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# Particle Filtering aka CONDENSATION, Sequential Monte Carlo (SMC), . . .

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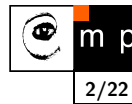
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<http://cmp.felk.cvut.cz>

**Last update:** April 12, 2010

- ◆ density propagation
- ◆ importance sampling
- ◆ efficient 3D head tracking by particle filter
- ◆ 2D tracking

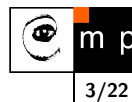
## What is tracking?



- ◆ At a certain time we need decide about one state (position) of the target object.
- ◆ Inner state representation can be arbitrary.
- ◆ Let represent the state of the object by probability density.
- ◆ Representing of the probability density by **particles** is one of the effective choices.

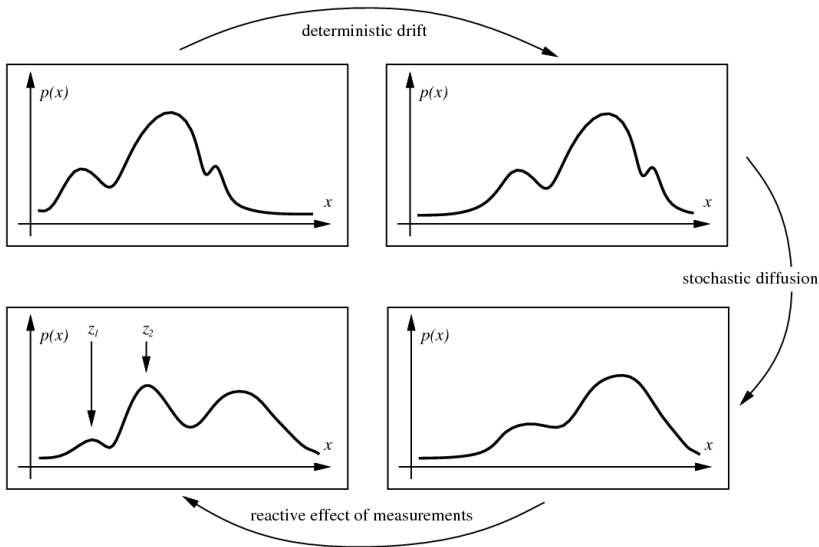
**Particle filter:** Particles a the input, measurements, update, . . . , particles at the output.

## Particle filter in computer vision



- ◆ technique known outside computer vision for long
- ◆ popularized under the acronym CONDENSATION in 1996 [4]
- ◆ CONDENSATION stands for CONditional DENsity propagATIOn
- ◆ simple, easy to implement, robust . . .
- ◆ frequently used in many algorithms
- ◆ comprehensive overview [2]

## Density propagation



1

<sup>1</sup>Figure from [1]

## Particle filtering

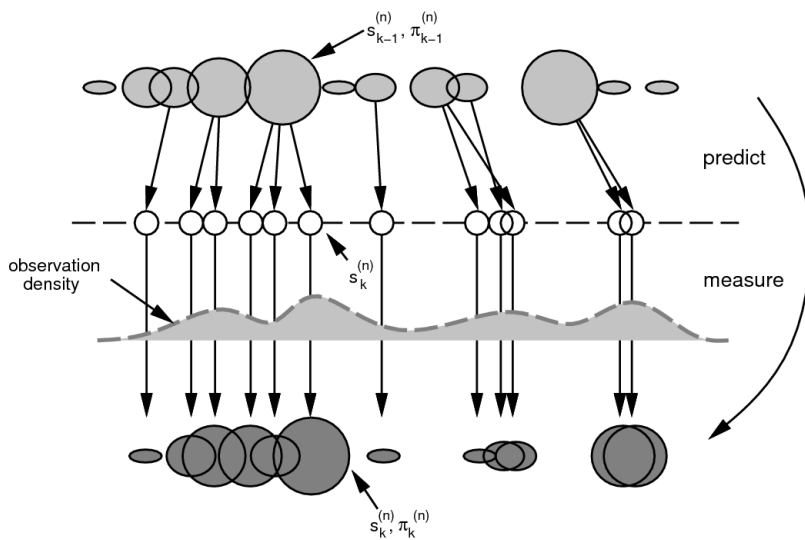
**Input:**  $S_{t-1} = \{(s_{(t-1)i}, \pi_{(t-1)i})\}, \quad i = 1, 2, \dots, N.$

**Output:**  $S_t$  and object state (position) if required

### Workflow for time $t$

1. Resample data  $S_{t-1}$  by using **importance sampling**.
2. Predict  $\tilde{s}_{(t)i}$ , think about position and velocity model.
3. Uncertainty in the state change  $\rightarrow$  noisify the predicted states.
4. Measure how well the predicted states fit the observation, and update weights  $\pi_t$ .
5. If needed compute the mean state (where is the target, actually?).
6. Update the prediction model if used.

## One condensation step



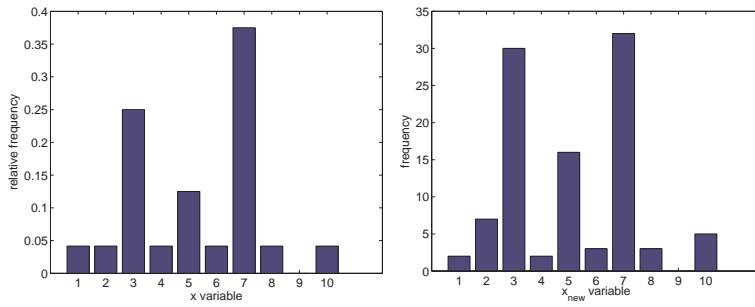
2

<sup>2</sup>Figure from [1]

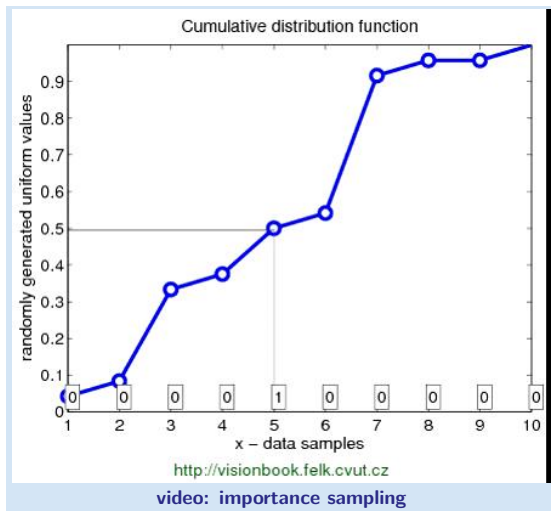
# Importance sampling

**Input:** set of samples with associated probabilities

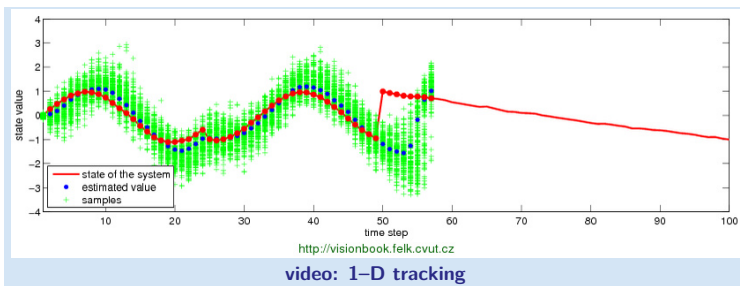
**Output:** new set of samples where the frequency depends proportionally on their probabilities



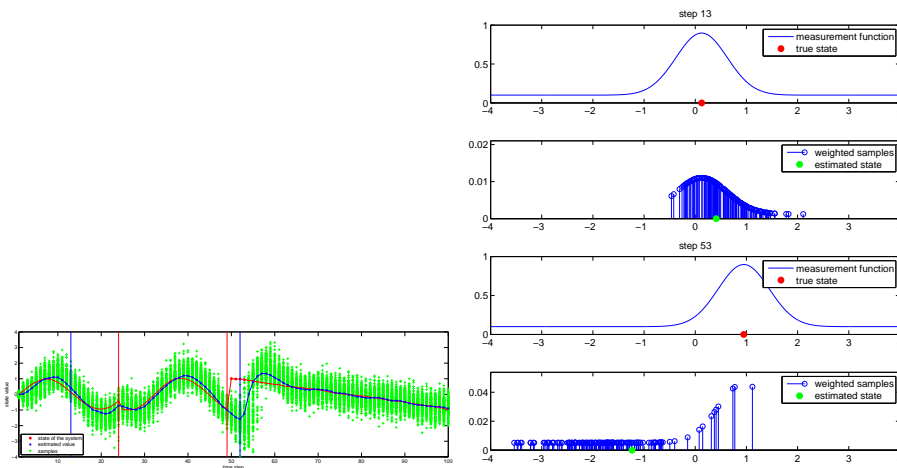
# Importance sampling



# Example: 1-D tracking



## Example: 1-D tracking, closer look



## Application: 3D head tracking in multicamera system



## 3D head tracking in multicamera system—essentials

Assume calibrated system,  $P^j$ , and motion segmented projections



- ◆ Head modeled as ellipsoid
- ◆ State comprises position, orientation, velocity vector . . .
- ◆ Ellipsoid project as ellipses into cameras
- ◆ We **measure** how far are the ellipses from contours

We will go step by step . . .

## Ellipsoid and its 2D projection

Quadric surface  $Q$

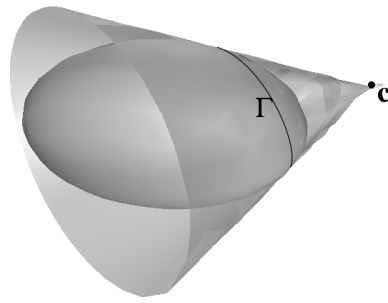
$$\mathbf{X}^T \mathbf{Q} \mathbf{X} = 0$$

project to a (line) conic

$$\mathbf{C}^* = \mathbf{P} \mathbf{Q} \mathbf{P}^T$$

point conic  $\mathbf{C}$  which is dual to  $\mathbf{C}^*$

$$\mathbf{u}^T \mathbf{C} \mathbf{u} = 0$$

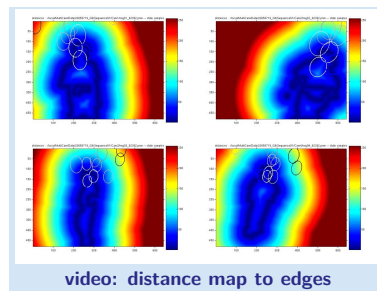
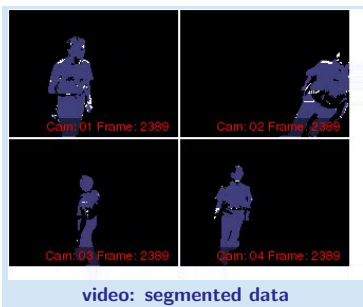


3

<sup>3</sup>Image from [3]

## Measurement in (multiple) images

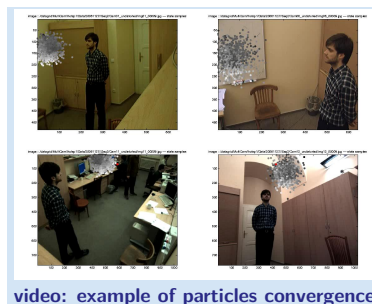
Remember, we can efficiently project outline of the ellipsoid to images.



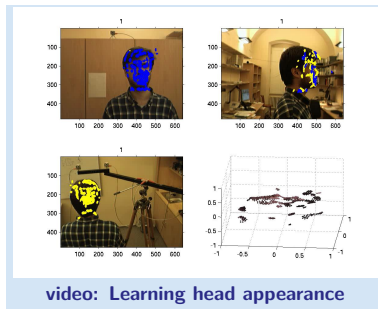
### Chamfer distance

- ◆ distance map computed just once per image
- ◆ measuring samples is just reading out values from a table

## Head 3D tracking — results



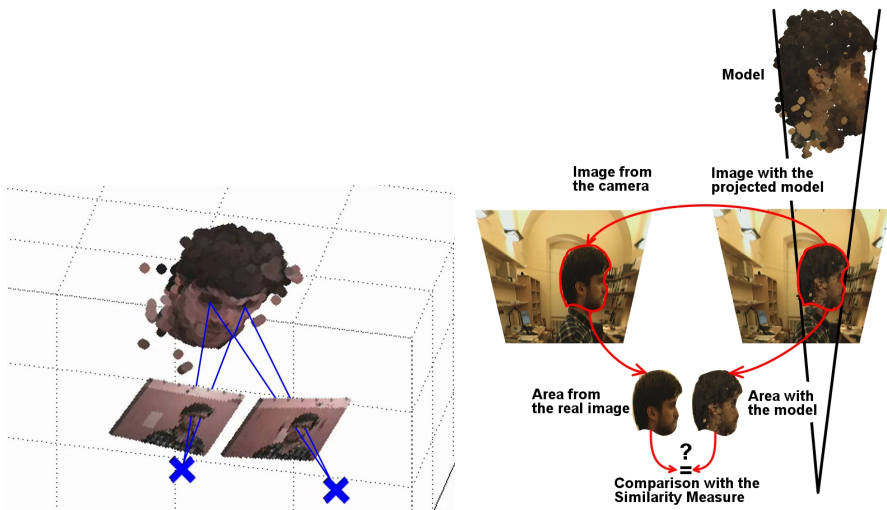
**Problem:** 3D position only, no orientation . . .



- ◆ Combines stereo and gradient based localization.
- ◆ Explanation of the principle [PDF; www<sup>4</sup>]. More in [6].

<sup>4</sup><http://cmp.felk.cvut.cz/projects/multicam/Demos/3Dtracking.html>

## 3D tracking — including appearance



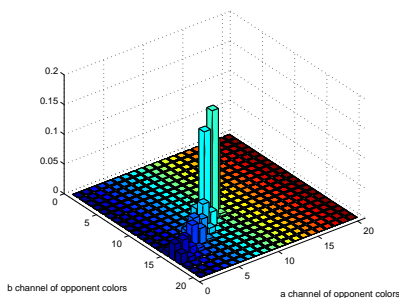
See [5] for details.

## 3D tracking — similarity measure

### Opponent colors

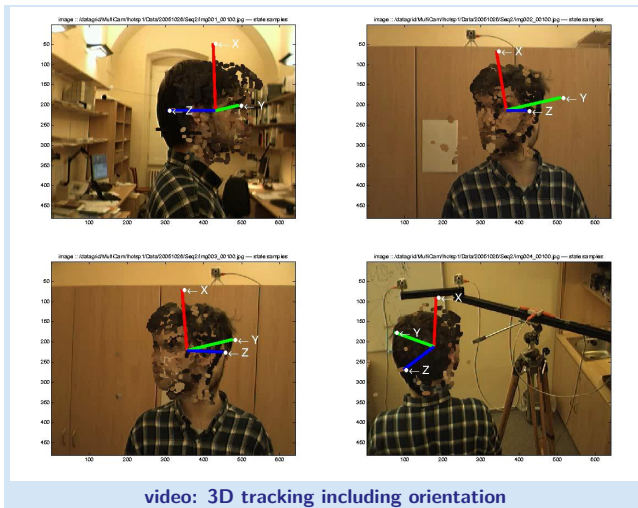
$$a = \frac{1}{2}(R - G), \quad b = \frac{1}{4}(2B - R - G), \quad a, b \in \langle -128, 127 \rangle.$$

### Histogram of opponent colors



### Bhattacharya distance

$$\text{bhattacharya}(\mathbf{I}, \mathbf{M}) = \sum_{k,l} \sqrt{I_{k,l} \cdot M_{k,l}}.$$



No post-processing, no smoothing applied.

# 2D tracking — object modeled by color histogram



# References

- [1] Andrew Blake and Michael Isard. *Active Contours : The Application of Techniques form Graphics, Vision, Control Theory and Statistics to Visual Tracking of Shapes in Motion*. Springer, London, Great Britain, 1998. On-line available at <http://www.robots.ox.ac.uk/~contours/>.
- [2] Arnaud Doucet, Nando De Freitas, and Neil Gordon. *Sequential Monte Carlo Methods in Practice*. Springer, 2001.
- [3] R. Hartley and A. Zisserman. *Multiple View Geometry in Computer Vision*. Cambridge University Press, Cambridge, UK, 2000. On-line resources at: <http://www.robots.ox.ac.uk/~vgg/hzbook/hzbook1.html>.
- [4] Michael Isard and Blake Andrew. Contour tracking by stochastic propagation of conditional density. In *Proceedings of European Conference on Computer Vision*, pages 343–356, 1996. Demos, code, and more detailed info available at <http://www.robots.ox.ac.uk/~misard/condensation.html>.
- [5] Petr Lhotský. Detection and tracking objects using sequential monte carlo method. MSc Thesis K333–24/07, CTU–CMP–2007–01, Department of Cybernetics, Faculty of Electrical Engineering Czech Technical University, Prague, Czech Republic, January 2007.
- [6] Karel Zimmermann, Tomáš Svoboda, and Jiří Matas. Multiview 3D tracking with an incrementally constructed 3D model. In *Third International Symposium on 3D Data Processing, Visualization and Transmission*, Chapel Hill, USA, June 2006. University of North Carolina.



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