深度滤波

梁一

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第一章 深度滤波

1.1 问题引出

在沿着极线搜索,计算特征点(块)的相似性过程中,通常会得到一个非凸函数:如图 1.1.1 左图所示,纵坐标表示相似度量,横坐标表示深度值,图中函数存在多个极大值,且真实的深度值只有一个,然而匹配度量容易受到纹理,光照等因素影响,因此对于取哪个极大值作为深度值存在不确定性。

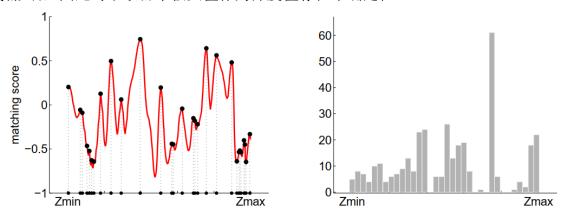


图 1.1.1 匹配得分沿距离分布 (左图), 60 幅图像极大值累加 (右图), 图来自文献[1]

对于多幅图像而言,那就能计算出这一点的多个匹配得分沿距离分布,把这些分布的极大值点累加,构成了极大值直方图,如图 1.1.1 的右图所示。即便知道了最高的那个直方图对应的深度值,但也不能确定是该点为外点的概率。

因此,需要一个方法不仅能推算出深度值,而且能知晓特征点对应的外点的 概率。

1.2 问题解决

1.2.1 问题分析

我们知道某个像素在两幅图中的位置,就能利用三角测量法确定它的深度。 进而可以利用多幅图的测量(约束),使得深度估计从一个不确定的量,逐渐收敛 到一个稳定值[2]。如图 1.2.1 所示,我们假设深度值符合高斯分布,一开始深度估 计的不确定性较大(浅绿色部分),通过三角化得到一个深度估计值以后,能够极 大的缩小这个不确定性(墨绿色部分)[3]。

对像素点深度的估计,本身也可建模为一个状态估计问题,于是就自然存在 滤波器与非线性优化两种求解思路。虽然非线性优化效果较好,但是在实时性要 求场合,通常采用计算量较少的滤波器方式[2]。文献[1]提到的滤波模型很好解决 了深度值估计以及内点概率不确定得问题——深度滤波,它可以通过多次观测, 计算出一个地图点是假的地图点还是真实地图点的概率,并且计算出其作为真实 地图点的最有可能的位置,其模型公式如式 1.1 所示。

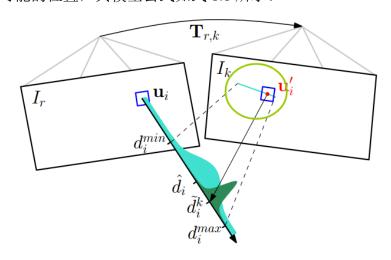


图 1.2.1 三角化计算深度值,图来自文献[4]

1.2.2 深度滤波器

$$p(d_k|\hat{d},\rho) = \rho N(d_k|\hat{d},\tau_n^2) + (1-\rho)U(d_k|d_{min},d_{max})$$
(1.1)

其中 \hat{d} 为真实的深度值, ρ 是内点概率, d_k 服从均匀-高斯分布,其均值为 \hat{d} ,方 差为 τ_n^2 。根据贝叶斯定理,其最大后验概率为:

$$p(\hat{d}, \rho | d_{r+1}, \dots, d_k) \propto p(\hat{d}, \rho) \prod_l p(d_l | \hat{d}, \rho)$$
(1.2)

其中 $p(\hat{d}, \rho)$ 为先验概率,为了更好的迭代求解,使用 Gaussian × Beta 分布来近似右端项。

$$q(\hat{d}, \rho | a_k, b_k, \mu_k, \sigma_k^2) = Beta(\rho | a_k, b_k) N(\hat{d}, \mu_k, \sigma_k^2)$$
(1.3)

上式中 \hat{d} 服从高斯分布, ρ 服从 Beta 分布。更新方程如下:

$$p(\hat{d}, \rho | d_{r+1}, \dots, d_k) = q(\hat{d}, \rho | a_{k-1}, b_{k-1}, \mu_{k-1}, \sigma_{k-1}^2) p(d_k | \hat{d}, \rho)$$
(1.4)

虽然式 1.4 不在符合 Gaussian × Beta 分布,但是我们依然把它近似为该分布,同样使用 $q(\hat{a}, \rho | a_k, b_k, \mu_k, \sigma_k^2)$ 来表示。将式 1.1 代入 1.4 有:

 $q(\hat{d}, \rho | a_k, b_k, \mu_k, \sigma_k^2)$

= $Beta(\rho|a_k, b_k)N(\hat{d}|, \mu_k, \sigma_k^2)$

$$= \left[\rho N(d_k | \hat{d}, \tau_n^2) + (1 - \rho) U(d_k | d_{min}, d_{max}) \right] N(\hat{d}, \mu_{k-1}, \sigma_{k-1}^2) Beta(\rho | a_{k-1}, b_{k-1})$$
(1.5)

根据 Beta 分布性质:

$$\begin{cases} Beta(\rho|a,b) = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \rho^{a-1} (1-\rho)^{b-1} \\ Beta(\rho|a+1,b) = \rho \frac{a+b}{a} Beta(\rho|a,b) \\ Beta(\rho|a,b+1) = (1-\rho) \frac{a+b}{b} Beta(\rho|a,b) \end{cases}$$
(1.6)

将式 1.6 代入式 1.5:

 $q(\hat{d}, \rho | a_k, b_k, \mu_k, \sigma_k^2)$

$$= Beta(\rho|a_k, b_k)N(\hat{d}|, \mu_k, \sigma_k^2)$$

$$=\rho N\big(d_k|\hat{d},\tau_k^2\big)N\big(\hat{d}|\mu_{k-1},\sigma_{k-1}^2\big)Beta(\rho|a_{k-1},b_{k-1})$$

$$+ \, (1-\rho) U(d_k|d_{min},d_{max}) N\big(\hat{d}|\mu_{k-1},\sigma_{k-1}^2\big) Beta(\rho|a_{k-1},b_{k-1})$$

$$=\frac{a_{k-1}}{a_{k-1}+b_{k-1}}N\!\left(d_k|\hat{d},\tau_n^2\right)\!N\!\left(\hat{d}|\mu_{k-1},\sigma_{k-1}^2\right)\!Beta(\rho|a_{k-1}+1,b_{k-1})+\\$$

$$\frac{b_{k-1}}{a_{k-1}+b_{k-1}}U(d_k|d_{min},d_{max})N(\hat{d}|\mu_{k-1},\sigma_{k-1}^2)Beta(\rho|a_{k-1},b_{k-1}+1) \tag{1.7}$$

根据附录公式 A.1,式 1.7 可以转换为:

 $q(\hat{d}, \rho | a_k, b_k, \mu_k, \sigma_k^2)$

$$=\frac{a_{k-1}}{a_{k-1}+b_{k-1}}N\big(d_k|\mu_{k-1},\sigma_{k-1}^2+\tau_n^2\big)N\big(\hat{a}|m,s^2\big)Beta(\rho|a_{k-1}+1,b_{k-1})+\\$$

$$\frac{b_{k-1}}{a_{k-1} + b_{k-1}} U(d_k | d_{min}, d_{max}) N(\hat{d} | \mu_{k-1}, \sigma_{k-1}^2) Beta(\rho | a_{k-1}, b_{k-1} + 1)$$
(1.8)

令
$$C_1 = \frac{a_{k-1}}{a_{k-1} + b_{k-1}} N \left(d_k | \mu_{k-1}, \sigma_{k-1}^2 + \tau_n^2 \right)$$
, $C_2 = \frac{b_{k-1}}{a_{k-1} + b_{k-1}} U (d_k | d_{min}, d_{max})$,代入公式 1.8:

 $q(\hat{d}, \rho | \alpha_k, b_k, \mu_k, \sigma_k^2)$

$$= C_1 N(\hat{a}|m, s^2) Beta(\rho|a_{k-1} + 1, b_{k-1}) + C_2 N(\hat{a}|\mu_{k-1}, \sigma_{k-1}^2) Beta(\rho|a_{k-1}, b_{k-1} + 1)$$

$$\tag{1.9}$$

计算公式 1.9 关于 \hat{a} 的一阶矩和二阶矩, 具体形式见附录 A.2, A.3, A.4:

$$\begin{cases} C = C_1 + C_2, C_1' = \frac{c_1}{c}, C_2' = \frac{c_2}{c} \\ \mu_k = C_1' m + C_2' \mu_{k-1} \\ \mu_k^2 + \sigma_k^2 = C_1' (m^2 + s^2) + C_2' (\mu_{k-1}^2 + \sigma_{k-1}^2) \end{cases}$$
(1.10)

同理, 计算公式 1.9 关于 ρ 的一阶矩和二阶矩, 具体形式见附录 A.5, A.6, A.7:

$$\begin{cases}
\frac{a_{k}}{a_{k}+b_{k}} = C'_{1} \frac{a_{k-1}+1}{a_{k-1}+b_{k-1}+1} + C'_{2} \frac{a_{k-1}}{a_{k-1}+b_{k-1}+1} \\
\frac{a_{k}(a_{k}+1)}{(a_{k}+b_{k})(a_{k}+b_{k}+1)} = C'_{1} \frac{(a_{k-1}+1)(a_{k-1}+2)}{(a_{k-1}+b_{k-1}+1)(a_{k-1}+b_{k-1}+2)} \\
+ C'_{2} \frac{a_{k-1}(a_{k-1}+b_{k-1}+1)}{a_{k-1}+b_{k-1}+1(a_{k-1}+b_{k-1}+2)}
\end{cases} (1.11)$$

附录

$$\begin{split} &N(d_{k}|\hat{d},\tau_{k}^{2})\cdot N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2})\\ &=\frac{1}{\sqrt{2\pi}\tau_{k}}e^{-\frac{(d_{k}-d)^{2}}{2\tau_{k}^{2}}}\cdot\frac{1}{\sqrt{2\pi}\sigma_{k-1}}e^{-\frac{(\hat{d}-\mu_{k-1})^{2}}{2\sigma_{k-1}^{2}}}\\ &=\frac{1}{2\pi\tau_{k}\sigma_{k-1}}e^{-\frac{\left\{\left[\left(\frac{1}{\epsilon_{k}^{2}+\sigma_{k-1}^{2}}\right)\hat{d}-\left(\sigma_{k-1}^{2}d_{k}+\tau_{k}^{2}\mu_{k-1}\right)\right]^{2}+\left(\tau_{k}^{2}\sigma_{k-1}^{2}\right)\left(d_{k}-\mu_{k-1}\right)^{2}}\right\}}\\ &=\frac{1}{2\pi\tau_{k}\sigma_{k-1}}e^{-\frac{\left\{\left[\frac{\hat{d}-\left(\sigma_{k-1}^{2}d_{k}+\tau_{k}^{2}\mu_{k-1}\right)}{2\tau_{k}^{2}\sigma_{k-1}^{2}}\right]^{2}+\frac{(d_{k}-\mu_{k-1})^{2}}{2\left(\tau_{k}^{2}+\sigma_{k-1}^{2}\right)}\right\}}}\\ &=\frac{1}{\sqrt{2\pi}\frac{\tau_{k}\sigma_{k-1}}{\sqrt{\tau_{k}^{2}+\sigma_{k-1}^{2}}}}e^{-\frac{\left[\frac{\hat{d}-\frac{\left(\sigma_{k-1}^{2}d_{k}+\tau_{k}^{2}\mu_{k-1}\right)}{\left(\tau_{k}^{2}+\sigma_{k-1}^{2}\right)}\right]^{2}}{2\left(\tau_{k}^{2}+\sigma_{k-1}^{2}\right)}}\cdot\frac{1}{\sqrt{2\pi}\sqrt{\tau_{k}^{2}+\sigma_{k-1}^{2}}}e^{-\frac{\left(\frac{d_{k}-\mu_{k-1}}{2}\right)^{2}}{2\left(\tau_{k}^{2}+\sigma_{k-1}^{2}\right)}}\\ &=N\left(\hat{d}|\frac{\sigma_{k-1}^{2}d_{k}+\tau_{k}^{2}\mu_{k-1}}{\tau_{k}^{2}+\sigma_{k-1}^{2}},\frac{\tau_{k}^{2}\sigma_{k-1}^{2}}{\tau_{k}^{2}+\sigma_{k-1}^{2}}\right)N\left(d_{k}|\mu_{k-1},\tau_{k}^{2}+\sigma_{k-1}^{2}\right)\\ &=N(\hat{d}|m,s^{2})N\left(d_{k}|\mu_{k-1},\tau_{k}^{2}+\sigma_{k-1}^{2}\right)\\ &\downarrow + \frac{1}{s^{2}}=\frac{1}{\tau_{k}^{2}}+\frac{1}{\sigma_{k-1}^{2}},\quad m=s^{2}\left(\frac{d_{k}}{\tau_{k}^{2}}+\frac{\mu_{k-1}}{\sigma_{k-1}^{2}}\right) \end{pmatrix}$$

$$\begin{split} &\int_{\hat{d},\rho} q(\hat{d},\rho|a_{k},b_{k},\mu_{k},\sigma_{k}^{2}) \mathrm{d}\hat{d}\,\mathrm{d}\rho \\ &= \int_{\hat{d},\rho} C_{1} N(\hat{d}|m,s^{2}) Beta(\rho|a_{k-1}+1,b_{k-1}) \mathrm{d}\hat{d}\,\mathrm{d}\rho + \int_{\hat{d},\rho} C_{2} N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2}) Beta(\rho|a_{k-1},b_{k-1}+1) \mathrm{d}\hat{d}\,\mathrm{d}\rho \\ &= C_{1} \int_{\hat{d}} C_{1} N(\hat{d}|m,s^{2}) \mathrm{d}\hat{d}\underbrace{\int_{\rho} Beta(\rho|a_{k-1}+1,b_{k-1}) \mathrm{d}\rho}_{1} + \int_{\hat{d}} C_{2} N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2}) \mathrm{d}\hat{d}\underbrace{\int_{\rho} Beta(\rho|a_{k-1},b_{k-1}+1) \mathrm{d}\rho}_{1} \\ &= C_{1} \underbrace{\int_{\hat{d}} N(\hat{d}|m,s^{2}) \mathrm{d}\hat{d}}_{1} + \underbrace{C_{2} \int_{\hat{d}} N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2}) \mathrm{d}\hat{d}}_{1} \\ &= C_{1} + C_{2} = C \end{split}$$

党上: $\mu_k = \frac{1}{c}(C_1 m + C_2 \mu_{k-1})$

$$\begin{split} &q(\hat{a},\rho|a_{k},b_{k},\mu_{k},\sigma_{k}^{2})\\ &= Beta(\rho|a_{k},b_{k})N(\hat{a}|,\mu_{k},\sigma_{k}^{2})\\ &= C_{1}N(\hat{a}|m,s^{2})Beta(\rho|a_{k-1}+1,b_{k-1})+C_{2}N(\hat{a}|\mu_{k-1},\sigma_{k-1}^{2})Beta(\rho|a_{k-1},b_{k-1}+1)\\ \forall \hat{d}$$
的一阶矩:
$$\int_{\hat{a},\rho}\hat{a}N(\hat{a}|,\mu_{k},\sigma_{k}^{2})Beta(\rho|a_{k},b_{k})\mathrm{d}\hat{a}\,\mathrm{d}\rho\\ &= \int_{\hat{a}}\hat{a}N(\hat{a}|,\mu_{k},\sigma_{k}^{2})\mathrm{d}\hat{a}\int_{\rho}Beta(\rho|a_{k},b_{k})\mathrm{d}\rho\\ &= \mu_{k}\\ \frac{1}{C}\int_{\hat{a},\rho}\hat{a}[C_{1}N(\hat{a}|m,s^{2})Beta(\rho|a_{k-1}+1,b_{k-1})+C_{2}N(\hat{a}|\mu_{k-1},\sigma_{k-1}^{2})Beta(\rho|a_{k-1},b_{k-1}+1)]\mathrm{d}\hat{a}\,\mathrm{d}\rho\\ &= C_{1}\int_{\hat{a}}\hat{a}N(\hat{a}|m,s^{2})\mathrm{d}\hat{a}+C_{2}\int_{\hat{a}}\hat{a}N(\hat{a}|\mu_{k-1},\sigma_{k-1}^{2})\mathrm{d}\hat{a}\\ &= \frac{1}{C}(C_{1}m+C_{2}\mu_{k-1}) \end{split}$$

$$\begin{split} &q(\hat{a},\rho|a_{k},b_{k},\mu_{k},\sigma_{k}^{2})\\ &= Beta(\rho|a_{k},b_{k})N(\hat{d}|,\mu_{k},\sigma_{k}^{2})\\ &= C_{1}N(\hat{d}|m,s^{2})Beta(\rho|a_{k-1}+1,b_{k-1})+C_{2}N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2})Beta(\rho|a_{k-1},b_{k-1}+1)\\ \forall \hat{d} \, \text{ 的 T 所 注:} \\ &\int_{\hat{d},\rho} \hat{d}^{2}N(\hat{d}|,\mu_{k},\sigma_{k}^{2})Beta(\rho|a_{k},b_{k})\mathrm{d}\hat{d}\,\mathrm{d}\rho\\ &= \int_{\hat{d}} \hat{d}^{2}N(\hat{d}|,\mu_{k},\sigma_{k}^{2})\mathrm{d}\hat{d}\underbrace{\int_{\rho} Beta(\rho|a_{k},b_{k})\mathrm{d}\rho}_{1}\\ &= \mu_{k}^{2} + \sigma_{k}^{2}\\ &\frac{1}{C}\int_{\hat{d},\rho} \hat{d}^{2}[C_{1}N(\hat{d}|m,s^{2})Beta(\rho|a_{k-1}+1,b_{k-1})+C_{2}N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2})Beta(\rho|a_{k-1},b_{k-1}+1)]\mathrm{d}\hat{d}\,\mathrm{d}\rho\\ &= \frac{1}{C}C_{1}\int_{\hat{d}} \hat{d}^{2}N(\hat{d}|m,s^{2})\mathrm{d}\hat{d}+C_{2}\int_{\hat{d}} \hat{d}^{2}N(\hat{d}|\mu_{k-1},\sigma_{k-1}^{2})\mathrm{d}\hat{d}\\ &= \frac{1}{C}[C_{1}(m^{2}+s^{2})+C_{2}(\mu_{k-1}^{2}+\sigma_{k-1}^{2})] \end{split}$$

$$Beta(\rho|a,b) = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \rho^{a-1} (1-\rho)^{b-1}$$

$$\begin{split} E(\rho) &= \int_0^1 \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \rho^a (1-\rho)^{b-1} d\rho \\ &= \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \int_0^1 \rho^a (1-\rho)^{b-1} d\rho \\ &= \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \cdot \frac{\Gamma(a+1)\Gamma(b)}{\Gamma(a+b+1)} \\ &= \frac{a}{a+b} \end{split}$$

$$\begin{split} E(\rho^2) &= \int_0^1 \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \rho^{a+1} (1-\rho)^{b-1} d\rho \\ &= \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \int_0^1 \rho^{a+1} (1-\rho)^{b-1} d\rho \\ &= \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \cdot \frac{\Gamma(a+2)\Gamma(b)}{\Gamma(a+b+2)} \\ &= \frac{a(a+1)}{(a+b+1)(a+b)} \end{split}$$

伽玛函数

$$\Gamma(x) = \int_0^{+\infty} t^{x-1} e^{-t} dt \quad t > 0$$

$$\begin{split} &q(\hat{d},\rho|a_k,b_k,\mu_k,\sigma_k^2)\\ &=Beta(\rho|a_k,b_k)N(\hat{d}|,\mu_k,\sigma_k^2)\\ &=C_1N(\hat{d}|m,s^2)Beta(\rho|a_{k-1}+1,b_{k-1})+C_2N(\hat{d}|\mu_{k-1},\sigma_{k-1}^2)Beta(\rho|a_{k-1},b_{k-1}+1)\\ &\stackrel{\textstyle{\times}}{}$$

$$&\frac{}{}$$

$$&\int_{\hat{d},\rho}\rho Beta(\rho|a_k,b_k)N(\hat{d}|,\mu_k,\sigma_k^2)\mathrm{d}\hat{d}\,\mathrm{d}\rho\\ &=\underbrace{\int_{\hat{d}}\hat{d}N(\hat{d}|,\mu_k,\sigma_k^2)\mathrm{d}\hat{d}}_{1}\int_{\rho}\rho Beta(\rho|a_k,b_k)\mathrm{d}\rho\\ &=\underbrace{\frac{a_k}{a_k+b_k}}_{1} \end{split}$$

$$\begin{split} &\frac{1}{C}\int_{\hat{d},\rho}\rho\big[C_1N\big(\hat{d}|m,s^2\big)Beta(\rho|a_{k-1}+1,b_{k-1}) + C_2N\big(\hat{d}|\mu_{k-1},\sigma_{k-1}^2\big)Beta(\rho|a_{k-1},b_{k-1}+1)\big]\mathrm{d}\hat{d}\,\mathrm{d}\rho\\ &=\frac{1}{C}C_1\int_{\rho}\rho Beta\big(\rho|a_{k-1}+1,b_{k-1}\big)\mathrm{d}\rho + C_2\int_{\rho}\rho Beta\big(\rho|a_{k-1},b_{k-1}+1\big)\mathrm{d}\rho\\ &=\frac{1}{C}\bigg[c_1\frac{a_{k-1}+1}{a_{k-1}+b_{k-1}+1} + C_2\frac{a_{k-1}}{a_{k-1}+b_{k-1}+1}\bigg] \end{split}$$

黛玉上:
$$\frac{a_k}{a_k + b_k} = \frac{1}{C} \left[C_1 \frac{a_{k-1} + 1}{a_{k-1} + b_{k-1} + 1} + C_2 \frac{a_{k-1}}{a_{k-1} + b_{k-1} + 1} \right]$$

 $= \frac{a_k(a_k+1)}{(a_k+b_k)(a_k+b_k+1)}$

$$\begin{split} &\frac{1}{C}\int_{\hat{d},\rho}\rho^2\big[C_1N\big(\hat{d}|m,s^2\big)Beta(\rho|a_{k-1}+1,b_{k-1}) + C_2N\big(\hat{d}|\mu_{k-1},\sigma_{k-1}^2\big)Beta(\rho|a_{k-1},b_{k-1}+1)\big]\mathrm{d}\hat{d}\,\mathrm{d}\rho\\ &=\frac{1}{C}C_1\int_{\rho}\rho^2Beta(\rho|a_{k-1}+1,b_{k-1})\mathrm{d}\rho + C_2\int_{\rho}\rho Beta(\rho|a_{k-1},b_{k-1}+1)\mathrm{d}\rho\\ &=\frac{1}{C}\Big[C_1\frac{(a_{k-1}+1)(a_{k-1}+2)}{(a_{k-1}+b_{k-1}+1)(a_{k-1}+b_{k-1}+2)} + C_2\frac{a_{k-1}(a_{k-1}+1)}{a_{k-1}+b_{k-1}+1(a_{k-1}+b_{k-1}+1)(a_{k-1}+b_{k-1}+2)}\Big] \end{split}$$

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