

# CMP446: Computer Vision



## Lecture 10: Alignment and Calibration

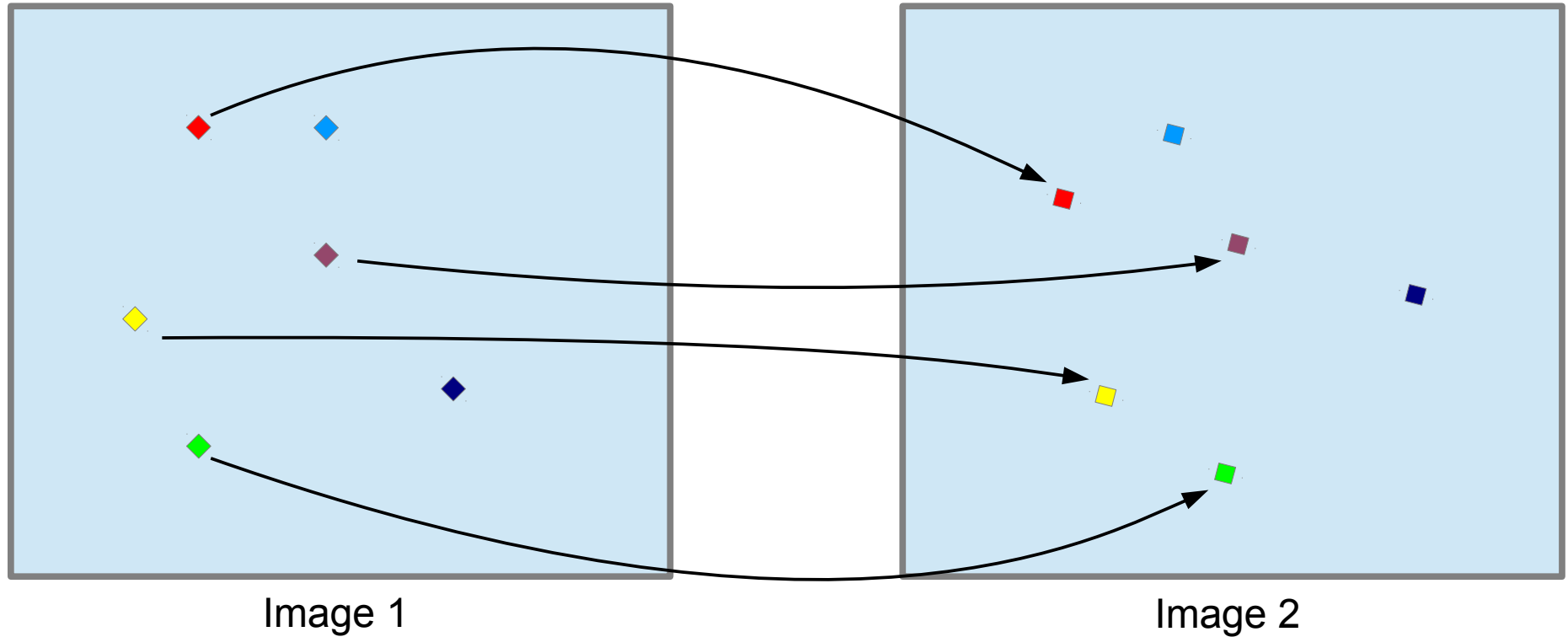
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# Agenda

- Geometric Alignment
- Parameter Estimation
- Linear Least Squares
- Camera Calibration
  - Direct Linear Transformation
  - Nonlinear Least Squares

Some slides adapted from James Hays and Robert Collins

# Geometric Alignment



Estimate the geometric transformation that transforms the matching points from 1 to 2

# Geometric Alignment

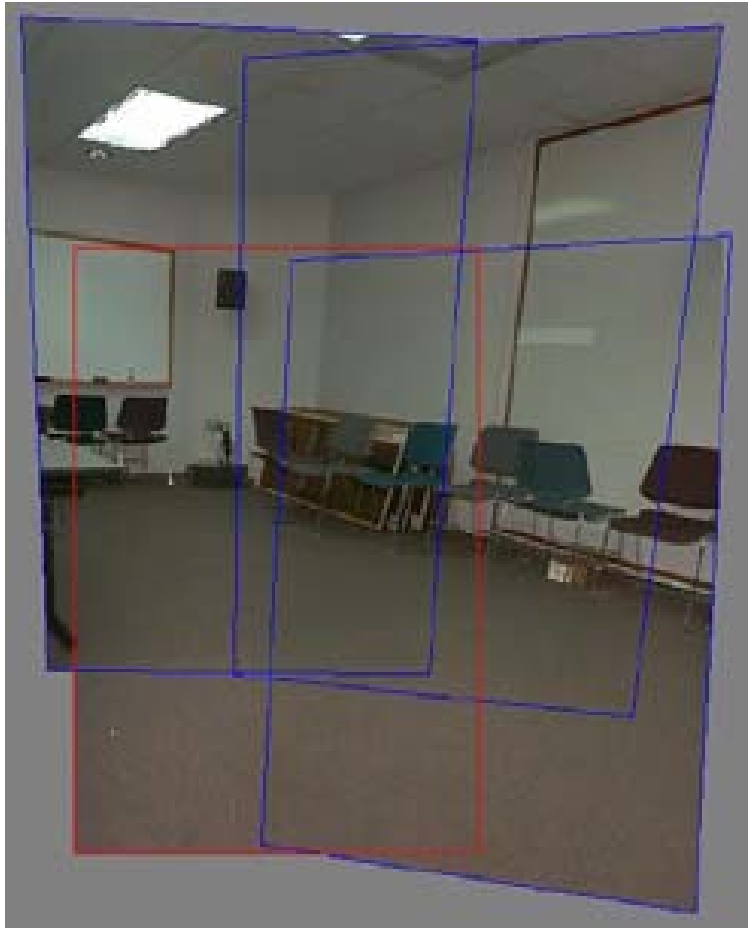


Image Stitching



Panography

# Geometric Alignment

Transform	Matrix	Parameters $p$
translation	$\begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \end{bmatrix}$	$(t_x, t_y)$
Euclidean	$\begin{bmatrix} c_\theta & -s_\theta & t_x \\ s_\theta & c_\theta & t_y \end{bmatrix}$	$(t_x, t_y, \theta)$
similarity	$\begin{bmatrix} 1 + a & -b & t_x \\ b & 1 + a & t_y \end{bmatrix}$	$(t_x, t_y, a, b)$
affine	$\begin{bmatrix} 1 + a_{00} & a_{01} & t_x \\ a_{10} & 1 + a_{11} & t_y \end{bmatrix}$	$(t_x, t_y, a_{00}, a_{01}, a_{10}, a_{11})$
projective	$\begin{bmatrix} 1 + h_{00} & h_{01} & h_{02} \\ h_{10} & 1 + h_{11} & h_{12} \\ h_{20} & h_{21} & 1 \end{bmatrix}$	$(h_{00}, h_{01}, \dots, h_{21})$

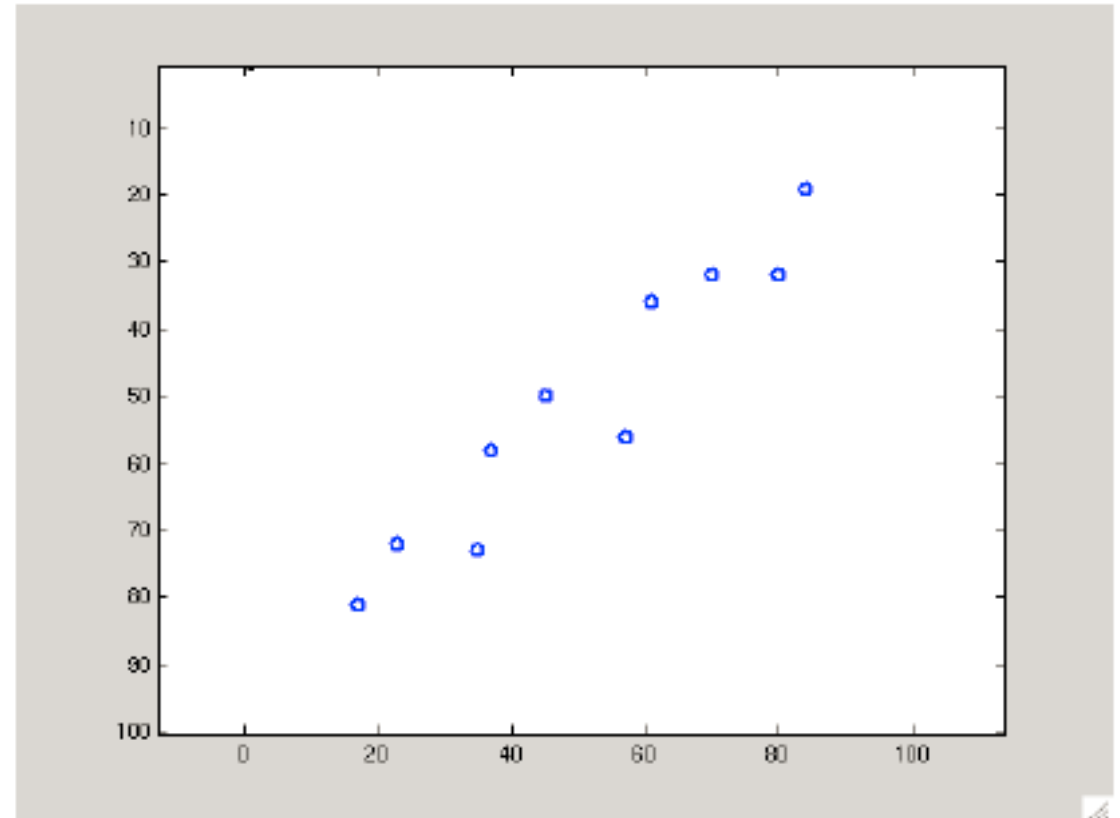
## 2D Parametric Geometric Transformations

# Parameter Estimation

1. Given a number of data points
2. Define the model in terms of parameters
3. Define an error function that measures how well the model fits the data
4. Solve for the model the minimizes the error

# Example: Line Fitting

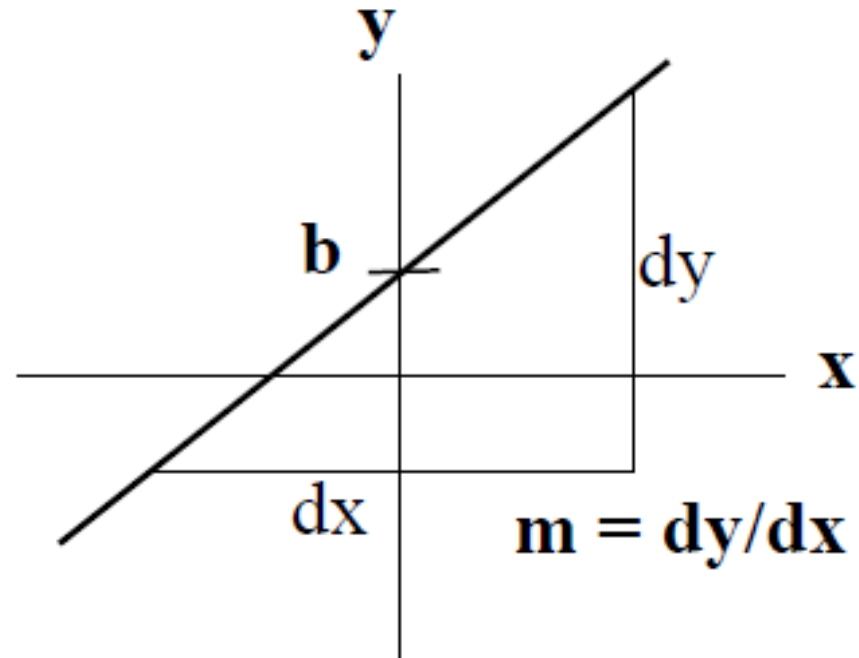
Data points:  $(x_i, y_i)$



1. Given a number of data points
2. Define the model in terms of parameters
3. Define an error function that measures how well the model fits the data
4. Solve for the model that minimizes the error

# Example: Line Fitting

Model:  $y = mx + b$



1. Given a number of data points
2. Define the model in terms of parameters
3. Define an error function that measures how well the model fits the data
4. Solve for the model that minimizes the error

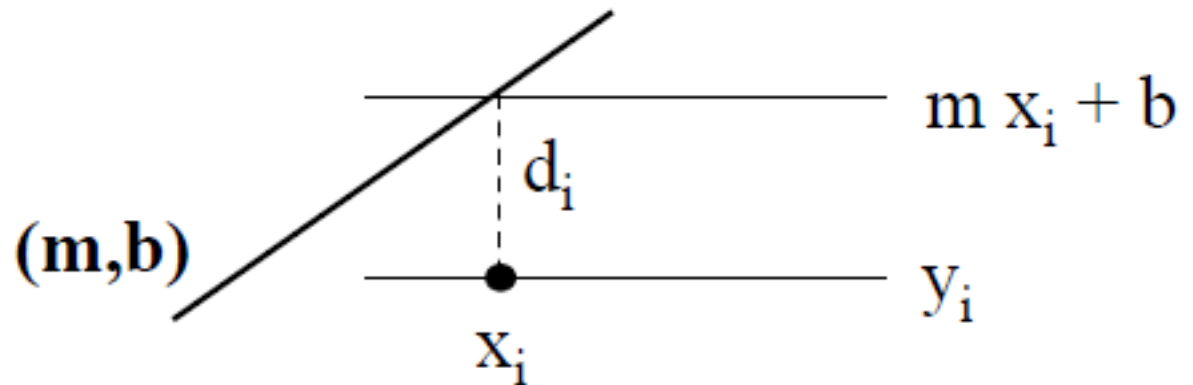


# Example: Line Fitting

Vertical distance:  $d_i = (mx_i + b) - y_i$

Least Squares Error

$$\text{Error: } E = \sum_i d_i^2 = \sum_i ((mx_i + b) - y_i)^2$$



1. Given a number of data points
2. Define the model in terms of parameters
3. Define an error function that measures how well the model fits the data
4. Solve for the model that minimizes the error

# Example: Line Fitting

$$\text{Error: } E = \sum_i d_i^2 = \sum_i ((mx_i + b) - y_i)^2$$

Minimum is at:  $\nabla E = 0$

$$\frac{\partial E}{\partial m} = 0$$

$$\sum_i 2(mx_i + b - y_i)x_i = 0$$
$$\left(\sum_i x_i^2\right)m + \left(\sum_i x_i\right)b = \sum_i x_i y_i$$

$$\frac{\partial E}{\partial b} = 0$$

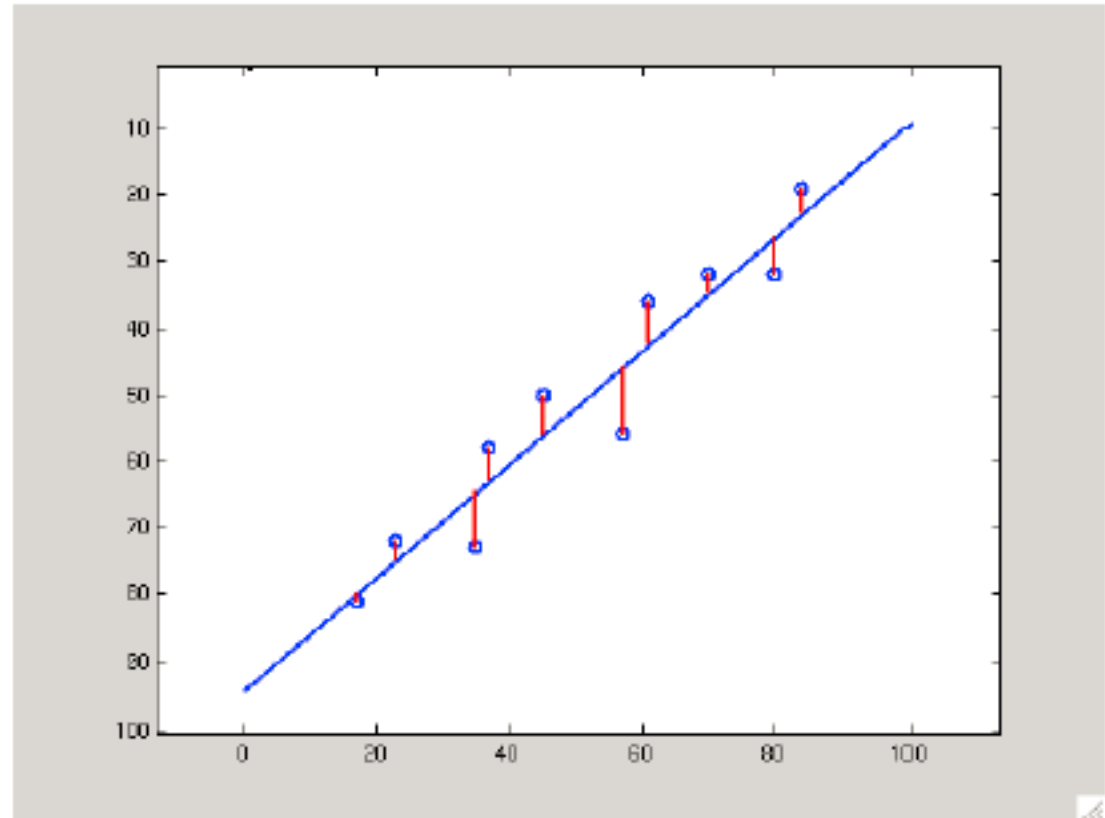
$$\sum_i 2(mx_i + b - y_i) = 0$$
$$\left(\sum_i x_i\right)m + \left(\sum_i 1\right)b = \sum_i y_i$$

Normal Equations: 
$$\begin{bmatrix} \sum_i x_i^2 & \sum_i x_i \\ \sum_i x_i & \sum_i 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} \sum_i x_i y_i \\ \sum_i y_i \end{bmatrix}$$

1. Given a number of data points
2. Define the model in terms of parameters
3. Define an error function that measures how well the model fits the data
4. Solve for the model that minimizes the error

# Example: Line Fitting

$$\begin{bmatrix} \sum_i x^2 & \sum_i x \\ \sum_i x & \sum_i 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} \sum_i x_i y_i \\ \sum_i y_i \end{bmatrix}$$



1. Given a number of data points
2. Define the model in terms of parameters
3. Define an error function that measures how well the model fits the data
4. Solve for the model the minimizes the error

# Linear Least Squares

Data points:  $\{x_i\}_{i=1}^N \in \mathbb{R}^f$ ,  $\{y_i\}_{i=1}^N \in \mathbb{R}$

Parameters:  $p \in \mathbb{R}^f$

$$\text{Linear Model: } \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1f} \\ x_{21} & x_{22} & \cdots & x_{2f} \\ \vdots & \vdots & \vdots & \vdots \\ x_{N1} & x_{N2} & \cdots & x_{Nf} \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ \vdots \\ p_f \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix} \rightarrow Ap = y$$

Error function:  $E = \|Ap - y\|^2 = (Ap - y)^T (Ap - y)$

$$E = p^T A^T A p - 2 p^T A^T y + y^T y$$

Normal Equations:  $\nabla E = 0 \rightarrow (A^T A) p = A^T y$

Optimal Parameters:  $p^* = (A^T A)^{-1} A^T y$

# Linear Least Squares

Want to solve:  $Ap = y$

But  $y$  is not in the column space of  $A$  i.e. no solution

The nearest point to  $y$  in the column space is its normal projection  $z$

The error vector  $E$  is normal to the column space

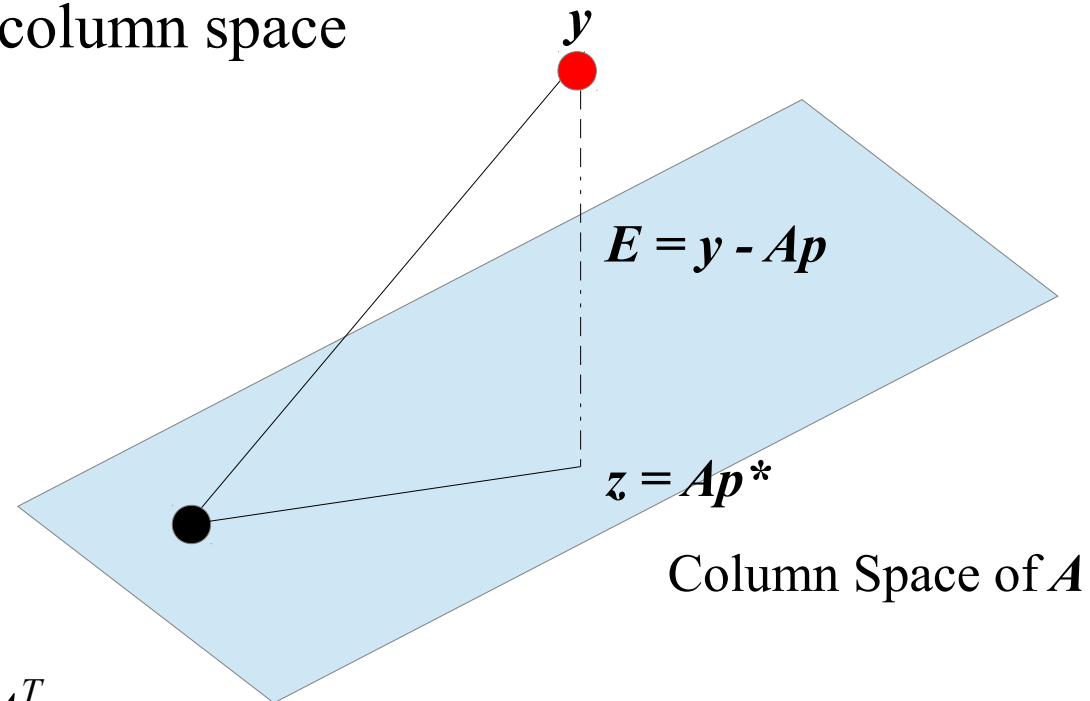
$$A^T E = 0$$

$$A^T (y - Ap) = 0$$

$$\text{Normal Equations: } A^T Ap = A^T y$$

$$p^* = (A^T A)^{-1} A^T y$$

$$\text{Projection: } z = Ap^* = A(A^T A)^{-1} A^T y$$



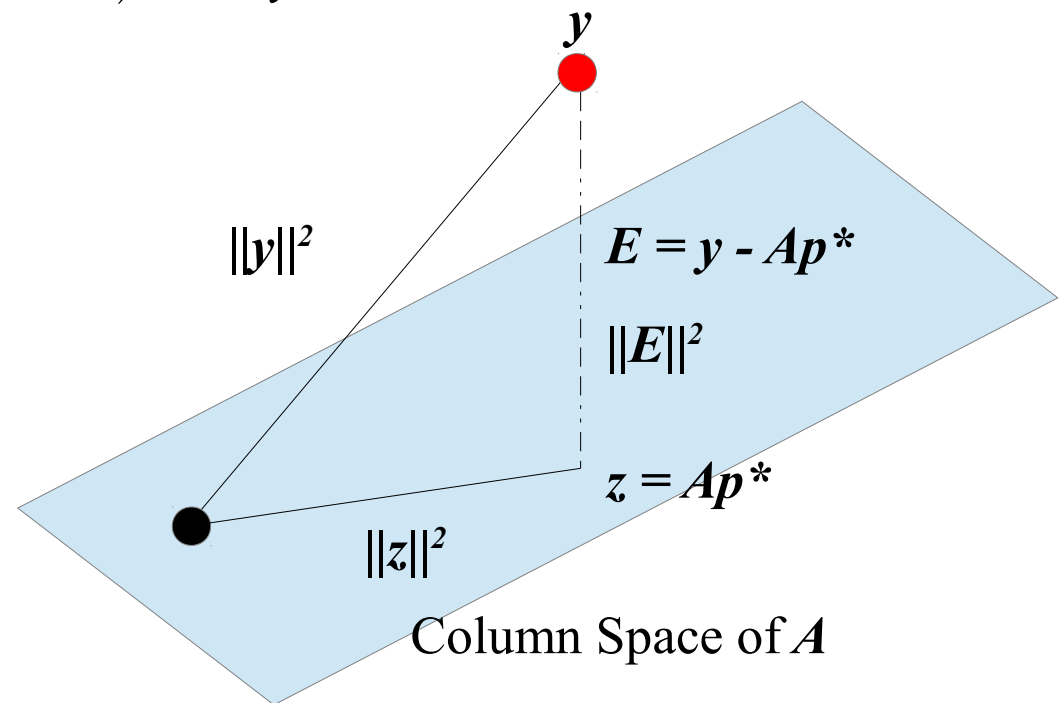
# Linear Least Squares

Verify that  $E \perp z$

$$\begin{aligned} E^T z &= (y - A p^*)^T A p^* \\ &= (y^T - p^{*T} A^T) A p^* \\ &= y^T A (A^T A)^{-1} A^T y - y^T A (A^T A)^{-1} A^T A (A^T A)^{-1} A^T y \\ &= y^T A (A^T A)^{-1} A^T y - y^T A (A^T A)^{-1} A^T y \\ &= 0 \end{aligned}$$

Right triangle with sides:  $y, E, z$

$$\begin{aligned} \|y\|^2 &= \|E + z\|^2 \\ &= \|E\|^2 + 2 E^T z + \|z\|^2 \\ &= \|E\|^2 + \|z\|^2 \\ \rightarrow \|E\|^2 &= \|y\|^2 - \|z\|^2 \end{aligned}$$



# Linear Least Squares: Line Fitting

$$A = \begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ \vdots & \vdots \\ x_N & 1 \end{bmatrix} \quad p = \begin{bmatrix} m \\ b \end{bmatrix} \quad y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix}$$

$$\text{Error: } E = \|Ap - y\|^2 = \sum_i (mx_i + b - y_i)^2$$

$$\text{Normal Equations: } (A^T A) p = A^T y \quad \rightarrow \quad \begin{bmatrix} \sum_i x^2 & \sum_i x \\ \sum_i x & \sum_i 1 \end{bmatrix} \begin{bmatrix} m \\ b \end{bmatrix} = \begin{bmatrix} \sum_i x_i y_i \\ \sum_i y_i \end{bmatrix}$$

Solve to find  $(m^*, b^*)$  that minimize  $E$

# Linear Least Squares: Recap

Equation:  $Ap = y$

Want to find:  $p$  s.t.  $\|Ap - y\|^2$  is minimum

Set up Normal Equations:  $A^T A p = A^T y$

Solve for:  $p^*$



# Geometric Alignment

We have point correspondences  $x_i$  &  $x_i'$  s.t.  $x_i' = f(x_i)$

We want to estimate the parameters of the transformation function  $f(x)$

Estimate parameters that minimize the sum of squared residuals

$$r_i^2 = \|x_i' - f(x_i)\|^2$$

Two questions:

- 1) How many Degrees of Freedom?
- 2) How many point correspondences are needed?

# Geometric Alignment

Transform	Matrix	Parameters $p$
translation	$\begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \end{bmatrix}$	$(t_x, t_y)$
Euclidean	$\begin{bmatrix} c_\theta & -s_\theta & t_x \\ s_\theta & c_\theta & t_y \end{bmatrix}$	$(t_x, t_y, \theta)$
similarity	$\begin{bmatrix} 1 + a & -b & t_x \\ b & 1 + a & t_y \end{bmatrix}$	$(t_x, t_y, a, b)$
affine	$\begin{bmatrix} 1 + a_{00} & a_{01} & t_x \\ a_{10} & 1 + a_{11} & t_y \end{bmatrix}$	$(t_x, t_y, a_{00}, a_{01}, a_{10}, a_{11})$
projective	$\begin{bmatrix} 1 + h_{00} & h_{01} & h_{02} \\ h_{10} & 1 + h_{11} & h_{12} \\ h_{20} & h_{21} & 1 \end{bmatrix}$	$(h_{00}, h_{01}, \dots, h_{21})$

# Geometric Alignment: Translation

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

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

Parameters:  $p = \begin{bmatrix} t_x \\ t_y \end{bmatrix}$

- DOF?
  - 2
- Point Correspondences?
  - 1

# Geometric Alignment: Translation

Least Squares:  $E = \sum_i r_i^2 = \sum_i (x_i + t_x - x'_i)^2 + (y_i + t_y - y'_i)^2$

$$\frac{\partial E}{\partial t_x} = 0$$

$$\sum_i 2(x_i + t_x - x'_i) = 0$$

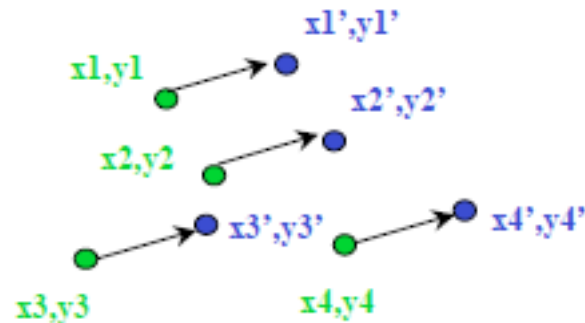
$$\rightarrow t_x = \sum_i (x'_i - x_i) / N$$

$$\frac{\partial E}{\partial t_y} = 0$$

$$\sum_i 2(y_i + t_y - y'_i) = 0$$

$$\rightarrow t_y = \sum_i (y'_i - y_i) / N$$

$$\begin{bmatrix} t_x \\ t_y \end{bmatrix} = \begin{bmatrix} \bar{x}' - \bar{x} \\ \bar{y}' - \bar{y} \end{bmatrix}$$



# Geometric Alignment

Least Squares:  $E = \sum_i r_i^2 = \sum_i \|f(x_i) - x'_i\|^2$

Most transformations are such that:  $f(x) = x + J(x)p$

where:  $J(x)$  is the Jacobian matrix i.e.  $J_{ij} = \frac{\partial f_i}{\partial p_j}$

For example, for translation:  $J(x) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

and  $f(x) = \begin{bmatrix} x + t_x \\ y + t_y \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} t_x \\ t_y \end{bmatrix}$

Least Squares:  $E = \sum_i r_i^2 = \sum_i \|J(x)p + x_i - x'_i\|^2$

# Geometric Alignment

$$\text{Least Squares: } E = \sum_i r_i^2 = \sum_i \|J(x) p - \Delta x_i\|^2 \quad \Delta x_i = x'_i - x_i$$

$$E = p^T \left( \sum_i J^T(x_i) J(x_i) \right) p - 2 p^T \left( \sum_i J^T(x_i) \Delta x_i \right) + \sum_i \|\Delta x_i\|^2$$

$$E = p^T A p - 2 p^T b + c$$

$$A = \sum_i J^T(x_i) J(x_i) \quad b = \sum_i J^T(x_i) \Delta x_i$$

$$\nabla E = 0 \quad \rightarrow \quad A p = b$$

$$\text{find } p^* = A^{-1} b$$

# Geometric Alignment: Translation

$$J = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A = \sum_i J^T(x_i) J(x_i) \quad \rightarrow \quad A = \begin{bmatrix} N & 0 \\ 0 & N \end{bmatrix}$$

$$b = \sum_i J^T(x_i) \Delta x_i \quad \rightarrow \quad b = \begin{bmatrix} \sum_i x'_i - x_i \\ \sum_i y'_i - y_i \end{bmatrix}$$

$$\nabla E = 0 \quad \rightarrow \quad Ap = b \quad \rightarrow \quad p = A^{-1} b = \begin{bmatrix} \sum_i (x'_i - x_i) / N \\ \sum_i (y'_i - y_i) / N \end{bmatrix}$$

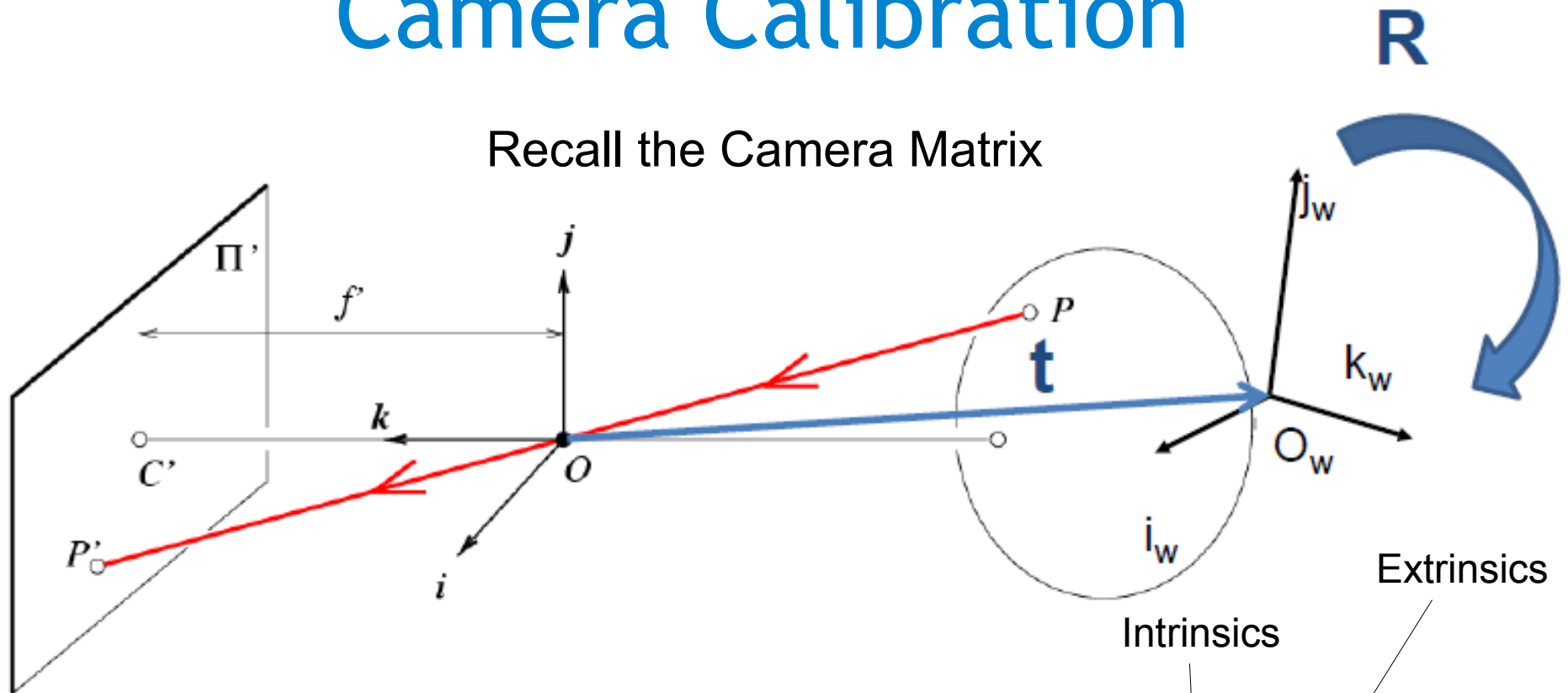
# Geometric Alignment

Transform	Matrix	Parameters $p$	Jacobian $J$
translation	$\begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \end{bmatrix}$	$(t_x, t_y)$	$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$
Euclidean	$\begin{bmatrix} c_\theta & -s_\theta & t_x \\ s_\theta & c_\theta & t_y \end{bmatrix}$	$(t_x, t_y, \theta)$	$\begin{bmatrix} 1 & 0 & -s_\theta x - c_\theta y \\ 0 & 1 & c_\theta x - s_\theta y \end{bmatrix}$
similarity	$\begin{bmatrix} 1 + a & -b & t_x \\ b & 1 + a & t_y \end{bmatrix}$	$(t_x, t_y, a, b)$	$\begin{bmatrix} 1 & 0 & x & -y \\ 0 & 1 & y & x \end{bmatrix}$
affine	$\begin{bmatrix} 1 + a_{00} & a_{01} & t_x \\ a_{10} & 1 + a_{11} & t_y \end{bmatrix}$	$(t_x, t_y, a_{00}, a_{01}, a_{10}, a_{11})$	$\begin{bmatrix} 1 & 0 & x & y & 0 & 0 \\ 0 & 1 & 0 & 0 & x & y \end{bmatrix}$



# Camera Calibration

Recall the Camera Matrix



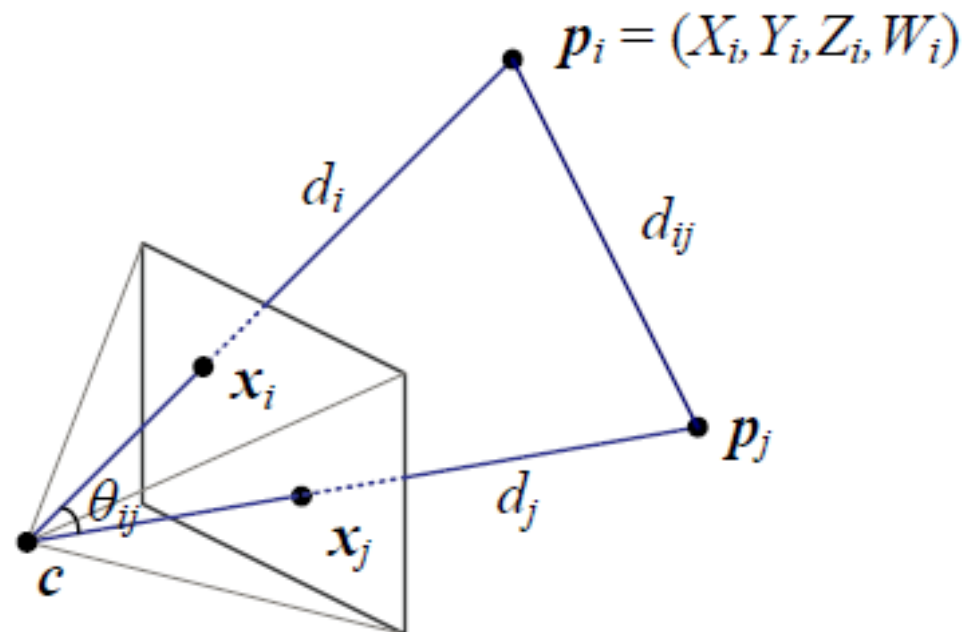
$$\tilde{\mathbf{x}} = \begin{bmatrix} f_x & s & c_x \\ 0 & f_y & c_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} r_{11} & r_{12} & r_{13} & t_x \\ r_{21} & r_{22} & r_{23} & t_y \\ r_{31} & r_{32} & r_{33} & t_z \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix} = \mathbf{K} [\mathbf{R} | \mathbf{t}] \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

$$\tilde{\mathbf{x}} = \mathbf{P} \mathbf{X}$$

# Camera Calibration

Given  $N$  point correspondences:  $x_i \in \mathbb{R}^2$  &  $X_i \in \mathbb{R}^3$   
such that:  $\tilde{x}_i = P X_i$

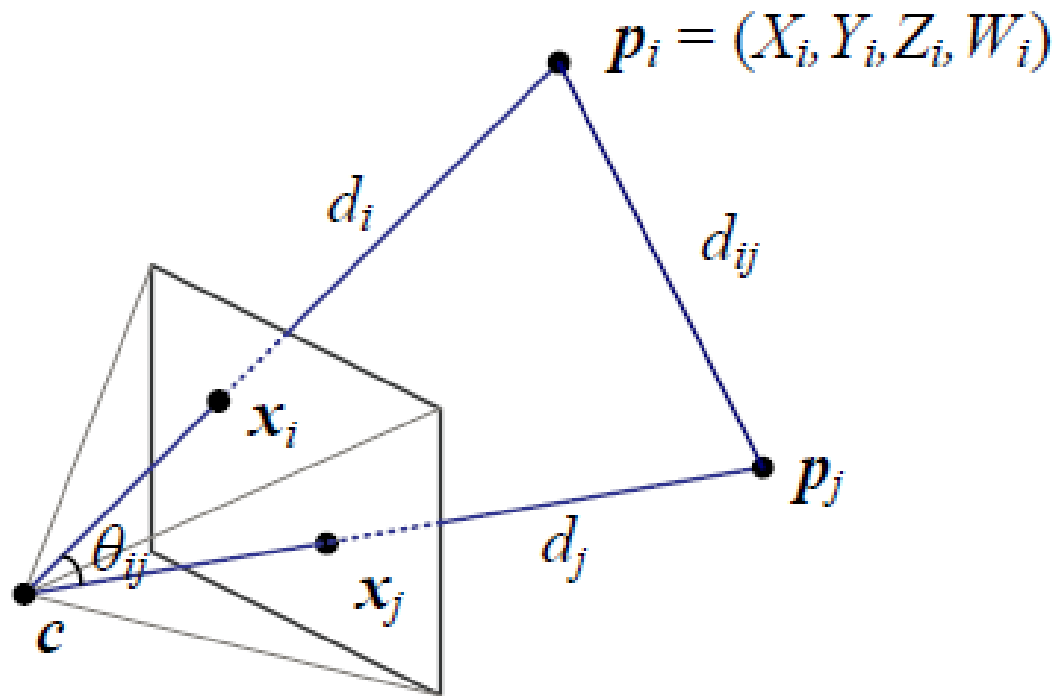
Find the  $3 \times 4$  Camera Matrix:  $P = K [R | t]$



$$\tilde{x} = P X$$

# Camera Calibration

- Two ways:
  - Linear Algorithm: Direct Linear Transformation (DLT)
  - Iterative Algorithm: Nonlinear Least Squares (NNLS)



$$\tilde{x} = P X$$

# Camera Calibration: DLT

Direct Linear Transformation

$$\text{Let: } P = \begin{bmatrix} p_1^T \\ p_2^T \\ p_3^T \end{bmatrix} \text{ where } p_i \in \mathbb{R}^4 \quad \tilde{\mathbf{x}}_i = P \mathbf{X}_i \quad \rightarrow \quad \begin{aligned} u_i &= \frac{p_1^T \mathbf{X}_i}{p_3^T \mathbf{X}_i} \\ v_i &= \frac{p_2^T \mathbf{X}_i}{p_3^T \mathbf{X}_i} \end{aligned}$$

$$(p_3^T \mathbf{X}_i) u_i = p_1^T \mathbf{X}_i$$

$$(p_1^T - u_i p_3^T) \mathbf{X}_i = 0$$

$$(p_3^T \mathbf{X}_i) v_i = p_2^T \mathbf{X}_i$$

$$(p_2^T - v_i p_3^T) \mathbf{X}_i = 0$$

We have 11 DoF in  $P$ . Why?

Every point gives 2 equations in entries of  $P \rightarrow$  need 6 points

# Camera Calibration: DLT

$$\begin{aligned} (p_3^T X_i) u_i &= p_1^T X_i & (p_3^T X_i) v_i &= p_2^T X_i \\ (p_1^T - u_i p_3^T) X_i &= 0 & (p_2^T - v_i p_3^T) X_i &= 0 \end{aligned}$$

Can be written as:  $A p = 0$

$$A = \begin{bmatrix} X_i^T & \mathbf{0}^T & -u_i X_i^T \\ \mathbf{0}^T & X_i^T & -v_i X_i^T \end{bmatrix}_{2 \times 12} \quad p = \begin{bmatrix} p_1 \\ p_2 \\ p_3 \end{bmatrix}_{12 \times 1}$$

Stacking at least 6 points:

$$A = \begin{bmatrix} X_1^T & \mathbf{0}^T & -u_1 X_1^T \\ \mathbf{0}^T & X_1^T & -v_1 X_1^T \\ \vdots & \vdots & \vdots \\ X_N^T & \mathbf{0}^T & -u_N X_N^T \\ \mathbf{0}^T & X_N^T & -v_N X_N^T \end{bmatrix}_{2N \times 12}$$

# Camera Calibration: DLT

We have:  $A p = 0$  and want to find  $p$  s.t.  $\|A p\|^2$  is minimum

Linear Least Squares: get normal equations and solve

Normal equations:  $(A^T A) p = 0$

$p$  is in the *null space* of  $A^T A$

But  $p = \mathbf{0}$  minimizes  $\|A p\|^2$

Instead find  $p$  that minimizes  $\|A p\|^2$  such that  $\|p\| = 1$

# Camera Calibration: DLT

Find  $p$  that minimizes  $\|Ap\|^2$  such that  $\|p\|=1$

Lagrange Multiplier:  $\min L(p) = \|Ap\|^2 - \lambda (\|p\|^2 - 1)$

Differentiate w.r.t.  $p$  and  $\lambda$  and set to zero:

$$A^T A p = \lambda p \qquad p^T p = 1$$

$p$  is a unit eigenvector of  $A^T A$  with eigenvalue  $\lambda$

Let  $x$  be a unit eigenvector with eigenvalue  $\lambda$ :

$$L(x) = x^T A^T A x - \lambda (x^T x - 1) = x^T (\lambda x) = \lambda$$

So  $p$  is the unit eigenvector of  $A^T A$  with smallest eigenvalue  $\lambda_0$

# Camera Calibration: DLT

Singular Value Decomposition (SVD)

$$A = U S V^T$$

$A$ :  $m \times n$  matrix

$U$ :  $m \times m$  matrix with orthonormal columns

$V$ :  $n \times n$  matrix with orthonormal columns

$D$ :  $m \times n$  diagonal matrix with *singular values*  $\sigma_i$



# Camera Calibration: DLT

Singular Value Decomposition (SVD)

$$A = U S V^T$$

Properties:

Columns of  $U$  are eigenvectors of  $AA^T$

$$AA^T = (U S V^T)(V S U^T) = U S^2 U^T \text{ i.e. } AA^T U = U S^2$$

Columns of  $V$  are eigenvectors of  $A^T A$

$$A^T A = (V S U^T)(U S V^T) = V S^2 V^T \text{ i.e. } A^T A V = V S^2$$

Square of singular values are eigenvalues of  $AA^T$  and  $A^T A$

# Camera Calibration: DLT

Find  $p$  that minimizes  $\|Ap\|^2$  such that  $\|p\|=1$

→  $p$  is the unit eigenvector of  $A^T A$  with smallest eigenvalue  $\lambda_0$

SVD:  $A = U S V^T$

$p$  is the column of  $V$  with smallest magnitude singular value  $\sigma_0$

# Camera Calibration: DLT

Now we have an estimate for  $P = K [R | t]$

and want to estimate  $K$ ,  $R$ , and  $t$

RQ factorization of  $P_{3 \times 3}$  where:

$$P = \begin{bmatrix} P_{3 \times 3} & P_{3 \times 1} \end{bmatrix}$$

$R$  is upper triangular (i.e.  $K$ )

$Q$  is orthonormal (i.e.  $R$ )

Then compute  $t$  such that  $K t = P_{3 \times 1}$

# Camera Calibration: NNLS

## Nonlinear Least Squares

Projection Equation:  $x_i = f(X_i; \mathbf{K}, \mathbf{R}, \mathbf{t}) = \begin{bmatrix} u(X_i; \mathbf{K}, \mathbf{R}, \mathbf{t}) \\ v(X_i; \mathbf{K}, \mathbf{R}, \mathbf{t}) \end{bmatrix}$

Parametrization:  $\xi$  e.g. translation parameters, focal lengths, ...

Projection Equation:  $x_i = f(X_i; \xi)$

Taylor's Expansion:  $f(X_i; \xi + \Delta \xi) \approx f(X_i; \xi) + J(X_i) \Delta \xi$

$$\text{Jacobian: } J(X_i) = \begin{bmatrix} \nabla u^T \\ \nabla v^T \end{bmatrix} = \begin{bmatrix} \frac{\partial u}{\partial \xi_1} & \dots & \frac{\partial u}{\partial \xi_p} \\ \frac{\partial v}{\partial \xi_1} & \dots & \frac{\partial v}{\partial \xi_p} \end{bmatrix}$$

# Camera Calibration: NNLS

Taylor's Expansion:  $f(X_i; \xi + \Delta \xi) \approx f(X_i; \xi) + J(X_i) \Delta \xi$

Reprojection Error:

$$E(\xi) = \sum_i [u(X_i; \xi) - u_i]^2 + [v(X_i; \xi) - v_i]^2 = \|f(X_i; \xi) - x_i\|^2$$

$$E(\xi + \Delta \xi) \approx \sum_i \|f(X_i; \xi) + J(X_i) \Delta \xi - x_i\|^2$$

$$E(\xi + \Delta \xi) \approx \sum_i \|J(X_i) \Delta \xi - r_i\|^2 \quad \text{where } r_i = f(X_i; \xi) - x_i$$

$$E(\xi + \Delta \xi) \approx \Delta \xi^T \left( \sum_i J^T J \right) \Delta \xi - 2 \Delta \xi^T \left( \sum_i J^T r_i \right) + \sum_i \|r_i\|^2$$

$$E(\xi + \Delta \xi) \approx \Delta \xi^T A \Delta \xi - 2 \Delta \xi^T b + c$$

Linear Least Squares !  $\rightarrow$  find  $\Delta \xi$  s.t.  $A^T A \Delta \xi = A^T b$

# Camera Calibration: NNLS

## Nonlinear Least Squares

1. Start at time  $t = 0$

$$\xi^0$$

2. Setup the normal equations:

$$A^T A \Delta \xi^t = A^T b$$

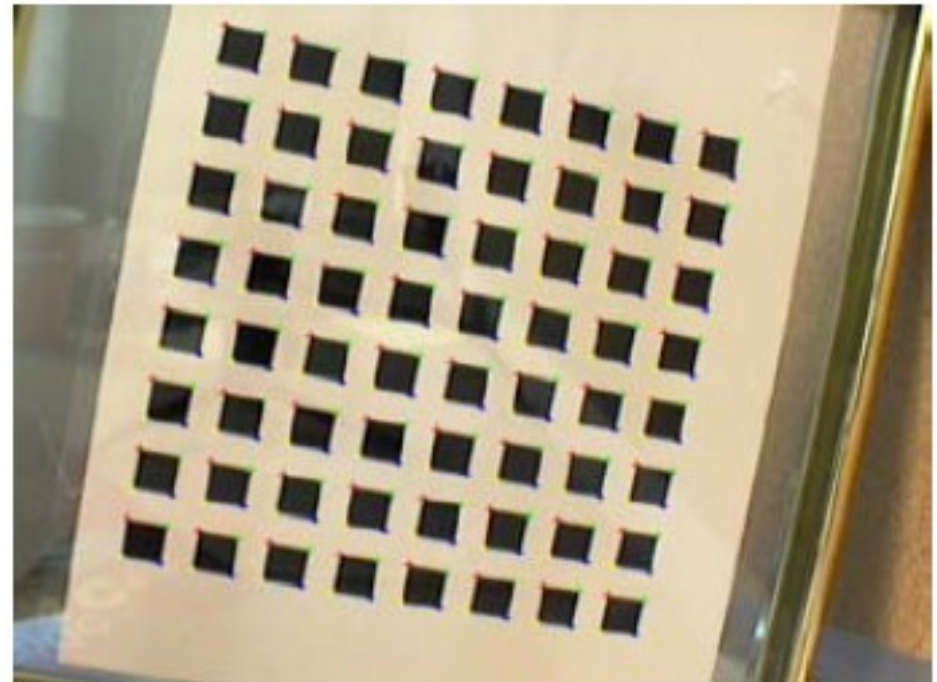
3. Solve for:  $\xi^t$

4. Update:  $\xi^{t+1} = \xi^t + \Delta \xi^t$

5. Repeat 2-5 until convergence

# Camera Calibration: NNLS

- How to get initial guess?
  - Direct Linear Transformation !
- Parametrization
  - Rotation: Euler's angles, quaternion, ...
  - Intrinsic
- Correspondences
  - Calibration Targets



# Recap

- Geometric Alignment
- Parameter Estimation
- Linear Least Squares
- Camera Calibration
  - Direct Linear Transformation
  - Nonlinear Least Squares