

## ► 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

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

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

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

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

Gives

$$\mathbf{D} \underline{\mathbf{X}} = \mathbf{0}, \quad \mathbf{D} = \begin{bmatrix} u^1 (\mathbf{p}_3^1)^\top - (\mathbf{p}_1^1)^\top \\ v^1 (\mathbf{p}_3^1)^\top - (\mathbf{p}_2^1)^\top \\ u^2 (\mathbf{p}_3^2)^\top - (\mathbf{p}_1^2)^\top \\ v^2 (\mathbf{p}_3^2)^\top - (\mathbf{p}_2^2)^\top \end{bmatrix}, \quad \mathbf{D} \in \mathbb{R}^{4,4}, \quad \underline{\mathbf{X}} \in \mathbb{R}^4 \quad (12)$$

- back-projected rays will generally not intersect due to image error, see next
- using Jack-knife (Slide 66) not recommended sensitive to small error
- we will use SVD (Slide 86)
- but the result will not be invariant to projective frame  
replacing  $\mathbf{P}_1 \mapsto \mathbf{P}_1 \mathbf{H}, \mathbf{P}_2 \mapsto \mathbf{P}_2 \mathbf{H}$  does not always result in  $\underline{\mathbf{X}} \mapsto \mathbf{H}^{-1} \underline{\mathbf{X}}$
- the homogeneous form in (12) can represent points at infinity

## ►The Least-Squares Triangulation by SVD

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

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

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

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

- 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 1996, Sec. 2.5]

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

- then

$$\underline{\mathbf{X}} = \arg \min_{\mathbf{q}, \|\mathbf{q}\|=1} \mathbf{q}^\top \mathbf{Q} \mathbf{q} = \mathbf{u}_4, \quad \mathbf{q}^\top \mathbf{Q} \mathbf{q} = \sum_{j=1}^4 \sigma_j^2 \mathbf{q}^\top \mathbf{u}_j \mathbf{u}_j^\top \mathbf{q} = \sum_{j=1}^4 \sigma_j^2 (\mathbf{u}_j^\top \mathbf{q})^2$$

we have a sum of non-negative elements  $0 \leq (\mathbf{u}_j^\top \mathbf{q})^2 \leq 1$ , let  $\mathbf{q} = \mathbf{u}_4 + \bar{\mathbf{q}}$  s.t.  $\bar{\mathbf{q}} \perp \mathbf{u}_4$ , then

$$\mathbf{q}^\top \mathbf{Q} \mathbf{q} = \sigma_4^2 + \sum_{j=1}^3 \sigma_j^2 (\mathbf{u}_j^\top \bar{\mathbf{q}})^2 \geq \sigma_4^2$$

- 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:

```
[U,0,V] = svd(D);
X = V(:,end);
q = 0(3,3)/0(4,4);
```

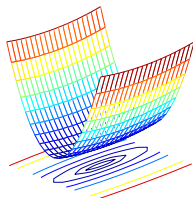
⊛ P1; 2pt: Why did we decompose  $\mathbf{D}$  and not  $\mathbf{Q} = \mathbf{D}^\top \mathbf{D}$ ? Could we use QR decomposition instead of SVD?

## ► Numerical Conditioning

- The equation  $\mathbf{D}\underline{\mathbf{X}} = \mathbf{0}$  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

$$\begin{bmatrix} 10^3 & 0 & 10^3 & 10^6 \\ 0 & 10^3 & 10^3 & 10^6 \\ 10^3 & 0 & 10^3 & 10^6 \\ 0 & 10^3 & 10^3 & 10^6 \end{bmatrix}$$



### Quick fix:

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

$$\mathbf{0} = \mathbf{D}\mathbf{q} = \mathbf{D}\mathbf{S}\mathbf{S}^{-1}\mathbf{q} = \bar{\mathbf{D}}\bar{\mathbf{q}}$$

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

$$\mathbf{S} = \text{diag}(10^{-3}, 10^{-3}, 10^{-3}, 10^{-6})$$

$$\mathbf{S} = \text{diag}(1./\max(\max(\text{abs}(\mathbf{D})), 1))$$

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

- when SVD is used in camera resectioning, conditioning is essential for success

→ Slide 65

# Algebraic Error vs Reprojection Error

- algebraic residual error:

from SVD  $\rightarrow$  Slide 87

$$\varepsilon^2 = \sigma_4^2 = \sum_{c=1}^2 \left[ \left( u^c (\mathbf{p}_3^c)^\top \mathbf{X} - (\mathbf{p}_1^c)^\top \mathbf{X} \right)^2 + \left( v^c (\mathbf{p}_3^c)^\top \mathbf{X} - (\mathbf{p}_2^c)^\top \mathbf{X} \right)^2 \right]$$

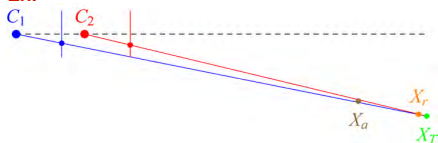
- reprojection error

$$e^2 = \sum_{c=1}^2 \left[ \left( u^c - \frac{(\mathbf{p}_1^c)^\top \mathbf{X}}{(\mathbf{p}_3^c)^\top \mathbf{X}} \right)^2 + \left( v^c - \frac{(\mathbf{p}_2^c)^\top \mathbf{X}}{(\mathbf{p}_3^c)^\top \mathbf{X}} \right)^2 \right]$$

- algebraic error zero  $\Rightarrow$  reprojection error zero
- epipolar constraint satisfied  $\Rightarrow$  equivalent results
- in general: minimizing algebraic error cheap but it gives inferior results
- minimizing reprojection error expensive but it gives good results
- the gold standard method – deferred to Slide 100

$\sigma_4 = 0 \Rightarrow$  non-trivial null space

Ex:



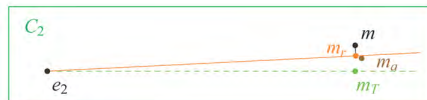
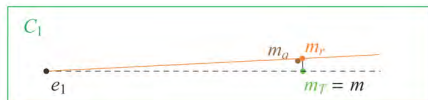
- forward camera motion
- error  $f/50$  in image 2, orthogonal to epipolar plane

$X_T$  – noiseless ground truth position

$X_r$  – reprojection error minimizer

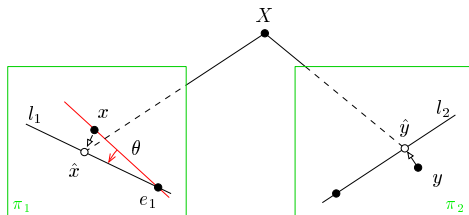
$X_a$  – algebraic error minimizer

$m$  – 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



- given epipolar line  $l_1$  and  $l_2$ ,  $l_2 \simeq \mathbf{F}[\underline{e}_1]_{\times} \underline{l}_1$  the  $\hat{x}, \hat{y}$  are the closest points on  $l_1, l_2$
- parameterize all possible  $l_1$  by  $\theta$ 
  - find  $\theta$  after translating  $\underline{x}, \underline{y}$  to  $(0, 0, 1)$ , rotating the epipoles to  $(1, 0, f_1), (1, 0, f_2)$ , and parameterising  $\underline{l}_1 = (0, \theta, 1) \times (1, 0, f_1)$

- minimise the error

$$\theta^* = \arg \min_{\theta} d^2(x, l_1(\theta)) + d^2(y, l_2(\theta))$$

the problem reduces to 6-th degree polynomial root finding, see [H&Z, Sec 12.5.2]

- 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 $\{(X_i, m_i)\}_{i=1}^6$	<b>P</b>	65
exterior orientation	<b>K</b> , 3 world–img correspondences $\{(X_i, m_i)\}_{i=1}^3$	<b>R, C</b>	69
fundamental matrix	7 img–img correspondences $\{(m_i, m'_i)\}_{i=1}^7$	<b>F</b>	81
relative orientation	<b>K</b> , 5 img–img correspondences $\{(m_i, m'_i)\}_{i=1}^5$	<b>R, t</b>	84
triangulation	1 img–img correspondence $(m_i, m'_i)$	<b>X</b>	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 → 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’

# 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.



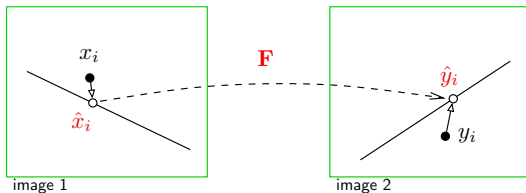
O. Chum, T. Werner, and J. Matas. Epipolar geometry estimation via RANSAC benefits from the oriented epipolar constraint. In *Proc ICPR, vol 1*:112–115, 2004.



## ►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  $\mathbf{F}$ .

$$\mathbf{x}_i = (u_i^1, v_i^1), \quad \mathbf{y}_i = (u_i^2, v_i^2), \quad i = 1, 2, \dots, k, \quad k \geq 8$$



- detected points  $x_i, y_i$ ; the correspondence set is  $S = \{(x_i, y_i)\}_{i=1}^k$
- corrected points  $\hat{x}_i, \hat{y}_i$ ; the set is  $\hat{S} = \{(\hat{x}_i, \hat{y}_i)\}_{i=1}^k$
- corrected points satisfy the epipolar geometry exactly  $\hat{\mathbf{y}}_i^\top \mathbf{F} \hat{\mathbf{x}}_i = 0, i = 1, \dots, k$
- 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

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

$$V_i(x_i, y_i \mid \hat{x}_i, \hat{y}_i, \mathbf{F}) = \|\mathbf{x}_i - \hat{\mathbf{x}}_i\|^2 + \|\mathbf{y}_i - \hat{\mathbf{y}}_i\|^2 \quad (13)$$

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

$$L(S \mid \hat{S}, \mathbf{F}) = \sum_{i=1}^k V_i(x_i, y_i \mid \hat{x}_i, \hat{y}_i, \mathbf{F})$$

- and the optimization problem is

$$(\hat{S}^*, \mathbf{F}^*) = \arg \min_{\substack{\mathbf{F} \\ \text{rank } \mathbf{F} = 2}} \min_{\substack{\hat{S} \\ \hat{\mathbf{y}}_i^\top \mathbf{F} \hat{\mathbf{x}}_i = 0}} \sum_{i=1}^k V_i(x_i, y_i \mid \hat{x}_i, \hat{y}_i, \mathbf{F}) \quad (14)$$

### we mention 3 approaches

1. direct optimization of 'geometric error' over all variables  $\hat{S}, \mathbf{F}$  Slide 95
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  $\hat{\mathbf{y}}_i^T \mathbf{F} \hat{\mathbf{x}}_i = 0$ ,  $\text{rank } \mathbf{F} = 2$
- 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 Slide 81
2. construct camera  $\mathbf{P}_2^{(0)}$  from  $\mathbf{F}^{(0)}$
3. triangulate 3D points  $\hat{\mathbf{X}}_i^{(0)}$  from correspondences  $(x_i, y_i)$  for all  $i = 1, \dots, k$  Slide 85
4. express the energy function as reprojection error

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

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

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

6. 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:  $\mathbf{P}_2$
- there are pitfalls; this is essentially bundle adjustment; we will return to this later Slide 133

Thank You

