

OKVIS ImuError

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Must pre-read: OKVIS IMU Error by Xingyin Fu

States

According to the two papers:

- Preintegration: $[p, R, v, b_g, b_a]$
- OKVIS: $[p, R, {}_S v, b_g, b_a]$.

This leads to different measurement model:

- Preintegration:

$$\tilde{a} = C^T(\dot{v} - g) + b_a + \eta_a$$

- OKVIS:

$$\tilde{a} = C^T(\omega \times {}_S v + C_S \dot{v} - g) + b_a + \eta_a$$

The OKVIS version is more troublesome.

However, in OKVIS code, they still use the same v as Preintegration.

The actual propogation:

$$v_1 = v_0 + C_0 \sum_k C_{0:k}(\tilde{a}_k - b_a)\Delta t_k - g\Delta t$$

Note, the vector g in OKVIS code is of the **opposite sign** of that in Preintegration. In OKVIS, $g = [0, 0, 9.8]$. In contrast, in Preintegration, ${}_W g = [0, 0, -9.8]$, which is more physically accurate. Imagine that in still state, the measured ${}_W \tilde{a}$ should be $-{}_W g$.

Never mind, we only need to ensure the computation correctness in the implementation.

The actually used measurement model in OKVIS code:

$$\tilde{a} = C^T(\dot{v} + g) + b_a + \eta_a$$

In still state, the IMU gives measurement of $[0, 0, 9.8]$; and when $a = [0, 0, -9.8]$ the measurement is 0. This equation is correct.

SE3 Update

Preintegration: $p \leftarrow p + C\delta p$.

OKVIS: $p \leftarrow p + \delta p$

Therefore,

$$\delta p_{\text{pre}} = C^T \delta p_{\text{okvis}}$$

Preintegration with right perturbation: $C \leftarrow C \text{Exp}(\delta\alpha)$

OKVIS with left perturbation: $C \leftarrow \text{Exp}(\delta\alpha)C$

$$\text{Exp}(\delta\alpha_{\text{pre}}) = C^T \text{Exp}(\delta\alpha_{\text{okvis}})C$$

$$\delta\alpha_{\text{pre}} = C^T \delta\alpha_{\text{okvis}}$$

Different forms of state incrementing would lead to different Jacobians.

Jacobians

Calculate some intermiat variables:

$$\begin{aligned}
{}_W\delta_p &= t_0 - t_1 + v_0\Delta t - 0.5g\Delta t^2 \\
{}_W\delta_v &= v_0 - v_1 - g\Delta t \\
\Delta\tilde{q} &= \prod q((\tilde{w}_k - b_g)\Delta t_k) \\
\Delta\tilde{q} &\leftarrow \delta q\left(-\frac{d\alpha}{db_g}\Delta b_g\right) * \Delta\tilde{q} \\
\int_a &= \int_{a_{(0:1)}} = \sum_k C_{0:k}(\tilde{a}_k - b_a)\Delta t_k \\
\iint_a &= \sum_k \int_{a_{(0:k)}} \Delta t + 0.5C_{0:k}(\tilde{a}_k - b_a)\Delta t_k^2 \\
\int_C &= \int_{C_{(0:1)}} = \sum_k C_{0:k}\Delta t_k \\
\iint_C &= \sum_k \int_{C_{(0:k)}} \Delta t + 0.5C_{0:k}\Delta t_k^2
\end{aligned}$$

Here

- \int_a corresponds to $\Delta\tilde{v}_{ij}$ in Preintegration;
- \iint_a correctness to $\Delta\tilde{p}_{ij}$ in Preintegration.
- \int_C correctness to $-\frac{\partial\Delta\tilde{v}_{ij}}{\partial b_a}$ in Preintegration.
- \iint_C correctness to $-\frac{\partial\Delta\tilde{p}_{ij}}{\partial b_a}$ in Preintegration.

Note that the calculation of $\frac{d\alpha}{db_g}$ in the code drops a minus symbol, so an extra minus symbol appears in $\Delta\tilde{q}$ above. Strange.

Jacobians of residuals w.r.t. parameter 0:

$$\begin{aligned}
F_0 &= I_{15} \\
F_{0(0:2,0:2)} &= C_0^T \\
F_{0(0:2,3:5)} &= C_0^T * [W\delta_p]_{\times} \\
F_{0(0:2,6:8)} &= C_0^T * \Delta t \\
F_{0(0:2,9:11)} &= \frac{dp'}{db_g} \\
F_{0(0:2,12:14)} &= - \iint_C \\
F_{0(3:5,3:5)} &= (Q_l(\Delta\tilde{q} * q_1^{-1})Q_r(q_0))_{(0:2,0:2)} \\
F_{0(3:5,9:11)} &= (Q_r(q_1^{-1} * q_0)Q_r(\Delta\tilde{q}))_{(0:2,0:2)} * -\frac{d\alpha'}{db_g} \\
F_{0(6:8,3:5)} &= C_0^T * W\delta_v \\
F_{0(6:8,6:8)} &= C_0^T \\
F_{0(6:8,9:11)} &= \frac{dv}{db_g} \\
F_{0(6:8,12:14)} &= - \int_C
\end{aligned}$$

Jacobians of residuals w.r.t. parameter 1:

$$\begin{aligned}
F_1 &= -I_{15} \\
F_{1(0:2,0:2)} &= -C_0^T \\
F_{1(3:5,3:5)} &= -(Q_l(\Delta\tilde{q})Q_r(q_0)Q_l(q_1^{-1}))_{(0:2,0:2)} \\
F_{1(6:8,6:8)} &= -C_0^T
\end{aligned}$$

Residuals

$$\begin{aligned}
r_p &= e_{(0:2)} = C_0^T W\delta_p + \iint_a + F_{0(0:2,9:14)} * \Delta b \\
r_R &= e_{(3:5)} = 2(\Delta\tilde{q} * (q_1^{-1} * q_0))_v \\
r_v &= e_{(6:8)} = C_0^T * W\delta_v + \int_a + F_{0(6:8,9:14)} * \Delta b \\
r_b &= e_{(9:14)} = b_0 - b_1
\end{aligned}$$

All residuals happend to be the inverse/negative version of those in Preintegration. This does not affect the optimization process, but would invert the sign of the Jacobians.