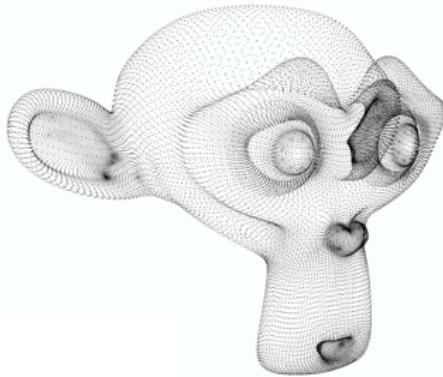


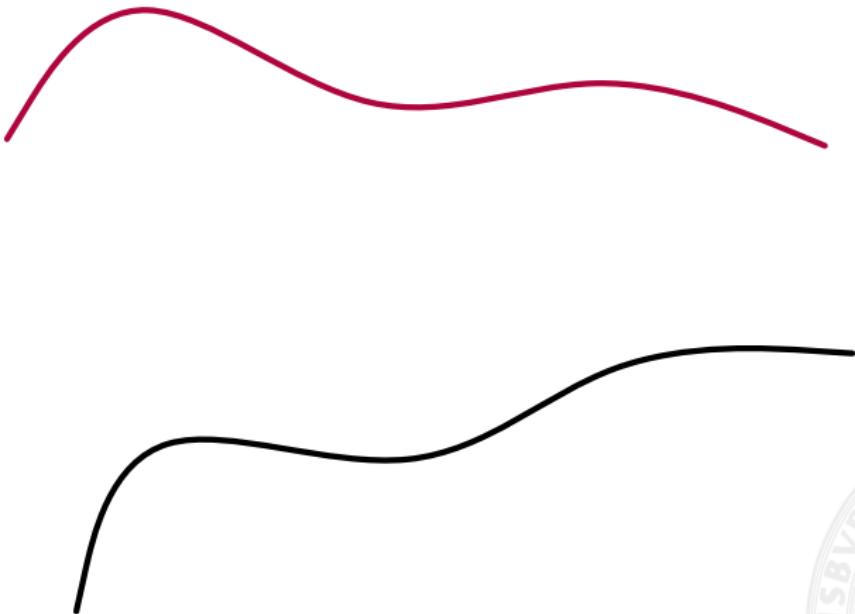
# Point Cloud Registration



Least-Squares Fitting & Iterative Closest Point & k-D Trees

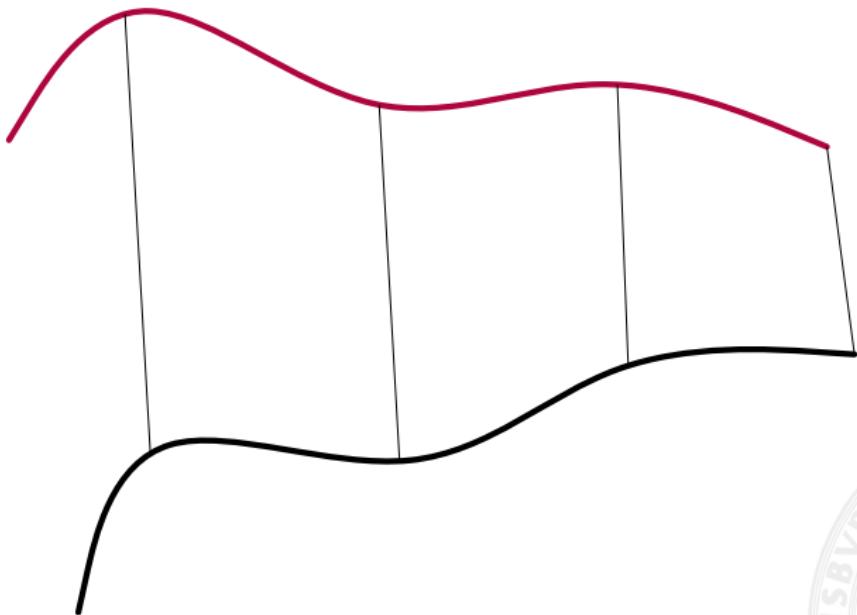
# Motivation

Say that two curves are given ...



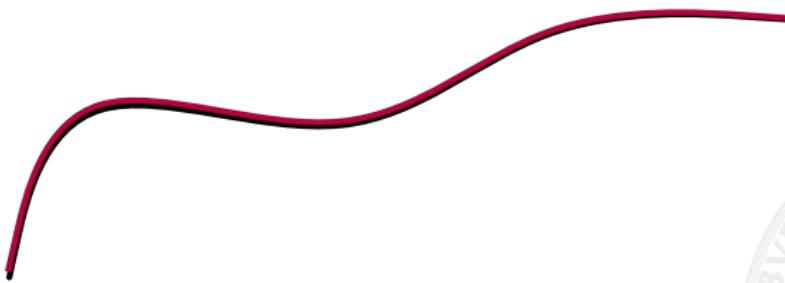
# Motivation

... and the (exact) point correspondences are known



# Motivation

We can find the correct rotation+translation+scaling to align them!



# Motivation

## Iterative Closest Point (ICP) Algorithm

If the correspondences are not given, assume that the *closest points* correspond → *Iterative closest point (ICP)* algorithm.

# Motivation

A more practical example (3D point cloud of the environment):

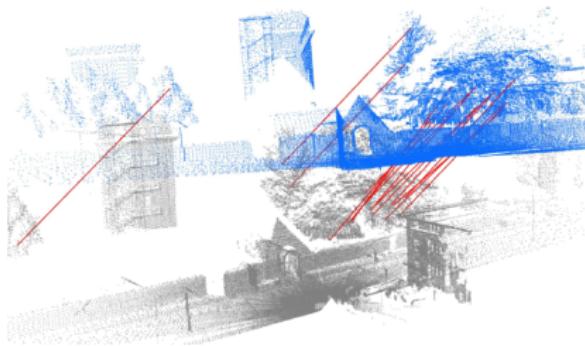


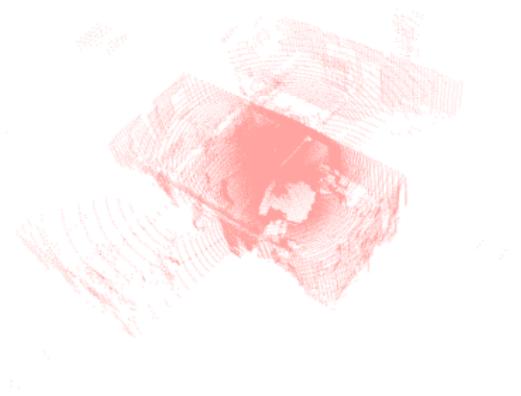
Image source (Point cloud library):



<http://docs.pointclouds.org>

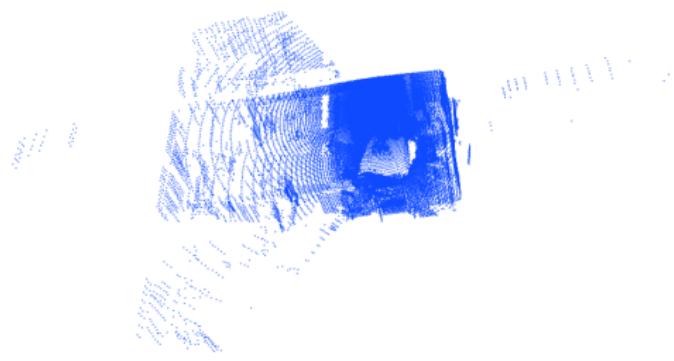
# Motivation

Source: Cloud A



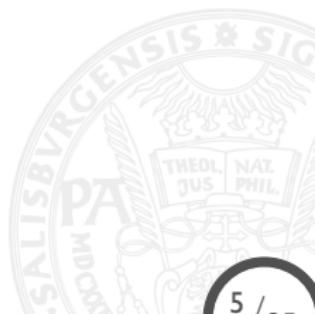
# Motivation

Target: Cloud B



# Motivation

How can we “align” B with A?



# Least-Squares (LS) Fitting of 3-D Point Sets

Assume both point clouds have an equal number of points.

# Least-Squares (LS) Fitting of 3-D Point Sets

Assume both point clouds have an equal number of points.

We have ...

- point sets  $\{\mathbf{x}_i\}_{i=1}^N$  and  $\{\mathbf{y}_i\}_{i=1}^N$  with  $\mathbf{x}_i, \mathbf{y}_i \in \mathbb{R}^3$  (same size)
- define:  $\mathbf{x}'_i = \mathbf{x}_i - \bar{\mathbf{x}}$  and  $\mathbf{y}'_i = \mathbf{y}_i - \bar{\mathbf{y}}$

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Optimization problem:

$$\min_{\mathbf{R} \in SO(3), s \in \mathbb{R}, \mathbf{t} \in \mathbb{R}^3} E(\mathbf{R}, \mathbf{t}, s) = \sum_{i=1}^N \|\mathbf{y}'_i - s\mathbf{R}\mathbf{x}'_i - \mathbf{t}\|^2$$

where  $SO(3) = \{\mathbf{R} \in \mathbb{R}^{3 \times 3} : \mathbf{R}^\top \mathbf{R} = \mathbf{I}_3, \det(\mathbf{R}) = +1\}$ ,  $s$  is scaling and  $\mathbf{t}$  translation.

# Least-Squares (LS) Fitting of 3-D Point Sets

**Part I:** Let's expand the error term, i.e.,

$$\|\mathbf{y}_i - s\mathbf{R}\mathbf{x}_i - \mathbf{t}\|^2 = (\mathbf{y}_i - s\mathbf{R}\mathbf{x}_i - \mathbf{t})^\top (\mathbf{y}_i - s\mathbf{R}\mathbf{x}_i - \mathbf{t})$$

Remember,  $(a + b + c)^2 = a^2 + 2ab + b^2 + 2ac + 2bc + c^2$ .

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Remember,  $(a + b + c)^2 = a^2 + 2ab + b^2 + 2ac + 2bc + c^2$ .

Consequently, the energy  $E$  can be written as

$$\begin{aligned} \sum_i \|\mathbf{y}_i - s\mathbf{R}\mathbf{x}_i - \mathbf{t}\|^2 &= \sum_i \mathbf{y}_i^\top \mathbf{y}_i - 2s \sum_i \mathbf{x}_i^\top \mathbf{R} \mathbf{y}_i + s^2 \sum_i \underbrace{\mathbf{x}_i^\top \mathbf{R}^\top \mathbf{R} \mathbf{x}_i}_{\mathbf{x}_i^\top \mathbf{x}_i} - \\ &\quad 2 \left( \sum_i \mathbf{y}_i^\top \right) \mathbf{t} + 2s \left( \sum_i \mathbf{x}_i^\top \right) \mathbf{R}^\top \mathbf{t} + N \mathbf{t}^\top \mathbf{t} \end{aligned}$$

( $\mathbf{R}$  is symmetric, hence  $\mathbf{R}^\top = \mathbf{R}$ )

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Taking  $dE/dt$  and setting the result to 0 allows us to solve for the optimal translation  $t^*$ , i.e.,

# Least-Squares (LS) Fitting of 3-D Point Sets

Taking  $dE/dt$  and setting the result to 0 allows us to solve for the optimal translation  $\mathbf{t}^*$ , i.e.,

$$\begin{aligned} 2s\mathbf{R} \sum_i \mathbf{x}_i - 2 \left( \sum_i \mathbf{y}_i \right) + 2N\mathbf{t} &= 0 \\ \Rightarrow \frac{1}{N} \sum_i \mathbf{y}_i - s\mathbf{R} \frac{1}{N} \sum_i \mathbf{x}_i &= \mathbf{t}^* \end{aligned}$$

or, equivalently,

$$\mathbf{t}^* = \bar{\mathbf{y}} - s\mathbf{R}\bar{\mathbf{x}}$$

(see definitions from before)

# Least-Squares (LS) Fitting of 3-D Point Sets

Let's update the energy functional with this optimal choice  $\mathbf{t}^*$ , i.e.,

$$\begin{aligned} E(\mathbf{R}, \mathbf{t}, s) &= \sum_{i=1}^N \|\mathbf{y}_i - \bar{\mathbf{y}} - s\mathbf{R}\mathbf{x}_i + s\mathbf{R}\bar{\mathbf{x}}\|^2 \\ &= \sum_{i=1}^N \|(\underbrace{\mathbf{y}_i - \bar{\mathbf{y}}}_{\mathbf{y}'_i}) - s\mathbf{R}(\underbrace{\mathbf{x}_i - \bar{\mathbf{x}}}_{\mathbf{x}'_i})\|^2 \\ &= \sum_{i=1}^N \|\mathbf{y}'_i - s\mathbf{R}\mathbf{x}'_i\|^2 \end{aligned}$$

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Upon expansion, we get

$$E(\mathbf{R}, \mathbf{t}, s) = s^2 \sum_i \mathbf{x}'_i^\top \mathbf{x}'_i - 2s \sum_i \mathbf{x}'_i^\top \mathbf{R}^\top \mathbf{y}'_i + \sum_i \mathbf{y}'_i^\top \mathbf{y}'_i$$

# Least-Squares (LS) Fitting of 3-D Point Sets

What about the scale? Taking  $E/ds$  and setting the result to 0 gives

$$s^* = \frac{\sum_i (\mathbf{R}\mathbf{x}'_i)^\top \mathbf{y}'_i}{\sum_i \mathbf{x}'_i^\top \mathbf{x}'_i}$$

Horn<sup>1</sup> symmetrizes the error term w.r.t. scale as

$$\left\| \left( \frac{1}{\sqrt{s}} \right) \mathbf{y}'_i - \sqrt{s} \mathbf{R} \mathbf{x}'_i \right\|^2$$

which has the “nice” effect that we obtain

$$s^* = \frac{\sum_i \mathbf{y}'_i^\top \mathbf{y}'_i}{\sum_i \mathbf{x}'_i^\top \mathbf{x}'_i}$$

---

<sup>1</sup> B. Horn. "Closed-form solution of absolute orientation using unit quaternions". In: *Journal of the Optical Society of America A* 4 (1987), pp. 629–642.

# Least-Squares (LS) Fitting of 3-D Point Sets

From our error expansion (under the optimal choices for  $t, s$ ),  
the minimization problem can now be reduced to

$$\arg \max_{R \in SO(3)} E(R, t^*, s^*) = \arg \max_{R \in SO(3)} \sum_i \mathbf{x}'_i^\top R^\top \mathbf{y}'_i$$

with (due to the cyclic property of the trace)

$$\sum_i \mathbf{x}'_i^\top R^\top \mathbf{y}'_i = \sum_i \mathbf{y}'_i^\top R \mathbf{x}'_i = \text{tr} \left( R \underbrace{\sum_i \mathbf{x}'_i \mathbf{y}'_i^\top}_H \right) = \text{tr}(RH)$$

Arun et al.<sup>2</sup> show that the optimal  $R$  is

$$R^* = \mathbf{V} \mathbf{U}^\top \quad \text{with} \quad H := \sum_i \mathbf{x}'_i \mathbf{y}'_i^\top = \underbrace{\mathbf{U} \Sigma \mathbf{V}^\top}_{\text{i.e., SVD of } H}$$

---

<sup>2</sup>K.S. Arun, T.S. Huang, and S.D. Blostein. "Least-Squares Fitting of Two 3-D Point Sets". In: *Pattern Analysis and Machine Intelligence* 9.5 (1986), pp. 698–700.

# Iterative Closest Point (ICP)

Registration WITHOUT point correspondences

**Setup:** We have point clouds  $X$  and  $Y$

- $X = \{\mathbf{x}_1, \dots, \mathbf{x}_n\}$
- $Y = \{\mathbf{y}_1, \dots, \mathbf{x}_m\}$

**Remark**

$X$  and  $Y$  might have a different number of points!

# Iterative Closest Point (ICP)

Registration without point correspondences<sup>3</sup>

1. Initialize  $(\mathbf{R}^*, \mathbf{t}^*, s^*) = (\mathbf{R}_0, \mathbf{t}_0, s_0)$
2. (Select  $S$  random points, say  $S = 1000$ )
3. Use  $(\mathbf{R}^*, \mathbf{t}^*, s^*)$  to find matches  $\mathbf{y}_k$  for all  $n = 1, \dots, S$

$$k = \arg \min_m \|\mathbf{y}_m - s^* \mathbf{R}^* \mathbf{x}_n - \mathbf{t}^*\|^2$$

and collect all corresponding tuple  $\{(\mathbf{x}_i, \mathbf{y}_i)\}_{i=1}^S$

4. Minimize error function (using our least-squares solution)

$$(\mathbf{R}^*, \mathbf{t}^*, s^*) = \arg \min_{\mathbf{R}, s, \mathbf{t}} \sum_{k=1}^S \|\mathbf{y}_k - s \mathbf{R} \mathbf{x}_k - \mathbf{t}\|^2$$

5. Apply transform and repeat steps (2) – (3) until convergence

<sup>3</sup>P.J. Besl and N.D. McKay. "A Method for Registration of 3-D Shapes". In: *Pattern Analysis and Machine Intelligence* 14.2 (1992), pp. 239–256.

# Iterative Closest Point (ICP)

Registration without point correspondences

Besl & McKay and Zhang<sup>4</sup> basically introduce the same ICP algorithm, only that

- Besl & McKay use **all point correspondences**
- Zhang only use correspondences **below a distance threshold** (e.g., using prior knowledge about the data)

---

<sup>4</sup>Z. Zhang. "Iterative Point Matching for Registration of Free-Form Curves and Surfaces". In: *IJCV* 13.2 (1994), pp. 119–148.

# Iterative Closest Point (ICP)

Tools of the trade ...

To start working with point clouds, I would recommend ...

- **Visualization Toolkit (VTK)**; C++/Python



available at: <http://www.vtk.org/>

- **ParaView** (based on VTK) for point cloud visualization (C++/Python)



available at: <http://www.paraview.org>

- **Point Cloud Library (PCL)** for algorithms (C++)



available at: <http://pointclouds.org>

# Iterative Closest Point (ICP)

Tools of the trade ...

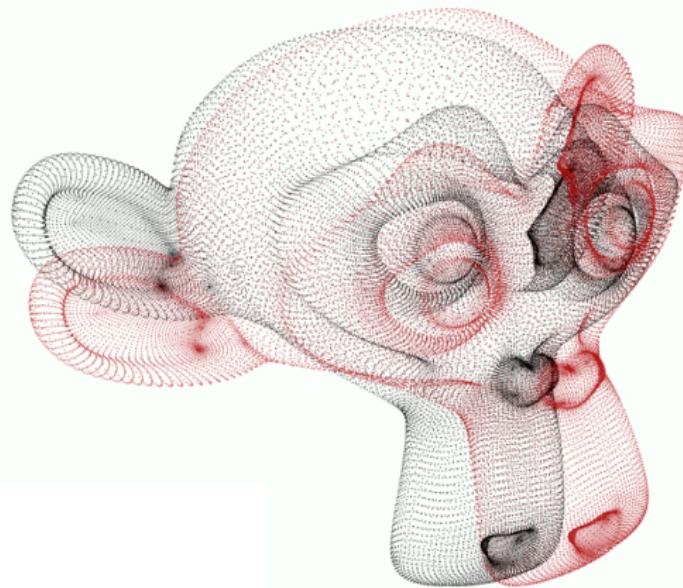
- Open3D; Python



available at: <http://www.open3d.org>

# Iterative Closest Point (ICP)

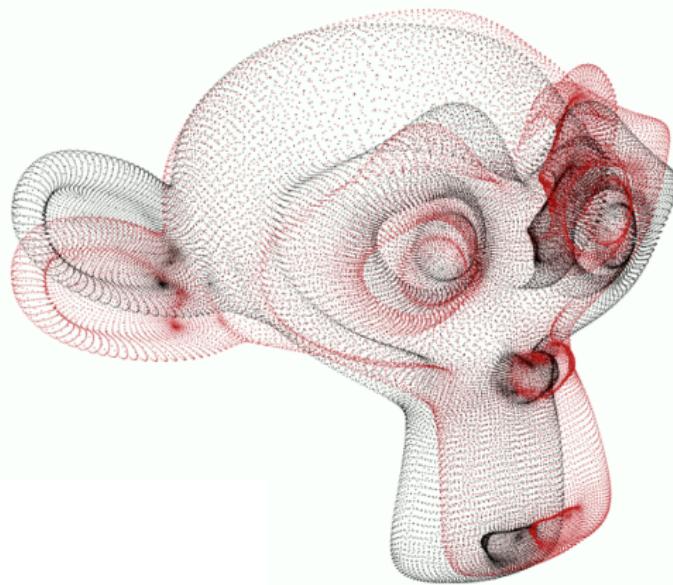
Basic ICP – Example with “Monkey” (using PCL)



Iteration: 0

# Iterative Closest Point (ICP)

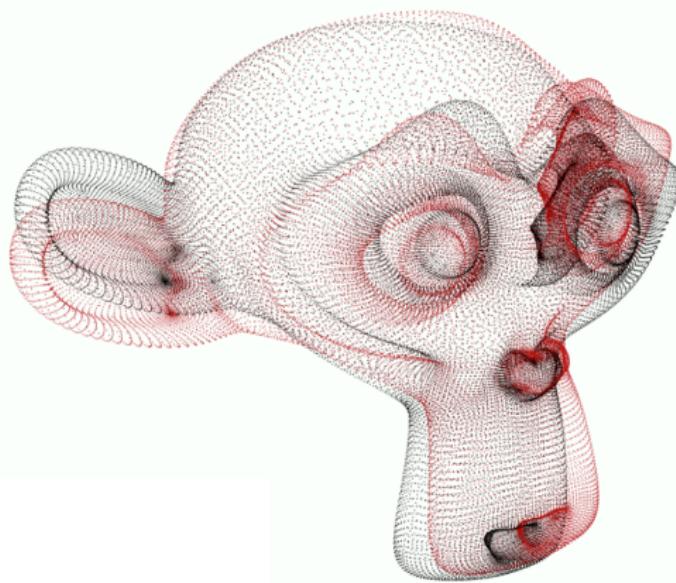
Basic ICP – Example with “Monkey” (using PCL)



Iteration: 3

# Iterative Closest Point (ICP)

Basic ICP – Example with “Monkey” (using PCL)

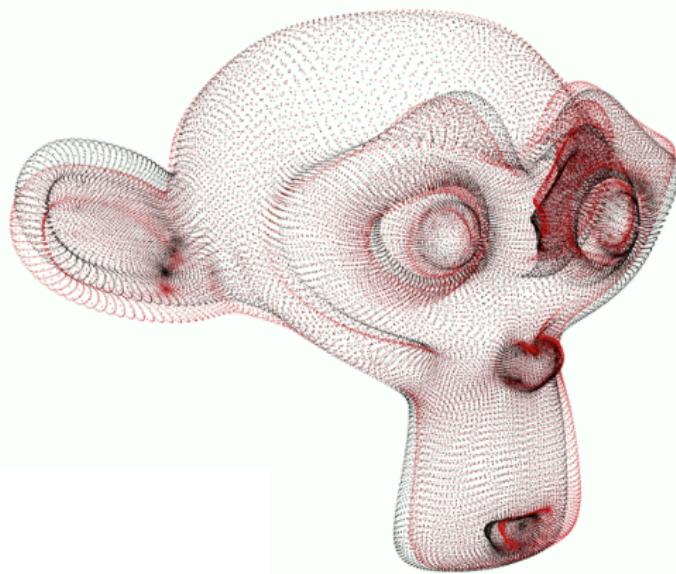


---

Iteration: 5

# Iterative Closest Point (ICP)

Basic ICP – Example with “Monkey” (using PCL)

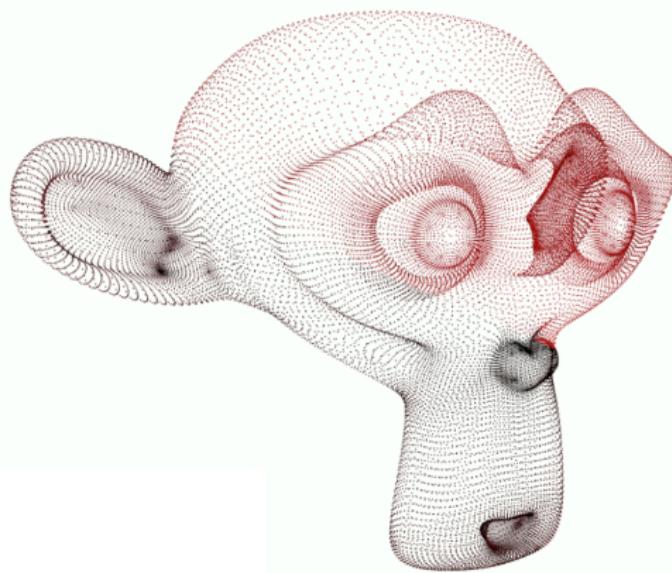


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Iteration: 9

# Iterative Closest Point (ICP)

Basic ICP – Example with “Monkey” (using PCL)

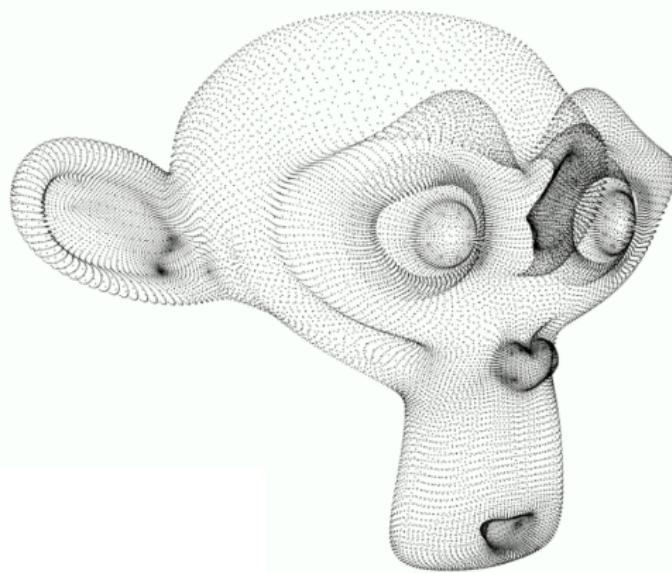


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Iteration: 25

# Iterative Closest Point (ICP)

Basic ICP – Example with “Monkey” (using PCL)



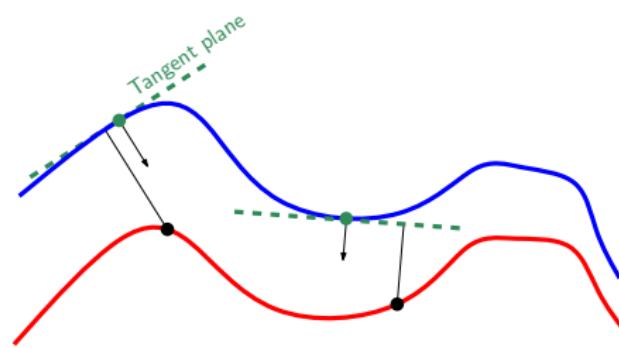
---

Iteration: Final (Done!)

# Iterative Closest Point (ICP)

Variants of ICP with respect to the error metric

One possibility is to replace the point-to-point error metric (as we used before) by a **point-to-plane** error metric<sup>5</sup>



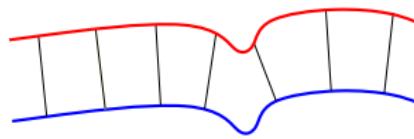
⇒ allows flat regions to “slide” with respect to each other!

<sup>5</sup> Y. Chen and G. Medioni. "Object Modeling By Registration of Multiple Range Images". In: ICRA. 1991.

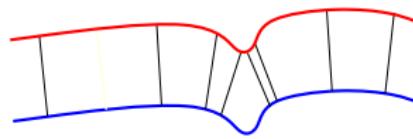
# Iterative Closest Point (ICP)

Variants of ICP with respect to the selection of source points

- Use all source points
- Uniform sampling
- Stable sampling<sup>6</sup>
  - Choosing too many points in “featureless regions” is bad
  - Sampling strategy to constrain potentially unstable transformation



Uniform sampling



Stable sampling

We can achieve similar effects as with selection by **weighting**  
**(however, pre-processing vs. runtime tradeoff)**

<sup>6</sup>N. Gelfand et al. “Geometrically Stable Sampling for the ICP Algorithm”. In: 3DIM. 2003.

# Iterative Closest Point (ICP)

Variants of ICP with respect to the matching of source points

What about speed? Finding the closest point (in a cloud with  $N$  points) is the most expensive stage in the ICP algorithm.

- Brute-force  $O(N)$
- Better to use spatial data structures (e.g., k-D tree)

In general, closest points can be suboptimal as corresponding points! Alternatives are ...

- matching of colors, e.g., Godin et al.<sup>7</sup>
- matching of normals, e.g., Pulli<sup>8</sup>
- and many others (e.g., consider curvature, local features, etc.)

---

<sup>7</sup> G. Godin, M. Rioux, and R. Baribeau. "Three-dimensional registration using range and intensity information". In: SPIE Videometric III. 1994.

<sup>8</sup> K. Pulli. "Multiview registration for large data sets". In: 3DIM. 1999.

# *k*-D Trees

## Principle

*k*-D trees are

- spatial data structures introduced by Bentley<sup>9</sup>
- impose a spatial decomposition of *k*-dimensional points that
  - allows efficient search on orthogonal range queries
  - allows efficient nearest neighbor searches

### Remark

both properties are achieved by “pruning” the search space!

---

<sup>9</sup>J. Bentley. “Multidimensional binary search trees used for associative searching”. In: *Commun. ACM* 18 (1975), 509?517.

# *k*-D Trees

Building a (naive) *k*-D tree

Data is inserted as in the case of a regular binary tree, **only that**

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- at each level  $i$ , the key is  $(i \bmod k)$  where  $k$  denotes dimensionality

**Example:**  $a = (1, 2)$ ,  $b = (3, 4)$ ,  $c = (5, 6)$ ,  $d = (7, 8)$

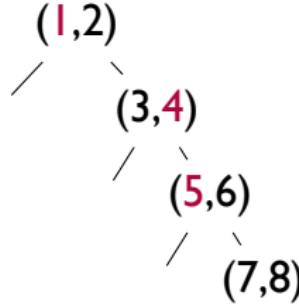
# *k*-D Trees

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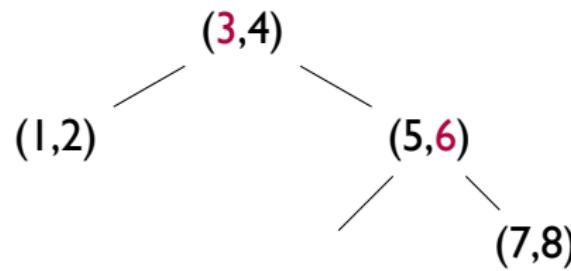


Insertion order: “abcd”

# $k$ -D Trees

Building a (naive)  $k$ -D tree

Same example:  $a = (1, 2)$ ,  $b = (3, 4)$ ,  $c = (5, 6)$ ,  $d = (7, 8)$



Insertion order: “bcad”

# $k$ -D Trees

Building a (median)  $k$ -D tree (see Friedman et al.<sup>10</sup>)

We are given points  $\{\mathbf{p}_i\}_{i=1}^N$ ,  $\mathbf{p}_i \in \mathbb{R}^k$ .

## Algorithm (Building a median $k$ -D tree)

1. Select split (i.e., “cutting dimension”) coordinate either by
  - I.1 at level  $i$ , the key is  $(i \bmod k)$  – cycle through coordinate axes
  - I.2 find axis with maximal spread and choose this as key at level  $i$
2. Split data according to the median  $m_c$  at the key coordinate  $c$ :
  - o left subtree:  $\{\mathbf{p}_i : p_{ic} \leq m_c\}$
  - o right subtree:  $\{\mathbf{p}_i : p_{ic} > m_c\}$

<sup>10</sup>J. Friedman, J. Bentley, and R. Finkel. “An algorithm for finding best matches in logarithmic expected time”. In: ACM Transactions on Mathematical Software 3 (1977), pp. 209–226.

# *k*-D Trees

## Median *k*-D tree – Properties

### Properties:

- Size:  $O(N)$
- Depth:  $O(\log N)$
- Construction time:  $O(N \log N)$   
(Note: the median can be found in  $O(N)^{11}$ )

---

<sup>11</sup> M. Blum et al. "Time bounds for selection". In: *Journal of Computer and System Sciences* 7.4 (1973), pp. 448–461.

# *k*-D Trees

Some remarks ...

## Remarks on the choosing “cutting dimension”

- cycle through (using **level mod dimension**)
  - might produce skinny (elongated) cells  
→ bad impact on query times

# *k*-D Trees

Some remarks ...

## Remarks on the choosing “cutting dimension”

- cycle through (using **level mod dimension**)
  - might produce skinny (elongated) cells  
→ bad impact on query times
- split along dimension of greatest “spread”
  - e.g., use difference between min. and max. value as statistic
  - Bentley refers to such a tree as an *optimized k-D tree*

## Remarks on the choosing “cutting value”

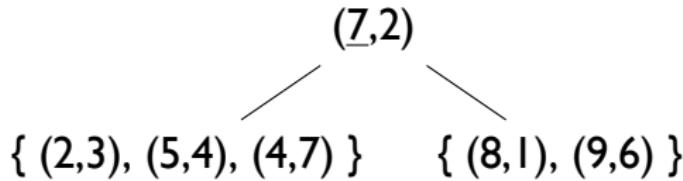
- Choosing the median allows us to guarantee  $O(\log N)$  height.

Example from:

[http://en.wikipedia.org/wiki/K-d\\_tree](http://en.wikipedia.org/wiki/K-d_tree)

Data:  $(7, 2), (5, 4), (2, 3), (4, 7), (9, 6), (8, 1)$

(our strategy: cycle dimension & split by the upper median  $x_{\lceil \frac{n+1}{2} \rceil}$ )

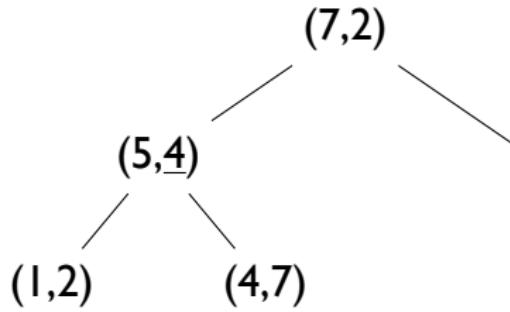


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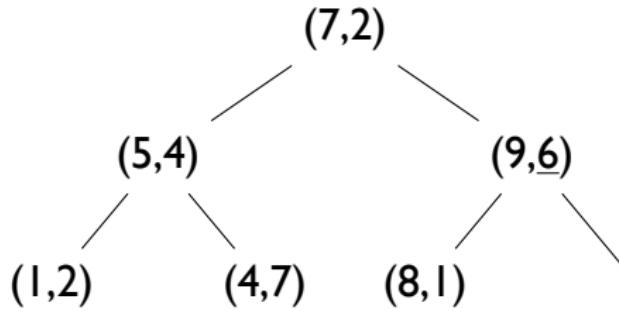


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# *k*-D Trees

Nearest neighbor search with a *k*-D tree

**Problem:** Given a point  $q$ , find the point  $p_i$  that is closest to  $q$

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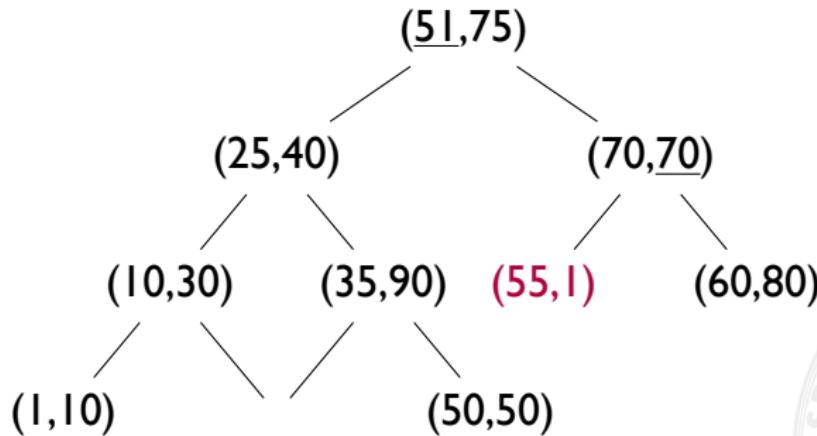
First strategy: Find cell that would contain  $q$  and return point in it.  
**DOES NOT WORK!**

# *k*-D Trees

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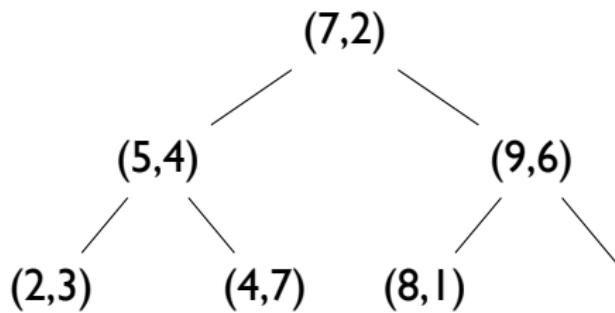
**First strategy:** Find cell that would contain  $q$  and return point in it.  
**DOES NOT WORK!** In the following example, set  $q = (52, 52)$



# *k*-D Trees

Nearest neighbor search with a *k*-D tree

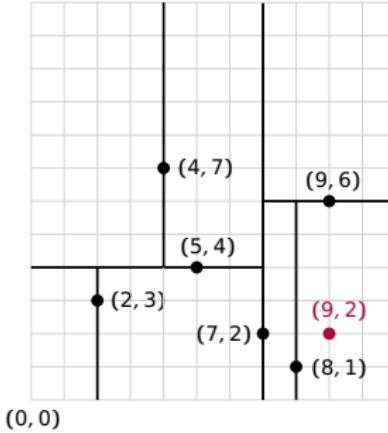
Let's look at our Wikipedia example (median *k*-D tree):



Task: Search for the nearest-neighbor to  $\mathbf{q} = (9, 2)$

# *k*-D Trees

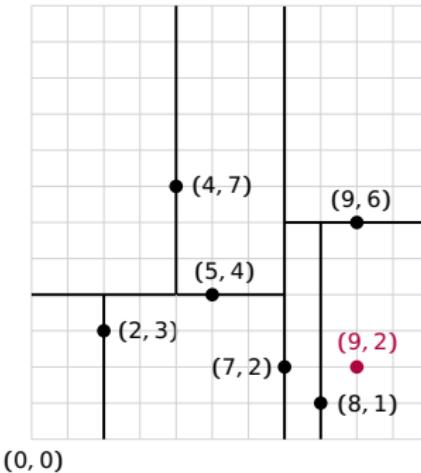
Nearest neighbor search with a *k*-D tree



What's the basic strategy?

- Store the closest point found so far
- Prune subtrees once their bounding boxes cannot contain  $q$
- Search subtrees in most promising order

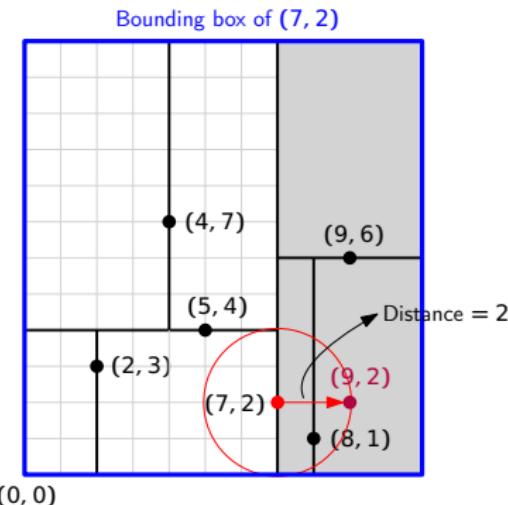
# Example



(Symbol legend: → BB dist., → point-to-point dist., ● current point)

# Example

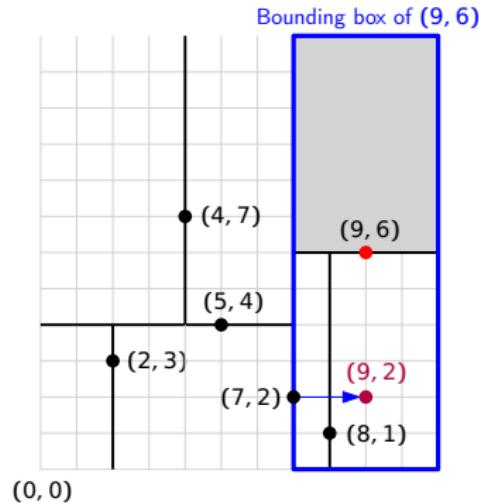
Init. distance at  $\infty$ . Distance of  $q$  to BB of  $(7, 2)$  is  $< \infty$ . Store  $(7, 2)$  as best point so far. Next, since  $9 > 7 \rightarrow$  goto right subtree



(Symbol legend: → BB dist., → point-to-point dist., ● current point)

# Example

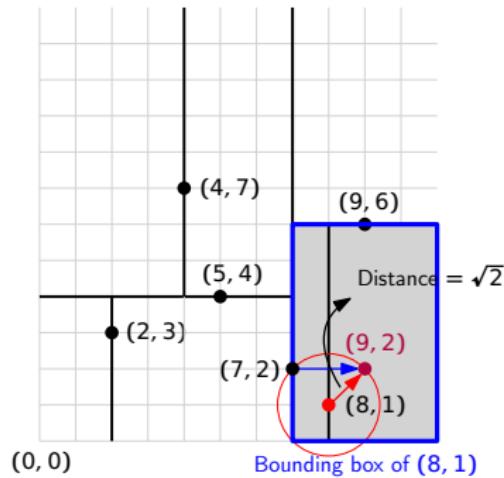
At  $(9, 6)$ , distance of  $q$  to BB of  $(9, 6)$  not  $> 2$ , hence, continue;  
Distance of  $(9, 6)$  to  $q$  not best. Next,  $2 < 6 \rightarrow$  goto left subtree



(Symbol legend: → BB dist., → point-to-point dist., ● current point)

# Example

We are now at the left subtree of (9, 6); Distance of q to BB of (8, 1) not > 2, hence continue; Distance to (8, 1) is now best!

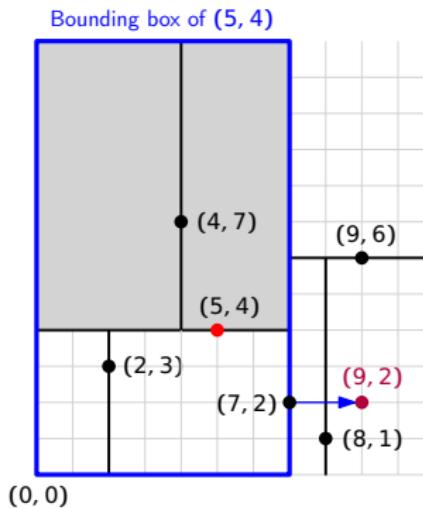


(Also, no need to traverse further since  $(8, 1)$  is leaf)

(Symbol legend: → BB dist., → point-to-point dist., ● current point)

# Example

We are now in the left subtree of  $(7, 2)$  at  $(5, 4)$ ; Now, distance of  $q$  to BB of  $(5, 4) > \sqrt{2}$ ; hence, return; **DONE!**



(Symbol legend: → BB dist., → point-to-point dist., ● current point)

# More on $k$ -D trees

## Curse of dimensionality

Consider  $n$  points uniformly in  $[0, 1]^d$  and a space partitioning that splits each box in the middle (round robin on axes).

Assume each box is split  $t$  times (tree depth  $t$ ) → each axis is split  $t/d$  times (say,  $t/d$  is integer) with box dimensions

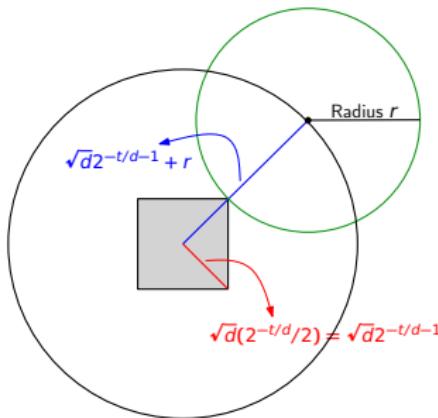
$$[2^{-t/d}, \dots, 2^{-t/d}]$$

What is the probability that ball of radius  $r$  will intersect this box?

# More on $k$ -D trees

## Curse of dimensionality

The length of an  $r$ -agonal of an hypercube is  $a\sqrt{d}$  (where  $a$  denotes the side-length). Hence, we have



The probability that the box intersects a random query sphere is at most the volume of a sphere of radius  $\sqrt{d}2^{-t/d-1} + r$ .

# More on $k$ -D trees

Curse of dimensionality

Assume that  $\sqrt{d}2^{-t/d-1} \leq r$ .

# More on $k$ -D trees

Curse of dimensionality

Assume that  $\sqrt{d}2^{-t/d-1} \leq r$ .

Hence, the probability is bounded by the volume of a “bounding ball” of radius  $2r$ . The volume of an  $\mathbb{R}^d$ -ball of this radius is

$$V_d(r) = \frac{\pi^{d/2}(2r)^d}{(d/2)!} \text{ (if } d \text{ even)}$$

Hence, the dependency of the volume is in  $O(r^d)$ .

# More on $k$ -D trees

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Hence, the dependency of the volume is in  $O(r^d)$ .

## Consequence

As a result, we expect to inspect only a  $O(r^d)$  fraction of boxes and, since  $r \leq 1$ , this leads to significant speedups!

# More on $k$ -D trees

## Curse of dimensionality

But, we assumed that  $\sqrt{d}2^{-t/d-1} \leq r$ . The question is, “how does this behave when  $d$  is large”?

- Let's consider  $t \approx \log(n)$  (which we have in a balanced tree), which gives boxes of volume  $\approx 1/n^{12}$

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<sup>12</sup>since  $(2^{-\log(n)/d})^d$  (i.e., box vol.) reduces to  $2^{-\log(n)}$  and by letting log be approximated by  $\log_2$ , we get  $\approx 1/n$

# More on $k$ -D trees

Curse of dimensionality

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- Let's consider  $t \approx \log(n)$  (which we have in a balanced tree), which gives boxes of volume  $\approx 1/n^{12}$
- We get  $\sqrt{d}2^{-\log(n)/d-1} \leq r$ ; requiring that  $r \leq 1$ , leads to

$$\begin{aligned}\sqrt{d}2^{-\log(n)/d}2^{-1} &\leq 1 \\ 2^{-\log(n)/d} &\leq 2/\sqrt{d} \\ 2^{\log(n)/d} &\geq \sqrt{d}/2 \\ \Rightarrow n &\geq (\sqrt{d}/2)^d\end{aligned}$$

or, in other words,  $n$  needs to be exponential in  $d$ !

<sup>12</sup>since  $(2^{-\log(n)/d})^d$  (i.e., box vol.) reduces to  $2^{-\log(n)}$  and by letting log be approximated by  $\log_2$ , we get  $\approx 1/n$

# More on $k$ -D trees

## Curse of dimensionality

### Summary

We only gain if the number of points  $n$  is exponential in the number of dimensions  $d$ .

### What can we do about that problem?

- Locality-Sensitive-Hashing (LSH)<sup>13</sup>
- Randomized  $k$ -D trees<sup>14</sup>
- Hierarchical  $k$ -means trees (in FLANN)<sup>15</sup>

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<sup>13</sup>A. Adoni and P. Indyk. "Near-Optimal Hashing Algorithms for Near Neighbor Problem in High Dimensions". In: FOCS. 2006.

<sup>14</sup>C. Silpa-Anan and R. Hartley. "Optimised KD-trees for fast image descriptor matching". In: CVPR. 2008.

<sup>15</sup>M. Muja and D.G. Lowe. "Fast Approximate Nearest Neighbors with Automatic Algorithm Configuration". In: VISAPP. 2009.