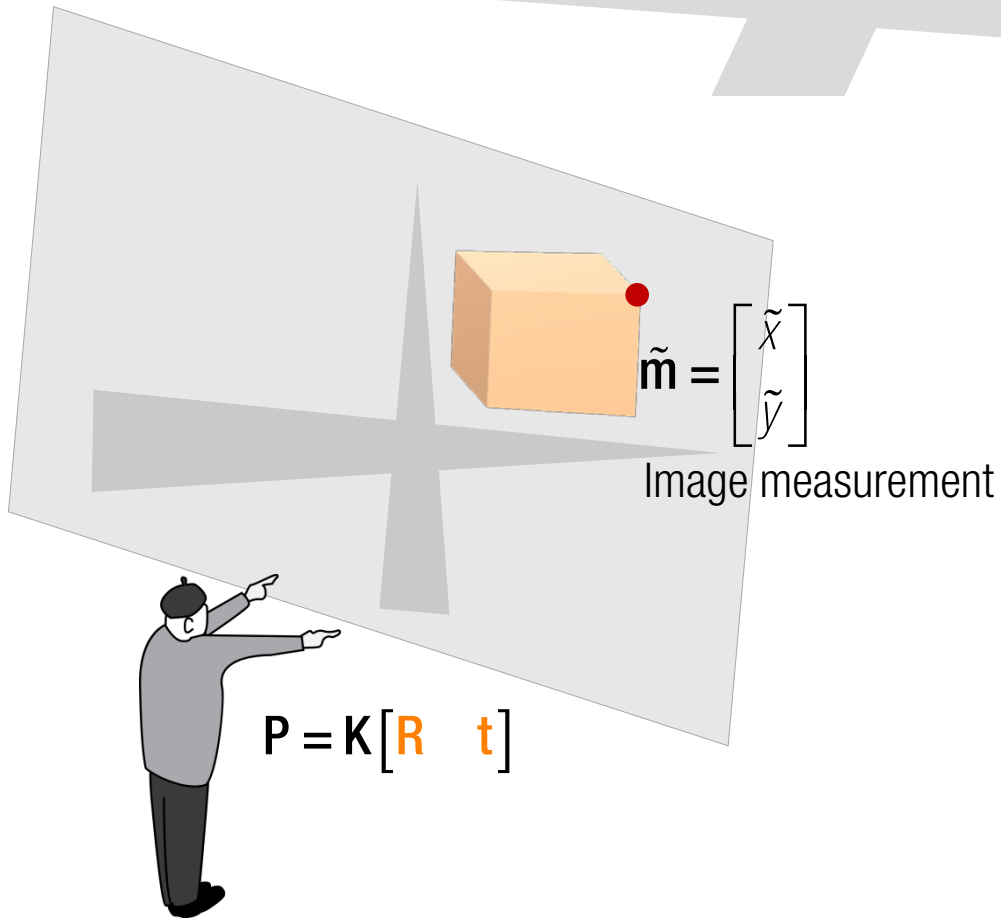
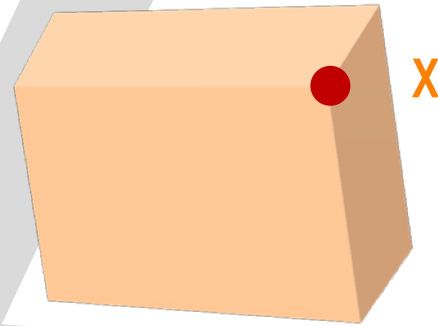
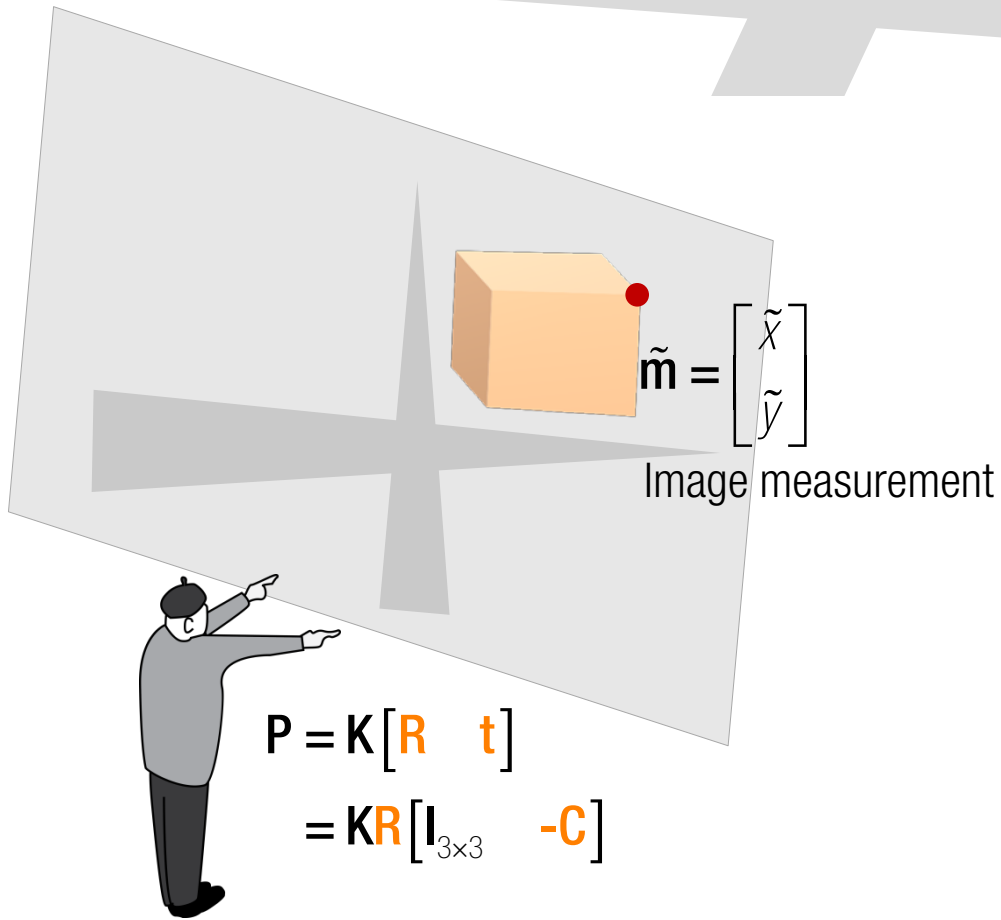
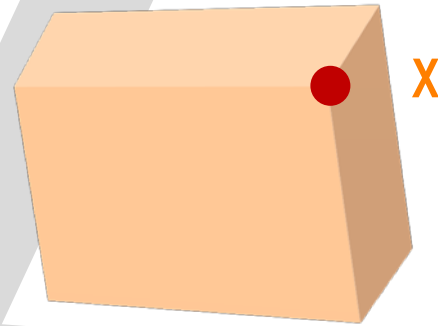


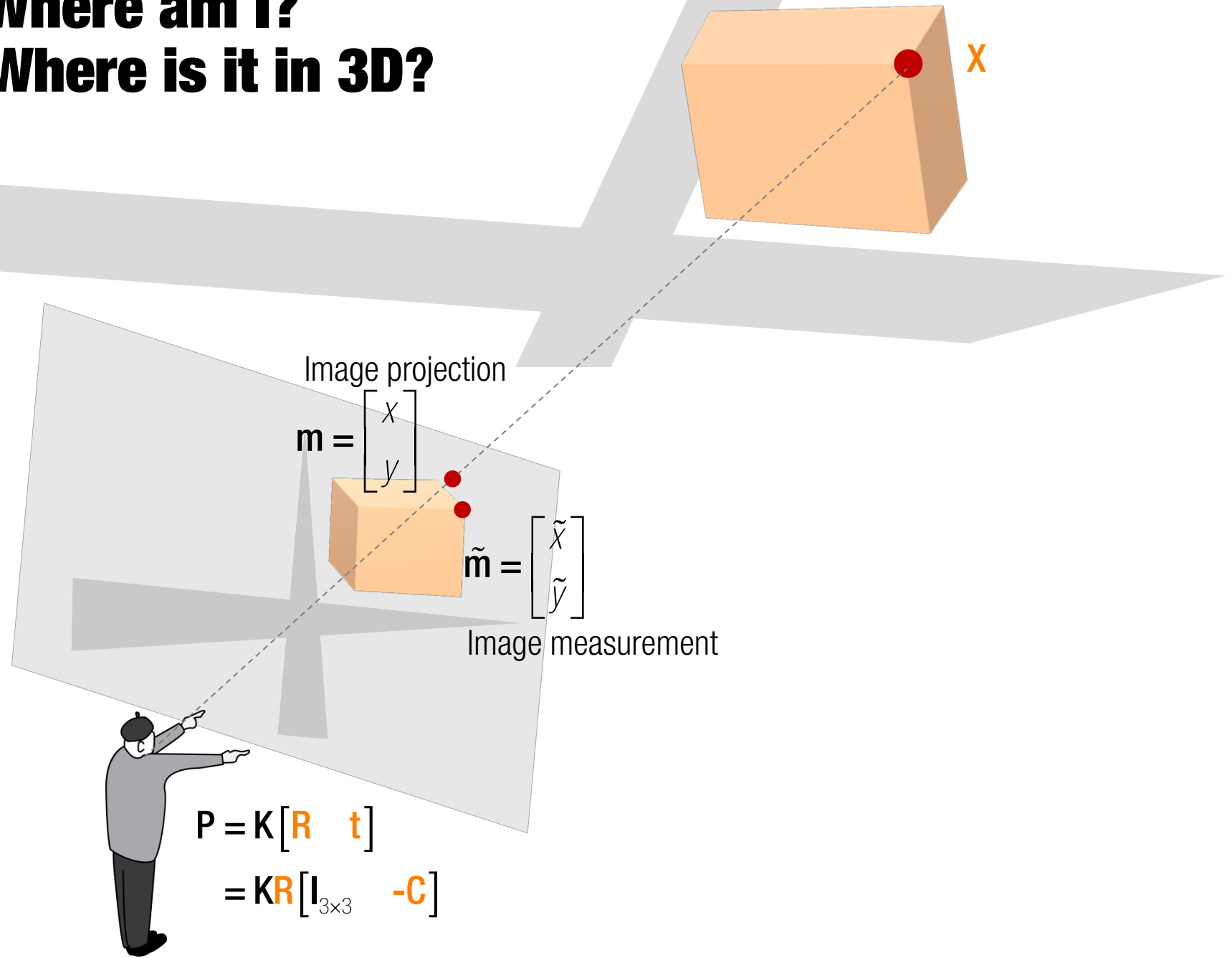
Where am I? Where is it in 3D?



Where am I? Where is it in 3D?

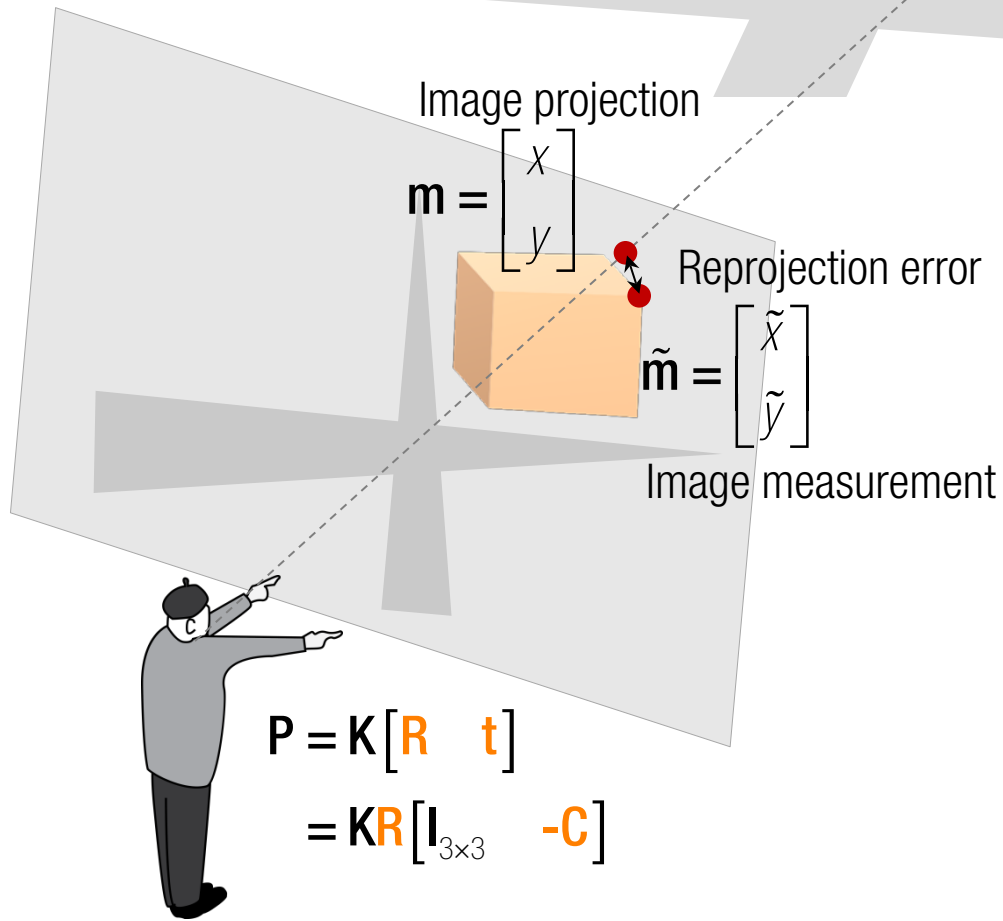
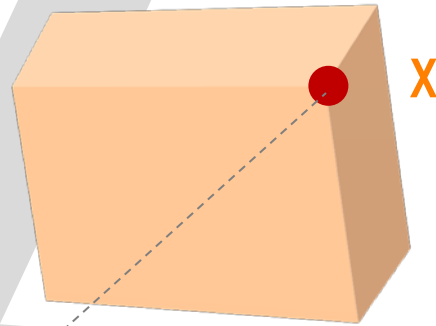


Where am I? Where is it in 3D?



$$\begin{aligned} P &= K \begin{bmatrix} R & t \end{bmatrix} \\ &= K R \begin{bmatrix} I_{3 \times 3} & -C \end{bmatrix} \end{aligned}$$

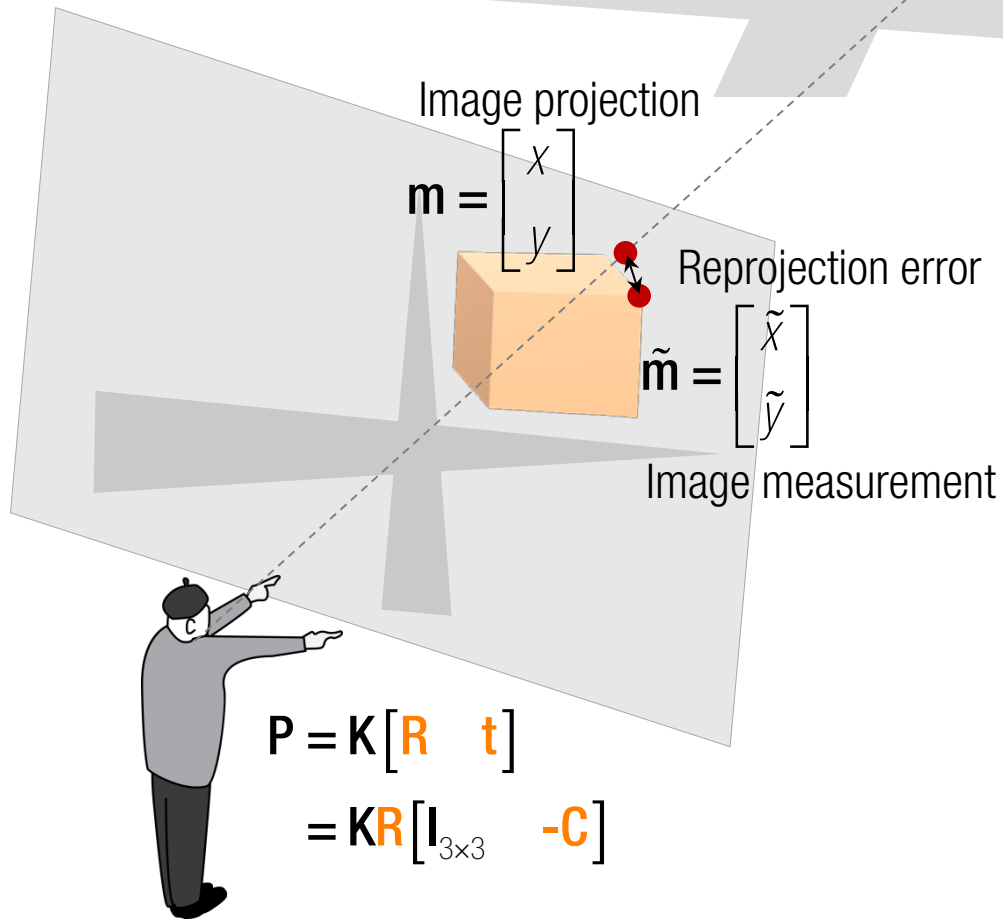
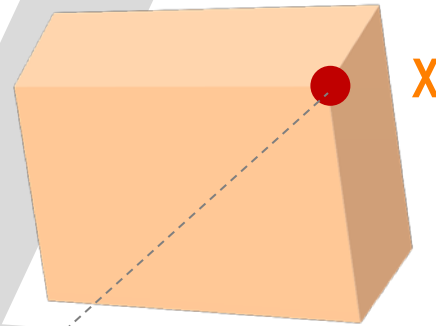
Where am I? Where is it in 3D?



$$e = \tilde{\mathbf{m}} - \mathbf{m}$$

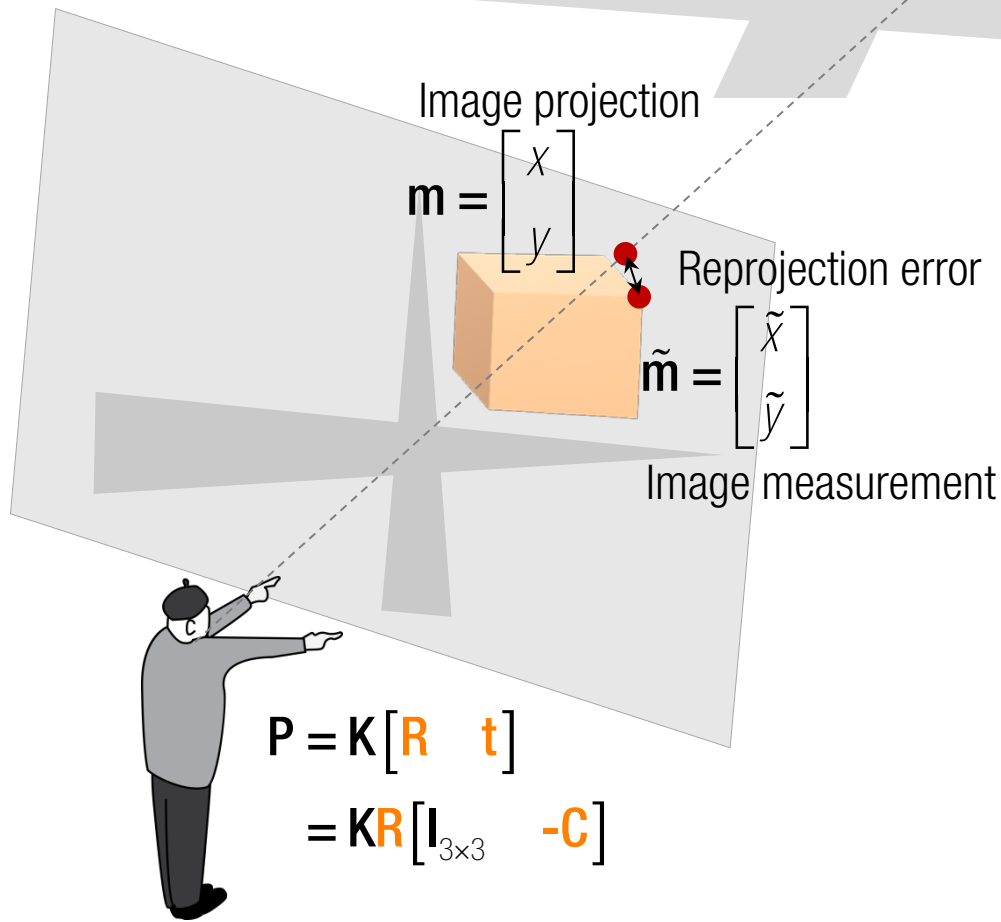
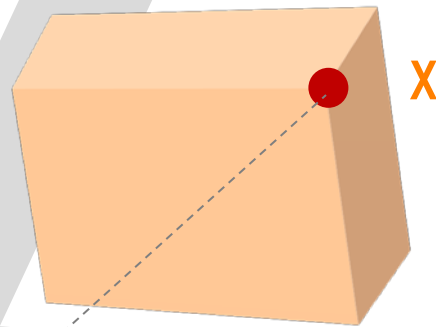
$$\begin{aligned} \mathbf{P} &= \mathbf{K} \begin{bmatrix} \mathbf{R} & \mathbf{t} \end{bmatrix} \\ &= \mathbf{K} \mathbf{R} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \end{aligned}$$

Where am I? Where is it in 3D?



$$\begin{aligned} e &= \tilde{\mathbf{m}} - \mathbf{m} \\ &= \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} x \\ y \end{bmatrix} \\ &= \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \end{aligned}$$

Where am I? Where is it in 3D?



$$\begin{aligned} P &= K \begin{bmatrix} R & t \end{bmatrix} \\ &= KR \begin{bmatrix} I_{3 \times 3} & -C \end{bmatrix} \end{aligned}$$

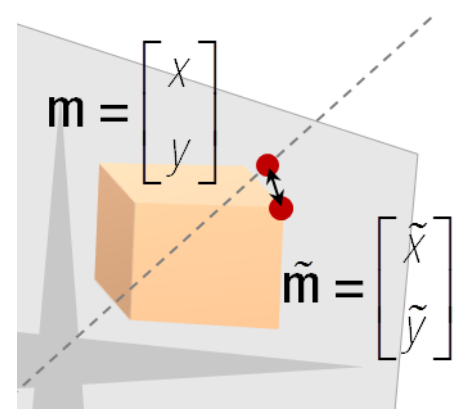
$$e = \tilde{m} - m$$

$$\begin{aligned} &= \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} x \\ y \end{bmatrix} \\ &= \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \end{aligned}$$

$$\text{where } \begin{bmatrix} u \\ v \\ w \end{bmatrix} = P \begin{bmatrix} X \\ 1 \end{bmatrix} = KR \begin{bmatrix} I_{3 \times 3} & -C \end{bmatrix} \begin{bmatrix} X \\ 1 \end{bmatrix}$$

Reprojection error

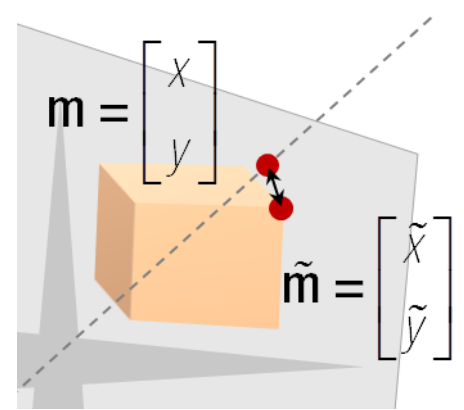
$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



Reprojection error

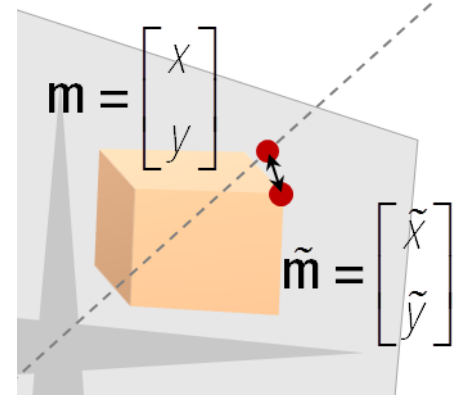
$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$

$$\underset{\mathbf{R}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}, \mathbf{C}, \mathbf{X}) / w(\mathbf{R}, \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}, \mathbf{C}, \mathbf{X}) / w(\mathbf{R}, \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2$$



Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} [\mathbf{I}_{3 \times 3} \quad -\mathbf{C}] \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



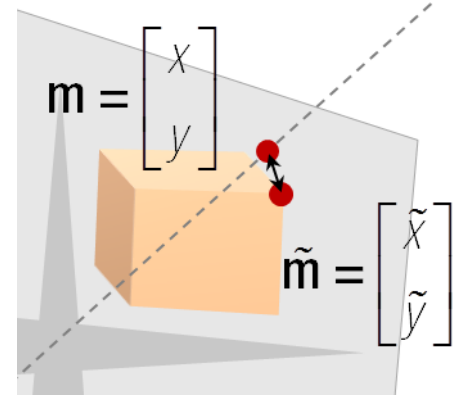
$$\underset{\mathbf{R}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}, \mathbf{C}, \mathbf{X}) / w(\mathbf{R}, \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}, \mathbf{C}, \mathbf{X}) / w(\mathbf{R}, \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2$$

$$= \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2$$

: Quaternion parameterization

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} [\mathbf{I}_{3 \times 3} \quad -\mathbf{C}] \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



$$\underset{\mathbf{R}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}, \mathbf{C}, \mathbf{X}) / w(\mathbf{R}, \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}, \mathbf{C}, \mathbf{X}) / w(\mathbf{R}, \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2$$

$$= \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \mathbf{b} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ \mathbf{f}(\mathbf{R}, \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2$$

: Quaternion parameterization

Recall

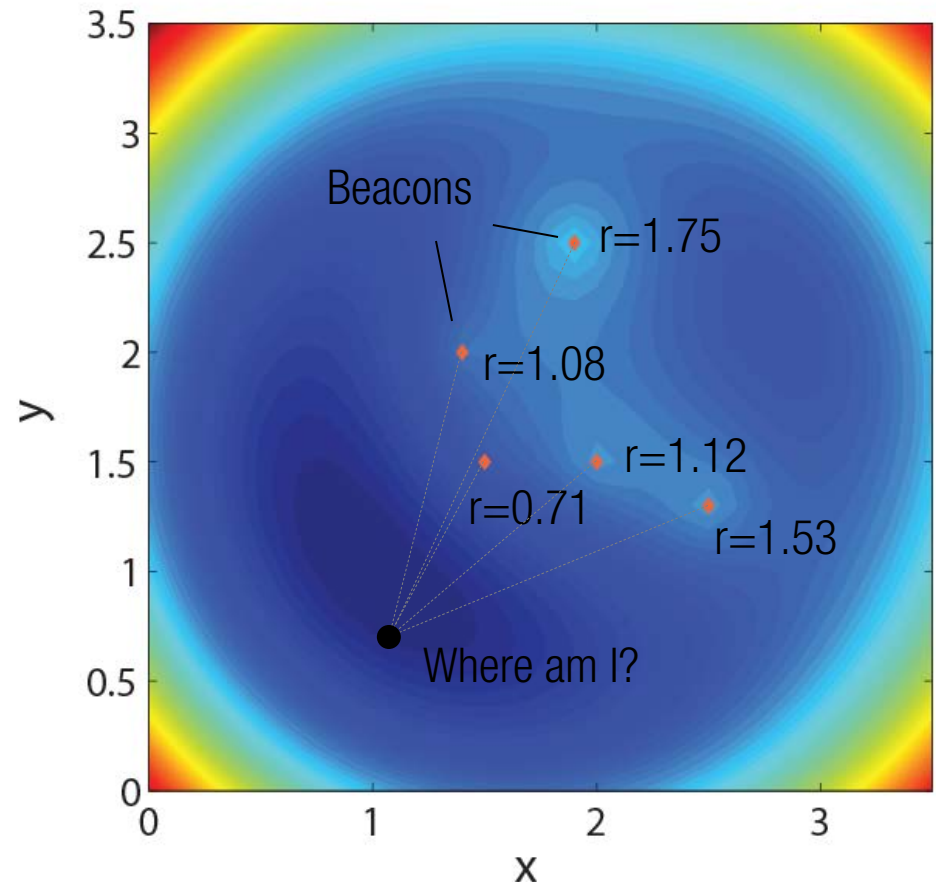
Nonlinear least squares:

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{f}(\mathbf{x}) - \mathbf{b}\|^2 = \underset{\mathbf{x}}{\text{minimize}} \mathbf{f}(\mathbf{x})^\top \mathbf{f}(\mathbf{x}) - 2\mathbf{b}^\top \mathbf{f}(\mathbf{x})$$

$$\longrightarrow \left. \frac{\partial E}{\partial \mathbf{x}} \right|_{\mathbf{x}^*} = 2 \frac{\partial \mathbf{f}(\mathbf{x})^\top}{\partial \mathbf{x}} \mathbf{f}(\mathbf{x}) - 2 \frac{\partial \mathbf{f}(\mathbf{x})^\top}{\partial \mathbf{x}} \mathbf{b} = 0$$

Example:

Localization using range data from beacons



Recall

Nonlinear least squares:

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{f}(\mathbf{x}) - \mathbf{b}\|^2 = \underset{\mathbf{x}}{\text{minimize}} \mathbf{f}(\mathbf{x})^\top \mathbf{f}(\mathbf{x}) - 2\mathbf{b}^\top \mathbf{f}(\mathbf{x})$$

$$\longrightarrow \left. \frac{\partial E}{\partial \mathbf{x}} \right|_{\mathbf{x}^*} = 2 \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}}^\top \mathbf{f}(\mathbf{x}) - 2 \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}}^\top \mathbf{b} = 0$$

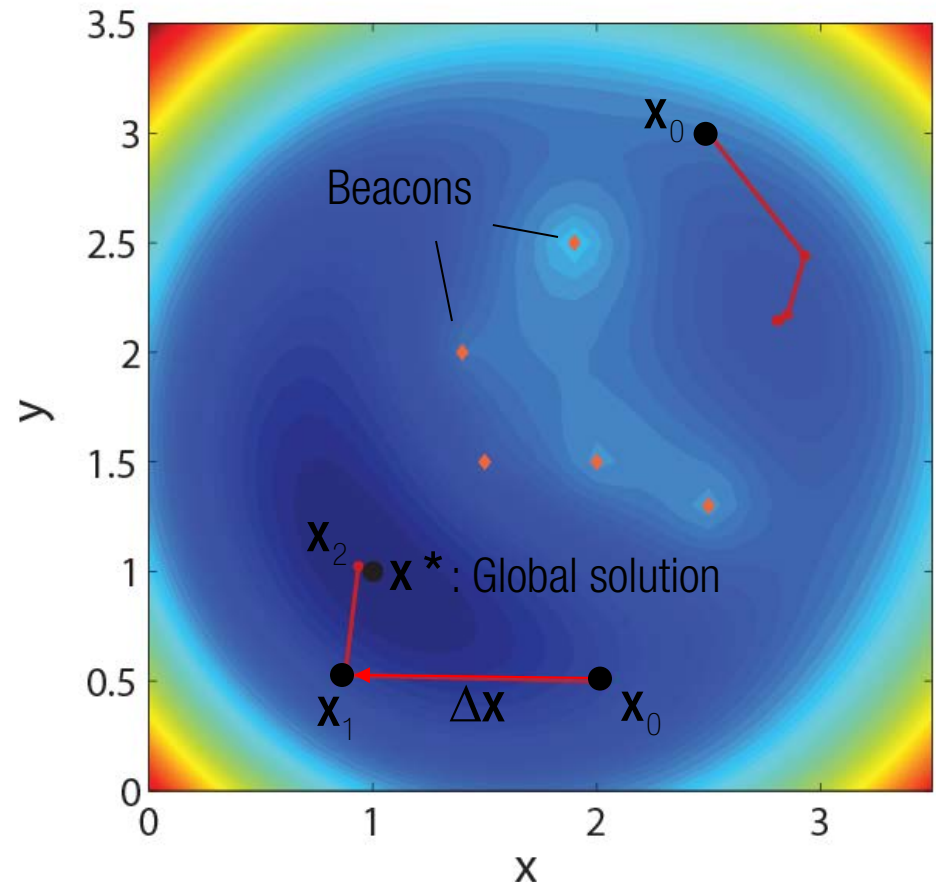
Taylor expansion around \mathbf{x} :

$$\mathbf{f}(\mathbf{x} + \Delta \mathbf{x}) \approx \mathbf{f}(\mathbf{x}) + \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}} \Delta \mathbf{x}$$

where $\Delta \mathbf{x} = \underbrace{(\mathbf{J}^\top \mathbf{J})^{-1} \mathbf{J}^\top (\mathbf{b} - \mathbf{f}(\mathbf{x}))}_{\text{Normal equation}}$

Example:

Localization using range data from beacons



Recall

Nonlinear least squares:

$$\underset{\mathbf{x}}{\text{minimize}} \|\mathbf{f}(\mathbf{x}) - \mathbf{b}\|^2 = \underset{\mathbf{x}}{\text{minimize}} \mathbf{f}(\mathbf{x})^\top \mathbf{f}(\mathbf{x}) - 2\mathbf{b}^\top \mathbf{f}(\mathbf{x})$$

$$\longrightarrow \left. \frac{\partial E}{\partial \mathbf{x}} \right|_{\mathbf{x}^*} = 2 \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}}^\top \mathbf{f}(\mathbf{x}) - 2 \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}}^\top \mathbf{b} = 0$$

Taylor expansion around \mathbf{x} :

$$\mathbf{f}(\mathbf{x} + \Delta \mathbf{x}) \approx \mathbf{f}(\mathbf{x}) + \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}} \Delta \mathbf{x}$$

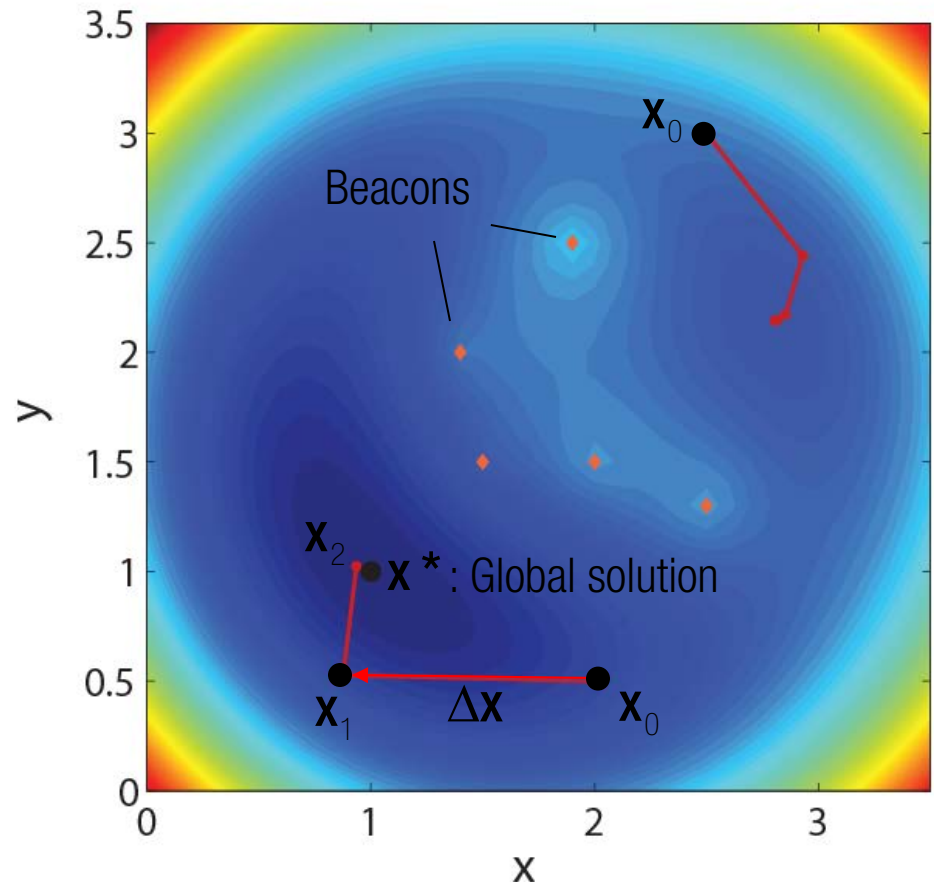
$$\text{where } \Delta \mathbf{x} = (\mathbf{J}^\top \mathbf{J})^{-1} \mathbf{J}^\top (\mathbf{b} - \mathbf{f}(\mathbf{x}))$$

Normal equation

$$\mathbf{J} = \frac{\partial \mathbf{f}(\mathbf{x})}{\partial \mathbf{x}} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_n} \\ \vdots & & \vdots \\ \frac{\partial f_m}{\partial x_1} & \dots & \frac{\partial f_m}{\partial x_n} \end{bmatrix} : \text{Jacobian matrix}$$

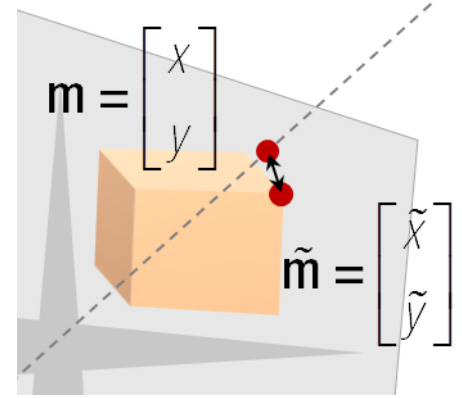
Example:

Localization using range data from beacons



Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{K} \mathbf{R} [\mathbf{I}_{3 \times 3} \quad -\mathbf{C}] \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$

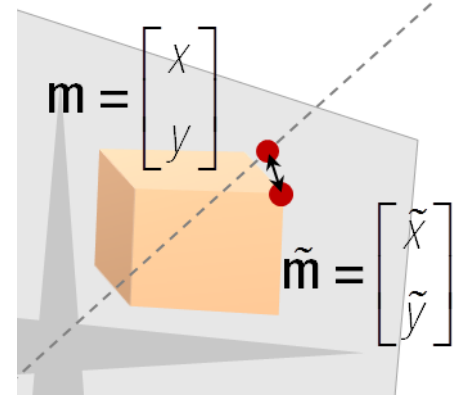


$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u/w \\ v/w \end{bmatrix}$$

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$

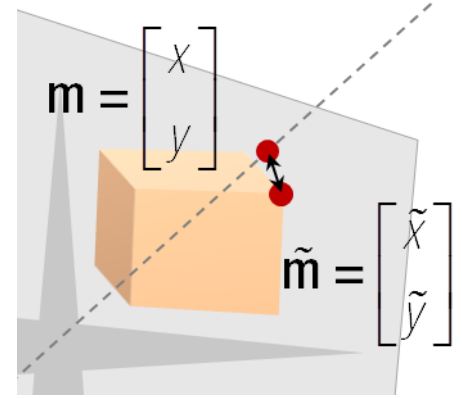


$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{KR}[\mathbf{X} - \mathbf{C}]$$

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



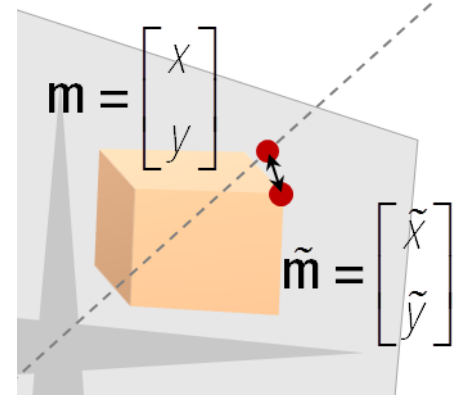
$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{KR}[\mathbf{X} - \mathbf{C}]$$

$$= \begin{bmatrix} f & p_x \\ & f & p_y \\ & & 1 \end{bmatrix} \begin{bmatrix} r_{11} & r_{12} & r_{13} \\ r_{21} & r_{22} & r_{23} \\ r_{31} & r_{32} & r_{33} \end{bmatrix} [\mathbf{X} - \mathbf{C}]$$

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

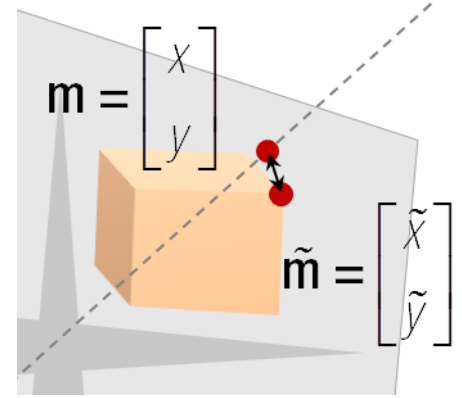
$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{KR}[\mathbf{X} - \mathbf{C}]$$

$$= \begin{bmatrix} f & p_x \\ & f & p_y \\ & & 1 \end{bmatrix} \begin{bmatrix} r_{11} & r_{12} & r_{13} \\ r_{21} & r_{22} & r_{23} \\ r_{31} & r_{32} & r_{33} \end{bmatrix} [\mathbf{X} - \mathbf{C}]$$

$$= \begin{bmatrix} fr_{11} + p_x r_{31} & fr_{12} + p_x r_{32} & fr_{13} + p_x r_{33} \\ fr_{21} + p_y r_{31} & fr_{22} + p_y r_{32} & fr_{23} + p_y r_{33} \\ r_{31} & r_{32} & r_{33} \end{bmatrix} [\mathbf{X} - \mathbf{C}]$$

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{K} \mathbf{R} [\mathbf{I}_{3 \times 3} \quad -\mathbf{C}] \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



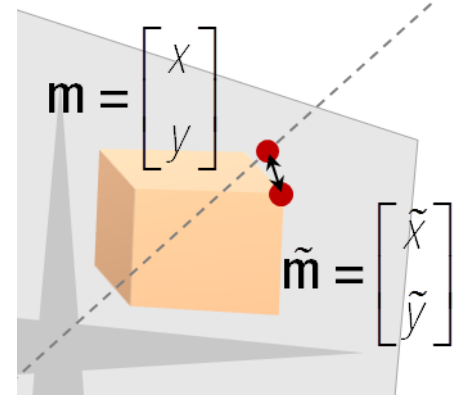
$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u/w \\ v/w \end{bmatrix}$$

$$\begin{aligned} u &= [fr_{11} + p_x r_{31} \quad fr_{12} + p_x r_{32} \quad fr_{13} + p_x r_{33}] [\mathbf{X} - \mathbf{C}] \\ \text{where} \quad v &= [fr_{21} + p_y r_{31} \quad fr_{22} + p_y r_{32} \quad fr_{23} + p_y r_{33}] [\mathbf{X} - \mathbf{C}] \\ w &= [r_{31} \quad r_{32} \quad r_{33}] [\mathbf{X} - \mathbf{C}] \end{aligned}$$

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$

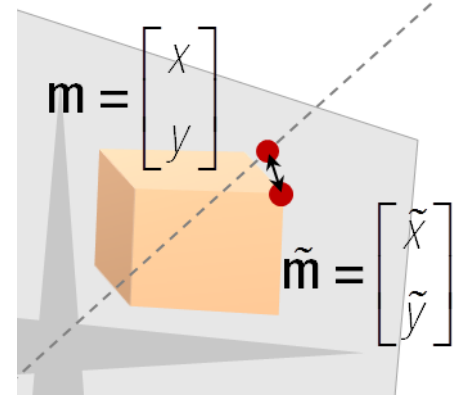


$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

J = ?

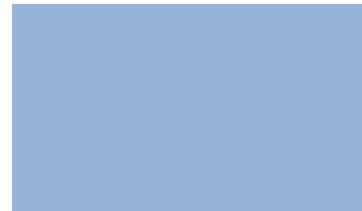
Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

J =



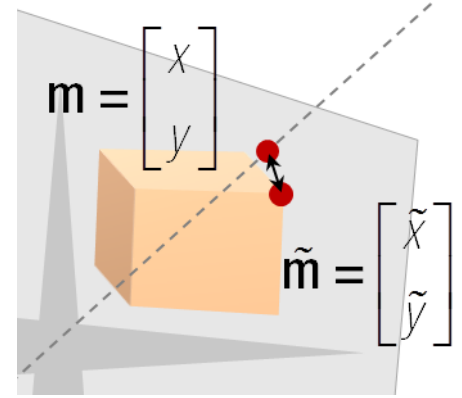
q

C

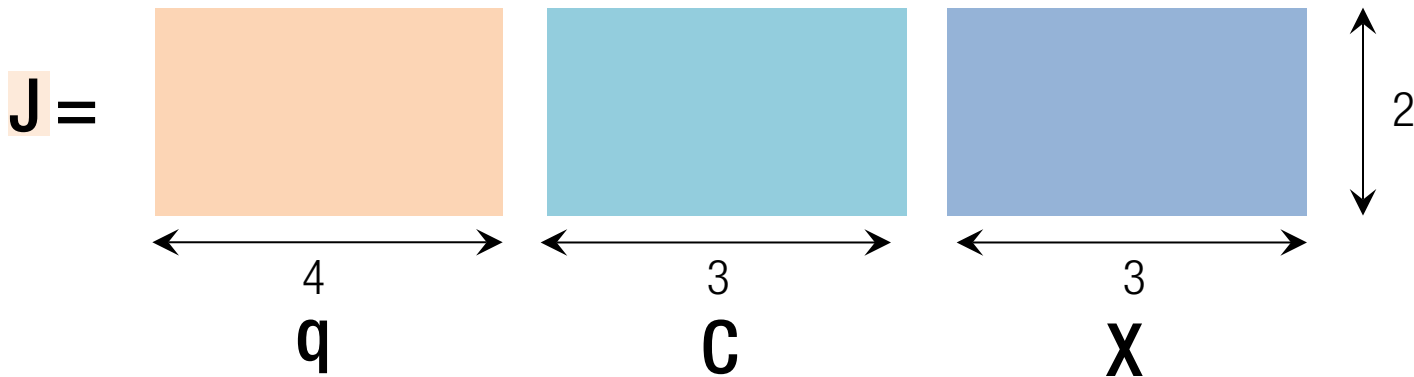
X

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{KR} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$

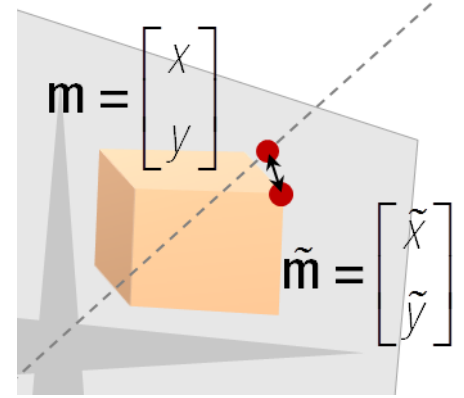


$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$



Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{K} \mathbf{R} \begin{bmatrix} \mathbf{I}_{3 \times 3} & -\mathbf{C} \end{bmatrix} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

$$\mathbf{J} = \begin{bmatrix} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{q}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{bmatrix} \begin{matrix} \updownarrow 2 \end{matrix}$$

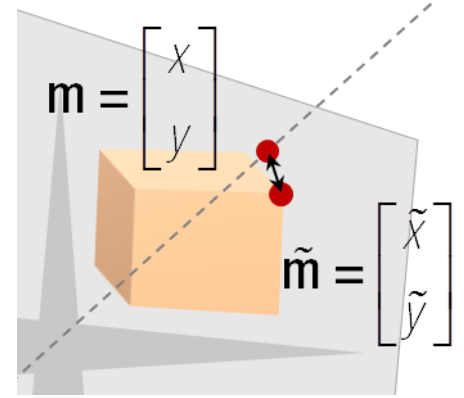
$\xleftrightarrow{\quad 4 \quad}$
 \mathbf{q}

$\xleftrightarrow{\quad 3 \quad}$
 \mathbf{C}

$\xleftrightarrow{\quad 3 \quad}$
 \mathbf{X}

Reprojection error

$$e = \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u/w \\ v/w \end{bmatrix} \quad \text{where} \quad \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \mathbf{P} \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix} = \mathbf{K} \mathbf{R} [\mathbf{I}_{3 \times 3} \quad -\mathbf{C}] \begin{bmatrix} \mathbf{X} \\ 1 \end{bmatrix}$$



$$\underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \begin{bmatrix} \tilde{x} \\ \tilde{y} \end{bmatrix} - \begin{bmatrix} u(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \\ v(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) / w(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \end{bmatrix} \right\|^2 = \underset{\mathbf{q}, \mathbf{C}, \mathbf{X}}{\text{minimize}} \left\| \mathbf{b} - \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) \right\|^2$$

$$\mathbf{J} = \begin{bmatrix} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{q}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} \frac{\partial \mathbf{R}}{\partial \mathbf{q}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{bmatrix}$$

2×9 9×4 2×3 2×3

$$\mathbf{J} = \left[\begin{array}{cc|c|c} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{q}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \\ \hline 2 \times 9 & 9 \times 4 & 2 \times 3 & 2 \times 3 \end{array} \right]$$

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u / w \\ v / w \end{bmatrix} \quad \text{where} \quad \begin{aligned} u &= [f r_{11} + p_x r_{31} \quad f r_{12} + p_x r_{32} \quad f r_{13} + p_x r_{33}] [\mathbf{X} - \mathbf{C}] \\ v &= [f r_{21} + p_y r_{31} \quad f r_{22} + p_y r_{32} \quad f r_{23} + p_y r_{33}] [\mathbf{X} - \mathbf{C}] \\ w &= [r_{31} \quad r_{32} \quad r_{33}] [\mathbf{X} - \mathbf{C}] \end{aligned}$$

$$\mathbf{J} = \left[\begin{array}{c|c} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial \mathbf{R}}{\partial \mathbf{q}} \\ \hline \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{array} \right]$$

2×9 9×4 2×3 2×3

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u / w \\ u / w \end{bmatrix} \quad \text{where} \quad \begin{aligned} u &= [fr_{11} + p_x r_{31} \quad fr_{12} + p_x r_{32} \quad fr_{13} + p_x r_{33}] [\mathbf{X} - \mathbf{C}] \\ v &= [fr_{21} + p_y r_{31} \quad fr_{22} + p_y r_{32} \quad fr_{23} + p_y r_{33}] [\mathbf{X} - \mathbf{C}] \\ w &= [r_{31} \quad r_{32} \quad r_{33}] [\mathbf{X} - \mathbf{C}] \end{aligned}$$

$$\frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} = \begin{bmatrix} w \frac{\partial u}{\partial \mathbf{C}} - u \frac{\partial w}{\partial \mathbf{C}} \\ \hline w^2 \\ w \frac{\partial v}{\partial \mathbf{C}} - v \frac{\partial w}{\partial \mathbf{C}} \\ \hline w^2 \end{bmatrix}$$

2×3

$$\begin{aligned} \frac{\partial u}{\partial \mathbf{C}} &= -[fr_{11} + p_x r_{31} \quad fr_{12} + p_x r_{32} \quad fr_{13} + p_x r_{33}] \\ \frac{\partial v}{\partial \mathbf{C}} &= -[fr_{21} + p_y r_{31} \quad fr_{22} + p_y r_{32} \quad fr_{23} + p_y r_{33}] \\ \frac{\partial w}{\partial \mathbf{C}} &= -[r_{31} \quad r_{32} \quad r_{33}] \end{aligned}$$

where

$$\mathbf{J} = \left[\begin{array}{c|c} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial \mathbf{R}}{\partial \mathbf{q}} \\ \hline \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{array} \right]$$

2×9 9×4 2×3 2×3

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u / w \\ u / w \end{bmatrix} \quad \text{where} \quad \begin{aligned} u &= [f r_{11} + p_x r_{31} \quad f r_{12} + p_x r_{32} \quad f r_{13} + p_x r_{33}] [\mathbf{X} - \mathbf{C}] \\ v &= [f r_{21} + p_y r_{31} \quad f r_{22} + p_y r_{32} \quad f r_{23} + p_y r_{33}] [\mathbf{X} - \mathbf{C}] \\ w &= [r_{31} \quad r_{32} \quad r_{33}] [\mathbf{X} - \mathbf{C}] \end{aligned}$$

$$\frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} = \begin{bmatrix} w \frac{\partial u}{\partial \mathbf{X}} - u \frac{\partial w}{\partial \mathbf{X}} \\ \hline w^2 \\ w \frac{\partial v}{\partial \mathbf{X}} - v \frac{\partial w}{\partial \mathbf{X}} \\ \hline w^2 \end{bmatrix} \quad \text{where} \quad \begin{aligned} \frac{\partial u}{\partial \mathbf{X}} &= [f r_{11} + p_x r_{31} \quad f r_{12} + p_x r_{32} \quad f r_{13} + p_x r_{33}] \\ \frac{\partial v}{\partial \mathbf{X}} &= [f r_{21} + p_y r_{31} \quad f r_{22} + p_y r_{32} \quad f r_{23} + p_y r_{33}] \\ \frac{\partial w}{\partial \mathbf{X}} &= [r_{31} \quad r_{32} \quad r_{33}] \end{aligned}$$

2×3

$$\mathbf{J} = \left[\begin{array}{c|c} \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{q}} \\ \hline \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{array} \right]$$

2×9 9×4 2×3 2×3

$$\mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X}) = \begin{bmatrix} u / w \\ u / w \end{bmatrix} \quad \text{where} \quad \begin{aligned} u &= [f_{r_{11}} + p_x r_{31} \quad f_{r_{12}} + p_x r_{32} \quad f_{r_{13}} + p_x r_{33}] [\mathbf{X} - \mathbf{C}] \\ v &= [f_{r_{21}} + p_y r_{31} \quad f_{r_{22}} + p_y r_{32} \quad f_{r_{23}} + p_y r_{33}] [\mathbf{X} - \mathbf{C}] \\ w &= [r_{31} \quad r_{32} \quad r_{33}] [\mathbf{X} - \mathbf{C}] \end{aligned}$$

$$\frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} = \begin{bmatrix} w \frac{\partial u}{\partial \mathbf{R}} - u \frac{\partial w}{\partial \mathbf{R}} \\ \hline w^2 \\ w \frac{\partial v}{\partial \mathbf{R}} - v \frac{\partial w}{\partial \mathbf{R}} \\ \hline w^2 \end{bmatrix}$$

2×9

$$\begin{aligned} \frac{\partial u}{\partial \mathbf{R}} &= [f(X_1 - C_1) \quad \mathbf{0}_{1 \times 3} \quad p_x (X_3 - C_3)] \\ \frac{\partial v}{\partial \mathbf{R}} &= [\mathbf{0}_{1 \times 3} \quad f(X_1 - C_1) \quad p_x (X_3 - C_3)] \\ \frac{\partial w}{\partial \mathbf{R}} &= [\mathbf{0}_{1 \times 3} \quad \mathbf{0}_{1 \times 3} \quad (X_3 - C_3)] \end{aligned}$$

where

$$\mathbf{J} = \left[\begin{array}{cc|c|c} \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial \mathbf{R}}{\partial \mathbf{q}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \\ \hline & & & \end{array} \right]$$

2x9

9x4

2x3

2x3

$$\mathbf{R} = \begin{bmatrix} 1 - 2q_z^2 - 2q_y^2 & -2q_z q_w + 2q_y q_x & 2q_y q_w + 2q_z q_x \\ 2q_x q_y + 2q_w q_z & 1 - 2q_z^2 - 2q_x^2 & 2q_z q_y - 2q_x q_w \\ 2q_x q_z - 2q_w q_y & 2q_y q_z + 2q_w q_x & 1 - 2q_y^2 - 2q_x^2 \end{bmatrix} \quad \text{where} \quad \mathbf{q} = \begin{bmatrix} q_w & q_x & q_y & q_z \end{bmatrix}^T$$

$$\mathbf{J} = \left[\begin{array}{cc|c|c} \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial \mathbf{R}}{\partial \mathbf{q}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial \mathbf{f}(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \\ \hline & & & \end{array} \right]$$

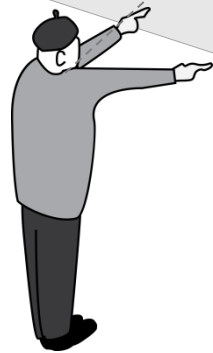
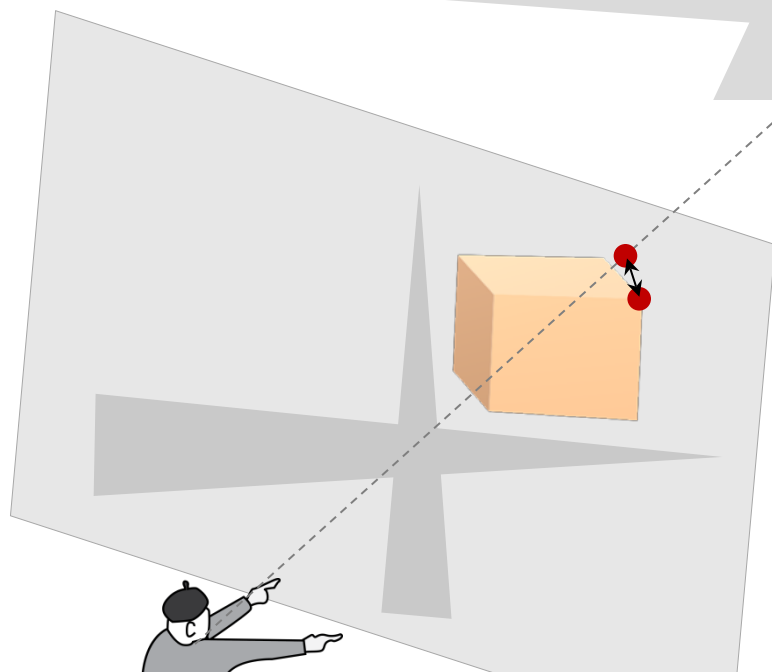
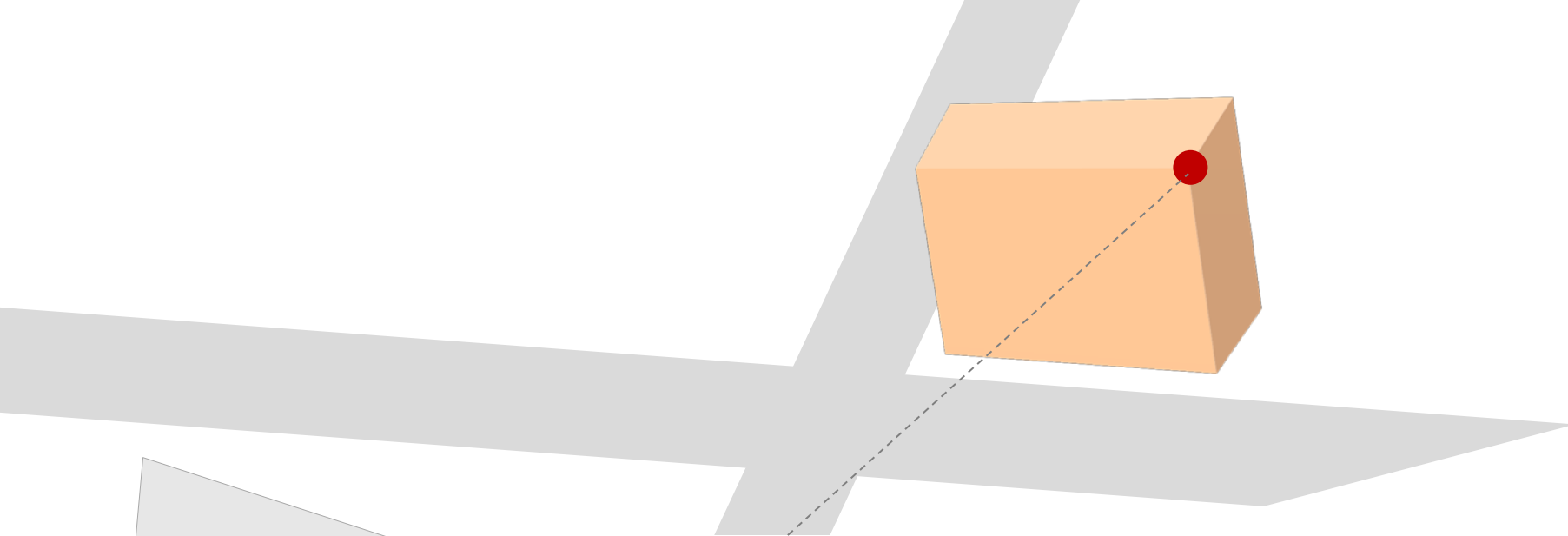
2×9 9×4 2×3 2×3

$$\mathbf{R} = \begin{bmatrix} 1 - 2q_z^2 - 2q_y^2 & -2q_z q_w + 2q_y q_x & 2q_y q_w + 2q_z q_x \\ 2q_x q_y + 2q_w q_z & 1 - 2q_z^2 - 2q_x^2 & 2q_z q_y - 2q_x q_w \\ 2q_x q_z - 2q_w q_y & 2q_y q_z + 2q_w q_x & 1 - 2q_y^2 - 2q_x^2 \end{bmatrix} \quad \text{where} \quad \mathbf{q} = [q_w \quad q_x \quad q_y \quad q_z]^\top$$

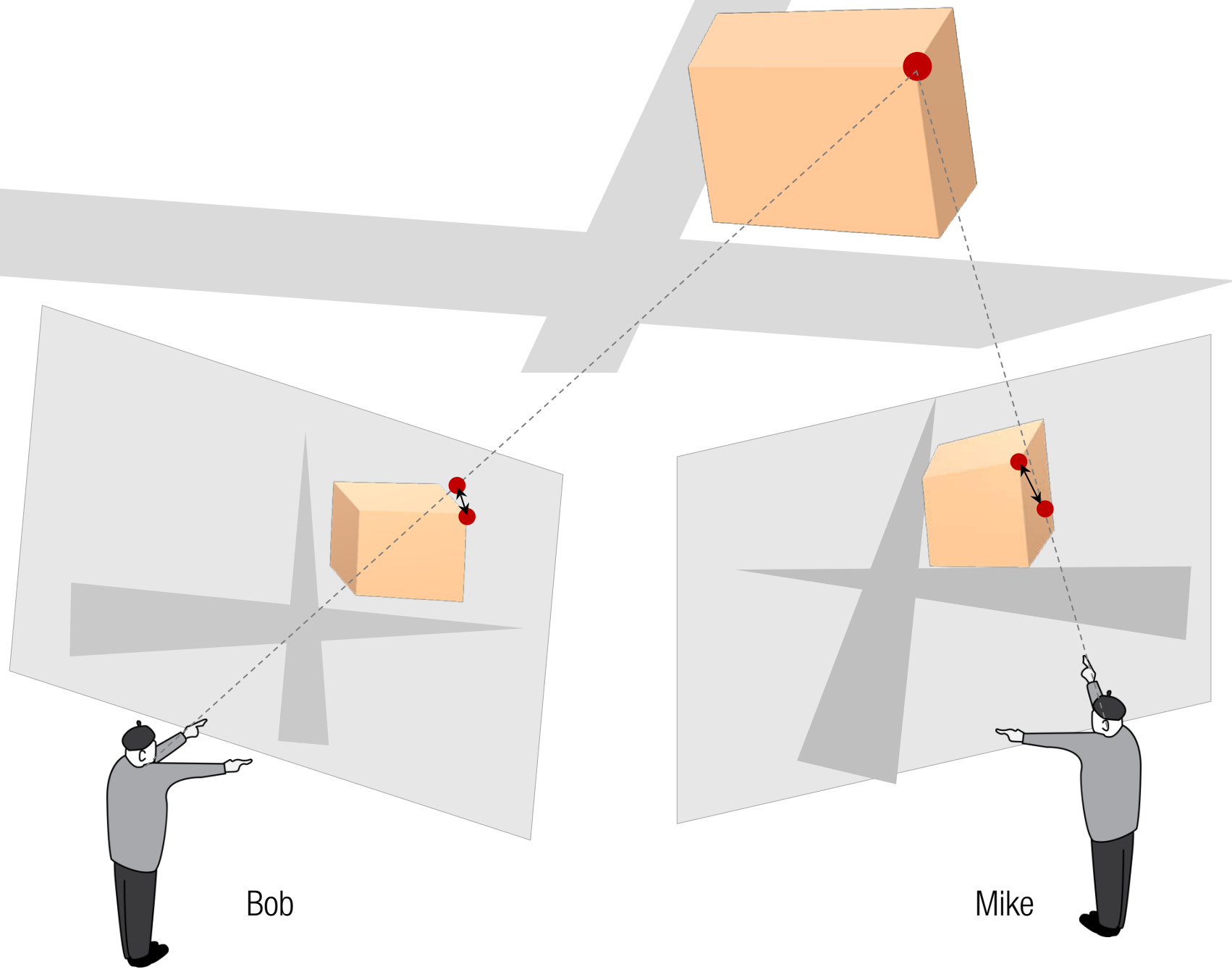
$$\frac{\partial \mathbf{R}}{\partial \mathbf{q}} = \begin{bmatrix} \frac{\partial r_{11}}{\partial \mathbf{q}} \\ \frac{\partial r_{12}}{\partial \mathbf{q}} \\ \vdots \\ \frac{\partial r_{33}}{\partial \mathbf{q}} \end{bmatrix} \quad \text{where}$$

9×4

$$\begin{aligned} \frac{\partial \mathbf{R}_{11}}{\partial \mathbf{q}} &= [0 \quad -4q_y \quad -4q_z \quad 0] & \frac{\partial \mathbf{R}_{23}}{\partial \mathbf{q}} &= [-2q_w \quad 2q_z \quad 2q_y \quad 2q_x] \\ \frac{\partial \mathbf{R}_{12}}{\partial \mathbf{q}} &= [2q_y \quad 2q_x \quad -2q_w \quad -2q_z] & \frac{\partial \mathbf{R}_{31}}{\partial \mathbf{q}} &= [2q_z \quad -2q_w \quad 2q_x \quad -2q_y] \\ \frac{\partial \mathbf{R}_{13}}{\partial \mathbf{q}} &= [2q_z \quad 2q_w \quad 2q_x \quad 2q_y] & \frac{\partial \mathbf{R}_{33}}{\partial \mathbf{q}} &= [-4q_x \quad -4q_y \quad 0 \quad 0] \\ \frac{\partial \mathbf{R}_{21}}{\partial \mathbf{q}} &= [2q_y \quad 2q_x \quad 2q_w \quad 2q_z] & \frac{\partial \mathbf{R}_{32}}{\partial \mathbf{q}} &= [2q_w \quad 2q_z \quad 2q_y \quad 2q_x] \\ \frac{\partial \mathbf{R}_{22}}{\partial \mathbf{q}} &= [-4q_x \quad 0 \quad -4q_z \quad 0] \end{aligned}$$



$$\mathbf{J} = \begin{bmatrix} \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{q}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \end{bmatrix}$$



Bob

Mike

$$\mathbf{J} = \left[\begin{array}{cc|c|c} \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{R}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{q}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{C}} & \frac{\partial f(\mathbf{R}(\mathbf{q}), \mathbf{C}, \mathbf{X})}{\partial \mathbf{X}} \\ \hline 2 \times 9 & 9 \times 4 & 2 \times 3 & 2 \times 3 \end{array} \right]$$

$$\mathbf{J} = \left[\begin{array}{cc|c|c} \text{Bob's Jacobian} & \mathbf{0}_{2 \times 7} & \text{3D Point} \\ \hline \mathbf{0}_{2 \times 7} & \text{Mike's Jacobian} & \text{3D Point} \end{array} \right]$$