

Lecture 13: Procrustes, ICP

COMPSCI/MATH 290-04

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2/25/2016

Announcements

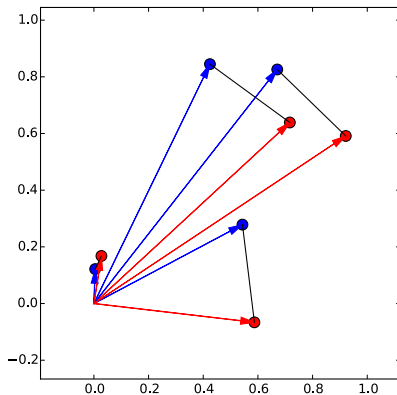
- ▷ Group Assignment 1 Full Submission Due next Tuesday 11:55 PM
- ▷ Hackathon Saturday 2/27 4:00 PM - 10:00 PM Gross Hall 330
- ▷ Rank Top 3 Final Project Choices By Next Wednesday 3/2 (Groups of 3-4)

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- ▶ Procrustes SVD Derivation
- ▷ ICP

Procrustes Rotation Problem

Given correspondences, find best rotation

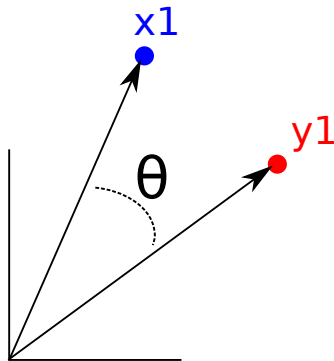


Rotating to Align Points: Dot Product Perspective

Points are well aligned if

$$\vec{x}_1 \cdot \vec{y}_1 = \|\vec{x}_1\| \|\vec{y}_1\| \cos(\theta)$$

is *maximized*

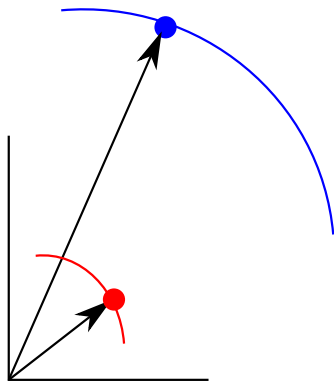


Rotating to Align Points: Dot Product Perspective

Points are well aligned if

$$\vec{x}_1 \cdot \vec{y}_1 = \|\vec{x}_1\| \|\vec{y}_1\| \cos(\theta)$$

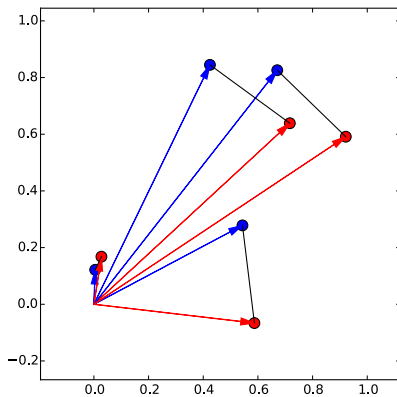
is *maximized*



Rotating to Align Points: Dot Product Perspective

In general, how to maximize?

$$\sum_{i=1}^N R_x \vec{x}_i \cdot R_y \vec{y}_i$$



Rotating to Align Points: Dot Product Perspective

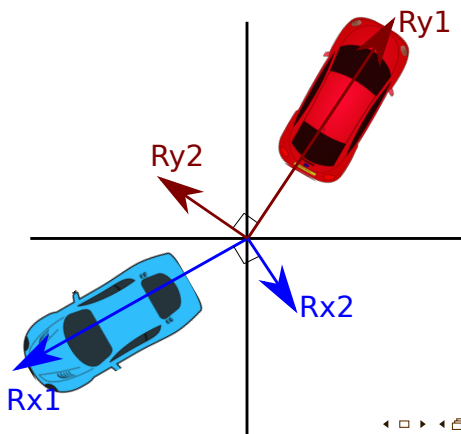
In general, how to maximize?

$$\sum_{i=1}^N R_x \vec{x}_i \cdot R_y \vec{y}_i$$

VIDEO EXAMPLE

Choosing Orthogonal Dot Product Axes

$$\sum_{i=1}^N \begin{bmatrix} - & \vec{R}_{x1} & - \\ - & \vec{R}_{x2} & - \\ - & \vec{R}_{x3} & - \end{bmatrix} \begin{bmatrix} | \\ \vec{x}_i \\ | \end{bmatrix} \cdot \begin{bmatrix} - & \vec{R}_{y1} & - \\ - & \vec{R}_{y2} & - \\ - & \vec{R}_{y3} & - \end{bmatrix} \begin{bmatrix} | \\ \vec{y}_i \\ | \end{bmatrix}$$



Choosing Orthogonal Dot Product Axes

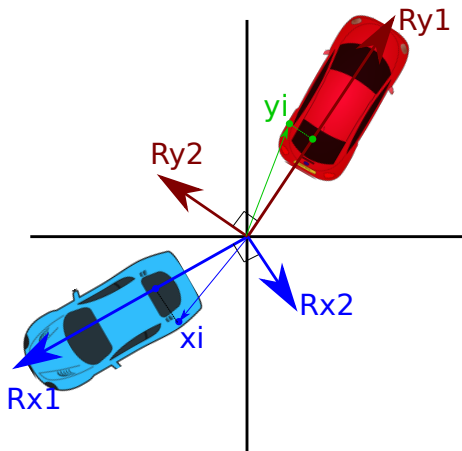
$$\sum_{i=1}^N \begin{bmatrix} - & \vec{R}_{x1} & - \\ - & \vec{R}_{x2} & - \\ - & \vec{R}_{x3} & - \end{bmatrix} \begin{bmatrix} | \\ \vec{x}_i \\ | \end{bmatrix} \cdot \begin{bmatrix} - & \vec{R}_{y1} & - \\ - & \vec{R}_{y2} & - \\ - & \vec{R}_{y3} & - \end{bmatrix} \begin{bmatrix} | \\ \vec{y}_i \\ | \end{bmatrix}$$

=

$$(\vec{R}_{x1} \cdot \vec{x}_i)(\vec{R}_{y1} \cdot \vec{y}_i) + (\vec{R}_{x2} \cdot \vec{x}_i)(\vec{R}_{y2} \cdot \vec{y}_i) + (\vec{R}_{x3} \cdot \vec{x}_i)(\vec{R}_{y3} \cdot \vec{y}_i)$$

Maximizing Dot Product: First Component

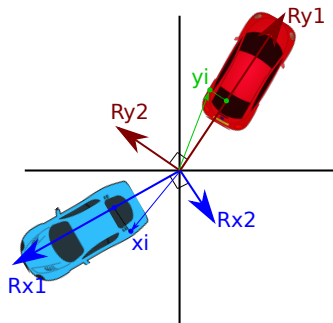
How to maximize $\sum_{i=1}^N (\vec{R}_{x1} \cdot \vec{x}_i)(\vec{R}_{y1} \cdot \vec{y}_i)$?



Maximizing Dot Product: First Component

$$R_{x1}X, R_{y1}Y$$

How to write $\sum_{i=1}^N (R_{x1} \cdot \vec{x}_i)(R_{y1} \cdot \vec{y}_i)$ in matrix form?

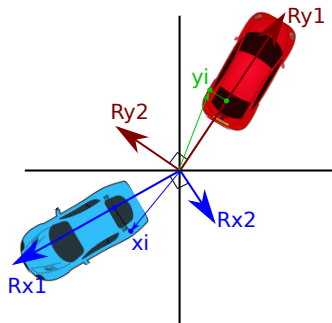


Maximizing Dot Product: First Component

$$R_{x1}X, R_{y1}Y$$

How to write $\sum_{i=1}^N (R_{x1} \cdot \vec{x}_i)(R_{y1} \cdot \vec{y}_i)$ in matrix form?

$$(R_{x1}X)(R_{y1}Y)^T = R_{x1}XY^T R_{y1}^T$$



Maximizing Dot Product: First Component

How to find u_1 and v_1 that maximize this product?

$$(R_{x1}X)(R_{y1}Y)^T = R_{x1}XY^TR_{y1}^T$$

Take SVD: $XY^T = USV^T$ and substitute in

$$R_{x1}USV^TR_{y1}^T$$

Maximizing Dot Product: First Component

$$R_{x1} USV^T R_{y1}^T$$

$$\left[\begin{array}{ccc} - & \vec{R}_{x1} & - \end{array} \right] \left[\begin{array}{c|c|c} \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \\ \hline \end{array} \right] \left[\begin{array}{ccc} s_1 & 0 & 0 \\ 0 & s_2 & 0 \\ 0 & 0 & s_3 \end{array} \right] \left[\begin{array}{c|c|c} - & \vec{v}_1 & - \\ \hline - & \vec{v}_2 & - \\ \hline - & \vec{v}_3 & - \end{array} \right] \left[\begin{array}{c} \vec{R}_{y1} \\ \hline \end{array} \right]$$

Assume $s_1 > s_2 > s_3$, remember that U and V are orthogonal

Maximizing Dot Product: First Component

$$R_{x1} U S V^T R_{y1}^T$$

$$\begin{bmatrix} - & \vec{R}_{x1} & - \end{bmatrix} \begin{bmatrix} | & | & | \\ \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \\ | & | & | \end{bmatrix} \begin{bmatrix} s_1 & 0 & 0 \\ 0 & s_2 & 0 \\ 0 & 0 & s_3 \end{bmatrix} \begin{bmatrix} - & \vec{v}_1 & - \\ - & \vec{v}_2 & - \\ - & \vec{v}_3 & - \end{bmatrix} \begin{bmatrix} | \\ \vec{R}_{y1} \\ | \end{bmatrix}$$

Assume $s_1 > s_2 > s_3$, remember that U and V are orthogonal
Raffle point question: Choose \vec{R}_{x1} and \vec{R}_{y1} to maximize this component of the dot product

Maximizing Dot Product: First Component

$$R_{x1} USV^T R_{y1}^T$$

$$\begin{bmatrix} - & \vec{R}_{x1} & - \end{bmatrix} \begin{bmatrix} | & | & | \\ \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \\ | & | & | \end{bmatrix} \begin{bmatrix} s_1 & 0 & 0 \\ 0 & s_2 & 0 \\ 0 & 0 & s_3 \end{bmatrix} \begin{bmatrix} - & \vec{v}_1 & - \\ - & \vec{v}_2 & - \\ - & \vec{v}_3 & - \end{bmatrix} \begin{bmatrix} | \\ \vec{R}_{y1} \\ | \end{bmatrix}$$

Assume $s_1 > s_2 > s_3$

$$\vec{R}_{x1} = \vec{u}_1, \vec{R}_{y1} = \vec{v}_1$$

In other words

- ▷ First row of R_x is first column of U
- ▷ First row of R_y is first column of V

Maximizing Dot Product: Second Component

What about the second rows of R_x and R_y for second component of dot product?

$$R_{x1} USV^T R_{y1}^T$$

$$R_{x2} USV^T R_{y2}^T$$

$$\left[\begin{array}{ccc} - & R_{x2} & - \end{array} \right] \left[\begin{array}{c|c|c} \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \\ \hline \end{array} \right] \left[\begin{array}{ccc} s_1 & 0 & 0 \\ 0 & s_2 & 0 \\ 0 & 0 & s_3 \end{array} \right] \left[\begin{array}{c|c|c} - & \vec{v}_1 & - \\ - & \vec{v}_2 & - \\ - & \vec{v}_3 & - \end{array} \right] \left[\begin{array}{c} \vec{R}_{y2} \\ \hline \end{array} \right]$$

Assume $s_1 > s_2 > s_3$

$$\sum_{i=1}^N (R_{x1} \cdot \vec{x}_i)(R_{y1} \cdot \vec{y}_i)$$

Maximizing Dot Product: Full Rotation Matrix

$$\begin{bmatrix} - & \vec{u}_1 & - \\ - & \vec{u}_2 & - \\ - & \vec{u}_3 & - \end{bmatrix} \begin{bmatrix} | & | & | \\ \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \\ | & | & | \end{bmatrix} \begin{bmatrix} s_1 & 0 & 0 \\ 0 & s_2 & 0 \\ 0 & 0 & s_3 \end{bmatrix} \begin{bmatrix} - & \vec{v}_1 & - \\ - & \vec{v}_2 & - \\ - & \vec{v}_3 & - \end{bmatrix} \begin{bmatrix} | & | & | \\ \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \\ | & | & | \end{bmatrix}$$

$$R_x USV^T R_y^T$$

Assume $s_1 > s_2 > s_3$

- ▶ Final answer for optimal rotations: $R_x = U^T, R_y = V^T$ (Carefully working with transposes)

Maximizing Dot Product: Full Rotation Matrix

- ▶ Final answer for optimal rotations: $R_x = U^T, R_y = V^T$

What if I want to just rotate Y and keep X fixed? What should R_y be?

Maximizing Dot Product: Full Rotation Matrix

- ▶ Final answer for optimal rotations: $R_x = U^T, R_y = V^T$

What if I want to just rotate Y and keep X fixed? What should R_y be?

$$R_y = UV^T$$

This is just SVD of XY^T without S !

Enforcing Right Handedness

$$\begin{bmatrix} - & \vec{u}_1 & - \\ - & \vec{u}_2 & - \\ - & \vec{u}_3 & - \end{bmatrix} \begin{bmatrix} | & | & | \\ \vec{u}_1 & \vec{u}_2 & \pm \vec{u}_3 \\ | & | & | \end{bmatrix} \begin{bmatrix} s_1 & 0 & 0 \\ 0 & s_2 & 0 \\ 0 & 0 & s_3 \end{bmatrix} \begin{bmatrix} - & \vec{v}_1 & - \\ - & \vec{v}_2 & - \\ - & \vec{v}_3 & - \end{bmatrix} \begin{bmatrix} | \\ \vec{v}_1 \\ | \end{bmatrix}$$

Check if $\vec{u}_1 \times \vec{u}_2 = \vec{u}_3$. If not, switch the sign of \vec{u}_3 . This subtracts from the function we're trying to maximize, but it does the minimal damage since $s_3 < s_2 < s_1$

Rotation to Align Points: Algebra

$$\sum_{i=1}^N \|R\vec{x}_i - \vec{y}_i\|_2^2$$

How is this the same thing as maximizing sum of dot products?

$$\|R\vec{x} - \vec{y}\|^2 = (R\vec{x} - \vec{y}) \cdot (R\vec{x} - \vec{y})$$

Rotation to Align Points: Algebra

$$\sum_{i=1}^N \|R\vec{x}_i - \vec{y}_i\|_2^2$$

How is this the same thing as maximizing sum of dot products?

$$\|R\vec{x} - \vec{y}\|^2 = (R\vec{x} - \vec{y}) \cdot (R\vec{x} - \vec{y})$$

$$(R\vec{x} - \vec{y}) \cdot (R\vec{x} - \vec{y}) = R\vec{x} \cdot R\vec{x} + \vec{y} \cdot \vec{y} - 2R\vec{x} \cdot \vec{y}$$

Rotation to Align Points: Algebra

$$\sum_{i=1}^N \|R\vec{x}_i - \vec{y}_i\|_2^2$$

How is this the same thing as maximizing sum of dot products?

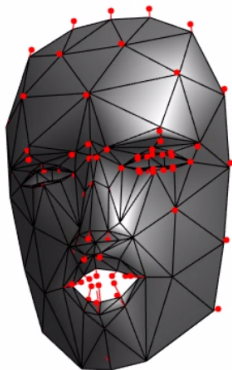
$$\|R\vec{x} - \vec{y}\|^2 = (R\vec{x} - \vec{y}) \cdot (R\vec{x} - \vec{y})$$

$$(R\vec{x} - \vec{y}) \cdot (R\vec{x} - \vec{y}) = R\vec{x} \cdot R\vec{x} + \vec{y} \cdot \vec{y} - 2R\vec{x} \cdot \vec{y}$$

$$(R\vec{x} - \vec{y}) \cdot (R\vec{x} - \vec{y}) = \|R\vec{x}\|^2 + \|\vec{y}\|^2 - 2R\vec{x} \cdot \vec{y}$$

Procrustes Application: Moving Head Alignment

VIDEO DEMO



Procrustes Application: Average Faces

Average Spaniards



<https://pmsol3.wordpress.com/2011/04/07/world-of-averages-europe/>



Procrustes Application: Average Faces

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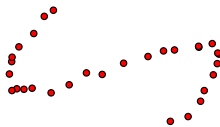
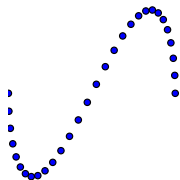


ICP Example

- ▷ Iterative Closest Points
- ▷ Iterative Closest Pairs
- ▷ Iterative Corresponding Points

Goal: Automatically align two point sets

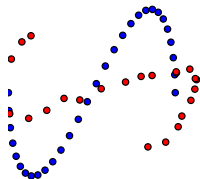
Points Iteration 0



ICP Example

First mean center, now how to find correspondences automatically?

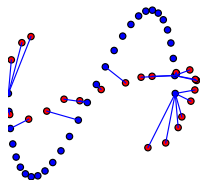
Mean-Center Iteration 0



ICP Example

Use Nearest Neighbor, then do procrustes with those correspondences

Correspondences Iteration 0

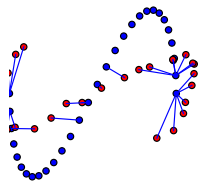


Some blue points may be duplicated!

ICP Example

Use Nearest Neighbor, then do procrustes with those correspondences

Procrustes Iteration 0



Some points may be repeated!

ICP Example

Continue, interactive...

Steps in ICP Loop

1. Find nearest neighbors
2. Procrustes rotation matrix
3. Rotate Y Points, go back to step 1

For N points in X and Y , what is time complexity of each step?

Video Examples

Choices

1. Equidecomposing polygon meshes into each other in 3D, with SLERP animation
2. Ghissi Alterpiece: Real Time Rendering Effects for NC Museum of Art
3. Nasher Muesum Brummer Statue Heads Speech Transfer
4. MOCAP Data Animation in Browser / Skinning / 3D Lemur Tracking(?)
5. 3D Face Verification

OR

6. Individual project with approval