Photogrammetry & Robotics Lab

Bundle Adjustment – Part II Numerics of BA

Cyrill Stachniss

5 Minute Preparation for Today



https://www.ipb.uni-bonn.de/5min/

Bundle Adjustment - Part I Short Reminder

Bundle Adjustment for Aerial Triangulation



Bundle Adjustment for Aerial Triangulation



Image courtesy: Ackermann 5

Bundle Adjustment

Least squares approach to estimating camera poses and 3D points

Key idea:

- Start with an initial guess
- Project the estimated 3D points into the estimated camera images
- Compare locations of the projected 3D points with measured (2D) ones
- Adjust to minimize error in the images

Reprojection Error

BA is a non-linear least squares approach project.



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Unknown Parameters

Non-linear least squares approach

$${}^{a}\mathbf{x}_{ij}' + {}^{a}\widehat{\mathbf{v}}_{x_{ij}'} = \widehat{\lambda}_{ij} {}^{a}\widehat{\mathsf{P}}_{j}(\boldsymbol{x}_{ij}, \boldsymbol{p}, \boldsymbol{q}) \ \widehat{\mathbf{X}}_{ij}$$

Unknowns:

- 3D locations of new points $\widehat{\mathbf{X}}_i$
- 1D scale factor $\widehat{\lambda}_{ij}$
- 6D exterior orientation
- 5D projection parameters (interior o.)
- Non-linear distortion parameters q

Eliminating the Scale Factors

We can eliminate the per-point scale factor by using Euclidian coordinates (instead of homogenous coordinates)



Example: ~13M unknowns reduce to ~3M unknowns

Setting Up and Solving the System of Normal Equations

- Standard procedure...
- With unknowns x and observations l
- Setup the normal equations

$$A^{\mathsf{T}} \Sigma^{-1} A \Delta x = A^{\mathsf{T}} \Sigma^{-1} \Delta l$$

This yields the estimate

$$\widehat{\Delta x} = (A^{\mathsf{T}} \Sigma^{-1} A)^{-1} A^{\mathsf{T}} \Sigma^{-1} \Delta l$$

Part II Numeric of the Bundle Adjustment

We Cannot Solve the Linear System of BA in a Straightforward Manner



We Cannot Solve the LS in a Straightforward Manner

The linear system becomes too large

Example

- 20k images, 18 points per image
- Every point is observed on avg. 3 times
- 120k points = 360k location parameters
- 120k orientation parameters (6x20k)
- 480k parameters from 720k observations
- Jacobian matrix: ~3.5x10¹¹ elements
- Normal equation: ~2.3x10¹¹ elements

Let's Study a Small Example to Understand the Structure



Setup

- 3 stripes
- 7 images per stripe
- 60%/20%overlap
- 21 images
- 49 points
- 4 full CPs
- 45 new points

Configuration

- 6 images with 6 points
- 15 images with 9 points
- 171 images points yield
 171 x2=342 observat.
- 45 new points yield
 45 x3=135 unknowns
- 21 x6=126 unknowns orientation parameters
- In sum 261 unknowns



• We have $\Delta l + v = A \Delta x$

- Let us split up ${{{\Delta x}}}$

 $\Delta x = \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix}$

3D point coordinates

6D orientation parameters (cams)

This leads to

$$\Delta \boldsymbol{l} + \boldsymbol{v} = [\underbrace{C B}_{A}] \underbrace{\begin{bmatrix} \Delta \boldsymbol{k} \\ \Delta \boldsymbol{t} \end{bmatrix}}_{\Delta \boldsymbol{x}} = C \Delta \boldsymbol{k} + B \Delta \boldsymbol{t}$$

- We have \$\Delta l + v = [C B] \$\begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix}\$\$] = \$C \Delta k + B \Delta t\$\$
 Thus, for every error equation

$$\Delta \boldsymbol{l}_{ij} + \boldsymbol{v}_{ij} = \underbrace{\boldsymbol{A}_{ij}^{\mathsf{T}}}_{2 \times U} \Delta \boldsymbol{x} = \underbrace{\boldsymbol{C}_{ij}^{\mathsf{T}}}_{2 \times 3} \Delta \boldsymbol{k}_{i} + \underbrace{\boldsymbol{B}_{ij}^{\mathsf{T}}}_{2 \times 6} \Delta \boldsymbol{t}_{j}$$

matrix

$$A = \begin{bmatrix} A_{2,1} \\ \dots \\ A_{ij}^{\mathsf{T}} \\ \dots \\ A_{48,21}^{\mathsf{T}} \end{bmatrix}$$

Structure

$$A = \begin{bmatrix} A_{2,1}^{\mathsf{T}} \\ \dots \\ A_{ij}^{\mathsf{T}} \\ \dots \\ A_{48,21}^{\mathsf{T}} \end{bmatrix}$$

with

$$A_{ij}^{\mathsf{T}} = [0, \dots, 0, C_{ij}^{\mathsf{T}}, 0, \dots, 0 \mid 0, \dots, 0, B_{ij}^{\mathsf{T}}, 0, \dots, 0]$$
_{2×0}

What follows from this structure?

Structure

$$\boldsymbol{A} = \begin{bmatrix} \boldsymbol{A}_{2,1}^{\mathsf{T}} \\ \dots \\ \boldsymbol{A}_{ij}^{\mathsf{T}} \\ \dots \\ \boldsymbol{A}_{48,21}^{\mathsf{T}} \end{bmatrix}$$

with

$$A_{ij}^{\mathsf{T}} = [0, \dots, 0, C_{ij}^{\mathsf{T}}, 0, \dots, 0 \mid 0, \dots, 0, B_{ij}^{\mathsf{T}}, 0, \dots, 0]$$
_{2×U}
_{2×6}

Sparse matrix: mostly 0 entries





number of times a point is observed

number of observations (points) per image

Properties of C

- The matrix C consists of 2x3 sub-matrices C^T_{ij}
- The sub-matrices connect image point x'_{ij} with X_i



- I non-zero 2x3 matrix per "row" in C
- The number of non-zero 2x3 matrices per "column" is the number of times the points X_i has been observed

Properties of B

- The matrix B consists of 2x6 sub-matrices B^T_{ij}
- The sub-matrices connect and image point x'_{ij} and the jth camera orientation



- I non-zero 2x6 matrix per "row" in B
- The number of non-zero 2x6 matrices per "column" is the number of image points x'_{ij} in the jth image

Submatrices B and C for the Normal Case (s. Photo 1 – P3P)

- The sub-matrices of B and C are the result of the linearization (Jacobians)
- See Photogrammetry I (P3P):

$$B_{ij}^{\mathsf{T}} = \begin{bmatrix} -\frac{c_j}{Z_i - Z_{Oj}} & 0 & -\frac{x'_i}{Z_i - Z_{Oj}} & \frac{x'_i y'_i}{c_j} & -c_j \left(1 + \frac{x_i^{,2}}{c_j^2}\right) & y'_i \\ 0 & -\frac{c_j}{Z_i - Z_{Oj}} & -\frac{y'_i}{Z_i - Z_{Oj}} & c_j \left(1 + \frac{y_i^{,2}}{c_j^2}\right) & -\frac{x'_i y'_i}{c_j} & -x'_i \end{bmatrix}$$
and

$$C_{ij}^{\mathsf{T}} = \begin{bmatrix} \frac{c_j}{Z_i - Z_{Oj}} & 0 & \frac{x'_i}{Z_i - Z_{Oj}} \\ 0 & \frac{c_j}{Z_i - Z_{Oj}} & \frac{y'_i}{Z_i - Z_{Oj}} \end{bmatrix}$$

Submatrices B and C for the General Case

- Computing the Jacobians for the general case is more demanding
- In practice, one uses math tools

Two common ways:

- #1: Compute Jacobians analytically
- #2: Compute Jacobians numerically (done fully automatically)

We also obtain a sparse normal matrix



Coefficient Matrix Example

For 7 stripes with 15 images per stripe



Again, we obtain a sparse normal matrix



Sparse Coefficient Matrix





A: 3.3% non-zero N: 9.8% non-zero

A: 0.7% non-zero N: 2.2% non-zero

- We assume a block-diagonal cov. matrix for the observations $\Sigma_{ll} = \text{Diag} \left(\sum_{2 \times 2} \right)$
- We obtain the normal matrix

$$N = A^{\mathsf{T}} \Sigma_{ll}^{-1} A = \begin{bmatrix} C^{\mathsf{T}} \\ B^{\mathsf{T}} \end{bmatrix} \Sigma_{ll}^{-1} [C, B]$$
$$= \begin{bmatrix} C^{\mathsf{T}} \Sigma_{ll}^{-1} C & C^{\mathsf{T}} \Sigma_{ll}^{-1} B \\ B^{\mathsf{T}} \Sigma_{ll}^{-1} C & B^{\mathsf{T}} \Sigma_{ll}^{-1} B \end{bmatrix} = \begin{bmatrix} N_{kk} & N_{kt} \\ N_{tk} & N_{tt} \end{bmatrix}$$



$$N = \begin{bmatrix} N_{kk} & N_{kt} \\ N_{tk} & N_{tt} \end{bmatrix}$$
$$N_{kk} = \text{Diag} (N_{k_ik_i})$$
$$N_{kk} = \text{Diag} (N_{k_ik_i})$$
$$N_{tt} = \text{Diag} (N_{t_jt_j})$$
$$N_{k_it_j} = C_{ij} \Sigma_{ij}^{-1} B_{ij}^{\mathsf{T}}$$

Example:



$$N_{k_{i}k_{i}} = \sum_{j \in \mathcal{B}_{i}} C_{ij} \Sigma_{ij}^{-1} C_{ij}^{\mathsf{T}}$$

all images in which
point i is observed
$$N_{t_{j}t_{j}} = \sum_{i \in \mathcal{P}_{j}} B_{ij} \Sigma_{ij}^{-1} B_{ij}^{\mathsf{T}}$$

all points that are
observed in image j

 If we want to compute the orientation parameters only, we proceed:

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$$\begin{array}{rcl} & N\Delta x & = & h \\ & & \begin{bmatrix} N_{kk} & N_{kt} \\ N_{tk} & N_{tt} \end{bmatrix} \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix} & = & \begin{bmatrix} h_k \\ h_t \end{bmatrix} \\ \begin{bmatrix} N_{kk}^{-1} & 0 \\ -N_{tk}N_{kk}^{-1} & I \end{bmatrix} \begin{bmatrix} N_{kk} & N_{kt} \\ N_{tk} & N_{tt} \end{bmatrix} \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix} & = & \begin{bmatrix} N_{kk}^{-1} & 0 \\ -N_{tk}N_{kk}^{-1} & I \end{bmatrix} \begin{bmatrix} h_k \\ h_t \end{bmatrix}$$

If we want to compute the orientation parameters only, we proceed:

$$N\Delta x = h$$

$$\begin{bmatrix} N_{kk} & N_{kt} \\ N_{tk} & N_{tt} \end{bmatrix} \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix} = \begin{bmatrix} h_k \\ h_t \end{bmatrix}$$

$$\begin{bmatrix} N_{kk}^{-1} & 0 \\ -N_{tk}N_{kk}^{-1} & I \end{bmatrix} \begin{bmatrix} N_{kk} & N_{kt} \\ N_{tk} & N_{tt} \end{bmatrix} \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix} = \begin{bmatrix} N_{kk}^{-1} & 0 \\ -N_{tk}N_{kk}^{-1} & I \end{bmatrix} \begin{bmatrix} h_k \\ h_t \end{bmatrix}$$

$$\begin{bmatrix} I & N_{kk}^{-1}N_{kt} \\ 0 & N_{tt} - N_{tk}N_{kk}^{-1}N_{kt} \end{bmatrix} \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix} = \begin{bmatrix} N_{kk}^{-1}h_k \\ h_t - N_{tk}N_{kk}^{-1}h_k \end{bmatrix}$$

If we want to compute the orientation parameters only, we proceed:



Reduced Normal System

• The reduced normal system $\overline{N}_{tt} \Delta t = \overline{h}_t$ is independent of the number of points



- The reduced system is still sparse
- Here, it is a 126x126 matrix (square matrix, size #obs by #obs)

(Reduced) Normal Matrix



Image courtesy: Förstner 38

Reduced Normal System

- The reduced normal system is $\overline{N}_{tt}\Delta t = \overline{h}_t$
- with

$$\overline{N}_{tt} = N_{tt} - N_{tk} N_{kk}^{-1} N_{kt} \qquad \overline{h}_t = h_t - N_{tk} N_{kk}^{-1} h_k$$

Reduced Normal System

- The reduced normal system is $\overline{N}_{tt}\Delta t = \overline{h}_t$
- with

$$\overline{N}_{tt} = N_{tt} - N_{tk} N_{kk}^{-1} N_{kt} \qquad \overline{h}_t = h_t - N_{tk} N_{kk}^{-1} h_k$$

$$N_{kk} N_{kt} \qquad N_{k$$

• Solve $\overline{N}_{tt} \Delta t = \overline{h}_t$ using a sparse solver

Obtaining 3D Points Given Δt

We had

$$\begin{bmatrix} I & N_{kk}^{-1}N_{kt} \\ 0 & N_{tt} - N_{tk}N_{kk}^{-1}N_{kt} \end{bmatrix} \begin{bmatrix} \Delta k \\ \Delta t \end{bmatrix} = \begin{bmatrix} N_{kk}^{-1}h_k \\ h_t - N_{tk}N_{kk}^{-1}h_k \end{bmatrix}$$

- and solved for Δt
- This directly leads to

$$\Delta \boldsymbol{k} + \boldsymbol{N}_{kk}^{-1} \boldsymbol{N}_{kt} \Delta \boldsymbol{t} = \boldsymbol{N}_{kk}^{-1} \boldsymbol{h}_k$$

• Thus, we can can compute the point coordinates given the orientations Δt :

$$\Delta \boldsymbol{k} = \boldsymbol{N}_{kk}^{-1} (\boldsymbol{h}_k - \boldsymbol{N}_{kt} \Delta \boldsymbol{t})$$

Building the Normal Equation

- The full Jacobian/coefficient matrix A does not need to be constructed explicitly
- We directly construct N by

$$N_{k_ik_i} = \sum_{j \in \mathcal{B}_i} C_{ij} \Sigma_{ij}^{-1} C_{ij}^{\mathsf{T}} \qquad N_{k_it_j} = C_{ij} \Sigma_{ij}^{-1} B_{ij}^{\mathsf{T}}$$
$$N_{t_jt_j} = \sum_{i \in \mathcal{P}_j} B_{ij} \Sigma_{ij}^{-1} B_{ij}^{\mathsf{T}}$$

- and construct the reduced system $\overline{N}_{tt} = N_{tt} - N_{tk}N_{kk}^{-1}N_{kt}$ $\overline{h}_t = h_t - N_{tk}N_{kk}^{-1}h_k$
- Solve it with a sparse solver
- Compute the points coordinates $\Delta \boldsymbol{k} = N_{kk}^{-1} (\boldsymbol{h}_k - N_{kt} \Delta \boldsymbol{t})$

BA Without Control Points

- In case no control points are provided, the reference frame is not defined
- BA will only be able to correct the geometry up to a similarity transform

Problems?

BA Without Control Points

- In case no control points are provided, the reference frame is not defined
- BA will only be able to correct the geometry up to a similarity transform
- Normal equations with rank deficiency of 7
- Gauge-freedom
- We have to specify a datum

Datum Without Control Points

Datum through additional constraints

Constraints:

- The center of mass of the 3D points should not change (translation)
- No change in the main directions (rotation)
- No change in the average distance to the center of mass (scale)

Reference Frame



Reference Frame



Constraints

- Constraint can be expressed through a constraint matrix H with $H\hat{x} = 0$
- The Jacobian H is added and thus considered in the error minimization

Constraints

- We use $H^{\mathsf{T}}W\widehat{\Delta x}_k = \mathbf{0}$
- Weight matrix W for the points
- W is often the identity or an indicator function (to deactivate certain points)

$$\mathcal{H}_{3N\times7} = \begin{bmatrix} 1 & 0 & 0 & 0 & -Z_1 & Y_1 & X_1 \\ 0 & 1 & 0 & Z_1 & 0 & -X_1 & Y_1 \\ 0 & 0 & 1 & -Y_1 & X_1 & 0 & Z_1 \\ \hline \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\ \hline 1 & 0 & 0 & 0 & -Z_n & Y_n & X_n \\ 0 & 1 & 0 & Z_n & 0 & -X_n & Y_n \\ \hline 0 & 0 & 1 & -Y_n & X_n & 0 & Z_n \\ \hline \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\ \hline 1 & 0 & 0 & 0 & -Z_N & Y_N & X_N \\ \hline 0 & 1 & 0 & Z_N & 0 & -X_N & Y_N \\ \hline 0 & 1 & 0 & Z_N & 0 & -X_N & Y_N \\ \hline 0 & 0 & 1 & -Y_N & X_N & 0 & Z_N \end{bmatrix}$$

A Remark on Outliers

- See BA Part 1 lecture on how to reduce the risk of outlier observations
- Furthermore, we use robust kernels
- Instead of using a Gaussian noise model, consider a robustified version
- Reduce "penalty" far away from 0



Robust Kernels

A robust kernel leads to weighted LS



BA Numerics Summary

- Bundle Adjustment = least squares solution to relative and absolute orientation considering uncertainties
- We have to solve a large system
- BA leads to sparse matrices
- Using sparse solvers is key
- Often sequential solution of orientation parameters first and then the point coordinates

Slide Information

- The slides have been created by Cyrill Stachniss as part of the photogrammetry and robotics courses.
- I tried to acknowledge all people from whom I used images or videos. In case I made a mistake or missed someone, please let me know.
- The photogrammetry material heavily relies on the very well written lecture notes by Wolfgang Förstner and the Photogrammetric Computer Vision book by Förstner & Wrobel.
- Parts of the robotics material stems from the great
 Probabilistic Robotics book by Thrun, Burgard and Fox.
- If you are a university lecturer, feel free to use the course material. If you adapt the course material, please make sure that you keep the acknowledgements to others and please acknowledge me as well. To satisfy my own curiosity, please send me email notice if you use my slides.

Cyrill Stachniss, cyrill.stachniss@igg.uni-bonn.de, 2014