$$f_{m}(\boldsymbol{\delta}) = I_{i}(\boldsymbol{p}_{m}) - I_{j}(w(\boldsymbol{p}_{m}, D_{i}(\boldsymbol{p}_{m}), \boldsymbol{\delta})), \boldsymbol{p}_{m} \in \Omega_{D_{i}}, 1 \leq m \leq n$$

$$W_{m}(\boldsymbol{\delta}) = \left(2\sigma_{I}^{2} + \left(\frac{\partial_{r_{p_{m}}}(\boldsymbol{p}_{m}, \boldsymbol{\delta})}{\partial D_{i}(\boldsymbol{p}_{m})}\right)^{2} V_{i}(\boldsymbol{p}_{m})\right)^{-1}$$

$$f = \begin{pmatrix} f_{1}(\boldsymbol{\delta}) \\ f_{2}(\boldsymbol{\delta}) \\ \vdots \\ f_{n}(\boldsymbol{\delta}) \end{pmatrix}, \boldsymbol{W} = \begin{pmatrix} \boldsymbol{W}_{1} & 0 & \cdots & 0 \\ 0 & \boldsymbol{W}_{2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \boldsymbol{W}_{n} \end{pmatrix}$$

$$E(\boldsymbol{\delta}) = \boldsymbol{f}^{T}(\boldsymbol{\delta}) \boldsymbol{W}(\boldsymbol{\delta}) \boldsymbol{f}(\boldsymbol{\delta})$$

$$f(\boldsymbol{\delta} + \Delta \boldsymbol{\delta}) \approx l(\Delta \boldsymbol{\delta}) = \boldsymbol{f}(\boldsymbol{\delta}) + \boldsymbol{J}(\boldsymbol{\delta}) \Delta \boldsymbol{\delta}$$

$$\frac{1}{2} E(\boldsymbol{\delta}) \approx L(\Delta \boldsymbol{\delta}) = \frac{1}{2} l^{T}(\Delta \boldsymbol{\delta}) l(\Delta \boldsymbol{\delta})$$

$$= \frac{1}{2} \boldsymbol{f}^{T} \boldsymbol{W} \boldsymbol{f} + \Delta \boldsymbol{\delta}^{T} \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{f} + \frac{1}{2} \Delta \boldsymbol{\delta}^{T} \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{J} \Delta \boldsymbol{\delta}$$

$$= E + \Delta \boldsymbol{\delta}^{T} \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{f} + \frac{1}{2} \Delta \boldsymbol{\delta}^{T} \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{J} \Delta \boldsymbol{\delta}$$

$$L' = \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{f} + \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{J} \Delta \boldsymbol{\delta} = 0$$

$$\Delta \boldsymbol{\delta} = -(\boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{J})^{-1} \boldsymbol{J}^{T} \boldsymbol{W} \boldsymbol{f}$$

$$\left(\boldsymbol{p} := \begin{pmatrix} \boldsymbol{p}_{x} \\ \boldsymbol{p}_{y} \\ d_{n} \end{pmatrix}, \boldsymbol{P} = \begin{pmatrix} \boldsymbol{X} \\ \boldsymbol{Y} \\ \boldsymbol{Z} \end{pmatrix} = \begin{pmatrix} \boldsymbol{p}_{x}/d_{p} \\ \boldsymbol{p}_{y}/d_{p} \\ 1/d_{p} \end{pmatrix}$$

$$\mathbf{q} = \begin{pmatrix} x' \\ y' \\ z' \end{pmatrix}, w_m = (\mathbf{p}_m, D_i(\mathbf{p}_m), \boldsymbol{\delta}) = \begin{pmatrix} x'/z' \\ y'/z' \end{pmatrix}$$

$$\frac{\partial f_m}{\partial \delta} = -\frac{\partial I_j(w_m)}{\partial \boldsymbol{\delta}} = -\frac{\partial I_j}{\partial w_m} \frac{\partial w_m}{\partial \mathbf{q}} \frac{\partial \mathbf{q}}{\partial \boldsymbol{\delta}}$$

$$= -\begin{pmatrix} g_x & g_y \end{pmatrix} \begin{pmatrix} \frac{1}{z'} & 0 & -\frac{x'}{z'} \\ 0 & \frac{1}{z'} & -\frac{y}{z'} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 & -z' & y' \\ 0 & 1 & 0 & z' & 0 & -x' \\ 0 & 0 & 1 & -y' & x' & 0 \end{pmatrix}$$

$$= -\begin{pmatrix} \frac{g_x}{z'} & \frac{g_y}{z'} & -\frac{x'g_x}{z'^2} - \frac{y'g_y}{z'^2} & -\frac{x'y'g_x}{z'^2} - (1 + \frac{y'^2}{z'^2})g_y & (1 + \frac{x'^2}{z'^2})g_x + \frac{x'y'g_y}{z'^2} & -\frac{y'g_x}{z'} + \frac{x'g_y}{z'} \end{pmatrix}$$

$$\mathbf{J} = \begin{pmatrix} \frac{\partial f_1}{\partial \delta} & \frac{\partial f_2}{\partial \delta} & \cdots & \frac{\partial f_N}{\partial \delta} \end{pmatrix}^T = \begin{pmatrix} \mathbf{J}_1 & \mathbf{J}_2 & \cdots & \mathbf{J}_N \end{pmatrix}^T$$
(2)

$$\begin{pmatrix} x' \\ y' \\ z' \\ 1 \end{pmatrix} = exp(\boldsymbol{\delta}) \begin{pmatrix} \boldsymbol{p}_{x}/d_{p} \\ \boldsymbol{p}_{y}/d_{p} \\ 1/d_{p} \\ 1 \end{pmatrix} = \frac{1}{d_{p}} \begin{pmatrix} \boldsymbol{R}_{1} & t_{1} \\ \boldsymbol{R}_{2} & t_{2} \\ \boldsymbol{R}_{3} & t_{3} \\ \boldsymbol{0} & 1 \end{pmatrix}_{4\times4} \begin{pmatrix} \boldsymbol{P} \\ d_{p} \end{pmatrix}_{4\times1} = \frac{1}{d_{p}} \begin{pmatrix} \boldsymbol{R}_{1}\boldsymbol{P} + t_{1}d_{p} \\ \boldsymbol{R}_{2}\boldsymbol{P} + t_{2}d_{p} \\ \boldsymbol{R}_{3}\boldsymbol{P} + t_{3}d_{p} \\ d_{p} \end{pmatrix}$$

$$w_{m} = \begin{pmatrix} x'/z' \\ y'/z' \end{pmatrix} = \begin{pmatrix} \frac{\boldsymbol{R}_{1}\boldsymbol{P} + t_{1}d_{p}}{\boldsymbol{R}_{3}\boldsymbol{P} + t_{3}d_{p}} \\ \frac{\boldsymbol{R}_{2}\boldsymbol{P} + t_{2}d_{p}}{\boldsymbol{R}_{3}\boldsymbol{P} + t_{3}d_{p}} \end{pmatrix}$$

$$\frac{\partial_{r_{p_{m}}}(\boldsymbol{p}_{m}, \boldsymbol{\delta})}{\partial D_{i}(\boldsymbol{p}_{m})} := \frac{\partial f_{m}}{\partial d_{p_{m}}} = -\frac{\partial I_{j}}{\partial w_{m}} \frac{\partial w_{m}}{\partial d_{p_{m}}}$$

$$= -\left(g_{x} \quad g_{y}\right) \begin{pmatrix} \frac{t_{1}z' - x't_{3}}{z'^{2}} \\ \frac{t_{2}z' - y't_{3}}{z'^{2}} \end{pmatrix} = -\left(g_{x} \frac{t_{1}z' - x't_{3}}{z'^{2}} + g_{y} \frac{t_{2}z' - y't_{3}}{z'^{2}}\right)$$

$$W_{m} := \left(2\sigma_{I}^{2} + w_{m}^{2}V_{m}\right)^{-1}$$
(3)

$$J^{T}WJ = \begin{pmatrix} J_{1}^{T} & J_{2}^{T} & \cdots & J_{N}^{T} \end{pmatrix}_{6\times N} \begin{pmatrix} W_{1} & 0 & \cdots & 0 \\ 0 & W_{2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & W_{N} \end{pmatrix}_{N\times N} \begin{pmatrix} J_{1} \\ J_{2} \\ \vdots \\ J_{N} \end{pmatrix}_{N\times 6}$$

$$= \sum_{i=1}^{N} (J_{i}^{T}W_{i}J_{i})_{6\times 6} = A_{6\times 6}$$

$$J^{T}W = \sum_{i=1}^{N} (J_{i}^{T}W_{i})_{6\times 1} = b_{6\times 1}$$

$$A\delta^{*} = b$$

$$\Rightarrow LDL^{T}\delta^{*} = b$$

$$\Rightarrow (LD^{1/2})(LD^{1/2})^{T}\delta^{*} = b$$

$$\Rightarrow GG^{T}\delta^{*} = b$$

$$\Rightarrow G\delta^{*'} = b$$

$$\Rightarrow G^{T}\delta^{*} = \delta$$

$$(4)$$

$$cost = \sum_{i=j-1}^{5} (A(i,j) - B(i,j))^{2}$$
(4.1)

$$\overrightarrow{s_1} = \overrightarrow{n_1} \times \overrightarrow{n_2} = \mathbf{t} \times \overrightarrow{n_1} \times \overrightarrow{Op}$$

$$= \begin{pmatrix} 0 & -t_3 & t_2 \\ t_3 & 0 & -t_1 \\ -t_2 & t_1 & 0 \end{pmatrix} \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} a \\ b \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} -at_3 + t_1 \\ -bt_3 + t_2 \\ 0 \end{pmatrix} = \begin{pmatrix} epx \\ epy \\ 0 \end{pmatrix}$$

$$(4.2)$$

$$d_{2}\mathbf{p}_{best} = \mathbf{R}(d_{1}\mathbf{p}_{c}) + \mathbf{t}$$

$$\Rightarrow 0 = [\mathbf{p}_{best}] \times (d_{1}\mathbf{R}\mathbf{p}_{c} + \mathbf{t})$$

$$\Rightarrow d_{1}[\mathbf{p}_{best}] \times \mathbf{R}\mathbf{p}_{c} = -[\mathbf{p}_{best}] \times \mathbf{t}$$

$$\Rightarrow d_{1}\begin{bmatrix} 0 & -1 & b_{1} \\ 1 & 0 & -a_{1} \\ -b_{1} & a_{1} & 0 \end{bmatrix} \begin{pmatrix} R_{row1} \\ R_{row1} \\ R_{row2} \end{pmatrix} \mathbf{p}_{c} = \begin{pmatrix} 0 & 1 & -b_{1} \\ -1 & 0 & a_{1} \\ b_{1} & -a_{1} & 0 \end{pmatrix} \begin{pmatrix} t_{0} \\ t_{1} \\ b_{1} & -a_{1} & 0 \end{pmatrix} \begin{pmatrix} t_{0} \\ t_{1} \\ b_{1} & -a_{1} & 0 \end{pmatrix} \begin{pmatrix} t_{0} \\ t_{1} \\ b_{1} & -a_{1} & 0 \end{pmatrix} \begin{pmatrix} t_{0} \\ t_{1} \\ b_{1} & -a_{1} & 0 \end{pmatrix} \begin{pmatrix} t_{0} \\ t_{1} \\ b_{1} & -a_{1} & 0 \end{pmatrix} \begin{pmatrix} t_{0} \\ t_{1} \\ t_{2} \end{pmatrix}$$

$$\Rightarrow d_{1}\begin{pmatrix} b_{1}R_{row2} - R_{row1} \\ (b_{1}R_{row2} - R_{row1})\mathbf{p}_{c} \end{pmatrix} \mathbf{p}_{c} = \begin{pmatrix} t_{1} - b_{1}t_{2} \\ a_{1}t_{2} - t_{0} \\ b_{1}t_{0} - a_{1}t_{1} \end{pmatrix}$$

$$\Rightarrow d_{1} = \frac{t_{1} - b_{1}t_{2}}{(b_{1}R_{row2} - R_{row1})\mathbf{p}_{c}}$$

$$\Rightarrow = \frac{a_{1}t_{2} - t_{0}}{(R_{row0} - a_{1}R_{row2})\mathbf{p}_{c}}$$

$$\Rightarrow \frac{a_{1}t_{2} - t_{0}}{(R_{row1} - b_{1}R_{row2})\mathbf{p}_{c}}$$

$$\Rightarrow \frac{b_{1}t_{0} - a_{1}t_{1}}{(a_{1}R_{row1} - b_{1}R_{row2})\mathbf$$

Algorithm 1: Time optimized A* Algorithm

```
Require: Start, End, Q
Ensure: Father node of End
 1: function ASTARSEARCH(Start, End, Q)
       open = binary heap containing Start node
 2:
       closed = empty set
 3:
 4:
       movecost(x, y) = distance from node x to node y
       while End node not in open do
 5:
 6:
          i = \text{node with min } f(i) \text{ in } open
 7:
          remove i from open
          add i to closed
 8:
          count = 0
 9:
10:
          for j = \text{neighbor node of } i and not in closed and reachable in Q do
              count++
11:
              cost = g(i) + movecost(i, j)
12:
              if j in open and cost < g(j) then
13:
                 remove i from open
14:
              end if
15:
              if j not in open and not in closed then
16:
                 add j into open
17:
                 f(j) = g(j) + h(j)
18:
                 set father node of j is i
19:
              end if
20:
          end for
21:
          if count == 0 then
22:
              can't find path
23:
              break out
24:
          end if
25:
       end while
26:
27: end function
```

$$\ddot{X}_{t-1} \sim \mathcal{N}(0, k_1^2), \ddot{Z}_{t-1} \sim \mathcal{N}(0, k_2^2), \ddot{\theta}_{t-1} \sim \mathcal{N}(0, k_3^2),
\mathbf{R}_t = \begin{pmatrix} \frac{1}{4} T^4 k_1^2 & \frac{1}{2} T^3 k_1^2 & 0 & 0 & 0 & 0 \\ \frac{1}{2} T^3 k_1^2 & T^2 k_1^2 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{4} T^4 k_2^2 & \frac{1}{2} T^3 k_2^2 & 0 & 0 \\ 0 & 0 & \frac{1}{2} T^3 k_2^2 & T^2 k_2^2 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{4} T^4 k_3^2 & \frac{1}{2} T^3 k_3^2 \\ 0 & 0 & 0 & 0 & \frac{1}{2} T^3 k_3^2 & T^2 k_3^2 \end{pmatrix}$$

$$\begin{pmatrix} cov(\varepsilon_1, \varepsilon_1) & cov(\varepsilon_1, \varepsilon_2) & \cdots & cov(\varepsilon_1, \varepsilon_6) \\ cov(\varepsilon_2, \varepsilon_1) & cov(\varepsilon_2, \varepsilon_2) & \cdots & cov(\varepsilon_2, \varepsilon_6) \\ \vdots & \ddots & \vdots & \vdots \\ cov(\varepsilon_6, \varepsilon_1) & cov(\varepsilon_6, \varepsilon_2) & \cdots & cov(\varepsilon_6, \varepsilon_6) \end{pmatrix}$$

$$(3.4)$$

Algorithm 2: Linear Kalman Filter

```
Require: \mu_{t-1}, \Sigma_{t-1}, z_t
Ensure: \mu_t, \Sigma_t

1: function Filter(\mu_{t-1}, \Sigma_{t-1}, z_t)

2: predict \overline{\mu}_t = A\mu_{t-1}

3: \overline{\Sigma}_t = A\Sigma_{t-1}A^T + R_t

4: update K_t = \overline{\Sigma}_t(\overline{\Sigma}_t + Q_t)^{-1}

5: \mu_t = \overline{\mu}_t + K_t(z_t - \overline{\mu}_t)

6: \Sigma_t = (E - K_t)\overline{\Sigma}_t

7: end function
```

$$\mathcal{F} = \{ \mathbf{I}_{1}, \mathbf{I}_{2}, \mathbf{I}_{3}, \mathbf{I}_{4} \} \xi \Pi \frac{\mathbf{p}}{\partial \mathbf{p}_{w}}, \begin{pmatrix} f_{x}z^{-1} & 0 & -xf_{x}z^{-2} & 0\\ 0 & f_{y}z^{-1} & -yf_{y}z^{-2} & 0\\ 0 & 0 & 0 & 0\\ 0 & 0 & z^{-2} & 0 \end{pmatrix}$$

$$(\sum_{j \in obs^{t}(\mathbf{P})} E_{ij}^{\mathbf{p}} + \lambda E_{is}^{\mathbf{p}})$$

$$(3.4)$$

$$\begin{split} E(\delta) &= E_{1L2L}^{\mathbf{p}_1} + E_{2L1L}^{\mathbf{p}_2} + E_{2L3L}^{\mathbf{p}_2} + E_{2L3L}^{\mathbf{p}_3} + E_{3L1L}^{\mathbf{p}_4} + E_{3L2L}^{\mathbf{p}_4} + E_{4L3L}^{\mathbf{p}_5} \\ &+ E_{1L1R}^{\mathbf{p}_1} + E_{2L2R}^{\mathbf{p}_2} + E_{4L4R}^{\mathbf{p}_5} \\ &= E_d(\delta) + E_s(\delta) \end{split}$$

$$E_{s}(\delta) = \begin{pmatrix} r_{\mathbf{p}_{1}}^{s} \\ r_{\mathbf{p}_{2}}^{s} \\ r_{\mathbf{p}_{5}}^{s} \end{pmatrix}^{T} \begin{pmatrix} \lambda w_{\mathbf{p}_{1}} & 0 & 0 \\ 0 & \lambda w_{\mathbf{p}_{2}} & 0 \\ 0 & 0 & \lambda w_{\mathbf{p}_{5}} \end{pmatrix} \begin{pmatrix} r_{\mathbf{p}_{1}}^{s} \\ r_{\mathbf{p}_{2}}^{s} \\ r_{\mathbf{p}_{5}}^{s} \end{pmatrix} = (\mathbf{r}^{s})^{T} \mathbf{W} \mathbf{r}^{s}$$

$$J_{s} = \begin{pmatrix} \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial \xi_{1}} & \cdots & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial \xi_{4}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial d_{\mathbf{p}_{1}}} & \cdots & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial d_{\mathbf{p}_{5}}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \cdots & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial f_{\mathbf{p}_{1}}} & \frac{\partial r_{\mathbf{p}_{1}}^{s}}{\partial c_{\mathbf{q}_{1}}} \\ \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial \xi_{1}} & \cdots & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial \xi_{4}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial d_{\mathbf{p}_{1}}} & \cdots & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial d_{\mathbf{p}_{5}}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \cdots & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \cdots & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \cdots & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{2}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial a_{\mathbf{p}_{1}}^{t}} & \frac{\partial r_{\mathbf{p}_{2}}^{s}}{\partial$$

$$E_d(\delta) = \begin{pmatrix} (r_{\mathbf{p}_1}^d)_{12} \\ (r_{\mathbf{p}_1}^d)_{21} \\ \vdots \\ (r_{\mathbf{p}_5}^d)_{43} \end{pmatrix}^T \begin{pmatrix} w_{\mathbf{p}_1} & 0 & \dots & 0 \\ 0 & w_{\mathbf{p}_1} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & w_{\mathbf{p}_5} \end{pmatrix} \begin{pmatrix} (r_{\mathbf{p}_1}^d)_{12} \\ (r_{\mathbf{p}_1}^d)_{21} \\ \vdots \\ (r_{\mathbf{p}_5}^d)_{43} \end{pmatrix} = (\mathbf{r}^d)^T \mathbf{W} \mathbf{r}^d$$

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

$$\mathbf{J}_{s} \in \mathbb{R}^{49\times3}, \mathbf{W}^{s} \in \mathbb{R}^{3\times3}, \mathbf{J}_{s} \in \mathbb{R}^{49\times7}, \mathbf{W}^{s} \in \mathbb{R}^{7\times7},$$
(2.2)

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

$$\frac{\partial \mathbf{p}'}{\partial d_{\mathbf{p}}^{iL}} = 0?$$
(2.2)

$$\begin{split} \frac{\partial (r_{\mathbf{p}}^{d})}{\partial \boldsymbol{\xi_{i}}} &= \frac{\partial I_{j}^{L}(\mathbf{p}^{'})}{\partial \boldsymbol{\xi_{i}}} = \frac{\partial I_{j}^{L}(\mathbf{p}^{'})}{\partial \mathbf{p}^{'}} \frac{\partial \mathbf{p}^{'}}{\partial \mathbf{p}_{w}^{'}} \frac{\partial \mathbf{p}_{w}^{'}}{\partial \boldsymbol{\xi_{i}}} \\ \mathbf{p}_{w}^{'} &= d_{\mathbf{p}}^{jL} \mathbf{K}(\mathbf{T}_{j} \mathbf{T}_{i}^{-1} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p})) \end{split} \tag{2.2}$$

$$\begin{cases}
\mathbf{p}_{w} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} f_{x}^{-1} (d_{\mathbf{p}}^{iL})^{-1} (u^{i} - c_{x}) \\ f_{y}^{-1} (d_{\mathbf{p}}^{iL})^{-1} (v^{i} - c_{y}) \\ d_{\mathbf{p}}^{iL} \\ 1 \end{pmatrix} \\
\mathbf{p}'_{w} = d_{\mathbf{p}}^{jL} \mathbf{K} (\mathbf{T}_{j} \mathbf{T}_{i}^{-1} ((d_{\mathbf{p}}^{iL})^{-1} \mathbf{K}^{-1} \mathbf{p}))
\end{cases} (2.2)$$

$$\xi^{\bigwedge} = \begin{pmatrix} \boldsymbol{\rho} \\ \boldsymbol{\phi} \end{pmatrix}^{\bigwedge} = \begin{pmatrix} \boldsymbol{\phi}^{\bigwedge} & \boldsymbol{\rho} \\ \mathbf{0}^{T} & \mathbf{0}^{T} \end{pmatrix} \in \mathbb{R}^{4 \times 4}$$

$$\boldsymbol{\epsilon} \in \mathbb{R}^{3}, \begin{pmatrix} \boldsymbol{\epsilon} \\ 1 \end{pmatrix}^{\odot} = \begin{pmatrix} \mathbf{E} & -\boldsymbol{\epsilon}^{\bigwedge} \\ \mathbf{0}^{T} & \mathbf{0}^{T} \end{pmatrix} \in \mathbb{R}^{4 \times 6}$$

$$\frac{\partial (exp(\xi^{\bigwedge})\mathbf{p}_{w})}{\partial \boldsymbol{\xi}} = \frac{\partial (\mathbf{T}\mathbf{p}_{w})}{\partial \boldsymbol{\xi}} = (\mathbf{T}\mathbf{p}_{w})^{\odot}$$

$$\mathbf{T}\mathbf{p}_{w} = exp(\xi^{\bigwedge})\mathbf{p}_{w} \approx (\mathbf{E} + \xi^{\bigwedge})\mathbf{p}_{w}$$

$$\frac{\partial (exp(\xi^{\bigwedge})\mathbf{p}_{w})}{\partial \boldsymbol{\xi}} \approx \frac{\partial (\mathbf{E} + \xi^{\bigwedge})}{\partial \boldsymbol{\xi}} = \mathbf{0} + \frac{\partial (\xi^{\bigwedge}\mathbf{p}_{w})}{\partial \boldsymbol{\xi}} \approx (\mathbf{T}\mathbf{p}_{w})^{\odot}$$

$$since, \frac{\partial (\mathbf{T}\mathbf{p}_{w})}{\partial \boldsymbol{\xi}} = (\mathbf{T}^{-1}\mathbf{p}_{w})^{\odot} = \frac{\partial (exp(-\xi^{\bigwedge})\mathbf{p}_{w})}{\partial \boldsymbol{\xi}}$$

$$= \frac{\partial (\mathbf{E} - \xi^{\bigwedge})}{\partial \boldsymbol{\xi}} = -(\mathbf{T}\mathbf{p}_{w})^{\odot}$$

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

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

$$assume : \mathbf{T}_{j} \mathbf{T}_{i}^{-1} = \begin{pmatrix} r_{11}^{ji} & r_{12}^{ji} & r_{13}^{ji} & t_{1}^{ji} \\ r_{21}^{ji} & r_{22}^{ji} & r_{23}^{ji} & t_{2}^{ji} \\ r_{31}^{ji} & r_{32}^{ji} & r_{33}^{ji} & t_{3}^{ji} \\ 0 & 0 & 0 & 1 \end{pmatrix}$$
(2.2)

Algorithm 3 Levenberg-Marquardt锟斤拷锟斤拷锟肝拷锟脚伙拷锟斤拷锟斤拷位锟斤拷

```
Require: \mathcal{K}_{i},\mathcal{I}_{j},\delta_{i(i-1)},k_{max}(锟斤拷锟斤拷锟斤拷锟斤拷锟斤拷银斤拷
Ensure: \delta_{ji}
  1: function TrackFrame(Array, left, middle, right)
           v \leftarrow 2
  2:
          oldsymbol{\delta} \leftarrow oldsymbol{\delta}_{i(i-1)}
  3:
  4:
           egin{aligned} \mathbf{for} \ i &= 0 
ightarrow k_{max} - 1 \ \mathbf{do} \ oldsymbol{J}^T oldsymbol{W} oldsymbol{J} \end{aligned}
  5:
  6:
                while true do
  7:
                     slove \delta^*
  8:
                     update
  9:
                     oldsymbol{f}_i
10:
                     error=caclweight
11:
                     \mathbf{if} \ error < lastError \ \mathbf{then}
12:
                          lastResidual = lastError = error
13:
                          if \lambda \le 0.2 then
14:
                               \lambda = 0
15:
                          else
16:
                               \lambda = \frac{1}{2}\lambda
17:
                          end if
18:
                          break
19:
                     else
20:
                          if 锟斤拷锟斤拷<\varepsilon_1 then
21:
                               i=k_{max}-1
22:
                               break
23:
                          end if
24:
                          if \lambda ==0 then
25:
                               \lambda = 0.2
26:
                          \mathbf{else}
27:
                               \lambda = 2*inctry
28:
                          end if
29:
30:
                     end if
                end while
31:
32:
           end for
           return \delta
33:
34: end function
```