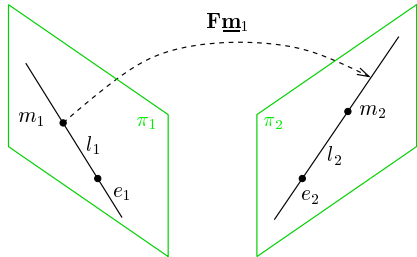


## ► Relations and Mappings Involving Fundamental Matrix



$$0 = \underline{\mathbf{m}}_2^\top \mathbf{F} \underline{\mathbf{m}}_1$$

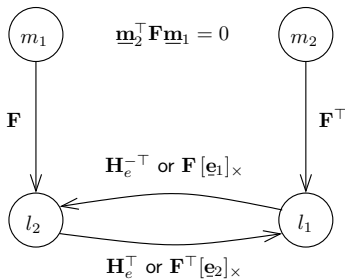
$$\underline{\mathbf{e}}_1 \simeq \text{null}(\mathbf{F}), \quad \underline{\mathbf{e}}_2 \simeq \text{null}(\mathbf{F}^\top)$$

$$\underline{\mathbf{e}}_1 \simeq \mathbf{H}_e^{-1} \underline{\mathbf{e}}_2 \quad \underline{\mathbf{e}}_2 \simeq \mathbf{H}_e \underline{\mathbf{e}}_1$$

$$\underline{\mathbf{l}}_1 \simeq \mathbf{F}^\top \underline{\mathbf{m}}_2 \quad \underline{\mathbf{l}}_2 \simeq \mathbf{F} \underline{\mathbf{m}}_1$$

$$\underline{\mathbf{l}}_1 \simeq \mathbf{H}_e^\top \underline{\mathbf{l}}_2 \quad \underline{\mathbf{l}}_2 \simeq \mathbf{H}_e^{-\top} \underline{\mathbf{l}}_1$$

$$\underline{\mathbf{l}}_1 \simeq \mathbf{F}^\top [\underline{\mathbf{e}}_2]_\times \underline{\mathbf{l}}_2 \quad \underline{\mathbf{l}}_2 \simeq \mathbf{F} [\underline{\mathbf{e}}_1]_\times \underline{\mathbf{l}}_1$$



- $\mathbf{F}[\underline{\mathbf{e}}_1]_\times$  maps lines to lines but it is not a homography
- $\mathbf{H}_e = \mathbf{Q}_2 \mathbf{Q}_1^{-1}$  is the epipolar homography → 77  
 $\mathbf{H}_e^{-\top}$  maps epipolar lines to epipolar lines, where

$$\mathbf{H}_e = \mathbf{Q}_2 \mathbf{Q}_1^{-1} = \mathbf{K}_2 \mathbf{R}_{21} \mathbf{K}_1^{-1}$$

you have seen this → 59

## ► Representation Theorem for Fundamental Matrices

**Def:**  $\mathbf{F}$  is fundamental when  $\mathbf{F} \simeq \mathbf{H}^{-\top} [\mathbf{e}_1]_{\times}$ , where  $\mathbf{H}$  is regular and  $\mathbf{e}_1 = \text{null } \mathbf{F} \neq \mathbf{0}$ .

**Theorem:** A  $3 \times 3$  matrix  $\mathbf{A}$  is fundamental iff it is of rank 2.

**Proof.**

Direct: By the geometry,  $\mathbf{H}$  is full-rank,  $\mathbf{e}_1 \neq \mathbf{0}$ , hence  $\mathbf{H}^{-\top} [\mathbf{e}_1]_{\times}$  is a  $3 \times 3$  matrix of rank 2.

Converse:

1. let  $\mathbf{A} = \mathbf{U}\mathbf{D}\mathbf{V}^{\top}$  be the SVD of  $\mathbf{A}$  of rank 2; then  $\mathbf{D} = \text{diag}(\lambda_1, \lambda_2, 0)$ ,  $\lambda_1 \geq \lambda_2 > 0$
2. we write  $\mathbf{D} = \mathbf{B}\mathbf{C}$ , where  $\mathbf{B} = \text{diag}(\lambda_1, \lambda_2, \lambda_3)$ ,  $\mathbf{C} = \text{diag}(1, 1, 0)$ ,  $\lambda_3 = \lambda_2$  (w.l.o.g.)
3. then  $\mathbf{A} = \mathbf{U}\mathbf{B}\mathbf{C}\mathbf{V}^{\top} = \mathbf{U}\mathbf{B}\underbrace{\mathbf{W}\mathbf{W}^{\top}}_{\mathbf{I}}\mathbf{V}^{\top}$  with  $\mathbf{W}$  rotation
4. we look for a rotation  $\mathbf{W}$  that maps  $\mathbf{C}$  to a skew-symmetric  $\mathbf{S}$ , i.e.  $\mathbf{S} = \mathbf{C}\mathbf{W}$

5. then  $\mathbf{W} = \begin{bmatrix} 0 & \alpha & 0 \\ -\alpha & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ ,  $|\alpha| = 1$ , and  $\mathbf{S} = [\mathbf{s}]_{\times}$ ,  $\mathbf{s} = (0, 0, 1)$

6. we can write

$$\mathbf{A} = \mathbf{U}\mathbf{B}[\mathbf{s}]_{\times}\mathbf{W}^{\top}\mathbf{V}^{\top} = \dots \overset{\textcircled{*}1}{=} \underbrace{\mathbf{U}\mathbf{B}(\mathbf{V}\mathbf{W})^{\top}}_{\simeq \mathbf{H}^{-\top}} [\mathbf{v}_3]_{\times}, \quad \mathbf{v}_3 - \text{3rd column of } \mathbf{V} \quad (12)$$

7.  $\mathbf{H}$  regular,  $\mathbf{A}\mathbf{v}_3 = \mathbf{0}$ ,  $\mathbf{v}_3 \neq \mathbf{0}$  □

- we also got a (non-unique:  $\alpha = \pm 1$ ) decomposition formula for fundamental matrices
- it follows there is no constraint on  $\mathbf{F}$  except the rank

## ► Representation Theorem for Essential Matrices

### Theorem

Let  $\mathbf{E}$  be a  $3 \times 3$  matrix with SVD  $\mathbf{E} = \mathbf{U}\mathbf{D}\mathbf{V}^\top$ . Then  $\mathbf{E}$  is essential iff  $\mathbf{D} \simeq \text{diag}(1, 1, 0)$ .

### Proof.

Direct:

If  $\mathbf{E}$  is an essential matrix, then the epipolar homography matrix is a rotation matrix ( $\rightarrow 77$ ), hence  $\mathbf{H}^{-\top} \simeq \mathbf{U}\mathbf{B}(\mathbf{V}\mathbf{W})^\top$  in (12) must be ( $\lambda$ -scaled) orthogonal, therefore  $\mathbf{B} = \lambda\mathbf{I}$ .

Converse:

$\mathbf{E}$  is fundamental with  $\mathbf{D} = \lambda \text{diag}(1, 1, 0)$  then we do not need  $\mathbf{B}$  (as if  $\mathbf{B} = \lambda\mathbf{I}$ ) in (12) and  $\mathbf{U}(\mathbf{V}\mathbf{W})^\top$  is orthogonal, as required.

□

## ► Essential Matrix Decomposition

We are decomposing  $\mathbf{E}$  to  $\mathbf{E} \simeq [-\mathbf{t}_{21}]_{\times} \mathbf{R}_{21} = \mathbf{R}_{21} [-\mathbf{R}_{21}^{\top} \mathbf{t}_{21}]_{\times}$  [H&Z, sec. 9.6]

1. compute SVD of  $\mathbf{E} = \mathbf{U}\mathbf{D}\mathbf{V}^{\top}$  and verify  $\mathbf{D} = \lambda \text{diag}(1, 1, 0)$
2. ensure  $\mathbf{U}, \mathbf{V}$  are rotation matrices by  $\mathbf{U} \mapsto \det(\mathbf{U})\mathbf{U}, \mathbf{V} \mapsto \det(\mathbf{V})\mathbf{V}$
3. compute

$$\mathbf{R}_{21} = \mathbf{U} \underbrace{\begin{bmatrix} 0 & \alpha & 0 \\ -\alpha & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}}_{\mathbf{W}} \mathbf{V}^{\top}, \quad \mathbf{t}_{21} = -\beta \mathbf{u}_3, \quad |\alpha| = 1, \quad \beta \neq 0 \quad (13)$$

### Notes

- $\mathbf{v}_3 \simeq \mathbf{R}_{21}^{\top} \mathbf{t}_{21}$  by (12), hence  $\mathbf{R}_{21} \mathbf{v}_3 \simeq \mathbf{t}_{21} \simeq \mathbf{u}_3$  since it must fall in left null space by  $\mathbf{E} \simeq [\mathbf{u}_3]_{\times} \mathbf{R}_{21}$
- $\mathbf{t}_{21}$  is recoverable up to scale  $\beta$  and direction  $\text{sign} \beta$
- the result for  $\mathbf{R}_{21}$  is unique up to  $\alpha = \pm 1$  despite non-uniqueness of SVD
- the change of sign in  $\alpha$  rotates the solution by  $180^\circ$  about  $\mathbf{t}_{21}$

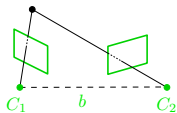
$\mathbf{R}(\alpha) = \mathbf{U}\mathbf{W}\mathbf{V}^{\top}, \mathbf{R}(-\alpha) = \mathbf{U}\mathbf{W}^{\top}\mathbf{V}^{\top} \Rightarrow \mathbf{T} = \mathbf{R}(-\alpha)\mathbf{R}^{\top}(\alpha) = \dots = \mathbf{U} \text{diag}(-1, -1, 1)\mathbf{U}^{\top}$   
which is a rotation by  $180^\circ$  about  $\mathbf{u}_3 = \mathbf{t}_{21}$ : show that  $\mathbf{u}_3$  is the rotation axis

$$\mathbf{U} \text{diag}(-1, -1, 1)\mathbf{U}^{\top} \mathbf{u}_3 = \mathbf{U} \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \mathbf{u}_3$$

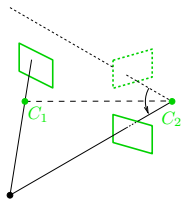
- 4 solution sets for 4 sign combinations of  $\alpha, \beta$  see next for geometric interpretation

## ► Four Solutions to Essential Matrix Decomposition

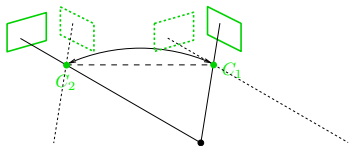
Transform the world coordinate system so that the origin is in Camera 2. Then  $t_{21} = -\mathbf{b}$  and  $\mathbf{W}$  rotates about the baseline  $\mathbf{b}$ . →76



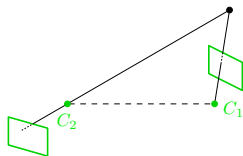
$\alpha, \beta$



$-\alpha, \beta$  (twisted by  $\mathbf{W}$ )



$\alpha, -\beta$  (baseline reversal)



$-\alpha, -\beta$  (combination of both)

- chirality constraint: all 3D points are in front of both cameras
- this singles-out the upper left case

[H&Z, Sec. 9.6.3]

## ►7-Point Algorithm for Estimating Fundamental Matrix

**Problem:** Given a set  $\{(x_i, y_i)\}_{i=1}^k$  of  $k = 7$  correspondences, estimate f. m.  $\mathbf{F}$ .

$$\underline{\mathbf{y}}_i^\top \mathbf{F} \underline{\mathbf{x}}_i = 0, \quad i = 1, \dots, k, \quad \text{known: } \underline{\mathbf{x}}_i = (u_i^1, v_i^1, 1), \quad \underline{\mathbf{y}}_i = (u_i^2, v_i^2, 1)$$

terminology: correspondence = truth, later: match = algorithm's result; hypothesized corresp.

**Solution:**

$$\underline{\mathbf{y}}_i^\top \mathbf{F} \underline{\mathbf{x}}_i = (\underline{\mathbf{y}}_i \underline{\mathbf{x}}_i^\top) : \mathbf{F} = (\text{vec}(\underline{\mathbf{y}}_i \underline{\mathbf{x}}_i^\top))^\top \text{vec}(\mathbf{F}),$$

$$\text{vec}(\mathbf{F}) = [f_{11} \quad f_{21} \quad f_{31} \quad \dots \quad f_{33}]^\top \in \mathbb{R}^9 \quad \text{column vector from matrix}$$

$$\mathbf{D} = \begin{bmatrix} (\text{vec}(\underline{\mathbf{y}}_1 \underline{\mathbf{x}}_1^\top))^\top \\ (\text{vec}(\underline{\mathbf{y}}_2 \underline{\mathbf{x}}_2^\top))^\top \\ (\text{vec}(\underline{\mathbf{y}}_3 \underline{\mathbf{x}}_3^\top))^\top \\ \vdots \\ (\text{vec}(\underline{\mathbf{y}}_k \underline{\mathbf{x}}_k^\top))^\top \end{bmatrix} = \begin{bmatrix} u_1^1 u_1^2 & u_1^1 v_1^2 & u_1^1 & u_1^2 v_1^1 & v_1^1 v_1^2 & v_1^1 & u_1^2 & v_1^2 & 1 \\ u_2^1 u_2^2 & u_2^1 v_2^2 & u_2^1 & u_2^2 v_2^1 & v_2^1 v_2^2 & v_2^1 & u_2^2 & v_2^2 & 1 \\ u_3^1 u_3^2 & u_3^1 v_3^2 & u_3^1 & u_3^2 v_3^1 & v_3^1 v_3^2 & v_3^1 & u_3^2 & v_3^2 & 1 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ u_k^1 u_k^2 & u_k^1 v_k^2 & u_k^1 & u_k^2 v_k^1 & v_k^1 v_k^2 & v_k^1 & u_k^2 & v_k^2 & 1 \end{bmatrix} \in \mathbb{R}^{k,9}$$

$$\mathbf{D} \text{vec}(\mathbf{F}) = \mathbf{0}$$

## ►7-Point Algorithm Continued

$$\mathbf{D} \operatorname{vec}(\mathbf{F}) = \mathbf{0}, \quad \mathbf{D} \in \mathbb{R}^{k,9}$$

- for  $k = 7$  we have a rank-deficient system, the null-space of  $\mathbf{D}$  is 2-dimensional
- but we know that  $\det \mathbf{F} = 0$ , hence

1. find a basis of the null space of  $\mathbf{D}$ :  $\mathbf{F}_1, \mathbf{F}_2$  by SVD or QR factorization
2. get up to 3 real solutions for  $\alpha$  from

$$\det(\alpha \mathbf{F}_1 + (1 - \alpha) \mathbf{F}_2) = 0 \quad \text{cubic equation in } \alpha$$

3. get up to 3 fundamental matrices  $\mathbf{F} = \alpha_i \mathbf{F}_1 + (1 - \alpha_i) \mathbf{F}_2$  (check rank  $\mathbf{F} = 2$ )
- the result may depend on image (domain) transformations
  - normalization improves conditioning →91
  - this gives a good starting point for the full algorithm →109
  - dealing with mismatches need not be a part of the 7-point algorithm →110

## ► Degenerate Configurations for Fundamental Matrix Estimation

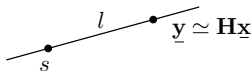
When is  $\mathbf{F}$  not uniquely determined from any number of correspondences? [H&Z, Sec. 11.9]

### 1. when images are related by homography

a) camera centers coincide  $t_{21} = 0$ :  $\mathbf{H} = \mathbf{K}_2 \mathbf{R}_{21} \mathbf{K}_1^{-1}$

b) camera moves but all 3D points lie in a plane  $(\mathbf{n}, d)$ :  $\mathbf{H} = \mathbf{K}_2 (\mathbf{R}_{21} - t_{21} \mathbf{n}^\top / d) \mathbf{K}_1^{-1}$

- in both cases: epipolar geometry is not defined
- we do get a solution from the 7-point algorithm but it has the form of  $\mathbf{F} = [\underline{\mathbf{s}}]_\times \mathbf{H}$  with  $\underline{\mathbf{s}}$  arbitrary (nonzero) note that  $[\underline{\mathbf{s}}]_\times \mathbf{H} \simeq \mathbf{H}' [\underline{\mathbf{s}}']_\times \rightarrow 75$



- given (arbitrary)  $\underline{\mathbf{s}}$
- and correspondence  $x \leftrightarrow y$
- $y$  is the image of  $x$ :  $\underline{\mathbf{y}} \simeq \mathbf{H} \underline{\mathbf{x}}$
- a necessary condition:  $y \in l, \quad \underline{\mathbf{1}} \simeq \underline{\mathbf{s}} \times \mathbf{H} \underline{\mathbf{x}}$

$$0 = \underline{\mathbf{y}}^\top (\underline{\mathbf{s}} \times \mathbf{H} \underline{\mathbf{x}}) = \underline{\mathbf{y}}^\top [\underline{\mathbf{s}}]_\times \mathbf{H} \underline{\mathbf{x}} \quad \text{for any } \underline{\mathbf{x}}, \underline{\mathbf{s}} (!)$$

### 2. both camera centers and all 3D points lie on a ruled quadric

hyperboloid of one sheet, cones, cylinders, two planes

- there are 3 solutions for  $\mathbf{F}$

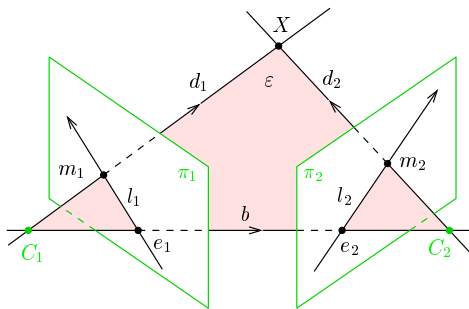
### notes

- estimation of  $\mathbf{E}$  can deal with planes:  $[\underline{\mathbf{s}}]_\times \mathbf{H}$  is essential, then  $\mathbf{H} = \mathbf{R} - t \mathbf{n}^\top / d$ , and  $\underline{\mathbf{s}} \simeq t$  not arbitrary
- a complete treatment with additional degenerate configurations in [H&Z, sec. 22.2]
- a stronger epipolar constraint could reject some configurations



# A Note on Oriented Epipolar Constraint

- a tighter epipolar constraint preserves orientations
- requires all points and cameras be on the same side of the plane at infinity



$$\underline{e}_2 \times \underline{m}_2 \stackrel{+}{\sim} \mathbf{F} \underline{m}_1$$

notation:  $\underline{m} \stackrel{+}{\sim} \underline{n}$  means  $\underline{m} = \lambda \underline{n}$ ,  $\lambda > 0$

- we can read the constraint as  $\underline{e}_2 \times \underline{m}_2 \stackrel{+}{\sim} \mathbf{H}_e^{-T} (\underline{e}_1 \times \underline{m}_1)$
- note that the constraint is not invariant to the change of either sign of  $\underline{m}_i$
- all 7 correspondences in 7-point alg. must have the same sign
- this may help reject some wrong matches, see →110
- an even more tight constraint: scene points in front of both cameras

see later

[Chum et al. 2004]

expensive

this is called chirality constraint

## ►5-Point Algorithm for Relative Camera Orientation

**Problem:** Given  $\{m_i, m'_i\}_{i=1}^5$  corresponding image points and calibration matrix  $\mathbf{K}$ , recover the camera motion  $\mathbf{R}, \mathbf{t}$ .

**Obs:**

1.  $\mathbf{E}$  – 8 numbers
2.  $\mathbf{R}$  – 3DOF,  $\mathbf{t}$  – 2DOF only, in total 5 DOF  $\rightarrow$  we need  $8 - 5 = 3$  constraints on  $\mathbf{E}$
3.  $\mathbf{E}$  essential iff it has two equal singular values and the third is zero  $\rightarrow$ 80

**This gives an equation system:**

$$\underline{\mathbf{v}}_i^\top \mathbf{E} \underline{\mathbf{v}}'_i = 0 \quad 5 \text{ linear constraints } (\underline{\mathbf{v}} \simeq \mathbf{K}^{-1} \underline{\mathbf{m}})$$

$$\det \mathbf{E} = 0 \quad 1 \text{ cubic constraint}$$

$$\mathbf{E} \mathbf{E}^\top \mathbf{E} - \frac{1}{2} \text{tr}(\mathbf{E} \mathbf{E}^\top) \mathbf{E} = 0 \quad 9 \text{ cubic constraints, 2 independent}$$

⊛ P1; 1pt: verify this equation from  $\mathbf{E} = \mathbf{U} \mathbf{D} \mathbf{V}^\top$ ,  $\mathbf{D} = \lambda \text{diag}(1, 1, 0)$

1. estimate  $\mathbf{E}$  by SVD from  $\underline{\mathbf{v}}_i^\top \mathbf{E} \underline{\mathbf{v}}'_i = 0$  by the null-space method 4D null space
2. this gives  $\mathbf{E} \simeq x \mathbf{E}_1 + y \mathbf{E}_2 + z \mathbf{E}_3 + \mathbf{E}_4$
3. at most 10 (complex) solutions for  $x, y, z$  from the cubic constraints

- when all 3D points lie on a plane: at most 2 real solutions (twisted-pair) can be disambiguated in 3 views  
or by chirality constraint ( $\rightarrow$ 82) unless all 3D points are closer to one camera
- 6-point problem for unknown  $f$  [Kukelova et al. BMVC 2008]
- resources at [http://cmp.felk.cvut.cz/minimal/5\\_pt\\_relative.php](http://cmp.felk.cvut.cz/minimal/5_pt_relative.php)

## ► The Triangulation Problem

**Problem:** Given cameras  $\mathbf{P}_1, \mathbf{P}_2$  and a correspondence  $x \leftrightarrow y$  compute a 3D point  $\mathbf{X}$  projecting to  $x$  and  $y$

$$\lambda_1 \underline{\mathbf{x}} = \mathbf{P}_1 \underline{\mathbf{X}}, \quad \lambda_2 \underline{\mathbf{y}} = \mathbf{P}_2 \underline{\mathbf{X}}, \quad \underline{\mathbf{x}} = \begin{bmatrix} u^1 \\ v^1 \\ 1 \end{bmatrix}, \quad \underline{\mathbf{y}} = \begin{bmatrix} u^2 \\ v^2 \\ 1 \end{bmatrix}, \quad \mathbf{P}_i = \begin{bmatrix} (\mathbf{p}_1^i)^\top \\ (\mathbf{p}_2^i)^\top \\ (\mathbf{p}_3^i)^\top \end{bmatrix}$$

### Linear triangulation method

$$\begin{aligned} u^1 (\mathbf{p}_3^1)^\top \underline{\mathbf{X}} &= (\mathbf{p}_1^1)^\top \underline{\mathbf{X}}, & u^2 (\mathbf{p}_3^2)^\top \underline{\mathbf{X}} &= (\mathbf{p}_1^2)^\top \underline{\mathbf{X}}, \\ v^1 (\mathbf{p}_3^1)^\top \underline{\mathbf{X}} &= (\mathbf{p}_2^1)^\top \underline{\mathbf{X}}, & v^2 (\mathbf{p}_3^2)^\top \underline{\mathbf{X}} &= (\mathbf{p}_2^2)^\top \underline{\mathbf{X}}, \end{aligned}$$

Gives

$$\mathbf{D} \underline{\mathbf{X}} = \mathbf{0}, \quad \mathbf{D} = \begin{bmatrix} u^1 (\mathbf{p}_3^1)^\top - (\mathbf{p}_1^1)^\top \\ v^1 (\mathbf{p}_3^1)^\top - (\mathbf{p}_2^1)^\top \\ u^2 (\mathbf{p}_3^2)^\top - (\mathbf{p}_1^2)^\top \\ v^2 (\mathbf{p}_3^2)^\top - (\mathbf{p}_2^2)^\top \end{bmatrix}, \quad \mathbf{D} \in \mathbb{R}^{4,4}, \quad \underline{\mathbf{X}} \in \mathbb{R}^4 \quad (14)$$

- back-projected rays will generally not intersect due to image error, see next
- using Jack-knife ( $\rightarrow 63$ ) not recommended sensitive to small error
- we will use SVD ( $\rightarrow 89$ )
- but the result will not be invariant to projective frame  
replacing  $\mathbf{P}_1 \mapsto \mathbf{P}_1 \mathbf{H}, \mathbf{P}_2 \mapsto \mathbf{P}_2 \mathbf{H}$  does not always result in  $\underline{\mathbf{X}} \mapsto \mathbf{H}^{-1} \underline{\mathbf{X}}$
- note the homogeneous form in (14) can represent points at infinity

## ► The Least-Squares Triangulation by SVD

- if  $\mathbf{D}$  is full-rank we may minimize the algebraic least-squares error

$$\epsilon^2(\underline{\mathbf{X}}) = \|\mathbf{D}\underline{\mathbf{X}}\|^2 \quad \text{s.t.} \quad \|\underline{\mathbf{X}}\| = 1, \quad \underline{\mathbf{X}} \in \mathbb{R}^4$$

- let  $\mathbf{D}_i$  be the  $i$ -th row of  $\mathbf{D}$ , then

$$\|\mathbf{D}\underline{\mathbf{X}}\|^2 = \sum_{i=1}^4 (\mathbf{D}_i \underline{\mathbf{X}})^2 = \sum_{i=1}^4 \underline{\mathbf{X}}^\top \mathbf{D}_i^\top \mathbf{D}_i \underline{\mathbf{X}} = \underline{\mathbf{X}}^\top \mathbf{Q} \underline{\mathbf{X}}, \quad \text{where } \mathbf{Q} = \sum_{i=1}^4 \mathbf{D}_i^\top \mathbf{D}_i = \mathbf{D}^\top \mathbf{D} \in \mathbb{R}^{4,4}$$

- we write the SVD of  $\mathbf{Q}$  as  $\mathbf{Q} = \sum_{j=1}^4 \sigma_j^2 \mathbf{u}_j \mathbf{u}_j^\top$ , in which [Golub & van Loan 2013, Sec. 2.5]

$$\sigma_1^2 \geq \dots \geq \sigma_4^2 \geq 0 \quad \text{and} \quad \mathbf{u}_l^\top \mathbf{u}_m = \begin{cases} 0 & \text{if } l \neq m \\ 1 & \text{otherwise} \end{cases}$$

- then  $\underline{\mathbf{X}} = \arg \min_{\mathbf{q}, \|\mathbf{q}\|=1} \mathbf{q}^\top \mathbf{Q} \mathbf{q} = \mathbf{u}_4$

**Proof (by contradiction).**

Let  $\bar{\mathbf{q}} = \sum_{i=1}^4 a_i \mathbf{u}_i$  s.t.  $\sum_{i=1}^4 a_i^2 = 1$ , then  $\|\bar{\mathbf{q}}\| = 1$ , and

$$\bar{\mathbf{q}}^\top \mathbf{Q} \bar{\mathbf{q}} = \sum_{j=1}^4 \sigma_j^2 \bar{\mathbf{q}}^\top \mathbf{u}_j \mathbf{u}_j^\top \bar{\mathbf{q}} = \sum_{j=1}^4 \sigma_j^2 (\mathbf{u}_j^\top \bar{\mathbf{q}})^2 = \dots = \sum_{j=1}^4 a_j^2 \sigma_j^2 \geq \sum_{j=1}^4 a_j^2 \sigma_4^2 = \sigma_4^2$$

□