ECE276A: Sensing & Estimation in Robotics Lecture 12: SO(3) and SE(3) Geometry and Kinematics

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Representations of Orientation

► Rotation Matrix: an element of the Special Orthogonal Group:

$$R \in SO(3) := \left\{ R \in \mathbb{R}^{3 \times 3} \ \middle| \ \underbrace{R^{\top}R = I}_{\text{distances preserved}}, \underbrace{\det(R) = 1}_{\text{no reflection}} \right\}$$

Euler Angles: roll ϕ , pitch θ , roll ψ specifying a **rzyx** rotation:

$$R = R_z(\psi)R_y(\theta)R_x(\phi)$$

▶ Axis-Angle: $\theta \in \mathbb{R}^3$ specifying a rotation about an axis $\eta := \frac{\theta}{\|\theta\|}$ through an angle $\theta := \|\theta\|$:

$$R = \exp(\hat{\theta}) = I + \hat{\theta} + \frac{1}{2!}\hat{\theta}^2 + \frac{1}{3!}\hat{\theta}^3 + \dots$$

▶ Unit Quaternion: $\mathbf{q} = [q_s, \mathbf{q}_v] \in \{q \in \mathbb{H} \mid q_s^2 + \mathbf{q}_v^T \mathbf{q}_v = 1\}$:

$$R = E(\mathbf{q})G(\mathbf{q})^{\top}$$

$$E(\mathbf{q}) = [-\mathbf{q}_{v}, \ q_{s}I + \hat{\mathbf{q}}_{v}]$$

$$G(\mathbf{q}) = [-\mathbf{q}_{v}, \ q_{s}I - \hat{\mathbf{q}}_{v}]$$

Special Orthogonal Group SO(3)

► The orientation *R* of a rigid body can be described by a matrix in the **special orthogonal group**:

$$SO(3) := \left\{ R \in \mathbb{R}^{3 imes 3} \;\middle|\; R^ op R = I, \; \det(R) = 1
ight\}$$

- ▶ It can be verified that SO(3) satisfies all requirements of a group:
 - **Closure**: R_1R_2 ∈ SO(3)
 - ▶ **Identity**: $I \in SO(3)$
 - ▶ Inverse: $R^{-1} = R^{\top} \in SO(3)$
 - ▶ **Associativity**: $(R_1R_2)R_3 = R_1(R_2R_3)$ for all $R_1, R_2, R_3 \in SO(3)$

Special Euclidean Group SE(3)

► The pose *T* of a rigid body can be described by a matrix in the **special Euclidean group**:

$$SE(3) := \left\{ T := \begin{bmatrix} R & \mathbf{p} \\ \mathbf{0}^{\top} & 1 \end{bmatrix} \middle| R \in SO(3), \mathbf{p} \in \mathbb{R}^{3} \right\} \subset \mathbb{R}^{4 \times 4}$$

▶ It can be verified that SE(3) satisfies all requirements of a group:

► Closure:
$$T_1T_2 = \begin{bmatrix} R_1 & \mathbf{p}_1 \\ \mathbf{0}^\top & 1 \end{bmatrix} \begin{bmatrix} R_2 & \mathbf{p}_2 \\ \mathbf{0}^\top & 1 \end{bmatrix} = \begin{bmatrix} R_1R_2 & R_1\mathbf{p}_2 + \mathbf{p}_1 \\ \mathbf{0}^\top & 1 \end{bmatrix} \in SE(3)$$

- ▶ Identity: $\begin{bmatrix} I & \mathbf{0} \\ \mathbf{0}^\top & 1 \end{bmatrix} \in SE(3)$
- ► Inverse: $\begin{bmatrix} R & \mathbf{p} \\ \mathbf{0}^\top & 1 \end{bmatrix}^{-1} = \begin{bmatrix} R^\top & -R^\top \mathbf{p} \\ \mathbf{0}^\top & 1 \end{bmatrix} \in SE(3)$
- ▶ **Associativity**: $(T_1T_2)T_3 = T_1(T_2T_3)$ for all $T_1, T_2, T_3 \in SE(3)$

Matrix Lie Group

- \triangleright SO(3) and SE(3) are matrix Lie groups
- ▶ A **group** is a set of elements with an operation that combines any two elements to form a third one also in the set. A group satisfies four axioms: closure, associativity, identity, and invertibility
- ► A **Lie group** is a group that is also a differentiable manifold with the property that the group operations are smooth
- ► A matrix Lie group further specifies that the group elements are matrices, the combination operation is matrix multiplication, and the inversion operation is matrix inversion
- ▶ The exponential map relates a matrix Lie group to its Lie algebra

$$\exp(A) = \sum_{n=0}^{\infty} \frac{1}{n!} A^n \qquad \log(A) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} (A - I)^n$$

Lie Algebra

- A Lie algebra is associated with every matrix Lie group.
- ▶ A Lie algebra is a vector space $\mathbb V$ over some field $\mathbb F$ with a binary operation, $[\cdot,\cdot]$, called a **Lie bracket**
- ► The vector space of a Lie algebra is the **tangent space** of the associated Lie group at the identity element of the group
- ▶ For all $X, Y, Z \in \mathbb{V}$ and $a, b \in \mathbb{F}$, the Lie bracket satisfies:

closure :
$$[X, Y] \in \mathbb{V}$$

bilinearity :
$$[aX + bY, Z] = a[X, Z] + b[Y, Z]$$

$$[Z, aX + bY] = a[Z, X] + b[Z, Y]$$

alternating :
$$[X, X] = 0$$

Jacobi identity :
$$[X, [Y, Z]] + [Y, [Z, X]] + [Z, [X, Y]] = 0$$

Lie Group and Lie Algebra Visualization

- ▶ Lie Group: free of singularities but has constraints
- Lie Algebra: free of constraints but has singularities

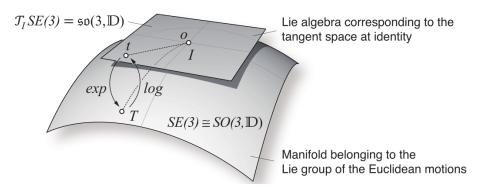


Figure: SE(3) and the corresponding Lie algebra $\mathfrak{se}(3)$ as tangent space at identity

► The elements of matrix Lie groups do not satisfy some basic operations that we normally take for granted

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SO(3) Geometry

Special Orthogonal Lie Algebra $\mathfrak{so}(3)$

ightharpoonup The Lie algebra of SO(3) is the space of skew-symmetric matrices

$$\mathfrak{so}(3) := \{ \hat{\boldsymbol{\theta}} \in \mathbb{R}^{3 \times 3} \mid \boldsymbol{\theta} \in \mathbb{R}^3 \}$$

► The **Lie bracket** of so(3) is:

$$[\hat{\boldsymbol{\theta}}_1,\hat{\boldsymbol{\theta}}_2] = \hat{\boldsymbol{\theta}}_1\hat{\boldsymbol{\theta}}_2 - \hat{\boldsymbol{\theta}}_2\hat{\boldsymbol{\theta}}_1 = \left(\hat{\boldsymbol{\theta}}_1\boldsymbol{\theta}_2\right)^{\wedge} \in \mathfrak{so}(3)$$

Generators of $\mathfrak{so}(3)$: derivatives of rotations around each standard axis:

$$G_{x} = rac{d}{d\phi}R_{x}(\phi)\Big|_{\phi=0} = egin{bmatrix} 0 & 0 & 0 & 0 \ 0 & 0 & -1 \ 0 & 1 & 0 \end{bmatrix} \quad G_{y} = egin{bmatrix} 0 & 0 & 1 \ 0 & 0 & 0 \ -1 & 0 & 0 \end{bmatrix} \quad G_{z} = egin{bmatrix} 0 & -1 & 0 \ 1 & 0 & 0 \ 0 & 0 & 0 \end{bmatrix}$$

► The elements $\hat{\theta} = \alpha_1 G_x + \alpha_2 G_y + \alpha_3 G_z \in \mathfrak{so}(3)$ are linear combinations of generators and can be mapped to SO(3) via the **exponential map**:

$$R = \exp(\hat{\theta}) = I + \hat{\theta} + \frac{1}{2!}\hat{\theta}^2 + \frac{1}{3!}\hat{\theta}^3 + \dots \qquad \theta = \log(R)^{\vee}$$

Exponential Map from $\mathfrak{so}(3)$ to SO(3)

- The exponential map is **surjective** but **not injective**, i.e., every element of SO(3) can be generated from multiple elements of $\mathfrak{so}(3)$
- ▶ Rodrigues Formula: a closed-from expression for the exponential map from $\mathfrak{so}(3)$ to SO(3) using that $\hat{\theta}^{2n+1} = (-\theta^{\top}\theta)^n \hat{\theta}$:

$$R = \exp(\hat{\theta}) = I + \sum_{n=1}^{\infty} \frac{1}{n!} \hat{\theta}^n = I + \sum_{n=0}^{\infty} \frac{1}{(2n+1)!} \hat{\theta}^{2n+1} + \sum_{n=0}^{\infty} \frac{1}{(2n+2)!} \hat{\theta}^{2n+2}$$

$$= I + \left(\sum_{n=0}^{\infty} \frac{(-1)^n \|\theta\|^{2n}}{(2n+1)!}\right) \hat{\theta} + \left(\sum_{n=0}^{\infty} \frac{(-1)^n \|\theta\|^{2n}}{(2n+2)!}\right) \hat{\theta}^2$$

$$= I + \left(\frac{\sin \|\theta\|}{\|\theta\|}\right) \hat{\theta} + \left(\frac{1 - \cos \|\theta\|}{\|\theta\|^2}\right) \hat{\theta}^2$$

- ▶ Any vector $\theta + 2\pi k$ for integer k leads to the same $R \in SO(3)$
- The exponential map is **not commutative**, $e^{\hat{\theta}_1}e^{\hat{\theta}_2} \neq e^{\hat{\theta}_2}e^{\hat{\theta}_1} \neq e^{\hat{\theta}_1+\hat{\theta}_2}$, unless $\hat{\theta}_1\hat{\theta}_2 = \hat{\theta}_2\hat{\theta}_1$, i.e., the **Lie bracket** on $\mathfrak{so}(3)$, $[\hat{\theta}_1, \hat{\theta}_2] = 0$.

Logarithm Map from SO(3) to $\mathfrak{so}(3)$

- lacksquare $orall R\in SO(3)$, there exists a (not unique) $m{ heta}\in\mathbb{R}^3$ such that $R=\exp(\hat{m{ heta}})$
- ▶ The **logarithm map** log : $SO(3) \rightarrow \mathfrak{so}(3)$ is the inverse of $\exp(\hat{\theta})$:

$$egin{aligned} heta &= \|oldsymbol{ heta}\| = \arccos\left(rac{\operatorname{tr}(R)-1}{2}
ight) \ &oldsymbol{\eta} &= rac{oldsymbol{ heta}}{\|oldsymbol{ heta}\|} = rac{1}{2\sin(\|oldsymbol{ heta}\|)} egin{bmatrix} R_{32} - R_{23} \ R_{13} - R_{31} \ R_{21} - R_{12} \end{bmatrix} \end{aligned}$$

$$\hat{\boldsymbol{\theta}} = \log(R) = \frac{\|\boldsymbol{\theta}\|}{2\sin\|\boldsymbol{\theta}\|} (R - R^T)$$

If
$$R = I$$
, then $\theta = 0$ and η is undefined

If tr(R) = -1, then $\theta = \pi$ and for any $i \in \{1, 2, 3\}$:

$$\eta = \frac{1}{\sqrt{2(1+e_i^T R e_i)}} (I+R)e_i$$

- The log map has a singularity at $\theta=0$ because there are infinite choices of rotation axes or equivalently the exponential map is many-to-one.
- The matrix exponential "integrates" $\hat{\theta} \in \mathfrak{se}(3)$ for one second; the matrix logarithm "differentiates" $R \in SO(3)$ to obtain $\hat{\theta} \in \mathfrak{se}(3)$

SO(3) Jacobians

▶ The **left Jacobian** of SO(3) is the matrix:

$$J_L(\boldsymbol{\theta}) := \sum_{\hat{oldsymbol{\sigma}}}^{\infty} \frac{1}{(n+1)!} \left(\hat{oldsymbol{\theta}}\right)^n \qquad R = I + \hat{oldsymbol{\theta}} J_L(oldsymbol{\theta})$$

▶ The **right Jacobian** of SO(3) is the matrix:

$$J_R(oldsymbol{ heta}) := \sum_{n=0}^\infty rac{1}{(n+1)!} \left(-\hat{oldsymbol{ heta}}
ight)^n \qquad J_R(oldsymbol{ heta}) = J_L(-oldsymbol{ heta}) = J_L(oldsymbol{ heta})^ op = R^ op J_L(oldsymbol{ heta})$$

Baker-Campbell-Hausdorff Formulas: the SO(3) Jacobians relate small perturbations in $\mathfrak{so}(3)$ to small perturbations in SO(3):

$$\begin{split} \exp\left((\boldsymbol{\theta} + \delta\boldsymbol{\theta})^{\wedge}\right) &\approx \exp(\hat{\boldsymbol{\theta}}) \exp\left((J_{R}(\boldsymbol{\theta})\delta\boldsymbol{\theta})^{\wedge}\right) \\ &\approx \exp\left((J_{L}(\boldsymbol{\theta})\delta\boldsymbol{\theta})^{\wedge}\right) \exp(\hat{\boldsymbol{\theta}}) \end{split}$$

$$\log(\exp(\hat{m{ heta}}_1)\exp(\hat{m{ heta}}_2))^ee pprox egin{cases} J_L(m{ heta}_2)^{-1}m{ heta}_1 + m{ heta}_2 & ext{if } m{ heta}_1 ext{ is small} \ m{ heta}_1 + J_R(m{ heta}_1)^{-1}m{ heta}_2 & ext{if } m{ heta}_2 ext{ is small} \end{cases}$$

Closed-forms of the SO(3) Jacobians

 $\left(J_L(\boldsymbol{\theta})J_L(\boldsymbol{\theta})^T\right)^{-1} = I + \left(1 - 2\frac{\|\boldsymbol{\theta}\|^2}{1 - \cos\|\boldsymbol{\theta}\|}\right)\hat{\boldsymbol{\theta}}^2$

$$J_L(\boldsymbol{\theta}) = I + \left(\frac{1 - \cos\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^2}\right)\hat{\boldsymbol{\theta}} + \left(\frac{\|\boldsymbol{\theta}\| - \sin\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^3}\right)\hat{\boldsymbol{\theta}}^2 \approx I + \frac{1}{2}\hat{\boldsymbol{\theta}}$$
$$J_L(\boldsymbol{\theta})^{-1} = I - \frac{1}{2}\hat{\boldsymbol{\theta}} + \left(\frac{1}{\|\boldsymbol{\theta}\|^2} - \frac{1 + \cos\|\boldsymbol{\theta}\|}{2\|\boldsymbol{\theta}\|\sin\|\boldsymbol{\theta}\|}\right)\hat{\boldsymbol{\theta}}^2 \approx I - \frac{1}{2}\hat{\boldsymbol{\theta}}$$

$$J_L(heta)^{-1} = I - rac{1}{2}\hat{ heta} + \left(rac{1}{\| heta\|^2} - rac{1 + \cos\| heta\|}{2\| heta\|\sin\| heta\|}
ight)\hat{ heta}^2 pprox I - rac{1}{2}\hat{ heta}$$
 $J_R(heta) = I - \left(rac{1 - \cos\| heta\|}{\| heta\|^2}
ight)\hat{ heta} + \left(rac{\| heta\| - \sin\| heta\|}{\| heta\|^3}
ight)\hat{ heta}^2 pprox I$

$$J_R(\theta) = I - \left(\frac{1 - \cos\|\theta\|}{\|\theta\|^2}\right) \hat{\theta} + \left(\frac{\|\theta\| - \sin\|\theta\|}{\|\theta\|^3}\right) \hat{\theta}^2 \approx I - \frac{1}{2}\hat{\theta}$$
$$J_R(\theta)^{-1} = I + \frac{1}{2}\hat{\theta} + \left(\frac{1}{\|\theta\|^2} - \frac{1 + \cos\|\theta\|}{2\|\theta\|\sin\|\theta\|}\right) \hat{\theta}^2 \approx I + \frac{1}{2}\hat{\theta}$$

$$J_R(oldsymbol{ heta})^{-1} = I + rac{1}{2}\hat{oldsymbol{ heta}} + \left(rac{1}{\|oldsymbol{ heta}\|^2} - rac{1 + \cos\|oldsymbol{ heta}\|}{2\|oldsymbol{ heta}\|\sin\|oldsymbol{ heta}\|}
ight)\hat{oldsymbol{ heta}}^2 pprox I + rac{1}{2}\hat{oldsymbol{ heta}}$$
 $J_L(oldsymbol{ heta})J_L(oldsymbol{ heta})^T = I + \left(1 - 2rac{1 - \cos\|oldsymbol{ heta}\|}{\|oldsymbol{ heta}\|^2}
ight)\hat{oldsymbol{ heta}}^2 \succ 0$

Distances in SO(3)

There are two ways to define the difference between two rotations:

$$oldsymbol{ heta}_{12} = \log\left(R_1^{ op}R_2
ight)^{ee} \qquad oldsymbol{ heta}_{21} = \log\left(R_2R_1^{ op}
ight)^{ee} \qquad R_1, R_2 \in SO(3)$$

▶ Inner product on so(3):

$$\langle \hat{m{ heta}}_1, \hat{m{ heta}}_2
angle = rac{1}{2} \operatorname{\mathsf{tr}} \left(\hat{m{ heta}}_1 \hat{m{ heta}}_2^ op
ight) = m{ heta}_1^ op m{ heta}_2^ op$$

► The metric distance between two rotations may be defined in two ways as the magnitude of the rotation difference:

$$\begin{split} \theta_{12} &:= \sqrt{\left\langle \log \left(R_1^\top R_2 \right), \log \left(R_1^\top R_2 \right) \right\rangle} = \|\boldsymbol{\theta}_{12}\| \\ \theta_{21} &:= \sqrt{\left\langle \log \left(R_2 R_1^\top \right), \log \left(R_2 R_1^\top \right) \right\rangle} = \|\boldsymbol{\theta}_{21}\| \end{split}$$

Integration in SO(3)

▶ The distance between a rotation $R = \exp(\hat{\theta})$ and a small perturbation $\exp((\theta + \delta \theta)^{\wedge})$ can be approximated using the BCH formulas:

$$\log \left(\exp(\hat{\boldsymbol{\theta}})^T \exp((\boldsymbol{\theta} + \delta \boldsymbol{\theta})^{\wedge}) \right)^{\vee} \approx \log \left(R^T R \exp\left((J_R(\boldsymbol{\theta}) \delta \boldsymbol{\theta})^{\wedge} \right) \right)^{\vee} = J_R(\boldsymbol{\theta}) \delta \boldsymbol{\theta}$$
$$\log \left(\exp((\boldsymbol{\theta} + \delta \boldsymbol{\theta})^{\wedge}) \exp(\hat{\boldsymbol{\theta}})^T \right)^{\vee} \approx \log \left(\exp\left((J_L(\boldsymbol{\theta}) \delta \boldsymbol{\theta})^{\wedge} \right) R^T R \right)^{\vee} = J_L(\boldsymbol{\theta}) \delta \boldsymbol{\theta}$$

► Regardless of which distance metric we use, the infinitesimal volume element is the same:

$$\det(J_L(\boldsymbol{\theta})) = \det(J_R(\boldsymbol{\theta})) \qquad dR = |\det(J(\boldsymbol{\theta}))| d\boldsymbol{\theta} = 2\left(\frac{1 - \cos\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^2}\right) d\boldsymbol{\theta}$$

▶ Integrating functions of rotations can then be carried out as follows:

$$\int_{SO(3)} f(R) dR = \int_{\|\boldsymbol{\theta}\| < \pi} f(\boldsymbol{\theta}) |\det(J(\boldsymbol{\theta}))| d\boldsymbol{\theta}$$

Derivatives in SO(3)

- ▶ Consider $\mathbf{s} \in \mathbb{R}^3$ rotated by a rotation matrix $R \in SO(3)$ to a new frame
- ▶ How do we compute the derivative of *R***s** with respect to the rotation *R*?
- Let $\theta \in \mathbb{R}^3$ be the Lie algebra vector representing R, i.e., $R = \exp(\hat{\theta})$ We can compute derivatives with respect to the elements of θ :

$$\frac{\partial R\mathbf{s}}{\partial \theta_{i}} = \lim_{h \to 0} \frac{\exp\left(\left(\theta + h\mathbf{e}_{i}\right)^{\wedge}\right)\mathbf{s} - \exp\left(\hat{\theta}\right)\mathbf{s}}{h}$$

$$\frac{\text{BCH}}{\text{Formula}} \lim_{h \to 0} \frac{\exp\left(\left(hJ_{L}(\theta)\mathbf{e}_{i}\right)^{\wedge}\right)\exp\left(\hat{\theta}\right)\mathbf{s} - \exp\left(\hat{\theta}\right)\mathbf{s}}{h}$$

$$\frac{\exp\left(\delta\hat{\theta}\right) \approx I + \delta\hat{\theta}}{\lim_{h \to 0}} \lim_{h \to 0} \frac{\left(I + h\left(J_{L}(\theta)\mathbf{e}_{i}\right)^{\wedge}\right)\exp\left(\hat{\theta}\right)\mathbf{s} - \exp\left(\hat{\theta}\right)\mathbf{s}}{h}$$

$$= \left(J_{L}(\theta)\mathbf{e}_{i}\right)^{\wedge}R\mathbf{s} = -\left(R\mathbf{s}\right)^{\wedge}J_{L}(\theta)\mathbf{e}_{i}$$

Stacking the three directional derivatives: $\left|rac{\partial R \mathbf{s}}{\partial oldsymbol{ heta}} = -\left(R \mathbf{s}
ight)^{\wedge} J_L(oldsymbol{ heta})$

Derivatives in SO(3)

Perturbation in $\mathfrak{so}(3)$: the gradient can also be obtained via a small perturbation $\delta\theta$ to the axis-angle vector θ :

$$\exp((\theta + \delta\theta)^{\wedge}) \mathbf{s} \stackrel{\mathsf{BCH}}{\approx} \exp((J_{L}\theta)\delta\theta)^{\wedge}) \exp(\hat{\theta}) \mathbf{s}$$

$$\approx (I + (J_{L}(\theta)\delta\theta)^{\wedge}) \exp(\hat{\theta}) \mathbf{s}$$

$$= R\mathbf{s} + (J_{L}(\theta)\delta\theta)^{\wedge} R\mathbf{s} = R\mathbf{s} \underbrace{-(R\mathbf{s})^{\wedge} J_{L}(\theta)}_{\frac{\partial R\mathbf{s}}{\partial \Omega}} \delta\theta$$

This is the same as using first-order Taylor series to identify the Jacobian of a function $f(\mathbf{x})$:

$$f(\mathbf{x} + \delta \mathbf{x}) \approx f(\mathbf{x}) + \left[\frac{\partial f}{\partial \mathbf{x}}(\mathbf{x})\right] \delta \mathbf{x}$$

Perturbation in SO(3): a small perturbation $\psi := J_L(\theta)\delta\theta$ may also be applied directly to R:

$$\exp(\hat{\psi})R\mathbf{s}pprox (I+\hat{\psi})R\mathbf{s}=R\mathbf{s}-(R\mathbf{s})^\wedge\,\psi$$

Gradient Descent in SO(3)

- ightharpoonup Consider min_x f(x)
- ▶ **Gradient descent**: given an initial guess $\mathbf{x}^{(k)}$ take a step of size $\alpha^{(k)} > 0$ along a descent direction $\delta \mathbf{x}^{(k)}$ such that:

$$\mathbf{x}^{(k+1)} = \mathbf{x}^{(k)} + \alpha^{(k)} \delta \mathbf{x}^{(k)}$$
 and $\delta \mathbf{x}^{(k)} = -\nabla f(\mathbf{x}^{(k)})$

- ightharpoonup Consider min_R $f(R\mathbf{s})$
- ▶ Gradient descent in SO(3): given an initial guess $R^{(k)}$ take a step of size $\alpha^{(k)} > 0$ along a descent direction $\psi^{(k)}$ such that:

$$R^{(k+1)} = \exp\left(lpha^{(k)}\hat{oldsymbol{\psi}}^{(k)}
ight)R^{(k)}$$
 and $oldsymbol{\psi}^{(k)} = -oldsymbol{\delta}^{(k)}$

where $\delta^{(k)}$ should be the gradient of f wrt R evaluated at $R^{(k)}$ s

Choosing a Descent Direction in SO(3)

• Use a perturbation $\psi^{(k)}$ around the initial guess $R^{(k)}$ to determine the gradient $\delta^{(k)}$:

$$f\left(\exp(\hat{\psi}^{(k)})R^{(k)}\mathbf{s}\right) \approx f\left((I+\hat{\psi}^{(k)})R^{(k)}\mathbf{s}\right)$$

$$= f\left(R^{(k)}\mathbf{s} - \left(R^{(k)}\mathbf{s}\right)^{\wedge}\psi^{(k)}\right)$$

$$\approx f\left(R^{(k)}\mathbf{s}\right) \underbrace{-\nabla f\left(R^{(k)}\mathbf{s}\right)^{\top}\left(R^{(k)}\mathbf{s}\right)^{\wedge}}_{\delta^{(k)\top}}\psi^{(k)}$$

▶ **Gradient descent in** SO(3): given an initial guess $R^{(k)}$ take a step of size $\alpha^{(k)} > 0$:

$$\boldsymbol{\delta}^{(k)} = \left(R^{(k)}\mathbf{s}\right)^{\wedge} \nabla f(R^{(k)}\mathbf{s})$$
$$R^{(k+1)} = \exp\left(-\alpha^{(k)}\hat{\boldsymbol{\delta}}^{(k)}\right) R^{(k)}$$

Gauss-Newton Optimization in SO(3)

Optimization problem:

$$\min_{R} f(R) := \frac{1}{2} \sum_{m} (u_m(R\mathbf{s}_m))^2$$

Linearize f(R) using $\beta_m^{(k)} = u_m(R^{(k)}\mathbf{s}_m)$ and $\delta_m^{(k)} = -\frac{du_m}{d\mathbf{x}}(R^{(k)}\mathbf{s}_m) \left(R^{(k)}\mathbf{s}_m\right)^{\wedge}$

$$f(R^{(k+1)}) \approx \frac{1}{2} \sum_{m} \left(\delta_{m}^{(k) \top} \psi^{(k)} + \beta_{m}^{(k)} \right)^{2}$$

lacktriangle The cost is quadratic in $\psi^{(k)}$ and setting its gradient to zero leads to:

$$\left(\sum_{m} \delta_{m}^{(k)} \left(\delta_{m}^{(k)}
ight)^{ op}
ight) \psi^{(k)} = -\sum_{m} eta_{m}^{(k)} \delta_{m}^{(k)}$$

Apply the optimal perturbation $\psi^{(k)}$ to the initial guess $R^{(k)}$ according to the left perturbation scheme:

$$R^{(k+1)} = \exp(\hat{\psi}^{(k)}) R^{(k)} \in SO(3)$$

$\mathfrak{so}(3)$ and SO(3) Identities

 $\exp\left(\left(R\mathbf{m}\right)^{\wedge}\right) = R \exp\left(\hat{\mathbf{m}}\right) R^{\top}$

$$R = \exp\left(\hat{\theta}\right) = \sum_{n=0}^{\infty} \frac{1}{n!} \hat{\theta}^n = I + \left(\frac{\sin\|\theta\|}{\|\theta\|}\right) \hat{\theta} + \left(\frac{1 - \cos\|\theta\|}{\|\theta\|^2}\right) \hat{\theta}^2 \approx I + \hat{\theta}$$

$$R^{-1} = R^T = \exp\left(-\hat{\theta}\right) = \sum_{n=0}^{\infty} \frac{1}{n!} \left(-\hat{\theta}\right)^n \approx I - \hat{\theta}$$

$$\det(R) = 1$$

$$\det(R) = 1$$

$$\det(R) = 2\cos \|\theta\| + 1$$

$$R\theta = \theta$$

$$\det(R) = \frac{\hat{\theta}}{n!} = -\hat{\theta}$$

$$\hat{\theta}\theta = 0$$

$$(A\theta)^{\wedge} = \hat{\theta} \left(\operatorname{tr}(A)I - A \right) - A^{\top}\hat{\theta}, \quad A \in \mathbb{R}^{3 \times 3}$$

$$egin{align} \operatorname{tr}(R) &= 2\cos\| heta\| + 1 & \hat{oldsymbol{ heta}} oldsymbol{ heta} oldsymbol{ heta} oldsymbol{ heta} = 0 \ (Aoldsymbol{ heta})^\wedge &= \hat{oldsymbol{ heta}} \left(\operatorname{tr}(A)I - A\right) - A^ op \hat{oldsymbol{ heta}}, \quad A \in \mathbb{R}^{3 imes 3} \ \hat{oldsymbol{ heta}} oldsymbol{ heta} oldsymbol{ heta}$$

$$R\hat{\boldsymbol{\theta}} = \hat{\boldsymbol{\theta}}R \qquad \qquad \hat{\boldsymbol{\theta}}\hat{\boldsymbol{\phi}} = \boldsymbol{\phi}\boldsymbol{\theta}^{\top} - \left(\boldsymbol{\theta}^{\top}\boldsymbol{\phi}\right)I, \qquad \boldsymbol{\phi} \in \mathbb{R}^{3}$$
$$(R\mathbf{m})^{\wedge} = R\hat{\mathbf{m}}R^{\top}, \quad \mathbf{m} \in \mathbb{R}^{3} \qquad \hat{\boldsymbol{\theta}}^{2k+1} = \left(-\boldsymbol{\theta}^{T}\boldsymbol{\theta}\right)^{k}\hat{\boldsymbol{\theta}}$$

$$R\theta = \theta \qquad (A\theta)^{\wedge} = \hat{\theta} (\operatorname{tr}(A)I - A) - A^{\top}\hat{\theta}, \quad A \in \mathbb{R}^{3 \times 3}$$

$$R\hat{\theta} = \hat{\theta}R \qquad \hat{\theta}\hat{\phi} = \phi\theta^{\top} - (\theta^{\top}\phi)I, \quad \phi \in \mathbb{R}^{3}$$

 $\hat{oldsymbol{ heta}}\hat{oldsymbol{\phi}}\hat{oldsymbol{\phi}}-\hat{oldsymbol{\phi}}\hat{oldsymbol{ heta}}=\left(\hat{oldsymbol{ heta}}oldsymbol{\phi}
ight)^{\wedge}$

SE(3) Geometry

Special Euclidean Lie Algebra $\mathfrak{se}(3)$

▶ The Lie algebra of SE(3) is the space of twist matrices:

$$\mathfrak{se}(3) := \left\{ \hat{\boldsymbol{\xi}} := egin{bmatrix} \hat{oldsymbol{ heta}} & oldsymbol{
ho} \\ 0 & 0 \end{bmatrix} \middle| oldsymbol{\xi} = egin{bmatrix} oldsymbol{
ho} \\ oldsymbol{ heta} \end{bmatrix} \in \mathbb{R}^6 \right\}$$

▶ The **Lie bracket** of $\mathfrak{se}(3)$ is:

$$[\hat{\boldsymbol{\xi}}_1, \hat{\boldsymbol{\xi}}_2] = \hat{\boldsymbol{\xi}}_1 \hat{\boldsymbol{\xi}}_2 - \hat{\boldsymbol{\xi}}_2 \hat{\boldsymbol{\xi}}_1 = \begin{pmatrix} \dot{\boldsymbol{\xi}}_1 \boldsymbol{\xi}_2 \end{pmatrix}^{\wedge} \in \mathfrak{se}(3) \qquad \overset{\wedge}{\boldsymbol{\xi}} := \begin{bmatrix} \hat{\boldsymbol{\theta}} & \hat{\boldsymbol{\rho}} \\ 0 & \hat{\boldsymbol{\theta}} \end{bmatrix} \in \mathbb{R}^{6 \times 6}$$

▶ The elements $T \in SE(3)$ are related to the elements $\hat{\xi} \in \mathfrak{se}(3)$ through the exponential map:

$$T = \exp(\hat{\boldsymbol{\xi}}) = \sum_{n=0}^{\infty} \frac{1}{n!} (\hat{\boldsymbol{\xi}})^n \qquad \boldsymbol{\xi} = \log(T)^{\vee}$$

Exponential Map from $\mathfrak{se}(3)$ to SE(3)

- The exponential map is **surjective** but **not injective**, i.e., every element of SE(3) can be generated from multiple elements of $\mathfrak{se}(3)$
- ▶ Rodrigues Formula: obtained using $\hat{\boldsymbol{\xi}}^4 + \|\boldsymbol{\theta}\|^2 \hat{\boldsymbol{\xi}}^2 = 0$:

$$T = \exp(\hat{\boldsymbol{\xi}}) = \begin{bmatrix} \exp(\hat{\boldsymbol{\theta}}) & J_L(\boldsymbol{\theta})\boldsymbol{\rho} \\ \mathbf{0}^T & 1 \end{bmatrix} = \sum_{n=0}^{\infty} \frac{1}{n!} \hat{\boldsymbol{\xi}}^n =$$

$$= I + \hat{\boldsymbol{\xi}} + \left(\frac{1 - \cos \|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^2} \right) \hat{\boldsymbol{\xi}}^2 + \left(\frac{\|\boldsymbol{\theta}\| - \sin \|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^3} \right) \hat{\boldsymbol{\xi}}^3$$

▶ Logarithm map log : $SE(3) \rightarrow \mathfrak{se}(3)$: for any $T \in SE(3)$, there exists a (not unique) $\xi \in \mathbb{R}^6$ such that:

$$\boldsymbol{\xi} = \begin{bmatrix} \boldsymbol{\rho} \\ \boldsymbol{\theta} \end{bmatrix} = \log(T)^{\vee} := \begin{cases} \boldsymbol{\theta} = \log(R)^{\vee}, \boldsymbol{\rho} = J_L^{-1}(\boldsymbol{\theta}) \mathbf{p}, & \text{if } R \neq I, \\ \boldsymbol{\theta} = 0, \boldsymbol{\rho} = \mathbf{p}, & \text{if } R = I. \end{cases}$$

SE(3) Jacobians

- ▶ Left Jacobian of SE(3): $\mathcal{J}_L(\xi) = \begin{bmatrix} J_L(\theta) & Q_L(\xi) \\ 0 & J_L(\theta) \end{bmatrix}$
- ▶ Right Jacobian of SE(3): $\mathcal{J}_R(\xi) = \begin{bmatrix} J_R(\theta) & Q_R(\xi) \\ 0 & J_R(\theta) \end{bmatrix}$
- ▶ Baker-Campbell-Hausdorff Formulas: the SE(3) Jacobians relate small perturbations in $\mathfrak{se}(3)$ to small perturbations in SE(3):

$$\begin{split} \exp\left((\boldsymbol{\xi} + \delta \boldsymbol{\xi})^{\wedge}\right) &\approx \exp(\hat{\boldsymbol{\xi}}) \exp\left((\mathcal{J}_{R}(\boldsymbol{\xi})\delta \boldsymbol{\xi})^{\wedge}\right) \\ &\approx \exp\left((\mathcal{J}_{L}(\boldsymbol{\xi})\delta \boldsymbol{\xi})^{\wedge}\right) \exp(\hat{\boldsymbol{\xi}}) \end{split}$$

$$\log(\exp(\hat{\boldsymbol{\xi}}_1)\exp(\hat{\boldsymbol{\xi}}_2))^ee pprox egin{cases} \mathcal{J}_L(\boldsymbol{\xi}_2)^{-1}\boldsymbol{\xi}_1 + \boldsymbol{\xi}_2 & \text{if } \boldsymbol{\xi}_1 \text{ is small} \ \boldsymbol{\xi}_1 + \mathcal{J}_R(\boldsymbol{\xi}_1)^{-1}\boldsymbol{\xi}_2 & \text{if } \boldsymbol{\xi}_2 \text{ is small} \end{cases}$$

Closed-forms of the SE(3) Jacobians

Losed-forms of the
$$SE(3)$$
 Jacobians
$$\mathcal{J}_{L}(\xi) = \begin{bmatrix} J_{L}(\theta) & Q_{L}(\xi) \\ 0 & J_{L}(\theta) \end{bmatrix} \\
= I + \left(\frac{4 - \|\theta\| \sin \|\theta\| - 4 \cos \|\theta\|}{2\|\theta\|^{2}} \right) \dot{\xi} + \left(\frac{4\|\theta\| - 5 \sin \|\theta\| + \|\theta\| \cos \|\theta\|}{2\|\theta\|^{3}} \right) \dot{\xi}^{2} \\
+ \left(\frac{2 - \|\theta\| \sin \|\theta\| - 2 \cos \|\theta\|}{2\|\theta\|^{4}} \right) \dot{\xi}^{3} + \left(\frac{2\|\theta\| - 3 \sin \|\theta\| + \|\theta\| \cos \|\theta\|}{2\|\theta\|^{5}} \right) \dot{\xi}^{4}$$

$$+\left(\frac{1}{2}\|\boldsymbol{\theta}\|^{4}\right)$$

$$\approx I + \frac{1}{2}\dot{\boldsymbol{\xi}}$$

 $Q_R(\xi) = Q_L(-\xi) = RQ_L(\xi) + (J_L(\theta)\rho)^{\wedge}RJ_L(\theta)$

$$\approx I + \frac{1}{2}$$

$$\int J_L(t)$$

$$\begin{bmatrix} J_L(\theta) \\ \mathbf{0} \end{bmatrix}$$

$$\int_{L} (\theta)^{-1}$$
 -

$$J_L(\theta)^{-1} - J_L(\theta)^{-1} Q_L(\xi) J_L(\theta)$$

$$0 J_L(\theta)^{-1}$$

$$Q_L(\boldsymbol{\xi}) = \frac{1}{2}\hat{\boldsymbol{\rho}} + \left(\frac{\|\boldsymbol{\theta}\| - \sin\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^3}\right) \left(\hat{\boldsymbol{\theta}}\hat{\boldsymbol{\rho}} + \hat{\boldsymbol{\rho}}\hat{\boldsymbol{\theta}} + \hat{\boldsymbol{\theta}}\hat{\boldsymbol{\rho}}\hat{\boldsymbol{\theta}}\right)$$

$$\begin{split} & + \left(\frac{\|\boldsymbol{\theta}\|^2 + 2\cos\|\boldsymbol{\theta}\| - 2}{2\|\boldsymbol{\theta}\|^4}\right) \left(\hat{\boldsymbol{\theta}}^2 \hat{\boldsymbol{\rho}} + \hat{\boldsymbol{\rho}} \hat{\boldsymbol{\theta}}^2 - 3\hat{\boldsymbol{\theta}} \hat{\boldsymbol{\rho}} \hat{\boldsymbol{\theta}}\right) \\ & + \left(\frac{2\|\boldsymbol{\theta}\| - 3\sin\|\boldsymbol{\theta}\| + \|\boldsymbol{\theta}\|\cos\|\boldsymbol{\theta}\|}{2\|\boldsymbol{\theta}\|^5}\right) \left(\hat{\boldsymbol{\theta}} \hat{\boldsymbol{\rho}} \hat{\boldsymbol{\theta}}^2 + \hat{\boldsymbol{\theta}}^2 \hat{\boldsymbol{\rho}} \hat{\boldsymbol{\theta}}\right) \end{split}$$

$$(\boldsymbol{\xi}) = \frac{1}{2}\hat{\boldsymbol{\rho}} + \left(\frac{\|\boldsymbol{\theta}\| - \sin\|}{\|\boldsymbol{\theta}\|^3}\right)$$

$$\mathbf{0}$$
 $\parallel - \sin$

$$2\|\boldsymbol{\theta}\|^4$$

$$-\left(\frac{4\|\theta\|-5\sin\|\theta\|+\|\theta\|\cos\|}{2\|\theta\|^3}\right)$$

$$\mathcal{J}_{L}(\xi)^{-1} = \begin{bmatrix} J_{L}(\theta)^{-1} & -J_{L}(\theta)^{-1}Q_{L}(\xi)J_{L}(\theta)^{-1} \\ \mathbf{0} & J_{L}(\theta)^{-1} \end{bmatrix} \approx I - \frac{1}{2}\dot{\xi}$$

$$\mathcal{J}_{L}(\xi) = \frac{1}{2}\hat{\alpha} + \left(\frac{\|\theta\| - \sin\|\theta\|}{2}\right)\left(\hat{\theta}\hat{\alpha} + \hat{\alpha}\hat{\theta} + \hat{\theta}\hat{\alpha}\hat{\theta}\right)$$

Adjoints

► The adjoint of $T = \begin{bmatrix} R & p \\ \mathbf{0}^T & 1 \end{bmatrix} \in SE(3)$ is:

$$\mathcal{T} = Ad(T) = \begin{bmatrix} R & \hat{\mathbf{p}}R \\ \mathbf{0} & R \end{bmatrix} \in \mathbb{R}^{6 \times 6}$$

- ▶ $Ad(SE(3)) := \{T = Ad(T) \mid T \in SE(3)\}$ is a matrix Lie group
- ▶ The adjoint of $\hat{\boldsymbol{\xi}} = \begin{bmatrix} \hat{\boldsymbol{\theta}} & \boldsymbol{\rho} \\ \boldsymbol{0}^\top & 0 \end{bmatrix} \in \mathfrak{se}(3)$ is:

$$\mathsf{ad}(\hat{oldsymbol{\xi}}) = \overset{
ightharpoonup}{oldsymbol{\xi}} = egin{bmatrix} \hat{oldsymbol{ heta}} & \hat{oldsymbol{
ho}} \ oldsymbol{0} & \hat{oldsymbol{ heta}} \end{bmatrix} \in \mathbb{R}^{6 imes 6}$$

- ▶ $ad(\mathfrak{se}(3)) := \{\Phi = ad(\hat{\xi}) \in \mathbb{R}^{6 \times 6} \mid \hat{\xi} \in \mathfrak{se}(3)\}$ is the Lie algebra associated with Ad(SE(3))
- lackbox The relationship between $\hat{m{\xi}}$ and ${\mathcal T}$ is specified by the exponential map:

$$\mathcal{T} = \exp\left(\hat{m{\xi}}\right) = I + \hat{m{\xi}}\mathcal{J}_L(m{\xi}) \qquad \mathcal{J}_L(m{\xi}) = \mathcal{T}\mathcal{J}_R(m{\xi}) = \mathcal{J}_R(-m{\xi})$$

Pose Lie Groups and Lie Algebras

Lie algebra Lie group
$$4 \times 4 \qquad \boldsymbol{\xi}^{\wedge} \in \mathfrak{se}(3) \xrightarrow{\exp} \quad \mathbf{T} \in SE(3)$$

$$\downarrow \operatorname{ad} \qquad \qquad \downarrow \operatorname{Ad}$$

$$6 \times 6 \qquad \boldsymbol{\xi}^{\wedge} \in \operatorname{ad}(\mathfrak{se}(3)) \xrightarrow{\exp} \quad \boldsymbol{\mathcal{T}} \in \operatorname{Ad}(SE(3))$$

$$6 \times 6 \qquad \boldsymbol{\xi}^{\wedge} \in \operatorname{ad}(\mathfrak{se}(3)) \xrightarrow{\exp} \boldsymbol{\mathcal{T}} \in \operatorname{Ad}(SE(3))$$

$$\mathcal{T} = Ad\left(\exp(\hat{\xi})\right) = \exp\left(ad(\hat{\xi})\right) \qquad \boldsymbol{\xi} = \begin{bmatrix} \boldsymbol{\rho} \\ \boldsymbol{\theta} \end{bmatrix} \in \mathbb{R}$$

$$Ad\left(\exp\left(\begin{bmatrix} \hat{\boldsymbol{\theta}} & \boldsymbol{\rho} \end{bmatrix}\right)\right) \qquad \exp\left(\operatorname{ad}\left(\begin{bmatrix} \hat{\boldsymbol{\theta}} & \boldsymbol{\rho} \end{bmatrix}\right)\right)$$

$$\mathcal{T} = Ad \underbrace{\left(\exp(\hat{\xi})\right)}_{\mathcal{T}} = \exp\underbrace{\left(ad(\hat{\xi})\right)}_{\hat{\xi}} \qquad \xi = \begin{bmatrix} \rho \\ \theta \end{bmatrix} \in Ad \underbrace{\left(\exp\left(\begin{bmatrix} \hat{\theta} & \rho \\ \mathbf{0}^T & 0 \end{bmatrix}\right)\right)}_{\hat{\xi}} = \exp\left(ad \left(\begin{bmatrix} \hat{\theta} & \rho \\ \mathbf{0}^T & 0 \end{bmatrix}\right)\right)$$

$$\mathcal{T} = Ad \underbrace{\left(\exp(\hat{\xi})\right)}_{\mathcal{T}} = \exp \underbrace{\left(ad(\hat{\xi})\right)}_{\hat{\xi}} \qquad \xi = \begin{bmatrix} \rho \\ \theta \end{bmatrix} \in \mathcal{T}$$
$$= Ad \left(\exp \left(\begin{bmatrix} \hat{\theta} & \rho \\ \mathbf{0}^T & 0 \end{bmatrix}\right)\right) = \exp \left(ad \left(\begin{bmatrix} \hat{\theta} & \rho \\ \mathbf{0}^T & 0 \end{bmatrix}\right)\right)$$

 $= \begin{bmatrix} \exp(\hat{\boldsymbol{\theta}}) & (J_L(\boldsymbol{\theta})\boldsymbol{\rho})^{\wedge} \exp(\hat{\boldsymbol{\theta}}) \\ \mathbf{0} & \exp(\hat{\boldsymbol{\theta}}) \end{bmatrix}$

$$\mathcal{T} = Ad \underbrace{\left(\exp(\hat{\xi})\right)}_{\mathcal{T}} = \exp \underbrace{\left(ad(\hat{\xi})\right)}_{\hat{\xi}} \qquad \xi = \begin{bmatrix} \rho \\ \theta \end{bmatrix} \in \mathbb{R}^{6}$$

$$= Ad \left(\exp \left(\begin{bmatrix} \hat{\theta} & \rho \\ \mathbf{0}^{T} & 0 \end{bmatrix}\right)\right) = \exp \left(ad \left(\begin{bmatrix} \hat{\theta} & \rho \\ \mathbf{0}^{T} & 0 \end{bmatrix}\right)\right)$$

$$= Ad \left(\begin{bmatrix} \exp(\hat{\theta}) & J_{L}(\theta)\rho \\ \mathbf{0}^{T} & 1 \end{bmatrix}\right) = \exp \left(\begin{bmatrix} \hat{\theta} & \hat{\rho} \\ \mathbf{0} & \hat{\theta} \end{bmatrix}\right)$$

Rodrigues Formula for the Adjoint of SE(3)

- The exponential map is **surjective** but **not injective**, i.e., every element of Ad(SE(3)) can be generated from multiple elements of $ad(\mathfrak{se}(3))$
- ▶ Rodrigues Formula: using $(\hat{\boldsymbol{\xi}})^5 + 2\|\boldsymbol{\theta}\|^2(\hat{\boldsymbol{\xi}})^3 + \|\boldsymbol{\theta}\|^4\hat{\boldsymbol{\xi}} = 0$ we can obtain a direct expression of $\mathcal{T} \in Ad(SE(3))$ in terms of $\boldsymbol{\xi} = \begin{bmatrix} \boldsymbol{\rho} \\ \boldsymbol{\theta} \end{bmatrix} \in \mathbb{R}^6$:

$$\mathcal{T} = Ad(T) = \exp\left(\frac{\dot{\xi}}{\xi}\right) = \begin{bmatrix} \exp(\hat{\theta}) & (J_L(\theta)\rho)^{\wedge} \exp(\hat{\theta}) \\ \mathbf{0} & \exp(\hat{\theta}) \end{bmatrix} = \sum_{n=0}^{\infty} \frac{1}{n!} (\dot{\xi})^n$$

$$= I + \left(\frac{3\sin\|\theta\| - \|\theta\|\cos\|\theta\|}{2\|\theta\|}\right) \dot{\xi} + \left(\frac{4 - \|\theta\|\sin\|\theta\| - 4\cos\|\theta\|}{2\|\theta\|^2}\right) (\dot{\xi})^2$$

$$+ \left(\frac{\sin\|\theta\| - \|\theta\|\cos\|\theta\|}{2\|\theta\|^3}\right) (\dot{\xi})^3 + \left(\frac{2 - \|\theta\|\sin\|\theta\| - 2\cos\|\theta\|}{2\|\theta\|^4}\right) (\dot{\xi})^4$$

Distances in SE(3)

▶ Two ways to define differences between SE(3) and Ad(SE(3)) elements:

$$m{\xi}_{12} = \log \left(T_1^{-1} T_2 \right)^{\vee} = \log \left(T_1^{-1} T_2 \right)^{\vee}$$

 $m{\xi}_{21} = \log \left(T_2 T_1^{-1} \right)^{\vee} = \log \left(T_2 T_1^{-1} \right)^{\vee}$

▶ Inner product on $\mathfrak{se}(3)$ and $ad(\mathfrak{se}(3))$:

$$\langle \hat{\boldsymbol{\xi}}_{1}, \hat{\boldsymbol{\xi}}_{2} \rangle = -\operatorname{tr} \left(\hat{\boldsymbol{\xi}}_{1} \begin{bmatrix} \frac{1}{2}I & \mathbf{0} \\ \mathbf{0}^{\top} & 1 \end{bmatrix} \hat{\boldsymbol{\xi}}_{2}^{\top} \right) = \boldsymbol{\xi}_{1}^{\top} \boldsymbol{\xi}_{2}$$

$$\langle \hat{\boldsymbol{\xi}}_{1}, \hat{\boldsymbol{\xi}}_{2} \rangle = -\operatorname{tr} \left(\hat{\boldsymbol{\xi}}_{1} \begin{bmatrix} \frac{1}{4}I & \mathbf{0} \\ \mathbf{0} & \frac{1}{2}I \end{bmatrix} \hat{\boldsymbol{\xi}}_{2}^{\top} \right) = \boldsymbol{\xi}_{1}^{\top} \boldsymbol{\xi}_{2}$$

▶ The right and left distances on SE(3) and Ad(SE(3)) are:

$$\begin{aligned} \xi_{12} &= \sqrt{\langle \hat{\xi}_{12}, \hat{\xi}_{12} \rangle} = \sqrt{\langle \hat{\xi}_{12}, \hat{\xi}_{12} \rangle} = \sqrt{\xi_{12}^{\top} \xi_{12}} = \|\xi_{12}\| \\ \xi_{21} &= \sqrt{\langle \hat{\xi}_{21}, \hat{\xi}_{21} \rangle} = \sqrt{\langle \hat{\xi}_{21}, \hat{\xi}_{21} \rangle} = \sqrt{\xi_{21}^{\top} \xi_{21}} = \|\xi_{21}\| \end{aligned}$$

Integration in SE(3)

The distance between a pose $T = \exp(\hat{\xi})$ and a small perturbation $\exp((\xi + \delta \xi)^{\wedge})$ can be approximated using the BCH formulas:

$$\log \left(\exp(\hat{\boldsymbol{\xi}})^{-1} \exp((\boldsymbol{\xi} + \delta \boldsymbol{\xi})^{\wedge}) \right)^{\vee} \approx \mathcal{J}_{R}(\boldsymbol{\xi}) \delta \boldsymbol{\xi}$$
$$\log \left(\exp((\boldsymbol{\xi} + \delta \boldsymbol{\xi})^{\wedge}) \exp(\hat{\boldsymbol{\xi}})^{-1} \right)^{\vee} \approx \mathcal{J}_{L}(\boldsymbol{\xi}) \delta \boldsymbol{\xi}$$

- $|\det(\mathcal{J}(\boldsymbol{\xi}))| = |\det(J(\boldsymbol{\theta}))|^2 = 4\left(\frac{1-\cos\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^2}\right)^2$
- Integrating functions of poses can then be carried out as follows:

$$\int_{SE(3)} f(T)dT = \int_{\mathbb{R}^3, \|\boldsymbol{\theta}\| < \pi} f(\boldsymbol{\xi}) |\det(\mathcal{J}(\boldsymbol{\xi}))| d\boldsymbol{\xi}$$

Lie Algebra $\mathfrak{se}(3)$ Identities

$$\begin{split} \hat{\boldsymbol{\xi}} &= \begin{bmatrix} \hat{\boldsymbol{\rho}} \\ \boldsymbol{\theta} \end{bmatrix} = \begin{bmatrix} \hat{\boldsymbol{\theta}} & \boldsymbol{\rho} \\ \mathbf{0}^{\top} & 0 \end{bmatrix} \in \mathbb{R}^{4 \times 4} \qquad \overset{\dot{\boldsymbol{\xi}}}{\boldsymbol{\xi}} = ad(\hat{\boldsymbol{\xi}}) = \begin{bmatrix} \overset{\dot{\boldsymbol{\rho}}}{\boldsymbol{\rho}} \\ \boldsymbol{\theta} \end{bmatrix} = \begin{bmatrix} \hat{\boldsymbol{\theta}} & \hat{\boldsymbol{\rho}} \\ \mathbf{0} & \hat{\boldsymbol{\theta}} \end{bmatrix} \in \mathbb{R}^{6 \times 6} \\ \dot{\boldsymbol{\zeta}}\boldsymbol{\xi} &= -\overset{\dot{\boldsymbol{\xi}}}{\boldsymbol{\zeta}} \qquad \qquad \boldsymbol{\zeta} \in \mathbb{R}^{6} \\ \dot{\boldsymbol{\xi}}\boldsymbol{\xi} &= 0 \\ \hat{\boldsymbol{\xi}}^{4} &+ \left(\mathbf{m}^{T}\mathbf{m}\right)\hat{\boldsymbol{\xi}}^{2} = 0 \qquad \mathbf{m} \in \mathbb{R}^{3} \\ \left(\overset{\dot{\boldsymbol{\xi}}}{\boldsymbol{\xi}}\right)^{5} &+ 2\left(\mathbf{m}^{T}\mathbf{m}\right)\left(\overset{\dot{\boldsymbol{\xi}}}{\boldsymbol{\xi}}\right)^{3} &+ \left(\mathbf{m}^{T}\mathbf{m}\right)^{2}\overset{\dot{\boldsymbol{\xi}}}{\boldsymbol{\xi}} = 0 \\ \mathbf{m}^{\odot} &= \begin{bmatrix} \boldsymbol{s} \\ \boldsymbol{\lambda} \end{bmatrix}^{\odot} &= \begin{bmatrix} \boldsymbol{\lambda}I & -\hat{\boldsymbol{s}} \\ \mathbf{0}^{T} & \mathbf{0}^{T} \end{bmatrix} \in \mathbb{R}^{4 \times 6} \qquad \mathbf{m}^{\odot} &= \begin{bmatrix} \boldsymbol{s} \\ \boldsymbol{\lambda} \end{bmatrix}^{\odot} &= \begin{bmatrix} \boldsymbol{0} & \boldsymbol{s} \\ -\hat{\boldsymbol{s}} & \boldsymbol{0} \end{bmatrix} \in \mathbb{R}^{6 \times 4} \\ \hat{\boldsymbol{\xi}}\mathbf{m} &= \mathbf{m}^{\odot}\boldsymbol{\xi} \qquad \qquad \mathbf{m}^{T}\hat{\boldsymbol{\xi}} &= \boldsymbol{\xi}^{T}\mathbf{m}^{\odot} \end{split}$$

Lie Group SE(3) Identities

 $T\hat{\boldsymbol{\xi}} = \hat{\boldsymbol{\xi}}T$

$$T = \exp\left(\hat{\boldsymbol{\xi}}\right) = \begin{bmatrix} \exp\left(\hat{\boldsymbol{\theta}}\right) & J_{L}(\boldsymbol{\theta})\boldsymbol{\rho} \\ \mathbf{0}^{T} & 1 \end{bmatrix}$$

$$= \sum_{n=0}^{\infty} \frac{1}{n!} \hat{\boldsymbol{\xi}}^{n} = I + \hat{\boldsymbol{\xi}} + \left(\frac{1 - \cos\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^{2}}\right) \hat{\boldsymbol{\xi}}^{2} + \left(\frac{\|\boldsymbol{\theta}\| - \sin\|\boldsymbol{\theta}\|}{\|\boldsymbol{\theta}\|^{3}}\right) \hat{\boldsymbol{\xi}}^{3} \approx I + \hat{\boldsymbol{\xi}}$$

$$T^{-1} = \exp\left(-\hat{\boldsymbol{\xi}}\right) = \begin{bmatrix} \exp\left(-\hat{\boldsymbol{\theta}}\right) & -\exp\left(-\hat{\boldsymbol{\theta}}\right) J_{L}(\boldsymbol{\theta})\boldsymbol{\rho} \\ \mathbf{0}^{T} & 1 \end{bmatrix} = \sum_{n=0}^{\infty} \frac{1}{n!} \left(-\hat{\boldsymbol{\xi}}\right)^{n} \approx I - \hat{\boldsymbol{\xi}}$$

$$\det(T) = 1$$

$$\operatorname{tr}(T) = 2 \cos\|\boldsymbol{\theta}\| + 2$$

Lie Group Ad(SE(3)) Identities

$$\mathcal{T} = Ad(T) = \exp\left(\hat{\boldsymbol{\xi}}\right) = \begin{bmatrix} \exp\left(\hat{\boldsymbol{\theta}}\right) & (J_L(\boldsymbol{\theta})\boldsymbol{\rho})^{\wedge} \exp\left(\hat{\boldsymbol{\theta}}\right) \\ \mathbf{0} & \exp\left(\hat{\boldsymbol{\theta}}\right) \end{bmatrix}$$

$$= \sum_{n=0}^{\infty} \frac{1}{n!} \dot{\boldsymbol{\xi}}^n = I + \left(\frac{3\sin\|\boldsymbol{\theta}\| - \|\boldsymbol{\theta}\|\cos\|\boldsymbol{\theta}\|}{2\|\boldsymbol{\theta}\|}\right) \dot{\boldsymbol{\xi}} + \left(\frac{4 - \|\boldsymbol{\theta}\|\sin\|\boldsymbol{\theta}\| - 4\cos\|\boldsymbol{\theta}\|}{2\|\boldsymbol{\theta}\|^2}\right) (\dot{\boldsymbol{\xi}})^2$$

$$+ \left(\frac{\sin\|\boldsymbol{\theta}\| - \|\boldsymbol{\theta}\|\cos\|\boldsymbol{\theta}\|}{2\|\boldsymbol{\theta}\|^3}\right) (\dot{\boldsymbol{\xi}})^3 + \left(\frac{2 - \|\boldsymbol{\theta}\|\sin\|\boldsymbol{\theta}\| - 2\cos\|\boldsymbol{\theta}\|}{2\|\boldsymbol{\theta}\|^4}\right) (\dot{\boldsymbol{\xi}})^4 \approx I + \dot{\boldsymbol{\xi}}$$

$$\mathcal{T}^{-1} = \exp\left(-\frac{\lambda}{\xi}\right) = \begin{bmatrix} \exp\left(-\hat{\theta}\right) & -\exp\left(-\hat{\theta}\right) & (J_L(\theta)\rho)^{\wedge} \\ \mathbf{0} & \exp\left(-\hat{\theta}\right) \end{bmatrix} = \sum_{n=0}^{\infty} \frac{1}{n!} \left(-\frac{\lambda}{\xi}\right)^n \approx I - \frac{\lambda}{\xi}$$

$$\mathcal{T}\boldsymbol{\xi} = \boldsymbol{\xi}$$

$$\mathcal{T}\dot{\boldsymbol{\xi}} = \dot{\boldsymbol{\xi}}\mathcal{T}$$

$$(\mathcal{T}\zeta)^{\wedge} = \mathcal{T}\dot{\boldsymbol{\zeta}}\mathcal{T}^{-1} \qquad (\mathcal{T}\dot{\boldsymbol{\zeta}}) = \mathcal{T}\dot{\boldsymbol{\zeta}}\mathcal{T}^{-1} \qquad \zeta \in \mathbb{R}^{6}$$

$$\exp\left((\mathcal{T}\zeta)^{\wedge}\right) = \mathcal{T}\exp\left(\dot{\boldsymbol{\zeta}}\right)\mathcal{T}^{-1} \qquad \exp\left(\left(\dot{\mathcal{T}}\zeta\right)\right) = \mathcal{T}\exp\left(\dot{\boldsymbol{\zeta}}\right)\mathcal{T}^{-1}$$

$$\mathcal{T} \boldsymbol{\xi} = \boldsymbol{\xi}$$
 $\mathcal{T} \boldsymbol{\xi} = \boldsymbol{\xi} \mathcal{T}$ $(\mathcal{T} \boldsymbol{\zeta})^{\wedge} = \mathcal{T} \hat{\boldsymbol{\zeta}} \mathcal{T}^{-1}$ $(\mathcal{T} \hat{\boldsymbol{\zeta}}) = \mathcal{T} \hat{\boldsymbol{\zeta}} \mathcal{T}^{-1}$ $\zeta \in \mathbb{R}^6$ $\exp \left((\mathcal{T} \boldsymbol{\zeta})^{\wedge} \right) = \mathcal{T} \exp \left(\hat{\boldsymbol{\zeta}} \right) \mathcal{T}^{-1}$

 $\exp\left((\stackrel{\wedge}{\mathcal{T}}\!\!\!\!\!\zeta)
ight) = \mathcal{T}\exp\left(\stackrel{\wedge}{\zeta}
ight)\mathcal{T}^{-1}$ $\exp\left(\left(\mathcal{T}\zeta\right)^{\wedge}\right) = T\exp\left(\hat{\zeta}\right)T^{-1}$

 $((T\mathbf{m})^{\odot})^{T}(T\mathbf{m})^{\odot} = \mathcal{T}^{-T}(\mathbf{m}^{\odot})^{T}\mathbf{m}^{\odot}\mathcal{T}^{-1}$ $(T\mathbf{m})^{\odot} = T\mathbf{m}^{\odot}\mathcal{T}^{-1}$

SO(3) and SE(3) Kinematics

Rotation Kinematics

▶ The trajectory R(t) of a continuous rotation motion should satisfy:

$$R^{\top}(t)R(t) = I \quad \Rightarrow \quad \dot{R}^{\top}(t)R(t) + R^{\top}(t)\dot{R}(t) = 0.$$

The matrix $R^{\top}(t)\dot{R}(t)$ is **skew-symmetric** and there must exist some vector-valued function $\omega(t) \in \mathbb{R}^3$ such that:

$$R^{ op}(t)\dot{R}(t)=\hat{\omega}(t) \quad \Rightarrow \quad \dot{R}(t)=R(t)\hat{\omega}(t)$$

► A skew-symmetric matrix gives a first order approximation to a rotation matrix:

$$R(t + dt) \approx R(t) + R(t)\hat{\omega}(t)dt$$

Rotation Kinematics

- ▶ Let $R \in SO(3)$ be the orientation of a rigid body rotating with angular velocity $\omega \in \mathbb{R}^3$ with respect to the world frame.
- ► Rotation kinematic equations of motion:

$$\dot{R} = R\hat{\omega}_B = \hat{\omega}_W R$$

where ω_B and $\omega_W:=R\omega_B$ are the body-frame and world-frame coordinates of ω , respectively.

▶ Assuming ω is constant over a short period τ :

$$R(t+\tau) = R(t) \exp(\tau \hat{\boldsymbol{\omega}}_B) = \exp(\tau \hat{\boldsymbol{\omega}}_W) R(t)$$

Discrete Rotation Kinematics: let $R_k := R(t_k)$, $\tau_k := t_{k+1} - t_k$, and $\omega_k := \omega_B(t_k)$ leading to:

$$R_{k+1} = R_k \exp(\tau_k \hat{\boldsymbol{\omega}}_k)$$

Pose Kinematics

- ▶ Angular velocity: $R^{\top}(t)\dot{R}(t) = I$ \Rightarrow $R^{\top}(t)\dot{R}(t) = \hat{\omega}(t) \in \mathfrak{so}(3)$
- ▶ **Twist**: similarly for $T(t) \in SE(3)$ consider:

$$T^{-1}(t)\dot{T}(t) = \begin{bmatrix} R^{\top}(t)\dot{R}(t) & R^{\top}(t)\dot{\mathbf{p}}(t) \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} \hat{\boldsymbol{\omega}}(t) & \mathbf{v}(t) \\ 0 & 0 \end{bmatrix} \in \mathfrak{se}(3)$$

where $\hat{\omega}(t) := R^{\top}(t)\dot{R}(t)$ and $\mathbf{v}(t) := R^{\top}(t)\dot{\mathbf{p}}(t)$ are the **body-frame** angular and linear velocities of the body

- ▶ Generalized velocity: $\zeta(t) := \begin{vmatrix} \mathbf{v}(t) \\ \omega(t) \end{vmatrix} \in \mathbb{R}^6$
- $ightharpoonup \zeta(t)$ is the velocity of the body frame moving relative to the world frame as viewed in the **body frame**
- ▶ Continuous-time Pose Kinematics: $\dot{T}(t) = T(t)\hat{\zeta}(t)$
 - ▶ Discrete-time Pose Kinematics: $T_{k+1} = T_k \exp\left(\tau_k \hat{\zeta}_k\right)$

Pose Kinematics

- ▶ Consider a moving body frame $\{B\}$ with pose $T(t) \in SE(3)$
- Let $\mathbf{s}_B \in \mathbb{R}^3$ be a point in the body frame with homogeneous coordinates $\underline{\mathbf{s}}_B$
- ► The velocity of s_B with respect to the world frame {W} can be determined as follows:

$$\begin{split} \underline{\mathbf{s}}_{W}(t) &= T(t)\underline{\mathbf{s}}_{B} \\ \underline{\dot{\mathbf{s}}}_{W}(t) &= \dot{T}(t)\underline{\mathbf{s}}_{B} = \dot{T}(t)T(t)^{-1}\underline{\mathbf{s}}_{W}(t) \\ &= T(t)\hat{\zeta}(t)T(t)^{-1}\underline{\mathbf{s}}_{W}(t) \\ &= \begin{bmatrix} R(t)\hat{\omega}(t)R(t)^{\top} & R(t)\mathbf{v}(t) - R(t)\hat{\omega}(t)R(t)^{\top}\mathbf{p}(t) \\ \mathbf{0}^{\top} & 0 \end{bmatrix} \begin{bmatrix} \mathbf{s}_{W}(t) \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} (R(t)\omega(t))^{\wedge} (\mathbf{s}_{W}(t) - \mathbf{p}(t)) + R(t)\mathbf{v}(t) \\ 1 \end{bmatrix} \end{split}$$