

# Midterm 1 Review

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rows and  $m$  columns :

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nm} \end{bmatrix} \quad (1)$$

The set of all possible real matrices with  $n$  rows and  $m$  columns is denoted as  $\mathbb{R}^{n \times m}$ , where  $\mathbb{R}$  denotes the set of all real numbers.

Any matrix  $A$  with  $n$  rows and  $m$  columns is said to lie in the set of  $\mathbb{R}^{n \times m}$ .  $A \in \mathbb{R}^{n \times m}$  is read aloud as “ $A$  lies in the set of all  $n$  cross  $m$  real matrices”.

**Definition 2** (Vector or Column vector). *A column vector or a vector  $\mathbf{x}$  is a matrix with only one column.*

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad (2)$$

The set of all possible real vectors with  $n$  rows is denoted as  $\mathbb{R}^{n \times 1}$  or more simply  $\mathbb{R}^n$ .

A vector is denoted by bold-font small letter, for example,  $\mathbf{x}, \mathbf{y}, \mathbf{z}$ . A matrix is denoted by capital letters,  $A, B, M, P, K$ .

A matrix  $A \in \mathbb{R}^{n \times m}$  is often denoted a set  $m$  column vectors of dimension  $n \times 1$ ,

$$A = [\mathbf{a}_1 \quad \mathbf{a}_2 \quad \dots \quad \mathbf{a}_m],$$

$$\text{where } \mathbf{a}_i = \begin{bmatrix} a_{i1} \\ a_{i2} \\ \vdots \\ a_{in} \end{bmatrix}, \quad \text{for all } i \in \{1, \dots, m\}. \quad (3)$$

## 1 Linear algebra review

**Definition 1** (Matrix). *A real matrix  $A$  with  $n$  rows and  $m$  columns is defined as a set of real numbers  $\{a_{11}, a_{12}, \dots, a_{nm}\}$ , arranged in an 2D grid with  $n$*

A block matrix is a matrix denoted in terms of other matrices, *matrix A are the columns of  $A^\top$  and vice-versa.*

$$A = \left[ \begin{array}{ccc|ccc} b_{11} & \dots & b_{1q} & c_{11} & \dots & c_{1r} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ b_{p1} & \dots & b_{pq} & c_{1s} & \dots & c_{sr} \\ \hline e_{11} & \dots & e_{1v} & d_{11} & \dots & d_{1x} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ e_{u1} & \dots & e_{uv} & d_{1w} & \dots & d_{wx} \end{array} \right] \quad (4)$$

$$= \begin{bmatrix} B & C \\ E & D \end{bmatrix}, \text{ where } B, C, E, D \text{ are matrices.} \quad (5)$$

**Definition 3** (Square matrix). *A matrix is said to be square if its number of columns is same as the number of rows. That is matrix  $A \in \mathbb{R}^{n \times m}$  is said to be square matrix if  $m = n$ .*

**Definition 4** (Diagonal of a square matrix). *Let  $A$  be a square matrix  $A \in \mathbb{R}^{n \times n}$  with entries:*

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \quad (6)$$

*The diagonal of a square matrix  $A$  is defined to be the vector*

$$\text{diag}(A) = \begin{bmatrix} a_{11} \\ a_{22} \\ \vdots \\ a_{nn} \end{bmatrix}$$

**Definition 5** (Identity matrix). *An identity matrix  $I$  of size  $n$  is a square matrix with all its diagonal entries as 1 and non-diagonal entries as 0.*

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix} \quad (7)$$

## 1.1 Matrix operations

### 1.1.1 Transpose

**Definition 6** (Transpose). *The matrix transpose  $A^\top$  of a matrix  $A$  is defined as a matrix where rows of*

$$A^\top = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{1n} \\ a_{12} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1m} & a_{2m} & \dots & a_{nm} \end{bmatrix} \quad (8)$$

In the matrix as set of  $m$  column vectors notation, the transpose is written as  $m$  row vectors  $\mathbf{a}_i^\top$ ,

$$A^\top = \begin{bmatrix} \mathbf{a}_1^\top \\ \mathbf{a}_2^\top \\ \vdots \\ \mathbf{a}_m^\top \end{bmatrix}, \quad \mathbf{a}_i^\top = [a_{i1} \quad a_{i2} \quad \dots \quad a_{in}],$$

for all  $i \in \{1, \dots, n\}$ . (9)

1. If  $A$  has  $n$  rows and  $m$  columns, then  $A^\top$  has  $m$  rows and  $n$  columns. If  $A \in \mathbb{R}^{n \times m}$ , then  $A^\top \in \mathbb{R}^{m \times n}$ .
2. The transpose of a transpose is matrix itself.  $(A^\top)^\top = A$ .
3. The transpose of a block matrix is block-wise transpose of each matrix,

$$\begin{bmatrix} B & C \\ E & D \end{bmatrix}^\top = \begin{bmatrix} B^\top & E^\top \\ C^\top & D^\top \end{bmatrix}$$

**Definition 7** (Row vector). *A row vector is  $Y$  is matrix with only one row*

$$Y = [y_1 \quad y_2 \quad \dots \quad y_n] \quad (10)$$

It is common to denote row vectors as transpose of a column vector. For example, the matrix  $Y$  shown above is typically represented  $\mathbf{y}^\top$ , where  $\mathbf{y}$  is a column vector.

$$Y = \mathbf{y}^\top \quad \text{where } \mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} \quad (11)$$

### 1.1.2 Vector dot product

Before we define general matrix multiplication, it is easier to define matrix multiplication between a row vector and a column vector  $\mathbf{x}^\top \in \mathbb{R}^{1 \times n}$  and  $\mathbf{y} \in \mathbb{R}^{n \times 1}$

$$\mathbf{x}^\top \mathbf{y} = x_1 y_1 + x_2 y_2 + \cdots + x_n y_n = \sum_{i=1}^n x_i y_i \quad (12)$$

where  $\mathbf{x}^\top = [x_1 \quad \cdots \quad x_n]$

$$\text{and } \mathbf{y} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}.$$

Note that  $\mathbf{x}^\top \mathbf{y}$  is same as the vector dot product or the vector inner-product,

$$\mathbf{x}^\top \mathbf{y} = \mathbf{x} \cdot \mathbf{y} = \|\mathbf{x}\| \|\mathbf{y}\| \cos(\theta) = \mathbf{y}^\top \mathbf{x}, \quad (13)$$

where  $\theta$  is the angle between vectors  $\mathbf{x}$  and  $\mathbf{y}$  and the vector norm or euclidean norm  $\|\cdot\|$  is defined as

$$\|\mathbf{x}\| = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2} = \sqrt{\mathbf{x}^\top \mathbf{x}} \quad (14)$$

**Definition 8** (Unit vector). *A unit vector, typically denoted with a hat,  $\hat{\mathbf{x}}$  is a vector with euclidean norm as 1. That is  $\|\hat{\mathbf{x}}\| = 1$  or equivalently  $\mathbf{x}^\top \mathbf{x} = 1$ .*

**Definition 9** (Orthogonal vectors). *Two vectors,  $\mathbf{x} \in \mathbb{R}^n$  and  $\mathbf{y} \in \mathbb{R}^n$  are said to be orthogonal if and only if their dot product is zero  $\mathbf{x}^\top \mathbf{y} = 0$ .*

**Definition 10** (Orthonormal vectors). *A set of vectors,  $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n \in \mathbb{R}^n$  are said to be orthonormal if and only if they are all unit vectors  $\mathbf{x}_i^\top \mathbf{x}_i = 1$  and they are pair-wise orthogonal,  $\mathbf{x}_i^\top \mathbf{x}_j = 0$  for all  $i \neq j$ .*

### 1.1.3 Matrix multiplication

The matrix multiplication between matrix  $A \in \mathbb{R}^{n \times m}$  and matrix  $B \in \mathbb{R}^{m \times p}$  (note that  $A$  has  $m$  columns while  $B$  has  $m$  rows; the only case when matrix multiplication is defined) is easier defined if matrix  $A$  is written in terms of row vectors while matrix  $B$  is written in terms of column vectors. Let the matrix  $A$  is written in terms of row vectors  $\mathbf{a}_i^\top \in \mathbb{R}^{1 \times m}$

and the matrix  $B$  is written in terms of column vectors  $\mathbf{b}_i \in \mathbb{R}^{m \times 1}$ . Then the matrix multiplication  $AB \in \mathbb{R}^{n \times p}$  is defined as the matrix,

$$AB = \begin{bmatrix} \mathbf{a}_1^\top \\ \mathbf{a}_2^\top \\ \vdots \\ \mathbf{a}_n^\top \end{bmatrix} [\mathbf{b}_1 \quad \mathbf{b}_2 \quad \cdots \quad \mathbf{b}_p] \quad (15)$$

$$= \begin{bmatrix} \mathbf{a}_1^\top \mathbf{b}_1 & \mathbf{a}_1^\top \mathbf{b}_2 & \cdots & \mathbf{a}_1^\top \mathbf{b}_p \\ \mathbf{a}_2^\top \mathbf{b}_1 & \mathbf{a}_2^\top \mathbf{b}_2 & \cdots & \mathbf{a}_2^\top \mathbf{b}_p \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{a}_n^\top \mathbf{b}_1 & \mathbf{a}_n^\top \mathbf{b}_2 & \cdots & \mathbf{a}_n^\top \mathbf{b}_p \end{bmatrix} \quad (16)$$

**Block matrix multiplication** Block matrix multiplication works in a similar way as scalar multiplication as long as sub-matrix multiplication is properly defined,

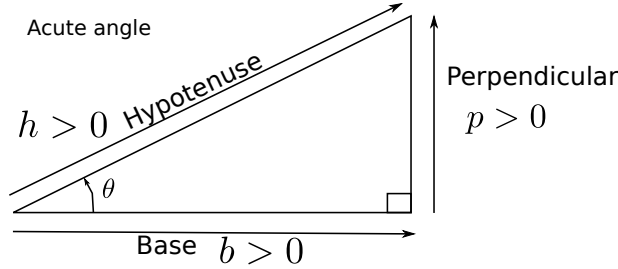
$$\begin{bmatrix} A & B \\ C & D \end{bmatrix} \begin{bmatrix} P & Q \\ R & S \end{bmatrix} = \begin{bmatrix} AP + BR & AQ + BS \\ CP + DR & CQ + DS \end{bmatrix} \quad (17)$$

**Definition 11** (Orthogonal matrices). *A square matrix  $A$  is said to be orthogonal if and only if  $A^\top A = I$*

### 1.1.4 Transpose of matrix multiplication

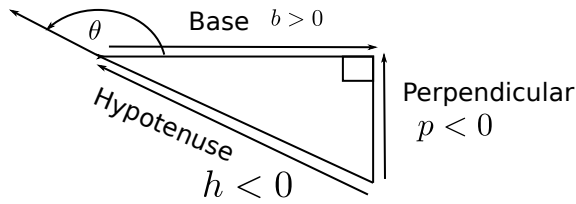
$$(AB)^\top = B^\top A^\top$$

## 2 Trigonometry review

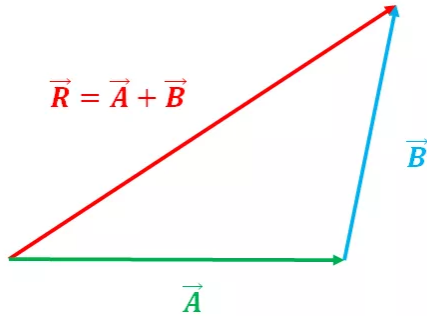


$$\tan(\theta) = \frac{p}{b} \quad \sin(\theta) = \frac{p}{h} \quad \cos(\theta) = \frac{b}{h}$$

Obtuse angle



## 3 Triangle law of vector addition



## 4 2D Rotation matrix

**Definition 12** (2D Cartesian Coordinate frame). A 2D cartesian coordinate frame is defined as a set of mutually orthogonal unit vectors  $\hat{\mathbf{x}} \in \mathbb{R}^2$  and  $\hat{\mathbf{y}} \in \mathbb{R}^2$

called the basis vectors  $B = [\hat{\mathbf{x}}, \hat{\mathbf{y}}]$  along with an origin  $\mathbf{o} \in \mathbb{R}^2$ . Thus the tuple  $(B, \mathbf{o})$  form a coordinate frame. A coordinate frame is denoted by curly braces around it, for example,  $\{C\}$  or  $\{W\}$ .

**Example 1** (2D Coordinate frame). The figure 1 contains two coordinate frames the one shown in red and the one shown in green. Both have the same origin, but different basis vectors. The  $\{W\}$  coordinate frame shown in green has basis vectors  $B_w = [\hat{\mathbf{x}}_w, \hat{\mathbf{y}}_w]$ . The same notation is used for the  $\{C\}$  coordinate frame  $B_c = [\hat{\mathbf{x}}_c, \hat{\mathbf{y}}_c]$ . Note that the basis vectors of  $\{C\}$  coordinate frame can be expressed in terms of  $\{W\}$  coordinate frame by triangle law of vector addition,

$$\begin{aligned} \hat{\mathbf{x}}_c &= |\overrightarrow{OA}| \hat{\mathbf{x}}_w + |\overrightarrow{AB}| \hat{\mathbf{y}}_w \\ \hat{\mathbf{y}}_c &= -|\overrightarrow{PQ}| \hat{\mathbf{x}}_w + |\overrightarrow{OP}| \hat{\mathbf{y}}_w \end{aligned} \quad (18)$$

In the triangle  $\triangle OAB$  (Fig 1),

$$\cos(\theta) = \frac{|\overrightarrow{OA}|}{|\overrightarrow{OB}|} = \frac{|\overrightarrow{OA}|}{\|\hat{\mathbf{x}}_c\|} = |\overrightarrow{OA}| \quad (19)$$

$$\sin(\theta) = \frac{|\overrightarrow{AB}|}{|\overrightarrow{OB}|} = \frac{|\overrightarrow{AB}|}{\|\hat{\mathbf{x}}_c\|} = |\overrightarrow{AB}| \quad (20)$$

Similarly in the right triangle  $\triangle OPQ$  (Fig 1),

$$\cos(\theta) = \frac{|\overrightarrow{OP}|}{|\overrightarrow{OQ}|} = \frac{|\overrightarrow{OP}|}{\|\hat{\mathbf{y}}_c\|} = |\overrightarrow{OP}| \quad (21)$$

$$\sin(\theta) = \frac{|\overrightarrow{PQ}|}{|\overrightarrow{OQ}|} = \frac{|\overrightarrow{PQ}|}{\|\hat{\mathbf{y}}_c\|} = |\overrightarrow{PQ}| \quad (22)$$

Putting these values back in (18), we get,

$$\begin{aligned} \hat{\mathbf{x}}_c &= \cos(\theta) \hat{\mathbf{x}}_w + \sin(\theta) \hat{\mathbf{y}}_w \\ \hat{\mathbf{y}}_c &= -\sin(\theta) \hat{\mathbf{x}}_w + \cos(\theta) \hat{\mathbf{y}}_w \end{aligned} \quad (23)$$

These equations can be written in matrix notation as,

$$\begin{aligned} \hat{\mathbf{x}}_c &= [\hat{\mathbf{x}}_w \quad \hat{\mathbf{y}}_w] \begin{bmatrix} \cos(\theta) \\ \sin(\theta) \end{bmatrix} = B_w \begin{bmatrix} \cos(\theta) \\ \sin(\theta) \end{bmatrix} \\ \hat{\mathbf{y}}_c &= [\hat{\mathbf{x}}_w \quad \hat{\mathbf{y}}_w] \begin{bmatrix} -\sin(\theta) \\ \cos(\theta) \end{bmatrix} = B_w \begin{bmatrix} -\sin(\theta) \\ \cos(\theta) \end{bmatrix} \end{aligned} \quad (24)$$

The full basis matrix of coordinate frame  $\{C\}$  can be written as

$$\begin{aligned} B_c &= [\hat{\mathbf{x}}_c \quad \hat{\mathbf{y}}_c] \\ &= \begin{bmatrix} B_w \begin{bmatrix} \cos(\theta) \\ \sin(\theta) \end{bmatrix} & B_w \begin{bmatrix} -\sin(\theta) \\ \cos(\theta) \end{bmatrix} \end{bmatrix} \\ &= B_w \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \end{aligned} \quad (25)$$

**Definition 13** (2D Coordinates of a point). The coordinate of a point  $\mathbf{p}$  in a given coordinate frame  $\{W\}$  with basis vectors  $B_w = [\hat{\mathbf{x}}_w, \hat{\mathbf{y}}_w]$  and origin  $\mathbf{o}_w = \begin{bmatrix} o_x \\ o_y \end{bmatrix}$  is defined as the vector  $\mathbf{p}_w = \begin{bmatrix} p_{wx} \\ p_{wy} \end{bmatrix}$  such that,

$$\begin{aligned} \mathbf{p} &= (p_{wx} + o_x)\hat{\mathbf{x}}_w + (p_{wy} + o_y)\hat{\mathbf{y}}_w \\ &= [\hat{\mathbf{x}}_w \quad \hat{\mathbf{y}}_w] \left( \begin{bmatrix} p_{wx} \\ p_{wy} \end{bmatrix} + \begin{bmatrix} o_x \\ o_y \end{bmatrix} \right) \\ &= B_w(\mathbf{p}_w + \mathbf{o}_w) \end{aligned} \quad (26)$$

**Example 2** (Fig 1). The point  $\mathbf{p}$  can be represented in coordinate frames  $\{W\}$  and  $\{C\}$ . Let the projection on the basis  $B_c = [\hat{\mathbf{x}}_c, \hat{\mathbf{y}}_c]$  be  $\mathbf{p}_c$ , while that on  $B_w = [\hat{\mathbf{x}}_w, \hat{\mathbf{y}}_w]$  be  $\mathbf{p}_w$ . Since both the coordinate frames have same origin, we assume  $\mathbf{o}_w = \mathbf{o}_c = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ . We have

$$\mathbf{p} = B_w \mathbf{p}_w = B_c \mathbf{p}_c \quad (27)$$

**Theorem 1** (2D Rotation matrix). In a coordinate transformation as given in Fig 1, the coordinates in frame  $\{C\}$ ,  $\mathbf{p}_c$  can be converted into coordinates in frame  $\{W\}$ ,  $\mathbf{p}_w$  with the same origin by using a rotation matrix  ${}^W R_C(\theta)$ ,

$$\begin{aligned} \mathbf{p}_w &= {}^W R_C(\theta) \mathbf{p}_c \\ \text{where } {}^W R_C(\theta) &= \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \end{aligned} \quad (28)$$

*Proof.* First note that the basis matrix of any coordinate frame  $\{W\}$  is orthogonal,

$$\begin{aligned} B_w^\top B_w &= [\hat{\mathbf{x}} \quad \hat{\mathbf{y}}]^\top [\hat{\mathbf{x}} \quad \hat{\mathbf{y}}] \\ &= \begin{bmatrix} \hat{\mathbf{x}}^\top \\ \hat{\mathbf{y}}^\top \end{bmatrix} [\hat{\mathbf{x}} \quad \hat{\mathbf{y}}] \\ &= \begin{bmatrix} \hat{\mathbf{x}}^\top \hat{\mathbf{x}} & \hat{\mathbf{x}}^\top \hat{\mathbf{y}} \\ \hat{\mathbf{y}}^\top \hat{\mathbf{x}} & \hat{\mathbf{y}}^\top \hat{\mathbf{y}} \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I \end{aligned} \quad (29)$$

Left-multiply  $B_w^\top$  to both sides of (27)

$$B_w^\top B_w \mathbf{p}_w = B_w^\top B_c \mathbf{p}_c \quad (30)$$

Cancel out  $B_w^\top \mathbf{o}$  on both sides. Replace  $B_w^\top B_w = I$ .

$$I \mathbf{p}_w = B_w^\top B_c \mathbf{p}_c \text{ or } \mathbf{p}_w = B_w^\top B_c \mathbf{p}_c \quad (31)$$

Substitute value of  $B_c$  from (25), to get

$$\mathbf{p}_w = B_w^\top \left( B_w \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \right) \mathbf{p}_c. \quad (32)$$

Again use  $B_w^\top B_w = I$  to get,

$$\mathbf{p}_w = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \mathbf{p}_c. \quad (33)$$

Defining  ${}^W R_C(\theta) = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$ , we get the desired result.  $\square$

**Theorem 2** (Orthogonality of 2D Rotation matrices). All 2D rotation matrices are orthogonal  $R^\top R = I$  have determinant as one  $\det(R) = 1$ . If any square matrix  $A \in \mathbb{R}^{2 \times 2}$  is orthogonal  $A^\top A = I$  and has determinant 1,  $\det(A) = 1$ , then it is a valid rotation matrix.

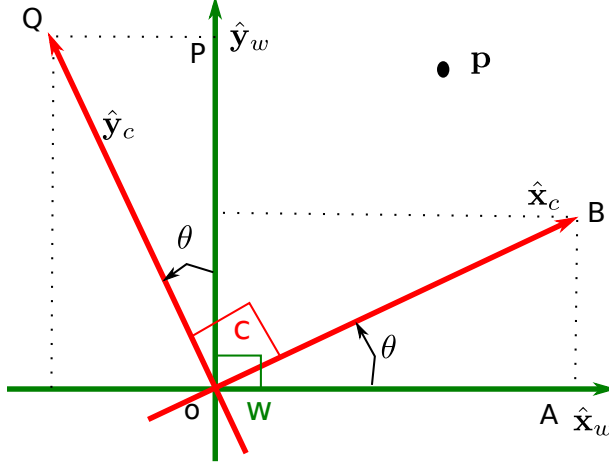


Figure 1: The coordinate frame  $\{C\}$  is rotated around origin by an  $\theta$  from coordinate frame  $\{W\}$ .

*Proof.*

$$\begin{aligned}
 R^\top R &= \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}^\top \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \\
 &= \begin{bmatrix} \cos(\theta) & \sin(\theta) \\ -\sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \\
 &= \begin{bmatrix} \cos^2(\theta) + \sin^2(\theta) & -\cos(\theta)\sin(\theta) + \sin(\theta)\cos(\theta) \\ -\sin(\theta)\cos(\theta) + \cos(\theta)\sin(\theta) & \sin^2(\theta) + \cos^2(\theta) \end{bmatrix} \\
 &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}
 \end{aligned} \tag{34}$$

$$\begin{aligned}
 \det(R) &= \det \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \\
 &= \cos^2(\theta) + \sin^2(\theta) = 1
 \end{aligned} \tag{35}$$

Denote the columns of square matrix  $A$  which is orthogonal with determinant 1 as  $A = [\mathbf{a}_1, \mathbf{a}_2]$ . Since  $A$  is orthogonal, we have

$$\begin{aligned}
 A^\top A &= \begin{bmatrix} \mathbf{a}_1^\top \\ \mathbf{a}_2^\top \end{bmatrix} [\mathbf{a}_1 \quad \mathbf{a}_2] = \begin{bmatrix} \mathbf{a}_1^\top \mathbf{a}_1 & \mathbf{a}_1^\top \mathbf{a}_2 \\ \mathbf{a}_2^\top \mathbf{a}_1 & \mathbf{a}_2^\top \mathbf{a}_2 \end{bmatrix} \\
 &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.
 \end{aligned} \tag{36}$$

This implies that  $\mathbf{a}_1$  and  $\mathbf{a}_2$  are mutually orthogonal unit vectors. Let  $\mathbf{a}_1 = [\cos(\theta), \sin(\theta)]$  because any 2D

unit vector can be written in cos,sin form, where  $\theta = \text{atan2}(a_{12}, a_{11})$ . Next we know that  $\mathbf{a}_1^\top \mathbf{a}_2 = 0$  and that  $\mathbf{a}_2$  is unit vector. For any unit 2D vector  $[u, v]^\top$ , there are only two unit vectors perpendicular to it  $[-v, u]^\top$  and  $[v, -u]^\top$ . Then we have only two options for  $\mathbf{a}_2$  are either  $[-\sin(\theta), \cos(\theta)]$  or  $[\sin(\theta), -\cos(\theta)]$ . But we also know that the determinant of  $A$  is 1. The second option for  $\mathbf{a}_2$  leads to determinant of -1.

$$\det [\mathbf{a}_1 \quad \mathbf{a}_2] = \det \begin{bmatrix} \cos(\theta) & \sin(\theta) \\ \sin(\theta) & -\cos(\theta) \end{bmatrix} = -1 \tag{37}$$

Hence, we have

$$A = [\mathbf{a}_1 \quad \mathbf{a}_2] = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} = R(\theta)$$

□

## 5 2D Transformation matrix

To consider the rotation and translation case, we consider the case shown in Fig 2. We have an intermediate frame  $\{I\}$  which has only rotation from  $\{C\}$  frame. We assume that basis vectors  $\{I\}$  are parallel to  $\{W\}$  which make it translation only conversion. We can convert from  $\mathbf{p}_c$  to  $\mathbf{p}_I$  using the rotation matrix derived in the previous section,

$$\mathbf{p}_I = B_I^{-1} B_c \mathbf{p}_c = R(\theta) \mathbf{p}_c. \tag{38}$$

We can account for the translation of the frame  $\mathbf{p}_I$  by noticing that the coordinate frames only differ in origin, such that  $B_c \mathbf{o}_c = B_w (\mathbf{o}_w + {}^w \mathbf{t}_c)$ , where the translation  ${}^w \mathbf{t}_c$  is measured in world coordinate frame.

$$\begin{aligned}
 \mathbf{p} &= B_c (\mathbf{p}_c + \mathbf{o}_c) = B_w (\mathbf{p}_w + \mathbf{o}_w) \\
 \implies B_c \mathbf{p}_c + B_c \mathbf{o}_c &= B_w \mathbf{p}_w + B_w \mathbf{o}_w \\
 \implies B_c \mathbf{p}_c + (B_c \mathbf{o}_c - B_w \mathbf{o}_w) &= B_w \mathbf{p}_w \\
 \implies B_c \mathbf{p}_c + B_w {}^w \mathbf{t}_c &= B_w \mathbf{p}_w \\
 \implies B_w^\top B_c \mathbf{p}_c + {}^w \mathbf{t}_c &= \mathbf{p}_w \\
 \implies \mathbf{p}_w &= R(\theta) \mathbf{p}_c + {}^w \mathbf{t}_c
 \end{aligned} \tag{39}$$

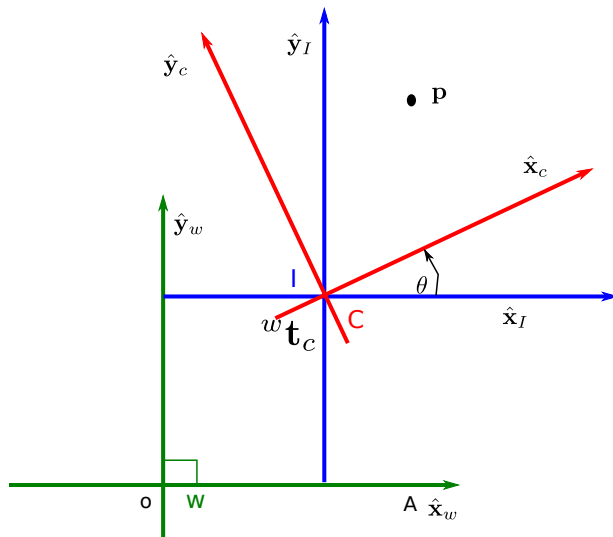


Figure 2: The coordinate frame  $\{C\}$  is rotated around origin by an  $\theta$  from coordinate frame  $\{W\}$  and then shifted by translation  ${}^w\mathbf{t}_c$ .

4	Definition (Diagonal of a square matrix)	2
5	Definition (Identity matrix)	2
6	Definition (Transpose)	2
7	Definition (Row vector)	2
8	Definition (Unit vector)	3
9	Definition (Orthogonal vectors)	3
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## 7 3D Transformation matrix

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## 11 Linear least squares or Pseudo-inverse

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