- 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  $x_n, x'_n$  of corresponding points in two images (n = 1, ..., N)







#### 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 1. The Direct Linear Transformation Algorithm



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

$$x'_{n} \stackrel{!}{=} \hat{x}'_{n} := Hx_{n}, \quad n = 1, \dots, N$$
$$= \begin{pmatrix} x_{n}^{T} & 0^{T} & 0^{T} \\ 0^{T} & x_{n}^{T} & 0^{T} \\ 0^{T} & 0^{T} & x_{n}^{T} \end{pmatrix} h, \quad h := \operatorname{vect}(H) := \begin{pmatrix} H_{1,1} \\ H_{1,2} \\ H_{1,3} \\ H_{2,1} \\ \vdots \\ H_{3,3} \end{pmatrix}$$

Homogeneous coordinates:

$$x'_{n,i} : x'_{n,j} = \hat{x}'_{n,i} : \hat{x}'_{n,j}, \quad \forall i, j \in \{1, 2, 3\}, i \neq j$$
  
$$x'_{n,i} \hat{x}'_{n,j} - x'_{n,j} \hat{x}'_{n,i} = 0, \quad \text{and one equation is linear dependent}$$
  
$$\rightsquigarrow x'_{n} \stackrel{!}{=} \underbrace{\begin{pmatrix} 0^{T} & -x'_{n,3} x_{n}^{T} & x'_{n,2} x_{n}^{T} \\ x'_{n,3} x_{n}^{T} & 0^{T} & -x'_{n,1} x_{n}^{T} \end{pmatrix}}_{=:A(x_{n},x'_{n})} h$$

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

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

$$A(x_n, x'_n)h \stackrel{!}{=} 0, \quad n = 1, \dots, N$$

$$\underbrace{\begin{pmatrix} A(x_1, x'_1) \\ A(x_2, x'_2) \\ \vdots \\ A(x_N, x'_N) \end{pmatrix}}_{=:A(x, x')}h = 0$$

- 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

Computer Vision 1. The Direct Linear Transformation Algorithm

#### More than 4 Points & Noise: Overdetermined

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

Relax the objective Ah = 0 to

$$\underset{h:||h||=1}{\operatorname{arg\,min}} \frac{||Ah||}{||h||} = \underset{h}{\operatorname{arg\,min}} \frac{||Ah||}{||h||}$$

= (normed) eigenvector to smallest eigenvalue

and solve via SVD:

$$egin{aligned} A^{\mathsf{T}}A &= USU^{\mathsf{T}}, \quad S = ext{diag}(s_1,\ldots,s_9), s_i \geq s_{i+1} orall i, UU^{\mathsf{T}} = I \ h &:= U_{9,.} \end{aligned}$$





## 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
$$(x_1, x'_1, x_2, x'_2, \dots, x_N, x'_N \in \mathbb{P}^2)$$
  
2:  $A := \begin{pmatrix} A(x_1, x'_1) \\ A(x_2, x'_2) \\ \vdots \\ A(x_N, x'_N) \end{pmatrix} = \begin{pmatrix} 0^T & -x'_{1,3}x_1^T & x'_{1,2}x_1^T \\ x'_{1,3}x_1^T & 0^T & -x'_{1,1}x_1^T \\ 0^T & -x'_{2,3}x_2^T & x'_{2,2}x_2^T \\ x'_{2,3}x_2^T & 0^T & -x'_{2,1}x_2^T \\ \vdots \\ 0^T & -x'_{N,3}x_N^T & x'_{N,2}x_N^T \\ x'_{N,3}x_N^T & 0^T & -x'_{N,1}x_N^T \end{pmatrix}$ 

3: 
$$(U, S) := SVD(A^T A)$$
  
4:  $h := U_0$ 

5: **return** 
$$H := \begin{pmatrix} h_{1:3} \\ h_{4:6} \\ h_{7:9} \end{pmatrix}$$

Note: Do not use this unnormalized version of DLT, but the one in section 3.





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 2. Error Functions

## Algebraic Distance

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

$$\begin{split} \ell_{\mathsf{alg}}(H; x, x') &:= ||A(x', x)h||^2 \\ &= ||\begin{pmatrix} 0^T & -x'_3 x^T & x'_2 x^T \\ x'_3 x^T & 0^T & -x'_1 x^T \end{pmatrix} h||^2 \\ &= ||\begin{pmatrix} -x'_3 \hat{x}'_2 + x'_2 \hat{x}'_3 \\ x'_3 \hat{x}'_1 - x'_1 \hat{x}'_3 \end{pmatrix} ||^2 \\ &= d_{\mathsf{alg}}(x', \hat{x}') \end{split}$$

with

$$d_{alg}(x,y) := \sqrt{a_1^2 + a_2^2}, \quad (a_1, a_2, a_3)^T = x \times y$$





#### Geometric Distances: Transfer Errors Transfer Error in One Image (2nd image):

$$\ell_{\text{trans1}}(H; x, x') := d(x', Hx)^2 = d(x', \hat{x}')^2$$

with Euclidean distance in inhomogeneous coordinates

$$egin{aligned} d(x,y) &:= \sqrt{(x_1/x_3-y_1/y_3)^2 + (x_2/x_3-y_2/y_3)^2} \ &= \sqrt{1/(x_3y_3)} \, d_{\mathsf{alg}}(x,y) \end{aligned}$$

 ▶ DLT/algebraic error equals geometric error for affine transformations (x<sub>3</sub> = y<sub>3</sub> = 1)

#### Symmetric Transfer Error:

$$\ell_{\text{strans}}(H; x, x') := d(x, H^{-1}x')^2 + d(x', Hx)^2$$
$$= d(x, \hat{x})^2 + d(x', \hat{x}')^2, \quad \hat{x} := H^{-1}x'$$

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'<sub>n</sub> in the 2nd image are distributed Gaussian around true values Hx<sub>n</sub>:

$$p(x'_n \mid Hx_n, \sigma^2) = \frac{1}{2\pi\sigma^2} e^{-d(x'_n, Hx_n)^2/(2\sigma^2)}$$

log-likelihood for Transfer Error in One Image:

$$p(H \mid x_{1:N}, x'_{1:N}) = \frac{p(x_{1:N}, x'_{1:N} \mid H)p(H)}{p(x_{1:N}, x'_{1:N})}$$
Bayes  

$$\propto p(x_{1:N}, x'_{1:N} \mid H)p(H) \propto p(x'_{1:N} \mid H, x_{1:N})p(H)$$

$$= p(H) \prod_{n=1}^{N} p(x'_n \mid H, x_n) \propto \prod_{n=1}^{N} p(x'_n \mid H, x_n)$$

$$\log p(H \mid x_{1:N}, x'_{1:N}) \propto -\sum_{n=1}^{N} d(x'_n, Hx_n)^2 = \text{transfer error}$$

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

#### 9 / 32







#### Reprojection Error

 additionally to projectivity H, also find noise-free / perfectly matching pairs x̂, x̂':

minimize 
$$\ell_{rep}(H, \hat{x}_1, \hat{x}'_1, \dots, \hat{x}_N, \hat{x}'_N) := \sum_{n=1}^N d(x_n, \hat{x}_n)^2 + d(x'_n, \hat{x}'_n)^2$$

w.r.t.

 $\hat{x}'_n = H\hat{x}_n, \quad n = 1, \dots, N$ 

over

 $H, \hat{x}_1, \hat{x}'_1, \ldots, \hat{x}_N, \hat{x}'_N$ 

#### **Reprojection Error**

$$\ell_{\mathsf{rep}}(H, \hat{x}, \hat{x}'; x, x') := d(x, \hat{x})^2 + d(x', \hat{x}')^2, \text{ with } \hat{x}' = H\hat{x}$$

analogue probabilistic interpretation:

#### • measurements x, x' are Gaussian around true values $\hat{x}, \hat{x}'$

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

Computer Vision 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<sub>n</sub>, x'<sub>n</sub>,
   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'

before we apply the estimation method.

- Corresponding points now will be  $\tilde{x}_n := Tx_n, \tilde{x}'_n := T'x'_n$
- Let  $\tilde{H}$  be the projectivity estimated by the method applied to  $\tilde{x}_n, \tilde{x}'_n$ .
- ▶ Is it guaranteed that H and  $\tilde{H}$  are "the same" (equivalent) ?

$$\tilde{H} \stackrel{?}{=} T' H T^{-1}$$

This may depend on the class of projectivities allowed for T, T'.
 at least invariance under similarities would be useful !

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

Computer Vision 3. Transformation Invariance and Normalization

## DLT is not Invariant under Similarities

 If T' is a similarity transformation with scale factor s and T any projectivity, then one can show

$$|| ilde{A} ilde{h}|| = s||Ah||$$

- But solutions H and H̃ 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:  $\tilde{A} := A(\tilde{x}_{\cdot}, \tilde{x}'_{\cdot}), \tilde{h} := \operatorname{vect}(\tilde{H})$ 





# Transfer/Reprojection Errors are Invariant under Similarities

► If *T*′ is Euclidean:

$$d(\tilde{x}'_{n}, \tilde{H}\tilde{x}_{n})^{2} = d(T'x'_{n}, T'HT^{-1}Tx_{n})^{2}$$
  
= $x'_{n}T'^{T}T'HT^{-1}Tx_{n} = x'_{n}Hx_{n} = d(x'_{n}, Hx_{n})^{2}$ 

• If T' is a similarity with scale factor s:

$$d(\tilde{x}'_{n}, \tilde{H}\tilde{x}_{n})^{2} = d(T'x'_{n}, T'HT^{-1}Tx_{n})^{2}$$
  
=  $x'_{n}T'^{T}T'HT^{-1}Tx_{n} = x'_{n}s^{2}Hx_{n} = s^{2}d(x'_{n}, Hx_{n})^{2}$ 

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

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

Computer Vision 3. Transformation Invariance and Normalization

## **DLT** with Normalization

- Image coordinates of corresponding points are usually finite:
   x = (x<sub>1</sub>, x<sub>2</sub>, 1)<sup>T</sup>,
   thus have different scale (100, 100, 1) when measured in pixels.
- Therefore, entries in A(x, x') will have largely different scale:

$$A(x,x') = \begin{pmatrix} 0^{T} & -x'_{3}x^{T} & x'_{2}x^{T} \\ x'_{3}x^{T} & 0^{T} & -x'_{1}x^{T} \end{pmatrix} = \begin{pmatrix} 0^{T} & -x^{T} & x'_{2}x^{T} \\ x^{T} & 0^{T} & -x'_{1}x^{T} \end{pmatrix}$$

• some in 100s  $(x^T)$ , some in 10.000s  $(x_2'x^T, -x_1'x^T)$ 





#### **DLT** with Normalization

• normalize x:

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

with

$$\mu(x_{.}) := \frac{1}{N} \sum_{n=1}^{N} x_n$$
  
$$\tau(x_{.}) := \frac{1}{N} \sum_{n=1}^{N} d(x_n - \mu(x_{.}), 0)$$

avg. distance to centroic

centroid/mear

► afterwards:

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

► Normalization is a similarity transform:  $T := T_{\text{norm}}(x_{.}) := \begin{pmatrix} \sqrt{2}/\tau(x_{.})I & -\mu(x_{.})\sqrt{2}/\tau(x_{.}) \\ 0 & 1 \end{pmatrix}$ 

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

Computer Vision 3. Transformation Invariance and Normalization

# DLT with Normalization / Algorithm

#### 1: procedure

EST-2D-PROJECTIVITY-DLTN
$$(x_1, x'_1, x_2, x'_2, \dots, x_N, x'_N \in \mathbb{P}^2)$$
  
2:  $T := T_{norm}(x_.) := \begin{pmatrix} \sqrt{2}/\tau(x_.)I & -\mu(x_.)\sqrt{2}/\tau(x_.) \\ 0 & 1 \end{pmatrix}$   
3:  $T' := T_{norm}(x'_.) := \begin{pmatrix} \sqrt{2}/\tau(x'_.)I & -\mu(x'_.)\sqrt{2}/\tau(x'_.) \\ 0 & 1 \end{pmatrix}$   
4:  $\tilde{x}_n := Tx_n \quad \forall n = 1, \dots, N$   $\triangleright$  normalize  $x_n$   
5:  $\tilde{x}'_n := T'x'_n \quad \forall n = 1, \dots, N$   $\triangleright$  normalize  $x'_n$   
6:  $\tilde{H} :=$  est-2d-projectivity-dlt $(\tilde{x}_1, \tilde{x}'_1, \tilde{x}_2, \tilde{x}'_2, \dots, \tilde{x}_N, \tilde{x}'_N)$   
7:  $H := T'^{-1}\tilde{H}T$   $\triangleright$  unnormalize  $\tilde{H}$ 

8: return H





- 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
  - Inear 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** $f : \mathbb{R}^M \to \mathbb{R}$

a) transfer distance in one image:

minimize 
$$f(H) := \sum_{n=1}^{N} d(x'_n, Hx_n)^2$$

b) symmetric transfer distance: minimize  $f(H) := \sum_{n=1}^{N} d(x'_n, Hx_n)^2 + d(x_n, H^{-1}x'_n)^2$ 

c) reconstruction loss:

minimize 
$$f(H, \hat{x}_{1:N}) := \sum_{n=1}^{N} d(x_n, \hat{x}_n)^2 + d(x'_n, H\hat{x}_n)^2$$

- $x_n, x'_n$  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 := 2N + 9 parameters / variables
   ▶ allowing only finite points for x̂<sub>n</sub>

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

Computer Vision 4. Iterative Minimization Methods

# 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

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

a) transfer distance in one image:

minimize 
$$f(H) := \sum_{n=1}^{N} d(x'_n, Hx_n)^2$$
  
 $= e(H)^T e(H),$   
 $e(H) := \begin{pmatrix} x'_{1,1}/x'_{1,3} - (Hx_1)_1/(Hx_1)_3 \\ x'_{1,2}/x'_{1,3} - (Hx_1)_2/(Hx_1)_3 \\ \vdots \\ x'_{N,1}/x'_{N,3} - (Hx_N)_1/(Hx_N)_3 \\ x'_{N,2}/x'_{N,3} - (Hx_N)_2/(Hx_N)_3 \end{pmatrix}$ 







b) symmetric transfer distance:

minimize 
$$f(H) := \sum_{n=1}^{N} d(x'_n, Hx_n)^2 + d(x_n, H^{-1}x'_n)^2 = e(H)^T e(H),$$
  

$$e(H) := \begin{pmatrix} x'_{1,1}/x'_{1,3} - (Hx_1)_1/(Hx_1)_3 \\ x'_{1,2}/x'_{1,3} - (Hx_1)_2/(Hx_1)_3 \\ \vdots \\ x'_{N,1}/x'_{N,3} - (Hx_N)_1/(Hx_N)_3 \\ x'_{N,2}/x'_{N,3} - (Hx_N)_2/(Hx_N)_3 \\ x_{1,1}/x_{1,3} - (H^{-1}x'_1)_1/(H^{-1}x'_1)_3 \\ \vdots \\ x_{N,1}/x_{N,3} - (H^{-1}x'_N)_1/(H^{-1}x'_N)_3 \\ \vdots \\ x_{N,2}/x_{N,3} - (H^{-1}x'_N)_2/(H^{-1}x'_N)_3 \end{pmatrix}$$

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

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

c) reconstruction loss:

minimize 
$$f(H, \hat{x}_{1:N}) := \sum_{n=1}^{N} d(x_n, \hat{x}_n)^2 + d(x'_n, H\hat{x}_n)^2 = e(H)^T e(H),$$
  

$$e(H) := \begin{pmatrix} x'_{1,1}/x'_{1,3} - (H\hat{x}_1)_1/(H\hat{x}_1)_3 \\ x'_{1,2}/x'_{1,3} - (H\hat{x}_1)_2/(H\hat{x}_1)_3 \\ \vdots \\ x'_{N,1}/x'_{N,3} - (H\hat{x}_N)_1/(H\hat{x}_N)_3 \\ x'_{N,2}/x'_{N,3} - (H\hat{x}_N)_2/(H\hat{x}_N)_3 \\ x_{1,1}/x_{1,3} - \hat{x}_{1,1} \\ x_{1,2}/x_{1,3} - \hat{x}_{1,2} \\ \vdots \\ x_{N,1}/x_{N,3} - \hat{x}_{N,1} \end{pmatrix}$$

 $\sum_{\text{Lars Schmidt-Thieme, Information Systems and Machine Learning Lab (ISMLL), University of Hildesheim, Germany} /$ 







Minimizing f (I): Gradient Descent To minimize  $f : \mathbb{R}^M \to \mathbb{R}$  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<sup>(t)</sup> at x<sup>(t)</sup>
— direction where f decreases —
the gradient of f:

$$d^{(t)} := -g^{(t)} := -\nabla_x f|_{x^{(t)}} := -(\frac{\partial f}{\partial x_m}(x^{(t)}))_{m=1,\dots,M}$$

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 !

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

Computer Vision 4. Iterative Minimization Methods

Minimizing f(I): Gradient Descent w. Steplength Control To minimize  $f : \mathbb{R}^M \to \mathbb{R}$  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<sup>(t)</sup> at x<sup>(t)</sup>
— direction where f decreases —
the gradient of f:

$$d^{(t)} := -g^{(t)} := -\nabla_x f|_{x^{(t)}} := -(\frac{\partial f}{\partial x_m}(x^{(t)}))_{m=1,...,M}$$

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

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

4. moves a step into the descent direction:

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

# Minimizing f(I): Gradient Descent / Algorithm



1: procedure MIN-GD( $f : \mathbb{R}^M \to \mathbb{R}, x_0 \in \mathbb{R}^M, \nabla_x f : \mathbb{R}^M \to \mathbb{R}^M, \epsilon \in \mathbb{R}^+$ ) 2:  $x := x_0$ do 3:  $d := -\nabla_{\mathbf{x}} f|_{\mathbf{x}}$ 4:  $\alpha := 1$ 5: while  $f(x + \alpha d) \ge f(x)$  do 6:  $\alpha := \alpha/2$ 7:  $x := x + \alpha d$ 8: while  $||d|| > \epsilon$ 9: return x 10:

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

Computer Vision 4. Iterative Minimization Methods

## Minimizing f (II): Newton

The Newton algorithm computes a better descent direction:

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

$$egin{aligned} f(x+d) &pprox ilde{f}(d) := f(x^{(t)}) + 
abla_x f|_{x^{(t)}}^T d + rac{1}{2} d^T 
abla_x^2 f|_{x^{(t)}}^T d \ &= f(x^{(t)}) + g_{x^{(t)}}^T d + rac{1}{2} d^T H_{x^{(t)}} d \end{aligned}$$

where

$$\nabla_x^2 f|_x := H_x := (\frac{\partial^2 f}{\partial x_m \partial x_k})_{m,k=1,\dots,M}$$
 Hessian of  $f$ 

the approximation attains its minimum at

$$0 \stackrel{!}{=} \nabla_d \tilde{f}(d) = g_{x(t)} + H_{x(t)}d$$
$$H_{x(t)}d = -g_{x(t)}$$

solve this linear system of equations to find descent direction



24 /

# Minimizing f (II): Newton / Algorithm



1: procedure MIN-NEWTON $(f : \mathbb{R}^M \to \mathbb{R}, x_0 \in \mathbb{R}^M, \nabla_x f : \mathbb{R}^M \to \mathbb{R}^M, \nabla_x^2 f : \mathbb{R}^M \to \mathbb{R}^{M \times M}, \epsilon \in \mathbb{R}^+)$  $x := x_0$ 2: do 3:  $g := \nabla_x f|_x$ 4:  $H := \nabla_x^2 f|_x$ 5:  $d := \operatorname{solve}_d(Hd = -g)$ 6:  $\alpha := 1$ 7: while  $f(x + \alpha d) \ge f(x)$  do 8:  $\alpha := \alpha/2$ 9:  $x := x + \alpha d$ 10: while  $||d|| > \epsilon$ 11: return x

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

Computer Vision 4. Iterative Minimization Methods

# Minimizing $f = e^T e$ (I): Gauss-Newton

#### Gauss-Newton is

12:

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

$$\nabla_{x} f|_{x} = 2\nabla_{x} e|_{x}^{T} e(x)$$
  
$$\nabla_{x}^{2} f|_{x} = 2\nabla_{x} e|_{x}^{T} \nabla_{x} e|_{x} + 2\nabla_{x}^{2} e|_{x}^{T} e(x)$$

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

$$\nabla_x^2 e|_x \approx 0$$
  
$$\rightsquigarrow \quad \nabla_x^2 f|_x \approx 2\nabla_x e|_x^T \nabla_x e|_x$$



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



1:	procedure MIN-GAUSS-
	NEWTON $(f : \mathbb{R}^M \to \mathbb{R}, x_0 \in \mathbb{R}^M, \nabla_x e : \mathbb{R}^M \to \mathbb{R}^{N \times M}, \epsilon \in \mathbb{R}^+)$
2:	$x := x_0$
3:	do
4:	$J := \nabla_x e _x$
5:	$g := J^T e(x)$
6:	$H := J^T J$
7:	$d := \operatorname{solve}_d(Hd = -g)$
8:	lpha:=1
9:	while $f(x + \alpha d) \ge f(x)$ do
10:	lpha:=lpha/2
11:	$x := x + \alpha d$
12:	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



- 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

. . .





- 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

Computer Vision

## 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.

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

34 / 32