RANSAC Line Fitting

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1 Introduction

The following are some quick derivations meant to show how I got to the code. They are by no means perfect nor difficult even. We assume that the line we are fitting is in a 2D plane, as that's my personal use-case. Everywhere we assume that the following is true:

$$P = \{ \vec{p_i} \in \mathbb{R}^2 \mid i = 0, \dots, N - 1 \}, \vec{p_i} = (x_i, y_i)^T, N \in \mathbb{N}$$
 (1)

where P is the set of all points we fit over, $\vec{p_i}$ is one of those points and N is the amount of points we have.

We use the following indicator function for inliers:

$$I(a, b, \vec{p_i}, \delta) = \begin{cases} 1, & \text{if } \frac{\|ax_i + b - y_i\|}{\sqrt{a^2 + 1}} < \delta \\ 0, & \text{otherwise} \end{cases}$$
 (2)

where we say δ is the threshold for how far a point may be. We then define the score for a line-fit as:

$$S(P, a, b, \delta) = \sum_{\vec{p_i}}^{P} I(a, b, \vec{p_i}, \delta)$$
(3)

For the purpose of evaluating on very small systems, we also evaluate every method on the following modified indicator function:

$$I'(a, b, \vec{p_i}, \delta) = \begin{cases} 1, & \text{if } ||ax_i + b - y_i|| < \delta \\ 0, & \text{otherwise} \end{cases}$$
 (4)

where instead of the shortest Euclidean distance from a point to a line, we consider only the vertical deviation. In other words, the difference in the second dimension between the point $\vec{p_i}$ and the predicted point $ax_i + b$. For the derivations of the methods, however, this distinction does not matter.

2 Basic Algorithm

All algorithms follow the same basic principle. This basic RANSAC algorithm boilerplate code is outlined in Algorithm 1.

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Algorithm 1: Basic RANSAC Algorithm
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Input: Array P of size n, threshold \delta, number of trials m
Output: Best fitting slope and intercept

1 a_{best} \leftarrow 0;
2 b_{best} \leftarrow 0;
3 s_{best} \leftarrow 0;
4 for i \leftarrow 1 to m do

5 (a,b) \leftarrow FitRandomLine(P);
6 s \leftarrow S(P,a,b,\delta);
7 if s > s_{best} then
8 a_{best} \leftarrow a;
9 b_{best} \leftarrow b;
10 s_{best} \leftarrow b;
11 return (a_{best}, b_{best});
```

where FitRandomLine randomly fits a line using some data from the points P, and S is the scoring function as defined in Equation 3. As such the actual line fitting can be seen as a coroutine that is called by this RANSAC algorithm. The following sections will propose slightly different coroutines for the above given algorithm.

3 RANSAC Line Fitting using 2 Points

Classic RANSAC line fitting. We take 2 random points $\vec{p_i}, \vec{p_j}$ and calculate the line going through them.

$$a = \frac{y_i - y_j}{x_i - x_j}, b = y_i - ax_i$$

This can then be returned and used in the basic Algorithm 1.

4 RANSAC Line Fitting using 1 point through the origin

We can also do it by just using 1 point through the origin as our line. Then the line is defined by

$$a = \frac{y_i}{x_i}, b = 0$$

For our sampled point $\vec{p_i}$. This can then be returned and used in the basic Algorithm 1.

5 RANSAC Line Fitting using n Points with MSE

We can also use n points and use MSE to find a line. In this case we can take for example 3 or 5 points, and use it to estimate a line. This line can then be used upstream in the RANSAC algorithm.

We want to fit the line

$$y = ax$$

as we assume there is no slope. Then we know that the squared error for some slope a is the following for the samples $S \subseteq P$ that we choose.

$$\sum_{\vec{p_i}=(x_i,y_i)^T}^S (y_i - ax_i)^2$$

If we want to minimise this, we can just derive this w.r.t a

$$\frac{d}{da} \sum_{\vec{p_i} = (x_i, y_i)^T}^{S} (y_i - ax_i)^2 = \sum_{\vec{p_i} = (x_i, y_i)^T}^{S} -2x_i(y_i - ax_i)$$

After setting this to 0 we get

$$\sum_{\vec{p_i} = (x_i, y_i)^T}^{S} -2x_i(y_i - ax_i) = 0$$

$$\sum_{\vec{p_i} = (x_i, y_i)^T}^{S} x_i(y_i - ax_i) = 0$$

$$\sum_{\vec{p_i} = (x_i, y_i)^T}^{S} x_i y_i - ax_i^2 = \sum_{\vec{p_i} = (x_i, y_i)^T}^{S} ax_i^2$$

$$\sum_{\vec{p_i} = (x_i, y_i)^T}^{S} x_i y_i = a \sum_{\vec{p_i} = (x_i, y_i)^T}^{S} x_i^2$$

$$\frac{\sum_{\vec{p_i} = (x_i, y_i)^T}^{S} x_i y_i}{\sum_{\vec{p_i} = (x_i, y_i)^T}^{S} x_i^2} = a$$

It should be noted this is just equal to 2 inner products, and should be implemented when the hardware allows for as such. In our case, the RP2040 does not have SIMD registers and thus we ignore this.