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Motion analysis with the Continuous Wavelet Transform

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Motion analysis with the Continuous Wavelet Transform

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A REMINDER ABOUT WAVELET ANALYSIS OF 2-D IMAGES

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Wavelet analysis of 2-D images

- $\bullet\,$ Strategy for designing a continuous WT on manifold ${\cal M}$:
 - Identify operations to be applied to signals $s\in L^2(\mathcal{M},d\mu)$
 - If these operations constitute a group G, find a unitary irreducible, square integrable representation U of G in $L^2(\mathcal{M}, d\mu)$ and write

 $\psi_{g}(\zeta) := [U(g)\psi](\zeta) = \psi(g^{-1}\zeta), \ g \in G, \zeta \in \mathcal{M}$

• CWT of $f \in L^2(\mathcal{M}, d\mu)$ w.r. to (admissible) wavelet ψ is defined as

$$W_{\psi}f(g) := \langle \psi_g | f
angle = \int_{\mathcal{M}} \overline{\psi(g^{-1}\zeta)} f(\zeta) d\mu(\zeta), \ g \in G$$

 \bullet Geometric transformations in the plane \mathbb{R}^2 :

(i) translation by
$$\vec{b} \in \mathbb{R}^2 : \vec{x} \mapsto \vec{x'} = \vec{x} + \vec{b}$$

(ii) dilation by a factor
$$a > 0$$
 : $\vec{x} \mapsto \vec{x}' = a\vec{x}$

(iii) rotation by an angle $\theta : \vec{x} \mapsto \vec{x'} = r_{\theta}(\vec{x})$

$$r_{ heta} \equiv \left(egin{array}{cc} \cos heta & -\sin heta \ \sin heta & \cos heta \end{array}
ight), \, \mathbf{0} \leqslant heta < 2\pi, \, \, ext{rotation matrix}$$

• Action on finite energy signals

$$\begin{bmatrix} U(\vec{b}, a, \theta)s \end{bmatrix} (\vec{x}) \equiv s_{\vec{b}, a, \theta}(\vec{x}) = a^{-1}s(a^{-1}r_{-\theta}(\vec{x} - \vec{b}))$$

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Wavelet analysis of 2-D images

• Basic formulas for CWT :

 $S(\vec{b},$

$$\begin{aligned} \mathbf{a},\theta) &= \langle \psi_{\vec{b},\mathbf{a},\theta} | \mathbf{s} \rangle \\ &= \mathbf{a}^{-1} \int_{\mathbb{R}^2} \overline{\psi(\mathbf{a}^{-1} \, \mathbf{r}_{-\theta}(\vec{x} - \vec{b}))} \, \mathbf{s}(\vec{x}) \, d^2 \vec{x} \\ &= \mathbf{a} \int_{\mathbb{R}^2} e^{i \vec{b} \cdot \vec{k}} \, \overline{\widehat{\psi}(\mathbf{a}\mathbf{r}_{-\theta}(\vec{k}))} \, \widehat{\mathbf{s}}(\vec{k}) \, d^2 \vec{k} \end{aligned}$$

• Admissibility of wavelet ψ :

$$c_\psi \equiv \left(2\pi
ight)^2 \int_{\mathbb{R}^2} rac{|\widehat{\psi}(ec{k})|^2}{|ec{k}|^2} \, d^2ec{k} < \infty$$

Necessary condition :

$$\widehat{\psi}(\vec{0}) = 0 \iff \int_{\mathbb{R}^2} \psi(\vec{x}) \, d^2 \vec{x} = 0.$$

- Possible additional requirements :
 - ullet restrictions on the support of ψ and of $\widehat{\psi}$
 - vanishing moments, up to order $N \ge 1$ (N = 0 : admissibility) :

$$d^2 \vec{x} x^{\alpha} y^{\beta} \psi(\vec{x}) = 0, \quad \vec{x} = (x, y), \quad 0 \leq \alpha + \beta \leq N$$

 $\Rightarrow \text{ improved efficiency at detecting singularities in the signal : transform is blind to smoothest part of the signal, i.e., polynomial of degree up to N (less interesting, in general) <math display="block">+ \Box + d B + d E + d E + E = 2 \circ 2 \circ C$

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- $\ln 1$ -D : dilation + translation = affine transformation of the line $y = (b, a)x \equiv ax + b, \quad a \neq 0, \ b \in \mathbb{R}, \ x \in \mathbb{R}$
- Composition rule : (b, a)(b', a') = (b + ab', aa') $\Rightarrow \{(b, a)\} \equiv G_{aff} \simeq \mathbb{R}^2_* = affine group$
- In 2-D : dilations + translations + rotations = similitude group of the plane : SIM(2) = $\mathbb{R}^2 \rtimes (\mathbb{R}^+_* \times SO(2))$

$$\vec{y} = (\vec{b}, a, \theta) \vec{x} \equiv ar_{\theta} \vec{x} + \vec{b},$$

• Action on finite energy signals

$$\left[U(\vec{b},a,\theta)s\right](\vec{x}) = a^{-1}s(a^{-1}r_{-\theta}(\vec{x}-\vec{b}))$$

and U = unitary irreducible representation of SIM(2) in $L^2(\mathbb{R}^2)$

• U is square integrable

$$\psi \text{ admissible } \iff \iiint_{\mathsf{SIM}(2)} \left| \langle U(\vec{b}, a, \theta) \psi | \psi \rangle \right|^2 d^2 \vec{b} \frac{da}{a^3} d\theta < \infty$$

Mathematical properties of CWT

• Energy conservation

$$c_{\psi}^{-1} \iiint_{\mathsf{SIM}(2)} |S(\vec{b}, a, \theta)|^2 \ d^2 \vec{b} \ \frac{da}{a^3} \ d\theta = \int_{\mathbb{R}^2} |s(\vec{x})|^2 \ d^2 \vec{x}$$

- i.e., isometry from space of signals $L^2(\mathbb{R}^2)$ onto closed subspace of $L^{2}(SIM(2)) =$ space of wavelet transforms
- Reconstruction formula

Inversion of CWT by adjoint map :

$$s(\vec{x}) = c_{\psi}^{-1} \iiint_{\mathsf{SIM}(2)} \psi_{\vec{b}, \mathbf{a}, \theta}(\vec{x}) \, S(\vec{b}, \mathbf{a}, \theta) \, d^2 \vec{b} \, \frac{d \mathbf{a}}{\mathbf{a}^3} \, d\theta$$

i.e., decomposition of the signal in terms of the analyzing wavelets $\psi_{\vec{b},a,\theta}$, with coefficients $S(\vec{b},a,\theta)$

• Reproduction property (reproducing kernel)

$$S(\vec{b}', a', \theta') = c_{\psi}^{-1} \iiint_{\mathsf{SIM}(2)} \langle \psi_{\vec{b}', a', \theta'} | \psi_{\vec{b}, a, \theta} \rangle \ S(\vec{b}, a, \theta) \ d^2\vec{b} \frac{da}{a^3} \ d\theta$$

• WT is covariant under translations, dilations and rotations : the correspondence $W_{\psi}: s(\vec{x}) \mapsto S(\vec{b}, a, \theta)$ implies the following ones

$$\begin{array}{rcl} s(\vec{x}-\vec{b}_{o}) & \mapsto & S(\vec{b}-\vec{b}_{o},a,\theta) \\ a_{o}^{-1}s(a_{o}^{-1}\vec{x}) & \mapsto & S(a_{o}^{-1}\vec{b},a_{o}^{-1}a\theta) \\ s(r_{\theta_{o}}(\vec{x})) & \mapsto & S(r_{-\theta_{o}}(\vec{b}),a,\theta-\theta_{o}) \end{array}$$

• Note: translation covariance ("shift invariance") is lost in the standard formulation of the discrete WT, based on multiresolution \Rightarrow problems in pattern recognition, e.g.

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Choice of the analyzing wavelet

(i) *Isotropic wavelets*

- Pointwise analysis Directions irrelevant
 - rotation invariant wavelet \Rightarrow

Examples :

2-D Mexican hat wavelet

$$\psi_{H}(\vec{x}) = (2 - |\vec{x}|^2) \exp(-\frac{1}{2}|\vec{x}|^2)$$

- $\widehat{\psi}_{\mu}(\vec{k}) = |\vec{k}|^2 \exp(-\frac{1}{2}|\vec{k}|^2)$
- Difference-of-Gaussians or DOG wavelet

$$\psi_{\scriptscriptstyle D}(\vec{x}) = rac{1}{2\alpha^2} \exp(-rac{1}{2\alpha^2} |\vec{x}|^2) - \exp(-rac{1}{2} |\vec{x}|^2) \qquad (0 < \alpha < 1)$$

(ii) *Directional wavelets*

- . Detection of directional features \Rightarrow direction sensitive wavelet
- . Directional filtering

Example :

directional wavelet \Leftrightarrow num supp $\widehat{\psi} \subset$ convex cone, apex at 0

• 2-D Morlet wavelet

$$\widehat{\psi}_{\scriptscriptstyle M}(\vec{k}) = \sqrt{\epsilon} \left(\exp(-\frac{1}{2}|A^{-1}(\vec{k}-\vec{k}_0)|^2) - h(\vec{k})
ight)$$

where $A = \text{diag}[\epsilon^{-1/2}, 1], \epsilon \ge 1$, is a 2 × 2 anisotropy matrix and the correction term $h(\vec{k})$ is negligible in practice

- $\bullet\,$ The Morlet wavelet is directional, but has poor aperture selectivity
- In addition, its angular selectivity increases with $\|\vec{k_0}\|$, since the support cone gets narrower, but at the same time the amplitude decreases as $\exp(-|\vec{k_0}|^2)$

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Choice of the analyzing wavelet - 2

• Cauchy wavelet

 $\bullet\,$ Convex cone determined by the unit vectors $\vec{e}_{-\alpha},\vec{e}_{\alpha}$

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$$\mathcal{C} := \mathcal{C}(-\alpha, \alpha) = \{ \vec{k} \in \mathbb{R}^2 : -\alpha \leqslant \arg \vec{k} \leqslant \alpha, \, \alpha < \pi/2 \},$$

- \Rightarrow aperture of the cone $\mathcal{C}=2\alpha$
- Dual cone

$$\widetilde{\mathcal{C}} = \mathcal{C}(-\widetilde{\alpha}, \widetilde{\alpha}) = \{ \vec{k} \in \mathbb{R}^2 : \vec{k} \cdot \vec{k'} > 0, \ \forall \ \vec{k'} \in \mathcal{C}(-\alpha, \alpha) \}, \ \widetilde{\alpha} = -\alpha + \pi/2$$

so that $\vec{e}_{-\alpha} \cdot \vec{e}_{\widetilde{\alpha}} = \vec{e}_{\alpha} \cdot \vec{e}_{-\widetilde{\alpha}} = 0$,

• Cauchy wavelet

$$\widehat{\psi}_{lm}^{\ C}(\vec{k}) = \begin{cases} (\vec{k} \cdot \vec{e}_{\widetilde{\alpha}})^{l} (\vec{k} \cdot \vec{e}_{-\widetilde{\alpha}})^{m} e^{-\vec{k} \cdot \vec{\eta}}, & \vec{k} \in \mathcal{C}(-\alpha, \alpha) \\ 0, & \text{otherwise} \end{cases}$$

 $\Rightarrow \mathsf{Supp}\ \widehat{\psi}_{\mathit{lm}}^{\ \mathit{C}} = \mathsf{cone}\ \mathcal{C}(-\alpha,\alpha),\ \mathit{l}, m \in \mathbb{N}^*, \mathit{l}, m \geqslant 1, \text{ give the number} \\ \mathsf{of vanishing moments of } \widehat{\psi} \text{ on the edges of the cone} \\ \end{cases}$

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Choice of the analyzing wavelet - 3

- Properties of Cauchy wavelet
 - Contrary to Morlet, opening angle $\hat{\psi}_{\rm Im}^{\rm \ C}$ is totally controllable, independently of the amplitude
 - Good angular selectivity, but poor radial selectivity, since the exponential term decays slowly as $|\vec{k}|\to\infty$
- Alternative : Gaussian-Conical (GC) wavelet

$$\widehat{\psi}_{lm}^{GC}(\vec{k}) = \begin{cases} (\vec{k} \cdot \vec{e}_{-\widetilde{\alpha}})^{l} (\vec{k} \cdot \vec{e}_{\widetilde{\alpha}})^{m} e^{-\frac{\sigma}{2}(k_{x} - \chi(\sigma))^{2}}, \ \vec{k} \in \mathcal{C}, \\ 0, \text{ otherwise.} \end{cases}$$

- Central frequency $(\sqrt{l+m}, 0)$
- $\sigma > {\rm 0}$ controls the scale localization of the Gaussian
- Center correction term, $\chi(\sigma)=\sqrt{l+m}\frac{\sigma-1}{\sigma},$ controls radial support of ψ

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Choice of the analyzing wavelet - 4





in position space

• A directional wavelet : The 2-D Morlet wavelet



• A very directional wavelet : The Gaussian conical wavelet (in spatial frequency space)



Principle : build time dependent wavelet, separable in frequency space

$$\widehat{\psi}_{ST}(\vec{k},\omega) = \underbrace{\widehat{\psi}_{S}(k_{x},k_{y})}_{\text{2D wavelet}} \cdot \underbrace{\widehat{\psi}_{T}(\omega)}_{\text{1D wavelet}}$$

• Act on it by space-time (2D+T) group, containing space and time translations, space and time dilations, space rotations :

$$G = SIM(2) \times G_{aff}^+$$

via a square integrable representation

- Replace separate space and time dilations a_s , a_t by a global dilation a and a speed tuning parameter c
- The group G has a unitary irreducible representation in the space of signals (image sequences) $L^2(\mathbb{R}^2 \times \mathbb{R}, d\vec{x} dt)$, with norm

$$\|s\|^2 = \iint_{\mathbb{R}^2 \times \mathbb{R}} d\vec{x} dt |s(\vec{x}, t)|^2 < \infty$$

and Fourier transform

$$\widehat{s}(\vec{k},\omega) = (2\pi)^{-3/2} \iint_{\mathbb{R}^2 \times \mathbb{R}} d\vec{x} dt \ e^{-i(\vec{k} \cdot \vec{x} + \omega t)} s(\vec{x},t)$$

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Extension to spatio-temporal wavelets - 2

• There exist many methods for motion estimation

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- Optical flow
- Block matching

SPATIO-TEMPORAL WAVELETS

MOTION ANALYSIS

- Phase difference
- . . .

Introduction

- Alternative : motion-tuned continuous wavelet transform M. Duval-Destin (1991), R.Murenzi (1992), F. Mujica (1999)
- Idea : adapt to (2D+T) space-time the general formalism of the continuous wavelet transform on a manifold (coherent state formalism)

Principle : Speed detection and quantization is done in the Fourier space, because the wavelet measures the inclination of the spectrum

• Motion operators in Fourier space

Dilation :	$[\widehat{D}^{a}\widehat{\psi}](ec{k},\omega)$	$= a^{3/2} \widehat{\psi}(aec{k},a\omega)$
Translation :	$[\widehat{T}^{\vec{b}, au} \widehat{\psi}](\vec{k},\omega)$	$= e^{-i(\vec{k}\cdot\vec{b}+\omega au)}\widehat{\psi}(\vec{k},\omega)$
Rotation :	$[\widehat{R}^{ heta} \; \widehat{\psi}](ec{k}, \omega)$	$= \widehat{\psi}(r_{-\theta}\vec{k},\omega)$
Speed tuning :	$[\widehat{\Lambda}^c \ \widehat{\psi}](\vec{k},\omega)$	$= \widehat{\psi}(c^q \vec{k}, c^{-p}\omega)$

• Constraints : $\hat{\Lambda}^c$ must map the \vec{v}_o -plane, $\vec{k} \cdot \vec{v}_o + \omega = 0$, into the $c\vec{v}_o$ -plane and must be unitary $\Rightarrow p = 2/3$ and q = 1/3

This correspond to the psycho-visual effect :

- Fast moving object : only large details can be detected
- Slow moving object : small details can be detected
- Next step : choose adequate wavelets for space and time components

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Principle of directional speed analysis with wavelets - 1

- Inclination of a signal spectrum with speed
 - Static object \hat{s} lives in the plane $\omega = 0$ of zero frequency
 - Object \hat{s} moving with constant speed \vec{v} lives in the plane $\vec{k} \cdot \vec{v} + \omega = 0$



• A high speed object must be large to be "captured" and a low speed object can be small (psycho-visual effect) \Rightarrow wavelets must be speedtuned (distorted and elongated) to "capture" a moving objet \Rightarrow wavelets move on hyperbolalike curve with increasing speed



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Principle of directional speed analysis with wavelets - 2

Speed analysis of an object moving at constant speed v

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- The slope of the spectrum of the object increases for higher speed (the slope decreases in direct space (\vec{x}, t)
- Capture is achieved when the signal spectrum (red) intersect the family of speed-tuned wavelets (blue)
- Example of exponential discretization of the speed parameter. chosen so as to avoid overlapping between successive wavelets along the hyperbola



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The 2D+T GCM wavelet - 1

• Standard 2D+T wavelet : the Duval-Destin-Murenzi (DDM) wavelet

$$\widehat{\psi}_{DDM}(\vec{k},\omega) = \underbrace{\widehat{\psi}_M(k_x,k_y)}_{\text{2D Morlet wavelet}} \cdot \underbrace{\widehat{\psi}_M(\omega)}_{\text{1D Morlet}}$$

where the 1D Morlet wavelet is

$$\widehat{\psi}_{M}(\omega) = \exp(-\frac{1}{2}(\omega - \omega_{0})^{2}) - h(\omega)$$

with the correction term $h(\omega)$ negligible in practice (for $\omega_0 \gtrsim 5.5$)

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• The 2D Morlet wavelet has poor selectivity properties \Rightarrow replace it by a Gaussian-conical wavelet and get a GCM 2D+T wavelet

$$\widehat{\psi}_{lm}^{GCM}(\vec{k},\omega) = \begin{cases} \underbrace{\widehat{\psi}_{lm}^{GC}(k_{x},k_{y})}_{\text{2D Gaussian-Conical 1D Morlet}} & \widehat{\psi}^{M}(\omega), \ \vec{k} \in \mathbb{C}(-\alpha,\alpha), \\ 0, \text{ otherwise}, \end{cases}$$

Explicitly

$$\widehat{\psi}_{l_{m}}^{\scriptscriptstyle GCM}(\vec{k},\omega) = \begin{cases} (\vec{k} \cdot \vec{e}_{-\widetilde{\alpha}})^{l} (\vec{k} \cdot \vec{e}_{\widetilde{\alpha}})^{m} e^{-\frac{\sigma}{2}(k_{x}-\chi(\sigma))^{2}} e^{-\frac{1}{2}(\omega-\omega_{0})^{2}}, \ \vec{k} \in \mathbb{C}(-\alpha,\alpha), \\ 0, \ \text{otherwise} \end{cases}$$

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The 2D+T GCM wavelet - 2





The GCM wavelet ($c = 1, \alpha = \pi/16$)



c = 1

(horizontal) conical part



3D sectional views in (k_x, k_y, ω) c = 2

The last panel shows the Gaussian behavior of the (vertical) Morlet part and the

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The 2D+T GCM wavelet - 3

The GCM wavelet tuned to different velocities c



Properties of the 2D+T GCM wavelet

- Central frequency and speed capture initialization
 - In order to capture the initial speed, independently of the object scale, it is useful to center the wavelet in the Fourier plane
 - i.e., translating the wave-vector \vec{k} by its central frequency \vec{k}_0 and canceling the term ω_0 in the Morlet part

$$\vec{k}_0 = rac{1}{a^2} rac{\sqrt{l+m}}{c^q} (\cos heta, \sin heta)$$

- \Rightarrow Modified GCM is a simple filter (no oscillation), not a wavelet anymore !
- Angular resolving power
 - For Morlet : for $k_0 \gg 1$, $ARP(\psi^M) = 2 \cot^{-1}(k_0 \sqrt{\epsilon})$
 - For GCM : $ARP = 2\alpha$, opening angle of the cone
- Frame bounds

$$\mbox{Frame } \{\psi_n\}: \quad A||s||^2 \leqslant \sum_n |\langle \psi_n, s \rangle|^2 \leqslant B||s||^2, \mbox{ with } A > 0, B < \infty$$

Estimates for the frame bounds have been given by Murenzi for Morlet 2D, for DDM by Mujica, and these are valid for GCM as well (rather complicated!)

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Analysis algorithm

We have to discretize the CWT :

- Given a sequence of *N* frames, corresponding to the time variables $\tau_i, i = 1, ..., N$, compute its discretized CWT for discrete speeds $c = c_j : \mathcal{W}_{\psi}(\vec{b}, \tau_i, \theta; a, c_j)$
- Compute the energy density of i^{th} frame $|\mathcal{W}_{\psi}(c_j, \tau_i)|^2$, taken as a function of speed c_j only
- For a group of N_0 frames among the N frames of the sequence, compute the total energy

$$E_{ ext{tot}}(c_j) = \sum_{i \in N_0} \sum_{ec{b}_{nm}} |\mathcal{W}_\psi(ec{b}_{nm}, c_j, au_i)|^2$$

 $\{\vec{b}_{nm}\} = \text{discretized version of the } \vec{b}$ -plane

 Study the curve f(c_j) := E_{tot}(c_j) : maximum v_m when the speed of the tuned wavelet c_j matches the real speed v_r of the object (example of a traveling 2D Gaussian below)

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Experimentation - 1

Comparative aperture adjustments : Morlet vs. GCM

 Morlet : for small k₀, ε, very large aperture; aperture decreases by increasing k₀, ε, but as k₀ increases, the Morlet wavelet moves away from the Fourier center (0,0), along its radius

 \Rightarrow very difficult to adjust the spatial positioning of this wavelet w.r.t. a change in aperture selectivity



• GCM : the couple orientation/aperture is extremely simple to adjust; 5 orientations $\pi/12 \leqslant \theta_m \leqslant 5\pi/12$ } with GCM tuned to aperture $\pi/256 \leqslant \alpha_m \leqslant \pi/16 \Rightarrow$ GCM is superior to 2D+T Morlet for object recognition and tracking by spectral signature

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Experimentation - 2

Velocity capture comparison

- Test sequence of $128 \times 128 \times 32$, describing the motion, at constant speed $v_r = 3$ pixels/fr, of a 2D Gaussian; the angles of the Gaussian and of its trajectory are varied (along OX, at 45° and along OY)
- Isotropic Gaussian : speed capture equally good with GCM and with Morlet
- Anisotropic Gaussian, large σ_y, small σ_x (spectrum narrow along k_x) ⇒ test the aperture selectivity of the wavelet, i.e. its accuracy in directional speed capture
- (Left) Spectrum of sequence "traveling Gaussian" (red) intersects speed-tuned GCM wavelets hyperbola-like family (blue):





Experimentation - 3

Orientation accuracy in directional speed capture

Curve v_m vs. θ_{wav} for $-\pi/2 \leqslant \theta \leqslant +\pi/2$, with GCM



- ⇒ the correct speed is captured when the wavelet orientation ($\theta = 0$) exactly corresponds to the spectrum orientation (along k_x)
- \Rightarrow contrary to Morlet, GCM has good angular selectivity and is efficient at detecting the correct speed of the sequence in a very narrow angular aperture and not elsewhere



Experimentation - 4

Aperture accuracy in speed capture





Experimentation - 5

Stability with respect to noise

• Test sequence : rectangle of size 9×2 pixels in horizontal translation at a speed of 3 pixels/fr, plus white Gaussian noise

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• Noise level : from an SNR of 50 dB up to 25 dB

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 \Rightarrow correct speed captured up to a noise level of 32 dB





(Top) Noisy sequence and intersection of the sequence spectrum (red) with the hyperbola of GCM speed-tuned wavelets (blue) $\,$

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(Bottom) Curve Energy = f(c)

References

- The GCM wavelet provides a highly directionally selective speed-tuned wavelet
- Much more powerful tool than the 2D+T Morlet wavelet for spectral signature recognition and tracking
 - Extreme efficiency in directional speed selectivity down to angle apertures of less than 1 degree $(\pi/256)$
 - Good capacity of radial stability and adjustment with respect to aperture variation
- Possible extension to curvelets and shearlets for motion analysis, but probably much more complex
- Future work : target tracking with GCM instead of DDM, speed detection/quantization in video sequences, explicit or estimated frame bounds for GCM, trajectory detection in direct space with GCM, ...

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