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## Method 1: Geometric Error Optimization

- we need to encode the constraints  $\hat{\mathbf{y}}_i^T \mathbf{F} \hat{\mathbf{x}}_i = 0$ ,  $\text{rank } \mathbf{F} = 2$
- idea: reconstruct 3D point via equivalent projection matrices and use reprojection error
- equivalent projection matrices are [see \[H&Z, Sec. 9.5\] for complete characterization](#)

$$\mathbf{P}_1 = [\mathbf{I} \quad \mathbf{0}], \quad \mathbf{P}_2 = [[\mathbf{e}_2]_{\times} \mathbf{F} + \mathbf{e}_2 \mathbf{e}_1^T \quad \mathbf{e}_2]$$

⊗ H3; 2pt: Verify that  $\mathbf{F}$  is a f.m. of  $\mathbf{P}_1, \mathbf{P}_2$ , for instance that  $\mathbf{F} \simeq \mathbf{Q}_2^{-T} \mathbf{Q}_1^T [\mathbf{e}_1]_{\times}$

1. compute  $\mathbf{F}^{(0)}$  by the 7-point algorithm  $\rightarrow$  [Slide 81](#); construct camera  $\mathbf{P}_2^{(0)}$  from  $\mathbf{F}^{(0)}$
2. triangulate 3D points  $\hat{\mathbf{X}}_i^{(0)}$  from correspondences  $(x_i, y_i)$  for all  $i = 1, \dots, k \rightarrow$  [Slide 85](#)
3. express the energy function as reprojection error

$$W_i(x_i, y_i \mid \hat{\mathbf{X}}_i, \mathbf{P}_2) = \|\mathbf{x}_i - \hat{\mathbf{x}}_i\|^2 + \|\mathbf{y}_i - \hat{\mathbf{y}}_i\|^2 \quad \text{where} \quad \hat{\mathbf{x}}_i \simeq \mathbf{P}_1 \hat{\mathbf{X}}_i, \hat{\mathbf{y}}_i \simeq \mathbf{P}_2 \hat{\mathbf{X}}_i$$

4. starting from  $\mathbf{P}_2^{(0)}, \hat{\mathbf{X}}^{(0)}$  minimize

$$(\hat{\mathbf{X}}^*, \mathbf{P}_2^*) = \arg \min_{\mathbf{P}_2, \hat{\mathbf{X}}} \sum_{i=1}^k W_i(x_i, y_i \mid \hat{\mathbf{X}}_i, \mathbf{P}_2)$$

5. compute  $\mathbf{F}$  from  $\mathbf{P}_1, \mathbf{P}_2^*$

- $3k + 12$  parameters to be found: latent:  $\hat{\mathbf{X}}_i$ , for all  $i$  (correspondences!), non-latent:  $\mathbf{P}_2$
- minimal representation:  $3k + 7$  parameters,  $\mathbf{P}_2 = \mathbf{P}_2(\mathbf{F}) \rightarrow$  [Slide 138](#)
- there are pitfalls; this is essentially bundle adjustment; we will return to this later [Slide 131](#)

## ► Method 2: First-Order Error Approximation

An elegant method for solving problems like (14):

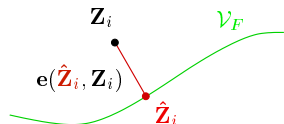
- we will get rid of the latent parameters [H&Z, p. 287], [Sampson 1982]
- we will recycle the algebraic error  $\epsilon = \underline{\mathbf{y}}^\top \mathbf{F} \underline{\mathbf{x}}$  from Slide 81

**Observations:**

- correspondences  $\hat{x}_i \leftrightarrow \hat{y}_i$  satisfy  $\hat{\mathbf{y}}_i^\top \mathbf{F} \hat{\mathbf{x}}_i = 0$ ,  $\hat{\mathbf{x}}_i = (\hat{u}^1, \hat{v}^1, 1)$ ,  $\hat{\mathbf{y}}_i = (\hat{u}^2, \hat{v}^2, 1)$
- this is a manifold  $\mathcal{V}_F \in \mathbb{R}^4$ : a set of points  $\hat{\mathbf{Z}} = (\hat{u}^1, \hat{v}^1, \hat{u}^2, \hat{v}^2)$  consistent with  $\mathbf{F}$
- let  $\hat{\mathbf{Z}}_i$  be the closest point on  $\mathcal{V}_F$  to measurement  $\mathbf{Z}_i$ , then (see (13))

$$\begin{aligned} \|\mathbf{Z}_i - \hat{\mathbf{Z}}_i\|^2 &= (u_i^1 - \hat{u}_i^1)^2 + (v_i^1 - \hat{v}_i^1)^2 + (u_i^2 - \hat{u}_i^2)^2 + (v_i^2 - \hat{v}_i^2)^2 = \\ &= V_i(x_i, y_i \mid \hat{x}_i, \hat{y}_i, \mathbf{F}) \stackrel{\text{def}}{=} \|\mathbf{e}(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)\|^2 \end{aligned}$$

which is what we needed in (14)



$\mathbf{Z}_i = (u^1, v^1, u^2, v^2)$  – measurement

algebraic error:  $\epsilon(\hat{\mathbf{Z}}_i) \stackrel{\text{def}}{=} \hat{\mathbf{y}}_i^\top \mathbf{F} \hat{\mathbf{x}}_i \quad (= 0)$

**Sampson's idea:** Linearize  $\epsilon(\hat{\mathbf{Z}}_i)$  (with hat!) at  $\mathbf{Z}_i$  (no hat!) and estimate  $\mathbf{e}(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)$  with it

## ► Sampson's Idea

Linearize  $\varepsilon(\hat{\mathbf{Z}}_i)$  at  $\mathbf{Z}_i$  per correspondence and estimate  $e(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)$  with it

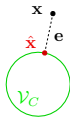
have:  $\varepsilon(\mathbf{Z}_i)$ , want:  $e(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)$

$$\varepsilon(\hat{\mathbf{Z}}_i) \approx \varepsilon(\mathbf{Z}_i) + \underbrace{\frac{\partial \varepsilon(\mathbf{Z}_i)}{\partial \mathbf{Z}_i}}_{\mathbf{J}(\mathbf{Z}_i)} \underbrace{(\hat{\mathbf{Z}}_i - \mathbf{Z}_i)}_{e(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)} \stackrel{\text{def}}{=} \varepsilon(\mathbf{Z}_i) + \mathbf{J}(\mathbf{Z}_i) e(\hat{\mathbf{Z}}_i, \mathbf{Z}_i) \stackrel{!}{=} 0$$

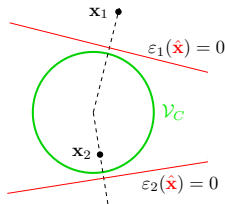
### Illustration on circle fitting

We are estimating distance from point  $\mathbf{x}$  to circle  $\mathcal{V}_C$  of radius  $r$  in canonical position. The circle is  $\varepsilon(\mathbf{x}) = \|\mathbf{x}\|^2 - r^2 = 0$ . Then

$$\varepsilon(\hat{\mathbf{x}}) \approx \varepsilon(\mathbf{x}) + \underbrace{\frac{\partial \varepsilon(\mathbf{x})}{\partial \mathbf{x}}}_{\mathbf{J}(\mathbf{x})=2\mathbf{x}^\top} \underbrace{(\hat{\mathbf{x}} - \mathbf{x})}_{e(\hat{\mathbf{x}}, \mathbf{x})} = \dots = 2\mathbf{x}^\top \hat{\mathbf{x}} - (r^2 + \|\mathbf{x}\|^2) \stackrel{\text{def}}{=} \varepsilon_L(\hat{\mathbf{x}})$$

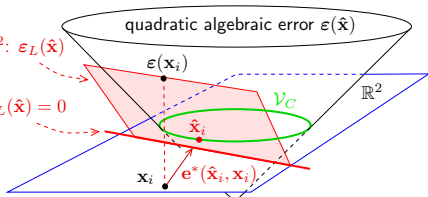


and  $\varepsilon_L(\hat{\mathbf{x}}) = 0$  is a line with normal  $\frac{\mathbf{x}}{\|\mathbf{x}\|}$  and intercept  $\frac{r^2 + \|\mathbf{x}\|^2}{2\|\mathbf{x}\|}$  **not tangent to  $\mathcal{V}_C$ , outside!**



linear function over  $\mathbb{R}^2$ :  $\varepsilon_L(\hat{\mathbf{x}})$

line in  $\mathbb{R}^2$ :  $\varepsilon_L(\hat{\mathbf{x}}) = 0$



## ► Sampson Error Approximation

In general, the Taylor expansion is

$$\varepsilon(\mathbf{Z}_i) + \underbrace{\frac{\partial \varepsilon(\mathbf{Z}_i)}{\partial \mathbf{Z}_i}}_{\mathbf{J}_i(\mathbf{Z}_i)} \underbrace{(\hat{\mathbf{Z}}_i - \mathbf{Z}_i)}_{\mathbf{e}(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)} = \underbrace{\varepsilon(\mathbf{Z}_i)}_{\varepsilon_i \in \mathbb{R}^n} + \underbrace{\mathbf{J}(\mathbf{Z}_i)}_{\mathbf{J}_i \in \mathbb{R}^{n,d}} \underbrace{\mathbf{e}(\hat{\mathbf{Z}}_i, \mathbf{Z}_i)}_{\mathbf{e}_i \in \mathbb{R}^d} \stackrel{!}{=} 0$$

to find  $\hat{\mathbf{Z}}_i$  closest to  $\mathbf{Z}_i$ , we estimate  $\mathbf{e}_i$  from  $\varepsilon_i$  by minimizing per correspondence  $\mathbf{X}_i$

$$\mathbf{e}_i^* = \arg \min_{\mathbf{e}_i} \|\mathbf{e}_i\|^2 \quad \text{subject to} \quad \varepsilon_i + \mathbf{J}_i \mathbf{e}_i = 0$$

which gives a closed-form solution

⊗ P1; 1pt: derive  $\mathbf{e}_i^*$

$$\begin{aligned} \mathbf{e}_i^* &= -\mathbf{J}_i^\top (\mathbf{J}_i \mathbf{J}_i^\top)^{-1} \varepsilon_i \\ \|\mathbf{e}_i^*\|^2 &= \varepsilon_i^\top (\mathbf{J}_i \mathbf{J}_i^\top)^{-1} \varepsilon_i \end{aligned}$$

- note that  $\mathbf{J}_i$  is not invertible!
- we often do not need  $\hat{\mathbf{Z}}_i$ , just the squared distance  $\|\mathbf{e}_i\|^2$  exception: triangulation → Slide 100
- the unknown parameters  $\mathbf{F}$  are inside:  $\mathbf{e}_i = \mathbf{e}_i(\mathbf{F})$ ,  $\varepsilon_i = \varepsilon_i(\mathbf{F})$ ,  $\mathbf{J}_i = \mathbf{J}_i(\mathbf{F})$

## ► Sampson Error: Result for Fundamental Matrix Estimation

The fundamental matrix estimation problem becomes

$$\mathbf{F}^* = \arg \min_{\mathbf{F}, \text{rank } \mathbf{F}=2} \sum_{i=1}^k e_i^2(\mathbf{F})$$

Let  $\mathbf{F} = [\mathbf{F}_1 \quad \mathbf{F}_2 \quad \mathbf{F}_3]$  (per columns) =  $\begin{bmatrix} (\mathbf{F}^1)^\top \\ (\mathbf{F}^2)^\top \\ (\mathbf{F}^3)^\top \end{bmatrix}$  (per rows),  $\mathbf{S} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ , then

### Sampson

$$\varepsilon_i = \mathbf{y}_i^\top \mathbf{F} \mathbf{x}_i \quad \varepsilon_i \in \mathbb{R} \quad \text{scalar algebraic error from Slide 81}$$

$$\mathbf{J}_i = \left[ \frac{\partial \varepsilon_i}{\partial u_i^1}, \frac{\partial \varepsilon_i}{\partial v_i^1}, \frac{\partial \varepsilon_i}{\partial u_i^2}, \frac{\partial \varepsilon_i}{\partial v_i^2} \right] \quad \mathbf{J}_i \in \mathbb{R}^{1,4} \quad \text{derivatives over point coords.}$$

$$e_i^2(\mathbf{F}) = \frac{\varepsilon_i^2}{\|\mathbf{J}_i\|^2} \quad e_i \in \mathbb{R} \quad \text{Sampson error}$$

$$\mathbf{J}_i = \left[ (\mathbf{F}_1)^\top \mathbf{y}_i, (\mathbf{F}_2)^\top \mathbf{y}_i, (\mathbf{F}^1)^\top \mathbf{x}_i, (\mathbf{F}^2)^\top \mathbf{x}_i \right] \quad e_i^2(\mathbf{F}) = \frac{(\mathbf{y}_i^\top \mathbf{F} \mathbf{x}_i)^2}{\|\mathbf{S} \mathbf{F} \mathbf{x}_i\|^2 + \|\mathbf{S} \mathbf{F}^\top \mathbf{y}_i\|^2}$$

- Sampson correction 'normalizes' the algebraic error
- automatically copes with multiplicative factors  $\mathbf{F} \mapsto \lambda \mathbf{F}$
- actual optimization not yet covered  $\rightarrow$  Slide 103

## ► Back to Triangulation: The Golden Standard Method

We are given  $\mathbf{P}_1, \mathbf{P}_2$  and a single correspondence  $x \leftrightarrow y$  and we look for 3D point  $\mathbf{X}$  projecting to  $x$  and  $y$ . → Slide 85

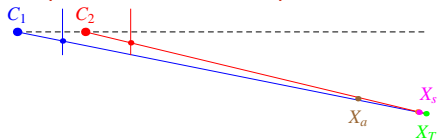
### Idea:

1. compute  $\mathbf{F}$  from  $\mathbf{P}_1, \mathbf{P}_2$ , e.g.  $\mathbf{F} = (\mathbf{Q}_1 \mathbf{Q}_2^{-1})^\top [\mathbf{q}_1 - (\mathbf{Q}_1 \mathbf{Q}_2^{-1}) \mathbf{q}_2]_\times$
2. correct measurement by the linear estimate of the correction vector → Slide 98

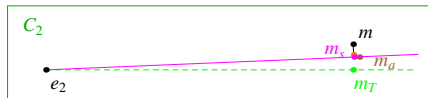
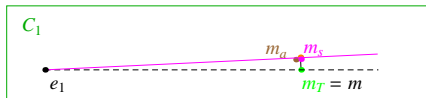
$$\begin{bmatrix} \hat{u}^1 \\ \hat{v}^1 \\ \hat{u}^2 \\ \hat{v}^2 \end{bmatrix} \approx \begin{bmatrix} u^1 \\ v^1 \\ u^2 \\ v^2 \end{bmatrix} - \frac{\varepsilon}{\|\mathbf{J}\|^2} \mathbf{J}^\top = \begin{bmatrix} u^1 \\ v^1 \\ u^2 \\ v^2 \end{bmatrix} - \frac{\underline{\mathbf{y}}^\top \mathbf{F} \underline{\mathbf{x}}}{\|\mathbf{S} \mathbf{F} \underline{\mathbf{x}}\|^2 + \|\mathbf{S} \mathbf{F}^\top \underline{\mathbf{y}}\|^2} \begin{bmatrix} (\mathbf{F}_1)^\top \underline{\mathbf{y}} \\ (\mathbf{F}_2)^\top \underline{\mathbf{y}} \\ (\mathbf{F}^1)^\top \underline{\mathbf{x}} \\ (\mathbf{F}^2)^\top \underline{\mathbf{x}} \end{bmatrix}$$

3. use the SVD algorithm with numerical conditioning → Slide 86

### Ex (cont'd from Slide 89):



- $X_T$  – noiseless ground truth position
- – reprojection error minimizer
- $X_s$  – Sampson-corrected algebraic error minimizer
- $X_a$  – algebraic error minimizer
- $m$  – measurement ( $m_T$  with noise in  $v^2$ )



# Levenberg-Marquardt (LM) Iterative Estimation

Consider error function  $\mathbf{e}_i(\boldsymbol{\theta}) = f(\mathbf{x}_i, \mathbf{y}_i, \boldsymbol{\theta}) \in \mathbb{R}^m$ , with  $\mathbf{x}_i, \mathbf{y}_i$  given,  $\boldsymbol{\theta} \in \mathbb{R}^q$  unknown  
 $\theta = \mathbf{F}$ ,  $q = 9$ ,  $m = 1$  for f.m. estimation

**Our goal:**  $\boldsymbol{\theta}^* = \arg \min_{\boldsymbol{\theta}} \sum_{i=1}^k \|\mathbf{e}_i(\boldsymbol{\theta})\|^2$

**Idea 1** (Gauss-Newton approximation): proceed iteratively for  $s = 0, 1, 2, \dots$

$$\boldsymbol{\theta}^{s+1} := \boldsymbol{\theta}^s + \mathbf{d}_s, \quad \text{where} \quad \mathbf{d}_s = \arg \min_{\mathbf{d}} \sum_{i=1}^k \|\mathbf{e}_i(\boldsymbol{\theta}^s + \mathbf{d})\|^2 \quad (15)$$

$$\mathbf{e}_i(\boldsymbol{\theta}^s + \mathbf{d}) \approx \mathbf{e}_i(\boldsymbol{\theta}^s) + \mathbf{L}_i \mathbf{d},$$

$$(\mathbf{L}_i)_{jl} = \frac{\partial (\mathbf{e}_i(\boldsymbol{\theta}))_j}{\partial (\boldsymbol{\theta})_l}, \quad \mathbf{L}_i \in \mathbb{R}^{m,q} \quad \text{typically a long matrix}$$

Then the solution to Problem (15) is a set of normal eqs

$$-\underbrace{\sum_{i=1}^k \mathbf{L}_i^\top \mathbf{e}_i(\boldsymbol{\theta}^s)}_{\mathbf{e} \in \mathbb{R}^{q,1}} = \underbrace{\left( \sum_{i=1}^k \mathbf{L}_i^\top \mathbf{L}_i \right)}_{\mathbf{L} \in \mathbb{R}^{q,q}} \mathbf{d}_s, \quad (16)$$

- $\mathbf{d}_s$  can be solved for by Gaussian elimination using Choleski decomposition of  $\mathbf{L}$   
 $\mathbf{L}$  symmetric  $\Rightarrow$  use Choleski, almost  $2\times$  faster than Gauss-Seidel, see bundle adjustment  
slide 134
- such updates do not lead to stable convergence  $\rightarrow$  ideas of Levenberg and Marquardt



**Idea 2** (Levenberg): replace  $\sum_i \mathbf{L}_i^\top \mathbf{L}_i$  with  $\sum_i \mathbf{L}_i^\top \mathbf{L}_i + \lambda \mathbf{I}$  for some damping factor  $\lambda \geq 0$

**Idea 3** (Marquardt): replace  $\lambda \mathbf{I}$  with  $\lambda \sum_i \text{diag}(\mathbf{L}_i^\top \mathbf{L}_i)$  to adapt to local curvature:

$$-\sum_{i=1}^k \mathbf{L}_i^\top \mathbf{e}_i(\boldsymbol{\theta}^s) = \left( \sum_{i=1}^k (\mathbf{L}_i^\top \mathbf{L}_i + \lambda \text{diag} \mathbf{L}_i^\top \mathbf{L}_i) \right) \mathbf{d}_s$$

**Idea 4** (Marquardt): adaptive  $\lambda$       small  $\lambda \rightarrow$  Gauss-Newton, large  $\lambda \rightarrow$  gradient descend

1. choose  $\lambda \approx 10^{-3}$  and compute  $\mathbf{d}_s$
2. if  $\sum_i \|\mathbf{e}_i(\boldsymbol{\theta}^s + \mathbf{d}_s)\|^2 < \sum_i \|\mathbf{e}_i(\boldsymbol{\theta}^s)\|^2$  then accept  $\mathbf{d}_s$  and set  $\lambda := \lambda/10$ ,  $s := s + 1$
3. otherwise set  $\lambda := 10\lambda$  and recompute  $\mathbf{d}_s$

- sometimes different constants are needed for the 10 and  $10^{-3}$
- note that  $\mathbf{L}_i \in \mathbb{R}^{m,q}$  (long matrix) but each contribution  $\mathbf{L}_i^\top \mathbf{L}_i$  is a square singular  $q \times q$  matrix (always singular for  $k < q$ )
- error can be made robust to outliers, see the trick on Slide 106
- we have approximated the least squares Hessian by ignoring second derivatives of the error function (Gauss-Newton approximation)      See [Triggs et al. 1999, Sec. 4.3]
- $\lambda$  helps avoid the consequences of gauge freedom  $\rightarrow$  Slide 136

# LM with Sampson Error for Fundamental Matrix Estimation

**Sampson** (derived by linearization over point coordinates  $u^1, v^1, u^2, v^2$ )

$$e_i^2(\mathbf{F}) = \frac{\varepsilon_i^2}{\|\mathbf{J}_i\|^2} = \frac{(\mathbf{y}_i^\top \mathbf{F} \mathbf{x}_i)^2}{\|\mathbf{S} \mathbf{F} \mathbf{x}_i\|^2 + \|\mathbf{S} \mathbf{F}^\top \mathbf{y}_i\|^2} \quad \mathbf{S} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

**LM** (by linearization over parameters  $\mathbf{F}$ )

$$\mathbf{L}_i = \frac{\partial e_i(\mathbf{F})}{\partial \mathbf{F}} = \frac{1}{2\|\mathbf{J}_i\|} \left[ \left( \mathbf{y}_i - \frac{2e_i}{\|\mathbf{J}_i\|} \mathbf{S} \mathbf{F} \mathbf{x}_i \right) \mathbf{x}_i^\top + \mathbf{y}_i \left( \mathbf{x}_i - \frac{2e_i}{\|\mathbf{J}_i\|} \mathbf{S} \mathbf{F}^\top \mathbf{y}_i \right)^\top \right]$$

- $\mathbf{L}_i$  is a  $3 \times 3$  matrix, must be reshaped to dimension-9 vector
- $\mathbf{x}_i$  and  $\mathbf{y}_i$  in Sampson error are normalized to unit homogeneous coordinate
- reinforce rank  $\mathbf{F} = 2$  after each LM update to stay in the fundamental matrix manifold and  $\|\mathbf{F}\| = 1$  to avoid gauge freedom (by SVD, see Slide 104)
- LM linearization could be done by numerical differentiation (small dimension)

## ► Local Optimization for Fundamental Matrix Estimation

Given a set  $\{(x_i, y_i)\}_{i=1}^k$  of  $k > 7$  inlier correspondences, compute an efficient estimate for fundamental matrix  $\mathbf{F}$ .

1. Find the conditioned ( $\rightarrow$  Slide 88) 7-point  $\mathbf{F}_0$  ( $\rightarrow$  Slide 81) from a suitable 7-tuple
2. Improve the  $\mathbf{F}_0^*$  using the LM optimization ( $\rightarrow$  Slides 101–102) and the Sampson error ( $\rightarrow$  Slide 103) on all inliers, reinforce rank-2, unit-norm  $\mathbf{F}_k^*$  after each LM iteration using SVD
  - if there are no wrong matches (outliers), this gives a local optimum
  - contamination of (inlier) correspondences by outliers may wreak havoc with this algorithm
  - the full problem involves finding the inliers!
  - in addition, we need a mechanism for jumping out of local minima (and exploring the space of all fundamental matrices)

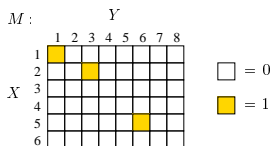
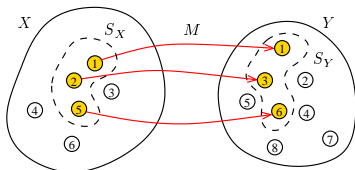
# ► The Full Problem of Matching and Fundamental Matrix Estimation

**Problem:** Given two sets of image points  $X = \{x_i\}_{i=1}^m$  and  $Y = \{y_j\}_{j=1}^n$  and their descriptors  $D$ , find the most probable

1. inliers  $S_X \subseteq X, S_Y \subseteq Y$
2. one-to-one perfect matching  $M: S_X \rightarrow S_Y$
3. fundamental matrix  $\mathbf{F}$  such that  $\text{rank } \mathbf{F} = 2$
4. such that for each  $x_i \in S_X$  and  $y_j = M(x_i)$  it is probable that
  - a. the image descriptor  $D(x_i)$  is similar to  $D(y_j)$ , and
  - b. the total geometric error  $\sum_{i,j} e_{ij}^2(\mathbf{F})$  is small
5. inlier-outlier and outlier-outlier matches are improbable

perfect matching: 1-factor of the bipartite graph

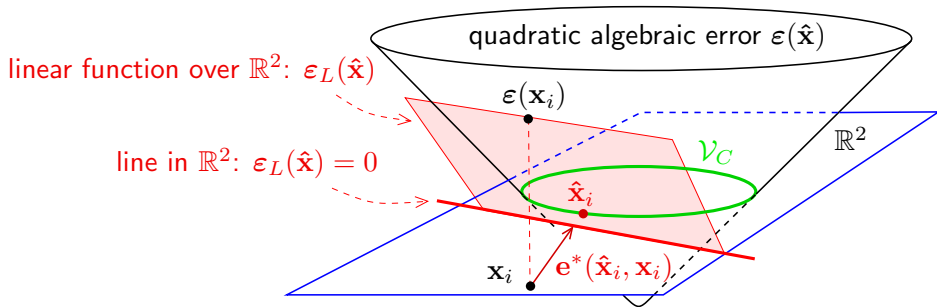
note a slight change in notation:  $e_{ij}$

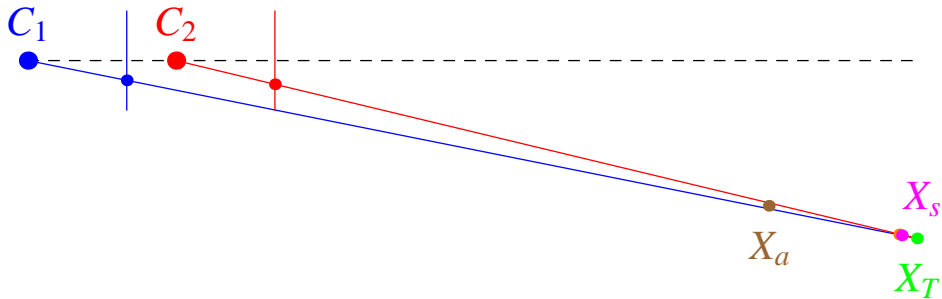


$$(M^*, \mathbf{F}^*) = \arg \max_{M, \mathbf{F}} p(M, \mathbf{F} | X, Y, D) \quad (17)$$

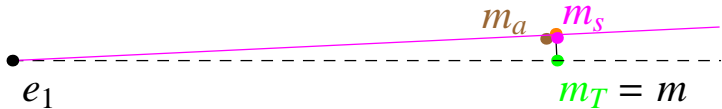
- probabilistic model: an efficient language for task formulation
- the (17) is a p.d.f. for all the involved variables (there is a constant number of variables!)
- binary matching table  $M_{ij} \in \{0, 1\}$  of fixed size  $m \times n$ 
  - each row/column contains at most one unity
  - zero rows/columns correspond to unmatched point  $x_i/y_j$

Thank You

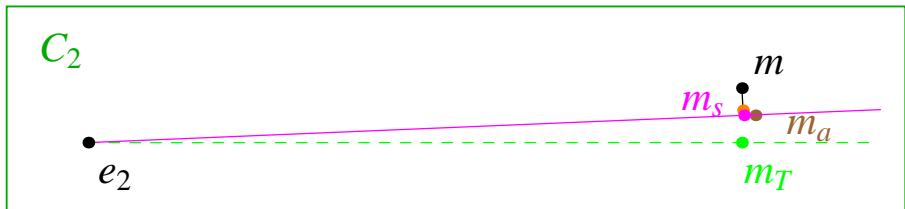




$C_1$









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