Explanation for Linear Systems of PnP

Recap on System Generation

- **DLT (direct, one-step)**
  \[ t_1^T P - t_3^T P u_1 = 0, \]
  \[ t_2^T P - t_3^T P v_1 = 0. \]
  Constraint of one correspondence

- **EPnP (indirect, two-step)**
  \[
  \sum_{j=1}^{4} \left( \alpha_{ij} f_x x_j^c + \alpha_{ij} (c_x - u_i) z_j^c \right) = 0
  \]
  \[
  \sum_{j=1}^{4} \left( \alpha_{ij} f_y y_j^c + \alpha_{ij} (c_y - v_i) z_j^c \right) = 0
  \]
  \[
  2n \times 12
  \]
  \[
  \begin{bmatrix}
  x_j^c \\
  y_j^c \\
  z_j^c \\
  \vdots
  \end{bmatrix}
  \]
  \[
  c_j, \ j = 1, \ldots, 4
  \]
Explanation for Linear Systems of PnP

➢ Use Redundant Points to Improve Accuracy

✓ If we have prior knowledge that all the correspondences are inliers, we can use all the correspondences to generate an over-determined linear system.

✓ The result is the least-squared solution.

✓ It is helpful for noise compensation.
Explanation for Linear Systems of PnP

- Experimental Illustration of Redundant Case

- The more inlier points we use, the higher the algorithm accuracy is
Explanation for 2-Point Configuration

- Recap on Our Analysis Method

✓ Compute circumference angle based on the normalized image points.
✓ Find the optimal camera center satisfying the constraint of circumference angle.

**Diagram Description:**
- Two known image points (normalized)
- Normalized image plane
- Known circumference angle
- A curved surface
- Camera frame

**Theory of circumference angle:**
- Camera positions? An infinite number of positions correspond to the angle $\theta$
Explanation for 2-Point Configuration

- Recap on Our Analysis Method

Can we enforce the constraint of distance (focal length)?

- No. We do not know image plane. We can treat image plane and camera center as a whole part.
- The angle is computed based on image points, but we should consider the relationship between 3D point and camera center (see right figure).

**Two known image points (normalized)**

- Normalized image plane
- Known circumference angle
- A curved surface
- Camera frame

**Theory of circumference angle**

Camera positions? An infinite number of positions correspond to the angle $\theta$
Today’s Outline

- Overview of 3D-3D Geometry
- Non-iterative Method: SVD-based Method
- Iterative Method: Iterative closest point (ICP)
Overview of 3D-3D Geometry

Problem formulation

In essence, the following two types of formulations are equivalent.

- First type: $N$ points in both first and second coordinate systems
  Example: in EPnP, four control point are static. We aim to determine their coordinate in both world frame and camera frame.

- Second type: $N+N$ points in a single coordinate system
  Example: Point set moves in a single coordinate system.
Overview of 3D-3D Geometry

☑ Two Sub-problems

☑ 3D-3D Correspondence Establishment
☑ Transformation Estimation
  • Case of SE(3)
  • Case of Sim(3)
Overview of 3D-3D Geometry

Intuitive Illustration

Motion estimation from 3D-to-3D feature correspondences (also known as point cloud registration problem)

- Input: Two point sets $f_{k-1}$ and $f_k$ in 3D. They are obtained by triangulation or stereo vision. They can also be virtual points (e.g., control points in EPnP).
- The minimal-case solution involves three 3D-3D point correspondences.
- Solving the following system of equations w.r.t. unknown $R$ and $T$:

$$
\begin{bmatrix}
X^i_{k-1} \\
Y^i_{k-1} \\
Z^i_{k-1}
\end{bmatrix} =
\begin{bmatrix}
r_{11} & r_{12} & r_{13} & t_1 \\
r_{21} & r_{22} & r_{23} & t_2 \\
r_{31} & r_{32} & r_{33} & t_3
\end{bmatrix}
\begin{bmatrix}
X^i_k \\
Y^i_k \\
Z^i_k \\
1
\end{bmatrix}
$$

where $i$ is the feature ID.
Overview of 3D-3D Geometry

- **Formal Definition**

  - Input: two point sets (we do not know which two points are corresponding)
    
    \[
    X = \{x_1, \ldots, x_{N_x}\} \\
    P = \{p_1, \ldots, p_{N_p}\}
    \]

  - Goal: Find the optimal translation \(t\) and rotation \(R\) minimizing the sum of the squared error
    
    \[
    E(R, t) = \frac{1}{N_p} \sum_{i=1}^{N_p} ||x_i - Rp_i - t||^2
    \]

  - Number of points are unnecessarily the same

- **Goal:** Find the optimal translation \(t\) and rotation \(R\) minimizing the sum of the squared error

  - where \(x_i\) and \(p_i\) are **unknown-but-sought** corresponding points.
Overview of 3D-3D Geometry

- Two Configurations

- If the correct correspondences are known, the correct rotation and translation can be calculated in closed form (non-iterative method).
- If the correct correspondences are not known, it is generally impossible to determine the optimal rotation and translation in one step. We have to perform iterations.

Correspondence is determined by the previous iteration and may be unreliable.
Overview of 3D-3D Geometry

➢ Comparison with 2D-2D Geometry

Motion estimation from 2D-to-2D feature correspondences

✓ Both feature correspondences $f_{k-1}$ and $f_k$ are in image coordinates (2D)

✓ The minimal case solution involves 5 feature correspondences

✓ Popular algorithms:
  • 8-point algorithm
  • 5-point algorithm
Overview of 3D-3D Geometry

- Comparison with 3D-2D Geometry

Motion estimation from 3D-to-2D feature correspondences, i.e., Perspective-$n$-Points (PnP) problem

- Feature $f_{k-1}$ is in 3D and feature $f_k$ in 2D

- Popular algorithms:
  - DLT algorithm: at least 6 point correspondences
  - P3P algorithm: minimal case with 3 point correspondences
  - EPNP algorithm: at least 6 point correspondences
Non-iterative Method

- SE(3)
  This case is mainly introduced today

- Sim(3)
  ✓ Horn’s method [1]
  ✓ Umeyama’s method [2]

Non-iterative Method

- Preprocessing Step

✓ Computing center of mass

\[
\mu_x = \frac{1}{N_x} \sum_{i=1}^{N_x} x_i \quad \text{and} \quad \mu_p = \frac{1}{N_p} \sum_{i=1}^{N_p} p_i
\]

Here, we can simply assume that \( N_x = N_p \)

✓ Point set normalization

We subtract the corresponding \textbf{center of mass} from each point in the two point sets

\[
X' = \{ x_i - \mu_x \} = \{ x'_i \} \quad \text{and} \quad P' = \{ p_i - \mu_p \} = \{ p'_i \}
\]

We use the normalized point sets to calculate the transformation.
Non-iterative Method

Transformation Recovery

✓ Singular Value Decomposition
We compute matrix $W$ by

$$W = \sum_{i=1}^{N_p} x'_i p'_iT$$

We conduct the singular value decomposition (SVD) of $W$ by:

$$W = U \begin{bmatrix} \sigma_1 & 0 & 0 \\ 0 & \sigma_2 & 0 \\ 0 & 0 & \sigma_3 \end{bmatrix} V^T$$

where $\sigma_1 \geq \sigma_2 \geq \sigma_3$ are the singular values of $W$
Non-iterative Method

- Transformation Recovery

✓ Computation of rotation and translation

The optimal solution of transformation is unique and is given by:

\[
R = UV^T \\
t = \mu_x - R\mu_p
\]

The conclusion is very precise, but how can we obtain this result? [1]

Non-iterative Method

Derivation Behind Conclusion

Due to limited, only some key steps are provided.

\[
E(R, t) = \sum_{i=1}^{n} ||y_i - Rx_i - t||^2
\]

\[
= \sum_{i=1}^{n} ||y_i - Rx_i - t - y_o + y_o - Rx_o + Rx_o||^2
\]

\[
= \sum_{i=1}^{n} ||y_i - y_o - R(x_i - x_o)||^2 + n||y_o - Rx_o - t||^2
\]

Center of mass

Previous conclusion

\[
R = UV^T
\]

\[
t = \mu_x - R\mu_p
\]

Independent from specific points. We can force this part to be 0. After obtaining R, we can obtain t.
Non-iterative Method

Derivation Behind Conclusion

Due to limited, only some key steps are provided.

\[
R^* = \arg \min_R \sum_{i=1}^{n} \left\| y_i - y_o - R(x_i - x_o) \right\|^2
\]

\[
= \arg \min_R \sum_{i=1}^{n} \left\| y'_i - Rx'_i \right\|^2 \quad \text{Normalized points}
\]

\[
= \arg \min_R \sum_{i=1}^{n} \left( y'^T_i y'_i + x'^T_i R^T R x'_i - 2y'^T_i R x'_i \right) \quad \text{Expansion}
\]

\[
= \arg \min_R \sum_{i=1}^{n} \left( -2y'^T_i R x'_i \right) \quad \text{Neglect the part independent from } R
\]

\[
= \arg \max_R \sum_{i=1}^{n} \left( y'^T_i R x'_i \right) \quad \text{Reformulate a minimization problem as a maximization problem}
\]

\[
W = \sum_{i=1}^{N_p} x'_i p'_i^T
\]

\[
W = U \begin{bmatrix} \sigma_1 & 0 & 0 \\ 0 & \sigma_2 & 0 \\ 0 & 0 & \sigma_3 \end{bmatrix} V^T
\]

\[
R = UV^T
\]

Previous conclusion
Iterative closest point (ICP)

- Overview

- Idea: Iteratively align two point sets
- Iterative Closest Points (ICP) algorithm [1]
- Converges if corresponding points are “close enough”

Iterative closest point (ICP)

- Intuitive Illustration

- The major problem is to determine the correct data associations. We treat a pair of points with the smallest distance as a “temporary” 3D-3D correspondence.
- Given the associated points, the transformation can be computed efficiently using SVD.

A set of points is chosen along each line. One point set (blue) is iteratively transformed to minimize the distance between each pair of points.
Iterative closest point (ICP)

- Detailed Procedures

- Determine corresponding points based on the smallest distance
- Compute rotation $R$, translation $t$ via SVD
- Apply $R$ and $t$ to the points of the set to be registered
- Compute the error $E(R,t)$
- If error decreased and error $> \text{threshold}$
  - Repeat these steps
  - Stop and output final alignment, otherwise
Variants

Several improvements have been proposed at different stages:

- Weighting the correspondences (mainly for high accuracy)
- Rejecting outlier point pairs (mainly for high robustness)

Some inlier correspondences are noisy. They should be assigned relatively small weights.

Outliers must be removed to correctly align point sets.
Iterative closest point (ICP)

- **Variants**

✓ Several improvements have been proposed at different stages:
  - Jump out of local minima based on global search method, i.e., branch-and-bound (BnB) (mainly for stability).
  - Combine ICP and BnB to improve the efficiency of pure BnB.
Summary

- Overview of 3D-3D Geometry
- Non-iterative Method: SVD-based Method
- Iterative Method: Iterative closest point (ICP)
Thank you for your listening!
If you have any questions, please come to me :-)