

Photogrammetry & Robotics Lab

3D Coordinate Systems (Bsc Geodesy & Geoinformation)

6. Small and Uncertain Rotations, Relations, Rotations from Point Pairs

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The slides have been created by Wolfgang Förstner.

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3.8 Small Rotations

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Motivation

Role of small rotations

- Representing uncertain rotations
- Differential equations
- Estimating rotations if approximations are available

For this video see Förstner/Wrobel (2016), p. 337-340, 381-383

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Differential rotations

Start: rotation matrix

$$R_{r,\theta} = I_3 + \sin \theta S_r + (1 - \cos \theta) S_r^2$$

For small angles we have

$$\sin(d\theta) \approx d\theta \quad \text{and} \quad \cos(d\theta) \approx 1$$

Differentially small rotation

$$R_{r,\theta}(d\theta) \approx I_3 + d\theta S_r$$

- First term of exponential series
- For small angles $\Delta\theta$ not a rotation matrix

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Differential rotation matrices (1/2)

Differential rotation vector

$$d\boldsymbol{\theta} = \mathbf{r} d\theta = \begin{bmatrix} r_1 d\theta \\ r_2 d\theta \\ r_3 d\theta \end{bmatrix} = \begin{bmatrix} d\theta_1 \\ d\theta_2 \\ d\theta_3 \end{bmatrix}$$

$$\begin{aligned} R(d\boldsymbol{\theta}) &\approx I_3 + S_{d\boldsymbol{\theta}} = \begin{bmatrix} 1 & -d\theta_3 & d\theta_2 \\ d\theta_3 & 1 & -d\theta_1 \\ -d\theta_2 & d\theta_1 & 1 \end{bmatrix} \\ &= I_3 + S_r d\theta = I_3 + \begin{bmatrix} 0 & -r_3 & r_2 \\ r_3 & 0 & -r_1 \\ -r_2 & r_1 & 0 \end{bmatrix} d\theta \end{aligned}$$

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Differential rotation matrices (2/2)

For Euler, Rodriguez, and Cayley representation

$$d\boldsymbol{\theta} = \begin{bmatrix} d\alpha \\ d\beta \\ d\gamma \end{bmatrix} \quad d\mathbf{m} = \begin{bmatrix} da \\ db \\ dc \end{bmatrix} \quad d\mathbf{u} = \begin{bmatrix} du \\ dv \\ dw \end{bmatrix}$$

$$\begin{aligned} R(d\boldsymbol{\theta}) &\approx \begin{bmatrix} 1 & -d\gamma & d\beta \\ d\gamma & 1 & -d\alpha \\ -d\beta & d\alpha & 1 \end{bmatrix} = \begin{bmatrix} 1 & -dc & db \\ dc & 1 & -da \\ -db & da & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & -\frac{1}{2}dw & \frac{1}{2}dv \\ \frac{1}{2}dw & 1 & -\frac{1}{2}du \\ -\frac{1}{2}dv & \frac{1}{2}du & 1 \end{bmatrix} \end{aligned}$$

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Differential rotation vectors

For differential angles, equivalence to Rodriguez

$$d\boldsymbol{\theta} = d\boldsymbol{\alpha} = d\mathbf{m} = \mathbf{r} d\theta \quad \text{or} \quad \begin{bmatrix} \theta_1 \\ \theta_2 \\ \theta_3 \end{bmatrix} = \begin{bmatrix} d\alpha \\ d\beta \\ d\gamma \end{bmatrix} = \begin{bmatrix} da \\ db \\ dc \end{bmatrix} = \begin{bmatrix} r_1 \\ r_2 \\ r_3 \end{bmatrix} d\theta$$

Differentially small rotation with quaternion \equiv Cayley

$$\begin{bmatrix} 1 \\ dq_1 \\ dq_2 \\ dq_3 \end{bmatrix} = \begin{bmatrix} 1 \\ d\mathbf{q} \end{bmatrix} = \begin{bmatrix} 1 \\ d\mathbf{u} \end{bmatrix}$$

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Differentiation of rotation matrix

Starting from

$$RR^T = I_3$$

with the product rule we have the total differential

$$dRR^T + R dR^T = 0$$

hence skew matrix depending on some small vector

$$S(d\mathbf{r}) = dR R^T = -R dR^T$$

independent of representation of R , or differential

$$dR = S(d\mathbf{r})R$$

? Meaning of $d\mathbf{r}$?

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Differentiation close to unit matrix

For linearization point $R^a = I_3$

$$dR_0(d\mathbf{r}) = S_{d\mathbf{r}} = \begin{bmatrix} 0 & -dr_3 & dr_2 \\ dr_3 & 0 & -dr_1 \\ -dr_2 & dr_1 & 0 \end{bmatrix}$$

or (see above)

$$R(d\mathbf{r}) \approx I_3 + dR_0(d\mathbf{r}) = \begin{bmatrix} 1 & -dr_3 & dr_2 \\ dr_3 & 1 & -dr_1 \\ -dr_2 & dr_1 & 1 \end{bmatrix}$$

→ differential vector = differential **rotation** vector
 $d\mathbf{r} = d\boldsymbol{\theta} = d\theta \mathbf{r}$

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Differentiation at arbitrary R^a

If $R^{(a)} \neq I_3$, assume differential **multiplicative** change

$$R = R(d\boldsymbol{\theta}) R^{(a)}$$

approximate rotation perturbed by small rotation →

$$\begin{aligned} R &\approx (I_3 + dR_0(d\boldsymbol{\theta})) R^{(a)} \\ &= R^{(a)} + S_{d\boldsymbol{\theta}} R^{(a)} \\ &= R^{(a)} + dR_a(d\boldsymbol{\theta}) \end{aligned}$$

Additive differential change (see above)

$$dR_a(d\boldsymbol{\theta}) = S_{d\boldsymbol{\theta}} R^{(a)}$$

→ $d\boldsymbol{\theta} = d\theta \mathbf{r} =$ differential disturbing rotation vector

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Differential equation for rotating point

Point $\mathbf{x}(t)$ rotating around $\mathbf{r}(t)$

with differential angle $d\theta(t)$ during differential time dt

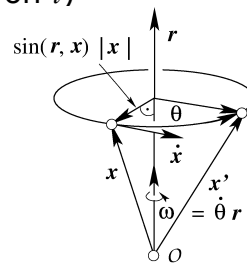
(in the figure: no dependency of \mathbf{r} on t)

Angular velocity

$$\omega(t) := \dot{\theta}(t) = \frac{d\theta(t)}{dt}$$

Angular/rotational velocity vector

$$\boldsymbol{\omega}(t) = \omega(t) \mathbf{r}(t)$$



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Differential equation for rotating point

Current velocity of point

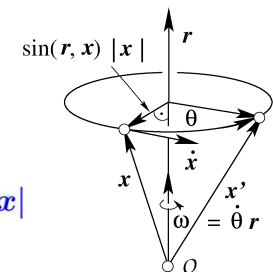
$$\begin{aligned} dx &= \sin(\mathbf{r}, \mathbf{x}) |\mathbf{x}| d\theta \\ &= \sin(\mathbf{r}, \mathbf{x}) |\mathbf{x}| \omega dt \end{aligned}$$

Velocity is perpendicular to \mathbf{r} and \mathbf{x}

$$\dot{\mathbf{x}} = \underbrace{\sin(\mathbf{r}, \mathbf{x}) |\mathbf{x}|}_{|\mathbf{r} \times \mathbf{x}|} \underbrace{\omega}_{\boldsymbol{\omega}} \mathbf{r} \times \mathbf{x} / |\mathbf{r} \times \mathbf{x}|$$

Differential equation (right hand rule)

$$\boxed{\dot{\mathbf{x}}(t) = \boldsymbol{\omega}(t) \times \mathbf{x}(t)}$$



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Uncertain rotations

- Rotations may be uncertain
- Many representations are redundant
i.e. > 3 parameters
- Degrees of freedom of 3D rotation = 3
→ rank of covariance matrix must be 3
e.g. $(\alpha, \beta, \gamma) \rightarrow R(\alpha, \beta, \gamma)$
→ 9x9 covariance matrix of 9 elements: rank 3
 $\Sigma_{rr} = \begin{pmatrix} \frac{\partial r}{\partial \alpha} & \Sigma_{\alpha\alpha} & \frac{\partial r}{\partial \alpha}^T \\ 9 \times 9 & 9 \times 3 & 3 \times 3 & 3 \times 9 \end{pmatrix}$
- Domain of rotations bounded or repetitive
→ How to handle uncertain rotations?

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Classical setup

Classical representation of uncertain entities

- Random entities (underscored)
 - First **m**oment of density: mean vector
 - Second central **m**oment: covariance matrix (two indices)
 $\underline{x} \sim \mathcal{M}(\mathbb{E}(\underline{x}), \mathbb{D}(\underline{x})) = \mathcal{M}(\underline{\mu}_x, \Sigma_{xx})$
 $\mathbb{D}(\underline{x}) = \text{Cov}(\underline{x}, \underline{x})$
 $\text{Cov}(\underline{x}, \underline{y}) = \Sigma_{xy}$
 $= \mathbb{E}((\underline{x} - \underline{\mu}_x)(\underline{y} - \underline{\mu}_y)^T)$
 - or $\underline{\chi} : \{ \underline{\mu}_x, \Sigma_{xx} \}$
- If this is the only information
→ plausible: Gaussian distribution $\mathcal{N}(\underline{\mu}_x, \Sigma_{xx})$

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Uncertain rotations

Classical interpretation

→ model for generating the i -th random sample

$$\underline{x}_i = \mathbb{E}(\underline{x}) + \underline{e}_i, \quad \underline{e}_i \sim \mathcal{M}(\mathbf{0}, \Sigma_{xx})$$

With mean vector

$$\bar{\underline{x}} := \mathbb{E}(\underline{x})$$

alternative writing

$$\underline{x}_i = \bar{\underline{x}} + \underline{e}_i, \quad \underline{e}_i \sim \mathcal{M}(\mathbf{0}, \Sigma_{xx})$$

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Uncertain rotations

Model for uncertain rotation: multiplicative ($\underline{r} := \underline{\theta}$)

$$\underline{R} = R(\underline{r}) \bar{R}, \quad \underline{r} \sim \mathcal{M}(\mathbf{0}, \Sigma_{rr})$$

Random distortion of mean rotation matrix

Uncertainty of rotation vector = 3x3 covariance matrix

$$\underline{\mathcal{R}} : \{ \bar{R}, \Sigma_{rr} \}$$

Usually: the stochastic vector $\underline{r} := \underline{\theta}$ is small

Small, measured in radians, e.g. $1^\circ = 0.017 \text{ rad}$

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Concatenation of uncertain rotations

Given two uncertain rotations

$$\underline{\mathcal{R}}_1 : \{\bar{R}_1, \Sigma_{r_1 r_1}\}, \quad \text{und} \quad \underline{\mathcal{R}}_2 : \{\bar{R}_2, \Sigma_{r_2 r_2}\}$$

then uncertain concatenated rotation

$$\underline{\mathcal{R}} = \underline{\mathcal{R}}_2 \underline{\mathcal{R}}_1 : \{\bar{R}, \Sigma_{rr}\}$$

with

$$\bar{R} = \bar{R}_2 \bar{R}_1, \quad \Sigma_{rr} = \Sigma_{r_2 r_2} + \bar{R}_2 \Sigma_{r_1 r_1} \bar{R}_2^T$$

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Concatenation of uncertain rotations

Proof: Linearize $R = R_2 R_1$

Total differential

$$dR = dR_2 R_1 + R_2 dR_1$$

Using $dR = S(dr)R$

$$S(dr)R = S(dr_2)R_2 R_1 + R_2 S(dr_1)R_1$$

or after right multiplication with $R^T = R_1^T R_2^T$

$$S(dr) = S(dr_2) + R_2 S(dr_1) R_2^T$$

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Concatenation of uncertain rotations

Using (see video 4, slide 6)

$$R S(a) R^T = S(R a)$$

yields

$$S(dr) = S(dr_2) + S(R_2 dr_1)$$

or finally

$$dr = dr_2 + R_2 dr_1$$

Remark: same setup for quaternions

$$\underline{q} = N \begin{bmatrix} 1 \\ \underline{u} \end{bmatrix} \bar{q}, \quad \underline{u} \sim \mathcal{M}(\mathbf{0}, \Sigma_{uu}) \rightarrow \boxed{\underline{\mathcal{R}} : \{\bar{q}, \Sigma_{uu}\}}$$

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Uncertain rotations with quaternions

... only a sketch (one of several approaches)

- Use unit quaternions = unit 4-vectors \underline{q} , $|\underline{q}| = 1$
- Use 4x4 covariance matrix $\Sigma_{qq} = \mathbb{D}(\underline{q})$
- Impose length constraint $\rightarrow \text{rk}(\Sigma_{qq}) = 3$
- Variance propagation: exploit linearity \rightarrow Jacobians

$$\underline{p} = \underline{r} \underline{s} = \underbrace{\underline{M}_r}_{\partial \underline{p} / \partial \underline{s}} \underline{s} = \underbrace{\bar{\underline{M}}_s}_{\partial \underline{p} / \partial \underline{r}} \underline{r}$$

requires to impose length constraint

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3.9 Relation between representations

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Relations between representations

- Orthonormal matrix R
- Euler angles (α, β, γ)
- Axis and angle (\mathbf{r}, θ)
- Exponential of skew matrix $\exp(\mathcal{S}(\theta))$
- Quaternion \mathbf{q}
- Rodriguez \mathbf{m}
- Cayley \mathbf{u}

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Relations between representations

	rotation vector θ	axis + angle $\begin{bmatrix} \mathbf{r} \\ \theta \end{bmatrix} \equiv \begin{bmatrix} -\mathbf{r} \\ -\theta \end{bmatrix}$	quaternion $\mathbf{q} = \begin{bmatrix} q_0 \\ \mathbf{q} \end{bmatrix} \equiv -\mathbf{q}$	Rodriguez $\theta \neq 180^\circ$ \mathbf{m}	Cayley $\theta \neq 180^\circ$ \mathbf{u}
$\theta =$	θ	$r\theta$	$2N(\mathbf{q}) \operatorname{atan2}(\mathbf{q} , q_0)$	$2N(\mathbf{m}) \operatorname{atan}(\mathbf{m} /2)$	$2N(\mathbf{u}) \operatorname{atan}(\mathbf{u})$
$\begin{bmatrix} \mathbf{r} \\ \theta \end{bmatrix} =$	$\begin{bmatrix} N(\theta) \\ \theta \end{bmatrix}$	$\begin{bmatrix} \mathbf{r} \\ \theta \end{bmatrix}$	$\begin{bmatrix} N(\mathbf{q}) \\ 2 \operatorname{atan2}(\mathbf{q} , q_0) \end{bmatrix}$	$\begin{bmatrix} N(\mathbf{m}) \\ 2 \operatorname{atan}(\mathbf{m} /2) \end{bmatrix}$	$\begin{bmatrix} N(\mathbf{u}) \\ 2 \operatorname{atan}(\mathbf{u}) \end{bmatrix}$
$\mathbf{q} =$	$\begin{bmatrix} \cos \frac{ \theta }{2} \\ N(\theta) \sin \frac{ \theta }{2} \end{bmatrix}$	$\begin{bmatrix} \cos \frac{\theta}{2} \\ \mathbf{r} \sin \frac{\theta}{2} \end{bmatrix}$	\mathbf{q}	$\begin{bmatrix} 1 \\ \frac{1}{2}\mathbf{m} \end{bmatrix}$	$\begin{bmatrix} 1 \\ \mathbf{u} \end{bmatrix}$
$\mathbf{m} =$	$2N(\theta) \tan \frac{ \theta }{2}$	$2\mathbf{r} \tan \frac{\theta}{2}$	$2\mathbf{q}/q_0$	\mathbf{m}	$2\mathbf{u}$
$\mathbf{u} =$	$N(\theta) \tan \frac{ \theta }{2}$	$\mathbf{r} \tan \frac{\theta}{2}$	\mathbf{q}/q_0	$\frac{1}{2}\mathbf{m}$	\mathbf{u}

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Relations between representations

- Axis and angle
 - Rotation vector $\theta = r\theta$
 - Unit quaternion $(\cos \frac{\theta}{2}, \sin \frac{\theta}{2} \mathbf{r})$
- Quaternion and Cayley representation $\mathbf{q} = (1, \mathbf{u})$
- Rotations with differential angles
 - Rodriguez parameters $d\theta = d[a, b, c]^T$
 - Euler angles $= d[\alpha, \beta, \gamma]^T$
 - Quaternions $\mathbf{q} = (1, \frac{1}{2}d\theta)$

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Usefulness of representations

- Rotation matrix R exchange format
- Euler angles α interpretable for small angles
- Axis and angle (r, θ) interpretable
- Exponential $\exp(S(\theta))$ interpretable compact form
- Unit quaternions q interpretable, no singularities
- Rodriguez m no trigonometry, $dm = d\theta = d\alpha$
- Cayley u rational in matrix $S(u)$

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3.10 Rotations from Pairs of Points

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Rotations from pairs of points

Given: sets of corresponding points/unit vectors

$$\{a', b', \dots\} \text{ and } \{a'', b'', \dots\}$$

Known: relations, e.g.

$$a'' = Ra'$$

Sought: rotation matrix R

Q: How many point pairs necessary? (1, 2, or 3?)

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Rotations from pairs of points

Observation:

- Each point pair yields 2 constraints
- \rightarrow at least two point pairs are necessary

Outline

1. 3 vector pairs (orthogonal, non-orthogonal)
2. 2 vector pairs
3. 1 vector pair (great circle)
4. Best rotation in case of perturbed data

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Rotation from three orthogonal pairs

Given: two sets of corresponding orthogonal vectors

$$\{e'_1, e'_2, e'_3\} \quad \text{and} \quad \{e''_1, e''_2, e''_3\}$$

The two rotation matrices

$$R' = [e'_1, e'_2, e'_3] \quad \text{and} \quad R'' = [e''_1, e''_2, e''_3]$$

contain axis of tripods as columns

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Rotation from three orthogonal pairs

From

$$R'' = [e''_1, e''_2, e''_3] = R [e'_1, e'_2, e'_3] = R R'$$

Follows

$$R = R'' R'^T = [e''_1, e''_2, e''_3] \begin{bmatrix} e_1'^T \\ e_2'^T \\ e_3'^T \end{bmatrix}$$

Remark: may include a mirroring

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Rotation from three general pairs

Given: two sets of corresponding general vectors

$$\{a', b', c'\} \quad \text{and} \quad \{a'', b'', c''\}$$

then from

$$A'' = [a'', b'', c''] = R [a', b', c'] = R A'$$

we have

$$R = A''(A')^{-1} = [a'', b'', c''] [a', b', c']^{-1}$$

Matrix A' not singular, if vectors $\{a', b', c'\}$ not coplanar

May include a mirroring

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Rotation from two vector pairs

Given: two corresponding vectors $a \nparallel b$

$$\{a', b'\} \quad \text{and} \quad \{a'', b''\}$$

We generate third vectors

$$c' = a' \times b' \quad \text{and} \quad c'' = a'' \times b''$$

and use previous result with three general vectors

Contains no mirroring!

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Minimal rotation from one vector pair

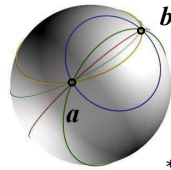
Given: one point pair a and b

There are many rotations (circular paths)

Rotation **on great circle**

(valid in all dimensions)

Weber (2003)



$$R_{ab}(a, b) = I + 2\tilde{b}\tilde{a}^T - \frac{1}{1+\tilde{a}\cdot\tilde{b}}(\tilde{a} + \tilde{b})(\tilde{a} + \tilde{b})^T$$

with normalized vectors

$$\tilde{a} = N(a) \quad \tilde{b} = N(b)$$

Rotation axis $a \times b$, since $R_{ab}(a \times b) = a \times b$

* <https://www.quora.com/On-the-surface-of-the-sphere-from-one-point-to-the-other-is-it-different-in-different-directions> 33

Best rotation matrix

Problem:

Observations are noisy

→ estimated matrix only approximates rotation matrix

→ derive best rotation matrix R from matrix Q

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Best rotation matrix

Theorem: Best approximating orthogonal matrix

For an arbitrary regular matrix Q with the singular value decomposition (SVD)

$$Q = USV^T$$

the orthogonal matrix

$$R = UV^T$$

minimizes the Frobenius norm of the difference

$$\|R - Q\|_F = \sqrt{\sum_{ij} (r_{ij} - q_{ij})^2} \quad \text{Arun (1987)}$$

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Best rotation matrix

Comments:

- The SVD $Q = USV^T$ is the product of
 - two orthogonal matrices U and V and
 - a diagonal matrix S with positive entries s_i
- We have for the determinants

$$\text{sign}|Q| = \text{sign}(|U| |S| |V^T|) \stackrel{|S| \geq 0}{=} \text{sign}(|U| |V^T|) = \text{sign}(|R|)$$

- If $|Q| > 0$ then R is a proper rotation matrix otherwise it contains a mirroring

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Rotation from > 3 pairs

See the example: Cayley representation in last lecture

Faster algorithm in context of motion estimation

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Rotations in 3D

Summary

- Multiple representations → choose an adequate one
- Uncertainty representation = CovM of 3 parameters
- Estimation of rotation matrix from pairs of directions

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Next lecture

4. Spatial motions and similarities

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