APPROXIMATION ORDER OF THE LAP OPTICAL FLOW ALGORITHM

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ABSTRACT

Estimating the displacements between two images is often addressed using a small displacement assumption, which leads to what is known as the optical flow equation. We study the quality of the underlying approximation for the recently developed Local All-Pass (LAP) optical flow algorithm, which is based on another approach—displacements result from filtering. While the simplest version of LAP computes only first-order differences, we show that the order of LAP approximation is quadratic, unlike standard optical flow equation based algorithms for which this approximation is only linear. More generally, the order of approximation of the LAP algorithm is twice larger than the differentiation order involved. The key step in the derivation is the use of Padé approximants.

Index Terms—Optical flow, all-pass filtering, approximation, Padé approximant.

1. INTRODUCTION

The 2D optical flow problem consists in estimating space-varying displacement vectors $u(x, y) = (u_x(x, y), u_y(x, y))^T$ that relate two known images $I_1(r)$ and $I_2(r)$; i.e., under the ideal brightness consistency hypothesis $[1]$

$$I_2(r) = I_1(r - u(r))$$

where $r = (x, y)^T$ are spatial coordinates. This is a challenging problem that finds applications in a wide range of fields like computer vision, medical imaging $[2,3]$, biology $[4,5]$, and image compression. The dominant algorithms use ideas like computer vision, medical imaging $[2,3]$, biology $[4,5]$, and so, to derive efficient algorithms. The standard approach consists in deriving an optical flow equation $[6]$ which usually amounts to approximating $I_1(r - u(r))$ using a first order Taylor expansion; i.e. for small values of $u(r)$ and assuming that the image is at least twice boundedly differentiable:

$$I_1(r - u(r)) = I_1(r) - u(r)^T \nabla I_1(r) + O(\|u(r)\|^2)$$

Here and throughout this paper, the notation $f(x) = O(g(x))$ means that there exists a constant (independent of $x$) such that

$$|f(x)| \leq \text{const} \times |g(x)|.$$ 

Hence, a first order approximation results in an error that is quadratic in $u(r)$. Although it is possible to use higher order Taylor approximations $[24]$, the attempts in this direction have not been conclusive so far.

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The LAP algorithm departs from the observation that, when \( u(r) \) is constant across the image, \( I_1(r - u(r)) \) is exactly the result of the convolution of an all-pass filter, \( \delta(r - u) \), and \( I_1(r) \). Hence, the idea is to approximate this ideal filter using an all-pass filter, \( h(r) \). It turns out that all-pass filters can always be expressed in the Fourier domain as the ratio

\[
\hat{h}(\omega) = \frac{\hat{p}(\omega)}{\hat{p}(-\omega)}
\]

where \( p(r) \) is an arbitrary real filter (with a Fourier transform). However, instead of looking for the ideal all-pass filter, the idea developed in the LAP is to approximate the filter \( p(r) \) onto a basis of few filters. Then slowly varying flows \( u(r) \) can be estimated by approximating the all-pass filter in local windows. The working principle of the LAP algorithm is that the all-pass filtering relation between the two images can be expressed linearly as a function of \( p(r) \):

\[
I_2(r) = h(r) \ast I_1(r) \quad \Leftrightarrow \quad p(-r) \ast I_2(r) = p(r) \ast I_1(r).
\]

A recent approach to optical flow estimation developed by us [19], the local all-pass algorithm, uses a rational approximation (not a polynomial approximation) of the exponential—a Padé approximation. This new algorithm achieves high accuracy and spatial consistency which makes it outperform the state-of-the-art optical flow algorithms in synthetic experiments. In real-life experiments, the algorithm is still very competitive, although not the best—at least, on some experiments. In addition this algorithm is quite fast (a few seconds for standard 512 × 512 images).

### 3. LOCAL ALL-PASS ALGORITHM

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Then, a simple mean square minimization (fast, non-iterative) provides the parameters representing \( p(r) \), from which, a nonlinear accurate formula provides an estimate of the flow \( u(r) \).

Now, the question we want to answer is: if we are able to choose the best all-pass filter \( h(r) \) in this constrained framework, what is the order of the approximation of \( I_1(r - u(r)) \) by \( h(r) \ast I_1(r) \)?

### 4. PADÉ APPROXIMATION OF THE COMPLEX EXPONENTIAL

To find the approximation order of the LAP algorithm, it is useful to consider Padé approximants of the complex exponential function with equal numerator and denominator degrees [25]. These approximants can be obtained from the continued fraction of \( e^x \) [26, p. 70], but we will follow a different approach.

Let us define the sequence of complex functions, \( \varepsilon_n(x) \),
defined through the recursion
\[
\begin{align*}
\varepsilon_0(x) &= e^{jx} - 1, \\
\varepsilon_n(x) &= j\int_0^x \varepsilon_{n-1}(\xi)(e^{j(x-\xi)} - 1) \, d\xi, \quad \text{for } n \geq 1.
\end{align*}
\]

(3)

**Proposition 1** The functions \(\varepsilon_n(x)\) satisfy the following properties

i. Sign change: \(\varepsilon_n(x) = -\varepsilon_n(-x)e^{jx}\);

ii. Complex conjugation: \(\varepsilon_n(-x)^* = \varepsilon_n(x)\);

iii. Polynomial order: \(|\varepsilon_n(x)| \leq 2^{-n}|x|^{2n+1}\);

iv. Taylor: \(\varepsilon_n(x) \sim j(-1)^n\frac{x^{2n+1}}{2(2n+1)!} \) as \(x \to 0\)

**Property iii** also implies that \(\varepsilon_n(x)\) is \(O(x^{2n+1})\).

**Proposition 2** The functions \(\varepsilon_n(x)\) defined in Lemma 1 do not have pure imaginary roots; or, equivalently, if we define \(\gamma_n = \inf_{x \in \mathbb{R}} |P_n(jx)|\), then

\[\gamma_n > 0, \quad \text{for all positive integer } n.\]

**Proof** — Let us show that, if for some \(n\), there exists a real \(x_0\) such that \(P_n(jx_0) = 0\) then we reach a contradiction. We can assume that \(x_0 \neq 0\) because the coefficients of \(P_n(x)\) are strictly positive (cf. earlier remark).

First, since \(P_n(x)\) is a real polynomial and \(x_0 \neq 0\), both \(jx_0\) and \(-jx_0\) are roots of \(P_n(x)\), which means that \(P_n(x)\) can be factorized as \((x^2 + x_0^2)P_{n-2}\), where \(P_{n-2}\) is a polynomial of degree \(n - 2\).

Then, from Proposition 1 (Property iii applied to \(\varepsilon_n(x)\) of (4), we know that \(\varepsilon_n(jx_0)e^{jx} - P_n(jx) = O(x^{2n+1})\) which implies that \(P_{n-2}(jx_0)e^{jx} - P_{n-2}(jx) = O(x^{2n+1})\). This is actually impossible, because expressions of the form

\[\varepsilon(x) = P(x)e^{jx} + Q(x)\]

(5)

where \(P(x)\) and \(Q(x)\) are arbitrary (complex or real) polynomials of degree \(n\) \(\in \mathbb{N}\) cannot be \(O(x^{2n+1})\). To see this, let us perform the following differential operator on the function \(\varepsilon(x)\) which we assume to be \(O(x^{2n+5})\): \(\varepsilon''(x) - j\varepsilon'(x) = e^{jx} \{e^{-jx}\varepsilon'(x)\}'\). Expressing \(\varepsilon(x)\) according to (5) we find...
plex exponential function is given by the rational fraction
\[ e^{jx} \frac{P''(x) + jP'(x)}{P_n(-jx)} = e^{jx} + Q''(x) - jQ'(x). \]

The rhs is of the form \( 5 \) with \( m \) changed into \( m - 1 \) and is now \( O(x^{2(m-1)+5}) \), so that we can repeat the same differential operator until we obtain polynomials \( P(x) \) and \( Q(x) \) of degree 0; i.e., constants. Hence, we reach a point where we find that there exist constants \( p \) and \( q \) such that \( pe^{jx} + q = O(x^5) \) which is obviously impossible, since the best order we can get for an expression of the form \( pe^{jx} + q \) is \( O(x^m) \) reached when \( p = -q \). Hence, an expression of the form \( 5 \) with polynomials \( P(x) \) and \( Q(x) \) of degree \( m = n - 2 \) cannot be \( O(x^{2m+1}) \).

This contradiction shows that our hypothesis on the existence of pure imaginary roots of \( P_n(x) \) was wrong. ■

Theorem 1 A Padé approximation of order \( 2n \) of the complex exponential function is given by the rational fraction
\[ P_n(jx)/P_n(-jx) \]
with
\[ e^{jx} \frac{P_n(jx)}{P_n(-jx)} = \frac{\varepsilon_n(x)}{P_n(-jx)}. \]
This shows that this rational approximation of \( e^{jx} \) is \( O(x^{2n+1}) \).

Proof — We use \( 4 \) to get
\[ e^{jx} \frac{P_n(jx)}{P_n(-jx)} = \frac{\varepsilon_n(x)}{P_n(-jx)}. \]
Then, the theorem results from the inequalities stated in Propositions \( 1 \) (Property iii) and \( 2 \). ■

Note: It is important to notice that, here, the polynomial involved in the rational fraction is only of degree \( n \), despite the fact that the approximation order is twice larger. This is in contrast with polynomial approximations like Taylor’s, in which case the order of the approximation is the degree of the approximating polynomial.

5. LAP APPROXIMATION ORDER

We are interested in the order of the approximation of \( I_1(r - u(r)) \) by \( h(r) * I_1(r) \) when \( h(r) \) is an all-pass filter of the form \( 2 \). More specifically, like in the LAP algorithm, we assume that the filter \( p'(r) \) involved in \( 2 \) is in the span of a basis of derivatives (up to order \( n \)) of a Gaussian function
\[ p(r) = \sum_{l=0}^{n} \sum_{k=0}^{l} a_{k,l} \frac{\partial^l}{\partial x^l \partial y^k} \exp(-x^2 + y^2/2\sigma^2) \]
where \( \sigma \) is a free positive parameter. The cardinality of this basis is \( \frac{1}{2}(n+1)(n+2) \), and it is clear that the all-pass filter \( 2 \) specified by
\[ \hat{p}(\omega) = P_n(-j\omega)e^{-\frac{1}{2}\sigma^2||\omega||^2} \]
can be expressed on this basis. Typically, in the LAP algorithm, the value chosen for \( n \) is either 1 (three basis filters, comprised of up to the first order derivatives), or 2 (six basis filters, comprised of up to the second order derivatives).

Now, we need to introduce a Fourier-based notion of regularity: a function \( f(r) \) over \( \mathbb{R}^2 \) is said to be \( m \) times \( L^1 \)-Fourier differentiable iff both its Fourier transform \( \hat{f}(\omega) \) and \( ||\omega||^m \hat{f}(\omega) \) are absolutely integrable. This notion implies— but is not equivalent—that the partial derivatives \( \frac{\partial^k f(r)}{\partial x^k} \) for \( 0 \leq i \leq k \leq m \) exist and are continuous. Then we have the following theorem.

Theorem 2 Consider a location \( r_0 \) and the local all-pass filter \( h_{r_0}(r) \) defined according to \( 2 \) with

\[ \hat{p}_{r_0}(\omega) = P_n(-j\omega)e^{-\frac{1}{2}\sigma^2||\omega||^2}. \]

Then, if \( I_1(r) \) is \( (2n+1) \)-times \( L^1 \)-Fourier differentiable (slightly stronger than \( C^{2n+1}(\mathbb{R}^2) \)), we have

\[ I_1(r - u(r_0)) - h_{r_0}(r) * I_1(r) = O(||u(r_0)||^{2n+1}) \]

i.e., this approximation is of order \( 2n \).

Proof — We use the inverse Fourier transform formula \( 1 \) to get
\[ I_1(r - u(r_0)) - h_{r_0}(r) * I_1(r) = \frac{1}{4\pi^2} \int \hat{I}_1(\omega)(e^{-ju(r_0)^\omega} - h_{r_0}(\omega))e^{jx\cdot\omega} \, d\omega. \]

By Theorem \( 1 \) we know that

\[ |e^{-ju(r_0)^\omega} - h_{r_0}(\omega)| \leq \text{const} \times ||u(r_0)||^{2n+1} \leq \text{const} \times ||u(r_0)||^{2n+1} ||\omega||^{2n+1} \]

where the constant is independent of \( \omega \). Hence we can easily bound
\[ |I_1(r - u(r_0)) - h_{r_0}(r) * I_1(r)| \leq \text{const} \times ||u(r_0)||^{2n+1} \int ||\omega||^{2n+1} |\hat{I}_1(\omega)| \, d\omega \leq \text{const} \times ||u(r_0)||^{2n+1} \]

where the last inequality holds because our \( L^1 \)-Fourier differentiability assumption on \( I_1 \) is equivalent to finiteness of the above integral. ■

6. DISCUSSION

In our current practice \( 19 \), LAP is used with \( n = 1 \) (only first order derivatives involved, three basis filters) or \( n = 2 \) (only first and second order derivatives involved, six basis filters). Theorem 2 shows that under a regularity assumption on the image, the LAP algorithm is of approximation order 2 or of order 4. This is remarkable because standard optical flow algorithms are based on a simple first-order approximation of the effect of a displacement—the “optical flow equation”. What we have shown in this paper is that, without increasing the differentiation depth, i.e., computing only first order derivatives, and assuming sufficient regularity of the image, we can approximate the effect of a displacement more accurately: the error is a cubic power of the amplitude of the displacement, compared to a quadratic power for the optical flow equation.
7. REFERENCES


