

0. 说明

问1: 证明

$$\mathbf{z}(\mathbf{x}_{jk}) \approx \left(\mathbf{1} + \epsilon_k^\wedge + \frac{1}{2} \epsilon_k^\wedge \epsilon_k^\wedge \right) \mathbf{T}_{op,k}(\mathbf{p}_{op,j} + \mathbf{D}\zeta_j)$$

0. 说明

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问1: 证明

$$\begin{aligned} \mathbf{z}(\mathbf{x}_{jk}) &\approx \left(\mathbf{1} + \epsilon_k^\wedge + \frac{1}{2} \epsilon_k^\wedge \epsilon_k^\wedge \right) \mathbf{T}_{op,k}(\mathbf{p}_{op,j} + \mathbf{D}\zeta_j) \\ &\approx \mathbf{T}_{op,k}\mathbf{p}_{op,j} + \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{p}_{op,j} + \mathbf{T}_{op,k}\mathbf{D}\zeta_j + \frac{1}{2} \epsilon_k^\wedge \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{p}_{op,j} + \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{D}\zeta_j \\ &\quad (\text{三次项省略掉了}) \\ &= \mathbf{z}(\mathbf{x}_{op,jk}) + \mathbf{Z}_{jk}\delta\mathbf{x}_{jk} + \frac{1}{2} \sum_i \mathbf{1}_i \delta\mathbf{x}_{jk}^T \mathbf{Z}_{ijk} \delta\mathbf{x}_{jk} \end{aligned}$$

其中

$$\mathbf{x}_{op,jk} = \{\mathbf{T}_{op,k}, \mathbf{p}_{op,j}\}, \quad \delta\mathbf{x}_{jk} = \begin{bmatrix} \epsilon_k \\ \zeta_j \end{bmatrix}$$

$$\mathbf{z}(\mathbf{x}_{op,jk}) = \mathbf{T}_{op,k}\mathbf{p}_{op,j}$$

$$\mathbf{Z}_{jk} = [(\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \quad \mathbf{T}_{op,k}\mathbf{D}]$$

$$\mathbf{Z}_{ijk} = \begin{bmatrix} \mathbf{1}_i^\odot (\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot & \mathbf{1}_i^\odot \mathbf{T}_{op,k}\mathbf{D} \\ (\mathbf{1}_i^\odot \mathbf{T}_{op,k}\mathbf{D})^T & \mathbf{0} \end{bmatrix}$$

证:

- 一次项

$$\epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{p}_{op,j} + \mathbf{T}_{op,k}\mathbf{D}\zeta_j = (\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \epsilon_k + \mathbf{T}_{op,k}\mathbf{D}\zeta_j = [(\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \quad \mathbf{T}_{op,k}\mathbf{D}] \begin{bmatrix} \epsilon_k \\ \zeta_j \end{bmatrix} = \mathbf{Z}_{jk}\delta\mathbf{x}_{jk}$$

主要用到的性质是: $\mathbf{x}^\wedge \mathbf{p} = \mathbf{p}^\odot \mathbf{x}$ (见书上表7-3)

- 二次项

- 方法1: 直接带入各个符号的表达式计算, 得到

$$\frac{1}{2} \epsilon_k^\wedge \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{p}_{op,j} + \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{D}\zeta_j = \frac{1}{2} \sum_i \mathbf{1}_i \delta\mathbf{x}_{jk}^T \mathbf{Z}_{ijk} \delta\mathbf{x}_{jk}$$

- 方法2:

$$\frac{1}{2} \epsilon_k^\wedge \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{p}_{op,j} + \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{D}\zeta_j = \frac{1}{2} \epsilon_k^\wedge (\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \epsilon_k + \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{D}\zeta_j$$

取其第 i 项

$$\begin{aligned} \mathbf{1}_i^T \left(\frac{1}{2} \epsilon_k^\wedge (\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \epsilon_k + \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{D}\zeta_j \right) &= \frac{1}{2} \mathbf{1}_i^T \epsilon_k^\wedge (\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \epsilon_k + \mathbf{1}_i^T \epsilon_k^\wedge \mathbf{T}_{op,k}\mathbf{D}\zeta_j \\ &= \frac{1}{2} \epsilon_k^T \mathbf{1}_i^\odot (\mathbf{T}_{op,k}\mathbf{p}_{op,j})^\odot \epsilon_k + \epsilon_k^T \mathbf{1}_i^\odot \mathbf{T}_{op,k}\mathbf{D}\zeta_j \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \begin{bmatrix} \boldsymbol{\epsilon}_k^T & \boldsymbol{\zeta}_j^T \end{bmatrix} \begin{bmatrix} \mathbf{1}_i^\odot (\mathbf{T}_{op,k} \mathbf{p}_{op,j})^\odot & \mathbf{1}_i^\odot \mathbf{T}_{op,k} \mathbf{D} \\ (\mathbf{1}_i^\odot \mathbf{T}_{op,k} \mathbf{D})^T & \mathbf{0} \end{bmatrix} \begin{bmatrix} \boldsymbol{\epsilon}_k \\ \boldsymbol{\zeta}_j \end{bmatrix} \\
&= \frac{1}{2} \delta \mathbf{x}_{jk}^T \mathcal{Z}_{ijk} \delta \mathbf{x}_{jk} \\
&\therefore \mathbf{1}_i \mathbf{1}_i^T \left(\frac{1}{2} \boldsymbol{\epsilon}_k^\wedge (\mathbf{T}_{op,k} \mathbf{p}_{op,j})^\odot \boldsymbol{\epsilon}_k + \boldsymbol{\epsilon}_k^\wedge \mathbf{T}_{op,k} \mathbf{D} \boldsymbol{\zeta}_j \right) = \frac{1}{2} \sum_i \mathbf{1}_i \delta \mathbf{x}_{jk}^T \mathcal{Z}_{ijk} \delta \mathbf{x}_{jk}
\end{aligned}$$

主要用到的性质是: $\mathbf{x}^\wedge \mathbf{p} = \mathbf{p}^\odot \mathbf{x}$ 和 $\mathbf{p}^T \mathbf{x}^\wedge = \mathbf{x}^T \mathbf{p}^\odot$ (见书上表7-3)