

Diffusion geometry in deformable shape analysis

Alex Bronstein, Michael Bronstein, Umberto Castellani

May 14, 2012

Dimensions of media



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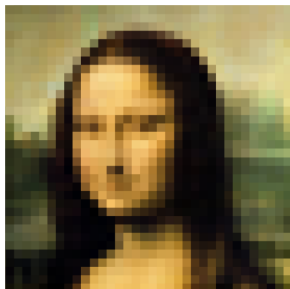
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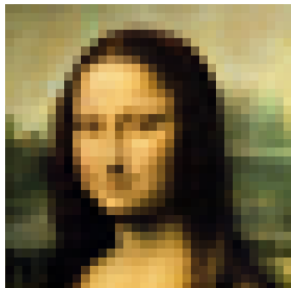


3D shapes vs. images

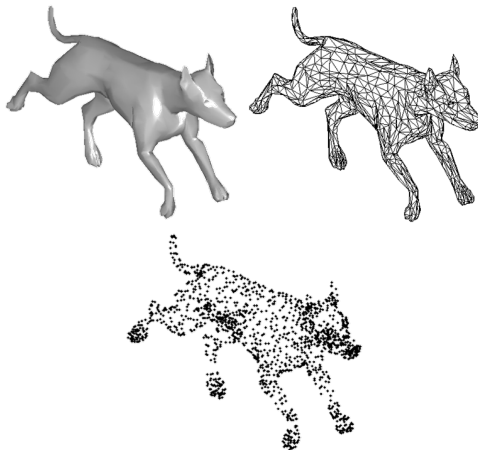


Array of pixels

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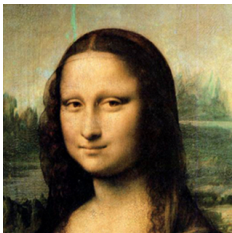


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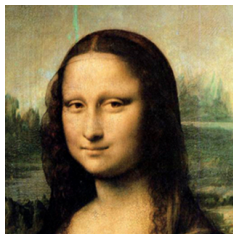
Splines, Mesh, Point cloud, etc

3D shapes vs. images

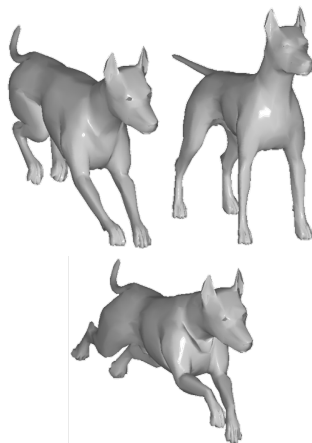


Affine, projective

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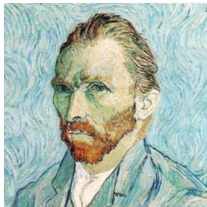


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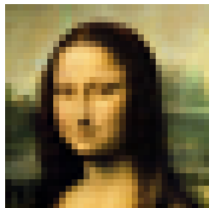
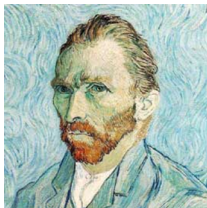


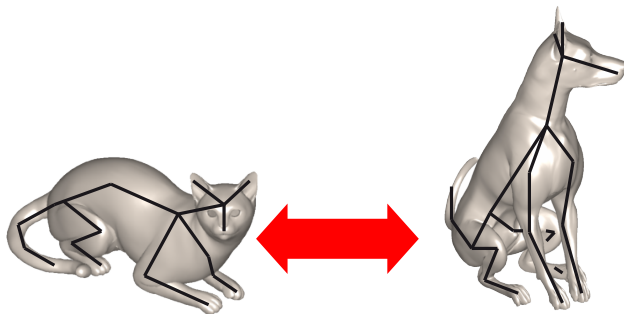
Wealth of nonrigid deformations

3D shapes vs. images

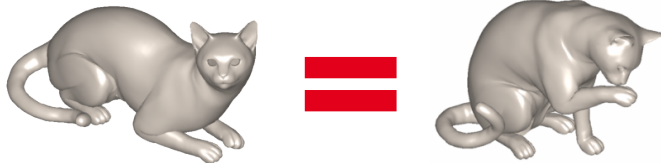
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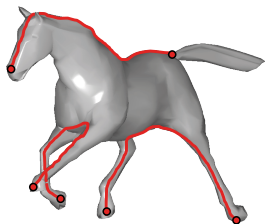
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- Similarity, correspondence, retrieval, etc. = similarity and correspondence between structures

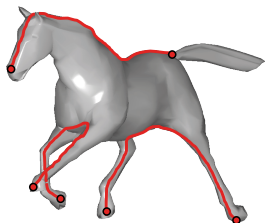


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- Similarity, correspondence, retrieval, etc. = similarity and correspondence between structures
- *Invariance* under bending, scale, affine transformations, etc.

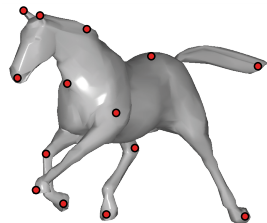


Global structure

Metric space

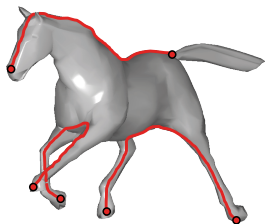


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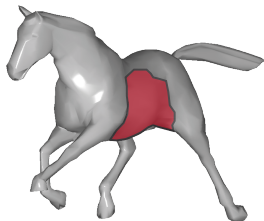


Local structure
Point descriptors

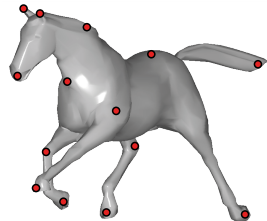
Structure



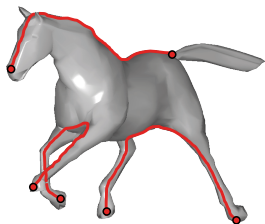
Global structure
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Glocal structure
Stable regions

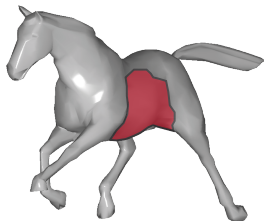


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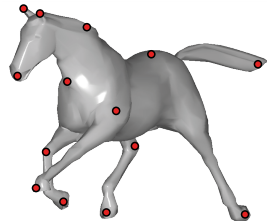
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Agenda

- Diffusion processes on surfaces
- Spectral point of view
- *Global structure*: diffusion geometry
- *Local structure*: diffusion kernel descriptors
- *Semi-local structure*: maximally stable components
- Extensions

- *Heat equation*

$$\left(\Delta_X + \frac{\partial}{\partial t} \right) u = 0$$

governs heat propagation on manifold X

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- *Solution* $u(x, t)$: heat distribution at point x at time t
- *Initial condition* $u_0(x)$: heat distribution at time $t = 0$
- *Boundary condition* if manifold has a boundary

Laplace-Beltrami operator Δ_X

For two smooth functions $f, g : X \rightarrow \mathbb{R}$ and standard inner product on X

$$\langle f, g \rangle = \int_X f(x)g(x) da$$

the Laplacian satisfies the following properties:

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- *Maximum principle:* functions satisfying $\Delta_X f = 0$ (harmonic) have no minima/maxima in the interior of X

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- Surface X is *discretized* at n points $\{x_1, \dots, x_n\}$ and points are connected to form a *triangular mesh*

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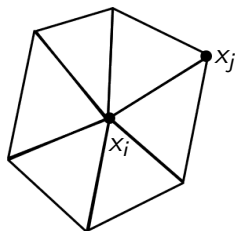
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- In matrix notation

$$L_X f = A^{-1} L f$$

where $A = \text{diag}\{a_i\}$ and $(L)_{ij} = \text{diag}\left\{\sum_{k \neq i} w_{ik}\right\} - w_{ij}$

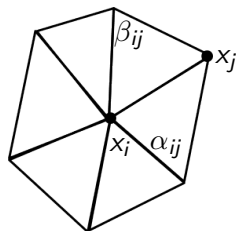
Discretization of the Laplacian



Discrete Laplacian

$$w_{ij} = \begin{cases} 1 & : x_j \in \mathcal{N}_1(x_i) \\ 0 & : \text{else} \end{cases}$$

$a_i = 1$ (umbrella operator); or
 $a_i = |\mathcal{N}_1(x_i)|$, valence (Tutte)



Discretized Laplacian

$$w_{ij} = \begin{cases} \cot \alpha_{ij} + \cot \beta_{ij} & : x_j \in \mathcal{N}_1(x_i) \\ 0 & : \text{else} \end{cases}$$

$a_i =$ sum of areas of triangles
sharing vertex x_i

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Reason: Flat plate must have zero bending energy.

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Indispensable for discretization of PDE solutions

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- Many attempts have been made to construct discrete Laplacians satisfying above desired properties
- **“No free lunch theorem” (Wardetzky et al., 2007)**
There is no discrete Laplacian satisfying the above properties simultaneously!

Eigendecomposition of Laplacian

- On *compact* domains Laplacian admits *countable orthogonal eigendecomposition*

$$\Delta_X \phi_i = \lambda_i \phi_i$$

λ_i – eigenvalues; $\phi_i(x)$ – corresponding eigenfunctions

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- Discrete *generalized eigendecomposition* for $L_X = A^{-1}L$

$$A\Phi = \Lambda L\Phi$$

$\Lambda = \text{diag}\{\lambda_1, \dots, \lambda_k\}$ – diagonal matrix of first k eigenvalues

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- *Spectral decomposition theorem*

$$(\Delta_X f)(x) = \sum_{i \geq 0} \lambda_i \phi_i(x) \cdot \langle \phi_i, f \rangle$$

Discrete equivalent: $L_X f = \sum_{i \geq 0} \lambda_i \phi_i \phi_i^T f$

- Discretize $\{\lambda_i, \phi_i\}$ directly!

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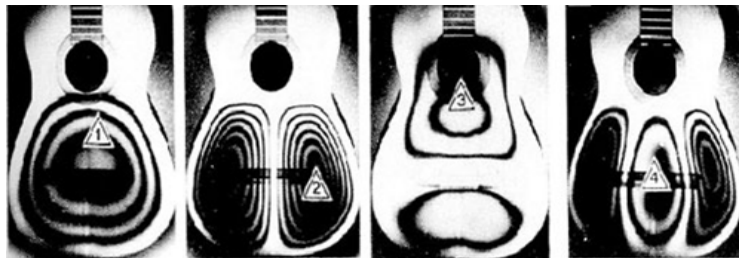
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- In matrix notation: $Au = \lambda Bu$

To see the sound

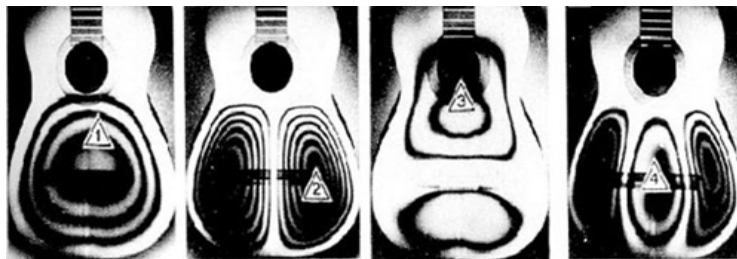
Chladni plates



- Solutions to *stationary Helmholtz equation*

$$\Delta_X f = \lambda f$$

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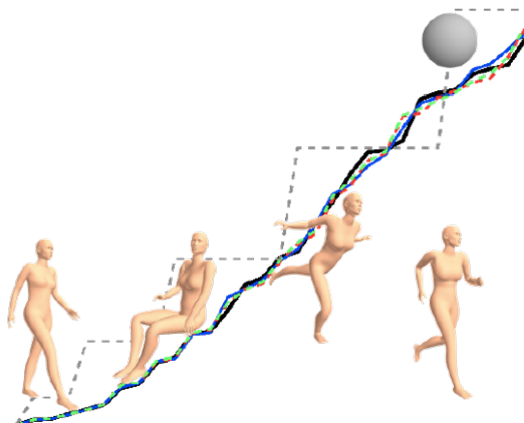


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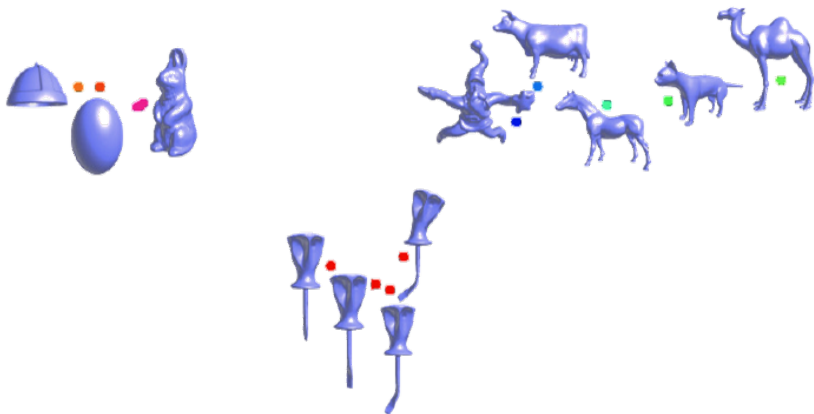
$$\Delta_X f = \lambda f$$

- Laplacian *eigenfunctions* = plate vibration modes

Shape DNA



(Reuter *et al.*, 2006) use Laplacian spectrum $\{\lambda_j\}$ as an isometry-invariant shape descriptor – *shape DNA*



Shape similarity using Shape DNA

“Can we hear the shape of the drum?”

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- Are isospectral shapes isometric?
- **Can one hear the shape of the drum?** (Mark Kac)



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The following shape properties can be recovered (“heard”) from the spectrum of the Laplacian:

- Area

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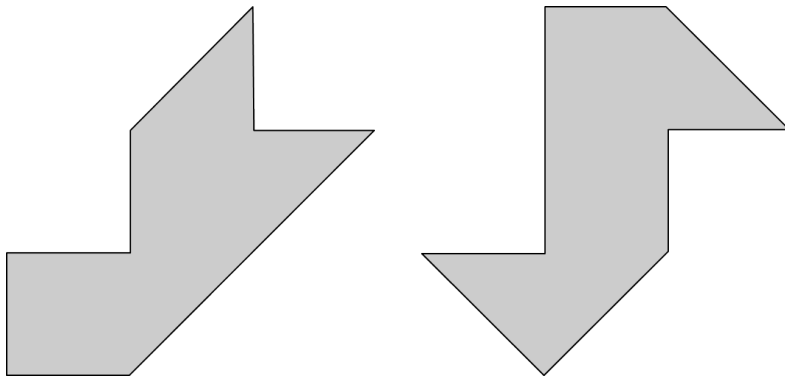
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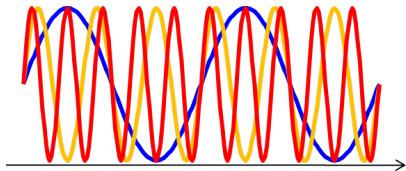
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- **Can we hear the metric?**

One cannot hear the shape of the drum!



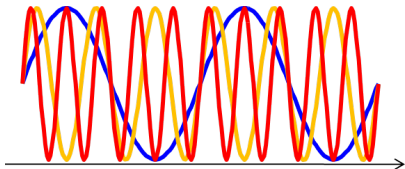
Counter example of isospectral non-isometric shapes
(Gordon *et al.*, 1991)



1D signals

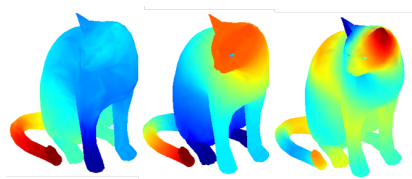
$$-\frac{d^2}{dx^2} e^{inx} = n^2 e^{inx}$$

Relation to harmonic analysis



1D signals

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3D shapes

$$\Delta_X\phi_i(x) = \lambda_i\phi_i(x)$$

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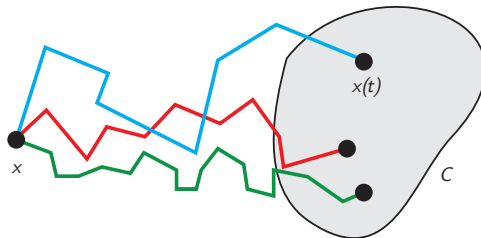
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- Heat operator can be interpreted as a non shift-invariant version of convolution

Heat kernel

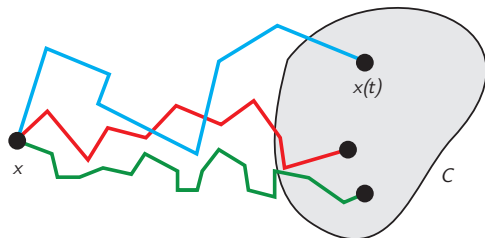
Probabilistic interpretation

- *Brownian motion* $x(t)$ starts at point x



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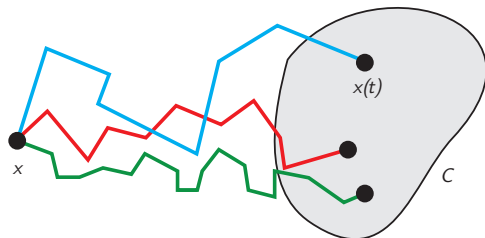
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- Let $\Delta_X \phi_i = \lambda_i \phi_i$ be the Laplacian eigendecomposition

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($\mathbf{H}^t = e^{-\Delta_X t}$)

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- Family of *diffusion metrics*

$$\begin{aligned}d^2(x, y) &= \|k(x, \cdot) - k(y, \cdot)\|_{L^2(X)}^2 \\ &= \int_X (k(x, z) - k(y, z))^2 da(z)\end{aligned}$$

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- **Scale invariant!**

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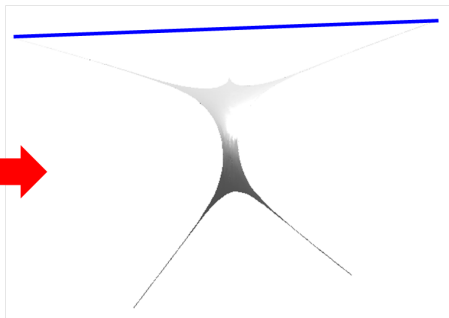
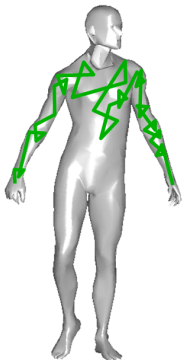
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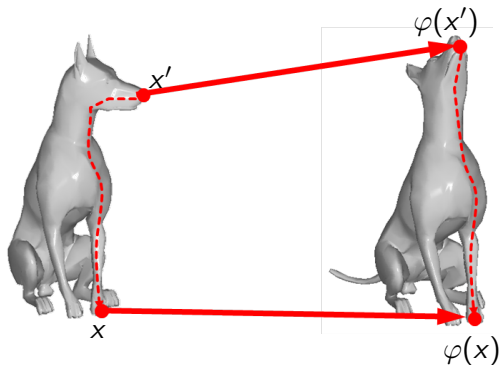
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- Diffusion distance is represented by *Euclidean distance* in embedding space

Diffusion maps

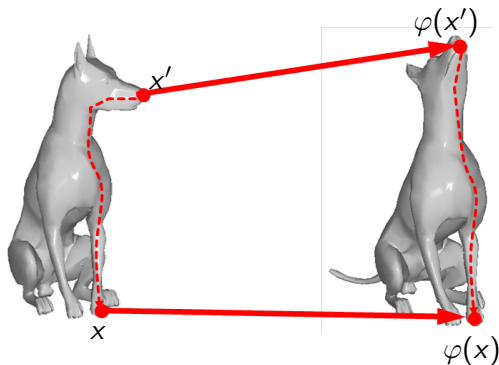


Correspondence



- Embed one shape into the other

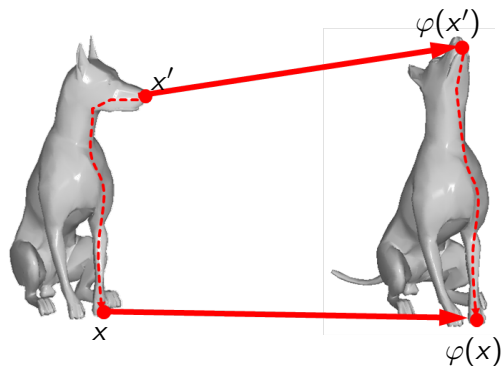
Correspondence



- Embed one shape into the other
- Find *minimum distortion* correspondence

$$\min_{\varphi: X \rightarrow Y} \|d_X - d_Y \circ (\varphi \times \varphi)\|$$

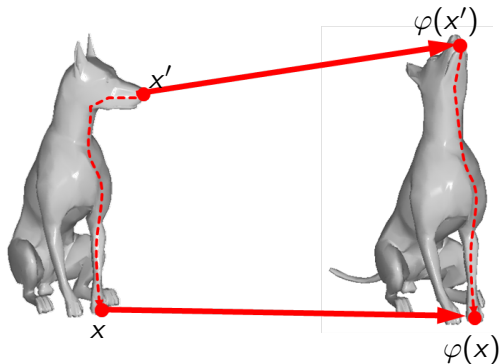
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$$\min_{\varphi: X \rightarrow Y} \int \int (d_X(x, x') - d_Y(\varphi(x), \varphi(x')))^2 da(x) da(x')$$

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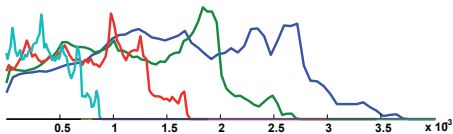
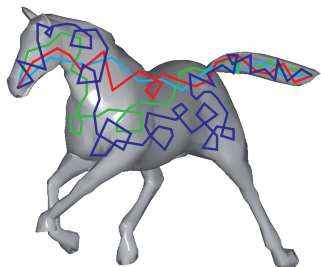


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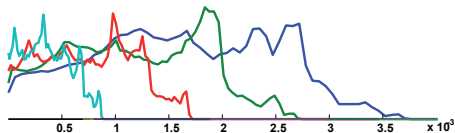
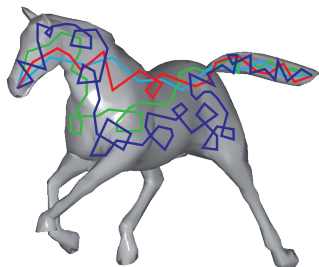
- Solved using *generalized multidimensional scaling*

Diffusion distance distributions



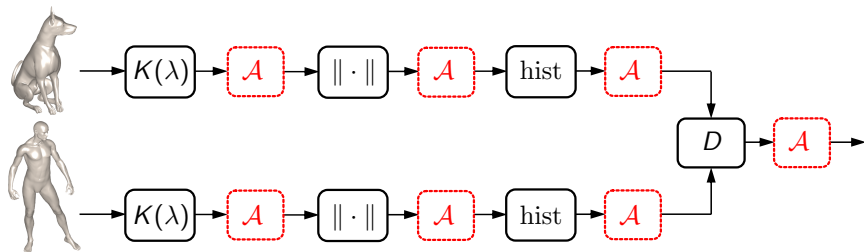
- Represent shape as *distribution* of diffusion distances

Diffusion distance distributions



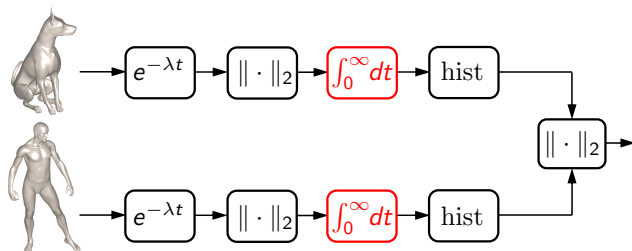
- Represent shape as *distribution* of diffusion distances
- Compare shapes using *divergence* of distributions

Diffusion distance distributions



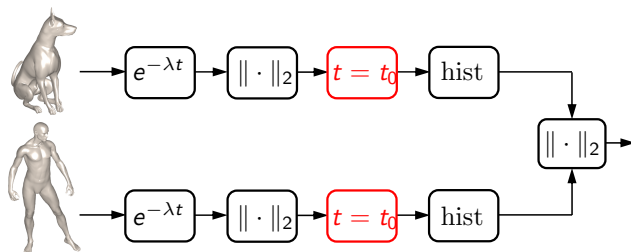
Diffusion distance distributions

Particular case I: Rustamov's GPS embedding

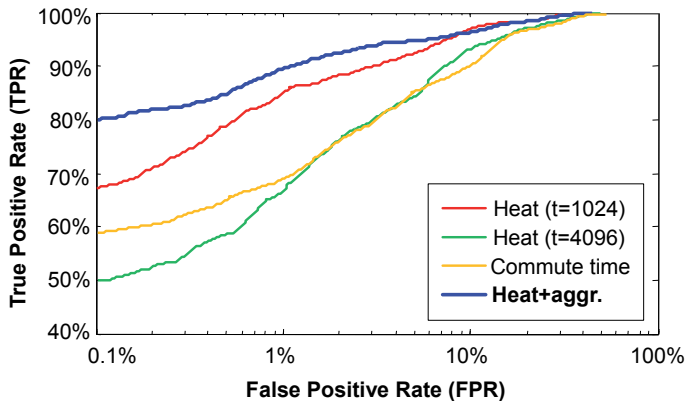


$$d_{\text{CT}}^2(x, y) = \underbrace{\int_0^\infty \sum_{i \geq 0} e^{-2\lambda_i t} (\phi_i(x) - \phi_i(y))^2 dt}_{\text{Diffusion distance } d_t^2(x, y)}$$

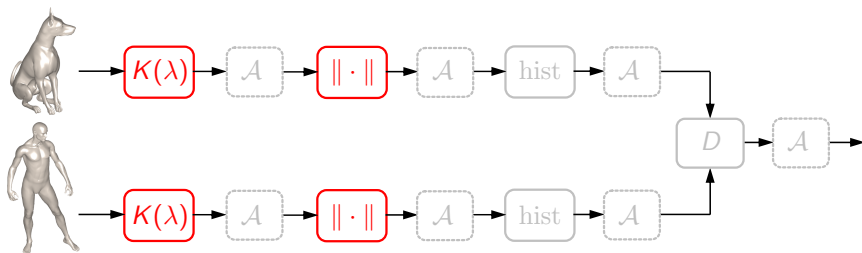
Particular case II: Mahmoudi & Sapiro



Diffusion distance distributions

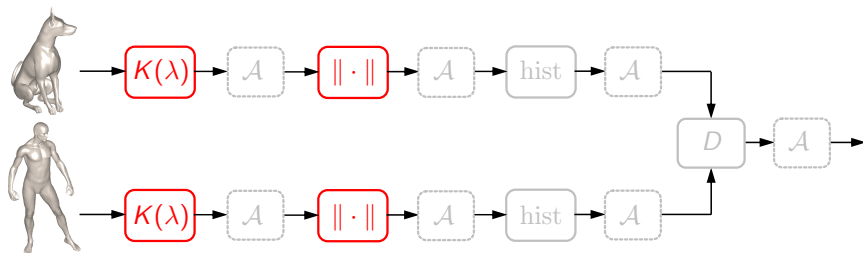


Generalizations



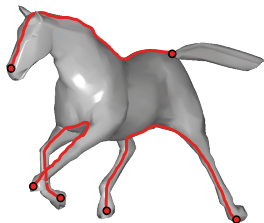
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Generalizations

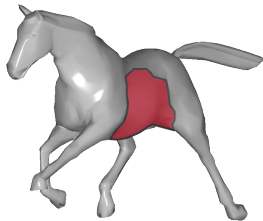


- Diffusion distances generated by other norms, e.g. $\|\cdot\|_{L^1(X)}$
- Construct (or learn) *optimal* task-specific diffusion kernels

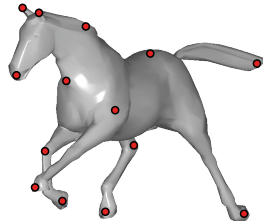
Local structure



Global structure
Metric space

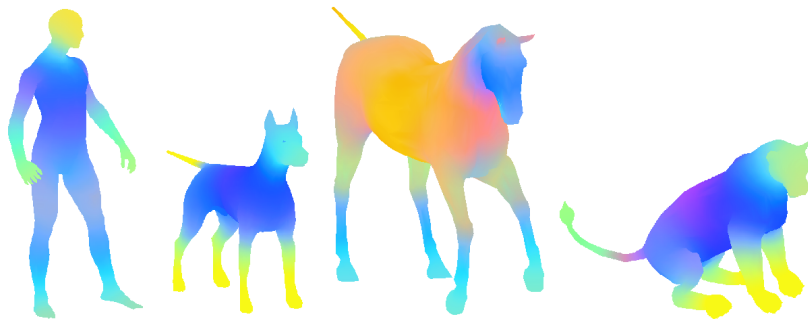


Glocal structure
Stable regions



Local structure
Point descriptors

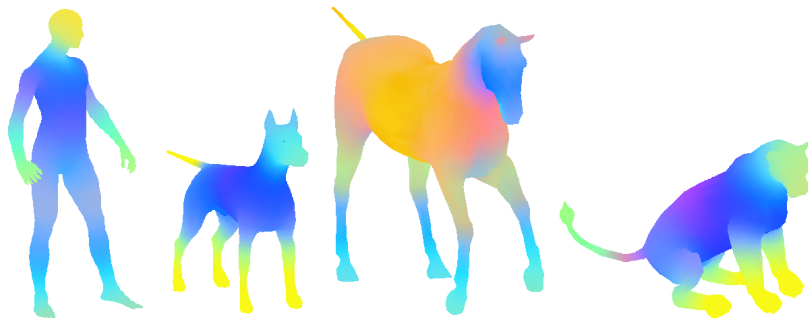
Diffusion kernel descriptors



- Associate each point x with a vector $(k_{t_1}(x, x), \dots, k_{t_n}(x, x))$

(Sun *et al.*, SGP'09)

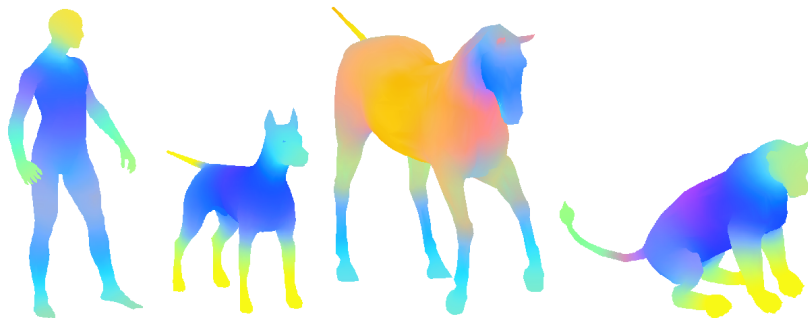
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- Multi-scale *point-wise descriptor*

(Sun *et al.*, SGP'09)

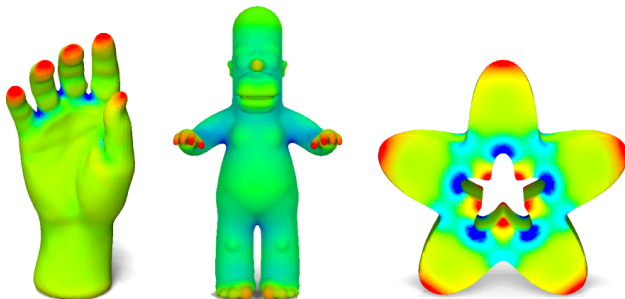
Diffusion kernel descriptors



- Associate each point x with a vector $(k_{t_1}(x, x), \dots, k_{t_n}(x, x))$
- Multi-scale *point-wise descriptor*
- *Heat kernel signature (HKS)*: $x \mapsto (h_{t_1}(x, x), \dots, h_{t_n}(x, x))$

(Sun *et al.*, SGP'09)

Heat kernel signature



$$h_t(x, x) = \frac{1}{4\pi t} \left(1 + \frac{1}{3}\kappa(x)t + \mathcal{O}(t^2) \right)$$

$\kappa(x)$ = Gaussian curvature at point x

(Sun *et al.*, SGP'09)



- **Original shape**
- Eigenvalues λ_i
- Eigenfunctions $\phi_i(x)$
- Heat kernel $h_t(x, x)$



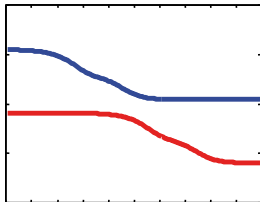
- **Scaled by $\frac{1}{\alpha}$**
- Eigenvalues $\alpha^2 \lambda_i$
- Eigenfunctions $\alpha \phi_i(x)$
- Heat kernel $\alpha^2 h_{\alpha^2 t}(x, x)$
- **Not scale invariant!**

Scale invariance

Log scale space

$$h_{e^\tau} \rightarrow \alpha^2 h_{e^{\tau+\beta}}$$

$$\beta = \log \alpha^2$$

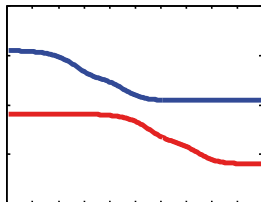


Scale \rightarrow
shift + factor

Scale invariance

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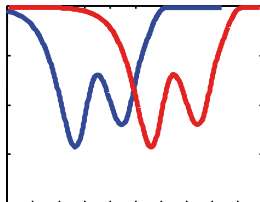
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Scale \rightarrow
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Log + derivative

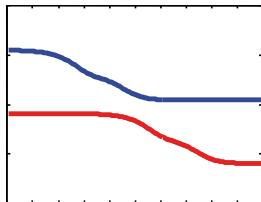
$$\frac{d}{d\tau} (\log \alpha^2 + \log h_{e^{\tau+\beta}})$$
$$= \frac{d}{d\tau} \log h_{e^{\tau+\beta}}$$



Undo factor

Log scale space

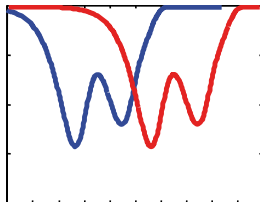
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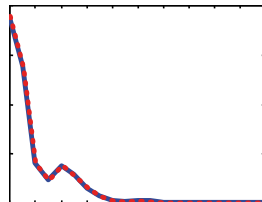
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Undo factor

Fourier magnitude

$$\mathcal{F} \left\{ \frac{d}{d\tau} \log h_{e^{\tau+\beta}} \right\} =$$
$$e^{\beta i \omega \pi} \mathcal{F} \left\{ \frac{d}{d\tau} \log h_{e^\tau} \right\}$$



Undo shift

Scale invariant heat kernel signature

(B&Kokkinos, CVPR'09)

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- Demand $\det(x_1, x_2, C_{pp}) = 1$ and obtain *equi-affine invariant* arclength

$$\begin{aligned} dp^2 &= \det(x_1, x_2, x_{11} du_1^2 + 2x_{12} du_1 du_2 + x_{22} du_2^2) \\ &= \tilde{g}_{11} du_1^2 + 2\tilde{g}_{12} du_1 du_2 + \tilde{g}_{22} du_2^2 \end{aligned}$$

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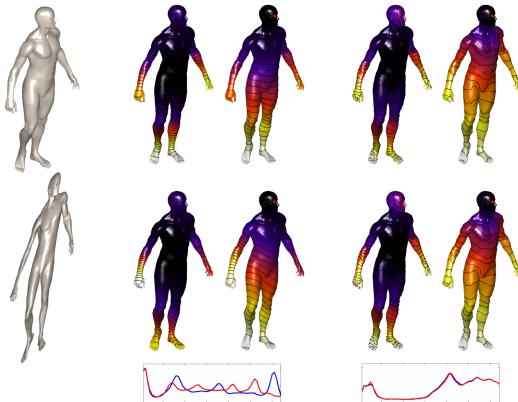
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- g is a *valid metric* on manifolds with non-vanishing curvature

Affine invariance

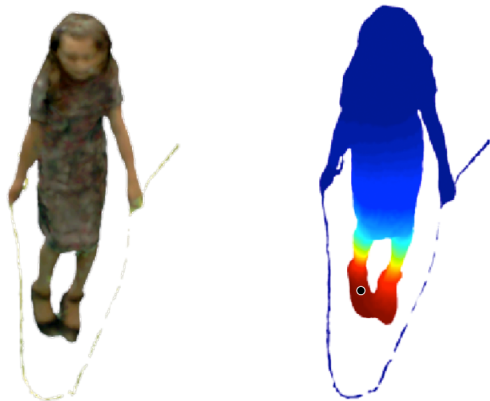
- Define *equi-affine Laplacian* Δ_g
- **Equi-affine Laplacian + scale-invariance = affine-invariance**



Fusing geometric and photometric information

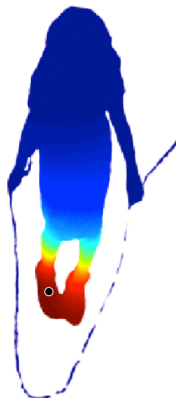


Fusing geometric and photometric information



Geometric

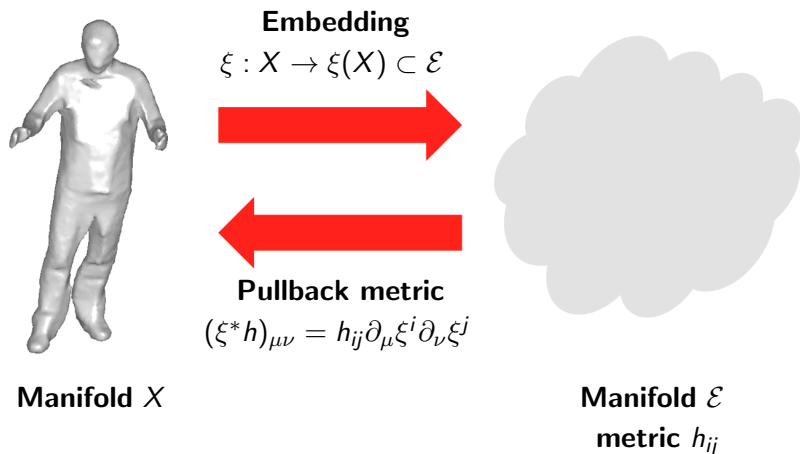
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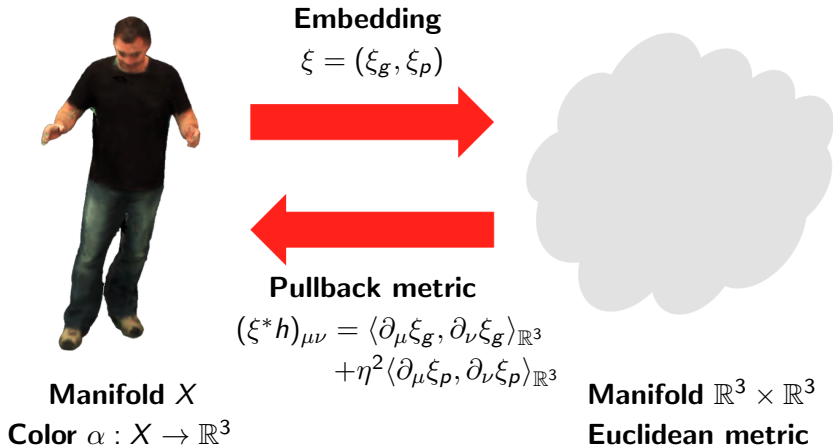


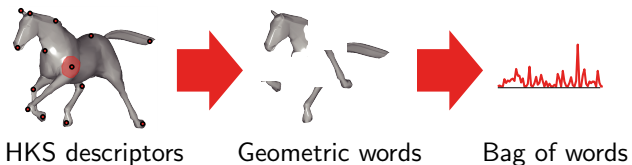
Geometric



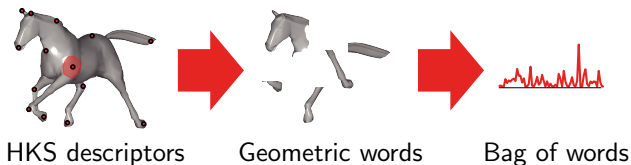
**Geometric+
photometric**



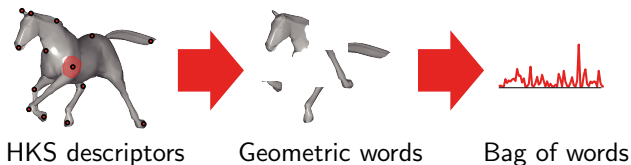




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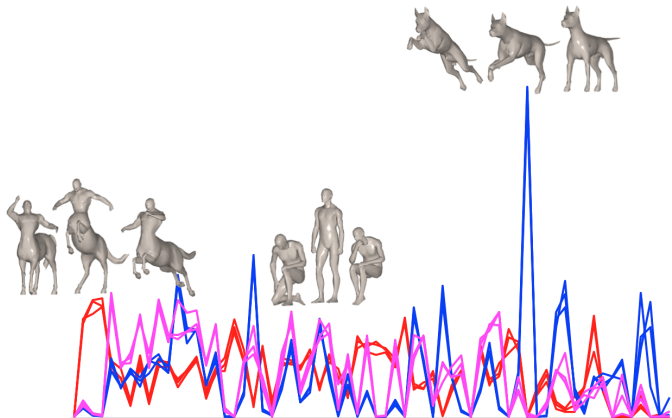


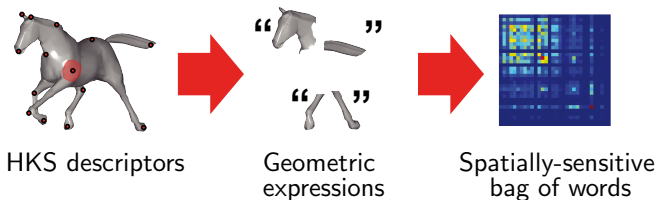
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- *Bag-of-words* shape descriptor

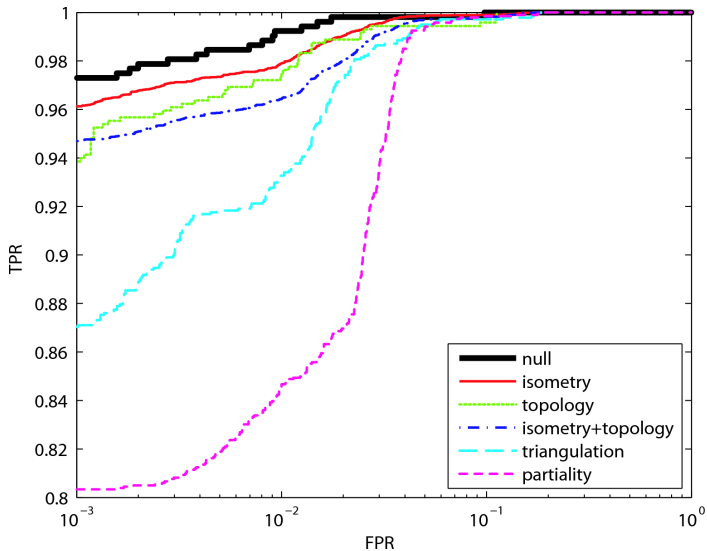
$$\mathbf{H} = \int_{\mathcal{X}} \mathbf{v}(x) da(x)$$





- *Spatially-sensitive* bags of pairs of words

$$\mathbf{H} = \int_{X \times X} \mathbf{v}(x)\mathbf{v}(y)h_t(x,y)da(x)da(y)$$



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- Given a bag-of-features descriptor \mathbf{H}' of a part $Y' \subset Y$

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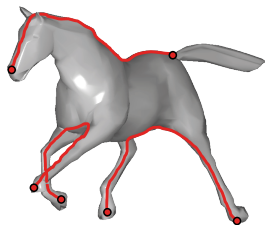
- *Ambrosio-Tortorelli* approximation

$$\begin{aligned} \min_{u, \rho} \left\| \int_X \mathbf{v} u da - \mathbf{H}' \right\|^2 &+ \mu_1 \int_X \rho^2 \|\nabla u\|^2 da + \mu_2 \epsilon \int_X \|\nabla \rho\|^2 da \\ &+ \frac{\mu_2}{4\epsilon} \int_X (1 - \rho)^2 da \quad \text{s.t.} \quad \int_X u da = A(Y') \end{aligned}$$

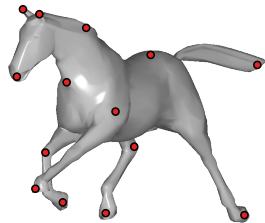
Partial matching



Global + local structures

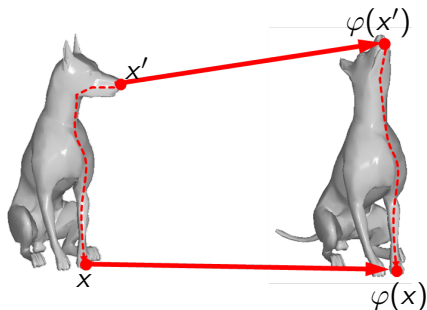


Global structure
Metric space



Local structure
Point descriptors

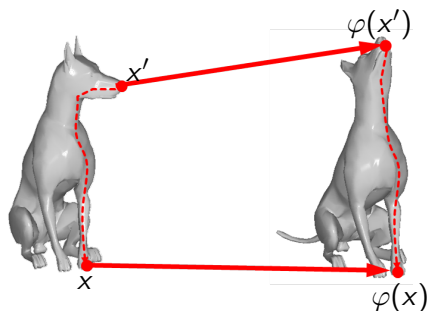
Correspondence *encore*



- Find *minimum distortion* correspondence

$$\min_{\varphi: X \rightarrow Y} \|d_X - d_Y \circ (\varphi \times \varphi)\|$$

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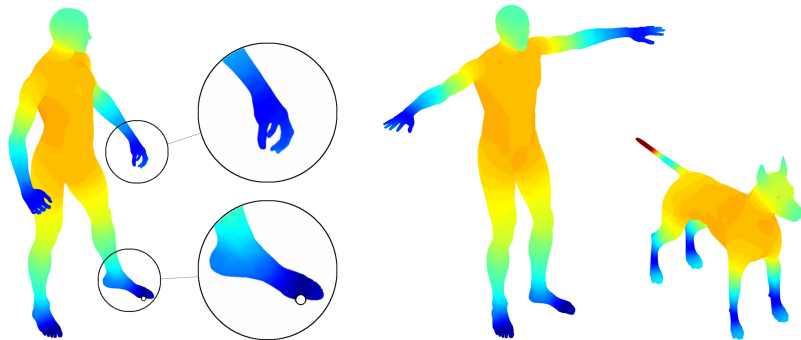
$$\min_{\varphi: X \rightarrow Y} \|d_X - d_Y \circ (\varphi \times \varphi)\| + \mu \|\mathbf{h}_X - \mathbf{h}_Y \circ \varphi\|$$

d_X, d_Y – global structures

$\mathbf{h}_X, \mathbf{h}_Y$ – local structures

- Combine local and global structure distortion

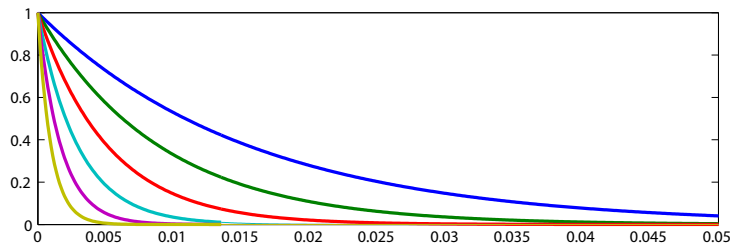
Heat kernel signature *encore*



- Poor spatial feature localization!

Aubry *et al.*, CVPR'11; B, PAMI'11

Heat kernel signature *encore*



- Collection of *low pass filters*

$$\mathbf{p}(x) = \sum_{k \geq 0} \begin{pmatrix} p_1(\lambda_k) \\ \vdots \\ p_n(\lambda_k) \end{pmatrix} \phi_k^2(x)$$

$$p_i(\lambda) = \exp(-\lambda t_i)$$

Wave kernel signature

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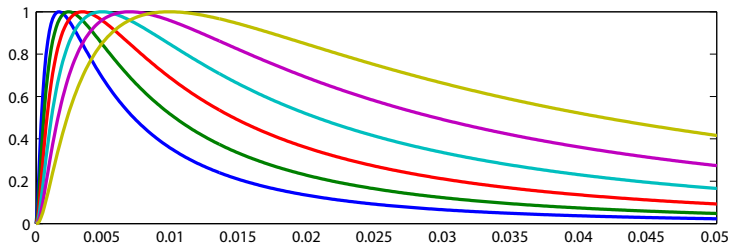
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- Each point is associated the *wave kernel signature*

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Wave kernel signature

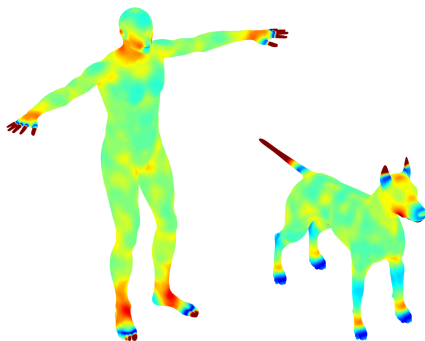
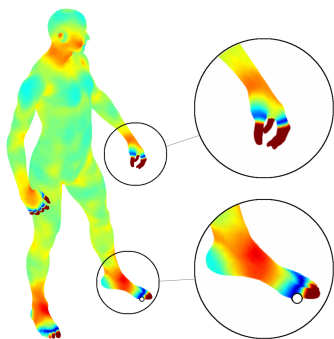


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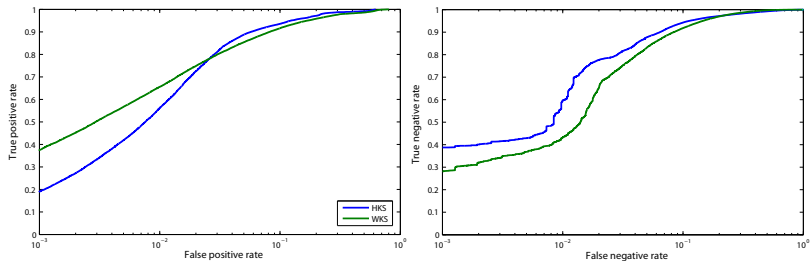
Wave kernel signature



- Better spatial feature localization
- Lower discriminativity

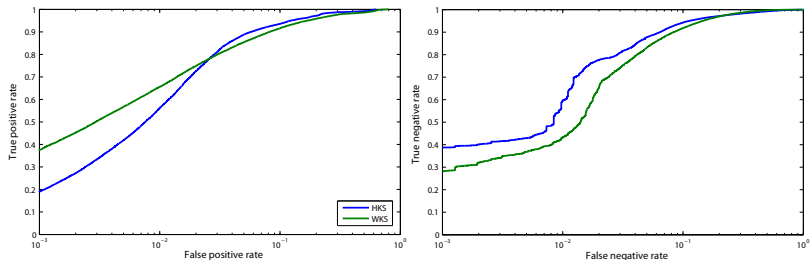
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Waves vs Heat



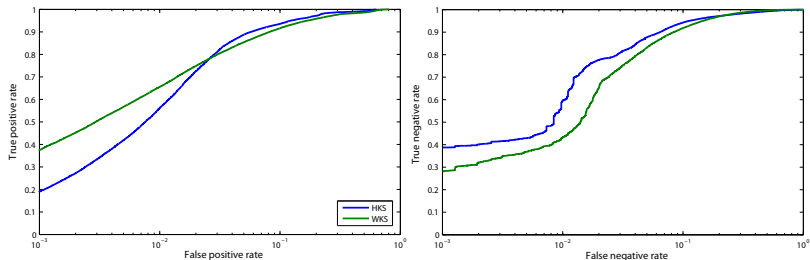
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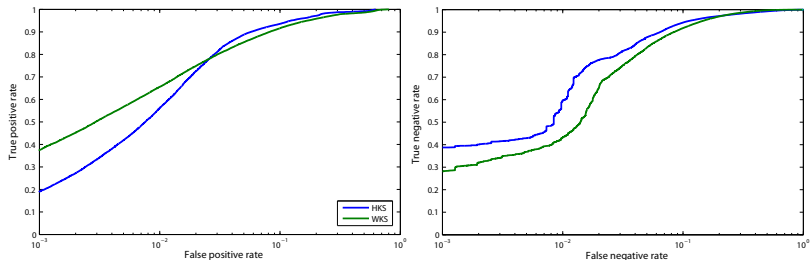
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B, PAMI'11

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- ...yet easy to *learn* from examples!

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spanning a sufficiently wide interval of frequencies $[0, \nu_{\max}]$

- Represent responses as

$$\begin{pmatrix} f_1(\nu) \\ \vdots \\ f_n(\nu) \end{pmatrix} = \mathbf{A} \begin{pmatrix} b_1(\nu) \\ \vdots \\ b_m(\nu) \end{pmatrix}$$

with the matrix of parameters \mathbf{A}

- Select sufficiently large s for which $\nu_s \geq \nu_{\max}$

Parametrization

- Select sufficiently large s for which $\nu_s \geq \nu_{\max}$
- Represent the point descriptor

$$\begin{aligned} \mathbf{p}(x) &= \sum_{k \geq 0} \begin{pmatrix} f_1(\nu_k) \\ \vdots \\ f_n(\nu_k) \end{pmatrix} \phi_k^2(x) \\ &\approx \mathbf{A} \begin{pmatrix} b_1(\nu_1) & \cdots & b_1(\nu_s) \\ \vdots & \ddots & \vdots \\ b_m(\nu_1) & \cdots & b_m(\nu_s) \end{pmatrix} \begin{pmatrix} \phi_1^2(x) \\ \vdots \\ \phi_s^2(x) \end{pmatrix} = \mathbf{A}\mathbf{g}(x) \end{aligned}$$

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- *Geometry vector* \mathbf{g} consistently represents all geometric information at point x .

- x a point, x_+ a knowingly similar point (*positive*), x_- a knowingly dissimilar point (*negative*).

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$$\begin{aligned}d_{\pm}^2 &= \|\mathbf{p} - \mathbf{p}_{\pm}\|^2 = \|\mathbf{A}(\mathbf{g} - \mathbf{g}_{\pm})\|^2 \\ &= (\mathbf{g} - \mathbf{g}_{\pm})^T \mathbf{A}^T \mathbf{A} (\mathbf{g} - \mathbf{g}_{\pm}).\end{aligned}$$

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- *Mahalanobis distance* on geometry vectors space.
- Mahalanobis *metric learning* problem.

- Taking expectation over positive/negative pairs

$$\begin{aligned}\mathbb{E}\{d_{\pm}^2\} &= \mathbb{E}\{\|\mathbf{p} - \mathbf{p}_{\pm}\|^2\} = \mathbb{E}\{(\mathbf{g} - \mathbf{g}_{\pm})^T \mathbf{A}^T \mathbf{A} (\mathbf{g} - \mathbf{g}_{\pm})\} \\ &= \text{tr}\{\mathbf{A} \mathbb{E}\{(\mathbf{g} - \mathbf{g}_{\pm})(\mathbf{g} - \mathbf{g}_{\pm})^T\} \mathbf{A}^T\} \\ &= \text{tr}\{\mathbf{A} \mathbf{C}_{\pm} \mathbf{A}^T\}\end{aligned}$$

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- Minimize weighted difference

$$\min (1 - \alpha)\mathbb{E}(d_+^2) - \alpha\mathbb{E}(d_-^2)$$

- Taking expectation over positive/negative pairs

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- Minimize weighted difference

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- α controls tradeoff between *sensitivity* ($\alpha \rightarrow 1$) and *specificity* ($\alpha \rightarrow 0$).

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$$\mathbf{I} = \mathbb{E}(\mathbf{p}\mathbf{p}^T) = \mathbf{A}\mathbb{E}(\mathbf{g}\mathbf{g}^T)\mathbf{A}^T = \mathbf{A}\mathbf{C}\mathbf{A}^T$$

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- Minimization problem

$$\min_{\mathbf{A}} \text{tr} \{ \mathbf{A}\mathbf{D}_\alpha\mathbf{A}^T \} \quad \text{s.t.} \quad \mathbf{A}\mathbf{C}\mathbf{A}^T = \mathbf{I}$$

- Scale of \mathbf{A} is arbitrary!
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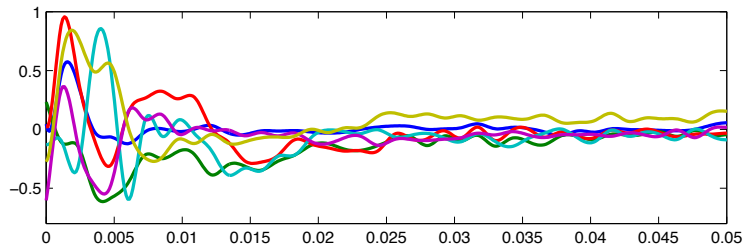
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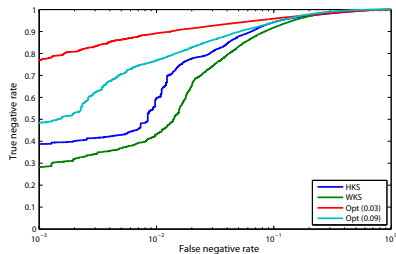
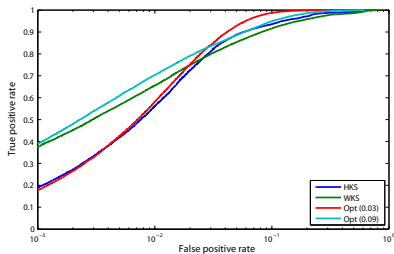
- Solution: $\mathbf{A} = \mathbf{U}_n^T \mathbf{C}^{-1/2}$ where \mathbf{U}_n are the n smallest eigenvectors of $\mathbf{C}^{-1/2} \mathbf{D}_\alpha \mathbf{C}^{-1/2}$.

Optimal spectral descriptor



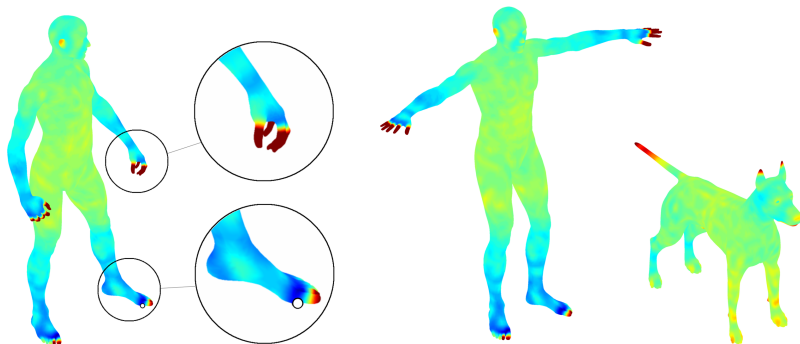
- Optimal filters (invariance learned from positive and negative examples)

Optimal spectral descriptor



- Better specificity and sensitivity than HKS and WKS

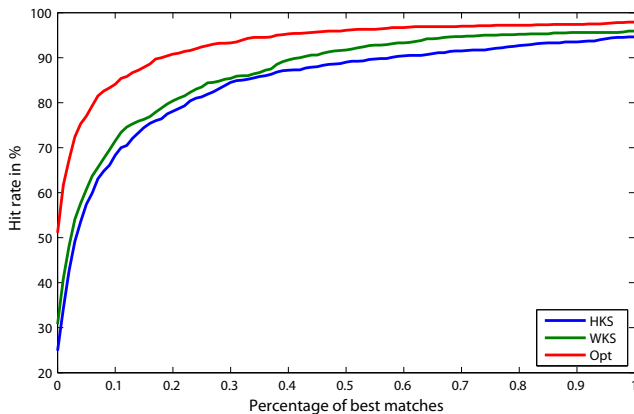
Optimal spectral descriptor



- Better spatial feature localization than WKS
- Better discriminativity than HKS

B, PAMI'11

Optimal spectral descriptor

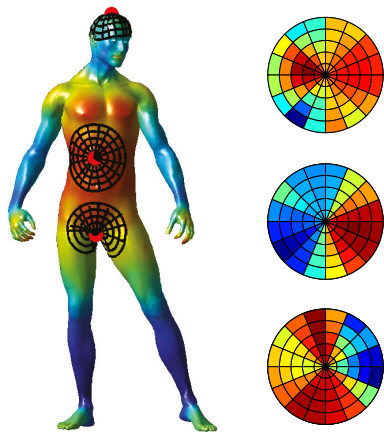


- Better performance in correspondence problems

B, PAMI'11

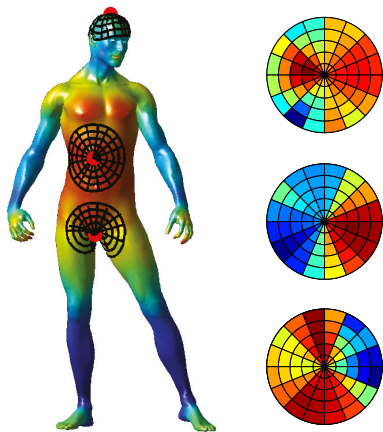
Intrinsic shape contexts

- Spectral descriptors lack *orientation* information



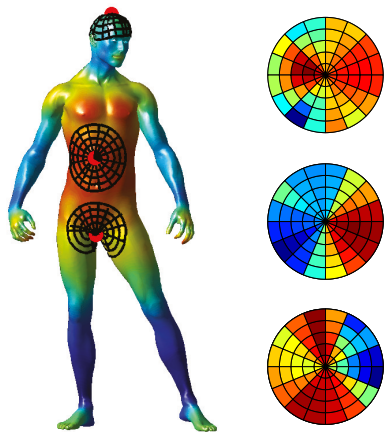
Intrinsic shape contexts

- Spectral descriptors lack *orientation* information
- Given a vector field \mathbf{p} on surface, compute its distribution over a local polar system of coordinate

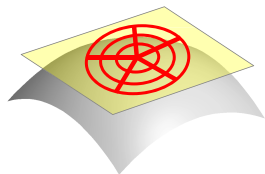


Intrinsic shape contexts

- Spectral descriptors lack *orientation* information
- Given a vector field \mathbf{p} on surface, compute its distribution over a local polar system of coordinate
- *Intrinsic shape context* (ISC)
 - a meta-descriptor



Intrinsic shape contexts



Tangent plane map



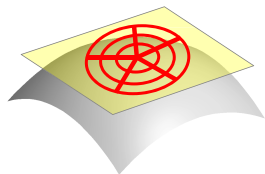
Inward shooting



Outward shooting

- Problem I: no global coordinate system

Intrinsic shape contexts



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Intrinsic shape contexts



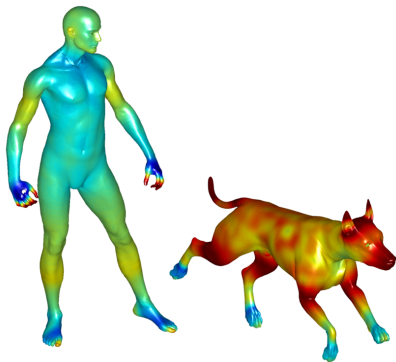
Tangent plane map

Inward shooting

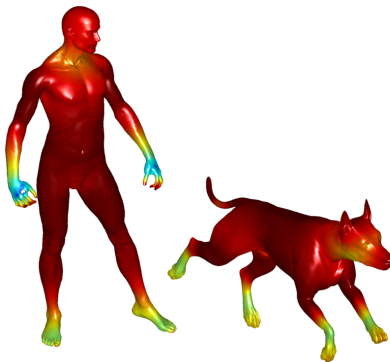
Outward shooting

- Problem I: no global coordinate system
- Local chart has to be created
- Problem II: arbitrary angular coordinate
- Undone using Fourier transform modulus

Intrinsic shape contexts

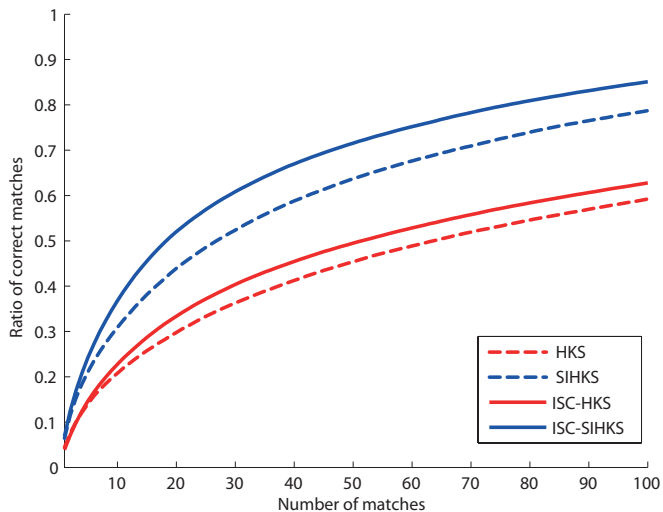


Scale Invariant HKS



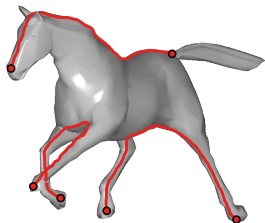
Intrinsic Shape Context

Intrinsic shape contexts

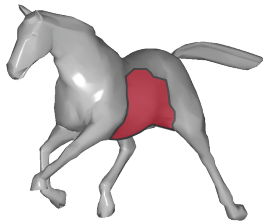


Kokkinos, Litman, BB, CVPR'12

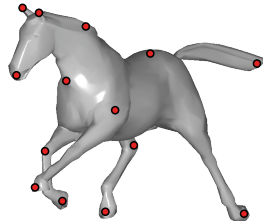
Glocal structure



Global structure
Metric space



Glocal structure
Stable regions



Local structure
Point descriptors

Component trees

- Measure proximity $d(x, y)$ in some local neighborhood $y \in \mathcal{N}(x)$

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- Single-linkage *agglomerative clustering*
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Component trees



Maximally stable components

- *Stability* of a component

$$\sigma(C_t) = \frac{A(C_t)}{\frac{dA(C_t)}{dt}}$$

- Measures relative change of area as function of change of threshold
- (Better stability functions are available)

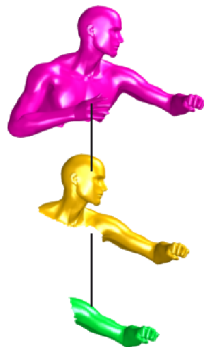


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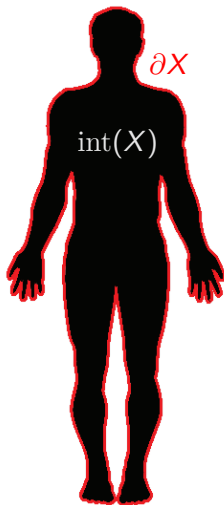
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- *Maximally stable components*: local maximizers of σ



Maximally stable components

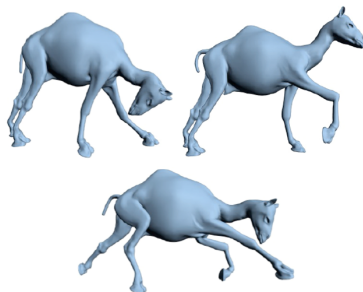


Is our model good?



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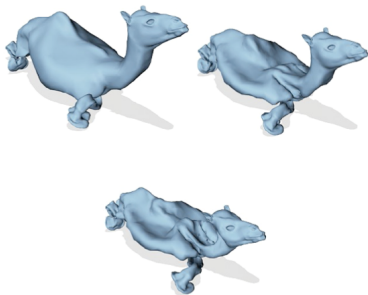
Volume isometry



Preserves geodesic distances
inside the volume

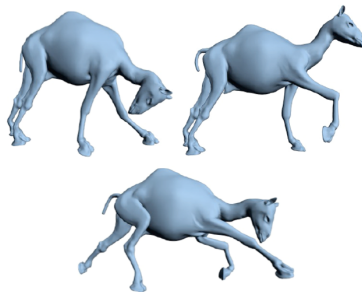
Is our model good?

Boundary isometry



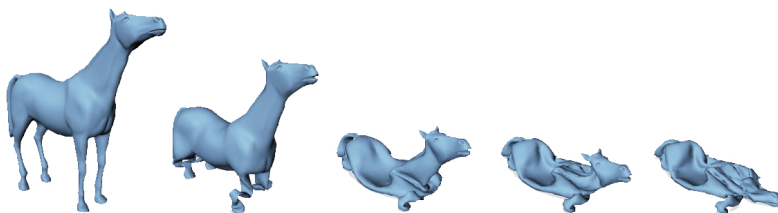
Preserves geodesic distances
on the boundary surface

Volume isometry



Preserves geodesic distances
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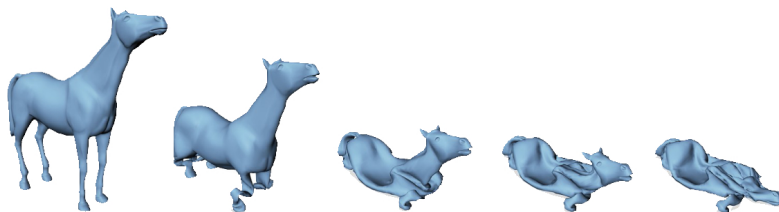
Volumetric diffusion geometry



- *Boundary isometry* does not always represent a realistic deformation

(image: Sumner)

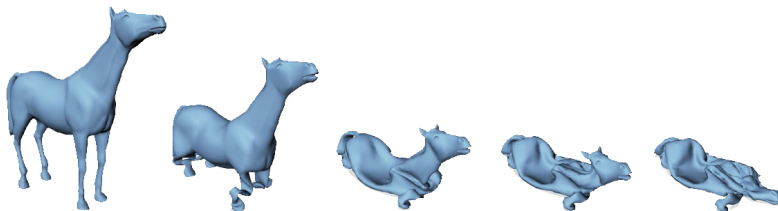
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Volumetric diffusion geometry



- *Boundary isometry* does not always represent a realistic deformation
- May change volume of the solid
- Solution: *volumetric* diffusion geometry

(image: Sumner)

Boundary diffusion

$$\left(\Delta_{\partial X} + \frac{\partial}{\partial t} \right) u(x, t) = 0$$

where

$$u : \partial X \times [0, \infty) \rightarrow \mathbb{R}$$

$\Delta_{\partial X}$ - Laplace-Beltrami operator

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Volumetric diffusion

$$\begin{aligned} \left(\Delta + \frac{\partial}{\partial t} \right) U(x, t) &= 0, x \in \text{int}(X) \\ \langle \nabla U(x, t), n(x) \rangle &= 0, x \in \partial X \end{aligned}$$

where

$$U : X \times [0, \infty) \rightarrow \mathbb{R}$$

Δ - Euclidean Laplace operator

n - normal to ∂X

Boundary heat kernels

$$k_t(x, y) = \sum_{i \geq 0} e^{-\lambda_i t} \phi_i(x) \phi_i(y)$$

where $\Delta_{\partial X} \phi_i(x) = \lambda_i \phi_i(x)$

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Geometric interpretation

$$k_t(x, x) \approx \frac{1}{4\pi t} \left(1 + \frac{1}{6} \kappa(x) \right)$$

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Geometric interpretation

$$K_t(x, x) \approx \frac{1}{(4\pi t)^{3/2}} \left(1 + \frac{1}{6} s(x) \right)$$

Volumetric diffusion geometry



Volumetric maximally stable components



- Diffusion processes on manifolds

Conclusion

- Diffusion processes on manifolds
- Spectrum of the Laplacian

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- *Global structure*: diffusion geometry

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- *Semi-local structure*: maximally stable components
- Extensions

Numerical Geometry of Non-Rigid Shapes

On paper: Springer, 2008 (~ 35\$)

Online: tosca.cs.technion.ac.il/book

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