Riemannian Filters for Multi-variante Mesh Signals

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Abstract: Designing filters over irregular non-Euclidean domains requires algorithms that take into account the intrinsic curvature of these domains. We propose a new filtering method based on Riemannian weighted averages. The resulting filters are non-Euclidean adaptations of the mean shift and blurring mean shift algorithms. We also introduce a hybrid, efficient computing strategy by combining these iterative filtering methods with wavelet multi-resolution editing. The applications of our filters include multi-variante mesh data smoothing, denoising, attribute enhancement and curvature filtering.

1 INTRODUCTION

Filtering operations are essential tools of signal processing. For signals sampled over 1-D and 2-D regular, flat domains the existing literature offers an extensive collection of filtering methods. In the case of graphs and meshes, where the domain can be highly irregular and intrinsically curved, it is not immediately possible to adapt and apply even the simpler mean or Gaussian blurring filters. The main difficulties stem from the fact that non-Euclidean domains are no longer closed under linear combinations of points.

In this work, we develop a solution for the numerical evaluation of a mean shift filter on discretely sampled 2-dimensional smooth Riemannian manifolds. The principle we use to overcome the difficulties in working on non-Euclidean spaces is to perform the filter iterations in the local tangent space and then project the result onto the underlying manifold. This same strategy is used in the continuous case, in the Weiszfeld algorithm (Aftab et al., 2015). We extend the technique to meshes with per-vertex attributes. This way, we design a family of mean shift algorithms that function on curved domains, even under conditions of heavy noise corruption.

1.1 Related Work

Since its introduction by (Fukunaga and Hostetler, 1975), there have been many attempts to adapt the mean shift algorithm to geometrically complex domains. (Yamauchi et al., 2005) use an Euclidean version of the mean shift algorithm to segment meshes by clustering faces. Although their method handles geometry and normal orientations differently using composite kernels, the filtered output is not guaranteed to lie on the same support mesh. (Zhang et al., 2008) approach the segmentation problem via mean shift by enhancing and filtering the per-vertex curvature estimates. This solution does not evaluate geodesic distances between samples, instead measuring only topological distances. (Cerveri et al., 2012) perform curvature mean shift filtering by also treating the feature spaces as entirely Euclidean where the vertex coordinates and curvature values make up the coordinates of a 4-dimensional space. (Shamir et al., 2006) perform curvature mean shift using local geodesic parameterizations. Still, their solution requires rendering an entire mesh neighborhood to a texture and performing image mean shift instead. (Subbarao and Meer, 2009) correctly generalize the mean shift filter to certain families of Riemannian manifolds such as matrix Lie groups, Grassmann manifolds, essential matrices and symmetric positive definite matrices. (Cetingul and Vidal, 2009) propose an intrinsic mean shift algorithm for Grassmann and Stiefel manifolds. (Caseiro et al., 2012) introduce a mapping of arbitrary Riemannian manifolds into a reproducing kernel Hilbert space via a heat kernel obtaining a semi-intrinsic mean shift formulation.

(Solomon et al., 2014) introduce a generalized bilateral and mean shift filtering framework for multi-variante data on domains that admit a Laplacian oper-
ator. As such, their method can be applied to graphs, meshes, images and point clouds. The main drawback of this method is that the resulting mean shift algorithm is not a sliding window mode-finding algorithm. In essence, the framework computes a weighted average of the attributes with respect to the neighborhood of a fixed sample on a curved domain. Opting for a sliding window formulation leads to a better adaption to the local structure of the data, as emphasized in (Comaniciu and Meer, 2002).

1.2 Our Contributions

We generalize the works of (Pennec, 2006), (Fletcher et al., 2008) and (Wang and Carrére-Perpin, 2010) to generic mesh domains by eliminating the need of a priori knowing a closed-form expressions for the exponential and logarithm maps on the underlying manifold. In this work, we describe:

- a rigorous formulation for the mean shift implementation on general triangular meshes with both geometry and attribute vertex data;
- a computation acceleration algorithm using a graph-wavelet decomposition to filter a coarser model and propagate changes through wavelet synthesis, thus effectively reducing the size of the problem.

The remainder of this paper is organized as follows. In section 2 we describe the mean shift filter and how it can be extended to mesh domains. A hybrid technique for accelerating the filter computations via wavelet multisresolution is presented in section 3. We further present mesh normal denoising and attribute filtering applications in section 4 and conclude this research in section 5.

2 FILTERING ON NON-EUCLIDEAN DOMAINS

In this section we discuss the key ingredients required to compute Riemannian weighted averages. Although the main technique resembles the Euclidean case, the computation on Riemannian manifolds is based on the Weiszfeld algorithm (Aftab et al., 2015). For general triangular meshes, the exponential and logarithm maps are the only algorithm operations that cannot be directly computed (since there is no closed-form expression available). Instead, we propose evaluating the logarithm map using the geodesic polar coordinates algorithm of (Melvær and Reimers, 2012). For the exponential map, the straightest geodesics algorithm described by (Polthier and Schmies, 1998) is the most efficient choice. Both algorithms work on triangular meshes and do not depend upon the genus of the underlying mesh or upon the regularity of the network.

2.1 Euclidean Mean Shift

Let \( \mathbf{x}_i \in \mathbb{R}^d \) be a set of \( n \) data samples. It can be assumed that the \( \mathbf{x}_i \) points are sampled from a random variable whose density can be approximated using kernel estimators. The expression for this density estimate at a point \( \mathbf{x} \in \mathbb{R}^d \) is given by

\[
\hat{f}_{h,K}(\mathbf{x}) = \frac{c_{K,d}}{nh^{d}} \sum_{i=1}^{n} k \left( \frac{\| \mathbf{x} - \mathbf{x}_i \|}{h} \right),
\]

where \( h \) is the bandwidth parameter, \( k(\cdot) \) is a kernel profile function corresponding to a multi-variate kernel \( K(\mathbf{x}) := k(\| \mathbf{x} \|^2/h^2) \) and \( c_{K,d} \) is a normalization constant.

The principle behind mean shift filtering is to replace each sample \( \mathbf{x} \) with the closest mode of the probability density estimate. If \( \mathbf{x} \) is such a mode, then \( \nabla \hat{f}_{h,K}(\mathbf{x}) = 0 \). The problem of finding \( \mathbf{x} \) is usually solved through an iterative gradient ascent process, i.e.

\[
\mathbf{x}^{(k+1)} \leftarrow \mathbf{x}^{(k)} + \mathbf{m}_{h,G}(\mathbf{x}^{(k)}),
\]

where

\[
\mathbf{m}_{h,G}(\mathbf{x}) = \frac{\sum_{i=1}^{n} g \left( \| \mathbf{x} - \mathbf{x}_i \| \right) (\mathbf{x}_i - \mathbf{x})}{\sum_{i=1}^{n} g \left( \| \mathbf{x} - \mathbf{x}_i \| \right)},
\]

with \( g(\cdot) \) the kernel profile function of a multivariate kernel \( G \) such that \( g(\cdot) = -k'(\cdot) \). In many practical situations, the individual coordinates of the samples have different interpretations. The most common example is that of an image where spatial and range coordinates are concatenated. Formally, \( \mathbf{x} = (\mathbf{x}_s, \mathbf{x}_r)^T \), with \( \mathbf{x}_s \in \mathbb{R}^p, \mathbf{x}_r \in \mathbb{R}^q \) and \( p + q = d \). Given the different semantics of these coordinates, a concatenated kernel (as proposed by (Comaniciu and Meer, 2002)) can be used to achieve better bandwidth selection control. For spatial and range coordinates, equation (1) becomes

\[
\hat{f}_{h_s,h_r,K}(\mathbf{x}) = \hat{C} \sum_{i=1}^{n} k \left( \frac{\| \mathbf{x}_s - \mathbf{x}_{si} \|}{h_s} \right) k \left( \frac{\| \mathbf{x}_r - \mathbf{x}_{ri} \|}{h_r} \right),
\]

where \( \hat{C} = \frac{c_{K,d}}{nh_s h_r} \) and \( h_s \) and \( h_r \) are the spatial and range bandwidth parameters.

2.2 Riemannian Mean Shift

We now consider the case when the sampled space is inherently curve, i.e. \( \{ \mathbf{x}_i \} \subset M \) for \( i \in 1,n \) and \( M \)
a 2-dimensional Riemannian manifold embedded in \( \mathbb{R}^d \). Further, let us consider \( x_i \) to be the vertices of a mesh network. The iterative process in equation (2) no longer moves the samples along the surface of the domain manifold. Furthermore, the definition of the kernel function must take into account the intrinsic geodesic distance measured across the manifold. For Riemannian manifolds, the gradient of the geodesic distance function \( d(p, q) \) for \( p \) fixed is given by

\[
\nabla_{q} d(p, q) = \frac{\log_{p} (q)}{|\log_{p} (q)|},
\]

where \( \log_{p} (q) \) is the logarithm map. As in the Euclidean case, the samples may correspond to different semantic spaces. In this situation, \( M \) is a submanifold of \( M_1 \times M_2 \), where \( M_1 \) and \( M_2 \) are spatial and range manifolds. An important result is that the tangent space of the product can be decomposed as a direct sum of the individual tangent planes, establishing a mapping \( T_{\pi_{x}}(M_1) \oplus T_{\pi_{y}}(M_2) \to T_{\pi_{z}}(M_1 \times M_2) \). If \( \pi_{z} : M_1 \times M_2 \to M_2 \) is the canonical projection, then \( d\pi_{z}(x) \) is also a projection from \( T_{\pi_{x}}(M_1 \times M_2) \) to \( T_{\pi_{z}}M_2 \). Since the gradient of the density function is a vector in \( T_{\pi_{x}}(M_1 \times M_2) \), then \( d\pi_{z}(x) \left( \nabla f_{\pi_{z}, k}(x) \right) \in T_{\pi_{z}}M_2 \).

Further details on how to evaluate these quantities are provided in the Appendix. Using this projection principle, we now formulate the mean shift vector equivalent of (3) in \( T_{\pi_{x}}(M_1) \), i.e.,

\[
m_{h_{r}, h_{r}, G_{t}}(x) = \frac{\sum_{i=1}^{N} g \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right) k \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right) \log_{x_i} (s_{r, i})}{\sum_{i=1}^{N} g \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right) k \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right)}.
\]

Since the Riemannian mean shift vector lies in the tangent space \( T_{\pi_{x}}M_2 \), we must project the result back onto the manifold. This projection is achieved through the exponential map, \( \exp_{x_{i}}(v_{i}) \). We are now able to assemble the mean shift algorithm for Riemannian manifolds, which is similar to how the weighted median is computed using the Weiszfeld algorithm (see (Fletcher et al., 2009)). The iterative update equation, illustrated in figure 1, is the following

\[
x^{(k+1)} \leftarrow \exp_{x_{i}} \left( m_{h_{r}, h_{r}, G_{t}}(x^{(k)}) \right).
\]

In the above equation, the exponential maps canonically a vector from \( T_{\pi_{x}}M_2 \) to a point on the \( M \) submanifold of \( M_1 \times M_2 \).

The Riemannian mean shift presented in algorithm 1 is formulated as a blurring filter. By setting the total number of blurring passes \( N_e = 1 \), we obtain the classical mean shift algorithm. Performing more than one filtering pass and using the filtered output as the input of a next pass, the blurring effects become more pronounced. The \( k_{\text{max}} \) parameter is internally used to control the maximum number of gradient ascent iterations, while \( \varepsilon \) is the error threshold used to stop this refinement.

**Algorithm 1: Blurring Riemannian mean shift.**

**Require:** \( \{x_i\} \subset M, i \in \mathbb{N}_n \).

**Ensure:** \( \{y_i\} \subset M, i \in \mathbb{N}_n \), the modes of \( f_{K_{h_{r}, h_{r}}} \) corresponding to \( \{x_i\} \).

**for** \( i \leftarrow 1 \ldots N_e \) **do**

**for** \( j \leftarrow 1 \ldots n \) **do**

**repeat**

\[
m_{h_{r}, h_{r}, G_{t}}(x) = \frac{\sum_{i=1}^{N} g \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right) k \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right) \log_{x_i} (s_{r, i})}{\sum_{i=1}^{N} g \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right) k \left( \frac{d^2(s_i, s_{p, i})}{\eta^2} \right)}.
\]

\[
y^{(k+1)}_{i} \leftarrow \exp_{x_{i}} \left( m_{h_{r}, h_{r}, G_{t}}(y^{(k)}_{i}) \right),
\]

\[
k \leftarrow k + 1
\]

**until** \( \|y^{(k+1)}_{i} - y^{(k)}_{i}\| \leq \varepsilon \) **or** \( k > k_{\text{max}} \)

**end repeat**

**end for**

**end for**

**end for**

Figure 1: Computing the tangent-space mean shift vector approximation via the log map, as described in equation (6). The resulting mean shift vector is projected via the exp map as detailed in equation (7).
where $M := M_L$ is the initial mesh that is subjected to the multiresolution analysis procedure. In general, this process implies repeating the following decomposition $M_{k+1} = M_k \cup D_k$, where $D_k$ is the set of detail vectors that are removed from $M_{k+1}$ in order to produce the lower resolution approximation, $M_k$. Using the lifting scheme, this analysis operation becomes trivially invertible. The lifting scheme design developed by (Cioaca et al., 2016) is a light-weight solution for performing analysis on multi-variate mesh data. Carrying out the intensive mean shift computations on the coarsest approximation, $M_0$, we obtain a new mesh, $\tilde{M}_0$. We then recover the high resolution model through wavelet synthesis. This is achieved by adding back missing details with a certain chosen amplitude, $\alpha_k \in \mathbb{R}_+$. The synthesis thus consists of update sequences $\tilde{M}_k = \tilde{M}_{k-1} \cup \alpha_{k-1} \circ D_{k-1}$, where $\alpha_{k-1} \circ D_{k-1}$ is the set of difference vectors uniformly scaled by the $\alpha_{k-1}$ factor. This whole process is sketched in algorithm 2.

Algorithm 2: Hybrid wavelet-based filtering strategy.

Require: $M = (V,E,F)$ high resolution mesh, $L$ number of intermediate approximations

Ensure: $\tilde{M} := M_L \triangleright M_{L-1} \triangleright \ldots \triangleright M_0$ a filtered hierarchical approximation

for $k \leftarrow L, L-1$ do
  $M_k = M_{k-1} \cup \alpha D_{k-1}$
end for

CALL algorithm 1 $M_0 \rightarrow \tilde{M}_0$

for $k \leftarrow L, L-1$ do
  $\tilde{M}_k = \tilde{M}_{k-1} \cup \alpha_{k-1} D_{k-1}$
end for

4 RESULTS AND DISCUSSION

4.1 Mesh Smoothing Via Normal Filtering

We test the non-linear filter through a series of normal-based mesh smoothing experiments. We apply the mean shift algorithm, treating the per-vertex normals as additional attribute data. Refining these normals allows for smoothing and repairing the mesh. The algorithm of (Lee and Wang, 2005) serves this purpose by iteratively altering the vertex positions to align the one-ring face normals with the filtered samples. While (Solomon et al., 2014) chose to treat face normals separately, we have found that it is possible to filter the per-vertex normals instead and approximate the face normal by averaging the three normals of its vertices. This choice eliminates the need of remeshing the input model and allows treating normal information as any kind of attribute data.

To ensure the exponential and logarithm map computations are not influenced by the artificial geometric noise, the base model was subjected to a Laplacian smoothing pass using the method of (Taubin, 1995). We however note that the mean shift filter was not found to lead to a significant degradation of the normal field, but, when extending the geodesic neighborhood radius, the exponential map samples became unreliable. The Laplacian smoothed output is solely used for computing the exponential and logarithm maps and does not constitute the input of the algorithm described by (Lee and Wang, 2005).

The models used in our tests (also used in (Solomon et al., 2014) and depicted in figure 2) were rescaled to fit within the unit cube. The denoising experiments were performed by artificially adding vertex displacements having a uniform distribution of magnitudes half the size of the average edge length. This choice of the artificial noise distribution is identical to that proposed in (Solomon et al., 2014) and allows for a qualitative assessment between the results described in this work and our own experiments.

The methods selected for comparison are the combined vertex and tangent plane projection feature preserving smoothing of (Jones et al., 2003), the prescribed mean curvature flow of (Hildebrandt and Polthier, 2004), the bilateral normal filter of (Zheng et al., 2011) and the bilateral and mean shift framework of (Solomon et al., 2014).

To achieve normal-based mesh filtering we performed three alternating passes of algorithm 1 and the vertex relaxation routine of (Lee and Wang, 2005). To penalize both normal dissimilarity and sample distance, we used the following kernel expression in equation (6)

$$\exp\left(-\frac{d^2(x, x_i)}{2\sigma^2}\right) \exp\left(-\frac{1}{2\sigma^2(0.5 + 0.5n_x^T n_{x_i})^2}\right)$$

(8)

where $n_x$ is the unit normal vector at a point $x$. The mean shift is performed inside a geodesic radius $r = 4AEL$, using the bandwidth parameter values $h_r = 3AEL$, $h_r = 0.45$, where AEL denotes the mesh average edge length. The iteration count is controlled by setting $k_{\text{max}} = 50$ and $\epsilon = \text{AEL}/5$.

The denoised models are depicted in figure 3.

Table 1 compares our method to several state-of-the-art mesh denoising algorithms using the root mean square distance, computed using MeshLab (Cignoni et al., 2008)). Observing the smoothed meshes (figure 3), we conclude that the filtering algorithm of (Zheng et al., 2011) is more efficient.
Figure 2: Mesh models with added uniform noise (vertex displacements half the mean edge length).

Table 1: Root mean square distance values for the mesh denoising experiments (scaled by $10^2$). Models: (R)amesses, (Fr)og, (B)ust, (F)andisk, (S)tar and (D)ouble torus. Methods, top to bottom: (Jones et al., 2003), (Hildebrandt and Polthier, 2004), (Zheng et al., 2011), bilateral and mean shift filters of (Solomon et al., 2014), our Riemannian mean shift filter.

<table>
<thead>
<tr>
<th></th>
<th>(R)</th>
<th>(Fr)</th>
<th>(B)</th>
<th>(F)</th>
<th>(S)</th>
<th>(D)</th>
</tr>
</thead>
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<tr>
<td>0.36</td>
<td>0.36</td>
<td>0.47</td>
<td>0.58</td>
<td>0.44</td>
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<tr>
<td>0.34</td>
<td>-</td>
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<td>0.23</td>
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<td>0.41</td>
<td>0.35</td>
<td>0.35</td>
<td>0.44</td>
<td></td>
</tr>
</tbody>
</table>

than the methods of (Jones et al., 2003), (Hildebrandt and Polthier, 2004) and than the bilateral filter of (Solomon et al., 2014). The mean shift filter of (Solomon et al., 2014) tends to produce smoother meshes, with fewer isolated artifacts. Overall, our filter produces smooth output surfaces with a few perceivable, low frequency noise artifacts. Compared to other methods, the high frequency noise components are suppressed. The visual quality and numerical results recommend our filtering technique for situations where a unified filtering framework that can handle both geometry and attribute smoothing tasks.

4.2 Combined Wavelet Attribute Filtering

Given the iterative nature of the mean shift algorithm, it is important to understand the computational complexity of the underlying operations. The exponential map can be found in linear time and is straightforward to compute. The logarithm map, on the other hand, falls in the $O(n \log(n))$ family. Keeping a small geodesic window radius helps reducing the impact on scalability. If algorithm 2 is used, inputs with several millions of samples can be efficiently handled.

4.2.1 Application to Terrain Modeling

In practice, large input models are commonplace. For an applied proof of concept, we propose filtering terrain models digitized from LiDAR scans. Denoising or smoothing this type of data is a common GIS task, but the computations tend to be slow given the size of the input. For our numerical experiments we chose two terrain samples: one representing a fragment of the Great Smoky Mountains (having 270,000 points), obtained through the http://www.opentopography.org/ portal, and another one representing a fragment of the Romanian Carpathian Mountains (having 11.8 million points), obtained through a custom aerial scan. These models include both geometric coordinates, as well as vegetation information in the form of a height offset (above ground) between 0 and 30 meters and a class index that ranges between the scalar values of 2 and 15.

To incorporate a spatial and range dissimilarity penalizing effect in the filter iteration, we opt for a product of Gaussians kernel, i.e.

$$K^*(x) := \exp\left(-\frac{\|x_s\|^2}{2h_s^2}\right) \exp\left(-\frac{\|x_r\|^2}{2h_r^2}\right).$$

We ran the single-pass mean shift algorithm (MS) setting the parameters $h_s = 8AEL$, $h_r = 4$, $\epsilon = AEL/20$ and $k_{max} = 50$. To achieve a blurring effect (BMS), we set $h_r = 5AEL$, $h_s = 5$, $\epsilon = AEL/5$ and $k_{max} = 5$ and execute a sequence of 10 blurring passes inside algorithm 1. We summarize the execution times of both algorithm variations for the terrain models in table 2 using different values for the number of levels parameter, $L$, of algorithm 2.

Figure 4 illustrates the terrain models before and after subjecting them to the combined wavelet and
Riemannian mean shift filters (i.e. algorithms 1 and 2). Setting the $\alpha_k = 1$ is equivalent to adding back the missing geometry and attribute details, while setting $\alpha_k = 0$ suppresses the higher frequency components, including noise. In our experiments, we filter and denoise these models by completely suppressing the details. The recovered, high resolution models exhibit smoother vegetation boundary contours.

Table 2: Algorithm benchmarks for the LiDAR point sets.

<table>
<thead>
<tr>
<th>Model</th>
<th>L</th>
<th>Vertex count</th>
<th>MS</th>
<th>BMS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Frog</td>
<td>2</td>
<td>5242</td>
<td>5s</td>
<td>16s</td>
</tr>
<tr>
<td>Smoky</td>
<td>6</td>
<td>40438</td>
<td>40s</td>
<td>120s</td>
</tr>
<tr>
<td>Carpathians</td>
<td>12</td>
<td>229095</td>
<td>260s</td>
<td>780s</td>
</tr>
</tbody>
</table>

The execution times of our algorithms, detailed in table 2, are sensibly lower than those reported by (Shamir et al., 2006). In total, the authors report an execution time of 10 minutes for a mesh with 20,000 vertices on a 2GHz machine. In our set-up, we have benchmarked single-threaded implementations of both algorithms. The machine used to evaluate the performance on the datasets from table 2 was running at a frequency of 3GHz. All algorithms were implemented in standard C++.

4.2.2 Curvature Filtering

Curvature filtering and curvature-based segmentation are other common mesh processing applications. In our last experiment, we compute the absolute discrete curvature and map it to a vertex color attribute using MeshLab (Cignoni et al., 2008). We then run the filtering algorithm on the bust and frog meshes, setting the $\alpha_k$ factors from algorithm 2 to 0, thus completely suppressing the higher frequency information. Both models are subjected to a sequence of only 2 wavelet analysis steps, reducing the vertex count to approximately 56% of the initial model. More specif-
5 CONCLUSIONS

The filter described in our work is a rigorous discrete formulation of the mean shift method on Riemannian manifolds. We are not aware of any to-date adaptations that are set up in general context of meshes viewed as sampled Riemannian manifolds. Our approach does not require prior knowledge about the characteristics of the manifold subjected to these filters (e.g. the exponential and logarithm maps need not have a known closed-form expression). Furthermore, the iterative process considers both the geometry and connectivity of the underlying mesh, guaranteeing the filters output samples that lie on the surface, along geodesic paths that originate from a seed point. This is an improvement over existing literature where there is either no such a guarantee or where the iterations are performed in a Euclidean fashion.

Reducing the size of the input through wavelet analysis is an effective compromise that allows performing the time-consuming filtering operations on a coarse approximation. In our experiments, we have successfully recovered sets subjected to up to 12 consecutive analysis passes, combining the effects from both the low resolution mean filter and from suppressing the high frequency details (which often are affected by noise).

The main limitations are the need to use pre-smoothed geometry for robust exponential map evaluations and the subtle data dependency imposed by the selection of the bandwidth parameters $h_s$ and $h_r$. Since our mean shift implementation also requires projecting the gradient of the density function onto the tangent space of the spatial coordinate manifold, the question whether performing the filter iterations on the entire tangent space product can improve the results represents a research direction. We thus consider these points to constitute directions of improvement and future research.

ACKNOWLEDGEMENTS

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REFERENCES


**APPENDIX**

We evaluate the gradient of (4) on $M_s \times M_r$.

\[
\nabla \hat{f}_{0,K}(x) = \sum_{i=1}^{n} k' \left( \frac{d^2_s(x_i, x)}{h^2_s} \right) k' \left( \frac{d^2_r(x_i, x)}{h^2_r} \right) \frac{2}{h^2_s} \left( \log_{x_i}(x), 0 \right) + \sum_{i=1}^{n} k' \left( \frac{d^2_s(x_i, x)}{h^2_s} \right) k' \left( \frac{d^2_s(x_i, x)}{h^2_s} \right) \frac{2}{h^2_r} \left( 0, \log_{x_i}(x) \right).
\]

Through projection onto $T_k M_s$ we obtain

\[
d\pi_k(x) \left( \nabla \hat{f}_{0,K}(x) \right) = \sum_{i=1}^{n} k' \left( \frac{d^2_s(x_i, x)}{h^2_s} \right) k' \left( \frac{d^2_s(x_i, x)}{h^2_s} \right) \frac{2}{h^2_s} \log_{x_i}(x). \]

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