

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

**Tomáš Svoboda**, [svoboda@cmp.felk.cvut.cz](mailto:svoboda@cmp.felk.cvut.cz)

Czech Technical University in Prague, Center for Machine Perception

<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.

# What is tracking?

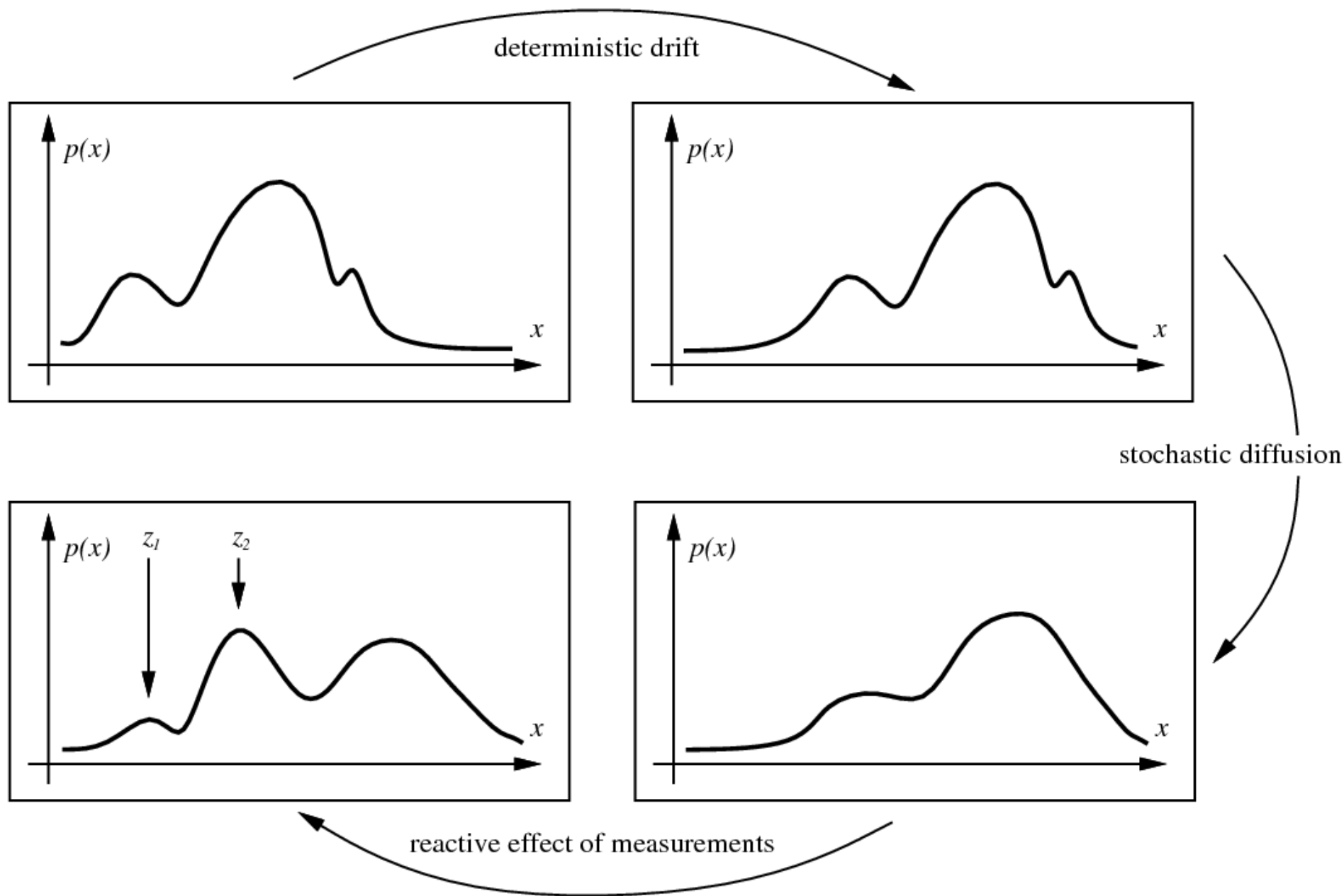
- ◆ At a certain time we need decide about one state (position) of the target object.
- ◆ Inner state representation can be arbitrary.
- ◆ Let represent the state of the object by probability density.
- ◆ Representing of the probability density by **particles** is one of the effective choices.

**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



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

# Particle filtering

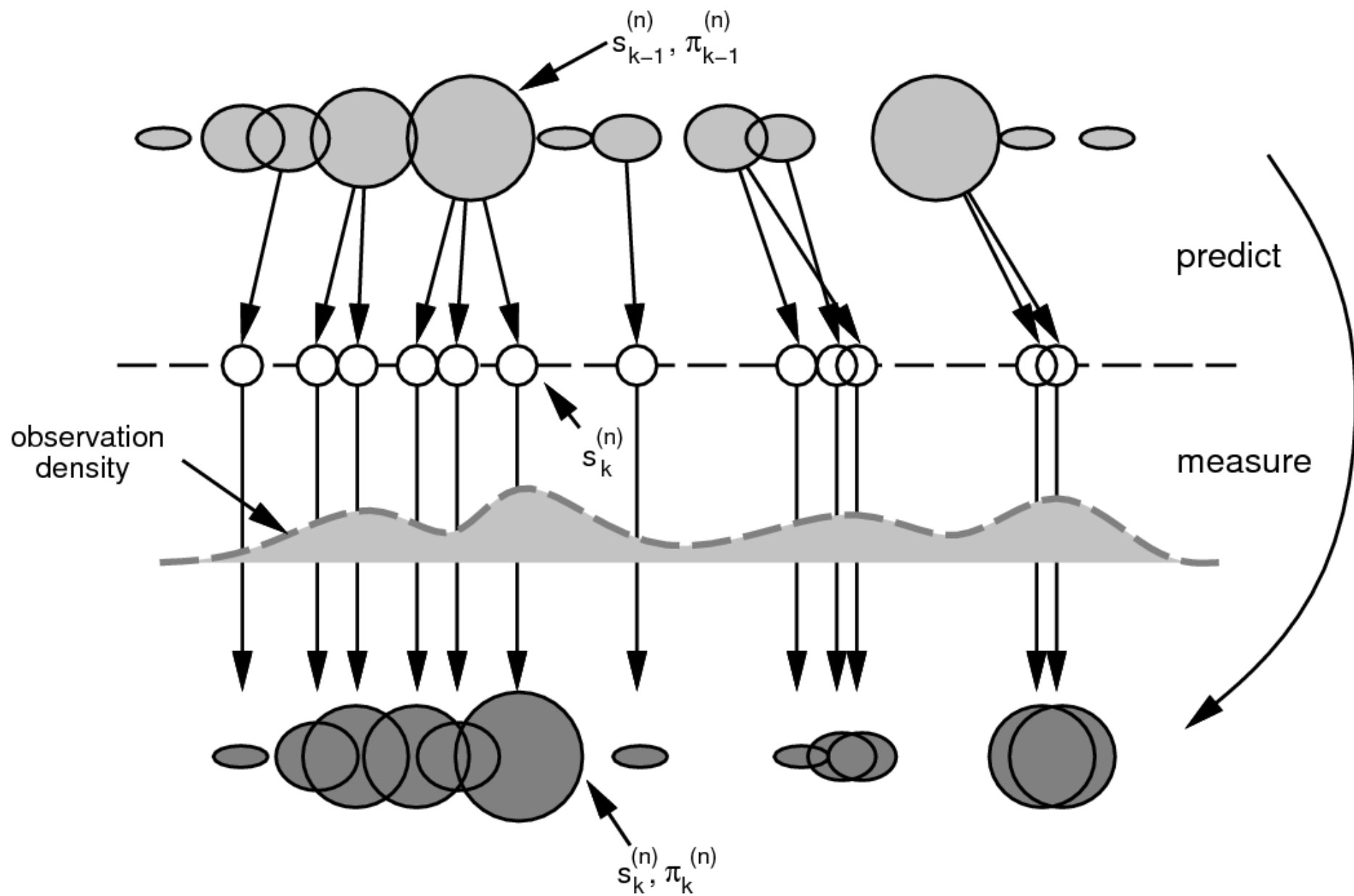
**Input:**  $S_{t-1} = \{(\mathbf{s}_{(t-1)i}, \pi_{(t-1)i})\}$ ,  $i = 1, 2, \dots, N$ .

**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  $\tilde{\mathbf{s}}_{(t)i}$ , 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.

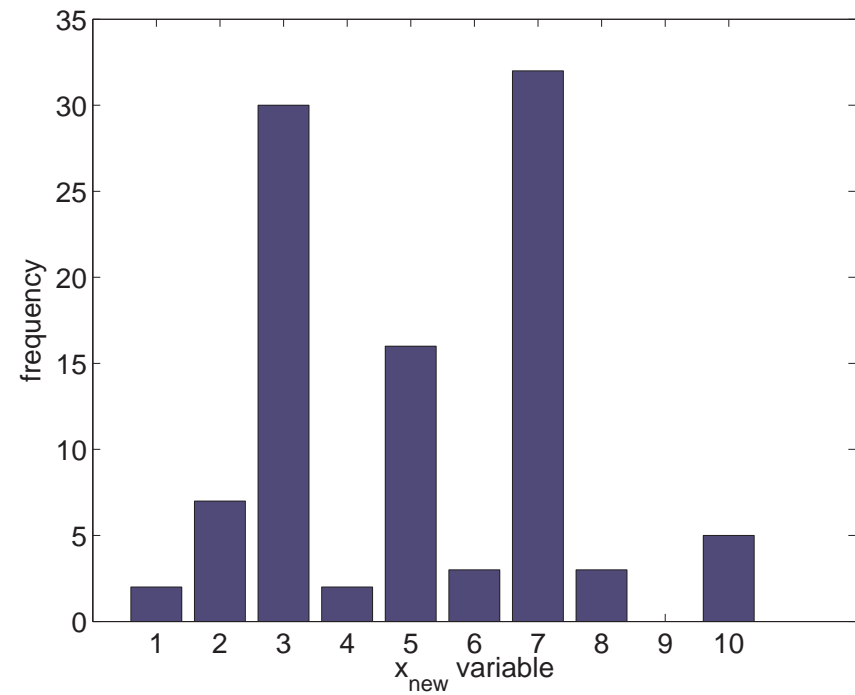
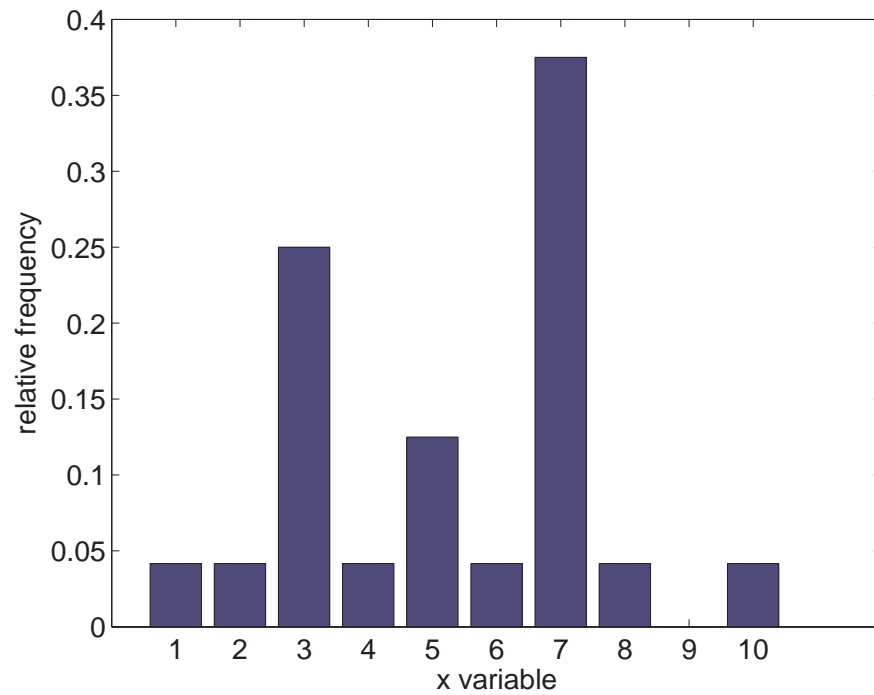
# One condensation step



# Importance sampling

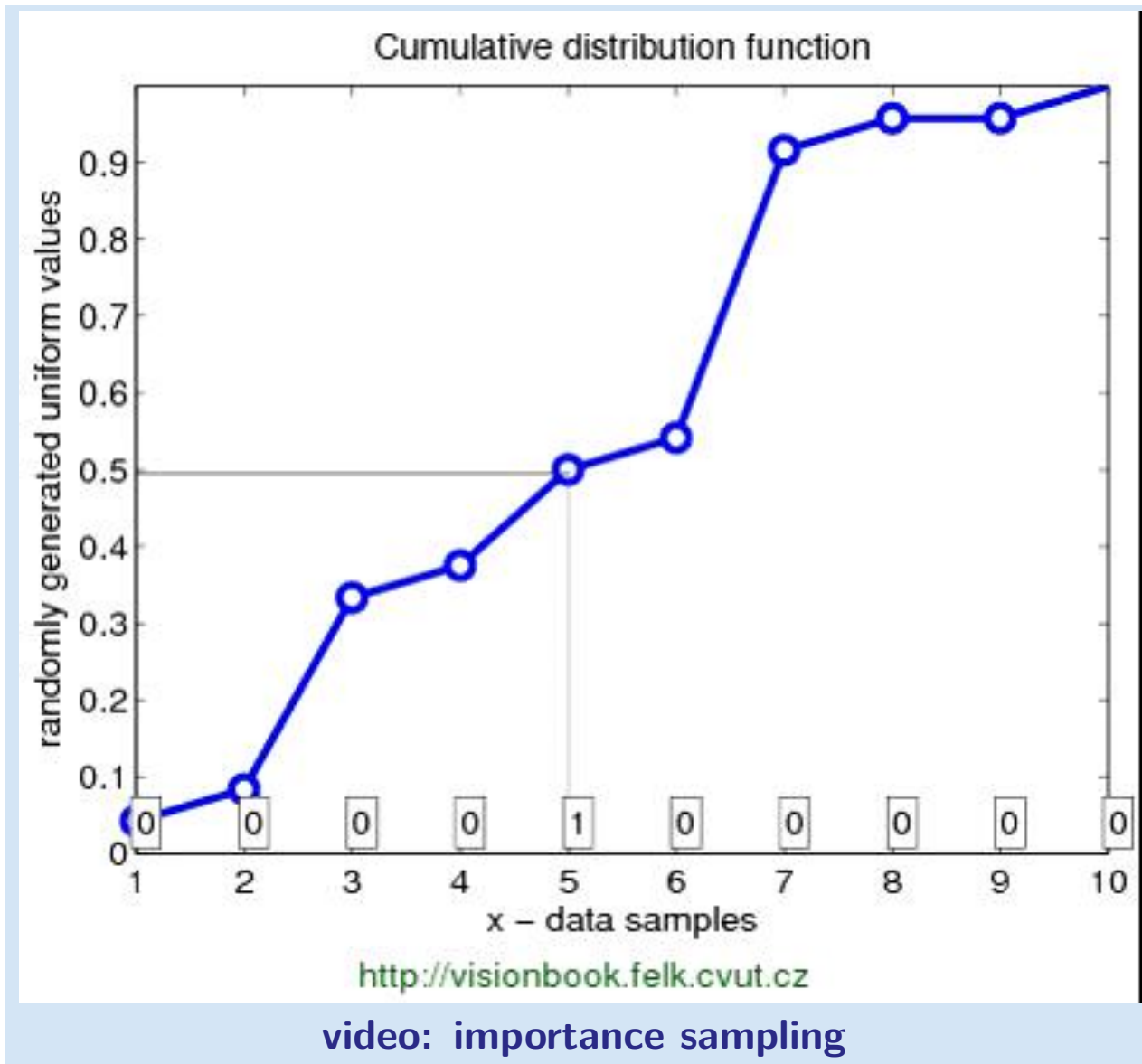
**Input:** set of samples with associated probabilities

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

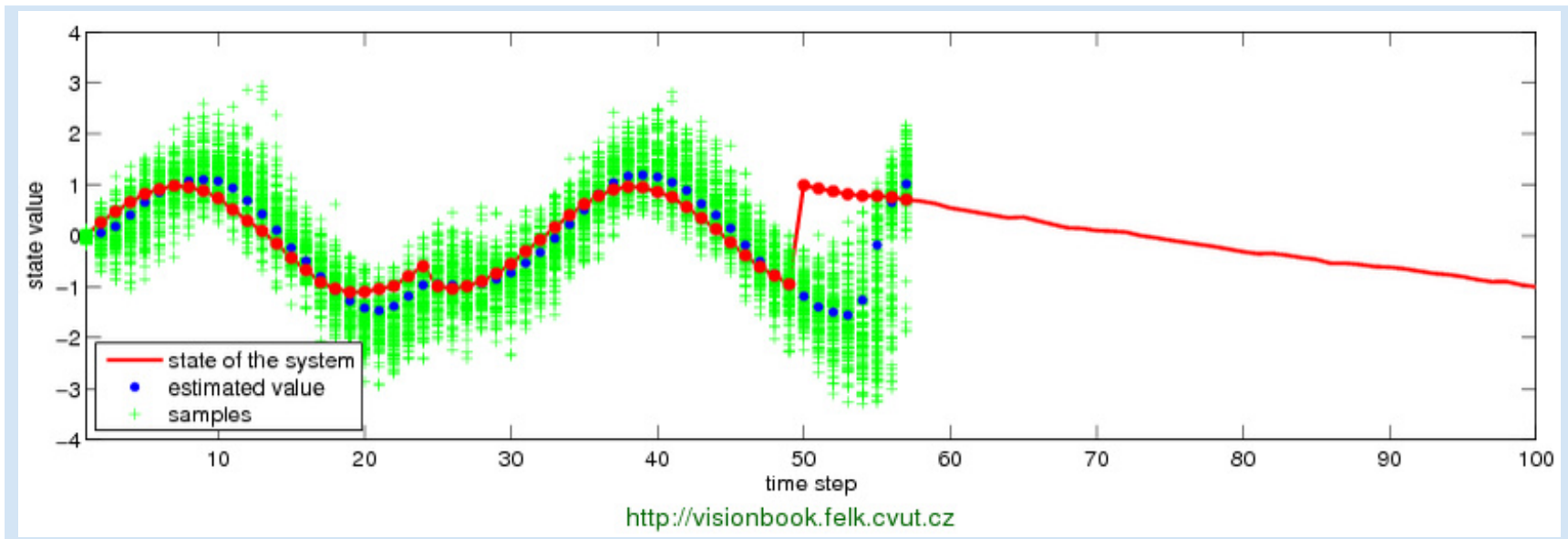




# Importance sampling

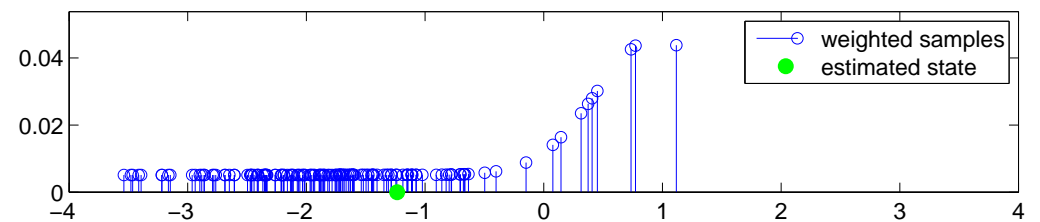
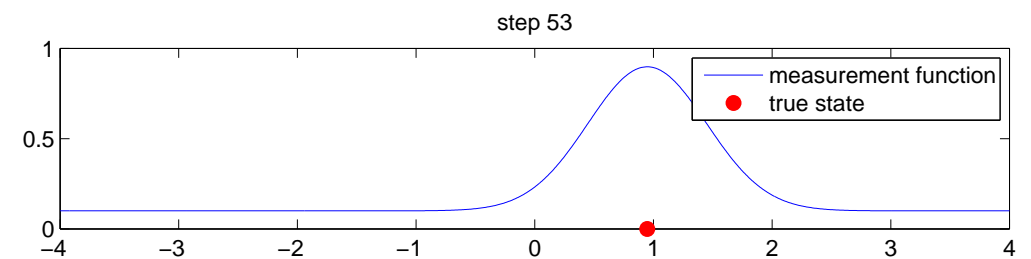
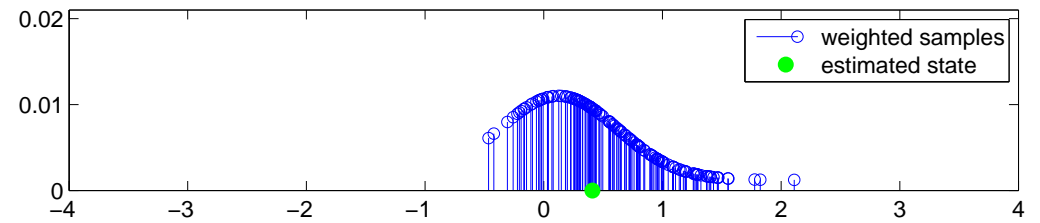
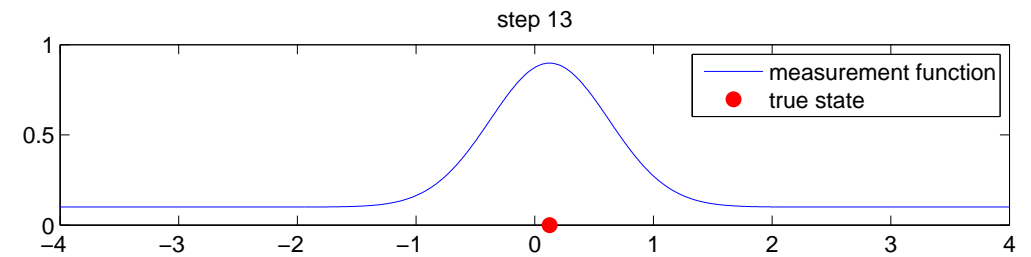
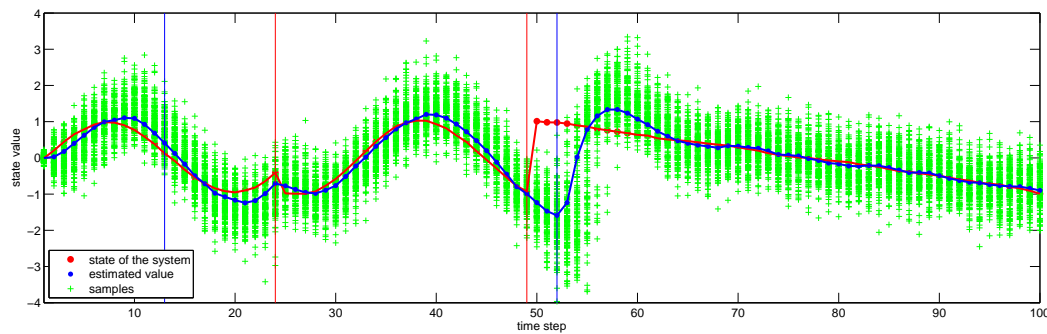


# Example: 1-D tracking



video: 1-D tracking

# Example: 1-D tracking, closer look



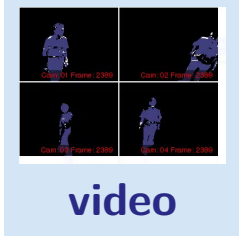
# Application: 3D head tracking in multicamera system



video

# 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  $Q$

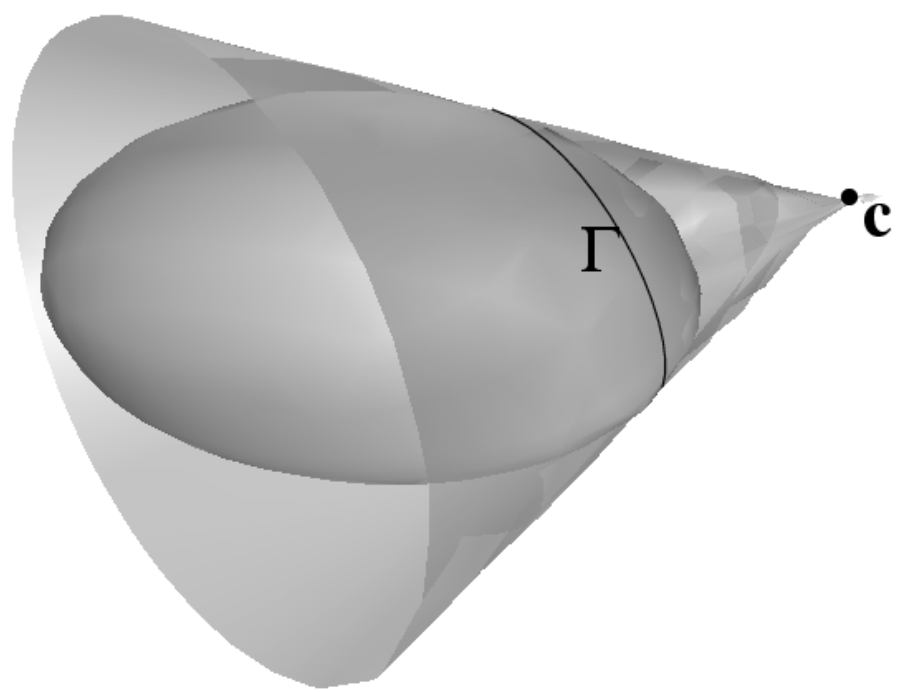
$$\mathbf{X}^T \mathbf{Q} \mathbf{X} = 0$$

project to a (line) conic

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

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

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



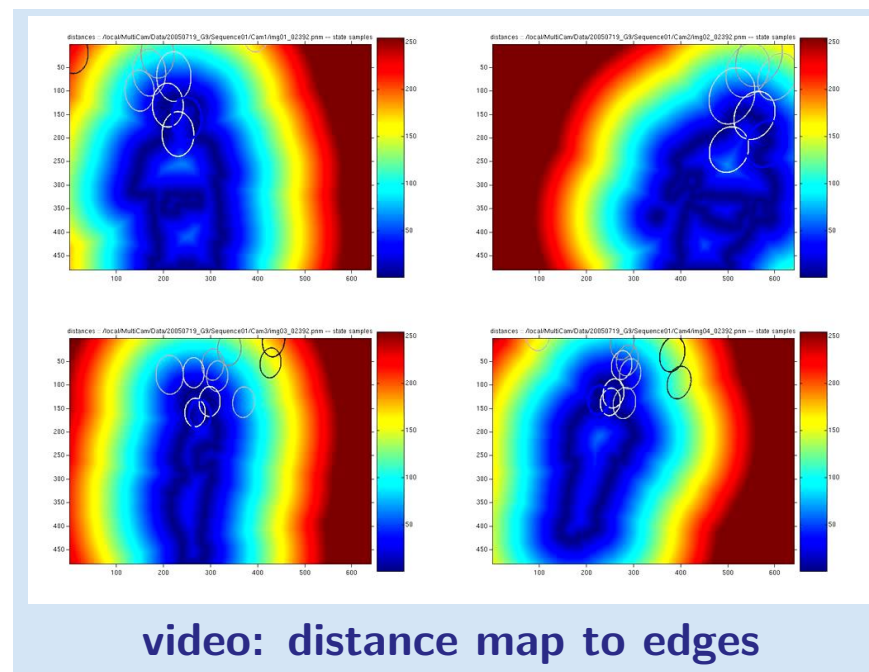
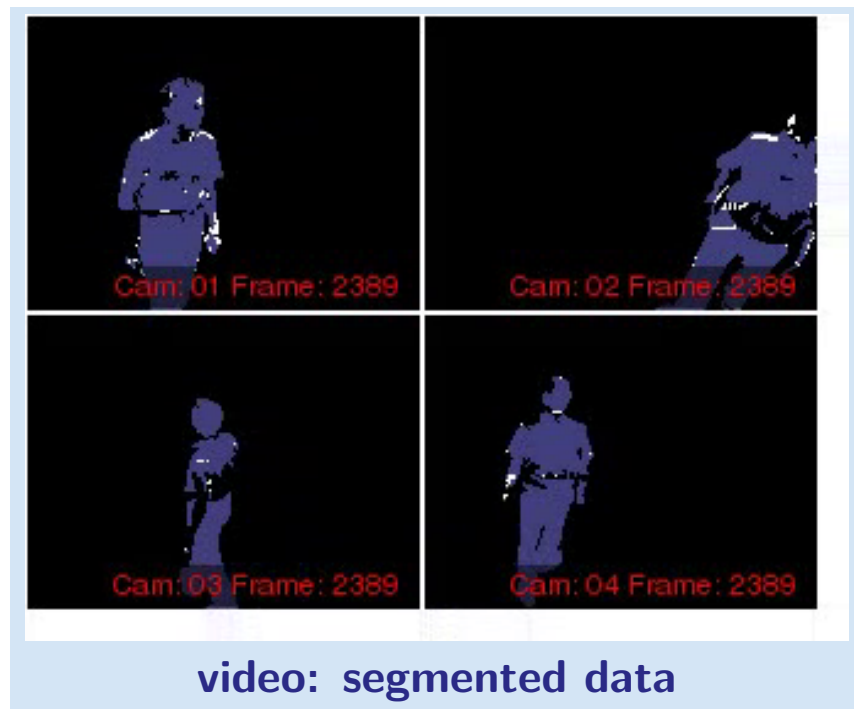
3

---

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

# Measurement in (multiple) images

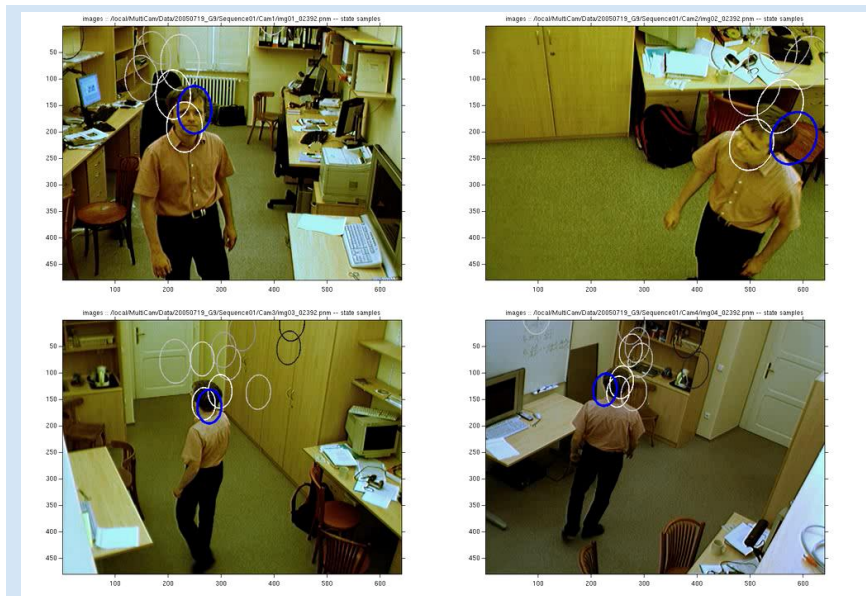
Remember, we can efficiently project outline of the ellipsoid to images.



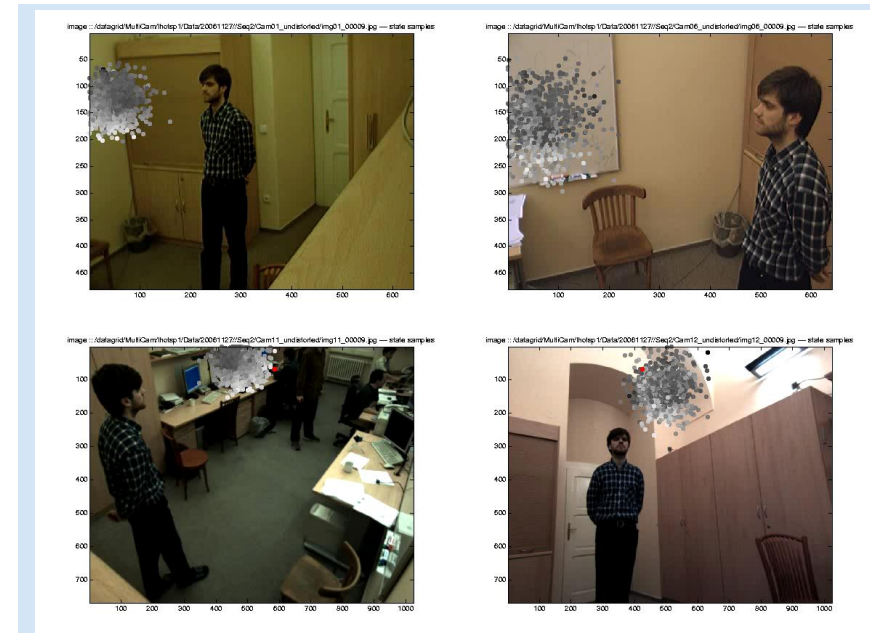
## Chamfer distance

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

# Head 3D tracking — results



video: 3D localization results

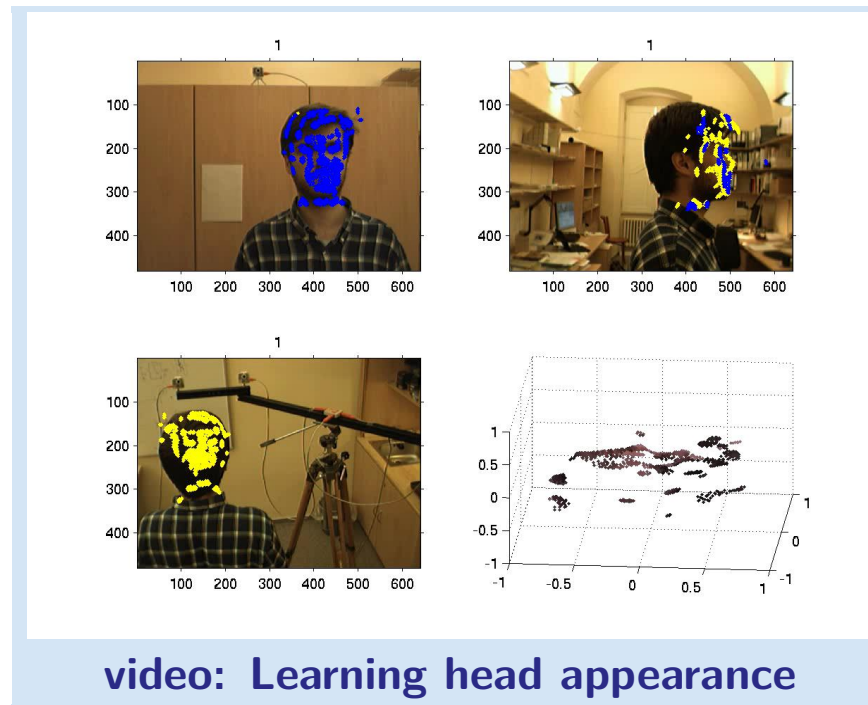


video: example of particles convergence

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



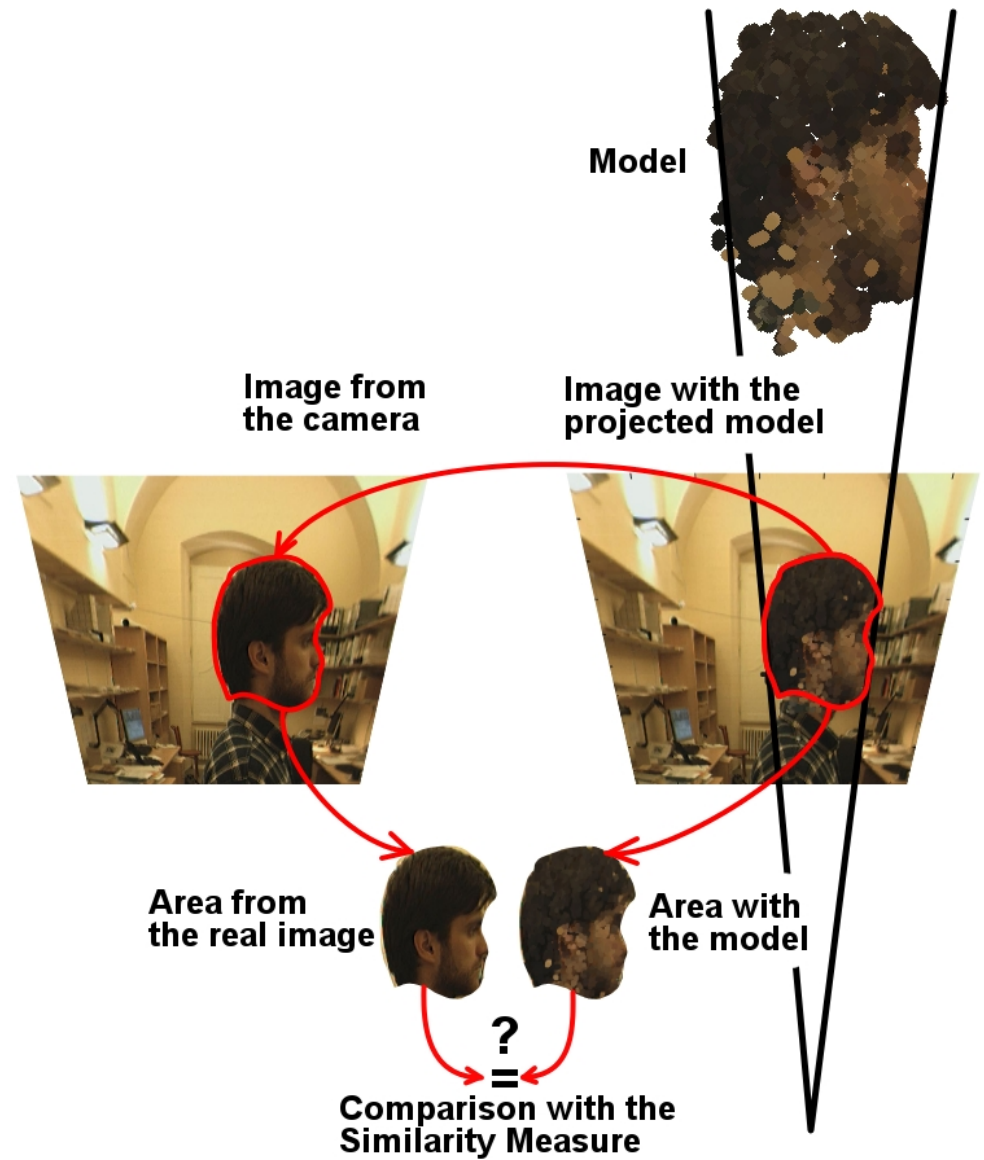
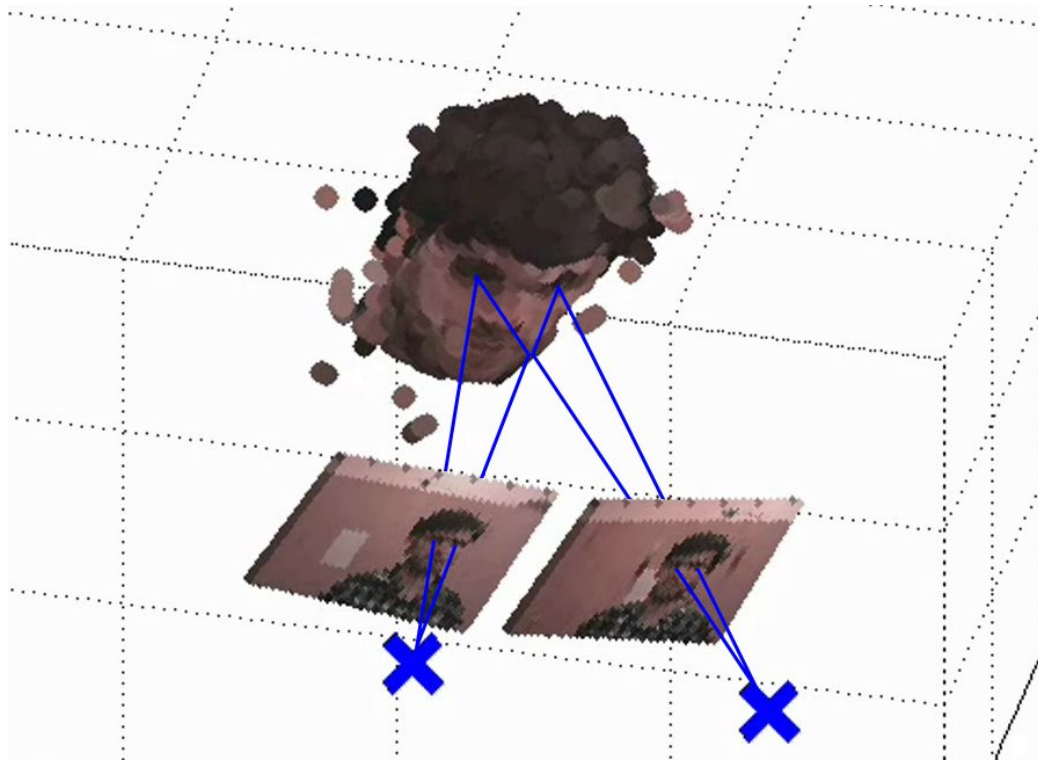
# Learning appearance



- ◆ Combines stereo and gradient based localization.
- ◆ Explanation of the principle [PDF; [www<sup>4</sup>](http://cmp.felk.cvut.cz/projects/multicam/Demos/3Dtracking.html)]. More in [6].

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

# 3D tracking — including appearance



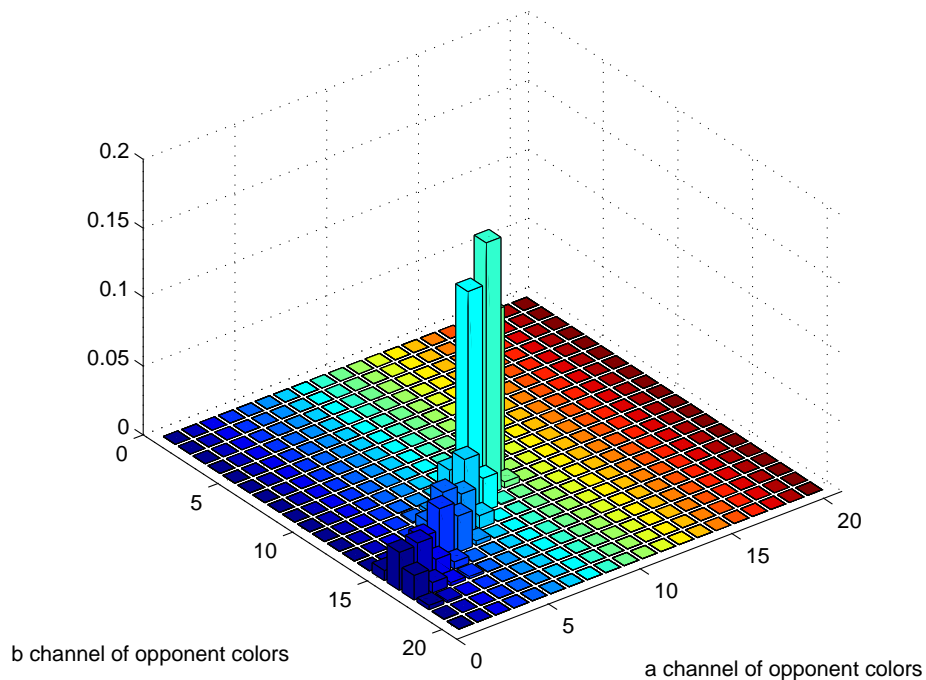
See [5] for details.

# 3D tracking — similarity measure

## Oponent colors

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

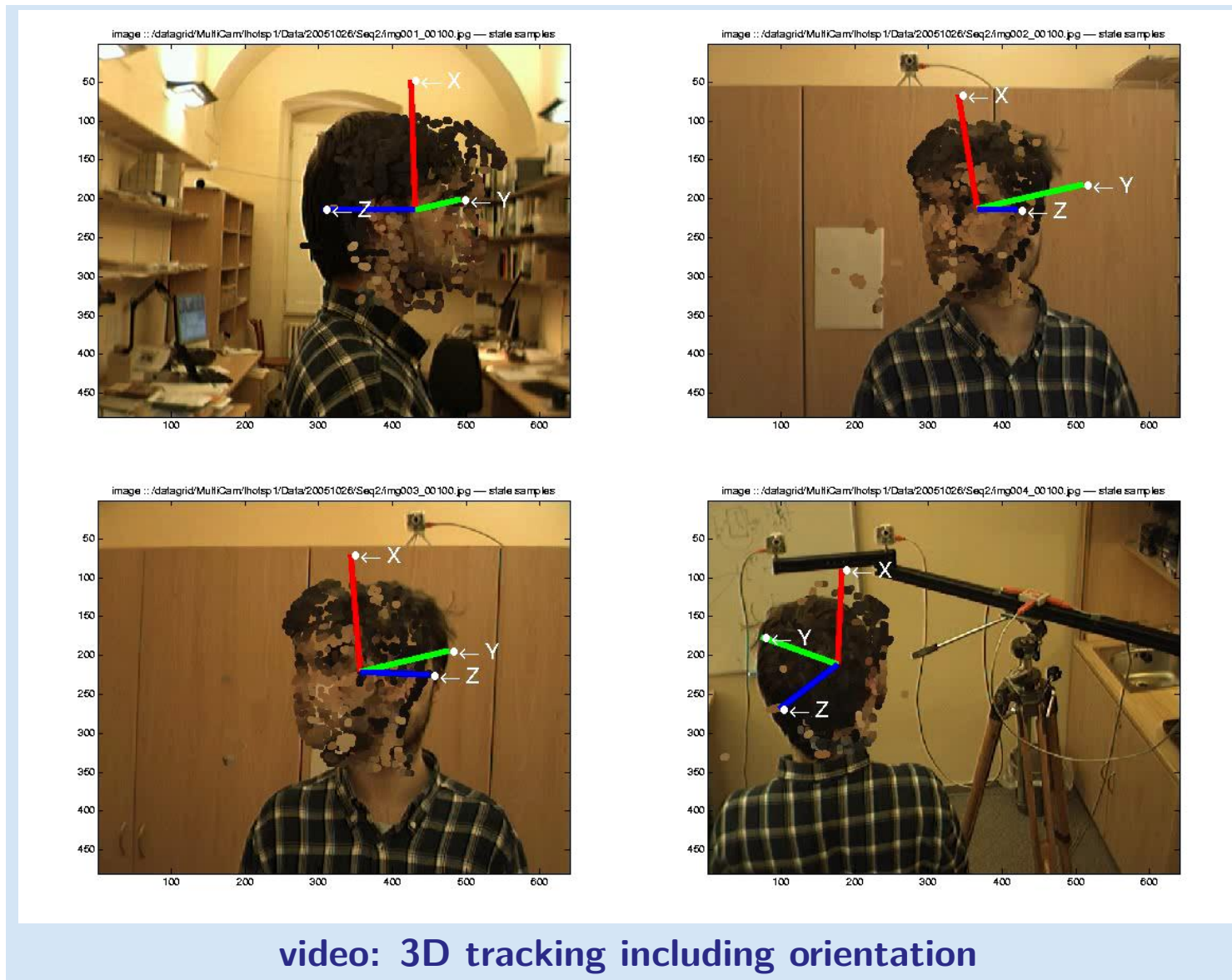
## Histogram of oponent colors



## Bhattacharya distance

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

# 3D tracking — Results



No post-processing, no smoothing applied.

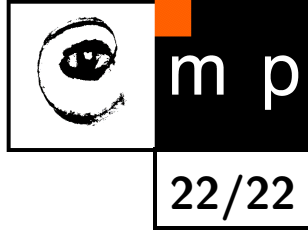
# 2D tracking — object modeled by color histogram



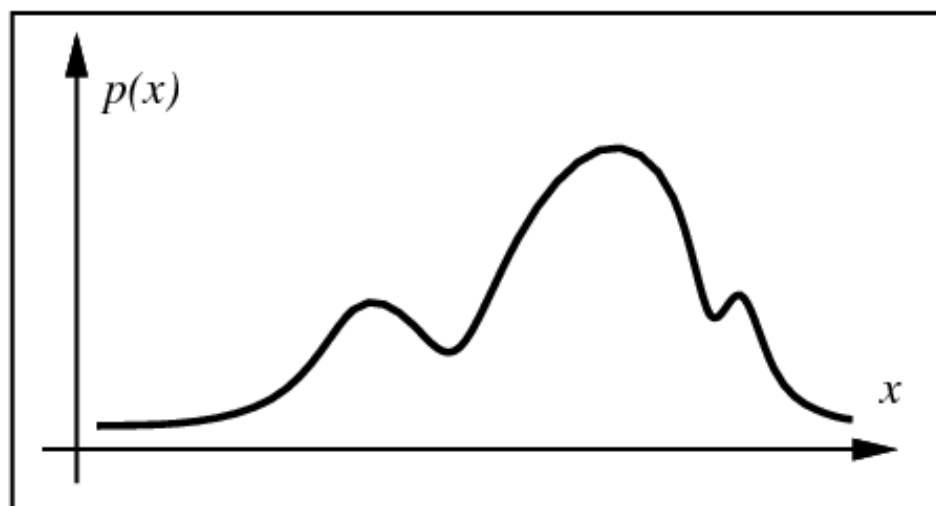
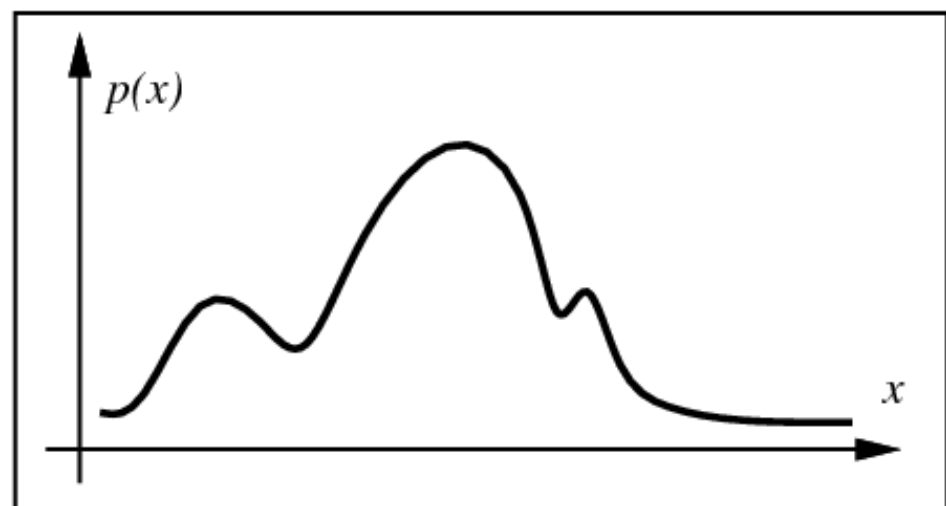
# References

- [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.

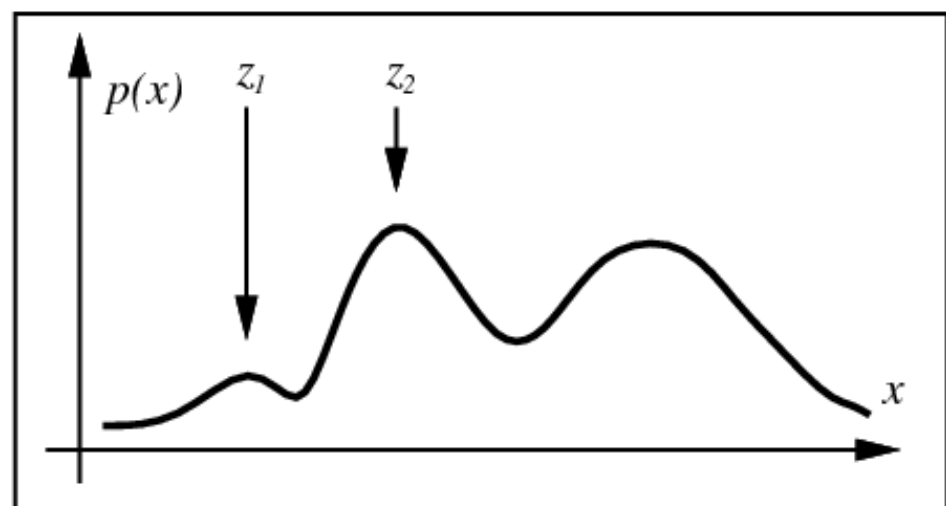
**End**



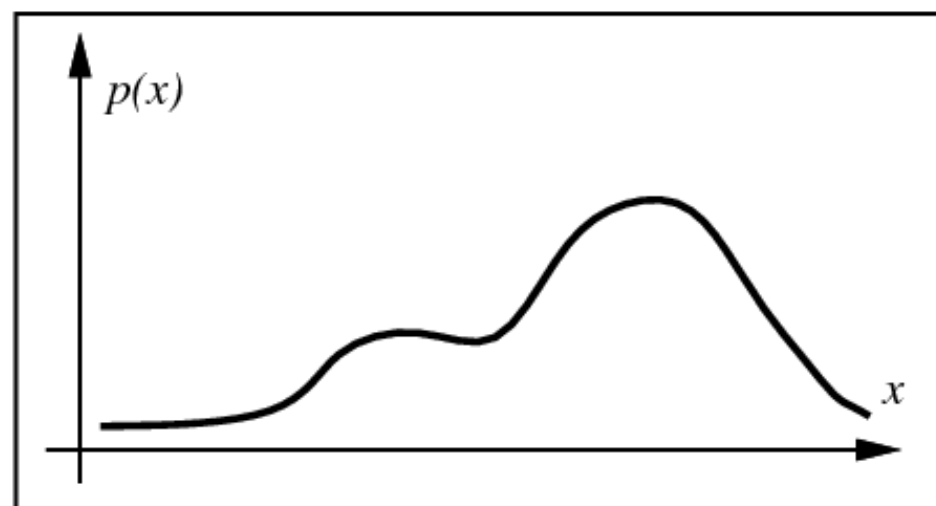
deterministic drift



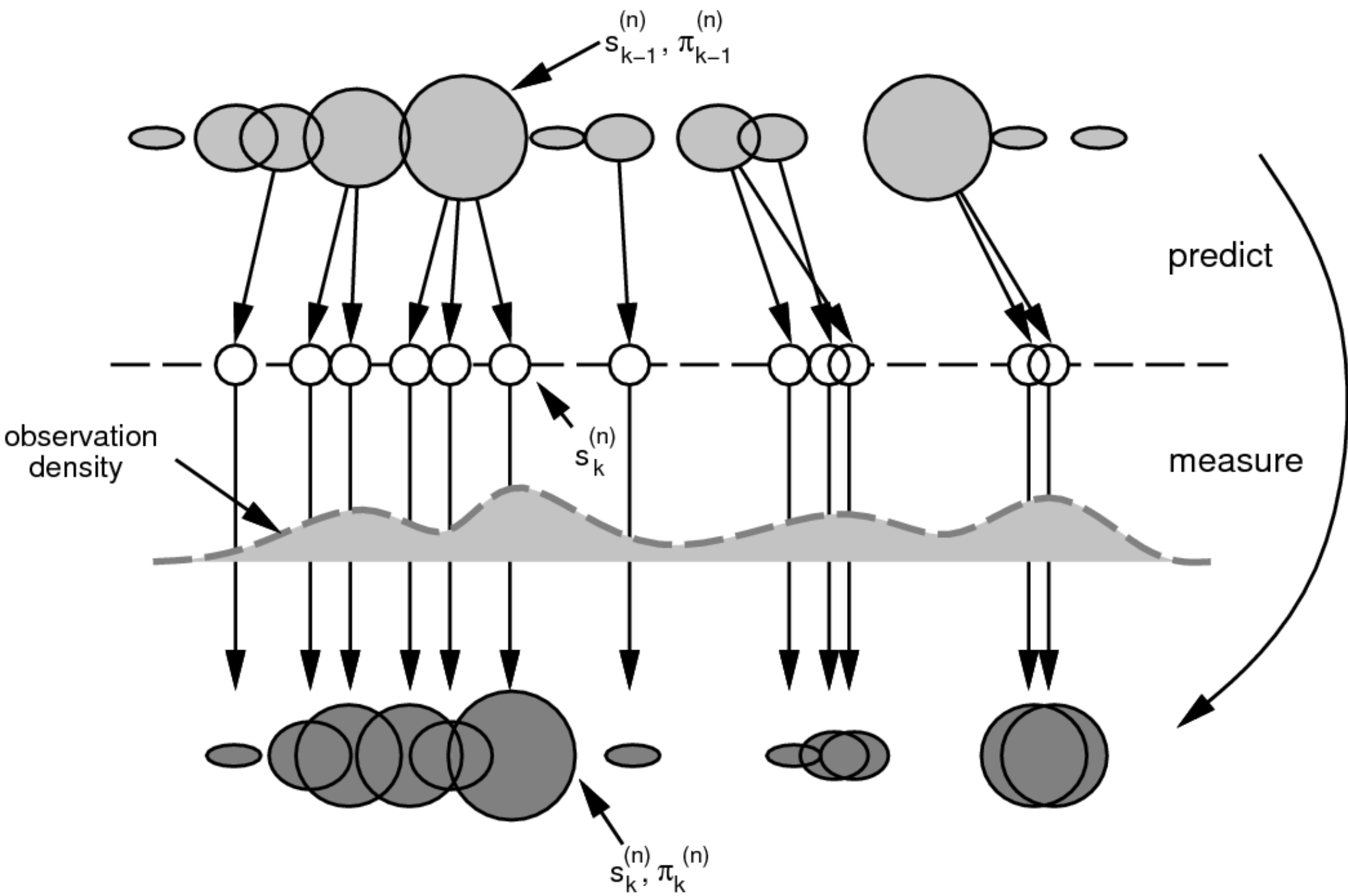
stochastic diffusion

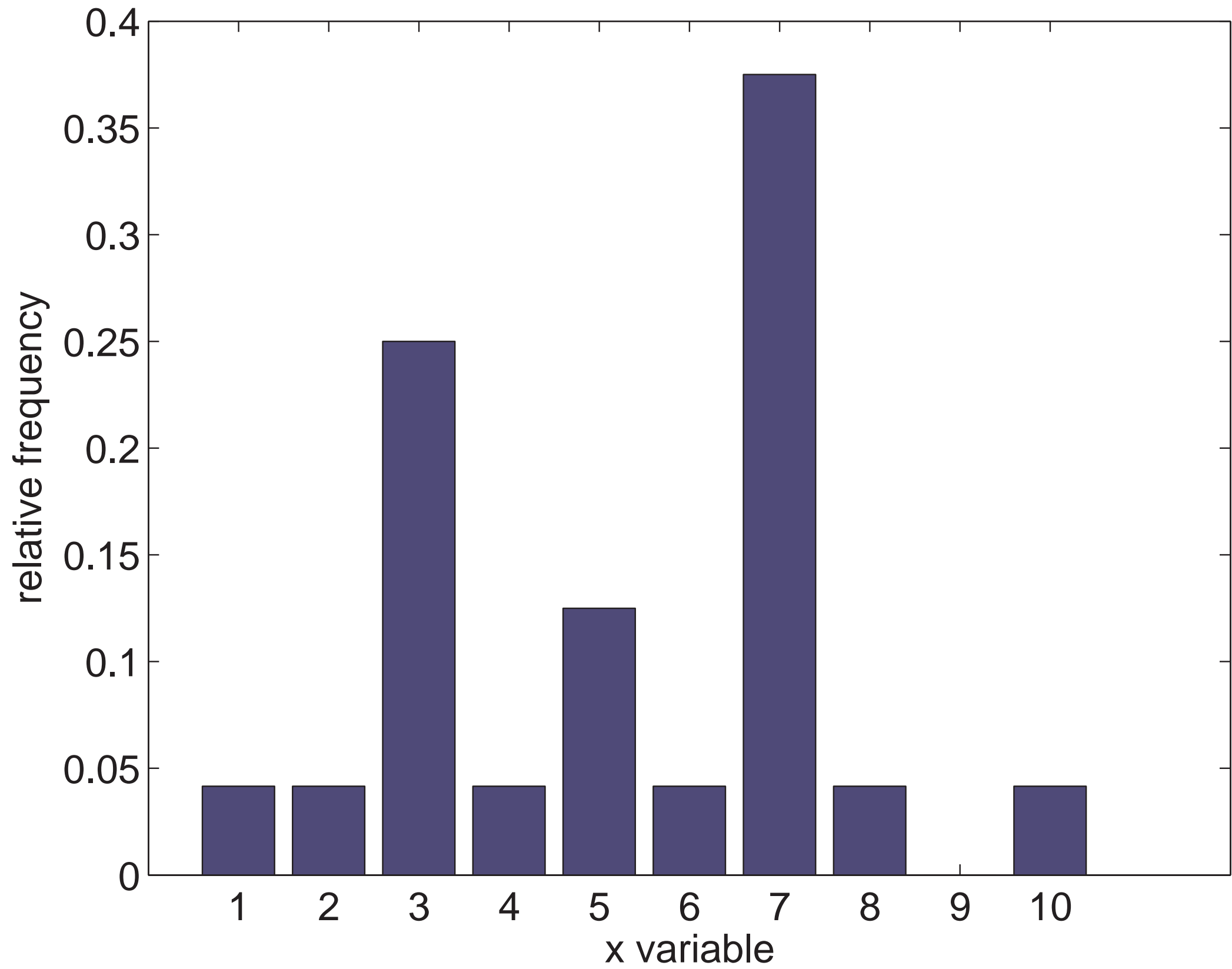


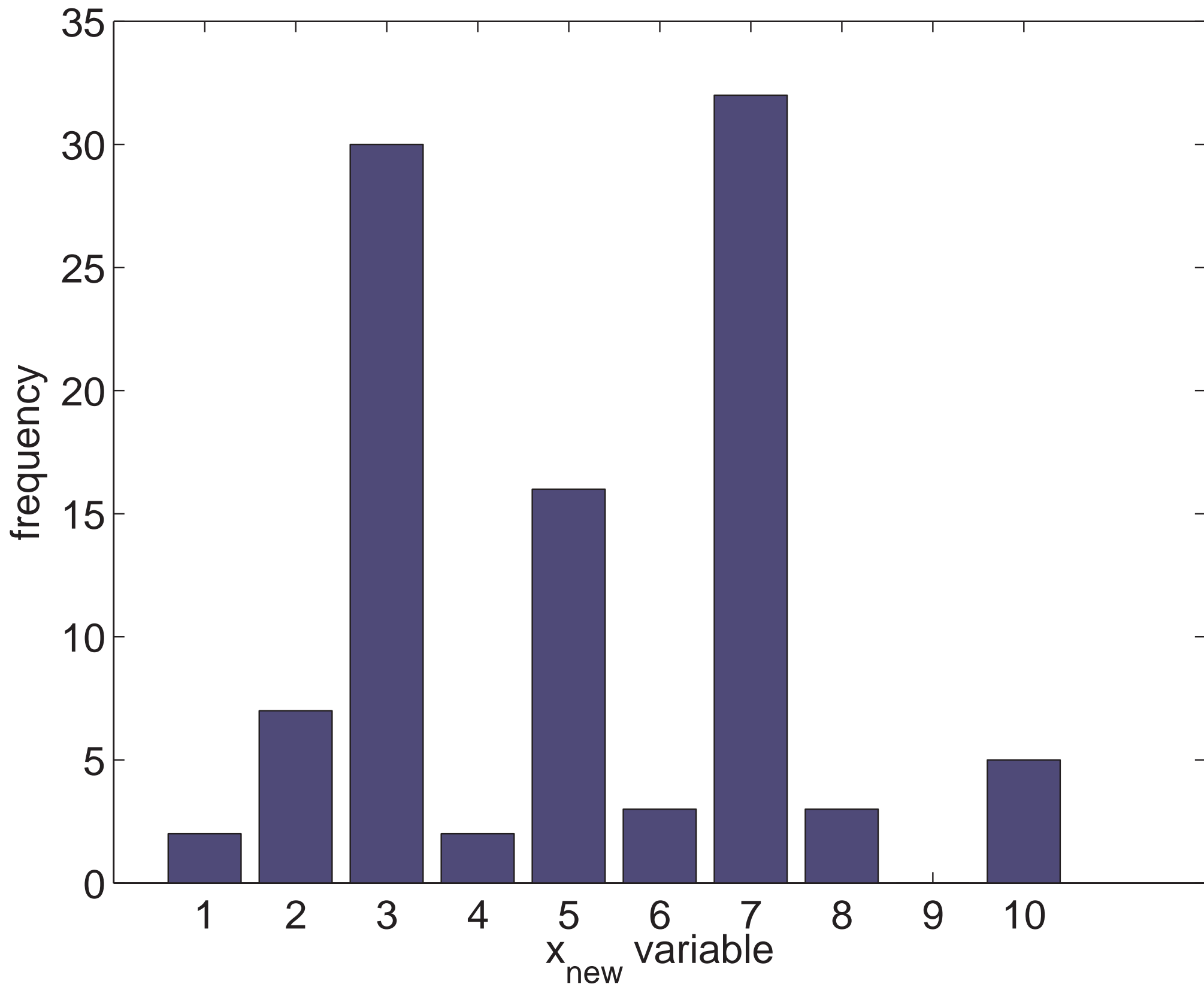
reactive effect of measurements

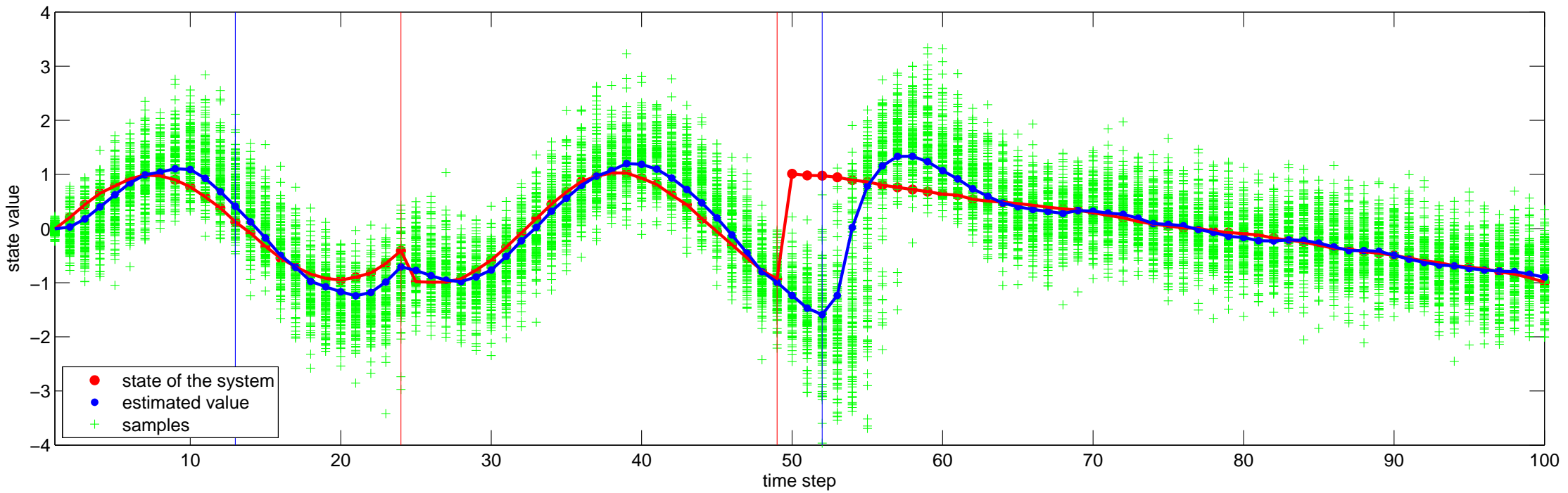




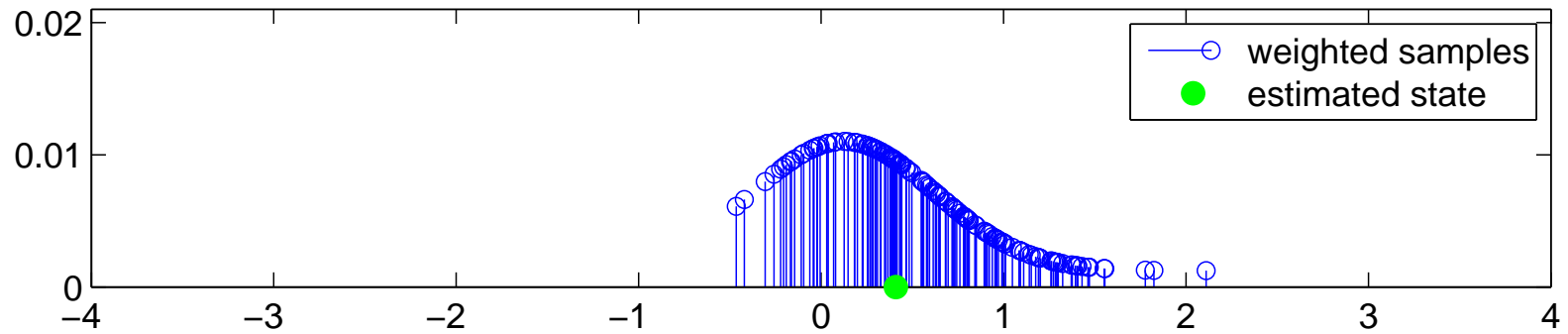
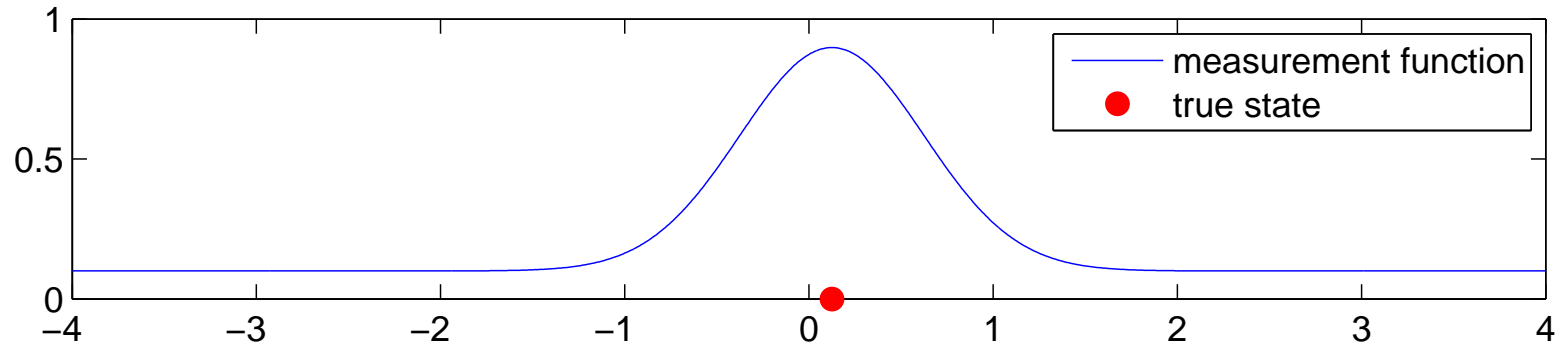




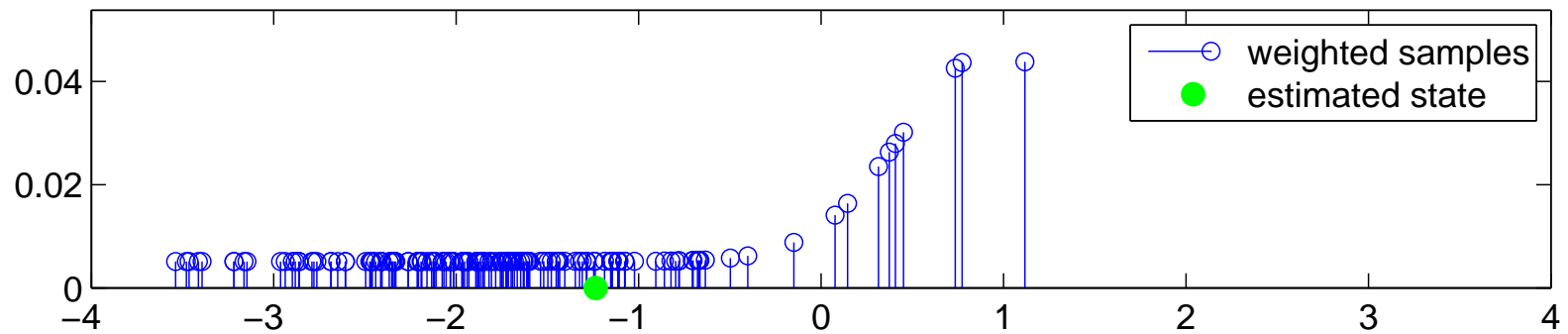
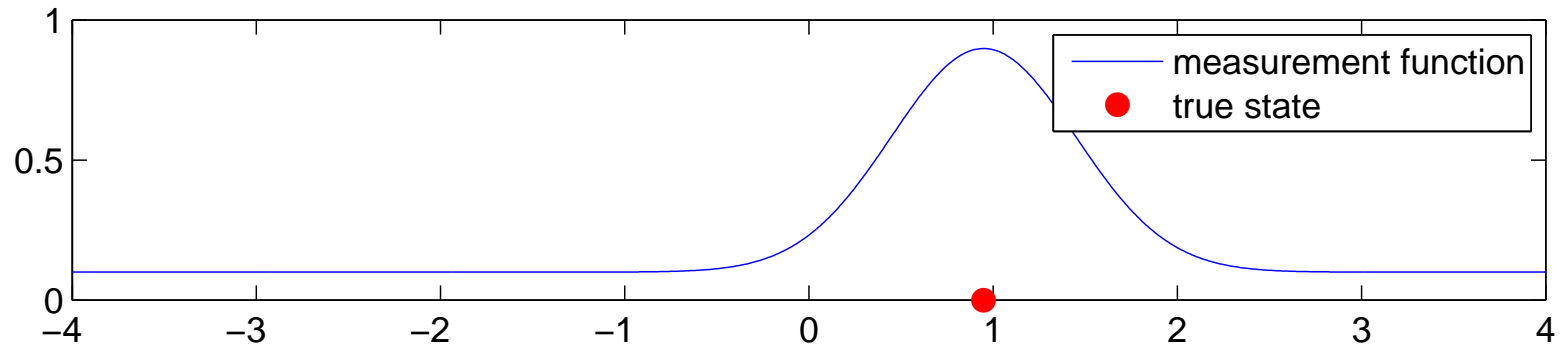


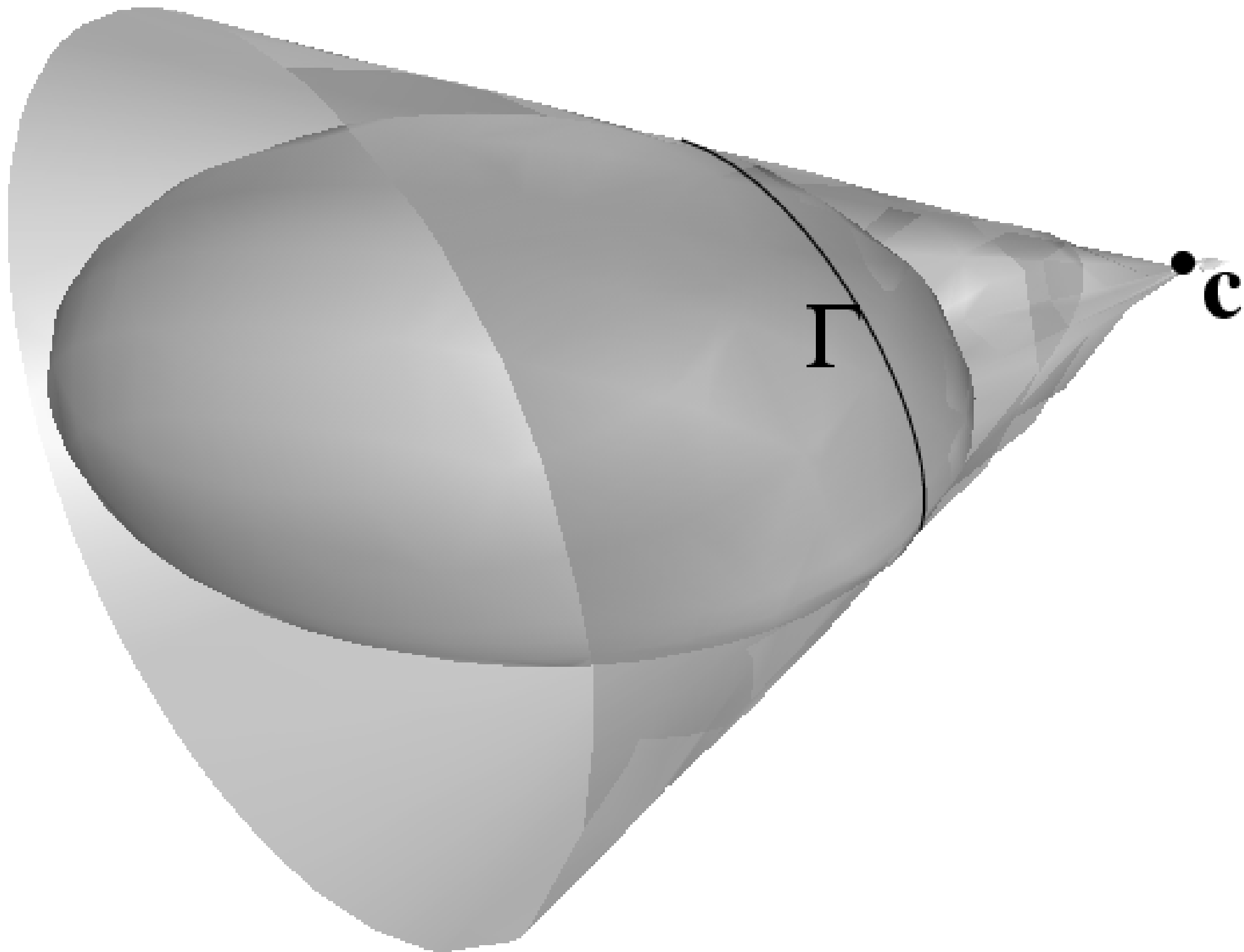


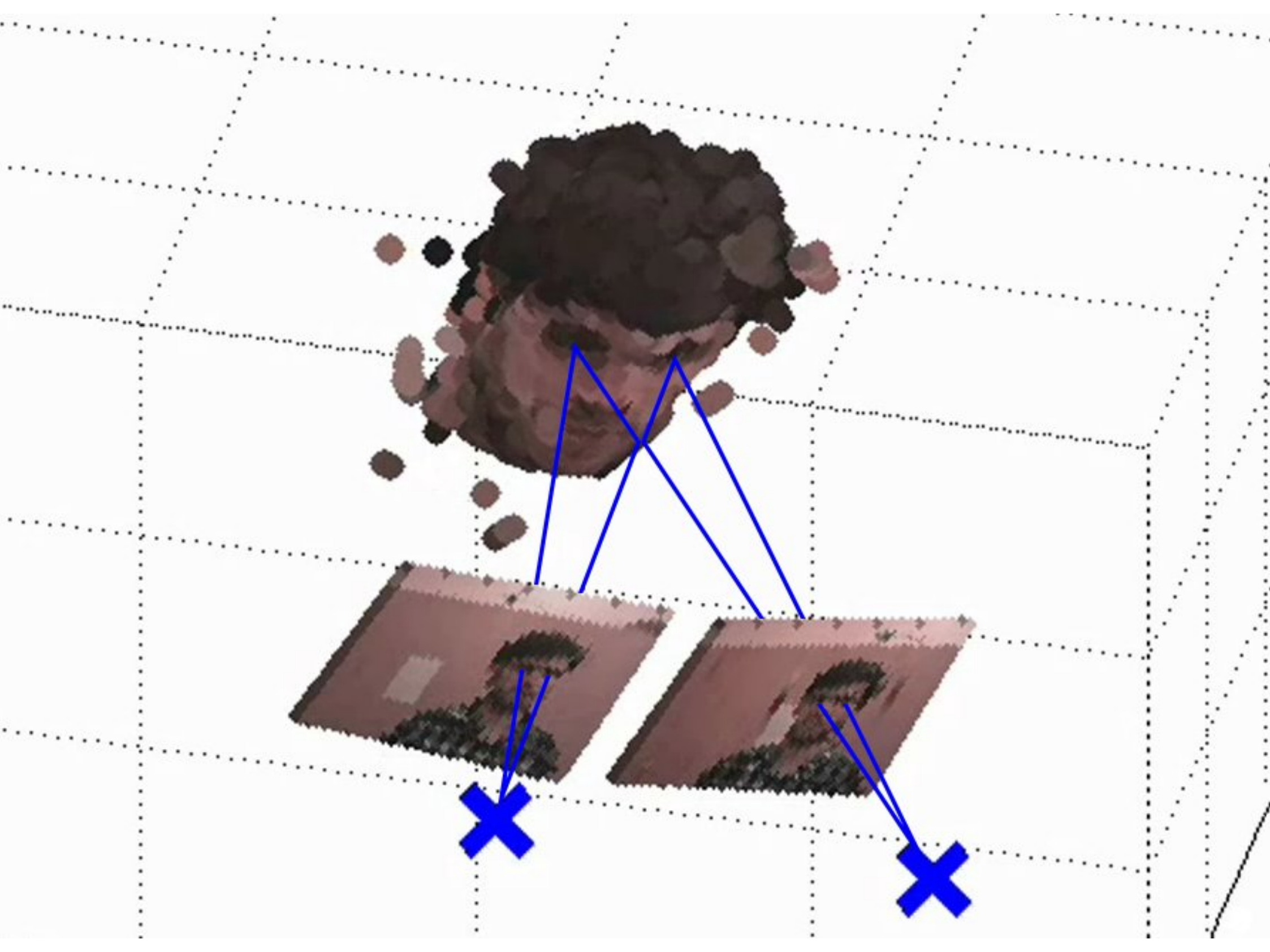
step 13



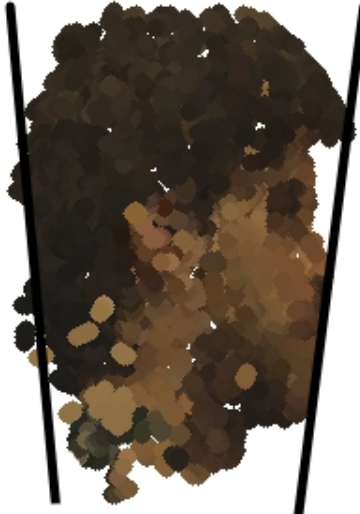
step 53







**Model**



**Image from the camera**

**Image with the projected model**



**Area from the real image**

**Area with the model**



**?**

**=**

**Comparison with the Similarity Measure**



