

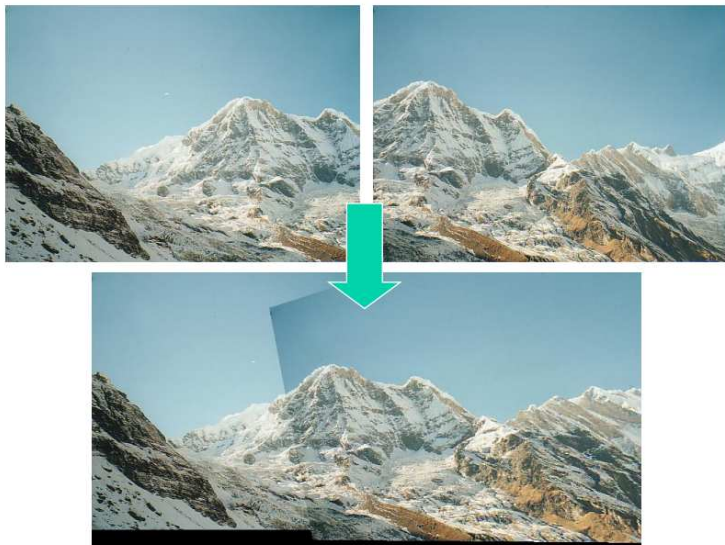
COMPUTER VISION

Robust estimation

Emanuel Aldea <emanuel.aldea@u-psud.fr>
<http://hebergement.u-psud.fr/emi/>

Computer Science and Multimedia Master - University of Pavia

Back to our simple motivator



Objective of the procedure

Panoramic reconstruction

Problem

- ▶ Corner detection and association
- ▶ Observation (x, y, x', y') : the corner (x, y) in the first image is associated to the corner (x', y') in the second image
- ▶ if pure camera rotation pure between the two images $\tilde{\mathbf{x}}' = \mathbf{H}\tilde{\mathbf{x}}$ where :

$$\begin{bmatrix} wx' \\ wy' \\ w \end{bmatrix} = \begin{bmatrix} h_{00} & h_{01} & h_{02} \\ h_{10} & h_{11} & h_{12} \\ h_{20} & h_{21} & h_{22} \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

- ▶ by developing, we get :

$$\begin{cases} x' & = & \frac{h_{00}x + h_{01}y + h_{02}}{h_{20}x + h_{21}y + h_{22}} \\ y' & = & \frac{h_{10}x + h_{11}y + h_{12}}{h_{20}x + h_{21}y + h_{22}} \end{cases}$$

Panoramic reconstruction

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- ▶ the unknowns are the different h_{ij}

$$\begin{cases} x'(h_{20}x + h_{21}y + h_{22}) = h_{00}x + h_{01}y + h_{02} \\ y'(h_{20}x + h_{21}y + h_{22}) = h_{10}x + h_{11}y + h_{12} \end{cases}$$

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

Panoramic reconstruction

$$\begin{bmatrix} x_1 & y_1 & 1 & 0 & 0 & 0 & -x'_1 x_1 & -x'_1 y_1 \\ 0 & 0 & 0 & x_1 & y_1 & 1 & -y'_1 x_1 & -y'_1 y_1 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ x_n & y_n & 1 & 0 & 0 & 0 & -x'_n x_n & -x'_n y_n \\ 0 & 0 & 0 & x_n & y_n & 1 & -y'_n x_n & -y'_n y_n \end{bmatrix} \begin{bmatrix} h_{00} \\ h_{01} \\ h_{02} \\ h_{10} \\ h_{11} \\ h_{12} \\ h_{20} \\ h_{21} \end{bmatrix} = \begin{bmatrix} x'_1 \\ y'_1 \\ \vdots \\ x'_n \\ y'_n \end{bmatrix}$$

\mathbf{H} is determined modulo a multiplicative factor, thus we can set h_{22} to 1.
We note that in order to estimate the homography we need $n = 4$ observations.
We must solve $\mathbf{A}\mathbf{h} = \mathbf{b}$ - easy!

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If $n > 4$, then the system is overdetermined. In order to find the least square solution for $\mathbf{A}\mathbf{h} = \mathbf{b}$, one has to :

1. compute the Singular Value Decomposition (the SVD) of \mathbf{A} : $\mathbf{A} = \mathbf{U}\mathbf{D}\mathbf{V}^T$
2. compute $\mathbf{b}' = \mathbf{U}^T \mathbf{b}$
3. find \mathbf{y} defined as $y_i = b'_i / d_i$
4. the solution is $\mathbf{h} = \mathbf{V}\mathbf{y}$

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- ▶ ... while at the same time, pruning the bad observations
- ▶ underlying idea : outliers participate to “strange” solutions

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Problem framework :

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 - ▶ interest points (but sometimes contours, regions etc.)
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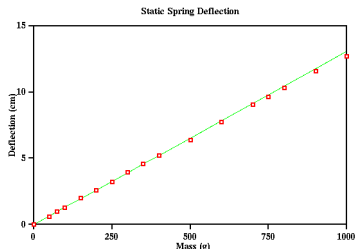
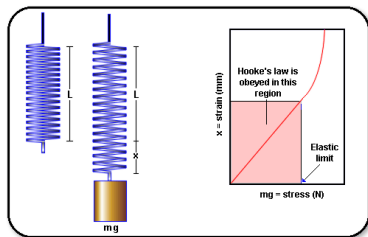
Objective

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- ▶ the number of observations is large enough in order to allow us to estimate θ but ...
- ▶ presence of outliers which do not respect the model

Toy example

The elastic constant of a string

- ▶ Hooke's law : $F = kx$
- ▶ Objective : $\theta = \{k\}$
 - ▶ we vary N times the applied force, we measure the deformation
 - ▶ N observations $\{(F_i, x_i)\}$
 - ▶ minimal set of measures for determining θ : $K = 2$
 - ▶ in practice we use the N observations for a least square estimation, as the observations are noisy
- ▶ no outliers, all observations are explained by the model



Example in vision

Estimating ego-movement

- ▶ N observations $\{x_i\}_{1 \leq i \leq N}$ (one obs. per pixel)
- ▶ minimal set of size K , $N \gg K$
- ▶ objective : $\theta = \{R, t\}$
- ▶ an algorithm f which provides $\theta = f(x_1, \dots, x_K)$
- ▶ problem : static scene hypothesis
- ▶ **dynamic elements** \Rightarrow observations which do not respect the model θ

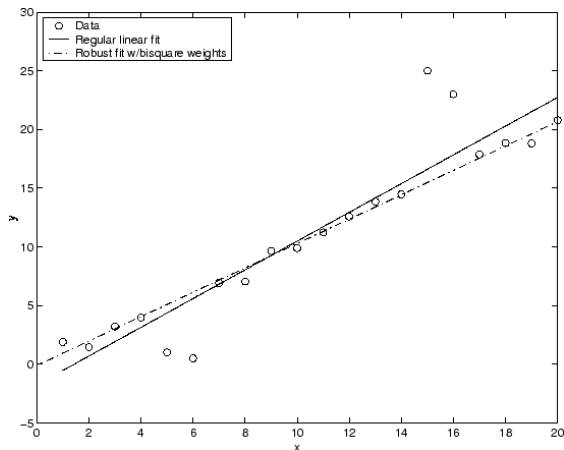
Objective : determine θ **and** the valid observations



The source of the problem

Influence of outliers

- ▶ one may not ignore the outliers and determine the parameters of the model



- ▶ the least square based methods are very sensitive to outliers due to the quadratic error function $\rho(r_i) = r_i^2$

Two types of approaches

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In any case, we must separate the inliers, and only then we can apply the classical LMS.

RANSAC

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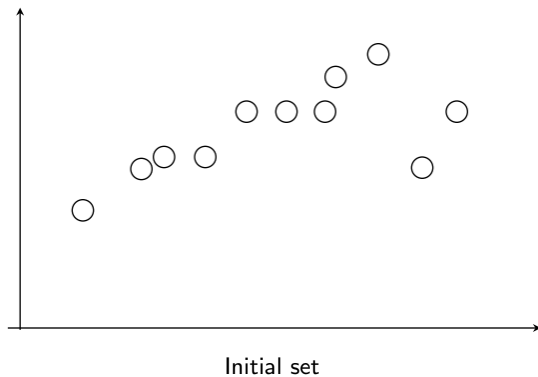
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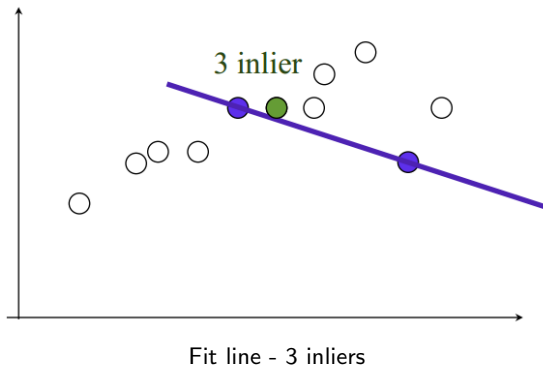
Parameters

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- ▶ depending on the application and on the inlier proportion

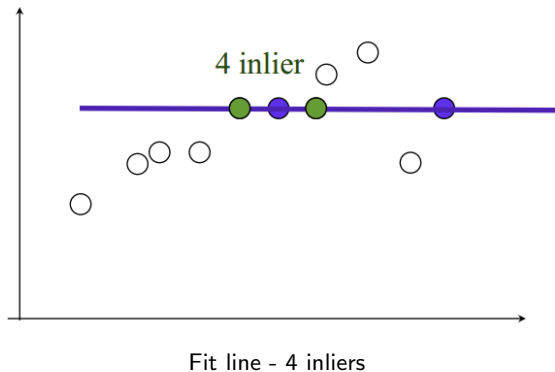
Example in 2D



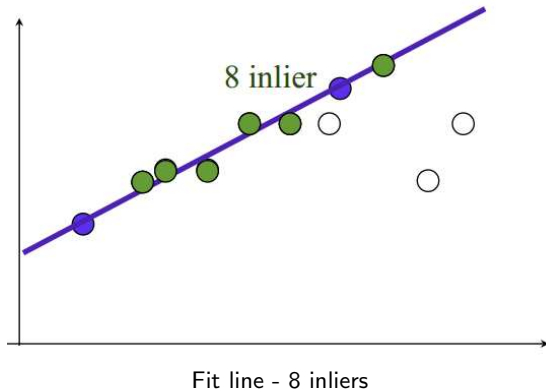
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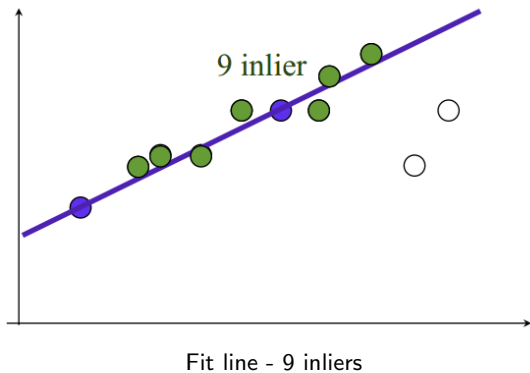
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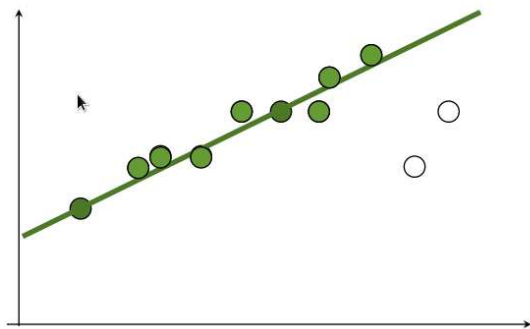
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Final estimation by least squares

RANSAC

Question 1

Let us consider a parameter estimation problem with $\theta \in \mathbb{R}^5$. Assuming that the observations exhibit an outlier percentage $f = 0.4$, what is the number of draws T we should perform in order to recover the correct model parameters with a probability $p = 0.99$?

RANSAC

Question 2

Using a LASER device, a small robot has mapped an empty room. The result is a point cloud, in which 40%, 30% et 20% of the points belong to three walls respectively, and 10% of the points represent outliers. What is the number of draws required in order to recover the largest wall with a probability $p = 0.99$?

RANSAC

Question 3

For the same setting as in Question 2, what is the number of draws required in order to recover any wall with a probability $p = 0.99$?

RANSAC

Question 4

For the same setting as in Question 2, propose an algorithm for extracting all the walls from the point cloud.