Chapters 1 - 8: Overview

- Chapter 1: Introduction
- Chapters 2 4: Data acquisition
- Chapters 5 8: Data manipulation
 - Chapter 5: Vertical imagery
 - Chapter 6: Image coordinate measurements and refinement
 - Chapter 7: Mathematical model and bundle block adjustment
 - Chapter 8: Theory of orientation & photogrammetric triangulation
- This chapter will cover more details about the bundle adjustment procedure

CE 59700: Chapter 9

Photogrammetric Bundle Adjustment

Overview

- Photogrammetric point positioning
- Photogrammetric bundle adjustment
 - Structure of the design and normal matrices
 - Sequential estimation of the unknown parameters
 - Sequential building of the normal equation matrix
 - Rules of thumb for the expected precision from a bundle adjustment procedure
- Special cases:
 - Resection, intersection, and stereo-pair orientation





Collinearity Equations: Stochastic Model

$$x_{a} = x_{p} - c \frac{r_{11}(X_{A} - X_{O}) + r_{21}(Y_{A} - Y_{O}) + r_{31}(Z_{A} - Z_{O})}{r_{13}(X_{A} - X_{O}) + r_{23}(Y_{A} - Y_{O}) + r_{33}(Z_{A} - Z_{O})} + dist_{x} + e_{x}$$

$$y_{a} = y_{p} - c \frac{r_{12}(X_{A} - X_{O}) + r_{22}(Y_{A} - Y_{O}) + r_{32}(Z_{A} - Z_{O})}{r_{13}(X_{A} - X_{O}) + r_{23}(Y_{A} - Y_{O}) + r_{33}(Z_{A} - Z_{O})} + dist_{y} + e_{y}$$

$$\begin{bmatrix} e_{x} \\ e_{y} \end{bmatrix} \sim (0, \sigma_{o}^{2} P^{-1})$$

Distortion Model

 $dist_x = \Delta x_{\text{Radial Lens Distortion}} + \Delta x_{\text{Decentric Lens Distortion}}$ + $\Delta x_{Atmospheric Refraction}$ + $\Delta x_{Affine Deformation}$ + etc....

+etc....

Distortion Parameters

$$\Delta x_{\text{Radial Lens Distortion}} = \overline{x} \left(k_1 r^2 + k_2 r^4 + k_3 r^6 + \dots \right)$$

$$\Delta y_{\text{Radial Lens Distortion}} = \overline{y} \left(k_1 r^2 + k_2 r^4 + k_3 r^6 + \dots \right)$$

 $\Delta x_{\text{Decentering Lens Distortion}} = (1 + p_3^2 r^2) \{ p_1 (r^2 + 2\overline{x}^2) + 2p_2 \overline{x} \overline{y} \}$ $\Delta y_{\text{Decentering Lens Distortion}} = (1 + p_3^2 r^2) \{ 2p_1 \overline{x} \overline{y} + p_2 (r^2 + 2\overline{y}^2) \}$

where:
$$\mathbf{r} = \{(\mathbf{x} - \mathbf{x}_p)^2 + (\mathbf{y} - \mathbf{y}_p)^2\}^{0.5}$$

 $\overline{x} = x - x_p$
 $\overline{y} = y - y_p$

CE 59700: Digital Photogrammetric Systems _____ 8

Ayman F. Habib =

Collinearity Equations: Involved Parameters

- Image coordinates (x_a, y_a)
- Ground coordinates (X_A, Y_A, Z_A)
- Exterior Orientation Parameters $(X_0, Y_0, Z_0, \omega, \phi, \kappa)$
- Interior Orientation Parameters:
 - $-\mathbf{x}_{p}, \mathbf{y}_{p}, \mathbf{c}$
 - Camera-related distortion parameters that compensate for deviations from the assumed perspective geometry
 - Radial lens distortion (RLD), Decentering lens distortion (DLD), Affine deformation (AD)

Bundle Block Adjustment

Bundle Block Adjustment

- Direct relationship between image and ground coordinates
- We measure the image coordinates in the images of the block.
- Using the collinearity equations, we can relate the image coordinates, the corresponding ground coordinates, the IOPs, and the EOPs.
- Using a simultaneous least squares adjustment, we can solve for the:
 - The ground coordinates of tie points,
 - The EOPs, and
 - The IOPs (Camera Calibration Procedure).

Bundle Block Adjustment: Concept

- The image coordinate measurements and the IOPs define a bundle of light rays.
- The EOPs define the position and the attitude of the bundles in space.
- During the adjustment: The bundles are rotated (ω, ϕ, κ) and shifted (X_o, Y_o, Z_o) until:
 - Conjugate light rays intersect as well as possible at the locations of object space tie points.
 - Light rays corresponding to ground control points pass through the object points as close as possible.

Least Squares Adjustment

Gauss Markov Model **Observation Equations**

$$y = A x + e$$
 $e \sim (0, \sigma_o^2 P^{-1})$

- *n*×1 *observation vector* Y
- A *n×m* design matrix
- *m*×1 *vector of unknowns* X
- $n \times 1$ noise contaminating the observation vector е
- $\sigma_{2}^{2}P^{-1}$ n×n variance covariance matrix of the noise vector

Non Linear System

Y = a(X) + e

a(X) is the non – linear function

We use Taylor Series Expansion

$$Y \approx a(X_o) + \frac{\partial a}{\partial X}\Big|_{X_o} (X - X_o) + e$$

(We ignore higher order terms)

Where :

 X_o is approximat e values for the unknown parameters

$$Y - a(X_o) = \frac{\partial a}{\partial X} \Big|_{X_o} (X - X_o) + e$$

y = A x + e

Where :

$$y = Y - a(X_o)$$
$$A = \frac{\partial a}{\partial X}\Big|_{X_o}$$

- Iterative solution for the unknown parameters
- When should we stop the iterations?

=CE 59700: Digital Photogrammetric Systems — 18 =

Balance Between Observations & Unknowns

- Number of observations:
 - $-4 \ge 6 \ge 2 = 48$ observations (collinearity equations)
- Number of unknowns:
 - $-4 \times 6 + 3 \times 4 = 36$ unknowns
- Redundancy:
 - 12
- Assumptions:
 - IOPs are assumed to be known and errorless.
 - Ground coordinates of the control points are errorless.

Structure of the Design Matrix (BA) Y = a(X) + e $e \sim (0, \sigma^2 P^{-1})$

 Using approximate values for the unknown parameters (X°) and partial derivatives, the above equations can be linearized leading to the following equations:

•
$$y_{48x1} = A_{48x36} x_{36x1} + e_{48x1}$$
 $e \sim (0, \sigma^2 P^{-1})$

- All the points appear in all the images
- Two images were captured by each camera

- 2 cameras.
- 4 images.
- 16 points.

Observation Equations $y_{n \times 1} = A_{n \times m} x_{m \times 1} + e_{n \times 1} \qquad e \sim (0, \sigma_o^2 P^{-1})$ $y_{n \times 1} = A_{1_{n \times 6m_1}} x_{1_{6m_1 \times 1}} + A_{2_{n \times 3m_2}} x_{2_{3m_2 \times 1}} + e_{n \times 1}$ $y_{n \times 1} = \begin{bmatrix} A_{1_{n \times 6 m_{1}}} & A_{2_{n \times 3 m_{2}}} \end{bmatrix} \begin{vmatrix} x_{1_{6 m_{1} \times 1}} \\ x_{2_{3 m_{2} \times 1}} \end{vmatrix} + e_{n \times 1}$

- $n \equiv$ Number of observations (image coordinate measurements)
- $m \equiv$ Number of unknowns:
 - $m_1 \equiv$ Number of images \Rightarrow 6 m_1 (EOPs of the images)
 - $m_2 \equiv$ Number of tie points \Rightarrow 3 m_2 (ground coordinates of tie points)
 - $m = 6 m_1 + 3 m_2$

Normal Equation Matrix

$$N_{(6m_{1}+3m_{2})\times(6m_{1}+3m_{2})} = \begin{bmatrix} A_{1}^{T} \\ A_{2}^{T} \end{bmatrix} P \begin{bmatrix} A_{1} & A_{2} \end{bmatrix}$$
$$N = \begin{bmatrix} N_{11_{6m_{1}\times 6m_{1}}} & N_{12_{6m_{1}\times 3m_{2}}} \\ N_{12_{3m_{2}\times 6m_{1}}}^{T} & N_{22_{3m_{2}\times 3m_{2}}} \end{bmatrix}$$
$$C_{(6m_{1}+3m_{2})\times 1} = \begin{bmatrix} A_{1}^{T} \\ A_{2}^{T} \end{bmatrix} P \quad y = \begin{bmatrix} A_{1}^{T} Py \\ A_{2}^{T} Py \end{bmatrix} = \begin{bmatrix} C_{1_{6m_{1}\times 1}} \\ C_{2_{3m_{2}\times 1}} \end{bmatrix}$$

Normal Equation Matrix

- N_{11} is a block diagonal matrix with 6x6 sub-blocks along the diagonal.
- N_{22} is a block diagonal matrix with 3x3 sub-blocks along the diagonal.

Question: Under which circumstances will we deviate from this structure?

- $3m_2 < 6m_1$
- Remember: N_{11} is a block diagonal matrix with 6x6 sub-blocks along the diagonal.

- $6m_1 < 3m_2$
- Remember: N_{22} is a block diagonal matrix with 3x3 sub-blocks along the diagonal.

Reduction of the Normal Equation Matrix

• Variance covariance matrix of the estimated parameters:

1

$$D\{\hat{x}_{1_{6m_{1}\times 1}}\} = \sigma_{o}^{2} \left(N_{11_{6m_{1}\times 6m_{1}}} - N_{12_{6m_{1}\times 3m_{2}}} N_{22_{3m_{2}\times 3m_{2}}}^{-1} N_{12_{3m_{2}\times 6m_{1}}}^{T}\right)^{-1}$$
$$D\{\hat{x}_{2_{3m_{2}\times 1}}\} = \sigma_{o}^{2} \left(N_{22_{3m_{2}\times 3m_{2}}} - N_{12_{3m_{2}\times 6m_{1}}}^{T} N_{11_{6m_{1}\times 6m_{1}}}^{-1} N_{12_{6m_{1}\times 3m_{2}}}^{-1}\right)^{-1}$$

Building the Normal Equation Matrix

- We would like to investigate the possibility of sequentially building up the normal equation matrix without fully building the design matrix.
- (x_{ij}, y_{ij}) image coordinates of the ith point in the jth image

$$y_{2 \times 1_{ij}} = A_{1_{2 \times 6_{ij}}} x_{1_{6 \times 1_{j}}} + A_{2_{2 \times 3_{ij}}} x_{2_{3 \times 1_{i}}} + e_{2 \times 1_{ij}}$$
$$y_{2 \times 1_{ij}} = \begin{bmatrix} A_{1_{2 \times 6_{ij}}} & A_{2_{2 \times 3_{ij}}} \end{bmatrix} \begin{bmatrix} x_{1_{6 \times 1_{j}}} \\ x_{2_{3 \times 1_{i}}} \end{bmatrix} + e_{2 \times 1_{ij}}$$

Normal Equation Matrix

$$\begin{bmatrix} A_{1_{6\times 2_{ij}}}^T P_{ij}A_{1_{2\times 6_{ij}}} & A_{1_{6\times 2_{ij}}}^T P_{ij}A_{2_{2\times 3_{ij}}} \\ A_{2_{3\times 2_{ij}}}^T P_{ij}A_{1_{2\times 6_{ij}}} & A_{2_{3\times 2_{ij}}}^T P_{ij}A_{2_{2\times 3_{ij}}} \end{bmatrix} \begin{bmatrix} x_{1_{6\times 1_j}} \\ x_{2_{3\times 1_i}} \end{bmatrix} = \begin{bmatrix} A_{1_{6\times 2_{ij}}}^T P_{ij} & y_{2\times 1_{ij}} \\ A_{2_{3\times 2_{ij}}}^T P_{ij} & y_{2\times 1_{ij}} \end{bmatrix}$$
$$\begin{bmatrix} N_{11_{ij}} & N_{12_{ij}} \\ N_{12_{ij}}^T & N_{22_{ij}} \end{bmatrix}_{9\times 9} \begin{bmatrix} x_{1_{6\times 1_j}} \\ x_{2_{3\times 1_i}} \end{bmatrix}_{9\times 1} = \begin{bmatrix} C_{1_{ij}} \\ C_{2_{ij}} \end{bmatrix}_{9\times 1}$$

- Note: We cannot solve this matrix for the:
 - The Exterior Orientation Parameters of the jth image, and
 - The ground coordinates of the ith point.

Normal Equation Matrix

- Question: How can we sequentially build the above matrices?
- Assumption: All the points are common to all the images.

- If all the points are not common to all the images:
 - The summation should be carried over all the points that appear in the image under consideration.

=CE 59700: Digital Photogrammetric Systems — 36 —

- If all the points are not common to all the images:
 - The summation should be carried over all the images within which the point under consideration appears.

- If point "i" does not appear in image "j":
 - $(N_{12})_{ii} = 0$

the images.

=CE 59700: Digital Photogrammetric Systems ______ 39 =

Precision of Bundle Block Adjustment

- The precision of the estimated EOPs as well as the ground coordinates of tie points can be obtained by the product of:
 - The estimated variance component, and
 - The inverse of the normal equation matrix (cofactor matrix).
- The precision depends on the following factors:
 - Geometric configuration of the image block
 - Base-Height ratio
 - Image scale
 - Image coordinate measurement precision

Precision of Bundle Block Adjustment

- Precision of a single model: If we have
 - Bundle block adjustment with additional parameters that compensate for various distortions
 - Regular blocks with 60% overlap and 20% side lap
 - Signalized targets

 $\sigma_{XY} = \pm 3\mu m$ $\sigma_{Z} = \pm 0.003\%$ of the camera principal distance (NA and WA cameras) $\sigma_{Z} = \pm 0.004\%$ of the camera principal distance (SWA cameras) These precision values are given in the image space

Camera Classification

- $\alpha < 75^{\circ}$ Normal angle camera (NA)
- $100^{\circ} > \alpha > 75^{\circ}$ Wide angle camera (WA) •
- $\alpha > 100^{\circ}$ Super wide angle camera (SWA)

Precision of Bundle Block Adjustment Vertical Precision Flight Direction \equiv x-axis В С а а x Х Х $P_x = x - x'$ Η А $P_x / B = c / H$ $H = B c / P_x$

Advantages of Bundle Block Adjustment

- Most accurate triangulation technique since we have direct transformation between image and ground coordinates.
- Straight forward to include parameters that compensate for various deviations from the collinearity model.
- Straight forward to include additional observations:
 - GNSS/INS observations at the exposure stations
 - Object space distances
- Can be used for normal, convergent, aerial, and close range imagery
- After the adjustment, the EOPs can be set on analog and analytical plotters as well as digital photogrammetric workstations for compilation purposes.

Disadvantages of Bundle Block Adjustment

- Model is non linear: approximations as well as partial derivatives are needed.
- Requires computer intensive computations
- Analog instruments cannot be used (they cannot measure image coordinate measurements).
- The adjustment cannot be separated into planimetric and vertical adjustment.

Bundle Adjustment: Final Remarks

- Elementary Unit: Images
- Measurements: Image coordinates
- Mathematical model: Collinearity equations
- Instruments: Comparators, analytical plotters, and Digital Photogrammetric Workstations (DPW)
- Required computer power: Very large
- Expected accuracy: High

Special Cases

- Resection
- Intersection
- Stereo-pair orientation
- Relative orientation (Discussed in Chapter 8) •
 - Dependent Relative Orientation (DRO), and
 - Independent Relative Orientation

Resection

- We are dealing with one image.
- We would like to determine the EOPs of this image using GCPs.
- Q: What is the minimum GCP requirements?
 - At least 3 non-collinear GCPs are required to estimate the 6 EOPs.
 - At least 5 non-collinear (well distributed in 3-D) GCPs are required to estimate the 6 EOPs and the 3 IOPs (x_p, y_p, c) .
- Critical surface:
 - The GCPs and the perspective center lie on a common cylinder.

=CE 59700: Digital Photogrammetric Systems= 53 = Ayman F. Habib =

Intersection

- We are dealing with two images.
- The EOPs of these images are available.
- The IOPs of the involved camera(s) are also available.
- We want to estimate the ground coordinates of tie points in the overlap area.
- For each tie point, we have:
 - 4 Observation equations
 - 3 Unknowns
 - Redundancy = 1
- Non-linear model: approximations are needed

Intersection: Linear Model

$$\vec{B} = \begin{bmatrix} X_{O_r} - X_{O_l} \\ Y_{O_r} - Y_{O_l} \\ Z_{O_r} - Z_{O_l} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{T}_{\mathbf{g}} \\ \mathbf{g} \end{bmatrix}$$
$$\vec{V}_l = \lambda R_{(\omega_l, \phi_l, \kappa_l)} \begin{bmatrix} x_l - x_p \\ y_l - y_p \\ -c \end{bmatrix}$$
$$\vec{V}_r = \mu R_{(\omega_r, \phi_r, \kappa_r)} \begin{bmatrix} x_r - x_p \\ y_r - y_p \\ -c \end{bmatrix}$$

• These vectors are given w.r.t. the ground coordinate system.

=CE 59700: Digital Photogrammetric Systems _____ 57

Intersection: Linear Model $\vec{V}_{I} = \vec{B} + \vec{V}_{r}$ $\begin{bmatrix} X_{o_{r}} - X_{o_{l}} \\ Y_{o_{r}} - Y_{o_{l}} \\ Z_{o_{r}} - Z_{o_{l}} \end{bmatrix} = \lambda R_{(\omega_{l}, \phi_{l}, \kappa_{l})} \begin{bmatrix} x_{l} - x_{p} \\ y_{l} - y_{p} \\ -c \end{bmatrix} - \mu R_{(\omega_{r}, \phi_{r}, \kappa_{r})} \begin{bmatrix} x_{r} - x_{p} \\ y_{r} - y_{p} \\ -c \end{bmatrix}$

- Three equations in two unknowns (λ, μ) .
- They are linear equations.

Intersection: Linear Model

$$\begin{bmatrix} X \\ Y \\ Z \end{bmatrix} = \begin{bmatrix} X_{O_l} \\ Y_{O_l} \\ Z_{O_l} \end{bmatrix} + \lambda R_{(\omega_l, \phi_l, \kappa_l)} \begin{bmatrix} x_l - x_p \\ y_l - y_p \\ -c \end{bmatrix}$$

Or:

 $\begin{bmatrix} X \\ Y \\ Z \end{bmatrix} = \begin{bmatrix} X_{O_r} \\ Y_{O_r} \\ Z_{O_r} \end{bmatrix} + \mu R_{(\omega_r,\phi_r,\kappa_r)} \begin{bmatrix} x_r - x_p \\ y_r - y_p \\ -c \end{bmatrix}$

Stereo-pair Orientation

- Given:
 - Stereo-pair: two images with at least 50% overlap
 - Image coordinates of some tie points
 - Image and ground coordinates of control points
- Required:
 - The ground coordinates of the tie points
 - The EOPs of the involved images
- Mini-Bundle Adjustment Procedure

Stereo-pair Orientation

- Example:
 - Given:
 - 1 Stereo-pair
 - 20 tie points
 - No ground control points
 - Question:
 - Can we estimate the ground coordinates of the tie points as well as the exterior orientation parameters of that stereo-pair?
 - Answer:
 - NO

Summary

- Photogrammetry: Definition and applications
- Photogrammetric tools:
 - Rotation matrices
 - Photogrammetric orientation: interior and exterior orientation
 - Collinearity equations/conditions
- Photogrammetric bundle adjustment
 - Structure of the design and normal matrices
- Special cases:
 - Resection, intersection, and stereo-pair orientation