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# Supplementary Materials: Decoupled Right Invariant Error States For Consistent Visual-Inertial Navigation

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# RPNG

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Robot Perception and Navigation Group (RPNG)  
Tech Report - RPNG-2021-DRI  
Last Updated - September 17, 2021

# Contents

<b>1</b>	<b>Introduction</b>	<b>1</b>
<b>2</b>	<b>Lie Group for IMU State</b>	<b>1</b>
2.1	Definition of $SE_2(3)$	1
2.2	exp and log	1
2.3	Adjoint Operation	1
2.4	Error states for $SE_2(3)$	2
<b>3</b>	<b>IMU Model</b>	<b>2</b>
3.1	IMU measurements	2
3.2	IMU Dynamics	2
<b>4</b>	<b>IMU Propagation</b>	<b>3</b>
4.1	IMU State Vector	3
4.2	Dynamic Model Integration	3
4.3	Mean Propagation	4
4.4	State Transition and Covariance Propagation	5
<b>5</b>	<b>RI-VINS</b>	<b>8</b>
5.1	State Vector	8
5.2	State Transition and Covariance Propagation	9
5.3	State Propagation Computation Analysis	11
5.4	Feature Update	12
<b>6</b>	<b>DRI-VINS</b>	<b>12</b>
6.1	DRI-FEJ	13
6.1.1	State Propagation	13
6.1.2	State Propagation Computation	13
6.1.3	Visual Update	14
6.1.4	Observability Analysis	14
6.1.5	DRI-FEJ Algorithm	14
6.2	DRI-SW	14
6.2.1	State Vector	15
6.2.2	State Propagation	15
6.2.3	State Augmentation	15
6.2.4	Visual Update	15
6.2.5	Pseudo-Anchor Change	16
6.2.6	Observability Analysis	16
<b>7</b>	<b>DLI-VINS</b>	<b>17</b>
7.1	LI-VINS	17
7.1.1	Error States	17
7.1.2	State Transition and Covariance Propagation	17
7.1.3	Feature Update	17
7.1.4	Observability Analysis	17
7.2	DLI-FEJ	17
7.2.1	Error States	17

7.2.2	State Propagation . . . . .	17
7.2.3	Visual Update . . . . .	17
7.2.4	Observability Analysis . . . . .	17
7.2.5	DLI-FEJ Algorithm . . . . .	17
7.3	DLI-SW . . . . .	17
7.3.1	State Vector . . . . .	17
7.3.2	State Propagation . . . . .	17
7.3.3	State Augmentation . . . . .	17
7.3.4	Visual Update . . . . .	17
7.3.5	Pseudo-Anchor Change . . . . .	17
7.3.6	Observability Analysis . . . . .	17
<b>Appendix A Discrete IMU Propagation</b>		<b>18</b>
<b>Appendix B ACI Basics</b>		<b>19</b>
<b>References</b>		<b>21</b>

# 1 Introduction

This supplementary materials will demonstrate all the necessary derivations and analysis for the related paper.

## 2 Lie Group for IMU State

Since  $\mathbf{SE}_2(3)$  [1] is used for IMU navigation state, we introduce the basic notations and properties for it.

### 2.1 Definition of $\mathbf{SE}_2(3)$

The special Euclidean group for IMU state, including orientation  $\mathbf{R} \in SO(3)$ , position  $\mathbf{p} \in \mathbb{R}^3$  and velocity  $\mathbf{v} \in \mathbb{R}^3$ , can be written in homogeneous matrices as:

$$\mathbf{X} = \begin{bmatrix} \mathbf{R} & \mathbf{p} & \mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \in SE_2(3) \quad (1)$$

### 2.2 exp and log

The exponential matrix map will map an element  $\delta\mathbf{x} \in \mathbb{R}^9$  to  $SE_2(3)$ :

$$\exp(\delta\mathbf{x}) = \exp \left( \begin{bmatrix} \delta\boldsymbol{\theta} \\ \delta\mathbf{p} \\ \delta\mathbf{v} \end{bmatrix} \right) \triangleq \begin{bmatrix} \exp(\delta\boldsymbol{\theta}) & \mathbf{J}_l(\delta\boldsymbol{\theta})\delta\mathbf{p} & \mathbf{J}_l(\delta\boldsymbol{\theta})\delta\mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (2)$$

The logarithm map is defined as the inversion of the exponential map as

$$\log(\mathbf{X}) = \log \left( \begin{bmatrix} \mathbf{R} & \mathbf{p} & \mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right) \triangleq \begin{bmatrix} \boldsymbol{\theta} \\ \mathbf{J}_{l(\boldsymbol{\theta})}^{-1}\mathbf{p} \\ \mathbf{J}_{l(\boldsymbol{\theta})}^{-1}\mathbf{v} \end{bmatrix} \quad (3)$$

where  $\mathbf{J}_l(\boldsymbol{\theta})$  denotes the left Jacobian of  $SO(3)$ .

### 2.3 Adjoint Operation

If  $\mathbf{y} \in \mathbb{R}^9$ , we conveniently define the adjoint operator for  $\mathbf{X}$  is defined as:

$$\mathbf{X} \exp(\mathbf{y}) \mathbf{X}^{-1} = \exp(\text{Ad}_{\mathbf{X}} \cdot \mathbf{y}) \quad (4)$$

$$\exp(\mathbf{y}) \mathbf{X}^{-1} = \mathbf{X}^{-1} \exp(\text{Ad}_{\mathbf{X}} \cdot \mathbf{y}) \quad (5)$$

$$\mathbf{X} \exp(\mathbf{y}) = \exp(\text{Ad}_{\mathbf{X}} \cdot \mathbf{y}) \mathbf{X} \quad (6)$$

$$\text{Ad}_{\mathbf{X}} \triangleq \begin{bmatrix} \mathbf{R} & 0 & 0 \\ [\mathbf{p}]\mathbf{R} & \mathbf{R} & 0 \\ [\mathbf{v}]\mathbf{R} & 0 & \mathbf{R} \end{bmatrix} \quad (7)$$

where  $[\cdot]$  represents the skew matrix.

## 2.4 Error states for $SE_2(3)$

If  $\hat{\mathbf{X}} \in SE_2(3)$  represents the current estimates and  $\delta\mathbf{x} = [\delta\theta^\top \ \delta\mathbf{p}^\top \ \delta\mathbf{v}^\top]^\top \in \mathbb{R}^9$  represents the small perturbation, we can treat  $\delta\mathbf{x}$  as right invariant errors or left invariant errors and define the  $\boxplus$  in manifold accordingly.

- If  $\delta\mathbf{x}$  is treated as right invariant errors:

$$\mathbf{X} = \hat{\mathbf{X}} \boxplus \delta\mathbf{x} \triangleq \exp(\delta\mathbf{x})\hat{\mathbf{X}} \quad (8)$$

with:

$$\begin{bmatrix} \mathbf{R} & \mathbf{p} & \mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} \exp(\delta\theta) & \mathbf{J}_l(\delta\theta)\delta\mathbf{p} & \mathbf{J}_l(\delta\theta)\delta\mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \hat{\mathbf{R}} & \hat{\mathbf{p}} & \hat{\mathbf{v}} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (9)$$

$$= \begin{bmatrix} \exp(\delta\theta)\hat{\mathbf{R}} & \exp(\delta\theta)\hat{\mathbf{p}} + \mathbf{J}_l(\delta\theta)\delta\mathbf{p} & \exp(\delta\theta)\hat{\mathbf{v}} + \mathbf{J}_l(\delta\theta)\delta\mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (10)$$

- If  $\delta\mathbf{x}$  is treated as left invariant errors:

$$\mathbf{X} = \hat{\mathbf{X}} \boxplus \delta\mathbf{x} \triangleq \hat{\mathbf{X}} \exp(\delta\mathbf{x}) \quad (11)$$

with:

$$\begin{bmatrix} \mathbf{R} & \mathbf{p} & \mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} \hat{\mathbf{R}} & \hat{\mathbf{p}} & \hat{\mathbf{v}} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \exp(\delta\theta) & \mathbf{J}_l(\delta\theta)\delta\mathbf{p} & \mathbf{J}_l(\delta\theta)\delta\mathbf{v} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (12)$$

$$= \begin{bmatrix} \hat{\mathbf{R}} \exp(\delta\theta) & \hat{\mathbf{R}}\mathbf{J}_l(\delta\theta)\delta\mathbf{p} + \hat{\mathbf{p}} & \hat{\mathbf{R}}\mathbf{J}_l(\delta\theta)\delta\mathbf{v} + \hat{\mathbf{v}} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (13)$$

## 3 IMU Model

### 3.1 IMU measurements

$$\mathbf{a}_m = \mathbf{a} + \mathbf{b}_a + \mathbf{n}_a \quad (14)$$

$$\boldsymbol{\omega}_m = \boldsymbol{\omega} + \mathbf{b}_g + \mathbf{n}_g \quad (15)$$

### 3.2 IMU Dynamics

$${}^G_I \dot{\mathbf{R}} = {}^G_I \mathbf{R} [{}^I \boldsymbol{\omega}] \quad (16)$$

$${}^G \dot{\mathbf{p}}_I = {}^G \mathbf{v}_I \quad (17)$$

$${}^G \dot{\mathbf{v}}_I = {}^G_I \mathbf{R}^I \mathbf{a} + {}^G \mathbf{g} \quad (18)$$

$$\dot{\mathbf{b}}_g = \mathbf{n}_{wg} \quad (19)$$

$$\dot{\mathbf{b}}_a = \mathbf{n}_{wa} \quad (20)$$

where  ${}^G \mathbf{g} = [0, 0, -9.8]^\top$ .

## 4 IMU Propagation

### 4.1 IMU State Vector

$$\mathbf{x}_I = (\mathbf{x}_n, \mathbf{x}_b) \quad (21)$$

$$\mathbf{x}_n = ({}^G_I \mathbf{R}, {}^G_I \mathbf{p}_I, {}^G_I \mathbf{v}_I) \triangleq \begin{bmatrix} {}^G_I \mathbf{R} & {}^G_I \mathbf{p}_I & {}^G_I \mathbf{v}_I \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (22)$$

$$\mathbf{x}_b = (\mathbf{b}_g, \mathbf{b}_a) \quad (23)$$

In this section, we will investigate the right invariant error states for IMU propagation. Readers can refer to the left invariant case in Section 7. With right invariant error for  $\mathbf{x}_n$ , we can define IMU error states  $\delta \mathbf{x}_I$  as:

$$\delta \mathbf{x}_I = [\delta \mathbf{x}_n^\top \mid \delta \mathbf{x}_b^\top]^\top \quad (24)$$

$$= [\delta \boldsymbol{\theta}_I^\top \mid \delta \mathbf{p}^\top \mid \delta \mathbf{v}^\top \mid \delta \mathbf{b}_g^\top \mid \delta \mathbf{b}_a^\top]^\top \quad (25)$$

$$\mathbf{x}_I = \hat{\mathbf{x}}_I \boxplus \delta \mathbf{x}_I \quad (26)$$

$$= (\exp(\delta \mathbf{x}_n) \hat{\mathbf{x}}_n, \hat{\mathbf{x}}_b + \delta \mathbf{x}_b) \quad (27)$$

### 4.2 Dynamic Model Integration

From the IMU dynamic model, we integrate the IMU readings from  $t_k$  to  $t_{k+1}$  and get:

$${}^G_{I_{k+1}} \mathbf{R} = {}^G_{I_k} \mathbf{R} \exp \left( \int_{t_k}^{t_{k+1}} I_\tau \boldsymbol{\omega} d\tau \right) \triangleq {}^G_{I_k} \mathbf{R} \Delta \mathbf{R}_k \quad (28)$$

$${}^G_{I_{k+1}} \mathbf{p}_{I_{k+1}} = {}^G_{I_k} \mathbf{p}_{I_k} + {}^G_{I_k} \mathbf{v}_{I_k} \delta t + {}^G_{I_k} \mathbf{R} \int_{t_k}^{t_{k+1}} \int_{t_k}^s I_\tau \mathbf{R}^{I_\tau} \mathbf{a} d\tau ds + \frac{1}{2} {}^G \mathbf{g} \delta t^2 \quad (29)$$

$$\triangleq {}^G_{I_k} \mathbf{p}_{I_k} + {}^G_{I_k} \mathbf{v}_{I_k} \delta t + {}^G_{I_k} \mathbf{R} \Delta \mathbf{p}_k + \frac{1}{2} {}^G \mathbf{g} \delta t^2 \quad (30)$$

$${}^G_{I_{k+1}} \mathbf{v}_{I_{k+1}} = {}^G_{I_k} \mathbf{v}_{I_k} + {}^G_{I_k} \mathbf{R} \int_{t_k}^{t_{k+1}} I_\tau \mathbf{R}^{I_\tau} \mathbf{a} d\tau + {}^G \mathbf{g} \delta t \quad (31)$$

$$\triangleq {}^G_{I_k} \mathbf{v}_{I_k} + {}^G_{I_k} \mathbf{R} \Delta \mathbf{v}_k + {}^G \mathbf{g} \delta t \quad (32)$$

$$\mathbf{b}_{g_{k+1}} = \mathbf{b}_{g_k} + \int_{t_k}^{t_{k+1}} \mathbf{n}_{wg} d\tau \quad (33)$$

$$\mathbf{b}_{a_{k+1}} = \mathbf{b}_{a_k} + \int_{t_k}^{t_{k+1}} \mathbf{n}_{wa} d\tau \quad (34)$$

where we have defined:

$$\Delta \mathbf{R}_k = \exp \left( \int_{t_k}^{t_{k+1}} I_\tau \boldsymbol{\omega} d\tau \right) \quad (35)$$

$$\Delta \mathbf{p}_k = \int_{t_k}^{t_{k+1}} \int_{t_k}^s I_\tau \mathbf{R}^{I_\tau} \mathbf{a} d\tau ds \quad (36)$$

$$\Delta \mathbf{v}_k = \int_{t_k}^{t_{k+1}} I_\tau \mathbf{R}^{I_\tau} \mathbf{a} d\tau \quad (37)$$

Hence, the IMU navigation state  $\mathbf{x}_n$  propagation can be reformulated as:

$$\mathbf{x}_{n_{k+1}} = \mathbf{\Gamma}_k \mathbf{\Psi}(\mathbf{x}_{n_k}) \mathbf{\Upsilon}_k \quad (38)$$

where:

$$\mathbf{\Gamma}_k = \begin{bmatrix} \mathbf{I}_3 & \frac{1}{2} {}^G \mathbf{g} \delta t^2 & \mathbf{g} \delta t \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (39)$$

$$\mathbf{\Psi}(\mathbf{x}_{n_k}) = \begin{bmatrix} {}^G \mathbf{R}_{I_k} & {}^G \mathbf{p}_{I_k} + {}^G \mathbf{v}_{I_k} \delta t & {}^G \mathbf{v}_{I_k} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (40)$$

$$\mathbf{\Upsilon}_k = \begin{bmatrix} \Delta \mathbf{R}_k & \Delta \mathbf{p}_k & \Delta \mathbf{v}_k \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (41)$$

Note that  $\mathbf{\Psi}(\cdot)$  has the following properties:

$$\mathbf{\Psi}(\mathbf{x}_{n_k} \mathbf{x}_{n_{k+1}}) = \mathbf{\Psi}(\mathbf{x}_{n_k}) \mathbf{\Psi}(\mathbf{x}_{n_{k+1}}) \quad (42)$$

$$\mathbf{\Psi}(\exp(\delta \mathbf{x}_n)) \simeq \exp(\mathbf{F} \delta \mathbf{x}_n) \quad (43)$$

$$\mathbf{\Psi}(\exp(\delta \mathbf{x}_n) \hat{\mathbf{x}}_n) = \mathbf{\Psi}(\exp(\delta \mathbf{x}_n)) \mathbf{\Psi}(\hat{\mathbf{x}}_n) \quad (44)$$

$$\simeq \exp(\mathbf{F} \delta \mathbf{x}_n) \mathbf{\Psi}(\hat{\mathbf{x}}_n) \quad (45)$$

where  $\mathbf{F}$  is defined as:

$$\mathbf{F} = \begin{bmatrix} \mathbf{I}_3 & 0 & 0 \\ 0 & \mathbf{I}_3 & \delta t \mathbf{I}_3 \\ 0 & 0 & \mathbf{I}_3 \end{bmatrix} \quad (46)$$

### 4.3 Mean Propagation

In this section, we show how to propagate IMU dynamics ignoring the noise s.t.

$$\mathbf{b}_g = \hat{\mathbf{b}}_g \quad (47)$$

$$\mathbf{b}_a = \hat{\mathbf{b}}_a \quad (48)$$

Then, the IMU propagation can be written as

$$\hat{\mathbf{x}}_{n_{k+1}} = \hat{\mathbf{\Gamma}}_k \hat{\mathbf{\Psi}}(\mathbf{x}_{n_k}) \hat{\mathbf{\Upsilon}}_k \quad (49)$$

Hence, we just need to integrate  $\hat{\mathbf{Y}}_k$  with  $\Delta\hat{\mathbf{R}}_k$ ,  $\Delta\hat{\mathbf{p}}_k$  and  $\Delta\hat{\mathbf{v}}_k$ . When using ACI<sup>2</sup> [2] and assuming constant  ${}^{I_k}\hat{\boldsymbol{\omega}}$  and  ${}^{I_k}\hat{\mathbf{a}}$ , we can get:

$$\Delta\hat{\mathbf{R}}_k = \exp({}^{I_k}\hat{\boldsymbol{\omega}}\delta t) \quad (50)$$

$$\Delta\hat{\mathbf{p}}_k = \int_{t_k}^{t_{k+1}} \int_{t_k}^s {}^{I_k}\hat{\mathbf{R}} d\tau ds \cdot {}^{I_k}\hat{\mathbf{a}} \quad (51)$$

$$= \int_{t_k}^{t_{k+1}} \int_{t_k}^s \exp({}^{I_k}\hat{\boldsymbol{\omega}}\delta\tau) d\tau ds \cdot {}^{I_k}\hat{\mathbf{a}} \quad (52)$$

$$= \boldsymbol{\Xi}_2 \cdot {}^{I_k}\hat{\mathbf{a}} \quad (53)$$

$$\Delta\hat{\mathbf{v}}_k = \int_{t_k}^{t_{k+1}} \int_{t_k}^s {}^{I_k}\hat{\mathbf{R}} d\tau \cdot {}^{I_k}\hat{\mathbf{a}} \quad (54)$$

$$= \int_{t_k}^{t_{k+1}} \exp({}^{I_k}\hat{\boldsymbol{\omega}}\delta\tau) d\tau \cdot {}^{I_k}\hat{\mathbf{a}} \quad (55)$$

$$= \boldsymbol{\Xi}_1 \cdot {}^{I_k}\hat{\mathbf{a}} \quad (56)$$

#### 4.4 State Transition and Covariance Propagation

The linearized state propagation matrix can be written as:

$$\begin{bmatrix} \delta\mathbf{x}_{n_{k+1}} \\ \delta\mathbf{x}_{b_{k+1}} \end{bmatrix} \simeq \underbrace{\begin{bmatrix} \boldsymbol{\Phi}_{nn} & \boldsymbol{\Phi}_{nb} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 \end{bmatrix}}_{\boldsymbol{\Phi}_{k+1,k}} \begin{bmatrix} \delta\mathbf{x}_{n_k} \\ \delta\mathbf{x}_{b_k} \end{bmatrix} + \underbrace{\begin{bmatrix} \mathbf{G}_{nn} & \mathbf{0}_{9 \times 6} \\ \mathbf{0}_{6 \times 6} & \mathbf{I}_6 \delta t \end{bmatrix}}_{\mathbf{G}_{n_k}} \begin{bmatrix} \mathbf{n}_{dg} \\ \mathbf{n}_{da} \\ \mathbf{n}_{dwg} \\ \mathbf{n}_{dwa} \end{bmatrix} \quad (57)$$

where  $\delta t = t_{k+1} - t_k$ ;  $\mathbf{n}_{da} \sim \mathcal{N}(0, \frac{\sigma_a^2}{\delta t} \mathbf{I}_3)$ ,  $\mathbf{n}_{dg} \sim \mathcal{N}(0, \frac{\sigma_g^2}{\delta t} \mathbf{I}_3)$ ,  $\mathbf{n}_{dwa} \sim \mathcal{N}(0, \frac{\sigma_{wa}^2}{\delta t} \mathbf{I}_3)$  and  $\mathbf{n}_{dwg} \sim \mathcal{N}(0, \frac{\sigma_{wg}^2}{\delta t} \mathbf{I}_3)$ . The biases  $\mathbf{x}_b$  can be discretized as:

$$\mathbf{b}_{g_{k+1}} = \mathbf{b}_{g_k} + \mathbf{n}_{dwg} \delta t \quad (58)$$

$$\mathbf{b}_{a_{k+1}} = \mathbf{b}_{a_k} + \mathbf{n}_{dwa} \delta t \quad (59)$$

For  $\boldsymbol{\Phi}_{nn}$ , we can use the right invariant errors:

$$\exp(\delta\mathbf{x}_{n_{k+1}}) \hat{\mathbf{x}}_{n_{k+1}} = \boldsymbol{\Gamma}_k \boldsymbol{\Psi}(\exp(\delta\mathbf{x}_{n_k}) \hat{\mathbf{x}}_{n_k}) \hat{\mathbf{Y}}_k \quad (60)$$

$$= \boldsymbol{\Gamma}_k \boldsymbol{\Psi}(\exp(\delta\mathbf{x}_{n_k})) \boldsymbol{\Psi}(\hat{\mathbf{x}}_{n_k}) \hat{\mathbf{Y}}_k \quad (61)$$

$$= \boldsymbol{\Gamma}_k \exp(\mathbf{F} \delta\mathbf{x}_{n_k}) \boldsymbol{\Psi}(\hat{\mathbf{x}}_{n_k}) \hat{\mathbf{Y}}_k \quad (62)$$

$$= \exp(Ad_{\boldsymbol{\Gamma}_k} \mathbf{F} \delta\mathbf{x}_{n_k}) \underbrace{\boldsymbol{\Gamma}_k \boldsymbol{\Psi}(\hat{\mathbf{x}}_{n_k}) \hat{\mathbf{Y}}_k}_{\hat{\mathbf{x}}_{n_{k+1}}} \quad (63)$$

$$= \exp(\boldsymbol{\Phi}_{nn} \delta\mathbf{x}_{n_k}) \hat{\mathbf{x}}_{n_{k+1}} \quad (64)$$

Then, we can have  $\boldsymbol{\Phi}_{nn}$  as:

$$\boldsymbol{\Phi}_{nn} = \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \frac{1}{2} [{}^G\mathbf{g}] \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3 \delta t \\ [{}^G\mathbf{g}] \delta t & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (65)$$



For computing  $\Phi_{nb}$  and  $\mathbf{G}_{nn}$ , we can have:

$$\Delta \mathbf{R}_k = \exp(I_k \hat{\omega} \delta t) \exp(-\mathbf{J}_r(I_k \hat{\omega} \delta t)(\tilde{\mathbf{b}}_g + \mathbf{n}_g) \delta t) \quad (66)$$

$$\triangleq \Delta \hat{\mathbf{R}}_k \cdot \Delta \tilde{\mathbf{R}}_k \quad (67)$$

$$\begin{aligned} \Delta \mathbf{p}_k &= \int_{t_k}^{t_{k+1}} \int_{t_k}^s \exp(I_k \hat{\omega} \delta \tau) d\tau ds \cdot I_k \hat{\mathbf{a}} \\ &+ \int_{t_k}^{t_{k+1}} \int_{t_k}^s \exp(I_k \hat{\omega} \delta \tau) [I_k \hat{\mathbf{a}}] \mathbf{J}_r(I_k \hat{\omega} \delta \tau) d\tau ds (\tilde{\mathbf{b}}_g + \mathbf{n}_{dg}) \\ &+ \int_{t_k}^{t_{k+1}} \int_{t_k}^s \exp(I_k \hat{\omega} \delta \tau) d\tau ds (\tilde{\mathbf{b}}_a + \mathbf{n}_{da}) \\ &= \Delta \hat{\mathbf{p}}_k + \Xi_4(\tilde{\mathbf{b}}_g + \mathbf{n}_{dg}) - \Xi_2(\tilde{\mathbf{b}}_a + \mathbf{n}_{da}) \end{aligned} \quad (68)$$

$$= \Delta \hat{\mathbf{p}}_k + \Delta \tilde{\mathbf{p}}_k \quad (69)$$

$$\begin{aligned} \Delta \mathbf{v}_k &= \int_{t_k}^{t_{k+1}} \exp(I_k \hat{\omega} \delta \tau) d\tau \cdot I_k \hat{\mathbf{a}} \\ &+ \int_{t_k}^{t_{k+1}} \exp(I_k \hat{\omega} \delta \tau) [I_k \hat{\mathbf{a}}] \mathbf{J}_r(I_k \hat{\omega} \delta \tau) d\tau (\tilde{\mathbf{b}}_g + \mathbf{n}_{dg}) \\ &+ \int_{t_k}^{t_{k+1}} \exp(I_k \hat{\omega} \delta \tau) d\tau (\tilde{\mathbf{b}}_a + \mathbf{n}_{da}) \\ &= \Delta \hat{\mathbf{v}}_k + \Xi_3(\tilde{\mathbf{b}}_g + \mathbf{n}_{dg}) - \Xi_1(\tilde{\mathbf{b}}_a + \mathbf{n}_{da}) \end{aligned} \quad (70)$$

$$= \Delta \hat{\mathbf{v}}_k + \Delta \tilde{\mathbf{v}}_k \quad (71)$$

where  $\Delta \theta_k = I_k \hat{\omega} \delta t$ ;  $\Xi_i, i = 1 \dots 4$  can be computed in Appendix B or ACI<sup>2</sup> [2]. Note that, by using ACI<sup>2</sup>, we have defined:

$$\Delta \tilde{\mathbf{R}}_k = \exp(-\mathbf{J}_r(I_k \hat{\omega} \delta t)(\tilde{\mathbf{b}}_g + \mathbf{n}_g) \delta t) \quad (72)$$

$$\Delta \tilde{\mathbf{p}}_k = \Xi_4(\tilde{\mathbf{b}}_g + \mathbf{n}_{dg}) - \Xi_2(\tilde{\mathbf{b}}_a + \mathbf{n}_{da}) \quad (73)$$

$$\Delta \tilde{\mathbf{v}}_k = \Xi_3(\tilde{\mathbf{b}}_g + \mathbf{n}_{dg}) - \Xi_1(\tilde{\mathbf{b}}_a + \mathbf{n}_{da}) \quad (74)$$

Hence, we can further write  $\Upsilon_k$  as:

$$\Upsilon_k = \hat{\Upsilon}_k \tilde{\Upsilon}_k \quad (75)$$

$$= \begin{bmatrix} \Delta \hat{\mathbf{R}}_k & \Delta \hat{\mathbf{p}}_k & \Delta \hat{\mathbf{v}}_k \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{R}}_k & \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k & \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (76)$$

$$= \hat{\Upsilon}_k \exp \left( \begin{bmatrix} \delta \Delta \theta_k & & \\ \mathbf{J}_l^{-1}(\delta \Delta \theta_k) \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k & & \\ \mathbf{J}_l^{-1}(\delta \Delta \theta_k) \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k & & \end{bmatrix} \right) \quad (77)$$

$$\simeq \hat{\Upsilon}_k \exp \left( \begin{bmatrix} \delta \Delta \theta_k & & \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k & & \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k & & \end{bmatrix} \right) \quad (78)$$

$$\simeq \hat{\Upsilon}_k \exp \left( \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \Delta \hat{\mathbf{R}}_k^\top & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \Delta \hat{\mathbf{R}}_k^\top \end{bmatrix} \begin{bmatrix} \delta \Delta \theta_k \\ \Delta \tilde{\mathbf{p}}_k \\ \Delta \tilde{\mathbf{v}}_k \end{bmatrix} \right) \quad (79)$$

where  $\Delta\tilde{\mathbf{R}}_k \triangleq \exp(\delta\Delta\theta_k)$ . Note that:

$$\begin{bmatrix} \delta\Delta\theta_k \\ \Delta\tilde{\mathbf{p}}_k \\ \Delta\tilde{\mathbf{v}}_k \end{bmatrix} = \begin{bmatrix} -\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & \mathbf{0}_3 \\ \Xi_4 & -\Xi_2 \\ \Xi_3 & -\Xi_1 \end{bmatrix} \begin{bmatrix} \tilde{\mathbf{b}}_g + \mathbf{n}_{dg} \\ \tilde{\mathbf{b}}_a + \mathbf{n}_{da} \end{bmatrix} \quad (80)$$

Then, we have:

$$\exp(\delta\mathbf{x}_{n_{k+1}})\hat{\mathbf{x}}_{n_{k+1}} = \mathbf{\Gamma}_k \Psi(\mathbf{x}_{n_k})\hat{\mathbf{Y}}_k \tilde{\mathbf{Y}}_k \quad (81)$$

$$\Rightarrow \exp(\delta\mathbf{x}_{n_{k+1}}) = \hat{\mathbf{x}}_{n_{k+1}} \tilde{\mathbf{Y}}_k \hat{\mathbf{x}}_{n_{k+1}}^{-1} \quad (82)$$

By plugging in the above derivations, we can have:

$$\exp(\delta\mathbf{x}_{n_{k+1}}) = \exp \left( Ad_{\hat{\mathbf{x}}_{n_{k+1}}} \begin{bmatrix} \delta\Delta\theta_k \\ \Delta\hat{\mathbf{R}}_k^\top \Delta\tilde{\mathbf{p}}_k \\ \Delta\hat{\mathbf{R}}_k^\top \Delta\tilde{\mathbf{v}}_k \end{bmatrix} \right) \quad (83)$$

$$= \exp \left( Ad_{\hat{\mathbf{x}}_{n_{k+1}}} \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \Delta\hat{\mathbf{R}}_k^\top & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \Delta\hat{\mathbf{R}}_k^\top \end{bmatrix} \begin{bmatrix} -\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & \mathbf{0}_3 \\ \Xi_4 & -\Xi_2 \\ \Xi_3 & -\Xi_1 \end{bmatrix} \begin{bmatrix} \tilde{\mathbf{b}}_g + \mathbf{n}_{dg} \\ \tilde{\mathbf{b}}_a + \mathbf{n}_{da} \end{bmatrix} \right) \quad (84)$$

Hence, we have  $\Phi_{nb} = \mathbf{G}_{nn}$  and :

$$\Phi_{nb} = \begin{bmatrix} -\frac{G}{I_{k+1}} \hat{\mathbf{R}}_k \mathbf{J}_r \delta t & \mathbf{0}_3 \\ -[{}^G\mathbf{p}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}}_k \mathbf{J}_r \delta t + \frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_4 & -\frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_2 \\ -[{}^G\mathbf{v}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}}_k \mathbf{J}_r \delta t + \frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_3 & -\frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_1 \end{bmatrix} \quad (85)$$

Therefore, we have the full state transition matrix as:

$$\Phi_{k+1,k} = \begin{bmatrix} \Phi_{nn} & \Phi_{nb} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 \end{bmatrix} \quad (86)$$

$$= \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \Phi_{14} & \mathbf{0}_3 \\ \frac{1}{2}[{}^G\mathbf{g}] \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3 \delta t & \Phi_{24} & \Phi_{25} \\ [{}^G\mathbf{g}] \delta t & \mathbf{0}_3 & \mathbf{I}_3 & \Phi_{34} & \Phi_{35} \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (87)$$

$$= \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 & -\frac{G}{I_{k+1}} \hat{\mathbf{R}}_k \mathbf{J}_r \delta t & \mathbf{0}_3 \\ \frac{1}{2}[{}^G\mathbf{g}] \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3 \delta t & -[{}^G\mathbf{p}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}}_k \mathbf{J}_r \delta t + \frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_4 & -\frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_2 \\ [{}^G\mathbf{g}] \delta t & \mathbf{0}_3 & \mathbf{I}_3 & -[{}^G\mathbf{v}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}}_k \mathbf{J}_r \delta t + \frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_3 & -\frac{G}{I_k} \hat{\mathbf{R}}_k \Xi_1 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (88)$$

And the noise Jacobians:

$$\mathbf{G}_{nk} = \begin{bmatrix} \mathbf{G}_{nn} & \mathbf{0}_{9 \times 6} \\ \mathbf{0}_{6 \times 6} & \mathbf{I}_6 \delta t \end{bmatrix} \quad (89)$$

$$= \begin{bmatrix} \mathbf{G}_{11} & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{G}_{21} & \mathbf{G}_{22} & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{G}_{31} & \mathbf{G}_{32} & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t \end{bmatrix} \quad (90)$$

$$= \begin{bmatrix} -\frac{G}{I_{k+1}} \hat{\mathbf{R}} \mathbf{J}_r \delta t & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\frac{G}{I_{k+1}} \mathbf{p}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r \delta t + \frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_4 & -\frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_2 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\frac{G}{I_{k+1}} \mathbf{v}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r \delta t + \frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_3 & -\frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_1 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t \end{bmatrix} \quad (91)$$

## 5 RI-VINS

### 5.1 State Vector

If with features, the whole state vector becomes:

$$\mathbf{x} = (\mathbf{x}_I, {}^G \mathbf{p}_f) \quad (92)$$

The feature state needs to be coupled with the  $SE_2(3)$  of the current IMU state for the consistency performances. Hence, we define  $\mathbf{x}_{nf}$  as:

$$\mathbf{x}_{nf} = ({}^G_I \mathbf{R}, {}^G \mathbf{p}_I, {}^G \mathbf{v}_I, {}^G \mathbf{p}_f) \triangleq \begin{bmatrix} {}^G_I \mathbf{R} & {}^G \mathbf{p}_I & {}^G \mathbf{v}_I & {}^G \mathbf{p}_f \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad (93)$$

The adjoint operation is defined similar with Eq.(7) as

$$Ad_{\mathbf{x}_{nf}} \triangleq \begin{bmatrix} {}^G_I \mathbf{R} & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ [\frac{G}{I} \mathbf{p}_I]_I^G {}^G_I \mathbf{R} & {}^G_I \mathbf{R} & \mathbf{0}_3 & \mathbf{0}_3 \\ [\frac{G}{I} \mathbf{v}_I]_I^G {}^G_I \mathbf{R} & \mathbf{0}_3 & {}^G_I \mathbf{R} & \mathbf{0}_3 \\ [\frac{G}{I} \mathbf{p}_f]_I^G {}^G_I \mathbf{R} & \mathbf{0}_3 & \mathbf{0}_3 & {}^G_I \mathbf{R} \end{bmatrix} \quad (94)$$

We can define the  $\boxplus$  for  $\mathbf{x}_{nf}$  using right invariant errors as:

$$\delta \mathbf{x}_{nf} = [\delta \boldsymbol{\theta}_I^\top \quad \delta \mathbf{p}^\top \quad \delta \mathbf{v}^\top \quad \delta \mathbf{p}_f^\top]^\top \quad (95)$$

$$\mathbf{x}_{nf} = \hat{\mathbf{x}}_{nf} \boxplus \delta \mathbf{x}_{nf} = \exp(\delta \mathbf{x}_{nf}) \hat{\mathbf{x}}_{nf} \quad (96)$$

Then, the  $\boxplus$  operation for the IMU state with feature state is:

$$\delta \mathbf{x} = [\delta \boldsymbol{\theta}_I^\top \quad \delta \mathbf{p}^\top \quad \delta \mathbf{v}^\top \quad \delta \mathbf{b}_g^\top \quad \delta \mathbf{b}_a^\top \quad \delta \mathbf{p}_f^\top]^\top \quad (97)$$

$$\mathbf{x} = \hat{\mathbf{x}} \boxplus \delta \mathbf{x} = (\exp(\delta \mathbf{x}_{nf}) \hat{\mathbf{x}}_{nf}, \hat{\mathbf{x}}_b + \delta \mathbf{x}_b) \quad (98)$$

$$= \begin{bmatrix} \exp(\delta \theta_I)^G \mathbf{R} \\ \exp(\delta \theta_I)^G \hat{\mathbf{p}}_I + \mathbf{J}_l(\delta \theta_I) \delta \mathbf{p} \\ \exp(\delta \theta_I)^G \hat{\mathbf{v}}_I + \mathbf{J}_l(\delta \theta_I) \delta \mathbf{v} \\ \hat{\mathbf{b}}_g + \delta \mathbf{b}_g \\ \hat{\mathbf{b}}_a + \delta \mathbf{b}_a \\ \exp(\delta \theta_I)^G \hat{\mathbf{p}}_f + \mathbf{J}_l(\delta \theta_I) \delta \mathbf{p}_f \end{bmatrix} \quad (99)$$

## 5.2 State Transition and Covariance Propagation

With slightly abuse of notation, we have:

$$\mathbf{x}_{nf_{k+1}} = \boldsymbol{\Gamma}_k \boldsymbol{\Psi}(\mathbf{x}_{nf_k}) \boldsymbol{\Upsilon}_k \quad (100)$$

with:

$$\boldsymbol{\Gamma}_k = \begin{bmatrix} \mathbf{I}_3 & \frac{1}{2}^G \mathbf{g} \delta t^2 & \mathbf{g} \delta t & \mathbf{0}_{3 \times 1} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad (101)$$

$$\boldsymbol{\Psi}(\mathbf{x}_{nf_k}) = \begin{bmatrix} {}^G \mathbf{R}_{I_k} & {}^G \mathbf{p}_{I_k} + {}^G \mathbf{v}_{I_k} \delta t & {}^G \mathbf{v}_{I_k} & {}^G \mathbf{p}_f \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad (102)$$

$$\boldsymbol{\Upsilon}_k = \begin{bmatrix} \Delta \mathbf{R}_k & \Delta \mathbf{p}_k & \Delta \mathbf{v}_k & \mathbf{0}_{3 \times 1} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad (103)$$

Hence, we can write  $\Upsilon_k$  as:

$$\Upsilon_k = \hat{\Upsilon}_k \tilde{\Upsilon}_k \quad (104)$$

$$= \begin{bmatrix} \Delta \hat{\mathbf{R}}_k & \Delta \hat{\mathbf{p}}_k & \Delta \hat{\mathbf{v}}_k & \mathbf{0}_{3 \times 1} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{R}}_k & \Delta \tilde{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k & \Delta \tilde{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k & \mathbf{0}_{3 \times 1} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad (105)$$

$$= \hat{\Upsilon}_k \exp \left( \begin{bmatrix} \delta \Delta \theta_k \\ \mathbf{J}_l^{-1}(\delta \Delta \theta_k) \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k \\ \mathbf{J}_l^{-1}(\delta \Delta \theta_k) \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \\ \mathbf{0}_{3 \times 1} \end{bmatrix} \right) \quad (106)$$

$$\simeq \hat{\Upsilon}_k \exp \left( \begin{bmatrix} \delta \Delta \theta_k \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \\ \mathbf{0}_{3 \times 1} \end{bmatrix} \right) \quad (107)$$

$$\simeq \hat{\Upsilon}_k \exp \left( \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \Delta \hat{\mathbf{R}}_k^\top & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \Delta \hat{\mathbf{R}}_k^\top \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \end{bmatrix} \begin{bmatrix} \delta \Delta \theta_k \\ \Delta \tilde{\mathbf{p}}_k \\ \Delta \tilde{\mathbf{v}}_k \end{bmatrix} \right) \quad (108)$$

Following similar procedures, we have:

$$\exp(\delta \mathbf{x}_{nf_{k+1}}) \hat{\mathbf{x}}_{nf_{k+1}} = \mathbf{\Gamma}_k \Psi(\exp(\delta \mathbf{x}_{nf_k}) \hat{\mathbf{x}}_{nf_k}) \hat{\Upsilon}_k \tilde{\Upsilon}_k \quad (109)$$

$$= \exp(Ad_{\mathbf{\Gamma}_k} \mathbf{F} \delta \mathbf{x}_{nf_k}) \mathbf{\Gamma}_k \Psi(\hat{\mathbf{x}}_{nf_k}) \hat{\Upsilon}_k \tilde{\Upsilon}_k \quad (110)$$

$$\Rightarrow \exp(\delta \mathbf{x}_{nf_{k+1}}) = \exp(Ad_{\mathbf{\Gamma}_k} \mathbf{F} \delta \mathbf{x}_{nf_k}) \hat{\mathbf{x}}_{nf_{k+1}} \tilde{\Upsilon}_k \hat{\mathbf{x}}_{nf_{k+1}}^{-1} \quad (111)$$

Note that for the new state, the  $\mathbf{F}$  is redefined as:

$$\mathbf{F} = \begin{bmatrix} \mathbf{I}_3 & 0 & 0 & 0 \\ 0 & \mathbf{I}_3 & \delta t \mathbf{I}_3 & 0 \\ 0 & 0 & \mathbf{I}_3 & 0 \\ 0 & 0 & 0 & \mathbf{I}_3 \end{bmatrix} \quad (112)$$

By plugging in the above derivations, we can have:

$$\hat{\mathbf{x}}_{nf_{k+1}} \tilde{\Upsilon}_k \hat{\mathbf{x}}_{nf_{k+1}}^{-1} = \exp \left( Ad_{\hat{\mathbf{x}}_{nf_{k+1}}} \begin{bmatrix} \delta \Delta \theta_k \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \\ \mathbf{0}_{3 \times 1} \end{bmatrix} \right) \quad (113)$$

$$= \exp \left( Ad_{\hat{\mathbf{x}}_{nf_{k+1}}} \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \Delta \hat{\mathbf{R}}_k^\top & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \Delta \hat{\mathbf{R}}_k^\top \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \end{bmatrix} \begin{bmatrix} -\mathbf{J}_r(\Delta \hat{\theta}_k) \delta t & \mathbf{0}_3 \\ \Xi_4 & -\Xi_2 \\ \Xi_3 & -\Xi_1 \end{bmatrix} \begin{bmatrix} \tilde{\mathbf{b}}_g + \mathbf{n}_{dg} \\ \tilde{\mathbf{b}}_a + \mathbf{n}_{da} \end{bmatrix} \right) \quad (114)$$

Following similar steps, we can get the linearized state propagation matrix as:

$$\begin{bmatrix} \delta \mathbf{x}_{nk+1} \\ \delta \mathbf{x}_{bk+1} \\ \delta \mathbf{p}_{f,k+1} \end{bmatrix} = \underbrace{\begin{bmatrix} \Phi_{nn} & \Phi_{nb} & \mathbf{0}_{9 \times 3} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 & \mathbf{0}_{6 \times 3} \\ \mathbf{0}_{3 \times 9} & \Phi_{fb} & \mathbf{I}_3 \end{bmatrix}}_{\Phi_{k+1,k}} \begin{bmatrix} \delta \mathbf{x}_{nk} \\ \delta \mathbf{x}_{bk} \\ \delta \mathbf{p}_{f,k} \end{bmatrix} + \underbrace{\begin{bmatrix} \mathbf{G}_{nn} & \mathbf{0}_{9 \times 6} \\ \mathbf{0}_{6 \times 6} & \mathbf{I}_6 \delta t \\ \mathbf{G}_{fn} & \mathbf{0}_{3 \times 6} \end{bmatrix}}_{\mathbf{G}_{nk}} \begin{bmatrix} \mathbf{n}_{dg} \\ \mathbf{n}_{da} \\ \mathbf{n}_{dwa} \end{bmatrix} \quad (115)$$

where  $\Phi_{nn}$ ,  $\Phi_{nb}$  and  $\mathbf{G}_{nn}$  are the same as previous section, and we have  $\Phi_{fb} = \mathbf{G}_{fn}$  as:

$$\Phi_{fb} = \begin{bmatrix} -[{}^G\hat{\mathbf{p}}_f]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\boldsymbol{\theta}})\delta t & \mathbf{0}_3 \end{bmatrix} \quad (116)$$

Hence, the full state transition matrix can be written as:

$$\Phi_{k+1,k} = \begin{bmatrix} \Phi_{nn} & \Phi_{nb} & \mathbf{0}_{9 \times 3} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 & \mathbf{0}_{6 \times 3} \\ \mathbf{0}_{3 \times 9} & \Phi_{fb} & \mathbf{I}_3 \end{bmatrix} \quad (117)$$

$$= \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \Phi_{14} & \mathbf{0}_3 & \mathbf{0}_3 \\ \frac{1}{2} \begin{bmatrix} G\mathbf{g} \end{bmatrix} \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3 \delta t & \Phi_{24} & \Phi_{25} & \mathbf{0}_3 \\ \begin{bmatrix} G\mathbf{g} \end{bmatrix} \delta t & \mathbf{0}_3 & \mathbf{I}_3 & \Phi_{34} & \Phi_{35} & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \Phi_{64} & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (118)$$

$$= \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 & -\frac{G}{I_{k+1}} \hat{\mathbf{R}} \mathbf{J}_r(\Delta \hat{\boldsymbol{\theta}}_k) \delta t & \mathbf{0}_3 & \mathbf{0}_3 \\ \frac{1}{2} [{}^G \mathbf{g}] \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3 \delta t & -[{}^G \mathbf{p}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r(\Delta \hat{\boldsymbol{\theta}}_k) \delta t + \frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_4 & -\frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_2 & \mathbf{0}_3 \\ [{}^G \mathbf{g}] \delta t & \mathbf{0}_3 & \mathbf{I}_3 & -[{}^G \mathbf{v}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r(\Delta \hat{\boldsymbol{\theta}}_k) \delta t + \frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_3 & -\frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_1 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & -[{}^G \hat{\mathbf{p}}_f]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r(\Delta \hat{\boldsymbol{\theta}}) \delta t & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (119)$$

while the noise Jacobians become:

$$\mathbf{G}_{nk} = \begin{bmatrix} \mathbf{G}_{nn} & \mathbf{0}_{9 \times 6} \\ \mathbf{0}_6 & \mathbf{I}_6 \delta t \\ \mathbf{G}_{fn} & \mathbf{0}_{3 \times 6} \end{bmatrix} \quad (120)$$

$$= \begin{bmatrix} \mathbf{G}_{11} & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{G}_{21} & \mathbf{G}_{22} & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{G}_{31} & \mathbf{G}_{32} & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t \\ \mathbf{G}_{61} & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \end{bmatrix} \quad (121)$$

$$= \begin{bmatrix} -\frac{G}{I_{k+1}} \hat{\mathbf{R}} \mathbf{J}_r \delta t & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\frac{G}{I_{k+1}} \hat{\mathbf{p}}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r (\Delta \hat{\boldsymbol{\theta}}) \delta t + \frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_4 & -\frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_2 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\frac{G}{I_{k+1}} \hat{\mathbf{v}}_{I_{k+1}}]_{I_{k+1}}^G \hat{\mathbf{R}} \mathbf{J}_r (\Delta \hat{\boldsymbol{\theta}}) \delta t + \frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_3 & -\frac{G}{I_k} \hat{\mathbf{R}} \boldsymbol{\Xi}_1 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \delta t \\ -[\frac{G}{I_{k+1}} \hat{\mathbf{p}}_f]_{I_{k+1}}^G \mathbf{R} \mathbf{J}_r (\Delta \hat{\boldsymbol{\theta}}) \delta t & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \end{bmatrix} \quad (122)$$

### 5.3 State Propagation Computation Analysis

We will see that the feature will appear in the IMU state transition matrix and covariance propagation, which is not desired.

## 5.4 Feature Update

The visual measurements can be written as:

$$\mathbf{z} = \begin{bmatrix} x & y \\ z & z \end{bmatrix}^\top \quad (123)$$

$${}^C\mathbf{p}_f = \begin{bmatrix} x & y & z \end{bmatrix}^\top = {}^C_I \mathbf{R}_G^I \mathbf{R} ({}^G\mathbf{p}_f - {}^G\mathbf{p}_I) + {}^C\mathbf{p}_I \quad (124)$$

Since the feature is coupled with the current IMU pose, hence, the error states can be written as:

$${}^G\mathbf{p}_f \simeq \exp(\delta\boldsymbol{\theta}_I) {}^G\hat{\mathbf{p}}_f + \delta\tilde{\mathbf{p}}_f \quad (125)$$

$${}^G\mathbf{p}_I \simeq \exp(\delta\boldsymbol{\theta}_I) {}^G\hat{\mathbf{p}}_I + \delta\tilde{\mathbf{p}} \quad (126)$$

$${}_I^G\mathbf{R} = \exp(\delta\boldsymbol{\theta}_I) {}_I^G\hat{\mathbf{R}} \quad (127)$$

The Jacobians  $\mathbf{H} \triangleq \frac{\partial\delta\mathbf{z}}{\partial\delta\mathbf{x}}$  as:

$$\mathbf{H}_C = \frac{\partial\delta\mathbf{z}}{\partial\delta^C\mathbf{p}_f} = \frac{1}{z^2} \begin{bmatrix} z & 0 & -x \\ 0 & z & -y \end{bmatrix} \quad (128)$$

$$\begin{aligned} \mathbf{H} &= \mathbf{H}_C \begin{bmatrix} \frac{\partial\delta^C\mathbf{p}_f}{\partial\delta\boldsymbol{\theta}_I} & \frac{\partial\delta^C\mathbf{p}_f}{\partial\delta\mathbf{p}} & \frac{\partial\delta^C\mathbf{p}_f}{\partial\delta\mathbf{v}} & \frac{\partial\delta^C\mathbf{p}_f}{\partial\delta\mathbf{b}_g} & \frac{\partial\delta^C\mathbf{p}_f}{\partial\delta\mathbf{b}_a} & \frac{\partial\delta^C\mathbf{p}_f}{\partial\delta\mathbf{p}_f} \end{bmatrix} \\ &= \mathbf{H}_C \begin{bmatrix} \mathbf{0}_3 & -{}_I^C\hat{\mathbf{R}}_G^I\hat{\mathbf{R}} & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & {}_I^C\hat{\mathbf{R}}_G^I\hat{\mathbf{R}} \end{bmatrix} \end{aligned} \quad (129)$$

where  $\mathbf{H}_C$  represents the projection Jacobians. Following [3], the observability matrix for the linearized system is:

$$\mathcal{O} = \begin{bmatrix} \mathcal{O}_0 \\ \mathcal{O}_1 \\ \vdots \\ \mathcal{O}_k \end{bmatrix} = \begin{bmatrix} \mathbf{H}_0 \\ \mathbf{H}_1\boldsymbol{\Phi}_{1,0} \\ \vdots \\ \mathbf{H}_k\boldsymbol{\Phi}_{k,0} \end{bmatrix} \quad (130)$$

Each block row  $\mathcal{O}_k$  can be computed as:

$$\mathcal{O}_k = \mathbf{H}_k\boldsymbol{\Phi}_{k,0} = \mathbf{H}_C {}_I^C\hat{\mathbf{R}}_G^I\hat{\mathbf{R}} \begin{bmatrix} \mathbf{M}_1 & -\mathbf{I}_3 & -\mathbf{I}_3\delta t & \mathbf{M}_2 & \mathbf{M}_3 & \mathbf{I}_3 \end{bmatrix} \quad (131)$$

where:

$$\mathbf{M}_1 = \frac{1}{2} [{}^G\mathbf{g}] \delta t^2 \quad (132)$$

$$\mathbf{M}_2 = [{}^G\hat{\mathbf{p}}_{I_k}]_{I_k}^G \hat{\mathbf{R}} \mathbf{J}_r(\Delta\hat{\boldsymbol{\theta}}) \delta t - {}_{I_0}^G\hat{\mathbf{R}} \boldsymbol{\Xi}_4 \quad (133)$$

$$\mathbf{M}_3 = {}_{I_0}^G\hat{\mathbf{R}} \boldsymbol{\Xi}_2 \quad (134)$$

we can directly find the null space as:

$$\mathbf{N} = \begin{bmatrix} {}^G\mathbf{g} & \mathbf{0}_3 \\ \mathbf{0}_{3 \times 1} & \mathbf{I}_3 \\ \mathbf{0}_{9 \times 1} & \mathbf{0}_{9 \times 3} \\ \mathbf{0}_{3 \times 1} & \mathbf{I}_3 \end{bmatrix} \quad (135)$$

The null space is invariant of the state estimates.

## 6 DRI-VINS

We want decouple the feature from state covariance propagation.

## 6.1 DRI-FEJ

The state is still defined as:

$$\mathbf{x} = (\mathbf{x}_I, {}^G\mathbf{p}_f) \quad (136)$$

However, the overall error states are defined as:

$$\mathbf{x} = \hat{\mathbf{x}} \boxplus \delta\mathbf{x} \quad (137)$$

$$= (\exp(\delta\mathbf{x}_n)\hat{\mathbf{x}}_n, \hat{\mathbf{x}}_b + \delta\mathbf{x}_b, {}^G\hat{\mathbf{p}}_f + \delta\mathbf{p}_f) \quad (138)$$

$$= \begin{bmatrix} \exp(\delta\theta_I) {}^G\mathbf{R} \\ \exp(\delta\theta_I) {}^G\hat{\mathbf{p}}_I + \mathbf{J}_l(\delta\theta_I)\delta\mathbf{p} \\ \exp(\delta\theta_I) {}^G\hat{\mathbf{v}}_I + \mathbf{J}_l(\delta\theta_I)\delta\mathbf{v} \\ \hat{\mathbf{b}}_g + \delta\mathbf{b}_g \\ \hat{\mathbf{b}}_a + \delta\mathbf{b}_a \\ {}^G\hat{\mathbf{p}}_f + \delta\mathbf{p}_f \end{bmatrix} \quad (139)$$

### 6.1.1 State Propagation

Following similar steps, we can get the full state transition matrix as:

$$\begin{bmatrix} \delta\mathbf{x}_{n_{k+1}} \\ \delta\mathbf{x}_{b_{k+1}} \\ \delta\mathbf{p}_{f,k+1} \end{bmatrix} = \underbrace{\begin{bmatrix} \Phi_{nn} & \Phi_{nb} & \mathbf{0}_{9 \times 3} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 & \mathbf{0}_{6 \times 3} \\ \mathbf{0}_{3 \times 9} & \mathbf{0}_{3 \times 6} & \mathbf{I}_3 \end{bmatrix}}_{\Phi_{k+1,k}} \begin{bmatrix} \delta\mathbf{x}_{n_k} \\ \delta\mathbf{x}_{b_k} \\ \delta\mathbf{p}_{f,k} \end{bmatrix} + \underbrace{\begin{bmatrix} \mathbf{G}_{nn} & \mathbf{0}_{9 \times 6} \\ \mathbf{0}_{6 \times 6} & \mathbf{I}_6\delta t \\ \mathbf{0}_{3 \times 6} & \mathbf{0}_{3 \times 6} \end{bmatrix}}_{\mathbf{G}_{nk}} \begin{bmatrix} \mathbf{n}_{dg} \\ \mathbf{n}_{da} \\ \mathbf{n}_{dwg} \\ \mathbf{n}_{dwa} \end{bmatrix} \quad (140)$$

while the new noise Jacobians become:

$$\mathbf{G}_{nk} = \begin{bmatrix} \mathbf{G}_{nn} & \mathbf{0}_{9 \times 6} \\ \mathbf{0}_6 & \mathbf{I}_6\delta t \\ \mathbf{0}_{3 \times 6} & \mathbf{0}_{3 \times 6} \end{bmatrix} \quad (141)$$

$$= \begin{bmatrix} \mathbf{G}_{11} & \mathbf{0}_3 & \mathbf{0}_3\mathbf{0}_3 \\ \mathbf{G}_{21} & \mathbf{G}_{22} & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{G}_{31} & \mathbf{G}_{32} & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3\delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3\delta t \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \end{bmatrix} \quad (142)$$

$$= \begin{bmatrix} -\frac{G}{I_{k+1}}\hat{\mathbf{R}}\mathbf{J}_r\delta t & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\frac{G}{I_{k+1}}\mathbf{p}_{I_{k+1}}]_{I_{k+1}}^G\hat{\mathbf{R}}\mathbf{J}_r\delta t + \frac{G}{I_k}\hat{\mathbf{R}}\mathbf{\Xi}_4 & -\frac{G}{I_k}\hat{\mathbf{R}}\mathbf{\Xi}_2 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\frac{G}{I_{k+1}}\mathbf{v}_{I_{k+1}}]_{I_{k+1}}^G\hat{\mathbf{R}}\mathbf{J}_r\delta t + \frac{G}{I_k}\hat{\mathbf{R}}\mathbf{\Xi}_3 & -\frac{G}{I_k}\hat{\mathbf{R}}\mathbf{\Xi}_1 & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3\delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3\delta t \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 \end{bmatrix} \quad (143)$$

### 6.1.2 State Propagation Computation

We can find that the feature disappears from the state transition, which is nice.



### 6.1.3 Visual Update

If updating with current pose, the error states can be written as:

$${}^G\mathbf{p}_f \simeq {}^G\hat{\mathbf{p}}_f + \delta\mathbf{p}_f \quad (144)$$

$${}^G\mathbf{p}_I \simeq \exp(\delta\boldsymbol{\theta}_I) {}^G\hat{\mathbf{p}}_I + \delta\mathbf{p} \quad (145)$$

$${}_I^G\mathbf{R} = \exp(\delta\boldsymbol{\theta}_I) {}_I^G\hat{\mathbf{R}} \quad (146)$$

Then, we can get the Jacobians as:

$$\mathbf{H} = \mathbf{H}_{CI} {}^C\hat{\mathbf{R}}_G^I \hat{\mathbf{R}} \begin{bmatrix} [{}^G\hat{\mathbf{p}}_f] & -\mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (147)$$

### 6.1.4 Observability Analysis

It is nice that we don't have extra term in the Jacobians related to the current IMU state, however the measurements are state related, which will not preserve the observability property.

$$\mathcal{O}_k = \mathbf{H}_k \boldsymbol{\Phi}_{k,0} = \mathbf{H}_{CI} {}^C\hat{\mathbf{R}}_G^I \hat{\mathbf{R}} \begin{bmatrix} \mathbf{M}_1 & -\mathbf{I}_3 & -\mathbf{I}_3\delta t & \mathbf{M}_2 & \mathbf{M}_3 & \mathbf{I}_3 \end{bmatrix} \quad (148)$$

where we have:

$$\mathbf{M}_1 = [{}^G\hat{\mathbf{p}}_f] - \frac{1}{2} [{}^G\mathbf{g}] \delta t^2 \quad (149)$$

$$\mathbf{M}_2 = [{}^G\hat{\mathbf{p}}_f] \boldsymbol{\Phi}_{14} - \boldsymbol{\Phi}_{24} \quad (150)$$

$$\mathbf{M}_3 = -\boldsymbol{\Phi}_{25} \quad (151)$$

Hence, we can get the null space for the decoupled DRI-VINS as:

$$\mathbf{N} = \begin{bmatrix} {}^G\mathbf{g} & \mathbf{0}_3 \\ \mathbf{0}_{3 \times 1} & \mathbf{I}_3 \\ \mathbf{0}_{9 \times 1} & \mathbf{0}_{9 \times 3} \\ -[{}^G\hat{\mathbf{p}}_f] {}^G\mathbf{g} & \mathbf{I}_3 \end{bmatrix} \quad (152)$$

We can see that the unobservable subspace is affected by feature estimate  ${}^G\hat{\mathbf{p}}_f$ . Due to linearization point change, the DRI-VINS will become inconsistent.

### 6.1.5 DRI-FEJ Algorithm

In order to keep the observability property of the system, we can use the FEJ. When we do update, we just use the first estimate of the features,  ${}^G\hat{\mathbf{p}}_f$ , for the Jacobians computation.

The decoupled RI-EKF can easily handle more features in the state vector without involving them in the state covariance propagation. Due to the nice property of  $SE_2(3)$  with right invariant error, the state propagation will automatically keep the system unobservability property for IMU. Hence, we only need to FEJ the feature state. In the meantime, the FEJ in the update Jacobians is pretty small and light-weight.

## 6.2 DRI-SW

Instead of associating features with current IMU state for Lie group representation, we can associate feature state with an active clones pose if a sliding-window is maintained.

### 6.2.1 State Vector

Assuming the state vector contains the IMU navigation state  $\mathbf{x}_n$ , the bias state  $\mathbf{x}_b$ , one feature point  ${}^G\mathbf{p}_f$  and a sliding window state  $\mathbf{x}_c$  (containing two poses for simplicity):

$$\mathbf{x} = (\mathbf{x}_n, \mathbf{x}_b, \mathbf{x}_c, {}^G\mathbf{p}_f) \quad (153)$$

$$\mathbf{x}_c = ({}^G_{I_{c0}}\mathbf{R}, {}^G\mathbf{p}_{I_{c0}}, {}^G_{I_{c1}}\mathbf{R}, {}^G\mathbf{p}_{I_{c1}}) \quad (154)$$

Instead of decouple the feature  ${}^G\mathbf{p}_f$  from Lie group as DRI-FEJ, we associate the feature with the first clone pose  $\{I_{c0}\}$  for the Lie group representation. Thus, the new error states  $\delta\mathbf{x} \in \mathbb{R}^{30}$  can be defined as:

$$\delta\mathbf{x} = [\delta\mathbf{x}_n^\top \quad \delta\mathbf{x}_b^\top \quad \delta\mathbf{x}_c^\top \quad \delta\mathbf{p}_f^\top]^\top \quad (155)$$

$$\delta\mathbf{x}_c = [\delta\boldsymbol{\theta}_{I_{c0}}^\top \quad \delta\mathbf{p}_{I_{c0}}^\top \quad \delta\boldsymbol{\theta}_{I_{c1}}^\top \quad \delta\mathbf{p}_{I_{c1}}^\top]^\top \quad (156)$$

with new  $\boxplus$  for DRI-SW as:

$$\mathbf{x} = \hat{\mathbf{x}} \boxplus \delta\mathbf{x} = \begin{bmatrix} \exp(\delta\theta_I) {}^G\hat{\mathbf{R}} \\ \exp(\delta\theta_I) {}^G\hat{\mathbf{p}}_I + \mathbf{J}_l(\delta\theta_I)\delta\mathbf{p} \\ \exp(\delta\theta_I) {}^G\hat{\mathbf{v}}_I + \mathbf{J}_l(\delta\theta_I)\delta\mathbf{v} \\ \hat{\mathbf{b}}_g + \delta\mathbf{b}_g \\ \hat{\mathbf{b}}_a + \delta\mathbf{b}_a \\ \exp(\delta\theta_{I_{c0}}) {}^G_{I_{c0}}\hat{\mathbf{R}} \\ \exp(\delta\theta_{I_{c0}}) {}^G\hat{\mathbf{p}}_{I_{c0}} + \mathbf{J}_l(\delta\theta_{I_{c0}})\delta\mathbf{p}_{I_{c0}} \\ \exp(\delta\theta_{I_{c1}}) {}^G_{I_{c1}}\hat{\mathbf{R}} \\ \exp(\delta\theta_{I_{c1}}) {}^G\hat{\mathbf{p}}_{I_{c1}} + \mathbf{J}_l(\delta\theta_{I_{c1}})\delta\mathbf{p}_{I_{c1}} \\ \exp(\delta\theta_{I_{c0}}) {}^G\hat{\mathbf{p}}_f + \mathbf{J}_l(\delta\theta_{I_{c0}})\delta\mathbf{p}_f \end{bmatrix} \quad (157)$$

### 6.2.2 State Propagation

The state transition matrix with the new error states can be written as:

$$\Phi_{k+1,k} = \begin{bmatrix} \Phi_{nn} & \Phi_{nb} & \mathbf{0}_{9 \times 12} & \mathbf{0}_{9 \times 3} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 & \mathbf{0}_{6 \times 12} & \mathbf{0}_{6 \times 3} \\ \mathbf{0}_{12 \times 9} & \mathbf{0}_{12 \times 6} & \mathbf{I}_{12} & \mathbf{0}_{12 \times 3} \\ \mathbf{0}_{3 \times 9} & \mathbf{0}_{3 \times 6} & \mathbf{0}_{3 \times 12} & \mathbf{I}_3 \end{bmatrix} \quad (158)$$

It can be seen that the feature is decoupled from the IMU state covariance propagation with  $\Phi_{fb} = \mathbf{0}_{3 \times 6}$ , which is desired.

### 6.2.3 State Augmentation

Clone the current IMU into the sliding window and handle the time offset calibration.

### 6.2.4 Visual Update

If we get the feature measurements at a cloned pose  $\{I_{ci}\}, i = \{0, 1\}$ , the feature transformation can be written as:

$${}^C\mathbf{p}_f = {}^C_I\mathbf{R}_G^{I_{ci}}\mathbf{R}({}^G\mathbf{p}_f - {}^G\mathbf{p}_{I_{ci}}) + {}^C\mathbf{p}_I \quad (159)$$

The error states can be defined as:

$${}^G\mathbf{p}_f \simeq \exp(\delta\boldsymbol{\theta}_{I_{c0}}) {}^G\hat{\mathbf{p}}_f + \delta\mathbf{p}_f \quad (160)$$

$${}^G\mathbf{p}_{I_{ci}} \simeq \exp(\delta\boldsymbol{\theta}_{I_{ci}}) {}^G\hat{\mathbf{p}}_{I_{ci}} + \delta\mathbf{p}_{I_{ci}} \quad (161)$$

$${}^G_{I_{ci}}\mathbf{R} = \exp(\delta\boldsymbol{\theta}_{I_{ci}}) {}^G_{I_{ci}}\hat{\mathbf{R}} \quad (162)$$

Hence, we can recompute the Jacobians with feature associated with  $\{I_{c0}\}$  for Lie group representation as:

$$\frac{\partial \delta^C \mathbf{p}_f}{\partial \delta \boldsymbol{\theta}_{I_{c0}}} = - {}^C_I \hat{\mathbf{R}}_G^{I_{ci}} \hat{\mathbf{R}} [{}^G \hat{\mathbf{p}}_f] \quad (163)$$

$$\frac{\partial \delta^C \mathbf{p}_f}{\partial \delta \boldsymbol{\theta}_{I_{c1}}} = - \frac{\partial \delta^C \mathbf{p}_f}{\partial \delta \boldsymbol{\theta}_{I_{c0}}} \quad (164)$$

$$\frac{\partial \delta^C \mathbf{p}_f}{\partial \delta \mathbf{p}_{I_{ci}}} = - {}^C_I \hat{\mathbf{R}}_G^{I_{ci}} \hat{\mathbf{R}} \quad (165)$$

$$\frac{\partial \delta^C \mathbf{p}_f}{\partial \delta \mathbf{p}_f} = {}^C_I \hat{\mathbf{R}}_G^{I_{ci}} \hat{\mathbf{R}} \quad (166)$$

### 6.2.5 Pseudo-Anchor Change

The proposed pseudo-anchor change, which is different from anchor change in [4] which represents the feature from global frame  $\{G\}$  to local sensor frame  $\{I\}$ , refers to changing the associated Lie group poses for the feature while the feature is still represented in global frame  $\{G\}$ . In order to keep the long-tracked SLAM features in the state vector even when the associated cloned pose is marginalized from the sliding window, we can perform pseudo-anchor change, that is to “anchor” the feature to another active cloned pose in the sliding window for Lie group representation.

Since the feature state estimate  ${}^G\hat{\mathbf{p}}_f$  remains the same, we only need to modify the covariance of the feature after pseudo-anchor change. The feature is associated with pose  $I_{c0}$  which is about to be marginalized from the state, and we need to associate feature with pose  $I_{c1}$  instead. If we define  $\delta\mathbf{p}_{fi}$  as the error states for  ${}^G\mathbf{p}_f$  when associated with cloned pose  $\{I_{ci}\}$ , we have:

$${}^G\mathbf{p}_f = \exp(\delta\boldsymbol{\theta}_{I_{c0}}) {}^G\hat{\mathbf{p}}_f + \mathbf{J}_l(\delta\boldsymbol{\theta}_{I_{c0}}) \delta\mathbf{p}_{f0} \quad (167)$$

$${}^G\mathbf{p}_f = \exp(\delta\boldsymbol{\theta}_{I_{c1}}) {}^G\hat{\mathbf{p}}_f + \mathbf{J}_l(\delta\boldsymbol{\theta}_{I_{c1}}) \delta\mathbf{p}_{f1} \quad (168)$$

Then the feature’s new error state  $\delta\mathbf{p}_{f1}$  is written as:

$$\delta\mathbf{p}_{f1} = - [{}^G\hat{\mathbf{p}}_f] \delta\boldsymbol{\theta}_{I_{c0}} + [{}^G\hat{\mathbf{p}}_f] \delta\boldsymbol{\theta}_{I_{c1}} + \delta\mathbf{p}_{f0} \quad (169)$$

We then leverage EKF update to get the new state covariance after the pseudo-anchor change. We also show that the proposed pseudo-anchor change algorithm won’t affect the system unobservable property.

### 6.2.6 Observability Analysis

Finally, we also need to prove that associate the feature with sliding window is equivalent to associate feature with current IMU state.

## 7 DLI-VINS

### 7.1 LI-VINS

#### 7.1.1 Error States

#### 7.1.2 State Transition and Covariance Propagation

#### 7.1.3 Feature Update

#### 7.1.4 Observability Analysis

### 7.2 DLI-FEJ

#### 7.2.1 Error States

#### 7.2.2 State Propagation

#### 7.2.3 Visual Update

#### 7.2.4 Observability Analysis

#### 7.2.5 DLI-FEJ Algorithm

### 7.3 DLI-SW

#### 7.3.1 State Vector

#### 7.3.2 State Propagation

#### 7.3.3 State Augmentation

#### 7.3.4 Visual Update

#### 7.3.5 Pseudo-Anchor Change

#### 7.3.6 Observability Analysis

## Appendix A: Discrete IMU Propagation

In this section, we show how to propagate IMU dynamics ignoring the noise s.t.

$$\mathbf{b}_g = \hat{\mathbf{b}}_g \quad (170)$$

$$\mathbf{b}_a = \hat{\mathbf{b}}_a \quad (171)$$

Then, the IMU propagation can be written as

$$\hat{\mathbf{x}}_{n_{k+1}} = \hat{\mathbf{\Gamma}}_k \hat{\Psi}(\mathbf{x}_{n_k}) \hat{\mathbf{\Upsilon}}_k \quad (172)$$

Hence, we just need to decide  $\hat{\mathbf{\Upsilon}}_k$  with  $\Delta \hat{\mathbf{R}}_k$ ,  $\Delta \hat{\mathbf{p}}_k$  and  $\Delta \hat{\mathbf{v}}_k$ .

When using discrete model, we can get:

$$\Delta \hat{\mathbf{R}}_k = \exp(\hat{\boldsymbol{\omega}}_k \delta t) \quad (173)$$

$$\Delta \hat{\mathbf{p}}_k = \frac{1}{2} \hat{\mathbf{a}}_k \delta t^2 \quad (174)$$

$$\Delta \hat{\mathbf{v}}_k = \hat{\mathbf{a}}_k \delta t \quad (175)$$

The state transition matrix can written as:

$$\begin{bmatrix} \delta \mathbf{x}_{n_{k+1}} \\ \delta \mathbf{x}_{b_{k+1}} \end{bmatrix} = \begin{bmatrix} \Phi_{nn} & \Phi_{nb} \\ \mathbf{0}_{6 \times 9} & \mathbf{I}_6 \end{bmatrix} \begin{bmatrix} \delta \mathbf{x}_{n_k} \\ \delta \mathbf{x}_{b_k} \end{bmatrix} \quad (176)$$

For  $\Phi_{nn}$ , we can use the right invariant errors:

$$\exp(\delta \mathbf{x}_{n_{k+1}}) \hat{\mathbf{x}}_{n_{k+1}} = \mathbf{\Gamma}_k \Psi(\exp(\delta \mathbf{x}_{n_k}) \hat{\mathbf{x}}_{n_k}) \hat{\mathbf{\Upsilon}}_k \quad (177)$$

$$= \mathbf{\Gamma}_k \Psi(\exp(\delta \mathbf{x}_{n_k})) \Psi(\hat{\mathbf{x}}_{n_k}) \hat{\mathbf{\Upsilon}}_k \quad (178)$$

$$= \mathbf{\Gamma}_k \exp(\mathbf{F} \delta \mathbf{x}_{n_k}) \Psi(\hat{\mathbf{x}}_{n_k}) \hat{\mathbf{\Upsilon}}_k \quad (179)$$

$$= \exp(Ad_{\mathbf{\Gamma}_k} \mathbf{F} \delta \mathbf{x}_{n_k}) \underbrace{\mathbf{\Gamma}_k \Psi(\hat{\mathbf{x}}_{n_k}) \hat{\mathbf{\Upsilon}}_k}_{\hat{\mathbf{x}}_{n_{k+1}}} \quad (180)$$

Then, we can have  $\Phi_{nn}$  as:

$$\Phi_{nn} = \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 \\ \frac{1}{2} [{}^G \mathbf{g}] \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3 \delta t \\ [{}^G \mathbf{g}] \delta t & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (181)$$

For computing  $\Phi_{nb}$ , we can have:

$$\Delta \mathbf{R}_k = \Delta \hat{\mathbf{R}}_k \tilde{\Delta \mathbf{R}}_k \quad (182)$$

$$\Delta \mathbf{p}_k = \Delta \hat{\mathbf{p}}_k + \tilde{\Delta \mathbf{p}}_k \quad (183)$$

$$\Delta \mathbf{v}_k = \Delta \hat{\mathbf{v}}_k + \tilde{\Delta \mathbf{v}}_k \quad (184)$$

$$\mathbf{\Upsilon}_k = \hat{\mathbf{\Upsilon}}_k \tilde{\mathbf{\Upsilon}}_k \quad (185)$$

$$= \begin{bmatrix} \Delta \hat{\mathbf{R}}_k & \Delta \mathbf{p}_k & \Delta \mathbf{v}_k \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \Delta \tilde{\mathbf{R}}_k & \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k & \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (186)$$

$$= \hat{\mathbf{\Upsilon}}_k \exp \left( \begin{bmatrix} \delta \Delta \theta_k \\ \mathbf{J}_l^{-1}(\delta \Delta \theta_k) \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k \\ \mathbf{J}_l^{-1}(\delta \Delta \theta_k) \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \end{bmatrix} \right) \simeq \hat{\mathbf{\Upsilon}}_k \exp \left( \begin{bmatrix} \delta \Delta \theta_k \\ \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{p}}_k \\ \Delta \hat{\mathbf{R}}_k^\top \Delta \tilde{\mathbf{v}}_k \end{bmatrix} \right) \quad (187)$$

where  $\Delta\tilde{\mathbf{R}}_k = \exp(\delta\Delta\theta_k)$ . Then, we have:

$$\exp(\delta\mathbf{x}_{n_{k+1}})\hat{\mathbf{x}}_{n_{k+1}} = \mathbf{\Gamma}_k\Psi(\mathbf{x}_{n_k})\hat{\mathbf{Y}}_k\tilde{\mathbf{Y}}_k \quad (188)$$

$$\Rightarrow \exp(\delta\mathbf{x}_{n_{k+1}}) = \hat{\mathbf{x}}_{n_{k+1}}\tilde{\mathbf{Y}}_k\hat{\mathbf{x}}_{n_{k+1}}^{-1} \quad (189)$$

$$= \exp\left(\mathbf{Ad}_{\hat{\mathbf{x}}_{n_{k+1}}} \begin{bmatrix} \delta\Delta\theta_k \\ \hat{\mathbf{R}}_k^\top\Delta\tilde{\mathbf{p}}_k \\ \Delta\hat{\mathbf{R}}_k^\top\Delta\tilde{\mathbf{v}}_k \end{bmatrix}\right) \quad (190)$$

We have two versions for computing the  $\Delta\tilde{\mathbf{R}}_k$ ,  $\Delta\tilde{\mathbf{p}}_k$  and  $\Delta\tilde{\mathbf{v}}_k$ ;

For discrete model, we have:

$$\Delta\tilde{\mathbf{R}}_k = -\exp\left(\mathbf{J}_r(\Delta\hat{\theta})\left(\tilde{\mathbf{b}}_g + \mathbf{n}_g\right)\delta t\right) \quad (191)$$

$$\Delta\tilde{\mathbf{p}}_k = -\frac{1}{2}(\tilde{\mathbf{b}}_a + \mathbf{n}_a)\delta t^2 \quad (192)$$

$$\Delta\tilde{\mathbf{v}}_k = -(\tilde{\mathbf{b}}_a + \mathbf{n}_a)\delta t \quad (193)$$

Hence, we have:

$$\Phi_{nb} = \begin{bmatrix} \overset{G}{I}_{k+1} \hat{\mathbf{R}} & \mathbf{0} & \mathbf{0} \\ [\overset{G}{\mathbf{p}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}} & \overset{G}{I}_{k+1} \hat{\mathbf{R}} & \mathbf{0} \\ [\overset{G}{\mathbf{v}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}} & \mathbf{0} & \overset{G}{I}_{k+1} \hat{\mathbf{R}} \end{bmatrix} \begin{bmatrix} \mathbf{I} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \Delta\hat{\mathbf{R}}_k^\top & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \Delta\hat{\mathbf{R}}_k^\top \end{bmatrix} \begin{bmatrix} -\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & \mathbf{0} \\ \mathbf{0} & -\frac{1}{2}\delta t^2 \\ \mathbf{0} & -\delta t \end{bmatrix} \quad (194)$$

$$= \begin{bmatrix} -\overset{G}{I}_{k+1} \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & \mathbf{0} \\ -[\overset{G}{\mathbf{p}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & -\frac{1}{2}\overset{G}{I}_{k+1} \hat{\mathbf{R}}\Delta\hat{\mathbf{R}}_k^\top\delta t^2 \\ -[\overset{G}{\mathbf{v}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & -\overset{G}{I}_{k+1} \hat{\mathbf{R}}\Delta\hat{\mathbf{R}}_k^\top\delta t \end{bmatrix} \quad (195)$$

Therefore, we have the full state translation matrix as

$$\Phi = \begin{bmatrix} \mathbf{I}_3 & \mathbf{0}_3 & \mathbf{0}_3 & -\overset{G}{I}_{k+1} \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & \mathbf{0} \\ \frac{1}{2}[\overset{G}{\mathbf{g}}]_{I_{k+1}}^G \delta t^2 & \mathbf{I}_3 & \mathbf{I}_3\delta t & -[\overset{G}{\mathbf{p}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & -\frac{1}{2}\overset{G}{I}_{k+1} \hat{\mathbf{R}}\Delta\hat{\mathbf{R}}_k^\top\delta t^2 \\ [\overset{G}{\mathbf{g}}]_{I_{k+1}}^G \delta t & \mathbf{0}_3 & \mathbf{I}_3 & -[\overset{G}{\mathbf{v}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & -\overset{G}{I}_{k+1} \hat{\mathbf{R}}\Delta\hat{\mathbf{R}}_k^\top\delta t \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3 \end{bmatrix} \quad (196)$$

And the noise Jacobians:

$$\mathbf{G}_n = \begin{bmatrix} -\overset{G}{I}_{k+1} \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & \mathbf{0} & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\overset{G}{\mathbf{p}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & -\frac{1}{2}\overset{G}{I}_{k+1} \hat{\mathbf{R}}\Delta\hat{\mathbf{R}}_k^\top\delta t^2 & \mathbf{0}_3 & \mathbf{0}_3 \\ -[\overset{G}{\mathbf{v}}_{k+1}]_{I_{k+1}}^G \hat{\mathbf{R}}\mathbf{J}_r(\Delta\hat{\theta}_k)\delta t & -\overset{G}{I}_{k+1} \hat{\mathbf{R}}\Delta\hat{\mathbf{R}}_k^\top\delta t & \mathbf{0}_3 & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3\delta t & \mathbf{0}_3 \\ \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{0}_3 & \mathbf{I}_3\delta t \end{bmatrix} \quad (197)$$

## Appendix B: ACI Basics

The first integration we need is:

$$\Xi_1 = \mathbf{I}_3\delta t_i + \frac{1 - \cos(\hat{\omega}_i\delta t_i)}{\hat{\omega}_i}[\hat{\mathbf{k}}_i] + \left(\delta t_i - \frac{\sin(\hat{\omega}_i\delta t_i)}{\hat{\omega}_i}\right)[\hat{\mathbf{k}}_i]^2 \quad (198)$$

The second integration we need is:

$$\Xi_2 = \frac{1}{2}\delta t_i^2 \mathbf{I}_3 + \frac{\hat{\omega}_i \delta t_i - \sin(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} [\hat{\mathbf{k}}_i] + \left( \frac{1}{2}\delta t_i^2 - \frac{1 - \cos(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} \right) [\hat{\mathbf{k}}_i]^2 \quad (199)$$

The third integration can be written as:

$$\begin{aligned} \Xi_3 = & \frac{1}{2}\delta t_i^2 [\hat{\mathbf{a}}_i] + \frac{\sin(\hat{\omega}_i \delta t_i) - \hat{\omega}_i \delta t_i}{\hat{\omega}_i^2} [\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i] \\ & + \frac{\sin(\hat{\omega}_i \delta t_i) - \hat{\omega}_i \delta t_i \cos(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} [\hat{\mathbf{k}}_i] [\hat{\mathbf{a}}_i] \\ & + \left( \frac{1}{2}\delta t_i^2 - \frac{1 - \cos(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} \right) [\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i]^2 \\ & + \left( \frac{1}{2}\delta t_i^2 + \frac{1 - \cos(\hat{\omega}_i \delta t_i) - \hat{\omega}_i \delta t_i \sin(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} \right) [\hat{\mathbf{k}}_i]^2 [\hat{\mathbf{a}}_i] \\ & + \left( \frac{1}{2}\delta t_i^2 + \frac{1 - \cos(\hat{\omega}_i \delta t_i) - \hat{\omega}_i \delta t_i \sin(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} \right) \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i] \\ & - \frac{3 \sin(\hat{\omega}_i \delta t_i) - 2\hat{\omega}_i \delta t_i - \hat{\omega}_i \delta t_i \cos(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^2} \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i]^2 \end{aligned} \quad (200)$$

The fourth integration we need is:

$$\begin{aligned} \Xi_4 = & \frac{1}{6}\delta t_i^3 [\hat{\mathbf{a}}_i] + \frac{2(1 - \cos(\hat{\omega}_i \delta t_i)) - (\hat{\omega}_i^2 \delta t_i^2)}{2\hat{\omega}_i^3} [\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i] \\ & + \left( \frac{2(1 - \cos(\hat{\omega}_i \delta t_i)) - \hat{\omega}_i \delta t_i \sin(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^3} \right) [\hat{\mathbf{k}}_i] [\hat{\mathbf{a}}_i] \\ & + \left( \frac{\sin(\hat{\omega}_i \delta t_i) - \hat{\omega}_i \delta t_i}{\hat{\omega}_i^3} + \frac{\delta t_i^3}{6} \right) [\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i]^2 \\ & + \frac{\hat{\omega}_i \delta t_i - 2 \sin(\hat{\omega}_i \delta t_i) + \frac{1}{6}(\hat{\omega}_i \delta t_i)^3 + \hat{\omega}_i \delta t_i \cos(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^3} [\hat{\mathbf{k}}_i]^2 [\hat{\mathbf{a}}_i] \\ & + \frac{\hat{\omega}_i \delta t_i - 2 \sin(\hat{\omega}_i \delta t_i) + \frac{1}{6}(\hat{\omega}_i \delta t_i)^3 + \hat{\omega}_i \delta t_i \cos(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^3} \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i] \\ & + \frac{4 \cos(\hat{\omega}_i \delta t_i) - 4 + (\hat{\omega}_i \delta t_i)^2 + \hat{\omega}_i \delta t_i \sin(\hat{\omega}_i \delta t_i)}{\hat{\omega}_i^3} \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i]^2 \end{aligned} \quad (201)$$

When  $\hat{\omega}_i$  is too small, in order to avoid numerical instability, we can compute the above inte-

gration identities as:

$$\lim_{\hat{\omega}_i \rightarrow 0} \Xi_1 = \delta t_i \mathbf{I}_3 + \delta t_i \sin(\hat{\omega}_i \delta t_i) [\hat{\mathbf{k}}_i] + \delta t_i (1 - \cos(\hat{\omega}_i \delta t_i)) [\hat{\mathbf{k}}_i]^2 \quad (202)$$

$$\lim_{\hat{\omega}_i \rightarrow 0} \Xi_2 = \frac{\delta t_i^2}{2} \mathbf{I}_3 + \frac{\delta t_i^2}{2} \sin(\hat{\omega}_i \delta t_i) [\hat{\mathbf{k}}_i] + \frac{\delta t_i^2}{2} (1 - \cos(\hat{\omega}_i \delta t_i)) [\hat{\mathbf{k}}_i]^2 \quad (203)$$

$$= \frac{\delta t_i}{2} \lim_{\hat{\omega}_i \rightarrow 0} \Xi_1 \quad (204)$$

$$\begin{aligned} \lim_{\hat{\omega}_i \rightarrow 0} \Xi_3 &= \frac{\delta t_i^2}{2} [\hat{\mathbf{a}}_i] + \frac{\delta t_i^2 \sin(\hat{\omega}_i \delta t_i)}{2} \left( -[\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i] + [\hat{\mathbf{k}}_i] [\hat{\mathbf{a}}_i] + \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i]^2 \right) \\ &\quad + \frac{\delta t_i^2}{2} (1 - \cos(\hat{\omega}_i \delta t_i)) \left( [\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i]^2 + [\hat{\mathbf{k}}_i]^2 [\hat{\mathbf{a}}_i] + \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i] \right) \end{aligned} \quad (205)$$

$$\begin{aligned} \lim_{\hat{\omega}_i \rightarrow 0} \Xi_4 &= \frac{\delta t_i^3}{6} [\hat{\mathbf{a}}_i] + \frac{\delta t_i^3 \sin(\hat{\omega}_i \delta t_i)}{6} \left( -[\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i] + [\hat{\mathbf{k}}_i] [\hat{\mathbf{a}}_i] + \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i]^2 \right) \\ &\quad + \frac{\delta t_i^3}{6} (1 - \cos(\hat{\omega}_i \delta t_i)) \left( [\hat{\mathbf{a}}_i] [\hat{\mathbf{k}}_i]^2 + [\hat{\mathbf{k}}_i]^2 [\hat{\mathbf{a}}_i] + \hat{\mathbf{k}}_i^\top \hat{\mathbf{a}}_i [\hat{\mathbf{k}}_i] \right) \end{aligned} \quad (206)$$

$$= \frac{\delta t_i}{3} \lim_{\hat{\omega}_i \rightarrow 0} \Xi_3 \quad (207)$$

## References

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