Supplementary Materials:

Night-Rider: Nocturnal Vision-aided Localization in Streetlight Maps Using Invariant Extended Kalman Filtering

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This document provides supplementary materials for the ICRA 2024 submission "Night-Rider: Nocturnal Vision-aided Localization in Streetlight Maps Using Invariant Extended Kalman Filtering".

A. Derivation of Error Propagation Model

From the Eq. (8), we need to derive the linearized model of right invariant error η_t^r and bias error ζ_t .

For the states fitting into Lie group, the derivative of right invariant error η_t^r associates with the log of invariant error $\boldsymbol{\xi}_t$ based on $\eta_t^r = \exp(\boldsymbol{\xi}_t^{\wedge})$.

$$\frac{d}{dt}\boldsymbol{\eta}_t^r \approx \frac{d}{dt}(\mathbf{I} + \boldsymbol{\xi}_t^{\wedge}) = \begin{bmatrix} \frac{d}{dt}(\mathbf{I} + (\boldsymbol{\xi}_{R_t})_{\times}) & \frac{d}{dt}\boldsymbol{\xi}_{v_t} & \boldsymbol{\xi}_{p_t} \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$
(27)

With Eq. (3), the derivative of ξ_t is deduced as below.

$$\frac{d}{dt}(\mathbf{I} + (\boldsymbol{\xi}_{R_{t}})_{\times}) = \frac{d}{dt}(\boldsymbol{\xi}_{R_{t}})_{\times} = \frac{d\hat{\mathbf{R}}_{b_{t}}^{w}}{dt}\mathbf{R}_{b_{t}}^{w^{\top}} + \hat{\mathbf{R}}_{b_{t}}^{w}\frac{d\mathbf{R}_{b_{t}}^{w^{\top}}}{dt}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\tilde{\omega}_{t} - \hat{\mathbf{b}}_{\omega_{t}})_{\times}\mathbf{R}_{b_{t}}^{w^{\top}} - \hat{\mathbf{R}}_{b_{t}}^{w}(\omega_{t})_{\times}\mathbf{R}_{b_{t}}^{w^{\top}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\tilde{\omega}_{t} + \mathbf{b}_{\omega_{t}} + \mathbf{n}_{\omega_{t}} - \hat{\mathbf{b}}_{\omega_{t}} - \omega_{t})_{\times}\mathbf{R}_{b_{t}}^{w^{\top}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w^{\top}}\hat{\mathbf{R}}_{b_{t}}^{w}\mathbf{R}_{b_{t}}^{w^{\top}}$$

$$= (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w^{\top}}\hat{\mathbf{R}}_{b_{t}}^{w}\mathbf{R}_{b_{t}}^{w^{\top}}$$

$$= (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}\mathbf{\eta}_{R_{t}}$$

$$\approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}(\mathbf{I} + \boldsymbol{\xi}_{R_{t}}) \approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}$$

$$\approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}(\mathbf{I} + \boldsymbol{\xi}_{R_{t}}) \approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}$$

$$\approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}(\mathbf{I} + \boldsymbol{\xi}_{R_{t}}) \approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}$$

$$\approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \hat{\mathbf{L}}_{\omega_{t}})_{\times}(\mathbf{I} + \boldsymbol{\xi}_{R_{t}}) \approx (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}$$

$$\approx \hat{\mathbf{R}}_{b_{t}}^{w}(\tilde{\mathbf{a}}_{t} - \hat{\mathbf{b}}_{a_{t}}) + \mathbf{g} - (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}^{w}\mathbf{v}_{b_{t}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \hat{\mathbf{L}}_{\omega_{t}})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}^{w}\mathbf{v}_{b_{t}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\tilde{\mathbf{a}}_{t} - \hat{\mathbf{b}}_{a_{t}})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}^{w}\mathbf{v}_{b_{t}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \hat{\mathbf{L}}_{\omega_{t}})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}^{w}\mathbf{v}_{b_{t}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \hat{\mathbf{L}}_{\omega_{t}})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})_{\times}^{w}\mathbf{v}_{b_{t}}$$

$$= \hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \hat{\mathbf{L}}_{\omega_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \hat{\mathbf{L}}_{\omega_{t}}^{w})_{\times}^{w}\mathbf$$

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$$\approx {}^{w}\hat{\mathbf{v}}_{b_{t}} - (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}\mathbf{p}_{b_{t}}^{w} - \hat{\mathbf{R}}_{b_{t}}^{w}\mathbf{R}_{b_{t}}^{w^{\top}w}\mathbf{v}_{b_{t}}$$

$$= ({}^{w}\hat{\mathbf{v}}_{b_{t}} - \hat{\mathbf{R}}_{b_{t}}^{w}\mathbf{R}_{b_{t}}^{w^{\top}w}\mathbf{v}_{b_{t}}) - (\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}}))_{\times}\mathbf{p}_{b_{t}}^{w}$$

$$= \boldsymbol{\xi}_{v_{t}} + (\mathbf{p}_{b_{t}}^{w})_{\times}\hat{\mathbf{R}}_{b_{t}}^{w}(\mathbf{n}_{\omega_{t}} - \boldsymbol{\zeta}_{\omega_{t}})$$

$$(30)$$

On the other hand, the differential of bias errors is calculated as

$$\frac{d}{dt}\boldsymbol{\zeta}_{t} = \begin{bmatrix} \frac{d}{dt}\hat{\mathbf{b}}_{\omega_{t}} - \frac{d}{dt}\mathbf{b}_{\omega_{t}} \\ \frac{d}{dt}\hat{\mathbf{b}}_{a_{t}} - \frac{d}{dt}\mathbf{b}_{a_{t}} \end{bmatrix} = \begin{bmatrix} \mathbf{n}_{b\omega_{t}} \\ \mathbf{n}_{ba_{t}} \end{bmatrix}$$
(31)

Therefore, the linearized model can be written as in Eq. (9).

B. Derivation of $\Sigma_{t_{proj,ij}}$ and $\sigma^2_{t_{ang,ij}}$

The covariance matrix of reprojection error in Eq. (18) for the streetlight observation B_i and cluster L_j is derived as below:

$$\Sigma_{t_{proj,ij}} = \Sigma_{\tilde{\mathbf{h}}_{t_i}} + \frac{\partial \tilde{\mathbf{c}}_{t_j}^m}{\partial \left[\hat{\mathbf{R}}_{b_t}^w \quad \hat{\mathbf{p}}_{b_t}^w\right]} \hat{\mathbf{P}}_t^- \left(\frac{\partial \tilde{\mathbf{c}}_{t_j}^m}{\partial \left[\hat{\mathbf{R}}_{b_t}^w \quad \hat{\mathbf{p}}_{b_t}^w\right]}\right)^\top$$

$$\frac{\partial \tilde{\mathbf{c}}_{t_j}^m}{\partial \hat{\mathbf{R}}_{b_t}^w} = \frac{\partial \frac{1}{Z_j^c} \mathbf{K} (\mathbf{R}_b^c \hat{\mathbf{R}}_{b_t}^{w^\top} (\tilde{\mathbf{C}}_j^w - \hat{\mathbf{p}}_{b_t}^w) + \mathbf{t}_b^c)}{\partial \hat{\mathbf{R}}_{b_t}^w}$$

$$= \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{R}}_{b_t}^w} = \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{R}}_{b_t}^w}$$

$$= \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \mathbf{R}_b^c \hat{\mathbf{R}}_{b_t}^{w^\top} (\tilde{\mathbf{C}}_j^w - \hat{\mathbf{p}}_{b_t}^w) + \mathbf{t}_b^c}{\partial \hat{\mathbf{R}}_{b_t}^w}$$

$$= \left[\frac{f_x}{Z_j^c} \quad 0 \quad -\frac{\tilde{X}_j^c f_x}{\tilde{Z}_j^c^2}}\right] \mathbf{R}_b^c (\hat{\mathbf{R}}_{b_t}^w^\top (\tilde{\mathbf{C}}_j^w - \hat{\mathbf{p}}_{b_t}^w)) \times$$

$$= \frac{\partial \tilde{\mathbf{c}}_{t_j}^m}{\partial \hat{\mathbf{p}}_{b_t}^w} = \frac{\partial \frac{1}{Z_j^c} \mathbf{K} (\mathbf{R}_b^c \hat{\mathbf{R}}_{b_t}^{w^\top} (\tilde{\mathbf{C}}_j^w - \hat{\mathbf{p}}_{b_t}^w) + \mathbf{t}_b^c}{\partial \hat{\mathbf{p}}_{b_t}^w}$$

$$= \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{p}}_{b_t}^w} = \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{p}}_{b_t}^w}$$

$$= \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{p}}_{b_t}^w} = \frac{\partial \frac{1}{Z_j^c} \mathbf{K} \tilde{\mathbf{C}}_j^c}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{p}}_{b_t}^w}$$

$$= -\left[\frac{f_x}{Z_j^c} \quad 0 \quad -\frac{\tilde{X}_j^c f_x}{Z_j^c}\right]}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{p}}_{b_t}^w} + \mathbf{t}_b^c}{\partial \hat{\mathbf{p}}_{b_t}^w}\right]$$

$$= -\left[\frac{f_x}{Z_j^c} \quad 0 \quad -\frac{\tilde{X}_j^c f_x}{Z_j^c}\right]}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{C}}_j^c} + \hat{\mathbf{p}}_{b_t}^w\right] \mathbf{R}_b^c \hat{\mathbf{R}}_b^w$$

$$= -\left[\frac{f_x}{Z_j^c} \quad 0 \quad -\frac{\tilde{X}_j^c f_x}{Z_j^c}\right]}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{C}}_j^c} + \hat{\mathbf{R}}_b^w \hat{\mathbf{R}}_b^w$$

$$= -\left[\frac{f_x}{Z_j^c} \quad 0 \quad -\frac{\tilde{\mathbf{C}}_j^c f_x}{Z_j^c}\right]}{\partial \tilde{\mathbf{C}}_j^c} \frac{\partial \tilde{\mathbf{C}}_j^c}{\partial \hat{\mathbf{C}}_j^c} + \hat{\mathbf{C}}_j^w \hat{\mathbf{C}}_j^w$$

$$= -\left[\frac{f_x}{Z_j^c} \quad 0 \quad -\frac{\tilde{\mathbf{C}}_j^c f_x}{Z_j^c} \right] \mathbf{R}_b^c \hat{\mathbf{R}}_b^w$$

where $\Sigma_{\tilde{\mathbf{p}}_{t_i}} = \alpha \mathbf{I}_{2 \times 2}$ and α is a preset parameter.

Similar to $\Sigma_{t_{proj,ij}}$, the variance of angle error in Eq. (19) also originates from the covariance of detected streetlight observation and current pose.

$$\sigma_{tang,ij}^{2} = \frac{\partial \cos \theta_{ij}}{\partial \tilde{\mathbf{p}}_{t_{i}}} \mathbf{\Sigma}_{\tilde{\mathbf{p}}_{t_{i}}}^{\tilde{\mathbf{p}}_{t_{i}}} \left(\frac{\partial \cos \theta_{ij}}{\partial \tilde{\mathbf{p}}_{t_{i}}} \right)^{\top} + \frac{\partial \cos \theta_{ij}}{\partial \left[\mathbf{R}_{bt}^{w} \ \mathbf{p}_{bt}^{w} \right]} \hat{\mathbf{p}}_{t_{i}}^{T} \left(\frac{\partial \cos \theta_{ij}}{\partial \left[\mathbf{R}_{bt}^{w} \ \mathbf{p}_{bt}^{w} \right]} \right)^{\top}$$

$$+ \frac{\partial \cos \theta_{ij}}{\partial \left[\mathbf{R}_{bt}^{w} \ \mathbf{p}_{bt}^{w} \right]} \hat{\mathbf{p}}_{t_{i}}^{T} \left(\frac{\partial \cos \theta_{ij}}{\partial \left[\mathbf{R}_{bt}^{w} \ \mathbf{p}_{bt}^{w} \right]} \right)^{\top}$$

$$= \frac{\partial \cos \theta_{ij}}{\partial \tilde{\mathbf{p}}_{t_{i}}} = \frac{\partial \frac{\left(\mathbf{K}^{-1} \tilde{\mathbf{p}}_{t_{i}} \right)^{T} \left(\mathbf{R}_{b}^{c} \hat{\mathbf{R}}_{bt}^{w}^{w} \left(\tilde{\mathbf{C}}_{j}^{w} - \tilde{\mathbf{p}}_{bt}^{w} \right) + \mathbf{t}_{b}^{c} \right)}{\partial \tilde{\mathbf{p}}_{t_{i}}}$$

$$= \frac{\tilde{\mathbf{C}}_{j}^{c}}{\| \tilde{\mathbf{C}}_{j}^{c} \|_{2}} \frac{\partial \tilde{\mathbf{p}}_{t_{i}}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}} \frac{\partial \tilde{\mathbf{p}}_{t_{i}}}{\partial \tilde{\mathbf{p}}_{t_{i}}}$$

$$= \frac{\tilde{\mathbf{C}}_{j}^{c}}{\| \tilde{\mathbf{C}}_{j}^{c} \|_{2}} \left(\frac{\mathbf{I}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}} - \frac{\tilde{\mathbf{p}}_{t_{i}}^{c} \tilde{\mathbf{p}}_{t_{i}}^{w}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}^{c}} \right) \mathbf{K}^{-1}$$

$$= \frac{\tilde{\mathbf{p}}_{t_{i}}^{c}}{\| \tilde{\mathbf{C}}_{j}^{c} \|_{2}} \frac{\partial \tilde{\mathbf{p}}_{t_{i}}^{c}}{\| \tilde{\mathbf{C}}_{j}^{c} \|_{2}^{c}} \frac{\partial \tilde{\mathbf{p}}_{t_{i}}^{c}}{\partial \tilde{\mathbf{p}}_{t_{i}}^{c}}$$

$$= \frac{\tilde{\mathbf{p}}_{t_{i}}^{T}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}} \left(\frac{\tilde{\mathbf{I}}_{\mathbf{p}}^{c} - \tilde{\mathbf{p}}_{t_{i}}^{c} |_{2}^{c} \tilde{\mathbf{p}}_{t_{i}}^{c}} - \tilde{\mathbf{p}}_{t_{i}}^{c} |_{2}^{c} |_{2}^{c}} \right) \frac{\partial \tilde{\mathbf{C}}_{j}^{c}}{\partial \hat{\mathbf{R}}_{bt}^{c}}$$

$$= \frac{\tilde{\mathbf{p}}_{t_{i}}^{T}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}} \left(\frac{\tilde{\mathbf{I}}_{\mathbf{p}}^{c} - \tilde{\mathbf{p}}_{t_{i}}^{c} |_{2}^{c} \tilde{\mathbf{p}}_{t_{i}}^{c}} - \tilde{\mathbf{p}}_{bt}^{c} |_{2}^{c}} \right) \frac{\partial \tilde{\mathbf{C}}_{j}^{c}}{\partial \hat{\mathbf{R}}_{bt}^{c}}$$

$$= \frac{\tilde{\mathbf{p}}_{t_{i}}^{T}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}} \left(\frac{\tilde{\mathbf{I}}_{\mathbf{p}}^{c} - \tilde{\mathbf{p}}_{t_{i}}^{c} |_{2}^{c} |_{2}^{c}} - \tilde{\mathbf{p}}_{bt}^{c} |_{2}^{c}} \right) \frac{\partial \tilde{\mathbf{C}}_{j}^{c}}{\partial \hat{\mathbf{p}}_{bt}^{w}}$$

$$= \frac{\tilde{\mathbf{p}}_{t_{i}}^{T}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}} \frac{\tilde{\mathbf{p}}_{t_{i}}^{c} |_{2}^{c} - \tilde{\mathbf{p}}_{t_{i}}^{c} |_{2}^{c}} \frac{\tilde{\mathbf{p}}_{t_{i}}^{c}}{\partial \hat{\mathbf{p}}_{bt}^{w}} + \frac{\tilde{\mathbf{p}}_{t_{i}}^{c}}{\partial \hat{\mathbf{p}}_{bt}^{w}} + \frac{\tilde{\mathbf{p}}_{t_{i}}^{c}}{\partial \hat{\mathbf{p}}_{bt}^{w}} + \frac{\tilde{\mathbf{p}}_{t_{i}}^{c}}{\partial \hat{\mathbf{p}}_{bt}^{w}}$$

$$= \frac{\tilde{\mathbf{p}}_{t_{i}}^{T}}{\| \tilde{\mathbf{p}}_{t_{i}} \|_{2}^{c}} \frac{$$

where (\cdot) denotes the homogeneous coordinates. $\Sigma_{\tilde{\mathbf{p}}_{t_i}} = diag_b lock(\mathbf{I}_{2\times 2}, 0)$.

C. Derivation of the Jacobian Matrix of the Camera-based Observation Model

For the derivation of the Jacobian matrix $\mathbf{H}_{c_{t_i}}$ in Eq. (24), we transform the observation function in Eq. (23) as:

$$\begin{aligned} \mathbf{z}_{c_{t_i}} &= \mathbf{y}_{t_i} - h_i(\hat{\mathbf{\Psi}}_{t_i}) = h_i(\mathbf{\Psi}_{t_i}) - h_i(\hat{\mathbf{\Psi}}_{t_i}) + \mathbf{n}_{c_{t_i}} \\ &\approx h_i(\hat{\mathbf{\Psi}}_{t_i}) + \mathbf{H}_i(\hat{\mathbf{\Psi}}_{\mathbf{t}_i}) (\mathbf{\Psi}_{t_i} - \hat{\mathbf{\Psi}}_{t_i}) - h_i(\hat{\mathbf{\Psi}}_{t_i}) + \mathbf{n}_{c_{t_i}} \end{aligned}$$

$$= \mathbf{H}_{i}(\hat{\mathbf{\Psi}}_{\mathbf{t}_{i}})(\mathbf{\Psi}_{t_{i}} - \hat{\mathbf{\Psi}}_{t_{i}}) + \mathbf{n}_{c_{t_{i}}}$$

$$= \mathbf{H}_{i}(\hat{\mathbf{\Psi}}_{\mathbf{t}_{i}}) \left[\mathbf{R}_{b_{t}}^{w^{\top}} (\tilde{\mathbf{C}}_{t_{j}}^{w} - \mathbf{t}_{b_{t}}^{w}) - \hat{\mathbf{R}}_{b_{t}}^{w^{\top}} (\tilde{\mathbf{C}}_{t_{j}}^{w} - \hat{\mathbf{t}}_{b_{t}}^{w}) \right] + \mathbf{n}_{c_{t_{i}}}$$

$$= \mathbf{H}_{i}(\hat{\mathbf{\Psi}}_{\mathbf{t}_{i}}) \left[\hat{\mathbf{R}}_{b_{t}}^{w^{\top}} (\hat{\mathbf{R}}_{b_{t}}^{w} \mathbf{R}_{b_{t}}^{w^{\top}} - \mathbf{I}) \tilde{\mathbf{C}}_{t_{j}}^{w} + \hat{\mathbf{R}}_{b_{t}}^{w^{\top}} (\hat{\mathbf{t}}_{b_{t}}^{w} - \hat{\mathbf{R}}_{b_{t}}^{w} \mathbf{R}_{b_{t}}^{w^{\top}} \mathbf{t}_{b_{t}}^{w}) \right] + \mathbf{n}_{c_{t_{i}}}$$

$$\approx -\mathbf{H}_{i}(\hat{\mathbf{\Psi}}_{\mathbf{t}_{i}}) \left[\hat{\mathbf{R}}_{b_{t}}^{w^{\top}} (\tilde{\mathbf{C}}_{t_{j}}^{w})_{\times} \boldsymbol{\xi}_{R_{t}} - \hat{\mathbf{R}}_{b_{t}}^{w^{\top}} \boldsymbol{\xi}_{p_{t}} \right] + \mathbf{n}_{c_{t_{i}}}$$

$$(39)$$

The Jacobian matrix $\mathbf{H}_i(\hat{\mathbf{\Psi}}_{\mathbf{t_i}})$ is formulated as:

$$\begin{split} \mathbf{H}_{i}(\hat{\mathbf{\Psi}}_{t_{i}}) &= \frac{\partial h(\mathbf{\Psi}_{t_{i}})}{\partial \mathbf{\Psi}_{t_{i}}} \Big|_{\mathbf{\Psi}_{t_{i}} = \hat{\mathbf{\Psi}}_{t_{i}}} \\ &= -\frac{1}{\hat{Z}_{t_{j}^{c^{2}}}} (\mathbf{R}_{b}^{c} \hat{\mathbf{\Psi}}_{t_{i}} + \mathbf{t}_{b}^{c}) \frac{\partial \hat{Z}_{t_{j}^{c}}^{c}}{\partial \mathbf{\Psi}_{t_{i}}} \Big|_{\mathbf{\Psi}_{t_{i}} = \hat{\mathbf{\Psi}}_{t_{i}}} + \frac{1}{\hat{Z}_{t_{j}^{c}}^{c}} \mathbf{R}_{b}^{c} \\ &\frac{\partial \hat{Z}_{t_{j}^{c}}^{c}}{\partial \mathbf{\Psi}_{t_{i}}} \Big|_{\mathbf{\Psi}_{t_{i}} = \hat{\mathbf{\Psi}}_{t_{i}}} = \frac{\partial \mathbf{R}_{b,3}^{c} \mathbf{\Psi}_{t_{i}} + t_{b,3}^{c}}{\partial \mathbf{\Psi}_{t_{i}}} \Big|_{\mathbf{\Psi}_{t_{i}} = \hat{\mathbf{\Psi}}_{t_{i}}} = \mathbf{R}_{b,3}^{c} \quad (40) \end{split}$$

where $\mathbf{R}_{b,3}^c$ denotes the third row of \mathbf{R}_b^c and $t_{b,3}^c$ is the third element of \mathbf{t}_b^c . By substituting Eq. (40) into Eq. (39), the Jacobian matrix \mathbf{H}_{ct_i} of the camera-based observation model can be derived.