

Assignment 3

1.

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Assignment 3

1.  $\Phi_K = \begin{bmatrix} \sqrt{\frac{2}{V_x}} & 0 & 0 & 0 & 0 & 0 \\ 0 & \sqrt{\frac{2}{V_y}} & 0 & 0 & 0 & 0 \\ 0 & 0 & \sqrt{\frac{2}{V_z}} & 0 & 0 & 0 \\ 0 & 0 & 0 & \sqrt{\frac{2}{W_x}} & 0 & 0 \\ 0 & 0 & 0 & 0 & \sqrt{\frac{2}{W_y}} & 0 \\ 0 & 0 & 0 & 0 & 0 & \sqrt{\frac{2}{W_z}} \end{bmatrix}$

$= \begin{bmatrix} 0.0026 & 0 & 0 & - & - & - & 0 \\ 0 & 0.0021 & 0 & - & - & - & 0 \\ - & - & 0.0008 & - & - & - & 0 \\ - & - & - & 0.0090 & - & - & 0 \\ - & - & - & - & 0.0120 & - & 0 \\ - & - & - & - & - & 0 & 0.174 \end{bmatrix}$

$\times T_K^2$

$R_K^j = \begin{bmatrix} \sqrt{\frac{2}{u_x}} & 0 & 0 & 0 \\ 0 & \sqrt{\frac{2}{u_y}} & 0 & 0 \\ 0 & 0 & \sqrt{\frac{2}{u_z}} & 0 \\ 0 & 0 & 0 & \sqrt{\frac{2}{v_r}} \end{bmatrix} = \begin{bmatrix} 36.046 & 0 & 0 & 0 \\ 0 & 129.85 & 0 & 0 \\ 0 & 0 & 41.86 & 0 \\ 0 & 0 & 0 & 132.5 \end{bmatrix}$

It can be observed that the fitted Gaussians are approximately zero-mean and capture much of the variance in the histograms. Nevertheless, the zero-mean Gaussian mixes are reasonable.

2.

2. Translation vector  $\rightarrow r_i^{v_i}$   
Rotation matrix  $\rightarrow C_{R_i}$

Pose matrix  $\rightarrow T_k = T_{n_i}$

$$= \begin{bmatrix} C_{R_i} & -C_{R_i} r_i^{v_i} \\ 0^T & 1 \end{bmatrix}$$

The state we want to estimate :-

$$X_{k_1:k_2} = \{ r_i^{v_i}, C_{R_i}, -r_i^{v_{k_2}}, C_{R_{k_2}} \}$$

$$= \{ T_{v_{k_1}}, T_{R_{k_1}}, \dots, T_{v_{k_2}}, T_{R_{k_2}} \}$$

Translational velocity,  $v_{v_n}^{i_n}$   
Angular velocity,  $\omega_{v_n}^{i_n}$

$$v_n = \begin{bmatrix} v_{v_n}^{i_n} \\ \omega_{v_n}^{i_n} \end{bmatrix}$$

for timestep  $k_1$  to  $k_2$

$$V = \{ \check{T}_{k_1}, \check{\omega}_{k_1+1}, \dots, \check{\omega}_{k_2} \}$$

$\check{T}_{k_1} \rightarrow$  prior at  $t \approx k_1$

$\rightarrow$  at timestep  $k$ ,  $M_k$  landmarks are observed.

Measurements  $\rightarrow$

$$y = \{ y_{k_1}^1, \dots, y_{k_1}^{M_{k_1}}, \dots, y_{k_2}^1, \dots, y_{k_2}^{M_{k_2}} \}$$

Now defining the error terms;  
for the inputs  $\check{T}_k$  &  $\check{\omega}_k$ , we  
have,

$$e_{v,k}(x) = \begin{cases} \ln(\check{T}_k \cdot T_k^T)^v & k \geq 1 \\ \ln(\Xi_k \check{T}_{k-1} T_k^T)^v & k \geq k_1+1, \dots, k_2 \end{cases}$$

where,  $\Xi_k = \exp(\Delta t_k \check{\omega}_k^A)$

$k \geq k_1+1, \dots, k_2$



for the measurement,  $y_k^j$  we have

$$e_{y,i,k}(x) = y_k^j - \bar{g}(P_k) \\ = y_k^j - \bar{g}(DT_C^T P_k P_i \phi^j(i))$$

$$D = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad T = \begin{bmatrix} C_0 - C_0 P_v^T \\ 0^T & 1 \end{bmatrix}$$

$$P_i^{j,i} = \begin{bmatrix} p_{i,j,i} \\ 1 \end{bmatrix}$$

The objective fn that we seek to minimize  $\rightarrow$

$$J(x_{k_1:k_2}) = \frac{1}{2} e(x_{k_1:k_2})^T W e(x_{k_1:k_2})$$

where we stack all the error terms & weighing matrices! -

$$e(x_{k_1:k_2}) = \begin{bmatrix} e_{v,k_1}(x_{k_1:k_2}) \dots e_{v,k_2}(x_{k_1:k_2}) \\ e_{y,1,k_1}(x_{k_1}) \dots e_{y,M_{k_1},k_1}(x_{k_1}) \dots \\ e_{y,1,k_2}(x_{k_2}) \dots e_{y,M_{k_2},k_2}(x_{k_2}) \end{bmatrix}^T$$

$$W^{-1} = \text{diag} \left( \overset{v}{P}_{k_1}^{-1}, \overset{M_{k_1}}{Q}_{k_1}^{-1}, \dots, \overset{M_{k_2}}{Q}_{k_2}^{-1}, \overset{M_{k_2}}{R}_{k_2}^{-1} \right)$$

3.

3. We linearize the input and measurement errors at the operating point  $x_{op}$ .

Consider;  $T_k = \exp(\hat{e}_k) \check{T}_k$

First i/p error

$$\begin{aligned} e_{v,k_1}(x) &= \ln(\check{T}_{k_1}^{-1} T_{k_1})^v \\ &= \ln(\check{T}_{k_1}^{-1} \check{T}_{k_1}^{-1} \exp(-\hat{e}_{k_1}))^v \\ &\approx e_{v,k_1}(x_{op}) - \hat{e}_{k_1} \end{aligned}$$

Later i/p error, the linearization.

$$e_{v,k}(x) = \ln(\Xi_k T_{k-1}^{-1} T_k)^v$$

$$\begin{aligned} &\approx e_{v,k}(x_{op}) + \text{Ad} \left( \begin{matrix} T_{op,k} \\ T_{op,k-1}^{-1} \end{matrix} \right) \\ &\quad \xrightarrow{F_{k-1}} \begin{matrix} \hat{e}_{k-1} \\ -\hat{e}_k \end{matrix} \end{aligned}$$

where,  $e_{y,k}(x_{op}) = \ln(\Xi_k T_{op,k} + T_{op,k}^T)^V$   
 is the error at operating point

for measurement errors

$$e_{y,i,k}(x) = y_k^i - \bar{g}(p_{cu}^{p_{s,i}})$$

$$= y_k^i - \bar{g}(DT_{cu} T_k p_i^{p_{s,i}})$$

$$\approx y_k^i - \bar{g}(DT_{cu} \exp(\hat{\epsilon}_k) T_{op,k} p_i^{p_{s,i}})$$

$$\approx y_k^i - \bar{g}(DT_{cu} (1 + \hat{\epsilon}_k) T_{op,k} p_i^{p_{s,i}})$$

$$\approx y_k^i - \bar{g}(DT_{cu} T_{op,k} p_i^{p_{s,i}}) -$$

$$\left. \frac{\partial \bar{g}}{\partial z} \right|_{z=(DT_{cu} T_{op,k} p_i^{p_{s,i}})} (DT_{cu} (T_{op,k} p_i^{p_{s,i}})^{\otimes} \hat{\epsilon}_k)$$

$$g_{i,k}$$



Defining the stacked quantities

$$\delta x = [G_1, G_{k+1} \dots G_{k_2}]^T$$

$$e(x_{op}) = \begin{bmatrix} e_{y,k_1}(x_{op}) \dots e_{y,k_2}(x_{op}) \\ e_{y,k_1,k_1}(x_{op}) \dots e_{y,M_{k_1},k_1}(x_{op}) \\ \dots e_{y,M_{k_2},k_2}(x_{op}) \end{bmatrix}^T$$

$$H = \begin{bmatrix} 1 & & & & & \\ -f_{k_1} & 1 & & & & \\ & -f_{k_1+1} & 1 & & & \\ & & & \ddots & & \\ & & & & 1 & \\ & G_{1,k_1} & & & & \\ & G_{2,k_1} & & & & \\ & \vdots & & & & \\ & G_{M_{k_1},k_1} & & & & \\ & & G_{1,k_1+1} & & & \\ & & \vdots & & & \\ & & G_{M_{k_1+1},k_1+1} & & & \\ & & & \ddots & & \\ & & & & G_{M_{k_2},k_2} & \end{bmatrix}$$

$$W = \text{diag} \begin{pmatrix} \overset{v}{P}_{k_1} \Phi_{k_1+1} \dots \Phi_{k_2} \\ R_{k_1} \dots R_{k_1}^{M_{k_1}} \dots R_{k_2} \dots R_b^{M_{k_2}} \end{pmatrix}$$

$$J(x) \approx J(x_{op}) - b^T \delta x + \frac{1}{2} \delta x^T A \delta x$$

where,

$$A = H^T W^{-1} H$$

$$b = H^T W^{-1} e(x_{op})$$

minimizing w.r.t  $\delta x$ ,

$$A \delta x^* = b$$

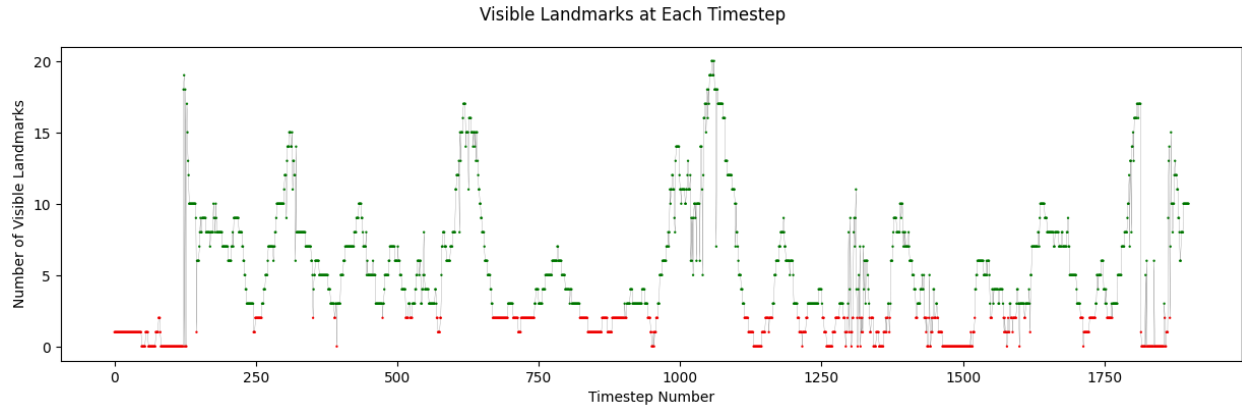
for optimal perturbation,

$$\delta x^* = [\epsilon_{k_1}^+ \epsilon_{k_1+1}^+ \dots \epsilon_{k_2}^+]$$

finally, we update our operating point through the perturbation scheme,

$$T_{op,k} \leftarrow \exp(\epsilon_k^+) T_{op,k}$$

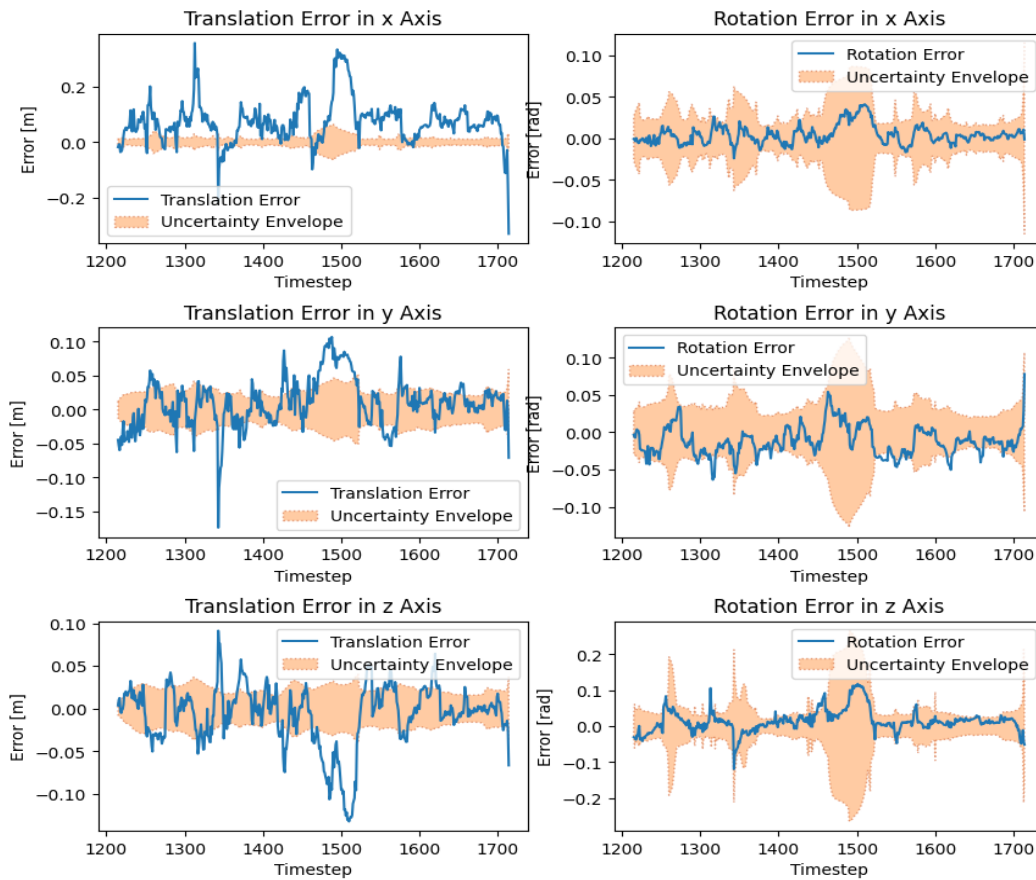
4.



5.a. Batch

Avg Rot Err: 0.017241348974010612

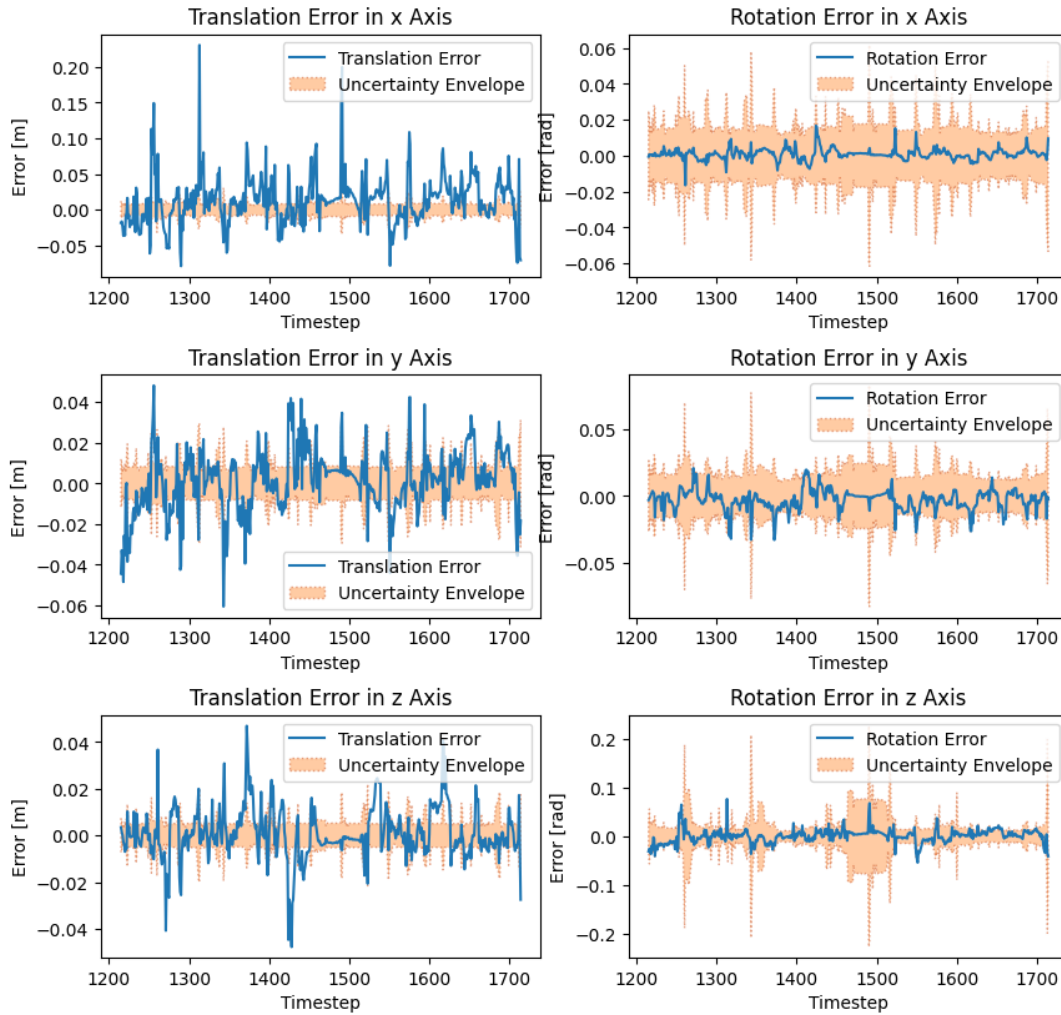
Avg Trans Err: 0.04561352134807128



5.b. Sliding ,  $k=50$

Avg Rot Err: 0.0059235647677239435

Avg Trans Err: 0.015029974237953199

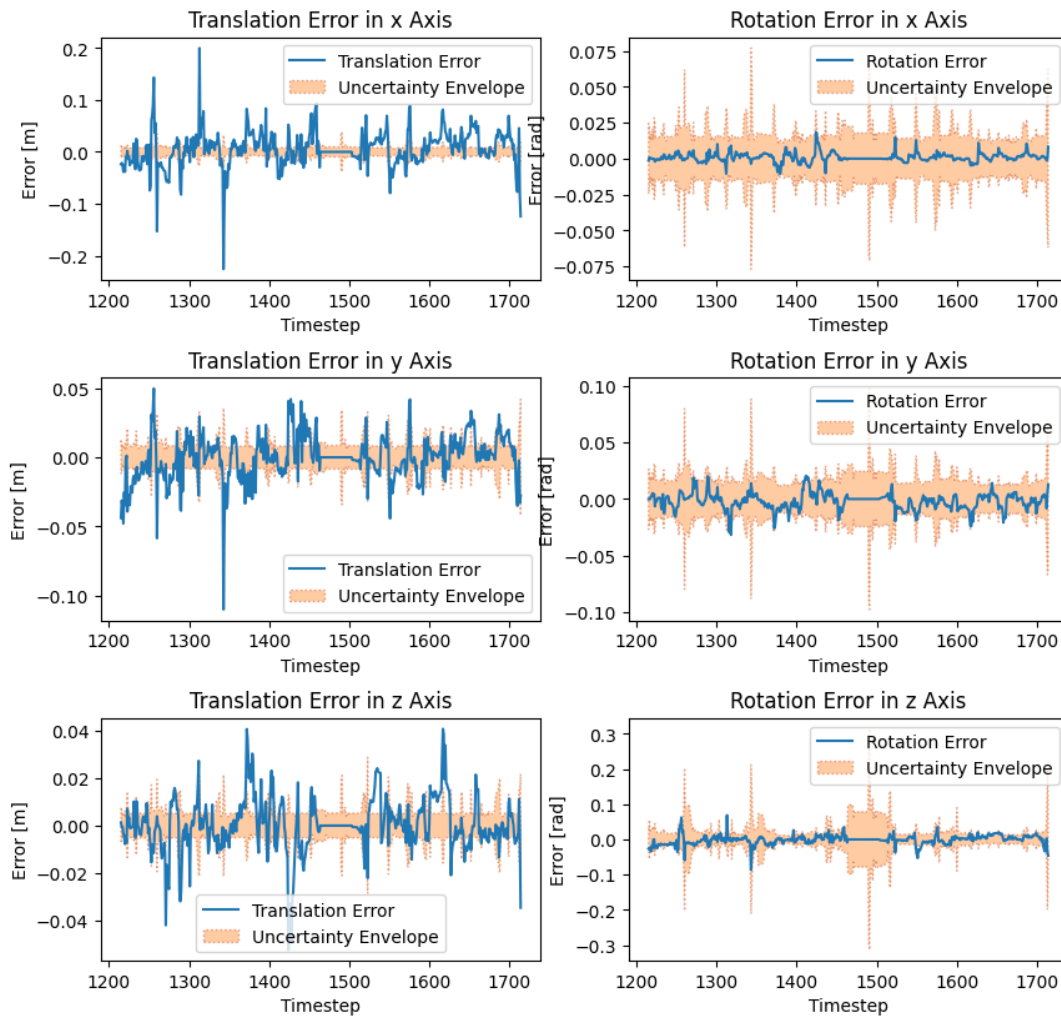




5.c. Sliding Window  $\kappa=10$

Avg Rot Err: 0.005487947898589087

Avg Trans Err: 0.014454356639586942



```
import numpy as np
import matplotlib
import matplotlib.pyplot as plt
matplotlib.use('TkAgg')
import scipy.io
from scipy.linalg import expm, logm, block_diag

from utils import *

#dataset
dataset = scipy.io.loadmat("dataset3.mat")
# 3xK matrix where kth column is the axis-angle representation of the gt
value of  $C_{v_k,i}$ 
theta_vk_i = dataset['theta_vk_i']
# 3xK matrix where the kth column is the gt value of  $r_i^{v_k,i}$ 
r_i_vk_i = dataset['r_i_vk_i']
# 1xK matrix of time values  $t(k)$ 
t = dataset['t']
# 3xK matrix where kth column is the measured rotational velocity
 $w_{v_k}^{v_k,i}$ 
w_vk_vk_i = dataset['w_vk_vk_i']
# 3x1 matrix of the computed variances of rotational speeds
w_var = dataset['w_var']
# 3xK matrix where the kth column is the measured translational velocity,
 $v_{v_k}^{v_k,i}$ 
v_vk_vk_i = dataset['v_vk_vk_i']
# 3x1 matrix of the computed variances of translational speeds
v_var = dataset['v_var']
# 3x20 matrix where jth column is the position of feature j [m]
rho_i_pj_i = dataset['rho_i_pj_i']
# 4xKx20 matrix of observations,  $y_k^j$  [pixels]
y_k_j = dataset['y_k_j']
# 4x1 matrix of the computed variances of stereo measurements
y_var = dataset['y_var']
# 3x3 matrix giving the rotation from the vehicle frame to the camera
frame
C_c_v = dataset['C_c_v']
# 3x1 matrix giving the translation from the vehicle frame to the camera
frame,  $\rho_v^{c,v}$ 
```

```
rho_v_c_v = dataset['rho_v_c_v']
fu = dataset['fu'].item() # stereo camera horizontal focal length
                             [pixels]
fv = dataset['fv'].item() # stereo camera vertical focal length [pixels]
cu = dataset['cu'].item() # stereo camera horizontal optical center
                             [pixels]
cv = dataset['cv'].item() # stereo camera vertical optical center
                             [pixels]
b = dataset['b'].item() # stereo camera baseline [m]

# Create transformation matrices
T_c_v = Tmat(C_c_v, -C_c_v @ rho_v_c_v)

# Create camera matrices
M = np.array([
    [fu, 0, cu, 0],
    [0, fv, cv, 0],
    [fu, 0, cu, -fu*b],
    [0, fv, cv, 0]
])

def dfdp(p):
    df = np.array([
        [1, 0, -p[0].item()/p[2].item(), 0],
        [0, 1, -p[1].item()/p[2].item(), 0],
        [0, 0, 0, 0],
        [0, 0, -p[3].item()/p[2].item(), 1]
    ])
    return M @ ((1/p[2].item())*df)

def get_initial_guess(k1=1215, k2=1714, T_gt=None):
    if T_gt is None:
        C_gt = aa_to_C(theta_vk_i[:, k1])
        r_gt = - C_gt @ r_i_vk_i[:, k1]
        T_gt = Tmat(C_gt, r_gt)

    Ts = np.zeros((t.shape[1], 4, 4))
    Ts[k1] = T_gt
    for k in range(k1+1, k2+1):
        Tk = t[0][k] - t[0][k-1]
```

```
# Rotation
C_kp = getC(Ts[k-1])
phi = wrap_to_pi(w_vk_vk_i[:, k-1] * Tk)
dC = aa_to_C(phi)
C_k = dC @ C_kp
# Translation
r_kp = -C_kp.T @ getR(Ts[k-1])
d = v_vk_vk_i[:, k-1] * Tk
dr = C_kp.T @ d
r_k = r_kp + dr
r_k = -C_k @ r_k
# Transformation
Ts[k] = Tmat(C_k, r_k)

return Ts

def ggt(k1=1215, k2=1714):
    Ts = np.zeros((t.shape[1], 4, 4))
    for k in range(k1, k2+1):
        C_gt = aa_to_C(theta_vk_i[:, k])
        r_gt = -C_gt @ r_i_vk_i[:, k]
        T_gt = Tmat(C_gt, r_gt)
        Ts[k] = T_gt
    return Ts

def g_batch_est(T_op, k1=1215, k2=1714, iters=7):
    K = k2 - k1
    # T_op = ggt(k1, k2)

    for _ in range(iters):
        Fs = []
        Gs = []
        e_v_ks = []

        e_y_ks = []
        Qs = []
        Rs = []
```



```
# Error for timestep 0
C_gt = aa_to_C(theta_vk_i[:, k1])
r_gt = -C_gt @ r_i_vk_i[:, k1]
T_gt = Tmat(C_gt, r_gt)
e_v_ks.append(get_inv_cross_op(logm(T_gt @
np.linalg.inv(T_op[k1]))))

for k in range(k1+1, k2+1):
    dt = t[0][k] - t[0][k-1]
    T_op_k = T_op[k]
    T_op_kp = T_op[k - 1]
    omega_k = np.hstack((-v_vk_vk_i[:, k], -w_vk_vk_i[:,
k])).reshape((6, 1))

    xi_k = expm(dt * get_cross_op(omega_k))
    e_v_k = get_inv_cross_op(logm(xi_k @ T_op_kp @
np.linalg.inv(T_op_k)))
    e_v_ks.append(e_v_k)

    F_kp = get_Ad(T_op_k @ np.linalg.inv(T_op_kp))
    Fs.append(F_kp)

for k in range(k1, k2+1):
    dt = t[0][k] - t[0][k-1]
    T_op_k = T_op[k]

    G_ks = []
    e_ys = []
    for j in range(20):
        y_j = y_k_j[:, k, j].reshape((4, 1))
        if y_j[0] == -1: continue
        p_j = np.vstack((rho_i_pj_i[:, j].reshape((3,1)),
np.eye(1)))

        p_j_c = T_c_v @ T_op_k @ p_j
        G_ks.append(dfdp(p_j_c) @ T_c_v @ get_circ_op(T_op_k @
p_j))

        e_ys.append(y_j - M @ (p_j_c/p_j_c[2].item()))

    if G_ks:
```

```
Gk = np.vstack(G_ks)
e_y_k = np.vstack(e_ys)

Gs.append(Gk)
e_y_ks.append(e_y_k)
else:
    Gs.append(np.zeros((0,6)))

Qs.append(dt**2 * np.diag(np.vstack((v_var, w_var)).squeeze()))
for _ in range(len(G_ks)):
    Rs.append(np.diag(y_var.squeeze()))

H_top = np.eye(K * 6 + 6)
for i in range(len(Fs)):
    H_top[6*i+6:6*i+12, 6*i:6*i+6] = -Fs[i]
H_bot = block_diag(*Gs)
H = np.vstack((H_top, H_bot))

e_top = np.vstack(e_v_ks)
if len(e_y_ks) == 0: # In case we have no valid measurements
    e = e_top
else:
    e_bot = np.vstack(e_y_ks)
    e = np.vstack((e_top, e_bot))
# print(f"e_top: {np.average(np.abs(e_top))}")
# #print(f"e_bot: {np.average(np.abs(e_bot))}")
# print(f"e_bot_max: {np.max(np.abs(e_bot))}")
# print(f"e_bot_argmax: {np.argmax(np.abs(e_bot))}")

W = block_diag(*(Qs + Rs))
Winv = W.copy()
np.fill_diagonal(Winv, 1/W.diagonal())
HTWinv = H.T @ Winv

A = HTWinv @ H
b = HTWinv @ e

dx_opt = np.linalg.inv(A) @ b
```

```
        for k in range(K+1):
            T_op[k + k1] = expm(get_cross_op((iters-_) / iters *
dx_opt[6*k:6*k+6])) @ T_op[k + k1]

        print(f"dx_opt: {np.average(np.abs(dx_opt))}")
        print("-----")

    return T_op, A

def plot_figure(T_op):
    rs = []
    for i in range(T_op.shape[0]):
        T = T_op[i]
        if T[3][3] == 0: continue
        rs.append(getR(T))
    rs = np.array(rs)

    fig = plt.figure()
    ax = fig.add_subplot(111, projection='3d')
    ax.plot(xs=rs[:, 0], ys=rs[:, 1], zs=rs[:, 2])
    plt.show()

    print("done")

def plot_errs(T_op, A, k1, k2):
    T_gt = ggt(k1, k2)

    rot_err = []
    trans_err = []
    for k in range(k1, k2+1):
        C_gt = getC(T_gt[k])
        C_op = getC(T_op[k])

        r_gt = getR(T_gt[k])
        r_op = getR(T_op[k])

        rot_err.append(get_inv_cross_op(np.eye(3) - C_op @ C_gt.T))
        trans_err.append(r_op - r_gt)
```

```
rot_err = np.array(rot_err)
trans_err = np.array(trans_err)

print(f"Avg Rot Err: {np.average(np.abs(rot_err))}")
print(f"Avg Trans Err: {np.average(np.abs(trans_err))}")

var = np.linalg.inv(A).diagonal()
var_tx = var[0::6]
var_ty = var[1::6]
var_tz = var[2::6]
var_rx = var[3::6]
var_ry = var[4::6]
var_rz = var[5::6]

var_ts = [var_tx, var_ty, var_tz]
var_rs = [var_rx, var_ry, var_rz]

t = np.arange(k1, k2+1)

fig, ax = plt.subplots(3, 2, figsize=(10, 20))
# fig.tight_layout()
plt.subplots_adjust(hspace=0.4)
axis = ["x", "y", "z"]
for i in range(3):
    ax[i][0].plot(t, trans_err[:, i], label="Translation Error")
    ax[i][0].fill_between(t, -3 * np.sqrt(var_ts[i]), +3 *
np.sqrt(var_ts[i]), edgecolor='#CC4F1B',
                        facecolor='#FF9848', alpha=0.5, linestyle=':',
label='Uncertainty Envelope')
    ax[i][0].set_xlabel("Timestep")
    ax[i][0].set_ylabel("Error [m]")
    ax[i][0].set_title(f"Translation Error in {axis[i]} Axis")
    ax[i][0].legend()

    ax[i][1].plot(t, rot_err[:, i], label="Rotation Error")
    ax[i][1].fill_between(t, -3 * np.sqrt(var_rs[i]), +3 *
np.sqrt(var_rs[i]), edgecolor='#CC4F1B',
```



```
        facecolor='#FF9848', alpha=0.5, linestyle=':',
label='Uncertainty Envelope')
    ax[i][1].set_xlabel("Timestep")
    ax[i][1].set_ylabel("Error [rad]")
    ax[i][1].set_title(f"Rotation Error in {axis[i]} Axis")
    ax[i][1].legend()
plt.show()

def q4():
    valids = np.where(y_k_j == -1, 0, 1)
    num_valids = valids[0, :, :].sum(-1)
    colors = np.array(['g' if num>=3 else 'r' for num in num_valids])
    t_sq = t.squeeze()

    fig, ax = plt.subplots(figsize=(15,4))
    fig.suptitle('Visible Landmarks at Each Timestep')
    ax.scatter(np.arange(0, t_sq.shape[0]), num_valids, s=0.5, c=colors)
    ax.plot(np.arange(0, t_sq.shape[0]), num_valids, linewidth=0.1, c='k')
    ax.yaxis.get_major_locator().set_params(integer=True)
    ax.set_ylabel("Number of Visible Landmarks")
    ax.set_xlabel("Timestep Number")
    plt.savefig("q4.png", bbox_inches='tight')

    fig, ax = plt.subplots(figsize=(15, 4))
    fig.suptitle('Visible Landmarks at Each Timestep for Timesteps
1215-1714')
    ax.scatter(np.arange(1215, 1715), num_valids[1215:1715], s=0.5,
c=colors[1215:1715])
    ax.plot(np.arange(1215, 1715), num_valids[1215:1715], linewidth=0.1,
c='k')
    ax.yaxis.get_major_locator().set_params(integer=True)
    ax.set_ylabel("Number of Visible Landmarks")
    ax.set_xlabel("Timestep Number")
    plt.savefig("q4_zoomed.png", bbox_inches='tight')

def q5a():
    k1, k2 = 1215, 1714
    T_op = get_initial_guess(k1, k2)
    T_opt, A = g_batch_est(T_op, k1, k2, iters=10)
```

```
plot_errs(T_opt, A, k1, k2)

def q5b():
    k1, k2 = 1215, 1714
    kappa = 50

    T_op = get_initial_guess(k1, k1+kappa)
    T_opt, A = g_batch_est(T_op, k1, k1+kappa, iters=10)

    Ts = np.zeros_like(T_opt)
    As = np.zeros(((k2-k1+1)*6, (k2-k1+1)*6))
    Ts[k1] = T_opt[k1]
    var = np.linalg.inv(A).diagonal()
    As[0:6, 0:6] = np.linalg.inv(np.diag(var[0:6]))

    for k in range(k1+1, k2+1):
        print(f"Current timestep: {k}")
        T_op = get_initial_guess(k, k+kappa, T_gt=Ts[k-1])
        T_opt, A = g_batch_est(T_op, k, k+kappa, iters=10)
        Ts[k] = T_opt[k]
        var = np.linalg.inv(A).diagonal()
        As[(k-k1)*6:(k-k1)*6+6, (k-k1)*6:(k-k1)*6+6] =
np.linalg.inv(np.diag(var[0:6]))

    plot_errs(Ts, As, k1, k2)

def q5c():
    k1, k2 = 1215, 1714
    kappa = 10

    T_op = get_initial_guess(k1, k1+kappa)
    T_opt, A = g_batch_est(T_op, k1, k1+kappa, iters=10)

    Ts = np.zeros_like(T_opt)
    As = np.zeros(((k2-k1+1)*6, (k2-k1+1)*6))
    Ts[k1] = T_opt[k1]
    var = np.linalg.inv(A).diagonal()
    As[0:6, 0:6] = np.linalg.inv(np.diag(var[0:6]))
```

```
for k in range(k1+1, k2+1):
    print(f"Current timestep: {k}")
    T_op = get_initial_guess(k, k+kappa, T_gt=Ts[k-1])
    T_opt, A = g_batch_est(T_op, k, k+kappa, iters=10)
    Ts[k] = T_opt[k]
    var = np.linalg.inv(A).diagonal()
    As[(k-k1)*6:(k-k1)*6+6, (k-k1)*6:(k-k1)*6+6] =
np.linalg.inv(np.diag(var[0:6]))

plot_errs(Ts, As, k1, k2)

if __name__ == "__main__":
    #q4()
    #q5a()
    #q5b()
    q5c()
```