ECE 417/598: K,R,t from P matrix

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Rules

1. Let unit vectors of \mathbf{a} be denoted by $\hat{\mathbf{a}} = \frac{\mathbf{a}}{\|\mathbf{a}\|}.$

2. The projection of **b** on **a** is \overrightarrow{PQ} . The magnitude of the projection is given by dot product,

 $|\overrightarrow{PQ}| = \mathbf{b}^{\top} \hat{\mathbf{a}} = \hat{\mathbf{a}}^{\top} \mathbf{b} = \|\hat{\mathbf{a}}\| \|\mathbf{b}\| \cos(\theta) = \|\mathbf{b}\| \cos(\theta)$

3. Since \overrightarrow{PQ} is in the direction of $\hat{\mathbf{a}}$, the vector \overrightarrow{PQ} is given by,

 $\overrightarrow{PQ} = |\overrightarrow{PQ}|\hat{\mathbf{a}} = (\mathbf{b}^{\top}\hat{\mathbf{a}})\hat{\mathbf{a}}$

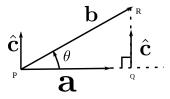
4. Similarly the projection of **b** on $\hat{\mathbf{c}}$ is \overrightarrow{QR}

$$|\overrightarrow{QR}| = \mathbf{b}^{\top} \hat{\mathbf{c}} = \hat{\mathbf{c}}^{\top} \mathbf{b} = ||\hat{\mathbf{a}}|| ||\mathbf{b}|| \cos(\frac{\pi}{2} - \theta) = ||\mathbf{b}|| \cos(\frac{\pi}{2} - \theta)$$

$$\overrightarrow{QR} = (\mathbf{b}^{\top} \hat{\mathbf{c}}) \hat{\mathbf{c}}$$

5. By triangle law $\mathbf{b} = \overrightarrow{PQ} + \overrightarrow{QR}$, or

$$\mathbf{b} = (\mathbf{b}^{\top}\hat{\mathbf{a}})\hat{\mathbf{a}} + (\mathbf{b}^{\top}\hat{\mathbf{c}})\hat{\mathbf{c}}$$

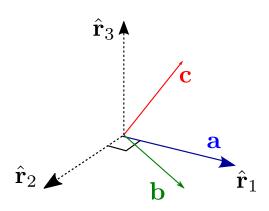


Problem 1

We want to find a pair of orthonormal vectors in the same plane as \mathbf{a} and \mathbf{b} . First vector is $\hat{\mathbf{a}}$. What is the second vector? (Call it $\hat{\mathbf{c}}$ and find it in terms of \mathbf{a} and \mathbf{b} .)

Problem 2 Express the above relationship in terms of matrix vector multiplication so that the matrix $M = \begin{bmatrix} \mathbf{b}^{\mathsf{T}} \\ \mathbf{a}^{\mathsf{T}} \end{bmatrix}$ can be written in terms of an upper triangular matrix and an orthonormal matrix.

Problem 3 Repeat the process for 3 vectors, \mathbf{a} , \mathbf{b} and \mathbf{c} , and then matrix $M = \begin{bmatrix} \mathbf{c}^{\top} \\ \mathbf{b}^{\top} \\ \mathbf{a}^{\top} \end{bmatrix}$. In other words, find $\hat{\mathbf{r}}_1$, $\hat{\mathbf{r}}_2$, $\hat{\mathbf{r}}_3$ and write them in (upper triangular matrix) (orthonormal matrix) factorization form, also known as QR factorization.



1. Write $\hat{\mathbf{r}}_1$ in terms of \mathbf{a} .

2. Write $\hat{\mathbf{r}}_2$ in terms of \mathbf{a} , \mathbf{b} and $\hat{\mathbf{r}}_1$.

3. Write $\hat{\mathbf{r}}_3$ in terms of \mathbf{a} , \mathbf{b} , \mathbf{c} , $\hat{\mathbf{r}}_1$ and $\hat{\mathbf{r}}_2$.

4. Write the above equations in matrix multiplication form.

Problem 4 Assuming a QR factorization algorithm is given, find K, R, \mathbf{t} from $P \in \mathbb{R}^{3 \times 4}$ matrix such that

$$P = \begin{bmatrix} KR & K\mathbf{t} \end{bmatrix}$$

and $K \in \mathbb{R}^{3 \times 3}$ is an upper triangular matrix, and $R \in \mathbb{R}^{3 \times 3}$ is a rotation matrix (thus orthonormal) and $\mathbf{t} \in \mathbb{R}^{3 \times 1}$ is a translation vector.