#### Mathematical Foundations of Computer Graphics and Vision

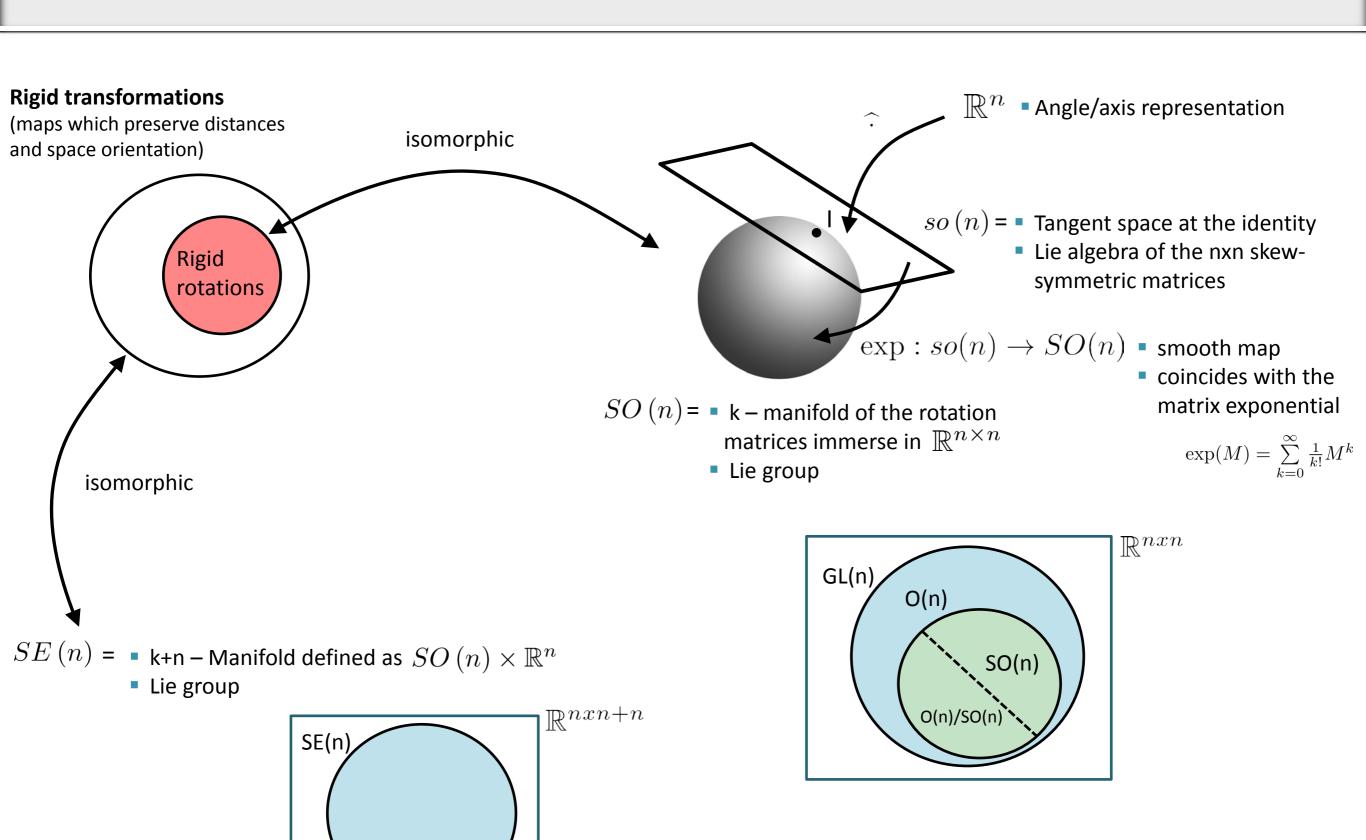
# Metrics on SO(3) and Inverse Kinematics

Luca Ballan



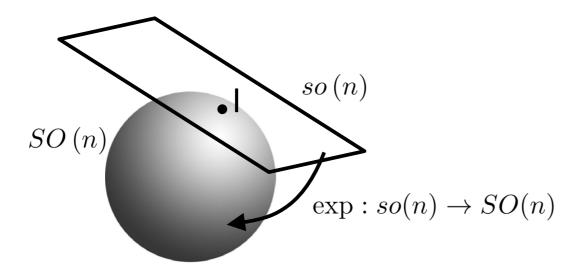


#### **Last Lecture**



#### **Exponential Map**

 The exponential map is a function proper of a Lie Group



For matrix groups

$$\exp(A) = \sum_{k=0}^{\infty} \frac{1}{k!} A^k$$

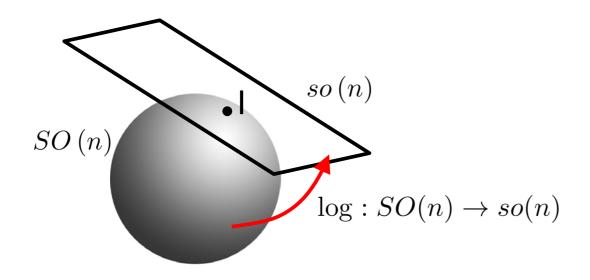
For SO(3), Rodrigues' rotation formula:

$$\exp(\widehat{a}) = I + \frac{\sin(\|a\|)}{\|a\|} \widehat{a} + \frac{(1 - \cos(\|a\|))}{\|a\|^2} \widehat{a}^2$$

- Smooth
- Surjective
- not Injective
- not Linear  $e^{X+Y} \neq e^X e^Y$  (not an isomorphism)

## Logarithm Map

• Since  $\exp(\cdot)$  is surjective... it exists at least an inverse



• The inverse of  $\exp(\cdot)$  is

$$\log(X) = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k} (X - I)^k$$

For SO(3), Rodrigues' rotation formula:

$$\log(X) = \frac{1}{2\sin(\theta)} (X - X^T) \qquad R \neq I$$

$$\theta = arccos\left(\frac{trace(X)-1}{2}\right)$$

#### **Properties**

$$\log(I) = 0 = \widehat{0}$$

$$\log(X^{-1}) = -\log(X)$$

$$\log(XY) \neq \log(X) + \log(Y)$$

Identity

**Inverse** 

in general not "Linear"

\sqrt{

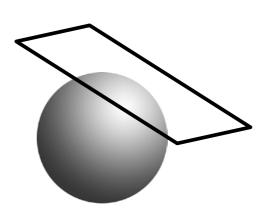
$$e^X e^Y \neq e^Y e^X$$

(different from the standard log in  $\mathbb{R}$ )

$$e^{\log(X)} = X$$

$$\log(e^A) = ?$$

$$\partial \log(X) = X^{-1} \partial X$$

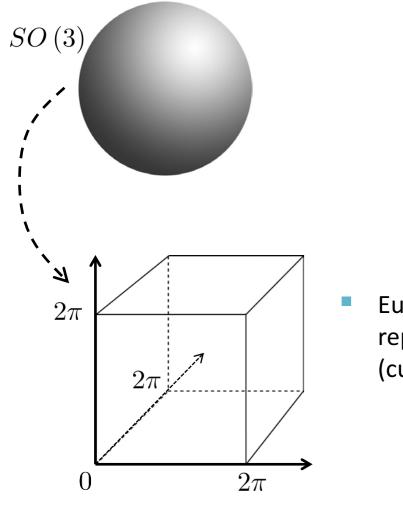


**Derivative** 



#### **Last Lecture**

• There exists a famous "local charts" for SO(3)



Intuitive (easy to visualize)

Easy to set constraints

Euler-Angle representation (cube)

- any rotation matrix in SO(3) can be describe as a non-unique combination of 3 rotations
   (e.g. one along the x-axis, one on the y-axis, and one on the z-axis)
  - Although it is widely used, this representation has some problems
    - Topology is not conserved (0,2 $\pi$ )
    - Metric is distorted



Derivative is complex (although people use it)

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos(\alpha) & -\sin(\alpha) \\ 0 & \sin(\alpha) & \cos(\alpha) \end{bmatrix} \begin{bmatrix} \cos(\beta) & 0 & \sin(\beta) \\ 0 & 1 & 0 \\ -\sin(\beta) & 0 & \cos(\beta) \end{bmatrix} \begin{bmatrix} \cos(\gamma) & -\sin(\gamma) & 0 \\ \sin(\gamma) & \cos(\gamma) & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

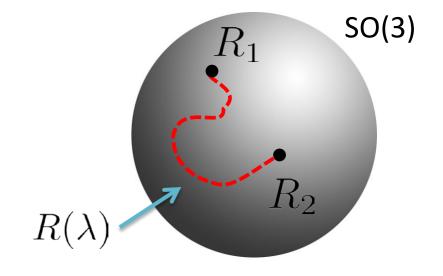
Gimbal Lock

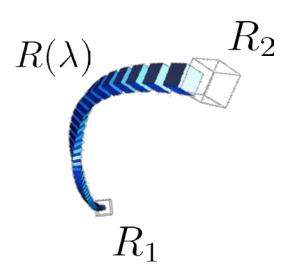
#### Content

- Interpolation in SO(3)
- Metric in SO(3)
- Kinematic chains

• Given two rotation matrices  $R_1, R_2 \in SO(3)$ , one would like to find a **smooth path** in SO(3) connecting these two matrices.

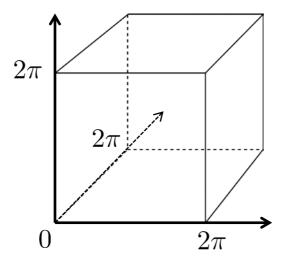
$$R(\lambda) \in SO(3) \qquad \lambda \in [0,1]$$
 
$$R(\lambda) \text{ smooth}$$
 
$$R(0) = R_1$$
 
$$R(1) = R_2$$





**Approach 1**: Linearly interpolate R1 and R2 in one of their representation

#### • Euler angles:

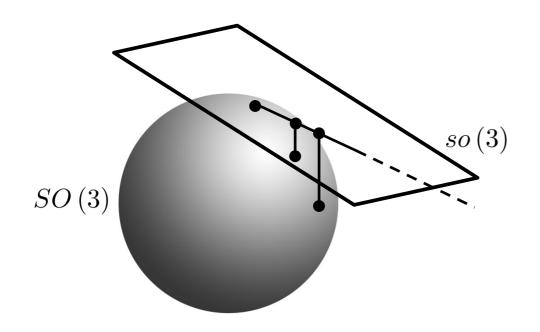


- R1, R2 too far -> not intuitive motion
- Topology is not conserved

#### **Approach 1**: Linearly interpolate R1 and R2 in one of their representation

#### Angle-Axis:

$$\omega(\lambda) = (\lambda\omega_1 + (1-\lambda)\omega_2)$$



- Interpolate on a plane and then project on a sphere
- The movement is not linear with a constant speed. It gets faster the more away it is from the Identity

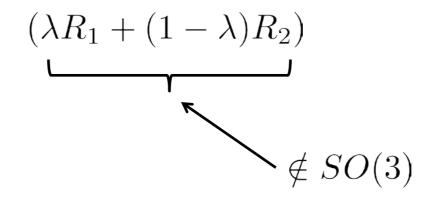
#### Approach 2: Linearly interpolate R1 and R2 as matrices

 $R(\lambda) =$ 

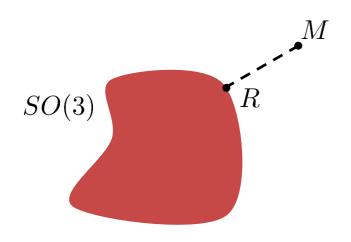
1

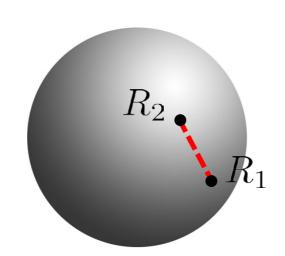
it needs to be projected back on the sphere

$$\pi_{SO(3)}(M) = \underset{R \in SO(3)}{\arg \min} ||M - R||_F^2$$



Not an element of SO(3) because it is a multiplicative group not an additive one

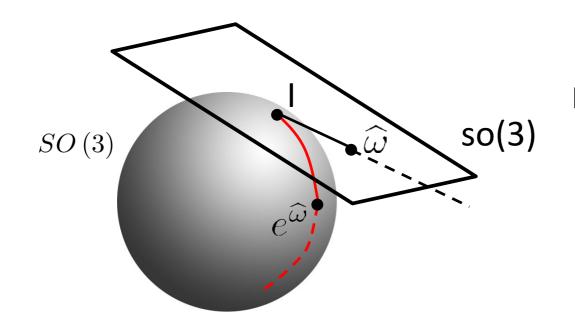




• if R1, R2 are far away from each other, the speed is not linear at all

**Approach 3**: use the geodesics of SO(3)

 Lie Groups: a line passing through 0 in the Lie algebra maps to a geodesic of the Lie group through the identity



consequently the curve

$$R(\lambda) = e^{\lambda \widehat{\omega}}$$

is a geodesic of SO(3) passing through I

This holds only for any line passing through 0 and consequently for any geodesic passing through the identity

interpolation)

• To find the geodesic passing through  $R_1$  and  $R_2$  we need to rotate the ball SO(3) by  $R_1^{-1}$ 

$$R_1^{-1}R_1 \longrightarrow R_1^{-1}R_2$$
 
$$I \longrightarrow e^{\log(R_1^{-1}R_2)}$$
 
$$I \longrightarrow e^{\lambda \log(R_1^{-1}R_2)} \quad \text{geodesic between I and } R_1^{-1}R_2$$
 SLERP 
$$R_1 \longrightarrow R_1 e^{\lambda \log(R_1^{-1}R_2)} \quad \text{geodesic between } R_1 \text{ and } R_2$$
 (spherical linear

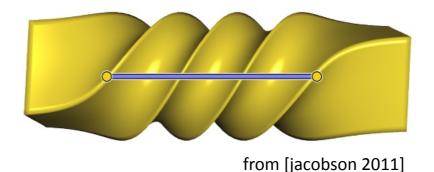
• The resulting motion is very intuitive and it is performed at uniform angular speed in SO(3)

ullet On a vector space with Euclidean metric, the geodesic connecting  $R_1$  and  $R_2$  would have corresponded to the straight line

$$R(\lambda) = R_1 + \lambda (R_2 - R_1)$$

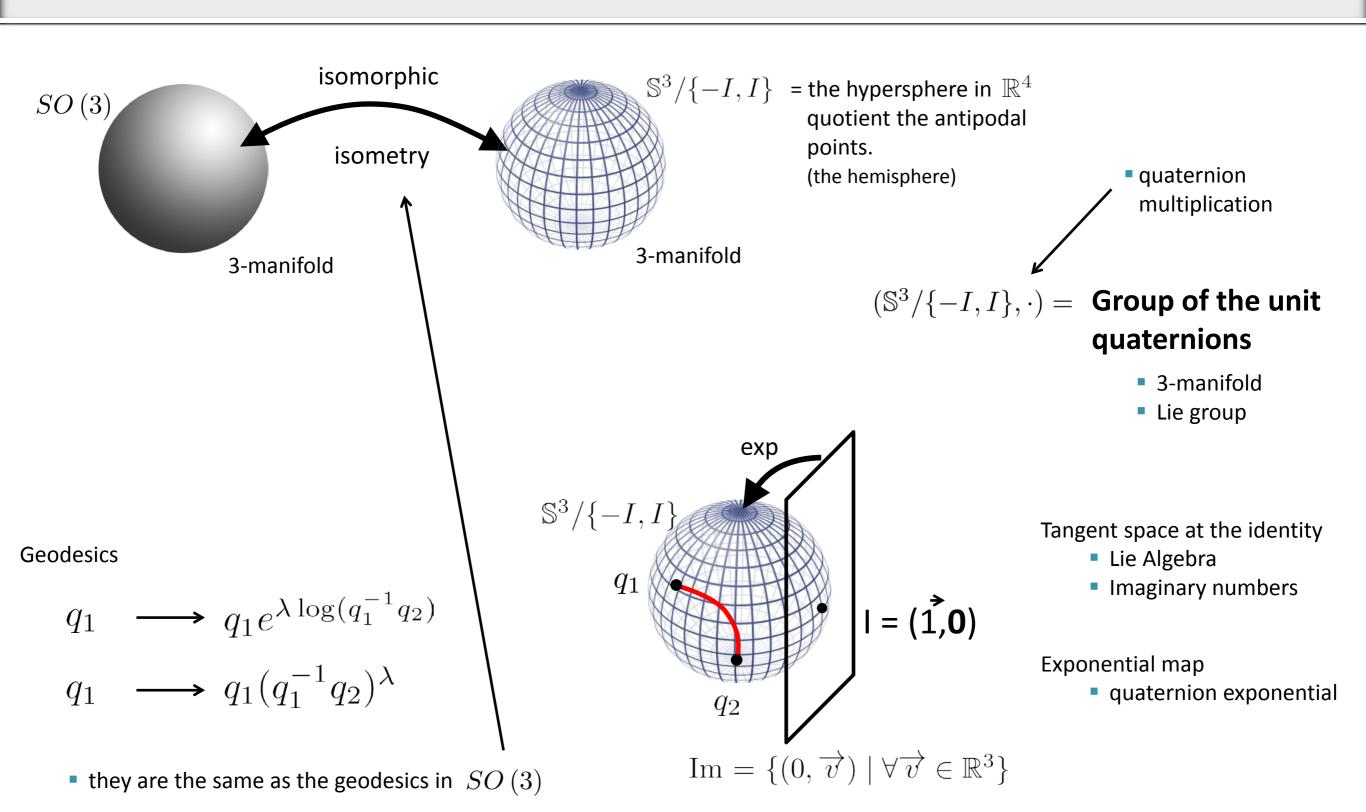
#### Questions?

 Given two rotations R1 and R2, interpolate along the geodesic starting from R1 passing n times through R2 and R1 and ending in R2.



something like this but not limited to a single axis

#### A word about quaternions...



PRO: easy to compute SLERP

• CON: difficult to perform derivatives in this space  $q \cdot s \cdot q^{-1}$ 

#### Content

- Interpolation in SO(3)
- Metric in SO(3)
- Kinematic chains

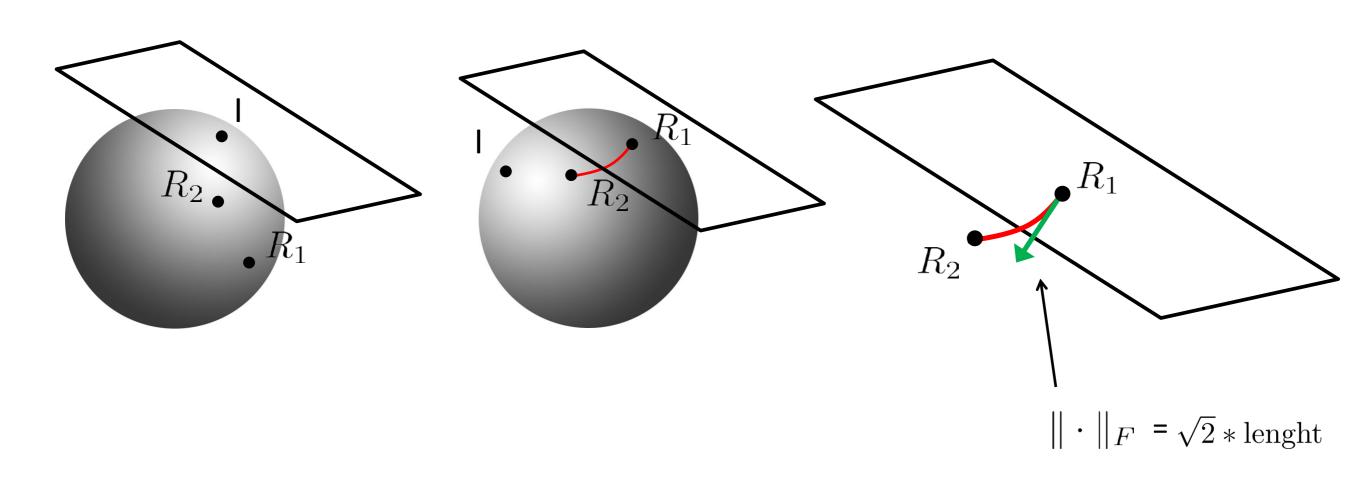
- We talk about geodesics, but what was the used metric?
  - a metric tells how close two rotations are
  - it is necessary to evaluate an estimator w.r.t. a ground truth

We talk about geodesics, but what was the used metric?

$$d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$$

Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)

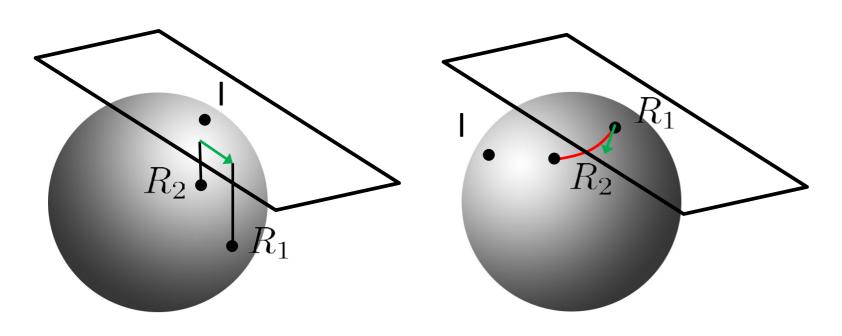




We talk about geodesics, but what was the used metric?

$$d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \| \log(R_1^{-1} R_2) \|_F$$

$$d_H(R_1, R_2) = \|\log(R_2) - \log(R_1)\|_F$$



Hyperbolic metric

Riemannian metric

Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)

Hyperbolic metric

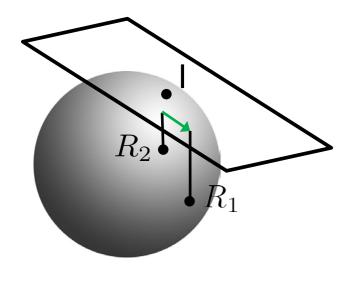
similar to the Riemannian if R1=I

We talk about geodesics, but what was the used metric?

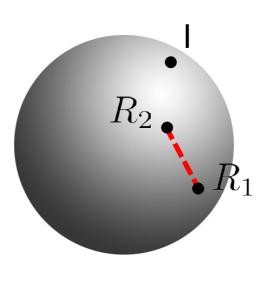
$$d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$$

$$d_H(R_1, R_2) = \|\log(R2) - \log(R1)\|_F$$

$$d_F(R_1, R_2) = ||R1 - R2||_F$$



Hyperbolic metric



Frobenius metric

Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)

Hyperbolic metric

Frobenius/Chordal metric

- not similar to Hyperbolic
- similar to the Riemannian if R1 and R2 are close to each other

• We talk about geodesics, but what was the used metric?

$$d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$$

 $d_H(R_1, R_2) = \|\log(R2) - \log(R1)\|_F$ 

$$d_F(R_1, R_2) = ||R1 - R2||_F$$

$$d_{\mathbb{S}^3}(q_1, q_2) = ||q_1 - q_2||_2$$

Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)

Hyperbolic metric

Frobenius/Chordal metric

Quaternion metric (related to the space of quaternions, not specifically to the sphere of unit quaternions)

Similar to the Hyperbolic one

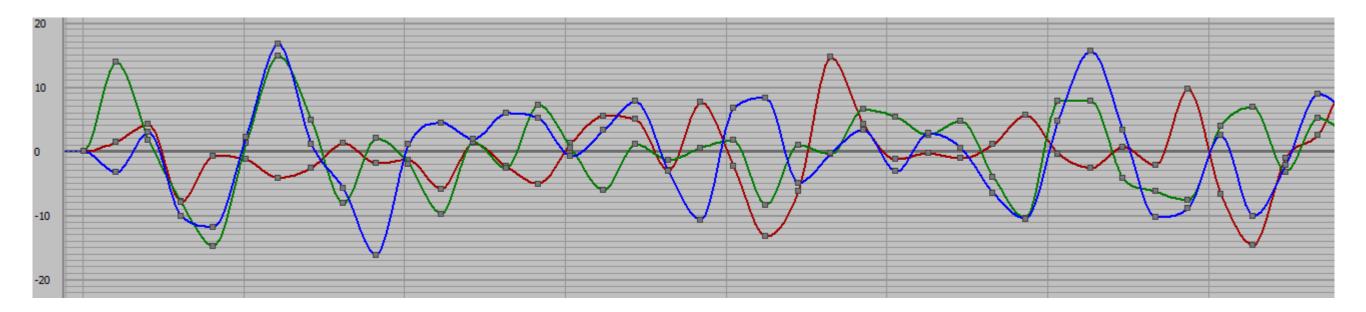
• Given n different estimation for the rotation of an object

$$R_1,\ldots,R_n$$

• how can I get a better estimate of  $\,R\,$ ?



Object at unknown rotation  ${\cal R}$ 



Given n different estimation for the rotation of an object

$$R_1,\ldots,R_n$$

- how can I get a better estimate of  $\,R$  ?



Object at unknown rotation  ${\cal R}$ 

- Solution: which of these is the best?
  - Average the rotation matrices  $R_i$ ?
  - Average the Euler angles of each  $R_i$ ?
  - Average the angle-axes of each  $R_i$  ?
  - Average the quaternions related to each  $R_i$ ?
- $\frac{1}{n} \sum_{i=1}^{n} R_i$   $\left(\frac{1}{n} \sum_{i=1}^{n} \alpha_i, \frac{1}{n} \sum_{i=1}^{n} \beta_i, \frac{1}{n} \sum_{i=1}^{n} \gamma_i\right)$   $\frac{1}{n} \sum_{i=1}^{n} \omega_i$

$$\frac{1}{n} \sum_{i=1}^{n} q_i$$

(rotation matrices)

(not rotation)

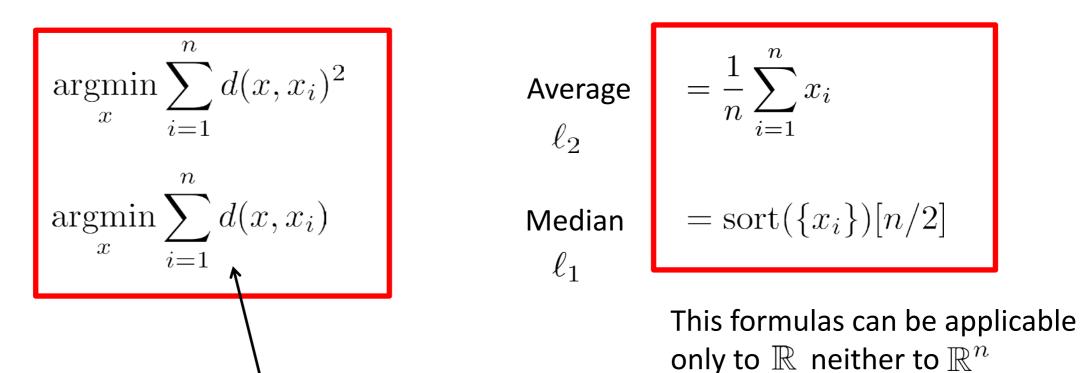
Why average?

- Why average?
  - By saying average, I'm implicitly assuming that the error in the measurements is Gaussian with zero mean

$$\underset{x}{\operatorname{argmin}} \sum_{i=1}^n \|x-x_i\|^2 \qquad \qquad \text{Average} \qquad = \frac{1}{n} \sum_{i=1}^n x_i$$
 
$$\underset{x}{\operatorname{argmin}} \sum_{i=1}^n \|x-x_i\| \qquad \qquad \text{Median} \qquad = \operatorname{sort}(\{x_i\})[n/2]$$
 
$$\ell_1$$

This can be generalized using metrics instead of norms

- Why average?
  - By saying average, I'm implicitly assuming that the error in the measurements is Gaussian with zero mean



in case of SO(3), which metric do we use here?

$$d_H(R_1, R_2) = \|\log(R_2) - \log(R_1)\|_F$$

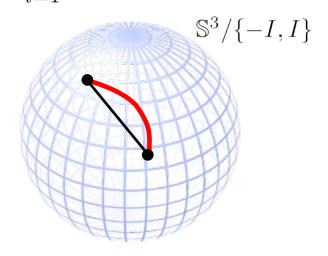


$$\underset{R \in SO(3)}{\operatorname{argmin}} \sum_{i=1}^{n} d_H(R, R_i)^2$$

#### Geometric mean

$$= \frac{1}{n} \sum_{i=1}^n \log(R_i) = \frac{1}{n} \sum_{i=1}^n \omega_i \quad \text{ Average of the angle-axes of each } R_i$$

Similar to the **projection** of  $\frac{1}{n}\sum_{i=1}^{n}q_{i}$ 



$$d_F(R_1, R_2) = ||R1 - R2||_F$$



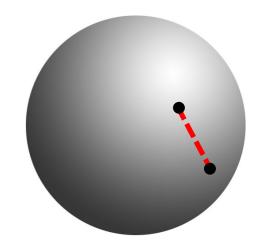
$$\underset{R \in SO(3)}{\operatorname{argmin}} \sum_{i=1}^{n} d_F(R, R_i)^2$$

Matrix mean

Similar to the **projection** of

$$\frac{1}{n} \sum_{i=1}^{n} R_i$$

Average of the each matrix element



$$d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$$

$$\sqrt{}$$

$$\underset{R \in SO(3)}{\operatorname{argmin}} \sum_{i=1}^{n} d_R(R, R_i)^2$$

#### Fréchet/Karcker mean

- No close form solution
- Solve a minimization problem
- when the solution R is close to I

• when the  $R_i$  are all close together

$$d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$$



$$\underset{R \in SO(3)}{\operatorname{argmin}} \sum_{i=1}^{n} d_R(R, R_i)^2$$

Fréchet/Karcker mean

- Why is so different?
  - we need to find the rotation R such that the squared sum of the lengths of all the geodesics connecting R to each  $R_i$  is minimized
  - The geodesics should start from R and not from the identity (like in the geometric mean)
  - we need to find the tangent space such that the squared sum of the lengths of all the geodesics of each  $R_i$  is minimized

#### Fréchet mean

$$\underset{R \in SO(3)}{\operatorname{argmin}} \sum_{i=1}^{n} d_R(R, R_i)^2$$

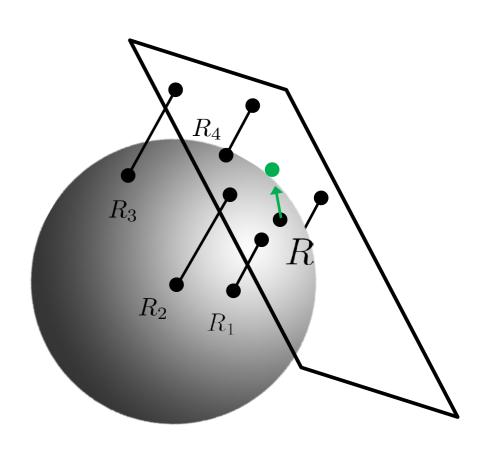
- Gradient descent on the manifold
- J. H. Manton, A globally convergent numerical algorithm for computing the centrer of mass on compact Lie groups, ICARCV 2004

- Set  $R = \overline{R}$  Matrix or Geometric mean
- Compute the average on the tangent space of R

$$r = \sum_{i=1}^{n} \log(R^{-1}R_i)$$

• Move towards r

$$R = Re^r$$



#### Content

- Interpolation in SO(3)
- Metric in SO(3)
- Kinematic chains

# Special Euclidean group SE(3)

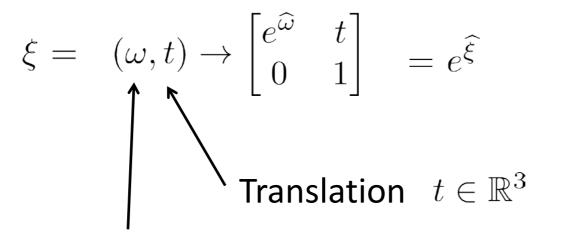
$$SE(3) = (SO(3) \times \mathbb{R}^3, \times)$$

#### **Special Euclidean group of order 3**

for simplicity of notation, from now on, we will use homogenous coordinates

$$\begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} \in SE(3)$$

A way of parameterize SE(3) is the following

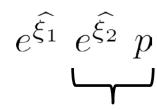


This is not the real exponential map in SE(3) (but it is more intuitive)

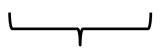
Angle/axis representation of the rotation  $\omega \in so(3)$ 

•  $(\omega,t)$  is called **twist**, and usually indicated with the symbol  $\xi$ 

#### **Composition of Rigid Motions**

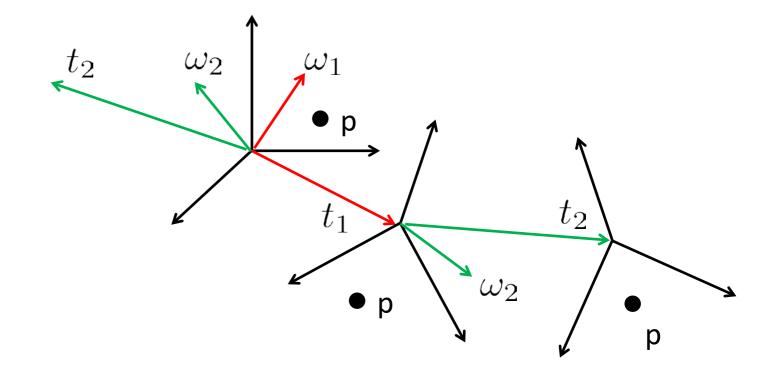


Transform p



Transform the transformation of p

$$\xi_1 = (\omega_1, t_1)$$
  
$$\xi_2 = (\omega_2, t_2)$$



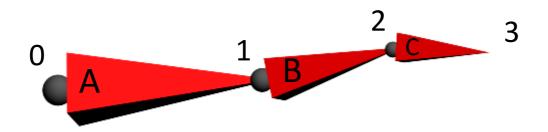
 $\xi_2$  is expressed in local coordinates relative to the framework induced by  $\xi_1$ 

The second transformation is actually performed on the twist

$$e^{\widehat{\xi_1}}\xi_2$$

#### **Kinematic Chain**

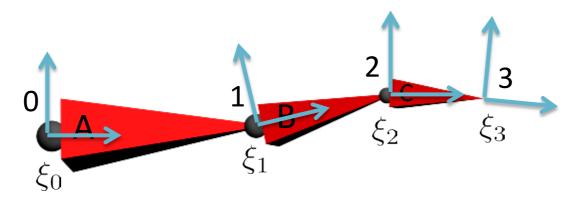
A kinematic chain is an ordered set of rigid transformations



- Each is called bone (A,B,C)
- Each is called **joint** (0,1,2,3)
- joint 0 is called base/root (and assumed to be fixed)
- joint 3 is called end effector

#### **Kinematic Chain**

A kinematic chain is an ordered set of rigid transformations



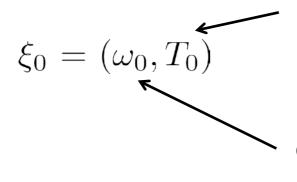
ullet Each bone has its own coordinate system igg( ullet determining its position in the space and the orientation of its local axes



- the bones A, B, C are oriented accordingly to the x-axis of the reference system
- The base of each bone corresponds to a joint
- Each reference system is an element of SE(3) determined by a twists  $(\xi_0, \xi_1, \xi_2, \xi_3)$
- the twists  $\xi_0$  , $\xi_1$ , $\xi_2$  , and  $\xi_3$  all together determine completely the configuration of the kinematic chain

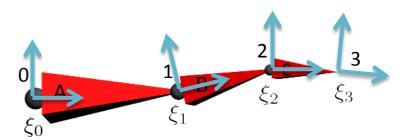
# **Kinematic Chain**

• The **base twist**  $\xi_0$  has the form



represents the coordinates of the joint 0

determine the orientation of the reference system of bone A



• All the **internal twists** ( $\xi_1$  and  $\xi_2$ ) are defined as

$$\xi_1 = (\omega_1, (l_1, 0, 0)) \longleftarrow$$

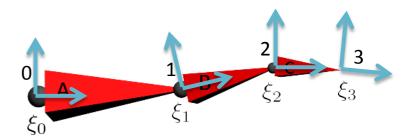
the translation is applied only along the x-axis with amount  $\ l_1$ 

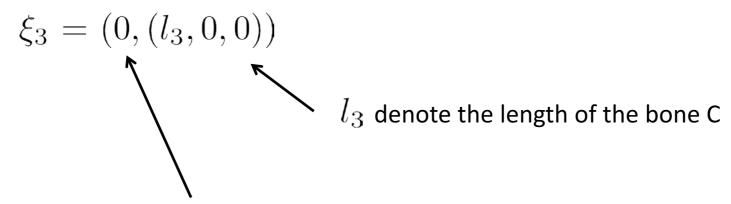
$$\xi_2 = (\omega_2, (l_2, 0, 0))$$

 $l_1$  and  $l_2$  denote the length of the bone A and B, respectively

# **Kinematic Chain**

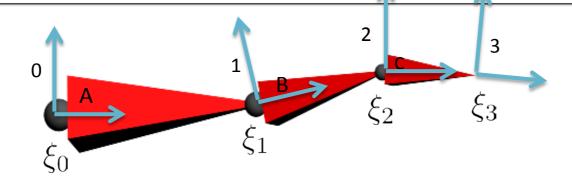
• The **end effector twist**  $\xi_3$  has the form





The orientation of the end effector is the same as the bone C

# **Kinematic Chain: Summary**



•  $\xi_0$  determines the position of joint 0 and the orientation of bone A

$$\xi_0 = (\omega_0, T_0)$$

•  $\xi_1$  determine the position of joint 1, the length of bone A, and the orientation of bone B w.r.t. the reference system of joint 0

$$\xi_1 = (\omega_1, (l_1, 0, 0))$$

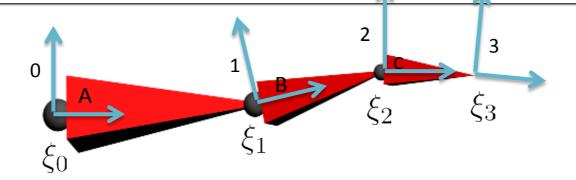
•  $\xi_2$  determine the position of joint 2, the length of bone B, and the orientation of bone C w.r.t. the reference system of joint 1

$$\xi_2 = (\omega_2, (l_2, 0, 0))$$

•  $\xi_3$  determine the position of joint 3 and the length of bone C

$$\xi_3 = (0, (l_3, 0, 0))$$

# **Kinematic Chain: DOF**



Given the constraints

$$\xi_0 = (\omega_0, T_0)$$
  

$$\xi_1 = (\omega_1, (l_1, 0, 0))$$
  

$$\xi_2 = (\omega_2, (l_2, 0, 0))$$
  

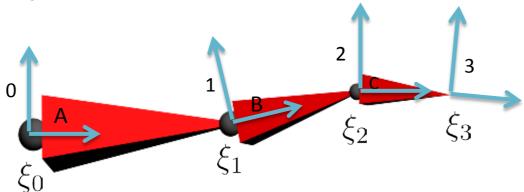
$$\xi_3 = (0, (l_3, 0, 0))$$

the actual DOFs of this particular kinematic chain are

$\omega_0, \omega_1, \omega_2$	3x3 DOF	(ball joints)
$T_0$	+3 DOF if the base can move	
$l_{1}, l_{2}, l_{3}$	+3x1 DOF if the bone is extendible	(prismatic joints)

# **Kinematic Chain Problems**

#### Given a kinematic chain



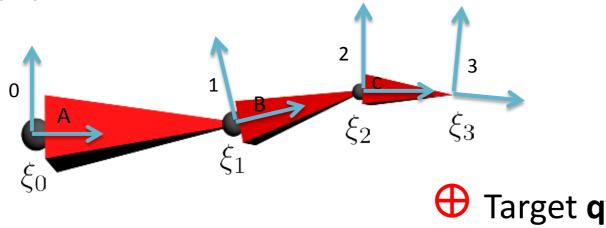
• A Forward Kinematics Problem consists in finding the coordinates of the end effector given a specific kinematic chain configuration  $(\xi_0, \xi_1, \xi_2, \xi_3)$ 

$$p(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\hat{\xi_0}} e^{\hat{\xi_1}} e^{\hat{\xi_2}} e^{\hat{\xi_3}} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

Forward Kinematics of the end effector

# **Kinematic Chain Problems**

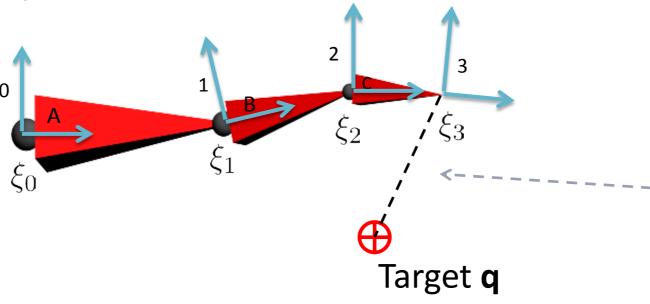
### Given a kinematic chain



 An Inverse Kinematics Problem consists in finding the configuration of the kinematic chain for which the distance between the end effector and a predefined target point q is minimized

### **Inverse Kinematics Problem**

### Given a kinematic chain



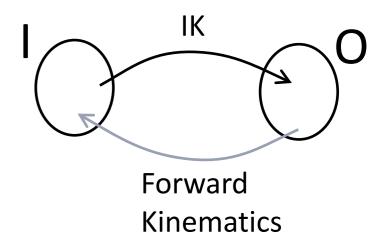
Minimize the distance between where the end effector is and where it should be

$$\arg \min \| p(\xi_0, \xi_1, \xi_2, \xi_3) - q \|$$

Generative model for p

= Forward Kinematics

### **Generative approach** to IK



it is equivalent to a non-linear least square optimization problem

```
(it is equivalent to the squared norm and this is ||\cdot||^2=x^2+y^2+z^2) (note: here it does not matter if the norm is squared or not, later it will)
```

- The problem is under-constrained, 3 equations and (at least) 9 unknowns
  - If q is reachable by the kinematic chain, there are infinite solutions to the problem
  - If q is not reachable, the solution is unique up to rotations along the bones axes

\*

# **A Possible Solution**

### **Newton's method**

• let denote with x our unknowns  $x=(\xi_0,\xi_1,\xi_2,\xi_3)$ 

$$arg min || p(x) - q ||$$

- ightharpoonup let  $\overline{x}$  be the current estimate for the solution
  - compute the Taylor expansion of p(x) around  $\overline{x}$

$$p(x + \Delta x) = p(\overline{x}) + Jp(\overline{x})\Delta x + \dots$$

$$\arg\min \|p(\overline{x}) + Jp(\overline{x})\Delta x - q\|$$

$$p(\overline{x}) + Jp(\overline{x})\Delta x - q = 0$$

$$p(\overline{x}) + Jp(\overline{x})\Delta x - q = 0$$

$$\lim_{\Delta x = Jp(\overline{x})^{\dagger}(q - p(\overline{x}))} Jp(\overline{x})$$

$$\lim_{\Delta x = Jp(\overline{x})^{\dagger}(q - p(\overline{x}))} Jp(\overline{x})$$
as  $\cong$ 

 $Jp(\overline{x})^{\dagger}$  can be computed using SVD, or approximated as  $\cong Jp(\overline{x})^T$  if speed is critical

# The Jacobian of the Forward Kinematics

Given the forward kinematic

$$p(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} e^{\widehat{\xi_2}} e^{\widehat{\xi_3}} p$$

\* assuming  $\xi_0 = (\omega_0, T_0)$   $\xi_1 = (\omega_1, (l_1, 0, 0))$   $\xi_2 = (\omega_2, (l_2, 0, 0))$   $\xi_3 = (0, (l_3, 0, 0))$ 

$$l_1, l_2, l_3$$
 fixed  $T_0$  fixed

• and  $\omega_i = (\theta_i^x, \theta_i^y, \theta_i^z)$ 

the Jacobian of the forward kinematic is

$$Jp = \begin{bmatrix} \frac{\partial p}{\partial \theta_0^x} & \frac{\partial p}{\partial \theta_0^y} & \frac{\partial p}{\partial \theta_0^z} & \frac{\partial p}{\partial \theta_0^z} & \frac{\partial p}{\partial \theta_1^x} & \frac{\partial p}{\partial \theta_1^y} & \frac{\partial p}{\partial \theta_1^z} & \frac{\partial p}{\partial \theta_2^z} & \frac{\partial p}{\partial \theta_2^z} \end{bmatrix}$$

only one term depends on  $\, heta_2^y \,$ 

1x3 column vector

$$\frac{\partial p}{\partial \theta_2^y}(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} \frac{\partial e^{\widehat{\xi_2}}}{\partial \theta_2^y} e^{\widehat{\xi_3}} p$$

# The Jacobian of the Forward Kinematics

$$\frac{\partial p}{\partial \theta_2^y}(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} \frac{\partial e^{\widehat{\xi_2}}}{\partial \theta_2^y} e^{\widehat{\xi_3}} p$$

$$= e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} \begin{bmatrix} \frac{\partial e^{\widehat{\omega_2}}}{\partial \theta_2^y} & 0 \\ 0 & 0 \end{bmatrix} e^{\widehat{\xi_3}} p$$

$$= e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} \begin{bmatrix} \frac{\partial \widehat{\omega_2}}{\partial \theta_2^y} e^{\widehat{\omega_2}} & 0 \\ 0 & 0 \end{bmatrix} e^{\widehat{\xi_3}} p$$

$$= e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix} e^{\widehat{\omega_2}} & 0$$

$$= e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix} e^{\widehat{\omega_2}} & 0$$

$$= e^{\widehat{\xi_3}} p$$

$$\begin{aligned}
\omega_2 &= (\theta_2^x, \theta_2^y, \theta_2^z) \\
& \downarrow \\
\widehat{\omega}_2 &= \begin{bmatrix} 0 & -\theta_2^z & \theta_2^y \\ \theta_2^z & 0 & -\theta_2^x \\ -\theta_2^y & \theta_2^x & 0 \end{bmatrix} \\
& \downarrow \\
\frac{\partial \widehat{\omega}_2}{\partial \theta_2^y} &= \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix}
\end{aligned}$$

# The Jacobian of the Forward Kinematics

- and so on... (all the other derivatives are computed in a similar way)
- The Jacobian of forward kinematic is very easy to compute if the angle/axis representation is used. On the contrary, if quaternions are used instead, the Jacobian is not as trivial  $q_1 \cdot q_2 \cdot s \cdot q_2^{-1} \cdot q_1^{-1}$