Lie Algebra for Robotics

Based on "State Estimation for Robotics" by Tim Barfoot



1 | Lie Groups

A Lie Group is a group whose elements are organized continuously and smoothly, making it a smooth manifold.

| Special Orthogonal group SO(3)

Group of 3D rotation matrix:

$$SO(3) = \left\{ C \in \mathbb{R}^{3 \times 3} \, \middle| \, \det(C) = 1, C^T C = \mathbf{I} \right\}$$

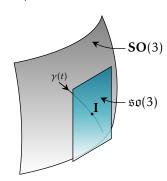
| Special Euclidian group SE(3)

Group of 3D transformation matrix:

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

2 | Lie algebra

A Lie algebra $\mathfrak g$ of a Lie group G is the tangent space of G at the identity element. The tangent space is defined as the set $\{\gamma'(0)\}$ where $\gamma(t) \in G$, $\gamma(0) = I$



| Special Orthogonal Group $\mathfrak{so}(3)$

$$\mathfrak{so}(3) = \left\{ \mathbf{\Phi} = \boldsymbol{\phi}^{\wedge} = \begin{bmatrix} 0 & -\phi_3 & \phi_2 \\ \phi_3 & 0 & -\phi_1 \\ -\phi_2 & \phi_1 & 0 \end{bmatrix} \middle| \boldsymbol{\phi} \in \mathbb{R}^3 \right\}$$

Taking the exponential of an element in $\mathfrak{so}(3)$ leads to an element in SO(3): $\exp(\Phi) \in SO(3)$.

$$\Phi = \phi^{\wedge} \Rightarrow \phi = \Phi^{\vee}$$

| Special Euclidian Group $\mathfrak{se}(3)$

$$\mathfrak{se}(3) = \left\{ \Xi = \xi^{\wedge} = \begin{bmatrix} \rho \\ \phi \end{bmatrix}^{\wedge} = \begin{bmatrix} \phi^{\wedge} & \rho \\ \mathbf{0}^{T} & 0 \end{bmatrix} \middle| \rho, \phi \in \mathbb{R}^{3} \right\}$$

Taking the exponential of an element in $\mathfrak{se}(3)$ leads to an element in SE(3): $\exp(\Xi) \in SE(3)$.

$$\Xi = \xi^{\wedge} \Rightarrow \xi = \Xi^{\vee}$$

3 | Exponential Map

For every square matrix A, we have

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

 $| \ln \mathbf{SO}(3)$ $\exp(\boldsymbol{\phi}^{\wedge}) = \cos(\boldsymbol{\phi})\mathbf{I} + (1 - \cos(\boldsymbol{\phi}))\boldsymbol{a}\boldsymbol{a}^{T} + \sin(\boldsymbol{\phi})\boldsymbol{a}^{\wedge}$ $\log(\boldsymbol{C}) = \frac{1}{2} \frac{\theta(\boldsymbol{C})}{\sin(\theta(\boldsymbol{C}))} (\boldsymbol{C} - \boldsymbol{C}^{T})$

with
$$\begin{cases} C &= \exp(\phi^{\wedge}) = \exp(\phi a) \\ \theta(C) &= \cos^{-1}\left(\frac{1}{2}(\operatorname{tr}(C) - 1)\right). \end{cases}$$

| Baker-Campbell-Hausdorff (BCH) formula

Most of the time, $\exp(\mathbf{A} + \mathbf{B}) \neq \exp(\mathbf{A}) \exp(\mathbf{B})$

$$\ln(C_1 C_2)^{\vee} = \phi_1 + \phi_2 + \frac{1}{2} \phi_1^{\wedge} \phi_2 + \cdots$$

$$\approx \begin{cases} J(\phi_2)^{-1} \phi_1 + \phi_2 & \text{if } \phi_1 \text{ small} \\ \phi_1 + J(-\phi_1)^{-1} \phi_2 & \text{if } \phi_2 \text{ small} \end{cases}$$

$$\ln(T_1 T_2)^{\vee} = \xi_1 + \xi_2 + \frac{1}{2} \xi_1^{\wedge} \xi_2 + \cdots$$

$$\approx \begin{cases} \mathcal{J}(\xi_2)^{-1} \xi_1 + \xi_2 & \text{if } \xi_1 \text{ small} \\ \xi_1 + \mathcal{J}(-\xi_1)^{-1} \xi_2 & \text{if } \xi_2 \text{ small} \end{cases}$$

4 | Adjoints

The adjoint of an element of $\mathfrak{se}(3)$ is

$$ad(\Xi) = ad(\xi^{\wedge}) = \begin{bmatrix} \phi^{\wedge} & \rho^{\wedge} \\ \mathbf{0} & \phi^{\wedge} \end{bmatrix} = \xi^{\wedge}$$

The adjoint of an element of SE(3) is

$$\mathcal{T} = \operatorname{Ad}(T) = \begin{bmatrix} C & r^{\wedge}C \\ 0 & C \end{bmatrix}$$

5 | Relation between spaces

$$\phi \in \mathfrak{so}(3) \xrightarrow{\exp} C \in \mathbf{SO}(3)$$

$$\xi^{\wedge} \in \mathfrak{se}(3) \xrightarrow{\exp} T \in \mathbf{SE}(3)$$

$$\downarrow^{\mathrm{ad}} \qquad \qquad \downarrow^{\mathrm{Ad}}$$

$$\xi^{\wedge} \in \mathrm{ad}(\mathfrak{se}(3)) \xrightarrow{\exp} T \in \mathrm{Ad}(\mathbf{SE}(3))$$

6 (left) Jacobians

$$J(\phi) = \sum_{n=0}^{\infty} \frac{1}{(n+1)!} (\phi^{\wedge})^n \quad \mathcal{J}(\xi) = \sum_{n=0}^{\infty} \frac{1}{(n+1)!} (\xi^{\wedge})^n$$

The Jacobians have singularities (i.e., the inverse does not exist) at $|\phi| = 2\pi m$ with m a nonzero integer.

7 | Interpolation

$$C = (C_2 C_1^T)^{\alpha} C_1$$
 $T = (T_2 T_1^{-1})^{\alpha} T_1$ with $\alpha \in [0, 1]$

8 | Perturb Rotations and Poses

The left perturbation avoids the singularities as we stay near the identity:

$$C = \exp(\epsilon^{\wedge})\bar{C}$$
 $T = \exp(\epsilon^{\wedge})\bar{T}$
with $\epsilon \in \mathbb{R}^3 \sim \mathcal{N}(\mathbf{0}, \Sigma_{\epsilon})$, $\epsilon \in \mathbb{R}^6 \sim \mathcal{N}(\mathbf{0}, \Sigma_{\epsilon})$