

# Model Fitting

Computer Vision I

CSE 252A

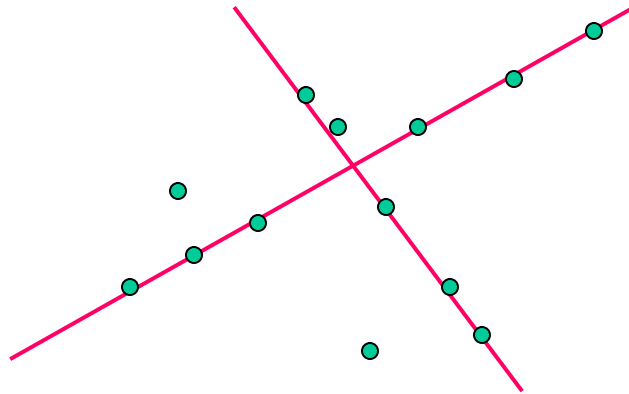
Lecture 11

# Announcements

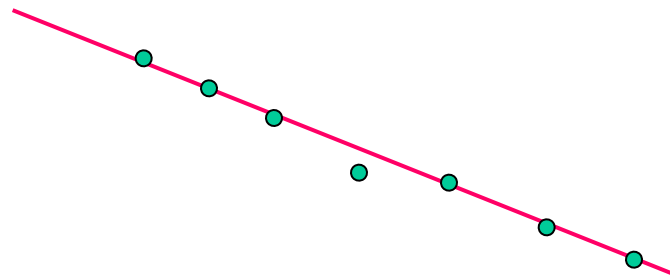
- Assignment 2 is due Nov 8, 11:59 PM
- Assignment 3 will be released Nov 8
  - Due Nov 22, 11:59 PM

# Model fitting example

- Segment linked edge chains into curve features (e.g., line segments)
- Group unlinked or unrelated edges into lines (or curves in general)



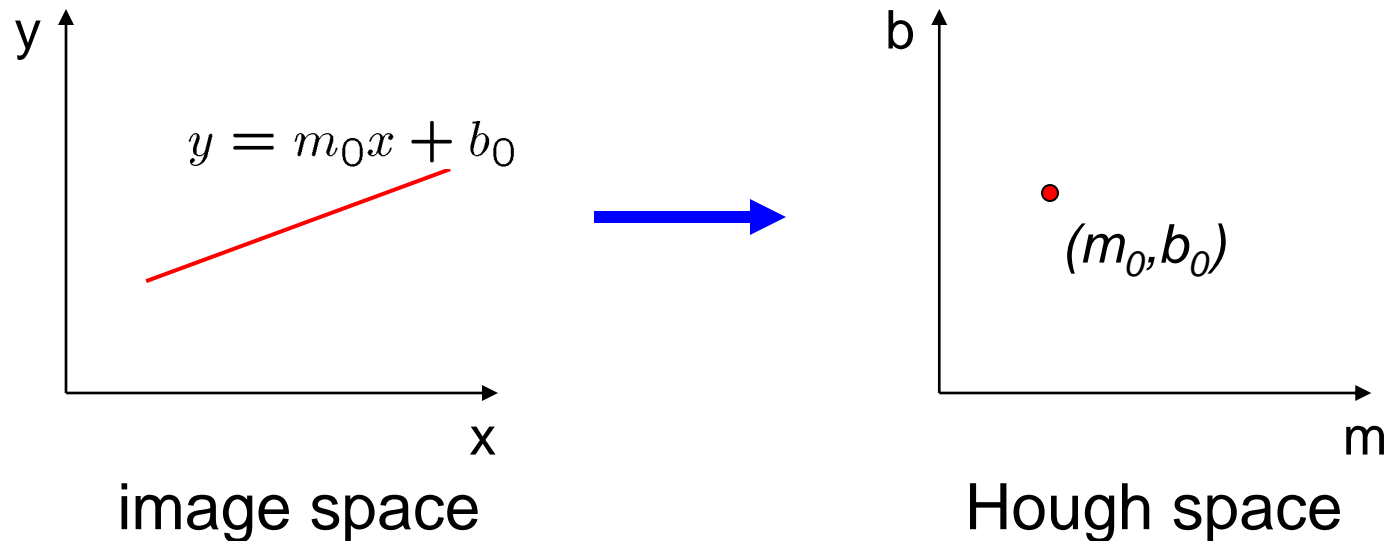
- Accurately fitting parametric curves (e.g., lines) to grouped edge points



# Hough Transform

[ Patented 1962 ]

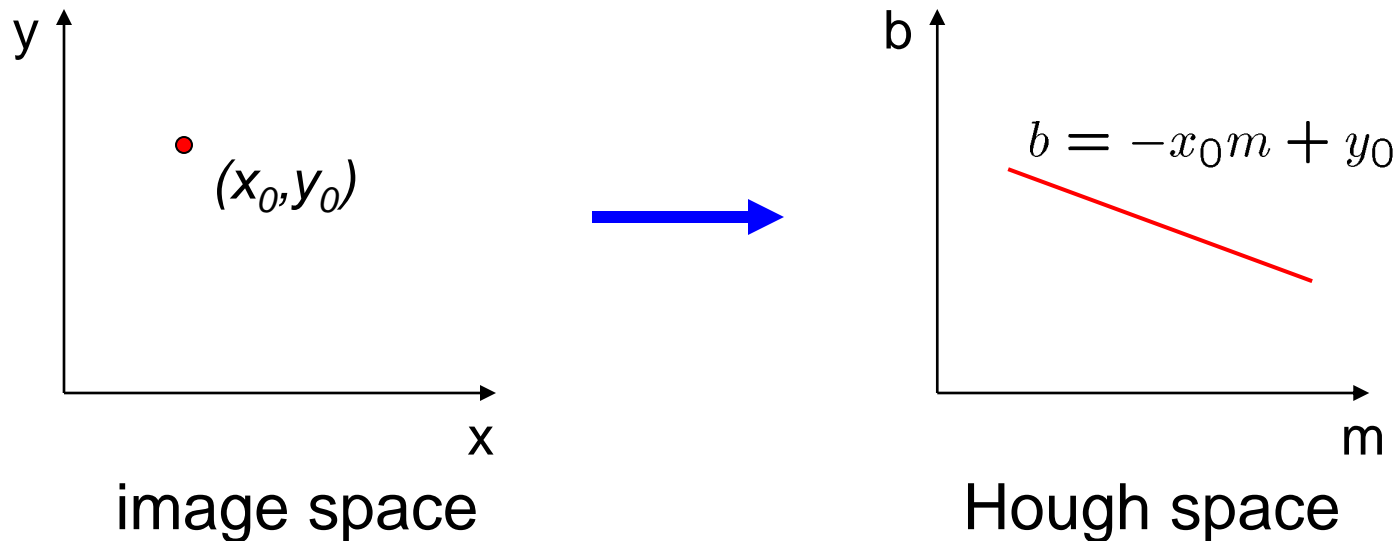
# Finding lines in an image



Connection between image  $(x,y)$  and Hough  $(m,b)$  spaces

- A line in the image corresponds to a point in Hough space

# Finding lines in an image



## Connection between image $(x,y)$ and Hough $(m,b)$ spaces

- A line in the image corresponds to a point in Hough space
- What does a point  $(x_0, y_0)$  in the image space map to?

The equation of any line passing through  $(x_0, y_0)$  has form

$$y_0 = mx_0 + b$$

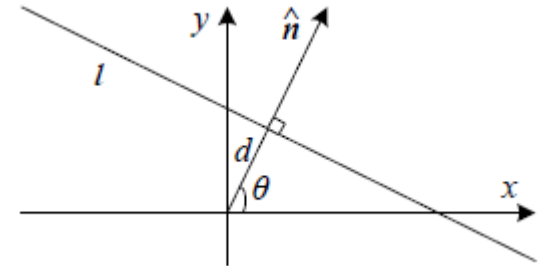
This is a line in Hough space:  $b = -x_0 m + y_0$

# Hough Transform Algorithm

- Typically use a different parameterization

$$d = x \cos \theta + y \sin \theta$$

- $d$  is the perpendicular distance from the line to the origin
- $\theta$  is the angle this perpendicular makes with the  $x$  axis



- Basic Hough transform algorithm

1. Initialize  $H[d, \theta] = 0$  ;  $H$  is called accumulator array

2. for each edge point  $I[x, y]$  in the image

for  $\theta = 0$  to  $180$

$$d = x \cos \theta + y \sin \theta$$

$$H[d, \theta] += 1$$

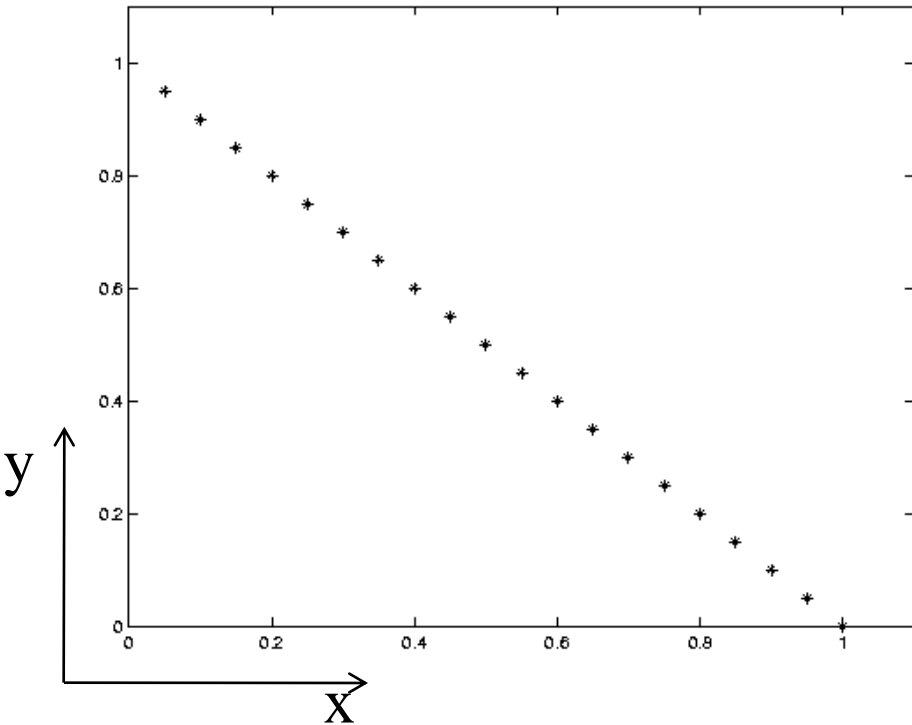
3. Find the value(s) of  $(d, \theta)$  where  $H[d, \theta]$  is the global maximum

4. The detected line in the image is given by  $d = x \cos \theta + y \sin \theta$

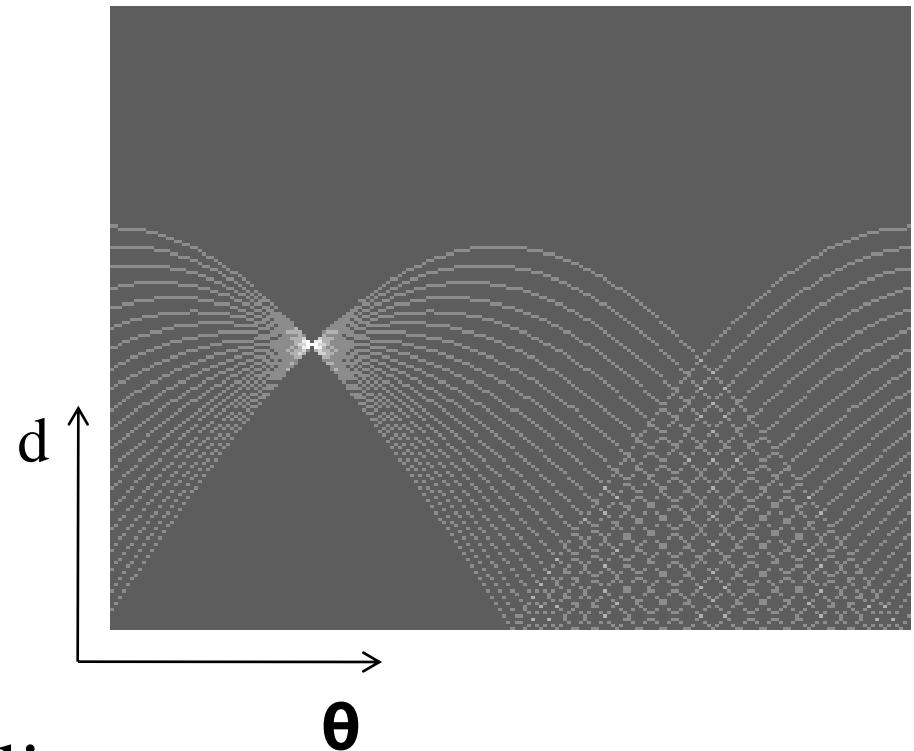
- What's the running time (measured in # votes)?

# Hough Transform: 20 colinear points

Image



Accumulator



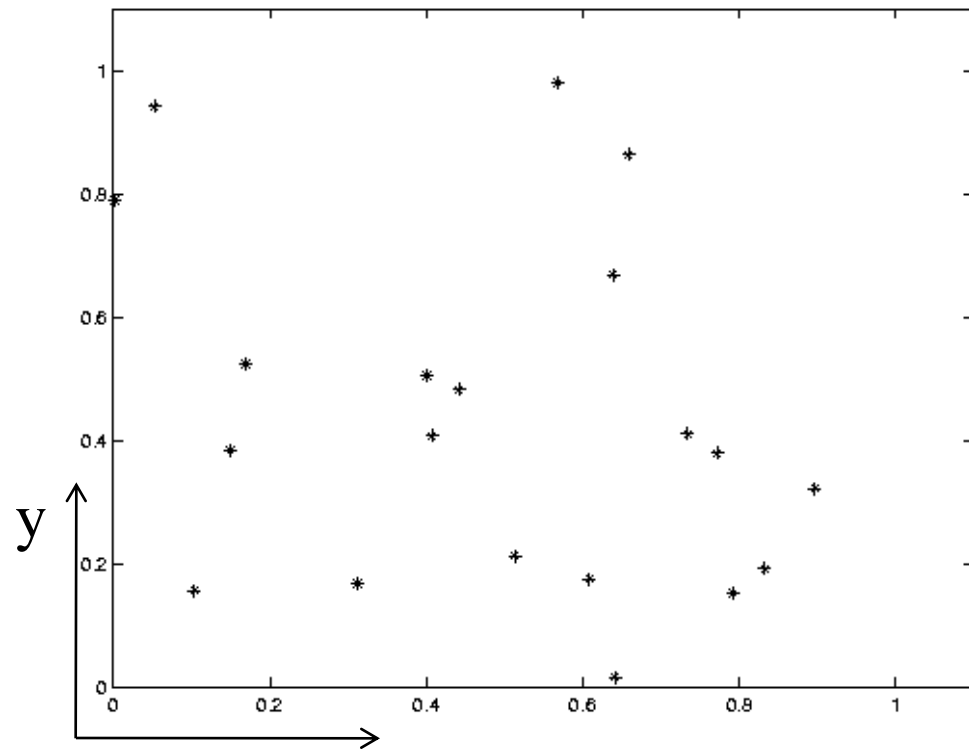
- $d, \theta$  representation of line
- Drawn as:  $d = |x \cos \theta + y \sin \theta|$
- Maximum accumulator value is 20

Note: accumulator array range: theta: 0-360, d: positive

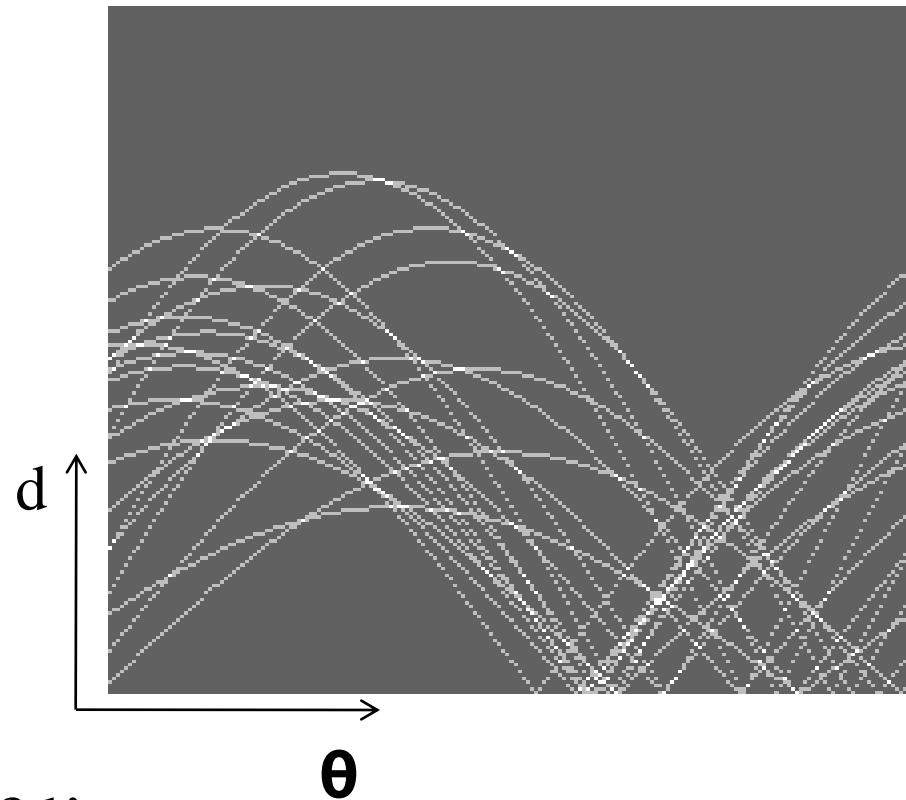


# Hough Transform: Random points

Image



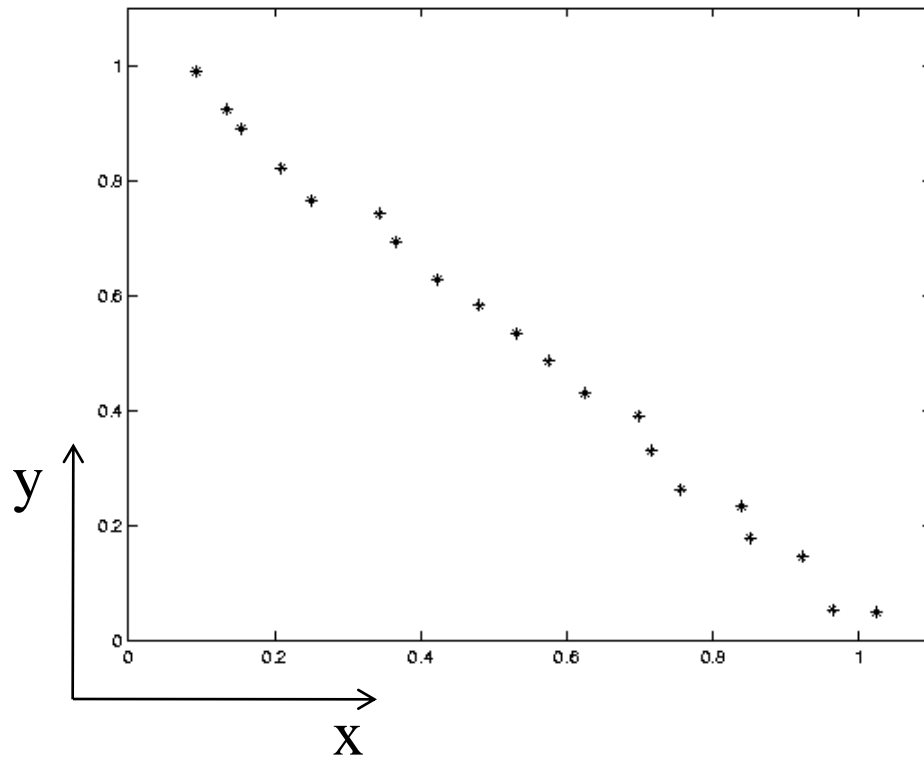
Accumulator



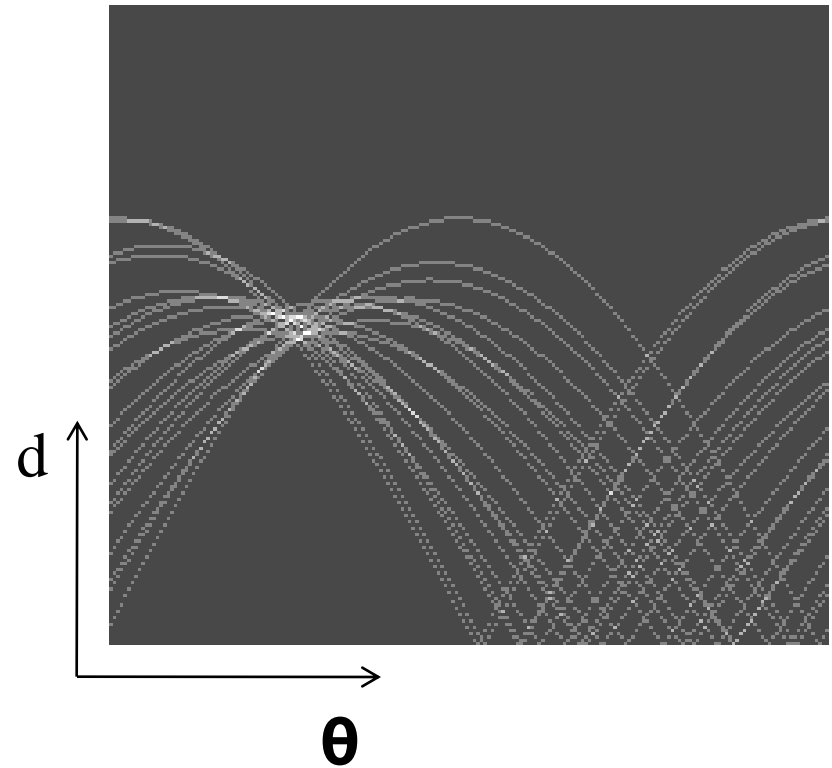
- $d, \theta$  representation of line
- Drawn as:  $d = |x \cos \theta + y \sin \theta|$
- Maximum accumulator value is 4

# Hough Transform: “Noisy line”

Image



Accumulator



- $d, \theta$  representation of line
- Drawn as:  $d = |x \cos \theta + y \sin \theta|$
- Maximum accumulator value is 6

# Hough Transform for Curves

## Generalized Hough Transform

- The Hough transform can be generalized to detect any curve that can be expressed in parametric form:

$$y = f(x, a_1, a_2, \dots, a_p)$$

or

$$g(x, y, a_1, a_2, \dots, a_p) = 0$$

- $a_1, a_2, \dots, a_p$  are the parameters
- The parameter space is  $p$ -dimensional
- The accumulating array is *large*

# Example: Finding circles

Equation for circle is

$$(x - x_c)^2 + (y - y_c)^2 = r^2$$

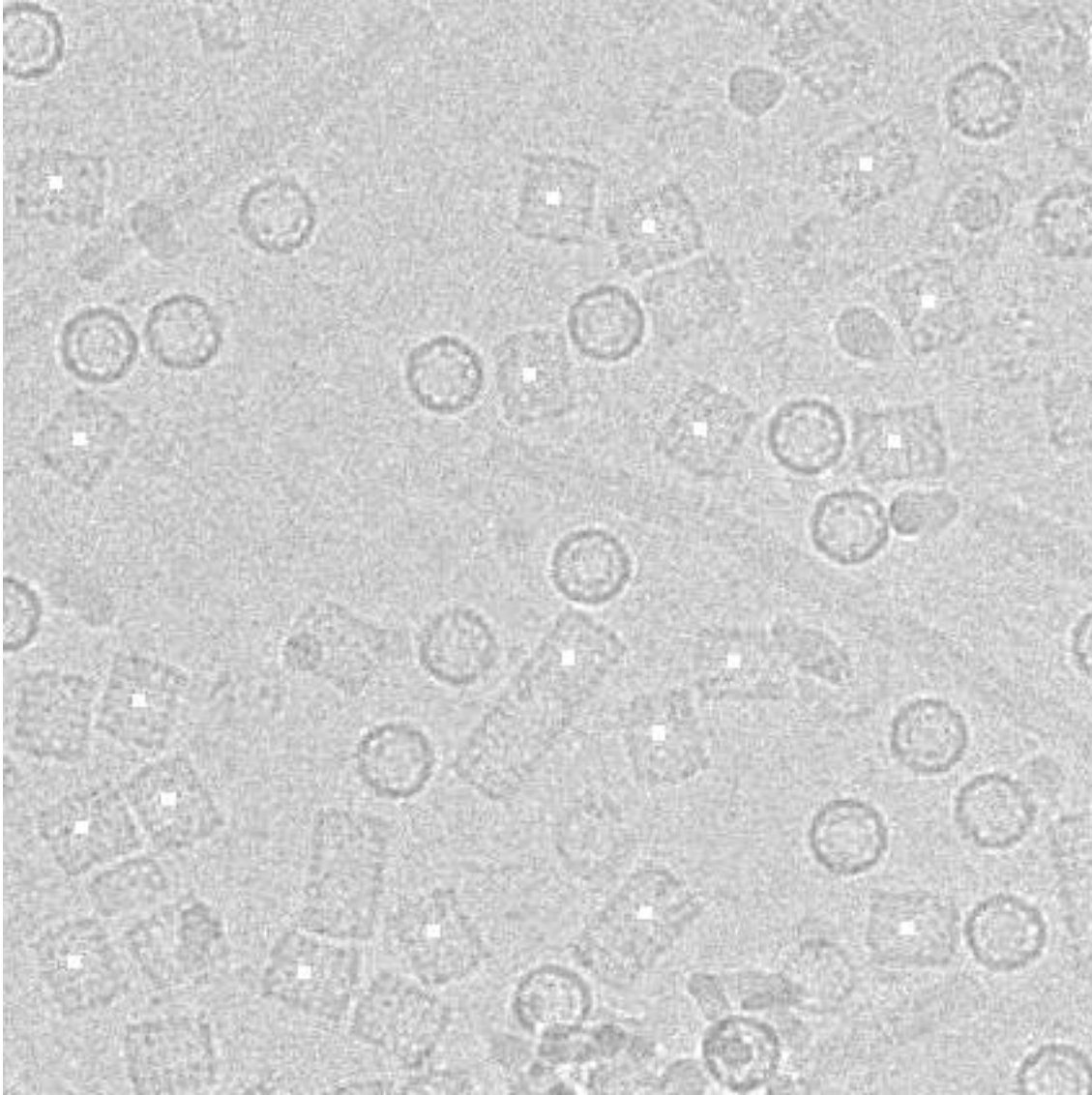
where the parameters are the circle's center  $(x_c, y_c)$  and radius  $r$ .

Three dimensional generalized Hough space.

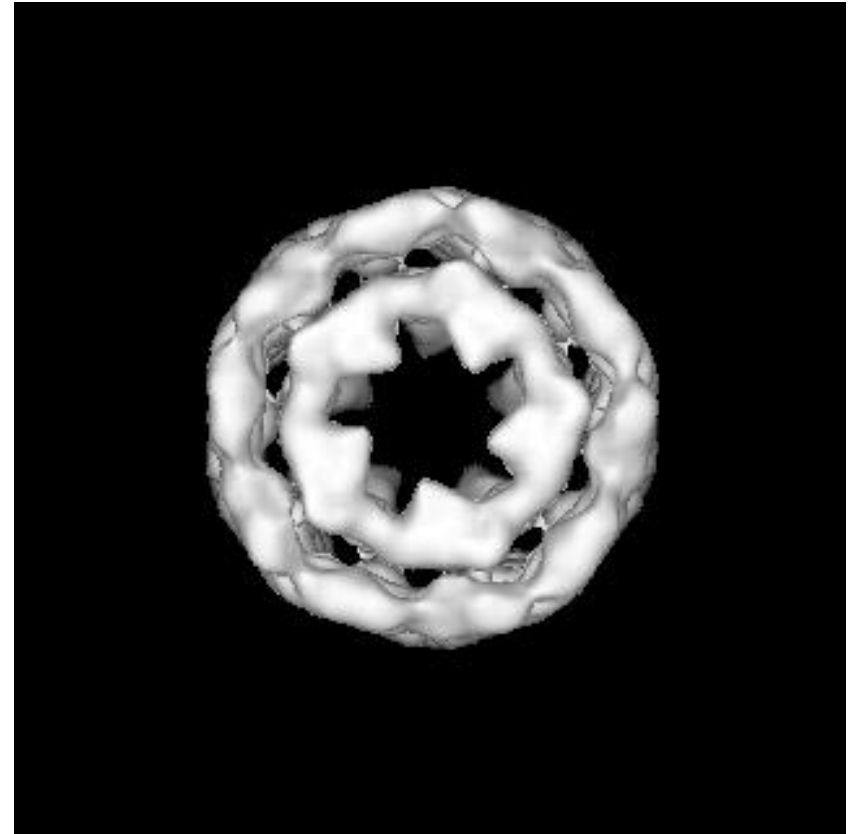
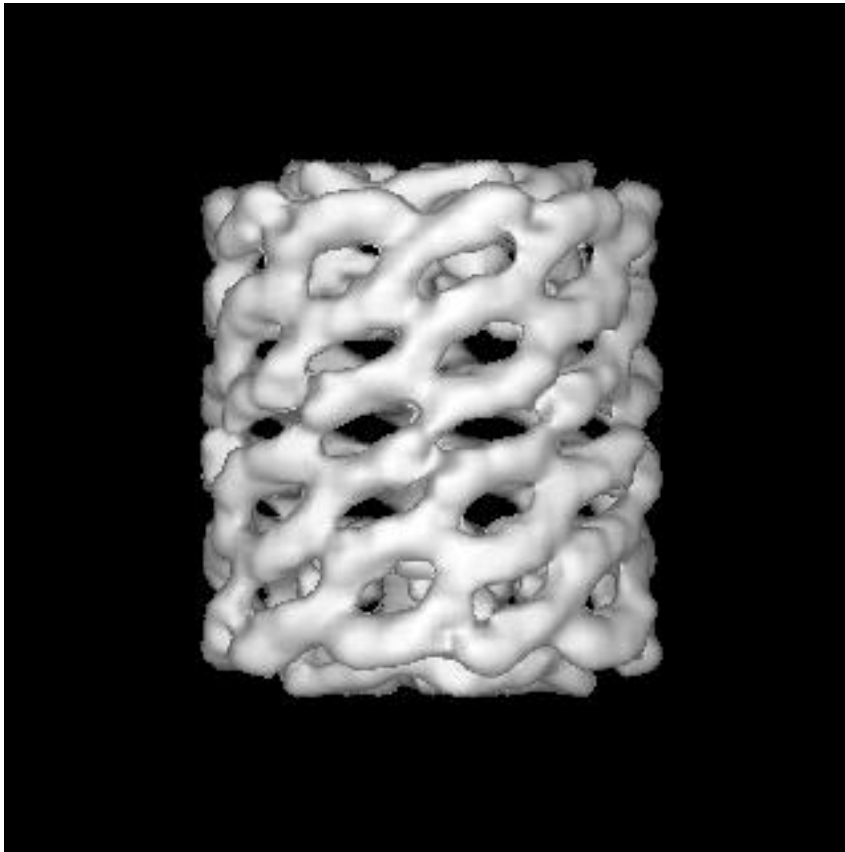
Given an edge point  $(x, y)$ ,

1. Loop over all values of  $(x_c, y_c)$ ,
2. Compute  $r$
3. Increment  $H(x_c, y_c, r)$

# Transmission Electron Microscopy (TEM) Image of Keyhole Limpet Hemocyanin (KLH) with detected particles



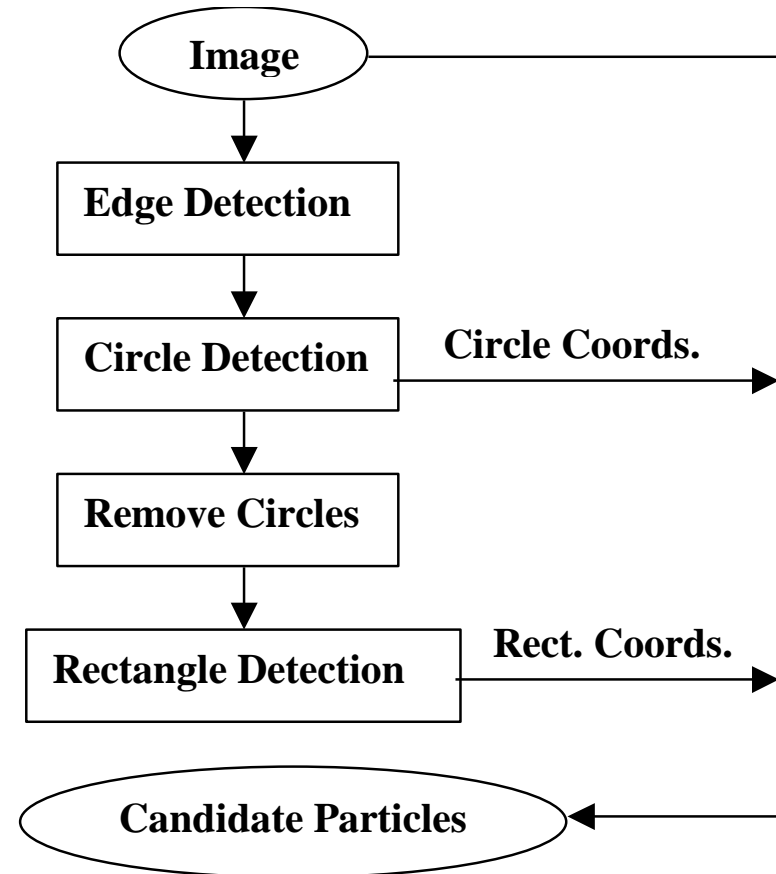
# 3D Maps of KLH



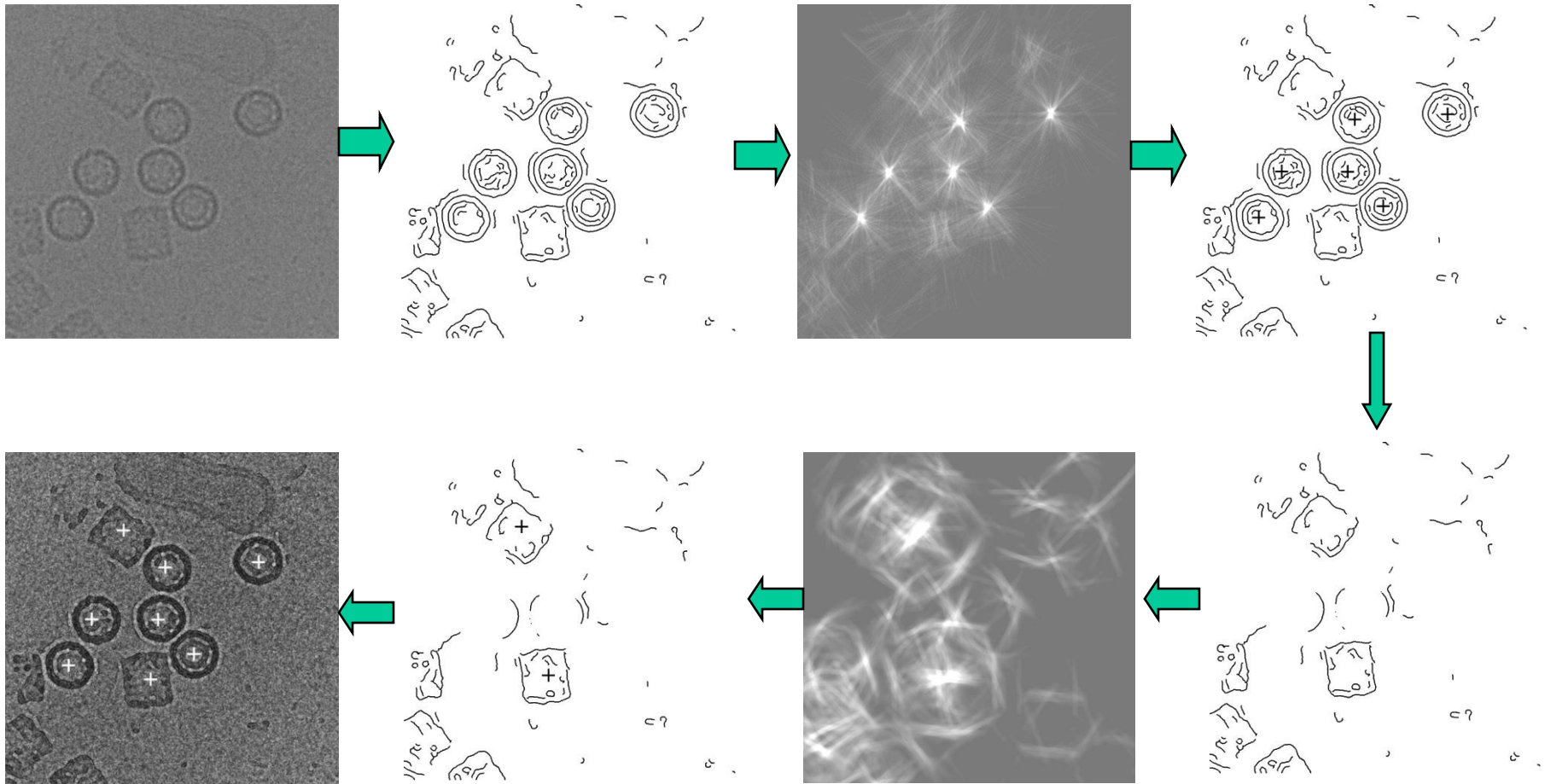
**Three-dimensional maps of KLH at a resolution of 23.5 Å reconstructed using particles extracted either manually or automatically as described in the text. (a), (b) The side- and top- view of a 3D map reconstructed from a set of 1042 manually selected particle images.**

# Processing in Stage 1 for KLH

- Canny edge detection.
- A sequence of ordered Hough transforms (HTs) is applied in order from the computationally simplest one to the most complex one.
- Edges covered by the detected shapes are removed immediately from edge images following the application of the last HT.



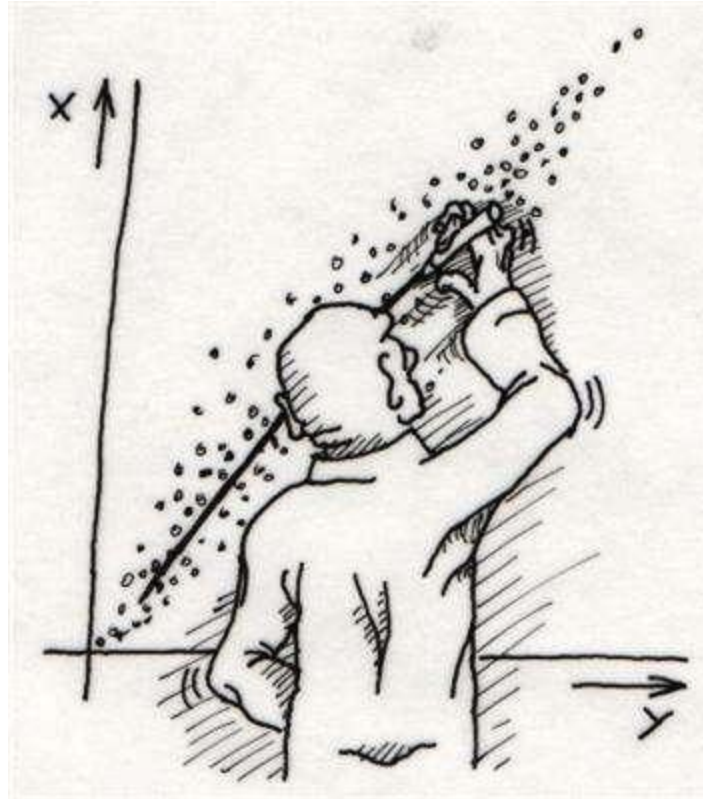
# Picking KLH Particles in Stage 1



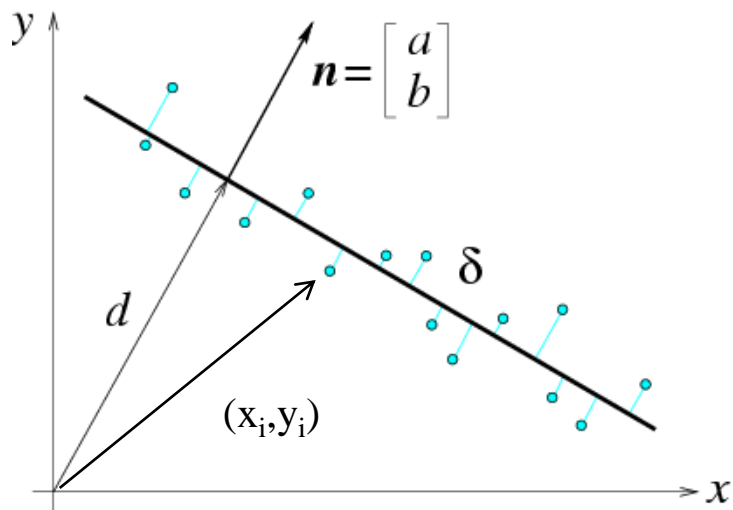
Zhu et al., IEEE Transactions on Medical Imaging, 2003



# Line Fitting



# Line Fitting



Given  $n$  points  $(x_i, y_i)$ , estimate parameters of line

$$ax_i + by_i - d = 0$$

subject to the constraint that

$$a^2 + b^2 = 1$$

Note:  $ax_i + by_i - d$  is distance from  $(x_i, y_i)$  to line.

Problem: minimize

$$E(a, b, d) = \sum_{i=1}^n (ax_i + by_i - d)^2$$

Cost Function:

Sum of squared distances between each point and the line

with respect to  $(a, b, d)$ .

1. Minimize  $E$  with respect to  $d$ :

$$\frac{\partial E}{\partial d} = 0 \Rightarrow d = \frac{1}{n} \sum_{i=1}^n ax_i + by_i = a\bar{x} + b\bar{y}$$

Where  $(\bar{x}, \bar{y})$  is the mean of the data points

# Line Fitting

2. Substitute  $d$  back into  $E$

$$E = \sum_{i=1}^n [a(x_i - \bar{x}) + b(y_i - \bar{y})]^2 = |\mathcal{U}\mathbf{n}|^2 \quad \text{where} \quad \mathcal{U} = \begin{pmatrix} x_1 - \bar{x} & y_1 - \bar{y} \\ \dots & \dots \\ x_n - \bar{x} & y_n - \bar{y} \end{pmatrix}$$

where  $\mathbf{n} = (a \ b)^T$ .

3. Minimize  $E = |\mathcal{U}\mathbf{n}|^2 = \mathbf{n}^T \mathcal{U}^T \mathcal{U} \mathbf{n} = \mathbf{n}^T \mathbf{S} \mathbf{n}$  with respect to  $a, b$  subject to the constraint  $\mathbf{n}^T \mathbf{n} = 1$ . Note that  $\mathbf{S}$  is given by

$$\mathbf{S} = \mathcal{U}^T \mathcal{U} = \begin{pmatrix} \sum_{i=1}^n x_i^2 - n\bar{x}^2 & \sum_{i=1}^n x_i y_i - n\bar{x}\bar{y} \\ \sum_{i=1}^n x_i y_i - n\bar{x}\bar{y} & \sum_{i=1}^n y_i^2 - n\bar{y}^2 \end{pmatrix}$$

which is real, symmetric, and positive definite

# Line Fitting

4. This is a constrained optimization problem in  $\mathbf{n}$ . Solve with Lagrange multiplier

$$L(\mathbf{n}) = \mathbf{n}^T S \mathbf{n} - \lambda(\mathbf{n}^T \mathbf{n} - 1)$$

Take partial derivative (gradient) w.r.t.  $\mathbf{n}$  and set to 0.

$$\nabla L = 2S\mathbf{n} - 2\lambda\mathbf{n} = 0$$

or

$$S\mathbf{n} = \lambda\mathbf{n}$$

$\mathbf{n}=(a,b)$  is an Eigenvector of the symmetric matrix  $S$  (the one corresponding to the smallest Eigenvalue).

5.  $d$  is computed from Step 1.

# RANdOm Sample Consensus (RANSAC)

Slides adapted from

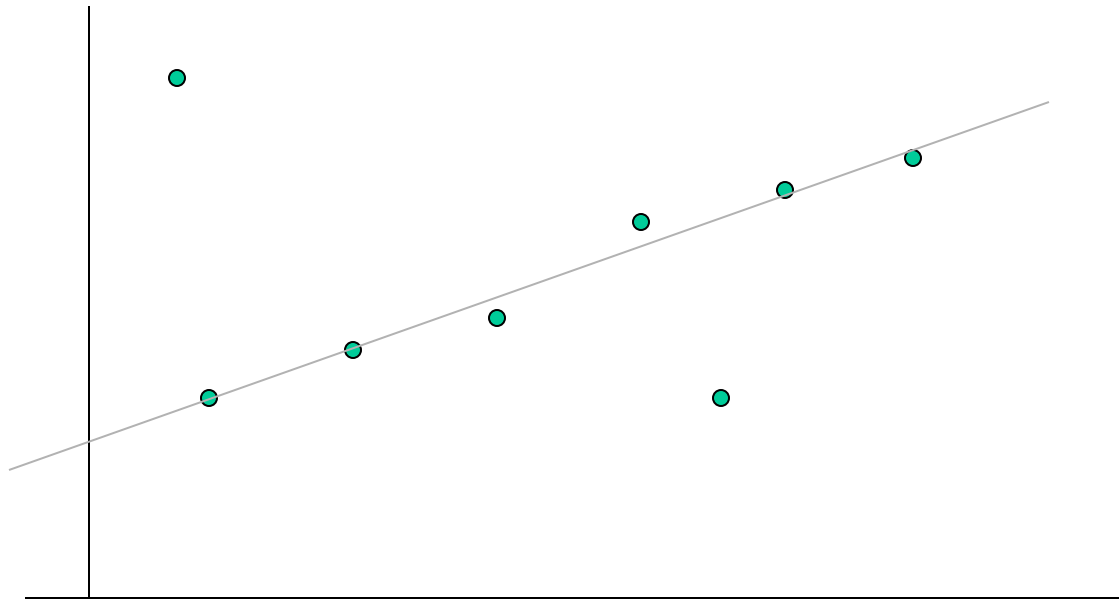
Frank Dellaert and Marc Pollefeys

# Motivation

- Estimating parameters of models in the presence of outlier data points
  - Lines (two parameters)
  - Homographies for mosaicing or rectification (8 parameters)
  - Essential matrix
  - And other models (circle, ellipses)
- For SFM: keypoints in two images

# Simpler Example

- Fitting a straight line



- Inliers
- Outliers

# Discard Outliers

- No point with  $d > t$
- RANSAC:
  - RANdom SAmple Consensus
  - Fischler & Bolles 1981
  - Copes with a large proportion of outliers



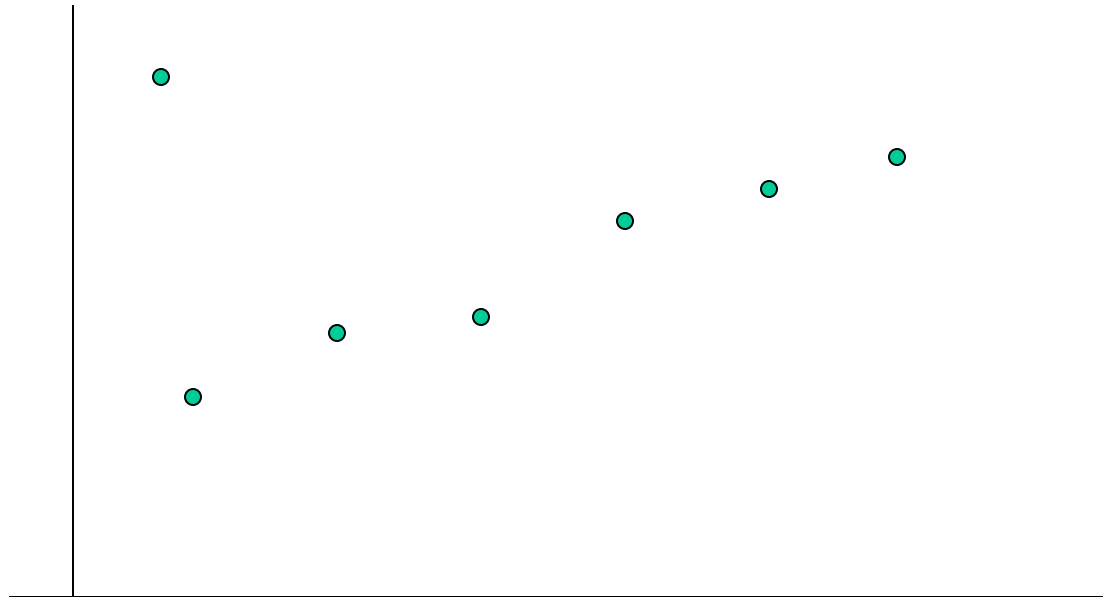
# RANSAC Idea applied to line fitting

Problem: Given  $S$  points and threshold  $\tau$ , determine best fit line in presence of outliers

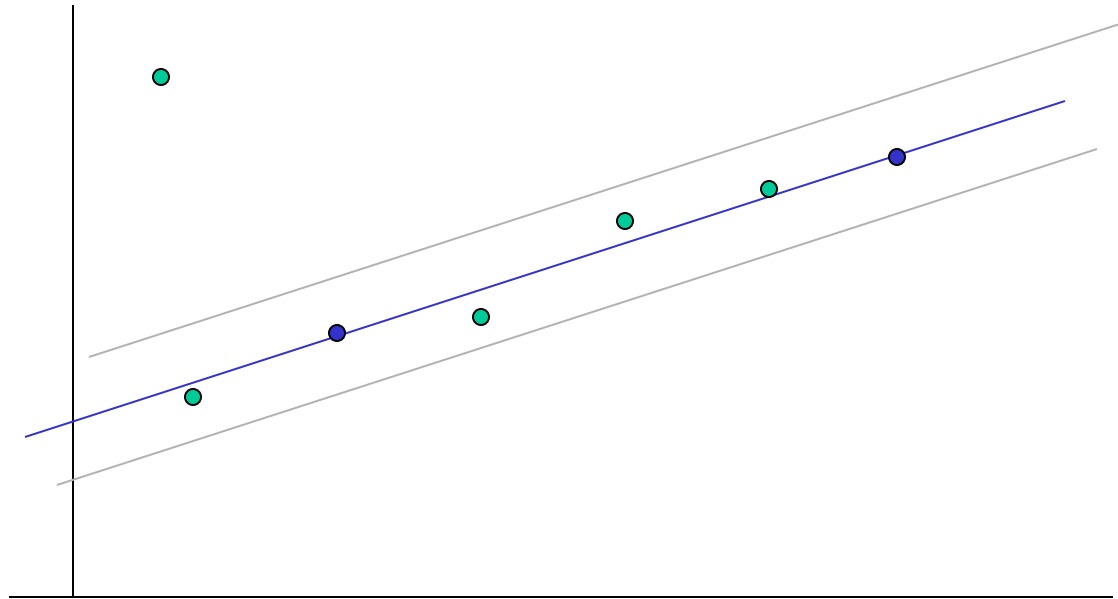
Repeat  $N$  times

- Select two points at random
- Determine line equation from the two points
- Count number of points that are within distance  $\tau$  from the line. This is called the “support” of the line and it’s the number of inliers
- Line with the greatest support wins

# Why will this work ?

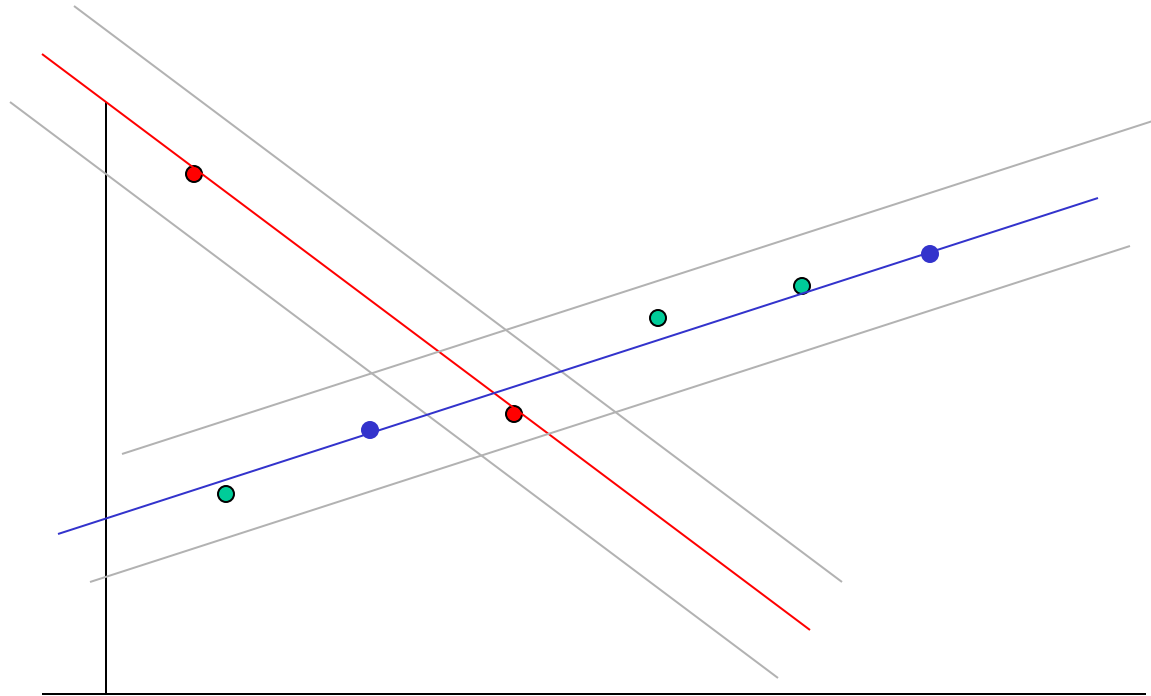


# Why will this work ?



- Best line has most support
  - More support  $\rightarrow$  better fit

# Why will this work ?



- Best line has most support
  - More support  $\rightarrow$  better fit

# RANSAC More Generally

- What do we need to apply RANSAC
  1. A parameterized model
  2. A way to estimate the model parameters from  $s$  data points  $\{x_1, \dots, x_s\}$
  3. Given the parameters of the model, a way to estimate the distance from a data point  $x_i$  to the model

# RANSAC More Generally

## Objective

Robust fit of model to data set  $S$  which contains outliers

## Algorithm

REPEAT

- (i) Randomly select a sample of  $s$  data points from  $S$
- (ii) Instantiate the model from this sample.
- (iii) Determine the set of data points  $S_i$  which are within a distance threshold  $t$  of the model. The set  $S_i$  is the **consensus set** of samples and defines the inliers of  $S$ .
- (iv)  $S_{\text{largest}} = S_i$  if  $S_i$  is larger than  $S_{\text{largest}}$

UNTIL (The size of  $S_i$  is greater than some threshold  $T$ ) OR  
(*There have been  $N$  samples*)

The model is re-estimated using all the points in  $S_{\text{largest}}$

# Using RANSAC to estimate the fundamental matrix

- What is the model?

Fundamental matrix

- What is the sample size and where do the samples come from?

8 points in each image or 8 matched pairs (e.g., SIFT matches)

- What distance do we use to compute the consensus set?

1.  $L^2$  distance of points to epipolar line
2. Epipolar constraint
3. Reprojection error or its Sampson error approximation

- How often do outliers occur

Usually not known in advance

# Feature points extracted by a corner detector





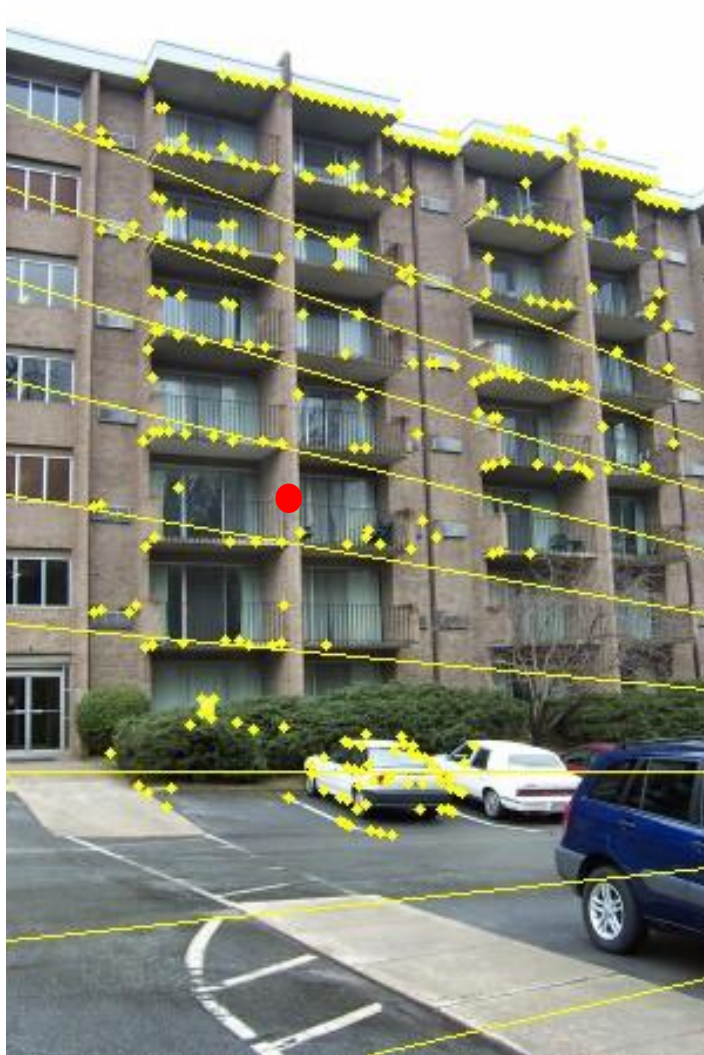
# Matched points by RANSAC



Yellow: Inliers (correct matches)  
Cyan: Outliers (mismatches)

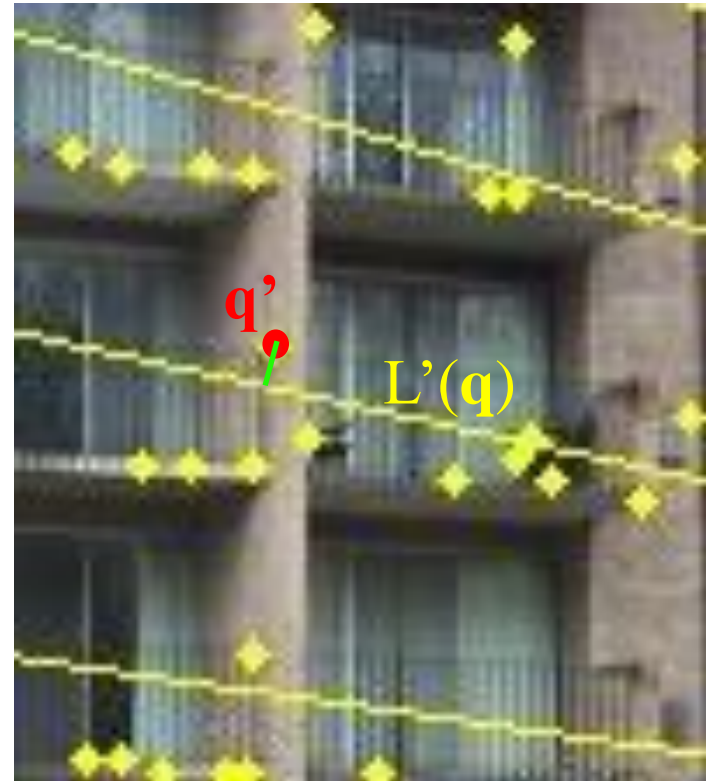
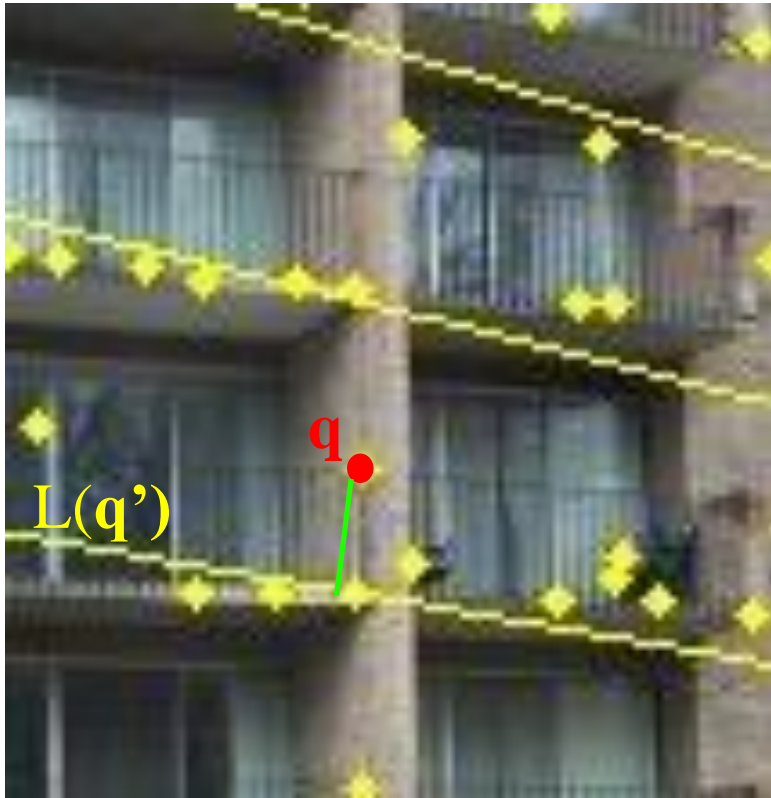
Putative matches of the feature points in both images are computed by using a correlation measure for points in one image with a features in the other image. Only features within a small window are considered to limit computation time. Mutually best matches are retained. RANSAC is used to robustly determine  $F$  from these putative matches.

# Putative Epipolar Geometry during an iteration of RANSAC





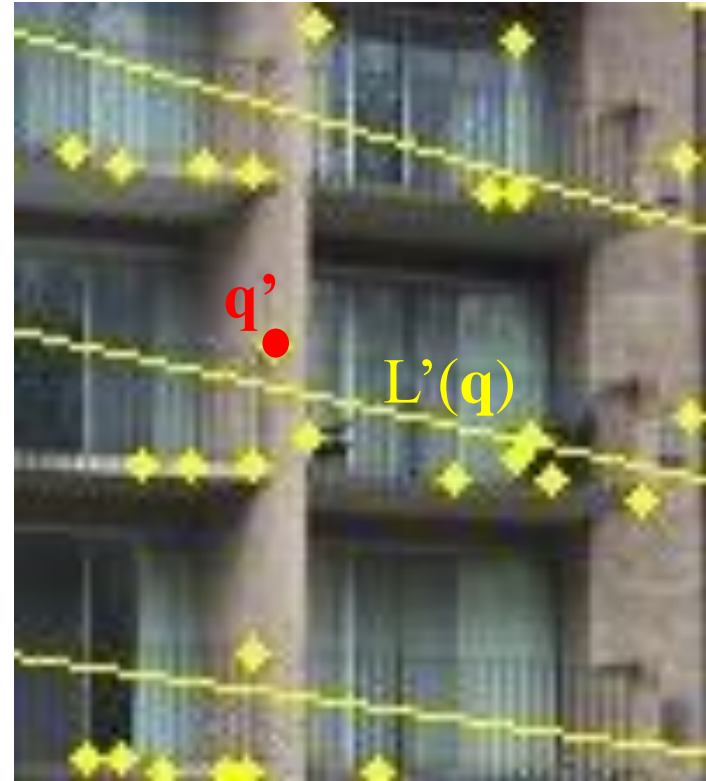
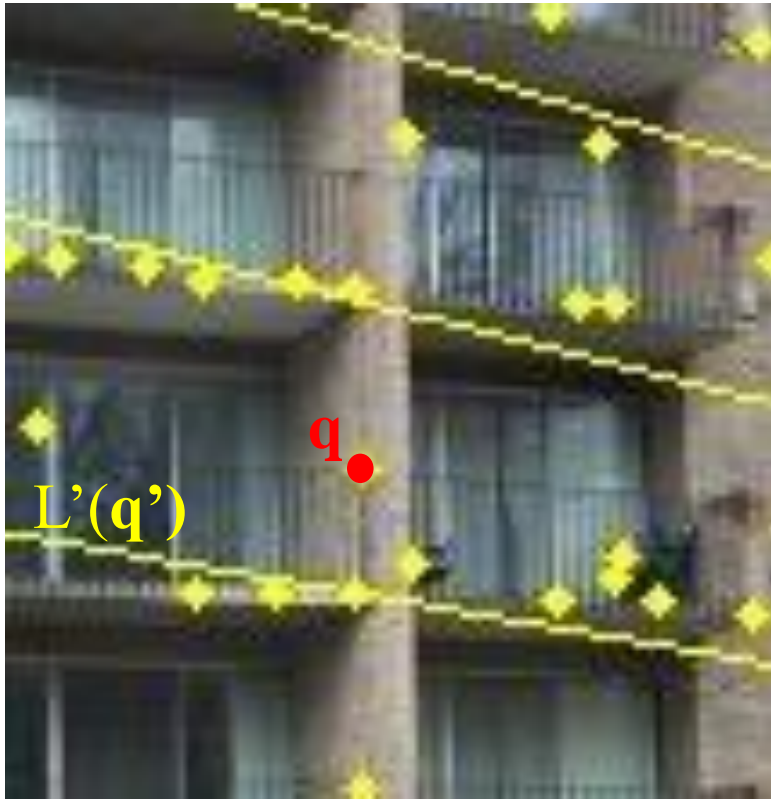
# Distance 1 for computing consensus set



Distance between matching feature points  $q$  and  $q'$  using point-line distance

$$\text{Dist1}(q, q') = \text{dist}(q, L(q')) + \text{dist}(q', L'(q))$$

# Distance 2 for computing consensus set



Distance between matching feature points  $\mathbf{q}$  and  $\mathbf{q}'$  using epipolar constraint

$$\text{Dist2}(\mathbf{q}, \mathbf{q}') = \mathbf{q}'^T \mathbf{F} \mathbf{q}$$

Where  $\mathbf{F}$  is the fundamental matrix.

Note:  $\mathbf{F}$  must be normalized, perhaps by dividing by  $\|\mathbf{F}\|$

# Two input images with features points

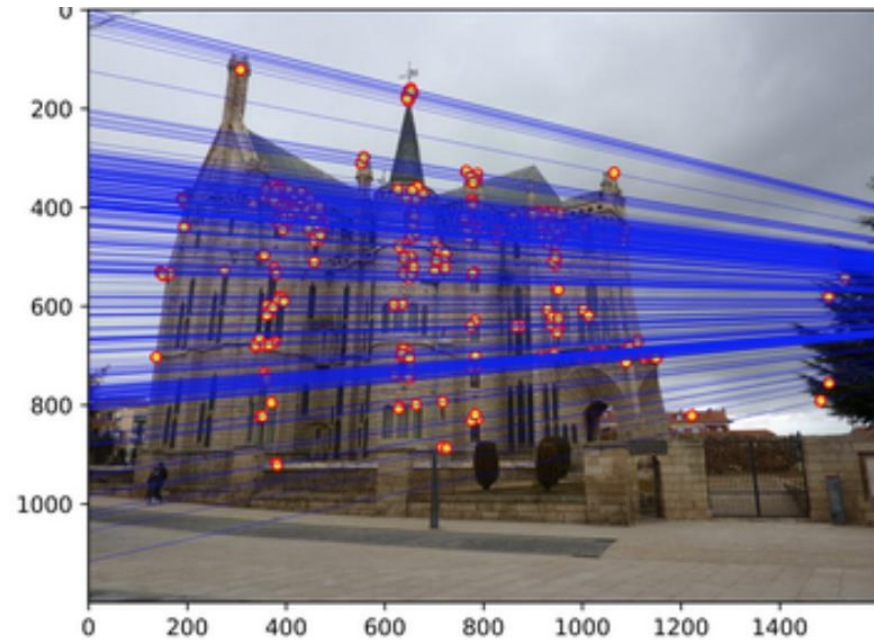
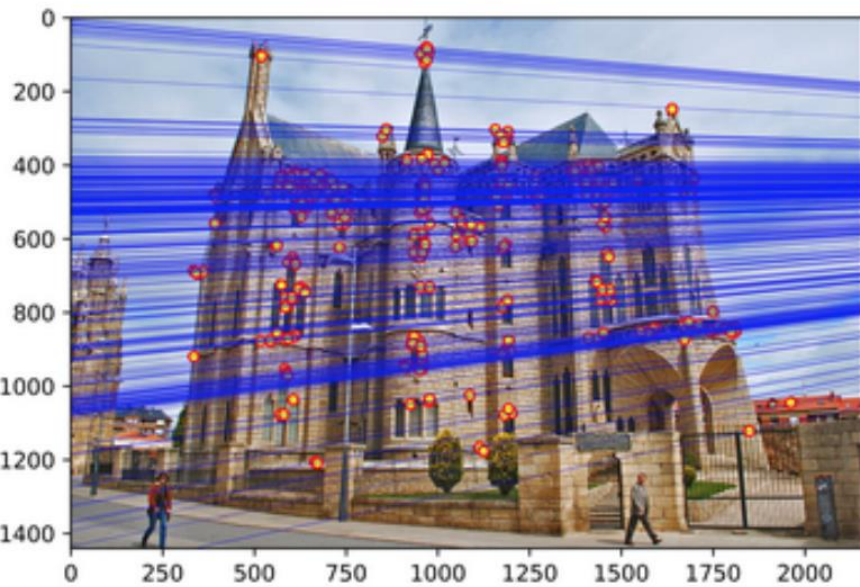




# Matching points computed with RANSAC



# Epipolar lines



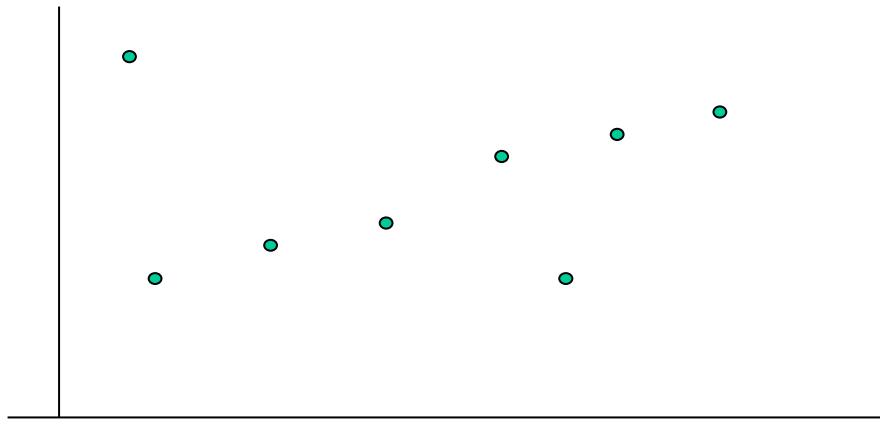
# How many samples are needed to be confident that you have found only inliers?

*Choose  $N$  (number of samples) so that, with probability  $p$ , at least one of  $N$  random samples is free from outliers, e.g.,  $p=0.99$*

Let

$s$ : sample size (i.e., number of points needed for the model)

$e$ : proportion of outliers in the data



- For line fitting:  $s = 2$
- For this example, there are 6 inliers and 2 outliers:  $e = 2/8 = 0.25$



# RANSAC applied to estimating Fundamental Matrix

- The 8 point algorithm requires having 8 correctly matching **pairs** of points in a pair of images.
- Hypothetically, if a matching method using SIFT descriptors leads to 40% of pairs being incorrect, Then the chance of randomly selecting 8 pairs, all of which are correct, is  $(1-0.4)^8 = 0.016$
- To be 99% sure that at least one of the randomly selected group of 8 pairs of points is correct implies that you must draw 272 pairs (i.e., random samples).

# How many samples are needed to be confident that you have found only inliers?

*Choose  $N$  (number of samples) so that, with probability  $p$ , at least one of  $N$  random samples is free from outliers, e.g.,  $p=0.99$*

Let

$s$ : sample size (i.e., number of points needed for the model)

$e$ : proportion of outliers in the data

$$\left(1 - (1 - e)^s\right)^N = 1 - p \quad \text{Solve for } N$$

$$N = \log(1 - p) / \log\left(1 - (1 - e)^s\right)$$

# Where does this equation come from?

$$\left(1 - (1 - e)^s\right)^N = 1 - p$$

- $p$ : desired probability that at least one of  $N$  random samples is free from outliers
- $1 - p$ : probability that none of the samples is free from outliers
- $s$ : sample size (i.e., number of points needed for the model)
- $e$ : proportion of outliers in the data
- $1 - e$ : probability of a data sample being an inlier
- $(1 - e)^s$ : probability that  $s$  samples are all inliers
- $1 - (1 - e)^s$ : probability that  $s$  samples contain at least one outlier
- $(1 - (1 - e)^s)^N$ : probability that none of the samples is free from outliers

# How many samples are needed to be confident that you have found only inliers?

*Choose  $N$  (number of samples) so that, with probability  $p$ , at least one of  $N$  random samples is free from outliers, e.g.,  $p=0.99$*

Let  $s$ : sample size (i.e., number of points needed for the model)

$e$ : proportion of outliers in the data

$$\left(1 - (1 - e)^s\right)^N = 1 - p \quad \text{Solve for } N$$

$$N = \log(1 - p) / \log\left(1 - (1 - e)^s\right)$$

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

# Distance threshold

Choose threshold  $t$  so probability for inlier is  $\alpha$

(e.g.,  $\alpha = 0.95$ )

- Often empirically
- Zero-mean Gaussian noise  $\sigma$  then  $d_{\perp}^2$  follows  $\chi_m^2$  distribution with  $m = \text{codimension of model}$

(codimension of subspace = dimension of space – dimension of subspace)

Codimension	Model	$t^2$
1	E, F, 2D line	$3.84\sigma^2$
2	P	$5.99\sigma^2$

# Number of inliers threshold

- Typically, terminate when inlier ratio reaches expected ratio of inliers

$$T = (1 - e)N$$

- $N$ : number of samples
- $e$ : proportion of outliers in the data

# Next Lecture

- Optical flow and motion
- Additional, optional reading in Course Reserves
  - Introductory Techniques for 3-D Computer Vision, Trucco and Verri
    - Chapter 8: Motion