Quaternion Algebra and Calculus

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This document provides a mathematical summary of quaternion algebra and calculus and how they relate to rotations and interpolation of rotations. The ideas are based on the article [1].

1 Quaternion Algebra

A quaternion is given by q = w + xi + yj + zk where w, x, y, and z are real numbers. Define $q_n = w_n + x_n i + y_n j + z_n k$ (n = 0, 1). Addition and subtraction of quaternions is defined by

$$q_0 \pm q_1 = (w_0 + x_0 i + y_0 j + z_0 k) \pm (w_1 + x_1 i + y_1 j + z_1 k)$$

= $(w_0 \pm w_1) + (x_0 \pm x_1) i + (y_0 \pm y_1) j + (z_0 \pm z_1) k.$ (1)

Multiplication for the primitive elements i, j, and k is defined by $i^2 = j^2 = k^2 = -1$, ij = -ji = k, jk = -kj = i, and ki = -ik = j. Multiplication of quaternions is defined by

$$q_{0}q_{1} = (w_{0} + x_{0}i + y_{0}j + z_{0}k)(w_{1} + x_{1}i + y_{1}j + z_{1}k)$$

$$= (w_{0}w_{1} - x_{0}x_{1} - y_{0}y_{1} - z_{0}z_{1}) +$$

$$(w_{0}x_{1} + x_{0}w_{1} + y_{0}z_{1} - z_{0}y_{1})i +$$

$$(w_{0}y_{1} - x_{0}z_{1} + y_{0}w_{1} + z_{0}x_{1})j +$$

$$(w_{0}z_{1} + x_{0}y_{1} - y_{0}x_{1} + z_{0}w_{1})k.$$

$$(2)$$

Multiplication is not commutative in that the products q_0q_1 and q_1q_0 are not necessarily equal.

The *conjugate* of a quaternion is defined by

$$q^* = (w + xi + yj + zk)^* = w - xi - yj - zk.$$
(3)

The conjugate of a product of quaternions satisfies the properties $(p^*)^* = p$ and $(pq)^* = q^*p^*$.

The *norm* of a quaternion is defined by

$$N(q) = N(w + xi + yj + zk) = w^{2} + x^{2} + y^{2} + z^{2}.$$
 (4)

The norm is a real-valued function and the norm of a product of quaternions satisfies the properties $N(q^*) = N(q)$ and N(pq) = N(p)N(q).

The multiplicative inverse of a quaternion q is denoted q^{-1} and has the property $qq^{-1} = q^{-1}q = 1$. It is constructed as

$$q^{-1} = q^*/N(q) (5)$$

where the division of a quaternion by a real-valued scalar is just componentwise division. The inverse operation satisfies the properties $(p^{-1})^{-1} = p$ and $(pq)^{-1} = q^{-1}p^{-1}$.

A simple but useful function is the *selection* function

$$W(q) = W(w + xi + yj + zk) = w \tag{6}$$

which selects the "real part" of the quaternion. This function satisfies the property $W(q) = (q + q^*)/2$.

The quaternion q = w + xi + yj + zk may also be viewed as $q = w + \hat{v}$ where $\hat{v} = xi + yj + zk$. If we identify \hat{v} with the 3D vector (x, y, z), then quaternion multiplication can be written using vector dot product (\bullet) and cross product (\times) as

$$(w_0 + \hat{v}_0)(w_1 + \hat{v}_1) = (w_0 w_1 - \hat{v}_0 \bullet \hat{v}_1) + w_0 \hat{v}_1 + w_1 \hat{v}_0 + \hat{v}_0 \times \hat{v}_1. \tag{7}$$

In this form it is clear that $q_0q_1 = q_1q_0$ if and only if $\hat{v}_0 \times \hat{v}_1 = 0$ (these two vectors are parallel).

A quaternion q may also be viewed as a 4D vector (w, x, y, z). The dot product of two quaternions is

$$q_0 \bullet q_1 = w_0 w_1 + x_0 x_1 + y_0 y_1 + z_0 z_1 = W(q_0 q_1^*). \tag{8}$$

A unit quaternion is a quaternion q for which N(q) = 1. The inverse of a unit quaternion and the product of unit quaternions are themselves unit quaternions. A unit quaternion can be represented by

$$q = \cos\theta + \hat{u}\sin\theta \tag{9}$$

where \hat{u} as a 3D vector has length 1. However, observe that the quaternion product $\hat{u}\hat{u} = -1$. Note the similarity to unit length complex numbers $\cos \theta + i \sin \theta$. In fact, Euler's identity for complex numbers generalizes to quaternions,

$$\exp(\hat{u}\theta) = \cos\theta + \hat{u}\sin\theta,\tag{10}$$

where the exponential on the left-hand side is evaluated by symbolically substituting $\hat{u}\theta$ into the power series representation for $\exp(x)$ and replacing products $\hat{u}\hat{u}$ by -1. From this identity it is possible to define the *power* of a unit quaternion,

$$q^{t} = (\cos \theta + \hat{u}\sin \theta)^{t} = \exp(\hat{u}t\theta) = \cos(t\theta) + \hat{u}\sin(t\theta). \tag{11}$$

It is also possible to define the *logarithm* of a unit quaternion,

$$\log(q) = \log(\cos\theta + \hat{u}\sin\theta) = \log(\exp(\hat{u}\theta)) = \hat{u}\theta. \tag{12}$$

It is important to note that the noncommutativity of quaternion multiplication disallows the standard identities for exponential and logarithm functions. The quaternions $\exp(p) \exp(q)$ and $\exp(p+q)$ are not necessarily equal. The quaternions $\log(pq)$ and $\log(p) + \log(q)$ are not necessarily equal.

2 Relationship of Quaternions to Rotations

A unit quaternion $q = \cos \theta + \hat{u} \sin \theta$ represents the rotation of the 3D vector \hat{v} by an angle 2θ about the 3D axis \hat{u} . The rotated vector, represented as a quaternion, is $R(\hat{v}) = q\hat{v}q^*$. The proof requires showing that $R(\hat{v})$ is a 3D vector, a length-preserving function of 3D vectors, a linear transformation, and does not have a reflection component.

To see that $R(\hat{v})$ is a 3D vector,

$$\begin{split} W(R(\hat{v})) &= W(q\hat{v}q^*) \\ &= [(q\hat{v}q^*) + (q\hat{v}q^*)^*]/2 \\ &= [q\hat{v}q^* + q\hat{v}^*q^*]/2 \\ &= q[(\hat{v} + \hat{v}^*)/2]q^* \\ &= qW(\hat{v})q^* \\ &= W(\hat{v}) \\ &= 0. \end{split}$$

To see that $R(\hat{v})$ is length-preserving,

$$\begin{split} N(R(\hat{v})) &= N(q\hat{v}q^*) \\ &= N(q)N(\hat{v})N(q^*) \\ &= N(q)N(\hat{v})N(q) \\ &= N(\hat{v}). \end{split}$$

To see that $R(\hat{v})$ is a linear transformation, let a be a real-valued scalar and let \hat{v} and \hat{w} be 3D vectors; then

$$R(a\hat{v} + \hat{w}) = q(a\hat{v} + \hat{w})q^*$$

$$= (qa\hat{v}q^*) + (q\hat{w}q^*)$$

$$= a(q\hat{v}q^*) + (q\hat{w}q^*)$$

$$= aR(\hat{v}) + R(\hat{w}),$$

thereby showing that the transform of a linear combination of vectors is the linear combination of the transforms.

The previous three properties show that $R(\hat{v})$ is an orthonormal transformation. Such transformations include rotations and reflections. Consider R as a function of q for a fixed vector \hat{v} . That is, $R(q) = q\hat{v}q^*$. This function is a continuous function of q. For each q it is a linear transformation with determinant D(q), so the determinant itself is a continuous function of q. Thus, $\lim_{q\to 1} R(q) = R(1) = I$, the identity function (the limit is taken along any path of quaternions which approach the quaternion 1) and $\lim_{q\to 1} D(q) = D(1) = 1$. By continuity, D(q) is identically 1 and R(q) does not have a reflection component.

Now we prove that the unit rotation axis is the 3D vector \hat{u} and the rotation angle is 2θ . To see that \hat{u} is a unit rotation axis we need only show that \hat{u} is unchanged by the rotation. Recall that $\hat{u}^2 = \hat{u}\hat{u} = -1$. This implies that $\hat{u}^3 = -\hat{u}$. Now

$$R(\hat{u}) = q\hat{u}q^*$$

$$= (\cos\theta + \hat{u}\sin\theta)\hat{u}(\cos\theta - \hat{u}\sin\theta)$$

$$= (\cos\theta)^2\hat{u} - (\sin\theta)^2\hat{u}^3$$

$$= (\cos\theta)^2\hat{u} - (\sin\theta)^2(-\hat{u})$$

$$= \hat{u}$$

To see that the rotation angle is 2θ , let \hat{u} , \hat{v} , and \hat{w} be a right-handed set of orthonormal vectors. That is, the vectors are all unit length; $\hat{u} \bullet \hat{v} = \hat{u} \bullet \hat{w} = \hat{v} \bullet \hat{w} = 0$; and $\hat{u} \times \hat{v} = \hat{w}$, $\hat{v} \times \hat{w} = \hat{u}$, and $\hat{w} \times \hat{u} = \hat{v}$. The vector \hat{v} is rotated by an angle ϕ to the vector $q\hat{v}q^*$, so $\hat{v} \bullet (q\hat{v}q^*) = \cos(\phi)$. Using equation (8) and $\hat{v}^* = -\hat{v}$, and $\hat{p}^2 = -1$ for unit quaternions with zero real part,

$$\begin{aligned} \cos(\phi) &= \hat{v} \bullet (q\hat{v}q^*) \\ &= W(\hat{v}^*q\hat{v}q^*) \\ &= W[-\hat{v}(\cos\theta + \hat{u}\sin\theta)\hat{v}(\cos\theta - \hat{u}\sin\theta)] \\ &= W[(-\hat{v}\cos\theta - \hat{v}\hat{u}\sin\theta)(\hat{v}\cos\theta - \hat{v}\hat{u}\sin\theta)] \\ &= W[-\hat{v}^2(\cos\theta)^2 + \hat{v}^2\hat{u}\sin\theta\cos\theta - \hat{v}\hat{u}\hat{v}\sin\theta\cos\theta + (\hat{v}\hat{u})^2(\sin\theta)^2] \\ &= W[(\cos\theta)^2 - (\sin\theta)^2 - (\hat{u} + \hat{v}\hat{u}\hat{v})\sin\theta\cos\theta] \end{aligned}$$

Now $\hat{v}\hat{u} = -\hat{v} \bullet \hat{u} + \hat{v} \times \hat{u} = \hat{v} \times \hat{u} = -\hat{w}$ and $\hat{v}\hat{u}\hat{v} = -\hat{w}\hat{v} = \hat{w} \bullet \hat{v} - \hat{w} \times \hat{v} = \hat{u}$. Consequently,

$$\cos(\phi) = W[(\cos \theta)^2 - (\sin \theta)^2 - (\hat{u} + \hat{v}\hat{u}\hat{v})\sin \theta \cos \theta]$$

$$= W[(\cos \theta)^2 - (\sin \theta)^2 - \hat{u}(2\sin \theta \cos \theta)]$$

$$= (\cos \theta)^2 - (\sin \theta)^2$$

$$= \cos(2\theta)$$

and the rotation angle is $\phi = 2\theta$.

It is important to note that the quaternions q and -q represent the same rotation since $(-q)\hat{v}(-q)^* = q\hat{v}q^*$. While either quaternion will do, the interpolation methods require choosing one over the other.

3 Quaternion Calculus

The only support we need for quaternion interpolation is to differentiate unit quaternion functions raised to a real-valued power. These formulas are identical to those derived in a standard calculus course, but the order of multiplication must be observed.

The derivative of the function q^t where q is a constant unit quaternion is

$$\frac{d}{dt}q^t = q^t \log(q) \tag{13}$$

where log is the function defined earlier by $\log(\cos\theta + \hat{u}\sin\theta) = \hat{u}\theta$. To prove this, observe that

$$q^t = \cos(t\theta) + \hat{u}\sin(t\theta)$$

in which case

$$\frac{d}{dt}q^t = -\sin(t\theta)\theta + \hat{u}\cos(t\theta)\theta = \hat{u}\hat{u}\sin(t\theta)\theta + \hat{u}\cos(t\theta)\theta$$

where we have used $-1 = \hat{u}\hat{u}$. Factoring this, we have

$$\frac{d}{dt}q^t = (\hat{u}\sin(t\theta) + \cos(t\theta))\hat{u}\theta = q^t\log(q)$$

The right-hand side also factors as $\log(q)q^t$. Generally, the order of operands in a quaternion multiplication is important, but not in this special case. The power can be a function itself,

$$\frac{d}{dt}q^{f(t)} = f'(t)q^{f(t)}\log(q) \tag{14}$$

The method of proof is the same as that of the previous case where f(t) = t.

Generally, a quaternion function may be written as

$$q(t) = \cos(\theta(t)) + \hat{u}(t)\sin(\theta(t)) \tag{15}$$

where the angle θ and \hat{u} both vary with t. The derivative is

$$q'(t) = -\sin(\theta(t))\theta'(t) + \hat{u}(t)\cos(\theta(t))\theta'(t) + \hat{u}'(t)\sin(\theta(t)) = q(t)\hat{u}(t)\theta'(t) + \hat{u}'(t)\sin(\theta(t))$$
(16)

Because $-1 = \hat{u}(t)\hat{u}(t)$, we also know that

$$0 = \hat{u}(t)\hat{u}'(t) + \hat{u}'(t)\hat{u}(t) \tag{17}$$

If you write $\hat{u} = xi + yj + zk$ and expand the right-hand side of Equation (17), the equation becomes xx' + yy' + zz' = 0. This implies the vectors $\mathbf{u} = (x, y, z)$ and $\mathbf{u}' = (x', y', z')$ are perpendicular. From this discussion, it is easily shown that

$$\hat{u}(t)q'(t) + q'(t)\hat{u}(t) = -2\theta'(t)q(t)$$
(18)

Now define

$$h(t) = q(t)^{f(t)} = \cos(f(t)\theta(t)) + \hat{u}(t)\sin(f(t)\theta(t))$$
(19)

where $q(t) = \cos(\theta(t)) + \hat{u}(t)\sin(\theta(t))$. The motivation for the definition is that we know how to compute $q(t)^{f(s)}$ for independent variables s and t, and we want this to be jointly continuous in the sense that $q(t)^{f(t)} = \lim_{s \to t} q(t)^{f(s)}$. The derivative is

$$h'(t) = \left[-\sin(f\theta) + \hat{u}\cos(f\theta)\right](f\theta)' + \hat{u}'\sin(f\theta) = (\hat{u}h)(f\theta)' + \hat{u}'\sin(f\theta) \tag{20}$$

Similar to Equation (18), it may be shown that

$$\hat{u}(t)h'(t) + h'(t)\hat{u}(t) = -2\frac{d[f(t)\theta(t)]}{dt}h(t)$$

Note that this last equation by itself is not enough information to completely determine h'(t), so consider it a sufficient condition for the derivative h'(t).

4 Spherical Linear Interpolation

The previous version of the document had a construction for spherical linear interpolation of two quaternions q_0 and q_1 treated as unit length vectors in 4-dimensional space, the angle θ between them acute. The idea was that $q(t) = c_0(t)q_0 + c_1(t)q_1$ where $c_0(t)$ and $c_1(t)$ are real-valued functions for $0 \le t \le 1$ with $c_0(0) = 1$, $c_1(0) = 0$, $c_0(1) = 0$, and $c_1(1) = 1$. The quantity q(t) is required to be a unit vector, so $1 = q(t) \bullet q(t) = c_0(t)^2 + 2\cos(\theta)c_0(t)c_1(t) + c_1(t)^2$. This is the equation of an ellipse that I factored using methods of analytic geometry to obtain formulas for $c_0(t)$ and $c_1(t)$.

A simpler construction uses only trigonometry and solving two equations in two unknowns. As t uniformly varies between 0 and 1, the values q(t) are required to uniformly vary along the circular arc from q_0 to q_1 . That is, the angle between q(t) and q_0 is $\cos(t\theta)$ and the angle between q(t) and q_1 is $\cos((1-t)\theta)$. Dotting the equation for q(t) with q_0 yields

$$\cos(t\theta) = c_0(t) + \cos(\theta)c_1(t)$$

and dotting the equation with q_1 yields

$$\cos((1-t)\theta) = \cos(\theta)c_0(t) + c_1(t)$$

These are two equations in the two unknowns c_0 and c_1 . The solution for c_0 is

$$c_0(t) = \frac{\cos(t\theta) - \cos(\theta)\cos((1-t)\theta)}{1 - \cos^2(\theta)} = \frac{\sin((1-t)\theta)}{\sin(\theta)}.$$

The last equality is obtained by applying double-angle formulas for sine and cosine. By symmetry, $c_1(t) = c_0(1-t)$. Or solve the equations for

$$c_1(t) = \frac{\cos((1-t)\theta) - \cos(\theta)\cos(t\theta)}{1 - \cos^2(\theta)} = \frac{\sin(t\theta)}{\sin(\theta)}.$$

The spherical linear interpolation, abbreviated as *slerp*, is defined by

$$Slerp(t; q_0, q_1) = \frac{q_0 \sin((1-t)\theta) + q_1 \sin(t\theta)}{\sin \theta}$$
(21)

for $0 \le t \le 1$.

Although q_1 and $-q_1$ represent the same rotation, the values of $Slerp(t; q_0, q_1)$ and $Slerp(t; q_0, -q_1)$ are not the same. It is customary to choose the sign σ on q_1 so that $q_0 \bullet (\sigma q_1) \ge 0$ (the angle between q_0 and σq_1 is acute). This choice avoids extra spinning caused by the interpolated rotations.

For unit quaternions, slerp can be written as

Slerp
$$(t; q_0, q_1) = q_0 (q_0^{-1} q_1)^t$$
. (22)

The idea is that $q_1 = q_0(q_0^{-1}q_1)$. The term $q_0^{-1}q_1 = \cos\theta + \hat{u}\sin\theta$ where θ is the angle between q_0 and q_1 . The time parameter can be introduced into the angle so that the adjustment of q_0 varies uniformly with over the great arc between q_0 and q_1 . That is, $q(t) = q_0[\cos(t\theta) + \hat{u}\sin(t\theta)] = q_0[\cos\theta + \hat{u}\sin\theta]^t = q_0(q_0^{-1}q_1)^t$.

The derivative of slerp in the form of equation (22) is a simple application of equation (13),

$$Slerp'(t; q_0, q_1) = q_0(q_0^{-1}q_1)^t \log(q_0^{-1}q_1).$$
(23)

5 Spherical Cubic Interpolation

Cubic interpolation of quaternions can be achieved using a method described in [2] which has the flavor of bilinear interpolation on a quadrilateral. The evaluation uses an iteration of three slerps and is similar to the de Casteljau algorithm (see [3]). Imagine four quaternions p, a, b, and q as the ordered vertices of a quadrilateral. Interpolate c along the "edge" from p to q using slerp. Interpolate d along the "edge" from

a to b. Now interpolate the edge interpolations c and d to get the final result e. The end result is denoted squad and is given by

$$Squad(t; p, a, b, q) = Slerp(2t(1 - t); Slerp(t; p, q), Slerp(t; a, b))$$
(24)

For unit quaternions we can use equation (22) to obtain a similar formula for squad,

$$Squad(t; p, a, b, q) = Slerp(t; p, q)(Slerp(t; p, q)^{-1} Slerp(t; a, b))^{2t(1-t)}$$
(25)

The derivative of squad in equation (25) is computed as follows. To simplify the notation, define U(t) = Slerp(t; p, q) and V(t) = Slerp(t; a, b). Equation (13) implies $U'(t) = U(t) \log(p^{-1}q)$ and $V'(t) = V(t) \log(a^{-1}b)$. Define W(t), $\hat{\alpha}(t)$, and $\phi(t)$ by

$$W(t) = U(t)^{-1}V(t) = \cos(\phi(t)) + \hat{\alpha}(t)\sin(\phi(t))$$
(26)

It is simple to see that U(t)W(t) = V(t). The derivative of W(t) is implicit in U(t)W'(t) + U'(t)W(t) = V'(t). The squad function is then

$$Squad(t; p, a, b, q) = U(t)W(t)^{2t(1-t)}$$
(27)

and its derivative is computed as shown next, using Equation (20),

$$\operatorname{Squad}'(t; p, q, a, b) = \frac{d}{dt} \left[U W^{2t(1-t)} \right] \\
= U(t) \frac{d}{dt} \left[W(t)^{2t(1-t)} \right] + U'(t) \left[W(t)^{2t(1-t)} \right] \\
= U(t) \left\{ \hat{\alpha}(t) W(t)^{2t(1-t)} \left[2t(1-t)\phi'(t) + (2-4t)\phi(t) \right] + \hat{\alpha}'(t) \sin(2t(1-t)\phi(t)) \right\} \\
+ U'(t) W(t)^{2t(1-t)}$$
(28)

For spline interpolation using squad we will need to evaluate the derivative of squad at t=0 and t=1. Observe that U(0)=p, $U'(0)=p\log(p^{-1}q)$, U(1)=q, $U'(1)=q\log(p^{-1}q)$, V(0)=a, $V'(0)=a\log(a^{-1}b)$, V(1)=b, and $V'(1)=b\log(a^{-1}b)$. Also observe that $\log(W(t))=\hat{\alpha}(t)\phi(t)$ so that $\log(p^{-1}a)=\log(W(0))=\hat{\alpha}(0)\phi(0)$ and $\log(q^{-1}b)=\log(W(1))=\hat{\alpha}(1)\phi(1)$. The derivatives of squad at the endpoints are

$$\operatorname{Squad}'(0; p, a, b, q) = U(0) \{\hat{\alpha}(0)[+2\phi(0)]\} + U'(0) = p[\log(p^{-1}q) + 2\log(p^{-1}a)]$$

$$\operatorname{Squad}'(1; p, a, b, q) = U(1) \{\hat{\alpha}(1)[-2\phi(1)]\} + U'(1) = q[\log(p^{-1}q) - 2\log(q^{-1}b)]$$
(29)

6 Spline Interpolation of Quaternions

Given a sequence of N unit quaternions $\{q_n\}_{n=0}^{N-1}$, we want to build a spline which interpolates those quaternions subject to the conditions that the spline pass through the control points and that the derivatives are continuous. The idea is to choose intermediate quaternions a_n and b_n to allow control of the derivatives at the endpoints of the spline segments. More precisely, let $S_n(t) = \text{Squad}(t; q_n, a_n, b_{n+1}, q_{n+1})$ be the spline segments. By definition of squad it is easily shown that

$$S_{n-1}(1) = q_n = S_n(0).$$

To obtain continuous derivatives at the endpoints we need to match the derivatives of two consecutive spline segments,

$$S'_{n-1}(1) = S'_n(0).$$

It can be shown from equation (29) that

$$S'_{n-1}(1) = q_n [\log(q_{n-1}^{-1}q_n) - 2\log(q_n^{-1}b_n)]$$

and

$$S'_n(0) = q_n[\log(q_n^{-1}q_{n+1}) + 2\log(q_n^{-1}a_n)].$$

The derivative continuity equation provides one equation in the two unknowns a_n and b_n , so we have one degree of freedom. As suggested in [1], a good choice for the derivative at the control point uses an average T_n of "tangents", so $S'_{n-1}(1) = q_n T_n = S'_n(0)$ where

$$T_n = \frac{\log(q_n^{-1}q_{n+1}) + \log(q_{n-1}^{-1}q_n)}{2}.$$
(30)

We now have two equations to determine a_n and b_n . Some algebra will show that

$$a_n = b_n = q_n \exp\left(-\frac{\log(q_n^{-1}q_{n+1}) + \log(q_n^{-1}q_{n-1})}{4}\right). \tag{31}$$

Thus, $S_n(t) = \text{Squad}(t; q_n, a_n, a_{n+1}, q_{n+1}).$

EXAMPLE. To illustrate the cubic nature of the interpolation, consider a sequence of quaternions whose general term is $q_n = \exp(i\theta_n)$. This is a sequence of complex numbers whose products do commute and for which the usual properties of exponents and logarithms do apply. The intermediate terms are

$$a_n = \exp(-i(\theta_{n+1} - 6\theta_n + \theta_{n-1})/4).$$

Also,

$$Slerp(t, q_n, q_{n+1}) = \exp(i((1-t)\theta_n + t\theta_{n+1}))$$

and

$$Slerp(t, a_n, a_{n+1}) = \exp(-i((1-t)(\theta_{n+1} - 6\theta_n + \theta_{n-1}) + t(\theta_{n+2} - 6\theta_{n+1} + \theta_n))/4).$$

Finally,

$$\begin{aligned} \text{Squad}(t,q_n,a_n,a_{n+1},q_{n+1}) &=& \exp([1-2t(1-t)][(1-t)\theta_n+t\theta_{n+1}] \\ &-[2t(1-t)/4][(1-t)(\theta_{n+1}-6\theta_n+\theta_{n-1})+t(\theta_{n+2}-6\theta_{n+1}+\theta_n)]). \end{aligned}$$

The angular cubic interpolation is

$$\phi(t) = -\frac{1}{2}t^2(1-t)\theta_{n+2} + \frac{1}{2}t(2+2(1-t)-3(1-t)^2)\theta_{n+1} + \frac{1}{2}(1-t)(2+2t-3t^2)\theta_n - \frac{1}{2}t(1-t)^2\theta_{n-1}.$$

It can be shown that $\phi(0) = \theta_n$, $\phi(1) = \theta_{n+1}$, $\phi'(0) = (\theta_{n+1} - \theta_{n-1})/2$, and $\phi'(1) = (\theta_{n+2} - \theta_n)/2$. The derivatives at the end points are centralized differences, the average of left and right derivatives as expected.

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