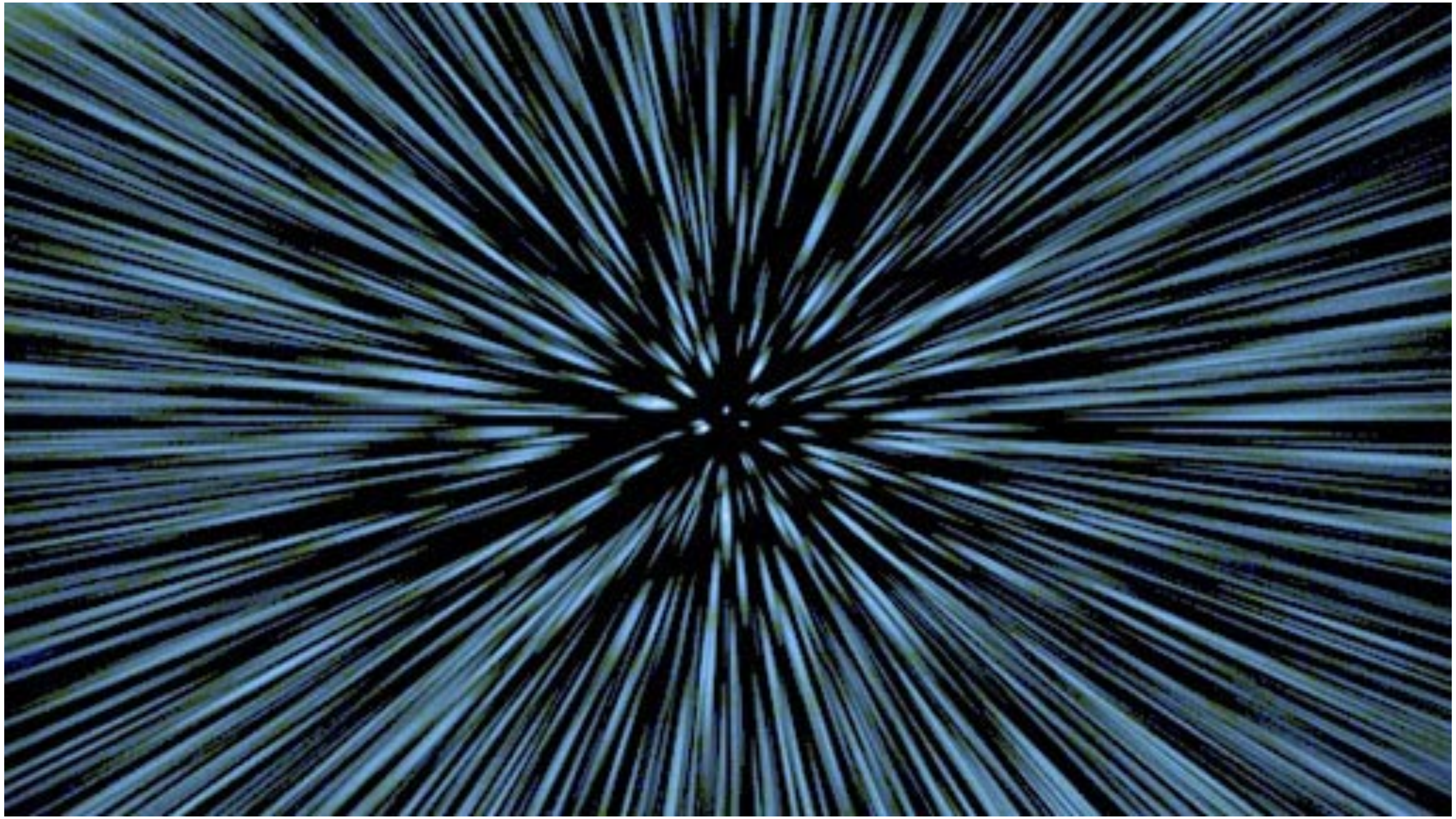
2D transformations (a.k.a. warping)



16-385 Computer Vision
Spring 2021, Lecture 7

http://16385.courses.cs.cmu.edu/

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:

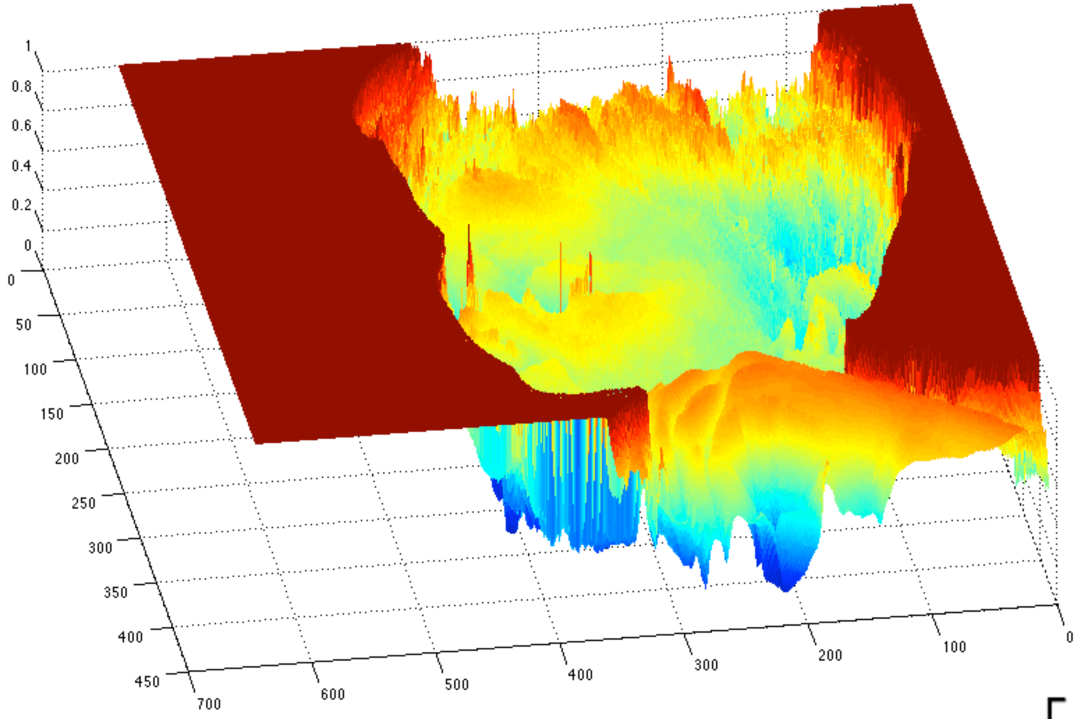
- Kris Kitani (16-385, Spring 2017).

Reminder: image transformations

What is an image?

grayscale image

$$f(\boldsymbol{x})$$



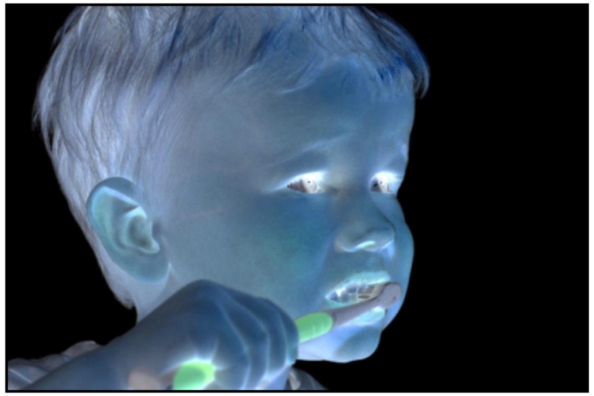
domain $\boldsymbol{x} = \begin{bmatrix} x \\ y \end{bmatrix}$

A (grayscale) image is a 2D function.

What is the range of the image function f?

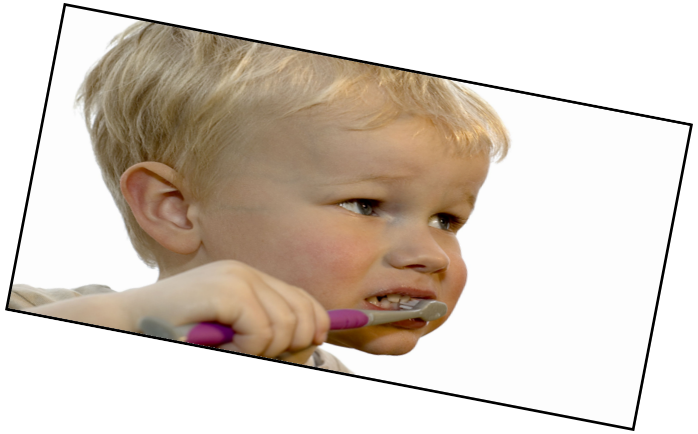
What types of image transformations can we do?

Filtering



changes pixel *values*

Warping



changes pixel *locations*

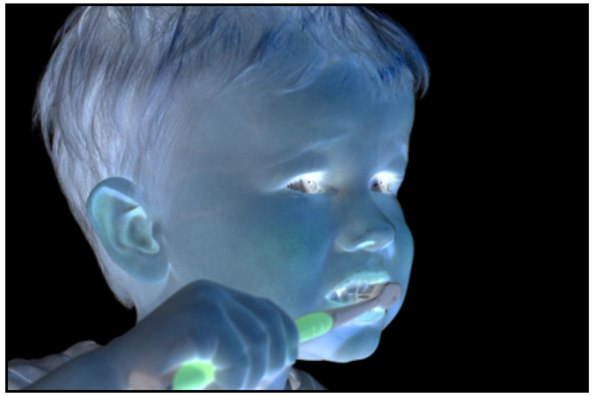
What types of image transformations can we do?

F

Filtering

$$G(\boldsymbol{x}) = h\{F(\boldsymbol{x})\}$$

G



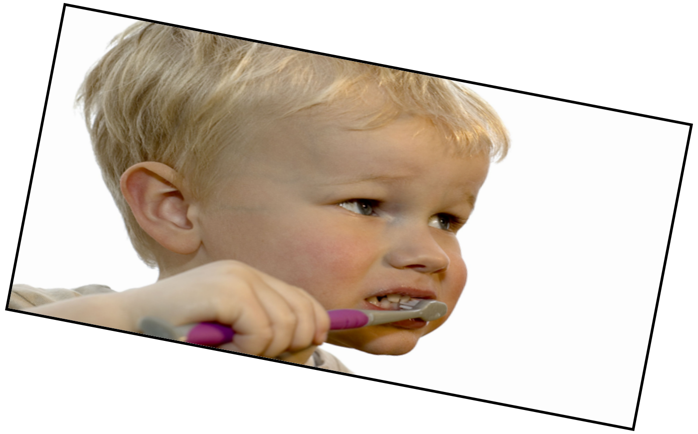
changes *range* of image function

F

Warping

$$G(\boldsymbol{x}) = F(h\{\boldsymbol{x}\})$$

G



changes *domain* of image function

Warping example: feature matching

Warping example: feature matching

Warping example: feature matching

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

How do you compute the transformation?

Warping example: feature matching

Given a set of matched feature points:

$$\{\boldsymbol{x}_i, \boldsymbol{x}'_i\}$$

point in one image

point in the other image

and a transformation:

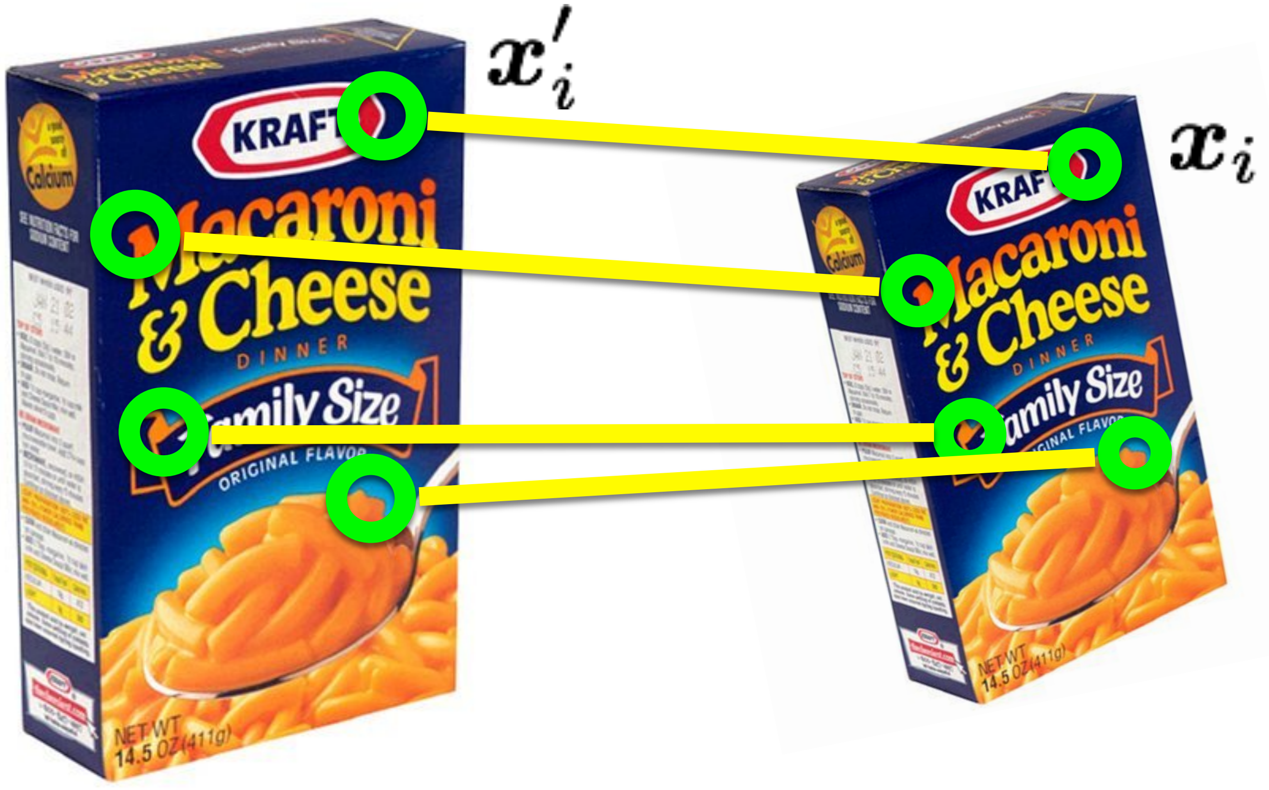
$$\boldsymbol{x}' = \boldsymbol{f}(\boldsymbol{x}; \boldsymbol{p})$$

transformation function

parameters

find the best estimate of the parameters

$$\boldsymbol{p}$$



What kind of transformation functions $\boldsymbol{f}$ are there?

2D transformations

2D transformations

translation

rotation

aspect

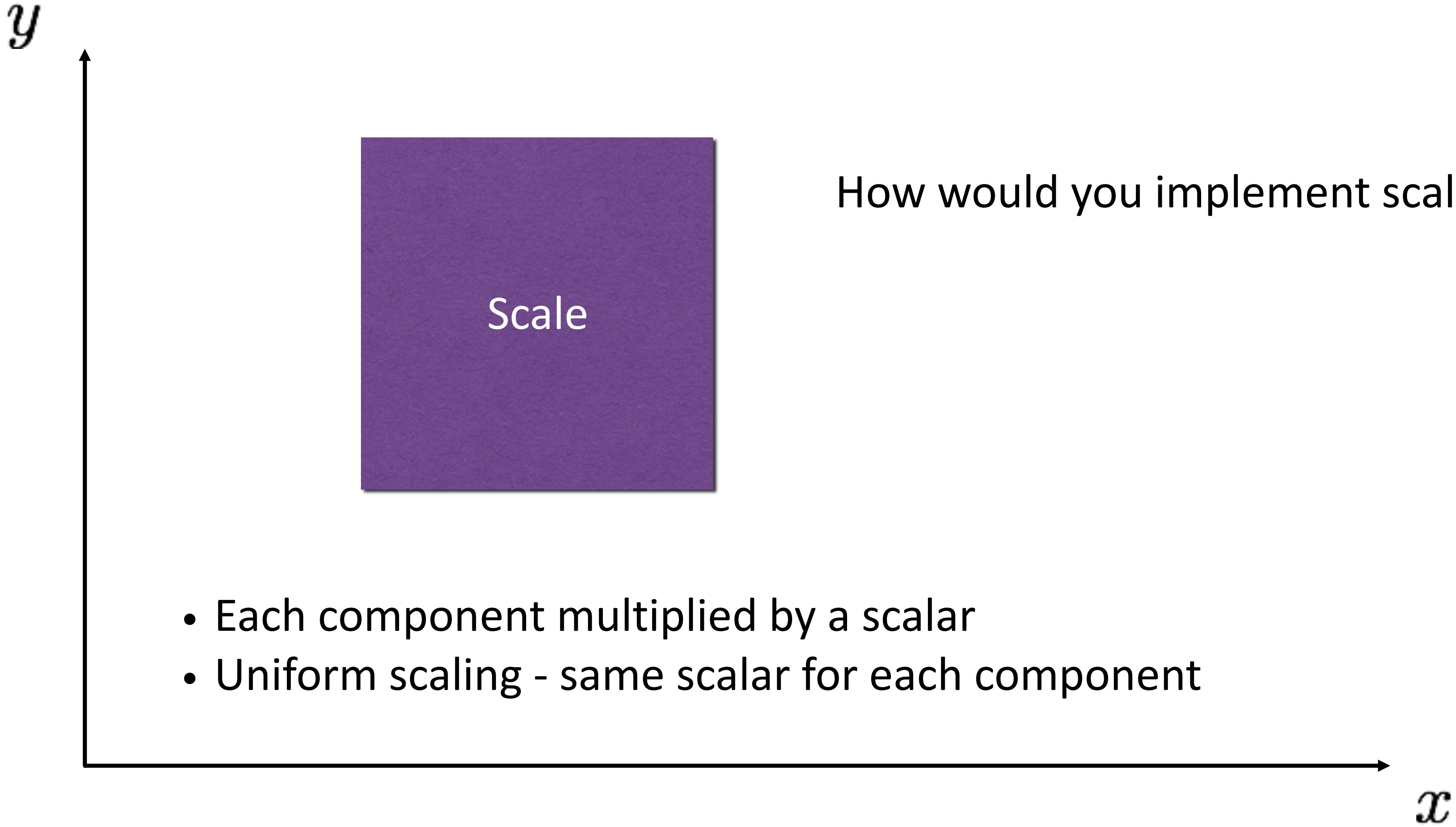
affine

perspective

cylindrical

2D planar transformations

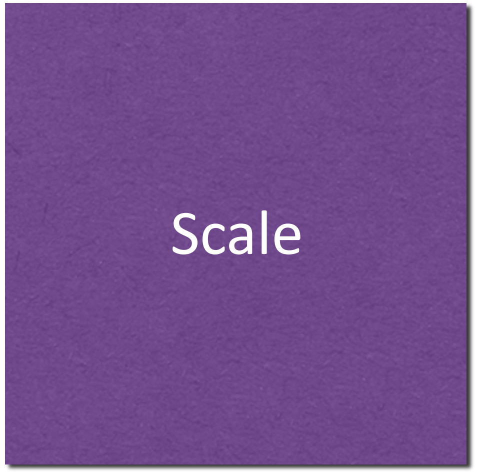
2D planar transformations



How would you implement scaling?

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

2D planar transformations



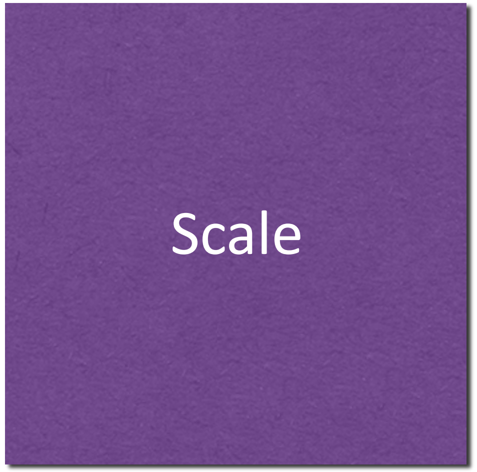
$$x' = ax$$

$$y' = by$$

What's the effect of using different scale factors?

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

2D planar transformations



$$x' = ax$$

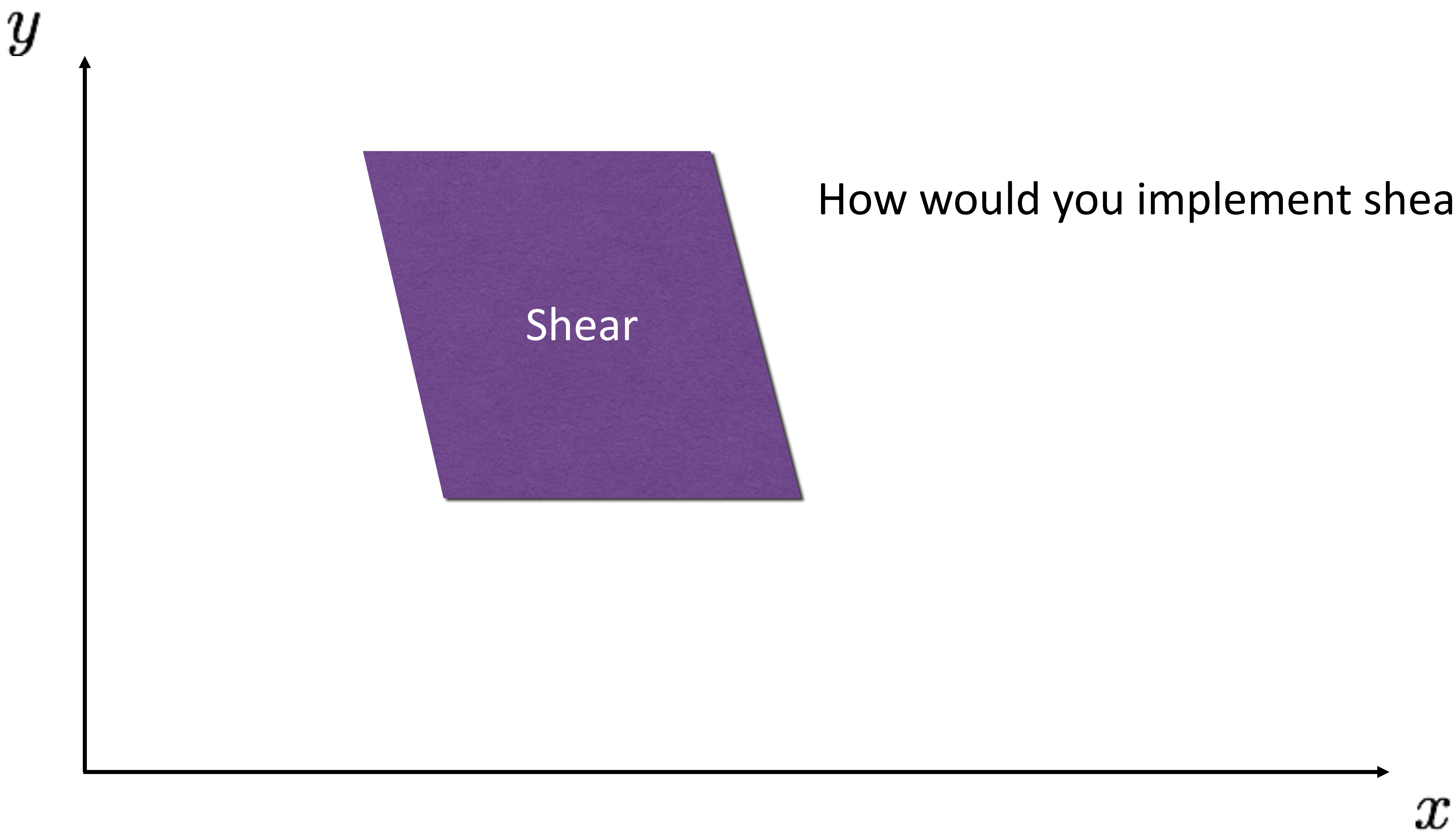
$$y' = by$$

matrix representation of scaling:

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

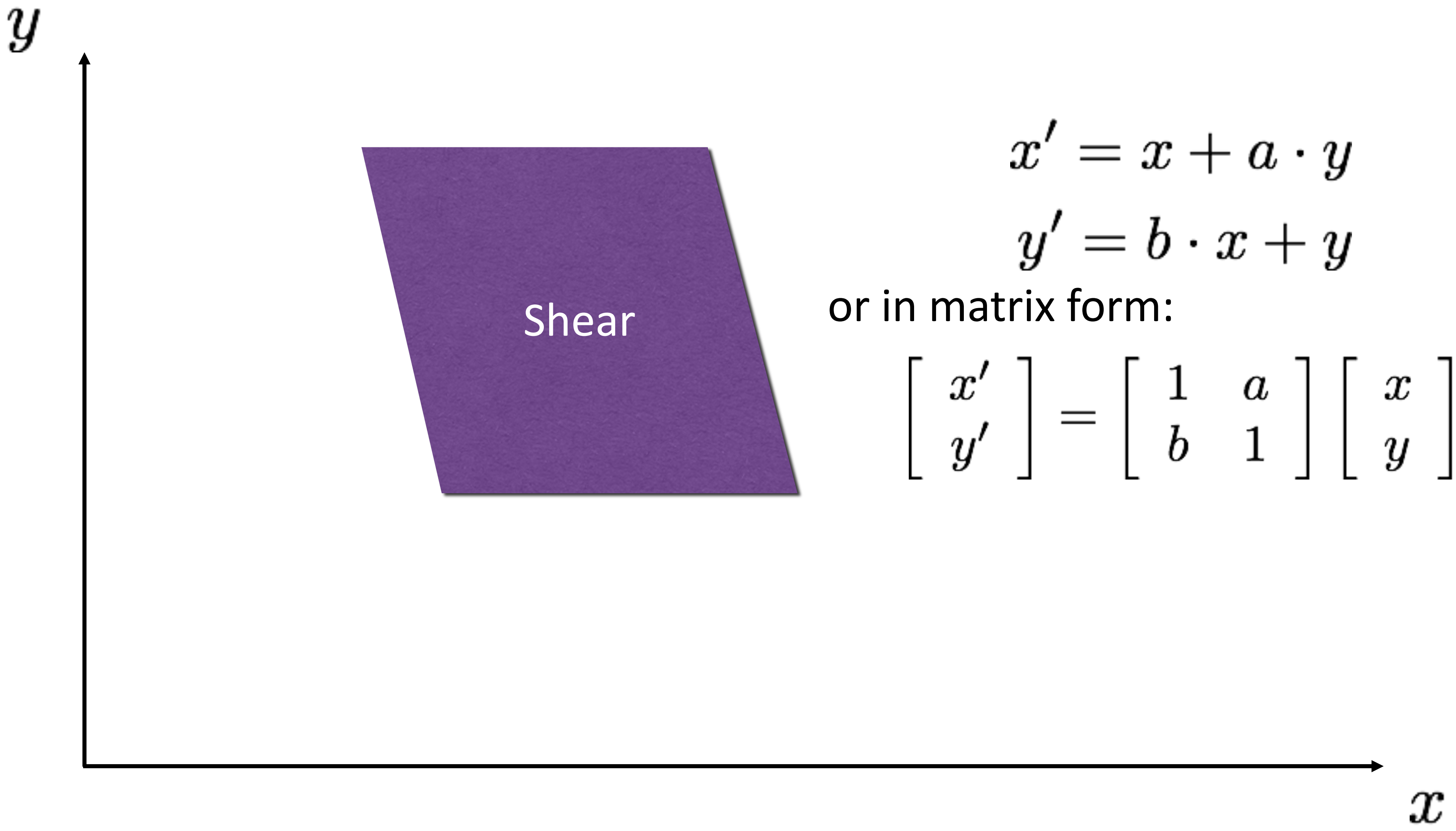
- Each component multiplied by a scalar
- Uniform scaling - same scalar for each component

2D planar transformations



How would you implement shearing?

2D planar transformations



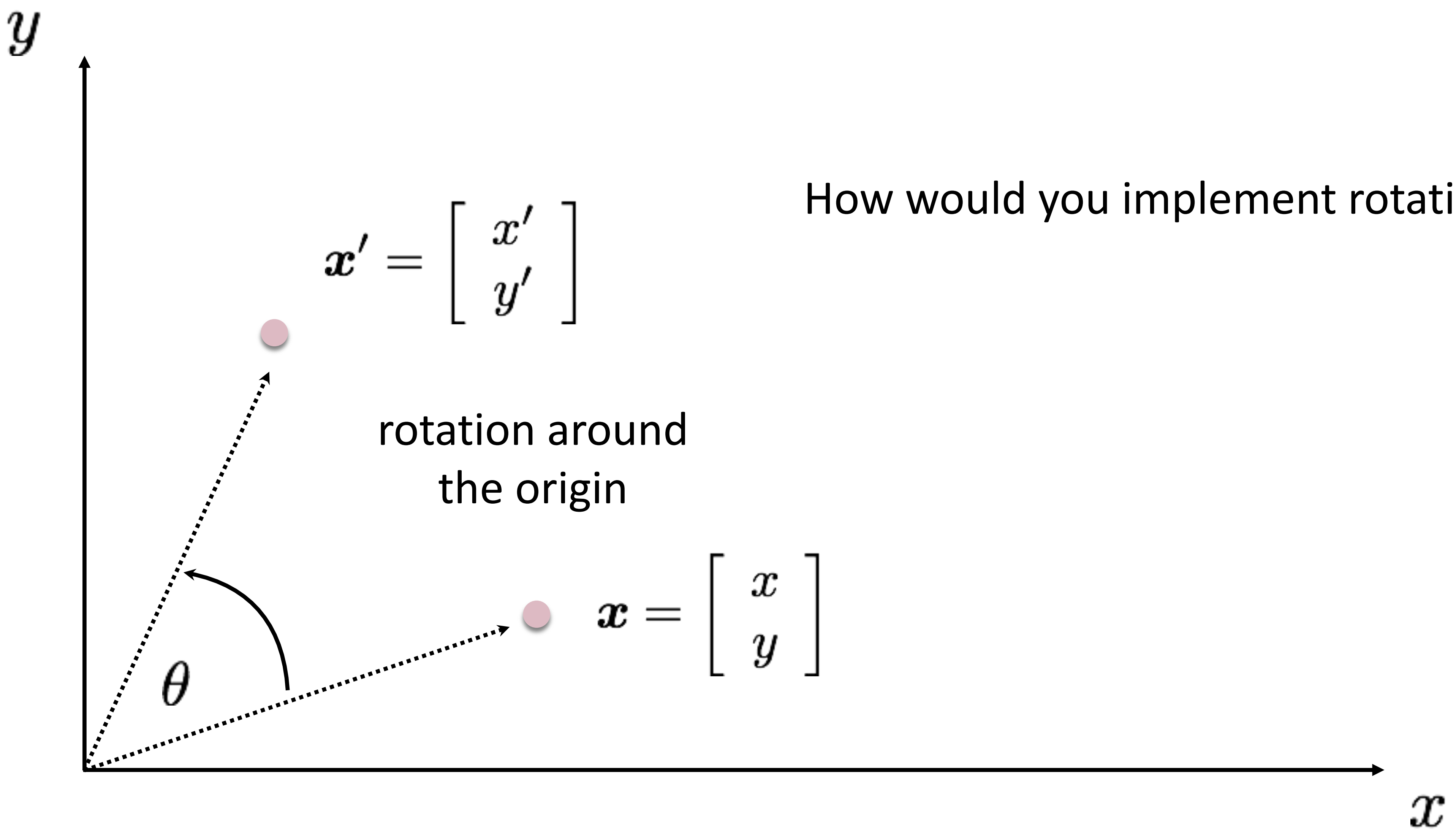
$$x' = x + a \cdot y$$

$$y' = b \cdot x + y$$

or in matrix form:

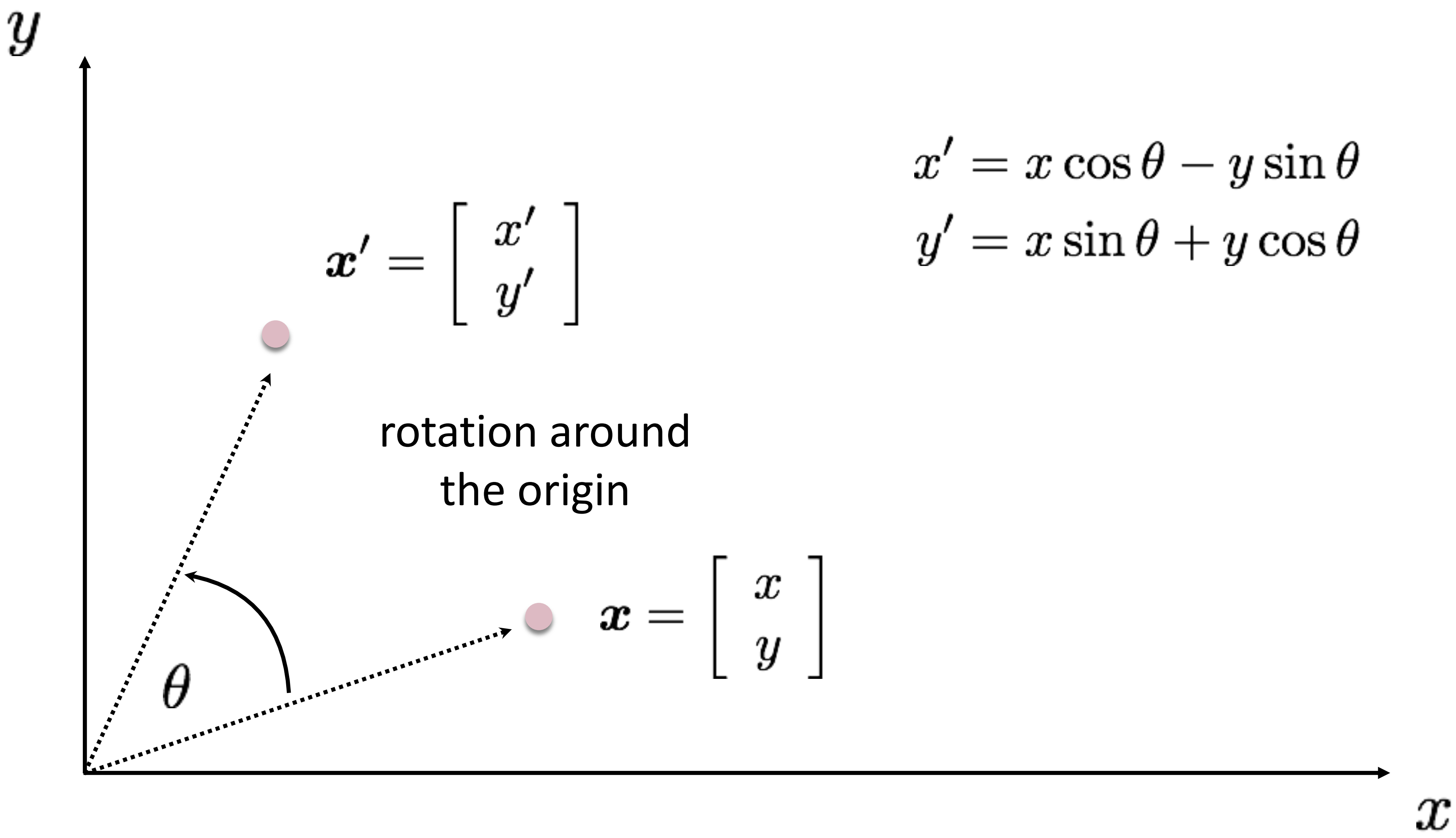
$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} 1 & a \\ b & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

2D planar transformations



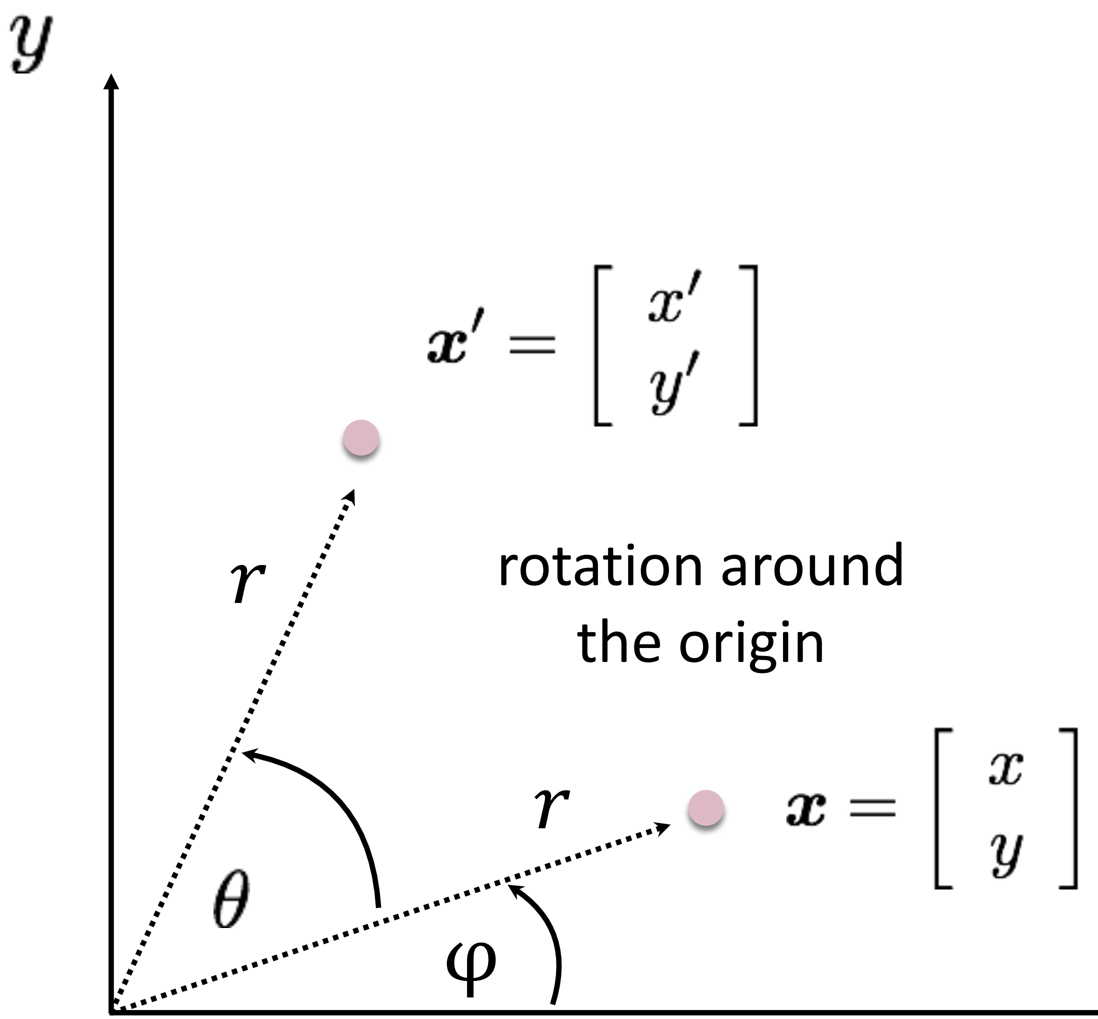
How would you implement rotation?

2D planar transformations



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

2D planar transformations



x

Polar coordinates…

x = r cos (ϕ)

y = r sin (ϕ)

x’ = r cos (ϕ + θ)

y’ = r sin (ϕ + θ)

Trigonometric Identity…

x’ = r cos(ϕ) cos(θ) – r sin(ϕ) sin(θ)

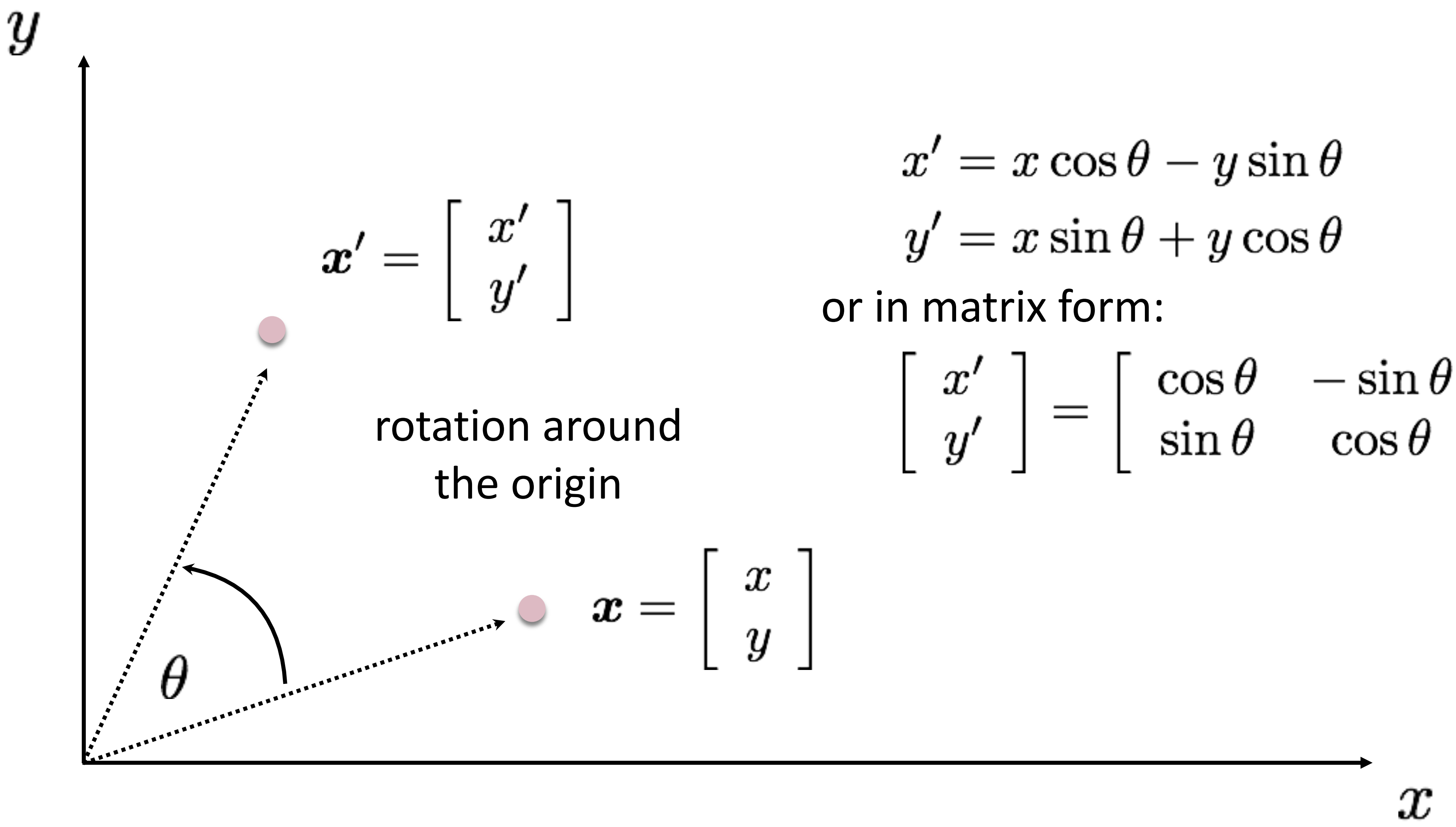
y’ = r sin(ϕ) cos(θ) + r cos(ϕ) sin(θ)

Substitute…

x’ = x cos(θ) - y sin(θ)

y’ = x sin(θ) + y cos(θ)

2D planar transformations



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

or in matrix form:

$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

2D planar and linear transformations

$$\boldsymbol{x}' = f(\boldsymbol{x}; p)$$

$$\downarrow$$

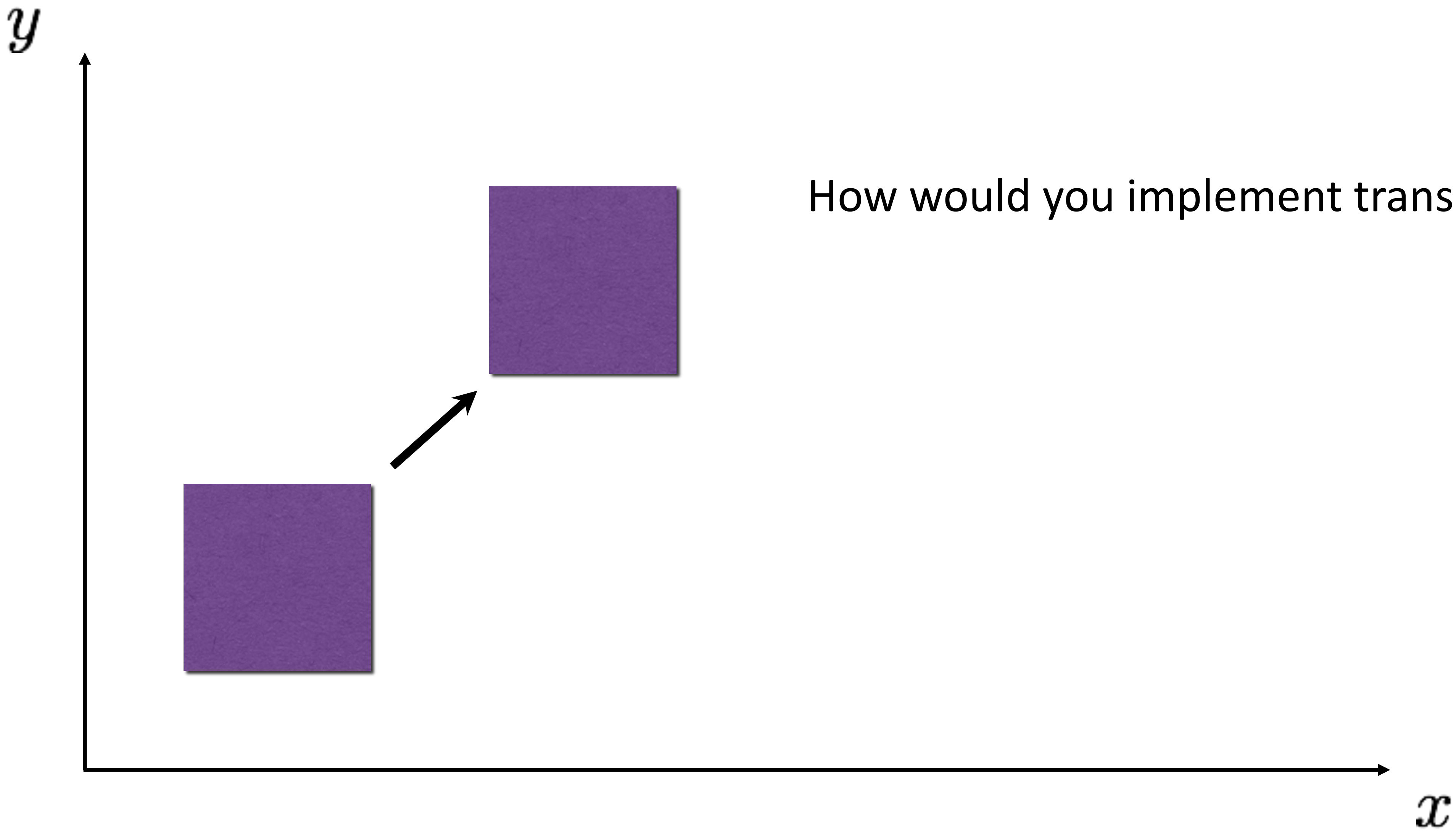
$$\begin{bmatrix} x' \\ y' \end{bmatrix} = \boldsymbol{M} \begin{bmatrix} x \\ y \end{bmatrix}$$

parameters p — point $\boldsymbol{x}$

2D planar and linear transformations

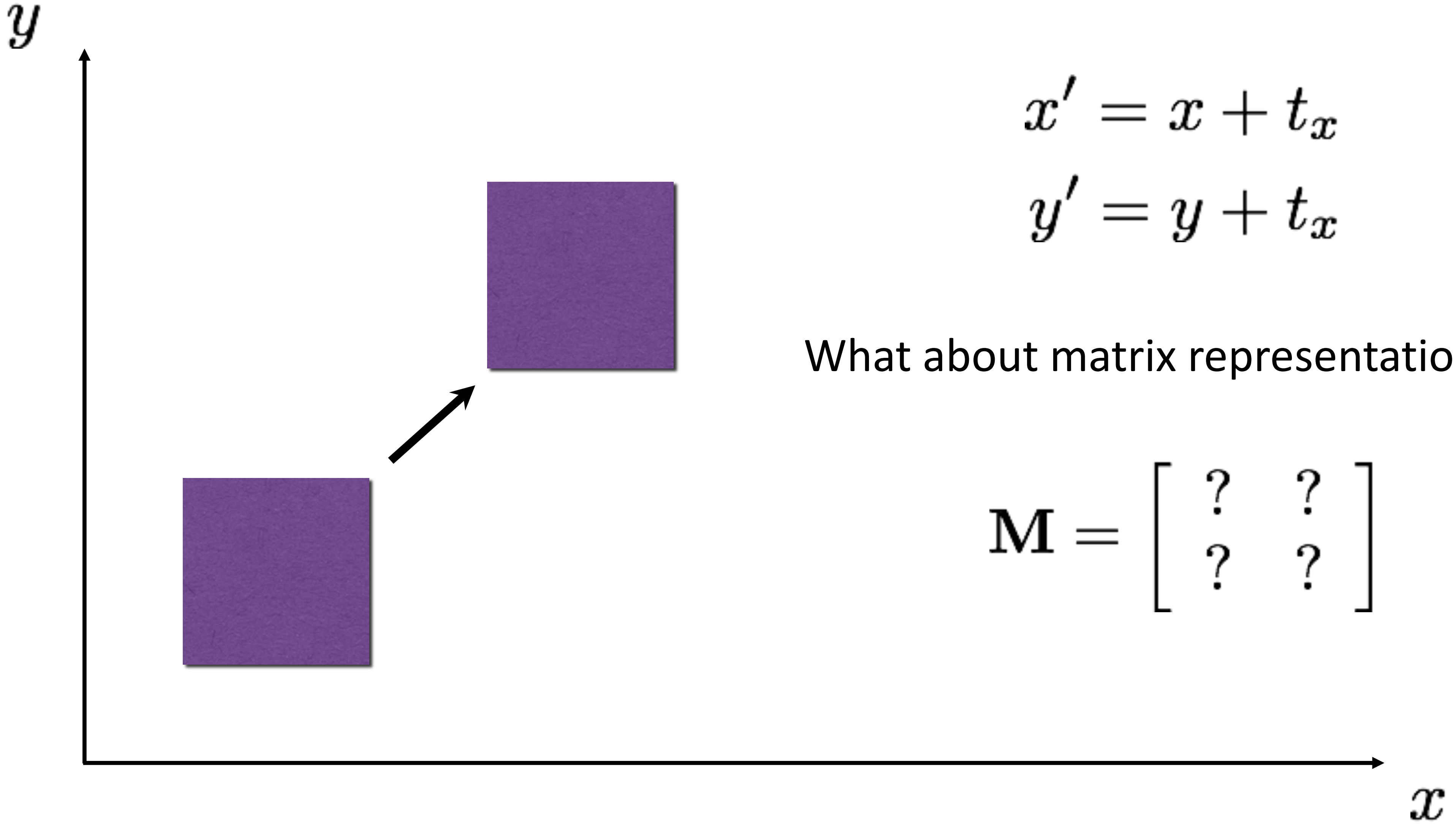
Scale $$\mathbf{M} = \begin{bmatrix} s_x & 0 \\ 0 & s_y \end{bmatrix}$$	Flip across y $$\mathbf{M} = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$$
Rotate $$\mathbf{M} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$	Flip across origin $$\mathbf{M} = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$$
Shear $$\mathbf{M} = \begin{bmatrix} 1 & s_x \\ s_y & 1 \end{bmatrix}$$	Identity $$\mathbf{M} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

2D translation



How would you implement translation?

2D translation



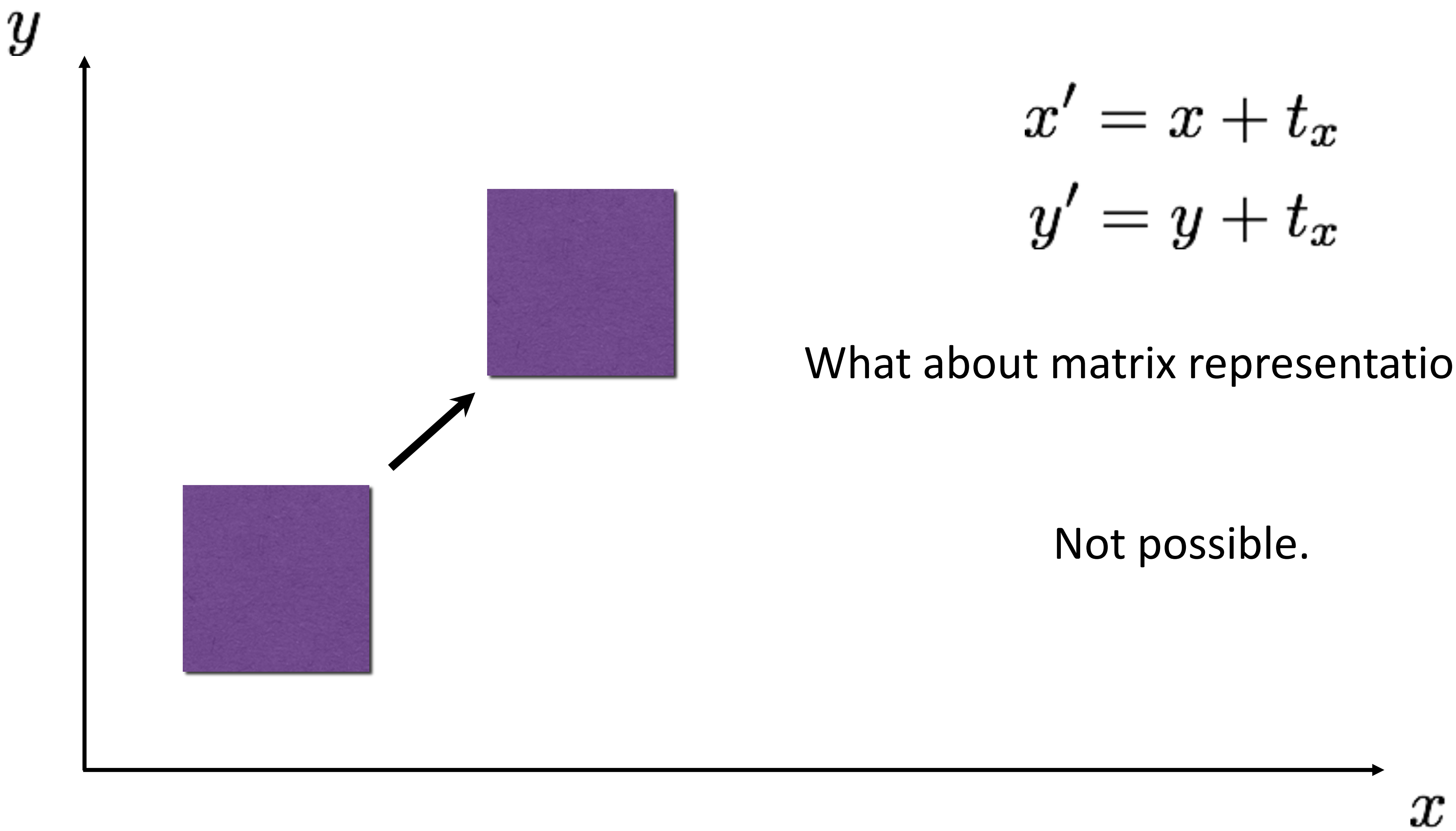
$$x' = x + t_x$$

$$y' = y + t_x$$

What about matrix representation?

$$\mathbf{M} = \begin{bmatrix} ? & ? \\ ? & ? \end{bmatrix}$$

2D translation



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

What about matrix representation?

Not possible.

Projective geometry 101

Homogeneous coordinates

heterogeneous coordinates		homogeneous coordinates
$\begin{bmatrix} x \\ y \end{bmatrix}$	$\Rightarrow$	$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$

add a 1 here

- Represent 2D point with a 3D vector

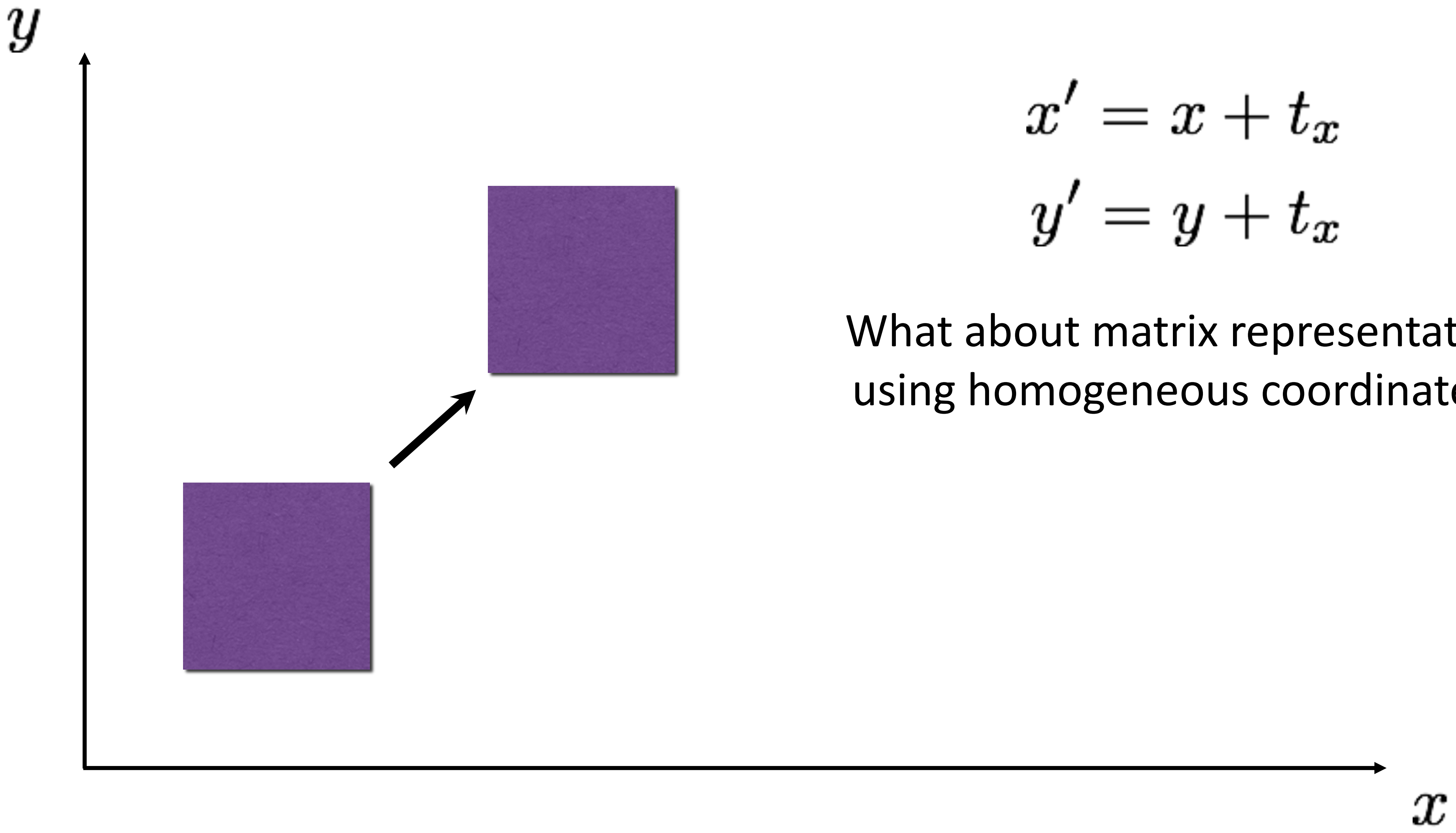
Homogeneous coordinates

heterogeneous coordinates | homogeneous coordinates

$$\begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} \stackrel{\text{def}}{=} \begin{bmatrix} ax \\ ay \\ a \end{bmatrix}$$

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

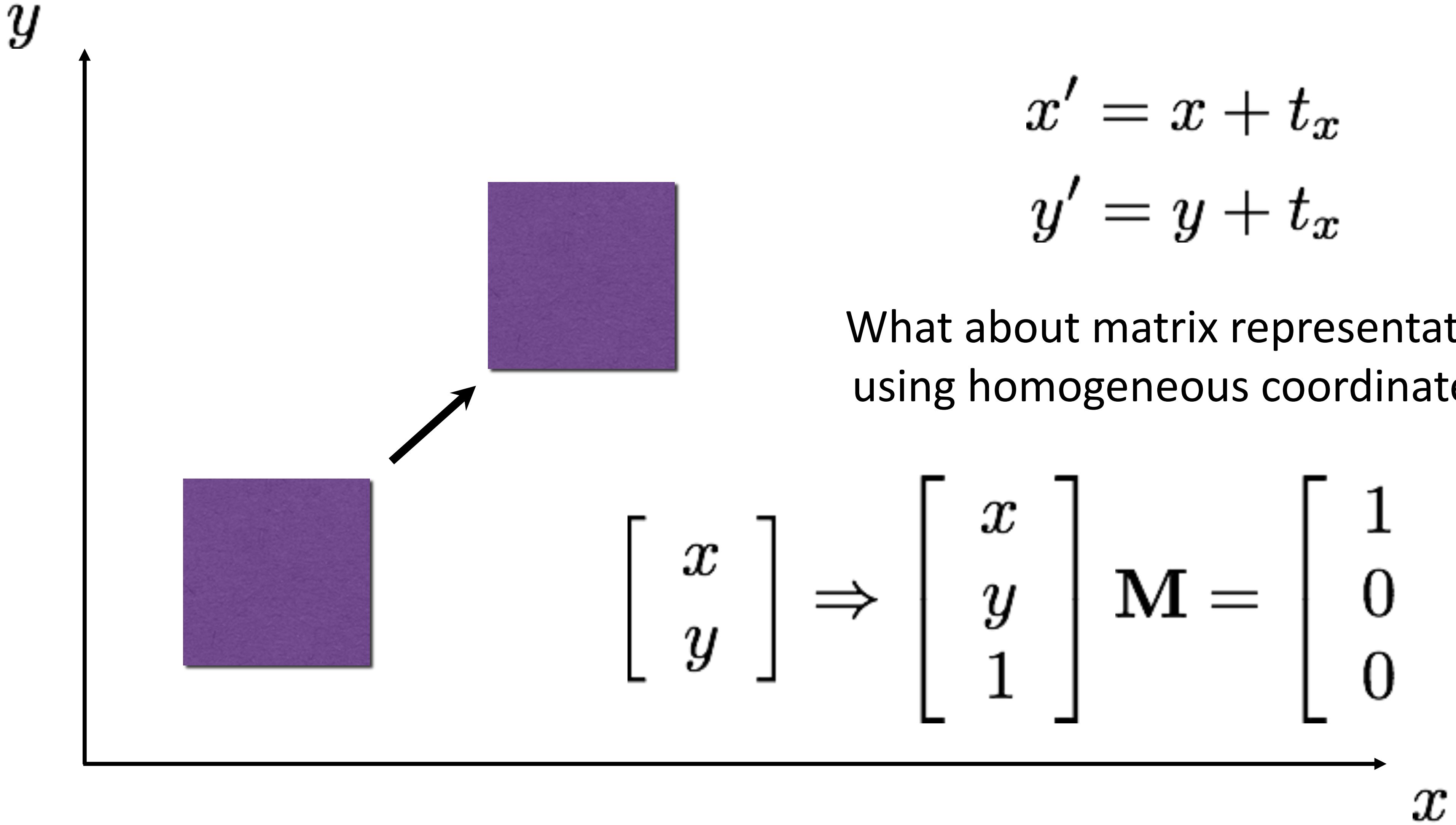
2D translation



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

What about matrix representation using homogeneous coordinates?

2D translation



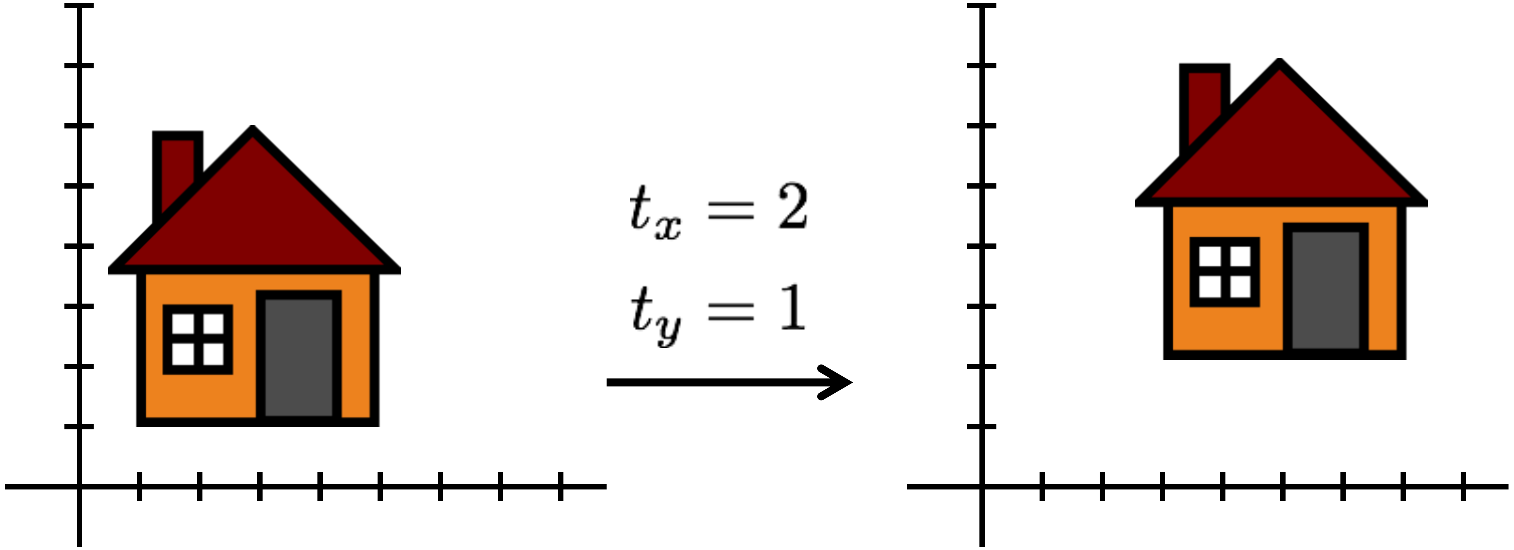
$$x' = x + t_x$$
$$y' = y + t_x$$

What about matrix representation using homogeneous coordinates?

$$\begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} \quad \mathbf{M} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix}$$

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

$$\begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

- homogeneous → heterogeneous

$$\begin{bmatrix} x \\ y \\ w \end{bmatrix} \Rightarrow \begin{bmatrix} x/w \\ y/w \end{bmatrix}$$

- scale invariance

$$\begin{bmatrix} x & y & w \end{bmatrix}^\top = \lambda \begin{bmatrix} x & y & w \end{bmatrix}^\top$$

Special points:

- point at infinity

$$\begin{bmatrix} x & y & 0 \end{bmatrix}$$

- undefined

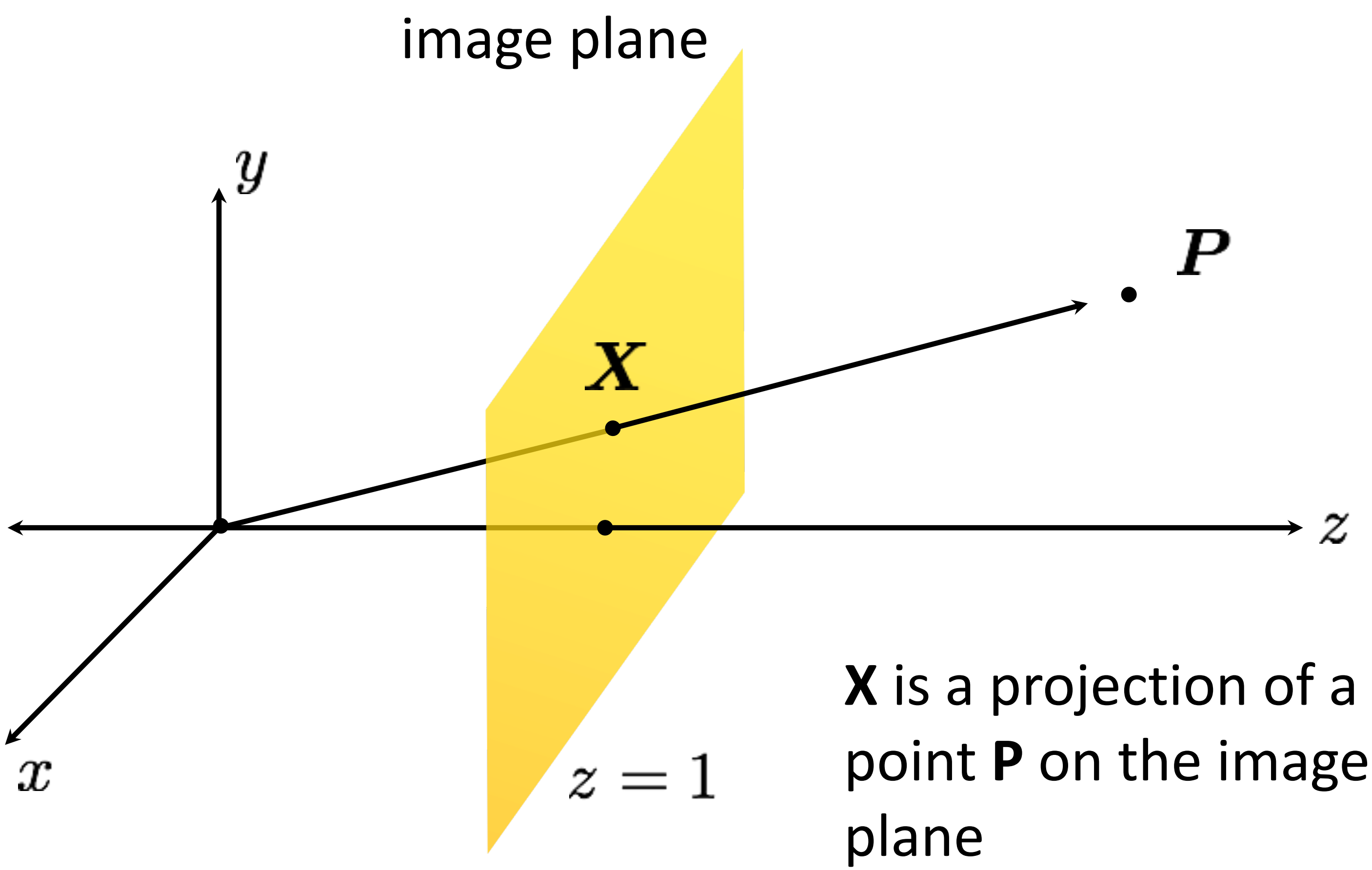
$$\begin{bmatrix} 0 & 0 & 0 \end{bmatrix}$$

Projective geometry

image point in pixel coordinates $\boldsymbol{x} = \begin{bmatrix} x \\ y \end{bmatrix}$

$\Updownarrow$

image point in homogeneous coordinates $\boldsymbol{X} = \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$



X is a projection of a point **P** on the image plane

Transformations in projective geometry

2D transformations in heterogeneous coordinates

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

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

scaling

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

rotation

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

shearing

2D transformations in heterogeneous coordinates

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

$$\begin{bmatrix} \boldsymbol{x}' \\ \boldsymbol{y}' \\ 1 \end{bmatrix} = \begin{bmatrix} \boldsymbol{s_x} & 0 & 0 \\ 0 & \boldsymbol{s_y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \boldsymbol{x} \\ \boldsymbol{y} \\ 1 \end{bmatrix}$$

scaling

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

rotation

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

shearing

2D transformations in heterogeneous coordinates

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

$$\begin{bmatrix} \boldsymbol{x}' \\ \boldsymbol{y}' \\ 1 \end{bmatrix} = \begin{bmatrix} \boldsymbol{s_x} & 0 & 0 \\ 0 & \boldsymbol{s_y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \boldsymbol{x} \\ \boldsymbol{y} \\ 1 \end{bmatrix}$$

scaling

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

rotation

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

shearing

2D transformations in heterogeneous coordinates

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

$$\begin{bmatrix} \boldsymbol{x}' \\ \boldsymbol{y}' \\ 1 \end{bmatrix} = \begin{bmatrix} \boldsymbol{s_x} & 0 & 0 \\ 0 & \boldsymbol{s_y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \boldsymbol{x} \\ \boldsymbol{y} \\ 1 \end{bmatrix}$$

scaling

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

rotation

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

shearing

Matrix composition

Transformations can be combined by matrix multiplication:

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

p' = ? ? ? **p**

Matrix composition

Transformations can be combined by matrix multiplication:

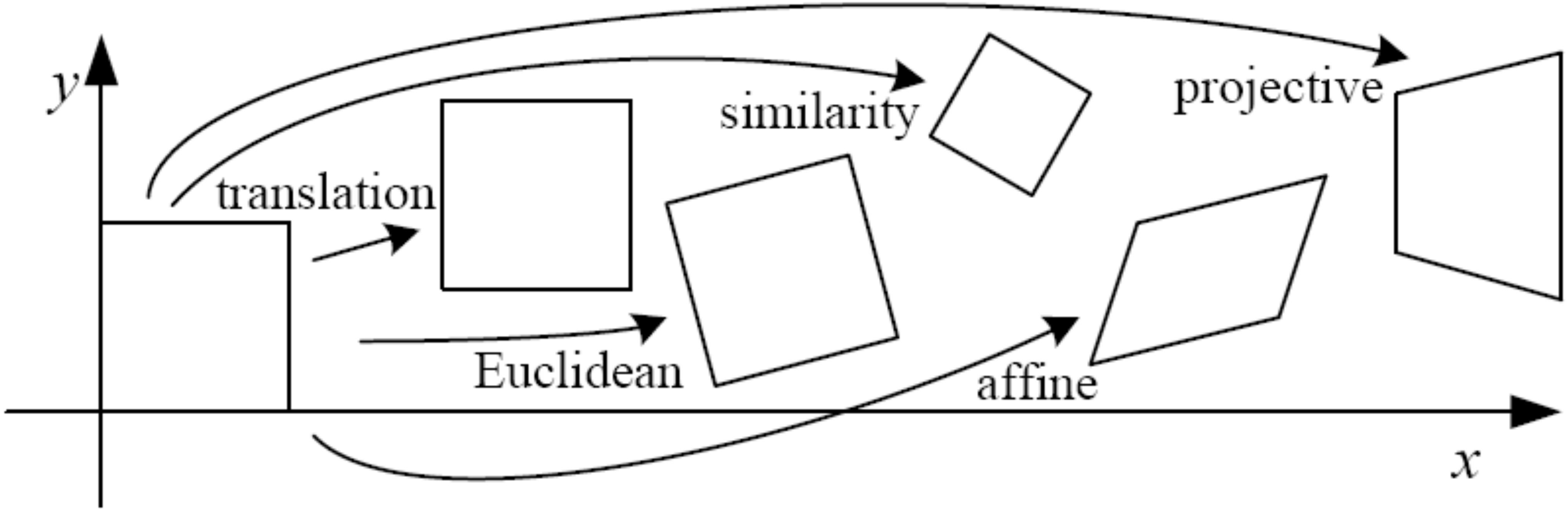
$$\begin{bmatrix} x' \\ y' \\ w' \end{bmatrix} = \left(\begin{bmatrix} 1 & 0 & tx \\ 0 & 1 & ty \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos\Theta & -\sin\Theta & 0 \\ \sin\Theta & \cos\Theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} sx & 0 & 0 \\ 0 & sy & 0 \\ 0 & 0 & 1 \end{bmatrix} \right)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

p' = translation(t_x,t_y) rotation(θ) scale(s,s) **p**

Does the multiplication order matter?

Classification of 2D transformations

Classification of 2D transformations



Classification of 2D transformations

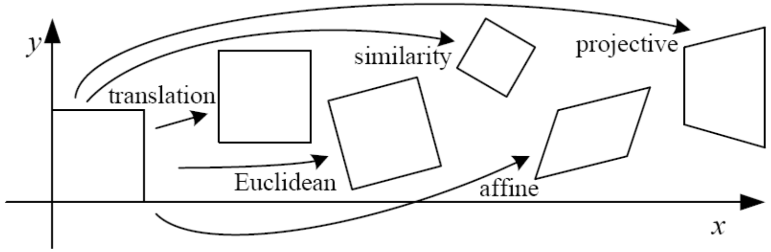
Name	Matrix	# D.O.F.
translation	$\begin{bmatrix} \boldsymbol{I} \mid \boldsymbol{t} \end{bmatrix}$	?
rigid (Euclidean)	$\begin{bmatrix} \boldsymbol{R} \mid \boldsymbol{t} \end{bmatrix}$	?
similarity	$\begin{bmatrix} s\boldsymbol{R} \mid \boldsymbol{t} \end{bmatrix}$	?
affine	$\begin{bmatrix} \boldsymbol{A} \end{bmatrix}$	?
projective	$\begin{bmatrix} \tilde{\boldsymbol{H}} \end{bmatrix}$	?

Classification of 2D transformations

Translation:

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

How many degrees of freedom?

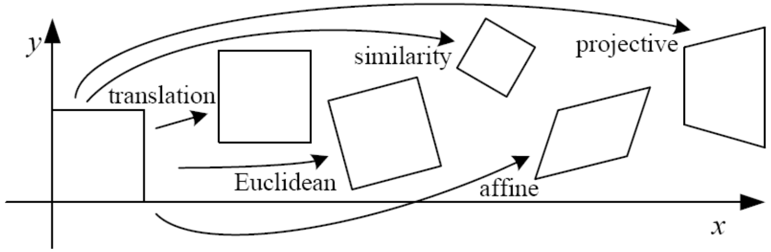


Classification of 2D transformations

Euclidean (rigid):
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?

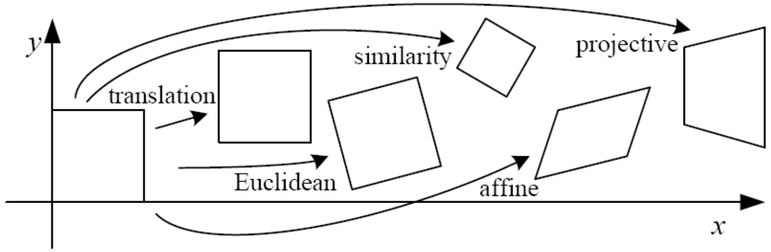


Classification of 2D transformations

Euclidean (rigid):
rotation + translation

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

How many degrees of freedom?

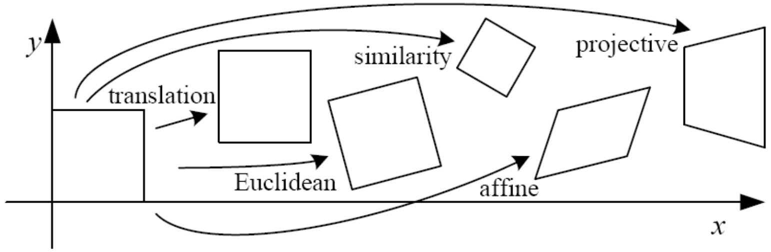


Classification of 2D transformations

which other matrix values
will change if this increases?

Euclidean (rigid):
rotation + translation

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



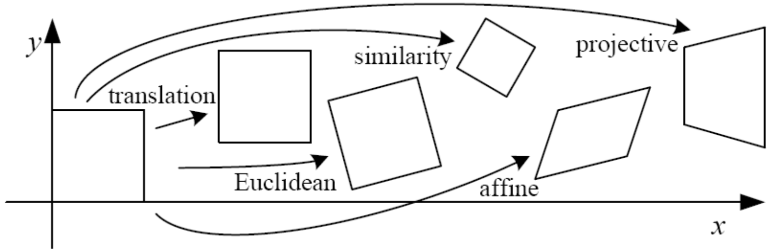
Classification of 2D transformations

what will happen to the image if this increases?

↓

Euclidean (rigid):
rotation + translation

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

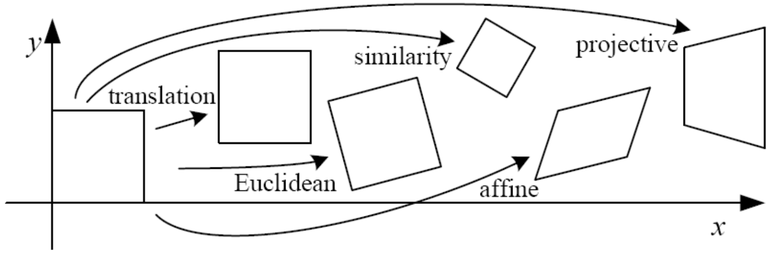


Classification of 2D transformations

what will happen to the image if this increases?

Euclidean (rigid): rotation + translation

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

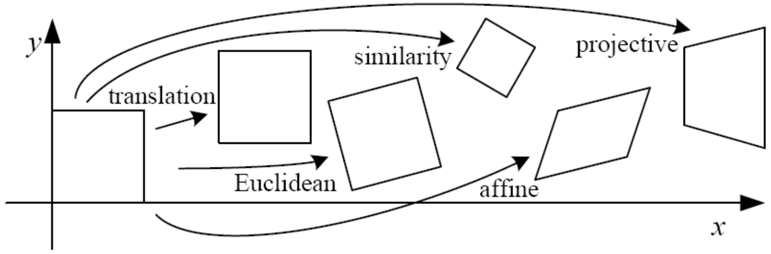


Classification of 2D transformations

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?



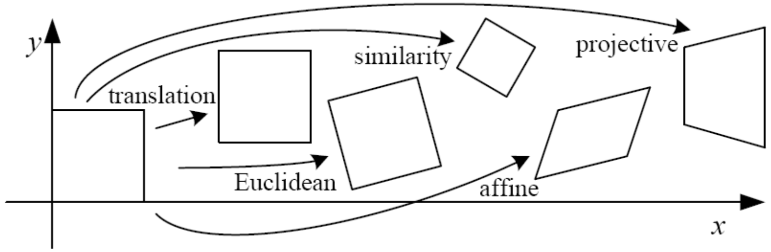
Classification of 2D transformations

multiply these four by scale **s**

Similarity:
uniform scaling + rotation
+ translation

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

How many degrees of freedom?

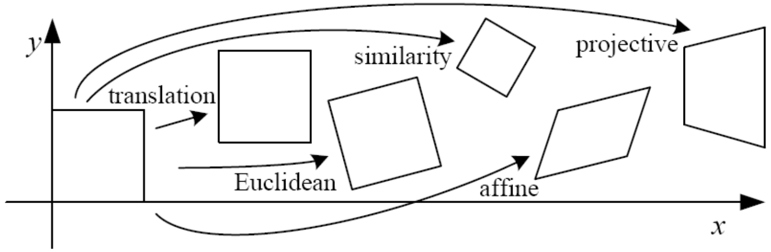


Classification of 2D transformations

what will happen to the image if this increases?

Similarity:
uniform scaling + rotation
+ translation

$$\begin{bmatrix} r_1 & r_2 & r_3 \\ r_4 & r_5 & r_6 \\ 0 & 0 & 1 \end{bmatrix}$$

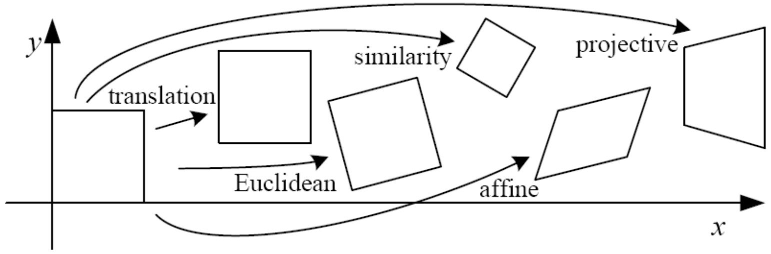


Classification of 2D transformations

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?



Classification of 2D transformations

Affine transform:
uniform scaling + shearing
+ rotation + translation

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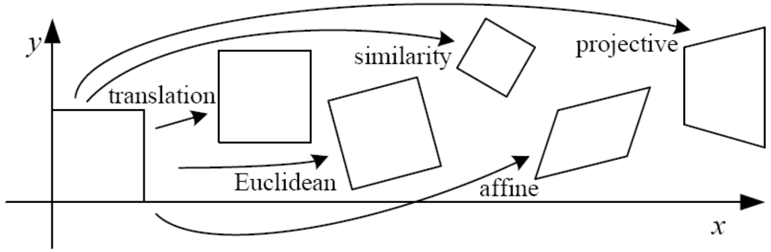
Are there any values that are related?

similarity shear

$$\begin{bmatrix} sr_1 & sr_2 \\ sr_3 & sr_4 \end{bmatrix} \begin{bmatrix} 1 & h_1 \\ h_2 & 1 \end{bmatrix} = \begin{bmatrix} sr_1 + h_2 sr_2 & sr_2 + h_1 sr_1 \\ sr_3 + h_2 sr_4 & sr_4 + h_1 sr_3 \end{bmatrix}$$



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How many degrees of freedom?

similarity   shear

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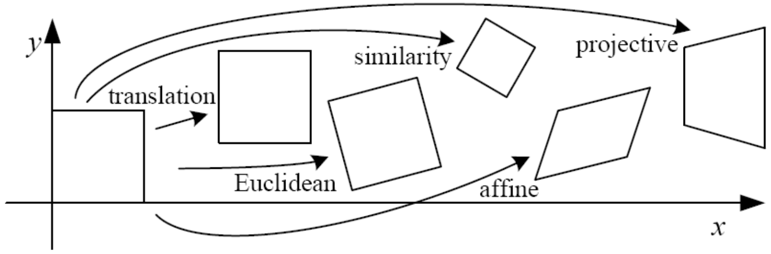


Affine transformations

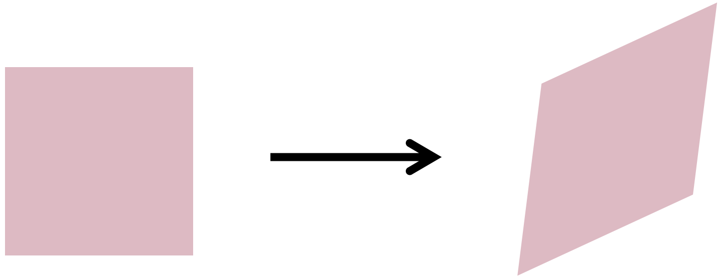
Affine transformations are combinations of

- 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

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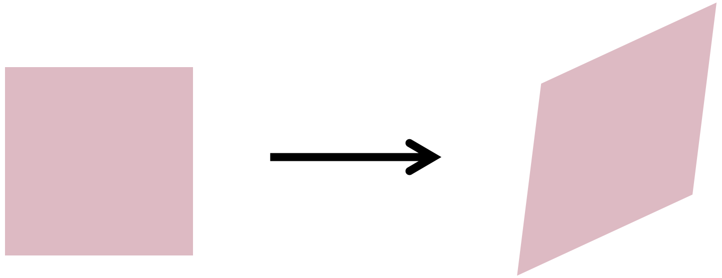


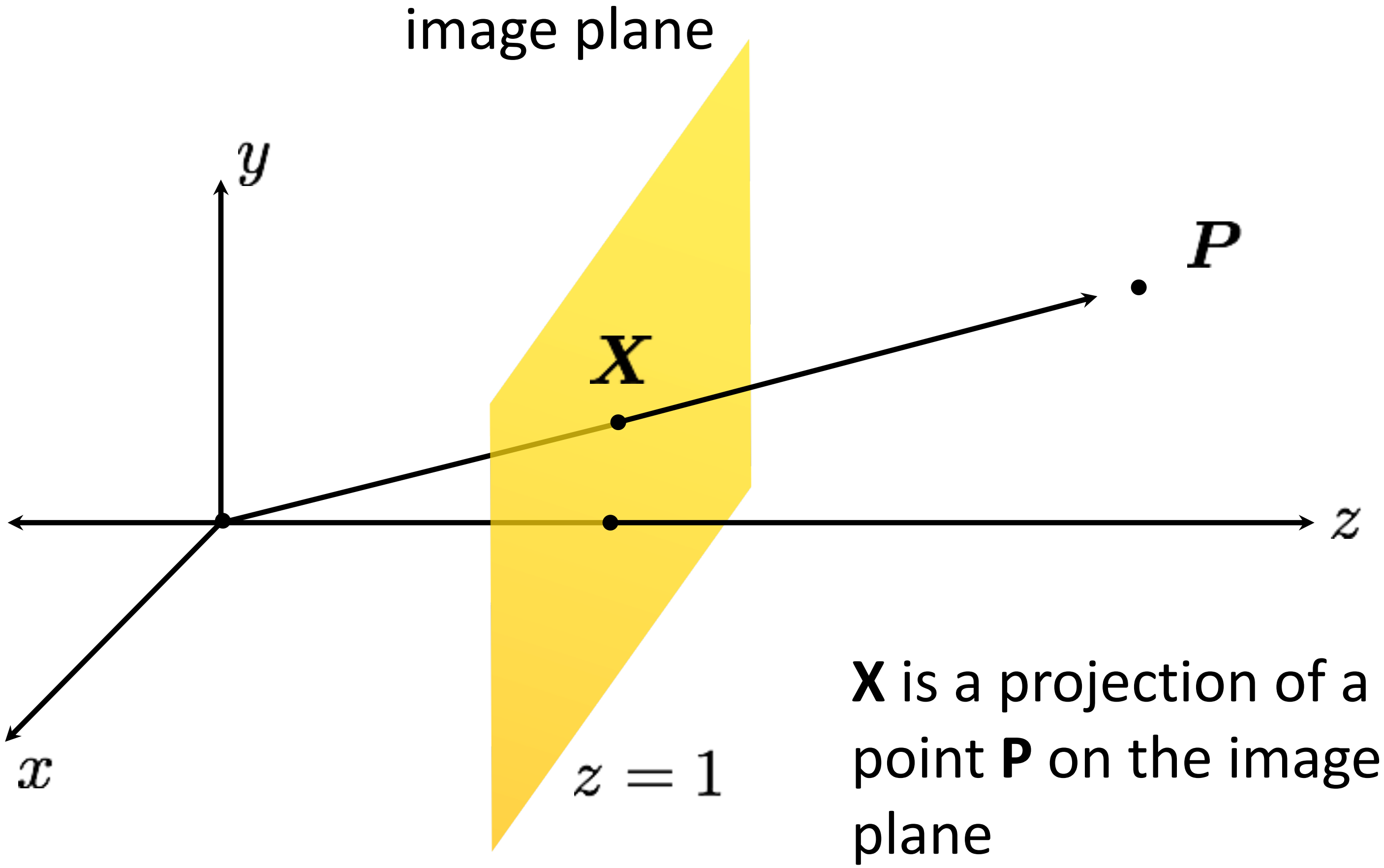
Nope! But what does that mean?

How to interpret affine transformations here?

image point in pixel coordinates $\boldsymbol{x} = \begin{bmatrix} x \\ y \end{bmatrix}$

$\Updownarrow$

image point in heterogeneous coordinates $\boldsymbol{X} = \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$



X is a projection of a point **P** on the image plane

Projective transformations (aka homographies)

Projective transformations are combinations of

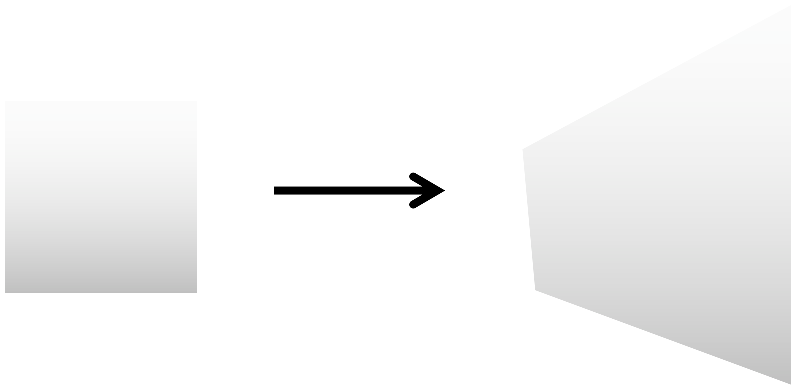
- affine transformations; and
- projective wraps

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

How many degrees of freedom?

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



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

Properties of projective transformations:

- origin does not necessarily map to origin
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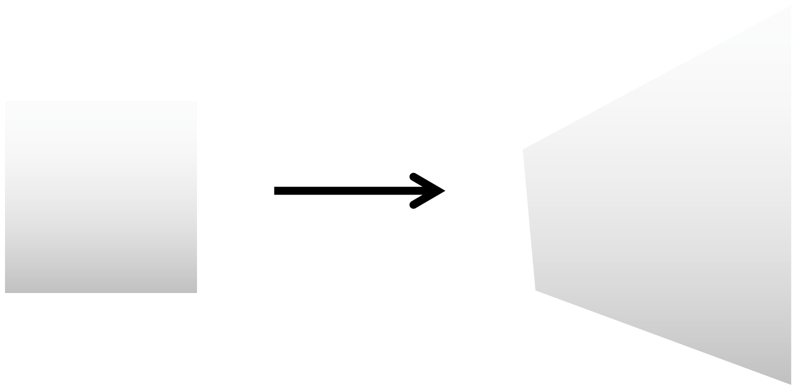
- compositions of projective transforms are also projective transforms



How to interpret projective transformations here?

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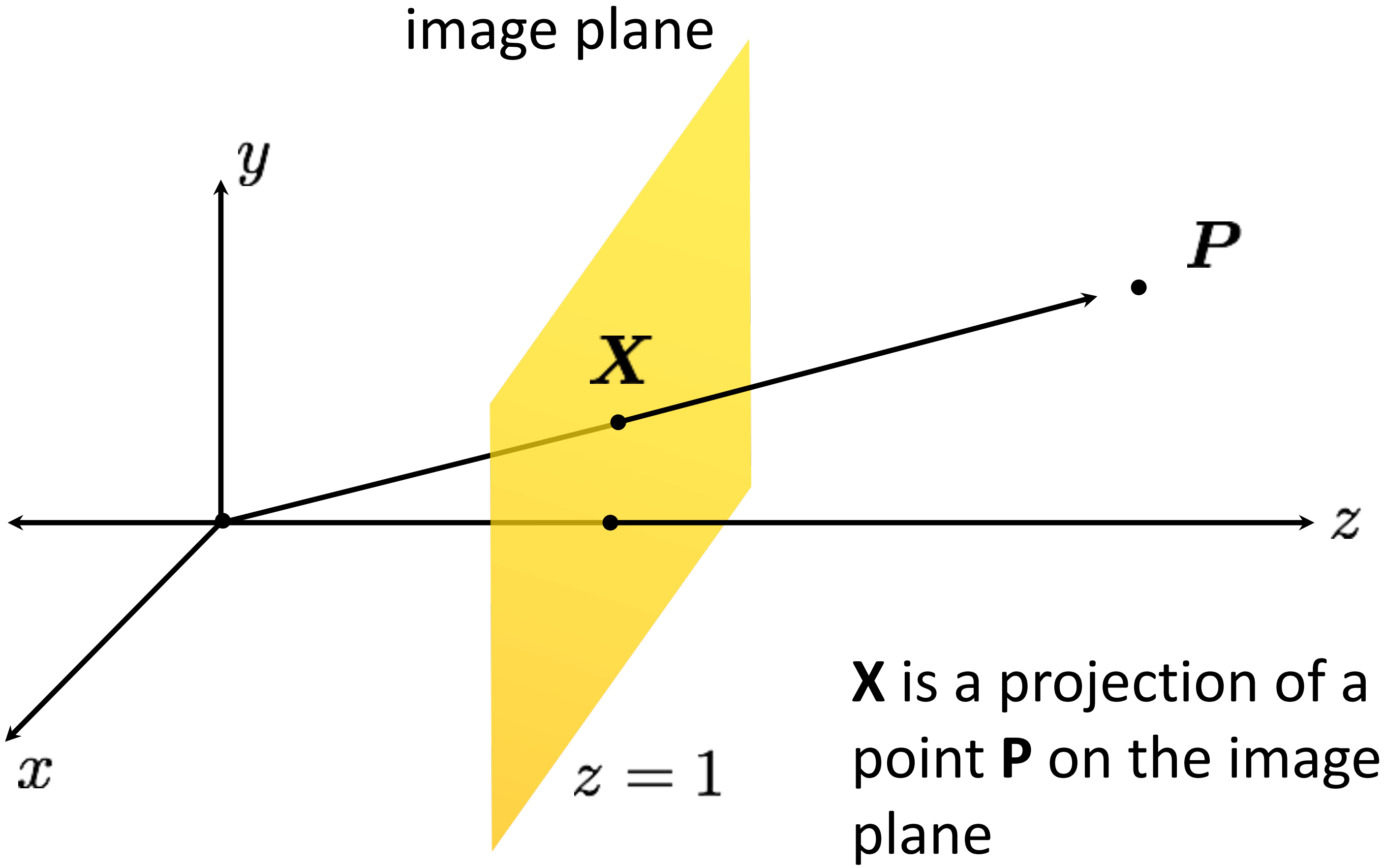
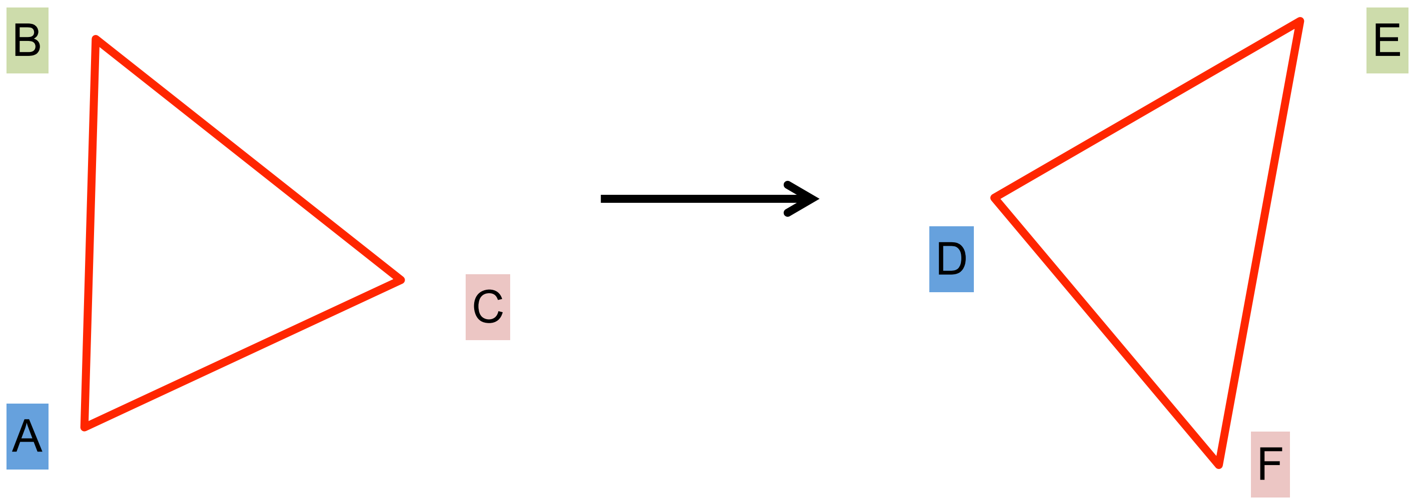


X is a projection of a point **P** on the image plane

Determining unknown (affine) 2D transformations

Determining unknown transformations

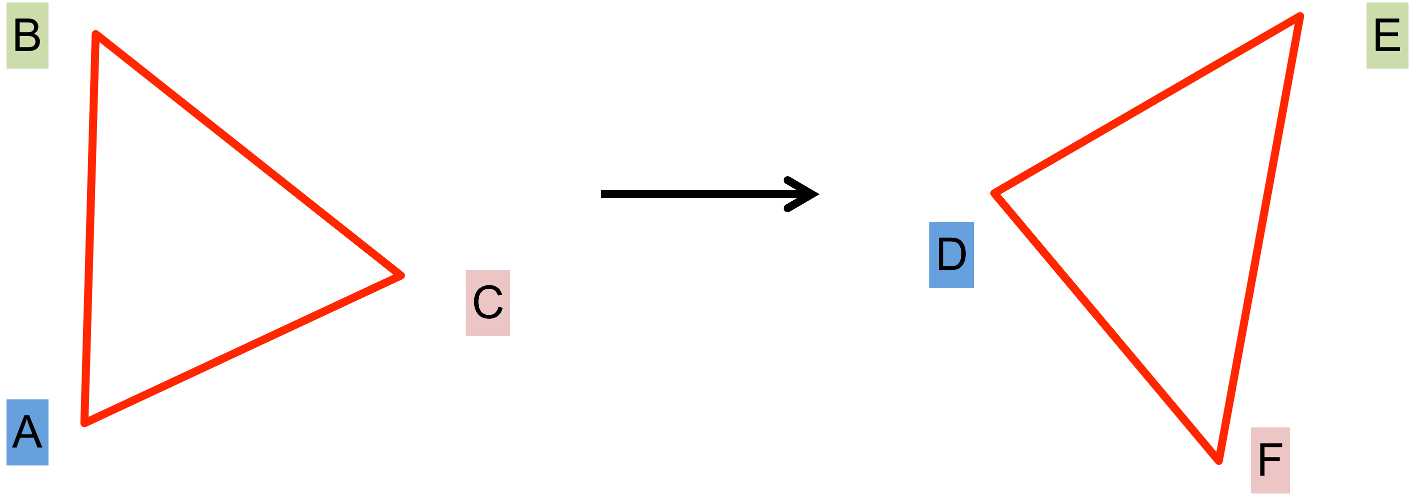
Suppose we have two triangles: ABC and DEF.

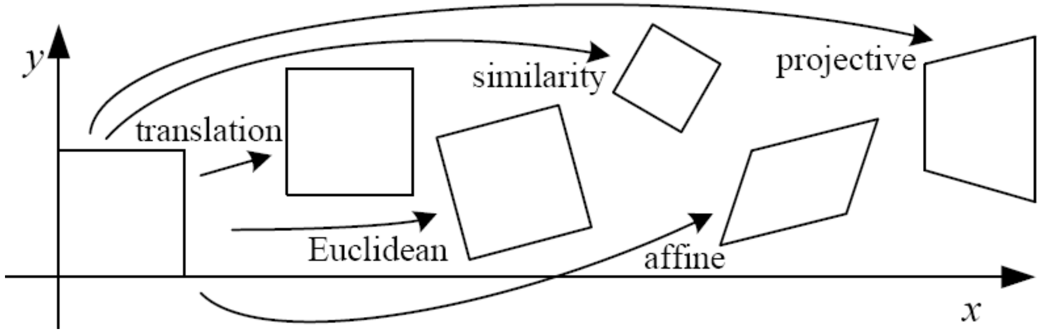


Determining unknown transformations

Suppose we have two triangles: ABC and DEF.

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



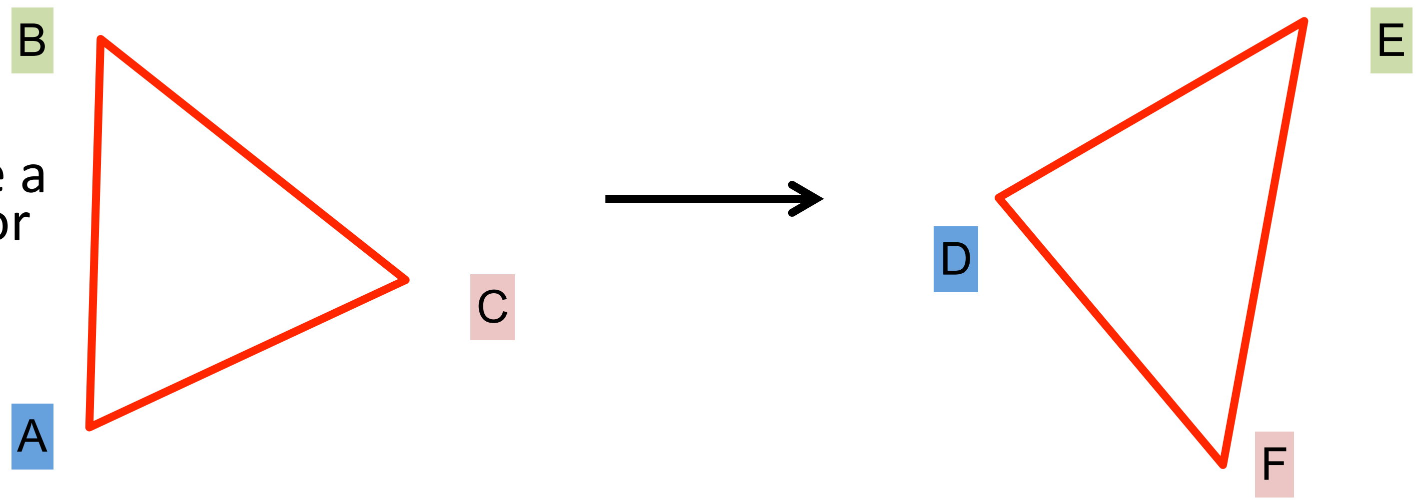


Determining unknown transformations

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?

Important: We will see a different procedure for dealing with homographies!



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 do we have?

Determining unknown transformations

Suppose we have two triangles: ABC and DEF.

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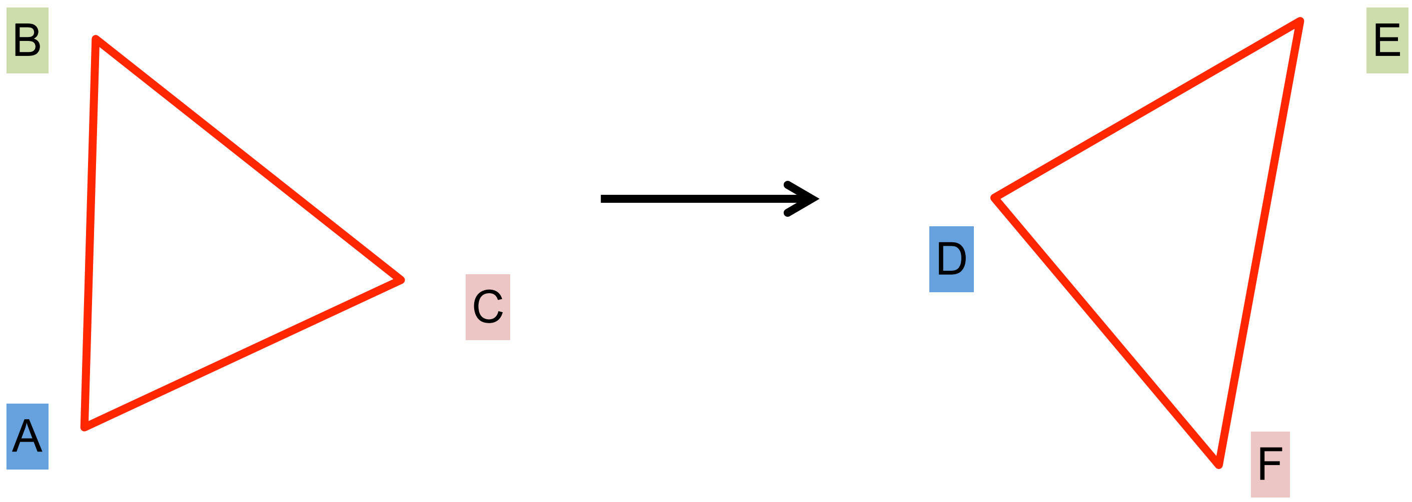


unknowns

$$\boldsymbol{x}' = \mathbf{M}\boldsymbol{x}$$

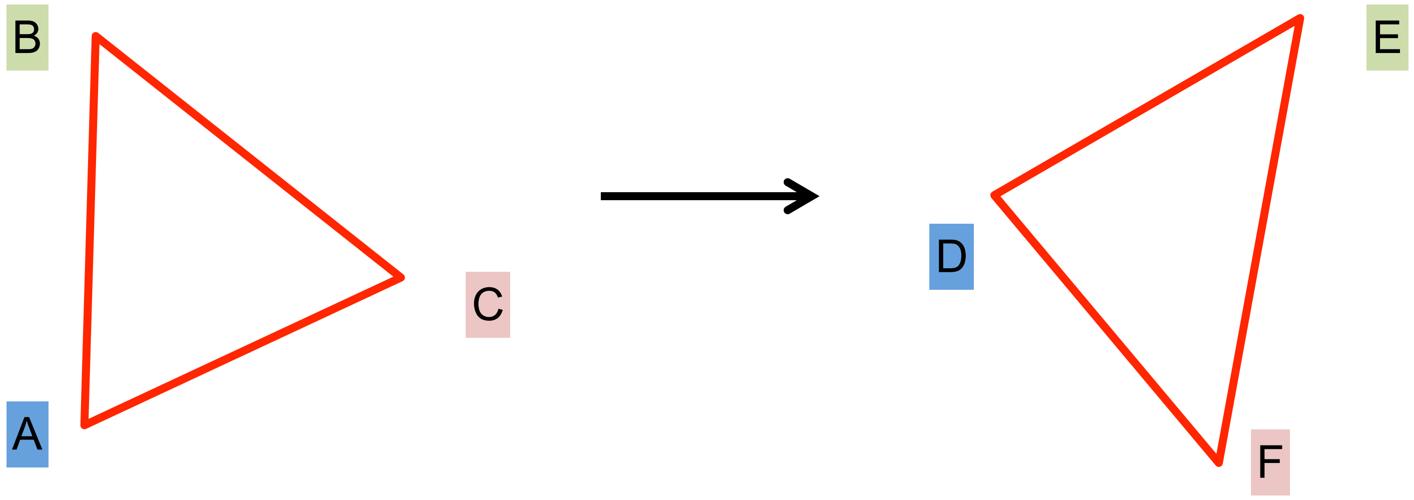
point correspondences

- One point correspondence gives how many equations?
- How many point correspondences do we need?

Determining unknown transformations

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?

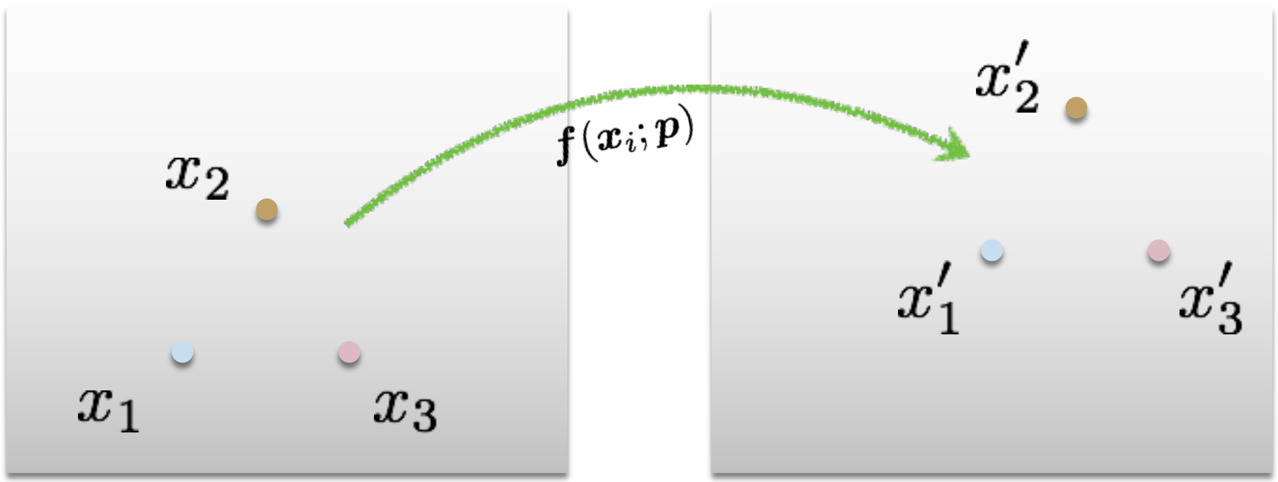


unknowns

$$\boldsymbol{x}' = \mathbf{M}\boldsymbol{x}$$

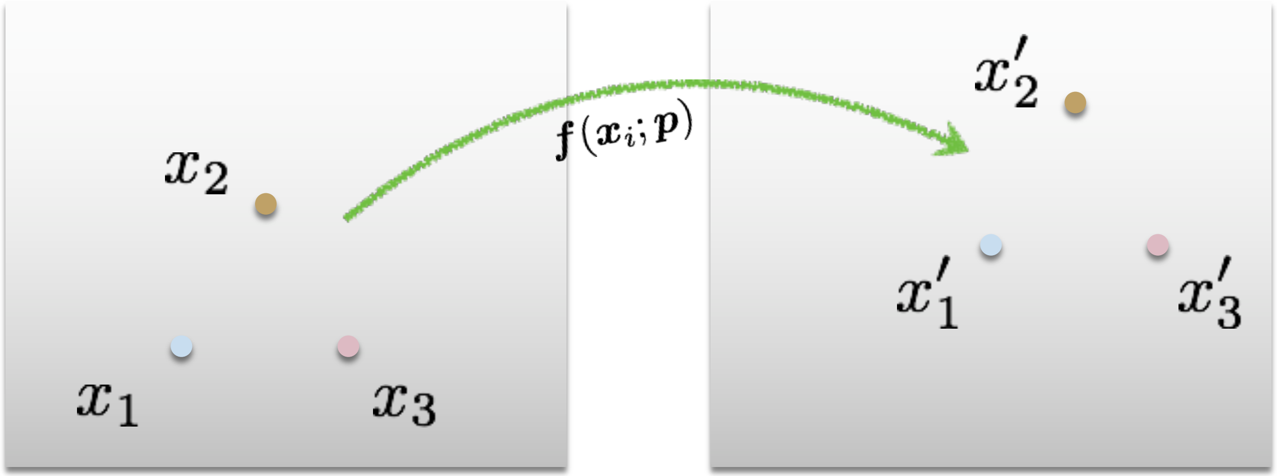
point correspondences

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

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

What is this?

What is this?

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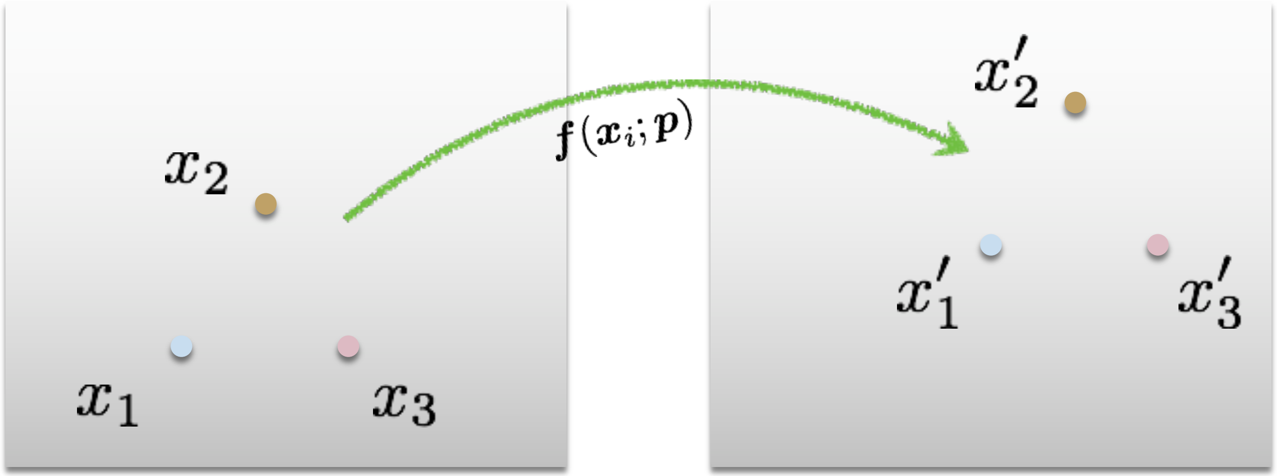


$$||\boldsymbol{x}|| = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}$$

Least Squares Error

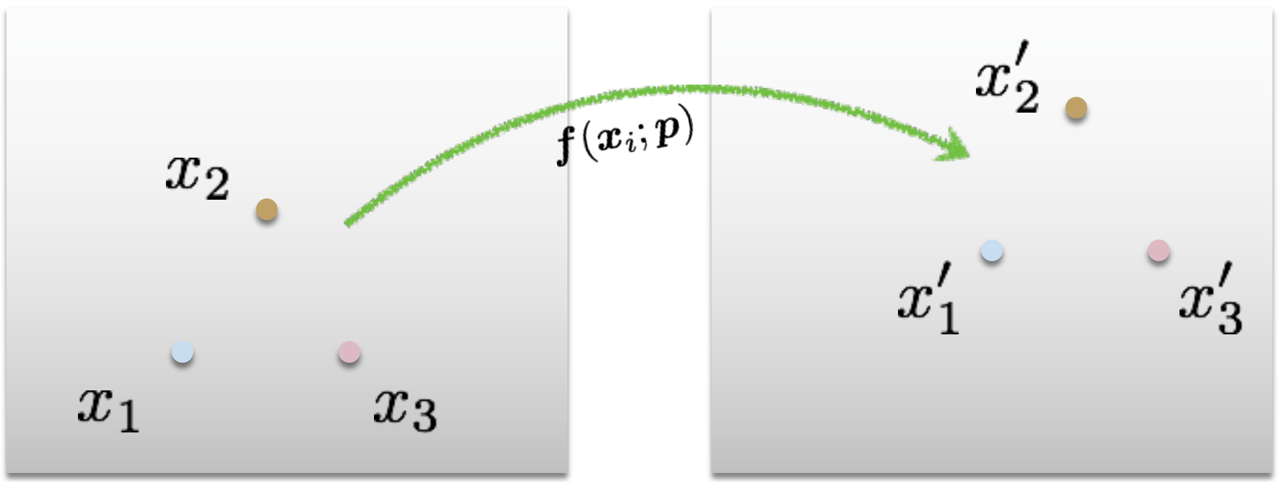
Euclidean (L2) norm

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

squared!

predicted location

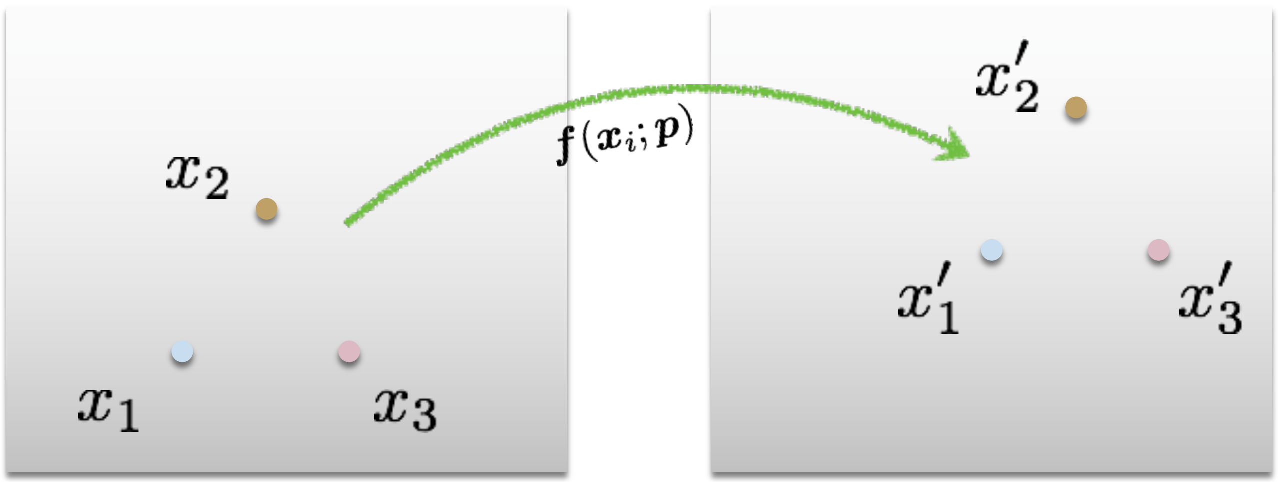
measured location



Least Squares Error

$$E_{\mathrm{LS}} = \sum_i \underbrace{\| \boldsymbol{f}(\boldsymbol{x}_i; \boldsymbol{p}) - \boldsymbol{x}'_i \|}_{\text{Residual (projection error)}}{}^2$$

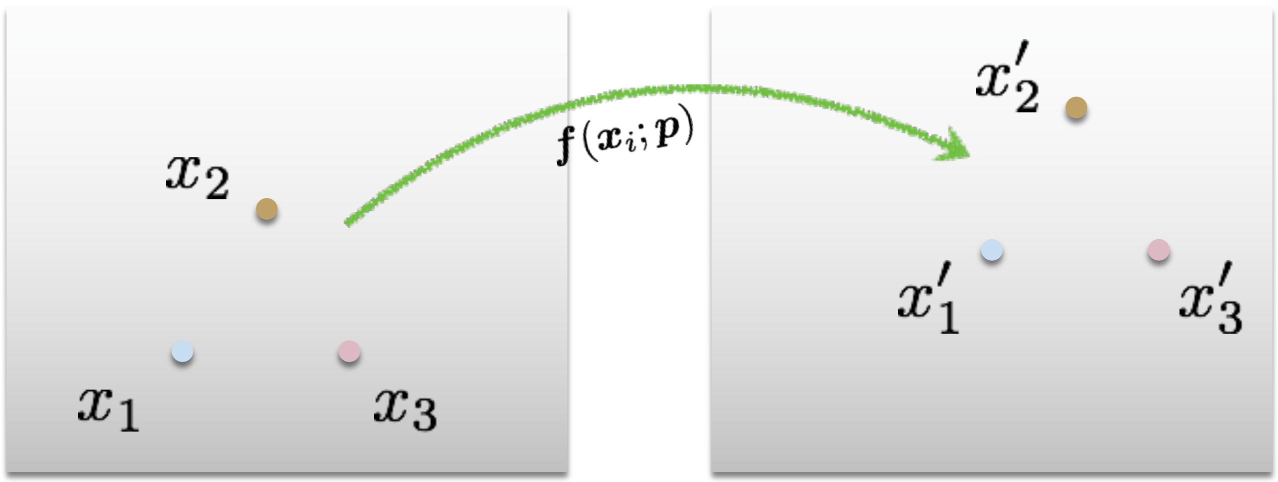
Residual (projection error)



Least Squares Error

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

What do we want to optimize?



Find parameters that minimize squared error

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

General form of linear least squares

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

$$E_{\mathrm{LLS}} = \sum_i |\boldsymbol{a}_i \boldsymbol{x} - \boldsymbol{b}_i|^2$$

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

(matrix form)

Determining unknown transformations

Affine transformation:

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

Why can we drop the last line?

Vectorize transformation parameters:

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

Stack equations from point correspondences:

$$\underbrace{\begin{bmatrix} x' \\ y' \\ x' \\ y' \\ \vdots \\ x' \\ y' \end{bmatrix}}_{\boldsymbol{b}} = \underbrace{\begin{bmatrix} x & y & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & y & 1 \\ x & y & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & y & 1 \\ & & & \vdots & & \\ x & y & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x & y & 1 \end{bmatrix}}_{\mathbf{A}} \underbrace{\begin{bmatrix} p_1 \\ p_2 \\ p_3 \\ p_4 \\ p_5 \\ p_6 \end{bmatrix}}_{\boldsymbol{x}}$$

Notation in system form: $\boldsymbol{b}$ $\mathbf{A}$ $\boldsymbol{x}$

General form of linear least squares

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$$E_{\text{LLS}} = \sum_i |\boldsymbol{a}_i \boldsymbol{x} - \boldsymbol{b}_i|^2$$

$$= \|\mathbf{A}\boldsymbol{x} - \boldsymbol{b}\|^2 \qquad \text{(matrix form)}$$

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:

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

Minimize the error:

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

Solve for x $\boldsymbol{x} = (\mathbf{A}^\top\mathbf{A})^{-1}\mathbf{A}^\top\boldsymbol{b}$ ⟵ Note: You almost <u>never</u> want to compute the inverse of a matrix.

In Python:

```
x = numpy.linalg.
    solve(A, b)
```

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

Linear least squares estimation only works when the transform function is **linear! (duh)**

Also doesn’t deal well with outliers