Camera Model Linear Least Squares Triangulation

David Arnon

Camera Model

Kitti Cameras

• Left Camera: $\begin{bmatrix} 719 & 0 & 607 & 0 \\ 0 & 719 & 185 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$

• Right Camera: $\begin{bmatrix} 719 & 0 & 607 & -386 \\ 0 & 719 & 185 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$

What are the coordinate systems?

Kitti Cameras



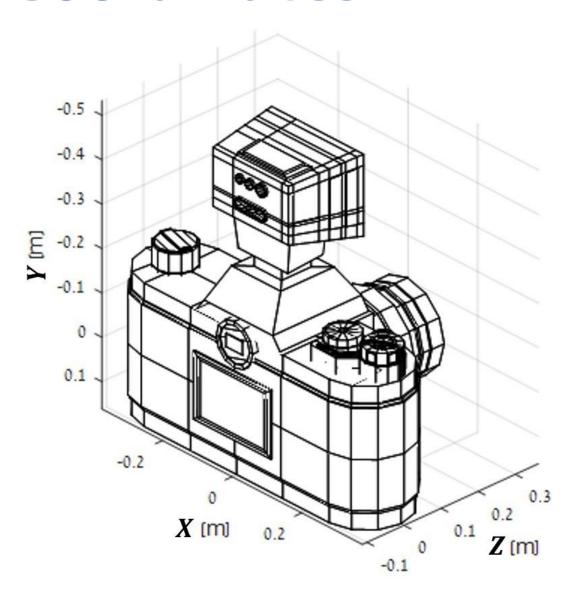
print('left cam keypoint:', kp1[0].pt)
print('right cam keypoint:', kp2[0].pt)

```
k, m1, m2 = read_cameras(img_dir + 'calib.txt')
p4d = cv2.triangulatePoints(k@m1, k@m2, kp1[0].pt, kp2[0].pt)
p3d = p4d[:3] / p4d[3]
print('3D point:', p3d.T)
```

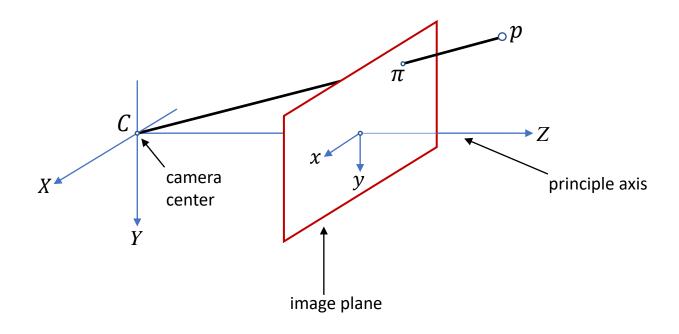
left cam keypoint: (922.7208251953125, 30.694913864135742) right cam keypoint: (907.992919921875, 29.992298126220703)

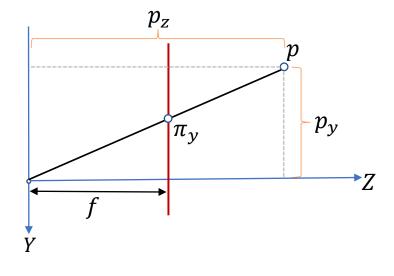
3D point: [[11.7 -5.57 25.79]]

Camera Coordinates



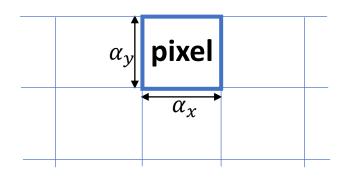
Camera Coordinates

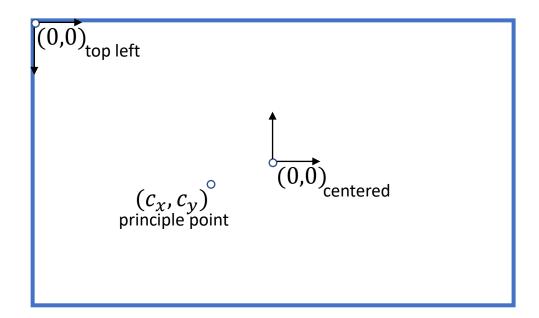




$$\pi_{y} = f \frac{p_{y}}{p_{z}}$$

Camera Model





$$f_x = \frac{f}{\alpha_x}$$
$$f_y = \frac{f}{\alpha_y}$$

$$\pi_x = f_x \frac{x}{z} + c_x$$

$$\pi_y = f_y \frac{y}{z} + c_y$$

Camera Model

• Projection:
$$\underbrace{ \begin{bmatrix} f_x & 0 & c_x \\ 0 & f_y & c_y \\ 0 & 0 & 1 \end{bmatrix} }_{K} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} f_x x + c_x z \\ f_y y + c_y z \\ z \end{bmatrix} \propto \begin{bmatrix} f_x \frac{x}{z} + c_x \\ f_y \frac{y}{z} + c_y \\ 1 \end{bmatrix}$$

Euler's theorem (1776)

Theorema. Quomodocunque sphaera circa centrum suum conuertatur, semper assignari potest diameter, cuius directio in situ translato conueniat cum situ initiali.

 Two Euclidean coordinate systems differ by rotation and translation.

$$R_{x}(\phi) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \phi & -\sin \phi \\ 0 & \sin \phi & \cos \phi \end{bmatrix}$$

$$R_{y}(\theta) = \begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix}$$

$$R_z(\psi) = \begin{bmatrix} \cos \psi & -\sin \psi & 0\\ \sin \psi & \cos \psi & 0\\ 0 & 0 & 1 \end{bmatrix}$$

What is the inverse?

$$R = R_z(\psi)R_y(\theta)R_x(\phi)$$



Camera Model

Coordinate change:

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = [R|t] \begin{bmatrix} w \\ 1 \end{bmatrix} = Rw + t, \qquad w = \begin{bmatrix} w_x \\ w_y \\ w_z \end{bmatrix}$$

• Projection:
$$K[R|t]\begin{bmatrix} w \\ 1 \end{bmatrix} = K\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \underbrace{\begin{bmatrix} f_x & 0 & c_x \\ 0 & f_y & c_y \\ 0 & 0 & 1 \end{bmatrix}}_{K} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Kitti Cameras

• Left Camera:
$$\begin{bmatrix} 707 & 0 & 602 \\ 0 & 707 & 183 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

• Right Camera: $\begin{bmatrix} 707 & 0 & 602 \\ 0 & 707 & 183 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & -0.54 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$

• Find Location:
$$0 = [I|t] \begin{bmatrix} c \\ 1 \end{bmatrix}$$

$$c = -t = \begin{bmatrix} 0.54 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 707 & 0 & 602 & 0 \\ 0 & 707 & 183 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 707 & 0 & 602 & -380 \\ 0 & 707 & 183 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

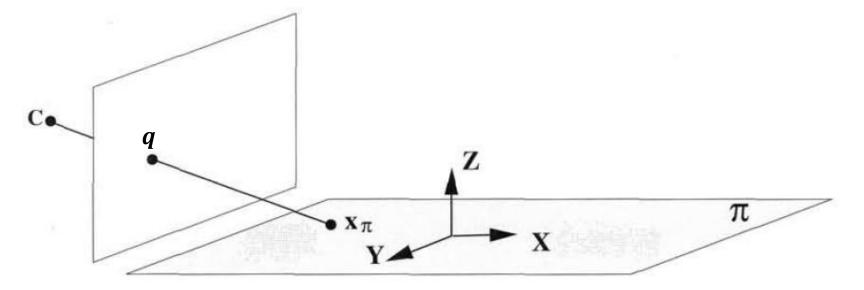
 Projection of a plane is an Homography:



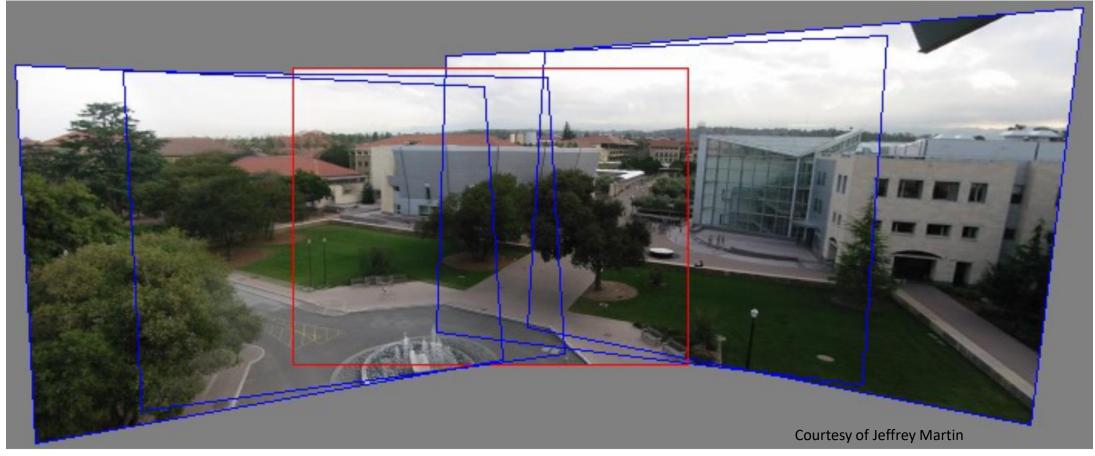


Projection of a plane is an Homography:

$$q \propto PX = \begin{bmatrix} 1 & 1 & 1 & 1 \\ p_1 & p_2 & p_3 & p_4 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \\ p_1 & p_2 & p_4 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$



• Rotated cameras are related by an Homography:



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Rotated cameras are related by an Homography:

w.l.o.g
$$C_1 = K_1[I|0]$$
, $C_2 = K_2[R|0]$.
$$q_1 \propto C_1 \begin{bmatrix} X \\ 1 \end{bmatrix} = K_1 X \quad \Rightarrow \quad X \propto K_1^{-1} q_1$$
$$q_2 \propto C_2 \begin{bmatrix} X \\ 1 \end{bmatrix} = K_2 R X \propto K_2 R K_1^{-1} q_1$$

Horizon

• The line at infinity is projected to a straight line:

$$q \propto \begin{bmatrix} 1 & 1 & 1 & 1 \\ p_1 & p_2 & p_3 & p_4 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ p_1 & p_2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = xp_1 + yp_2$$

•
$$l = p_1 \times p_2$$



Line

A line is projected to a line:

$$P\begin{bmatrix} a+td\\1 \end{bmatrix} = P\begin{bmatrix} a\\1 + td\\0 \end{bmatrix} = P\begin{bmatrix} a\\1 \end{bmatrix} + tP\begin{bmatrix} d\\0 \end{bmatrix}$$

•
$$l = P \begin{bmatrix} a \\ 1 \end{bmatrix} \times P \begin{bmatrix} d \\ 0 \end{bmatrix}$$

Linear Least Squares

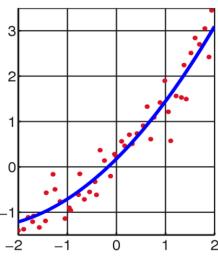
Least Squares

First developed by Gauss in 1795



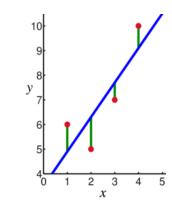
Standard approach to the approximate solution of overdetermined systems

Used regularly for data fitting



Least Squares

 Minimizes the sum of squares of the errors made in solving every equation



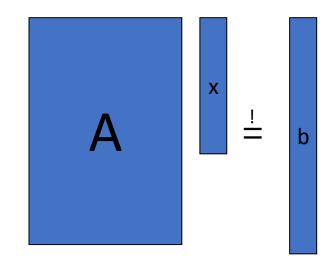
- L₂ norm
- Same as maximum likelihood if the errors have a normal distribution
- Non-linear least squares is usually solved by iterative refinement and requires an initial solution
- Linear least squares has a closed-form solution!



Linear Least Squares

Problem Statement

- $argmin_x ||Ax b||_2$
 - $A \in M_{m \times n}$ $m \ge n$
 - $x \in M_{n \times 1}$



•
$$argmin_x ||Ax||_2$$
 $s.t. ||x||_2 = 1$

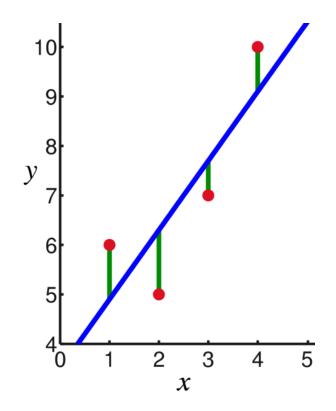
$$s.t. ||x||_2 = 1$$

Linear Least Squares

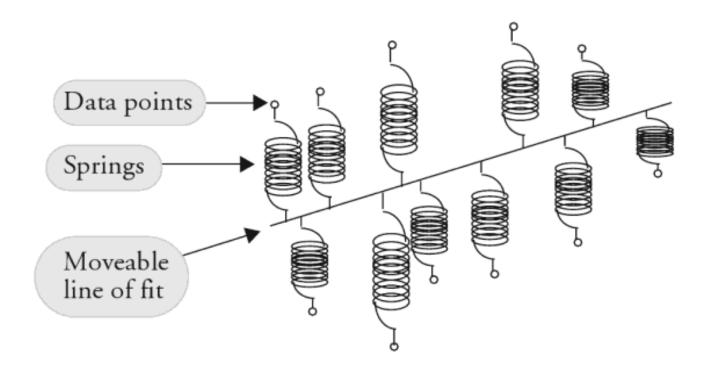
Example - Line

$$\begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ x_3 & 1 \\ x_4 & 1 \end{bmatrix} \cdot \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 2 & 1 \\ 3 & 1 \\ 4 & 1 \end{bmatrix} \cdot \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 6 \\ 5 \\ 7 \\ 10 \end{bmatrix}$$

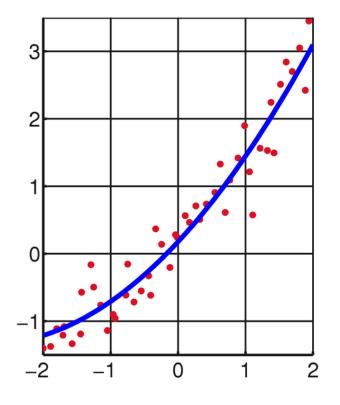


Linear Least SquaresExample - Line



Linear Least SquaresExample – Quadratic Function

$$\begin{bmatrix} x_1^2 & x_1 & 1 \\ x_2^2 & x_2 & 1 \\ x_3^2 & x_3 & 1 \\ \vdots & \vdots & \vdots \\ x_n^2 & x_n & 1 \end{bmatrix} \cdot \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ \vdots \\ y_n \end{bmatrix}$$



Linear Least SquaresSolution

- $argmin_x ||Ax b||_2$
- The solution is $x^* = A^{\dagger}b$
- $\bullet A^{\dagger} \doteq (A^T A)^{-1} A^T$
 - A^{\dagger} is the pseudo-inverse matrix of A
- For large problems we can solve $A^TAx = A^Tb$ instead of inverting A^TA . (Cholesky decomposition)

Linear Least Squares Pseudo-Inverse Proof

- argmin_x $||A \cdot x b||_2 =$ argmin_x $(Ax - b)^{\mathsf{T}} \cdot (Ax - b) =$ argmin_x $(x^{\mathsf{T}}A^{\mathsf{T}} - b^{\mathsf{T}}) \cdot (Ax - b) =$ argmin_x $(x^{\mathsf{T}}A^{\mathsf{T}}Ax - b^{\mathsf{T}}Ax - x^{\mathsf{T}}A^{\mathsf{T}}b + b^{\mathsf{T}}b)$
- Find zero derivative:

$$2A^{T}Ax - 2A^{T}b = 0$$

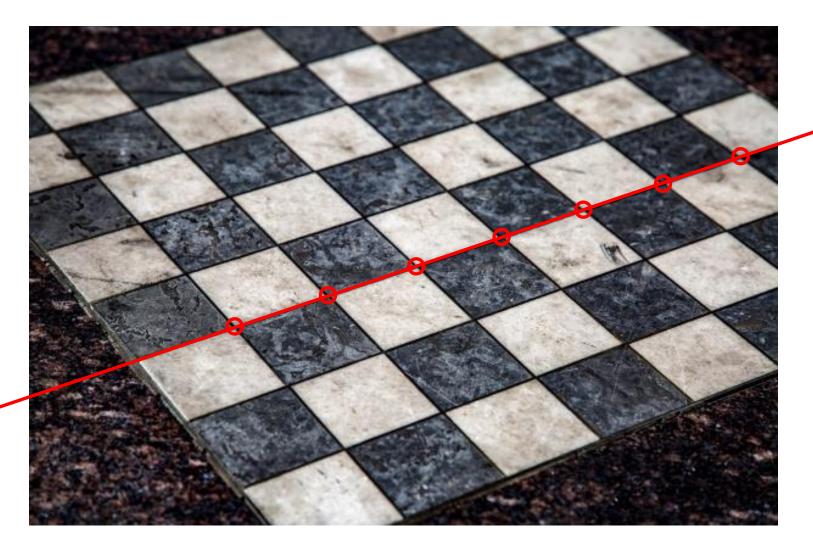
 $x = (A^{T}A)^{-1}A^{T}b$

Linear Least SquaresSolution

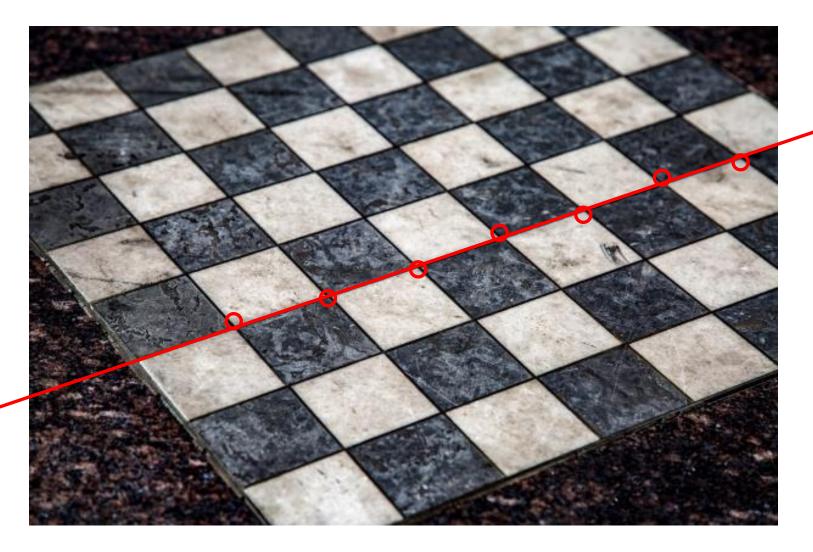
- We can also calculate the pseudo-inverse matrix by using SVD or QR decomposition.
 - more numerically stable

- works when A is rank deficient
- 0
- more computationally expensive
 - $O(mn^2)$
- Matlab: $x = A \setminus b$ (backslash operator / mldivide)

Least SquaresLine



Least SquaresLine



Linear Least SquaresSolution

• $argmin_x ||Ax||_2$ s.t. $||x||_2 = 1$

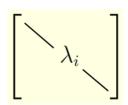
• Calculate SVD of A: $A = UDV^{T}$

- The solution is the last column of V.
 - (unit) singular vector of A with the least singular value.
 - (unit) eigenvector of A^TA with the least eigenvalue

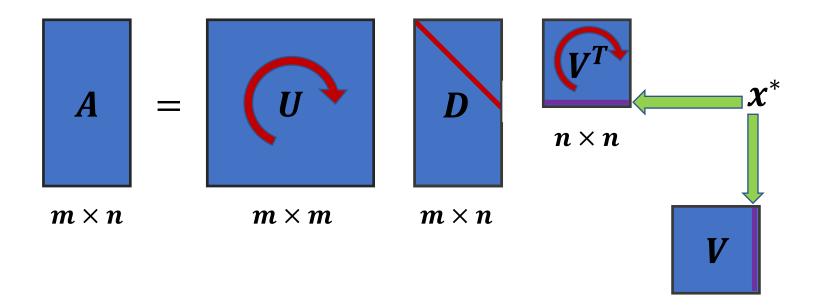
SVD

Singular Value Decomposition

- $A = UDV^{\mathsf{T}}$ is the SVD of A if:
 - $U \in M_{m \times m}$ Orthonormal $(U^{\mathsf{T}}U = I_{m \times m})$
 - $V \in M_{n \times n}$ Orthonormal $(V^{\mathsf{T}}V = I_{n \times n})$
 - $D \in M_{m \times n}$ Diagonal with non-negative entries ordered in descending order.
- D diagonal entries are:
 - called singular values of A
 - square root of the **eigenvalues** of A^TA
- V columns are the **eigenvectors** of $A^{\mathsf{T}}A$.
 - $A^{\mathsf{T}}Av_i = VD^{\mathsf{T}}U^{\mathsf{T}}UDV^{\mathsf{T}}v_i = VD^{\mathsf{T}}DV^{\mathsf{T}}v_i = VD^{\mathsf{T}}De_i = V\lambda_i^2 e_i = \lambda_i^2 v_i$

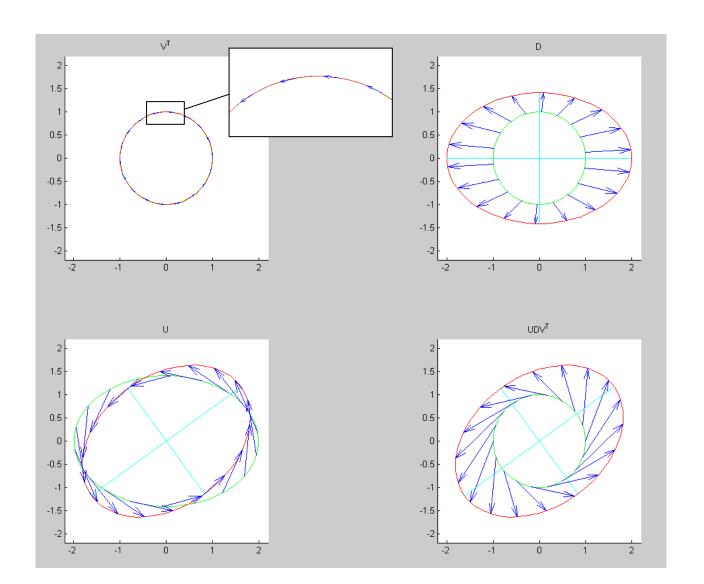


SVDSingular Value Decomposition



SVD:

$A = UDV^T$



Linear Least SquaresSolution

• $argmin_x ||Ax||_2$ s.t. $||x||_2 = 1$

• Calculate SVD of A: $A = UDV^{T}$

- The solution is the last column of V.
 - (unit) singular vector of A with the least singular value.
 - (unit) eigenvector of A^TA with the least eigenvalue

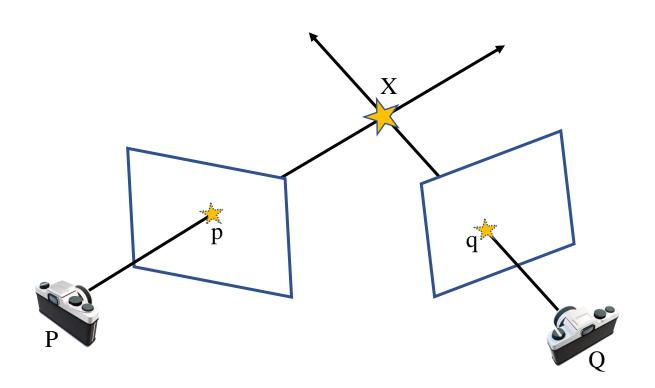
Least SquaresUsage

- When to use least squares?
 - Global solution
 - Outliers can be removed
 - The noise is Gaussian
 - or is uncorrelated, has zero mean and equal variance
 - Linear least squares is much easier
 - When The data can be arranged in a linear model
 - Or can be linearly approximated

Triangulation

Triangulation

• Calibration (P, Q), correspondences (p, q)



$$P = \begin{bmatrix} -P_1^\mathsf{T} - \\ -P_2^\mathsf{T} - \end{bmatrix}$$

$$P_2^\mathsf{T} - P_2^\mathsf{T} -$$

$$Q = \begin{bmatrix} \mathbf{Q}_1^\mathsf{T} \mathbf{Q}_1^\mathsf{T} \\ \mathbf{Q}_2^\mathsf{T} \mathbf{Q}_2^\mathsf{T} \end{bmatrix}$$

$$p = \begin{bmatrix} p_x \\ p_y \\ 1 \end{bmatrix} \qquad q = \begin{bmatrix} q_x \\ q_y \\ 1 \end{bmatrix}$$

Triangulation

• We look for $X = \tilde{\lambda} \begin{bmatrix} x \\ y \\ z \\ 1 \end{bmatrix}$ s.t. $\lambda p = PX$ $\hat{\lambda} q = QX$

$$\begin{bmatrix} \lambda p_{X} \\ \lambda p_{y} \\ \lambda \end{bmatrix} = \begin{bmatrix} P_{1}^{\mathsf{T}} \\ P_{2}^{\mathsf{T}} \\ P_{3}^{\mathsf{T}} \end{bmatrix} X \qquad \begin{bmatrix} \hat{\lambda} q_{X} \\ \hat{\lambda} q_{y} \\ \hat{\lambda} \end{bmatrix} = \begin{bmatrix} Q_{1}^{\mathsf{T}} \\ Q_{2}^{\mathsf{T}} \\ Q_{3}^{\mathsf{T}} \end{bmatrix} X$$

$$\begin{bmatrix} P_3^{\mathsf{T}} p_x - P_1^{\mathsf{T}} \\ P_3^{\mathsf{T}} p_y - P_2^{\mathsf{T}} \\ Q_3^{\mathsf{T}} q_x - Q_1^{\mathsf{T}} \\ Q_3^{\mathsf{T}} q_y - Q_2^{\mathsf{T}} \end{bmatrix} X = 0$$