

L02. LINEAR ALGEBRA AND COORDINATE SYSTEMS

Linear Algebra Review

2

- Basics:
 - ▣ Matrix: 2D ($M \times N$), upper-case letters.
 - ▣ Vector: 1D ($N \times 1$ or $1 \times N$), lower-case letters.

- Addition:
 - ▣ Element-wise

- Multiplication
 - ▣ Mixture of column vectors

Multiplication

3

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 14 \\ 8 \\ 9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & 1 \\ 3 & 1 \end{bmatrix} = \begin{bmatrix} 14 & 7 \\ 8 & 7 \\ 9 & 5 \end{bmatrix}$$

- Constraints on matrix dimensions?
- Note: $AB \neq BA$

Transpose

4

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix}^T = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 3 & 1 \\ 3 & 0 & 2 \end{bmatrix}$$

$$(AB)^T = B^T A^T$$

□ Symmetry:

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 3 & 0 & 2 \end{bmatrix} \quad A^T = A$$

Rank

5

- How many linearly independent columns?

- A:
$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix}$$

- B:
$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 1 & 1 & 1 \end{bmatrix}$$

Rank Quiz

6

- This matrix is not of full rank. Find a rank-2 basis for it.

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = \begin{bmatrix} ? & ? \\ ? & ? \\ ? & ? \end{bmatrix} \begin{bmatrix} ? & ? & ? \\ ? & ? & ? \end{bmatrix}$$

Inverses

7

$$A^{-1}A = AA^{-1} = I$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} -1.2 & 0.2 & 1.8 \\ 0.8 & 0.2 & -1.2 \\ 0.2 & -0.2 & 0.2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

- What happens when A is not full rank?
 - ▣ Projecting a vector with A loses information
 - ▣ Cannot be undone, i.e., no inverse exists.

- Useful identity:

$$(AB)^{-1} = B^{-1}A^{-1}$$

Orthonormal matrices

8

- Columns/rows are orthogonal to each other

$$x_i^T x_i = 1$$

$$x_i^T x_j = 0$$

- i.e.:

$$R^T R = I$$

$Ax = b$

9

- Most basic linear algebra problem!

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 14 \\ 8 \\ 9 \end{bmatrix}$$

$$Ax = b$$

$$A^{-1}Ax = A^{-1}b$$

$$x = A^{-1}b$$

Over-determined $Ax=b$

10

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 0 \\ 1 & 1 & 2 \\ 2 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 14 \\ 8 \\ 9 \\ 11 \end{bmatrix}$$

- Error of each line is $(Ax - b)$
- Minimize squared error $(Ax - b)^T (Ax - b)$
- Solution: $x = (A^T A)^{-1} A^T b$

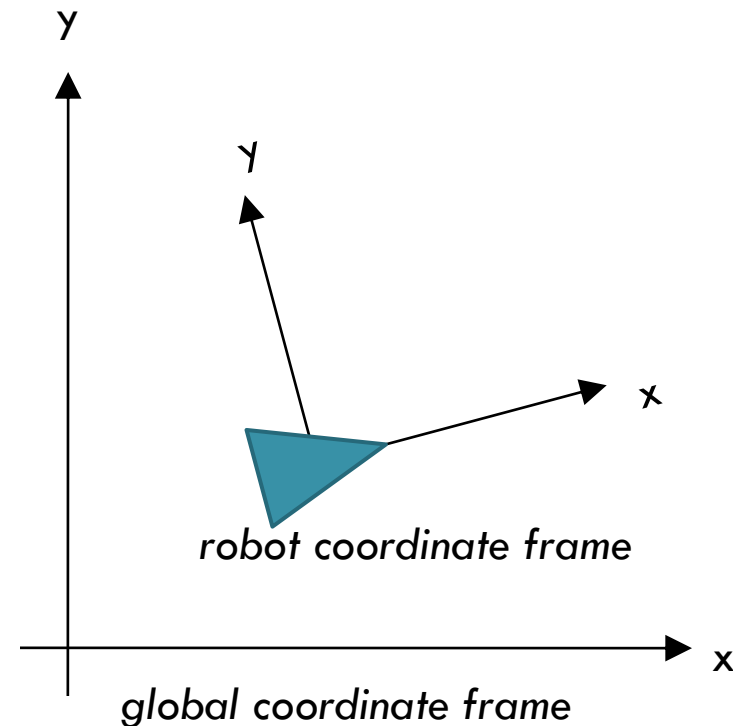
What is a Rigid-Body transformation?

11

- A transformation consisting of a translation and a rotation
- Can be encoded as a matrix.
 - ▣ Projection of a point is a matrix-vector product.
- The shape and size of objects is preserved
 - ▣ i.e. they're rigid.
- They can be un-done.
 - ▣ e.g., matrices are invertible.

Coordinate Frames

- Robot has its own robot-relative coordinate frame
 - ▣ Robot faces down 'x' axis
 - ▣ Robot is at $x=0, y=0, \theta=0$ in local coordinate frame
- Global coordinate frame
 - ▣ Arbitrary but fixed.
 - ▣ GPS?
- If we know the coordinates of something in the robot's frame, what are the coordinates in the global frame?



2D Rigid-Body Transformations

- In 2D, a rigid-body transformation has three parameters:

$$t = \begin{bmatrix} \Delta x \\ \Delta y \\ \Delta \theta \end{bmatrix}$$

“xyt”
parameterization

$$T = \begin{bmatrix} \cos(\Delta \theta) & -\sin(\Delta \theta) & \Delta x \\ \sin(\Delta \theta) & \cos(\Delta \theta) & \Delta y \\ 0 & 0 & 1 \end{bmatrix}$$

Rigid-body
transformation
matrix

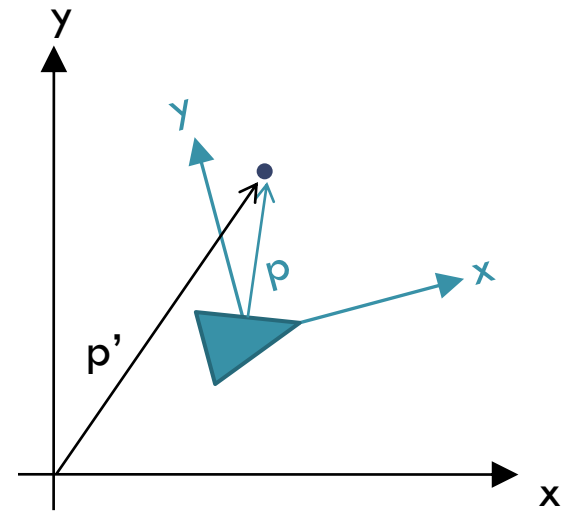
Projecting Points

- Homogeneous coordinates (for points)

$$p = \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

- Global coordinates of a point p observed in coordinate frame T :

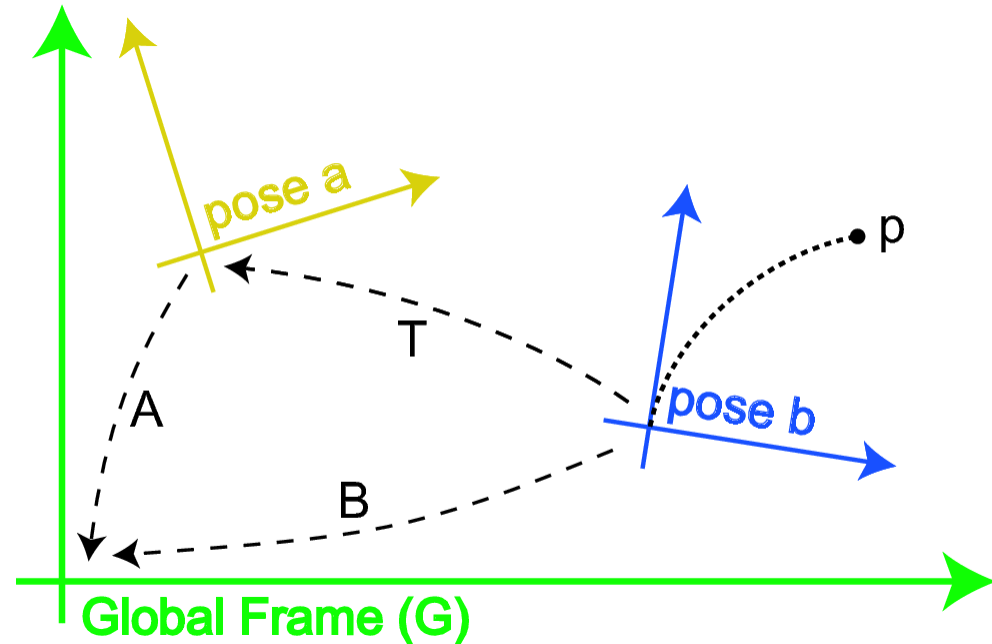
$$p' = Tp$$



Rigid-Body Transformation Composition

- RBTs can be composed
 - ▣ Watch out for correct ordering of multiplications

$$\begin{aligned} p' &= Bp \\ &= ATp \end{aligned}$$



RBT Mini Quiz

1. Robot moves forward one meter. What is the RBT?
2. We obtain three consecutive RBTs from odometry T_1, T_2, T_3, \dots
 - ▣ How do we project a locally-observed feature into the global coordinate frame?
 - A) $p' = T_1 T_2 T_3 p$
 - B) $p' = T_3 T_2 T_1 p$
3. Let 'q' be a point in global coordinates. Where would it appear in our local coordinate frame from problem 2?

XYT Shortcuts: Composition

- We can compose two rigid-body transformations A, T such that $B = AT$
- How to derive?
 - Multiply the matrices, manipulate until parameters can be read out.

$$x_B = \cos(\theta_A)x_T - \sin(\theta_A)y_T + x_A$$

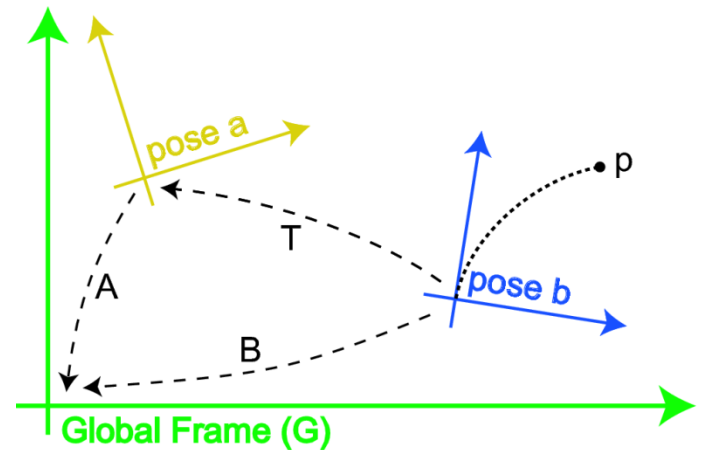
$$y_B = \sin(\theta_A)x_T + \cos(\theta_A)y_T + y_A$$

$$\theta_B = \theta_A + \theta_T$$

XYT Shortcuts: Prediction

- Suppose I know A & B. What is T?
 - ▣ We know $B = AT$

$$T = A^{-1}B$$



$$x_T = \cos(\theta_A)(x_B - x_A) + \sin(\theta_A)(y_B - y_A)$$

$$y_T = -\sin(\theta_A)(x_B - x_A) + \cos(\theta_A)(y_B - y_A)$$

$$\theta_T = \theta_B - \theta_A$$

3D Rigid-Body Transformations

19

- How many degrees of freedom?
 - ▣ Translation?
 - ▣ Rotation?

3D Rigid-Body Transformations

- In 3D, there are 6 DOFs
 - ▣ Some debate over “best” representation of 3D rotation

$$t = \begin{bmatrix} \Delta x \\ \Delta y \\ \Delta z \\ \Delta \rho \\ \Delta \phi \\ \Delta \theta \end{bmatrix} \quad T = \begin{bmatrix} R_{00} & R_{01} & R_{02} & \Delta x \\ R_{10} & R_{11} & R_{22} & \Delta y \\ R_{20} & R_{21} & R_{22} & \Delta z \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Columns of rotation matrix give unit vectors of the three (orthogonal) axes!

The problem with rotation matrices

22

- It's important that rotation matrices be rigid-body transform matrices
 - ▣ But if we keep multiplying matrices by other matrices, errors will accumulate
 - ▣ Matrix will become non-rigid
 - ▣ Axes of rotation matrix become non-orthogonal
 - ▣ Restoring orthogonality is annoying
- The problem is that we have 9 degrees of freedom for only a 3 degree-of-freedom quantity
 - ▣ The other 6 variables just lead to grief.

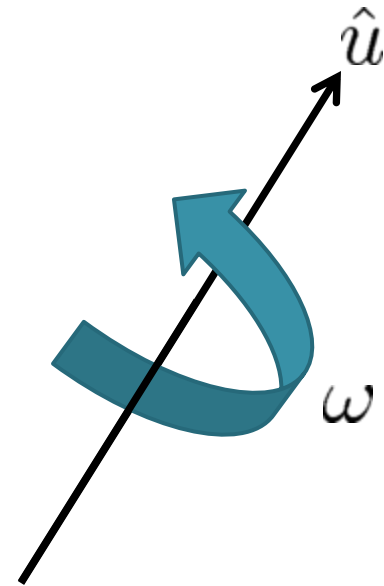
Angle Axis

23

- A unit vector and an amount to rotate around that vector.

$$(\omega, \hat{u})$$

- Four parameters (instead of 9 for a matrix)
- Don't become non-rigid due to rounding errors
- Gimbal-lock free

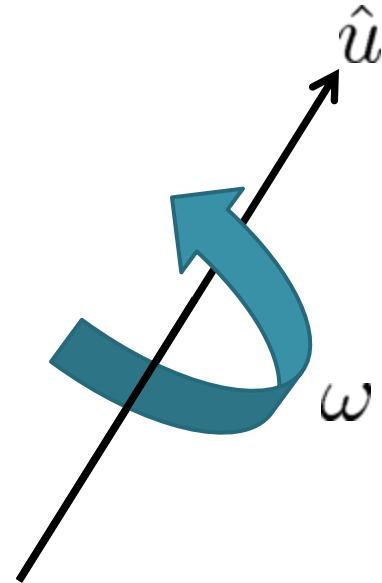


Quaternions

24

- Just a rescaling of axis angle (but with slightly more elegant mathematical properties).
 - ▣ Think of as axis-angle (which is intuitive) with goofy scaling.

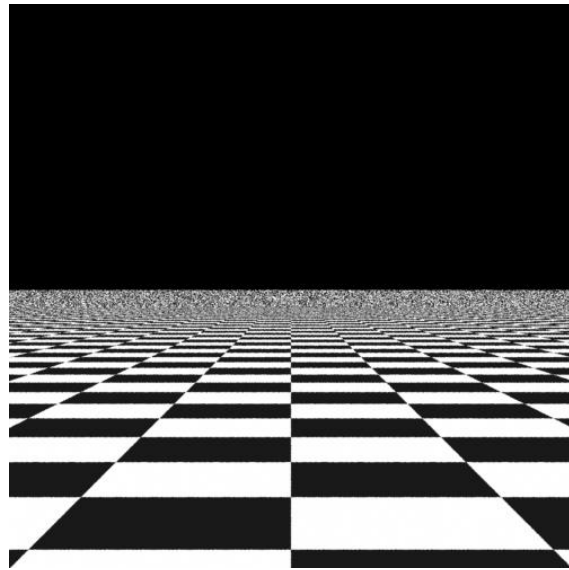
$$\begin{bmatrix} \cos(\omega/2) \\ \sin(\omega/2)\hat{u}_1 \\ \sin(\omega/2)\hat{u}_2 \\ \sin(\omega/2)\hat{u}_3 \end{bmatrix}$$



Non-Rigid Transformations

25

- If you take a picture of a flat surface, is shape and size preserved?



Next time...

26

- Cameras
 - ▣ Basic theory
 - ▣ Calibration
 - ▣ Color spaces
 - ▣ Simple object detection

- Lab 1 Milestone 1 due!