

Rotation Matrices and Quaternion

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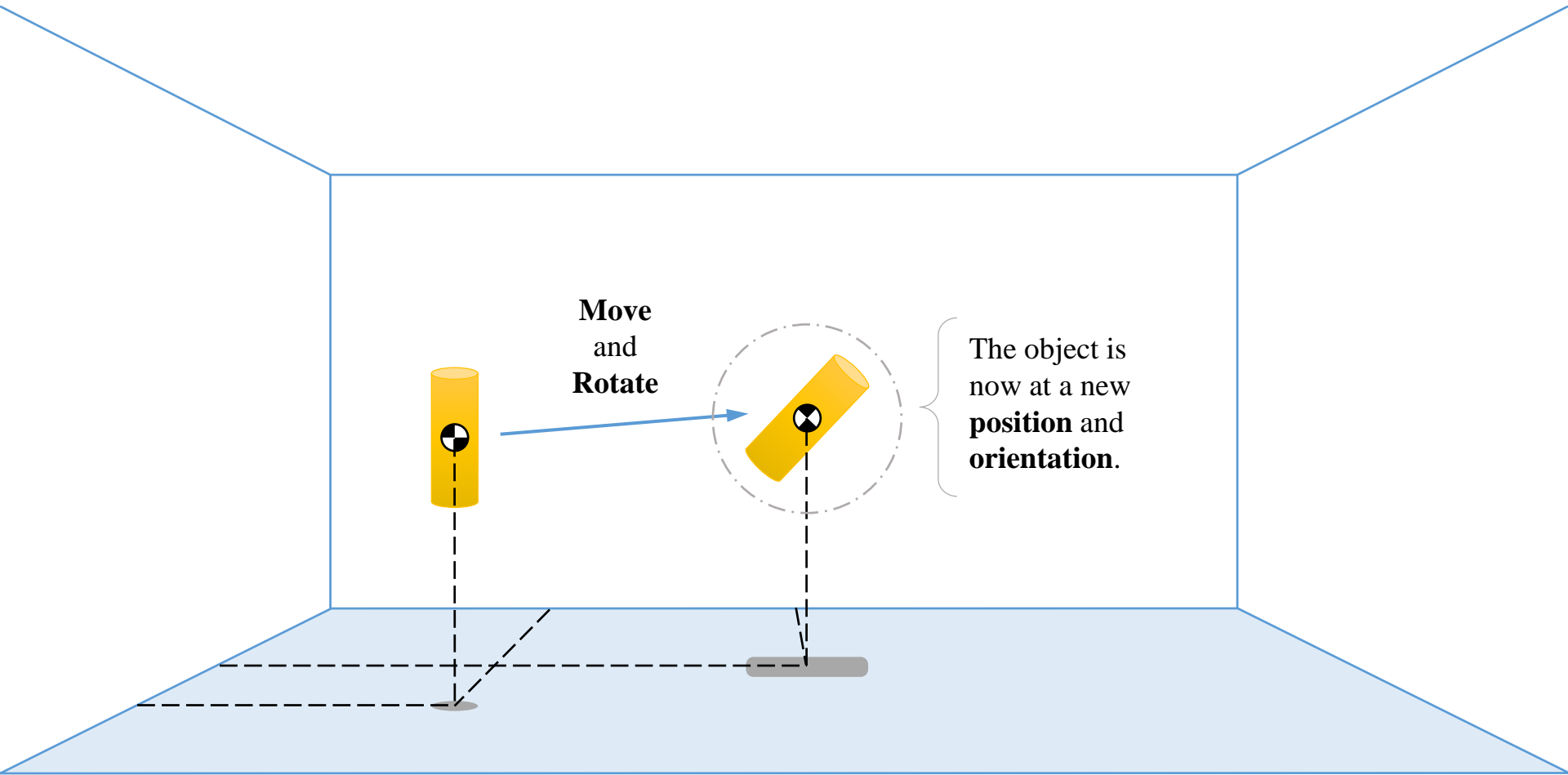
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04/20/2016



Lecture

Orientation and Rotation



Orientation and Rotation

A diagram showing two large, stylized arrows pointing towards each other. The left arrow is yellow and contains the text "Rotation Matrices". The right arrow is blue and contains the text "Quaternion".

Rotation
Matrices

Quaternion

Preliminaries and notations

- Unit vectors:

$$\hat{i} = [1 \quad 0 \quad 0]^T \quad ; \quad \hat{j} = [0 \quad 1 \quad 0]^T \quad ; \quad \hat{k} = [0 \quad 0 \quad 1]^T$$

- Transpose:

$$[A^T]_{ij} = [A]_{ji}$$

- Inner product:

$$\langle x, y \rangle = x \cdot y = x^T y$$

- Notation simplifications:

$$s_\theta = \sin(\theta)$$

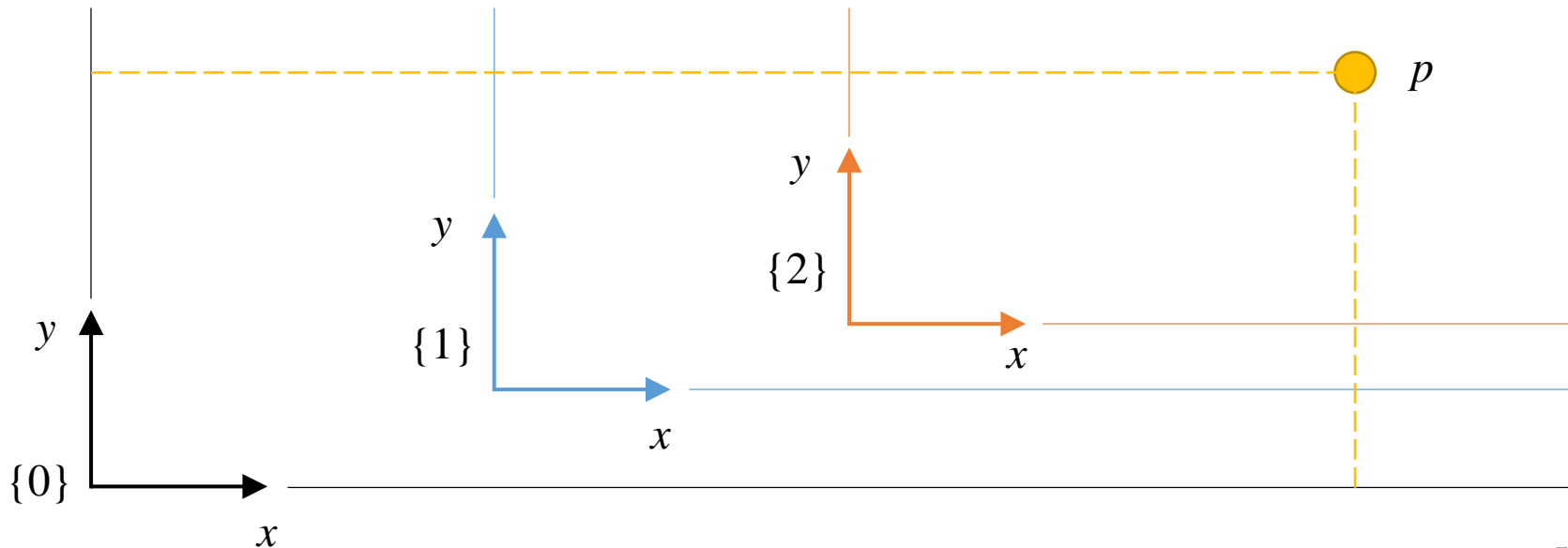
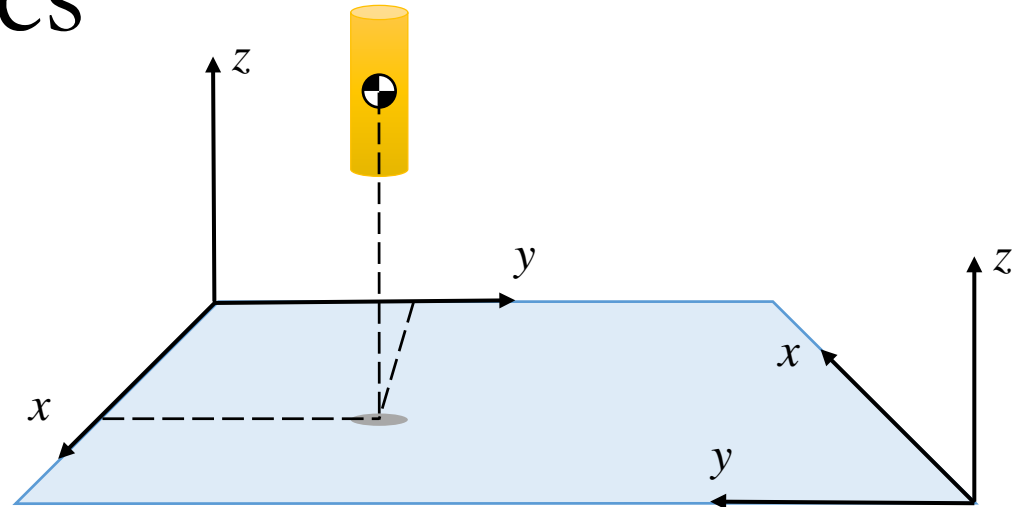
$$c_\theta = \cos(\theta)$$

$$s_{12} = \sin(\theta_1 + \theta_2)$$

$$c_{12} = \cos(\theta_1 + \theta_2)$$

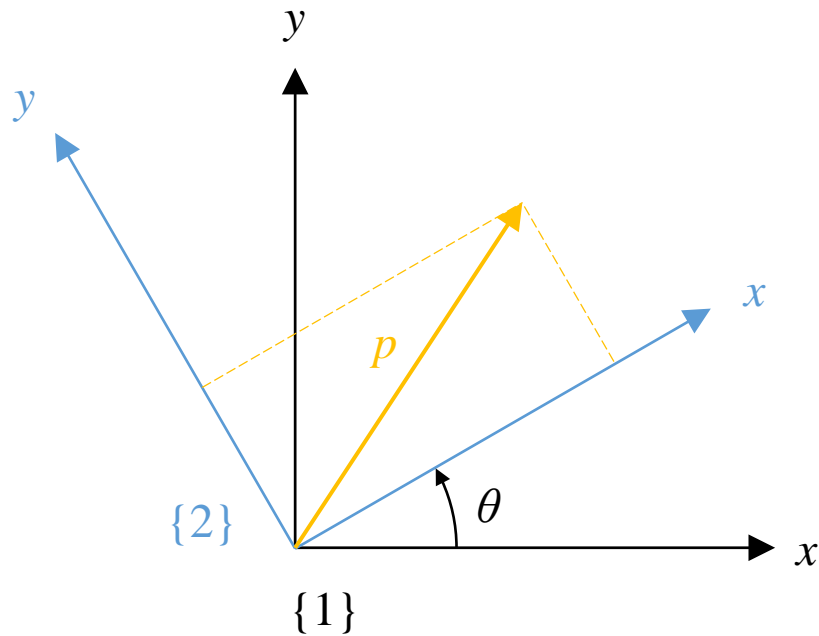
Reference Frames

- A point p can have different coordinates in different reference frames.
- Frames can be fixed in space or attached to moving objects (inertial or non-inertial frames)



Rotation Matrix

- A 2D example



$${}^2p = {}^2x_p \cdot {}^2\hat{i} + {}^2y_p \cdot {}^2\hat{j}$$

$$\begin{aligned} {}^1x_p &= {}^2x_p \langle {}^2\hat{i}, {}^1\hat{i} \rangle + {}^2y_p \langle {}^2\hat{j}, {}^1\hat{i} \rangle \\ {}^1y_p &= {}^2x_p \langle {}^2\hat{i}, {}^1\hat{j} \rangle + {}^2y_p \langle {}^2\hat{j}, {}^1\hat{j} \rangle \end{aligned}$$

$$\begin{aligned} \langle a, b \rangle &= |a||b| \cos \theta \\ |\hat{i}| &= |\hat{j}| = 1 \end{aligned}$$

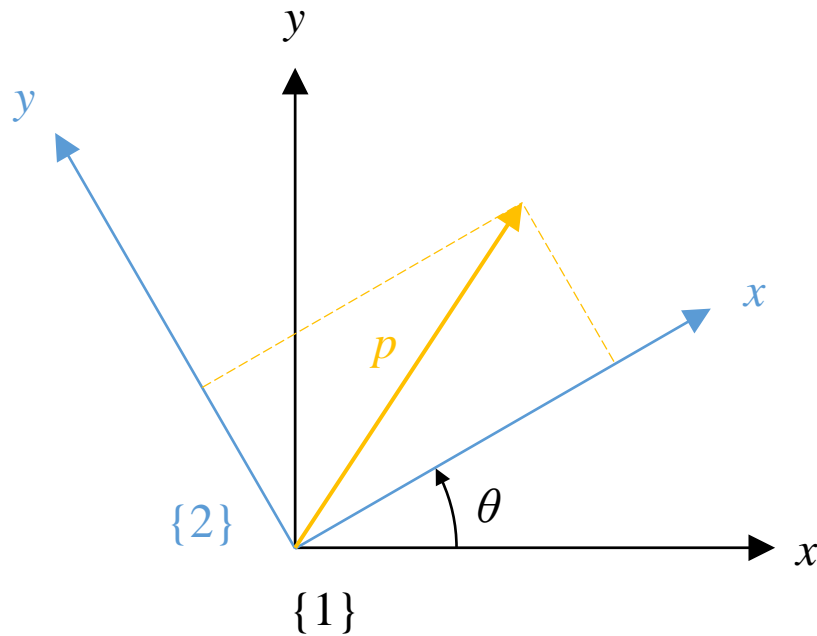
$$\begin{bmatrix} {}^1x_p \\ {}^1y_p \end{bmatrix} = \begin{bmatrix} \cos(\theta) & \cos\left(\frac{\pi}{2} + \theta\right) \\ \cos\left(\frac{\pi}{2} - \theta\right) & \cos(\theta) \end{bmatrix} \begin{bmatrix} {}^2x_p \\ {}^2y_p \end{bmatrix}$$

$$\begin{bmatrix} {}^1x_p \\ {}^1y_p \end{bmatrix} = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} {}^2x_p \\ {}^2y_p \end{bmatrix}$$

Rotation Matrix

- A 2D example

$$\begin{bmatrix} {}^1x_p \\ {}^1y_p \end{bmatrix} = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} {}^2x_p \\ {}^2y_p \end{bmatrix}$$



$${}^1p = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} {}^2p$$

$${}^1p = {}^1_2R {}^2p$$

The R matrix is both an operator and a description!

Rotation Matrix (Direction Cosines)

$${}^A_B R = \begin{bmatrix} {}^A\hat{l}_B & {}^A\hat{j}_B & {}^A\hat{k}_B \end{bmatrix}$$

$${}^A_B R = \begin{bmatrix} {}^B\hat{l} \cdot {}^A\hat{l} & {}^B\hat{j} \cdot {}^A\hat{l} & {}^B\hat{k} \cdot {}^A\hat{l} \\ {}^B\hat{l} \cdot {}^A\hat{j} & {}^B\hat{j} \cdot {}^A\hat{j} & {}^B\hat{k} \cdot {}^A\hat{j} \\ {}^B\hat{l} \cdot {}^A\hat{k} & {}^B\hat{j} \cdot {}^A\hat{k} & {}^B\hat{k} \cdot {}^A\hat{k} \end{bmatrix}$$

Standard Axis Rotations

$$R_x(\theta) = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & -\sin \theta \\ 0 & \sin \theta & \cos \theta \end{bmatrix}$$

$$R_y(\theta) = \begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix}$$

$$R_z(\theta) = \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Rotation Matrix Identities

Claim: Rotation matrix from A to B is equal to the transpose of a rotation matrix from B to A

$${}^A_B R = ({}^B_A R)^T$$

Proof:

$${}^B_A R = \begin{bmatrix} {}^A\hat{i} \cdot {}^B\hat{i} & {}^A\hat{j} \cdot {}^B\hat{i} & {}^A\hat{k} \cdot {}^B\hat{i} \\ {}^A\hat{i} \cdot {}^B\hat{j} & {}^A\hat{j} \cdot {}^B\hat{j} & {}^A\hat{k} \cdot {}^B\hat{j} \\ {}^A\hat{i} \cdot {}^B\hat{k} & {}^A\hat{j} \cdot {}^B\hat{k} & {}^A\hat{k} \cdot {}^B\hat{k} \end{bmatrix}$$

$$\Rightarrow ({}^B_A R)^T = \begin{bmatrix} {}^B\hat{i} \cdot {}^A\hat{i} & {}^B\hat{j} \cdot {}^A\hat{i} & {}^B\hat{k} \cdot {}^A\hat{i} \\ {}^B\hat{i} \cdot {}^A\hat{j} & {}^B\hat{j} \cdot {}^A\hat{j} & {}^B\hat{k} \cdot {}^A\hat{j} \\ {}^B\hat{i} \cdot {}^A\hat{k} & {}^B\hat{j} \cdot {}^A\hat{k} & {}^B\hat{k} \cdot {}^A\hat{k} \end{bmatrix} = {}^A_B R$$

Rotation Matrix Identities

Claim: The transpose of a rotation matrix is equal to its inverse

$${}^A_B R = ({}^B_A R)^{-1} = ({}^B_A R)^T$$

Proof:

$${}^A_B R^T {}^A_B R = \begin{bmatrix} {}^A\hat{l}_B^T \\ {}^A\hat{j}_B^T \\ {}^A\hat{k}_B^T \end{bmatrix} \begin{bmatrix} {}^A\hat{l}_B & {}^A\hat{j}_B & {}^A\hat{k}_B \end{bmatrix} = I_3$$

where I_3 is the 3×3 identity matrix. Hence,

$$({}^B_A R)^{-1} = ({}^B_A R)^T$$

Rotation Matrix Identities

Claim: The determinant of a rotation matrix is 1

$$\det(R) = 1$$

Proof:

$$R^T R = I \xrightarrow{\det(A)=\det(A^T)} (\det(R))^2 = \det(I) = \pm 1$$

Rotation matrix preserves dimensions, hence: $\|Rv\| = \|v\|$

$$\|Rv\| \leq \lambda_{\max}(R)\|v\| \Rightarrow \lambda_{\max}(R) = +1$$

$$\lambda_{\min}(R)\|v\|_2^2 \leq \langle Rv, v \rangle \Rightarrow \lambda_{\min}(R)v^T v \leq v^T R^T v$$

Using length perversity of R implies: $v^T v = \langle Rv, v \rangle$; thus: $\lambda_{\min}(R) = 1$

Implies that all the eigenvalues of R are 1, consequently: $\det(R) = \lambda_1 \lambda_2 \lambda_3 = +1$

Rotation Matrix Identities

Claim: Multiplication of two rotation matrices is another rotation matrix

$$R = R_1 R_2$$

Proof:

Using $R^T = R^{-1}$ and consequently $R^T R = I$:

$$(R_1 R_2)^T (R_1 R_2) = R_2^T (R_1^T R_1) R_2 = I$$

Also:

$$\det(R_1 R_2) = \det(R_1) \det(R_2) = +1$$

Rotation Matrix Identities

$$\det(R) = 1$$

$${}^A_B R = ({}^B_A R)^T$$

$$R^T = R^{-1}$$

$$R_3 = R_1 R_2$$

$$R_1 R_2 \neq R_2 R_1 \quad \forall n > 2$$

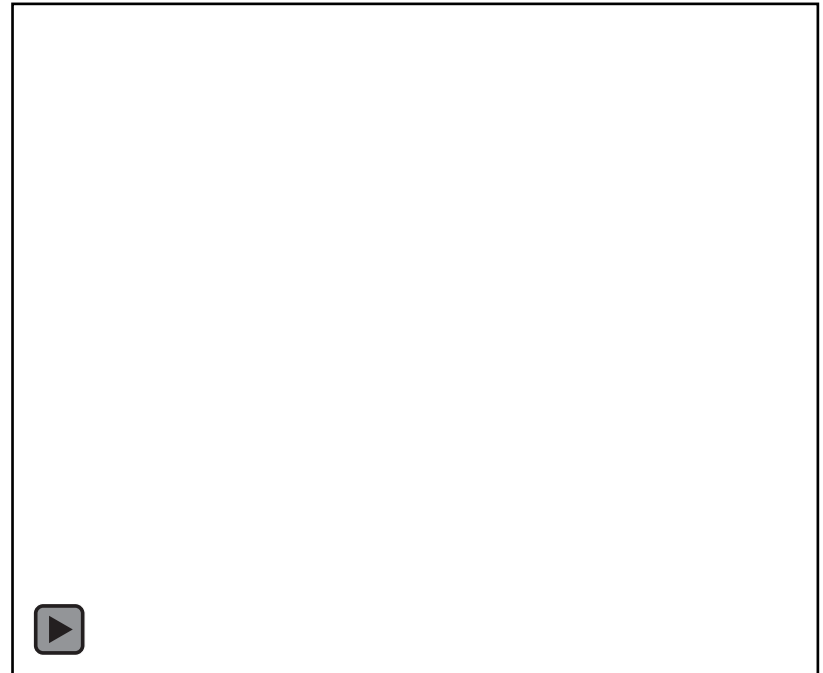
n is space
dimension

Intrinsic vs. Extrinsic Rotations

Intrinsic rotations



Extrinsic rotations



Euler Angles

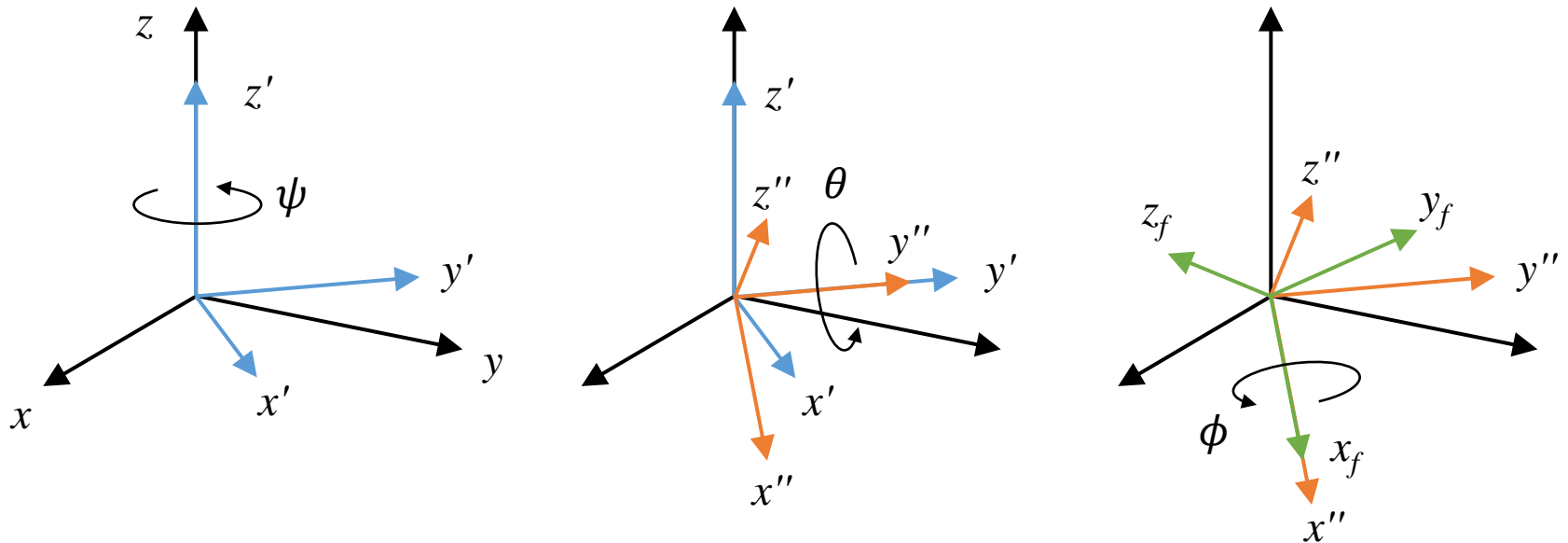


Leonhard Euler

April 15, 1707, Basel, Switzerland
 September 18, 1783, Saint Petersburg, Russia

Intrinsic rotations (Euler)

- Rotations about “new” axes



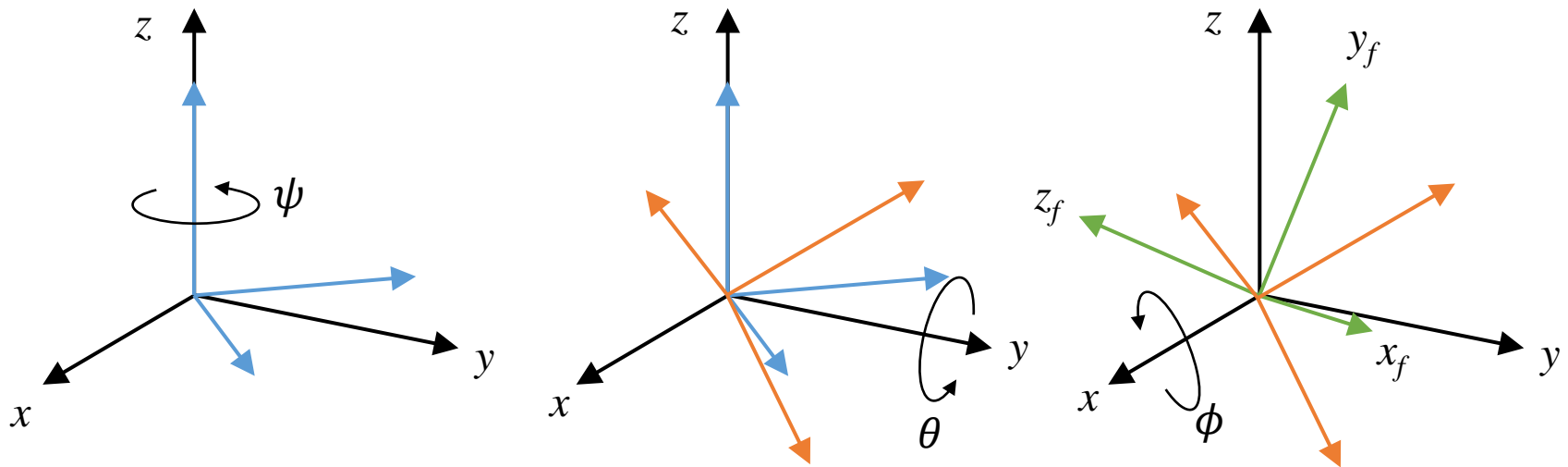
- For intrinsic rotations, rotation matrices are post-multiplied:

$$R = R_z(\psi)R_y(\theta)R_x(\phi)$$



Extrinsic rotations

- Rotations about “fixed” axes



- For extrinsic rotations, rotation matrices are pre-multiplied:

$$R = R_x(\phi)R_y(\theta)R_z(\psi)$$



More on Rotation Matrix

$R^{-1} = R^T \Rightarrow R$ is an orthogonal matrix, thus for:

$$R = [\hat{x} \quad \hat{y} \quad \hat{z}]$$

The following statements hold:

$$\hat{x} \cdot \hat{y} = \hat{x} \cdot \hat{z} = \hat{y} \cdot \hat{z} = 0$$

$$\hat{x} \cdot \hat{x} = \hat{y} \cdot \hat{y} = \hat{z} \cdot \hat{z} = 1$$

This implies only 3 of the 9 components of R are independent!

Consequently, any orientation is achievable through **3 successive rotations** about linearly independent axes.

Euler Angles

- Proper Euler angles:

$z-x-z, x-y-x, y-z-y, z-y-z, x-z-x, y-x-y$

- Tait-Bryan angles:

$x-y-z, y-z-x, z-x-y, x-z-y, z-y-x, y-x-z$

z-y-x Euler Angles

$${}^A_B R_{zyx} = R_z(\psi)R_y(\theta)R_x(\phi)$$

$${}^A_B R_{zyx} = \begin{bmatrix} c_\psi & -s_\psi & 0 \\ s_\psi & c_\psi & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} c_\theta & 0 & s_\theta \\ 0 & 1 & 0 \\ -s_\theta & 0 & c_\theta \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & c_\phi & -s_\phi \\ 0 & s_\phi & c_\phi \end{bmatrix}$$

$${}^A_B R_{zyx} = \begin{bmatrix} c_\psi c_\theta & c_\psi s_\theta s_\phi - s_\psi c_\phi & c_\psi s_\theta c_\phi + s_\psi s_\phi \\ s_\psi c_\theta & s_\psi s_\theta s_\phi + c_\psi c_\phi & s_\psi s_\theta c_\phi - c_\psi s_\phi \\ -s_\theta & c_\theta s_\phi & c_\theta c_\phi \end{bmatrix}$$

z-y-x Euler Angles

$${}^A_B R_{zyx} = \begin{bmatrix} c_\psi c_\theta & c_\psi s_\theta s_\phi - s_\psi c_\phi & c_\psi s_\theta c_\phi + s_\psi s_\phi \\ s_\psi c_\theta & s_\psi s_\theta s_\phi + c_\psi c_\phi & s_\psi s_\theta c_\phi - c_\psi s_\phi \\ -s_\theta & c_\theta s_\phi & c_\theta c_\phi \end{bmatrix}$$

$${}^A_B R = [r_{ij}]$$

if $c_\theta \neq 0$

$$\theta = \text{atan2}\left(-r_{31}, \sqrt{r_{11}^2 + r_{21}^2}\right)$$

$$\psi = \text{atan2}\left(\frac{r_{21}}{c_\theta}, \frac{r_{11}}{c_\theta}\right)$$

$$\phi = \text{atan2}\left(\frac{r_{32}}{c_\theta}, \frac{r_{33}}{c_\theta}\right)$$

if $\theta = 90^\circ$

$$\psi = 0$$

$$\phi = \text{atan2}(r_{12}, r_{22})$$

if $\theta = -90^\circ$

$$\psi = 0$$

$$\phi = -\text{atan2}(r_{12}, r_{22})$$

Rotations in Constrained Objects

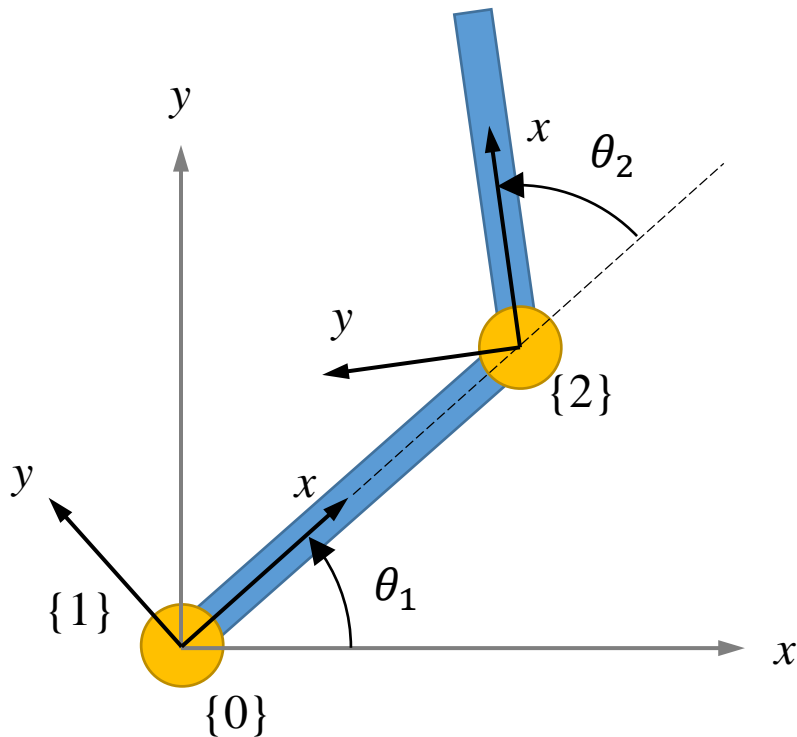
- Exercise: find 0_2R

$${}^0_1R = \begin{bmatrix} c_{\theta_1} & -s_{\theta_1} & 0 \\ s_{\theta_1} & c_{\theta_1} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$${}^1_2R = \begin{bmatrix} c_{\theta_2} & -s_{\theta_2} & 0 \\ s_{\theta_2} & c_{\theta_2} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

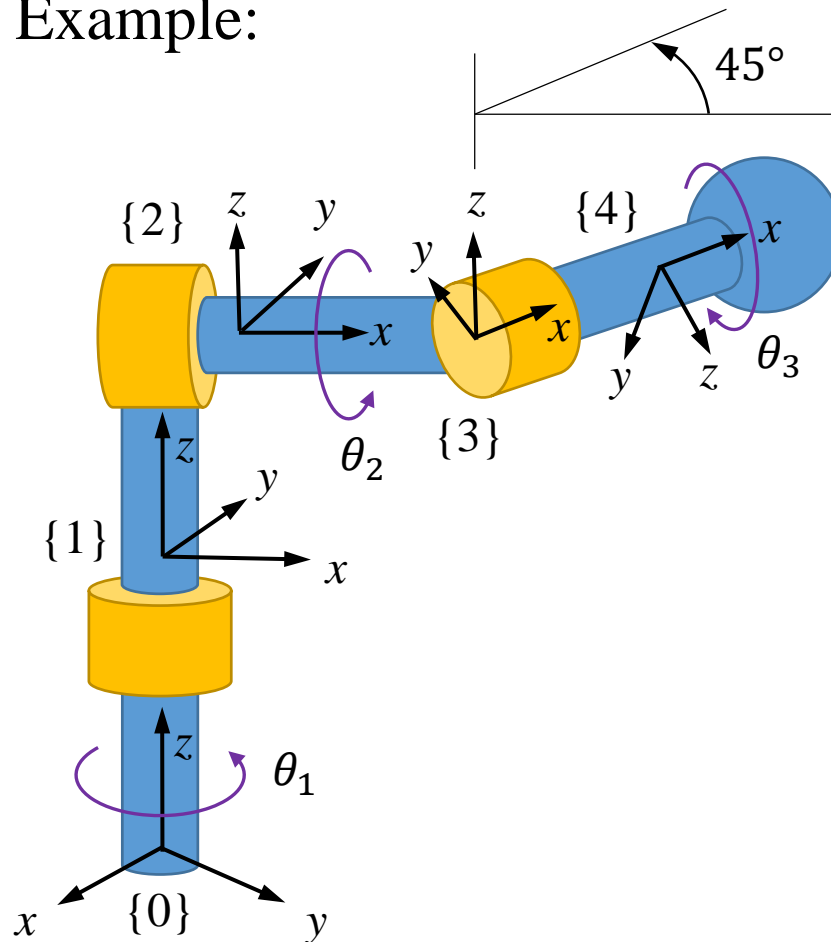
$${}^0_2R = {}^0_1R {}^1_2R$$

$${}^0_2R = \begin{bmatrix} c_{12} & -s_{12} & 0 \\ s_{12} & c_{12} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$



Rotations in Constrained Objects

Example:



$${}^0_1R = R_z(\theta_1)$$

$${}^1_2R = R_x(\theta_2)$$

$${}^2_3R = R_z(45^\circ)$$

$${}^3_4R = R_x(\theta_3)$$

$${}^2_4R = {}^2_3R {}^3_4R$$

$${}^1_4R = {}^1_2R {}^2_3R = {}^1_2R {}^2_3R {}^3_4R$$

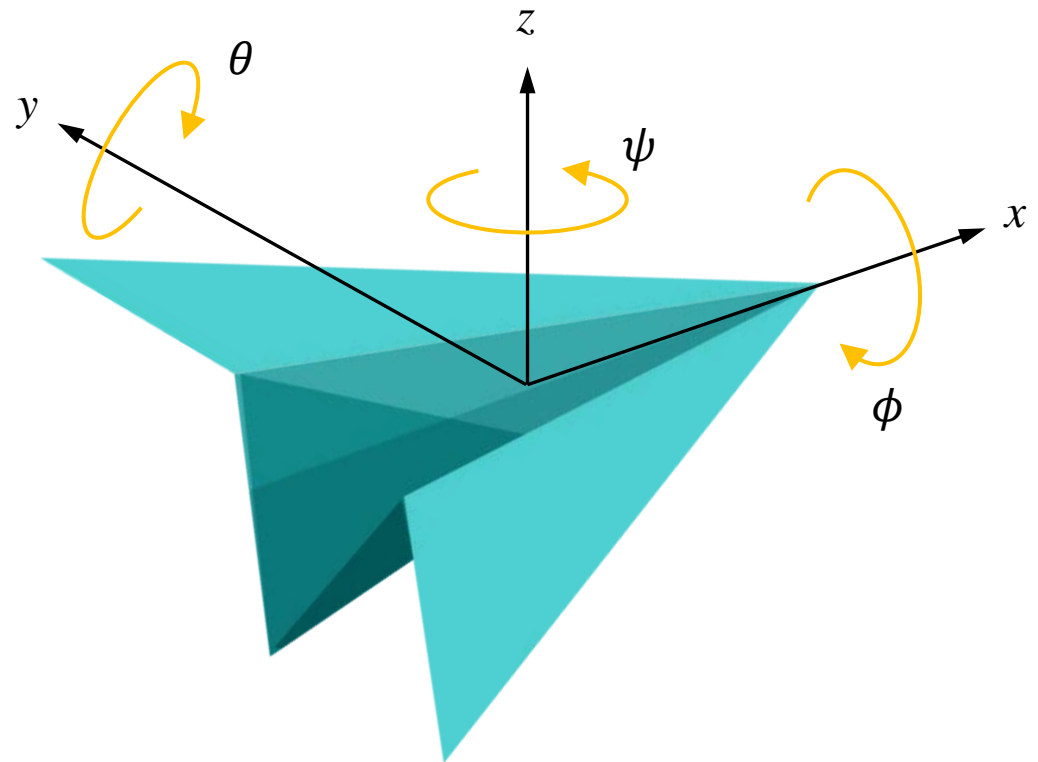
$${}^0_4R = {}^0_1R {}^1_4R = {}^0_1R {}^1_2R {}^2_3R {}^3_4R$$

Roll-Pitch-Yaw

x - y - z or z - y - x Euler Angles

$$R_1 = R_x(\phi)R_y(\theta)R_z(\psi)$$

$$R_2 = R_x(\phi)R_y(\theta)R_z(\psi)$$



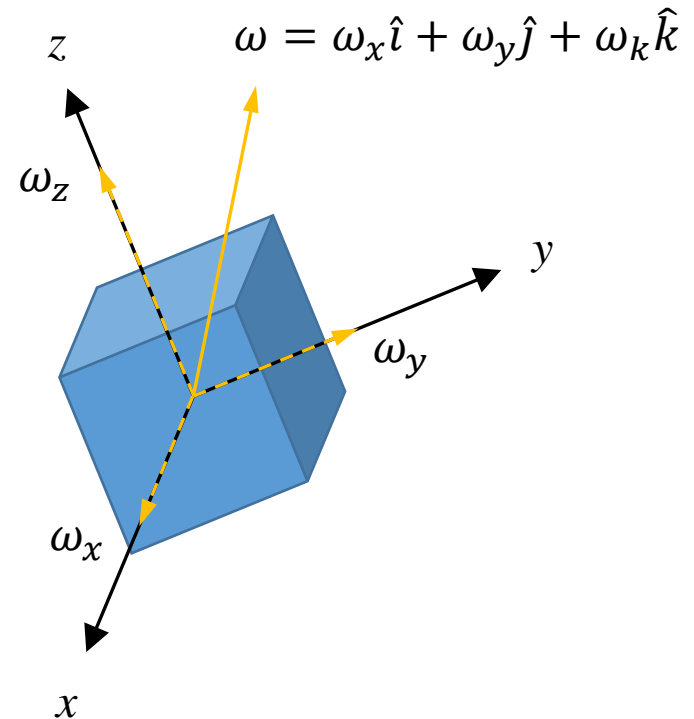
Rotations in free bodies

Question:

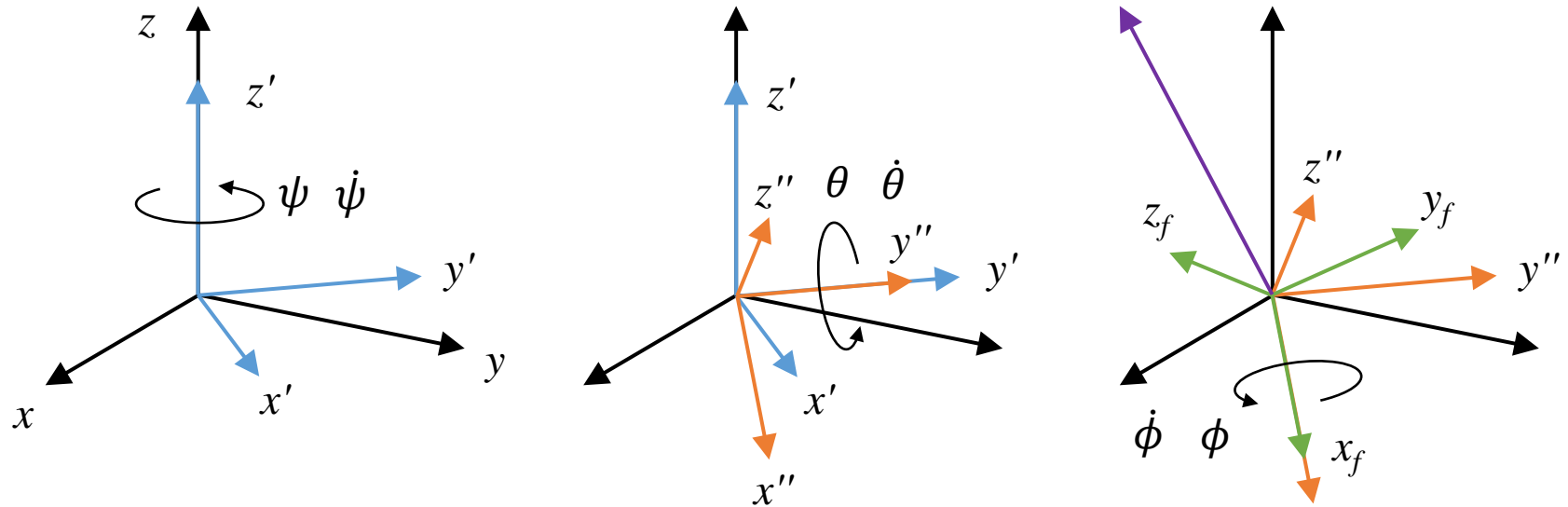
If we assume any type of Euler angles, how can we guarantee that rotations are preserved?

Answer:

We can not!



Rotations in free bodies



$$\omega = \dot{\phi} \hat{i} + [R_x(\phi)]^T \dot{\theta} \hat{j} + [R_y(\theta) R_x(\phi)]^T \dot{\psi} \hat{k}$$

Singularity!

$$\omega = \dot{\phi} \hat{i} + [R_x(\phi)]^T \dot{\theta} \hat{j} + [R_y(\theta) R_x(\phi)]^T \dot{\psi} \hat{k}$$

$$\omega_x = \dot{\phi} - \dot{\psi} \sin \theta$$

$$\omega_y = \dot{\psi} \cos \theta \sin \phi + \dot{\theta} \cos \phi$$

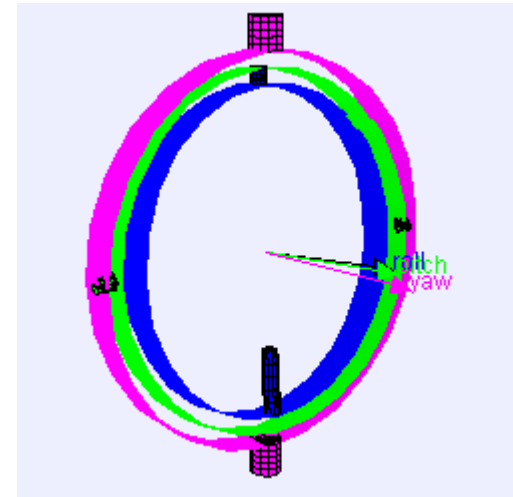
$$\omega_z = \dot{\psi} \cos \theta \cos \phi - \dot{\theta} \sin \phi$$

$$\dot{\phi} = \omega_x + \omega_y \sin \phi \tan \theta + \omega_z \cos \phi \tan \theta$$

$$\dot{\theta} = \omega_y \cos \phi - \omega_z \sin \phi$$

$$\dot{\psi} = (\omega_y \sin \phi + \omega_z \cos \phi) / \cos \theta$$

Singularities at: $\theta = \frac{(2k-1)\pi}{2}$



Time derivative of a Rotation Matrix

For angular velocity vector ω defined in body frame:

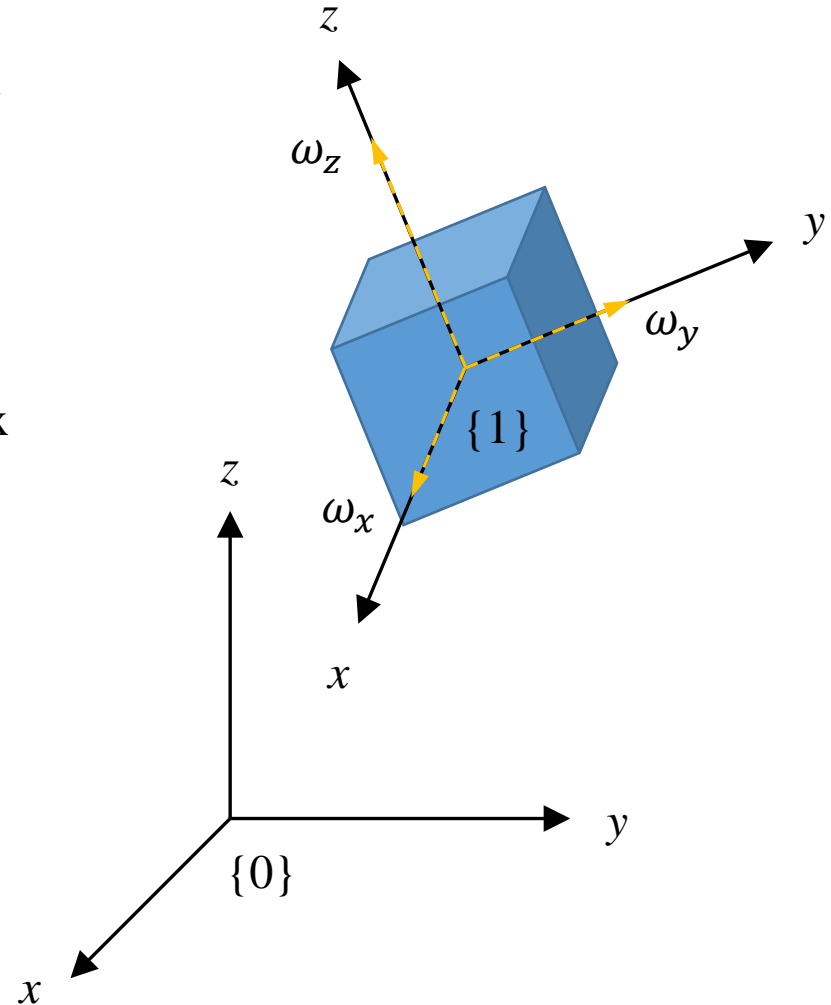
$$\omega = \omega_x \hat{i} + \omega_y \hat{j} + \omega_z \hat{k}$$

And a rotation matrix 0R_1 that maps $\{1\}$ into $\{0\}$. The time derivative of the rotation matrix is defined as:

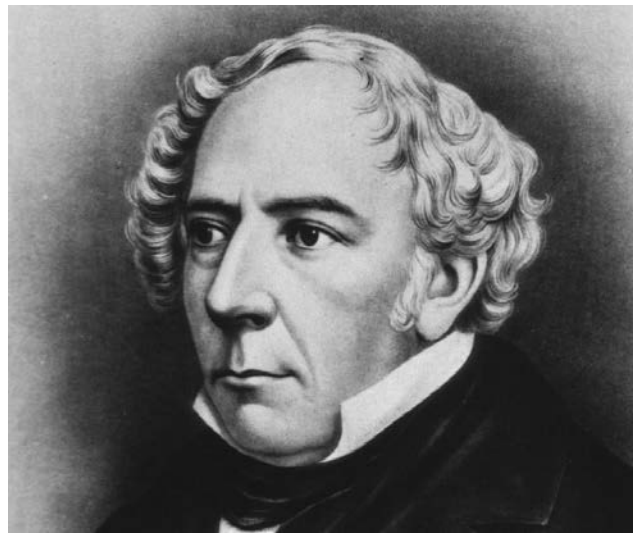
$$\frac{d}{dt}R(t) = S(\omega)R$$

where:

$$S(\omega) = \begin{bmatrix} 0 & -\omega_z & \omega_y \\ \omega_z & 0 & -\omega_x \\ -\omega_y & \omega_x & 0 \end{bmatrix}$$



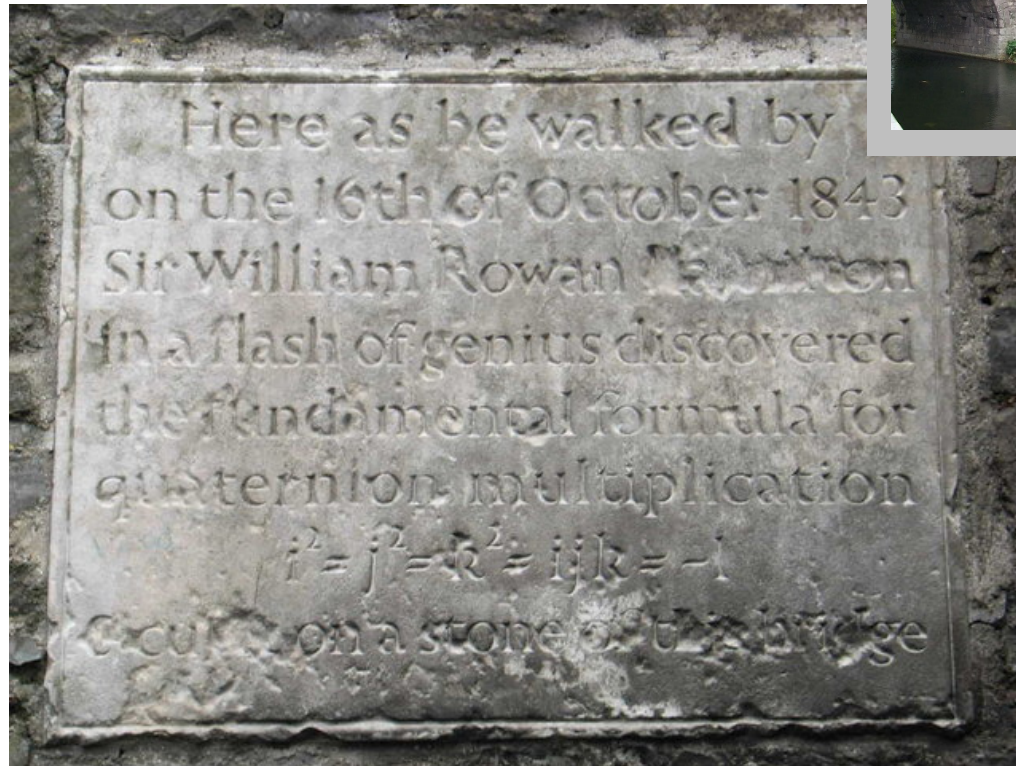
Quaternion



Sir William Rowan Hamilton

August 4, 1805, Dublin, Republic of Ireland
 September 2, 1865, Dublin, Republic of Ireland

Quaternion



Broom Bridge
Dublin, Ireland

$$i^2 + j^2 + k^2 = ijk = -1$$

End of Session 1 of 2

To be continued...

References:

A good reference on Rotation matrices and some of the underlying theories is presented in chapter 2 of:

- Craig, John J. “Introduction to robotics: mechanics and control.” Vol. 3. Upper Saddle River: Pearson Prentice Hall, 2005.

Proof of the time derivative of a rotation matrix:

- Hamano, Fumio. “Derivative of Rotation Matrix Direct Matrix Derivation of Well Known Formula.” arXiv preprint arXiv:1311.6010 (2013).