Mathematical Foundations of Computer Graphics and Vision

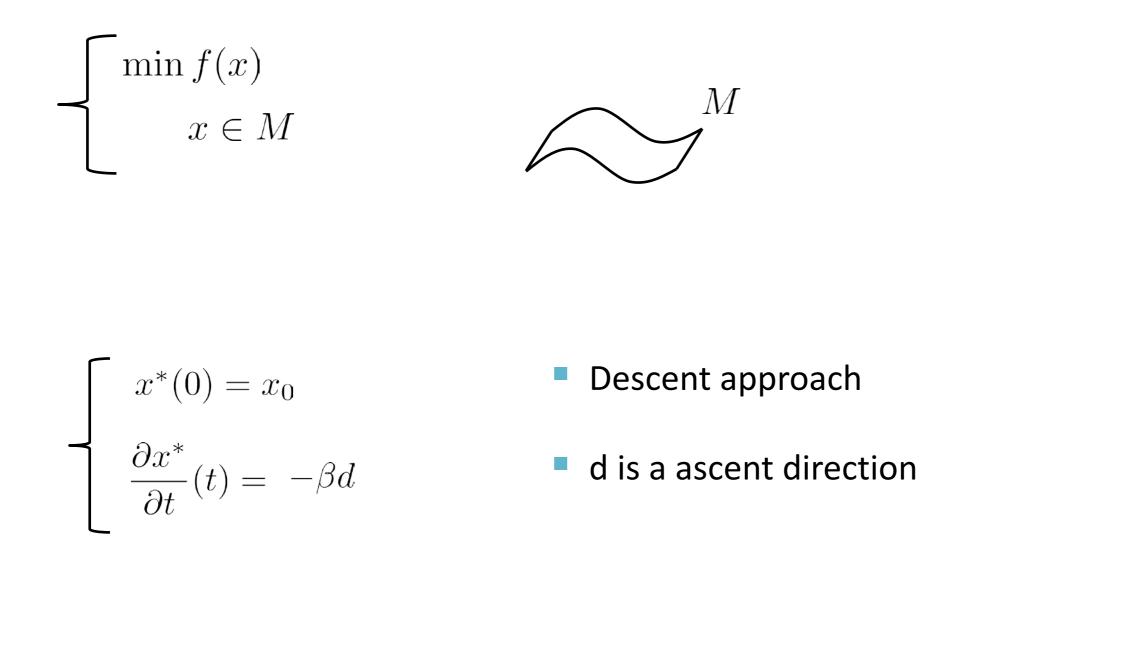
Metrics on SO(3) and Inverse Kinematics

Luca Ballan

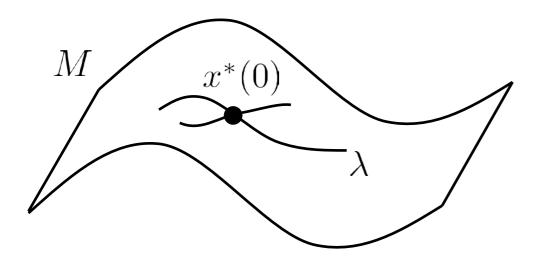




Optimization on Manifolds



Optimization on Manifolds



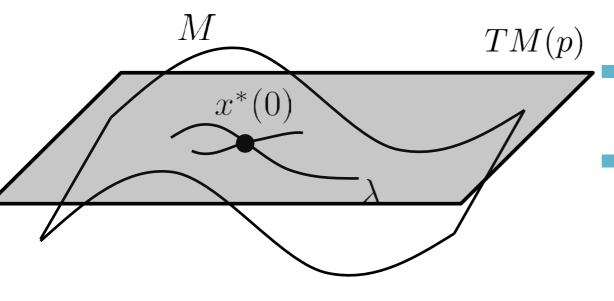
- Given the current point $x^*(0)$
- Compute the directional derivative for each direction λ , i.e. for each curve

 $\frac{\partial L}{\partial \lambda}(x^*(0)) \in \mathbb{R}$

Determine the λ for which $\frac{\partial L}{\partial \lambda}(x^*(0))$ is maximum

• Move along this
$$\lambda$$

Optimization on Manifolds



Given the current point $x^*(0)$

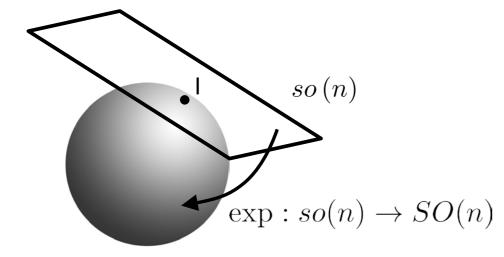
Compute the directional derivative for each direction λ , i.e. for each curve

 $\frac{\partial L}{\partial \lambda}(x^*(0)) \in \mathbb{R}$

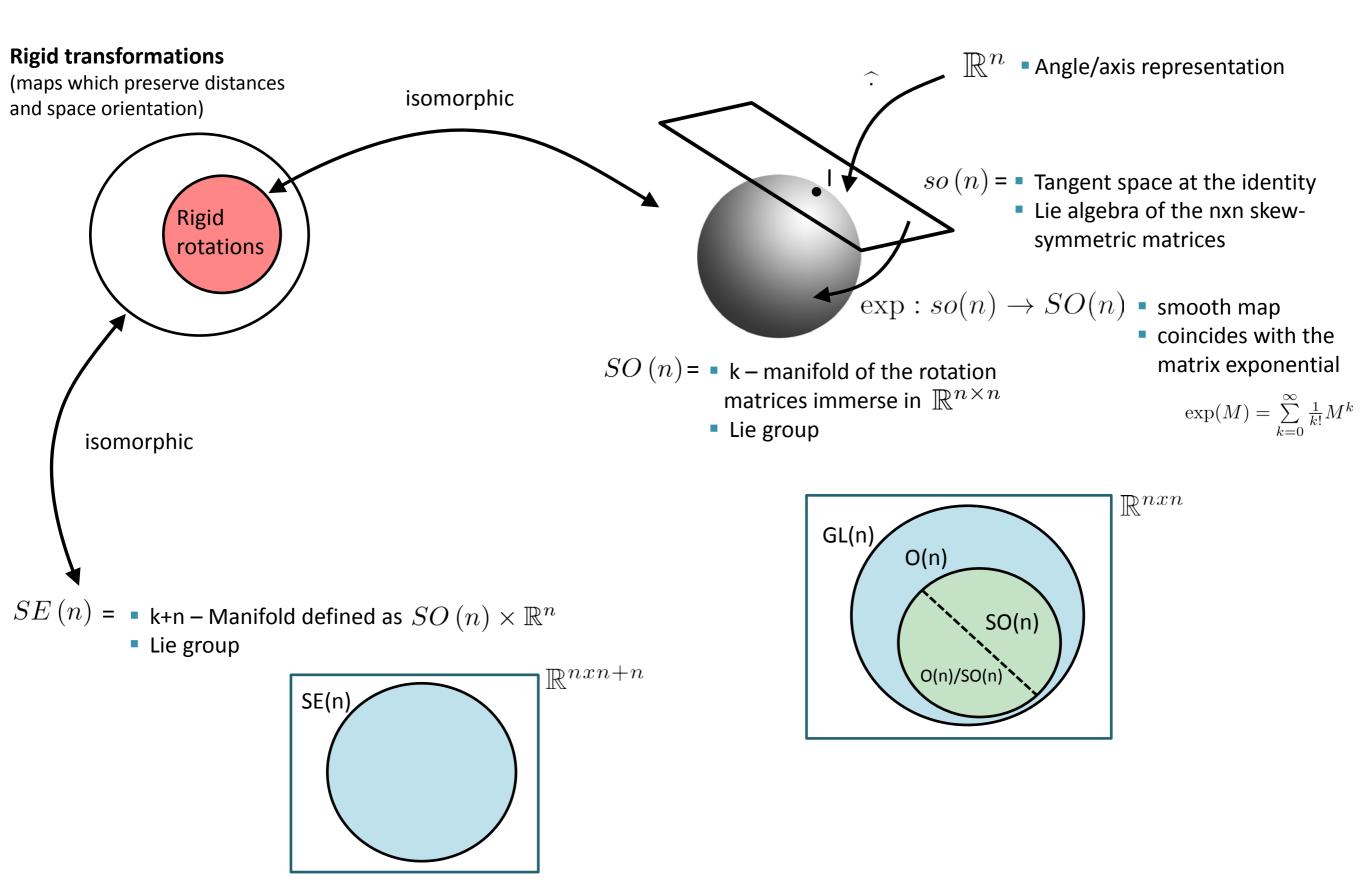
Determine the λ for which is maximum

$$\frac{\partial L}{\partial \lambda}(x^*(0))$$



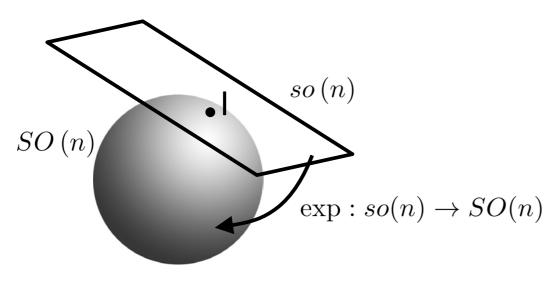


Last Lecture



Exponential Map

 The exponential map is a function proper of a Lie Group



For matrix groups

$$\exp(A) = \sum_{k=0}^{\infty} \frac{1}{k!} A^k$$

For SO(3), Rodrigues' rotation formula:

$$\exp(\hat{a}) = I + \frac{\sin(\|a\|)}{\|a\|} \hat{a} + \frac{(1 - \cos(\|a\|))}{\|a\|^2} \hat{a}^2$$

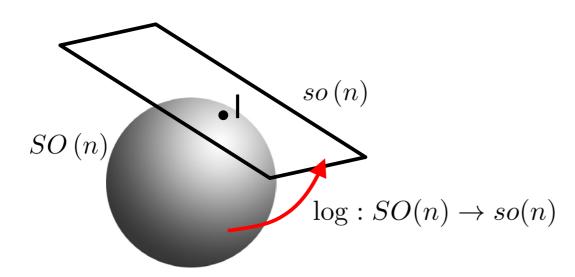
- Smooth
- Surjective
- not Injective

• not Linear $e^{X+Y}
eq e^X e^Y$ (not an isomorphism)

$$\partial e^X = \partial X e^X = e^X \partial X$$

Logarithm Map

• Since $\exp(\cdot)$ is surjective... it exists at least an inverse



• The inverse of $\exp(\cdot)$ is

$$\log(X) = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k} (X - I)^k$$

• For SO(3), Rodrigues' rotation formula:

$$\log(X) = \frac{1}{2\sin(\theta)} \left(X - X^T \right) \qquad R \neq I$$

$$\theta = \arccos\left(\frac{trace(X) - 1}{2}\right)$$

Properties

$$\begin{split} \log(I) &= 0 = \widehat{0} & \text{Identity} \\ \log(X^{-1}) &= -\log(X) & \text{Inverse} \\ \log(XY) &\neq \log(X) + \log(Y) & \text{in general not "Linear"} & \text{(different from the standard log in \mathbb{R})} \\ & & \bigvee_{e^X e^Y \neq e^Y e^X} & \text{(different from the standard log in \mathbb{R})} \end{split}$$

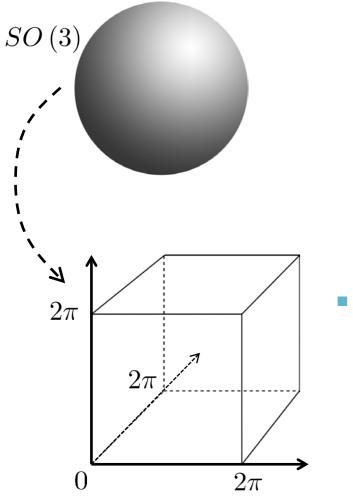
$$e^{\log(X)} = X$$
$$\log(e^A) = ?$$

 $\partial \log(X) = X^{-1} \partial X$

Derivative

Last Lecture

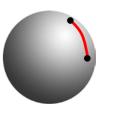
• There exists a famous "local chart" for SO(3)



Euler-Angle representation (cube) any rotation matrix in SO(3) can be describe as a non-unique combination of 3 rotations

(e.g. one along the x-axis, one on the y-axis, and one on the z-axis)

- Although it is widely used, this representation has some problems
 - Topology is not conserved ($0, 2\pi$)
 - Metric is distorted



 Derivative is complex (although people use it)

1	0	0	$\cos(\beta)$	0	$sin(\beta)$	$\cos(\gamma)$	$-sin(\gamma) \ cos(\gamma) \ 0$	0
0	$cos(\alpha)$	$-sin(\alpha)$	0	1	0	$sin(\gamma)$	$cos(\gamma)$	0
0	$sin(\alpha)$	$cos(\alpha)$	$-sin(\beta)$	0	$cos(\beta)$	0	0	1

- Intuitive (easy to visualize)
- Easy to set constraints

Content

- Interpolation in SO(3)
- Metric in SO(3)
- Kinematic chains

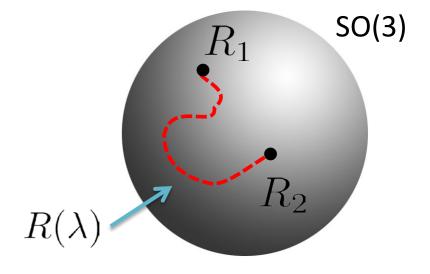
 Given two rotation matrices R₁, R₂ ∈ SO(3), one would like to find a smooth path in SO(3) connecting these two matrices.

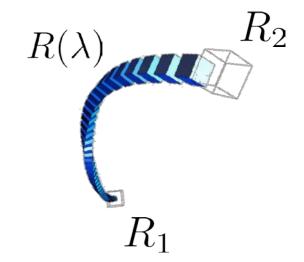
$$R(\lambda) \in SO(3) \quad \lambda \in [0, 1]$$

$$R(\lambda) \text{ smooth}$$

$$R(0) = R_1$$

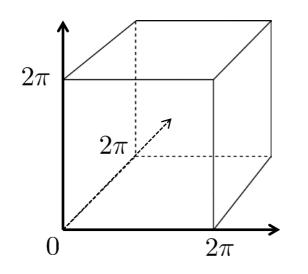
$$R(1) = R_2$$





Approach 1: Linearly interpolate R1 and R2 in one of their representation

Euler angles:



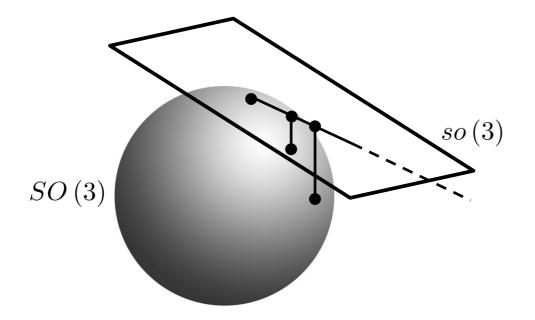
R1, R2 too far -> not intuitive motion

Topology is not conserved

Approach 1: Linearly interpolate R1 and R2 in one of their representation

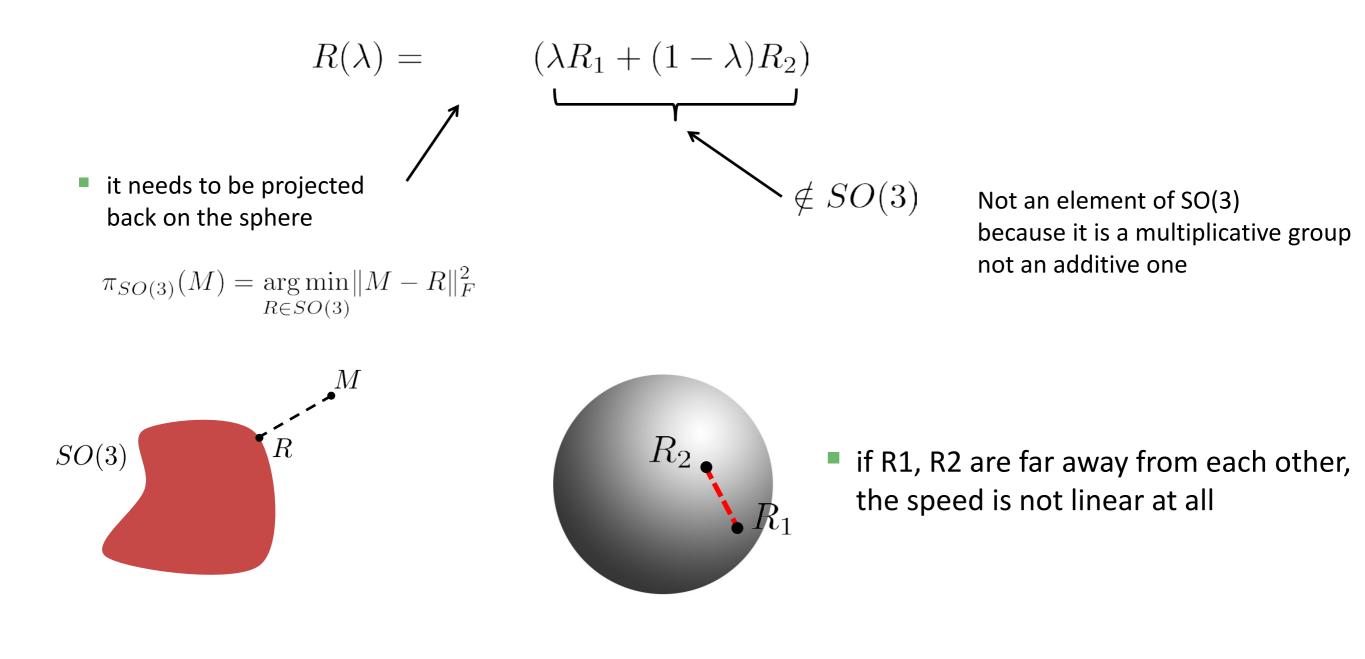
Angle-Axis:

$$\omega(\lambda) = (\lambda\omega_1 + (1-\lambda)\omega_2)$$



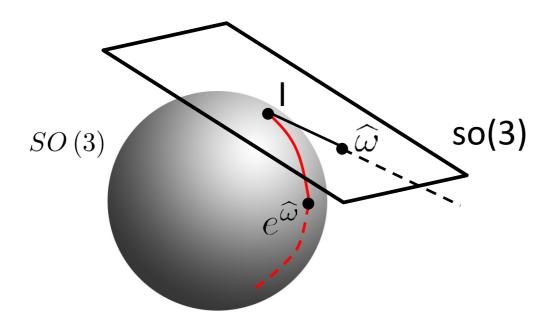
- Interpolate on a plane and then project on a sphere
- The movement is not linear with a constant speed. It gets faster the more away it is from the Identity

Approach 2: Linearly interpolate R1 and R2 as matrices



Approach 3: use the geodesics of SO(3)

 Lie Groups: a line passing through 0 in the Lie algebra maps to a geodesic of the Lie group through the identity



 \Rightarrow consequently the curve

 $R(\lambda) = e^{\lambda \widehat{\omega}}$

is a geodesic of SO(3) passing through I

This holds only for any line passing through 0 and consequently for any geodesic passing through the identity

- To find the geodesic passing through $R_1\,$ and $R_2\,$ we need to rotate the ball SO(3) by R_1^{-1}

$$\begin{array}{cccc} R_1^{-1}R_1 & \longrightarrow & R_1^{-1}R_2 \\ & I & \longrightarrow & e^{\log(R_1^{-1}R_2)} \\ & I & \longrightarrow & e^{\lambda\log(R_1^{-1}R_2)} & \text{geodesic between I and } R_1^{-1}R_2 \\ \end{array}$$

$$\begin{array}{c} \text{SLERP} \\ \text{(spherical linear interpolation)} \end{array} & R_1 & \longrightarrow & R_1e^{\lambda\log(R_1^{-1}R_2)} & \text{geodesic between } R_1 \text{ and } R_2 \end{array}$$

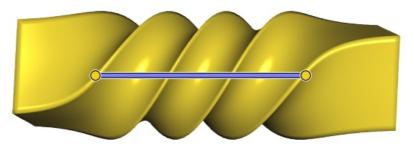
• The resulting motion is very intuitive and it is performed at uniform angular speed in SO(3)

 On a vector space with Euclidean metric, the geodesic connecting R₁ and R₂ would have corresponded to the straight line

$$R(\lambda) = R_1 + \lambda(R_2 - R_1)$$

Questions?

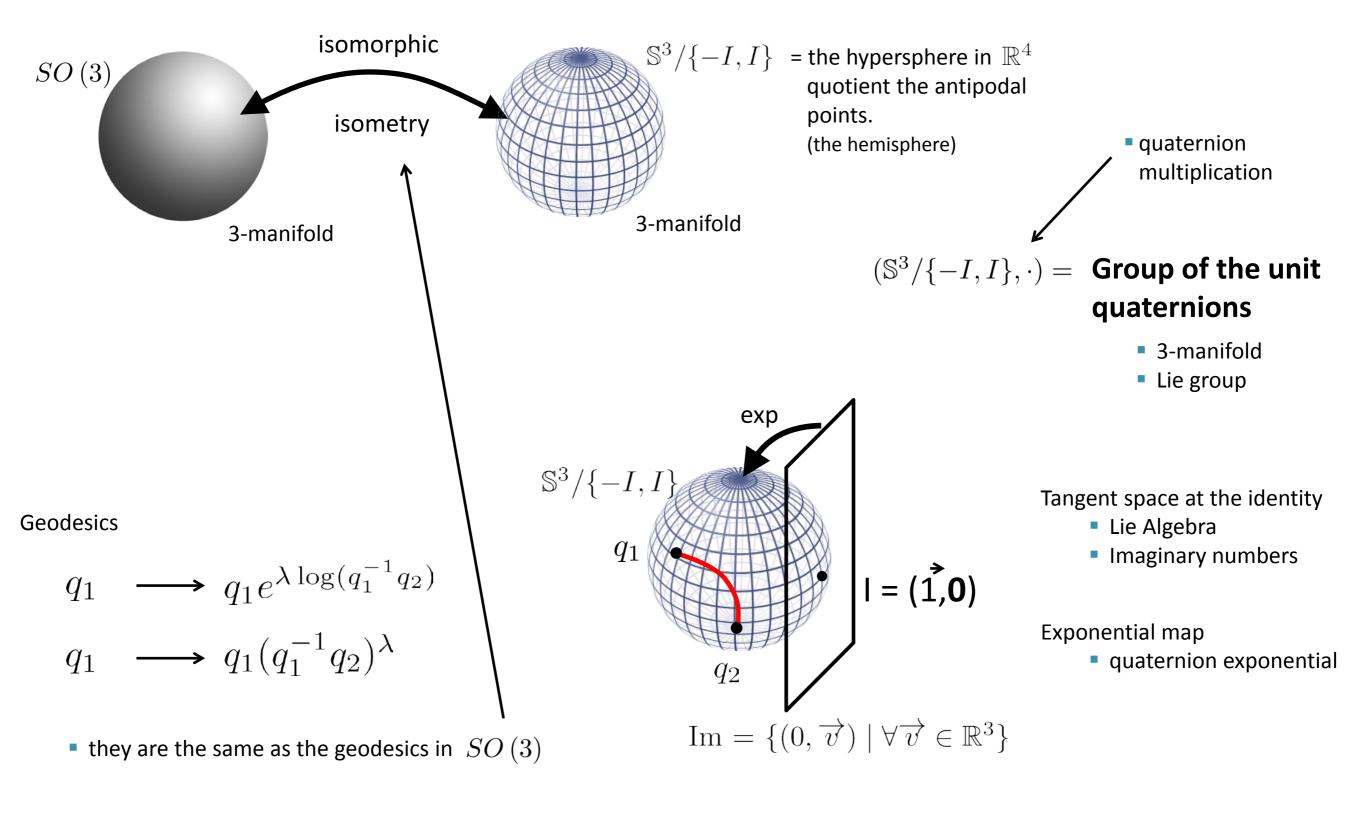
 Given two rotations R1 and R2, interpolate along the geodesic starting from R1 passing n times through R2 and R1 and ending in R2.



something like this but not limited to a single axis

from [jacobson 2011]

A word about quaternions...



- PRO: easy to compute SLERP
- CON: difficult to perform derivatives in this space

 $q \cdot s \cdot q^{-1}$

Content

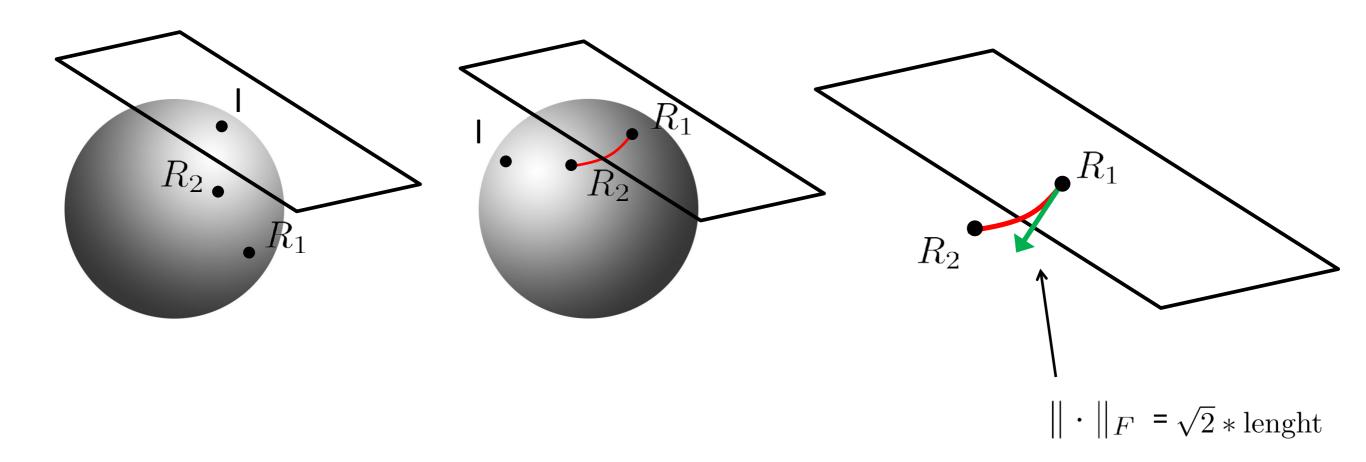
- Interpolation in SO(3)
- Metric in SO(3)
- Kinematic chains

- We talk about geodesics, but what was the used metric?
 - a metric tells how close two rotations are
 - it is necessary to evaluate an estimator w.r.t. a ground truth

We talk about geodesics, but what was the used metric?

 $d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$

Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)



*

We talk about geodesics, but what was the used metric?

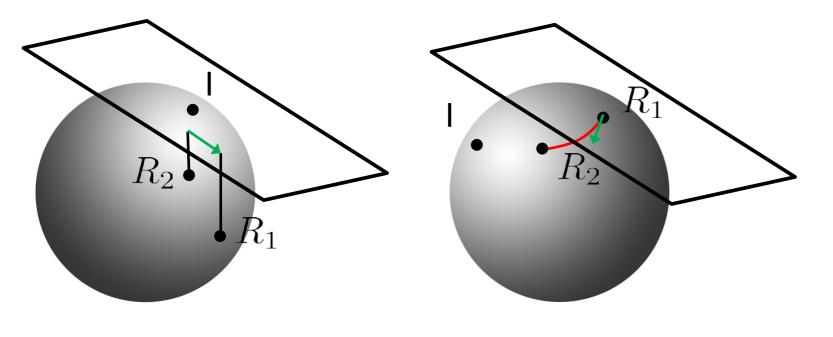
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Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)

 $d_H(R_1, R_2) = \|\log(R2) - \log(R1)\|_F$

Hyperbolic metric

 similar to the Riemannian if R1=I



Hyperbolic metric

Riemannian metric

We talk about geodesics, but what was the used metric?

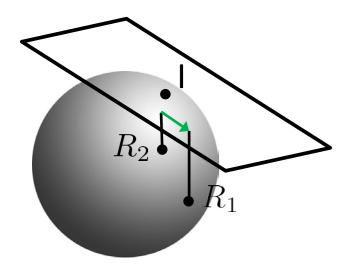
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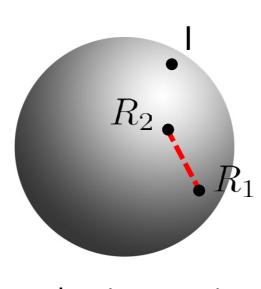
 $d_H(R_1, R_2) = \|\log(R2) - \log(R1)\|_F$

Hyperbolic metric

 $d_F(R_1, R_2) = ||R1 - R2||_F$



Hyperbolic metric



Frobenius/Chordal metric

- not similar to Hyperbolic
- similar to the Riemannian if R1 and R2 are close to each other

Frobenius metric

We talk about geodesics, but what was the used metric?

 $d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$

Riemannian/Geodesic/Angle metric (= to the length of the geodesic connecting R1 and R2)

 $d_H(R_1, R_2) = \|\log(R2) - \log(R1)\|_F$

Hyperbolic metric

 $d_F(R_1, R_2) = ||R1 - R2||_F$

 $d_{\mathbb{S}^3}(q_1, q_2) = \|q_1 - q_2\|_2$

Frobenius/Chordal metric

Quaternion metric (related to the space of quaternions, not specifically to the sphere of unit quaternions)

Similar to the Hyperbolic one

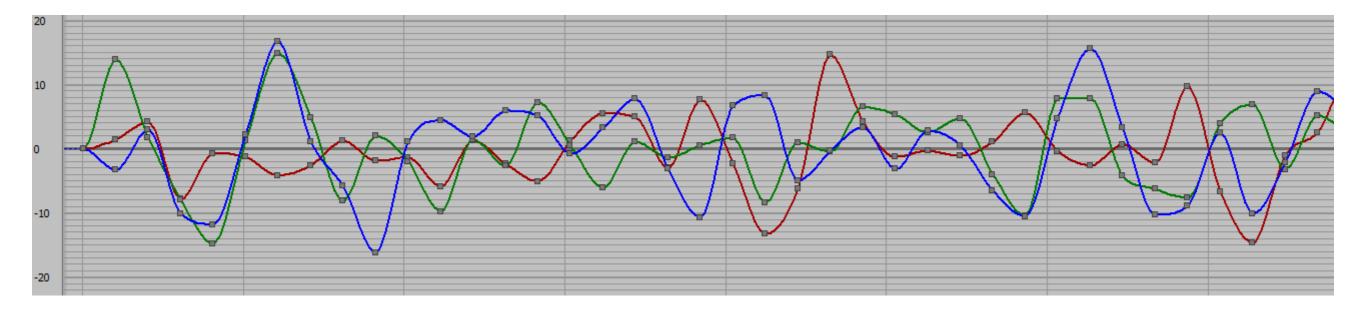
• Given n different estimation for the rotation of an object

 R_1,\ldots,R_n

- how can I get a better estimate of $\,R\,$?



Object at unknown rotation ${\boldsymbol R}$



• Given n different estimation for the rotation of an object

 R_1,\ldots,R_n

• how can I get a better estimate of R ?

- **Solution:** which of these is the best?
 - Average the rotation matrices R_i ?
 - Average the Euler angles of each R_i ?
 - Average the angle-axes of each R_i ?
 - Average the quaternions related to each R_i ?

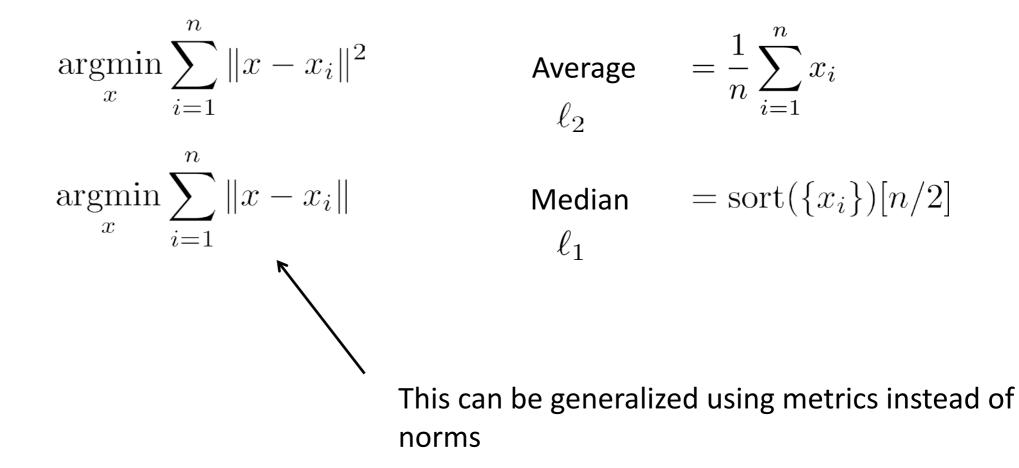


Object at unknown rotation ${\boldsymbol R}$

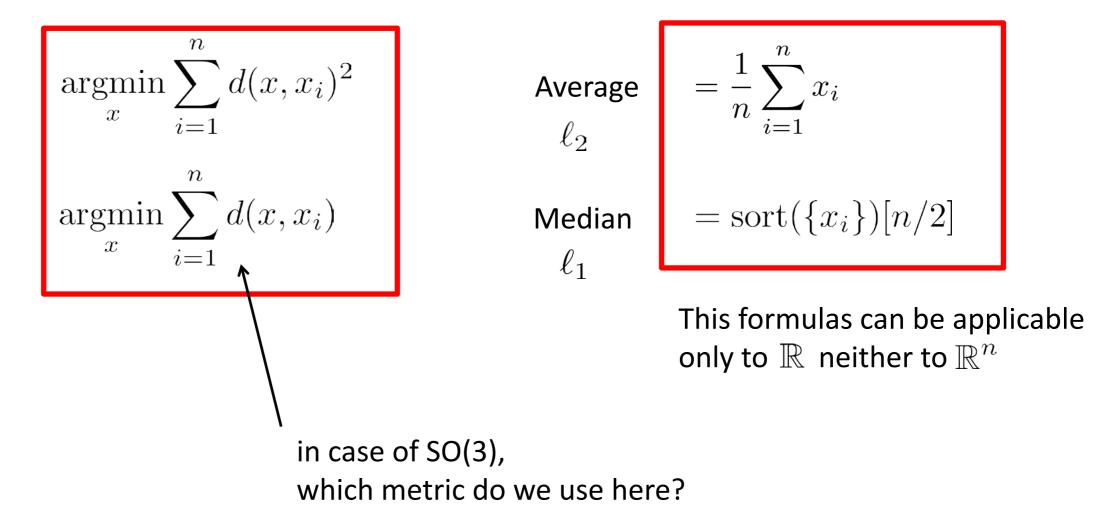
$$\frac{1}{n}\sum_{i=1}^{n}R_{i}$$
 (not rotation)
$$\left(\frac{1}{n}\sum_{i=1}^{n}\alpha_{i}, \frac{1}{n}\sum_{i=1}^{n}\beta_{i}, \frac{1}{n}\sum_{i=1}^{n}\gamma_{i}\right)$$
$$\frac{1}{n}\sum_{i=1}^{n}\omega_{i}$$
(rotation matrices)
$$\frac{1}{n}\sum_{i=1}^{n}q_{i}$$

Why average?

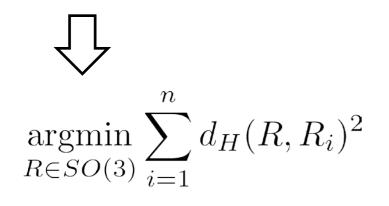
- Why average?
 - By saying average, I'm implicitly assuming that the error in the measurements is Gaussian with zero mean



- Why average?
 - By saying average, I'm implicitly assuming that the error in the measurements is Gaussian with zero mean



 $d_H(R_1, R_2) = \|\log(R2) - \log(R1)\|_F$



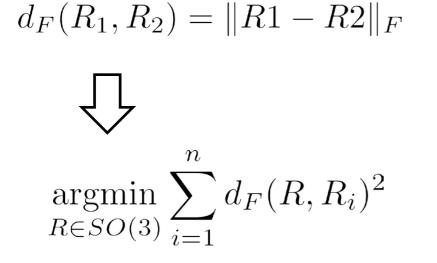
Geometric mean

$$\label{eq:relation} = \frac{1}{n}\sum_{i=1}^n \log(R_i) = \frac{1}{n}\sum_{i=1}^n \omega_i \quad \ \ \text{Average of the angle-axes} \\ \text{ of each } R_i \\ \end{cases}$$

Similar to the **projection** of $\frac{1}{n}\sum_{i=1}^{n}q_{i}$

$$\overline{i=1}$$
 $\mathbb{S}^3/\{-I,I\}$

*

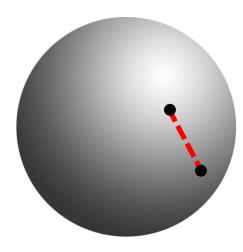


Matrix mean

Similar to the **projection** of

 $\frac{1}{n}\sum_{i=1}^{n}R_{i}$

Average of the each matrix element



 $d_R(R_1, R_2) = \frac{1}{\sqrt{2}} \|\log(R_1^{-1}R_2)\|_F$ $\underset{R \in SO(3)}{\operatorname{argmin}} \sum_{i=1}^{n} d_R(R, R_i)^2$

Fréchet/Karcker mean

- No close form solution
- Solve a minimization problem
- when the solution R is close to I

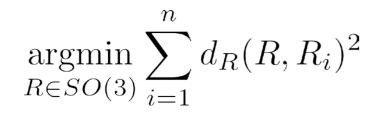


when the R_i are all close together

> = Matrix mean

- Why is so different?
 - we need to find the rotation R such that the squared sum of the lengths of all the geodesics connecting R to each R_i is minimized
 - *
 - The geodesics should start from R and not from the identity (like in the geometric mean)
 - we need to find the tangent space such that the squared sum of the lengths of all the geodesics of each R_i is minimized

Fréchet mean



- Gradient descent on the manifold
- J. H. Manton, A globally convergent numerical algorithm for computing the centrer of mass on compact Lie groups, ICARCV 2004

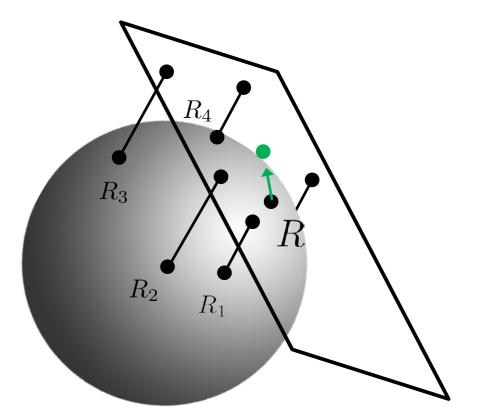
Set $R = \overline{R}$ Matrix or Geometric mean

Compute the average on the tangent space of R

$$r = \sum_{i=1}^{n} \log(R^{-1}R_i)$$

• Move towards r

$$R = Re^r$$



Content

- Interpolation in SO(3)
- Metric in SO(3)
- Kinematic chains

Special Euclidean group SE(3)

 $SE(3) = (SO(3) \times \mathbb{R}^3, \times)$

Special Euclidean group of order 3

• for simplicity of notation, from now on, we will use homogenous coordinates

$$\begin{bmatrix} R & t \\ 0 & 1 \end{bmatrix} \in SE(3)$$

A way of parameterize SE(3) is the following

$$\xi = (\omega, t) \rightarrow \begin{bmatrix} e^{\widehat{\omega}} & t \\ 0 & 1 \end{bmatrix} = e^{\widehat{\xi}}$$

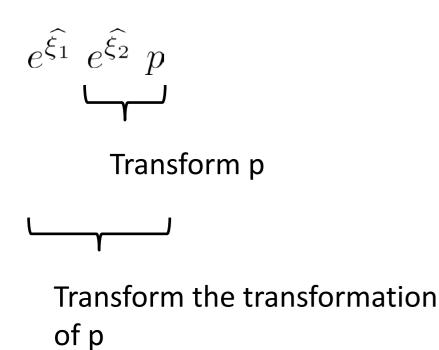
$$\int \int \mathbf{Translation} \quad t \in \mathbb{R}^3$$

This is not the real exponential map in SE(3) (but it is more intuitive)

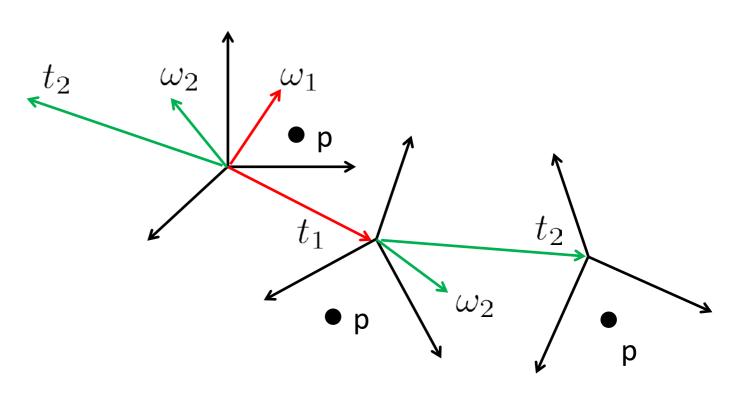
Angle/axis representation of the rotation $\omega \in so(3)$

• (ω, t) is called **twist**, and usually indicated with the symbol ξ

Composition of Rigid Motions



 $\xi_1 = (\omega_1, t_1)$ $\xi_2 = (\omega_2, t_2)$

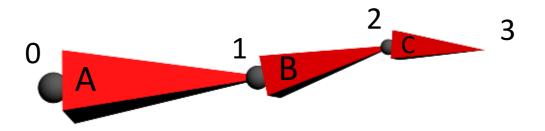


 $\xi_2~$ is expressed in local coordinates relative to the framework induced by $\,\xi_1$

The second transformation is actually performed on the twist

 $e^{\widehat{\xi}_1}\xi_2$

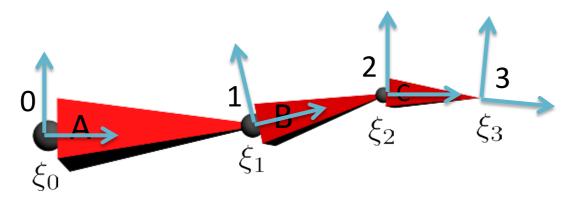
A kinematic chain is an ordered set of rigid transformations



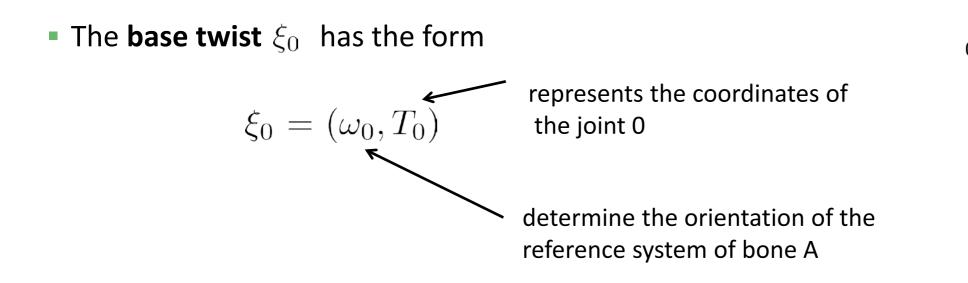
- Each is called **bone** (A,B,C)
- Each

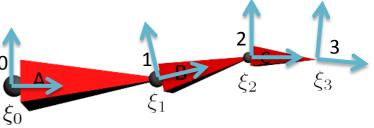
 is called joint
 (0,1,2,3)
- joint 0 is called base/root (and assumed to be fixed)
- joint 3 is called end effector

A kinematic chain is an ordered set of rigid transformations

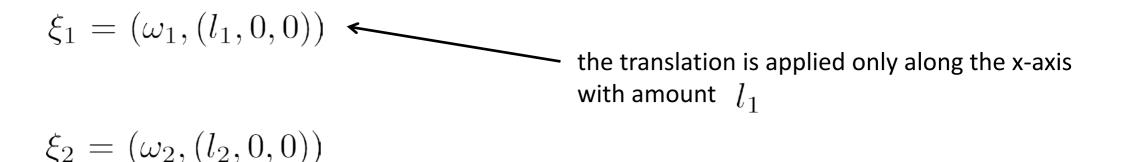


- Each bone has its own coordinate system orientation of its local axes
- the bones A, B, C are oriented accordingly to the x-axis of the reference system
- The base of each bone corresponds to a joint
- Each reference system is an element of SE(3) determined by a **twists** $(\xi_0, \xi_1, \xi_2, \xi_3)$
- the twists \$\xi_0\$,\$\xi_1\$,\$\xi_2\$, and \$\xi_3\$ all together determine completely the configuration of the kinematic chain



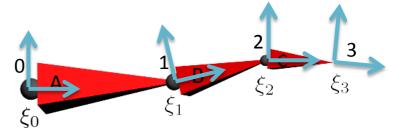


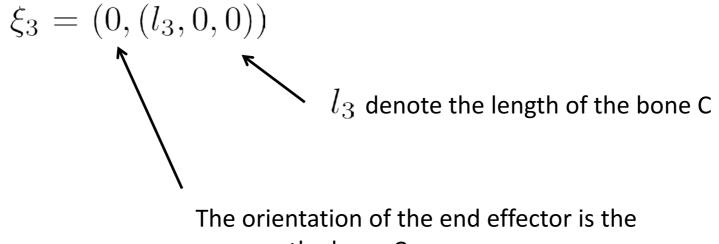
• All the **internal twists** (ξ_1 and ξ_2) are defined as



 $l_1 \, \, {\rm and} \, l_2$ denote the length of the bone A and B, respectively

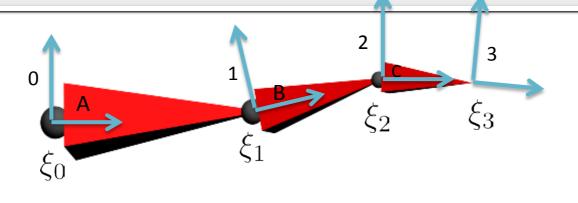
• The **end effector twist** ξ_3 has the form





same as the bone C

Kinematic Chain: Summary



- ξ_0 determines the position of joint 0 and the orientation of bone A $\xi_0=(\omega_0,T_0)$
- \$\overline{1}\$ determine the position of joint 1, the length of bone A, and the orientation of bone B w.r.t. the reference system of joint 0
- ξ_2 determine the position of joint 2, the length of bone B, and the orientation of bone C w.r.t. the reference system of joint 1

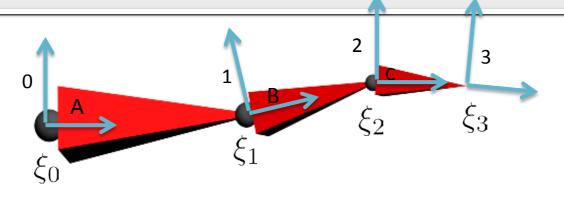
• ξ_3 determine the position of joint 3 and the length of bone C

 $\xi_1 = (\omega_1, (l_1, 0, 0))$

 $\xi_2 = (\omega_2, (l_2, 0, 0))$

 $\xi_3 = (0, (l_3, 0, 0))$

Kinematic Chain: DOF



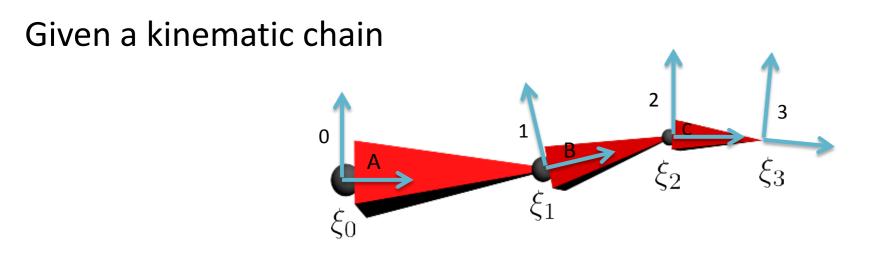
Given the constraints

 $\xi_0 = (\omega_0, T_0)$ $\xi_1 = (\omega_1, (l_1, 0, 0))$ $\xi_2 = (\omega_2, (l_2, 0, 0))$ $\xi_3 = (0, (l_3, 0, 0))$

the actual DOFs of this particular kinematic chain are

$\omega_0, \omega_1, \omega_2$	3x3 DOF	(ball joints)
T_0	+3 DOF if the base can move	
l_1, l_2, l_3	+3x1 DOF if the bone is extendible	(prismatic joints)

Kinematic Chain Problems

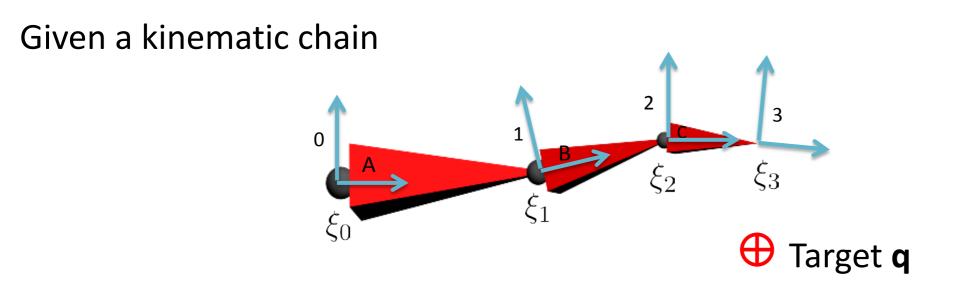


• A Forward Kinematics Problem consists in finding the coordinates of the end effector given a specific kinematic chain configuration $(\xi_0, \xi_1, \xi_2, \xi_3)$

$$p(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\widehat{\xi_0}} e^{\widehat{\xi_1}} e^{\widehat{\xi_2}} e^{\widehat{\xi_3}} \begin{vmatrix} 0\\0\\0\\1\end{vmatrix}$$

Forward Kinematics of the end effector

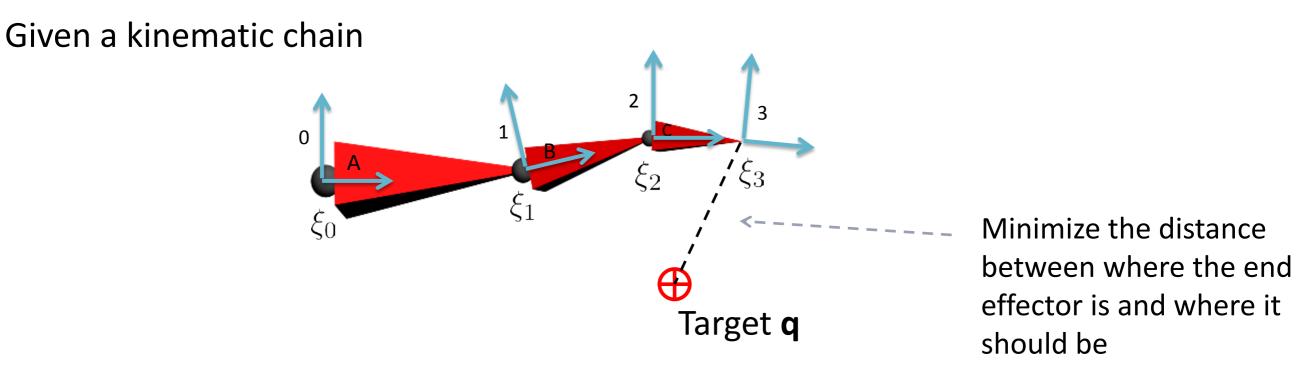
Kinematic Chain Problems



 An Inverse Kinematics Problem consists in finding the configuration of the kinematic chain for which the distance between the end effector and a predefined target point q is minimized

$$\begin{array}{|c|c|c|c|c|c|c|} \arg\min \|p(\xi_0,\xi_1,\xi_2,\xi_3) - q\| \\ \mbox{subject to} & \xi_0 = (\omega_0,T_0) & l_1,l_2,l_3 & \mbox{fixed/or not} \\ & \xi_1 = (\omega_1,(l_1,0,0)) & T_0 & \mbox{fixed/or not} \\ & \xi_2 = (\omega_2,(l_2,0,0)) & \xi_3 = (0,(l_3,0,0)) & \end{array}$$

Inverse Kinematics Problem

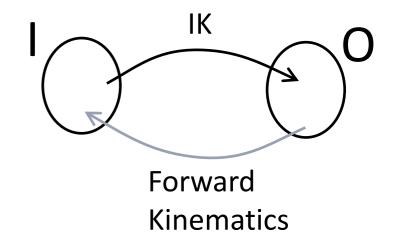


$$\arg\min \|p(\xi_0, \xi_1, \xi_2, \xi_3) - q\|$$

Generative approach to IK

Generative model for p

= Forward Kinematics



Inverse Kinematics Problem

$$\begin{cases} \arg\min \|p(\xi_0, \xi_1, \xi_2, \xi_3) - q\| \\ \text{subject to} \quad \xi_0 = (\omega_0, T_0) \\ \xi_1 = (\omega_1, (l_1, 0, 0)) \\ \xi_2 = (\omega_2, (l_2, 0, 0)) \\ \xi_3 = (0, (l_3, 0, 0)) \end{cases} \quad \begin{array}{l} l_1, l_2, l_3 \quad \text{fixed/or not} \\ T_0 \quad \text{fixed/or not} \\ \end{array}$$

it is equivalent to a non-linear least square optimization problem

(it is equivalent to the squared norm and this is $\|\cdot\|^2 = x^2 + y^2 + z^2$) (note: here it does not matter if the norm is squared or not, later it will)

- The problem is under-constrained, 3 equations and (at least) 9 unknowns
 - If q is reachable by the kinematic chain, there are infinite solutions to the problem
 - If q is not reachable, the solution is unique up to rotations along the bones axes

A Possible Solution

Newton's method

• let denote with x our unknowns $x = (\xi_0, \xi_1, \xi_2, \xi_3)$

 $\arg\min\|p(x)-q\|$

- \rightarrow Iet \overline{x} be the current estimate for the solution
 - compute the Taylor expansion of p(x) around \overline{x}

$$p(x + \Delta x) = p(\overline{x}) + Jp(\overline{x})\Delta x + \dots$$

$$\arg \min \| p(\overline{x}) + Jp(\overline{x})\Delta x - q \|$$

$$p(\overline{x}) + Jp(\overline{x})\Delta x - q = 0$$

$$p(\overline{x}) + Jp(\overline{x})\Delta x - q = 0$$

$$f(\overline{x}) + Jp(\overline{x})\Delta x - q = 0$$

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$$Jp(\overline{x})^{\dagger} \text{ (an be computed using SVD, or approximated as } \cong Jp(\overline{x})^{T} \text{ if speed is critical}$$

The Jacobian of the Forward Kinematics

- Given the forward kinematic $p(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\widehat{\xi}_0} e^{\widehat{\xi}_1} e^{\widehat{\xi}_2} e^{\widehat{\xi}_3} p$
- assuming $\xi_0 = (\omega_0, T_0)$ $\xi_1 = (\omega_1, (l_1, 0, 0))$ $\xi_2 = (\omega_2, (l_2, 0, 0))$ $\xi_3 = (0, (l_3, 0, 0))$ and $\omega_i = (\theta_i^x, \theta_i^y, \theta_i^z)$
- the Jacobian of the forward kinematic is $Jp = \begin{bmatrix} \frac{\partial p}{\partial \theta_0^x} & \frac{\partial p}{\partial \theta_0^y} & \frac{\partial p}{\partial \theta_0^z} & \frac{\partial p}{\partial \theta_1^x} & \frac{\partial p}{\partial \theta_1^y} & \frac{\partial p}{\partial \theta_1^z} & \frac{\partial p}{\partial \theta_2^x} & \frac{\partial p}{\partial \theta_2^y} & \frac{\partial p}{\partial \theta_2^z} \end{bmatrix}$ only one term depends on θ_2^y $\frac{\partial p}{\partial \theta_2^y}(\xi_0, \xi_1, \xi_2, \xi_3) = e^{\hat{\xi}_0} e^{\hat{\xi}_1} \frac{\partial e^{\hat{\xi}_2}}{\partial \theta_2^y} e^{\hat{\xi}_3} p$

The Jacobian of the Forward Kinematics

The Jacobian of the Forward Kinematics

• and so on... (all the other derivatives are computed in a similar way)

• The Jacobian of forward kinematic is very easy to compute if the angle/axis representation is used. On the contrary, if quaternions are used instead, the Jacobian is not as trivial $q_1 \cdot q_2 \cdot s \cdot q_2^{-1} \cdot q_1^{-1}$