Department of Automation Tsinghua University

# 视觉SLAM中的矩阵李群 基础

王 京 UAV514

#### 提纲

- 3D刚体运动表示
- 3D运动李群
- 增量和导数
- 在视觉SLAM中的应用

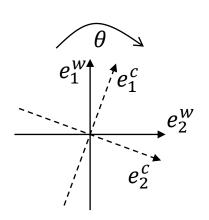
#### 提纲

- 3D刚体运动表示
- 3D运动李群
- 增量和导数
- 在视觉SLAM中的应用

#### • 2D旋转

- 刚体旋转等价于坐标系旋转,右手定则-旋转正方向
- 坐标系 $\mathcal{F}$ 的单位正交基向量 $\mathbf{e}_1, \mathbf{e}_2 \in \mathbb{R}^2$
- 旋转前坐标系表示 $\mathcal{F}^{w} = [e_1^{w}, e_2^{w}]$
- 旋转后坐标系表示 $\mathbf{\mathcal{F}}^{c} = [\mathbf{e}_{1}^{c}, \mathbf{e}_{2}^{c}]$
- 正交基之间的线性组合关系

$$\mathbf{e}_1^c = \cos\theta \cdot \mathbf{e}_1^w + \sin\theta \cdot \mathbf{e}_2^w$$
$$\mathbf{e}_2^c = -\sin\theta \cdot \mathbf{e}_1^w + \cos\theta \cdot \mathbf{e}_2^w$$



$$[\boldsymbol{e}_{1}^{c}, \boldsymbol{e}_{2}^{c}] = [\boldsymbol{e}_{1}^{w}, \boldsymbol{e}_{2}^{w}] \cdot \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \stackrel{\text{def}}{=} [\boldsymbol{e}_{1}^{w}, \boldsymbol{e}_{2}^{w}] \cdot R_{\theta}$$

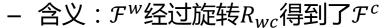
 $-\mathcal{F}^{w}$ 经过旋转 $R_{wc}$ 得到了 $\mathcal{F}^{c}$ 

$$\mathcal{F}^{c} = \mathcal{F}^{w} \cdot R_{\theta} = \mathcal{F}^{w} \cdot R_{wc}$$

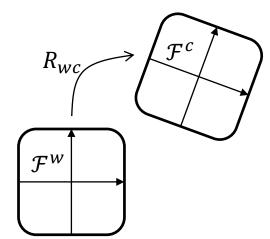
$$R_{wc} = R_{\theta} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

- 3D刚体固连坐标系F的旋转
  - 刚体旋转等价于坐标系旋转
  - 坐标系 $\mathcal{F}$ 的单位正交基 $\mathbf{e}_1$ ,  $\mathbf{e}_2$ ,  $\mathbf{e}_3$  ∈  $\mathbb{R}^3$
  - 旋转前坐标系表示 $\mathcal{F}^{w} = [e_1^{w}, e_2^{w}, e_3^{w}]$
  - 旋转后坐标系表示 $\mathcal{F}^c = [\boldsymbol{e}_1^c, \boldsymbol{e}_2^c, \boldsymbol{e}_3^c]$
  - 正交基之间的线性组合关系

$$\mathbf{e}_{1}^{c} = r_{11}\mathbf{e}_{1}^{w} + r_{21}\mathbf{e}_{2}^{w} + r_{31}\mathbf{e}_{3}^{w} 
\mathbf{e}_{2}^{c} = r_{12}\mathbf{e}_{1}^{w} + r_{22}\mathbf{e}_{2}^{w} + r_{32}\mathbf{e}_{3}^{w} 
\mathbf{e}_{3}^{c} = r_{13}\mathbf{e}_{1}^{w} + r_{23}\mathbf{e}_{2}^{w} + r_{33}\mathbf{e}_{3}^{w} 
[\mathbf{e}_{1}^{c}, \mathbf{e}_{2}^{c}, \mathbf{e}_{3}^{c}] = [\mathbf{e}_{1}^{w}, \mathbf{e}_{2}^{w}, \mathbf{e}_{3}^{w}] \cdot \begin{bmatrix} r_{11} & r_{12} & r_{13} \\ r_{21} & r_{22} & r_{23} \\ r_{31} & r_{32} & r_{33} \end{bmatrix} \Leftrightarrow \mathcal{F}^{c} = \mathcal{F}^{w} \cdot R_{wc}$$



- (
$$R_{wc}R_{wc}^T = I$$
并且det( $R_{wc}$ ) = 1)



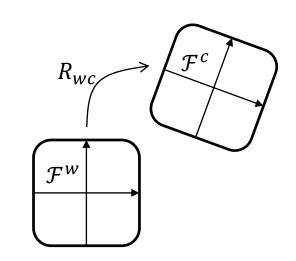
- 旋转作用下的固定点坐标变换
  - 3D空间中的固定点P
  - P在 $\mathcal{F}^{w}$ 中坐标 $p_{w} = [x_{1}, y_{1}, z_{1}]^{T}$
  - P在 $\mathcal{F}^c$ 中坐标 $p_c = [x_2, y_2, z_2]^T$
  - 不同坐标满足

$$P \coloneqq \mathcal{F}^w \cdot p_w = \mathcal{F}^c \cdot p_c$$

$$\mathcal{F}^w \cdot p_w = \mathcal{F}^c \cdot p_c = \mathcal{F}^w \cdot R_{wc} \cdot p_c \Rightarrow p_w = R_{wc} \cdot p_c$$

$$p_c = R_{wc}^{-1} \cdot p_w = R_{wc}^T \cdot p_w \stackrel{\text{def}}{=} R_{cw} \cdot p_w$$

$$\mathcal{F}^c = \mathcal{F}^w \cdot R_{wc} \quad R_{wc} = (\mathcal{F}^w)^{-1} \cdot \mathcal{F}^c$$



- 刚体固连坐标系旋转 vs 固定点坐标变换
  - 刚体固连坐标系旋转

$$\mathcal{F}^c = \mathcal{F}^w \cdot R_{wc}$$

- 固定点在不同坐标系下变换

$$p_c = R_{cw} \cdot p_w = R_{wc}^{-1} \cdot p_w \quad (= R_{wc}^T \cdot p_w)$$

- 表示矩阵互为逆矩阵

- 例:计算机体姿态欧拉角时,用 $R_{wc}(R_h^n?)$
- 北东地系下,偏航 $\psi$ -俯仰 $\theta$ -滚转 $\phi$  顺序的机体欧拉角

$$\mathcal{F}^c = \mathcal{F}^w \cdot R_{\psi} R_{\theta} R_{\phi} = \mathcal{F}^w \cdot R_{wc}, \qquad p_c = R_{cw} p_w = R_{wc}^T p_w$$

$$R_{wc} = \begin{bmatrix} C_{\psi} & -S_{\psi} \\ S_{\psi} & C_{\psi} \\ & & 1 \end{bmatrix} \begin{bmatrix} C_{\theta} & S_{\theta} \\ & 1 \\ -S_{\theta} & C_{\theta} \end{bmatrix} \begin{bmatrix} 1 & C_{\phi} & -S_{\phi} \\ & S_{\phi} & C_{\phi} \end{bmatrix}$$

#### • 考虑刚体平移

- 除了旋转,坐标系原点∅有平移
- 在 $\mathcal{F}^w$ 下 $\mathcal{O}_c$ 坐标即为 $t_{wc}$  ∈  $\mathbb{R}^3$
- 固定点P的坐标变换?
- 向量 $V_{O_W \to P} = V_{O_W \to O_C} + V_{O_C \to P}$
- 上式的 基向量x坐标 形式

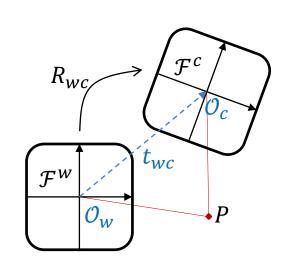
$$\mathcal{F}^w \cdot p_w = \mathcal{F}^w \cdot t_{wc} + \mathcal{F}^c \cdot p_c$$

- 由于 $\mathcal{F}^c = \mathcal{F}^w \cdot R_{wc}$ 

$$p_w = t_{wc} + R_{wc} \cdot p_c$$

- 齐次坐标: $\vec{p}_c = [p_c; 1]$ 

 $- T_{wc}, T_{cw} \in SE(3), T_{wc} = T_{cw}^{-1}$ 

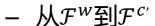


- 位姿更新的左乘、右乘
  - 假设 $\mathcal{F}^{v}$ 是固定的参考坐标系, $\mathcal{F}^{c}$ 在运动相机上
  - 相机微小运动,固连坐标系运动到 $\mathcal{F}^{c'}$ ,点坐标  $\breve{p}_{c'}=T_{c'c}\breve{p}_c$
  - $-\mathcal{F}^{w}$ 到 $\mathcal{F}^{c}$ 的固定点坐标变换矩阵

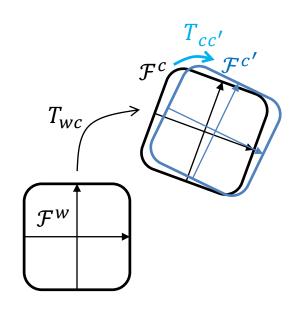
$$\label{eq:problem} \begin{split} \breve{p}_{c'} &= T_{c'c} \breve{p}_c = T_{c'c} T_{cw} \breve{p}_w = T_{c'w} \breve{p}_w \\ T_{c'w} &= T_{c'c} \cdot T_{cw} \end{split}$$

 $-\mathcal{F}^{w}$ 到 $\mathcal{F}^{c}$ 的刚体运动矩阵

$$T_{wc'} = T_{wc} \cdot T_{cc'}$$



- $T_{cw} \in SE(3)$ 的更新是<mark>左乘一个变化量(点坐标变换)</mark>
- $T_{wc} \in SE(3)$ 的更新是<mark>右乘一个变化量(刚体坐标系运动)</mark>
- 数学本质一样,物理含义不同,对左右乘的数学处理公式不同



#### 提纲

- 3D刚体运动表示
- **3D运动李群** тим的мис 课程 В В
- 增量和导数
- 在视觉SLAM中的应用

- 李群基本数学定义
  - 群:集合G + 操作符。:G G → G , 满足:
    - 封闭性:  $g_1 \circ g_2 \in G$ ,  $\forall g_1, g_2 \in G$
    - 结合律:  $(g_1 \circ g_2) \circ g_3 = g_1 \circ (g_2 \circ g_3), \forall g_1, g_2, g_3 \in G$
    - 单位元:  $\exists e \in G$ :  $e \circ g = g \circ e = g, \forall g \in G$
    - 可逆性:  $\exists g^{-1} \in G$ :  $g \circ g^{-1} = g^{-1} \circ g = e, \forall g \in G$
  - 李群:群+光滑
    - 群操作符的映射,是光滑映射
    - (整数群Z不是李群)
  - 李群的李代数:向量空间 + 双线性操作符(李括号)
    - 数学空间,一个数域上的代数(algebra over a field)
    - 操作符4个性质: 封闭性、双线性、alternating、雅克比等式(略)
    - 李群在单位元素处的切空间

- 常用李群举例
  - ─般线性群: *GL*(*n*)
    - 所有 $n \times n$ 的可逆矩阵
    - 操作符为矩阵乘法
    - 单位元是单位矩阵 $I_{n\times n}$
  - 正交群:O(n) ⊂ GL(n)
    - $O(n) = \{R \in GL(n) | R^TR = I\}$
  - 特殊正交群:SO(n) ⊂ O(n) ⊂ GL(n)
    - $SO(n) = \{R \in GL(n) | R^T R = I, \det(R) = +1\}$
  - 欧几里得群:E(n) ⊂ GL(n+1)
    - $E(n) = \left\{ \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} | R \in O(n), t \in \mathbb{R}^n \right\}$
  - 特殊欧几里得群: SE(n) ⊂ GL(n+1)
    - $SE(n) = \left\{ \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} | R \in SO(n), t \in \mathbb{R}^n \right\}$

- 反对称矩阵(skew-symmetric matrix)
  - 向量叉乘 $a = [a_1, a_2, a_3]^T \in \mathbb{R}^3$ 和 $b = [b_1, b_2, b_3]^T \in \mathbb{R}^3$

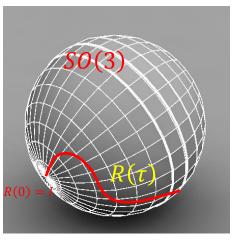
$$a \times b = \begin{bmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{bmatrix} = \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix} \cdot b \stackrel{\text{def}}{=} [a]_{\times} b$$

- $[a]_{\times}$ 是反对称矩阵 ,  $[a]_{\times}^{T} = -[a]_{\times}$
- 反对称矩阵与ℝ3元素 —对应
- 另一符号定义, ŵ ≝ [w]×
- 向量 $w = \phi \cdot u \in \mathbb{R}^3$ ,  $\phi = |w|$ 为模长,性质:
  - $\widehat{w}w = w \times w = 0$
  - $\widehat{w}^2 = \widehat{w}\widehat{w} = \phi^2\widehat{u}\widehat{u} = ww^T \phi^2I$
  - $\widehat{w}^3 = \widehat{w} \cdot \widehat{w} \widehat{w} = -\phi^2 \widehat{w}$

#### • 3D特殊正交群*SO*(3)

- $SO(3) = \{R \in GL(3) | R^T R = I, \det(R) = +1\}$
- R代表3D旋转运动,是SO(3)的元素
- 假设一个smooth path:
  - R随时间τ连续(光滑)变化, R(τ)
  - R(0) = I, 即0时刻没有旋转
- 对 $R(\tau)R(\tau)^T = I$ 关于 $\tau$ 求导

$$(R(\tau)R(\tau)^T) = R(\tau)\dot{R}(\tau)^T + \dot{R}(\tau)R(\tau)^T = 0$$
  
$$\Rightarrow \dot{R}(\tau)R(\tau)^T = -R(\tau)\dot{R}(\tau)^T = -\left[\dot{R}(\tau)R(\tau)^T\right]^T$$



https://3dmagicmodels.com/shop/3d-models/sports-and-hobbies/outdoorgames/cricket-ball-3d-model/

- $-\dot{R}(\tau)R(\tau)^T$ 是一个反对称矩阵 $\Omega$ ,满足 $\Omega^T=-\Omega$
- $\exists \omega \in \mathbb{R}^3 \ s.t. \ \widehat{\omega} = \dot{R}(\tau)R(\tau)^T$

$$\dot{R}(\tau) = \widehat{\omega} \cdot R(\tau)$$

- 注: $(R(\tau)^{\dot{T}}R(\tau)) = 0 \Rightarrow \dot{R}(\tau) = R(\tau) \cdot \hat{\omega}$ 是另一种表示

- 3D特殊正交群SO(3)
  - $\dot{R}(\tau) = \widehat{\omega} \cdot R(\tau) \sim \dot{f}(x) = a \cdot f(x)$
  - 矩阵指数函数的导数
  - 矩阵(方阵)指数函数

$$\exp(M) = \sum_{n=0}^{+\infty} \frac{M^n}{n!}$$

- 与标量指数区别:  $exp(A + B) = exp(A) \cdot exp(B) \Leftrightarrow AB = BA$
- $\dot{R}(\tau) = \widehat{\omega} \cdot R(\tau) \Rightarrow R(\tau) = \exp(\widehat{\omega}\tau) \cdot R(0)$
- $\Leftrightarrow w = \omega \tau$ ,  $\exists R(0) = I$  $R = \exp(\widehat{w})$
- 角速度
  - $\dot{R}(\tau) = \hat{\omega} \cdot R(\tau)$  ,  $\omega = [\omega_1, \omega_2, \omega_3]^T \in \mathbb{R}^3$ 和刚体角速度有关

- 3D特殊正交群*SO*(3)
  - $-R = \exp(\widehat{w})$

$$\exp(\widehat{w}) = \sum_{n=0}^{+\infty} \frac{\widehat{w}^n}{n!}$$

- 展开

$$\exp(\widehat{w}) = \sum_{n=0}^{+\infty} \frac{\widehat{w}^n}{n!} = I + \widehat{w} + \frac{\widehat{w}^2}{2!} + \frac{\widehat{w}^3}{3!} + \frac{\widehat{w}^4}{4!} + \cdots$$

- $-w=|w|\cdot u\stackrel{\text{def}}{=}\phi u$ ,反对称矩阵性质 $\widehat{w}^2=\phi^2\widehat{u}\widehat{u}$ , $\widehat{w}^3=-\phi^3\widehat{u}$
- 简化

$$\exp(\widehat{w}) = I + \left(\phi - \frac{\phi^3}{3!} + \frac{\phi^5}{5!} - \frac{\phi^7}{7!} + \cdots\right) \widehat{u} + \left(\frac{\phi^2}{2!} - \frac{\phi^4}{4!} + \frac{\phi^6}{6!} - \frac{\phi^8}{8!} + \cdots\right) \widehat{u} \widehat{u}$$
$$= I + \sin \phi \cdot \widehat{u} + (1 - \cos \phi) \cdot \widehat{u} \widehat{u}$$

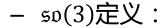
- 即(Rodrigues公式) <a href="https://en.wikipedia.org/wiki/Rodrigues%27\_rotation\_formula">https://en.wikipedia.org/wiki/Rodrigues%27\_rotation\_formula</a>

$$R = \exp(\widehat{w}) = I + \sin(|w|) \cdot \frac{\widehat{w}}{|w|} + (1 - \cos(|w|)) \cdot \frac{\widehat{w}\widehat{w}}{|w|^2}$$

• SO(3)的李代数so(3)

$$R = \exp(\widehat{\omega}\tau) = \exp(\widehat{\omega}\tau), \qquad \dot{R} = \widehat{\omega} \cdot R$$

- SO(3)与ŵ之间是指数映射关系
- R代表R处的导数 ~ 切向量
- 所有切向量组成:R处切空间
- 在单位元处 ,  $R = I, \dot{R} = \hat{\omega} \sim \hat{w}$
- 各必张成了单位元处的切空间



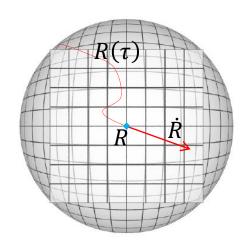
• 向量空间:  $\mathfrak{so}(3) = \{W = \widehat{w} \in \mathbb{R}^{3\times 3}, w \in \mathbb{R}^3\}$ 

数域: 实数域ℝ

• 李括号:  $[W_1, W_2] = W_1 W_2 - W_2 W_1$ 

- so(3)就是SO(3)在单位元处的切空间

最小表示 $w \in \mathbb{R}^3 \to \to$  李代数 $\hat{w} \to \to$  李群元素 $R = \exp \hat{w}$ 



Strasdat, H. (2012). Local accuracy and global consistency for efficient visual slam (Doctoral dissertation, Department of Computing, Imperial College London).

- SE(3)与李代数se(3)
  - SE(3)元素T

$$T = \left\{ \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} | R \in SO(3), t \in \mathbb{R}^3 \right\}$$

- se(3)元素 $\hat{\xi}$ 
  - 向量空间: $\mathfrak{se}(3) = \{\Xi = \hat{\xi} \in \mathbb{R}^{4\times 4}, \xi = [w; v] \in \mathbb{R}^6, w \in \mathbb{R}^3, v \in \mathbb{R}^3\}$
  - 数域: 实数域ℝ
  - 李括号:  $[\Xi_1,\Xi_2] = \Xi_1\Xi_2 \Xi_2\Xi_1$
- 其中的操作符个定义为

$$\hat{\xi} = \begin{bmatrix} \widehat{w} & v \\ 0 & 0 \end{bmatrix}, \qquad \xi = [w, v]^T$$

- 下面说明这个操作符的来源及T与w,v的关系
  - ?? 最小表示 $\xi = [w; v] \rightarrow$  李代数 $\hat{\xi} \rightarrow$  李群元素 $T = \exp \hat{\xi}$

• SE(3)与李代数se(3)

$$T = \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} \Rightarrow T^{-1} = \begin{bmatrix} R^T & -R^T t \\ 0 & 1 \end{bmatrix}$$

- 类似SO(3),假设随时间 $\tau$ 有 $T(\tau)$ 并且 T(0) = I
- 关于时间的导数与逆相乘

$$\dot{T}(\tau)T(\tau)^{-1} = \begin{bmatrix} \dot{R} & \dot{t} \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} R^T & -R^T t \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} \dot{R}R^T & \dot{t} - \dot{R}R^T t \\ 0 & 0 \end{bmatrix}$$

- 如果用T(τ)<sup>-1</sup>T(τ)?
- ∃ω ∈  $\mathbb{R}^3$ ,  $s.t.\dot{R}R^T = [ω]_{×}$  , 因此

$$\dot{T}(\tau) = \begin{bmatrix} \widehat{\omega} & \dot{t} - \widehat{\omega}t \\ 0 & 0 \end{bmatrix} T(\tau) \Rightarrow T(\tau) = \exp \begin{bmatrix} \widehat{\omega}\tau & (\dot{t} - \widehat{\omega}t)\tau \\ 0 & 0 \end{bmatrix} \cdot T(0)$$

- SE(3)与李代数se(3)
  - 指数函数的泰勒级数

$$T = \exp(\hat{\xi}) = \sum_{n=0}^{+\infty} \frac{\hat{\xi}^n}{n!} = \sum_{n=0}^{+\infty} \frac{1}{n!} \begin{bmatrix} \widehat{w} & v \\ 0 & 0 \end{bmatrix}^n$$
$$= \begin{bmatrix} \sum_{n=0}^{+\infty} \frac{1}{n!} \widehat{w}^n & \sum_{n=0}^{+\infty} \frac{1}{(n+1)!} \widehat{w}^n v \end{bmatrix}$$

- 化简形式

$$T = \exp(\hat{\xi}) = \begin{bmatrix} \exp(\widehat{w}) & J \cdot v \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} R & J \cdot v \\ 0 & 1 \end{bmatrix}$$

- 其中/见
  - TUM的MVG公开课[1]第二讲 公开课地址 <a href="https://vision.in.tum.de/teaching/ss2016/mvg2016">https://vision.in.tum.de/teaching/ss2016/mvg2016</a>
  - 或Barfoot的教材[4]

最小表示 $\xi = [w; v] \rightarrow \to$  李代数 $\xi \rightarrow \to$  李群元素 $T = \exp \xi$ 

- Sim(3)与其李代数
  - 相似变换:平移+旋转+缩放(各向同性)
  - Sim(3)元素S

$$S = \begin{bmatrix} sR & t \\ 0 & 1 \end{bmatrix}, \qquad R \in SO(3), s \in \mathbb{R}, t \in \mathbb{R}^3$$

- 类似SO(3),假设随时间 $\tau$ 有 $S(\tau)$ 并且S(0) = I

$$\dot{S} \cdot S^{-1} = \begin{bmatrix} \frac{\dot{s}}{s} R R^T + \dot{R} R^T & \dot{t} - \frac{\dot{s}}{s} R R^T t - \dot{R} R^T t \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} \frac{\dot{s}}{s} I + \widehat{\omega} & \dot{t} - \frac{\dot{s}}{s} t - \widehat{\omega} t \\ 0 & 0 \end{bmatrix}$$

- 其中 $\exists \omega \in \mathbb{R}^3 \ s.t. \widehat{\omega} = \dot{R}R^T \in \mathfrak{so}(3)$ 

$$\dot{S} = \begin{bmatrix} \frac{\dot{S}}{S}I + \widehat{\omega} & \dot{t} - \frac{\dot{S}}{S}t - \widehat{\omega}t \\ 0 & 0 \end{bmatrix} \cdot S$$

- 积分结果

$$S(\tau) = \exp\left(\begin{bmatrix} \frac{\dot{s}}{s}I + \widehat{\omega} & \dot{t} - \frac{\dot{s}}{s}t - \widehat{\omega}t \\ 0 & 0 \end{bmatrix} \cdot \tau\right) \cdot S(0)$$

• Sim(3)与其李代数

$$S(\tau) = \exp\left(\begin{bmatrix} \frac{\dot{s}}{s}\tau I + \widehat{\omega}\tau & \dot{t}\tau - \frac{\dot{s}}{s}\tau t - \widehat{\omega}\tau t \\ 0 & 0 \end{bmatrix}\right) \cdot S(0)$$

- $\diamondsuit \omega \tau = w, \frac{\dot{s}}{s} \tau = \sigma, v = \dot{t}\tau \sigma t \hat{w}t$ ,  $\dot{H} \sqsubseteq S(0) = I$
- 定义 $\zeta = [w; v; \sigma] \in \mathbb{R}^7$
- 李代数及hat操作符:

$$\hat{\boldsymbol{\varsigma}}_{Sim(3)}: \boldsymbol{\zeta} = [\boldsymbol{w}, \boldsymbol{v}, \boldsymbol{\sigma}] \in \mathbb{R}^7 \to \hat{\boldsymbol{\zeta}} = \begin{bmatrix} \boldsymbol{\sigma} \boldsymbol{I} + \widehat{\boldsymbol{w}} & \boldsymbol{v} \\ \boldsymbol{0} & \boldsymbol{0} \end{bmatrix} \in \mathbb{R}^{3 \times 3}$$

- 指数映射

$$S = \exp(\widehat{\zeta}) = \sum_{n=0}^{+\infty} \frac{1}{n!} \begin{bmatrix} \sigma I + \widehat{w} & v \\ 0 & 0 \end{bmatrix}^n = \begin{bmatrix} e^{\sigma} \cdot R & J \cdot v \\ 0 & 1 \end{bmatrix}$$

- 同样用泰勒级数计算。其中/参考Strasdat的博士论文5.2节
- $\zeta = [w; v; \sigma]$ 与s, R, t $s = e^{\sigma}, R = \exp(\hat{w}), t = Jv$

最小表示 $\zeta = [w; v; \sigma] \rightarrow \to$  李代数 $\hat{\zeta} \rightarrow \to \to \to$  李群元素 $S = \exp \hat{\zeta}$ 

参考博士论文: Strasdat, H. (2012). Local accuracy and global consistency for efficient visual slam (Doctoral dissertation, Department of Computing, Imperial College London).

#### 提纲

- 3D刚体运动表示
- 3D运动李群
- 增量和导数
- 在视觉SLAM中的应用

• BCH公式 ( Baker-Campbell-Hausdorff , 见wikepedia )

https://en.wikipedia.org/wiki/Baker%E2%80%93 Campbell%E2%80%93Hausdorff formula

- 对于标量的指数函数

$$\exp(a)\exp(b) = \exp(a+b)$$

- 对于矩阵指数函数不同

$$\log(\exp X \exp Y) = \sum_{n>0} \frac{(-1)^{n-1}}{n} \sum_{\substack{r_i+s_i>0 \\ 1 \leq i \leq n}} \frac{(\sum_{i=1}^n (r_i+s_i))^{-1}}{r_1! \, s_1! \cdots r_n! \, s_n!} [X^{r_1}Y^{s_1}X^{r_2}Y^{s_2} \cdots X^{r_n}Y^{s_n}]$$

$$[X^{r_1}Y^{s_1}X^{r_2}Y^{s_2} \cdots X^{r_n}Y^{s_n}] = \underbrace{[X, [X, \dots [X], [Y, [Y, \dots [Y], \dots [X, [X, \dots [X], [Y, [Y, \dots Y]] \dots ]]}_{r_1} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots [Y], \dots [X], [Y, [Y, \dots Y]]] \dots ]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]] \dots ]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]] \dots ]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]] \dots ]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, \dots Y]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [Y, X]]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [Y, [X, X]]]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [X, X]]}_{r_n} \dots \underbrace{[X, [X, X], [X, X]]}_{r_n} \dots \underbrace{[X, [X, \dots [X], [X, X]]}_{r_n} \dots \underbrace{[X, [X, X], [X, X]}_{r_n} \dots \underbrace{[X, [X, X], [X, X]]}_{r_n} \dots \underbrace{[X, [X, X], [X, X]}_{r_n} \dots \underbrace{[X, X, X]}_{r_n} \dots \underbrace{[X, [X, X], [X, X]}_{r_n} \dots \underbrace{[X, X, X]}_{r_n} \dots \underbrace{$$

- SO(3)和so(3)增量
  - 1. sp(3)加增量(谢晓佳@ZJU)
    - $R_0 = \exp(\widehat{w}_0)$ ,  $R = \exp(\widehat{w}_0 + \Delta \widehat{w})$ 
      - $R \approx \exp(J_l(\widehat{w}_0) \cdot \Delta \widehat{w}) \cdot \exp(w_0) = \exp(J_l(\widehat{w}_0) \cdot \Delta \widehat{w}) \cdot R_0$
      - $R \approx \exp(w_0) \cdot \exp(J_r(\widehat{w}_0) \cdot \Delta \widehat{w}) = R_0 \cdot \exp(J_r(\widehat{w}_0) \cdot \Delta \widehat{w})$
    - $E = \sum_{|w| = \phi} \text{ (}|w| = \phi \text{ )} \text{ idd} BCH \text{ $\Omega$} \text{ $\Omega$}$

$$- J_l(\widehat{w}) = \frac{\sin \phi}{\phi} I + \left(1 - \frac{\sin \phi}{\phi}\right) a a^T + \frac{1 - \cos \phi}{\phi} \widehat{a}$$

$$- J_r(\widehat{w}) = \frac{\sin \phi}{\phi} I + \left(1 - \frac{\sin \phi}{\phi}\right) a a^T - \frac{1 - \cos \phi}{\phi} \widehat{a}$$

- GTSAM 4.0(IMU-preintegration on manifold论文)中用到计算误差影响
- 2. SO(3)乘增量
  - $R_0 = \exp(\widehat{w}_0)$ ,  $R = \Delta R \cdot R_0 = \exp(\Delta \widehat{w}) \cdot R_0$ 
    - 上面是左乘更新方式
    - 对于右乘更新,定义为 $R = R_0 \cdot \exp(\Delta \hat{w})$
  - VSLAM基本用此种更新方式
  - (主要介绍)

- 点坐标关于增量的雅克比(大部分的基础)
  - 齐次坐标变换: $\bar{x} = T\bar{y} = [x; 1]$
  - 位姿T微小变化: $T_{\text{trans}} = \exp(\hat{\xi}) \cdot T$
  - 变换后坐标:  $\breve{x}_{\text{trans}} = \exp(\hat{\xi}) \cdot T\breve{y} = \exp(\hat{\xi}) \cdot \breve{x}$
  - $-\xi = [w; v] \rightarrow 0_{6\times 1}$ 时, $\exp(\hat{\xi}) \approx I + \hat{\xi}$
  - 变换后坐标关于增量ξ → 0的雅克比

$$\frac{\partial [\breve{x}_{\text{trans}}]}{\partial \xi} \Big|_{\xi=0} = \frac{\partial \left[ \exp(\hat{\xi}) \cdot \breve{x} \right]}{\partial \xi} \Big|_{\xi=0} \approx \frac{\partial \left[ (I + \hat{\xi}) \cdot \breve{x} \right]}{\partial \xi} \Big|_{\xi=0}$$

$$= \frac{\partial \begin{bmatrix} \hat{\xi} \cdot \check{x} \end{bmatrix}}{\partial \xi} \Big|_{\xi=0} = \frac{\partial \begin{bmatrix} \begin{bmatrix} \widehat{w} & v \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} x \\ 1 \end{bmatrix} \end{bmatrix}}{\partial \xi} \Big|_{\xi=[w;v]=0} = \frac{\partial \begin{bmatrix} \widehat{w}x + v \\ 0 \end{bmatrix}}{\partial [w;v]} \Big|_{\xi=[w;v]=0}$$
$$= \frac{\partial \begin{bmatrix} -\widehat{x}w + v \\ 0 \end{bmatrix}}{\partial [w;v]} = \begin{bmatrix} -\widehat{x} & I_{3\times 3} \\ 0 & 0 \end{bmatrix}$$

- 对于非齐次坐标: 
$$\frac{\partial x(\exp(\hat{\xi})T,y)}{\partial \xi} \mid_{\xi=0} = \frac{\partial [x_{\text{trans}}]}{\partial \xi} \mid_{\xi=0} = [-\hat{x} \quad I_{3\times 3}]$$

- 更麻烦的推导
  - $-\xi = [\xi_1, \xi_2, ..., \xi_6]$ 的每一维分别考虑 $\frac{\partial \left[ \exp(\hat{\xi}) \cdot T \right]}{\partial \xi_k} \Big|_{\xi=0} = \frac{\partial \left[ \exp(t \widehat{e_k}) \cdot T \right]}{\partial t} \Big|_{t=0}$ 
    - 其中 $e_k$ 是第k维单位向量,如 $e_2 = [0,1,0,0,0,0]$
  - $\frac{\partial [\exp(t\widehat{e_k}) \cdot T]}{\partial t} \Big|_{t=0} = [\widehat{e_k} \cdot \exp(t\widehat{e_k}) \cdot T] \Big|_{t=0} = \widehat{e_k} \cdot T \stackrel{\text{def}}{=} G_k T$ 
    - 其中 $G_k$ 是se(3)的generators

- 整体雅克比: 4x4x6张量

$$\frac{\partial \left[\exp(\hat{\xi}) \cdot T\right]}{\partial \xi} \Big|_{\xi=0} = \left[G_1 T, G_2 T, G_3 T, G_4 T, G_5 T, G_6 T\right]$$

- 更麻烦的推导-续
  - 整体雅克比: 4x4x6张量

$$\frac{\partial \left[\exp(\hat{\xi}) \cdot T\right]}{\partial \xi} \Big|_{\xi=0} = \left[G_1 T, G_2 T, G_3 T, G_4 T, G_5 T, G_6 T\right]$$

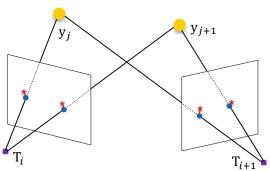
- 点坐标变换关于增量的雅克比

$$\frac{\partial \left[ \exp(\hat{\xi}) \cdot T \breve{y} \right]}{\partial \xi} \Big|_{\xi=0} = \left[ G_1 T \breve{y}, G_2 T \breve{y}, G_3 T \breve{y}, G_4 T \breve{y}, G_5 T \breve{y}, G_6 T \breve{y} \right] 
= \left[ G_1 \breve{x}, G_2 \breve{x}, G_3 \breve{x}, G_4 \breve{x}, G_5 \breve{x}, G_6 \breve{x} \right] = \begin{bmatrix} -\hat{x} & I_{3 \times 3} \\ 0 & 0 \end{bmatrix}$$

- Generators :  $G_k \stackrel{\text{def}}{=} \widehat{e_k}$ 

#### 提纲

- 3D刚体运动表示
- 3D运动李群
- 增量和导数
- 在视觉SLAM中的应用



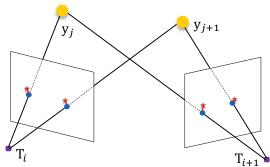
- 3d point y<sub>j</sub>
- Camera pose T<sub>i</sub>
- 2d prediction  $\hat{z}(T_i, y_j)$
- 2d measurement z<sub>i, i</sub>
- reprojection error  $e_{i,j}$

- 重投影误差的雅克比——相机模型
  - $相机内参矩阵<math>K = \begin{bmatrix} f_u & 0 & c_u \\ 0 & f_v & c_v \end{bmatrix}$
  - 相机坐标系中3D点坐标 $x = [x_1, x_2, x_3]^T \in \mathbb{R}^3$
  - 相机投影模型

$$\hat{z}(x) = \text{proj}(x) = K \cdot \frac{1}{x_3} x$$

- 投影位置关于x的雅克比

$$\frac{\partial \hat{z}(x)}{\partial x} = \begin{bmatrix} \frac{f_u}{x_3} & 0 & -\frac{f_u x_1}{x_3^2} \\ 0 & \frac{f_v}{x_3} & -\frac{f_v x_2}{x_3^2} \end{bmatrix}$$



- 3d point y<sub>i</sub>
- Camera pose T<sub>i</sub>
- 2d prediction  $\hat{z}(T_i, y_i)$
- $\star$  2d measurement  $z_{i,j}$
- ightharpoonup reprojection error  $e_{i,j}$

- 重投影误差的雅克比
  - 相机位姿T和3D点y
  - y在图像中观测位置z,估计位置 $\hat{z}(T,y)$
  - 最小化重投影误差:  $e(T,y) = z \hat{z}(T,y) = z \text{proj}([I_{3\times 3} \quad 0_{3\times 1}] \cdot T\tilde{y})$
  - 误差关于位姿增量ξ的雅克比

$$\frac{\partial e(\exp(\hat{\xi})T,y)}{\partial \xi} \Big|_{\xi=0} = -\frac{\partial \hat{z}(x)}{\partial x} \Big|_{\check{x}=T\check{y}} \cdot \frac{\partial x(\exp(\hat{\xi})T,y)}{\partial \xi} \Big|_{\xi=0}$$

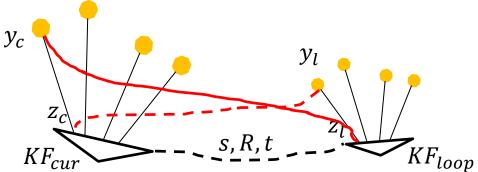
$$= -\left[\frac{f_u}{x_3} \quad 0 \quad -\frac{f_u x_1}{x_3^2}\right] \cdot [-\hat{x} \quad I_{3\times 3}] \quad x :$$
相机系中点坐标

- 误差关于3D点y的雅克比

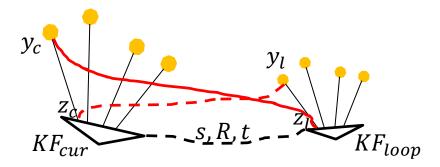
$$\frac{\partial e(T,y)}{\partial y} = -\frac{\partial \hat{z}(x)}{\partial x} \cdot \frac{\partial x(T,y)}{\partial y} = -\frac{\partial \hat{z}(x)}{\partial x} \cdot R$$

- 最小化重投影误差计算Sim3
  - 单目SLAM,没有绝对尺度
  - 误差累积可能导致尺度"漂移"

现象:运行较长路径回到之前的地方,之前局部地图和当前局部地图的 尺度不同



- 上图
  - 两组局部地图点实际对应相同的3D点
  - 但在局部地图中尺度不一样。
- SVD+RANSAC可以求解两组点的Sim3
- ORBSLAM中,进一步OptimizeSim3()。但尺度会影响重投影误差?



- · 最小化重投影误差计算Sim3
  - 两者间变换 $S_{cl}$

$$S_{cl} = \begin{bmatrix} s_{cl} R_{cl} & t_{cl} \\ 0 & 1 \end{bmatrix}, s_{cl} \in \mathbb{R}, R_{cl} \in SO(3), t_c \in \mathbb{R}^3$$

$$S_{lc} = S_{cl}^{-1} = \begin{bmatrix} \frac{1}{s_{cl}} R_{cl}^T & -\frac{1}{s_{cl}} R_{cl}^T t_{cl} \\ 0 & 1 \end{bmatrix} \stackrel{\text{def}}{=} \begin{bmatrix} s_{lc} R_{lc} & t_{lc} \\ 0 & 1 \end{bmatrix}$$

- 点坐标变换 $y_c = s_{cl}R_{cl}y_l + t_{cl}$
- 优化计算策略
  - $y_l$ 通过 $S_{cl}$ 变换到 $KF_{cur}$ 并投影,重投影误差  $e_c = z_c \hat{z}_c = z_c \text{proj}(s_{cl}R_{cl}y_l + t_{cl})$
  - $y_c$ 通过 $S_{lc}$ 投影到 $KF_{loop}$ 的重投影误差  $e_l = z_l \hat{z}_l = z_l \text{proj}(s_{lc}R_{lc}y_c + t_{lc})$
  - 通过调整 $S_{cl} \in Sim(3)$ 使所有这些残差之和最小
  - 每对地图点对应同一个被优化量 $S_{cl}$ , g2o中(正、逆投影)两条边

• 最小化重投影误差计算Sim3

$$e_c = z_c - \hat{z}_c = z_c - \text{proj}(s_{cl}R_{cl}y_l + t_{cl})$$
  
 $e_l = z_l - \hat{z}_l = z_l - \text{proj}(s_{lc}R_{lc}y_c + t_{lc})$ 

 $-e_c$ 关于 $y_l$ 的雅克比

$$\frac{\partial e_c(S_{cl}, y_l)}{\partial y_l} = -\frac{\partial \hat{z}_c(x)}{\partial x} \cdot \frac{\partial x(S_{cl}, y_l)}{\partial y_l} \mid_{x = s_{cl}R_{cl}y_l + t_{cl}} = -\frac{\partial \hat{z}_c(x)}{\partial x} \cdot s_{cl}R_{cl}$$

 $- e_l$ 关于 $y_c$ 的雅克比

$$J_{y_c}^{e_l} \stackrel{\text{def}}{=} \frac{\partial e_l(S_{lc}, y_c)}{\partial y_c} = -\frac{\partial \hat{z}_l(x)}{\partial x} \cdot \frac{\partial x(S_{lc}, y_c)}{\partial y_c} \mid_{x = s_{lc}R_{lc}y_c + t_{lc}} = -\frac{\partial \hat{z}_l(x)}{\partial x} \cdot s_{lc}R_{lc}$$

- 位姿更新:  $S_{cl} \leftarrow S_{cl}(\zeta) \stackrel{\text{def}}{=} \exp(\hat{\zeta}) S_{cl}$
- $\zeta = [w; v; \sigma] \in \mathbb{R}^7, w, v \in \mathbb{R}^3, \sigma \in \mathbb{R}, \qquad \hat{\zeta} = \begin{bmatrix} \sigma I + \hat{w} & v \\ 0 & 0 \end{bmatrix}$
- $-e_c,e_l$ 关于 $\hat{\zeta}$ 的雅克比?

- 最小化重投影误差计算Sim3
  - $e_c$ 关于 $S_{cl}$ 增量 $\hat{\zeta}$ 的雅克比

$$- \zeta \to 0$$
时, $\exp(\hat{\zeta}) \approx I + \hat{\zeta} = I + \begin{bmatrix} \sigma I + \hat{w} & v \\ 0 & 0 \end{bmatrix}$ 
$$\frac{\partial e_c(S_{cl}(\hat{\zeta}), y_l)}{\partial \zeta} \Big|_{\zeta=0} = -\frac{\partial \hat{z}_c(x)}{\partial x} \Big|_{\check{x} = S_{cl} \cdot \check{y}_l} \cdot \frac{\partial x(S_{cl}(\hat{\zeta}), y_l)}{\partial \zeta} \Big|_{\zeta=0}$$

- 整体代入:尺度会影响重投影误差?

$$\frac{\partial e_c(S_{cl}(\zeta), y_c)}{\partial \zeta} \Big|_{\zeta=0} = \begin{bmatrix} -\frac{f_u}{x_3} & 0 & \frac{x_1 f_u}{x_3^2} & \frac{x_1 x_2}{x_3^2} f_u & -\left(1 + \frac{x_1^2}{x_3^2}\right) f_u & \frac{x_2}{x_3} f_u \\ 0 & -\frac{f_v}{x_3} & \frac{x_2 f_v}{x_3^2} & \left(1 + \frac{x_2^2}{x_3^2}\right) f_v & -\frac{x_1 x_2}{x_3^2} f_v & -\frac{x_1}{x_3} f_v \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

- 最小化重投影误差计算Sim3
  - $e_c$ 关于 $S_{cl}$ 增量 $\hat{\zeta}$ 的雅克比
  - 从Generators角度考虑
    - Sim3的Generators,前6个和SE3一样,第7个

$$G_7 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

- 关于每个维度的偏导

$$\frac{\partial \exp(\hat{\zeta})}{\partial \zeta} = [G_1, G_2, G_3, G_4, G_5, G_6, G_7]$$

- 代入计算可得相同结果

- 最小化重投影误差计算Sim3
  - $-e_l$ 关于 $S_{cl}$ 增量 $\hat{\zeta}$ 的雅克比(贺一家@中科院自动化所)
  - $-S_{lc}$ 与 $S_{cl}$ 变化相关联
  - $S_{lc}$ 位姿更新 $S_{lc} \leftarrow \left(\exp(\hat{\zeta})S_{cl}\right)^{-1} = S_{cl}(\zeta)^{-1}$
  - 雅克比

$$\frac{\partial e_{l}(S_{cl}(\zeta)^{-1}, y_{c})}{\partial \zeta} \Big|_{\zeta=0} = -\frac{\partial \hat{z}_{l}(x)}{\partial x} \Big|_{\breve{x}=S_{lc}\breve{y}_{c}} \cdot \frac{\partial x(S_{cl}(\zeta)^{-1}, y_{c})}{\partial \zeta} \Big|_{\zeta=0}$$

$$= -\frac{\partial \hat{z}_{l}(x)}{\partial x} \Big|_{\breve{x}=S_{lc}\breve{y}_{c}} \cdot [I_{3\times3} \quad 0_{3\times1}] \cdot \frac{\partial S_{cl}(\zeta)^{-1} \cdot \breve{y}_{c}}{\partial \zeta} \Big|_{\zeta=0}$$

- 逆矩阵求导公式

$$\frac{\partial A^{-1}}{\partial a} = -A^{-1} \frac{\partial A}{\partial a} A^{-1}$$

- 后一项化简

$$\frac{\partial S_{cl}(\zeta)^{-1} \cdot \breve{y}_c}{\partial \zeta} \Big|_{\zeta=0} = - \left[ S_{lc} \cdot \frac{\partial S_{cl}(\zeta)}{\partial \zeta} \cdot S_{lc} \cdot \breve{y}_c \right] \Big|_{\zeta=0} = -S_{lc} \cdot \begin{bmatrix} -\widehat{y}_c & I_{3\times 3} & y_c \\ 0 & 0 & 0 \end{bmatrix}$$

- 最小化重投影误差计算Sim3
  - $-e_l$ 关于 $S_{cl}$ 增量 $\hat{\zeta}$ 的雅克比(贺一家@中科院自动化所)
  - 整体代入

$$\frac{\partial e_l(S_{cl}(\zeta)^{-1}, y_c)}{\partial \zeta} \Big|_{\zeta=0} = -\frac{\partial \hat{z}_c(x)}{\partial x} \Big|_{x=s_{lc}R_{lc}y_c+t_{lc}} \cdot s_{lc}R_{lc} \cdot [\widehat{y}_c -I_{3\times 3} -y_c]$$

$$= J_{y_c}^{e_l} \cdot [\widehat{y}_c -I_{3\times 3} -y_c]$$

- 红色部分是 $e_l$ 关于 $y_c$ 的雅克比 $J_{y_c}^{e_l}$
- 尺度会影响重投影误差?
  - 展开上式,尺度相关的最后一列不为0

$$-\begin{bmatrix} \frac{f_u}{x_3} & 0 & -\frac{f_u x_1}{x_3^2} \\ 0 & \frac{f_v}{x_3} & -\frac{f_v x_2}{x_3^2} \end{bmatrix} \cdot (t_{lc} - x) = -\begin{bmatrix} \frac{f_u}{x_3} & 0 & -\frac{f_u x_1}{x_3^2} \\ 0 & \frac{f_v}{x_3} & -\frac{f_v x_2}{x_3^2} \end{bmatrix} t_{lc} = \begin{bmatrix} \frac{f_u t_1}{x_3} - \frac{f_u x_1 t_3}{x_3^2} \\ \frac{f_v t_2}{x_3} - \frac{f_v x_2 t_3}{x_3^2} \end{bmatrix}$$

## 参考资料

- [1] TUM的Multiple View Geometry公开课 <u>https://www.youtube.com/playlist?list=PLTBdjV\_4f-</u> EJn6udZ34tht9EVIW7lbeo4
- [2] 高翔 (清华大学) 博客 <a href="http://www.cnblogs.com/gaoxiang12/p/5137454.html">http://www.cnblogs.com/gaoxiang12/p/5137454.html</a>
- [3] 贺一家(中科院自动化所)博客
   <a href="http://blog.csdn.net/heyijia0327/article/details/50446140">http://blog.csdn.net/heyijia0327/article/details/50446140</a>
- [4] Barfoot, T. D. (2016). State Estimation for Robotics: A Matrix-Lie-Group Approach
- [5] Strasdat, H. (2012). Local accuracy and global consistency for efficient visual slam (Doctoral dissertation, Department of Computing, Imperial College London).

