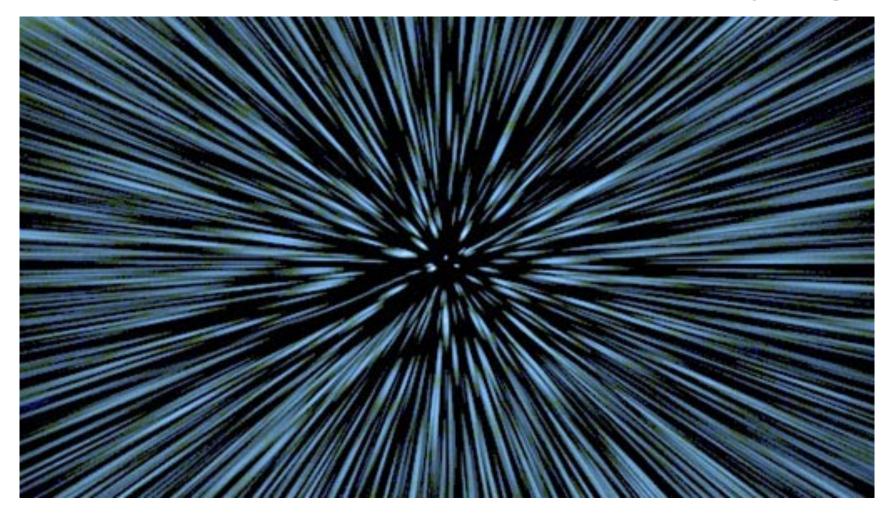
# 2D transformations (a.k.a. warping)



### Overview of today's lecture

- Reminder: image transformations.
- 2D transformations.
- Projective geometry 101.
- Transformations in projective geometry.
- Classification of 2D transformations.
- Determining unknown 2D transformations.
- Determining unknown image warps.

### Slide credits

Most of these slides were adapted from:

Kris Kitani (16-385, Spring 2017).

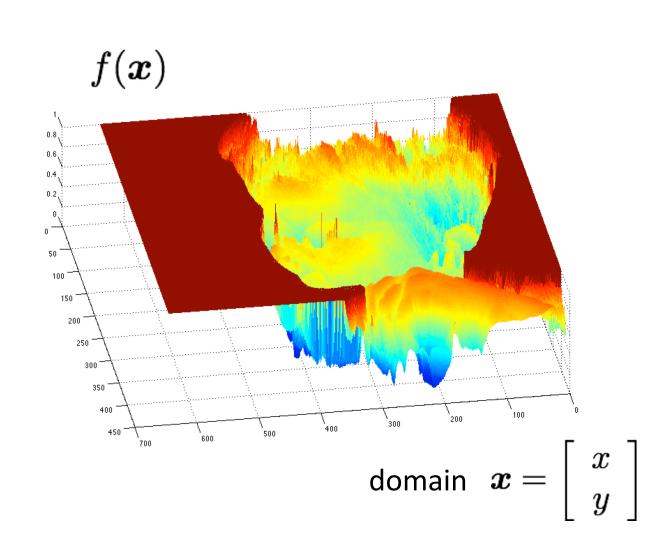
Reminder: image transformations

## What is an image?



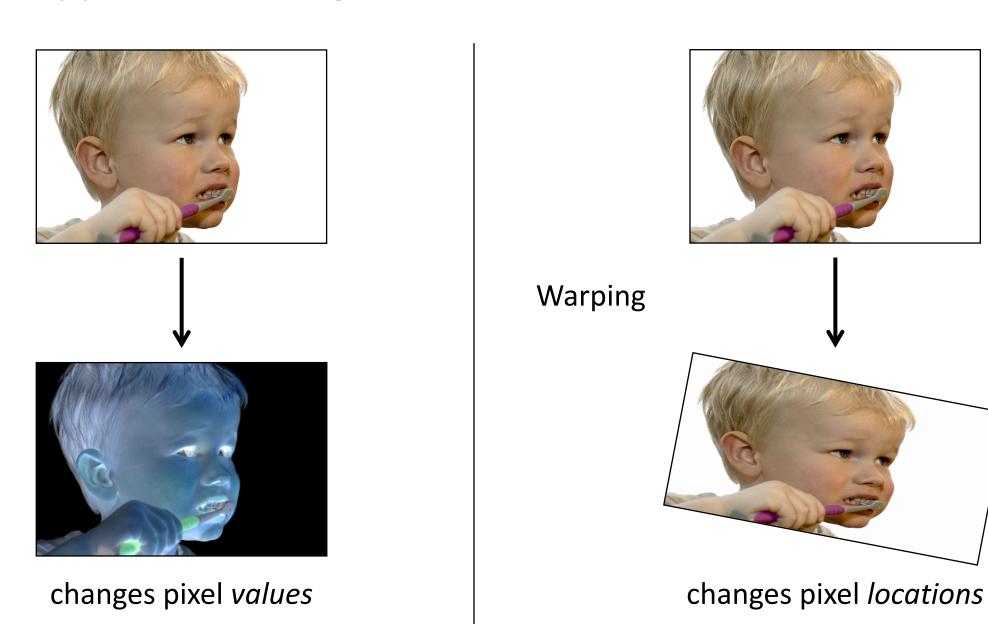
grayscale image

What is the range of the image function f?



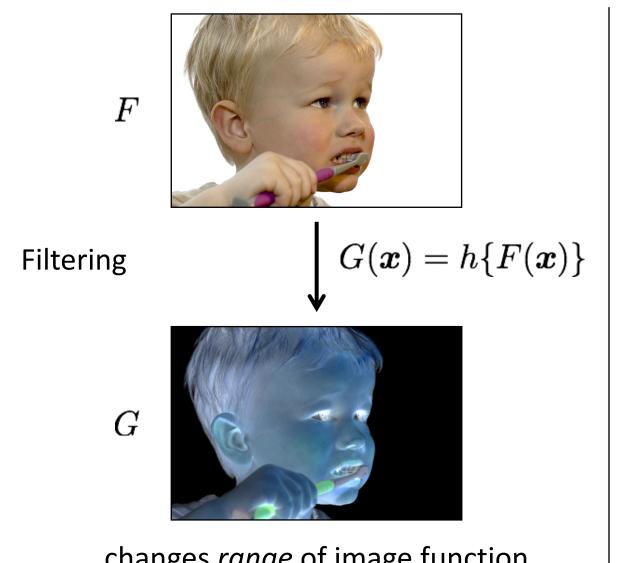
A (grayscale) image is a 2D function.

# What types of image transformations can we do?

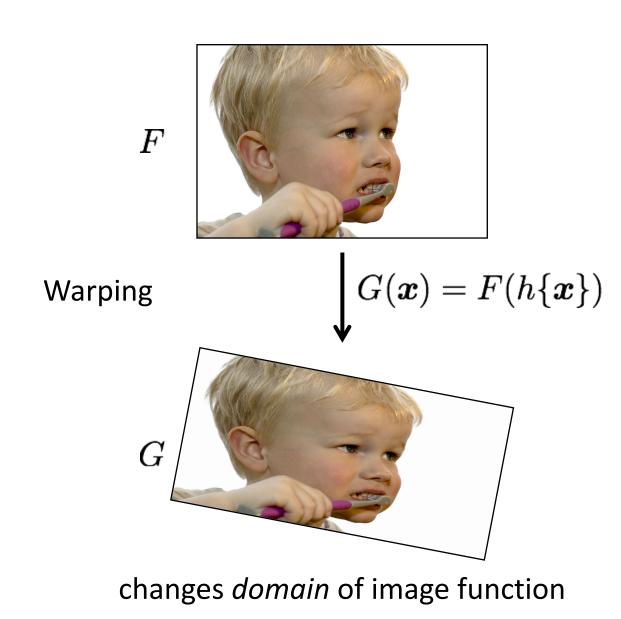


**Filtering** 

## What types of image transformations can we do?

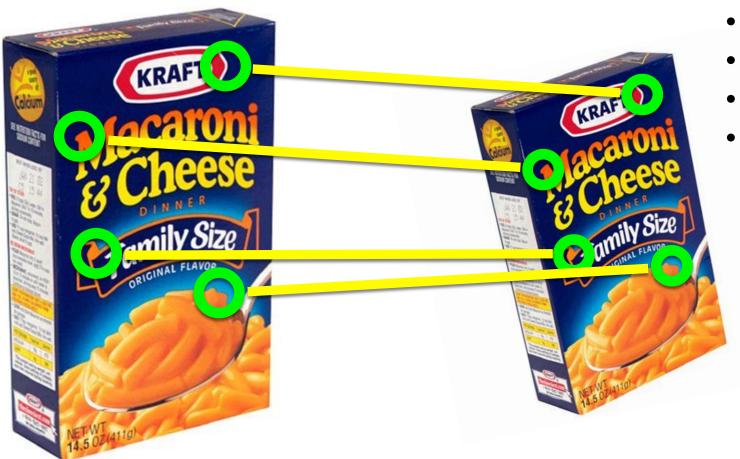


changes range of image function









- object recognition
- 3D reconstruction
- augmented reality
- image stitching

How do you compute the transformation?

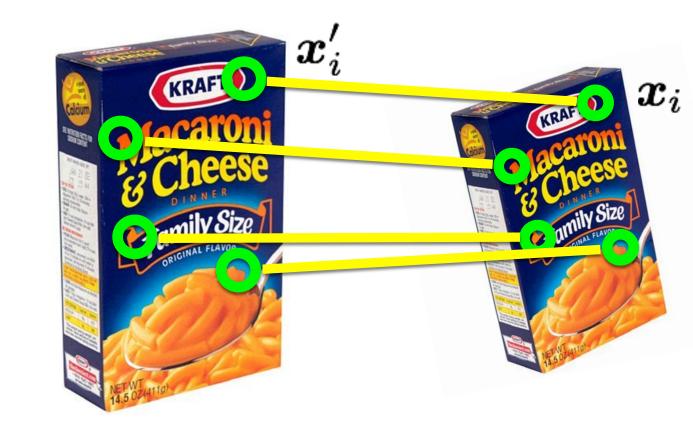
Given a set of matched feature points:

$$\{oldsymbol{x_i}, oldsymbol{x_i'}\}$$
 point in one point in the image other image

and a transformation:

$$oldsymbol{x}' = oldsymbol{f}(oldsymbol{x}; oldsymbol{p})$$
 transformation  $oldsymbol{\nearrow}$  parameters function

find the best estimate of the parameters



 $\boldsymbol{p}$ 

### 2D transformations

### 2D transformations



translation



rotation



aspect



affine



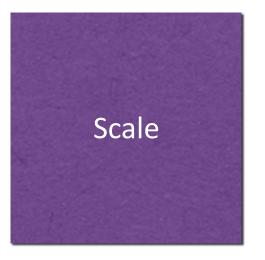
perspective



cylindrical

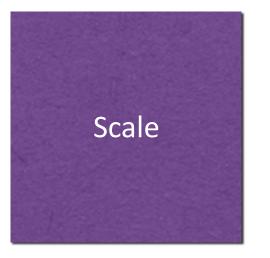


u



How would you implement scaling?

- Each component multiplied by a scalar
- Uniform scaling same scalar for each component



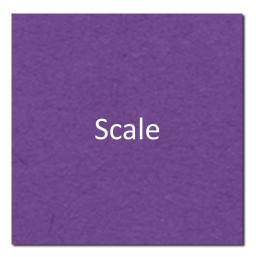
$$x' = ax$$

$$x' = ax$$
$$y' = by$$

What's the effect of using different scale factors?

- Each component multiplied by a scalar
- Uniform scaling same scalar for each component

y

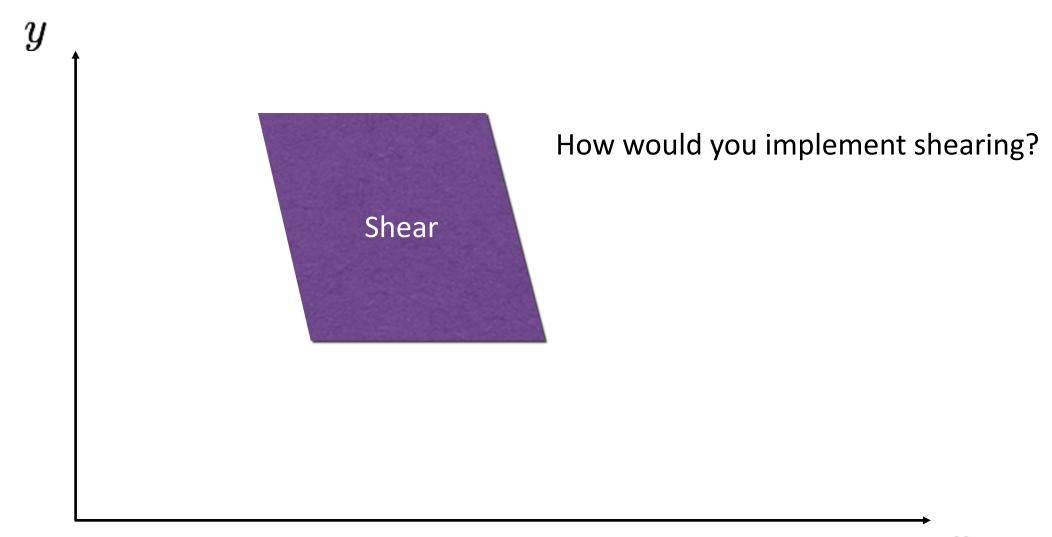


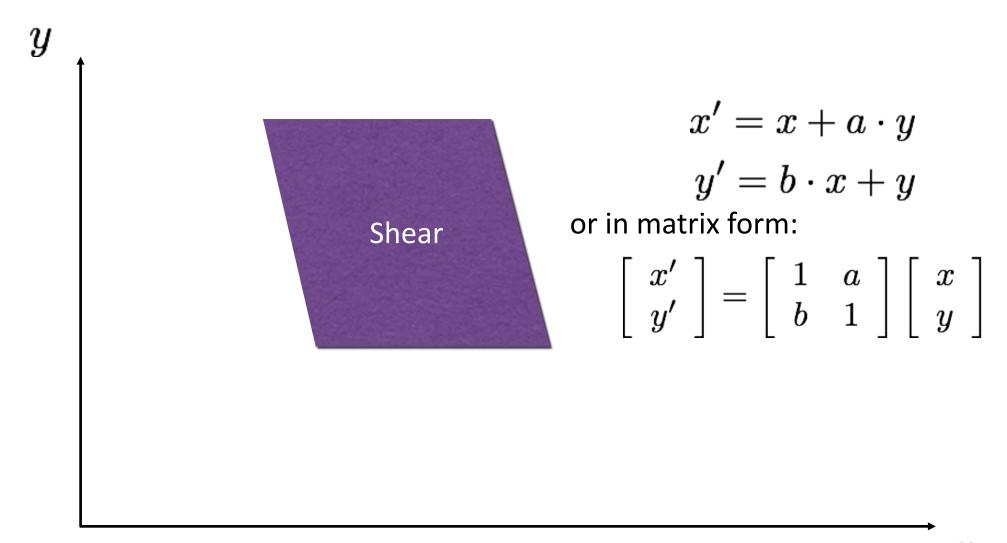
$$x' = ax$$
$$y' = by$$

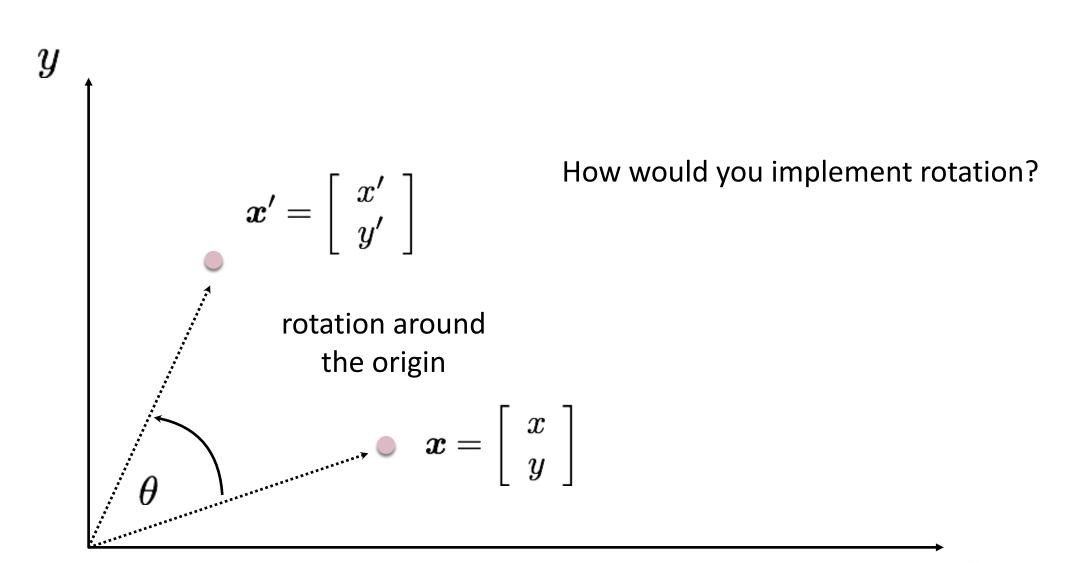
matrix representation of scaling:

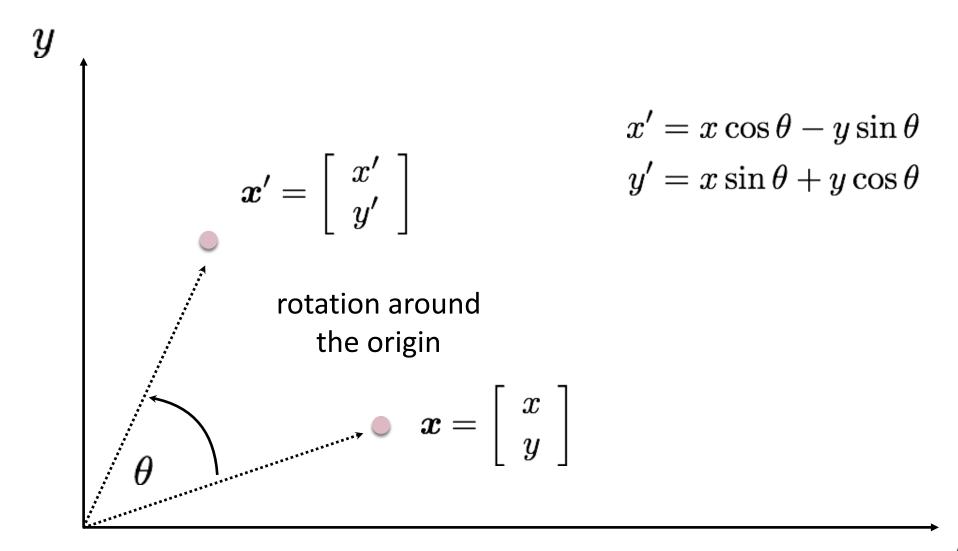
$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$
scaling matrix S

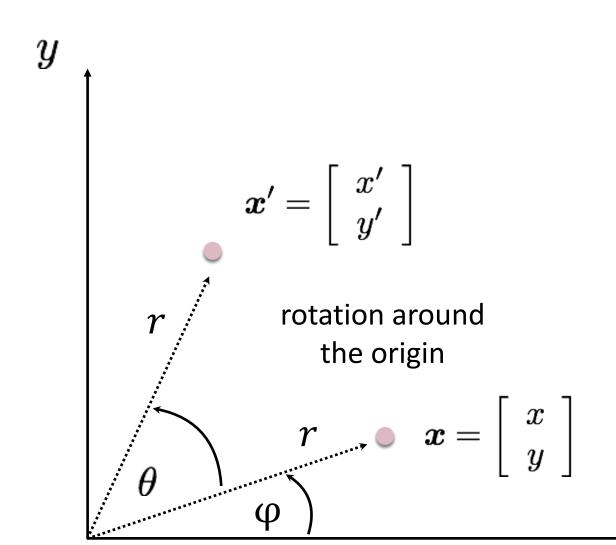
- Each component multiplied by a scalar
- Uniform scaling same scalar for each component











#### Polar coordinates...

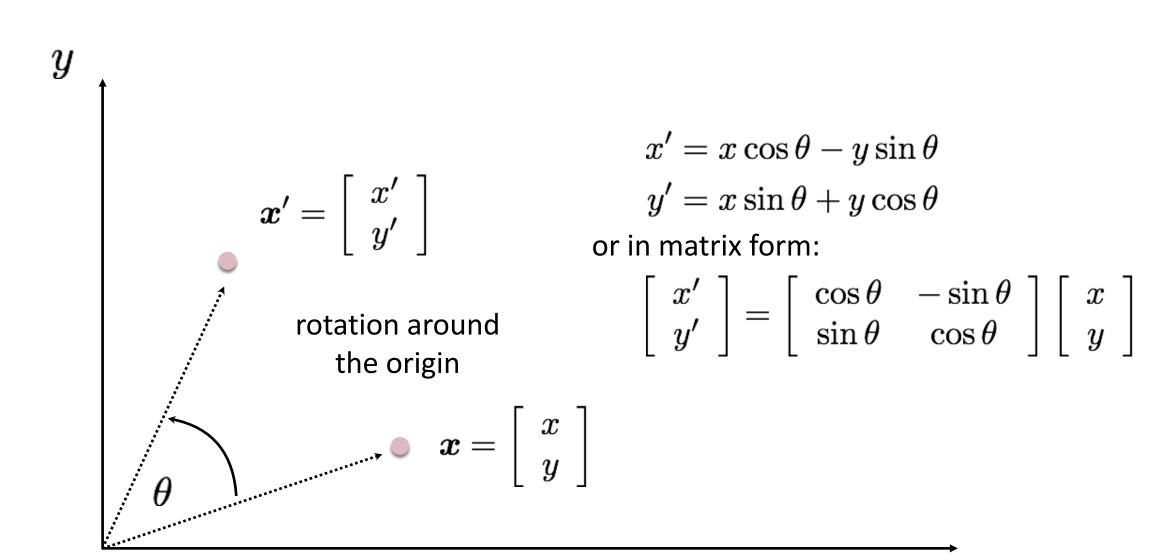
$$x = r \cos (\phi)$$
  
 $y = r \sin (\phi)$   
 $x' = r \cos (\phi + \theta)$   
 $y' = r \sin (\phi + \theta)$ 

#### Trigonometric Identity...

$$x' = r \cos(\phi) \cos(\theta) - r \sin(\phi) \sin(\theta)$$
  
 $y' = r \sin(\phi) \cos(\theta) + r \cos(\phi) \sin(\theta)$ 

#### Substitute...

$$x' = x \cos(\theta) - y \sin(\theta)$$
  
 $y' = x \sin(\theta) + y \cos(\theta)$ 



### 2D planar and linear transformations

$$x' = f(x; p)$$

$$\begin{bmatrix} x' \\ y' \end{bmatrix} = M \begin{bmatrix} x \\ y \end{bmatrix}$$
parameters  $p$  point  $x$ 

### 2D planar and linear transformations

Scale

$$\mathbf{M} = \left[egin{array}{ccc} s_x & 0 \ 0 & s_y \end{array}
ight]$$

Flip across y

$$\mathbf{M} = \left[ egin{array}{ccc} s_x & 0 \ 0 & s_y \end{array} 
ight] \qquad \mathbf{M} = \left[ egin{array}{ccc} -1 & 0 \ 0 & 1 \end{array} 
ight]$$

Rotate

$$\mathbf{M} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \qquad \mathbf{M} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$

Flip across origin

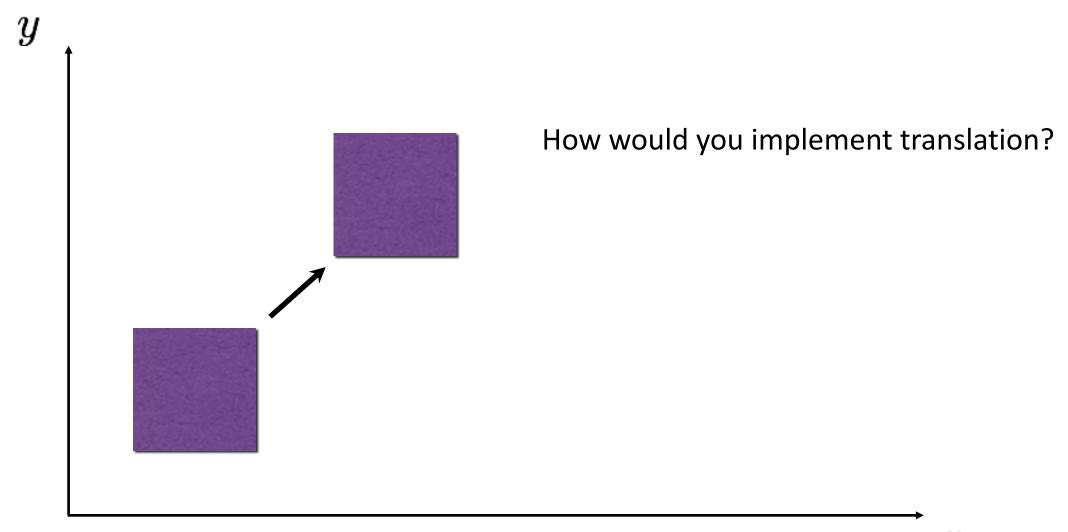
$$\mathbf{M} = \left| \begin{array}{cc} -1 & 0 \\ 0 & -1 \end{array} \right|$$

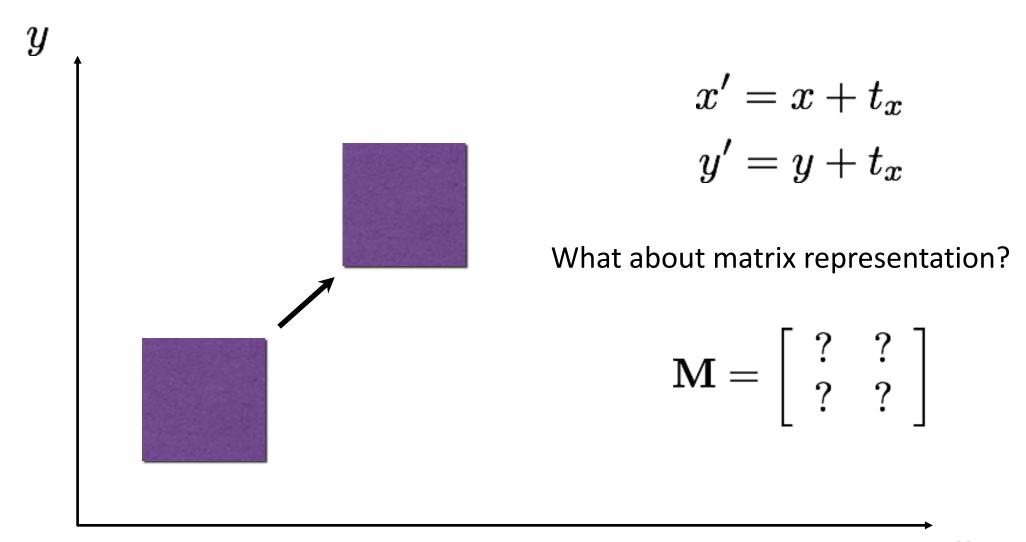
Shear

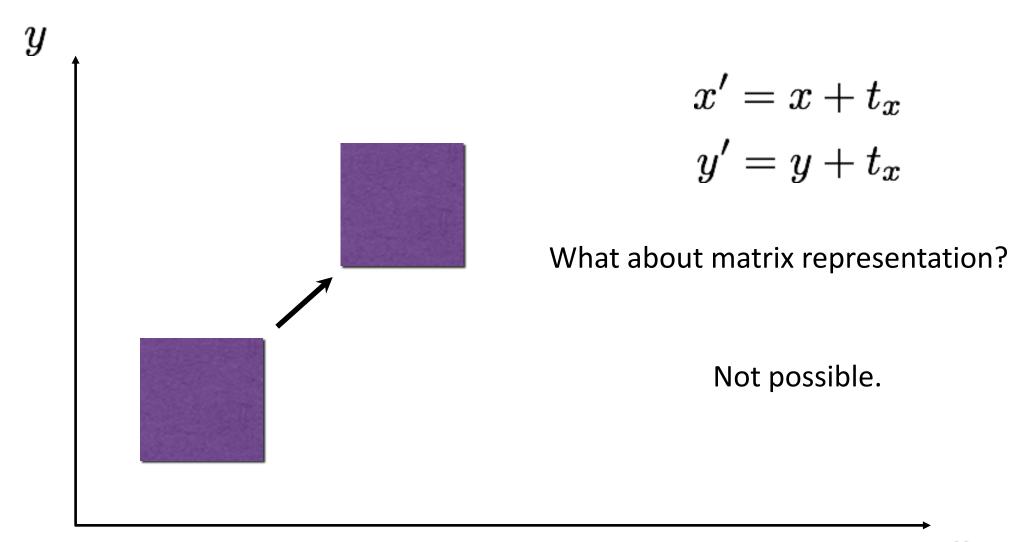
$$\mathbf{M} = \left[ egin{array}{ccc} 1 & s_x \ s_y & 1 \end{array} 
ight] \qquad \qquad \mathbf{M} = \left[ egin{array}{ccc} 1 & 0 \ 0 & 1 \end{array} 
ight]$$

Identity

$$\mathbf{M} = \left[ egin{array}{cc} 1 & 0 \ 0 & 1 \end{array} 
ight]$$







# Projective geometry 101

### Homogeneous coordinates

heterogeneous homogeneous coordinates coordinates

$$\begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow \begin{bmatrix} x \\ y \end{bmatrix}$$
 add a 1 here

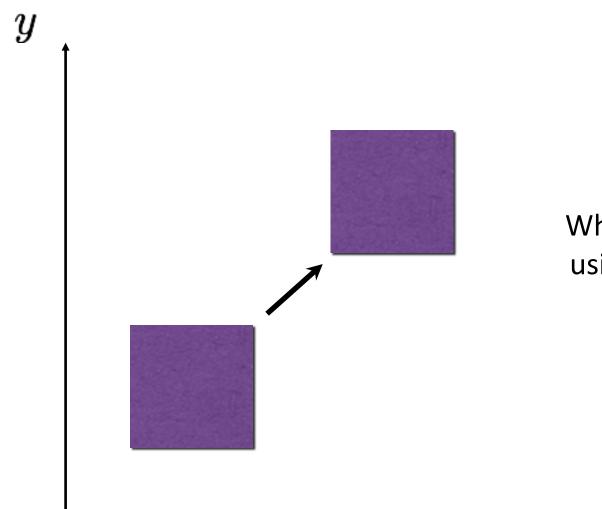
Represent 2D point with a 3D vector

### Homogeneous coordinates

heterogeneous homogeneous coordinates coordinates

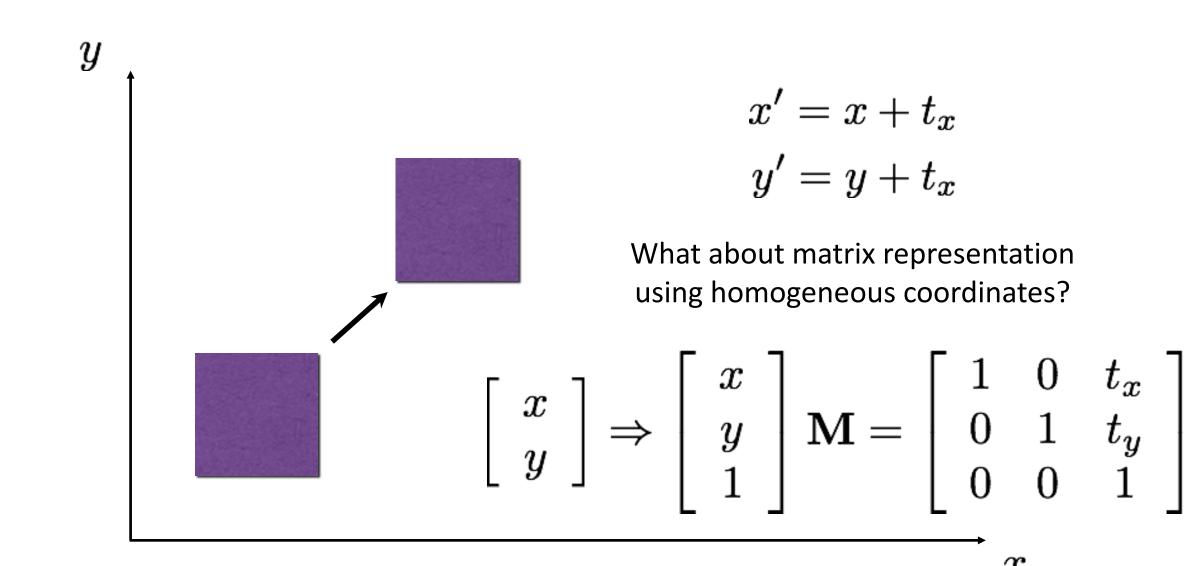
$$\begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow \begin{bmatrix} x \\ y \end{bmatrix} \stackrel{\text{def}}{=} \begin{bmatrix} ax \\ ay \\ a \end{bmatrix}$$

- Represent 2D point with a 3D vector
- 3D vectors are only defined up to scale



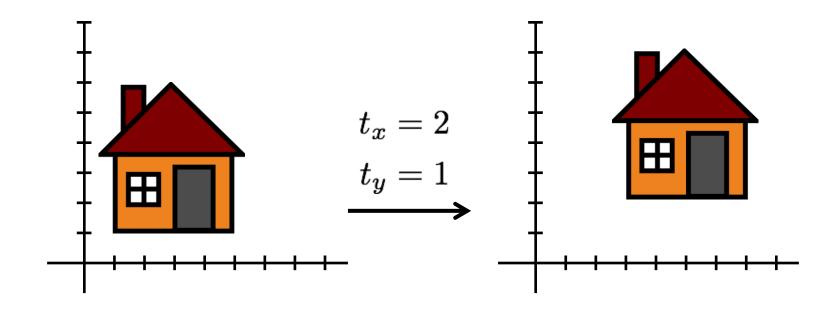
$$x' = x + t_x$$
$$y' = y + t_x$$

What about matrix representation using homogeneous coordinates?



# 2D translation using homogeneous coordinates

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} x + t_x \\ y + t_y \\ 1 \end{bmatrix}$$



# Homogeneous coordinates

#### Conversion:

heterogeneous → homogeneous

$$\left[\begin{array}{c} x \\ y \end{array}\right] \Rightarrow \left[\begin{array}{c} x \\ y \\ 1 \end{array}\right]$$

homogeneous → heterogeneous

$$\left[\begin{array}{c} x \\ y \\ w \end{array}\right] \Rightarrow \left[\begin{array}{c} x/w \\ y/w \end{array}\right]$$

scale invariance

Special points:

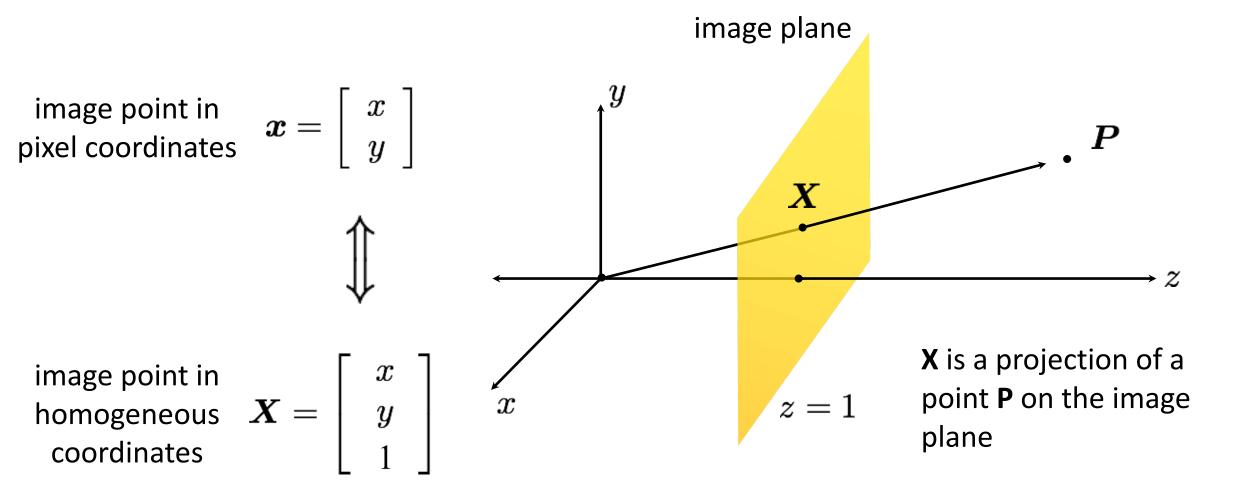
point at infinity

$$\left[ egin{array}{cccc} x & y & 0 \end{array} 
ight]$$

undefined

$$[\begin{array}{cccc}0&0&0\end{array}]$$

# Projective geometry



What does scaling **X** correspond to?

Transformations in projective geometry

Re-write these transformations as 3x3 matrices:

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} & & \\ &$$

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} & & \\ & & \\ & & \\ & & \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$
scaling

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} & & \\ & & \\ & & \\ & & \\ & & \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$
shearing

shearing

Re-write these transformations as 3x3 matrices:

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} & & \\ &$$

$$\begin{bmatrix} \mathbf{x}' \\ \mathbf{y}' \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{s}_{x} & 0 & 0 \\ 0 & \mathbf{s}_{y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix}$$
scaling

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} & & \\ & & \\ 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$
shearing

Re-write these transformations as 3x3 matrices:

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} & & \\ &$$

$$\begin{bmatrix} \mathbf{x}' \\ \mathbf{y}' \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{s}_{x} & 0 & 0 \\ 0 & \mathbf{s}_{y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix}$$
scaling

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & \beta_x & 0 \\ \beta_y & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$
shearing

Re-write these transformations as 3x3 matrices:

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

translation

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} \cos \Theta & -\sin \Theta & 0 \\ \sin \Theta & \cos \Theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

rotation

$$\begin{bmatrix} \mathbf{x'} \\ \mathbf{y'} \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{s}_{x} & 0 & 0 \\ 0 & \mathbf{s}_{y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix}$$
scaling

$$\begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & \beta_x & 0 \\ \beta_y & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

shearing

## Matrix composition

Transformations can be combined by matrix multiplication:

$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \begin{pmatrix} \begin{bmatrix} 1 & 0 & tx \\ 0 & 1 & ty \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos \Theta & -\sin \Theta & 0 \\ \sin \Theta & \cos \Theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} sx & 0 & 0 \\ 0 & sy & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ w \end{bmatrix}$$

$$\mathbf{p}' = \mathbf{P} = \mathbf{P} = \mathbf{P} = \mathbf{P}$$

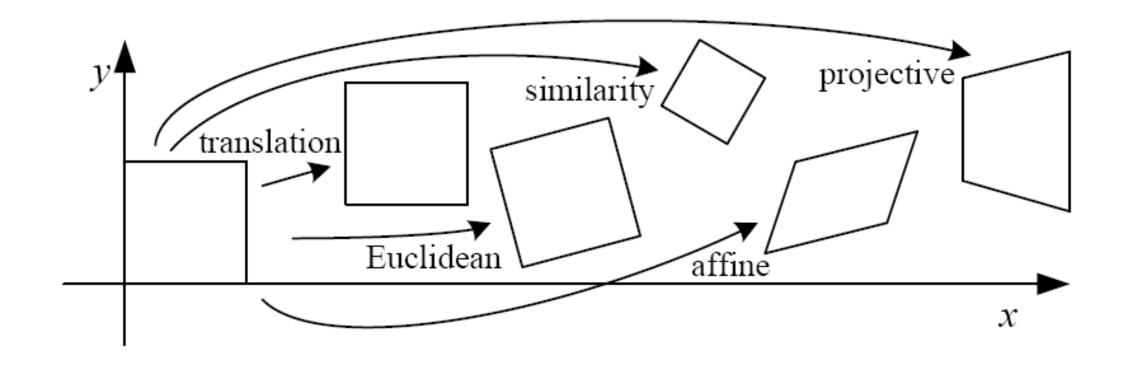
## Matrix composition

Transformations can be combined by matrix multiplication:

$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \begin{pmatrix} \begin{bmatrix} 1 & 0 & tx \\ 0 & 1 & ty \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos \Theta & -\sin \Theta & 0 \\ \sin \Theta & \cos \Theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} sx & 0 & 0 \\ 0 & sy & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ w \end{bmatrix}$$

$$\mathbf{p}' = \text{translation}(\mathbf{t}_{x}, \mathbf{t}_{y}) \qquad \text{rotation}(\theta) \qquad \text{scale}(\mathbf{s}, \mathbf{s}) \qquad \mathbf{p}$$

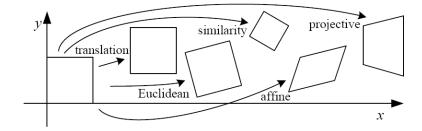
Does the multiplication order matter?



Name	Matrix	# D.O.F.
translation	$\left[egin{array}{c c} I & t \end{array} ight]$	?
rigid (Euclidean)	$\left[egin{array}{c c} oldsymbol{R} & t \end{array} ight]$	?
similarity	$\left[\begin{array}{c c} sR & t \end{array}\right]$	?
affine	$\left[egin{array}{c} oldsymbol{A} \end{array} ight]$	?
projective	$\left[egin{array}{c}  ilde{m{H}} \end{array} ight]$	?

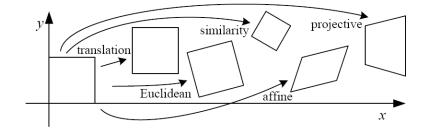
Translation: 
$$\begin{bmatrix} 1 & 0 & t_1 \\ 0 & 1 & t_2 \\ 0 & 0 & 1 \end{bmatrix}$$

How many degrees of freedom?



Euclidean (rigid): rotation + translation 
$$egin{bmatrix} r_1 & r_2 & r_3 \ r_4 & r_5 & r_6 \ 0 & 0 & 1 \ \end{bmatrix}$$

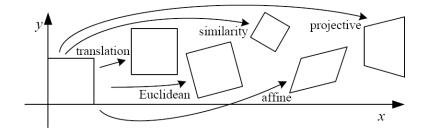
Are there any values that are related?



Euclidean (rigid): rotation + translation

$$egin{bmatrix} \cos heta & -\sin heta & r_3 \ \sin heta & \cos heta & r_6 \ 0 & 0 & 1 \end{bmatrix}$$

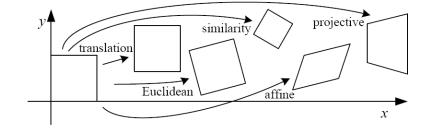
How many degrees of freedom?



which other matrix values will change if this increases?

Euclidean (rigid): rotation + translation

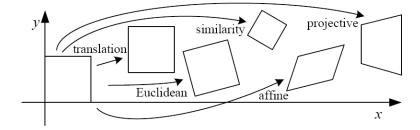
$$egin{bmatrix} \cos heta & -\sin heta & r_3 \ \sin heta & \cos heta & r_6 \ 0 & 0 & 1 \end{bmatrix}$$



what will happen to the image if this increases?

Euclidean (rigid): rotation + translation

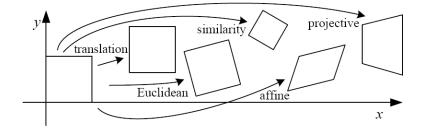
$$egin{bmatrix} lacksquare & \ \cos heta & -\sin heta & r_3 \ \sin heta & \cos heta & r_6 \ 0 & 0 & 1 \end{bmatrix}$$



what will happen to the image if this increases?

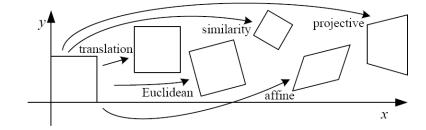
Euclidean (rigid): rotation + translation

$$\begin{bmatrix} \cos heta & -\sin heta & r_3 \ \sin heta & \cos heta & r_6 \ 0 & 0 & 1 \end{bmatrix}$$



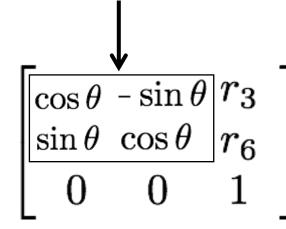
Similarity: uniform scaling + rotation + translation 
$$\begin{bmatrix} r_1 & r_2 & r_3 \\ r_4 & r_5 & r_6 \\ 0 & 0 & 1 \end{bmatrix}$$

Are there any values that are related?

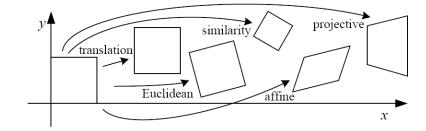




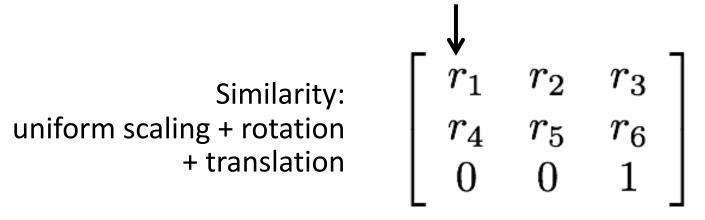
Similarity: uniform scaling + rotation + translation

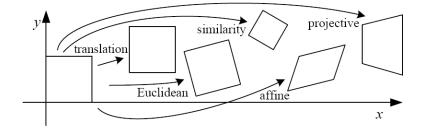


How many degrees of freedom?



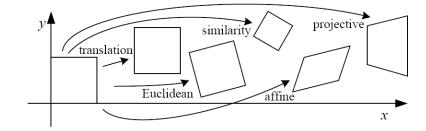
what will happen to the image if this increases?





Affine transform: uniform scaling + shearing + rotation + translation

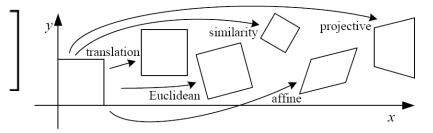
Are there any values that are related?



Affine transform: uniform scaling + shearing + rotation + translation 
$$\begin{bmatrix} a_1 & a_2 & a_3 \\ a_4 & a_5 & a_6 \\ 0 & 0 & 1 \end{bmatrix}$$

Are there any values that are related?

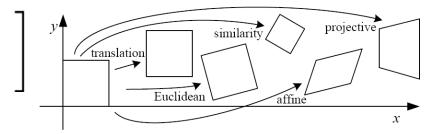
similarity shear 
$$\left[ egin{array}{ccc} sr_1 & sr_2 \ sr_3 & sr_4 \end{array} 
ight] \left[ egin{array}{ccc} 1 & h_1 \ h_2 & 1 \end{array} 
ight] = \left[ egin{array}{ccc} sr_1 + h_2 sr_2 & sr_2 + h_1 sr_1 \ sr_3 + h_2 sr_4 & sr_4 + h_1 sr_3 \end{array} 
ight]$$



Affine transform: uniform scaling + shearing + rotation + translation 
$$\begin{bmatrix} a_1 & a_2 & a_3 \\ a_4 & a_5 & a_6 \\ 0 & 0 & 1 \end{bmatrix}$$

How many degrees of freedom?

similarity shear 
$$\left[\begin{array}{cc} sr_1 & sr_2 \\ sr_3 & sr_4 \end{array}\right] \left[\begin{array}{cc} 1 & h_1 \\ h_2 & 1 \end{array}\right] = \left[\begin{array}{cc} sr_1 + h_2sr_2 & sr_2 + h_1sr_1 \\ sr_3 + h_2sr_4 & sr_4 + h_1sr_3 \end{array}\right]^{\frac{1}{p}}$$



### Affine transformations

#### Affine transformations are combinations of

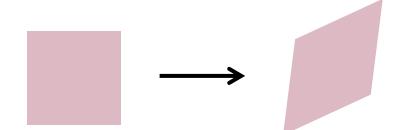
- arbitrary (4-DOF) linear transformations; and
- translations

$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \begin{bmatrix} a & b & c \\ d & e & f \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ w \end{bmatrix}$$

#### Properties of affine transformations:

- origin does not necessarily map to origin
- lines map to lines
- parallel lines map to parallel lines
- ratios are preserved
- compositions of affine transforms are also affine transforms

Does the last coordinate w ever change?



### Affine transformations

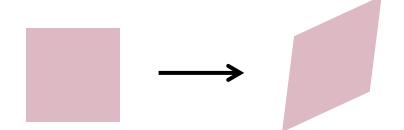
#### Affine transformations are combinations of

- arbitrary (4-DOF) linear transformations; and
- translations

$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \begin{bmatrix} a & b & c \\ d & e & f \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ w \end{bmatrix}$$

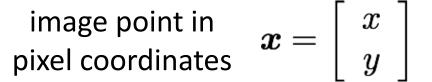
#### Properties of affine transformations:

- origin does not necessarily map to origin
- lines map to lines
- parallel lines map to parallel lines
- ratios are preserved
- compositions of affine transforms are also affine transforms



Nope! But what does that mean?

## How to interpret affine transformations here?

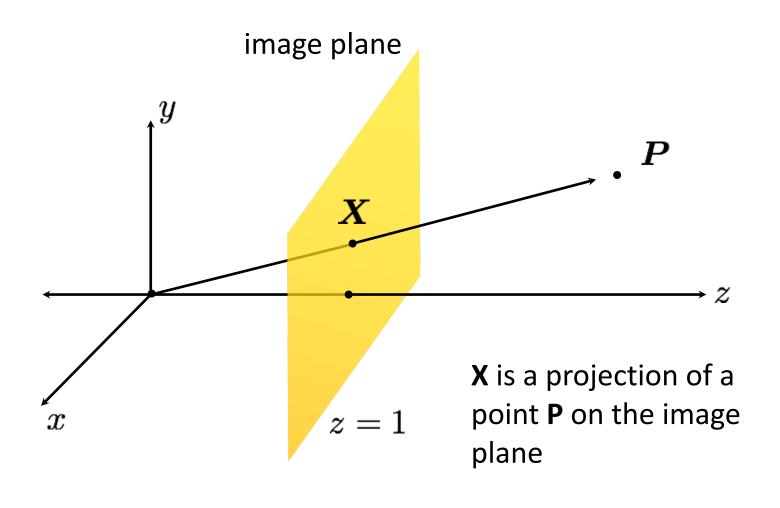


$$oldsymbol{x} = \left[egin{array}{c} x \ y \end{array}
ight]$$



image point in heterogeneous  $m{X} = \left[ \begin{array}{c} x \\ y \\ 1 \end{array} \right]$  coordinates

$$oldsymbol{X} = \left[ egin{array}{c} x \\ y \\ 1 \end{array} 
ight]$$



## Projective transformations (aka homographies)

Projective transformations are combinations of

- affine transformations; and
- projective wraps

Properties of projective transformations:

- origin does not necessarily map to origin
- lines map to lines
- parallel lines do not necessarily map to parallel lines
- ratios are not necessarily preserved
- compositions of projective transforms are also projective transforms

$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x \\ y \\ w \end{bmatrix}$$

How many degrees of freedom?



## Projective transformations (aka homographies)

Projective transformations are combinations of

- affine transformations; and
- projective wraps

Properties of projective transformations:

- origin does not necessarily map to origin
- lines map to lines
- parallel lines do not necessarily map to parallel lines
- ratios are not necessarily preserved
- compositions of projective transforms are also projective transforms

$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x \\ y \\ w \end{bmatrix}$$

8 DOF: vectors (and therefore matrices) are defined up to scale)



# How to interpret projective transformations here?

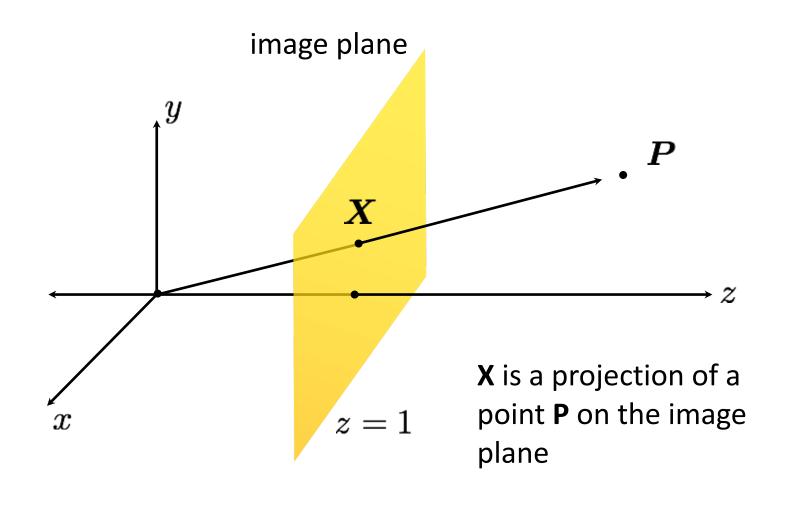
image point in  $oldsymbol{x} = \left| egin{array}{c} x \ y \end{array} \right|$  pixel coordinates

$$oldsymbol{x} = \left[egin{array}{c} x \ y \end{array}
ight]$$



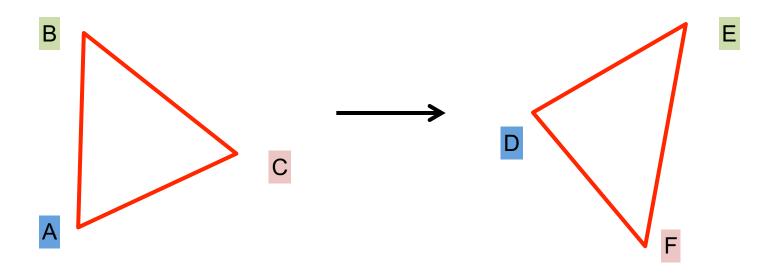
image point in heterogeneous  $oldsymbol{X} = \left[ egin{array}{c} x \\ y \\ 1 \end{array} \right]$ 

$$oldsymbol{X} = \left[ egin{array}{c} x \ y \ 1 \end{array} 
ight]$$



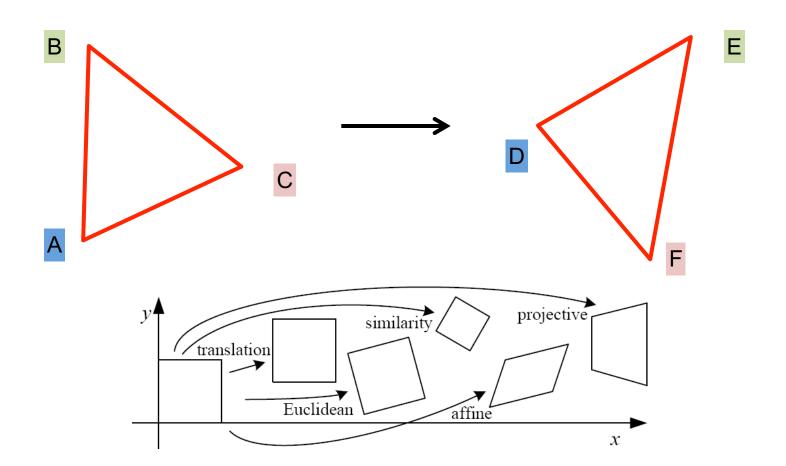
Determining unknown (affine) 2D transformations

Suppose we have two triangles: ABC and DEF.



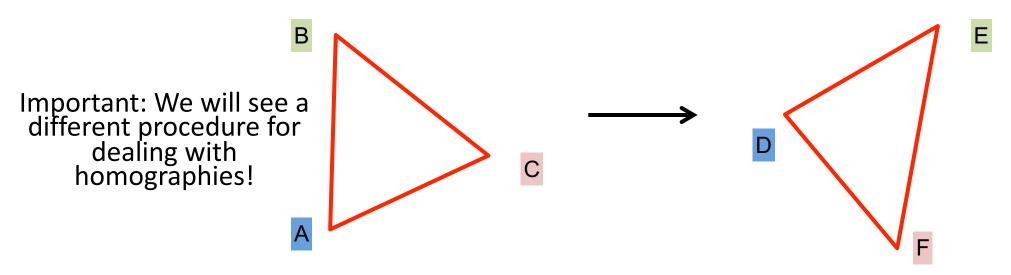
Suppose we have two triangles: ABC and DEF.

• What type of transformation will map A to D, B to E, and C to F?



Suppose we have two triangles: ABC and DEF.

- What type of transformation will map A to D, B to E, and C to F?
- How do we determine the unknown parameters?



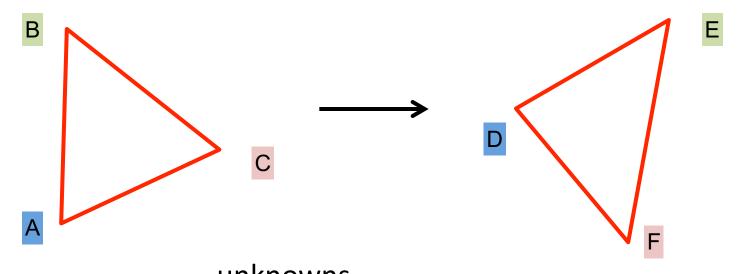
Affine transform: uniform scaling + shearing + rotation + translation

$$egin{array}{ccccc} a_1 & a_2 & a_3 \ a_4 & a_5 & a_6 \ 0 & 0 & 1 \ \end{array}$$

How many degrees of freedom do we have?

Suppose we have two triangles: ABC and DEF.

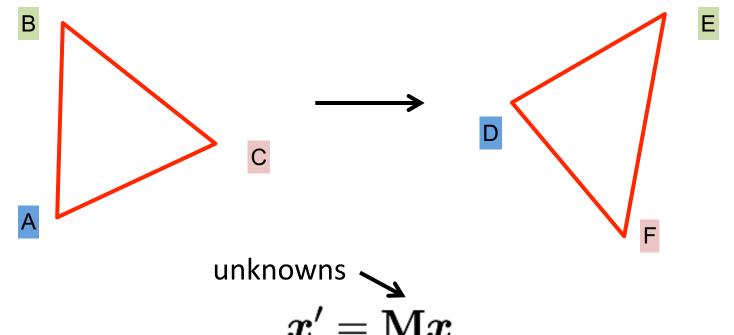
- What type of transformation will map A to D, B to E, and C to F?
- How do we determine the unknown parameters?



- unknowns  $\mathbf{x}' = \mathbf{M}\mathbf{x}$  point correspondences
- One point correspondence gives how many equations?
- How many point correspondences do we need?

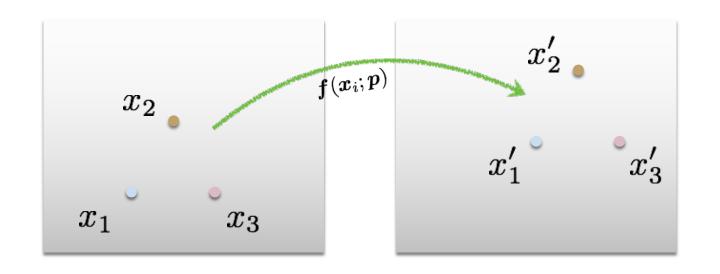
Suppose we have two triangles: ABC and DEF.

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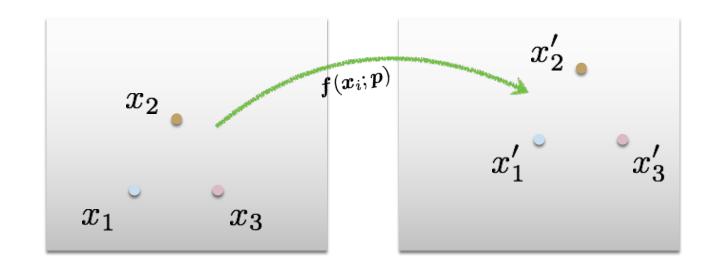
point correspondences

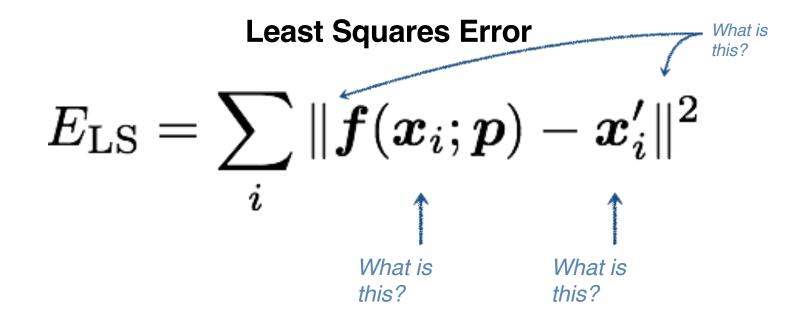
How do we solve this for **M**?

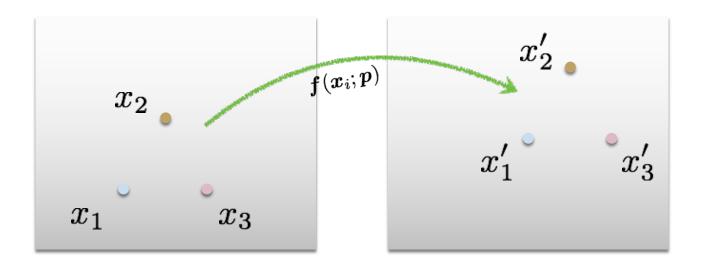


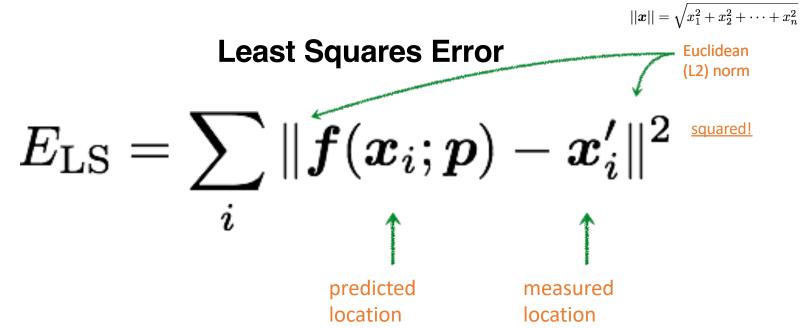
### **Least Squares Error**

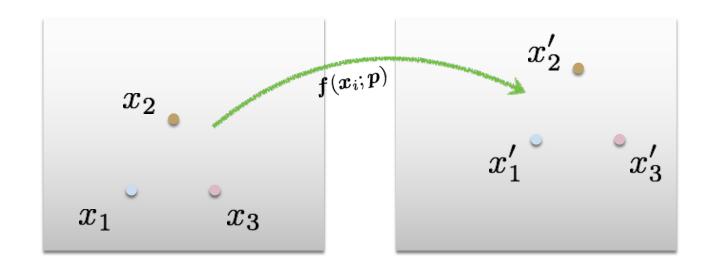
$$E_{\mathrm{LS}} = \sum_{i} \| \boldsymbol{f}(\boldsymbol{x}_i; \boldsymbol{p}) - \boldsymbol{x}_i' \|^2$$





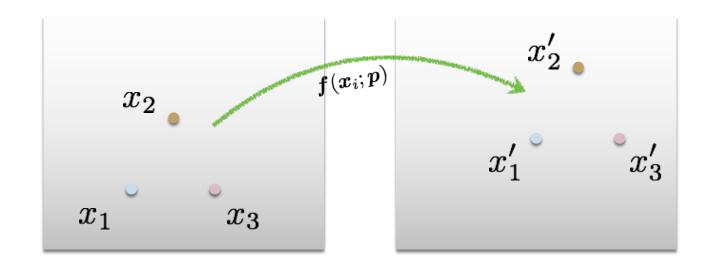






### **Least Squares Error**

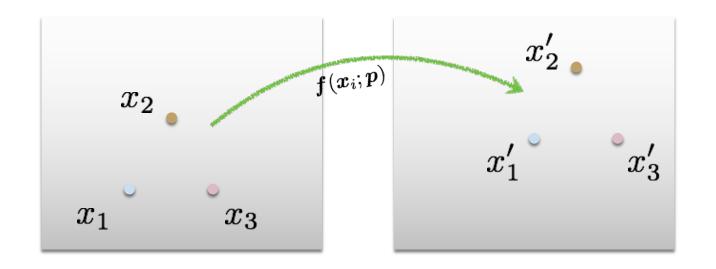
$$E_{ ext{LS}} = \sum_{i} \| oldsymbol{f}(oldsymbol{x}_i; oldsymbol{p}) - oldsymbol{x}_i' \|^2$$
Residual (projection error)



#### **Least Squares Error**

$$E_{\mathrm{LS}} = \sum_{i} \| \boldsymbol{f}(\boldsymbol{x}_i; \boldsymbol{p}) - \boldsymbol{x}_i' \|^2$$
What is the free variable?

What do we want to optimize?



Find parameters that minimize squared error

$$\hat{oldsymbol{p}} = rg \min_{oldsymbol{p}} \sum_i \|oldsymbol{f}(oldsymbol{x}_i; oldsymbol{p}) - oldsymbol{x}_i'\|^2$$

#### General form of linear least squares

(**Warning:** change of notation. x is a vector of parameters!)

$$E_{ ext{LLS}} = \sum_{i} |oldsymbol{a}_i oldsymbol{x} - oldsymbol{b}_i|^2 \ = \|oldsymbol{A} oldsymbol{x} - oldsymbol{b}\|^2 \quad ext{ (matrix form)}$$

Affine transformation:

$$\left[\begin{array}{c} x' \\ y' \end{array}\right] = \left[\begin{array}{ccc} p_1 & p_2 & p_3 \\ p_4 & p_5 & p_6 \end{array}\right] \left[\begin{array}{c} x \\ y \\ 1 \end{array}\right]$$
 Why can we drop the last line?

Vectorize transformation parameters:

Stack equations from point correspondences:

$$\begin{bmatrix} x' \\ y' \\ x' \\ y' \end{bmatrix} = \begin{bmatrix} x & y & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & y & 1 \\ x & y & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & y & 1 \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ p_3 \\ p_4 \\ p_5 \\ p_6 \end{bmatrix}$$

$$\vdots \qquad \vdots \qquad \vdots \qquad \begin{bmatrix} x & y & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & y & 1 \end{bmatrix}$$

Notation in system form:

General form of linear least squares

(**Warning:** change of notation. x is a vector of parameters!)

$$E_{ ext{LLS}} = \sum_i |oldsymbol{a}_i oldsymbol{x} - oldsymbol{b}_i|^2 \ = \|oldsymbol{A} oldsymbol{x} - oldsymbol{b}\|^2 \quad ext{ (matrix form)}$$

This function is quadratic.

How do you find the root of a quadratic?

## Solving the linear system

Convert the system to a linear least-squares problem:

$$E_{\mathrm{LLS}} = \|\mathbf{A}\boldsymbol{x} - \boldsymbol{b}\|^2$$

Expand the error:

$$E_{\text{LLS}} = \boldsymbol{x}^{\top} (\mathbf{A}^{\top} \mathbf{A}) \boldsymbol{x} - 2 \boldsymbol{x}^{\top} (\mathbf{A}^{\top} \boldsymbol{b}) + \|\boldsymbol{b}\|^{2}$$

Minimize the error:

Set derivative to 0 
$$(\mathbf{A}^{ op}\mathbf{A})oldsymbol{x} = \mathbf{A}^{ op}oldsymbol{b}$$

Solve for x 
$$oldsymbol{x} = (\mathbf{A}^{ op} \mathbf{A})^{-1} \mathbf{A}^{ op} b$$
  $ullet$ 

In Python:

Note: You almost <u>never</u> want to compute the inverse of a matrix.

**Linear** least squares estimation only works when the transform function is?

