Choleski Decomposition for B. A.

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

find
$$\mathbf{d}_s$$
 such that $-\sum_{r=1}^k \mathbf{L}_r^\top \nu_r(\theta^s) = \left(\sum_{r=1}^k \mathbf{L}_r^\top \mathbf{L}_r + \lambda \operatorname{diag} \mathbf{L}_r^\top \mathbf{L}_r\right) \mathbf{d}_s$

This is a linear set of equations Ax = b, where

- A is very large approx. $3 \cdot 10^4 \times 3 \cdot 10^4$ for a small problem of 10000 points and 5 cameras
- A is sparse and symmetric, \mathbf{A}^{-1} is dense

Choleski: Every symmetric positive definite matrix A can be decomposed to $A = LL^{T}$, 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 solving $\mathbf{L} \underbrace{\mathbf{L}}_{\mathbf{c}}^{\top} \mathbf{x} = \mathbf{b}$

direct matrix inversion is prohibitive

2. solve for \mathbf{x} in two passes:

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

• Choleski decomposition is fast (does not touch zero blocks)

non-zero elements are $9p + 121c + 66pc \approx 3.4 \cdot 10^6$; 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 [Triggs et al. 1999]
- λ controls the definiteness

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```
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 useful for arrowhead sparse matrices.
 [p,q] = size(A);
 if p ~= q, error 'Matrix must be 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 must be positive definite'; end
 L(i,i) = sqrt(a);
 end
end
```

► Gauge Freedom

- 1. The external frame is not fixed: See Projective Reconstruction Theorem, Slide 124 $\underline{\mathbf{m}}_i \simeq \mathbf{P}_j \underline{\mathbf{X}}_i = \mathbf{P}_j \mathbf{H}^{-1} \mathbf{H} \underline{\mathbf{X}}_i = \mathbf{P}'_j \underline{\mathbf{X}}'_i$
- 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

- fixing the external frame (e.g. a selected camera frame) explicitly or by constraints
- 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

- 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 Cayley transform see next

Minimal Representations for Rotation

- o rotation axis, $\|\mathbf{o}\| = 1$, φ rotation angle
- wanted: simple mapping to/from rotation matrices
- 1. Rodrigues' representation

$$\mathbf{R} = \mathbf{I} + \sin \varphi [\mathbf{o}]_{\times} + (1 - \cos \varphi) [\mathbf{o}]_{\times}^{2}$$
$$\sin \varphi [\mathbf{o}]_{\times} = \frac{1}{2} (\mathbf{R} - \mathbf{R}^{\top}), \quad \cos \varphi = \frac{1}{2} (\operatorname{tr} \mathbf{R} - 1)$$

- hiding φ in the vector **o** as in $[\sin \varphi \mathbf{o}]_{\times}$ is not so easy
- Cayley tried:
- 2. Cayley's representation; let $\mathbf{a}=\mathbf{o}\tan\frac{\varphi}{2}$, then

$$\begin{split} \mathbf{R} &= (\mathbf{I} + \left[\mathbf{a}\right]_{\times})(\mathbf{I} - \left[\mathbf{a}\right]_{\times})^{-1} \\ \left[\mathbf{a}\right]_{\times} &= (\mathbf{R} + \mathbf{I})^{-1}(\mathbf{R} - \mathbf{I}) \\ \mathbf{a}_1 \circ \mathbf{a}_2 &= \frac{\mathbf{a}_1 + \mathbf{a}_2 - \mathbf{a}_1 \times \mathbf{a}_2}{1 - \mathbf{a}_1^\top \mathbf{a}_2} \end{split}$$

composition of rotations $\mathbf{R} = \mathbf{R}_1 \mathbf{R}_2$

- no trigonometric functions
- cannot represent rotation by 180°
- explicit composition formula

3. exponential map $\mathbf{R} = \exp \left[\varphi \, \mathbf{o} \right]_{\times}$, inverse by Rodrigues' formula

Minimal Representations for Other Entities

- 1. with the help of rotation we can minimally represent
 - fundamental matrix

 $\mathbf{F} = \mathbf{U}\mathbf{D}\mathbf{V}^{\top}, \quad \mathbf{D} = \operatorname{diag}(d, 1, 0), \quad \mathbf{U}, \mathbf{V} \text{ are rotations}, \quad 3 + 1 + 3 = 7 \text{ DOF}$

essential matrix

$$\mathbf{E} = \left[-\mathbf{t}\right]_{\times} \mathbf{R}, \quad \mathbf{R} \text{ is rotation}, \quad \|\mathbf{b}\| = 1, \qquad 3+2 = 5 \text{ DOF}$$

camera

$$\mathbf{P} = \mathbf{K} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix}, \qquad 5 + 3 + 3 = 11 \text{ DOF}$$

2. homography can be represented via exponential map

$$\exp \mathbf{A} = \sum_{k=0}^{\infty} \frac{1}{k!} \mathbf{A}^k$$
 note: $\mathbf{A}^0 = \mathbf{I}$

some properties

$$\begin{split} &\exp \mathbf{0} = \mathbf{I}, \quad \exp(-\mathbf{A}) = \left(\exp \mathbf{A}\right)^{-1}, \quad \exp(\mathbf{A} + \mathbf{B}) \neq \exp(\mathbf{A}) \exp(\mathbf{B}) \\ &\exp(\mathbf{A}^{\top}) = (\exp \mathbf{A})^{\top} \text{ hence if } \mathbf{A} \text{ antisymmetric then } \exp \mathbf{A} \text{ orthogonal} \\ & (\exp(\mathbf{A}))^{\top} = \exp(\mathbf{A}^{\top}) = \exp(-\mathbf{A}) = (\exp(\mathbf{A}))^{-1} \\ &\det \exp \mathbf{A} = \exp(\operatorname{tr} \mathbf{A}) \text{ a key to homography representation:} \end{split}$$

$$\mathbf{H} = \exp \mathbf{Z} \text{ such that } \operatorname{tr} \mathbf{Z} = 0, \text{ eg. } \mathbf{Z} = \begin{bmatrix} z_{11} & z_{12} & z_{13} \\ z_{21} & z_{22} & z_{23} \\ z_{31} & z_{32} & -(z_{11} + z_{22}) \end{bmatrix}, 8 \text{ DOF}$$

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Implementing Simple Constraints

What for?

- 1. fixing external frame $\rightarrow \theta_i = \theta_i^0$
- 2. representing additional knowledge $\rightarrow \theta_i = \theta_j$

'trivial gauge' e.g. cameras share calibration matrix ${\bf K}$



• T deletes columns of L_r that correspond to fixed parameters it reduces the problem size • consistent initialisation: $\theta^0 = T \hat{\theta}^0 + t$

or filter the initialization by pseudoinverse $\theta^0\mapsto \mathbf{T}^\dagger\theta^0$

• we need not compute derivatives for $heta_j$ that correspond to all-zero rows \mathbf{T}_j

fixed params

- constraining projective entities \rightarrow minimal representations
- more complex constraints tend to make normal equations dense
- implementing constraints is safer than explicit renaming of the parameters, gives a flexibility to experiment
- other methods are much more involved, see [Triggs et al. 1999]
- BA resource: http://www.ics.forth.gr/~lourakis/sba/

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Part VII

Stereovision

- 4 Introduction
- **(5)** Epipolar Rectification
- 6 Binocular Disparity and Matching Table
- Image Likelihood
- 8 Maximum Likelihood Matching
- Oniqueness and Ordering as Occlusion Models
- Three-Label Dynamic Programming Algorithm

mostly covered by

Šára, R. How To Teach Stereoscopic Vision. Proc. ELMAR 2010 referenced as [SP]

additional references

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- M. Pollefeys, R. Koch, and L. V. Gool. A simple and efficient rectification method for general motion. In *Proc Int Conf on Computer Vision*, vol. 1:496–501, 1999.

What Are The Relative Distances?



• monocular vision already gives a rough 3D sketch because we understand the scene

What Are The Relative Distances?



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- we have no help from image interpretation here
- this is how difficult is low-level stereo we will attempt to solve

What Are The Relative Distances? (Why?)



- a combination of lack of texture and occlusion \longrightarrow ambiguous interpretation

Repetition: How Many Scenes Correspond to a Stereopair?

Consider the fence and the fortress worlds



· lack of texture is a limiting case of repetition

3D Computer Vision: VII. Stereovision (p. 144/205) のへや

How Difficult Is Stereo?



- when we do not recognize the scene and cannot use high-level constraints the problem seems difficult (right, less so in the center)
- · most stereo matching algorithms do not require scene understanding prior to matching
- the success of a model-free stereo matching algorithm is unlikely:



WTA Matching:

 for every left-image pixel find the most similar right-image pixel along the corresponding epipolar line [Marroquin 83]

Why Model-Free Stereo Fails?

- lack of an occlusion model
- lack of a continuity model



left image

 \Rightarrow structural ambiguity



right image



But What Kind of Continuity Model Applies Here?



- continuity alone is not a sufficient model
- occlusion model is more primal
- but occlusion model alone is insufficient, since it does not solve structural ambiguity

A Summary of Our Observations and an Outlook

- simple matching algorithms do not work
- · decisions on matches are not independent due to occlusions

occlusion constraint works along epipolars only

- occlusion model alone is insufficient does not resolve the structural ambiguity
- a continuity model can resolve structural ambiguity

but continuity is piecewise due to object boundaries

• in sufficiently complex scenes the only possibility is that stereopsis uses scene interpretation (or another-modality measurement)

Outlook:

- 1. represent the occlusion constraint:
 - epipolar rectification
 - disparity
 - · uniqueness as an occlusion constraint
- 2. represent piecewise continuity
 - ordering as a weak continuity model
- 3. use a consistent framework
 - looking for the most probable solution (MAP)

► Epipolar Rectification

Problem: Given fundamental matrix \mathbf{F} or camera matrices \mathbf{P}_1 , \mathbf{P}_2 , transform images sothat epipolar lines become horizontal with the same row coordinate. The result is astandard stereo pair.for easier correspondence search

Procedure:

- 1. find a pair of rectification homographies \mathbf{H}_1 and \mathbf{H}_2 .
- 2. warp images using H_1 and H_2 and modify fundamental matrix $F \mapsto H_2^{-\top}FH_1^{-1}$ or cameras $P_1 \mapsto H_1P_1$, $P_2 \mapsto H_2P_2$.



• there is a 9-parameter family of rectification homographies for binocular rectification, see next

3D Computer Vision: VII. Stereovision (p. 149/205) つへや

Rectification Example

Four cameras in general position



cam 1



cam 2



cam 3



cam 4



















pair 1 – 4



► Rectification Homographies

Cameras $(\mathbf{P}_1, \mathbf{P}_2)$ are rectified by a homography pair $(\mathbf{H}_1, \mathbf{H}_2)$:

$$\mathbf{P}_{i}^{*} = \mathbf{H}_{i} \mathbf{P}_{i} = \mathbf{H}_{i} \mathbf{K}_{i} \mathbf{R}_{i} \begin{bmatrix} \mathbf{I} & -\mathbf{C}_{i} \end{bmatrix}, \quad i = 1, 2$$

$$v \bigvee \overset{u}{\bigvee} \overset{u}{\underset{\bullet}{\bigvee}} \overset{u}{\underset{\bullet}{\bigcup}} \overset{u}{\underset{\bullet}{\bigg}} \overset{u}{\bigg}} \overset{u}{\underset{\bullet}{\bigg}} \overset{u}{\underset{\bullet$$

corresponding epipolar lines must be:

1. parallel to image rows \Rightarrow epipoles become $e_1^* = e_2^* = (1,0,0)$

2. equivalent
$$l_2^* = l_1^* \Rightarrow \mathbf{l}_2^* \simeq \mathbf{l}_1^* \simeq \mathbf{\underline{e}}_1^* \times \mathbf{\underline{m}}_1 = [\mathbf{\underline{e}}_1^*]_{\times} \mathbf{\underline{m}}_1 = \mathbf{F}^* \mathbf{\underline{m}}_1$$

both conditions together give the rectified fundamental matrix

$$\mathbf{F}^* \simeq \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}$$

A two-step rectification procedure

- 1. Find some pair of primitive rectification homographies $\hat{\mathbf{H}}_1$, $\hat{\mathbf{H}}_2$
- 2. Upgrade them to a pair of optimal rectification homographies from the class preserving ${\bf F}^{\ast}.$

► Geometric Interpretation of Linear Rectification

What pair of cameras is compatible with \mathbf{F}^* ?

- we know that $\mathbf{F} = (\mathbf{Q}_1 \mathbf{Q}_2^{-1})^\top [\underline{e}_1]_{\times}$ Slide 77
- we choose $\mathbf{Q}_1^*=\mathbf{K}_1^*,~~\mathbf{Q}_2^*=\mathbf{K}_2^*\mathbf{R}^*;$ then

$$\left(\mathbf{Q}_1^*\mathbf{Q}_2^{*-1}\right)^{\top} \left[\underline{\mathbf{e}}_1^*\right]_{\times} = \left(\mathbf{K}_1^*\mathbf{R}^{*\top}\mathbf{K}_2^{*-1}\right)^{\top} \mathbf{F}^*$$

• we look for \mathbf{R}^* , \mathbf{K}_1^* , \mathbf{K}_2^* compatible with

 $(\mathbf{K}_1^* \mathbf{R}^{*\top} \mathbf{K}_2^{*-1})^\top \mathbf{F}^* = \lambda \mathbf{F}^*, \qquad \mathbf{R}^* \mathbf{R}^{*\top} = \mathbf{I}, \qquad \mathbf{K}_1^*, \mathbf{K}_2^* \text{ upper triangular}$

• we also want \mathbf{b}^* from $\underline{\mathbf{e}}_1^* \simeq \mathbf{P}_1^* \underline{\mathbf{C}}_2^* = \mathbf{K}_1^* \mathbf{b}^*$

b* in cam. 1 frame

result:

$$\mathbf{R}^* = \mathbf{I}, \quad \mathbf{b}^* = \begin{bmatrix} b \\ 0 \\ 0 \end{bmatrix}, \quad \mathbf{K}_1^* = \begin{bmatrix} k_{11} & k_{12} & k_{13} \\ 0 & f & v_0 \\ 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{K}_2^* = \begin{bmatrix} k_{21} & k_{22} & k_{23} \\ 0 & f & v_0 \\ 0 & 0 & 1 \end{bmatrix}$$
(29)

rectified cameras are in canonical position with respect to each other

not rotated, canonical baseline

- rectified calibration matrices can differ in the first row only
- when $\mathbf{K}_1^* = \mathbf{K}_2^*$ then the rectified pair is called the <u>standard stereo pair</u> and the homographies <u>standard rectification homographies</u>

Thank You











