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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

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

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 $\mathbf{P}_1, \mathbf{P}_2^*$

$$\mathbf{P}_2 \simeq \lambda \mathbf{P}_2 \quad \|\mathbf{P}_2\|^2 = 1 \quad \mathbf{P}_{34} = 1$$

- $3k + 12$ parameters to be found: latent: $\hat{\mathbf{X}}_i$, for all i (correspondences!), non-latent: \mathbf{P}_2
 $D = \text{diag}(1, \alpha, 0)$
- minimal representation: $3k + 7$ parameters, $\mathbf{P}_2 = \mathbf{P}_2(\mathbf{F}) \rightarrow$ Slide 138 $U D V^T = \mathbf{F}$
- 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):

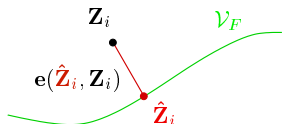
- we will get rid of the latent parameters [H&Z, p. 287], [Sampson 1982]
- we will recycle the algebraic error $\epsilon = \underline{\mathbf{y}}^\top \mathbf{F} \underline{\mathbf{x}}$ from Slide 81

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

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

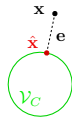
Illustration on circle fitting

We are estimating distance from point \mathbf{x} to circle \mathcal{V}_C of radius r in canonical position.

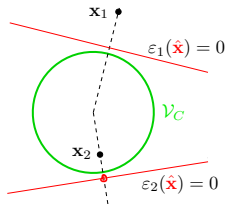
The circle is $\varepsilon(\mathbf{x}) = \|\mathbf{x}\|^2 - r^2 = 0$. Then

$$\|\mathbf{x}\|^2 = \mathbf{x}^\top \mathbf{x}$$

$$\varepsilon(\hat{\mathbf{x}}) \approx \varepsilon(\mathbf{x}) + \underbrace{\frac{\partial \varepsilon(\mathbf{x})}{\partial \mathbf{x}}}_{\mathbf{J}(\mathbf{x})=2\mathbf{x}^\top} (\hat{\mathbf{x}} - \mathbf{x}) = \dots = 2\mathbf{x}^\top \hat{\mathbf{x}} - (r^2 + \|\mathbf{x}\|^2) \stackrel{\text{def}}{=} \varepsilon_L(\hat{\mathbf{x}}) = 0$$

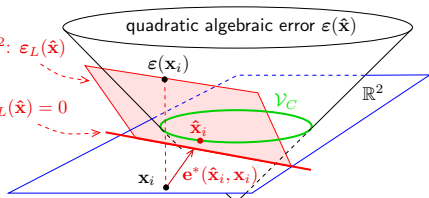


and $\varepsilon_L(\hat{\mathbf{x}}) = 0$ is a line with normal $\frac{\mathbf{x}}{\|\mathbf{x}\|}$ and intercept $\frac{r^2 + \|\mathbf{x}\|^2}{2\|\mathbf{x}\|}$ **not tangent to \mathcal{V}_C , outside!**



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 ε_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 $\mathbf{F} = \begin{bmatrix} \mathbf{F}_1 & \mathbf{F}_2 & \mathbf{F}_3 \end{bmatrix}$ (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

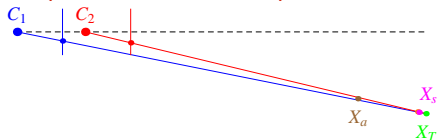
Idea:

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

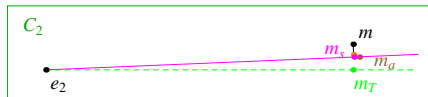
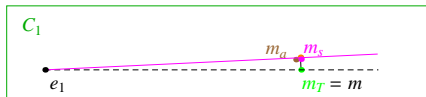
$$\begin{bmatrix} \hat{u}^1 \\ \hat{v}^1 \\ \hat{u}^2 \\ \hat{v}^2 \end{bmatrix} \approx \begin{bmatrix} u^1 \\ v^1 \\ u^2 \\ v^2 \end{bmatrix} - \frac{\varepsilon}{\|\mathbf{J}\|^2} \mathbf{J}^\top = \begin{bmatrix} u^1 \\ v^1 \\ u^2 \\ v^2 \end{bmatrix} - \frac{\underline{\mathbf{y}}^\top \mathbf{F}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

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
 $\boldsymbol{\theta} = \mathbf{F}$, $q = 9$, $m = 1$ 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 $s = 0, 1, 2, \dots$

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

$$\mathbf{e}_i(\boldsymbol{\theta}^s + \mathbf{d}) \approx \mathbf{e}_i(\boldsymbol{\theta}^s) + \mathbf{L}_i \mathbf{d}, \quad \text{||}^2$$

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

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

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

8 $k < q = 9$

$\mathbf{d}_s = \mathbf{e} \setminus \mathbf{L}$
 $\mathbf{d}_s = \text{inv}(\mathbf{L}) \mathbf{e}$

- \mathbf{d}_s can be solved for by Gaussian elimination using Choleski decomposition of \mathbf{L}
 \mathbf{L} symmetric \Rightarrow use Choleski, almost 2x 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:

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

diag $l \mapsto (1+\lambda)l$
non-diag $l \mapsto l$

Idea 4 (Marquardt): adaptive λ 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]
- λ 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})

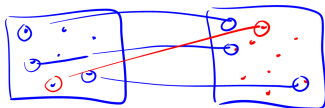
$$\mathbf{L}_i = \frac{\partial e_i(\mathbf{F})}{\partial \mathbf{F}} = \frac{1}{2\|\mathbf{J}_i\|} \left[\left(\mathbf{y}_i - \frac{2e_i}{\|\mathbf{J}_i\|} \mathbf{S} \mathbf{F} \mathbf{x}_i \right) \mathbf{x}_i^\top + \mathbf{y}_i \left(\mathbf{x}_i - \frac{2e_i}{\|\mathbf{J}_i\|} \mathbf{S} \mathbf{F}^\top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

$$\mathbf{F} = \mathbf{U} \mathbf{D} \mathbf{V}$$

- \mathbf{L}_i is a 3×3 matrix, must be reshaped to dimension-9 vector $\mathbf{D} = (\sigma_1^2, \sigma_2^2, 0)$
- \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)

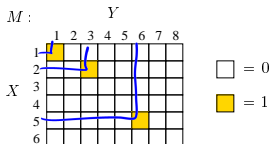
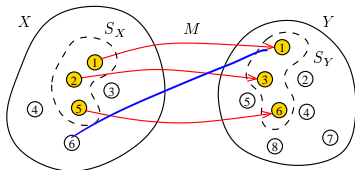
► The Full Problem of Matching and Fundamental Matrix Estimation

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

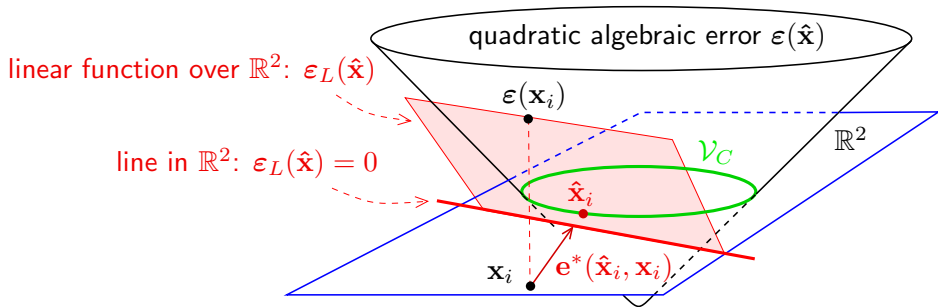
note a slight change in notation: e_{ij}

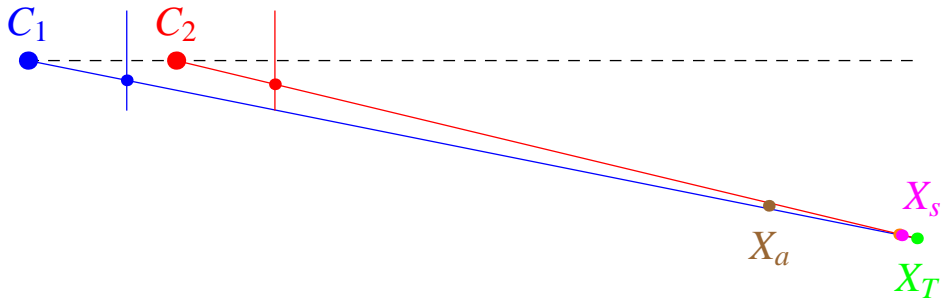


$$(M^*, \mathbf{F}^*) = \arg \max_{M, \mathbf{F}} p(M, \mathbf{F} | X, Y, D) \quad (17)$$

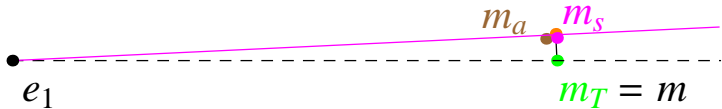
- probabilistic model: an efficient language for task formulation
- the (17) is a p.d.f. for all the involved variables (there is a constant number of variables!)
- binary matching table $M_{ij} \in \{0, 1\}$ of fixed size $m \times n$
 - each row/column contains at most one unity
 - zero rows/columns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

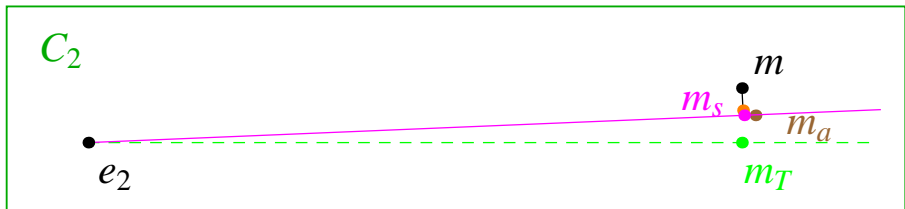
Thank You





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