

# Levenberg's algebraic fit (3D quadratic surface)

$$C^T = [c_0, c_1, \dots, c_9]$$

$$V^T = [1, x, y, z, x^2, y^2, z^2] = \text{"function" of } \vec{v}$$

$$f(\vec{v}) = C^T \vec{v} = V^T C$$

arg minimize  $C$

$$\frac{\sum_{i=1}^n (C^T v_i)^2}{\sum_{i=1}^n \| \nabla (C^T v_i) \|^2}$$

$n$  - points @  $V_i$  coords

$$\sum_{i=1}^n (C^T v_i)^2 = \sum_{i=1}^n \pi_i C = C^T M C$$

$W \times W$

$$V_i \cdot V_i^T = M_i = \begin{pmatrix} 1 & v_{i1} & \dots & v_{i9} \\ x & v_{i1} & \dots & v_{i9} \\ y & v_{i1} & \dots & v_{i9} \\ \vdots & \vdots & \ddots & \vdots \\ z^2 & v_{i1} & \dots & v_{i9} \end{pmatrix} \Rightarrow M = \begin{pmatrix} n & \sum x_i & \sum z_i^2 \\ \sum x_i & \sum x_i^2 & \sum z_i^2 x_i \\ \sum y_i & \sum x_i y_i & \sum z_i^2 y_i \\ \vdots & \vdots & \vdots \\ \sum z_i^2 & \sum x_i z_i^2 & \sum z_i^4 \end{pmatrix}$$

$$M = \sum_i (V_i V_i^T)$$

$$\nabla (C^T v_i) = \begin{bmatrix} c_1 + y_i c_4 + z_i c_5 + 2x_i c_7 \\ c_2 + x_i c_4 + z_i c_6 + 2y_i c_8 \\ c_3 + x_i c_5 + y_i c_6 + 2z_i c_9 \end{bmatrix} = \frac{\partial}{\partial x} = \begin{bmatrix} P_{11} \\ P_{21} \\ P_{31} \end{bmatrix}$$

$$\| \nabla (C^T v_i) \|^2 = P_{11}^2 + P_{21}^2 + P_{31}^2$$

$$\sum_i \| \dots \|^2 = \sum_i P_{11}^2 + \sum_i P_{21}^2 + \sum_i P_{31}^2$$

$$P_{11} = C^T v_{i1} \quad P_{11}^2 = C^T v_{i1} v_{i1}^T C$$

$$v_1 = [0, 1, 0, 0, y, z, 0, 1, 2x, 0, 0]^T$$

$$v_2 = [0, 0, 1, 0, x, 0, z, 0, 1, 2y, 0]^T$$

$$v_3 = [0, 0, 0, 1, 0, x, y, 0, 0, 1, 2z]^T$$

$$\sum_i \| \dots \|^2 = C^T N C, \quad N = \sum_{i=1}^n (v_{i1} v_{i1}^T + v_{i2} v_{i2}^T + v_{i3} v_{i3}^T)$$