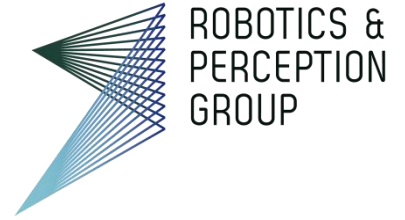




University of  
Zurich<sup>UZH</sup>

**ETH** zürich

Institute of Informatics – Institute of Neuroinformatics



# Lecture 13

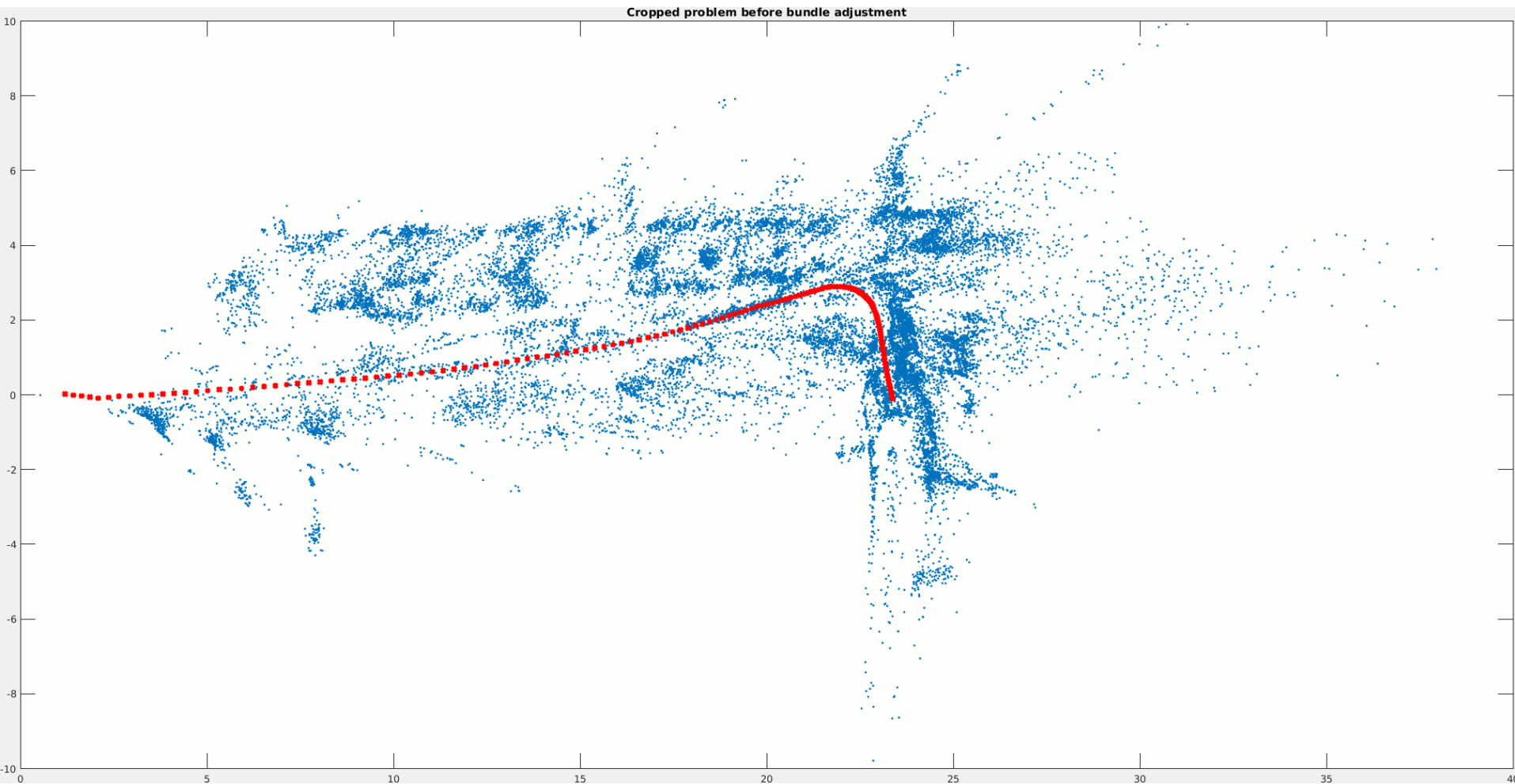
## Visual Inertial Fusion

Davide Scaramuzza

<http://rpg.ifi.uzh.ch/>

# Lab Exercise 9 – Today afternoon

- Room ETH HG E 1.1 from 13:15 to 15:00
- Work description: Bundle Adjustment



# Outline

## ➤ Introduction

## ➤ IMU model and Camera-IMU system

## ➤ Different paradigms

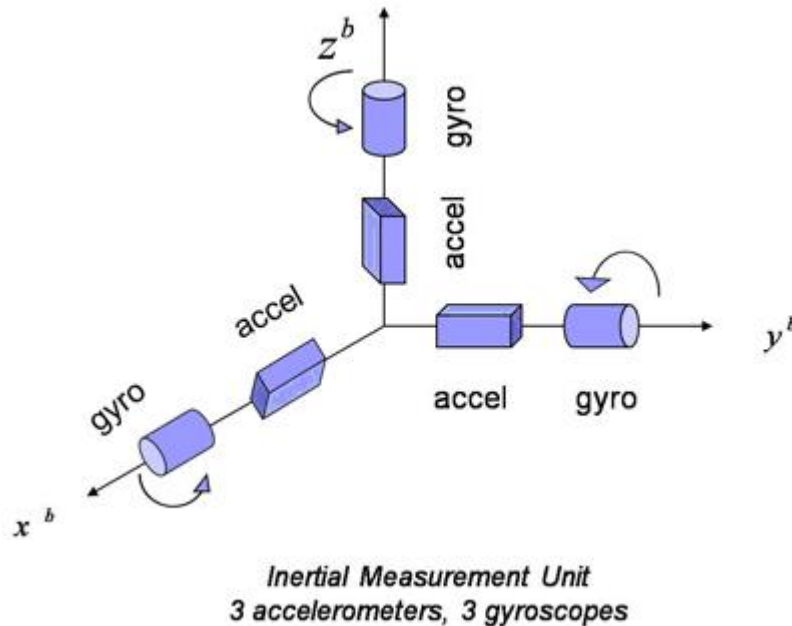
- Closed-form solution
- Filtering approaches
- Smoothing methods
  - Fixed-lag Smoothing (aka sliding window estimators)
  - Full smoothing methods

## ➤ Camera-IMU extrinsic calibration and Synchronization

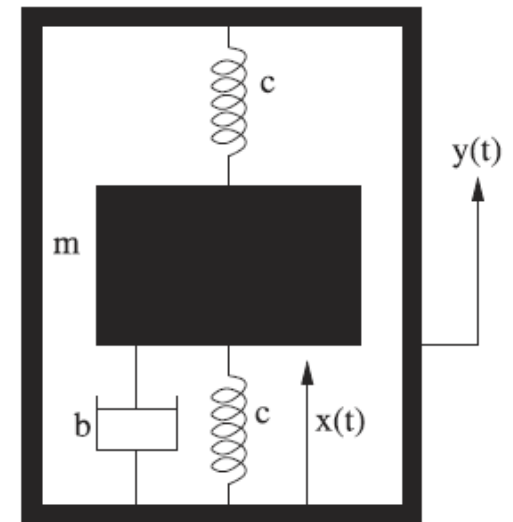
# What is an IMU?

## ➤ Inertial **M**easurement **U**nit

- Gyroscope: Angular velocity
- Accelerometer: Linear Accelerations



Mechanical Gyroscope



Mechanical Accelerometer

# What is an IMU?

## ➤ Different categories

- Mechanical (\$100,000-1M)
- Optical (\$20,000-100k)
- MEMS (from 1\$ (phones) to 1,000\$ (higher cost because they have a microchip running a Kalman filter))

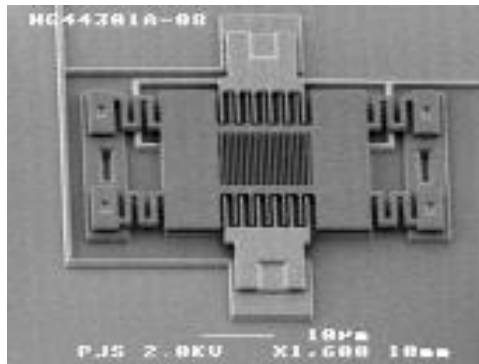
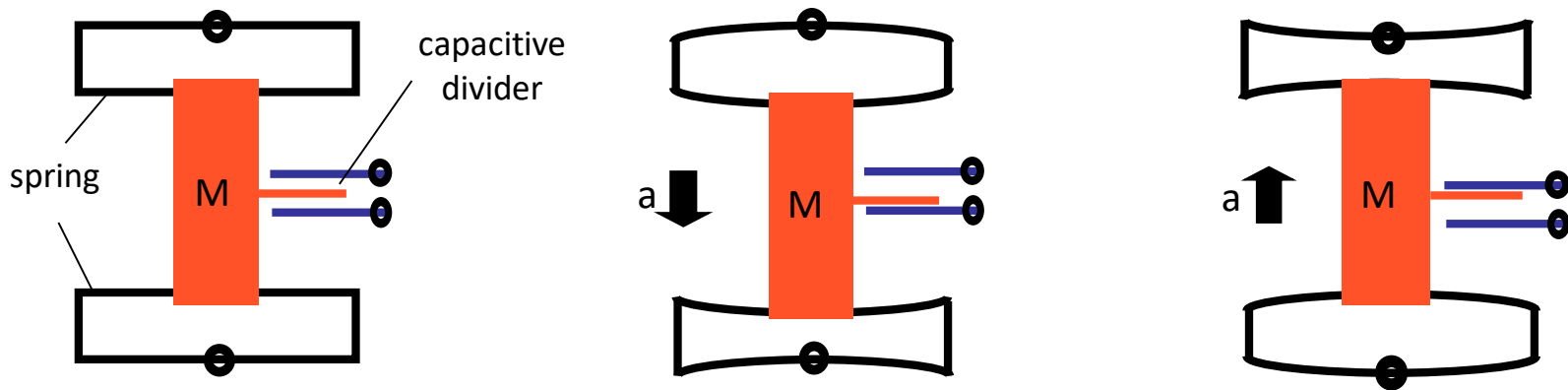
## ➤ For small mobile robots & drones: MEMS IMU are mostly used

- Cheap
- Power efficient
- Light weight and solid state



# MEMS Accelerometer

A spring-like structure connects the device to a seismic mass vibrating in a capacitive divider. A capacitive divider converts the displacement of the seismic mass into an electric signal. Damping is created by the gas sealed in the device.



# MEMS Gyroscopes

- MEMS gyroscopes measure the Coriolis forces acting on MEMS vibrating structures (tuning forks, vibrating wheels, or resonant solids)
- Their working principle is similar to the haltere of a fly
- Haltere are small structures of some two-winged insects, such as flies. They are flapped rapidly and function as gyroscopes, informing the insect about rotation of the body during flight.



# Why IMU?

- Monocular vision is scale ambiguous.
- Pure vision is not robust enough
  - Low texture
  - High dynamic range
  - High speed motion

Robustness is a critical issue: Tesla accident

*“The autopilot sensors on the Model S failed to distinguish a white tractor-trailer crossing the highway against a bright sky.” [[The Guardian](#)]*





# Why vision?

- Pure IMU integration will lead to large drift (especially cheap IMUs)
  - Will see later mathematically
  - Intuition
    - Integration of angular velocity to get orientation: if there is a bias in angular velocity, the error is **proportional to  $t$**
    - Double integration of acceleration to get position: if there is a bias in acceleration, the error of position is **proportional to  $t^2$**
    - Worse, the actual position error also depends on the orientation error (see later).

	Accelerometer Bias Error		Horizontal Position Error [m]			
Grade	[mg]		1s	10s	60s	1hr
Navigation	0.025		0.13 mm	12 mm	0.44 m	1.6 km
Tactical	0.3		1.5 mm	150 mm	5.3 m	19 km
Industrial	3		15 mm	1.5 m	53 m	190 km
Automotive	125		620 mm	60 m	2.2 km	7900 km

Automotive,  
Smartphone,  
& Drone  
accelerometers

# Why visual inertial fusion?

IMU and vision are complementary

## Cameras

- ✓ Precise in slow motion
- ✓ Rich information for other purposes
- ✗ Limited output rate ( $\sim 100$  Hz)
- ✗ Scale ambiguity in monocular setup
- ✗ Lack of robustness

## IMU

- ✓ Robust
- ✓ High output rate ( $\sim 1,000$  Hz)
- ✓ Accurate at high acceleration
- ✗ Large relative uncertainty when at low acceleration/angular velocity
- ✗ Ambiguity in gravity / acceleration

What cameras and IMU have in common: both estimate the pose incrementally (known as dead-reckoning), which suffers from drifting over time. **Solution: loop detection and loop closure**

# Outline

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- Closed-form solution
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  - Full smoothing methods

➤ Camera-IMU extrinsic calibration and Synchronization

# IMU model: Measurement Model

➤ Measures angular velocity and acceleration in the body frame:

$$\begin{aligned} \boxed{{}_B \tilde{\boldsymbol{\omega}}_{WB}(t)} &= {}_B \boldsymbol{\omega}_{WB}(t) + \boxed{\mathbf{b}^g(t) + \mathbf{n}^g(t)} \\ \boxed{{}_B \tilde{\mathbf{a}}_{WB}(t)} &= \mathbf{R}_{BW}(t)({}_W \mathbf{a}_{WB}(t) - {}_W \mathbf{g}) + \boxed{\mathbf{b}^a(t) + \mathbf{n}^a(t)} \end{aligned}$$

measurements noise

where the superscript  $g$  stands for Gyroscope and  $a$  for Accelerometer

Notations:

- Left subscript: reference frame in which the quantity is expressed
- Right subscript  $\{Q\}\{\text{Frame1}\}\{\text{Frame2}\}$ :  $Q$  of Frame2 with respect to Frame1
- Noises are all in the body frame

# IMU model: Noise Property

➤ Additive Gaussian white noise:  $\mathbf{n}^g(t)$ ,  $\mathbf{n}^a(t)$

➤ Bias:  $\mathbf{b}^g(t)$ ,  $\mathbf{b}^a(t)$

$$\dot{\mathbf{b}}(t) = \sigma_b \mathbf{w}(t) \quad \mathbf{w}(t) \sim \mathbf{N}(0, 1)$$

i.e., the derivative of the bias is white Gaussian noise (so-called random walk)

Some facts about IMU biases:

- They can change due to temperature change, mechanical pressure, etc.
- They can change every time the IMU is started
- Good news: they can be estimated

Trawny, Nikolas, and Stergios I. Roumeliotis. "Indirect Kalman filter for 3D attitude estimation."

<https://github.com/ethz-asl/kalibr/wiki/IMU-Noise-Model>

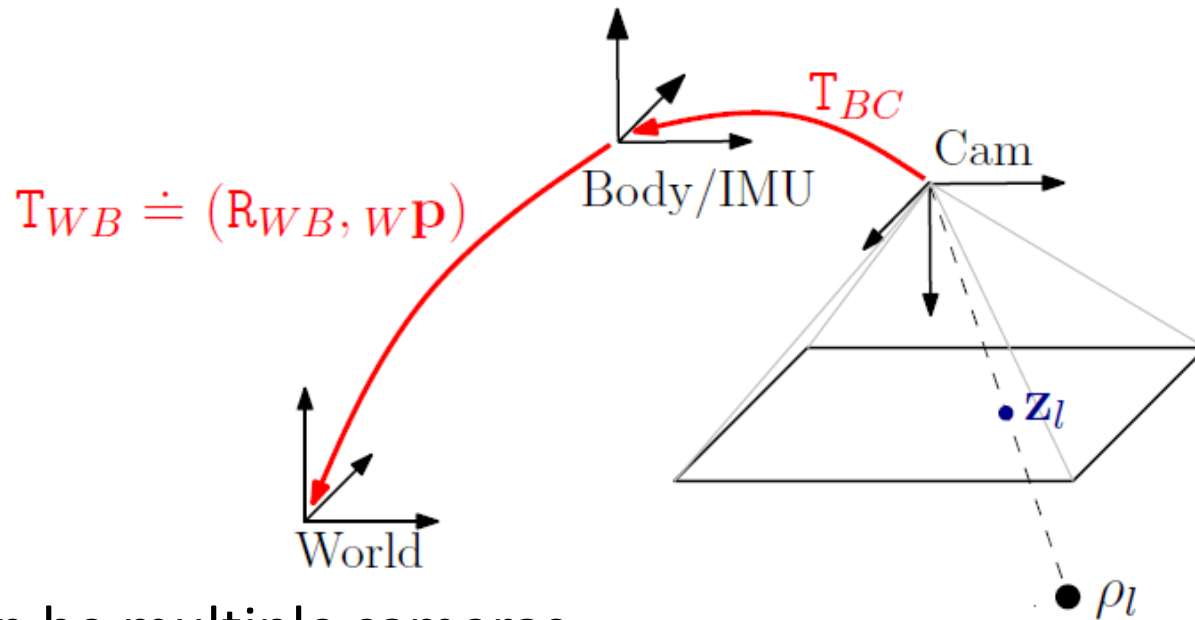
# IMU model: Integration

$$\mathbf{p}_{\mathbf{w}t_2} = \boxed{\mathbf{p}_{\mathbf{w}t_1}} + (t_2 - t_1) \boxed{\mathbf{v}_{\mathbf{w}t_1}} + \int_{t_1}^{t_2} \int (\boxed{\mathbf{R}_{\mathbf{w}t}}(t) (\tilde{\mathbf{a}}(t) - \mathbf{b}^a(t)) + {}_{\mathbf{w}}\mathbf{g}) dt^2$$

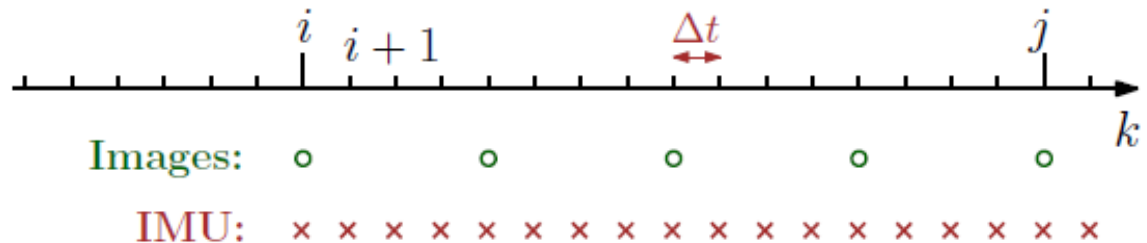
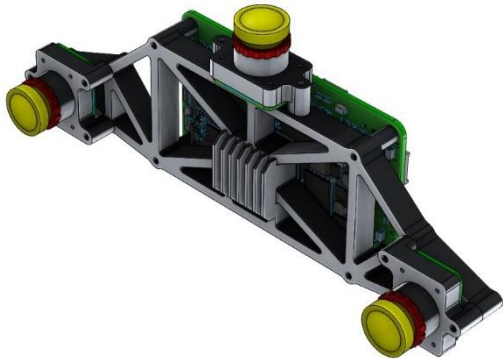
per component:  $\{t\}$  stands for  $\{\mathbf{B}\}$ ody frame at time  $t$

- Depends on initial position and velocity
- The rotation  $\mathbf{R}(t)$  is computed from the gyroscope

# Camera-IMU System



There can be multiple cameras.



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- Filtering approaches

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- Fixed-lag Smoothing (aka sliding window estimators)

- Full smoothing methods

➤ Camera-IMU extrinsic calibration and Synchronization



# Different paradigms

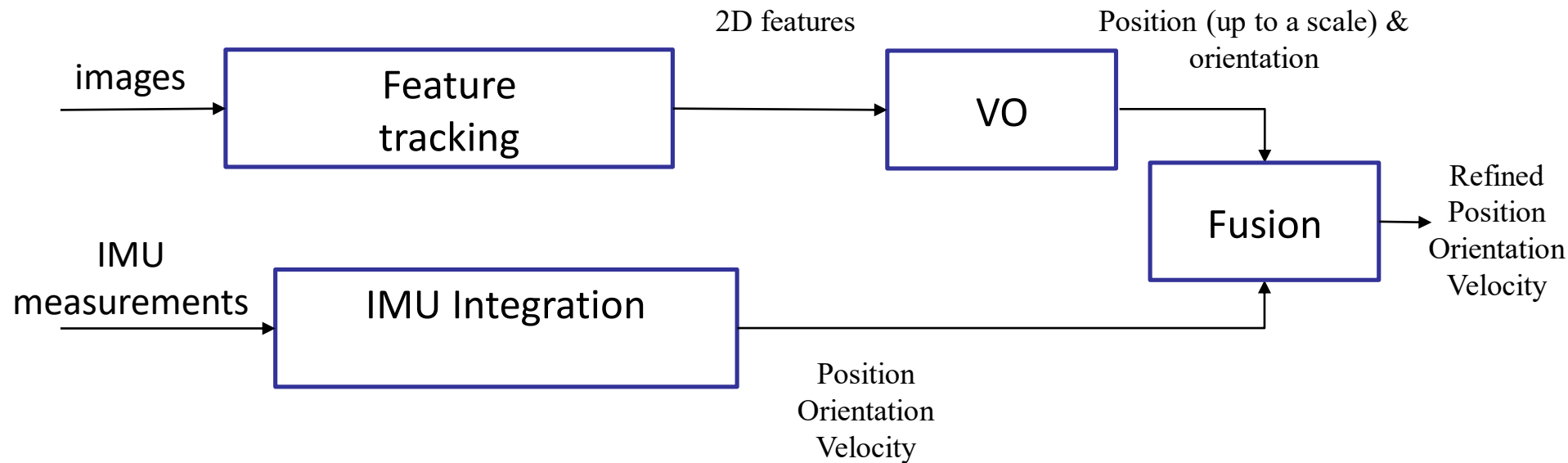
## ➤ Loosely coupled:

- Treats VO and IMU as two separate (not coupled) black boxes
  - Each black box estimates pose and velocity from visual (up to a scale) and inertial data (absolute scale)

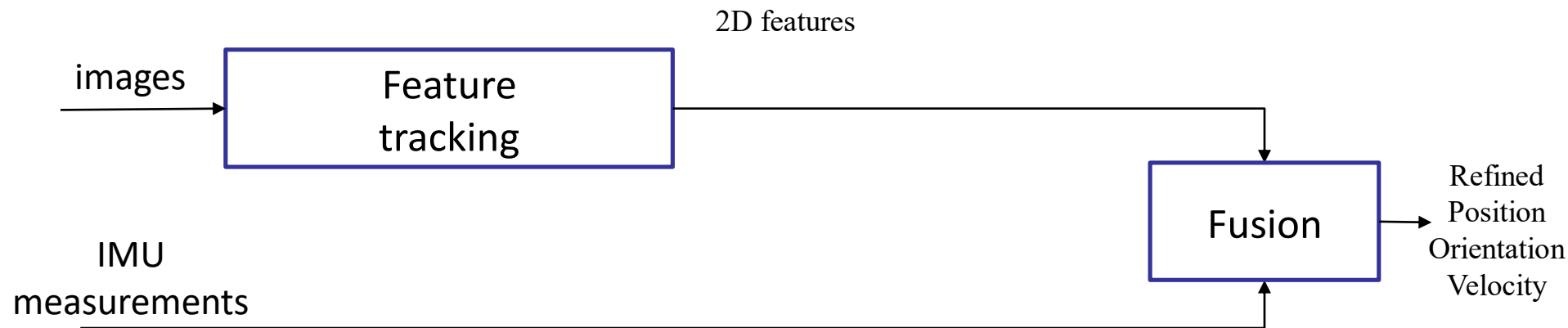
## ➤ Tightly coupled:

- Makes use of the raw sensors' measurements:
  - 2D features
  - IMU readings
  - More accurate
  - More implementation effort
- In the following slides, we will only see **tightly coupled approaches**

# The Loosely Coupled Approach



# The Tightly Coupled Approach



# Filtering: Visual Inertial Formulation

System states:

**Tightly coupled:**  $\mathbf{X} = \left[ {}_w \mathbf{p}(t); \mathbf{q}_{WB}(t); {}_w \mathbf{v}(t); \mathbf{b}^a(t); \mathbf{b}^g(t); \boxed{{}_w \mathbf{L}_1; {}_w \mathbf{L}_2; \dots; {}_w \mathbf{L}_K} \right]$

**Loosely coupled:**  $\mathbf{X} = \left[ {}_w \mathbf{p}(t); \mathbf{q}_{WB}(t); {}_w \mathbf{v}(t); \mathbf{b}^a(t); \mathbf{b}^g(t) \right]$

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# Closed-form Solution (1D case)

- The absolute pose  $x$  is known up to a scale  $s$ , thus

$$x = s\tilde{x}$$

- From the IMU

$$x = x_0 + v_0(t_1 - t_0) + \iint_{t_0}^{t_1} a(t)dt$$

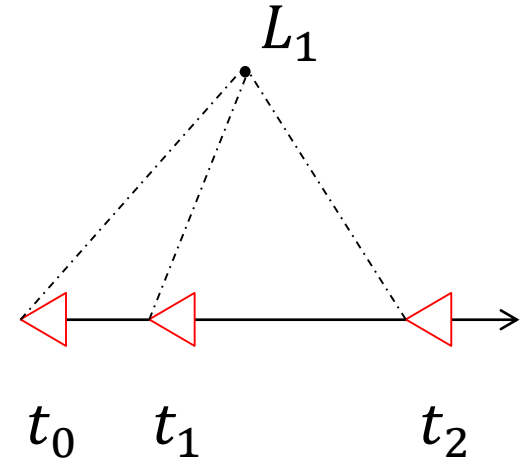
- By equating them

$$s\tilde{x} = x_0 + v_0(t_1 - t_0) + \iint_{t_0}^{t_1} a(t)dt$$

- As shown in [Martinelli'14], for 6DOF, both  $s$  and  $v_0$  can be determined in closed form from a **single feature observation and 3 views**.  $x_0$  can be set to 0.

# Closed-form Solution (1D case)

$$\left\{ \begin{array}{l} s\widetilde{x}_1 = v_0(t_1 - t_0) + \iint_{t_0}^{t_1} a(t)dt \\ s\widetilde{x}_2 = v_0(t_2 - t_0) + \iint_{t_0}^{t_2} a(t)dt \end{array} \right.$$



$$\begin{bmatrix} \widetilde{x}_1 & (t_0 - t_1) \\ \widetilde{x}_2 & (t_0 - t_2) \end{bmatrix} \begin{bmatrix} s \\ v_0 \end{bmatrix} = \begin{bmatrix} \iint_{t_0}^{t_1} a(t)dt \\ \iint_{t_0}^{t_2} a(t)dt \end{bmatrix}$$

# Closed-form Solution (general case)

- Considers N feature observations and 6DOF case
- Can be used to initialize filters and smoothers (which always need an initialization point)
- More complex to derive than the 1D case. But it also reaches a linear system of equations that can be solved using the pseudoinverse:

$$AX = S$$

$X$  is the vector of unknowns:

- 3D Point distances (wrt the first camera)
- Absolute scale,
- Initial velocity,
- Gravity vector,
- Biases

$A$  and  $S$  contain 2D feature coordinates, acceleration, and angular velocity measurements

$$A = \begin{bmatrix} T_2 & S_2 & \Gamma_2 & \mu_1^1 & 0_3 & 0_3 & -\mu_2^1 & 0_3 & 0_3 & 0_3 & 0_3 & 0_3 \\ 0_{33} & 0_{33} & 0_{33} & \mu_1^1 & -\mu_1^2 & 0_3 & -\mu_2^1 & \mu_2^2 & 0_3 & 0_3 & 0_3 & 0_3 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ 0_{33} & 0_{33} & 0_{33} & \mu_1^1 & 0_3 & -\mu_1^N & -\mu_2^1 & 0_3 & \mu_2^N & 0_3 & 0_3 & 0_3 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ T_{n_i} & S_{n_i} & \Gamma_{n_i} & \mu_1^1 & 0_3 & 0_3 & 0_3 & 0_3 & 0_3 & -\mu_{n_i}^1 & 0_3 & 0_3 \\ 0_{33} & 0_{33} & 0_{33} & \mu_1^1 & -\mu_1^2 & 0_3 & 0_3 & 0_3 & 0_3 & -\mu_{n_i}^1 & \mu_{n_i}^2 & 0_3 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ 0_{33} & 0_{33} & 0_{33} & \mu_1^1 & 0_3 & -\mu_1^N & 0_3 & 0_3 & 0_3 & -\mu_{n_i}^1 & 0_3 & \mu_{n_i}^N \end{bmatrix}$$

- Martinelli, Vision and IMU data fusion: Closed-form solutions for attitude, speed, absolute scale, and bias determination, TRO'12
- Martinelli, Closed-form solution of visual-inertial structure from motion, Int. Journal of Comp. Vision, JCV'14
- Kaiser, Martinelli, Fontana, Scaramuzza, Simultaneous state initialization and gyroscope bias calibration in visual inertial aided navigation, IEEE RAL'17



# Outline

- Introduction
- IMU model and Camera-IMU system
- Different paradigms
  - Closed-form solution
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# Different paradigms

Filtering	Fixed-lag Smoothing	Full smoothing
<p>Only updates the most recent state</p> <ul style="list-style-type: none"> <li>(e.g., extended Kalman filter)</li> </ul>	<p>Optimizes window of states</p> <ul style="list-style-type: none"> <li>Marginalization</li> <li>Nonlinear least squares optimization</li> </ul>	<p>Optimize all states</p> <ul style="list-style-type: none"> <li>Nonlinear Least squares optimization</li> </ul>
<p>✗ Linearization</p> <p>✗ Accumulation of linearization errors</p> <p>✗ Gaussian approximation of marginalized states</p> <p>✓ Fastest</p>	<p>✓ Re-Linearize</p> <p>✗ Accumulation of linearization errors</p> <p>✗ Gaussian approximation of marginalized states</p> <p>✓ Fast</p>	<p>✓ Re-Linearize</p> <p>✓ Sparse Matrices</p> <p>✓ Highest Accuracy</p> <p>✗ Slow (but fast with GTSAM)</p>

# Filtering: Visual Inertial Formulation

System states:

**Tightly coupled:**  $\mathbf{X} = \left[ {}_w \mathbf{p}(t); \mathbf{q}_{wB}(t); {}_w \mathbf{v}(t); \mathbf{b}^a(t); \mathbf{b}^g(t); {}_w \mathbf{L}_1; {}_w \mathbf{L}_2; \dots; {}_w \mathbf{L}_K \right]$

**Loosely coupled:**  $\mathbf{X} = \left[ {}_w \mathbf{p}(t); \mathbf{q}_{wB}(t); {}_w \mathbf{v}(t); \mathbf{b}^a(t); \mathbf{b}^g(t) \right]$

Process Model: from IMU

- Integration of IMU states (rotation, position, velocity)
- Propagation of IMU noise
  - needed for calculating the Kalman Filter gain

# Filtering: ROVIO

- EKF state:  $\mathbf{X} = \left[ {}_w\mathbf{p}(t); \mathbf{q}_{wB}(t); {}_w\mathbf{v}(t); \mathbf{b}^a(t); \mathbf{b}^g(t); {}_w\mathbf{L}_1; {}_w\mathbf{L}_2; \dots; {}_w\mathbf{L}_K \right]$
- Minimizes the photometric error instead of the reprojection error

## ROVIO: Robust Visual Inertial Odometry Using a Direct EKF-Based Approach

<http://github.com/ethz-asl/rovio>

Michael Bloesch, Sammy Omari, Marco Hutter, Roland Siegwart

# Filtering: Problems

## ➤ Wrong **linearization point**:

- Linearization depends on the current estimates of states, which may be erroneous

## ➤ **Complexity** of the EKF grows **quadratically** in the number of estimated landmarks,

→ a **few landmarks** (~20) are typically tracked to allow real-time operation

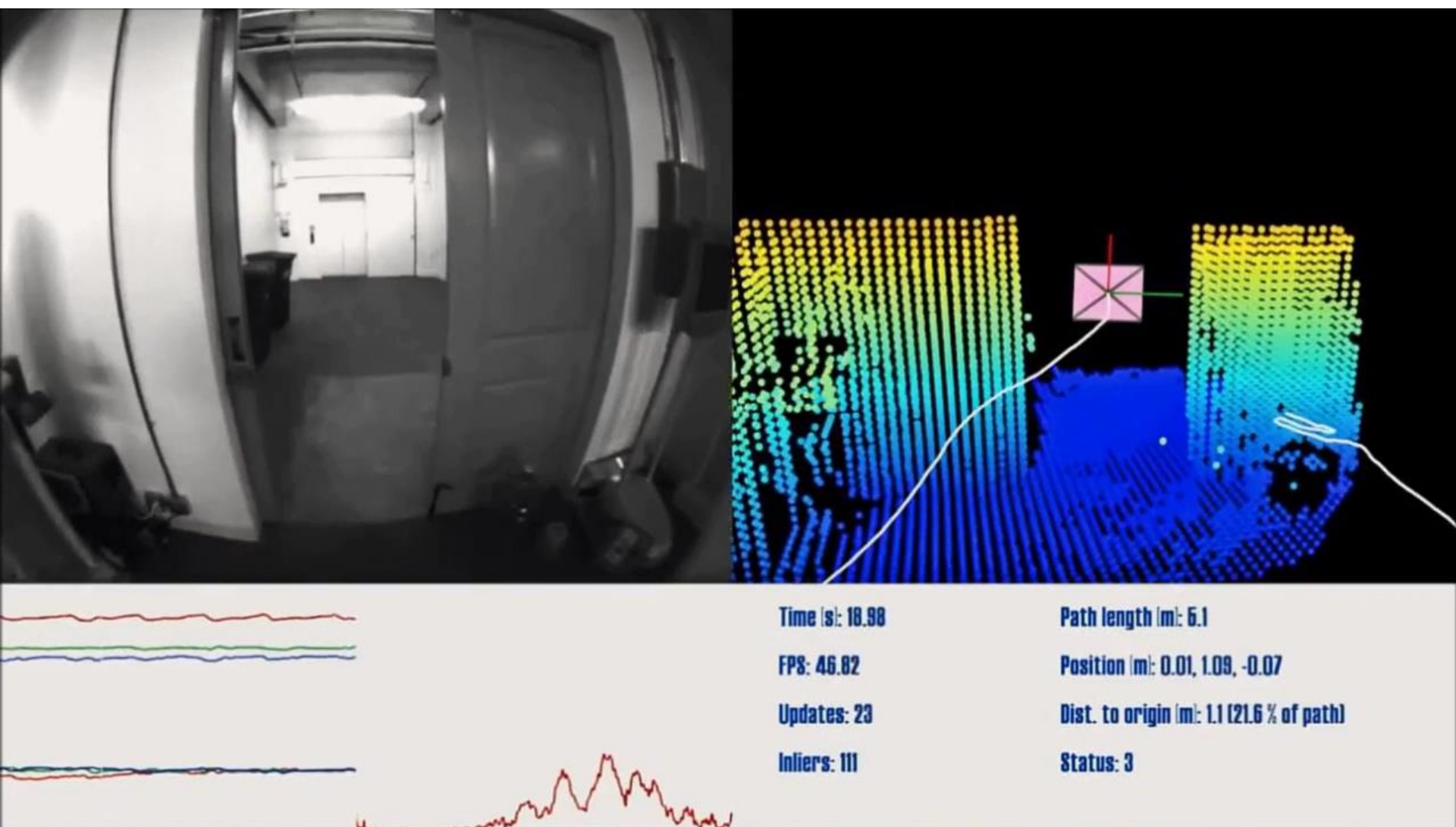
## ➤ **Alternative: MSCKF** [Mourikis & Roumeliotis, ICRA'07]: used in Google ARCore

- Keeps a window of recent states and updates them using EKF
- incorporate visual observations without including point positions into the states

Mourikis & Roumeliotis, A Multi-State Constraint Kalman Filter for Vision-aided Inertial Navigation, TRO'16

Li, Mingyang, and Anastasios I. Mourikis, High-precision, consistent EKF-based visual-inertial odometry, IJRR'13

# Filtering: Google ARCore



Mourikis & Roumeliotis, A Multi-State Constraint Kalman Filter for Vision-aided Inertial Navigation, TRO'16

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# Outline

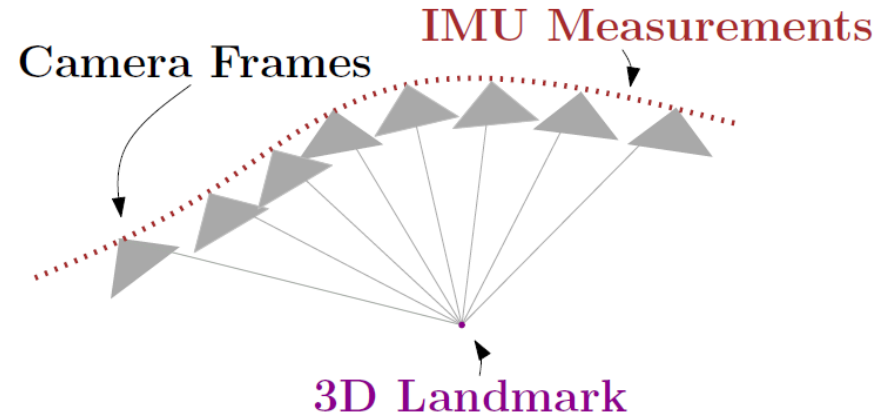
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# Smoothing methods

VIO solved as a graph optimization problem over:

$X = \{x_1, \dots, x_N\}$ : Robot states (pose, velocity, acceleration)

$L = \{l_1, \dots, l_M\}$ : 3D Landmarks



$x_k = f(x_{k-1}, u)$  is the state transition function;  $u$  is the set of IMU measurements

$z_{i_k} = \pi(x_k, l_i)$  is the reprojection of the landmark  $i$  in the camera frame  $k$

$$\{X, L\} = \underset{\{X, L\}}{\operatorname{argmin}} \left\{ \underbrace{\sum_{k=1}^N \|f(x_{k-1}, u) - x_k\|_{\Lambda_k}^2}_{\text{IMU residuals}} + \underbrace{\sum_{k=1}^N \sum_{i=1}^M \|\pi(x_k, l_i) - z_{i_k}\|_{\Sigma_{i_k}}^2}_{\text{Reprojection residuals}} \right\}$$

$\Lambda_k$  is the covariance from the IMU integration

$\Sigma_{i_k}$  is the covariance from the noisy 2D feature measurements



# Fixed-lag smoothing: OKVIS

## OKVIS: Open Keyframe-based Visual-Inertial SLAM

A reference implementation of:

Stefan Leutenegger, Simon Lynen, Michael Bosse,  
Roland Siegwart and Paul Timothy Furgale.

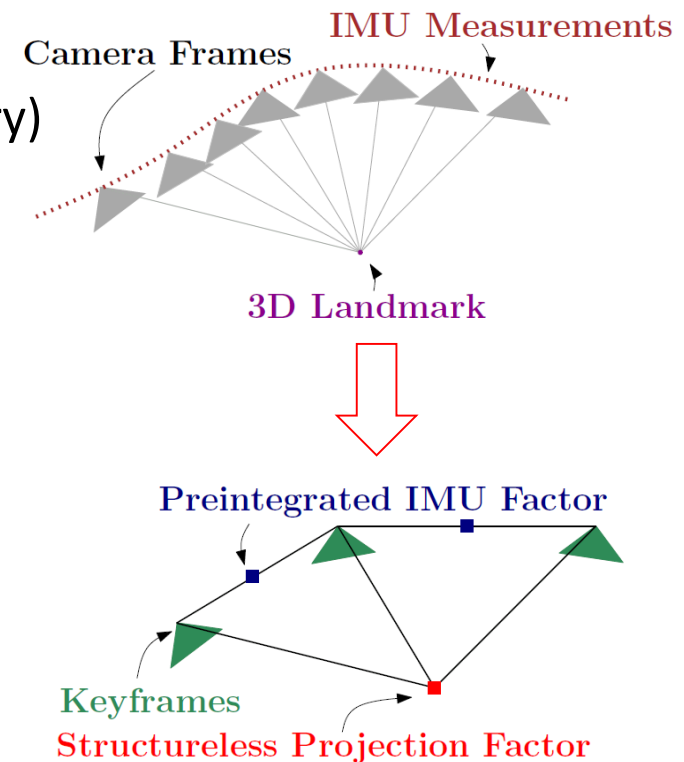
Keyframe-based visual-inertial odometry using  
nonlinear optimization.

The International Journal of Robotics Research, 2015.

# Full Smoothing: SVO+GTSAM & IMU Pre-integration

Solves the same optimization problem but:

- Keeps all the frames (from the start of the trajectory)
- To make the optimization efficient
  - it makes the graph sparser using keyframes
  - pre-integrates the IMU data between keyframes
- Optimization solved using factor graphs ([GTSAM](#))
  - Very fast because it only optimizes the poses which are affected by a new observation



$$\{X, L\} = \underset{\{X, L\}}{\operatorname{argmin}} \left\{ \underbrace{\sum_{k=1}^N \|f(x_{k-1}, u) - x_k\|_{\Lambda_k}^2}_{\text{IMU residuals}} + \underbrace{\sum_{k=1}^N \sum_{i=1}^M \|\pi(x_k, l_i) - z_{i_k}\|_{\Sigma_{i_k}}^2}_{\text{Reprojection residuals}} \right\}$$

# Full Smoothing: SVO+GTSAM & IMU Pre-integration

## IMU Preintegration on Manifold for Efficient Visual-Inertial Maximum-a-Posteriori Estimation

Christian Forster, Luca Carlone, Frank Dellaert, and Davide Scaramuzza



**University of  
Zurich**<sup>UZH</sup>  
Department of Informatics

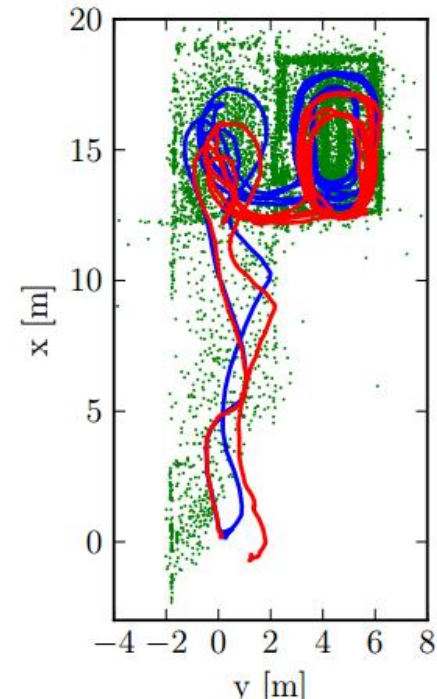
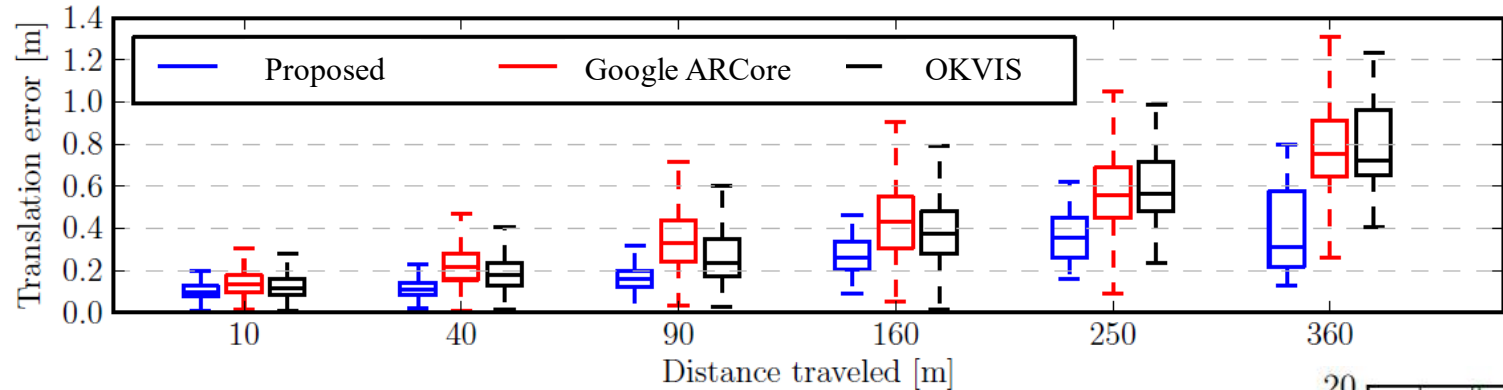


[rpg.ifi.uzh.ch](http://rpg.ifi.uzh.ch)

[borg.cc.gatech.edu](http://borg.cc.gatech.edu)

# SVO + IMU Preintegration

Accuracy: 0.1% of the travel distance



# Recap

## ➤ Closed form solution:

- for 6DOF motion both  $s$  and  $v_0$  can be determined **1 feature observation and at least 3 views** [Martinelli, TRO'12, IJCV'14, RAL'16]
- Can be used to **initialize filters and smoothers**

## ➤ **Filters:** *update only last state → fast if number of features is low (~20)*

- [Mourikis, ICRA'07, CVPR'08], [Jones, IJRR'11] [Kottas, ISER'12][Bloesch, IROS'15] [Wu et al., RSS'15], [Hesch, IJRR'14], [Weiss, JFR'13]
- **Open source: ROVIO** [Bloesch, IROS'15, IJRR'17], **MSCKF** [Mourikis, ICRA'07] (i.e., Google ARCore)

## ➤ **Fixed-lag smoothers:** *update a window of states → slower but more accurate*

- [Mourikis, CVPR'08] [Sibley, IJRR'10], [Dong, ICRA'11], [Leutenegger, RSS'13-IJRR'15]
- **Open source: OKVIS** [Leutenegger, RSS'13-IJRR'15]

## ➤ **Full-smoothing methods:** *update entire history of states → slower but more accurate*

- [Jung, CVPR'01] [Sterlow'04] [Bryson, ICRA'09] [Indelman, RAS'13] [Patron-Perez, IJCV'15] [Forster, RSS'15, TRO'16]
- **Open source: SVO+IMU** [Forster, TRO'17]

# Open Problem: consistency

## ➤ Filters

- Linearization around different values of the same variable may lead to error

## ➤ Smoothing methods

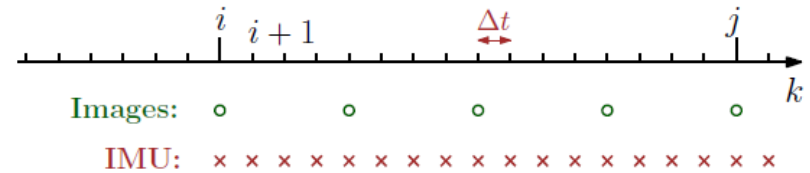
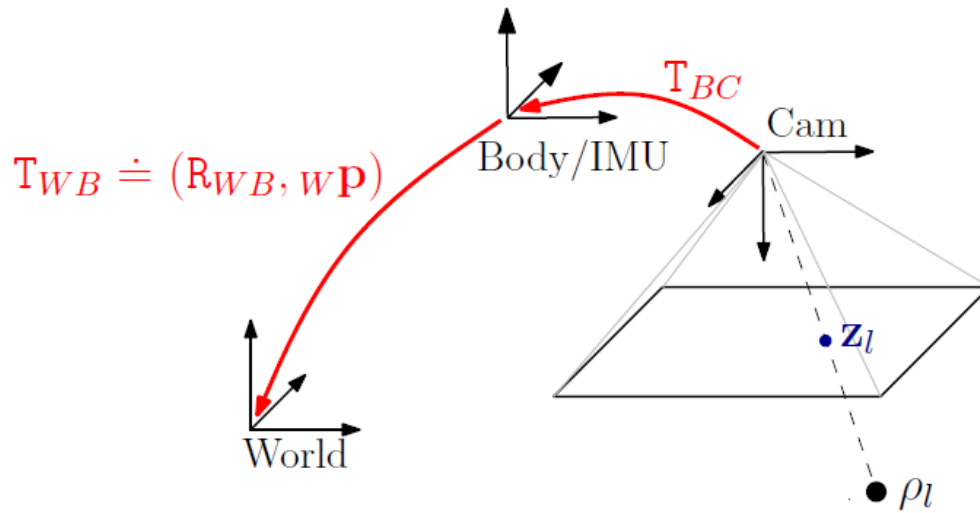
- May get stuck in local minima

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# Camera-IMU calibration

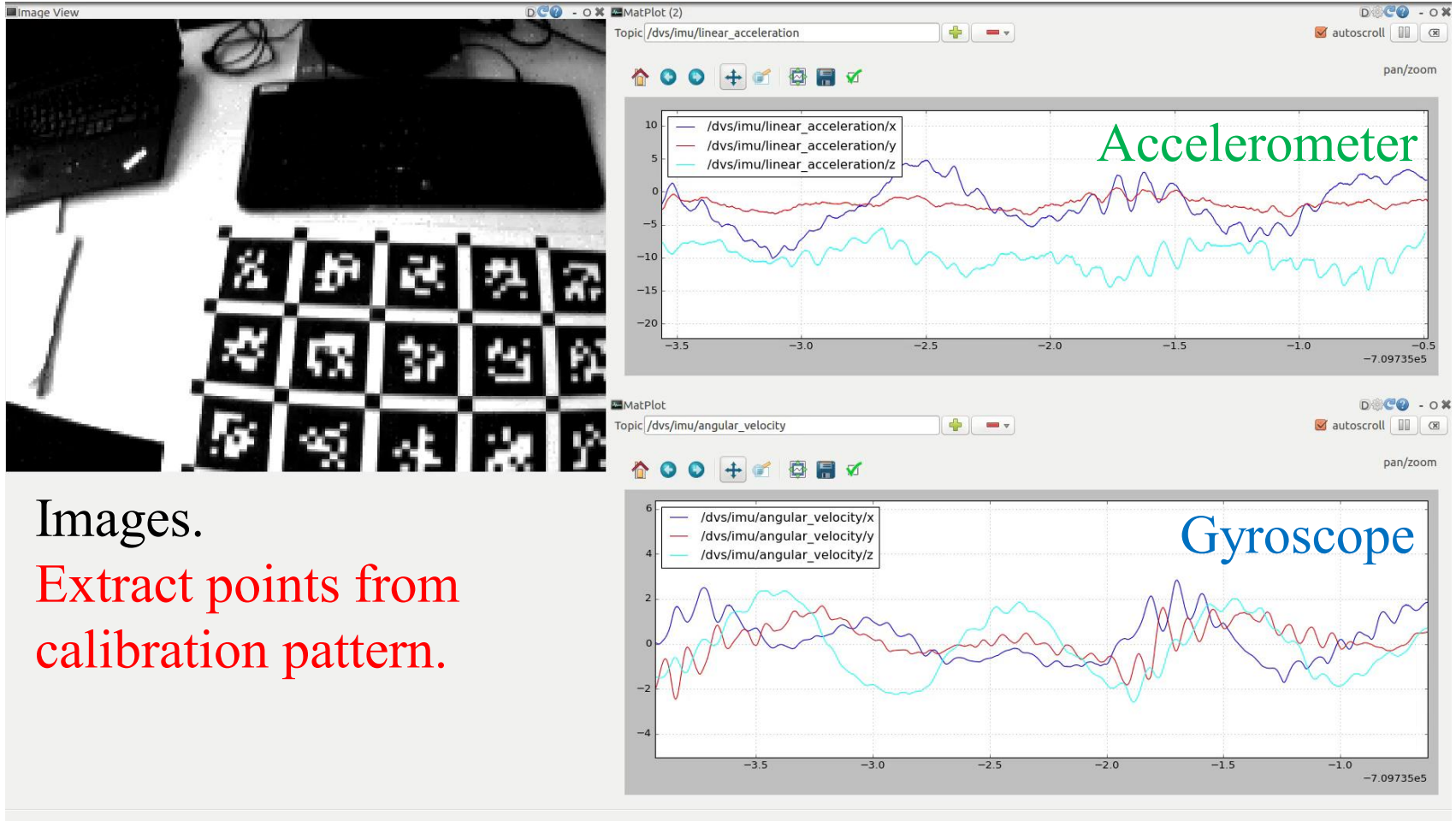
- **Goal:** estimate the rigid-body transformation  $T_{BC}$  and delay  $t_d$  between a camera and an IMU rigidly attached. Assume that the camera has already been intrinsically calibrated.
- **Data:**
  - Image points of detected calibration pattern (checkerboard).
  - IMU measurements: accelerometer  $\{a_k\}$  and gyroscope  $\{\omega_k\}$ .





# Camera-IMU calibration - Example

- Data acquisition: Move the sensor in front of a static calibration pattern, exciting all degrees of freedom.



# Camera-IMU calibration

➤ Approach: Minimize a cost function (Furgale'13):

$$J(\theta) := J_{feat} + J_{acc} + J_{gyro} + J_{bias_{acc}} + J_{bias_{gyro}}$$

↙ ↓ ↓ ↓ ↘  
(Feature reprojection Error)  $\sum_k (a_{IMU}(t_k - t_d) - a_{Cam}(t_k))^2$   $\sum_k (\omega_{IMU}(t_k - t_d) - \omega_{Cam}(t_k))^2$   $\int \left\| \frac{db_{acc}}{dt}(u) \right\|^2 du$   $\int \left\| \frac{db_{gyro}}{dt}(u) \right\|^2 du$

- Unknowns:  $T_{BC}, t_d, g_w, T_{WB}(t), b_{acc}(t), b_{gyro}(t)$ 
  - $g_w$  = Gravity,
  - $T_{WB}(t)$  = 6-DOF trajectory of the IMU,
  - $b_{acc}(t), b_{gyro}(t)$  = 3-DOF biases of the IMU
- Continuous-time modelling using splines for  $T_{WB}(t), b_{acc}(t), \dots$
- Numerical solver: Levenberg-Marquardt (i.e., Gauss-Newton).

# Camera-IMU calibration - Example

- Software solution: Kalibr (Furgale'13).
  - Generates a report after optimizing the cost function.

## Residuals:

Reprojection error [px]:  $0.0976 \pm 0.051$

Gyroscope error [rad/s]:  $0.0167 \pm 0.009$

Accelerometer error [m/s<sup>2</sup>]:  $0.0595 \pm 0.031$

## Transformation $T_{ci}$ (imu to cam):

```
[[ 0.99995526 -0.00934911 -0.00143776 0.00008436]
 [ 0.00936458 0.99989388 0.01115983 0.00197427]
 [ 0.00133327 -0.0111728 0.99993669 -0.05054946]
 [ 0. 0. 0. 1. ]]
```

## Time shift (delay $d$ )

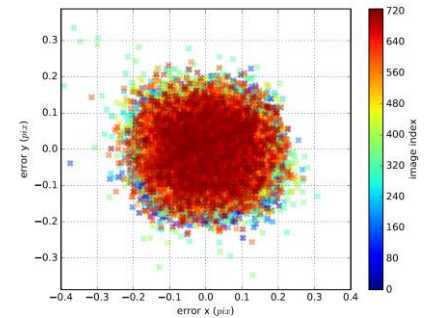
cam0 to imu0: [s] ( $t_{imu} = t_{cam} + \text{shift}$ )

0.00270636270255

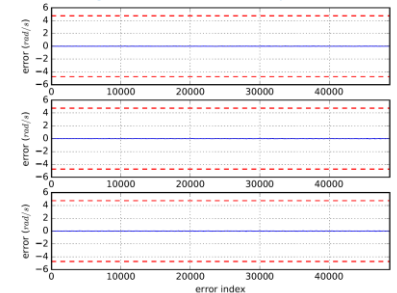
## Gravity vector in target coords: [m/s<sup>2</sup>]

[ 0.04170719 -0.01000423 -9.80645621]

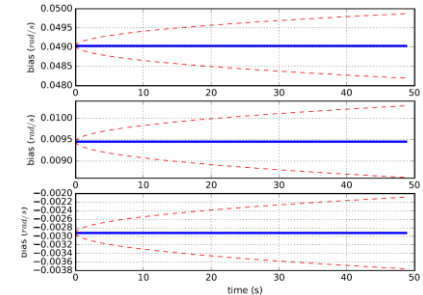
## Reprojection error



## Angular velocity error



## Estimated gyro biases



Furgale et al. "Unified Temporal and Spatial Calibration for Multi-Sensor Systems", IROS'13.

<https://github.com/ethz-asl/kalibr/wiki/camera-imu-calibration>

# Understanding Check

Are you able to answer the following questions?

- Why is it recommended to use an IMU for Visual Odometry?
- Why not just an IMU?
- How does a MEMS IMU work?
- What is the drift of an industrial IMU?
- What is the IMU measurement model?
- What causes the bias in an IMU?
- How do we model the bias?
- How do we integrate the acceleration to get the position formula?
- What is the definition of loosely coupled and tightly coupled visual inertial fusions?
- How can we use non-linear optimization-based approaches to solve for visual inertial fusion?