

$\mathbf{X}_0 = (X_0, Y_0, Z_0)^\top$: 3-D coordinates of a point at time t_0

$\mathbf{T} = (T_1, T_2, T_3)^\top$: Translation vector

spherical coordinates: slant, θ_T , and tilt, ϕ_T :

$$\mathbf{T} = (\sin\theta_T \cos\phi_T, \sin\theta_T \sin\phi_T, \cos\theta_T)^\top. \quad (1)$$

$\mathbf{q} = (q_0, q_1, q_2, q_3)^\top$: Quaternion

$$\mathbf{q} = (\sin \frac{\alpha}{2} \mathbf{n}, \cos \frac{\alpha}{2})^\top$$

Rotation Matrix:

$$\mathbf{R} = \begin{pmatrix} q_0^2 - q_1^2 - q_2^2 + q_3^2 & 2(q_0q_1 + q_2q_3) & 2(q_0q_2 - q_1q_3) \\ 2(q_0q_1 - q_2q_3) & -q_0^2 + q_1^2 - q_2^2 + q_3^2 & 2(q_1q_2 + q_0q_3) \\ 2(q_0q_2 + q_1q_3) & 2(q_1q_2 - q_0q_3) & -q_0^2 - q_1^2 + q_2^2 + q_3^2 \end{pmatrix}, \quad (2)$$

$$\mathbf{q}(t) = \left(\frac{w_x}{w} \sin \frac{wt}{2}, \frac{w_y}{w} \sin \frac{wt}{2}, \frac{w_z}{w} \sin \frac{wt}{2}, \cos \frac{wt}{2} \right)^\top, \quad (3)$$

$$w = \sqrt{w_x^2 + w_y^2 + w_z^2}, \text{ and } w \neq 0.$$

3-D motion:

$$\mathbf{X}_t = \mathbf{R}(\mathbf{q}(t))\mathbf{X}_0 + t\mathbf{T}. \quad (4)$$

Perspective projection:

$$\mathbf{X} = (X_1, X_2, X_3),$$

$$x = f \frac{X_1}{X_3}, y = f \frac{X_2}{X_3}$$

$$\text{Unknowns: } \mathbf{a} = (\theta_T, \phi_T, w_x, w_y, w_z, Z_0)^\top.$$

Problem: determine \mathbf{a} , given $\{\mathbf{x}_s, \mathbf{x}_{s+1}, \dots, \mathbf{x}_{s+N}\}$,

where $\mathbf{x}_t = (x_t, y_t)^\top$, $t = s, \dots, s+N$, $s \geq 0$

Let $\mathbf{h}_t(\mathbf{a})$ be the 3-D coordinates of a point at time t , **given parameter \mathbf{a} :**

$$\mathbf{h}_t(\mathbf{a}) = \mathbf{R}(\mathbf{q}(t))\mathbf{X}_0 + t\mathbf{T}. \quad (5)$$

Given image coordinates \mathbf{x}_t , and depth Z_t , its corresponding 3-D coordinates are:

$$\mathbf{X}_t = (Z_t x_t / f, Z_t y_t / f, Z_t)^\top.$$

Let $\mathbf{p} = (0, 0, 1)$, then $Z_t = \mathbf{p} \mathbf{h}_t(\mathbf{a})$. Now, \mathbf{X}_t becomes

$$\mathbf{X}_t = \mathbf{p} \mathbf{h}_t(\mathbf{a}) \begin{pmatrix} x_t/f \\ y_t/f \\ 1 \end{pmatrix}.$$

The objective function to be minimized is given by:

$$E^2(\mathbf{a}) = \sum_{t=s}^{s+N} \|\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})\|^2, \quad (6)$$

$$\mathbf{X}_t = \mathbf{p} \mathbf{h}_t(\mathbf{a}) \begin{pmatrix} x_t/f \\ y_t/f \\ 1 \end{pmatrix}.$$

$$\mathbf{h}_t(\mathbf{a}) = \mathbf{R}(\mathbf{q}(t))\mathbf{X}_0 + t\mathbf{T}. \quad (7)$$

$$(\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})) = (\mathbf{p} \mathbf{h}_t(\mathbf{a}) \begin{pmatrix} x_t/f \\ y_t/f \\ 1 \end{pmatrix} - \mathbf{h}_t(\mathbf{a})) \quad (8)$$

$$\frac{\partial}{\partial \mathbf{a}_i}(\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})) = t\mathbf{p} \frac{\partial \mathbf{T}}{\partial \mathbf{a}_i} \begin{pmatrix} x_t/f \\ y_t/f \\ 1 \end{pmatrix} - t \frac{\partial \mathbf{T}}{\partial \mathbf{a}_i}, \quad i = 1, 2, \quad (9)$$

$$\frac{\partial}{\partial \mathbf{a}_i}(\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})) = \mathbf{p} \frac{\partial \mathbf{R}}{\partial \mathbf{a}_i} \mathbf{X}_0 \begin{pmatrix} x_t/f \\ y_t/f \\ 1 \end{pmatrix} - \frac{\partial \mathbf{R}}{\partial \mathbf{a}_i} \mathbf{X}_0, \quad i = 3, 4, 5, \quad (10)$$

$$\frac{\partial}{\partial \mathbf{a}_6}(\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})) = \left\{ \mathbf{p} \mathbf{R} \begin{pmatrix} x_0/f \\ y_0/f \\ 1 \end{pmatrix} \right\} \begin{pmatrix} x_t/f \\ y_t/f \\ 1 \end{pmatrix} - \mathbf{R} \begin{pmatrix} x_0/f \\ y_0/f \\ 1 \end{pmatrix}, \quad (11)$$

$$\mathbf{T} = (\sin\theta_T \cos\phi_T, \sin\theta_T \sin\phi_T, \cos\theta_T)^\top. \quad (12)$$

where

$$\frac{\partial \mathbf{T}}{\partial \mathbf{a}_1} = \frac{\partial \mathbf{T}}{\partial \theta_T} = \begin{pmatrix} \cos \theta_T \cos \phi_T \\ \cos \theta_T \sin \phi_T \\ -\sin \theta_T \end{pmatrix}, \quad \frac{\partial \mathbf{T}}{\partial \mathbf{a}_2} = \frac{\partial \mathbf{T}}{\partial \phi_T} = \begin{pmatrix} -\sin \theta_T \sin \phi_T \\ \sin \theta_T \cos \phi_T \\ 0 \end{pmatrix},$$

$\mathbf{q} = (q_0, q_1, q_2, q_3)^\top$: Quaternion

$$\mathbf{q}(t) = \left(\frac{w_x}{w} \sin \frac{wt}{2}, \frac{w_y}{w} \sin \frac{wt}{2}, \frac{w_z}{w} \sin \frac{wt}{2}, \cos \frac{wt}{2} \right)^\top, \quad (13)$$

Rotation Matrix:

$$\mathbf{R} = \begin{pmatrix} q_0^2 - q_1^2 - q_2^2 + q_3^2 & 2(q_0q_1 + q_2q_3) & 2(q_0q_2 - q_1q_3) \\ 2(q_0q_1 - q_2q_3) & -q_0^2 + q_1^2 - q_2^2 + q_3^2 & 2(q_1q_2 + q_0q_3) \\ 2(q_0q_2 + q_1q_3) & 2(q_1q_2 - q_0q_3) & -q_0^2 - q_1^2 + q_2^2 + q_3^2 \end{pmatrix}, \quad (14)$$

$$w = \sqrt{w_x^2 + w_y^2 + w_z^2}, \text{ and } w \neq 0.$$

$$\frac{\partial \mathbf{R}}{\partial \mathbf{a}_3} = \frac{\partial \mathbf{R}}{\partial w_x} = \sum_{k=0}^3 \frac{\partial \mathbf{R}}{\partial q_k} \frac{\partial q_k}{\partial w_x} = \sum_{k=0}^3 D_k \frac{\partial q_k}{\partial w_x}, \quad \frac{\partial \mathbf{R}}{\partial \mathbf{a}_4} = \frac{\partial \mathbf{R}}{\partial w_y} = \sum_{k=0}^3 D_k \frac{\partial q_k}{\partial w_y}, \quad \frac{\partial \mathbf{R}}{\partial \mathbf{a}_5} = \frac{\partial \mathbf{R}}{\partial w_z} = \sum_{k=0}^3 D_k \frac{\partial q_k}{\partial w_z},$$

where $D_k = \partial \mathbf{R} / \partial q_k$, $k = 0, 1, 2, 3$, are given by

$$\mathbf{D}_0 = 2 \begin{pmatrix} q_0 & q_1 & q_2 \\ q_1 & -q_0 & q_3 \\ q_2 & -q_3 & -q_0 \end{pmatrix}, \quad \mathbf{D}_1 = 2 \begin{pmatrix} -q_1 & q_0 & -q_3 \\ q_0 & q_1 & q_2 \\ q_3 & q_2 & -q_1 \end{pmatrix},$$

$$\mathbf{D}_2 = 2 \begin{pmatrix} -q_2 & q_3 & q_0 \\ -q_3 & -q_2 & q_1 \\ q_0 & q_1 & q_2 \end{pmatrix}, \quad \mathbf{D}_3 = 2 \begin{pmatrix} q_3 & q_2 & -q_1 \\ -q_2 & q_3 & q_0 \\ q_1 & -q_0 & -q_3 \end{pmatrix}.$$

$\mathbf{q} = (q_0, q_1, q_2, q_3)^\top$: Quaternion

$$\mathbf{q}(t) = \left(\frac{w_x}{w} \sin \frac{wt}{2}, \frac{w_y}{w} \sin \frac{wt}{2}, \frac{w_z}{w} \sin \frac{wt}{2}, \cos \frac{wt}{2} \right)^\top, \quad (15)$$

Rotation Matrix:

$$\mathbf{R} = \begin{pmatrix} q_0^2 - q_1^2 - q_2^2 + q_3^2 & 2(q_0q_1 + q_2q_3) & 2(q_0q_2 - q_1q_3) \\ 2(q_0q_1 - q_2q_3) & -q_0^2 + q_1^2 - q_2^2 + q_3^2 & 2(q_1q_2 + q_0q_3) \\ 2(q_0q_2 + q_1q_3) & 2(q_1q_2 - q_0q_3) & -q_0^2 - q_1^2 + q_2^2 + q_3^2 \end{pmatrix}, \quad (16)$$

$$w = \sqrt{w_x^2 + w_y^2 + w_z^2}, \text{ and } w \neq 0.$$

Now, $\partial q_k / \partial \mathbf{a}_i$, $k = 0, 1, 2, 3$, $i = 3, 4, 5$, are given by

$$\frac{\partial q_0}{\partial w_x} = \left(\frac{1}{w} - \frac{w_x^2}{w^3} \right) \sin \frac{wt}{2} + \frac{t}{2} \frac{w_x^2}{w^2} \cos \frac{wt}{2}, \quad \frac{\partial q_1}{\partial w_x} = -\frac{w_x w_y}{w^3} \sin \frac{wt}{2} + \frac{t}{2} \frac{w_x w_y}{w^2} \cos \frac{wt}{2},$$

$$\frac{\partial q_2}{\partial w_x} = -\frac{w_x w_z}{w^3} \sin \frac{wt}{2} + \frac{t}{2} \frac{w_x w_z}{w^2} \cos \frac{wt}{2}, \quad \frac{\partial q_3}{\partial w_x} = -\frac{t}{2} \frac{w_x}{w} \sin \frac{wt}{2},$$

$$\frac{\partial q_0}{\partial w_y} = -\frac{w_x w_y}{w^3} \sin \frac{wt}{2} + \frac{t}{2} \frac{w_x w_y}{w^2} \cos \frac{wt}{2}, \quad \frac{\partial q_1}{\partial w_y} = \left(\frac{1}{w} - \frac{w_y^2}{w^3} \right) \sin \frac{wt}{2} + \frac{t}{2} \frac{w_y^2}{w^2} \cos \frac{wt}{2},$$

$$\frac{\partial q_2}{\partial w_y} = -\frac{w_y w_z}{w^3} \sin \frac{wt}{2} + \frac{t}{2} \frac{w_y w_z}{w^2} \cos \frac{wt}{2}, \quad \frac{\partial q_3}{\partial w_y} = -\frac{t}{2} \frac{w_y}{w} \sin \frac{wt}{2},$$

$$\frac{\partial q_0}{\partial w_z} = -\frac{w_x w_z}{w^3} \sin \frac{wt}{2} + \frac{t}{2} \frac{w_x w_z}{w^2} \cos \frac{wt}{2}, \quad \frac{\partial q_1}{\partial w_z} = -\frac{w_y w_z}{w^3} \sin \frac{wt}{2} + \frac{t}{2} \frac{w_y w_z}{w^2} \cos \frac{wt}{2},$$

$$\frac{\partial q_2}{\partial w_z} = \left(\frac{1}{w} - \frac{w_z^2}{w^3} \right) \sin \frac{wt}{2} + \frac{t}{2} \frac{w_z^2}{w^2} \cos \frac{wt}{2}, \quad \frac{\partial q_3}{\partial w_z} = -\frac{t}{2} \frac{w_z}{w} \sin \frac{wt}{2}.$$

$$E^2(\mathbf{a}) = \sum_{t=s}^{s+N} \|\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})\|^2, \quad (17)$$

Then the first partial derivatives of the function E^2 with respect to \mathbf{a}_i are given by:

$$\frac{\partial E^2}{\partial \mathbf{a}_i} = 2 \sum_{t=s}^{s+N} (\mathbf{X}_t - \mathbf{h}_t(\mathbf{a}))^\top \frac{\partial}{\partial \mathbf{a}_i} (\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})), \quad i = 1, 2, \dots, 6. \quad (18)$$

The second partial derivatives are obtained by ignoring the second derivatives of the model function:

$$\frac{\partial^2 E^2}{\partial \mathbf{a}_i \partial \mathbf{a}_j} \approx 2 \sum_{t=s}^{s+N} \frac{\partial}{\partial \mathbf{a}_i} (\mathbf{X}_t - \mathbf{h}_t(\mathbf{a}))^\top \frac{\partial}{\partial \mathbf{a}_j} (\mathbf{X}_t - \mathbf{h}_t(\mathbf{a})), \quad i, j = 1, 2, \dots, 6. \quad (19)$$

Let $\beta_i \stackrel{\text{def}}{=} -\frac{1}{2} \frac{\partial E^2}{\partial a_i}$, and $\alpha_{ij} \stackrel{\text{def}}{=} \frac{1}{2} \frac{\partial E^2}{\partial a_i \partial a_j}$, the elements in matrix $[\alpha]$. The minimization problem

is reduced to iteratively solving the following linear equation:

$$\sum_{l=1}^m \alpha_{kl} \delta a_l = \beta_k, \quad (20)$$

where m is the number of unknown parameters. Here $m = 6$.

Algorithm: TrajFit

1. Compute $E^2(\mathbf{a})$ in Equation (17). Set $\lambda = 0.001$.
2. Compute β_i and α_{ij} , where $i, j = 1, 2, \dots, 6$, using equations (18) and (19), respectively.
3. Compute matrix $[\alpha]$ by augmenting its diagonal elements: $\alpha'_{jj} = \alpha_{jj}(1 + \lambda)$, and
$$\alpha'_{jk} = \alpha_{jk}.$$
4. Solve Equation (20) for $\delta(\mathbf{a})$ and evaluate $E^2(\mathbf{a} + \delta\mathbf{a})$.
5. If $E^2(\mathbf{a} + \delta\mathbf{a}) \geq E^2(\mathbf{a})$, increase λ by a factor and go back to 2.
6. If $E^2(\mathbf{a} + \delta\mathbf{a}) < E^2(\mathbf{a})$, decrease λ by a factor, update the trial solution $\mathbf{a} \leftarrow \mathbf{a} + \delta\mathbf{a}$, and go back to 2.