# Estimating Differential Quantities using Polynomial fitting of Osculating Jets 

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# Smooth surfaces, point clouds, meshes, Differential quantities 

Smooth surfaces \& Differential quantities:

- surface area
- tangent plane, principal curvatures and directions
- special points [MORE Difficult!] —umbilics, parabolic lines, curvature lines, ridges, geodesics, medial axis, skeleton

Sampled surfaces \& Applications:

- surface reconstruction, segmentation
- smoothing, re-meshing
- parameterization


## Smooth surface. . . or not?



Phenomenological ambiguity: mesh or smooth surface?

III-defined notions: smooth mesh, sharp edge, normal,...

Questions raised: differential operators convergence \& robustness issues

# Differential Geometries 

Classical (smooth) diff. geom.
Diff. geom. for non-smooth objects

- normal cycle theory
- Clarke's theory
- Filipov's theory


## Smooth Diff Geom \& Convergence issues

The angular defect exple

$$
2 \pi-\sum_{i} \gamma_{i} \sim \eta^{2}\left(A k_{G}+B k_{m}^{2}+C k_{M}^{2}\right)
$$



Triangulations of $z=\left(2 x^{2}-y^{2}\right) / 2$
Convergence wishes: pointwise, global, various topologies

- local cv, usual topology: this paper
- "global" cv, topology of currents: Cohen-Steiner \& Morvan, ACM SoCG'03


# Estimating Differential Properties using Polynomial fitting 

Osculating quadric: not unique




Thm . There are 9 Euclidean conics and 17 Euclidean quadrics.

Manifolds and Height functions


$$
f(x, y)=a x+b y+\frac{1}{2}\left(k_{1} x^{2}+k_{2} y^{2}\right)+h o t
$$

Polynomial Fitting \& Variants

- two (or more) stages methods
- interpolation - approximation


## Height functions and jets

Height funtion $=$ jet + h.o.t:

$$
f(x, y)=J_{B, n}(x, y)+O\left(\|(x, y)\|^{n+1}\right),
$$

with

$$
\begin{gathered}
J_{B, n}(x, y)=\sum_{k=1}^{n} H_{B, k}(x, y), H_{B, k}(x, y)=\sum_{j=0}^{k} B_{k-j, j} x^{k-j_{y} j} . \\
\Rightarrow N_{n}=(d+1)(d+2) / 2 \text { coefficients } \\
\text { Differential Quantities }
\end{gathered}
$$

Tangent plane

$$
n_{S}=\left(-B_{10},-B_{01}, 1\right)^{t} / \sqrt{1+B_{10}^{2}+B_{01}^{2}} .
$$

Second order info using the Weingarten map ...

$$
\left\{B_{10}, B_{01}, B_{20}, B_{11}, B_{02}\right\}
$$

Higher order info Monge form of the surface

# Sample points, Interpolation, Approximation 

$$
\text { Input: } N \text { points } p_{i}\left(x_{i}, y_{i}, z_{i}=f\left(x_{i}, y_{i}\right)\right)
$$

Interpolation: find a $n$-jet $J_{A, n}$ :

$$
f\left(x_{i}, y_{i}\right)=J_{B, n}\left(x_{i}, y_{i}\right)+O\left(\left\|\left(x_{i}, y_{i}\right)\right\|^{n+1}\right)=J_{A, n}\left(x_{i}, y_{i}\right), \quad i=1 \ldots N .
$$

Least-Square Approximation: find a $n$-jet $J_{A, n}$ minimizing:

$$
\begin{aligned}
& \sum_{i=1}^{N}\left(J_{A, n}\left(x_{i}, y_{i}\right)-f\left(x_{i}, y_{i}\right)\right)^{2} \\
& \text { Convergence issues }
\end{aligned}
$$

Sequence of converging points

$$
p_{i}\left(x_{i}=a_{i} h, y_{i}=b_{i} h, z_{i}=f\left(x_{i}, y_{i}\right)\right)
$$

$a_{i}$ and $b_{i}$ arbitrary, $h \rightarrow 0$-uniform convergence
Wish: $A_{i j}=B_{i j}+O(r(h))$

## Thm.

$$
A_{k-j, j}=B_{k-j, j}+O\left(h^{n-k+1}\right) \quad \forall k=0, \ldots, n \quad \forall j=0, \ldots, k .
$$

## Matrix set-up of the problem

$J_{B, n}$ jet of the height function sought
$J_{A, n}$ answer of the interpo./approx. problem
$N_{n}$-Vector of unknowns

$$
A=\left(A_{0,0}, A_{1,0}, A_{0,1}, \ldots, A_{0, n}\right)^{t} .
$$

$N$-vector of ordinates, i.e. with $z_{i}=f\left(x_{i}, y_{i}\right)$ :

$$
B=\left(z_{1}, z_{2}, \ldots, z_{N}\right)^{t}=\left(J_{B, n}\left(x_{i}, y_{i}\right)+O\left(\left\|\left(x_{i}, y_{i}\right)\right\|^{n+1}\right)\right)_{i=1, \ldots, N} .
$$

Vandermonde $N \times N_{n}$ matrix

$$
M=\left(1, x_{i}, y_{i}, x_{i}^{2}, \ldots, x_{i} y_{i}^{n-1}, y_{i}^{n}\right)_{i=1, \ldots, N} .
$$

Interpolation
$N=N_{n}$, linear square system; solve $M A=B$
Approximation
$N>N_{n}$, rectangular system; solve $\min \|M A-B\|_{2}$

## Poised Bivariate <br> Lagrange Interpolation

$\Pi_{n}$ : space of bivar. polyn. of degree $\leq n ; \operatorname{dim}\left(\Pi_{n}\right)=N_{n}=\binom{n+2}{n}$ nodes $X=\left\{x_{1}, \ldots, x_{N}\right\}$
$f: \mathbb{R}^{2} \rightarrow \mathbb{R}$
Interpolation problem poised for $X$ :
for any $f \exists$ unique $P \in \Pi_{n} \mid P\left(x_{i}\right)=f\left(x_{i}\right), i=1, \ldots, N$.

## Almost Degenerate cases



## Approximation

$\min \|M A-B\|_{2}$ has a unique solution $\Leftrightarrow \operatorname{rank}(M)=N_{n}$ Residual of the system $\rho=\|M A-B\|_{2}$

## SVD \& Condition Numbers

Thm: SVD decomposition of a $\mathbb{R}^{m \times n}$ matrix $A: \exists$ orthogonal matrices $U$ and $V$ :

$$
\left\{\begin{array}{l}
U^{t} A V=\operatorname{diag}\left(\sigma_{p}, \ldots, \operatorname{sigma}_{1}\right), p=\min (m, n), \\
\sigma_{p} \geq \operatorname{dots} \geq \operatorname{sigma} \\
1
\end{array}\right.
$$

## Cond. Numbers and Jet fitting, Relative Errors

Condition numbers $=$ magnification factor

```
    Error on solution = Error on input }\times\mathrm{ conditioning.
```

$\begin{cases}\text { of } M \text {; interpol : } & \kappa_{2}(M)=\|M\|_{2}\left\|M^{-1}\right\|_{2}=\sigma_{n} / \sigma_{1}, \\ \text { approx.: } & \kappa_{2}(M)+\kappa_{2}(M)^{2} \rho \text { with } \rho=\|M X-B\|_{2} \text { the residual. }\end{cases}$
Thm. $X$ and $\widetilde{X}$ solutions of:
$\Rightarrow$ Interpol.: $M X=B$ and $(M+\Delta M) \widetilde{X}=B+\Delta B$,
$\Rightarrow$ Approx.: $\min \|M X-B\|_{2}$ and $\min \|(M+\Delta M) \tilde{X}-(B+\Delta B)\|_{2}$,
with $\varepsilon>0$ such that

$$
\|\Delta M\|_{2} /\|M\|_{2} \leq \varepsilon,\|\Delta B\|_{2} /\|B\|_{2} \leq \varepsilon, \varepsilon \kappa_{2}(M)<1 .
$$

Then: $\|X-\widetilde{X}\|_{2} /\|X\|_{2} \leq \varepsilon$ conditioning.

## Pre-conditioning

## the Vandermonde system

Vandermonde matrix:

$$
M=\left(1, x_{i}, y_{i}, x_{i}^{2}, \ldots, x_{i} y_{i}^{n-1}, y_{i}^{n}\right)_{i=1, \ldots, N}
$$

Column-scaling. $x_{i} \mathbf{s}, y_{i} \mathbf{s}$ being of order $h$, scale $x_{i}^{k} y_{i}^{l}$ by $h^{k+l}$ New system:

$$
D=\operatorname{diag}\left(1, h, h, h^{2}, \ldots, h^{n}, h^{n}\right)
$$

$$
M A=B \Leftrightarrow M D D^{-1} A=B \Leftrightarrow M^{\prime} Y=B, \text { i.e. } X=D Y .
$$

Alternatives: Newton polynomials

## Surfaces and curves: selected results

Hypothesis $N$ points $p_{i}\left(x_{i}, y_{i}, z_{i}\right)$, with $x_{i}=O(h), y_{i}=O(h)$
Thm.[Interpolation or Approximation] The coefficients of degree $k$ of the Taylor expansion of $f$ to accuracy $O\left(h^{n-k+1}\right)$ :

$$
A_{k-j, j}=B_{k-j, j}+O\left(h^{n-k+1}\right) \quad \forall k=0, \ldots, n \quad \forall j=0, \ldots, k .
$$

If interpolation is used and the origin is one of the samples then $A_{0,0}=B_{0,0}=0$.

Rmk. If Ifs is bounded from above and $h=O$ ( $\varepsilon$ lfs)...
Corrolary

- normal coeffs estimated with accuracy $O\left(h^{n}\right)$,
- coeffs of I, II, shape operator: estimated with accuracy $O\left(h^{n-1}\right)$


## Curves

Thm.[Interpolation, details omitted]:

$$
\left|A_{k}-B_{k}\right| \leq \boldsymbol{\varepsilon}^{(n-k+1)} c\left(\frac{n}{2 d}\right)^{\frac{\frac{n(n-1)}{2}}{2}} .
$$

## Algorithm

Collecting $N_{n}$ samples

- Mesh case: ith rings
- PC case: local mesh, Power Diag. in the tangent plane

Fitting problem, degenerate cases -almost singular matrices

- Interpolation: choose samples differently
- Approximation: decrease degree, increase \# pts

Differential quantities

- Order two info.: Weingarten map of the height func.
- Higher order info: retrieve the Monge form of the surface


## Convergence results: experimental Illustration

## Thm.

$$
A_{k-j, j}=B_{k-j, j}+O\left(h^{n-k+1}\right) \quad \forall k=0, \ldots, n \forall j=0, \ldots, k .
$$

Discrepancy $\delta$ on a $k$ th order diff. quantity

$$
\delta=\left|F_{A}\left(A_{\leq k}\right)-F_{B}\left(B_{\leq k}\right)\right|, \quad \delta \approx c h^{n-k+1}
$$

Conv. over a sequence of finer samples -h $\rightarrow 0$

$$
\log (1 / \delta) \approx \log (1 / c)+(n-k+1) \log (1 / h)
$$

Conv. when increasing the degree $n$

$$
\frac{\log (1 / \delta)}{\log (1 / h)} \approx \frac{\log (1 / c)}{\log (1 / h)}+(n-k+1)
$$

## Convergence




Exponential model: Convergence of the normal estimate wrt h, approximation fitting


Polynomial model: Convergence of normal and curvature wrt the degree of the approximation fitting

## Illustrations



## Illustrations



