MPLP++: Fast, Parallel Dual Block-Coordinate Ascent (BCA) for Dense Graphical Models

Siddharth Tourani[1] Alexander Shekhovtsov [2] Carsten Rother[1] Bogdan Savchynskyy[1]

Visual Learning Lab, IWR, University of Heidelberg, Germany Centre for Machine Perception, Czech Technical University, Czech Republic

Objective

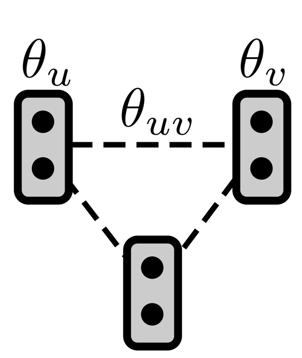
What:

- Fast and parallel algorithms for dense graphical models

Why:

- Dense graphical models are more expressive
- CNN+CRF training
- Huge datasets and Real Time Applications

MAP Inference



$$y^* = \arg\min_{y\in\mathcal{Y}^{\mathcal{V}}} \left[E(y|\theta) := \sum_{v\in\mathcal{V}} \theta_v(y_v) + \sum_{uv\in\mathcal{E}} \theta_{uv}(y_{uv})\right]$$

- $\theta_v \rightarrow$ node potential.
- $\theta_{uv} \rightarrow$ pairwise potential.
- $y^* \rightarrow$ optimal labelling.

Dual LP

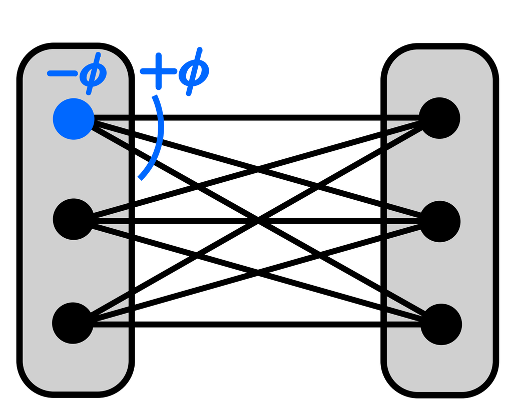
To be able to deal with arbitrary potentials, we address the dual problem:

$$D(\phi) := \sum_{u\in\mathcal{V}} \min_{s\in\mathcal{Y}} \theta_u^{\phi}(s) + \sum_{uv\in\mathcal{E}} \min_{(s,t)\in\mathcal{Y}^2} \theta_{uv}^{\phi}(s,t)\,. \quad (1)$$

$$\theta_u^{\phi}(s) := \theta_u(s) + \textstyle\sum_{v\in\mathrm{Nb}(u)} \phi_{v\to u}(s)$$

$$\theta_{uv}^{\phi}(s,t) := \theta_{uv}(s,t) - \phi_{v\to u}(s) - \phi_{u\to v}(t)\,.$$

Dual variables $\phi_{u\to v}$ and $\phi_{v\to u}$ are the Lagrange multipliers.



$D(\phi)$ is

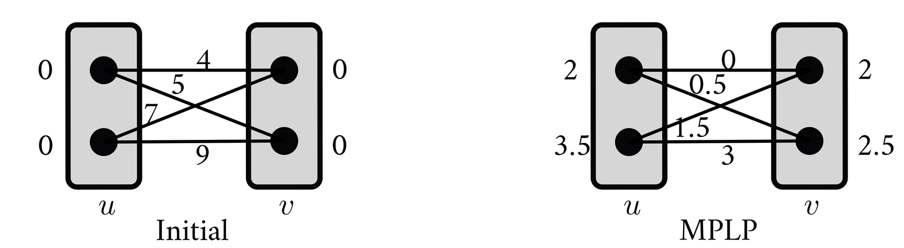
- concave
- piece-wise linear
- non-smooth

Motivation for Algorithm Structure

- The subgradient for the dual is sparse. Block Coordinate Ascent methods are more efficient than sub-gradient based methods.
- TRWS [1] is the best performer for MAP inference.
- Dense graphs need no large sub-problem decompositions.

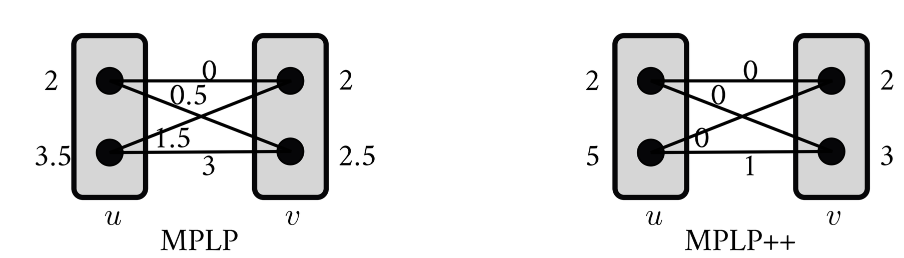
Comparing BCA Updates

$$g_{uv}(s,t) = \theta_{uv}(s,t) + \theta_u(s) + \theta_v(t)$$



MPLP: [2]

$$\theta_u^{\mathcal{M}}(s) := \tfrac{1}{2}\min_{t\in\mathcal{Y}} g_{uv}(s,t),\ \forall s\in\mathcal{Y},$$
$$\theta_v^{\mathcal{M}}(t) := \tfrac{1}{2}\min_{s\in\mathcal{Y}} g_{uv}(s,t),\ \forall t\in\mathcal{Y}. \quad (\mathcal{M})$$



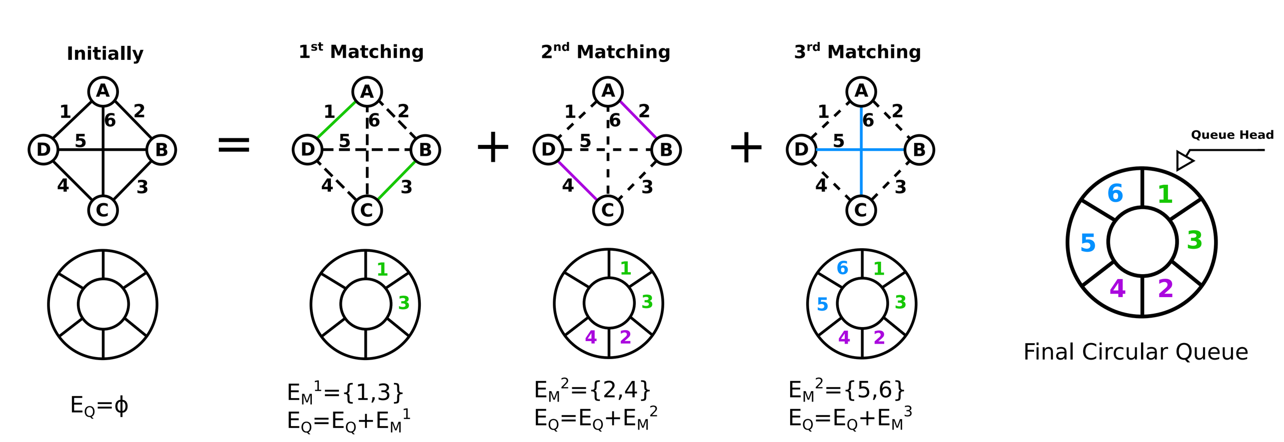
MPLP++:

$$\theta_u^{\mathcal{H}}(s) := \theta_u^{\mathcal{M}}(s), \quad \theta_v^{\mathcal{H}}(s) := \theta_v^{\mathcal{M}}(s),\ \forall s\in\mathcal{Y}\,,$$
$$\theta_v^{\mathcal{H}}(t) := \theta_v^{\mathcal{H}}(t) + \min_{s\in\mathcal{Y}}[g_{uv}(s,t) - \theta_v^{\mathcal{H}}(t) - \theta_u^{\mathcal{H}}(s)],\ \forall t\in\mathcal{Y}\,, \quad (\mathcal{H})$$
$$\theta_u^{\mathcal{H}}(s) := \theta_u^{\mathcal{H}}(s) + \min_{t\in\mathcal{Y}}[g_{uv}(s,t) - \theta_v^{\mathcal{H}}(t) - \theta_u^{\mathcal{H}}(s)],\ \forall s\in\mathcal{Y}\,.$$

We prove

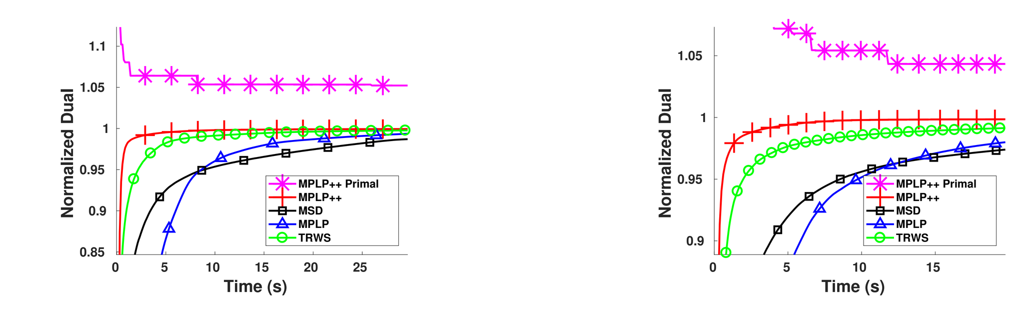
With same input, at the end of the first iteration, $D(\phi^{\mathcal{M}}) \le D(\phi^{\mathcal{H}})$.

Parallelization: CPU & GPU



Non-incident edges can be processed in parallel. $\rightarrow$ We use maximum matching solvers.

Results



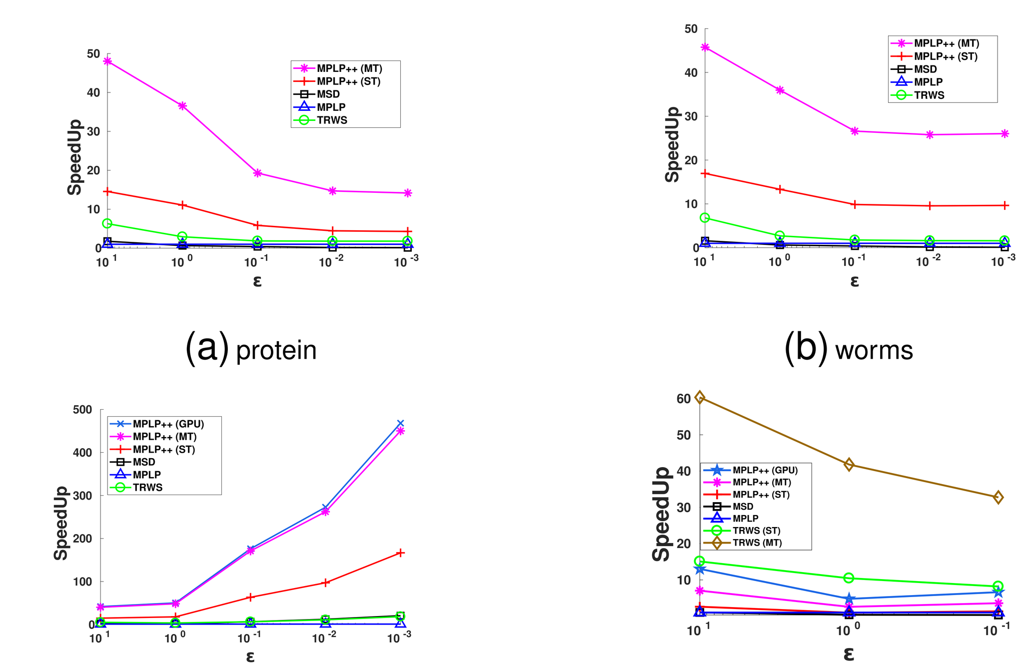
(e) protein (100% density, 40 vars, up to 200 states)

(f) worms (10% density, 556 vars, 40-50 states)

(g) pose (100% density, 600-4800 nodes,13 states)

(h) stereo (tsukuba, venus, teddy, grid graph, 12-60 states)

Figure 1: Dual versus time



(a) protein

(b) worms

(c) pose

(d) stereo

Figure 2: Obtained Speedups

Conclusions and Outlook

- Our approach is the state-of-the-art method for dense graphical models ($>10\%$ graph density), beating even TRWS.
- We give CPU and GPU parallel implementations provided at https://gitlab.com:tourani.siddharth/mplpplusplus.git.

References

[1] Kolmogorov, V., "Convergent tree-reweighted message passing for energy minimization", PAMI, 2006.

[2] Globerson et al., "Fixing Max-Product: Convergent Message Passing Algorithms for MAP LP-Relaxations", NIPS, 2008.

[3] A. Shekhovtsov, C. Reinbacher, G.Graber and T. Pock: Solving Dense Image Matching in Real-Time Using Discrete-Continuous Optimization, CVWW 2016.

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