Computational Vision U. Minn. Psy 5036 Daniel Kersten Lecture 5

■ Initialize standard library files:

```
(<< "BarCharts`"; << "Histograms`"; << "PieCharts`");
Off[General::"spell1"];</pre>
```

Goals

Last time

Ideal Observer Analysis: Essential idea

Ideal observer

Model the data (image) generation process

Define the inference task

Determine optimal performance

Compare human performance to the ideal

Ideal normalizes for information available

Explain discrepancies in terms of:

functional adaptation

mechanism

Psychophysical tasks & techniques (from the previous lecture)

The Receiver Operating Characteristic (ROC)

Although we can't directly measure the internal distributions of a human observer's decision variable, we've seen that we can measure hit and false alarm rates, and thus d'.

But one can do more, and actually test to see if an observer's decisions are consistent with Gaussian distributions with equal variance. If the criterion is varied, we can obtain a set of n data points:

{(hit rate 1, false alarm rate 1), (hit rate 2, false alarm rate 2), ..., (hit rate n, false alarm rate n)}

all from one experimental condition (i.e. from one signal-to-noise ratio, call it d_{ideal}). This is because as the hit rate varies, so does the false alarm rate (see the above figures showing how hit and false alarm rates relate to area under the signal and noise distributions.). One could compute the d' for each pair and they should all be equal for the ideal observer. Of course, we would have to make a large number of measurements for each one--but on average, they should all be equal.

To get meaningful and equal d's for each pair of hit and false alarm rates assumes that the underlying relative separation of the signal and noise distributions remain unchanged and that the distributions are Gaussian, with equal standard deviation. We might know this is true (or true to a good approximation) for the ideal, but we have no guarantee for the human observer. Is there a way to check? Suppose the signal and noise distributions look like:



If we plot the hit rate vs. false alarm rate data on a graph as the criterion xc varies, we get something that looks like:





One can show that the area under the ROC curve is equal to the proportion correct in a two-alternative forced-choice experiment (Green and Swets).

Sometimes, *sensitivity is operationally defined as this area*. This provides a single summary number, even if the standard definition of d' is inappropriate, for example because the variances are not equal.

We return to our basic question: is there a way to spot whether our gaussian equal-variance assumptions are correct for

human observers?

If we take the same data and plot it in terms of Z-scores we get something like:



In fact, if the underlying distributions are Gaussian, the data should lie on a straight-line. If they both have equal variance, the slope of the line should be equal to one. This is because:

$$Z(\text{hit rate}) = \frac{X_c - \mu_s}{\sigma_s}$$
$$Z(\text{false alarm rate}) = \frac{X_c - \mu_n}{\sigma_n}$$

And if we solve for the criterion Xc, we obtain:

$$Z(\text{hit rate}) = \frac{\sigma_n}{\sigma_s} Z(\text{false alarm rate}) - \frac{\mu_s - \mu_n}{\sigma_s}$$

(I've switched notation here, where $b = \mu s$, and $d = \mu n$). The main point of this plot is to see if the data tend to fall on a straight line with slope of one. If a straight line, this would support the Gaussian assumption. A slope = 1 supports the assumption of equal variance Gaussian distributions.

In practice, there are several ways of obtaining an ROC curve in human psychophysical experiments. One can vary the criterion that an observer adopts by varying the proportion of times the signal is presented. As observers get used to the signal being presented, for example, 80% of the time, they become biased to assume the signal is present. One needs to block trials in groups of, say 400 trials per block, where the signal and noise priors are fixed for a given block.

One can also use a *rating scale* method in which the observer is asked to say how confident she/he was (e.g. 5 definitely, 4 quite probable, 3 don't know for sure, 2, unlikely, 1 definitely not). Then we can bin the proportion of "5's" when the signal vs. noise was present to calculate hit and false alarm rates for that rating, do the same for the "4's", and so forth. The assumption is that an observer can maintain not just one stable criterion, but four---the observer has in effect divided up the decision variable (x) domain into 5 regions. An advantage of the rating scale method is efficiency-- relatively few trials are required to get an ROC curve. Further, in some experiments, ratings seem psychologically natural

to make. But if there is any "noise" in the decision criterion itself, e.g. due to memory drift, or whatever, this will act to decrease the estimate of d' in both yes/no and rating methods.

Applications of ROC to neural measures

The area under the ROC curve provides a useful measure of sensitivity even if the additive gaussian model isn't known to be correct. It can also be thought of as a measure of how much information about signal vs. no signal can be extracted from the data. ROC curves can be used characterize the sensitivity of single neurons, as well as gross overall measures of activity such as comes from brain imaging data.

In the figure below, the gray lines represent a behavioral response by a human observer--i.e. when the signal is high, the observer is indicating subjective "detection". The red lines represent a measured brain signal. How well does the brain signal predict what the observer is reporting?



The 2AFC (two-alternative forced-choice) method

Usually rather than manipulating the criterion, we would rather do the experiment in such a way that it does not change. Is there a way to reduce the of a fluctuating criterion?problem of a fluctuating criterion?

Relating performance (proportion correct) to signal-to-noise ratio, d'.

In psychophysics, the most common way to minimize the problem of a varying criterion is to use a two-alternative forcedchoice procedure (2AFC). In a 2AFC task the observer is presented on each trial a pair of stimuli. One stimulus has the signal (e.g. high flash), and the other the noise (e.g. low flash). The order, however, is randomized. So if they are presented temporally, the signal or the noise might come first, but the observer doesn't know which from trial to trial. In the spatial version, the signal could be on the left of the computer screen with the noise on the right, or vice versa. One can show that for 2AFC:

$$d' = -\sqrt{2} z \text{ (proportion correct)}$$
 (1)

Exercise: Prove d' = $-\sqrt{2}$ z (proportion correct)

Calculating the Pattern Ideal's d' for a two-alternative forced-choice experiment from a z-score of the proportion correct. (see Homework Assignment #1)

For our 2AFC experiment, the observer gets two images to compare. One has the signal plus noise, and the other just noise. But the observer doesn't know which one is which. This strategy will result in a single measureable number, the proportion correct, Pc.

d' for a 2AFC task is given by the formula:

$$d' = -\sqrt{2}Z(P_c)$$
$$P = \frac{1}{\sqrt{2\pi}} \int_{z}^{\infty} e^{-x^2/2} dx$$

■ Where as before, the Z-score can be calculated from the inverse of a standard mathematical function called Erf[] to get Z from a measured P.

z[p_] := Sqrt[2] InverseErf[1 - 2 p];

where $Z(^*)$ is the z-score for P_c , the proportion correct. And then,

dprime[x_] := N[-Sqrt[2] z[x]]

Today

Review some probability and statistics

Pattern detection: The signal-known-exactly ideal

Demo of 2AFC for pattern detection in noise

What does the eye see best?

Make the question precise by asking:

For what patterns does the human visual system have the highest detection efficiencies relative to an ideal observer?

■ Animals, or particularly dangerous ones?



■ Faces, or a particular face?



■ Or something simple, like a spot?



Or some pattern motivated by neurophysiology? E.g. the kinds of spatial patterns preferred by single neurons in the primary visual cortex ...



Answering this question requires one to first devise a generative model that describes the variations in both the signal and the non-signal conditions. In general this is hard to do, but we can do it for simple cases such as when the signal image is constant, and the data is either "white gaussian noise" or the signal added to white gaussian noise.



Signal template

Noise, i.e. no embedded signal

Signal plus noise

Some intuition: Measures of pattern similarity

The fundamental problem of pattern recognition is deciding whether an input pattern \mathbf{x} matches a stored representation \mathbf{s} . This decision requires some measure of comparison between the input and the stored "template" \mathbf{s} .

Given two patterns represented by vectors **x** and **s**, how can we measure how close or similar they are?

Some possibilities are: Abs[x-s], Cos[x,s], or Dot[x,s].

We will see below that the ideal strategy is to compute the cross - correlation decision variable for each image (i.e. the dot product between each image data vector, say \mathbf{x} , and an exact template of the signal, \mathbf{s} , one is looking for), and pick the image which gives the larger cross - correlation.

Probability Overview

For terminology, a fairly comprehensive outline, and overview, see notebook: ProbabilityOverview.nb in the syllabus web page, and for a general introduction, Griffiths and Yuille (2008).

For the section below, we'll use the properties of independence. Here is a quick overview of what we need today.

Expectation & variance

Analogous to center of mass:

Definition of expectation or average:

Average[X] =
$$\bar{\mathbf{X}} = \mathbf{E}[\mathbf{X}] = \Sigma \mathbf{x}[\mathbf{i}] \mathbf{p}[\mathbf{x}[\mathbf{i}]] \sim \sum_{i=1}^{N} \mathbf{x}_{i} / \mathbf{N}$$

$$\mu = E[X] = \int x \, p(x) \, \mathrm{d}x$$

Some rules:

E[X+Y]=E[X]+E[Y]

E[aX]=aE[X]

E[X+a]=a+E[X]

Definition of variance:

$$\sigma^2 = \operatorname{Var}[X] = \operatorname{E}[[X - \mu]^{\Lambda} 2] = \sum_{j=1}^{N} \left((p(x(j))) (x(j) - \mu))^2 = \sum_{j=1}^{N} (x_j - \mu)^2 p_j \right)$$

$$\operatorname{Var}[X] = \int (x - \mu)^2 p(x) \, \mathrm{d}x \sim \sum_{i=1}^{N} (x_i - \mu)^2 / N$$

Standard deviation:

 $\sigma = \sqrt{\text{Var}[X]}$

Some rules:

 $Var[X] = E[X^{2}] - E[X]^{2}$ $Var[aX] = a^{2} Var[X]$

Statistics for independent random variables

Independence means that knowledge of one event doesn't change the probability of another event.

p(X)=p(X|Y)
p(X,Y)=p(X)p(Y)
If p(X,Y)=p(X)p(Y), then
E[X Y] = E[X] E[Y] (X and Y are uncorrelated)
Var[X + Y] = Var[X] + Var[Y] (for uncorrelated random variables X and Y)
Var[c X] = c² Var[X], where c is a constant

Ideal pattern detector for a signal which is exactly known ("SKE" ideal)

In this notebook we will study an ideal detector called the signal-known-exactly ideal (SKE). This detector has a built-in template that matches the signal that it is looking for. The signal is embedded in "white gaussian noise". "white" means the pixels are not correlated with each other--intuitively this means that you can't reliably predict what one pixel's value is from any of the others. Assignment 1 simulates the behavior of this ideal. In the absence of any internal noise, this ideal detector behaves as one would expect a linear neuron to behave when a target signal pattern exactly matches its synaptic weight pattern. There are some neurons in the the primary cortex of the visual system called "simple cells". These cells can be modeled as ideal detectors for the patterns that match their receptive fields. In actual practice, neurons are not noise-free, and not perfectly linear.

Calculating the Pattern Ideal's d' based on signal-to-noise ratio

■ The signal + gaussian noise generative model

x = s + n, where s is a vector of image intensities, e.g. corresponding to a face, snake, spot, ...or a gabor pattern

x = n, where n is white gaussian noise



Overview

We are going to do two things:

1. Show that a simple decision variable for detecting a known fixed pattern in white gaussian noise is the dot product, or cross-correlation, of the observation image \mathbf{x} with the known signal image \mathbf{s} .

 $\mathbf{r} = \mathbf{x} \cdot \mathbf{s}$, or alternatively written as

$$r = \sum_{i=1}^{N} x(i) s(i)$$

2. Show that d' is given by:

$$d' = \frac{\sqrt{s \cdot s}}{\sigma}$$

s and x are a vectors, i.e. lists, of the image intensities, and σ is the standard deviation of the added gaussian noise.

1. Cross correlation produces an ideal decision variable: Proof

What is the optimal decision variable? Starting from the maximum a posteriori rule, we saw that basing decisions on the likelihood ratio is ideal, in the sense of minimizing the probability of error. So the likelihood ratio is a decision variable. But it isn't the only one, because any monotonic function is still optimal. So our goal is to pick a decision variable which is simple, intuitive, and easy to compute. But first, we need an expression for the likelihood ratio:

$$\frac{p(x \mid \text{signal plus noise})}{p(x \mid \text{noise only})}$$

(2)

where \mathbf{x} is the vector representing the image measurements actually observed

x = s + n, under signal plus gaussian noise condition

x = n, under gaussian noise only condition

First let's consider just one pixel of intensity x. Under the signal plus noise condition, the values of x fluctuate about the average signal intensity s with a Gaussian distribution (**gp**[]) with mean s and standard deviation σ .

So under the signal plus noise condition, the likelihood p[xls] is the $gp[x-s; \sigma]$:

```
In[23]:= gp[x_, s_, \sigma_] := (1/(\sigma * Sqrt[2 Pi])) Exp[-(x-s)^2/(2 \sigma^2)]

In[24]:= gp[x, s, \sigma]

Out[24]= \frac{e^{-\frac{(x-s)^2}{2\sigma^2}}}{\sqrt{2\pi}\sigma}
```

Again, consider just one pixel of intensity x. Under the noise only condition, the values of x fluctuate about the average intensity corresponding to the mean of the noise, which we assume is zero.

So under the noise only condition, the likelihood p[xln] is:



But we actually have a whole pattern of values of x, which make up an image vector x. So consider a pattern of image intensities represented now by a vector $\mathbf{x} = \{\mathbf{x}[1], \mathbf{x}[2], \dots, \mathbf{x}[N]\}$. Let the mean values of each pixel under the signal plus noise condition be given by vector $\mathbf{s} = \{\mathbf{s}[1], \mathbf{s}[2], \dots, \mathbf{s}[N]\}$. The joint probability of an image observation x, under the signal hypothesis is:



This is because we are assuming independence. In general, whether we can assume independence depends on the problem. In our case, the samples are independent by definition--as "experimenters" we generate the noise as independent samples.

Independence between pixels means we can multiply the individual probabilities to get the global joint image probability. (See above and **ProbabilityOverview.nb**)

The joint probability of an image observation \mathbf{x} , under the noise only hypothesis is:

In[27]:= Product [gp[x[i], 0,
$$\sigma$$
], {i, 1, N}]
Out[27]=
$$\prod_{i=1}^{N} \frac{e^{-\frac{x(i)^2}{2\sigma^2}}}{\sqrt{2\pi}\sigma}$$

Now we have what we need for the likelihood ratio:

```
In[28]:= Product[gp[x[i], s[i], \sigma], {i, 1, N}] / Product[gp[x[i], 0, \sigma], {i, 1, N}]

Out[28]= \frac{\prod_{i=1}^{N} \frac{e^{-\frac{(x(i)-s(i))^2}{2\sigma^2}}}{\sqrt{2\pi}\sigma}}{\prod_{i=1}^{N} \frac{e^{-\frac{x(i)^2}{2\sigma^2}}}{\sqrt{2\pi}\sigma}}
```

So at this point, we could just stop and write a program to use this product to make ideal decisions. E.g. if the product is bigger than 1, choose the signal hypothesis, and if less than 1 choose the noise hypothesis.

But we can get a much simpler rule with a little more work.

This is because any monotonic function, f() of the likelihood ratio would give the same performance (i.e. choose signal if f(likelihood ratio) > f(1), and noise otherwise), let's try one--the natural logarithm will turn the product into a sum:

$$In[37]:= Icog\left[\frac{\prod_{i=1}^{N} gp[x[i], s[i], \sigma]}{\prod_{i=1}^{N} gp[x[i], 0, \sigma]}\right]$$
$$Out[37]= Icog\left[\frac{\prod_{i=1}^{N} \frac{e^{-\frac{(x(i)-s(i))^{2}}{2\sigma^{2}}}}{\prod_{i=1}^{N} \frac{e^{-\frac{x(i)^{2}}{2\sigma^{2}}}}{\sqrt{2\pi}\sigma}}{\prod_{i=1}^{N} \frac{e^{-\frac{x(i)^{2}}{2\sigma^{2}}}}{\sqrt{2\pi}\sigma}}{\sqrt{2\pi}\sigma}}\right]$$

which is equal to:

$$\operatorname{Log}\left(\prod_{i=1}^{N} \frac{e^{-\frac{(x(i)-s(i))^2 - x(i)^2}{2\sigma^2}}}{\sqrt{2\pi}\sigma}\right)$$

which is monotonic with:

14

$$\operatorname{Log}\left[\prod_{i=1}^{N} e^{\frac{2x(i)x(i)}{2\sigma^2}}\right]$$
(4)

which simplifies to

.

$$(1 / \sigma^2) \sum_{i=1}^N x(i) s(i)$$

which is monotonic with:

Sum[x[i] s[i], {i,1,N}]

$$\sum_{i=1}^{N} s(i) x(i)$$

$$r = \sum_{i=1}^{N} x(i) s(i)$$
(6)

In other words, we've proven that the dot product, r, (or cross-correlation or matched filter) provides a decision variable which is optimal--in the sense that if we use the rule, the probability of error will be least. Now, let's calculate d'.

■ 2. Derive formula for d'

By definition

$$d' = (\mu 2 - \mu 1) / \sigma$$
$$\frac{\mu 2 - \mu 1}{\sigma}$$

where u2 is the mean of the decision variable, r ,under the signal hypothesis (i.e. "switch set to send signal"), and u1 is the mean under the noise-only hypothesis (i.e. switch set to not send signal). (For our light discrimination example, $\mu 2 = b$, and $\mu 1 = d$)

To get d', we need formulas for the means and standard deviation for the decision variable, r under the two hypotheses, "signal plus noise" vs. "noise" only.

First, suppose the switch is set for signal trials. What is the average and standard deviation of r? I.e. μ^2 and σ ?

$$\mu^{2} = \operatorname{Average}[r] =$$

$$\operatorname{Average}\left[\sum_{i=1}^{N} x(i) \ s(i)\right] = \sum_{i=1}^{N} \operatorname{Average}[x(i)] \ s(i) = \sum_{i=1}^{N} s(i) \ s(i) = \sum_{i=1}^{N} s(i)^{2}$$

$$\mu^{2} = \sum_{i=1}^{N} s(i)^{2}$$
(8)

(5)

(Because x(i)=s(i)+n(i), Average[x(i)]=s(i).)

And the variance is:

$$\operatorname{Var}\left(\sum_{i=1}^{N} x(i) \, s(i)\right) = \sum_{i=1}^{N} \, s(i)^2 \, \operatorname{Var}[x(i)] = \sigma^2 \sum_{i=1}^{N} \, s(i)^2 \tag{9}$$

(We've used to rules from above: Var[Y + Z] = Var[Y] + Var[Z], but one is a constant, so because Var[constant + n] = Var[n].

And, recall that $Var[c Y] = c^2 Var[Y]$)

Second, suppose the switch is set for noise only trials. The average of the dot product is:

$$\mu 1 = \operatorname{Average}[r] = \operatorname{Average}\left[\sum_{i=1}^{N} x(i) \ s(i)\right] = \sum_{i=1}^{N} \operatorname{Average}[x(i)] \ s(i) = \sum_{i=1}^{N} 0 \ s(i) = 0$$
(10)

The variance is the same as for the signal case:

$$\operatorname{Var}\left(\sum_{i=1}^{N} x(i) \, s(i)\right) = \sum_{i=1}^{N} \, s(i)^2 \, \operatorname{Var}[x(i)] = \sigma^2 \sum_{i=1}^{N} \, s(i)^2 \tag{11}$$

So d' is:

$$ln[41]:= Sum[s[i]^2, \{i, 1, N\}]/Sqrt[(\sigma^2 Sum[s[i]^2, \{i, 1, N\}])]$$

$$Out[41]= \frac{\sum_{i=1}^{N} s(i)^2}{\sqrt{\sigma^2 \sum_{i=1}^{N} s(i)^2}}$$

$$ln[42]:= FullSimplify[Sum[s[i]^2, \{i, 1, N\}]/Sqrt[(\sigma^2 Sum[s[i]^2, \{i, 1, N\}])], \sigma>0]$$

Out[42]= $\frac{\sqrt{\sum_{i=1}^{N} s(i)^2}}{7}$

Or:

$$d' = \frac{\sqrt{\sum_{i=1}^{N} s(i)^2}}{\sigma} = \frac{\sqrt{s.s}}{\sigma}$$
(12)

Calculating the Pattern Ideal's d' for a two-alternative forced-choice experiment from a z-score of the proportion correct.

Recall that we had an expression for d' for a yes/no experiment in which we measured hit and false alarm rates.

We've seen the expression for d' for a 2AFC experiment earlier lecture, but let's review it.

For a 2AFC experiment, the observer gets two images to compare. One has the signal plus noise, and the other just noise. But the observer doesn't know which one is which. An ideal strategy is to compute the cross-correlation decision variable for each image, and pick the image which gives the larger cross-correlation. This strategy will result in a single number, the proportion correct, Pc.

d' for a 2AFC task is given by the formula:

$$d' = -\sqrt{2}Z(P_c)$$
$$P = \frac{1}{\sqrt{2\pi}} \int_{z}^{\infty} e^{-x^2/2} dx$$

You can use the inverse of a standard mathematical function called Erf[] to get Z from a measured P.

ln[43]:= z[p_] := Sqrt[2] InverseErf[1 - 2 p];

where Z(*) is the z-score for P_c , the proportion correct.

```
In[44]:= dprime[x_] := N[-Sqrt[2] z[x]]
```

Next time

High-level vision as Bayesian decision theory

- Introduction to higher-level perceptual decisions as inference
- Bayesian decision theory
- Various types of inference Tasks: synthesis, inference (detection, classification, estimation), learning

Exercises

Exercise: Calculate the information capacity of the eye

Consider an m x n pixel image patch. Is there a quantum limit to the number of light levels that can be represented in a resolution cell? (The size of a resolution cell is determined by the modulation transfer function of the optical device under consideration, which in this case would be the eye. We look later at how to estimate the spatial resolution of an imaging system).



Let SN be the maximum number of photons that land in a resolution cell. One can't discriminate this level from any other with an infinitely small degree of precision. Requiring a sensitivity of d', determines the next dimmest light level:

$$S_{N-1} = S_N - d' \sqrt{S_N}$$

This effectively quantizes the dynamic range of a resolution cell. Write a small iterative program to count the number of levels down to S1 = zero. Say the number of levels is L, or $\text{Log}_s \text{L} = l$ bits. Of course, one has to decide a priori what is a suitable discrimination level. But once done, the information capacity can be estimated by *lmn* bits.

Generating gabor patch signals in additive noise

So what can you do with this particular ideal observer analysis? Take a look at:

Burgess, A. E., Wagner, R. F., Jennings, R. J., & Barlow, H. B. (1981). Efficiency of human visual signal discrimination. <u>Science</u>, <u>214</u>, 93-94.



vs.



The signal + gaussian noise generative model

x = s + n, where s is a vector of image intensities corresponding to a gabor pattern

x = n, where n is white gaussian noise

Gabor patterns as signals

■ Basis set: Cartesian representation of Gabor functions:

```
ndist=NormalDistribution[0,1];
cgabor[x_,y_, fx_, fy_,sx_,sy_] :=
Exp[-((x/sx)^2 + (y/sy)^2)] Cos[2 Pi(fx x + fy y)];
```

■ Various frequencies, vertical orientations, and fixed width

■ Signal, noise, signal + noise

```
sig = ArrayPlot[signal, Mesh → False, Frame → False, PlotRange → {-1, 1},
ColorFunction → "GrayTones"];
noi = ListDensityPlot[noise, Mesh → False, Frame → False,
PlotRange → {-1, 1}, ColorFunction → "GrayTones"];
spn = ListDensityPlot[signal + noise, Mesh → False, Frame → False,
PlotRange → {-1, 1}, ColorFunction → "GrayTones"];
```

GraphicsRow[{sig, noi, spn}]



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Watson, A. B., Barlow, H. B., & Robson, J. G. (1983). What does the eye see best? <u>Nature</u>, <u>31</u>, 419-422. © 2008 Daniel Kersten, Computational Vision Lab, Department of Psychology, University of Minnesota. kersten.org