StretchDenoise: Parametric Curve Reconstruction with Guarantees by Separating Connectivity from Residual Uncertainty of Samples

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\begin{figure}[h]
\centering
\begin{tabular}{ccc}
(a) Original smooth curve & (b) Samples with noise extent & (c) Pass \#1: Connected manifold \\
& & (d) Pass \#2: Denoised curve \\
\end{tabular}
\caption{Our parameter-free method reconstructs features while effectively removing noise by a two-pass approach.}
\end{figure}

Abstract
We reconstruct a closed denoised curve from an unstructured and highly noisy 2D point cloud. Our proposed method uses a two-pass approach: Previously recovered manifold connectivity is used for ordering noisy samples along this manifold and express these as residuals in order to enable parametric denoising. This separates recovering low-frequency features from denoising high frequencies, which avoids over-smoothing. The noise probability density functions (PDFs) at samples are either taken from sensor noise models or from estimates of the connectivity recovered in the first pass. The output curve balances the signed distances (inside/outside) to the samples. Additionally, the angles between edges of the polygon representing the connectivity become minimized in the least-square sense. The movement of the polygon’s vertices is restricted to their noise extent, i.e., a cut-off distance corresponding to a maximum variance of the PDFs. We approximate the resulting optimization model, which consists of higher-order functions, by a linear model with good correspondence. Our algorithm is parameter-free and operates fast on the local neighborhoods determined by the connectivity. This enables us to guarantee stochastic error bounds for sampled curves corrupted by noise, e.g., silhouettes from sensed data, and we improve on the reconstruction error from ground truth. Source code is available online. An extended version is available at: https://arxiv.org/abs/1808.07778

CCS Concepts
\begin{itemize}
\item Computing methodologies \rightarrow Shape modeling; Point-based models;
\end{itemize}

1. Introduction
Reconstructing closed curves from noisy samples is considered an important problem in computational geometry by itself. Furthermore it has applications in image analysis, computer vision and reverse engineering. An example use case is the extraction of silhouettes from sensed depth images [BBP16], which consist of noisy points, to segment the color data once reconstruction and denoising have generated clear contours. Existing curve reconstruction and denoising methods [Lee00, GG07, MTSM10, DGCSAD11, KH13] often rely on Gaussian smoothing, which creates nice visual output but may oversmooth features. Also the actual noise extent is not considered, even if sensor device properties are known [Köp17], in order to (stochastically) guarantee the error of acquisition. However, recovering the connectivity requires knowing the extent of noise, and the high frequencies of the signal, the noise, can in turn only be estimated well if the baseline of the signal, the connectiv-
First, to break up the mutual dependence of connectivity and noise, we apply FitCONNECT [OW18], an algorithm which manages to reconstruct the connectivity by testing for consistent manifold fittings of circular arcs as curve segments on increasing scales. For a closed curve, it outputs a polygon with samples as vertices that are sparsely chosen in proportion of the size of noise clusters and therefore recover features. These vertices are augmented with normals, and the neighborhood of samples contributing to its local curve fit. This allows us to order and associate the noisy samples along the reconstructed connectivity, in a single-parametric space, with their Hausdorff distances as residuals separated from the underlying low-frequency manifold connectivity.

Secondly, we move the vertices of the reconstructed polygon to find the most probable curve fitting the noisy samples. We maximally straighten the curve while keeping it within the error bounds, specified based on sensor noise models, for example. If a cut-off PDF is used, a probability of being within the ground truth can be guaranteed. At the same time we keep the samples’ Hausdorff distances balanced between the in- and outside of the curve to avoid area shrinking.

Our contributions are:
• A two-pass reconstruction approach that uses prior connectivity to enable a simpler and more efficient denoising model while conserving features emerging over the noise extent (Figure 1).
• A parameter-free denoising method with stochastic guarantees.

2. Problem Definition

As input we take a set of noisy points \( S \) sampling a closed smooth curve \( C \). We obtain the connectivity by running the algorithm FitCONNECT [OW18], which fits a linear piece-wise curve to the samples, i.e., a polygon \( P \) with vertices \( V \subseteq S \). To do so, FitCONNECT iteratively fits increasing \( k \)-neighborhoods of noisy samples with circular arcs until adjacent fits become mutually consistent. In that process it eliminates samples in noisy clusters which are redundant w.r.t. connectivity. For the remaining points it blends the arcs along their determined normals as a simple post-processing step to approximate the original curve. In this paper, we omit this step in order to apply our own denoising method, which assumes the following input: Each vertex \( v_i \in V \) has a neighborhood \( N_i \), which is a list of samples in \( S \) ordered by their projection onto its fit, as well as a normal \( n_i \) and a maximum noise extent \( r_i \) detected by FitCONNECT (\( r_i \) is zero if the sample can be interpolated without requiring fitting to local noise). In case a noise cut-off radius \( r_i \) is available from another source, e.g., if a sensor noise model is known, we will take these values as input instead. With \( d(x, P) \) being the Hausdorff distance between a point \( x \) and polygon \( P \), we define its signed variant as:

\[
d(x) = \begin{cases} 
  d(x, P), & \text{if } x \text{ on or outside } P, \\
  -d(x, P), & \text{if } x \text{ inside } P.
\end{cases}
\]

Noise from sensed data is often modeled as a Gaussian probability distribution function (PDF). In our use case – silhouettes extracted from sensed data and projected onto the view plane as point sets – we only consider lateral noise and define a simplified isotropic radial PDF, since this corresponds closely to the x- and y-axis distribution of sensed data [Köp17]:

\[
f_x(x) = \frac{1}{\sigma \sqrt{2\pi}} \exp \left( -\frac{(x-\mu)^2}{2\sigma^2} \right), \sigma > 0
\]

This guarantees the sample to lie within a cut-off radius \( r \) with probability \( \Pi \), which depends on a user-defined maximum allowed \( \sigma \).

To achieve a curve that optimally both denoises and fits the noisy samples, we pursue the following three goals:

1. Eliminate high frequencies (noise) by regularizing the curve in the sense of straightening it where no features protrude over the noise extent. We achieve this maximal denoising of the curve by minimizing the angles of the polygon in the least-squares sense:

\[
\arg\min_{\alpha_i} \sum_i ||\alpha_i||^2, \alpha_i = z_{v_{i-1}}, v_i, v_{i+1}
\]

2. Balancing the curve with respect to the number of samples that lie inside and outside. This is achieved by setting the desired mean signed distance to \( P \) to zero:

\[
\sum_i^{||S||} d(s_i) = 0.
\]

Using the signed distance prohibits area shrinking.

3. Bounding the curve within the discs \( D_i(v_i, r_i) \) of the maximum permitted distance from samples, in order to preserve the features recovered by FitCONNECT:

\[
\{ \forall s_i \in S : d(s_i, P) \leq r_i \}
\]

This results in the stochastic guarantee of the samples having been produced by the curve with probability \( \Pi \).

Note that we do not consider outlier points, for example introduced by sensing errors. Those are not connected to \( P \) by FitCONNECT since they lie too far from the curve to be mutually consistent with inlier points. Thus, we assume \( V \) to be free of outliers.

3. Denoising Algorithm

The above-mentioned constrained optimization model poses some challenges: It allows too much freedom, and is formulated globally, both of which make it difficult to solve it effectively and in reasonable run time. Moving the polygon vertices \( V \) freely in \( \mathbb{R}^2 \) would result in higher-order functions in the minimization problem as well as in the constraints and bounds, making it slow to solve and becoming trapped inside local minima. Since the curve polygon is locally mostly tangential to the normals anyway, free movement is too lenient and we restrict the problem by allowing vertices \( v_i \) to move only along their normals \( n_i \). This allows us to model all functions as linear ones, enabling fast solving for the minimum, and we do not expect a significant deviation from the minimum of the exact model specified above.
3.1. Adapted Model

We adapt and detail the above-mentioned model in the following ways to obtain linear functions:

Let \( v'_i = v_i + xn_i \), with \( x_i \in \mathbf{x} \) as a vector of displacement scalar values and \( n \) as the normalized normals at \( v \).

1. **Angles**: We approximate the non-linear computation of an angle between incident edges of a vertex \( v'_i \) by its linear distance to the baseline \( b \) of its neighbor vertices, weighted by its reciprocal length to get relative values proportional to angles:

\[
y(i) = \frac{d(v_i, b) \cdot b \cdot (v_{i-1}, v_{i+1})}{\|b\|} \approx \alpha_i = \angle(v_{i-1}, v_i, v_{i+1})
\]

Both angle and the weighted distance correspond at their zero values. Since these values are summed up as squares before minimization, we expect the non-linear mapping to have little impact. When we move a vertex \( v \), this affects not only \( \alpha_i \) but also adjacent \( \alpha_{i-1} \) and \( \alpha_{i+1} \), multiplied by the dot product of their normals \( n_{i-1} \cdot n_{i+1} \) with \( n_i \), and therefore:

\[
H(i-1, i) = n^T_{i-1} n_i \frac{d(v_i, (v_{i-2}, v_{i-1}))}{\|b\|} \quad (7)
\]

\[
H(i, i) = n^T_i n_i \frac{d(v'_i, b)}{\|b\|} \quad (8)
\]

\[
H(i+1, i) = n^T_i n_{i+1} \frac{d(v'_{i+1}, (v_{i+2}, v_{i+1}))}{\|b\|} \quad (9)
\]

We can then substitute into Equation 3 to approximately express the linear squares minimization of angles in terms of \( \mathbf{x} \):

\[
\arg \min_{\mathbf{x}} \|H \mathbf{x} - \mathbf{y}\|_2^2 \quad (10)
\]

as a sparse diagonal matrix with 3 non-zero columns per row.

2. **Balance**: When we move a vertex \( v_i \), this displaces its two adjacent edges \( e_{i, \text{prev}}(v_{i-1}, v_i) \) and \( e_{i, \text{next}}(v_i, v_{i+1}) \). In turn, this affects the Hausdorff distance of the samples \( S_i \) closest to an edge \( e \). We consider the initial distance of samples as orthogonal to the edge:

\[
b_i(e) = \sum_{s_j \in S} (s_j - v_i)^T n_e \quad (11)
\]

and clamped unit values of samples’ positions along the edge since they will move more in terms of \( x_i \) the closer they are to \( v_i \), with a factor of \([0, 1]\):

\[
c_i(e) = \sum_{s_j \in S} (s_j - v_i)^T \frac{e}{\|e\|^2} \quad (0, 1] \quad (12)
\]

so that we can express the displacement of samples in terms of \( x_i \) along \( n_i \) approximatively by substituting Equations 11 and 12 into Equation 4. This computes the distances of the samples \( x_i c_i \) from the moving edge minus their initial displacement \( b_i \):

\[
\sum_{S \in S_i} x_i c_i(e(s_j)) - b_i(e(s_j)) = 0 \quad (13)
\]

Note that while our initial (constant) displacement corresponds to the Hausdorff distance as being orthogonal to the edge, we use distance along the vertex normal to approximate this quadratic term by a linear one. Since the linear term (non-orthogonal distance of point to line) is an upper bound of the quadratic term (Hausdorff distance), \( x_i \) values will not diverge.

3. **Bounds**: We set lower and upper bounds:

\[
\{ v_i \in \mathbb{R} : -r_i \leq x_i \leq r_i \}
\]

Note that this would also permit using anisotropic PDFs.

Our adapted model now contains:

- A least-squares minimization (Equation 10)
- A linear system (Equation 13) with a single row and
- Lower+upper bounds (Equation 14).

Concisely we formulate this as:

\[
\begin{align*}
\text{minimize } & \mathbf{H} \mathbf{x} - \mathbf{y} \\
\text{subject to } & \mathbf{C} \mathbf{x} - \mathbf{b} = \mathbf{0} \\
& -r \leq \mathbf{x} \leq r
\end{align*}
\]

and we solve this as a constrained least squares problem, using Lagrangian multipliers [Sel13].

4. Results

We have analyzed a large number and wide variety of point sets with our method. This includes (1) data sets from related work in order to compare and show our improvements, (2) synthetic data sets to measure the reconstruction error with respect to ground truth in order to demonstrate the guarantees, and (3) real data, i.e., segmented silhouettes from noisy sensed data. Open source code that replicates all result figures and tables of this paper is available online at https://github.com/stefango74/stretchdenoise

Figure 2 shows how our method is able to recover the circle curve from very large extents of noise (up to its entire radius) and denoise.
it effectively, compared to simple blending of the fitted circular arcs that FITCONNECT performs as post-processing. Table 1 shows how well both approaches reduce the input noise, and that our method mostly denoises much better, reducing the input noise (mean or RMS) typically by a factor of 2-3.

Figure 3 shows the results of comparing our denoising method on point sets with uniform very high noise. Note that the compared algorithm [Lee00] only works on open curves whereas FITCONNECT reconstruction closes the curve (see Fig. 13+14 in [Lee00]). Further, it is iterative as opposed to ours, requires parameter tuning, and while its regression analysis will produce a nice-looking smooth curve, it is likely to over-smooth fine features.

Runtime for our unoptimized denoising algorithm part varies between 0.003 and 0.2 milliseconds for the shown point sets.

5. Conclusion

We have shown that our two-pass method successfully enables reconstructing a curve from arbitrarily noisy points within a stochastically guaranteed distance to the original curve while at the same time retaining the features emerging over the local noise extent. The error between the reconstructed and original curve is guaranteed in terms of the input noise, which can be provided either by sensor-specific properties, or estimates from FITCONNECT. Our method is parameter-free since we model the requirements of a most probable curve as minimization, equality and bounds respectively. We successfully apply a technique that we developed ourselves to solve this constrained optimization problem effectively and efficiently. One sample application is determining silhouettes of objects in sensed data, however the underlying assumptions extend directly into 3D where reconstruction is a much more interesting and challenging problem. Our non-optimized denoising algorithm runs fast enough for practical use, it can be verified using the open source project no. P24600-N23. Data set THING thanks to Martin Novak.

References


