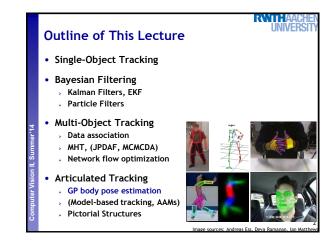
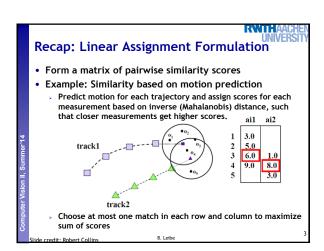
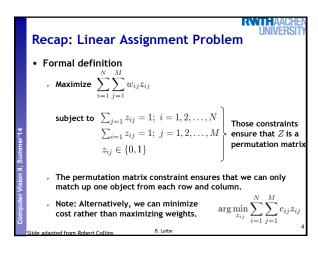
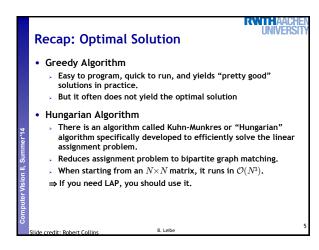
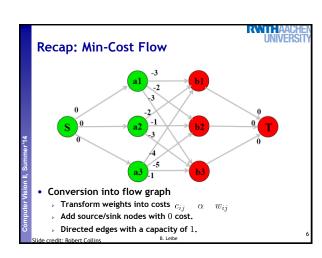
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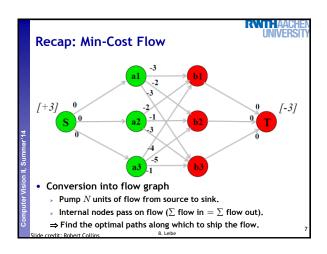


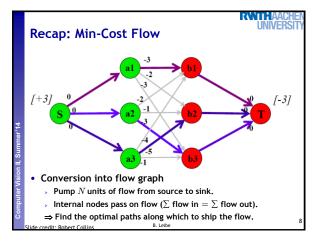


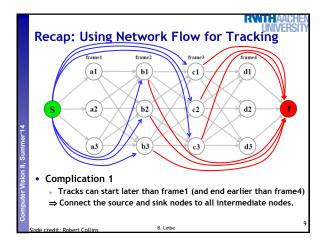


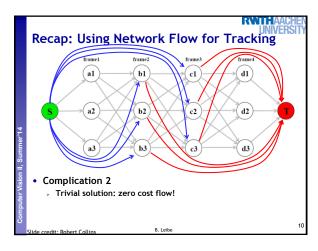


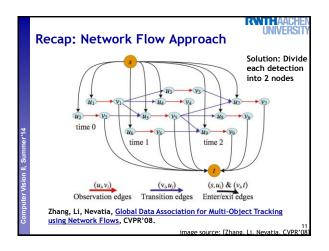


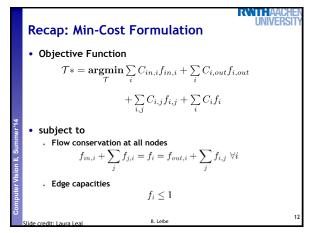


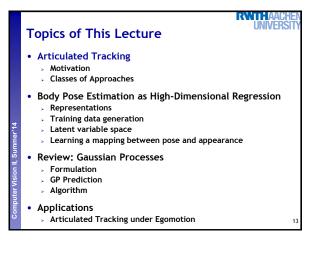


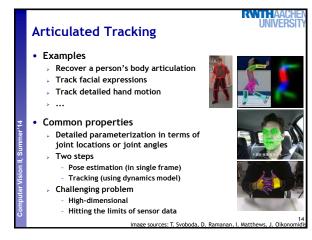


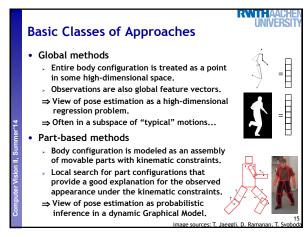


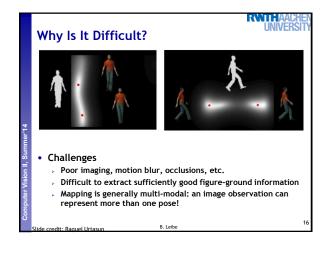




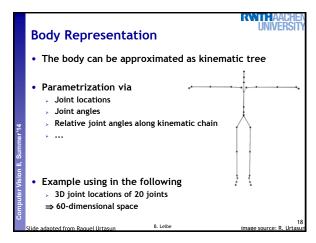


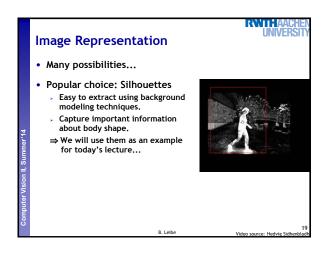


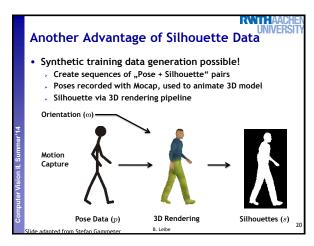


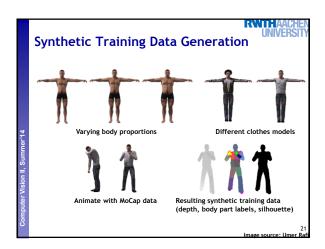


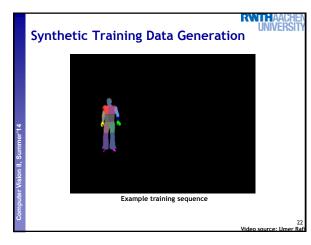


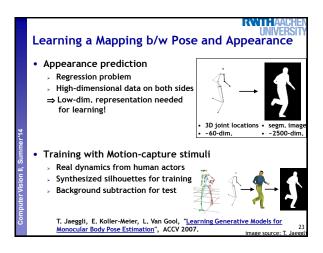


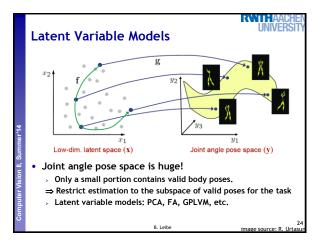


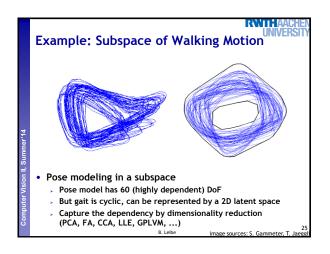


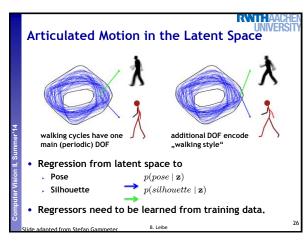


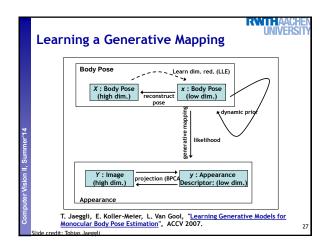


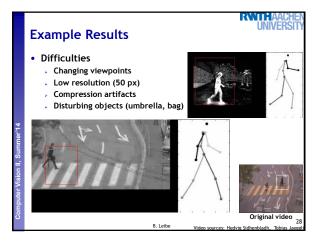


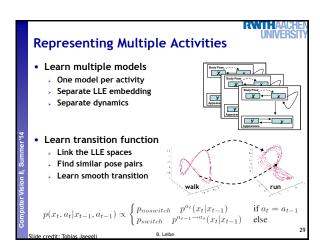


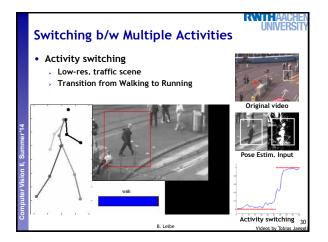




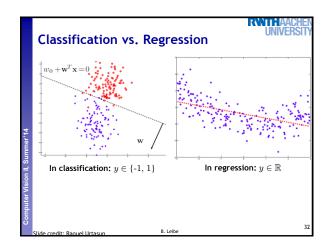


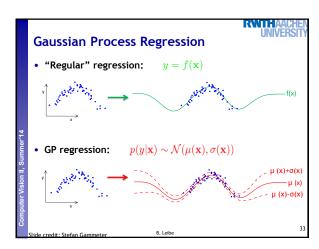


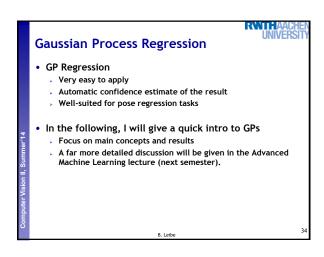


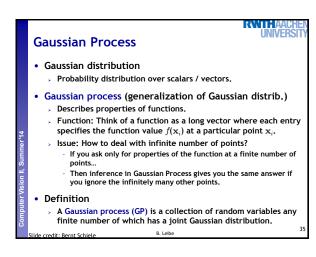


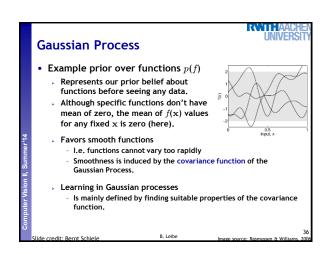
Topics of This Lecture • Articulated Tracking • Motivation • Classes of Approaches • Body Pose Estimation as High-Dimensional Regression • Representations • Training data generation • Latent variable space • Learning a mapping between pose and appearance • Review: Gaussian Processes • Formulation • GP Prediction • Algorithm • Applications • Articulated Tracking under Egomotion











Gaussian Process

· A Gaussian process is completely defined by

 \succ Mean function $m(\mathbf{x})$ and

$$m(\mathbf{x}) = \mathbb{E}[f(\mathbf{x})]$$

 \succ Covariance function $k(\mathbf{x}, \mathbf{x'})$

$$k(\mathbf{x}, \mathbf{x}') = \mathbb{E}[(f(\mathbf{x}) - m(\mathbf{x})(f(\mathbf{x}') - m(\mathbf{x}'))]$$

We write the Gaussian process (GP)

$$f(\mathbf{x}) \sim \mathcal{GP}(m(\mathbf{x}), k(\mathbf{x}, \mathbf{x}'))$$

Slide adapted from Bernt Schiele

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Gaussian Process: Squared Exponential

· Typical covariance function

- > Squared exponential (SE)
 - Covariance function specifies the covariance between pairs of random variables

$$\mathrm{cov}[f(\mathbf{x}_p),f(\mathbf{x}_q)] = k(\mathbf{x}_p,\mathbf{x}_q) = \exp\left\{-\frac{1}{2}|\mathbf{x}_p - \mathbf{x}_q|^2\right\}$$

Remarks

- Covariance between the outputs is written as a function between the inputs.
- The squared exponential covariance function corresponds to a Bayesian linear regression model with an infinite number of basis functions.
- For any positive definite covariance function k(.,.), there exists a (possibly infinite) expansion in terms of basis functions.

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Gaussian Process: Prior over Functions

Distribution over functions:

- Specification of covariance function implies distribution over functions,
- I.e. we can draw samples from the distribution of functions evaluated at a (finite) number of points.

> Procedure

We choose a number of input points X_{\star} . We write the corresponding covariance matrix (e.g. using SE) element-wise:

 $K(X_{\star}, X_{\star})$

Then we generate a random Gaussian vector with this covariance matrix: $f_{\star} \sim \mathcal{N}(\mathbf{0}, K(X_{\star}, X_{\star}))$

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Example of 3 functions

sampled

GP Prediction with Noisy Observations

· Assume we have a set of observations:

$$\{(\mathbf{x}_n, f_n) \mid n = 1, \dots, N\}$$
 with noise σ_n

 Joint distribution of the training outputs f and test outputs f according to the prior:

$$\left[\begin{array}{c} \mathbf{t} \\ \mathbf{f}_{\star} \end{array}\right] \sim \mathcal{N}\left(\mathbf{0}, \left[\begin{matrix} K(X,X) + \sigma_{n}^{2}I & K(X,X_{\star}) \\ K(X_{\star},X) & K(X_{\star},X_{\star}) \end{matrix}\right]\right)$$

- > $K(X, X_{\mbox{\tiny \star}})$ contains covariances for all pairs of training and test points.
- To get the posterior (after including the observations)
 - We need to restrict the above prior to contain only those functions which agree with the observed values.
 - Think of generating functions from the prior and rejecting those that disagree with the observations (obviously prohibitive).

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Result: Prediction with Noisy Observations

- · Calculation of posterior:
 - Corresponds to conditioning the joint Gaussian prior distribution on the observations:

$$\mathbf{f}_{\star}|X_{\star},X,\mathbf{t} \sim \mathcal{N}(\bar{\mathbf{f}_{\star}},\mathrm{cov}[\mathbf{f}_{\star}]) \qquad \bar{\mathbf{f}_{\star}} \ = \ \mathbb{E}[\mathbf{f}_{\star}|X,X_{\star},\mathbf{t}]$$

with:

$$\bar{\mathbf{f}}_{\star} = K(X_{\star}, X) \left(K(X, X) + \sigma_n^2 \mathbf{I} \right)^{-1} \mathbf{t}$$

$$\operatorname{cov}[\mathbf{f}_{\star}] = K(X_{\star}, X_{\star}) - K(X_{\star}, X) \left(K(X, X) + \sigma_{n}^{2} \mathbf{I} \right)^{-1} K(X, X_{\star})$$

 \Rightarrow This is the key result that defines Gaussian process regression!

The predictive distribution is a Gaussian whose mean and variance depend on the test points X and on the kernel $k(\mathbf{x},\mathbf{x}')$, evaluated on the training data X.

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GP Regression Algorithm

Very simple algorithm

> Based on the following equations (Matrix inv. \leftrightarrow Cholesky fact.) $\bar{f}_* = \mathbf{k}_*^T \left(K + \sigma_n^2 I\right)^{-1} \mathbf{t}$

$$\begin{aligned} & \operatorname{cov}[f_{\star}] \ = \ k(\mathbf{x}_{\star}, \mathbf{x}_{\star}) - \mathbf{k}_{\star}^{T} \left(K + \sigma_{n}^{2} I\right)^{-1} \mathbf{k}_{\star} \\ & \log p(\mathbf{t}|X) \ = \ -\frac{1}{2} \mathbf{t}^{T} \left(K + \sigma_{n}^{2} I\right)^{-1} \mathbf{t} - \frac{1}{2} \log |K + \sigma_{n}^{2} I| - \frac{N}{2} \log 2\pi \end{aligned}$$

