

Linear Parameter Estimation





Announcement

- HW #2 deadline: Thursday
- HW #1 grading done.

Hierarchy of Transformations



Euclidean (3 dof)

- Length
- Angle
- Area

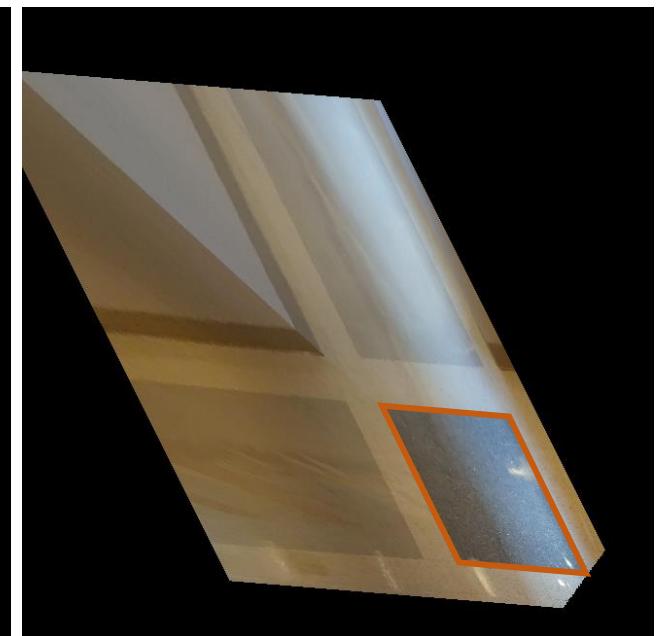
$$\begin{bmatrix} \cos\theta & -\sin\theta & t_x \\ \sin\theta & \cos\theta & t_y \\ 0 & 0 & 1 \end{bmatrix}$$



Similarity (4 dof)

- Length ratio
- Angle

$$\begin{bmatrix} \alpha\cos\theta & -\alpha\sin\theta & t_x \\ \alpha\sin\theta & \alpha\cos\theta & t_y \\ 0 & 0 & 1 \end{bmatrix}$$



Affine (6 dof)

- Parallelism
- Ratio of area
- Ratio of length

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ 0 & 0 & 1 \end{bmatrix}$$

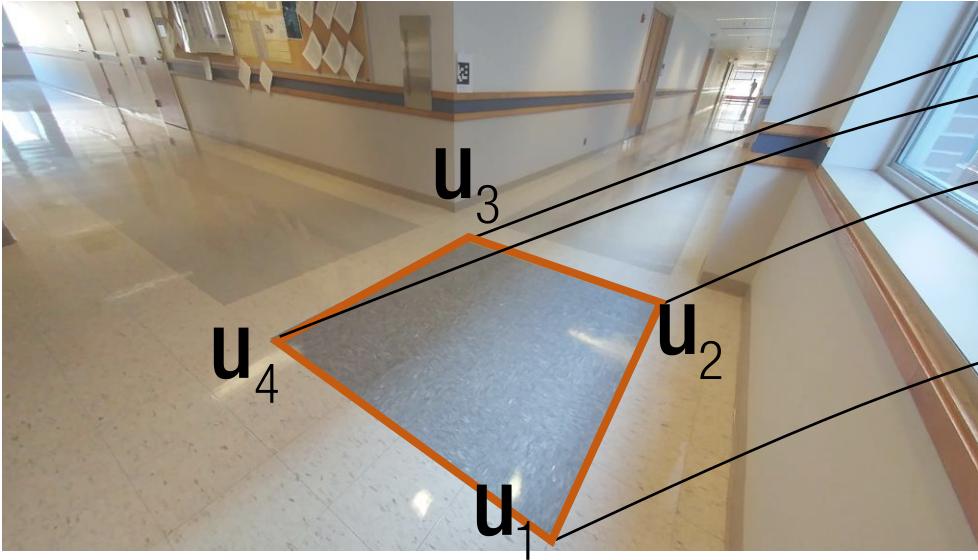


Projective (8 dof)

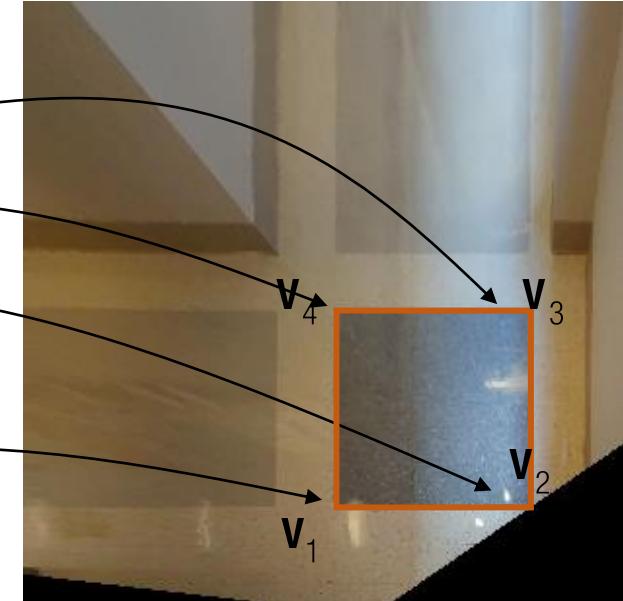
- Cross ratio
- Concurrency
- Colinearity

$$\begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & 1 \end{bmatrix}$$

Fun with Homography



H



Fun with Homography



Image Inpainting



Image Inpainting



Image Transform via 3D Plane



Keller entrance left

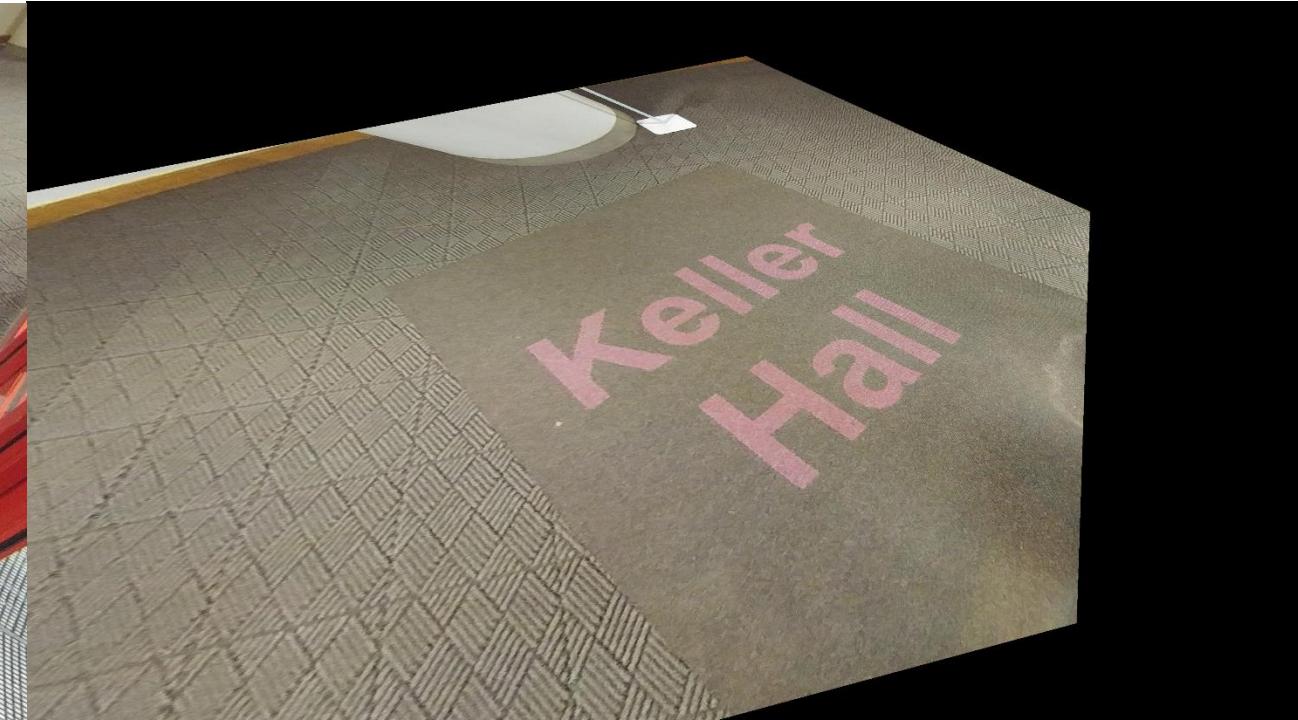


Keller entrance right

Image Transform via 3D Plane



Keller entrance left



Right image to left

Image Transform via 3D Plane



Image Transform via 3D Plane



Left image to right



Right image to left

Image Transform via 3D Plane

Keller
Hall

Image Transform by Pure 3D Rotation

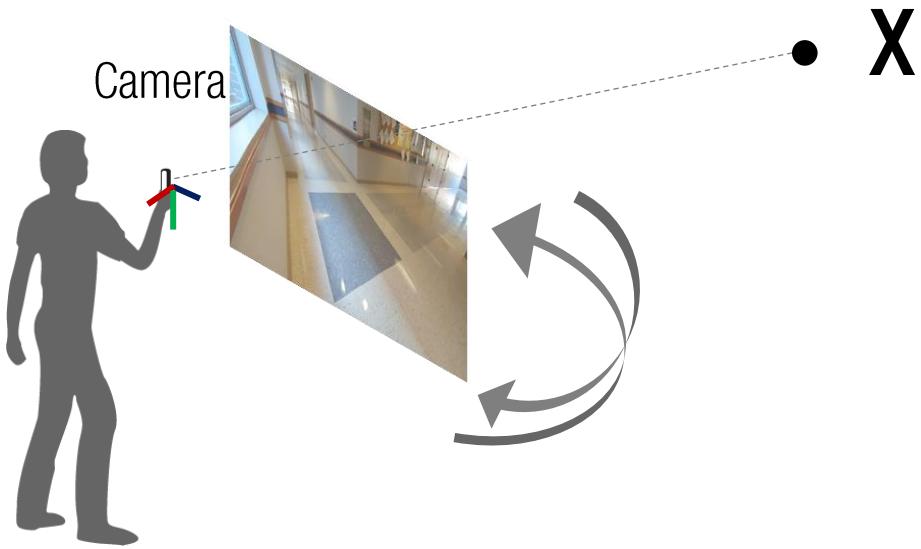
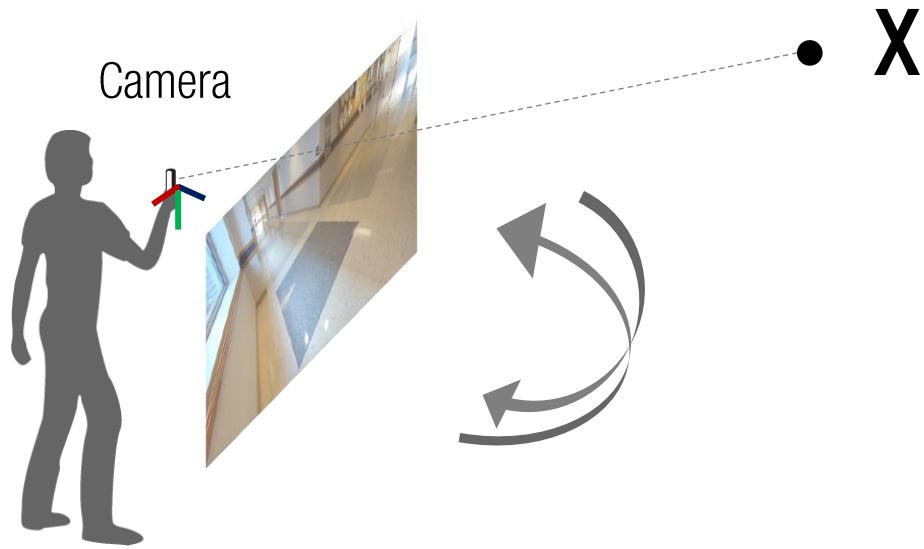


Image Transform by Pure 3D Rotation



$$\lambda \mathbf{u} = \mathbf{H}\mathbf{v}$$



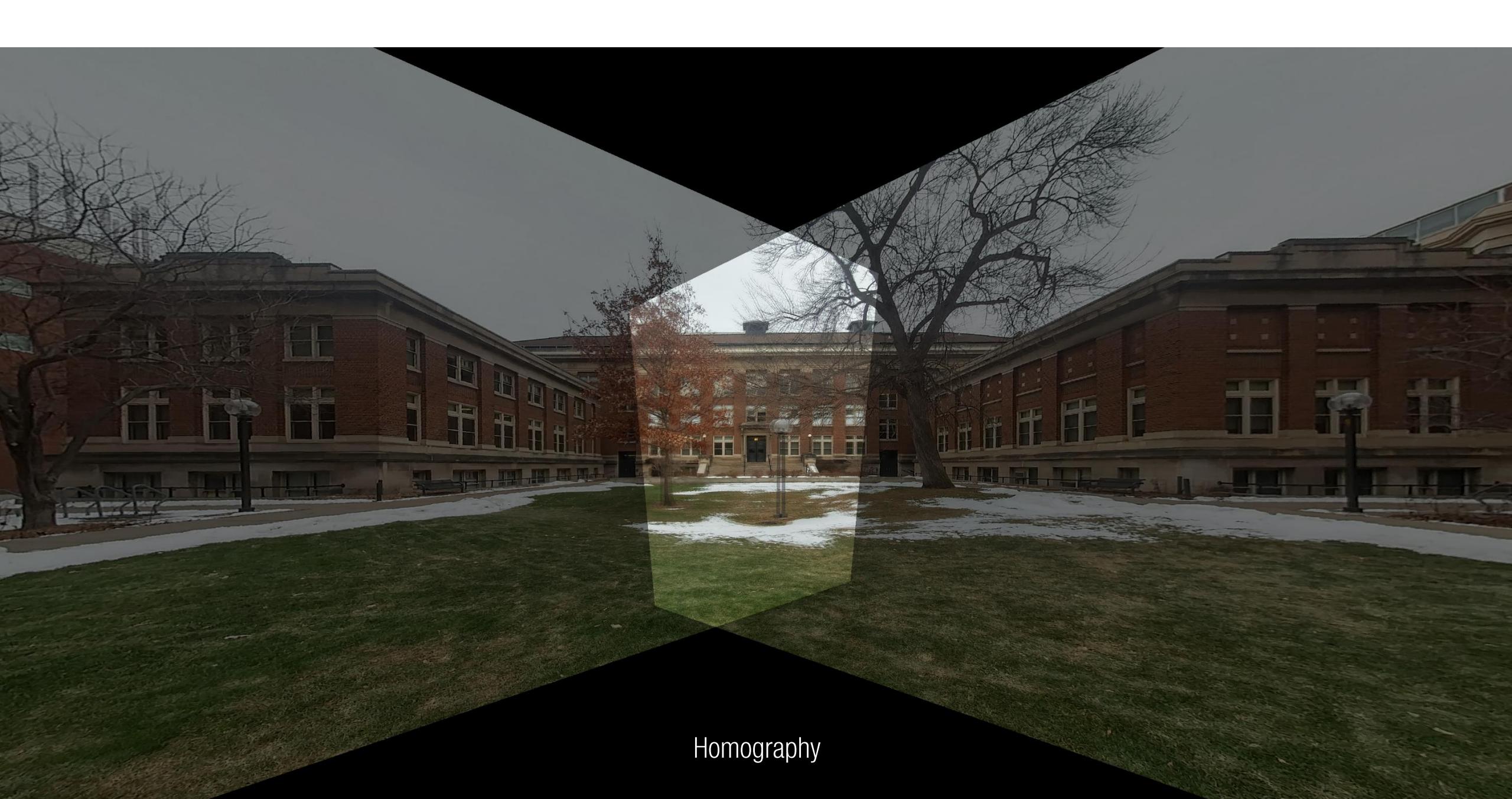
Lind Hall Left



Lind Hall Right



Euclidean Transform (Translation)



Homography

Image Panorama (Cylindrical Projection)

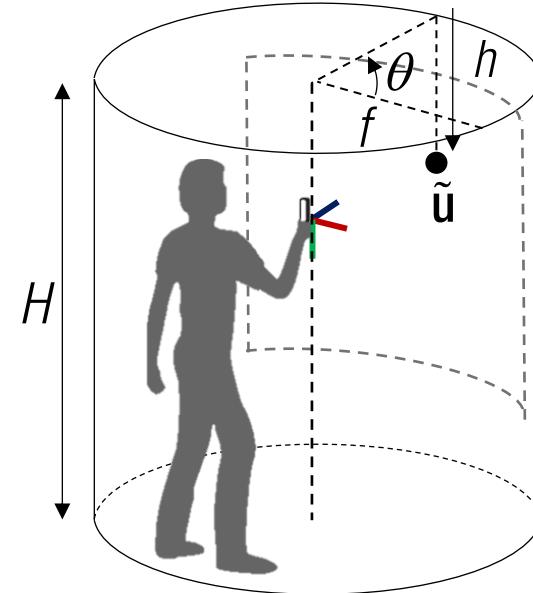
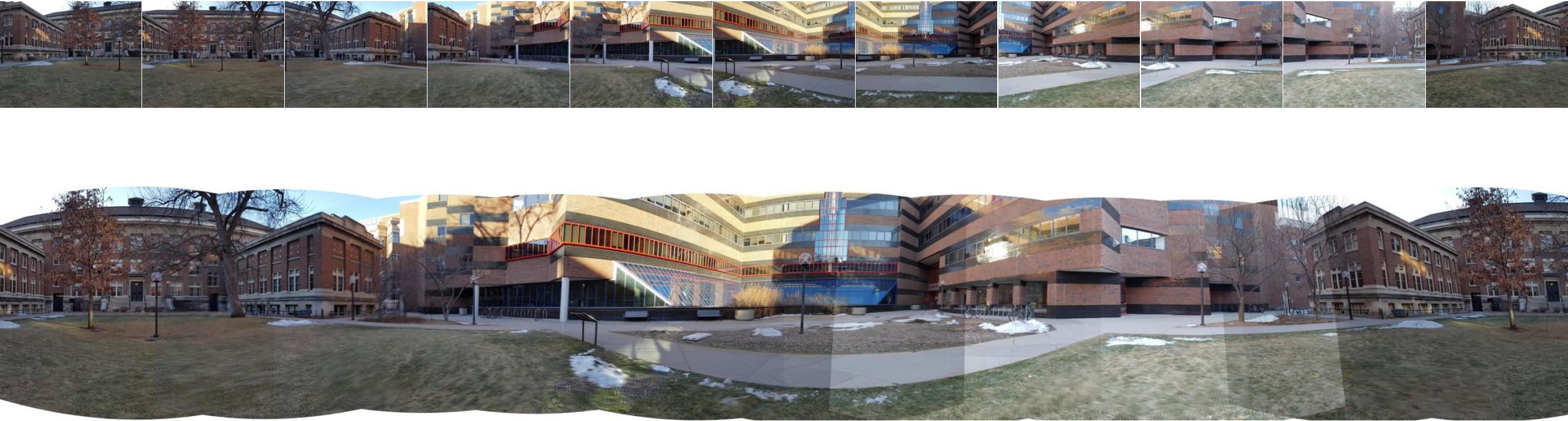


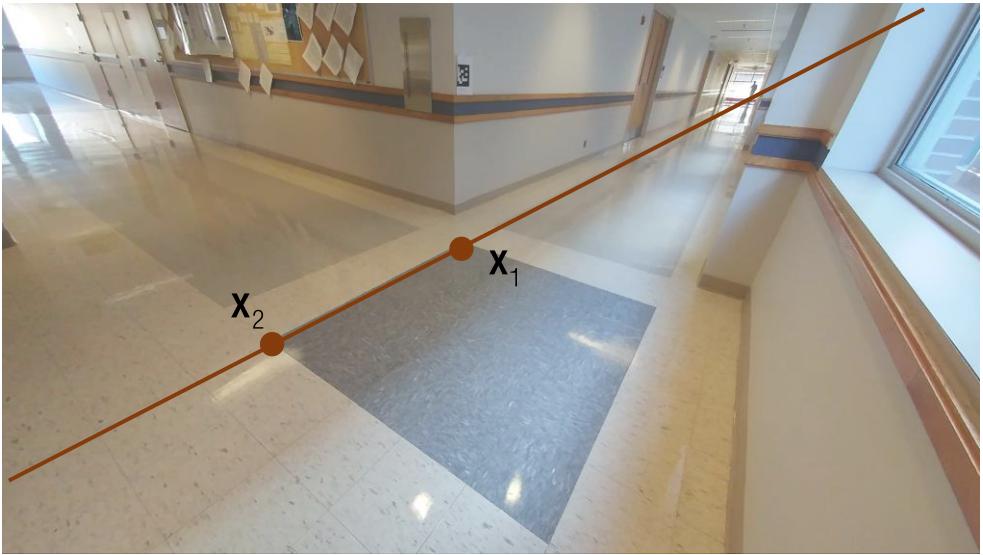
Image Panorama (Cylindrical Projection)



Linear Parameter Estimation



Point-Point in Image



$$\begin{bmatrix} \mathbf{x}_1^T \\ \mathbf{x}_2^T \end{bmatrix} \mathbf{l} = \mathbf{0}$$

$$\frac{\begin{array}{c|c} \mathbf{A} & \mathbf{l} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \hline 3 \times 2 \end{array}}{\rightarrow \mathbf{l} = \text{null}\left(\begin{array}{c|c} \mathbf{A} & \mathbf{l} \end{array}\right)} \quad \text{or} \quad \mathbf{l} = \mathbf{x}_1 \times \mathbf{x}_2$$

Line Fitting

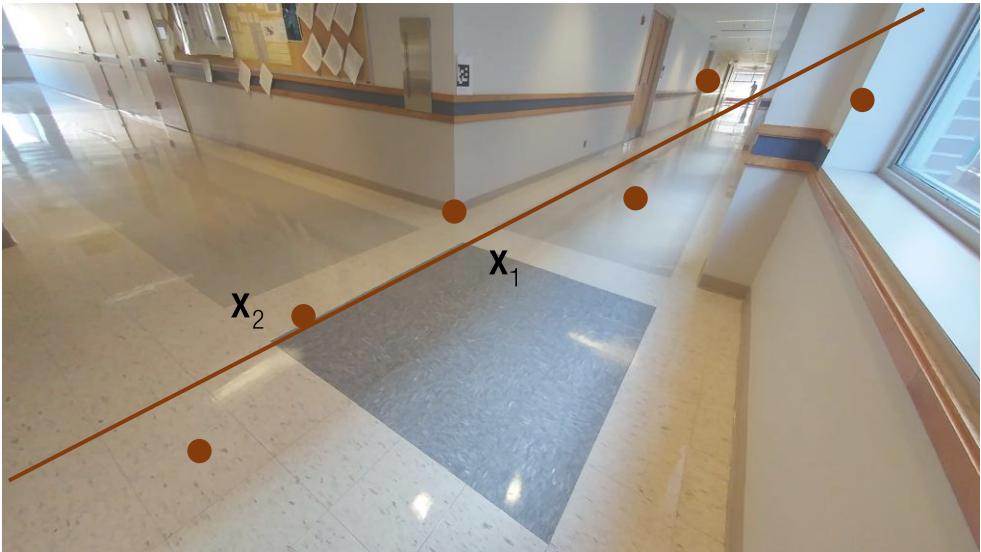


$$\begin{matrix} A \\ \hline \end{matrix} \begin{matrix} | \\ \hline \end{matrix} = \begin{matrix} 0 \\ 0 \\ \hline \end{matrix} \rightarrow ?$$

Line Fitting

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

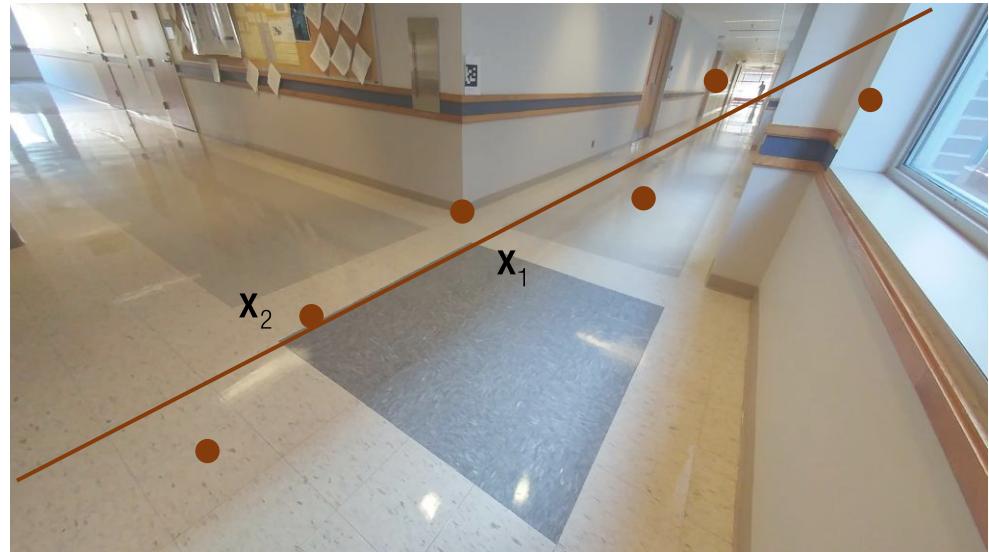
Find the best line: (a, b, c)



Line Fitting

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)



$$\rightarrow au_1 + bv_1 + c \approx 0$$

$$au_2 + bv_2 + c \approx 0$$

⋮

$$au_n + bv_n + c \approx 0$$

Line Fitting

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: $(a, b, c) \longrightarrow (\underline{m}, \underline{d})$

slope y-intercept

$$\longrightarrow v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

⋮

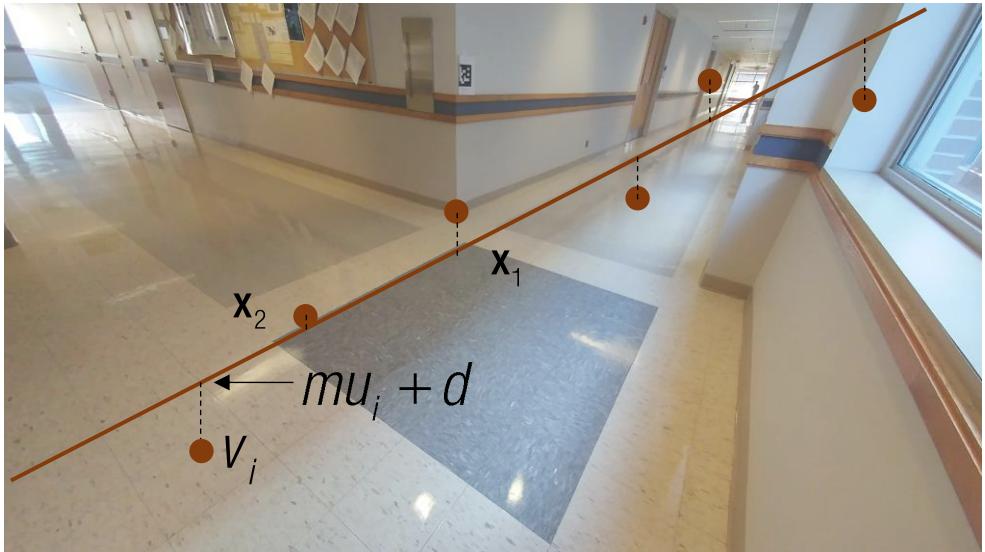
$$v_n \approx mu_n + d$$

Error: $e_i = v_i - (mu_i + d)$

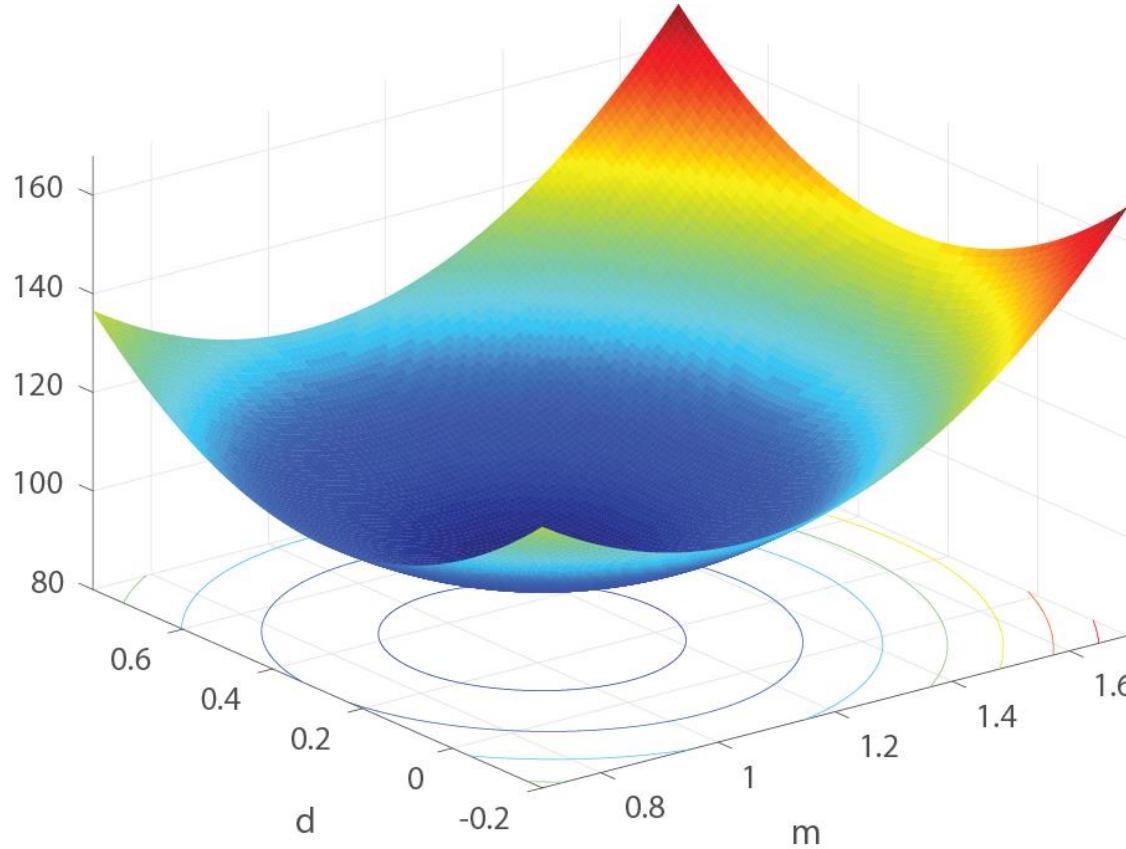
$$e_1 = v_1 - (mu_1 + d)$$

$$e_2 = v_2 - (mu_2 + d)$$

$$e_n = v_n - (mu_n + d)$$



Line Fitting ($Ax=b$)



Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

Optimal point: $\frac{\partial E}{\partial m} = 0, \quad \frac{\partial E}{\partial d} = 0$

$$v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

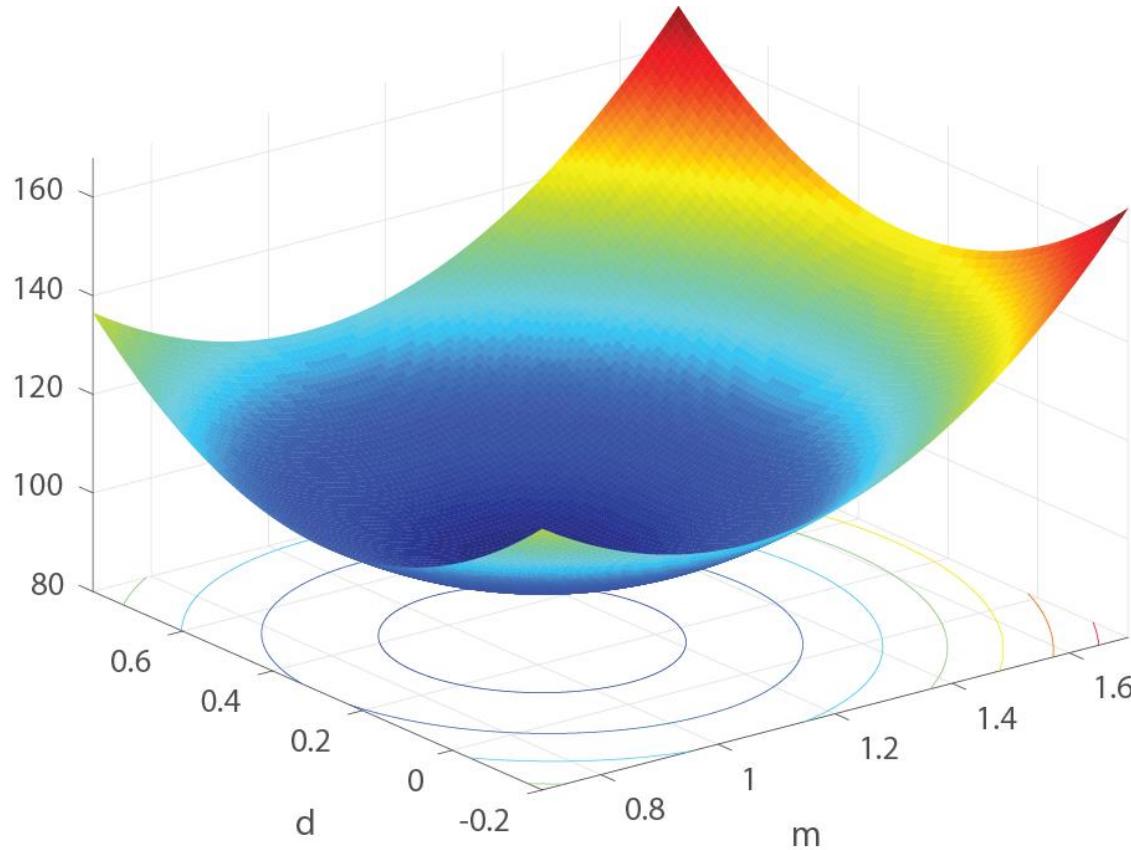
$$v_n \approx mu_n + d$$

$$\begin{bmatrix} u_1 & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_1$$

$$\begin{bmatrix} u_2 & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_2$$

$$\begin{bmatrix} u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_n$$

Line Fitting ($Ax=b$)



Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

Optimal point: $\frac{\partial E}{\partial m} = 0, \quad \frac{\partial E}{\partial d} = 0$

$$v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

$$v_n \approx mu_n + d$$

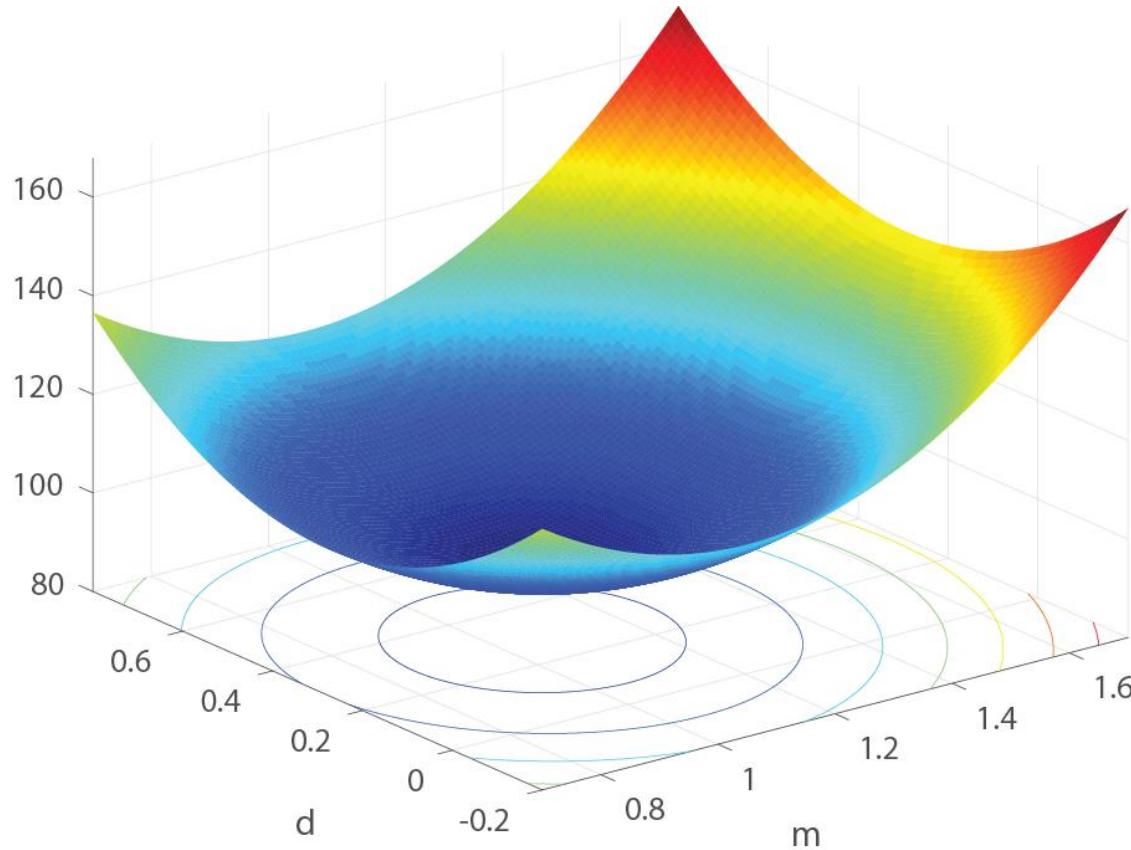
$$\begin{bmatrix} u_1 & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_1$$

$$\begin{bmatrix} u_2 & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_2$$

$$\begin{bmatrix} u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_n$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

Line Fitting ($Ax=b$)



Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

Optimal point: $\frac{\partial E}{\partial m} = 0, \quad \frac{\partial E}{\partial d} = 0$

$$v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

$$v_n \approx mu_n + d$$

$$\begin{bmatrix} u_1 & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_1$$

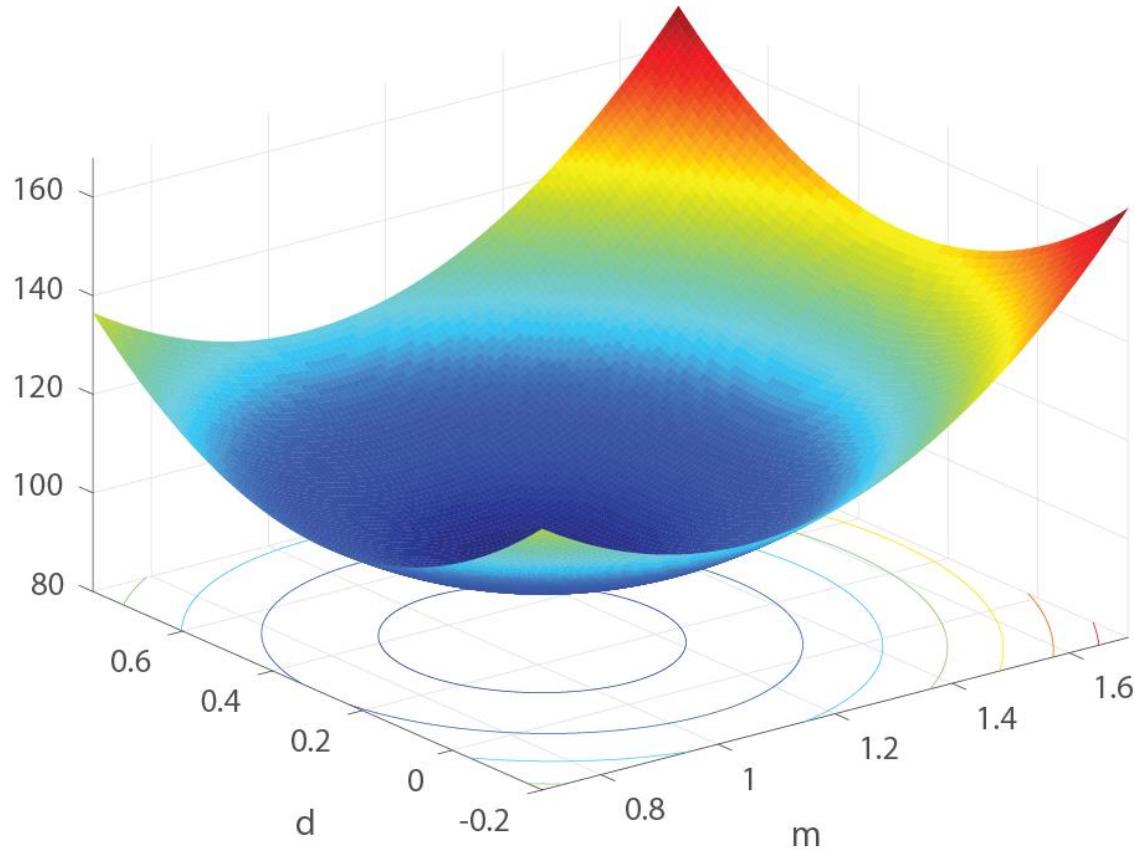
$$\begin{bmatrix} u_2 & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_2$$

$$\begin{bmatrix} u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx v_n$$

$$\begin{bmatrix} u_1 & u_2 & \dots & u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

We can't invert **A**.

Line Fitting ($Ax=b$)

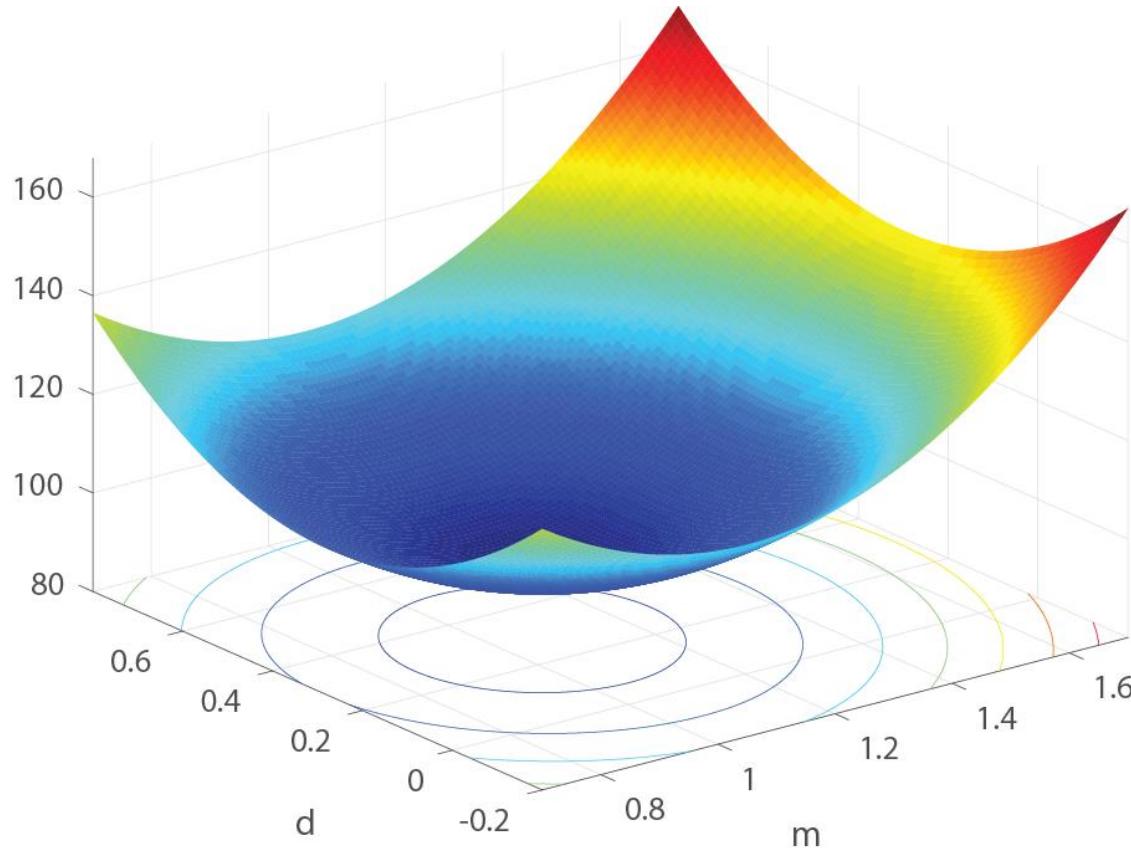


Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

$$E = (\mathbf{Ax} - \mathbf{b})^\top (\mathbf{Ax} - \mathbf{b}) = \|\mathbf{Ax} - \mathbf{b}\|^2$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \mathbf{A} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

Line Fitting ($Ax=b$)



Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

$$\begin{aligned} E &= (\mathbf{Ax} - \mathbf{b})^\top (\mathbf{Ax} - \mathbf{b}) = \|\mathbf{Ax} - \mathbf{b}\|^2 \\ &= \mathbf{x}^\top \mathbf{A}^\top \mathbf{Ax} - 2\mathbf{x}^\top \mathbf{A}^\top \mathbf{b} + \mathbf{b}^\top \mathbf{b} \end{aligned}$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \begin{matrix} \mathbf{A} \\ \mathbf{x} \\ \vdots \\ \mathbf{b} \end{matrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

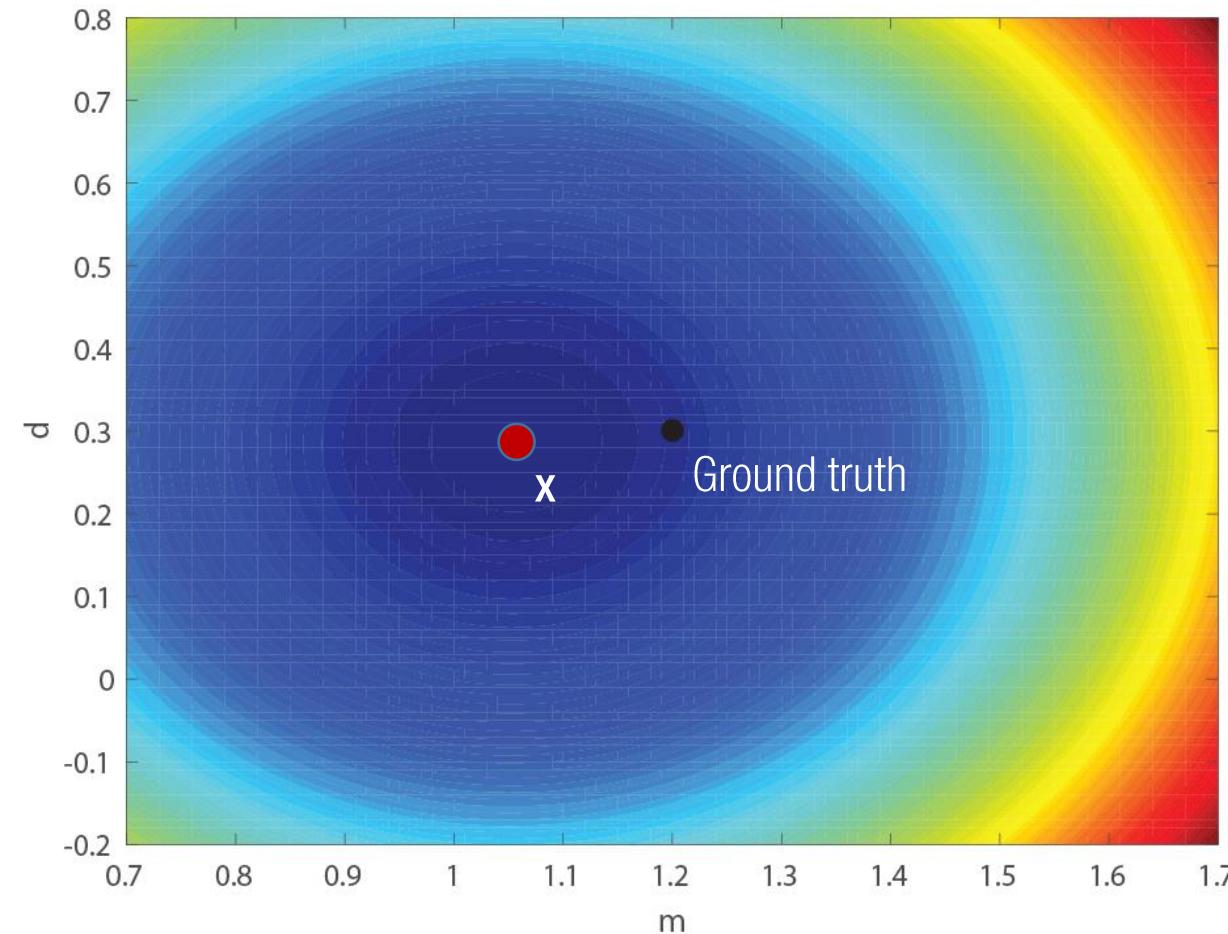
$$\frac{\partial E}{\partial \mathbf{x}} = 2\mathbf{A}^\top \mathbf{Ax} - 2\mathbf{A}^\top \mathbf{b} = \mathbf{0}$$

$$\rightarrow \mathbf{A}^\top \mathbf{Ax} = \mathbf{A}^\top \mathbf{b}$$

$$\begin{array}{c} \mathbf{A}^\top \\ \mathbf{A} \\ \mathbf{x} \end{array} = \begin{array}{c} \mathbf{A}^\top \\ \mathbf{A} \\ \mathbf{b} \end{array}$$

Normal equation

Line Fitting ($Ax=b$)



Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

$$\begin{aligned} E &= (\mathbf{Ax} - \mathbf{b})^\top (\mathbf{Ax} - \mathbf{b}) = \|\mathbf{Ax} - \mathbf{b}\|^2 \\ &= \mathbf{x}^\top \mathbf{A}^\top \mathbf{Ax} - 2\mathbf{x}^\top \mathbf{A}^\top \mathbf{b} + \mathbf{b}^\top \mathbf{b} \end{aligned}$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \mathbf{A} \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \approx \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} \mathbf{b} \end{bmatrix}$$

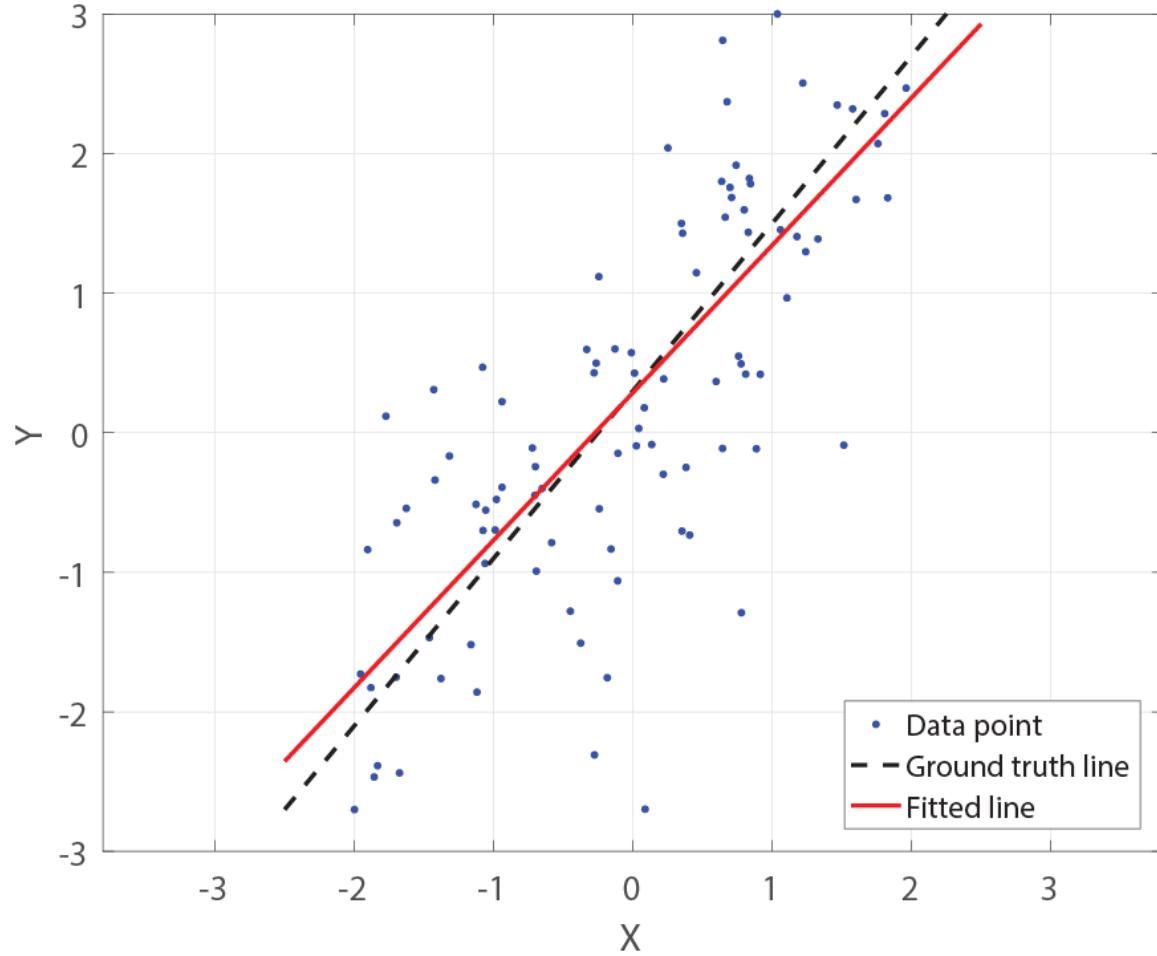
$$\frac{\partial E}{\partial \mathbf{x}} = 2\mathbf{A}^\top \mathbf{Ax} - 2\mathbf{A}^\top \mathbf{b} = \mathbf{0}$$

$$\rightarrow \mathbf{A}^\top \mathbf{Ax} = \mathbf{A}^\top \mathbf{b}$$

$$\begin{array}{c} \mathbf{A}^\top \\ \mathbf{A} \\ \mathbf{x} \end{array} = \begin{array}{c} \mathbf{A}^\top \\ \mathbf{b} \end{array}$$

$$\mathbf{x} = \left[\begin{array}{cc} \mathbf{A}^\top & \mathbf{A} \end{array} \right]^{-1} \begin{array}{c} \mathbf{A}^\top \\ \mathbf{b} \end{array}$$

Line Fitting ($Ax=b$)



Total error: $E = \sum_{i=1}^n (v_i - (mu_i + d))^2$

$$\begin{aligned} E &= (\mathbf{Ax} - \mathbf{b})^\top (\mathbf{Ax} - \mathbf{b}) = \|\mathbf{Ax} - \mathbf{b}\|^2 \\ &= \mathbf{x}^\top \mathbf{A}^\top \mathbf{Ax} - 2\mathbf{x}^\top \mathbf{A}^\top \mathbf{b} + \mathbf{b}^\top \mathbf{b} \end{aligned}$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \mathbf{A} \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \approx \begin{bmatrix} m \\ d \end{bmatrix} \mathbf{b}$$

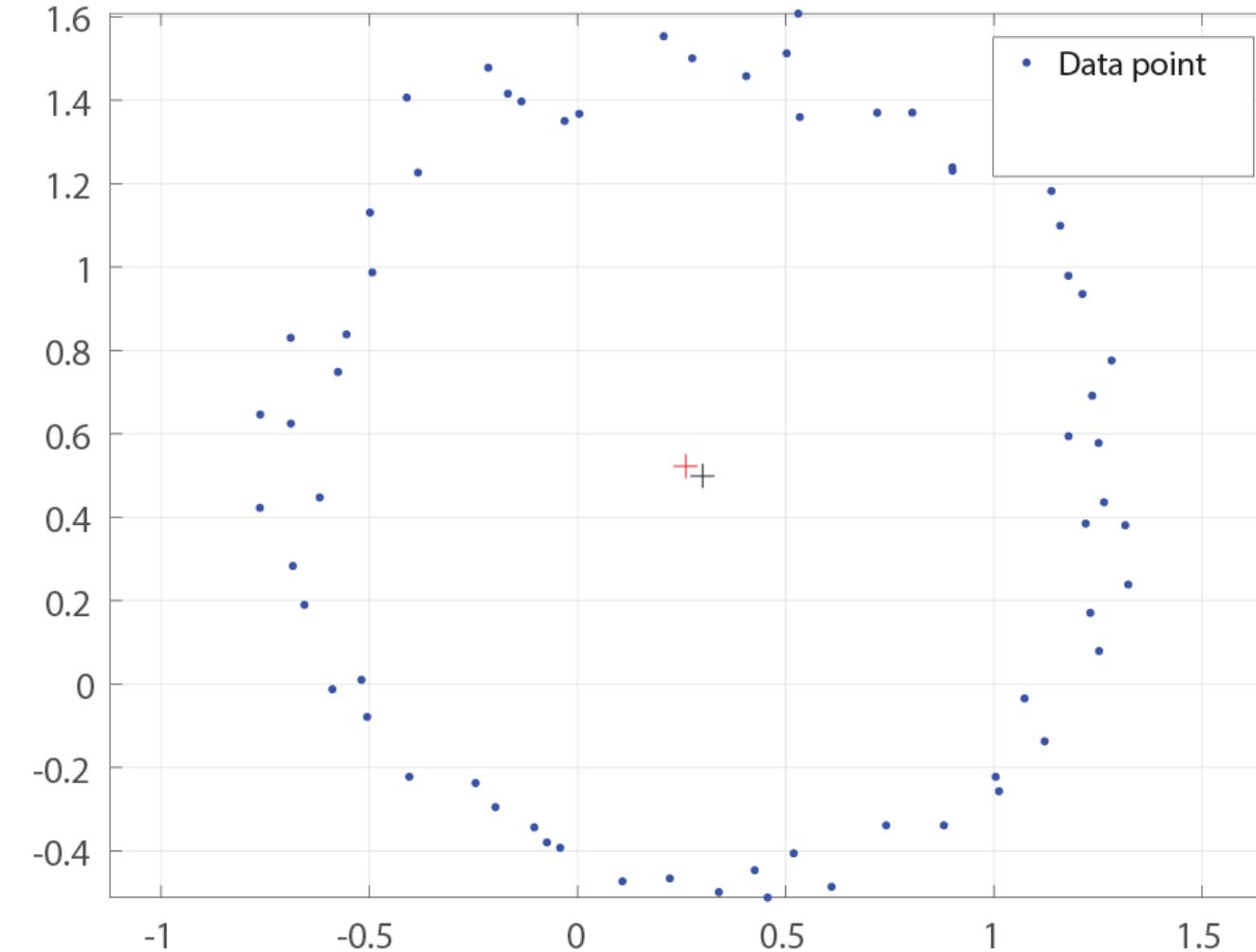
$$\frac{\partial E}{\partial \mathbf{x}} = 2\mathbf{A}^\top \mathbf{Ax} - 2\mathbf{A}^\top \mathbf{b} = \mathbf{0}$$

$$\rightarrow \mathbf{A}^\top \mathbf{Ax} = \mathbf{A}^\top \mathbf{b}$$

$$\mathbf{A}^\top \mathbf{A} \mathbf{x} = \mathbf{A}^\top \mathbf{b}$$

$$\mathbf{x} = [\mathbf{A}^\top \mathbf{A}]^{-1} \mathbf{A}^\top \mathbf{b}$$

Circle Fitting ($Ax=b$)



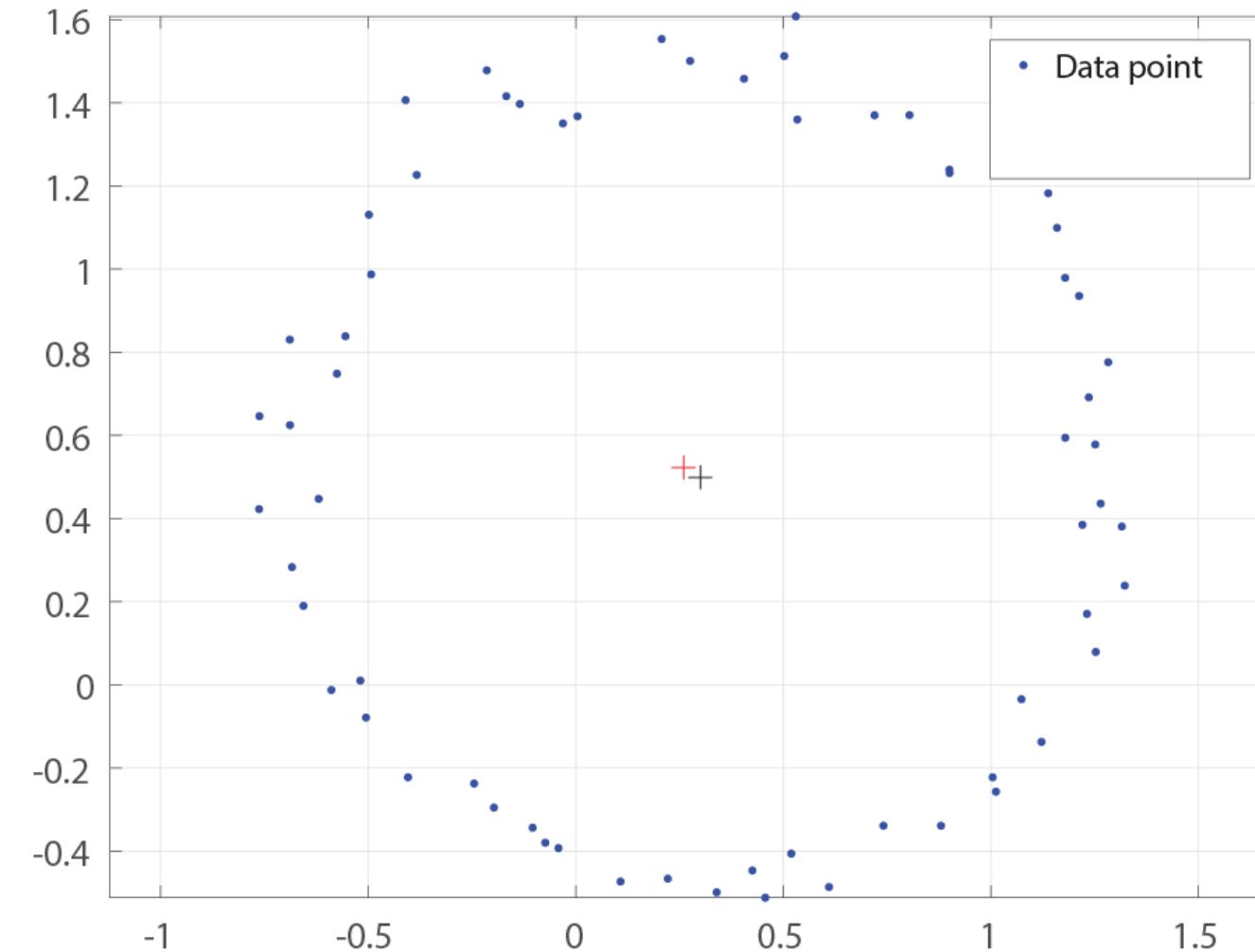
$$(x_1 - C_x)^2 + (y_1 - C_y)^2 = r^2$$

⋮

$$(x_n - C_x)^2 + (y_n - C_y)^2 = r^2$$

Unknowns: C_x, C_y, r

Circle Fitting ($Ax=b$)

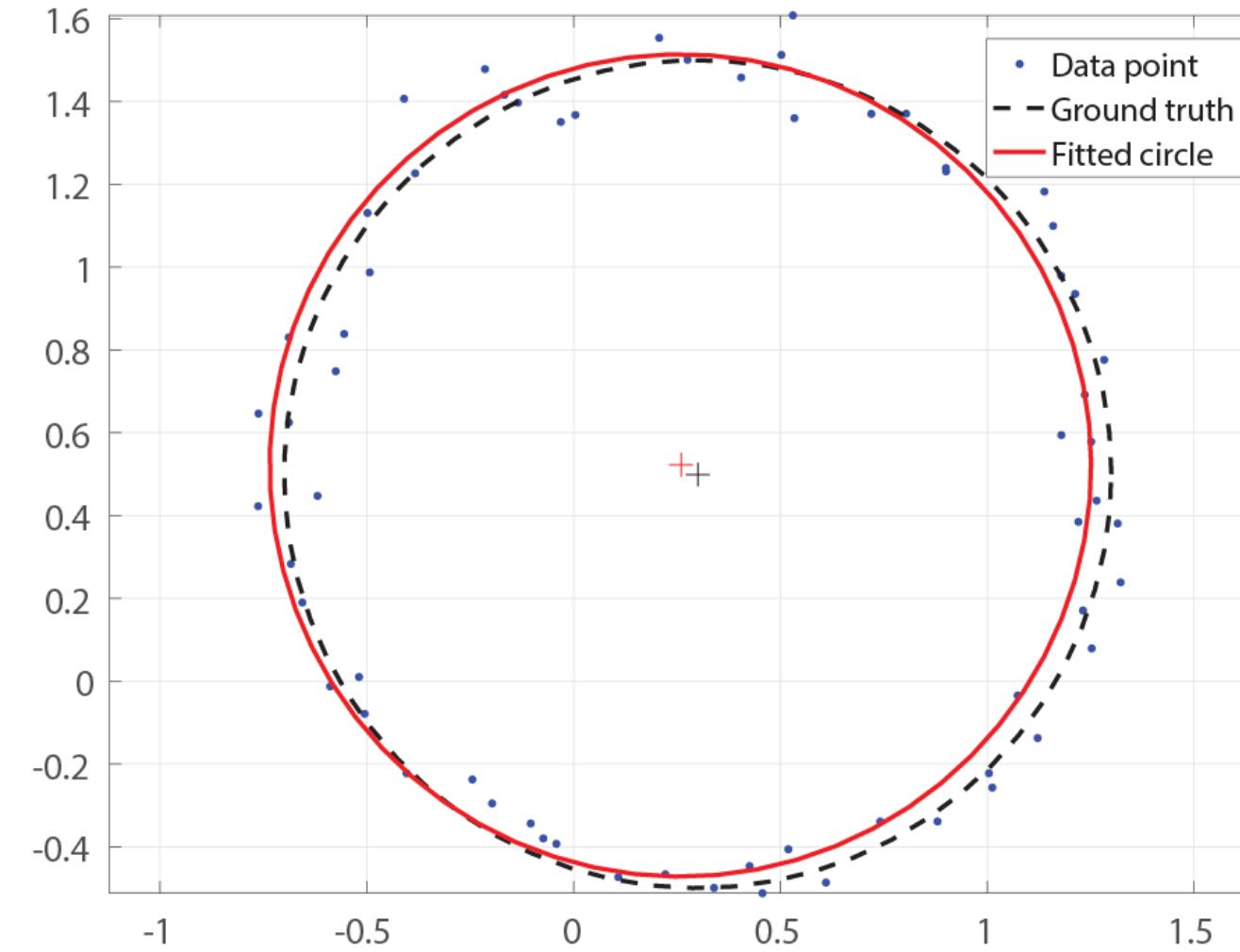


$$x_1^2 - 2x_1 C_x + C_x^2 + y_1^2 - 2y_1 C_y + C_y^2 = r^2$$

⋮

$$x_n^2 - 2x_n C_x + C_x^2 + y_n^2 - 2y_n C_y + C_y^2 = r^2$$

Circle Fitting ($Ax=b$)



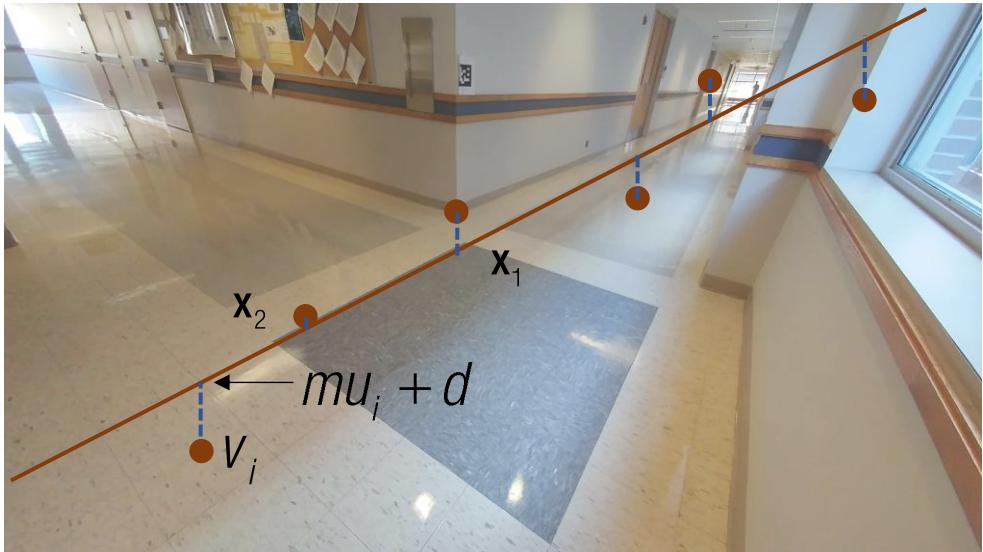
$$\begin{aligned} x_1^2 - 2x_1 C_x + C_x^2 + y_1^2 - 2y_1 C_y + C_y^2 &= r^2 \\ \vdots & \\ x_n^2 - 2x_n C_x + C_x^2 + y_n^2 - 2y_n C_y + C_y^2 &= r^2 \\ \downarrow & \\ x_i^2 - x_1^2 - 2C_x(x_i - x_1) + y_i^2 - y_1^2 - 2(y_i - y_1)C_y &= 0 \\ \downarrow & \\ \begin{bmatrix} 2(x_2 - x_1) & 2(y_2 - y_1) \\ \vdots & \vdots \\ 2(x_n - x_1) & 2(y_n - y_1) \end{bmatrix} \begin{bmatrix} C_x \\ C_y \end{bmatrix} &= \begin{bmatrix} x_2^2 - x_1^2 + y_2^2 - y_1^2 \\ \vdots \\ x_n^2 - x_1^2 + y_n^2 - y_1^2 \end{bmatrix} \end{aligned}$$

Line Fitting ($Ax=b$)

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: $(a, b, c) \longrightarrow (\underline{m}, \underline{d})$

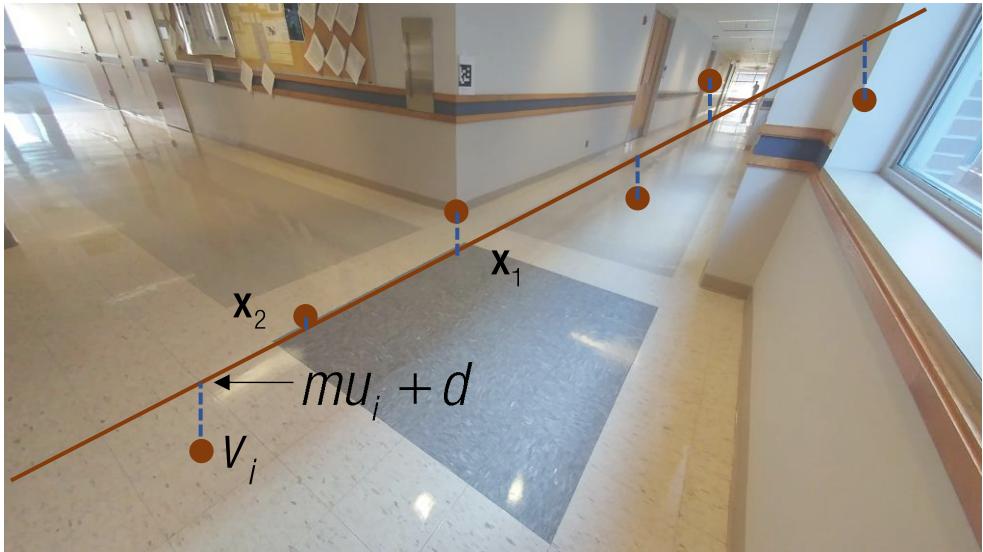
slope y-intercept



$$\begin{aligned}v_1 &\approx mu_1 + d \\v_2 &\approx mu_2 + d \\\vdots \\v_n &\approx mu_n + d\end{aligned}$$

$$\mathbf{Ax = b}$$

Line Fitting ($Ax=b$)



Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: $(a, b, c) \longrightarrow (\underline{m}, \underline{d})$

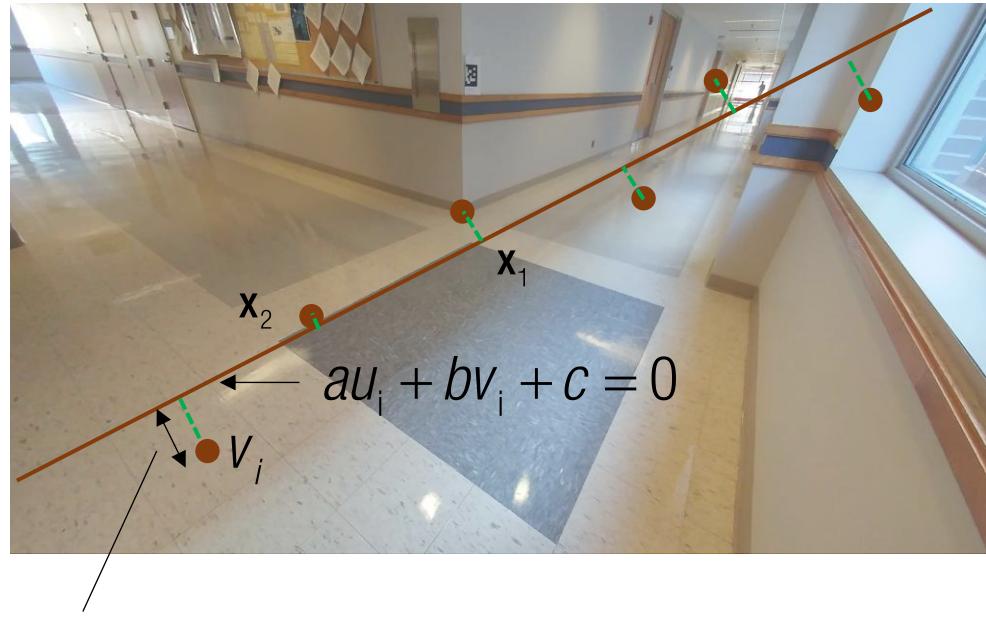
slope y-intercept

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned} \longrightarrow \begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$\mathbf{Ax = b}$$

What is different?

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

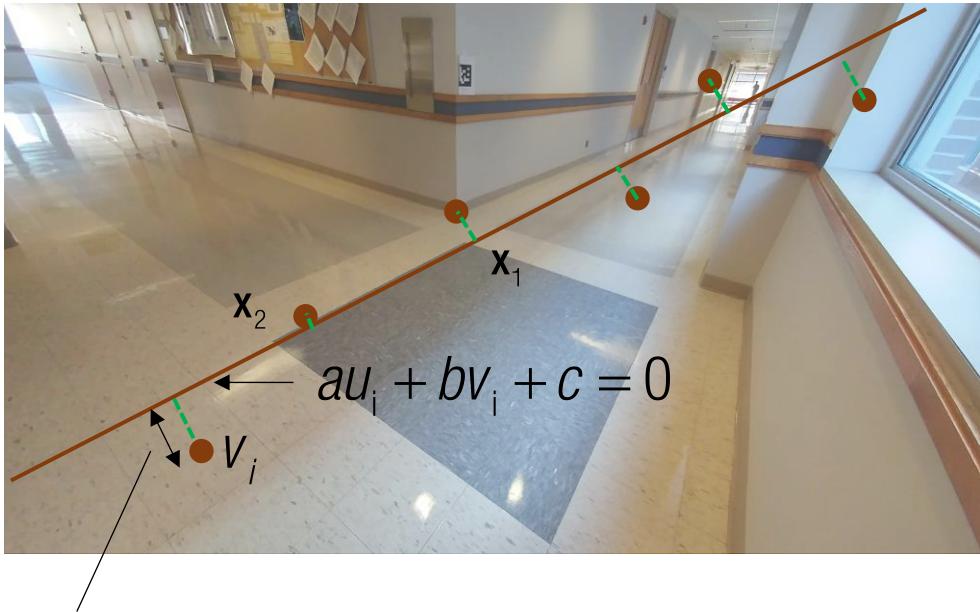
$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$Ax = 0$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$Ax = b$$

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$au_1 + bv_1 + c \approx 0$$

$$au_2 + bv_2 + c \approx 0$$

⋮

$$au_n + bv_n + c \approx 0$$



$$v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

⋮

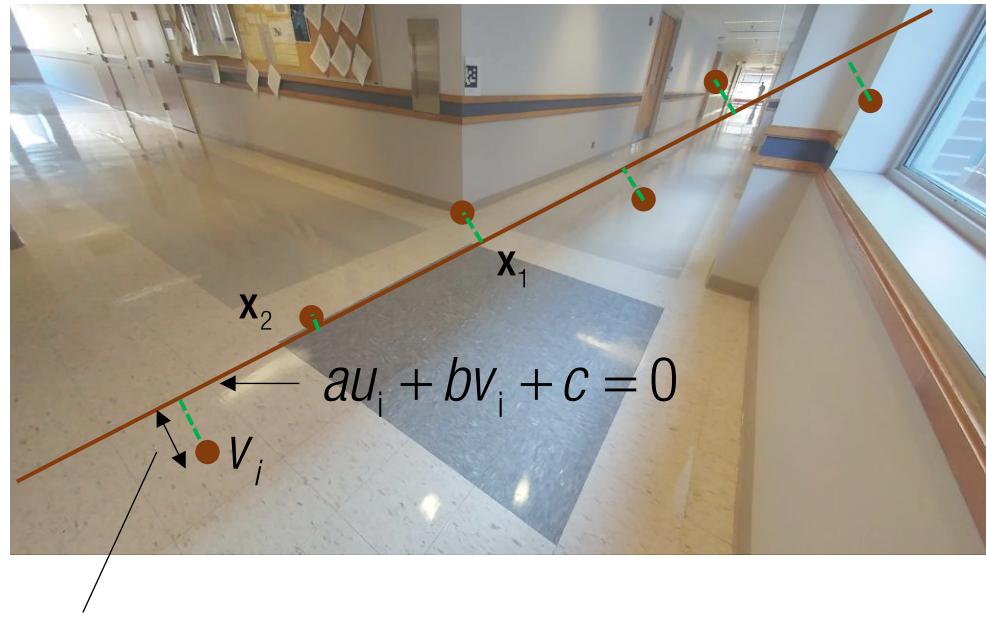
$$v_n \approx mu_n + d$$

$$\mathbf{Ax} = \mathbf{0}$$

$$\mathbf{Ax} = \mathbf{b}$$

Trivial solution: $\mathbf{x} = \mathbf{0}$

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$Ax = 0$$

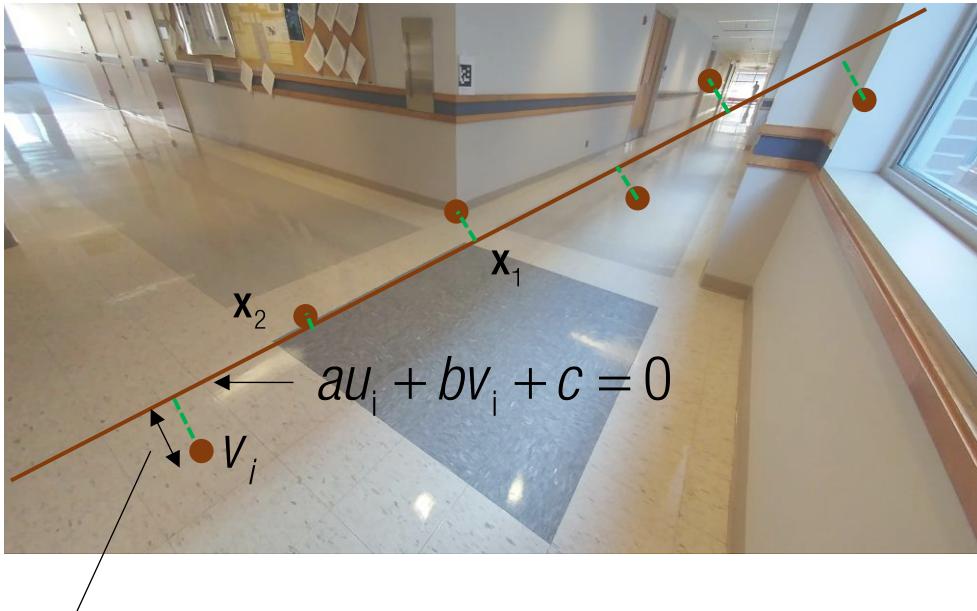
Trivial solution: $\mathbf{x} = \mathbf{0}$

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$Ax = b$$

Line Fitting ($\mathbf{Ax} = 0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$\mathbf{Ax} = \mathbf{0}$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$\mathbf{Ax} = \mathbf{b}$$

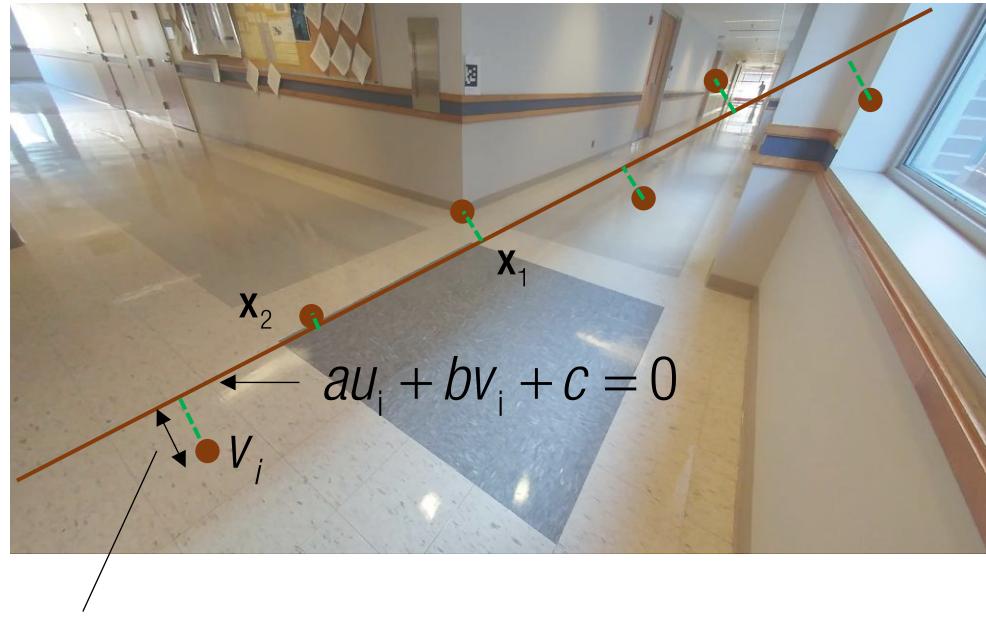
Trivial solution: $\mathbf{x} = \mathbf{0}$

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2$$

$$\text{subject to } \|\mathbf{x}\| = 1$$

Condition to avoid the trivial solution

Line Fitting ($\mathbf{Ax} = 0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$\mathbf{Ax} = \mathbf{0}$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$\mathbf{Ax} = \mathbf{b}$$

Trivial solution: $\mathbf{x} = \mathbf{0}$

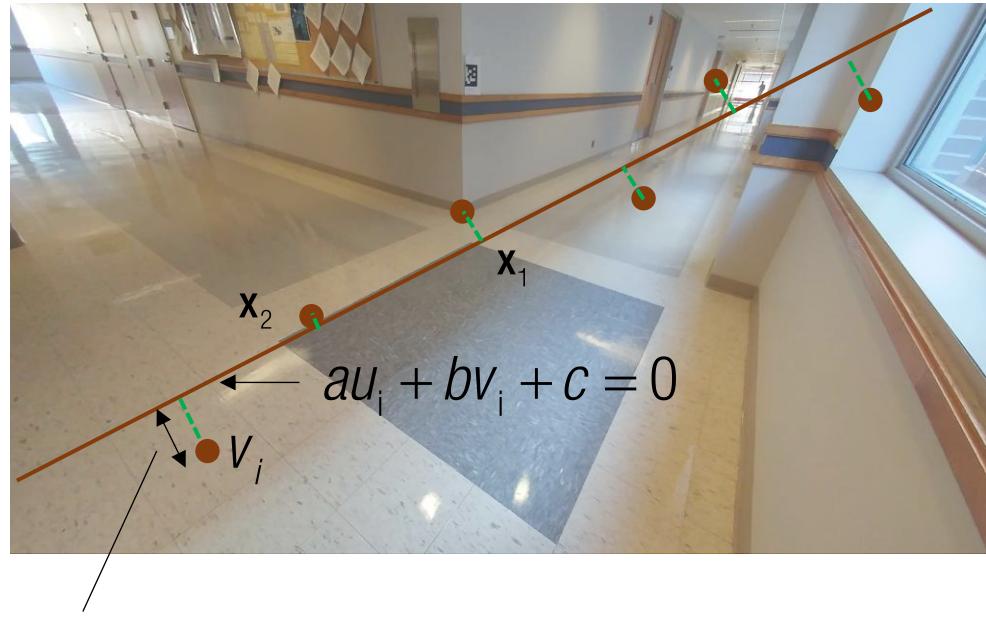
$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2$$

$$\text{subject to } \|\mathbf{x}\| = 1$$

Condition to avoid the trivial solution

How to solve?

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$Ax = 0$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

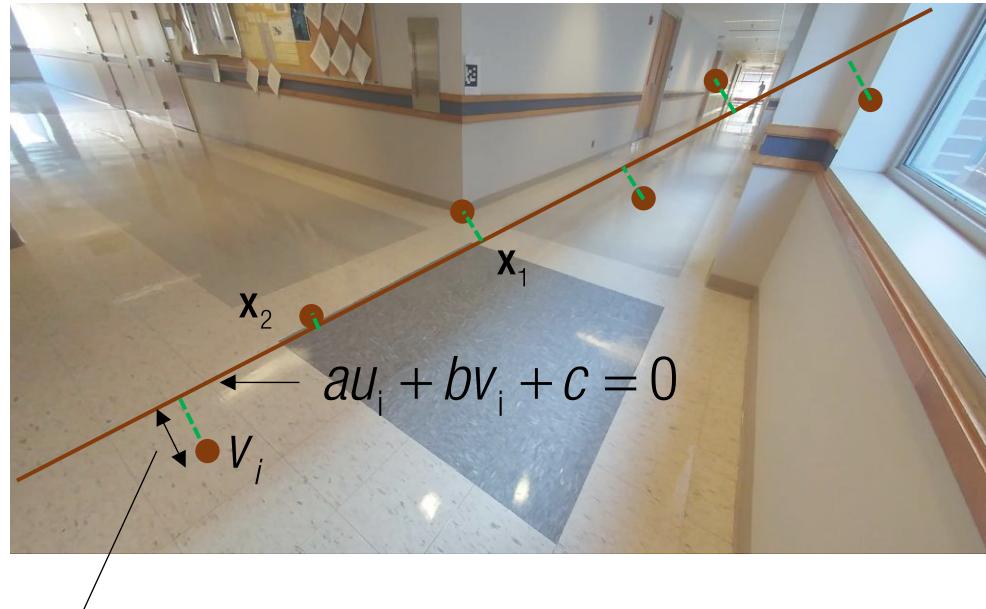
$$Ax = b$$

Trivial solution: $\mathbf{x} = \mathbf{0}$

$$\underset{\mathbf{x}}{\text{minimize}} \|Ax\|^2 \quad \text{subject to } \|\mathbf{x}\| = 1$$

If A is $m \times n$ matrix where $m < n$,

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$Ax = 0$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$Ax = b$$

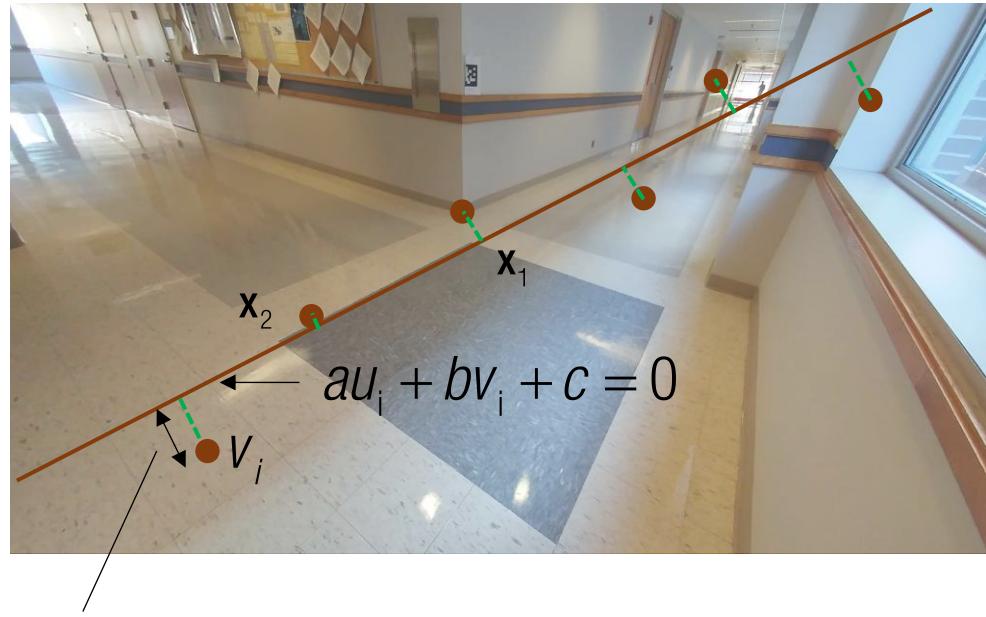
Trivial solution: $\mathbf{x} = \mathbf{0}$

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2 \quad \text{subject to } \|\mathbf{x}\| = 1$$

If A is $m \times n$ matrix where $m < n$,

$$\boxed{\mathbf{N}} = \text{null} \left(\boxed{\mathbf{A}} \right)$$

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$Ax = 0$$

Trivial solution: $\mathbf{x} = \mathbf{0}$

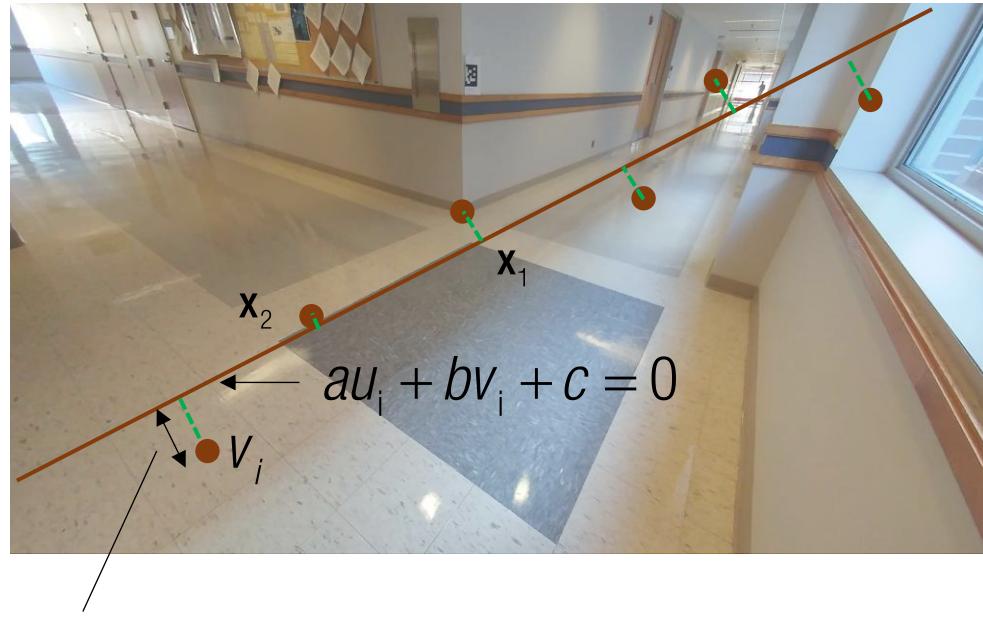
$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2 \quad \text{subject to } \|\mathbf{x}\| = 1$$

If A is $m \times n$ matrix where $m > n$,

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$Ax = b$$

Line Fitting ($Ax=0$)



$$d_i = \frac{|au_i + bv_i + c|}{\sqrt{a^2 + b^2}}$$

Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$\begin{aligned} au_1 + bv_1 + c &\approx 0 \\ au_2 + bv_2 + c &\approx 0 \\ &\vdots \\ au_n + bv_n + c &\approx 0 \end{aligned}$$

$$Ax = 0$$

$$\begin{aligned} v_1 &\approx mu_1 + d \\ v_2 &\approx mu_2 + d \\ &\vdots \\ v_n &\approx mu_n + d \end{aligned}$$

$$Ax = b$$

Trivial solution: $\mathbf{x} = \mathbf{0}$

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2 \quad \text{subject to } \|\mathbf{x}\| = 1$$

If A is $m \times n$ matrix where $m > n$, $\boxed{\quad} = \text{approx.null}\left(\boxed{A}\right)$

Nullspace

eqs < # unknowns

$$\begin{matrix} \text{A} \\ m \times n \\ m < n \end{matrix} \quad \begin{matrix} \text{x} \\ n \times 1 \end{matrix} = \begin{matrix} \text{0} \end{matrix}$$

Nullspace

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{array}{c|c|c} \mathbf{A} & \mathbf{x} & \mathbf{0} \\ m \times n & n \times 1 & \\ \hline m < n & & \end{array} =$$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

More SVD

1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1

14x14

More SVD

14x14

Column space

Row space

1 1 1 1 1 1 1 1 1 1 1 1 1 1

1 1 1 1 1 1 1 1 1 1 1 1 1 1

More SVD

1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1

14x14

Column space

$$= \boxed{14}$$

$$\begin{matrix} 1/\sqrt{14} \\ \vdots \\ 1/\sqrt{14} \end{matrix}$$

Row space

$$\boxed{1/\sqrt{14} \quad \cdots \quad 1/\sqrt{14}}$$

More SVD

A

1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1

x

0

=

14x14

$x = \text{null}(A)$

More SVD

$$A \quad x \quad \begin{matrix} \text{Column space} \\ \text{Row space} \end{matrix} \quad x \quad 0$$

A is a 14×14 matrix of all ones. It has a null space of dimension 1, which is spanned by the vector $x = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$.

The SVD decomposition is given by:

$$x = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \end{pmatrix} = \begin{pmatrix} 14 & & & \\ & \ddots & & \\ & & 1/\sqrt{14} & \\ & & & 1/\sqrt{14} \end{pmatrix} \begin{pmatrix} 1/\sqrt{14} & & & \\ & \ddots & & \\ & & 1/\sqrt{14} & \\ & & & 1/\sqrt{14} \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \\ -1 \end{pmatrix}$$

14×14

$$x = \text{null}(A)$$

More SVD

14x14

$$\mathbf{x} = \text{null}(\mathbf{A})$$



More SVD

1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0	0	0	0	0	0	0
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1

14x14

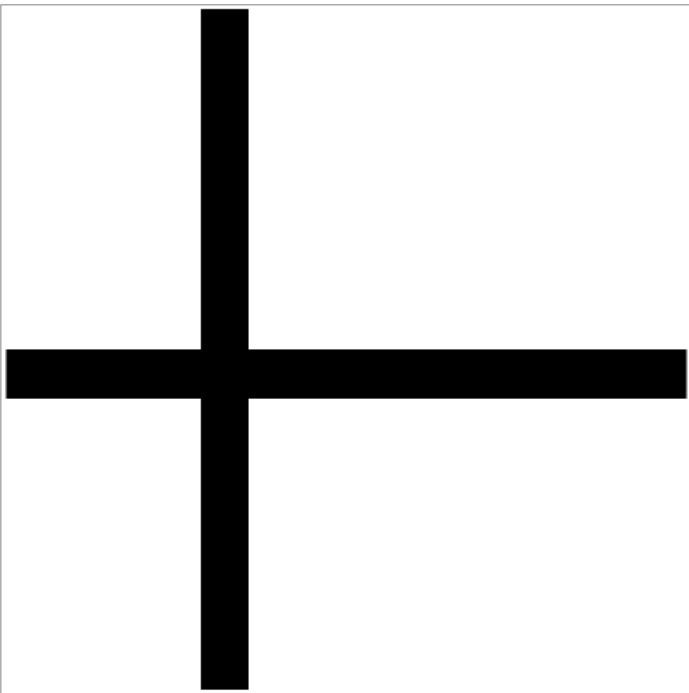
More SVD

1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	0	0	0	0	0	0	0
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1
1	1	1	1	0	1	1	1	1	1	1	1	1	1

14x14

$$= \begin{matrix} 1/\sqrt{13} \\ \vdots \\ 1/\sqrt{13} \end{matrix} \quad \begin{matrix} 1/\sqrt{13} & \cdots & 1/\sqrt{13} \end{matrix}$$

More SVD

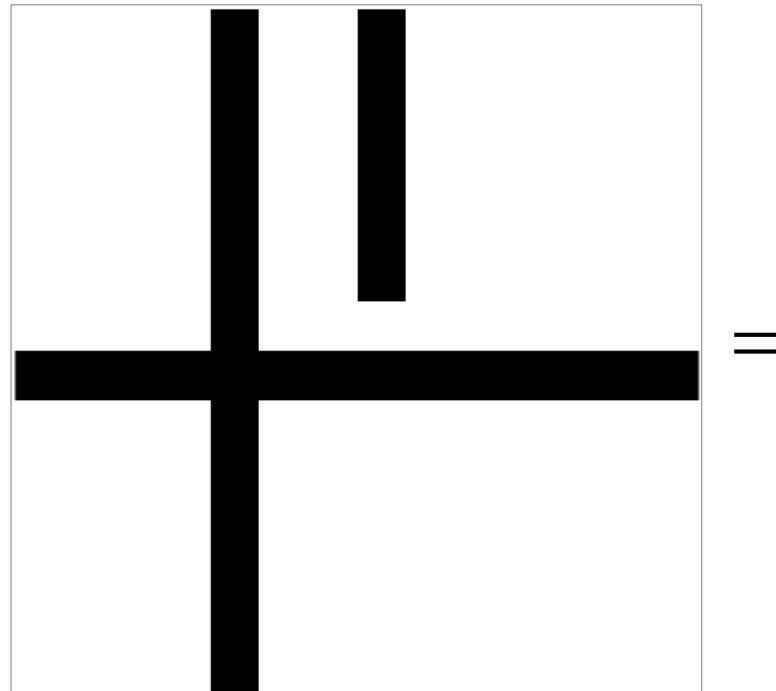


14x14

$$= \begin{matrix} & \text{red square} \\ \text{blue rectangle} & \end{matrix}$$



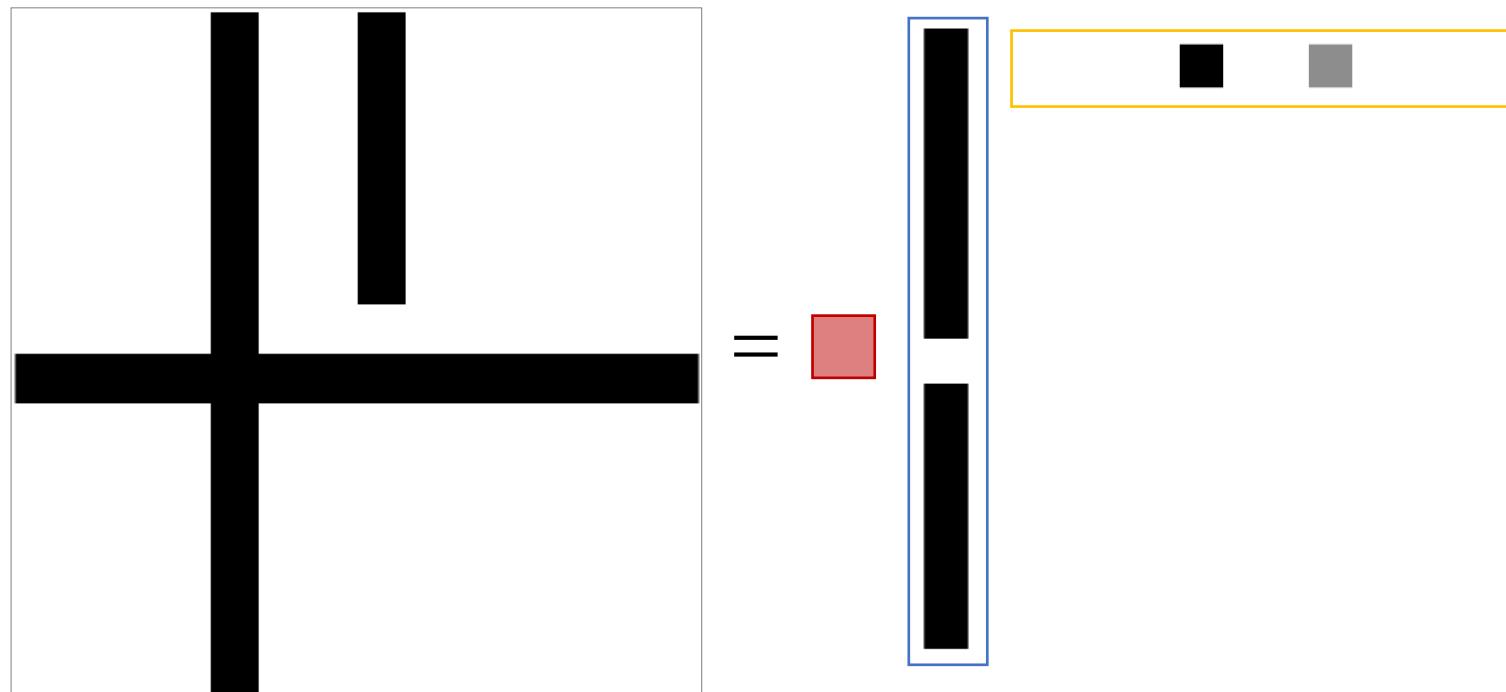
More SVD



=

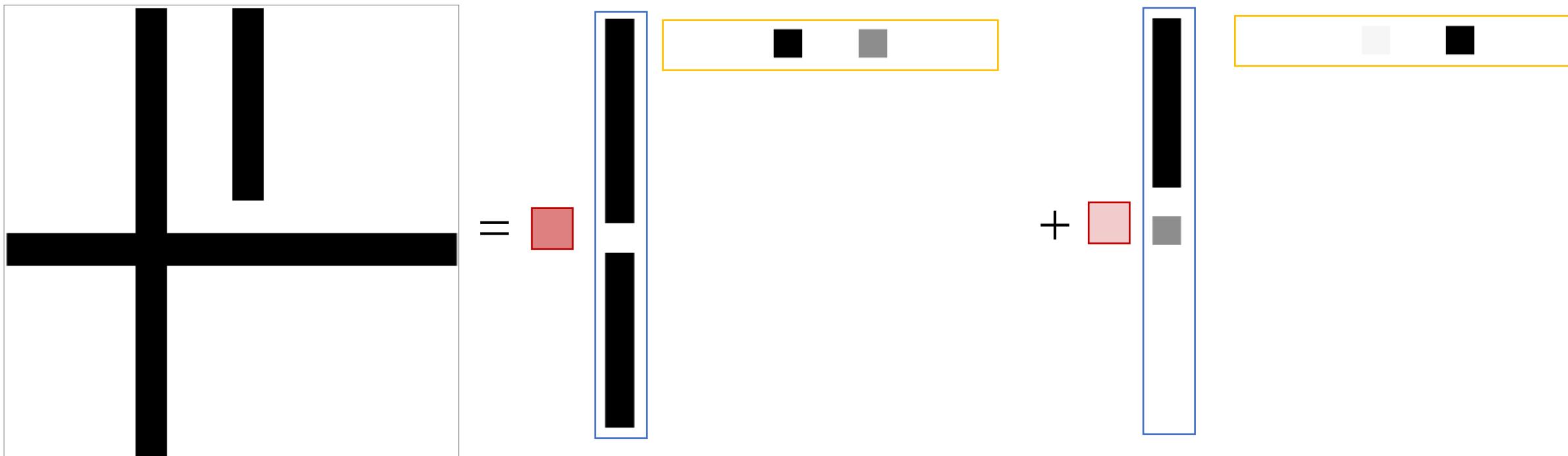
14x14

More SVD



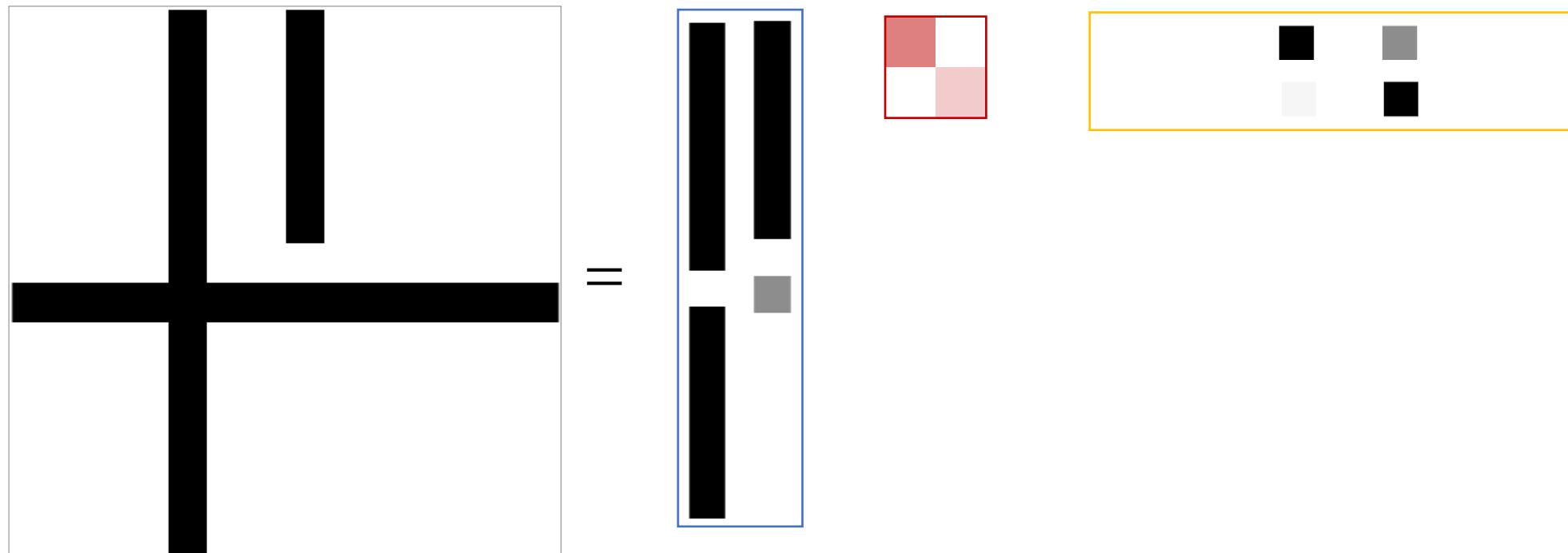
14x14

More SVD



14x14

More SVD



14x14

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{array}{c|c|c} \mathbf{A} & \mathbf{x} & = & \mathbf{0} \\ m \times n & n \times 1 & & \\ \hline & & & \end{array}$$

\mathbf{A} $m \times n$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{array}{c|c|c} \text{A} & \mathbf{x} & \mathbf{0} \\ m \times n & n \times 1 & \\ \hline & = & \end{array}$$

Column space

$$\begin{array}{c|c} \text{A} & \mathbf{U} \\ m \times n & m \times m \\ \hline & = \end{array}$$

Orthogonal matrix

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{x} \\ n \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \\ m \times 1 \end{matrix}$$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} = \begin{matrix} \text{Column space} \\ \mathbf{U} \\ m \times m \end{matrix} \quad \begin{matrix} \mathbf{D} \\ m \times n \end{matrix}$$

Orthogonal matrix Diagonal matrix

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{x} \\ n \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \\ 1 \times n \end{matrix}$$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} = \begin{matrix} \mathbf{U} \\ m \times m \end{matrix} \begin{matrix} \mathbf{D} \\ m \times n \end{matrix} \begin{matrix} \mathbf{V}^T \\ n \times n \end{matrix}$$

Column space Orthogonal matrix Diagonal matrix Orthogonal matrix

Row space

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{x} \\ n \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix}$$

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} = \begin{matrix} \mathbf{U} \\ m \times m \end{matrix} \begin{matrix} \mathbf{D} \\ m \times n \end{matrix} \begin{matrix} \mathbf{V}^T \\ n \times n \end{matrix}$$

Column space

Row space

m $n-m$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{x} \\ n \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix}$$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} = \begin{matrix} \mathbf{U} \\ m \times m \end{matrix} \begin{matrix} \mathbf{D} \\ m \times n \end{matrix} \begin{matrix} \mathbf{V}^T \\ n \times n \end{matrix}$$

Column space

Row space

m $n-m$

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{V}_{m+1:n} \\ n-m \times n \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix} \quad \mathbf{V}_{m+1:n} = \text{null}(\mathbf{A})$$

Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{x} \\ n \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix}$$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} = \begin{matrix} \mathbf{U} \\ m \times m \end{matrix} \begin{matrix} \mathbf{D} \\ m \times n \end{matrix} \begin{matrix} \mathbf{V}^T \\ n \times n \end{matrix}$$

Column space

Row space

m $n-m$

$$\begin{matrix} \mathbf{A} \\ \mathbf{V}_{:, \text{end}} \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix} \quad \mathbf{V}_{:, \text{end}} = \text{null}(\mathbf{A})$$

For a unique solution, \mathbf{A} should be $m \times (m+1)$

Singular Value Decomposition (SVD)

eqs > # unknowns

There exist no nullspace of \mathbf{A} .

$$\begin{array}{c|c|c} \mathbf{A} & \mathbf{x} & \approx & \mathbf{0} \\ m \times n & n \times 1 & & \\ \hline & m > n & & \end{array}$$

$$\begin{array}{c|c|c} \mathbf{A} & = & \mathbf{U} & \text{Column space} \\ m \times n & & m \times n & \\ \hline & & \mathbf{D} & \text{Row space} \\ & & n \times n & \\ & & \mathbf{V}^T & n \times n \end{array}$$

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2 \text{ subject to } \|\mathbf{x}\| = 1$$

Singular Value Decomposition (SVD)

eqs > # unknowns

There exist no nullspace of \mathbf{A} .

$$\begin{array}{c|c|c} \mathbf{A} & \mathbf{x} & \approx & \mathbf{0} \\ m \times n & n \times 1 & & \\ \hline & m > n & & \end{array}$$

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{Ax}\|^2 \text{ subject to } \|\mathbf{x}\| = 1$$

$$\begin{array}{c|c|c|c} \mathbf{A} & = & \mathbf{U} & \mathbf{V}^T \\ m \times n & & m \times n & n \times n \\ & & \mathbf{D} & \\ & & n \times n & n \times n \\ & & \leftarrow \text{Last row} & \end{array}$$

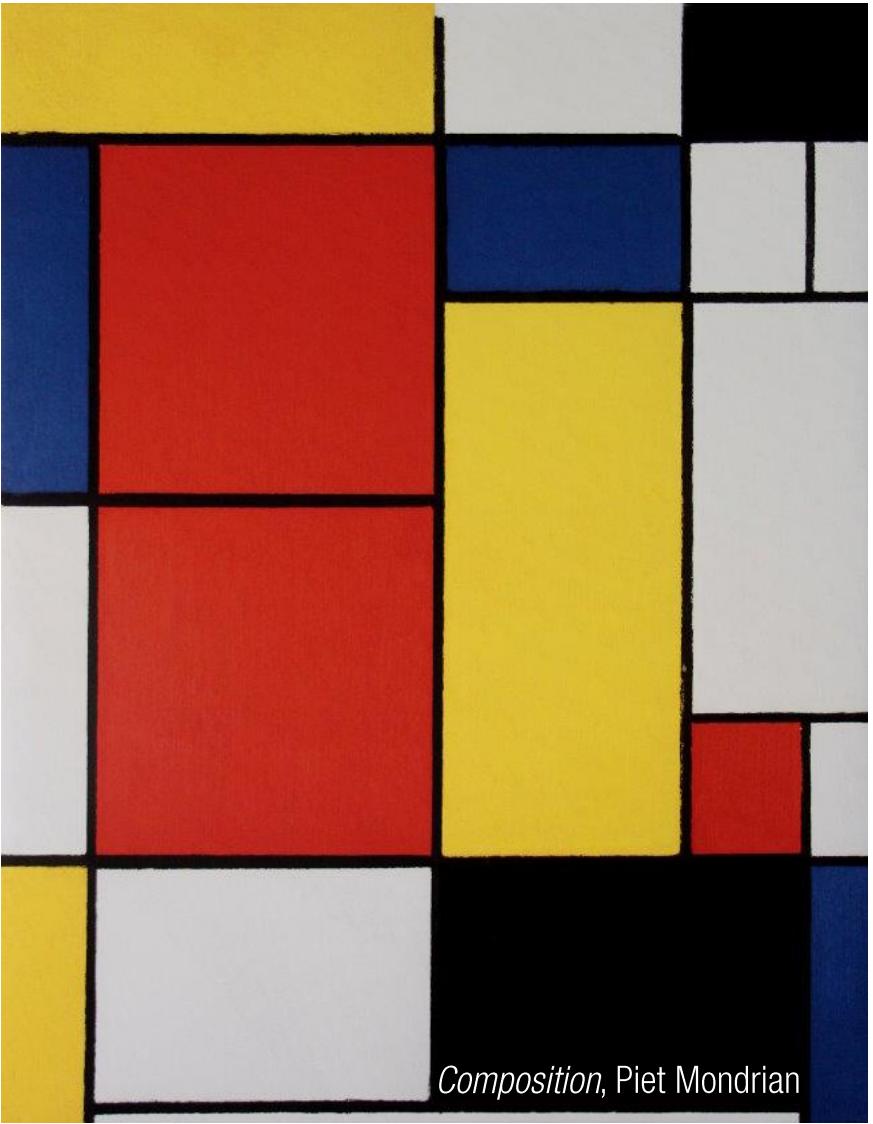
Column space

Row space

Approximated nullspace of \mathbf{A} :

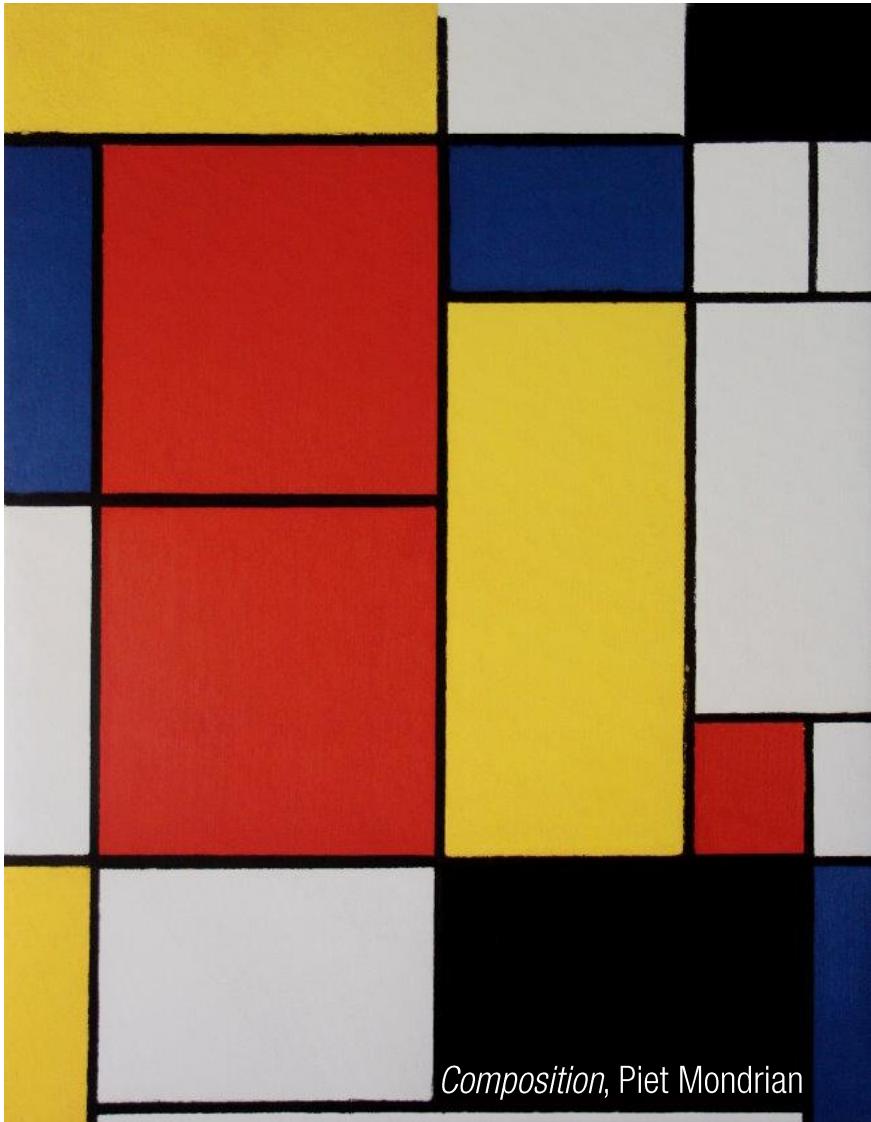
$$\mathbf{V}_{:, \text{end}}$$

Mondrian Painting SVD



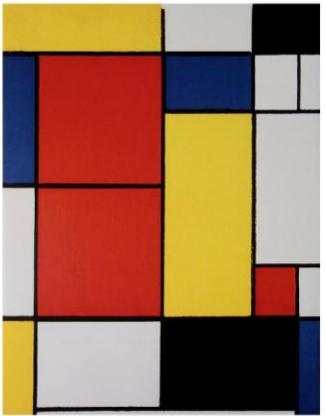
Composition, Piet Mondrian

Mondrian Painting SVD

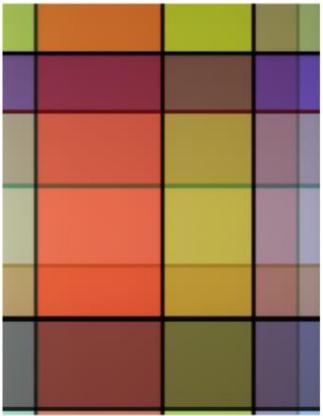


$$= \begin{matrix} U & D & V^T \\ m \times n & n \times n & n \times n \end{matrix}$$

Mondrian Painting SVD Approximation



Ground truth



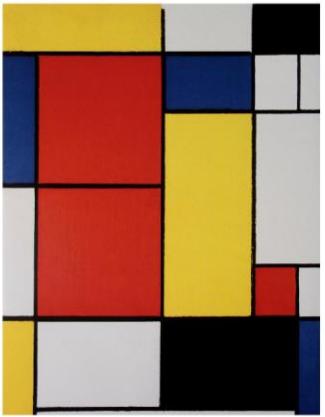
Number of basis: 1

MondrianSVD.m

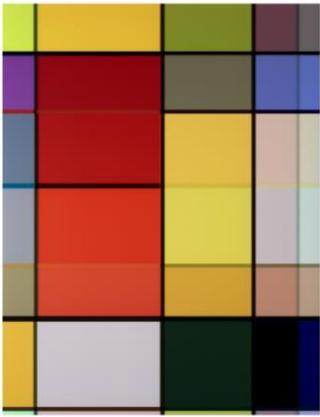


$$A = U \quad D \quad V^T$$

Mondrian Painting SVD Approximation

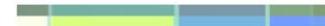
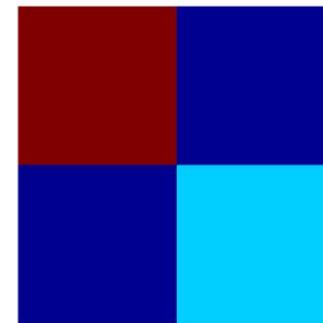


Ground truth



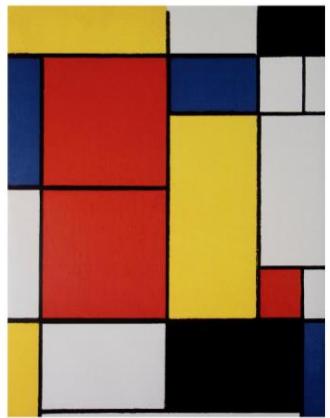
Number of basis: 2

MondrianSVD.m

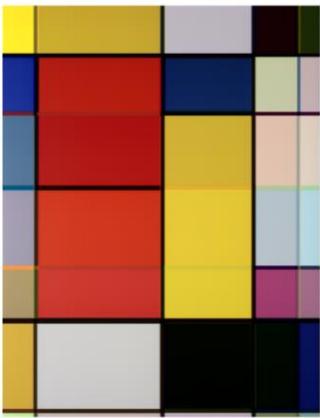


$$A = U \quad D \quad V^T$$

Mondrian Painting SVD Approximation

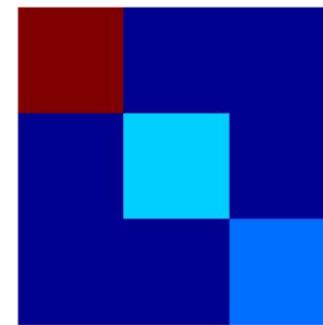


Ground truth



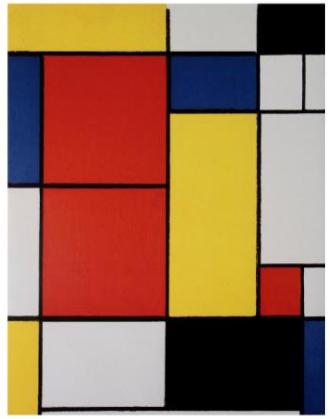
Number of basis: 3

MondrianSVD.m

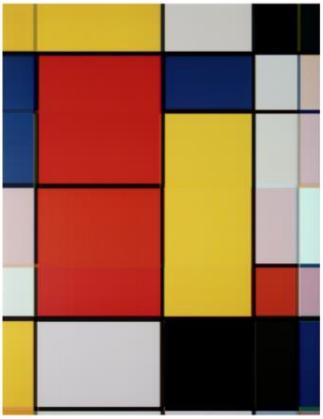


$$A = U D V^T$$

Mondrian Painting SVD Approximation

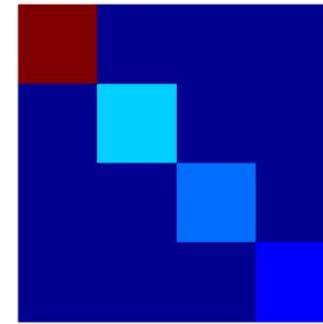


Ground truth



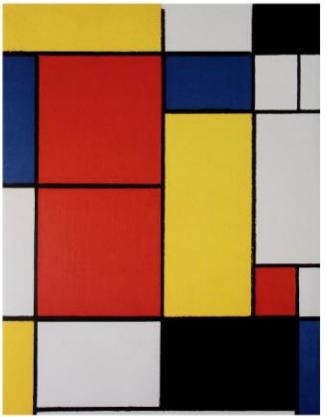
Number of basis: 4

MondrianSVD.m

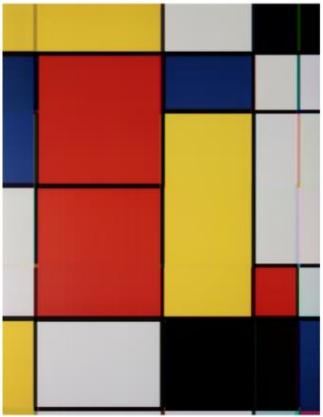


$$A = U \quad D \quad V^T$$

Mondrian Painting SVD Approximation

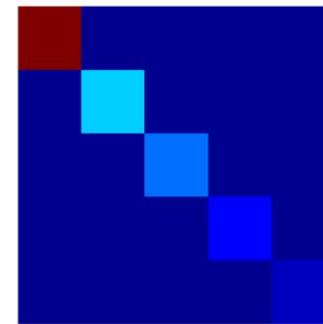


Ground truth



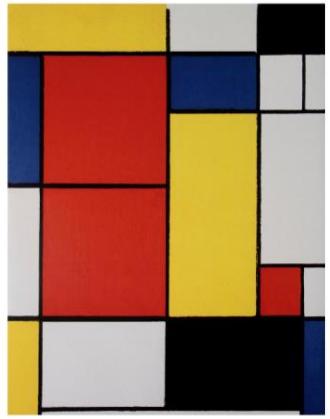
Number of basis: 5

MondrianSVD.m

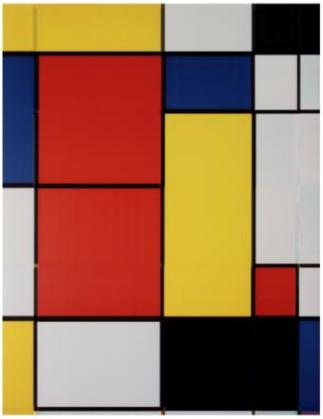


$$A = U D V^T$$

Mondrian Painting SVD Approximation

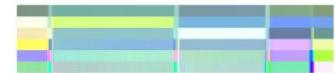
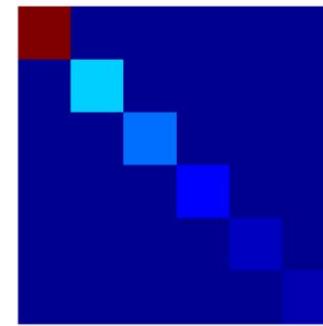
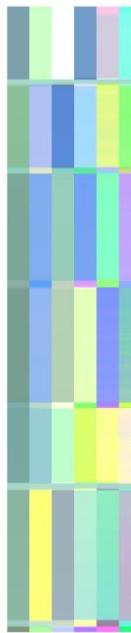


Ground truth



Number of basis: 6

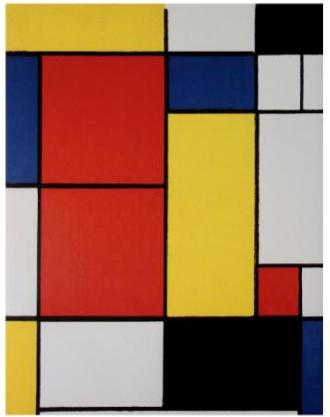
MondrianSVD.m



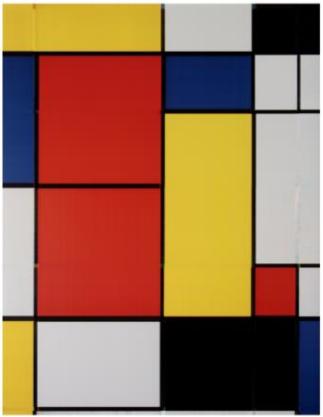
$$A = U \quad D \quad V^T$$

Mondrian Painting SVD Approximation

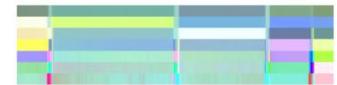
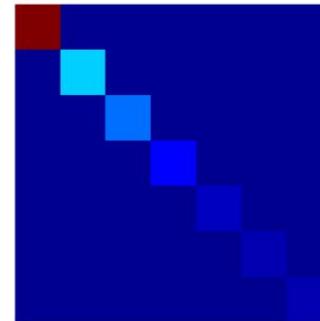
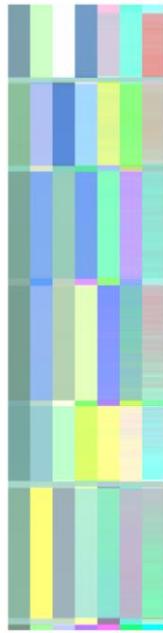
MondrianSVD.m



Ground truth

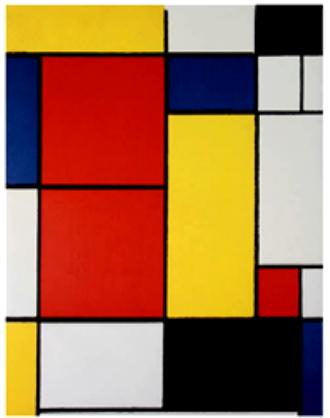


Number of basis: 7

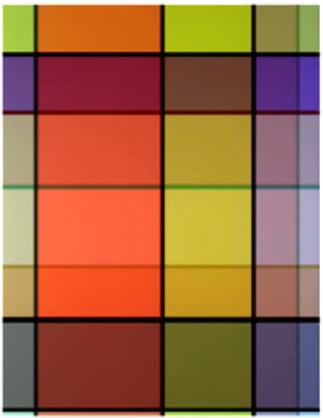


$$A = U \quad D \quad V^T$$

Mondrian Painting SVD Approximation

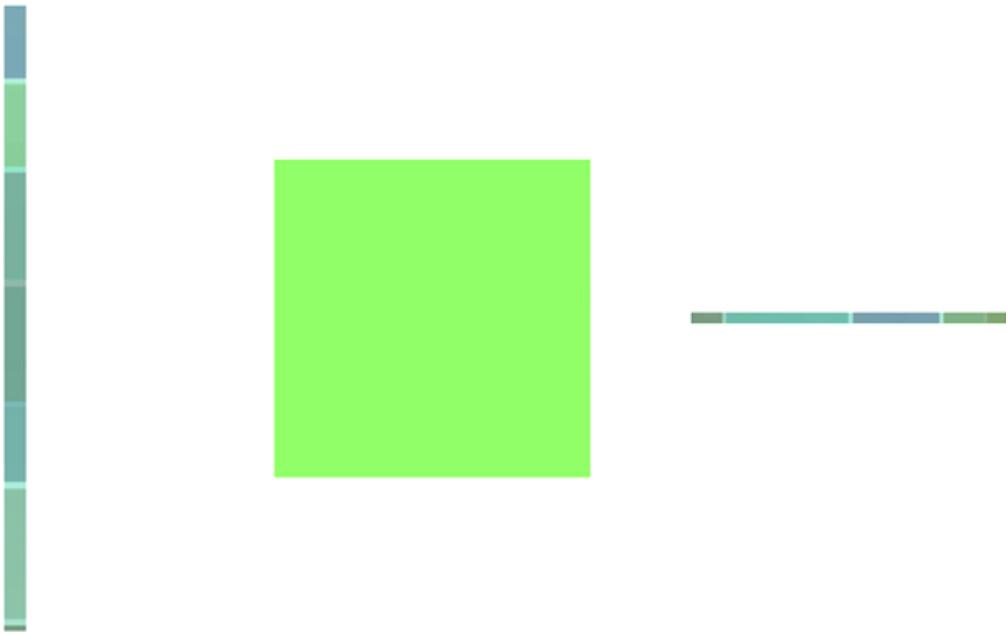


Ground truth



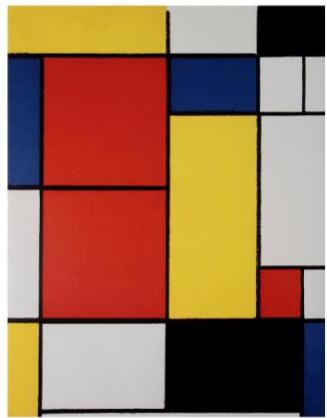
Number of basis: 1

MondrianSVD.m

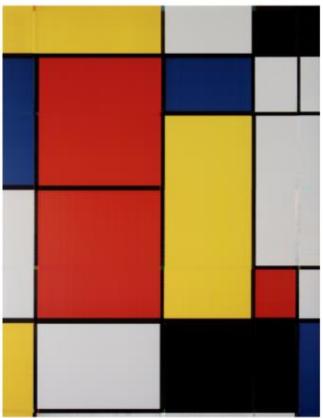


$$A = U D V^T$$

Reconstruction Error



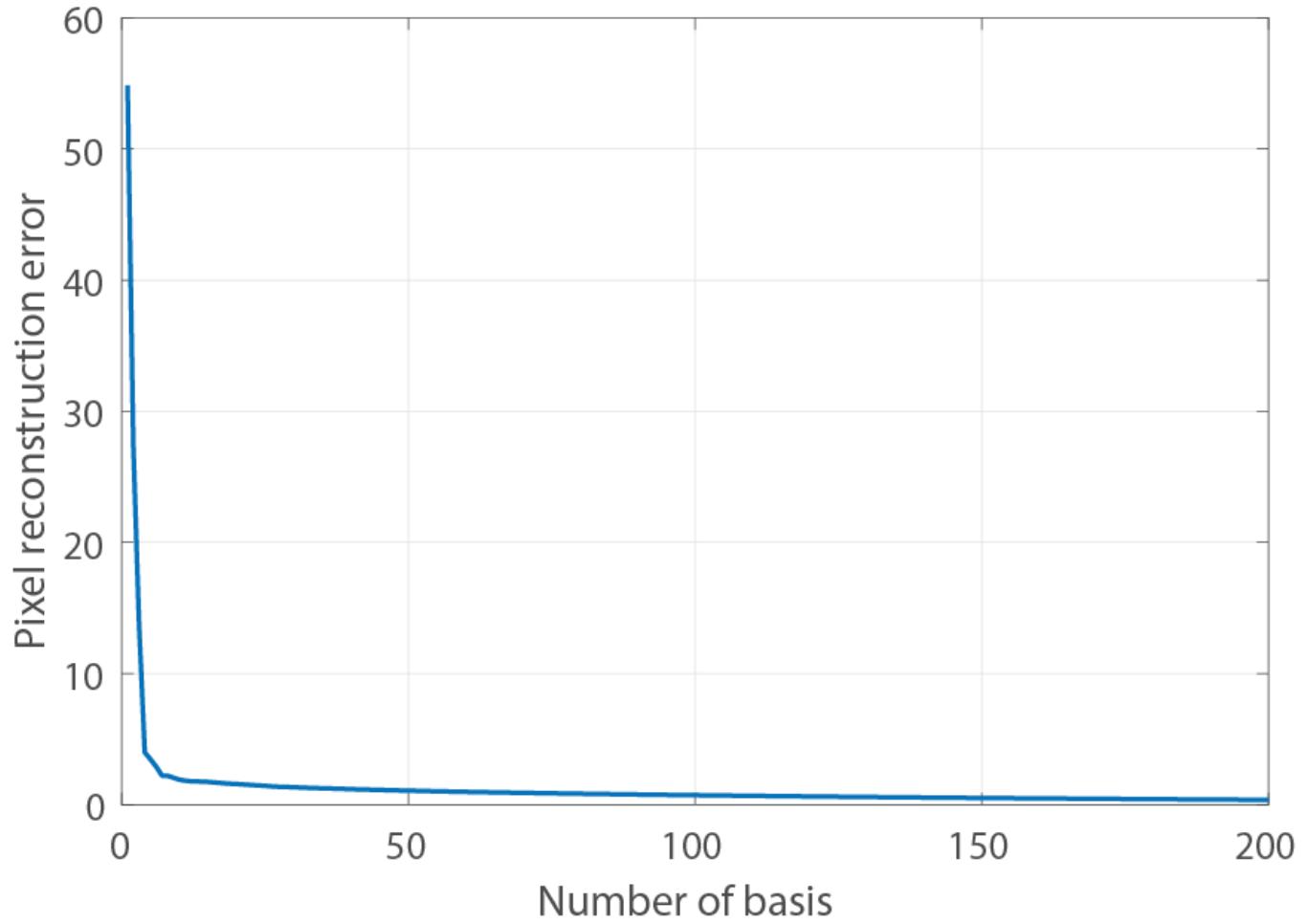
Ground truth



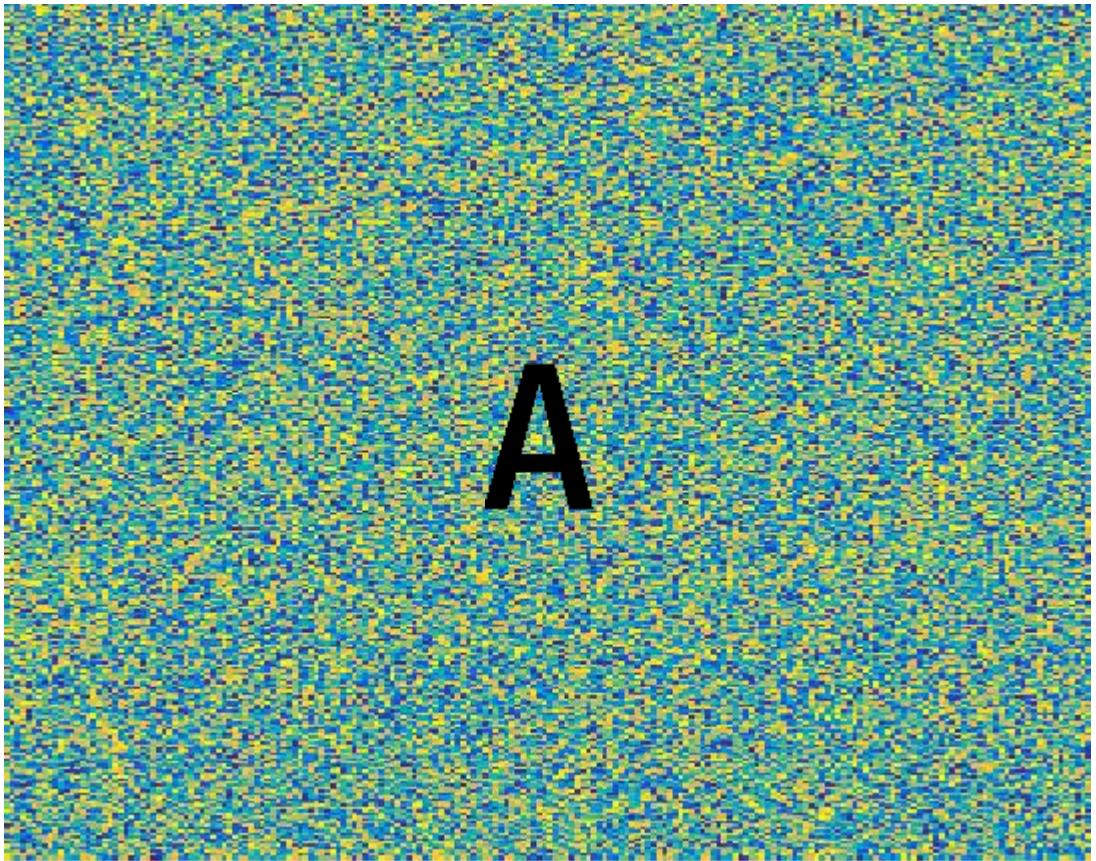
Number of basis: 7

A

MondrianSVD.m



Random Matrix SVD

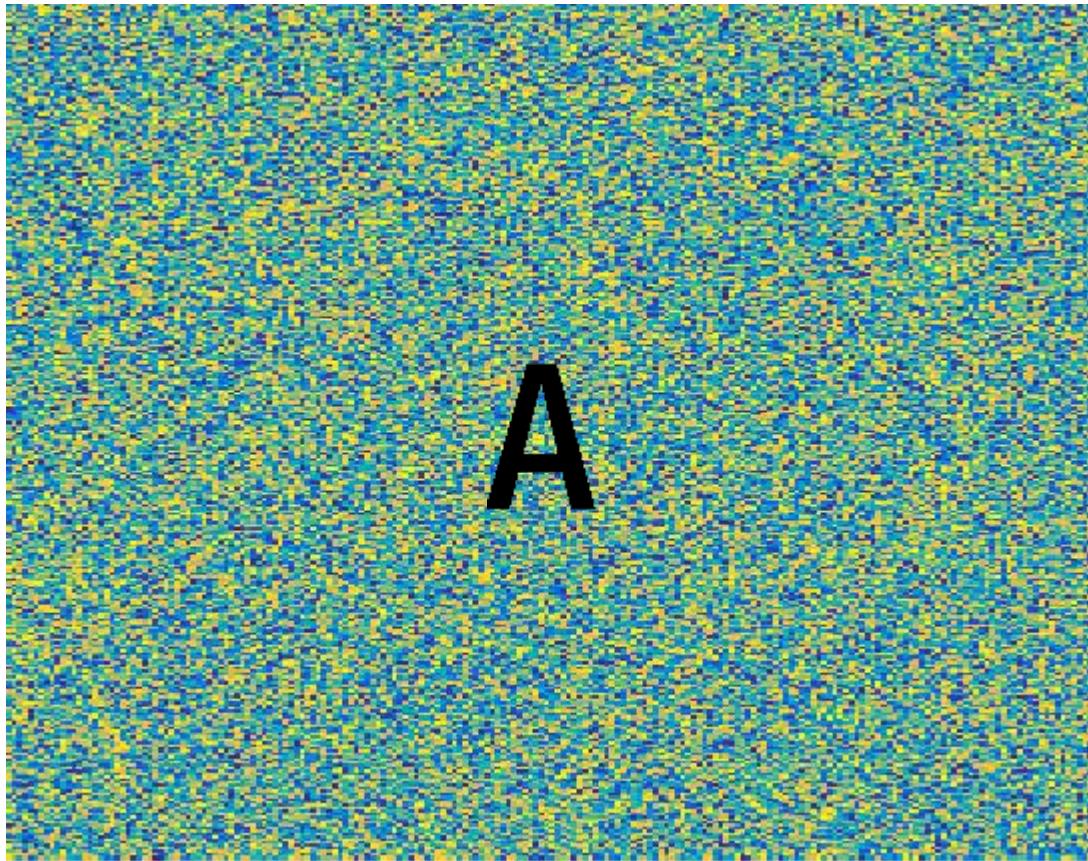


Random matrix

$$= \begin{matrix} U & \begin{matrix} D \\ V^T \end{matrix} \end{matrix}$$

The matrix A is shown as a product of three matrices: U , D , and V^T . The matrix U is a light gray square. The matrix D is a 4x4 diagonal matrix with red entries, enclosed in a red border. The matrix V^T is a yellow square. The symbol $=$ is positioned between the first two components.

Residual (Nullspace Approximation)

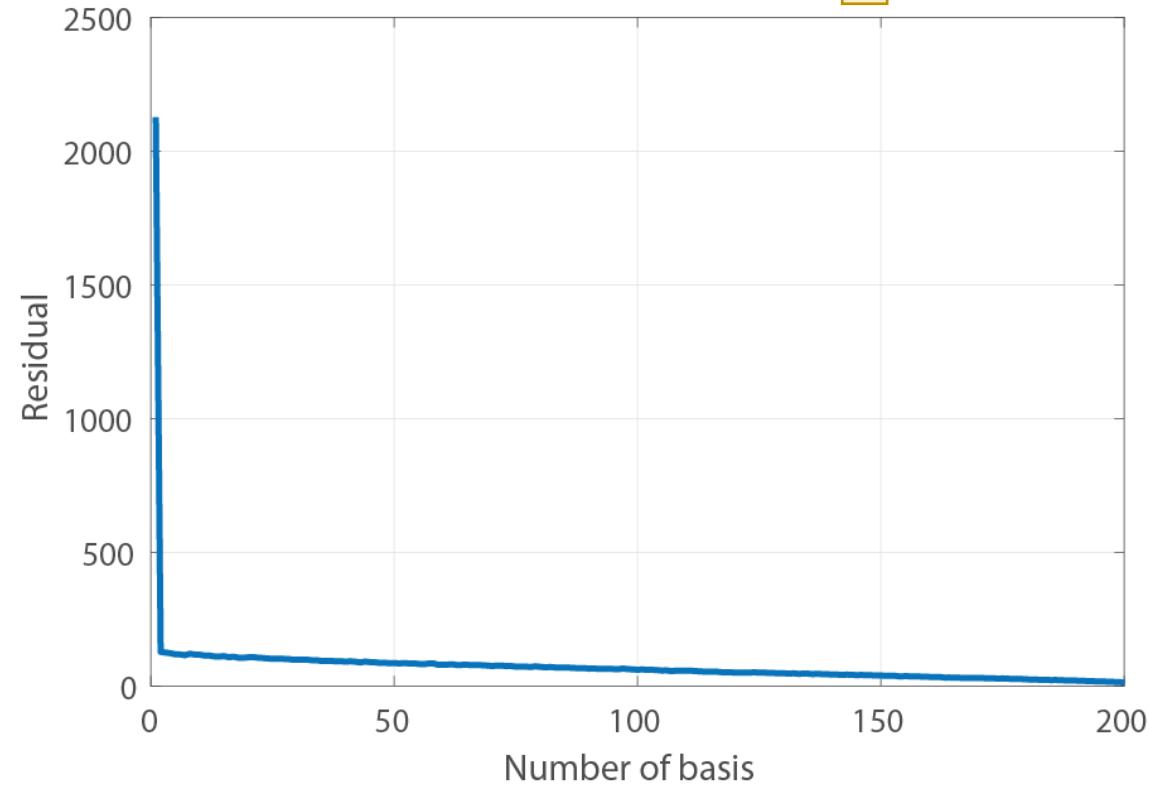


Random matrix

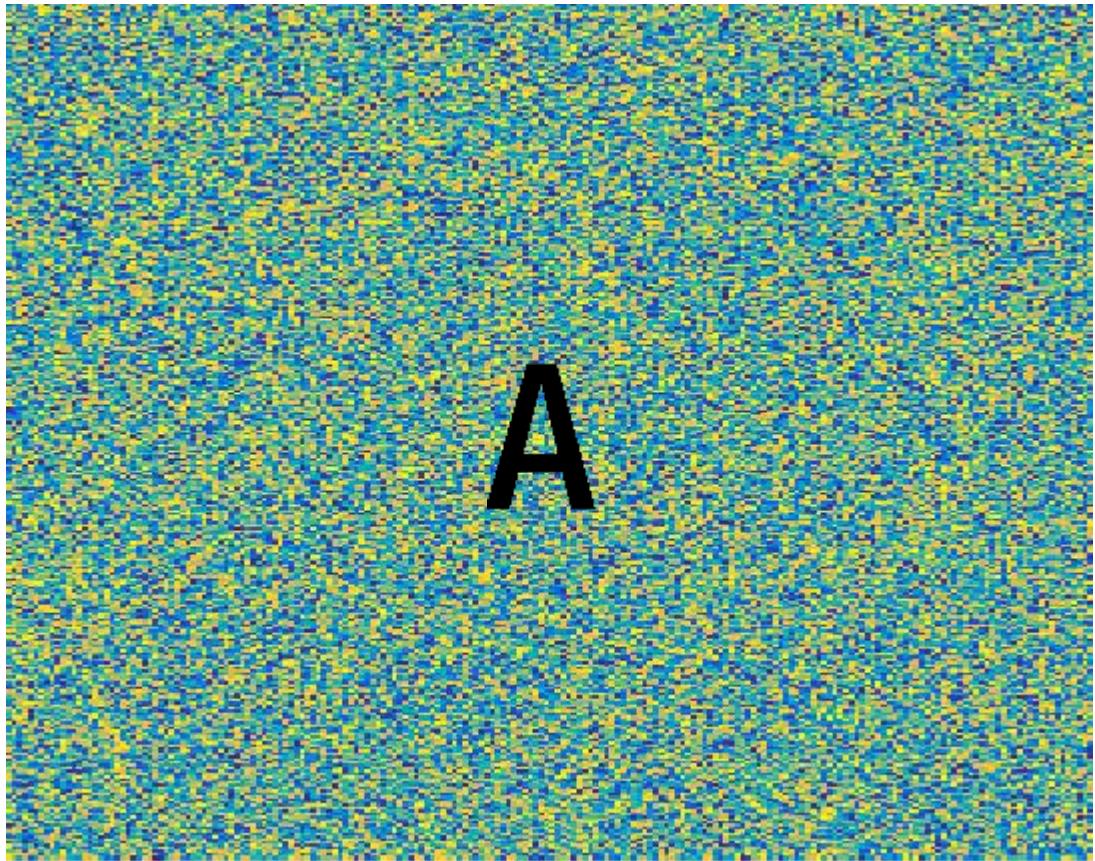
$\mathbf{V}_{:,i}$

Approximated nullspace of \mathbf{A} :

$\mathbf{V}_{:,end}$



SVD Matrix Approximation

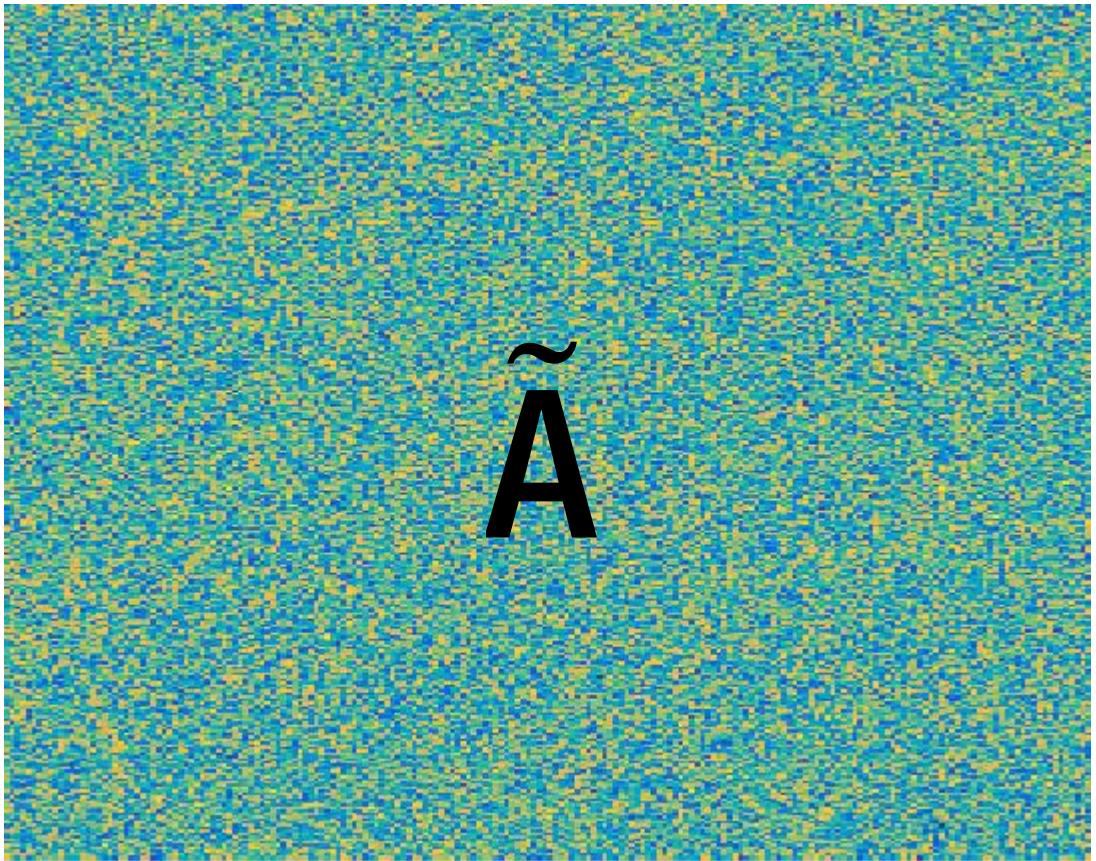


Random matrix

$$= \begin{matrix} U & D \\ V^T & \end{matrix}$$

The matrix **A** is shown as a sum of three matrices: **U**, **D**, and **V^T**. **U** is a 10x10 matrix with a light blue background and a dark blue diagonal line. **D** is a 10x10 matrix with a dark purple background and a single light blue diagonal line. **V^T** is a 10x10 matrix with a light green background and a dark green diagonal line.

SVD Matrix Approximation

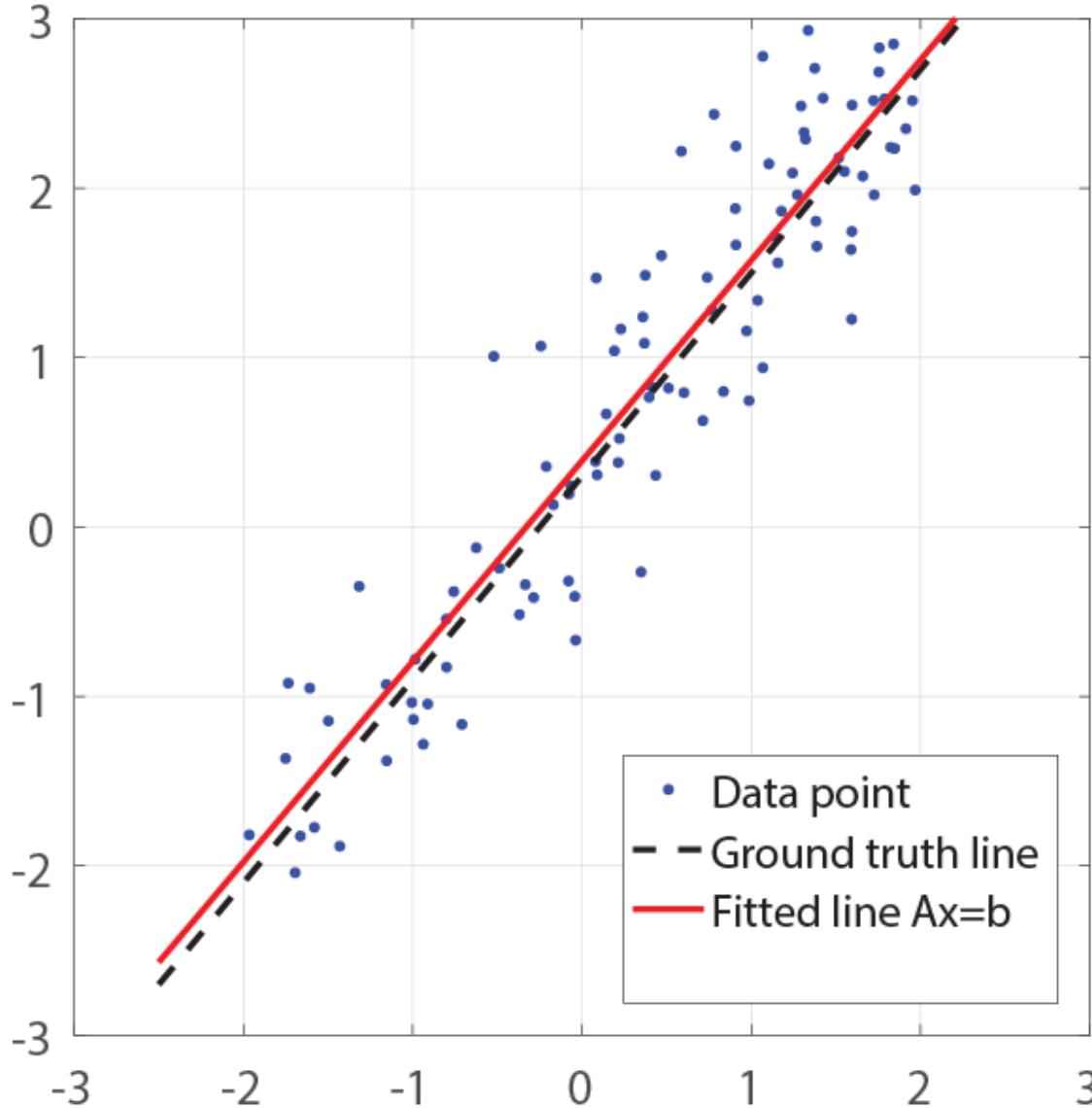


Reconstructed matrix

$$\tilde{A} = U \Sigma D V^T$$

The matrix \tilde{A} is shown as a product of four matrices: U , Σ , D , and V^T . The matrices U and V^T are orthogonal matrices represented by colored blocks (blue and light blue for U , light blue and white for V^T). The matrix Σ is a diagonal matrix represented by a block with dark blue and light blue diagonal stripes. The matrix D is a rectangular matrix represented by a block with light blue and grey horizontal stripes.

Line Fitting ($Ax=b$)

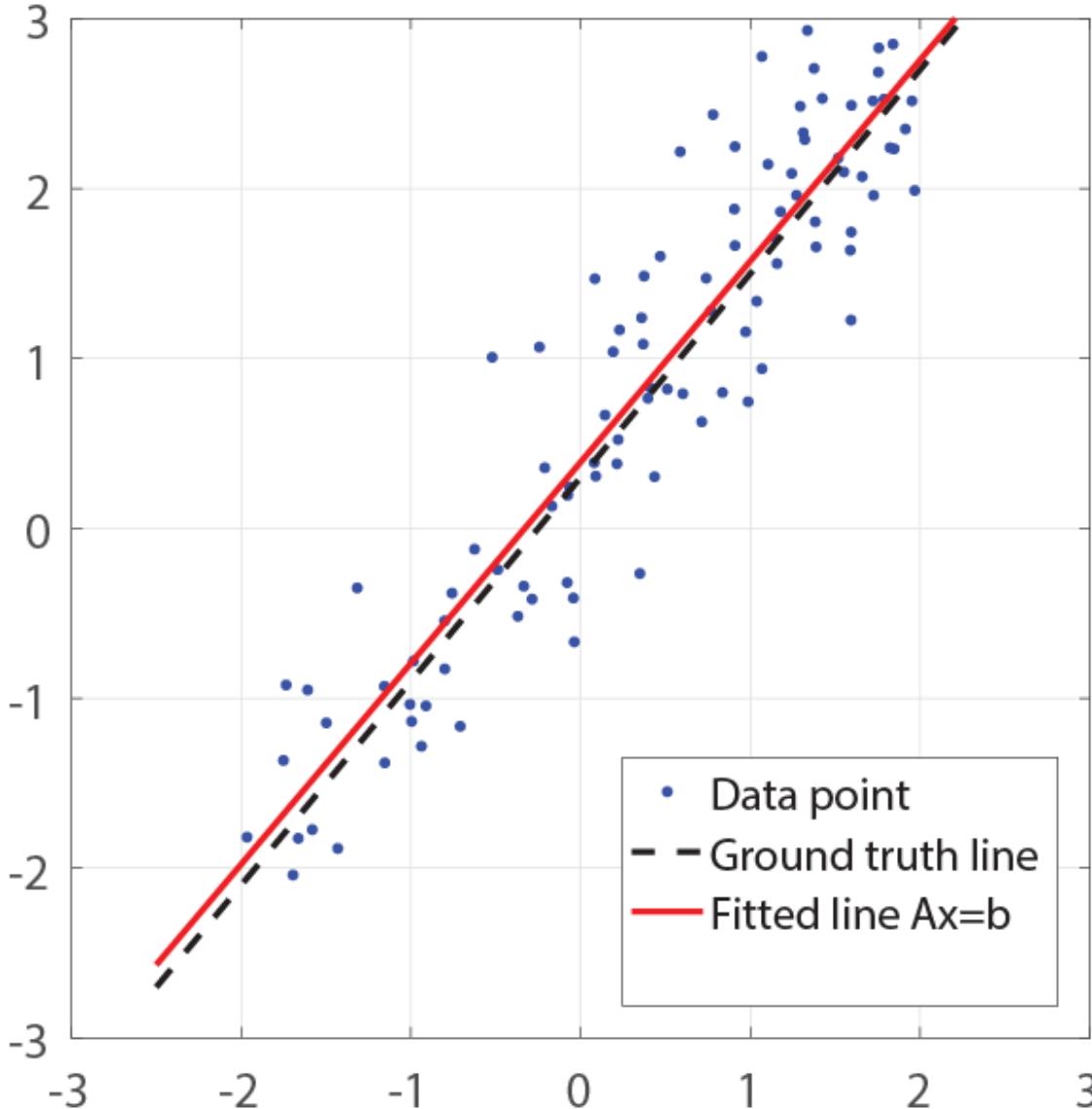


Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$
Find the best line: (m, d)

$$\begin{aligned}v_1 &\approx mu_1 + d \\v_2 &\approx mu_2 + d \\&\vdots \\v_n &\approx mu_n + d\end{aligned}$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

Line Fitting ($Ax=b$)



Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c) (m, d)

$$au_1 + bv_1 + c \approx 0$$

$$au_2 + bv_2 + c \approx 0$$

⋮

$$au_n + bv_n + c \approx 0$$

$$v_1 \approx mu_1 + d$$

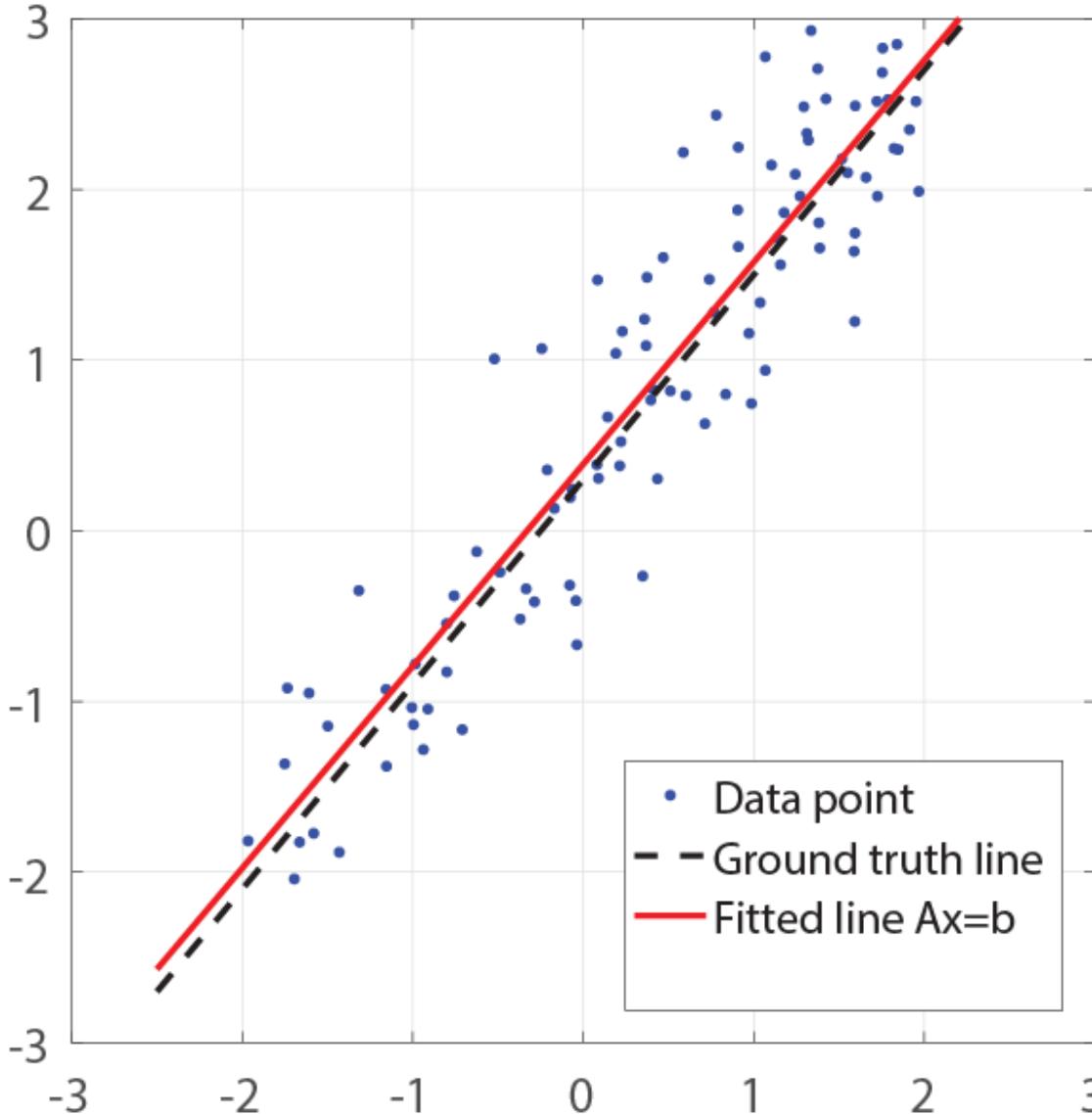
$$v_2 \approx mu_2 + d$$

⋮

$$v_n \approx mu_n + d$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

Line Fitting ($Ax=b$)



Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c) (m, d)

$$au_1 + bv_1 + c \approx 0$$

$$au_2 + bv_2 + c \approx 0$$

⋮

$$au_n + bv_n + c \approx 0$$

$$v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

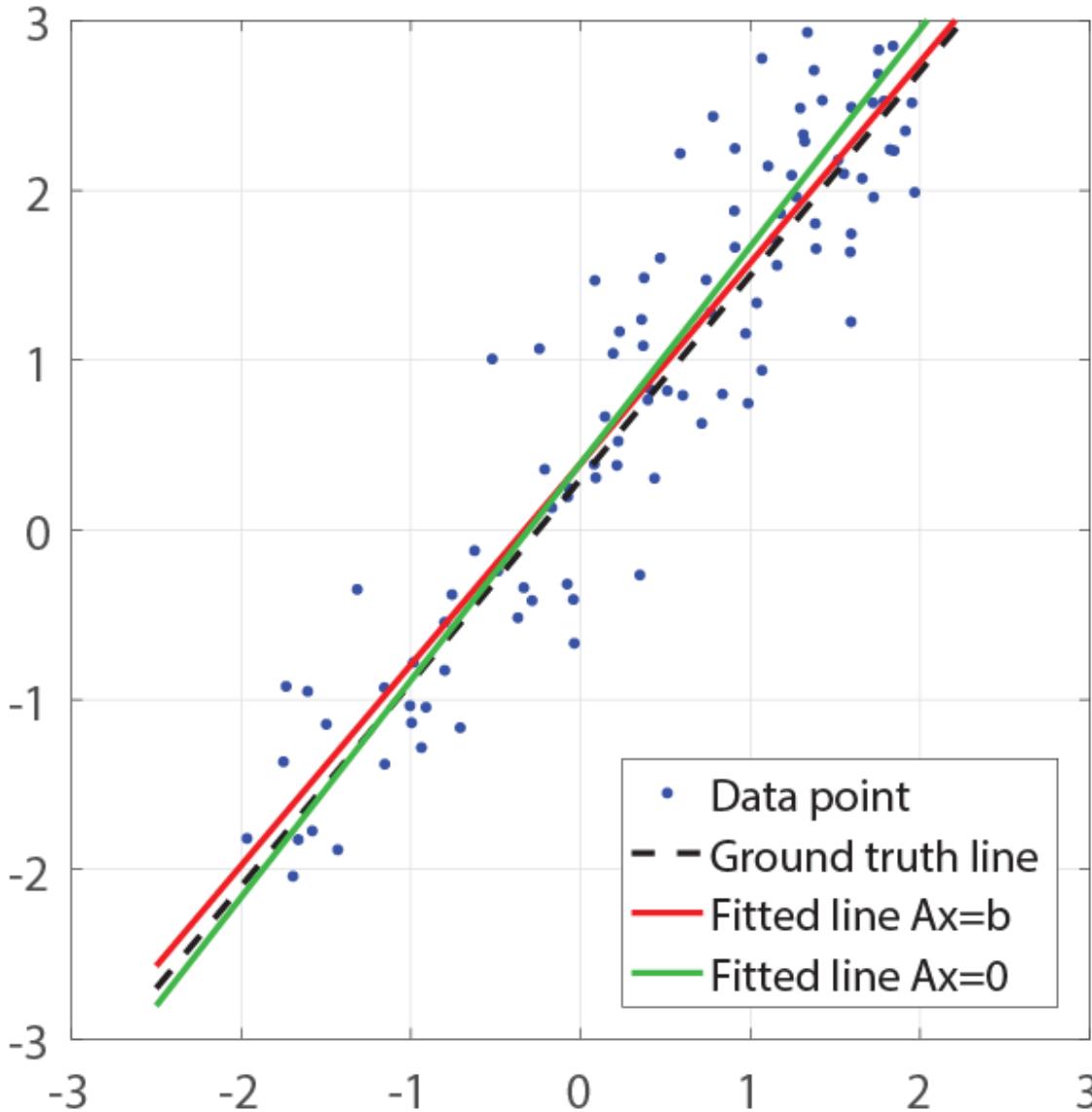
⋮

$$v_n \approx mu_n + d$$

$$\begin{bmatrix} u_1 & v_1 & 1 \\ u_2 & v_2 & 1 \\ \vdots & \vdots & 1 \\ u_n & v_n & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} \approx \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

Line Fitting ($Ax=b$)



Given points: $(u_1, v_1), (u_2, v_2), \dots, (u_n, v_n)$

Find the best line: (a, b, c)

$$au_1 + bv_1 + c \approx 0$$

$$au_2 + bv_2 + c \approx 0$$

⋮

$$au_n + bv_n + c \approx 0$$

$$v_1 \approx mu_1 + d$$

$$v_2 \approx mu_2 + d$$

⋮

$$v_n \approx mu_n + d$$

$$\begin{bmatrix} u_1 & v_1 & 1 \\ u_2 & v_2 & 1 \\ \vdots & \vdots & \vdots \\ u_n & v_n & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} \approx \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} u_1 & 1 \\ u_2 & 1 \\ \vdots & \vdots \\ u_n & 1 \end{bmatrix} \begin{bmatrix} m \\ d \end{bmatrix} \approx \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$



How to compute homography?

Homography Computation



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

Homography Computation



$$v_x = \frac{h_{11}u_x + h_{12}u_y + h_{13}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$v_y = \frac{h_{21}u_x + h_{22}u_y + h_{23}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

Homography Computation



$$v_x = \frac{h_{11}u_x + h_{12}u_y + h_{13}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$v_y = \frac{h_{21}u_x + h_{22}u_y + h_{23}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$\begin{aligned} \rightarrow & h_{11}u_x + h_{12}u_y + h_{13} + h_{31}u_x v_x + h_{32}u_y v_x + h_{33}v_x = 0 \\ & h_{21}u_x + h_{22}u_y + h_{23} + h_{31}u_x v_y + h_{32}u_y v_y + h_{33}v_y = 0 \end{aligned}$$

$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

Unknowns: h_{11}, \dots, h_{33}

Equations: 2 per correspondence

Homography Computation



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

$$v_x = \frac{h_{11}u_x + h_{12}u_y + h_{13}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$v_y = \frac{h_{21}u_x + h_{22}u_y + h_{23}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$\rightarrow \begin{aligned} h_{11}u_x + h_{12}u_y + h_{13} - h_{31}u_xv_x - h_{32}u_yv_x - h_{33}v_x &= 0 \\ h_{21}u_x + h_{22}u_y + h_{23} - h_{31}u_xv_y - h_{32}u_yv_y - h_{33}v_y &= 0 \end{aligned}$$

$$\rightarrow \begin{bmatrix} u_x & u_y & 1 & -u_xv_x & -u_yv_x & -v_x \\ & & u_x & u_y & 1 & -u_xv_y & -u_yv_y & -v_y \end{bmatrix} \begin{bmatrix} h_{11} \\ h_{12} \\ h_{13} \\ h_{21} \\ h_{22} \\ h_{23} \\ h_{31} \\ h_{32} \\ h_{33} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Homography Computation



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

$$v_x = \frac{h_{11}u_x + h_{12}u_y + h_{13}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$v_y = \frac{h_{21}u_x + h_{22}u_y + h_{23}}{h_{31}u_x + h_{32}u_y + h_{33}}$$

$$\rightarrow \begin{aligned} h_{11}u_x + h_{12}u_y + h_{13} - h_{31}u_xv_x - h_{32}u_yv_x - h_{33}v_x &= 0 \\ h_{21}u_x + h_{22}u_y + h_{23} - h_{31}u_xv_y - h_{32}u_yv_y - h_{33}v_y &= 0 \end{aligned}$$

$$\rightarrow \begin{bmatrix} u_x & u_y & 1 & -u_xv_x & -u_yv_x & -v_x \\ & & u_x & u_y & -u_xv_y & -u_yv_y & -v_y \end{bmatrix} \mathbf{A} \begin{bmatrix} h_{11} \\ h_{12} \\ h_{13} \\ h_{21} \\ h_{22} \\ h_{23} \\ h_{31} \\ h_{32} \\ h_{33} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

\mathbf{A} 2x9

Recall: Singular Value Decomposition (SVD)

eqs < # unknowns

There exist at least $n-m$ vectors that makes $\mathbf{Ax}=0$.

$$\begin{matrix} \mathbf{A} \\ m \times n \end{matrix} \quad \begin{matrix} \mathbf{x} \\ n \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix}$$

$$\longrightarrow \mathbf{x} = \text{null}(\mathbf{A})$$

$$\begin{matrix} \mathbf{A} \\ m \times (m+1) \end{matrix} \quad \begin{matrix} \mathbf{v}_{:,end} \\ m+1 \times 1 \end{matrix} = \begin{matrix} \mathbf{0} \end{matrix} \quad \mathbf{v}_{:,end} = \text{null}(\mathbf{A})$$

For a unique solution, \mathbf{A} should be $m \times (m+1)$

Homography Computation

How many correspondences are needed?



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} u_x & u_y & 1 \\ u_x & u_y & 1 \end{bmatrix} \begin{bmatrix} -u_x v_x & -u_y v_x & -v_x \\ -u_x v_y & -u_y v_y & -v_y \end{bmatrix} \mathbf{X} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

2x9

Homography Computation

How many correspondences are needed? 4



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} u_x & u_y & 1 \\ u_x & u_y & 1 \end{bmatrix} \begin{bmatrix} -u_x v_x & -u_y v_x & -v_x \\ -u_x v_y & -u_y v_y & -v_y \end{bmatrix} \mathbf{X} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

8x9

$$\mathbf{x} = \mathbf{V}_{:,end}^T = \text{null}(\mathbf{A})$$

Homography Computation

How many correspondences are needed? 4



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

ComputeHomography.m

```
function H = ComputeHomography(u, X)
```

```
A = [];
for i = 1 : size(u,1)
    A = [A; X(i,:)-zeros(1,3)-u(i,1)*X(i,:)];
    A = [A; zeros(1,3) X(i,:)-u(i,2)*X(i,:)];
end
```

Constructing A

Homography Computation

How many correspondences are needed? 4



$$\lambda \begin{bmatrix} v_x \\ v_y \\ 1 \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} \\ h_{21} & h_{22} & h_{23} \\ h_{31} & h_{32} & h_{33} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \\ 1 \end{bmatrix}$$

ComputeHomography.m

```
function H = ComputeHomography(u, X)
```

```
A = [];
for i = 1 : size(u,1)
    A = [A; X(i,:) zeros(1,3) -u(i,1)*X(i,:)];
    A = [A; zeros(1,3) X(i,:) -u(i,2)*X(i,:)];
end
```

```
[u, d, v] = svd(A);
h = v(:,end);
H = [h(1:3)'; h(4:6)'; h(7:9)'];
H = H/norm(H);
```

Constructing **A**

Solving **Ax=0**

KellerEntranceHomography.m

```
im1 = imread('keller_left.png');
im2 = imread('keller_right.png');

im_warped = zeros(2000,4000,3);

u1 = [2806 1004;    2456 753;
      1677 1234;    2325 1474];

u2 = [1483 1541;    1948 997;
      860 843;    587 1316];

u1 = [u1 ones(4,1)];
u2 = [u2 ones(4,1)];

H1 = ComputeHomography(u2, u1);
H2 = ComputeHomography(u1, u2);

im_warped1 = ImageWarping(im1, H1);
im_warped2 = ImageWarping(im2, H2);

im_1 = 0.5*im_warped1 + 0.5*im2;
im_2 = 0.5*im_warped2 + 0.5*im1;
```



Camera Calibration



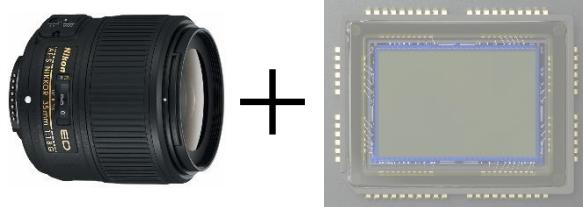
Camera Intrinsic Parameter



Pixel space

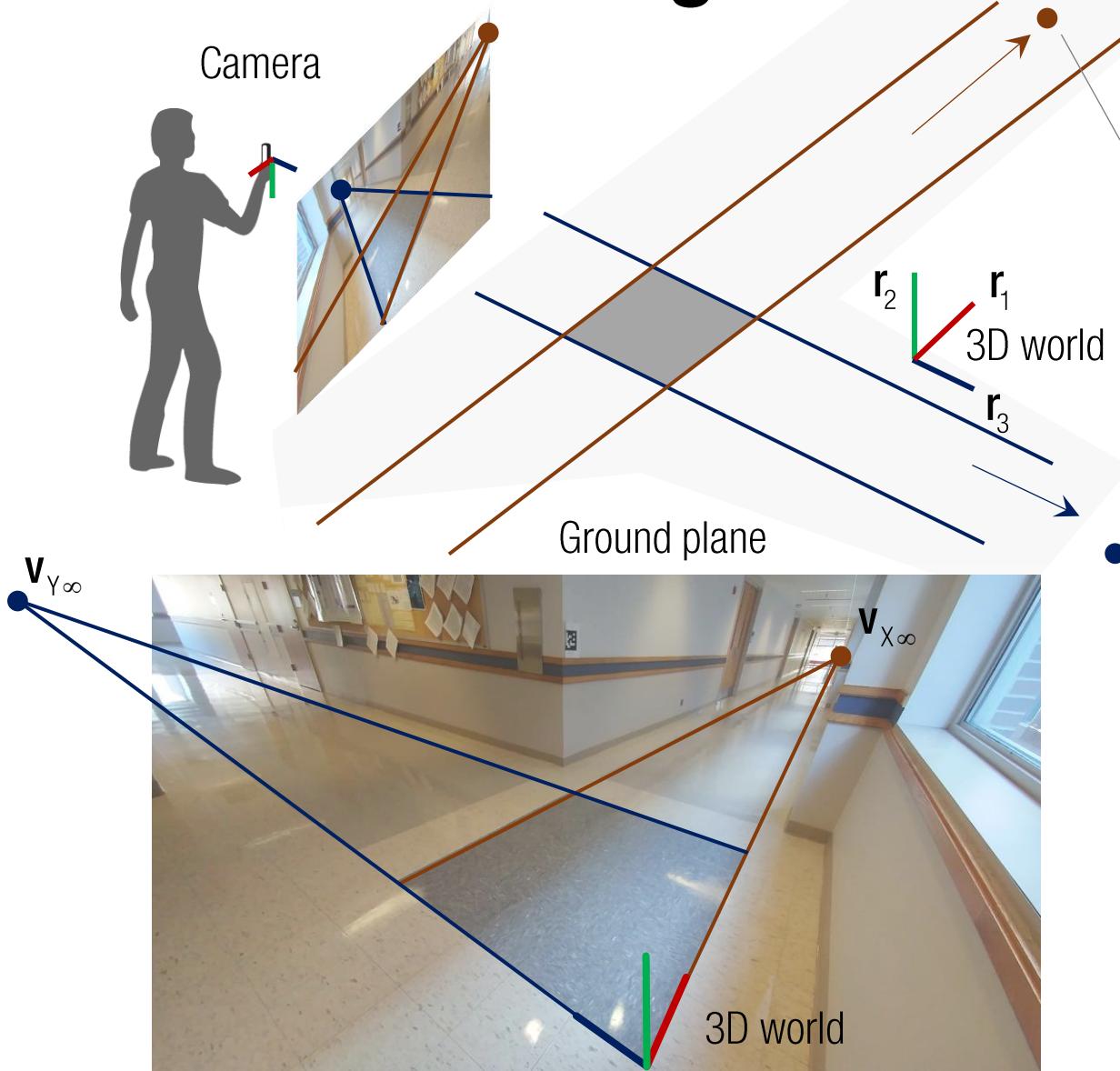
Metric space

$$\lambda \begin{bmatrix} u_{\text{img}} \\ v_{\text{img}} \\ 1 \end{bmatrix} = \begin{bmatrix} f_x & p_x \\ f_y & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \end{bmatrix}$$



Camera intrinsic parameter
: metric space to pixel space

Two Vanishing Points



`ComputeCameraUsingTwoVanishingPoints.m`

```
f = 4000;
K = [f 0 size(im,2)/2;
      0 f size(im,1)/2;
      0 0 1];
```

```
|l11 = GetLineFromTwoPoints(m11,m12);
l12 = GetLineFromTwoPoints(m13,m14);
```

```
|l21 = GetLineFromTwoPoints(m21,m22);
l22 = GetLineFromTwoPoints(m23,m24);
```

```
v1 = GetPointFromTwoLines(l11,l12);
v2 = GetPointFromTwoLines(l21,l22);
```

```
r1 = inv(K)*v1/norm(inv(K)*v1);
r2 = inv(K)*v2/norm(inv(K)*v2);
```

```
r3 = Vec2Skew(r1)*r2;
```

R = Not orthogonal matrix!

$$0.2448 \quad -0.5178 \quad 0.0424$$

$$-0.1737 \quad -0.1960 \quad -0.6978$$

$$0.9539 \quad 0.8327 \quad -0.1379$$

$\det(R) =$

$$0.5077$$

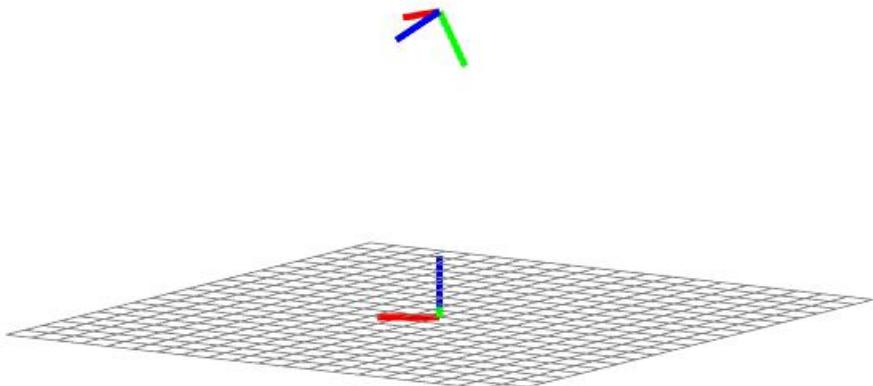
$R'^*R =$

$$0.3299 \quad 0.0294 \quad -0.2036$$

$$0.0294 \quad 0.5555 \quad -0.2327$$

$$-0.2036 \quad -0.2327 \quad 1.6224$$

Two Vanishing Points



ComputeCameraUsingTwoVanishingPoints.m

```
f = 1224; % Change focal length
```

```
K = [f 0 size(im,2)/2;  
      0 f size(im,1)/2;  
      0 0 1];
```

```
|l11 = GetLineFromTwoPoints(m11,m12);  
|l12 = GetLineFromTwoPoints(m13,m14);
```

```
|l21 = GetLineFromTwoPoints(m21,m22);  
|l22 = GetLineFromTwoPoints(m23,m24);
```

```
v1 = GetPointFromTwoLines(l11,l12);  
v2 = GetPointFromTwoLines(l21,l22);
```

```
r1 = inv(K)*v1/norm(inv(K)*v1);  
r2 = inv(K)*v2/norm(inv(K)*v2);
```

```
r3 = Vec2Skew(r1)*r2;
```

Orthogonal matrix!

```
R =  
0.5846 -0.8496 0.0508  
-0.4149 -0.3216 -0.8367  
0.6972 0.4180 -0.5405
```

```
det(R) =  
0.9948
```

```
R'*R =  
1.0662 -0.0118 0.0250  
-0.0118 0.9757 0.0285  
0.0250 0.0285 0.9530
```

How to automatically and precisely calibrate
camera intrinsic parameter?

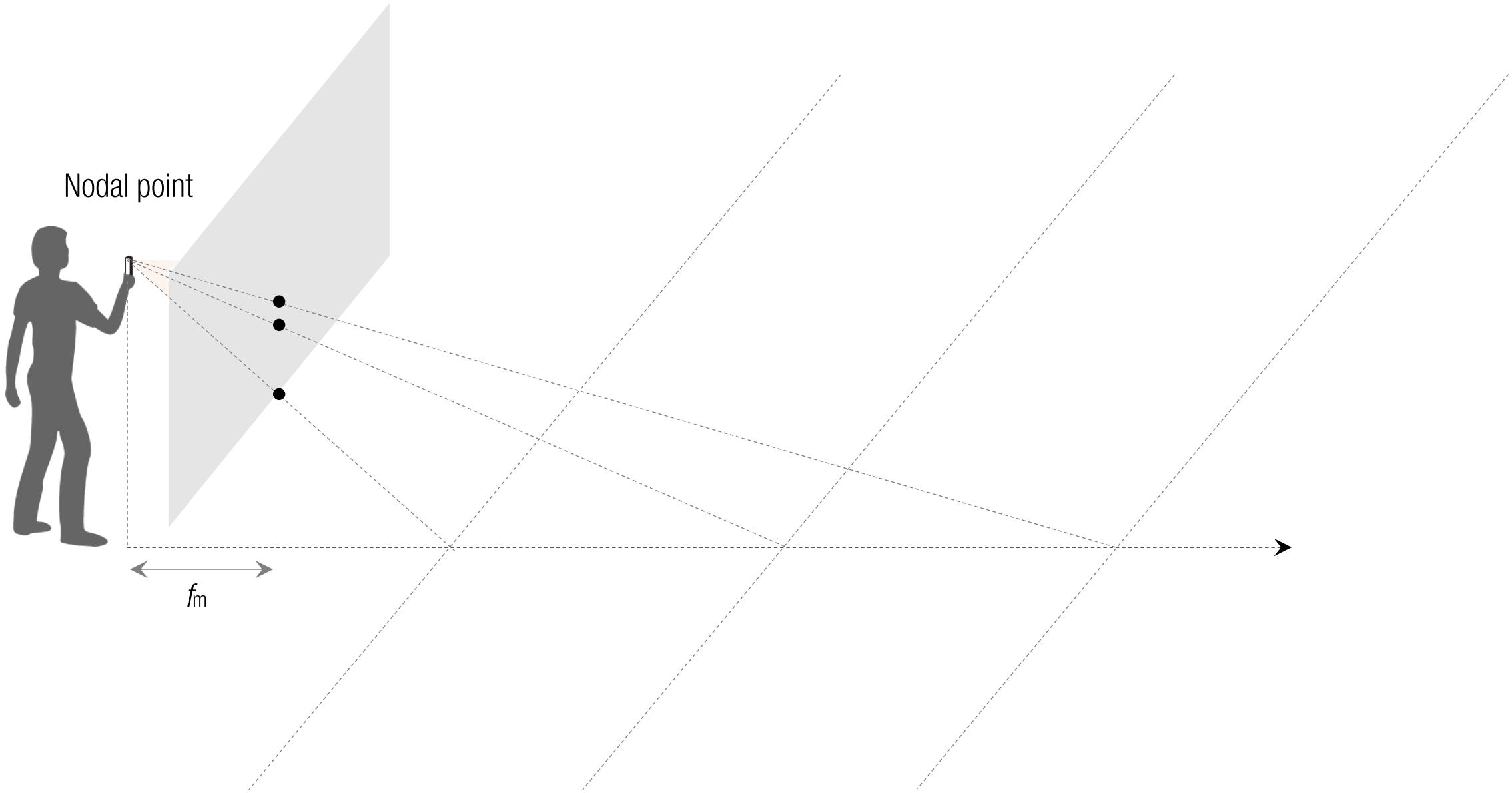
Physical Focal Point



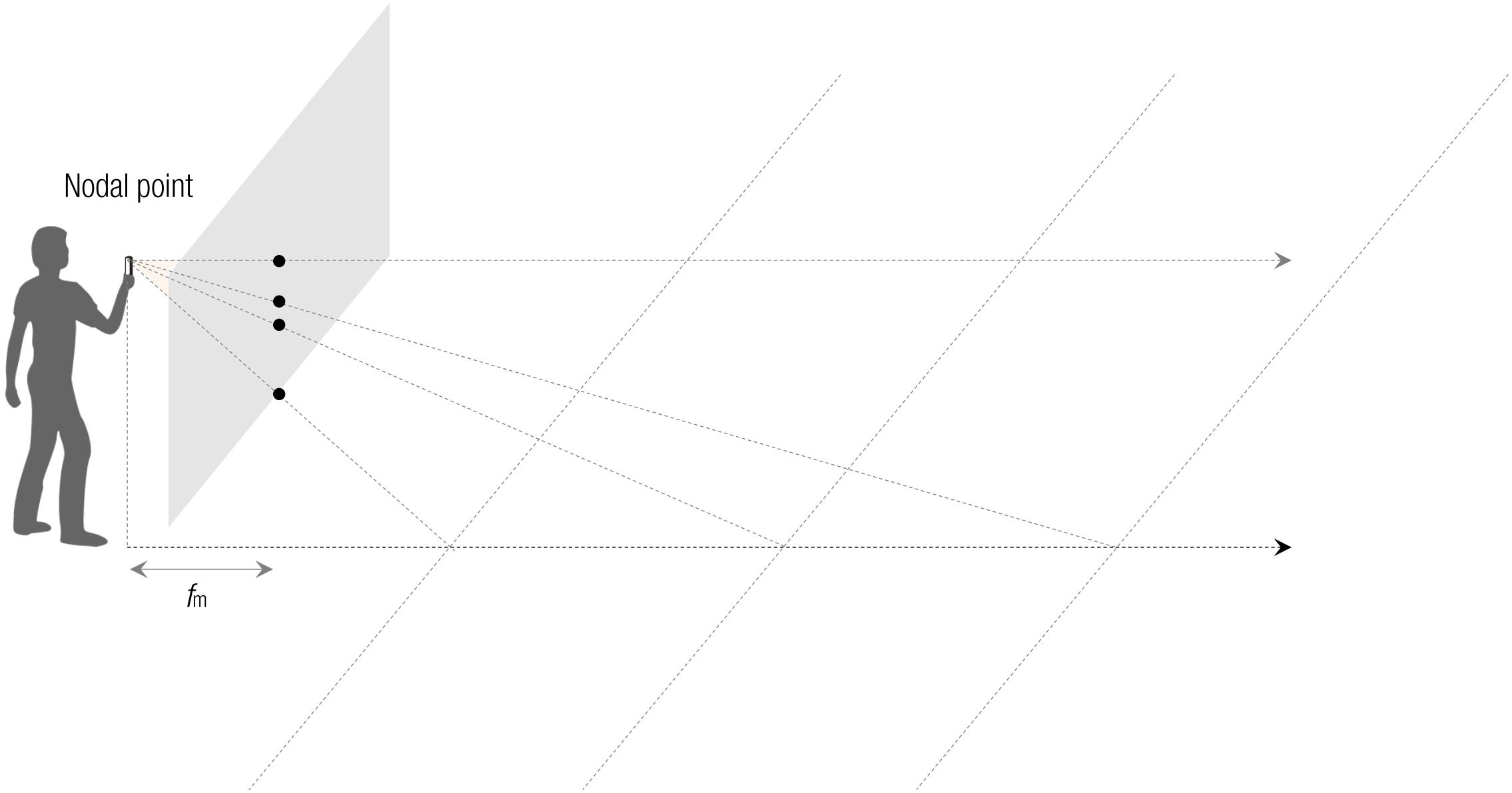
Physical Focal Point



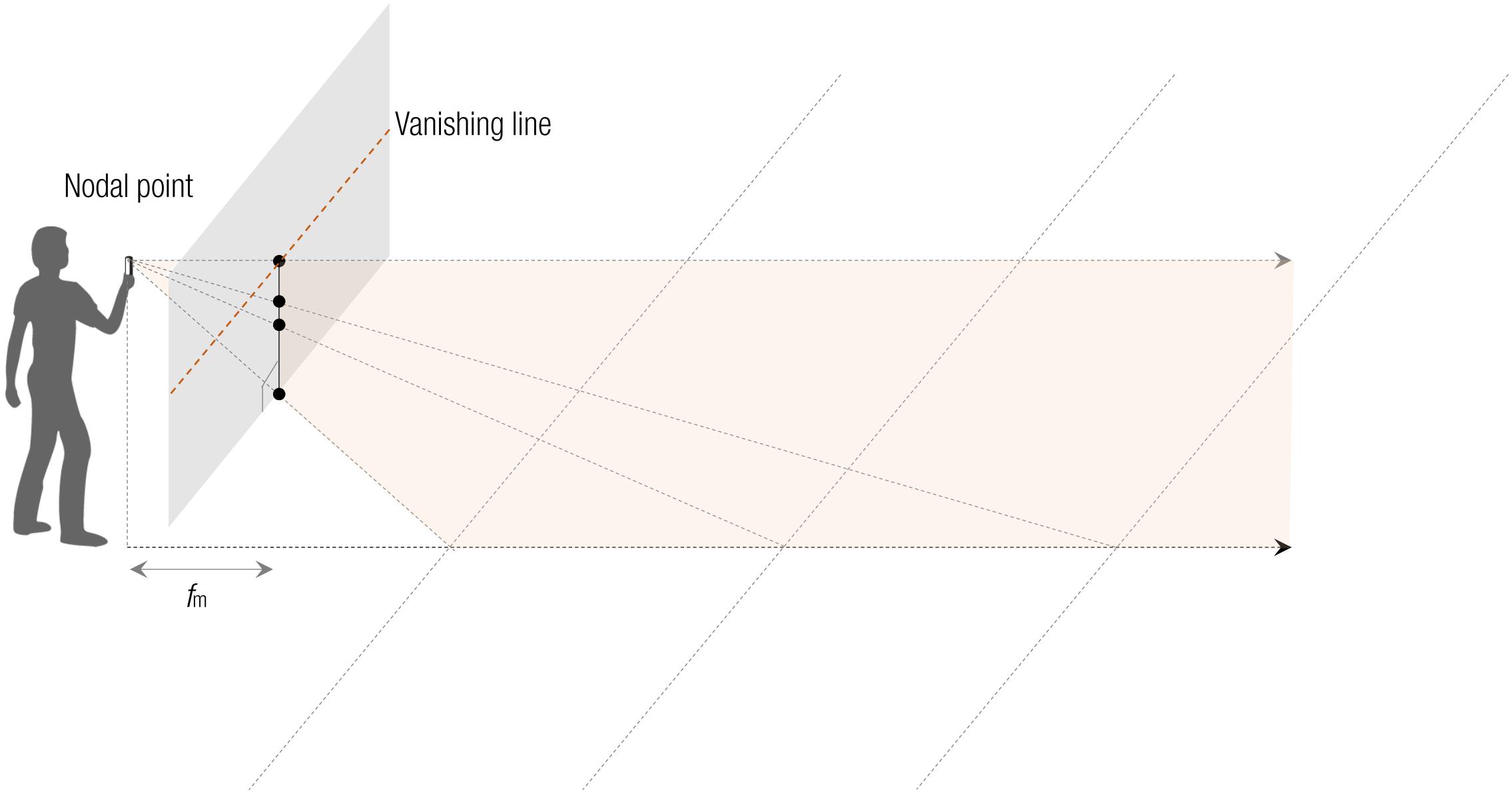
Physical Focal Point



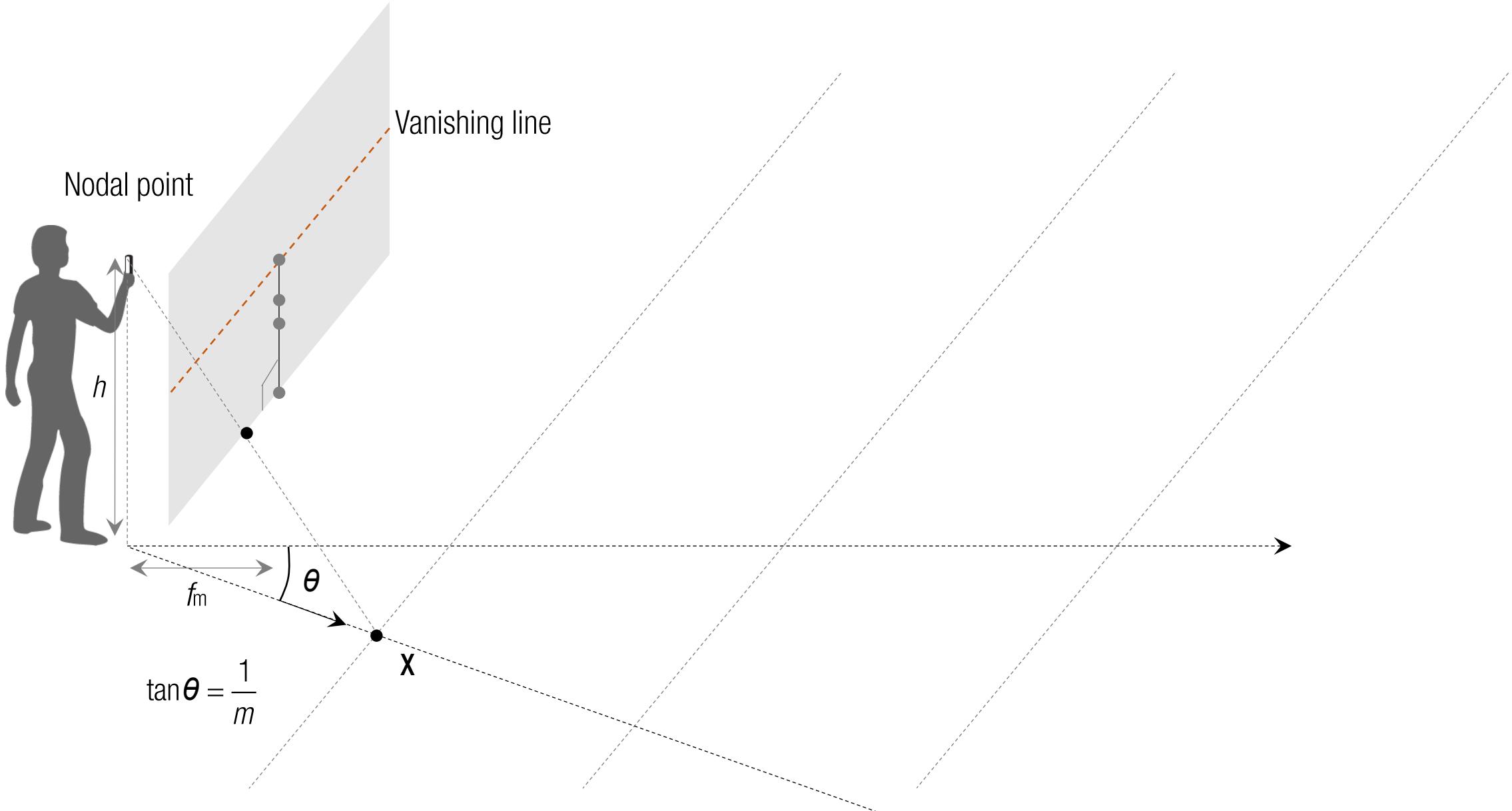
Physical Focal Point



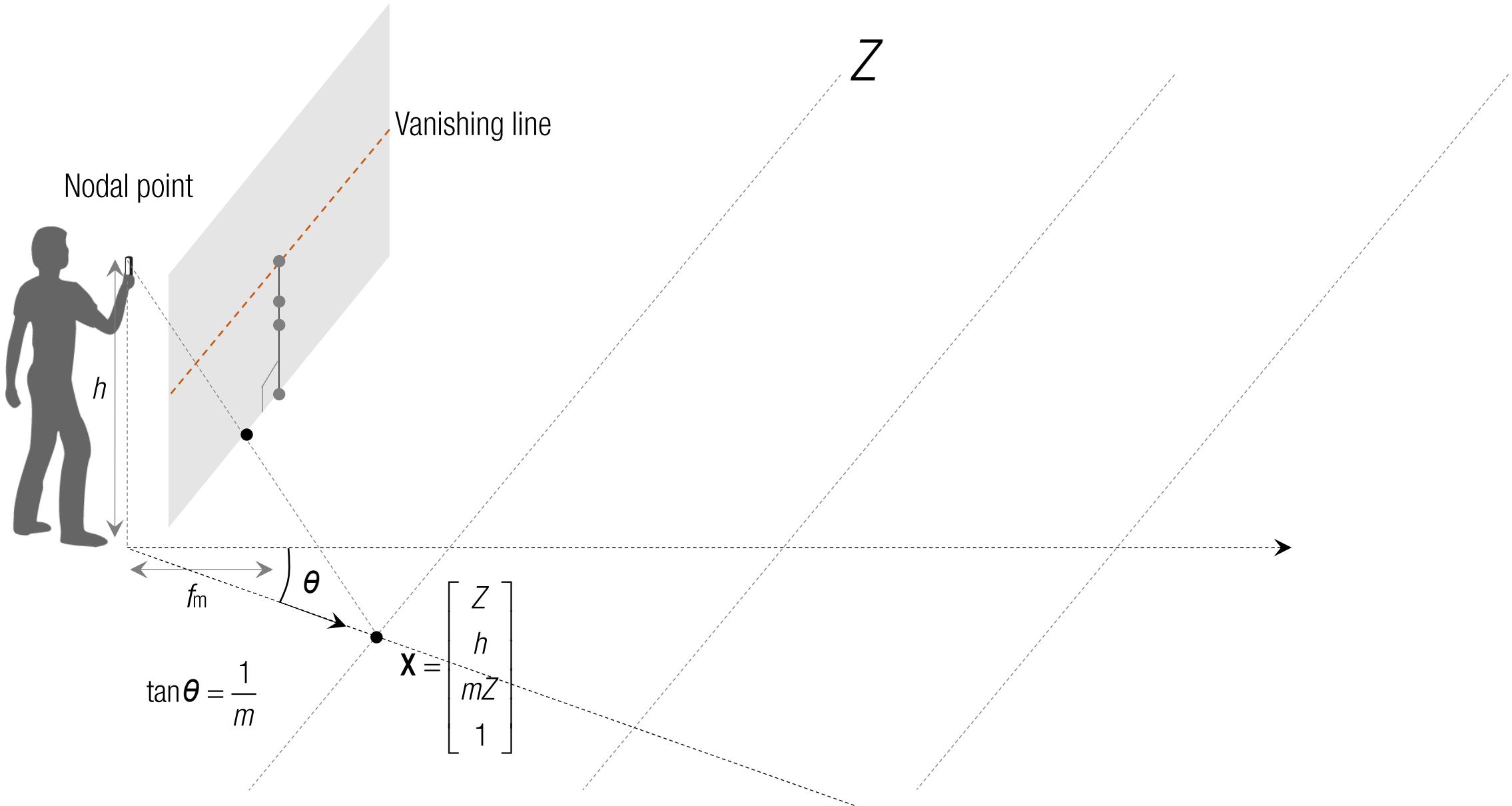
Physical Focal Point



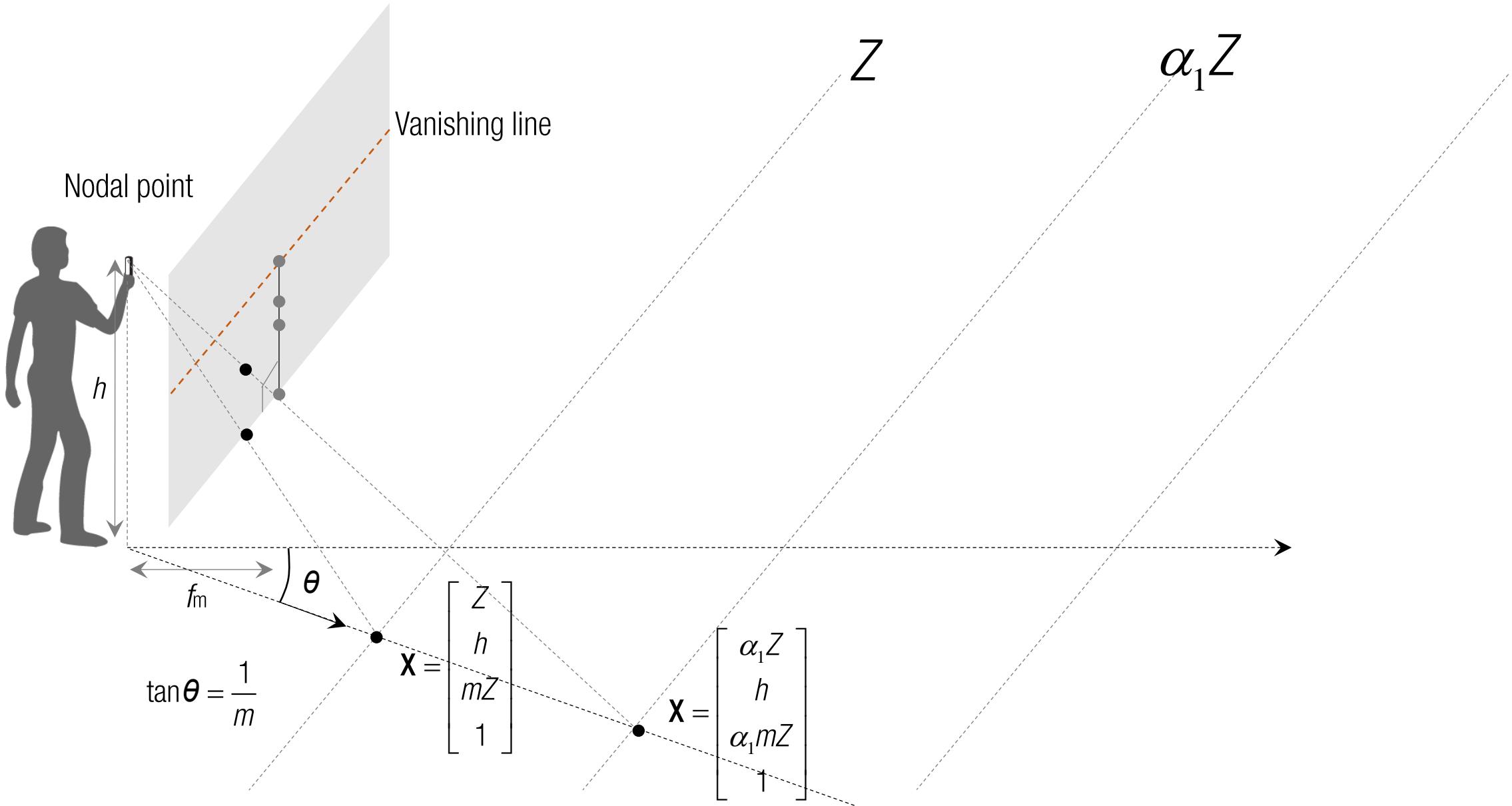
Physical Focal Point



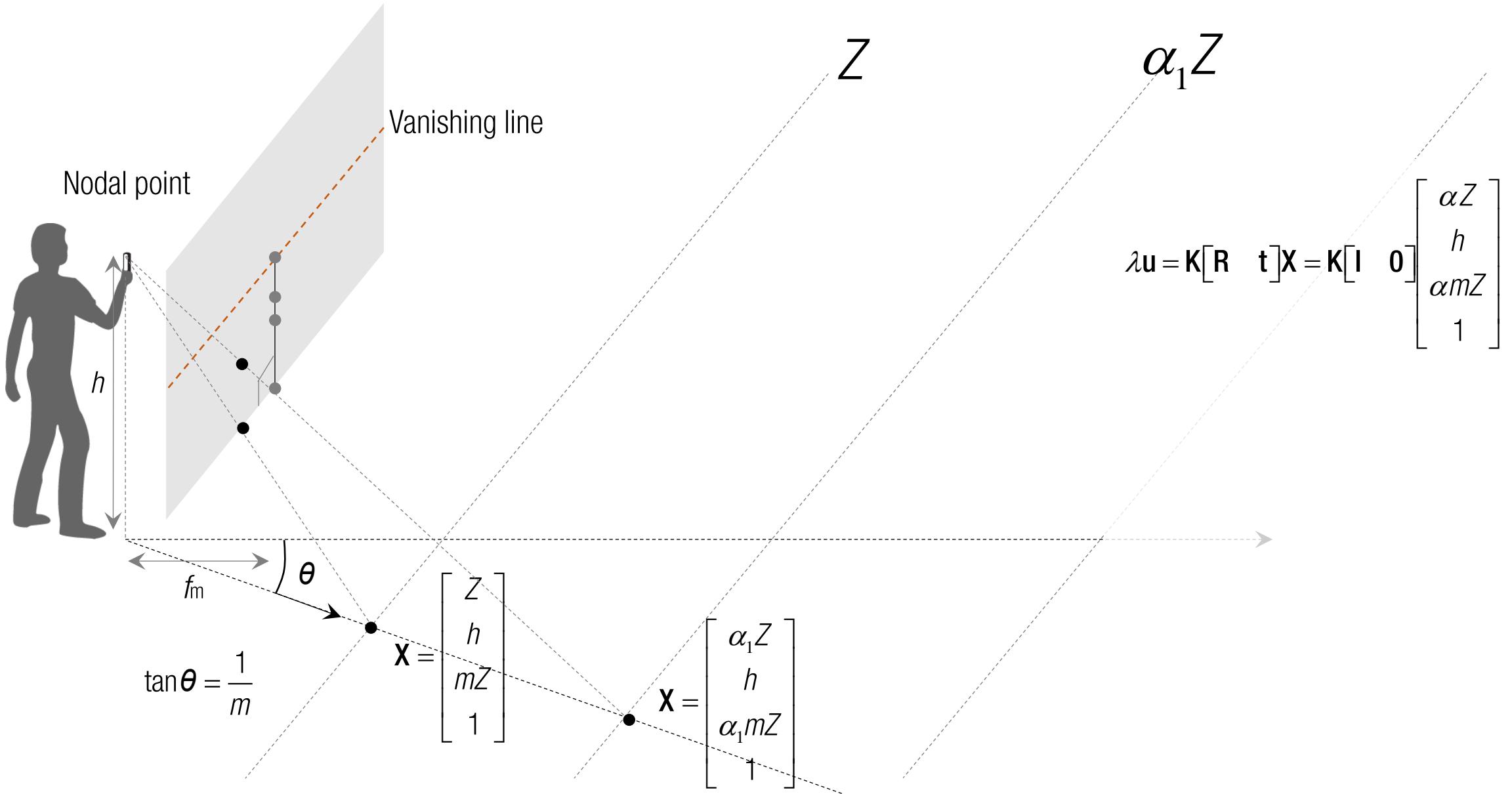
Physical Focal Point



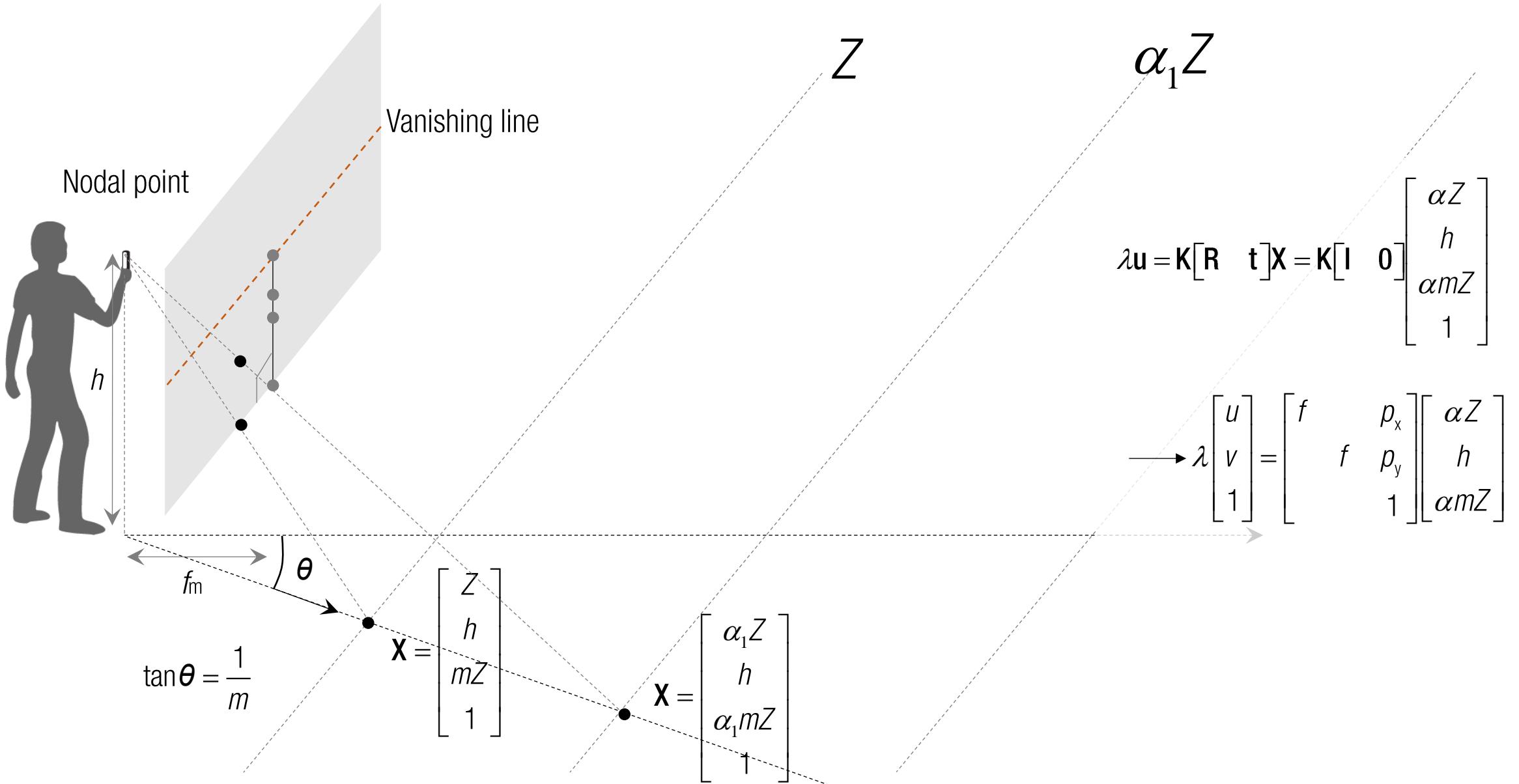
Physical Focal Point



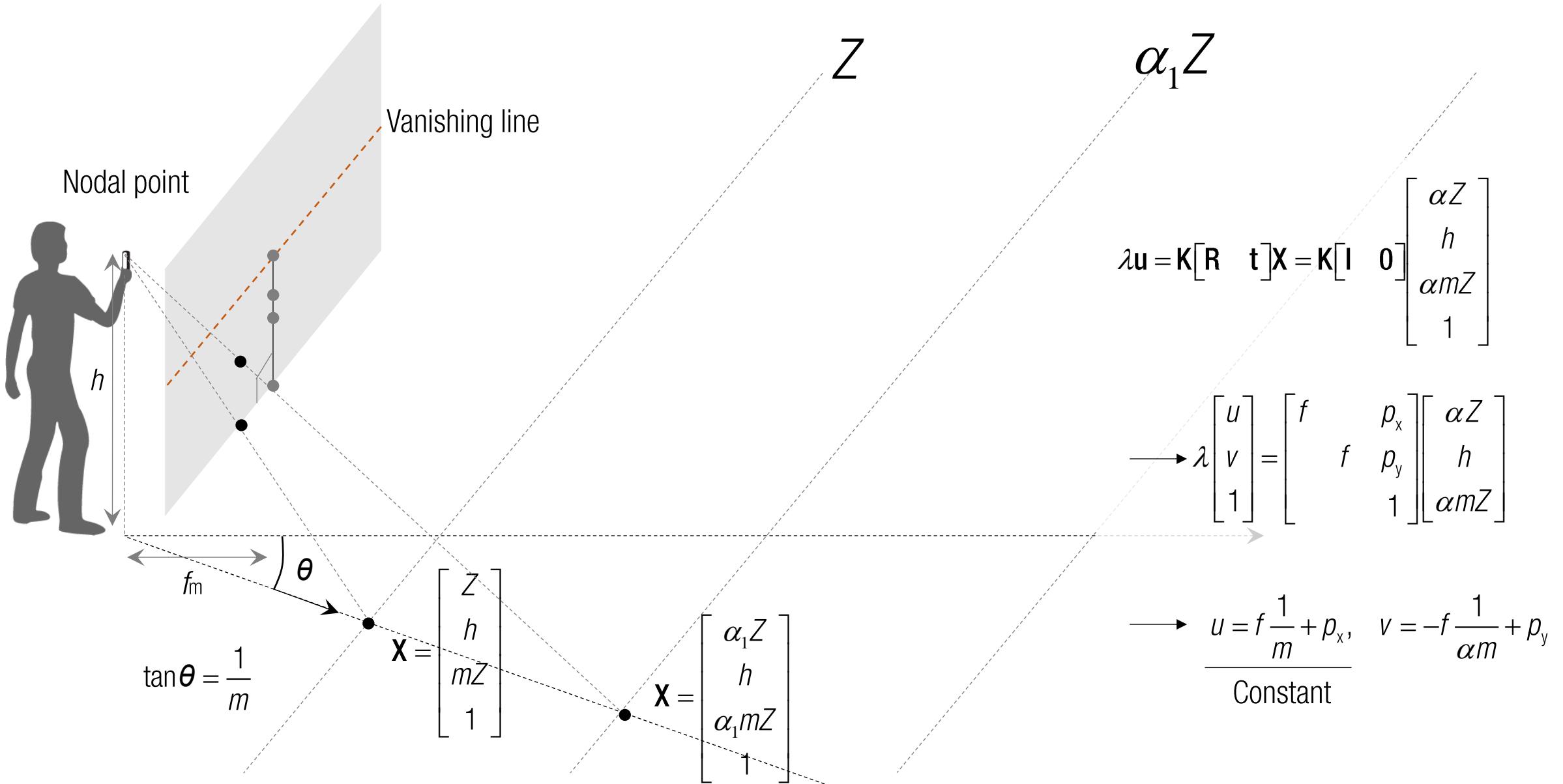
Physical Focal Point



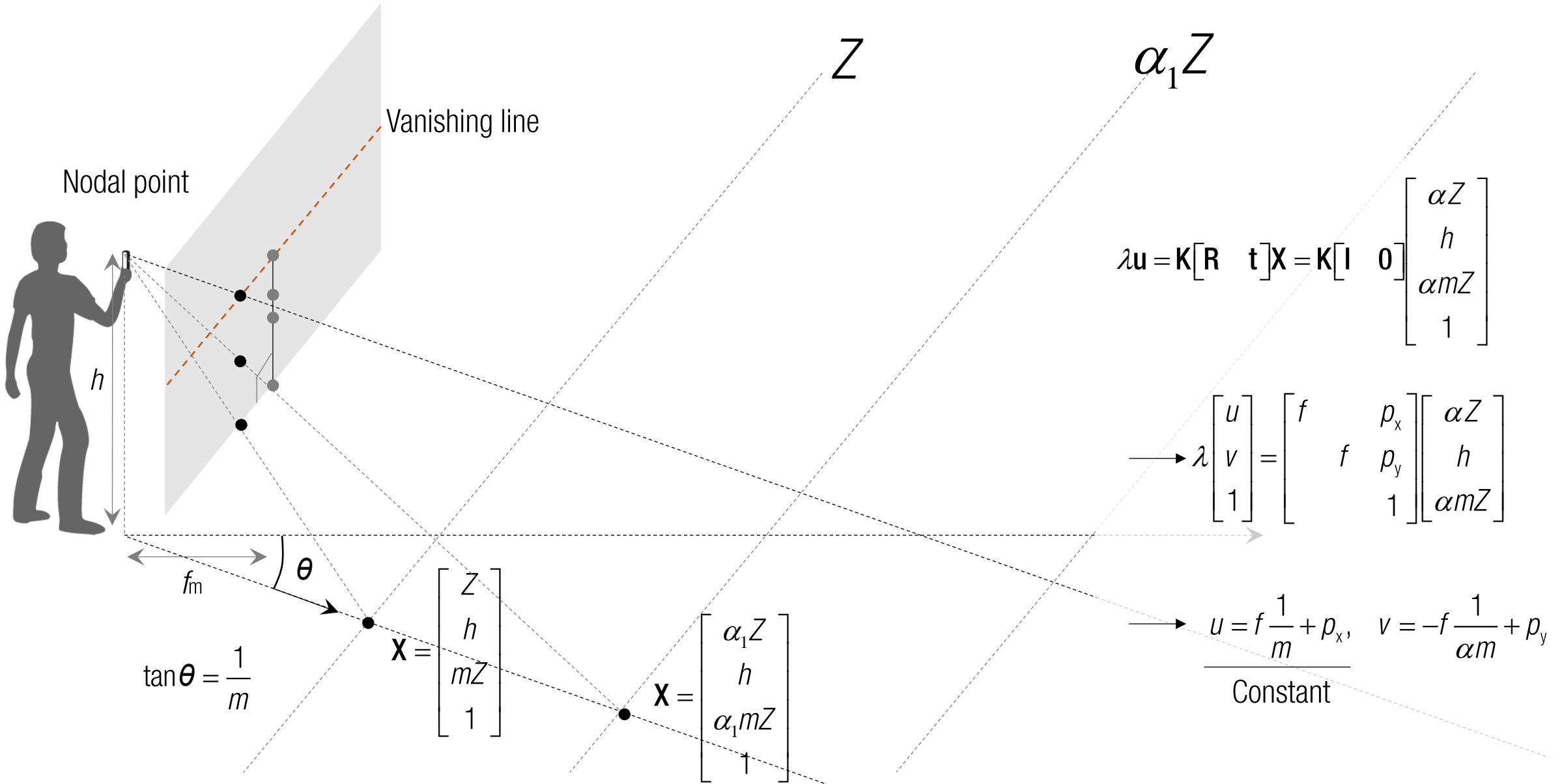
Physical Focal Point



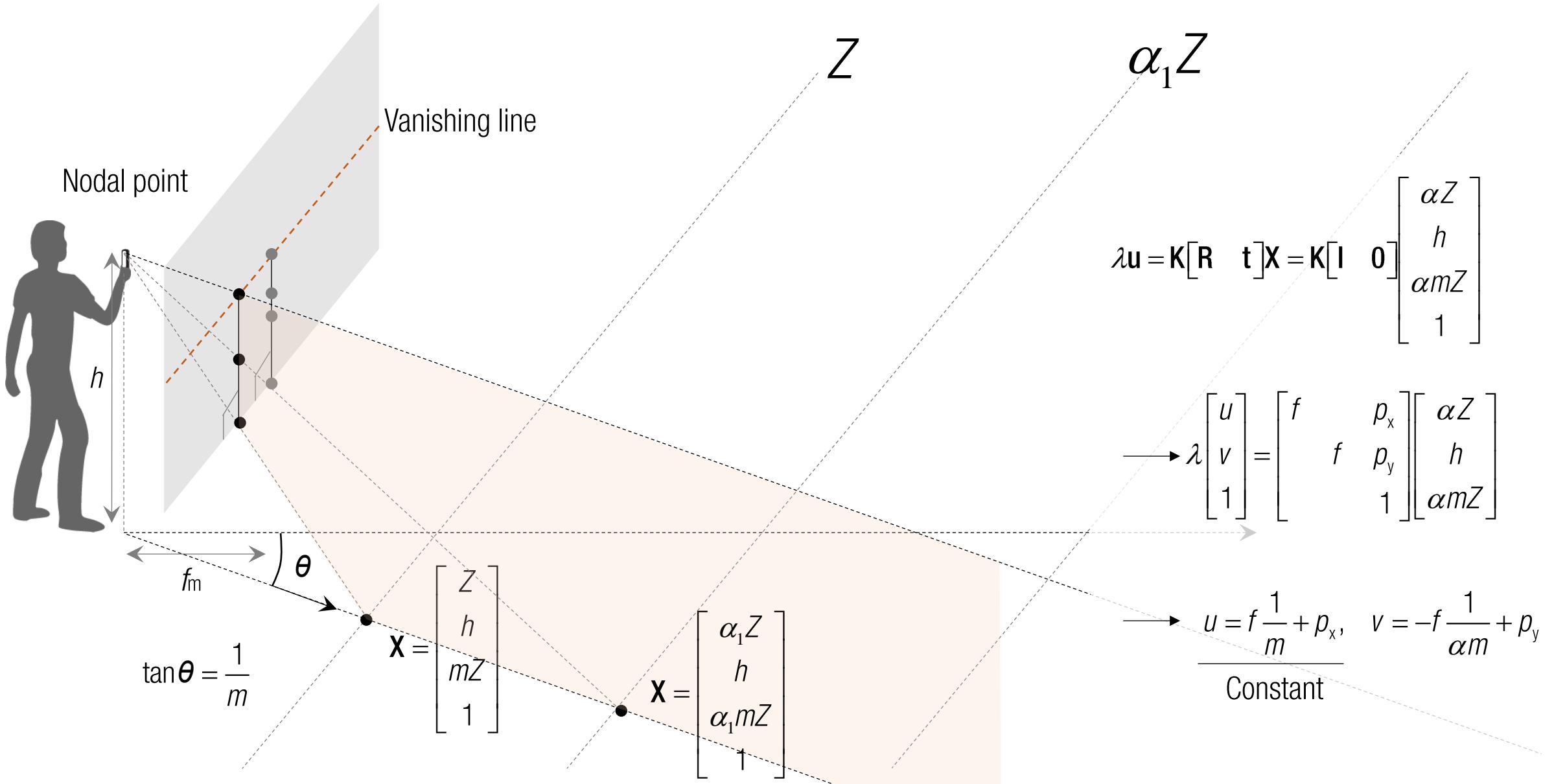
Physical Focal Point



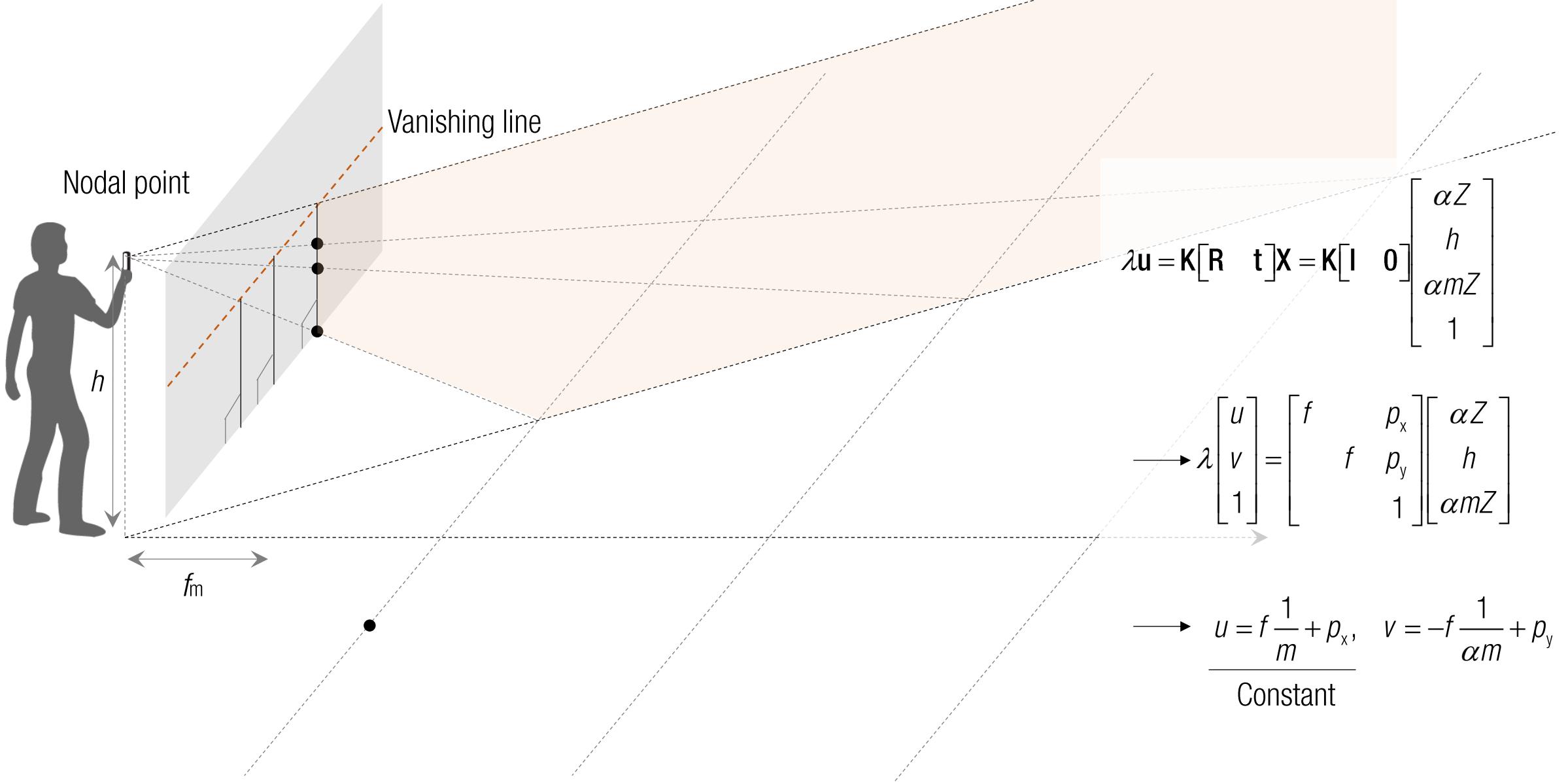
Physical Focal Point



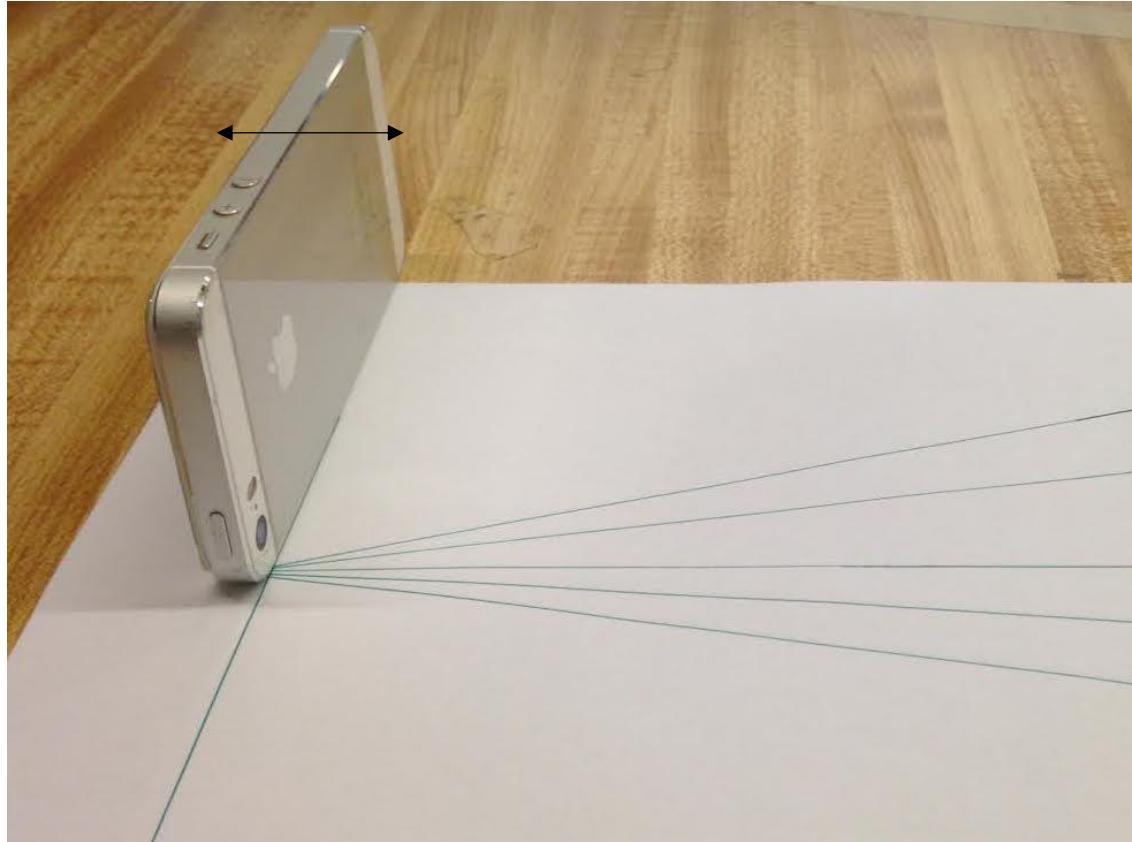
Physical Focal Point



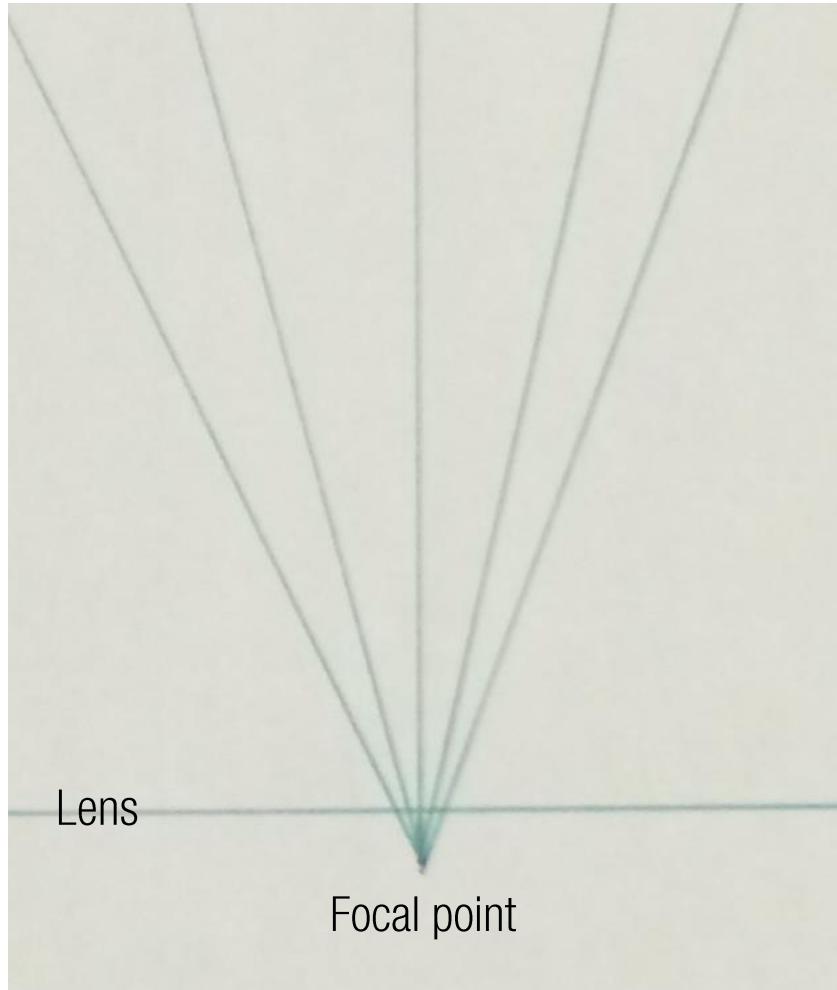
Physical Focal Point



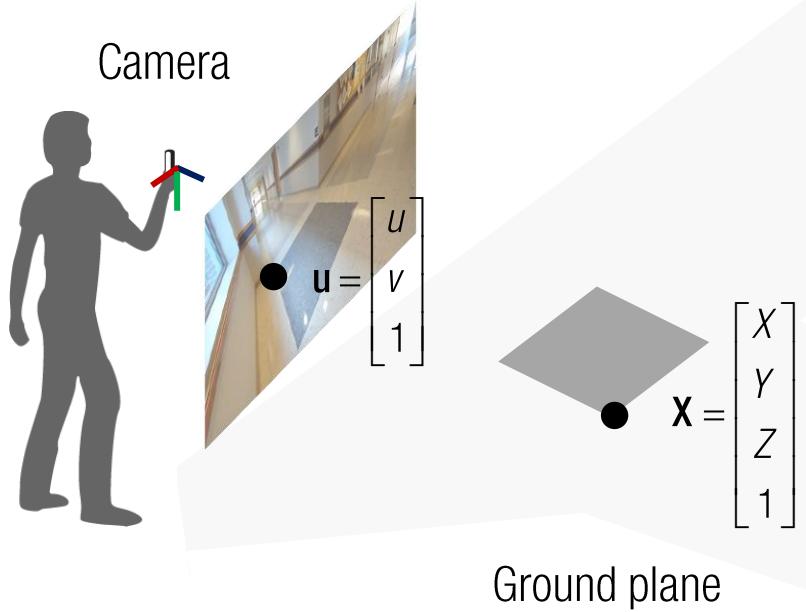
Where am I? (Focal Point)



Where am I? (Focal Point)



Camera Calibration in Pixel Space

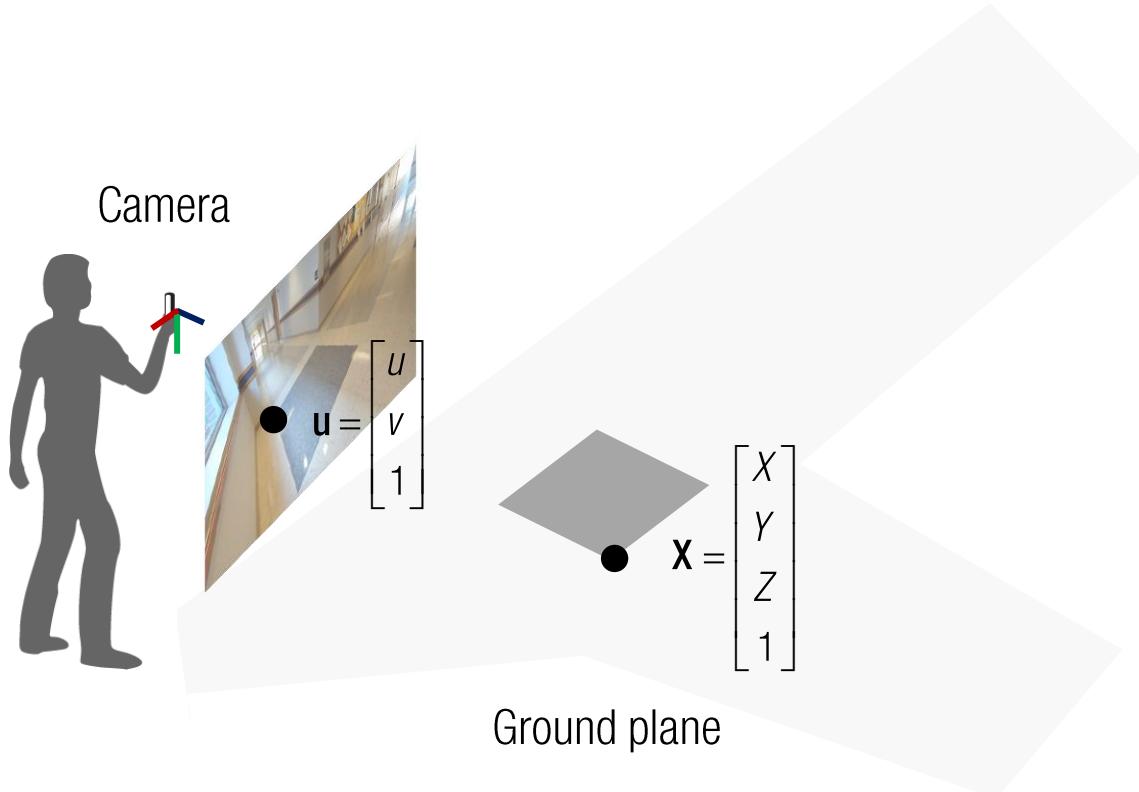


$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} R \\ t \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

of unknowns:

of equations:

Camera Calibration in Pixel Space

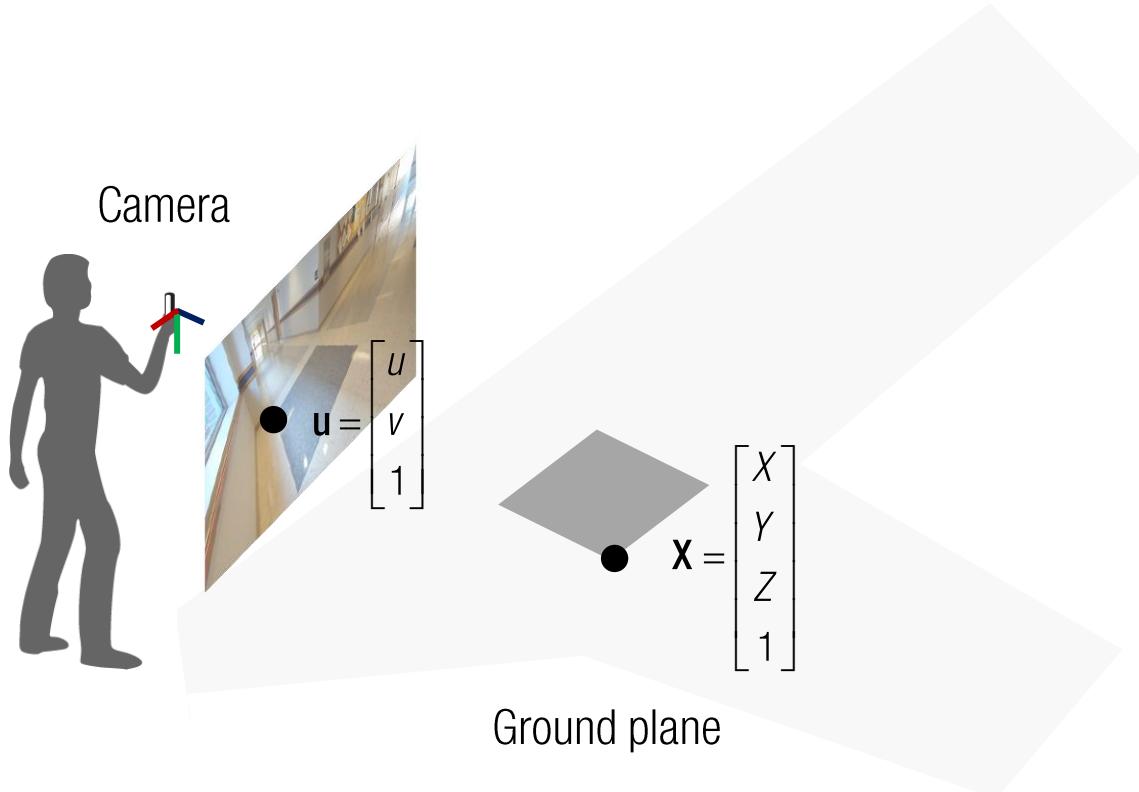


$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

of unknowns: 3 (\mathbf{K}) + 6 (\mathbf{R} and \mathbf{t}) + 3 (\mathbf{X})

of equations:

Camera Calibration in Pixel Space

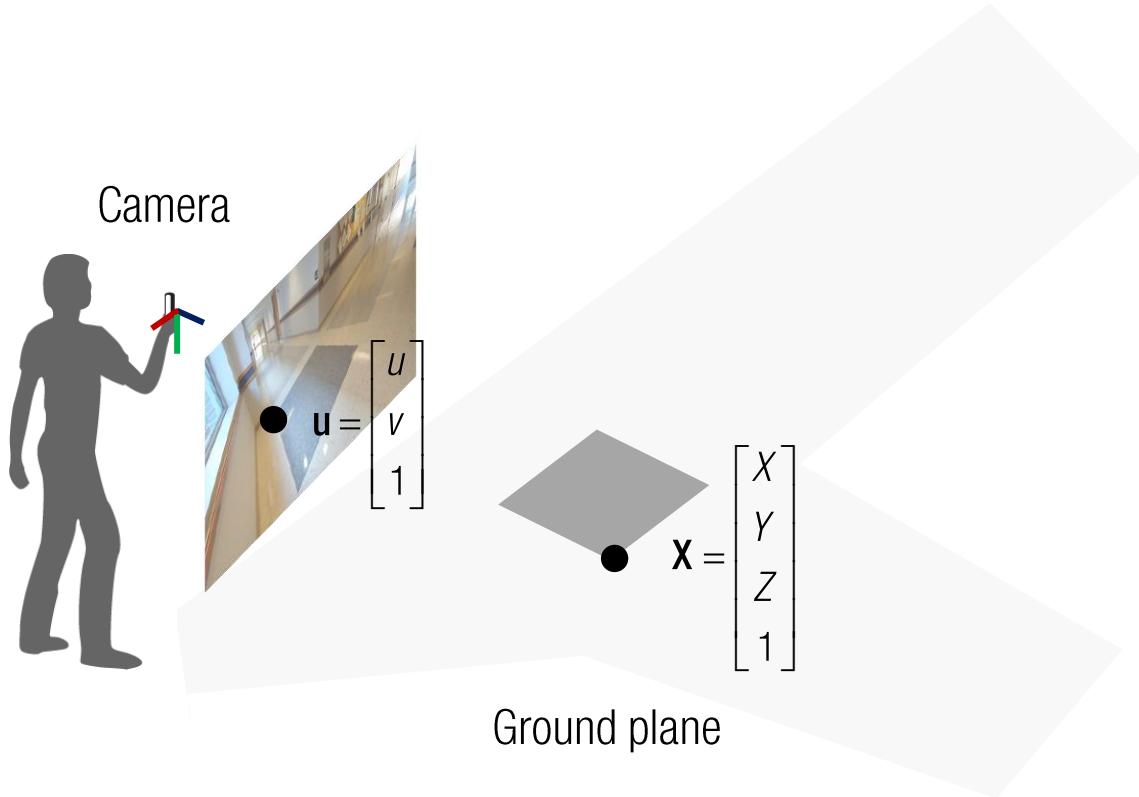


$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

of unknowns: 3 (\mathbf{K}) + 6 (\mathbf{R} and \mathbf{t}) + 3 (\mathbf{X})

of equations: 2

Camera Calibration in Pixel Space



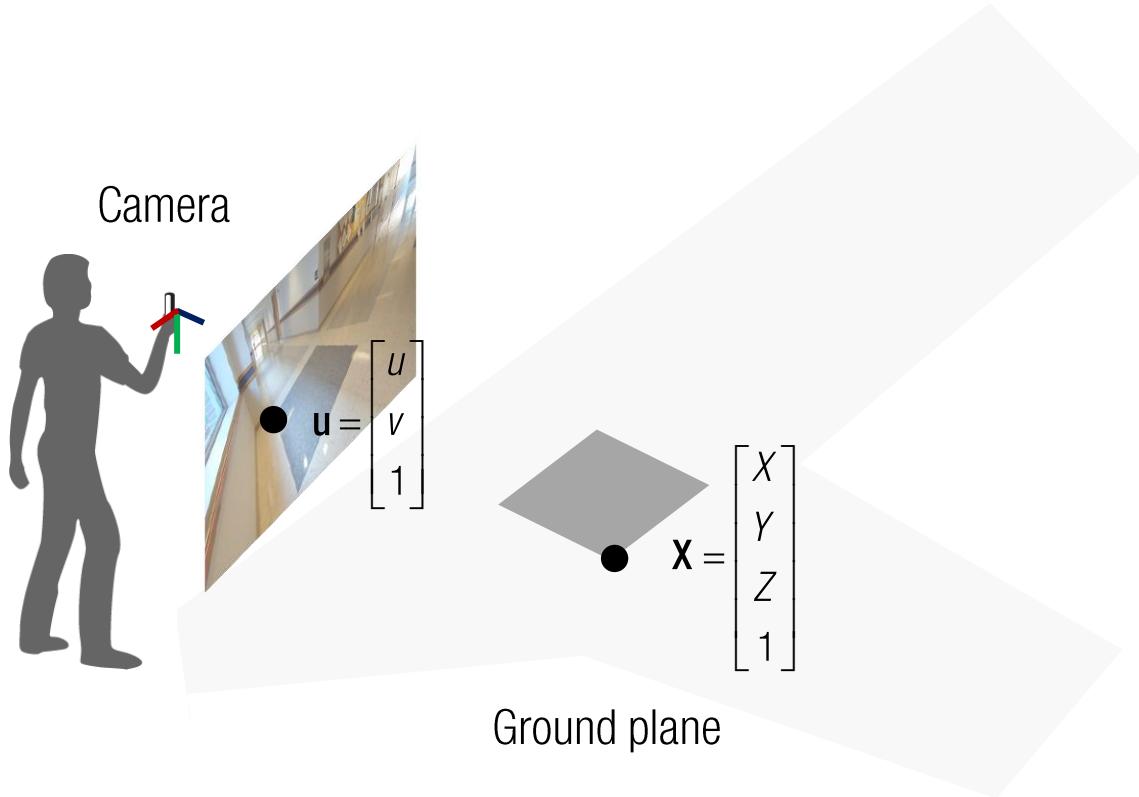
$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

of unknowns: $3(\mathbf{K}) + 6F(\mathbf{R} \text{ and } \mathbf{t}) + 3P(\mathbf{X})$

of equations: $2P$

where F is # of images and P is # of points.

Camera Calibration in Pixel Space



$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

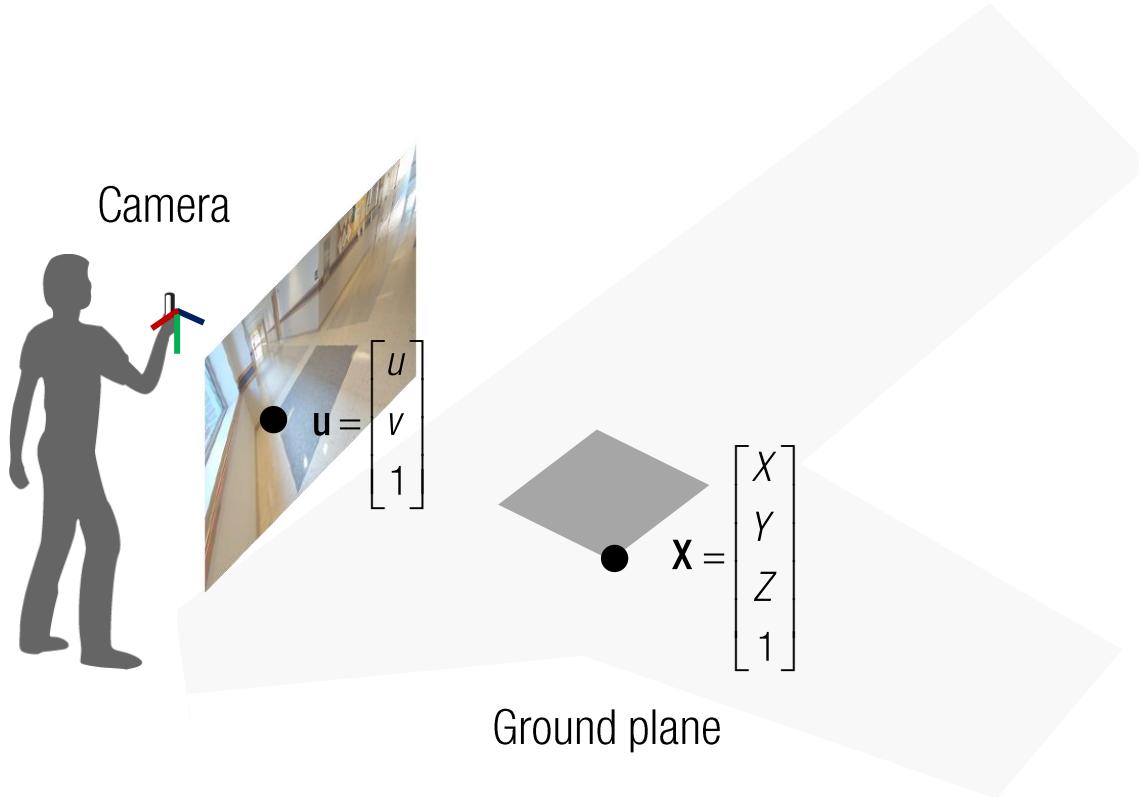
of unknowns: $3(\mathbf{K}) + 6F(\mathbf{R} \text{ and } \mathbf{t}) + 3P(\mathbf{X})$

of equations: $2P$

where F is # of images and P is # of points.

of unknowns $>$ # of equations

Camera Calibration in Pixel Space



$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

of unknowns: $3(\mathbf{K}) + 6F(\mathbf{R} \text{ and } \mathbf{t}) + 3P(\mathbf{X})$

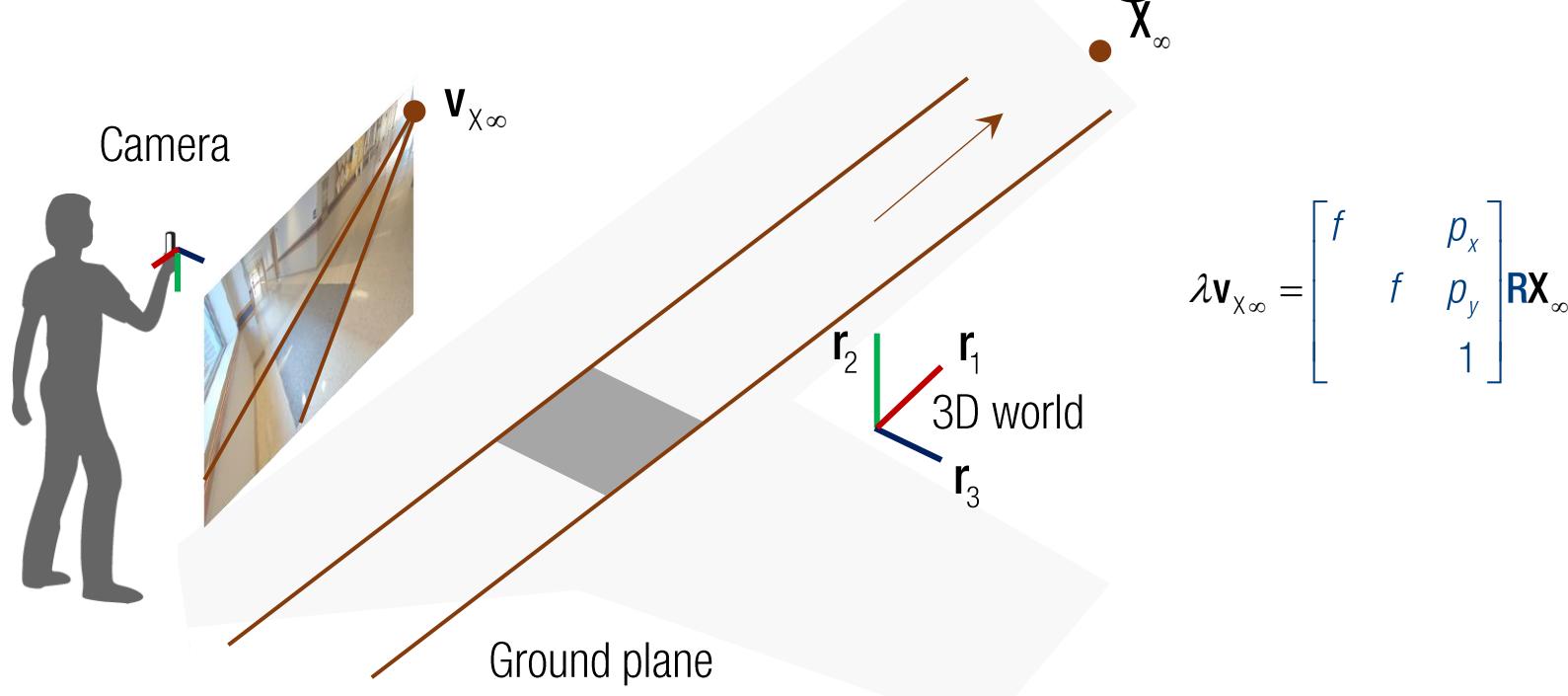
of equations: $2P$

where F is # of images and P is # of points.

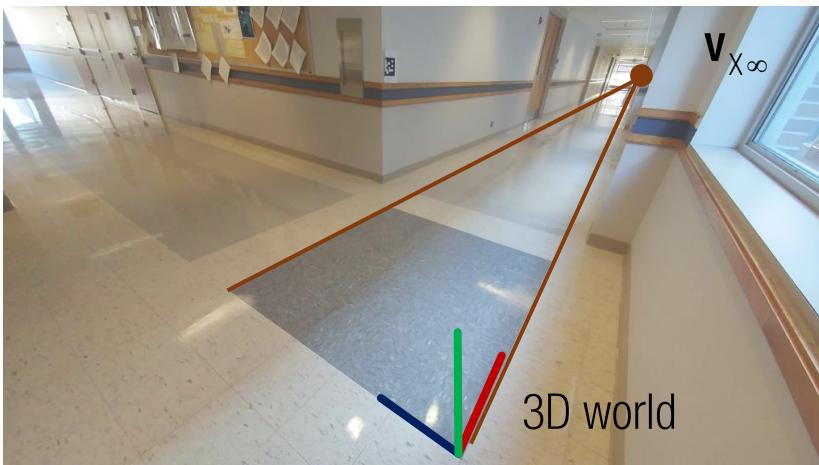
of unknowns $>$ # of equations

What do we know about the scene?

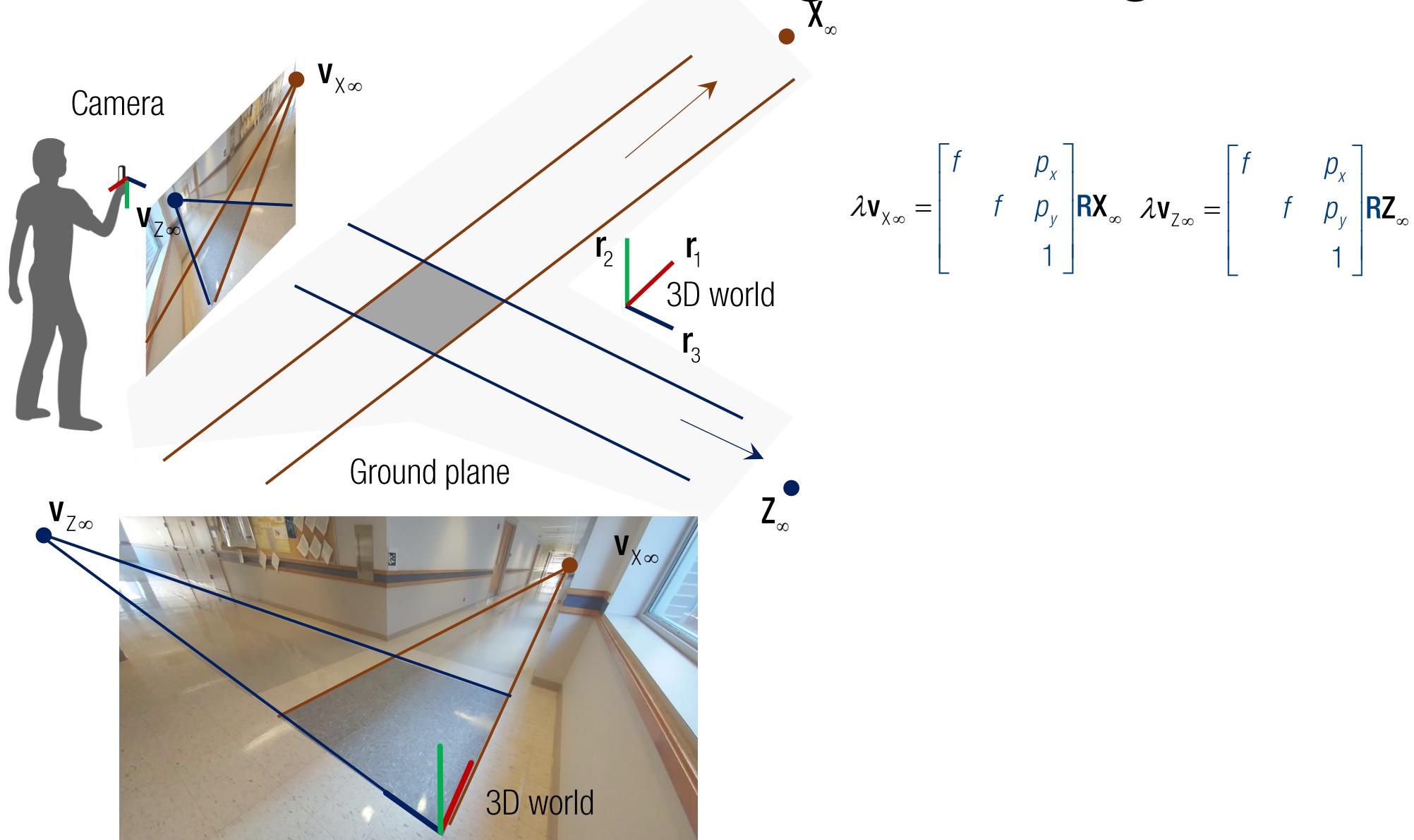
Camera Calibration using Vanishing Points



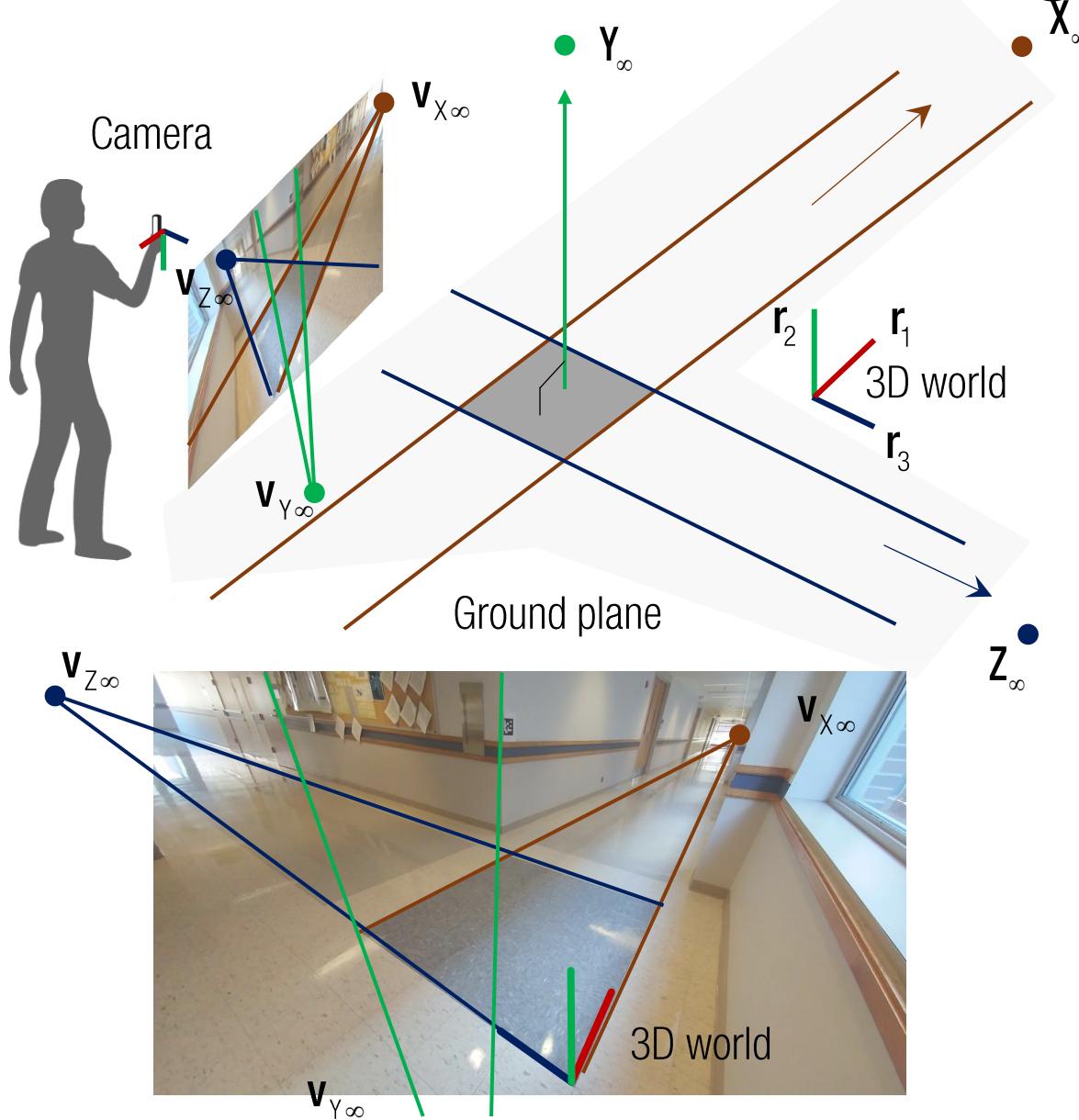
$$\lambda v_{X_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R X_\infty$$



Camera Calibration using Vanishing Points



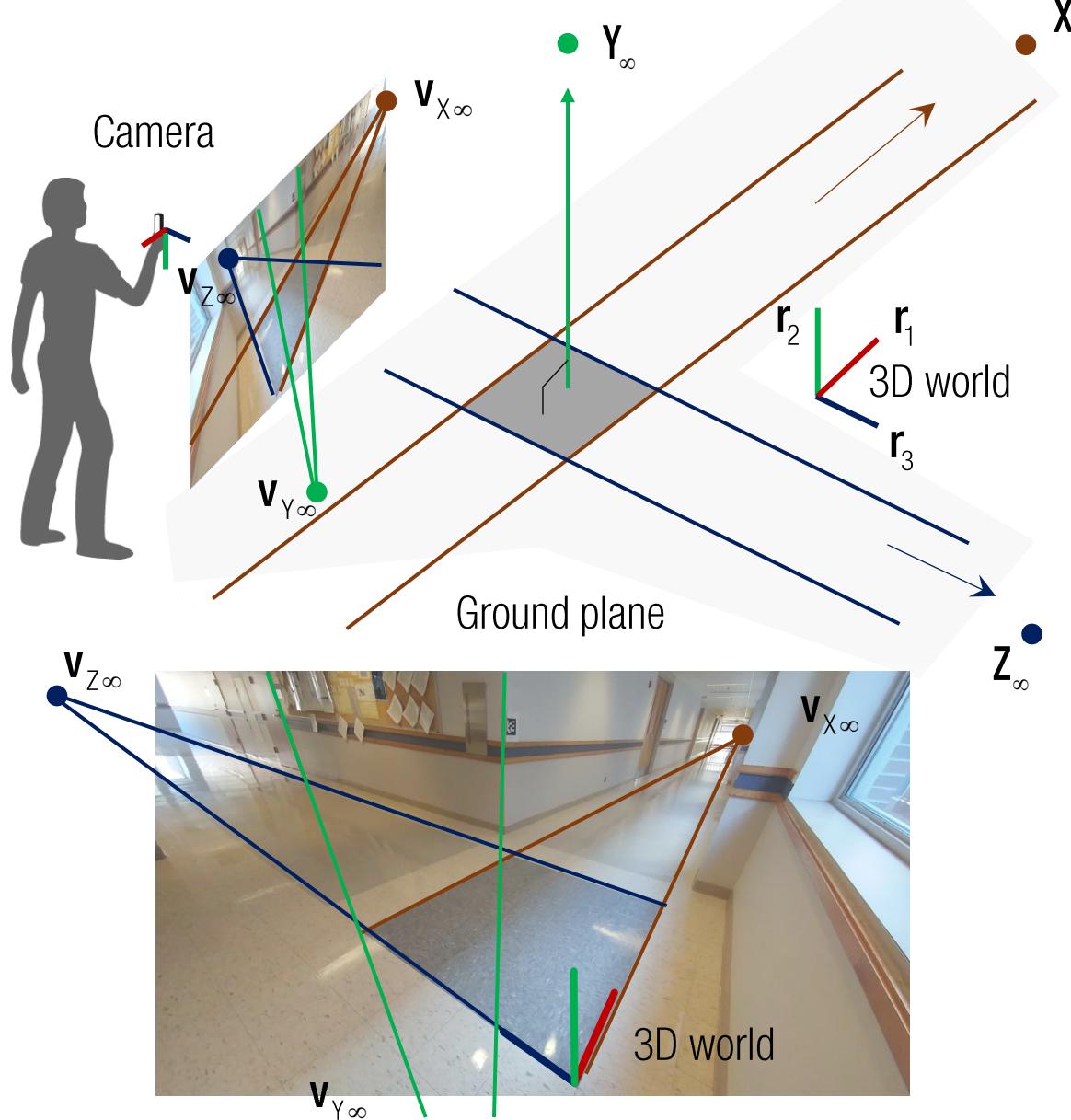
Camera Calibration using Vanishing Points



$$\lambda \mathbf{v}_{X\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R}\mathbf{X}_\infty \quad \lambda \mathbf{v}_{Z\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R}\mathbf{Z}_\infty \quad \lambda \mathbf{v}_{Y\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R}\mathbf{Y}_\infty$$

Note that the camera extrinsic is still unknown (\mathbf{R} and \mathbf{t}).

Camera Calibration using Vanishing Points



$$\lambda v_{X_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R X_\infty \quad \lambda v_{Z_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R Z_\infty \quad \lambda v_{Y_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R Y_\infty$$

Note that the camera extrinsic is still unknown (\mathbf{R} and \mathbf{t}).

Known property of points at infinity:

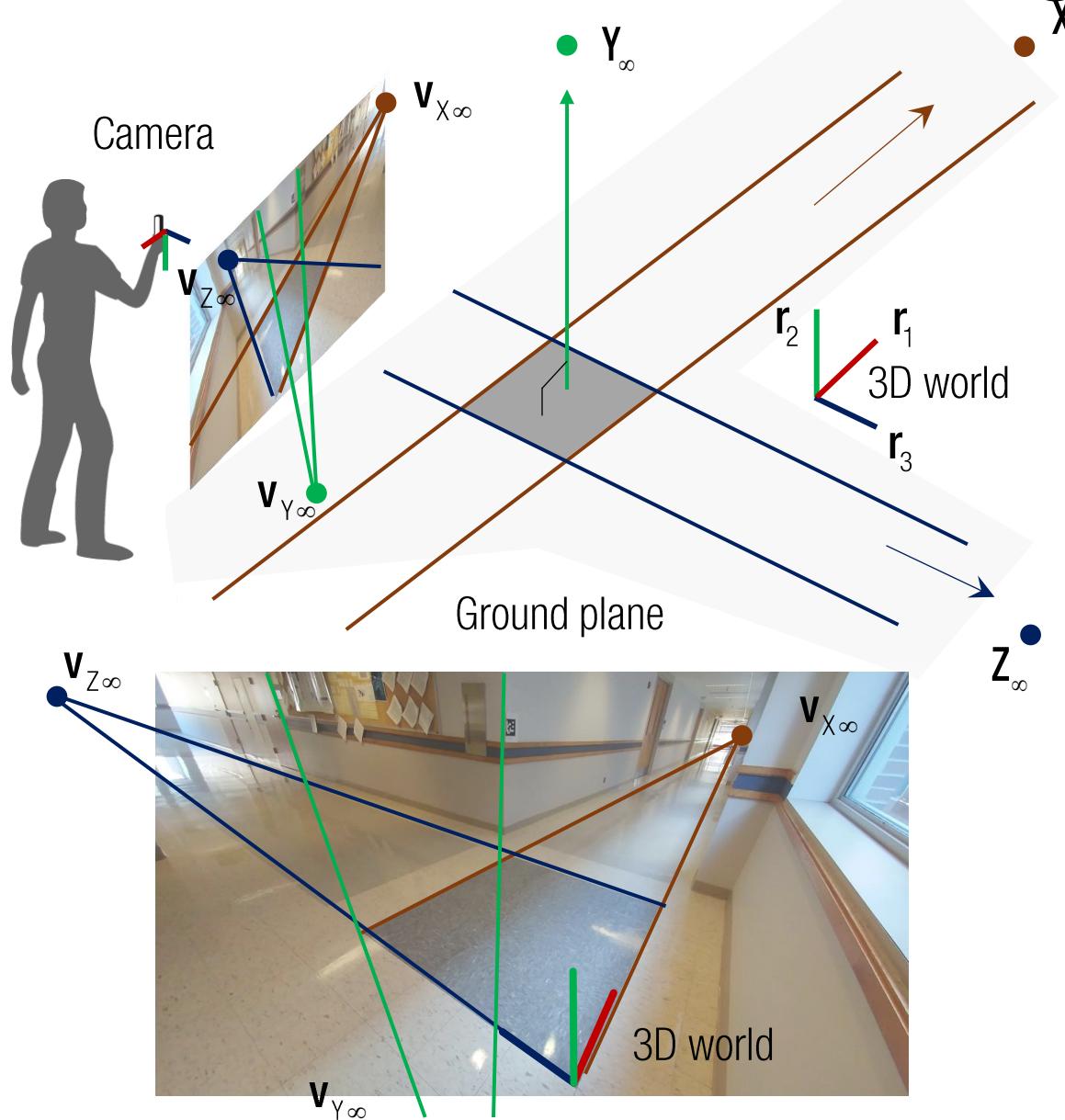
$$(X_\infty)^\top (Y_\infty) = 0$$

$$(Y_\infty)^\top (Z_\infty) = 0$$

$$(Z_\infty)^\top (X_\infty) = 0$$

These axes are perpendicular to each other.

Camera Calibration using Vanishing Points



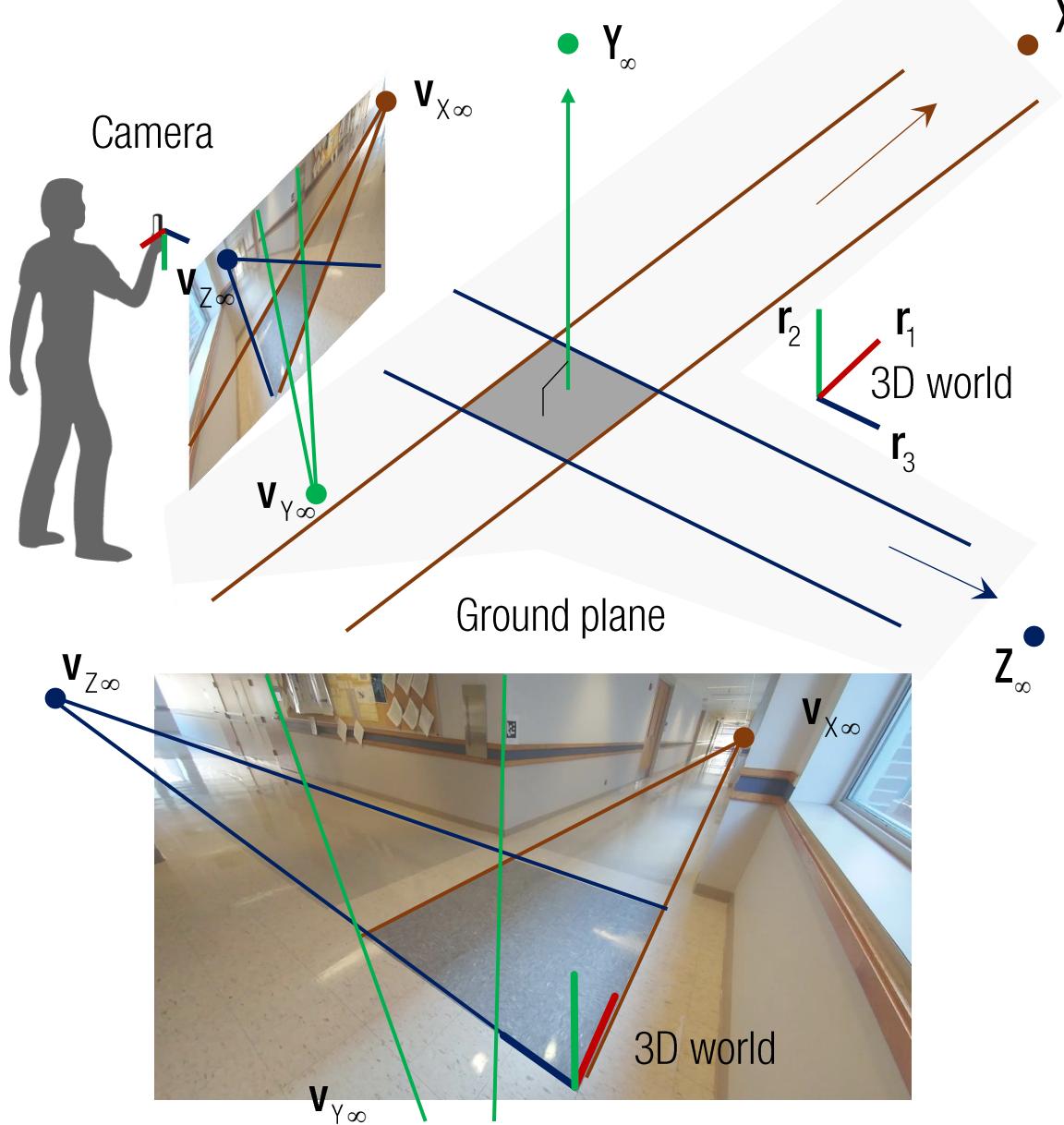
$$\lambda v_{X_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R X_\infty \quad \lambda v_{Z_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R Z_\infty \quad \lambda v_{Y_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R Y_\infty$$

Note that the camera extrinsic is still unknown (\mathbf{R} and \mathbf{t}).

Known property of points at infinity:

$$\begin{aligned} (X_\infty)^\top (Y_\infty) &= 0 & (RX_\infty)^\top (RY_\infty) &= 0 \\ (Y_\infty)^\top (Z_\infty) &= 0 & (RY_\infty)^\top (RZ_\infty) &= 0 \\ (Z_\infty)^\top (X_\infty) &= 0 & (RZ_\infty)^\top (RX_\infty) &= 0 \end{aligned}$$

Camera Calibration using Vanishing Points



$$\lambda v_{X_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R X_\infty \quad \lambda v_{Z_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R Z_\infty \quad \lambda v_{Y_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} R Y_\infty$$

$$\lambda K^{-1} v_{X_\infty} = R X_\infty \quad \lambda K^{-1} v_{Y_\infty} = R Y_\infty \quad \lambda K^{-1} v_{Z_\infty} = R Z_\infty$$

Note that the camera extrinsic is still unknown (R and t).

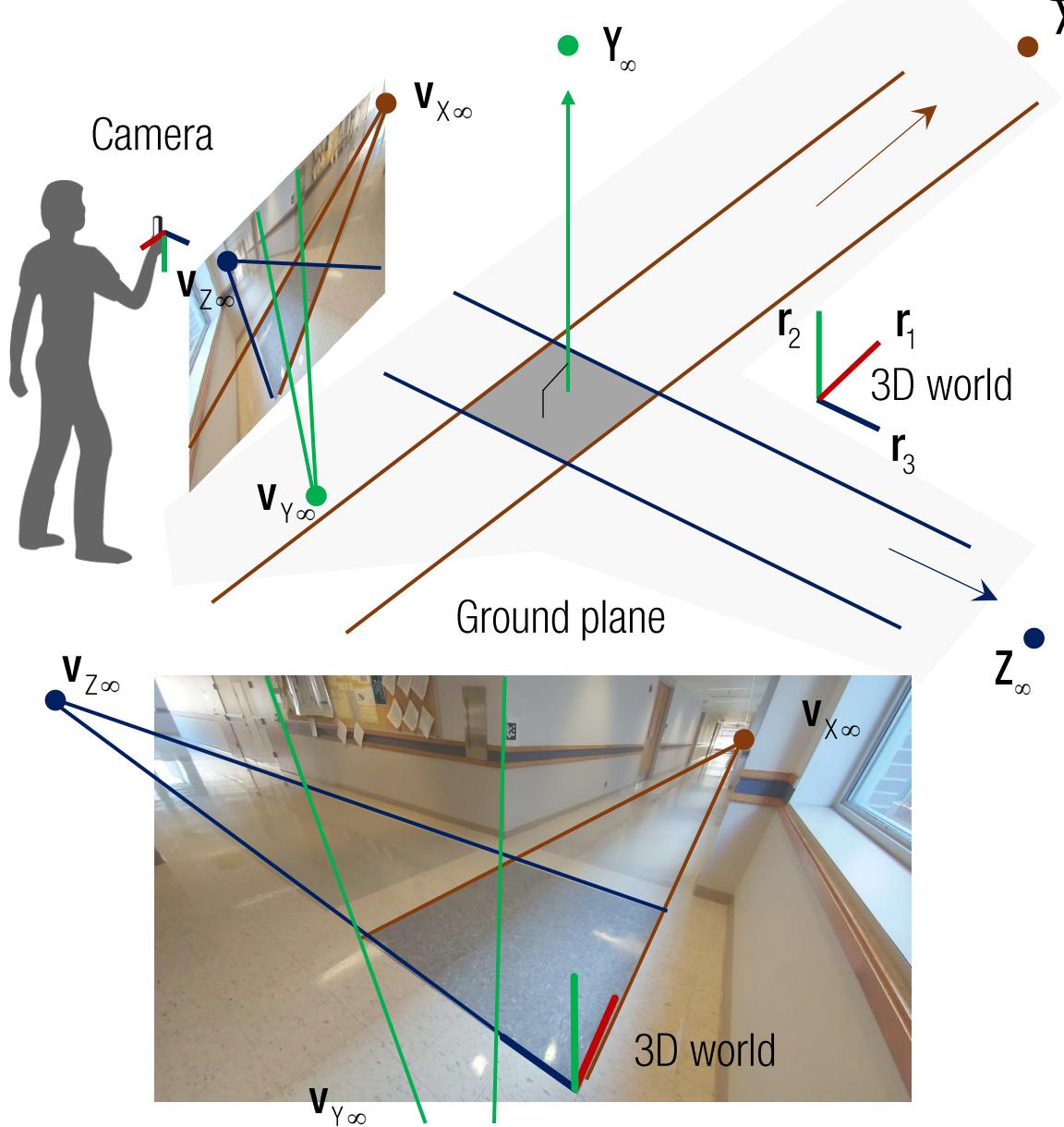
Known property of points at infinity:

$$(X_\infty)^\top (Y_\infty) = 0 \qquad (R X_\infty)^\top (R Y_\infty) = 0$$

$$(Y_\infty)^\top (Z_\infty) = 0 \quad \longleftrightarrow \quad (R Y_\infty)^\top (R Z_\infty) = 0$$

$$(Z_\infty)^\top (X_\infty) = 0 \qquad (R Z_\infty)^\top (R X_\infty) = 0$$

Camera Calibration using Vanishing Points



$$\lambda \mathbf{v}_{X_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R} \mathbf{X}_\infty \quad \lambda \mathbf{v}_{Z_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R} \mathbf{Z}_\infty \quad \lambda \mathbf{v}_{Y_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R} \mathbf{Y}_\infty$$

$$\lambda \mathbf{K}^{-1} \mathbf{v}_{X_\infty} = \mathbf{R} \mathbf{X}_\infty \quad \lambda \mathbf{K}^{-1} \mathbf{v}_{Y_\infty} = \mathbf{R} \mathbf{Y}_\infty \quad \lambda \mathbf{K}^{-1} \mathbf{v}_{Z_\infty} = \mathbf{R} \mathbf{Z}_\infty$$

Note that the camera extrinsic is still unknown (\mathbf{R} and \mathbf{t}).

Known property of points at infinity:

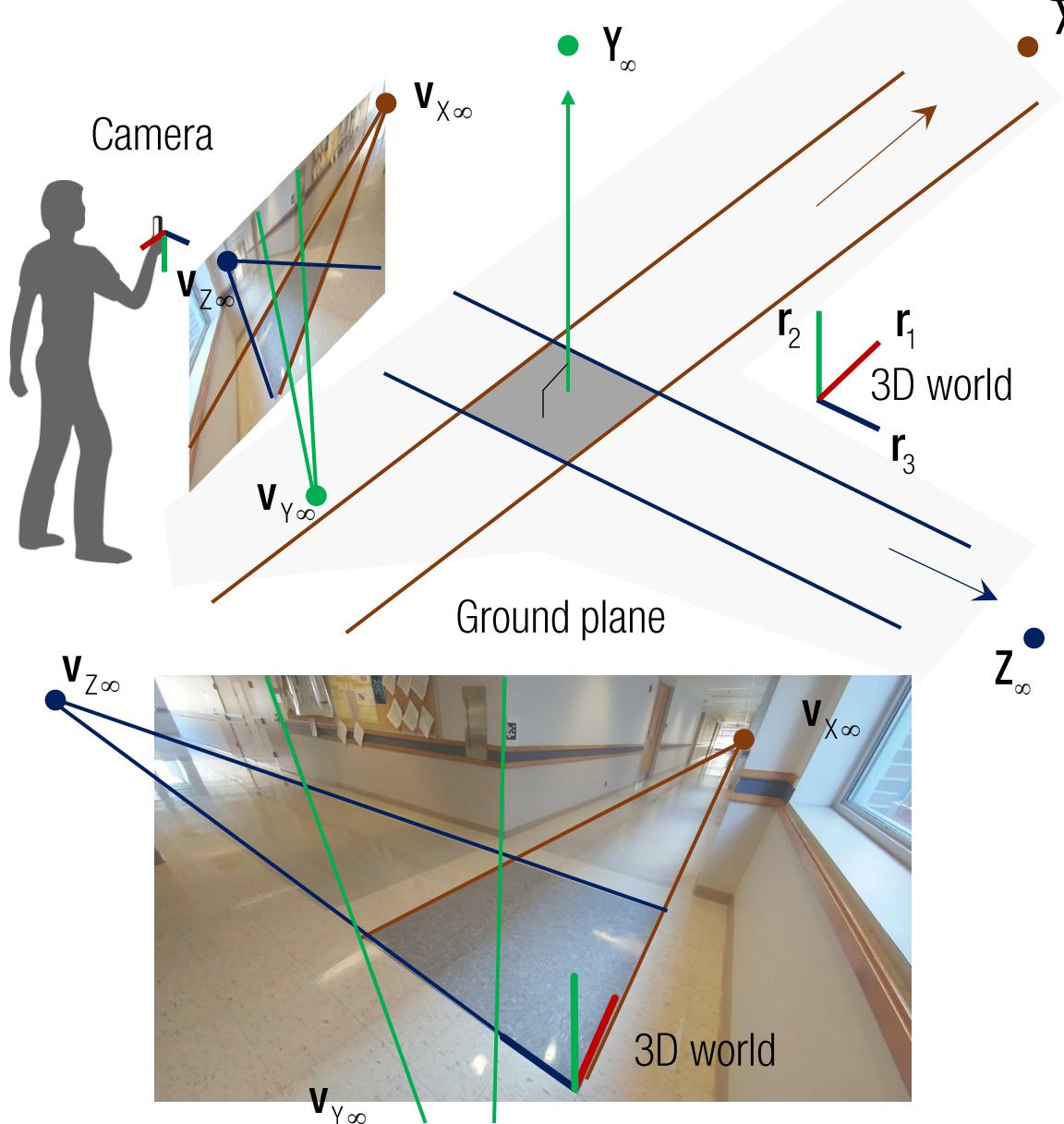
$$(\mathbf{X}_\infty)^\top (\mathbf{Y}_\infty) = 0 \qquad (\mathbf{R} \mathbf{X}_\infty)^\top (\mathbf{R} \mathbf{Y}_\infty) = 0$$

$$(\mathbf{Y}_\infty)^\top (\mathbf{Z}_\infty) = 0 \quad \longleftrightarrow \quad (\mathbf{R} \mathbf{Y}_\infty)^\top (\mathbf{R} \mathbf{Z}_\infty) = 0$$

$$(\mathbf{Z}_\infty)^\top (\mathbf{X}_\infty) = 0 \qquad (\mathbf{R} \mathbf{Z}_\infty)^\top (\mathbf{R} \mathbf{X}_\infty) = 0$$

$$(\mathbf{K}^{-1} \mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1} \mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1} \mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1} \mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1} \mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1} \mathbf{v}_{X_\infty}) = 0$$

Camera Calibration using Vanishing Points



$$\lambda \mathbf{v}_{X_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R} \mathbf{X}_\infty \quad \lambda \mathbf{v}_{Z_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R} \mathbf{Z}_\infty \quad \lambda \mathbf{v}_{Y_\infty} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \mathbf{R} \mathbf{Y}_\infty$$

$$\lambda \mathbf{K}^{-1} \mathbf{v}_{X_\infty} = \mathbf{R} \mathbf{X}_\infty \quad \lambda \mathbf{K}^{-1} \mathbf{v}_{Y_\infty} = \mathbf{R} \mathbf{Y}_\infty \quad \lambda \mathbf{K}^{-1} \mathbf{v}_{Z_\infty} = \mathbf{R} \mathbf{Z}_\infty$$

Note that the camera extrinsic is still unknown (\mathbf{R} and \mathbf{t}).

Known property of points at infinity:

$$(\mathbf{X}_\infty)^\top (\mathbf{Y}_\infty) = 0 \qquad (\mathbf{R} \mathbf{X}_\infty)^\top (\mathbf{R} \mathbf{Y}_\infty) = 0$$

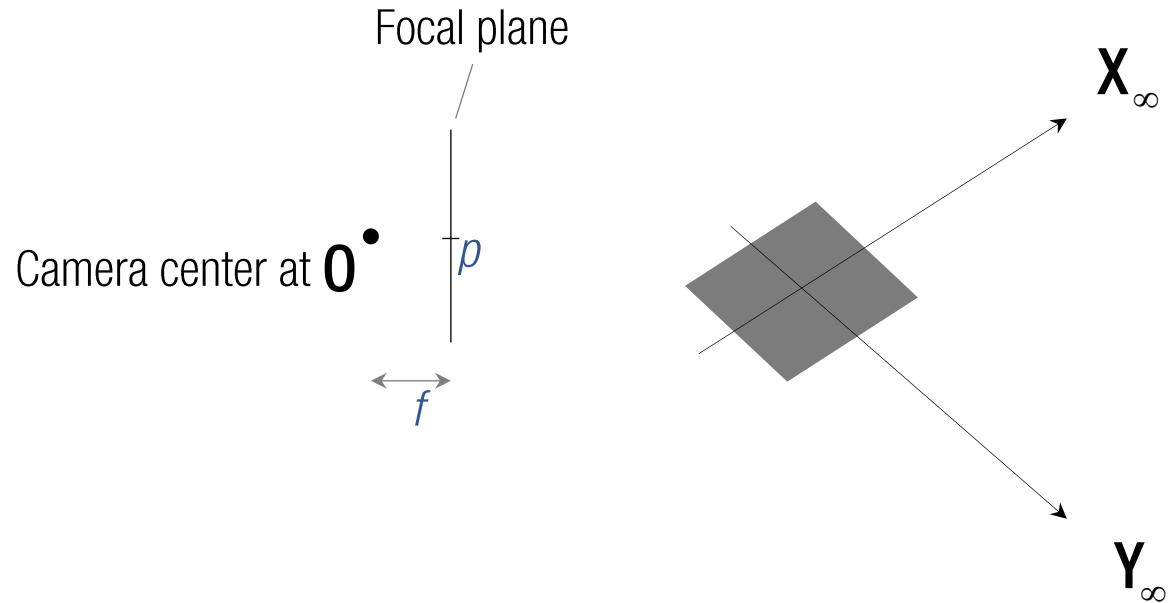
$$(\mathbf{Y}_\infty)^\top (\mathbf{Z}_\infty) = 0 \quad \longleftrightarrow \quad (\mathbf{R} \mathbf{Y}_\infty)^\top (\mathbf{R} \mathbf{Z}_\infty) = 0$$

$$(\mathbf{Z}_\infty)^\top (\mathbf{X}_\infty) = 0 \qquad (\mathbf{R} \mathbf{Z}_\infty)^\top (\mathbf{R} \mathbf{X}_\infty) = 0$$

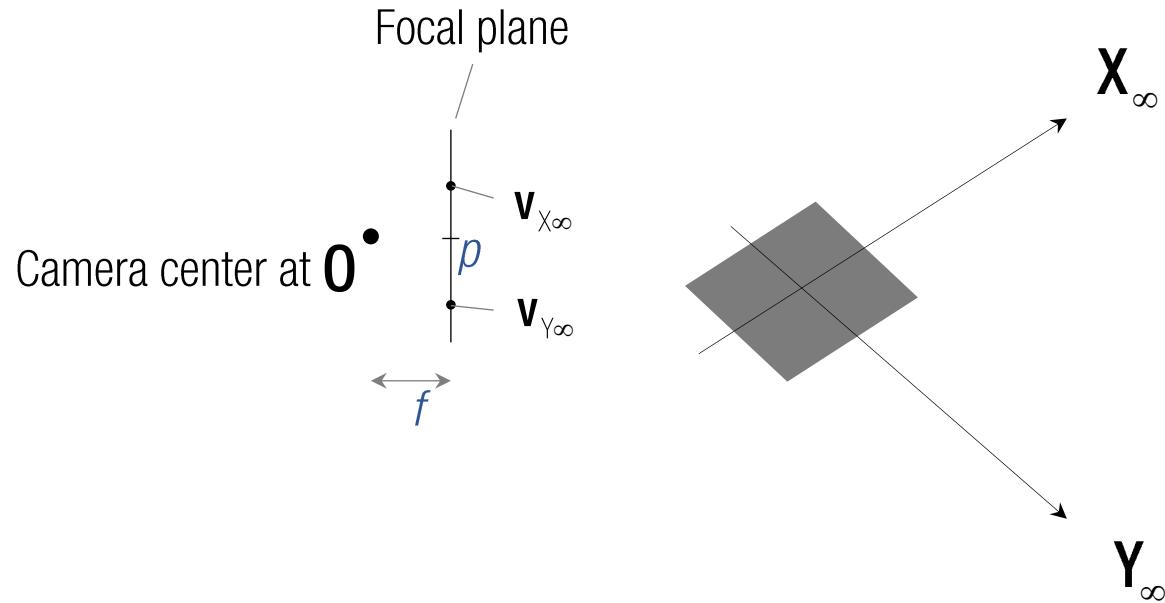
$$(\mathbf{K}^{-1} \mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1} \mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1} \mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1} \mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1} \mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1} \mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

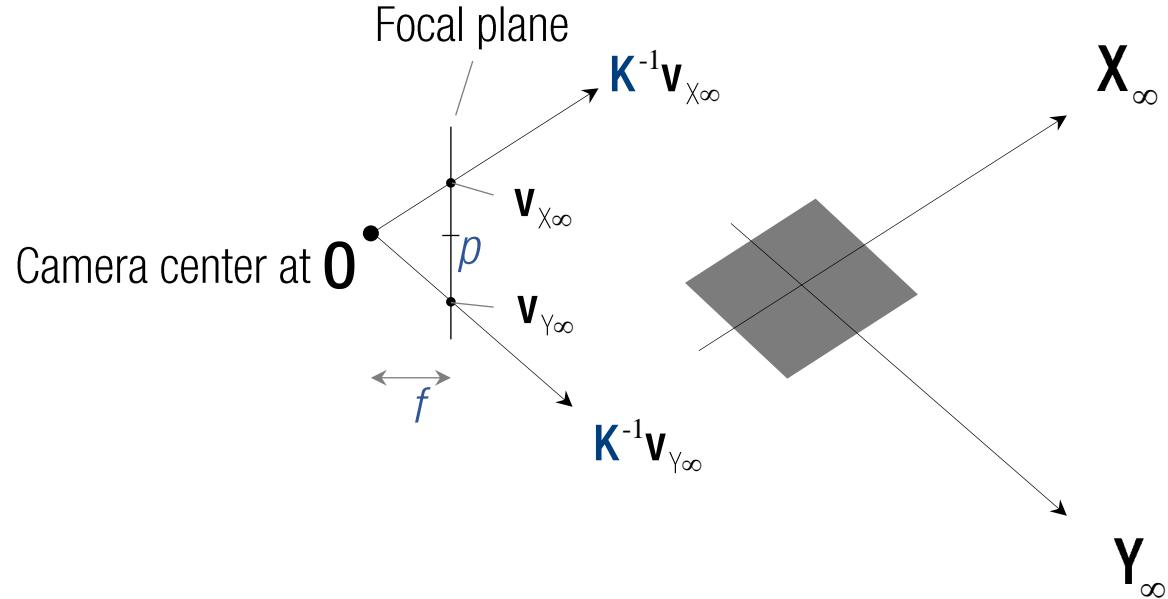
Geometric Interpretation with 1D Camera



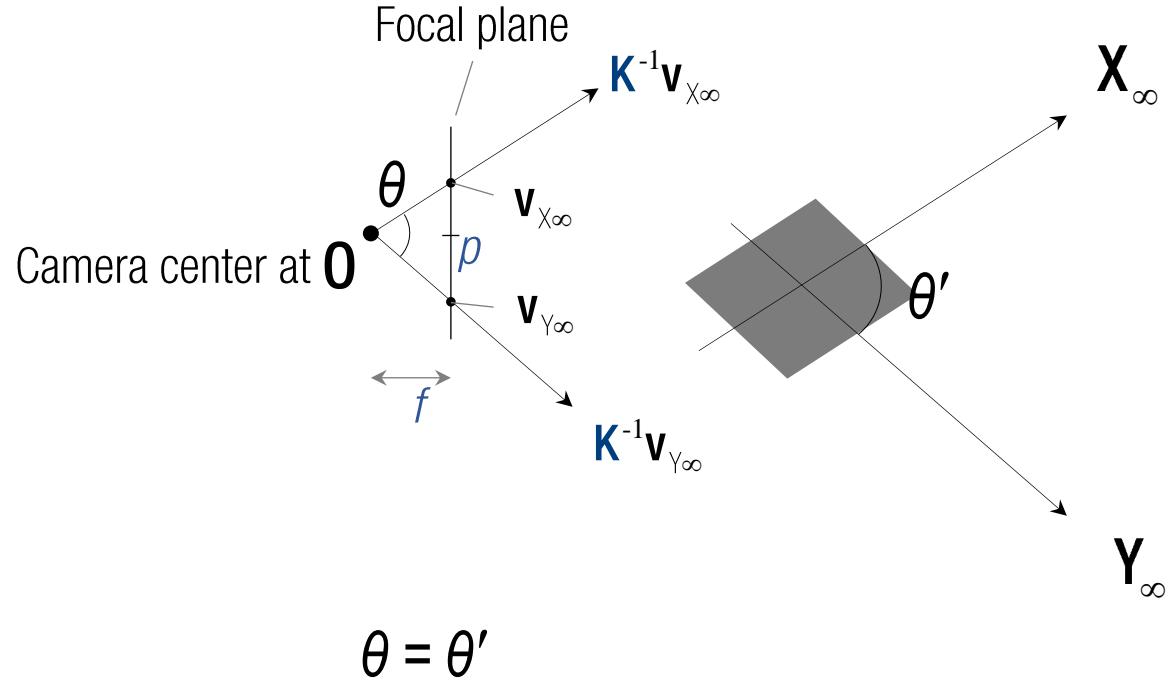
Geometric Interpretation with 1D Camera



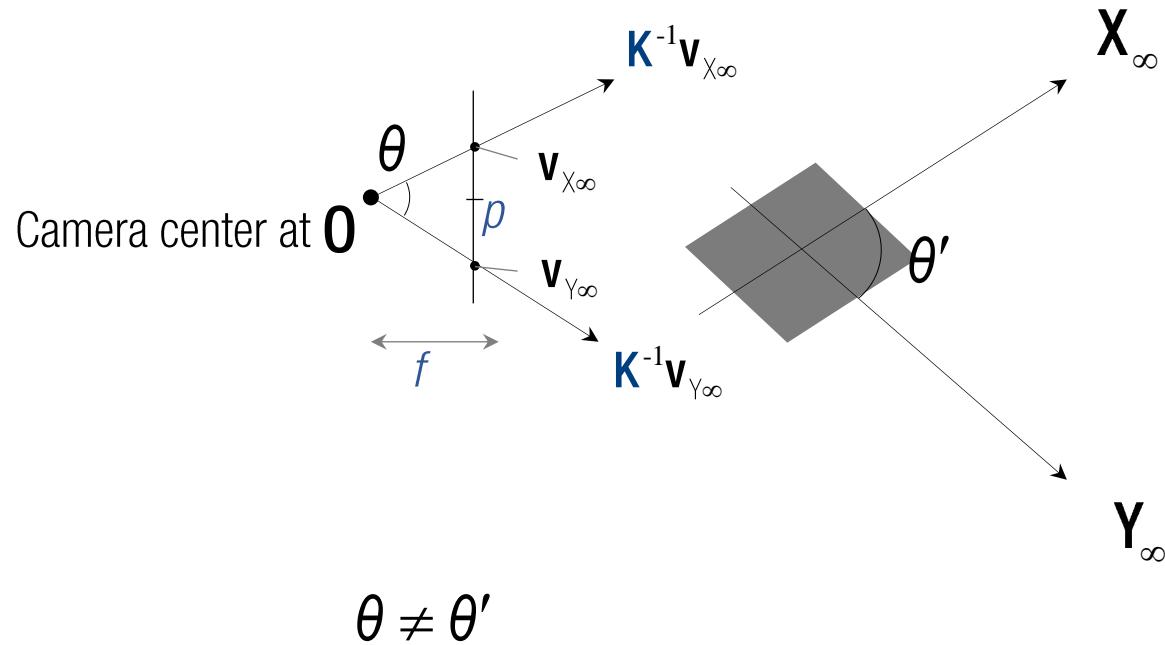
Geometric Interpretation with 1D Camera



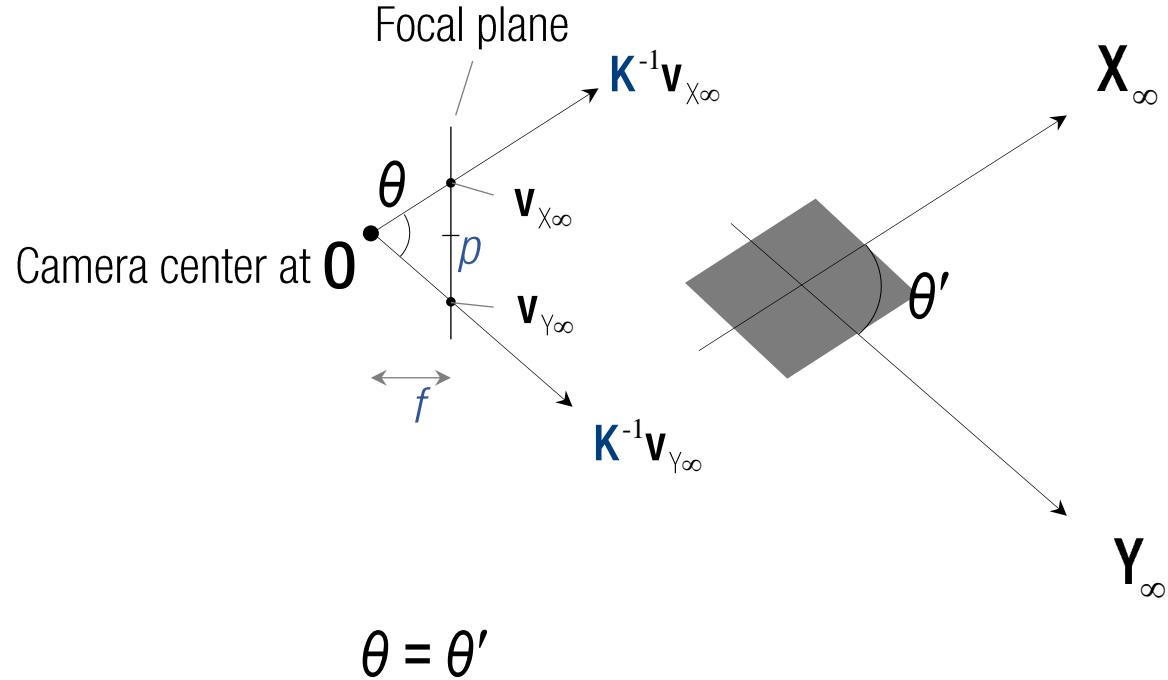
Geometric Interpretation with 1D Camera



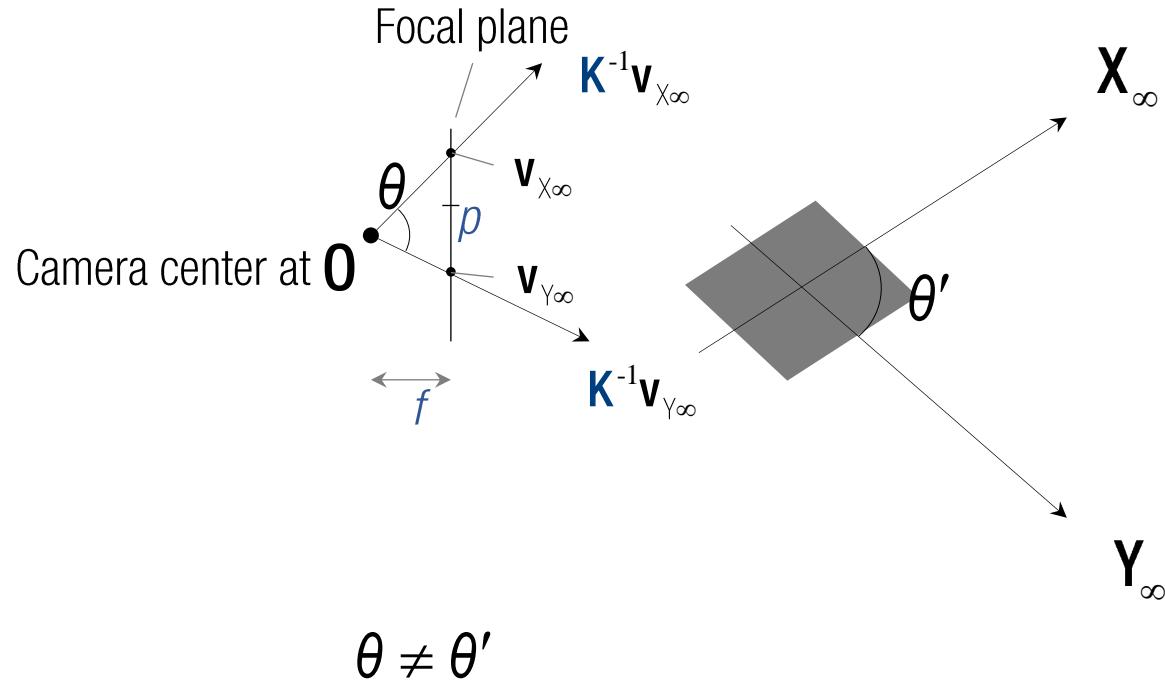
Geometric Interpretation with 1D Camera



Geometric Interpretation with 1D Camera

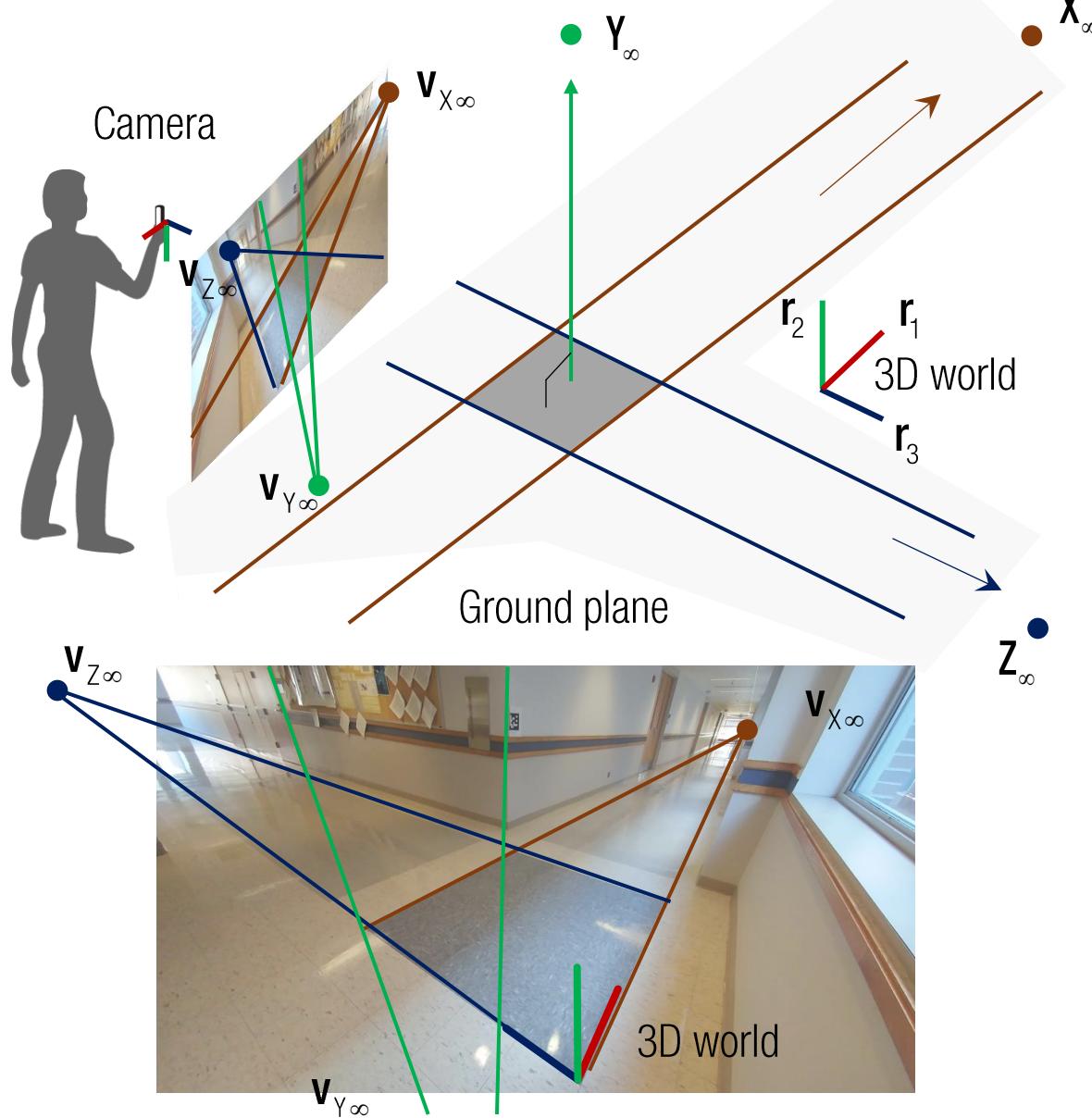


Geometric Interpretation with 1D Camera



Given two vanishing points, the focal length and principal point are uniquely defined.
For the 2D camera case, another vanishing point is needed to uniquely define f , p_x , and p_y .

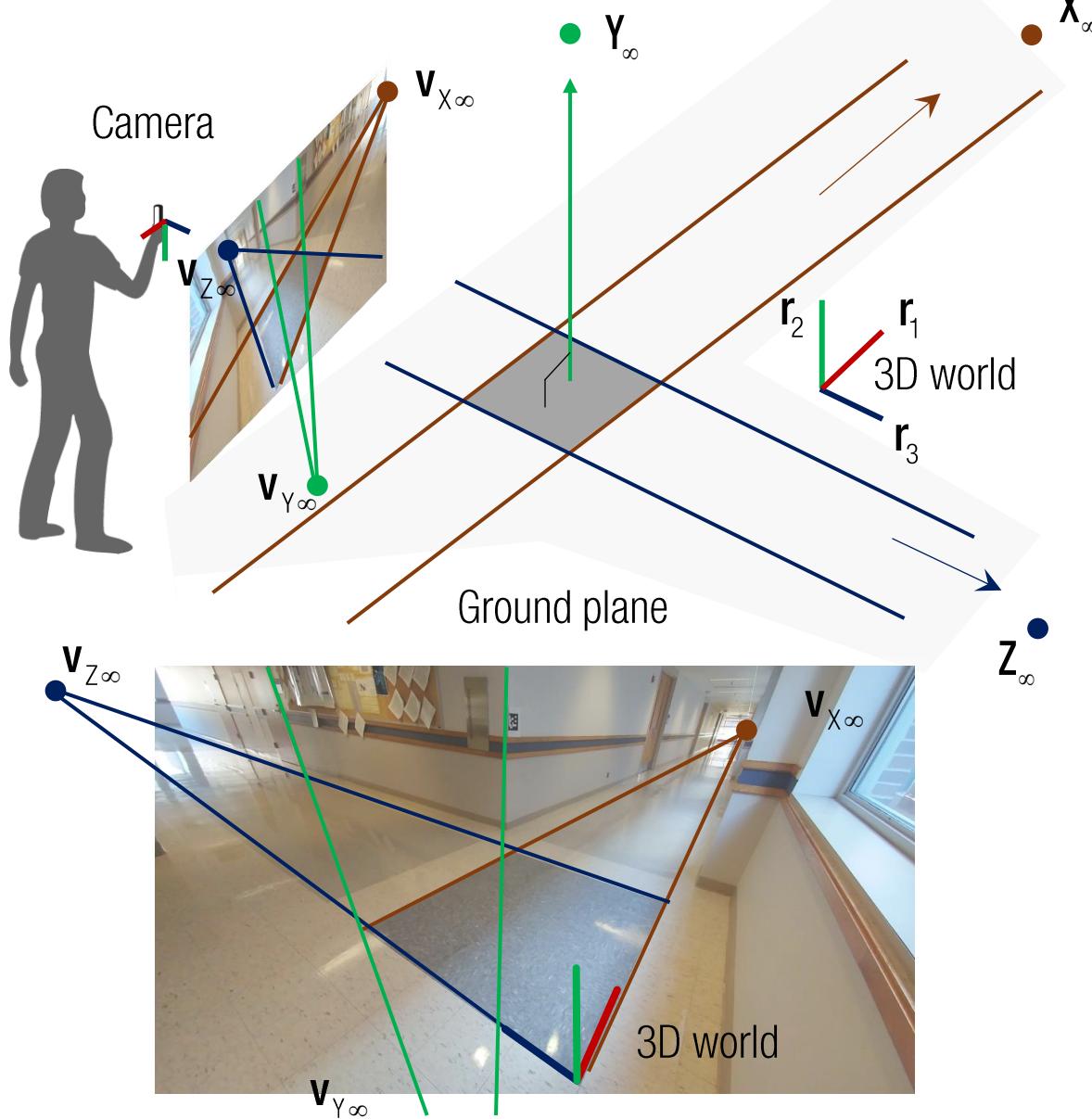
Camera Calibration using Vanishing Points



$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

Camera Calibration using Vanishing Points

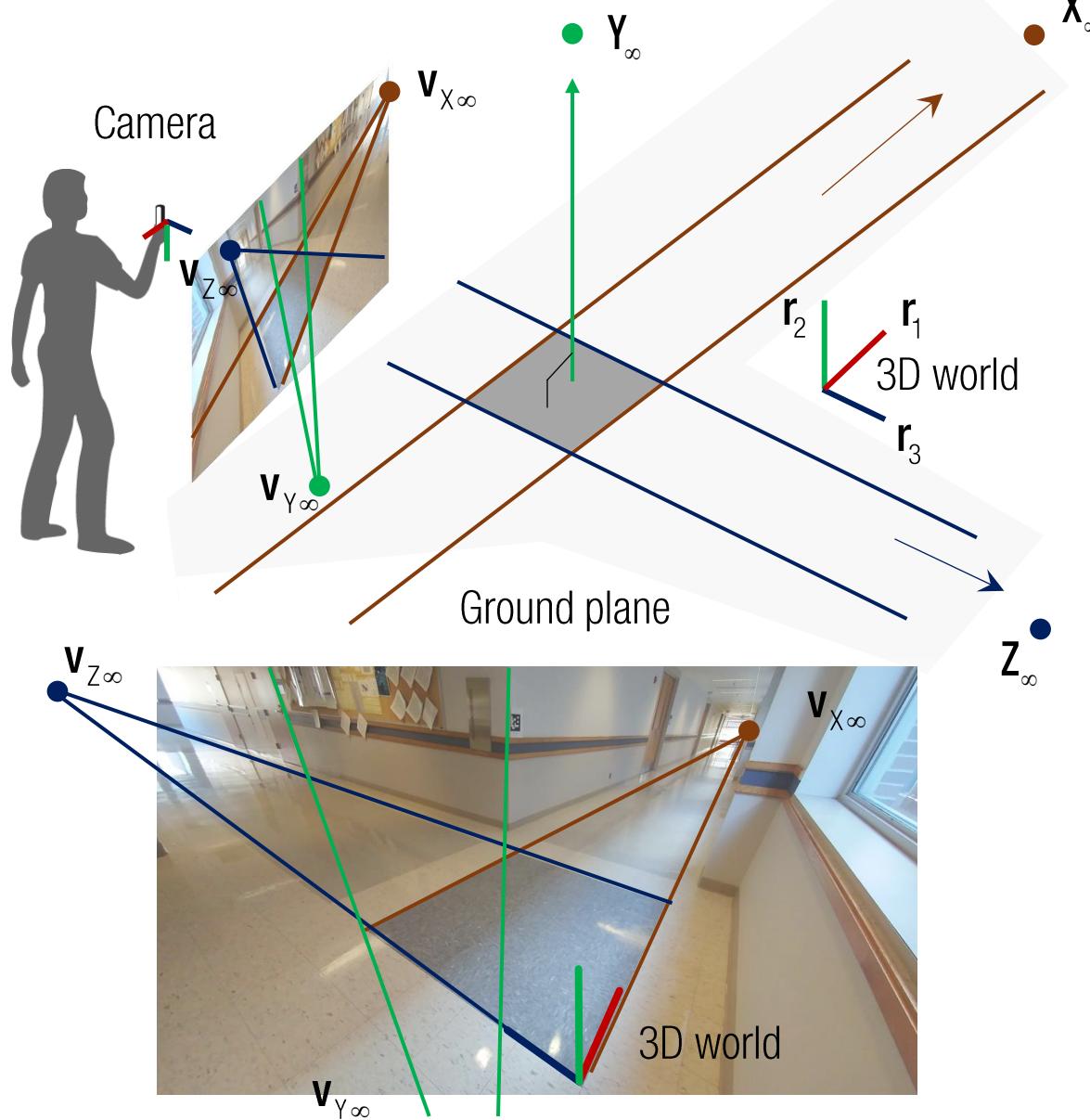


$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^\top (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^\top \mathbf{K}^{-\top} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

Camera Calibration using Vanishing Points



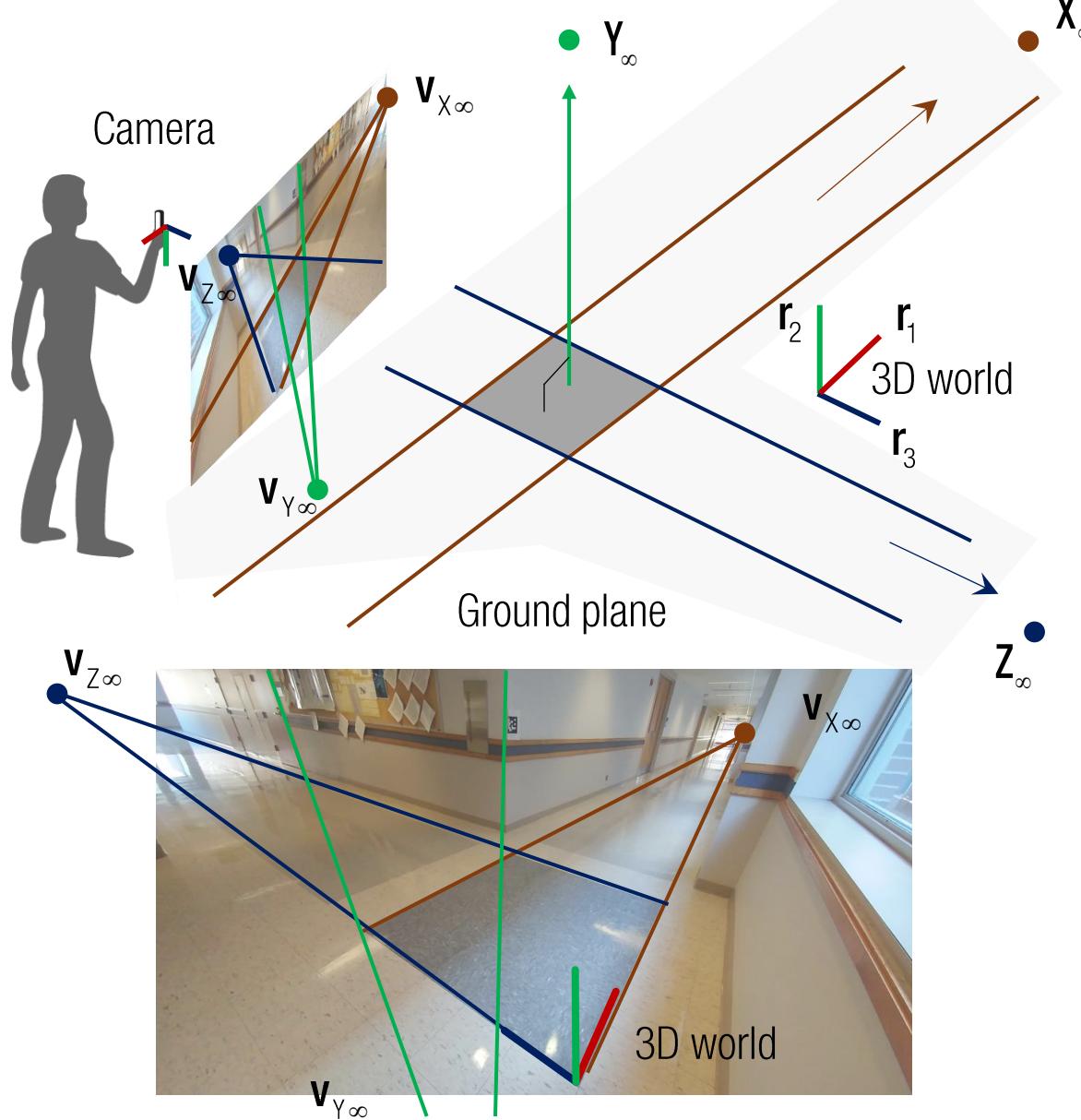
$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^\top (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^\top \mathbf{K}^{-\top} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

$$\mathbf{K}^{-\top} \mathbf{K}^{-1} = \begin{bmatrix} 1/f & & \\ & 1/f & \\ -p_x/f & -p_y/f & 1 \end{bmatrix} \begin{bmatrix} 1/f & -p_x/f \\ 1/f & -p_y/f \\ & 1 \end{bmatrix}$$

Camera Calibration using Vanishing Points



$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

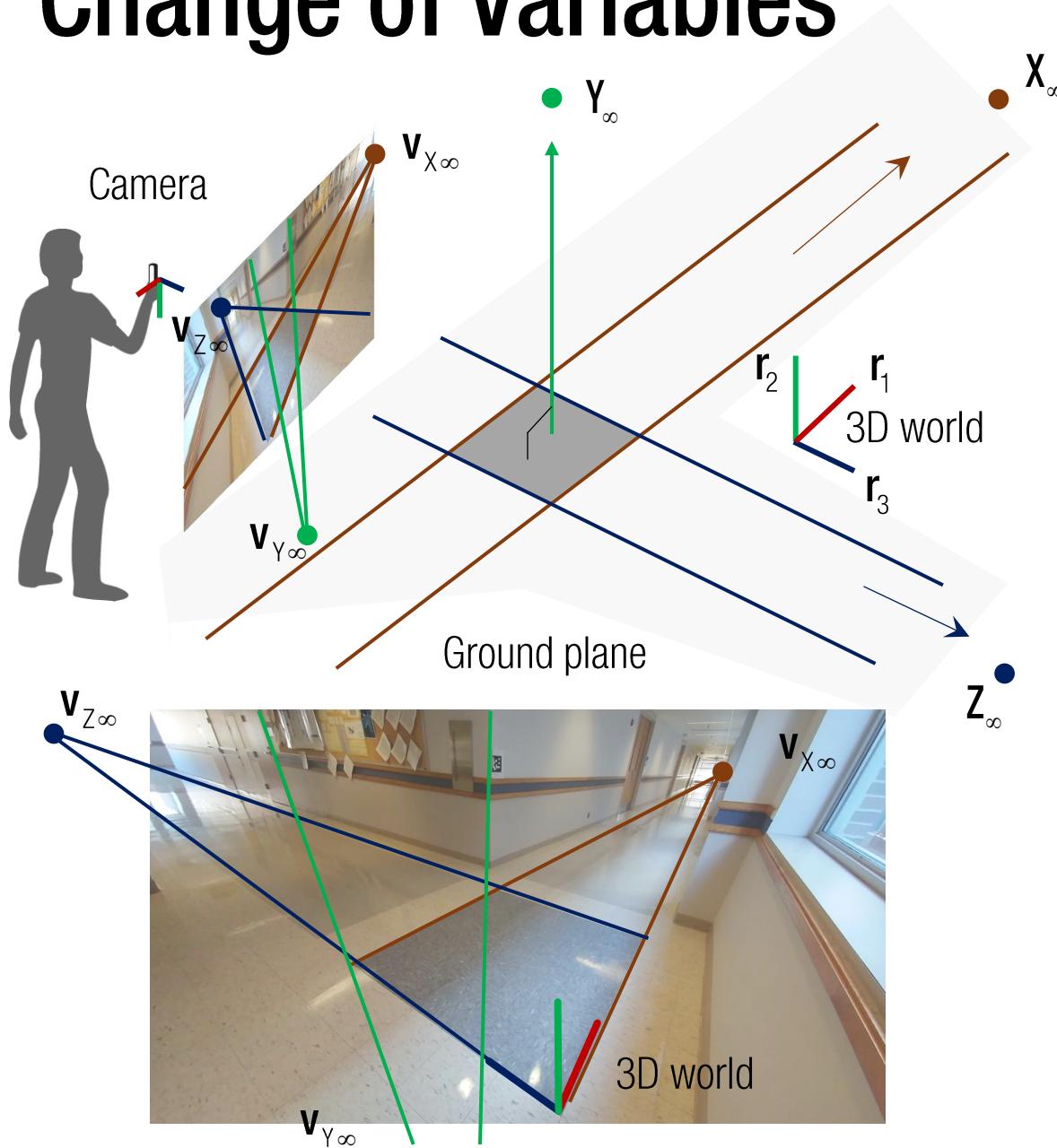
: 3 unknowns and 3 equations

$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^\top (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^\top \mathbf{K}^{-\top} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

$$\mathbf{K}^{-\top} \mathbf{K}^{-1} = \begin{bmatrix} 1/f & & \\ & 1/f & \\ -p_x/f & -p_y/f & 1 \end{bmatrix} \begin{bmatrix} 1/f & -p_x/f \\ 1/f & -p_y/f \\ & 1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{f^2} & -\frac{p_x}{f^2} \\ \frac{1}{f^2} & -\frac{p_y}{f^2} \\ -\frac{p_x}{f^2} & -\frac{p_y}{f^2} & \frac{p_x^2}{f^2} + \frac{p_y^2}{f^2} + 1 \end{bmatrix}$$

Change of Variables



$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

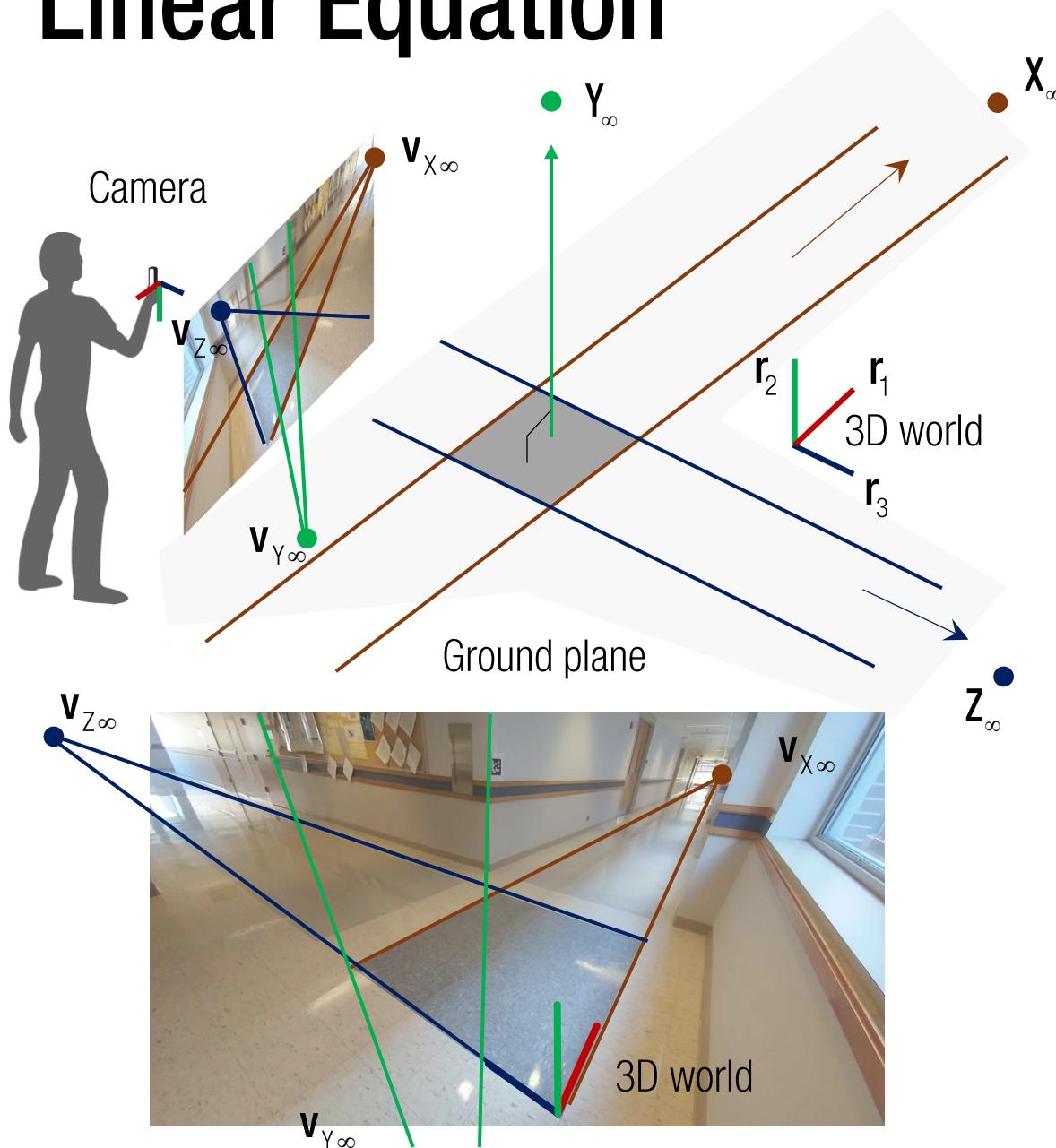
: 3 unknowns and 3 equations

$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^\top (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^\top \mathbf{K}^{-\top} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

$$\begin{aligned} \mathbf{K}^{-\top} \mathbf{K}^{-1} &= \begin{bmatrix} 1/f & & \\ & 1/f & \\ -p_x/f & -p_y/f & 1 \end{bmatrix} \begin{bmatrix} 1/f & -p_x/f \\ 1/f & -p_y/f \\ & 1 \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{f^2} & -\frac{p_x}{f^2} \\ \frac{1}{f^2} & -\frac{p_y}{f^2} \\ -\frac{p_x}{f^2} & -\frac{p_y}{f^2} \frac{p_x^2}{f^2} + \frac{p_y^2}{f^2} + 1 \end{bmatrix} = \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \end{aligned}$$

$$\text{where } b_1 = \frac{1}{f^2}, \quad b_2 = -\frac{p_x}{f^2}, \quad b_3 = -\frac{p_y}{f^2}, \quad b_4 = \frac{p_x^2}{f^2} + \frac{p_y^2}{f^2} + 1$$

Linear Equation



$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

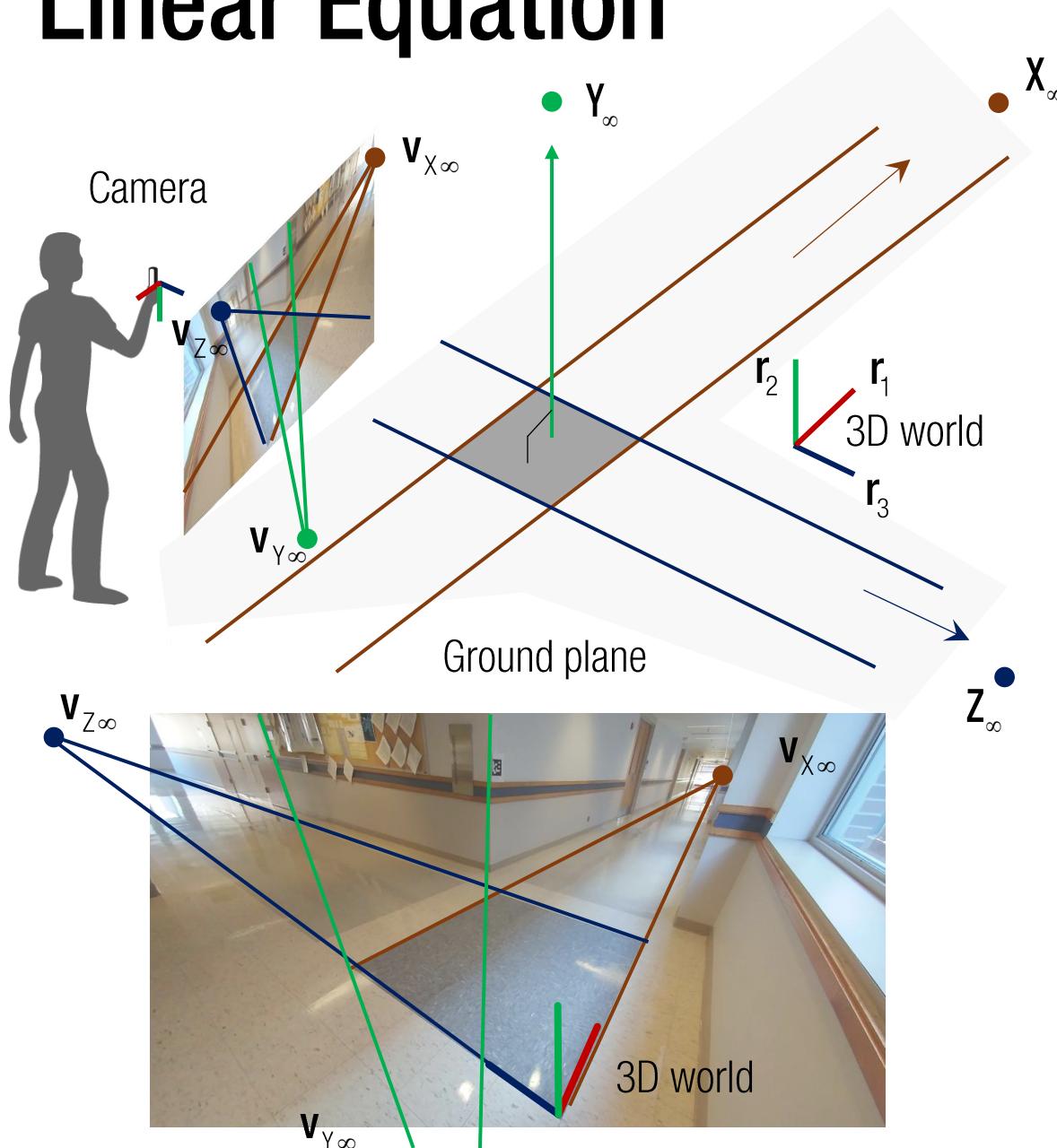
$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^\top (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^\top \mathbf{K}^{-\top} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

$$\rightarrow \mathbf{v}_i^\top \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \mathbf{v}_j = \begin{bmatrix} u_i \\ v_i \\ 1 \end{bmatrix}^\top \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_4 \end{bmatrix} \begin{bmatrix} u_j \\ v_j \\ 1 \end{bmatrix} = 0$$

Linear in b

$$\rightarrow \begin{bmatrix} u_i u_j + v_i v_j & u_i + u_j & v_i + v_j & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = 0$$

Linear Equation



$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^\top (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^\top \mathbf{K}^{-\top} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

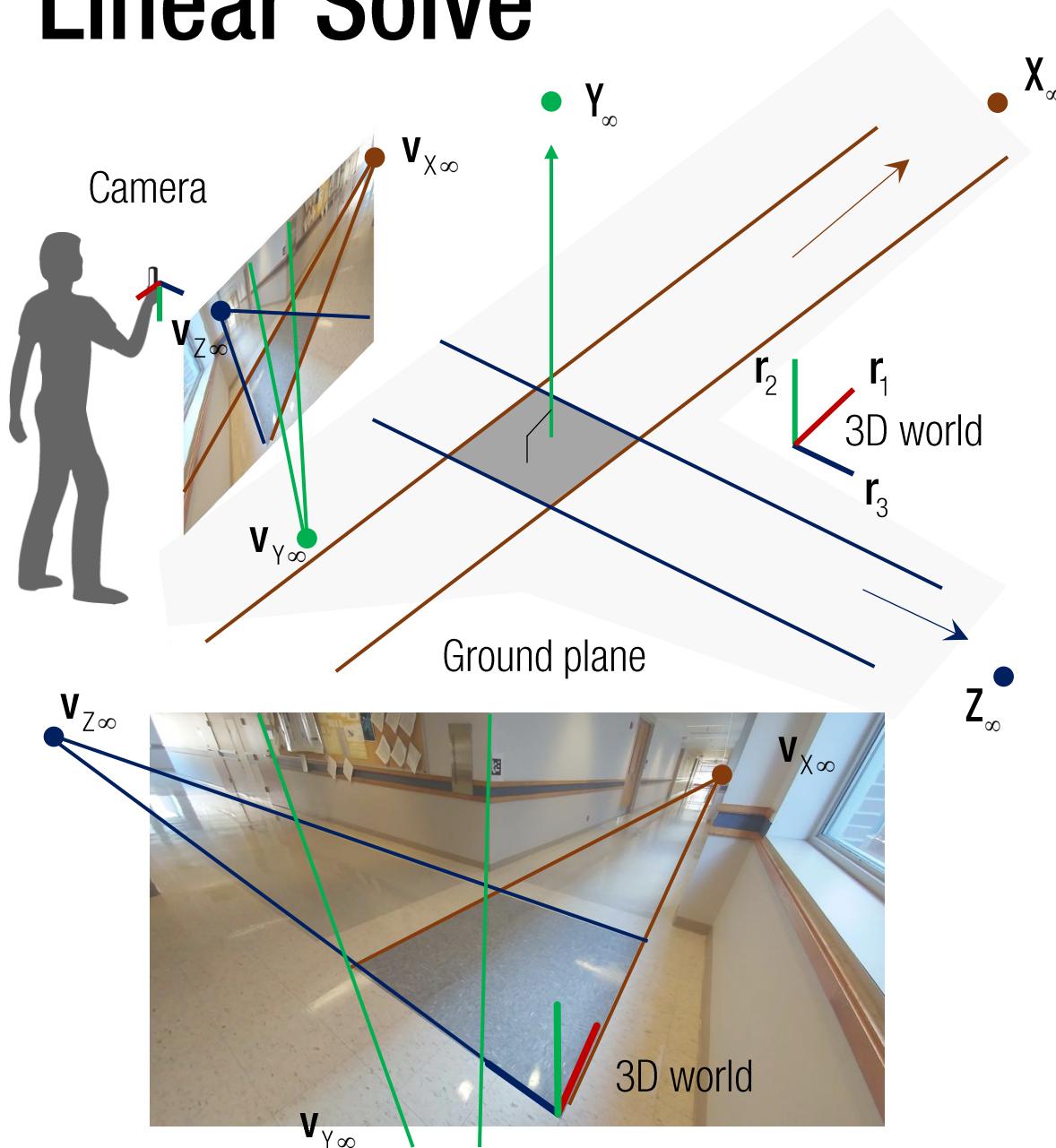
$$\rightarrow \mathbf{v}_i^\top \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \mathbf{v}_j = \begin{bmatrix} u_i \\ v_i \\ 1 \end{bmatrix}^\top \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_4 \end{bmatrix} \begin{bmatrix} u_j \\ v_j \\ 1 \end{bmatrix} = 0$$

Linear in b

$$\rightarrow \begin{bmatrix} u_1u_2 + v_1v_2 & u_1 + u_2 & v_1 + v_2 & 1 \\ u_3u_2 + v_3v_2 & u_3 + u_2 & v_3 + v_2 & 1 \\ u_1u_3 + v_1v_3 & u_1 + u_3 & v_1 + v_3 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = 0$$

3x4

Linear Solve



$$(\mathbf{K}^{-1}\mathbf{v}_{X\infty})^T (\mathbf{K}^{-1}\mathbf{v}_{Y\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y\infty})^T (\mathbf{K}^{-1}\mathbf{v}_{Z\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z\infty})^T (\mathbf{K}^{-1}\mathbf{v}_{X\infty}) = 0$$

: 3 unknowns and 3 equations

$$\rightarrow (\mathbf{K}^{-1}\mathbf{v}_i)^T (\mathbf{K}^{-1}\mathbf{v}_j) = \mathbf{v}_i^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{v}_j \quad i, j = X, Y, Z, \text{ and } i \neq j$$

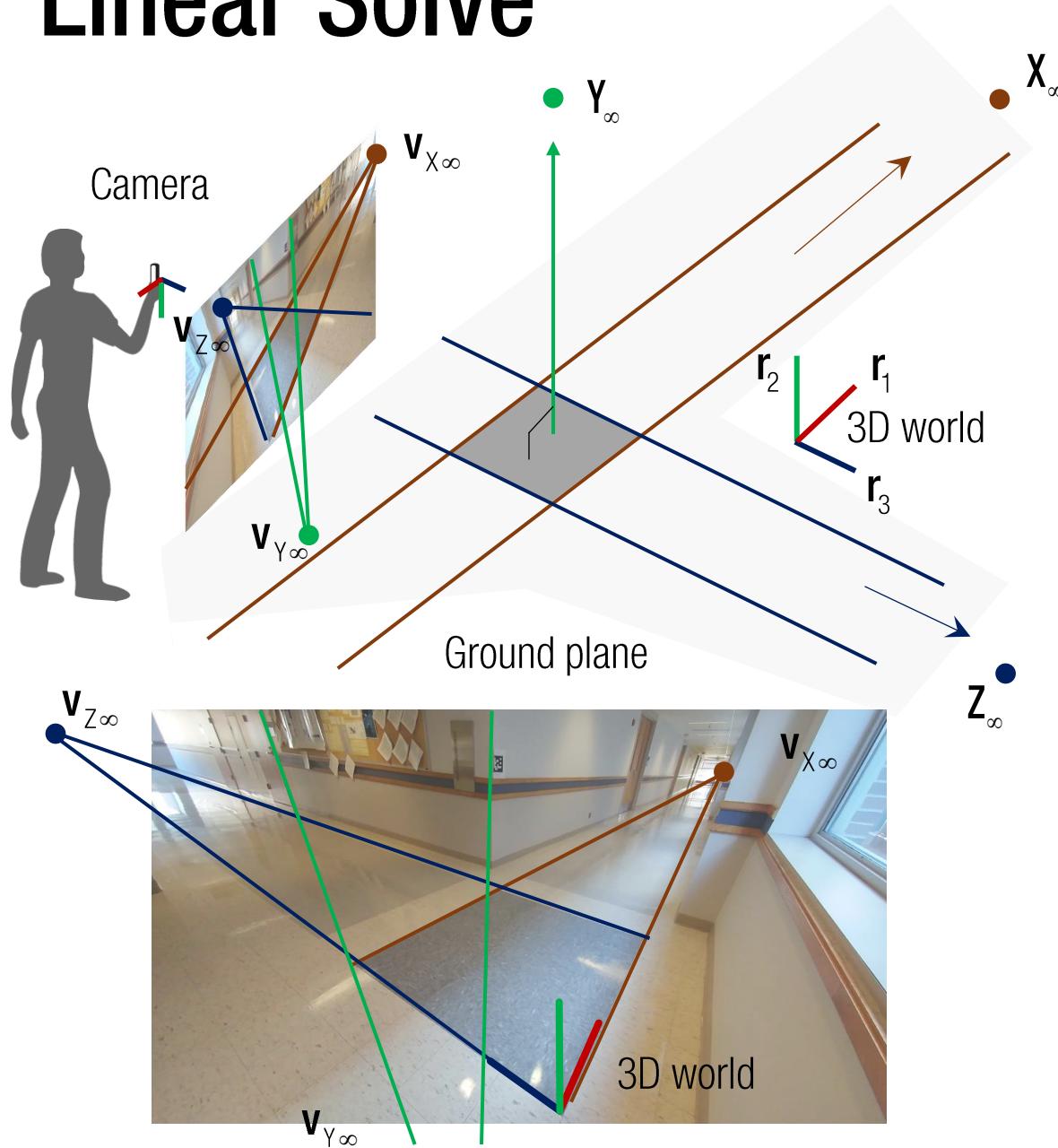
$$\rightarrow \mathbf{v}_i^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \mathbf{v}_j = \begin{bmatrix} u_i \\ v_i \\ 1 \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_4 \end{bmatrix} \begin{bmatrix} u_j \\ v_j \\ 1 \end{bmatrix} = 0$$

Linear in b

$$\rightarrow \begin{bmatrix} u_1u_2 + v_1v_2 & u_1 + u_2 & v_1 + v_2 & 1 \\ u_3u_2 + v_3v_2 & u_3 + u_2 & v_3 + v_2 & 1 \\ u_1u_3 + v_1v_3 & u_1 + u_3 & v_1 + v_3 & 1 \end{bmatrix} \mathbf{A} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = \mathbf{0}$$

3x4

Linear Solve



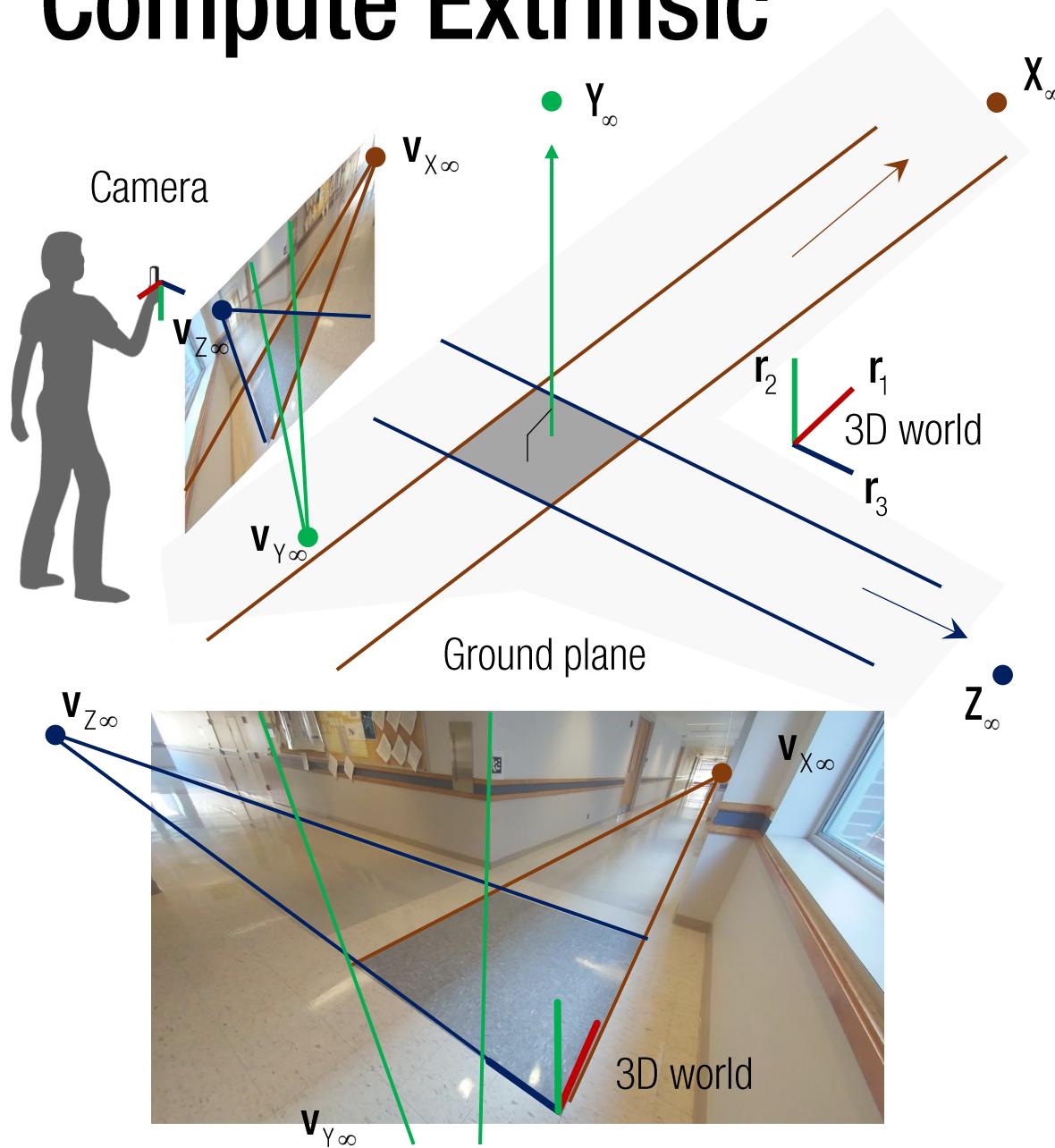
$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

$$\rightarrow \mathbf{x} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix}$$

$$\text{where } b_1 = \frac{1}{f^2}, \quad b_2 = -\frac{p_x}{f^2}, \quad b_3 = -\frac{p_y}{f^2}, \quad b_4 = \frac{p_x^2}{f^2} + \frac{p_y^2}{f^2} + 1$$

Compute Extrinsic



$$(\mathbf{K}^{-1}\mathbf{v}_{X_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Y_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty}) = (\mathbf{K}^{-1}\mathbf{v}_{Z_\infty})^\top (\mathbf{K}^{-1}\mathbf{v}_{X_\infty}) = 0$$

: 3 unknowns and 3 equations

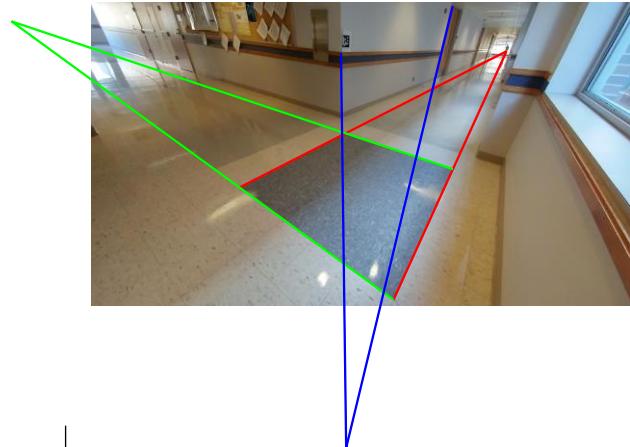
$$\rightarrow \mathbf{x} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix}$$

$$\text{where } b_1 = \frac{1}{f^2}, \quad b_2 = -\frac{p_x}{f^2}, \quad b_3 = -\frac{p_y}{f^2}, \quad b_4 = \frac{p_x^2}{f^2} + \frac{p_y^2}{f^2} + 1$$

$$\rightarrow p_x = -\frac{b_2}{b_1}, \quad p_y = -\frac{b_3}{b_1}, \quad f = \sqrt{\frac{b_4}{b_1} - (p_x^2 + p_y^2)}$$

Camera Calibration

```
function CameraCalibration  
  
m11 = [2145;2120;1];m12 = [2566;1191;1];  
m13 = [1804;935;1];m14 = [1050;1320;1];  
  
z11 = [1772; 364; 1];z12 = [1778; 823; 1];  
z21 = [2564; 31; 1];z22 = [2439; 551; 1];  
  
m21 = m11;m22 = m14;m23 = m12;m24 = m13;  
  
l11 = GetLineFromTwoPoints(m11,m12);  
l12 = GetLineFromTwoPoints(m13,m14);  
  
l21 = GetLineFromTwoPoints(m21,m22);  
l22 = GetLineFromTwoPoints(m23,m24);  
  
l31 = GetLineFromTwoPoints(z11,z12);  
l32 = GetLineFromTwoPoints(z21,z22);  
  
x = GetPointFromTwoLines(l11,l12);  
y = GetPointFromTwoLines(l21,l22);  
z = GetPointFromTwoLines(l31,l32);
```



$$\begin{aligned} A = & [x(1)*y(1)+x(2)*y(2) \quad x(1)+y(1) \quad x(2)+y(2) \quad 1; \\ & z(1)*y(1)+z(2)*y(2) \quad z(1)+y(1) \quad z(2)+y(2) \quad 1; \\ & x(1)*z(1)+x(2)*z(2) \quad x(1)+z(1) \quad x(2)+z(2) \quad 1]; \end{aligned}$$

$$\begin{aligned} [u \ d \ v] &= svd(A); \\ x &= v(:, end); \end{aligned}$$

$$\begin{aligned} px &= -x(2)/x(1); \\ py &= -x(3)/x(1); \\ f &= sqrt(x(4)/x(1)-px^2-py^2); \end{aligned}$$

$$K = \begin{bmatrix} f & 0 & px; \\ 0 & f & py; \\ 0 & 0 & 1 \end{bmatrix}$$

$$K =$$

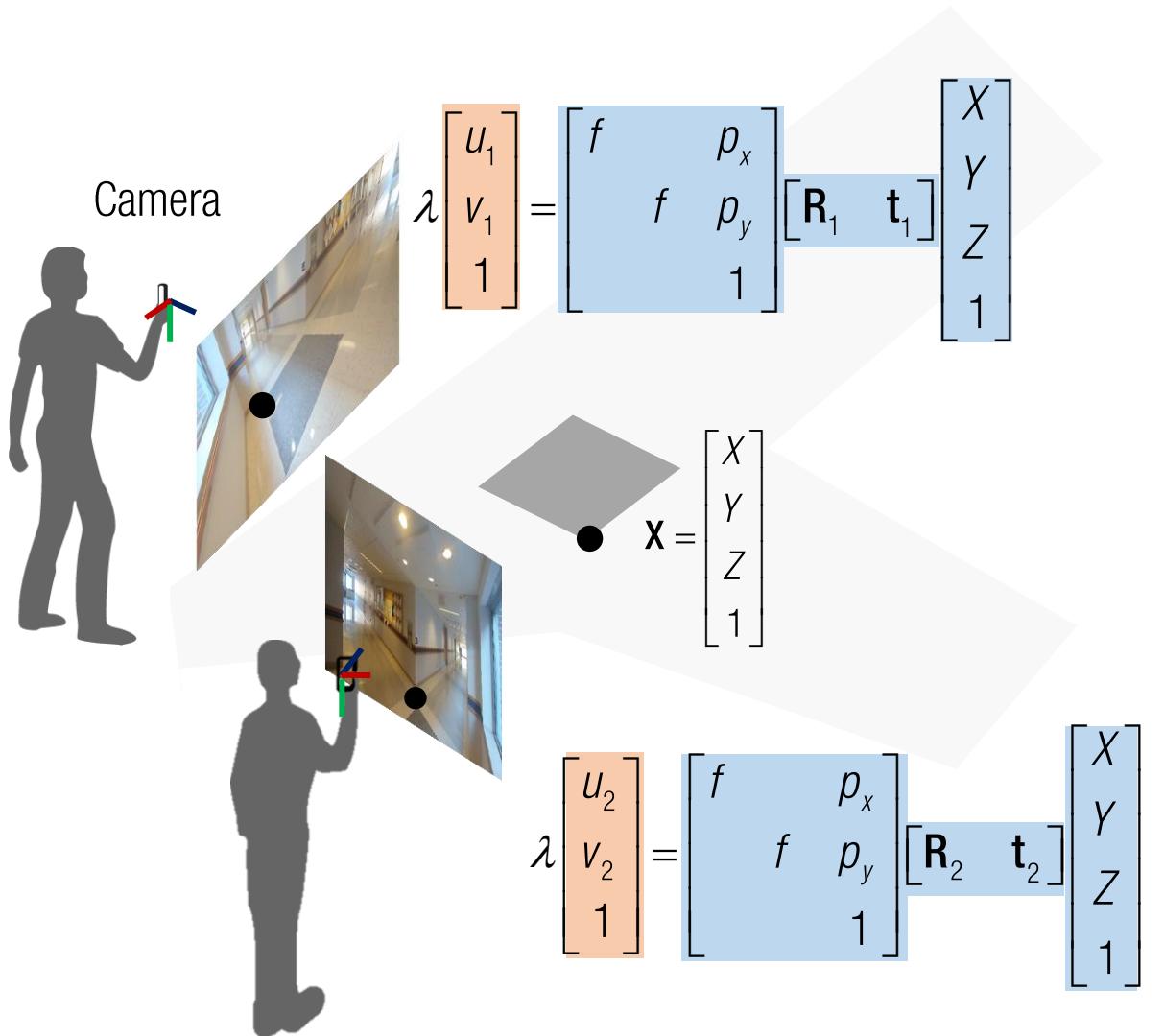
$$\begin{array}{ccc} 1317.2 & 0 & 1931.8 \\ 0 & 1317.2 & 1146.1 \\ 0 & 0 & 1 \end{array}$$

$$\begin{aligned} f &= 1500 \\ px &= \text{size(im,2)}/2 = 1920 \\ py &= \text{size(im,1)}/2 = 1080 \end{aligned}$$

Linear solve
using SVD

Previous manual estimate

Robust Camera Calibration

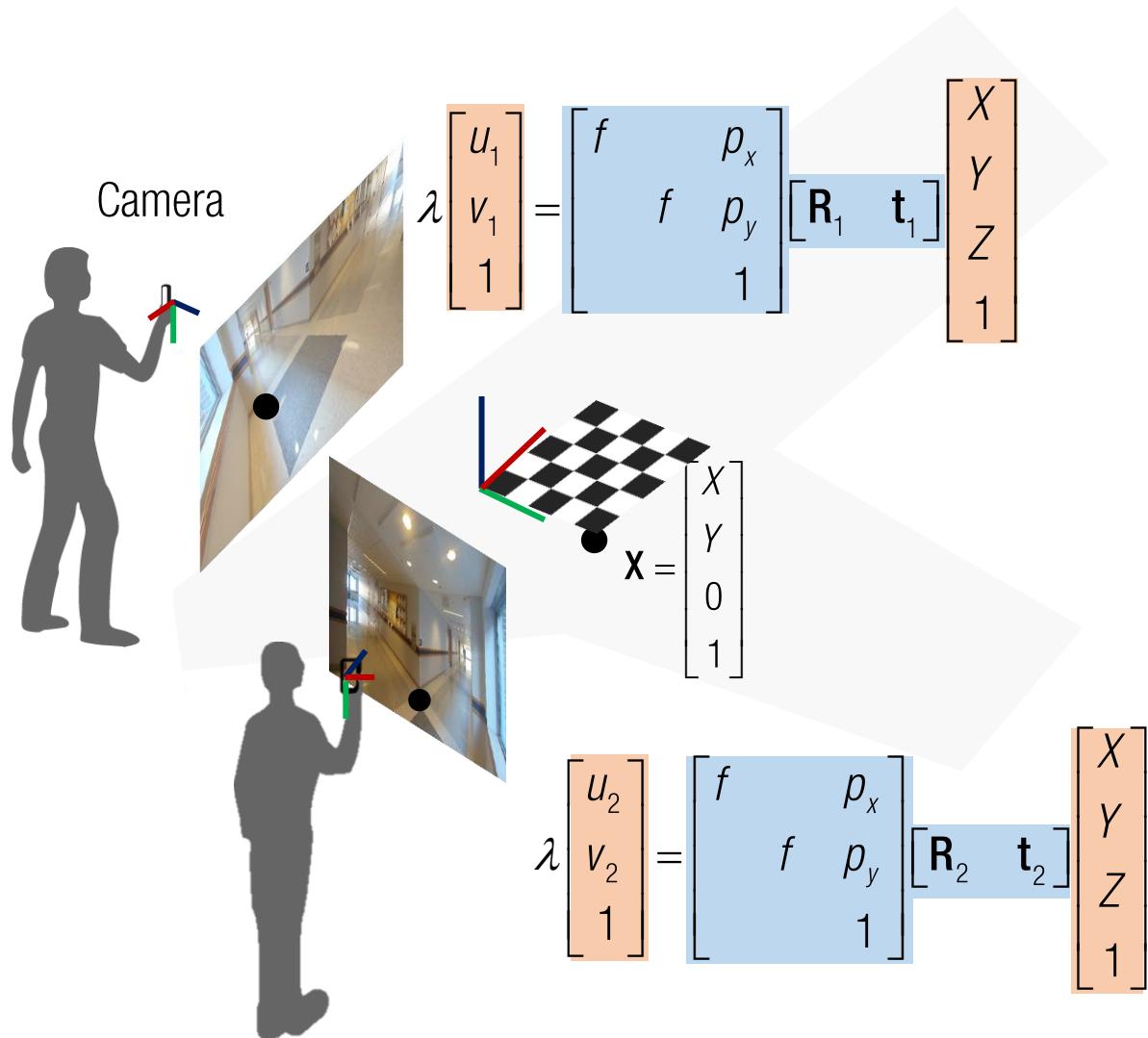


of unknowns: $3(\mathbf{K}) + 6n(\mathbf{R} \text{ and } \mathbf{t}) + 3(\mathbf{X})$
 n : the number of images

What if we know 3D points common to all images?

Knowns
Unknowns

Insight: Known Common 3D Points in a Plane



of unknowns: 3 (\mathbf{K}) + 6n (\mathbf{R} and \mathbf{t})

n : the number of images

of equations: $2nm$ (\mathbf{X})

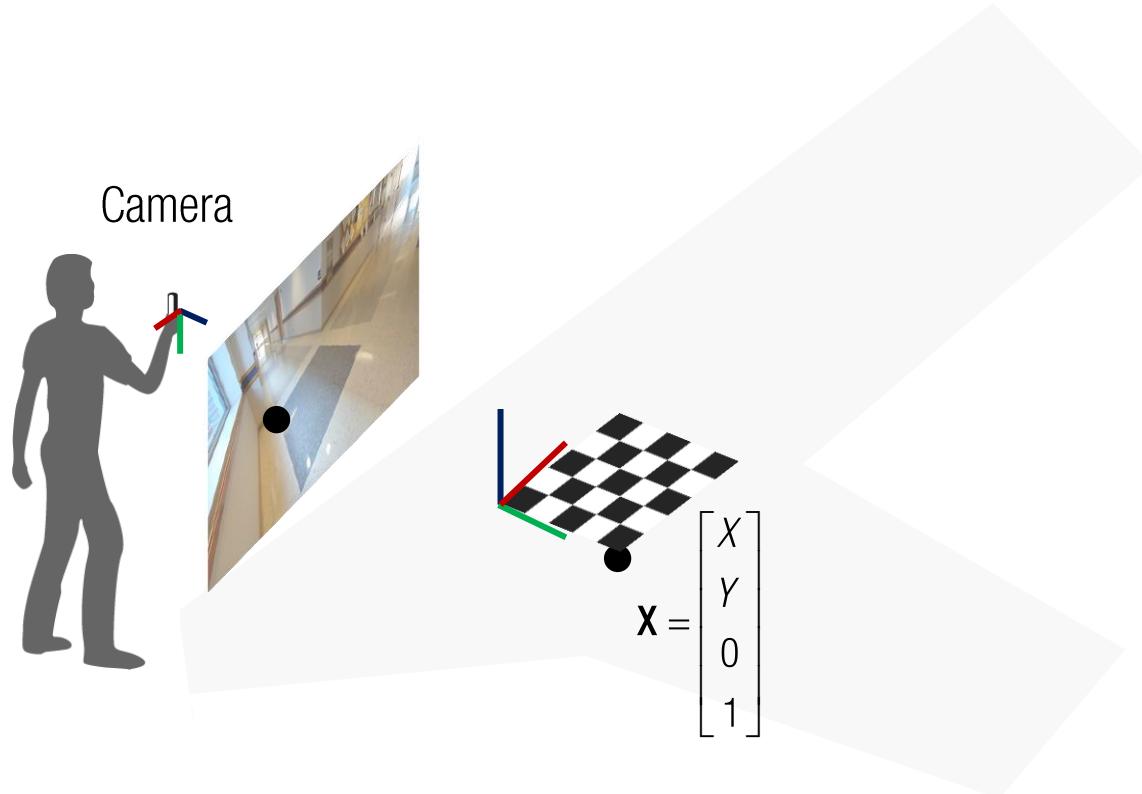
m : the number of known 3D points

We can solve for $\mathbf{K}, \mathbf{R}, \mathbf{t}$ if $3 + 6n < 2nm$

Knowns

Unknowns

Homography Mapping



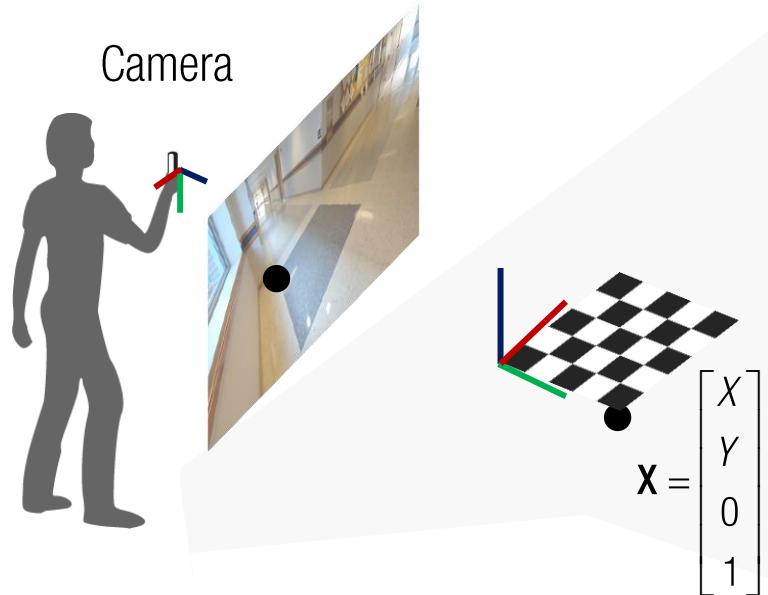
Points in 2D plane are mapped to an image with homography:

$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} r_1 & r_2 & r_3 & t \end{bmatrix} \begin{bmatrix} X \\ Y \\ 0 \\ 1 \end{bmatrix}$$

: Knowns

: Unknowns

Homography Mapping



Points in 2D plane are mapped to an image with homography:

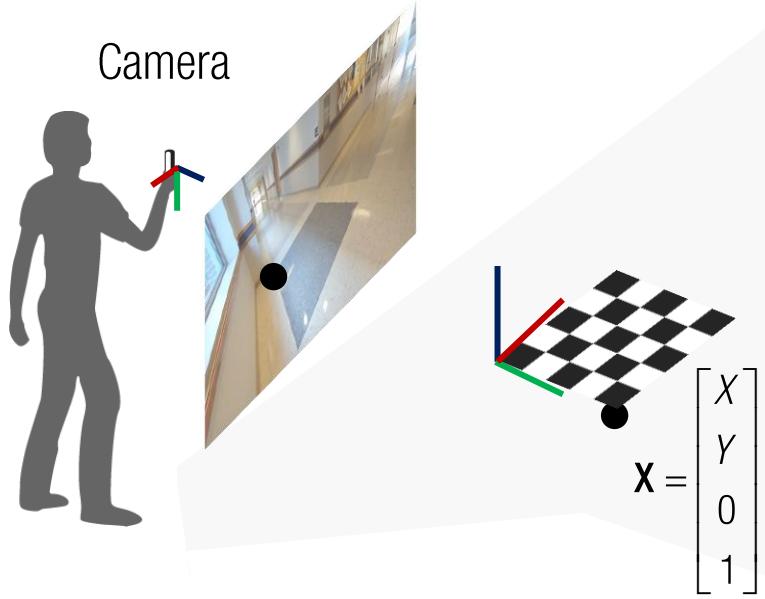
$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} r_1 & r_2 & r_3 & t \end{bmatrix} \begin{bmatrix} X \\ Y \\ 0 \\ 1 \end{bmatrix}$$
$$= \begin{bmatrix} f & p_x \\ f & p_y \\ 1 & 1 \end{bmatrix} \begin{bmatrix} r_1 & r_2 & t \end{bmatrix} \begin{bmatrix} X \\ Y \\ 1 \end{bmatrix} = \underbrace{\begin{bmatrix} \mathbf{H} & \\ & 3 \times 3 \end{bmatrix}}_{\mathbf{K} \mathbf{Q}} \begin{bmatrix} X \\ Y \\ 1 \end{bmatrix}$$

: Knowns

: Unknowns

Homography can be directly computed by 2D-2D mapping and then, \mathbf{H} can be factorized to $\mathbf{K} \mathbf{Q}$.

Homography Factorization



Homography factorization:

$$\mathbf{H} = \mathbf{KQ} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \begin{bmatrix} \mathbf{r}_1 & \mathbf{r}_2 & \mathbf{t} \end{bmatrix}$$

Orthogonality of rotation matrix property:

$$\mathbf{r}_1^T \mathbf{r}_2 = 0 \quad \| \mathbf{r}_1 \| = 1 \quad \| \mathbf{r}_2 \| = 1$$

$$\text{where } \mathbf{r}_1 = \mathbf{K}^{-1} \mathbf{h}_1 \quad \mathbf{r}_2 = \mathbf{K}^{-1} \mathbf{h}_2 \quad \mathbf{r}_3 = \mathbf{K}^{-1} \mathbf{h}_3$$

$$\mathbf{H} = [\mathbf{h}_1 \quad \mathbf{h}_2 \quad \mathbf{h}_3]$$

: Knowns

: Unknowns

Homography Factorization

Orthogonality of rotation matrix property:

$$\mathbf{r}_1^T \mathbf{r}_2 = 0 \quad \|\mathbf{r}_1\| = 1 \quad \|\mathbf{r}_2\| = 1$$

$$\text{where } \mathbf{r}_1 = \lambda \mathbf{K}^{-1} \mathbf{h}_1 \quad \mathbf{r}_2 = \lambda \mathbf{K}^{-1} \mathbf{h}_2 \quad \mathbf{r}_3 = \lambda \mathbf{K}^{-1} \mathbf{h}_3$$

$$\mathbf{H} = [\mathbf{h}_1 \quad \mathbf{h}_2 \quad \mathbf{h}_3]$$

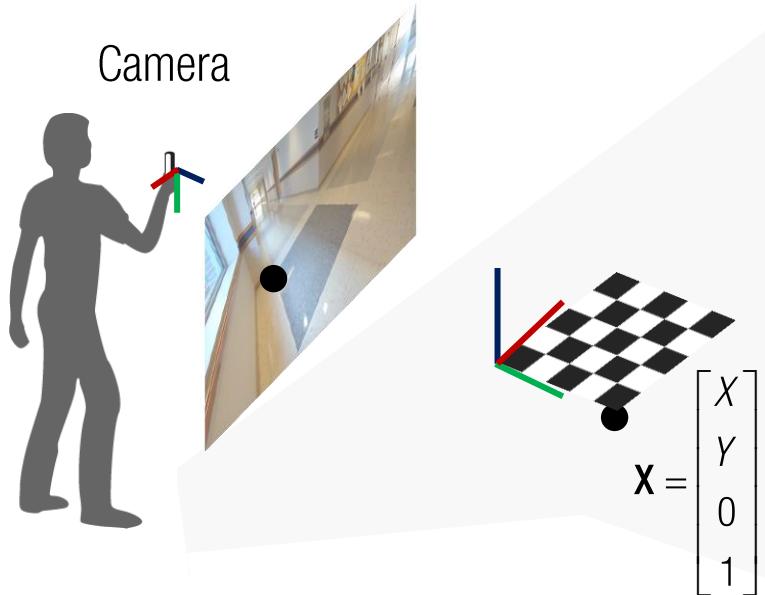
$$\rightarrow (\mathbf{K}^{-1} \mathbf{h}_1)^T (\mathbf{K}^{-1} \mathbf{h}_2) = \mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2 = 0 \quad (1)$$

$$\|\mathbf{K}^{-1} \mathbf{h}_1\| = \|\mathbf{K}^{-1} \mathbf{h}_2\| \quad \text{or,} \quad \mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_1 = \mathbf{h}_2^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2 \quad (2)$$

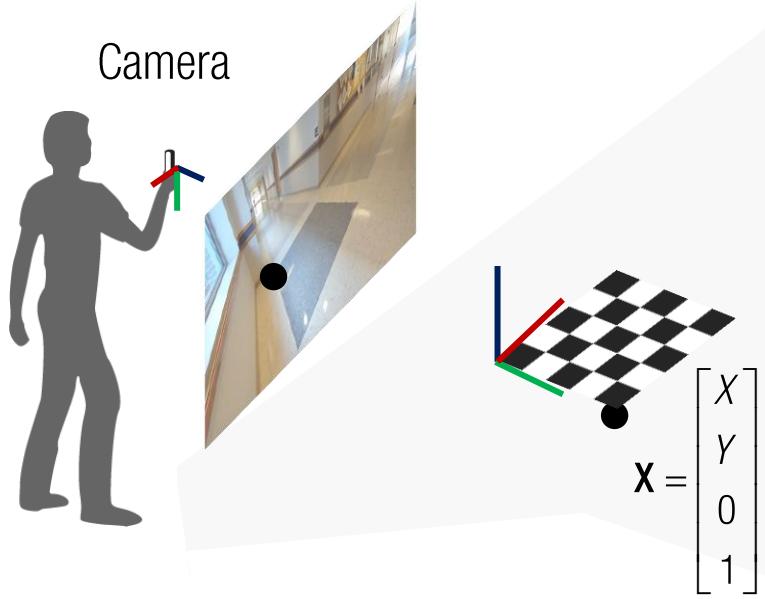
$$\mathbf{K}^{-T} \mathbf{K}^{-1} = \begin{bmatrix} 1/f & & \\ & 1/f & \\ -p_x/f & -p_y/f & 1 \end{bmatrix} \begin{bmatrix} 1/f & -p_x/f \\ 1/f & -p_y/f \\ 1 \end{bmatrix} = \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \underbrace{\begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_4 \end{bmatrix}}_{\mathbf{B}}$$

$$\text{where } b_1 = \frac{1}{f^2}, \quad b_2 = -\frac{p_x}{f^2}, \quad b_3 = -\frac{p_y}{f^2}, \quad b_4 = \frac{p_x^2}{f^2} + \frac{p_y^2}{f^2} + 1$$

\mathbf{B} is again linear in Eq (1) and (2).



Linear Solve



$$\mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2 = \begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix} = 0$$

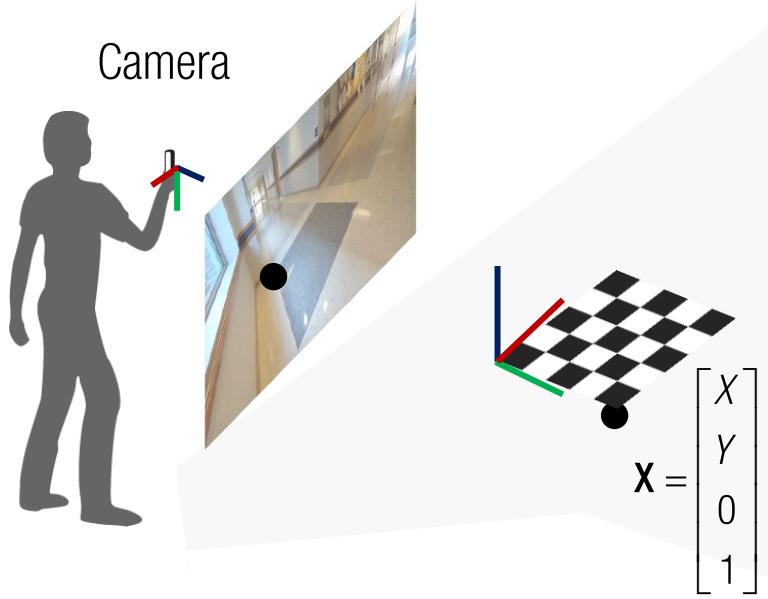
$$\mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_1 = \mathbf{h}_2^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2$$

$$\begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix} = \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix}$$

$$\begin{bmatrix} h_{11}h_{12} + h_{21}h_{22} & h_{11} + h_{12} & h_{21} + h_{22} & 1 \\ h_{11}^2 - h_{12}^2 + h_{21}^2 - h_{22}^2 & 2(h_{11} - h_{12}) & 2(h_{21} - h_{22}) & 0 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = \mathbf{0}$$

2x4

Linear Solve



$$\mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2 = \begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix} = 0$$

$$\mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_1 = \mathbf{h}_2^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2$$

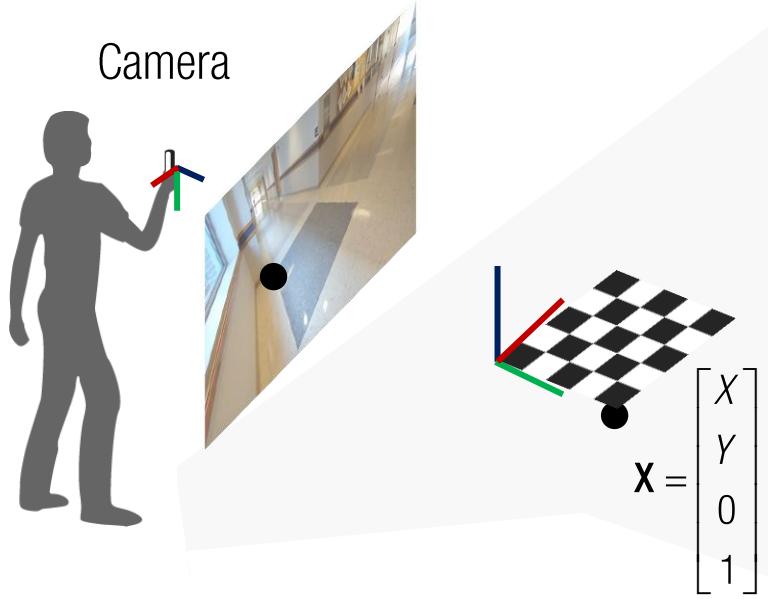
$$\begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix} = \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix}$$

$$\begin{bmatrix} h_{11}h_{12} + h_{21}h_{22} & h_{11} + h_{12} & h_{21} + h_{22} & 1 \\ h_{11}^2 - h_{12}^2 + h_{21}^2 - h_{22}^2 & 2(h_{11}h_{12}) & 2(h_{21} - h_{22}) & 0 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = \mathbf{0}$$

2x4

Each image produces 2 equations and therefore, \mathbf{x} can be computed with minimum 2 images.

Linear Solve



$$\mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2 = \begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix} = 0$$

$$\mathbf{h}_1^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_1 = \mathbf{h}_2^T \mathbf{K}^{-T} \mathbf{K}^{-1} \mathbf{h}_2$$

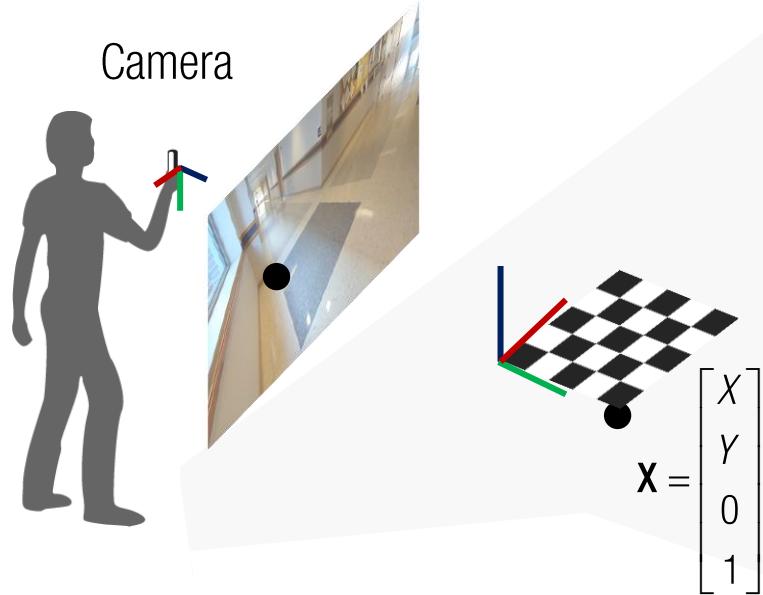
$$\begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{11} \\ h_{21} \\ h_{31} \end{bmatrix} = \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix}^T \begin{bmatrix} b_1 & b_2 \\ b_1 & b_3 \\ b_2 & b_3 \end{bmatrix} \begin{bmatrix} h_{12} \\ h_{22} \\ h_{32} \end{bmatrix}$$

$$\begin{bmatrix} h_{11}h_{12} + h_{21}h_{22} & h_{11} + h_{12} & h_{21} + h_{22} & 1 \\ h_{11}^2 - h_{12}^2 + h_{21}^2 - h_{22}^2 & 2(h_{11}h_{12}) & 2(h_{21} - h_{22}) & 0 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = \mathbf{0}$$

2x4

$$p_x = -\frac{b_2}{b_1}, \quad p_y = -\frac{b_3}{b_1}, \quad f = \sqrt{\frac{b_4}{b_1} - (p_x^2 + p_y^2)}$$

Extrinsic Parameter



Homography factorization:

$$\mathbf{H} = \mathbf{KQ} = \begin{bmatrix} f & p_x \\ f & p_y \\ 1 \end{bmatrix} \begin{bmatrix} \mathbf{r}_1 & \mathbf{r}_2 & \mathbf{t} \end{bmatrix}$$

$$\mathbf{r}_1 = \frac{\mathbf{K}^{-1}\mathbf{h}_1}{\|\mathbf{K}^{-1}\mathbf{h}_1\|}, \quad \mathbf{r}_2 = \frac{\mathbf{K}^{-1}\mathbf{h}_2}{\|\mathbf{K}^{-1}\mathbf{h}_1\|}, \quad \mathbf{t} = \frac{\mathbf{K}^{-1}\mathbf{h}_3}{\|\mathbf{K}^{-1}\mathbf{h}_1\|}, \quad \mathbf{r}_3 = \mathbf{r}_1 \times \mathbf{r}_2$$

Divided by constant factor

: Knowns
: Unknowns

MATLAB Calibration Toolbox Demo