Model Fitting, RANSAC

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Fitting: Overview

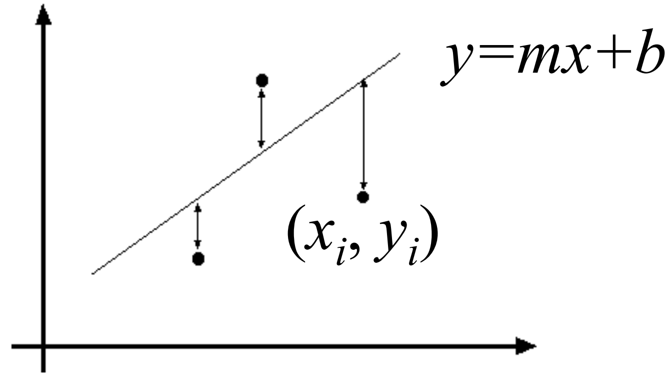
- If we know which points belong to the line, how do we find the "optimal" line parameters?
  - Least squares
- What if there are outliers?
  - Robust fitting, RANSAC
- What if there are many lines?
  - Voting methods: RANSAC, Hough transform
- What if we're not even sure it's a line?
  - Model selection

Least squares line fitting

Data: $(x_1, y_1), \ldots, (x_n, y_n)$

Line equation: $y_i = m x_i + b$

Find (m, b) to minimize



$$\boxed{E = \sum_{i=1}^{n} (y_i - m x_i - b)^2}$$

$$Y = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} \qquad X = \begin{bmatrix} x_1 & 1 \\ \vdots & \vdots \\ x_n & 1 \end{bmatrix} \qquad B = \begin{bmatrix} m \\ b \end{bmatrix}$$

$$E = \|Y - XB\|^2 = (Y - XB)^T (Y - XB) = Y^T Y - 2(XB)^T Y + (XB)^T (XB)$$

$$\frac{dE}{dB} = 2X^T X B - 2X^T Y = 0$$

$$\boxed{X^T X B = X^T Y}$$

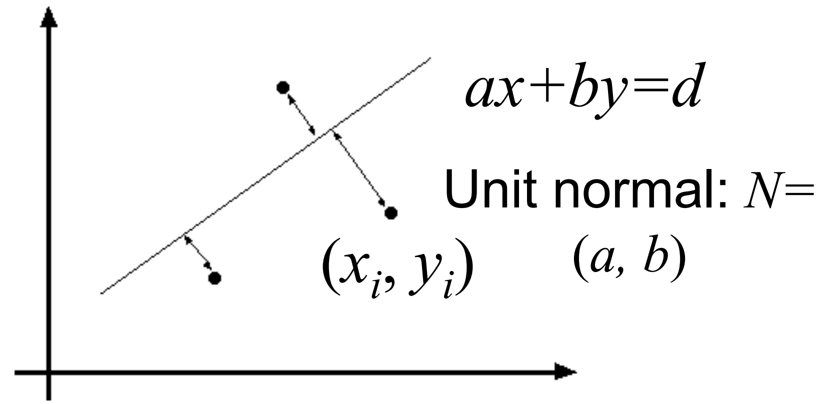
Normal equations: least squares solution to $XB = Y$

Problem with “vertical” least squares

- Not rotation-invariant
- Fails completely for vertical lines

Total least squares

Distance between point (x_i, y_i) and line $ax+by=d$ $(a^2+b^2=1)$: $|ax_i + by_i - d|$



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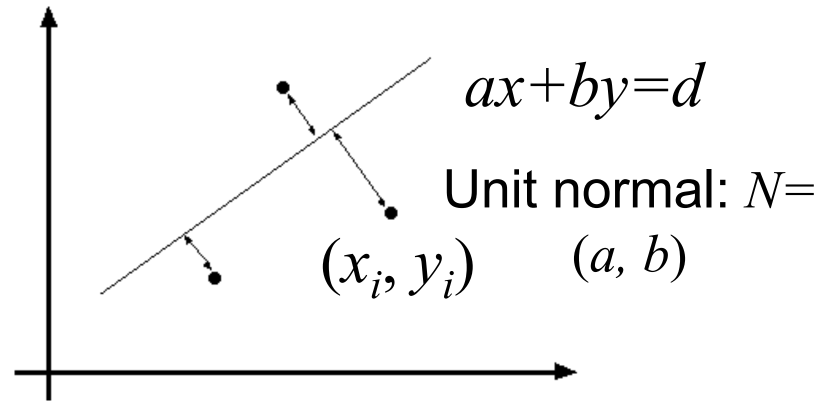
Distance between point (x_i, y_i) and line $ax+by=d$ $(a^2+b^2=1)$: $|ax_i + by_i - d|$

Find (a, b, d) to minimize the sum of squared perpendicular distances

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



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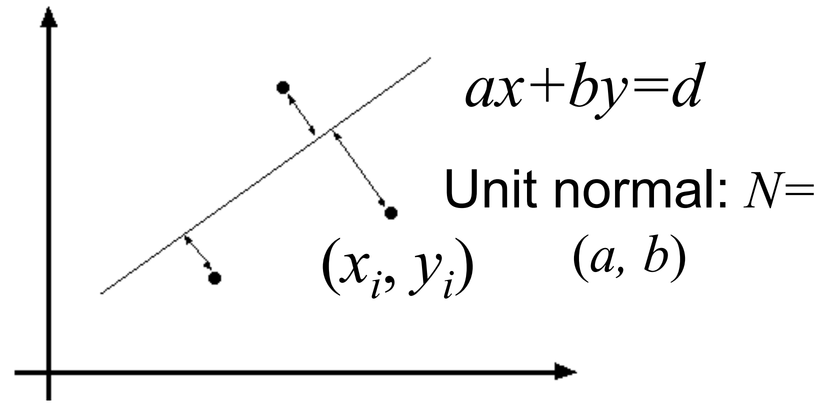

$$\boxed{E = \sum_{i=1}^{n}(ax_i + by_i - d)^2}$$

$$\frac{\partial E}{\partial d} = \sum_{i=1}^{n} -2(ax_i + by_i - d) = 0 \qquad d = \frac{a}{n}\sum_{i=1}^{n} x_i + \frac{b}{n}\sum_{i=1}^{n} y_i = a\bar{x} + b\bar{y}$$

$$E = \sum_{i=1}^{n}(a(x_i - \bar{x}) + b(y_i - \bar{y}))^2 = \left\| \begin{bmatrix} x_1 - \bar{x} & y_1 - \bar{y} \\ \vdots & \vdots \\ x_n - \bar{x} & y_n - \bar{y} \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} \right\|^2 = (UN)^T(UN)$$

$$\frac{dE}{dN} = 2(U^T U)N = 0$$

Solution to $(U^T U)N = 0$, subject to $\|N\|^2 = 1$: eigenvector of $U^T U$ associated with the smallest eigenvalue (least squares solution to *homogeneous linear system* $UN = 0$)

Total least squares

$$U = \begin{bmatrix} x_1 - \overline{x} & y_1 - \overline{y} \\ \vdots & \vdots \\ x_n - \overline{x} & y_n - \overline{y} \end{bmatrix} \qquad U^T U = \begin{bmatrix} \sum_{i=1}^{n} (x_i - \overline{x})^2 & \sum_{i=1}^{n} (x_i - \overline{x})(y_i - \overline{y}) \\ \sum_{i=1}^{n} (x_i - \overline{x})(y_i - \overline{y}) & \sum_{i=1}^{n} (y_i - \overline{y})^2 \end{bmatrix}$$

second moment matrix

Total least squares

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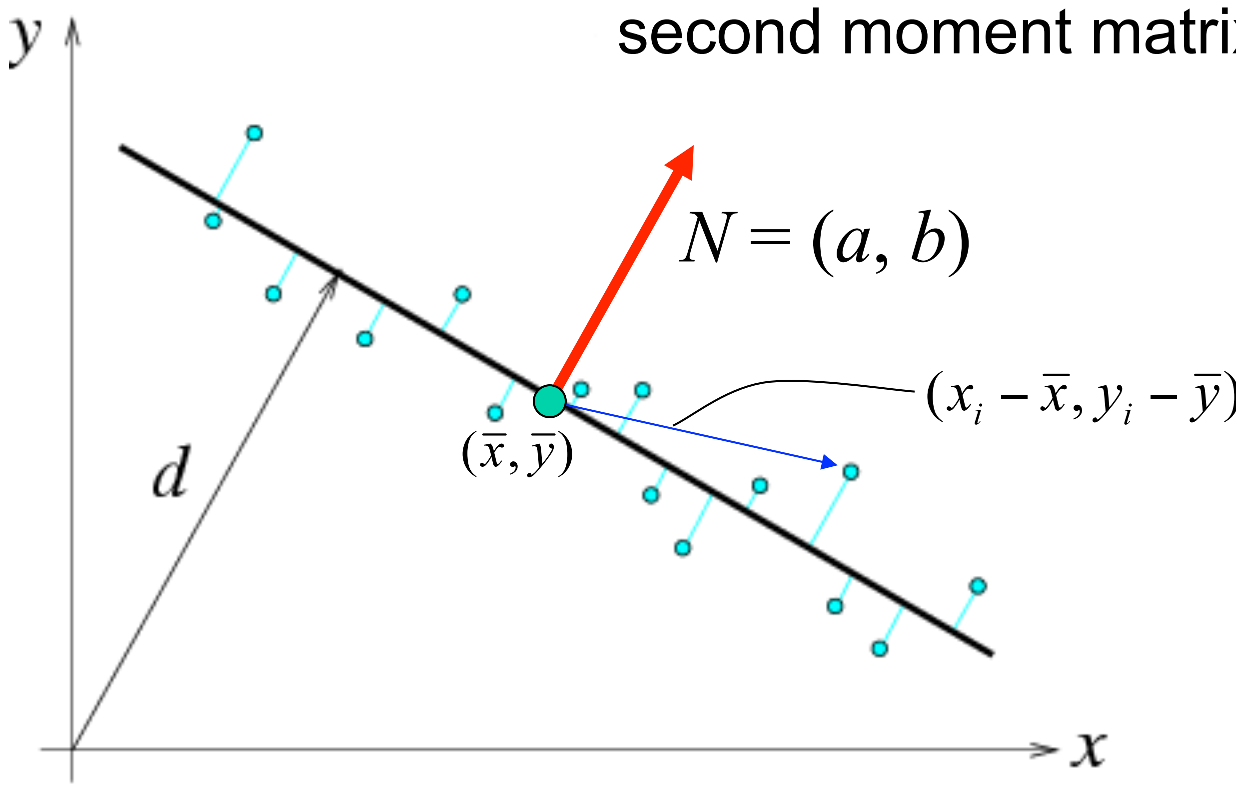
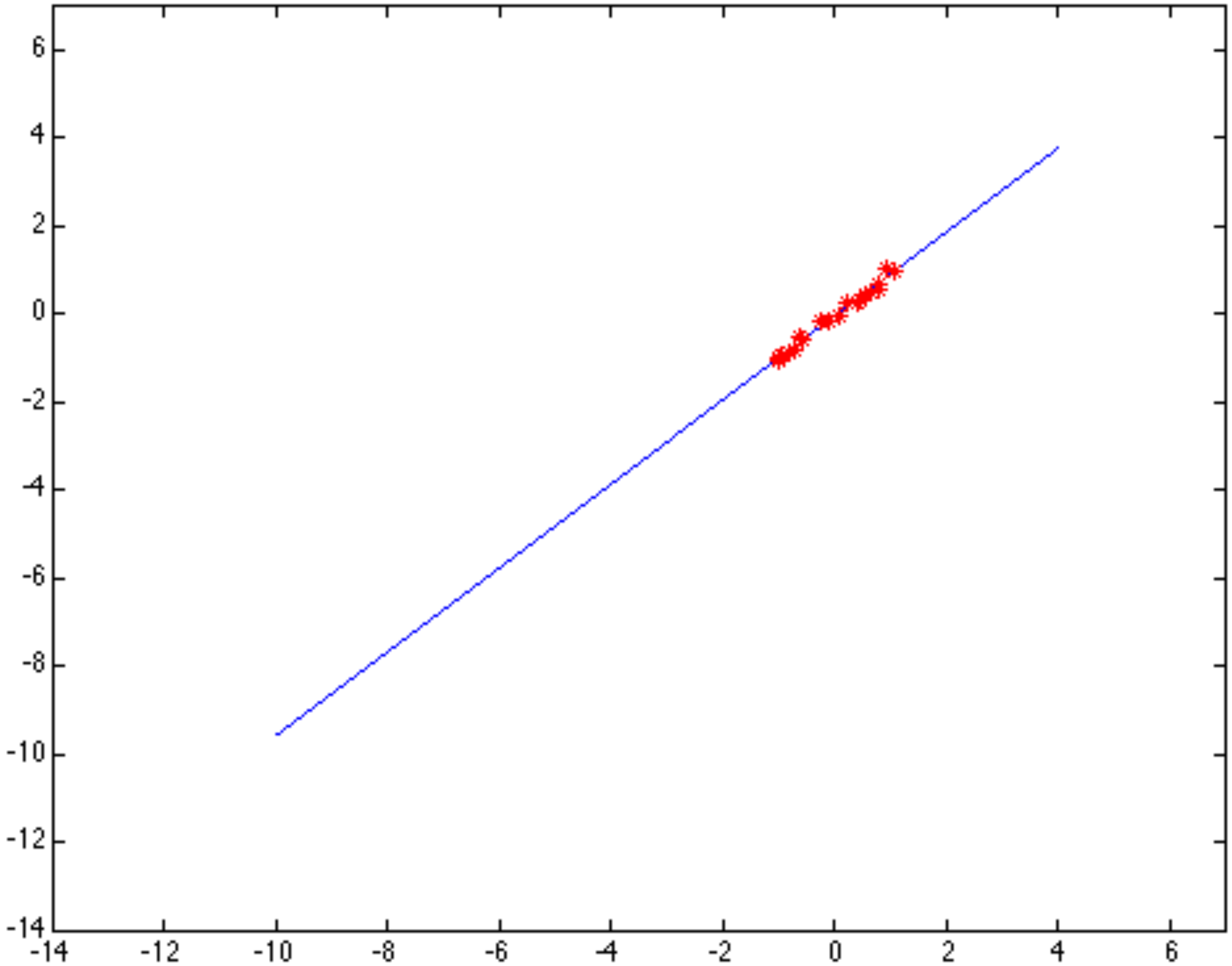
second moment matrix



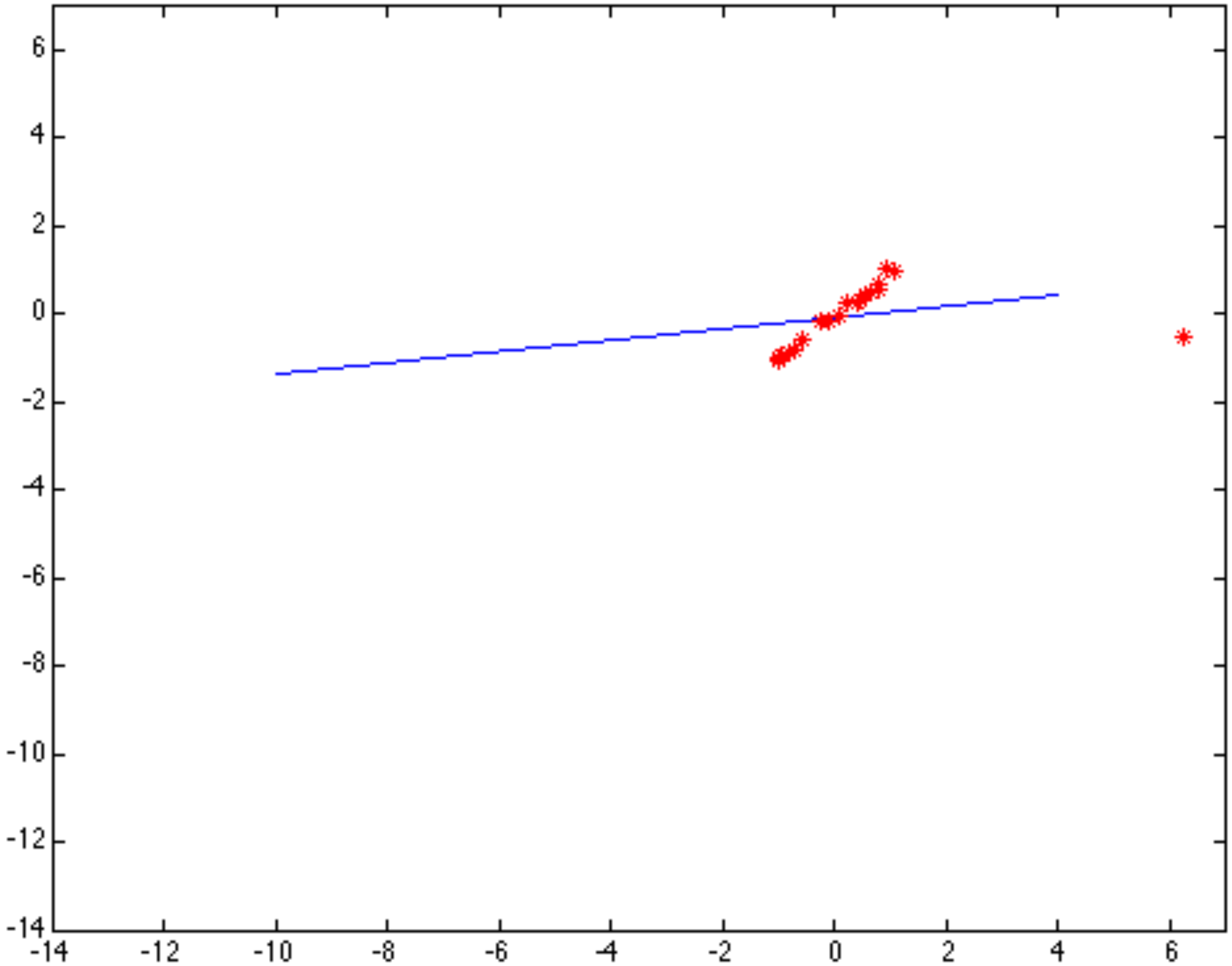
Least squares: Robustness to noise

Least squares fit to the red points:



Least squares: Robustness to noise

Least squares fit with an outlier:



Problem: squared error heavily penalizes outliers

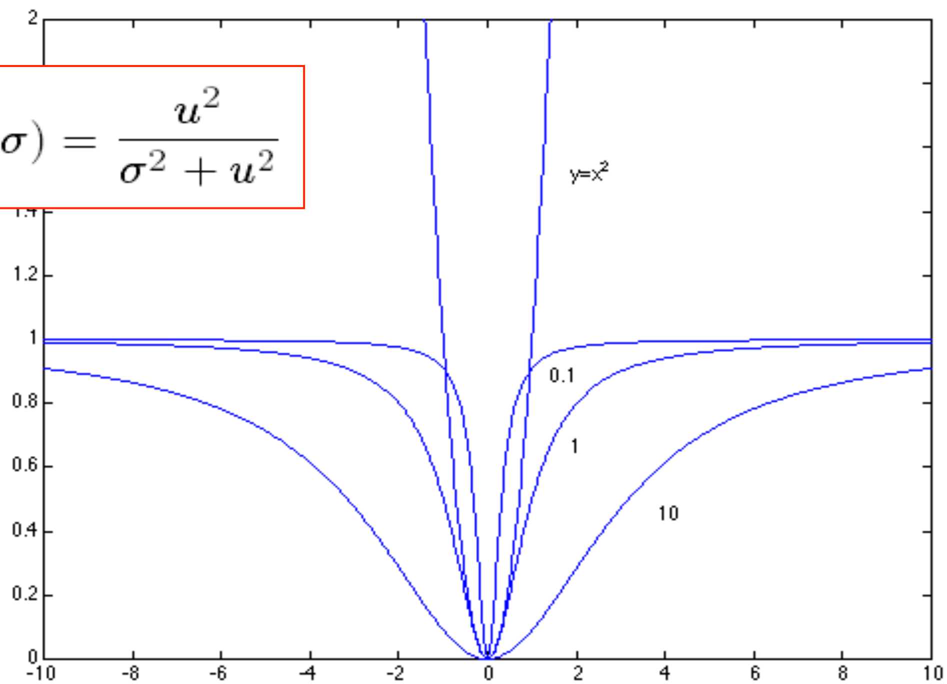
Robust estimators

- General approach: find model parameters θ that minimize

$$\sum_i \rho\left(r_i\left(x_i,\theta\right);\sigma\right)$$

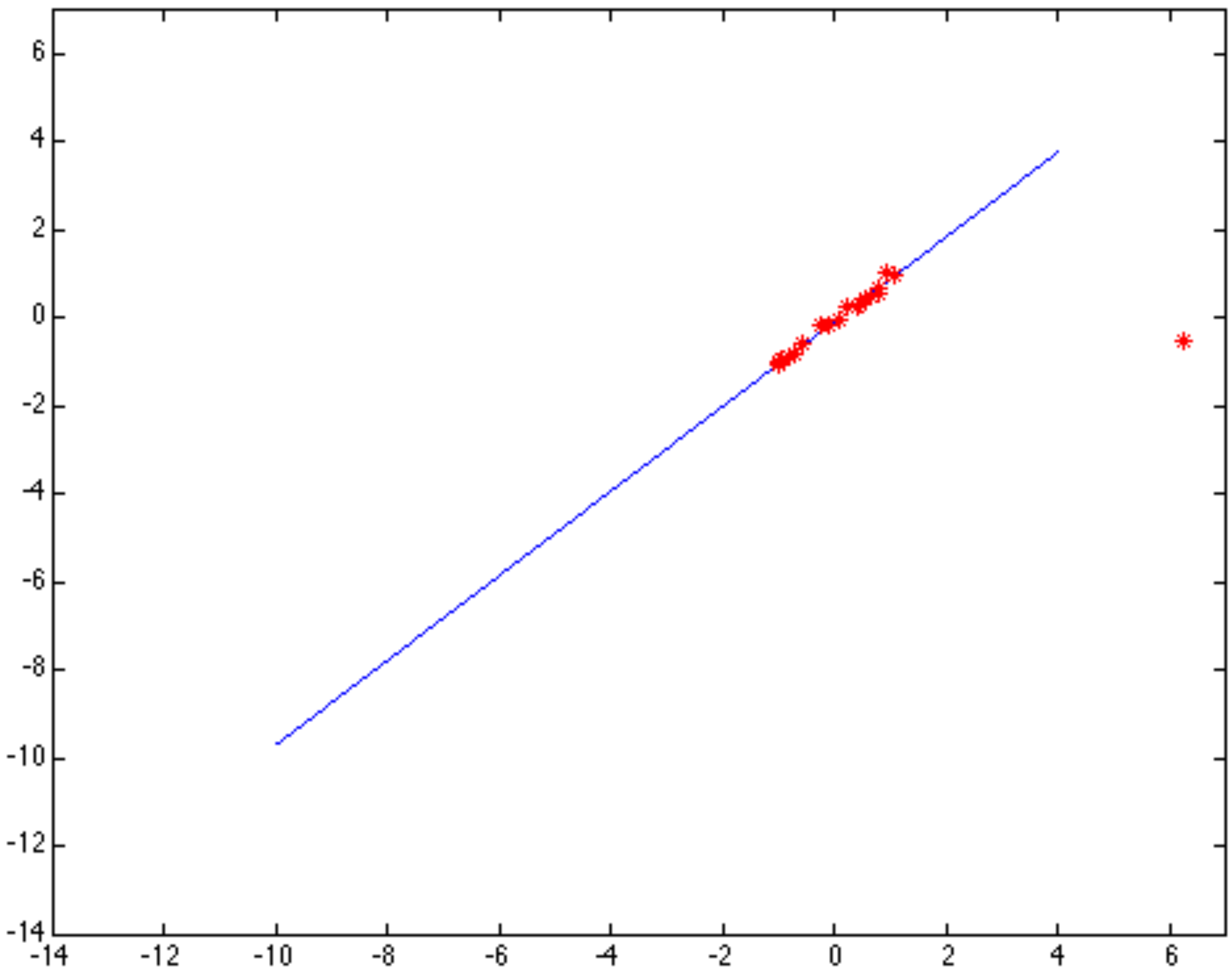
$r_i\,(x_i,\,\theta)$ – residual of i-th point w.r.t. model parameters θ
ρ – robust function with scale parameter σ

$$\boxed{\rho(u;\sigma) = \frac{u^2}{\sigma^2 + u^2}}$$



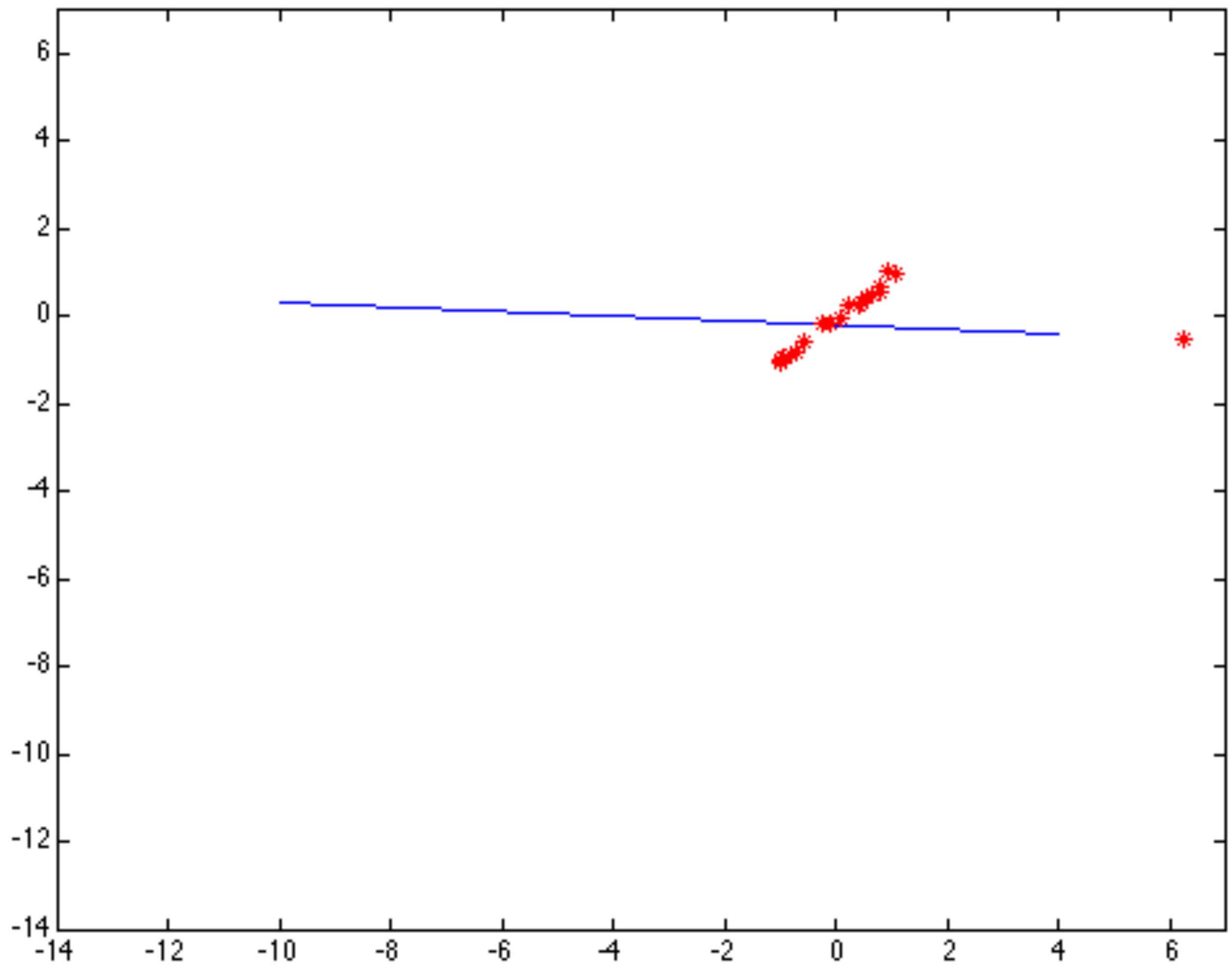
The robust function ρ behaves like squared distance for small values of the residual *u* but saturates for larger values of *u*

Choosing the scale: Just right



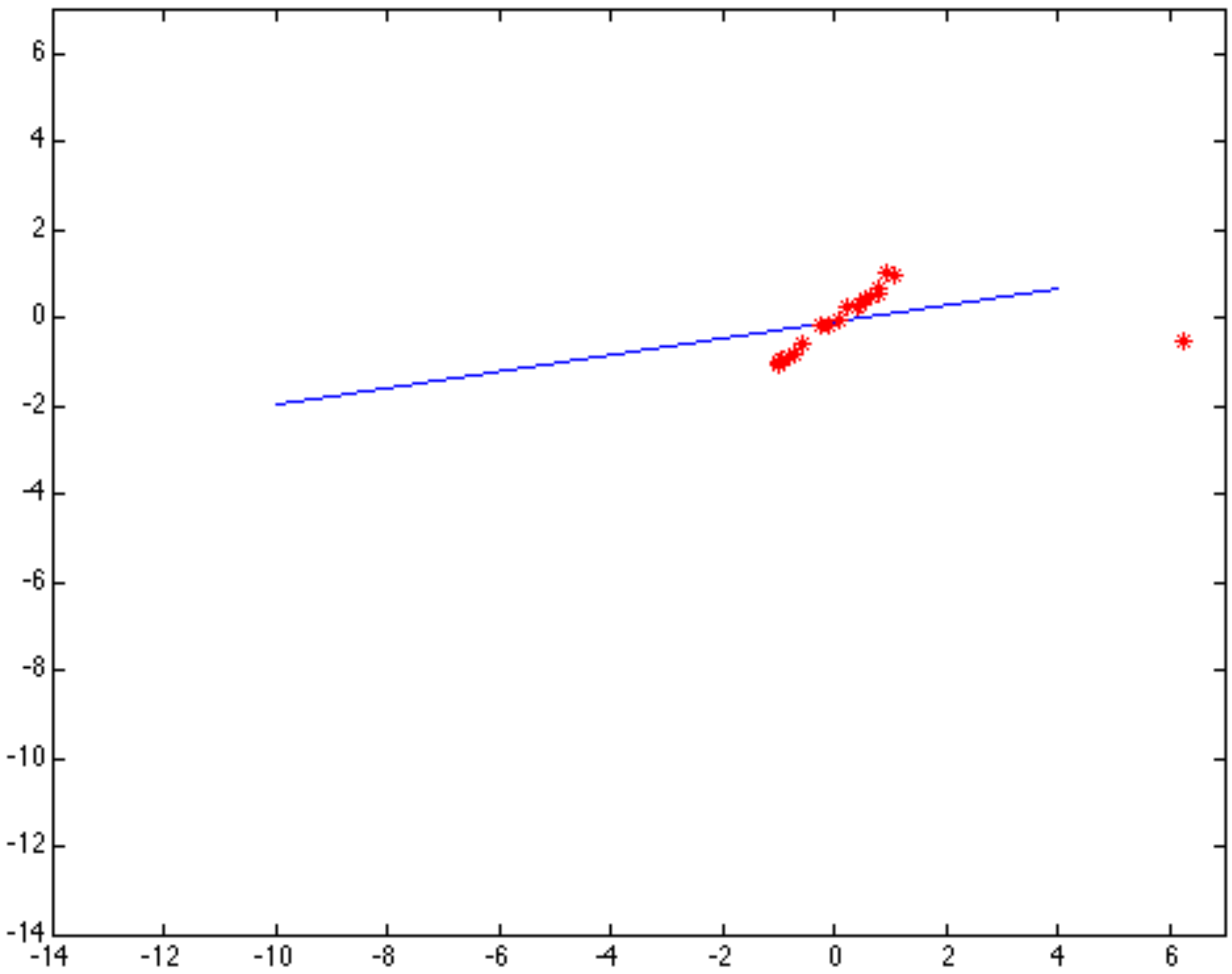
The effect of the outlier is minimized

Choosing the scale: Too small



The error value is almost the same for every point and the fit is very poor

Choosing the scale: Too large



Behaves much the same as least squares

Robust estimation: Details

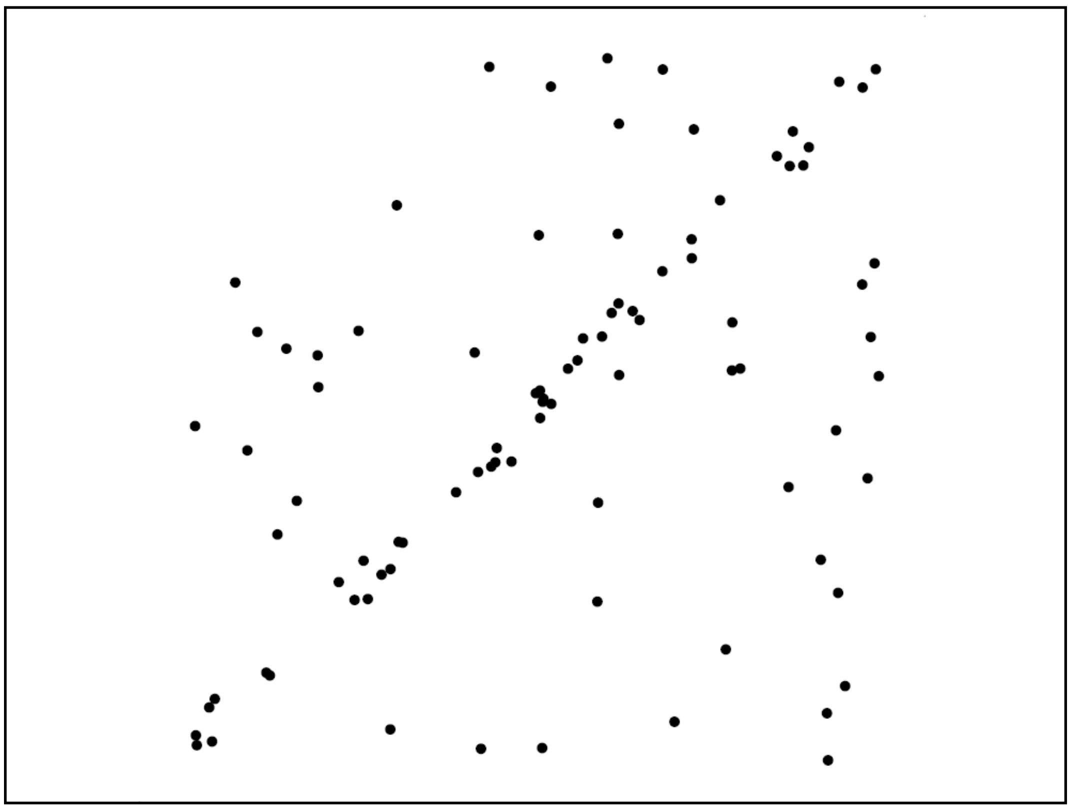
- Robust fitting is a nonlinear optimization problem that must be solved iteratively
- Least squares solution can be used for initialization
- Adaptive choice of scale: approx. 1.5 times median residual (F&P, Sec. 15.5.1)

RANSAC

- Robust fitting can deal with a few outliers – what if we have very many?
- Random sample consensus (RANSAC): Very general framework for model fitting in the presence of outliers
- Outline
  - Choose a small subset of points uniformly at random
  - Fit a model to that subset
  - Find all remaining points that are "close" to the model and reject the rest as outliers
  - Do this many times and choose the best model

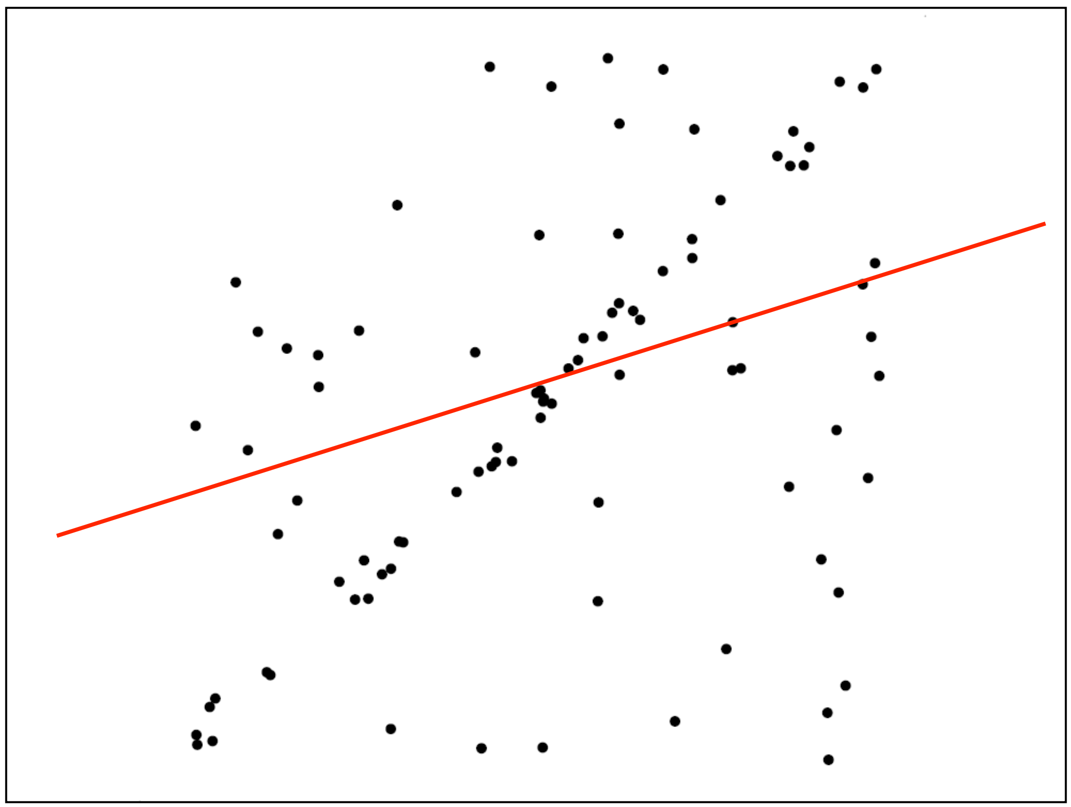
M. A. Fischler, R. C. Bolles. Random Sample Consensus: A Paradigm for Model Fitting with Applications to Image Analysis and Automated Cartography. Comm. of the ACM, Vol 24, pp 381-395, 1981.

RANSAC for line fitting example



Source: R. Raguram

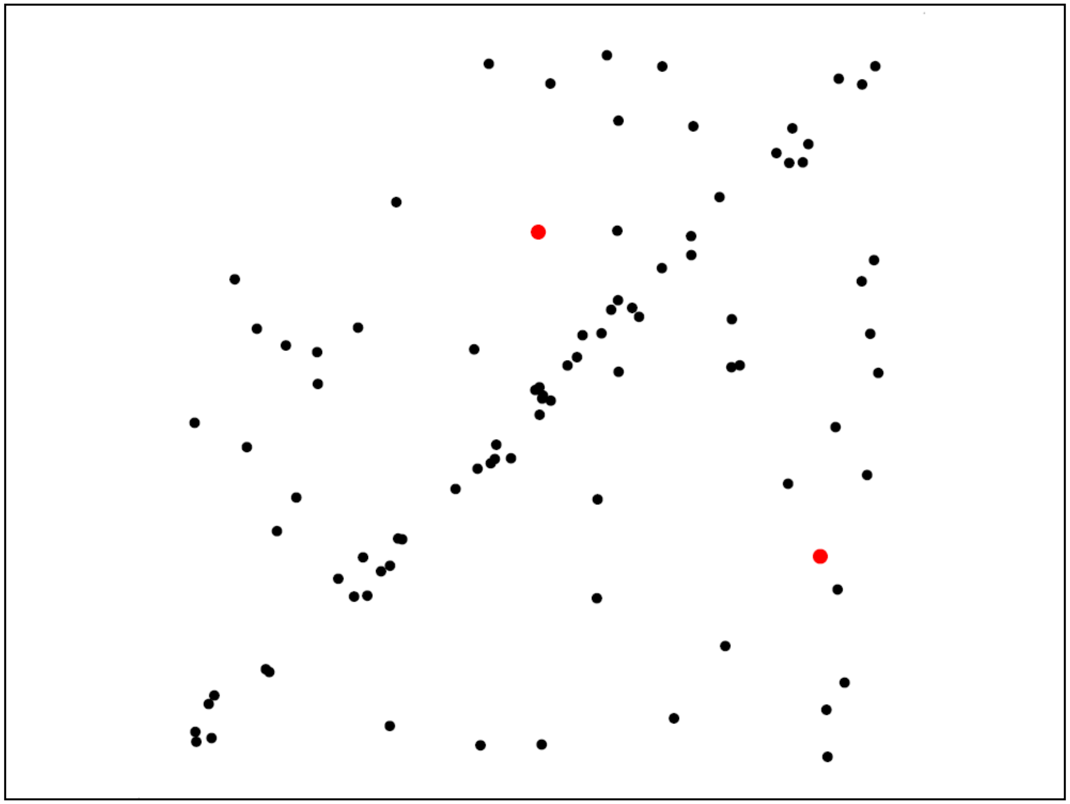
RANSAC for line fitting example



Least-squares fit

Source: R. Raguram

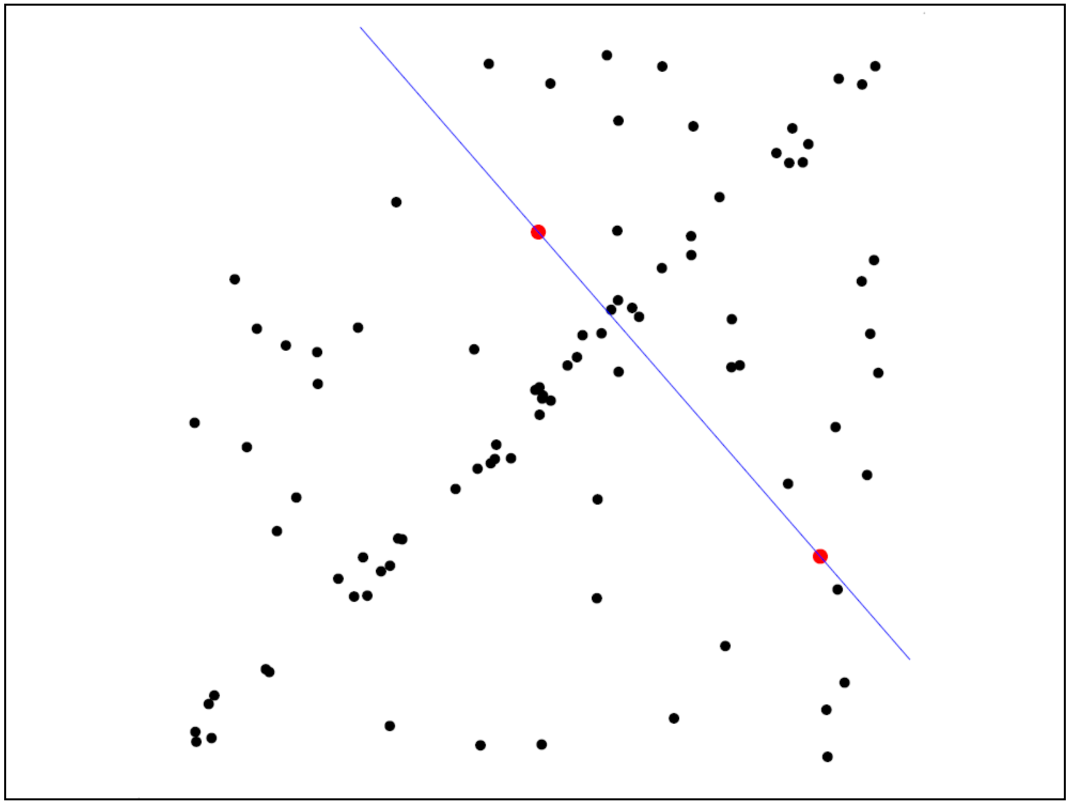
RANSAC for line fitting example



1. Randomly select minimal subset of points

Source: R. Raguram

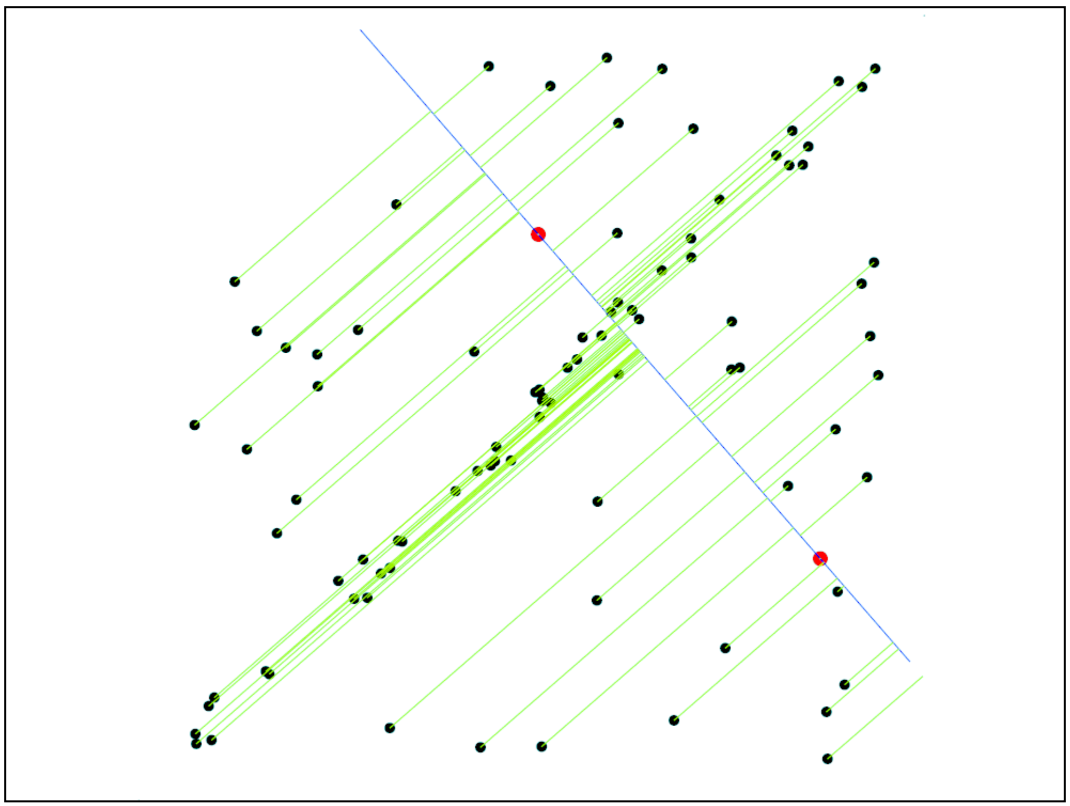
RANSAC for line fitting example



1. Randomly select minimal subset of points
2. Hypothesize a model

Source: R. Raguram

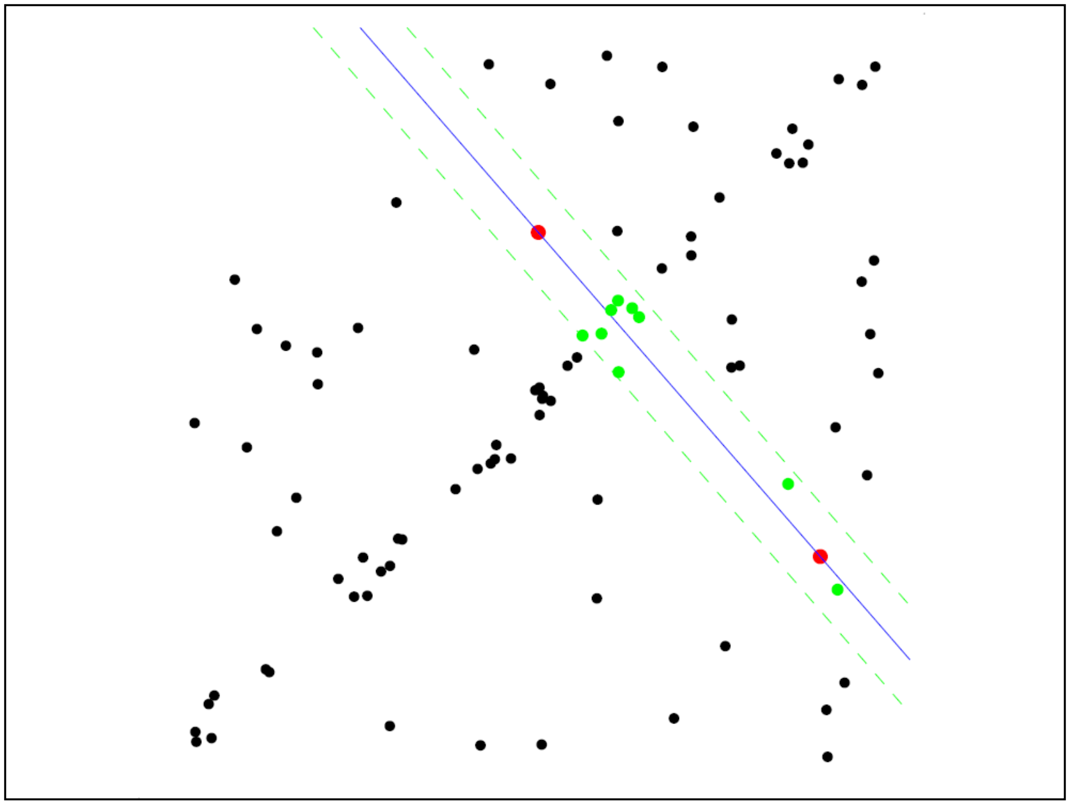
RANSAC for line fitting example



1. Randomly select minimal subset of points
2. Hypothesize a model
3. Compute error function

Source: R. Raguram

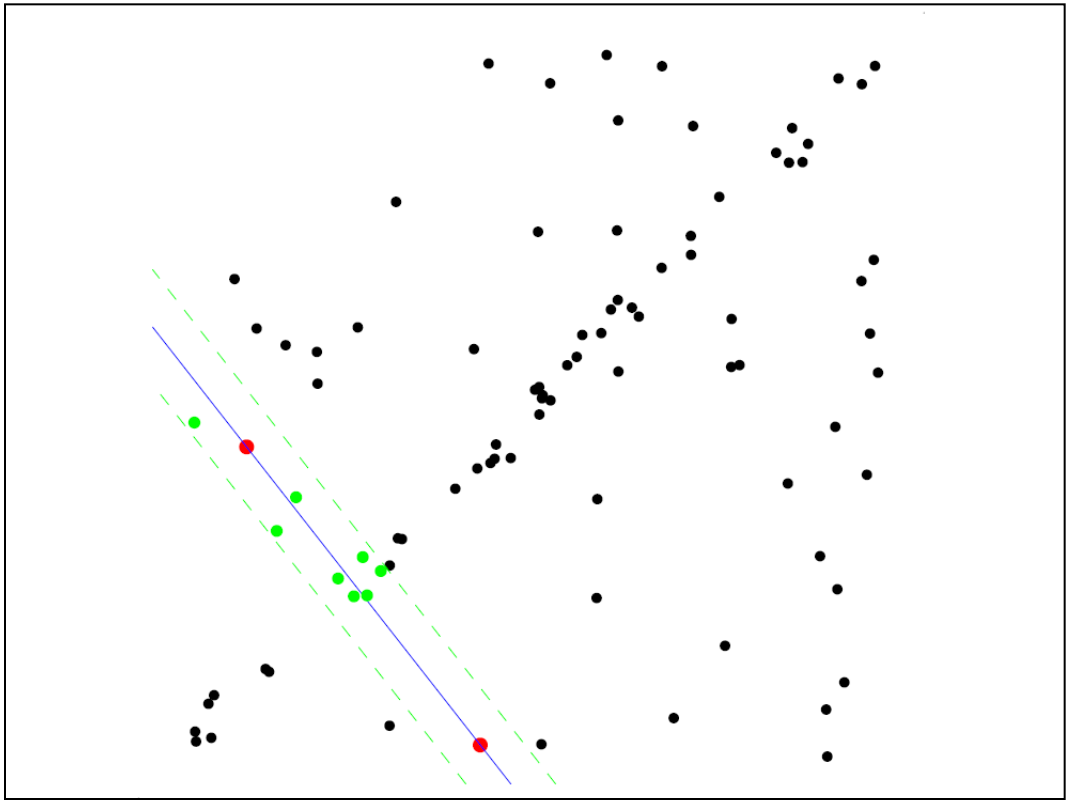
RANSAC for line fitting example



1. Randomly select minimal subset of points
2. Hypothesize a model
3. Compute error function
4. Select points consistent with model

Source: R. Raguram

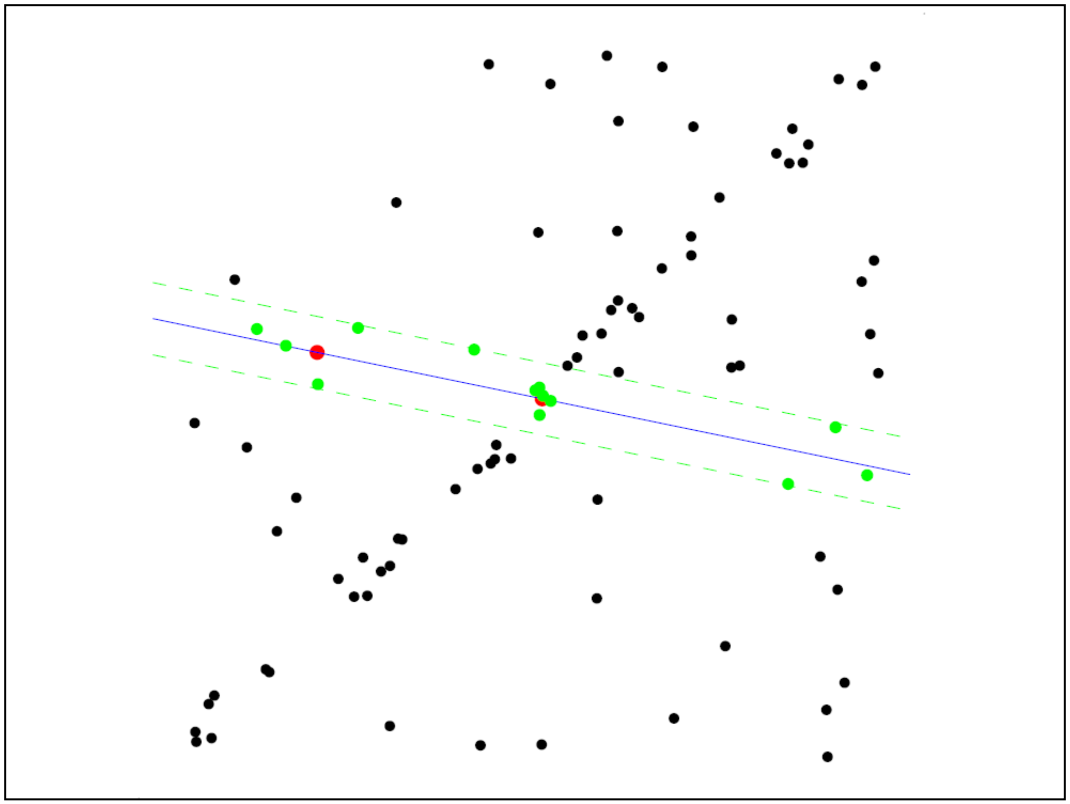
RANSAC for line fitting example



1. Randomly select minimal subset of points
2. Hypothesize a model
3. Compute error function
4. Select points consistent with model
5. Repeat *hypothesize-and-verify* loop

Source: R. Raguram

RANSAC for line fitting example



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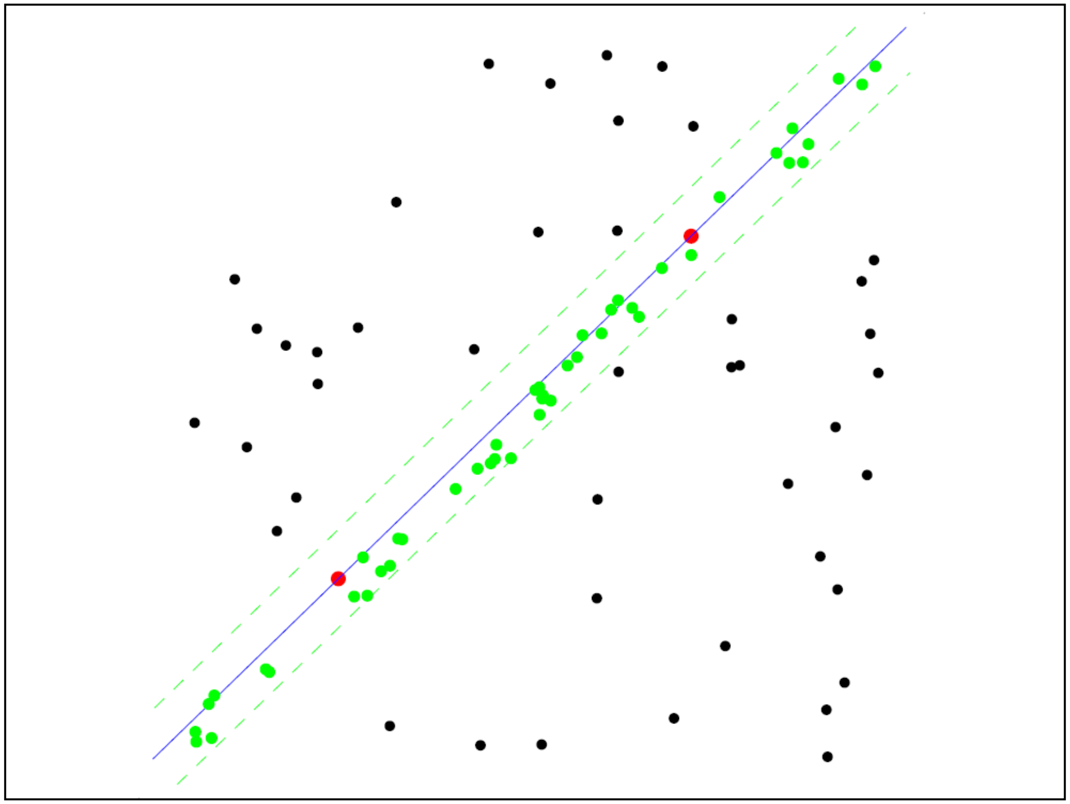
RANSAC for line fitting example

Uncontaminated sample



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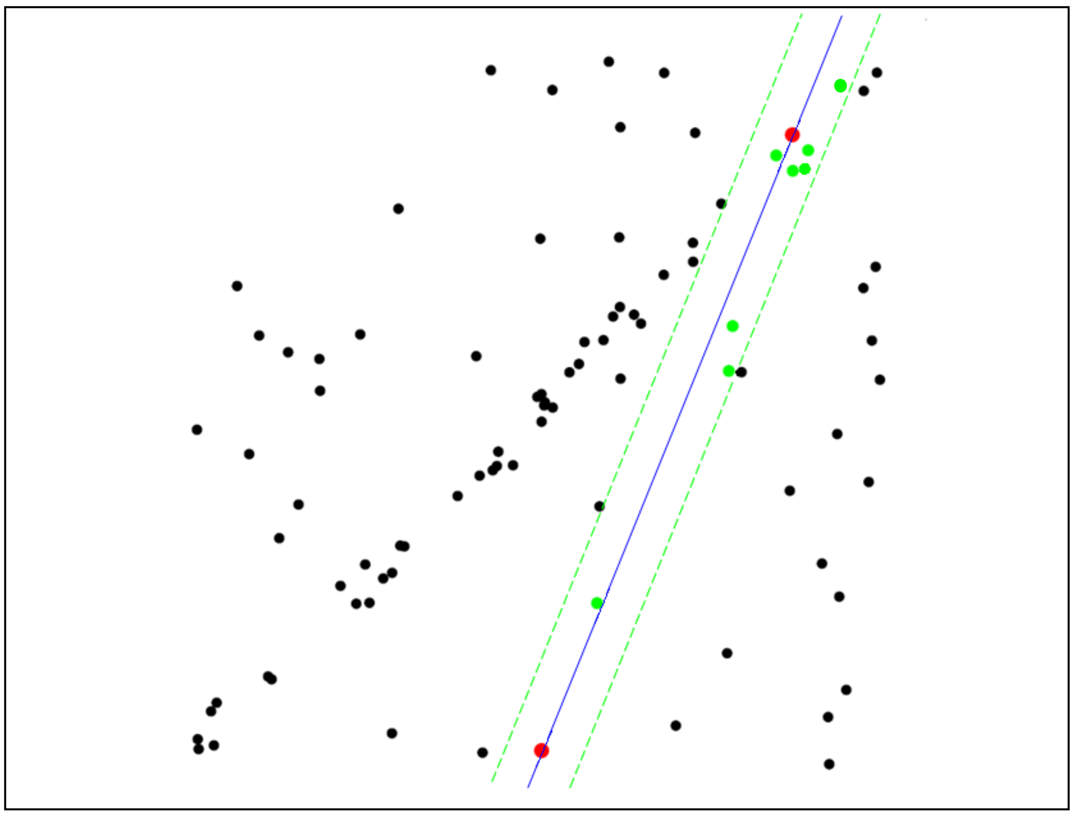
RANSAC for line fitting example



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Source: R. Raguram

RANSAC for line fitting

Repeat ***N*** times:

- Draw ***s*** points uniformly at random
- Fit line to these ***s*** points
- Find inliers to this line among the remaining points (i.e., points whose distance from the line is less than ***t***)
- If there are ***d*** or more inliers, accept the line and refit using all inliers

Choosing the parameters

- Initial number of points *s*
  - Typically minimum number needed to fit the model
- Distance threshold *t*
  - Choose *t* so probability for inlier is *p* (e.g. 0.95)
  - Zero-mean Gaussian noise with std. dev. σ: $t^2=3.84\sigma^2$
- Number of samples *N*
  - Choose *N* so that, with probability *p*, at least one random sample is free from outliers (e.g. *p*=0.99) (outlier ratio: *e*)

Source: M. Pollefeys

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

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

	proportion of outliers e						
s	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

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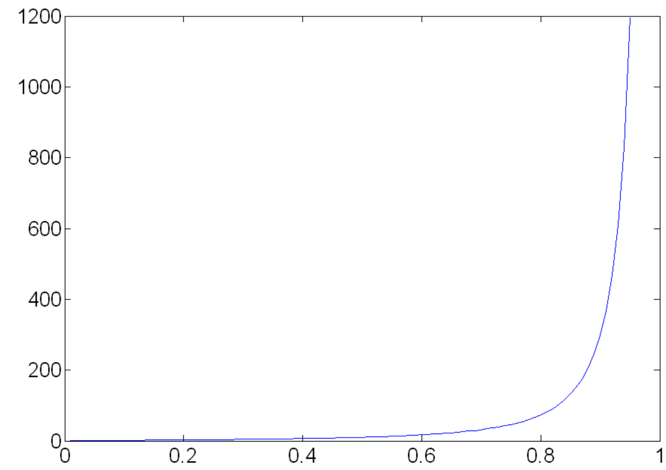

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- Number of samples *N*
  - Choose *N* so that, with probability *p*, at least one random sample is free from outliers (e.g. *p*=0.99) (outlier ratio: *e*)
- Consensus set size *d*
  - Should match expected inlier ratio

Source: M. Pollefeys

Adaptively determining the number of samples

- Inlier ratio *e* is often unknown a priori, so pick worst case, e.g. 50%, and adapt if more inliers are found, e.g. 80% would yield *e*=0.2
- Adaptive procedure:
  - *N*=∞, *sample_count* =0
  - While *N* >*sample_count*
    - – Choose a sample and count the number of inliers
    - – Set e = 1 – (number of inliers)/(total number of points)
    - – Recompute *N* from *e:*

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

    - – Increment the *sample_count* by 1

Source: M. Pollefeys

RANSAC pros and cons

- Pros
  - Simple and general
  - Applicable to many different problems
  - Often works well in practice
- Cons
  - Lots of parameters to tune
  - Doesn't work well for low inlier ratios (too many iterations, or can fail completely)
  - Can't always get a good initialization of the model based on the minimum number of samples