3D Computer Vision

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Open Informatics Master's Course

Module VI

3D Structure and Camera Motion

- Reconstructing Camera System
- 62Bundle Adjustment
- covered by
 - [1] [H&Z] Secs: 9.5.3, 10.1, 10.2, 10.3, 12.1, 12.2, 12.4, 12.5, 18.1
 - [2] Triggs, B. et al. Bundle Adjustment—A Modern Synthesis. In Proc ICCV Workshop on Vision Algorithms. Springer-Verlag. pp. 298–372, 1999.

additional references

- D. Martinec and T. Pajdla. Robust Rotation and Translation Estimation in Multiview Reconstruction. In *Proc CVPR*, 2007
 - M. I. A. Lourakis and A. A. Argyros. SBA: A Software Package for Generic Sparse Bundle Adjustment. ACM Trans Math Software 36(1):1–30, 2009.

► Reconstructing Camera System by Stepwise Gluing

Given: Calibration matrices \mathbf{K}_j and tentative correspondences per camera <u>triples</u>. Initialization

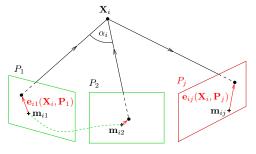
- 1. initialize camera cluster C with P_1 , P_2 ,
- 2. find essential matrix \mathbf{E}_{12} and matches M_{12} by the 5-point algorithm $\rightarrow 88$
- 3. construct camera pair

$$\mathbf{P}_{1} = \mathbf{K}_{1} \begin{bmatrix} \mathbf{I} & \mathbf{0} \end{bmatrix}, \ \mathbf{P}_{2} = \mathbf{K}_{2} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix}$$

- 4. triangulate $\{X_i\}$ per match from $M_{12} \rightarrow 105$
- initialize point cloud X with {X_i} satisfying chirality constraint z_i > 0 and apical angle constraint |α_i| > α_T

Attaching camera $P_j \notin C$

- **1**. select points \mathcal{X}_j from \mathcal{X} that have matches to P_j
- 2. estimate \mathbf{P}_j using \mathcal{X}_j , RANSAC with the 3-pt alg. (P3P), projection errors \mathbf{e}_{ij} in $\mathcal{X}_j \longrightarrow 66$
- 3. reconstruct 3D points from all tentative matches from P_j to all P_l , $l \neq k$ that are <u>not</u> in \mathcal{X}
- 4. filter them by the chirality and apical angle constraints and add them to ${\cal X}$
- 5. add P_j to C
- 6. perform bundle adjustment on ${\mathcal X}$ and ${\mathcal C}$



coming next \rightarrow 137

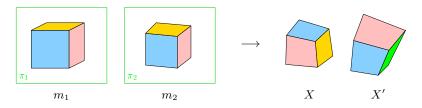
► The Projective Reconstruction Theorem

Observation: Unless \mathbf{P}_i are constrained, then for any number of cameras $i = 1, \ldots, k$

$$\underline{\mathbf{m}}_i \simeq \mathbf{P}_i \underline{\mathbf{X}} = \underbrace{\mathbf{P}_i \mathbf{H}^{-1}}_{\mathbf{P}'_i} \underbrace{\mathbf{H}}_{\underline{\mathbf{X}}'} = \mathbf{P}'_i \underline{\mathbf{X}}'$$

• when \mathbf{P}_i and $\underline{\mathbf{X}}$ are both determined from correspondences (including calibrations \mathbf{K}_i), they are given up to a common 3D homography \mathbf{H}

(translation, rotation, scale, shear, pure perspectivity)



• when cameras are internally calibrated (\mathbf{K}_i known) then \mathbf{H} is restricted to a similarity since it must preserve the calibrations \mathbf{K}_i [H&Z, Secs. 10.2, 10.3], [Longuet-Higgins 1981] (translation, rotation, scale)

► Analyzing the Camera System Reconstruction Problem

Problem: Given a set of p decomposed pairwise essential matrices $\hat{\mathbf{E}}_{ij} = [\hat{\mathbf{t}}_{ij}]_{\times} \hat{\mathbf{R}}_{ij}$ and calibration matrices \mathbf{K}_i reconstruct the camera system \mathbf{P}_i , $i = 1, \ldots, k$

 ${\rightarrow}81$ and ${\rightarrow}146$ on representing ${\bf E}$

We construct calibrated camera pairs $\hat{\mathbf{P}}_{ij} \in \mathbb{R}^{6,4}$ see (17)

$$\hat{\mathbf{P}}_{ij} = \begin{bmatrix} \mathbf{K}_i^{-1} \hat{\mathbf{P}}_i \\ \mathbf{K}_j^{-1} \hat{\mathbf{P}}_j \end{bmatrix} = \begin{bmatrix} \mathbf{I} & \mathbf{0} \\ \hat{\mathbf{R}}_{ij} & \hat{\mathbf{t}}_{ij} \end{bmatrix} \in \mathbb{R}^{6, \epsilon}$$

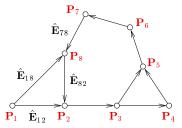
singletons i, j correspond to graph nodes k nodes
 pairs ij correspond to graph edges p edges

 $\hat{\mathbf{P}}_{ij}$ are in different coordinate systems but these are related by similarities $\hat{\mathbf{P}}_{ij}\mathbf{H}_{ij} = \mathbf{P}_{ij}$

$$\underbrace{\begin{bmatrix} \mathbf{I} & \mathbf{0} \\ \hat{\mathbf{R}}_{ij} & \hat{\mathbf{t}}_{ij} \end{bmatrix}}_{\mathbb{R}^{6,4}} \underbrace{\begin{bmatrix} \mathbf{R}_{ij} & \mathbf{t}_{ij} \\ \mathbf{0}^{\top} & s_{ij} \end{bmatrix}}_{\mathbf{H}_{ij} \in \mathbb{R}^{4,4}} \stackrel{!}{=} \underbrace{\begin{bmatrix} \mathbf{R}_i & \mathbf{t}_i \\ \mathbf{R}_j & \mathbf{t}_j \end{bmatrix}}_{\mathbb{R}^{6,4}}$$
(28)

(28) is a linear system of 24p eqs. in 7p + 6k unknowns 7p ~ (t_{ij}, R_{ij}, s_{ij}), 6k ~ (R_i, t_i)
each P_i appears on the right side as many times as is the degree of node P_i eg. P₅ 3-times

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▶cont'd

 $\begin{bmatrix} \mathbf{R}_{ij} \\ \hat{\mathbf{R}}_{ij} \mathbf{R}_{ij} \end{bmatrix} = \begin{bmatrix} \mathbf{R}_i \\ \mathbf{R}_j \end{bmatrix} \qquad \begin{bmatrix} \mathbf{t}_{ij} \\ \hat{\mathbf{R}}_{ij} \mathbf{t}_{ij} + s_{ij} \hat{\mathbf{t}}_{ij} \end{bmatrix} = \begin{bmatrix} \mathbf{t}_i \\ \mathbf{t}_j \end{bmatrix}$

• \mathbf{R}_{ij} and \mathbf{t}_{ij} can be eliminated:

Eq. (28) implies

$$\hat{\mathbf{R}}_{ij}\mathbf{R}_i = \mathbf{R}_j, \qquad \hat{\mathbf{R}}_{ij}\mathbf{t}_i + s_{ij}\hat{\mathbf{t}}_{ij} = \mathbf{t}_j, \qquad s_{ij} > 0$$
(29)

- note transformations that do not change these equations assuming no error in $\hat{\mathbf{R}}_{ij}$ 1. $\mathbf{R}_i \mapsto \mathbf{R}_i \mathbf{R}$, 2. $\mathbf{t}_i \mapsto \sigma \mathbf{t}_i$ and $s_{ij} \mapsto \sigma s_{ij}$, 3. $\mathbf{t}_i \mapsto \mathbf{t}_i + \mathbf{R}_i \mathbf{t}$
- the global frame is fixed, e.g. by selecting

$$\mathbf{R}_1 = \mathbf{I}, \qquad \sum_{i=1}^k \mathbf{t}_i = \mathbf{0}, \qquad \frac{1}{p} \sum_{i,j} s_{ij} = 1$$
 (30)

- rotation equations are decoupled from translation equations
- in principle, s_{ij} could correct the sign of $\hat{\mathbf{t}}_{ij}$ from essential matrix decomposition \rightarrow 81 but \mathbf{R}_i cannot correct the α sign in $\hat{\mathbf{R}}_{ij}$

 \Rightarrow therefore make sure all points are in front of cameras and constrain $s_{ij}>$ 0; \rightarrow 83

- + pairwise correspondences are sufficient
- suitable for well-distributed cameras only (dome-like configurations)

otherwise intractable or numerically unstable

Finding The Rotation Component in Eq. (29): A Global Algorithm

Task: Solve $\hat{\mathbf{R}}_{ij}\mathbf{R}_i = \mathbf{R}_j$, $i, j \in V$, $(i, j) \in E$ where \mathbf{R} are a 3×3 rotation matrix each. Per columns c = 1, 2, 3 of \mathbf{R}_i :

$$\hat{\mathbf{R}}_{ij}\mathbf{r}_{i}^{c}-\mathbf{r}_{j}^{c}=\mathbf{0}, \qquad \text{for all } i, j$$
(31)

- fix c and denote $\mathbf{r}^c = \begin{bmatrix} \mathbf{r}_1^c, \mathbf{r}_2^c, \dots, \mathbf{r}_k^c \end{bmatrix}^{\perp}$ *c*-th columns of all rotation matrices stacked; $\mathbf{r}^c \in \mathbb{R}^{3k}$ $\mathbf{D} \in \mathbb{R}^{3p,3k}$
- then (31) becomes $\mathbf{D} \mathbf{r}^c = \mathbf{0}$
 - in a 1-connected graph we have to fix $\mathbf{r_1^c} = [1,0,0]$ • 3p equations for 3k unknowns $\rightarrow p > k$

Ex: (k = p = 3) $\hat{\mathbf{E}}_{13} \xrightarrow{\hat{\mathbf{F}}_{3}} \hat{\mathbf{E}}_{23} \xrightarrow{\hat{\mathbf{F}}_{3}} \hat{\mathbf{R}}_{12}\mathbf{r}_{1}^{c} - \mathbf{r}_{2}^{c} = \mathbf{0} \\ \hat{\mathbf{R}}_{13}\mathbf{r}_{2}^{c} - \mathbf{r}_{3}^{c} = \mathbf{0} \xrightarrow{\hat{\mathbf{F}}_{3}} \mathbf{D} \mathbf{r}^{c} = \begin{bmatrix} \hat{\mathbf{R}}_{12} & -\mathbf{I} & \mathbf{0} \\ \mathbf{0} & \hat{\mathbf{R}}_{23} & -\mathbf{I} \\ \hat{\mathbf{R}}_{13} & \mathbf{0} & -\mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{r}_{1}^{c} \\ \mathbf{r}_{2}^{c} \\ \mathbf{r}_{3}^{c} \end{bmatrix} = \mathbf{0}$ Ê12 • must hold for any c

Idea:

[Martinec & Pajdla CVPR 2007]

1. find the space of all $\mathbf{r}^c \in \mathbb{R}^{3k}$ that solve (31) D is sparse, use [V,E] = eigs(D'*D,3,0); (Matlab)

- choose 3 unit orthogonal vectors in this space
- 3. find closest rotation matrices per cam. using SVD
- global world rotation is arbitrary

3 smallest eigenvectors

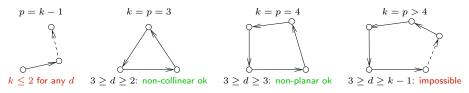
because $\|\mathbf{r}^c\| = 1$ is necessary but insufficient $\mathbf{R}^*_i = \mathbf{U}\mathbf{V}^\top$, where $\mathbf{R}_i = \mathbf{U}\mathbf{D}\mathbf{V}^\top$

Finding The Translation Component in Eq. (29)

From (29) and (30): $0 < d \le 3$ - rank of camera center set, p - # pairs, k - # cameras $\hat{\mathbf{R}}_{ij}\mathbf{t}_i + s_{ij}\hat{\mathbf{t}}_{ij} - \mathbf{t}_j = \mathbf{0}, \qquad \sum_{i=1}^k \mathbf{t}_i = \mathbf{0}, \qquad \sum_{i,j} s_{ij} = p, \qquad s_{ij} > 0, \qquad \mathbf{t}_i \in \mathbb{R}^d$

• in rank $d: \quad d \cdot p + d + 1$ indep. eqns for $d \cdot k + p$ unknowns $\rightarrow p \ge \frac{d(k-1)-1}{d-1} \stackrel{\text{def}}{=} Q(d,k)$

Ex: Chains and circuits construction from sticks of known orientation and unknown length?



collinear cameras

- equations insufficient for chains, trees, or when d = 1
- 3-connectivity implies sufficient equations for d=3 cams. in general pos. in 3D

- s-connected graph has $p \ge \lceil \frac{sk}{2} \rceil$ edges for $s \ge 2$, hence $p \ge \lceil \frac{3k}{2} \rceil \ge Q(3,k) = \frac{3k}{2} - 2$

• 4-connectivity implies sufficient eqns. for any k when d = 2 coplanar cams

- since $p \ge \lceil 2k \rceil \ge Q(2,k) = 2k-3$
- maximal planar tringulated graphs have p = 3k 6and give a solution for $k \ge 3$ maximal planar triangulated graph example:

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Linear equations in (29) and (30) can be rewritten to

$$\mathbf{Dt} = \mathbf{0}, \qquad \mathbf{t} = \begin{bmatrix} \mathbf{t}_1^\top, \mathbf{t}_2^\top, \dots, \mathbf{t}_k^\top, s_{12}, \dots, s_{ij}, \dots \end{bmatrix}^\top$$

assuming measurement errors $\mathbf{Dt} = \boldsymbol{\epsilon}$ and d = 3, we have

$$\mathbf{t} \in \mathbb{R}^{3k+p}, \quad \mathbf{D} \in \mathbb{R}^{3p,3k+p}$$
 sparse

and

$$\mathbf{t}^* = \operatorname*{arg\,min}_{\mathbf{t},\,s_{ij}>0} \, \mathbf{t}^{ op} \mathbf{D}^{ op} \mathbf{D} \, \mathbf{t}$$

• this is a quadratic programming problem (mind the constraints!)

```
z = zeros(3*k+p,1);
t = quadprog(D.'*D, z, diag([zeros(3*k,1); -ones(p,1)]), z);
```

• but check the rank first!

Bundle Adjustment

Goal: Use a good (and expensive) error model and improve all estimated parameters

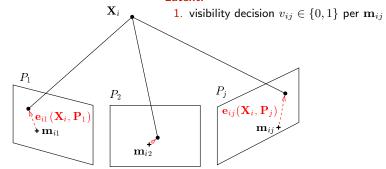
Given:

- 1. set of 3D points $\{\mathbf{X}_i\}_{i=1}^p$
- 2. set of cameras $\{\mathbf{P}_j\}_{j=1}^c$
- **3**. fixed tentative projections \mathbf{m}_{ij}

Required:

- 1. corrected 3D points $\{\mathbf{X}'_i\}_{i=1}^p$
- 2. corrected cameras $\{\mathbf{P}'_j\}_{j=1}^c$

Latent:



- for simplicity, X, m are considered Cartesian (not homogeneous)
- we have projection error $e_{ij}(X_i, P_j) = x_i m_i$ per image feature, where $\underline{x}_i = P_j \underline{X}_i$
- for simplicity, we will work with scalar error $e_{ij} = \|\mathbf{e}_{ij}\|$

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Robust Objective Function for Bundle Adjustment

The data model is

$$p(\{\mathbf{e}\} \mid \{\mathbf{P}, \mathbf{X}\}) = \prod_{\mathsf{pts}:i=1}^{p} \prod_{\mathsf{cams}:j=1}^{c} \left((1 - P_0) p_1(e_{ij} \mid \mathbf{X}_i, \mathbf{P}_j) + P_0 p_0(e_{ij} \mid \mathbf{X}_i, \mathbf{P}_j) \right)$$

marginalized negative log-density is $(\rightarrow 114)$

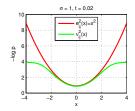
$$-\log p(\{\mathbf{e}\} \mid \{\mathbf{P}, \mathbf{X}\}) = \sum_{i} \sum_{j} \underbrace{-\log\left(e^{-\frac{c_{ij}(\mathbf{X}_i, \mathbf{P}_j)}{2\sigma_1^2}} + t\right)}_{\rho(e_{ij}^2(\mathbf{X}_i, \mathbf{P}_j)) = \nu_{ij}^2(\mathbf{X}_i, \mathbf{P}_j)} \stackrel{\text{def}}{=} \sum_{i} \sum_{j} \nu_{ij}^2(\mathbf{X}_i, \mathbf{P}_j)$$

2 (.

• we can use LM, e_{ij} is the projection error (not Sampson error)

- ν_{ij} is a 'robust' error fcn.; it is non-robust ($\nu_{ij} = e_{ij}$) when t = 0
- $\rho(\cdot)$ is a 'robustification function' we often find in M-estimation
- the L_{ij} in Levenberg-Marquardt changes to vector

$$(\mathbf{L}_{ij})_{l} = \frac{\partial \nu_{ij}}{\partial \theta_{l}} = \underbrace{\frac{1}{\underbrace{1 + t \, e^{e_{ij}^{2}(\theta)/(2\sigma_{1}^{2})}}_{\text{small for } e_{ij} \gg \sigma_{1}}} \cdot \frac{1}{\nu_{ij}(\theta)} \cdot \frac{1}{4\sigma_{1}^{2}} \cdot \frac{\partial e_{ij}^{2}(\theta)}{\partial \theta_{l}} \quad (32)$$



but the LM method stays the same as before ${\rightarrow}107{-}108$

• outliers (wrong v_{ij}): almost no impact on \mathbf{d}_s in normal equations because the red term in (32) scales contributions to both sums down for the particular ij

$$-\sum_{i,j} \mathbf{L}_{ij}^\top \nu_{ij}(\theta^s) = \Big(\sum_{i,j}^{\sim} \mathbf{L}_{ij}^\top \mathbf{L}_{ij}\Big) \mathbf{d}_s$$

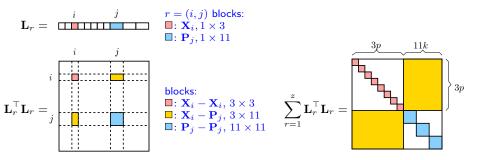
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► Sparsity in Bundle Adjustment

We have q = 3p + 11k parameters: $\theta = (\mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_p; \mathbf{P}_1, \mathbf{P}_2, \dots, \mathbf{P}_k)$ points, cameras We will use a multi-index $r = 1, \dots, z$, $z = p \cdot k$. Then each r corresponds to some i, j

$$\theta^* = \arg\min_{\theta} \sum_{r=1}^{z} \nu_r^2(\theta), \ \theta^{s+1} := \theta^s + \mathbf{d}_s, \ -\sum_{r=1}^{z} \mathbf{L}_r^\top \nu_r(\theta^s) = \left(\sum_{r=1}^{z} \mathbf{L}_r^\top \mathbf{L}_r + \lambda \operatorname{diag}(\mathbf{L}_r^\top \mathbf{L}_r)\right) \mathbf{d}_s$$

The block form of \mathbf{L}_r in Levenberg-Marquardt (\rightarrow 107) is zero except in columns *i* and *j*: *r*-th error term is $\nu_r^2 = \rho(e_{ij}^2(\mathbf{X}_i, \mathbf{P}_j))$



• "points first, then cameras" parameterization scheme

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Choleski Decomposition for B. A.

The most expensive computation in B. A. is solving the normal eqs:

find **x** such that
$$-\sum_{r=1}^{z} \mathbf{L}_{r}^{\top} \nu_{r}(\theta^{s}) = \left(\sum_{r=1}^{z} \mathbf{L}_{r}^{\top} \mathbf{L}_{r} + \lambda \operatorname{diag}(\mathbf{L}_{r}^{\top} \mathbf{L}_{r})\right) \mathbf{x}$$

A is very large approx. 3 ⋅ 10⁴ × 3 ⋅ 10⁴ for a small problem of 10000 points and 5 cameras
 A is sparse and symmetric, A⁻¹ is dense direct matrix inversion is prohibitive

Choleski: symmetric positive definite matrix A can be decomposed to $A = LL^{\top}$, where L is lower triangular. If A is sparse then L is sparse, too.

- 1. decompose $\mathbf{A} = \mathbf{L}\mathbf{L}^{\top}$ transforms the problem to $\mathbf{L}\mathbf{L}^{\top}\mathbf{x} = \mathbf{b}$
 - 2. solve for \mathbf{x} in two passes:

$$\begin{split} \mathbf{L} \, \mathbf{c} &= \mathbf{b} \quad \mathbf{c}_i \coloneqq \mathbf{L}_{ii}^{-1} \Big(\mathbf{b}_i - \sum_{j < i} \mathbf{L}_{ij} \mathbf{c}_j \Big) & \text{forward substitution, } i = 1, \dots, q \text{ (params)} \\ \mathbf{L}^\top \mathbf{x} &= \mathbf{c} \quad \mathbf{x}_i \coloneqq \mathbf{L}_{ii}^{-1} \Big(\mathbf{c}_i - \sum_{j > i} \mathbf{L}_{ji} \mathbf{x}_j \Big) & \text{back-substitution} \end{split}$$

Choleski decomposition is fast (does not touch zero blocks)

non-zero elements are $9p + 121k + 66pk \approx 3.4 \cdot 10^6$; ca. $250 \times$ fewer than all elements

- it can be computed on single elements or on entire blocks
- use profile Choleski for sparse A and diagonal pivoting for semi-definite A see above; [Triggs et al. 1999]
- λ controls the definiteness

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Profile Choleski Decomposition is Simple

```
function L = pchol(A)
%
% PCHOL profile Choleski factorization.
%
    L = PCHOL(A) returns lower-triangular sparse L such that A = L*L'
%
     for sparse square symmetric positive definite matrix A,
%
     especially efficient for arrowhead sparse matrices.
% (c) 2010 Radim Sara (sara@cmp.felk.cvut.cz)
 [p,q] = size(A);
 if p ~= q, error 'Matrix A is not square'; end
 L = sparse(q,q);
 F = ones(q, 1);
 for i=1:q
 F(i) = find(A(i,:),1); % 1st non-zero on row i; we are building F gradually
 for j = F(i):i-1
  k = \max(F(i), F(j));
  a = A(i,j) - L(i,k:(j-1))*L(j,k:(j-1))';
  L(i,j) = a/L(j,j);
 end
  a = A(i,i) - sum(full(L(i,F(i):(i-1))).^2);
  if a < 0, error 'Matrix A is not positive definite'; end
 L(i,i) = sqrt(a);
 end
end
```

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► Gauge Freedom

- 1. The external frame is not fixed: See Projective Reconstruction Theorem \rightarrow 131 $\underline{\mathbf{m}}_{ij} \simeq \mathbf{P}_j \underline{\mathbf{X}}_i = \mathbf{P}_j \mathbf{H}^{-1} \mathbf{H} \underline{\mathbf{X}}_i = \mathbf{P}'_j \underline{\mathbf{X}}'_i$
- 2. Some representations are not minimal, e.g.
 - P is 12 numbers for 11 parameters
 - $\bullet\,$ we may represent ${\bf P}$ in decomposed form ${\bf K},\, {\bf R},\, {\bf t}$
 - but ${f R}$ is 9 numbers representing the 3 parameters of rotation

As a result

- there is no unique solution
- matrix $\sum_{r} \mathbf{L}_{r}^{\top} \mathbf{L}_{r}$ is singular

Solutions

- 1. fixing the external frame (e.g. a selected camera frame) explicitly or by constraints
- 2. fixing the scale (e.g. $s_{12} = 1$)
- 3a. either imposing constraints on projective entities
 - cameras, e.g. $P_{3,4} = 1$
 - points, e.g. $\|\underline{\mathbf{X}}_i\|^2 = 1$

this excludes affine cameras this way we can represent points at infinity

- 3b. or using minimal representations
 - points in their Euclidean representation \mathbf{X}_i but finite points may be an unrealistic model
 - rotation matrix can be represented by axis-angle or the Cayley transform see next

Thank You