Derivation of Quaternion Update Jacobian

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Abstract

This is a derivation of jacobian of quaternion update given 3d angular velocities. Essentially, the purpose of this derivation is to determine $\frac{\partial q^+}{\partial \omega}$. Where $q^+:=$ updated quaternion and $\omega:=$ the angular velocities along each of the 3 cartesian axes.

Update Model:

$$\begin{split} &\omega := \text{angular velocity} \\ &\delta t := \text{time step} \\ &q^- := \text{previous quaternion} \\ &q^+ = \zeta * q^- \\ &\zeta = \begin{bmatrix} \beta \omega \\ \cos(\frac{\alpha}{2}) \end{bmatrix} \\ &\beta = \delta t \frac{\sin(\frac{\alpha}{2})}{\alpha} \\ &\alpha = \delta t \|\omega\| \end{split}$$

Partials for intermediate variables:

$$\begin{split} \frac{\partial \zeta}{\partial \omega} &= \begin{bmatrix} \frac{\partial \beta}{\partial \omega} \\ -\frac{1}{2} \frac{\partial \alpha}{\partial \omega} sin(\frac{\alpha}{2}) \end{bmatrix} \\ \frac{\partial \beta}{\partial \omega} &= \delta t \frac{\partial \alpha}{\partial \omega} \frac{\alpha cos(\frac{\alpha}{2}) - 2sin(\frac{\alpha}{2})}{2\alpha^2} \\ \frac{\partial \alpha}{\partial \omega} &= \frac{\delta t}{\|\omega\|} \omega \end{split}$$

Final Derivation:

$$\begin{split} &\frac{\partial q^+}{\partial \omega} = \frac{\partial \zeta}{\partial \omega} q^- \\ &= \begin{bmatrix} \frac{\partial \beta}{\partial \omega_x} & 0 & 0 \\ 0 & \frac{\partial \beta}{\partial \omega_y} & 0 \\ 0 & 0 & \frac{\partial \beta}{\partial \omega_z} \sin(\frac{\alpha}{2}) \\ -\frac{1}{2} \frac{\partial \alpha}{\partial \omega_x} \sin(\frac{\alpha}{2}) & -\frac{1}{2} \frac{\partial \alpha}{\partial \omega_y} \sin(\frac{\alpha}{2}) & -\frac{1}{2} \frac{\partial \alpha}{\partial \omega_z} \sin(\frac{\alpha}{2}) \end{bmatrix} q^- \\ &= \begin{bmatrix} \delta t \frac{\partial \alpha}{\partial \omega_x} \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 & 0 \\ 0 & \delta t \frac{\partial \alpha}{\partial \omega_y} \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 \\ 0 & -\frac{1}{2} \frac{\partial \alpha}{\partial \omega_z} \sin(\frac{\alpha}{2}) & -\frac{1}{2} \frac{\partial \alpha}{\partial \omega_y} \sin(\frac{\alpha}{2}) & -\frac{1}{2} \frac{\partial \alpha}{\partial \omega_z} \sin(\frac{\alpha}{2}) \end{bmatrix} q^- \\ &= \begin{bmatrix} \delta t \frac{\delta t}{\|\omega\|} \omega_x \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 & 0 \\ 0 & \delta t \frac{\delta t}{\|\omega\|} \omega_y \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 \\ 0 & \delta t \frac{\delta t}{\|\omega\|} \omega_y \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 \\ -\frac{1}{2} \frac{\delta t}{\|\omega\|} \omega_x \sin(\frac{\alpha}{2}) & -\frac{1}{2} \frac{\delta t}{\|\omega\|} \omega_y \sin(\frac{\alpha}{2}) & -\frac{1}{2} \frac{\delta t}{\|\omega\|} \omega_z \sin(\frac{\alpha}{2}) \end{bmatrix} q^- \\ &= \frac{\delta t}{\|\omega\|} \begin{bmatrix} \delta t \omega_x \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 & 0 \\ 0 & \delta t \omega_y \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & 0 \\ 0 & \delta t \omega_z \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} \end{bmatrix} q^- \\ &= \frac{\delta t}{\|\omega\|} \begin{bmatrix} \delta t \omega_x \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & -\frac{1}{2} \omega_y \sin(\frac{\alpha}{2}) & -\frac{1}{2} \omega_z \sin(\frac{\alpha}{2}) \\ -\frac{1}{2} \omega_x \sin(\frac{\alpha}{2}) & -\frac{1}{2} \omega_y \sin(\frac{\alpha}{2}) & -\frac{1}{2} \omega_z \sin(\frac{\alpha}{2}) \\ 0 & 0 & \omega_y & 0 \end{bmatrix} q^- \\ &= \frac{\delta t}{\|\omega\|} \begin{bmatrix} \delta t \frac{\alpha \cos(\frac{\alpha}{2}) - 2\sin(\frac{\alpha}{2})}{2\alpha^2} & \omega_y & \omega_z \end{bmatrix} \begin{bmatrix} \omega_x & 0 & 0 \\ 0 & \omega_y & 0 \\ 0 & 0 & \omega_y & 0 \\ 0 & 0 & \omega_y & 0 \end{bmatrix} q^- \\ -\frac{1}{2} \sin(\frac{\alpha}{2}) \left[\omega_x & \omega_y & \omega_z \right] \end{bmatrix} q^- \end{aligned}$$