

# ME/SE 740

## Lecture 19

### Differential Relationships

Let us begin our discussion by considering the planar case and consider the transformation:

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

We are interested in infinitesimal quantities:

$$T(d\theta, dx, dy) = \begin{pmatrix} \cos d\theta & -\sin d\theta & dx \\ \sin d\theta & \cos d\theta & dy \\ 0 & 0 & 1 \end{pmatrix}$$
$$= \begin{pmatrix} 1 & -d\theta & dx \\ d\theta & 1 & dy \\ 0 & 0 & 1 \end{pmatrix} + \text{hot}(d\theta, dx, dy)$$

working in the neighborhood of the identity. In the case of infinitesimal motions near any element of  $SE(3)$ :

$$\begin{aligned} dT &= T(\theta + d\theta, x + dx, y + dy) - T(\theta, x, y) \\ &\quad (\text{use } \cos(a+b) = \cos a \cos b - \sin a \sin b, \sin(a+b) = \sin a \cos b + \cos a \sin b \text{ and then Taylor Series expansion}) \\ &= \begin{pmatrix} \cos(\theta + d\theta) & -\sin(\theta + d\theta) & x + dx \\ \sin(\theta + d\theta) & \cos(\theta + d\theta) & y + dy \\ 0 & 0 & 1 \end{pmatrix} - \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix} + \begin{pmatrix} -\sin \theta d\theta & -\cos \theta d\theta & dx \\ \cos \theta d\theta & -\sin \theta d\theta & dy \\ 0 & 0 & 0 \end{pmatrix} + \text{hot}(d\theta, dx, dy) - \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} -\sin \theta d\theta & -\cos \theta d\theta & dx \\ \cos \theta d\theta & -\sin \theta d\theta & dy \\ 0 & 0 & 0 \end{pmatrix} + \text{hot}(d\theta, dx, dy) \\ &= \begin{pmatrix} 0 & -d\theta & dx \\ d\theta & 0 & dy \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix} + \text{hot}(d\theta, dx, dy) \end{aligned}$$

Now,  $T = A_1 A_2 A_3 \cdots A_n$ . What do we mean by  $dT$ ?

1. We could think of a “tiny” motion in the base frame  $\Delta$  followed by a “macroscopic” (i.e., a transformation that is not tiny)  $T$ .

$$\Delta T = \begin{pmatrix} 1 & -d\theta & dx \\ d\theta & 1 & dy \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix}$$

Then:

$$\Delta T = (\Delta - I)T = \begin{pmatrix} 0 & -d\theta & dx \\ d\theta & 0 & dy \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix}$$

2. We could alternatively make a transformation  $T$  followed by an infinitesimal increment  $\Delta_E$  to get  $T \circ \Delta_E$ . For this we write:

$$dT = T(\Delta_E - I) = \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & -d\theta_E & dx_E \\ d\theta_E & 0 & dy_E \\ 0 & 0 & 0 \end{pmatrix}$$

Now consider the 3 dof manipulator shown below:

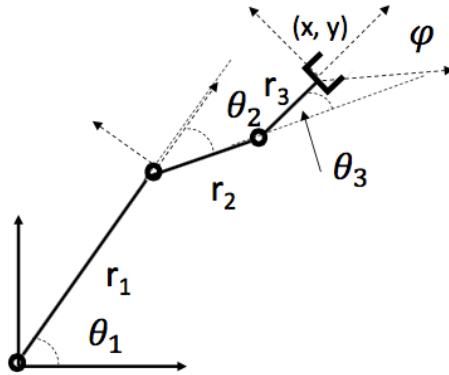


Figure 1: **Planar Case**

$$\begin{pmatrix} x \\ y \\ \phi \end{pmatrix} = \begin{pmatrix} r_1 \cos \theta_1 + r_2 \cos(\theta_1 + \theta_2) + r_3 \cos(\theta_1 + \theta_2 + \theta_3) \\ r_1 \sin \theta_1 + r_2 \sin(\theta_1 + \theta_2) + r_3 \sin(\theta_1 + \theta_2 + \theta_3) \\ \theta_1 + \theta_2 + \theta_3 \end{pmatrix}$$

And

$$J = \begin{pmatrix} \frac{\partial x}{\partial \theta_1} & \frac{\partial x}{\partial \theta_2} & \frac{\partial x}{\partial \theta_3} \\ \frac{\partial y}{\partial \theta_1} & \frac{\partial y}{\partial \theta_2} & \frac{\partial y}{\partial \theta_3} \\ 1 & 1 & 1 \end{pmatrix}$$

In terms of  $SE(2)$  kinematics:

$$T = \begin{pmatrix} \cos(\theta_1 + \theta_2 + \theta_3) & -\sin(\theta_1 + \theta_2 + \theta_3) & x(\theta_1, \theta_2, \theta_3) \\ \sin(\theta_1 + \theta_2 + \theta_3) & \cos(\theta_1 + \theta_2 + \theta_3) & y(\theta_1, \theta_2, \theta_3) \\ 0 & 0 & 1 \end{pmatrix}$$

where :

$$\begin{aligned} x(\theta_1, \theta_2, \theta_3) &= r_1 \cos \theta_1 + r_2 \cos(\theta_1 + \theta_2) + r_3 \cos(\theta_1 + \theta_2 + \theta_3) \\ y(\theta_1, \theta_2, \theta_3) &= r_1 \sin \theta_1 + r_2 \sin(\theta_1 + \theta_2) + r_3 \sin(\theta_1 + \theta_2 + \theta_3) \end{aligned}$$

Now

$$\frac{\partial T}{\partial \theta_i} = \begin{pmatrix} -\sin(\theta_1 + \theta_2 + \theta_3) & -\cos(\theta_1 + \theta_2 + \theta_3) & \frac{\partial x}{\partial \theta_i} \\ \cos(\theta_1 + \theta_2 + \theta_3) & -\sin(\theta_1 + \theta_2 + \theta_3) & \frac{\partial y}{\partial \theta_i} \\ 0 & 0 & 0 \end{pmatrix}, \quad i = 1, 2, 3$$

In general, if  $y = F(x)$  defines a (nonlinear) transformation  $F : \mathbb{R}^n \implies \mathbb{R}^n$ , then the Jacobian is a linear transformation and has the form:

$$J = \begin{pmatrix} \frac{\partial F_1}{\partial x_1} & \cdots & \frac{\partial F_1}{\partial x_n} \\ \vdots & & \vdots \\ \frac{\partial F_n}{\partial x_1} & \cdots & \frac{\partial F_n}{\partial x_n} \end{pmatrix}$$

A good way to think about this is that  $\frac{\partial F}{\partial x} = J$  represents the relationship between infinitesimal quantities  $dx_i$  and corresponding infinitesimal quantities  $dy_i$ :

$$dy_j = \frac{\partial F_j}{\partial x_1} dx_1 + \frac{\partial F_j}{\partial x_2} dx_2 + \cdots + \frac{\partial F_j}{\partial x_n} dx_n$$

In the case of  $T$  above:

$$\begin{aligned} \Delta T &= \begin{pmatrix} 0 & -d\theta & dx \\ d\theta & 0 & dy \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \cos \theta & -\sin \theta & x \\ \sin \theta & \cos \theta & y \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} -\sin \phi d\phi & -\cos \phi d\phi & dx - yd\phi \\ \cos \phi d\phi & -\sin \phi d\phi & dy + xd\phi \\ 0 & 0 & 0 \end{pmatrix} \\ &= \frac{\partial T}{\partial \theta_1} d\theta_1 + \frac{\partial T}{\partial \theta_2} d\theta_2 + \frac{\partial T}{\partial \theta_3} d\theta_3 \end{aligned}$$

$$\begin{aligned}\frac{\partial T}{\partial \theta_i} &= \begin{pmatrix} -s_{123} & -c_{123} & \frac{\partial x}{\partial \theta_i} \\ c_{123} & -s_{123} & \frac{\partial y}{\partial \theta_i} \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 0 & -1 & \frac{\partial x}{\partial \theta_i} + y \\ 1 & 0 & \frac{\partial y}{\partial \theta_i} - x \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix}\end{aligned}$$

Writing:

$$\begin{aligned}dT &= \sum_{i=1}^3 \frac{\partial T}{\partial \theta_i} d\theta_i, \quad d\phi = d\theta_1 + d\theta_2 + d\theta_3, \quad dx = \frac{\partial x}{\partial \theta_1} d\theta_1 + \frac{\partial x}{\partial \theta_2} d\theta_2 + \frac{\partial x}{\partial \theta_3} d\theta_3 + y(d\theta_1 + d\theta_2 + d\theta_3) \\ dy &= \frac{\partial y}{\partial \theta_1} d\theta_1 + \frac{\partial y}{\partial \theta_2} d\theta_2 + \frac{\partial y}{\partial \theta_3} d\theta_3 - x(d\theta_1 + d\theta_2 + d\theta_3)\end{aligned}$$

These equations can be written in matrix form:

$$\begin{pmatrix} dx \\ dy \\ d\phi \end{pmatrix} = \begin{pmatrix} \frac{\partial x}{\partial \theta_1} + y & \frac{\partial x}{\partial \theta_2} + y & \frac{\partial x}{\partial \theta_3} + y \\ \frac{\partial y}{\partial \theta_1} - x & \frac{\partial y}{\partial \theta_2} - x & \frac{\partial y}{\partial \theta_3} - x \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} d\theta_1 \\ d\theta_2 \\ d\theta_3 \end{pmatrix}$$

Recalling that:

$$\begin{aligned}x(\theta_1, \theta_2, \theta_3) &= r_1 \cos \theta_1 + r_2 \cos(\theta_1 + \theta_2) + r_3 \cos(\theta_1 + \theta_2 + \theta_3) \\ y(\theta_1, \theta_2, \theta_3) &= r_1 \sin \theta_1 + r_2 \sin(\theta_1 + \theta_2) + r_3 \sin(\theta_1 + \theta_2 + \theta_3)\end{aligned}$$

the matrix above gives:

$$\begin{aligned}\begin{pmatrix} dx \\ dy \\ d\phi \end{pmatrix} &= \underbrace{\begin{pmatrix} 0 & r_1 \sin \theta_1 & r_1 \sin \theta_1 + r_2 \sin(\theta_1 + \theta_2) \\ 0 & -r_1 \cos \theta_1 & -r_1 \cos \theta_1 + r_2 \cos(\theta_1 + \theta_2) \\ 1 & 1 & 1 \end{pmatrix}}_J \begin{pmatrix} d\theta_1 \\ d\theta_2 \\ d\theta_3 \end{pmatrix} \\ &= \underbrace{\begin{pmatrix} \cos \theta_1 & -\sin \theta_1 & 0 \\ \sin \theta_1 & \cos \theta_1 & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{\text{never singular}} \begin{pmatrix} 0 & 0 & r_2 s_2 \\ 0 & -r_1 & -r_1 - r_2 c_2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} d\theta_1 \\ d\theta_2 \\ d\theta_3 \end{pmatrix}\end{aligned}$$

Kinematic singularity of the above expression only involves  $\theta_2$  (when  $\theta_2 = 0$ ).

We began the lecture with:

$$\begin{pmatrix} 0 & -d\phi_B & dx_B \\ d\phi_B & 0 & dy_B \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & -d\phi_E & dx_E \\ d\phi_E & 0 & dy_E \\ 0 & 0 & 0 \end{pmatrix}$$

A formula relating infinitesimals in E frame and B frame.

**Lemma:** The conjugacy relationship

$$\begin{pmatrix} 0 & -d\phi_T & dx_T \\ d\phi_T & 0 & dy_T \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 0 & -d\phi_B & dx_B \\ d\phi_B & 0 & dy_B \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix}$$

can be rendered in vector form as:

$$\begin{aligned} \begin{pmatrix} dx_T \\ dy_T \\ d\phi_T \end{pmatrix} &= \begin{pmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \cos \phi & -\sin \phi & x \\ \sin \phi & \cos \phi & y \\ 0 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} dx_B \\ dy_B \\ d\phi_B \end{pmatrix} \\ &= \begin{pmatrix} \cos \phi & -\sin \phi & y \\ \sin \phi & \cos \phi & -x \\ 0 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} dx_B \\ dy_B \\ d\phi_B \end{pmatrix} \end{aligned}$$

Spatial Case: Think about infinitesimal rotations about the  $z, y$  axes:

$$\underbrace{\begin{pmatrix} 1 & -d\theta & 0 \\ d\theta & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{\text{to first order}} \underbrace{\begin{pmatrix} 1 & 0 & d\phi \\ 0 & 1 & 0 \\ -d\phi & 0 & 1 \end{pmatrix}}_{\text{to first order}} = \underbrace{\begin{pmatrix} 1 & -d\theta & d\phi \\ d\theta & 1 & d\theta d\phi \\ -d\phi & 0 & 1 \end{pmatrix}}_{\text{to first order}}$$

$$\begin{pmatrix} 1 & 0 & d\phi \\ 0 & 1 & 0 \\ -d\phi & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & -d\theta & 0 \\ d\theta & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -d\theta & d\phi \\ d\theta & 1 & 0 \\ -d\phi & d\phi d\theta & 1 \end{pmatrix}$$

Where if we “drop” the  $d\theta d\phi$  and  $d\phi d\theta$  terms, we see that to first order spatial rotations commute. Infinitesimals in  $SE(3)$  have the form:

$$\begin{pmatrix} 0 & -\delta_z & \delta_y & dx \\ \delta_z & 0 & -\delta_x & dy \\ -\delta_y & \delta_x & 0 & dz \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

where

$$\underbrace{\begin{pmatrix} 0 & -\delta_z & \delta_y \\ \delta_z & 0 & -\delta_x \\ -\delta_y & \delta_x & 0 \end{pmatrix}}_{\text{infinitesimal rotation matrix}}, \quad \underbrace{\begin{pmatrix} dx \\ dy \\ dz \end{pmatrix}}_{\text{infinitesimal translation}}$$