

Photogrammetry & Robotics Lab

3D Coordinate Systems (Bsc Geodesy & Geoinformation)

7. Spatial Motions and Similarities

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The slides have been created by Wolfgang Förstner.

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Topics and notation

Topics

- 3D motions
- 3D similarities

Notation

- Non-homogeneous coordinates: 3-vector $x = [x, y, z]^T$
- Homogeneous coordinates: 4-vector $\mathbf{x} = [u, v, w, t]^T$
- Motions $\mathcal{M}$
- Similarities (german: Ähnlichkeiten) $\mathcal{A}$

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4.1 Spatial similarities

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Spatial similarity: definition

Spatial similarity of 3D non-homogeneous coordinates

$$\mathcal{A}(R, t, \lambda) : x' = \lambda R x + t$$

- Scaling with $\mathcal{D}(\lambda)$
- Rotation with $\mathcal{R}(R)$
- Translation with $\mathcal{T}(t)$

Concatenation using homogeneous coordinates →

For this video see Förstner/Wrobel (2016), p. 209-211, 383-384,

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Homogeneous coordinates in 3D

For 3D point

$$\chi(\mathbf{x}) = \chi([x, y, z]^T)$$

homogeneous coordinates

$$\mathbf{x} = \begin{bmatrix} u \\ v \\ w \\ t \end{bmatrix} = t \begin{bmatrix} x \\ y \\ z \\ 1 \end{bmatrix} \quad \text{with } t \neq 0$$

and

$$x = \frac{u}{t} \quad y = \frac{v}{t} \quad z = \frac{w}{t} \quad \text{with } t \neq 0$$

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Translation

Homogeneous for of translation

$$\begin{bmatrix} u' \\ v' \\ w' \\ t' \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & t_x \\ 0 & 1 & 0 & t_y \\ 0 & 0 & 1 & t_z \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} u \\ v \\ w \\ t \end{bmatrix}$$

Or compactly $\rightarrow$

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Transformations

- Translation

$$\mathcal{T}(t) : \chi \rightarrow \chi' : \mathbf{x}' = T\mathbf{x} \quad \text{with } T = \begin{bmatrix} I_3 & \mathbf{t} \\ \mathbf{0}^T & 1 \end{bmatrix}$$

- Rotation

$$\mathcal{R}(R) : \chi \rightarrow \chi' : \mathbf{x}' = R\mathbf{x} \quad \text{with } R = \begin{bmatrix} R & \mathbf{0} \\ \mathbf{0}^T & 1 \end{bmatrix}$$

- Dilation

$$\mathcal{D}(\lambda) : \chi \rightarrow \chi' : \mathbf{x}' = D\mathbf{x} \quad \text{with } D = \begin{bmatrix} \lambda I_3 & \mathbf{0} \\ \mathbf{0}^T & 1 \end{bmatrix}$$

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Spatial similarity

Spatial similarity in homogeneous coordinates

$$\mathcal{A}(R, t, \lambda) : \chi \rightarrow \chi' : \mathbf{x}' = A\mathbf{x} = \begin{bmatrix} \lambda R & \mathbf{t} \\ \mathbf{0}^T & 1 \end{bmatrix} \mathbf{x}$$

Since: 1. Scaling, 2. rotation, 3. translation

$$A = TRD = \begin{bmatrix} \lambda R & \mathbf{t} \\ \mathbf{0}^T & 1 \end{bmatrix} = \begin{bmatrix} I_3 & \mathbf{t} \\ \mathbf{0}^T & 1 \end{bmatrix} \begin{bmatrix} R & \mathbf{0} \\ \mathbf{0}^T & 1 \end{bmatrix} \begin{bmatrix} \lambda I_3 & \mathbf{0} \\ \mathbf{0}^T & 1 \end{bmatrix}$$

Remark: Scaling and rotation may be exchanged

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Inverse similarity

Inverse similarity with homogeneous coordinates

$$\mathcal{A}^{-1}(R, t, \lambda) : A^{-1} = \begin{bmatrix} \frac{1}{\lambda} R^T & -\frac{1}{\lambda} R^T t \\ \mathbf{0}^T & 1 \end{bmatrix}$$

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3D similarities

Properties

- build continuous group
- have 7 degrees of freedom
(d.o.f., minimal number of parameters)
3 rotations, 3 translation, 1 scale
- Free choice of representing rotation
 - allows to use more than 3 parameters
 - not independent parameters
 - take care of when estimating similarities

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4.2 Spatial motions

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Spatial motion

3D motion for nonhomogeneous coordinates

$$\mathcal{M}(R, t) : x' = Rx + t$$

For homogeneous coordinates

$$\mathcal{M}(R, t) : x' = Mx = \begin{bmatrix} R & t \\ \mathbf{0}^T & 1 \end{bmatrix} x$$

- build a continuous group
special 3D Euclidean group SE(3)
- 6 degrees of freedom (3 rotations, 3 translations)

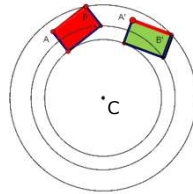
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Spatial motion as screw motion

Each 3D motion is a screw motion

=

1. Direction r of rotation axis (2)
 2. In plane perpendicular to planar motion = rotation around point (3)
 3. Translation by d in direction of r (1)
- View along r : rotation around special axis C different depths of red and green object



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Spatial motion as screw motion

Screw motion w.r.t z -axis $[0, 0, 1]^T$

$$\mathcal{M}_0 : M_0(\theta, d) = \begin{bmatrix} \cos \theta & -\sin \theta & 0 & 0 \\ \sin \theta & \cos \theta & 0 & 0 \\ 0 & 0 & 1 & d \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Given screw axis $\mathcal{L}$, screw rotation and translation →

1. Rotation (2) + translation (2): $\mathcal{L} \rightarrow z$ -axis
2. Screw $\mathcal{M}_0$ w.r.t. z -axis (2)
3. Undo 1.

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4.3 Small motions and similarities

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Parameters of motions and similarities

Similarity: 7 parameters (rotation, translation, scale)

$$p = \begin{bmatrix} r \\ t \\ \lambda \end{bmatrix}$$

Mapping

$$\mathcal{A}(p) : \chi \rightarrow \chi' \quad \mathbf{x}' = A(p)\mathbf{x}$$

$$A(p) = A(r, t, \lambda) = \begin{bmatrix} \lambda R(r) & t \\ \mathbf{0}^T & 1 \end{bmatrix}$$

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Parameters of motions and similarities

Motion: 6 parameters (rotation, translation)

$$s = \begin{bmatrix} r \\ t \end{bmatrix}$$

Mapping

$$\mathcal{M}(s) : \chi \rightarrow \chi' \quad \mathbf{x}' = M(s)\mathbf{x}$$

$$M(s) = M(r, t) = \begin{bmatrix} R(r) & t \\ \mathbf{0}^\top & 1 \end{bmatrix}$$

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Small similarity

Small changes around $A^{(0)} = I_4$, equivalent to

$$p^{(0)} = \begin{bmatrix} \mathbf{0}_{3 \times 1} \\ \mathbf{0}_{3 \times 1} \\ 1 \end{bmatrix} \quad R^{(0)} = I_3 \quad t^{(0)} = \mathbf{0}_{3 \times 1} \quad \lambda^{(0)} = 1$$

Small similarity with parameters $d\mathbf{p}$

$$A(d\mathbf{p}) = T(dt) R(dr) D(1 + d\lambda)$$

Useful for obtaining proper similarity from parameters

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Linearizing similarity at $A^{(0)} = I_4$

Up to first order terms

$$A(d\mathbf{p}) = A^{(0)} + dA_0(d\mathbf{p})$$

with

$$dR_0(dr) = S(dr)$$

we have

$$\begin{aligned} A(d\mathbf{p}) &\approx \begin{bmatrix} (1 + d\lambda)(I_3 + dR_0(dr)) & dt \\ \mathbf{0}^\top & 1 \end{bmatrix} \\ &\approx \begin{bmatrix} I_3 + d\lambda I_3 + S_{dr} & dt \\ \mathbf{0}^\top & 1 \end{bmatrix} \end{aligned}$$

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Linearizing similarity at $A^{(0)} = I_4$

Differential change

$$\begin{aligned} dA_0(dr, dt, d\lambda) &= \begin{bmatrix} S_{dr} & \mathbf{0} \\ \mathbf{0}^\top & 0 \end{bmatrix} + \begin{bmatrix} 0 & dt \\ \mathbf{0}^\top & 0 \end{bmatrix} + \begin{bmatrix} d\lambda I_3 & \mathbf{0} \\ \mathbf{0}^\top & 0 \end{bmatrix} \\ &= \begin{bmatrix} d\lambda I_3 + S_{dr} & dt \\ \mathbf{0}^\top & 0 \end{bmatrix} \\ &= \begin{bmatrix} d\lambda & -dr_3 & dr_2 & dt_1 \\ dr_3 & d\lambda & -dr_1 & dt_2 \\ -dr_2 & dr_1 & d\lambda & dt_3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

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Linearizing motion at $M^{(0)} = I_4$

Differential change

$$\begin{aligned} dM_0(d\mathbf{r}, dt) &= \begin{bmatrix} S(d\mathbf{r}) & \mathbf{0} \\ \mathbf{0}^\top & 0 \end{bmatrix} + \begin{bmatrix} 0 & dt \\ \mathbf{0}^\top & 0 \end{bmatrix} \\ &= \begin{bmatrix} 0 & -dr_3 & dr_2 & dt_1 \\ dr_3 & 0 & -dr_1 & dt_2 \\ -dr_2 & dr_1 & 0 & dt_3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

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Linearizing at arbitrary point

Linearizing fully multiplicative

$$A = A(d\mathbf{p}) A^{(0)} \quad \text{with} \quad d\mathbf{p} = \begin{bmatrix} d\mathbf{r} \\ dt \\ d\lambda \end{bmatrix}$$

with

$$\begin{aligned} A(d\mathbf{p}) &= T(dt) R(d\mathbf{r}) D(1 + d\lambda) \\ &\approx I_4 + dA_0(d\mathbf{p}) = \begin{bmatrix} I_3 + d\lambda I_3 + S_{dr} & dt \\ \mathbf{0}^\top & 1 \end{bmatrix} \end{aligned}$$

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Ex.: Linearizing a similarity transformation

Assume: **uncertain point**

$$\underline{\mathbf{x}} \sim \mathcal{N}(\underline{\boldsymbol{\mu}}_x, \Sigma_{xx})$$

or

$$\underline{\mathbf{x}} \sim \mathcal{N}(\underline{\boldsymbol{\mu}}_x, \Sigma_{xx}) \quad \text{with} \quad \Sigma_{xx} = \begin{bmatrix} \Sigma_{xx} & \mathbf{0} \\ \mathbf{0}^\top & 0 \end{bmatrix}$$

Assume: **uncertain similarity**, $\text{mean} \bar{A} = E(\underline{A})$

$$\underline{A} = A(\underline{\Delta p}) \bar{A} \quad \text{with} \quad \underline{\Delta p} \sim \mathcal{N}(\mathbf{0}, \Sigma_{\Delta p \Delta p})$$

Task: Derive covariance matrix of transformed point

$$\underline{\mathbf{x}}' = \underline{A} \underline{\mathbf{x}}.$$

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Linearizing a similarity

Total differential of similarity transformation

$$d\mathbf{x}' = dA \mathbf{x} + A d\mathbf{x}$$

or with $A = A(d\mathbf{p}) A^{(0)}$, thus $dA = dA_0(d\mathbf{p}) A|_{A=A^{(0)}}$

$$d\mathbf{x}' = dA_0(d\mathbf{p}) A \mathbf{x} + A d\mathbf{x}$$

depending on 7-vector $d\mathbf{p}$

$$d\mathbf{x}' = J_{\mathbf{x}' \Delta p} d\mathbf{p} + J_{\mathbf{x}' \mathbf{x}} d\mathbf{x}$$

$4 \times 7 \qquad \qquad 4 \times 4$

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Linearizing a similarity

Jacobian w.r.t. coordinates

$$J_{\mathbf{x}'\mathbf{x}} = \frac{\partial \mathbf{x}'}{\partial \mathbf{x}} = \mathbf{A} \Big|_{\mathbf{A}(0)}$$

evaluated at the current approximate values

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Linearizing a similarity

For derivative w.r.t. $\Delta \mathbf{p}$ we rearrange

$$\begin{aligned} d\mathbf{x}' &= d\mathbf{A}_0(d\mathbf{p}) \mathbf{A} \mathbf{x} \\ &= \begin{bmatrix} d\lambda I_3 + S(d\mathbf{r}) & d\mathbf{t} \\ \mathbf{0}^\top & 0 \end{bmatrix} \underbrace{\mathbf{A}\mathbf{x}}_{=\mathbf{x}'} \\ &= \begin{bmatrix} d\lambda I_3 + S(d\mathbf{r}) & d\mathbf{t} \\ \mathbf{0}^\top & 0 \end{bmatrix} \begin{bmatrix} \mathbf{x}' \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} -S(\mathbf{x}') & I_3 & \mathbf{x}' \\ \mathbf{0}^\top & \mathbf{0}^\top & 0 \end{bmatrix} \begin{bmatrix} d\mathbf{r} \\ d\mathbf{t} \\ d\lambda \end{bmatrix} \end{aligned}$$

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Linearizing a similarity

Jacobian w.r.t parameters $\Delta \mathbf{p}$

$$\begin{aligned} J_{\mathbf{x}'\Delta \mathbf{p}} &= \frac{\partial \mathbf{x}'}{\partial (\Delta \mathbf{p})} \Big|_{\mathbf{x}=\mathbf{x}^{(0)}} \\ &= \begin{bmatrix} -S(\mathbf{x}') & I_3 & \mathbf{x}' \\ \mathbf{0}^\top & \mathbf{0}^\top & 0 \end{bmatrix} \Big|_{\mathbf{x}=\mathbf{x}^{(0)}} \\ &= \begin{bmatrix} 0 & x'_3 & -x'_2 & 1 & 0 & 0 & x'_1 \\ -x'_3 & 0 & x'_1 & 0 & 1 & 0 & x'_2 \\ x'_2 & -x'_1 & 0 & 0 & 0 & 1 & x'_3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \Big|_{\mathbf{x}=\mathbf{x}^{(0)}} \end{aligned}$$

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Covariance matrix of transformed point

- Transformation

$$\underline{\mathbf{x}'} = \underline{\mathbf{A}} \underline{\mathbf{x}} \quad \text{with} \quad \underline{\mathbf{A}} \sim \mathcal{N}(\bar{\mathbf{A}}, \Sigma_{\Delta \mathbf{p} \Delta \mathbf{p}}) \quad \text{and} \quad \underline{\mathbf{x}} \sim \mathcal{N}(\bar{\mathbf{x}}, \Sigma_{\mathbf{x}\mathbf{x}})$$

- Linearization

$$d\mathbf{x}' = J_{\mathbf{x}'\Delta \mathbf{p}} d\mathbf{p} + J_{\mathbf{x}'\mathbf{x}} d\mathbf{x}$$

- Variance propagation

$$\Sigma_{\mathbf{x}'\mathbf{x}'} = J_{\mathbf{x}'\Delta \mathbf{p}} \Sigma_{\Delta \mathbf{p} \Delta \mathbf{p}} J_{\mathbf{x}'\Delta \mathbf{p}}^\top + J_{\mathbf{x}'\mathbf{x}} \Sigma_{\mathbf{x}\mathbf{x}} J_{\mathbf{x}'\mathbf{x}}^\top$$

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Options for linearizing at arbitrary point

Two options for linearization. Here: motions

1. Fully multiplicative (see above), parameters

$$ds = \begin{bmatrix} d\mathbf{r} \\ dt \end{bmatrix}$$

update of motion

$$\begin{aligned} {}^{(s)}M &= M(ds)M^{(0)} = \begin{bmatrix} R(d\mathbf{r}) & dt \\ \mathbf{0}^T & 1 \end{bmatrix} \begin{bmatrix} R^{(0)} & t^{(0)} \\ \mathbf{0}^T & 1 \end{bmatrix} \\ &= \begin{bmatrix} R(d\mathbf{r})R^{(0)} & R(d\mathbf{r})t^{(0)} + dt \\ \mathbf{0}^T & 1 \end{bmatrix} \end{aligned}$$

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Options for linearizing at arbitrary point

Two options for linearization. Here: motions

2. Partially multiplicative

rotation multiplicatively, translation additively

$${}^{(\zeta)}M = \begin{bmatrix} R(d\boldsymbol{\rho})R^{(0)} & t^{(0)} + d\tau \\ \mathbf{0}^T & 1 \end{bmatrix}$$

other parameters

$$d\zeta = \begin{bmatrix} d\boldsymbol{\rho} \\ d\tau \end{bmatrix}$$

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Comparing the two options

If approximate motion $M^{(0)}$ and
changed motion identical

$$\begin{bmatrix} R(d\mathbf{r})R^{(0)} & R(d\mathbf{s})t^{(0)} + dt \\ \mathbf{0}^T & 1 \end{bmatrix} = \begin{bmatrix} R(d\boldsymbol{\rho})R^{(0)} & t^{(0)} + d\tau \\ \mathbf{0}^T & 1 \end{bmatrix}$$

→

▪ Rotations: same parameters $d\boldsymbol{\rho} = d\mathbf{r}$

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Comparing the two options

▪ Translation: different type of correction

$${}^{(s)}t = R(d\mathbf{r})t^{(0)} + dt \quad {}^{(\zeta)}t = t^{(0)} + d\tau$$

hence from ${}^{(s)}t = {}^{(\zeta)}t$, up to second order terms

$$d\tau = (R(d\mathbf{r}) - I_3)t^{(0)} + dt \approx S(d\mathbf{r})t^{(0)} + dt = dt - S(t^{(0)}) d\mathbf{r}$$

Relations between dt and $d\tau$ depending on $t^{(0)}$

$$d\tau \approx dt - S(t^{(0)}) d\mathbf{r} \quad \text{and} \quad dt \approx d\tau + S(t^{(0)}) d\boldsymbol{\rho}$$

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Comparing the two options

Linearized relations between parameter vectors

$$d\mathbf{s} = \begin{bmatrix} I_3 & 0 \\ S(t) & I_3 \end{bmatrix} d\boldsymbol{\zeta} \quad \text{und} \quad d\boldsymbol{\zeta} = \begin{bmatrix} I_3 & 0 \\ -S(t) & I_3 \end{bmatrix} d\mathbf{s}.$$

→ Generally: **estimated motions are the same**

- **CovMs of parameters differ** $\Sigma_{ss} \neq \Sigma_{\zeta\zeta}$
- CovMs of rotations are identical $\Sigma_{rr} = \Sigma_{\rho\rho}$
- CovMs of translations differ $\Sigma_{tt} \neq \Sigma_{\tau\tau}$
- CovMs of rotation and translation differ $\Sigma_{rt} \neq \Sigma_{\rho\tau}$

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Linearizing a similarity

Useful for

- Variance propagation
 - Single or many points
 - Single or concatenated transformations
 - kinematic chains
- Estimation of parameters from many point pairs

Observe the difference of two linearization options!

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Next lecture

4.4 Denavit-Hartenberg parameters for robot arms and kinematic chains

An application for concatenating motions

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References of video series

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