

Suppose we have 2 images where A is the reference image and B is the crooked image. In an affine transformation, each point  $(x, y)$  of image A is mapped to point  $(u, v)$  in a new coordinate system. To represent translation, we use homogeneous coordinates for the input vector and get:

$$\begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} M_{11} & M_{12} & M_{13} \\ M_{21} & M_{22} & M_{23} \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$\mathbf{q} = \mathbf{M}\mathbf{p}$$

where  $q \in R^{2 \times 1}$ ,  $M \in R^{2 \times 3}$  and  $p \in R^{3 \times 1}$ .

Now we select multiple points in A that match points in B. The goal is to solve for the affine transformation matrix  $\mathbf{M}$  so we oversample the number of points (i.e. more than 2) to minimize the error and produce a more stable transformation. As such, our column vectors  $\mathbf{p}$  and  $\mathbf{q}$  become:

$$P = \begin{bmatrix} x_0 & x_1 & \dots & x_{n-1} \\ y_0 & y_1 & \dots & y_{n-1} \\ 1 & 1 & \dots & 1 \end{bmatrix}$$

$$Q = \begin{bmatrix} u_0 & u_1 & \dots & u_{n-1} \\ v_0 & v_1 & \dots & v_{n-1} \end{bmatrix}$$

and thus, our goal is to solve the linear system of equations

$$\mathbf{Q} = \mathbf{M}\mathbf{P}$$

where  $Q \in R^{2 \times n}$ ,  $M \in R^{2 \times 3}$  and  $p \in R^{3 \times n}$ .

The problem is that we are used to solving systems of the form  $Ax = b$ , where  $x$  is the unknown. In our case, we are trying to solve the system  $xA = b$ . There are two ways to solve this. We could just take the transpose on both sides like so:

$$\begin{aligned} MP &= Q \\ (MP)^T &= Q^T && \text{take the transpose on both sides} \\ P^T M^T &= Q^T \end{aligned}$$

Now  $A = P^T$ ,  $x = M^T$  and  $b = Q^T$ . Thus, after solving for  $x$ , take the transpose to obtain the true solution  $M = x^T$ .

However, my goal is to use Cholesky factorization to solve the normal equations which requires that  $A$  be symmetric positive definite (SPD). This is not the case since we have  $A = (P^T)^T P^T = P P^T$  and it is actually  $P^T P$  that is SPD.

Thus, a workaround to this is to flatten  $\mathbf{M}$  and  $\mathbf{Q}$  as column vectors, rearrange  $\mathbf{P}$  in a clever manner, and remark the following:

$$\begin{bmatrix} x_0 & y_0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x_0 & y_0 & 1 \\ x_1 & y_1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x_1 & y_1 & 1 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ x_{n-1} & y_{n-1} & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x_{n-1} & y_{n-1} & 1 \end{bmatrix} \begin{bmatrix} M_{11} \\ M_{12} \\ M_{13} \\ M_{21} \\ M_{22} \\ M_{23} \end{bmatrix} = \begin{bmatrix} u_0 \\ v_0 \\ u_1 \\ v_1 \\ \vdots \\ u_{n-1} \\ v_{n-1} \end{bmatrix}$$

$$\mathbf{P}^* \mathbf{M}^* = \mathbf{Q}^*$$

where  $P^* \in R^{2n \times 6}$ ,  $M^* \in R^{6 \times 1}$  and  $Q^* \in R^{2n \times 1}$ .

Since this is in standard form, we obtain the solution as follows:

$$P^* M^* = Q^*$$

$$P^{*T} P^* M^* = P^{*T} Q^*$$

and we can apply Cholesky factorization to solve for  $M^*$  which we can rearrange to get  $\mathbf{M}$ .