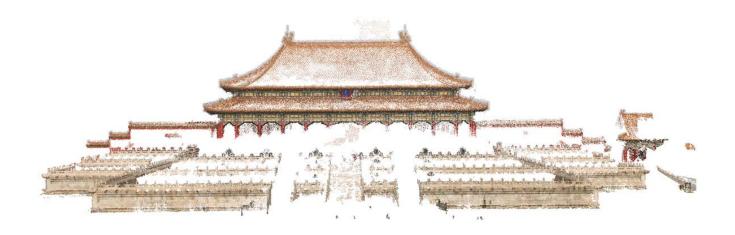
11. Structure-from-Motion

























Outline

- Bundle Adjustment
- Rotation Parameterization
- Initializing BA





Structure-from-Motion

- Given many images, how can we
 - a) figure out where they were all taken from?
 - b) build a 3D model of the scene?







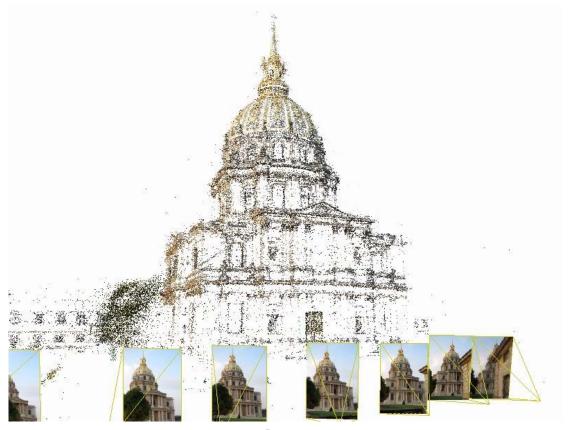
Structure-from-Motion

- Structure = 3D Point Cloud of the Scene
- Motion = Camera Location and Orientation
- SFM = Get the Point Cloud from Moving Cameras





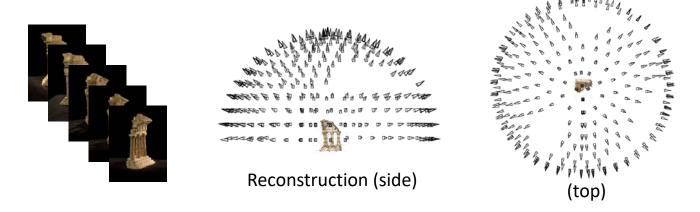
Also Doable from Videos







Formulation

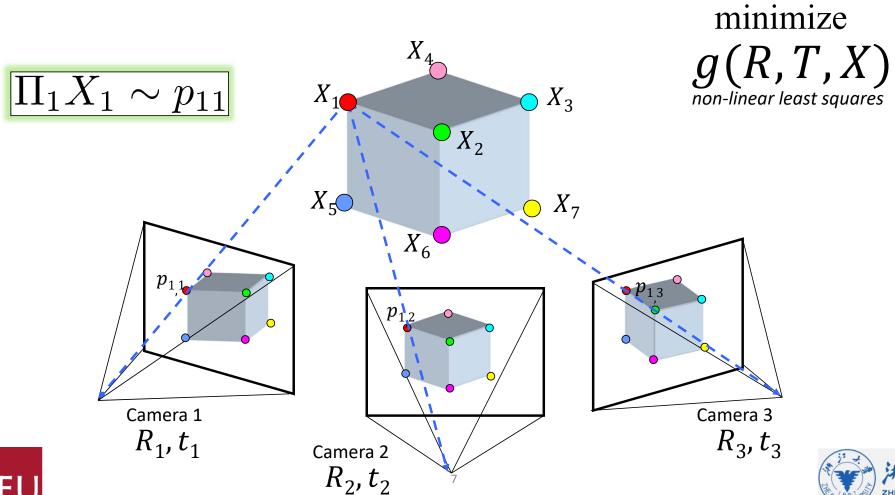


- Input: images with points in correspondence $p_{ij} = (u_{ij}, \ v_{ij})$
- Output
 - structure: 3D location X_i for each point p_i
 - motion: camera parameters R_i , t_i possibly K_i
- Objective function: minimize reprojection error





Formulation







Formulation

Minimize sum of squared reprojection errors:

$$g(\mathbf{X}, \mathbf{R}, \mathbf{T}) = \sum_{i=1}^{m} \sum_{j=1}^{n} w_{ij} \cdot \left\| \mathbf{P}(\mathbf{x}_i, \mathbf{R}_j, \mathbf{t}_j) - \begin{bmatrix} u_{i,j} \\ v_{i,j} \end{bmatrix} \right\|^2$$

$$\underset{indicator\ variable:}{\underset{is\ point\ i\ visible\ in\ image\ j\ ?}}$$

- Minimizing this function is called bundle adjustment
 - Optimized using non-linear least squares, e.g. Levenberg-Marquardt





Problem size

- What are the variables?
 - Cameras and points
- How many variables per camera?
- How many variables per point?
- An example with moderate size
 466 input photos
 - + > 100,000 3D points
 - = very large optimization problem





Questions?





Bundle Adjustment

The objective function:

$$g(\mathbf{X}, \mathbf{R}, \mathbf{T}) = \sum_{i=1}^{m} \sum_{j=1}^{n} \left\| \mathbf{P}(\mathbf{x}_i, \mathbf{R}_j, \mathbf{t}_j) - \begin{bmatrix} u_{i,j} \\ v_{i,j} \end{bmatrix} \right\|^2$$
$$= \sum_{i,j} e_{i,j}^2 (X_i, R_i, t_i, K_i)$$

- $e_{ij} = P(X_i, R_j, t_j) p_{ij}$ is the 'reprojection error' of X_i in the jth image
- The parameters: $\mathbf{X} \in \mathbb{R}^{3m}$, $\mathbf{R} \in \mathbb{R}^{3n}$, $\mathbf{T} \in \mathbb{R}^{3n}$
 - Typically, $m\gg n$ (why?)
- The optimization method: Levenberg-Marquardt algorithm



Gauss-Newton Method Revisit

- Steps:
- 1. linearize the objective function (nearby an initial solution P_0)

$$f(P_0 + \Delta) \approx f(P_0) + J\Delta$$
 $J = \frac{\partial f}{\partial P}$

• 2. minimize the linearized objective function

$$\Delta = \arg\min \|f(P_0) + J\Delta\|^2$$

$$\Rightarrow J^{T}J\Delta = J^{T}f(P_{0})$$

• 3. solve the linear system to update the initial solution

$$P_{i+1} = P_i + \Delta$$

• 4. iterate 1-3 until converge





Linearize the re-projection error

- Error function: $f(P) = g(X, R, T) = \sum_{ij} e_{ij}^2(X, R, T)$ • $e_{ij} = P(X_i, R_j, t_j) - p_{ij}$
- Linearize it by Taylor expansion:

$$e_{ij}(P)=e_{ij}(P_0)+J_{ij}\Delta$$

$$J_{ij}\in\mathbb{R}^{2\times(3m+6n)} \text{is the Jacobian matrix, }\Delta\in\mathbb{R}^{3m+6n}$$

• The sparse structure of J_{ij} :

$$J_{ij}(\boldsymbol{X},\boldsymbol{R},\boldsymbol{T}) = (0,\cdots,\frac{\partial e_{ij}}{\partial X_i},\cdots,\frac{\partial e_{ij}}{\partial R_j},\frac{\partial e_{ij}}{\partial T_i},\cdots,0)$$





Linearize the re-projection error

The linearized objective function:

$$f(P) = \sum_{ij} (e_{ij}(P_0) + J_{ij}\Delta)^2 \approx \mathbf{c} + 2\mathbf{b}^T\Delta + \Delta^T\mathbf{H}\Delta$$

with

$$\boldsymbol{b}^T = \sum_{ij} e_{ij}^T J_{ij}$$
 $\boldsymbol{H} = \sum_{ij} J_{ij}^T J_{ij} \in \mathbb{R}^{(3m+6n)\times(3m+6n)}$ This is huge!

H is the Hessian matrix.

Set the partial derivative to zero:

$$H\Delta = -b$$

Solving this linear system for improved results:

$$P \leftarrow P + \Delta$$





Gauss-Newton Algorithm

- Repeat until convergence:
- 1. Compute the terms of linear systems:

$$\boldsymbol{b}^T = \sum_{ij} e_{ij}^T J_{ij} \qquad \boldsymbol{H} = \sum_{ij} J_{ij}^T J_{ij} \in \mathbb{R}^{(3m+6n)\times(3m+6n)}$$

• 2. Solve the linear systems by

$$H\Delta = -b$$

• 3. Update the previous results by:

$$P \leftarrow P + \Delta$$





The Hessian

- The Hessian *H* is
 - Positive semi-definite
 - Symmetric
 - Sparse
- This allows efficient solution
 - Detailed late





Levenberg-Marquardt Algorithm

- Observations:
 - Gauss-Newton method typically converges very quickly
 - Sometimes diverges when initial solution is far off
 - Gradient descent (with line search) never diverges
- How can we combine the advantages of both minimization methods?





Levenberg-Marquardt Algorithm

Idea: Add a damping factor

$$(H + \lambda I)\Delta = -b$$

- The effect of this damping factor:
 - Small λ , the same as Gaussian-Newton
 - Large λ , the same as gradient descendant
- Algorithm:
 - If error decrease, accept Δ and reduce λ
 - If error increase, reject Δ and increase λ
- Update the previous results by:

$$P \leftarrow P + \Delta$$





Various Open Source Solvers

- PBA [Wu et al. 2011]
- Ceres [Google, 2012]
- G20 [Kuemmerle et al., 2011]
- SBA [Lourakis and Argyros, 2009]
- iSAM [Kaess et al., 2008]





Questions?





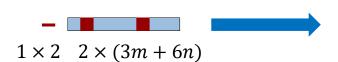
Structure of **b** and **H**

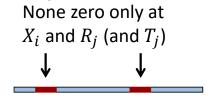
$$oldsymbol{b}^T = \sum_{ij} e_{ij}^T \mathrm{J}_{\mathrm{ij}} \quad oldsymbol{H} = \sum_{ij} J_{ij}^T J_{ij}$$

• Remember J_{ij} 's sparse structure

$$J_{ij}(\boldsymbol{X}, \boldsymbol{R}, \boldsymbol{T}) = (0, \dots, \frac{\partial e_{ij}}{\partial X_i}, \dots, \frac{\partial e_{ij}}{\partial R_j}, \frac{\partial e_{ij}}{\partial T_i}, \dots, 0)$$

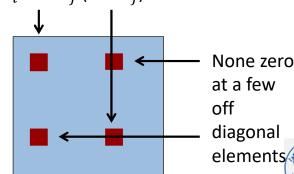
• So $b_{ij} = e_{ij}^T J_{ij}$





 $H_{ij} = J_{ij}^{T} J_{ij}$ $2 \times (3m + 6n)$ $(3m + 6n) \times 2$

None zero at the diagonal at X_i and R_j (and T_j)





Structure of **b** and **H**

$$m{b}^T = \sum_{ij} b_{ij}$$

$$H=\sum_{ij}J_{ij}^TJ_{ij}$$
 Heave a special structure, if we order the parameters appropriately





Structure of *H*

Characteristic structure

$$\begin{pmatrix} J_C^T J_C & J_C^T J_P \\ J_P^T J_C & J_P^T J_P \end{pmatrix} \begin{pmatrix} \Delta_C \\ \Delta_P \end{pmatrix} = \begin{pmatrix} -b_C \\ -b_P \end{pmatrix}$$

Or

$$\begin{pmatrix} H_{CC} & H_{CP} \\ H_{PC} & H_{PP} \end{pmatrix} \begin{pmatrix} \Delta_C \\ \Delta_P \end{pmatrix} = \begin{pmatrix} -b_C \\ -b_P \end{pmatrix}$$

• Both H_{CC} and H_{PP} are block diagonal

$$\begin{pmatrix} \Delta_C \\ \Delta_P \end{pmatrix} = \begin{pmatrix} -b_C \\ -b_P \end{pmatrix}$$

This can be solved using the Schur Complement





Schur Complement

Given linear system

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} a \\ b \end{pmatrix}$$

• If D is invertible, then by Gauss elimination,

$$(A - BD^{-1}C)x = a - BD^{-1}b$$

 $y = D^{-1}(b - Cx)$

• This reduces computation complexity, i.e. from inverting a $(3m+6n)\times(3m+6n)$ matrix to inverting a $3m\times3m$ and a $6n\times6n$ matrix, each is block-diagonal





Example Hessian







Questions?





Outline

- Bundle Adjustment
- Rotation Parameterization
- Initializing BA





Parameterizing Rotation Matrix

- One last problem
 - Recall $J_{ij}(\boldsymbol{X}, \boldsymbol{R}, \boldsymbol{T}) = (0, \dots, \frac{\partial e_{ij}}{\partial X_i}, \dots, \frac{\partial e_{ij}}{\partial R_j}, \frac{\partial e_{ij}}{\partial T_i}, \dots, 0)$
 - How do we parameterize R?
- A rotation matrix is a 3x3 orthogonal matrix

$$\mathbf{R} = \begin{pmatrix} r_{11} & r_{12} & r_{13} \\ r_{21} & r_{22} & r_{23} \\ r_{31} & r_{32} & r_{33} \end{pmatrix}$$

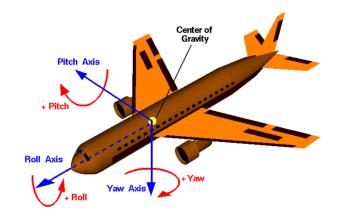
- Also called the special orientation group SO(3)
- 9 parameters with 3 DoF!
 - The computed result might not be a rotation matrix, i.e. $R^TR \neq 1$





Representing R by 3 Angles

- ullet Roll ϕ , Pitch heta , Yaw ψ
 - is very common in aerial navigation
- Conversion to 3x3 rotation matrix:



$$\mathbf{R} = \mathbf{R}_{Z}(\psi)\mathbf{R}_{Y}(\theta)\mathbf{R}_{X}(\phi)$$

$$= \begin{pmatrix} \cos\psi & -\sin\psi & 0 \\ \sin\psi & \cos\psi & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos\theta & 0 & \sin\theta \\ 0 & 1 & 0 \\ -\sin\theta & 0 & \cos\theta \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos\phi & -\sin\phi \\ 0 & \sin\phi & \cos\phi \end{pmatrix}$$

$$= \begin{pmatrix} \cos\psi\cos\theta & \cos\psi\sin\theta\sin\phi - \sin\psi\cos\phi & \cos\psi\sin\theta\cos\phi + \sin\psi\sin\phi \\ \sin\psi\cos\theta & \sin\psi\sin\theta\sin\phi + \cos\psi\cos\phi & \sin\psi\sin\theta\cos\phi - \cos\psi\sin\phi \\ -\sin\theta & \cos\theta\sin\phi & \cos\theta\cos\phi \end{pmatrix}$$

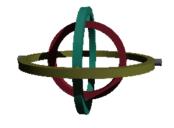




Representing R by 3 Angles

- Advantage:
 - Minimal representation (3 parameters)
 - Easy interpretation
- Disadvantages:
 - Many "alternative" Euler representations exist (XYZ, ZXZ, ZYX, ...)
 - Difficult to concatenate
 - Singularities (gimbal lock)
 - E.g. when $\theta = 90^{\circ}$, ϕ , ψ cannot be differentiated (2 DoFs combine to 1)

$$\mathbf{R} = \begin{bmatrix} 0 & 0 & -1 \\ \sin(\psi - \phi) & \cos(\psi - \phi) & 0 \\ \cos(\psi - \phi) & -\sin(\psi - \phi) & 0 \end{bmatrix}$$

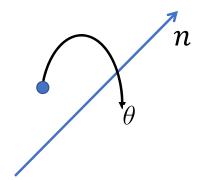






Axis-Angle Representation

- Represent rotation by
 - ullet rotation axis n and angle heta
- 4 parameters (θ, n)
- 3 parameters $\theta \cdot n$
 - length is rotation angle
- Disadvantage:
 - Not a unique representation
 - Difficult to concatenate
 - Slow conversion







Axis-Angle Representation

Rodriguez' formula

$$\mathbf{R}(\hat{\mathbf{n}}, \theta) = \mathbf{I} + \sin \theta [\hat{\mathbf{n}}]_{\times} + (1 - \cos \theta) [\hat{\mathbf{n}}]_{\times}^{2}$$

Inverse

$$\theta = \cos^{-1}\left(\frac{\operatorname{trace}(\mathbf{R}) - 1}{2}\right), \hat{\mathbf{n}} = \frac{1}{2\sin\theta} \begin{pmatrix} r_{32} - r_{23} \\ r_{13} - r_{31} \\ r_{21} - r_{12} \end{pmatrix}$$





Quaternions

- Quaternion ${\bf q} = (q_1, q_2, q_3, q_4)$
- It is an extension of complex numbers

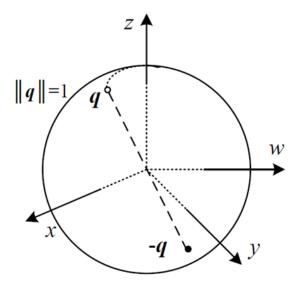
•
$$q_1 + q_2 i + q_3 j + q_4 k$$

•
$$i^2 = j^2 = k^2 = -1$$

- Unit quaternions have $||\mathbf{q}|| = 1$
- Relation to angle-axis representation

•
$$\mathbf{q} = (r, \mathbf{v}) = \left(\cos\frac{\theta}{2}, \sin\frac{\theta}{2} \mathbf{n}\right)$$

• q and -q represent the same rotation







Quaternions

- Advantage: multiplication, inversion and rotations are very efficient
- Concatenation

$$(r_1, \mathbf{v}_1)(r_2, \mathbf{v}_2) = (r_1r_2 - \mathbf{v}_1 \cdot \mathbf{v}_2, r_1\mathbf{v}_2 + r_2\mathbf{v}_1 + \mathbf{v}_1 \times \mathbf{v}_2)$$

Inverse (=flip signs of real or imaginary part)

$$(r, \mathbf{v})^{-1} = (r, \mathbf{v})^* \equiv (-r, \mathbf{v}) \equiv (r, -\mathbf{v})$$

• Rotate 3D vector $\, {f p} \in \mathbb{R}^3 \,$ using a quaternion:

$$(r, \mathbf{v})(0, \mathbf{p})(r, \mathbf{v})^*$$





Desired Rotation Parameterization

- No over-parameterization (avoid using 3×3 matrix)
 - Using 3 parameters to represent a rotation matrix
- No degeneracy (avoid using Euler angles)
 - Degeneracy: a subspace of the parameter space corresponds to a single rotation matrix
- The optimization algorithm can change parameters freely
 - The result is always a valid rotation matrix
- Still a somewhat unsolved problem





Rotation Parameterization in BA

- During the LM optimization:
 - Compute the terms H, b, wrt the parameters to be optimized (e.g. quaternions)
 - Solve the linear systems by

$$(\mathbf{H} + \lambda \mathbf{I})\Delta = -\mathbf{b}$$

• Update the previous results by:

$$P \leftarrow P + \Delta$$

- A quaternion has 4 parameters $\mathbf{q}=(q_1,q_2,q_3,q_4)$, we can:
 - Use 4 independent parameters and enforce $||\mathbf{q}|| = 1$ at each step;
 - Enforce the constraint $||\mathbf{q}|| = 1$, e.g. by Lagrange multiplier;
 - Focus on Δ (a small update), and parameterize it by 3 parameters (e.g. the last three elements of a quaternion, or a axis-angle representation).





Questions?





Outline

- Bundle Adjustment
- Rotation Parameterization
- Initializing BA





Initializing the Bundle Adjustment

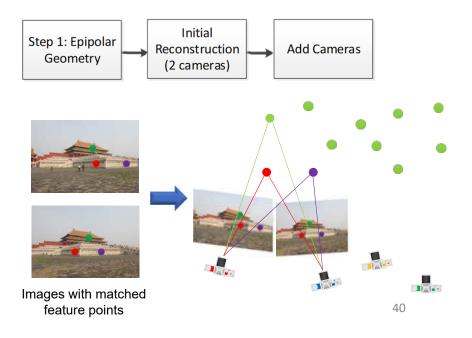
- Levenberg-Marquardt algorithm requires good initial guess for:
 - 3D points X_i
 - camera parameters R_j , t_j , K_j
- How do we initialize?
- Two typical solutions:
 - Incremental Structure-from-Motion
 - Global Structure-from-Motion





Incremental Structure-from-Motion

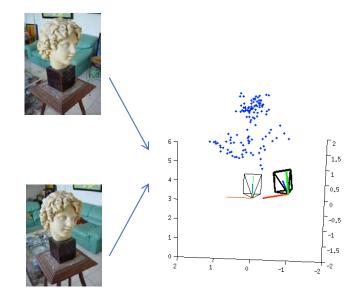
- 1. Solve a two-view reconstruction (essential matrix, decomposition, triangulation)
- Add cameras by resection with 3D-2D correspondences (resection, PnP)
 Might triangulate more points from the newly added cameras (resection)







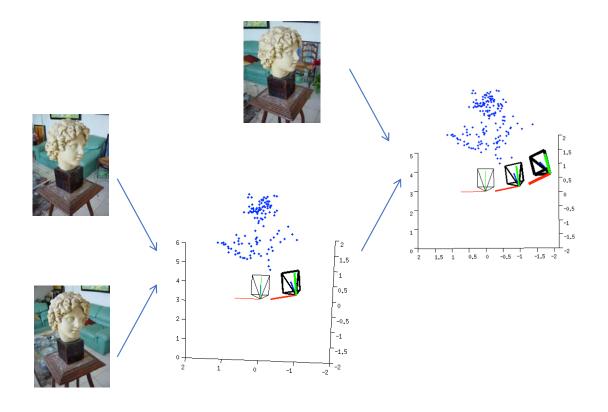
two-view reconstruction







incrementally add the third view

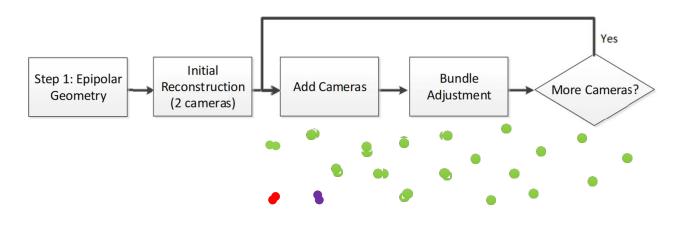






Incremental Structure-from-Motion

- 1. Solve a two-view reconstruction (essential matrix, decomposition, triangulation)
- 2. Add cameras by resection with 3D-2D correspondences (resection, PnP) Might triangulate more points from the newly added cameras (resection)
- 3. Repeat step-2 (with intermediate BA to reduce error accumulation)











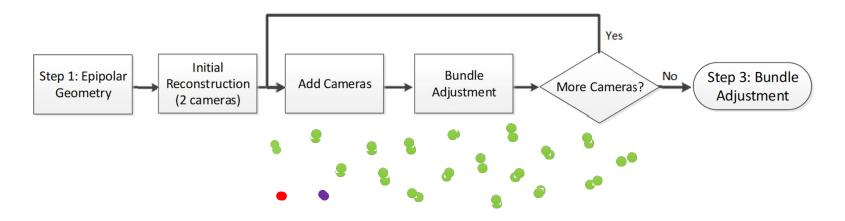






Incremental Structure-from-Motion

- 1. Solve a two-view reconstruction (essential matrix, decomposition, triangulation)
- 2. Add cameras by resection with 3D-2D correspondences (resection, PnP) Might triangulate more points from the newly added cameras (resection)
- 3. Repeat step-2 (with intermediate BA to reduce error accumulation)

















Other Issues

- Which two images to begin with?
 - Maybe two images with high quality essential matrix
- Which is the next image to add (next-best-view)?
 - Maybe the one with most correspondences to existing 3D map
- Different answers to these questions lead to different result.





Drawbacks of Incremental SfM

- Poor run-time efficiency
 - Repetitively solving the nonlinear bundle adjustment (though locally)
 - Most of the computation time is spent on bundle adjustment
- Inferior results
 - Some cameras are fixed when solving the others
 - It is desirable to solve all cameras simultaneously





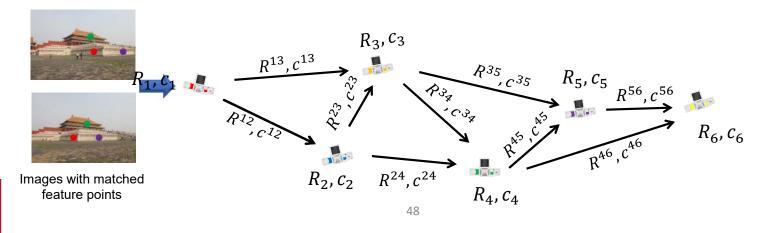
Questions?





Global Structure-from-Motion

- Solve all pairwise camera motion (essential matrices, decomposition)
- Register all cameras simultaneously from input pairwise motions

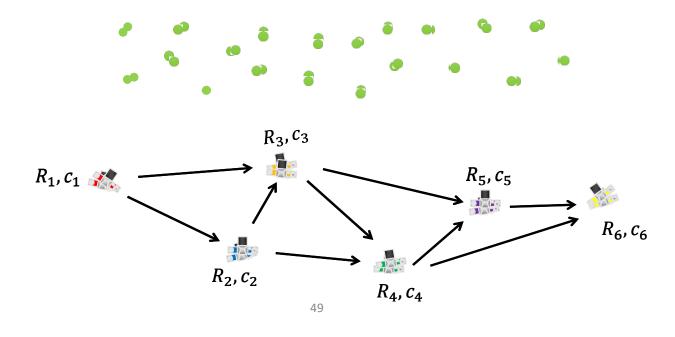






Global Structure-from-Motion

- Solve all pairwise camera motion (essential matrices, decomposition)
- Register all cameras simultaneously from input pairwise motions
- Bundle adjustment only once







Known relative rotation between two cameras

$$R_j = R^{ij}R_i$$

- Solving for R_i , R_i from all pairwise constraints
- In quaternion representation, $R_i = (r_i^1, r_i^2, r_i^3, r_i^4)$, therefore

$$\begin{pmatrix} r_j^1 \\ r_j^2 \\ r_j^3 \\ r_j^4 \end{pmatrix} = \begin{pmatrix} r_{ij}^1 & -r_{ij}^2 & -r_{ij}^3 & -r_{ij}^4 \\ r_{ij}^2 & r_{ij}^1 & -r_{ij}^4 & r_{ij}^3 \\ r_{ij}^3 & r_{ij}^4 & r_{ij}^1 & -r_{ij}^2 \\ r_{ij}^4 & -r_{ij}^3 & r_{ij}^2 & r_{ij}^1 \end{pmatrix} \begin{pmatrix} r_i^1 \\ r_i^2 \\ r_i^3 \\ r_i^4 \end{pmatrix}$$

$$\mathbf{r}_j = \mathcal{R}^{ij} \mathbf{r}_i$$





• Obtain a linear equations of r_i, r_j for a pair (i, j)

$$\begin{bmatrix} \mathcal{R}^{ij} & -I \end{bmatrix} \begin{pmatrix} \boldsymbol{r}_i \\ \boldsymbol{r}_j \end{pmatrix} = 0$$

- Stack all equations, solve all $m{r}_i$ linearly
 - Ignore the unit quaternion constraint, i.e. $\left| | m{r}_i | \right| = 1$
 - Normalize the result quaternions afterwards





- Similar linear solution from matrix representation
- From $R_j = R^{ij}R_i$, $R_i = [r_i^1, r_i^2, r_i^3]$, $R_j = [r_j^1, r_j^2, r_j^3]$, obtain 3 equations

$$r_j^k = R^{ij} r_i^k \qquad k = 1, 2, 3$$

Similarly,

$$\begin{bmatrix} R^{ij} & -I \end{bmatrix} \begin{pmatrix} r_i^k \\ r_j^k \end{pmatrix} = 0 \qquad k = 1, 2, 3$$

- Stack all equations, solve all r_i^k linearly
 - Ignore the orthogonal matrix constraint, i.e. $R_i^T R_i = I$
 - Normalize the result matrix afterwards





- Rotation averaging is still an open problem
- Most recent methods apply nonlinear optimization after the linear initialization

Robust Relative Rotation Averaging

Avishek Chatterjee and Venu Madhav Govindu

[PAMI 2017]





Known relative rotation between two cameras

$$c_i - c_j = R_j^T t^{ij}$$

- Solving for c_i , c_j from all pairwise constraints
- Direct Linear Transform:

$$R_j^T t^{ij} \times (c_i - c_j) = 0$$

- Problem 1: minimizing an algebraic error, faraway pairs are weighted more
- Problem 2: cannot work on linear camera motion (i.e. all $(c_i c_i)$ are colinear)

Robust Camera Location Estimation by Convex Programming

Essential matrices can only determine camera centers in a 'parallel rigid graph'

Onur Özyeşil¹ and Amit Singer^{1,2}

¹Program in Applied and Computational Mathematics, Princeton University

²Department of Mathematics, Princeton University

Princeton, NJ 08544-1000, USA

[CVPR 2015]

{oozyesil,amits}@math.princeton.edu

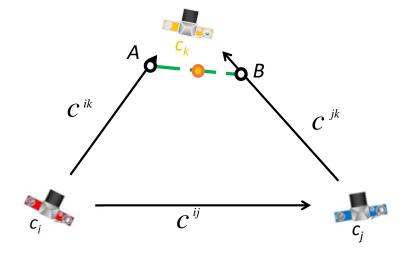




A novel linear equation for three cameras from the 'mid-point' algorithm

$$c_k = \frac{1}{2} \left[c_i + M_1(c_j - c_i) + c_j + M_2(c_i - c_j) \right]$$

Similar linear equations for c_i and c_j



 M_1 , M_2 are both known matrices, computed from scene points.

$$A = c_i + M_1(c_j - c_i)$$

$$B = c_j + M_2(c_i - c_j)$$

AB: the mutual perpendicular line

 c_k : the middle point of AB

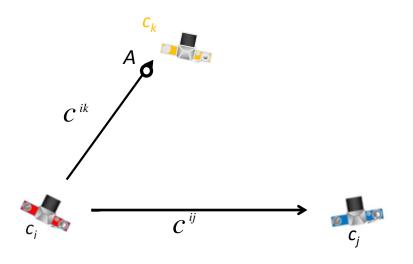




Geometric meaning of M_1

$$c_k = \frac{1}{2} \left[c_i + M_1(c_j - c_i) + c_j + M_2(c_i - c_j) \right]$$

- 1. rotate to match the orientation
- 2. shrink/grow to match the length



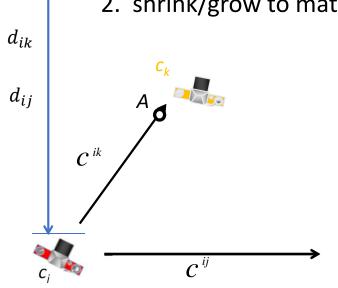
$$A = c_i + M_1(c_j - c_i)$$



Geometric meaning of M_1

$$c_k = \frac{1}{2} \left[c_i + M_1(c_j - c_i) + c_j + M_2(c_i - c_j) \right]$$

- - 1. rotate to match the orientation
- → Known from essential matices
- 2. shrink/grow to match the length
- → Known from a scene point



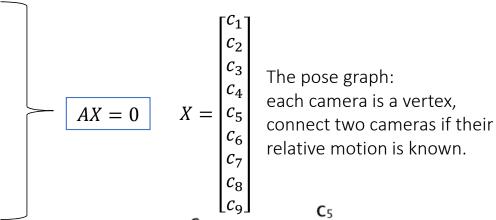
$$\frac{|c_i - c_j|}{|c_i - c_k|} = \frac{d_{ik}}{d_{ij}}$$

The ratio of a scene point's depths

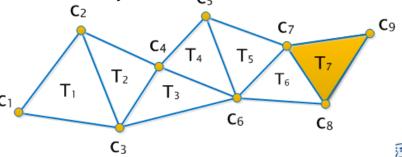
 d_{ik} is p's depth when reconstructed by the pair (i, k). d_{ij} is p's depth when reconstructed by the pair (i, j).



1. Collect equations from all triangles in the pose graph.



2. Solve all equations





$$A_1(c_1, c_2, c_3)^T = 0$$

58

cameras can be non-coplanar.



More details in the papers

A Global Linear Method for Camera Pose Registration

Nianjuan Jiang^{1,*} Zhaopeng Cui^{2,*} Ping Tan²

¹Advanced Digital Sciences Center, Singapore ²National University of Singapore

[ICCV 2013]





Questions?



