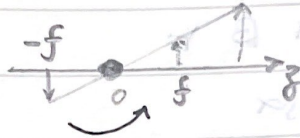


Pose Estimation via Vision (2D)

- pinhole model
- triangulation (2D-3D)
- ICP problem (3D-3D)
- optimization

pinhole model



$$\frac{z}{f} = \frac{x}{x'} = \frac{y}{y'}$$

$$\therefore \begin{cases} x' = f \frac{x}{z} \\ y' = f \frac{y}{z} \end{cases}$$

from $x'y'$ to u, v
 enlarge α, β
 translate c_x, c_y

$$\begin{cases} u = \alpha x' + c_x \\ v = \beta y' + c_y \end{cases}$$

$$\Rightarrow \begin{cases} u = \alpha f \frac{x}{z} + c_x \\ v = \beta f \frac{y}{z} + c_y \end{cases}$$

$u - c_x$

$$\Rightarrow \begin{cases} u = f_x \frac{x}{z} + c_x \\ v = f_y \frac{y}{z} + c_y \end{cases}$$

$Su =$

let $S = z$

$$\Rightarrow S \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = \begin{bmatrix} f_x & 0 & c_x \\ 0 & f_y & c_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$Su = f_x x + c_x z$

$u = f_x \frac{x}{z} + c_x$

$$\Rightarrow Su = K P_0$$

$$= K T_{ew} P_w$$

$$= K (R_{cw} P_w + t)$$

Su

$\frac{(u - c_x)}{f_x} \cdot z$

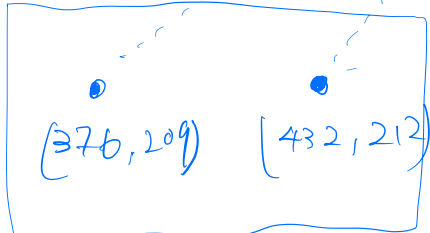
$\frac{z}{f_x}$

$\frac{376 - 635}{630} \cdot 4.3 = -1.76$

$\frac{432 - 621}{620} \cdot 5.56 = -1.79$

$\frac{209 - 369}{629} \cdot 4.3 = -1.09$

$\frac{212 - 369}{629} \cdot 5.56 = -1.38$

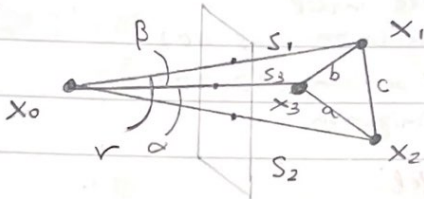


(376.209)

(432, 22)

Triangulation (2D-3D)

P3P



known $X_1, X_2, X_3, \alpha, \beta, \gamma$

$$a^2 = S_2^2 + S_3^2 - 2S_2S_3 \cos \alpha$$

$$b^2 = S_1^2 + S_3^2 - 2S_1S_3 \cos \beta$$

$$c^2 = S_1^2 + S_2^2 - 2S_1S_2 \cos \gamma$$

① $a^2 = S_2^2 + S_3^2 - 2S_2S_3 \cos \alpha$

set $u = \frac{S_2}{S_1}, v = \frac{S_3}{S_1}$

$$a^2 = S_1^2 (u^2 + v^2 - 2uv \cos \alpha)$$

$$\therefore S_1^2 = \frac{a^2}{u^2 + v^2 - 2uv \cos \alpha}$$

② $b^2 = S_1^2 + S_3^2 - 2S_1S_3 \cos \beta$

set $u = \frac{S_2}{S_1}, v = \frac{S_3}{S_1}$

$$b^2 = S_1^2 (1 + v^2 - 2v \cos \beta)$$

$$\therefore S_1^2 = \frac{b^2}{1 + v^2 - 2v \cos \beta}$$

③ $c^2 = S_1^2 + S_2^2 - 2S_1S_2 \cos \gamma$

set $u = \frac{S_2}{S_1}, v = \frac{S_3}{S_1}$

$$c^2 = S_1^2 (1 + u^2 - 2u \cos \gamma)$$

$$\therefore S_1^2 = \frac{c^2}{1 + u^2 - 2u \cos \gamma}$$

$$\therefore S_1^2 = \frac{a^2}{u^2 + v^2 - 2uv \cos \alpha} = \frac{b^2}{1 + v^2 - 2v \cos \beta} = \frac{c^2}{1 + u^2 - 2u \cos \gamma}$$

parameterize u as v

$$\Rightarrow A_4 v^4 + A_3 v^3 + A_2 v^2 + A_1 v + A_0 = 0$$

get 4 (up to) v solutions

get $v \rightarrow$ solve u

\rightarrow solve S_1, S_2, S_3

now we have two pairs of 3D points
 \rightarrow solve 3D-3D problem

EPnP

- we need reference points P to do geometry

- any reference points P can be expressed by control points $C_j \times 4$

$$\Rightarrow P_i^W = \sum_{j=1}^4 \alpha_{ij} C_j^W \quad w/ \quad \sum_{j=1}^4 \alpha_{ij} = 1$$

known \downarrow unknown

side note 1:

- how to get C_j^W

side note 2:

- why 4 points, not 3, 2!

now try to get α (intermediate media)

$$P_i^C = R_{cw} P_i^W + t$$

$$= R_{cw} \left(\sum_{j=1}^4 \alpha_{ij} C_j^W \right) + t$$

$$\text{as } \sum_{j=1}^4 \alpha_{ij} = 1$$

$$t = \sum_{j=1}^4 \alpha_{ij} t$$

$$\therefore P_i^C = R_{cw} \left(\sum_{j=1}^4 \alpha_{ij} C_j^W \right) + \sum_{j=1}^4 \alpha_{ij} t$$

$$= \sum_{j=1}^4 \alpha_{ij} \left[R_{cw} C_j^W + t \right]$$

$$= \sum_{j=1}^4 \alpha_{ij} C_j^C$$

Both $\{C_j\}, \{W_j\}$ share same α

$$P_i^W = \sum_{j=1}^4 \alpha_{ij} C_j^W$$

known \downarrow known

get unknown $\alpha_{ij} \rightarrow$ known

$$P_i^C = \sum_{j=1}^4 \alpha_{ij} (R_{cw} C_j^W + t) = \sum_{j=1}^4 \alpha_{ij} C_j^C$$

unknown

known

our objective is to get P_i^C

side note 3:

how to get

α_{ij} ?

$$P_i^c = \sum_{j=1}^4 \alpha_{ij} (Row C_j^w + t) = \sum_{j=1}^4 \alpha_{ij} C_j^c$$

$$\Rightarrow w_i \begin{bmatrix} u_i \\ v_i \\ 1 \end{bmatrix} = \begin{bmatrix} f_u & 0 & u_c \\ 0 & f_v & v_c \\ 0 & 0 & 1 \end{bmatrix} \sum_{j=1}^4 \alpha_{ij} \begin{bmatrix} x_j^c \\ y_j^c \\ z_j^c \end{bmatrix}$$

From Last Row:

$$w_i = \sum_{j=1}^4 \alpha_{ij} z_j^c$$

$$\text{we get } \begin{cases} w_i u_i = f_u \sum_{j=1}^4 \alpha_{ij} x_j^c + u_c \sum_{j=1}^4 \alpha_{ij} z_j^c \\ w_i v_i = f_v \sum_{j=1}^4 \alpha_{ij} y_j^c + v_c \sum_{j=1}^4 \alpha_{ij} z_j^c \end{cases}$$

$$\Rightarrow \sum_{j=1}^4 [\alpha_{ij} f_u x_j^c + \alpha_{ij} (u_c - u_i) z_j^c] = 0$$

$$\sum_{j=1}^4 [\alpha_{ij} f_v y_j^c + \alpha_{ij} (v_c - v_i) z_j^c] = 0$$

we hv α , K matrix, u_i, v_i

get $x_j^c, y_j^c, z_j^c \Rightarrow 4$ control pts
3 dimension
12 unknown

$$Mx = 0$$

$$x \in \mathbb{R}^{12}$$

$$M \in \mathbb{R}^{2n \times 12} \quad \text{no. of points } i=0, 1, \dots, n$$

solve x get $C_j^c (j=1, 2, 3, 4)$

we then hv $C_j^w, C_j^c \rightarrow 3D-3D$ (ICP problem)

we then also hv $P_i^c = \sum_{j=1}^4 \alpha_{ij} C_j^c \rightarrow P_i^w P_i^c \rightarrow$ ICP

side note 1:

how to get C_j^w ?

① as long as C_j^w is invertible

② as per Lepetit et al.: get centre of weight as $C_j^w (j=1)$

$$C_{j=1}^w = \frac{1}{n} \sum_{i=1}^n P_i^w$$

$$\text{let } A = \begin{bmatrix} P_1^w T & \dots & C_1^w T \\ \vdots & & \vdots \\ P_n^w T & & C_1^w T \end{bmatrix}$$

$A^T A \xrightarrow{\text{get}} \lambda_{c,i}$ value $i=1, 2, 3$
 $V_{c,i}$ vector $i=1, 2, 3$

$$C_j^w = C_{j=1}^w + \lambda_{c,j-1}^{\frac{1}{2}} V_{c,j-1} \quad j=2, 3, 4$$

side note 2:

why 4, not others?

$$P_i^w = \begin{bmatrix} x_i^w \\ y_i^w \\ z_i^w \end{bmatrix} = [C_1^w \ C_2^w \ C_3^w] \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix}$$

$$\sum_{i=1}^3 \alpha_{ij} = 1$$

4 equations w/ 3 unknown

overdefined.

$\therefore j=4$

side note 3:

how to get α_{ij} ?

4 equations 4 unknowns

$$P_i^w = \sum_{j=1}^4 \alpha_{ij} C_j^w \quad w/ \sum_{j=1}^4 \alpha_{ij} = 1$$

solve linear system

remark 3D-2D

$4x5 \rightarrow$ varies.

$4C_j^c \rightarrow$ const

ICP Problem

known data association

$$\begin{cases} Y = \{y_1, \dots, y_n\} \\ X = \{x_1, \dots, x_n\} \end{cases} \quad w/ C = \{i, j\}$$

$$\sum_{(i,j) \in C} \|y_i - Ax_j - t\|^2 \rightarrow \min$$

matched points pairs:

$$X_n \quad Y_n$$

$$\bar{X}_n = RX_n + t$$

$$\sum \|Y_n - \bar{X}_n\|^2 P_n \rightarrow \min$$

exist & let's derive direct solution

$$y_0 = \frac{\sum y_n P_n}{\sum P_n} \quad x_0 = \frac{\sum X_n P_n}{\sum P_n}$$

$$H = \sum (y_n - y_0)(X_n - x_0)^T P_n$$

$$\text{sval}(H) = UDV^T$$

$$R = UV^T$$

$$t = y_0 - RX_0$$

why is this a good solution? \rightarrow

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

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

$$\bar{x}_n - y_0 = R (X_n + R^T t - R^T y_0)$$

$$\bar{x}_n - y_0 = R (X_n - X_0) \quad \text{set as unknown variable } X_0$$

ICP (SVD) (cont'd)

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

$$\Rightarrow \sum \|y_n - y_0 - \underbrace{R X_n - t + y_0}_{\bar{x}_n}\|^2 p_n \rightarrow \min$$

$$\Rightarrow \sum \|y_n - y_0 - (\bar{x}_n - y_0)\|^2 p_n \rightarrow \min$$

$$\Rightarrow \sum \|y_n - y_0 - R (X_n - X_0)\|^2 p_n \rightarrow \min$$

$$\therefore R^* X_0^* = \underset{R, X_0}{\operatorname{argmin}} \sum \|y_n - y_0 - R (X_n - X_0)\|^2 p_n$$

$$\Phi(X_0, R) = \sum [(y_n - y_0) - R(X_n - X_0)]^T [(y_n - y_0) - R(X_n - X_0)] p_n$$

↓

$$\begin{aligned} \Phi(X_0, R) &= \sum (y_n - y_0)^T (y_n - y_0) p_n \quad \text{no } X_0, R \\ &+ \sum (X_n - X_0)^T (X_n - X_0) p_n \quad \text{no } R \\ &- 2 \sum (y_n - y_0)^T R (X_n - X_0) p_n \end{aligned}$$

① w.r.t X_0

$$\frac{\partial \Phi(X_0, R)}{\partial X_0} = -2 \sum (X_n - X_0) p_n + 2 \sum R^T (y_n - y_0) p_n$$

$$\text{set } \frac{\partial \Phi(X_0, R)}{\partial X_0} = 0$$

$$\therefore 0 = -2 \sum (X_n - X_0) p_n + 2 \sum R^T (y_n - y_0) p_n$$

$$\Rightarrow \sum (X_n - X_0) p_n = 0$$

$$\sum X_n p_n - \sum X_0 p_n = 0$$

$$\Rightarrow X_0 = \frac{\sum X_n p_n}{\sum p_n}$$

optimal value for

X_0 is the weighted mean of points X_n

② w.r.t R

$$R^* = \underset{R}{\operatorname{argmin}} -2 \sum (y_n - y_0)^T R (X_n - X_0) p_n$$

$$= \underset{R}{\operatorname{argmax}} 2 \sum (y_n - y_0)^T R (X_n - X_0) p_n$$

$$\text{let } b_n = y_n - y_0$$

$$a_n = X_n - X_0$$

$$R^* = \underset{R}{\operatorname{argmax}} \sum b_n^T R a_n p_n$$

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

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

find R max $\operatorname{tr}(RH)$

$$\text{SVD}(H) = U D V^T$$

$$U^T U = I$$

$$V^T V = I$$

$$D = \operatorname{diag}(d_i)$$

$$R = V U^T$$

$$H = U D V^T$$

$$\operatorname{tr}(RH) = \operatorname{tr}(V U^T U D V^T)$$

$$= \operatorname{tr}(V D V^T)$$

$$= \operatorname{tr}(V D^{\frac{1}{2}} D^{\frac{1}{2}} V^T) \quad \text{set } A = V D^{\frac{1}{2}}$$

$$= \operatorname{tr}(A A^T)$$

$$\therefore \operatorname{tr}(RH) = \operatorname{tr}(A A^T)$$

$$\operatorname{tr}(A A^T) \geq \operatorname{tr}(R' A A^T)$$

Schwarz inequality

$$\operatorname{tr}(RH) = \operatorname{tr}(A A^T) \geq \operatorname{tr}(R' A A^T)$$

$$\parallel \operatorname{tr}(R' R H)$$

any other rotation matrix

$$\therefore \text{choice } R = V U^T$$

↓
optimal to maximize the trace

$R'R$ is also another $\text{SO}(3)$

$$\text{let } R'R = R''$$

$$\operatorname{tr}(R'' H) \text{ will always } < \operatorname{tr}(RH)$$

$$\text{if } R = V U^T$$

i.e. if RH can be written as AA^T

$\operatorname{tr}(RH)$ will be max.

What's SVD

- for data deduction
- data-driven generalization of Fourier Transform (FFT)
- "tailored" to specific problem
- solve $Ax = b$

for non-square A

- regression
- PCA
- correlation

$$\bar{X} = \begin{bmatrix} | & | & | & \dots & | \\ x_1 & x_2 & x_3 & \dots & x_m \\ | & | & | & \dots & | \end{bmatrix}_{n \times m}$$

$x_k \in \mathbb{R}^n$

$$\bar{X} = \begin{bmatrix} | & | & | & \dots & | \\ x_1 & x_2 & x_3 & \dots & x_m \\ | & | & | & \dots & | \end{bmatrix}_{n \times m} = U \Sigma V^T$$

eigen importances mixtures of U's to make X's

$$U \Sigma V^T = \begin{bmatrix} | & | & | & \dots & | \\ u_1 & u_2 & u_3 & \dots & u_n \\ | & | & | & \dots & | \end{bmatrix} \begin{bmatrix} \sigma_1 & & & & \\ & \sigma_2 & & & \\ & & \sigma_3 & & \\ & & & \ddots & \\ & & & & \sigma_m \\ & & & & & 0 \end{bmatrix} \begin{bmatrix} | & | & | & \dots & | \\ v_1 & v_2 & v_3 & \dots & v_m \\ | & | & | & \dots & | \end{bmatrix}^T$$

eigen faces order by importance eigen time series eigen mixtures
 left singular vectors singular values right singular vectors
 - U, V unitary normal length orthogonal

$$U^T U = U^T U = I_{n \times n}$$

$$V V^T = V^T V = I_{m \times m}$$

$$\Sigma \text{ diagonal } \sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_n \geq 0$$

$$\bar{X} = \begin{bmatrix} | & | & | & \dots & | \\ x_1 & x_2 & x_3 & \dots & x_m \\ | & | & | & \dots & | \end{bmatrix} = U \Sigma V^T = \begin{bmatrix} | & | & | & \dots & | \\ u_1 & u_2 & u_3 & \dots & u_n \\ | & | & | & \dots & | \end{bmatrix} \begin{bmatrix} \sigma_1 & & & & \\ & \sigma_2 & & & \\ & & \sigma_3 & & \\ & & & \ddots & \\ & & & & \sigma_m \\ & & & & & 0 \end{bmatrix} \begin{bmatrix} | & | & | & \dots & | \\ -v_1 & -v_2 & -v_3 & \dots & -v_m \\ | & | & | & \dots & | \end{bmatrix}^T$$

$n \gg m$, usually
 guaranteed to exist unique

$$= u_1 \sigma_1 v_1^T + u_2 \sigma_2 v_2^T + \dots + u_m \sigma_m v_m^T + 0$$

$$= \hat{U} \hat{\Sigma} \hat{V}^T \text{ (economy SVD)}$$

$$= \sigma_1 u_1 v_1^T + \sigma_2 u_2 v_2^T + \dots + \sigma_m u_m v_m^T + 0$$

$$= \sigma_1 \begin{bmatrix} | & | & | & \dots & | \\ u_1 & v_1^T & & & \\ | & | & | & \dots & | \end{bmatrix} + \sigma_2 \begin{bmatrix} | & | & | & \dots & | \\ u_2 & v_2^T & & & \\ | & | & | & \dots & | \end{bmatrix} + \dots + \sigma_m \begin{bmatrix} | & | & | & \dots & | \\ u_m & v_m^T & & & \\ | & | & | & \dots & | \end{bmatrix} + 0$$

rest negligible

$$= \tilde{U} \tilde{\Sigma} \tilde{V}^T \text{ (Eckart-Yung [1936] Theory)}$$

truncate at rank r

$$\hat{U}^T \hat{U} = I_{n \times n}$$

$$\hat{U} \hat{U}^T = I_{n \times n}$$

$$\text{argmin}_{\bar{X}} \text{ s.t. rank}(\bar{X}) = r \quad \|\bar{X} - \tilde{X}\|_F = \tilde{U} \tilde{\Sigma} \tilde{V}^T$$

SVD + correlation

$$\bar{X}^T \bar{X} = \frac{1}{m} \begin{bmatrix} x_1^T & x_2^T & \dots & x_m^T \\ x_1 & x_2 & \dots & x_m \\ \vdots & \vdots & \ddots & \vdots \\ x_m^T & x_m & \dots & x_m \end{bmatrix} = \frac{1}{m} \begin{bmatrix} | & | & | & \dots & | \\ x_1 & x_2 & \dots & x_m \\ | & | & | & \dots & | \end{bmatrix} \text{ correlation matrix}$$

$$= \begin{bmatrix} x_1^T x_1 & x_1^T x_2 & \dots & x_1^T x_m \\ x_2^T x_1 & x_2^T x_2 & \dots & x_2^T x_m \\ \vdots & \vdots & \ddots & \vdots \\ x_m^T x_1 & x_m^T x_2 & \dots & x_m^T x_m \end{bmatrix}$$

$$x_i^T x_j = \langle x_i, x_j \rangle$$

$$\bar{X}^T \bar{X} = V \hat{\Sigma} U^T U \hat{\Sigma} V^T = V \hat{\Sigma}^2 V^T \text{ (eigen decomposition)}$$

$$\bar{X} = U \hat{\Sigma} V^T$$

$$\bar{X}^T = V \hat{\Sigma} U^T$$

$$\bar{X}^T \bar{X} V = V \hat{\Sigma}^2 \rightarrow \text{eigenvalues}$$

eigen vectors

$$\bar{X} \bar{X}^T = U \hat{\Sigma} V^T V \hat{\Sigma} U^T = U \hat{\Sigma}^2 U^T$$

$$\bar{X} \bar{X}^T U = U \hat{\Sigma}^2 \rightarrow \text{eigenvalues}$$

eigen vectors

ICP unknown data association

Corresponding points $y_n, x_n \quad n=1, \dots, N$
 weights $p_n \quad n=1, \dots, N$
 find R, t s.t.
 $\bar{X}_n = R x_n + t \quad n=1, \dots, N$
 so that $\sum \|y_n - \bar{X}_n\|^2 p_n \rightarrow \min$

Correspondences unknown
 guess \rightarrow point locations or point correspondences
 iteration

ICP (Vanilla)

$\bar{X}_n = X_n$
 $e = \infty$
 while $e > \text{thres}$
 $C = \text{correspondences} (\{y_n, \bar{X}_n\})$
 $(t, R) = \text{compute } T(C)$
 $\bar{X}_n = R(X_n - X_0) + y_0$
 $e = E(t, R) = \Phi(R^T y_0 - R^T t, R)$
 return $\{\bar{X}_n\}$

if easy \rightarrow analytical form
 \rightarrow through $\frac{dF}{dx} = 0$
 \rightarrow else

Non-linear Least-Square Problem

$$\min_x F(x) = \frac{1}{2} \|f(x)\|_2^2 \quad f(x): \mathbb{R}^n \rightarrow \mathbb{R}$$

objective: get X s.t. $F(x)$ has min
 optimization algo

```

while true
  at i = k
  search  $\Delta X_k$ 
  get  $\|f(x_k + \Delta X_k)\|_2^2$ 
  if  $\Delta X_k < b$ 
    return
  else
    continue
   $X_{k+1} = X_k + \Delta X_k$ 
    
```

How to get ΔX_k ?

A: different tricks

Here introduce

Gauss-Newton Method

$$f(x) = \frac{1}{2} \sum_{j=1}^m r_j(x)^2$$

$$= \frac{1}{2} \sum_{j=1}^m \|r(x)\|_2^2$$

$$\begin{cases} r_j(x) = \varphi(x; r_j) - y_j \\ j = 1, 2, 3, \dots, m \\ r(x) = [r_1(x), r_2(x), \dots, r_m(x)]^T \end{cases}$$

x is the objective parameter (e.g. pose) $X \in \mathbb{R}^n$
 r is the residual result calculated from x (e.g. reprojection u, v)
 $m = 1, 2$

math preliminaries

$$\nabla f(x_1, x_2) = \left(\frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2} \right)$$

$$H(f(x_1, x_2)) = \begin{pmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} \\ \frac{\partial^2 f}{\partial x_1 \partial x_2} & \frac{\partial^2 f}{\partial x_2^2} \end{pmatrix}$$

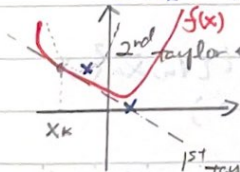
$$J(x) = \begin{bmatrix} \frac{\partial r_1}{\partial x_1} & \dots & \frac{\partial r_1}{\partial x_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial r_m}{\partial x_1} & \dots & \frac{\partial r_m}{\partial x_n} \end{bmatrix} = \begin{bmatrix} \nabla r_1(x)^T \\ \vdots \\ \nabla r_m(x)^T \end{bmatrix}$$

recall Newton's Method

$$X_{k+1} = X_k + \Delta X_k$$

$$\Rightarrow X_{k+1} = X_k - [\nabla^2 f(x_k)]^{-1} \nabla f(x_k)$$

$$= X_k - H^{-1} J_r(x_k)^T r(x_k)$$



2nd Taylor expansion $f(x) = f(x_k) + f'(x_k)(x-x_k) + \frac{1}{2} f''(x_k)(x-x_k)^2$

1st Taylor expansion $f(x) = f(x_k) + f'(x_k)(x-x_k)$

not a good value for ΔX_k , as it could over-shoot exaggeratingly

1st order: $f(x_k) + f'(x_k)(x-x_k) = 0$

2nd order: $f(x_k) + f'(x_k)(x-x_k) + \frac{1}{2} f''(x_k)(x-x_k)^2 = 0$

$$g(x)$$

solve x value,
 and set it as next x_k .

Newton's method opt the second 2nd order.

$$\frac{d}{dx} g(x) = f'(x_k) + f''(x_k)(x-x_k)$$

$$x^* = \operatorname{argmin}_x g(x)$$

$$\therefore 0 = \frac{d}{dx} g(x) = f'(x_k) + f''(x_k)(x-x_k)$$

$$\Delta x = \frac{-f'(x_k)}{f''(x_k)}$$

$$\therefore X_{k+1} = X_k - [\nabla^2 f(x_k)]^{-1} \nabla f(x_k)$$

$$= X_k - H^{-1} J_r(x_k)^T r(x_k)$$

yet: still greedy

Hessian matrix not easy to solve

Gauss-Newton Method

$$\nabla f = J_r^T r$$

$$\nabla^2 f = J_r^T J_r + \sum_{j=1}^m r_j \nabla^2 r_j$$

$$= J_r^T J_r + Q$$

$$\nabla^2 f \approx J_r^T J_r$$

substitute H as $J^T J$

$$\therefore X_{k+1} = X_k - [J_r(x_k)^T J_r(x_k)]^{-1} J_r(x_k)^T r(x_k)$$

$$\Delta x = -[J_r(x_k)^T J_r(x_k)]^{-1} J_r(x_k)^T r(x_k)$$

$$f = \frac{1}{2} \sum_{j=1}^m r_j(x)^2$$

$$\frac{\partial f}{\partial x_i} = \sum_{j=1}^m \frac{\partial r_j}{\partial x_i} r_j$$

1st order

$$\nabla f(x) = \nabla \left(\frac{1}{2} \sum_{j=1}^m r_j(x)^2 \right)$$

$$= \sum_{j=1}^m r_j(x) \nabla r_j(x)$$

$$= J(x)^T r(x)$$

2nd order

$$\nabla^2 f(x) = \nabla \left(\sum_{j=1}^m r_j(x) \nabla r_j(x) \right)$$

$$= \sum_{j=1}^m \nabla r_j(x) \nabla r_j(x) + \sum_{j=1}^m r_j(x) \nabla^2 r_j(x)$$

$$= J(x)^T J(x) + Q(x)$$

much better. at least we hv a minimum value (quadratic)