

THE UNIVERSITY OF ADELAIDE

Constrained Parameter Estimation in Multiple View Geometry

by

Zygmunt L. Szpak

A thesis submitted in partial fulfillment for the
degree of Doctor of Philosophy

in the
Faculty of Engineering, Computer and Mathematical Sciences
School of Computer Science

July 2013

Declaration of Authorship

I certify that this work contains no material which has been accepted for the award of any other degree or diploma in any university or other tertiary institution and, to the best of my knowledge and belief, contains no material previously published or written by another person, except where due reference has been made in the text. In addition, I certify that no part of this work will, in the future, be used in a submission for any other degree or diploma in any university or other tertiary institution without the prior approval of the University of Adelaide and where applicable, any partner institution responsible for the joint-award of this degree. I give consent to this copy of my thesis when deposited in the University Library, being made available for loan and photocopying, subject to the provisions of the Copyright Act 1968. The author acknowledges that copyright of published works contained within this thesis resides with the copyright holder(s) of those works. I also give permission for the digital version of my thesis to be made available on the web, via the University's digital research repository, the Library catalogue and also through web search engines, unless permission has been granted by the University to restrict access for a period of time.

In carrying out the research that underlies this thesis the following papers were published or are currently under review:

1. Chojnacki W., Szpak Z.L., Brooks, M.J. and van den Hengel A., "Multiple Homography Estimation with Full Consistency Constraints", in *Proc. International Conference on Digital Image Computing: Techniques and Applications*, Sydney, Australia, December 2010.
2. Szpak Z.L., Chojnacki W., and van den Hengel A., "Guaranteed ellipse fitting with the Sampson distance", in *Proc. 12th European Conference Computer Vision*, Florence, Italy, October 2012.
3. Szpak Z.L., Chojnacki W., and van den Hengel A., "A comparison of ellipse fitting methods and implications for multiple-view geometry estimation", in *Proc. International Conference on Digital Image Computing: Techniques and Applications*, Freemantle, Western Australia, December 2012.
4. Chojnacki W., Szpak Z.L., Brooks, M.J. and van den Hengel A., "Multiple Homography Estimation with Latent Variables", *IEEE Transactions on Pattern Analysis and Machine Intelligence*, manuscript submitted for review.

5. Szpak Z.L., Chojnacki W., Eriksson, A. and van den Hengel A., “Sampson Distance Based Joint Estimation of Multiple Homographies”, *Proc. IEEE Computer Society Conference on Computer Vision and Pattern Recognition (CVPR 2013)*, manuscript submitted for review.

The authors’ contributions in each of the aforementioned papers are as follows:

Zygmunt L. Szpak: Literature review; development and implementation of all algorithms; collection of data; conceptualisation, design and analysis of experiments; testing and mathematical modelling of algorithms and writing the manuscript.

Wojciech Chojnacki: Conceptualisation and mathematical modelling of algorithms; critical feedback and discussion on ideas and concepts; interpretation of experimental results and writing the manuscript.

Anders Eriksson: Early discussion of ideas; evaluating and editing the manuscript.

Michael J. Brooks: Early discussion of ideas; evaluating and editing the manuscript.

Anton van den Hengel: Supervising development of work; evaluating and editing the manuscript.

By signing the Declaration of Authorship, each author certifies that their stated contribution to the publication is accurate and that permission is granted for the publication to be included in the candidate’s thesis.

Zygmunt L. Szpak	Signed: _____	Date: _____
Wojciech Chojnacki	Signed: _____	Date: _____
Anders Eriksson	Signed: _____	Date: _____
Michael J. Brooks	Signed: _____	Date: _____
Anton van den Hengel	Signed: _____	Date: _____

“The more we study the less we know, because we see new avenues of knowledge down which we might travel for a lifetime.”

Fulton J. Sheen

THE UNIVERSITY OF ADELAIDE

Abstract

Faculty of Engineering, Computer and Mathematical Sciences
School of Computer Science

Doctor of Philosophy

by Zygmunt L. Szpak

Multiple view geometry is a branch of computer vision devoted entirely to the study of the relationship between images generated from a fixed three-dimensional scene. Thanks to the body of knowledge generated in this domain some of the most exciting developments in navigation have recently been realised. Google's release of Street-view maps is the most remarkable example. Currently there is a growing demand for new insight and knowledge originating from multiple view geometry, as two of the most popular technological companies, Google and Apple, embark on a mission to generate three-dimensional maps. The research conducted in this thesis makes a direct contribution to two specific problems that arise frequently in the context of multiple view geometry: homography estimation and ellipse fitting. A homography is used to establish a relationship between two images of a scene, whenever the scene consists of a flat surface. If the scene consists of several flat surfaces, such as walls of buildings in urban environments, then multiple homographies are required to adequately represent the relationship between a pair of images. But when multiple homographies are required, computer vision practitioners typically estimate homographies separately. This thesis demonstrates that multiple homographies must not be estimated separately, because additional inter-homography constraints need to be satisfied in order for a collection of homographies to accurately reflect the three-dimensional geometry of the scene. This thesis offers a comprehensive account of a variety of subtleties that arise in the estimation of multiple homographies, and presents detailed novel algorithms for fulfilling the estimation task. A central contribution is the development of a new framework for jointly estimating multiple homographies. The new framework leads to considerably more accurate homography estimates than previous approaches. The second major contribution of this thesis relates to another frequently encountered task in multiple view geometry: ellipse fitting. Recently many new cost functions promising unbiasedness, consistency or hyper-accuracy have been reported to improve the state-of-the-art in fitting ellipses to data.

Unfortunately, the new cost functions have not been substantiated with thorough experimental comparisons. This thesis offers an extensive evaluation of both new and old ellipse fitting methods with the aid of comprehensive simulations. The findings suggest that there is not much difference between the newer and more established estimators. There is, however, a significant difference between the sole estimator that guarantees an ellipse fit, and other estimators which are prone to occasionally producing hyperbolas. The estimator that guarantees an ellipse fit is significantly less accurate. To remedy this undesirable discovery, a new ellipse estimator is proposed that shares a similar statistical accuracy to the unbiased, consistent or hyper-accurate estimators, but unlike all of these, still guarantees an ellipse fit.

Acknowledgements

I owe sincere and earnest thankfulness to Prof. Wojciech Chojnacki, without whom the research conducted in this thesis would never have been carried out. He took me under his wing, and introduced me to the wonderful and mesmerising world of projective geometry and parameter estimation. Virtually all that I have learned during my candidature in Adelaide, from mathematical modelling, presenting research and writing a paper, to professional conduct and general research attitude, I have learned by observing and imitating him. I am especially grateful for his assistance in the derivation of homography matrix covariances that appear in the Appendix of this thesis. It has been a joy and blessing to work with him and to learn from him. Thank you for many shared meals, innumerable captivating whiteboard discussions and the occasional serving of delicious polish food!

I would also like to extend my deep gratitude to Prof. Ernest Fokoue, with whom I shared countless uplifting and technical discussions. Despite residing in America, he stayed awake many late nights in order for us to talk over Skype. His advice and encouragement throughout my candidature was priceless. He breathed new life into my work at a time when I needed it most.

My first encounter with image processing and computer vision was thanks to Prof. Jules R. Tapamo. I would never have left South Africa to pursue a PhD and an academic career if it were not for his encouragement and belief in my abilities. It is no overstatement to say that when he arrived at the School of Computer Science at the University of KwaZulu-Natal, he lifted the standard of research and sparked the imagination of many young students. I am first and foremost a disciple of the Tapamo clan! *Mzansi fo sho!*

Thanks must also go to the School of Computer Science here in Adelaide for providing me with excellent facilities to pursue my PhD, and ensuring that I have a stable and state-of-the-art work environment. I would also like to thank my co-supervisors, Dr. Anthony Dick and Dr. Anders Eriksson, for all of their valuable time, and for always being available to answer any questions that I brought. I am also very grateful to my principal supervisor, Prof. Anton van den Hengel, for taking me on as his student and making me part of the ACVT family. Thank you for offering me the scholarship, for giving me the freedom to pursue my research ideas and for always making sure that I had everything I needed to carry out my research successfully.

In the pursuit of a PhD one inevitably encounters a large bureaucracy that requires various paper-work to be filled out and filed. I would like to thank Pru Carter for taking care of countless bureaucratic issues that arose during my candidature. Thank you for

your cheerful disposition, and for taking care of everything from conference travel to misunderstandings with the graduate centre, with absolute professionalism. Without your critical interventions, this thesis would not have been completed in the allotted time.

My close friends in the School of Computer Science deserve a special mention. Thank you to Dr. John Bastian, Lachlan Fleming, Yanzhi Chen, Liang Li, and Dr. Javen Shi for many shared experiences and memories. You made my journey a happy one! Thanks also to my good friend abroad, Dr. Jean Vincent Fonou-Dombeu, for his backing and confidence.

Lastly, I would like to thank my family for all of their support and encouragement. I would especially like to thank my wife Ancret Szpak, with whom I shared all the highs and lows of the PhD experience. Your constant love and belief in me has been the source of my energy and enthusiasm throughout my studies. *Serdecznie dziękuje Ci, Kochanie!*

Contents

Declaration of Authorship	i
Abstract	iv
Acknowledgements	vi
List of Figures	xii
List of Tables	xiv
List of Algorithms	xv
1 Introduction	1
1.1 Introduction	1
1.2 Issues to be addressed and motivations	2
1.2.1 Multiple homography estimation	2
1.2.2 Ellipse fitting	4
1.3 Contributions of this thesis	4
1.3.1 Multiple homography estimation using latent variables	5
1.3.2 Guaranteed ellipse fitting with the Sampson distance	5
1.4 Organisation of this thesis	6
1.4.1 Chapter 2	6
1.4.2 Chapter 3	6
1.4.3 Chapter 4	6
1.4.4 Chapter 5	6
1.4.5 Chapter 6	7
1.4.6 Chapter 7	7
2 Projective Geometry	8
2.1 Introduction	8
2.2 Image formation and the pinhole camera	8
2.3 Euclidean versus projective geometry	9
2.4 Projective plane	12
2.5 Projective space	14
2.6 Relating projective geometry to the real world	16

2.7	Matrix algebra description of the image formation process	19
2.7.1	Intrinsic parameters	19
2.7.2	External parameters	20
2.7.3	Camera projection matrix	21
2.8	Conclusion	21
3	Two-view Geometry	23
3.1	Introduction	23
3.2	Two-view geometry	24
3.2.1	Fundamental matrix	25
3.2.2	Homography matrix	28
3.2.2.1	Invertability of the homography matrix	30
3.2.3	Multiple homography matrices	31
3.3	Conclusion	32
4	Parameter Estimation Methods in Two-View Geometry	34
4.1	Introduction	34
4.2	Preliminaries	35
4.2.1	Kronecker product, vectorisation and reshaping	35
4.2.2	Unconstrained optimisation and the Levenberg–Marquardt algorithm	36
4.2.3	Interest point detectors	39
4.3	Fundamental matrix estimation	40
4.3.1	Algebraic cost function	41
4.3.2	Direct linear transform and direct rank-2 enforcement	43
4.3.3	Approximate maximum likelihood cost function	44
4.4	Homography matrix estimation	48
4.4.1	Algebraic least squares	48
4.4.2	Approximate maximum likelihood	49
4.4.3	Maximum likelihood	51
4.5	Multiple homography estimation	52
4.5.1	Determining initial values for latent variables parametrising multiple homography matrices	53
4.5.1.1	Extracting the latent variable \mathbf{b}	56
4.5.1.2	Computing the remaining latent variables using direct algebraic manipulations	57
4.5.1.3	Computing the remaining parameters using a singular value decomposition	57
4.5.2	Relating our latent variable initialisation to existing work	59
4.5.3	Approximate maximum likelihood estimation of multiple homographies	63
4.5.3.1	Approximate maximum likelihood and scale invariance	64
4.5.3.2	Cost function optimisation	66
4.5.4	Relating our approximate maximum likelihood estimation of multiple homographies to existing work	68
4.5.4.1	Rank-four constraint enforcement	69
4.6	Conclusion	70

5	Homography Estimation Experiments	72
5.1	Introduction	72
5.2	Experimental design	73
5.2.1	Summary of estimation methods	73
5.2.1.1	DLT and FNS	73
5.2.1.2	WALS and AML	74
5.2.1.3	RANK	75
5.2.1.4	Bundle Adjustment (BA)	76
5.2.2	Synthetic data	76
5.2.2.1	Synthetic data preparation	77
5.2.2.2	Synthetic simulation procedure	77
5.2.3	Real data for quantitative experiments	77
5.2.3.1	Real data preparation for quantitative experiments	78
5.2.3.2	Quantitative real data experiment procedure	78
5.2.4	Real data for qualitative experiments	78
5.2.4.1	Real data preparation for qualitative experiments	79
5.2.4.2	Qualitative real data experiment procedure	79
5.3	Experimental results	79
5.3.1	Quantitative comparison of methods	79
5.3.2	Rank constraint enforcement results	80
5.3.3	Bundle adjustment multiple homography estimation results	81
5.3.4	Approximate maximum likelihood multiple homography estimation results	82
5.4	Discussion	84
5.5	Conclusion	84
6	Ellipse Fitting	92
6.1	Introduction	92
6.2	Conics and ellipses	93
6.3	Overview of cost functions	94
6.3.0.1	Direct ellipse fit	95
6.3.0.2	Approximate maximum likelihood	96
6.3.0.3	Renormalisation	97
6.3.0.4	Unbiasing and hyper-accuracy	97
6.3.0.5	Maximum likelihood	100
6.4	Experimental comparison of cost functions	101
6.4.1	Experimental design	101
6.4.1.1	Synthetic data	103
6.4.1.2	Real data	103
6.4.2	Results	103
6.4.3	Discussion	108
6.5	Guaranteed ellipse fitting with the approximate maximum likelihood cost function	109
6.5.1	Constrained optimisation	110
6.5.2	Merit function	110
6.5.3	Optimisation algorithm	111
6.5.4	Experimental design	113

6.5.4.1	Synthetic data	114
6.5.4.2	Real data	116
6.5.5	Stability and efficiency	116
6.5.6	Results and discussion	116
6.6	Conclusion	118
7	Conclusion and Future Directions	120
7.1	Summary of the contributions of this thesis	120
7.1.1	Homography estimation	120
7.1.2	Ellipse fitting	121
7.2	Directions of future work	121
A	Homography Covariance	123
A.1	Covariance of The AML Estimate	123
A.1.1	General Model	123
A.1.2	Homography Model	128
A.2	Covariance of the DLT Estimate	130
	Bibliography	132

List of Figures

1.1	Relationship between homography matrices and three-dimensional planes	3
2.1	Image formation process	9
2.2	Pinhole camera model	10
2.3	Relationship between camera and image coordinate systems	10
2.4	Perspective projection of railway lines	11
2.5	A conceptual encoding of the orientations of parallel lines	12
2.6	Representing points and orientations on the Euclidean plane	14
2.7	Representing lines on the Euclidean plane	15
2.8	Representing parallel lines on the Euclidean plane	16
2.9	Representing three-dimensional points using homogeneous coordinates	17
2.10	An example of vanishing points in a real image	17
2.11	Formation of vanishing points under perspective projection	18
2.12	Perspective projection and similar triangles	19
2.13	Relating camera and world coordinate systems	22
3.1	Epipolar geometry	24
3.2	Fundamental matrix	26
3.3	Homography matrix	30
4.1	Homology	55
4.2	Resolving scale and sign indeterminacy in the derivation of homography covariances	65
5.1	Synthetic data generation procedure.	77
5.2	Evaluation of rank constraint enforcement procedure on synthetic data	81
5.3	Comparing the efficacy of estimating multiple homography matrices jointly versus estimating them separately	82
5.4	Comparison of homography estimation methods on synthetic data	83
5.5	Comparison of consistency enforcing estimation methods on the Model House sequence	87
5.6	Comparison of consistency enforcing estimation methods on the AdelaideRMF sequence	88
5.7	Comparison of consistency enforcing estimation methods on the Traffic Signs sequence	89
5.8	Transferring textures inside two designated planar regions on recycle bins from the first viewpoint to the second viewpoint.	90
5.9	Transferring textures inside two designated planar regions on waste containers from the first viewpoint to the second viewpoint.	90

5.10	Transferring textures inside six designated planar regions on a statue from the first viewpoint to the second viewpoint.	91
5.11	Transferring textures inside six designated planar regions on tea boxes from the first viewpoint to the second viewpoint.	91
6.1	Definition of $\Delta(\mathbf{x}, \sigma)$	97
6.2	An example of two regions of interest on an ellipse	102
6.3	Comparison of estimators based on 1000 simulations with data points sampled from the whole ellipse	104
6.4	Comparison of estimators based on 1000 simulations with data points sampled from half an ellipse	105
6.5	Comparison of estimators based on 1000 simulations with data points sampled from half an ellipse	105
6.6	Comparison of ML, AML, HYP-1, REN, and CALS based on 1000 trials with $\sigma = 8$ pixels	107
6.7	Comparison of AML, CALS, and DIR estimators on real data	108
6.8	Comparison of estimators for an ill-posed ellipse fitting problem	108
6.9	Boxplots of the number of seconds that elapsed before our algorithm converged	116
6.10	Comparison of estimators using mean root-mean-square orthogonal distance error for varying noise levels	117
6.11	Comparison of ellipse estimation methods on face fitting task	118

List of Tables

5.1	Measuring the sphericity of homography covariance matrices associated with the results in Figure 5.2	81
6.1	Comparison of ML, AML, HYP-1, and HYP-2 based on 1000 simulations and varying noise levels with data points sample from a quarter of an ellipse	106
6.2	Comparison of ML, AML, HYP-1, and HYP-2 based on 1000 simulations and varying noise levels with data points sampled from half an ellipse . .	106

List of Algorithms

4.3.1 Direct linear transform for fundamental matrix computation.	44
4.4.1 Direct linear transform for homography matrix computation.	50
4.5.1 Extract latent variables from a collection of homographies (Variant No. 1).	59
4.5.2 Extract latent variables from a collection of homographies (Variant No. 2).	60
6.5.1 Guaranteed ellipse fitting with the Sampson distance.	114
6.5.2 Levenberg–Marquardt procedure for guaranteed ellipse fitting.	115
6.5.3 Gradient descent procedure for guaranteed ellipse fitting.	115

To my academic parents: Wojciech, Ernest and Jules.