## TECHNION - ISRAEL INSTITUTE OF TECHNOLOGY

## Hw #2: Vision Aided Navigation (086761)

By: Daniel Engelsman, 300546173

## 1 Basic Probability and Bayesian Inference

1. Random variable written in covariance form  $x \sim N(\mu, \Sigma)$ :

$$p(x) = \frac{1}{\sqrt{\det(2\pi\Sigma)}} \cdot \exp(-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu))$$
 (1.1)

Show its **information form** (Define:  $\Sigma_{m \times m}$  - Matrix,  $\eta_{m \times 1}$  - Vector):

Since: 
$$\Lambda \doteq \Sigma^{-1}, \eta \doteq \Lambda \mu$$
 (1.2)

than: 
$$\Sigma = \Sigma^T = \Lambda^{-1} = (\Lambda^{-1})^T$$
 (Symmetrical) (1.3)

and: 
$$\mu = \Lambda^{-1} \eta$$
 and  $\mu^T = \eta^T (\Lambda^{-1})^T$  (1.4)

The exponent content:

$$(x^T - \mu^T)_{1 \times m} (\Sigma^{-1})_{m \times m} (x - \mu)_{m \times 1}$$
 (1.5)

$$(x^T \Sigma^{-1} - \mu^T \Sigma^{-1})_{1 \times m} (x - \mu)_{m \times 1}$$
 (1.6)

$$(x^{T}\Sigma^{-1}x - x^{T}\Sigma^{-1}\mu - \mu^{T}\Sigma^{-1}x + \mu^{T}\Sigma^{-1}\mu)_{1\times 1}$$
 (1.7)

Recall: 
$$\Sigma^{-1} = \Lambda$$
,  $\mu = \Lambda^{-1} \eta$  and  $\mu^T = \eta^T (\Lambda^{-1})^T = \eta^T (\Lambda^T)^{-1}$  (1.8)

$$Plug: \qquad x^T \Lambda x - x^T \Lambda \Lambda^{-1} \eta - \eta^T (\Lambda^{-1})^T \Lambda x + \eta^T (\Lambda^{-1})^T \Lambda \Lambda^{-1} \eta \qquad (1.9)$$

And we get:

$$x^{T}\Lambda x - \eta^{T} x - x^{T} \eta + \eta^{T} (\Lambda^{-1})^{T} \eta \tag{1.10}$$

$$x^{T}\Lambda x - 2\eta^{T} x + \eta^{T}(\Lambda^{-1})\eta \tag{1.11}$$

Plugging inside (Eq. 1.1):

$$p(x) = \frac{1}{\sqrt{\det(2\pi\Lambda^{-1})}} \cdot e^{-\frac{1}{2}(x^T\Lambda x - 2\eta^T x + \eta^T(\Lambda^{-1})\eta)}$$
(1.12)

finally, 
$$p(x) = \frac{e^{\left(-\frac{1}{2}\eta^T\Lambda^{-1}\eta\right)}}{\sqrt{\det(2\pi\Lambda^{-1})}} \cdot e^{\left(-\frac{1}{2}x^T\Lambda x + \eta^T x\right)}$$
(1.13)

## 2 Standard Observation Model

(a) As in previous HW, initial belief pdf - p(x):

$$x \sim N(\hat{x}_0, \Sigma_0);$$
  $p(x) = \frac{1}{\det(\sqrt{2\pi\Sigma_0})} \cdot \exp(-\frac{1}{2}(x - \hat{x}_0)^T \Sigma_0^{-1}(x - \hat{x}_0))$  (2.1)

Mahalanobis 
$$norm: p(x) = \frac{1}{\det(\sqrt{2\pi\Sigma_x})} \cdot \exp(-\frac{1}{2}||x - \hat{x}_0||_{\Sigma}^2)$$
 (2.2)

Observation model z = h(x) + v,  $v \sim N(0, \Sigma_v)$  and measurement likelihood:

$$p(z|x) = \frac{p(x|z)p(z)}{p(x)} = \eta \cdot p(z|x) \cdot p(z) \qquad (2.3)$$

$$v \sim N(0, \Sigma_v);$$
  $p(z|x) = \eta \cdot \frac{1}{\det(\sqrt{2\pi\Sigma_v})} \cdot \exp(-\frac{1}{2}(z - h(x))^T \Sigma_v^{-1}(z - h(x)))$  (2.4)

Mahalanobis norm: 
$$p(z|x) = \frac{1}{\det(\sqrt{2\pi\Sigma_v})} \cdot \exp(-\frac{1}{2}||z - h(x)||_{\Sigma_v}^2)$$
 (2.5)

(b) Write an expression for the posterior probability:

$$p(x|z=z_1) = \frac{p(z_1|x)p(x)}{p(z_1)} = \eta \cdot p(z_1|x)p(x) \propto p(z_1|x)p(x)$$
 (2.6)

(C) Derive expressions for the a posteriori mean  $\hat{x}_1$  and covariance  $\Sigma_1$ :

prior, 
$$p(x) = \frac{1}{\sqrt{\det(2\pi\Sigma)}} \cdot \exp(-\frac{1}{2}(x - \hat{x}_0)^T \Sigma^{-1}(x - \hat{x}_0))$$
 (2.7)

The posterior  $p(z|x) \sim N(h(x), \Sigma_v)$ :

$$p(z_1|x) = \eta \cdot \frac{1}{\det(\sqrt{2\pi\Sigma_v})} \cdot \exp(-\frac{1}{2}(z_1 - h(x))^T \Sigma_v^{-1}(z_1 - h(x)))$$
 (2.8)

Since:

$$\mu_v = h(x) = \Lambda_v^{-1} \eta \quad \Leftrightarrow \quad \mu^T = \eta^T (\Lambda_v^{-1})^T \tag{2.9}$$

and: 
$$\Lambda_v \doteq \Sigma_v^{-1}, \quad \eta_v \doteq \Lambda_v \mu_v = \Lambda_v h(x)$$
 (2.10)

We get the Information form:

$$p(x) = \frac{1}{\sqrt{\det(2\pi\Lambda_0^{-1})}} \cdot \exp(-\frac{1}{2}\eta_0^T\Lambda_0^{-1}\eta_0) \cdot \exp(-\frac{1}{2}x^T\Lambda_0x + \eta_0^Tx)$$
(2.11)

Similarly, 
$$p(z_1|x) = \eta \cdot exp(-\frac{1}{2}\eta_v^T \Lambda_v^{-1} \eta_v) \cdot exp(-\frac{1}{2}z_1^T \Lambda_v z_1 + \eta_v^T z_1)$$
 (2.12)

Putting it all together:

$$p(x|z_1) \propto p(z_1|x)p(x) \qquad (2.13)$$

$$p(x|z_1) \propto exp(-\frac{1}{2} \left[ \eta_v^T \Lambda_v^{-1} \eta_v + \eta_0^T \Lambda_0^{-1} \eta_0 \right] - \frac{1}{2} \left[ x^T \Lambda_0 x + \eta_0^T x + z_1^T \Lambda_v z_1 + \eta_v^T z_1 \right])$$
 (2.14)

(\*) To be resolved ... I guess that it's something with 2.10 Equations (\*)

(d) A second measurement,  $z_2$  is obtained . . . ! Good Luck !

## 3 Multivariate Random Variable

(a) Given the following state transition model of the variable  $x_k = f(x_{k-1}, u_{k-1}) + w_{k-1}, \quad w_{k-1} \sim N(0, \Sigma_w)$ , write an expression for the motion model:

knowing 
$$w_{k-1} = x_k - f(x_{k-1}, u_{k-1})$$
 (3.1)

$$p(x_k|x_{k-1}, u_{k-1}) = w \sim N(0, \Sigma_w) =$$
 (3.2)

$$\frac{1}{\det(\sqrt{2\pi\Sigma_w})} \cdot \exp(-\frac{1}{2}(x_k - f(x_{k-1}, u_{k-1}))^T \Sigma_w^{-1}(x_k - f(x_{k-1}, u_{k-1})))$$
(3.3)

(b) Express the a posteriori pdf in terms of f(prior, motion, observation) model:

(Markov Assumption 
$$p(x_1|z_1, u_0) = \frac{p(z_1|x_1, u_0)p(x_1|u_0)}{p(z_1|u_0)}$$
 (3.4)

and Normalizer) 
$$p(x_1|z_1, u_0) \propto p(z_1|x_1)p(x_1|u_0)$$
 (3.5)

Prediction stage:

$$p(x_1|u_0) = \int_{x_0} p(x_1|x_0, u_0) \ dx_0 \tag{3.6}$$

Finally,

$$p(x_1|u_0) \propto p(z_1|x_1) \int_{x_0} p(x_1|x_0, u_0) dx_0$$
 (3.7)

 $(\mathbf{C})$  Show that MAP estimate is equivalent to solving non-linear least squares problem :

$$Let x = x_{0:1} \doteq \begin{pmatrix} x_0 \\ x_1 \end{pmatrix}, \quad where \quad x_i \in \mathbb{R}^n$$
 (3.8)

$$MAP: x_k^* = arg \ max \ p(x_k|u_{0:k-1}, z_{1:k})$$
 (3.9)

(3.10)

Since log function is monotonous, we'll use it to express the inside exponentials:

$$x_k^* = arg \ min \ (-log(p(x_k|u_{0:k-1}, z_{1:k}))$$
 (3.11)

Knowing that a posterior equation upholds the following:

$$p(x|z) \propto p(z|x)p(x)$$
 where: (3.12)

$$p(x) \sim N(\hat{x}_0, \Sigma_0)$$
 and  $p(z|x) \sim N(z - h(x), \Sigma_v)$  (3.13)

Which can be written as follows (as seen on  $Hw_1$ ):

$$p(x|z) \propto exp(-\frac{1}{2} (||x - \hat{x}_0||_{\Sigma_0}^2 + ||z - h(x)||_{\Sigma_v}^2))$$
(3.14)

We'll denote the argument as a cost function J(x) to be optimized for a local minima:

$$J(x) = \|x - \hat{x}_0\|_{\Sigma_0}^2 + \|z - h(x)\|_{\Sigma_0}^2$$
(3.15)

where, 
$$x^* = arg \ min \ J(x)$$
 (3.16)

We'll now open each of J(x) components, and linearize about initial guess -  $\bar{x}$ :

Define, 
$$x = \bar{x} + \Delta x$$
 (3.17)

$$prior, x - \hat{x}_0 = \bar{x} + \Delta x - \hat{x}_0 (3.18)$$

posterior, 
$$z - h(x) = z - h(\bar{x} + \Delta x) = z - h(\bar{x}) - h(\Delta x)$$
 (3.19)

Linearize 
$$\Delta x$$
:  $h(\Delta x) = (\nabla_x h) \cdot \Delta x = H \cdot \Delta x$  (3.20)

Plugging inside (Eq. 3.15):

$$J(\bar{x} + \Delta x) = \|\Delta x + (\bar{x} - \hat{x}_0)\|_{\Sigma_0}^2 + \|z - h(\bar{x}) - H\Delta x\|_{\Sigma_v}^2$$
(3.21)

Using useful relation from  $Hw_1$  ( $a \equiv vector$ ):

$$||a||_{\Sigma}^{2} = ||\Sigma^{-1/2}a||^{2} = (\Sigma^{-1/2}a)^{T}(\Sigma^{-1/2}a) = a^{T}\Sigma^{-1}a$$
 here: (3.22)

$$J(\bar{x} + \Delta x) = \left\| \Sigma_0^{-1/2} (\Delta x + (\bar{x} - \hat{x}_0)) \right\|^2 + \left\| \Sigma_v^{-1/2} (z - h(\bar{x}) - H\Delta x) \right\|^2$$
(3.23)

Collect Jacobian martices and right hand side vectors:

$$||a||_{\Sigma}^{2} = \left| \left( \frac{\Sigma_{0}^{-1/2}}{\Sigma_{v}^{-1/2} H \Delta x} \right) \Delta x + \left( \frac{-\Sigma_{0}^{-1/2} (\bar{x} - \hat{x}_{0})}{-\Sigma_{v}^{-1/2} (z - h(\bar{x}))} \right) \right|^{2}$$
(3.24)

And hence,

$$\Delta x^* = arg \ min \ \|A\Delta x + (-b)\|^2 \quad \Rightarrow \quad A\Delta x = b$$
 (3.25)

Since A is not necessarily invertible, we'll do as follows (A  $\doteq$  - Information matrix) :

$$\Delta x^* = (A^T A)^{-1} (A^T) \cdot b \tag{3.26}$$

And we get:

$$A^{T}A \doteq \Lambda \quad \Rightarrow \quad Convergence \quad \Rightarrow \quad p(x|z) = N(\mu|\Sigma)$$
 (3.27)

### 4 Hands-on Section

(a) General expression for the projection matrix -  $P(x, X^G) \doteq K \cdot [R_G^C \ t_G^C] \cdot X^G$ :

$$\begin{pmatrix} \tilde{u} \\ \tilde{v} \\ \tilde{w} \end{pmatrix} = \begin{bmatrix} f_x & s & u_0 \\ 0 & f_y & v_0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} R(1,1) & R(1,2) & R(1,3) & t_G^C(x) \\ R(2,1) & R(2,2) & R(2,3) & t_G^C(y) \\ R(3,1) & R(3,2) & R(3,3) & t_G^C(z) \end{bmatrix} \begin{bmatrix} X_w \\ Y_w \\ Z_w \\ 1 \end{bmatrix}$$
(4.1)

(b) Putting the numerical values of the given data (Note:  $t_G^C = R_G^C \cdot t_C^G$ ):

$$\begin{pmatrix}
\tilde{u} \\
\tilde{v} \\
\tilde{w}
\end{pmatrix} = \begin{bmatrix}
480 & 0 & 320 \\
0 & 480 & 270 \\
0 & 0 & 1
\end{bmatrix} \begin{bmatrix}
0.5363 & -0.8440 & 0 & -458.9384 \\
0.8440 & -0.5363 & 0 & -243.0052 \\
0 & -0 & 1 & 400
\end{bmatrix} \begin{bmatrix}
350 \\
-250 \\
-35 \\
1
\end{bmatrix}$$
(4.2)

And we get:

$$\begin{pmatrix}
\tilde{u} \\
\tilde{v} \\
\tilde{w}
\end{pmatrix} = \begin{bmatrix}
87,888 \\
59,344 \\
365
\end{bmatrix} \Rightarrow \begin{bmatrix}
u \\
v
\end{bmatrix} = \begin{bmatrix}
\tilde{u}/\tilde{w} \\
\tilde{v}/\tilde{w}
\end{bmatrix} = \begin{bmatrix}
240.789 \\
162.586
\end{bmatrix} \quad [pxl] \tag{4.3}$$

(c) Calculate the re-projection error:

$$\Delta err = z - \pi(x, X^G) = \begin{bmatrix} 241\\169 \end{bmatrix} - \begin{bmatrix} 240.789\\162.586 \end{bmatrix} = \begin{bmatrix} 0.211\\6.415 \end{bmatrix} \quad [pxl] \tag{4.4}$$

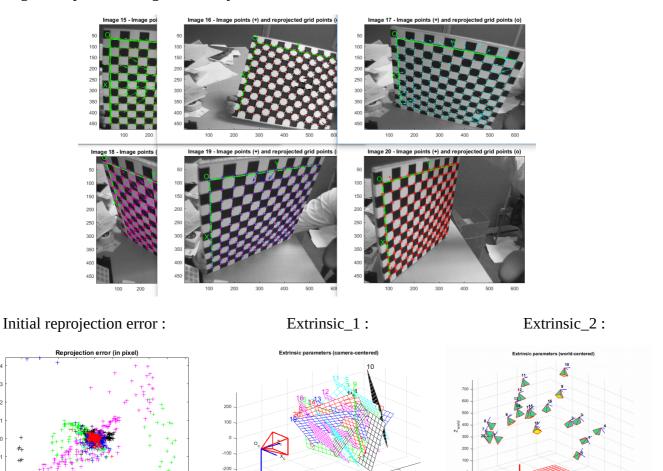
Norm: 
$$\left\| \begin{bmatrix} 0.211 \\ 6.415 \end{bmatrix} \right\| = 6.4185 \quad [pxl]$$
 (4.5)

```
% — 1.a/b Camera's Projection Matrix — %
% Calibration Matrix
    = [480 \ 0 \ 320;
Κ
            480 270;
         0
             0
               1];
% Rotation Matrix
R_GC = [
            0.5363
                     -0.8440
            0.8440
                     0.5363
                              0 ;
            0
                     0
                              1;
% Translation from Camera to Global
t_CG = \begin{bmatrix} -451.2459 & 257.0322 & 400 \end{bmatrix};
% Translation from Global to Camera
t_GC = R_GC*t_G;
% Camera Pose
Proj = K*[R_G_C t_G_C];
% 3D Global Point
1_{-}G = [350, -250, -35];
% Homogenous Coordinates
P = Proj*[l_G; 1]
[u_t, v_t, w_t] = deal(P(1), P(2), P(3))
% Conversion to Pixels
[u, v] = deal(u_t/w_t, v_t/w_t)
\% — 1.c - Re-projection Error — \%
z = [241 \ 169];
p_calc = [u \quad v \quad ]';
err = z - p_calc;
norm (err)
```

5

#### 5. Camera Cailbration:

**5. a/b/c** First, we'll download the images' library and define the window and square's sizes Each of the images corners are extracted manually (#1 ... #20) to ensure calibration relative to origin at top left of image. That way we create a calibrated set of the data.

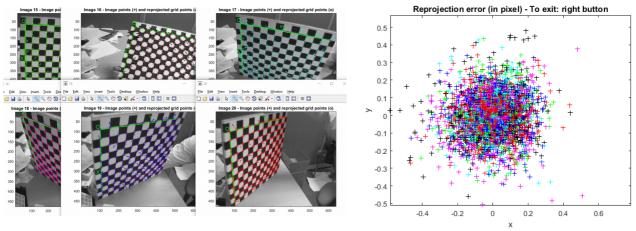


#### Applying **Recomp. corners** in the **Camera calibration tool** and then **Calibrating**:

```
Aspect ratio optimized (est_aspect_ratio = 1) -> both components of fc are estimated (DEFAULT).
Principal point optimized (center_optim=1) - (DEFAULT). To reject principal point, set center_optim=0
Skew not optimized (est alpha=0) - (DEFAULT)
Distortion not fully estimated (defined by the variable est dist):
    Sixth order distortion not estimated (est dist(5)=0) - (DEFAULT) .
Main calibration optimization procedure - Number of images: 20
Gradient descent iterations: 1...2...3...4...5...6...7...8...9...10...11...12...13...14...15...16...17...
Estimation of uncertainties...done
Calibration results after optimization (with uncertainties):
                  fc = [ 657.64372 658.04109 ] +/- [ 0.40242 0.43055 ]
Focal Length:
Principal point:
                  alpha_c = [ 0.00000 ] +/- [ 0.00000 ] => angle of pixel axes = 90.00000 +/- 0.00000
Skew:
                   Distortion:
                   err = [ 0.15297   0.13964 ]
Note: The numerical errors are approximately three times the standard deviations (for reference).
```

This ensures optimization of the manual corner extraction, that inevitably suffers from human error.

#### Once again, reprojection of images:

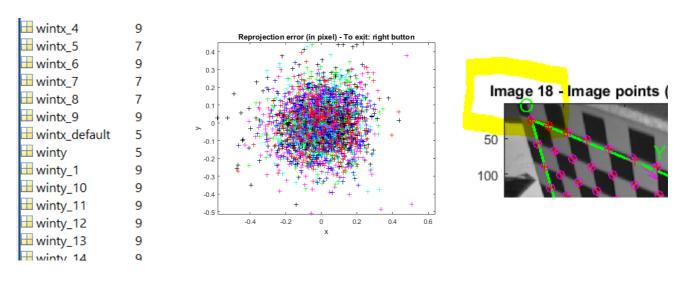


One can see that the new error is **dramatically** smaller than previous due to optimization ( $\uparrow$ ).

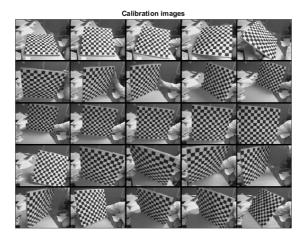
Yet, there are still a difference between "normal" pixel error (Image 8) and extremest (Image 20).

```
Selected image: 8
Selected point index: 42
Pattern coordinates (in units of (dX, dY)): (X,Y)=(5,9)
Image coordinates (in pixel): (309.30,204.58)
Pixel error = (-0.07545, -0.05456)
Window size: (wintx, winty) = (5,5)
done
                   Pixel error:
                                                                  Image 18 - Image points (+) and reproject
Selected image: 18
Selected point index: 85
Pattern coordinates (in units of (dX, dY)): (X,Y)=(0,5)
Image coordinates (in pixel): (215.72,78.79)
Pixel error = (4.64081, 3.35877)
                                                                 80
Window size: (wintx, winty) = (5,5)
```

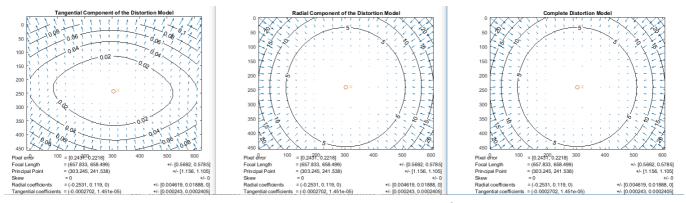
In order to improve out results, we'll change partially images' sizes, reproject on all images and obtain slightly better error:



Adding 5 new Images in mosaic formation, and re-calibrate:



and then we'll use 'visualize\_distortions' call, to visualize the effect of distortions on the pixel image, and the importance of the radial component versus the tangential component of distortion :



#### **2.d** As seen, we obtained the most accurate calibration results after the optimization :

```
Calibration results after optimization (with uncertainties):
```

Note: The numerical errors are approximately three times the standard deviations (for reference).

#### Which will now be plugged in our intrinsic parameters matrix (Calibration matrix **Part 1**):

```
----- Intrinsic : Perspective Projection (X_c to Pixels) -----
    u0 = 303.245; v0 = 241.5379;
                                            % Principal Point [Pixels]
   Kx = -0.2531; Ky = 0.11896;
                                            % Defining Square pixel k=1
    fx = 657.83275; fy = 658.5;
                                           % Focal Lengths
    alpha_x = Kx*fx; alpha_y = Ky*fy;
                                            % focal length [Pixels]
          K = [alpha_x 0 u0; 0 alpha_y v0; 0 0 1]
                                           % add N index applied
nenand Wiedow - - - - - - - - - - - - - - -
K =
-166.4975 0 303.2450
      0 78.3352 241.5379
       0
              0
                  1.0000
```

To conclude, the Flowchart of Calibration Algorithm:

Image Names & Read > Extract Grid Corner > Recompute Corners > (Re)-Calibration

## 6 Basic Image Feature Extraction

- (a) Let us clarify some related terms:
- 1. **Detection**: Identify interest points (features) in the image
- 2. Description: Extract vector feature descriptor around each interest point
- 3. Matching: Determine correspondence between descriptors in two images.

Use a camera to capture 2 images of yourself :



Figure 1: Myself in a "casual" posture

## $(\mathbf{b})$ Extract SIFT features in each image. Indicate feature scale and orientation :

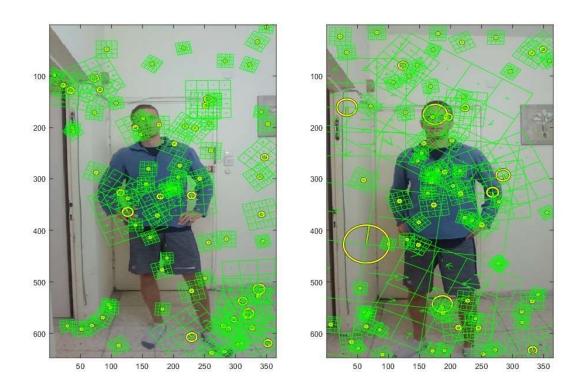


Figure 2: Same images pair with the extracted SIFT features

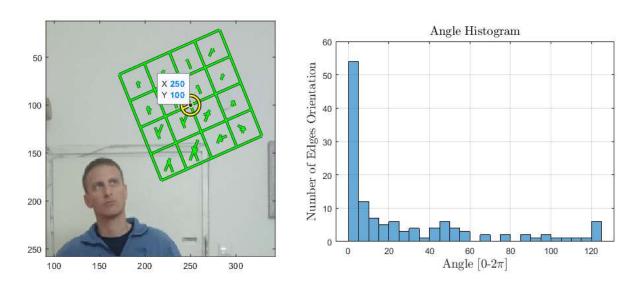


Figure 3: Representative feature's **position** @ [100, 250] of **scale** 10 and **orientation**  $-\pi/8$ 

# $oldsymbol{(c)}$ Calculate putative matches by matching SIFT descriptors :

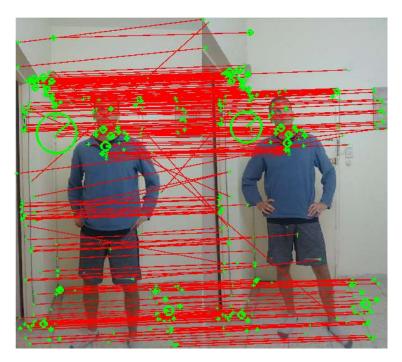


Figure 4: Threshold gradient magnitude = 3

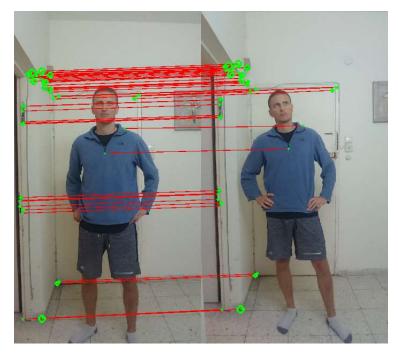


Figure 5: Threshold gradient magnitude = 15

Indicate representative inlier and outlier matches:

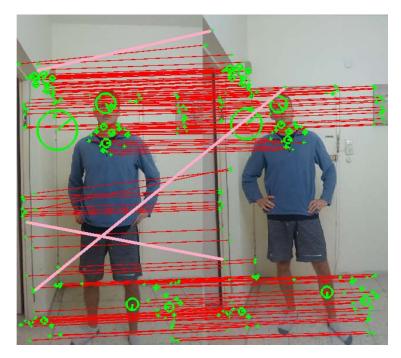


Figure 6: Outliers in pink

Hereby is attached the Matlab Code for section **6.b 6.c**:

```
% —
clc; clear all; close all;
    ———— a. Capture 2 Images of yourself ———— %
% I = imread('C:\Users\Daniel\Desktop\Vision Aided Navigation\Hw_i
  \Hw_2\Self_Pics\Img_0.jpg';
Hw_2\Self_Pics\Img_1.jpg');
I = imrotate(I, 90);
                                     % Rotate Image
                                     % New Image scale
scale = 0.25;
                                     % Scale down Image
I = imresize(I, scale);
figure ('Color', 'white', 'rend', 'painters', 'pos', [2000 20 500 700]);
image(I);
\% —— b. Compute the SIFT frames and descriptors —— \%
I = single(rgb2gray(I));
[f, d] = vl_sift(I);
```

```
% Generate random scatter on image pixels
perm = randperm(size(f,2));
sel = perm(1:200);
h1 = vl_plotframe(f(:, sel));
h2 = vl_plotframe(f(:,sel));
set(h1, 'color', 'k', 'linewidth',3);
set(h2, 'color', 'y', 'linewidth',2);
h3 = vl_plotsiftdescriptor(d(:, sel), f(:, sel));
set(h3, 'color', 'g');
% —
               ———— Custom Frames —
% Compute the descriptor of a SIFT frame at given position
I = single(rgb2gray(I));
[f, d] = vl_sift(I);
fc = [250; 100; 10; -pi/8];
[f,d] = vl\_sift(I, 'frames', fc, 'orientations');
h3 = vl_plotsiftdescriptor(d, f); set(h3, 'color', 'k', 'linewidth'
h4 = vl_plotsiftdescriptor(d, f); set(h4, 'color', 'g', 'linewidth'
   ,2) ;
h1 = vl_plotframe(f); set(h1, 'color', 'k', 'linewidth', 4);
h2 = vl_plotframe(f); set(h2, 'color', 'y', 'linewidth',2);
%%
figure; cols = 80; histogram (d, cols)
% Basic matching - SIFT descriptors
clc; clear all; close all;
% — Upload 2 images of the same object — %
Ia = imread('C:\Users\Daniel\Desktop\Vision Aided Navigation\Hw_i\
   Hw_2\Self_Pics\Img_0.jpg';
Ib = imread('C:\Users\Daniel\Desktop\Vision Aided Navigation\Hw_i\
   Hw_2\Self_Pics\Img_1.jpg');
Ia = imrotate(Ia, 90);
Ib = imrotate(Ib, 90);
```

```
scale = 1;
Ia = imresize (Ia, scale);
Ib = imresize(Ib, scale);
[fa, da] = vl_sift(im2single(rgb2gray(Ia)));
[fb, db] = vl\_sift(im2single(rgb2gray(Ib)));
[matches, scores] = vl_ubcmatch(da, db, 3);
[drop, perm] = sort(scores, 'descend');
matches = matches(:, perm);
scores = scores(perm);
figure (1);
imagesc(cat(2, Ia, Ib));
axis image off;
vl_demo_print('sift_match', 1);
figure (2);
imagesc(cat(2, Ia, Ib));
xa = fa(1, matches(1,:));
xb = fb(1, matches(2,:)) + size(Ia,2);
ya = fa(2, matches(1,:));
yb = fb(2, matches(2,:));
hold on;
h = line([xa ; xb], [ya ; yb]);
set(h, 'linewidth', 1, 'color', 'r');
vl_plotframe(fa(:, matches(1,:)));
fb(1,:) = fb(1,:) + size(Ia,2);
vl_plotframe(fb(:, matches(2,:)));
axis image off;
```