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## - 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 $y$

$$
\lambda_{1} \underline{\mathbf{x}}=\mathbf{P}_{1} \underline{\mathbf{X}}, \quad \lambda_{2} \underline{\mathbf{y}}=\mathbf{P}_{2} \underline{\mathbf{X}}, \quad \underline{\mathbf{x}}=\left[\begin{array}{c}
u^{1} \\
v^{1} \\
1
\end{array}\right], \quad \underline{\mathbf{y}}=\left[\begin{array}{c}
u^{2} \\
v^{2} \\
1
\end{array}\right], \quad \mathbf{P}_{i}=\left[\begin{array}{c}
\left(\mathbf{p}_{1}^{i}\right)^{\top} \\
\left(\mathbf{p}_{2}^{i}\right)^{\top} \\
\left(\mathbf{p}_{3}^{i}\right)^{\top}
\end{array}\right]
$$

## Linear triangulation method

$$
\begin{aligned}
& u^{1}\left(\mathbf{p}_{3}^{1}\right)^{\top} \underline{\mathbf{X}}=\left(\mathbf{p}_{1}^{1}\right)^{\top} \underline{\mathbf{X}}, u^{2}\left(\mathbf{p}_{3}^{2}\right)^{\top} \underline{\mathbf{X}}=\left(\mathbf{p}_{1}^{2}\right)^{\top} \underline{\mathbf{X}}, \\
& v^{1}\left(\mathbf{p}_{3}^{1}\right)^{\top} \underline{\mathbf{X}}=\left(\mathbf{p}_{2}^{1}\right)^{\top} \underline{\mathbf{X}}, \longleftrightarrow v^{2}\left(\mathbf{p}_{3}^{2}\right)^{\top} \underline{\mathbf{X}}=\left(\mathbf{p}_{2}^{2}\right)^{\top} \underline{\mathbf{X}},
\end{aligned}
$$

Gives

$$
\begin{equation*}
\mathbf{D} \underline{X}=\mathbf{0} \tag{12}
\end{equation*}
$$

## - The Least-Squares Triangulation by SVD

- if $\mathbf{D}$ is full-rank we may minimize the algebraic least-squares error
$x=\arg \min _{q} \varepsilon^{2}(q)$

$$
\varepsilon^{2}(\underline{\mathbf{X}})=\|\mathbf{D} \underline{\mathbf{X}}\|^{2}
$$

$$
\text { s.t. }\|\underline{\mathbf{X}}\|=1
$$

$$
\underline{\mathbf{X}} \in \mathbb{R}^{4} \quad \lambda X \equiv X
$$

- let $\mathbf{D}_{i}$ be the $i$-th row of $\mathbf{D}$, then

$$
[U, O, V]=\operatorname{sud}(D) ;
$$

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

$$
\left(D_{i} X\right)^{\top=1}\left(D_{i} X\right)=X^{i=1} D_{i}^{\top} D_{i} X
$$

- 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 1996, Sec. 2.5]

$$
\sigma_{1}^{2} \geq \cdots \geq \sigma_{4}^{2} \geq 0 \quad \text { and } \quad \mathbf{u}_{l}^{\top} \mathbf{u}_{m}= \begin{cases}0 & \text { if } l \neq m \\ 1 & \text { otherwise }\end{cases}
$$

- then

$$
\underline{\mathbf{X}}=\arg \min _{\mathbf{q},\|\mathbf{q}\|=1} \mathbf{q}^{\top} \mathbf{Q} \mathbf{q}=\mathbf{u}_{4}, \quad \mathbf{q}^{\top} \mathbf{Q} \mathbf{q}=\sum_{j=1}^{4} \sigma_{j}^{2} \underbrace{\mathbf{q}^{\top} \mathbf{u}_{j}} \underbrace{\mathbf{u}_{j}^{\top}} \mathbf{q}=\sum_{j=1}^{4} \sigma_{j}^{2}\left(\mathbf{u}_{j}^{\top} \mathbf{q}\right)^{2}
$$

we have a sum of non-negative elements $0 \leq\left(\mathbf{u}_{j}^{\top} \mathbf{q}\right)^{2} \leq 1$, let $\mathbf{q}=\mathbf{u}_{4}+\overline{\mathbf{q}}$ s.t. $\overline{\mathbf{q}} \perp \mathbf{u}_{4}$, then

$$
\mathbf{q}^{\top} \mathbf{Q} \mathbf{q}=\sigma_{4}^{2}+\sum_{j=1}^{\star 3} \sigma_{j}^{2}\left(\mathbf{u}_{j}^{\top} \overline{\mathbf{q}}\right)^{2} \geq \sigma_{4}^{2}
$$

## -cont'd

- if $\sigma_{4} \ll \sigma_{3}$, there is a unique solution $\underline{\mathbf{X}}=\mathbf{u}_{4}$ with residual error $(\mathbf{D} \underline{\mathbf{X}})^{2}=\sigma_{4}^{2}$
the quality (conditioning) of the solution may be expressed as $q=\sigma_{3} / \sigma_{4}$ (greater is better)

Matlab code for the least-squares solver:

$$
\begin{aligned}
& {[\mathrm{U}, \mathrm{O}, \mathrm{~V}]=\operatorname{svd}(\mathrm{D}) ;} \\
& \mathrm{X}=\mathrm{V}(:, \mathrm{end}) ; \\
& \mathrm{q}=\mathrm{O}(3,3) / \mathrm{O}(4,4) ;
\end{aligned}
$$

$\circledast \mathrm{P} 1 ; 2$ pt: Why did we decompose $\mathbf{D}$ and not $\mathbf{Q}=\mathbf{D}^{\top} \mathbf{D}$ ? Could we use QR decomposition instead of SVD?

## -Numerical Conditioning

- The equation $\mathbf{D} \underline{X}=\mathbf{0}$ in (12) may be ill-conditioned for numerical computation, which results in a poor estimate for $\underline{\mathbf{X}}$.

Why: on a row of $\mathbf{D}$ there are big entries together with small entries, e.g. of orders projection centers in mm , image points in px

$$
\left[\begin{array}{cccc}
10^{3} & 0 & 10^{3} & 10^{6} \\
0 & 10^{3} & 10^{3} & 10^{6} \\
10^{3} & 0 & 10^{3} & 10^{6} \\
0 & 10^{3} & 10^{3} & 10^{6}
\end{array}\right]
$$



## Quick fix:

1. re-scale the problem by a regular diagonal conditioning matrix $\mathbf{S} \in \mathbb{R}^{4,4}$

$$
\mathbf{0}=\mathbf{D q q}=\underbrace{\mathbf{D}}_{\tilde{\Sigma}}{\underset{\sim}{q}}_{\mathbf{S}^{-1} \mathbf{q}}^{\mathbf{q}}=\overline{\mathbf{D}} \overline{\mathbf{q}} \quad \bar{q}=s^{-1} q \rightarrow q=s_{\bar{q}}
$$

choose $\mathbf{S}$ to make the entries in $\hat{\mathbf{D}}$ all smaller than unity in absolute value:

$$
\mathbf{S}=\operatorname{diag}\left(10^{-3}, 10^{-3}, 10^{-3}, 10^{-6}\right) \quad \mathrm{S}=\operatorname{diag}(1 . / \max (\underbrace{\max (\operatorname{abs}(\mathrm{D})}), 1))
$$

2. solve for $\overline{\mathbf{q}}$ as before
3. get the final solution as $\mathbf{q}=\mathbf{S} \overline{\mathbf{q}}$

- when SVD is used in camera resectioning, conditioning is essential for success
$\rightarrow$ Slide 65


## -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 $y$.
$\rightarrow$ Slide 85

## Idea:

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

$$
\left[\begin{array}{l}
\hat{u}^{1} \\
\hat{v}^{1} \\
\hat{u}^{2} \\
\hat{v}^{2}
\end{array}\right] \approx\left[\begin{array}{c}
u^{1} \\
v^{1} \\
u^{2} \\
v^{2}
\end{array}\right]-\frac{\varepsilon}{\|\mathbf{J}\|^{2}} \mathbf{J}^{\top}=\left[\begin{array}{c}
u^{1} \\
v^{1} \\
u^{2} \\
v^{2}
\end{array}\right]-\frac{\mathbf{y}^{\top} \mathbf{F} \underline{\mathbf{x}}}{\|\mathbf{S F} \underline{\mathbf{x}}\|^{2}+\left\|\mathbf{S F}^{\top} \underline{\mathbf{y}}\right\|^{2}}\left[\begin{array}{l}
\left(\mathbf{F}_{1}\right)^{\top} \mathbf{y} \\
\left(\mathbf{F}_{2}\right)^{\top} \mathbf{y} \\
\left(\mathbf{F}^{1}\right)^{\top} \mathbf{x} \\
\left(\mathbf{F}^{2}\right)^{\top} \mathbf{x}
\end{array}\right]
$$

3. use the SVD algorithm with numerical conditioning

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 $v^{2}$ )



## Optimal Triangulation for the Geeks

- detected image points $x, y$ do not satisfy epipolar geometry exactly
- as a result optical rays do not intersect in space, we must correct the image points to $\hat{x}, \hat{y}$ first


1. given epipolar line $l_{1}$ and $l_{2}, \mathbf{l}_{2} \simeq \mathbf{F}\left[\underline{e}_{1}\right]_{\times} \underline{l}_{1}$ the $\hat{x}, \hat{y}$ are the closest points on $l_{1}, l_{2}$
2. parameterize all possible $l_{1}$ by $\theta$

- find $\theta$ after translating $\underline{\mathbf{x}}, \underline{\mathbf{y}}$ to $(0,0,1)$, rotating the epipoles to $\left(1,0, f_{1}\right),\left(1,0, f_{2}\right)$, and parameterising $\mathbf{l}_{1}=(0, \theta, 1) \times\left(1,0, f_{1}\right)$

3. minimise the error

$$
\theta^{*}=\arg \min _{\theta} d^{2}\left(x, l_{1}(\theta)\right)+d^{2}\left(y, l_{2}(\theta)\right)
$$

the problem reduces to 6-th degree polynomial root finding, see [H\&Z, Sec 12.5.2] 4. compute $\hat{x}, \hat{y}$ and triangulate using the linear method on Slide 85

- the midpoint of the common perpendicular to both optical rays gives about $50 \%$ greater error in 3D
- a fully optimal procedure requires error re-definition in order to get the most probable $\hat{x}, \hat{y}$


## - We Have Added to The ZOO

Continuation from Slide 71

| problem | given | unknown | slide |
| :--- | :--- | :--- | :---: |
| resectioning | 6 world-img correspondences $\left\{\left(X_{i}, m_{i}\right)\right\}_{i=1}^{6}$ | $\mathbf{P}$ | 65 |
| exterior orientation | $\mathbf{K}, 3$ world-img correspondences $\left\{\left(X_{i}, m_{i}\right)\right\}_{i=1}^{3}$ | $\mathbf{R}, \mathbf{C}$ | 69 |
| fundamental matrix | 7 img-img correspondences $\left\{\left(m_{i}, m_{i}^{\prime}\right)\right\}_{i=1}^{7}$ | $\mathbf{F}$ | 81 |
| relative orientation | $\mathbf{K}, 5$ img-img correspondences $\left\{\left(m_{i}, m_{i}^{\prime}\right)\right\}_{i=1}^{5}$ | $\mathbf{R}, \mathbf{t}$ | 84 |
| triangulation | 1 img-img correspondence $\left(m_{i}, m_{i}^{\prime}\right)$ | $X$ | 85 |

A bigger ZOO at http://cmp.felk.cvut.cz/minimal/

## calibrated problems

- have fewer degenerate configurations
- can do with fewer points (good for geometry proposal generators $\rightarrow$ Slide 113)
- algebraic error optimization (with SVD) makes sense in resectioning and triangulation only
- but it is not the best method; we will now focus on 'optimizing optimally'


## Part V

## Optimization for 3D Vision

(5) Algebraic Error Optimization
(6) The Concept of Error for Epipolar Geometry
(7) Levenberg-Marquardt's Iterative Optimization

8 The Correspondence Problem
(9) Optimization by Random Sampling

## covered by

[1] [H\&Z] Secs: 11.4, 11.6, 4.7
[2] Fischler, M.A. and Bolles, R.C . Random Sample Consensus: A Paradigm for Model Fitting with Applications to Image Analysis and Automated Cartography. Communications of the ACM 24(6):381-395, 1981
additional references
P. D. Sampson. Fitting conic sections to 'very scattered' data: An iterative refinement of the Bookstein algorithm. Computer Vision, Graphics, and Image Processing, 18:97-108, 1982.
O. Chum, J. Matas, and J. Kittler. Locally optimized RANSAC. In Proc DAGM, LNCS 2781:236-243. Springer-Verlag, 2003.
O. Chum, T. Werner, and J. Matas. Epipolar geometry estimation via RANSAC benefits from the oriented edibolar constraint. In Proc ICPR. vol 1:112-115. 2004.

## -The Concept of Error for Epipolar Geometry

Problem: Given at least 8 corresponding points $x_{i} \leftrightarrow y_{j}$ in a general position, estimate the most likely (or most probable) fundamental matrix $\mathbf{F}$.

$$
\text { measurements } \quad \mathbf{x}_{i}=\left(u_{i}^{1}, v_{i}^{1}\right), \quad \mathbf{y}_{i}=\left(u_{i}^{2}, v_{i}^{2}\right), \quad i=1,2, \ldots, k, \quad k \geq 8
$$



- detected points $x_{i}, y_{i}$; the correspondence set is $S=\left\{\left(x_{i}, y_{i}\right)\right\}_{i=1}^{k}$
- corrected points $\hat{x}_{i}, \hat{y}_{i}$; the set is $\hat{S}=\left\{\left(\hat{x}_{i}, \hat{y}_{i}\right)\right\}_{i=1}^{k}$
- corrected points satisfy the epipolar geometry exactly $\underline{\hat{\mathbf{y}}}_{i}^{\top} \mathbf{F} \underline{\hat{x}}_{i}=0$ for all $i=1, \ldots, k$
- small correction is more probable
- ok, but we need to choose a definite error function for optimization that is tractable
- the solution for calibrated cameras (unknown $\mathbf{E}$ ) is essentially the same and is not mentioned here explicitly


## -cont'd

- Let $V(\cdot)$ be a positive semi-definite 'energy function'
- e.g., per correspondence,
$-\log p$

$$
\begin{equation*}
V_{i}\left(x_{i}, y_{i} \mid \hat{x}_{i}, \hat{y}_{i}, \mathbf{F}\right)=\left\|\mathbf{x}_{i}-\hat{\mathbf{x}}_{i}\right\|^{2}+\left\|\mathbf{y}_{i}-\hat{\mathbf{y}}_{i}\right\|^{2} \tag{13}
\end{equation*}
$$

- the total (negative) log-likelihood (of all data) then is

$$
L(S \mid \hat{S}, \mathbf{F})=\sum_{i=1}^{k} V_{i}\left(x_{i}, y_{i} \mid \hat{x}_{i}, \hat{y}_{i}, \mathbf{F}\right)
$$

- and the optimization problem is

$$
\begin{equation*}
\left(\hat{S}^{*}, \mathbf{F}^{*}\right)=\arg \min _{\substack{\mathbf{F} \\ \operatorname{rank} \mathbf{F}=2}} \min _{\substack{\hat{S} \\ \underline{\hat{\mathbf{y}}}_{i}^{\top} \mathbf{F} \underline{\hat{x}}_{i}}} \sum_{i=1}^{k} V_{i}\left(x_{i}, y_{i} \mid \hat{x}_{i}, \hat{y}_{i}, \mathbf{F}\right) \tag{14}
\end{equation*}
$$

we mention 3 approaches

1. direct optimization of 'geometric error' over all variables $\hat{S}, \mathbf{F}$
2. approximate minimization of $L(S \mid \hat{S}, \mathbf{F})$ over $\hat{S}$ followed by minimization over $\mathbf{F}$

Slide 96
3. marginalization of $L(S, \hat{S} \mid \mathbf{F})$ over $\hat{S}$ followed by minimization over $\mathbf{F}$

## Method 1: Geometric Error Optimization

- we need to encode the constraints $\hat{\mathbf{y}}_{i} \mathbf{F} \hat{\underline{x}}_{i}=0, \operatorname{rank} \mathbf{F}=2$
- 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
$(\hat{x}, \hat{y}) \rightarrow x$
$\mathbf{P}_{1}=\left[\begin{array}{ll}\mathbf{I} & \mathbf{0}\end{array}\right]$,
$\mathbf{P}_{2}=\left[\left[\mathbf{e}_{2}\right]_{\times} \mathbf{F}+\underline{\mathbf{e}}_{2} \underline{e}_{1}^{\top}\right.$
$\mathbf{e}_{2}$ ]
$\circledast$ H3; 2pt: Verify that $\mathbf{F}$ is a f.m. of $\mathbf{P}_{1}, \mathbf{P}_{2}$, for instance that $\mathbf{F} \simeq \mathbf{Q}_{2}^{-\top} \mathbf{Q}_{1}^{\top}\left[\mathbf{e}_{1}\right]_{\times}$

1. compute $\mathbf{F}^{(0)}$ by the 7-point algorithm

Slide 81
2. construct camera $\mathbf{P}_{2}^{(0)}$ from $\mathbf{F}^{(0)}$
3. triangulate 3D points $\hat{X}_{i}^{(0)}$ from correspondences $\left(x_{i}, y_{i}\right)$ for all $i=1, \ldots, k$ Slide 85
4. express the energy function as reprojection error

$$
W_{i}\left(x_{i}, y_{i} \mid \hat{X}_{i}, \mathbf{P}_{2}\right)=\left\|\mathbf{x}_{i}-\hat{\mathbf{x}}_{i}\right\|^{2}+\left\|\mathbf{y}_{i}-\hat{\mathbf{y}}_{i}\right\|^{2} \quad \text { where } \quad \hat{\underline{\mathbf{x}}}_{i} \simeq \mathbf{P}_{1} \underline{\underline{\mathbf{x}}}_{i}, \underline{\hat{\mathbf{y}}}_{i} \simeq \mathbf{P}_{2}(\mathbf{F}) \underline{\hat{\mathbf{x}}}_{i}
$$

5. starting from $\mathbf{P}_{2}^{(0)}, \hat{X}^{(0)}$ minimize

$$
\left(\hat{X}^{*}, \mathbf{P}_{2}^{*}\right)=\underset{\mathbf{P}_{2}, \hat{X}}{\arg \min _{i=1}} \sum_{i}^{k} W_{i}\left(x_{i}, y_{i} \mid \hat{X}_{i}, \mathbf{P}_{2}\right)
$$

6. compute $\mathbf{F}$ from $\mathbf{P}_{1}, \mathbf{P}_{2}^{*}$

- $3 k+12$ 'parameters' to be found: latent: $\hat{\mathbf{X}}_{i}$, for all $i$ (correspondences!), non-latent: $\mathbf{P}_{2}$
- there are pitfalls; this is essentially bundle adjustment; we will return to this later Slide 139

Thank You

$C_{1}$



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