

# Computer Vision II - Lecture 13

## Multi-Object Tracking III

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### Course Outline

- Single-Object Tracking
  - Kalman filters
  - Particle filters
  - Case studies
- Multi-Object Tracking
  - Introduction
  - MHT, JPDAF
  - Network Flow Optimization
- Articulated Tracking

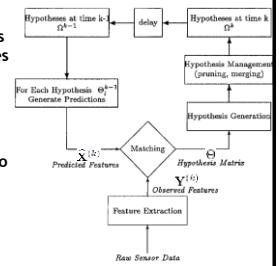
### Topics of This Lecture

- Recap: MHT
- Data Association as Linear Assignment Problem
  - LAP formulation
  - Greedy algorithm
  - Hungarian algorithm
- Tracking as Network Flow Optimization
  - Min-cost network flow
  - Generalizing to multiple frames
  - Complications
  - Formulation

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### Recap: Multi-Hypothesis Tracking (MHT)

- Ideas
  - Instead of forming a track tree, keep a set of hypotheses that generate child hypotheses based on the associations.
  - Enforce exclusion constraints between tracks and measurements in the assignment.
  - Integrate track generation into the assignment process.
  - After hypothesis generation, merge and prune the current hypothesis set.



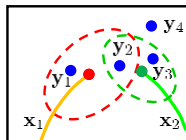
D. Reid, *An Algorithm for Tracking Multiple Targets*, IEEE Trans. Automatic Control, Vol. 24(6), pp. 843-854, 1979.

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### Recap: Hypothesis Generation

- Create hypothesis matrix of the feasible associations

$$\Theta = \begin{matrix} & \mathbf{x}_1 & \mathbf{x}_2 & \mathbf{x}_{fa} & \mathbf{x}_{nt} & & \\ \begin{matrix} \mathbf{y}_1 \\ \mathbf{y}_2 \\ \mathbf{y}_3 \\ \mathbf{y}_4 \end{matrix} & \begin{bmatrix} 1 & 0 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} & & & & \end{matrix}$$



- Interpretation
  - Columns represent tracked objects, rows encode measurements
  - A non-zero element at matrix position  $(i, j)$  denotes that measurement  $y_i$  is contained in the validation region of track  $x_j$ .
  - Extra column  $x_{fa}$  for association as *false alarm*.
  - Extra column  $x_{nt}$  for association as *new track*.
  - Turn this hypothesis matrix

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### Recap: Assignments

$Z_j$	$\mathbf{x}_1$	$\mathbf{x}_2$	$\mathbf{x}_{fa}$	$\mathbf{x}_{nt}$
$\mathbf{y}_1$	0	0	1	0
$\mathbf{y}_2$	1	0	0	0
$\mathbf{y}_3$	0	1	0	0
$\mathbf{y}_4$	0	0	0	1

- Impose constraints
  - A measurement can originate from only one object.  
 ⇒ Any row has only a single non-zero value.
  - An object can have at most one associated measurement per time step.  
 ⇒ Any column has only a single non-zero value, except for  $\mathbf{x}_{fa}$ ,  $\mathbf{x}_{nt}$

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## Recap: Calculating Hypothesis Probabilities

- Probabilistic formulation
  - It is straightforward to enumerate all possible assignments.
  - However, we also need to calculate the probability of each child hypothesis.
  - This is done recursively:

$$\begin{aligned}
 p(\Omega_j^{(k)} | \mathbf{Y}^{(k)}) &= p(Z_j^{(k)}, \Omega_{p(j)}^{(k-1)} | \mathbf{Y}^{(k)}) \\
 &\stackrel{\text{Bayes}}{=} \eta p(\mathbf{Y}^{(k)} | Z_j^{(k)}, \Omega_{p(j)}^{(k-1)}) p(Z_j^{(k)}, \Omega_{p(j)}^{(k-1)}) \\
 &= \underbrace{\eta p(\mathbf{Y}^{(k)} | Z_j^{(k)}, \Omega_{p(j)}^{(k-1)})}_{\text{Measurement likelihood}} \underbrace{p(Z_j^{(k)} | \Omega_{p(j)}^{(k-1)})}_{\text{Prob. of assignment set}} \underbrace{p(\Omega_{p(j)}^{(k-1)})}_{\text{Prob. of parent}}
 \end{aligned}$$

Normalization factor

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## Recap: Measurement Likelihood

- Use KF prediction
  - Assume that a measurement  $y_i^{(k)}$  associated to a track  $x_j$  has a Gaussian pdf centered around the measurement prediction  $\hat{x}_j^{(k)}$  with innovation covariance  $\hat{\Sigma}_j^{(k)}$ .
  - Further assume that the pdf of a measurement belonging to a new track or false alarm is uniform in the observation volume  $W$  (the sensor's field-of-view) with probability  $W^{-1}$ .
  - Thus, the measurement likelihood can be expressed as

$$\begin{aligned}
 p(\mathbf{Y}^{(k)} | Z_j^{(k)}, \Omega_{p(j)}^{(k-1)}) &= \prod_{i=1}^{M_k} \mathcal{N}(y_i^{(k)}; \hat{x}_j^{(k)}, \hat{\Sigma}_j^{(k)})^{\delta_i} W^{-(1-\delta_i)} \\
 &= W^{-(N_{fal} + N_{new})} \prod_{i=1}^{M_k} \mathcal{N}(y_i^{(k)}; \hat{x}_j^{(k)}, \hat{\Sigma}_j^{(k)})^{\delta_i}
 \end{aligned}$$

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## Recap: Probability of an Assignment Set

$$p(Z_j^{(k)} | \Omega_{p(j)}^{(k-1)})$$

- Composed of three terms
  1. Probability of the number of tracks  $N_{det}, N_{fal}, N_{new}$ 
    - Assumption 1:  $N_{det}$  follows a binomial distribution

$$p(N_{det} | \Omega_{p(j)}^{(k-1)}) = \binom{N}{N_{det}} p_{det}^{N_{det}} (1 - p_{det})^{(N - N_{det})}$$

where  $N$  is the number of tracks in the parent hypothesis

- Assumption 2:  $N_{fal}$  and  $N_{new}$  both follow a Poisson distribution with expected number of events  $\lambda_{fal}W$  and  $\lambda_{new}W$

$$\begin{aligned}
 p(N_{det}, N_{fal}, N_{new} | \Omega_{p(j)}^{(k-1)}) &= \binom{N}{N_{det}} p_{det}^{N_{det}} (1 - p_{det})^{(N - N_{det})} \\
 &\quad \cdot \mu(N_{fal}; \lambda_{fal}W) \cdot \mu(N_{new}; \lambda_{new}W)
 \end{aligned}$$

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## Recap: Probability of an Assignment Set

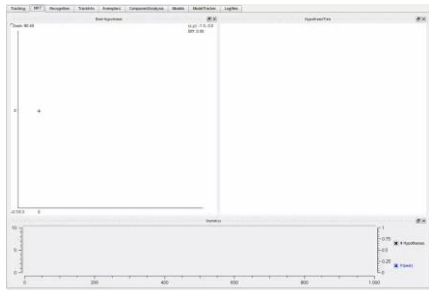
2. Probability of a specific assignment of measurements
  - Such that  $M_k = N_{det} + N_{fal} + N_{new}$  holds.
  - This is determined as 1 over the number of combinations
$$\binom{M_k}{N_{det}} \binom{M_k - N_{det}}{N_{fal}} \binom{M_k - N_{det} - N_{fal}}{N_{new}}$$
3. Probability of a specific assignment of tracks
  - Given that a track can be either detected or not detected.
  - This is determined as 1 over the number of assignments
$$\frac{N!}{(N - N_{det})!} \binom{N - N_{det}}{N_{det}}$$

⇒ When combining the different parts, many terms cancel out!

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## Laser-based Leg Tracking using MHT



K. Arras, S. Grzonka, M. Luber, W. Burgard, [Efficient People Tracking in Laser Range Data using a Multi-Hypothesis Leg-Tracker with Adaptive Occlusion Probabilities](#), ICRA'08.

12

video source: Social Robotics Lab, Univ. Freiburg

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## Laser-based People Tracking using MHT

Multi Hypothesis Tracking of People  
Matthias Luber, Gian Diego Tipaldi and Kai O. Arras

Laser-based People Tracking using MHT  
(inner city of Freiburg, Germany)  
Results projected onto video data.

 Social Robotics Laboratory
 

13

video source: Social Robotics Lab, Univ. Freiburg

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## Topics of This Lecture

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  - LAP formulation
  - Greedy algorithm
  - Hungarian algorithm
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## Back to Data Association...

- Goal: Match detections across frames**

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## Data Association

- Main question here**
  - How to determine which measurements to add to which track?
  - Today: consider this as a matching problem

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## Linear Assignment Formulation

- Form a matrix of pairwise similarity scores
- Similarity could be
  - based on motion prediction
  - based on appearance
  - based on both
- Goal**
  - Choose one match from each row and column to maximize the sum of scores

		Frame $t+1$		
Frame $t$		0.11	<b>0.95</b>	0.23
		0.85	0.25	<b>0.89</b>
		<b>0.90</b>	0.12	0.81

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## Linear Assignment Formulation

- Example: Similarity based on motion prediction**
  - Predict motion for each trajectory and assign scores for each measurement based on inverse (Mahalanobis) distance, such that closer measurements get higher scores.

	ai1	ai2
1	3.0	
2	5.0	
3	<b>6.0</b>	1.0
4	9.0	<b>8.0</b>
5		3.0

- Choose at most one match in each row and column to maximize sum of scores

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## Linear Assignment Problem

- Formal definition**
  - Maximize  $\sum_{i=1}^N \sum_{j=1}^M w_{ij} z_{ij}$
  - subject to  $\sum_{j=1}^M z_{ij} = 1; i = 1, 2, \dots, N$
  - $\sum_{i=1}^N z_{ij} = 1; j = 1, 2, \dots, M$
  - $z_{ij} \in \{0, 1\}$

Those constraints ensure that  $Z$  is a permutation matrix

- The permutation matrix constraint ensures that we can only match up one object from each row and column.
- Note: Alternatively, we can minimize cost rather than maximizing weights.  $\arg \min_{z_{ij}} \sum_{i=1}^N \sum_{j=1}^M c_{ij} z_{ij}$

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### Greedy Solution to LAP

	1	2	3	4	5
1	0.95	0.76	0.62	0.41	0.06
2	0.23	0.46	0.79	0.94	0.35
3	0.61	0.02	0.92	0.92	0.81
4	0.49	0.82	0.74	0.41	0.01
5	0.89	0.44	0.18	0.89	0.14

- Greedy algorithm
  - Find the largest score
  - Remove scores in same row and column from consideration
  - Repeat
- Result: score =

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### Greedy Solution to LAP

	1	2	3	4	5
1	0.95	0.76	0.62	0.41	0.06
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4	0.49	0.82	0.74	0.41	0.01
5	0.89	0.44	0.18	0.89	0.14

- Greedy algorithm
  - Find the largest score
  - Remove scores in same row and column from consideration
  - Repeat
- Result: score =  $0.95 + 0.94 + 0.92 + 0.82 + 0.14 = 3.77$

*Is this the best we can do?*

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### Greedy Solution to LAP

	1	2	3	4	5
1	0.95	0.76	0.62	0.41	0.06
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Greedy solution score = 3.77

	1	2	3	4	5
1	0.95	0.76	0.62	0.41	0.06
2	0.23	0.46	0.79	0.94	0.35
3	0.61	0.02	0.92	0.92	0.81
4	0.49	0.82	0.74	0.41	0.01
5	0.89	0.44	0.18	0.89	0.14

Optimal solution score = 4.26

- Discussion
  - Greedy method is easy to program, quick to run, and yields “pretty good” solutions in practice.
  - But it often does not yield the optimal solution.

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### Optimal Solution

- Hungarian Algorithm
  - There is an algorithm called Kuhn-Munkres or “Hungarian” algorithm specifically developed to efficiently solve the linear assignment problem.
  - Reduces assignment problem to bipartite graph matching.
  - When starting from an  $N \times N$  matrix, it runs in  $O(N^3)$ .
  - ⇒ If you need LAP, you should use it.
- In the following
  - Look at other algorithms that generalize to multi-frame (>2 frames) problems.
  - ⇒ Min-Cost Network Flow

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### Min-Cost Flow

- Small example

	1	2	3
1	3	2	3
2	2	1	3
3	4	5	1

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### Min-Cost Flow

- Conversion into flow graph
  - Transform weights into costs  $c_{ij} \propto w_{ij}$
  - Add source/sink nodes with 0 cost.
  - Directed edges with a capacity of 1.

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### Min-Cost Flow

- Conversion into flow graph
  - Pump  $N$  units of flow from source to sink.
  - Internal nodes pass on flow ( $\sum \text{flow in} = \sum \text{flow out}$ ).
  - ⇒ Find the optimal paths along which to ship the flow.

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### Min-Cost Flow

- Conversion into flow graph
  - Pump  $N$  units of flow from source to sink.
  - Internal nodes pass on flow ( $\sum \text{flow in} = \sum \text{flow out}$ ).
  - ⇒ Find the optimal paths along which to ship the flow.

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### Min-Cost Flow

- Solving the Min-Cost Flow problem
  - There are standard algorithms for efficiently solving min-cost network flow
  - E.g., push-relabel or successive shortest path algorithms

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### Min-Cost Flow

- Nice property
  - Min-cost formalism readily generalizes to matching sets with unequal sizes.

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### Using Network Flow for Tracking

- Approach
  - Seek a globally optimal solution by considering observations over all frames in "batch mode".
  - ⇒ Extend two-frame min-cost formulation by adding observations from all frames into the network.

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### Using Network Flow for Tracking

- **Complication 1**
  - Tracks can start later than frame1 (and end earlier than frame4)
  - ⇒ Connect the source and sink nodes to all intermediate nodes.

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### Using Network Flow for Tracking

- **Complication 2**
  - Trivial solution: zero cost!

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### Using Network Flow for Tracking

- **Solution**
  - Divide each detection into 2 nodes

Detection edge

$$C_i = \log \frac{\beta_i}{1 - \beta_i}$$

Probability that detection  $i$  is a false alarm

Zhang, Li, Nevatia, [Global Data Association for Multi-Object Tracking using Network Flows](#), CVPR'08.

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### Network Flow Approach

Zhang, Li, Nevatia, [Global Data Association for Multi-Object Tracking using Network Flows](#), CVPR'08.

image source: [Zhang, Li, Nevatia, CVPR'08]

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### Network Flow Approach: Illustration

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### Min-Cost Formulation

- **Objective Function**

$$\mathcal{T}^* = \operatorname{argmin}_{\mathcal{T}} \sum_i C_{in,i} f_{in,i} + \sum_i C_{i,out} f_{i,out} + \sum_{i,j} C_{i,j} f_{i,j} + \sum_i C_i f_i$$
- **subject to**
  - Flow conservation at all nodes
$$f_{in,i} + \sum_j f_{j,i} = f_i = f_{out,i} + \sum_j f_{i,j} \quad \forall i$$
  - Edge capacities
$$f_i \leq 1$$

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## Min-Cost Formulation

- Objective Function
 
$$\mathcal{T}^* = \operatorname{argmin}_{\mathcal{T}} \sum_i C_{in,i} f_{in,i} + \sum_i C_{i,out} f_{i,out} + \sum_{i,j} C_{i,j} f_{i,j} + \sum_i C_i f_i$$

$$C_i = -\log(P_i)$$
- Equivalent to Maximum A-Posteriori formulation
 
$$\mathcal{T}^* = \operatorname{argmax}_{\mathcal{T}} \prod_i P(o_i | \mathcal{T}) P(\mathcal{T})$$

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## Min-Cost Formulation

- Objective Function
 
$$\mathcal{T}^* = \operatorname{argmin}_{\mathcal{T}} \sum_i C_{in,i} f_{in,i} + \sum_i C_{i,out} f_{i,out} + \sum_{i,j} C_{i,j} f_{i,j} + \sum_i C_i f_i$$

Likelihood of the detection

$$C_i = -\log(P_i)$$
- Equivalent to Maximum A-Posteriori formulation
 
$$\mathcal{T}^* = \operatorname{argmax}_{\mathcal{T}} \prod_i P(o_i | \mathcal{T}) P(\mathcal{T})$$

Independence assumption + Markov

$$P(\mathcal{T}) = \prod_{T_k \in \mathcal{T}} P(T_k)$$

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## Network Flow Solutions

- Push-relabel method
  - Zhang, Li and Nevatia, "Global Data Association for Multi-Object Tracking Using Network Flows," CVPR 2008.
- Successive shortest path algorithm
  - Berclaz, Fleuret, Turetken and Fua, "Multiple Object Tracking using K-shortest Paths Optimization," IEEE PAMI, Sep 2011.
  - Pirsiavash, Ramanan, Fowlkes, "Globally Optimal Greedy Algorithms for Tracking a Variable Number of Objects", CVPR'11.
  - These both include approximate dynamic programming solutions

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## References and Further Reading

- The original network flow tracking paper
  - Zhang, Li, Nevatia, [Global Data Association for Multi-Object Tracking using Network Flows](#), CVPR'08.
- Extensions and improvements
  - Berclaz, Fleuret, Turetken, Fua, [Multiple Object Tracking using K-shortest Paths Optimization](#), IEEE PAMI, Sep 2011. (code)
  - Pirsiavash, Ramanan, Fowlkes, [Globally Optimal Greedy Algorithms for Tracking a Variable Number of Objects](#), CVPR'11.
- A recent extension to incorporate social walking models
  - L. Leal-Taixe, G. Pons-Moll, B. Rosenhahn, [Everybody Needs Somebody: Modeling Social and Grouping Behavior on a Linear Programming Multiple People Tracker](#), ICCV Workshops 2011.

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