

Image Matching: Correlation

COMPSCI 773 S1C

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- ① Correlation
- ② 2D correlation
- ③ Faster matching
- ④ LS correlation (optional)
- ⑤ Concurrent matching (optional)

Correlation Matching: A Least Squares Technique

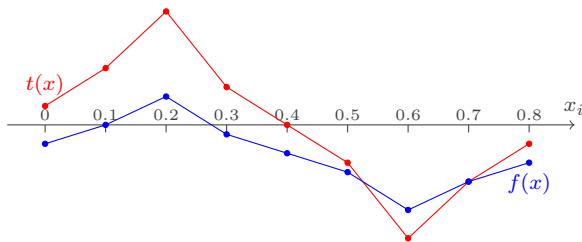
Given two time or spatial series of 1D signals

$$[\{t_i = t(x_i), f_i = f(x_i) : i = 1, \dots, n\}; x_1 < \dots < x_n]$$

find a “constant contrast b – offset a ” transformation,

$f(x) = a + bt(x)$, minimising the sum of squared deviations

$$L(a, b) = \sum_{i=1}^n (f(x_i) - (a + bt(x_i)))^2 \equiv \sum_{i=1}^n (f_i - (a + bt_i))^2$$



i	x_i	t_i	f_i
1	0	0.5	-0.50
2	0.1	1.5	0.00
3	0.2	3.0	0.75
4	0.3	1.0	-0.25
5	0.4	0.0	-0.75
6	0.5	-1.0	-1.25
7	0.6	-3.0	-2.25
8	0.7	-1.5	-1.50
9	0.8	-0.5	-1.00

Minimiser (a^*, b^*) for Matching Score $L(a, b)$

$$\begin{aligned}
 L(a, b) &= \sum_{i=1}^n (f_i - (a + bt_i))^2 \\
 &\equiv S_{ff} - 2aS_f - 2bS_{ft} + a^2n + 2abS_t + b^2S_{tt}
 \end{aligned}$$

where

$$\begin{aligned}
 S_{ff} &= \sum_{i=1}^n f_i^2; & S_{ft} &= \sum_{i=1}^n f_i t_i; & S_{tt} &= \sum_{i=1}^n t_i^2; \\
 S_t &= \sum_{i=1}^n t_i; & S_f &= \sum_{i=1}^n f_i
 \end{aligned}$$

Normal equations:

$$\frac{\partial L}{\partial a} = -2S_f + 2an + 2bS_t = 0 \Rightarrow an + bS_t = S_f$$

$$\frac{\partial L}{\partial b} = -2S_{ft} + 2aS_t + 2bS_{tt} = 0 \Rightarrow aS_t + bS_{tt} = S_{ft}$$

$$\Rightarrow \begin{bmatrix} n & S_t \\ S_t & S_{tt} \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} S_f \\ S_{ft} \end{bmatrix}$$

Minimiser (a^*, b^*) for Matching Score $L(a, b)$

Solving normal equations:

$$\begin{bmatrix} a^* \\ b^* \end{bmatrix} = \frac{1}{nS_{tt} - S_t^2} \begin{bmatrix} S_{tt} & -S_t \\ -S_t & n \end{bmatrix} \begin{bmatrix} S_f \\ S_{ft} \end{bmatrix}$$

$$a^* = \frac{1}{nS_{tt} - S_t^2} (S_{tt}S_f - S_tS_{ft})$$

$$b^* = \frac{1}{nS_{tt} - S_t^2} (-S_tS_f + nS_{ft})$$

$$\Rightarrow a^* = \frac{S_f}{n} - b^* \cdot \frac{S_t}{n} \Rightarrow f^*(x) = \frac{S_f}{n} + b^* \cdot \left(t(x) - \frac{S_t}{n}\right)$$

Minimum sum of squared deviations ($\bar{f} = \frac{S_f}{n}$; $\bar{t} = \frac{S_t}{n}$ - mean signals):

$$L(a^*, b^*) = \sum_{i=1}^n (f(x_i) - \bar{f})^2 - \frac{\left(\sum_{i=1}^n (f(x_i) - \bar{f})(t(x_i) - \bar{t})\right)^2}{\sum_{i=1}^n (t(x_i) - \bar{t})^2}$$

Correlation Matching

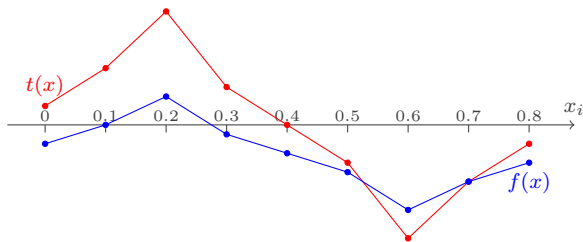
Minimum sum of squared deviations, or matching distance

$$D_{ft}^* \equiv L(a^*, b^*) = n \left(\sigma_f^2 - \frac{\sigma_{ft}^2}{\sigma_t^2} \right) \equiv n\sigma_f^2 (1 - C_{ft}^2)$$

where

- $\sigma_f^2 = \frac{1}{n} \sum_{i=1}^n (f(x_i) - \bar{f})^2$ – the variance of the signals f
- $\sigma_t^2 = \frac{1}{n} \sum_{i=1}^n (t(x_i) - \bar{t})^2$ – the variance of the signals t
- $\bar{f} = \frac{S_f}{n}$ and $\bar{t} = \frac{S_t}{n}$ – the mean signals f and t
- $\sigma_{ft} = \frac{1}{n} \sum_{i=1}^n (f(x_i) - \bar{f})(t(x_i) - \bar{t})$ – the signal covariance
- $C_{ft} = \frac{\sigma_{ft}}{\sigma_f \sigma_t}$; $-1 \leq C_{ft} \leq 1$ – the **correlation** (matching score)

Correlation Matching: An Example



i	x_i	t_i	f_i
1	0	0.5	-0.50
2	0.1	1.5	0.00
3	0.2	3.0	0.75
4	0.3	1.0	-0.25
5	0.4	0.0	-0.75
6	0.5	-1.0	-1.25
7	0.6	-3.0	-2.25
8	0.7	-1.5	-1.50
9	0.8	-0.5	-1.00

$$S_t = 0; S_{tt} = 25; S_f = -6.75; S_{ff} = 11.3125; S_{ft} = 12.5 \Rightarrow$$

$$b^* = \frac{1}{9 \cdot 25 - 0^2} (-0 \cdot (-6.75) + 9 \cdot 12.5) = 0.5; a^* = \frac{-6.75}{9} - 0.5 \cdot \frac{0}{9} = -0.75$$

$$\Rightarrow f(x) = -0.75 + 0.5 \cdot t(x); \bar{f} = -0.75; \sigma_f^2 = \frac{6.25}{9}; \sigma_t^2 = \frac{25}{9}; \sigma_{ft} = \frac{12.5}{9}$$

$$\Rightarrow C_{ft} = \frac{\frac{25}{9}}{\frac{2.5}{3} \cdot \frac{5}{3}} = 1; D_{ft}^* = 9 \frac{6.25}{9} (1 - 1^2) = 0$$

Correlation Matching: Probability Model of Signals

Signals f as a transformed template t corrupted by a centre-symmetric independent random noise r (e.g. the Gaussian noise)

For $i = 1, \dots, n$,

$$f_i = a + bt_i + r_i \Rightarrow p(r_i) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(f_i - (a + bt_i))^2}{2\sigma^2}\right)$$

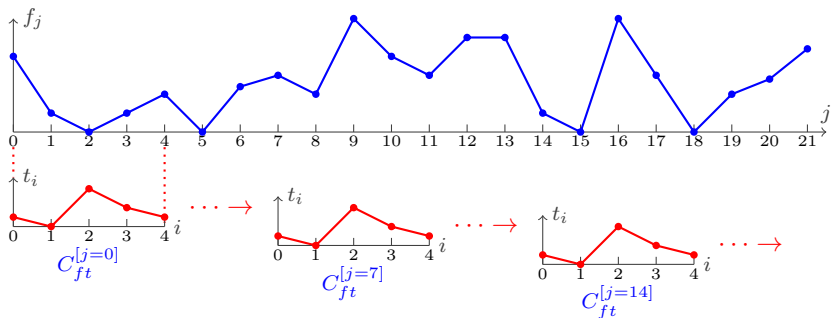
$$\Rightarrow P_{a,b}(f|t) = \prod_{i=1}^n p(r_i) = \frac{1}{(2\pi)^{n/2}\sigma^n} \exp\left(-\frac{\sum_{i=1}^n (f_i - (a + bt_i))^2}{2\sigma^2}\right)$$

Maximum likelihood of t for f in transforming parameters a and b results in the correlation matching:

$$\max_{a,b} P_{a,b}(f|t) \Rightarrow \min_{a,b} \sum_{i=1}^n (f_i - (a + bt_i))^2$$

Search for the Best Matching Position

- Matching a template $t = [t_i : i = 1, \dots, n]$ to a much longer data sequence $f = [f_j : j = 1, \dots, N]; N > n$
- Goal position j^* maximises the correlation C_{ft} (or minimises the distance D_{ft}) between t and the segment $[f_{j+i} : i = 1, \dots, n]$ of f



2D Correlation

2D $m \times n$ template t and $M \times N$ image f ; $m < M$; $n < N$:

$$\begin{aligned} t &= [t_{i'j'} : i' = 0, \dots, n-1; j' = 0, \dots, m-1] \\ f &= [f_{ij} : i = 0, \dots, N-1; j = 0, \dots, M-1] \end{aligned}$$

An example:

Eye template t 32×18 pixels:

Facial image f 200×200 pixels:



Moving window matching:

Search for a window position (i^*, j^*) in f such that maximises the correlation C_{ft} (minimises the distance D_{ft}) between the template t and the underlying region of the image f in the moving window

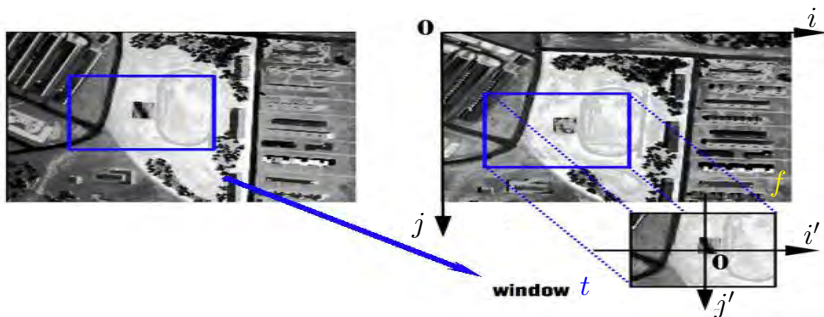
2D Correlation

Template $t : \mathbf{W} \rightarrow \mathbf{Q}$

- $\mathbf{W} = ((i', j') : i' = 0, \dots, n - 1; j' = 0, \dots, m - 1)$ – a fixed-size rectangular window of size $m \times n$ supporting the template

Target $f : \mathbf{R} \rightarrow \mathbf{Q}$

- $\mathbf{R} = ((i, j) : i = 0, 1, \dots, N - 1; j = 0, 1, \dots, M - 1)$ – a fixed-size arithmetic lattice supporting the target



2D Correlation

Distance between the template t and the moving window in position (i, j) in the image f :

$$D_{ij} = \underbrace{\sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} \tilde{f}_{i+i', j+j'}^2}_{\sigma_{f:[ij]}^2} - \frac{\left(\sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} \tilde{f}_{i+i', j+j'} \tilde{t}_{i', j'} \right)^2}{\sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} \tilde{t}_{i', j'}^2} \left. \vphantom{\sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} \tilde{f}_{i+i', j+j'}^2} \right\} \frac{\sigma_{ft:[ij]}^2}{\sigma_t^2}$$

- Centred signals: $\tilde{f}_{i+i', j+j'} = f_{i+i', j+j'} - \bar{f}_{[ij]}$ and $\tilde{t}_{i', j'} = t_{i', j'} - \bar{t}$
- Mean for the moving window: $\bar{f}_{[ij]} = \frac{1}{mn} \sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} f_{i+i', j+j'}$
- Variance for the window: $\sigma_{f:[ij]}^2 = \frac{1}{mn} \sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} (f_{i+i', j+j'} - \bar{f}_{[ij]})^2$

2D Correlation

- Fixed template mean: $\bar{t} = \frac{1}{mn} \sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} t_{i',j'}$
- Fixed template variance: $\sigma_t^2 = \frac{1}{mn} \sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} (t_{i',j'} - \bar{t})^2$
- Window–template covariance:

$$\sigma_{ft:[ij]} = \frac{1}{mn} \sum_{i'=0}^{n-1} \sum_{j'=0}^{m-1} (f_{i+i',j+j'} - \bar{f}_{[ij]}) (t_{i',j'} - \bar{t})$$

- **Correlation matching:** $C_{ft:[ij]} = \frac{\sigma_{ft:[ij]}}{\sigma_{f:[ij]}\sigma_t}$; $-1 \leq C_{ft:[ij]} \leq 1$
 - Distance: $D_{ft:[ij]}^* \equiv L(a^*, b^*) = mn\sigma_{f:[ij]}^2 (1 - C_{ft:[ij]}^2)$

An Aerial Stereo Pair

Note road traffic differences due to acquisition at different time; occluded walls of high buildings; varying contrast / brightness, etc.



Noise Models to Find the Matching Score

- $f(i + i', j + j') = t(i', j') + r(i', j')$; independent Gaussian noise r :
Sum of squared distances

$$\text{SSD}(i, j) = \sum_{(i', j') \in \mathbf{W}} (f(i + i', j + j') - t(i', j'))^2$$

- $f(i + i', j + j') = t(i', j') + r(i', j')$; independent symmetric noise r :
Sum of absolute distances

$$\text{SAD}(i, j) = \sum_{(i', j') \in \mathbf{W}} |f(i + i', j + j') - t(i', j')|$$

- Uniform contrast/offset $f(i + i', j + j') = a + bt(i', j') + r(i', j')$;
independent Gaussian noise r :

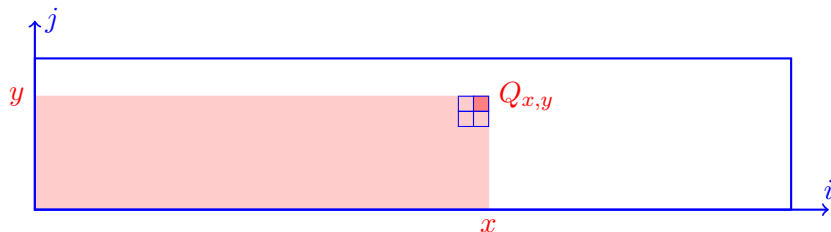
Cross-correlation $C_{ft:[ij]}$

- Varying contrast/offset $b(i, j)$; $a(i, j)$: Numerical distance minimisation (e.g. by quadratic programming)

Faster Implementation of Window Based Operations

Accumulator of pixel-wise values:

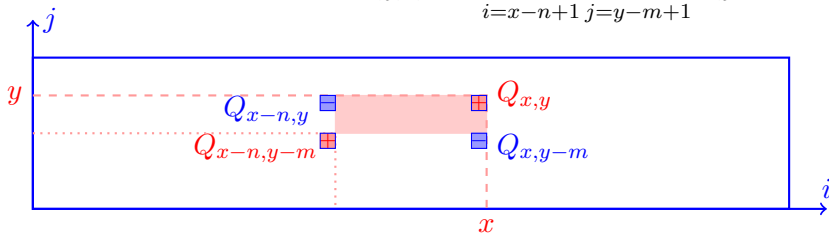
$$Q_{x,y} = \sum_{i=0}^x \sum_{j=0}^y q_{i,j}; \quad (x, y) \in \mathbf{R}$$



$$Q_{x,y} = \begin{cases} q_{x,y} & x = y = 0 \\ q_{x,y} + Q_{x-1,y} & x > 0; y = 0 \\ q_{x,y} + Q_{x,y-1} & x = 0; y > 0 \\ q_{x,y} + Q_{x-1,y} + Q_{x,y-1} - Q_{x-1,y-1} & x > 0; y > 0 \end{cases}$$

Faster Implementation of Window Based Operations

Sum of values in a window:
$$U_{x,y;n,m} = \sum_{i=x-n+1}^x \sum_{j=y-m+1}^y q_{i,j}$$



Using the accumulator:

$$U_{x,y;n,m} = Q_{x,y} - Q_{x-n,y} - Q_{x,y-m} + Q_{x-n,y-m}$$

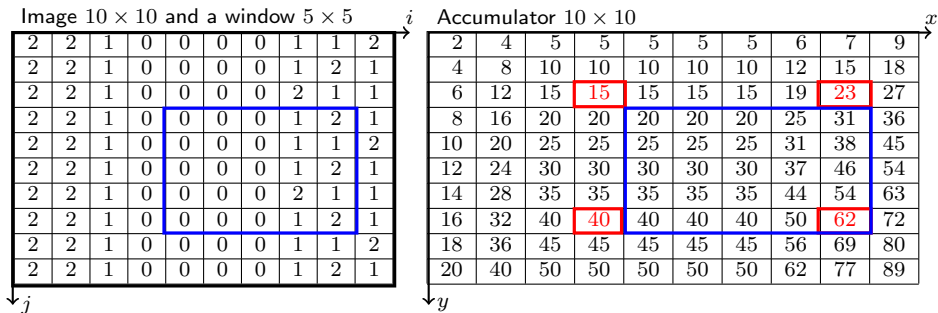
Complexity of fast computation: $O(MN)$

- $MN = |\mathbf{R}|$ – the image size

Complexity of straightforward computation: $O(mnMN)$

- $mn = |\mathbf{W}|$ – the window size
- Even for a small window 11×11 pixels: ≈ 120 times faster!

Accumulating Window Sums



- Straightforward summing (25 operations):

$$U_{6,5;2,2} = 0 + 0 + 0 + 1 + 2 + 0 + 0 + 0 + 1 + 1 + 0 + 0 + 0 + 1 + 2 + 0 + 0 + 0 + 2 + 1 + 0 + 0 + 0 + 1 + 2 = 14$$

- Summing with the use of the accumulated values (4 operations):

$$U_{6,5;2,2} = \underbrace{62}_{Q_{8,7}} - \underbrace{40}_{Q_{3,7}} - \underbrace{23}_{Q_{8,2}} + \underbrace{15}_{Q_{3,2}} = 14$$

Faster Implementation of Correlation

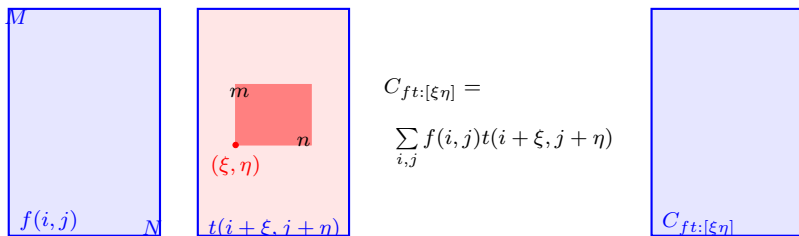
- To compute fast the mean signals $\bar{f}_{[ij]}$: $q_{ij} \leftarrow f_{ij}$
- To compute fast the variances $\sigma_{f:[ij]}^2$:
 - ① $q_{ij} \leftarrow f_{ij}^2$ to compute fast $S_{ff:[ij]} = \sum_{(i',j') \in \mathbf{W}} f_{i'+i',j'+j'}^2$
 - ② $\sigma_{f:[ij]}^2 = \frac{1}{mn} S_{ff:[ij]} - \bar{f}_{[ij]}^2$
- But the sums $S_{ft:[ij]} = \sum_{(i',j') \in \mathbf{W}} f_{i'+i',j'+j'} t_{i',j'}$ to compute the covariances $\sigma_{ft:[ij]}$ cannot be obtained fast so simply
- An alternative approach – to use the spectral space and FFT:

$$\mathbb{F}(u, v) = \sum_{i=0}^{N-1} \sum_{j=0}^{M-1} f(i, j) \exp\left(-\frac{2\pi\iota}{N}u - \frac{2\pi\iota}{M}v\right)$$

$$\mathbb{T}(u, v) = \sum_{i=0}^{N-1} \sum_{j=0}^{M-1} t(i, j) \exp\left(-\frac{2\pi\iota}{N}u - \frac{2\pi\iota}{M}v\right)$$

(here and below, $\iota = \sqrt{-1}$)

Faster Implementation of Correlation



- Correlation in the spectral space:
 - 1 Compute the target and template spectra $\mathbb{F}(u, v)$ and $\mathbb{T}(u, v)$
 - 2 Compute the correlation spectrum $\mathbb{C}(u, v) = \mathbb{F}(u, v)\mathbb{T}^*(u, v)$
 - 3 Find the correlations $(C_{ft:[\xi\eta]} : (\xi, \eta) \in \mathbf{R})$ by the inverse FFT
 - 4 Find the maximum correlation $(\xi^*, \eta^*) = \arg \max_{\xi, \eta} C_{ft:[\xi\eta]}$
- Complexity of the spectral approach: $O(MN(\log MN))$
- The accumulator-based acceleration is used for fast correlation stereo matching (with one accumulator per disparity level)

Least Squares Correlation

Search for geometric transformations \mathbf{a} , which maximise the cross-correlation between the template and the target:

$$C_{ft:\mathbf{a}^*} = \arg \max_{\mathbf{a}} \{C_{ft:\mathbf{a}}\}$$

Simplified case: affine transformations

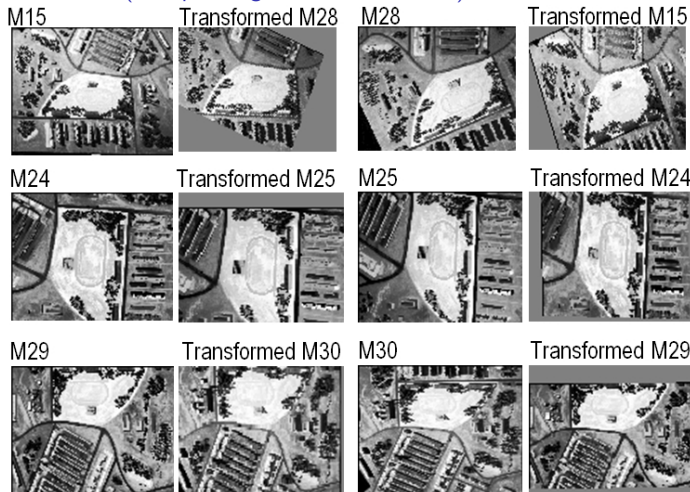
$$\begin{cases} x_{\mathbf{a}} &= a_1x + a_2y + a_3 \\ y_{\mathbf{a}} &= a_4x + a_5y + a_6 \end{cases}$$

Combined exhaustive and directed (e.g. gradient-based) search for affine parameters:

- Exhaustion of a sparse grid of relative translations (a_3, a_6) of a fixed template t with respect to the target image f
- Directed optimisation of $C_{\mathbf{a}}$ in all $\mathbf{a} = [a_1, \dots, a_6]$ affine parameters starting from every grid point $[1, 0, a_3, 0, 1, a_6]$

Affinely transformed corresponding windows

“Radius” Database (multiple images of the same scene): R. M. Haralick, 1995



Note imperfect affine transformations between M15 and M28

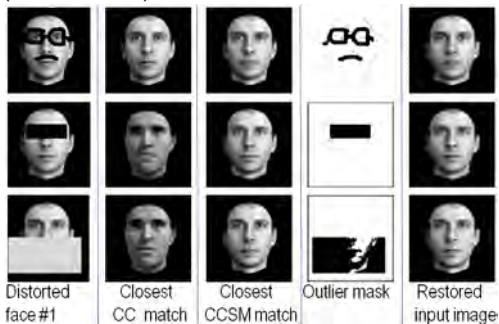
Soft masking of outliers

A more general noise model for the windows:

- Mixture of independent Gaussian errors and uniform outliers
- Unknown errors prior and variance
- Uniform global contrast and offset

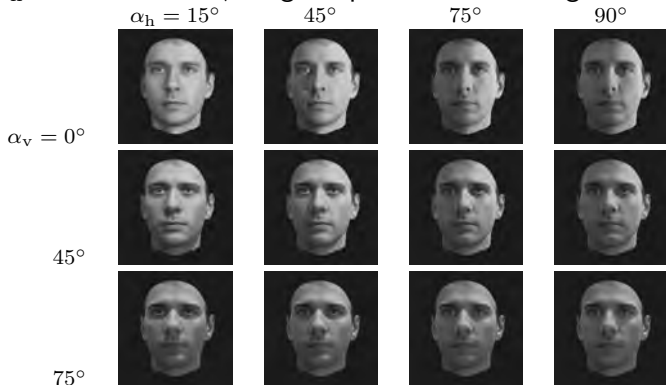
⇒ Iterative cross-orrelation with soft masking of outliers

Matching a distorted image to 24 templates (MIT database)



Polynomial Contrast / Offset Deviations

Image changes under varying illumination in terms of horizontal, α_h , and vertical, α_v , angular positions of two light sources



Polynomial model: an image $p_n(x, y)t(x, y) + q_n(x, y)$ – polynomials of order n : e.g. $(a_{10}x + a_{01}y + a_{00})t(x, y) + (b_{10}x + b_{01}y + b_{00})$ for $n = 1$ (linear deviation model)

Least Squares Image Matching

- Polynomial transformations of a template $\mathbf{t} = [t(x, y) : (x, y) \in \mathbf{R}]$:

$$\begin{aligned} & (a_{10}x + a_{01}y + a_{00})t(x, y) + (b_{10}x + b_{01}y + b_{00}) \\ \equiv & a_{10}xt(x, y) + a_{01}yt(x, y) + a_{00}t(x, y) + b_{10}x + b_{01}y + b_{00} \end{aligned}$$

$$\equiv \underbrace{[a_0, a_1, a_2, b_0, b_1, b_2]}_{\mathbf{a}^\top} \underbrace{\begin{bmatrix} xt(x, y) \\ yt(x, y) \\ t(x, y) \\ x \\ y \\ 1 \end{bmatrix}}_{\boldsymbol{\tau}(x, y)}$$

- Squared distance between an image \mathbf{g} and the transformed template:

$$D(\mathbf{f}, \mathbf{t}) = \min_{\mathbf{a}} \sum_{(x, y) \in \mathbf{R}} (f(x, y) - \mathbf{a}^\top \boldsymbol{\tau}(x, y))^2$$

Least Squares Image Matching

$$\nabla D(\mathbf{f}, \mathbf{t}) = \mathbf{0} \Rightarrow \underbrace{\sum_{(x,y) \in \mathcal{R}} \tau(x,y) \tau^\top(x,y)}_{\mathbf{A}} \mathbf{a} = \underbrace{\sum_{(x,y) \in \mathcal{R}} f(x,y) \tau(x,y)}_{\mathbf{b}}$$

The 6×6 matrix \mathbf{A} and 6×1 vector \mathbf{b} :

$$\mathbf{A} = \begin{bmatrix} X^2T^2 & XYT^2 & XT^2 & X^2T & XYT & XT \\ XYT^2 & Y^2T^2 & YT^2 & XYT & Y^2T & YT \\ XT^2 & YT^2 & T^2 & XT & YT & T \\ X^2T & XYT & XT & X^2 & XY & X \\ XYT & Y^2T & YT & XY & Y^2 & Y \\ XT & YT & T & X & Y & N \end{bmatrix}; \quad \mathbf{b} = \begin{bmatrix} FXT \\ FYT \\ FT \\ FX \\ FY \\ F \end{bmatrix}$$

where $X^i Y^j T^k = \sum_{(x,y) \in \mathcal{R}} x^i y^j t^k(x,y)$; $i, j, k \in \{0, 1, 2\}$,

$FX^i Y^j T^k = \sum_{(x,y) \in \mathcal{R}} x^i y^j t^k(x,y) f(x,y)$, and

$N = |\mathbf{R}|$ is the lattice cardinality (the number of pixels)

Concurrent Template Matching

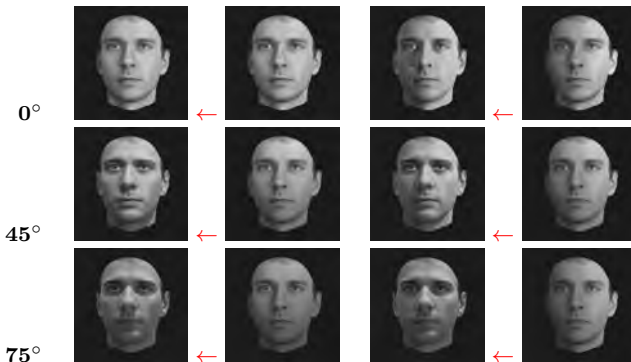
- Maximiser \mathbf{a}^* – the solution of the linear system $\mathbf{A}\mathbf{a} = \mathbf{b}$ with the 6×6 square symmetric matrix \mathbf{A} : $\mathbf{a}^* = \mathbf{A}^{-1}\mathbf{b}$
- Transformed template $\mathbf{T}_{[6]} = \{\mathbf{t}_k : k = 1, \dots, 6\}$: for $(x, y) \in \mathbf{R}$,

$$\begin{aligned}
 t_1(x, y) &= xt(x, y); & t_2(x, y) &= yt(x, y); & t_3(x, y) &= t(x, y); \\
 t_4(x, y) &= x; & t_5(x, y) &= y; & t_6(x, y) &= 1
 \end{aligned}$$

- Orthogonalisation of $\mathbf{T}_{[6]} \Rightarrow$ Concurrent matching with the bank of orthonormal templates $\mathbf{E}_{[6]} = \{\mathbf{e}_k : k = 1, \dots, 6\}$
 - Squared distance between an image \mathbf{f} and the transformed \mathbf{t} :

$$D(\mathbf{f}, \mathbf{t}) = \min_{\mathbf{a}} \sum_{(x,y) \in \mathbf{R}} f^2(x, y) - \sum_{i=1}^6 \left(\sum_{(x,y) \in \mathbf{R}} f(x, y) e_i(x, y) \right)^2$$

Orthonormal Templates: Modelling Illumination Changes

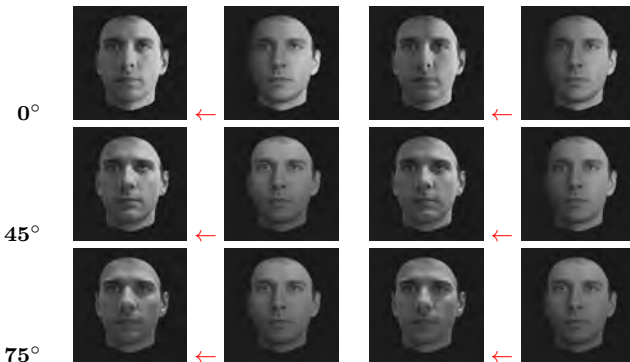
Natural 15° ModelNatural 45° Model

Orthonormal Templates: Modelling Illumination Changes



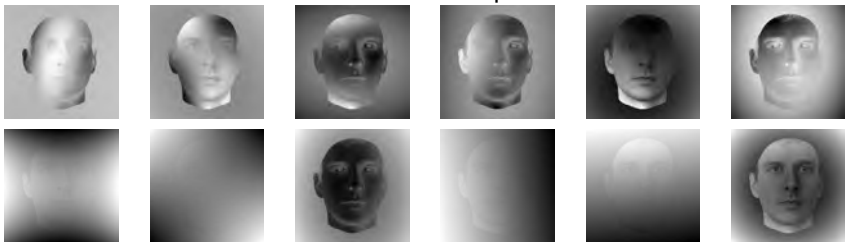
Natural 75° Model

Natural 90° Model



2nd-order Polynomial: Concurrent Template Matching

Bank of the 2nd-order orthonormal templates:



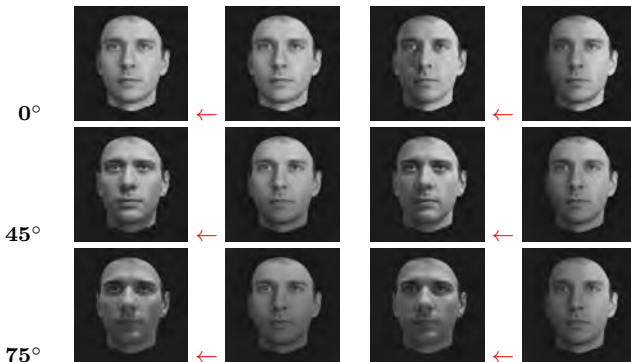
- Real illumination-dependent image changes are modelled only roughly with the first-order polynomial contrast / offset
- More accurate modelling - with the second- or higher-order polynomial contrast / offset
 - But the number of templates grows as $(n + 1)(n + 2) = O(n^2)$ in the polynomial order n

2nd-order Templates: Modelling Illumination Changes



Natural 15° Model

Natural 45° Model



Orthonormal Templates: Modelling Illumination Changes



Natural 75° Model

Natural 90° Model

