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An Interval Branch and Bound Algorithm for Parameter Estimation and Application to Stereovision

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Abstract. The parameter estimation problem is a challenging problem in engineering sciences consisting in computing the parameters of a parametric model that fit observed data. The system is defined by unknown parameters and sometimes internal constraints. The observed data provide constraints on the parameters. The parameter estimation problem is particularly difficult when some observation constraints correspond to outliers and/or the constraints are non convex. For dealing with outliers, the RANSAC randomized algorithm is efficient, but non deterministic, and must be specialized for every problem. In this work, we propose a generic interval branch and bound algorithm that produces a model maximizing the number of observation constraints satisfied within a given tolerance. This tool is inspired by the IbexOpt Branch and Bound algorithm for constrained global optimization (NLP) and is endowed with an improved version of a relaxed intersection operator applied to the observations. The latest version of our B&B follows the Feasible diving strategy to visit the nodes in the search tree. Experiments on a stereovision problem have validated the approach.

PARAMETER ESTIMATION

Parameter estimation is a difficult problem widely studied by engineering sciences. It consists in determining the \( n \) numerical parameters of a model based on \( m \) observations. Calibration or geolocation can be viewed as specific parameter estimation problems.

A parameterized model is defined by an implicit equation \( f(\mathbf{x}, \mathbf{p}) = 0 \), \( \mathbf{p} = (p_1, \ldots, p_n) \) being the \( n \)-vector of parameters to be determined. An observation \( o_i \) is a \( d \)-dimensional vector of observed data (values) for \( \mathbf{x} \). Given a finite set of observations \( \{o_1, \ldots, o_i, \ldots, o_m\} \), we search for a parameter vector that fits the observations, i.e. that satisfies the observation constraints \( f(o_i, \mathbf{p}) = 0 \). Because the model is not perfect or due to uncertainties on the observations \( o_i \), there exists generally no model fitting all the observation constraints exactly. In addition, the answer of least square methods or numerical local methods (for nonlinear observation constraints) is poor in the presence of outliers. Outliers can have numerous origins, including extreme values of the noise, erroneous measurements and data reporting errors.

That is why we consider an approach where the observation constraints are handled within a tolerance value \( \tau \):

\[-\tau \leq f(o_i, \mathbf{p}) \leq +\tau.\]

The observations are partitioned into a group of outliers and a group of inliers. The inliers correspond to the consensus set (Consensus(\( \mathbf{p} \))), i.e. the set of observations compatible with \( \mathbf{p} \):

\[\text{Consensus}(\mathbf{p}) = \{o_i | -\tau \leq f(o_i, \mathbf{p}) \leq +\tau\}.\] (1)

Outliers do not satisfy the corresponding relaxed observation constraints.
The problem is to compute a model fitting a maximum number of observations. More precisely, a parameterized model can be defined by the observation constraints and internal constraints between parameters \( C(p) \), so that the estimation parameter problem handled by the interval Branch and Bound proposed in this paper is defined as follows:

\[
\arg \max_p(\text{card}(\text{Consensus}(p))) \text{ s.t. } C(p).
\]

**PARAMETER ESTIMATION FITTING A MAXIMUM NUMBER OF INLIERS**

**Interval Arithmetic and Contractors**

We denote by \([x_i] = [x_i^-, x_i^+]\] the interval/domain of the real-valued variable \( x_i \), where \( x_i, x_i^+ \) are floating-point numbers. A Cartesian product of intervals like the domain \([x] = [x_1] \times ... \times [x_N] \) is called a \textit{box}. The \textit{width} \( \Delta_i = x_i^+ - x_i^- \) of a box denotes the size or \textit{width}\( \Delta \) of an interval \([x_i]\). The width of a box is given by the width \( \Delta_{\max} = \max_{1 \leq i \leq N} \Delta_i \) of its largest dimension \( x_{\max} \). The \textit{perimeter} of a box, given by \( \sum_i x_i^+ - x_i^- \), is another size measurement.

Interval methods also provide \textit{contracting operators} (called contractors), i.e. methods that can reduce the variable domains involved in a constraint or a set of constraints without loss of solutions. Let us consider one observation \( o_i \) and a subspace of the parameter space given by a box \([p]\). Given an observation \( o_i \), we denote \( V_i \) the set of parameter vectors that are compatible with that observation, i.e. \( V_i = \{ p \mid -\tau \leq f(o_i, p) \leq +\tau \} \). The set of parameter values inside this box that are compatible with \( o_i \) is given by \( V_i \cap [p] \). A contractor is able to reduce the input box \([p]\) while keeping all the points in \( V_i \cap [p] \), i.e. without losing any solution. An important contractor used in our optimization code is the well-known \texttt{HC4-revise} [1, 2], also called forward-backward. This contractor traverses twice the expression tree corresponding to a given constraint to contract the domains of its variables.

Another contractor is applied to the \( m \) boxes obtained after having contracting the box studied using the \( m \) observation constraints. The \( q \)-intersection operator relaxes the (generally empty) intersection of the \( q \) boxes by the \( q \)-intersection operator \( \cap^q \), that solves the problem on each dimension independently [4]. The overall complexity of \( q\text{-proj} \) that solves the problem on each dimension independently [4]. The overall complexity of \( q\text{-proj} \) is \( O(nm \log(m)) \).

**Interval Branch and Bound for Parameter Estimation**

We have designed an interval B&B algorithm for parameter estimation that computes a model maximizing the consensus of a parameterized model. It appeared that the standard best-first search strategy has difficulties to find a good solution and that a depth first search strategy gets stuck in a local optimum area. Therefore we have used a mixed strategy based on best-first search where, at each node, a feasible diving procedure is performed [5].

The main \texttt{EstimBB} algorithm returns the best solution found \textit{best} is the node where the best solution has been found), with a number \( q_{\min} \) of validated inliers, and an interval \([q_{\min}, q_{\max}]\). Either the precision \( \Delta_{\text{obj}} \) required on the number of inliers is obtained, i.e. \( q_{\max} - q_{\min} \leq \Delta_{\text{obj}} \), or \( q_{\max} - q_{\min} > \Delta_{\text{obj}} \), which means that “small” boxes with width inferior to \( \epsilon_{\text{sol}} \) remain open (unexplored) with a number of inliers at most equal to \( q_{\max} \). The \texttt{EstimBB} algorithm achieves a best-first search by maintaining a set of open nodes \texttt{nodeHeap}. This set is implemented by a heap data structure having at its top the node with the largest number of possible inliers \((i.e., \text{an upper bound } q_{\max} \text{ of the objective function value to maximize})\). \texttt{EstimBB} selects iteratively the node having the greatest \( q_{\max} \) and calls the \texttt{FeasibleDiving} function on it.

**Feasible Diving**

The \texttt{FeasibleDiving} function is called with the model as parameter: the parameters \( p \) of the model, i.e. the variables to be determined using the internal constraints \( C \) and the observation constraints \( C_{\text{obs}} = \{ -\tau \leq f(o_i, p) \leq +\tau \} \). From the selected \texttt{node}, \texttt{FeasibleDiving}, described in Algorithm 1, builds a tree in depth-first order and keeps only the most promising node at each iteration. More precisely, the box in the node is bisected along one dimension and the
problems have a parameter space of dimension

Our method on the 6 real instances for essential matrix estimation from USAC library [10], named test1 to test6, with between m = 534 and m = 2245 pairs of 2D points. The test2, ..., test5 instances are solved to optimality within a 1%
precision on the number of inliers w.r.t the total number of correspondences in several hours. The test6 instance seems more difficult because the percentage of inliers is small, but we succeeded in computing a model to optimality by solving a partial instance with 320 correspondences. The test1 instance is the most difficult one, since the tolerance is smaller and one has to go deeper in the search tree to validate the solution. The algorithm did not terminate in 100,000 seconds. The figure below shows the set of inliers found on test5.

CONCLUSION

This paper has presented an exact interval B&B approach implemented in IBEX for parameter estimation taking into account outliers. The corresponding code is generic. First experiments on different computer vision problems suggest that the current interval B&B algorithm provides good results in medium dimension, i.e. up to 4 or 5 in number of parameters (depending on the inlier rate), whereas most exact approaches cannot cope with dimension 3.

REFERENCES