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Least squares for programmers

— with color plates —

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Coin toss experiment

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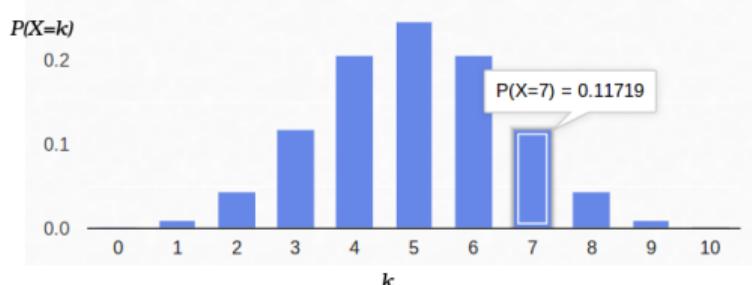
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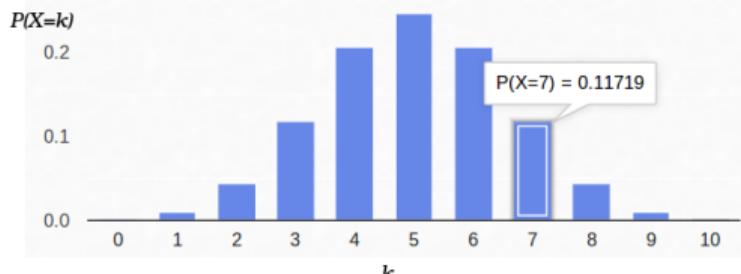
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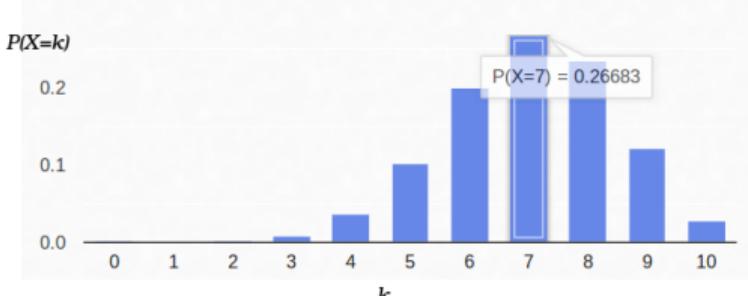
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Coin toss: the likelihood function

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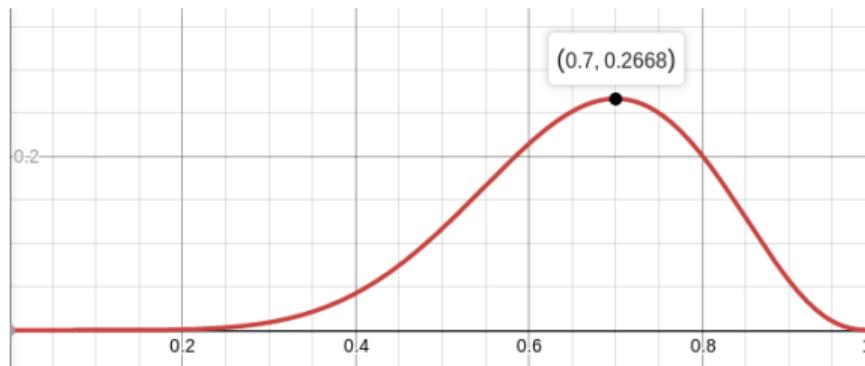
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N.B. the function is continuous!

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Just in case, let us check the second derivative:

$$\frac{d^2 \log \mathcal{L}}{dp^2} = -\frac{7}{p^2} - \frac{3}{(1-p)^2}$$

At the point $p = 7/10$ it is negative, therefore this point is indeed a maximum of the function \mathcal{L} :

$$\frac{d^2 \log \mathcal{L}}{dp^2}(0.7) \approx -48 < 0$$

Least squares through maximum likelihood

Let us measure a constant value; all measurements are inherently noisy.

For example, if we measure the battery voltage N times, we get N different measurements:

$$\{U_j\}_{j=1}^N$$

Suppose that each measurement U_j is i.i.d. and subject to a Gaussian noise, e.g. it is equal to the real value plus the Gaussian noise. The probability density can be expressed as follows:

$$p(U_j) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(U_j - U)^2}{2\sigma^2}\right),$$

where U is the (unknown) value and σ is the noise amplitude (can be unknown).

Least squares through maximum likelihood

$$\log \mathcal{L}(U, \sigma) = \log \left(\prod_{j=1}^N \frac{1}{\sqrt{2\pi}\sigma} \exp \left(-\frac{(U_j - U)^2}{2\sigma^2} \right) \right)$$

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Under Gaussian noise

$$\arg \max_U \log \mathcal{L} = \arg \min_U \sum_{j=1}^N (U_j - U)^2$$

Least squares through maximum likelihood

$$\frac{\partial \log \mathcal{L}}{\partial U} = -\frac{1}{\sigma^2} \sum_{j=1}^N (U_j - U) = 0$$

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$$\sigma = \sqrt{\frac{\sum_{j=1}^N (U_j - U)^2}{N}}$$

Such a convoluted way to obtain a simple average of all measurements...

Linear regression

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As before, $\arg \max_{a,b} \log \mathcal{L} = \arg \min_{a,b} S(a,b)$.

Linear regression

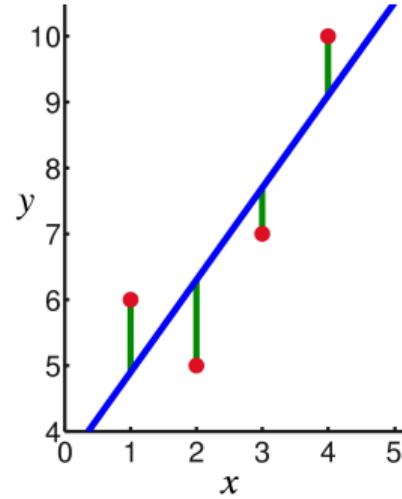
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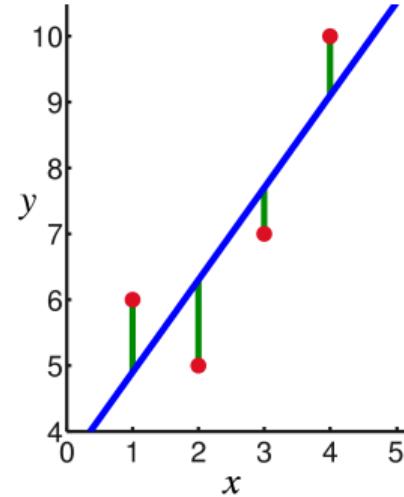
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$$a = \frac{N \sum_{j=1}^N x_j y_j - \sum_{j=1}^N x_j \sum_{j=1}^N y_j}{N \sum_{j=1}^N x_j^2 - \left(\sum_{j=1}^N x_j \right)^2}$$



$$b = \frac{1}{N} \left(\sum_{j=1}^N y_j - a \sum_{j=1}^N x_j \right)$$

The takeaway message

The least squares method is a particular case of maximizing likelihood in cases where the probability density is Gaussian.

The more we parameters we have, the more cumbersome the analytical solutions are. Fortunately, we are not living in XVIII century anymore, we have computers!

Next we will try to build a geometric intuition on least squares, and see how can least squares problems be efficiently implemented.

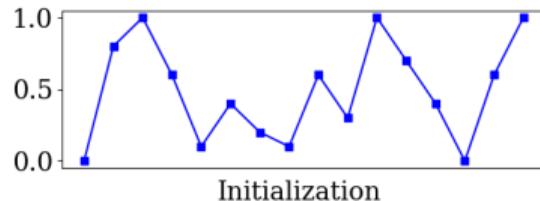
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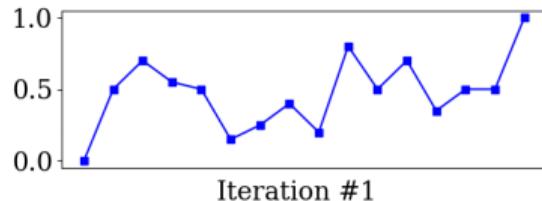
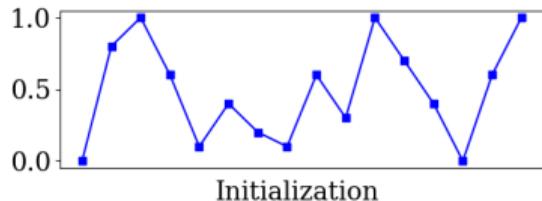
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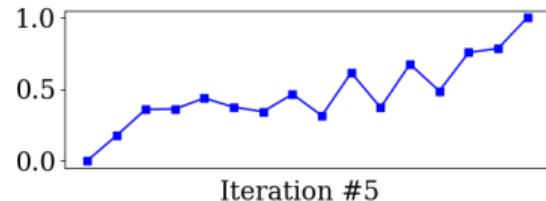
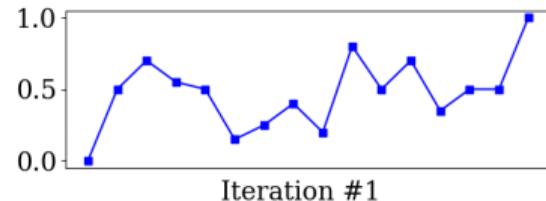
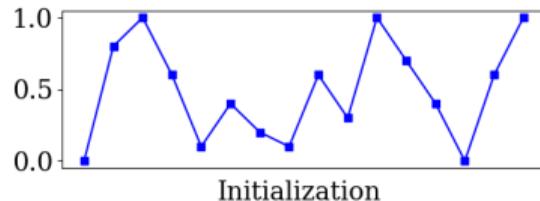
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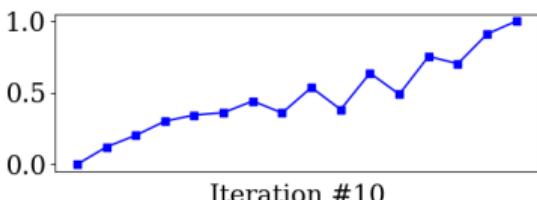
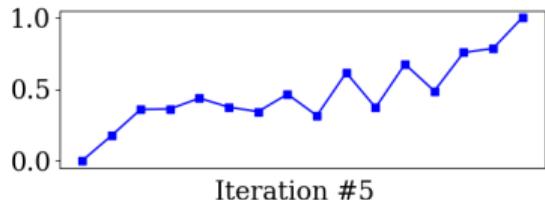
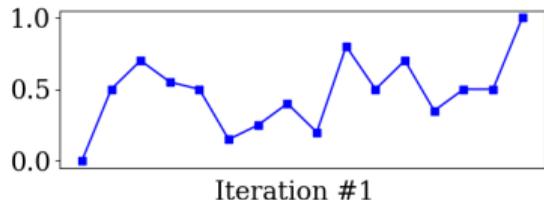
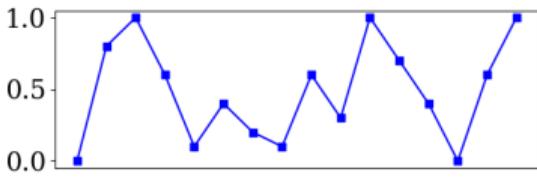
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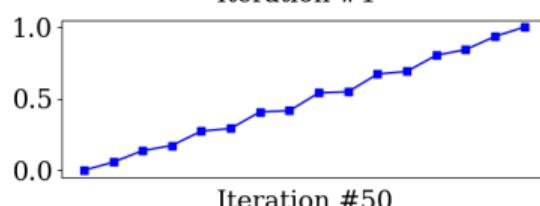
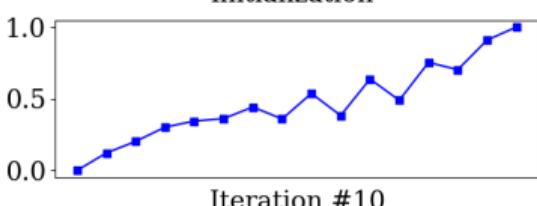
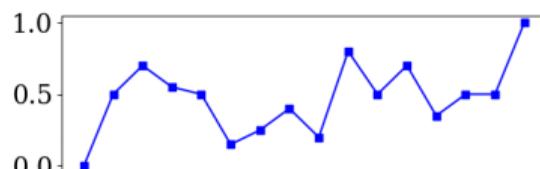
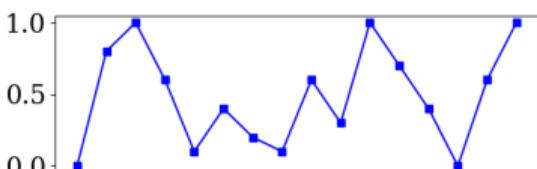
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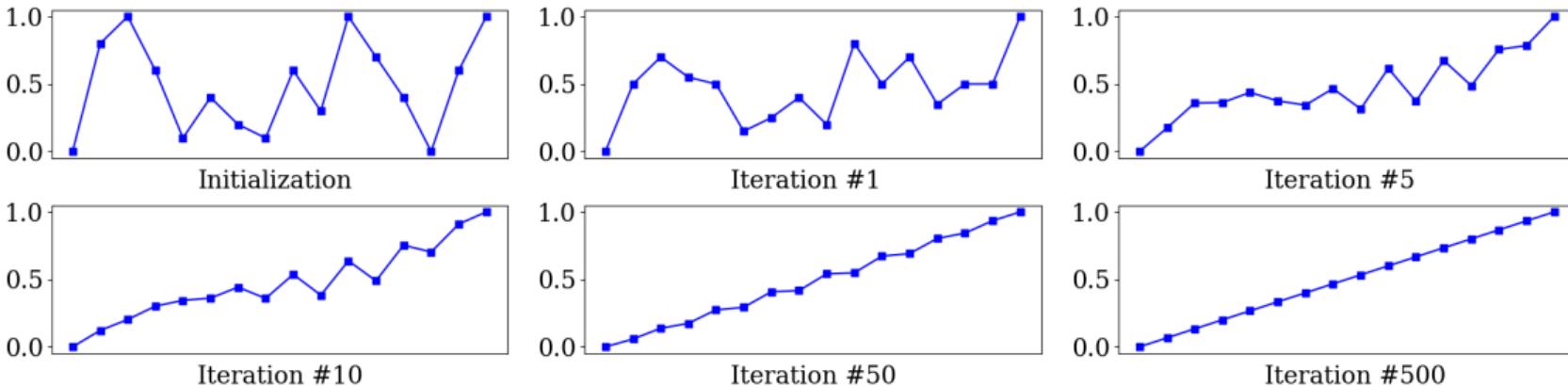
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The Jacobi iterative method

Given an ordinary system of linear equations:

$$\left\{ \begin{array}{l} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\ \vdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n \end{array} \right.$$

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Let us rewrite it as follows:

$$x_1 = \frac{1}{a_{11}}(b_1 - a_{12}x_2 - a_{13}x_3 - \cdots - a_{1n}x_n)$$

$$x_2 = \frac{1}{a_{22}}(b_2 - a_{21}x_1 - a_{23}x_3 - \cdots - a_{2n}x_n)$$

\vdots

$$x_n = \frac{1}{a_{nn}}(b_n - a_{n1}x_1 - a_{n2}x_2 - \cdots - a_{n,n-1}x_{n-1})$$

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Repeating the process k times, the solution can be approximated by the vector $\vec{x}^{(k)} = (x_1^{(k)}, x_2^{(k)}, \dots, x_n^{(k)})$.

Back to the array smoothing

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⇓

$$x_i - x_{i-1} = x_{i+1} - x_i$$

$$\left\{ \begin{array}{lcl} x_0 & = 0 \\ x_1 - x_0 & = x_2 - x_1 \\ x_2 - x_1 & = x_3 - x_1 \\ & \vdots \\ x_{13} - x_{12} & = x_{14} - x_{13} \\ x_{14} - x_{13} & = x_{15} - x_{14} \\ x_{15} & = 1 \end{array} \right.$$

The Gauß-Seidel iterative method

Jacobi:

$$x_i^{(k)} = \frac{1}{a_{ii}} \left(b_i - \sum_{j=1, j \neq i}^n a_{ij} x_j^{(k-1)} \right), \quad \text{for } i = 1, 2, \dots, n$$

The Gauß-Seidel iterative method

Jacobi:

$$x_i^{(k)} = \frac{1}{a_{ii}} \left(b_i - \sum_{j=1, j \neq i}^n a_{ij} x_j^{(k-1)} \right), \quad \text{for } i = 1, 2, \dots, n$$

Gauß-Seidel:

$$x_i^{(k)} = \frac{1}{a_{ii}} \left(b_i - \sum_{j=1}^{i-1} a_{ij} x_j^{(k)} - \sum_{j=i+1}^n a_{ij} x_j^{(k-1)} \right), \quad \text{for } i = 1, 2, \dots, n$$

The Gauß-Seidel iterative method

Jacobi:

```
x = [0, .8, 1, .6, .1, .4, .2, .1, .6, .3, 1, .7, .4, 0, .6, 1]

for _ in range(512):
    x = [ x[0] ] + \
        [ (x[i-1]+x[i+1])/2. for i in range(1, len(x)-1) ] + \
        [ x[-1] ]
```

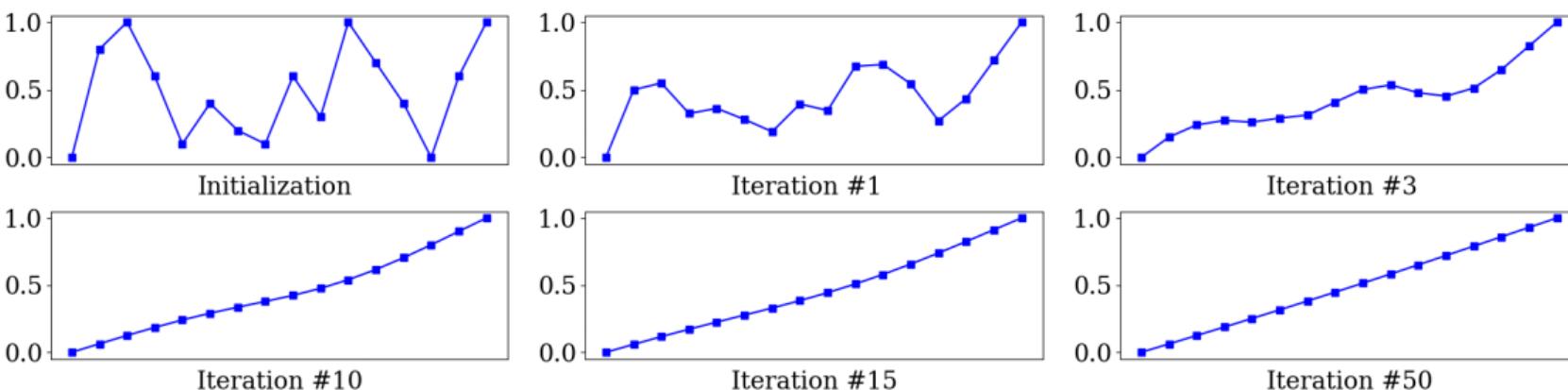
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Smooth an array : Gauß-Seidel

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for _ in range(512):  
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```



Equality of derivatives vs zero curvature

```
x = [0, .8, 1, .6, .1, .4, .2, .1, .6, .3, 1, .7, .4, 0, .6, 1]  
  
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```

$$\left\{ \begin{array}{l} x_0 = 0 \\ x_1 - x_0 = x_2 - x_1 \\ x_2 - x_1 = x_3 - x_1 \\ \vdots \\ x_{13} - x_{12} = x_{14} - x_{13} \\ x_{14} - x_{13} = x_{15} - x_{14} \\ x_{15} = 1 \end{array} \right.$$

Equality of derivatives vs zero curvature

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x = [0, .8, 1, .6, .1, .4, .2, .1, .6, .3, 1, .7, .4, 0, .6, 1]  
  
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$$\left\{ \begin{array}{l} x_0 \\ -x_0 + 2x_1 - x_2 \\ \quad \quad \quad -x_2 + 2x_3 - x_4 \\ \quad \quad \quad \quad \quad \ddots \\ \quad \quad \quad \quad \quad -x_{12} + 2x_{13} - x_{14} \\ \quad \quad \quad \quad \quad -x_{13} + 2x_{14} - x_{15} \\ \quad \quad \quad \quad \quad x_{15} \end{array} \right. \begin{array}{l} = 0 \\ = 0 \\ = 0 \\ \vdots \\ = 0 \\ = 0 \\ = 1 \end{array}$$

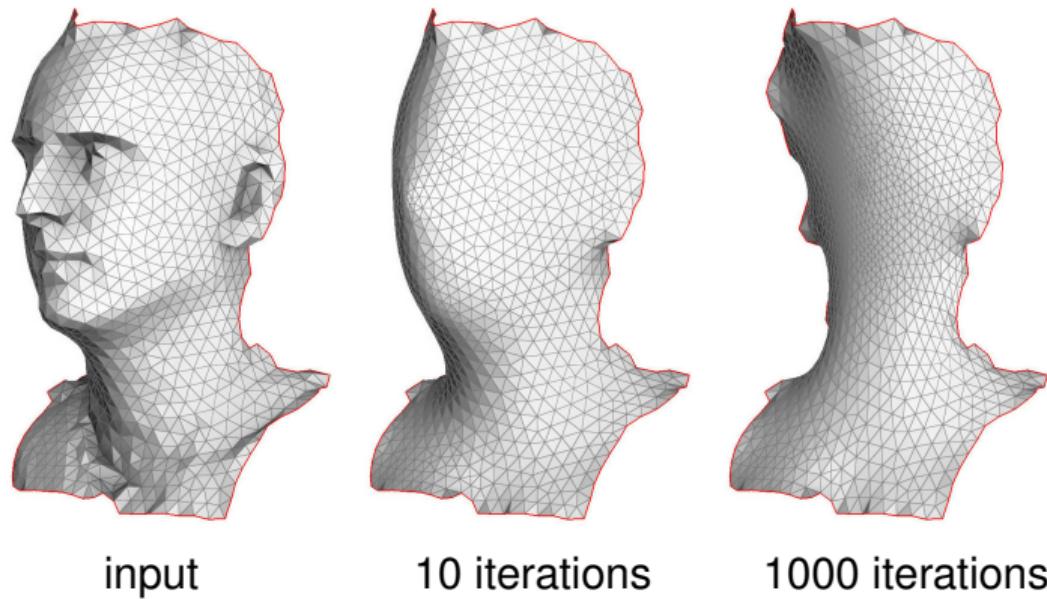
It also works for 3d surfaces

```
#include "model.h"
int main(void) {
    Model m("../input.obj"); // parse the input mesh

    // smooth the surface through Gauss-Seidel iterations
    for (int it=0; it<1000; it++)
        for (int v=0; v<m.nverts(); v++) // for all vertices
            if (!m.is_boundary_vert(v)) // fix the boundary
                m.point(v) = m.one_ring_barycenter(v);

    std::cout << m; // drop the result
    return 0;
}
```

It also works for 3d surfaces



Prescribe the right hand side

```
x = [0, .8, 1, .6, .1, .4, .2, .1, .6, .3, 1, .7, .4, 0, .6, 1]  
  
for _ in range(512):  
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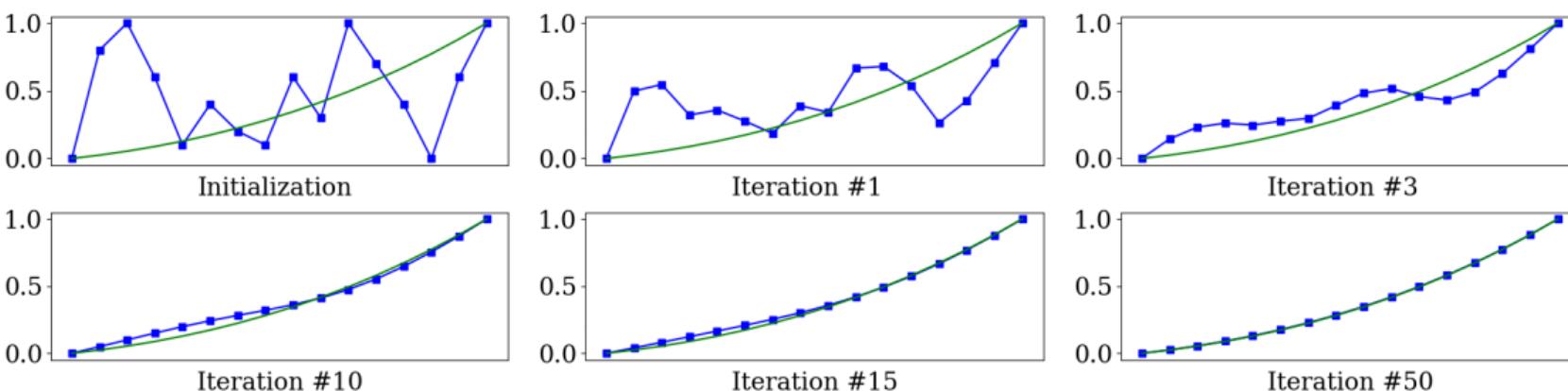


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- 1 Maximum likelihood through examples
- 2 Introduction to systems of linear equations
- 3 Minimization of quadratic functions**
- 4 Least squares through examples

Matrices and numbers

What is a number a ?

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float a;
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The same goes for matrices, what is a matrix $A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$?

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vector<float> f(vector<float> x) {
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}
```

Or $f(x) = x^\top Ax = \sum_i \sum_j a_{ij}x_i x_j : \mathbb{R}^2 \rightarrow \mathbb{R}$?

```
float f(vector<float> x) {
    return x[0]*a11*x[0] + x[0]*a12*x[1] +
           x[1]*a21*x[0] + x[1]*a22*x[1];
}
```

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Definition

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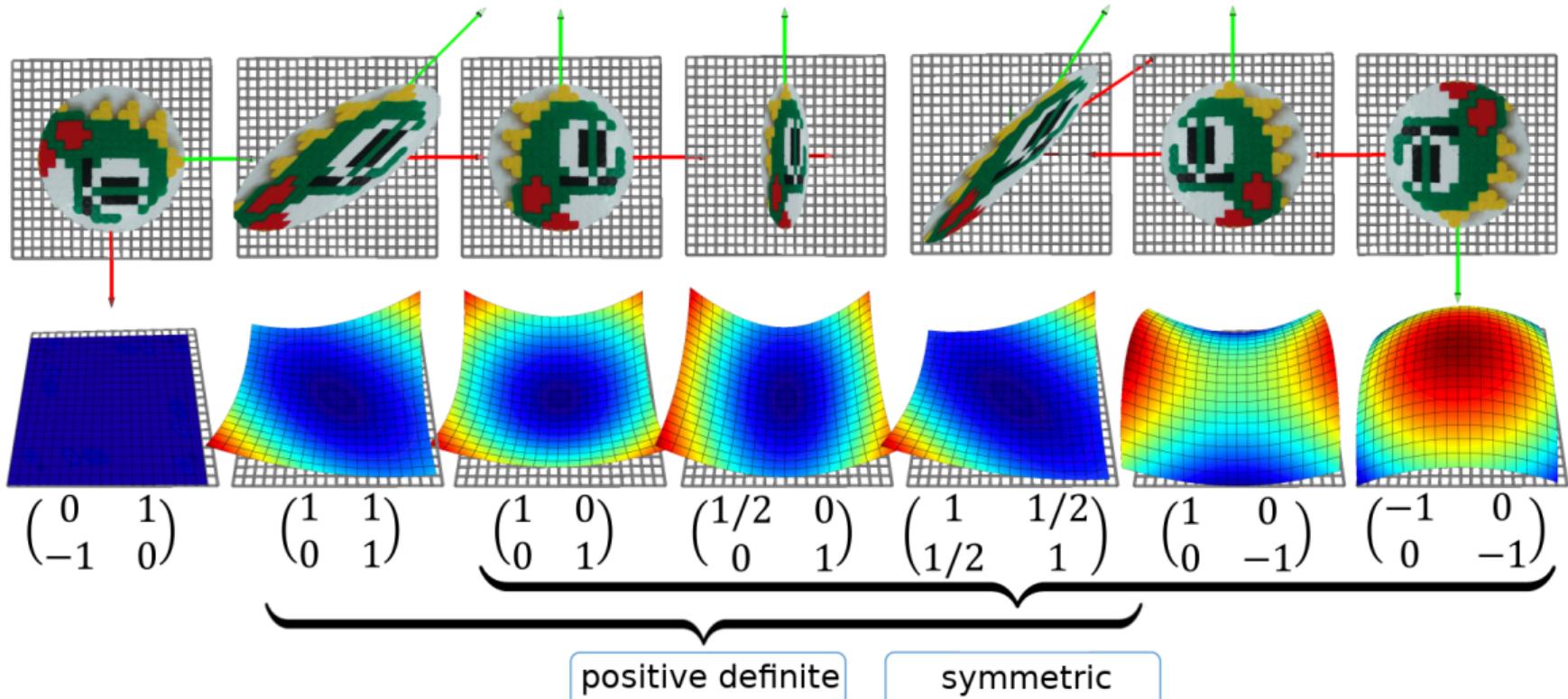
The real number a is positive if and only if for all non-zero real $x \in \mathbb{R}$, $x \neq 0$ the condition $ax^2 > 0$ is satisfied.

This definition looks pretty awkward, but it applies perfectly to matrices:

Definition

The square matrix A is called positive definite if for any non-zero x the condition $x^\top Ax > 0$ is met, i.e. the corresponding quadratic form is strictly positive everywhere except at the origin.

What is a positive number?



Minimizing a 1d quadratic function

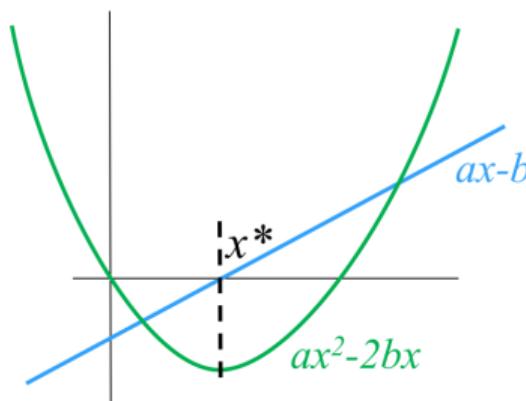
Let us find the minimum of the function $f(x) = ax^2 - 2bx$ (with a positive).

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In 1d, the solution x^* of the equation $ax - b = 0$ solves the minimization problem $\arg \min_x (ax^2 - 2bx)$ as well.

Differentiating matrix expressions

The first theorem states that 1×1 matrices are invariant w.r.t the transposition:

Theorem

$$x \in \mathbb{R} \Rightarrow x^\top = x$$

The proof is left as an exercise.

Differentiating matrix expressions

For a 1d function bx we know that $\frac{d}{dx}(bx) = b$, but what happens in the case of a real function of n variables?

Theorem

$$\nabla b^\top x = \nabla x^\top b = b$$

Differentiating matrix expressions

For a 1d function bx we know that $\frac{d}{dx}(bx) = b$, but what happens in the case of a real function of n variables?

Theorem

$$\nabla b^\top x = \nabla x^\top b = b$$

$$\nabla(b^\top x) = \begin{bmatrix} \frac{\partial(b^\top x)}{\partial x_1} \\ \vdots \\ \frac{\partial(b^\top x)}{\partial x_n} \end{bmatrix} = \begin{bmatrix} \frac{\partial(b_1 x_1 + \dots + b_n x_n)}{\partial x_1} \\ \vdots \\ \frac{\partial(b_1 x_1 + \dots + b_n x_n)}{\partial x_n} \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix} = b$$

Differentiating matrix expressions

For a 1d function ax^2 we know that $\frac{d}{dx}(ax^2) = 2ax$, but what about quadratic forms?

Theorem

$$\nabla(x^\top Ax) = (A + A^\top)x$$

Note that if A is symmetric, then $\nabla(x^\top Ax) = 2Ax$.

The proof is straightforward, let us express the quadratic form as a double sum:

$$x^\top Ax = \sum_i \sum_j a_{ij} x_i x_j$$

Differentiating matrix expressions

$$\frac{\partial(x^\top Ax)}{\partial x_i} = \frac{\partial}{\partial x_i} \left(\sum_{k_1} \sum_{k_2} a_{k_1 k_2} x_{k_1} x_{k_2} \right) =$$

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Minimum of a quadratic form and the linear system

Recall that for $a > 0$ solving the equation $ax = b$ is equivalent to the quadratic function $\arg \min_x (ax^2 - 2bx)$ minimization.

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To minimize a quadratic form $\arg \min_{x \in \mathbb{R}^n} (x^\top Ax - 2b^\top x)$ with a symmetric positive definite matrix A , equate the derivative to zero:

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Apply the differentiation theorems:

$$(A + A^\top)x - 2b = [0 \quad \dots \quad 0]^\top.$$

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Recall that A is symmetric: $Ax = b$.

Back to the linear regression

Given two points (x_1, y_1) and (x_2, y_2) , find the line that passes through: $y = \alpha x + \beta$.

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$$\underbrace{\begin{bmatrix} x_1 & 1 \\ x_2 & 1 \end{bmatrix}}_{:=A} \underbrace{\begin{bmatrix} \alpha \\ \beta \end{bmatrix}}_{:=x} = \underbrace{\begin{bmatrix} y_1 \\ y_2 \end{bmatrix}}_{:=b} \Rightarrow x^* = A^{-1}b$$

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Now add a **third** point (x_3, y_3) :

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A is rectangular, and thus it is not invertible. Oops!

Back to the linear regression

No biggie, let us rewrite the system:

$$\alpha \underbrace{[x_1 \ x_2 \ x_3]}_{:=\vec{i}}^\top + \beta \underbrace{[1 \ 1 \ 1]}_{:=\vec{j}}^\top = [y_1 \ y_2 \ y_3]^\top$$

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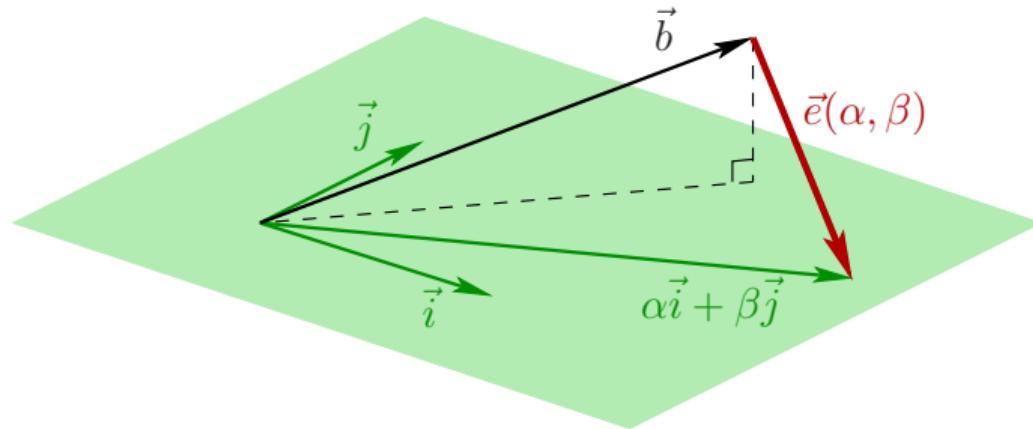
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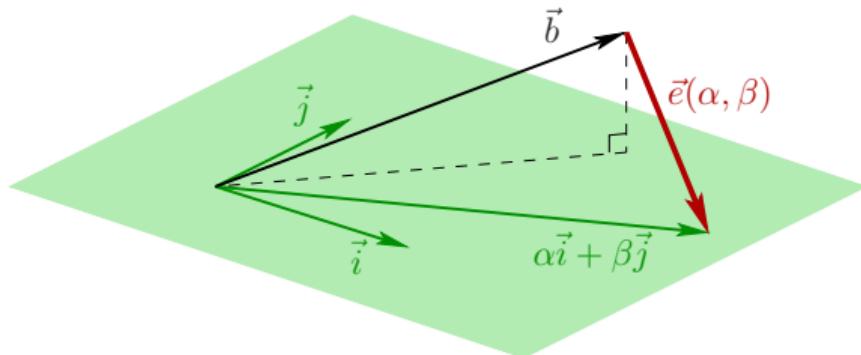
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$$\alpha \underbrace{\begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix}^\top}_{:=\vec{i}} + \beta \underbrace{\begin{bmatrix} 1 & 1 & 1 \end{bmatrix}^\top}_{:=\vec{j}} = \begin{bmatrix} y_1 & y_2 & y_3 \end{bmatrix}^\top \quad \alpha \vec{i} + \beta \vec{j} = \vec{b}$$

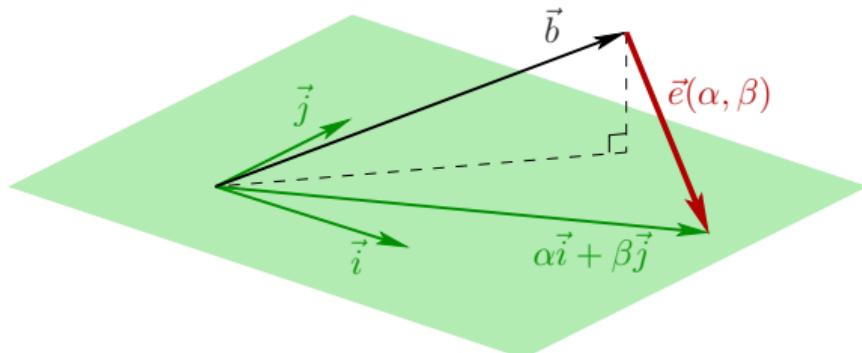
Solve for $\arg \min_{\alpha, \beta} \|\vec{e}(\alpha, \beta)\|$, where $\vec{e}(\alpha, \beta) := \alpha \vec{i} + \beta \vec{j} - \vec{b}$:



Back to the linear regression



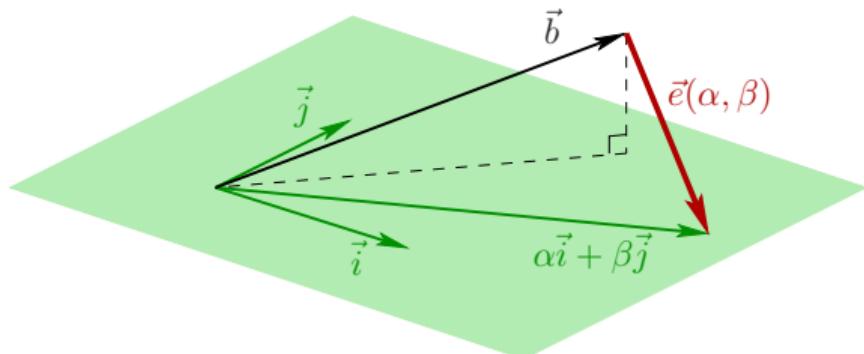
Back to the linear regression



The $\|\vec{e}(\alpha, \beta)\|$ is minimized when $\vec{e}(\alpha, \beta) \perp \text{span}\{\vec{i}, \vec{j}\}$:

$$\begin{cases} \vec{i}^\top \vec{e}(\alpha, \beta) = 0 \\ \vec{j}^\top \vec{e}(\alpha, \beta) = 0 \end{cases}$$

Back to the linear regression

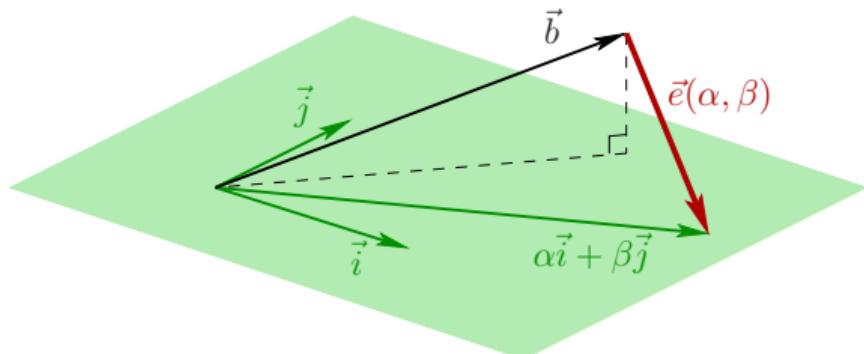


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$$\begin{bmatrix} x_1 & x_2 & x_3 \\ 1 & 1 & 1 \end{bmatrix} \left(\alpha \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \right) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Back to the linear regression



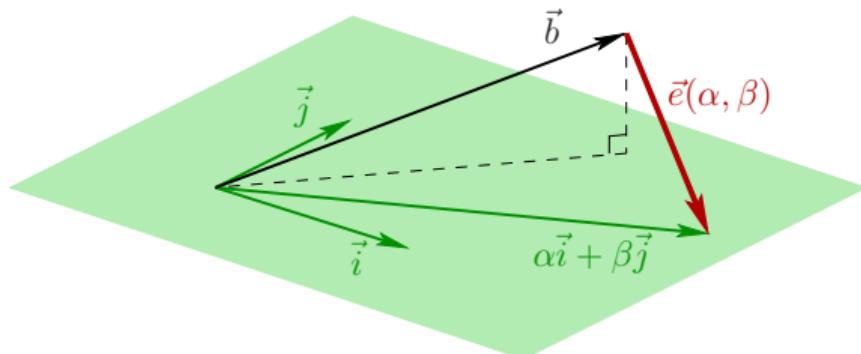
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$$\begin{cases} \vec{i}^\top \vec{e}(\alpha, \beta) = 0 \\ \vec{j}^\top \vec{e}(\alpha, \beta) = 0 \end{cases}$$

$$\begin{bmatrix} x_1 & x_2 & x_3 \\ 1 & 1 & 1 \end{bmatrix} \left(\alpha \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \right) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$A^\top (Ax - b) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Back to the linear regression



The $\|\vec{e}(\alpha, \beta)\|$ is minimized when $\vec{e}(\alpha, \beta) \perp \text{span}\{\vec{i}, \vec{j}\}$:

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$$A^\top (Ax - b) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

In a general case the matrix $A^\top A$ can be invertible!

$$A^\top Ax = A^\top b.$$

Some nice properties of $A^\top A$

Theorem

$A^\top A$ is symmetric.

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Theorem

$A^\top A$ positive semidefinite: $\forall x \in \mathbb{R}^n \quad x^\top A^\top A x \geq 0$.

It follows from the fact that $x^\top A^\top A x = (Ax)^\top Ax > 0$. Moreover, $A^\top A$ is positive definite in the case where A has linearly independent columns (rank A is equal to the number of the variables in the system).

Least squares in more than two dimensions

The same reasoning applies, here is an algebraic way to show it:

$$\arg \min \|Ax - b\|^2$$

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The takeaway message

The least squares problem $\arg \min \|Ax - b\|^2$ is equivalent to minimizing the quadratic function $\arg \min (x^\top A'x - 2b'^\top x)$ with (in general) a symmetric positive definite matrix A' . This can be done by solving a linear system $A'x = b'$.

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- 1 Maximum likelihood through examples**
- 2 Introduction to systems of linear equations**
- 3 Minimization of quadratic functions**
- 4 Least squares through examples**

Linear-quadratic regulator

Imagine a car going at $v_0 = 0.5$ m/s. The goal is to accelerate to $v_n = 2.3$ m/s in $n = 30$ s maximum. We can control the acceleration u_i via the gas pedal:

$$v_{i+1} = v_i + u_i$$

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So, we need to find $\{u_i\}_{i=0}^{n-1}$ that optimizes some quality criterion $J(\vec{v}, \vec{u})$:

$$\min J(\vec{v}, \vec{u}) \quad s.t. \quad v_{i+1} = v_i + u_i = v_0 + \sum_{j=0}^{i-1} u_j \quad \forall i \in 0..n-1$$

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What happens if we ask for the car to reach the final speed as quickly as possible?
It can be written as follows:

$$J(\vec{v}, \vec{u}) := \sum_{i=1}^n (v_i - v_n)^2 = \sum_{i=1}^n \left(\sum_{j=0}^{i-1} u_j - v_n + v_0 \right)^2$$

Linear-quadratic regulator

Solve in the least squares sense:

$$J(\vec{v}, \vec{u}) := \sum_{i=1}^n \left(\sum_{j=0}^{i-1} u_j - v_n + v_0 \right)^2$$
$$\left\{ \begin{array}{l} u_0 = v_n - v_0 \\ u_0 + u_1 = v_n - v_0 \\ \vdots \\ u_0 + u_1 + \dots + u_{n-1} = v_n - v_0 \end{array} \right.$$

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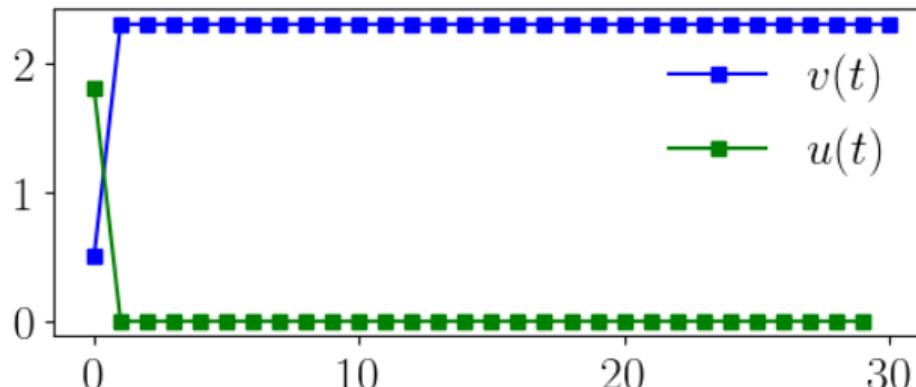
```
import numpy as np
n, v0, vn = 30, 0.5, 2.3
A = np.matrix(np.tril(np.ones((n, n)))) # lower triangular matrix
b = np.matrix(np.full((n, 1), vn-v0))
u = np.linalg.inv(A.T*A)*A.T*b
v = [v0 + np.sum(u[:i]) for i in range(0, n+1)]
```

Linear-quadratic regulator

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Ouch... Quite brutal accelerations!

Linear-quadratic regulator

Ok, no problem, let us penalize large accelerations:

$$J(\vec{v}, \vec{u}) := \sum_{i=0}^{n-1} u_i^2$$

Solve in the least squares sense:

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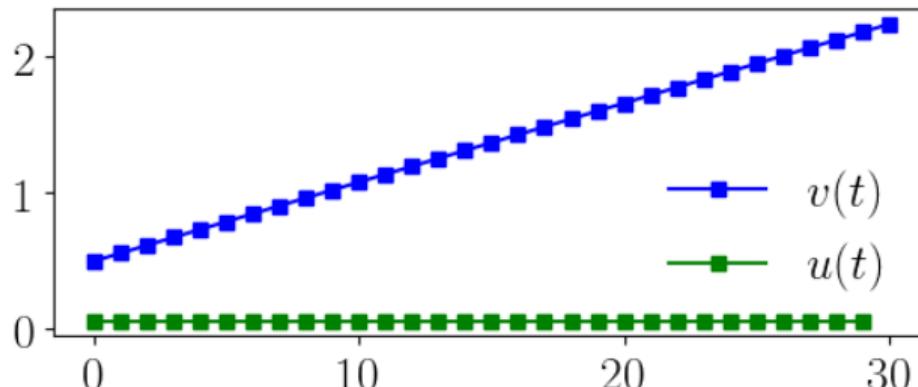
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Low acceleration, however the transient time becomes unacceptable.

Linear-quadratic regulator

Optimize for competing goals:

$$J(\vec{v}, \vec{u}) := \sum_{i=1}^n (v_i - v_n)^2 + 4 \sum_{i=0}^{n-1} u_i^2$$

Linear-quadratic regulator

Optimize for competing goals:

$$J(\vec{v}, \vec{u}) := \sum_{i=1}^n (\textcolor{red}{v}_i - \textcolor{green}{v}_n)^2 + \textcolor{blue}{4} \sum_{i=0}^{n-1} \textcolor{red}{u}_i^2 =$$
$$\sum_{i=1}^n \left(\sum_{j=0}^{i-1} \textcolor{red}{u}_j - \textcolor{green}{v}_n + \textcolor{green}{v}_0 \right)^2 + \textcolor{blue}{4} \sum_{i=0}^{n-1} \textcolor{red}{u}_i^2$$

N.B. Note the tradeoff coefficients !

Linear-quadratic regulator

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N.B. Note the tradeoff coefficients !

$$\left\{ \begin{array}{l} u_0 + u_1 = v_n - v_0 \\ u_0 + u_1 = v_n - v_0 \\ \vdots \\ u_0 + u_1 \dots + u_{n-1} = v_n - v_0 \\ 2u_0 = 0 \\ 2u_1 = 0 \\ \vdots \\ 2u_{n-1} = 0 \end{array} \right.$$

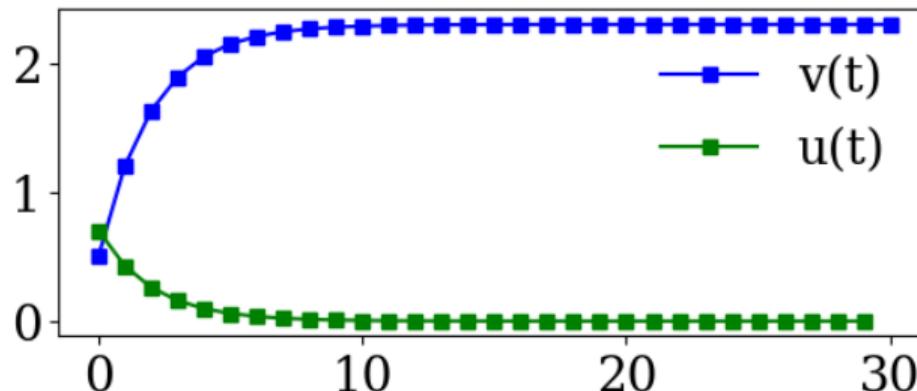
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$$\left\{ \begin{array}{lcl} u_0 & + u_1 & = v_n - v_0 \\ u_0 & + u_1 & = v_n - v_0 \\ & \vdots & \\ u_0 & + u_1 & \dots + u_{n-1} = v_n - v_0 \\ 2u_0 & & = 0 \\ 2u_1 & & = 0 \\ & \vdots & \\ 2u_{n-1} & & = 0 \end{array} \right.$$

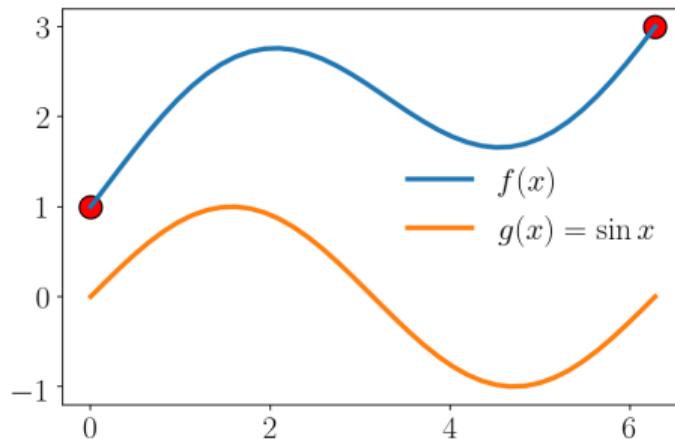


Poisson's equation

Problem: find $f(x)$ defined on $x \in [0, 2\pi]$ as close as possible to $g(x) := \sin x$, constrained to $f(0) = 1$ and $f(2\pi) = 3$.

Formulate it as the Poisson's equation with Dirichlet boundary conditions:

$$\frac{d^2}{dx^2} f = \frac{d^2}{dx^2} g \quad \text{s.t. } f(0) = 1, \quad f(2\pi) = 3$$

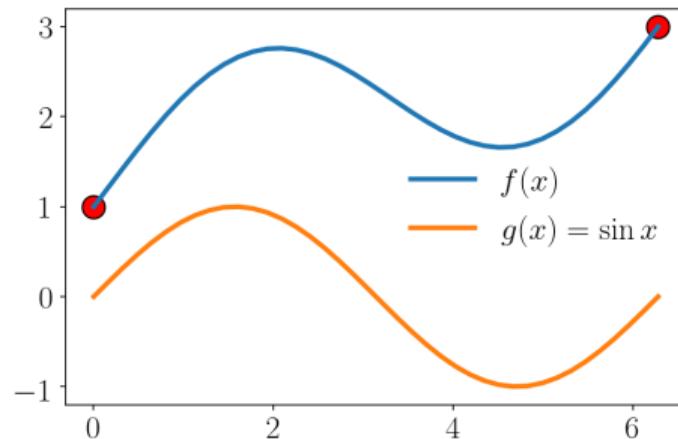


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Least squares formulation:

$$\min_f \int_0^{2\pi} \|f' - g'\|^2$$

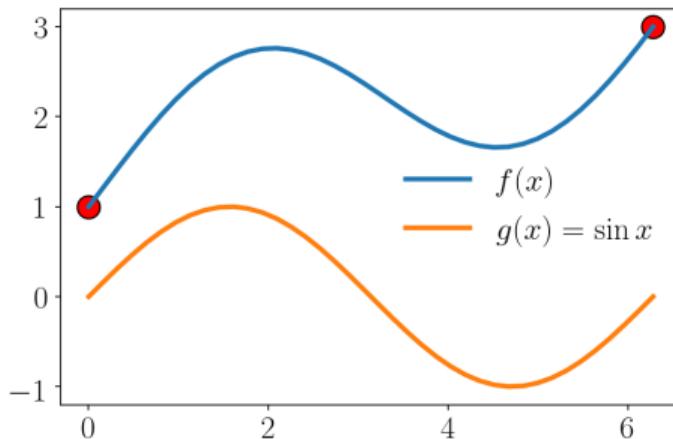
with $f(0) = 1$, $f(2\pi) = 3$

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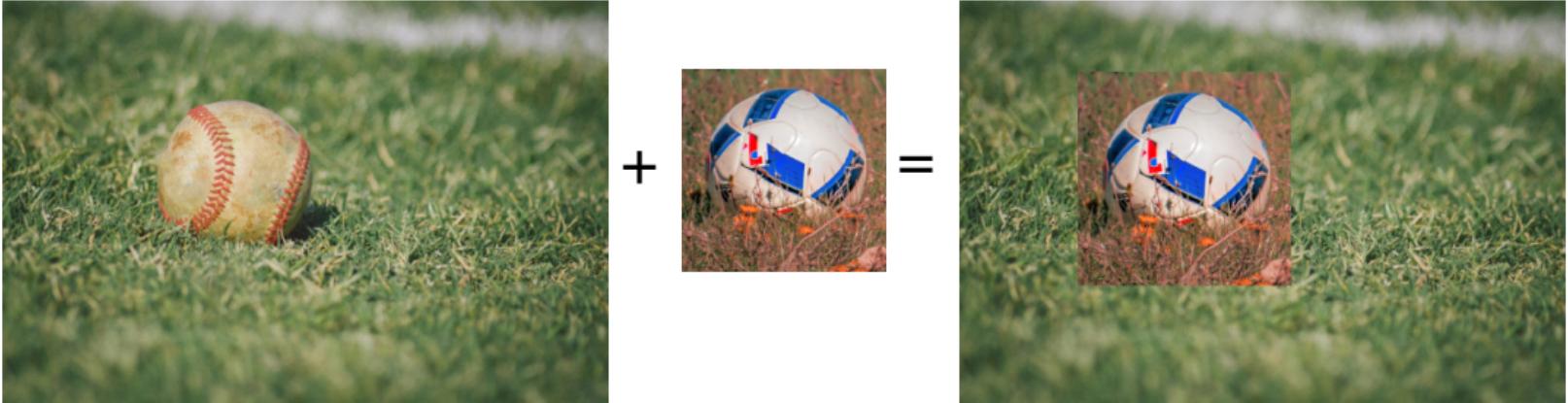
$$\min_f \int_0^{2\pi} \|f' - g'\|^2$$

with $f(0) = 1$, $f(2\pi) = 3$

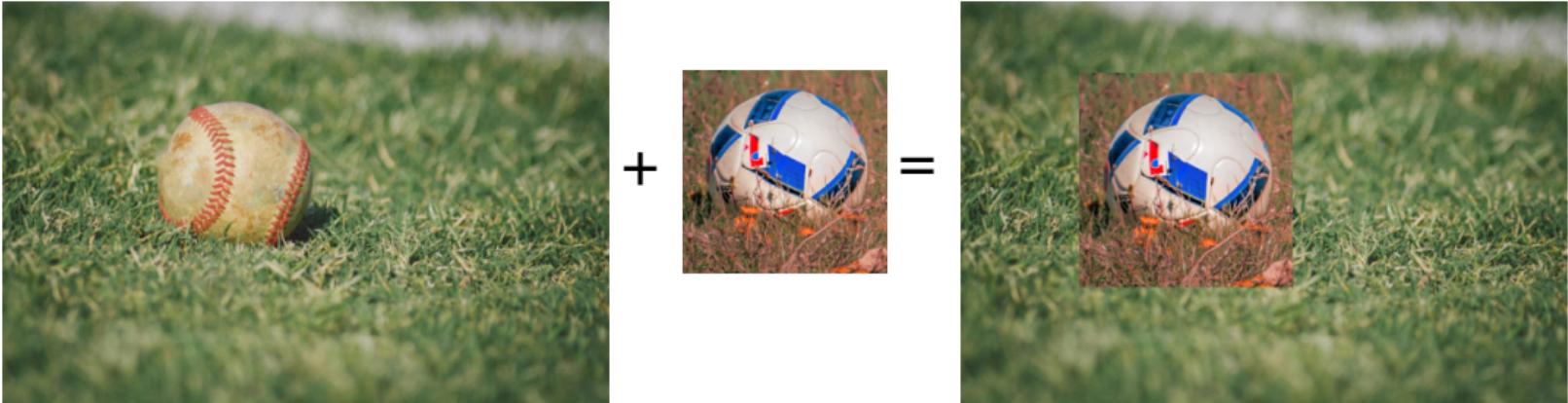
Discretization:

$$\left\{ \begin{array}{rcl} f_1 & & = g_1 - g_0 + f_0 \\ -f_1 & + f_2 & = g_2 - g_1 \\ & \vdots & \\ -f_{n-3} & + f_{n-2} & = g_{n-2} - g_{n-3} \\ -f_{n-2} & & = g_{n-1} - g_{n-2} - f_{n-1} \end{array} \right.$$

Poisson image editing

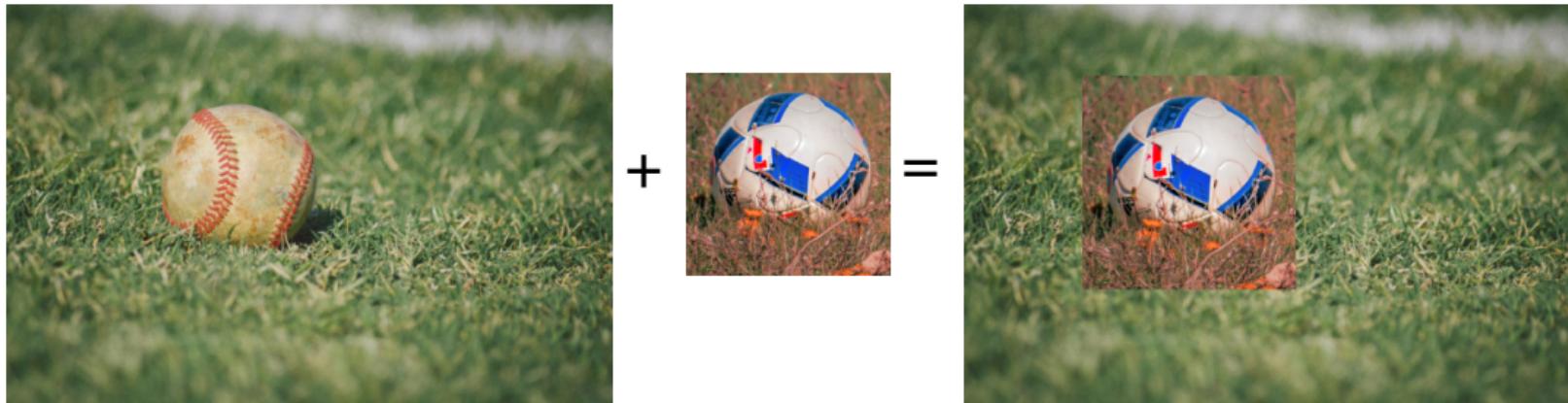


Poisson image editing



We can do better: solve a linear system per color channel.

Poisson image editing

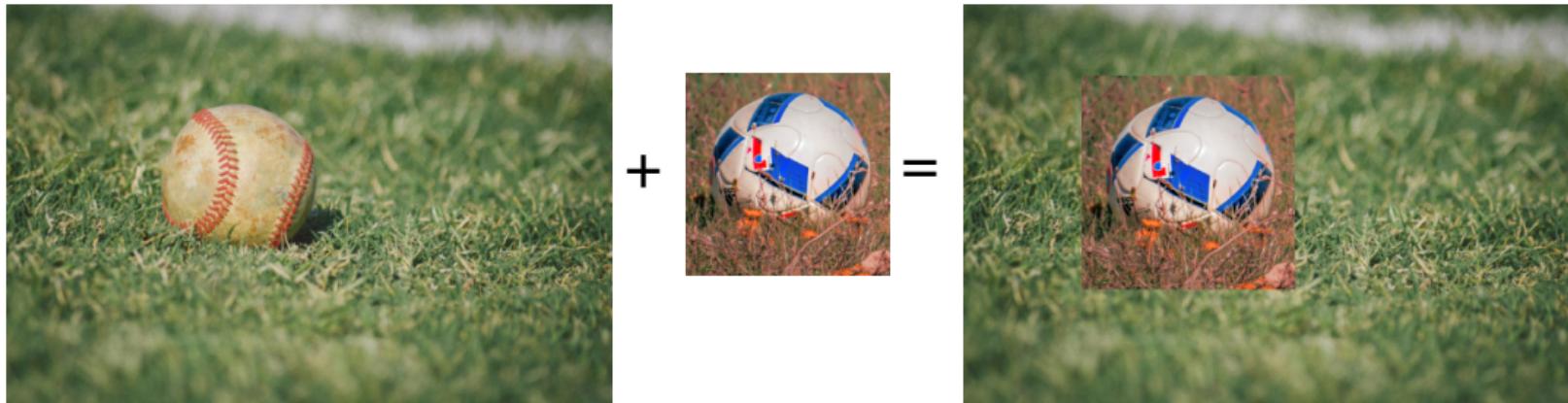


We can do better: solve a linear system per color channel.

Let a be:



Poisson image editing



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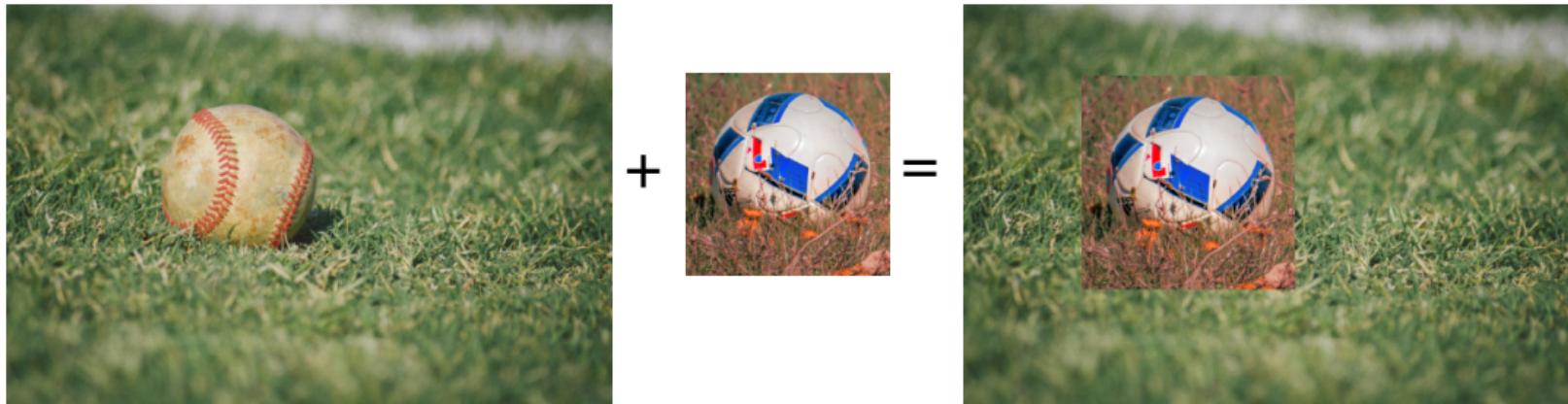
Let a be:



Let b be:

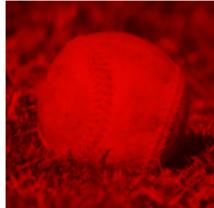


Poisson image editing



We can do better: solve a linear system per color channel.

Let a be:



Let b be:



Solve for f who takes its boundary conditions from a and the gradients from b :

$$\min_{\mathbf{f}} \int_{\Omega} \|\nabla \mathbf{f} - \nabla b\|^2 \quad \text{with } \mathbf{f}|_{\partial\Omega} = a|_{\partial\Omega}$$

Poisson image editing

Discretize the problem: having $w \times h$ pixels grayscale images a and b , we compute a $w \times h$ pixels image f , solve in the least squares sense:

$$\begin{cases} f_{i+1,j} - f_{i,j} = b_{i+1,j} - b_{i,j} & \forall (i,j) \in [0 \dots w-2] \times [0 \dots h-2] \\ f_{i,j+1} - f_{i,j} = b_{i,j+1} - b_{i,j} & \forall (i,j) \in [0 \dots w-2] \times [0 \dots h-2] \\ f_{i,j} = a_{i,j} & \forall (i,j) \text{ s.t. } i=0 \text{ or } i=w-1 \text{ or } j=0 \text{ or } j=h-1 \end{cases}$$

N.B: sparse system solver!

Poisson image editing

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+



=



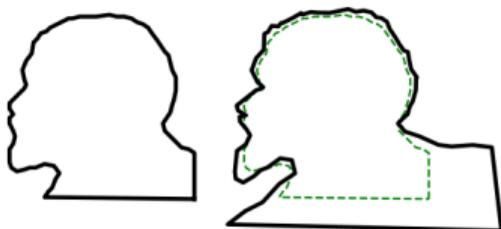
Caricature

```
x = [100,100,97,93 ... 23,21,19] # 2d closed polyline
y = [0,25,27,28,30 ... 11,6,4,1]
n = len(x)                                # number of points
cx = [x[i] - (x[(i-1+n)%n]+x[(i+1)%n])/2 for i in range(n)] #precompute the
cy = [y[i] - (y[(i-1+n)%n]+y[(i+1)%n])/2 for i in range(n)] #discrete curvature
for _ in range(1000): # Gauss-Seidel iterations
    for i in range(n):
        x[i] = (x[(i-1+n)%n]+x[(i+1)%n])/2 + cx[i]*1.9
        y[i] = (y[(i-1+n)%n]+y[(i+1)%n])/2 + cy[i]*1.9
```



Caricature

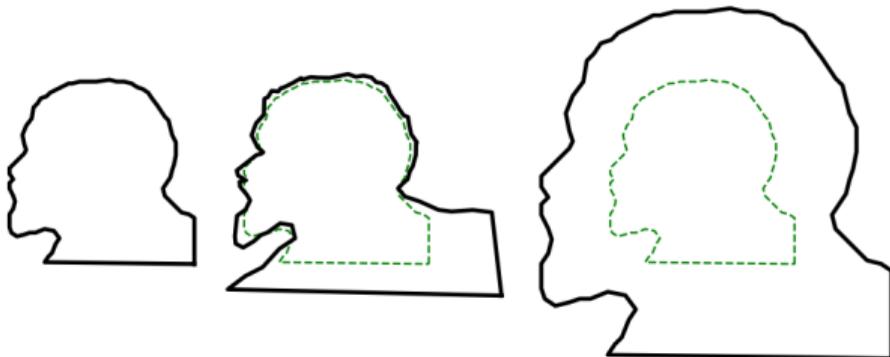
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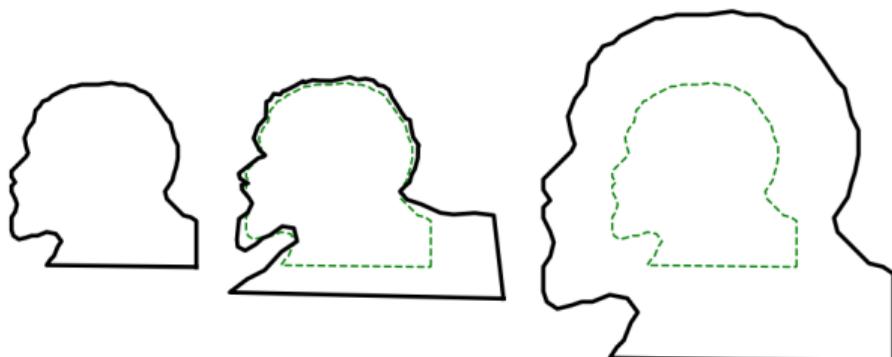
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```

Almost, but no :(



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```



Almost, but no :(

Least squares equivalent:

$$\min \sum_{\forall \text{ edge } (i,j)} \left(\mathbf{x}'_j - \mathbf{x}'_i - c \cdot (\mathbf{x}_j - \mathbf{x}_i) \right)^2$$

\mathbf{x}_i are the input coordinates and \mathbf{x}'_i are the unknowns (separable in x and y)

Caricature

A quick fix:

$$\min \sum_{\forall \text{ edge } (i,j)} \left(\mathbf{x}'_j - \mathbf{x}'_i - c_0 \cdot (x_j - x_i) \right)^2$$

Caricature

A quick fix:

$$\min \sum_{\forall \text{ edge } (i,j)} \left(\cancel{x'_j} - \cancel{x'_i} - c_0 \cdot (x_j - x_i) \right)^2 + \sum_{\forall \text{ vertex } i} c_1^2 (\cancel{x'_i} - x_i)^2$$

Caricature

A quick fix:

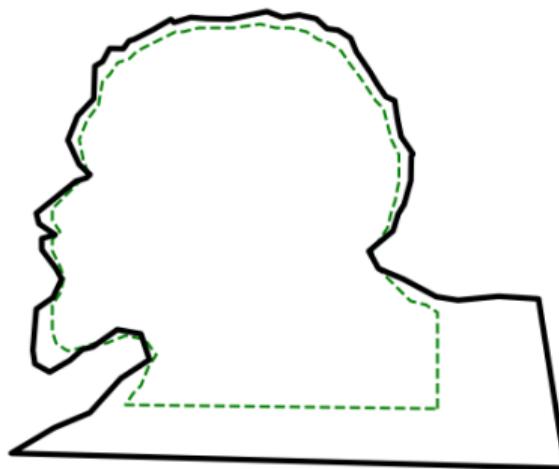
$$\min \sum_{\forall \text{ edge } (i,j)} \left(\mathbf{x}'_j - \mathbf{x}'_i - c_0 \cdot (x_j - x_i) \right)^2 + \sum_{\forall \text{ vertex } i} c_1^2 (\mathbf{x}'_i - x_i)^2$$

$$\left\{ \begin{array}{lll} -x'_0 & +x'_1 & = c_0 \cdot (x_1 - x_0) \\ -x'_1 & +x'_2 & = c_0 \cdot (x_2 - x_1) \\ & \vdots & \\ x'_0 & x'_{n-2} & = c_0 \cdot (x_{n-2} - x_{n-1}) \\ c_1 \cdot x'_0 & +x'_{n-1} & = c_0 \cdot (x_{n-1} - x_0) \\ c_1 \cdot x'_1 & -x'_{n-1} & = c_1 \cdot x_0 \\ & \vdots & \\ c_1 \cdot x'_{n-1} & = c_1 \cdot x_{n-1} \end{array} \right.$$

Caricature

A quick fix:

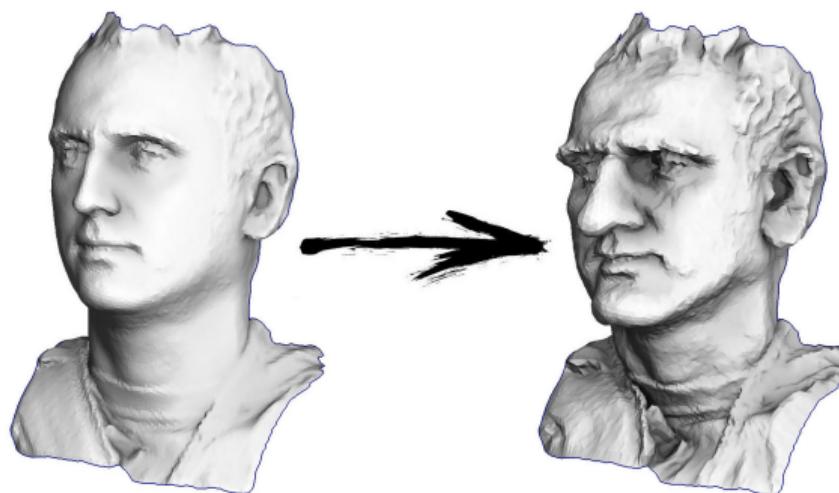
$$\min \sum_{\forall \text{ edge } (i,j)} \left(\mathbf{x}'_j - \mathbf{x}'_i - c_0 \cdot (x_j - x_i) \right)^2 + \sum_{\forall \text{ vertex } i} c_1^2 (\mathbf{x}'_i - x_i)^2$$



Caricature

A quick fix:

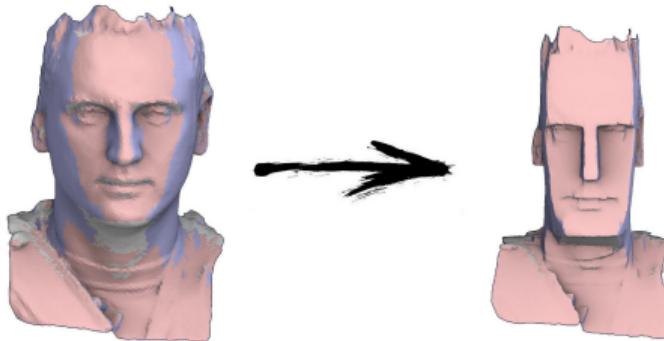
$$\min \sum_{\forall \text{ edge } (i,j)} \left(\mathbf{x}'_j - \mathbf{x}'_i - c_0 \cdot (x_j - x_i) \right)^2 + \sum_{\forall \text{ vertex } i} c_1^2 (\mathbf{x}'_i - x_i)^2$$



And it works out of the box for 3d surfaces as well!

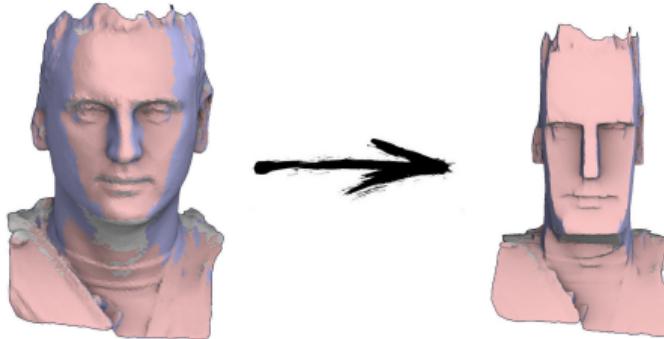
Cubify it!

$$\vec{a}_{ijk} := \arg \max_{\vec{a} \in \{(1,0,0), (0,1,0), (0,0,1)\}} |\vec{a} \cdot \vec{N}_{ijk}|$$



Cubify it!

$$\vec{a}_{ijk} := \arg \max_{\vec{a} \in \{(1,0,0), (0,1,0), (0,0,1)\}} |\vec{a} \cdot \vec{N}_{ijk}|$$



Let \vec{e}_{ij} be the input geometry,
and \vec{e}'_{ij} the unknowns.

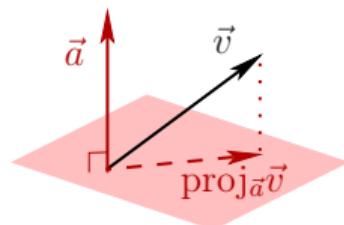
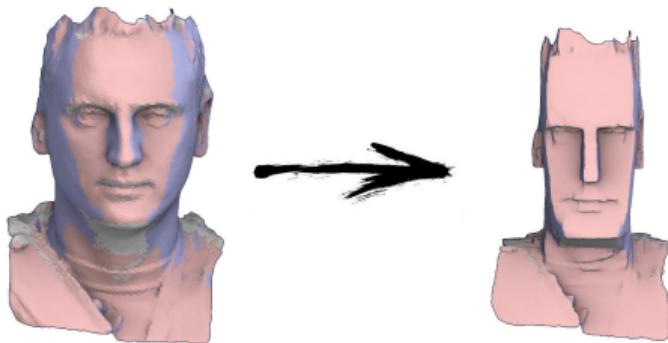
Quick test

What would be the result?

$$\min \sum_{\text{edge } ij} \left\| \vec{e}'_{ij} - \vec{e}_{ij} \right\|^2$$

Cubify it!

$$\vec{a}_{ijk} := \arg \max_{\vec{a} \in \{(1,0,0), (0,1,0), (0,0,1)\}} |\vec{a} \cdot \vec{N}_{ijk}|$$



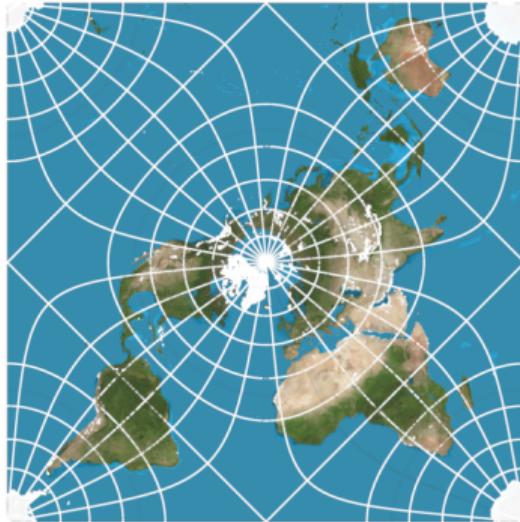
$$\text{proj}_{\vec{a}} \vec{v} := \vec{v} - \frac{\vec{v} \cdot \vec{v}}{\vec{a} \cdot \vec{a}} \vec{a}$$

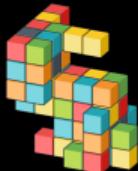
Let \vec{e}_{ij} be the input geometry, and \vec{e}'_{ij} the unknowns.

$$\begin{aligned} \min \quad & c_0 \cdot \sum_{\forall \text{ edge } ij} \left\| \vec{e}'_{ij} - \vec{e}_{ij} \right\|^2 + \\ & c_1 \cdot \sum_{\forall \text{ triangle } ijk} \left(\left\| \vec{e}'_{ij} - \text{proj}_{\vec{a}_{ijk}} \vec{e}_{ij} \right\|^2 + \right. \\ & \quad \left. \left\| \vec{e}'_{jk} - \text{proj}_{\vec{a}_{ijk}} \vec{e}_{jk} \right\|^2 + \right. \\ & \quad \left. \left\| \vec{e}'_{ki} - \text{proj}_{\vec{a}_{ijk}} \vec{e}_{ki} \right\|^2 \right) \end{aligned}$$

N.B: still a separable problem

Mix the coordinates: least squares conformal maps





Dmitry Sokolov

Least squares for programmers
— with color plates —