这是标题

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1 李代数的有用公式

以下公式对于左扰动和右扰动均成立。通过 级数展开:

$$\exp(\lfloor \boldsymbol{\theta} \rfloor_{\times}) = \boldsymbol{I} + \lfloor \boldsymbol{\theta} \rfloor_{\times} + \frac{1}{2!} \lfloor \boldsymbol{\theta} \rfloor_{\times}^{2} + \frac{1}{3!} \lfloor \boldsymbol{\theta} \rfloor_{\times}^{3} + \dots$$
可以得到:

$$\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) = \boldsymbol{I} + \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \tag{1}$$

$$\exp(t \lfloor \boldsymbol{\theta} \rfloor_{\times}) = \exp(\lfloor t \boldsymbol{\theta} \rfloor_{\times}) = \exp(\lfloor \boldsymbol{\theta} \rfloor_{\times})^{t}$$
 (2)

$$\mathbf{R} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \mathbf{R}^{-1} = \exp(\mathbf{R} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \mathbf{R}^{-1})$$
 (3)

$$\mathbf{R}^{-1} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \mathbf{R} = \exp(\mathbf{R}^{-1} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \mathbf{R})$$
 (4)

$$\boldsymbol{R}^{-1} = \boldsymbol{R}^T \tag{5}$$

$$\mathbf{Ad}_{\mathbf{R}}\delta\boldsymbol{\theta} = (\mathbf{R} \lfloor \delta\boldsymbol{\theta} \rfloor_{\times} \mathbf{R}^{-1})^{\vee} = \mathbf{R}\delta\boldsymbol{\theta} \qquad (6)$$

$$\mathbf{Ad}_{\mathbf{R}}^{-1}\delta\boldsymbol{\theta} = (\mathbf{R}^{-1} \mid \delta\boldsymbol{\theta} \mid_{\times} \mathbf{R})^{\vee} = \mathbf{R}^{-1}\delta\boldsymbol{\theta} \qquad (7)$$

以下公式以右扰动模型为依据:

$$\delta^{\mathbf{R}}\boldsymbol{\theta} = \mathbf{Q} \ominus \mathbf{R} = \text{Log}(\mathbf{R}^{-1}\mathbf{Q}) \tag{8}$$

以下公式以左扰动模型为依据:

$$\delta^{I}\boldsymbol{\theta} = \boldsymbol{Q} \ominus \boldsymbol{R} = \text{Log}(\boldsymbol{Q}\boldsymbol{R}^{-1})$$
 (9)

将右扰动 (局部扰动) 化为左扰动 (全局扰动) 的公:

$$\begin{cases}
\mathbf{R} \exp(\left[\delta^{R} \boldsymbol{\theta}\right]_{\times}) = \exp(\mathbf{R} \left[\delta^{R} \boldsymbol{\theta}\right]_{\times} \mathbf{R}^{-1}) \mathbf{R} \\
\left[\delta^{I} \boldsymbol{\theta}\right]_{\times} = \mathbf{R} \left[\delta^{R} \boldsymbol{\theta}\right]_{\times} \mathbf{R}^{-1}
\end{cases} \tag{10}$$

将左扰动化为右扰动的公式:

$$\begin{cases}
\exp(\left[\delta^{I}\boldsymbol{\theta}\right]_{\times})\boldsymbol{R} = \boldsymbol{R}\exp(\boldsymbol{R}^{-1}\left[\delta^{I}\boldsymbol{\theta}\right]_{\times}\boldsymbol{R}) \\
\left[\delta^{R}\boldsymbol{\theta}\right]_{\times} = \boldsymbol{R}^{-1}\left[\delta^{I}\boldsymbol{\theta}\right]_{\times}\boldsymbol{R}
\end{cases} \tag{11}$$

注意: 大写 LOG 直接将旋转矩阵变成三维向量, 小写 log 将旋转矩阵变成李代数, Exp 和 exp 有同样意韵, 但是恰好相反:

$$\begin{cases} \exp(\lfloor \boldsymbol{\theta} \rfloor_{\times}) = \operatorname{Exp}(\boldsymbol{\theta}) \\ \log(\boldsymbol{R})^{\vee} = \operatorname{Log}(\boldsymbol{R}) \end{cases}$$

2 线性化

记非线性函数为 $f(\mathbf{R})$,则对于右扰动模型:

$$f(\boldsymbol{R} \oplus \delta^{\boldsymbol{R}} \boldsymbol{\theta}) = f(\boldsymbol{R}) \oplus \frac{{}^{\boldsymbol{R}} \partial f(\boldsymbol{R})}{\partial \delta^{\boldsymbol{R}} \boldsymbol{\theta}} \delta^{\boldsymbol{R}} \boldsymbol{\theta}$$

对于左扰动模型:

$$f(\delta^{I}\boldsymbol{\theta} \oplus \boldsymbol{R}) = \frac{{}^{I}\partial f(\boldsymbol{R})}{\partial \delta^{I}\boldsymbol{\theta}} \delta^{I}\boldsymbol{\theta} \oplus f(\boldsymbol{R})$$

且二者导数之间应有如下的关系 (可以用来验证推导结果):

$$\begin{aligned} \mathbf{Ad}_{f(R)} \frac{{}^{R} \partial f(\mathbf{R})}{\partial \delta^{R} \boldsymbol{\theta}} &= \frac{{}^{I} \partial f(\mathbf{R})}{\partial \delta^{I} \boldsymbol{\theta}} \mathbf{Ad}_{\mathbf{R}} \\ &\rightarrow \mathbf{Ad}_{\mathbf{R}} = \mathbf{R} \end{aligned}$$

3 公式应用

注意,以下推导过程中 R、Q 为旋转矩阵, $\delta\theta$ 为对旋转矩阵 R 施加的扰动量, p 为点向量。

3.1 左扰动

$$\frac{{}^{I}\partial\boldsymbol{R}}{\partial\delta\boldsymbol{\theta}} = \frac{\exp(\lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R}\ominus\boldsymbol{R}}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{Log}(\exp(\lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R}\boldsymbol{R}^{-1})}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{Log}(\exp(\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}))}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{LOG}(\operatorname{Exp}(\delta\boldsymbol{\theta}))}{\delta\boldsymbol{\theta}} = \boldsymbol{I}$$

$$\frac{{}^{I}\partial\boldsymbol{R}^{-1}}{\partial\delta\boldsymbol{\theta}} = \frac{(\exp(\lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R})^{-1}\ominus\boldsymbol{R}^{-1}}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{Log}((\exp(\lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R})^{-1}\boldsymbol{R})}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{Log}(\boldsymbol{R}^{-1}\exp(-\lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R})}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{Log}(\exp(-\boldsymbol{R}^{-1}\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}\boldsymbol{R}))}{\delta\boldsymbol{\theta}} \\
= \frac{\operatorname{Log}(\exp(-\boldsymbol{R}^{-1}\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}\boldsymbol{R}))}{\delta\boldsymbol{\theta}} \\
= \frac{(-\boldsymbol{R}^{-1}\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}\boldsymbol{R})^{\vee}}{\delta\boldsymbol{\theta}} \\
= \frac{-\boldsymbol{R}^{-1}\delta\boldsymbol{\theta}}{\delta\boldsymbol{\theta}} = -\boldsymbol{R}^{-1}$$

$$\begin{split} \frac{{}^{I}\partial \boldsymbol{R}\boldsymbol{p}}{\partial \delta \boldsymbol{\theta}} &= \frac{\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R}\boldsymbol{p} - \boldsymbol{R}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\ &= \frac{(\boldsymbol{I} + \lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R}\boldsymbol{p} - \boldsymbol{R}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\ &= \frac{\lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{R}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\ &= \frac{-\lfloor \boldsymbol{R}\boldsymbol{p} \rfloor_{\times} \delta \boldsymbol{\theta}}{\delta \boldsymbol{\theta}} = -\lfloor \boldsymbol{R}\boldsymbol{p} \rfloor_{\times} \end{split}$$

$$\frac{{}^{I}\partial \boldsymbol{R}^{-1}\boldsymbol{p}}{\partial \delta \boldsymbol{\theta}} = \frac{(\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times})\boldsymbol{R})^{-1}\boldsymbol{p} - \boldsymbol{R}^{-1}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\
= \frac{\boldsymbol{R}^{-1}\exp(-\lfloor \delta \boldsymbol{\theta} \rfloor_{\times})\boldsymbol{p} - \boldsymbol{R}^{-1}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\
= \frac{\boldsymbol{R}^{-1}(\boldsymbol{I} - \lfloor \delta \boldsymbol{\theta} \rfloor_{\times})\boldsymbol{p} - \boldsymbol{R}^{-1}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\
= \frac{-\boldsymbol{R}^{-1}\lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{p}}{\delta \boldsymbol{\theta}} \\
= \frac{\boldsymbol{R}^{-1}\lfloor \boldsymbol{p} \rfloor_{\times} \delta \boldsymbol{\theta}}{\delta \boldsymbol{\theta}} = \boldsymbol{R}^{-1}\lfloor \boldsymbol{p} \rfloor_{\times}$$

$$\begin{split} \frac{{}^{I}\partial \boldsymbol{R}\boldsymbol{Q}}{\partial \delta \boldsymbol{\theta}} &= \frac{\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R} \boldsymbol{Q} \ominus \boldsymbol{R} \boldsymbol{Q}}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R} \boldsymbol{Q} \boldsymbol{Q}^{-1} \boldsymbol{R}^{-1})}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}))}{\delta \boldsymbol{\theta}} = \boldsymbol{I} \end{split}$$

$$\frac{{}^{I}\partial \boldsymbol{R}^{-1}\boldsymbol{Q}}{\partial \delta \boldsymbol{\theta}} = \frac{(\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R})^{-1} \boldsymbol{Q} \ominus \boldsymbol{R}^{-1} \boldsymbol{Q}}{\delta \boldsymbol{\theta}} \\
= \frac{\log(\boldsymbol{R}^{-1} \exp(-\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{Q} \boldsymbol{Q}^{-1} \boldsymbol{R})}{\delta \boldsymbol{\theta}} \\
= \frac{\log(\exp(\boldsymbol{R}^{-1} \lfloor -\delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{R}))}{\delta \boldsymbol{\theta}} \\
= \frac{(\boldsymbol{R}^{-1} \lfloor -\delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{R})^{\vee}}{\delta \boldsymbol{\theta}} = -\boldsymbol{R}^{-1}$$

$$\begin{split} \frac{{}^{I}\partial \boldsymbol{Q}\boldsymbol{R}}{\partial \delta \boldsymbol{\theta}} &= \frac{\boldsymbol{Q} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R} \ominus \boldsymbol{Q} \boldsymbol{R}}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\boldsymbol{Q} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R} \boldsymbol{R}^{-1} \boldsymbol{Q}^{-1})}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\boldsymbol{Q} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{Q}^{-1})}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\exp(\boldsymbol{Q} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{Q}^{-1}))}{\delta \boldsymbol{\theta}} \\ &= \frac{(\boldsymbol{Q} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{Q}^{-1})^{\vee}}{\delta \boldsymbol{\theta}} = \boldsymbol{Q} \end{split}$$

3.2 右扰动

$$\begin{split} \frac{{}^{\mathbf{R}}\partial \mathbf{R}}{\partial \delta \boldsymbol{\theta}} &= \frac{\mathbf{R} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \ominus \mathbf{R}}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\mathbf{R}^{-1} \mathbf{R} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}))}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}))}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{LOG}(\operatorname{Exp}(\delta \boldsymbol{\theta}))}{\delta \boldsymbol{\theta}} = \mathbf{I} \end{split}$$

$$\begin{split} \frac{{}^{\mathcal{R}}\partial \boldsymbol{R}^{-1}}{\partial \delta \boldsymbol{\theta}} &= \frac{(\boldsymbol{R} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}))^{-1} \ominus \boldsymbol{R}^{-1}}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\boldsymbol{R} \exp(-\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{R}^{-1})}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\exp(-\boldsymbol{R} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{R}^{-1}))}{\delta \boldsymbol{\theta}} \\ &= \frac{\operatorname{Log}(\exp((-\boldsymbol{R} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{R}^{-1})^{\vee}))}{\delta \boldsymbol{\theta}} \\ &= \frac{(-\boldsymbol{R} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{R}^{-1})^{\vee}}{\delta \boldsymbol{\theta}} \\ &= \frac{-\boldsymbol{R} \delta \boldsymbol{\theta}}{\delta \boldsymbol{\theta}} = -\boldsymbol{R} \end{split}$$

$$\begin{split} \frac{{}^{R}\partial \boldsymbol{R}\boldsymbol{p}}{\partial \delta \boldsymbol{\theta}} &= \frac{\boldsymbol{R} \exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{p} - \boldsymbol{R}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\ &= \frac{\boldsymbol{R} (\boldsymbol{I} + \lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) \boldsymbol{p} - \boldsymbol{R}\boldsymbol{p}}{\delta \boldsymbol{\theta}} \\ &= \frac{\boldsymbol{R} \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} \boldsymbol{p}}{\delta \boldsymbol{\theta}} \\ &= \frac{-\boldsymbol{R} \lfloor \boldsymbol{p} \rfloor_{\times} \delta \boldsymbol{\theta}}{\delta \boldsymbol{\theta}} = -\boldsymbol{R} \lfloor \boldsymbol{p} \rfloor_{\times} \end{split}$$

$$\begin{split} \frac{{}^{\boldsymbol{R}}\partial\boldsymbol{R}^{-1}\boldsymbol{p}}{\partial\delta\boldsymbol{\theta}} &= \frac{(\boldsymbol{R}\exp(\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}))^{-1}\boldsymbol{p} - \boldsymbol{R}^{-1}\boldsymbol{p}}{\delta\boldsymbol{\theta}} \\ &= \frac{\exp(-\lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R}^{-1}\boldsymbol{p} - \boldsymbol{R}^{-1}\boldsymbol{p}}{\delta\boldsymbol{\theta}} \\ &= \frac{(\boldsymbol{I} - \lfloor\delta\boldsymbol{\theta}\rfloor_{\times})\boldsymbol{R}^{-1}\boldsymbol{p} - \boldsymbol{R}^{-1}\boldsymbol{p}}{\delta\boldsymbol{\theta}} \\ &= \frac{-\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}\boldsymbol{R}^{-1}\boldsymbol{p}}{\delta\boldsymbol{\theta}} \\ &= \frac{-\lfloor\delta\boldsymbol{\theta}\rfloor_{\times}\boldsymbol{R}^{-1}\boldsymbol{p}}{\delta\boldsymbol{\theta}} \\ &= \frac{\lfloor\boldsymbol{R}^{-1}\boldsymbol{p}\rfloor_{\times}\delta\boldsymbol{\theta}}{\delta\boldsymbol{\theta}} = \lfloor\boldsymbol{R}^{-1}\boldsymbol{p}\rfloor_{\times} \end{split}$$

$$\frac{R\partial RQ}{\partial \delta \theta} = \frac{R \exp(\lfloor \delta \theta \rfloor_{\times}) Q \ominus RQ}{\delta \theta} \\
= \frac{\log(Q^{-1}R^{-1}R \exp(\lfloor \delta \theta \rfloor_{\times}) Q)}{\delta \theta} \\
= \frac{\log(Q^{-1} \exp(\lfloor \delta \theta \rfloor_{\times}) Q)}{\delta \theta} \\
= \frac{\log(\exp(Q^{-1}\lfloor \delta \theta \rfloor_{\times} Q)}{\delta \theta} \\
= \frac{\log(\exp(Q^{-1}\lfloor \delta \theta \rfloor_{\times} Q))}{\delta \theta} \\
= \frac{(Q^{-1}\lfloor \delta \theta \rfloor_{\times} Q)^{\vee}}{\delta \theta} = Q^{-1} \\
\frac{I\partial R^{-1}Q}{\partial \delta \theta} = \frac{(R \exp(\lfloor \delta \theta \rfloor_{\times}))^{-1}Q \ominus R^{-1}Q}{\delta \theta} \\
= \frac{\log(Q^{-1}R \exp(-\lfloor \delta \theta \rfloor_{\times}) R^{-1}Q)}{\delta \theta} \\
= \frac{\log(\exp(-Q^{-1}R\lfloor \delta \theta \rfloor_{\times} R^{-1}Q))}{\delta \theta} \\
= \frac{(-Q^{-1}R\lfloor \delta \theta \rfloor_{\times} R^{-1}Q)^{\vee}}{\delta \theta} \\
= \frac{-Q^{-1}R\delta \theta}{\delta \theta} = -Q^{-1}R \\
\frac{R\partial QR}{\partial \delta \theta} = \frac{QR \exp(\lfloor \delta \theta \rfloor_{\times}) \ominus QR}{\delta \theta} \\
= \frac{\log(R^{-1}Q^{-1}QR \exp(\lfloor \delta \theta \rfloor_{\times}))}{\delta \theta} = I$$

4 符号说明

符号 $[\delta v]_{\times}$ 表示将向量 δv 变换成反对称矩阵 (从向量空间到李代数空间)。比如对于三维维空间旋转而言:

$$\begin{cases} \delta \boldsymbol{\theta} = \begin{pmatrix} \delta \theta_x & \delta \theta_y & \delta \theta_z \end{pmatrix}^T \\ \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} = \begin{pmatrix} 0 & -\delta \theta_z & \delta \theta_y \\ \delta \theta_z & 0 & -\delta \theta_x \\ -\delta \theta_y & \delta \theta_x & 0 \end{pmatrix} \end{cases}$$

事实上:

$$\exp(\lfloor \delta \boldsymbol{\theta} \rfloor_{\times}) = \boldsymbol{I} + \lfloor \delta \boldsymbol{\theta} \rfloor_{\times} = \boldsymbol{R}(\delta \boldsymbol{\theta})$$

正好对应了小角度旋转情况下的旋转矩阵。