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Adaptive Algorithm in the Application of Visual Measurement System

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Abstract

Focus on the problem that noise is existing in the input signals and output signals of visual measurement system, if calculate via the classic least mean square algorithm or recursive least square, it would generate the larger errors; Or calculate directly, the calculation work loading is too complex. So the solution of weight vector could be as the limited best optimization solution of Rayleigh Quotient of augmentation input vector self correlation matrix, take iteration estimation to the augmentation input vector and set up the function relationship between step factor and error; The simulation analysis experiment results indicate the standard tolerance of proposed adaptive total least squares algorithm is 0.0375mm; but the one of normal total least squares algorithm is only 0.0598mm. Obviously, the proposed algorithm has more high precision than normal total least squares algorithm, and its structure is simple, the calculation speed is faster.

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1. Introduction

In the application of visual measurement system of single camera, the characteristic point is as the target to the measured point. Generally, to achieve the coordinate of measured points via the measurement to the characteristics point. The advanced defined coordinate of the characteristic point is marked as input matrix A, the measurement result of the characteristic point is as output matrix b, then the transition matrix xbetween A and b could be calculated by linear simultaneous equations $A \cdot x = b$. During the data processing of visual measurement system of single camera, the least square solution of linear simultaneous equations $A \cdot x = b$ has been the general requirement. But only when the noise or error of vector b is 0, the error's sum of squares is minimum, the least squares estimation would be close to the best optimization solution. But the error is existing in vector A and b, the least squares estimation is not the best optimization. In this case, the best way is total least squares (TLS)[1-3]. But in more cases, the TLS algorithm is batch mode based on direct singular value decomposition, it needs to take singular value decomposition for $N \times N$ matrix, its calculation is too complex and in the case of N is too large, it's very difficult to do. Focus on this point, the scientific research workers in domestic and oversea make a lot of research analysis, SUYKENS J. et al., 1999 present Least squares support vector machine classifiers [4]; SANCHEZ A. et al., 1995 presents Robustization of a learning method for RBF net-works [5]; KRUGER U. et al., 2008 present Robust partial least squares regression: part I algorithmic developments [6]. Summary the above research analysis results, to propose one kind of method which is to achieve step length recursion formula of TLS algorithm based on the cost function gradient.

2. Normal Total Least Sqares Algorithm

For the solution of linear simultaneous equations $A \cdot x = b$, due to the input matrix A and the output matrix b are get by actual visual measurement system, so the noise interference error is always existing, least squares estimation is not the best optimized in the statistics viewpoint, its covariation would be increased due to noise interference error. Define the disturbance matrix E and vector e to calibrate the interference error of matrix A and B. So:

$$(A+E)\cdot x = (b+e) \tag{1}$$

$$([A,-b]+[E,-e])\cdot\begin{bmatrix}x\\1\end{bmatrix}=0$$
(2)

Define A' = [A, -b], E' = [E, -e], then (K' + E')x = 0.

Restrain x is a vector of unit norm. Define A'x = -E'x, -E'x could be as the error vector of least square solution x. Total least square solution x is the least square solution which sum of error squares is minimum the least square solution [7].

Define the singular value decomposition of augmented matrix A' is:

$$A' = U \cdot Diag(a_1, \dots, a_i) \cdot V^H$$
(3)

The diagonal element $a_1 \ge a_2 \ge \cdots \ge a_i \ge 0$; and opposite singular value vector are v_1, v_2, \cdots, v_i .

The least square solution of A'x = 0 is the right singular vector oppositing to minimum singular value a_i .

So the least square solution of $A \cdot x = b$ should satisfy:

$$x = \frac{1}{v_1} [v_2, \dots, v_i]^T = [v'_1, \dots, v'_{i-1}]$$
(4)

Finally, the least square solution should be as below:

$$x = \frac{\sum_{i=1}^{n} \frac{v'_{i}}{v'_{i+1}}}{n} \tag{5}$$

But TLS algorithm is batch mode based on direct singular value decomposition, it needs to take a long time to have singular value decomposition, its calculation is too complex and it's very difficult to calculate much times, so to present the application in adaptive total least squares algorithm.

3. Adaptive Total Least Sqares Algorithm

Define input and output data separately is $X_I(k)$ and $Y_O(k)$, so :

$$X_{I}(k) = x(k) + u_{I}(k) \tag{6}$$

$$Y_O(k) = y(k) + u_O(k) \tag{7}$$

Among it, k = 1, 2, ..., n; x(k) and y(k) are the valid data, $u_I(k)$ and $u_O(k)$ is the interference error of input and output data. Define the weight vector of system is:

$$H(k) = [h_1(k), h_2(k), ..., h_n(k)]^T$$
(8)

Define the augmentation input vector and weight vector separately are:

$$Z(k) = [X^{T}(k), Y^{T}(k)]^{T}$$
(9)

$$W(k) = [H^{T}(k), -1]^{T}$$
(10)

So output error is:

$$e(k) = Z^{T}(k)W(k) \tag{11}$$

Define the cost function is the sum of Rayleigh Quotient and the last element's constrain of the augmentation weight vector:

$$f(W(k),\eta) = \frac{W(k)^{T} R(k) W(k)}{\|W(k)\|_{2}^{2}} + \eta (-1 - W(k)^{T} e_{n+1})$$
(12)

Among it, $R(k) = E\{Z(k)Z(k)^T\}$ is the autocorrelation matrix of augmentation input vector. Formula (12) relative to W(k) take partial derivative, and use the steepest descent method:

$$W(k+1) = W(k) - \sigma(k) \frac{\|W(k)\|_{2}^{2} R(k) W(k) - W(k)^{T} R(k) W(k) W(k)}{(\|W(k)\|_{2}^{2})^{2}}$$
(13)

Among it, $\sigma(k)$ is iteration step. To suppose W(k) is convergence, known according to the Rayleigh Quotient property, its solution is corresponding standardization feature vector of smallest eigenvalue of R(k), that is total least-squares solution. Generally, define $Z(k)Z(k)^T$ is instantaneous estimate of R(k), and use the nonlinear function relation between step and instantaneous estimate to achieve the iteration update of step. But in fact it's only effictive for specified single's operating environment, the accuracy of convergence is not perfect. Used the new estimate mode: $\tau R(k-1) + Z(k)Z(k)^T$, and it's more extensive adaptability relative to nonlinear function iteration, based on the step iteration rules of cost function gradient. Define the formula of step iteration is:

$$\sigma(k) = \sigma(k-1) - \delta \nabla f(k) \tag{14}$$

So:

$$\nabla f(k)\big|_{\sigma(k-1)} = \left\{ \frac{\partial f(k)}{\partial W(k)}, \frac{\partial W(k)}{\partial \sigma(k-1)} \right\}$$
(15)

Among it,

$$\begin{split} \frac{\partial f(k)}{\partial W(k)} &= \frac{\left\|W(k)\right\|_{2}^{2} R(k) W(k) - W(k)^{T} R(k) W(k) W(k)}{\left(\left\|W(k)\right\|_{2}^{2}\right)^{2}} \;\;;\\ &\frac{\partial W(k)}{\partial \sigma(k-1)} &= -\frac{\partial f(k-1)}{\partial W(k-1)} \;\;. \end{split}$$

4. The experimental results and data analysis

In order to validate the performance of the proposed adaptive total least square algorithm, so compare the proposed adaptive total least square algorithm with the normal total least square algorithm. Apply adaptive total least square algorithm in visual measurement system of single camera to calculate the attitude of optical characteristics points. Define the parameters of measurement system is as below: the focus of the camera is 12.026mm; The size of the imaging plane is 8.12mm $\times 6.28$ mm; Locate 5 optical characteristics points in CMM, their coordinates could be measured directly by CMM. And define randomly the position of fifty determinands, use separately the normal total least-squares algorithm and adaptive total least-squares algorithm to calculate the attitude of their optical characteristics points. Then compare the results calculated by every algorithm with the actual coordinate measured by CMM.

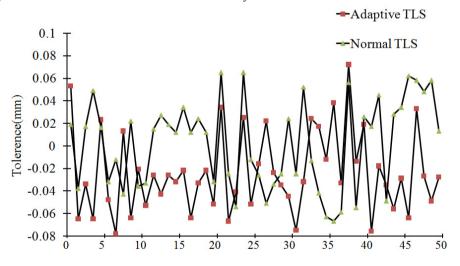


Fig. 1. The curve of measurement tolerance along X,Y,Z of CMM

The experiment results indicate the standard tolerance calculated by normal total least-squares algorithm is 0.0598mm, and the one done by adaptive total least-squares algorithm is 0.0375mm. Compared with normal total least-squares algorithm, the tolerance calculated by adaptive total least-squares algorithm is less.

In order to further validate the calculation speed of the adaptive total least square algorithm, set up the experiment environment: CPU: Intel core i7 3770, RAM: 4G, Operation system: Windows xp, Matlab7.0. The experiment used the normal total least square algorithm and adaptive total least square algorithm to continue calculating 10^6 times, separately records the time of five times experiment for every algorithm, shown as Table 1.

Table.1 The comparison between the time consumption

	Time(s)				
Normal TLS	1.38	1.66	1.15	1.56	1.31
Adaptive TLS	0.86	0.77	0.89	0.83	0.92

The results of Table. 1 indicate the calculation speed of adaptive total least square algorithm is better than the one of normal total least square algorithm .

Conclusion

In order to decrease the error tolerance when the noise is existing in both input signals and output signals of visual measurement system , and get the best optimization solution of the relative to the attitude conversion between optical characteristics points and camera , present the method of adaptive total least square algorithm . Firstly , introduce the function expression of normal total least squares algorithm; Then , based on the Rayleigh Quotient property to get the final equation of adaptive total least squares algorithm. Finally , make the simulation comparison experiment , the standard tolerance calculated by normal total least square algorithm is 0.0598mm; But the one done by adaptive total least square algorithm is 0.0375mm; The experiment results prove adaptive total least square algorithm has high precision , and calculation speed is better than normal total least square algorithm .

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