## Outline

1. The Direct Linear Transformation Algorithm
2. Error Functions
3. Transformation Invariance and Normalization
4. Iterative Minimization Methods
5. Robust Estimation
6. Estimating a 2D Transformation

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

Computer Vision

## Objects to estimate from data

- a 2D projectivity
- a 3D to 2D projection (camera)
- the Fundamental Matrix
- the Trifocal Tensor

Data:

- $N$ pairs $x_{n}, x_{n}^{\prime}$ of corresponding points in two images ( $n=1, \ldots, N$ )

Note: The Trifocal Tensor represents a relation between three images and thus requires $N$ triples of corresponding points $x_{n}, x_{n}^{\prime}, x_{n}^{\prime \prime}$ in three images $(n=1, \ldots, N)$.

## Outline

1. The Direct Linear Transformation Algorithm

## 2. Error Functions

## 3. Transformation Invariance and Normalization

## 4. Iterative Minimization Methods

## 5. Robust Estimation

## 6. Estimating a 2D Transformation

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## Computer Vision <br> 1. The Direct Linear Transformation Algorithm

## From Corresponding Points to Linear Equations (1/2)

 Inhomogeneous coordinates:$$
\begin{aligned}
& x_{n}^{\prime} \stackrel{!}{=} \hat{x}_{n}^{\prime}:=H x_{n}, \\
& n=1, \ldots, N \\
&=\left(\begin{array}{ccc}
x_{n}^{T} & 0^{T} & 0^{T} \\
0^{T} & x_{n}^{T} & 0^{T} \\
0^{T} & 0^{T} & x_{n}^{T}
\end{array}\right) h, \quad h:=\operatorname{vect}(H):=\left(\begin{array}{c}
H_{1,1} \\
H_{1,2} \\
H_{1,3} \\
H_{2,1} \\
\vdots \\
H_{3,3}
\end{array}\right)
\end{aligned}
$$

Homogeneous coordinates:

$$
x_{n, i}^{\prime}: x_{n, j}^{\prime}=\hat{x}_{n, i}^{\prime}: \hat{x}_{n, j}^{\prime}, \quad \forall i, j \in\{1,2,3\}, i \neq j
$$

$x_{n, i}^{\prime} \hat{x}_{n, j}^{\prime}-x_{n, j}^{\prime} \hat{x}_{n, i}^{\prime}=0$, and one equation is linear dependent

$$
\rightsquigarrow x_{n}^{\prime} \stackrel{!}{=} \underbrace{\left(\begin{array}{lll}
0^{T} & -x_{n, 3}^{\prime} x_{n}^{T} & x_{n, 2}^{\prime} x_{n}^{T} \\
x_{n, 3}^{\prime} x_{n}^{T} & 0^{T} & -x_{n, 1}^{\prime} x_{n}^{T}
\end{array}\right)}_{=: A\left(x_{n}, x_{n}^{\prime}\right)} h
$$

## From Corresponding Points to Linear Equations (2/2)

$$
\begin{aligned}
& A\left(x_{n}, x_{n}^{\prime}\right) h \stackrel{!}{=} 0, \quad n=1, \ldots, N \\
& \underbrace{\left(\begin{array}{c}
A\left(x_{1}, x_{1}^{\prime}\right) \\
A\left(x_{2}, x_{2}^{\prime}\right) \\
\vdots \\
A\left(x_{N}, x_{N}^{\prime}\right)
\end{array}\right)}_{=: A\left(x_{1}, x_{1}^{\prime}\right)} h=0
\end{aligned}
$$

- to estimate a general projectivity we need 4 points (8 equations, 8 dof)
- we are looking for non-trivial solutions $h \neq 0$.

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## More than 4 Points \& Noise: Overdetermined

- For $N>4$ points and exact coordinates, the system $A h=0$ still has rank 8 and a non-trivial solution $h \neq 0$.
- But for $N>4$ points and noisy coordinates, the system $A h=0$ is overdetermined and (in general) has only the trivial solution $h=0$.

Relax the objective $A h=0$ to

$$
\begin{aligned}
\underset{h:\|h\|=1}{\arg \min }\|A h\| & =\underset{h}{\arg \min } \frac{\|A h\|}{\|h\|} \\
& =\text { (normed) eigenvector to smallest eigenvalue }
\end{aligned}
$$

and solve via SVD:

$$
\begin{aligned}
A^{T} A & =U S U^{T}, \quad S=\operatorname{diag}\left(s_{1}, \ldots, s_{9}\right), s_{i} \geq s_{i+1} \forall i, U U^{T}=I \\
h & :=U_{9}, .
\end{aligned}
$$

## Degenerate Configurations: Underdetermined

- If three of the four points are collinear (in both images),
$A$ will have rank $<8$ and thus $h$ underdetermined, and thus there is no unique solution for $h$.


## Degenerate Configuration:

Corresponding points that do not uniquely determine a transformation (in a particular class of transformations).

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

Computer Vision 1. The Direct Linear Transformation Algorithm

## Direct Linear Transformation Algorithm (DLT)

1: procedure
EST-2D-PROJECTIVITY-DLT $\left(x_{1}, x_{1}^{\prime}, x_{2}, x_{2}^{\prime}, \ldots, x_{N}, x_{N}^{\prime} \in \mathbb{P}^{2}\right)$
2: $\quad A:=\left(\begin{array}{c}A\left(x_{1}, x_{1}^{\prime}\right) \\ A\left(x_{2}, x_{2}^{\prime}\right) \\ \vdots \\ A\left(x_{N}, x_{N}^{\prime}\right)\end{array}\right)=\left(\begin{array}{ccc}0^{T} & -x_{1,3}^{\prime} x_{1}^{T} & x_{1,2}^{\prime} x_{1}^{T} \\ x_{1,3}^{\prime} x_{1}^{T} & 0^{T} & -x_{1,1}^{\prime} x_{1}^{T} \\ 0^{T} & -x_{2,3}^{\prime} x_{2}^{T} & x_{2,2}^{\prime} x_{2}^{T} \\ x_{2,3}^{\prime} x_{2}^{T} & 0^{T} & -x_{2,1}^{\prime} x_{2}^{T} \\ \vdots & & \\ 0^{T} & -x_{N, 3}^{\prime} x_{N}^{T} & x_{N, 2}^{\prime} x_{N}^{T} \\ x_{N, 3}^{\prime} x_{N}^{T} & 0^{T} & -x_{N, 1}^{\prime} x_{N}^{T}\end{array}\right)$
3: $\quad(U, S):=\operatorname{SVD}\left(A^{T} A\right)$
4: $\quad h:=U_{9}$.
5: $\quad$ return $H:=\left(\begin{array}{l}h_{1: 3} \\ h_{4: 6} \\ h_{7: 9}\end{array}\right)$
Note: Do not use this unnormalized version of DLT, but the one in section 3 .

## Outline

## 1. The Direct Linear Transformation Algorithm

## 2. Error Functions

## 3. Transformation Invariance and Normalization

## 4. Iterative Minimization Methods

## 5. Robust Estimation

## 6. Estimating a 2D Transformation

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## Algebraic Distance

- the loss minimized by DLT, represented as distance between
- $x^{\prime}$ : point in 2nd image
- $\hat{x}^{\prime}:=H x$ : estimated position of $x^{\prime}$ by $H$

$$
\left.\begin{array}{rl}
\ell_{\mathrm{alg}}\left(H ; x, x^{\prime}\right) & :=\left\|A\left(x^{\prime}, x\right) h\right\|^{2} \\
& =\|\left(\begin{array}{cc}
0^{T} & -x_{3}^{\prime} x^{T}
\end{array} x_{2}^{\prime} x^{T}\right. \\
x_{3}^{\prime} x^{T} & 0^{T} \\
-x_{1}^{\prime} x^{T}
\end{array}\right) h \|^{2} .
$$

with

$$
d_{\mathrm{alg}}(x, y):=\sqrt{a_{1}^{2}+a_{2}^{2}}, \quad\left(a_{1}, a_{2}, a_{3}\right)^{T}=x \times y
$$

## Geometric Distances: Transfer Errors

Transfer Error in One Image (2nd image):

$$
\ell_{\text {trans1 }}\left(H ; x, x^{\prime}\right):=d\left(x^{\prime}, H x\right)^{2}=d\left(x^{\prime}, \hat{x}^{\prime}\right)^{2}
$$

with Euclidean distance in inhomogeneous coordinates

$$
\begin{aligned}
d(x, y):= & \sqrt{\left(x_{1} / x_{3}-y_{1} / y_{3}\right)^{2}+\left(x_{2} / x_{3}-y_{2} / y_{3}\right)^{2}} \\
& =\sqrt{1 /\left(x_{3} y_{3}\right)} d_{\mathrm{alg}(x, y)}(x)
\end{aligned}
$$

- DLT/algebraic error equals geometric error for affine transformations $\left(x_{3}=y_{3}=1\right)$


## Symmetric Transfer Error:

$$
\begin{aligned}
\ell_{\text {strans }}\left(H ; x, x^{\prime}\right): & =d\left(x, H^{-1} x^{\prime}\right)^{2}+d\left(x^{\prime}, H x\right)^{2} \\
& =d(x, \hat{x})^{2}+d\left(x^{\prime}, \hat{x}^{\prime}\right)^{2}, \quad \hat{x}:=H^{-1} x^{\prime}
\end{aligned}
$$

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany
Computer Vision 2. Error Functions

## Transfer Errors: Probabilistic Interpretation

Assume

- measurements $x_{n}$ in the 1st image are noise-free,
- measurements $x_{n}^{\prime}$ in the 2nd image are distributed Gaussian around true values $H x_{n}$ :

$$
p\left(x_{n}^{\prime} \mid H x_{n}, \sigma^{2}\right)=\frac{1}{2 \pi \sigma^{2}} e^{-d\left(x_{n}^{\prime}, H x_{n}\right)^{2} /\left(2 \sigma^{2}\right)}
$$

log-likelihood for Transfer Error in One Image:

$$
\begin{aligned}
p\left(H \mid x_{1: N}, x_{1: N}^{\prime}\right) & =\frac{p\left(x_{1: N}, x_{1: N}^{\prime} \mid H\right) p(H)}{p\left(x_{1: N}, x_{1: N}^{\prime}\right)} & \\
& \propto p\left(x_{1: N}, x_{1: N}^{\prime} \mid H\right) p(H) \propto & p\left(x_{1: N}^{\prime} \mid H, x_{1: N}\right) p(H) \\
& =p(H) \prod_{n=1}^{N} p\left(x_{n}^{\prime} \mid H, x_{n}\right) \propto & \prod_{n=1}^{N} p\left(x_{n}^{\prime} \mid H, x_{n}\right)
\end{aligned}
$$

$\log p\left(H \mid x_{1: N}, x_{1: N}^{\prime}\right) \propto-\sum_{1}^{N} d\left(x_{n}^{\prime}, H x_{n}\right)^{2}$
$=$ transfer error

## Reprojection Error

- additionally to projectivity $H$, also find noise-free / perfectly matching pairs $\hat{x}, \hat{x}^{\prime}$ :

$$
\operatorname{minimize} \ell_{r e p}\left(H, \hat{x}_{1}, \hat{x}_{1}^{\prime}, \ldots, \hat{x}_{N}, \hat{x}_{N}^{\prime}\right):=\sum_{n=1}^{N} d\left(x_{n}, \hat{x}_{n}\right)^{2}+d\left(x_{n}^{\prime}, \hat{x}_{n}^{\prime}\right)^{2}
$$

w.r.t.

$$
\hat{x}_{n}^{\prime}=H \hat{x}_{n}, \quad n=1, \ldots, N
$$

over

$$
H, \hat{x}_{1}, \hat{x}_{1}^{\prime}, \ldots, \hat{x}_{N}, \hat{x}_{N}^{\prime}
$$

## Reprojection Error:

$$
\ell_{\text {rep }}\left(H, \hat{x}, \hat{x}^{\prime} ; x, x^{\prime}\right):=d(x, \hat{x})^{2}+d\left(x^{\prime}, \hat{x}^{\prime}\right)^{2}, \quad \text { with } \hat{x}^{\prime}=H \hat{x}
$$

- analogue probabilistic interpretation:
- measurements $x, x^{\prime}$ are Gaussian around true values $\hat{x}, \hat{x}^{\prime}$

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany
3. Transformation Invariance and Normalization

## Outline

## 1. The Direct Linear Transformation Algorithm

## 2. Error Functions

3. Transformation Invariance and Normalization

## 4. Iterative Minimization Methods

## 5. Robust Estimation

6. Estimating a 2D Transformation

## Are Solutions Invariant under Transformations?

- Given corresponding points $x_{n}, x_{n}^{\prime}$, a method such as DLT will find a projectivity $H$.
- Now assume
- the first image is transformed by projectivity $T$,
- the second image is transformed by projectivity $T^{\prime}$ before we apply the estimation method.
- Corresponding points now will be $\tilde{x}_{n}:=T x_{n}, \tilde{x}_{n}^{\prime}:=T^{\prime} x_{n}^{\prime}$
- Let $\tilde{H}$ be the projectivity estimated by the method applied to $\tilde{x}_{n}, \tilde{x}_{n}^{\prime}$.
- Is it guaranteed that $H$ and $\tilde{H}$ are "the same" (equivalent) ?

$$
\tilde{H} \stackrel{?}{=} T^{\prime} H T^{-1}
$$

- This may depend on the class of projectivities allowed for $T, T^{\prime}$.
- at least invariance under similarities would be useful!

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## DLT is not Invariant under Similarities

- If $T^{\prime}$ is a similarity transformation with scale factor $s$ and $T$ any projectivity, then one can show

$$
\|\tilde{A} \tilde{h}\|=s\|A h\|
$$

- But solutions $H$ and $\tilde{H}$ will not be equivalent nevertheless, as DLT minimizes under constraint $\|h\|=1$ and this constraint is not scaled with $s$ !
- So DLT is not invariant under similarity transforms.

Note: $\tilde{A}:=A\left(\tilde{x}, \tilde{x}^{\prime}\right), \tilde{h}:=\operatorname{vect}(\tilde{H})$

## Transfer/Reprojection Errors are Invariant under Similarities

- If $T^{\prime}$ is Euclidean:

$$
\begin{aligned}
d\left(\tilde{x}_{n}^{\prime}, \tilde{H} \tilde{x}_{n}\right)^{2} & =d\left(T^{\prime} x_{n}^{\prime}, T^{\prime} H T^{-1} T x_{n}\right)^{2} \\
& =x_{n}^{\prime} T^{\prime T} T^{\prime} H T^{-1} T x_{n}=x_{n}^{\prime} H x_{n}=d\left(x_{n}^{\prime}, H x_{n}\right)^{2}
\end{aligned}
$$

- If $T^{\prime}$ is a similarity with scale factor $s$ :

$$
\begin{aligned}
d\left(\tilde{x}_{n}^{\prime}, \tilde{H} \tilde{x}_{n}\right)^{2} & =d\left(T^{\prime} x_{n}^{\prime}, T^{\prime} H T^{-1} T x_{n}\right)^{2} \\
& =x_{n}^{\prime} T^{\prime T} T^{\prime} H T^{-1} T x_{n}=x_{n}^{\prime} s^{2} H x_{n}=s^{2} d\left(x_{n}^{\prime}, H x_{n}\right)^{2}
\end{aligned}
$$

- Error is just scaled, so attains minimum at same position. $\rightsquigarrow$ Transfer/Reprojection Errors are invariant under similarities.

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## DLT with Normalization

- Image coordinates of corresponding points are usually finite: $x=\left(x_{1}, x_{2}, 1\right)^{T}$, thus have different scale $(100,100,1)$ when measured in pixels.
- Therefore, entries in $A\left(x, x^{\prime}\right)$ will have largely different scale:

$$
A\left(x, x^{\prime}\right)=\left(\begin{array}{lll}
0^{T} & -x_{3}^{\prime} x^{T} & x_{2}^{\prime} x^{T} \\
x_{3}^{\prime} x^{T} & 0^{T} & -x_{1}^{\prime} x^{T}
\end{array}\right)=\left(\begin{array}{lll}
0^{T} & -x^{T} & x_{2}^{\prime} x^{T} \\
x^{T} & 0^{T} & -x_{1}^{\prime} x^{T}
\end{array}\right)
$$

- some in $100 \mathrm{~s}\left(x^{T}\right)$, some in $10.000 \mathrm{~s}\left(x_{2}^{\prime} x^{T},-x_{1}^{\prime} x^{T}\right)$


## DLT with Normalization

- normalize $x$ :

$$
\tilde{x}_{.}:=\operatorname{normalize}(x .):=\left(\frac{x_{n}-\mu\left(x_{.}\right)}{\tau\left(x_{.}\right) / \sqrt{2}}\right)_{n=1, \ldots, N}
$$

with

$$
\begin{aligned}
\mu\left(x_{.}\right) & :=\frac{1}{N} \sum_{n=1}^{N} x_{n} \\
\tau(x .) & :=\frac{1}{N} \sum_{n=1}^{N} d\left(x_{n}-\mu\left(x_{.}\right), 0\right)
\end{aligned}
$$

centroid/mear
avg. distance to centroic

- afterwards:

$$
\mu\left(\tilde{x}_{.}\right)=0, \quad \tau\left(\tilde{x}_{.}\right)=\sqrt{2}
$$

- Normalization is a similarity transform:

$$
T:=T_{\text {norm }}\left(x_{.}\right):=\left(\begin{array}{ll}
\sqrt{2} / \tau\left(x_{.}\right) / & -\mu\left(x_{.}\right) \sqrt{2} / \tau\left(x_{.}\right) \\
0 & 1
\end{array}\right)
$$

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## DLT with Normalization / Algorithm

## 1: procedure

EST-2D-PROJECTIVITY-DLTN $\left(x_{1}, x_{1}^{\prime}, x_{2}, x_{2}^{\prime}, \ldots, x_{N}, x_{N}^{\prime} \in \mathbb{P}^{2}\right)$
2: $\quad T:=T_{\text {norm }}\left(x_{.}\right):=\left(\begin{array}{ll}\sqrt{2} / \tau\left(x_{.}\right) / & -\mu\left(x_{.}\right) \sqrt{2} / \tau\left(x_{.}\right) \\ 0 & 1\end{array}\right)$
3: $\quad T^{\prime}:=T_{\text {norm }}\left(x_{.}^{\prime}\right):=\left(\begin{array}{ll}\sqrt{2} / \tau\left(x_{.}^{\prime}\right) / & -\mu\left(x_{.}^{\prime}\right) \sqrt{2} / \tau\left(x_{.}^{\prime}\right) \\ 0 & 1\end{array}\right)$
4: $\quad \tilde{x}_{n}:=T x_{n} \quad \forall n=1, \ldots, N \quad \triangleright$ normalize $x_{n}$
5: $\quad \tilde{x}_{n}^{\prime}:=T^{\prime} x_{n}^{\prime} \quad \forall n=1, \ldots, N \quad \triangleright$ normalize $x_{n}^{\prime}$
6: $\quad \tilde{H}:=$ est-2d-projectivity-dlt $\left(\tilde{x}_{1}, \tilde{x}_{1}^{\prime}, \tilde{x}_{2}, \tilde{x}_{2}^{\prime}, \ldots, \tilde{x}_{N}, \tilde{x}_{N}^{\prime}\right)$
7: $\quad H:=T^{\prime-1} \tilde{H} T$
$\triangleright$ unnormalize $\tilde{H}$
8: return $H$

## Outline

## 1. The Direct Linear Transformation Algorithm

## 2. Error Functions

3. Transformation Invariance and Normalization
4. Iterative Minimization Methods
5. Robust Estimation
6. Estimating a 2D Transformation

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany
Computer Vision 4. Iterative Minimization Methods

## Types of Problems

- The transformation estimation problem for the
- algebraic distance/loss can be cast into a single
- linear system of equations (DLTn).
- The transformation estimation problem for the
- transfer distance/loss as well as for the
- reconstruction loss is more complicated and has to be handled by an explicit
- iterative minimization procedure.


## Minimization Objectives $f: \mathbb{R}^{M} \rightarrow \mathbb{R}$

a) transfer distance in one image:

$$
\operatorname{minimize} f(H):=\sum_{n=1}^{N} d\left(x_{n}^{\prime}, H x_{n}\right)^{2}
$$

b) symmetric transfer distance:

$$
\begin{aligned}
& \text { transfer distance: } \\
& \text { minimize } f(H):=\sum_{n=1}^{N} d\left(x_{n}^{\prime}, H x_{n}\right)^{2}+d\left(x_{n}, H^{-1} x_{n}^{\prime}\right)^{2}
\end{aligned}
$$

c) reconstruction loss:

$$
\operatorname{minimize} f\left(H, \hat{x}_{1: N}\right):=\sum_{n=1}^{N} d\left(x_{n}, \hat{x}_{n}\right)^{2}+d\left(x_{n}^{\prime}, H \hat{x}_{n}\right)^{2}
$$

- $x_{n}, x_{n}^{\prime}$ are constants, $H, \hat{x}_{1: N}$ variables
- a), b) have $M:=9$ parameters / variables
- as $H$ as only 8 dof, the objective is slightly overparametrized
- c) has $M:=2 N+9$ parameters / variables
- allowing only finite points for $\hat{x}_{n}$

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## Objectives of type $f=e^{T} e(1 / 3)$

All three objectives $f$ are $L_{2}$ norms of (parametrized) vectors, i.e. can be written as

$$
f(x)=e(x)^{T} e(x), \quad h: \mathbb{R}^{M} \rightarrow \mathbb{R}^{N}
$$

a) transfer distance in one image:

$$
\text { minimize } \begin{aligned}
& f(H):= \\
& \sum_{n=1}^{N} d\left(x_{n}^{\prime}, H x_{n}\right)^{2} \\
&= e(H)^{T} e(H), \\
& e(H):=\left(\begin{array}{c}
x_{1,1}^{\prime} / x_{1,3}^{\prime}-\left(H x_{1}\right)_{1} /\left(H x_{1}\right)_{3} \\
x_{1,2}^{\prime} / x_{1,3}^{\prime}-\left(H x_{1}\right)_{2} /\left(H x_{1}\right)_{3} \\
\vdots \\
x_{N, 1}^{\prime} / x_{N, 3}^{\prime}-\left(H x_{N}\right)_{1} /\left(H x_{N}\right)_{3} \\
x_{N, 2}^{\prime} / x_{N, 3}^{\prime}-\left(H x_{N}\right)_{2} /\left(H x_{N}\right)_{3}
\end{array}\right)
\end{aligned}
$$

## Objectives of type $f=e^{T} e(2 / 3)$

b) symmetric transfer distance:

$$
\begin{aligned}
\operatorname{minimize} & f(H): \\
= & \sum_{n=1}^{N} d\left(x_{n}^{\prime}, H x_{n}\right)^{2}+d\left(x_{n}, H^{-1} x_{n}^{\prime}\right)^{2}=e(H)^{T} e(H), \\
& (H):=\left(\begin{array}{c}
x_{1,1}^{\prime} / x_{1,3}^{\prime}-\left(H x_{1}\right)_{1} /\left(H x_{1}\right)_{3} \\
x_{1,2}^{\prime} / x_{1,3}^{\prime}-\left(H x_{1}\right)_{2} /\left(H x_{1}\right)_{3} \\
\vdots \\
x_{N, 1}^{\prime} / x_{N, 3}^{\prime}-\left(H x_{N}\right)_{1} /\left(H x_{N}\right)_{3} \\
x_{N, 2}^{\prime} / x_{N, 3}^{\prime}-\left(H x_{N}\right)_{2} /\left(H x_{N}\right)_{3} \\
x_{1,1} / x_{1,3}-\left(H^{-1} x_{1}^{\prime}\right)_{1} /\left(H^{-1} x_{1}^{\prime}\right)_{3} \\
x_{1,2} / x_{1,3}-\left(H^{-1} x_{1}^{\prime}\right)_{2} /\left(H^{-1} x_{1}^{\prime}\right)_{3} \\
\vdots \\
\\
x_{N, 1} / x_{N, 3}-\left(H^{-1} x_{N}^{\prime}\right)_{1} /\left(H^{-1} x_{N}^{\prime}\right)_{3} \\
x_{N, 2} / x_{N, 3}-\left(H^{-1} x_{N}^{\prime}\right)_{2} /\left(H^{-1} x_{N}^{\prime}\right)_{3}
\end{array}\right)
\end{aligned}
$$

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## Objectives of type $f=e^{T} e(3 / 3)$

c) reconstruction loss:

$$
\begin{aligned}
\operatorname{minimize} f\left(H, \hat{x}_{1: N}\right):= & \sum_{n=1}^{N} d\left(x_{n}, \hat{x}_{n}\right)^{2}+d\left(x_{n}^{\prime}, H \hat{x}_{n}\right)^{2}=e(H)^{T} e(H) \\
e(H):= & \left(\begin{array}{c}
x_{1,1}^{\prime} / x_{1,3}^{\prime}-\left(H \hat{x}_{1}\right)_{1} /\left(H \hat{x}_{1}\right)_{3} \\
x_{1,2}^{\prime} / x_{1,3}^{\prime}-\left(H \hat{x}_{1}\right)_{2} /\left(H \hat{x}_{1}\right)_{3} \\
\vdots \\
x_{N, 1}^{\prime} / x_{N, 3}^{\prime}-\left(H \hat{x}_{N}\right)_{1} /\left(H \hat{x}_{N}\right)_{3} \\
x_{N, 2}^{\prime} / x_{N, 3}^{\prime}-\left(H \hat{x}_{N}\right)_{2} /\left(H \hat{x}_{N}\right)_{3} \\
x_{1,1} / x_{1,3}-\hat{x}_{1,1} \\
x_{1,2} / x_{1,3}-\hat{x}_{1,2} \\
\vdots \\
x_{N, 1} / x_{N, 3}-\hat{x}_{N, 1} \\
x_{N .2} / x_{N .3}-\hat{x}_{N .2}
\end{array}\right)
\end{aligned}
$$

## Minimizing $f(\mathrm{I})$ : Gradient Descent

To minimize $f: \mathbb{R}^{M} \rightarrow \mathbb{R}$ over $x \in \mathbb{R}^{M}$ Gradient Descent

1. starts at a random starting point $x_{0} \in \mathbb{R}^{M}$

$$
t:=0, \quad x^{(t)}:=x_{0}
$$

2. computes as descent direction $d^{(t)}$ at $x^{(t)}$

- direction where $f$ decreases -
the gradient of $f$ :

$$
d^{(t)}:=-g^{(t)}:=-\left.\nabla_{x} f\right|_{x^{(t)}}:=-\left(\frac{\partial f}{\partial x_{m}}\left(x^{(t)}\right)\right)_{m=1, \ldots, M}
$$

3. moves into the descent direction:

$$
x^{(t+1)}:=x^{(t)}+d
$$

Beware:

- $f$ decreases only in the neighborhood of $x^{(t)}$
- A full gradient step may be too large and not leading to a decrease!

Minimizing $f(I)$ : Gradient Descent w. Steplength Control To minimize $f: \mathbb{R}^{M} \rightarrow \mathbb{R}$ over $x \in \mathbb{R}^{M}$ Gradient Descent

1. starts at a random starting point $x_{0} \in \mathbb{R}^{M}$

$$
t:=0, \quad x^{(t)}:=x_{0}
$$

2. computes as descent direction $d^{(t)}$ at $x^{(t)}$

- direction where $f$ decreases -
the gradient of $f$ :

$$
d^{(t)}:=-g^{(t)}:=-\left.\nabla_{x} f\right|_{x^{(t)}}:=-\left(\frac{\partial f}{\partial x_{m}}\left(x^{(t)}\right)\right)_{m=1, \ldots, M}
$$

3. finds a steplength $\alpha \in \mathbb{R}^{+}$so that $f$ actually decreases:

$$
\alpha:=\max \left\{\alpha:=2^{-k} \mid k=0,1,2, \ldots, f(x+\alpha d)<f(x)\right\}
$$

4. moves a step into the descent direction:

$$
x^{(t+1)}:=x^{(t)}+\alpha d
$$

## Minimizing $f(I)$ : Gradient Descent / Algorithm

1: procedure $\operatorname{MIN-GD}\left(f: \mathbb{R}^{M} \rightarrow \mathbb{R}, x_{0} \in \mathbb{R}^{M}, \nabla_{x} f: \mathbb{R}^{M} \rightarrow \mathbb{R}^{M}, \epsilon \in \mathbb{R}^{+}\right)$
2: $\quad x:=x_{0}$
3: do
4: $\quad d:=-\left.\nabla_{x} f\right|_{x}$
5: $\quad \alpha:=1$
6: $\quad$ while $f(x+\alpha d) \geq f(x)$ do
7:

$$
\alpha:=\alpha / 2
$$

8: $x:=x+\alpha d$
9: $\quad$ while $\|d\|>\epsilon$
10: return $x$

## Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## Minimizing $f$ (II): Newton

The Newton algorithm computes a better descent direction:

- approximate $f$ by the quadratic Taylor expansion at $x^{(t)}$ :

$$
\begin{aligned}
f(x+d) \approx \tilde{f}(d): & =f\left(x^{(t)}\right)+\left.\nabla_{x} f\right|_{x^{(t)}} ^{T} d+\left.\frac{1}{2} d^{T} \nabla_{x}^{2} f\right|_{x^{(t)}} ^{T} d \\
& =f\left(x^{(t)}\right)+g_{x(t)}^{T} d+\frac{1}{2} d^{T} H_{x(t)} d
\end{aligned}
$$

where

$$
\left.\nabla_{x}^{2} f\right|_{x}:=H_{x}:=\left(\frac{\partial^{2} f}{\partial x_{m} \partial x_{k}}\right)_{m, k=1, \ldots, M} \text { Hessian of } f
$$

- the approximation attains its minimum at

$$
\begin{aligned}
0 & \stackrel{!}{=} \nabla_{d} \tilde{f}(d)=g_{x}(t) \\
H_{x(t)} d & =-H_{x}(t) d \\
= & g_{x}(t)
\end{aligned}
$$

- solve this linear system of equations to find descent direction


## Minimizing $f$ (II): Newton / Algorithm

1: procedure MIN-NEWTON $\left(f: \mathbb{R}^{M} \rightarrow \mathbb{R}, x_{0} \in \mathbb{R}^{M}\right.$,

$$
\left.\nabla_{x} f: \mathbb{R}^{M} \rightarrow \mathbb{R}^{M}, \nabla_{x}^{2} f: \mathbb{R}^{M} \rightarrow \mathbb{R}^{M \times M}, \epsilon \in \mathbb{R}^{+}\right)
$$

2: $\quad x:=x_{0}$
3: do
4: $\quad g:=\left.\nabla_{x} f\right|_{x}$
5: $\quad H:=\left.\nabla_{x}^{2} f\right|_{x}$
6: $\quad d:=\operatorname{solve}_{d}(H d=-g)$
7: $\quad \alpha:=1$
8: $\quad$ while $f(x+\alpha d) \geq f(x)$ do
9: $\quad \alpha:=\alpha / 2$
10: $\quad x:=x+\alpha d$
11: $\quad$ while $\|d\|>\epsilon$
12: return $x$

Minimizing $f=e^{T} e(1)$ : Gauss-Newton
Gauss-Newton is

- a specialization of the Newton algorithm
- for objectives of type $f(x)=e(x)^{T} e(x)$
- that approximates the Hessian:

$$
\begin{aligned}
& \left.\nabla_{x} f\right|_{x}=\left.2 \nabla_{x} e\right|_{x} ^{T} e(x) \\
& \left.\nabla_{x}^{2} f\right|_{x}=\left.\left.2 \nabla_{x} e\right|_{x} ^{T} \nabla_{x} e\right|_{x}+\left.2 \nabla_{x}^{2} e\right|_{x} ^{T} e(x)
\end{aligned}
$$

Now approximate e by a linear Taylor expansion, i.e.

$$
\begin{aligned}
\left.\nabla_{x}^{2} e\right|_{x} & \approx 0 \\
\left.\rightsquigarrow \quad \nabla_{x}^{2} f\right|_{x} & \left.\left.\approx 2 \nabla_{x} e\right|_{x} ^{T} \nabla_{x} e\right|_{x}
\end{aligned}
$$

## Minimizing $f=e^{T} e(\mathrm{I})$ : Gauss-Newton / Algorithm

1: procedure MIN-GAUSS-
$\operatorname{NEWTON}\left(f: \mathbb{R}^{M} \rightarrow \mathbb{R}, x_{0} \in \mathbb{R}^{M}, \nabla_{x} e: \mathbb{R}^{M} \rightarrow \mathbb{R}^{N \times M}, \epsilon \in \mathbb{R}^{+}\right)$
2: $\quad x:=x_{0}$
3: do
4: $\quad J:=\left.\nabla_{x} e\right|_{x}$
5: $\quad g:=J^{T} e(x)$
6:
$H:=J^{\top} J$
7:
$d:=\operatorname{solve}_{d}(H d=-g)$
8: $\quad \alpha:=1$
9: $\quad$ while $f(x+\alpha d) \geq f(x)$ do
10: $\quad \alpha:=\alpha / 2$
11: $\quad x:=x+\alpha d$
12: $\quad$ while $\|d\|>\epsilon$
13: return $x$

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

Computer Vision
4. Iterative Minimization Methods

Minimizing $f=e^{T} e$ (II): Levenberg-Marquardt

## Outline

> 1. The Direct Linear Transformation Algorithm
> 2. Error Functions
> 3. Transformation Invariance and Normalization
> 4. Iterative Minimization Methods

## 5. Robust Estimation

## 6. Estimating a 2D Transformation

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany Computer Vision 5. Robust Estimation

## Outline

1. The Direct Linear Transformation Algorithm
2. Error Functions
3. Transformation Invariance and Normalization
4. Iterative Minimization Methods
5. Robust Estimation
6. Estimating a 2D Transformation
Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany
Computer Vision 6. Estimating a 2D Transformation

## Summary

Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany

## Further Readings

- [HZ04, ch. 4].
- For iterative estimation methods in CV see [HZ04, appendix 6].
- You may also read [HZ04, ch. 5] which will not be covered in the lecture explicitly.


## References

Richard Hartley and Andrew Zisserman.
Multiple view geometry in computer vision.
Cambridge university press, 2004.

