

Rank of Observation Matrix

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Topic: Structure from Motion, Module: Reconstruction II
First Principles of Computer Vision

Linear Independence of Vectors

A set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$ is said to be **linearly independent** if no vector can be represented as a weighted linear sum of the others.



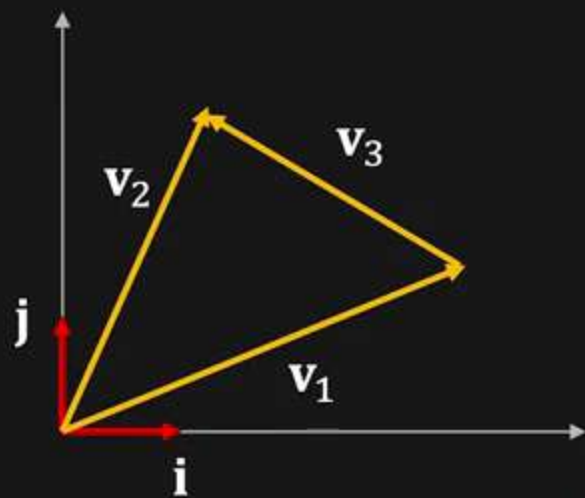
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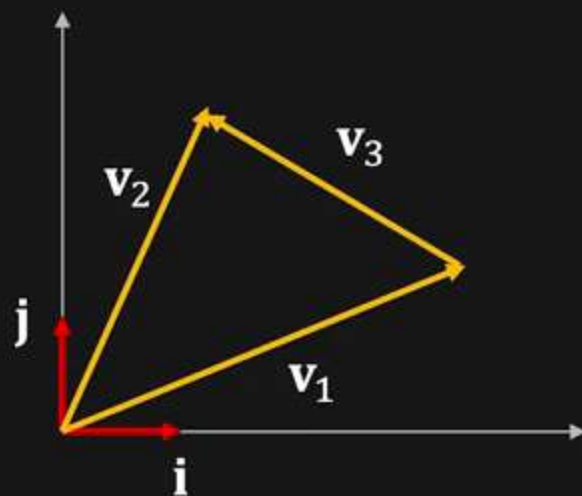
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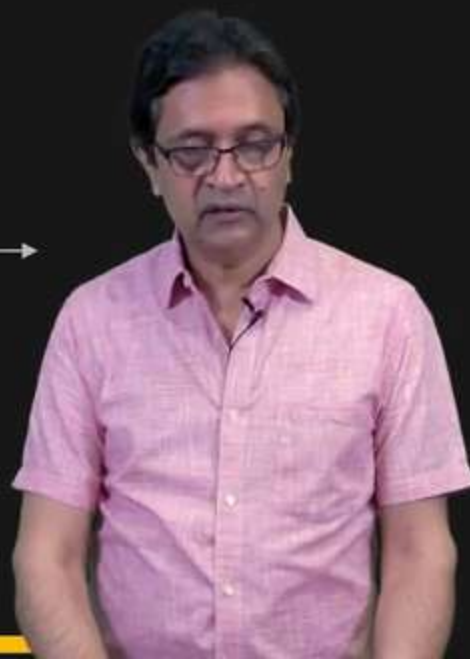
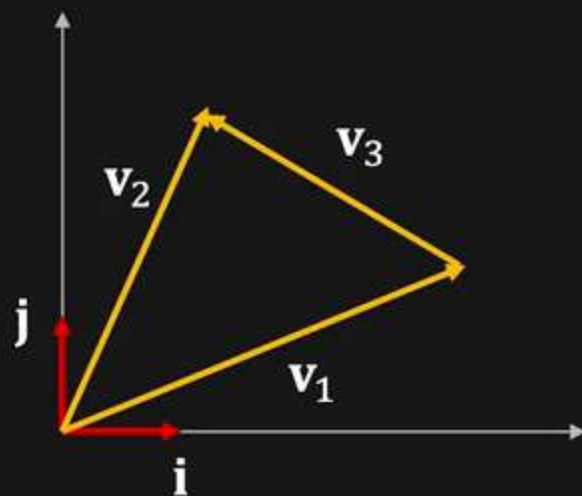
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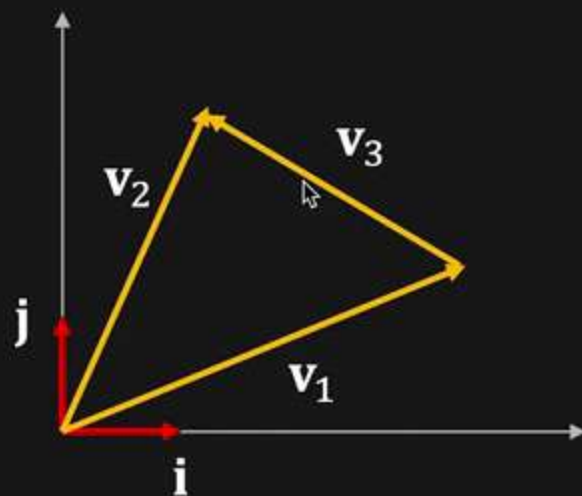
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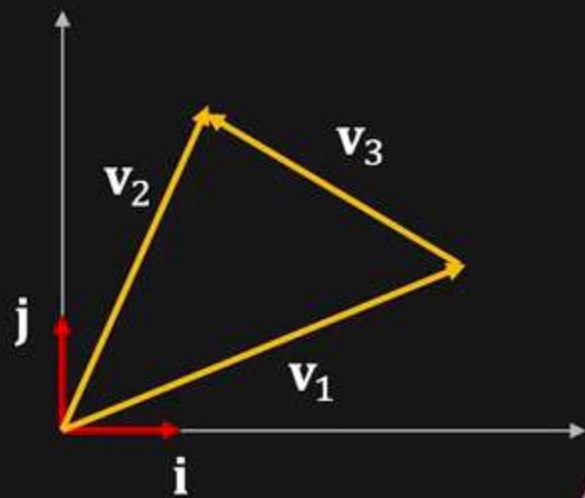
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Rank of a Matrix

Column Rank: The number of linearly independent columns of the matrix.

Row Rank: The number of linearly independent rows of the matrix.

$$\begin{matrix} m \\ \left[\begin{array}{c} A \\ \vdots \\ \end{array} \right] \\ n \end{matrix} = [\mathbf{c}_1 \quad \mathbf{c}_2 \quad \dots \quad \mathbf{c}_n] = \begin{bmatrix} \mathbf{r}_1^T \\ \mathbf{r}_2^T \\ \vdots \\ \mathbf{r}_m^T \end{bmatrix}$$



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$$\text{ColumnRank}(A) \leq n$$

$$\text{RowRank}(A) \leq m$$



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$$\text{ColumnRank}(A) = \text{RowRank}(A) = \text{Rank}(A)$$

$$\text{Rank}(A) \leq \min(m, n)$$

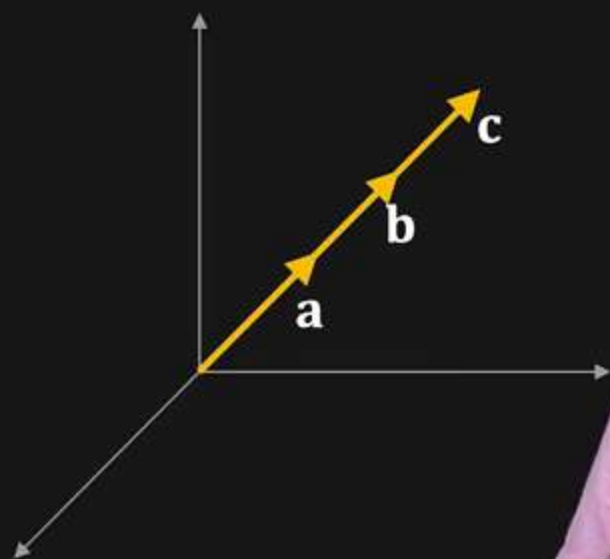


Geometric Meaning of Matrix Rank

Rank is the dimensionality of the space spanned by column or row vectors of the matrix.

$$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix} = [\mathbf{a} \quad \mathbf{b} \quad \mathbf{c}]$$

$$\text{Rank}(A) = 1$$

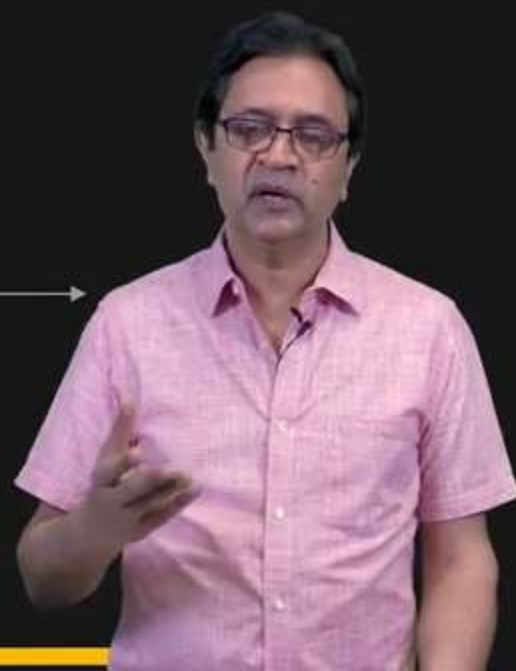
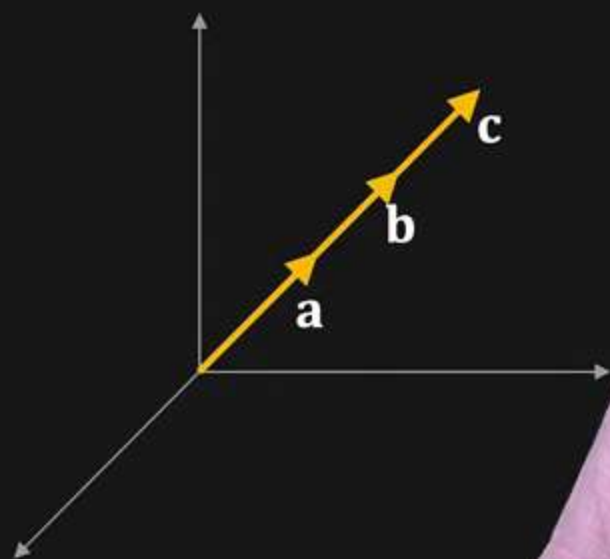


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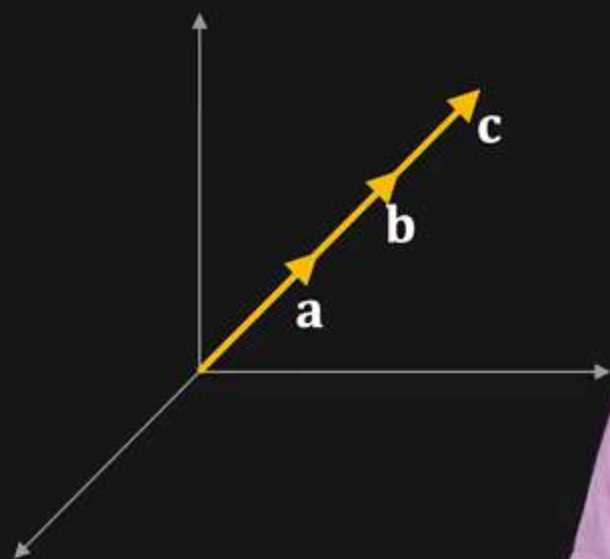


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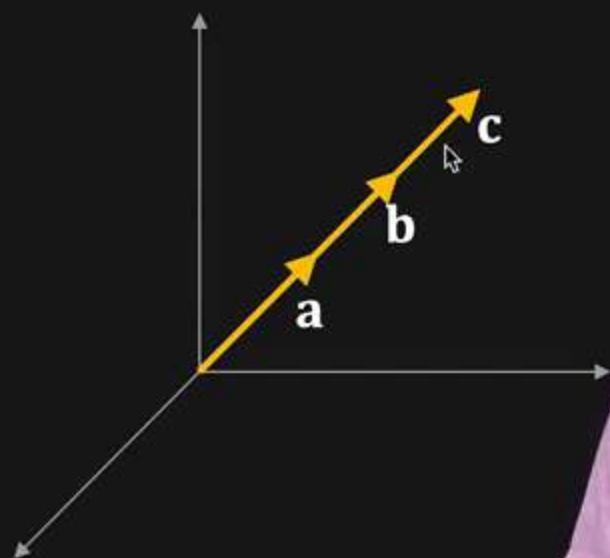


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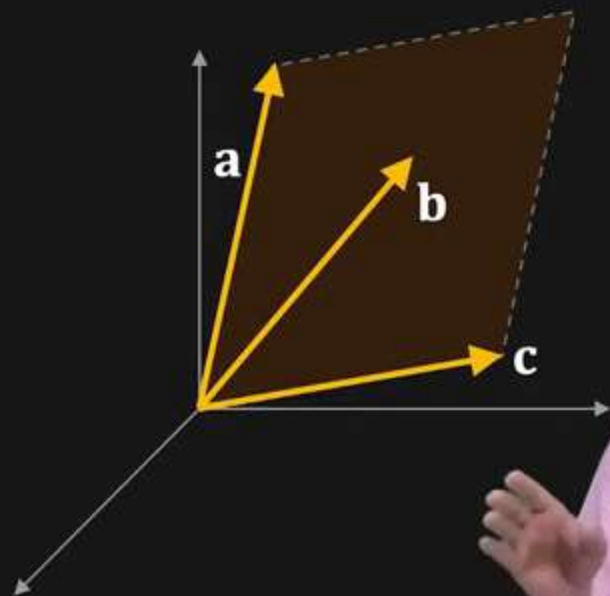


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$$\text{Rank}(A) = 2$$

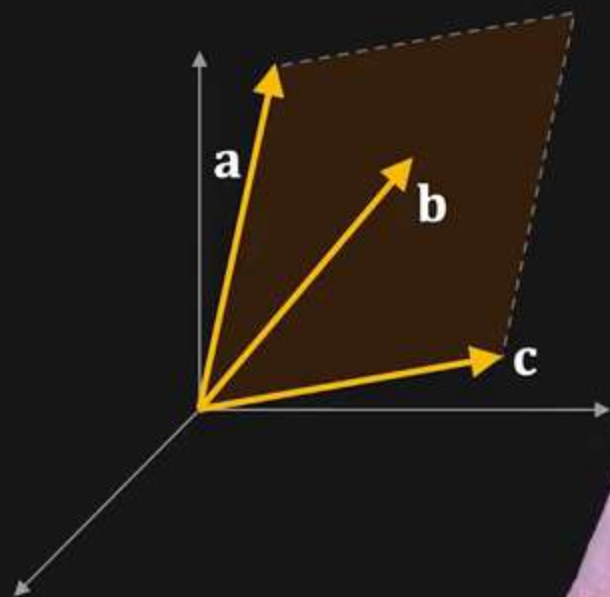


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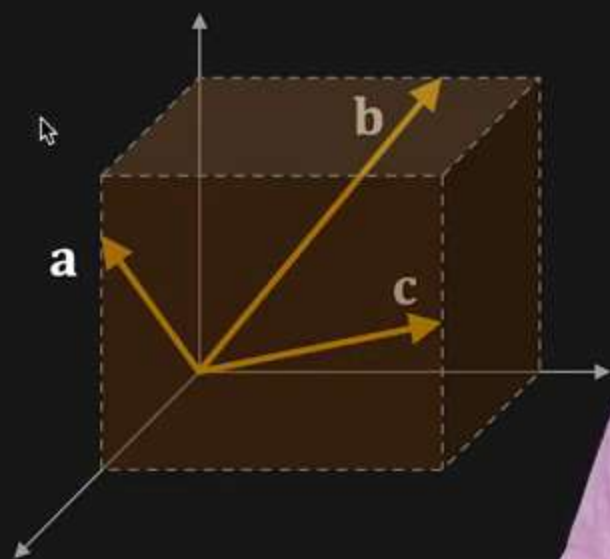


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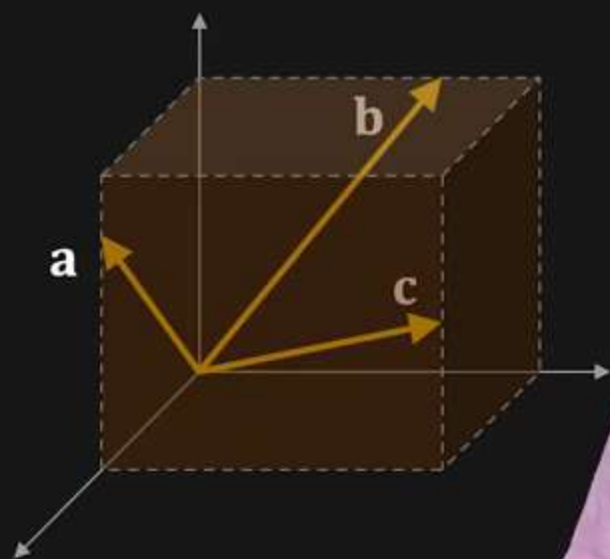


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Important Properties of Matrix Rank

- $\text{Rank}(A^T) = \text{Rank}(A)$



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- $\text{Rank}(A^T) = \text{Rank}(A)$
- $\text{Rank}(A_{m \times n} B_{n \times p}) = \min(\text{Rank}(A_{m \times n}), \text{Rank}(B_{n \times p}))$
 $\leq \min(m, n, p)$



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- $\text{Rank}(AA^T) = \text{Rank}(A^T A) = \text{Rank}(A^T) = \text{Rank}(A)$
- $A_{m \times m}$ is invertible iff $\text{Rank}(A_{m \times m}) = m$



...Back to Observation Matrix W

$$\begin{array}{c}
 \text{Point 1} \quad \text{Point 2} \quad \dots \quad \text{Point N} \\
 \begin{array}{c}
 \text{Image 1} \\
 \text{Image 2} \\
 \vdots \\
 \text{Image F} \\
 \text{Image 1} \\
 \text{Image 2} \\
 \vdots \\
 \text{Image F}
 \end{array}
 \begin{bmatrix}
 \tilde{u}_{1,1} & \tilde{u}_{1,2} & \dots & \tilde{u}_{1,N} \\
 \tilde{u}_{2,1} & \tilde{u}_{2,2} & \dots & \tilde{u}_{2,N} \\
 \vdots & \vdots & \vdots & \vdots \\
 \tilde{u}_{F,1} & \tilde{u}_{F,2} & \dots & \tilde{u}_{F,N} \\
 \tilde{v}_{1,1} & \tilde{v}_{1,2} & \dots & \tilde{v}_{1,N} \\
 \tilde{u}_{2,1} & \tilde{u}_{2,2} & \dots & \tilde{v}_{2,N} \\
 \vdots & \vdots & \vdots & \vdots \\
 \tilde{v}_{F,1} & \tilde{v}_{F,2} & \dots & \tilde{v}_{F,N}
 \end{bmatrix}
 =
 \begin{bmatrix}
 \mathbf{i}_1^T \\
 \mathbf{i}_2^T \\
 \vdots \\
 \mathbf{i}_F^T \\
 \mathbf{j}_1^T \\
 \mathbf{j}_2^T \\
 \vdots \\
 \mathbf{j}_F^T
 \end{bmatrix}
 \begin{array}{c}
 \text{Point 1} \quad \text{Point 2} \quad \dots \quad \text{Point N} \\
 [P_1 \quad P_2 \quad \dots \quad P_N]
 \end{array}
 \end{array}$$

$W_{2F \times N}$ $M_{2F \times 3}$ $S_{3 \times N}$
 Centroid-Subtracted Camera Motion Scene Structure
 Feature Points (Known) (Unknown) (Unknown)



...Back to Observation Matrix W

$$\begin{array}{c}
 \text{Image 1} \\
 \text{Image 2} \\
 \vdots \\
 \text{Image F}
 \end{array}
 \begin{array}{c}
 \text{Point 1} \\
 \text{Point 2} \\
 \vdots \\
 \text{Point N}
 \end{array}
 \begin{bmatrix}
 \tilde{u}_{1,1} & \tilde{u}_{1,2} & \dots & \tilde{u}_{1,N} \\
 \tilde{u}_{2,1} & \tilde{u}_{2,2} & \dots & \tilde{u}_{2,N} \\
 \vdots & \vdots & \vdots & \vdots \\
 \tilde{u}_{F,1} & \tilde{u}_{F,2} & \dots & \tilde{u}_{F,N}
 \end{bmatrix}
 =
 \begin{bmatrix}
 \mathbf{i}_1^T \\
 \mathbf{i}_2^T \\
 \vdots \\
 \mathbf{i}_F^T \\
 \mathbf{j}_1^T \\
 \mathbf{j}_2^T \\
 \vdots \\
 \mathbf{j}_F^T
 \end{bmatrix}
 \begin{array}{c}
 \text{Point 1} \\
 \text{Point 2} \\
 \vdots \\
 \text{Point N}
 \end{array}
 \begin{bmatrix}
 P_1 & P_2 & \dots & P_N
 \end{bmatrix}$$

$W_{2F \times N}$ $M_{2F \times 3}$ $S_{3 \times N}$
 Centroid-Subtracted Feature Points (Known) Camera Motion (Unknown) Scene Structure (Unknown)



...Back to Observation Matrix W

$$\begin{array}{c}
 \text{Point 1} \quad \text{Point 2} \quad \dots \quad \text{Point N} \\
 \begin{array}{c}
 \text{Image 1} \\
 \text{Image 2} \\
 \vdots \\
 \text{Image F} \\
 \text{Image 1} \\
 \text{Image 2} \\
 \vdots \\
 \text{Image F}
 \end{array}
 \begin{bmatrix}
 \tilde{u}_{1,1} & \tilde{u}_{1,2} & \dots & \tilde{u}_{1,N} \\
 \tilde{u}_{2,1} & \tilde{u}_{2,2} & \dots & \tilde{u}_{2,N} \\
 \vdots & \vdots & \vdots & \vdots \\
 \tilde{u}_{F,1} & \tilde{u}_{F,2} & \dots & \tilde{u}_{F,N} \\
 \tilde{v}_{1,1} & \tilde{v}_{1,2} & \dots & \tilde{v}_{1,N} \\
 \tilde{u}_{2,1} & \tilde{u}_{2,2} & \dots & \tilde{v}_{2,N} \\
 \vdots & \vdots & \vdots & \vdots \\
 \tilde{v}_{F,1} & \tilde{v}_{F,2} & \dots & \tilde{v}_{F,N}
 \end{bmatrix}
 \end{array}
 =
 \begin{array}{c}
 \begin{bmatrix}
 \mathbf{i}_1^T \\
 \mathbf{i}_2^T \\
 \vdots \\
 \mathbf{i}_F^T \\
 \mathbf{j}_1^T \\
 \mathbf{j}_2^T \\
 \vdots \\
 \mathbf{j}_F^T
 \end{bmatrix} \\
 \begin{array}{c}
 \text{Point 1} \quad \text{Point 2} \quad \dots \quad \text{Point N} \\
 [P_1 \quad P_2 \quad \dots \quad P_N]
 \end{array}
 \end{array}$$

$W_{2F \times N}$
 Centroid-Subtracted
 Feature Points (Known)

$M_{2F \times 3}$
 Camera Motion
 (Unknown)

$S_{3 \times N}$
 Scene Structure
 (Unknown)



...Back to Observation Matrix W

$$\begin{array}{c}
 \text{Image 1} \\
 \text{Image 2} \\
 \vdots \\
 \text{Image F}
 \end{array}
 \begin{array}{c}
 \text{Point 1} \\
 \text{Point 2} \\
 \vdots \\
 \text{Point N}
 \end{array}
 \begin{bmatrix}
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 \vdots & \vdots & \vdots & \vdots \\
 \tilde{u}_{F,1} & \tilde{u}_{F,2} & \dots & \tilde{u}_{F,N} \\
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 \vdots & \vdots & \vdots & \vdots \\
 \tilde{v}_{F,1} & \tilde{v}_{F,2} & \dots & \tilde{v}_{F,N}
 \end{bmatrix}
 =
 \begin{bmatrix}
 \mathbf{i}_1^T \\
 \mathbf{i}_2^T \\
 \vdots \\
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 \mathbf{j}_1^T \\
 \mathbf{j}_2^T \\
 \vdots \\
 \mathbf{j}_F^T
 \end{bmatrix}
 \begin{array}{c}
 \text{Point 1} \quad \text{Point 2} \quad \text{Point N} \\
 [P_1 \quad P_2 \quad \dots \quad P_N]
 \end{array}$$

$W_{2F \times N}$ $M_{2F \times 3}$ $S_{3 \times N}$
 Centroid-Subtracted Feature Points (Known) Camera Motion (Unknown) Scene Structure (Unknown)



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 \mathbf{j}_2^T \\
 \vdots \\
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 \end{bmatrix} \\
 \begin{array}{c}
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 [P_1 \quad P_2 \quad \dots \quad P_N]
 \end{array} \\
 S_{3 \times N} \\
 \text{Scene Structure} \\
 \text{(Unknown)}
 \end{array}$$

$W_{2F \times N}$ $M_{2F \times 3}$
 Centroid-Subtracted Feature Points (Known) Camera Motion (Unknown)



Rank of Observation Matrix

$$\begin{matrix} W & = & M & \times & S \\ 2F \times N & & 2F \times 3 & & 3 \times N \end{matrix}$$



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$$\begin{matrix} W & = & M & \times & S \\ 2F \times N & & 2F \times 3 & & 3 \times N \end{matrix}$$

We know:

$$\text{Rank}(MS) \leq \text{Rank}(M) \quad \wedge \quad \text{Rank}(MS) \leq \text{Rank}(S)$$

$$\Rightarrow \text{Rank}(MS) \leq \min(3, 2F) \quad \text{Rank}(MS) \leq \min(3, N)$$

$$\Rightarrow \text{Rank}(W) = \text{Rank}(MS) \leq \min(3, N, 2F)$$



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$$\Rightarrow \text{Rank}(W) = \text{Rank}(MS) \leq \min(3, N, 2F)$$



Rank of Observation Matrix

$$\begin{matrix} W & = & M & \times & S \\ 2F \times N & & 2F \times 3 & & 3 \times N \end{matrix}$$

We know:

$$\text{Rank}(MS) \leq \text{Rank}(M) \qquad \text{Rank}(MS) \leq \text{Rank}(S)$$

$$\Rightarrow \text{Rank}(MS) \leq \min(3, 2F) \qquad \text{Rank}(MS) \leq \min(3, N)$$

$$\Rightarrow \text{Rank}(W) = \text{Rank}(MS) \leq \min(3, N, 2F)$$

Rank Theorem: $\text{Rank}(W) \leq 3$

