Q-Match: Iterative Shape Matching via Quantum Annealing

CG-Lunch Talk, 29.04.2021

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Overview

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Motivation and Contributions

3) Q-Match

- * Overview
- * Cyclic alpha-expansion
- * Algorithm

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* Choosing cycles

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- * Adiabatic quantum computing
- * Related work (quantum CV)
- * Alpha-Expansion
- * Cyclic permutations

4) Experimental Results

- * Quantitative results
- * Problem sizes and runtime
- * Success probabilities
- * Minor embeddings



Generic shape matching can be formulated as QAP:

$$\min_{X \in \mathbb{P}_n} E(X) := \mathbf{x}^{\mathrm{T}} W \mathbf{x}$$
$$\mathbf{x} = \operatorname{vec}(X)$$
$$\mathbb{D}$$

 $\mathbb{P} \subset \{0,1\}^{n \times n}$ (permutation matrix) $W \in \mathbb{R}^{n^2 \times n^2}$



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- * The solution space is **exponential in** *n*
- * *NP*-hard problem; finding global optima for large inputs is unfeasible
- * Allows quadratic costs for matching point pairs, regards point neighbourhoods
- * Existing methods either **do not guarantee globally-optimal solutions** or have prohibitive runtime complexity



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Our approach:

* Use a QPU to solve QAP without relaxations, while providing theoretical global optimality guarantees. It can be advantageous compared to, *e.g.*, simulated annealing.

Contributions

- * **Cyclic alpha-expansions** suitable for modern AQC
- * **Q-Match:** heterogeneous iterative method for QAP (including shape matching)



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Experimental results:

- * Q-Match can solve real-world problems (n = 500)
- * It outperforms quantum SotA and a classical method (functional maps)
- * Q-Match is evaluated on D-Wave Advantage system 1.1 (5436 qubits)
- * The experiments are reported for ~25 minutes of QPU time

SotA:

* n = 7 (permutation synchronisation), n = 4 (graph matching)



Preliminaries





One qubit:

$$|\phi\rangle = \alpha |0\rangle + \beta |1\rangle \qquad \alpha, \beta \in \mathbb{C} \qquad |\alpha|^2 + |\beta|^2 = 1$$

Two qubits:

 $|\psi\rangle \in \mathbb{H} \otimes \mathbb{H}$





Superconducting flux qubit

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All Nb

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Images: https://www.volkswagenag.com/en/news/stories/2019/11/where-is-the-electron-and-how-many-of-them.html Image of Advantage sys. 1.1 (qubit and QPU); D-Wave Systems

$$H(t) = \left(1 - \frac{t}{\tau}\right)H_I + \frac{t}{\tau}H_P$$



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Transition between initial and problem Hamiltonians

Initial state:

Solvable optimisation problem:

 $|\psi(t=0)\rangle = \bigotimes_{i=1}^{n} \frac{1}{\sqrt{2}} (|0\rangle + |1\rangle) \quad \min_{s \in \{-1,1\}^{n}} s^{\top} J s + b^{\top} s$



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Every AQC algorithm includes six steps:

- 1) **QUBO preparation**
- 2) Minor embedding

 \mathbf{n}

- 3) Quantum annealing (sampling)
- 4) Unembedding
- 5) Bitstring selection
- 6) Solution interpretation



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Quantum Computer Vision Methods

Algorithm	Problem	Processor	# qubits	total QPU time
QUBO Suppression [70]	non-maximum suppression in human tracking	2X	1000	n/a
QA [45, 46]	transformation estimation and point set alignment	2000Q	2048	60 sec.*
QGM [89]	graph matching (two graphs, up to four points)	2000Q	2048	2-2.5 min.
QuantumSync (ours)	permutation synchronization (multiple views,	Adv. 1.1	5436	> 15 min.
	multiple points)			

Table 4. Overview of several recent quantum computer vision methods published at computer vision conferences and our *QuantumSync*. Note that the right-most column reports the overall experimental QPU runtime in the evaluation of the methods. "*": QA has been recently tested on D-Wave 2000Q; the results are reported in the supplementary document [46].



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Quantum Graph Matching





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Permutation-ness as Linear Equality Constraints¹¹

Proposition 2. The constrained minimization:

 $\underset{\mathbf{x}\in\mathcal{B}}{\arg\min} \ \mathbf{x}^{\top}\mathbf{Q}'\mathbf{x} \quad s.t. \quad \mathbf{A}\mathbf{x} = \mathbf{b}$

can be turned into an (unconstrained) QUBO

 $\underset{\mathbf{x}\in\mathcal{B}}{\operatorname{arg\,min}} \ \mathbf{x}^{\top}\mathbf{Q}\mathbf{x} + \mathbf{s}^{\top}\mathbf{x},$

where $\mathbf{Q} = \mathbf{Q}' + \lambda \mathbf{A}^{\top} \mathbf{A}$ and $\mathbf{s} = -2\lambda \mathbf{A}^{\top} \mathbf{b}$.

$$\mathbf{A}_i = \begin{bmatrix} \mathbf{I} \otimes \mathbf{1}^\top \\ \mathbf{1}^\top \otimes \mathbf{I} \end{bmatrix}$$

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 $\arg\min_{\substack{\{\mathbf{x}\in\{0,1\}^{n^2}\mid A\mathbf{x}=\mathbf{b}\}}} \mathbf{x}^{\mathrm{T}}W\mathbf{x} + \mathbf{c}^{\mathrm{T}}\mathbf{x}$ $= \arg\min_{\mathbf{x}\in\{0,1\}^{n^2}} \mathbf{x}^{\mathrm{T}}W\mathbf{x} + \mathbf{c}^{\mathrm{T}}\mathbf{x} + \lambda ||A\mathbf{x} - \mathbf{b}||^2$

Example:

$$A = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}, \quad \mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$$

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Alpha Expansion

+ an efficient algorithm to minimise $E(f) = \underline{E_{smooth}(f)} + \underline{E_{data}(f)}$. - involves pairs of pixels only $E_{data}(f) = \sum_{p \in \mathcal{P}} D_p(f_p)$. - discontinuity preserving

+ goal: find labelling which is piecewise smooth and consistent with the data
+ for label alpha, the algorithm assigns an arbitrary number of pixels to alpha
+ generates a labelling so that there are no expansion moves decreasing the energy
+ the solution is within a known factor of the global minimum



Alpha Expansion







Boykov et al. Fast Approximate Energy Minimization via Graph Cuts. TPAMI, 2001.

Cyclic Permutations

Permutations:

$$\mathbb{P}_n = \{ X \in \{0,1\}^{n \times n} \mid \sum_i X_{ij} = 1, \sum_j X_{ij} = 1 \ \forall i,j \}.$$



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k-cycles:





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k-cycles:

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Disjoint permutations commute:



Any X can be written as $X = \prod_{i=0}^{N} c_i$, i.e., a product of 2-cycles (or, generally, disjoint *k*-cycles).



The Proposed Method :: Q-Match

Given: 3D shapes $\,M$ and N ,

both discretised with $\,n\,$ vertices.

$$W_{i \cdot n+k, j \cdot n+l} = |d_M^g(i, j) - d_N^g(k, l)|$$

+ Geometric meaning of $d^g(a,b)$ influences the structure of QAP



Find: optimal P



Want to solve but cannot:

$$\min_{X \in \mathbb{P}_n} E(X) := \mathbf{x}^{\mathsf{T}} W \mathbf{x} \qquad W_{i \cdot n + k, j \cdot n + l} = \left| d_M^g(i, j) - d_N^g(k, l) \right|$$



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Instead solve

$$\underset{\{P \in \mathbb{P}_n | \exists \alpha \in \{0,1\}^m: P = \left(\prod_i c_i^{\alpha_i}\right) P_0\}}{\arg \min} E(P$$

(cyclic alpha-expansion)



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... leading to

$$\min_{\alpha \in \{0,1\}^m} \alpha^\top \tilde{W} \alpha \qquad \qquad \tilde{W}_{ij} = \begin{cases} E(C_i, C_j) & \text{if } i \neq j, \\ E(C_i, C_i) + E(C_i, P_0) + E(P_0, C_j) & \text{otherwise.} \end{cases}$$

$$E(Q,R) = \operatorname{vec}(Q)^T W \operatorname{vec}(R) \qquad \qquad P(\alpha) = P_0 + \sum_{i=1}^m \alpha_i (\underline{c_i - I}) P_0 - C_i$$

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Assume $C = \{c_1, ..., c_m\}$ is a set of disjoint cycles.



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+ This optimisation problem decides for each cycle whether it is applied or not.
+ Its complexity depends on the number of cycles and not *n*.

Given two cycles C_1, C_2 we parametrize all combinations with two binary variables α_1, α_2 $\begin{pmatrix} 1-\alpha_1 & 0 & \alpha_1 & 0 & 0 \\ \alpha_1 & 1-\alpha_1 & 0 & 0 & 0 \\ 0 & \alpha_1 & 1-\alpha_1 & 0 & 0 \\ 0 & 0 & 0 & 1-\alpha_2 & \alpha_2 \\ 0 & 0 & 0 & \alpha_2 & 1-\alpha_2 \end{pmatrix}$

Possible permutations for all choices of α_1, α_2 :





$$\min_{X \in \mathbb{P}_n} E(X) := \mathbf{x}^{\mathrm{T}} W \mathbf{x}$$

Initial QAP formulation; cannot be solved on QPU

initial matrix of costs; large; cannot be precomputed and stored; its entries are computed on demand in each iteration



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W

QUBO formulation based on cyclic alpha-expansion; can be solved on QPU

matrix of QUBO costs; requires known W



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a $k^2 imes k^2$ reduction of W based on k worst matches

$$W_s$$



Initialise P_0 via descriptor-based similarity

repeat until converged

obtain I_M and I_N and choose from them a set of k random and disjoint 2-cycles

construct a submatrix of worst matches $\,W_s\,$



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repeat until every 2-cycle occurred

choose a random set of 2-cycles

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calculate \tilde{W}_{s} and solve \min_{\alpha \in \{0,1\}^{m}} \alpha^{\top} \tilde{W} \alpha on QPU

P_{i} = \left(\prod_{j} c_{j}^{\alpha_{j}}\right) P_{i-1}
```

apply the obtained permutation to worst matches



NP-hard; decides

to apply c_i or not

Initialise P_0 via descriptor-based similarity

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Q-Match :: Choosing Cycles

* Observation: entries of QAP are highly correlated (isometric shape matching)
 → target explicitly points with high energy scores
 → the test is based on detection of point mapping inconsistencies

We choose 2-cycles:

Lemma 4.1. Every permutation P can be written as P = QR, where Q and R are products of disjoint 2-cycles.



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See $p_{r_e-p_r_i}$ Lemma 4.1. Every permutation P can betweitten as P = QR, where Q and R are products of disjoint 2-cycles. **proof**







Success rates on 20 random problems.

Cumulative error (left) and convergence (right) on FAUST.



[30] Holzschuh *et al.* Simulated annealing for 3d shape correspondence. 3DV, 2020.[53] Ovsjanikov *et al.* Functional maps: a flexible representation of maps between shapes. SIGGRAPH, 2012.





QGM: Seelbach Benkner et al. Adiabatic Quantum Graph Matching with Permutation Matrix Constraints. 3DV, 2020.



Example correspondences from the FAUST registrations.





Influence of the problem size on the runtime.





Success probability (left) and the fraction of executions where the best solution is the optimum (right).





Minor embeddings for the variants with 8, 16, 24, 32 worst vertices, respectively.





Minor embeddings for the variants with 40 and 50 worst vertices, respectively.





Conclusions and Next Steps

* Q-Match can solve QAP of sizes encountered in practical applications

 → claimed for the first time for a quantum method (CV/CG literature)
 * No explicit permutation constraints and the iterative approach allow us to outperform previous quantum SotA

 \rightarrow both in terms of problem sizes and success probabilities

* Q-Match outperforms a classical method



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Next steps:

 \rightarrow Apply the same principles to multi-shape matching





Image: Gao et al. Isometric Multi-Shape Matching. CVPR, 2021.

Co-Authors











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Thank You!

Questions?