

3D Computer Vision

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Open Informatics Master's Course

► The Nine Elements of a Data-Driven MH Sampler

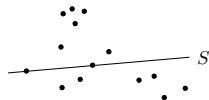
data-driven = proposals are derived from data

Then

1. **primitives** = elementary measurements

- points in line fitting
- matches in epipolar geometry or homography estimation

2. **configuration** = s -tuple of primitives minimal subsets necessary for parameter estimate



the minimization will be over a discrete set:

- of point pairs in line fitting (left)
- of match 7-tuples in epipolar geometry estimation

3. a map from configuration C to parameters $\theta = \theta(C)$ by solving the **minimal problem**

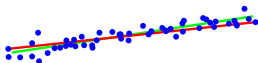
- line parameters \mathbf{n} from two points
- fundamental matrix \mathbf{F} from seven matches
- homography \mathbf{H} from four matches, etc

4. **target likelihood** $p(E, D | \theta(C))$ is represented by $\pi(C)$

- can use log-likelihood: then it is the sum of robust errors $\hat{V}(e_{ij})$ given \mathbf{F} (26)
 - robustified point distance from the line $\theta = \mathbf{n}$
 - robustified Sampson error for $\theta = \mathbf{F}$, etc
- posterior likelihood $p(E, D | \theta)p(\theta)$ can be used

MAPSAC ($\pi(S)$ includes the prior)

5. parameter distribution follows the **empirical distribution** of s -tuples. Since the proposal is done via the minimal problem solver, it is 'data-driven',



- pairs of points define line distribution $p(\mathbf{n} | X)$ (left)
- random correspondence 7-tuples define epipolar geometry distribution $q(\mathbf{F} | M)$

6. **proposal distribution** $q(\cdot)$ is just a constant(!) distribution of the s -tuples:

- q uniform, independent $q(S | C_t) = q(S) = \binom{mn}{s}^{-1}$, then $a = \min \left\{ 1, \frac{p(S)}{p(C_t)} \right\}$
- q dependent on descriptor similarity **PROSAC** (similar pairs are proposed more often)
- q dependent on the current configuration C_t e.g. 'not far from C_t '

7. (optional) hard **inlier/outlier discrimination** by the threshold (27)

$$\hat{V}(e_{ij}) < e_T, \quad e_T = \sigma_1 \sqrt{-\log t^2}$$

8. **local optimization** from promising proposals

- can use the hard inliers or just the robust error (26) (more expensive but more stable)
- cannot be used to replace C_t (it would violate 'detailed balance' required for the MH scheme)

9. **stopping** based on the probability of proposing an all-inlier configuration →123

► Data-Driven Sampler Stopping

- The number of proposals N needed to hit the “true parameters” = an all-inlier config?
this will tell us nothing about the accuracy of the result

P ... probability that at least one proposal is all-inlier $1 - P$... all previous N proposals were bad

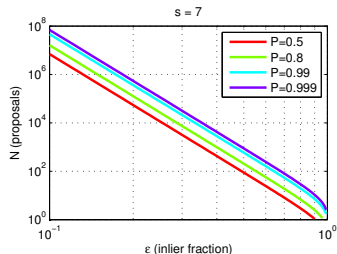
ε ... the fraction of inliers among primitives, $\varepsilon \leq 1$

s ... minimal configuration size 2 in line fitting, 7 in 7-point algorithm, 4 in homography fitting...

$$N \geq \frac{\log(1 - P)}{\log(1 - \varepsilon^s)}$$

- ε^s ... proposal does not contain an outlier
- $1 - \varepsilon^s$... proposal contains at least one outlier
- $(1 - \varepsilon^s)^N$... N previous proposals contained an outlier = $1 - P$

| | P | |
|---------------|------------------|------------------|
| ε | 0.8 | 0.99 |
| 0.5 | 205 | 590 |
| 0.2 | $1.3 \cdot 10^5$ | $3.5 \cdot 10^5$ |
| 0.1 | $1.6 \cdot 10^7$ | $4.6 \cdot 10^7$ |



- N can be re-estimated using the current estimate for ε (if there is LO, then after LO)
the quasi-posterior estimate for ε is the average over all samples generated so far
- this shows we have a good reason to limit all possible matches to tentative matches only
- for $\varepsilon \rightarrow 0$ we gain nothing over the standard MH-sampler stopping rule

► Stripping MH Down To Get RANSAC [Fischler & Bolles 1981]

- when we are interested in the best config only... and we need fast data exploration...

Simplified sampling procedure

1. ~~given C_t , draw a random sample S from $q(S|C_t)$~~ $q(S)$ independent sampling
no use of information from C_t

2. ~~compute acceptance probability~~

$$a = \min \left\{ 1, \frac{\pi(S)}{\pi(C_t)} \cdot \frac{q(C_t | S)}{q(S | C_t)} \right\}$$

3. ~~draw a random number u from unit-interval uniform distribution $\mathbb{U}_{0,1}$~~
4. ~~if $u \leq a$ then $C_{t+1} := S$ else $C_{t+1} := C_t$~~
5. if $\pi(S) > \pi(C_{\text{best}})$ then remember $C_{\text{best}} := S$

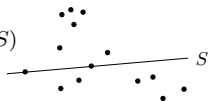
Steps 2–4 make no difference when waiting for the best sample configuration

- ... but getting a good accuracy configuration might take very long this way
- good overall exploration but slow convergence in the vicinity of a mode where C_t could serve as an attractor
- cannot use the past generated configurations to estimate any parameters
- we will fix these problems by (possibly robust) 'local optimization'

► RANSAC with Local Optimization and Early Stopping

1. initialize the best configuration as empty $C_{\text{best}} := \emptyset$ and time $t := 0$
2. estimate the number of needed proposals as $N := \binom{n}{s} n - \text{No. of primitives}, s - \text{minimal config size}$
3. while $t \leq N$:

a) propose a minimal random config S of size s from $q(S)$

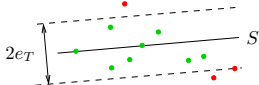


b) if $\pi(S) > \pi(C_{\text{best}})$ then

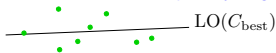
i) update the best config $C_{\text{best}} := S$

$\pi(S)$ marginalized as in (26); $\pi(S)$ includes a prior \Rightarrow MAP

ii) threshold-out inliers using e_T from (27)



iii) start local optimization from the inliers of C_{best} LM optimization with robustified (\rightarrow 114) Sampson error possibly weighted by posterior $\pi(m_{ij})$ [Chum et al. 2003]



iv) update C_{best} , update inliers using (27), re-estimate N from inlier counts

\rightarrow 123 for derivation

$$N = \frac{\log(1 - P)}{\log(1 - \varepsilon^s)}, \quad \varepsilon = \frac{|\text{inliers}(C_{\text{best}})|}{m n},$$

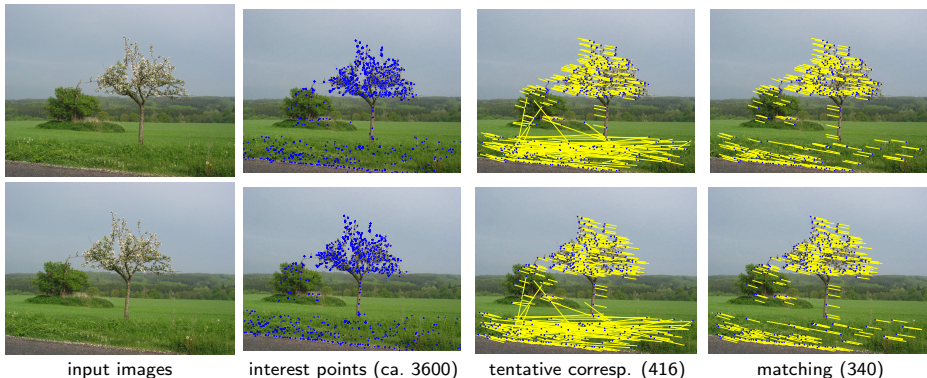
c) $t := t + 1$

4. output C_{best}

• see [MPV course](#) for RANSAC details

see also [Fischler & Bolles 1981], [25 years of RANSAC]

Example Matching Results for the 7-point Algorithm with RANSAC



- notice some wrong matches (they have wrong depth, even negative)
- they cannot be rejected without additional constraints or scene knowledge
- without local optimization the minimization is over a discrete set of epipolar geometries proposable from 7-tuples

Beyond RANSAC

By marginalization in (23) we have lost constraints on M (e.g. uniqueness). One can choose a better model when not marginalizing:

$$\pi(M, \mathbf{F}, E, D) = \underbrace{p(E | M, \mathbf{F})}_{\text{reprojection error}} \cdot \underbrace{p(D | M)}_{\text{similarity}} \cdot \underbrace{p(\mathbf{F})}_{\text{prior}} \cdot \underbrace{P(M)}_{\text{constraints}}$$

this is a global model: decisions on m_{ij} are no longer independent!

In the MH scheme

- one can work with full $p(M, \mathbf{F} | E, D)$, then configuration $C = M$ \mathbf{F} computable from M
 - explicit labeling m_{ij} can be done by, e.g. sampling from

$$q(m_{ij} | \mathbf{F}) \sim ((1 - P_0) p_1(e_{ij} | \mathbf{F}), P_0 p_0(e_{ij} | \mathbf{F}))$$

when $P(M)$ uniform then always accepted, $a = 1$

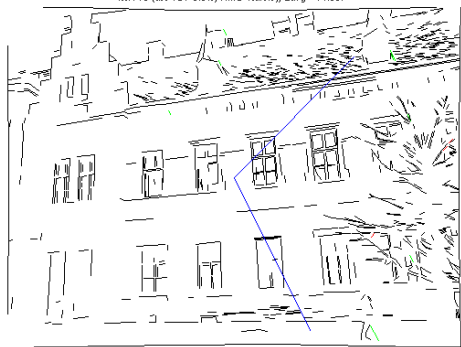
⊗ derive

- we can compute the posterior probability of each match $p(m_{ij})$ by histogramming m_{ij} from $\{C_i\}$
- local optimization can then use explicit inliers and $p(m_{ij})$
- error can be estimated for elements of \mathbf{F} from $\{C_i\}$ does not work in RANSAC!
- large error indicates problem degeneracy this is not directly available in RANSAC
- good conditioning is not a requirement we work with the entire distribution $p(\mathbf{F})$
- one can find the most probable number of epipolar geometries by reversible jump MCMC
(homographies or other models) and Bayesian model selection
if there are multiple models explaining data, RANSAC will return one of them randomly

Example: MH Sampling for a More Complex Problem

Task: Find two vanishing points from line segments detected in input image. Principal point is known, square pixel.

iter: 10 (acc TOT=0.0%, HMC=NaN%); Eavg = 14.597



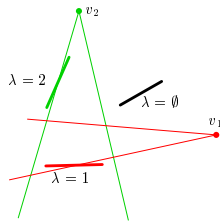
video

simplifications

- vanishing points restricted to the set of all pairwise segment intersections
- mother lines fixed by segment centroid, then θ_L uniquely given by λ_i , and the configuration is

$$C = \{v_1, v_2, \Lambda\}$$

- primitives = line segments
- latent variables
 1. each line has a vanishing point label $\lambda_i \in \{\emptyset, 1, 2\}$, \emptyset represents an outlier
 2. 'mother line' parameters θ_L (they pass through their vanishing points)
- explicit variables
 1. two unknown vanishing points v_1, v_2
- marginal proposals (v_i fixed, v_j proposed)
- minimal configuration $s = 2$



$$\arg \min_{v_1, v_2, \Lambda, \theta_L} V(v_1, v_2, \Lambda, \theta_L)$$

Thank You

$s = 7$

