Direct Least Squares Fitting of Ellipses

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Abstract

This work presents a new efficient method for fitting ellipses to scattered data. Previous algorithms either fitted general conics or were computationally expensive. By minimizing the algebraic distance subject to the constraint $4ac - b^2 = 1$ the new method incorporates the ellipticity constraint into the normalization factor. The new method combines several advantages: (i) It is ellipse-specific so that even bad data will always return an ellipse; (ii) It can be solved naturally by a generalized eigensystem and (iii) it is extremely robust, efficient and easy to implement. We compare the proposed method to other approaches and show its robustness on several examples in which other non-ellipse-specific approaches would fail or require computationally expensive iterative refinements. Source code for the algorithm is supplied and a demonstration is available on http://www.dai.ed.ac.uk/groups/mvu/ellipse-demo.html

1 Introduction

The fitting of primitive models to image data is a basic task in pattern recognition and computer vision, allowing reduction and simplification of the data to the benefit of higher level processing stages. One of the most commonly used models is the ellipse which, being the perspective projection of the circle, is of great importance for many industrial applications. Despite its importance, however, there has been until now no computationally efficient ellipse-specific fitting algorithm [13, 4].

In this paper we introduce a new method of fitting ellipses, rather than general conics, to segmented data. As we shall see in the next section, current methods are either computationally expensive Hough transform-based approaches, or perform ellipse fitting by least-squares fitting to a general conic and rejecting non-elliptical fits. These latter methods are cheap and perform well if the data belong to a precisely elliptical arc with little occlusion but suffer from the major shortcoming that under less ideal conditions — non-strictly elliptical data, moderate occlusion or noise — they often yield unbounded fits to hyperbolae. In a situation where ellipses are specifically desired, such fits must be rejected as useless. A number of iterative refinement procedures [15, 7, 10] alleviate this problem, but do not eliminate it. In addition, these techniques often increase the computational burden unacceptably.

This paper introduces a new fitting method that combines the following advantages:

- *Ellipse-specificity*, providing useful results under all noise and occlusion conditions.
- *Invariance* to Euclidean transformation of the data.
- High robustness to noise.
- High computational efficiency.

After a description of previous algebraic fitting methods, in Section 3 we describe the method and provide a theoretical analysis of the uniqueness of the elliptical solution. Section 4 contains experimental results, notably to highlight noise resilience, invariance properties and behaviour for non-elliptical data. We conclude by presenting some possible extensions.

2 Previous Methods and their Limitations

The literature on ellipse fitting divides into two general techniques: clustering and least-squares fitting.

Clustering methods are based on mapping sets of points to the parameter space, such as the Hough transform [9, 18] and accumulation methods [12]. These Hough-like techniques have some great advantages, notably high robustness to occlusion and no requirement

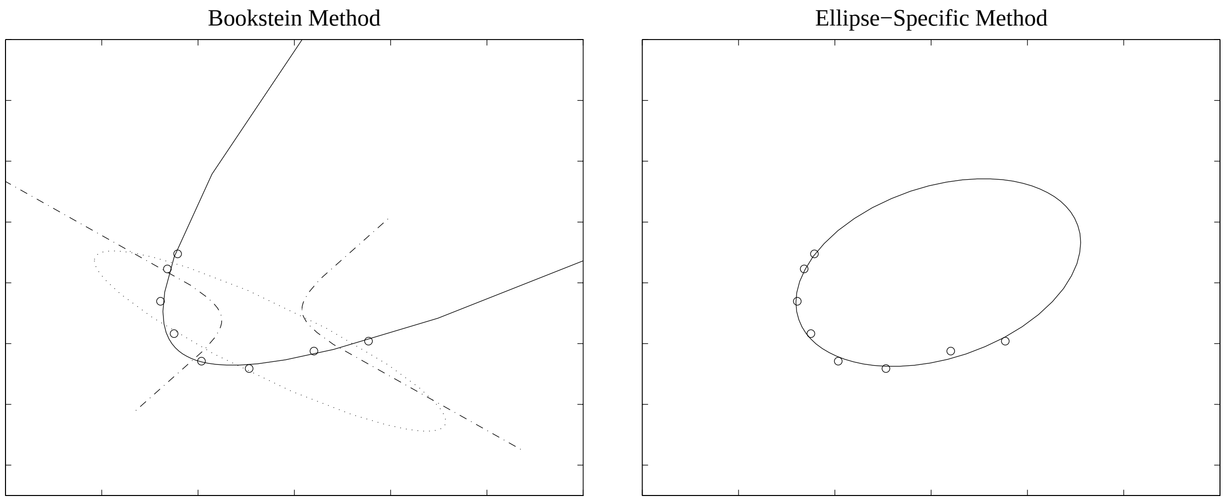

Figure 1: Specificity to ellipses: the solutions are shown for Bookstein's and our method. In the case of the Bookstein algorithm, the solid line corresponds to the global minimum, while the dotted lines are the other two local minima. The ellipse-specific algorithm has a single minimum.

for pre-segmentation, but they suffer from the great shortcomings of high computational complexity and non-uniqueness of solutions, which can render them unsuitable for real applications. Particularly when curves have been pre-segmented, their computational cost is significant.

Least-squares techniques center on finding the set of parameters that minimize some distance measure between the data points and the ellipse. In this section we briefly present the most cited works in ellipse fitting and its closely related problem, conic fitting. It will be shown that the direct specific least-square fitting of ellipses has, up to now, not been solved.

2.1 Problem statement

Before reviewing the literature on general conic fitting, we will introduce a statement of the problem that allows us to unify several approaches under the umbrella of constrained least squares. Let us represent a general conic by an implicit second order polynomial:

$$F(\mathbf{a}, \mathbf{x}) = \mathbf{a} \cdot \mathbf{x} = ax^2 + bxy + cy^2 + dx + ey + f = 0, \tag{1}$$

where $\mathbf{a} = [a\ b\ c\ d\ e\ f]^T$ and $\mathbf{x} = [x^2\ xy\ y^2\ x\ y\ 1]^T$. $F(\mathbf{a}; \mathbf{x}_i)$ is called the "algebraic distance" of a point (x, y) to the conic $F(\mathbf{a}; \mathbf{x}) = 0$. The fitting of a general conic may be approached [6] by minimizing the sum of squared algebraic distances

$$\mathcal{D}_A(\mathbf{a}) = \sum_{i=1}^{N} F(\mathbf{x}_i)^2 \qquad (2)$$

of the curve to the N data points $\mathbf{x}_i$. In order to avoid the trivial solution $\mathbf{a} = \mathbf{0}_6$, and recognizing that any multiple of a solution $\mathbf{a}$ represents the same conic, the parameter vector $\mathbf{a}$ is constrained in some way. Many of the published algorithms differ only in the form of constraint applied to the parameters:

- Many authors suggest $\|\mathbf{a}\|^2 = 1$.
- Rosin [13] and Gander [4] impose $a + c = 1$.
- Rosin [13] also investigates $f = 1$.
- Bookstein [1] proposes $a^2 + \frac{1}{2}b^2 + c^2 = 1$.
- Taubin's approximate square distance [16] may also be viewed as the quadratic constraint $\|N\mathbf{a}\|^2 = 1$ where N is the Jacobian $[\nabla F(\mathbf{a}; \mathbf{x}_1) \ldots \nabla F(\mathbf{a}; \mathbf{x}_N)]^T$.

Note that these constraints are all either *linear*, of the form $\mathbf{c} \cdot \mathbf{a} = 1$ or *quadratic*, constraining $\mathbf{a}^T \mathbf{C} \mathbf{a} = 1$ where $\mathbf{C}$ is a 6×6 *constraint matrix*.

2.2 General conic fitting

The seminal work by Bookstein [1] introduces the invariant constraint $a^2 + \frac{1}{2}b^2 + c^2 = 1$. He showed that this leads to the solution of a rank-deficient generalised eigenvalue problem for which he gives an efficient solution by block decomposition.

Sampson [15] presents an iterative improvement to the Bookstein method which replaces the algebraic distance $F(\mathbf{a}; \mathbf{x})$ with a better approximation to the geometric distance:

$$\mathcal{D}_S(\mathbf{a}) = \sum_{i=1}^{N} \frac{F(\mathbf{a}; \mathbf{x}_i)^2}{\|\nabla_{\mathbf{x}} F(\mathbf{a}; \mathbf{x}_i)\|^2} \qquad (3)$$

The use of this new distance measure increases the stability of the fitting, but necessitates an iterative algorithm, increasing the computational requirements substantially.

Taubin [16] proposed an approximation of (3) as

$$\mathcal{D}_T(\mathbf{a}) \approx \frac{\sum_{i=1}^N F(\mathbf{a};\mathbf{x}_i)^2}{\sum_{i=1}^N \|\nabla_{\mathbf{x}} F(\mathbf{a};\mathbf{x}_i)\|^2}, \tag{4}$$

which, while strictly valid only for a circle, again allows the problem to be expressed as a generalized eigensystem, reducing the computational requirements back to the order of Bookstein's process.

2.3 Towards ellipse-specific fitting

A number of papers have concerned themselves with the specific problem of recovering ellipses rather than general conics. Bookstein's method does not restrict the fitting to be an ellipse, in the sense that given arbitrary data the algorithm can return an hyperbola or a parabola, even from elliptical input, but it has been widely used in the past decade.

Porrill [10] and Ellis *et al.* [2] use Bookstein's method to initialize a Kalman filter. The Kalman filter iteratively minimizes the gradient distance (3) in order to gather new image evidence and to reject non-ellipse fits by testing the discriminant $b^2 - 4ac < 0$ at each iteration. Porrill also gives nice examples of the confidence envelopes of the fittings.

Rosin [13] also uses a Kalman Filter, and in [14] he restates that ellipse-specific fitting is a non-linear problem and that iterative methods must be employed. He also [13] analyses the pro and cons of two commonly used normalizations, $f = 1$ and $a + c = 1$ and shows that the former biases the fitting to have smaller eccentricity, therefore increasing the probability of returning an ellipse, at the cost of losing transformational invariance.

Although these methods transform the disadvantage of having a non-specific ellipse fitting method into an asset by using the ellipse constraint to check whether new data has to be included or to assess the quality of the fit, the methods require many iterations in the presence of very bad data, and may fail to converge in extreme cases.

Recently Gander *et al.* [4] published a paper entitled "Least-square fitting of ellipses and circles" in which the normalization $a + c = 1$ leads to an over-constrained system of N linear equations. The proposed normalization is the same as that in [10, 14] and it does not force the fitting to be an ellipse (the hyperbola $3x^2 - 2y^2 = 0$ satisfies the constraint). It must be said, however, that in the paper they make no explicit claim that the algorithm is ellipse specific.

Haralick [6, §11.10.7] takes a different approach. Effectively, he guarantees that the conic is an ellipse by replacing the coefficients $\{a, b, c\}$ with new expressions $\{p^2, 2pq, q^2+r^2\}$ so that the discriminant b^2-4ac becomes $-4p^2r^2$ which is guaranteed negative. Minimization over the space $\{p, q, r, d, e, f\}$ then yields an ellipse. His algorithm is again iterative, and an initial estimate is provided by a method of moments. Keren *et al.* [8] apply a similar technique to Haralick's and extend the method to the fitting of bounded quartic curves. Again, their algorithm is iterative.

In the following sections we will refer for comparisons to the methods of Bookstein, Gander and Taubin.

3 Direct ellipse-specific fitting

In order to fit ellipses specifically while retaining the efficiency of solution of the linear least-squares problem (2), we would like to constrain the parameter vector $\mathbf{a}$ so that the conic that it represents is forced to be an ellipse. The appropriate constraint is well known, namely that the *discriminant* b^2-4ac be negative. However, this constrained problem is difficult to solve in general as the Kuhn-Tucker conditions [11] do not guarantee a solution. In fact, we have not been able to locate any reference regarding the minimization of a quadratic form subject to such a nonconvex inequality.

Although imposition of this inequality constraint is difficult in general, in this case we have the freedom to arbitrarily scale the parameters so we may simply incorporate the scaling into the constraint and impose the *equality* constraint $4ac-b^2=1$. This is a quadratic constraint which may be expressed in the matrix form $\mathbf{a}^T\mathbf{C}\mathbf{a}=1$ as

$$\mathbf{a}^T \begin{bmatrix} 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 \\ 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \mathbf{a} = 1 \tag{5}$$

3.1 Solution of the quadratically constrained minimization

Following Bookstein [1], the constrained fitting problem is:

$$\text{Minimize } E = \|\mathbf{D}\mathbf{a}\|^2, \text{ subject to the constraint } \mathbf{a}^T\mathbf{C}\mathbf{a} = 1 \tag{6}$$

where the *design matrix* $\mathbf{D}$ is the $n \times 6$ matrix $[\mathbf{x}_1\ \mathbf{x}_2 \cdots\ \mathbf{x}_n]^T$. Introducing the Lagrange multiplier λ and differentiating we arrive at the system of simultaneous equations[1]

$$\boxed{\begin{array}{rcl} 2\mathbf{D}^T\mathbf{D}\mathbf{a} - 2\lambda\mathbf{C}\mathbf{a} & = & 0 \\ \mathbf{a}^T\mathbf{C}\mathbf{a} & = & 1 \end{array}} \tag{7}$$

This may be rewritten as the system

$$\mathbf{S}\mathbf{a} = \lambda\mathbf{C}\mathbf{a} \tag{8}$$

$$\mathbf{a}^T\mathbf{C}\mathbf{a} = 1 \tag{9}$$

where $\mathbf{S}$ is the *scatter matrix* $\mathbf{D}^T\mathbf{D}$. This system is readily solved by considering the generalized eigenvectors of (8). If $(\lambda_i, \mathbf{u}_i)$ solves (8) then so does $(\lambda_i, \mu\mathbf{u}_i)$ for any μ and from (9) we can find the value of μ_i as $\mu_i^2\mathbf{u}_i^T\mathbf{C}\mathbf{u}_i = 1$ giving

$$\mu_i = \sqrt{\frac{1}{\mathbf{u}_i^T\mathbf{C}\mathbf{u}_i}} = \sqrt{\frac{\lambda_i}{\mathbf{u}_i^T\mathbf{S}\mathbf{u}_i}} \tag{10}$$

Finally, setting $\hat{\mathbf{a}}_i = \mu_i\mathbf{u}_i$ solves (7). As in general there may be up to 6 real solutions, the solution is chosen that yields the lowest residual $\hat{\mathbf{a}}_i^T S\hat{\mathbf{a}}_i = \lambda_i$.

We note that the solution of the eigensystem (8) gives 6 eigenvalue-eigenvector pairs $(\lambda_i, \mathbf{u}_i)$. Each of these pairs gives rise to a local minimum if the term under the square root in (10) is positive. In general, $\mathbf{S}$ is positive definite, so the denominator $\mathbf{u}_i^T\mathbf{S}\mathbf{u}_i$ is positive for all $\mathbf{u}_i$. Therefore the square root exists if $\lambda_i > 0$, so any solutions to (7) must have positive generalized eigenvalues.

3.2 Analysis of the constraint $4ac - b^2 = 1$

Now we show that the minimization of $\|\mathbf{D}\mathbf{a}\|^2$ subject to $4ac - b^2 = 1$ yields exactly one solution (which corresponds, by virtue of the constraint, to an ellipse). For the demonstration, we will require the following lemma (proved in the appendix):

Lemma 1 *The* signs *of the generalized eigenvalues of* $\mathbf{S}\mathbf{u} = \lambda\mathbf{C}\mathbf{u}$ *are the same as those of the constraint matrix* $\mathbf{C}$*, up to permutation of the indices.*

[1]Note that the method of Lagrange multipliers is not valid when the gradient of the constraint function becomes zero. In (6) this means $\mathbf{C}\mathbf{a} = 0$, but then $\mathbf{a}^T\mathbf{C}\mathbf{a} = 0$ so the constraint is violated and there is no solution.

Theorem 1 *The solution of the conic fitting problem (6) admits exactly one elliptical solution corresponding to the single negative generalized eigenvalue of (8). The solution is also invariant to rotation and translation of the data points.*

Proof:

Since the eigenvalues of $\mathbf{C}$ are $\{-2,-1,2,0,0,0\}$, from Lemma 1 we have that (8) has exactly one positive eigenvalue $\lambda_i < 0$, giving the unique solution $\hat{\mathbf{a}} = \mu_i \mathbf{u}_i$ to (7). As $\mathbf{D}^T\mathbf{D}$ is positive semidefinite, the constrained problem has a minimum, which must satisfy (7), and we conclude that $\hat{\mathbf{a}}$ solves the constrained problem. The constraint (5) is a conic invariant to Euclidean transformation and so is the solution (see [1]) □

3.3 Remark

Before leaping to the experimental section, there is an important intuitive remark to be made. An eigenvector of the eigensystem (8) is a local minimizer of the *Rayleigh quotient* $\frac{\mathbf{a}^T\mathbf{S}\mathbf{a}}{\mathbf{a}^T\mathbf{C}\mathbf{a}}$. In this case the implicit normalization by $b^2 - 4ac$ turns singular for $b^2 - 4ac = 0$. Rosin [13] writes that, not surprisingly, the minimization tends to "pull" the solution away from singularities; in our case the singularity is a parabola and so the unique elliptical solution tends to be biased towards low eccentricity, which explains many of the following results, such as those in Figure 6.

4 Experimental Results

In this section we present experimental results that compare the ellipse-specific solution to previous methods in terms of quality and robustness. We include both quantitative and qualitative results in order to allow other researchers to evaluate the utility of the ellipse-specific algorithm with respect to the others cited. Fitzgibbon [3] provides further theoretical and quantitative results for a wide range of conic-fitting algorithms.

4.1 Ellipse-specificity

Despite the theoretical proof of the algorithm's ellipse-specificity, it is instructive to observe its performance on some example data, of which Figure 1 provides an example. There, all the three generalized eigensolutions of Bookstein's method and ours are shown for the

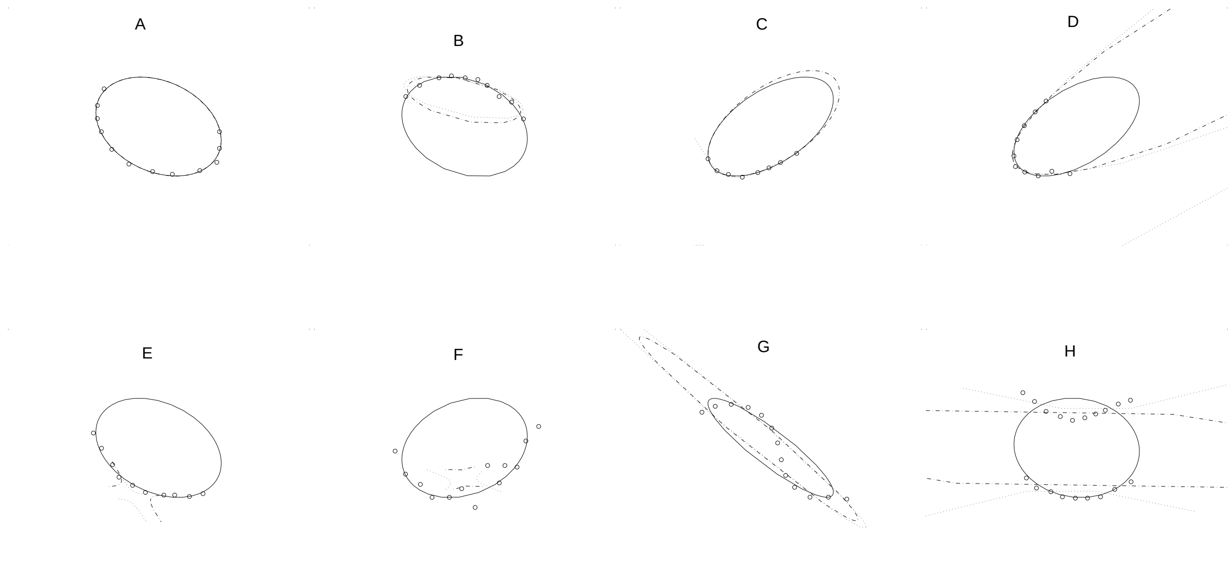

Figure 2: Some hand-drawn data sets. The linetype/algorithm correspondences are Bookstein: dotted; Gander: dashed; Taubin: dash-dot; New: solid.

same set of data. Bookstein's algorithm gives a hyperbola as the best solution which, while an accurate representation of the data, is of little use if ellipses are sought. In contrast, the ellipse-specific algorithm returns an ellipse as expected.

Figure 2 shows some more examples with hand-drawn datasets. The results of our method are superimposed on those of Bookstein and Gander. Dataset A is almost elliptical and indistinguishable fits were produced. Dataset B is elliptical but more noisy. In C, Bookstein's method returns a hyperbola while in D and E both Bookstein and Gander return hyperbolae. In F and G we have a "tilde" and two bent lines. Clearly these are not elliptical data but illustrate that the algorithm may be useful as an alternative to the covariance ellipsoid frequently used for coarse data bounding.

4.2 Noise sensitivity

Now we qualitatively assess the robustness of the method to noise and compare it to the Gander and Taubin algorithms. Taubin's approach yields a more precise estimate but its ellipse non-specificity make it unreliable in the presence of noise. We have not included

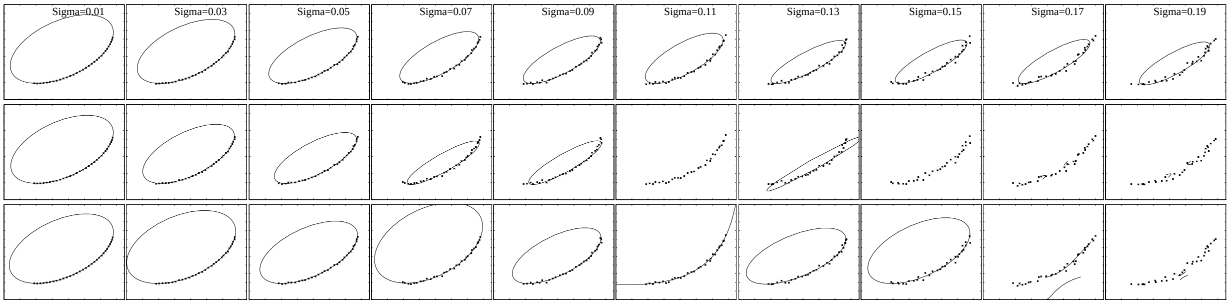

Figure 3: Stability experiments with increasing noise level. Top row: our method; Middle row: Gander; Bottom row: Taubin

Bookstein's algorithm here as its performance in the presence of noise turned out to be poorer than Gander's and Taubin's.

We have performed a number of experiments of which we present two, shown in Figures 3 and 4. The data were generated by adding isotropic Gaussian noise to a synthetic elliptical arc, and presenting each algorithm with the *same* set of noisy points.

The first experiment (Figure 3) illustrates the performance with respect to increasing noise level. The standard deviation of the noise varies from 0.01 in the leftmost column to 0.19 in the rightmost column; the noise has been set relatively high level because, as shown in the left-most column, the performance of the three algorithms is substantially the same at low noise level when given *precise* elliptical data.

The top row shows the results for the method proposed here. As expected, the fitted ellipses shrink with increasing levels of high noise; in fact in the limit the elliptical arc will look like a noisy line. It is worth noticing however that the ellipse dimension degrades gracefully with the increase of noise level. Shrinking is evident also in the other algorithms, but the degradation is more erratic as non-elliptical fits arise.

The second experiment, illustrated in Figure 4, is perhaps more important (although we have not seen it in related papers) and is concerned with assessing the stability of the fitting with respect to different realizations of noise with the *same variance*. It is very desirable that the algorithm performance be affected only by the noise level, and not by a particular realization of the noise. Figure 4 shows ten different runs in which a different noise population with same variance ($\sigma = 0.1$) was generated and results for each of

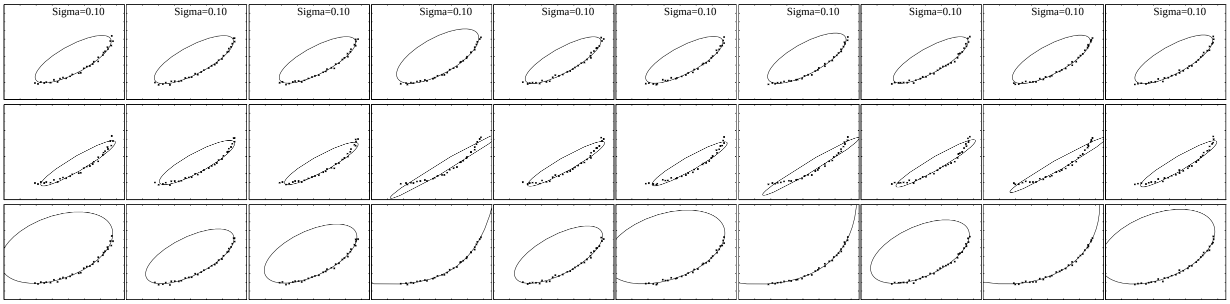

Figure 4: Stability experiments for different runs with same noise variance. Top row: proposed method; Mid Row: Gander's Method; Bottom Row: Taubin's method

the three methods is displayed. In this and similar experiments (see also Figure 6) we found that the stability of the method is noteworthy. Gander's algorithm shows a greater variation in results and Taubin's, while improving on Gander's, remains less stable than the proposed algorithm.

The third noise experiment measures the average geometric distance error for each of the algorithms over 100 runs. In order to verify that the ellipses returned by the new algorithm are reasonable approximations to the minimum geometric distance ellipse, non-elliptical fits returned by the Bookstein and Taubin algorithms were ignored. It can be seen that our algorithm produces a closer ellipse on average than Bookstein's for medium noise, but that Taubin's—when it returns an ellipse—produces the smallest geometric distance error. We note however that all results are within each other's 1σ error bars over the 100 runs, meaning that the variations within runs are greater than the difference between the algorithms across runs.

4.3 Parabolic fit

Figure 6 shows three experiments designed after Sampson [15] (following [5]) and basically consist of the same parabolic data but with different realizations of added isotropic Gaussian noise ($\sigma = 7\%$ of data spread). Sampson's iterative fit produced an ellipse with low eccentricity that was qualitatively similar to the one produced by our direct method (solid lines) but the *total* cost of our method is the same as that of acquiring his initial estimate.

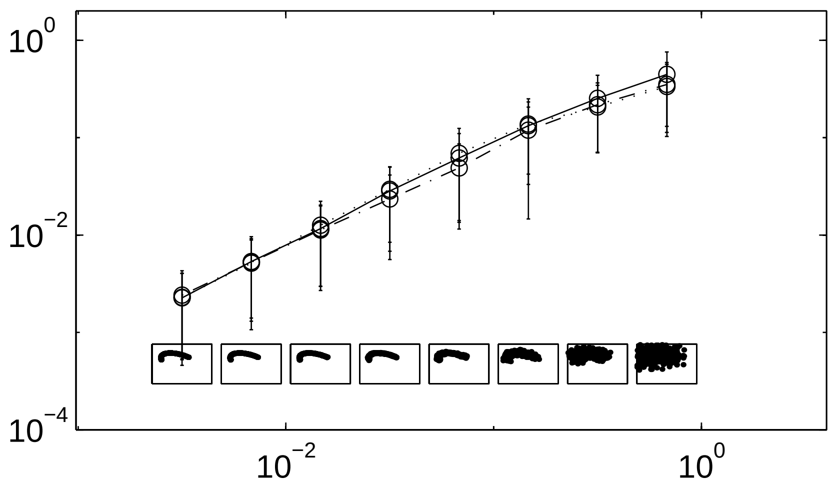

Figure 5: Average geometric distance error as a function of increasing noise level. The errorbars are at $\pm 1\sigma$. The pictures along the noise axis indicate visually the corresponding noise level. Encoding is Bookstein: dotted; Taubin: dash-dot; New: solid.

As anticipated in the previous section, the low eccentricity bias of our method is most evident in Figure 6 when compared to the Bookstein's, Taubin's and Gander's results. It must be again remarked that this is not surprising, because those methods are not ellipse-specific whereas ours is.

4.4 Euclidean transformation invariance

The quadratic constraint we introduced not only constrains the fitted conics to be ellipses but it is also rotation and translation invariant. In two sets of experiments we randomly rotated and translated a data set and for each fit, compared the recovered parameters to the expected ones. In both experiments the difference between expected semi-axes, centre position and rotation was zero up to machine precision.

5 Conclusions

This paper has presented a new method for direct least square fitting of ellipses. We believe this to be the first noniterative ellipse-specific algorithm. Previous conic fitting

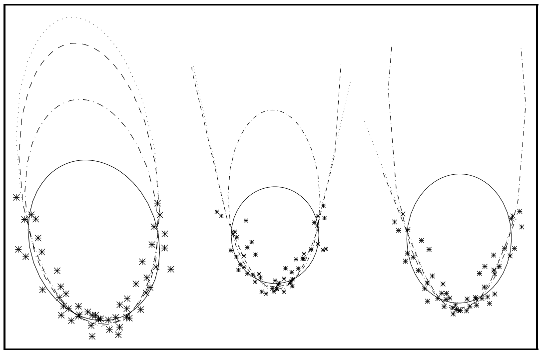

Figure 6: Experiments with noisy parabolic data (after Sampson). Encoding is Bookstein: dotted; Gander: dashed; Taubin: dash-dot; New: solid.

```
% x,y are lists of coordinates
function a = fit_ellipse(x,y)
% Build design matrix
D = [ x.*x x.*y y.*y x y ones(size(x)) ];
% Build scatter matrix
S = D'*D;
% Build 6x6 constraint matrix
C(6,6) = 0; C(1,3) = 2; C(2,2) = -1; C(3,1) = 2;
% Solve eigensystem
[gevec, geval] = eig(inv(S)*C);
% Find the positive eigenvalue
[PosR, PosC] = find(geval > 0 & ~isinf(geval));
% Extract eigenvector corresponding to positive eigenvalue
a = gevec(:,PosC);
```

Figure 7: Complete 6-line Matlab implementation of the proposed algorithm.

methods rely (when applied to ellipse fitting) either on the presence of good data or on computationally expensive iterative updates of the parameters.

We have theoretically demonstrated that our method uniquely yields elliptical solutions that, under the normalization $4ac - b^2 = 1$, minimize the sum of squared algebraic distances from the points to the ellipse.

Experimental results illustrate the advantages conferred by ellipse specificity in terms of occlusion and noise sensitivity. The stability properties widen the scope of application of the algorithm from ellipse fitting to cases where the data are not strictly elliptical but need to be minimally represented by an elliptical "blob".

In our view, the method presented here offers the best tradeoff between speed and accuracy for ellipse fitting—its simplicity is demonstrated by the inclusion in Figure 7 of a complete 6-line implementation in MATLAB. In cases where more accureate results are required, this algorithm provides an excellent initial estimate.

The algorithm is however biased towards ellipses of low eccentricity, and future work includes the incorporation of the algorithm into a bias-correction algorithm based on that of Kanatani [7]. We note also that the algorithm can be trivially converted to a hyperbola-specific fitter, and a variation may be used to fit parabolae.

6 Acknowledgements

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Appendix

Lemma 1 *The signs of the generalized eigenvalues of*

$$\mathbf{Su} = \lambda \mathbf{Cu} \tag{11}$$

where $\mathbf{S} \in \Re_{n\times n}$ *is positive definite, and* $\mathbf{C} \in \Re_{n\times n}$ *is symmetric, are the same as those of the matrix* $\mathbf{C}$*, up to permutation of the indices.*

Let us define the *spectrum* $\sigma(\mathbf{S})$ as the set of eigenvalues of $\mathbf{S}$. Let us analogously define $\sigma(\mathbf{S}, \mathbf{C})$ to be the set of generalized eigenvalues of (11). The *inertia* $i(\mathbf{S})$ is defined as the set of signs of $\sigma(\mathbf{C})$, and we correspondingly define $i(\mathbf{S}, \mathbf{C})$. Then the lemma is equivalent to proving that $i(\mathbf{S}, \mathbf{C}) = i(\mathbf{C})$.

As $\mathbf{S}$ is positive definite, it may be decomposed as $\mathbf{Q}^2$ for symmetric $\mathbf{Q}$, allowing us to write (11) as

$$\mathbf{Q}^2\mathbf{u} = \lambda \mathbf{Cu}$$

Now, substituting $\mathbf{v} = \mathbf{Qu}$ and premultiplying by $\mathbf{Q}^{-1}$ gives

$$\mathbf{v} = \lambda \mathbf{Q}^{-1}\mathbf{C}\mathbf{Q}^{-1}\mathbf{v}$$

so that $\sigma(\mathbf{S}, \mathbf{C}) = \sigma(\mathbf{Q}^{-1}\mathbf{C}\mathbf{Q}^{-1})^{-1}$ and thus $i(\mathbf{S}, \mathbf{C}) = i(\mathbf{Q}^{-1}\mathbf{C}\mathbf{Q}^{-1})$.

From Sylvester's Law of Inertia [17] we have that for any symmetric $\mathbf{S}$ and nonsingular $\mathbf{X}$,

$$i(\mathbf{S}) = i(\mathbf{X}^T\mathbf{S}\mathbf{X})$$

Therefore, substituting $\mathbf{X} = \mathbf{X}^T = \mathbf{Q}^{-1}$ we have $i(\mathbf{C}) = i(\mathbf{Q}^{-1}\mathbf{C}\mathbf{Q}^{-1}) = i(\mathbf{S}, \mathbf{C})$. $\square$