

3D Computer Vision

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► Representation Theorem for Fundamental Matrices

Def: \mathbf{F} is fundamental when $\mathbf{F} \simeq \mathbf{H}^{-\top} [\mathbf{e}_1]_{\times}$, where \mathbf{H} is regular and $\mathbf{e}_1 \simeq \text{null } \mathbf{F} \neq \mathbf{0}$.

Theorem: A 3×3 matrix \mathbf{A} is fundamental iff it is of rank 2.

Proof.

Direct: \mathbf{H} is full-rank, $\mathbf{e}_1 \neq \mathbf{0}$, $\text{rank} [\mathbf{e}_1]_{\times} \stackrel{\rightarrow 76/5}{\simeq} 2 \Rightarrow \mathbf{H}^{-\top} [\mathbf{e}_1]_{\times}$ is a 3×3 matrix of rank 2.

Converse:

1. let $\mathbf{A} = \mathbf{U}\mathbf{D}\mathbf{V}^{\top}$ be the SVD of \mathbf{A} of rank 2; then $\mathbf{D} = \text{diag}(\lambda_1, \lambda_2, 0)$, $\lambda_1 \geq \lambda_2 > 0$
2. we write $\mathbf{D} = \mathbf{B}\mathbf{C}$, where $\mathbf{B} = \text{diag}(\lambda_1, \lambda_2, \lambda_3)$, $\mathbf{C} = \text{diag}(1, 1, 0)$, $\lambda_3 > 0$
3. then $\mathbf{A} = \mathbf{U}\mathbf{B}\mathbf{C}\mathbf{V}^{\top} = \mathbf{U}\mathbf{B}\underbrace{\mathbf{C}\mathbf{W}\mathbf{W}^{\top}}_{\mathbf{I}}\mathbf{V}^{\top}$ with \mathbf{W} rotation matrix
4. we look for a rotation mtr \mathbf{W} that maps \mathbf{C} to a skew-symmetric \mathbf{S} , i.e. $\mathbf{S} = \mathbf{C}\mathbf{W}$ (if it exists)

5. then $\mathbf{W} = \begin{bmatrix} 0 & \alpha & 0 \\ -\alpha & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, $|\alpha| = 1$, and $\mathbf{S} = \mathbf{C}\mathbf{W} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & \alpha & 0 \\ -\alpha & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \dots = [\mathbf{s}]_{\times}$, where $\mathbf{s} = (0, 0, 1)$

6. we write

\mathbf{v}_3 – 3rd column of \mathbf{V} , \mathbf{u}_3 – 3rd column of \mathbf{U}

$$\mathbf{A} = \mathbf{U}\underbrace{\mathbf{B}[\mathbf{s}]_{\times}}_{\mathbf{C}\mathbf{W}}\mathbf{W}^{\top}\mathbf{V}^{\top} = \dots \stackrel{\otimes 1}{=} \underbrace{\mathbf{U}\mathbf{B}(\mathbf{V}\mathbf{W})^{\top}}_{\simeq \mathbf{H}^{-\top}} \underbrace{[\mathbf{v}_3]_{\times}}_{\text{3rd col } \mathbf{V}} \stackrel{\rightarrow 76/9}{\simeq} \underbrace{[\mathbf{H}\mathbf{v}_3]_{\times}}_{\simeq [\mathbf{u}_3]_{\times}} \mathbf{H}, \quad (13)$$

7. \mathbf{H} regular, $\mathbf{A}\mathbf{v}_3 = \mathbf{0}$, $\mathbf{u}_3\mathbf{A} = \mathbf{0}$ for $\mathbf{v}_3 \neq \mathbf{0}$, $\mathbf{u}_3 \neq \mathbf{0}$,

$$\mathbf{H}^{\top} [\mathbf{v}_3]_{\times} \simeq [\mathbf{u}_3]_{\times} \mathbf{H} = \mathbf{U}\mathbf{B}^{-1}(\mathbf{V}\mathbf{W})^{\top} \quad \square$$

- we also got a (non-unique: α, λ_3) decomposition formula for fundamental matrices

- it follows there is no constraint on \mathbf{F} except for the rank

► Representation Theorem for Essential Matrices

Theorem

Let \mathbf{E} be a 3×3 matrix with SVD $\mathbf{E} = \mathbf{U}\mathbf{D}\mathbf{V}^\top$. Then \mathbf{E} is essential iff $\mathbf{D} \simeq \text{diag}(1, 1, 0)$.

- we know that $\mathbf{E} \stackrel{(12)}{=} \mathbf{R}_{21}[\mathbf{z}]_{\times} \stackrel{\rightarrow 78}{=} \mathbf{H}_e^{-\top}[\mathbf{z}]_{\times}$ for some \mathbf{z}

Proof.

Direct:

If \mathbf{E} is an essential matrix, then the epipolar homography matrix \mathbf{H}_e is a rotation matrix ($\rightarrow 79$), hence $\mathbf{H}_e^{-\top} \simeq \underbrace{\mathbf{U}\mathbf{B}(\mathbf{V}\mathbf{W})^\top}_{\text{orthogonal}}$ in (13) must be (1) regular, and (2) (λ -scaled) ~~orthogonal~~. *orthonormal*

\mathbf{B} is diagonal by definition, it follows $\mathbf{B} = \lambda\mathbf{I}$.

note this fixed the missing λ_3 in (13)

Then

$$\mathbf{R}_{21} = \mathbf{H}_e^{-\top} \simeq \mathbf{U}\mathbf{W}^\top\mathbf{V}^\top \simeq \mathbf{U}\mathbf{W}\mathbf{V}^\top$$

note that $\mathbf{R}_{21}^{-\top} = \mathbf{R}_{21}$

(14)

Converse:

\mathbf{E} is fundamental with

$$\mathbf{D} = \text{diag}(\lambda, \lambda, 0) = \underbrace{\lambda\mathbf{I}}_{\mathbf{B}} \underbrace{\text{diag}(1, 1, 0)}_{\mathbf{D}}$$

then $\mathbf{B} = \lambda\mathbf{I}$ in (13) and $\mathbf{U}(\mathbf{V}\mathbf{W})^\top$ is orthogonal, as required. □

► Essential Matrix Decomposition

We are decomposing \mathbf{E} to $\mathbf{E} \stackrel{(13)}{\simeq} [\mathbf{u}_3]_{\times} \mathbf{H} \stackrel{(12)}{\simeq} [-\mathbf{t}_{21}]_{\times} \mathbf{R}_{21} \stackrel{(12)}{=} \mathbf{R}_{21} [-\mathbf{R}_{21}^{\top} \mathbf{t}_{21}]_{\times} \stackrel{(13)}{\simeq} \mathbf{H}^{-\top} [\mathbf{v}_3]_{\times}$ [H&Z, sec. 9.6]

1. compute SVD of $\mathbf{E} = \mathbf{U}\mathbf{D}\mathbf{V}^{\top}$ and verify $\mathbf{D} = \lambda \text{diag}(1, 1, 0)$
2. ensure \mathbf{U} , \mathbf{V} are rotation matrices by $\mathbf{U} \mapsto \det(\mathbf{U})\mathbf{U}$, $\mathbf{V} \mapsto \det(\mathbf{V})\mathbf{V}$
3. compute

$$\mathbf{R}_{21} \stackrel{(14)}{=} \mathbf{U} \underbrace{\begin{bmatrix} 0 & \alpha & 0 \\ -\alpha & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}}_{\mathbf{W}} \mathbf{V}^{\top}, \quad \mathbf{t}_{21} \stackrel{(13)}{=} -\beta \mathbf{u}_3, \quad |\alpha| = 1, \quad \beta \neq 0 \quad (15)$$

Notes

- $\mathbf{v}_3 \simeq \mathbf{R}_{21}^{\top} \mathbf{t}_{21}$ by (13), hence $\mathbf{R}_{21} \mathbf{v}_3 \simeq \mathbf{t}_{21} \simeq \mathbf{u}_3$ since it must fall in left null space by $\mathbf{E} \simeq [\mathbf{u}_3]_{\times} \mathbf{R}_{21}$
- \mathbf{t}_{21} is recoverable up to scale β and direction $\text{sign} \beta$
- the result for \mathbf{R}_{21} is unique up to $\alpha = \pm 1$ despite non-uniqueness of SVD
- the change of sign in α rotates the solution by 180° about \mathbf{t}_{21}

$\mathbf{R}(\alpha) = \mathbf{U}\mathbf{W}\mathbf{V}^{\top} \Rightarrow \mathbf{R}(-\alpha) = \mathbf{U}\mathbf{W}^{\top}\mathbf{V}^{\top} \Rightarrow \mathbf{T} = \mathbf{R}(-\alpha)\mathbf{R}^{\top}(\alpha) = \dots = \mathbf{U} \text{diag}(-1, -1, 1)\mathbf{U}^{\top}$
which is a rotation by 180° about $\mathbf{u}_3 \simeq \mathbf{t}_{21}$: show that \mathbf{u}_3 is the rotation axis

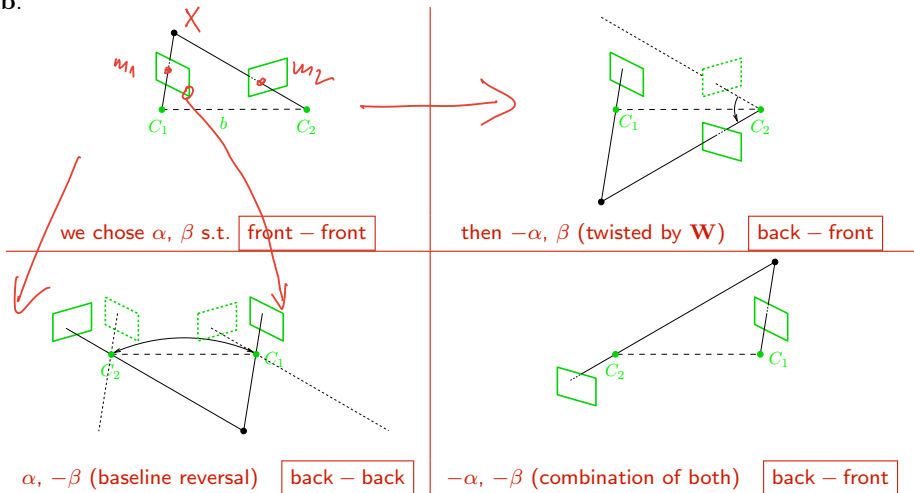
$$\mathbf{U} \text{diag}(-1, -1, 1) \underbrace{\mathbf{U}^{\top} \mathbf{u}_3}_{\text{orthonormality(!)}} = \mathbf{U} \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \mathbf{u}_3$$

- 4 solution sets for 4 sign combinations of α , β see next for geometric interpretation

► Four Solutions to Essential Matrix Decomposition

Transform the world coordinate system so that the origin is in Camera 2. Then $t_{21} = -b$ and W rotates about the baseline b .

→77



How to disambiguate?

- use the chirality constraint: all 3D points are in front of both cameras
- this singles-out the upper left case: front-front

[H&Z, Sec. 9.6.3]

►7-Point Algorithm for Estimating Fundamental Matrix

Problem: Given a set $\{(x_i, y_i)\}_{i=1}^k$ of $k = 7$ finite correspondences, estimate f. m. \mathbf{F} .

$$\underline{\mathbf{y}}_i^\top \mathbf{F} \underline{\mathbf{x}}_i = 0, \quad i = 1, \dots, k, \quad \text{known: } \underline{\mathbf{x}}_i = (u_i^1, v_i^1, 1), \quad \underline{\mathbf{y}}_i = (u_i^2, v_i^2, 1)$$

terminology: correspondence = truth, later: match = algorithm's result; hypothesized corresp.

Solution:

$$\underline{\mathbf{y}}_i^\top \mathbf{F} \underline{\mathbf{x}}_i \stackrel{\rightarrow 71}{=} (\underline{\mathbf{y}}_i \underline{\mathbf{x}}_i^\top) : \mathbf{F} = (\text{vec}(\underline{\mathbf{y}}_i \underline{\mathbf{x}}_i^\top))^\top \text{vec}(\mathbf{F}), \quad \text{rotation property of matrix trace} \rightarrow 71$$

$$\text{vec}(\mathbf{F}) = [f_{11} \quad f_{21} \quad f_{31} \quad \dots \quad f_{33}]^\top \in \mathbb{R}^9 \quad \text{column vector from matrix}$$

$$\mathbf{D} = \begin{bmatrix} (\text{vec}(\mathbf{y}_1 \mathbf{x}_1^\top))^\top \\ (\text{vec}(\mathbf{y}_2 \mathbf{x}_2^\top))^\top \\ (\text{vec}(\mathbf{y}_3 \mathbf{x}_3^\top))^\top \\ \vdots \\ (\text{vec}(\mathbf{y}_k \mathbf{x}_k^\top))^\top \end{bmatrix} = \begin{bmatrix} u_1^1 u_1^2 & u_1^1 v_1^2 & u_1^1 & u_1^2 v_1^1 & v_1^1 v_1^2 & v_1^1 & u_1^2 & v_1^2 & 1 \\ u_2^1 u_2^2 & u_2^1 v_2^2 & u_2^1 & u_2^2 v_2^1 & v_2^1 v_2^2 & v_2^1 & u_2^2 & v_2^2 & 1 \\ u_3^1 u_3^2 & u_3^1 v_3^2 & u_3^1 & u_3^2 v_3^1 & v_3^1 v_3^2 & v_3^1 & u_3^2 & v_3^2 & 1 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ u_k^1 u_k^2 & u_k^1 v_k^2 & u_k^1 & u_k^2 v_k^1 & v_k^1 v_k^2 & v_k^1 & u_k^2 & v_k^2 & 1 \end{bmatrix} \in \mathbb{R}^{k,9}$$

$$\mathbf{D} \text{vec}(\mathbf{F}) = \mathbf{0}$$

►7-Point Algorithm Continued

$$\mathbf{D} \operatorname{vec}(\mathbf{F}) = \mathbf{0}, \quad \mathbf{D} \in \mathbb{R}^{k,9}$$

- for $k = 8$ we have $\operatorname{rank}(\mathbf{D}) = 8$, then there is a non-trivial solution for \mathbf{F} but it is not necessarily a f. m.
- for $k = 7$ we have $\operatorname{rank}(\mathbf{D}) = 7$, the null-space of \mathbf{D} is 2-dimensional
- but we know that $\det(\mathbf{F}) = 0$, hence

1. find a basis of the null space of \mathbf{D} : $\mathbf{F}_1, \mathbf{F}_2$

2. get up to 3 real solutions for α from

$$\det(\mathbf{F}) = \det(\alpha \mathbf{F}_1 + (1 - \alpha) \mathbf{F}_2) = 0$$

cubic equation in α

3. get up to 3 fundamental matrices $\mathbf{F}_i = \alpha_i \mathbf{F}_1 + (1 - \alpha_i) \mathbf{F}_2$

4. if $\operatorname{rank} \mathbf{F}_i < 2$ for all $i = 1, 2, 3$ then fail

by SVD or QR factorization



- the result may depend on image (domain) transformations
- normalization of \mathbf{D} improves conditioning
- this gives a good starting point for the full algorithm
- dealing with mismatches need not be a part of the 7-point algorithm

→93

→112

→115

► Degenerate Configurations for Fundamental Matrix Estimation

When is \mathbf{F} not uniquely determined from any number of correspondences?

[H&Z, Sec. 11.9]

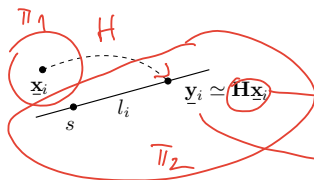
1. when images are related by homography

a) camera centers coincide $\mathbf{t}_{21} = 0$: $\mathbf{H} = \mathbf{K}_2 \mathbf{R}_{21} \mathbf{K}_1^{-1}$

\mathbf{H} – as in epipolar homography

b) camera moves but all 3D points lie in a plane (\mathbf{n}, d) : $\mathbf{H} = \mathbf{K}_2 (\mathbf{R}_{21} - \mathbf{t}_{21} \mathbf{n}^\top / d) \mathbf{K}_1^{-1}$

- in either case: epipolar geometry is not uniquely defined
- we get an arbitrary solution from the 7-point algorithm, in the form of $\mathbf{F} = [\mathbf{s}]_\times \mathbf{H}$ note that $[\mathbf{s}]_\times \mathbf{H} \simeq \mathbf{H}' [\mathbf{s}']_\times \rightarrow 76$



If \mathbf{H} is a homography, then any correspondence satisfies $\underline{\mathbf{y}}_i^\top [\mathbf{s}]_\times \mathbf{H} \underline{\mathbf{x}}_i = 0$ for any \mathbf{s}

- given (arbitrary, fixed) point $\underline{\mathbf{s}}$
- and correspondence $x_i \leftrightarrow y_i$
- y_i is the image of x_i : $\underline{\mathbf{y}}_i \simeq \mathbf{H} \underline{\mathbf{x}}_i$
- a necessary condition: $y_i \in l_i$, $\underline{\mathbf{l}}_i \simeq \underline{\mathbf{s}} \times \mathbf{H} \underline{\mathbf{x}}_i$

$$0 = \underline{\mathbf{y}}_i^\top (\underline{\mathbf{s}} \times \mathbf{H} \underline{\mathbf{x}}_i) = \underline{\mathbf{y}}_i^\top [\mathbf{s}]_\times \mathbf{H} \underline{\mathbf{x}}_i \quad \text{for any } \underline{\mathbf{x}}_i, \underline{\mathbf{y}}_i, \underline{\mathbf{s}} (!)$$

2. both camera centers and all 3D points lie on a ruled quadric

hyperboloid of one sheet, cones, cylinders, two planes

- there are 3 solutions for \mathbf{F}

notes

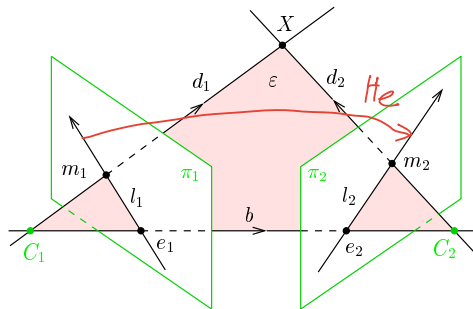
- estimation of \mathbf{E} can deal with planes: $[\mathbf{s}]_\times \mathbf{H}$ is essential, then $\mathbf{H} = \mathbf{R} - \mathbf{t} \mathbf{n}^\top / d$, and $\underline{\mathbf{s}} \simeq \mathbf{t}$ not arbitrary

$$\mathbf{E} = [\mathbf{s}]_\times \mathbf{R} = [\mathbf{s}]_\times \mathbf{H} = [\mathbf{s}]_\times (\mathbf{R} - \mathbf{t} \mathbf{n}^\top / d) \simeq [\mathbf{t}]_\times \mathbf{R}$$

- a complete treatment with additional degenerate configurations in [H&Z, sec. 22.2]
- a stronger epipolar constraint could reject some configurations (see next)

A Note on Oriented Epipolar Constraint

- a tighter epipolar constraint that preserves orientations
- requires all points and cameras be on the same side of the plane at infinity



- oriented epipolars
- notation: $\underline{\mathbf{m}} \underset{\sim}{\perp} \underline{\mathbf{n}}$ means $\underline{\mathbf{m}} = \lambda \underline{\mathbf{n}}$, $\lambda > 0$
- then we define

$$(\underline{\mathbf{e}}_2 \times \underline{\mathbf{m}}_2) \underset{\sim}{\perp} \mathbf{H}_e^{-T} (\underline{\mathbf{e}}_1 \times \underline{\mathbf{m}}_1) = \mathbf{F} \underline{\mathbf{m}}_1$$

$$(\underline{\mathbf{e}}_2 \times \underline{\mathbf{m}}_2) \underset{\sim}{\perp} \mathbf{F} \underline{\mathbf{m}}_1$$

\approx

- note that the constraint is not invariant to the change of either sign of $\underline{\mathbf{m}}_i$
- all 7 correspondence in 7-point alg. must have the same sign
- this may help reject some wrong matches, see →115
- an even more tight constraint: scene points in front of both cameras

see later

[Chum et al. 2004]

expensive

this is called chirality constraint

►5-Point Algorithm for Relative Camera Orientation

Problem: Given $\{m_i, m'_i\}_{i=1}^5$ corresponding image points and calibration matrix \mathbf{K} , recover the camera motion \mathbf{R} , \mathbf{t} .

Obs:

1. \mathbf{E} – homogeneous 3×3 matrix; 9 numbers up to scale
2. \mathbf{R} – 3 DOF, \mathbf{t} – 2 DOF only, in total 5 DOF \rightarrow we need $9 - 1 - 5 = 3$ constraints on \mathbf{E}
3. idea: \mathbf{E} essential iff it has two equal singular values and the third is zero \rightarrow 82

This gives an equation system:

$$\begin{aligned} \lambda_1 = \lambda_2, \lambda_3 = 0 &\longrightarrow \underline{\mathbf{v}}_i^\top \mathbf{E} \underline{\mathbf{v}}'_i = 0 && 5 \text{ linear constraints } (\underline{\mathbf{v}} \simeq \mathbf{K}^{-1} \underline{\mathbf{m}}) \\ &\longrightarrow \det \mathbf{E} = 0 && 1 \text{ cubic constraint} \\ &\longrightarrow \mathbf{E} \mathbf{E}^\top \mathbf{E} - \frac{1}{2} \text{tr}(\mathbf{E} \mathbf{E}^\top) \mathbf{E} = 0 && 9 \text{ cubic constraints, 2 independent} \end{aligned}$$

⊗ P1; 1pt: verify the last equation from $\mathbf{E} = \mathbf{U} \mathbf{D} \mathbf{V}^\top$, $\mathbf{D} = \lambda \text{diag}(1, 1, 0)$

1. estimate \mathbf{E} by SVD from $\underline{\mathbf{v}}_i^\top \mathbf{E} \underline{\mathbf{v}}'_i = 0$ by the null-space method 4D null space
2. this gives $\mathbf{E} \simeq x \mathbf{E}_1 + y \mathbf{E}_2 + z \mathbf{E}_3 + \mathbf{E}_4$
3. at most 10 (complex) solutions for x, y, z from the cubic constraints

- when all 3D points lie on a plane: at most 2 real solutions (twisted-pair) can be disambiguated in 3 views
or by chirality constraint (\rightarrow 84) unless all 3D points are closer to one camera
- 6-point problem for unknown f [Kukelova et al. BMVC 2008]
- resources at <http://aag.ciirc.cvut.cz/minimal/>

► The Triangulation Problem

Problem: Given cameras $\mathbf{P}_1, \mathbf{P}_2$ and a correspondence $x \leftrightarrow y$ compute a 3D point \mathbf{X} projecting to x and y



$$\lambda_1 \underline{\mathbf{x}} = \mathbf{P}_1 \underline{\mathbf{X}}, \quad \lambda_2 \underline{\mathbf{y}} = \mathbf{P}_2 \underline{\mathbf{X}}, \quad \underline{\mathbf{x}} = \begin{bmatrix} u^1 \\ v^1 \\ 1 \end{bmatrix}, \quad \underline{\mathbf{y}} = \begin{bmatrix} u^2 \\ v^2 \\ 1 \end{bmatrix}, \quad \mathbf{P}_i = \begin{bmatrix} (\mathbf{p}_1^i)^\top \\ (\mathbf{p}_2^i)^\top \\ (\mathbf{p}_3^i)^\top \end{bmatrix}$$

Linear triangulation method after eliminating λ_1, λ_2

$$u^1 (\mathbf{p}_3^1)^\top \underline{\mathbf{X}} = (\mathbf{p}_1^1)^\top \underline{\mathbf{X}},$$

$$u^2 (\mathbf{p}_3^2)^\top \underline{\mathbf{X}} = (\mathbf{p}_1^2)^\top \underline{\mathbf{X}},$$

$$v^1 (\mathbf{p}_3^1)^\top \underline{\mathbf{X}} = (\mathbf{p}_2^1)^\top \underline{\mathbf{X}},$$

$$v^2 (\mathbf{p}_3^2)^\top \underline{\mathbf{X}} = (\mathbf{p}_2^2)^\top \underline{\mathbf{X}}$$

Gives

$$\mathbf{D} \underline{\mathbf{X}} = \mathbf{0}, \quad \mathbf{D} = \begin{bmatrix} u^1 (\mathbf{p}_3^1)^\top - (\mathbf{p}_1^1)^\top \\ v^1 (\mathbf{p}_3^1)^\top - (\mathbf{p}_2^1)^\top \\ u^2 (\mathbf{p}_3^2)^\top - (\mathbf{p}_1^2)^\top \\ v^2 (\mathbf{p}_3^2)^\top - (\mathbf{p}_2^2)^\top \end{bmatrix}, \quad \mathbf{D} \in \mathbb{R}^{4,4}, \quad \underline{\mathbf{X}} \in \mathbb{R}^4 \quad (16)$$

- typically, \mathbf{D} has full rank (!)
- what else: back-projected rays will generally not intersect due to image error, see next
- what else: using Jack-knife ($\rightarrow 63$) not recommended
- idea: we will grind our teeth and use SVD (comes next: $\rightarrow 91$)
- but the result will not be invariant to projective frame

sensitive to small error

replacing $\mathbf{P}_1 \mapsto \mathbf{P}_1 \mathbf{H}, \mathbf{P}_2 \mapsto \mathbf{P}_2 \mathbf{H}$ does not always result in $\underline{\mathbf{X}} \mapsto \mathbf{H}^{-1} \underline{\mathbf{X}}$

- note the homogeneous form in (16) can represent points $\underline{\mathbf{X}}$ at infinity

► The Least-Squares Triangulation by SVD

- if \mathbf{D} is full-rank we may minimize the algebraic least-squares error

$$\epsilon^2(\underline{\mathbf{X}}) = \|\mathbf{D}\underline{\mathbf{X}}\|^2 \quad \text{s.t.} \quad \|\underline{\mathbf{X}}\|^2 = 1, \quad \underline{\mathbf{X}} \in \mathbb{R}^4$$

- let \mathbf{d}_i be the i -th row of \mathbf{D} reshaped as a column vector, then

$$\|\mathbf{D}\underline{\mathbf{X}}\|^2 = \sum_{i=1}^4 (\mathbf{d}_i^\top \underline{\mathbf{X}})^2 = \sum_{i=1}^4 \underline{\mathbf{X}}^\top \mathbf{d}_i \mathbf{d}_i^\top \underline{\mathbf{X}} = \underline{\mathbf{X}}^\top \mathbf{Q} \underline{\mathbf{X}}, \quad \text{where } \mathbf{Q} = \sum_{i=1}^4 \mathbf{d}_i \mathbf{d}_i^\top = \mathbf{D}^\top \mathbf{D} \in \mathbb{R}^{4,4}$$

- we write the SVD of \mathbf{Q} as $\mathbf{Q} = \sum_{j=1}^4 \sigma_j^2 \mathbf{u}_j \mathbf{u}_j^\top$, in which

[Golub & van Loan 2013, Sec. 2.5]

$$\mathbf{Q} = \mathbf{U} \mathbf{D} \mathbf{U}^\top$$

$$\sigma_1^2 \geq \dots \geq \sigma_4^2 \geq 0 \quad \text{and} \quad \mathbf{u}_l^\top \mathbf{u}_m = \begin{cases} 0 & \text{if } l \neq m \\ 1 & \text{otherwise} \end{cases}$$

- then $\min_{\mathbf{q}, \|\mathbf{q}\|=1} \mathbf{q}^\top \mathbf{Q} \mathbf{q} = \sigma_4^2$ and $\underline{\mathbf{X}} = \arg \min_{\mathbf{q}, \|\mathbf{q}\|=1} \mathbf{q}^\top \mathbf{Q} \mathbf{q} = \mathbf{u}_4$

\mathbf{u}_4 – the last column of \mathbf{U} from SVD(\mathbf{Q})

Proof (by contradiction).

Let $\bar{\mathbf{q}} = \sum_{i=1}^4 a_i \mathbf{u}_i$ s.t. $\sum_{i=1}^4 a_i^2 = 1$, then $\|\bar{\mathbf{q}}\| = 1$, as desired, and

$$\bar{\mathbf{q}}^\top \mathbf{Q} \bar{\mathbf{q}} = \sum_{j=1}^4 \sigma_j^2 (\bar{\mathbf{q}}^\top \mathbf{u}_j) (\mathbf{u}_j^\top \bar{\mathbf{q}}) = \sum_{j=1}^4 \sigma_j^2 (\mathbf{u}_j^\top \bar{\mathbf{q}})^2 = \dots = \sum_{j=1}^4 a_j^2 \sigma_j^2 \geq \sum_{j=1}^4 a_j^2 \sigma_4^2 = \left(\sum_{j=1}^4 a_j^2 \right) \sigma_4^2 = \sigma_4^2$$

since $\sigma_j \geq \sigma_4$

□

Thank You