

TRANSFORMATION

RIGID BODY TRANSFORMATION (REVIEW)

Rotation matrix $SO(3)$; $\det(R) = 1$ (for right hand frames)

Composition post-multiply (intermediate); pre-multiply (fix)

Homogeneous transformation

$$\begin{bmatrix} I & d \\ 0 & 1 \end{bmatrix} \begin{bmatrix} R & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} R & d \\ 0 & 1 \end{bmatrix}, H^{-1} = \begin{bmatrix} R^T & -R^T d \\ 0 & 1 \end{bmatrix}$$

Rigid displacement transformation g of points induce action g^* on vectors [Length preserved; Cross product preserved]

ROTATION (REVIEW)

Euler angles (proper and Tait-Bryan)

$$R = \begin{bmatrix} c_\phi c_\theta c_\psi - s_\phi s_\psi & -c_\phi c_\theta s_\psi - s_\phi c_\psi & c_\phi s_\theta \\ s_\phi c_\theta c_\psi + c_\phi s_\psi & -s_\phi c_\theta s_\psi + c_\phi c_\psi & s_\phi s_\theta \\ -s_\theta c_\psi & s_\theta s_\psi & c_\theta \end{bmatrix} \quad (z-y-z)$$

$$\begin{cases} \phi = \text{Atan2}(r_{23}/r_{13}) \\ \theta = \text{Atan2}(\sqrt{1-r_{33}^2}/r_{33}) \text{ or } \theta = \text{Atan2}(-\sqrt{1-r_{33}^2}/r_{33}) \\ \psi = \text{Atan2}(r_{32}/-r_{31}) \end{cases} \quad \begin{cases} \phi = \text{Atan2}(-r_{23}/-r_{13}) \\ \theta = \text{Atan2}(-\sqrt{1-r_{33}^2}/r_{33}) \\ \psi = \text{Atan2}(-r_{32}/r_{31}) \end{cases}$$

Axis-angle

$$R = \begin{bmatrix} k_x^2 v_\theta + c_\theta & k_x k_y v_\theta - k_z s_\theta & k_x k_z v_\theta + k_y s_\theta \\ k_x k_y v_\theta + k_z s_\theta & k_y^2 v_\theta + c_\theta & k_y k_z v_\theta - k_x s_\theta \\ k_x k_z v_\theta - k_y s_\theta & k_y k_z v_\theta + k_x s_\theta & k_z^2 v_\theta + c_\theta \end{bmatrix} \quad (v_\theta = 1 - \cos \theta)$$

$$\theta = \cos^{-1}\left(\frac{r_{11}+r_{22}+r_{33}-1}{2}\right), \quad k = \frac{1}{2\sin\theta} \begin{bmatrix} r_{32}-r_{23} \\ r_{13}-r_{31} \\ r_{21}-r_{12} \end{bmatrix}$$

Skew Symmetric Matrices $S(\vec{\omega})$

Rodrigues formulas $\exp(\hat{u}\theta) = I + \hat{u} \sin \theta + \hat{u}^2(1 - \cos \theta)$, where $\hat{u}^2 = uu^T - I$

(or $R = I \cos \theta + uu^T(1 - \cos \theta) + \hat{u} \sin \theta$)

- Exponential of 3x3 Skew Sym. Mat. are rotation matrices
- Exponential of 4x4 $\hat{\xi}$ are homogeneous transform H

Quaternions

Multiplying two quaternions $X = (x_0, \vec{x}), Y = (y_0, \vec{y})$

$$XY = x_0 y_0 - \vec{x}^T \vec{y} + x_0 \vec{y} + y_0 \vec{x} + \vec{x} \times \vec{y}$$

Vector $\vec{v} = (v_x, v_y, v_z)$ in quaternions: $Q_v = (0, v_x, v_y, v_z)$

Rotated v : $Q_{v'} = Q Q_v Q^*$

VELOCITIES

$\|u\| = 1 \Leftrightarrow \exp(\hat{u}\theta)$ is a rotation matrix

$$\exp(\hat{\omega} dt) = I + (\hat{\omega}/\|\omega\|) \sin \omega dt + (\hat{\omega}/\|\omega\|^2)(1 - \cos \omega dt)$$

VELOCITY: ROTATION ONLY

$$\hat{\omega} = S(\omega(t)) = R(\dot{t}) R^T(t), \quad \hat{\omega} R(t) = R(\dot{t})$$

For fixed point p in frame 1: $\dot{p}_0 = \dot{R}_1^0 p_1$

$R_1^{0T} \dot{p}_0 = \dot{R}_1^{0T} \dot{R}_1^0 p_1$	$\hat{\omega}^b = R^T \dot{R}$
velocity in body frame	angular velocity in body frame
$\dot{p}_0 = \dot{R}_1^0 R_1^1 p_0$	$\hat{\omega}^s = \dot{R} R^T$
velocity in inertial frame	angular velocity in inertial frame

Angular velocity and Euler angles

$\omega^b = \begin{bmatrix} p \\ q \\ r \end{bmatrix} = \begin{bmatrix} c_\theta & 0 & -c_\phi s_\theta \\ 0 & 1 & s_\phi \\ s_\theta & 0 & c_\phi c_\theta \end{bmatrix} \begin{bmatrix} \dot{\phi} \\ \dot{\theta} \\ \dot{\psi} \end{bmatrix}$	Not all angular velocities can be expressed in Φ_e
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VELOCITY: GENERAL TRANSFORMATION

$$\dot{H}(t) = S_h(t) H(t)$$

$$S_h(t) = \begin{bmatrix} \dot{R}(t) R(t)^T & \dot{t}(t) - \dot{R}(t) R(t)^T t(t) \\ 0 & 1 \end{bmatrix} = \dot{H}(t) H(t)^{-1} = \hat{\xi}$$

This is called twist

For any point p : $\dot{p}_0 = \dot{R}_1^0 p_1 + R_1^0 \dot{p}_1 + \dot{o}_1^0$

$H^{-1} \dot{p}_0 = H^{-1} \dot{H} p_1$	$\hat{\xi}^b = H^T \dot{H}$
velocity in body frame	velocities in body frame
$\dot{p}_0 = \dot{H} H^{-1} p_0$	$\hat{\xi}^s = \dot{H} H^T (s_h)$
velocity in inertial frame	velocities in inertial frame

	Rotation	Pose
Matrix	$R \in R^{3 \times 3} \mid RR^T = R^T R = I, \det R = 1$	$H = \begin{bmatrix} R & t_{3 \times 1} \\ 0_{1 \times 3} & 1 \end{bmatrix}$
3D element	$p' = R p$	$P' = H P$
Velocities body frame	$\hat{\omega}^b = R^T \dot{R}$	$\hat{\xi}^b = H \dot{H}$
Velocities inertial frame	$\hat{\omega}^s = \dot{R} R^T$	$\hat{\xi}^s = \dot{H} H^{-1}$

Moving velocities between different **moving** frames

$$\begin{bmatrix} \dot{p}_1^2 \\ \omega_2^2 \end{bmatrix} = \begin{bmatrix} R_1^2 & -R_1^2 S(r_{12}) \\ 0 & R_1^2 \end{bmatrix} \begin{bmatrix} \dot{p}_1^1 \\ \omega_1^1 \end{bmatrix} \quad \text{This is often called adjoint}$$

DYNAMICS

NEWTON-WULER QUATIONS OF MOTION

Linear and rotational Newton Dynamics

$$F = m^A dv^c/dt = {}^A dL/dt, \quad d^A H_C^B/dt = M_C^B, \quad {}^A H_C^B = I_C \cdot {}^A \omega^B$$

Principle axes

$u^T I u$ is called principal moment of inertial

Euler's equations

$$M_c = d^A H_C^B/dt = d^B H_C^B/dt + {}^A \omega^B \times H_C^B$$

where $d^B H_C^B/dt = I_{11} \omega_1 \mathbf{b}_1 + I_{22} \omega_2 \mathbf{b}_2 + I_{33} \omega_3 \mathbf{b}_3$

$$\begin{bmatrix} I_{11} & 0 & 0 \\ 0 & I_{22} & 0 \\ 0 & 0 & I_{33} \end{bmatrix} \begin{bmatrix} \dot{\omega}_1 \\ \dot{\omega}_2 \\ \dot{\omega}_3 \end{bmatrix} + \begin{bmatrix} 0 & -\omega_3 & \omega_2 \\ \omega_3 & 0 & -\omega_1 \\ -\omega_2 & \omega_1 & 0 \end{bmatrix} \begin{bmatrix} I_{11} & 0 & 0 \\ 0 & I_{22} & 0 \\ 0 & 0 & I_{33} \end{bmatrix} \begin{bmatrix} \omega_1 \\ \omega_2 \\ \omega_3 \end{bmatrix} = \begin{bmatrix} M_{C,1} \\ M_{C,2} \\ M_{C,3} \end{bmatrix}$$

QUADROTOR DYNAMICS

$$F_i = k_F \omega_i^2, \quad F = \sum_{i=1}^4 F_i - m g a_3$$

$$M_i = k_m \omega_i^2, \quad M = \sum_{i=1}^4 r_i \times F_i + \sum_{i=1}^4 M_i$$

In inertial frame:

$$m \ddot{r} = \begin{bmatrix} 0 \\ 0 \\ -mg \end{bmatrix} + R \begin{bmatrix} 0 \\ 0 \\ F_1 + F_2 + F_3 + F_4 \end{bmatrix}$$

In body frame (where ${}^A w^B = p b_1 + q b_2 + r b_3$)

$$I \begin{bmatrix} \dot{p} \\ \dot{q} \\ \dot{r} \end{bmatrix} = \begin{bmatrix} 0 & L & 0 & -L \\ -L & 0 & L & 0 \\ \gamma & -\gamma & \gamma & -\gamma \end{bmatrix} \begin{bmatrix} F_1 \\ F_2 \\ F_3 \\ F_4 \end{bmatrix} - \begin{bmatrix} p \\ q \\ r \end{bmatrix} \times I \begin{bmatrix} p \\ q \\ r \end{bmatrix}$$

STATE-SPACE AND SYSTEM MODELING

$$x = \begin{bmatrix} q \\ \dot{q} \end{bmatrix}, \text{ODE } \dot{x} = f(x, u) \text{ (LTI } \dot{x} = Ax + Bu)$$

- $y^{(n)} = g(y, \dot{y}, \dots, y^{(n-1)}, u)$
- Set $x_i = y^{(i-1)}(t)$, state vector $x = [x_1, \dots, x_n]^T$
- Rewrite into a system of coupled first-order differential equations ($\dot{x}_i = x_{i+1}$)
- Rewrite in matrix form $\dot{x} = f(x, u)$

Equilibria q_e configuration where $\dot{x} = f(x) \equiv 0$

Linearization $\dot{x} = f(x, u) \Rightarrow \dot{x} = Ax + Bu$ about (x_e, u_e)

A, B are the Jacobian of f over x and u respectively.

LINEAR CONTROL

STABILITY

Stability in the sense of Lyapunov/Marginally stable

For any $\epsilon > 0$, $\exists \delta(x_0, \epsilon) > 0$, s.t. if $\|x(t_0, x_0) - x_e\| < \delta$, then $\|x(t; t_0, x_0) - x_e\| < \epsilon$ for all $t > t_0$; It is **uniformly stable** if

All in body frame!

$\delta(x_0\epsilon) = \delta(\epsilon)$. Elsewise it is not stable!

Asymptotic stability

Marginally stable + convergent ($t \rightarrow \infty, x(t; t_0, x_0) \rightarrow x_e$)

Convergence along doesn't guarantee AS (e.g. overshoot)

Exponential stability $\|x(t; t_0, x_0) - x_e\| < ce^{\lambda(t-t_0)}\|x(t_0, x_0)\|$

Linear-Time Invariant (LTI) system $\dot{x} = Ax$

- stable iff. real parts of all eigenvalues of A are negative
- Asymptotic stability = exponential stability
- marginally stable iff. real parts of all eigenvalues are non-positive; and all the Jordan blocks corresponding to eigenvalues with 0 real parts are 1by1 (critical stable)
- unstable iff. exist eigenvalue of positive real part, or 0 real part but the corresponding Jordan block is larger than 1by1

MODEL-BASED CONTROL

$e(t) = x^{des}(t) - x(t)$

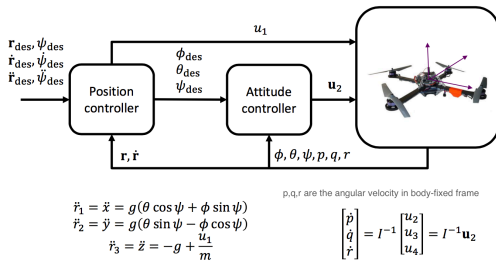
First order system control $\dot{x} = u$
$\dot{e} + K_p e = 0, e(t) = \exp(-K_p(t - t_0))e(t_0)$
$u(t) = \dot{x}^{des}(t) + K_p e(t)$
Second order system $\ddot{x} = u$
Find u such that $\ddot{e} + K_d \dot{e} + K_p e = 0$
$u(t) = \ddot{x}^{des}(t) + K_d \dot{e}(t) + K_p e(t)$ - PD control
Third order system
$u(t) = \ddot{x}^{des}(t) + K_d \dot{e}(t) + K_p e(t) + K_I \int_0^T e(t)dt$
- PID control (integral term make steady error goes to 0)

$f(t) = m(\ddot{x}^{des}(t) + K_d \dot{e}(t) + K_p e(t)) + b\dot{x}(t) + kx(t)$

serve-based model-based

$$\ddot{e}^{des} + K_d \dot{e} + K_p e = \left(\frac{m}{\hat{m}} - 1\right)\ddot{x} + \frac{b-\hat{b}}{\hat{m}}\dot{x} + \frac{k-\hat{k}}{\hat{m}}x$$

CONTROL OF QUADROTOR



PATH PLANNING

CONFIGURATION SPACE

Minkowski Sum

C^{obs} is the Minkowski difference of two objects $O \oplus (-A)$

complexity (O – m vertices, A – n vertices, translation only)

MOTION PLANNING

GRAPH SEARCH ALGORITHM

Discretization

What matters: connectivity; resolution; how to deal with partially blocked cells

Dijkstra Algorithm

A* Algorithm

- For each node n in the graph
 - n.f = inf //sum of g and heuristic
 - n.g = inf //distance between n and start
- Create an empty list
- start.g = 0, start.f = H(start), add start to list
- While list not empty:
 - current = node in list with smallest f
 - remove current from list
 - if current == goal, report success

- for each node n that is adjacent to current
 - if n.g > current.g + length<n,current>
 - n.g = current.g + length<n,current>
 - n.f = n.g + H(n)
 - n.parent = current
 - add n to list (if it isn't there already)

Heuristic function should be: 1. Admissible 2. Consistent

Jump Point Search

Speed up A* by selectively expanding nodes

PROBABILISTIC PLANNING

Rapidly-exploring Random Trees (RRTs)

function build_RRT(q_0, n)

- $V = \{q_0\}$
- $E = \{\}$
- For $i = 1:n$ //maximum number of expansion
 - $q =$ collision free random configuration
 - $q_near =$ closest neighbor in V to q
 - $N_qnear =$ randomly sample actions to get a set of neighbors to q_near
 - $q_new =$ collision free point in N_qnear that is closest to q
 - Add q_new to V
 - Add (q, q_new) to E

Return V, E

Probabilistic Roadmap (PRM)

function build_PRM(q_0, n)

- $V = \{q_0\}$
- $E = \{\}$
- While $|V| < n$ //maximum number of expansion
 - $q =$ collision free random configuration
 - Add q to V
- For each q in V
 - $N_q =$ up to k closest neighbors to q whose distance to q are smaller than center threshold
 - For each q' in N_q
 - If (q, q') is not in E and is collision free
 - Add (q, q') to E
- Return V, E

TRAJECTORY PLANNING

CALCULUS OF VARIATION & SMOOTH TRAJECTORY

- $x^*(t) = \operatorname{argmin}_{x(t)} \int_0^T L(x^{(n)}, \dots, \dot{x}, x, t) dt$
- Let $x(t) = x^*(t) + \alpha \eta(t)$
- $\frac{d}{d\alpha} \bigg|_{\alpha=0} \int_0^T L(x^* + \alpha \eta(t), x^*(t) + \alpha \eta(t), t) dt = 0$
- $\frac{\partial L}{\partial x} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}} \right) + \dots + (-1)^n \frac{d^n}{dt^n} \left(\frac{\partial L}{\partial x^{(n)}} \right) = 0$

N	1	2	3	4	5	6
minimum	vel	acc	jerk	snap	crackle	pop

- $L = (x^{(n)})^2 \Rightarrow x(t) = c_0 + c_1 t + \dots + c_{2n-1} t^{2n-1}$
- multiple variables – multiple Euler Lagrange equations

MULTI-SEGMENT SMOOTH SPLINE

m segments, nth-order system

2mn coefficients (DoF); 2mn constraints

ends (n-1) order constraint; waypoints 2(n-1) constraints

APPENDIX

CROSS PRODUCT PROPERTIES

Distributive over addition; compatible with scalar multiplication;

Anti-commutative: $a \times b = -b \times a$

Not associative, but: $a \times (b \times c) + b \times (c \times a) + c \times (a \times b) = 0$

$$a \times b + c \times d = (a - c) \times (b - d) + a \times d + c \times b$$

$$a \cdot (b \times c) = b \cdot (c \times a) = c \cdot (a \times b)$$

$$a \times (b \times c) = b(c \cdot a) - c(a \cdot b)$$

$$(a \times b) \times (a \times c) = (a \cdot (b \times c))a$$

$$(a \times b) \cdot (c \times d) = (a \cdot c)(b \cdot d) - (a \cdot d)(b \cdot c)$$

CAMERA MODEL

CAMERA PROJECTION MODEL

$$\lambda \begin{bmatrix} u \\ v \\ 1 \end{bmatrix} = K[R \quad t] \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}, \quad \begin{bmatrix} X \\ Y \\ Z \end{bmatrix} = -R^T t + \lambda R^T K^{-1} \begin{bmatrix} u \\ v \\ 1 \end{bmatrix}$$

UNDISTORTION (IMAGE SPACE)

$$u^{dist} = u(1 + k_1 r^2 + k_2 r^4 + \dots), \quad r^2 = u_x^2 + v_y^2$$

PROJECTIVE GEOMETRY

PROJECTIVE EQUIVALENCE

Projective plane: set of all projective equivalence classes

Injection (one-to-one), surjection(onto) and bijection

PROJECTIVE TRANSFORMATION

$P^2 \rightarrow P^2$, $p' \sim Ap$, A is an invertible 3×3 matrix ($\det A \neq 0$)

also called collineation or homography

estimation DOF=8, need (at least) four pairs of points

properties after projective transformation, any 3 collinear points remains collinear, any 3 concurrent lines remain concurrent;

If $p' \sim Ap$, for line $l' \sim A^{-T}l$

e.g. $\begin{bmatrix} u \\ v \\ 1 \end{bmatrix} \sim H \begin{bmatrix} X \\ Y \\ 1 \end{bmatrix}$, where $\begin{bmatrix} X \\ Y \\ 1 \end{bmatrix}$ is equivalent to real 3D point $\begin{bmatrix} X_w \\ Y_w \\ Z_w \end{bmatrix}$

VANISHING POINT AND VANISHING LINE

$H = (h_1 \ h_2 \ h_3)$, then $h_1 \sim p_{\infty, x}$, $h_2 \sim p_{\infty, y}$

horizon line: $h_1 \times h_2$, the horizon plane is parallel to ground,

$h_1 \times h_2$ (as a vector) is normal to the ground

Information provided by horizon: camera pitch and roll

POSE ESTIMATION

- Given corresponding points and K , estimate R, t
- Assume all points are in the world $Z = 0$ plane

$$\begin{bmatrix} u \\ v \\ 1 \end{bmatrix} \sim K[r_1 \ r_2 \ t] \begin{bmatrix} X \\ Y \\ 1 \end{bmatrix}, \quad H \sim K[r_1 \ r_2 \ t]$$

- homography estimation – H , $K^{-1}H = [h'_1 \ h'_2 \ h'_3]$
- $[h'_1 \ h'_2 \ h'_1 \times h'_2] = UDV^T$, $R = UD'V'^T$, where $D' = \text{diag}(1, 1, \det UV^T)$
- $t = h'_3 / \|h'_1\|$

PERSPECTIVE N-POINT

3D-2D CORRESPONDENCE

SPECIAL SOLUTION FOR P3P

$$\begin{cases} d_1^2 + d_2^2 - 2d_1d_2 \cos \theta_{12} = d_{12}^2 \\ d_1^2 + d_3^2 - 2d_1d_3 \cos \theta_{13} = d_{13}^2 \\ d_2^2 + d_3^2 - 2d_2d_3 \cos \theta_{23} = d_{23}^2 \end{cases}$$

where $d_{ij} = d(X_i, X_j)$, $\cos \theta_{ij} = \frac{(K^{-1}x_i)^T (K^{-1}x_j)}{\|K^{-1}x_i\| \|K^{-1}x_j\|}$

Solve the equation above: four set of possible (d_1, d_2, d_3)

Use another point to verify solution.

[Recover R, t from (d_1, d_2, d_3)]

$$[\tilde{X}_1 \ \tilde{X}_2 \ \tilde{X}_3] = R[X_1 \ X_2 \ X_3]$$

where $\tilde{X}_i = d_i K^{-1}x_i / \|K^{-1}x_i\|$

DIRECT SOLUTION FOR PNP

$$u^x = \frac{\rho_{11}X + \rho_{12}Y + \rho_{13}Z + \rho_{14}}{\rho_{31}X + \rho_{32}Y + \rho_{33}Z + \rho_{34}}, \quad u^y = \frac{\rho_{21}X + \rho_{22}Y + \rho_{23}Z + \rho_{24}}{\rho_{31}X + \rho_{32}Y + \rho_{33}Z + \rho_{34}}$$

Recover
 R, t
from P

3D-3D REGISTRATION

$A_i = RB_i + t$, $i = 1, 2, 3, 4$, points are not coplanar

3 non-collinear points make an orthogonal basis:

$$(A_{21} \ A_{21} \times A_{31}) \times A_{21} \quad A_{21} \times A_{31})$$

problem: $\min_{R, t} \sum_i \|A_i - RB_i - t\|_F$, let $A_i = A_i - \bar{A}$, $B_i = B_i - \bar{B}$

problem transformed to $\min_R \sum_i \|A_i - RB_i\|_F$, which is equivalent

to $\max_R \text{tr}(RBA^T)$, $BA^T = UDV^T$, then

$R = UD'V^T$, where $D' = \text{diag}(1, 1, \det UV^T)$

3D VELOCITY

All in CAMERA FRAME define $(x, y) = (X/Z, Y/Z)$,

$$p = \begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = \frac{1}{Z} \begin{bmatrix} \dot{X} \\ \dot{Y} \end{bmatrix} - \frac{\dot{Z}}{Z} \begin{bmatrix} x \\ y \end{bmatrix}, \quad \begin{bmatrix} \dot{X} \\ \dot{Y} \\ \dot{Z} \end{bmatrix} = -\Omega \times \begin{bmatrix} X \\ Y \\ Z \end{bmatrix} - V$$

where V, Ω are the instantaneous linear and angular velocity of the camera (w.r.t the camera itself),

MOTION FLOW GIVEN CAMERA VELOCITIES

$$\dot{p} = \begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = \frac{1}{Z} \begin{bmatrix} xV_z - V_x \\ yV_z - V_y \end{bmatrix} + \begin{bmatrix} xy & -(1+x^2) & y \\ 1+y^2 & -xy & -x \end{bmatrix} \Omega$$

for pure rotation, there is no information about depth Z

intersection of lines spanned by translation flow (the first term in the equation above) provide the focus of expansion (FOE) / epipole

$$FOE = (V_x/V_z, V_y/V_z)$$

the flow vector length of points at the same radial distance from FOE inversely proportional to depth

CAMERA VELOCITIES GIVEN MOTION FLOW

Unknown V

$V^T(p \times \dot{p}_{trans}) = 0$, image point, flow V are coplanar

Unknown V, Ω

$$\begin{bmatrix} -1/Z & 0 & x/Z & xy & -(1+x^2) & y \\ 0 & -1/Z & y/Z & 1+y^2 & -xy & -x \end{bmatrix} \begin{bmatrix} V \\ \Omega \end{bmatrix} = \begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix}$$

OPTICAL FLOW

Feature match: brightness consistency $I_1(x-u, y-v) = I_2(x, y)$

Define optical flow $d = (u, v)^T$, position on image $x = (x, y)^T$,

$E(d) = I_1(x-d) - I_2(x)$, find d that minimize $\iint E(d)^2 dx dy$

$$\begin{aligned} E(\vec{d}) &= I_1(\vec{x} - \vec{d}) - I_2(\vec{x}) & \Delta I &= I_2(x, y) - I_1(x, y) \\ &= I_1(\vec{x}) - \nabla I_1(\vec{x})^T \vec{d} - I_2(\vec{x}) \\ &= -\Delta I(\vec{x}) - \nabla I_1(\vec{x})^T \vec{d} & \nabla I_1 &\text{ is the spatial gradient of } I_1 \end{aligned}$$

GROUPING

LINE FITTING

Single line fitting $x \cos \theta + y \sin \theta = d$

$$\arg \min_{\theta \in [0, 2\pi], d \geq 0} \sum_{i=1}^N N(x_i \cos \theta + y_i \sin \theta - d)^2 \quad \arg \min_{\theta \in [0, 2\pi]} \sum_{i=1}^N ((x_i - \bar{x}) \cos \theta + (y_i - \bar{y}) \sin \theta)^2$$

$$\arg \min_{\theta \in [0, 2\pi]} (\cos \theta \ \sin \theta) \underbrace{\sum_{i=1}^N \begin{pmatrix} (x_i - \bar{x})^2 & (x_i - \bar{x})(y_i - \bar{y}) \\ (x_i - \bar{x})(y_i - \bar{y}) & (y_i - \bar{y})^2 \end{pmatrix}}_C \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$

Solution is the eigenvector to the minimal eigenvalue of C .

Multiple line fitting

Each point in (x, y) space correspond to a curve in (d, θ) space

Line through two points = intersection of two curves

Hough transform

$$V[\theta_j, d_j] = \sum_i \delta'(d_j - x_i \cos \theta_j + y_i \sin \theta_j)$$

circle & ellipsoid detection

RANSAC

Decide number of iterations N : s – number of feature pairs in a sample; e – probability that a point is an outlier; N – number of iterations; p – desired probability of getting good H

$$1 - (1 - (1 - e)^s)^N = p, \quad N = \log(1 - p) / \log(1 - (1 - e)^s)$$

RANSAC VS HOUGH

- RANSAC can deal only with one model (inliers vs outliers) while Hough detects multiple models
- RANSAC is more efficient when fraction of outliers is low
- RANSAC requires the solution of a minimal set problem,
 - For example, solve of a system of 5 polynomial equations for 5 unknowns
- Hough needs a bounded parameter space
- Hough is intractable for large number of unknowns

TWO VIEW GEOMETRY

P, Q : 3D coordinates

p, q : inhomogeneous representation $p = P/Z_p, q = Q/Z_q$

R, t : transformation from frame P to frame Q , $Q = RP + T$

ESSENTIAL MATRIX

$$q^T E p = 0, \quad p^T E^T q = 0, \quad E = \hat{T} R$$

E is a singular matrix $\det E = 0$. It has two equal non-zero eigenvalues $\|T\|^2$, actually: E is essential iff. $\sigma_1 = \sigma_2 > 0 = \sigma_3$

If $E = UDV^T = U \begin{pmatrix} \sigma & 0 & 0 \\ 0 & \sigma & 0 \\ 0 & 0 & 0 \end{pmatrix} V^T$, there are four groups of T, R

$$\begin{aligned} (\hat{T}_1, R_1) &= (UR_{z,+\pi/2}\Sigma U^T, UR_{z,+\pi/2}V^T) \\ (\hat{T}_2, R_2) &= (UR_{z,-\pi/2}\Sigma U^T, UR_{z,-\pi/2}V^T) \\ (\hat{T}_1, R_2) &= (UR_{z,+\pi/2}\Sigma U^T, UR_{z,-\pi/2}V^T) \\ (\hat{T}_2, R_1) &= (UR_{z,-\pi/2}\Sigma U^T, UR_{z,+\pi/2}V^T) \end{aligned}$$

Where

$$R_{z,\pi/2} = \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, R_{z,-\pi/2} = R_{z,\pi/2}^T$$

(if $\det R < 0, R = -R$)

estimation - 8 points algorithm

$$E = (e_1 \quad e_2 \quad e_3)$$

$$\begin{pmatrix} p_{1,x}q_1^T & p_{1,y}q_1^T & p_{1,z}q_1^T \\ \vdots & \vdots & \vdots \\ p_{n,x}q_n^T & p_{n,y}q_n^T & p_{n,z}q_n^T \end{pmatrix} \begin{pmatrix} e_1 \\ e_2 \\ e_3 \end{pmatrix} = 0$$

Solution - null(A)

if $\sigma_8(A) = 0$, give up!

A

Assume $(e'_1 \quad e'_2 \quad e'_3) = U \text{diag}(\sigma_1, \sigma_2, \sigma_3) V^T$, then

$$(e_1 \quad e_2 \quad e_3) = U \text{diag}\left(\frac{\sigma_1+\sigma_2}{2}, \frac{\sigma_1+\sigma_2}{2}, 0\right) V^T$$

recover R, t from E

check all configurations to make sure points are in front of camera

EPIPOLES

$$\begin{aligned} e_p &\sim -R^T t, & e_q &\sim T \\ E e_p &= 0, & E^T e_q &= 0 \end{aligned}$$

EPIPOLAR LINES

$$\begin{aligned} l_q &= F^T q - \text{on image } p \\ l_p &= F p - \text{on image } q \end{aligned}$$

TRIANGULATION

Given R, T , unknown depth (λ, μ)

$$\underbrace{(q_i - R p_i)}_{3 \times 2} \underbrace{\begin{pmatrix} \mu_i \\ \lambda_i \end{pmatrix}}_{2 \times 1} = \underbrace{T}_{3 \times 1}$$

$$A Q_x + B Q_y + C Q_z = N^T Q = 0$$

$$\lambda P = R Q + T = R Q + T N^T Q = (R + T N^T) Q$$

VISUAL ODOMETRY

CAMERA TRAJECTORY FROM MONOCULAR VIDEO

Given an estimate R_k, T_k of the current camera pose as well as the 3D points $\mathbf{X}_p = (X_p, Y_p, Z_p)$ and correspondences to calibrated point projections in frame $(k+1)$ (x_p^{k+1}, y_p^{k+1})

Update to the pose R_{k+1}, T_{k+1}

DETERMINISTIC APPROACH

- find correspondences from view k to view $k+1$ (RANSAC)
- solve for epipolar geometry between the two frames
- $R_{k+1} = R_k R_{k+1}^k$
- $T_{k+1} = T_k + R_k T_{k+1}^k$
- use the estimated 3D points and their 2D projection on frame $k+1$ to update R_{k+1}, T_{k+1}
- update estimates of 3D points
- run bundle adjustment over past K frames to re-adjust points and poses

FILTERING APPROACH

$$\begin{aligned} x_p^k &= \frac{R_{11}^k X_p + R_{12}^k Y_p + R_{13}^k Z_p + T_x^k}{R_{31}^k X_p + R_{32}^k Y_p + R_{33}^k Z_p + T_z^k} \\ y_p^k &= \frac{R_{21}^k X_p + R_{22}^k Y_p + R_{23}^k Z_p + T_y^k}{R_{31}^k X_p + R_{32}^k Y_p + R_{33}^k Z_p + T_z^k} \end{aligned}$$

- update estimate of a state vector X_k
the same point is fixed in global frame

$$\begin{aligned} R^{k+1} &= e^{\hat{\omega}^k} R^k T^{k+1} = T^k + R^k v^k \\ \omega^{k+1} &= \omega^k \quad v^{k+1} = v^k \end{aligned}$$

TWO VIEW METROLOGY

Given two images, necessary point correspondences known
 R, t between two cameras and world frame are known

$$p \sim H^{-T} l \times l'$$

SUMMARY

Problem	Measured	Unknowns
3D-3D Registration	Two sets of 3D points $\{A_i\}$ and $\{B_i\}$	s, R and T that minimize $\min_{R,T} \sum_{i=1}^N \ A_i - RB_i + T\ ^2$
PnP	2D-3D correspondences $\{p_j\}$ and $\{P_j\}$	T and R between the camera and the world coordinate system
SFM	2D-2D correspondences between two views $\{p_j\}$ and $\{q_j\}$	T and R between the two views
Triangulation	T, R and 2D point correspondences p_i, q_i	The depth of the point in each camera frame μ_i, λ_i .

APPENDIX

VELOCITY: GENERAL TRANSFORMATION

Rodrigues formulas $R = I + \hat{u} \sin \theta + (1 - \cos \theta) \hat{u}^2 = I \cos \theta + uu^T (1 - \cos \theta) + \hat{u} \sin \theta$, where $\hat{u}^2 = uu^T - I$

$$\hat{\omega} = S(\omega(t)) = R(\dot{t}) R^T(t), \quad \hat{\omega} R(t) = R(\dot{t})$$

$$\dot{\mathbf{H}}(t) = \mathbf{S}_h(t) \mathbf{H}(t)$$

$$\mathbf{S}_h(t) = \begin{bmatrix} \dot{\mathbf{R}}(t) \mathbf{R}(t)^T & \dot{t}(t) - \dot{\mathbf{R}}(t) \mathbf{R}(t)^T t(t) \\ 0 & 0 \end{bmatrix} = \dot{\mathbf{H}}(t) \mathbf{H}(t)^{-1} = \xi$$

This is called twist

$H^{-1} \dot{p}_0 = H^{-1} \dot{H} p_1 \quad \hat{\xi}^b = H^T \dot{H}$	
velocity in body frame	velocities in body frame
$\dot{p}_0 = H \dot{H}^{-1} p_0 \quad \hat{\xi}^s = \dot{H} H^T (s_h)$	
velocity in inertial frame	velocities in inertial frame

For any point p : $\dot{p}_0 = \dot{R}_1^0 p_1 + R_1^0 \dot{p}_1 + \dot{o}_1^0$

	Rotation	Pose
Matrix	$R \in R^{3 \times 3} \mid \mathbf{R} \mathbf{R}^T = \mathbf{R}^T \mathbf{R} = \mathbf{I}, \det \mathbf{R} = 1$	$H = \begin{bmatrix} R & t_{3 \times 1} \\ 0_{1 \times 3} & 1 \end{bmatrix}$
3D element	$p' = R p$	$P' = H P$
Velocities body frame	$\hat{\omega}^b = R^T \dot{R}$	$\hat{\xi}^b = H \dot{H}$
Velocities inertial frame	$\hat{\omega}^s = \dot{R} R^T$	$\hat{\xi}^s = \dot{H} H^{-1}$