

# Uncertainty Propagation using Copulas in a 3D Stereo Matching Pipeline

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Figure: CARS 3D pipeline [Youssefi et al., 2020]

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- Uncertainty on the input images

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- Uncertainty on the input images
- Characterizing the uncertainty of the output height map

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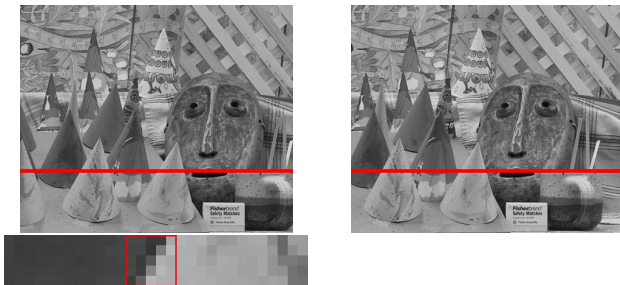


Figure: Cost function [Cournet et al., 2020]

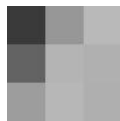
# Cost between two patches



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69	52	123
58	85	174
62	135	181



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99	180	176
157	183	175

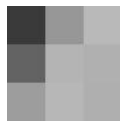


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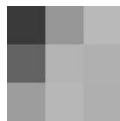


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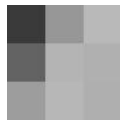
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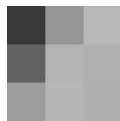
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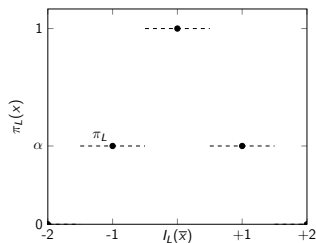


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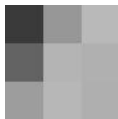
We use possibility distributions as our uncertainty models



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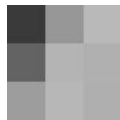


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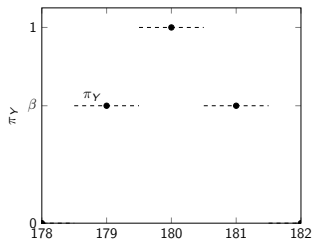
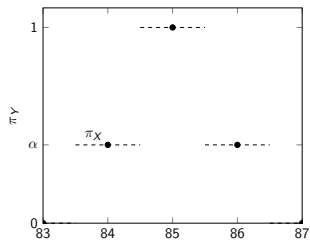
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Theorem ([Sklar, 1959])

*Every multivariate CDF  $F$  can be expressed in terms of its marginals  $F_i(x_i) = P(X_i \leq x_i)$  and a unique copula  $C$ :*

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Ideally, we would like to know

$$\mathcal{M}_{robust} = \{P_{XY} \mid F_{XY} = C(F_X, F_Y)\}$$

with  $F_X \in \mathcal{M}(\pi_X)$ ,  $F_Y \in \mathcal{M}(\pi_Y)$

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This set is hard to compute.

Another approach is to apply the copula to the mass functions [Ferson et al., 2004]:

$$m_{XY}(A, B) = \Delta C\left(\sum_{a \leq A} m_X(a), \sum_{b \leq B} m_Y(b)\right)$$

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Can  $\mathcal{M}_{mass}$  be an (outer) approximation of  $\mathcal{M}_{robust}$ ?

If  $Z = f(X, Y)$  then  $m_Z(z) = \sum_{z=f(x,y)} m_{XY}(x, y)$

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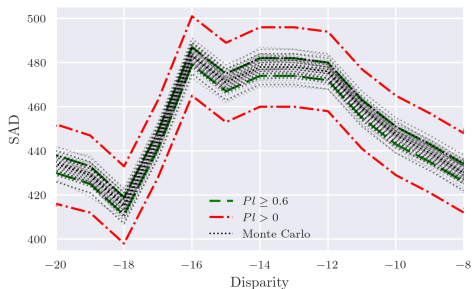
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Useful to boost computation

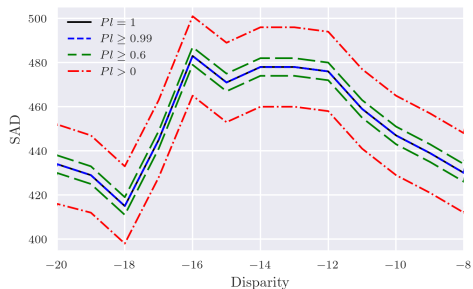
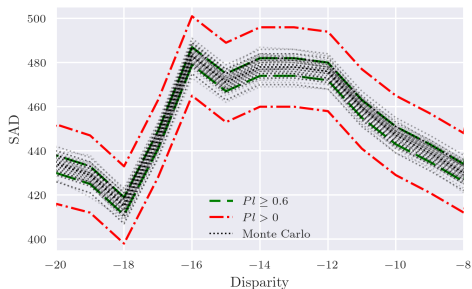
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# Monte Carlo

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