

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

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## Chapter1 Visual-inertial Preliminaries

In our main paper [IV], The term  $J_r(\xi)$  is the right Jacobian of  $SE(3)$  can be calculated by (1.1).

$$\begin{aligned}
 \text{Exp}(\xi^\wedge) &= \mathbf{T} = \begin{pmatrix} \mathbf{R} & \mathbf{t} \\ \mathbf{0}^T & 0 \end{pmatrix}_{4 \times 4}, \text{Exp}(\delta \xi^\wedge) = \begin{pmatrix} \delta \phi^\wedge & \delta \rho \\ \mathbf{0}^T & 0 \end{pmatrix}_{4 \times 4}, \mathbf{p} \in \mathbb{R}^3 \\
 \frac{\partial(\mathbf{T}\mathbf{p})}{\partial \delta \xi} &= \lim_{\delta \xi \rightarrow 0} \frac{\text{Exp}(\xi^\wedge) \text{Exp}(\delta \xi^\wedge) \mathbf{p} - \text{Exp}(\xi^\wedge) \mathbf{p}}{\delta \xi} \\
 &\approx \lim_{\delta \xi \rightarrow 0} \frac{\text{Exp}(\xi^\wedge) (\mathbf{I} - \delta \xi^\wedge) \mathbf{p} - \text{Exp}(\xi^\wedge) \mathbf{p}}{\delta \xi} = \lim_{\delta \xi \rightarrow 0} - \frac{\text{Exp}(\xi^\wedge) \delta \xi^\wedge \mathbf{p}}{\delta \xi} \\
 &= \lim_{\delta \xi \rightarrow 0} - \frac{\begin{pmatrix} \mathbf{R} & \mathbf{t} \\ \mathbf{0}^T & 0 \end{pmatrix} \begin{pmatrix} \delta \phi^\wedge \mathbf{p} + \delta \rho \\ 1 \end{pmatrix}}{\delta \xi} = \lim_{\delta \xi \rightarrow 0} - \frac{\begin{pmatrix} \mathbf{R} \delta \phi^\wedge \mathbf{p} + \mathbf{R} \delta \rho + \mathbf{t} \\ \mathbf{0}^T \end{pmatrix}}{\delta \xi} \\
 &= \lim_{\delta \xi \rightarrow 0} - \frac{\begin{pmatrix} -\mathbf{R} \mathbf{p}^\wedge \delta \phi + \mathbf{R} \delta \rho + \mathbf{t} \\ \mathbf{0}^T \end{pmatrix}}{\begin{pmatrix} \delta \rho \\ \delta \phi \end{pmatrix}} = \begin{pmatrix} -\mathbf{R} & \mathbf{R} \mathbf{p}^\wedge \\ \mathbf{0}^T & \mathbf{0}^T \end{pmatrix}_{4 \times 6}
 \end{aligned} \tag{1.1}$$

Homogeneous camera calibration matrices are denoted by  $\mathbf{K}$  as (1.2.1). and homogeneous 2D image coordinate point  $\mathbf{p}$  is represented by its image coordinate and inverse depth as (1.2.3) relative to its host keyframe  $i^L$ . Corresponding homogeneous 3D camera coordinate point  $\mathbf{p}_c$  is denoted as (1.2.4).  $\Pi_K$  are used to denote camera projection functions. The jacobian of  $\mathbf{I}_i^L$ ,  $\Pi_K$  is denoted as (1.5)

$$\begin{aligned}
 \mathbf{K} &= \begin{pmatrix} f_x & 0 & c_x & 0 \\ 0 & f_y & c_y & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \mathbf{K}^{-1} = \begin{pmatrix} f_x^{-1} & 0 & -f_x^{-1} c_x & 0 \\ 0 & f_y^{-1} & -f_y^{-1} c_y & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \\
 \mathbf{p} &= \begin{pmatrix} u^i \\ v^i \\ 1 \\ d_p \end{pmatrix}, \mathbf{p}_c = \begin{pmatrix} x \\ y \\ z \\ 1 \end{pmatrix}, d_p = z^{-1}, \mathbf{p} = d_p \mathbf{K} \mathbf{p}_c = \Pi_K(\mathbf{p}_c) \\
 \frac{\partial(\mathbf{I}_i^L(\mathbf{p}))}{\partial \mathbf{p}} &= (g_x, g_y, 0, 0), \frac{\partial \mathbf{p}}{\partial \mathbf{p}_c} = \frac{\partial \Pi_K(\mathbf{p}_c)}{\partial \mathbf{p}_c} = \begin{pmatrix} f_x z^{-1} & 0 & -x f_x z^{-2} & 0 \\ 0 & f_y z^{-1} & -y f_y z^{-2} & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & z^{-2} & 0 \end{pmatrix}
 \end{aligned} \tag{1.2}$$

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## Chapter2 IMU Error Factors

### 1.1 Time-closest measurements selection strategy

Dynamic multi-view stereo residuals  $E_{ij}^{\mathbf{p}}$  are defined as

$$E_{ij}^{\mathbf{p}} = w_{\mathbf{p}} ||(r_{\mathbf{p}}^d)_{ij}||_{\gamma}, \quad (r_{\mathbf{p}}^d)_{ij} := I_j^L(\mathbf{p}') - b_j^L - \frac{e^{a_j^L}}{e^{a_i^L}}(I_i^L(\mathbf{p}) - b_i^L) \quad (2.2)$$

$\gamma$  is Huber norm.  $a_i^L, b_i^L$  is affine brightness parameters to frame  $iL$ .  $w_{\mathbf{p}}$  is a gradient-dependent weighting parameters,  $\mathbf{p}$  in frame  $iL$  projected to  $i_j^L$  is  $\mathbf{p}'$  as:

$$w_{\mathbf{p}} := \frac{c^2}{c^2 + ||\nabla I_i(\mathbf{p})||_2^2}, \quad \mathbf{p}' = d_{\mathbf{p}}^{jL} \mathbf{K}(\mathbf{T}_j \mathbf{T}_i^{-1} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p})) \quad (2.3)$$

Static one-view stereo residuals  $E_{is}^{\mathbf{p}}$  are modified to

$$E_{is}^{\mathbf{p}} = w_{\mathbf{p}} ||r_{\mathbf{p}}^s||_{\gamma}, \quad r_{\mathbf{p}}^s := I_i^R(\mathbf{p}') - b_i^R - \frac{e^{a_i^R}}{e^{a_i^L}}(I_i^L(\mathbf{p}) - b_i^L) \quad (2.2)$$

Hostframe of  $\mathbf{p}$  is  $i_i^L$ .  $a_i^R, b_i^R$  is affine brightness parameters to frame  $iR$ .  $\mathbf{p}$  in frame  $i_i^L$  projected to  $i_i^R$  is  $\mathbf{p}'$  as :

$$\mathbf{p}' = d_{\mathbf{p}}^{iR} \mathbf{K}(\mathbf{T}_{RL}((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p})) \quad (2.2)$$

Total residuals

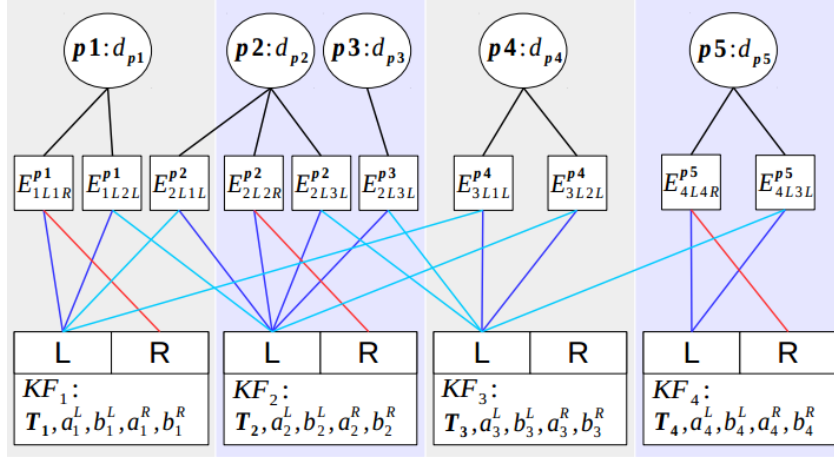
$$E(\delta) = \sum_{i \in \mathcal{F}} \sum_{\mathbf{p} \in \mathcal{P}_i} \left( \sum_{j \in \text{obs}^t(\mathbf{p})} E_{ij}^{\mathbf{p}} + \lambda E_{is}^{\mathbf{p}} \right) \quad (2.2)$$

$$\delta = \begin{pmatrix} (\xi_1^T, \dots, \xi_{N_f}^T)^T \\ (d_{\mathbf{p}_1}, \dots, d_{\mathbf{p}_{N_p}})^T \\ (a_1^L, a_1^R, b_1^L, b_1^R)^T \\ \vdots \\ (a_{N_f}^L, a_{N_f}^R, b_{N_f}^L, b_{N_f}^R)^T \\ (f_x, f_y, c_x, c_y)^T \end{pmatrix} \in \mathbb{R}^{10N_f + N_p + 4}, \xi_i = (\ln \mathbf{T}_i)^V \in \mathbb{R}^6 \quad (2.1)$$

To balance the relative weights of temporal multi-view and static stereo, we introduce a coupling factor  $\lambda$  to weight the constraints from static stereo differently.  $\mathcal{P}_i$  is a set of all image point host by frame  $iL$ .  $\text{obs}^t(\mathbf{p})$  are the observations of  $\mathbf{p}$  from temporal multi-view stereo. If there are  $N_p$  image point and  $N_f$  keyframes in  $\mathcal{F}$ , optimization variable  $\delta$  is

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

Total residuals is



Iteration  $\delta^*$  can be calculated by

$$E(\delta) = E^{p_1}_{1L2L} + E^{p_2}_{2L1L} + E^{p_2}_{2L3L} + E^{p_3}_{2L3L} + E^{p_4}_{3L1L} + E^{p_4}_{3L2L} + E^{p_5}_{4L3L} \\ + E^{p_1}_{1L1R} + E^{p_2}_{2L2R} + E^{p_5}_{4L4R} \\ = E_d(\delta) + E_s(\delta)$$

$$E_s(\delta) = \begin{pmatrix} r^s_{p_1} \\ r^s_{p_2} \\ r^s_{p_5} \end{pmatrix}^T \begin{pmatrix} \lambda w_{p_1} & 0 & 0 \\ 0 & \lambda w_{p_2} & 0 \\ 0 & 0 & \lambda w_{p_5} \end{pmatrix} \begin{pmatrix} r^s_{p_1} \\ r^s_{p_2} \\ r^s_{p_5} \end{pmatrix} = (\mathbf{r}^s)^T \mathbf{W}^s \mathbf{r}^s$$

$$\mathbf{J}_s = \begin{pmatrix} \frac{\partial r^s_{p_1}}{\partial \xi_1} \dots \frac{\partial r^s_{p_1}}{\partial \xi_4} & \frac{\partial r^s_{p_1}}{\partial d_{p_1}} \dots \frac{\partial r^s_{p_1}}{\partial d_{p_5}} & \frac{\partial r^s_{p_1}}{\partial a^L_1} \dots \frac{\partial r^s_{p_1}}{\partial b^R_4} & \frac{\partial r^s_{p_1}}{\partial f_x} \dots \frac{\partial r^s_{p_1}}{\partial c_y} \\ \frac{\partial r^s_{p_2}}{\partial \xi_1} \dots \frac{\partial r^s_{p_2}}{\partial \xi_4} & \frac{\partial r^s_{p_2}}{\partial d_{p_1}} \dots \frac{\partial r^s_{p_2}}{\partial d_{p_5}} & \frac{\partial r^s_{p_2}}{\partial a^L_1} \dots \frac{\partial r^s_{p_2}}{\partial b^R_4} & \frac{\partial r^s_{p_2}}{\partial f_x} \dots \frac{\partial r^s_{p_2}}{\partial c_y} \\ \frac{\partial r^s_{p_5}}{\partial \xi_1} \dots \frac{\partial r^s_{p_5}}{\partial \xi_4} & \frac{\partial r^s_{p_5}}{\partial d_{p_1}} \dots \frac{\partial r^s_{p_5}}{\partial d_{p_5}} & \frac{\partial r^s_{p_5}}{\partial a^L_1} \dots \frac{\partial r^s_{p_5}}{\partial b^R_4} & \frac{\partial r^s_{p_5}}{\partial f_x} \dots \frac{\partial r^s_{p_5}}{\partial c_y} \end{pmatrix} \quad (2.2)$$

$$E_d(\delta) = \begin{pmatrix} (r^d_{p_1})_{12} \\ (r^d_{p_1})_{21} \\ \vdots \\ (r^d_{p_5})_{43} \end{pmatrix}^T \begin{pmatrix} w_{p_1} & 0 & \dots & 0 \\ 0 & w_{p_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & w_{p_5} \end{pmatrix} \begin{pmatrix} (r^d_{p_1})_{12} \\ (r^d_{p_1})_{21} \\ \vdots \\ (r^d_{p_5})_{43} \end{pmatrix} = (\mathbf{r}^d)^T \mathbf{W}^d \mathbf{r}^d$$

$$(\mathbf{J}_s^T \lambda \mathbf{W}^s \mathbf{J}_s + \mathbf{J}_d^T \mathbf{W}^d \mathbf{J}_d) \delta^* = -(\mathbf{J}_s^T \lambda \mathbf{W}^s \mathbf{r}^s + \mathbf{J}_d^T \mathbf{W}^d \mathbf{r}^d)$$

(2.2)

$$\mathbf{J}_s \in \mathbb{R}^{3 \times 49}, \mathbf{W}^s \in \mathbb{R}^{3 \times 3}, \mathbf{J}_d \in \mathbb{R}^{7 \times 49}, \mathbf{W}^d \in \mathbb{R}^{7 \times 7},$$

$$\mathbf{J}_d = \begin{pmatrix} \frac{\partial (r^d_{p_1})_{12}}{\partial \xi_1} \dots \frac{\partial (r^d_{p_1})_{12}}{\partial \xi_4} & \frac{\partial (r^d_{p_1})_{12}}{\partial d_{p_1}} \dots \frac{\partial (r^d_{p_1})_{12}}{\partial d_{p_5}} & \frac{\partial (r^d_{p_1})_{12}}{\partial a^L_1} \dots \frac{\partial (r^d_{p_1})_{12}}{\partial b^R_4} & \frac{\partial (r^d_{p_1})_{12}}{\partial f_x} \dots \frac{\partial (r^d_{p_1})_{12}}{\partial c_y} \\ \frac{\partial (r^d_{p_1})_{21}}{\partial \xi_1} \dots \frac{\partial (r^d_{p_1})_{21}}{\partial \xi_4} & \frac{\partial (r^d_{p_1})_{21}}{\partial d_{p_1}} \dots \frac{\partial (r^d_{p_1})_{21}}{\partial d_{p_5}} & \frac{\partial (r^d_{p_1})_{21}}{\partial a^L_1} \dots \frac{\partial (r^d_{p_1})_{21}}{\partial b^R_4} & \frac{\partial (r^d_{p_1})_{21}}{\partial f_x} \dots \frac{\partial (r^d_{p_1})_{21}}{\partial c_y} \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial (r^d_{p_5})_{43}}{\partial \xi_1} \dots \frac{\partial (r^d_{p_5})_{43}}{\partial \xi_4} & \frac{\partial (r^d_{p_5})_{43}}{\partial d_{p_1}} \dots \frac{\partial (r^d_{p_5})_{43}}{\partial d_{p_5}} & \frac{\partial (r^d_{p_5})_{43}}{\partial a^L_1} \dots \frac{\partial (r^d_{p_5})_{43}}{\partial b^R_4} & \frac{\partial (r^d_{p_5})_{43}}{\partial f_x} \dots \frac{\partial (r^d_{p_5})_{43}}{\partial c_y} \end{pmatrix} \quad (2.2)$$

7×49

We construct residuals and its formulation.

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## 1.2 Errors and covariance calculation pseudo code

We know for a Lie algebra  $\boldsymbol{\rho} \in \mathbb{R}^3, \boldsymbol{\phi} \in \mathbb{R}^3, \boldsymbol{\xi} = \begin{pmatrix} \boldsymbol{\rho} \\ \boldsymbol{\phi} \end{pmatrix} \in \mathbb{R}^6$  and  $\mathbf{p}_w$ :

$$\begin{aligned}
 \boldsymbol{\xi}^\wedge &= \begin{pmatrix} \boldsymbol{\rho} \\ \boldsymbol{\phi} \end{pmatrix}^\wedge = \begin{pmatrix} \boldsymbol{\phi}^\wedge & \boldsymbol{\rho} \\ \mathbf{0}^T & \mathbf{0}^T \end{pmatrix} \in \mathbb{R}^{4 \times 4} \\
 \boldsymbol{\epsilon} \in \mathbb{R}^3, \begin{pmatrix} \boldsymbol{\epsilon} \\ 1 \end{pmatrix}^\odot &= \begin{pmatrix} \mathbf{E} & -\boldsymbol{\epsilon}^\wedge \\ \mathbf{0}^T & \mathbf{0}^T \end{pmatrix} \in \mathbb{R}^{4 \times 6} \\
 \frac{\partial(\exp(\boldsymbol{\xi}^\wedge)\mathbf{p}_w)}{\partial \boldsymbol{\xi}} &= \frac{\partial(\mathbf{T}\mathbf{p}_w)}{\partial \boldsymbol{\xi}} = (\mathbf{T}\mathbf{p}_w)^\odot \\
 \mathbf{T}\mathbf{p}_w &= \exp(\boldsymbol{\xi}^\wedge)\mathbf{p}_w \approx (\mathbf{E} + \boldsymbol{\xi}^\wedge)\mathbf{p}_w \\
 \frac{\partial(\exp(\boldsymbol{\xi}^\wedge)\mathbf{p}_w)}{\partial \boldsymbol{\xi}} &\approx \frac{\partial(\mathbf{E} + \boldsymbol{\xi}^\wedge)}{\partial \boldsymbol{\xi}} = \mathbf{0} + \frac{\partial(\boldsymbol{\xi}^\wedge\mathbf{p}_w)}{\partial \boldsymbol{\xi}} \approx (\mathbf{T}\mathbf{p}_w)^\odot \\
 \text{since, } \frac{\partial(\mathbf{T}\mathbf{p}_w)}{\partial \boldsymbol{\xi}} &= (\mathbf{T}^{-1}\mathbf{p}_w)^\odot = \frac{\partial(\exp(-\boldsymbol{\xi}^\wedge)\mathbf{p}_w)}{\partial \boldsymbol{\xi}} \\
 &= \frac{\partial(\mathbf{E} - \boldsymbol{\xi}^\wedge)}{\partial \boldsymbol{\xi}} = -(\mathbf{T}\mathbf{p}_w)^\odot
 \end{aligned} \tag{2.2}$$

## 1.3 Jacobian derivation

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## Chapter3 Photo Error Factors

### 3.1 Construction residual errors

Dynamic multi-view stereo residuals  $E_{ij}^{\mathbf{p}}$  are defined as

$$E_{ij}^{\mathbf{p}} = w_{\mathbf{p}} \|(r_{\mathbf{p}}^d)_{ij}\|_{\gamma}, \quad (r_{\mathbf{p}}^d)_{ij} := I_j^L(\mathbf{p}') - b_j^L - \frac{e^{a_j^L}}{e^{a_i^L}}(I_i^L(\mathbf{p}) - b_i^L) \quad (2.2)$$

$\gamma$  is Huber norm.  $a_i^L, b_i^L$  is affine brightness parameters to frame  $iL$ .  $w_{\mathbf{p}}$  is a gradient-dependent weighting parameters,  $\mathbf{p}$  in frame  $iL$  projected to  $i_j^L$  is  $\mathbf{p}'$  as:

$$w_{\mathbf{p}} := \frac{c^2}{c^2 + \|\nabla I_i(\mathbf{p})\|_2^2}, \quad \mathbf{p}' = d_{\mathbf{p}}^{iL} \mathbf{K}(\mathbf{T}_j \mathbf{T}_i^{-1} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p})) \quad (2.3)$$

Static one-view stereo residuals  $E_{is}^{\mathbf{p}}$  are modified to

$$E_{is}^{\mathbf{p}} = w_{\mathbf{p}} \|r_{\mathbf{p}}^s\|_{\gamma}, \quad r_{\mathbf{p}}^s := I_i^R(\mathbf{p}') - b_i^R - \frac{e^{a_i^R}}{e^{a_i^L}}(I_i^L(\mathbf{p}) - b_i^L) \quad (2.2)$$

Hostframe of  $\mathbf{p}$  is  $i_i^L$ .  $a_i^R, b_i^R$  is affine brightness parameters to frame  $iR$ .  $\mathbf{p}$  in frame  $i_i^L$  projected to  $i_i^R$  is  $\mathbf{p}'$  as :

$$\mathbf{p}' = d_{\mathbf{p}}^{iR} \mathbf{K}(\mathbf{T}_{RL} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p})) \quad (2.2)$$

Total residuals

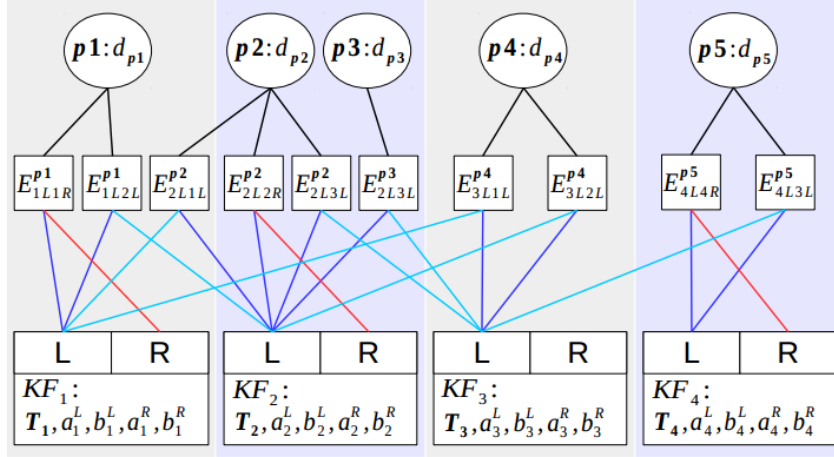
$$E(\delta) = \sum_{i \in \mathcal{F}} \sum_{\mathbf{p} \in \mathcal{P}_i} \left( \sum_{j \in \text{obs}^t(\mathbf{p})} E_{ij}^{\mathbf{p}} + \lambda E_{is}^{\mathbf{p}} \right) \quad (2.2)$$

$$\delta = \begin{pmatrix} (\xi_1^T, \dots, \xi_{N_f}^T)^T \\ (d_{\mathbf{p}_1}, \dots, d_{\mathbf{p}_{N_p}})^T \\ (a_1^L, a_1^R, b_1^L, b_1^R)^T \\ \vdots \\ (a_{N_f}^L, a_{N_f}^R, b_{N_f}^L, b_{N_f}^R)^T \\ (f_x, f_y, c_x, c_y)^T \end{pmatrix} \in \mathbb{R}^{10N_f + N_p + 4}, \xi_i = (\ln \mathbf{T}_i)^V \in \mathbb{R}^6 \quad (2.1)$$

To balance the relative weights of temporal multi-view and static stereo, we introduce a coupling factor  $\lambda$  to weight the constraints from static stereo differently.  $\mathcal{P}_i$  is a set of all image point host by frame  $iL$ .  $\text{obs}^t(\mathbf{p})$  are the observations of  $\mathbf{p}$  from temporal multi-view stereo. If there are  $N_p$  image point and  $N_f$  keyframes in  $\mathcal{F}$ , optimization variable  $\delta$  is

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

Total residuals is



Iteration  $\delta^*$  can be calculated by

$$E(\delta) = E_{1L2L}^{p_1} + E_{2L1L}^{p_2} + E_{2L3L}^{p_2} + E_{2L3L}^{p_3} + E_{3L1L}^{p_4} + E_{3L2L}^{p_4} + E_{4L3L}^{p_5} \\ + E_{1L1R}^{p_1} + E_{2L2R}^{p_2} + E_{4L4R}^{p_5} \\ = E_d(\delta) + E_s(\delta)$$

$$E_s(\delta) = \begin{pmatrix} r_{p_1}^s \\ r_{p_2}^s \\ r_{p_5}^s \end{pmatrix}^T \begin{pmatrix} \lambda w_{p_1} & 0 & 0 \\ 0 & \lambda w_{p_2} & 0 \\ 0 & 0 & \lambda w_{p_5} \end{pmatrix} \begin{pmatrix} r_{p_1}^s \\ r_{p_2}^s \\ r_{p_5}^s \end{pmatrix} = (\mathbf{r}^s)^T \mathbf{W}^s \mathbf{r}^s$$

$$\mathbf{J}_s = \begin{pmatrix} \frac{\partial r_{p_1}^s}{\partial \xi_1} \dots \frac{\partial r_{p_1}^s}{\partial \xi_4} & \frac{\partial r_{p_1}^s}{\partial d_{p_1}} \dots \frac{\partial r_{p_1}^s}{\partial d_{p_5}} & \frac{\partial r_{p_1}^s}{\partial a_1^L} \dots \frac{\partial r_{p_1}^s}{\partial b_4^R} & \frac{\partial r_{p_1}^s}{\partial f_x} \dots \frac{\partial r_{p_1}^s}{\partial c_y} \\ \frac{\partial r_{p_2}^s}{\partial \xi_1} \dots \frac{\partial r_{p_2}^s}{\partial \xi_4} & \frac{\partial r_{p_2}^s}{\partial d_{p_1}} \dots \frac{\partial r_{p_2}^s}{\partial d_{p_5}} & \frac{\partial r_{p_2}^s}{\partial a_1^L} \dots \frac{\partial r_{p_2}^s}{\partial b_4^R} & \frac{\partial r_{p_2}^s}{\partial f_x} \dots \frac{\partial r_{p_2}^s}{\partial c_y} \\ \frac{\partial r_{p_5}^s}{\partial \xi_1} \dots \frac{\partial r_{p_5}^s}{\partial \xi_4} & \frac{\partial r_{p_5}^s}{\partial d_{p_1}} \dots \frac{\partial r_{p_5}^s}{\partial d_{p_5}} & \frac{\partial r_{p_5}^s}{\partial a_1^L} \dots \frac{\partial r_{p_5}^s}{\partial b_4^R} & \frac{\partial r_{p_5}^s}{\partial f_x} \dots \frac{\partial r_{p_5}^s}{\partial c_y} \end{pmatrix}_{3 \times 49} \quad (2.2)$$

$$E_d(\delta) = \begin{pmatrix} (r_{p_1}^d)_{12} \\ (r_{p_1}^d)_{21} \\ \vdots \\ (r_{p_5}^d)_{43} \end{pmatrix}^T \begin{pmatrix} w_{p_1} & 0 & \dots & 0 \\ 0 & w_{p_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & w_{p_5} \end{pmatrix} \begin{pmatrix} (r_{p_1}^d)_{12} \\ (r_{p_1}^d)_{21} \\ \vdots \\ (r_{p_5}^d)_{43} \end{pmatrix} = (\mathbf{r}^d)^T \mathbf{W}^d \mathbf{r}^d$$

$$(\mathbf{J}_s^T \lambda \mathbf{W}^s \mathbf{J}_s + \mathbf{J}_d^T \mathbf{W}^d \mathbf{J}_d) \delta^* = -(\mathbf{J}_s^T \lambda \mathbf{W}^s \mathbf{r}^s + \mathbf{J}_d^T \mathbf{W}^d \mathbf{r}^d) \quad (2.2)$$

$$\mathbf{J}_s \in \mathbb{R}^{3 \times 49}, \mathbf{W}^s \in \mathbb{R}^{3 \times 3}, \mathbf{J}_d \in \mathbb{R}^{7 \times 49}, \mathbf{W}^d \in \mathbb{R}^{7 \times 7},$$

$$\mathbf{J}_d = \begin{pmatrix} \frac{\partial (r_{p_1}^d)_{12}}{\partial \xi_1} \dots \frac{\partial (r_{p_1}^d)_{12}}{\partial \xi_4} & \frac{\partial (r_{p_1}^d)_{12}}{\partial d_{p_1}} \dots \frac{\partial (r_{p_1}^d)_{12}}{\partial d_{p_5}} & \frac{\partial (r_{p_1}^d)_{12}}{\partial a_1^L} \dots \frac{\partial (r_{p_1}^d)_{12}}{\partial b_4^R} & \frac{\partial (r_{p_1}^d)_{12}}{\partial f_x} \dots \frac{\partial (r_{p_1}^d)_{12}}{\partial c_y} \\ \frac{\partial (r_{p_1}^d)_{21}}{\partial \xi_1} \dots \frac{\partial (r_{p_1}^d)_{21}}{\partial \xi_4} & \frac{\partial (r_{p_1}^d)_{21}}{\partial d_{p_1}} \dots \frac{\partial (r_{p_1}^d)_{21}}{\partial d_{p_5}} & \frac{\partial (r_{p_1}^d)_{21}}{\partial a_1^L} \dots \frac{\partial (r_{p_1}^d)_{21}}{\partial b_4^R} & \frac{\partial (r_{p_1}^d)_{21}}{\partial f_x} \dots \frac{\partial (r_{p_1}^d)_{21}}{\partial c_y} \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial (r_{p_5}^d)_{43}}{\partial \xi_1} \dots \frac{\partial (r_{p_5}^d)_{43}}{\partial \xi_4} & \frac{\partial (r_{p_5}^d)_{43}}{\partial d_{p_1}} \dots \frac{\partial (r_{p_5}^d)_{43}}{\partial d_{p_5}} & \frac{\partial (r_{p_5}^d)_{43}}{\partial a_1^L} \dots \frac{\partial (r_{p_5}^d)_{43}}{\partial b_4^R} & \frac{\partial (r_{p_5}^d)_{43}}{\partial f_x} \dots \frac{\partial (r_{p_5}^d)_{43}}{\partial c_y} \end{pmatrix}_{7 \times 49} \quad (2.2)$$

We construct residuals and its formulation.



## 3.2 Jacobian citation

We know for a Lie algebra  $\rho \in \mathbb{R}^3, \phi \in \mathbb{R}^3, \xi = \begin{pmatrix} \rho \\ \phi \end{pmatrix} \in \mathbb{R}^6$  and  $\mathbf{p}_w$ :

$$\begin{aligned}
 \xi^\wedge &= \begin{pmatrix} \rho \\ \phi \end{pmatrix}^\wedge = \begin{pmatrix} \phi^\wedge & \rho \\ \mathbf{0}^T & \mathbf{0}^T \end{pmatrix} \in \mathbb{R}^{4 \times 4} \\
 \epsilon \in \mathbb{R}^3, \begin{pmatrix} \epsilon \\ 1 \end{pmatrix}^\odot &= \begin{pmatrix} \mathbf{E} & -\epsilon^\wedge \\ \mathbf{0}^T & \mathbf{0}^T \end{pmatrix} \in \mathbb{R}^{4 \times 6} \\
 \frac{\partial(\exp(\xi^\wedge)\mathbf{p}_w)}{\partial \xi} &= \frac{\partial(\mathbf{T}\mathbf{p}_w)}{\partial \xi} = (\mathbf{T}\mathbf{p}_w)^\odot \\
 \mathbf{T}\mathbf{p}_w &= \exp(\xi^\wedge)\mathbf{p}_w \approx (\mathbf{E} + \xi^\wedge)\mathbf{p}_w \\
 \frac{\partial(\exp(\xi^\wedge)\mathbf{p}_w)}{\partial \xi} &\approx \frac{\partial(\mathbf{E} + \xi^\wedge)}{\partial \xi} = \mathbf{0} + \frac{\partial(\xi^\wedge\mathbf{p}_w)}{\partial \xi} \approx (\mathbf{T}\mathbf{p}_w)^\odot \\
 \text{since, } \frac{\partial(\mathbf{T}\mathbf{p}_w)}{\partial \xi} &= (\mathbf{T}^{-1}\mathbf{p}_w)^\odot = \frac{\partial(\exp(-\xi^\wedge)\mathbf{p}_w)}{\partial \xi} \\
 &= \frac{\partial(\mathbf{E} - \xi^\wedge)}{\partial \xi} = -(\mathbf{T}\mathbf{p}_w)^\odot
 \end{aligned} \tag{2.2}$$

## 1.3 Jacobian derivation

### 1.3.1 Dynamic Parameter

Firstly, if  $\mathbf{p}$  is neither observed by frame  $mL, mR$  nor hosted by  $nL, nR$ :

$$\frac{\partial(r_{\mathbf{p}}^d)_{ij}}{\partial \xi_m} = \frac{\partial(r_{\mathbf{p}}^d)_{ij}}{\partial \xi_n} = \mathbf{0}^T, \text{ so } \frac{\partial(r_{\mathbf{p}_1}^d)_{12}}{\partial \xi_3} = \frac{\partial(r_{\mathbf{p}_1}^d)_{12}}{\partial \xi_4} = \dots = \mathbf{0}^T, \tag{2.2}$$

$$\frac{\partial(r_{\mathbf{p}}^d)_{ij}}{\partial \xi_i} = \frac{\partial(I_j^L(\mathbf{p}'))}{\partial \xi_i} = \frac{\partial(I_j^L(\mathbf{p}'))}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial \mathbf{p}_w} \frac{\partial \mathbf{p}_w}{\partial \xi_i} \tag{2.2}$$

$$\mathbf{p}_w' = \mathbf{T}_j \mathbf{T}_i^{-1} \mathbf{p}_w = \mathbf{T}_j \mathbf{T}_i^{-1} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p})$$

otherwise, we follow

For one frame  $iL$ , we have  $\mathbf{p}$  and  $\mathbf{K}$ , then we can get

Secondly, according to

$$\begin{cases} \mathbf{p}_w = \begin{pmatrix} x \\ y \\ z \\ 1 \end{pmatrix} = \begin{pmatrix} f_x^{-1}(d_{\mathbf{p}}^{iL})^{-1}(u^i - c_x) \\ f_y^{-1}(d_{\mathbf{p}}^{iL})^{-1}(v^i - c_y) \\ (d_{\mathbf{p}}^{iL})^{-1} \\ 1 \end{pmatrix} \end{cases} \quad (2.2)$$

$$\begin{aligned} \frac{\partial \mathbf{p}'_w}{\partial \xi_i} &= \mathbf{T}_j \frac{\partial (\mathbf{T}_i^{-1} \mathbf{p}'_w)}{\partial \xi_i} = -\mathbf{T}_j (\mathbf{T}_i \mathbf{p}_w)^\odot \\ \frac{\partial \mathbf{p}'_w}{\partial \xi_j} &= \frac{\partial (\mathbf{T}_j \mathbf{T}_i^{-1} \mathbf{p}_w)}{\partial \xi_i} = (\mathbf{T}_j \mathbf{T}_i^{-1} \mathbf{p}_w)^\odot \\ &= \begin{pmatrix} x' \\ y' \\ z' \\ 1 \end{pmatrix}^\odot = \begin{pmatrix} 1 & 0 & 0 & 0 & z' & -y' \\ 0 & 1 & 0 & -z' & 0 & x' \\ 0 & 1 & 0 & y' & -x' & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ &\Rightarrow \frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial \xi_j} = \frac{\partial (I_j^L(\mathbf{p}'))}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial \mathbf{p}'_w} \frac{\partial \mathbf{p}'_w}{\partial \xi_j} \end{aligned} \quad (2.2)$$

$$\begin{aligned} &= (g'_x, g'_y, 0, 0) \begin{pmatrix} f_x(z')^{-1} & 0 & -x' f_x(z')^{-2} & 0 \\ 0 & f_y(z')^{-1} & -y' f_y(z')^{-2} & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & (z')^{-2} & 0 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 & 0 & 0 & z' & -y' \\ 0 & 1 & 0 & -z' & 0 & x' \\ 0 & 0 & 1 & y' & -x' & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} g'_x f_x(z')^{-1} \\ g'_y f_y(z')^{-1} \\ -(g'_x x' f_x + g'_y y' f_y)(z')^{-2} \\ -g'_y f_y - (g'_x x' y' f_x + g'_y (y')^2 f_y)(z')^{-2} \\ g'_x f_x + (g'_x (x')^2 f_x + g'_y x' y' f_y)(z')^{-2} \\ -g'_x f_x y' (z')^{-1} + g'_y f_y x' (z')^{-1} \end{pmatrix}^T \end{aligned}$$

$$(r_{\mathbf{p}}^d)_{ij} := I_j^L(\mathbf{p}') - b_j^L - \frac{e^{a_j^L}}{e^{a_i^L}} (I_i^L(\mathbf{p}) - b_i^L) \quad (2.2)$$

$$\begin{aligned} \frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial a_i} &= \frac{e^{a_j^L}}{e^{a_i^L}} (I_i^L(\mathbf{p}) - b_i^L), \quad \frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial a_j} = -\frac{e^{a_j^L}}{e^{a_i^L}} (I_i^L(\mathbf{p}) - b_i^L) \\ \frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial b_i} &= \frac{e^{a_j^L}}{e^{a_i^L}}, \quad \frac{\partial (r_{\mathbf{p}}^d)_{ij}}{\partial b_j} = -1 \end{aligned} \quad (2.2)$$

We have:

add detail Calibration derivation.....

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$$\mathbf{p}' = d_{\mathbf{p}}^{jL} \mathbf{K}(\mathbf{T}_j \mathbf{T}_i^{-1} \mathbf{p}_w)$$

$$assume : \mathbf{T}_j \mathbf{T}_i^{-1} = \begin{pmatrix} r_{11}^{ji} & r_{12}^{ji} & r_{13}^{ji} & t_1^{ji} \\ r_{21}^{ji} & r_{22}^{ji} & r_{23}^{ji} & t_2^{ji} \\ r_{31}^{ji} & r_{32}^{ji} & r_{33}^{ji} & t_3^{ji} \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{p}'_w = \begin{pmatrix} r_{11}^{ji} f_x^{-1} (d_{\mathbf{p}}^{iL})^{-1} (u^i - c_x) + r_{12}^{ji} f_y^{-1} (d_{\mathbf{p}}^{iL})^{-1} (v^i - c_y) + r_{13}^{ji} (d_{\mathbf{p}}^{iL})^{-1} + t_1^{ji} \\ r_{21}^{ji} f_x^{-1} (d_{\mathbf{p}}^{iL})^{-1} (u^i - c_x) + r_{22}^{ji} f_y^{-1} (d_{\mathbf{p}}^{iL})^{-1} (v^i - c_y) + r_{23}^{ji} (d_{\mathbf{p}}^{iL})^{-1} + t_2^{ji} \\ r_{31}^{ji} f_x^{-1} (d_{\mathbf{p}}^{iL})^{-1} (u^i - c_x) + r_{32}^{ji} f_y^{-1} (d_{\mathbf{p}}^{iL})^{-1} (v^i - c_y) + r_{33}^{ji} (d_{\mathbf{p}}^{iL})^{-1} + t_3^{ji} \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{a}{d_{\mathbf{p}}^{iL}} + t_1^{ji} \\ \frac{b}{d_{\mathbf{p}}^{iL}} + t_2^{ji} \\ \frac{c}{d_{\mathbf{p}}^{iL}} + t_3^{ji} \\ 1 \end{pmatrix} = \begin{pmatrix} x' \\ y' \\ z' \\ 1 \end{pmatrix} \Rightarrow d_{\mathbf{p}}^{jL} = (z')^{-1}, \mathbf{p}' = \begin{pmatrix} f_x x' d_{\mathbf{p}}^{jL} + c_x \\ f_y y' d_{\mathbf{p}}^{jL} + c_y \\ 1 \\ d_{\mathbf{p}}^{jL} \end{pmatrix}$$

(2.2)

$$\frac{\partial(I_j^L(\mathbf{p}'))}{\partial \mathbf{p}'} = (g'_x, g'_y, 0, 0)$$

$$\frac{\partial \mathbf{p}'}{\partial \mathbf{p}'_w} = \begin{pmatrix} f_x (z')^{-1} & 0 & -x' f_x (z')^{-2} & 0 \\ 0 & f_y (z')^{-1} & -y' f_y (z')^{-2} & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & (z')^{-2} & 0 \end{pmatrix}, \frac{\partial \mathbf{p}'_w}{\partial d_{\mathbf{p}}^{iL}} = \begin{pmatrix} -\frac{a}{(d_{\mathbf{p}}^{iL})^2} \\ -\frac{b}{(d_{\mathbf{p}}^{iL})^2} \\ -\frac{c}{(d_{\mathbf{p}}^{iL})^2} \\ 0 \end{pmatrix}$$

$$\begin{aligned} \Rightarrow \frac{\partial(r_{\mathbf{p}}^d)_{ij}}{\partial d_{\mathbf{p}}^{iL}} &= \frac{\partial(I_j^L(\mathbf{p}'))}{\partial d_{\mathbf{p}}^{iL}} = \frac{\partial(I_j^L(\mathbf{p}'))}{\partial \mathbf{p}'} \frac{\partial \mathbf{p}'}{\partial \mathbf{p}'_w} \frac{\partial \mathbf{p}'_w}{\partial d_{\mathbf{p}}^{iL}} \\ &= -\frac{g'_x f_x a}{z' (d_{\mathbf{p}}^{iL})^2} - \frac{g'_y f_y b}{z' (d_{\mathbf{p}}^{iL})^2} + \frac{c(g'_x x' f_x + g'_y y' f_y)}{(z' d_{\mathbf{p}}^{iL})^2} \\ &= \frac{c(g'_x x' f_x + g'_y y' f_y) - g'_x f_x a z' - g'_y f_y b z'}{(z' d_{\mathbf{p}}^{iL})^2} \end{aligned}$$

### 1.3.2 Static Parameter

Firstly, For a stereo frame  $i$ : inverse depth  $d_{\mathbf{p}}^{iL} = d_{\mathbf{p}}^{iR}$ , a left frame  $iL$  pixel  $\mathbf{p}$  is projected to right frame  $iR$  with  $\mathbf{p}'$ :

$$\begin{aligned}
 \mathbf{p} &= \begin{pmatrix} u^i \\ v^i \\ 1 \\ d_{\mathbf{p}}^{iL} \end{pmatrix}, \mathbf{p}_w = \begin{pmatrix} x \\ y \\ z \\ 1 \end{pmatrix}, d_{\mathbf{p}}^{iL} = z^{-1}, \mathbf{p}_w = (d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p} \\
 &= \begin{pmatrix} f_x^{-1} (d_{\mathbf{p}}^{iL})^{-1} (u^i - c_x) \\ f_y^{-1} (d_{\mathbf{p}}^{iL})^{-1} (v^i - c_y) \\ (d_{\mathbf{p}}^{iL})^{-1} \\ 1 \end{pmatrix}, \mathbf{T}_{RL} = \begin{pmatrix} 1 & 0 & 0 & t_1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \\
 \mathbf{p}' &= d_{\mathbf{p}}^{iR} \mathbf{K} (\mathbf{T}_{RL} \mathbf{p}_w) \\
 &= d_{\mathbf{p}}^{iL} \begin{pmatrix} f_x & 0 & c_x & 0 \\ 0 & f_y & c_y & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} f_x^{-1} (d_{\mathbf{p}}^{iL})^{-1} (u^i - c_x) + t_1 \\ f_y^{-1} (d_{\mathbf{p}}^{iL})^{-1} (v^i - c_y) \\ (d_{\mathbf{p}}^{iL})^{-1} \\ 1 \end{pmatrix} = \begin{pmatrix} u^i + t_1 f_x d_{\mathbf{p}}^{iL} \\ v^i \\ 1 \\ d_{\mathbf{p}}^{iL} \end{pmatrix} \quad (1) \\
 \frac{\partial r_{\mathbf{p}}^s}{\partial d_{\mathbf{p}}^{iL}} &= \frac{\partial (I_i^R(\mathbf{p}')) - \frac{e^{a_i^R}}{e^{a_i^L}} (I_i^L(\mathbf{p}))}{\partial d_{\mathbf{p}}^{iL}} = \left( \frac{\partial (I_i^R(\mathbf{p}'))}{\partial \mathbf{p}'} - \frac{e^{a_i^R}}{e^{a_i^L}} \frac{\partial (I_i^L(\mathbf{p}))}{\partial \mathbf{p}'} \right) \frac{\partial \mathbf{p}'}{\partial d_{\mathbf{p}}^{iL}} \\
 &= [(g_x^{iR}, g_y^{iR}, 0, 0) - \mathbf{0}^T] \begin{pmatrix} t_1 f_x \\ 0 \\ 0 \\ 1 \end{pmatrix} = g_x^{iR} t_1 f_x
 \end{aligned}$$

Secondly, according to:

$$r_{\mathbf{p}}^s := I_i^R(\mathbf{p}') - b_i^R - \frac{e^{a_i^R}}{e^{a_i^L}} (I_i^L(\mathbf{p}) - b_i^L) \quad (2.2)$$

We have:

$$\begin{aligned}
 \frac{\partial (r_{\mathbf{p}}^s)_{ij}}{\partial a_i} &= \frac{e^{a_j^L}}{e^{a_i^L}} (I_i^L(\mathbf{p}) - b_i^L), \frac{\partial (r_{\mathbf{p}}^s)_{ij}}{\partial a_j} = -\frac{e^{a_j^L}}{e^{a_i^L}} (I_i^L(\mathbf{p}) - b_i^L) \\
 \frac{\partial (r_{\mathbf{p}}^s)_{ij}}{\partial b_i} &= \frac{e^{a_j^L}}{e^{a_i^L}}, \quad \frac{\partial (r_{\mathbf{p}}^s)_{ij}}{\partial b_j} = -1
 \end{aligned} \quad (2.2)$$

add detail Calibration derivation.....

