Extending Interrupted Feature Point Tracking for 3-D Affine Reconstruction

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Abstract

Feature point tracking over a video sequence fails when the points go out of the field of view or behind other objects. Motivated by 3-D reconstruction applications, we extend such interrupted tracking by imposing the constraint that under the affine camera model feature trajectories should be in an affine space in the parameter space. Our method consists of iterations for optimally extending the trajectories so that they are compatible with the estimated affine space and for optimally estimating the affine space from the extended trajectories, coupled with an outlier removal process based on a statistical model of image noise. Using real video images, we demonstrate that our method can restore a sufficient number of trajectories for detailed 3-D reconstruction.

1. Introduction

The factorization method of Tomasi and Kanade [15] can reconstruct the 3-D shape of a scene from feature point trajectories tracked over a video sequence. The computation is very efficient, requiring only linear operations. The solution is sufficiently accurate for many practical purposes and can be used as an initial value for iterations of a more sophisticated reconstruction procedure [3].

However, the feature point tracking fails when the points go out of the field of view or behind other objects. In order to obtain a sufficient number of feature trajectories for detailed 3-D reconstruction, we need to extend such interrupted tracking to the final frame. There have been several attempts at this in the past.

Tomasi and Kanade [15] reconstructed the 3-D positions of partly visible feature points from their visible image positions and reprojected them onto the frames in which they are invisible. The camera positions were estimated from other visible feature points.

Saito and Kamijima [12] projectively reconstructed tentative 3-D positions of the missing points by sampling two frames in which they are visible and then reprojected them onto the frames in which they are invisible. The camera positions were computed up to projectivity.

Using the knowledge that the trajectories of feature points should be in a 4-dimensional subspace in the parameter space, Jacobs [5] randomly sampled four trajectories, constructed a high dimensional subspace from them by letting the missing data have free values, and computed its orthogonal complement. He repeated this many times and computed by least squares a 4-dimensional subspace approximately orthogonal to the resulting orthogonal complements¹. Partial trajectories were extended so that they were compatible with the estimated 4-dimensional subspace. A similar method was also used by Kahl and Heyden [6].

Brandt [1] reconstructed tentative 3-D positions of the missing points using a tentative camera model and reprojected them onto all frames. From the visible and reprojected feature points, he estimated the camera model. Iterating these, he optimized both the camera model and the feature positions.

For all these methods, we should note the following:

- We need not reconstruct a tentative 3-D shape. 3-D reconstruction is made possible by some geometric constraints over multiple frames. One can directly map 2-D point positions to other frames if such constraints² are used.
- If a minimum number of frames are sampled for tentative 3-D reconstruction, the accuracy of computation depends on the sampled frames. Rather, one should make full use of all information contained in all frames.
- All existing methods are based on the assumption that the observed trajectories are correct, but this is not always the case.

In this paper, we present a new scheme for extending partial trajectories based on the constraint that under the affine camera model all trajectories should be in a 3-dimensional affine space in the parameter space, which we call the "affine space constraint".

¹In actual computation, he interchanged the roles of points and frames: he sampled two frames, i.e., two lists of x coordinates and two lists of y coordinates. The mathematical structure is the same.

²The projective reconstruction of Saito and Kamijima [12] is equivalent to the use of what is known as the *trilinear* (or *trifocal*) constraint [3].

Our method consists of iterations for optimally extending the trajectories so that they are compatible with the estimated affine space and for optimally estimating the affine space from the extended trajectories.

If the motion were pure rotation, one could do exact maximal likelihood estimation, e.g., by using the method of Shum, et al. [13], but it cannot be applied to translational motions. Here, we simplify the optimization procedure by introducing to each partial trajectory a weight that reflects its length.

We do not assume that the observed trajectories are correct. In every iteration of the optimization, we test if each trajectory, extended or not, is statistically reliable, removing unreliable ones as outliers.

Thus, the contribution of this paper is as follows:

- 1. We present a succinct mathematical formulation for extending interrupted trajectories based on the affine space constraint. This constraint is stronger than that used by Jacobs [5]. No specific camera model, such as orthography, needs to be assumed. No reprojection of tentative 3-D reconstruction is necessary.
- 2. We present a procedure for evaluating the reliability of imperfect trajectories and removing unreliable ones as outliers. This procedure is incorporated in the process for optimizing the estimated affine space and the extended trajectories.

These two aspects are novel, yet the resulting scheme turns out a natural combination of existing techniques. It is rather a surprise that a straightforward method such as this works very well in real environments, as will be demonstrated in this paper.

Section 2 describes our affine space constraint. Section 3 describes our initial outlier removal procedure. Section 4 describes how we extend partial trajectories and test their reliability. In Sec. 5, we show real video examples and demonstrate that our method can restore a sufficient number of trajectories for detailed 3-D reconstruction. Section 6 is our conclusion.

In Appendix, the procedure for 3-D reconstruction by the factorization method is concisely described in a way slightly different from that in the literature: no matrix factorization by SVD (singular value decomposition) is involved.

2. Affine Space Constraint

We first describe the geometric constraints on which our method is based.

2.1 Trajectory of feature points

Suppose we track N feature points over M frames. Let $(x_{\kappa\alpha}, y_{\kappa\alpha})$ be the coordinates of the α th point in the κ th frame. We stack all the coordinates vertically and represent the entire trajectory by the following 2*M*-dimensional *trajectory vector*:

$$\boldsymbol{p}_{\alpha} = \begin{pmatrix} x_{1\alpha} & y_{1\alpha} & x_{2\alpha} & y_{2\alpha} & \cdots & x_{M\alpha} & y_{M\alpha} \end{pmatrix}^{\top}.$$
(1)

For convenience, we identify the frame number κ with "time" and refer to the κ th frame as "time κ ".

We identify the XYZ camera coordinate system with the world frame, relative to which the scene is moving. Consider a 3-D coordinate system fixed to the scene, and let t_{κ} and $\{i_{\kappa}, j_{\kappa}, k_{\kappa}\}$ be, respectively, its origin and basis vectors at time κ . If the α th point has coordinates $(a_{\alpha}, b_{\alpha}, c_{\alpha})$ with respect to this coordinate system, the position with respect to the world frame at time κ is

$$\boldsymbol{r}_{\kappa\alpha} = \boldsymbol{t}_{\kappa} + a_{\alpha}\boldsymbol{i}_{\kappa} + b_{\alpha}\boldsymbol{j}_{\kappa} + c_{\alpha}\boldsymbol{k}_{\kappa}.$$
 (2)

2.2 Affine camera model

If an affine camera model (orthographic, weak perspective, or paraperspective projection [10]) is assumed, the image position of $\mathbf{r}_{\kappa\alpha}$ is

$$\begin{pmatrix} x_{\kappa\alpha} \\ y_{\kappa\alpha} \end{pmatrix} = \boldsymbol{A}_{\kappa} \boldsymbol{r}_{\kappa\alpha} + \boldsymbol{b}_{\kappa}, \qquad (3)$$

where A_{κ} and b_{κ} are, respectively, a 2 × 3 matrix and a 2-dimensional vector determined by the position and orientation of the camera and its internal parameters at time κ . Substituting Eq. (2), we have

$$\begin{pmatrix} x_{\kappa\alpha} \\ y_{\kappa\alpha} \end{pmatrix} = \tilde{\boldsymbol{m}}_{0\kappa} + a_{\alpha}\tilde{\boldsymbol{m}}_{1\kappa} + b_{\alpha}\tilde{\boldsymbol{m}}_{2\kappa} + c_{\alpha}\tilde{\boldsymbol{m}}_{3\kappa}, \quad (4)$$

where $\tilde{\boldsymbol{m}}_{0\kappa}, \tilde{\boldsymbol{m}}_{1\kappa}, \tilde{\boldsymbol{m}}_{2\kappa}$, and $\tilde{\boldsymbol{m}}_{3\kappa}$ are 2-dimensional vectors determined by the position and orientation of the camera and its internal parameters at time κ . From Eq. (4), the trajectory vector \boldsymbol{p}_{α} in Eq. (1) can be written in the form

$$\boldsymbol{p}_{\alpha} = \boldsymbol{m}_0 + a_{\alpha} \boldsymbol{m}_1 + b_{\alpha} \boldsymbol{m}_2 + c_{\alpha} \boldsymbol{m}_3, \qquad (5)$$

where $\boldsymbol{m}_0, \boldsymbol{m}_1, \boldsymbol{m}_2$, and \boldsymbol{m}_3 are the 2*M*-dimensional vectors obtained by stacking $\tilde{\boldsymbol{m}}_{0\kappa}, \tilde{\boldsymbol{m}}_{1\kappa}, \tilde{\boldsymbol{m}}_{2\kappa}$, and $\tilde{\boldsymbol{m}}_{3\kappa}$ vertically over the *M* frames, respectively.

2.3 Affine space constraint

Equation (5) implies that all the trajectories are constrained to be in the 4-dimensional subspace spanned by $\{m_0, m_1, m_2, m_3\}$ in \mathcal{R}^{2M} . This is called the *subspace constraint* [7, 8], on which the method of Jacobs [5] is based.

In addition, the coefficient of m_0 in Eq. (5) is identically 1 for all α . This means that the trajectories are in the 3-dimensional affine space within that 4dimensional subspace. This is called the *affine space constraint* [9]. If all the feature points are tracked to the final frame, we can define the coordinate origin at the centroid of their trajectory vectors $\{\boldsymbol{p}_{\alpha}\}$, thereby regarding them as defining a 3-dimensional subspace in \mathcal{R}^{2M} . The Tomasi-Kanade factorization [15] is based on this representation, and Brandt [1] tried to find this representation by iterations. In this paper, we directly use the affine space constraint without searching for the centroid.

Unlike existing studies, our trajectory extension scheme does not assume any particular camera model (e.g., orthographic, weak perspective, or paraperspective projection) except that it is affine.

3. Outlier Removal

Before extending partial trajectories, we must first remove incorrectly tracked trajectories, or "outliers", from among observed complete trajectories.

This problem was studied by Huynh and Heyden [4], who fitted a 4-dimensional subspace to the observed trajectories by LMedS [11], removing those trajectories sufficiently apart from it. However, their distance measure was introduced merely for mathematical convenience without giving much consideration to the statistical behavior of image noise.

Sugaya and Kanatani [14] fitted a 4-dimensional subspace to the observed trajectories by RANSAC [2, 3] and removed outliers using a χ^2 criterion derived by modeling the error behavior of actual video tracking. In this paper, we modify their method to be applicable to the affine space constraint.

3.1 Procedure

Let n = 2M, where M is the number of frames, and let $\{p_{\alpha}\}, \alpha = 1, ..., N$, be the observed complete trajectory vectors. Our outlier removal procedure is as follows:

- 1. Randomly choose four vectors q_1 , q_2 , q_3 , and q_4 from among $\{p_{\alpha}\}$.
- 2. Compute the $n \times n$ moment matrix

$$\boldsymbol{M}_3 = \sum_{i=1}^{4} (\boldsymbol{q}_i - \boldsymbol{q}_C) (\boldsymbol{q}_i - \boldsymbol{q}_C)^{\top}, \qquad (6)$$

where \boldsymbol{q}_C is the centroid of $\{\boldsymbol{q}_1, \, \boldsymbol{q}_2, \, \boldsymbol{q}_3, \, \boldsymbol{q}_4\}$.

- 3. Let $\lambda_1 \geq \lambda_2 \geq \lambda_3$ be the three eigenvalues of the matrix M_3 , and $\{u_1, u_2, u_3\}$ the orthonormal system of corresponding eigenvectors.
- 4. Compute the $n \times n$ projection matrix

$$\boldsymbol{P}_{n-3} = \boldsymbol{I} - \sum_{i=1}^{3} \boldsymbol{u}_i \boldsymbol{u}_i^{\top}.$$
 (7)



Figure 1: Removing outliers by fitting a 3-dimensional affine space.

5. Let S be the number of points p_{α} that satisfy

$$\|\boldsymbol{P}_{n-3}(\boldsymbol{p}_{\alpha}-\boldsymbol{q}_{C})\|^{2} < (n-3)\sigma^{2},$$
 (8)

where σ is an estimate of the noise standard deviation.

- 6. Repeat the above procedure a sufficient number of times³, and determine the projection matrix P_{n-3} that maximizes S.
- 7. Remove those \boldsymbol{p}_{α} that satisfy

$$\|\boldsymbol{P}_{n-3}(\boldsymbol{p}_{\alpha}-\boldsymbol{q}_{C})\|^{2} \ge \sigma^{2}\chi^{2}_{n-3;99},$$
 (9)

where $\chi^2_{r;a}$ is the *a*th percentile of the χ^2 distribution with *r* degrees of freedom.

The term $\|\boldsymbol{P}_{n-3}(\boldsymbol{p}_{\alpha} - \boldsymbol{q}_{C})\|^{2}$, which we call the residual, is the squared distance of point \boldsymbol{p}_{α} from the fitted 3-dimensional affine space. If the noise in the coordinates of the feature points is an independent Gaussian random variable of mean 0 and standard deviation σ , the residual $\|\boldsymbol{P}_{n-3}(\boldsymbol{p}_{\alpha} - \boldsymbol{q}_{C})\|^{2}$ divided by σ^{2} should be subject to a χ^{2} distribution with n-3 degrees of freedom. Hence, its expectation is $(n-3)\sigma^{2}$. The above procedure effectively fits a 3-dimensional affine space that maximizes the number of the trajectories whose residuals are smaller than $(n-3)\sigma^{2}$. After fitting such an affine space, we remove those trajectories which cannot be regarded as inliers with significance level 1% (Fig. 1). We have confirmed that the value $\sigma = 0.5$ can work well for all image sequences we tested [14].

3.2 Final affine space fitting

After removing outlier trajectories, we optimally fit a 3-dimensional affine space to the resulting inlier trajectories. Let $\{p_{\alpha}\}, \alpha = 1, ..., N$, be their trajectory vectors. We first compute their centroid

$$\boldsymbol{p}_C = \frac{1}{N} \sum_{\alpha=1}^{N} \boldsymbol{p}_{\alpha}.$$
 (10)

 $^{^{3}}$ In our experiment, we stopped if S did not increase 200 times consecutively.

Then, we compute the $n \times n$ moment matrix

$$\boldsymbol{M} = \sum_{\alpha=1}^{N} (\boldsymbol{p}_{\alpha} - \boldsymbol{p}_{C}) (\boldsymbol{p}_{\alpha} - \boldsymbol{p}_{C})^{\top}.$$
 (11)

Let $\lambda_1 \geq \lambda_2 \geq \lambda_3$ be the three largest eigenvalues of the matrix M, and $\{u_1, u_2, u_3\}$ the orthonormal system of corresponding eigenvectors. The optimally fitted 3-dimensional affine space is simply the affine space spanned by the three vectors of u_1 , u_2 , and u_3 starting from p_C .

Mathematically, this affine space fitting is equivalent to the factorization operation using SVD (singular value decomposition) in the method of Tomasi and Kanade [15]. It follows that no SVD is necessary for 3-D reconstruction once an affine space is fitted⁴ (see Appendix).

4. Trajectory Extension

We now describe our trajectory extension scheme.

4.1 Reliability test

If the α th feature point can be tracked only over κ of the M frames, its trajectory vector \mathbf{p}_{α} has n-kunknown components (as before, we put n = 2Mand $k = 2\kappa$). We divide the vector \mathbf{p}_{α} into the kdimensional part $\mathbf{p}_{\alpha}^{(0)}$ consisting of the k known components and the (n-k)-dimensional part $\mathbf{p}_{\alpha}^{(1)}$ consisting of the remaining n-k unknown components. Similarly, we divide⁵ the centroid \mathbf{p}_{C} and the basis vectors $\{\mathbf{u}_{1}, \mathbf{u}_{2}, \mathbf{u}_{3}\}$ into the k-dimensional parts $\mathbf{p}_{C}^{(0)}$ and $\{\mathbf{u}_{1}^{(0)}, \mathbf{u}_{2}^{(0)}, \mathbf{u}_{3}^{(0)}\}$ and the (n-k)-dimensional parts $\mathbf{p}_{C}^{(1)}$ and $\{\mathbf{u}_{1}^{(1)}, \mathbf{u}_{2}^{(1)}, \mathbf{u}_{3}^{(1)}\}$ in accordance with the division of \mathbf{p}_{α} .

We test if each of the partial trajectories is sufficiently reliable. Let p_{α} be a partial trajectory vector. If image noise does not exist, the deviation of p_{α} from the centroid p_C is expressed as a linear combination of u_1, u_2 , and u_3 . Hence, there should be some constants c_1, c_2 , and c_3 such that

$$\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)} = c_1 \boldsymbol{u}_1^{(0)} + c_2 \boldsymbol{u}_2^{(0)} + c_3 \boldsymbol{u}^{(0)}$$
(12)

for the known part. In the presence of image noise, this equality does not hold. If we let $\boldsymbol{U}^{(0)}$ be the $k \times 3$ matrix consisting of $\boldsymbol{u}_1^{(0)}$, $\boldsymbol{u}_2^{(0)}$, and $\boldsymbol{u}_3^{(0)}$ as its columns, Eq. (12) is replaced by

$$\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)} \approx \boldsymbol{U}^{(0)}\boldsymbol{c}, \qquad (13)$$

where c is the 3-dimensional vector consisting of c_1 , c_2 , and c_3 . Assuming that $k \geq 3$, we estimate the vector c by least squares in the form

$$\hat{\boldsymbol{c}} = \boldsymbol{U}^{(0)-}(\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)}),$$
 (14)

where $\boldsymbol{U}^{(0)-}$ is the generalized inverse of $\boldsymbol{U}^{(0)}$. It is computed by

$$\boldsymbol{U}^{(0)-} = (\boldsymbol{U}^{(0)\top}\boldsymbol{U}^{(0)})^{-1}\boldsymbol{U}^{(0)\top}.$$
 (15)

The residual, i.e., the squared distance of point $\boldsymbol{p}_{\alpha}^{(0)}$ from the 3-dimensional affine space spanned by $\{\boldsymbol{u}_{1}^{(0)},$ $\boldsymbol{u}_{2}^{(0)}, \boldsymbol{u}_{3}^{(0)}\}$ is $\|\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)} - \boldsymbol{U}^{(0)}\hat{\boldsymbol{c}}\|^{2}$. If the noise in the coordinates of the feature points is an independent Gaussian random variable of mean 0 and standard deviation σ , the residual $\|\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)} - \boldsymbol{U}^{(0)}\hat{\boldsymbol{c}}\|^{2}$ divided by σ^{2} should be subject to a χ^{2} distribution with k-3 degrees of freedom. Hence, we regard those trajectories that satisfy

$$\|\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)} - \boldsymbol{U}^{(0)} \hat{\boldsymbol{c}}\|^{2} \ge \sigma^{2} \chi_{k-3;99}^{2}$$
(16)

as outliers with significance level 1%.

4.2 Extension of trajectories and their optimization

The unknown part $p_{\alpha}^{(1)}$ is estimated form the constraint implied by Eq. (12), namely

$$\boldsymbol{p}_{\alpha}^{(1)} - \boldsymbol{p}_{C}^{(1)} = c_1 \boldsymbol{u}_1^{(1)} + c_2 \boldsymbol{u}_2^{(1)} + c_3 \boldsymbol{u}^{(1)} = \boldsymbol{U}^{(1)} \boldsymbol{c}, \quad (17)$$

where $\boldsymbol{U}^{(1)}$ is the $(n-k) \times 3$ matrix consisting of $\boldsymbol{u}_1^{(1)}$, $\boldsymbol{u}_2^{(1)}$, and $\boldsymbol{u}_3^{(1)}$ as its columns. Substituting Eq. (14) for \boldsymbol{c} , we obtain

$$\hat{\boldsymbol{p}}_{\alpha}^{(1)} = \boldsymbol{p}_{C}^{(1)} + \boldsymbol{U}^{(1)}\boldsymbol{U}^{(0)-}(\boldsymbol{p}_{\alpha}^{(0)} - \boldsymbol{p}_{C}^{(0)}).$$
(18)

Evidently, this is an optimal estimate in the presence of Gaussian noise as we have modeled earlier. However, the underlying affine space is computed only from a small number of complete trajectories; no information contained in the partial trajectories is used, irrespective of how long they are. So, we incorporate partial trajectories by iterations.

Note that if three components of p_{α} are specified, one can place it, in general, in any 3-dimensional affine space by appropriately adjusting the remaining n-3 components. In view of this, we introduce the "weight" of the trajectory vector p_{α} with k known components in the form

$$W_{\alpha} = \frac{k-3}{n-3}.$$
 (19)

Let N be the number of all trajectories, complete or partial, inliers or outliers. The optimization goes as follows:

 $^{^4 {\}rm The}$ statement that the method of Tomasi and Kanade [15] is based on matrix factorization using SVD is not correct. It simply means 3-D affine reconstruction based on the affine camera model. The SVD is merely one of many equivalent computational tools for it.

 $^{^{5}}$ This is merely for the convenience of description. In real computation, we treat all data as *n*-dimensional vectors after multiplying them by an appropriate diagonal matrix consisting of 1s for the known part and 0s for the rest.

- 1. Set the weights W_{α} of those trajectories, complete or partial, that are so far judged to be outliers to 0. All other weights are set to the value in Eq. (19).
- Fit a 3-dimensional affine space to all the trajectories. The procedure is the same as described in Sec. 3.3 except that Eq. (10) is replaced by the *weighted* centroid

$$\boldsymbol{p}_{C} = \frac{\sum_{\alpha=1}^{N} W_{\alpha} \boldsymbol{p}_{\alpha}}{\sum_{\alpha=1}^{N} W_{\alpha}}, \qquad (20)$$

and Eq. (11) is replaced by the *weighted* moment matrix

$$\boldsymbol{M} = \sum_{\alpha=1}^{N} W_{\alpha} (\boldsymbol{p}_{\alpha} - \boldsymbol{p}_{C}) (\boldsymbol{p}_{\alpha} - \boldsymbol{p}_{C})^{\top}.$$
 (21)

- 3. Test each trajectory if it is an outlier, using Eq. (16).
- 4. Estimate the unknown parts of the inlier partial trajectory vectors, using Eq. (18).

These four steps are iterated until the fitted affine space converges. Eq. (18) implies that the estimated components do not contribute to the residual of the extended vector \mathbf{p}_{α} from the affine space, so the reliability is tested from only the known components using Eq. (16). In the course of this optimization, trajectories once regarded as outliers may be judged to be inliers later, and vice versa. In the end, inlier partial trajectories are optimally extended with respect to the affine space that is optimally fitted to all the complete and partial inlier trajectories.

However, the resulting solution is not guaranteed to be globally optimal; its accuracy largely depends on the quality of the initial guess. The outlier removal procedure of Sec. 3 is incorporated for obtaining as accurate an initial guess as possible, even though all trajectories are reexamined later.

Theoretically, the iterations may not converge if the initial guess is very poor or a large proportion of the trajectories are incorrect. In that case, we must conclude that the original feature tracking does not provide meaningful information. However, this did not happen in all of our experiments using real video sequences.

We need at least three complete trajectories for guessing the initial affine space. If no such trajectories are given, we may use the method of Jacobs [5] to guess the initial affine space. However, it is much practical to segment the sequence into blocks and extend partial trajectories over two consecutive blocks so that they cover the two blocks completely. Repeating this, we can obtain complete trajectories over the entire sequence, from which we start the optimization.

5. Experiments

We tested our method using real video sequences. Figure 2(a) shows five decimated frames from a 50 frame sequence $(320 \times 240 \text{ pixels})$ of a static scene taken by a moving camera. We detected 200 feature points and tracked them using the Kanade-Lucas-Tomasi algorithm [16]. When tracking failed at some frame, we restarted the tracking after adding a new feature point in that frame. Figure 2(b) shows the 871 tracked trajectories thus obtained.

In the end, we obtained 29 complete trajectories, of which 11 were regarded as inliers by the procedure described in Sec. 3. The marks \Box in Fig. 2(a) indicate their positions; Figure 2(c) shows their trajectories. Evidently, we cannot reconstruct a meaningful 3-D shape from these trajectories alone.

Using the affine space they define, we extended the partial trajectories and optimized the affine space and the extended trajectories, testing the reliability of the extension in every iteration. The optimization converged after 11 iterations, resulting in the 560 inlier trajectories shown in Fig. 2(d). The computation time for this optimization was 134 seconds. We used Pentium 4 2.4B GHz for the CPU with 1 Gb main memory and Linux for the OS.

Figure 2(e) plots the life spans of the 560 trajectories; they are enumerated on the horizontal axis in the order of disappearance and new appearance; the white part corresponds to missing data.

Figure 2(f) is the extrapolated image of the 33th frame after missing feature positions are restored: using the 180 feature points visible in the first frame, we defined triangular patches, to which the texture in the first frame is mapped.

We reconstructed the 3-D shape by factorization based on weak perspective projection (see Appendix). Figure 2(g) is the top view of the texture-mapped shape; Figure 2(h) shows its triangular patches.

For comparison, Fig. 2(i) shows the patches reconstructed from the 11 initial trajectories in Fig. 2(c)alone; Figure 2(j) shows the patches reconstructed from extended trajectories without optimization. Figure 2(k) shows the corresponding shape reconstructed after extending and optimizing the trajectories starting from the first frame without adding new trajectories. All are viewed from the same angle.

From these results, we can see that a sufficient number of trajectories can be restored for detailed 3-D reconstruction by extending and optimizing complete and partial trajectories. Adding new feature points after previous tracking has failed is also effective in increasing the accuracy.

6. Concluding Remarks

We have presented a new method for extending interrupted feature point tracking for 3-D affine re-



(a)





(e)





Figure 2: (a) Five decimated frames from a 50 frame sequence and 11 points correctly tracked throughout the sequence. (b) The 871 initially generated trajectories. (c) The 11 complete inlier trajectories. (d) The 560 optimal extensions of the trajectories in (b). (e) The life spans of the trajectories. (f) The extrapolated texture-mapped image of the 33th frame. (g) The reconstructed 3-D shape. (h) The triangular patches of (g). (i) The patches reconstructed from the 11 initial complete trajectories in (c). (j) The patches reconstructed from all extended trajectories without optimization. (k) The patches reconstructed after extending and optimizing the trajectories starting from the first frame without adding new ones.

construction. Our method consists of iterations for optimally extending the trajectories so that they are compatible with the estimated affine space and for optimally estimating the affine space from the extended trajectories. In every step, the reliability of the extended trajectories is tested, and those judged to be outliers are removed. Using real video images, we have demonstrated that a sufficient number of trajectories can be restored for detailed 3-D reconstruction.

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Appendix : 3-D Reconstruction Algorithm

Input

- 2*M*-dimensional vectors $\boldsymbol{p}_{\alpha}, \alpha = 1, ..., N$.
- Focal length f_{κ} for the κ th frame, $\kappa = 1, ..., M$.
- Average depth Z_c in the first frame.

Output

• 3-D positions $\{\hat{r}_{\alpha}\}$ and $\{\hat{r}'_{\alpha}\}$ (mutually mirror images) with respect to the first frame camera coordinate system.

Algorithm

- 1. Let \boldsymbol{p}_C be the centroid of $\{\boldsymbol{p}_\alpha\}$, and \boldsymbol{U} the $2M \times 3$ matrix consisting of the orthonomal basis $\{\boldsymbol{u}_1, \boldsymbol{u}_2, \boldsymbol{u}_3\}$ of the fitted 3-D affine space (cf. Sec. 3)2
- 2. Let $\boldsymbol{u}_{\kappa(a)}^{\dagger}$ ($\kappa = 1, ..., M, a = 1, 2$) be the (2($\kappa 1$) + a)th column of \boldsymbol{U}^{\top} .
- 3. (*Metric condition*) Compute the 3×3 matrix T that minimizes the following function (the procedure is described later):

$$K = \sum_{\kappa=1}^{M} \left[\left((\boldsymbol{u}_{\kappa(1)}^{\dagger}, \boldsymbol{T}\boldsymbol{u}_{\kappa(1)}^{\dagger}) - (\boldsymbol{u}_{\kappa(2)}^{\dagger}, \boldsymbol{T}\boldsymbol{u}_{\kappa(2)}^{\dagger}) \right)^{2} + (\boldsymbol{u}_{\kappa(1)}^{\dagger}, \boldsymbol{T}\boldsymbol{u}_{\kappa(2)}^{\dagger})^{2} \right].$$
(22)

4. Compute the Z component of the translation t_{κ} as follows:

$$t_{z\kappa} = f_{\kappa} \sqrt{\frac{2}{(\boldsymbol{u}_{\kappa(1)}^{\dagger}, \boldsymbol{T}\boldsymbol{u}_{\kappa(1)}^{\dagger}) + (\boldsymbol{u}_{\kappa(2)}^{\dagger}, \boldsymbol{T}\boldsymbol{u}_{\kappa(2)}^{\dagger})}}.$$
(23)

- 5. Let $\tilde{t}_{x\kappa}$ and $\tilde{t}_{y\kappa}$ be, respectively, the $(2(\kappa 1) + 1)$ th and $(2(\kappa 1) + 2)$ th components of the centroid p_C .
- Compute the X and Y components of the translation t_κ as follows:

$$t_{x\kappa} = \frac{t_{z\kappa}}{f_{\kappa}} \tilde{t}_{x\kappa}, \qquad t_{y\kappa} = \frac{t_{z\kappa}}{f_{\kappa}} \tilde{t}_{y\kappa}. \tag{24}$$

- 7. Let λ_1 , λ_2 , and λ_3 be the eigenvalues of the matrix T, and $\{v_1, v_2, v_3\}$ the orthonormal system of corresponding eigenvectors.
- 8. Compute the 2M-dimensional vector

$$\boldsymbol{m}_{i} = \sqrt{\lambda_{i}} \begin{pmatrix} (\boldsymbol{u}_{1(1)}^{\dagger}, \boldsymbol{v}_{i}) \\ (\boldsymbol{u}_{1(2)}^{\dagger}, \boldsymbol{v}_{i}) \\ (\boldsymbol{u}_{2(1)}^{\dagger}, \boldsymbol{v}_{i}) \\ \vdots \\ (\boldsymbol{u}_{M(2)}^{\dagger}, \boldsymbol{v}_{i}) \end{pmatrix}$$
(25)

for i = 1, 2, 3.

- 9. Let M be the $2M \times 3$ matrix consisting of m_1 , m_2 , and m_3 as its columns.
- 10. Let $\boldsymbol{m}_{\kappa(a)}^{\dagger}$ ($\kappa = 1, ..., M, a = 1, 2$) be the $(2(\kappa 1) + a)$ th column of \boldsymbol{M}^{\top} .
- 11. Compute the following SVD:

$$\frac{t_{z\kappa}}{f_{\kappa}} \begin{pmatrix} \boldsymbol{m}_{\kappa(1)}^{\dagger} & \boldsymbol{m}_{\kappa(2)}^{\dagger} & \boldsymbol{0} \end{pmatrix} = \boldsymbol{V}\boldsymbol{\Lambda}\boldsymbol{U}^{\top}.$$
 (26)

12. Compute the rotation matrices $\{\mathbf{R}_{\kappa}\}$ as follows:

$$\boldsymbol{R}_{\kappa} = \boldsymbol{V} \operatorname{diag}(1, 1, \operatorname{det}(\boldsymbol{V}\boldsymbol{U}^{\top})) \boldsymbol{U}^{\top}.$$
 (27)

13. Recompute the matrix M by

$$\boldsymbol{M} = \sum_{\kappa=1}^{M} \boldsymbol{\Pi}_{\kappa}^{\top} \boldsymbol{R}_{\kappa}, \qquad (28)$$

where $\Pi_{\kappa} = (\Pi_{\kappa(ij)})$ is a $3 \times 2M$ matrix with element $\Pi_{\kappa(ij)} = f_{\kappa}/t_{z\kappa}$ for $(i, j) = (2, 2\kappa - 1)$, $(2, 2\kappa)$ and 0 otherwise.

14. Compute the 3-D shape vectors

$$\boldsymbol{s}_{\alpha} = (\boldsymbol{M}^{\top}\boldsymbol{M})^{-1}\boldsymbol{M}^{\top}(\boldsymbol{p}_{\alpha} - \boldsymbol{p}_{C}).$$
(29)

15. Compute $\{s'_{\alpha}\}$ and R'_1 as follows:

$$\boldsymbol{s}_{\alpha}' = -\boldsymbol{s}_{\alpha}, \, \boldsymbol{R}_{1}' = \operatorname{diag}(-1, -1, 1)\boldsymbol{R}_{1}.$$
 (30)

16. Compute $\{\hat{r}_{\alpha}\}$ and $\{\hat{r}'_{\alpha}\}$ as follows:

$$\hat{\boldsymbol{r}}_{\alpha} = \frac{Z_c}{t_{z1}} (\boldsymbol{R}_1 \boldsymbol{s}_{\alpha} + \boldsymbol{t}_1),$$
$$\hat{\boldsymbol{r}}_{\alpha}' = \frac{Z_c}{t_{z1}} (\boldsymbol{R}_1' \boldsymbol{s}_{\alpha}' + \boldsymbol{t}_1).$$
(31)

- **Computation of the metric condition** (Step 3 in the above algorithm)
 - 1. Define the $3 \times 3 \times 3 \times 3$ tensor $\mathcal{A} = (A_{ijkl})$ by

$$A_{ijkl} = \sum_{\kappa=1}^{M} \Big[(\boldsymbol{u}_{\kappa(1)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{l} - (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{l} - (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{l} + (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{l} + \frac{1}{4} \Big((\boldsymbol{u}_{\kappa(1)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{l} + (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{l} + (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{l} \\ + (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{i} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{j} (\boldsymbol{u}_{\kappa(2)}^{\dagger})_{k} (\boldsymbol{u}_{\kappa(1)}^{\dagger})_{l} \Big],$$

$$(32)$$

where $(\boldsymbol{u}_{\kappa(a)}^{\dagger})_i$ is the *i*th component of $\boldsymbol{u}_{\kappa(a)}^{\dagger}$.

2. Define the 6×6 matrix

$$\boldsymbol{A} = \begin{pmatrix} A_{1111} & A_{1122} & A_{1133} \\ A_{2211} & A_{2222} & A_{2233} \\ A_{3311} & A_{3322} & A_{3333} \\ \sqrt{2}A_{23111} & \sqrt{2}A_{2322} & \sqrt{2}A_{2333} \\ \sqrt{2}A_{3111} & \sqrt{2}A_{3122} & \sqrt{2}A_{3133} \\ \sqrt{2}A_{1211} & \sqrt{2}A_{1222} & \sqrt{2}A_{1233} \\ 2A_{1223} & 2A_{1231} & 2A_{1212} \end{pmatrix} \\ \frac{\sqrt{2}A_{1123}}{\sqrt{2}A_{2231}} & \sqrt{2}A_{2311} \\ \sqrt{2}A_{2323} & \sqrt{2}A_{2331} & \sqrt{2}A_{3312} \\ 2A_{2323} & 2A_{2331} & 2A_{2312} \\ 2A_{3123} & 2A_{3131} & 2A_{3112} \\ 2A_{1223} & 2A_{1231} & 2A_{1212} \end{pmatrix} .$$

$$(33)$$

- 3. Compute the 6-dimensional eigenvector $\boldsymbol{\tau}$ for the smallest eigenvalue of the matrix \boldsymbol{A} .
- 4. Let T be the 3×3 matrix

$$\boldsymbol{T} = \begin{pmatrix} \tau_1 & \tau_6/\sqrt{2} & \tau_5/\sqrt{2} \\ \tau_6/\sqrt{2} & \tau_2 & \tau_4/\sqrt{2} \\ \tau_5/\sqrt{2} & \tau_4/\sqrt{2} & \tau_3 \end{pmatrix}.$$
(34)

5. If det T < 0, then let $T \leftarrow -T$.