# Robust model fitting by RANSAC

Lecturer: Dániel Baráth

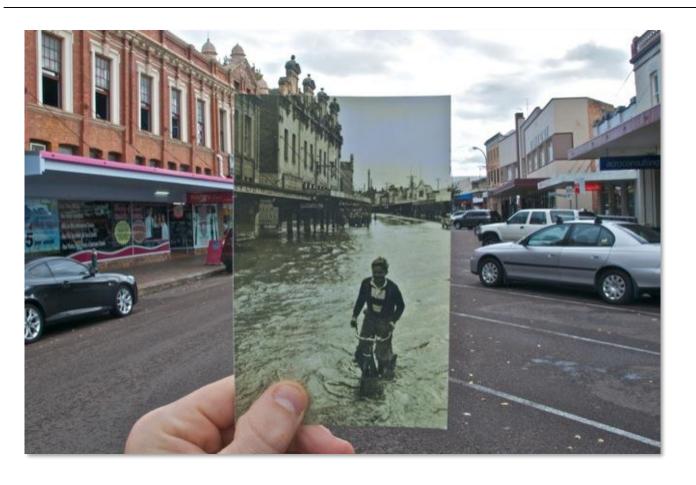
### Talk outline



- Standard Model Fitting Problem
- Robust Model Fitting Problem
- RANdom SAmple Consensus (RANSAC)
  - Sampling techniques (Uniform sampling, NAPSAC, PROSAC)
  - Model quality calculation (RANSAC and MSAC quality functions)
  - Local optimization (LO, LO+ and GC-RANSAC)
  - Techniques to speed-up RANSAC (WaldSAC)

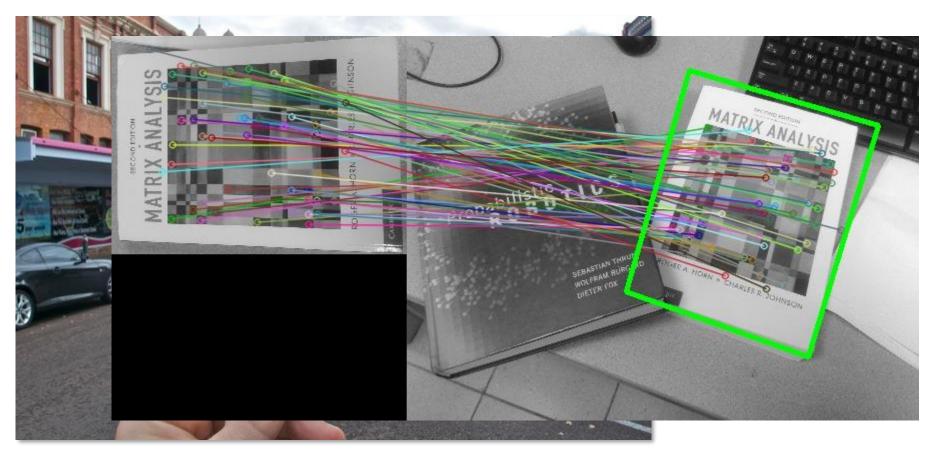
# Some example problems





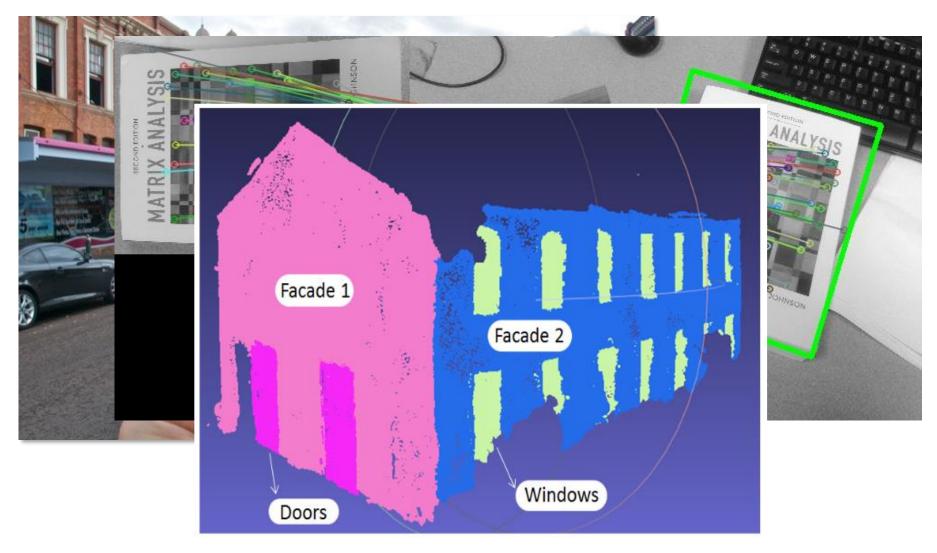
# Some example problems





# Some example problems





## Standard Model Fitting – Example (Line Fitting)





Data points

$$\mathcal{X} = \{\mathbf{x}_j, j = 1, 2, ..., N_p\}$$
$$(\mathbf{x}_j \in \mathbb{R}^2)$$

Find the line which "best fits" these points.

## **Finding Line: Line Parametrization**



• Line parametrization (homogeneous):

$$ax + by + c = 0, \qquad (a \neq 0 \lor b \neq 0) \tag{1}$$

$$a, b, c \in \mathbb{R}$$
: line parameters (2)

$$(x,y)$$
: point coordinates (3)

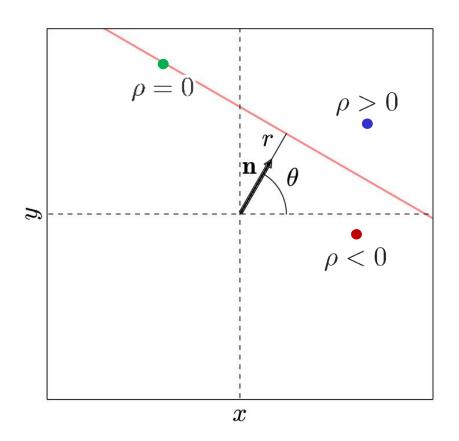
Line parametrization (radial):

$$x\cos\theta + y\sin\theta = r, (4)$$

$$\theta \in [0, \pi[, r \in \mathbb{R} : \text{line parameters}]$$
 (5)

### Find Line: Line Parametrization and Residuals





- Line parameters:  $\theta \in [0, \pi[, r \in \mathbb{R}$
- Point  $\mathbf{x} = (x, y)$  on the line:

$$x\cos\theta + y\sin\theta = r$$
  
$$\Leftrightarrow \mathbf{x} \cdot (\cos\theta, \sin\theta) = r$$

• Point  $\mathbf{x} = (x, y)$  not on the line:

$$\mathbf{x} \cdot (\cos \theta, \sin \theta) \neq r$$

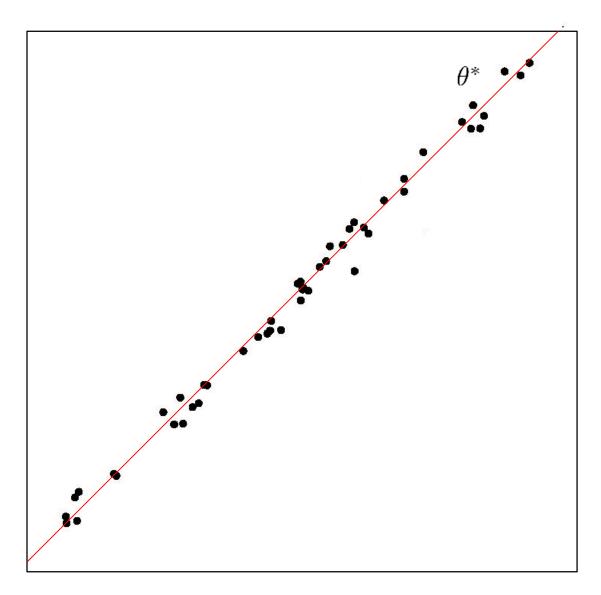
- Signed distance  $\rho(\mathbf{x})$  from line:

$$\rho(\mathbf{x}) = \mathbf{x} \cdot (\cos \theta, \sin \theta) - r$$

Note:  $\mathbf{n} = (\cos \theta, \sin \theta)$  (thus  $\|\mathbf{n}\| = 1$ )

## Standard Model Fitting – Example (Line Fitting)





Data points

$$\mathcal{X} = \{\mathbf{x}_j, j = 1, 2, ..., N_p\}$$
$$(\mathbf{x}_j \in \mathbb{R}^2)$$

Find the line which "best fits" the points.

As optimization: Find best line with parameters  $\theta^*$  as

$$\theta^* = \operatorname*{argmin}_{\theta} \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$$

For  $f_{LSQ}(\mathbf{x}, \theta) = [\rho(\mathbf{x})]^2$  this is easily solvable by Singular Value Decomposition (SVD).

D. Barath

## **Standard Model Fitting - Formulation**



### Given:

•  $\mathcal{X} = \{x_j\}_{j=1}^{N_p}$  set of data points

## Find:

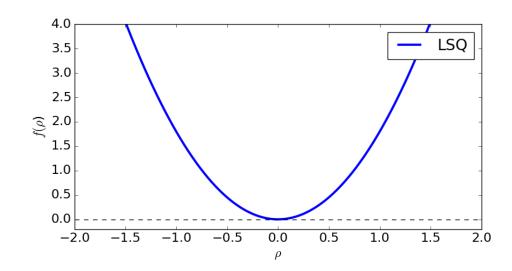
 θ\* instance such that:

$$\theta^* = \arg\min_{\theta} \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$$

### <u>Line fitting example</u> (Least Squares)

$$\theta = (r, \phi)$$

$$f_{LSQ}(\mathbf{x}, \theta) = [\rho(\mathbf{x})]^2$$

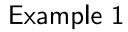


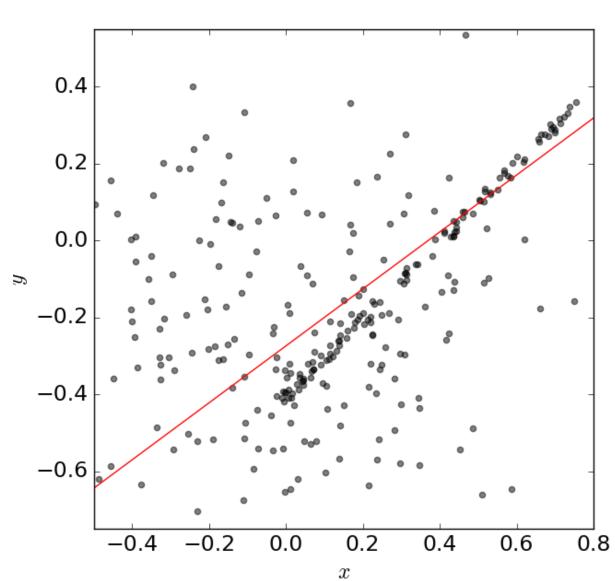
### Notes:

- justified as maximum-likelihood method for noise with normal distribution
- used by Gauss ~ 1800
- Laplace considered, in the late 1700's, the sum of absolute differences  $f(x, \theta) = |\rho(\mathbf{x})|$

# **Line Fitting with Outliers**





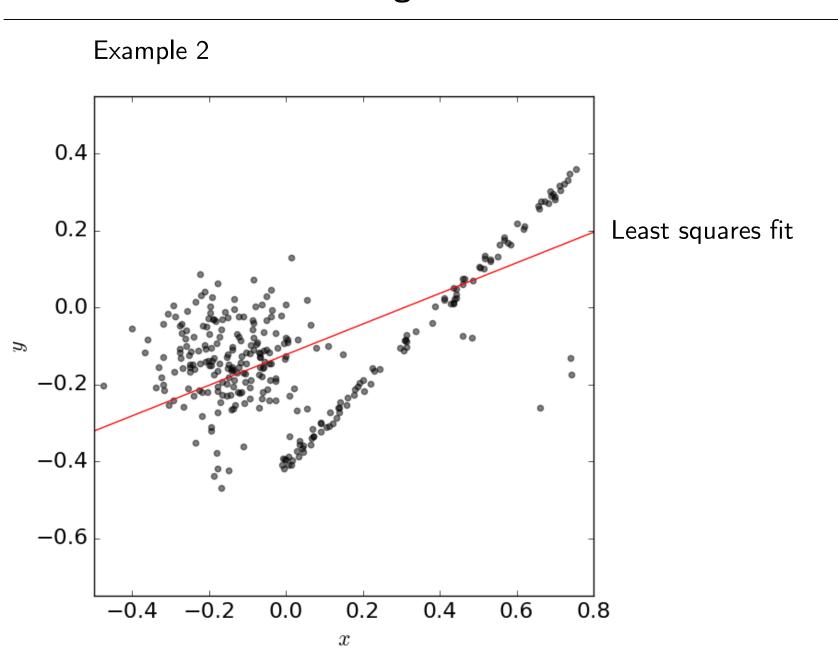


Least squares fit

D. Barath

## **Line Fitting with Outliers**





D. Barath

## Robust Model Fitting - Robust Loss



### Given:

•  $\mathcal{X} = \{x_j\}_{j=1}^{N_p}$  set of data points

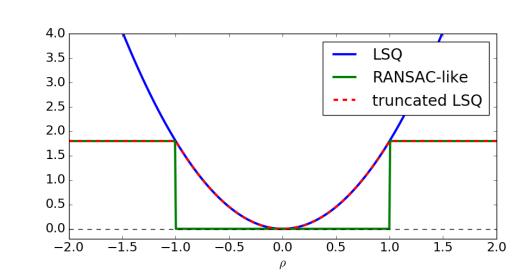
### Find:

•  $\theta^*$  instance such that:

$$\theta^* = \arg\min_{\theta} \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$$

### <u>Line fitting example</u> (Robust)

$$f_{\text{RANSAC}}(\mathbf{x}, \theta) = \begin{cases} 0, & \text{if } \rho(\mathbf{x}) \leq \text{threshold } T \\ c, & \text{otherwise} \end{cases}$$

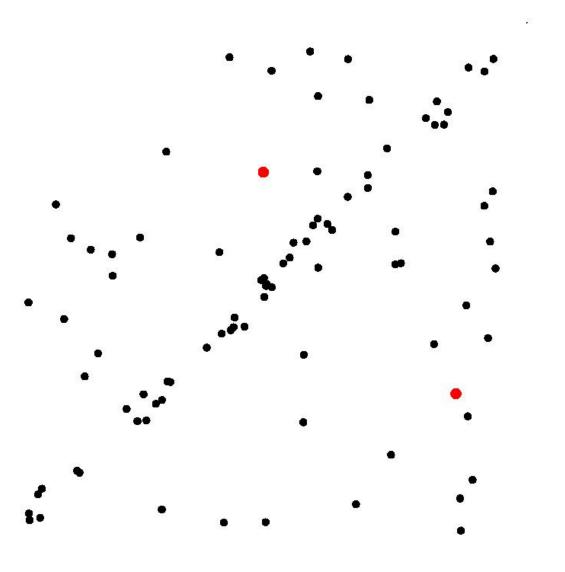


### Notes:

- Fischler and Bolles, 1981 RANSAC (computer vision community)
- Rouseeuw, 1984 Least Median of Squares (statistics community)

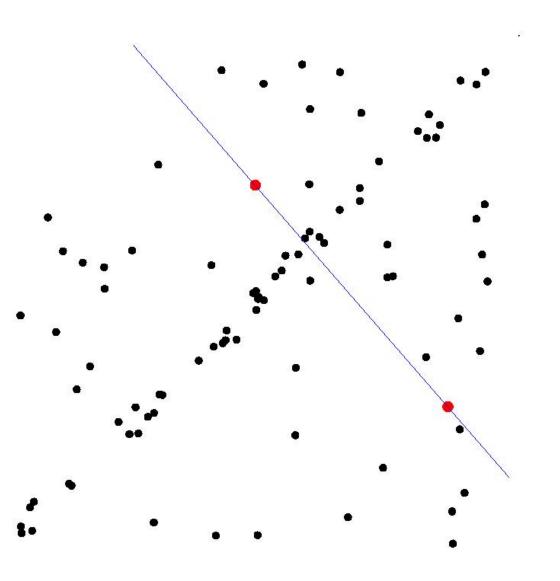
# Random Sample Consensus - RANSAC





Select sample of  $\it m$  points at random

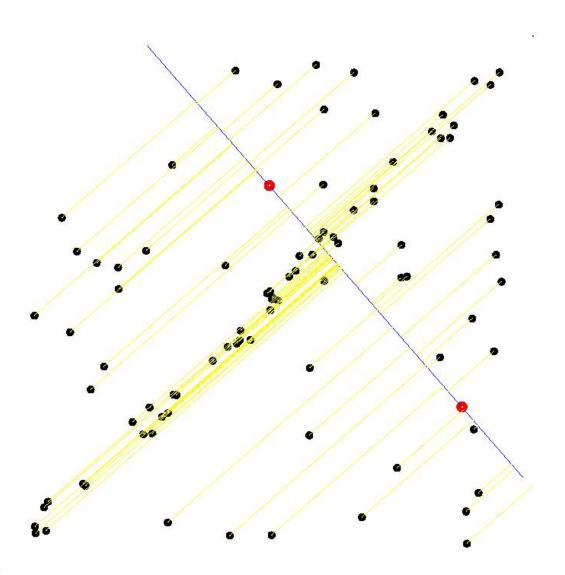




Select sample of  $\,m\,$  points at random

Estimate model parameters from the data in the sample



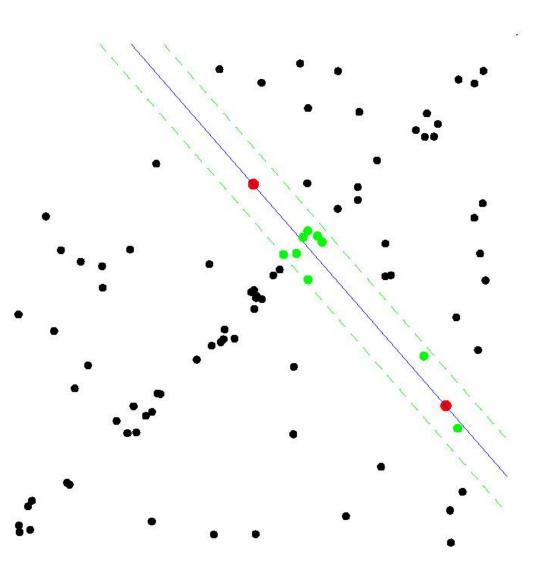


Select sample of m points at random

Estimate model parameters from the data in the sample

Evaluate the error (residual) for each data point





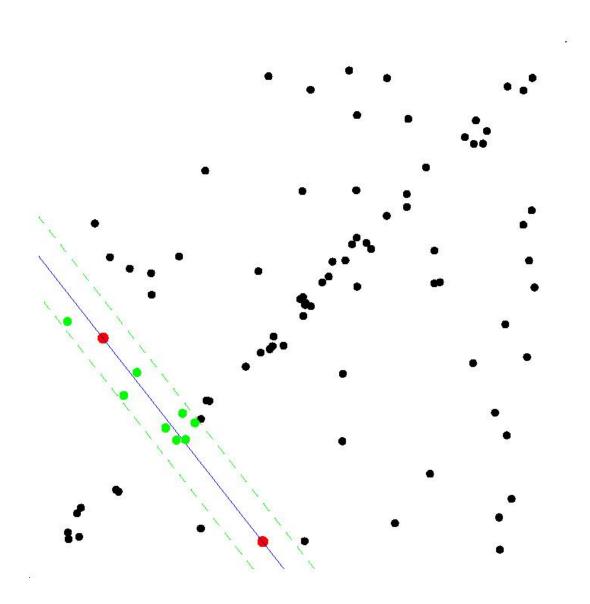
Select sample of m points at random

Estimate model parameters from the data in the sample

Evaluate the error (residual) for each data point

Select data that support the current hypothesis





Select sample of  $\,m$  points at random

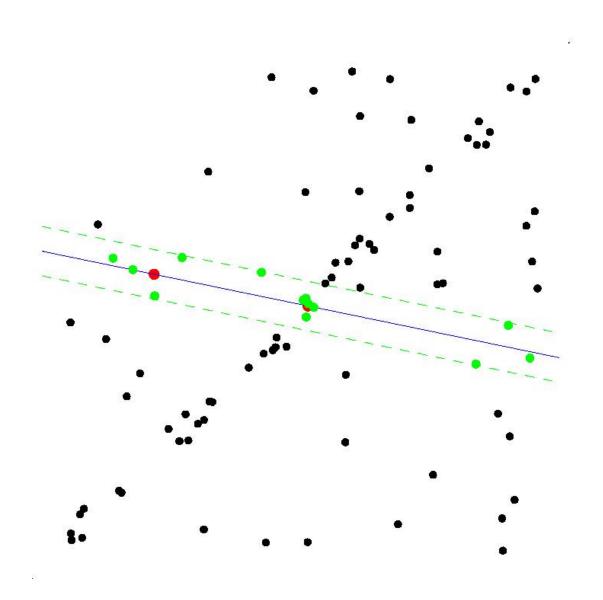
Estimate model parameters from the data in the sample

Evaluate the error (residual) for each data point

Select data that support the current hypothesis

Repeat sampling





Select sample of  $\,m$  points at random

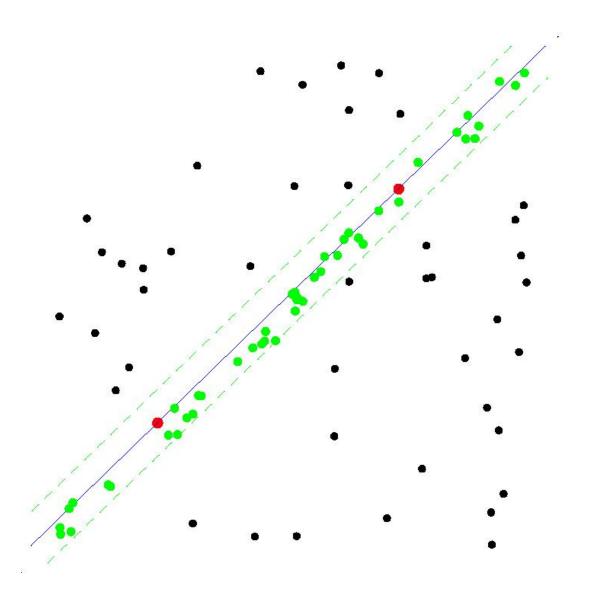
Estimate model parameters from the data in the sample

Evaluate the error (residual) for each data point

Select data that support the current hypothesis

Repeat sampling





Select sample of m points at random

Estimate model parameters from the data in the sample

Evaluate the error (residual) for each data point

Select data that support the current hypothesis

Repeat sampling

## RANSAC [Fischler and Bolles 1981]



Input:  $\mathcal{X} = \{\mathbf{x}_j\}_{j=1}^N$ 

data points

SAMPLING

VERIFICATION

SO-FAR-THE-BEST

estimates  $\emph{model parameters } \theta$  given sample  $S \subseteq \mathcal{X}$ 

$$f(\mathbf{x}, \theta) = \begin{cases} 0, & \text{if distance to model } \leq \text{ threshold } \sigma & \text{Cost function for } \\ 1, & \text{otherwise} \end{cases}$$

$$\Rightarrow J(\theta) = \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$$
 is #outliers

 $\eta$  - required confidence in the solution,  $\sigma$  - outlier threshold

**Output:**  $\theta^*$  parameter of the model minimizing the cost function

- 1:  $iter \leftarrow 0$ ,  $J^* \leftarrow \infty$
- 2: repeat
- Select random  $S \subseteq \mathcal{X}$  (sample size m = |S|) 3:
- Estimate parameters  $\theta = e(S)$
- 4: 5: Evaluate  $J(\theta) = \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$
- 6: If  $J(\theta) < J^*$  then

$$\theta^* \leftarrow \theta, J^* \leftarrow J(\theta)$$

- $iter \leftarrow iter + 1$
- **until**  $P(\text{better solution exists}) = f(|\mathcal{X}|, J^*, iter) < \eta$
- 9: Compute  $\theta^*$  from all inliers  $\mathcal{X}_{in}$ :  $\theta^* \leftarrow \text{LocalOptimization}(\mathcal{X}_{in}, \theta^*)$
- D. Barath

## RANSAC – how many samples?



• *N* Number of points

ullet Q Number of inliers,

ullet m Size of sample

ullet  $\epsilon = Q/N$  Inlier ratio

Probability of all-inlier (uncontaminated) sample:

$$P(\text{inlier sample}) = \frac{\binom{Q}{m}}{\binom{N}{m}} \approx \epsilon^m$$

Mean time for hitting all-inliers sample is proportional to 1/P.

Finding the solution with confidence  $\eta$  requires

$$k \ge \log(1 - \eta) / \log (1 - \epsilon^m)$$

# Size of the sample *n*

## RANSAC termination - How many samples?



# Inlier ratio $\epsilon = Q/N$ [%]

	15%	20%	30%	40%	50%	70%
2	132	73	32	17	10	4
4	5916	1871	368	116	46	11
7	$1.75 \cdot 10^6$	$2.34 \cdot 10^5$	$1.37 \cdot 10^4$	1827	382	35
8	$1.17 \cdot 10^{7}$	$1.17 \cdot 10^{6}$	$4.57 \cdot 10^4$	4570	765	50
12	$2.31 \cdot 10^{10}$	$7.31 \cdot 10^8$	$5.64 \cdot 10^{6}$	$1.79 \cdot 10^5$	$1.23 \cdot 10^4$	215
18	$2.08 \cdot 10^{15}$	$1.14 \cdot 10^{13}$	$7.73 \cdot 10^9$	$4.36 \cdot 10^{7}$	$7.85 \cdot 10^5$	1838
30	$\infty$	$\infty$	$1.35 \cdot 10^{16}$	$2.60 \cdot 10^{12}$	$3.22 \cdot 10^9$	$1.33 \cdot 10^5$
40	$\infty$	$\infty$	$\infty$	$2.70 \cdot 10^{16}$	$3.29 \cdot 10^{12}$	$4.71 \cdot 10^6$

computed for  $\eta = 0.95$ 

### **RANSAC Notes**



### Pros:

- extremely popular (>17000 citations in Google Scholar)
- used in many applications
- percentage of inliers not needed and not limited
- a probabilistic guarantee for the solution
- ullet mild assumptions:  $\sigma$  known

### Cons:

- slow if inlier ratio low
- It was observed experimentally that RANSAC takes several times longer than theoretically expected. This is due to noise not every all-inlier sample generates a good hypothesis:

 $P(\text{inlier sample}) \neq P(\text{good model estimate})$ 

### RANSAC: case closed?



Extremely simple algorithm... should we stop the talk here?

D. Barath 25/104

## RANSAC: case closed? NO



- Cost function: MSAC, MLESAC, Huber loss, ...
- Outlier threshold  $\sigma$ . Least median of Squares, MINPRAN, MAGSAC, ...
- Correctness of the results. Degeneracy.
   Solution: DegenSAC.
- Accuracy (parameters are estimated from minimal samples).

  Solution: Locally Optimized RANSAC, Graph-Cut RANSAC
- **Speed:** Running time grows with
  - 1. number of data points,
  - number of iterations (polynomial in the inlier ratio)
     Addressing the problem:
     RANSAC with SPRT (WaldSAC), PROSAC

## RANSAC variants (on 25.02.2019)



allintitle: "RANSAC"

Nagyjából 1 080 találat (0,03 más deperc)

### Locally optimized RANSAC

O Chum, J Matas, J Kittler - Joint Pattern Recognition Symposium, 2003 - Springer A new enhancement of **ransac**, the locally optimized **ransac** (lo-**ransac**), is introduced. It has been observed that, to find an optimal solution (with a given probability), the number of samples drawn in **ransac** is significantly higher than predicted from the mathematical model ...

★ 99 Idézetek száma: 511 Kapcsolódó cikkek Mind a(z) 14 változat Web of Science: 170

### Efficient RANSAC for point-cloud shape detection

R Schnabel, R Wahl, R Klein - Computer graphics forum, 2007 - Wiley Online Library
In this paper we present an automatic algorithm to detect basic shapes in unorganized point
clouds. The algorithm decomposes the point cloud into a concise, hybrid structure of
inherent shapes and a set of remaining points. Each detected shape serves as a proxy for a ...

\$\frac{1}{2}\$ \$\mathfrac{1}{9}\$ Idézetek száma: 1129 Kapcsolódó cikkek Mind a(z) 9 változat Web of Science: 545

### [PDF] Performance evaluation of RANSAC family

S Choi, T Kim, W Yu - Journal of Computer Vision, 1997 - bmva.org
Random Sample Consensus (RANSAC)[3] has been popular in regression problem with
samples contaminated with outliers. M-estimator, Hough transform, and others had been
utilized before RANSAC. However, RANSAC does not use complex optimization as like M ...

\$\frac{1}{2}\$ 99 Idezetek száma: 299 Kaocsolódó cikkek Mind a/z) 6 változat \$\infty\$

### Preemptive RANSAC for live structure and motion estimation

D Nistér - Machine Vision and Applications, 2005 - Springer
A system capable of performing robust live ego-motion estimation for perspective cameras is presented. The system is powered by random sample consensus with preemptive scoring of the motion hypotheses. A general statement of the problem of efficient preemptive scoring is ...

\$\frac{1}{2}\$ \quad \text{D9} \quad \text{Idézetek száma: 679 Kapcsolódó cikkek Mind a(z) 19 változat Web of Science: 144

### Optimal randomized RANSAC

O Chum, J Matas - IEEE Transactions on Pattern Analysis and ..., 2008 - ieeexplore.ieee.org
A randomized model verification strategy for RANSAC is presented. The proposed method
finds, like RANSAC, a solution that is optimal with user-specified probability. The solution is
found in time that is close to the shortest possible and superior to any deterministic ...

\$\frac{1}{2}\$ 99 Idézetek száma: 311 Kapcsolódó cikkek Mind a(z) 12 változat Web of Science: 132

### Overview of the RANSAC Algorithm

KG Derpanis - Image Rochester NY, 2010 - rmozone.com

The RANdom SAmple Consensus (RANSAC) algorithm proposed by Fischler and Bolles [1] is a general parameter estimation approach designed to cope with a large proportion of outliers in the input data. Unlike many of the common robust estimation techniques such as ...

\$\frac{1}{2}\$ 99 Idézetek száma: 143 Kaccsolódó cikkek Mind a(z) 6 változat 

\$\infty\$

### [PDF] Randomized RANSAC with Td, d test

O Chum, J Matas - Proc. British Machine Vision Conference, 2002 - cmp.felk.cvut.cz
Many computer vision algorithms include a robust estimation step where model parameters
are computed from a data set containing a significant proportion of outliers. The RANSAC
algorithm is possibly the most widely used robust estimator in the field of computer vision. In ...

□ 99 Idézetek száma: 195 Kapcsolódó cikkek Mind a(z) 12 változat ≫

### Randomized RANSAC with Td, d test

<u>J Matas</u>, <u>O Chum</u> - Image and vision computing, 2004 - Elsevier Many computer vision algorithms include a robust estimation step where model parameters [PDF] puc-rio.br

[PDF] psu.edu

[PDF] bmva.org

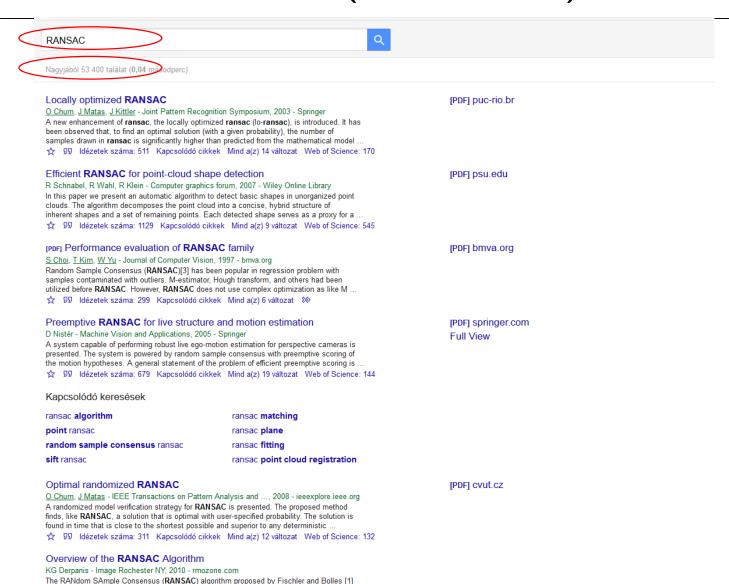
[PDF] springer.com Full View

[PDF] cvut.cz

[PDF] cvut.cz

## RANSAC variants (on 25.02.2019)





rppri Randomized RANSAC with Td. d test

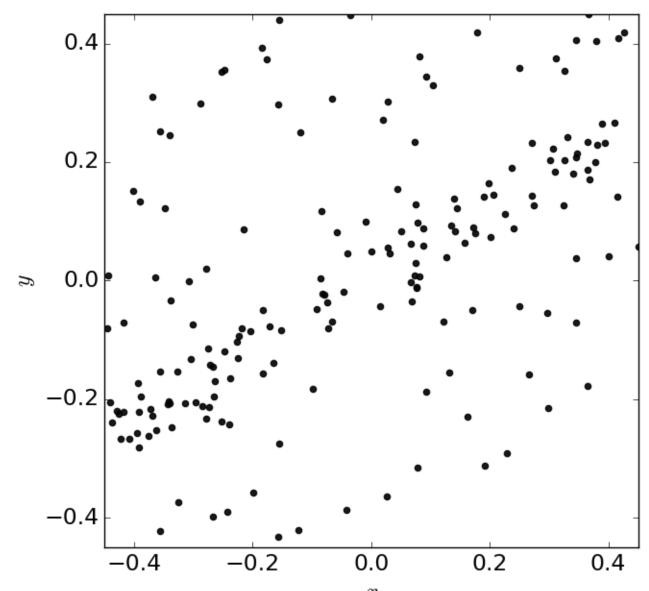
is a general parameter estimation approach designed to cope with a large proportion of outliers in the input data. Unlike many of the common robust estimation techniques such as ...

☆ 切り Idézetek száma: 143 Kapcsolódó cikkek Mind a(z) 6 változat ≫

IPDFI cvut.cz

# Locally Optimized RANSAC (LO-RANSAC): Problem Intro

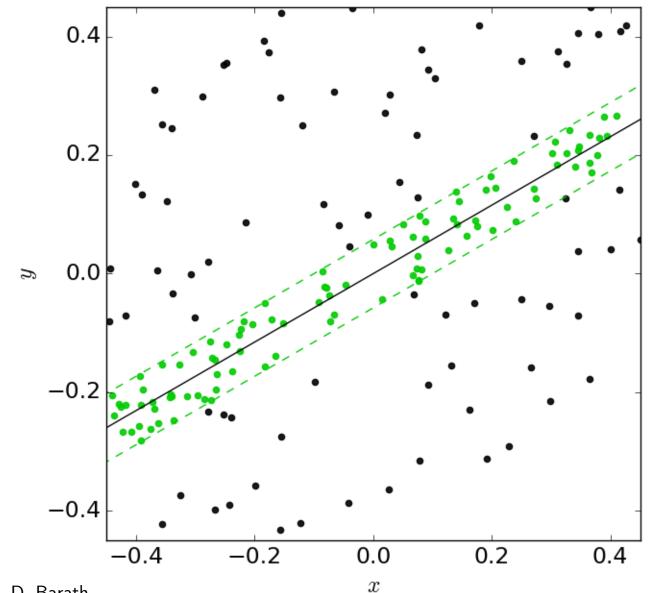




Data: 200 points

D. Barath



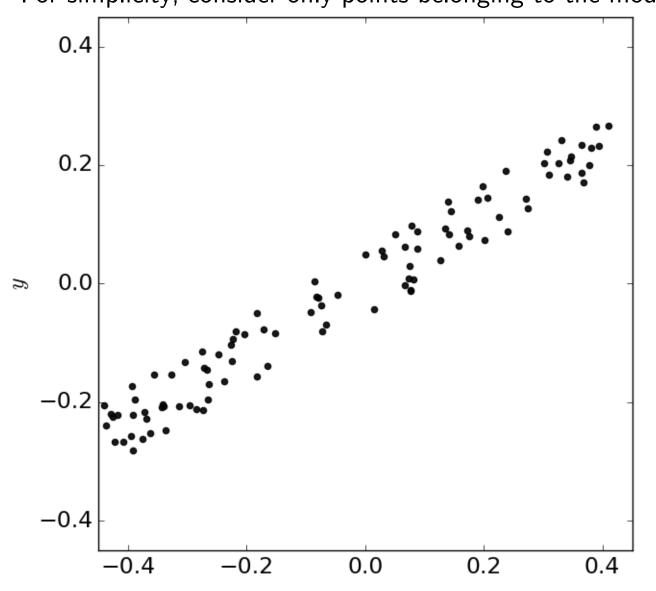


Data: 200 points Model, 100 inliers

D. Barath

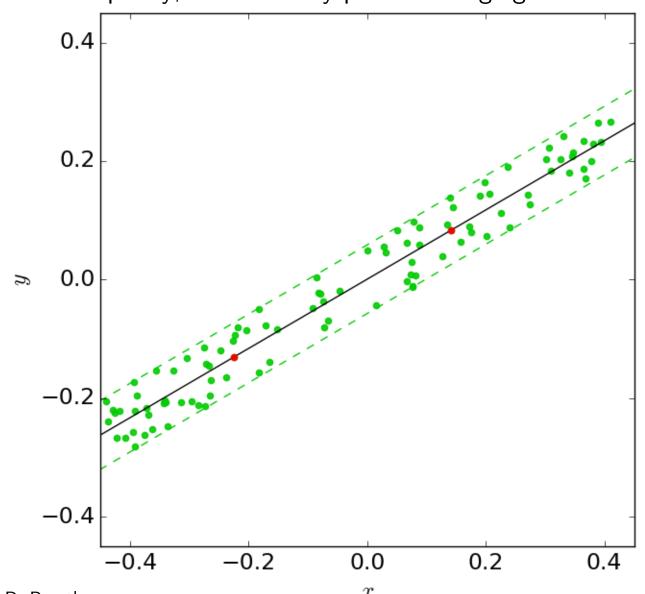


For simplicity, consider only points belonging to the model (100 points)





For simplicity, consider only points belonging to the model (100 points)



**RANSAC** 

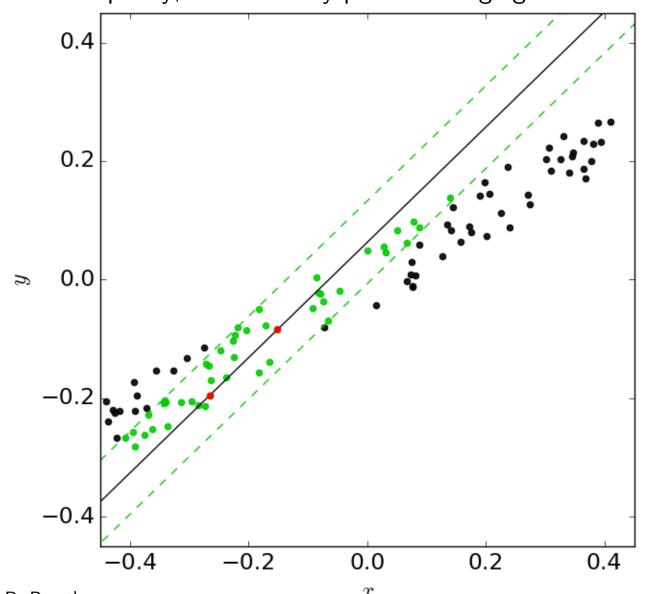
Hypothesis generation from 2 points

Will every two points generate the whole inlier set?

This sample: YES. 100 inliers.



For simplicity, consider only points belonging to the model (100 points)



**RANSAC** 

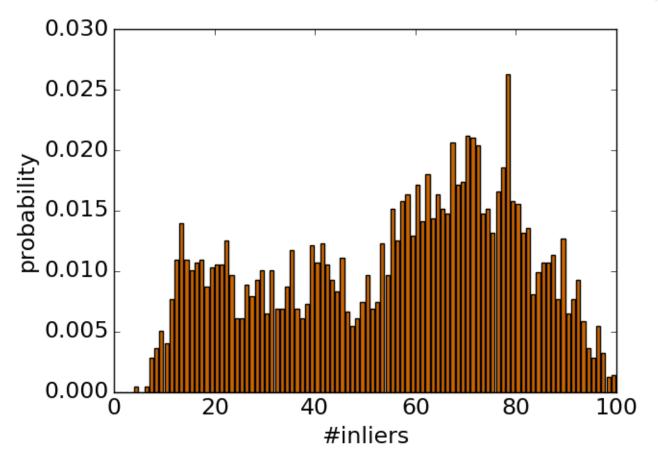
Hypothesis generation from 2 points

Will every two points generate the whole inlier set?

This sample: NO. 45 inliers.



For simplicity, consider only points belonging to model (100 points)



RANSAC

Hypothesis generation from 2 points

Will every two points generate the whole inlier set?

The distribution of the number of inliers obtained while randomly sampling points pairs

### **LO-RANSAC**



Input: 
$$\mathcal{X} = \{\mathbf{x}_j\}_{j=1}^N$$

data points

SAMPLING

**VERIFICATION** 

SO-FAR-THE-BEST

 $e(S) = \theta$  estimates *model parameters*  $\theta$  given sample  $S \subseteq \mathcal{X}$ 

$$f(\mathbf{x}, \theta) = \begin{cases} 0, & \text{if distance to model} \leq \text{ threshold } \sigma & \text{Cost function for } \\ 1, & \text{otherwise} & \text{single data point } \mathbf{x} \end{cases}$$

$$\Rightarrow J(\theta) = \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$$
 is #outliers

 $\eta$  – required confidence in the solution,  $\sigma$  – outlier threshold

**Output:**  $\theta^*$  parameter of the model minimizing the cost function

- 1:  $iter \leftarrow 0$ ,  $J^* \leftarrow \infty$
- 2: repeat
- 3: Select random  $S \subseteq \mathcal{X}$  (sample size m = |S|)
- 4: Estimate parameters  $\theta = e(S)$
- 5: Estimate parameters  $\theta = e(S)$   $\mathbf{E}_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$
- 6: If  $J(\theta) < J^*$  then

$$\theta^* \leftarrow \theta, I^* \leftarrow J(\theta)$$

- 7:  $iter \leftarrow iter + 1$
- 8: **until**  $P(\text{better solution exists}) = f(|\mathcal{X}|, J^*, iter) < \eta$
- 9: Compute  $\theta^*$  from all inliers  $\mathcal{X}_{in}$ :  $\theta^* \leftarrow \mathsf{LocalOptimization}(\mathcal{X}_{in}, \theta^*)$
- D. Barath

### LO-RANSAC



Input:  $\mathcal{X} = \{\mathbf{x}_j\}_{j=1}^N$ 

data points

SAMPLING

**VERIFICATION** 

SO-FAR-THE-BEST

estimates model parameters heta given sample  $S\subseteq \mathcal{X}$ 

$$f(\mathbf{x},\theta) = \begin{cases} 0, & \text{if distance to model} \leq \text{ threshold } \sigma & \text{Cost function for } \\ 1, & \text{otherwise} \end{cases}$$

$$\Rightarrow J(\theta) = \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$$
 is #outliers

 $\eta$  - required confidence in the solution,  $\sigma$  - outlier threshold

**Output:**  $\theta^*$  parameter of the model minimizing the cost function

- 1:  $iter \leftarrow 0$ ,  $J^* \leftarrow \infty$
- 2: repeat
- Select random  $S \subseteq \mathcal{X}$  (sample size m = |S|) 3:
- Estimate parameters  $\theta = e(S)$ 4:
- 5: Evaluate  $J(\theta) = \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta)$

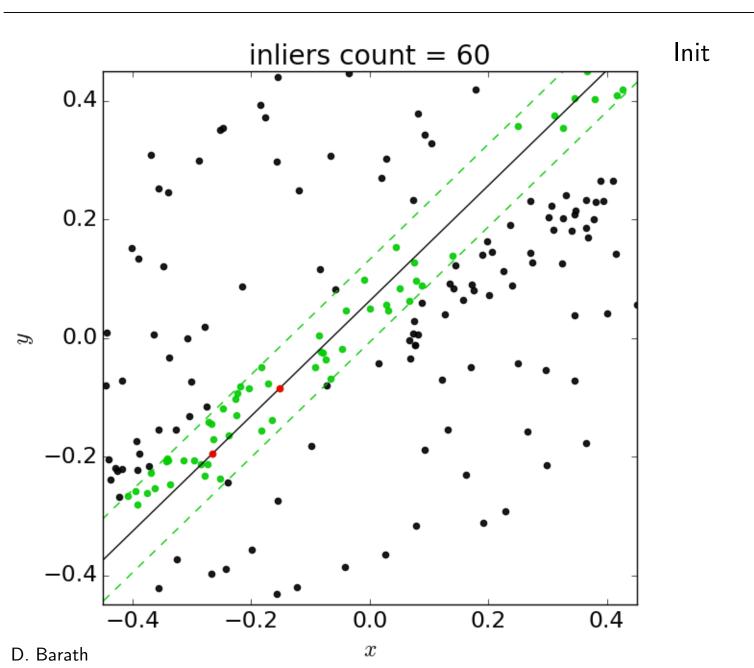
6: If 
$$J(\theta) < J^*$$
 then

$$\theta^* \leftarrow \mathsf{LocalOptimization}(\mathcal{X}_{in}, \theta), \ J^* \leftarrow J(\theta)$$

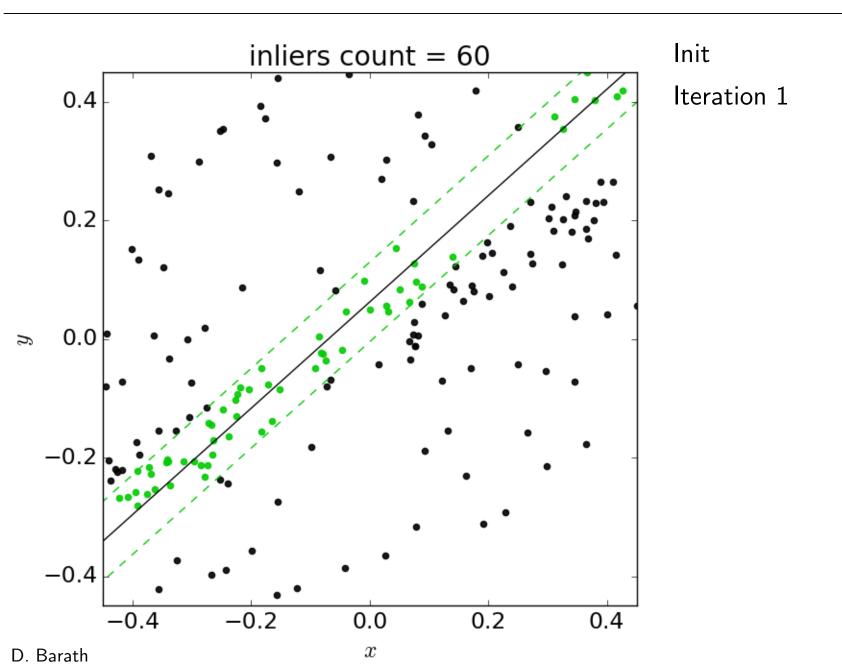
- $iter \leftarrow iter + 1$ 7:
- 8: **until**  $P(\text{better solution exists}) = f(|\mathcal{X}|, J^*, iter) < \eta$
- 9: gone

D. Barath

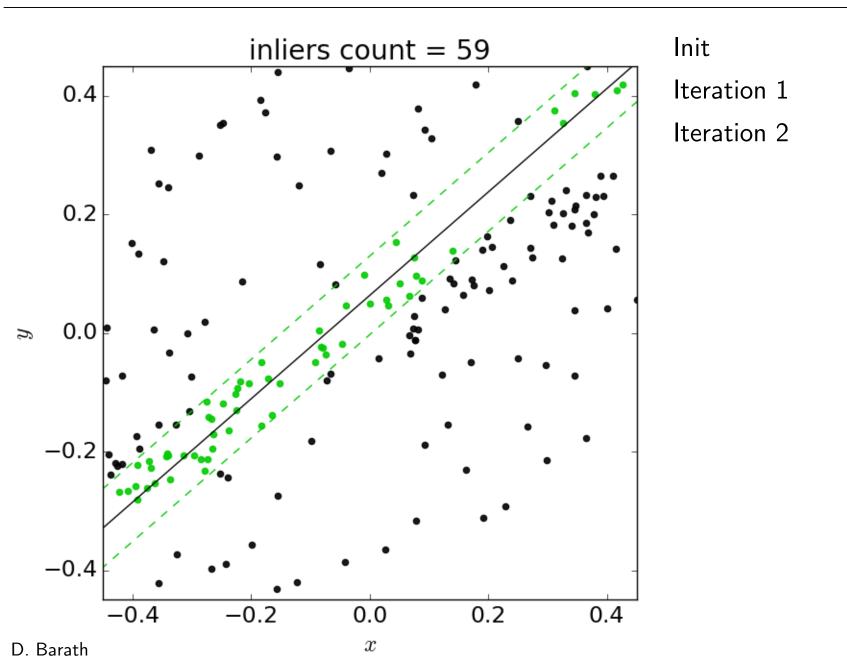




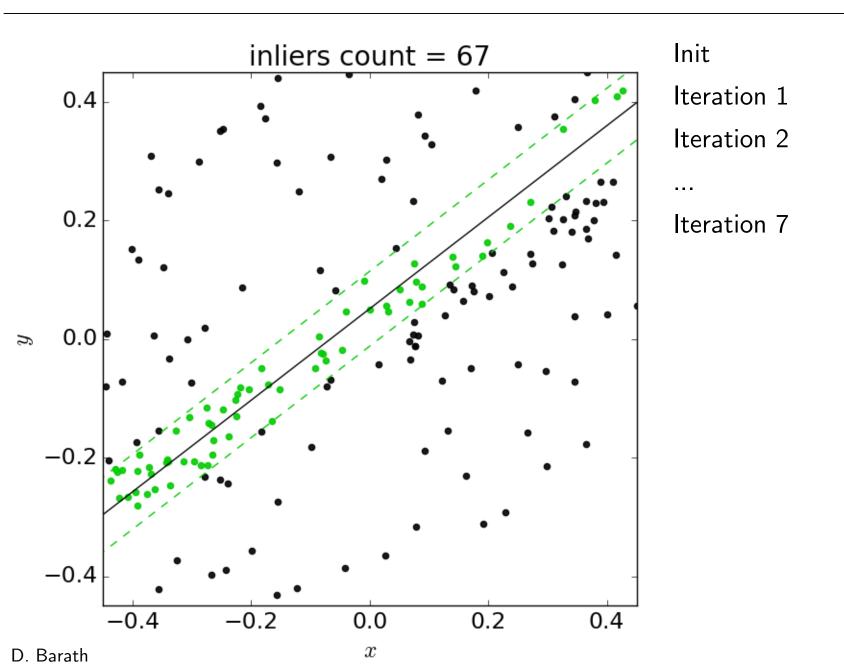




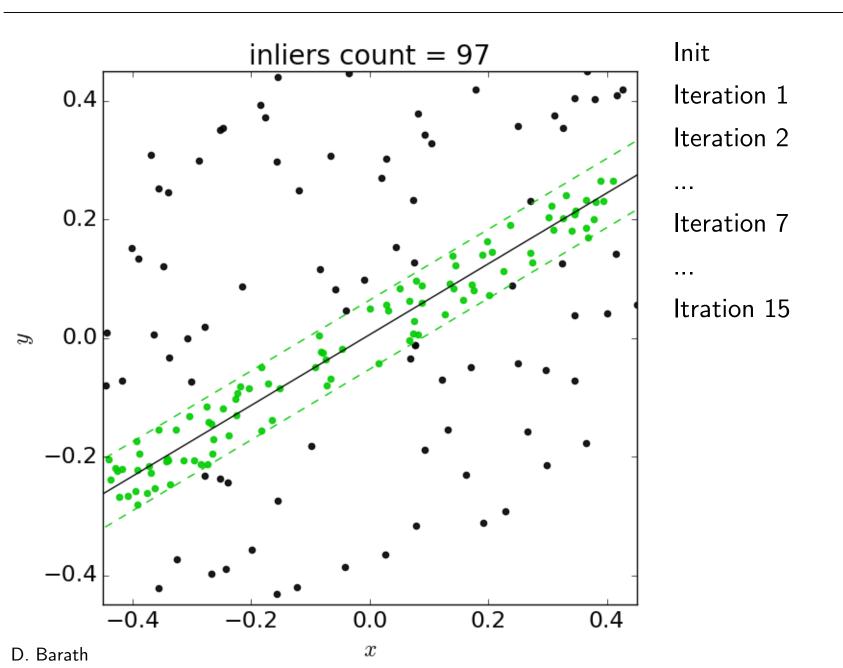






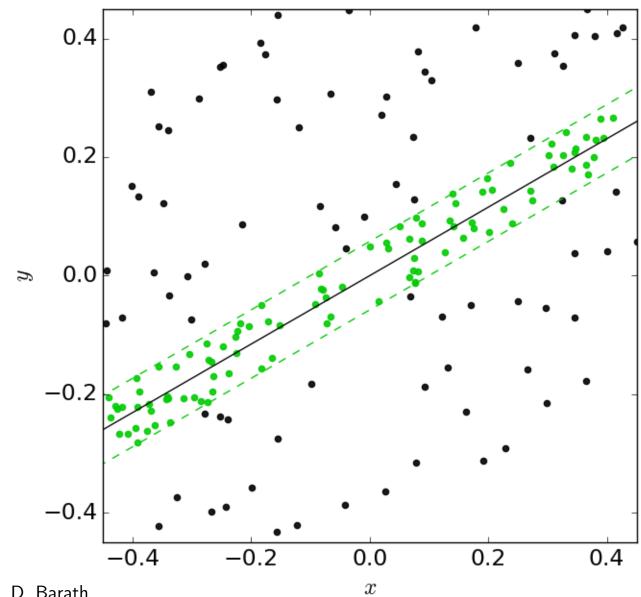












D. Barath

#### **LO-RANSAC: Problem Summary**



It was observed experimentally that RANSAC takes several times longer than theoretically expected. This is due to the noise — not every all-inlier sample generates a good hypothesis.

By applying local optimization (LO) to the-best-so-far hypotheses:

- (i) a near perfect agreement with theoretical performance
- (ii) lower sensitivity to noise and poor conditioning.

The LO is shown to be executed so rarely, log(iter) times, that it has minimal impact on the execution time.

#### **Graph-Cut RANSAC: Problem Introduction**



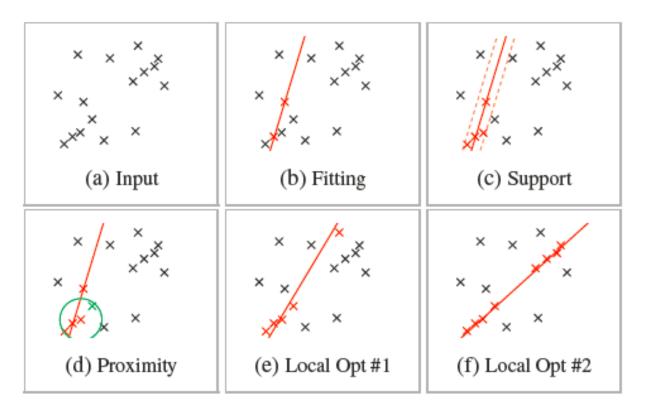


Figure 1: The proposed graph-cut based local optimization converging from a "not-all-inlier" sample, i.e. it is contaminated by an outlier, to the desired model. (a) The input data points, (b) RANSAC-like sampling and model fitting, (c) computation of model support, e.g. counting the inliers, (d) considering spatial proximity by graph-cut, (e-f) iterated local optimization using least-squares fitting and graph-cut.

#### **Graph-Cut RANSAC**



Input: 
$$\mathcal{X} = \{\mathbf{x}_j\}_{j=1}^N$$

 $e(S) = \theta$  estimates model parameters  $\theta$ , given sample  $S \subseteq \mathcal{X}$ 

$$f(\mathbf{x}, \theta) = \begin{cases} 0, \text{if distance to model } \leq \text{threshold} \\ 1, \text{otherwise} \end{cases}$$

**Output:**  $\theta^*$  parameter of the model minimizing the cost function

- 1.  $iter = 0, J^* = \infty$
- 2. repeat
- 3. Select random  $S \subseteq \mathcal{X}$  (sample size m = |S|)
- 4. Estimate parameter  $\theta = e(S)$
- 5. Evaluate  $J(\theta) = \sum_{x \in \mathcal{X}} f(\mathbf{x}, \theta)$
- 6. If  $J(\theta) < J^*$  then
- 7.  $\theta^*, \mathcal{L}^* \leftarrow \arg\min_{\theta, \mathcal{L}} \sum_{\mathbf{x} \in \mathcal{X}} f(\mathbf{x}, \theta) + \lambda \sum_{(\mathbf{x}, \mathbf{y}) \in \mathcal{A}} \llbracket \mathcal{L}(\mathbf{x}) \neq \mathcal{L}(\mathbf{y}) \rrbracket$
- 8.  $J^* \leftarrow J(\theta^*)$
- 9.  $iter \leftarrow iter + 1$
- 10. **until**  $P(\text{better solution exists}) < \mu(|\mathcal{X}|, J^*, iter)$

D. Barath

Getting a  $\theta^*$  model and an  $\mathcal{L}^*$  labeling, i.e. assigns each point to the inlier or outleir classes, such that

- (i) the assignment cost is minimal and
- (ii) the spatial coherence holds.

#### GC-RANSAC: Terminating from a "bad" sample



Table 2: Percentage of "not-all-inlier" minimal samples leading to the correct solution during line (**L**) and fundamental matrix (**F**) fitting. For lines, the average over 1000 runs on three different outlier percentage (100%, 500%, 1000%) and noise levels 0.0 - 9.0 px, thus 15000 runs were performed. For fundamental matrices, the mean of 1000 runs on the AdelaideRMF dataset is shown.

	LO	LO <sup>+</sup>	LO'	GC
L	6%	5%	4%	15%
$\mathbf{F}$	29%	30%	24%	32%

#### **GC-RANSAC: Problem Summary**



It was observed that real world data in computer vision often is spatially coherent. Therefore, close points are more likely to belong to the same model.

By applying graph-cut local optimization (GC) to the-best-so-far hypotheses:

- (i) the algorithm often terminates before the theoretically required iteration number due to finding the model from a non-all-inlier sample.
- (ii) lower sensitivity to noise and poor conditioning.

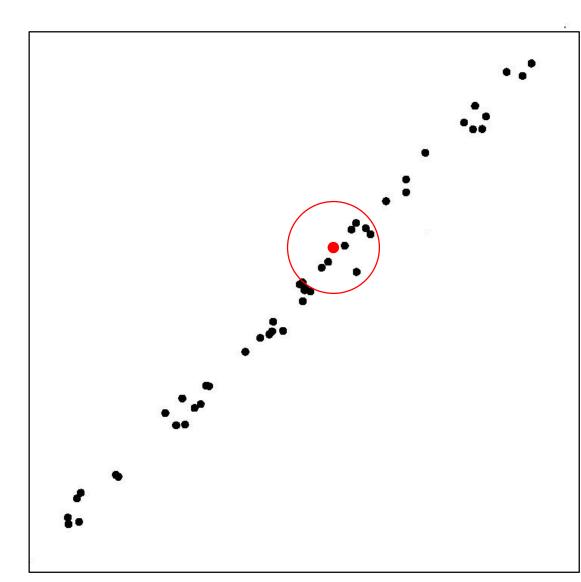
The GC is shown to be executed so rarely, log(iter) times, that it has minimal impact on the execution time.

#### **NAPSAC Sampling**



Considering spatial coherence was also introduced to the sampling part.

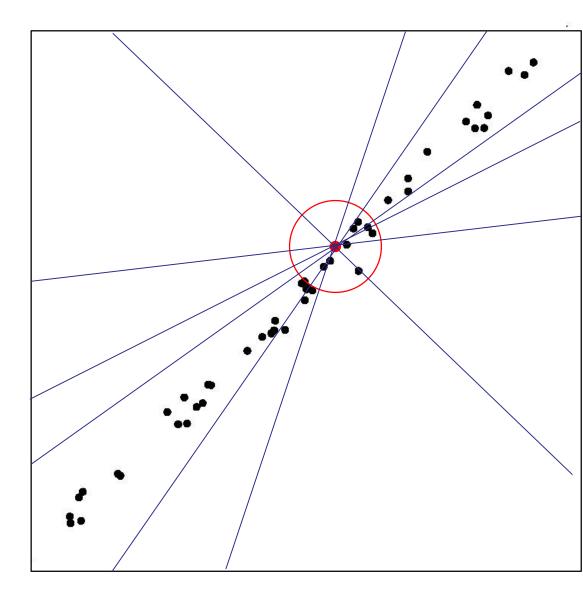
NAPSAC draws samples from the n-neighborhood of a point.



#### **NAPSAC** Issue



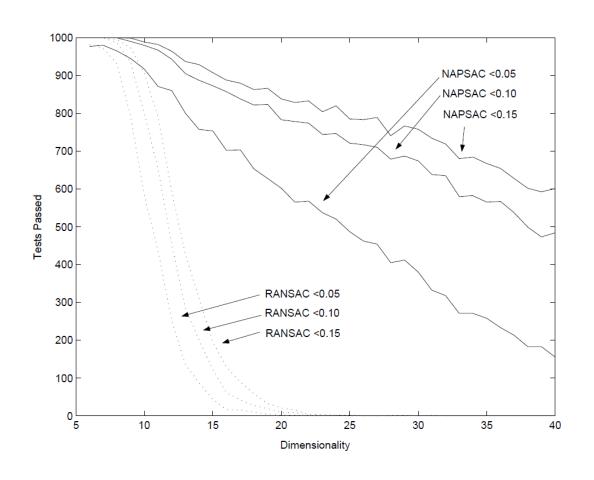
Even though this assumptions often holds, NAPSAC samples are "bad" due to the poor conditioning of the points.



#### **NAPSAC Sampling in High-dimensions**



However, in case of model fitting in high-dimensional spaces, it appears to be good.

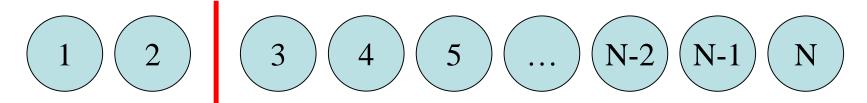


#### **PROSAC** – Progressive Sample Consensus



- Not all correspondences are created equally
- Some are better than others
- Sample from the best candidates first

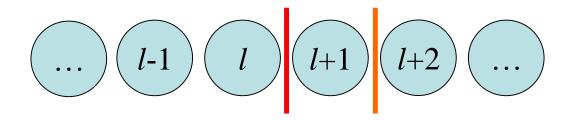
Data points ordered by their "probabilities of being inlier".



Sample from here

#### **PROSAC** – Progressive Sample Consensus





Draw  $T_l$  samples from  $(1 \dots l)$ Draw  $T_{l+1}$  samples from  $(1 \dots l+1)$ 

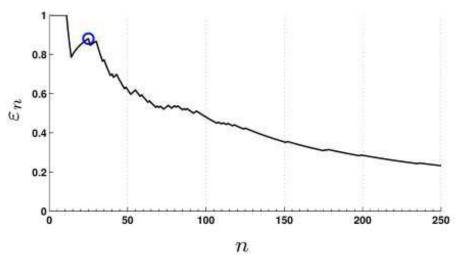
Samples from  $(1 \dots I+1)$  that are not from  $(1 \dots I)$  contain

Draw  $T_{l+1}$  -  $T_l$  samples of size m-1 and add l+1

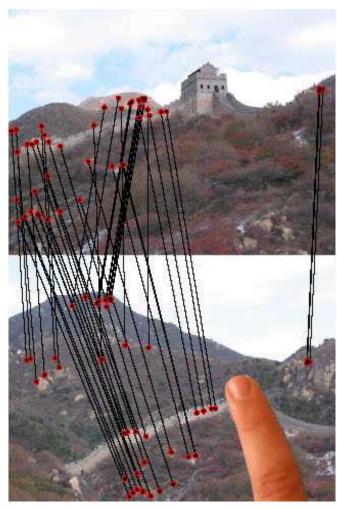
#### **PROSAC – Problem Summary**



Instead of drawing samples randomly, samples containing tentative correspondences are drawn preferably. The sampling procedure gradually progresses towards uniform sampling of standard RANSAC.



The fraction of inliers in top n correspondences.



	k	$\min k$	$\max k$	time [sec]
PROSAC	9	5	29	0.06
RANSAC	106,534	97,702	126,069	10.76

#### **Optimal Randomized Strategy**



Model Verification is Sequential Decision Making

$$H_g$$
:  $P(x_i = 1 | H_g) \ge \varepsilon$   
 $H_b$ :  $P(x_i = 1 | H_b) = \delta$   
 $x_i = 1$   $x_i$  is consistent with the model

#### Where:

- $H_g$  hypothesis of a 'good' model (pprox from an uncontaminated sample)
- $H_b$  hypothesis of a 'bad' model, ( $\approx$  from a contaminated sample)
- $\delta$  probability of a data point being consistent with an arbitrary model
- Optimal (the fastest) test that ensures with probability  $\alpha$  that  $H_g$  is not incorrectly rejected is the Sequential probability ratio test (SPRT) [Wald47]

#### SPRT (Simplified from Wald)



Compute likelihood ratio

$$\lambda_i = \prod_{j=1}^i \frac{P(x_j|H_b)}{P(x_j|H_g)}$$

- If  $\lambda_i > A$  reject the model
- If i = N accept the model as 'good'

Two important properties of SPRT:

- 1. Probability of rejecting a good model  $\alpha < \frac{1}{A}$
- 2. Average number of verifications  $V = C \log A$

$$C \approx \left(P(0|H_b)\log\frac{P(0|H_b)}{P(0|H_g)} + P(1|H_b)\log\frac{P(1|H_b)}{P(1|H_g)}\right)^{-1}$$

#### WaldSAC



Repeat  $\frac{k}{1-\frac{1}{A}}$  times:

Time:

- 1. Hypothesis generation
- 2. Model Verification use SPRT

 $t_M$ 

$$\overline{m}_s \cdot C \log A$$

$$C \approx ((1 - \delta) \log \frac{1 - \delta}{1 - \varepsilon} + \delta \log \frac{\delta}{\varepsilon})^{-1}$$

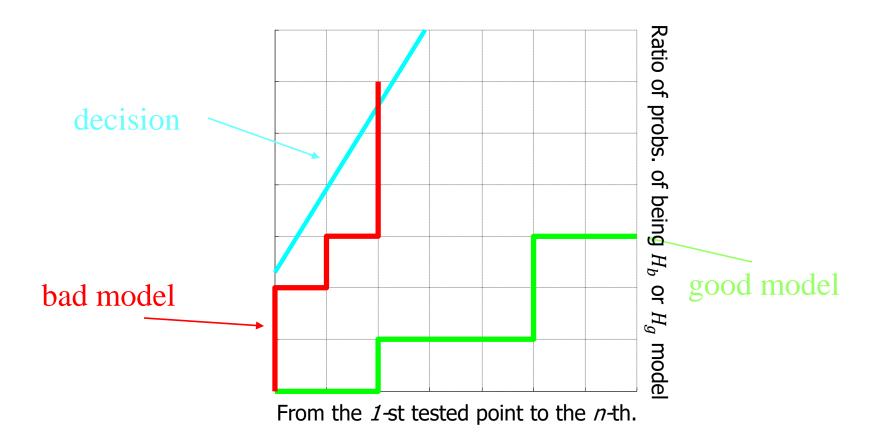
$$t(A) = \frac{k}{(1 - 1/A)}(t_M + \overline{m}_S C \log A)$$

In sequential statistical decision problem decision errors are traded off for time. These are two incomparable quantities, hence the constrained optimization.

In WaldSAC, decision errors cost time (more samples) and there is a single minimised quantity, time t(A), a function of a single parameter A.

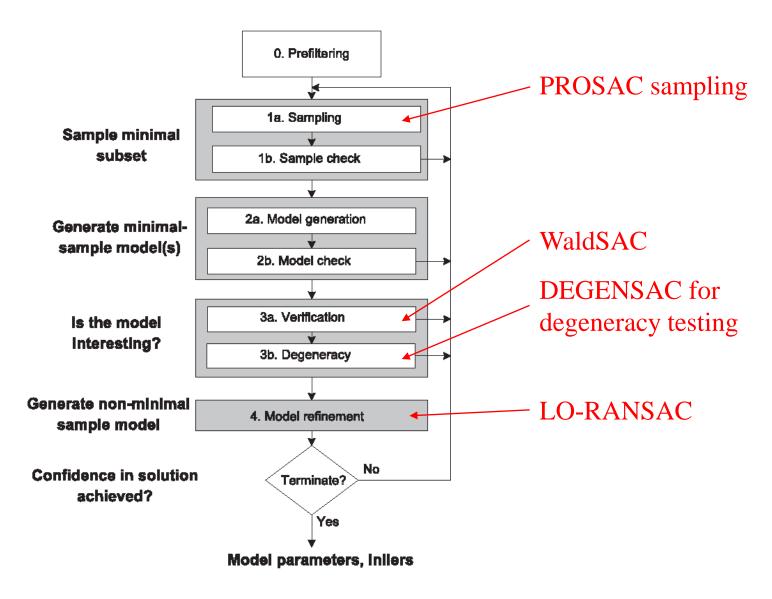
#### **SPRT**





#### **USAC:** Universal framework for sample consensus





#### **Conclusions**



- RANSAC is in principle simple, but (as is often the case), a state-of-the-art implementation is not.
- Even though working accurately, RANSAC still has a number of issues to be solved.



# Thank You!



Do not remove (macro defs for TexPoint) common.tex