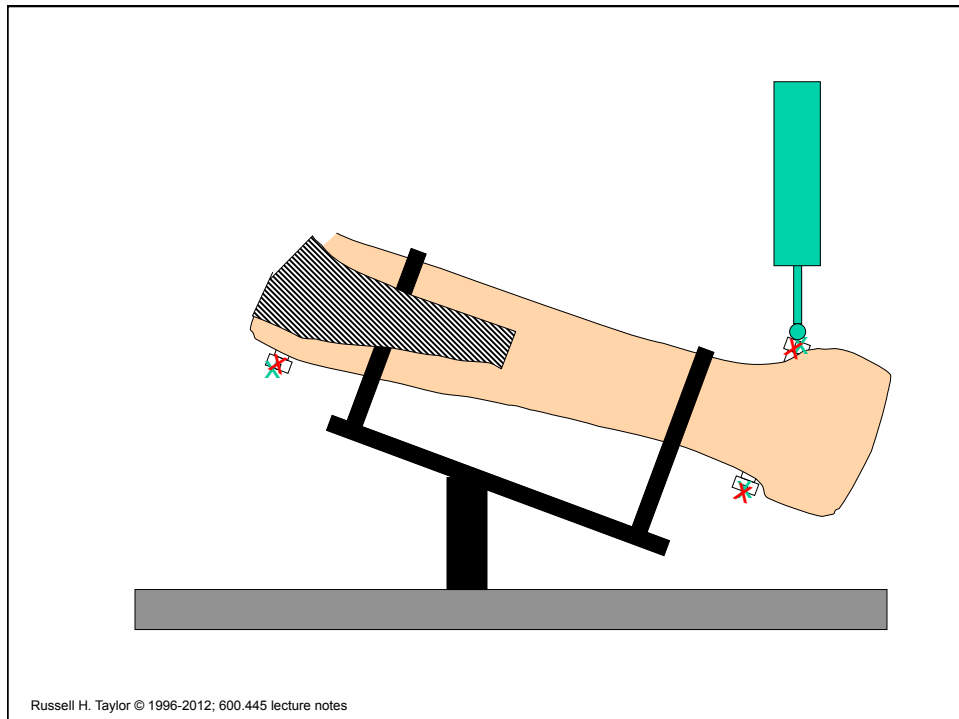


# Cartesian Coordinates, Points, and Transformations

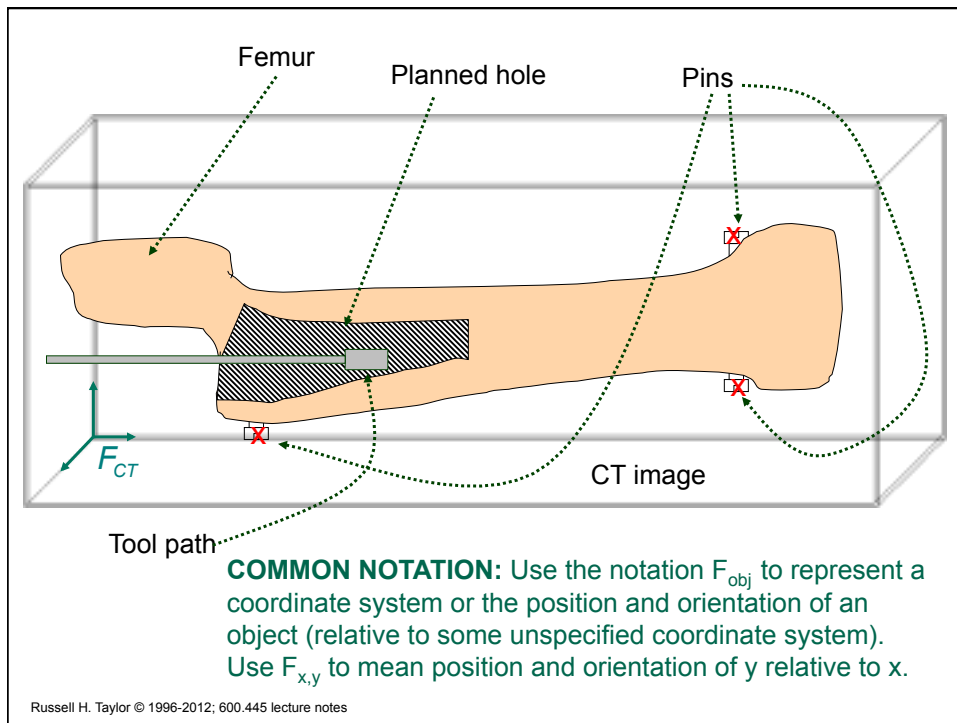
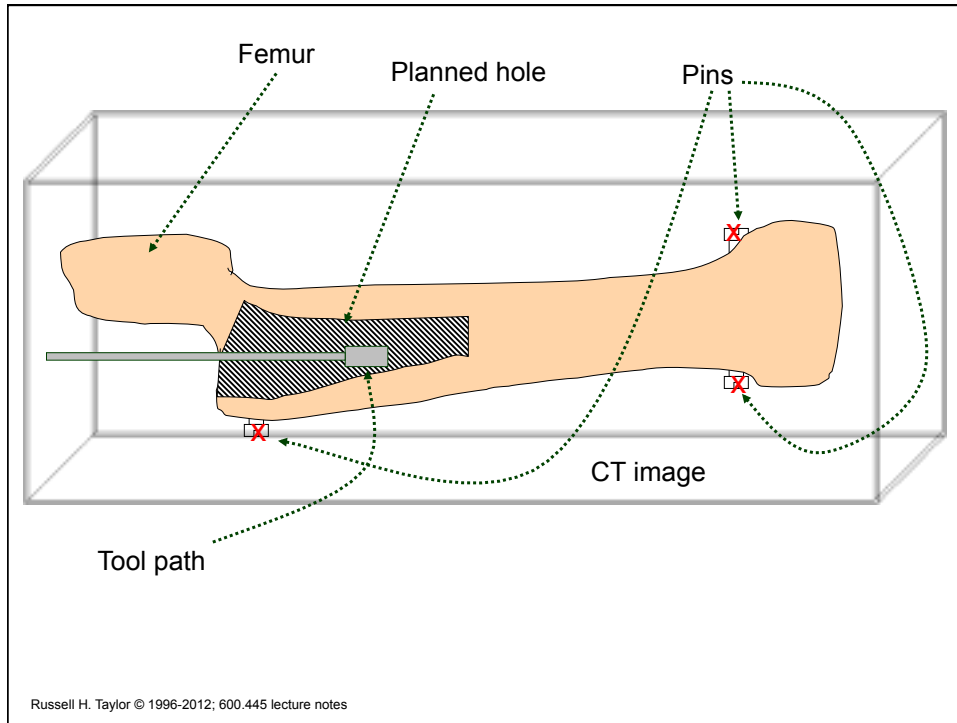
CIS - 600.445

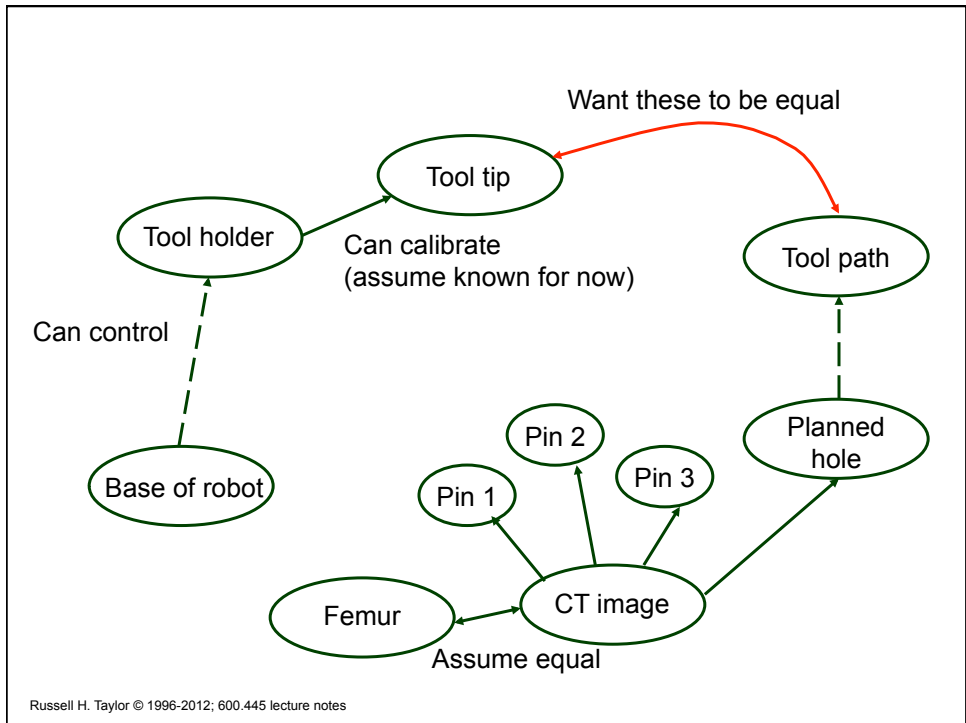
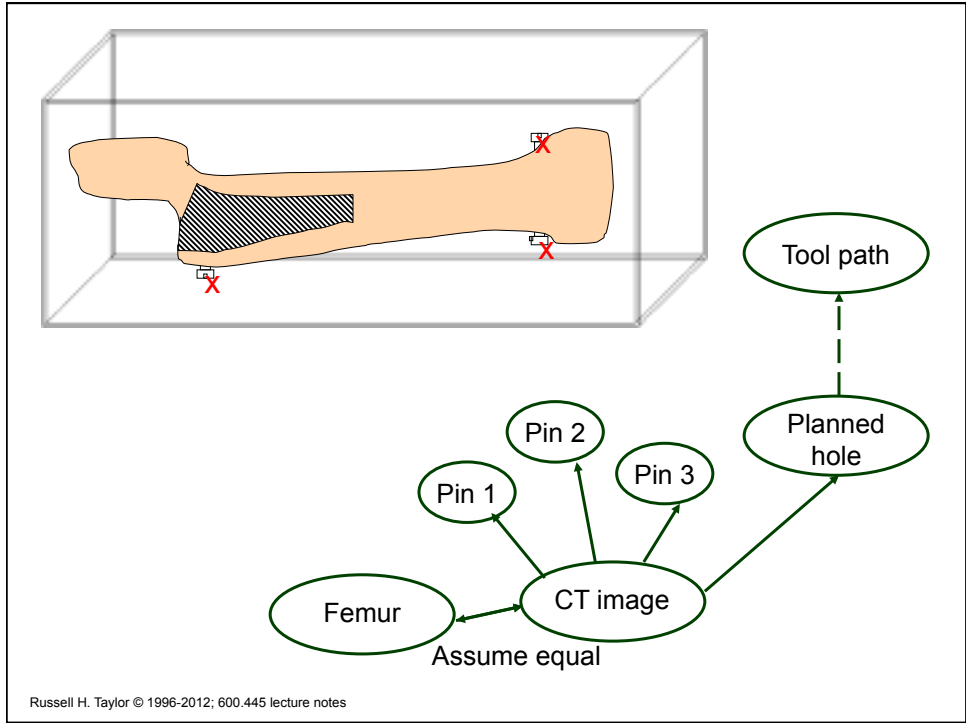
Russell Taylor

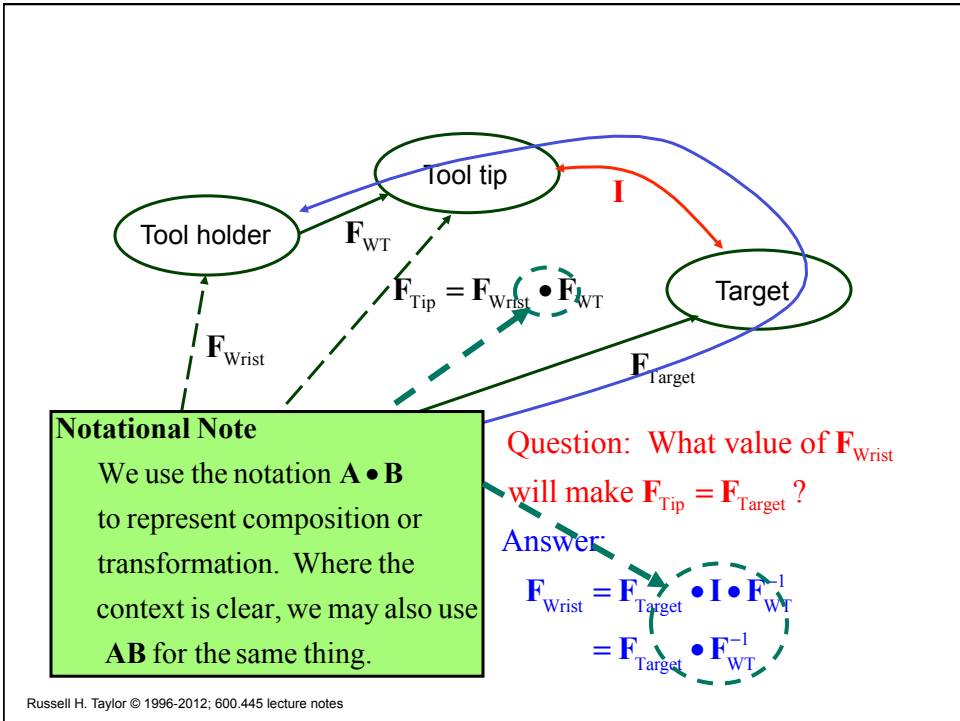
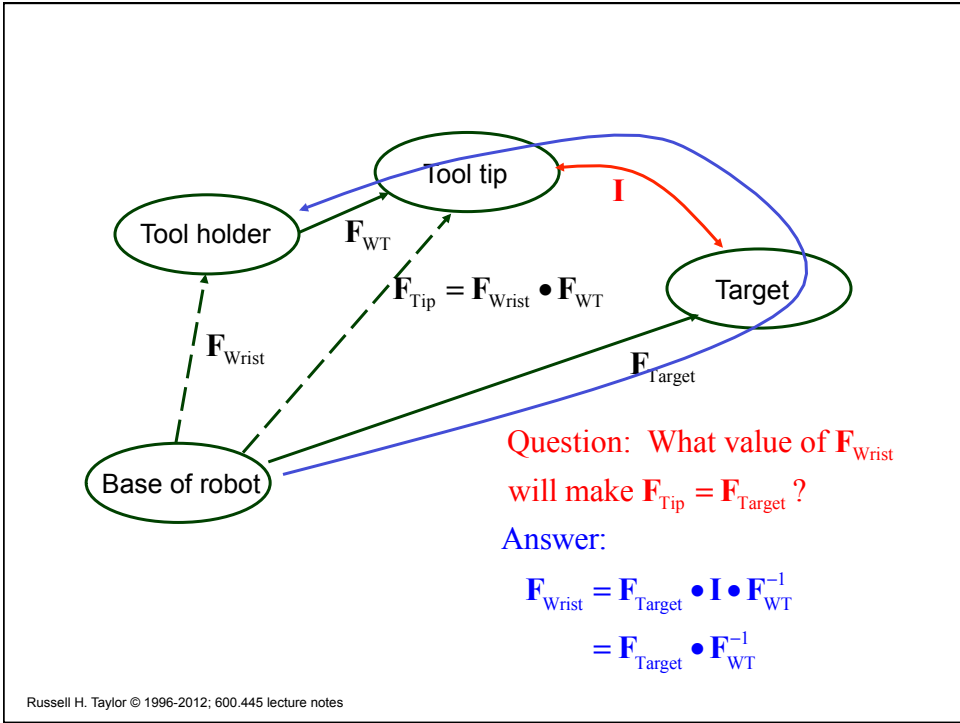
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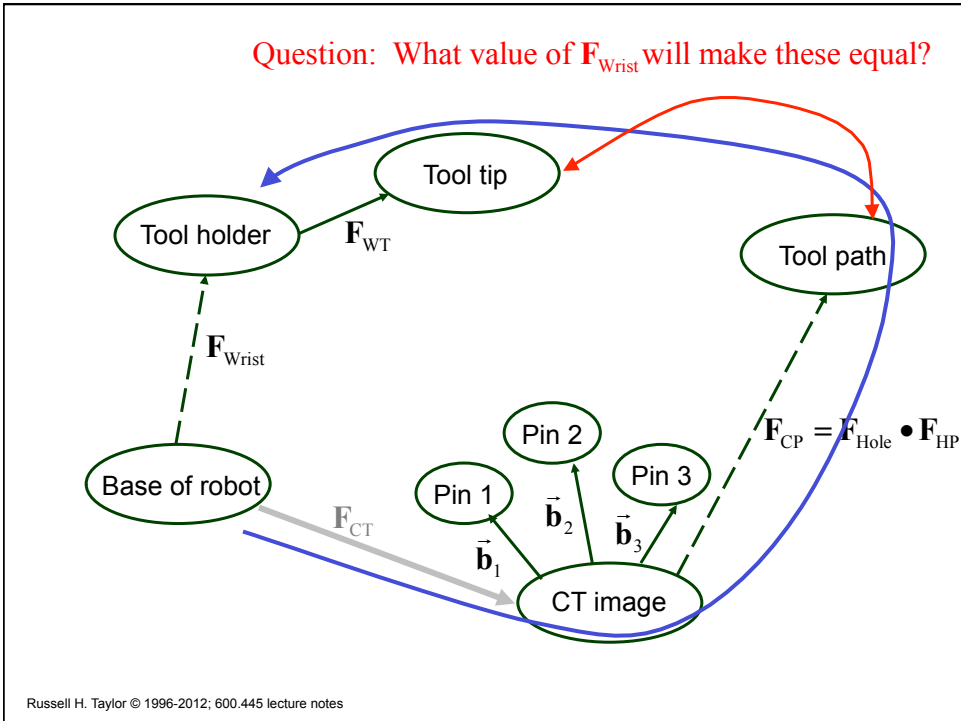
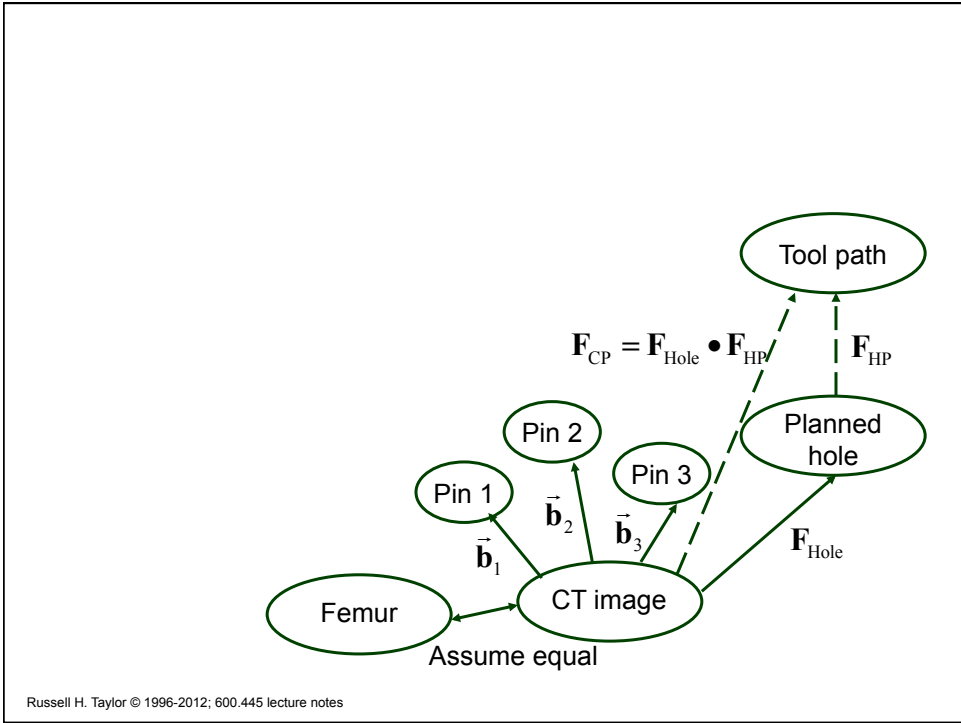


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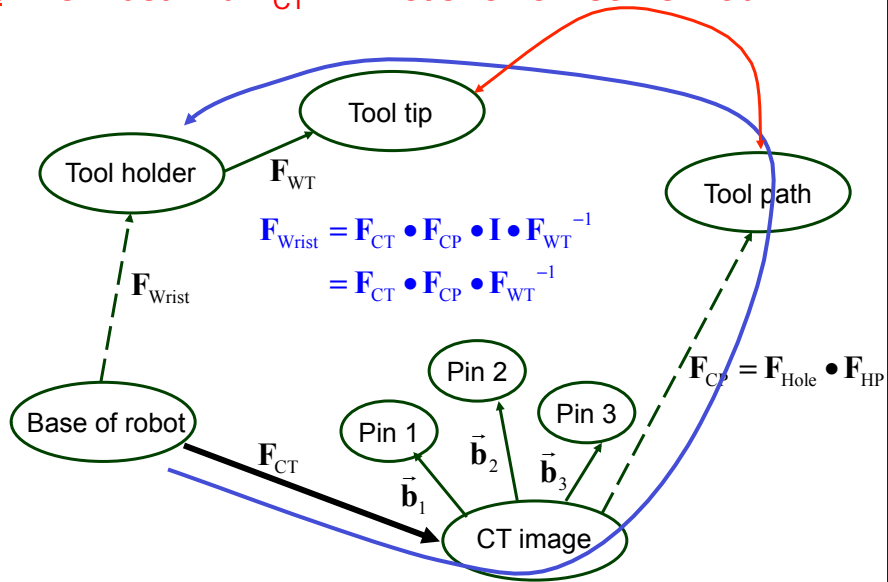








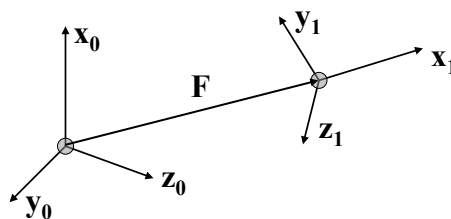
**But:** We must find  $F_{CT}$  ... Let's review some math



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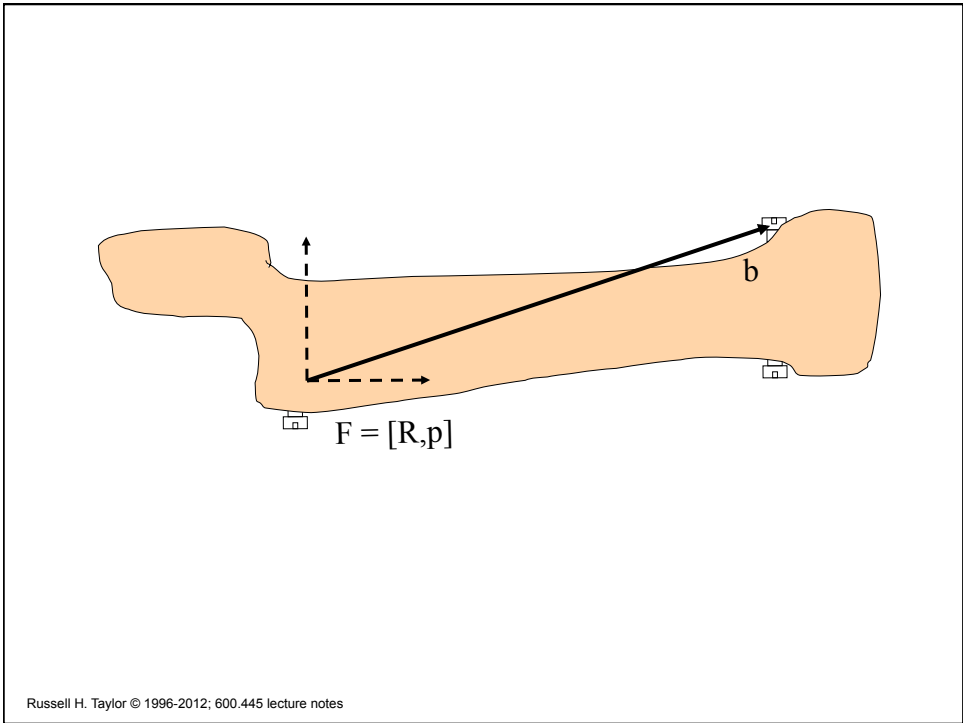
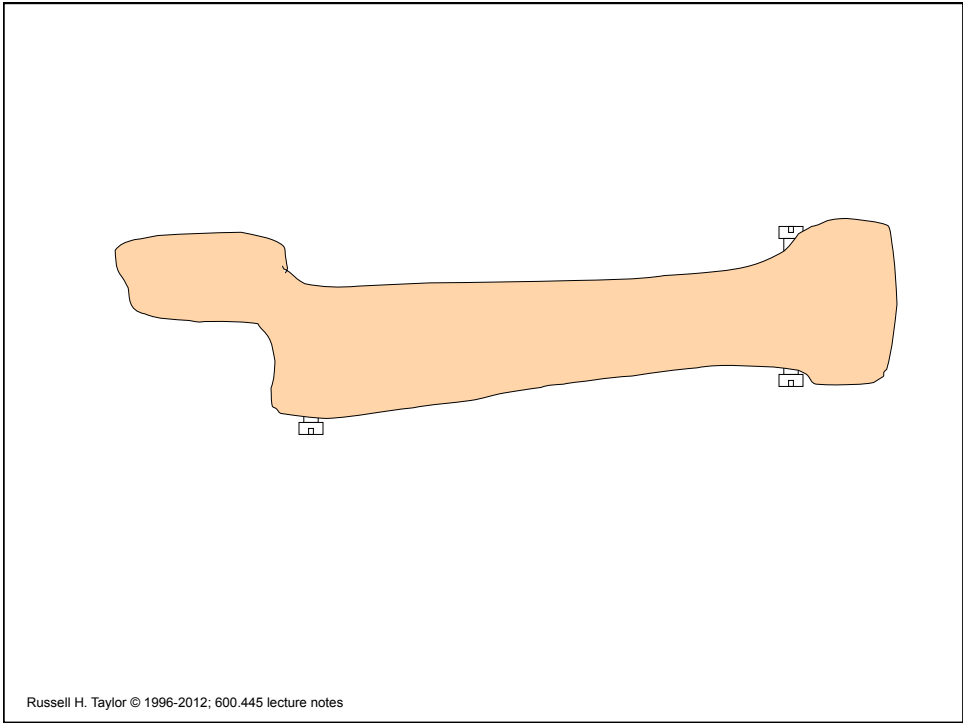
## Coordinate Frame Transformation

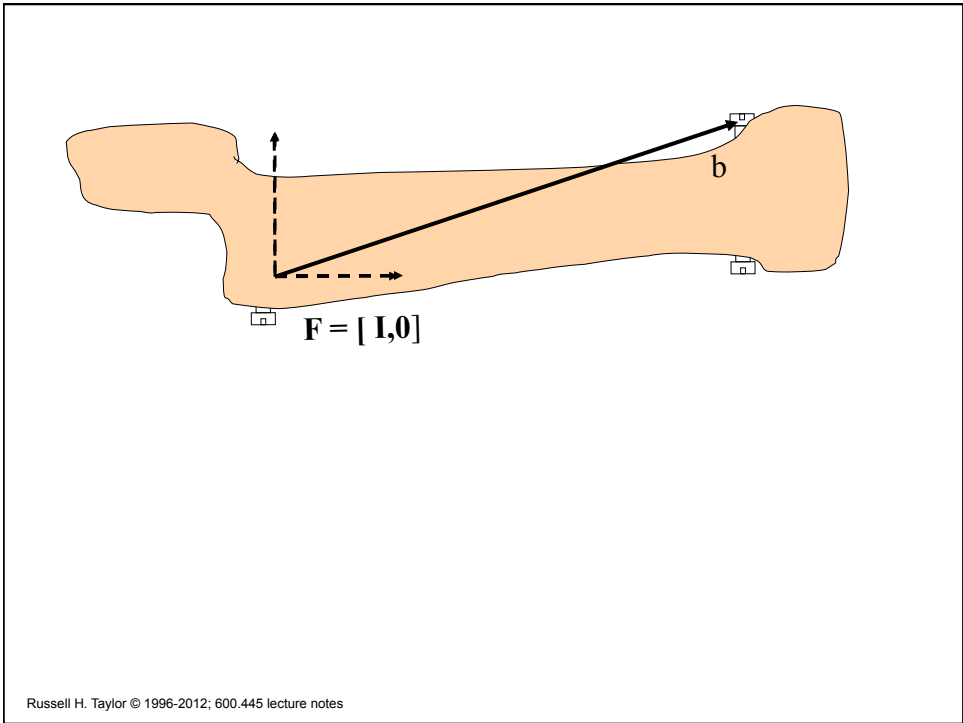
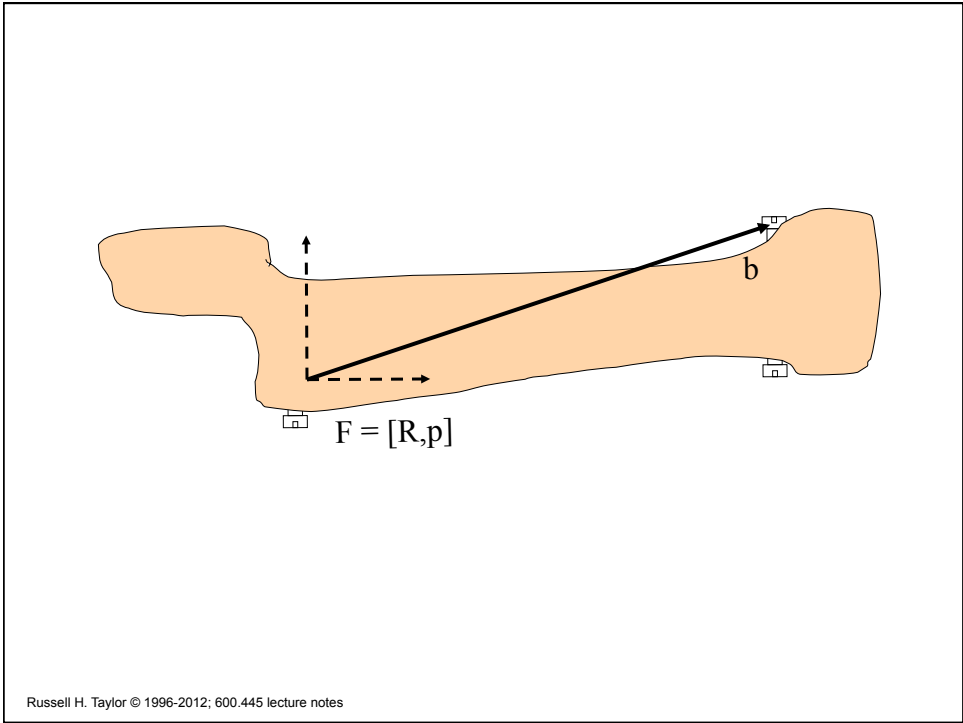
$$F = [R, p]$$



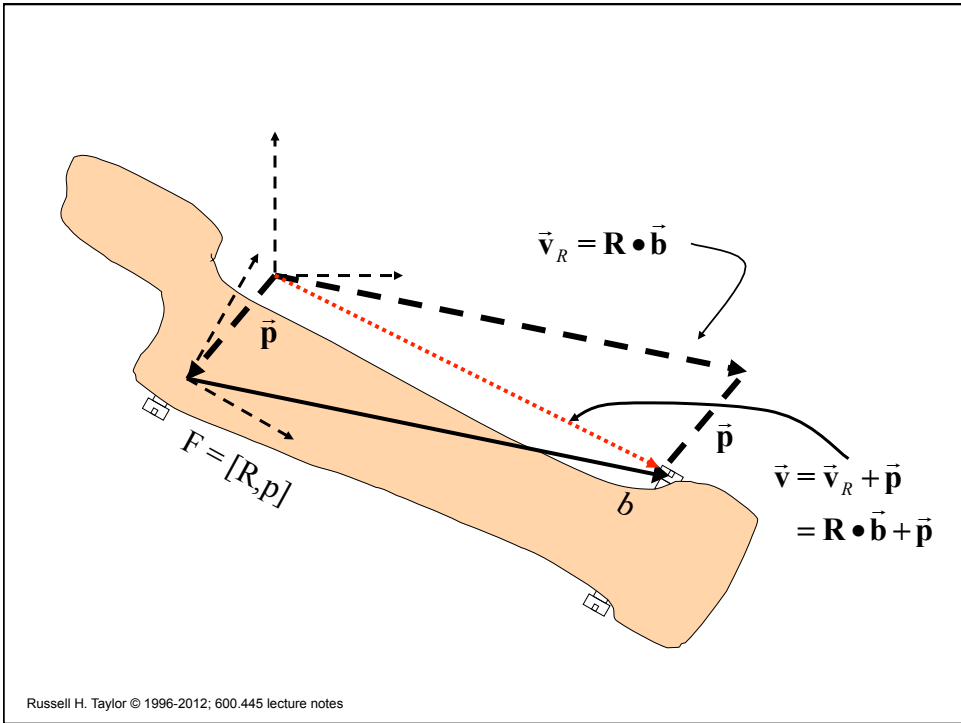
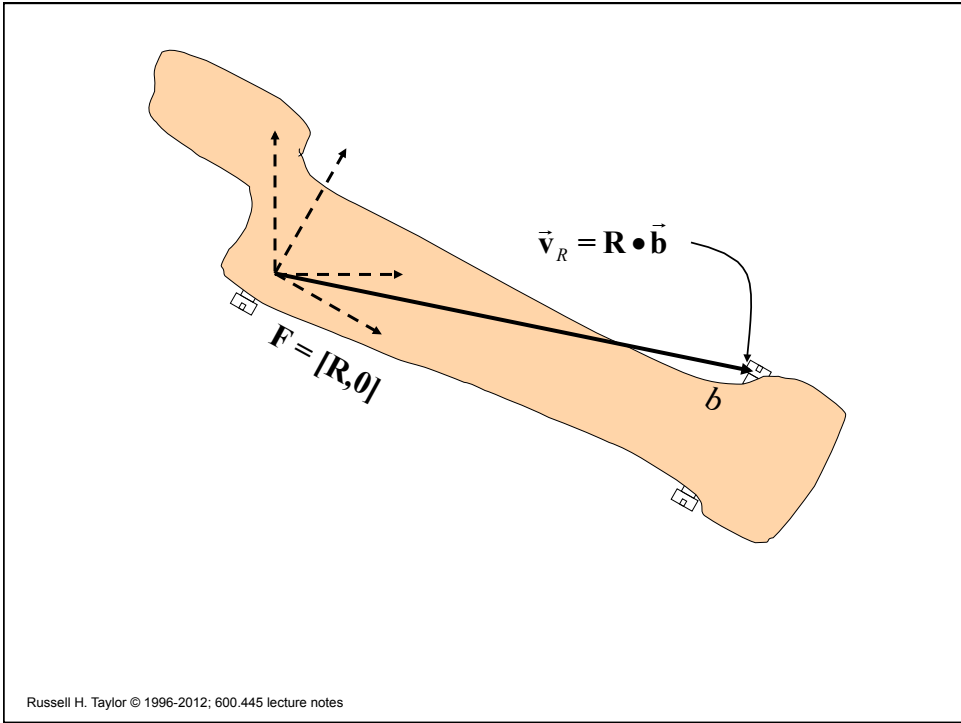
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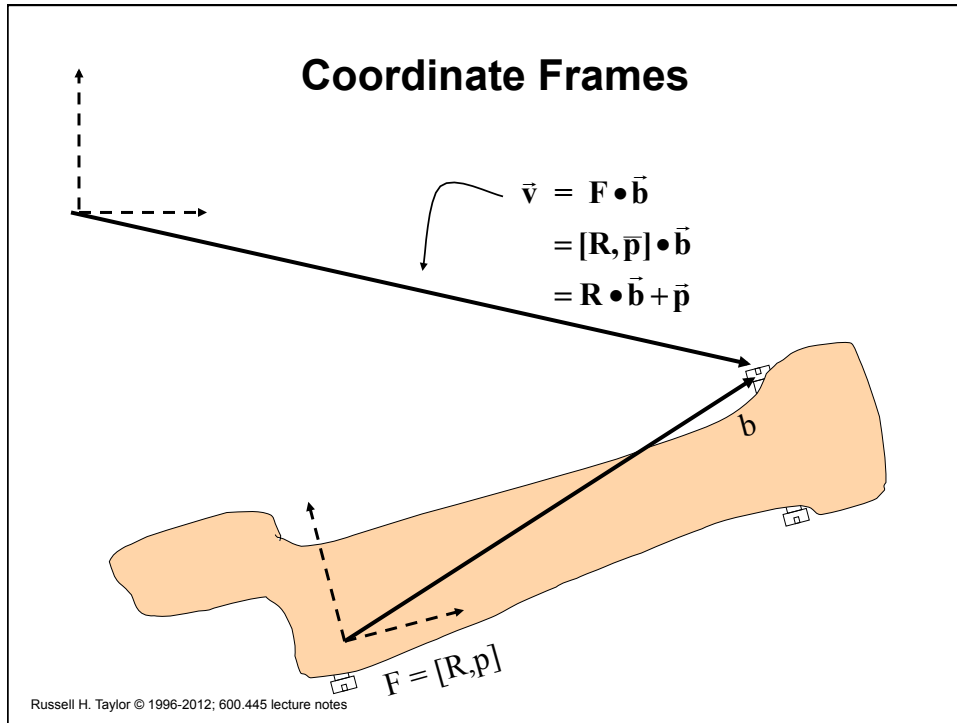
Slide acknowledgment: Sarah Graham and Andy Bzostek











### Forward and Inverse Frame Transformations

<p><b>Forward</b></p> $\mathbf{F} = [\mathbf{R}, \vec{p}]$ $\vec{v} = \mathbf{F} \cdot \vec{b}$ $= [\mathbf{R}, \vec{p}] \cdot \vec{b}$ $= \mathbf{R} \cdot \vec{b} + \vec{p}$	<p><b>Inverse</b></p> $\mathbf{F}^{-1} \vec{v} = \vec{b}$ $\vec{b} = \mathbf{R}^{-1} \cdot (\vec{v} - \vec{p})$ $= \mathbf{R}^{-1} \cdot \vec{v} - \mathbf{R}^{-1} \cdot \vec{p}$ $\mathbf{F}^{-1} = [\mathbf{R}^{-1}, -\mathbf{R}^{-1} \cdot \vec{p}]$
--	---

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## Composition

Assume  $F_1 = [R_1, \vec{p}_1]$ ,  $F_2 = [R_2, \vec{p}_2]$

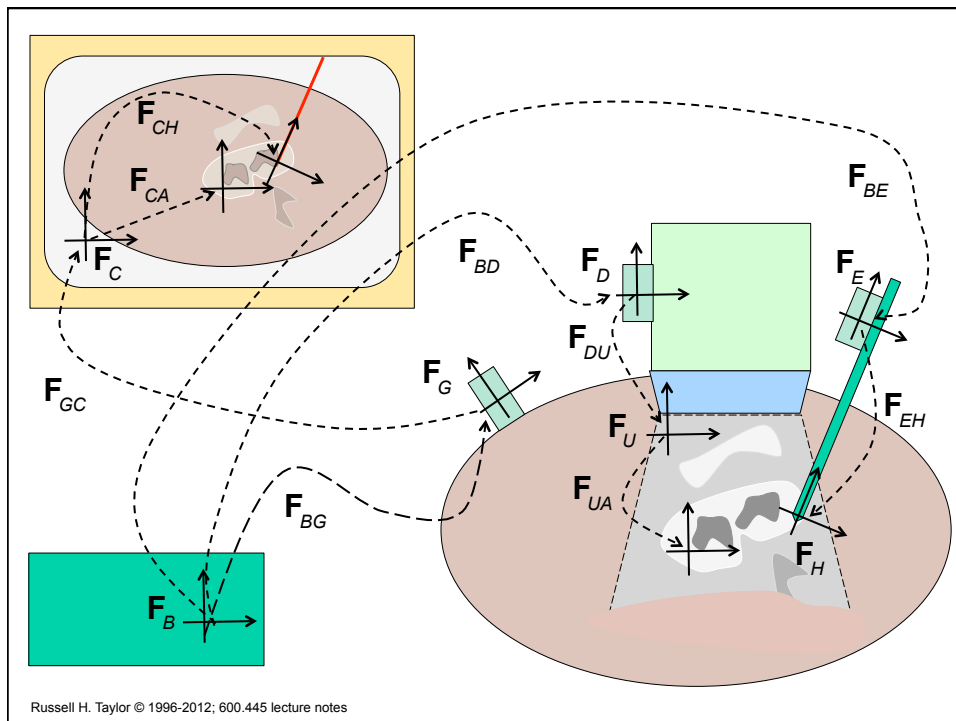
Then

$$\begin{aligned}
 F_1 \bullet F_2 \bullet \vec{b} &= F_1 \bullet (F_2 \bullet \vec{b}) \\
 &= F_1 \bullet (R_2 \bullet \vec{b} + \vec{p}_2) \\
 &= [R_1, \vec{p}_1] \bullet (R_2 \bullet \vec{b} + \vec{p}_2) \\
 &= R_1 \bullet (R_2 \bullet \vec{b} + \vec{p}_2) + \vec{p}_1 \\
 &= R_1 \bullet R_2 \bullet \vec{b} + R_1 \bullet \vec{p}_2 + \vec{p}_1 \\
 &= [R_1 \bullet R_2, R_1 \bullet \vec{p}_2 + \vec{p}_1] \bullet \vec{b}
 \end{aligned}$$

So

$$\begin{aligned}
 F_1 \bullet F_2 &= [R_1, \vec{p}_1] \bullet [R_2, \vec{p}_2] \\
 &= [R_1 \bullet R_2, R_1 \bullet \vec{p}_2 + \vec{p}_1]
 \end{aligned}$$

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Give a formula for computing the pose  $F_{GH}$  of the surgical tool coordinate system relative to the patient rigid body coordinate system  $F_G$ ?

What are the components  $F_{GH} = [R_{GH}, \vec{p}_{GH}]$ ?

$$F_{GH} = F_{BG}^{-1} F_{BE} F_{EH}$$

$$= F_{BG}^{-1} F_{BH}$$

$$R_{GH} = R_{BG}^{-1} R_{BE} R_{EH}$$

$$\vec{p}_{GH} = F_{BG}^{-1} \vec{p}_{BH} = F_{BG}^{-1} F_{BE} \vec{p}_{EH}$$

$$\vec{p}_{GH} = F_{BG}^{-1} (R_{BE} \vec{p}_{EH} + \vec{p}_{BE})$$

$$\vec{p}_{GH} = R_{BG}^{-1} (R_{BE} \vec{p}_{EH} + \vec{p}_{BE} - \vec{p}_{BG})$$

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If an anatomic structure is identified at pose  $F_{UA}$  in ultrasound image coordinates give the formula for computing the corresponding pose  $F_{CA}$  in CT coordinates

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### “Registration Transformations”

Given a coordinate system  $F_C$  and another coordinate system  $F_G$  (e.g., a CT scan and a tracked "rigid body" attached to the patient), and points  $\vec{c}_i$  in the coordinate system  $F_C$  and points  $\vec{g}_i$  in the coordinate system  $F_G$ , then the "registration transformation"  $F_{GC}$  between  $F_G$  and  $F_C$  is one in which  $F_{GC}\vec{c}_i = \vec{g}_i$ , if and only if  $\vec{c}_i$  and  $\vec{g}_i$  refer to the same or corresponding points.

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### “Registration Transformations”

For all points  $\vec{a}_i$  defined relative to the anatomic structure's coordinate system  $F_{CA}$ ,  $F_{CA}\vec{a}_i$  corresponds to  $F_{UA}\vec{a}_i$ . So ...

$$F_B F_{BG} F_{GC} F_{CA} \vec{a}_i = F_B F_{BD} F_{DU} F_{UA} \vec{a}_i$$

$$F_{CA} \vec{a}_i = (F_B F_{BG} F_{GC})^{-1} F_B F_{BD} F_{DU} F_{UA} \vec{a}_i$$

$$= F_{GC}^{-1} F_{BG}^{-1} F_B^{-1} F_{BD} F_{DU} F_{UA} \vec{a}_i$$

$$= F_{GC}^{-1} F_{BG}^{-1} F_B F_{BD} F_{DU} F_{UA} \vec{a}_i$$

$$= (F_{BG} F_{GC})^{-1} F_{BD} F_{DU} F_{UA} \vec{a}_i$$

If an anatomic structure is identified at pose  $F_{UA}$  in ultrasound image coordinates, compute the corresponding pose  $F_{CA}$  in CT coordinates.

$$F_{CA} = (F_{BG} F_{GC})^{-1} F_{BD} F_{DU} F_{UA}$$

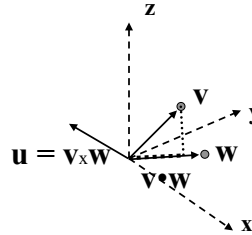
$$= F_{GC}^{-1} F_{BG}^{-1} F_B F_{BD} F_{DU} F_{UA}$$

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## Vectors

$$\mathbf{v}_{col} = \begin{bmatrix} \mathbf{v}_x \\ \mathbf{v}_y \\ \mathbf{v}_z \end{bmatrix}$$

$$\mathbf{v}_{row} = [\mathbf{v}_x \quad \mathbf{v}_y \quad \mathbf{v}_z]$$



$$\text{length : } \|\mathbf{v}\| = \sqrt{\mathbf{v}_x^2 + \mathbf{v}_y^2 + \mathbf{v}_z^2}$$

$$\text{dot product : } a = \mathbf{v} \cdot \mathbf{w} = (\mathbf{v}_x \mathbf{w}_x + \mathbf{v}_y \mathbf{w}_y + \mathbf{v}_z \mathbf{w}_z) = \|\mathbf{v}\| \|\mathbf{w}\| \cos \theta$$

$$\text{cross product : } \mathbf{u} = \mathbf{v} \times \mathbf{w} = \begin{bmatrix} \mathbf{v}_y \mathbf{w}_z - \mathbf{v}_z \mathbf{w}_y \\ \mathbf{v}_z \mathbf{w}_x - \mathbf{v}_x \mathbf{w}_z \\ \mathbf{v}_x \mathbf{w}_y - \mathbf{v}_y \mathbf{w}_x \end{bmatrix}, \|\mathbf{u}\| = \|\mathbf{v}\| \|\mathbf{w}\| \sin \theta$$

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Slide acknowledgment: Sarah Graham and Andy Bzostek

## Matrix representation of cross product operator

Define

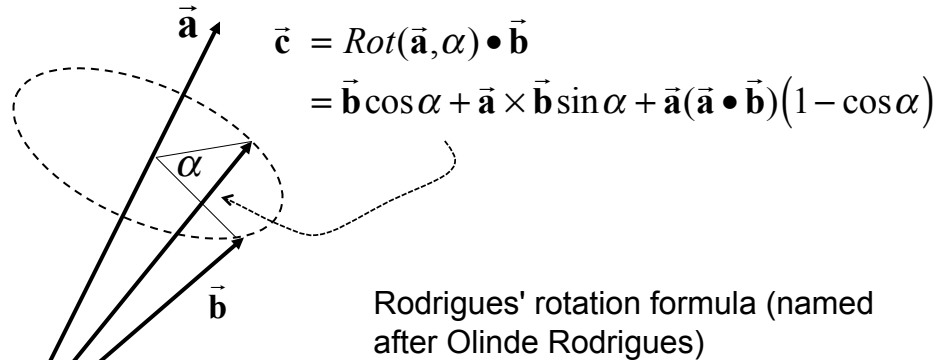
$$\hat{\mathbf{a}} \stackrel{\Delta}{=} skew(\vec{\mathbf{a}}) \stackrel{\Delta}{=} \begin{bmatrix} 0 & -a_z & a_y \\ a_z & 0 & -a_x \\ -a_y & a_x & 0 \end{bmatrix}$$

Then

$$\vec{\mathbf{a}} \times \vec{\mathbf{v}} = skew(\vec{\mathbf{a}}) \bullet \vec{\mathbf{v}}$$

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## Axis-angle Representations of Rotations



Rotation of a vector  $\vec{b}$  by angle  $\alpha$  about axis  $\vec{a}$   
 (Assumes that  $\vec{a}$  is a unit vector,  $\|\vec{a}\| = 1$ )

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## Exponential representation

Consider a rotation about axis  $\vec{n}$  by angle  $\theta$ . Then

$$e^{skew(\vec{n})\theta} = \mathbf{I} + \theta skew(\vec{n}) + \frac{\theta^2}{2!} skew(\vec{n})^2 + \dots$$

By doing some manipulation, you can show

$$\begin{aligned}
 Rot(\vec{n}, \theta) &= e^{skew(\vec{n})\theta} \\
 &= \mathbf{I} + skew(\vec{n}) \sin \theta + skew(\vec{n})^2 (1 - \cos \theta) \\
 &= \mathbf{I} + skew(\vec{n}) \sin \theta + (\vec{n} \bullet \vec{n}^T - \mathbf{I})(1 - \cos \theta) \\
 &= \mathbf{I} \cos \theta + skew(\vec{n}) \sin \theta + \vec{n} \bullet \vec{n}^T (1 - \cos \theta)
 \end{aligned}$$

Note that for small  $\theta$ , this reduces to

$$Rot(\vec{n}, \theta) \approx \mathbf{I} + skew(\theta \vec{n})$$

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## Rotations: Some Notation

$Rot(\vec{a}, \alpha) =$  Rotation by angle  $\alpha$  about axis  $\vec{a}$

$\mathbf{R}_{\vec{a}}(\alpha) =$  Rotation by angle  $\alpha$  about axis  $\vec{a}$

$$\mathbf{R}(\vec{a}) = Rot(\vec{a}, \|\vec{a}\|)$$

$$\mathbf{R}_{xyz}(\alpha, \beta, \gamma) = \mathbf{R}(\vec{x}, \alpha) \bullet \mathbf{R}(\vec{y}, \beta) \bullet \mathbf{R}(\vec{z}, \gamma)$$

$$\mathbf{R}_{zyz}(\alpha, \beta, \gamma) = \mathbf{R}(\vec{z}, \alpha) \bullet \mathbf{R}(\vec{y}, \beta) \bullet \mathbf{R}(\vec{z}, \gamma)$$

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## Rotations: A few useful facts

$$Rot(s\vec{a}, \alpha) \bullet \vec{a} = \vec{a} \quad \text{and} \quad \|Rot(\vec{a}, \alpha) \bullet \vec{b}\| = \|\vec{b}\|$$

$$Rot(\vec{a}, \alpha) = Rot(\hat{\mathbf{a}}, \alpha) \quad \text{where} \quad \hat{\mathbf{a}} = \frac{\vec{a}}{\|\vec{a}\|}$$

$$Rot(\hat{\mathbf{a}}, \alpha) \bullet Rot(\hat{\mathbf{a}}, \beta) = Rot(\hat{\mathbf{a}}, \alpha + \beta)$$

$$Rot(\hat{\mathbf{a}}, \alpha)^{-1} = Rot(\hat{\mathbf{a}}, -\alpha)$$

$$Rot(\vec{a}, 0) \bullet \vec{b} = \vec{b} \quad \text{i.e.,} \quad Rot(\vec{a}, 0) = \mathbf{I}_{Rot} = \text{the identity rotation}$$

$$Rot(\hat{\mathbf{a}}, \alpha) \bullet \vec{b} = (\hat{\mathbf{a}} \bullet \vec{b})\hat{\mathbf{a}} + Rot(\hat{\mathbf{a}}, \alpha) \bullet (\vec{b} - (\hat{\mathbf{a}} \bullet \vec{b})\hat{\mathbf{a}})$$

$$Rot(\hat{\mathbf{a}}, \alpha) \bullet Rot(\hat{\mathbf{b}}, \beta) = Rot(\hat{\mathbf{b}}, \beta) \bullet Rot(Rot(\hat{\mathbf{b}}, -\beta) \bullet \hat{\mathbf{a}}, \alpha)$$

$$Rot(\hat{\mathbf{a}}, \alpha) \bullet \mathbf{R}_{\beta} = \mathbf{R}_{\beta} \bullet Rot(\mathbf{R}_{\beta}^{-1} \bullet \hat{\mathbf{a}}, \alpha)$$

$$\mathbf{R}_{\alpha} \bullet Rot(\hat{\mathbf{b}}, \beta) = Rot(\mathbf{R}_{\alpha} \bullet \hat{\mathbf{b}}, \beta) \bullet \mathbf{R}_{\alpha}$$

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## Rotations: more facts

If  $\vec{v} = [v_x, v_y, v_z]^T$  then a rotation  $\mathbf{R} \cdot \vec{v}$  may be described in terms of the effects of  $\mathbf{R}$  on orthogonal unit vectors,  $\vec{e}_x = [1, 0, 0]^T$ ,  $\vec{e}_y = [0, 1, 0]^T$ ,  $\vec{e}_z = [0, 0, 1]^T$

$$\mathbf{R} \cdot \vec{v} = v_x \vec{r}_x + v_y \vec{r}_y + v_z \vec{r}_z$$

where

$$\vec{r}_x = \mathbf{R} \cdot \vec{e}_x$$

$$\vec{r}_y = \mathbf{R} \cdot \vec{e}_y$$

$$\vec{r}_z = \mathbf{R} \cdot \vec{e}_z$$

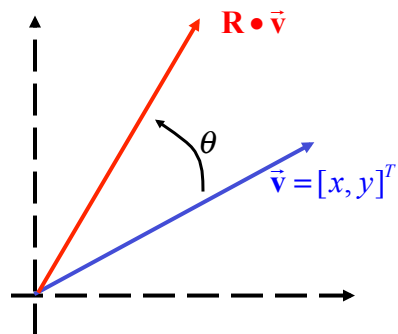
Note that rotation doesn't affect inner products

$$(\mathbf{R} \cdot \vec{b}) \cdot (\mathbf{R} \cdot \vec{c}) = \vec{b} \cdot \vec{c}$$

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## Rotations in the plane

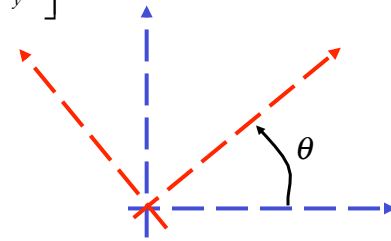
$$\begin{aligned} \mathbf{R} \cdot \begin{bmatrix} x \\ y \end{bmatrix} &= \begin{bmatrix} x \cos \theta - y \sin \theta \\ x \sin \theta + y \cos \theta \end{bmatrix} \\ &= \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \cdot \begin{bmatrix} x \\ y \end{bmatrix} \end{aligned}$$



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## Rotations in the plane

$$\begin{aligned} \mathbf{R} \cdot \begin{bmatrix} \vec{e}_x & \vec{e}_y \end{bmatrix} &= \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} \mathbf{R} \cdot \vec{e}_x & \mathbf{R} \cdot \vec{e}_y \end{bmatrix} \\ &= \begin{bmatrix} \vec{r}_x & \vec{r}_y \end{bmatrix} \end{aligned}$$



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## 3D Rotation Matrices

$$\begin{aligned} \mathbf{R} \cdot \begin{bmatrix} \vec{e}_x & \vec{e}_y & \vec{e}_z \end{bmatrix} &= \begin{bmatrix} \mathbf{R} \cdot \vec{e}_x & \mathbf{R} \cdot \vec{e}_y & \mathbf{R} \cdot \vec{e}_z \end{bmatrix} \\ &= \begin{bmatrix} \vec{r}_x & \vec{r}_y & \vec{r}_z \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \mathbf{R}^T \cdot \mathbf{R} &= \begin{bmatrix} \hat{\mathbf{r}}_x^T \\ \hat{\mathbf{r}}_y^T \\ \hat{\mathbf{r}}_z^T \end{bmatrix} \cdot \begin{bmatrix} \vec{r}_x & \vec{r}_y & \vec{r}_z \end{bmatrix} \\ &= \begin{bmatrix} \vec{r}_x^T \cdot \vec{r}_x & \vec{r}_x^T \cdot \vec{r}_y & \vec{r}_x^T \cdot \vec{r}_z \\ \vec{r}_y^T \cdot \vec{r}_x & \vec{r}_y^T \cdot \vec{r}_y & \vec{r}_y^T \cdot \vec{r}_z \\ \vec{r}_z^T \cdot \vec{r}_x & \vec{r}_z^T \cdot \vec{r}_y & \vec{r}_z^T \cdot \vec{r}_z \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \end{aligned}$$

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## Properties of Rotation Matrices

Inverse of a Rotation Matrix equals its transpose:

$$\mathbf{R}^{-1} = \mathbf{R}^T$$
$$\mathbf{R}^T \mathbf{R} = \mathbf{R} \mathbf{R}^T = \mathbf{I}$$

The Determinant of a Rotation matrix is equal to +1:

$$\det(\mathbf{R}) = +1$$

Any Rotation can be described by consecutive rotations about the three primary axes, x, y, and z:

$$\mathbf{R} = \mathbf{R}_{z,\theta} \mathbf{R}_{y,\phi} \mathbf{R}_{x,\psi}$$

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## Canonical 3D Rotation Matrices

*Note: Right-Handed Coordinate System*

$$\mathbf{R}_{\bar{x}}(\theta) = Rot(\bar{x}, \theta) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos(\theta) & -\sin(\theta) \\ 0 & \sin(\theta) & \cos(\theta) \end{bmatrix}$$

$$\mathbf{R}_{\bar{y}}(\theta) = Rot(\bar{y}, \theta) = \begin{bmatrix} \cos(\theta) & 0 & \sin(\theta) \\ 0 & 1 & 0 \\ -\sin(\theta) & 0 & \cos(\theta) \end{bmatrix}$$

$$\mathbf{R}_{\bar{z}}(\theta) = Rot(\bar{z}, \theta) = \begin{bmatrix} \cos(\theta) & -\sin(\theta) & 0 \\ \sin(\theta) & \cos(\theta) & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

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## Homogeneous Coordinates

- Widely used in graphics, geometric calculations
- Represent 3D vector as 4D quantity
- For our current purposes, we will keep the “scale”  $s = 1$

$$\vec{V} \equiv \begin{bmatrix} xS \\ yS \\ zS \\ S \end{bmatrix} \cong \begin{bmatrix} x \\ y \\ z \\ 1 \end{bmatrix}$$

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## Representing Frame Transformations as Matrices

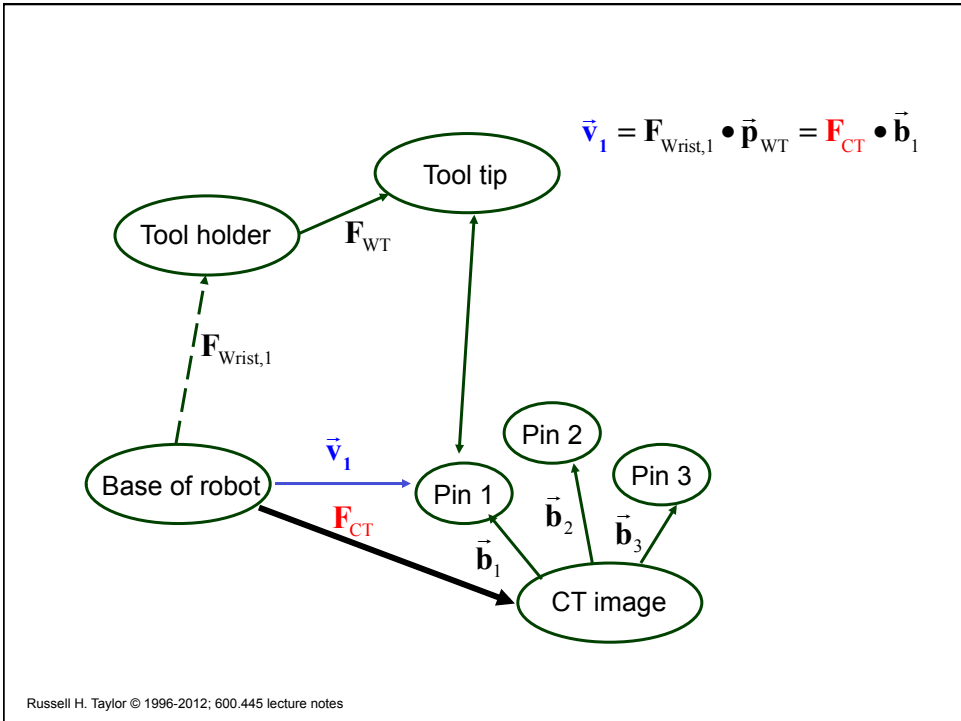
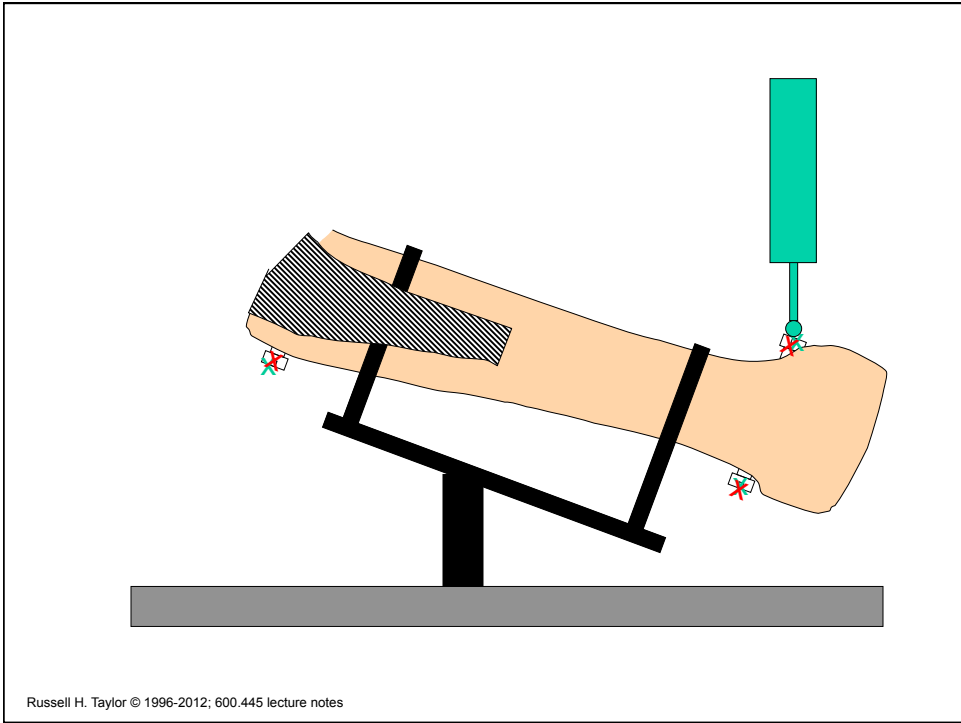
$$\mathbf{v} + \mathbf{p} \rightarrow \begin{bmatrix} 1 & 0 & 0 & \mathbf{p}_x \\ 0 & 1 & 0 & \mathbf{p}_y \\ 0 & 0 & 1 & \mathbf{p}_z \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{v}_x \\ \mathbf{v}_y \\ \mathbf{v}_z \\ 1 \end{bmatrix} = \mathbf{P} \bullet \mathbf{v}$$

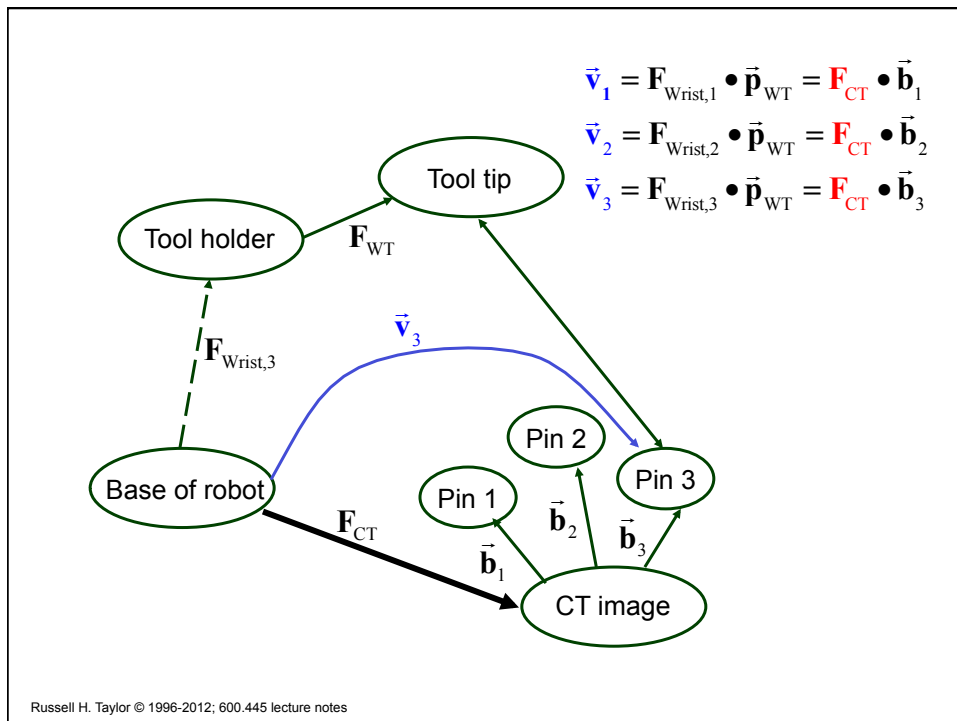
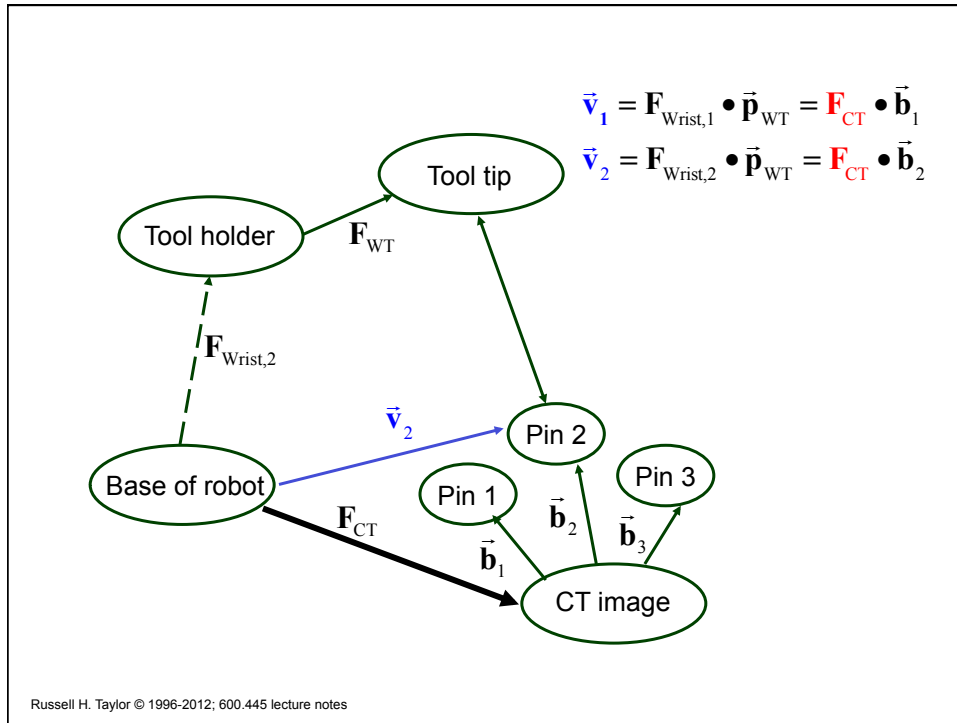
$$\mathbf{R} \bullet \mathbf{v} \rightarrow \begin{bmatrix} \mathbf{R} & \mathbf{0} \\ \mathbf{0} & 1 \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ 1 \end{bmatrix}$$

$$\mathbf{P} \bullet \mathbf{R} \rightarrow \begin{bmatrix} \mathbf{I} & \mathbf{p} \\ \mathbf{0} & 1 \end{bmatrix} \bullet \begin{bmatrix} \mathbf{R} & \mathbf{0} \\ \mathbf{0} & 1 \end{bmatrix} = \begin{bmatrix} \mathbf{R} & \mathbf{p} \\ \mathbf{0} & 1 \end{bmatrix} = [\mathbf{R}, \mathbf{p}] = \mathbf{F}$$

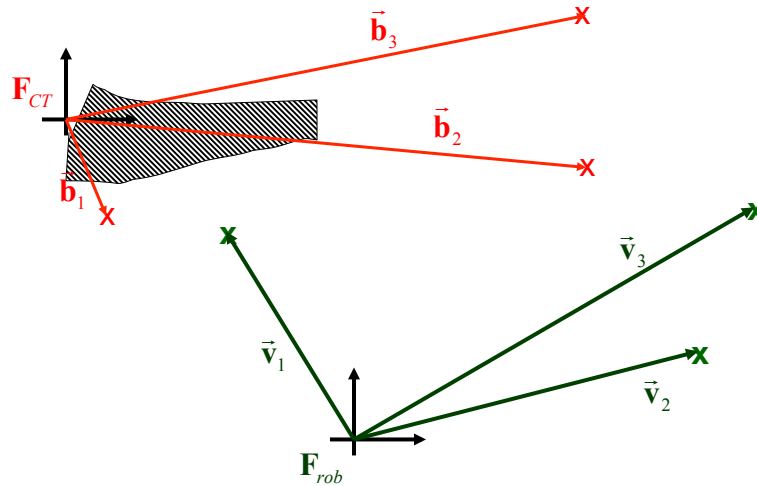
$$\mathbf{F} \bullet \mathbf{v} \rightarrow \begin{bmatrix} \mathbf{R} & \mathbf{p} \\ \mathbf{0} & 1 \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ 1 \end{bmatrix} = \begin{bmatrix} (\mathbf{R} \bullet \mathbf{v}) + \mathbf{p} \\ 1 \end{bmatrix}$$

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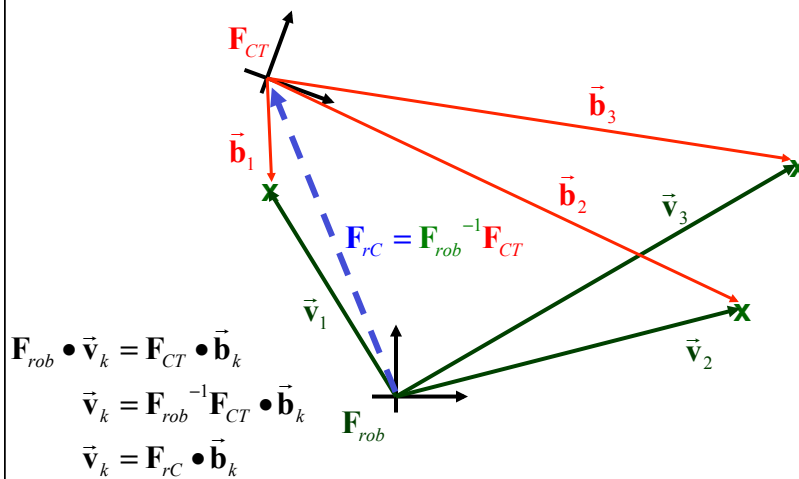


## Frame transformation from 3 point pairs



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## Frame transformation from 3 point pairs



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## Frame transformation from 3 point pairs

$$\vec{v}_k = \mathbf{F}_{rC} \vec{b}_k = \mathbf{R}_{rC} \vec{b}_k + \vec{p}_{rC}$$

Define

$$\vec{v}_m = \frac{1}{3} \sum_1^3 \vec{v}_k \quad \vec{b}_m = \frac{1}{3} \sum_1^3 \vec{b}_k$$

$$\vec{u}_k = \vec{v}_k - \vec{v}_m \quad \vec{a}_k = \vec{b}_k - \vec{b}_m$$

$$\mathbf{F}_{rC} \vec{a}_k = \mathbf{R}_{rC} \vec{a}_k + \vec{p}_{rC}$$

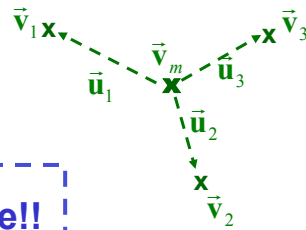
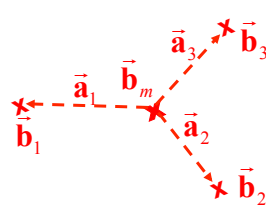
$$\mathbf{R}_{rC} \vec{a}_k + \vec{p}_{rC} = \mathbf{R}_{rC} (\vec{b}_k - \vec{b}_m) + \vec{p}_{rC}$$

$$\mathbf{R}_{rC} \vec{a}_k = \mathbf{R}_{rC} \vec{b}_k + \vec{p}_{rC} - \mathbf{R}_{rC} \vec{b}_m - \vec{p}_{rC}$$

$$\mathbf{R}_{rC} \vec{a}_k = \vec{v}_k - \vec{v}_m = \vec{u}_k$$

$$\vec{p}_{rC} = \vec{v}_m - \mathbf{R}_{rC} \vec{b}_m$$

**Solve These!!**



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## Rotation from multiple vector pairs

Given a system  $\mathbf{R}\vec{a}_k = \vec{u}_k$  for  $k=1, \dots, n$  the problem is to estimate  $\mathbf{R}$ . This will require at least three such point pairs. Later in the course we will cover some good ways to solve this system. Here is a not-so-good way that will produce roughly correct answers:

Step 1: Form matrices  $\mathbf{U} = [\vec{u}_1 \ \dots \ \vec{u}_n]$  and  $\mathbf{A} = [\vec{a}_1 \ \dots \ \vec{a}_n]$

Step 2: Solve the system  $\mathbf{R}\mathbf{A} = \mathbf{U}$  for  $\mathbf{R}$ . E.g., by  $\mathbf{R} = \mathbf{U}\mathbf{A}^{-1}$

Step 3: Renormalize  $\mathbf{R}$  to guarantee  $\mathbf{R}^T \mathbf{R} = \mathbf{I}$ .

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## Renormalizing Rotation Matrix

Given "rotation" matrix  $\mathbf{R} = [\vec{r}_x \mid \vec{r}_y \mid \vec{r}_z]$ , modify it so  $\mathbf{R}^T \mathbf{R} = \mathbf{I}$ .

Step 1:  $\vec{a} = \vec{r}_y \times \vec{r}_z$

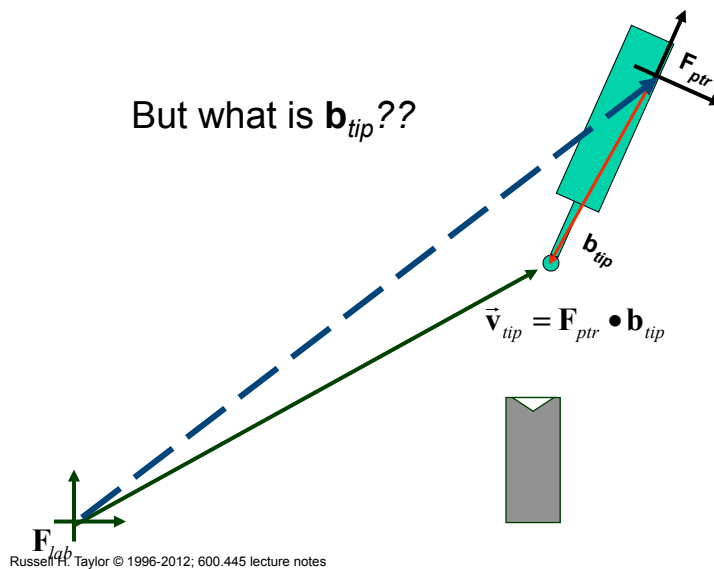
Step 2:  $\vec{b} = \vec{r}_z \times \vec{a}$

Step 3:  $\mathbf{R}_{normalized} = \left[ \begin{array}{c|c|c} \vec{a} & \vec{b} & \vec{r}_z \\ \hline \|\vec{a}\| & \|\vec{b}\| & \|\vec{r}_z\| \end{array} \right]$

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## Calibrating a pointer

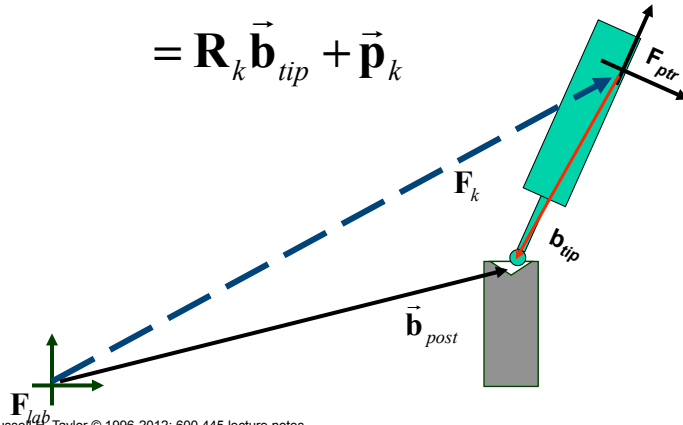
But what is  $\mathbf{b}_{tip}$ ??



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## Calibrating a pointer

$$\begin{aligned}\vec{\mathbf{b}}_{post} &= \mathbf{F}_k \vec{\mathbf{b}}_{tip} \\ &= \mathbf{R}_k \vec{\mathbf{b}}_{tip} + \vec{\mathbf{p}}_k\end{aligned}$$



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## Calibrating a pointer

For each measurement  $k$ , we have

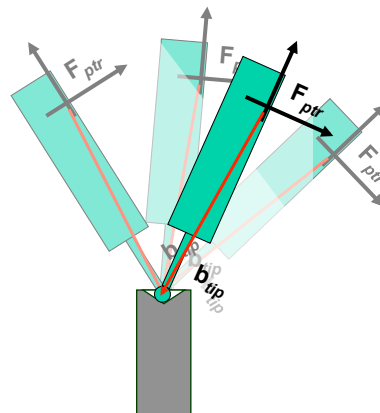
$$\vec{\mathbf{b}}_{post} = \mathbf{R}_k \vec{\mathbf{b}}_{tip} + \vec{\mathbf{p}}_k$$

i. e.,

$$\mathbf{R}_k \vec{\mathbf{b}}_{tip} - \vec{\mathbf{b}}_{post} = -\vec{\mathbf{p}}_k$$

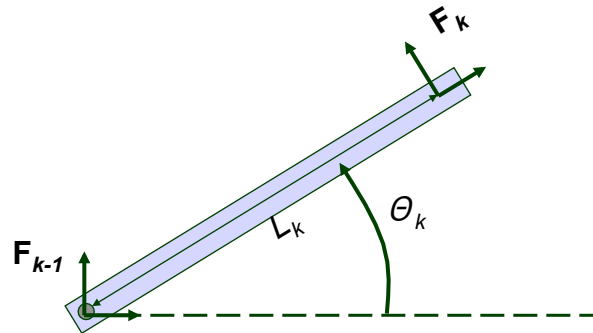
Set up a least squares problem

$$\begin{bmatrix} \vdots & \vdots \\ \mathbf{R}_k & -\mathbf{I} \\ \vdots & \vdots \end{bmatrix} \begin{bmatrix} \vec{\mathbf{b}}_{tip} \\ \vec{\mathbf{b}}_{post} \end{bmatrix} \cong \begin{bmatrix} \vdots \\ -\vec{\mathbf{p}}_k \\ \vdots \end{bmatrix}$$



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## Kinematic Links



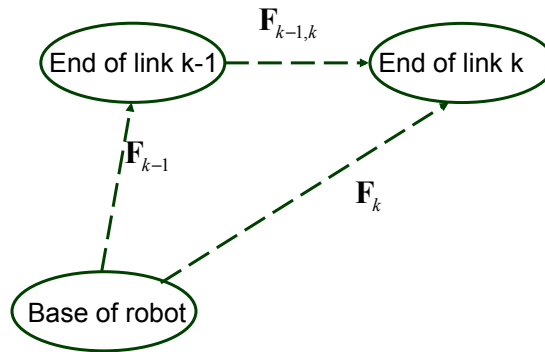
$$\mathbf{F}_k = \mathbf{F}_{k-1} \bullet \mathbf{F}_{k-1,k}$$

$$[\mathbf{R}_k, \bar{\mathbf{p}}_k] = [\mathbf{R}_{k-1}, \mathbf{p}_{k-1}] \bullet [\mathbf{R}_{k-1,k}, \mathbf{p}_{k-1,k}]$$

$$= [\mathbf{R}_{k-1}, \mathbf{p}_{k-1}] \bullet [\text{Rot}(\bar{\mathbf{r}}_k, \theta_k), L_k \text{Rot}(\bar{\mathbf{r}}_k, \theta_k) \bullet \bar{\mathbf{x}}]$$

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## Kinematic Links



$$\mathbf{F}_k = \mathbf{F}_{k-1} \bullet \mathbf{F}_{k-1,k}$$

$$[\mathbf{R}_k, \bar{\mathbf{p}}_k] = [\mathbf{R}_{k-1}, \mathbf{p}_{k-1}] \bullet [\mathbf{R}_{k-1,k}, \mathbf{p}_{k-1,k}]$$

$$= [\mathbf{R}_{k-1}, \mathbf{p}_{k-1}] \bullet [\text{Rot}(\bar{\mathbf{r}}_k, \theta_k), L_k \text{Rot}(\bar{\mathbf{r}}_k, \theta_k) \bullet \bar{\mathbf{x}}]$$

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## Kinematic Chains

$$\mathbf{F}_0 = [\mathbf{I}, \vec{\mathbf{0}}]$$

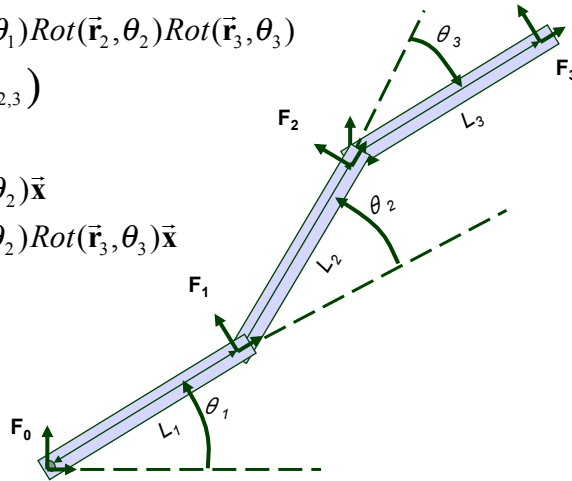
$$\mathbf{R}_3 = \mathbf{R}_{0,1} \mathbf{R}_{1,2} \mathbf{R}_{2,3} = \text{Rot}(\vec{\mathbf{r}}_1, \theta_1) \text{Rot}(\vec{\mathbf{r}}_2, \theta_2) \text{Rot}(\vec{\mathbf{r}}_3, \theta_3)$$

$$\vec{\mathbf{p}}_3 = \vec{\mathbf{p}}_{0,1} + \mathbf{R}_{0,1} (\vec{\mathbf{p}}_{1,2} + \mathbf{R}_{1,2} \vec{\mathbf{p}}_{2,3})$$

$$= L_1 \text{Rot}(\vec{\mathbf{r}}_1, \theta_1) \vec{\mathbf{x}}$$

$$+ L_2 \text{Rot}(\vec{\mathbf{r}}_1, \theta_1) \text{Rot}(\vec{\mathbf{r}}_2, \theta_2) \vec{\mathbf{x}}$$

$$+ L_3 \text{Rot}(\vec{\mathbf{r}}_1, \theta_1) \text{Rot}(\vec{\mathbf{r}}_2, \theta_2) \text{Rot}(\vec{\mathbf{r}}_3, \theta_3) \vec{\mathbf{x}}$$



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## Kinematic Chains

$$\text{If } \vec{\mathbf{r}}_1 = \vec{\mathbf{r}}_2 = \vec{\mathbf{r}}_3 = \vec{\mathbf{z}},$$

$$\mathbf{R}_3 = \text{Rot}(\vec{\mathbf{z}}, \theta_1) \text{Rot}(\vec{\mathbf{z}}, \theta_2) \text{Rot}(\vec{\mathbf{z}}, \theta_3)$$

$$= \text{Rot}(\vec{\mathbf{z}}, \theta_1 + \theta_2 + \theta_3)$$

$$\vec{\mathbf{p}}_3 = \vec{\mathbf{p}}_{0,1} + \mathbf{R}_{0,1} (\vec{\mathbf{p}}_{1,2} + \mathbf{R}_{1,2} \vec{\mathbf{p}}_{2,3})$$

$$= L_1 \text{Rot}(\vec{\mathbf{z}}, \theta_1) \vec{\mathbf{x}}$$

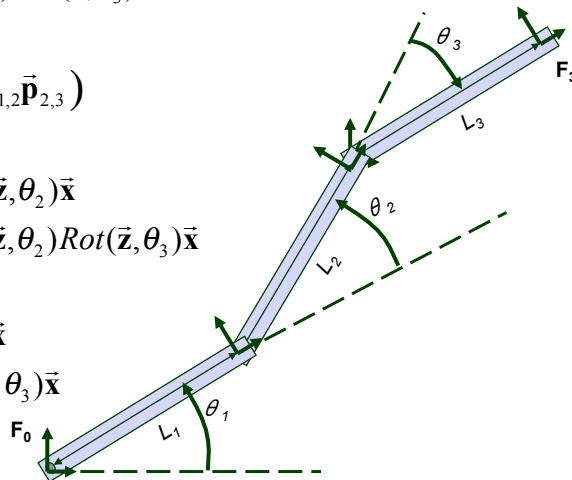
$$+ L_2 \text{Rot}(\vec{\mathbf{z}}, \theta_1) \text{Rot}(\vec{\mathbf{z}}, \theta_2) \vec{\mathbf{x}}$$

$$+ L_3 \text{Rot}(\vec{\mathbf{z}}, \theta_1) \text{Rot}(\vec{\mathbf{z}}, \theta_2) \text{Rot}(\vec{\mathbf{z}}, \theta_3) \vec{\mathbf{x}}$$

$$= L_1 \text{Rot}(\vec{\mathbf{z}}, \theta_1) \vec{\mathbf{x}}$$

$$+ L_2 \text{Rot}(\vec{\mathbf{z}}, \theta_1 + \theta_2) \vec{\mathbf{x}}$$

$$+ L_3 \text{Rot}(\vec{\mathbf{z}}, \theta_1 + \theta_2 + \theta_3) \vec{\mathbf{x}}$$



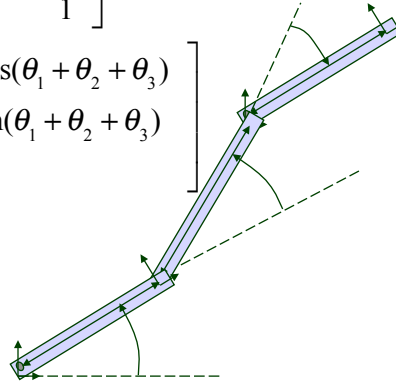
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## Kinematic Chains

If  $\vec{r}_1 = \vec{r}_2 = \vec{r}_3 = \vec{z}$ ,

$$\mathbf{R}_3 = \begin{bmatrix} \cos(\theta_1 + \theta_2 + \theta_3) & -\sin(\theta_1 + \theta_2 + \theta_3) & 0 \\ \sin(\theta_1 + \theta_2 + \theta_3) & \cos(\theta_1 + \theta_2 + \theta_3) & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\vec{p}_3 = \begin{bmatrix} L_1 \cos(\theta_1) + L_2 \cos(\theta_1 + \theta_2) + L_3 \cos(\theta_1 + \theta_2 + \theta_3) \\ L_1 \sin(\theta_1) + L_2 \sin(\theta_1 + \theta_2) + L_3 \sin(\theta_1 + \theta_2 + \theta_3) \\ 0 \end{bmatrix}$$



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## “Small” Transformations

- A great deal of CIS is concerned with computing and using geometric information based on imprecise knowledge
- Similarly, one is often concerned with the effects of relatively small rotations and displacements
- Essentially, we will be using fairly straightforward linearizations to model these situations, but a specialized notation is often useful

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## “Small” Frame Transformations

Represent a "small" pose shift consisting of a small rotation  $\Delta\mathbf{R}$  followed by a small displacement  $\Delta\vec{\mathbf{p}}$  as

$$\Delta\mathbf{F} = [\Delta\mathbf{R}, \Delta\vec{\mathbf{p}}]$$

Then

$$\Delta\mathbf{F} \bullet \vec{\mathbf{v}} = \Delta\mathbf{R} \bullet \vec{\mathbf{v}} + \Delta\vec{\mathbf{p}}$$

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## Small Rotations

$\Delta\mathbf{R}$  = a small rotation

$\mathbf{R}_{\vec{\mathbf{a}}}(\Delta\alpha)$  = a rotation by a small angle  $\Delta\alpha$  about axis  $\vec{\mathbf{a}}$

$\text{Rot}(\vec{\mathbf{a}}, \|\vec{\mathbf{a}}\|) \bullet \vec{\mathbf{b}} \approx \vec{\mathbf{a}} \times \vec{\mathbf{b}} + \vec{\mathbf{b}}$  for  $\|\vec{\mathbf{a}}\|$  sufficiently small

$\Delta\mathbf{R}(\vec{\mathbf{a}})$  = a rotation that is small enough so that any error introduced by this approximation is negligible

$$\Delta\mathbf{R}(\lambda \vec{\mathbf{a}}) \bullet \Delta\mathbf{R}(\mu \vec{\mathbf{b}}) \cong \Delta\mathbf{R}(\lambda \vec{\mathbf{a}} + \mu \vec{\mathbf{b}}) \quad (\text{Linearity for small rotations})$$

**Exercise:** Work out the linearity proposition by substitution

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## Approximations to “Small” Frames

$$\begin{aligned}\Delta\mathbf{F}(\bar{\mathbf{a}},\Delta\bar{\mathbf{p}}) &\approx [\Delta\mathbf{R}(\bar{\mathbf{a}}),\Delta\bar{\mathbf{p}}] \\ \Delta\mathbf{F}(\bar{\mathbf{a}},\Delta\bar{\mathbf{p}})\cdot\bar{\mathbf{v}} &= \Delta\mathbf{R}(\bar{\mathbf{a}})\cdot\bar{\mathbf{v}} + \Delta\bar{\mathbf{p}} \\ &\approx \bar{\mathbf{v}} + \bar{\mathbf{a}}\times\bar{\mathbf{v}} + \Delta\bar{\mathbf{p}}\end{aligned}$$

$$\begin{aligned}\bar{\mathbf{a}}\times\bar{\mathbf{v}} &= \text{skew}(\bar{\mathbf{a}})\cdot\bar{\mathbf{v}} \\ &= \begin{bmatrix} 0 & -a_z & a_y \\ a_z & 0 & -a_x \\ -a_y & a_x & 0 \end{bmatrix} \cdot \begin{bmatrix} v_x \\ v_y \\ v_z \end{bmatrix} \\ \text{skew}(\bar{\mathbf{a}})\cdot\bar{\mathbf{a}} &= \bar{\mathbf{0}}\end{aligned}$$

$$\begin{aligned}\Delta\mathbf{R}(\bar{\mathbf{a}}) &\approx \mathbf{I} + \text{skew}(\bar{\mathbf{a}}) \\ \Delta\mathbf{R}(\bar{\mathbf{a}})^{-1} &\approx \mathbf{I} - \text{skew}(\bar{\mathbf{a}}) = \mathbf{I} + \text{skew}(-\bar{\mathbf{a}})\end{aligned}$$

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## Approximations to “Small” Frames

Notational NOTE:

We often use  $\bar{\alpha}$  to represent a vector of small angles  
and  $\bar{\varepsilon}$  to represent a vector of small displacements

In using these approximations, we typically ignore second order terms. I.e.,

$$\bar{\alpha}_A\bar{\alpha}_B \approx \bar{\mathbf{0}}, \bar{\alpha}_A\bar{\varepsilon}_B \approx \bar{\mathbf{0}}, \bar{\varepsilon}_A\bar{\varepsilon}_B \approx \bar{\mathbf{0}}, \text{ etc.}$$

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## Errors & sensitivity

Often, we do not have an accurate value for a transformation, so we need to model the error. We model this as a composition of a "nominal" frame and a small displacement

$$\mathbf{F}_{\text{actual}} = \mathbf{F}_{\text{nominal}} \bullet \Delta\mathbf{F}$$

Often, we will use the notation  $\mathbf{F}^*$  for  $\mathbf{F}_{\text{actual}}$  and will just use  $\mathbf{F}$  for  $\mathbf{F}_{\text{nominal}}$ . Thus we may write something like

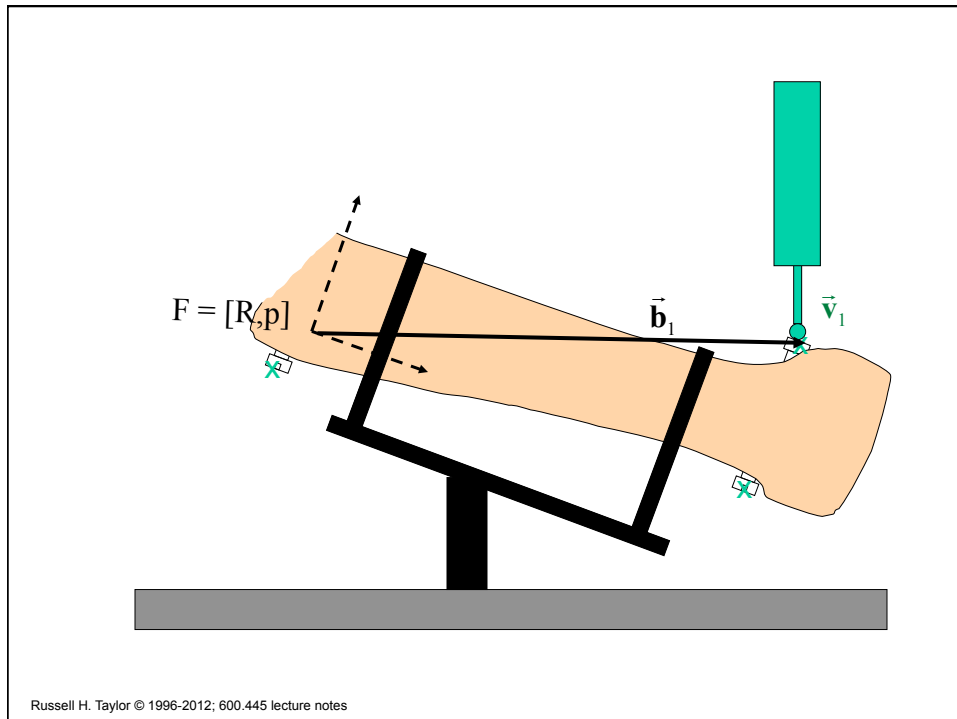
$$\mathbf{F}^* = \mathbf{F} \bullet \Delta\mathbf{F}$$

or (less often)  $\mathbf{F}^* = \Delta\mathbf{F} \bullet \mathbf{F}$ . We also use  $\vec{\mathbf{v}}^* = \vec{\mathbf{v}} + \Delta\vec{\mathbf{v}}$ , etc.

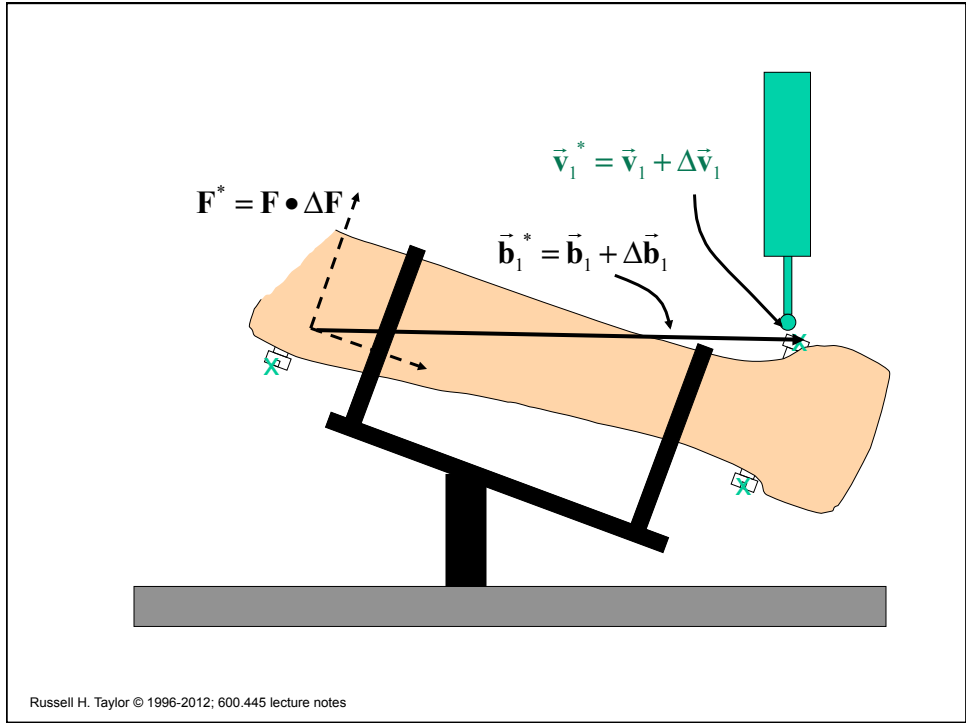
Thus, if we use the former form (error on the right), and have nominal relationship  $\vec{\mathbf{v}} = \mathbf{F} \bullet \vec{\mathbf{b}}$ , we get

$$\begin{aligned} \vec{\mathbf{v}}^* &= \mathbf{F}^* \bullet \vec{\mathbf{b}}^* \\ &= \mathbf{F} \bullet \Delta\mathbf{F} \bullet (\vec{\mathbf{b}} + \Delta\vec{\mathbf{b}}) \end{aligned}$$

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### “Small Errors”

Suppose that there is a small systematic error in the tracking system so that

$$\mathbf{F}_{Bx}^* = \Delta\mathbf{F}_B \mathbf{F}_{Bx}$$

for  $\mathbf{F}_{BG}, \mathbf{F}_{BD}, \mathbf{F}_{BE}$ . How does this affect the calculation of  $\mathbf{F}_{GH}$ ?

$$\mathbf{F}_{GH}^* = (\mathbf{F}_{BG}^*)^{-1} \mathbf{F}_{BE}^* \mathbf{F}_{EH}$$

$$\mathbf{F}_{GH} \Delta\mathbf{F}_{GH} = (\Delta\mathbf{F}_B \mathbf{F}_{BG})^{-1} \Delta\mathbf{F}_B \mathbf{F}_{BE} \mathbf{F}_{EH}$$

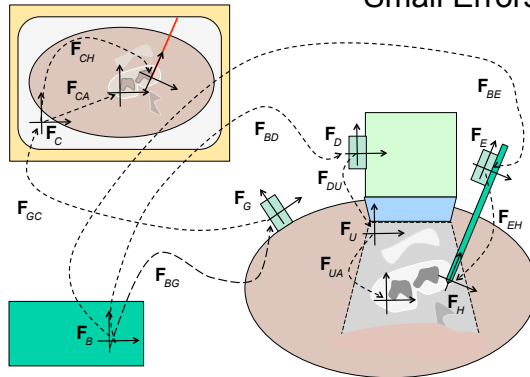
$$\Delta\mathbf{F}_{GH} = \mathbf{F}_{BG}^{-1} \Delta\mathbf{F}_B^{-1} \Delta\mathbf{F}_B \mathbf{F}_{BE} \mathbf{F}_{EH} \mathbf{F}_{GH}^{-1}$$

$$= \mathbf{F}_{BG}^{-1} \mathbf{F}_B \mathbf{F}_{BE} \mathbf{F}_{EH} \mathbf{F}_{GH}^{-1}$$

$$= \mathbf{F}_{GH} \mathbf{F}_{GH}^{-1} = \mathbf{I}$$

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### “Small Errors”



Suppose that there are additional errors in the tracking of each tracker body so that

$$\mathbf{F}_{Bx}^* = \Delta \mathbf{F}_B \mathbf{F}_{Bx} \Delta \mathbf{F}_{Bx}$$

for  $\mathbf{F}_{BG}, \mathbf{F}_{BD}, \mathbf{F}_{BE}$ . How does this affect the calculation of  $\mathbf{F}_{GH}$ ?

$$\begin{aligned} \mathbf{F}_{GH}^* &= \mathbf{F}_{GH} \Delta \mathbf{F}_{GH} = (\mathbf{F}_{BG}^*)^{-1} \mathbf{F}_{BE}^* \mathbf{F}_{EH} \\ \Delta \mathbf{F}_{GH} &= \mathbf{F}_{GH}^{-1} (\Delta \mathbf{F}_B \mathbf{F}_{BG} \Delta \mathbf{F}_{BG})^{-1} (\Delta \mathbf{F}_B \mathbf{F}_{BE} \Delta \mathbf{F}_{BE}) \mathbf{F}_{EH} \\ \Delta \mathbf{F}_{GH} &= (\mathbf{F}_{BG}^{-1} \mathbf{F}_{BE} \mathbf{F}_{EH})^{-1} \Delta \mathbf{F}_{BG}^{-1} \mathbf{F}_{BG}^{-1} \Delta \mathbf{F}_B \mathbf{F}_B^{-1} \Delta \mathbf{F}_B \mathbf{F}_{BE} \Delta \mathbf{F}_{BE} \mathbf{F}_{EH} \\ &= \mathbf{F}_{EH}^{-1} \mathbf{F}_{BE}^{-1} \mathbf{F}_{BG} \Delta \mathbf{F}_{BG}^{-1} \mathbf{F}_{BG}^{-1} \mathbf{F}_{BE} \Delta \mathbf{F}_{BG} \mathbf{F}_{EH} \end{aligned}$$

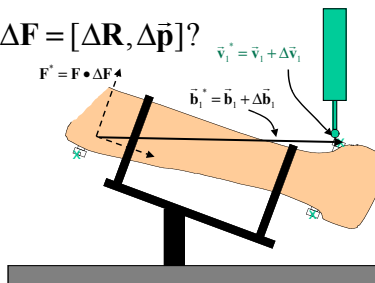
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### Errors & Sensitivity

Suppose that we know nominal values for  $\mathbf{F}$ ,  $\vec{\mathbf{b}}$ , and  $\vec{\mathbf{v}}$  and that

$$[-\varepsilon, -\varepsilon, -\varepsilon]^T \leq \Delta \vec{\mathbf{v}}_1 \leq [\varepsilon, \varepsilon, \varepsilon]^T \quad (\text{i.e., } \|\Delta \vec{\mathbf{v}}_1\|_\infty \leq \varepsilon)$$

What does this tell us about  $\Delta \mathbf{F} = [\Delta \mathbf{R}, \Delta \vec{\mathbf{p}}]$ ?



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## Errors & Sensitivity

$$\begin{aligned}
 \vec{v}^* &= \mathbf{F}^* \bullet \vec{b}^* \\
 &= \mathbf{F} \bullet \Delta \mathbf{F} \bullet (\vec{b} + \Delta \vec{b}) \\
 &= \mathbf{R} \bullet \left( \Delta \mathbf{R}(\vec{\alpha}) \bullet (\vec{b} + \Delta \vec{b}) + \Delta \vec{p} \right) + \vec{p} \\
 &\cong \mathbf{R} \bullet \left( \vec{b} + \Delta \vec{b} + \vec{\alpha} \times \vec{b} + \vec{\alpha} \times \Delta \vec{b} + \Delta \vec{p} \right) + \vec{p} \\
 &= \mathbf{R} \bullet \vec{b} + \vec{p} + \mathbf{R} \bullet \left( \Delta \vec{b} + \vec{\alpha} \times \vec{b} + \vec{\alpha} \times \Delta \vec{b} + \Delta \vec{p} \right) \\
 &\cong \vec{v} + \mathbf{R} \bullet \left( \Delta \vec{b} + \vec{\alpha} \times \vec{b} + \Delta \vec{p} \right)
 \end{aligned}$$

if  $\|\vec{\alpha} \times \Delta \vec{b}\| \leq \|\vec{\alpha}\| \|\Delta \vec{b}\|$  is negligible (it usually is)

so

$$\Delta \vec{v} = \vec{v}^* - \vec{v} \cong \mathbf{R} \bullet \left( \Delta \vec{b} + \vec{\alpha} \times \vec{b} + \Delta \vec{p} \right) = \mathbf{R} \bullet \Delta \vec{b} + \mathbf{R} \bullet \vec{\alpha} \times \vec{b} + \mathbf{R} \bullet \Delta \vec{p}$$

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## Digression: “rotation triple product”

Expressions like  $\mathbf{R} \bullet \vec{a} \times \vec{b}$  are linear in  $\vec{a}$ , but are not always convenient to work with. Often we would prefer something like  $\mathbf{M}(\mathbf{R}, \vec{b}) \bullet \vec{a}$ .

$$\begin{aligned}
 \mathbf{R} \bullet \vec{a} \times \vec{b} &= -\mathbf{R} \bullet \vec{b} \times \vec{a} \\
 &= \mathbf{R} \bullet \textit{skew}(-\vec{b}) \bullet \vec{a} \\
 &= \left[ \mathbf{R} \bullet \textit{skew}(\vec{b})^T \right] \bullet \vec{a}
 \end{aligned}$$

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## Digression: “rotation triple product”

Here are a few more useful facts:

$$\mathbf{R} \bullet (\vec{\mathbf{a}} \times \vec{\mathbf{b}}) = (\mathbf{R} \bullet \vec{\mathbf{a}}) \times (\mathbf{R} \bullet \vec{\mathbf{b}})$$

$$\vec{\mathbf{a}} \times (\mathbf{R} \bullet \vec{\mathbf{b}}) = \mathbf{R} \bullet ((\mathbf{R}^{-1} \bullet \vec{\mathbf{a}}) \times \vec{\mathbf{b}})$$

Consequently

$$skew(\vec{\mathbf{a}}) \bullet \mathbf{R} = \mathbf{R} \bullet skew(\mathbf{R}^{-1} \bullet \vec{\mathbf{a}})$$

$$\mathbf{R}^{-1} skew(\vec{\mathbf{a}}) \bullet \mathbf{R} = skew(\mathbf{R}^{-1} \bullet \vec{\mathbf{a}})$$

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## Errors & Sensitivity

Previous expression was

$$\Delta \vec{\mathbf{v}}_1 \cong \mathbf{R} \bullet (\Delta \vec{\mathbf{b}}_1 + \vec{\mathbf{a}} \times \vec{\mathbf{b}} + \Delta \vec{\mathbf{p}}_1)$$

Substituting triple product and rearranging gives

$$\Delta \vec{\mathbf{v}}_1 \cong \left[ \mathbf{R} \mid \mathbf{R} \mid \mathbf{R} \bullet skew(-\vec{\mathbf{b}}) \right] \bullet \begin{bmatrix} \Delta \vec{\mathbf{b}}_1 \\ \Delta \vec{\mathbf{p}} \\ \vec{\mathbf{a}} \end{bmatrix}$$

So

$$\begin{bmatrix} -\varepsilon \\ -\varepsilon \\ -\varepsilon \end{bmatrix} \leq \left[ \mathbf{R} \mid \mathbf{R} \mid \mathbf{R} \bullet skew(-\vec{\mathbf{b}}) \right] \begin{bmatrix} \Delta \vec{\mathbf{b}}_1 \\ \Delta \vec{\mathbf{p}} \\ \vec{\mathbf{a}} \end{bmatrix} \leq \begin{bmatrix} \varepsilon \\ \varepsilon \\ \varepsilon \end{bmatrix}$$

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## Errors & Sensitivity

Now, suppose we know that  $|\Delta \bar{\mathbf{b}}_1| \leq \beta$ , this will give us a system of linear constraints

$$\begin{bmatrix} -\varepsilon \\ -\varepsilon \\ -\varepsilon \\ -\beta \\ -\beta \\ -\beta \end{bmatrix} \leq \begin{bmatrix} \mathbf{R} & \mathbf{R} & \mathbf{R} \bullet \text{skew}(-\bar{\mathbf{b}}) \\ \mathbf{I} & \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \Delta \bar{\mathbf{b}}_1 \\ \Delta \bar{\mathbf{p}}_1 \\ \bar{\mathbf{a}} \end{bmatrix} \leq \begin{bmatrix} \varepsilon \\ \varepsilon \\ \varepsilon \\ \beta \\ \beta \\ \beta \end{bmatrix}$$

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## Error from frame composition

Consider  $\mathbf{R}_1^* \mathbf{R}_2^* = \mathbf{R}_3^*$  where  $\mathbf{R}_1^* = \mathbf{R}_1 \Delta \mathbf{R}_1$ ,  $\mathbf{R}_2^* = \mathbf{R}_2 \Delta \mathbf{R}_2$ ,  $\mathbf{R}_3^* = \mathbf{R}_3 \Delta \mathbf{R}_3$  and  $\Delta \mathbf{R}_1 \approx \mathbf{I} + \text{sk}(\bar{\alpha}_1)$ ,  $\Delta \mathbf{R}_2 \approx \mathbf{I} + \text{sk}(\bar{\alpha}_2)$ , estimate  $\Delta \mathbf{R}_3 \approx \mathbf{I} + \text{sk}(\bar{\alpha}_3)$

$$\mathbf{R}_1 \Delta \mathbf{R}_1 \mathbf{R}_2 \Delta \mathbf{R}_2 = \mathbf{R}_1 \mathbf{R}_2 \Delta \mathbf{R}_3$$

$$\mathbf{R}_1 (\mathbf{I} + \text{sk}(\bar{\alpha}_1)) \mathbf{R}_2 (\mathbf{I} + \text{sk}(\bar{\alpha}_2)) \approx \mathbf{R}_1 \mathbf{R}_2 (\mathbf{I} + \text{sk}(\bar{\alpha}_3))$$

$$(\mathbf{R}_1 \mathbf{R}_2)^{-1} \mathbf{R}_1 (\mathbf{I} + \text{sk}(\bar{\alpha}_1)) \mathbf{R}_2 (\mathbf{I} + \text{sk}(\bar{\alpha}_2)) \approx \mathbf{I} + \text{sk}(\bar{\alpha}_3)$$

$$\mathbf{R}_2^{-1} \cancel{\mathbf{R}_1} \mathbf{R}_1 (\mathbf{I} + \text{sk}(\bar{\alpha}_1)) \mathbf{R}_2 (\mathbf{I} + \text{sk}(\bar{\alpha}_2)) \approx \mathbf{I} + \text{sk}(\bar{\alpha}_3)$$

$$\mathbf{I} + \mathbf{R}_2^{-1} \text{sk}(\bar{\alpha}_1) \mathbf{R}_2 + \text{sk}(\bar{\alpha}_2) + \mathbf{R}_2^{-1} \text{sk}(\bar{\alpha}_1) \mathbf{R}_2 \text{sk}(\bar{\alpha}_2) \approx \mathbf{I} + \text{sk}(\bar{\alpha}_3)$$

$$\mathbf{R}_2^{-1} \text{sk}(\bar{\alpha}_1) \mathbf{R}_2 + \text{sk}(\bar{\alpha}_2) \approx \text{sk}(\bar{\alpha}_3)$$

Since  $\mathbf{R}^{-1} \bullet (\bar{\mathbf{a}} \times \mathbf{R} \bar{\mathbf{b}}) = (\mathbf{R}^{-1} \bar{\mathbf{a}}) \times \bar{\mathbf{b}}$  for all  $\mathbf{R}, \bar{\mathbf{a}}, \bar{\mathbf{b}}$  we get  $\mathbf{R}_2^{-1} \text{sk}(\bar{\alpha}_1) \mathbf{R}_2 = \text{sk}(\mathbf{R}_2^{-1} \bar{\alpha}_1)$

$$\text{sk}(\bar{\alpha}_3) \approx \text{sk}(\mathbf{R}_2^{-1} \bar{\alpha}_1) + \text{sk}(\bar{\alpha}_2) = \text{sk}(\mathbf{R}_2^{-1} \bar{\alpha}_1 + \bar{\alpha}_2)$$

$$\bar{\alpha}_3 \approx \mathbf{R}_2^{-1} \bar{\alpha}_1 + \bar{\alpha}_2$$

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## Error from frame composition

Consider  $\mathbf{F}_1^* \mathbf{F}_2^* = \mathbf{F}_3^*$  where  $\mathbf{F}_1^* = \mathbf{F}_1 \Delta \mathbf{F}_1$ ,  $\mathbf{F}_2^* = \mathbf{F}_2 \Delta \mathbf{F}_2$ ,  $\mathbf{F}_3^* = \mathbf{F}_3 \Delta \mathbf{F}_3$   
 and  $\Delta \mathbf{F}_1 \approx [\mathbf{I} + sk(\bar{\alpha}_1), \bar{\epsilon}_1]$ ,  $\Delta \mathbf{F}_2 \approx [\mathbf{I} + sk(\bar{\alpha}_2), \bar{\epsilon}_2]$ ,  
 estimate  $\Delta \mathbf{F}_3 \approx [\mathbf{I} + sk(\bar{\alpha}_3), \bar{\epsilon}_3]$

From before, we have  $\bar{\alpha}_3 \approx \mathbf{R}_2^{-1} \bar{\alpha}_1 + \bar{\alpha}_2$ . So now we just need  $\bar{\epsilon}_3$ .

$$\begin{aligned} \bar{\mathbf{p}}_3^* &= \mathbf{R}_1^* \bar{\mathbf{p}}_2^* + \bar{\mathbf{p}}_1^* \\ \bar{\mathbf{p}}_3 + \bar{\epsilon}_3 &\approx \mathbf{R}_1 (\mathbf{I} + sk(\bar{\alpha}_1)) (\bar{\mathbf{p}}_2 + \bar{\epsilon}_2) + (\bar{\mathbf{p}}_1 + \bar{\epsilon}_1) \\ &= \mathbf{R}_1 \bar{\mathbf{p}}_2 + \mathbf{R}_1 \bar{\epsilon}_2 + \mathbf{R}_1 \cdot (\bar{\alpha}_1 \times \bar{\mathbf{p}}_2 + \bar{\alpha}_1 \times \bar{\epsilon}_2) + \bar{\mathbf{p}}_1 + \bar{\epsilon}_1 \\ &= \bar{\mathbf{p}}_3 + \mathbf{R}_1 \bar{\epsilon}_2 + \mathbf{R}_1 \cdot (\bar{\alpha}_1 \times \bar{\mathbf{p}}_2 + \bar{\alpha}_1 \times \bar{\epsilon}_2) + \bar{\epsilon}_1 \\ \bar{\epsilon}_3 &\approx \mathbf{R}_1 \bar{\epsilon}_2 + \mathbf{R}_1 \cdot \bar{\alpha}_1 \times \bar{\mathbf{p}}_2 + \bar{\epsilon}_1 \\ &= \mathbf{R}_1 \bar{\epsilon}_2 - \mathbf{R}_1 \cdot \bar{\mathbf{p}}_2 \times \bar{\alpha}_1 + \bar{\epsilon}_1 \\ &= \bar{\epsilon}_1 - \mathbf{R}_1 sk(\bar{\mathbf{p}}_2) \bar{\alpha}_1 + \mathbf{R}_1 \bar{\epsilon}_2 \end{aligned}$$

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## Inverse of frame transformation with errors

$$\begin{aligned} \mathbf{F}_i &= \mathbf{F}^{-1} = [\mathbf{R}^{-1}, -\mathbf{R}^{-1} \bar{\mathbf{p}}] \\ \mathbf{F}_i^* &= (\mathbf{F} \Delta \mathbf{F})^{-1} \\ \mathbf{F}_i \Delta \mathbf{F}_i &= [\mathbf{R} \Delta \mathbf{R}, \mathbf{R} \Delta \bar{\mathbf{p}} + \bar{\mathbf{p}}]^{-1} \\ &= [(\mathbf{R} \Delta \mathbf{R})^{-1}, -(\mathbf{R} \Delta \mathbf{R})^{-1} (\mathbf{R} \Delta \bar{\mathbf{p}} + \bar{\mathbf{p}})] \\ &= [\Delta \mathbf{R}^{-1} \mathbf{R}^{-1}, -\Delta \mathbf{R}^{-1} \mathbf{R}^{-1} (\mathbf{R} \Delta \bar{\mathbf{p}} + \bar{\mathbf{p}})] \\ &= [\Delta \mathbf{R}^{-1} \mathbf{R}^{-1}, -\Delta \mathbf{R}^{-1} \Delta \bar{\mathbf{p}} - \Delta \mathbf{R}^{-1} \mathbf{R}^{-1} \bar{\mathbf{p}}] \\ \Delta \mathbf{F}_i &= (\mathbf{F}^{-1})^{-1} [\Delta \mathbf{R}^{-1} \mathbf{R}^{-1}, -\Delta \mathbf{R}^{-1} \Delta \bar{\mathbf{p}} - \Delta \mathbf{R}^{-1} \mathbf{R}^{-1} \bar{\mathbf{p}}] \\ &= [\mathbf{R}, \bar{\mathbf{p}}] \cdot [\Delta \mathbf{R}^{-1} \mathbf{R}^{-1}, -\Delta \mathbf{R}^{-1} \Delta \bar{\mathbf{p}} - \Delta \mathbf{R}^{-1} \mathbf{R}^{-1} \bar{\mathbf{p}}] \\ &= [\mathbf{R} \Delta \mathbf{R}^{-1} \mathbf{R}^{-1}, -\mathbf{R} \Delta \mathbf{R}^{-1} \Delta \bar{\mathbf{p}} - \mathbf{R} \Delta \mathbf{R}^{-1} \mathbf{R}^{-1} \bar{\mathbf{p}} + \bar{\mathbf{p}}] \end{aligned}$$

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## Inverse of frame transformation with errors

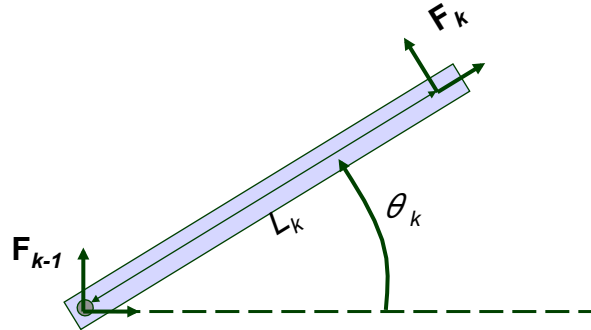
Suppose we know that  $\Delta \mathbf{R}$  is "small", i.e.,  $\Delta \mathbf{R} \approx \mathbf{I} + sk(\vec{\alpha})$ , and for notational convenience we write  $\Delta \vec{\mathbf{p}} = \vec{\varepsilon}$ , we get

$$\begin{aligned} \Delta \mathbf{R}_i &= \mathbf{R} \Delta \mathbf{R}^{-1} \mathbf{R}^{-1} \approx \mathbf{R} (\mathbf{I} + sk(\vec{\alpha}))^{-1} \mathbf{R}^{-1} \\ &\approx \mathbf{R} (\mathbf{I} - sk(\vec{\alpha})) \mathbf{R}^{-1} \\ &= \mathbf{R} \mathbf{R}^{-1} - \mathbf{R} sk(\vec{\alpha}) \mathbf{R}^{-1} \\ &= \mathbf{I} - \mathbf{R} sk(\vec{\alpha}) \mathbf{R}^{-1} \\ &= \mathbf{I} - sk \left( (\mathbf{R}^{-1})^{-1} \vec{\alpha} \right) = \mathbf{I} - sk(\mathbf{R} \vec{\alpha}) \end{aligned}$$

$$\begin{aligned} \Delta \vec{\mathbf{p}}_i &= -\mathbf{R} \Delta \mathbf{R}^{-1} \Delta \vec{\mathbf{p}} - \mathbf{R} \Delta \mathbf{R}^{-1} \mathbf{R}^{-1} \vec{\mathbf{p}} + \vec{\mathbf{p}} \\ &\approx -\mathbf{R} (\mathbf{I} - sk(\vec{\alpha})) \vec{\varepsilon} - (\mathbf{I} - sk(\mathbf{R} \vec{\alpha})) \vec{\mathbf{p}} + \vec{\mathbf{p}} \\ &= -\mathbf{R} \vec{\varepsilon} + \mathbf{R} (\vec{\alpha} \times \vec{\varepsilon}) - \vec{\mathbf{p}} + (\mathbf{R} \vec{\alpha}) \times \vec{\mathbf{p}} + \vec{\mathbf{p}} \\ &\approx -\mathbf{R} \vec{\varepsilon} + (\mathbf{R} \vec{\alpha}) \times \vec{\mathbf{p}} = -\mathbf{R} \vec{\varepsilon} - \vec{\mathbf{p}} \times (\mathbf{R} \vec{\alpha}) = -\mathbf{R} \vec{\varepsilon} - \mathbf{R} (\vec{\mathbf{p}} \times (\mathbf{R}^{-1} \mathbf{R} \vec{\alpha})) \\ &= -\mathbf{R} \cdot (\vec{\varepsilon} + \vec{\mathbf{p}} \times \vec{\alpha}) = -\mathbf{R} \vec{\varepsilon} + \mathbf{R} sk(\vec{\mathbf{p}}) \vec{\alpha} \end{aligned}$$

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## Error Propagation in Chains



$$\begin{aligned} \mathbf{F}_k^* &= \mathbf{F}_{k-1}^* \bullet \mathbf{F}_{k-1,k}^* \\ \mathbf{F}_k \Delta \mathbf{F}_k &= \mathbf{F}_{k-1} \Delta \mathbf{F}_{k-1} \mathbf{F}_{k-1,k} \Delta \mathbf{F}_{k-1,k} \\ \Delta \mathbf{F}_k &= (\mathbf{F}_k^{-1} \mathbf{F}_{k-1}) \Delta \mathbf{F}_{k-1} \mathbf{F}_{k-1,k} \Delta \mathbf{F}_{k-1,k} \\ &= (\mathbf{F}_{k-1,k}^{-1} \Delta \mathbf{F}_{k-1} \mathbf{F}_{k-1,k}) \Delta \mathbf{F}_{k-1,k} \end{aligned}$$

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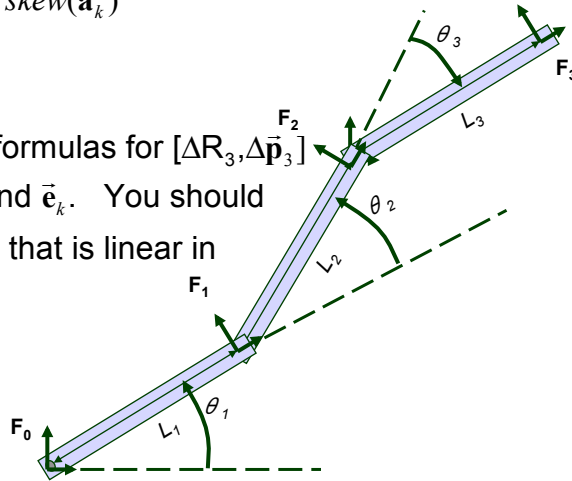
## Exercise

Suppose that you have

$$\Delta \mathbf{R}_{k-1,k} = \Delta \mathbf{R}(\bar{\mathbf{a}}_k) \cong \mathbf{I} + \text{skew}(\bar{\mathbf{a}}_k)$$

$$\Delta \bar{\mathbf{p}}_{k-1,k} = \bar{\mathbf{e}}_k$$

Work out approximate formulas for  $[\Delta \mathbf{R}_3, \Delta \bar{\mathbf{p}}_3]$  in terms of  $L_k, \bar{\mathbf{r}}_k, \theta_k, \bar{\mathbf{a}}_k$  and  $\bar{\mathbf{e}}_k$ . You should come up with a formula that is linear in  $L_k, \bar{\mathbf{a}}_k$ , and  $\bar{\mathbf{e}}_k$ .



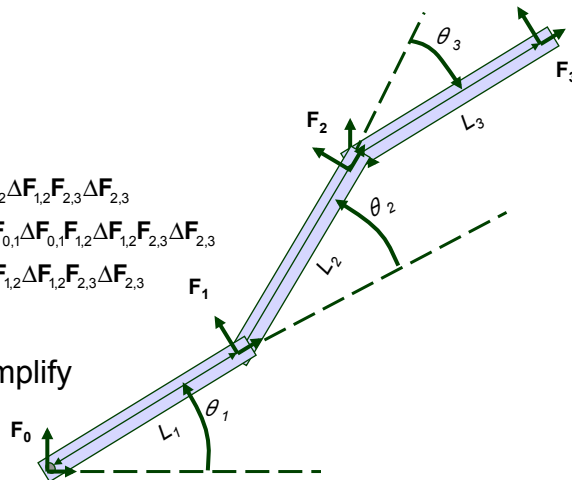
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## Exercise

Suppose we want to know error in  $\mathbf{F}_{0,3} = \mathbf{F}_0^{-1} \mathbf{F}_3$

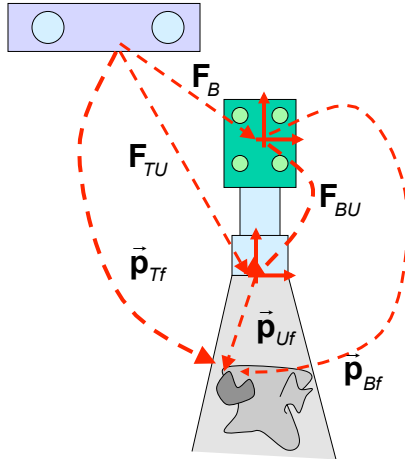
$$\begin{aligned} \mathbf{F}_{0,3} &= \mathbf{F}_0^{-1} \mathbf{F}_{0,1} \mathbf{F}_{1,2} \mathbf{F}_{2,3} \\ \hat{\mathbf{F}}_{0,3} &= \mathbf{F}_0^{-1} \hat{\mathbf{F}}_{0,1} \hat{\mathbf{F}}_{1,2} \hat{\mathbf{F}}_{2,3} \\ \mathbf{F}_{0,3} \Delta \mathbf{F}_{0,3} &= \mathbf{F}_0^{-1} \mathbf{F}_{0,1} \mathbf{F}_{1,2} \mathbf{F}_{2,3} \Delta \mathbf{F}_{0,3} \\ \Delta \mathbf{F}_3 &= \mathbf{F}_{0,3}^{-1} \mathbf{F}_{0,1} \Delta \mathbf{F}_{0,1} \mathbf{F}_{1,2} \mathbf{F}_{2,3} \Delta \mathbf{F}_{2,3} \\ &= \mathbf{F}_{2,3}^{-1} \mathbf{F}_{1,2}^{-1} \mathbf{F}_{0,1}^{-1} \mathbf{F}_{0,1} \Delta \mathbf{F}_{0,1} \mathbf{F}_{1,2} \mathbf{F}_{2,3} \Delta \mathbf{F}_{2,3} \\ &= \mathbf{F}_{2,3}^{-1} \mathbf{F}_{1,2}^{-1} \Delta \mathbf{F}_{0,1} \mathbf{F}_{1,2} \mathbf{F}_{2,3} \Delta \mathbf{F}_{2,3} \end{aligned}$$

Now substitute and simplify



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## Another Example



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## Another Example

$$\vec{p}_{Tf} = F_{TU} \cdot \vec{p}_{Uf}$$

$$F_{TU} = F_B \cdot F_{BU}$$

$$= [R_B \cdot R_{BU}, R_B \cdot \vec{p}_{BU} + \vec{p}_B]$$

$$\vec{p}_{Tf} = R_B \cdot R_{BU} \cdot \vec{p}_{Uf} + R_B \cdot \vec{p}_{BU} + \vec{p}_B$$

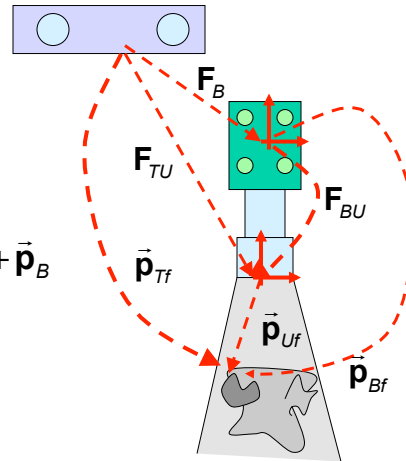
**Also**

$$\vec{p}_{Tf} = F_B \cdot \vec{p}_{Bf}$$

$$\vec{p}_{Bf} = F_{BU} \cdot \vec{p}_{Uf}$$

$$= R_{BU} \cdot \vec{p}_{Uf} + \vec{p}_{BU}$$

$$\vec{p}_{Tf} = R_B \cdot R_{BU} \cdot \vec{p}_{Uf} + R_B \cdot \vec{p}_{BU} + \vec{p}_B$$



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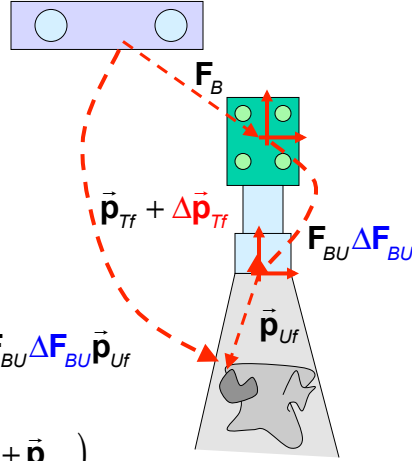
## Another Example

Suppose that the track body to US calibration is not perfect

$$\begin{aligned} \mathbf{F}_{BU}^* &= \mathbf{F}_{BU} \Delta \mathbf{F}_{BU} \\ &= [\mathbf{R}_{BU} \Delta \mathbf{R}_{BU}, \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} + \vec{\mathbf{p}}_{BU}] \end{aligned}$$

$$\vec{\mathbf{p}}_{Bf}^* = \mathbf{F}_{BU}^* \cdot \vec{\mathbf{p}}_{Uf} \quad \text{i.e.,} \quad \vec{\mathbf{p}}_{Bf} + \Delta \vec{\mathbf{p}}_{Bf} = \mathbf{F}_{BU} \Delta \mathbf{F}_{BU} \vec{\mathbf{p}}_{Uf}$$

$$\begin{aligned} \Delta \vec{\mathbf{p}}_{Bf} &= \mathbf{F}_{BU} \Delta \mathbf{F}_{BU} \vec{\mathbf{p}}_{Uf} - \vec{\mathbf{p}}_{Bf} \\ &= \mathbf{F}_{BU} (\Delta \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} + \Delta \vec{\mathbf{p}}_{BU}) - (\mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} + \vec{\mathbf{p}}_{BU}) \\ &= \mathbf{R}_{BU} \Delta \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} + \vec{\mathbf{p}}_{BU} - \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} - \vec{\mathbf{p}}_{BU} \\ &= \mathbf{R}_{BU} \Delta \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} - \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} \end{aligned}$$



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## Another Example

Continuing ...

$$\Delta \vec{\mathbf{p}}_{Bf} = \mathbf{R}_{BU} \Delta \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} - \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf}$$

$$\begin{aligned} &\approx \mathbf{R}_{BU} (\mathbf{I} + \text{skew}(\vec{\alpha}_{BU})) \vec{\mathbf{p}}_{Uf} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} - \mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf} \\ &= \cancel{\mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf}} + \mathbf{R}_{BU} \cdot \vec{\alpha}_{BU} \times \vec{\mathbf{p}}_{Uf} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} - \cancel{\mathbf{R}_{BU} \vec{\mathbf{p}}_{Uf}} \\ &= \mathbf{R}_{BU} \cdot \vec{\alpha}_{BU} \times \vec{\mathbf{p}}_{Uf} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} \\ &= -\mathbf{R}_{BU} \cdot \vec{\mathbf{p}}_{Uf} \times \vec{\alpha}_{BU} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} \\ &= \mathbf{R}_{BU} \text{skew}(-\vec{\mathbf{p}}_{Uf}) \vec{\alpha}_{BU} + \mathbf{R}_{BU} \Delta \vec{\mathbf{p}}_{BU} \end{aligned}$$

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## Another Example

$$\begin{aligned}
 \bar{\mathbf{p}}_{Tf} + \Delta \bar{\mathbf{p}}_{Tf} &= \mathbf{F}_B \Delta \mathbf{F}_B (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf}) \\
 \Delta \bar{\mathbf{p}}_{Tf} &= \mathbf{F}_B \Delta \mathbf{F}_B (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf}) - \mathbf{F}_B \bar{\mathbf{p}}_{Bf} \\
 \Delta \mathbf{F}_B (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf}) &= \Delta \mathbf{R}_B (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf}) + \Delta \bar{\mathbf{p}}_B \\
 &\approx (\mathbf{I} + \text{skew}(\bar{\boldsymbol{\alpha}}_B)) (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf}) + \Delta \bar{\mathbf{p}}_B \\
 &= (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf}) + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \bar{\boldsymbol{\alpha}}_B \times \Delta \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B \\
 &\approx \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf} + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B \\
 \Delta \bar{\mathbf{p}}_{Tf} &\approx \mathbf{F}_B (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf} + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B) - \mathbf{F}_B \bar{\mathbf{p}}_{Bf} \\
 &= \mathbf{R}_B (\bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_{Bf} + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B) + \bar{\mathbf{p}}_B - (\mathbf{R}_B \bar{\mathbf{p}}_{Bf} + \bar{\mathbf{p}}_B) \\
 &= \mathbf{R}_B (\Delta \bar{\mathbf{p}}_{Bf} + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B) \\
 \Delta \bar{\mathbf{p}}_{Bf} &\approx \mathbf{R}_{BU} \text{skew}(-\bar{\mathbf{p}}_{BU}) \bar{\boldsymbol{\alpha}}_{BU} + \mathbf{R}_{BU} \Delta \bar{\mathbf{p}}_{BU}
 \end{aligned}$$

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## Another Example

$$\begin{aligned}
 \Delta \bar{\mathbf{p}}_{Tf} &\approx \mathbf{R}_B (\Delta \bar{\mathbf{p}}_{Bf} + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B) \\
 \Delta \bar{\mathbf{p}}_{Bf} &\approx \mathbf{R}_{BU} \text{skew}(-\bar{\mathbf{p}}_{BU}) \bar{\boldsymbol{\alpha}}_{BU} + \mathbf{R}_{BU} \Delta \bar{\mathbf{p}}_{BU} \\
 \Delta \bar{\mathbf{p}}_{Tf} &\approx \mathbf{R}_B (\mathbf{R}_{BU} \text{skew}(-\bar{\mathbf{p}}_{BU}) \bar{\boldsymbol{\alpha}}_{BU} + \mathbf{R}_{BU} \Delta \bar{\mathbf{p}}_{BU} + \bar{\boldsymbol{\alpha}}_B \times \bar{\mathbf{p}}_{Bf} + \Delta \bar{\mathbf{p}}_B) \\
 &= \begin{pmatrix} \mathbf{R}_{BU} \text{skew}(-\bar{\mathbf{p}}_{BU}) \bar{\boldsymbol{\alpha}}_{BU} + \mathbf{R}_{BU} \Delta \bar{\mathbf{p}}_{BU} \\ + \mathbf{R}_B \text{skew}(-\bar{\mathbf{p}}_{Bf}) \bar{\boldsymbol{\alpha}}_B + \Delta \bar{\mathbf{p}}_B \end{pmatrix} \\
 &= \left[ \mathbf{R}_{BU} \text{skew}(-\bar{\mathbf{p}}_{BU}) \mid \mathbf{R}_{BU} \mid \mathbf{R}_B \text{skew}(-\bar{\mathbf{p}}_{Bf}) \mid \mathbf{I} \right] \begin{bmatrix} \bar{\boldsymbol{\alpha}}_{BU} \\ \Delta \bar{\mathbf{p}}_{BU} \\ \bar{\boldsymbol{\alpha}}_B \\ \Delta \bar{\mathbf{p}}_B \end{bmatrix}
 \end{aligned}$$

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## Parametric Sensitivity

Suppose you have an explicit formula like

$$\bar{\mathbf{p}}_3 = \begin{bmatrix} L_1 \cos(\theta_1) + L_2 \cos(\theta_1 + \theta_2) + L_3 \cos(\theta_1 + \theta_2 + \theta_3) \\ L_1 \sin(\theta_1) + L_2 \sin(\theta_1 + \theta_2) + L_3 \sin(\theta_1 + \theta_2 + \theta_3) \\ 0 \end{bmatrix}$$

and know that the only variation is in parameters like  $L_k$  and  $\theta_k$ . Then you can estimate the variation in  $\bar{\mathbf{p}}_3$  as a function of variation in  $L_k$  and  $\theta_k$  by remembering your calculus.

$$\Delta \bar{\mathbf{p}}_3 \cong \begin{bmatrix} \frac{\partial \bar{\mathbf{p}}_3}{\partial \bar{L}} & \frac{\partial \bar{\mathbf{p}}_3}{\partial \bar{\theta}} \end{bmatrix} \begin{bmatrix} \Delta \bar{L} \\ \Delta \bar{\theta} \end{bmatrix}$$

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## Parametric Sensitivity

Grinding this out gives:

$$\Delta \bar{\mathbf{p}}_3 \cong \begin{bmatrix} \frac{\partial \bar{\mathbf{p}}_3}{\partial \bar{L}} & \frac{\partial \bar{\mathbf{p}}_3}{\partial \bar{\theta}} \end{bmatrix} \begin{bmatrix} \Delta \bar{L} \\ \Delta \bar{\theta} \end{bmatrix}$$

where

$$\bar{L} = [L_1, L_2, L_3]^T$$

$$\bar{\theta} = [\theta_1, \theta_2, \theta_3]^T$$

$$\frac{\partial \bar{\mathbf{p}}_3}{\partial \bar{L}} = \begin{bmatrix} \cos(\theta_1) & \cos(\theta_1 + \theta_2) & \cos(\theta_1 + \theta_2 + \theta_3) \\ \sin(\theta_1) & \sin(\theta_1 + \theta_2) & \sin(\theta_1 + \theta_2 + \theta_3) \\ 0 & 0 & 0 \end{bmatrix}$$

$$\frac{\partial \bar{\mathbf{p}}_3}{\partial \bar{\theta}} = \begin{bmatrix} -L_1 \sin(\theta_1) - L_2 \sin(\theta_1 + \theta_2) - L_3 \sin(\theta_1 + \theta_2 + \theta_3) & -L_2 \sin(\theta_1 + \theta_2) - L_3 \sin(\theta_1 + \theta_2 + \theta_3) & -L_3 \sin(\theta_1 + \theta_2 + \theta_3) \\ L_1 \cos(\theta_1) + L_2 \cos(\theta_1 + \theta_2) + L_3 \cos(\theta_1 + \theta_2 + \theta_3) & L_2 \cos(\theta_1 + \theta_2) + L_3 \cos(\theta_1 + \theta_2 + \theta_3) & L_3 \cos(\theta_1 + \theta_2 + \theta_3) \\ 0 & 0 & 0 \end{bmatrix}$$

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## More generally ...

Suppose that we have a vector function

$$\bar{\mathbf{v}} = \bar{\mathbf{g}}(\bar{\mathbf{q}}) = [g_1(\bar{\mathbf{q}}), \dots, g_m(\bar{\mathbf{q}})]^T$$

of parameters  $\bar{\mathbf{q}} = [q_1, \dots, q_n]$ . Then we can estimate the value of

$$\bar{\mathbf{v}} + \Delta \bar{\mathbf{v}} = \bar{\mathbf{g}}(\bar{\mathbf{q}} + \Delta \bar{\mathbf{q}})$$

by

$$\bar{\mathbf{v}} + \Delta \bar{\mathbf{v}} \approx \bar{\mathbf{g}}(\bar{\mathbf{q}}) + \mathbf{J}_g(\bar{\mathbf{q}}) \bullet \Delta \bar{\mathbf{q}}$$

where

$$\mathbf{J}_g(\bar{\mathbf{q}}) = \begin{bmatrix} \frac{\partial g_1}{\partial q_1} & \frac{\partial g_1}{\partial q_j} & \frac{\partial g_1}{\partial q_n} \\ \vdots & \vdots & \vdots \\ \frac{\partial g_l}{\partial q_1} & \dots & \frac{\partial g_l}{\partial q_j} & \dots & \frac{\partial g_l}{\partial q_n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{\partial g_m}{\partial q_1} & \frac{\partial g_m}{\partial q_j} & \frac{\partial g_m}{\partial q_n} \end{bmatrix}$$