

Probabilistic Models for Occurrences

Modelling probabilistic dependencies (causalities) and independencies between discrete events of a scene

X_i random variable *models uncertain propositions about a scene*

$X_i = a$ hypothesis

Decomposition of joint probabilities:

$$P(X_1, X_2, X_3, \dots, X_n) = P(X_1 | X_2, X_3, \dots, X_n) \cdot P(X_2 | X_3, X_4, \dots, X_n) \cdot \dots \cdot P(X_{n-1} | X_n) \cdot P(X_n)$$

Simplification in the case of statistical independence:

X independent of X_i

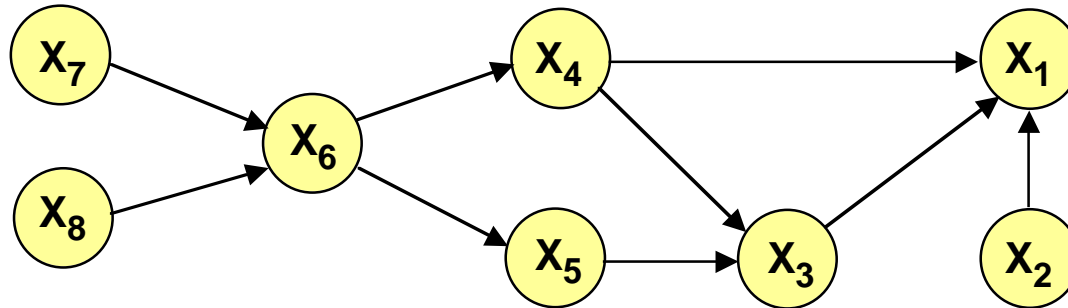
$$P(X | X_1, \dots, X_{i-1}, X_i, X_{i+1}, \dots, X_n) = P(X | X_1, \dots, X_{i-1}, X_{i+1}, \dots, X_n)$$

Joint probability of N variables may be simplified by ordering the variables according to their direct dependence (causality)

Causality Graph

Conditional dependencies (causality relations) of random variables define partial order.

Representation as a directed graph:



$$P(X_1, X_2, X_3, \dots, X_8) =$$

$$P(X_1 | X_2, X_3, X_4) \cdot P(X_2) \cdot P(X_3 | X_4, X_5) \cdot P(X_4 | X_6) \cdot P(X_5 | X_6) \cdot P(X_6 | X_7 X_8) \cdot P(X_7) \cdot P(X_8)$$

Constructing a Bayes Net

By domain analysis:

1. Select discrete variables X_i relevant for domain
2. Establish partial order of variables according to causality
3. In the order of decreasing causality:
 - (i) Generate node X_i in net
 - (ii) As predecessors of X_i choose the smallest subset of nodes which are already in the net and from which X_i is causally dependent
 - (iii) determine a table of conditional probabilities for X_i

By data analysis:

Use a learning method to establish a Bayes Net approximating the empirical joint probability distribution.

Computing Inferences

We want to use a Bayes Net for probabilistic inferences of the following kind:

Given a joint probability $P(X_1, \dots, X_N)$ represented by a Bayes Net, and evidence $X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K}$ for some of the variables, what is the probability $P(X_n = a_i | X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K})$ of an unobserved variable to take on a value a_i ?

In general this requires

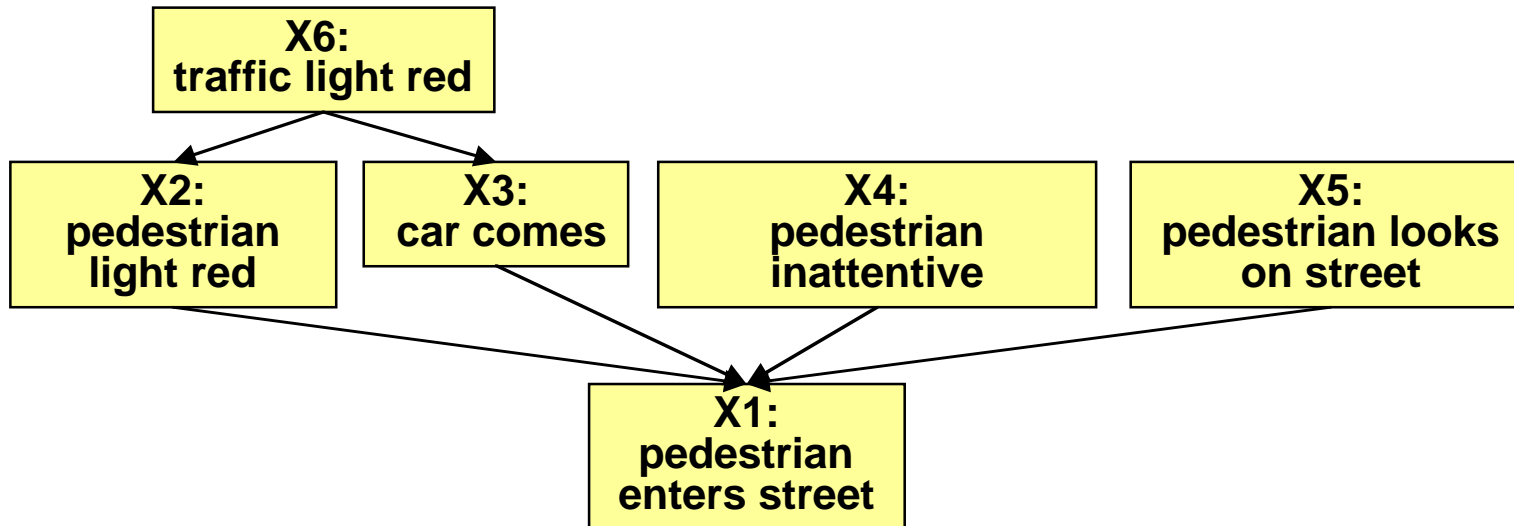
- expressing a conditional probability by a quotient of joint probabilities

$$P(X_n = a_i | X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K}) = \frac{P(X_n = a_i, X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K})}{P(X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K})}$$

- determining partial joint probabilities from the given total joint probability by summing out unwanted variables

$$P(X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K}) = \sum_{X_{n_1}, \dots, X_{n_K}} P(X_{m_1}=a_{m_1}, \dots, X_{m_K}=a_{m_K}, X_{n_1}, \dots, X_{n_K})$$

Example: Traffic Behaviour of Pedestrians



Conditional probability table for each node must be known

Examples:

$P(X1 \mid X2, X3, X4, X5)$

$P(X2 \mid X6)$

X1	X2	X3	X4	X5	P
T	T	T	T	T	0.3
F	T	T	T	T	0.7
T	F	T	T	T	0.9
F	F	T	T	T	0.1
•	•	•	•	•	•
•	•	•	•	•	•
•	•	•	•	•	•

X2	X6	P
T	T	0.2
F	T	0.8
T	F	1.0
F	F	0.0

Estimating Probabilities from a Database

Given a sufficiently large database with tuples $\underline{a}^{(1)} \dots \underline{a}^{(N)}$ of an unknown distribution $P(\underline{X})$, we can compute maximum likelihood estimates of all partial joint probabilities and hence of all conditional probabilities.

X_{m_1}, \dots, X_{m_K} = subset of X_1, \dots, X_L with $K \leq L$

$w_{\underline{a}}$ = number of tuples in database with $X_{m_1} = a_{m_1}, \dots, X_{m_K} = a_{m_K}$

N = total number of tuples

Maximum likelihood estimate of $P(X_{m_1} = a_{m_1}, \dots, X_{m_K} = a_{m_K})$ is

$$P'(X_{m_1} = a_{m_1}, \dots, X_{m_K} = a_{m_K}) = w_{\underline{a}} / N$$

If a priori information is available, it may be introduced via a bias $m_{\underline{a}}$:

$$P'(X_{m_1} = a_{m_1}, \dots, X_{m_K} = a_{m_K}) = (w_{\underline{a}} + m_{\underline{a}}) / N$$

Often $m_{\underline{a}} = 1$ is chosen for all tuples \underline{a} to express equal likelihoods in the case of an empty database.

Expectation Maximization (1)

Recommended reading: Borgelt & Kruse, Graphical Models, Wiley 2002

Often databases are neither complete (insufficient samples, missing attributes) nor precise (ambiguous or uncertain values). In this case Expectation Maximization (EM) provides an iterative procedure to estimate probabilities.

1. Imprecise data

Given a tuple with ambiguous attributes

$$\underline{a}^T = [\{a_{11}, a_{12}, \dots\}, \{a_{21}, a_{22}, \dots\}, \dots, \{a_{K1}, a_{K2}, \dots\}]$$

and number of occurrence $w_{\underline{a}}$, redistribute $w_{\underline{a}}$ equally among all combinations of attribute values.

2. Incomplete database

Execute iterative 2-step procedure:

- A Compute sample frequencies from estimated probabilities
- B Estimate probabilities from samples, maximizing likelihood of data (see previous slide)

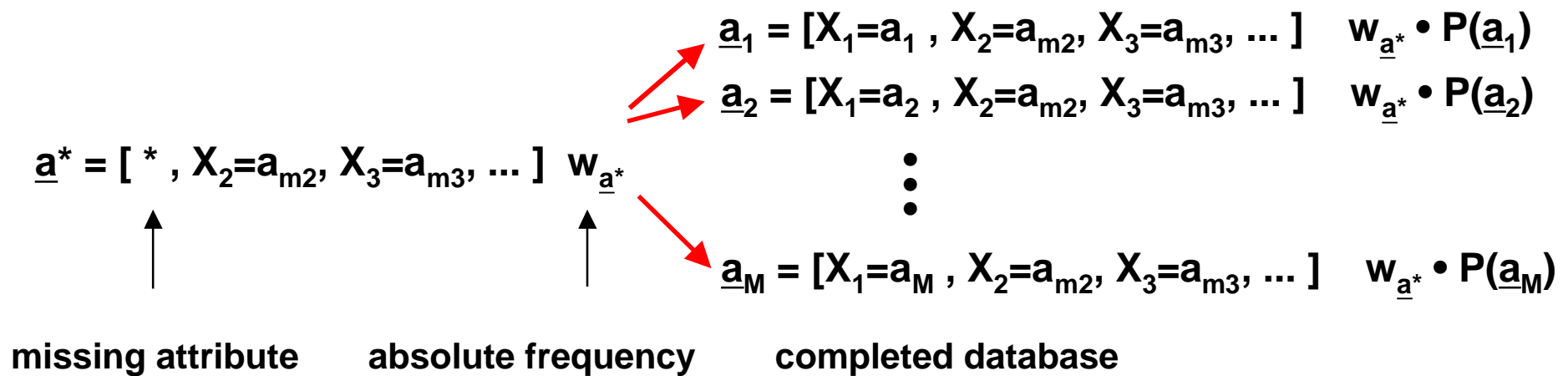
Expectation Maximization (2)

Expectation step of EM:

Use current (initial) probability estimates to compute probability $P(\underline{a})$ for all attribute combinations \underline{a} .

For Bayes Nets, this requires computing $P(\underline{a})$ from the conditional probabilities assigned to the nodes.

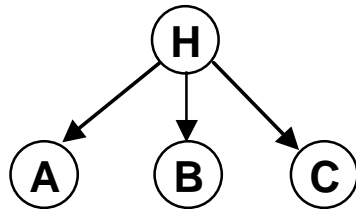
At the initial step, absolute frequencies of missing attribute tuples \underline{a}^* are completed:



Example for Expectation Maximization (1)

(adapted from Borgelt & Kruse, Graphical Models, Wiley 2002)

Given 4 binary probabilistic variables A, B, C, H with known dependency structure:



Given also a database with tuples [* A B C] where H is a missing attribute.

H	A	B	C	w
*	T	T	T	14
*	T	T	F	11
*	T	F	T	20
*	T	F	F	20
*	F	T	T	5
*	F	T	F	5
*	F	F	T	11
*	F	F	F	14

absolute frequencies
of occurrence

Estimate of the conditional probabilities of the Bayes Net nodes !

Example for Expectation Maximization (2)

Initial (random) probability assignments:

H	P(H)	A	H	P(A H)	B	H	P(B H)	C	H	P(C H)
T	0.3	T	T	0.4	T	T	0.7	T	T	0.8
F	0.7	T	F	0.6	T	F	0.8	T	F	0.5
		F	T	0.6	F	T	0.3	F	T	0.2
		F	F	0.4	F	F	0.2	F	F	0.5

With
$$P(H | A,B,C) = \frac{P(A | H) \cdot P(B | H) \cdot P(C | H) \cdot P(H)}{\sum_H P(A | H) \cdot P(B | H) \cdot P(C | H) \cdot P(H)}$$

one can complete the database:

H	A	B	C	w	H	A	B	C	w
T	T	T	T	1.27	F	T	T	T	12.73
T	T	T	F	3.14	F	T	T	F	7.86
T	T	F	T	2.93	F	T	F	T	17.07
T	T	F	F	8.14	F	T	F	F	11.86
T	F	T	T	0.92	F	F	T	T	4.08
T	F	T	F	2.37	F	F	T	F	2.63
T	F	F	T	3.06	F	F	F	T	7.94
T	F	F	F	8.49	F	F	F	F	5.51

Example for Expectation Maximization (3)

Based on the modified complete database, one computes the maximum likelihood estimates of the conditional probabilities of the Bayes Net.

Example: $P(A = T | H = T) \approx \frac{1.27 \cdot 3.14 \cdot 2.93 \cdot 8.14}{1.27 \cdot 3.14 \cdot 2.93 \cdot 8.14 \cdot 0,92 \cdot 2.73 \cdot 3.06 \cdot 8.49} \approx 0.51$

This way one gets new probability assignments:

H	P(H)	A	H	P(A H)	B	H	P(B H)	C	H	P(C H)
T	0.3	T	T	0.51	T	T	0.25	T	T	0.27
F	0.7	T	F	0.71	T	F	0.39	T	F	0.60
		F	T	0.49	F	T	0.75	F	T	0.73
		F	F	0.29	F	F	0.61	F	F	0.40

This completes the first iteration. After ca. 700 iterations the modifications of the probabilities are less than 10^{-4} . The resulting values are

H	P(H)	A	H	P(A H)	B	H	P(B H)	C	H	P(C H)
T	0.5	T	T	0.5	T	T	0.2	T	T	0.4
F	0.5	T	F	0.8	T	F	0.5	T	F	0.6
		F	T	0.5	F	T	0.8	F	T	0.6
		F	F	0.2	F	F	0.2	F	F	0.4

Hidden Markov Models

A sequence of observations may be governed by underlying probabilistic state transitions.

Example: A person laying a table may plan to first place the plates, then the cups, then the cutlery in a cyclic order (with a chance to deviate from this order).

As usual in vision, observations may be disturbed and may provide uncertain evidence about the current state.

Such phenomena may be modelled by a Hidden Markov Model (HMM).

A (discrete) HMM is defined by

- a finite number of states a_1, a_2, \dots, a_K
- a sequence of state transition events t_0, t_1, \dots, t_n (not necessarily times)
- probabilities of state transitions p_{ij} from state i to state j depending only on the past states
- observations b_1, b_2, \dots, b_M probabilistically related to each state
- probabilities q_{km} which map states into observations

Notation for HMM

- sequence of random variables $X^{(1)}, \dots, X^{(n)}$ (state variables) with values from $\{a_1, \dots, a_K\}$
- Markov Chain property of $X^{(1)}, \dots, X^{(n)}$: $P(X^{(n)}|X^{(n-1)} \dots X^{(1)}) = P(X^{(n)}|X^{(n-1)})$
 - if $P(X^{(n)}|X^{(n-1)})$ is independent of n , the Markov Chain is homogeneous
 - transition probabilities $P(X^{(n)}=a_i|X^{(n-1)}=a_j)$ are represented by the state transition matrix

$$W^{(n)} = \begin{bmatrix} p_{11} & \dots & p_{1K} \\ \vdots & & \\ p_{K1} & \dots & p_{KK} \end{bmatrix}$$

- random variables $Y^{(1)}, \dots, Y^{(n)}$ (observations) with values from $\{b_1, \dots, b_M\}$
- observation probabilities $P(Y^{(n)}|X^{(n)})$ are represented by the matrix

$$Q = \begin{bmatrix} q_{11} & \dots & q_{1M} \\ \vdots & & \\ q_{K1} & \dots & q_{KM} \end{bmatrix}$$

- initial probabilities $\underline{\pi}^T = [P(X^{(1)}=a_1) \ P(X^{(1)}=a_2) \ \dots \ P(X^{(1)}=a_K)]$

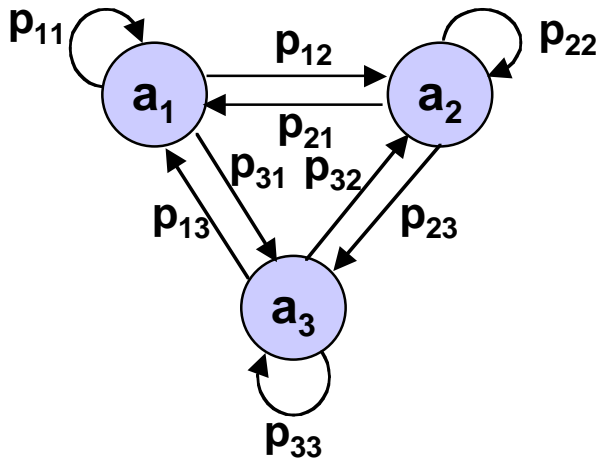
Properties of a Homogeneous HMM

Probability vector for state $X^{(2)}$: $\underline{\pi}^{(2)} = \mathbf{W}^T \underline{\pi}$

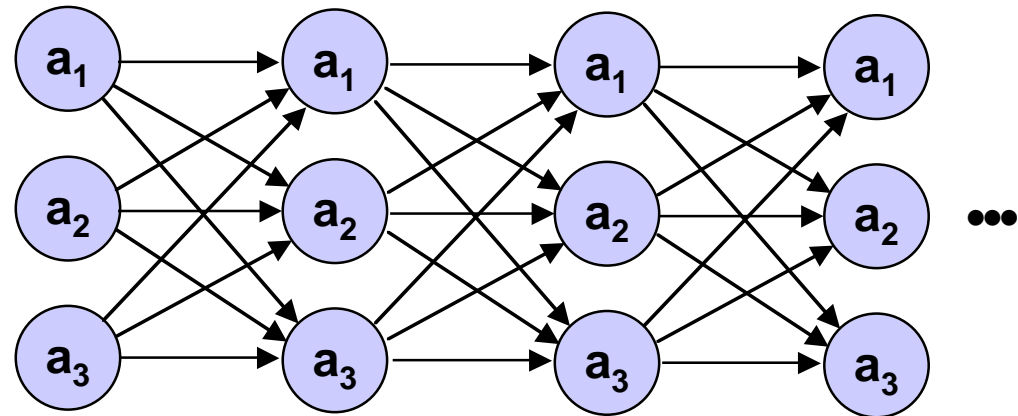
Probability vector for state $X^{(n)}$: $\underline{\pi}^{(n)} = (\mathbf{W}^T)^{n-1} \underline{\pi}$

There is always a stationary distribution $\underline{\pi}_s$ such that $\underline{\pi}_s = \mathbf{W}^T \underline{\pi}_s$

Graphical representation:



Trellis ("Spalier") representation:



- each (directed) path corresponds to a legal sequence of states
- the probability of a path is equal to the product of the transition probabilities

Paths through a HMM

Given a sequence of N observations, we want to find the most probable sequence of states which may have led to the observations.

Extension of trellis representation

- arc weights leading into states $X^{(n)}$: transition probabilities p_{ij}
- node weights of states $X^{(n)}$: observation likelihoods q_{jm} for given observations $Y^{(n)} = b_{m_n}$
- product of initial probability and node and arc probabilities along path: $P(Y^{(1)}=b_{m_1}, \dots, Y^{(N)}=b_{m_N}, X^{(1)}=a_{k_1}, \dots, X^{(N)}=a_{k_N})$
probability of observations and states

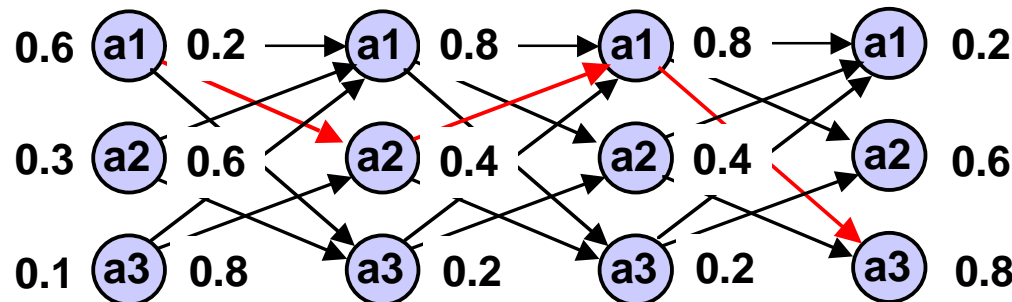
Example:

$$W = \begin{bmatrix} 0.3 & 0.2 & 0.5 \\ 0.1 & 0.0 & 0.9 \\ 0.4 & 0.6 & 0.0 \end{bmatrix}$$

$$Q = \begin{bmatrix} 0.8 & 0.2 \\ 0.4 & 0.6 \\ 0.2 & 0.8 \end{bmatrix}$$

$$\pi = \begin{bmatrix} 0.6 \\ 0.3 \\ 0.1 \end{bmatrix}$$

observations
 b_2, b_1, b_1, b_2



probability of observations along path are

$P(Y^{(1)}=b_2, Y^{(2)}=b_1, Y^{(3)}=b_1, Y^{(4)}=b_2,$
states of path) =

$$0.6 \cdot 0.2 \cdot 0.2 \cdot 0.4 \cdot 0.1 \cdot 0.8 \cdot 0.5 \cdot 0.8$$

Finding Most Probable Paths

The most probable sequence of states is found by maximizing

$$\max_{k_1 \dots k_N} P(X^{(1)}=a_{k_1}, \dots, X^{(N)}=a_{k_N} \mid Y^{(1)}=b_{m_1}, \dots, Y^{(N)}=b_{m_N}) = \max_{\underline{a}} P(\underline{a} \mid \underline{b})$$

Equivalently, the most probable sequence of states follows from

$$\max_{\underline{a}} P(\underline{a} \mid \underline{b}) = \max_{\underline{a}} P(\underline{a} \mid \underline{b}) P(\underline{b})$$

Hence the maximizing sequence of states can be found by exhaustive search of all path probabilities in the trellis. However, complexity is $O(K^N)$ with K = number of different states and N = length of sequence.

The Viterbi Algorithm does the job in $O(KN)$!

Overall maximization may be decomposed into a backward sequence of maximizations:

$$\begin{aligned} \max_{\underline{a}} P(\underline{a} \mid \underline{b}) &= \max_{k_1 \dots k_N} \pi_{k_1} q_{k_1 m_1} \prod_{n=2 \dots N} p_{k_{n-1} k_n} q_{k_{n-1} m_n} \\ &= \max_{k_1} \pi_{k_1} q_{k_1 m_1} \left(\max_{k_2} p_{k_1 k_2} q_{k_2 m_2} \left(\dots \left(\max_{k_N} p_{k_{N-1} k_N} q_{k_{N-1} m_N} \right) \dots \right) \right) \end{aligned}$$

Step N

Step N-1

Step 1

Example for Viterbi Algorithm

Typical maximization step of Viterbi algorithm:

$$\max_{k_n} \{ p_{k_{n-1}k_n} \cdot q_{k_{n-1}m_n} \cdot \text{<result of previous maximization step> } \}$$

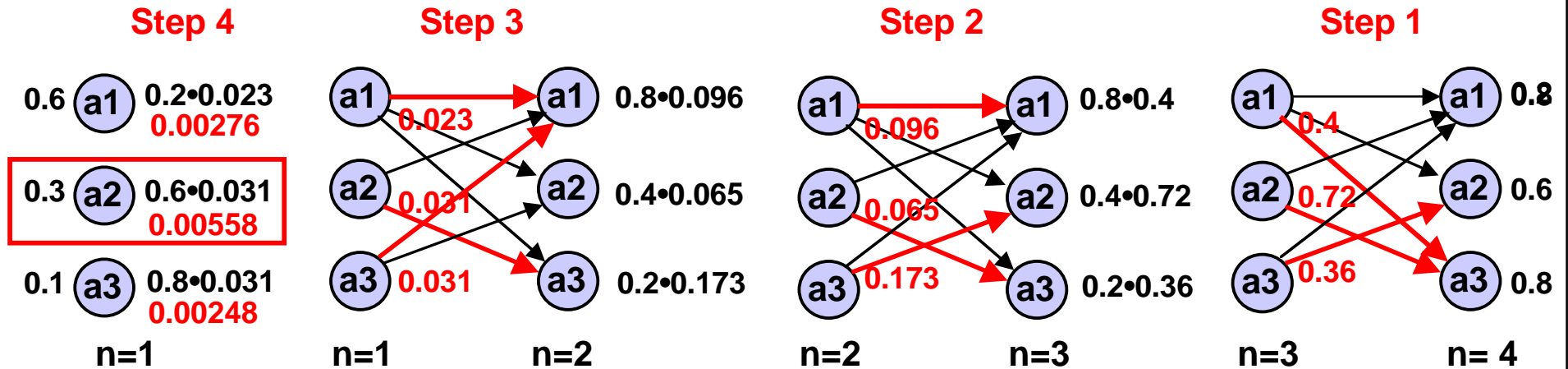
Example as earlier:

$$W = \begin{bmatrix} 0.3 & 0.2 & 0.5 \\ 0.1 & 0.0 & 0.9 \\ 0.4 & 0.6 & 0.0 \end{bmatrix}$$

$$Q = \begin{bmatrix} 0.8 & 0.2 \\ 0.4 & 0.6 \\ 0.2 & 0.8 \end{bmatrix}$$

$$\pi = \begin{bmatrix} 0.6 \\ 0.3 \\ 0.1 \end{bmatrix}$$

observations
b₂, b₁, b₁, b₂



red numbers show maximization results, red arrows maximizing transitions

Model Evaluation for Given Observations

What is the likelihood that a particular HMM (out of several possible models) has generated the observations?

Likelihood of observations given model:

$$P(Y^{(1)}=b_{m_1}, \dots, Y^{(N)}=b_{m_N} \mid \text{model}) = P(\underline{b}) = \sum_{\underline{a}} P(\underline{a} \mid \underline{b})$$

Instead of summing over all \underline{a} , one can use a forward algorithm based on the recursive formula:

$$\begin{aligned} & \underline{P(a_j^{(n+1)}, b_{m_1}, \dots, b_{m_n}, b_{m_{n+1}})} \\ &= P(a_j^{(n+1)}, b_{m_1}, \dots, b_{m_n}) \cdot P(b_{m_{n+1}} \mid a_j^{(n+1)}) \\ &= \sum_i [P(a_j^{(n+1)}, P(a_i^{(n)}, b_{m_1}, \dots, b_{m_n}))] \cdot P(b_{m_{n+1}} \mid a_j^{(n+1)}) \\ &= \sum_i [P(a_j^{(n+1)} \mid P(a_i^{(n)}, b_{m_1}, \dots, b_{m_n})) P(a_i^{(n)}, b_{m_1}, \dots, b_{m_n})] \cdot P(b_{m_{n+1}} \mid a_j^{(n+1)}) \\ &= \sum_i [P(a_j^{(n+1)} \mid P(a_i^{(n)}) \cdot P(a_i^{(n)}, b_{m_1}, \dots, b_{m_n}))] \cdot P(b_{m_{n+1}} \mid a_j^{(n+1)}) \\ &= \sum_i [p_{ij} \cdot \underline{P(a_i^{(n)}, b_{m_1}, \dots, b_{m_n})}] \cdot q_{j m_{n+1}} \end{aligned}$$

$$\text{Finally: } P(b_{m_1}, \dots, b_{m_N}) = \sum_i P(a_i^{(n+1)}, b_{m_1}, \dots, b_{m_N})$$

Example for Model Evaluation (1)

Computing the probability of observations stepwise as they come in.

Example as earlier:

$$W = \begin{bmatrix} 0.3 & 0.2 & 0.5 \\ 0.1 & 0.0 & 0.9 \\ 0.4 & 0.6 & 0.0 \end{bmatrix} \quad Q = \begin{bmatrix} 0.8 & 0.2 \\ 0.4 & 0.6 \\ 0.2 & 0.8 \end{bmatrix} \quad \pi = \begin{bmatrix} 0.6 \\ 0.3 \\ 0.1 \end{bmatrix} \quad \text{observations} \\ b_2, b_1, b_1, b_2$$

Step 1

$$P(a_j^{(1)}, b_{m_1}) = \pi_j \cdot q_{j m_1}$$

$$P(a_1^{(1)}, b_2) = 0.6 \cdot 0.2 = 0.12$$

$$P(a_2^{(1)}, b_2) = 0.3 \cdot 0.6 = 0.18$$

$$P(a_3^{(1)}, b_2) = 0.1 \cdot 0.8 = 0.08$$

Note that $P(b_{m_1}, \dots, b_{m_n})$ can be computed after each step by summing out the dependency on the state $X^{(n)}$.

Step 2

$$P(a_j^{(2)}, b_{m_1}, b_{m_2}) = \sum [p_{ij} \cdot P(a_i^{(1)}, b_{m_1})] \cdot q_{j m_2}$$

$$P(a_1^{(2)}, b_2, b_1) = [0.3 \cdot 0.12 + 0.1 \cdot 0.18 + 0.4 \cdot 0.08] \cdot 0.8 = 0.0314$$

$$P(a_2^{(2)}, b_2, b_1) = [0.2 \cdot 0.12 + 0.6 \cdot 0.08] \cdot 0.4 = 0.0288$$

$$P(a_3^{(2)}, b_2, b_1) = [0.5 \cdot 0.12 + 0.9 \cdot 0.18] \cdot 0.2 = 0.0072$$

Example for Model Evaluation (2)

Example continued:

$$W = \begin{bmatrix} 0.3 & 0.2 & 0.5 \\ 0.1 & 0.0 & 0.9 \\ 0.4 & 0.6 & 0.0 \end{bmatrix} \quad Q = \begin{bmatrix} 0.8 & 0.2 \\ 0.4 & 0.6 \\ 0.2 & 0.8 \end{bmatrix} \quad \pi = \begin{bmatrix} 0.6 \\ 0.3 \\ 0.1 \end{bmatrix} \quad \text{observations} \\ b_2, b_1, b_1, b_2$$

Step 3

$$P(a_j^{(3)}, b_{m_1}, b_{m_2}, b_{m_3}) = \sum [p_{ij} \cdot P(a_j^{(2)}, b_{m_1}, b_{m_2})] \cdot q_{j m_3}$$

$$P(a_1^{(3)}, b_2, b_1, b_1) = [0.3 \cdot 0.0314 + 0.1 \cdot 0.0288 + 0.4 \cdot 0.0072] \cdot 0.8 = 0.01214$$

$$P(a_2^{(3)}, b_2, b_1, b_1) = [0.2 \cdot 0.0314 + 0.6 \cdot 0.0072] \cdot 0.4 = 0.00424$$

$$P(a_3^{(3)}, b_2, b_1, b_1) = [0.5 \cdot 0.0314 + 0.9 \cdot 0.0288] \cdot 0.2 = 0.00832$$

Step 4

$$P(a_j^{(4)}, b_{m_1}, b_{m_2}, b_{m_3}, b_{m_4}) = \sum [p_{ij} \cdot P(a_j^{(3)}, b_{m_1}, b_{m_2}, b_{m_3})] \cdot q_{j m_4}$$

$$P(a_1^{(4)}, b_2, b_1, b_1, b_2) = [0.3 \cdot 0.01214 + 0.1 \cdot 0.00424 + 0.4 \cdot 0.00832] \cdot 0.2 = 0.001479$$

$$P(a_2^{(4)}, b_2, b_1, b_1, b_2) = [0.2 \cdot 0.01214 + 0.6 \cdot 0.00832] \cdot 0.6 = 0.004452$$

$$P(a_3^{(4)}, b_2, b_1, b_1, b_2) = [0.5 \cdot 0.01214 + 0.9 \cdot 0.00424] \cdot 0.4 = 0.003954$$

Final step

$$P(b_{m_1}, b_{m_2}, b_{m_3}, b_{m_4}) = \sum P(a_j^{(4)}, b_{m_1}, b_{m_2}, b_{m_3}, b_{m_4}) = \boxed{0.009885}$$

Learning Models for High-level Image Interpretation

What parts of a scene constitute "meaningful occurrences" and should be recognized?

Basic engineering applications:

Fixed recognition tasks, determined by the application context.

=> handcrafted models

Advanced engineering applications:

Flexible recognition tasks, determined by user.

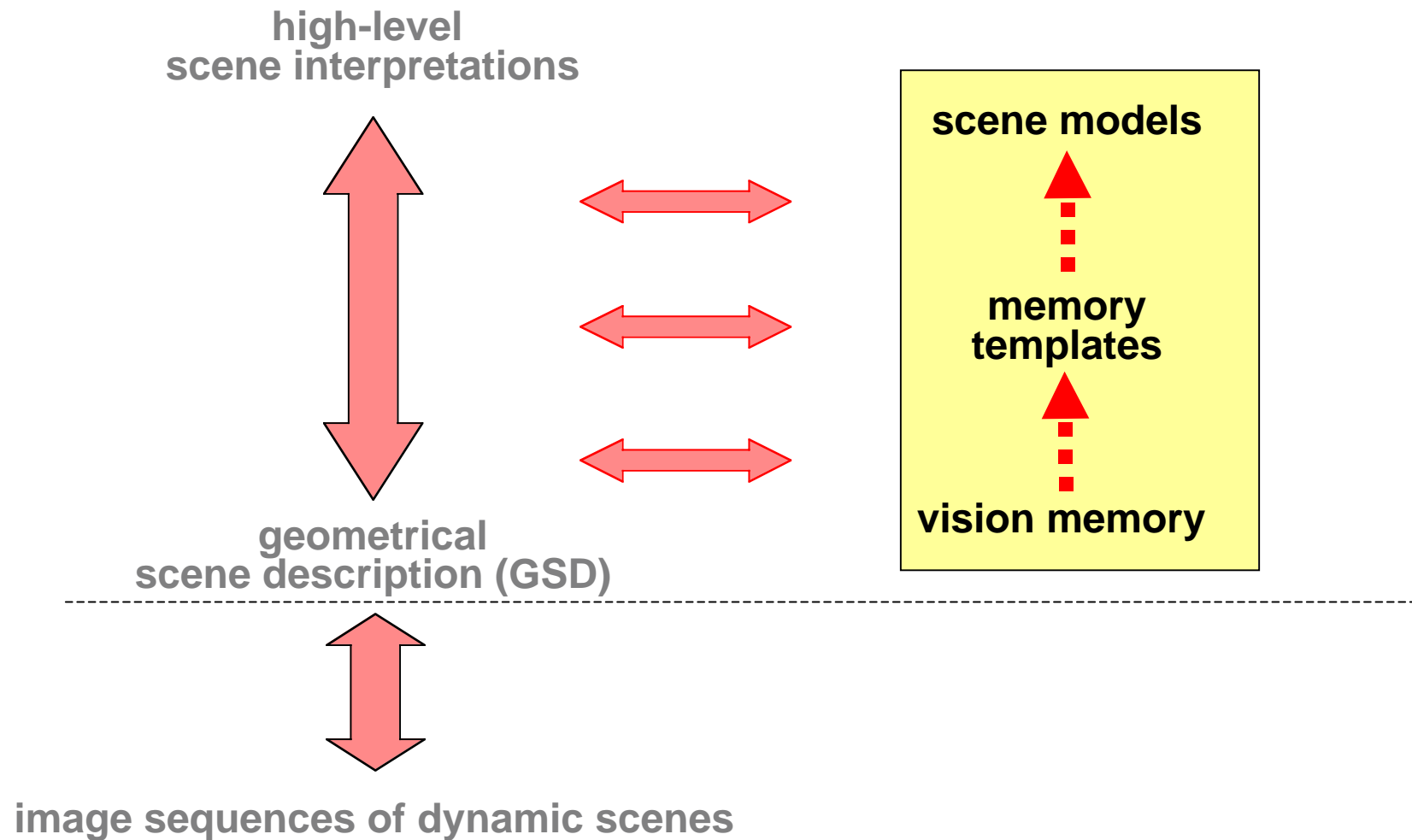
=> models result from supervised learning

Biological vision:

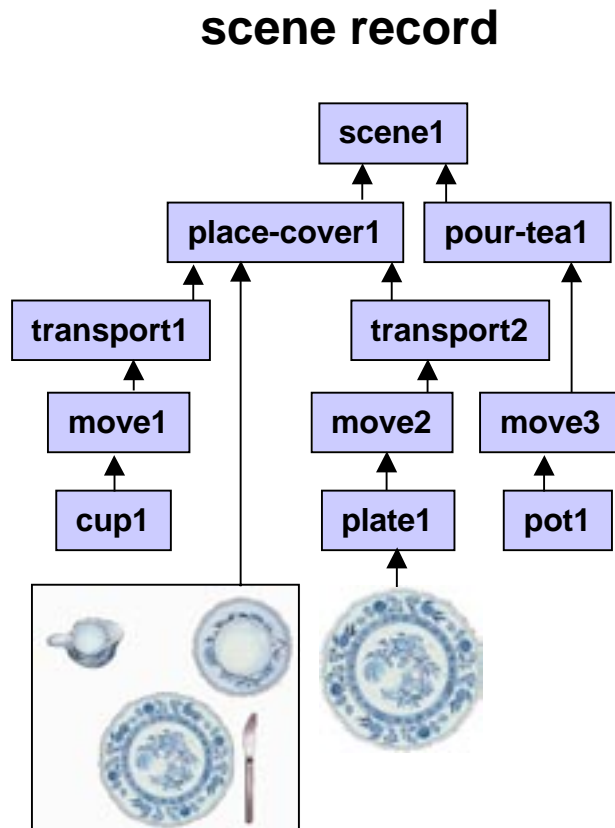
Recognition should support expectation generation and hence survival.

=> models result from unsupervised learning

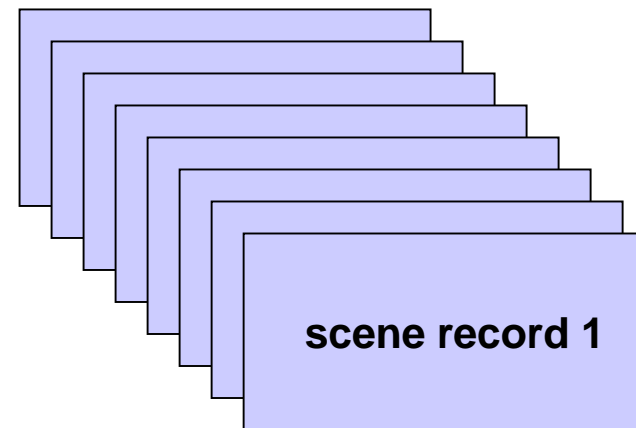
Learning in Support of High-level Scene Interpretation



Basic Structure of Vision Memory



vision memory

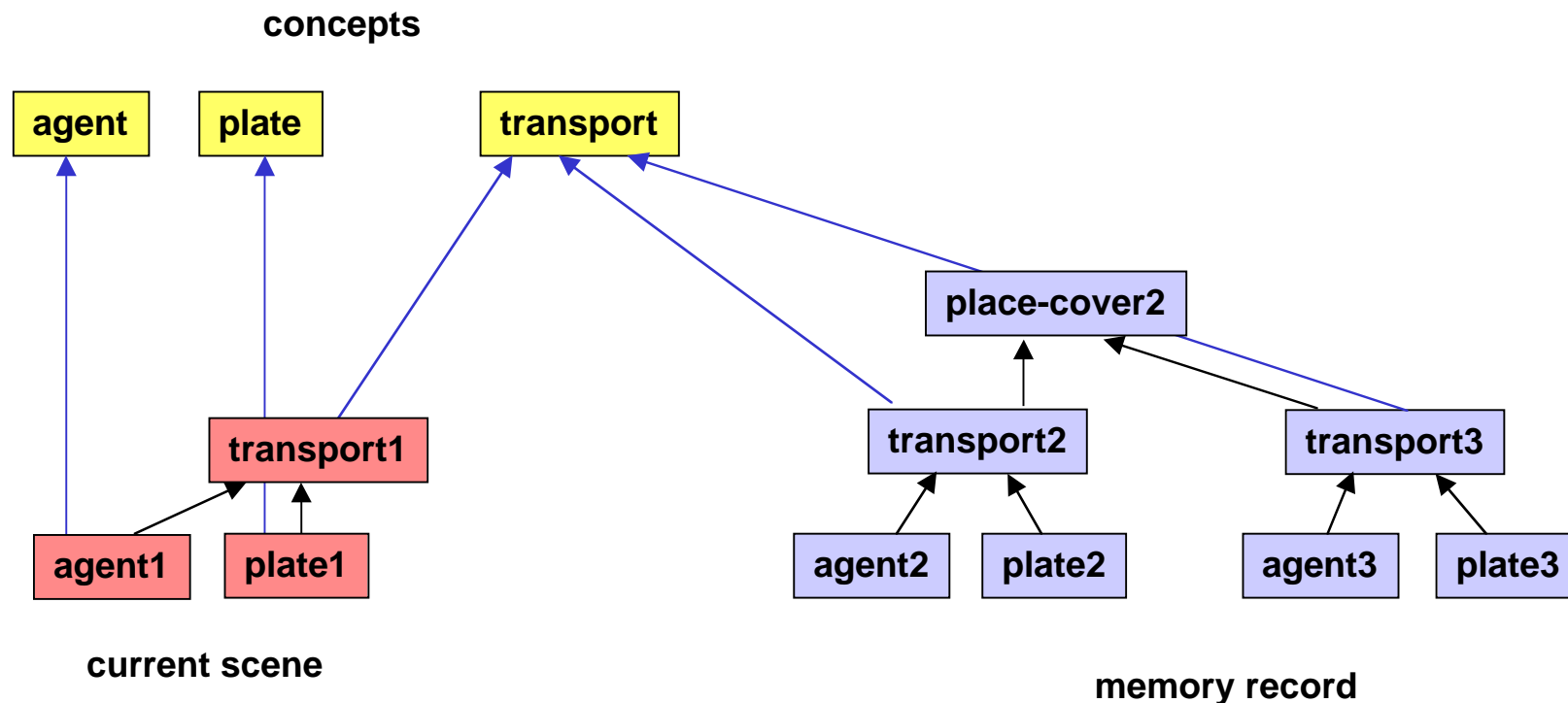


It is an open research question, how much imagery should (can) be preserved in a vision memory.

Case-based Expectation Generation from Memory Records

Memory records are "cases" which may provide missing information for an ongoing scene:

- identify memory records which partially match current scene
- adapt memory information to current scene
- provide expectations about current scene



Basic Learning Tasks

Michalski 86: Learning is the construction or modification of representations of experiences.

Unsupervised learning

determine reoccurring patterns in scene records

=> conceptual clustering

Supervised learning

determine description covering several examples

=> inductive generalization

Example of Supervised Learning

1. "This is how you lay a table"



2. "This is how you lay a table"



•
•
•

42. "This is how you lay a table"



determine
covering
description

Unsupervised Learning: The Baby Scenario

Given memory records and primitive occurrence models, discover higher-level occurrence models

Example:

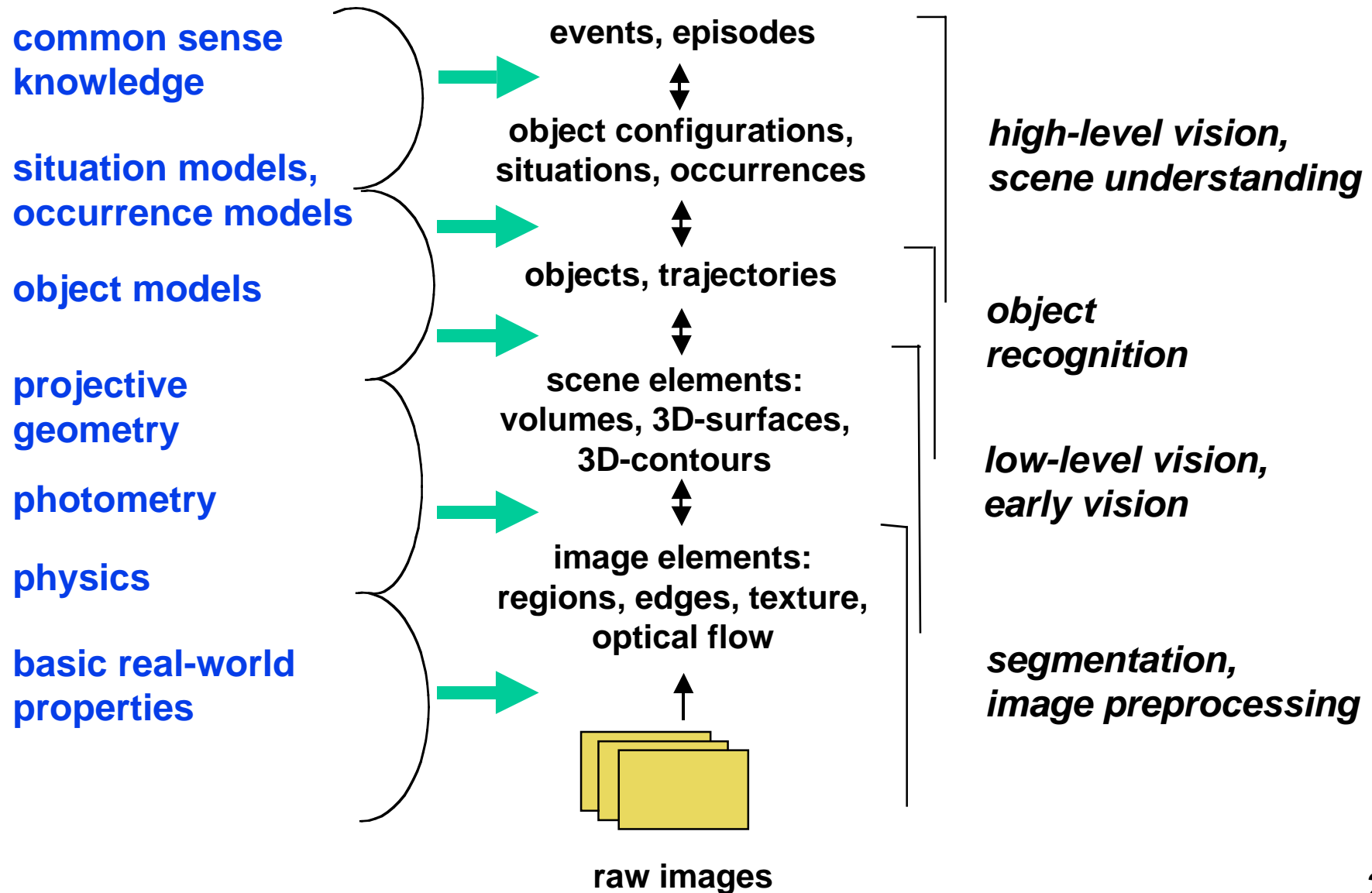
Discover "transport" = simultaneous motion of hand touching object

Discover commonalities of memory records in terms of

- parts of joint occurrence (e.g. obj1, obj2, motion1, motion2)
- type constraints (e.g. obj1 instance hand)
- temporal constraints (e.g. $tb1 = tb2$, $te1 = te2$)
- spatial constraints (e.g. obj1 dc obj2)

Active research area!

Review of Image Understanding as a Knowledge-based Process



Review Week 1

Computer Vision

Contents

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Website

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Why study image processing, image analysis and machine vision?

What is "Image Processing"?

What is "Image Analysis"?

What is "Image Understanding"?

Image Understanding is

Silent Movie Understanding

What is "Pattern Recognition"?

What is "Computer Vision"?

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Human character recognition

Human face recognition

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Street scene containing the section

Computer Vision as an academic discipline

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Example: Driver assistance

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Spatial Quantization
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 from Samples
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**Straight Line Fitting by
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Review of Image Understanding as a Knowledge-based Process