Human Motion Analysis Lecture 8: Shape and pose

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TTI Chicago

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- B. Allen, B. Curless and Z. Popovic. Articulated Body Deformation from Range Scan Data, , ACM SIGGRAPH 2002.
- B. Allen, B. Curless and Z. Popovic. The space of human body shapes: reconstruction and parameterization from range scans, ACM SIGGRAPH 2003.
- D. Anguelov, P. Srinivasan, D. Koller, S. Thrun, J. Rodgers. SCAPE: Shape Completion and Animation of People, ACM SIGGRAPH 2004.
- R. Urtasun, PhD. Thesis, Chapters 4, 5 and 6.
- Some slides provided by Luca Ballan.

We will look into generative approaches to pose estimation. We will focus on:

- shape priors
- pose priors

The problem of human pose estimation

• The goal is given an image I to estimate the 3D location and orientation of the body parts **y**.



• Generative approaches: focus on modeling

$$p(\phi|\mathbf{I}) = rac{p(\mathbf{I}|\phi)p(\phi)}{p(\mathbf{I})}$$

• Discriminative approaches: focus on modeling directly

$\mathit{p}(\phi|\mathbf{I})$

Today we will talk about generative approaches. Later in the class we will cover discriminative approaches.

Generative approach models

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Types of generative approaches:

- Bayesian approaches: focus on approximating p(φ|I), usually via sampling (e.g., particle filter).
- Optimization or energy-based techniques: focus on computing the MAP or ML estimate of p(φ|I).

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- Image likelihood: $p(\mathbf{I}|\phi)$
- Priors: $p(\phi)$

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Priors: $p(\phi)$

- Joint limits
- Shape priors
- Pose priors
- Dynamical priors
- Physics

Likelihood models: $p(\mathbf{I}|\phi)$

- Monocular tracking: 2D-3D correspondences, silhouettes, edges, template matching, etc.
- Multi-view tracking: stereo, visual hull, etc.

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Shape representations



Likelihood vs shape



- Skeleton
- Simple primitives: cylinders, cones, truncated cones, ellipsoids
- Superquadrics
- Implicit surfaces
- Scan mesh
- Allen et al. models
- SCAPE model

Skeleton representation

- Human body as a kinematic tree, where joints are connected by segments of fix length.
- Simplest representation.



Simple primitives I

• A cylinder can be expressed as

$$\left(\frac{x}{a}\right)^2 + \left(\frac{y}{a}\right)^2 = 1$$

• An elliptic cylinder can be expressed as

$$\left(\frac{x}{a}\right)^2 + \left(\frac{y}{b}\right)^2 = 1$$



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Simple primitives II

- A **cone** is a three-dimensional geometric shape that tapers smoothly from a flat, usually circular base to a point called the apex or vertex
- A cone with its apex cut off by a plane parallel to its base is called a **truncated cone** or **frustum**.



Figure: (Left) Right circular cone. (Center) Oblique circular cone. (Right) frustum.

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Simple primitives III

 An ellipsoid is a type of quadric surface that is a higher dimensional analogue of an ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

• If the axis are not aligned, it's represented as $\mathbf{xAx}^T = 1$



• Superquadrics are a family of geometric shapes defined by formulas that resemble those of elipsoids and other quadrics, except that the squaring operations are replaced by arbitrary powers.

$$\frac{|x|^r}{a} + \frac{|y|^s}{b} + \frac{|z|^t}{c} \le 1$$

with $r, s, t \in \Re^+$, and $a, b, c \in \Re$.

- The superquadrics include many shapes that resemble cubes, octahedra, cylinders, lozenges and spindles, with rounded or sharp corners.
- Superellipsoids are a special case when r = s = t.

Superquadrics II



















Superquadrics representing humans



Figure: humans represented using superquadrics (Sminchisescu03)

Implicit surfaces

• The skin metaball surface S is a generalized algebraic surface that is defined as a level set of the summation over n 3D densities of primitives

$$F(x, y, z) = \sum_{i=1}^{n} f_i(x, y, z)$$
 with $f_i(x, y, z) = \exp(-2d_i(x, y, z))$

with d_i the distance to the *i*-th primitive.

• The implicit surface is defined by the level set

$$\mathcal{S} = \{ [x, y, z] \in \Re^3 | F(x, y, z) = L \}$$





SCAN

Home-made 3D Body Scanner (< 2000 Euro)





Shape: Silhouettes + Stereo Texture: Wavelet blending

Shape: 500k faces -> 13k faces Texture: 6000x3500 pixels



Deformations

Split the surface in small pieces which moves rigidly attached each to only one bone





Deal with non-rigid deformation

- Skeletal Subspace Deformation
- Pose space deformation





Likelihood vs deformation



 The position of a control vertex v_j on the deforming surface of an articulated object lies in the subspace defined by the rigid transformations of that point

$$\hat{\mathbf{v}}_{j} = \sum \alpha_{j,k} L_{k}(\mathbf{v}_{j}) \mathbf{v}_{j} = \sum \alpha_{j,k} L_{k}^{\delta} (L_{k}^{0})^{-1} L_{p}^{0} \mathbf{v}_{j}$$

where L_p^0 is the transform from the surface containing \mathbf{v}_j to the world system, L_k^0 is the transform from the stationary skeletal frame k to the world system, and L_k^δ expresses the moving skeletal frame k in the world system.

Skinning or Skeleton-Subspace Deformation (SSD)

 The position of a control vertex v_j on the deforming surface of an articulated object lies in the subspace defined by the rigid transformations of that point

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where L_{ρ}^{0} is the transform from the surface containing \mathbf{v}_{j} to the world system, L_{k}^{0} is the transform from the stationary skeletal frame k to the world system, and L_{k}^{δ} expresses the moving skeletal frame k in the world system.

The matrix α = {α_{j,k}} is the normalized non-linear distance between the vertex j and the bone k axis



• In SSD the deformation is restricted to the indicated subspace. Extreme in the case of twist.



Figure: Problems of SSD (Lewis et al. 03)

- In SSD the deformation is restricted to the indicated subspace. Extreme in the case of twist.
- SSD does not permit direct manipulation
- The solution of PSD is the identification of an appropriate space for defining deformations.
- The deformation is defined as

$$ar{\mathbf{v}}_j = \mathbf{v}_j + f_{interp}(joints, parameters)$$

Comparison SSD vs PSD



Figure: Comparison of (Top) SSD with (Bottom) PSD. (Lewis et al. 03)

Comparison SSD vs PSD



Figure: Comparison of (Left) SSD with (Right) PSD. (Lewis et al. 03)

Articulated Body Deformations from Range Scan Data

• GOAL: body parts are scanned in a set of key poses, and then animations are generated by smoothly interpolating among these poses using scattered data interpolation techniques.



Figure: Articulated Body Deformations from Range Scan Data (Allen et al. 02)

Problems of Articulated Deformations from Scan Data

- To create compelling animations by observation we need more than just a single scan.
- In order to establish a domain for interpolation, we must discover the pose of each scan.
- Interpolation techniques require a one-to-one correspondence between points on the scanned surfaces, but the scanned data consists of unstructured meshes with no such correspondence.
- Range scans are frequently incomplete because of occlusions and grazing angle views. Thus, we are faced with the challenge of filling holes in the range data.
- Due to the combinatorics of the problem, we cannot capture a human body in every possible pose. Thus, we must blend between independently posed scans.

- Using markers placed on the subject during range scanning, we reconstruct the pose of each scan.
- We then create a hole-filled, parameterized reconstruction at each pose using displacement-mapped subdivision surfaces.
- Lastly, we create shapes in new poses using scattered data interpolation and spatially varying surface blending.

Determining the pose

• A skeleton is fitted by first identifying the markers and then minimizing

$$\min_{\mathbf{m},\mathbf{q},\mathbf{k}} \sum_{i=1}^{P} \sum_{j=1}^{m} ||\mathbf{o}_{ij} - \mathbf{c}_j(\mathbf{m}_j,\mathbf{q}_i,\mathbf{k})||_2^2$$

with c_j the estimated position of the markers, o_{ij} the observed position, m_j is the local position, q_i is the pose, and k are the kinematics.


Determining deformations

• Create a subdivision surface that approximates the real surface



Figure: Displaced Subdivision Surfaces (Lee et al. 00)

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Determining deformations

- Create a subdivision surface that approximates the real surface
- **Displaced subdivision surfaces** consist of a template subdivision surface, T, and a displacement map d that describes the final surface S by displacing the template along the normal, \mathbf{n} , to the template surface

$$S(\mathbf{u},\mathbf{q}) = T(\mathbf{u},\mathbf{q}) + d(\mathbf{u},\mathbf{q})\mathbf{n}(\mathbf{u},\mathbf{q})$$



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• Unlike standard displaced subdivision surfaces, the displacements are based on multiple example shapes

$$d(\mathbf{u},\mathbf{q}) = \sum_{i=1}^{n} w_i(\mathbf{u},\mathbf{q}) d_i(\mathbf{u})$$

with $d_i(\mathbf{u})$ the displacement map of the *i*-th example, $w_i(\mathbf{u}, \mathbf{q})$ the scattered data interpolation weights



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• Hole filling in 3D and refitting.

Results: Interpolation between novel poses

Space of human body shapes (Allen et al. 03)

• Use the CAESAR dataset.



- Aligned the meshes to a template by using local affine transformations of each template vertex.
- Use an objective function that is the combination of smoothness, alignment and markers that help avoid local minima.
- Applications: model the space of shapes (PCA), texture transfer, etc.

Local parameterization and matching I

- Fit the template surface \mathcal{T} to a scanned surface \mathcal{D} , each represented with a triangular mesh.
- We assume that each vertex v_i in the template can suffer an affine transformation T_i ∈ ℜ^{4×4}.
- This results in 12 dof per vertex.
- We wish to find the set of transformations that move all points in \mathcal{T} to \mathcal{T}' , so that \mathcal{T}' is close to \mathcal{D} .



Local parameterization and matching II

- We solve for the local transformation by $\min_{\mathbf{T}} \alpha E_d + \beta E_s + \gamma E_m$
- The data error E_d is defined as

$$E_d = \sum_{i=1}^n w_i dist^2(\mathbf{T}_i \mathbf{v}_i, \mathcal{D})$$

with *dist* the distance between a transformed vertex $\mathbf{T}_i \mathbf{v}_i$ and a mesh \mathcal{D} .

• The **smoothness error** *E_s* is computed as

$$E_s = \sum_{i,j\in\mathcal{E}} ||\mathbf{T}_i - \mathbf{T}_j||_F^2$$

where $|| \cdot ||_F$ is the Frobenious norm, and \mathcal{E} is the set of neighboring vertices.

• The marker error E_m is

$$E_m = \sum_{i=1}^m ||\mathbf{T}_{\kappa_i} \mathbf{v}_{\kappa_i} - \mathbf{m}_i||_2^2$$

with \mathbf{m}_i the position of the observed markers.

Local parameterization and matching II



Figure: The data error, indicated by the red arrows. The dashed red arrows do not contribute to the data error because the nearest point on \mathcal{D} is a hole boundary. The marker error penalizes distance between the marker points on the transformed surface and on \mathcal{D} (here \mathbf{v}_3 is associated with m_0). (Allen et al. 03)

Hole filling

- Robust estimator that uses 0 weight for holes and outliers, only smoothness is used. Use a confidence value fort he matching
- The user specifies regions difficult to match, e.g., ear. The system favors the template over those areas.



Applications: Texture transfer

• Because the parameterization is consistent we can transfer texture.



Figure: Allen et al 03

• We can morph between any two subjects by taking linear combinations of the vertices.



Figure: Allen et al 03

Applications: Shape matching

- Shape model is created using PCA.
- The basis are used to fit new shape.



Figure: A scanned mesh that was not included in the data set previously, and does not resemble any of the other scans. (b) A surface match using PCA weights and no marker data. (c) Using (b) as a template surface, we get a good match to the surface using our original method without markers. (d) Next, we demonstrate using very sparse data; in this case, only the 74 marker points. (e) A surface match using PCA weights and no surface data (Allen et al 03)

Applications: Skeleton transfer

 Manually create a skeleton and skinning for one character, and automatically transfer the skeleton



Figure: Allen et al 03

Applications: Feature based synthesis

- Principal component analysis helps to characterize the space of human body variation, but it does not provide a direct way to explore the range of bodies with intuitive controls, such as height, weight, age, and sex.
- We relate several variables simultaneously by learning a linear mapping between the controls and the PCA weight.

$$\mathbf{M}[f_1,\cdots,f_l,1]^T = \mathbf{p}$$

with f_i are feature values of an individual, and **p** are the corresponding PCA weights.

• Assembling all the feature together and solving the linear system we have

$$M = PF^{\dagger}$$

with \mathbf{F}^{\dagger} the pseudoinverse of \mathbf{F} .

 By adding Δ**p** = **M**Δ**f** to the PCA weights of that individual, we can edit their features, e.g., making them gain or lose weight.

Applications: Feature based synthesis



Figure: The left part of this figure demonstrates feature-based synthesis, where an individual is created with the required height and weight. On the right, we demonstrate feature-based editing. The outlined figure is one of the original subjects, after being parameterized into our system. The gray figures demonstrate a change in height and/or weight. Allen et al 03

Video

SCAPE model

- SCAPE: Shape Completion and Animation for PEople (Angelov et al. 04).
- A data driven approach for building two models: **pose** and **shape**.
- The models of shape and pose can be combined to produce 3D surface models with realistic muscle deformations of different people in different poses.
- The **pose deformation** component of our model is acquired from a set of dense 3D scans of a single person in multiple poses.
- Deformation is decoupled into rigid (skeleton) and non-rigid components (e.g., flexing of the muscles).
- The deformation is local and only depends on adjacent body parts, and thus remains low-dimensional.

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- The **shape variation** is acquired from a set of 3D scans of different people in different poses.
- This shape variation is represented in terms of PCA, and it does not model deformations due to pose.

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- This shape variation is represented in terms of PCA, and it does not model deformations due to pose.

- 2 datasets are generated: 70 poses of a particular subject for the pose, and 37 + 8 people for the shape.
- The meshes are hole-filled
- One of the meshes in the pose data is selected as template mesh.
- To put the mesh into correspondences a small number of markers (4-10) are hand specified.
- An algorithm of Correlated Correspondences which minimizes deformation and matches similar-looking surface regions is used to create additional correspondences (140-200).
- These makers are used to bring the mesh into correspondences.

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Figure: Angelov et al. 04

SCAPE local parameterization

- Let triangle p_k = [x_{k,1}, x_{k,2}, x_{k,3}]. Deformations are apply to local coordinates of the triangle v̂_{k,j} = x_{k,j} x_{k,1}.
- Every triangle can have a linear transformation $\mathbf{Q}_{k}^{i} \in \Re^{3 \times 3}$, which induces a non-rigid pose deformation, and a rotation \mathbf{R}_{l}^{i} , which is constant for all the points that belong to body part *l*.



SCAPE pose deformation

• The local deformation matrices are learned by solving

$$\min_{\mathbf{Q}_{1}^{i},\cdots,\mathbf{Q}_{P}^{i}} = \sum_{k} \sum_{j=2}^{3} ||\mathbf{R}_{l(k)}^{i} \mathbf{Q}_{k}^{i} \hat{\mathbf{v}}_{j,k} - \mathbf{v}_{j,k}^{i}||_{2}^{2} + \alpha \sum_{j,k \in \mathcal{E}} \delta_{l(j),l(k)} ||\mathbf{Q}_{j}^{i} - \mathbf{Q}_{k}^{i}||_{2}^{2}$$

- The pose deformation model is learned by learning a linear regressor from the difference of twist of the two adjacent joints to the transformation matrices Qⁱ_k.
- Given the Rⁱ_l and the transformations Qⁱ_k obtained from the regressor, a mesh can be synthesized by solving

$$\min_{\mathbf{y}_{1},\cdots,\mathbf{y}_{m}}\sum_{k}\sum_{j=2}^{3}||\mathbf{R}_{l(k)}^{i}\mathbf{Q}_{k}^{i}\hat{v}_{j,k}-(y_{j,k}-y_{1,k})||_{2}^{2}$$

with \mathbf{y}_i the *j*-th point in the mesh.

Poses modeled with SCAPE



Figure: Examples of poses captured with Angelov et al. 04

Modeling body shape deformations

 The body shape deformation is modeled using an additional deformation matrix Sⁱ_k such that a vertex can be computed as

$$\mathbf{v}_{j,k}^i = \mathbf{R}_{l(k)}^i \mathbf{S}_k^i \mathbf{Q}_k^i \hat{\mathbf{v}}_{j,k}$$

• The deformations are learned by minimizing

$$\min_{S^{i}} \sum_{k} \sum_{j=2}^{3} ||\mathbf{R}_{l(k)}^{i} \mathbf{S}_{k}^{j} \mathbf{Q}_{k}^{i} \hat{v}_{j,k} - v_{j,k}^{i}||_{2}^{2} + \gamma \sum_{j,k \in \mathcal{E}} \delta_{l(j),l(k)} ||\mathbf{S}_{j}^{i} - \mathbf{S}_{k}^{i}||_{2}^{2}$$

• A model of shape deformations $\mathbf{S}^i \in \Re^{9 imes N}$ is learned using PCA, such that

$$S^i = U\beta^i + \mu$$

• Recall that in the pose deformation model **R**ⁱ and **Q**ⁱ_k have already been estimated.

Shapes modeled with SCAPE



Figure: Examples of shapes captured with Angelov et al. 04

Deformation transfer

• Given the rotations **R** and the coefficients β , we can solve for a mesh

$$\min_{\mathbf{y}_{1},\cdots,\mathbf{y}_{m}}\sum_{k}\sum_{j=2}^{3}||\mathbf{R}_{l(k)}\mathbf{S}_{k}(\beta)\mathbf{Q}_{k}(\mathbf{R})\hat{v}_{j,k}-(y_{j,k}-y_{1,k})||_{2}^{2}$$



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Applications: Shape completion



Applications: animation from mocap



Video

Priors: $p(\phi)$

- Joint limits
- Shape priors
- Pose priors
- Dynamical priors
- Physics

Briefly described pose priors based on dimensionality reduction

- Linear priors: PCA
- Non linear priors: GPLVM

Briefly described motion priors

- Non linear models: GPDM
- Spatio-temporal linear models

Probabilistic PCA

- Linear-Gaussian relationship between latent variables and data.
- X are 'nuisance' variables.


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- Latent variable model approach:
 - Define Gaussian prior over *latent space*, **X**.



$$p(\mathbf{Y}|\mathbf{X},\mathbf{W}) = \prod_{i=1}^{N} \mathcal{N}\left(\mathbf{y}_{i,:} | \mathbf{W} \mathbf{x}_{i,:}, \sigma^{2} \mathbf{I}\right)$$

Linear pose priors: PCA

- Linear-Gaussian relationship between latent variables and data.
- X are 'nuisance' variables.
- Latent variable model approach:
 - Define Gaussian prior over *latent space*, **X**.
 - Integrate out nuisance *latent variables.*



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$$p\left(\mathbf{X}\right) = \prod_{i=1}^{N} \mathcal{N}\left(\mathbf{x}_{i,:} | \mathbf{0}, \mathbf{I}\right)$$

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- X are 'nuisance' variables.
- Latent variable model approach:
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$$p(\mathbf{X}) = \prod_{i=1}^{N} \mathcal{N}\left(\mathbf{x}_{i,:} | \mathbf{0}, \mathbf{I}\right)$$

$$p\left(\mathbf{Y}|\mathbf{W}\right) = \prod_{i=1}^{N} \mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{0}, \mathbf{W}\mathbf{W}^{\mathrm{T}} + \sigma^{2}\mathbf{I}\right)$$

Probabilistic PCA Max. Likelihood Soln (Tipping and Bishop, 1999b)



Probabilistic PCA Max. Likelihood Soln (Tipping and Bishop, 1999b)

$$p(\mathbf{Y}|\mathbf{W}) = \prod_{j=1}^{D} \mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{0},\mathbf{C}\right), \quad \mathbf{C} = \mathbf{W}\mathbf{W}^{\mathrm{T}} + \sigma^{2}\mathbf{I}$$

$$\log p(\mathbf{Y}|\mathbf{W}) = -\frac{N}{2} \log |\mathbf{C}| - \frac{1}{2} \operatorname{tr} \left(\mathbf{C}^{-1} \mathbf{Y}^{\mathrm{T}} \mathbf{Y} \right) + \operatorname{const.}$$

If \mathbf{U}_q are first q principal eigenvectors of $N^{-1}\mathbf{Y}^{\mathrm{T}}\mathbf{Y}$ and the corresponding eigenvalues are Λ_q ,

$$\mathbf{W} = \mathbf{U}_{q} \mathbf{L} \mathbf{R}^{\mathrm{T}}, \quad \mathbf{L} = \left(\Lambda_{q} - \sigma^{2} \mathbf{I} \right)^{\frac{1}{2}}$$

where ${\bm R}$ is an arbitrary rotation matrix.

Two ways to construct the prior

 Assume a deterministic mapping: use the mean prediction and optimize directly in the latent space

$$\mathbf{y} pprox \mathbf{W} \mathbf{x} = \mathbf{U}_q \mathbf{L} \mathbf{R}^T \mathbf{x}$$

In the generative tracking, the state is then $\phi = \mathbf{x}$. The latent space is typically called the PCA weights.

• Create a density model in the pose space (Salzmann et al. 10)

$$-\log p(\mathbf{y}) = ||\mathbf{y}\mathbf{U}_{q}\mathbf{L}^{-1/2}||_{2}^{2}$$

the state then becomes $\phi = \mathbf{y}$.

- Define *linear-Gaussian relationship* between latent variables and data.
 - **Novel** Latent variable approach:



$$p\left(\mathbf{Y}|\mathbf{X},\mathbf{W}\right) = \prod_{i=1}^{N} \mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{W}\mathbf{x}_{i,:},\sigma^{2}\mathbf{I}\right)$$

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 - **Novel** Latent variable approach:
 - Define Gaussian prior over *parameters*, **W**.



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$$p\left(\mathbf{Y}|\mathbf{X}\right) = \prod_{j=1}^{D} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0}, \mathbf{X}\mathbf{X}^{\mathrm{T}} + \sigma^{2}\mathbf{I}\right)$$

Dual Probabilistic PCA Max. Likelihood Soln (Lawrence, 2004)



Dual Probabilistic PCA Max. Likelihood Soln (Lawrence, 2004)

$$p\left(\mathbf{Y}|\mathbf{X}\right) = \prod_{j=1}^{D} \mathcal{N}\left(\mathbf{y}_{:,j}|\mathbf{0},\mathbf{K}\right), \quad \mathbf{K} = \mathbf{X}\mathbf{X}^{\mathrm{T}} + \sigma^{2}\mathbf{I}$$

$$\log p\left(\mathbf{Y}|\mathbf{X}\right) = -\frac{D}{2}\log |\mathbf{K}| - \frac{1}{2}\mathrm{tr}\left(\mathbf{K}^{-1}\mathbf{Y}\mathbf{Y}^{\mathrm{T}}\right) + \mathrm{const}$$

If \mathbf{U}'_{q} are first q principal eigenvectors of $D^{-1}\mathbf{Y}\mathbf{Y}^{\mathrm{T}}$ and the corresponding eigenvalues are Λ_{q} ,

$$\mathbf{X} = \mathbf{U}'_{q} \mathbf{L} \mathbf{R}^{\mathrm{T}}, \quad \mathbf{L} = (\Lambda_{q} - \sigma^{2} \mathbf{I})^{\frac{1}{2}}$$

where R is an arbitrary rotation matrix.

Probabilistic PCA Max. Likelihood Soln (Tipping and Bishop, 1999b)

$$p(\mathbf{Y}|\mathbf{W}) = \prod_{i=1}^{N} \mathcal{N}\left(\mathbf{y}_{i,:}|\mathbf{0},\mathbf{C}\right), \quad \mathbf{C} = \mathbf{W}\mathbf{W}^{\mathrm{T}} + \sigma^{2}\mathbf{I}$$

$$\log p\left(\mathbf{Y}|\mathbf{W}\right) = -\frac{N}{2}\log |\mathbf{C}| - \frac{1}{2}\operatorname{tr}\left(\mathbf{C}^{-1}\mathbf{Y}^{\mathrm{T}}\mathbf{Y}\right) + \operatorname{const.}$$

If \mathbf{U}_q are first q principal eigenvectors of $N^{-1}\mathbf{Y}^{\mathrm{T}}\mathbf{Y}$ and the corresponding eigenvalues are Λ_q ,

$$\mathbf{W} = \mathbf{U}_q \mathbf{L} \mathbf{R}^{\mathrm{T}}, \quad \mathbf{L} = (\Lambda_q - \sigma^2 \mathbf{I})^{\frac{1}{2}}$$

where ${\bm R}$ is an arbitrary rotation matrix.

The Eigenvalue Problems are equivalent

• Solution for Probabilistic PCA (solves for the mapping)

$$\mathbf{Y}^{\mathrm{T}}\mathbf{Y}\mathbf{U}_{q} = \mathbf{U}_{q}\Lambda_{q}$$
 $\mathbf{W} = \mathbf{U}_{q}\mathbf{L}\mathbf{V}^{\mathrm{T}}$

• Solution for Dual Probabilistic PCA (solves for the latent positions)

$$\mathbf{Y}\mathbf{Y}^{\mathrm{T}}\mathbf{U}_{q}^{\prime} = \mathbf{U}_{q}^{\prime}\Lambda_{q} \qquad \mathbf{X} = \mathbf{U}_{q}^{\prime}\mathbf{L}\mathbf{V}^{\mathrm{T}}$$

Equivalence is from

$$\mathbf{U}_q = \mathbf{Y}^{\mathrm{T}} \mathbf{U}_q' \Lambda_q^{-\frac{1}{2}}$$

Non-Linear Latent Variable Model

- Define *linear-Gaussian relationship* between latent variables and data.
- Novel Latent variable approach:
 - Define Gaussian prior over *parameteters*, **W**.
 - Integrate out *parameters*.



$$p(\mathbf{Y}|\mathbf{X}, \mathbf{W}) = \prod_{i=1}^{n} N(\mathbf{y}_{i,:}|\mathbf{W}\mathbf{x}_{i,:}, \sigma^{2}\mathbf{I})$$

$$p(\mathbf{W}) = \prod_{i=1}^{D} N(\mathbf{w}_{i,:}|\mathbf{0},\mathbf{I})$$
$$p(\mathbf{Y}|\mathbf{X}) = \prod_{i=1}^{D} N(\mathbf{y}_{:,i}|\mathbf{0},\mathbf{X}\mathbf{X}^{\mathrm{T}} + \sigma^{2}\mathbf{I})$$

- Inspection of the marginal likelihood shows ...
 - The covariance matrix is a covariance function.



$$p(\mathbf{Y}|\mathbf{X}) = \prod_{j=1}^{D} N\left(\mathbf{y}_{:,j}|\mathbf{0}, \mathbf{X}\mathbf{X}^{\mathrm{T}} + \sigma^{2}\mathbf{I}\right)$$

- Inspection of the marginal likelihood shows ...
 - The covariance matrix is a covariance function.
 - We recognise it as the 'linear kernel'.



$$p(\mathbf{Y}|\mathbf{X}) = \prod_{j=1}^{D} N(\mathbf{y}_{:,j}|\mathbf{0},\mathbf{K})$$

$$\mathbf{K} = \mathbf{X}\mathbf{X}^{\mathrm{T}} + \sigma^2 \mathbf{I}$$

- Inspection of the marginal likelihood shows ...
 - The covariance matrix is a covariance function.
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This is a product of Gaussian processes with linear kernels.

- Inspection of the marginal likelihood shows ...
 - The covariance matrix is a covariance function.
 - We recognise it as the 'linear kernel'.



Replace linear kernel with non-linear kernel for non-linear model.

This is called the Gaussian Process Latent Variable Model (GPLVM)

Two ways to construct the prior

• Assume a deterministic mapping: use the mean prediction and optimize directly in the latent space

$$\mathbf{y} \approx \boldsymbol{\mu} = \mathbf{Y}^T \mathbf{K}^{-1} \mathbf{k}_*(\mathbf{x})$$

In the generative tracking, the state is then $\phi = \mathbf{x}$.

• Use the full probabilistic model

$$-\log p(\mathbf{y}|\mathbf{x}) = \frac{||\mathbf{y} - \boldsymbol{\mu}||_2^2}{2\sigma^2(\mathbf{x})} + \frac{d}{2}\log(\sigma^2(\mathbf{x}))$$

the state then becomes $\boldsymbol{\phi} = [\mathbf{x}, \mathbf{y}]$, with

$$\sigma^2(\mathbf{x}) = k_{*,*} - \mathbf{k}_* \mathbf{K}^{-1} \mathbf{k}_*$$

• We now how an additional prior over dynamics

$$-\log p(\mathbf{x}_t | \mathbf{x}_{t-1}) = \frac{||\mathbf{x}_t - \hat{\boldsymbol{\mu}}||_2^2}{2\hat{\sigma}^2(\mathbf{x})} + \frac{d}{2}\log(\hat{\sigma}^2(\mathbf{x}))$$

with

$$\hat{\mu}(\mathbf{x}_t, \mathbf{x}_{t-1}) = \mathbf{X}_{out}^T \hat{\mathbf{K}}^{-1} \hat{\mathbf{k}}_* \hat{\sigma}(\mathbf{x}_{t-1}) = \hat{k}_{*,*} - \hat{\mathbf{k}}_* \hat{\mathbf{K}}^{-1} \hat{\mathbf{k}}_*$$

where $\hat{\mathbf{K}}$ is computed from \mathbf{X}_{in} .

Linear motion priors: spatio-temporal PCA

• Given a set of training sequences, if we can dynamic time warp them and set a canonical sampling (*M* samples), we can produce a set of examples

$$\mathbf{Y}_i = [\mathbf{y}_1, \cdots, \mathbf{y}_M]$$



Spatio-temporal eigenvectors

• We can then learn from N spatio-temporal examples a linear PCA model by creating a matrix

$$\mathbf{Y} = [\mathbf{Y}_1, \cdots, \mathbf{Y}_N]$$

with $\mathbf{Y} \in \Re^{N \times D \cdot M}$, where the basis are spatio-temporal.

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Spatio-temporal single motion latent space



Figure: Spatio-temporal latent space for (left) walking, (right) running (Urtasun et al. 04)

Spatio-temporal multiple motion latent space



Figure: Spatio-temporal latent space for multiple motions (Urtasun et al. 04)

• Assume a deterministic mapping, and solve for a set of poses at the same time.

$$\mathbf{y}_* \approx \mathbf{U} \mathbf{L} \mathbf{R}^T \mathbf{x}$$

• **Constant style:** assume a single latent variable is enough to model the style

$$\boldsymbol{\phi} = [\mathbf{x}, \mathbf{t}_1, \cdots, \mathbf{t}_P]$$

where P is the length of the new motion, and t_i represents the phase of the motion at the *i*-th frame.

• **Varying style:** The style is changing, e.g., there is a transition from walking to running. The state is then augmented by

$$\boldsymbol{\phi} = [\mathbf{x}_1, \cdots, \mathbf{x}_P, \mathbf{t}_1, \cdots, \mathbf{t}_P]$$

- We learn how to create shape and motion priors.
- If you want to learn more, look at the additional material.
- Otherwise, do the research project on this topic!
- Next week we will look into image likelihoods and physics