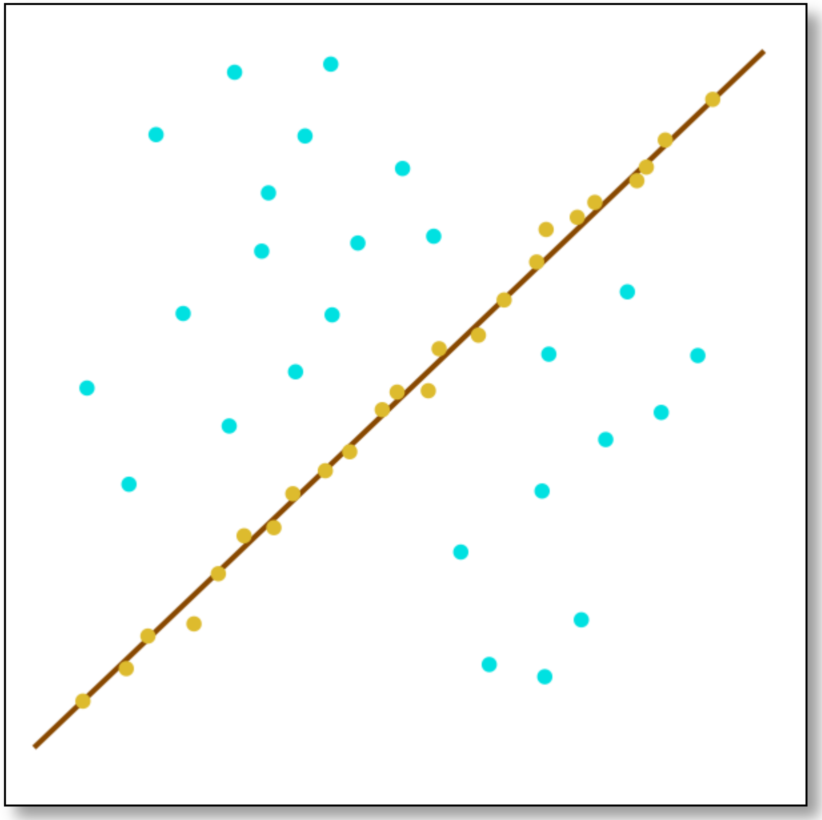
CS4670: Computer Vision

Noah Snavely

Lecture 10: Robust fitting



Announcements

- Quiz on Friday
- Project 2a due Monday
- Prelim?

Least squares: translations

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \\ 0 & 1 \\ & \vdots & \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_t \\ y_t \end{bmatrix} = \begin{bmatrix} x'_1 - x_1 \\ y'_1 - y_1 \\ x'_2 - x_2 \\ y'_2 - y_2 \\ \vdots \\ x'_n - x_n \\ y'_n - y_n \end{bmatrix}$$

$$\underset{2n \times 2}{\mathbf{A}} \quad \underset{2 \times 1}{\mathbf{t}} = \underset{2n \times 1}{\mathbf{b}}$$

Least squares

$$\mathbf{A}\mathbf{t} = \mathbf{b}$$

- Find **t** that minimizes

$$||\mathbf{A}\mathbf{t} - \mathbf{b}||^2$$

- To solve, form the *normal equations*

$$\mathbf{A}^{\mathrm{T}}\mathbf{A}\mathbf{t} = \mathbf{A}^{\mathrm{T}}\mathbf{b}$$

$$\mathbf{t} = \left(\mathbf{A}^{\mathrm{T}}\mathbf{A}\right)^{-1}\mathbf{A}^{\mathrm{T}}\mathbf{b}$$

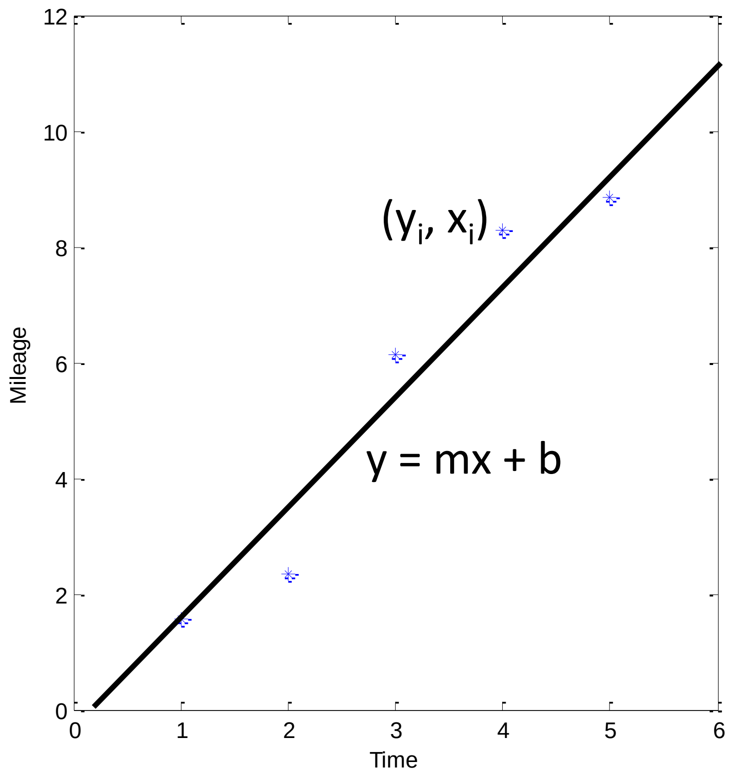
Least squares: affine transformations

- Matrix form

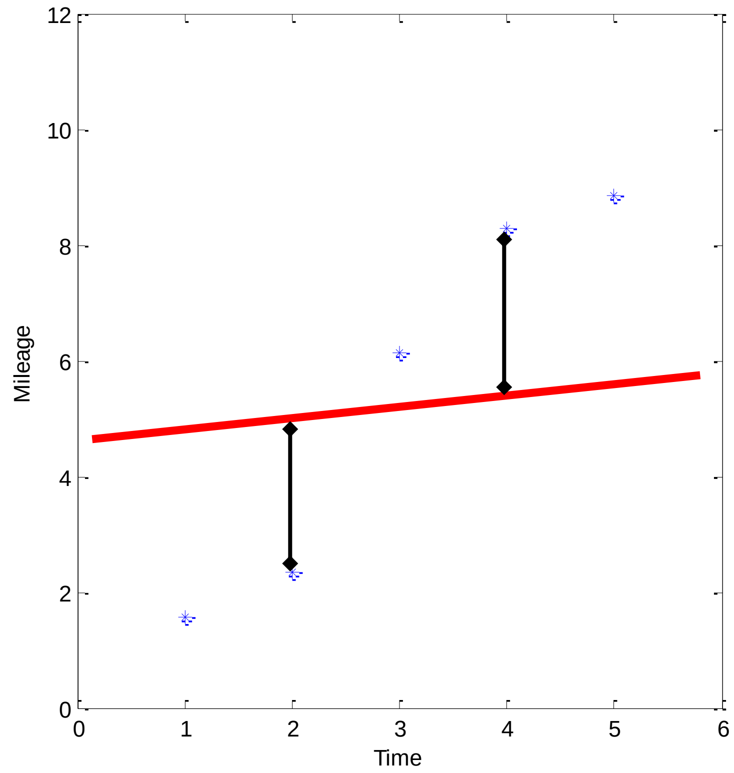
$$\begin{bmatrix} x_1 & y_1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x_1 & y_1 & 1 \\ x_2 & y_2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x_2 & y_2 & 1 \\ & & & \vdots & & \\ x_n & y_n & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x_n & y_n & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \\ d \\ e \\ f \end{bmatrix} = \begin{bmatrix} x'_1 \\ y'_1 \\ x'_2 \\ y'_2 \\ \vdots \\ x'_n \\ y'_n \end{bmatrix}$$

$$\underset{2n \times 6}{\mathbf{A}} \quad \underset{6 \times 1}{\mathbf{t}} = \underset{2n \times 1}{\mathbf{b}}$$

Least squares: generalized linear regression



Linear regression

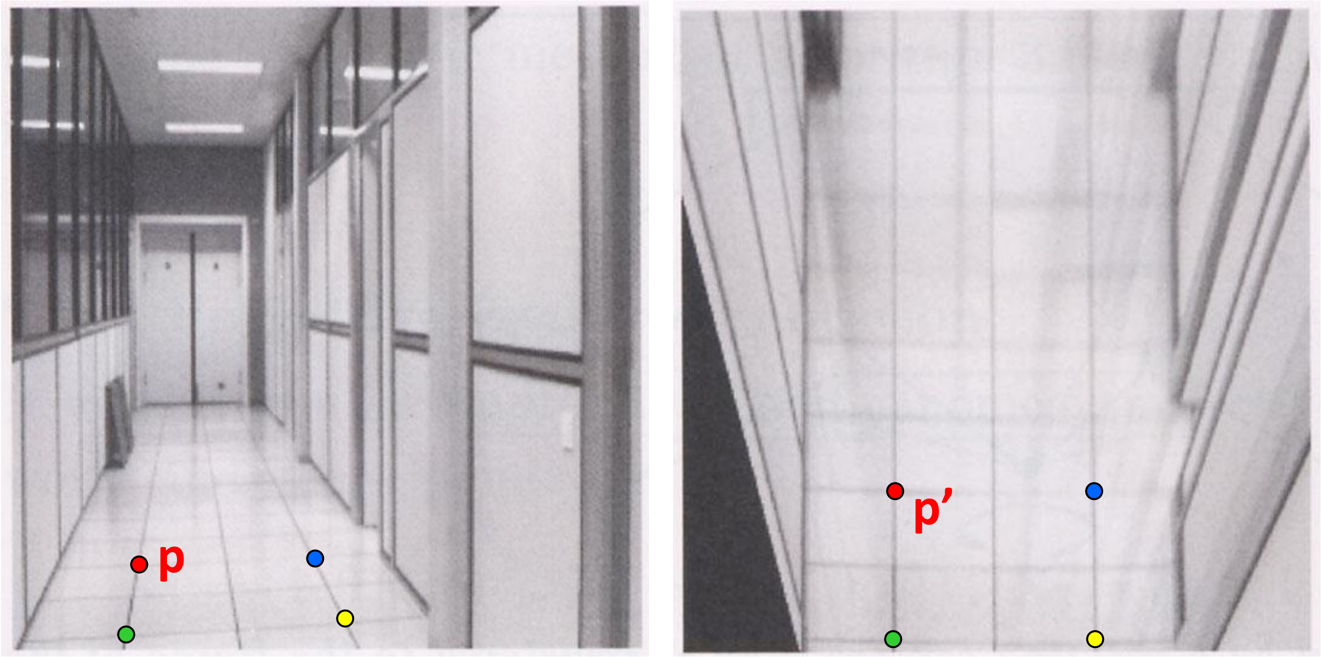


$$\mathrm{Cost}(m, b) = \sum_{i=1}^{n} |y_i - (mx_i + b)|^2$$

Linear regression

$$\begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ \vdots & \\ x_n & 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$$

Homographies



To unwarp (rectify) an image

- solve for homography **H** given **p** and **p’**
- solve equations of the form: w**p’** = **Hp**
  - linear in unknowns: w and coefficients of **H**
  - H is defined up to an arbitrary scale factor
  - how many points are necessary to solve for **H**?

Solving for homographies

$$\begin{bmatrix} x'_i \\ y'_i \\ 1 \end{bmatrix} \cong \begin{bmatrix} h_{00} & h_{01} & h_{02} \\ h_{10} & h_{11} & h_{12} \\ h_{20} & h_{21} & h_{22} \end{bmatrix} \begin{bmatrix} x_i \\ y_i \\ 1 \end{bmatrix}$$

$$x'_i = \frac{h_{00}x_i + h_{01}y_i + h_{02}}{h_{20}x_i + h_{21}y_i + h_{22}}$$

$$y'_i = \frac{h_{10}x_i + h_{11}y_i + h_{12}}{h_{20}x_i + h_{21}y_i + h_{22}}$$

$$x'_i(h_{20}x_i + h_{21}y_i + h_{22}) = h_{00}x_i + h_{01}y_i + h_{02}$$

$$y'_i(h_{20}x_i + h_{21}y_i + h_{22}) = h_{10}x_i + h_{11}y_i + h_{12}$$

Solving for homographies

$$
\begin{aligned}
x'_i(h_{20}x_i + h_{21}y_i + h_{22}) &= h_{00}x_i + h_{01}y_i + h_{02} \\
y'_i(h_{20}x_i + h_{21}y_i + h_{22}) &= h_{10}x_i + h_{11}y_i + h_{12}
\end{aligned}
$$

$$
\begin{bmatrix}
x_i & y_i & 1 & 0 & 0 & 0 & -x'_i x_i & -x'_i y_i & -x'_i \\
0 & 0 & 0 & x_i & y_i & 1 & -y'_i x_i & -y'_i y_i & -y'_i
\end{bmatrix}
\begin{bmatrix}
h_{00} \\ h_{01} \\ h_{02} \\ h_{10} \\ h_{11} \\ h_{12} \\ h_{20} \\ h_{21} \\ h_{22}
\end{bmatrix}
=
\begin{bmatrix}
0 \\ 0
\end{bmatrix}
$$

Solving for homographies

$$
\underbrace{\begin{bmatrix}
x_1 & y_1 & 1 & 0 & 0 & 0 & -x'_1 x_1 & -x'_1 y_1 & -x'_1 \\
0 & 0 & 0 & x_1 & y_1 & 1 & -y'_1 x_1 & -y'_1 y_1 & -y'_1 \\
 & & & & \vdots & & & & \\
x_n & y_n & 1 & 0 & 0 & 0 & -x'_n x_n & -x'_n y_n & -x'_n \\
0 & 0 & 0 & x_n & y_n & 1 & -y'_n x_n & -y'_n y_n & -y'_n
\end{bmatrix}}_{\substack{\mathbf{A} \\ 2n \times 9}}
\underbrace{\begin{bmatrix} h_{00} \\ h_{01} \\ h_{02} \\ h_{10} \\ h_{11} \\ h_{12} \\ h_{20} \\ h_{21} \\ h_{22} \end{bmatrix}}_{\substack{\mathbf{h} \\ 9}}
=
\underbrace{\begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 0 \end{bmatrix}}_{\substack{\mathbf{0} \\ 2n}}
$$

Defines a least squares problem: minimize $\|\mathbf{A}\mathbf{h} - \mathbf{0}\|^2$

- Since $\mathbf{h}$ is only defined up to scale, solve for unit vector $\hat{\mathbf{h}}$
- Solution: $\hat{\mathbf{h}}$ = eigenvector of $\mathbf{A}^T\mathbf{A}$ with smallest eigenvalue
- Works with 4 or more points

Questions?

Image Alignment Algorithm

Given images A and B

1. Compute image features for A and B
2. Match features between A and B
3. Compute homography between A and B using least squares on set of matches

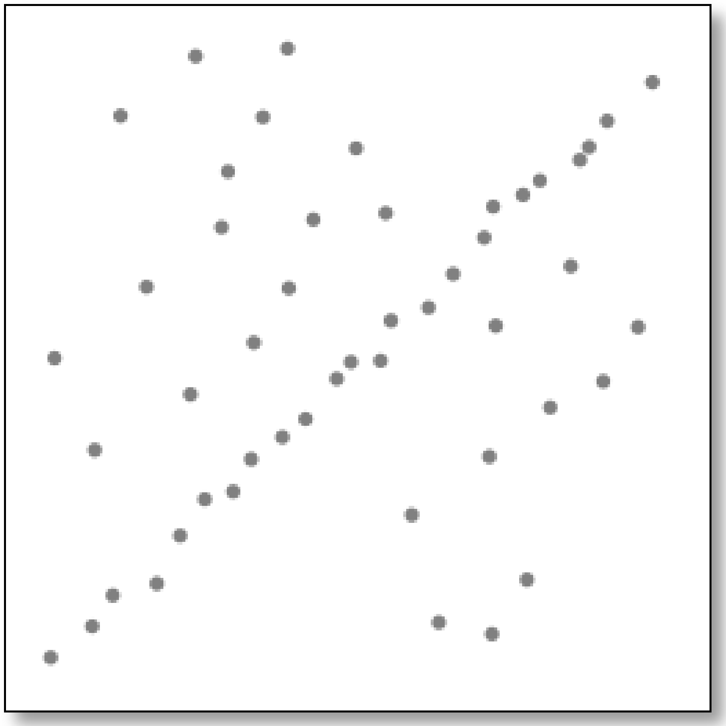
What could go wrong?

Outliers

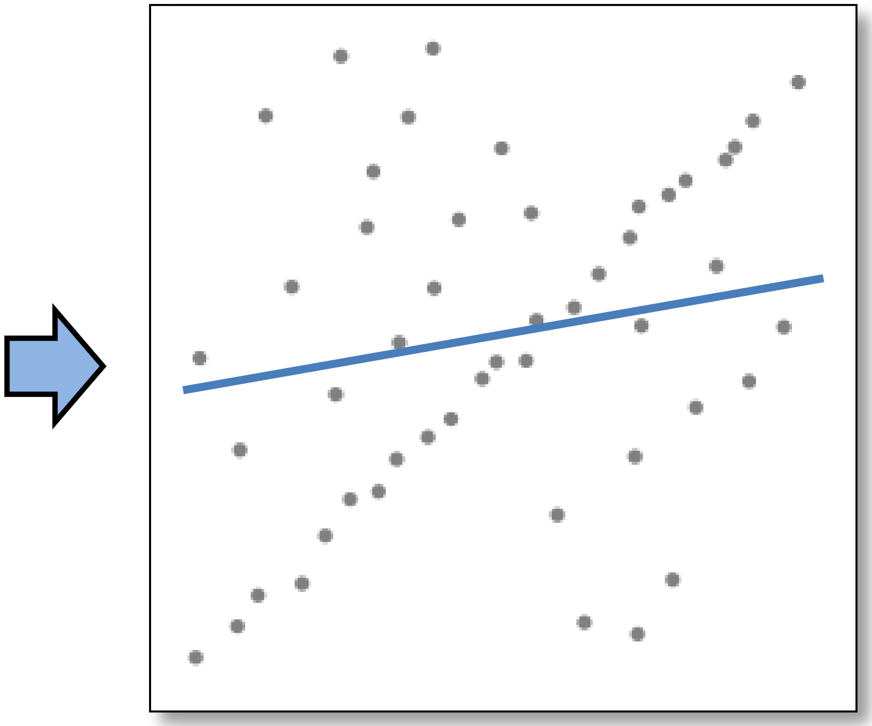

outliers
MAKING
COMICS
STORYTELLING SECRETS OF COMICS, MANGA, AND GRAPHIC NOVELS
FROM THE AUTHOR OF UNDERSTANDING COMICS
SCOTT McCLOUD
SOUTH WEST
DVD
THE COMPLETE
BLACK ADDER
BBC
inliers

Robustness

- Let's consider a simpler example…



Problem: Fit a line to these datapoints



Least squares fit

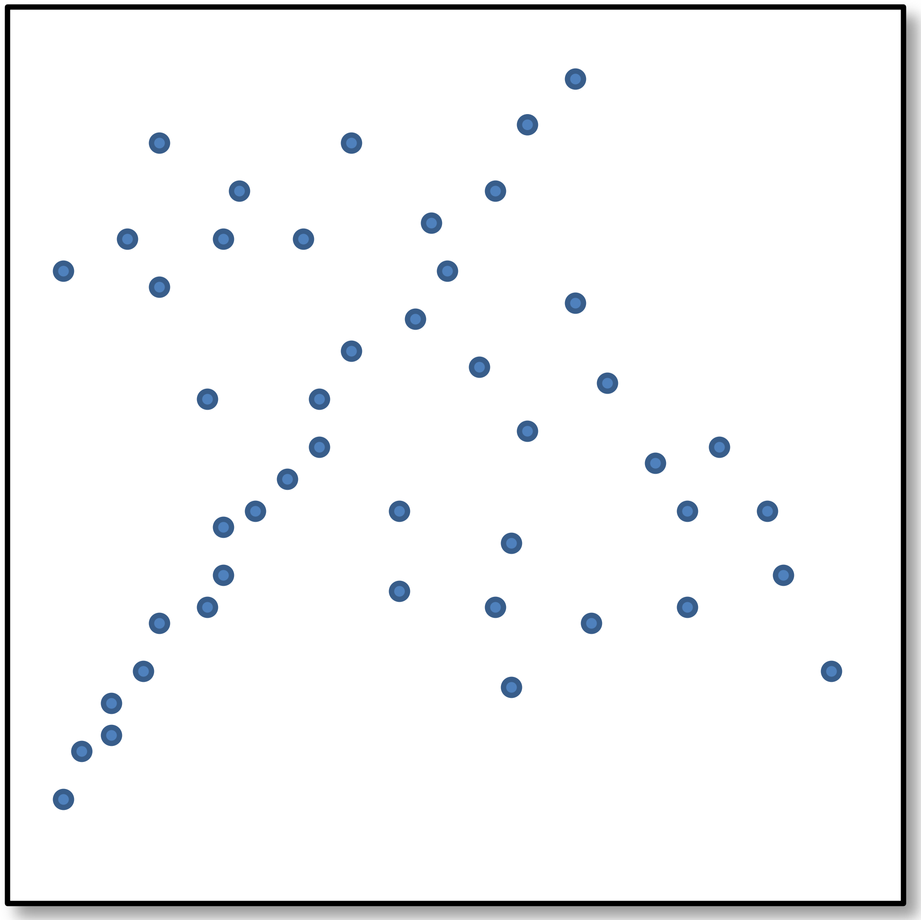
- How can we fix this?

Idea

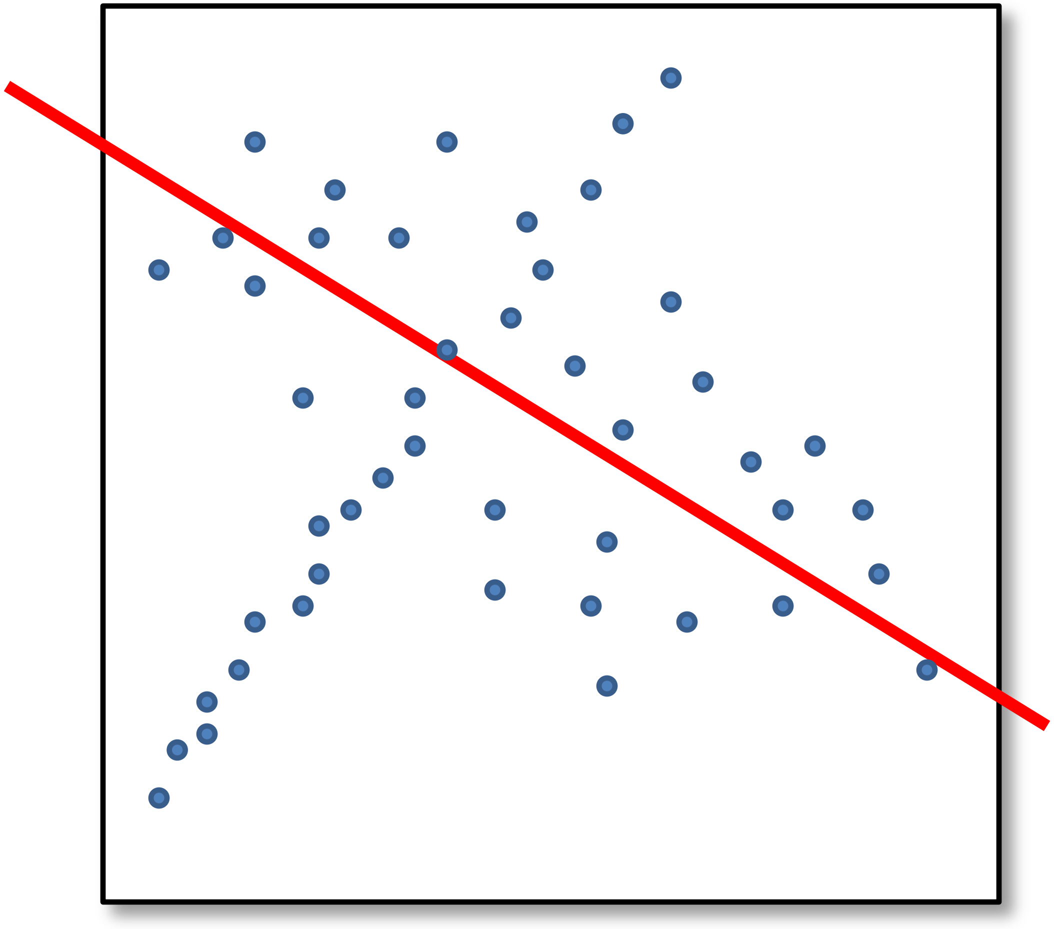
- Given a hypothesized line
- Count the number of points that “agree” with the line
  - “Agree” = within a small distance of the line
  - I.e., the **inliers** to that line

- For all possible lines, select the one with the largest number of inliers

Counting inliers

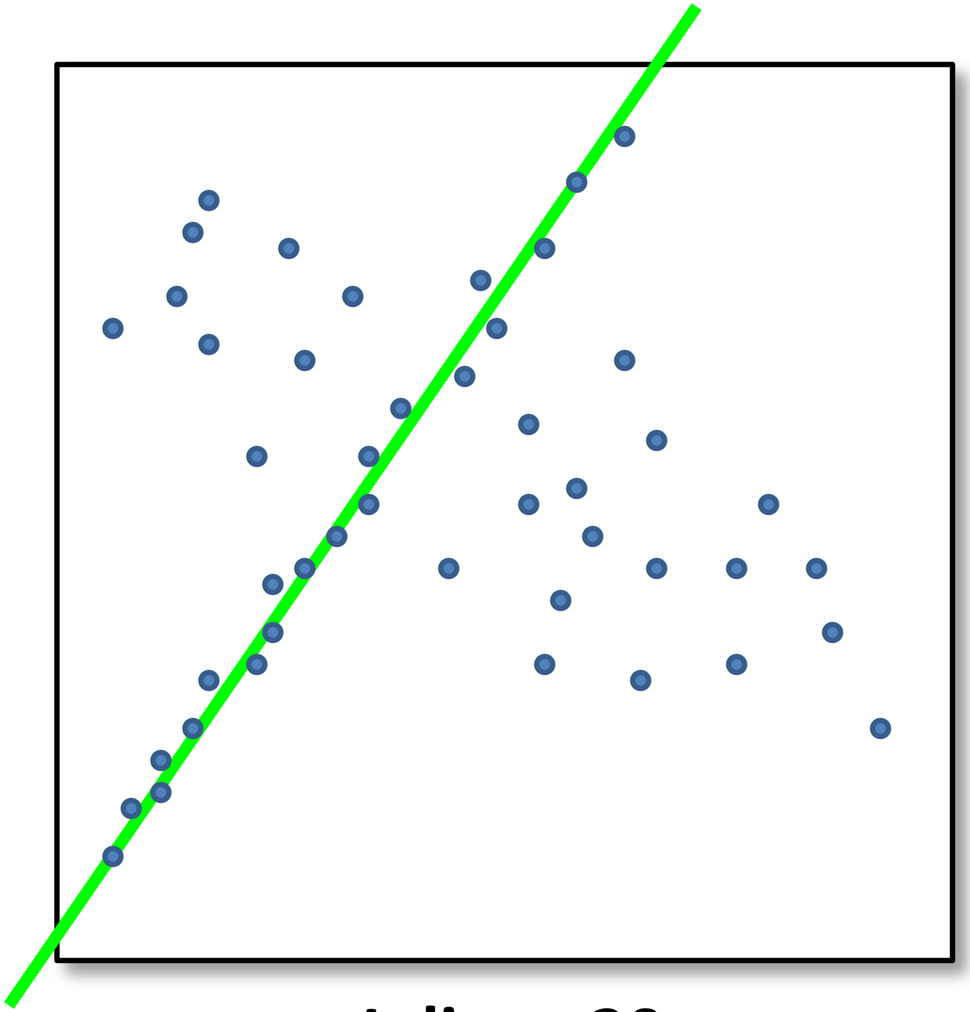


Counting inliers



Inliers: 3

Counting inliers

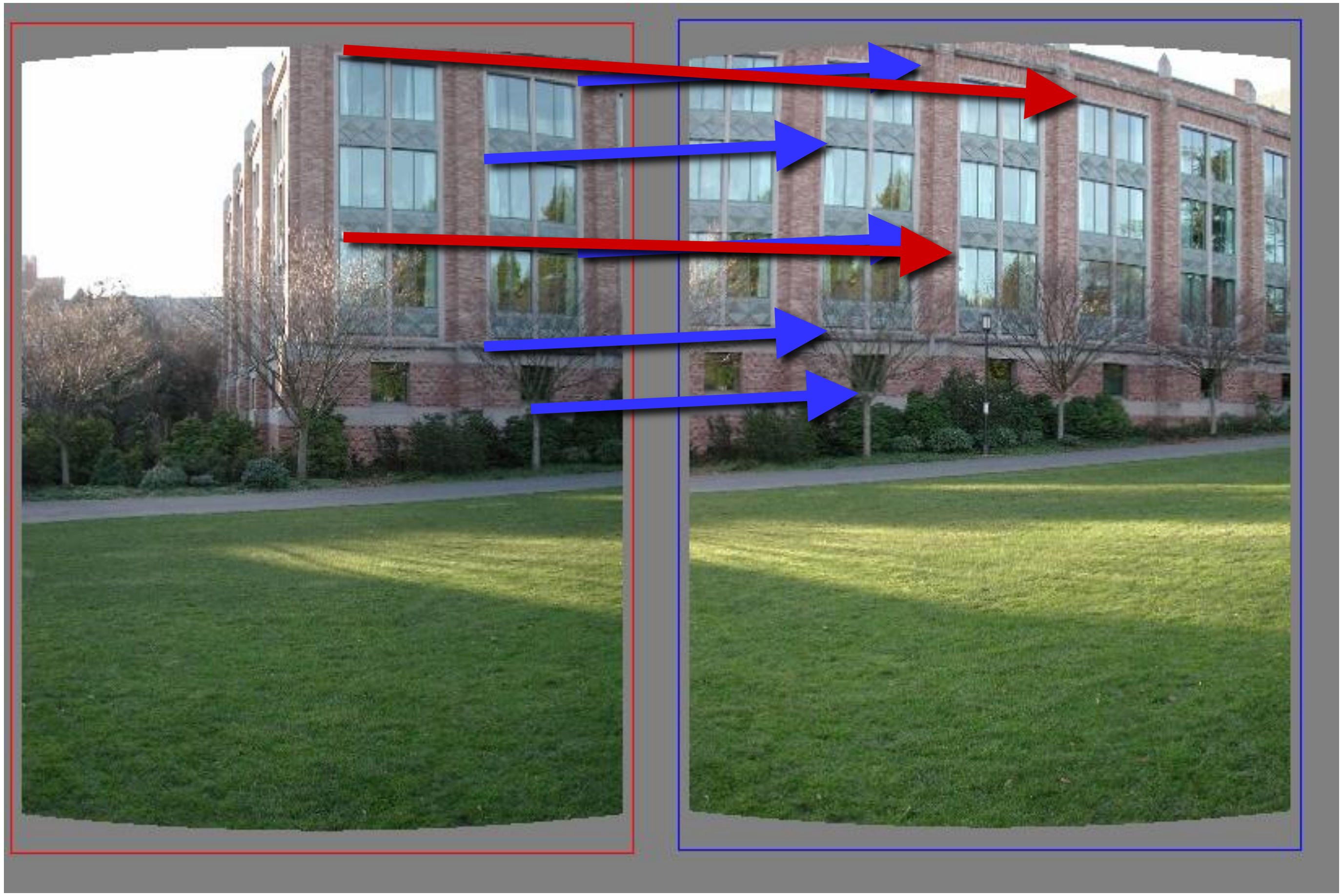


Inliers: 20

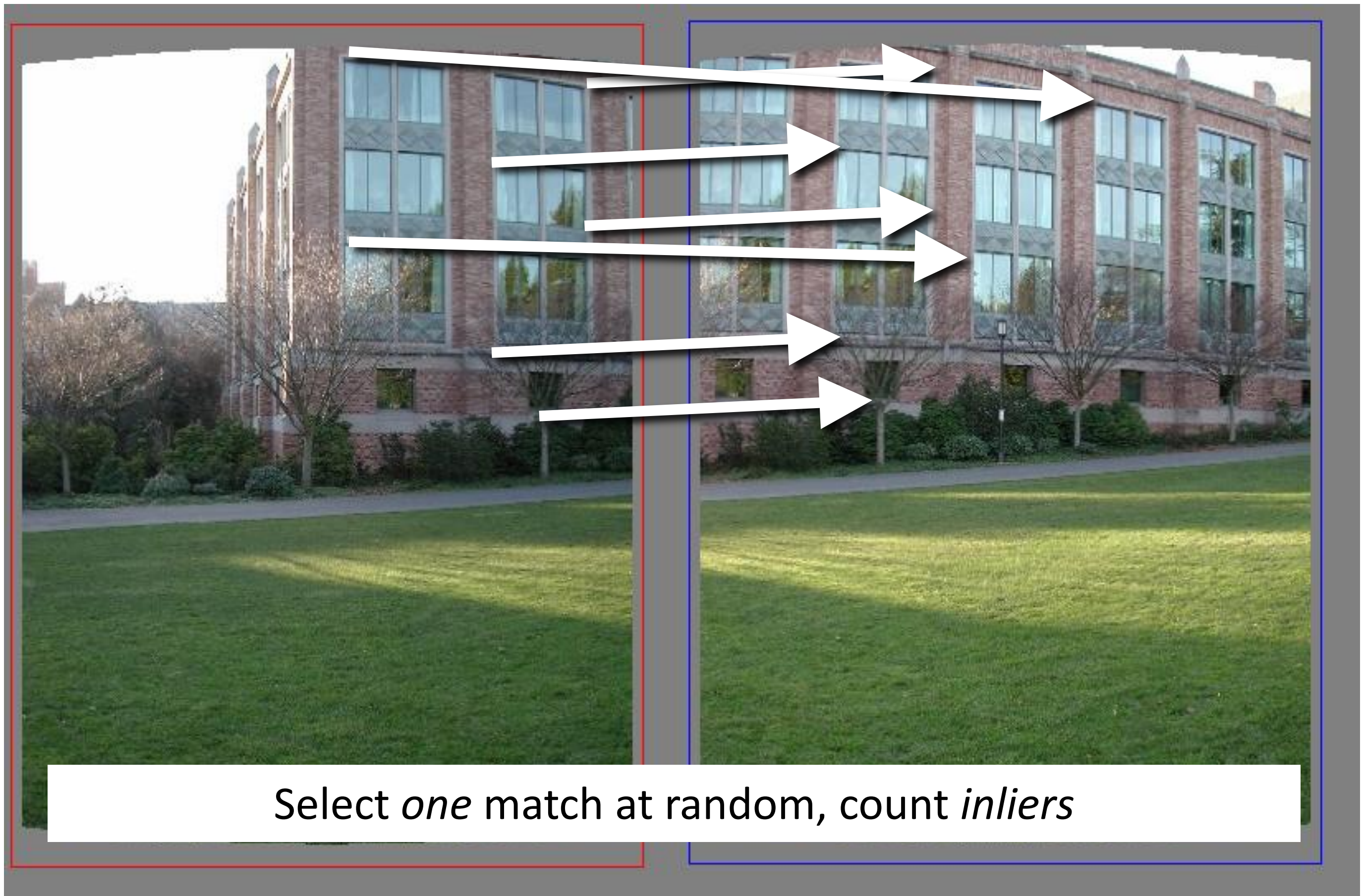
How do we find the best line?

- Unlike least-squares, no simple closed-form solution
- Hypothesize-and-test
  - Try out many lines, keep the best one
  - Which lines?

Translations

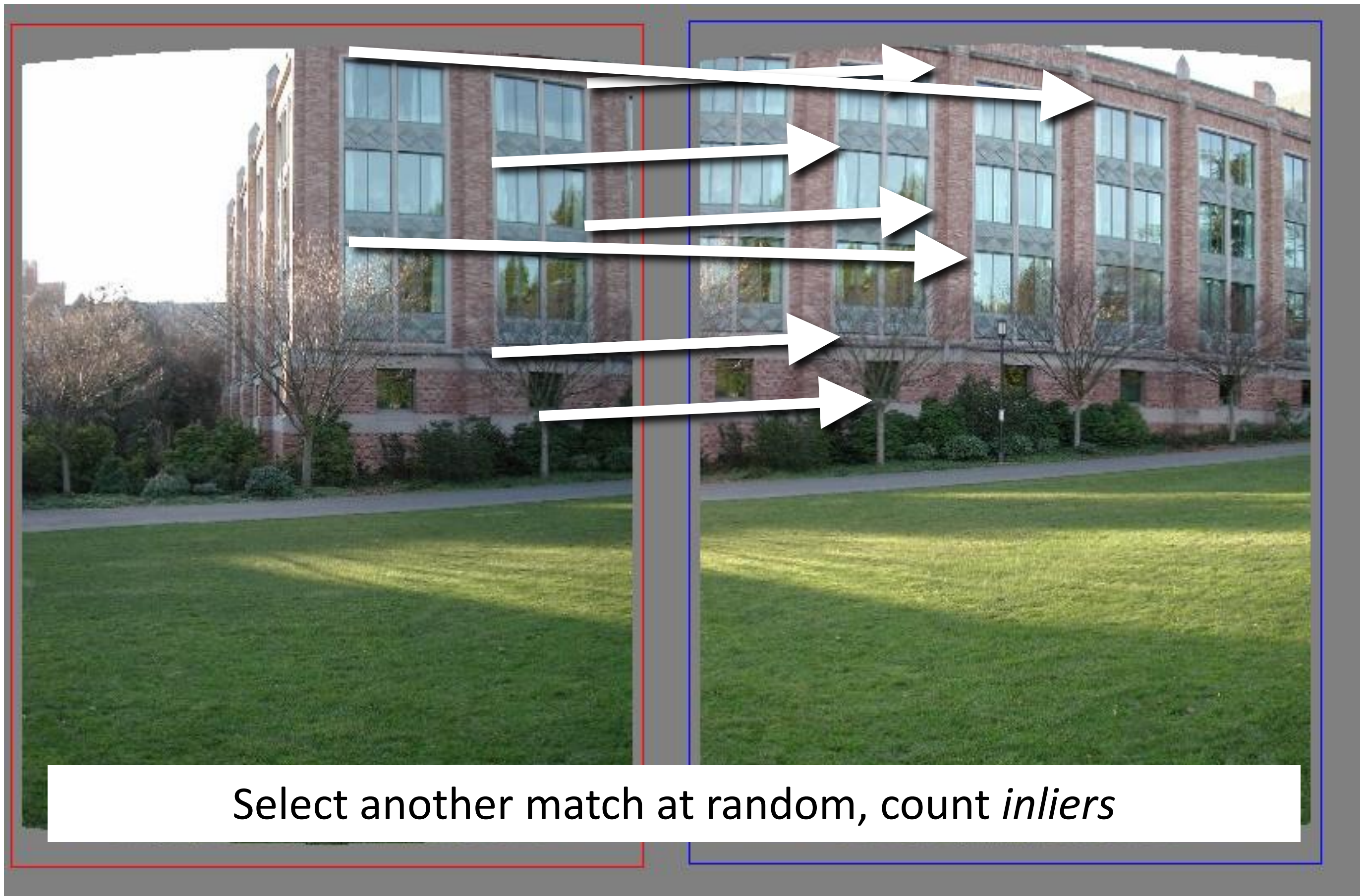


RAndom SAmple Consensus



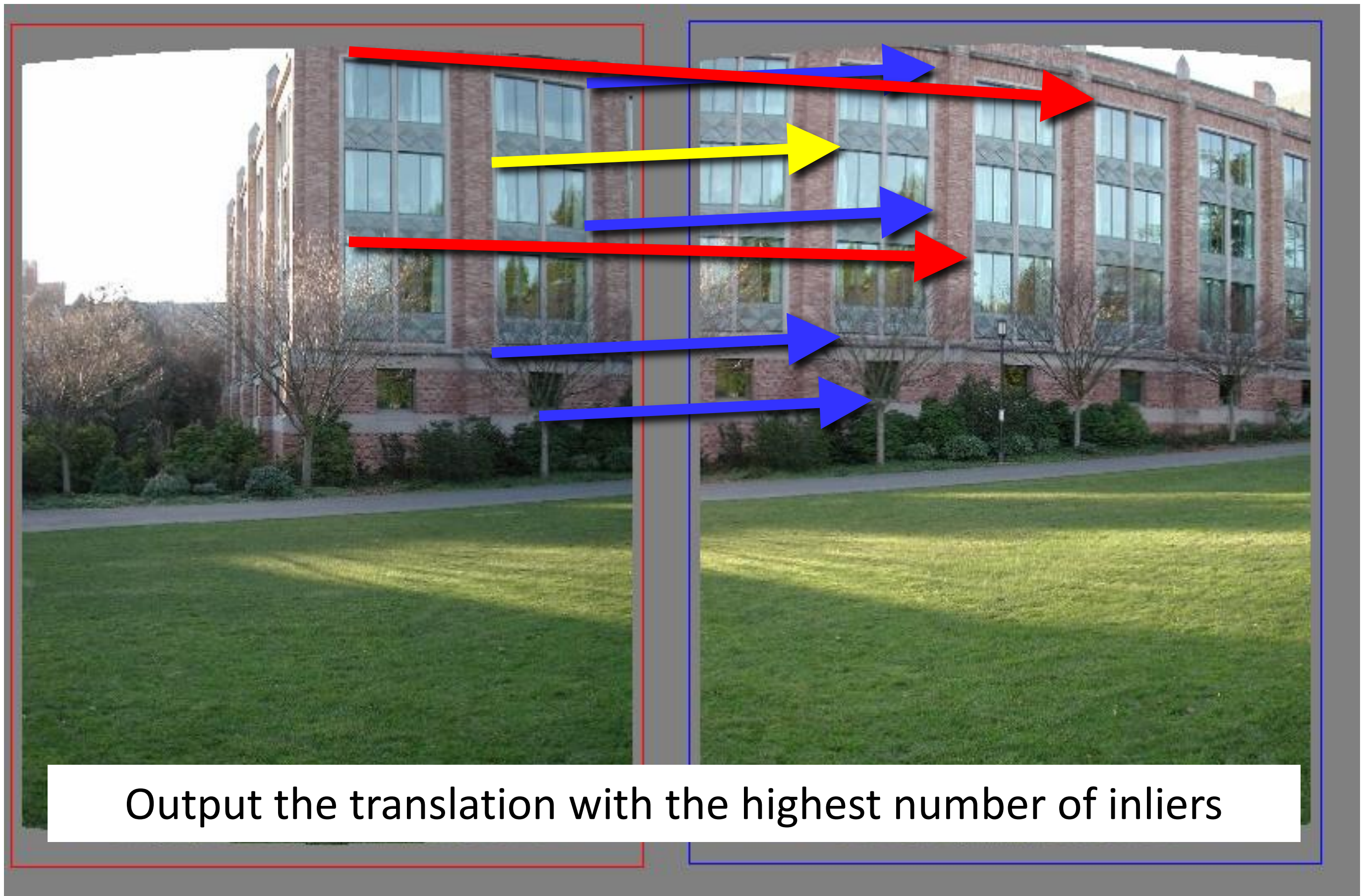
Select *one* match at random, count *inliers*

RAndom SAmple Consensus



Select another match at random, count *inliers*

RAndom SAmple Consensus



RANSAC

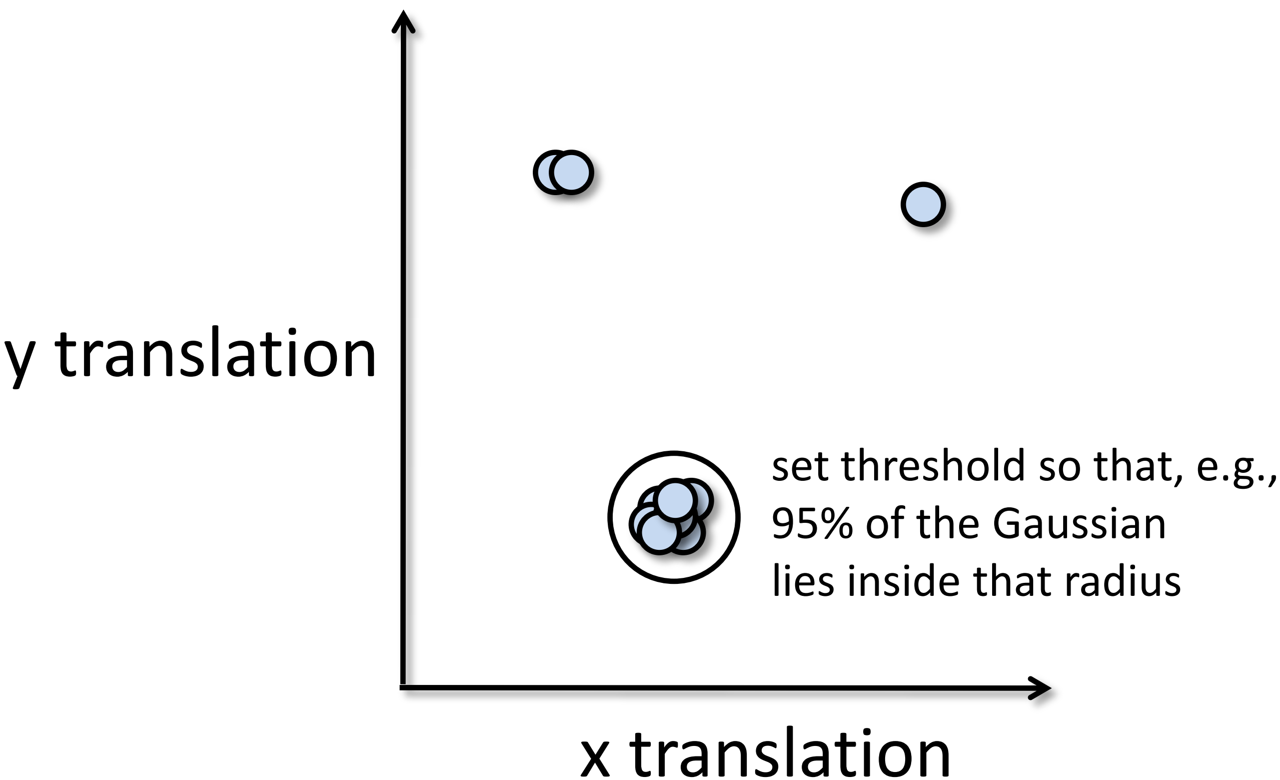
- Idea:
  - All the inliers will agree with each other on the translation vector; the (hopefully small) number of outliers will (hopefully) disagree with each other
    - RANSAC only has guarantees if there are < 50% outliers
  - "All good matches are alike; every bad match is bad in its own way."

– Tolstoy via Alyosha Efros

RANSAC

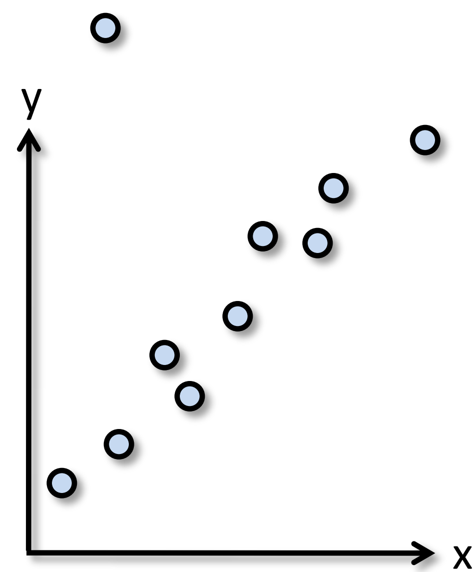
- **Inlier threshold** related to the amount of noise we expect in inliers
  – Often model noise as Gaussian with some standard deviation (e.g., 3 pixels)
- **Number of rounds** related to the percentage of outliers we expect, and the probability of success we'd like to guarantee
  – Suppose there are 20% outliers, and we want to find the correct answer with 99% probability
  – How many rounds do we need?

RANSAC


y translation
set threshold so that, e.g.,
95% of the Gaussian
lies inside that radius
x translation

RANSAC

- Back to linear regression
- How do we generate a hypothesis?



RANSAC

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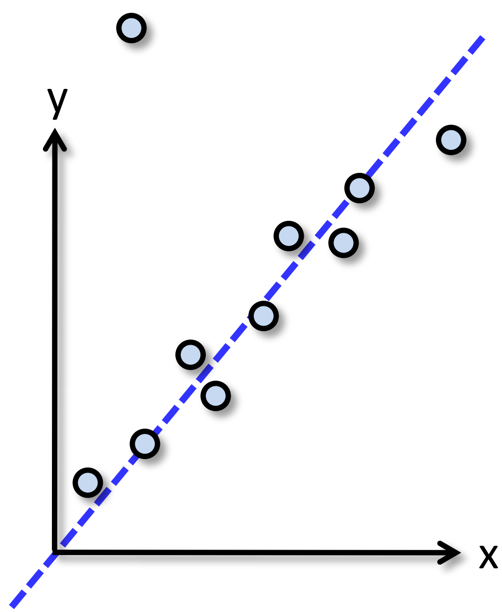


RANSAC

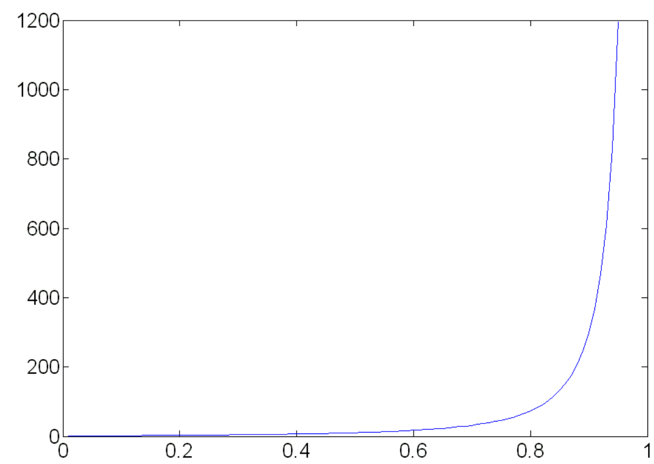
- General version:
  1. Randomly choose *s* samples
     - Typically *s* = minimum sample size that lets you fit a model
  2. Fit a model (e.g., line) to those samples
  3. Count the number of inliers that approximately fit the model
  4. Repeat *N* times
  5. Choose the model that has the largest set of inliers

How many rounds?

- If we have to choose *s* samples each time
  - with an outlier ratio *e*
  - and we want the right answer with probability *p*

	proportion of outliers *e*						
s	5%	10%	20%	25%	30%	40%	50%
2	2	3	5	6	7	11	17
3	3	4	7	9	11	19	35
4	3	5	9	13	17	34	72
5	4	6	12	17	26	57	146
6	4	7	16	24	37	97	293
7	4	8	20	33	54	163	588
8	5	9	26	44	78	272	1177

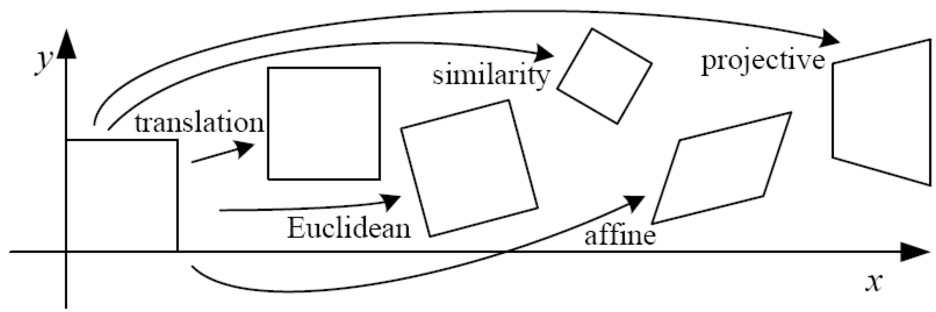
$p = 0.99$



Source: M. Pollefeys

How big is *s*?

- For alignment, depends on the motion model
  - Here, each sample is a correspondence (pair of matching points)

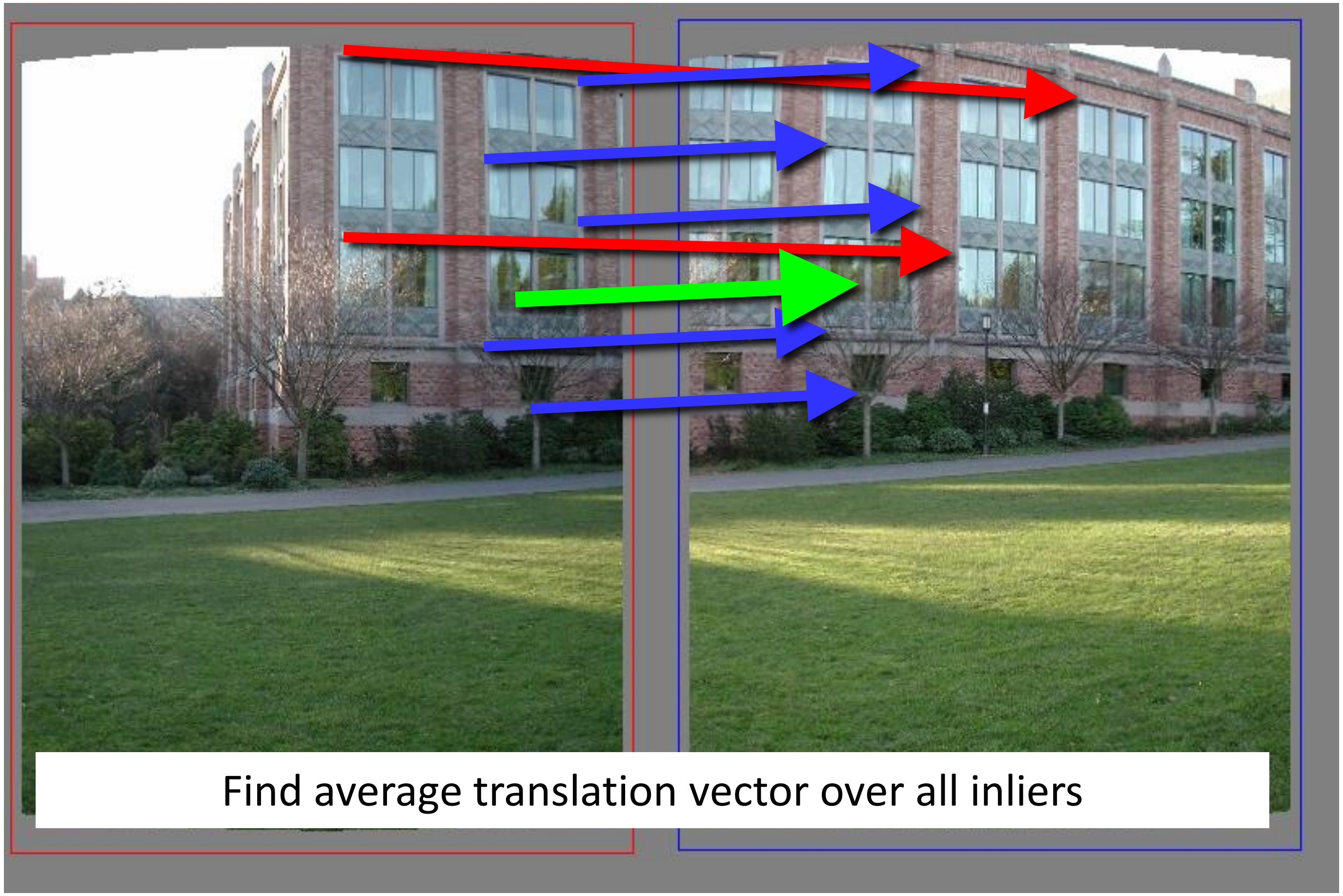


Name	Matrix	# D.O.F.	Preserves:	Icon
translation	$\left[\, \boldsymbol{I} \mid \boldsymbol{t} \,\right]_{2\times 3}$	2	orientation $+\cdots$	
rigid (Euclidean)	$\left[\, \boldsymbol{R} \mid \boldsymbol{t} \,\right]_{2\times 3}$	3	lengths $+\cdots$	
similarity	$\left[\, s\boldsymbol{R} \mid \boldsymbol{t} \,\right]_{2\times 3}$	4	angles $+\cdots$	
affine	$\left[\, \boldsymbol{A} \,\right]_{2\times 3}$	6	parallelism $+\cdots$	
projective	$\left[\, \tilde{\boldsymbol{H}} \,\right]_{3\times 3}$	8	straight lines	

RANSAC pros and cons

- Pros
  - Simple and general
  - Applicable to many different problems
  - Often works well in practice
- Cons
  - Parameters to tune
  - Sometimes too many iterations are required
  - Can fail for extremely low inlier ratios
  - We can often do better than brute-force sampling

Final step: least squares fit



RANSAC

- An example of a “voting”-based fitting scheme
- Each hypothesis gets voted on by each data point, best hypothesis wins

- There are many other types of voting schemes
  - E.g., Hough transforms…

Hough transform