

Estimation- 2D Projective Transformations

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- Any real $m \times n$ matrix \mathbf{A} can be decomposed uniquely by

$$\mathbf{A}_{m \times n} = \mathbf{U}_{m \times m} \mathbf{D}_{m \times n} \mathbf{V}_{n \times n}^T \quad m \geq n$$

where $\mathbf{U} = [\mathbf{u}_1, \dots, \mathbf{u}_n \cdots \mathbf{u}_m]$ orthonormal column vectors
 $\mathbf{V} = [\mathbf{v}_1, \dots, \mathbf{v}_n]$

$$\mathbf{D} = \begin{bmatrix} d_1 & 0 & \cdots & 0 \\ 0 & d_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & d_n \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & 0 \end{bmatrix}$$

$$\mathbf{U}^T \mathbf{U} = \mathbf{I}_{m \times m}$$

$$\mathbf{V}^T \mathbf{V} = \mathbf{I}_{n \times n}$$

$$d_1 \geq d_2 \geq \cdots \geq d_n \geq 0$$

- If we consider only the non-zero terms, we can write it by

$$\mathbf{A}_{m \times n} = \mathbf{U}_{m \times n} \mathbf{D}_{n \times n} \mathbf{V}_{n \times n}^T \quad m \geq n$$

- Properties:

- $\mathbf{A}\mathbf{A}^T = \mathbf{U}\mathbf{D}\mathbf{V}^T\mathbf{V}\mathbf{D}\mathbf{U}^T = \mathbf{U}\mathbf{D}^2\mathbf{U}^T$

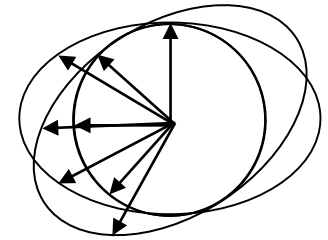
$$\Rightarrow \begin{cases} \mathbf{A}\mathbf{A}^T \mathbf{u}_i = d_i^2 \mathbf{u}_i \\ \mathbf{A}^T \mathbf{A} \mathbf{v}_i = d_i^2 \mathbf{v}_i \end{cases}$$

- $$\begin{aligned} \mathbf{A} &= \mathbf{U}\mathbf{D}\mathbf{V}^T = \mathbf{u}_1 d_1 \mathbf{v}_1^T + \mathbf{u}_2 d_2 \mathbf{v}_2^T + \cdots + \mathbf{u}_n d_n \mathbf{v}_n^T \\ &= d_1 \mathbf{u}_1 \mathbf{v}_1^T + d_2 \mathbf{u}_2 \mathbf{v}_2^T + \cdots + d_n \mathbf{u}_n \mathbf{v}_n^T = \sum_{i=1}^n d_i \mathbf{u}_i \mathbf{v}_i^T \end{aligned}$$

- $\mathbf{Ax} = \mathbf{UDV}^T \mathbf{x}$

$$\|\mathbf{Ax}\|^2 = \mathbf{x}^T \mathbf{A}^T \mathbf{Ax} = \mathbf{x}^T \mathbf{VD}^2 \mathbf{V}^T \mathbf{x} = \|\mathbf{DV}^T \mathbf{x}\|^2$$

$\Rightarrow \|\mathbf{Ax}\|$ is only affected by \mathbf{V} and \mathbf{D}



- For square, non-singular matrices,

$$\mathbf{A}^{-1} = \mathbf{VD}^{-1}\mathbf{U}^T \quad \mathbf{D}^{-1} = \text{diag}(1/d_1, \dots, 1/d_n)$$

- Closest rank r approximation

$$\begin{aligned} \tilde{\mathbf{A}} &= \mathbf{U}\tilde{\mathbf{D}}\mathbf{V}^T \quad \tilde{\mathbf{D}} = \text{diag}(d_1, d_2, \dots, d_r, 0, \dots, 0) \\ &= d_1 \mathbf{u}_1 \mathbf{v}_1^T + d_2 \mathbf{u}_2 \mathbf{v}_2^T + \dots + d_r \mathbf{u}_r \mathbf{v}_r^T \end{aligned}$$

- Solution of linear equations: $\mathbf{A}_{m \times n} \mathbf{x} = \mathbf{b}$
- Least squares solution: Find \mathbf{x} that minimizes $\|\mathbf{Ax} - \mathbf{b}\|$

i) if rank $\mathbf{A}_{m \times n} = n$ (full column rank)

$$\text{since } \|\mathbf{Ax} - \mathbf{b}\| = \|\mathbf{UDV}^T \mathbf{x} - \mathbf{b}\| = \|\mathbf{DV}^T \mathbf{x} - \mathbf{U}^T \mathbf{b}\|$$

$$\Rightarrow \min \|\mathbf{Dy} - \mathbf{b}'\|, \quad \mathbf{y} = \mathbf{V}^T \mathbf{x}, \mathbf{b}' = \mathbf{U}^T \mathbf{b}$$

$$\Rightarrow \begin{bmatrix} d_1 & & & & \\ & d_2 & & & \\ & & \ddots & & \\ & & & d_n & \\ & & & & 0 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} b'_1 \\ b'_2 \\ \vdots \\ b'_n \\ b'_{n+1} \\ \vdots \\ b'_m \end{bmatrix}$$

$$\min \Rightarrow y_i = \frac{b'_i}{d_i}, i = 1, \dots, n$$

$$\text{And } \mathbf{x} = \mathbf{Vy}$$

(unique solution)

ii) if $\text{rank } \mathbf{A}_{m \times n} = r < n$ (not full column rank)

$$\mathbf{x} = \mathbf{V}\mathbf{y} + \underbrace{\lambda_{r+1}\mathbf{v}_{r+1} + \dots + \lambda_n\mathbf{v}_n}_{\text{homogeneous solution}}$$

- Pseudo inverse

$$\mathbf{A}_{m \times n}\mathbf{x} = \mathbf{b} \rightarrow \mathbf{x} = \mathbf{A}^+\mathbf{b}$$

$$\mathbf{A}^+ = \mathbf{V}\mathbf{D}^+\mathbf{U}^\top \quad \mathbf{D}^+ = \text{diag}(d_1^{-1}, d_2^{-1}, \dots, d_r^{-1}, 0, \dots, 0)$$

- Solution of homogeneous equations $\mathbf{A}_{m \times n} \mathbf{x} = 0$
- Least squares solution:

Find \mathbf{x} that minimizes $\|\mathbf{Ax}\|$ subject to $\|\mathbf{x}\| = 1$

$$\text{since } \|\mathbf{Ax}\| = \|\mathbf{UDV}^T \mathbf{x}\| = \|\mathbf{DV}^T \mathbf{x}\|, \text{ and } \|\mathbf{x}\| = \|\mathbf{V}^T \mathbf{x}\|$$

$$\Rightarrow \min \|\mathbf{Dy}\| \text{ subject to } \|\mathbf{y}\| = 1, \mathbf{y} = \mathbf{V}^T \mathbf{x}$$

i) if rank $\mathbf{A}_{m \times n} = n$ (full col. rank)

$$\mathbf{y} = (0, 0, \dots, 0, 1)^T$$

$$\Rightarrow \mathbf{x} = \mathbf{Vy} = \mathbf{v}_n \text{ (the last } e\text{-vector)}$$

ii) if rank $\mathbf{A}_{m \times n} = r < n$ (\mathbf{x} = null-vector of \mathbf{A})

$$\mathbf{y} = (0, 0, \dots, \lambda_{r+1}, \dots, \lambda_n)^T$$

$$\Rightarrow \mathbf{x} = \mathbf{Vy} = \lambda_{r+1} \mathbf{v}_{r+1} + \dots + \lambda_n \mathbf{v}_n$$

- Another interpretation

$$\mathbf{Ax} = \mathbf{UDV}^T \mathbf{x} = d_1 \mathbf{u}_1 \mathbf{v}_1^T \mathbf{x} + d_2 \mathbf{u}_2 \mathbf{v}_2^T \mathbf{x} + \cdots + d_n \mathbf{u}_n \mathbf{v}_n^T \mathbf{x}$$

- ✓ Which \mathbf{x} makes $\|\mathbf{Ax}\|$ to be minimum subject to $\|\mathbf{x}\| = 1$?

i) if $d_i \neq 0, i = 1, \dots, n$

$\Rightarrow \mathbf{x} = \mathbf{v}_n$, (the last e - vector)

\Rightarrow the minimum is d_n

ii) if $d_i = 0, i = r + 1, \dots, n$

$\Rightarrow \mathbf{x} = \mathbf{V}\mathbf{y} = \lambda_{r+1} \mathbf{v}_{r+1} + \dots + \lambda_n \mathbf{v}_n$,

(the span of the singular e - vectors, or null space of \mathbf{A})

$\Rightarrow \mathbf{Ax} = 0$

- To estimate the parameters of a 2D homography, we need
of independent equations \geq degrees of freedom
- Example:

To estimate \mathbf{H} : $\mathbf{x}' = \mathbf{H}\mathbf{x}$

$$\lambda \begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

- ✓ \mathbf{H} has 8 DOF
- ✓ 2 independent equations / a point correspondence ($\mathbf{x}_i \leftrightarrow \mathbf{x}'_i$)
- ✓ $4 \times 2 \geq 8$
- ✓ So, at least 4 point correspondences are required

- Minimal solution
 - ✓ 4 points \implies an exact solution for \mathbf{H}
- More points
 - ✓ No exact solution, because measurements are inexact ("noise")
 - ✓ Find the *optimal solution* according to some cost function
 - ✓ Algebraic or geometric/statistical cost

- Cost function that is optimal for some assumptions
- Computational algorithm that minimizes it is called "Gold Standard" algorithm
- Other algorithms can then be compared to it

- Given a set of (noisy) point correspondences $\mathbf{x}_i \leftrightarrow \mathbf{x}'_i$, how to compute \mathbf{H} robustly for $\lambda \mathbf{x}'_i = \mathbf{H} \mathbf{x}_i$?
- Note that \mathbf{H} must satisfy $\mathbf{x}'_i \times \mathbf{H} \mathbf{x}_i = 0$

- Let $\mathbf{H} \mathbf{x}_i = \begin{pmatrix} \mathbf{h}^{1T} \mathbf{x}_i \\ \mathbf{h}^{2T} \mathbf{x}_i \\ \mathbf{h}^{3T} \mathbf{x}_i \end{pmatrix}$ and $\mathbf{x}'_i = (x'_i, y'_i, 1)$, $\mathbf{x}_i = (x_i, y_i, 1)$

- Then

$$\mathbf{x}'_i \times \mathbf{H} \mathbf{x}_i = \begin{bmatrix} y'_i \mathbf{h}^{3T} \mathbf{x}_i - \mathbf{h}^{2T} \mathbf{x}_i \\ \mathbf{h}^{1T} \mathbf{x}_i - x'_i \mathbf{h}^{3T} \mathbf{x}_i \\ x'_i \mathbf{h}^{2T} \mathbf{x}_i - y'_i \mathbf{h}^{1T} \mathbf{x}_i \end{bmatrix} = \mathbf{0}$$

$$\Rightarrow \begin{bmatrix} \mathbf{0}^T & -\mathbf{x}_i^T & y'_i \mathbf{x}_i^T \\ \mathbf{x}_i^T & \mathbf{0}^T & -x'_i \mathbf{x}_i^T \\ -y'_i \mathbf{x}_i^T & x'_i \mathbf{x}_i^T & \mathbf{0}^T \end{bmatrix} \begin{bmatrix} \mathbf{h}^1 \\ \mathbf{h}^2 \\ \mathbf{h}^3 \end{bmatrix} = \mathbf{0} \Rightarrow \mathbf{A}_i \mathbf{h} = \mathbf{0}$$

- Since 3rd row is redundant, we have

$$\Rightarrow \begin{bmatrix} \mathbf{0}^T & -\mathbf{x}_i^T & y'_i \mathbf{x}_i^T \\ \mathbf{x}_i^T & \mathbf{0}^T & -x'_i \mathbf{x}_i^T \end{bmatrix} \begin{bmatrix} \mathbf{h}^1 \\ \mathbf{h}^2 \\ \mathbf{h}^3 \end{bmatrix} = \mathbf{0}$$

$$\Rightarrow \mathbf{A}_i \mathbf{h} = \mathbf{0} \quad \boxed{\mathbf{A}_i \mathbf{h} = \mathbf{e}_i \text{ for noisy measurement}}$$

\Rightarrow Two lin. independent Eqs. for each point correspondence.

- Thus, 4 point correspondences are enough.
- For more than 4 point correspondences
 \Rightarrow (Over-determined System)

- 4 point case:
 - ✓ Solve the exact solution \mathbf{H} satisfying

$$\begin{bmatrix} \mathbf{A}_1 \\ \mathbf{A}_2 \\ \mathbf{A}_3 \\ \mathbf{A}_4 \end{bmatrix} \mathbf{h} = \mathbf{0} \quad \Rightarrow \quad \mathbf{A} \mathbf{h} = \mathbf{0}$$

- ✓ The size of \mathbf{A} is 8×9 or 12×9 (rank is 8)
- ✓ 1-D null-space \mathbf{h} is the nontrivial solutions
- ✓ Choose the one with $\|\mathbf{h}\| = 1$

- More points case:
 - ✓ Over-determined solution satisfying

$$\begin{bmatrix} \mathbf{A}_1 \\ \mathbf{A}_2 \\ \vdots \\ \mathbf{A}_n \end{bmatrix} \mathbf{h} = \mathbf{0} \quad \Rightarrow \quad \mathbf{A} \mathbf{h} = \mathbf{0}$$

- ✓ No exact solution due to the “noise”
- ✓ So, find the approximate solution

$$\mathbf{h}^* = \min_{\mathbf{h}} \|\mathbf{A} \mathbf{h}\|$$

- ✓ Additional constraint needed for nontrivial solution e.g. $\|\mathbf{h}\| = 1$

Objective

Given $n \geq 4$ 2D to 2D point correspondences $\{\mathbf{x}_i \leftrightarrow \mathbf{x}_i'\}$, determine the 2D homography matrix \mathbf{H} such that $\mathbf{x}_i' = \mathbf{H}\mathbf{x}_i$

Algorithm

- (i) For each correspondence $\mathbf{x}_i \leftrightarrow \mathbf{x}_i'$ compute \mathbf{A}_i . Usually only two first rows needed.
- (ii) Assemble n 2x9 matrices \mathbf{A}_i into a single $2n \times 9$ matrix \mathbf{A}
- (iii) Obtain SVD of \mathbf{A} . Solution for \mathbf{h} is last column of \mathbf{V}
- (iv) Determine \mathbf{H} from \mathbf{h}

- Which cost function can we employ?
- Algebraic distance
- Geometric distance
 - ✓ Transfer error, Symmetric transfer error, Reprojection error
- Sampson error

- Residual (algebraic error) vector: $\mathbf{e}_i = \mathbf{A}_i \mathbf{h}$
 - ✓ Error associated with each correspondence $\mathbf{x}_i \leftrightarrow \mathbf{x}'_i$

$$d_{\text{alg}}(\mathbf{x}'_i, \mathbf{H}\mathbf{x}_i)^2 = \|\mathbf{e}_i\|^2 = \left\| \begin{bmatrix} \mathbf{0}^T & -\mathbf{x}_i^T & y'_i \mathbf{x}_i^T \\ \mathbf{x}_i^T & \mathbf{0}^T & -x'_i \mathbf{x}_i^T \end{bmatrix} \mathbf{h} \right\|^2$$

algebraic distance

$$d_{\text{alg}}(\mathbf{x}_1, \mathbf{x}_2)^2 = a_1^2 + a_2^2 \quad \text{where} \quad \mathbf{a} = (a_1, a_2, a_3)^T = \mathbf{x}_1 \times \mathbf{x}_2$$

- The total algebraic distance error:

$$\sum_i d_{\text{alg}}(\mathbf{x}'_i, \mathbf{H}\mathbf{x}_i)^2 = \sum_i \|\mathbf{e}_i\|^2 = \|\mathbf{A}\mathbf{h}\|^2 = \|\mathbf{e}\|^2$$

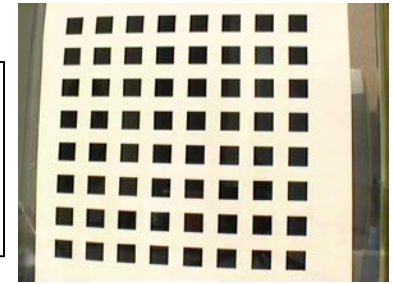
- Has no geometrical and statistical meaning
- However, with good normalization it works satisfactory, so it can be used for initialization

- Transfer error (error in one (second) image)

$$\hat{\mathbf{H}} = \operatorname{argmin}_{\mathbf{H}} \sum_i d(\mathbf{x}'_i, \mathbf{H}\bar{\mathbf{x}}_i)^2$$

\mathbf{x} : measured value
 $\hat{\mathbf{x}}$: estimated value
 $\bar{\mathbf{x}}$: true value

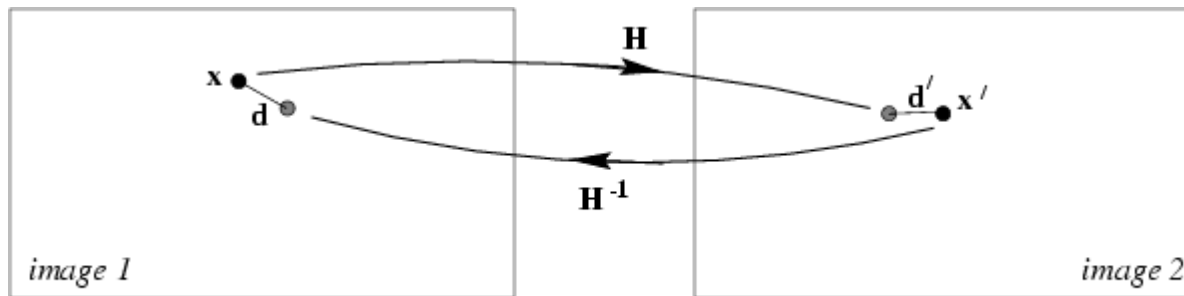
$d(\mathbf{x}, \mathbf{y})$: Euclidean distance



e.g. calibration pattern

- Symmetric transfer error (error in both images)

$$\hat{\mathbf{H}} = \operatorname{argmin}_{\mathbf{H}} \sum_i d(\mathbf{x}_i, \mathbf{H}^{-1}\mathbf{x}'_i)^2 + d(\mathbf{x}'_i, \mathbf{H}\mathbf{x}_i)^2$$

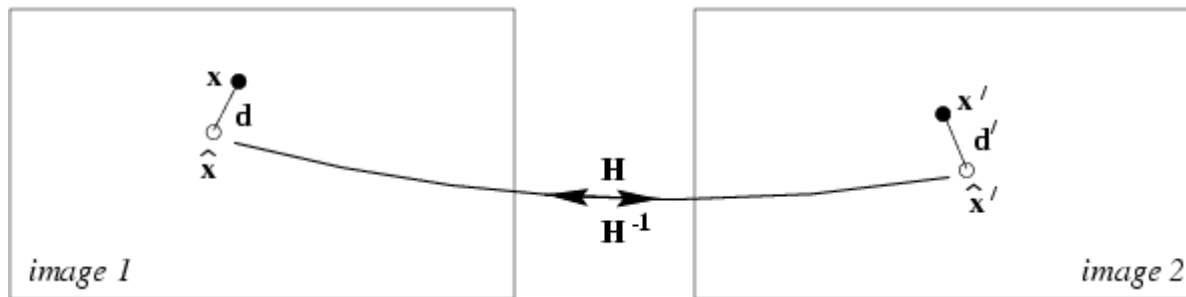


$$d(\mathbf{x}, \mathbf{H}^{-1}\mathbf{x}')^2 + d(\mathbf{x}', \mathbf{H}\mathbf{x})^2$$

- Reprojection error
 - ✓ Find $\hat{\mathbf{H}}$ and pairs of perfectly matched points $\hat{\mathbf{x}}$ and $\hat{\mathbf{x}}'$ simultaneously

$$\left(\hat{\mathbf{H}}, \hat{\mathbf{x}}_i, \hat{\mathbf{x}}'_i \right) = \underset{\mathbf{H}, \hat{\mathbf{x}}_i, \hat{\mathbf{x}}'_i}{\operatorname{argmin}} \sum_i d(\mathbf{x}_i, \hat{\mathbf{x}}_i)^2 + d(\mathbf{x}'_i, \hat{\mathbf{x}}'_i)^2$$

subject to $\hat{\mathbf{x}}'_i = \hat{\mathbf{H}} \hat{\mathbf{x}}_i$



$$d(\mathbf{x}, \hat{\mathbf{x}})^2 + d(\mathbf{x}', \hat{\mathbf{x}}')^2$$

- Optimal estimator in statistical sense
- Assume *iid* mean-zero isotropic Gaussian measurement error (outlier removed):

$$\Pr(\mathbf{x}) = \frac{1}{2\pi\sigma^2} e^{-d(\mathbf{x}, \bar{\mathbf{x}})^2 / (2\sigma^2)}$$

- Error in one image:

$$\Pr(\{\mathbf{x}'_i\} | \mathbf{H}) = \prod_i \frac{1}{2\pi\sigma^2} e^{-d(\mathbf{x}'_i, \mathbf{H}\bar{\mathbf{x}}_i)^2 / (2\sigma^2)}$$

✓ MLE: Maximize $\log \Pr(\{\mathbf{x}'_i\} | \mathbf{H}) \Rightarrow$ Minimize $\sum_i d(\mathbf{x}'_i, \mathbf{H}\bar{\mathbf{x}}_i)^2$

- Error in both images

$$\Pr(\{\mathbf{x}_i, \mathbf{x}'_i\} | \mathbf{H}, \{\bar{\mathbf{x}}_i\}) = \prod_i \frac{1}{2\pi\sigma^2} e^{-(d(\mathbf{x}_i, \bar{\mathbf{x}}_i)^2 + d((\mathbf{x}'_i - \mathbf{H}\bar{\mathbf{x}}_i)^2) / (2\sigma^2)}$$

✓ MLE: minimize $\sum d(\mathbf{x}_i, \hat{\mathbf{x}}_i)^2 + d(\mathbf{x}'_i, \hat{\mathbf{x}}'_i)^2$, with $\hat{\mathbf{x}}'_i = \hat{\mathbf{H}}\hat{\mathbf{x}}_i$

- Consider non-isotropic Gaussian model
- Density normalized distance.
- ✓ Measurement \mathbf{X} with covariance matrix Σ

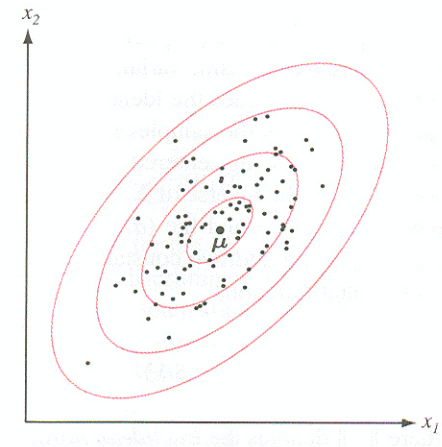
$$\|\mathbf{X} - \bar{\mathbf{X}}\|_{\Sigma}^2 = (\mathbf{X} - \bar{\mathbf{X}})^T \Sigma^{-1} (\mathbf{X} - \bar{\mathbf{X}})$$

- ✓ Error in two images (independent)

$$\|\mathbf{X} - \bar{\mathbf{X}}\|_{\Sigma}^2 + \|\mathbf{X}' - \bar{\mathbf{X}}'\|_{\Sigma'}^2$$

- ✓ Varying covariances

$$\sum_i \|\mathbf{X}_i - \bar{\mathbf{X}}_i\|_{\Sigma_i}^2 + \|\mathbf{X}'_i - \bar{\mathbf{X}}'_i\|_{\Sigma'_i}^2$$



- How to make DLT invariant to the choice of coordinates?
- Data normalization: **(Essential step in the DLT algorithm)**

- ✓ Translate so that the centroid to be the origin
- ✓ Scale so that the average distance to the origin to be $\sqrt{2}$
- ✓ Perform independently on both images

- Improves accuracy
- Invariant to scale and coordinate system

- Or apply

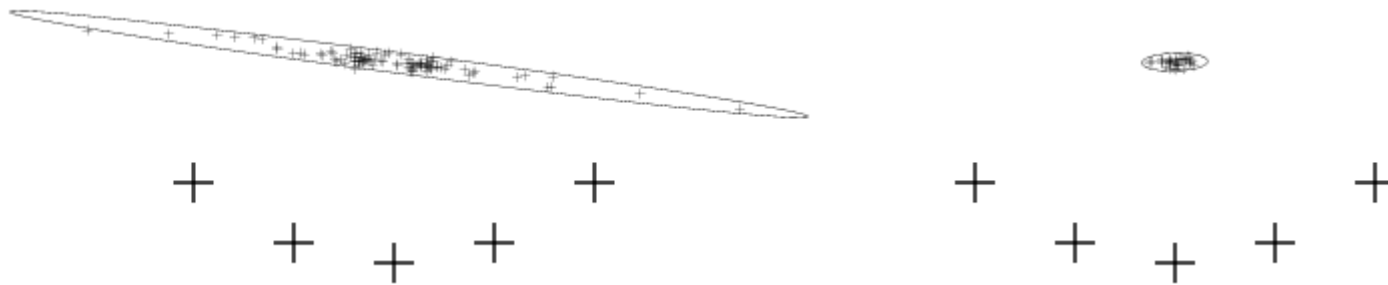
$$\mathbf{T}_{\text{norm}} = \begin{bmatrix} w+h & 0 & w/2 \\ 0 & w+h & h/2 \\ 0 & 0 & 1 \end{bmatrix}^{-1} = \begin{bmatrix} 1/(w+h) & 0 & w/2(w+h) \\ 0 & 1/(w+h) & h/2(w+h) \\ 0 & 0 & 1 \end{bmatrix}$$

w, h : width and height of the image

$$\begin{bmatrix} 0 & 0 & 0 & -x'_i & -y'_i & -1 & y'_i x_i & y'_i y_i & y'_i \\ x_i & y_i & 1 & 0 & 0 & 0 & -x'_i x_i & -x'_i y_i & -x'_i \end{bmatrix} \begin{pmatrix} h^1 \\ h^2 \\ h^3 \end{pmatrix} = 0$$

$\sim 10^2 \quad \sim 10^2 \quad 1 \quad \sim 10^2 \quad \sim 10^2 \quad 1 \quad \sim 10^4 \quad \sim 10^4 \quad \sim 10^2$

Big difference in orders of magnitude \longrightarrow unstable



Objective

Given $n \geq 4$ 2D to 2D point correspondences $\{\mathbf{x}_i \leftrightarrow \mathbf{x}_i'\}$, determine the 2D homography matrix \mathbf{H} such that $\mathbf{x}_i' = \mathbf{H}\mathbf{x}_i$

Algorithm

- (i) Normalize points $\tilde{\mathbf{x}}_i = \mathbf{T}_{\text{norm}} \mathbf{x}_i$, $\tilde{\mathbf{x}}_i' = \mathbf{T}_{\text{norm}}' \mathbf{x}_i'$
- (ii) Apply DLT algorithm to $\tilde{\mathbf{x}}_i \leftrightarrow \tilde{\mathbf{x}}_i'$, and find $\tilde{\mathbf{H}}$
- (iii) Denormalize solution $\mathbf{H} = \mathbf{T}_{\text{norm}}'^{-1} \tilde{\mathbf{H}} \mathbf{T}_{\text{norm}}$

- What about the rotation?
- Don't we need normalize the rotation effect? Why?

$$\|\tilde{\mathbf{H}}\| = \|\mathbf{R}'\mathbf{H}\mathbf{R}^{-1}\| = \|\mathbf{H}\|$$