# Geometry Derivatives and Other Hairy Math

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## 1 Derivatives of Lie Group Mappings

### 1.1 Homomorphisms

The following is relevant [1, page 45]: suppose that  $\Phi: G \to H$  is a mapping (Lie group homomorphism). Then there exists a unique linear map  $\phi: \mathfrak{g} \to \mathfrak{h}$ 

$$\phi(\hat{x}) \stackrel{\Delta}{=} \lim_{t \to 0} \frac{d}{dt} \Phi\left(e^{t\hat{x}}\right)$$

such that

1. 
$$\Phi\left(e^{\hat{x}}\right) = e^{\phi(\hat{x})}$$

2. 
$$\phi(T\hat{x}T^{-1}) = \Phi(T)\phi(\hat{x})\Phi(T^{-1})$$

3. 
$$\phi([\hat{x}, \hat{y}]) = [\phi(\hat{x}), \phi(\hat{y})]$$

In other words, the map  $\phi$  is the derivative of  $\Phi$  at the identity. It suffices to compute  $\phi$  for a basis of  $\mathfrak{g}$ . Since

$$e^{-\hat{x}} = \left(e^{-\hat{x}}\right)^{-1}$$

clearly  $\phi(\hat{x}) = -\hat{x}$  for the inverse mapping.

#### 1.2 Derivatives

The derivatives for *inverse*, *compose*, and *between* can be derived from Lie group principles. Specifically, to find the derivative of a function f(g), we want to find the Lie algebra element  $\hat{y} \in g$ , that will result from changing g using  $\hat{x}$ , also in exponential coordinates:

$$f(g)e^{\hat{y}} = f(ge^{\hat{x}})$$

Calculating these derivatives requires that we know the form of the function f.

Starting with **inverse**, i.e.,  $f(g) = g^{-1}$ , we have

$$g^{-1}e^{\hat{y}} = (ge^{\hat{x}})^{-1} = e^{-\hat{x}}g^{-1}$$

$$e^{\hat{y}} = ge^{-\hat{x}}g^{-1} = e^{Ad_g(-\hat{x})}$$

$$\hat{y} = Ad_g(-\hat{x})$$
(1)

In other words, and this is very intuitive in hindsight, the inverse is just negation of  $\hat{x}$ , along with an adjoint to make sure it is applied in the right frame!

**Compose** can be derived similarly. Let us define two functions to find the derivatives in first and second arguments:

$$f_1(g) = gh$$
 and  $f_2(h) = gh$ 

The latter is easiest, as a change  $\hat{x}$  in the second argument h simply gets applied to the result gh:

$$f_{2}(h)e^{\hat{y}} = f_{2}(he^{\hat{x}})$$

$$ghe^{\hat{y}} = ghe^{\hat{x}}$$

$$\hat{y} = \hat{x}$$
(2)

The derivative for the first argument is a bit trickier:

$$f_{1}(g)e^{\hat{y}} = f_{1}\left(ge^{\hat{x}}\right)$$

$$ghe^{\hat{y}} = ge^{\hat{x}}h$$

$$e^{\hat{y}} = h^{-1}e^{\hat{x}}h = e^{Ad_{h-1}\hat{x}}$$

$$\hat{y} = Ad_{h-1}\hat{x}$$
(3)

In other words, to apply a change  $\hat{x}$  in g we first need to undo h, then apply  $\hat{x}$ , and then apply h again. All can be done in one step by simply applying  $Ad_{h^{-1}}\hat{x}$ .

Finally, let us find the derivative of **between**, defined as between(g,h) = compose(inverse(g),h). The derivative in the second argument h is similarly trivial:  $\hat{y} = \hat{x}$ . The first argument goes as follows:

$$f_{1}(g)e^{\hat{y}} = f_{1}\left(ge^{\hat{x}}\right)$$

$$g^{-1}he^{\hat{y}} = \left(ge^{\hat{x}}\right)^{-1}h = e^{(-\hat{x})}g^{-1}h$$

$$e^{\hat{y}} = \left(h^{-1}g\right)e^{(-\hat{x})}\left(h^{-1}g\right)^{-1} = e^{Ad_{(h^{-1}g)}(-\hat{x})}$$

$$\hat{y} = Ad_{(h^{-1}g)}\left(-\hat{x}\right) = Ad_{between(h,g)}\left(-\hat{x}\right)$$
(4)

Hence, now we undo h and then apply the inverse  $(-\hat{x})$  in the g frame.

#### **Numerical Derivatives**

Let's examine

$$f(g)e^{\hat{y}} = f(ge^{\hat{x}})$$

and multiply with  $f(g)^{-1}$  on both sides then take the log (which in our case returns y, not  $\hat{y}$ ):

$$y(x) = \log \left[ f(g)^{-1} f(ge^{\hat{x}}) \right]$$

Let us look at x = 0, and perturb in direction i,  $e_i = [0, 0, d, 0, 0]$ . Then take derivative,

$$\frac{\partial y(d)}{\partial d} \stackrel{\Delta}{=} \lim_{d \to 0} \frac{y(d) - y(0)}{d} = \lim_{d \to 0} \frac{1}{d} \log \left[ f(g)^{-1} f\left(ge^{\hat{e_i}}\right) \right]$$

which is the basis for a numerical derivative scheme.

Let us also look at a chain rule. If we know the behavior at the origin I, we can extrapolate

$$f(ge^{\hat{x}}) = f(ge^{\hat{x}}g^{-1}g) = f(e^{Ad_g\hat{x}}g)$$

## 2 Derivatives of Actions

#### 2.1 Forward Action

The (usual) action of an *n*-dimensional matrix group G is matrix-vector multiplication on  $\mathbb{R}^n$ ,

$$q = Tp$$

with  $p, q \in \mathbb{R}^n$  and  $T \in GL(n)$ . Let us first do away with the derivative in p, which is easy:

$$\frac{\partial (Tp)}{\partial p} = T$$

We would now like to know what an incremental action  $\hat{x}$  would do, through the exponential map

$$q(x) = Te^{\hat{x}}p$$

with derivative

$$\frac{\partial q(x)}{\partial x} = T \frac{\partial}{\partial x} \left( e^{\hat{x}} p \right)$$

Since the matrix exponential is given by the series

$$e^A = I + A + \frac{A^2}{2!} + \frac{A^3}{3!} + \dots$$

we have, to first order

$$e^{\hat{x}}p = p + \hat{x}p + \dots$$

and the derivative of an incremental action x for matrix Lie groups becomes

$$\frac{\partial q(x)}{\partial x} = T \frac{\partial (\hat{x}p)}{\partial x} \stackrel{\Delta}{=} T H_p$$

where  $H_p$  is an  $n \times n$  Jacobian matrix that depends on p.

### 2.2 Inverse Action

When we apply the inverse transformation

$$q = T^{-1}p$$

we would now like to know what an incremental action  $\hat{x}$  on T would do:

$$q(x) = (Te^{\hat{x}})^{-1} p$$

$$= e^{-\hat{x}} T^{-1} p$$

$$= e^{-\hat{x}} q$$

$$\approx q - \hat{x} q$$

Hence

$$\frac{\partial q(x)}{\partial x} = \frac{\partial (q - \hat{x}q)}{\partial x} = -\frac{\partial (\hat{x}q)}{\partial x} = -H_q \tag{5}$$

where  $H_q$  will be as above.

## 3 Point3

A cross product  $a \times b$  can be written as a matrix multiplication

$$a \times b = [a]_{\times} b$$

where  $[a]_{\times}$  is a skew-symmetric matrix defined as

$$[x,y,z]_{\times} = \begin{bmatrix} 0 & -z & y \\ z & 0 & -x \\ -y & x & 0 \end{bmatrix}$$

We also have

$$a^{T}[b]_{\times} = -([b]_{\times}a)^{T} = -(a \times b)^{T}$$

The derivative of a cross product

$$\frac{\partial (a \times b)}{\partial a} = [-b]_{\times} \tag{6}$$

$$\frac{\partial (a \times b)}{\partial h} = [a]_{\times} \tag{7}$$

### 4 2D Rotations

### **4.1 Rot2** (in gtsam)

A rotation is stored as  $(\cos \theta, \sin \theta)$ . An incremental rotation is applied using the trigonometric sum rule:

$$\cos \theta' = \cos \theta \cos \delta - \sin \theta \sin \delta$$

$$\sin \theta' = \sin \theta \cos \delta + \cos \theta \sin \delta$$

where  $\delta$  is an incremental rotation angle.

## 4.2 Derivatives of Mappings

We have the derivative of **inverse**,

$$\frac{\partial R^T}{\partial \theta} = -Ad_R = -1$$

compose,

$$\frac{\partial \left(R_{1}R_{2}\right)}{\partial \theta_{1}}=Ad_{R_{2}^{T}}=1 \text{ and } \frac{\partial \left(R_{1}R_{2}\right)}{\partial \theta_{2}}=1$$

and between:

$$\frac{\partial \left(R_1^T R_2\right)}{\partial \theta_1} = -A d_{R_2^T R_1} = -1 \text{ and } \frac{\partial \left(R_1^T R_2\right)}{\partial \theta_2} = 1$$

#### 4.3 Derivatives of Actions

In the case of SO(2) the vector space is  $\mathbb{R}^2$ , and the group action corresponds to rotating a point

$$q = Rp$$

We would now like to know what an incremental rotation parameterized by  $\theta$  would do:

$$q(\omega t) = Re^{[\omega t]_+}p$$

The derivative is (following the exposition in Section 2):

$$\frac{\partial q(\omega t)}{\partial t} = R \frac{\partial}{\partial t} \left( e^{[\omega t]_+} p \right) = R \frac{\partial}{\partial t} \left( [\omega t]_+ p \right)$$

Note that

$$[\theta]_{+} \begin{bmatrix} x \\ y \end{bmatrix} = \theta R_{\pi/2} \begin{bmatrix} x \\ y \end{bmatrix} = \theta \begin{bmatrix} -y \\ x \end{bmatrix}$$
 (8)

which acts like a restricted "cross product" in the plane. Hence

$$[\theta]_+ p = \begin{bmatrix} -y \\ x \end{bmatrix} \theta = \omega R_{pi/2} pt$$

Hence, the final derivative of an action in its first argument is

$$\frac{\partial q(\omega t)}{\partial \omega t} = \omega R R_{pi/2} p = \omega R_{pi/2} R p = \omega R_{pi/2} q$$

Really need to think of relationship  $\omega$  and t. We don't have a time t in our code.

## 5 2D Rigid Transformations

### 5.1 Derivatives of Mappings

We can just define all derivatives in terms of the above adjoint map:

$$\frac{\partial T^{-1}}{\partial \xi} = -Ad_T$$

$$\frac{\partial (T_1 T_2)}{\partial \xi_1} = Ad_{T_2^{-1}} = 1 \text{ and } \frac{\partial (T_1 T_2)}{\partial \xi_2} = I_3$$

$$\frac{\partial (T_1^{-1} T_2)}{\partial \xi_1} = -Ad_{T_2^{-1} T_1} = -Ad_{between(T_2, T_1)} \text{ and } \frac{\partial (T_1^{-1} T_2)}{\partial \xi_2} = I_3$$

#### 5.2 The derivatives of Actions

The action of SE(2) on 2D points is done by embedding the points in  $\mathbb{R}^3$  by using homogeneous coordinates

$$\hat{q} = \begin{bmatrix} q \\ 1 \end{bmatrix} = \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} p \\ 1 \end{bmatrix} = T\hat{p}$$

Analoguous to SE(3), we can compute a velocity  $\hat{\xi}\hat{p}$  in the local T frame:

$$\hat{\xi}\hat{p} = \begin{bmatrix} [\boldsymbol{\omega}]_+ & \boldsymbol{v} \\ 0 & 0 \end{bmatrix} \begin{bmatrix} p \\ 1 \end{bmatrix} = \begin{bmatrix} [\boldsymbol{\omega}]_+ p + \boldsymbol{v} \\ 0 \end{bmatrix}$$

By only taking the top two rows, we can write this as a velocity in  $\mathbb{R}^2$ , as the product of a  $2 \times 3$  matrix  $H_p$  that acts upon the exponential coordinates  $\xi$  directly:

$$[\omega]_+ p + v = v + R_{\pi/2} p \omega = \begin{bmatrix} I_2 & R_{\pi/2} p \end{bmatrix} \begin{bmatrix} v \\ \omega \end{bmatrix} = H_p \xi$$

Hence, the final derivative of the group action is

$$\frac{\partial q(\xi)}{\partial \xi} = R \begin{bmatrix} I_2 & R_{\pi/2}p \end{bmatrix} = \begin{bmatrix} R & R_{\pi/2}q \end{bmatrix}$$

The derivative of the inverse action  $\hat{q} = T^{-1}\hat{p}$  is given by (5), specialized to SE(2):

$$\frac{\partial \left(T^{-1}\hat{p}\right)}{\partial \xi} = -T^{-1} \frac{\partial \left(Ad_T\hat{\xi}\right)\hat{p}}{\partial \xi}$$

where the velocity now is

$$\left(Ad_T\hat{\xi}\right)\hat{p} = \left[\begin{array}{cc} [\omega]_+ & Rv - \omega R_{\pi/2}t \\ 0 & 0 \end{array}\right] \left[\begin{array}{c} p \\ 1 \end{array}\right] = \left[\begin{array}{c} Rv + R_{\pi/2}(p-t)\omega \\ 0 \end{array}\right]$$

and hence

$$\frac{\partial q(\xi)}{\partial \xi} = -R^T \left[ \begin{array}{cc} R & R_{\pi/2}(p-t) \end{array} \right] = \left[ \begin{array}{cc} -I_2 & -R_{\pi/2}q \end{array} \right]$$

## 6 3D Rotations

### **6.1** Derivatives of Mappings

Hence, we are now in a position to simply posit the derivative of **inverse**,

$$[\omega']_{\times} = Ad_R([-\omega]_{\times}) = [R(-\omega)]_{\times}$$
  
 $\frac{\partial R^T}{\partial \omega} = -R$ 

compose,

$$[\omega']_{\times} = Ad_{R_2^T}([\omega]_{\times}) = [R_2^T \omega]_{\times}$$
  
 $\frac{\partial (R_1 R_2)}{\partial \omega_1} = R_2^T \text{ and } \frac{\partial (R_1 R_2)}{\partial \omega_2} = I_3$ 

between in its first argument,

$$[\boldsymbol{\omega}']_{\times} = Ad_{R_2^T R_1}([-\boldsymbol{\omega}]_{\times}) = [R_2^T R_1(-\boldsymbol{\omega})]_{\times}$$

$$\frac{\partial \left(R_1^T R_2\right)}{\partial \boldsymbol{\omega}_1} = -R_2^T R_1 = -between(R_2, R_1)$$

and between in its second argument,

$$\frac{\partial \left(R_1^T R_2\right)}{\partial \omega_2} = I_3$$

#### **6.2** Derivatives of Actions

In the case of SO(3) the vector space is  $\mathbb{R}^3$ , and the group action corresponds to rotating a point

$$q = Rp$$

We would now like to know what an incremental rotation parameterized by  $\omega$  would do:

$$q(\boldsymbol{\omega}) = Re^{[\boldsymbol{\omega}]_{\times}} p$$

hence the derivative (following the exposition in Section 2):

$$\frac{\partial q(\boldsymbol{\omega})}{\partial \boldsymbol{\omega}} = R \frac{\partial}{\partial \boldsymbol{\omega}} \left( e^{[\boldsymbol{\omega}]_{\times}} p \right) = R \frac{\partial}{\partial \boldsymbol{\omega}} \left( [\boldsymbol{\omega}]_{\times} p \right) = R H_p$$

To calculate  $H_p$  we make use of

$$[\boldsymbol{\omega}]_{\times} p = \boldsymbol{\omega} \times p = -p \times \boldsymbol{\omega} = [-p]_{\times} \boldsymbol{\omega}$$

Hence, the final derivative of an action in its first argument is

$$\frac{\partial q(\omega)}{\partial \omega} = RH_p = R[-p]_{\times}$$

The derivative of the inverse action is given by 5, specialized to SO(3):

$$\frac{\partial q(\boldsymbol{\omega})}{\partial \boldsymbol{\omega}} = -R^T \frac{\partial \left( [R\boldsymbol{\omega}]_{\times} p \right)}{\partial \boldsymbol{\omega}} = R^T [p]_{\times} R = [R^T p]_{\times}$$

## 7 3D Rigid Transformations

### 7.1 Derivatives of Mappings

Hence, as with SO(3), we are now in a position to simply posit the derivative of **inverse**,

$$\frac{\partial T^{-1}}{\partial \xi} = Ad_T = -\begin{bmatrix} R & 0\\ [t]_{\times} R & R \end{bmatrix}$$

(but unit test on the above fails !!!), compose in its first argument,

$$\frac{\partial \left( T_{1}T_{2}\right) }{\partial \xi_{1}}=Ad_{T_{2}^{-1}}=\left[ \begin{array}{cc} R_{2}^{T} & 0 \\ [-R_{2}^{T}t_{2}]_{\times}R_{2}^{T} & R_{2}^{T} \end{array} \right]=\left[ \begin{array}{cc} R_{2}^{T} & 0 \\ R_{2}^{T}[-t_{2}]_{\times} & R_{2}^{T} \end{array} \right]$$

compose in its second argument,

$$\frac{\partial \left(T_1 T_2\right)}{\partial \xi_2} = I_6$$

between in its first argument,

$$\frac{\partial \left(T_1^{-1}T_2\right)}{\partial \xi_1} = Ad_{T_{21}} = -\begin{bmatrix} R & 0 \\ [t]_{\times}R & R \end{bmatrix}$$

with

$$T_{12} = \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} = T_1^{-1}T_2 = between(T_2, T_1)$$

and between in its second argument,

$$\frac{\partial \left(T_1^{-1}T_2\right)}{\partial \xi_1} = I_6$$

#### 7.2 The derivatives of Actions

The action of SE(3) on 3D points is done by embedding the points in  $\mathbb{R}^4$  by using homogeneous coordinates

$$\hat{q} = \left[ \begin{array}{c} q \\ 1 \end{array} \right] = \left[ \begin{array}{c} R & t \\ 0 & 1 \end{array} \right] \left[ \begin{array}{c} p \\ 1 \end{array} \right] = T\hat{p}$$

We would now like to know what an incremental rotation parameterized by  $\xi$  would do:

$$\hat{q}(\xi) = Te^{\hat{\xi}}\hat{p}$$

hence the derivative (following the exposition in Section 2):

$$\frac{\partial \hat{q}(\xi)}{\partial \xi} = T \frac{\partial}{\partial \xi} \left( \hat{\xi} \, \hat{p} \right) = T H_p$$

where  $\hat{\xi}\hat{p}$  corresponds to a velocity in  $\mathbb{R}^4$  (in the local T frame):

$$\hat{\xi}\hat{p} = \left[ \begin{array}{cc} [\boldsymbol{\omega}]_{\times} & \boldsymbol{v} \\ \boldsymbol{0} & \boldsymbol{0} \end{array} \right] \left[ \begin{array}{c} \boldsymbol{p} \\ \boldsymbol{1} \end{array} \right] = \left[ \begin{array}{cc} \boldsymbol{\omega} \times \boldsymbol{p} + \boldsymbol{v} \\ \boldsymbol{0} \end{array} \right]$$

Notice how velocities are anologous to points at infinity in projective geometry: they correspond to free vectors indicating a direction and magnitude of change.

By only taking the top three rows, we can write this as a velocity in  $\mathbb{R}^3$ , as the product of a  $3 \times 6$  matrix  $H_p$  that acts upon the exponential coordinates  $\xi$  directly:

$$\omega \times p + v = -p \times \omega + v = \begin{bmatrix} -[p]_{\times} & I_3 \end{bmatrix} \begin{bmatrix} \omega \\ v \end{bmatrix} = H_p \xi$$

Hence, the final derivative of the group action is

$$\frac{\partial \hat{q}(\xi)}{\partial \xi} = T\hat{H}_p = \begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} [-p]_{\times} & I_3 \\ 0 & 0 \end{bmatrix}$$

in homogenous coordinates. In  $\mathbb{R}^3$  this becomes:

$$\frac{\partial q(\xi)}{\partial \xi} = R \left[ -[p]_{\times} \quad I_3 \right]$$

The derivative of the inverse action  $T^{-1}p$  is given by formula 5:

$$\frac{\partial \hat{q}(\xi)}{\partial \xi} = -H_q = \begin{bmatrix} [q]_{\times} & -I_3 \end{bmatrix}$$

## 7.3 Pose3 (gtsam, old-style exmap)

In the old-style, we have

$$R' = R(I + \Omega)$$

$$t' = t + dt$$

In this case, the derivative of *transform* from, Rx + t:

$$\frac{\partial (R(I+\Omega)x+t)}{\partial \omega} = \frac{\partial (R\Omega x)}{\partial \omega} = \frac{\partial (R(\omega \times x))}{\partial \omega} = R[-x]_{\times}$$

and with respect to dt is easy:

$$\frac{\partial (Rx + t + dt)}{\partial dt} = I$$

The derivative of *transform\_to*, inv(R)(x-t) we can obtain using the chain rule:

$$\frac{\partial (inv(R)(x-t))}{\partial \omega} = \frac{\partial unrot(R,(x-t))}{\partial \omega} = skew(R^T(x-t))$$

and with respect to dt is easy:

$$\frac{\partial (R^T(x-t-dt))}{\partial dt} = -R^T$$

## **8 2D Line Segments (Ocaml)**

The error between an infinite line (a,b,c) and a 2D line segment ((x1,y1),(x2,y2)) is defined in Line3.ml.

## 9 Line3vd (Ocaml)

One representation of a line is through 2 vectors (v,d), where v is the direction and the vector d points from the origin to the closest point on the line.

In this representation, transforming a 3D line from a world coordinate frame to a camera at  $(R_w^c, t^w)$  is done by

$$v^{c} = R_{w}^{c} v^{w}$$
$$d^{c} = R_{w}^{c} (d^{w} + (t^{w} v^{w}) v^{w} - t^{w})$$

## 10 Line3 (Ocaml)

For 3D lines, we use a parameterization due to C.J. Taylor, using a rotation matrix R and 2 scalars a and b. The line direction v is simply the Z-axis of the rotated frame, i.e.,  $v = R_3$ , while the vector d is given by  $d = aR_1 + bR_2$ .

Now, we will *not* use the incremental rotation scheme we used for rotations: because the matrix R translates from the line coordinate frame to the world frame, we need to apply the incremental rotation on the right-side:

$$R' = R(I + \Omega)$$

Projecting a line to 2D can be done easily, as both *v* and *d* are also the 2D homogenous coordinates of two points on the projected line, and hence we have

$$l = v \times d$$

$$= R_3 \times (aR_1 + bR_2)$$

$$= a(R_3 \times R_1) + b(R_3 \times R_2)$$

$$= aR_2 - bR_1$$

This can be written as a rotation of a point,

$$l = R \left( \begin{array}{c} -b \\ a \\ 0 \end{array} \right)$$

but because the incremental rotation is now done on the right, we need to figure out the derivatives again:

$$\frac{\partial (R(I+\Omega)x)}{\partial \omega} = \frac{\partial (R\Omega x)}{\partial \omega} = R \frac{\partial (\Omega x)}{\partial \omega} = R[-x]_{\times}$$
 (9)

and hence the derivative of the projection l with respect to the rotation matrix Rof the 3D line is

$$\frac{\partial(l)}{\partial\omega} = R\left[\begin{pmatrix} b \\ -a \\ 0 \end{pmatrix}\right]_{\times} = \begin{bmatrix} aR_3 & bR_3 & -(aR_1 + bR_2) \end{bmatrix}$$
 (10)

or the a, b scalars:

$$\frac{\partial(l)}{\partial a} = R_2$$

$$\frac{\partial(l)}{\partial b} = -R_1$$

Transforming a 3D line (R,(a,b)) from a world coordinate frame to a camera frame  $(R_w^c,t^w)$  is done by

$$R' = R_w^c R$$
$$a' = a - R_1^T t^w$$
$$b' = b - R_2^T t^w$$

Again, we need to redo the derivatives, as R is incremented from the right. The first argument is incremented from the left, but the result is incremented on the right:

$$R'(I + \Omega') = (AB)(I + \Omega') = (I + [S\omega]_{\times})AB$$

$$I + \Omega' = (AB)^{T}(I + [S\omega]_{\times})(AB)$$

$$\Omega' = R'^{T}[S\omega]_{\times}R'$$

$$\Omega' = [R'^{T}S\omega]_{\times}$$

$$\omega' = R'^{T}S\omega$$

For the second argument *R* we now simply have:

$$AB(I + \Omega') = AB(I + \Omega)$$

$$\Omega' = \Omega$$

$$\omega' = \omega$$

The scalar derivatives can be found by realizing that

$$\begin{pmatrix} a' \\ b' \\ \dots \end{pmatrix} = \begin{pmatrix} a \\ b \\ 0 \end{pmatrix} - R^T t^w$$

where we don't care about the third row. Hence

$$\frac{\partial ((R(I+\Omega_2))^T t^w)}{\partial \omega} = -\frac{\partial (\Omega_2 R^T t^w)}{\partial \omega} = -[R^T t^w]_{\times} = \begin{bmatrix} 0 & R_3^T t^w & -R_2^T t^w \\ -R_3^T t^w & 0 & R_1^T t^w \\ \dots & \dots & 0 \end{bmatrix}$$

## 11 Aligning 3D Scans

Below is the explanaition underlying Pose3.align, i.e. aligning two point clouds using SVD. Inspired but modified from CVOnline...

Our model is

$$p^{c} = R(p^{w} - t)$$

i.e., R is from camera to world, and t is the camera location in world coordinates. The objective function is

$$\frac{1}{2}\sum (p^{c} - R(p^{w} - t))^{2} = \frac{1}{2}\sum (p^{c} - Rp^{w} + Rt)^{2} = \frac{1}{2}\sum (p^{c} - Rp^{w} - t')^{2}$$
(11)

where t' = -Rt is the location of the origin in the camera frame. Taking the derivative with respect to t' and setting to zero we have

$$\sum \left( p^c - Rp^w - t' \right) = 0$$

or

$$t' = \frac{1}{n} \sum_{c} (p^{c} - Rp^{w}) = \bar{p}^{c} - R\bar{p}^{w}$$
 (12)

here  $\bar{p}^c$  and  $\bar{p}^w$  are the point cloud centroids. Substituting back into (11), we get

$$\frac{1}{2}\sum (p^c - R(p^w - t))^2 = \frac{1}{2}\sum ((p^c - \bar{p}^c) - R(p^w - \bar{p}^w))^2 = \frac{1}{2}\sum (\hat{p}^c - R\hat{p}^w)^2$$

Now, to minimize the above it suffices to maximize (see CVOnline)

$$trace(R^TC)$$

where  $C = \sum \hat{p}^c (\hat{p}^w)^T$  is the correlation matrix. Intuitively, the cloud of points is rotated to align with the principal axes. This can be achieved by SVD decomposition on C

$$C = USV^T$$

and setting

$$R = UV^T$$

Clearly, from (12) we then also recover the optimal t as

$$t = \bar{p}^w - R^T \bar{p}^c$$

## References

[1] B.C. Hall. Lie Groups, Lie Algebras, and Representations: An Elementary Introduction. Springer, 2000.