

Essential Matrix Estimation using Convex Relaxations in Orthogonal Space

Supplementary Material

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1. Extended Quintessential Manifold $\Omega(r)$

1.1. Projection on Tangent Space

Lemma 1. *Projection on the tangent space of the Extended Quintessential manifold is given by:*

$$\begin{aligned} \tilde{\mathbf{Z}} &= \mathbf{Z} - \mathbf{V}\text{sym}(\mathbf{V}^\top \mathbf{Z}) \\ \text{Proj}_{\mathbf{V}}(\mathbf{Z}) &= \tilde{\mathbf{Z}} - \frac{\langle \mathbf{V}_t, \tilde{\mathbf{Z}}_t \rangle}{1 - \|\mathbf{V}_t^\top \mathbf{V}_t\|_F^2} (\mathbf{I}_{4r} - \mathbf{V}\mathbf{V}^\top) \mathbf{G}\mathbf{V} \end{aligned} \quad (1)$$

where $\mathbf{G} \doteq \mathbf{I}_r \otimes (\mathbf{e}_4 \mathbf{e}_4^\top)$.

Proof. Since $\Omega(r)$ is a Riemannian submanifold, the orthogonal projection of the Euclidean gradient gives its Riemannian gradient. Therefore, we want to find the matrix Δ such that $\text{Proj}_{\mathbf{V}}(\mathbf{Z}) = \mathbf{Z} + \Delta$ such that $\|\Delta\|_F^2$ is minimal. If we denote the orthogonal complement of \mathbf{V} by $\mathbf{V}_\perp \in \text{St}(4r-3, 4r)$, then the $4r \times 4r$ matrix $[\mathbf{V} \ \mathbf{V}_\perp]$ is in $O(4r)$. Using this, we can write Δ as $\Delta = \mathbf{V}\mathbf{S} + \mathbf{V}\mathbf{K} + \mathbf{V}_\perp \mathbf{L}$ for some symmetric and skew-symmetric matrices \mathbf{S}, \mathbf{K} and some arbitrary matrix \mathbf{L} . One can show that $\|\Delta\|_F^2 = \|\mathbf{S}\|_F^2 + \|\mathbf{K}\|_F^2 + \|\mathbf{L}\|_F^2$.

First, we need $\mathbf{V}^\top(\mathbf{Z} + \Delta)$ to be skew-symmetric, leading to $\text{sym}(\mathbf{V}^\top \mathbf{Z} + \mathbf{S} + \mathbf{K}) = \mathbf{0}$, due to $\mathbf{V}^\top \mathbf{V}_\perp = \mathbf{0}$. Also, we have $\text{sym}(\mathbf{S}) = \mathbf{S}$ and $\text{sym}(\mathbf{K}) = \mathbf{0}$, yielding $\mathbf{S} = -\text{sym}(\mathbf{V}^\top \mathbf{Z})$. This gives us $\tilde{\mathbf{Z}}$ once we substitute \mathbf{S} back in Δ .

For the second constraint, we want $\langle \mathbf{Z}_t + \Delta_t, \mathbf{V}_t \rangle$ to be zero, i.e., $\langle \mathbf{G}, \tilde{\mathbf{Z}}\mathbf{V}^\top + \mathbf{V}\mathbf{K}\mathbf{V}^\top + \mathbf{V}_\perp \mathbf{L}\mathbf{V}^\top \rangle = 0$. Since \mathbf{G} is symmetric and $\mathbf{V}\mathbf{K}\mathbf{V}^\top$ is skew-symmetric, their inner product is zero. After removing $\mathbf{V}\mathbf{K}\mathbf{V}^\top$ from the constraint, forming the Lagrangian, and taking derivative with respect to \mathbf{L} , we get $2\mathbf{L} + \lambda \mathbf{V}_\perp^\top \mathbf{G}\mathbf{V} = \mathbf{0}$. Placing this expression for \mathbf{L} into the constraint and making use of the identity $\mathbf{V}_\perp \mathbf{V}_\perp^\top = \mathbf{I}_{4r} - \mathbf{V}\mathbf{V}^\top$ and $\mathbf{G}^2 = \mathbf{G}$, we find λ to be

$$\lambda = \frac{2\langle \mathbf{G}, \mathbf{V}\tilde{\mathbf{Z}}^\top \rangle}{\langle \mathbf{G}, \mathbf{V}\mathbf{V}^\top \mathbf{G}\mathbf{V}_\perp \mathbf{V}_\perp^\top \rangle} = \frac{2\langle \mathbf{V}_t, \tilde{\mathbf{Z}}_t \rangle}{1 - \|\mathbf{V}_t^\top \mathbf{V}_t\|_F^2}$$

Substituting $\mathbf{L} = -\frac{\lambda}{2} \mathbf{V}_\perp^\top \mathbf{G}\mathbf{V}$ back in Δ , proof becomes complete. \square

1.2. Random Sampling on $\Omega(r)$

Here, we present the derivations of the formula for finding \mathbf{V}_E^\bullet , given by the last two terms of the following equations

$$\begin{aligned} \mathbf{V}_t^\bullet &= \tilde{\mathbf{V}}_t \|\tilde{\mathbf{V}}_t\|_F^{-1}, \\ \mathbf{K} &= (\mathbf{I}_3 - \mathbf{V}_t^\bullet{}^\top \mathbf{V}_t^\bullet)^{\frac{1}{2}}, \\ \mathbf{V}_E^\bullet &= \tilde{\mathbf{V}}_E \mathbf{K} (\mathbf{K} \tilde{\mathbf{V}}_E^\top \tilde{\mathbf{V}}_E \mathbf{K})^{\frac{1}{2}} \mathbf{K}. \end{aligned} \quad (2)$$

Since a matrix $\mathbf{V}^\bullet \in \Omega(r) \subset \text{St}(3, 4r)$, it must satisfy $\mathbf{V}^\bullet{}^\top \mathbf{V}^\bullet = \mathbf{V}_t^\bullet{}^\top \mathbf{V}_t^\bullet + \mathbf{V}_E^\bullet{}^\top \mathbf{V}_E^\bullet = \mathbf{I}_3$. Using the definition of \mathbf{K} , we need to find \mathbf{V}_E^\bullet that satisfies $\mathbf{V}_E^\bullet{}^\top \mathbf{V}_E^\bullet = \mathbf{K}^2$. We intend to find a matrix \mathbf{X} closest to $\tilde{\mathbf{V}}_E$ that satisfies this condition, which leads to the following Lagrangian function

$$\mathcal{L}(\mathbf{X}, \Lambda) = \|\mathbf{X} - \tilde{\mathbf{V}}_E\|_F^2 + \langle \Lambda, \mathbf{X}^\top \mathbf{X} - \mathbf{K}^2 \rangle.$$

Taking the derivative with respect to \mathbf{X} , we get $\mathbf{X} - \tilde{\mathbf{V}}_E + \mathbf{X}\Lambda = \mathbf{0}$ or $\tilde{\mathbf{V}}_E = \mathbf{X}(\mathbf{I}_3 + \Lambda)$. Multiplying both sides with their transpose and denoting the symmetric $\mathbf{I}_3 + \Lambda$ by \mathbf{M} , we get $\tilde{\mathbf{V}}_E^\top \tilde{\mathbf{V}}_E = \mathbf{M}\mathbf{K}^2\mathbf{M}$. If we multiply both sides of this equality by \mathbf{K} , we get $\mathbf{K}\tilde{\mathbf{V}}_E^\top \tilde{\mathbf{V}}_E \mathbf{K} = (\mathbf{K}\mathbf{M}\mathbf{K})^2$. Solving for \mathbf{M} and using $\mathbf{X} = \tilde{\mathbf{V}}_E \mathbf{M}^\dagger$, we get the expression for \mathbf{V}_E^\bullet as given in (2).

1.3. Gradient and Hessian

We can find the Riemannian gradient of $h(\mathbf{V})$ by simply projecting the Euclidean gradient on the tangent space of $\Omega(r)$

$$\begin{aligned} \text{grad } h(\mathbf{V}) &= \nabla h(\mathbf{V}) - \mathbf{V}\text{sym}(\mathbf{V}^\top \nabla h(\mathbf{V})) \\ &\quad - c(\mathbf{V}, \nabla h(\mathbf{V})) (\mathbf{I}_{4r} - \mathbf{V}\mathbf{V}^\top) \mathbf{G}\mathbf{V} \end{aligned} \quad (3)$$

where

$$c(\mathbf{V}, \mathbf{F}) \doteq \frac{\langle \mathbf{G}\mathbf{V}, \mathbf{F} - \mathbf{V}\text{sym}(\mathbf{V}^\top \mathbf{F}) \rangle}{1 - \|\mathbf{V}_t^\top \mathbf{V}_t\|_F^2}. \quad (4)$$

The projection of the derivative of the gradient vector field gives the Riemannian Hessian. This derivative is given by

$$\begin{aligned} D(\text{grad } h(\mathbf{V}))(\mathbf{V})[\dot{\mathbf{V}}] &= \nabla^2 h(\mathbf{V})[\dot{\mathbf{V}}] \\ &- \dot{\mathbf{V}}_{\text{sym}}(\mathbf{V}^\top \nabla h(\mathbf{V})) - \dot{c}(\cdot) \mathbf{G} \mathbf{V} \\ &- c(\cdot)(\mathbf{G} \dot{\mathbf{V}} - \dot{\mathbf{V}} \mathbf{V}^\top \mathbf{G} \mathbf{V}). \end{aligned} \quad (5)$$

In the derivations above, we omitted the terms of the form $\mathbf{V} \mathbf{S}$ with a symmetric \mathbf{S} as these will be removed by the first step of the projection on the tangent space. Now as for the derivative of $c(\cdot)$, if we denote its nominator and denominator by n_c, d_c , we have

$$\dot{c}(\mathbf{V}, \nabla h(\mathbf{V})) = \frac{\dot{n}_c}{d_c} - \frac{n_c \dot{d}_c}{d_c^2} \quad (6)$$

and the derivatives of the nominator and denominator are given by

$$\begin{aligned} \dot{n}_c &= \left(\langle \mathbf{G} \dot{\mathbf{V}}, \nabla h(\mathbf{V}) - \mathbf{V}_{\text{sym}}(\mathbf{V}^\top \nabla h(\mathbf{V})) \rangle \right. \\ &+ \langle \mathbf{G} \mathbf{V}, \nabla^2 h(\mathbf{V})[\dot{\mathbf{V}}] - \dot{\mathbf{V}}_{\text{sym}}(\mathbf{V}^\top \nabla h(\mathbf{V})) \\ &\left. - \mathbf{V}_{\text{sym}}(\dot{\mathbf{V}}^\top \nabla h(\mathbf{V}) + \mathbf{V}^\top \nabla^2 h(\mathbf{V})[\dot{\mathbf{V}}]) \rangle \right) \\ \dot{d}_c &= -2 \langle \dot{\mathbf{V}}_t^\top \mathbf{V}_t + \mathbf{V}_t^\top \dot{\mathbf{V}}_t, \mathbf{V}_t^\top \mathbf{V}_t \rangle \\ &= -4 \langle \dot{\mathbf{V}}_t^\top \mathbf{V}_t, \mathbf{V}_t^\top \mathbf{V}_t \rangle \end{aligned} \quad (7)$$

Given these, one can find the Hessian using the projection of $D(\text{grad } h(\mathbf{V}))$ on the tangent space at \mathbf{V} .

1.4. Certificate Matrix

Given a first-order optimal point $\mathbf{V}^* = \ell(\mathbf{Y}^*)$ of the rank-restricted problem, it satisfies $\text{grad } h(\mathbf{V}^*) = \mathbf{0}$ or $\text{grad } g(\mathbf{Y}^*) = \mathbf{0}$. Using the mapping between the two variable arrangements, we can find $\text{grad } g(\mathbf{Y})$ using the projection given in (1) and the expression given in (3)

$$\text{grad } g(\mathbf{Y}) = \ell^{-1}(\text{Proj}_{\ell(\mathbf{Y})}(\ell(2\mathbf{C}\mathbf{Y}))) = \text{Proj}_{\mathbf{Y}}(2\mathbf{C}\mathbf{Y}). \quad (8)$$

The projection for the \mathbf{Y} arrangement is thus given by

$$\begin{aligned} \tilde{\mathbf{Z}} &= \mathbf{Z} - (\mathbf{M} \otimes \mathbf{I}_4) \mathbf{Y} \\ \text{Proj}_{\mathbf{Y}}(\mathbf{Z}) &= \tilde{\mathbf{Z}} - (\mathbf{I}_3 \otimes (\mathbf{e}_4 \mathbf{e}_4^\top) - \mathbf{N} \otimes \mathbf{I}_4) c(\tilde{\mathbf{Z}}) \mathbf{Y} \end{aligned} \quad (9)$$

where $\mathbf{M}, \mathbf{N} \in \mathbb{R}^{3 \times 3}$ are such that $m_{ij} = \frac{1}{2}(\langle \mathbf{Y}_i, \mathbf{Z}_j \rangle + \langle \mathbf{Y}_j, \mathbf{Z}_i \rangle)$ and $n_{ij} = \langle \mathbf{e}_4 \mathbf{e}_4^\top, \mathbf{Y}_i^\top \mathbf{Y}_j \rangle$, and the function $c(\cdot)$ is given by (4). Once we project $2\mathbf{C}\mathbf{Y}$ onto the tangent space, we get the Riemannian gradient. Given the structure of \mathbf{C} , for $\mathbf{Z} = 2\mathbf{C}\mathbf{Y}$ we have $c(\tilde{\mathbf{Z}}) = 0$ due to $\mathbf{Z}_t, \tilde{\mathbf{Z}}_t$ being equal to zero. Therefore, the projection of the gradient is obtained by the first step of the projection process, yielding

$$\text{grad } g(\mathbf{Y}^*) = \mathbf{0} \rightarrow (\mathbf{C} - (\mathbf{M} \otimes \mathbf{I}_4)) \mathbf{Y}^* = \mathbf{0}. \quad (10)$$

This gives us $\mathbf{S} \doteq \mathbf{C} - (\mathbf{M} \otimes \mathbf{I}_4)$ satisfying $\mathbf{S} \mathbf{Y}^* = \mathbf{0}$.

2. Local Solver

2.1. Projection on Tangent Space

Lemma 2. *Projection on the tangent space of QO^2 is given by:*

$$\begin{aligned} \tilde{\mathbf{Z}}_i &= \mathbf{Z}_i - \mathbf{O}_i \text{sym}(\mathbf{O}_i^\top \mathbf{Z}_i) \\ \text{Proj}_{\mathbf{O}_i}(\mathbf{Z}_i) &= \tilde{\mathbf{Z}}_i - \frac{\sum \langle \mathbf{O}_i^\top \tilde{\mathbf{Z}}_j, \mathbf{F} \rangle}{2} \mathbf{O}_i \text{skew}(\mathbf{O}_i^\top \mathbf{O}_j \mathbf{F}) \end{aligned} \quad (11)$$

Proof. Similar to the proof of Lemma 1, we want to find the matrices Δ_i such that $\text{Proj}_{\mathbf{O}_i}(\mathbf{Z}_i) = \mathbf{Z}_i + \Delta_i$ so that $\|\Delta_1\|_{\mathbb{F}}^2 + \|\Delta_2\|_{\mathbb{F}}^2$ is minimal. Since \mathbf{O}_i is a basis, we can write Δ_i as $\Delta_i = \mathbf{O}_i(\mathbf{S}_i + \mathbf{K}_i)$ for some symmetric and skew-symmetric matrices $\mathbf{S}_i, \mathbf{K}_i$. As $\text{Proj}_{\mathbf{O}_i}(\mathbf{Z}_i)^\top \mathbf{O}_i$ should be skew-symmetric, the symmetric part is given by $\mathbf{S}_i = -\text{sym}(\mathbf{O}_i^\top \mathbf{Z}_i)$. This leaves us $\text{Proj}_{\mathbf{O}_i}(\mathbf{Z}_i) = \tilde{\mathbf{Z}}_i + \mathbf{O}_i \mathbf{K}_i$, and we want $\mathbf{K}_1, \mathbf{K}_2$ to satisfy

$$\sum_{i \neq j} \langle \mathbf{F}, \mathbf{O}_i^\top \tilde{\mathbf{Z}}_j + \mathbf{O}_i^\top \mathbf{O}_j \mathbf{K}_j \rangle = 0. \quad (12)$$

Since this is the sum of two inner products between the last columns of $\mathbf{O}_i, \tilde{\mathbf{Z}}_j + \mathbf{O}_j \mathbf{K}_j$, the matrices $\mathbf{K}_1, \mathbf{K}_2$ need only have non-zero entries in their fourth rows and columns. Noting that the right bottom entry of $\mathbf{K}_1, \mathbf{K}_2$ is zero, we denote their fourth column minus the last (zero) entry as $\mathbf{k}_1, \mathbf{k}_2 \in \mathbb{R}^3$. If we denote the epipole appearing in the bottom row of $\mathbf{Q} = \mathbf{O}_1^\top \mathbf{O}_2$ by \mathbf{t}_l and the other epipole by \mathbf{t}_r , we can rewrite (12) as $\mathbf{t}_l^\top \mathbf{k}_2 + \mathbf{t}_r^\top \mathbf{k}_1 = -\sum_{i \neq j} \langle \mathbf{F}, \mathbf{O}_i^\top \tilde{\mathbf{Z}}_j \rangle$. Due to $\|\mathbf{K}_i\|_{\mathbb{F}}^2 = 2\|\mathbf{k}_i\|^2$, we can use the Lagrangian function $\|\mathbf{k}_1\|^2 + \|\mathbf{k}_2\|^2 + \lambda(\mathbf{t}_l^\top \mathbf{k}_2 + \mathbf{t}_r^\top \mathbf{k}_1 + \sum_{i \neq j} \langle \mathbf{F}, \mathbf{O}_i^\top \tilde{\mathbf{Z}}_j \rangle)$ and find the optimal $\mathbf{k}_1, \mathbf{k}_2$, which concludes the proof. \square

2.2. Gradient and Hessian

For the algebraic error, we have $f(\mathbf{Q})$ as

$$f(\mathbf{Q}) = \sum_{k=1}^N \langle \mathbf{Q}, \check{\mathbf{f}}_{i,k} \check{\mathbf{f}}_{j,k}^\top \rangle^2, \quad (13)$$

and its gradient and hessian are given as

$$\begin{aligned} \nabla_{\mathbf{Q}} f(\mathbf{Q}) &= 2 \sum_{k=1}^N \langle \mathbf{Q}, \check{\mathbf{f}}_{i,k} \check{\mathbf{f}}_{j,k}^\top \rangle \check{\mathbf{f}}_{i,k} \check{\mathbf{f}}_{j,k}^\top, \\ \nabla_{\mathbf{Q}}^2 f(\mathbf{Q})[\dot{\mathbf{Q}}] &= 2 \sum_{k=1}^N \langle \dot{\mathbf{Q}}, \check{\mathbf{f}}_{i,k} \check{\mathbf{f}}_{j,k}^\top \rangle \check{\mathbf{f}}_{i,k} \check{\mathbf{f}}_{j,k}^\top, \end{aligned} \quad (14)$$

where $\check{\mathbf{f}}_{i,k} = [\mathbf{f}_{i,k}^\top 0]^\top$ and $\check{\mathbf{f}}_{j,k} = [\mathbf{f}_{j,k}^\top 0]^\top$.

Taking gradient of $f(\mathbf{Q}) = f(\mathbf{O}_1^\top \mathbf{O}_2)$ with respect to \mathbf{O}_1 and \mathbf{O}_2 gives

$$\begin{aligned} \nabla_{\mathbf{O}_1} f(\mathbf{Q}) &= 2 \mathbf{O}_2 \nabla_{\mathbf{Q}} f(\mathbf{Q})^\top, \\ \nabla_{\mathbf{O}_2} f(\mathbf{Q}) &= 2 \mathbf{O}_1 \nabla_{\mathbf{Q}} f(\mathbf{Q}), \end{aligned} \quad (15)$$

and their Hessian is given by

$$\begin{aligned}\nabla_{\mathbf{O}_1}^2 f(\mathbf{Q})[\dot{\mathbf{O}}_1] &= 2\mathbf{O}_2 \nabla_{\mathbf{Q}}^2 f(\mathbf{Q})[\dot{\mathbf{O}}_1^T \mathbf{O}_2]^T, \\ \nabla_{\mathbf{O}_2}^2 f(\mathbf{Q})[\dot{\mathbf{O}}_2] &= 2\mathbf{O}_1 \nabla_{\mathbf{Q}}^2 f(\mathbf{Q})[\mathbf{O}_1^T \dot{\mathbf{O}}_2].\end{aligned}\quad (16)$$

As before, the Riemannian Hessian is given by projecting the differential of the gradient. The gradient and its differential are given as

$$\begin{aligned}\text{grad}_{\mathbf{O}_i} f(\mathbf{Q}) &= \nabla_{\mathbf{O}_i} f(\mathbf{Q}) - \mathbf{O}_i \text{sym}(\mathbf{O}_i^T \nabla_{\mathbf{O}_i} f(\mathbf{Q})) \\ &\quad - c_i(\cdot) \mathbf{O}_i \text{skew}(\mathbf{O}_i^T \mathbf{O}_j \mathbf{F}), \\ D(\text{grad}_{\mathbf{O}_i} f(\mathbf{Q})) &= \nabla_{\mathbf{O}_i}^2 f(\mathbf{Q})[\dot{\mathbf{O}}_i] \\ &\quad - \dot{\mathbf{O}}_i \text{sym}(\mathbf{O}_i^T \nabla_{\mathbf{O}_i} f(\mathbf{Q})) \\ &\quad - \dot{c}_i(\cdot) \mathbf{O}_i \text{skew}(\mathbf{O}_i^T \mathbf{O}_j \mathbf{F}) \\ &\quad - c_i(\cdot) \dot{\mathbf{O}}_i \text{skew}(\mathbf{O}_i^T \mathbf{O}_j \mathbf{F}) \\ &\quad - c_i(\cdot) \mathbf{O}_i \text{skew}(\dot{\mathbf{O}}_i^T \mathbf{O}_j \mathbf{F}),\end{aligned}\quad (17)$$

where the function $c_i(\cdot)$ and its differential are given by

$$\begin{aligned}c_i(\mathbf{O}_{1,2}, \nabla_{\mathbf{O}_{1,2}} f(\mathbf{Q})) &= \\ \frac{1}{2} \sum_{i \neq j} \langle \mathbf{O}_i^T (\nabla_{\mathbf{O}_j} f(\mathbf{Q}) - \mathbf{O}_j \text{sym}(\mathbf{O}_j^T \nabla_{\mathbf{O}_j} f(\mathbf{Q}))), \mathbf{F} \rangle, \\ \dot{c}_i(\mathbf{O}_{1,2}, \nabla_{\mathbf{O}_{1,2}} f(\mathbf{Q})) &= \\ \frac{1}{2} \langle \dot{\mathbf{O}}_i^T (\nabla_{\mathbf{O}_j} f(\mathbf{Q}) - \mathbf{O}_j \text{sym}(\mathbf{O}_j^T \nabla_{\mathbf{O}_j} f(\mathbf{Q}))), \mathbf{F} \rangle \\ + \frac{1}{2} \langle \mathbf{O}_j^T (\nabla_{\mathbf{O}_i}^2 f(\mathbf{Q})[\dot{\mathbf{O}}_i] - \dot{\mathbf{O}}_i \text{sym}(\mathbf{O}_i^T \nabla_{\mathbf{O}_i} f(\mathbf{Q})) \\ - \mathbf{O}_i \text{sym}(\dot{\mathbf{O}}_i^T \nabla_{\mathbf{O}_i} f(\mathbf{Q}) + \mathbf{O}_i^T \nabla_{\mathbf{O}_i}^2 f(\mathbf{Q})[\dot{\mathbf{O}}_i])), \mathbf{F} \rangle.\end{aligned}\quad (18)$$