematic chains

2) Subject model

- Geometric primitives
- Detailed Body Scans
- Human Shape models

3) Inference

- Observation likelihood
- Local optimization
- Particle Based inference

First order Markov process


$$
\begin{array}{ll}
\mathbf{y}_{t}=\left(\mathbf{r}_{1} \ldots \mathbf{r}_{N}\right) & \text { Image observations at } \mathrm{t} \\
\mathbf{x}_{t} & \text { State space, pose parameters at } \mathrm{t}
\end{array}
$$

- Once I know $\mathbf{X}_{t-1}, \mathbf{X}_{t}$ is independent on previous measurements

$$
p\left(\mathbf{x}_{t} \mid \mathbf{x}_{t-1}, \mathbf{y}_{1: t-1}\right)=p\left(\mathbf{x}_{t} \mid \mathbf{x}_{t-1}\right)
$$

- Once I know the state, the new measurement becomes independent on the others

$$
p\left(\mathbf{y}_{t} \mid \mathbf{x}_{t}, \mathbf{y}_{1: t-1}\right)=p\left(\mathbf{y}_{t} \mid \mathbf{x}_{t}\right)
$$



Distribution approximated with a set of weighted samples

Particle Filter

$$
\underline{p\left(\mathbf{x}_{t} \mid \mathbf{y}_{1: t}\right)}=p\left(\mathbf{y}_{t} \mid \mathbf{x}_{t}\right) \int p\left(\mathbf{x}_{t} \mid \mathbf{x}_{t-1}\right) p\left(\mathbf{x}_{t-1} \mid \mathbf{y}_{1: t-1}\right) d \mathbf{x}_{t-1}
$$

Posterior t-1


Temporal Dynamics


Posterior t
Diffusion


## $\operatorname{tnt}$

 Particle Filter

Condensation, Isaard and Blake 1996

Resampling

$$
\mathscr{P}_{t}^{+}:=\left\{\pi_{t}^{(i)}, \mathbf{x}_{t}^{(i)}\right\}_{i=1}^{N}
$$

Resample with probability equal to the weights

## Sampling


weight

$$
w\left(\mathbf{y}_{t}, \mathbf{x}_{t}=\mathbf{x}_{t}^{(i)}\right)=\exp \left(-e\left(\mathbf{x}_{t}^{(i)}\right)\right)
$$

## Observation likelihood is highly multimodal!



Video from Sminchisescu and Triggs


1) Multiple optima
2) Huge search space

Iteratively evaluate smooth versions of $p\left(\mathbf{y}_{t} \mid \mathbf{x}_{t}\right)$
Particles reduced by a factor $>10$

Less prone to local optima

Not as robust as
Bayesian
$\chi_{\text {Still computationaly }}$ expensive

Deutscher et.al. Gall et.al.


Hybrid MCMC

## Localy optimize every sample of MCMC

Cho and Fleet
Likelihood levelsets

- Samples


## Covariance Scaled Sampling

## Scatter particles along cost function valley

Sminchisescu and Triggs
$\sqrt{ }$ Explore high dimensional space more efficiently
$\sqrt{ }$ Dedicates some particles to explore globaly


Generative modeling:

- Need to model Kinematics
- Need to model Shape
- Need to model Observation Likelihood
- Texture
- Ilumination
- ufff lots of work so ...


## IS THIS THE END OF GENERATIVE ?

Well, depends on the application...
xIn totaly uncontrolled scenarios will never work!
$\checkmark$ But the accuracy is still higher and they generalize to complex motions better than discriminative approaches
$\checkmark$ Useful as refinement stage coupled with discriminative initialization

