

DSO windowed optimization 代码 (1)

这里不想解释怎么 marginalize, 什么是 First-Estimates Jacobian (FE)。这里只看源代码, 看看Hessian矩阵是怎么构造出来的。

1 优化流程

整个优化过程, 也是 Levenberg-Marquardt 的优化过程。这个优化过程在函数 FullSystem::makeKeyFrame() 中被调用, 也是在确定当前帧成为关键帧, 并且用当前帧激活了窗口中其他帧的 immaturePoints 之后, 过程在 FullSystem::optimize() 函数中。

优化的目标值, 是所有需要优化点的逆深度、相机的4个内参数、窗口中8个帧的状态量。

FullSystem::optimize() 函数流程大致如下。首先 FullSystem::linearizeAll(false) 把相关的导数计算一下, 然后在所有的 residual 中找到 isLinearized 为 false 的 residual, 调用 PointFrameResidual::applyRes(true), 设置它们的 PointFrameResidual::ResState (按照 FullSystem::optimizeImmaturePoint 的结果), 如果是正常的点(ResState::IN)调用EFResidual::takeDataF()把 EFResidual::JpJdF 设置一下, 这就算完成了优化的准备工作。

随后进入循环体, 进行最高有6次的优化循环。每一次优化都有可能使得整体能量升高, 所以每次优化前调用 FullSystem::backupState() 保存当前所有待优化参数的 state 和 step, FullSystem::solveSystem() 进行优化 (得到的优化变化量 step), FullSystem::doStepFromBackup() 将优化结果生效, FullSystem::linearizeAll(false) 计算新的能量值, 如果能量升高了, 就使用 FullSystem::loadSateBackup() 将结果回滚。

在跳出循环体之后调用一次 FullSystem::linearizeAll(true), 效果是将优化之后成为 outlier 的 residual 剔除, 剩下正常的 residual 调用一次 EFResidual::takeDataF() 计算新的 EFResidual::JpJdF (这里涉及到 FE)。注意一下 FullSystem::linearizeAll() 参数为 false 和 true 的区别。Complement 将 idexth 剔除出最终需要矩阵求逆的系统, 然而这些 idexth 的优化变化量 step 是如何计算的?)。

2 导数准备

需要遍历每一个 PointFrameResidual 将与这个 Residual 相关的导数计算出来, 再进行优化。而这些计算出来的相关导数被存储在 RawResidualJacobian 中。

https://github.com/JakobEngel/dso/blob/master/src/OptimizationBackend/RawResidualJacobian.h#L32

在优化过程中 Frame, PointHessian, PointFrameResidual 都有与之对应的实体, 分别是 EFrame, EPoint, EFResidual, 通过保留指针, 保存层次之间的索引。

在计算 RawResidualJacobian 时, 是计算 PointFrameResidual 的 J, 尔后会将这个 J 转移到 EFResidual 的 J, 并且计算 EFResidual::JpJdF, 这个过程在 EFResidual::takeDataF() 中, 所以这里把 JpJdF 的计算过程写出来, 弄清 JpJdF 的意义。

https://github.com/JakobEngel/dso/blob/5fb2c065b1638e10bccd049a6575ede4334ba673/src/OptimizationBackend/EnergyFunctionalStructs.cpp#L37

```
struct RawResidualJacobian
{
    EIGEN_MAKE_ALIGNED_OPERATOR_NEW;
    // ===== new structure: save independently =====
    VecNRf resF; // typedef Eigen::Matrix<float,MAX_RES_PER_POINT,1> VecNRf; MAX_RES_PER_POINT == 8

    // the two rows of d[x,y]/d[x1].
    Vec6f Jpdx1[2]; // 2x6

    // the two rows of d[x,y]/d[C].
    VecCf Jpdc[2]; // 2x4

    // the two rows of d[x,y]/d[idexph].
    Vec2f Jpdd; // 2x1

    // the two columns of d[iz]/d[x,y].
    VecNRf JIdx[2]; // 8x2

    // the two columns of d[iz] / d[ab].
    VecNRf JabF[2]; // 8x2

    // = JIdx^T * Jidx (inner product). Only as a shorthand.
    Mat22f JIdx2; // 2x2
    // = Jab^T * JIdx (inner product). Only as a shorthand.
    Mat22f JabJIdx; // 2x2
    // = Jab^T * Jab (inner product). Only as a shorthand.
    Mat22f Jab2; // 2x2
};
```

以上变量的类型中出现 NR , 说明该变量是存储了每一个 pattern 点的信息。

现在将这些变量对应的导数一一列出:

- VecNRf resF 对应 r_{21} , 1x8, 这里的 r_{21} 是对于一个点, 八个 pattern residual 组成的向量。
- Vec6f Jpdx1[2] 对应 $\frac{\partial r_{21}}{\partial x_1}$, 2x6, 注意这里的 x_2 是像素坐标。(我一般把像素坐标写成 x , 对应代码中的变量 Ku , 归一化写成 x' , 对应代码中的变量 u ,)
- VecCf Jpdc[2]; 对应 $\frac{\partial r_{21}}{\partial C}$, 2x4, 这里的C指相机内参 $[f_x, f_y, c_x, c_y]^T$ 。
- Vec2f Jpdd; 对应 $\frac{\partial r_{21}}{\partial p_1}$, 2x1, 注意是对 host 帧的逆深度求导。
- VecNRf JIdx[2]; 对应 $\frac{\partial r_{21}}{\partial x_2}$, 8x2, 这个和 target 帧上的影像梯度相关。
- VecNRf JabF[2]; 对应 $\frac{\partial r_{21}}{\partial x_2} \frac{\partial r_{21}}{\partial p_1}$, 8x1, 8x1。
- Mat22f JIdx2; 对应 $\frac{\partial r_{21}}{\partial x_2}^T \frac{\partial r_{21}}{\partial x_2}$, 2x8 8x2, 2x2。
- Mat22f JabJIdx; 对应 $\frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_2}$, 2x8 8x2, 2x2, 这里的 r_{21} 指 $\begin{bmatrix} p_{21} \\ b_{21} \end{bmatrix}$ 。
- Mat22f Jab2; 对应 $\frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_1}$, 2x8 8x2, 2x2。
- JpJdF 对应 $\begin{bmatrix} \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_1} & \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial p_1} \\ \frac{\partial r_{21}}{\partial p_1}^T \frac{\partial r_{21}}{\partial x_1} & \frac{\partial r_{21}}{\partial p_1}^T \frac{\partial r_{21}}{\partial p_1} \end{bmatrix}$, 8x1。

在 PointFrameResidual::linearize 中对这些变量进行了计算。

https://github.com/JakobEngel/dso/blob/master/src/FullSystem/Residuals.cpp#L78

在计算时使用了投影过程中的变量, 现在将这些变量与公式对应。投影过程标准公式如下:

$$x_2 = K p_2 (R_{21} p_1^{-1} K^{-1} x_1 + t_{21}) = K x'_2$$

变量的对应关系如下:

$$\begin{aligned} \text{K1IP} &= K^{-1} x_1 = x'_1 \\ \text{p1P} &= R_{21} K^{-1} x_1 + p_1 t_{21} = p_2^{-1} p_1 K^{-1} x_2 \\ \text{drescale} &= p_2 p_1^{-1} \\ \begin{bmatrix} u \\ v \end{bmatrix}, \begin{bmatrix} v \\ u \end{bmatrix}^T &= K^{-1} x_2 = x'_2 \\ \begin{bmatrix} Ku \\ Kv \end{bmatrix}, \begin{bmatrix} Kv \\ Ku \end{bmatrix}^T &= x_2 \end{aligned}$$

- Vec2f Jpdd; $\frac{\partial r_{21}}{\partial p_1}$

```
d_d_x = drescale * (PRE_RT11_0[0]-PRE_RT11_0[2]*u)*SCALE_IDEPHT*HCalib->fx1();
d_d_y = drescale * (PRE_RT11_0[1]-PRE_RT11_0[2]*v)*SCALE_IDEPHT*HCalib->fy1();
```

计算 $\frac{\partial r_{21}}{\partial p_1}$, 这个在博客《直接法光度误差导数推导》中已经讲了如何求解。得到的结果是:

$$\begin{bmatrix} f_x p_1^{-1} p_2 (t_{21}^u - u'_2 t_{21}^v) \\ f_y p_1^{-1} p_2 (t_{21}^v - v'_2 t_{21}^u) \end{bmatrix}$$

- VecCf Jpdc[2]; $\frac{\partial r_{21}}{\partial C}$

```
d_c_x[2] = drescale * (PRE_RT11_0[2,0]*u-PRE_RT11_0(0,0));
d_c_x[3] = KCalib->fx1() * drescale * (PRE_RT11_0(2,1)*u-PRE_RT11_0(0,1)) * HCalib->fy1();
d_c_x[0] = KCalib[0]*d_c_x[2];
d_c_x[1] = KCalib[1]*d_c_x[3];

d_c_y[2] = HCalib->fy1() * drescale * (PRE_RT11_0(2,0)*v-PRE_RT11_0(1,0)) * HCalib->fx1();
d_c_y[3] = drescale * (PRE_RT11_0(2,1)*v-PRE_RT11_0(1,1));
d_c_y[0] = KCalib[0]*d_c_y[2];
d_c_y[1] = KCalib[1]*d_c_y[3];

d_c_x[0] = (d_c_x[0]+u)*SCALE_F;
d_c_x[1] *= SCALE_F;
d_c_x[2] = (d_c_x[2]+1)*SCALE_C;
d_c_x[3] *= SCALE_C;

d_c_y[0] *= SCALE_F;
d_c_y[1] = (d_c_y[1]+v)*SCALE_F;
d_c_y[2] *= SCALE_C;
d_c_y[3] = (d_c_y[3]+1)*SCALE_C;
```

链式的求导过程。

$$\frac{\partial x_2}{\partial C} = \begin{bmatrix} \frac{\partial u_2}{\partial f_x} & \frac{\partial u_2}{\partial f_y} & \frac{\partial u_2}{\partial c_x} & \frac{\partial u_2}{\partial c_y} \\ \frac{\partial v_2}{\partial f_x} & \frac{\partial v_2}{\partial f_y} & \frac{\partial v_2}{\partial c_x} & \frac{\partial v_2}{\partial c_y} \end{bmatrix}$$

$$x_2 = K x'_2 \\ \begin{bmatrix} u_2 \\ v_2 \\ 1 \end{bmatrix} = \begin{bmatrix} f_x & 0 & c_x \\ 0 & f_y & c_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} u'_2 \\ v'_2 \\ 1 \end{bmatrix}$$

$$u_2 = f_x u'_2 + c_x \\ v_2 = f_y v'_2 + c_y$$

$$\frac{\partial u_2}{\partial f_x} = u'_2 + f_x \frac{\partial u'_2}{\partial f_x} \quad \frac{\partial u_2}{\partial f_y} = f_x \frac{\partial u'_2}{\partial f_y} \\ \frac{\partial u_2}{\partial c_x} = f_x \frac{\partial u'_2}{\partial c_x} + 1 \quad \frac{\partial u_2}{\partial c_y} = f_x \frac{\partial u'_2}{\partial c_y}$$

$$\frac{\partial v_2}{\partial f_x} = f_y \frac{\partial v'_2}{\partial f_x} \quad \frac{\partial v_2}{\partial f_y} = v'_2 + f_y \frac{\partial v'_2}{\partial f_y} \\ \frac{\partial v_2}{\partial c_x} = f_y \frac{\partial v'_2}{\partial c_x} \quad \frac{\partial v_2}{\partial c_y} = f_y \frac{\partial v'_2}{\partial c_y} + 1$$

先求 $\frac{\partial u'_2}{\partial C}$, 再使用链式法则求 $\frac{\partial r_{21}}{\partial C}$ 。

$$\begin{aligned} x'_2 &= p_2 p_1^{-1} (R_{21} K^{-1} x_1 + p_1 t_{21}) \\ &= p_2 p_1^{-1} R_{21} K^{-1} x_1 + p_2 t_{21} \\ &= p_2 p_1^{-1} \begin{bmatrix} r_{11} & r_{12} & r_{13} \\ r_{21} & r_{22} & r_{23} \\ r_{31} & r_{32} & r_{33} \end{bmatrix} \begin{bmatrix} f_x^{-1} & 0 & -f_x^{-1} c_x \\ 0 & f_y^{-1} & -f_y^{-1} c_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} u_1 \\ v_1 \\ 1 \end{bmatrix} + p_2 t_{21} \\ &= p_2 p_1^{-1} \begin{bmatrix} r_{11} & r_{12} & r_{13} \\ r_{21} & r_{22} & r_{23} \\ r_{31} & r_{32} & r_{33} \end{bmatrix} \begin{bmatrix} f_x^{-1} (u_1 - c_x) \\ f_y^{-1} (v_1 - c_y) \\ 1 \end{bmatrix} + p_2 \begin{bmatrix} t_{21}^u \\ t_{21}^v \\ t_{21}^t \end{bmatrix} \end{aligned}$$

$$u'_2 = \frac{p_2 p_1^{-1} (r_{11} f_x^{-1} (u_1 - c_x) + r_{12} f_y^{-1} (v_1 - c_y) + r_{13}) + p_2 t_{21}^u}{p_2 p_1^{-1} (r_{31} f_x^{-1} (u_1 - c_x) + r_{32} f_y^{-1} (v_1 - c_y) + r_{33}) + p_2 t_{21}^t} = \frac{A}{C}$$

$$v'_2 = \frac{p_2 p_1^{-1} (r_{21} f_x^{-1} (u_1 - c_x) + r_{22} f_y^{-1} (v_1 - c_y) + r_{23}) + p_2 t_{21}^v}{p_2 p_1^{-1} (r_{31} f_x^{-1} (u_1 - c_x) + r_{32} f_y^{-1} (v_1 - c_y) + r_{33}) + p_2 t_{21}^t} = \frac{B}{C}$$

u'_2, v'_2 的分母的计算结果都为 1, 但是这个计算过程和内参 f_x, f_y, c_x, c_y 都有关系。求导过程不能省略分母, 感谢某同学指出我这里认知上的错误。(为方便表达, 我用字母替代分子、分母, $C = 1$ 。)

求导示例:

$$\begin{aligned} \frac{\partial u'_2}{\partial f_x} &= \frac{\partial A}{\partial f_x} \frac{1}{C} + A \frac{1}{C^2} (-1) \frac{\partial C}{\partial f_x} \\ &= p_2 p_1^{-1} r_{11} (u_1 - c_x) f_x^{-2} (-1) \frac{1}{C} - \frac{A}{C} \frac{1}{C} p_2 p_1^{-1} r_{31} (u_1 - c_x) f_x^{-2} (-1) \\ &= \frac{1}{C} (p_2 p_1^{-1} r_{11} (u_1 - c_x) f_x^{-2} (-1) + p_2 p_1^{-1} r_{31} (u_1 - c_x) f_x^{-2} u'_2) \\ &= p_2 p_1^{-1} (r_{31} u'_2 - r_{11}) f_x^{-2} (u_1 - c_x) \end{aligned}$$

同理得到以下结果:

$$\begin{aligned} \frac{\partial u'_2}{\partial f_x} &= p_2 p_1^{-1} (r_{31} u'_2 - r_{11}) f_x^{-2} (u_1 - c_x) & \frac{\partial u'_2}{\partial f_y} &= p_2 p_1^{-1} (r_{32} u'_2 - r_{12}) f_y^{-2} (v_1 - c_y) \\ \frac{\partial u'_2}{\partial c_x} &= p_2 p_1^{-1} (r_{31} u'_2 - r_{11}) f_x^{-1} & \frac{\partial u'_2}{\partial c_y} &= p_2 p_1^{-1} (r_{32} u'_2 - r_{12}) f_y^{-1} \\ \frac{\partial v'_2}{\partial f_x} &= p_2 p_1^{-1} (r_{31} v'_2 - r_{21}) f_x^{-2} (u_1 - c_x) & \frac{\partial v'_2}{\partial f_y} &= p_2 p_1^{-1} (r_{32} v'_2 - r_{22}) f_y^{-2} (v_1 - c_y) \\ \frac{\partial v'_2}{\partial c_x} &= p_2 p_1^{-1} (r_{31} v'_2 - r_{21}) f_x^{-1} & \frac{\partial v'_2}{\partial c_y} &= p_2 p_1^{-1} (r_{32} v'_2 - r_{22}) f_y^{-1} \end{aligned}$$

链式:

$$\begin{aligned} \frac{\partial u_2}{\partial f_x} &= u'_2 + f_x \frac{\partial u'_2}{\partial f_x} \\ &= u'_2 + p_2 p_1^{-1} (r_{31} u'_2 - r_{11}) f_x^{-1} (u_1 - c_x) \\ \frac{\partial u_2}{\partial f_y} &= f_x \frac{\partial u'_2}{\partial f_y} \\ &= f_x f_x^{-1} p_2 p_1^{-1} (r_{32} u'_2 - r_{12}) f_y^{-1} (v_1 - c_y) \\ \frac{\partial u_2}{\partial c_x} &= f_x \frac{\partial u'_2}{\partial c_x} + 1 \\ \frac{\partial u_2}{\partial c_y} &= p_2 p_1^{-1} (r_{31} u'_2 - r_{11}) + 1 \\ &= f_x f_y^{-1} p_2 p_1^{-1} (r_{32} u'_2 - r_{12}) \\ \frac{\partial v_2}{\partial f_x} &= f_y \frac{\partial v'_2}{\partial f_x} \\ &= f_y f_x^{-1} p_2 p_1^{-1} (r_{31} v'_2 - r_{21}) f_x^{-1} (u_1 - c_x) \\ \frac{\partial v_2}{\partial f_y} &= v'_2 + f_y \frac{\partial v'_2}{\partial f_y} \\ &= v'_2 + p_2 p_1^{-1} (r_{32} v'_2 - r_{22}) f_y^{-1} (v_1 - c_y) \\ \frac{\partial v_2}{\partial c_x} &= f_y \frac{\partial v'_2}{\partial c_x} \\ &= f_y f_x^{-1} p_2 p_1^{-1} (r_{31} v'_2 - r_{21}) \\ \frac{\partial v_2}{\partial c_y} &= f_y \frac{\partial v'_2}{\partial c_y} + 1 \\ &= p_2 p_1^{-1} (r_{32} v'_2 - r_{22}) + 1 \end{aligned}$$

- Vec6f Jpdx1[2]; $\frac{\partial r_{21}}{\partial x_1}$

```
d_xi_x[0] = new_idexth*HCalib->fx1();
d_xi_x[1] = 0;
d_xi_x[2] = -new_idexth*u*HCalib->fx1();
d_xi_x[3] = -u*v*HCalib->fx1();
d_xi_x[4] = (1+u*u)*HCalib->fx1();
d_xi_x[5] = -v*HCalib->fx1();

d_xi_y[0] = 0;
d_xi_y[1] = new_idexth*HCalib->fy1();
d_xi_y[2] = -new_idexth*v*HCalib->fy1();
d_xi_y[3] = -(1+v*v)*HCalib->fy1();
d_xi_y[4] = u*v*HCalib->fy1();
d_xi_y[5] = u*HCalib->fy1();
```

计算 $\frac{\partial r_{21}}{\partial x_1}$ 这个在博客《直接法光度误差导数推导》中已经讲了如何求解。得到的结果是:

$$\frac{\partial x_2}{\partial x_1} = \begin{bmatrix} f_x p_2 & 0 & -f_x p_2 u'_2 & -f_x u'_2 v'_2 & f_x (1 + u_2^2) & -f_x v'_2 \\ 0 & f_y p_2 & -f_y p_2 v'_2 & -f_y u'_2 v'_2 & f_y (1 + v_2^2) & f_y u'_2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

- VecNRf JIdx[2]; 对应 $\frac{\partial r_{21}}{\partial x_2}$

```
J->JIdx[0][idx] = hitColor[1];
J->JIdx[1][idx] = hitColor[2];
```

计算 $\frac{\partial r_{21}}{\partial x_2}$ 这个在博客《直接法光度误差导数推导》中已经讲了如何求解。得到的结果是:

$$\frac{\partial r_{21}}{\partial x_2} = w_h \frac{\partial I_2[x_2]}{\partial x_2} = w_h [g_x, g_y]$$

注意代码中这个变量是8维。

- VecNRf JabF[2]; $\frac{\partial r_{21}}{\partial x_2} \frac{\partial r_{21}}{\partial p_1}$

```
float drdA = (color[idx]-b0);
...
J->JabF[0][idx] = drdA*hw;
J->JabF[1][idx] = hnw;
```

计算 $\frac{\partial r_{21}}{\partial p_1}$ 这个在博客《直接法光度误差导数推导》中已经讲了如何求解。得到的结果是 (结果有点不符合, 需要再对照一下):

$$\begin{aligned} \frac{\partial r_{21}}{\partial p_1} &= -w_h e^{u_1} I_1[x_1] \\ \frac{\partial r_{21}}{\partial p_2} &= -w_h \\ \frac{\partial r_{21}}{\partial p_3} &= -w_h \end{aligned}$$

- JpJdF 对应 $\begin{bmatrix} \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_1} & \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial p_1} \\ \frac{\partial r_{21}}{\partial p_1}^T \frac{\partial r_{21}}{\partial x_1} & \frac{\partial r_{21}}{\partial p_1}^T \frac{\partial r_{21}}{\partial p_1} \end{bmatrix}$, 8x1。
- JpJdF.segment<6>(0) 对应 $\frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_2} \frac{\partial r_{21}}{\partial p_1} = \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial p_1}$, 6x2 2x8 8x1, 6x1。
- JpJdF.segment<2>(6) 对应 $\frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_2} \frac{\partial r_{21}}{\partial p_1} = \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial p_1}$, 2x8 8x2 2x1, 2x1。
- JpJdF 对应 $\begin{bmatrix} \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial x_1} & \frac{\partial r_{21}}{\partial x_1}^T \frac{\partial r_{21}}{\partial p_1} \\ \frac{\partial r_{21}}{\partial p_1}^T \frac{\partial r_{21}}{\partial x_1} & \frac{\partial r_{21}}{\partial p_1}^T \frac{\partial r_{21}}{\partial p_1} \end{bmatrix}$, 8x1。

分类: SLAM

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#1楼 2019-09-22 01:31 Ah_Xiang

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