

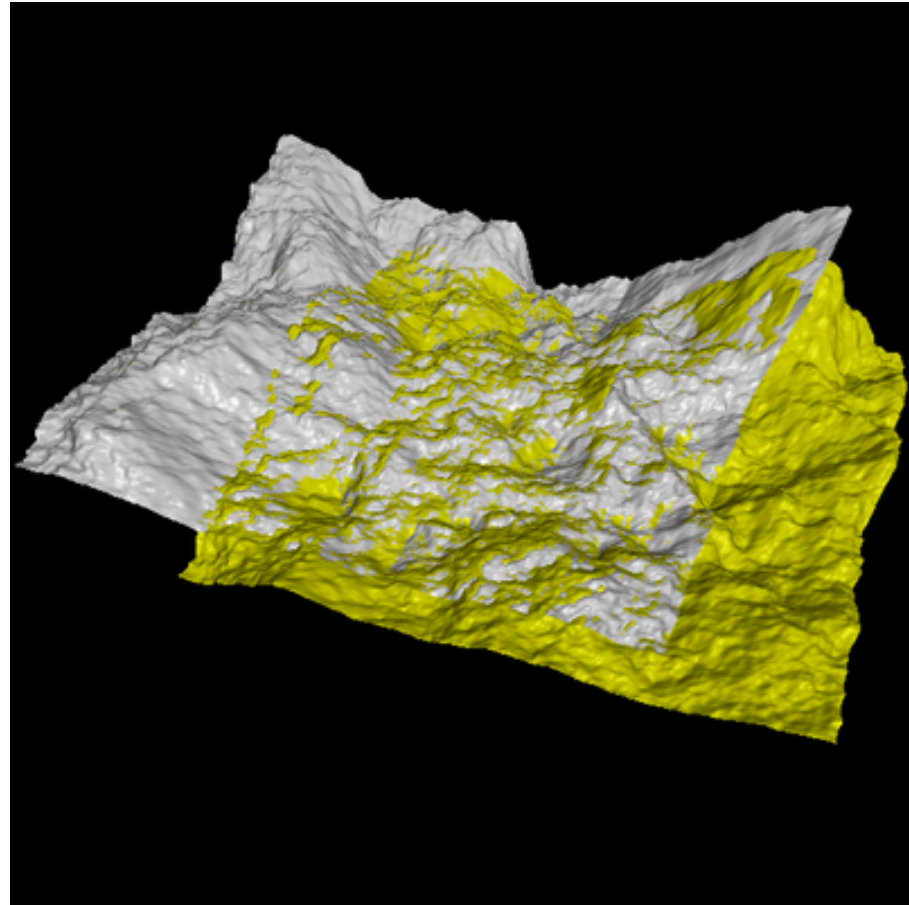
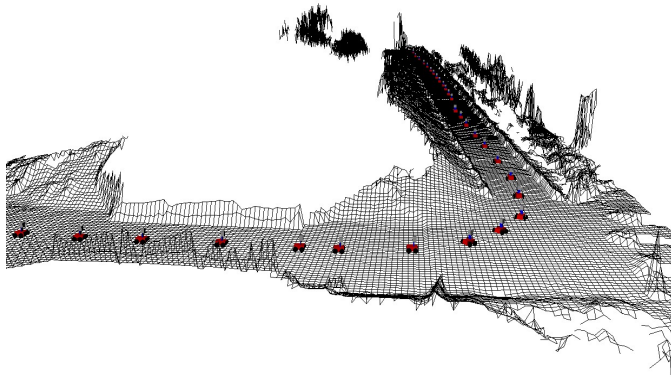
# **Photogrammetry & Robotics Lab**

## **Point Cloud Registration & ICP #1: Known Data Association**

**Cyrill Stachniss**

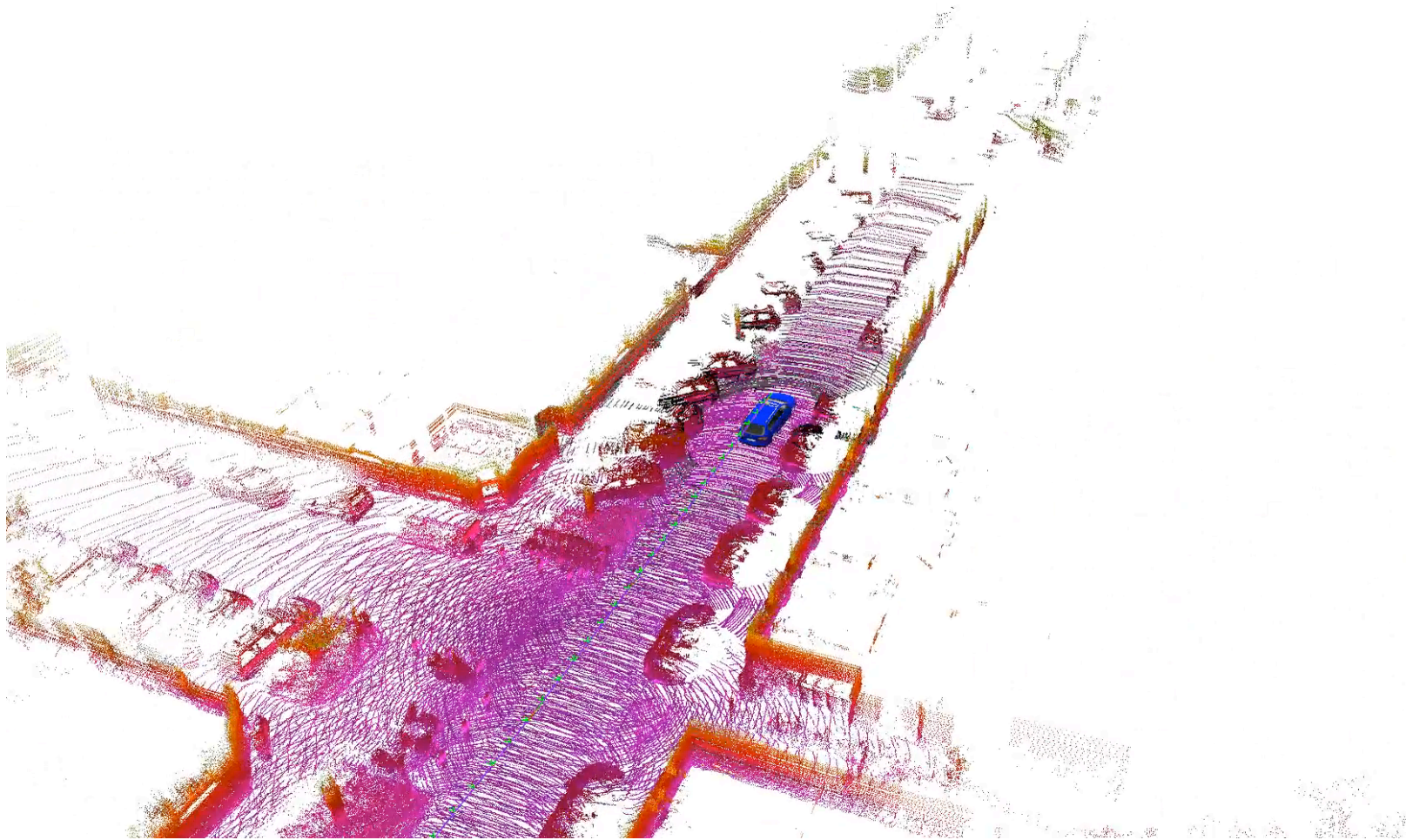
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# Scan Alignment in Mapping

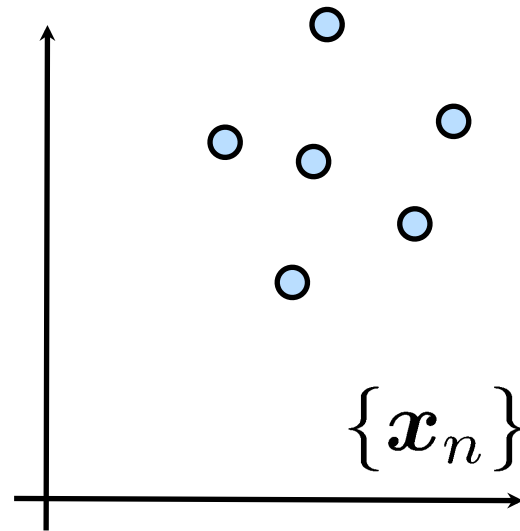
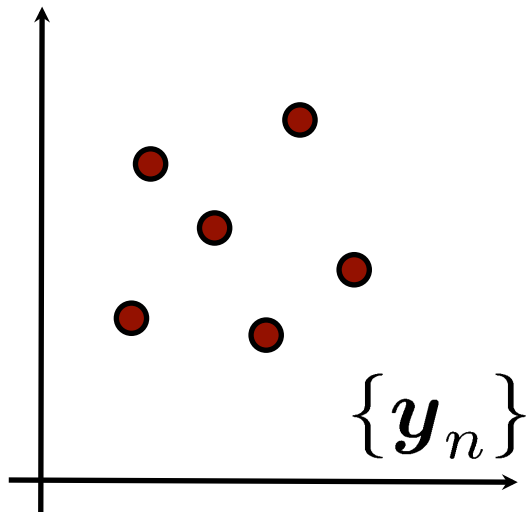


Goal: Find local transformation to align points

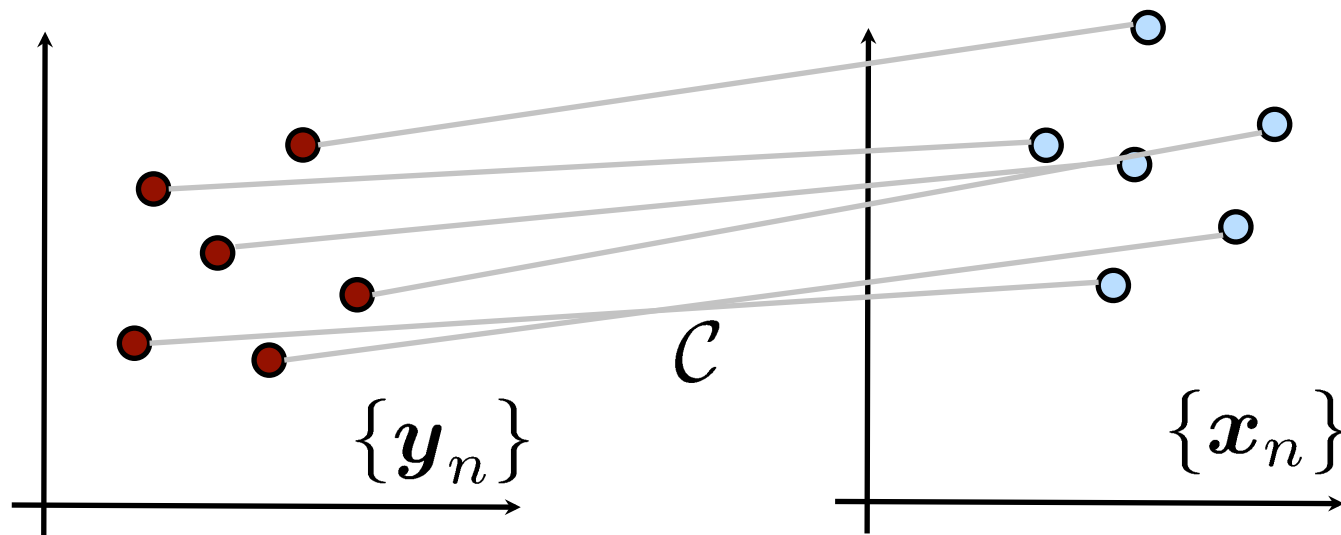
# 3D Scan Registration



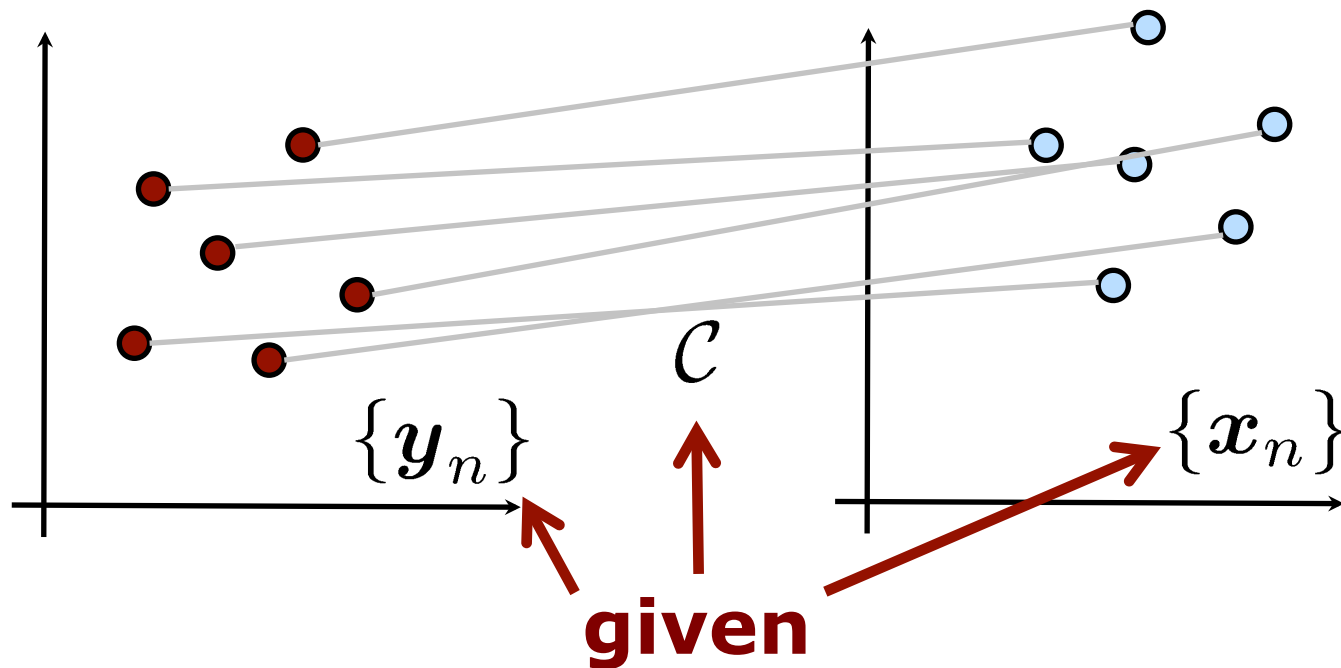
# Simple Form of Point Cloud Registration



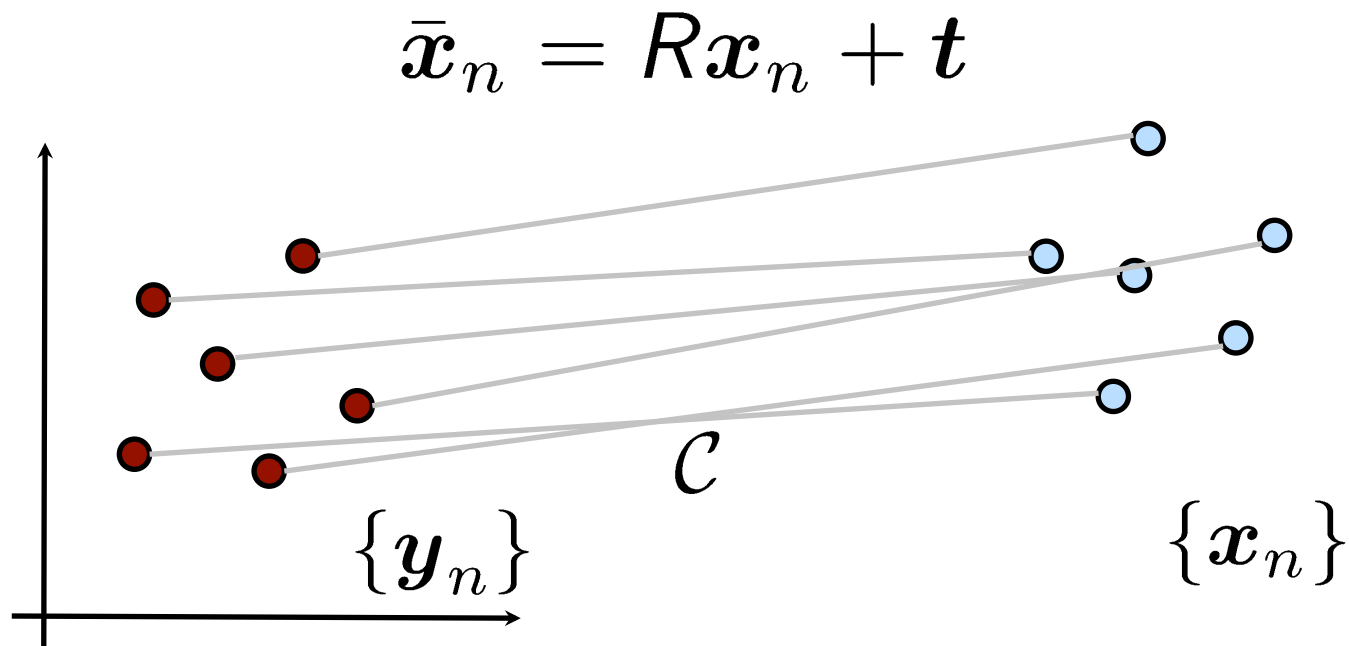
# Simple Form of Point Cloud Registration



# Simple Form of Point Cloud Registration



# Simple Form of Point Cloud Registration

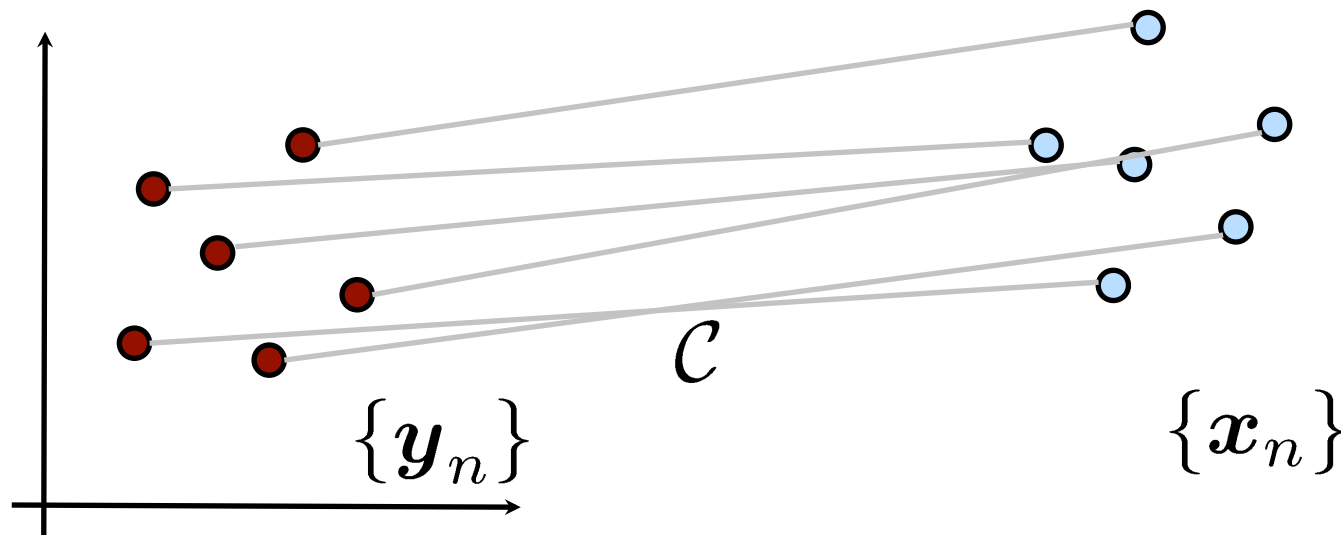


# Simple Form of Point Cloud Registration

**to be estimated**

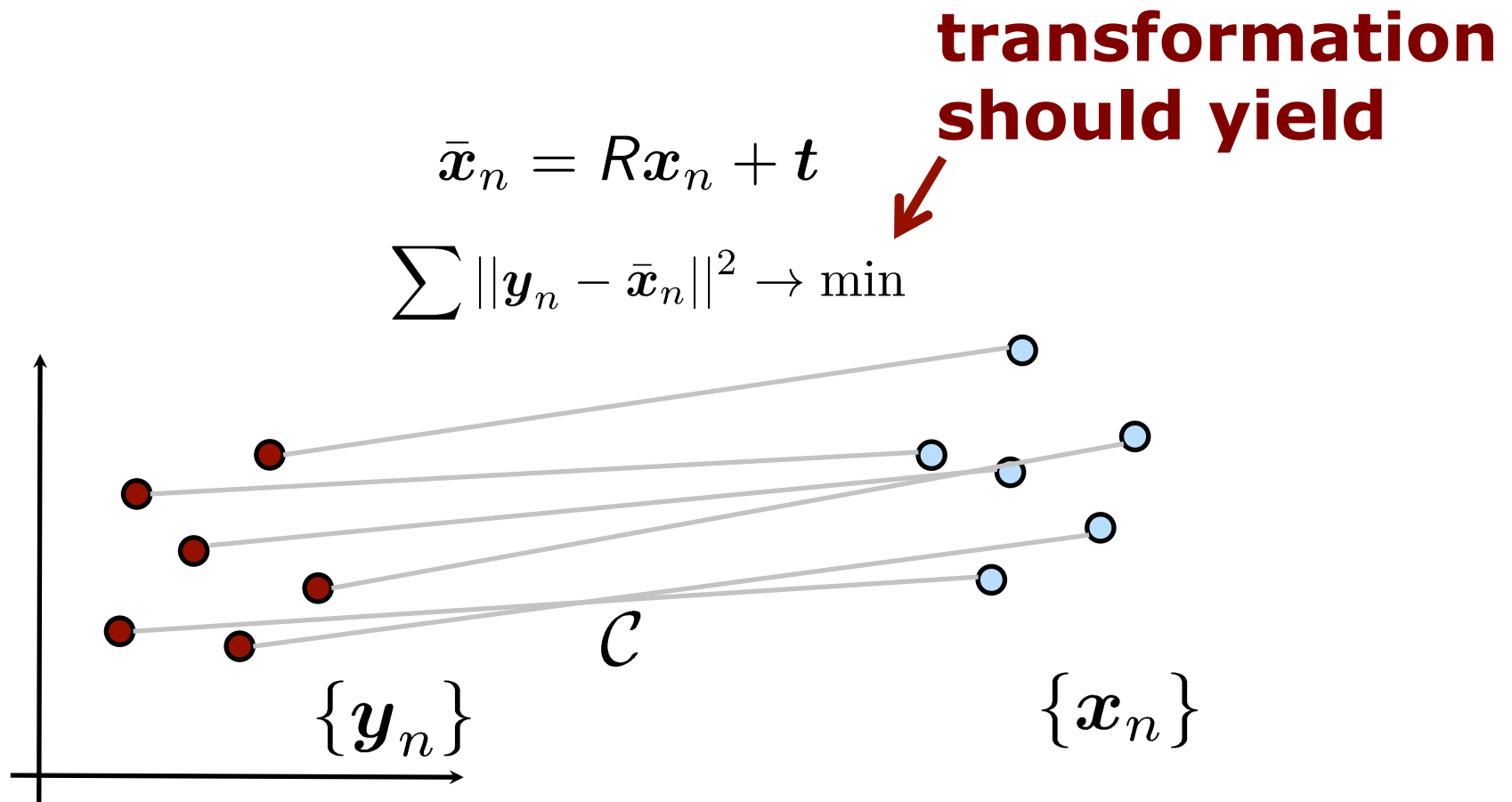


$$\bar{x}_n = Rx_n + t$$

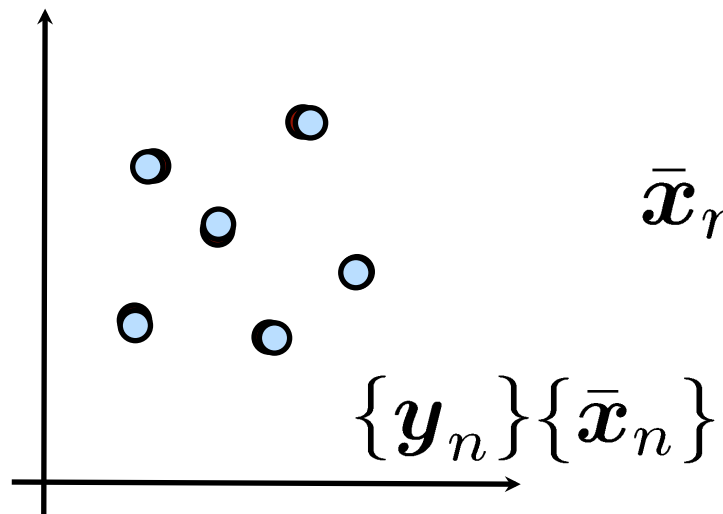




# Simple Form of Point Cloud Registration

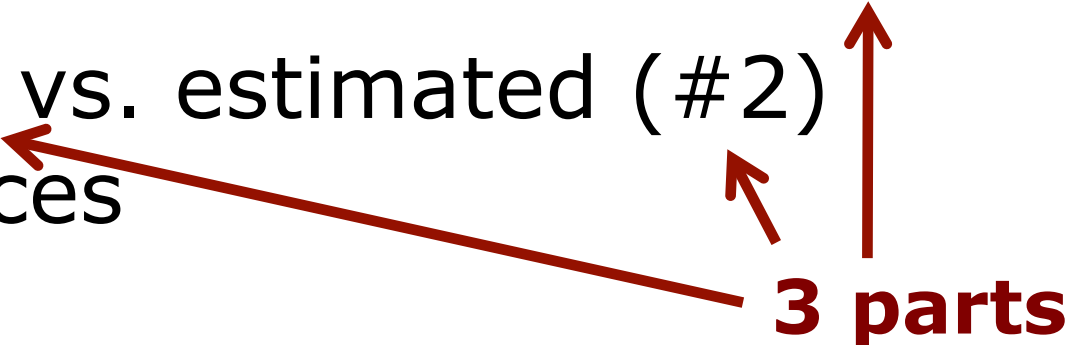


# Simple Form of Point Cloud Registration



$$\bar{x}_n = R x_n + t$$

# Registration of 3D Data Points

- **Goal:** find the parameters of the transformation that best align corresponding data points
  - Optimization / search for parameters
    - Iterative closest point (ICP w/ SVD)
    - Robust least squares approaches (#3)
  - **Known (#1)** vs. estimated (#2) correspondences
- 
- 3 parts

# **Part 1**

## **Point Cloud Registration with Known Data Association**

# The Basic Alignment Problem

- Given two input point sets:

$$Y = \{\mathbf{y}_1, \dots, \mathbf{y}_I\} \quad X = \{\mathbf{x}_1, \dots, \mathbf{x}_J\}$$

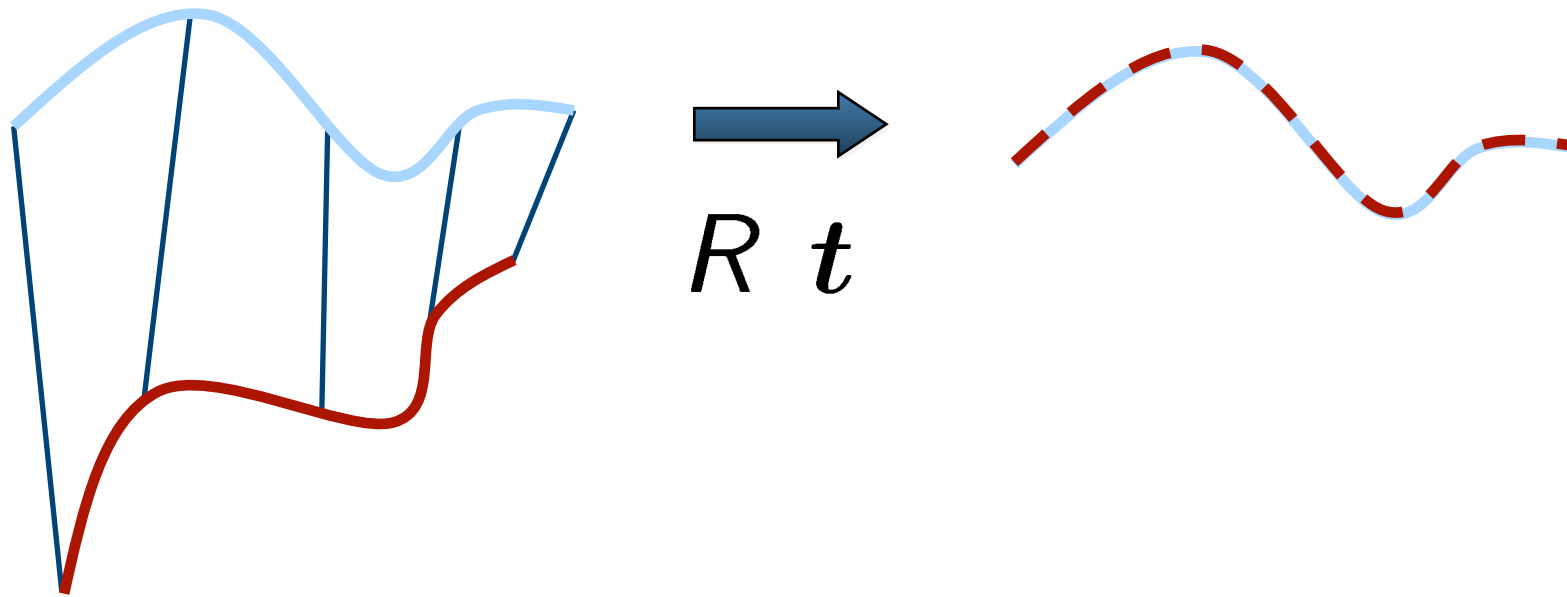
with correspondences  $\mathcal{C} = \{(i, j)\}$

- Wanted: Translation  $\mathbf{t}$  and rotation  $R$  that minimize the sum of the squared errors:

$$\sum_{(i,j) \in \mathcal{C}} \|\mathbf{y}_i - R\mathbf{x}_j - \mathbf{t}\|^2 \rightarrow \min$$

## Key Idea

Given correct correspondences compute a shift and rotation to align the points using a direct solution.



# Simplified Correspondences

- Reorder point clouds  $X, Y$  given the correspondences  $\mathcal{C}$  using an index  $n$

- Point sets:  $\{\mathbf{x}_n\} \{\mathbf{y}_n\}$

- Find the rigid body transform

$$\bar{\mathbf{x}}_n = R\mathbf{x}_n + \mathbf{t} \quad n = 1, \dots, |\mathcal{C}| =: N$$

- That transforms the points  $\{\mathbf{x}_n\}$  into  $\{\bar{\mathbf{x}}_n\}$
- So that the point set  $\{\mathbf{x}_n\}$  will be as close as possible to the point set  $\{\mathbf{y}_n\}$
- Minimizing the sum of squared point-to-point distances

# Special Case of the Absolute Orientation Problem

- In the absolute orientation problem, we look for the similarity transform

$$\bar{x}_n = \lambda R x_n + t$$

- transforming 3D point sets
- Here, we only need the rigid body transform, i.e.,  $\lambda = 1$ , so that

$$\bar{x}_n = R x_n + t$$



# Formal Problem Definition

- Given corresponding points:

$$\mathbf{y}_n, \mathbf{x}_n \quad n = 1, \dots, N$$

- and optionally weights:

$$p_n \quad n = 1, \dots, N$$

- Find the parameters  $R, t$  of the rigid body transform with

$$\bar{\mathbf{x}}_n = R\mathbf{x}_n + t \quad n = 1, \dots, N$$

- so that the squared error is minimized

$$\sum ||\mathbf{y}_n - \bar{\mathbf{x}}_n||^2 p_n \rightarrow \min$$

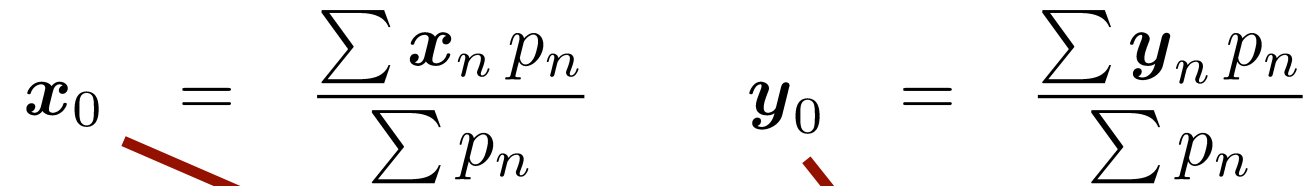
# Direct Optimal Solution Exists

- There exists a direct and optimal solution solving  $\sum \|y_n - \bar{x}_n\|^2 p_n \rightarrow \min$
- **Direct** = no initial guess needed
- **Optimal** = no better solution exists

## Informally speaking:

- Computes a **shift** involving the **center of masses** of both point clouds
- Performs a **rotational** alignment using singular value decomposition (**SVD**)

# Direct Computing of the Rotation Matrix

$$x_0 = \frac{\sum x_n p_n}{\sum p_n} \quad y_0 = \frac{\sum y_n p_n}{\sum p_n}$$


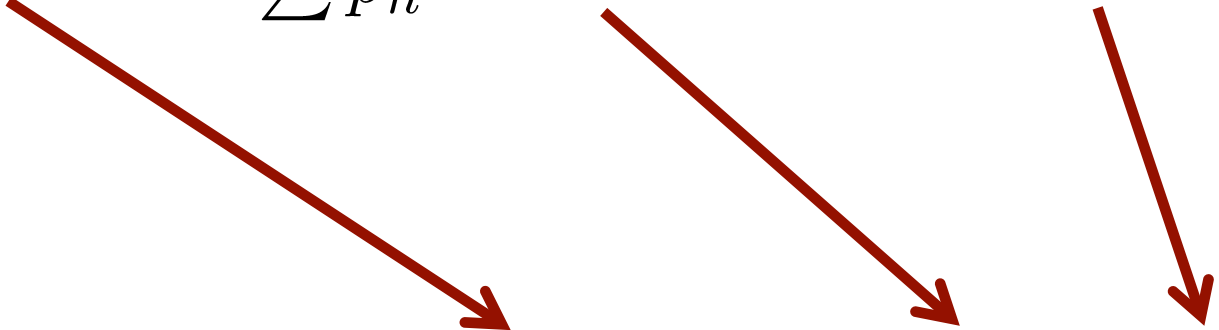
The diagram illustrates the flow of computation. Red arrows point from  $x_0$  and  $y_0$  to the matrix  $H$  in the equation below. Another red arrow points from  $H$  to the SVD decomposition. Finally, two red arrows point from the  $U$  and  $V$  matrices of the SVD to the rotation matrix  $R$ .

$$H = \sum (x_n - x_0)(y_n - y_0)^\top p_n$$

$$\text{svd}(H) = UDV^\top$$

$$R = VU^\top$$

# Direct Computing of the Translation Vector

$$y_0 = \frac{\sum y_n p_n}{\sum p_n} \quad R = VU^\top \quad x_0 = \frac{\sum x_n p_n}{\sum p_n}$$

$$t = y_0 - Rx_0$$

# Solution for Computing the Rigid Body Transform

- Rotation

$$R = VU^{\top}$$

- Translation

$$t = y_0 - Rx_0$$

- with

$$H = \sum (x_n - x_0)(y_n - y_0)^{\top} p_n \quad \text{svd}(H) = UDV^{\top}$$

$$y_0 = \frac{\sum y_n p_n}{\sum p_n} \quad x_0 = \frac{\sum x_n p_n}{\sum p_n}$$

# SVD-Based Alignment (1)

- Compute means of the point sets

$$\mathbf{y}_0 = \frac{\sum \mathbf{y}_n p_n}{\sum p_n} \quad \mathbf{x}_0 = \frac{\sum \mathbf{x}_n p_n}{\sum p_n}$$

- Compute cross covariance matrix based on mean-reduced coordinates

$$H = \sum (\mathbf{x}_n - \mathbf{x}_0)(\mathbf{y}_n - \mathbf{y}_0)^\top p_n$$

## SVD-Based Alignment (2)

- Compute SVD

$$\text{svd}(H) = UDV^\top$$

- Rotation matrix is given by

$$R = UV^\top$$

- Translation vector is given by:

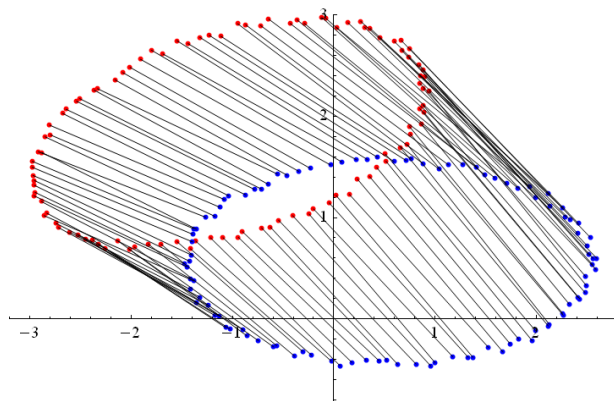
$$t = y_0 - Rx_0$$

- Translate and rotate points:

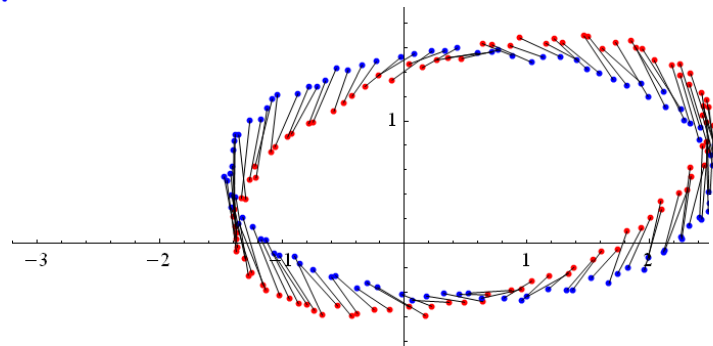
$$\bar{x}_n = Rx_n + t \quad n = 1, \dots, N$$

# SVD-Based Alignment Summary

Alignment through translation and rotation  
$$\bar{x}_n = R(x_n - x_0) + y_0$$



translate points to make the  
center of masses overlap



rotate points

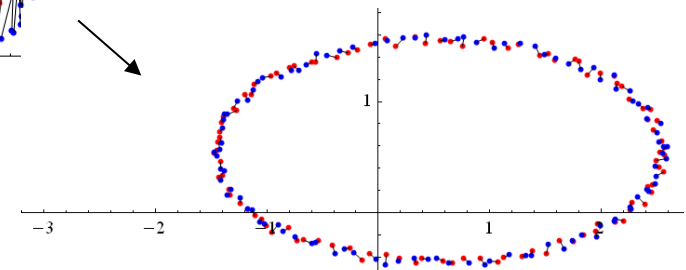


Image courtesy: Ju 24



**We are done!**

**Why is this a Good Solution?**

# Let's Start from the Beginning and Derive of the Solution

Arun et al. "Least-Squares Fitting of Two 3D Point Sets", IEEE T-PAMI 9(5), 698–700, 1987.

# Formal Problem Definition

- Given corresponding points and weights  $\mathbf{y}_n, \mathbf{x}_n, p_n \quad n = 1, \dots, N$
- Find the parameters  $R, \mathbf{t}$  of the rigid body transform

$$\bar{\mathbf{x}}_n = R\mathbf{x}_n + \mathbf{t} \quad n = 1, \dots, N$$

- So that the weighted sum the squared errors is minimized

$$\sum ||\mathbf{y}_n - \bar{\mathbf{x}}_n||^2 p_n \rightarrow \min$$

# Use Local Coordinate System

- We want to use local coordinates defined by the point set  $\{\mathbf{y}_n\}$
- We set the origin as weighted mean of  $\{\mathbf{y}_n\}$  computed by

$$\mathbf{y}_0 = \frac{\sum \mathbf{y}_n p_n}{\sum p_n}$$

- so that we minimize

$$\sum \|\mathbf{y}_n - \mathbf{y}_0 - R\mathbf{x}_n - \mathbf{t} + \mathbf{y}_0\|^2 p_n \rightarrow \min$$

 does not change the problem

# Rewrite Translation Vector

- Start with  $\bar{x}_n = Rx_n + t$
- and use the shift of the origin

$$\bar{x}_n - y_0 = Rx_n + t - y_0$$

- to rewrite the translation vector

$$\bar{x}_n - y_0 = R(x_n + \underline{R^\top t - R^\top y_0})$$

- Introduce a **new variable**  $x_0$  :

$$\bar{x}_n - y_0 = R(x_n - x_0)$$

- with  $x_0 = R^\top y_0 - R^\top t$

# Minimization Problem

- The initially formulated problem

$$\sum ||\mathbf{y}_n - \bar{\mathbf{x}}_n||^2 p_n \rightarrow \min$$

- turns into

$$\sum ||\mathbf{y}_n - \mathbf{y}_0 - R(\mathbf{x}_n - \mathbf{x}_0)||^2 p_n \rightarrow \min$$

- We need to find  $R, \mathbf{x}_0$  so that

$$R^*, \mathbf{x}_0^* = \operatorname{argmin}_{R, \mathbf{x}_0} \sum ||\mathbf{y}_n - \mathbf{y}_0 - R(\mathbf{x}_n - \mathbf{x}_0)||^2 p_n$$

# Define the Objective Function

- Minimize the function  $\Phi(x_0, R)$
- defined by

$$\Phi(x_0, R) = \sum \left[ (y_n - y_0) - R(x_n - x_0) \right]^\top \left[ (y_n - y_0) - R(x_n - x_0) \right] p_n$$

**How to minimize this function?**



# Minimize Objective Function

- Minimize the objective function

$$\Phi(\mathbf{x}_0, R) = \sum \left[ (\mathbf{y}_n - \mathbf{y}_0) - R(\mathbf{x}_n - \mathbf{x}_0) \right]^\top \left[ (\mathbf{y}_n - \mathbf{y}_0) - R(\mathbf{x}_n - \mathbf{x}_0) \right] p_n$$

**Solve**  $R^*, \mathbf{x}_0^* = \operatorname{argmin} \Phi(\mathbf{x}_0, R)$  **by**

- Computing the first derivatives
- Setting derivatives to zero
- Solving the resulting equations

# Rearrange the Terms

- Rearrange the objective function

$$\Phi(\mathbf{x}_0, R) = \sum \left[ (\mathbf{y}_n - \mathbf{y}_0) - R(\mathbf{x}_n - \mathbf{x}_0) \right]^\top \left[ (\mathbf{y}_n - \mathbf{y}_0) - R(\mathbf{x}_n - \mathbf{x}_0) \right] p_n$$

- to

$$\begin{aligned} \Phi(\mathbf{x}_0, R) &= \sum (\mathbf{y}_n - \mathbf{y}_0)^\top (\mathbf{y}_n - \mathbf{y}_0) p_n \\ &\quad + \sum (\mathbf{x}_n - \mathbf{x}_0)^\top (\mathbf{x}_n - \mathbf{x}_0) p_n \\ &\quad - 2 \sum (\mathbf{y}_n - \mathbf{y}_0)^\top R(\mathbf{x}_n - \mathbf{x}_0) p_n \end{aligned}$$

# Rearrange the Terms

- Rearrange the objective function

$$\Phi(\mathbf{x}_0, R) = \sum \left[ (\mathbf{y}_n - \mathbf{y}_0) - R(\mathbf{x}_n - \mathbf{x}_0) \right]^\top \left[ (\mathbf{y}_n - \mathbf{y}_0) - R(\mathbf{x}_n - \mathbf{x}_0) \right] p_n$$

- to

$$\begin{aligned} \Phi(\mathbf{x}_0, R) = & \sum (\mathbf{y}_n - \mathbf{y}_0)^\top (\mathbf{y}_n - \mathbf{y}_0) p_n \quad \leftarrow \text{no } \mathbf{x}_0, R \\ & + \sum (\mathbf{x}_n - \mathbf{x}_0)^\top (\mathbf{x}_n - \mathbf{x}_0) p_n \quad \leftarrow \text{no } R \\ & - 2 \sum (\mathbf{y}_n - \mathbf{y}_0)^\top R (\mathbf{x}_n - \mathbf{x}_0) p_n \end{aligned}$$

**Solve w.r.t.  $x_0$**

# Derivative with respect to $\mathbf{x}_0$

- Compute first derivative of

$$\begin{aligned}\Phi(\mathbf{x}_0, R) &= \sum (\mathbf{y}_n - \mathbf{y}_0)^\top (\mathbf{y}_n - \mathbf{y}_0) p_n \\ &\quad + \sum (\mathbf{x}_n - \mathbf{x}_0)^\top (\mathbf{x}_n - \mathbf{x}_0) p_n \\ &\quad - 2 \sum (\mathbf{y}_n - \mathbf{y}_0)^\top R (\mathbf{x}_n - \mathbf{x}_0) p_n\end{aligned}$$

- with respect to  $\mathbf{x}_0$

$$\begin{aligned}\frac{\partial \Phi(\mathbf{x}_0, R)}{\partial \mathbf{x}_0} &= -2 \sum (\mathbf{x}_n - \mathbf{x}_0) p_n \\ &\quad + 2 \sum R^\top (\mathbf{y}_n - \mathbf{y}_0) p_n\end{aligned}$$

## Set Derivative to Zero

- Set first derivative to zero:  $\frac{\partial \Phi}{\partial \mathbf{x}_0} = 0$

$$0 = -2 \sum (\mathbf{x}_n - \mathbf{x}_0) p_n + 2 \sum R^\top (\mathbf{y}_n - \mathbf{y}_0) p_n$$

- This simplifies to

$$\sum (\mathbf{x}_n - \mathbf{x}_0) p_n = R^\top \sum (\mathbf{y}_n - \mathbf{y}_0) p_n$$

## Set Derivative to Zero

- Set first derivative to zero:  $\frac{\partial \Phi}{\partial \mathbf{x}_0} = 0$

$$0 = -2 \sum (\mathbf{x}_n - \mathbf{x}_0) p_n + 2 \sum R^\top (\mathbf{y}_n - \mathbf{y}_0) p_n$$

- This simplifies to

$$\sum (\mathbf{x}_n - \mathbf{x}_0) p_n = \underline{R^\top \sum (\mathbf{y}_n - \mathbf{y}_0) p_n}$$

**equal to zero as  $\mathbf{y}_0$  is the weighted mean of  $\mathbf{y}_n$**

$$\Rightarrow \sum (\mathbf{x}_n - \mathbf{x}_0) p_n = 0$$

# Unknown $x_0$ is the Weighted Mean of the Points to Transform

- As  $\sum (x_n - x_0) p_n = 0$
- We obtain  $\sum x_n p_n - \sum x_0 p_n = 0$
- This leads to

$$x_0 = \frac{\sum x_n p_n}{\sum p_n}$$

- The optimal value for  $x_0$  is the **weighted mean** of the points  $x_n$



**Solve w.r.t.  $R$**

## Compute $R$ That Minimizes $\Phi$

- Only the 3<sup>rd</sup> term of  $\Phi$  depends on  $R$

$$\begin{aligned}\Phi(\mathbf{x}_0, R) &= \sum (\mathbf{y}_n - \mathbf{y}_0)^\top (\mathbf{y}_n - \mathbf{y}_0) p_n \\ &\quad + \sum (\mathbf{x}_n - \mathbf{x}_0)^\top (\mathbf{x}_n - \mathbf{x}_0) p_n \\ &\quad - 2 \sum (\mathbf{y}_n - \mathbf{y}_0)^\top R (\mathbf{x}_n - \mathbf{x}_0) p_n\end{aligned}$$

- So we need to find  $R$  that maximizes

$$R^* = \operatorname{argmax}_R \sum (\mathbf{y}_n - \mathbf{y}_0)^\top R (\mathbf{x}_n - \mathbf{x}_0) p_n$$

- with the constraint  $R^\top R = I$

# Exploit What We Know

- Given we know  $\mathbf{x}_0$ , compute mean-reduced coordinates as

$$\mathbf{a}_n = (\mathbf{x}_n - \mathbf{x}_0)$$

$$\mathbf{b}_n = (\mathbf{y}_n - \mathbf{y}_0)$$

- This leads to the compact form

$$R^* = \operatorname{argmax}_R \sum \mathbf{b}_n^\top R \mathbf{a}_n p_n$$

# Rewrite Using the Trace

- We can directly rewrite

$$R^* = \operatorname{argmax}_R \sum b_n^\top R a_n p_n$$

- using the trace as

$$R^* = \operatorname{argmax}_R \operatorname{tr}(RH)$$

- with the cross covariance matrix

$$H = \sum (a_n b_n^\top) p_n$$

- **Thus, find  $R$  that maximizes  $\operatorname{tr}(RH)$**

# Maximization Using SVD

- To find  $R$  that maximizes  $\text{tr}(RH)$ , we can exploit the SVD
- SVD gives us

$$\text{svd}(H) = UDV^\top$$

- with

$$U^\top U = I \quad V^\top V = I \quad D = \text{diag}(d_i)$$

# Maximization Using SVD

- Let's see what happens if we set

$$R = VU^{\top}$$

- Then, we obtain

$$\text{tr}(RH) = \text{tr}\left(\underbrace{VU^{\top}}_R \underbrace{UDV^{\top}}_H\right) = \text{tr}\left(V \underbrace{U^{\top}U}_I DV^{\top}\right) = \text{tr}(VDV^{\top})$$

- and we can rewrite this as

$$\text{tr}(VDV^{\top}) = \text{tr}\left(VD^{\frac{1}{2}}D^{\frac{1}{2}}V^{\top}\right)$$

# Maximization Using SVD

- As  $D$  is diagonal, we can write

$$\text{tr} \left( V D^{\frac{1}{2}} D^{\frac{1}{2}} V^{\top} \right) = \text{tr} \left( V D^{\frac{1}{2}} (D^{\frac{1}{2}} V)^{\top} \right)$$

- and with the definition  $A = V D^{\frac{1}{2}}$

$$\text{tr} (RH) = \text{tr} \left( AA^{\top} \right)$$

- with  $A$  being a positive definite matrix (this results as  $V, D$  stem from SVD)

# Exploit Inequality

- For every pos. definite matrix  $A$  holds

$$\text{tr} \left( AA^\top \right) \geq \text{tr} \left( R' AA^\top \right)$$

for any rotation matrix  $R'$

- Result of the Schwarz inequality
- This means

$$\text{tr} (RH) = \text{tr} \left( AA^\top \right) \geq \text{tr} \left( R' AA^\top \right) = \text{tr} (\underbrace{R' R}_\uparrow H)$$

**any other rotation matrix**

- Thus, our choice  $R = VU^\top$  was optimal as it maximizes the trace



# Proof that $\text{tr} (AA^\top) \geq \text{tr} (R'AA^\top)$

optional

*Lemma:* For any positive definite matrix  $AA'$ , and any orthogonal matrix  $B$ ,

$$\text{Trace} (AA') \geq \text{Trace} (BAA').$$

*Proof of Lemma:* Let  $a_i$  be the  $i$ th column of  $A$ . Then

$$\begin{aligned} \text{Trace} (BAA') &= \text{Trace} (A'BA) \\ &= \sum_i a_i' (Ba_i). \end{aligned}$$

But, by the Schwarz inequality,

$$a_i' (Ba_i) \leq \sqrt{(a_i' a_i)(a_i' B' B a_i)} = a_i' a_i.$$

Hence,  $\text{Trace} (BAA') \leq \sum_i a_i' a_i = \text{Trace} (AA')$ .

Q.E.D.

Let the SVD of  $H$  be:

See: Arun et al (1987) "Least-Squares Fitting of Two 3D Point Sets."  
IEEE T-PAMI 9(5), 698–700.

## Optimal $R$

- The rotation matrix minimizing  $\Phi$  is

$$R = VU^\top$$

- with  $\text{svd}(H) = UDV^\top$
- and  $H = \sum (a_n b_n^\top) p_n$

# Unique Solution?

- SVD provides the decomposition

$$\text{svd}(H) = UDV^{\top}$$

- The matrices  $U, V$  are 3 by 3 matrices
- $U, V$  are rotation matrices
- Diagonal matrix  $D = \text{Diag}(\sigma_1, \sigma_2, \sigma_3)$
- Only if  $\text{rank}(H) = 3$ , the rotation minimizing  $\Phi$  is unique

# Translation Vector

- Based on  $x_0$  and  $R$ , we can compute the translation vector  $t$  of our rigid body transformation

- Starting from

$$x_0 = R^{\top} y_0 - R^{\top} t$$

- directly leads to

$$t = y_o - R x_0$$

# We Derived the Optimal Rigid Body Transform

- Rotation  $R = VU^\top$
- Translation  $t = y_0 - Rx_0$
- with

$$H = \sum (\mathbf{x}_n - \mathbf{x}_0)(\mathbf{y}_n - \mathbf{y}_0)^\top p_n \quad \text{svd}(H) = UDV^\top$$

$$\mathbf{y}_0 = \frac{\sum \mathbf{y}_n p_n}{\sum p_n} \quad \mathbf{x}_0 = \frac{\sum \mathbf{x}_n p_n}{\sum p_n}$$

# We Derived the Optimal Rigid Body Transform

- The rigid body transformation with

$$R = VU^{\top} \quad t = y_0 - Rx_0$$

- minimizes our objective function and thus  $\sum \|y_n - \bar{x}_n\|^2 p_n \rightarrow \min$

## Note

- No initial guess needed (direct)
- No better solution exists (optimal)

## Two Different Variants...

- There are two (sometimes confusing) variants of the problem formulation

- Variant 1:

$$H = \sum (x_n - x_0)(y_n - y_0)^\top p_n \quad R = VU^\top$$

- Variant 2:

$$H = \sum (y_n - y_0)(x_n - x_0)^\top p_n \quad R = UV^\top$$

- Both are equivalent!

# Summary: Registration with Known Data Association

- Approach to compute the rigid body transformation between point clouds
- **Assumes known data association**
- Special case of the absolute orientation problem
- Efficient to implement
- Direct and optimal solution
- Effective and popular approach

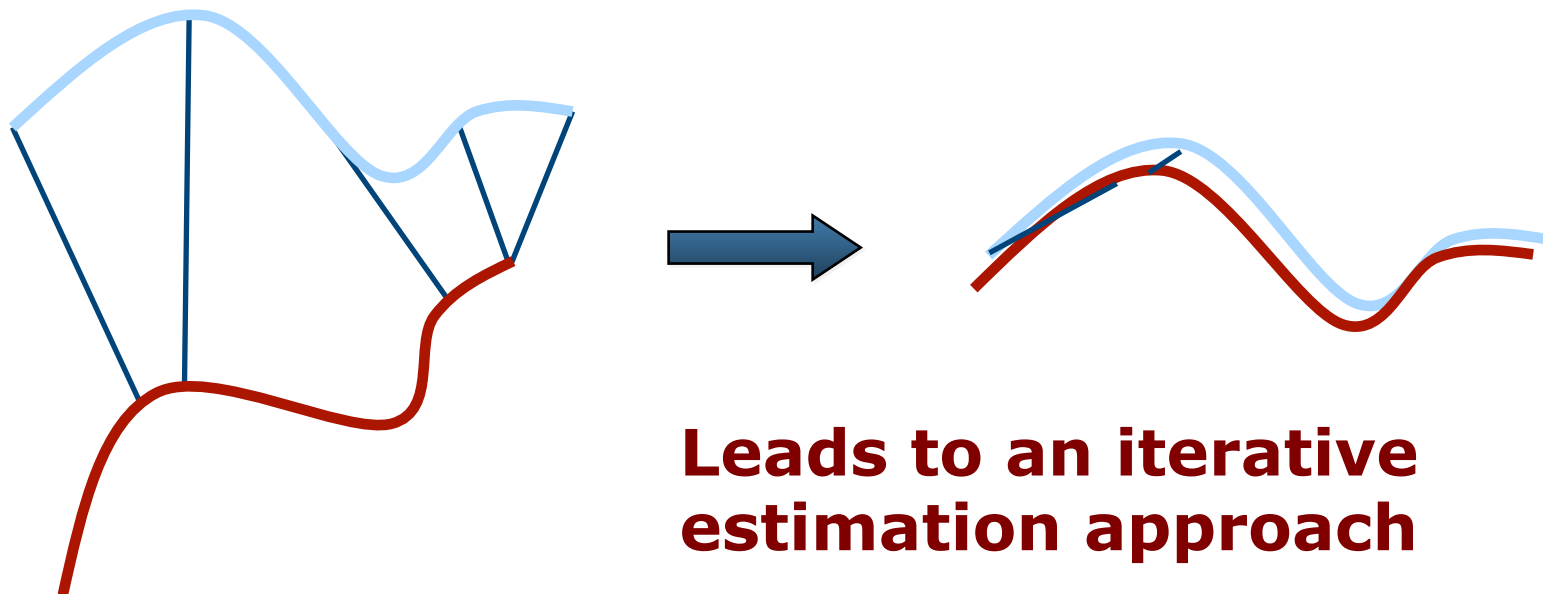


# **Part 2**

## **Point Cloud Registration with Unknown Data Association**

# ICP: Point Cloud Registration *Outlook* Estimating the Data Association

If the correct correspondences are **not known**, it is generally impossible to determine the optimal rotation and translation in one step



# Summary

- Registering point clouds is a central task in perception and mapping
- Compute the translation and rotation between point clouds or scans
- Given the correct data associations, the optimal transformation can be computed efficiently using SVD
- ICP (=standard registration algorithm) uses the solution discussed here

# Further Reading

- Arun et al. "Least-Squares Fitting of Two 3D Point Sets"
- Besl & McKay "Registration of 3-D shapes"