



Ellipse Fitting Based on a Hybrid $l1/2$ -Norm Algorithm

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Abstract. This paper proposes a new efficient direct method noted the Hybrid $l1/2$ -Norm Model for fitting ellipse to resist the Gaussian and Laplacian disturb simultaneously which will be solved by split Bregman iteration and shrink operator. The experimental results reveal that the proposed method not only works well with Gaussian Noise data but Laplacian Noise data and its mixed version. Several experimental examples are reported to demonstrate the robustness of the proposed approach.

Keywords: Ellipse fitting · $l1/2$ -Norm · Split-Bregman iteration

1 Introduction

Ellipse fitting is much more difficult than circle fitting due to the reason that the curvature of the ellipse is not uniform and has more parameters. And Ellipse fitting is widely applied in the fields of computer vision. Thus, a large amount of ellipse fitting algorithms have been developed. Liang et al. [1] adopte the $l(p)$ -norm with $p < 2$ in the direct least square fitting method to achieve outlier resistance, and also developed a robust ellipse fitting approach using the alternating direction method of multipliers. A robust and direct algorithm for the least-square fitting of ellipses to scattered data is proposed. Maini [2] propose a new algorithm to improve the robustness of direct least squares fitting under the premise of increasing the amount of computation. Zhang et al. [3] present an ellipse-fitting algorithm based on residual p -norm minimum is proposed to deal with the outliers of massive 3D point data. The experiments validate that the p -norm minimum is more robust than the least-squares algorithm, and the application of an adaptive threshold allows the algorithm to clearly distinguish the

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outliers. Zhang et al. [4] note that in order to achieve high measurement accuracy, a random phase retrieval approach based on difference map Gram-Schmidt orthonormalization and Lissajous ellipse fitting method (DGS-LEF) is proposed. Shcherbakova et al. [5] demonstrate a feasibility of a novel, ellipse fitting approach, for simultaneous estimation of relaxation times T-1 and T-2 from a single 3D phase-cycled balanced steady-state free precession sequence. Liang et al. and Mulleti et al. [6, 7] show a robust ellipse fitting method to alleviate the influence of outliers. The proposed algorithm solves ellipse parameters by linearly combining a subset of data points. Kurt et al. [8] propose an error measure which can be used both to measure the accuracy of any ellipse fitting method and to compare the accuracy of the ellipses fitted with different methods. By computing this measure it is possible to obtain the precision of the ellipse parameters with respect to the orthogonal distance residuals. Fu et al. [9] demonstrate a rapid and precise phase-retrieval method based on Lissajous ellipse fitting and ellipse standardization. After compensating phase-shift errors by ellipse standardization, the phase distribution is extracted with high precision. In fact, ellipse fitting is widely used in many fields. Liao et al. [10] use Ellipse fitting to judge the correct splitting point pair of the automatic segmentation for cell images. Mitchell et al. [11] develop Ellipse fitting to analyse electron diffraction patterns from polycrystalline materials, the result shown that the technique is robust and can be used to determine the pattern centre and the diameter of diffraction rings with a high degree of accuracy. Gabriel Mistelbauer et al. [12] show an elliptical blood vessel model can quantitatively gauge blood vessels in order to better understand their morphology. Augustyn et al. [13] apply the ellipse fitting algorithm in incoherent sampling measurements of complex ratio of AC voltages, the result show that it was possible to perform coherent and incoherent sampling measurements with controlled frequency deviation. Li [14] propose a class of multi ellipse fitting problems for densely connected contours and propose a evaluation framework of various composite data sets in practical application. Yatabe et al. [15] propose a method of avoiding such untrusted pixels within the estimation processes of HEFS, and used an experiment of measuring a sound field in air for real data.

Despite the ellipse fitting is importance and has many methods to solve it, however, there has been until now no computationally efficient ellipse specific fitting algorithm. In this case, this paper introduces a new fitting method called hybrid $l1/2$ -Norm algorithm which absorb the advantages of $l1$ -norm and $l2$ -norm algorithm. By introducing weight w and discussing the ellipse fitting with different noise, we will show its robustness by compare with other convention approaches.

The remaining paper is organized as follows: In Sect. 2, we present a new model called the hybrid $l1/2$ -Norm algorithm, and then we introduce the split Bregman iteration method to solve these parameters basing direct least squares fitting of ellipse. In Sect. 3, by analyzing different noises, we conducted some experiments to verify the robustness of the proposed method in ellipse fitting. In Sect. 4, it is the conclusion of the paper.

2 The Hybrid $l1l2$ -Norm Algorithm

2.1 Problem Statement

For a two-dimensional plane coordinate system, a general conic can be expressed by an implicit second order polynomial as follows:

$$F(D, \delta) = D \cdot \delta = ax^2 + bxy + cy^2 + dx + ey + f = 0$$

where $D = (x^2, xy, y^2, x, y, 1)$ represents data points, $\delta = (a, b, c, d, e, f)^T$ represents parameter of the conic. (x_k, y_k) , where $k = 1, 2, \dots, n$, represents the coordinates of n data points, $F(D_k, \delta)$ is called the algebraic distance between the point (x_k, y_k) to the conic $F(D, \delta) = 0$. The fitting of a general conic may be approached by minimizing the sum of the squared algebraic distance of points, note

$$\sum_{k=1}^n F(D_k, \delta)^2$$

According to change the conic into an ellipse, we must add an ellipse-specific constraint $b^2 - 4ac < 0$ on the conic parameter [1].

The elliptic parameters are solved by minimizing the L2-norm of the algebraic distance, but when there are outliers in the data, the $l2$ -norm will expand the influence of outliers, so that the fitting results are biased towards the parameters contained in the outliers. So $l1$ -norm presented to estimate parameters can get a more robust. Thus, the parameters of the elliptic equation can be estimated by solving the following L1-norm minimization problems:

$$\begin{cases} \arg \min_{\delta} \|D\delta\|_1 \\ \text{s.t. } b^2 - 4ac < 0 \end{cases} \tag{1}$$

In order to force the conic to be an ellipse, the conic parameter should satisfied the necessary condition $b^2 - 4ac < 0$, for convenience we take its subset $4ac - b^2 = 1$ instead, its matrix form can be presented as $\delta^T C \delta = 1$, where

$$C = \begin{pmatrix} 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 \\ 2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

By using Lagrange multiplier method, the constrained problem in Eq. (1) can be transformed into the following unconstrained problem:

$$\arg \min_{\delta} \{ \|D\delta\|_1 + \lambda(\delta^T C \delta - 1) \} \tag{2}$$

where $\lambda > 0$ is Lagrange parameter.

The advantage of using $l1$ -norm is that it can get a satisfied performance on Laplacian noise data, while $l2$ -norm fits better for Gaussian noise data than $l1$ -norm. In order to improve the accuracy of ellipse fitting and reduce the complexity of ellipse fitting, the hybrid $l1/2$ -Norm Model is proposed to achieve data denoising. Unlike the $l1$ -norm and $l2$ -norm algorithm, the hybrid $l1/2$ -Norm Model can impose different constraints on different data points using weight Matrix w . Obviously, when the selection of w is reasonable, the hybrid model can inherit the advantages of $l1$ -norm and $l2$ -norm algorithm. It has good robustness to Laplacian noise and Gaussian noise data.

2.2 Solution of the Hybrid $l1/2$ -Norm Algorithm

According to the Eq. (2), the hybrid $l1/2$ -Norm Algorithm can be shown as:

$$\arg \min_{\delta} \{ \|w \circ D\delta\|_1 + \|(1 - w) \circ D\delta\|_2 + \lambda(\delta^T C\delta - 1) \} \tag{3}$$

where λ is the Lagrange multiplier, w is the weigh. The simulation is a minimization problem with $l1$ -norm and $l2$ -norm at the same time. In order to get the accurate results, the split Bregman method [16] is adopted to solve the problem. For Eq. (3), it is a very difficult to solve the general $l1$ -regularized optimization problem, so we introduce an auxiliary variable $s = D\delta$ in it, then the original problem is converted as

$$\left\{ \begin{array}{l} \arg \min_s \{ \|w \circ s\|_1 + \|(1 - w) \circ s\|_2 + \lambda(\delta^T C\delta - 1) \} \\ s.t. \quad s = D\delta \end{array} \right. \tag{4}$$

By introducing the Bregman iteration variable t , the Eq. 4 can be transformed into the following unconstrained problems:

$$\arg \min_{\delta, s, t} \{ \|w \circ s\|_1 + \|(1 - w) \circ s\|_2 + \frac{\mu}{2} \|s - D\delta - t\|^2 + \lambda(\delta^T C\delta - 1) \} \tag{5}$$

Now, we solve these subproblems about δ, s, t one by one.

(1) the δ subproblem is

$$\arg \min_{\delta} \{ \frac{\mu}{2} \|s - D\delta - t\|^2 + \lambda(\delta^T C\delta - 1) \} \tag{6}$$

It is a typical least square problem. Thus, the following closed solutions can be obtained as:

$$\delta^{k+1} = \frac{\mu D^T (s^k - t^k)}{\mu D^T D + 2\lambda C} \tag{7}$$

(2) the s subproblem is

$$\arg \min_s \{ \|w \circ s\|_1 + \|(1 - w) \circ s\|_2 + \frac{\mu}{2} \|s - D\delta - t\|^2 \} \tag{8}$$

Set $F = \|w \circ s\|_1 + \|(1 - w) \circ s\|_2 + \frac{\mu}{2} \|s - D\delta - t\|^2$. For Eq. (8), we first get the partial derivation of variable s , and then, we note the necessary conditions, i.e. $\frac{\partial F}{\partial s} = 0$, at the extreme value of the function. So we can obtain

$$\frac{\partial F}{\partial s} = w \frac{s}{|s|} + 2(1 - w)s + \mu(s - D\delta - t)$$

where the symbol $|s|$ means to take absolute value for variable s . It can divide the issue into two circumstances.

- 1) set $s > 0$, get $w + 2(1 - w)s + \mu(s - D\delta - t) = 0$
- 2) set $s < 0$, get $-w + 2(1 - w)s + \mu(s - D\delta - t) = 0$

Since w and $1 - w$ are the coefficient matrix, each of these elements are between 0 and 1. According to this, the standard shrink operator [17] is used to solve these problems, we can get as:

$$s^{k+1} = \frac{shink(\mu(D\delta^{k+1} + t^k), w)}{2(1 - w) + \mu} \tag{9}$$

where $shink(x, r) = \frac{x}{|x|} \max(|x| - r, 0)$

(3) the t subproblem is

$$t^{k+1} = t^k + D\delta^{k+1} - s^{k+1} \tag{10}$$

where t is Bregman variable, μ is the penalty parameter.

The complete algorithm of the minimization problem Eq. (3) with Bregman iteration is shown in Algorithm 1.

Algorithm 1. the Hybrid $l1/2$ -Norm Algorithm based direct least squares fitting of ellipse with Bregman iteration

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- (1) set $w, \mu, \lambda, \delta^0, s^0, t^0, k = 0, \varepsilon = 10^{-6}, n_{maxiter} = 300$;
 - (2) For $k < n_{maxiter}$ and $\frac{\|D\delta^{k+1} - D\delta^k\|_2}{\|D\delta^{k+1}\|_2} > \varepsilon$;
 - (3) Solve δ^{k+1} using Eq. (7);
 - (4) Solve s^{k+1} using Eq. (9);
 - (5) Solve t^{k+1} using Eq. (10);
 - (6) set $k = k + 1$;
 - (7) end.
-

when the ellipse parameter $\delta = (a, b, c, d, e, f)'$ is solved, according [18] and [19], we can normalize $f = 1$, so it gets $\delta = (a, b, c, d, e, 1)'$. Thus, ellipse's center (x_c, y_c) , major semiaxis r_c , minor semiaxis r_c and angle θ have the following coordinates:

$$\left\{ \begin{array}{l} x_c = \frac{2cd - be}{b^2 - 4ac} \\ y_c = \frac{2ae - bd}{b^2 - 4ac} \\ r_x = \sqrt{\frac{2(ax_c^2 + cy_c^2 + bx_c y_c - 1)}{a + c - \sqrt{(a - c)^2 + b^2}}} \\ r_y = \sqrt{\frac{2(ax_c^2 + cy_c^2 + bx_c y_c - 1)}{a + c + \sqrt{(a - c)^2 + b^2}}} \\ \theta = \frac{1}{2} \tan^{-1} \frac{b}{a - c} \end{array} \right. \tag{11}$$

3 Experimental Results

In this section, we conduct simulations and experiments to evaluate the performance of the proposed $l1/2$ -Norm approach for ellipse fitting with simulated data. We main analysis our algorithm to compare with the $l2$ -Norm based direct least-squares ellipse fitting (DLS). We note the scale normalization parameter $f_0 = 600$ when we calculate the center position of the circle and note the max iteration for convergence in hyper-renormalization 30. At the same time, we test the proposed algorithm with idea data from a set of ellipses points with parameters $x_c = 128, y_c = 256, r_x = 80, r_y = 64, \theta$ and the weight $w = 0.25$. Unless otherwise explained, all parameters are the same. In this paper, three kinds of experiments are discussed as follows.

Experiment 1: Containing Gaussian Noise in Ellipse Fitting

In this experiment, a serial of ellipse points polluted with gaussian noise with mean 0 and standard deviation 6 is simulated for averting the scatter matrix $D^T D$ to be a singular matrix. And the simulated ellipse parameters are set as $x_c = 128, y_c = 256, r_x = 80, r_y = 64, \theta$. If we keep the center and axis unchanged and rotation angle θ , in this paper, we will discuss the angle $\theta = 25, 45, 65, 85$, thus, 5 ellipses are acquired. For the DLS method and the proposed method, we can compute the parameters $x_c, y_c, r_x, r_y, \theta$, and then the result is represented in Table 1. We can get that no matter how you change the angle, all methods get a very precise results. But on the whole, the proposed method get higher accuracy than DLS method.

Experiment 2: Containing Laplacian Noise in Ellipse Fitting

In this experiment, a serial of ellipse points polluted with Laplacian noise with mean 9 and standard deviation 16 is simulated. The simulated ellipse parameters are set as $x_c = 128, y_c = 256, r_x = 80, r_y = 64, \theta = 45^0$. In this paper, we apply the DLS method and the proposed method to analyze different noise point, i.e. 5 noisy points, 15 noisy points, 35 noisy points and 65 noisy points. Comparison of their results (see Fig. 1), we can see that our approach gives a more precise than the DLS. While under the condition of laplacian noise, as the number of noise increases, our approach achieves a very competitive performance of the ellipses parameters estimate issue. The more detail are shown in Table 2.

Experiment 3: Containing Laplacian Noise and Gaussian Noise in Ellipse Fitting

In this experiment, we set a serial of ellipse points polluted with gaussian noise with zero-mean and standard deviation 2 and at the same time with Laplacian noise with mean 16 and standard deviation 32. The simulated ellipse parameters are set as $x_c = 128, y_c = 256, r_x = 80, r_y = 64, \theta = 45^0$. In this paper, when we set the weight to a fixed value $w = 0.25$, $l1/2$ -Norm approach obtain the highest accuracy and far superior to $l2$ -norm method (see Fig. 2). It also show that when the input data is polluted with a low density Laplacian Noise and Gaussian Noise, with the increasing of the mixed noise, the hybrid $l1/2$ -Norm algorithm produces satisfactory fitting result. The ellipse fitting results of $x_c, y_c, r_x, r_y, \theta$ of the two methods are shown in Table 3. Now, let's talk about different weights w . In this case, the simulated ellipse parameter is set as $x_c = 128, y_c = 256,$

$r_x = 80, r_y = 64, \theta = 45^\circ$ and we choose 25 noise points. It should be noted that other parameter are not change. When we change the weight w , we can estimate the ellipse parameters $x_c, y_c, r_x, r_y, \theta$. According to the Eq. (3), we can see that when our weight w is greater than 0.5, the proportion of $l1$ -norm method is larger than that of $l2$ -norm method. Otherwise, it's the opposite. The more detail are shown in Table 4. We obtain that it is not the bigger of the weight w the better and at the same it is not the smaller the weight w the better. $w = 0.25$ is more accurate than other data for estimating ellipse parameters.

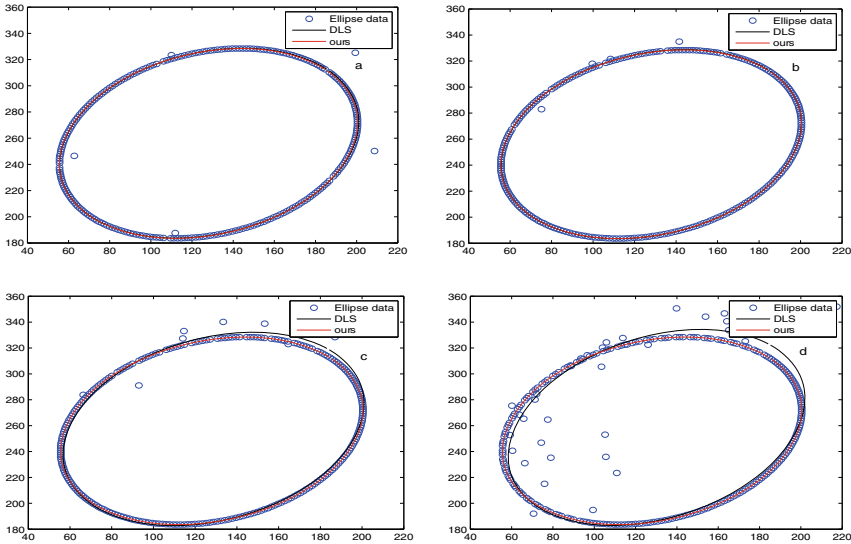


Fig. 1. Ellipse Fitting with Laplacian noise.(a) 5 noisy points.(b) 15 noisy points.(c) 35 noisy points.(d) 65 noisy points.

Table 1. Ellipse parameters fitting results with Gaussian noise.

Angle	Method	r_x	r_y	x_c	y_c	θ
25	DLS	79.7815	64.5943	127.6936	256.3401	23.6879
25	Ours	79.8369	64.6328	127.6527	256.3573	24.3919
45	DLS	80.6144	63.8754	127.8803	256.1238	45.1474
45	Ours	80.3639	63.9584	127.9081	256.0573	44.8488
65	DLS	80.2682	64.3844	128.0290	256.3719	65.9796
65	Ours	79.7223	64.8028	128.1065	256.5538	66.0449
85	DLS	80.6070	63.9293	128.2050	256.4321	84.4931
85	Ours	80.0320	64.1070	128.2758	256.3606	84.7569

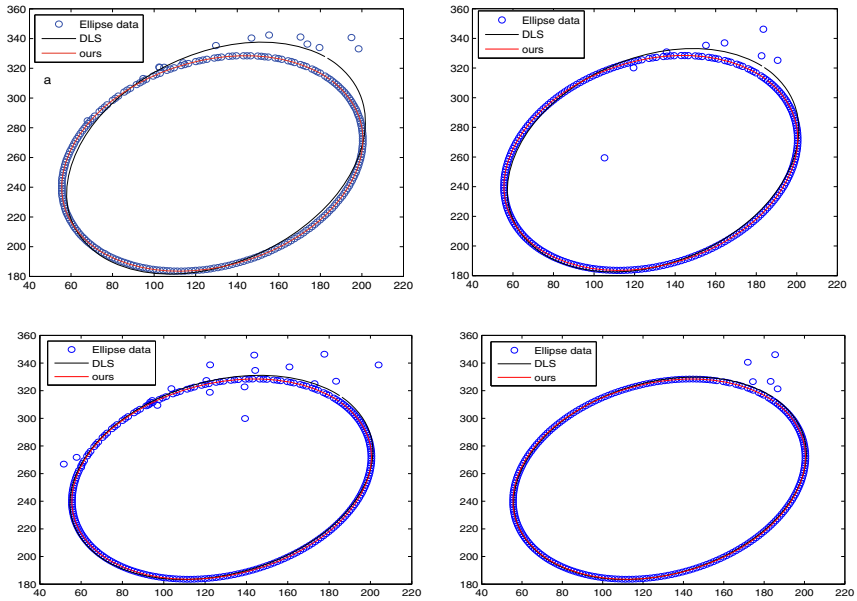


Fig. 2. Ellipse Fitting with mixed noise.(a) 5 noisy points.(b) 15 noisy points.(c) 35 noisy points.(d) 65 noisy points.

Table 2. Ellipse parameters fitting results with Laplacian noise.

Number	Method	r_x	r_y	x_c	y_c	θ
5 noisy points	DLS	80.3658	63.9807	128.0540	256.2458	44.1923
5 noisy points	Ours	79.9992	63.9995	127.9986	256.0000	45.0039
15 noisy points	DLS	81.2586	63.6584	128.5470	256.6195	47.0657
15 noisy points	Ours	79.9932	64.0006	127.9956	255.9967	45.0030
35 noisy points	DLS	84.1981	62.4486	127.5874	256.0333	45.5419
35 noisy points	Ours	80.0087	64.0040	128.0051	256.0035	45.0075
65 noisy points	DLS	88.7864	60.7384	131.8915	259.9820	46.0048
65 noisy points	Ours	79.8599	64.0552	128.0141	256.0038	44.9933

Table 3. Ellipse parameters fitting results with mixed noise.

Number	Method	r_x	r_y	x_c	y_c	θ
5 noisy points	DLS	80.2828	63.9424	128.3090	256.1941	44.66127
5 noisy points	Ours	80.0002	64.0003	128.0005	255.9998	44.9983
15 noisy points	DLS	80.1221	63.9887	128.0631	256.1300	45.5244
15 noisy points	Ours	80.0494	64.0185	128.0227	256.0621	45.1249
35 noisy points	DLS	80.2954	63.9292	128.1387	256.2292	45.7377
35 noisy points	Ours	80.0697	64.0161	128.0311	256.0652	45.0858
65 noisy points	DLS	81.0642	63.6442	128.3892	256.6061	46.2952
65 noisy points	Ours	80.0013	63.9998	128.0008	256.0004	44.9979

Table 4. Ellipse parameters fitting results with different weight w .

w	r_x	r_y	x_c	y_c	θ
$w = 0.05$	80.6784	63.9100	128.3385	256.5320	45.4967
$w = 0.15$	80.0115	64.0032	128.0038	256.0118	45.0186
$w = 0.25$	80.0000	63.9999	128.0001	255.9999	44.9987
$w = 0.5$	80.0019	63.9993	128.0008	256.0009	44.9996
$w = 0.65$	80.2000	64.0419	128.1200	256.0378	45.1254
$w = 0.75$	79.9596	64.0534	127.9523	256.0484	45.2212
$w = 0.85$	80.0193	63.9942	128.0033	256.0007	44.9756
$w = 0.95$	80.5697	63.7796	128.0124	256.1112	44.8990

4 Conclusions

This paper has presented a new method for direct $l1/2$ -Norm algorithm based ellipse fitting. In this study, we describe three experiments: ellipse parameters fitting results with Gaussian noise, ellipse parameters fitting results with Laplacian noise and ellipse parameters fitting results with mixed noise.

For the experiment 1, under the condition that other parameters remain unchanged, the ellipse parameters with DLS model and the hybrid $l1/2$ -Norm model are predicted by the rotation angle. At 45° , the prediction result of our proposed model is the most accurate. For the experiment 2, two models are used to estimate the ellipse parameters by introducing different amount of noise. No matter how the amount of noise changes, we can see that the prediction result of our proposed model is better than that of DLS model. For the experiment 3, we mainly discuss the influence of the change of noise quantity and weight on the prediction results of ellipse parameters for DLS model and the hybrid $l1/2$ -Norm model. It is also concluded that the prediction of our proposed is better than that of DLS model no matter how the amount of noise changes. As for the

change of weight w , $w = 0.25$ is the optimal value. In fact, we can also discuss that the weight is a matrix form, which will be discussed in the next topic.

It can see that the proposed model is good for Laplacian and all kinds of mixed noise without degradation of Gaussian performance. Comparison experiments suggest that the proposed method can bring great challenge for artificial intelligence regardless of the noise type.

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