# Supplementary Material to: Direct Sparse Visual-Inertial Odometry with Stereo Cameras

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News: We present evaluation results on EuRoC dataset and a video at:

https://youtu.be/sam8bpsO0V0

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# Chapter 0 Euroc evaluation results

We tested the proposed Stereo-VI-DSO on part of sequences in EuRoC dataset [1], in which a FireFly hex-rotor helicoptere quipped with VI-sensor (an IMU @ 200Hz and dual cameras 752×480 pixels @ 20Hz) was used for data collection.

In Table I, we present results of Stereo-DSO and Stereo-VI-DSO. The results of Stereo-DSO come from our approach removing the IMU constraint. VINS[5] and OKVIS[3] are open-source and the state of the art works. For comparison, we also provide accuracy RMSE results of VINS, OKVIS.

We also present all robot states estimation results in Fig1-27. We can draw a conclusion that Stereo-VI-DSO have a significant improvement over Stereo-DSO in accuracy.

TABLE I: Accuracy of the estimated trajectory on the EuRoC dataset for several methods. We run and calculate RMSE of VINS and OKVIS in our own laptop.

	Length(m)	Stereo-DSO		Stereo-VI-DSO		VINS		OKVIS
		Orien.(deg)	Pos.(m)	Orien.(deg)	Pos.(m)	Orien.(deg)	Pos.(m)	Pos. (m)
MH1	78.7	17.808	1.682	16.798	1.126	4.536	0.444	0.597
MH2	70.1	14.652	1.933	11.461	1.136	3.939	0.327	0.698
MH3	72.4	12.224	3.913	10.352	0.801	8.612	0.335	0.551

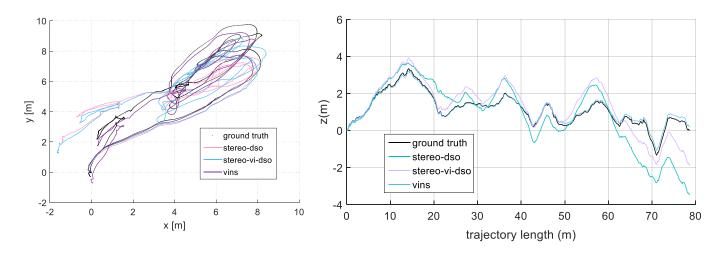


Fig. 1: Trajectory and height estimates in MH1.

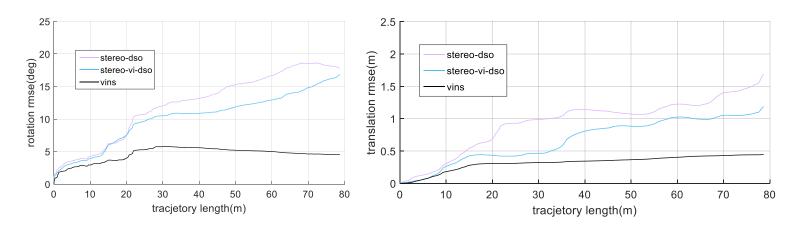
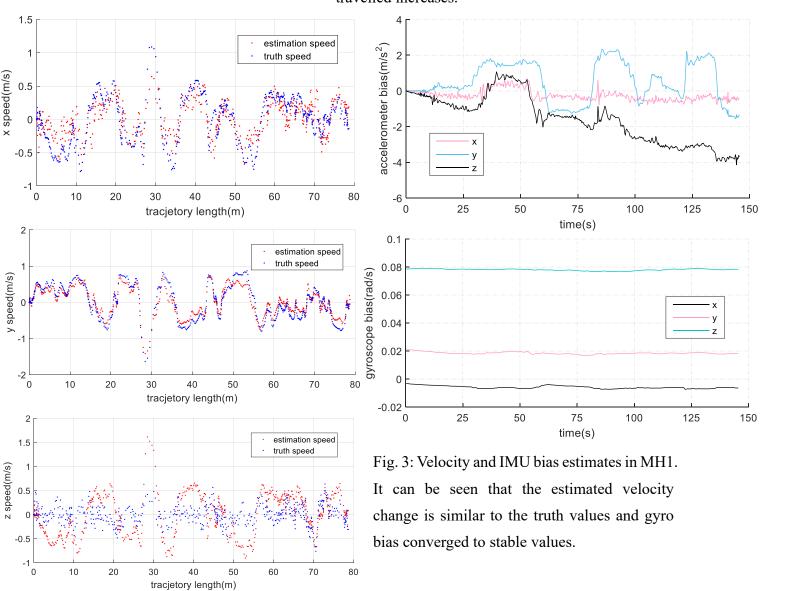


Fig. 2: Rotation and translation rmse in MH1. Rmse increases as distance travelled increases.



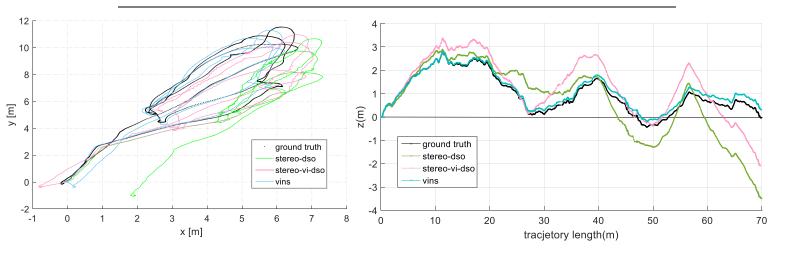


Fig. 4: Trajectory and height estimates in MH2.

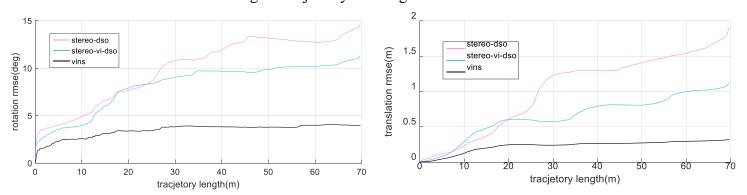
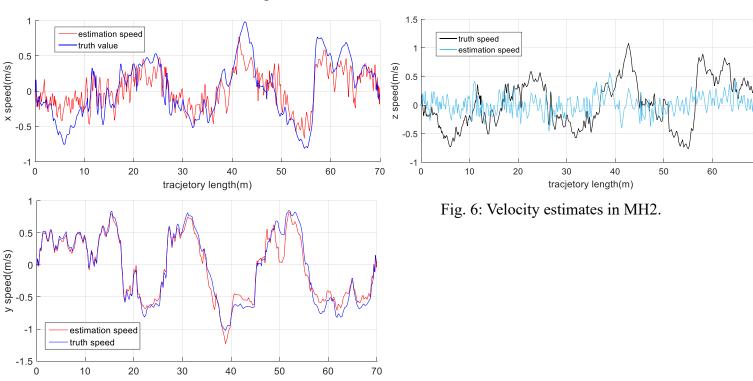


Fig. 5: Rotation and translation rmse in MH2.



tracjetory length(m)

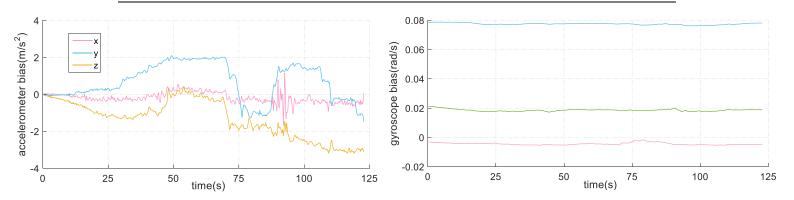


Fig. 7: IMU bias estimates in MH2.

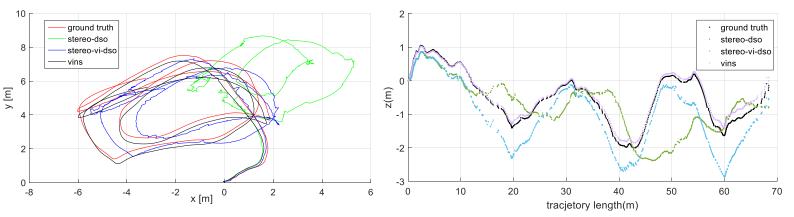


Fig. 8: Trajectory and height estimates in MH3

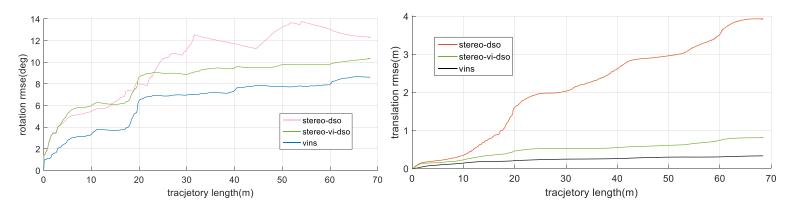


Fig. 9: Rotation and translation rmse in MH3.

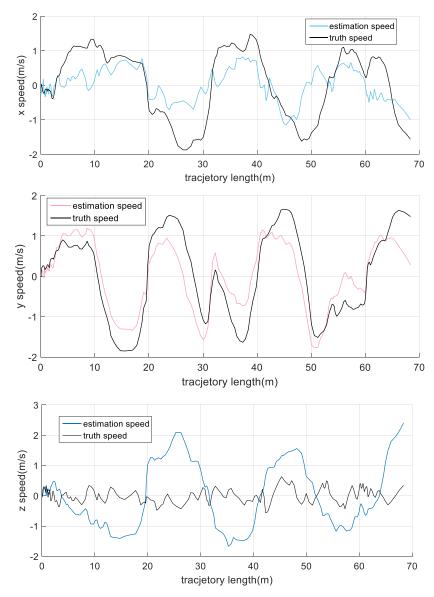


Fig. 10: Velocity estimates in MH3.

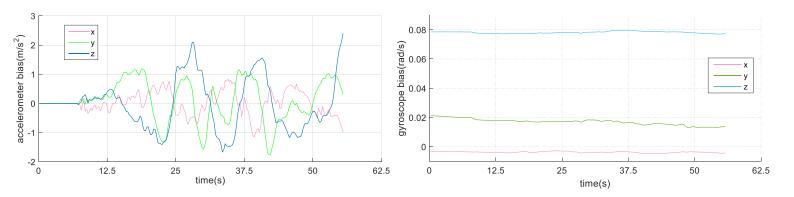


Fig. 11: IMU bias estimates in MH3.

# Chapter1 Visual-inertial Preliminaries

In our main paper [IV], The term  $J_r(\xi)$  and its inverse are the right jacobian of SE(3). In [6], authors have given the formula derivation of left Jacobian. We follow them and give derivation of right jacobian in (1.1) and (1.2).

$$\operatorname{Exp}(\boldsymbol{\xi}^{\wedge}) = \mathbf{T} = \begin{pmatrix} \mathbf{R} & \mathbf{t} \\ \mathbf{0}^{T} & 1 \end{pmatrix}_{4\times4}, \operatorname{Exp}(\delta\boldsymbol{\xi}^{\wedge}) = \begin{pmatrix} \delta\boldsymbol{\phi}^{\wedge} & \delta\boldsymbol{\rho} \\ \mathbf{0}^{T} & 1 \end{pmatrix}_{4\times4}, \mathbf{p} \in \mathbb{R}^{3}$$

$$\frac{\partial(\mathbf{T}\mathbf{p})}{\partial\delta\boldsymbol{\xi}} = \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{\operatorname{Exp}(\boldsymbol{\xi}^{\wedge})\operatorname{Exp}(\delta\boldsymbol{\xi}^{\wedge})\mathbf{p} - \operatorname{Exp}(\boldsymbol{\xi}^{\wedge})\mathbf{p}}{\delta\boldsymbol{\xi}}$$

$$\approx \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{\operatorname{Exp}(\boldsymbol{\xi}^{\wedge})(\mathbf{I} + \delta\boldsymbol{\xi}^{\wedge})\mathbf{p} - \operatorname{Exp}(\boldsymbol{\xi}^{\wedge})\mathbf{p}}{\delta\boldsymbol{\xi}} = \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{\operatorname{Exp}(\boldsymbol{\xi}^{\wedge})\delta\boldsymbol{\xi}^{\wedge}\mathbf{p}}{\delta\boldsymbol{\xi}}$$

$$= \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{\begin{pmatrix} \mathbf{R} & \mathbf{t} \\ \mathbf{0}^{T} & 1 \end{pmatrix} \begin{pmatrix} \delta\boldsymbol{\phi}^{\wedge}\mathbf{p} + \delta\boldsymbol{\rho} \\ 1 \end{pmatrix}}{\delta\boldsymbol{\xi}} = \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{\begin{pmatrix} \mathbf{R}\delta\boldsymbol{\phi}^{\wedge}\mathbf{p} + \mathbf{R}\delta\boldsymbol{\rho} + \mathbf{t} \\ 1 \end{pmatrix}}{\delta\boldsymbol{\xi}}$$

$$= \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{\begin{pmatrix} -\mathbf{R}\mathbf{p}^{\wedge}\delta\boldsymbol{\phi} + \mathbf{R}\delta\boldsymbol{\rho} + \mathbf{t} \\ 1 \end{pmatrix}}{\begin{pmatrix} \delta\boldsymbol{\rho} \\ \delta\boldsymbol{\phi} \end{pmatrix}} = \begin{pmatrix} \mathbf{R} & -\mathbf{R}\mathbf{p}^{\wedge} \\ \mathbf{0}^{T} \end{pmatrix}_{4\times6}$$

$$\frac{\partial(\mathbf{T}^{-1}\mathbf{p})}{\partial\boldsymbol{\xi}} = \lim_{\delta\boldsymbol{\xi}\to\mathbf{0}} \frac{(\operatorname{Exp}(\boldsymbol{\xi}^{\wedge})\operatorname{Exp}(\delta\boldsymbol{\xi}^{\wedge}))^{-1}\mathbf{p} - \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p}}{(\mathbf{p}^{\wedge})}$$

$$\begin{split} &\frac{\partial (\mathbf{T}^{-1}\mathbf{p})}{\partial \delta \boldsymbol{\xi}} = \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} \frac{(\operatorname{Exp}(\boldsymbol{\xi}^{\wedge}) \operatorname{Exp}(\delta \boldsymbol{\xi}^{\wedge}))^{-1}\mathbf{p} - \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} \frac{(\operatorname{Exp}(\delta \boldsymbol{\xi}^{\wedge}))^{-1}(\operatorname{Exp}(\boldsymbol{\xi}^{\wedge}))^{-1}\mathbf{p} - \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} \frac{\operatorname{Exp}(-\delta \boldsymbol{\xi}^{\wedge}) \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p} - \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p}}{\delta \boldsymbol{\xi}} \\ &\approx \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} \frac{(\mathbf{I} - \delta \boldsymbol{\xi}^{\wedge}) \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p} - \operatorname{Exp}(-\boldsymbol{\xi}^{\wedge})\mathbf{p}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} \delta \boldsymbol{\phi}^{\wedge} & \delta \boldsymbol{\rho} \\ \mathbf{0}^{T} & 1 \end{pmatrix} \begin{pmatrix} \mathbf{R}^{-1} & -\mathbf{R}^{-1}\mathbf{t} \\ \mathbf{0}^{T} & 1 \end{pmatrix} \begin{pmatrix} \mathbf{p} \\ 1 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} \delta \boldsymbol{\phi}^{\wedge} & \delta \boldsymbol{\rho} \\ \mathbf{0}^{T} & 1 \end{pmatrix} \begin{pmatrix} \mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t} \\ 1 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} \delta \boldsymbol{\phi}^{\wedge} & \delta \boldsymbol{\rho} \\ \mathbf{0}^{T} & 1 \end{pmatrix} \begin{pmatrix} \mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t} \\ 1 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) + \delta \boldsymbol{\rho} \\ 1 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 1 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\phi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\phi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\phi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} + \delta \boldsymbol{\rho} \\ 0 \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} \\ \delta \boldsymbol{\xi} \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} \\ \delta \boldsymbol{\xi} \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{\begin{pmatrix} -(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{t}) \wedge \delta \boldsymbol{\phi} \\ \delta \boldsymbol{\xi} \end{pmatrix}}{\delta \boldsymbol{\xi}} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{(\mathbf{R}^{-1}\mathbf{p} - \mathbf{R}^{-1}\mathbf{0}) \wedge \delta \boldsymbol{\xi}}{\delta} \\ &= \lim_{\delta \boldsymbol{\xi} \to \mathbf{0}} - \frac{(\mathbf{R}^{-1}\mathbf{p} - \mathbf{$$

Homogeneous camera calibration matrices are denoted by K as (1.3). and homogeneous 2D image coordinate point p is represented by its image coordinate and inverse depth as (1.3) relative to its host keyframe  $i^L$ . Corresponding homogeneous 3D camera coordinate point  $p_C$  is denoted as (1.3).  $\Pi_K$  are used to denote camera projection functions. The jacobian of  $I_i^L$ ,  $\Pi_K$  is denoted as (1.3)

$$\mathbf{K} = \begin{pmatrix} f_{x} & 0 & c_{x} & 0 \\ 0 & f_{y} & c_{y} & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \mathbf{K}^{-1} = \begin{pmatrix} f_{x}^{-1} & 0 & -f_{x}^{-1}c_{x} & 0 \\ 0 & f_{y}^{-1} & -f_{y}^{-1}c_{y} & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix},$$

$$\mathbf{p} = \begin{pmatrix} u^{i} \\ v^{i} \\ 1 \\ d_{\mathbf{p}} \end{pmatrix}, \mathbf{p}_{\mathbf{c}} = \begin{pmatrix} x \\ y \\ z \\ 1 \end{pmatrix}, d_{\mathbf{p}} = z^{-1}, \mathbf{p} = d_{\mathbf{p}}\mathbf{K}\mathbf{p}_{\mathbf{c}} = \Pi_{\mathbf{K}}(\mathbf{p}_{\mathbf{c}})$$

$$\frac{\partial (\mathbf{I}_{i}^{L}(\mathbf{p}))}{\partial \mathbf{p}} = (g_{x}, g_{y}, 0, 0), \frac{\partial \mathbf{p}}{\partial \mathbf{p}_{\mathbf{c}}} = \frac{\partial \Pi_{\mathbf{K}}(\mathbf{p}_{\mathbf{c}})}{\partial \mathbf{p}_{\mathbf{c}}} = \begin{pmatrix} f_{x}z^{-1} & 0 & -xf_{x}z^{-2} & 0 \\ 0 & f_{y}z^{-1} & -yf_{y}z^{-2} & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -z^{-2} & 0 \end{pmatrix}$$
(1.3)

# Chapter 2 IMU Error Factors

# 2.1 Time-closest measurements selection strategy

Because of asynchronous but same frequency for accelerometer and gyroscope data, there will be different quantity samples of these two sensors between two consecutive keyframes. We select time-closest gyroscope measurement for one accelerometer measurement according to (Alg.1)

```
Algorithm 1 Time-closest measurements selection
Input: gyro_list,acc_list[s](an element in acc_list)
Output: qyro_measure(time closest element in gyro_list)
 1: function TIME_CLOSEST_SELECT(gyro_list, i)
 2:
        t \leftarrow acc\_list[s].timestamp, i \leftarrow s
 3:
        while true do
            if i >= gyro\_list.size then
 4:
                return gyro_list.back
 5:
            else
 6:
                t_{now} \leftarrow gyro\_list[i].timestamp
 7:
                t_{next} \leftarrow gyro\_list|i+1|.timestamp
 8:
                if t_{now} < t then
 9:
                    if t_{next} > t then
10:
11:
                        t_{front} \leftarrow abs(t_{now} - t), t_{back} \leftarrow abs(t_{next} - t)
12:
                        return t_{front} > t_{back}?gyro\_list[i+1]: gyro\_list[i]
                    else
13:
                        i = i + 1
14:
                    end if
15:
                else if t_{now} > t then
16:
                    i = i - 1
17:
18:
                else
19:
                    return gyro_list[i]
                end if
20:
            end if
21:
        end while
22:
23: end function
```

# 2.2 Errors and covariance calculation pseudo code

In our main paper [Fig. 2], we can get gyroscope, accelerometer data lists whose size is m, n. We have 8 error items to define:

 $\Delta \bar{R}_{ij}, \frac{\partial \Delta \bar{R}_{ij}}{\partial \mathbf{b}^g}, \frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^a}, \frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^a}$ are pure rotation values and aren't related to accelerometer data.

 $\Delta \bar{\mathbf{v}}_{ij}, \frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^g}, \Delta \bar{\mathbf{p}}_{ij}, \frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^g}$  are rotation "plus" translation values and are related to both gyroscope and accelerometer data.

We calculate these error items by recursion. As an example, the recurrence of  $\Delta \bar{\mathbf{R}}_{ij}, \frac{\partial \Delta \bar{\mathbf{R}}_{ij}}{\partial \mathbf{b}^g}$  are presented here in (2.1), (2.2).

$$\Delta \mathbf{R}_{ij}, \overline{\partial \mathbf{b}^{g}} \text{ are presented here in (2.1), (2.2).}$$

$$\Delta \mathbf{\bar{R}}_{ik} = \begin{cases}
\mathbf{I}_{3\times3}, & k = i \\
\prod_{m=i}^{k-1} \mathbf{Exp}((\tilde{\omega}_{m} - \bar{\mathbf{b}}_{i}^{g})\Delta t), & k > i \end{cases}$$

$$e.g. \quad k: 0 \to 44, i = 0$$

$$\Delta \mathbf{\bar{R}}_{00} = \mathbf{I}_{3\times3}$$

$$\Delta \mathbf{\bar{R}}_{01} = \mathbf{Exp}((\tilde{\omega}_{0} - \bar{\mathbf{b}}_{0}^{g})\Delta t)$$

$$\Delta \mathbf{\bar{R}}_{02} = \mathbf{Exp}((\tilde{\omega}_{0} - \bar{\mathbf{b}}_{0}^{g})\Delta t)\mathbf{Exp}((\tilde{\omega}_{1} - \bar{\mathbf{b}}_{0}^{g})\Delta t)$$

$$\vdots$$

$$\Delta \mathbf{\bar{R}}_{0(44)} = \mathbf{Exp}((\tilde{\omega}_{0} - \bar{\mathbf{b}}_{0}^{g})\Delta t)\mathbf{Exp}((\tilde{\omega}_{1} - \bar{\mathbf{b}}_{0}^{g})\Delta t) \cdots \mathbf{Exp}((\tilde{\omega}_{43} - \bar{\mathbf{b}}_{0}^{g})\Delta t)$$

$$\frac{\partial \Delta \bar{\mathbf{R}}_{ik}}{\partial \bar{\mathbf{b}}^g} = \begin{cases}
\mathbf{0}_{3\times3}, & k = i \\
\sum_{m=i}^{k-1} -\Delta \bar{\mathbf{R}}_{m+1k}^T \mathbf{J}_r^m \Delta t, & k > i \\
\end{bmatrix}$$

$$= \begin{cases}
\mathbf{0}_{3\times3}, & k = i \\
\mathbf{J}_r^0 \Delta t, & k = i + 1 \\
\Delta \bar{\mathbf{R}}_{(k-1)k}^T \frac{\partial \Delta \bar{\mathbf{R}}_{i(k-1)}}{\partial \bar{\mathbf{b}}^g} + \mathbf{J}_r^{k-1} \Delta t, & k > i + 1
\end{cases}$$

$$e.g. \quad i = 0, \quad k : 0 \to 45$$

$$\frac{\partial \Delta \bar{\mathbf{R}}_{00}}{\partial \bar{\mathbf{b}}^g} = \mathbf{0}_{3\times3}$$

$$\frac{\partial \Delta \bar{\mathbf{R}}_{01}}{\partial \bar{\mathbf{b}}^g} = \sum_{m=0}^{0} \Delta \bar{\mathbf{R}}_{(m+1)1}^T \mathbf{J}_r^m \Delta t = \Delta \bar{\mathbf{R}}_{11}^T \mathbf{J}_r^0 \Delta t = \mathbf{J}_r^0 \Delta t$$

$$\frac{\partial \Delta \bar{\mathbf{R}}_{02}}{\partial \bar{\mathbf{b}}^g} = \sum_{m=0}^{1} \Delta \bar{\mathbf{R}}_{(m+1)2}^T \mathbf{J}_r^m \Delta t = \Delta \bar{\mathbf{R}}_{12}^T \mathbf{J}_r^0 \Delta t + \Delta \bar{\mathbf{R}}_{22}^T \mathbf{J}_r^1 \Delta t = \Delta \bar{\mathbf{R}}_{12}^T \frac{\partial \Delta \bar{\mathbf{R}}_{01}}{\partial \bar{\mathbf{b}}^g} + \mathbf{J}_r^1 \Delta t$$

$$\frac{\partial \Delta \bar{\mathbf{R}}_{03}}{\partial \bar{\mathbf{b}}^g} = \sum_{m=0}^{2} \Delta \bar{\mathbf{R}}_{(m+1)2}^T \mathbf{J}_r^m \Delta t = \Delta \bar{\mathbf{R}}_{13}^T \mathbf{J}_r^0 \Delta t + \Delta \bar{\mathbf{R}}_{23}^T \mathbf{J}_r^1 \Delta t + \Delta \bar{\mathbf{R}}_{33}^T \mathbf{J}_r^2 \Delta t$$

$$= (\Delta \bar{\mathbf{R}}_{12} \Delta \bar{\mathbf{R}}_{23})^T \mathbf{J}_r^0 \Delta t + \Delta \bar{\mathbf{R}}_{23}^T \mathbf{J}_r^1 \Delta t + \Delta \bar{\mathbf{R}}_{33}^T \mathbf{J}_r^2 \Delta t$$

$$= \Delta \bar{\mathbf{R}}_{23}^T \frac{\partial \Delta \bar{\mathbf{R}}_{02}}{\partial \bar{\mathbf{b}}^g} + \mathbf{J}_r^2 \Delta t$$

$$= \Delta \bar{\mathbf{R}}_{23}^T \frac{\partial \Delta \bar{\mathbf{R}}_{02}}{\partial \bar{\mathbf{b}}^g} + \mathbf{J}_r^2 \Delta t$$

$$\vdots$$

$$\vdots$$

$$\begin{split} \frac{\partial \Delta \bar{\mathbf{R}}_{0(44)}}{\partial \bar{\mathbf{b}}^g} &= \sum_{m=0}^{43} \Delta \bar{\mathbf{R}}_{(m+1)44}^T \mathbf{J}_r^m \Delta t \\ &= \Delta \bar{\mathbf{R}}_{1(44)}^T \mathbf{J}_r^0 \Delta t + \Delta \bar{\mathbf{R}}_{2(44)}^T \mathbf{J}_r^1 \Delta t + \dots + \Delta \bar{\mathbf{R}}_{43(44)}^T \mathbf{J}_r^{42} \Delta t + \Delta \bar{\mathbf{R}}_{44(44)}^T \mathbf{J}_r^{43} \Delta t \\ &= \Delta \bar{\mathbf{R}}_{43(44)}^T \frac{\partial \Delta \bar{\mathbf{R}}_{0(43)}}{\partial \bar{\mathbf{b}}^g} + \mathbf{J}_r^{43} \Delta t \\ \frac{\partial \Delta \bar{\mathbf{R}}_{0(45)}}{\partial \bar{\mathbf{b}}^g} &= \sum_{m=0}^{44} \Delta \bar{\mathbf{R}}_{(m+1)45}^T \mathbf{J}_r^m \Delta t \\ &= \Delta \bar{\mathbf{R}}_{44(45)}^T \frac{\partial \Delta \bar{\mathbf{R}}_{0(44)}}{\partial \bar{\mathbf{b}}^g} + \mathbf{J}_r^{44} \Delta t \end{split}$$

Furthermore, in order to calculate conveniently, we introduce a *rotate\_list* to store all pure rotation values. All error items can be seen in (Alg.2).

```
Algorithm 1 On-Manifold Preintegeration for IMU
```

```
Input: gyro\_list, acc\_list, m, n, rotate\_list
Output: (\Delta \bar{\mathbf{R}}_{ij}, \frac{\partial \Delta \bar{\mathbf{R}}_{ij}}{\partial \mathbf{b}^g}, \frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^a}, \frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^a}), (\Delta \bar{\mathbf{v}}_{ij}, \frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^g}, \Delta \bar{\mathbf{p}}_{ij}, \frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^g}), \Sigma_{ij}
1: function IMU_Preintegeration(gyro\_list, acc\_list, m, n, rotate\_list)
     2:
                                     for all gyro\_list|i|, i:0 \rightarrow m do
                                                      last\_r \leftarrow rotate\_list[i-1]
     3:
                                                      rot.timestamp \leftarrow gyro\_list[i].timestamp
      4:
                                                      rot.\omega \leftarrow gyro\_list[i].\omega - \mathbf{b}_i^g
      5:
                                                      rot.\Delta\mathbf{R}_{ik} \leftarrow last\_r.\Delta\mathbf{R}_{ik} * \mathsf{Exp}(rot.\omega * \Delta t)
      6:
                                                      rot.\Delta \bar{\mathbf{R}}_{(k-1)k} \leftarrow \operatorname{Exp}(rot.\omega * \Delta t)
      7:
                                                   rot. \frac{\partial \Delta \bar{\mathbf{R}}_{ik}}{\partial \mathbf{b}^{g}} \leftarrow \Delta \bar{\mathbf{R}}_{(k-1)k}^{T} * last_{-r}. \frac{\partial \Delta \bar{\mathbf{R}}_{ik}}{\partial \mathbf{b}^{g}} - \mathbf{J}_{r}(rot.\omega * \Delta t) * \Delta t
rot. \frac{\partial \Delta \bar{\mathbf{v}}_{ik}}{\partial \mathbf{b}^{a}} \leftarrow last_{-r}. \frac{\partial \Delta \bar{\mathbf{v}}_{ik}}{\partial \mathbf{b}^{a}} - last_{-r}.\Delta \bar{\mathbf{R}}_{ik} * \Delta t
rot. \frac{\partial \Delta \bar{\mathbf{p}}_{ik}}{\partial \mathbf{b}^{a}} \leftarrow last_{-r}. \frac{\partial \Delta \bar{\mathbf{p}}_{ik}}{\partial \mathbf{b}^{a}} + last_{-r}. \frac{\partial \Delta \bar{\mathbf{v}}_{ik}}{\partial \mathbf{b}^{a}} * \Delta t - \frac{1}{2}last_{-r}.\Delta \bar{\mathbf{R}}_{ik} * \Delta t^{2}
     8:
     9:
  10:
                                                      rotate\_list.push(rot)
  11:
                                     end for
  12:
                                     \Delta \mathbf{R}_{ij} = rotate\_list.end.\Delta \mathbf{R}_{ik}
  13:
                                     \begin{array}{l} \frac{\partial \Delta \bar{\mathbf{R}}_{ij}^{ij}}{\partial \mathbf{b}^g} = rotate\_list.end. \frac{\partial \Delta \bar{\mathbf{R}}_{ik}}{\partial \mathbf{b}^g} \\ \frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^a} = rotate\_list.end. \frac{\partial \Delta \bar{\mathbf{v}}_{ik}}{\partial \mathbf{b}^a} \\ \frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^a} = rotate\_list.end. \frac{\partial \Delta \bar{\mathbf{p}}_{ik}}{\partial \mathbf{b}^a} \end{array}
  14:
  15:
  16:
                                     for all acc\_list[i], i: 0 \rightarrow n do
  17:
                                                      cls\_r \leftarrow time\_closest\_select(rotate\_list, acc\_list[i])
  18:
                                                      acc \leftarrow acc\_list[i] - \mathbf{b}_i^a
  19:
                                                      \Delta \bar{\mathbf{v}}_{ij} + = cls \mathbf{x} \cdot \mathbf{R}_{ik} * acc * \Delta t
  20:
                                                      \begin{array}{l} \frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^g} - = cls\_r.\Delta \bar{\mathbf{R}}_{ik} * acc^{\wedge} * cls\_r.\frac{\partial \Delta \bar{\mathbf{R}}_{ik}}{\partial \mathbf{b}^g} * \Delta t \\ \Delta \bar{\mathbf{p}}_{ij} + = \Delta \bar{\mathbf{v}}_{ij} * \Delta t + \frac{1}{2}cls\_r.\Delta \bar{\mathbf{R}}_{ik} * acc * \Delta t^2 \end{array}
  21:
  22:
                                                 \begin{split} & \Delta \mathbf{p}_{ij} + = \Delta \mathbf{v}_{ij} * \Delta t + \frac{1}{2}cts_{-}I.\Delta \mathbf{r}_{ik} * acc * \Delta t \\ & \frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^g} + = cts_{-}I.\frac{\partial \Delta \bar{\mathbf{v}}_{ik}}{\partial \mathbf{b}^g} \Delta t - \frac{1}{2}cts_{-}I.\Delta \bar{\mathbf{R}}_{ik} * acc^{\wedge} * cts_{-}I.\frac{\partial \Delta \bar{\mathbf{R}}_{ik}}{\partial \mathbf{b}^g} * \Delta t^2 \\ & A = \begin{pmatrix} cts_{-}I.\Delta \bar{\mathbf{R}}_{ik}^T & \mathbf{0} & \mathbf{0} \\ -cts_{-}I.\Delta \bar{\mathbf{R}}_{ik} * acc^{\wedge} * \Delta t & \mathbf{I} & \mathbf{0} \\ -\frac{1}{2}cts_{-}I.\Delta \bar{\mathbf{R}}_{ik} * acc^{\wedge} * \Delta t^2 & \Delta t\mathbf{I} & \mathbf{I} \end{pmatrix} \\ & B = \begin{pmatrix} \mathbf{J}_r(rot.\omega * \Delta t) * \Delta t & \mathbf{0} \\ \mathbf{0} & cts_{-}I.\Delta \bar{\mathbf{R}}_{ik} * \Delta t \\ \mathbf{0} & \frac{1}{2}cts_{-}I.\Delta \bar{\mathbf{R}}_{ik} * \Delta t \end{pmatrix} \end{split}
  23:
  24:
  25:
                                                      \Sigma_{ij} = A * \Sigma_{ij} * A^T + B * \Sigma_n * B^T
  26:
                                     end for
  27:
  28: end function
```

# 2.3 Jacobian derivation

The derivation of the Jacobians of  $\mathbf{r}_{\Delta \mathbf{R}_{ij}}, \mathbf{r}_{\Delta \mathbf{v}_{ij}}, \mathbf{r}_{\Delta \mathbf{p}_{ij}}$  likes (2.3), (2.4), (2.5).

$$\begin{split} &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{p}_{i}} = \mathbf{0} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \phi_{i}} = -\mathbf{J}_{r}^{-1}(\mathbf{r}_{\Delta \mathbf{R}_{ij}})\mathbf{R}_{j}^{T}\mathbf{R}_{i} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{v}_{i}} = \mathbf{0} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{p}_{j}} = \mathbf{0} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \phi_{j}} = \mathbf{J}_{r}^{-1}(\mathbf{r}_{\Delta \mathbf{R}_{ij}}) \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{v}_{j}} = \mathbf{0} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{b}_{i}^{a}} = \mathbf{0} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{b}_{i}^{a}} = \mathbf{0} \\ &\frac{\partial \mathbf{r}_{\Delta \mathbf{R}_{ij}}}{\partial \delta \mathbf{b}_{i}^{g}} = -\mathbf{J}_{r}^{-1}(\mathbf{r}_{\Delta \mathbf{R}_{ij}})\mathbf{Exp}(\mathbf{r}_{\Delta \mathbf{R}_{ij}})^{T}\mathbf{J}_{r}(\frac{\partial \Delta \bar{\mathbf{R}}_{ij}}{\partial \mathbf{b}^{g}}\delta \mathbf{b}_{i}^{g})\frac{\partial \Delta \bar{\mathbf{R}}_{ij}}{\partial \mathbf{b}^{g}} \end{split}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \mathbf{p}_{i}} = \mathbf{0}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \phi_{i}} = (\mathbf{R}_{i}^{T}(\mathbf{v}_{j} - \mathbf{v}_{i} - \mathbf{g}\Delta t_{ij}))^{\wedge}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \mathbf{v}_{i}} = -\mathbf{R}_{i}^{T}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \mathbf{p}_{j}} = \mathbf{0}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \phi_{j}} = \mathbf{0}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \mathbf{v}_{i}} = \mathbf{R}_{i}^{T}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \mathbf{b}_{i}^{a}} = -\frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^{a}}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{v}_{ij}}}{\partial \delta \mathbf{b}_{i}^{g}} = -\frac{\partial \Delta \bar{\mathbf{v}}_{ij}}{\partial \mathbf{b}^{g}}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \mathbf{p}_{i}} = -\mathbf{I}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \phi_{i}} = (\mathbf{R}_{i}^{T}(\mathbf{p}_{j} - \mathbf{p}_{i} - \mathbf{v}_{i} \Delta t_{ij} - \frac{1}{2}\mathbf{g} \Delta t_{ij}^{2}))^{\wedge}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \mathbf{v}_{i}} = -\mathbf{R}_{i}^{T} \Delta t_{ij}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \mathbf{p}_{j}} = \mathbf{R}_{i}^{T} \mathbf{R}_{j}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \phi_{j}} = 0$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \mathbf{v}_{i}} = 0$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \mathbf{b}_{i}^{a}} = -\frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^{a}}$$

$$\frac{\partial \mathbf{r}_{\Delta \mathbf{p}_{ij}}}{\partial \delta \mathbf{b}_{i}^{g}} = -\frac{\partial \Delta \bar{\mathbf{p}}_{ij}}{\partial \mathbf{b}^{g}}$$

## Chapter3 Photo Error Factors

#### 3.1 Construction residual errors

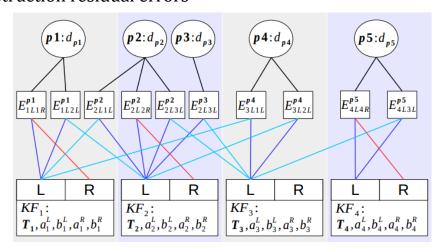


Fig.1

Here, we take [Fig.1] as factor graph to illustrate photometric error optimaztion. According to our main paper [V.B], The parameters we want to optimize are enclosed in (3.1).

$$\chi = \begin{pmatrix}
(\phi_{1}, \dots, \phi_{4})^{T} \\
(\mathbf{p}_{1}^{T}, \dots, \mathbf{p}_{4}^{T})^{T} \\
(\mathbf{v}_{1}^{T}, \dots, \mathbf{v}_{4}^{T})^{T} \\
(\mathbf{b}_{1}^{T}, \dots, \mathbf{b}_{4}^{T})^{T} \\
(d_{\mathbf{p}_{1}}, \dots, d_{\mathbf{p}_{5}})^{T} \\
(a_{1}^{L}, a_{1}^{R}, b_{1}^{L}, b_{1}^{R})^{T} \\
\vdots \\
(a_{4}^{L}, a_{4}^{R}, b_{4}^{L}, b_{4}^{R})^{T}
\end{pmatrix}$$

$$\xi_{i} = (\phi_{i}^{T}, \mathbf{p}_{i}^{T})^{T}$$

$$\vdots \\
(a_{4}^{L}, a_{4}^{R}, b_{4}^{L}, b_{4}^{R})^{T}$$
(3.1)

In this example, there are 7 dynamic residuals and 3 static residuals, Factor graph of the residuals function is in (3.2)

$$E(\chi) = E_{1L2L}^{\mathbf{p_1}} + E_{2L1L}^{\mathbf{p_2}} + E_{2L3L}^{\mathbf{p_2}} + E_{2L3L}^{\mathbf{p_3}} + E_{3L1L}^{\mathbf{p_4}} + E_{3L2L}^{\mathbf{p_4}} + E_{4L3L}^{\mathbf{p_5}} + E_{4L3L}^{\mathbf{p_5}}$$

We first note that  $(\mathbf{v}_1^T, \dots, \mathbf{v}_4^T)^T, (\mathbf{b}_1^T, \dots, \mathbf{b}_4^T)^T$  do not appear in the expression of  $E_d(\boldsymbol{\chi}), E_s(\boldsymbol{\chi})$ , hence the corresponding Jacobians are zero, we omit them for writing simplely. The remaining Jacobians can be computed as follows (3.3):

$$\mathbf{J}_{s} = \begin{pmatrix} \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial \delta \xi_{1}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial \delta \xi_{4}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial d\mathbf{p}_{1}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial d\mathbf{p}_{1}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial a_{1}^{L}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial b_{1}^{R}} \\ \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial \delta \xi_{1}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial \delta \xi_{4}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial d\mathbf{p}_{1}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial d\mathbf{p}_{5}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{1}^{L}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial b_{1}^{R}} \\ \frac{\partial r_{\mathbf{p}_{3}}^{s}}{\partial \delta \xi_{1}} & \frac{\partial r_{\mathbf{p}_{3}}^{s}}{\partial \delta \xi_{4}} & \frac{\partial r_{\mathbf{p}_{3}}^{s}}{\partial d\mathbf{p}_{1}} & \frac{\partial r_{\mathbf{p}_{3}}^{s}}{\partial d\mathbf{p}_{5}} & \frac{\partial r_{\mathbf{p}_{3}}^{s}}{\partial a_{1}^{L}} & \frac{\partial r_{\mathbf{p}_{3}}^{s}}{\partial b_{1}^{R}} \\ \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial \delta \xi_{1}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial \delta \xi_{4}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial d\mathbf{p}_{1}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial d\mathbf{p}_{5}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial a_{1}^{L}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial a_{1}^{L}} \\ \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{21}}{\partial \delta \xi_{1}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{21}}{\partial \delta \xi_{4}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{21}}{\partial d\mathbf{p}_{1}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial d\mathbf{p}_{5}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial a_{1}^{L}} & \frac{\partial (r_{\mathbf{p}_{1}}^{d})_{12}}{\partial a_{1}^{L}} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial \delta \xi_{1}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial \delta \xi_{4}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial d\mathbf{p}_{1}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial d\mathbf{p}_{5}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{12}}{\partial a_{1}^{L}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{12}}{\partial a_{1}^{L}} \\ \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial a_{1}^{L}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial a_{\mathbf{p}_{3}}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial a_{\mathbf{p}_{3}}^{L}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial a_{1}^{L}} & \frac{\partial (r_{\mathbf{p}_{3}}^{d})_{43}}{\partial a_{1}^{L}} \end{pmatrix}$$

Iteration  $\delta \chi$  can be calculated by (3.4):

$$(\mathbf{J}_{s}^{T}\lambda\mathbf{W}^{s}\mathbf{J}_{s} + \mathbf{J}_{d}^{T}\mathbf{W}^{d}\mathbf{J}_{d})\delta\boldsymbol{\chi} = -(\mathbf{J}_{s}^{T}\lambda\mathbf{W}^{s}\mathbf{r}^{s} + \mathbf{J}_{d}^{T}\mathbf{W}^{d}\mathbf{r}^{d})$$

$$\mathbf{J}_{s} \in \mathbb{R}^{3\times49}, \mathbf{W}^{s} \in \mathbb{R}^{3\times3}, \mathbf{J}_{s} \in \mathbb{R}^{7\times49}, \mathbf{W}^{s} \in \mathbb{R}^{7\times7}$$

$$(3.4)$$

## 3.2 Jacobian derivation

#### 3.2.1 Dynamic Parameter

Firstly, if  $\mathbf{p}$  is neither observed by frame  $m^L$ ,  $m^R$  nor hosted by  $n^L$ ,  $n^R$ , corresponding jacobians are zero as (3.6):

$$\frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial \delta \boldsymbol{\xi}_m} = \frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial \delta \boldsymbol{\xi}_n} = \mathbf{0}^T, so \quad \frac{\partial (r_{\mathbf{p}_1}^d)_{12}}{\partial \delta \boldsymbol{\xi}_3} = \frac{\partial (r_{\mathbf{p}_1}^d)_{12}}{\partial \delta \boldsymbol{\xi}_4} = \dots = \mathbf{0}^T,$$
(3.6)

Otherwise, assuming the hostframe of 2D image coordinate point  $\mathbf{p}$  is  $i^L$ , and corresponding homogeneous 3D camera coordinate point is  $\mathbf{p}_{\mathtt{C}}$  in (3.7), body coordinate is  $\mathbf{p}_{\mathtt{B}} = \mathbf{T}_{\mathtt{BC}}\mathbf{p}_{\mathtt{C}}$ . We transform  $\mathbf{p}_{\mathtt{C}}$  from frame  $i^L$  to  $j^L$  by  $\mathbf{p}_{\mathtt{B}}' = \mathbf{T}_{j}^{-1}\mathbf{T}_i\mathbf{p}_{\mathtt{B}}$ , then transform  $\mathbf{p}_{\mathtt{B}}'$  to camera coordinate point  $\mathbf{p}_{\mathtt{C}}' = \mathbf{T}_{\mathtt{BC}}^{-1}\mathbf{p}_{\mathtt{B}}'$ . At last,  $\mathbf{p}_{\mathtt{C}}'$  is projected to 2D image coordinate point with  $\mathbf{p}'$ .

$$\mathbf{p}_{c} = \begin{pmatrix} f_{x}^{-1}(d_{\mathbf{p}}^{i^{L}})^{-1}(u^{i} - c_{x}) \\ f_{y}^{-1}(d_{\mathbf{p}}^{i^{L}})^{-1}(v^{i} - c_{y}) \\ (d_{\mathbf{p}}^{i^{L}})^{-1} \end{pmatrix}, \mathbf{p}_{c}' \doteq \begin{pmatrix} x' \\ y' \\ z' \\ 1 \end{pmatrix}$$

$$\mathbf{p}' = d_{\mathbf{p}}^{j^{L}}\mathbf{K}(\mathbf{T}_{BC}^{-1}\mathbf{T}_{j}^{-1}\mathbf{T}_{i}((d_{\mathbf{p}}^{i^{L}})^{-1}\mathbf{T}_{BC}\mathbf{K}^{-1}\mathbf{p})) = d_{\mathbf{p}}^{j^{L}}\mathbf{K}\mathbf{p}_{c}'$$
(3.7)

### 3.2.1.1 Jacobian of Affine Brightness Parameters

It is convenient to give jacobian of affine brightness parameters in (3.8).

$$(r_{\mathbf{p}}^{d})_{ij} = I_{j}^{L}(\mathbf{p}') - b_{j}^{L} - \frac{e^{a_{j}^{L}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L})$$

$$\frac{\partial (r_{\mathbf{p}}^{d})_{ij}}{\partial a_{i}^{L}} = \frac{e^{a_{j}^{L}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L}), \frac{\partial (r_{\mathbf{p}}^{d})_{ij}}{\partial a_{j}^{L}} = -\frac{e^{a_{j}^{L}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L})$$

$$\frac{\partial (r_{\mathbf{p}}^{d})_{ij}}{\partial b_{i}^{L}} = \frac{e^{a_{j}^{L}}}{e^{a_{i}^{L}}}, \frac{\partial (r_{\mathbf{p}}^{d})_{ij}}{\partial b_{j}^{L}} = -1$$

$$(3.8)$$

## 3.2.1.2 Right Jacobian of Pose

According to (1.1), we can use the chain rule to get jacobian of  $\xi_i$  in (3.9):

$$(r_{\mathbf{p}}^{d})_{ij} = I_{j}^{L}(\mathbf{p}') - b_{j}^{L} - \frac{e^{a_{j}^{L}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L})$$

$$\frac{\partial (r_{\mathbf{p}}^{d})_{ij}}{\partial \delta \boldsymbol{\xi}_{i}} = \frac{\partial (I_{j}^{L}(\mathbf{p}'))}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial \mathbf{p}'_{c}} \frac{\partial \mathbf{p}'_{c}}{\partial \delta \boldsymbol{\xi}_{i}}$$

$$\frac{\partial (I_{j}^{L}(\mathbf{p}'))}{\partial \mathbf{p}'} = (g_{x}', g_{y}', 0, 0)^{T}$$

$$\frac{\partial \mathbf{p}'}{\partial \mathbf{p}'_{c}} = \begin{pmatrix} f_{x}(z')^{-1} & 0 & -x'f_{x}(z')^{-2} & 0\\ 0 & f_{y}(z')^{-1} & -y'f_{y}(z')^{-2} & 0\\ 0 & 0 & 0 & 0\\ 0 & 0 & (z')^{-2} & 0 \end{pmatrix}$$

$$\frac{\partial \mathbf{p}'_{c}}{\partial \delta \boldsymbol{\xi}_{i}} = \frac{\partial (\mathbf{T}_{BC}^{-1}\mathbf{T}_{j}^{-1}\mathbf{T}_{i}\mathbf{p}_{B})}{\partial \delta \boldsymbol{\xi}_{i}} = \mathbf{T}_{BC}^{-1}\mathbf{T}_{j}^{-1} \frac{\partial (\mathbf{T}_{i}\mathbf{p}_{B})}{\partial \delta \boldsymbol{\xi}_{i}}$$

$$= \mathbf{T}_{BC}^{-1}\mathbf{T}_{j}^{-1} \begin{pmatrix} \mathbf{R}_{i} & -\mathbf{R}_{i}\mathbf{p}_{B}^{\wedge} \\ \mathbf{0}^{T} & \mathbf{0}^{T} \end{pmatrix}$$

According to (1.2), the jacobian of  $\xi_j$  is enclosed in (3.10):

$$\mathbf{T}_{i}\mathbf{p}_{B} \stackrel{\cdot}{=} {}_{i}\mathbf{p}_{B} 
\frac{\partial \mathbf{p}_{C}'}{\partial \delta \boldsymbol{\xi}_{j}} = \frac{\partial (\mathbf{T}_{BC}^{-1}\mathbf{T}_{j}^{-1}\mathbf{T}_{i}\mathbf{p}_{B})}{\partial \delta \boldsymbol{\xi}_{j}} = \mathbf{T}_{BC}^{-1}\frac{\partial (\mathbf{T}_{j}^{-1}{}_{i}\mathbf{p}_{B})}{\partial \delta \boldsymbol{\xi}_{j}} 
= \mathbf{T}_{BC}^{-1}\begin{pmatrix} -\mathbf{I}_{3} & (\mathbf{R}_{j}^{-1}{}_{i}\mathbf{p}_{B} - \mathbf{R}_{j}^{-1}\mathbf{t}_{j})^{\wedge} \\ \mathbf{0}^{T} & \mathbf{0}^{T} \end{pmatrix}$$
(3.10)

# 3.2.1.3 Jacobian of inverse Depth

The inverse depth of  $\mathbf{p}$  is  $d_{\mathbf{p}}^{i^L}$  in 3D camera coordinate of  $i^L$ . The jacobian of  $d_{\mathbf{p}}^{i^L}$  is enclosed in (3.11):

$$\mathbf{p}' = d_{\mathbf{p}}^{jL} \mathbf{K} (\mathbf{T}_{BC}^{-1} \mathbf{T}_{j}^{-1} \mathbf{T}_{i} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{T}_{BC} \mathbf{K}^{-1} \mathbf{p}))$$

$$= d_{\mathbf{p}}^{jL} \mathbf{K} (\mathbf{T}_{BC}^{-1} \mathbf{T}_{j}^{-1} \mathbf{T}_{i} \mathbf{T}_{BC}) \mathbf{p}_{C}$$

$$\mathbf{T}_{BC}^{-1} \mathbf{T}_{j}^{-1} \mathbf{T}_{i} \mathbf{T}_{BC} \stackrel{.}{=} \mathbf{T}^{\spadesuit}, \mathbf{p}_{C}' \stackrel{.}{=} \mathbf{T}^{\spadesuit} \mathbf{p}_{C}$$

$$\Rightarrow \frac{\partial (r_{\mathbf{p}}^{d})_{ij}}{\partial d_{\mathbf{p}}^{iL}} = \frac{\partial (I_{j}^{L} (\mathbf{p}'))}{\partial d_{\mathbf{p}}^{iL}} = \frac{\partial (I_{j}^{L} (\mathbf{p}'))}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial \mathbf{p}'_{C}} \frac{\partial \mathbf{p}'_{C}}{\partial d_{\mathbf{p}}^{iL}}$$

$$\frac{\partial \mathbf{p}'_{C}}{\partial d_{\mathbf{p}}^{iL}} = \mathbf{T}^{\spadesuit} \frac{\partial \mathbf{p}_{C}}{\partial d_{\mathbf{p}}^{iL}} = \mathbf{T}^{\spadesuit} \mathbf{K}^{-1} \frac{\nabla ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{p})}{\nabla d_{\mathbf{p}}^{iL}} = \mathbf{T}^{\spadesuit} \mathbf{K}^{-1} \begin{pmatrix} -u^{i}/(d_{\mathbf{p}}^{iL})^{2} \\ -v^{i}/(d_{\mathbf{p}}^{iL})^{2} \\ -1/(d_{\mathbf{p}}^{iL})^{2} \end{pmatrix}$$

$$0$$

$$(3.11)$$

#### 3.2.2 Static Parameter

Firstly,  $\xi_i, \xi_j$  do not appear in the expression of  $r_{\mathbf{p}}^s$  as (3.12), the corresponding jacobians are zero.

$$r_{\mathbf{p}}^{s} := I_{i}^{R}(\mathbf{p}') - b_{i}^{R} - \frac{e^{a_{i}^{R}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L})$$
(3.12)

Secondly, we can follow chapter 3.2.1.3 to calculate jacobians of inverse depth. But some strategies can be used to reduce computation. For a pair of stereo frame  $i^L, i^R$ : inverse depth  $d_{\mathbf{p}}^{i^L} \approx d_{\mathbf{p}}^{i^R}$ , and  $\mathbf{T}_{\mathrm{RL}}$  is only related to baseline of stereo cameras. Left

frame  $i^L$  pixel **p** is projected to right frame  $i^R$  with **p** as (3.13):

$$\mathbf{p} = \begin{pmatrix} u^{i} \\ v^{i} \\ 1 \\ d_{\mathbf{p}}^{iL} \end{pmatrix}, \mathbf{p}_{C} = \begin{pmatrix} x \\ y \\ z \\ 1 \end{pmatrix}, d_{\mathbf{p}}^{iL} = z^{-1}, \mathbf{p}_{C} = (d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p}$$

$$= \begin{pmatrix} f_{x}^{-1}(d_{\mathbf{p}}^{iL})^{-1}(u^{i} - c_{x}) \\ f_{y}^{-1}(d_{\mathbf{p}}^{iL})^{-1}(v^{i} - c_{y}) \\ (d_{\mathbf{p}}^{iL})^{-1} \end{pmatrix}, \mathbf{T}_{RL} = \begin{pmatrix} 1 & 0 & 0 & t_{1} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{p}' = d_{\mathbf{p}}^{iL} \mathbf{K}(\mathbf{T}_{RL} \mathbf{p}_{C})$$

$$= d_{\mathbf{p}}^{iL} \begin{pmatrix} f_{x} & 0 & c_{x} & 0 \\ 0 & f_{y} & c_{y} & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} f_{x}^{-1}(d_{\mathbf{p}}^{iL})^{-1}(u^{i} - c_{x}) + t_{1} \\ f_{y}^{-1}(d_{\mathbf{p}}^{iL})^{-1}(v^{i} - c_{y}) \\ (d_{\mathbf{p}}^{iL})^{-1} \end{pmatrix} = \begin{pmatrix} u^{i} + t_{1}f_{x}d_{\mathbf{p}}^{iL} \\ v^{i} \\ 1 \\ d_{\mathbf{p}}^{iL} \end{pmatrix}$$

$$\frac{\partial r_{\mathbf{p}}^{s}}{\partial d_{\mathbf{p}}^{iL}} = \frac{\partial (I_{i}^{R}(\mathbf{p}')) - \frac{e^{a_{i}^{R}}}{e^{a_{i}^{L}}}(I_{i}^{L}(\mathbf{p}))}{\partial d_{\mathbf{p}}^{iL}} = (\frac{\partial (I_{i}^{R}(\mathbf{p}'))}{\partial \mathbf{p}'} - \frac{e^{a_{i}^{R}}}{e^{a_{i}^{L}}} \frac{\partial (I_{i}^{L}(\mathbf{p}))}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial d_{\mathbf{p}}^{iL}}$$

$$= [(g_{x}^{iR}, g_{y}^{iR}, 0, 0) - \mathbf{0}^{T}] \begin{pmatrix} t_{1}f_{x} \\ 0 \\ 0 \\ 1 \end{pmatrix} = g_{x}^{iR} t_{1}f_{x}$$

$$(3.13)$$

At last, we give jacobian of affine brightness parameters in (3.14).

$$\frac{\partial (r_{\mathbf{p}}^{s})_{ij}}{\partial a_{i}^{L}} = \frac{e^{a_{i}^{R}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L}), \frac{\partial (r_{\mathbf{p}}^{s})_{ij}}{\partial a_{i}^{R}} = -\frac{e^{a_{i}^{R}}}{e^{a_{i}^{L}}} (I_{i}^{L}(\mathbf{p}) - b_{i}^{L})$$

$$\frac{\partial (r_{\mathbf{p}}^{s})_{ij}}{\partial b_{i}^{L}} = \frac{e^{a_{i}^{R}}}{e^{a_{i}^{L}}}, \qquad \frac{\partial (r_{\mathbf{p}}^{s})_{ij}}{\partial b_{i}^{R}} = -1$$
(3.14)

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