

# Backend 2

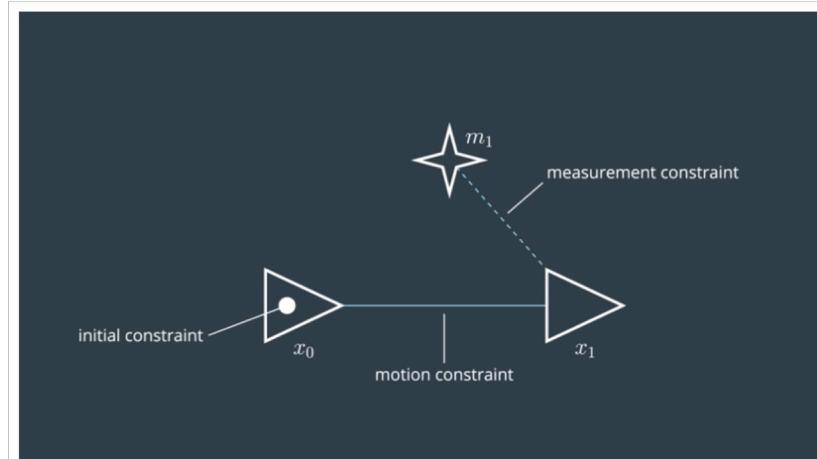
March 24, 2019

Dong-Won Shin

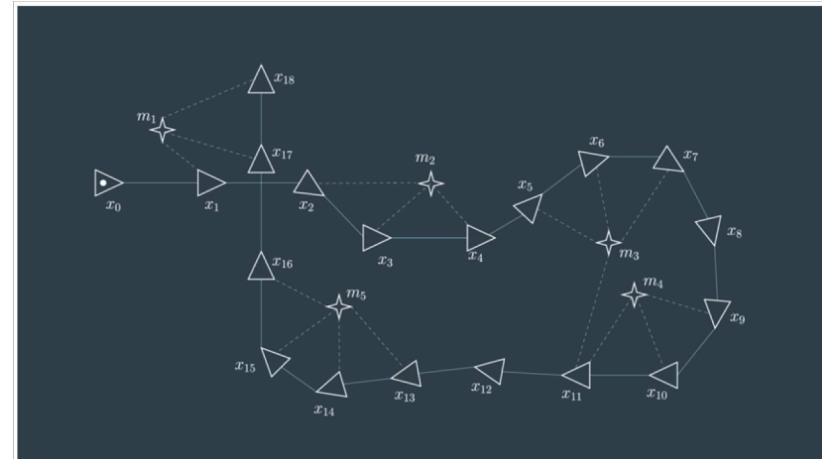
# GraphSLAM



- Graph-based formulation of the SLAM problem by Lu and Milios in 1997
- Build the graph and find the robot poses and landmarks that minimize the error

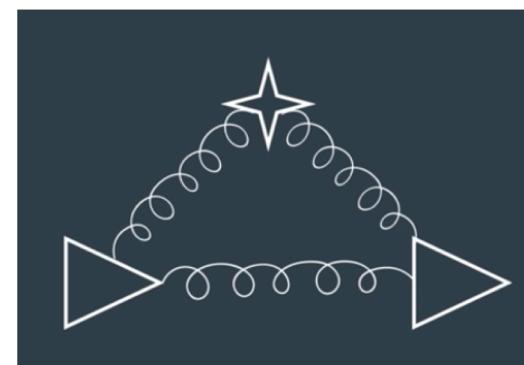
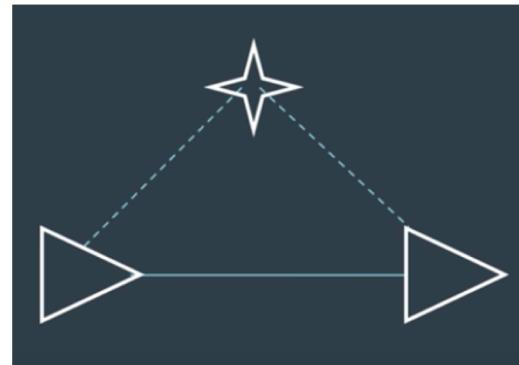


Simple example

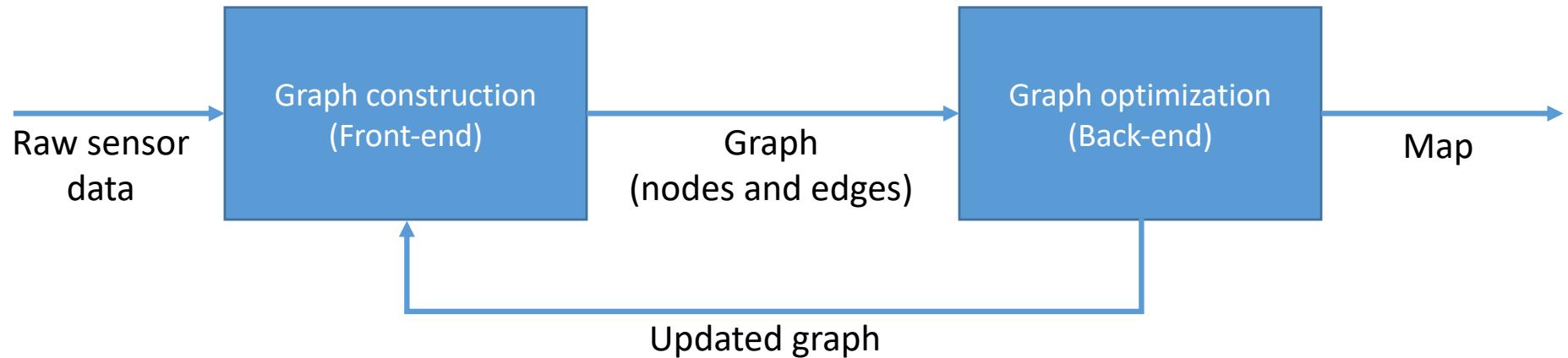


Complicated example

- Spring-mass model

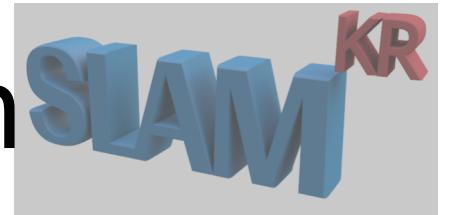


# Front-end and Back-end

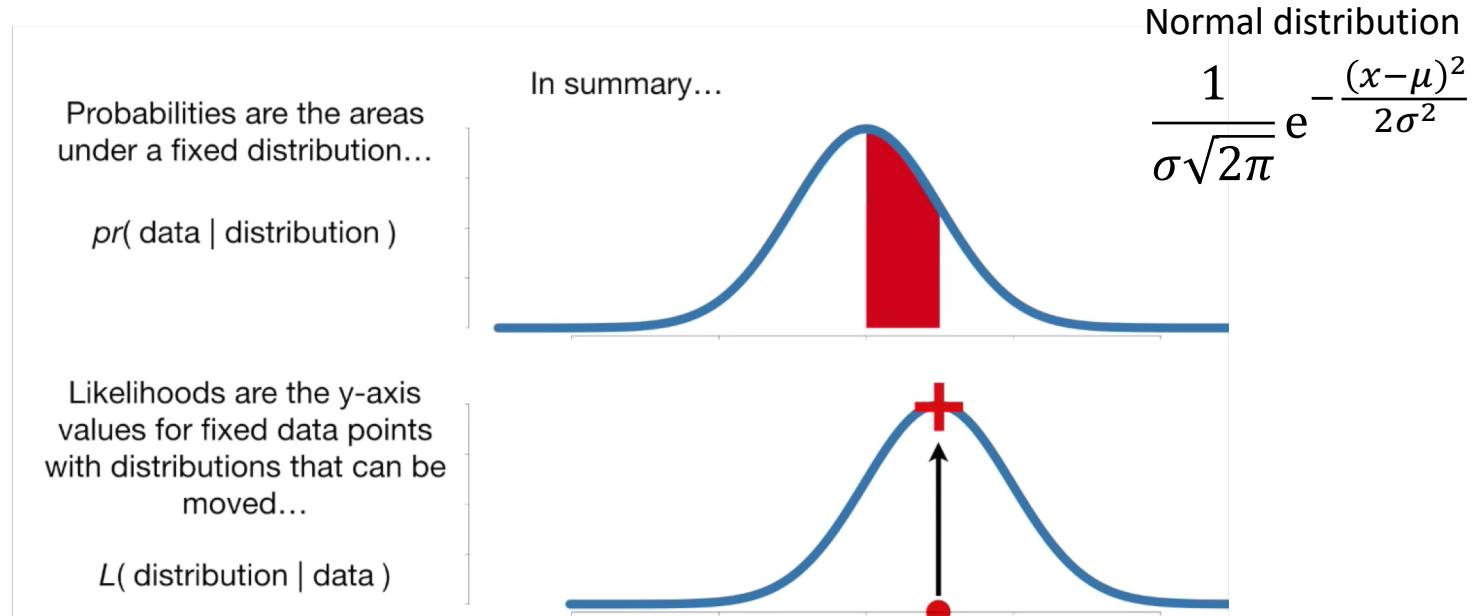


- Front-end
  - How to construct the graph using the odometry and sensory measurements by the robot
  - Data association
- Back-end
  - Input
    - The completed graph with all of the constraints
  - Output
    - The most probable configuration of robot poses and map features
  - Graph optimization
    - Find the system configuration that produces the smallest error

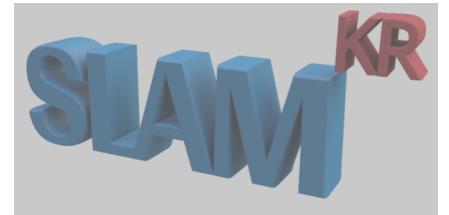
# Maximum Likelihood Estimation



- Probability
  - 주어진 확률분포에서 해당 관측값이 나올 비율
- Likelihood
  - 확률과는 상보적인 개념
  - 주어진 관측값에서 이것이 해당 확률 분포에서 나올 비율



# 1-Dimensional Case

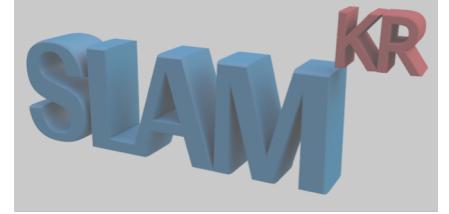


$$\arg \max_{x,z} p(\mathbf{x}_{1:T}, \mathbf{m} | \mathbf{z}_{1:T}, \mathbf{u}_{1:T}) = \prod p(\mathbf{z}_t | \mathbf{x}_t, \mathbf{m}_t) p(\mathbf{x}_t | \mathbf{x}_{t-1}, \mathbf{u}_t)$$

Measurement constraint      Motion constraint

- Example of 1-Dimensional graph
  - 1-D Measurement constraint:  $p(\mathbf{z}_t | \mathbf{x}_t, \mathbf{m}_t) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left\{-\frac{(\mathbf{z}_t - (\mathbf{x}_t + \mathbf{m}_t))^2}{\sigma^2}\right\}$
  - 1-D Motion constraint:  $p(\mathbf{x}_t | \mathbf{x}_{t-1}, \mathbf{u}_t) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left\{-\frac{(\mathbf{x}_t - (\mathbf{x}_{t-1} + \mathbf{u}_t))^2}{\sigma^2}\right\}$
- Remove scaling factors
  - Parameters that maximizes the equation does not depend on the constraints in front of each of the exponentials
  - 1-D Measurement constraint:  $\exp\left\{-\frac{(z_t - (x_t + m_t))^2}{\sigma^2}\right\}$
  - 1-D Motion constraint:  $\exp\left\{-\frac{(x_t - (x_{t-1} + u_t))^2}{\sigma^2}\right\}$

# 1-Dimensional Case



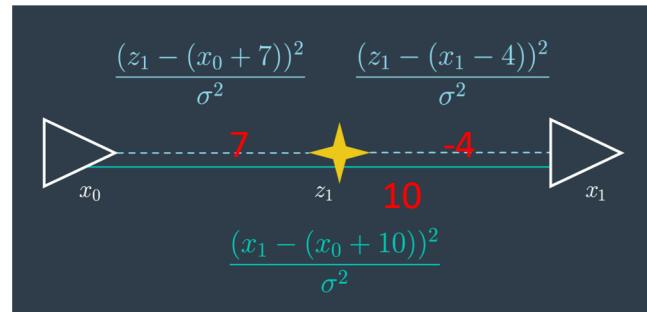
$$\arg \max_{x,z} p(\mathbf{x}_{1:T}, \mathbf{m} | \mathbf{z}_{1:T}, \mathbf{u}_{1:T}) = \prod p(\mathbf{z}_t | \mathbf{x}_t, \mathbf{m}_t) p(\mathbf{x}_t | \mathbf{x}_{t-1}, \mathbf{u}_t)$$

Measurement constraint                            Motion constraint

- Negative-Log-Likelihood

- $-\prod \log \left( \exp \left\{ -\frac{(z_t - (x_t + m_t))^2}{\sigma^2} \right\} \exp \left\{ -\frac{(x_t - (x_{t-1} + u_t))^2}{\sigma^2} \right\} \right)$
- Final constraint:  $\operatorname{argmin}_{x,z} \sum \frac{(z_t - (x_t + m_t))^2}{\sigma^2} + \frac{(x_t - (x_{t-1} + u_t))^2}{\sigma^2}$

- Example

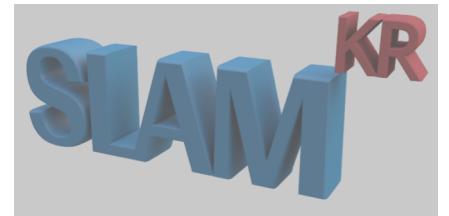


$$J_{GraphSLAM} = \frac{(z_1 - 7)^2}{\sigma^2} + \frac{(x_1 - (x_0 + 10))^2}{\sigma^2} + \frac{(z_1 - (x_1 - 4))^2}{\sigma^2}$$

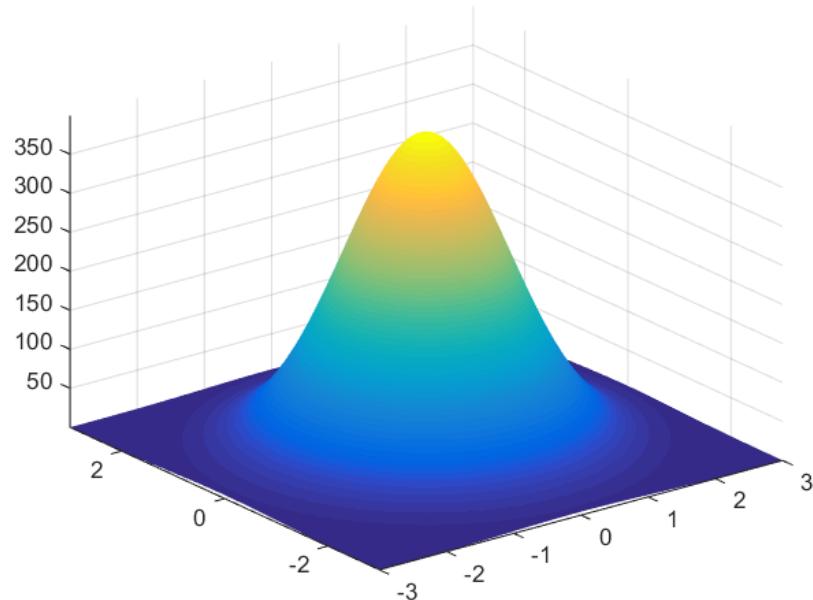
- Parameters maximizing the likelihood

- $z_1 = 6.67, x_1 = 10.33$  [\(proof\)](#)

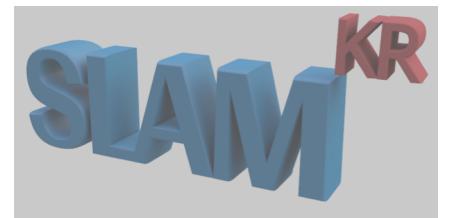
# n-Dimensional Case



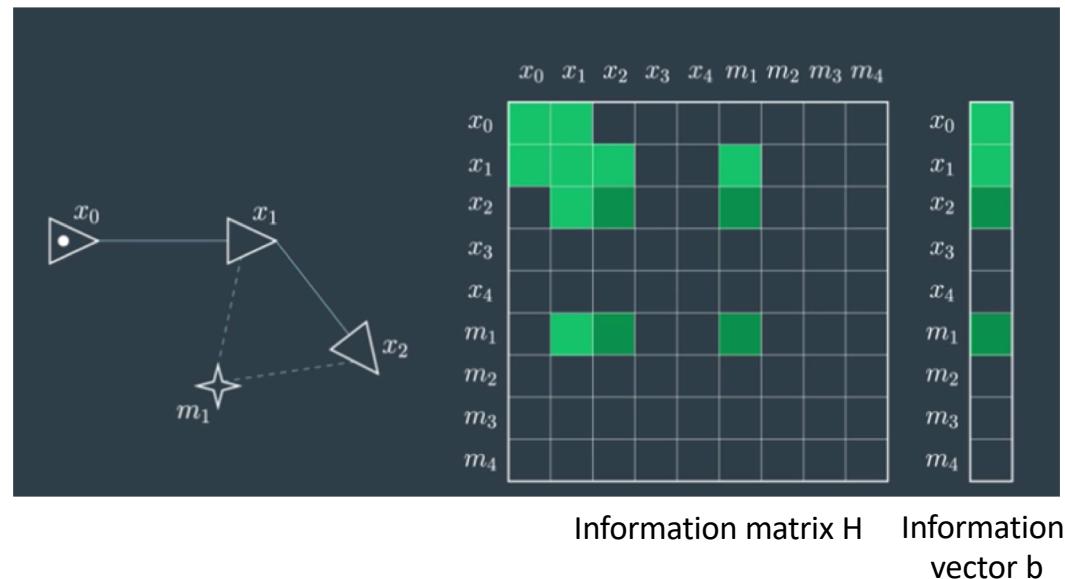
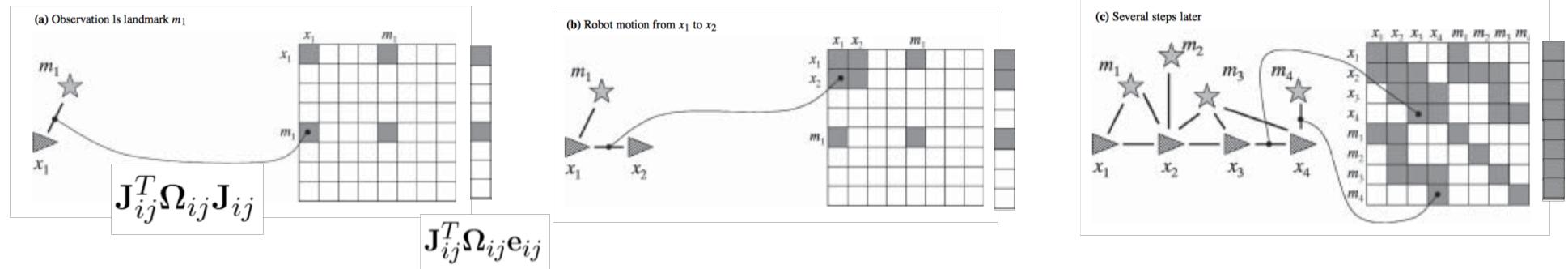
- n-D measurement constraint:  $(z_t - h(x_t, m_j))^T Q_t^{-1} (z_t - h(x_t, m_j))$
- n-D motion constraint:  $(x_t - g(u_t, x_{t-1}))^T R_t^{-1} (x_t - g(u_t, x_{t-1}))$
- Multidimensional formula
  - $\arg \min \sum_t (x_t - g(u_t, x_{t-1}))^T R_t^{-1} (x_t - g(u_t, x_{t-1})) + (z_t - h(x_t, m_j))^T Q_t^{-1} (z_t - h(x_t, m_j))$



# Information Matrix and Vector



- Each measurement and control -> a local update of information matrix and vector

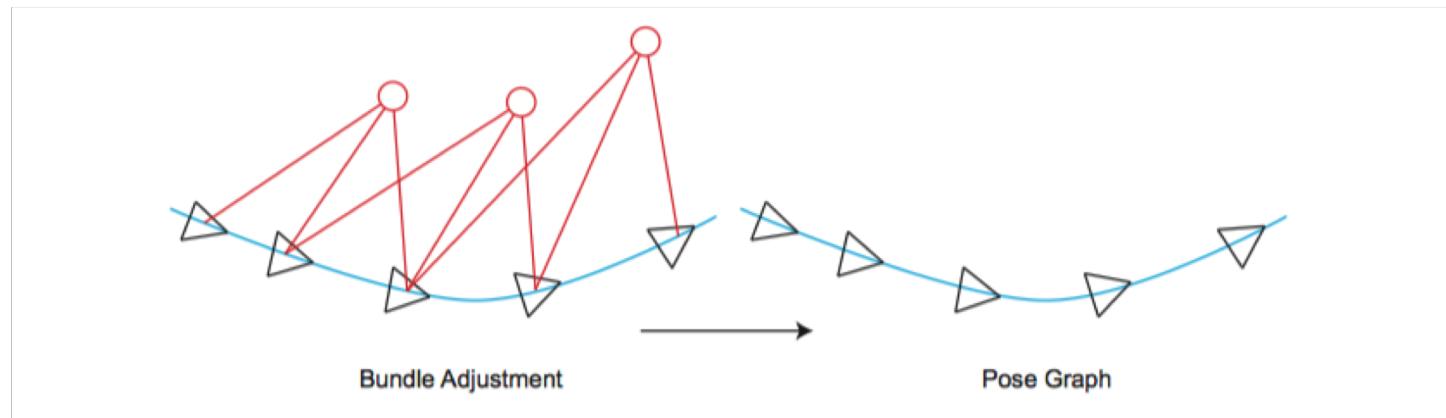


Small increment  
 $\Delta \mathbf{x}^* = -\mathbf{H}^{-1} \mathbf{b}$

# Pose Graph Optimization (PGO)



- Bundle adjustment, graph slam의 단점
  - 시간이 지남에 따라 로봇의 이동 궤적이 길어지고 지도의 규모가 계속 커짐
  - 지도의 규모가 커짐에 따라 계산해야하는 constraint의 수가 기하급수적으로 늘어남
- 랜드마크를 무시하고 최적화를 수행할수 있을까?
- 로봇의 포즈만 고려하는 그래프 최적화를 구성
- 랜드마크를 이용한 로봇 포즈의 초기추정이 완료되면 더이상 해당 랜드마크의 위치를 최적화 하지않고 카메라 포즈간의 연결만 최적화
- Constraints in a pose graph
  - Odometry constraint
  - Loop closure constraint



# Least Squares Optimization



- The log likelihood

$$l_{ij} \propto [\mathbf{z}_{ij} - \hat{\mathbf{z}}_{ij}(\mathbf{x}_i, \mathbf{x}_j)]^T \boldsymbol{\Omega}_{ij} [\mathbf{z}_{ij} - \hat{\mathbf{z}}_{ij}(\mathbf{x}_i, \mathbf{x}_j)].$$

$\underbrace{\mathbf{e}_{ij}(\mathbf{x}_i, \mathbf{x}_j)}$

- Least squares optimization

$$\mathbf{F}(\mathbf{x}) = \sum_{\langle i,j \rangle \in \mathcal{C}} \underbrace{\mathbf{e}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij}}_{\mathbf{F}_{ij}},$$

- Optimize the following equation

$$\mathbf{x}^* = \underset{\mathbf{x}}{\operatorname{argmin}} \mathbf{F}(\mathbf{x}).$$

- First order Taylor expansion

$$\begin{aligned} \mathbf{e}_{ij}(\check{\mathbf{x}}_i + \Delta \mathbf{x}_i, \check{\mathbf{x}}_j + \Delta \mathbf{x}_j) &= \mathbf{e}_{ij}(\check{\mathbf{x}} + \Delta \mathbf{x}) \\ &\simeq \mathbf{e}_{ij} + \mathbf{J}_{ij} \Delta \mathbf{x}. \end{aligned}$$

# Least Squares Optimization



- Substituting the equation

$$\begin{aligned}\mathbf{F}_{ij}(\check{\mathbf{x}} + \Delta\mathbf{x}) &= \mathbf{e}_{ij}(\check{\mathbf{x}} + \Delta\mathbf{x})^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij}(\check{\mathbf{x}} + \Delta\mathbf{x}) \\ &\simeq (\mathbf{e}_{ij} + \mathbf{J}_{ij}\Delta\mathbf{x})^T \boldsymbol{\Omega}_{ij} (\mathbf{e}_{ij} + \mathbf{J}_{ij}\Delta\mathbf{x}) \\ &= \underbrace{\mathbf{e}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij}}_{c_{ij}} + 2 \underbrace{\mathbf{e}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}}_{\mathbf{b}_{ij}} \Delta\mathbf{x} + \Delta\mathbf{x}^T \underbrace{\mathbf{J}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}}_{\mathbf{H}_{ij}} \Delta\mathbf{x} \\ &= c_{ij} + 2\mathbf{b}_{ij}\Delta\mathbf{x} + \Delta\mathbf{x}^T \mathbf{H}_{ij} \Delta\mathbf{x}\end{aligned}$$

- Rewrite the function  $\mathbf{F}(\mathbf{x})$

$$\begin{aligned}\mathbf{F}(\check{\mathbf{x}} + \Delta\mathbf{x}) &= \sum_{\langle i,j \rangle \in \mathcal{C}} \mathbf{F}_{ij}(\check{\mathbf{x}} + \Delta\mathbf{x}) \\ &\simeq \sum_{\langle i,j \rangle \in \mathcal{C}} c_{ij} + 2\mathbf{b}_{ij}\Delta\mathbf{x} + \Delta\mathbf{x}^T \mathbf{H}_{ij} \Delta\mathbf{x} \\ &= \mathbf{c} + 2\mathbf{b}^T \Delta\mathbf{x} + \Delta\mathbf{x}^T \mathbf{H} \Delta\mathbf{x}.\end{aligned}$$

where  $\mathbf{c} = \sum c_{ij}$ ,  $\mathbf{b} = \sum \mathbf{b}_{ij}$  and  $\mathbf{H} = \sum \mathbf{H}_{ij}$ .

# Least Squares Optimization



- Minimizing the quadratic form by,

$$\mathbf{H} \Delta \mathbf{x}^* = -\mathbf{b}.$$

- Small increment

$$\Delta \mathbf{x}^* = -\mathbf{H}^{-1} \mathbf{b}$$

- The solution is obtained by adding the increments  $\Delta \mathbf{x}^*$  to the initial guess

$$\mathbf{x}^* = \check{\mathbf{x}} + \Delta \mathbf{x}^*.$$

# Structure of Linearized System

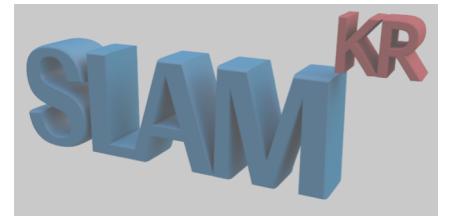


- Every constraint will contribute to the system with an addend term.
- The structure of this addend depends on the Jacobian of the error function.
- General form of the Jacobian
  - the error function of a constraint depends only on the values of two nodes

$$\mathbf{J}_{ij} = \begin{pmatrix} 0 \cdots 0 & \underbrace{\mathbf{A}_{ij}}_{\text{node } i} & 0 \cdots 0 & \underbrace{\mathbf{B}_{ij}}_{\text{node } j} & 0 \cdots 0 \end{pmatrix}$$

- The Information matrix  $\mathbf{H}$  and the information vector  $\mathbf{b}$

$$\mathbf{H}_{ij} = \begin{pmatrix} \ddots & & & \\ & \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} & \cdots & \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \\ & \vdots & \ddots & \vdots \\ & \mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} & \cdots & \mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \\ & & & \ddots \end{pmatrix}$$
$$\mathbf{b}_{ij} = \begin{pmatrix} \vdots \\ \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij} \\ \vdots \\ \mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij} \\ \vdots \end{pmatrix}$$



# Pseudo Code

**Algorithm 1** Computes the mean  $\mathbf{x}^*$  and the information matrix  $\mathbf{H}^*$  of the multivariate Gaussian approximation of the robot pose posterior from a graph of constraints.

```

Require:  $\check{\mathbf{x}} = \check{\mathbf{x}}_{1:T}$ : initial guess.  $\mathcal{C} = \{\langle \mathbf{e}_{ij}(\cdot), \Omega_{ij} \rangle\}$ : constraints
Ensure:  $\mathbf{x}^*$  : new solution,  $\mathbf{H}^*$  new information matrix
    // find the maximum likelihood solution
    while  $\neg$ converged do
         $\mathbf{b} \leftarrow \mathbf{0}$        $\mathbf{H} \leftarrow \mathbf{0}$ 
        for all  $\langle \mathbf{e}_{ij}, \Omega_{ij} \rangle \in \mathcal{C}$  do
            // Compute the Jacobians  $\mathbf{A}_{ij}$  and  $\mathbf{B}_{ij}$  of the error function
             $\mathbf{A}_{ij} \leftarrow \frac{\partial \mathbf{e}_{ij}(\mathbf{x})}{\partial \mathbf{x}_i} \Big|_{\mathbf{x}=\check{\mathbf{x}}}$        $\mathbf{B}_{ij} \leftarrow \frac{\partial \mathbf{e}_{ij}(\mathbf{x})}{\partial \mathbf{x}_j} \Big|_{\mathbf{x}=\check{\mathbf{x}}}$ 
            // compute the contribution of this constraint to the linear system
             $\mathbf{H}_{[ii]} += \mathbf{A}_{ij}^T \Omega_{ij} \mathbf{A}_{ij}$        $\mathbf{H}_{[ij]} += \mathbf{A}_{ij}^T \Omega_{ij} \mathbf{B}_{ij}$ 
             $\mathbf{H}_{[ji]} += \mathbf{B}_{ij}^T \Omega_{ij} \mathbf{A}_{ij}$        $\mathbf{H}_{[jj]} += \mathbf{B}_{ij}^T \Omega_{ij} \mathbf{B}_{ij}$ 
            // compute the coefficient vector
             $\mathbf{b}_{[i]} += \mathbf{A}_{ij}^T \Omega_{ij} \mathbf{e}_{ij}$        $\mathbf{b}_{[j]} += \mathbf{B}_{ij}^T \Omega_{ij} \mathbf{e}_{ij}$ 
        end for
        // keep the first node fixed
         $\mathbf{H}_{[11]} += \mathbf{I}$ 
        // solve the linear system using sparse Cholesky factorization
         $\Delta \mathbf{x} \leftarrow \text{solve}(\mathbf{H} \Delta \mathbf{x} = -\mathbf{b})$ 
        // update the parameters
         $\check{\mathbf{x}} += \Delta \mathbf{x}$ 
    end while
     $\mathbf{x}^* \leftarrow \check{\mathbf{x}}$ 
     $\mathbf{H}^* \leftarrow \mathbf{H}$ 
    // release the first node
     $\mathbf{H}_{[11]}^* -= \mathbf{I}$ 
return  $\langle \mathbf{x}^*, \mathbf{H}^* \rangle$ 
```

# PGO on a Manifold

- 전체적인 목적 함수의 형태 (least squares)

$$\min_{\xi} \frac{1}{2} \sum_{i,j \in \mathcal{E}} e_{ij}^T \Sigma_{ij}^{-1} e_{ij}.$$

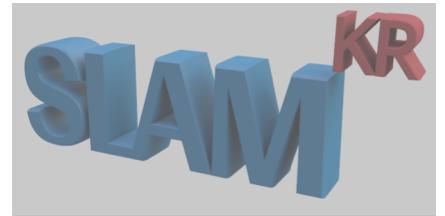
- Residual on a Manifold

$$\begin{aligned} e_{ij} &= \ln (\mathbf{T}_{ij}^{-1} \mathbf{T}_i^{-1} \mathbf{T}_j)^\vee \\ &= \ln (\exp((-\xi_{ij})^\wedge) \exp((-\xi_i)^\wedge) \exp(\xi_j^\wedge))^\vee. \end{aligned}$$

- 오차값의 로봇 포즈  $\xi_i$ 와  $\xi_j$ 에 대한 섭동

$$\hat{e}_{ij} = \ln (\mathbf{T}_{ij}^{-1} \mathbf{T}_i^{-1} \exp((-\delta\xi_i)^\wedge) \exp(\delta\xi_j^\wedge) \mathbf{T}_j)^\vee.$$

# PGO on a Manifold



- 테일러 근사와 같은 형태의 식 유도

$$\begin{aligned}\hat{e}_{ij} &= \ln (\mathbf{T}_{ij}^{-1} \mathbf{T}_i^{-1} \exp((-\delta\xi_i)^\wedge) \exp(\delta\xi_j^\wedge) \mathbf{T}_j)^\vee \\ &= \ln \left( \mathbf{T}_{ij}^{-1} \mathbf{T}_i^{-1} \mathbf{T}_j \exp \left( (-\text{Ad}(\mathbf{T}_j^{-1}) \delta\xi_i)^\wedge \right) \exp \left( (\text{Ad}(\mathbf{T}_j^{-1}) \delta\xi_j)^\wedge \right) \right)^\vee \\ &\approx \ln \left( \mathbf{T}_{ij}^{-1} \mathbf{T}_i^{-1} \mathbf{T}_j [\mathbf{I} - (\text{Ad}(\mathbf{T}_j^{-1}) \delta\xi_i)^\wedge + (\text{Ad}(\mathbf{T}_j^{-1}) \delta\xi_j)^\wedge] \right)^\vee \\ &\approx e_{ij} + \frac{\partial e_{ij}}{\partial \delta\xi_i} \delta\xi_i + \frac{\partial e_{ij}}{\partial \delta\xi_j} \delta\xi_j\end{aligned}$$

$\exp(\xi^\wedge)T = T \exp \left( (\text{Ad}(T^{-1})\xi)^\wedge \right)$ . 대치 후,

접동향을 오른쪽으로 몰아놓음

테일러 근사

????

$$\frac{\partial e_{ij}}{\partial \delta\xi_i} = -\mathcal{J}_r^{-1}(e_{ij}) \text{Ad}(\mathbf{T}_j^{-1}).$$

$$\frac{\partial e_{ij}}{\partial \delta\xi_j} = \mathcal{J}_r^{-1}(e_{ij}) \text{Ad}(\mathbf{T}_j^{-1}).$$

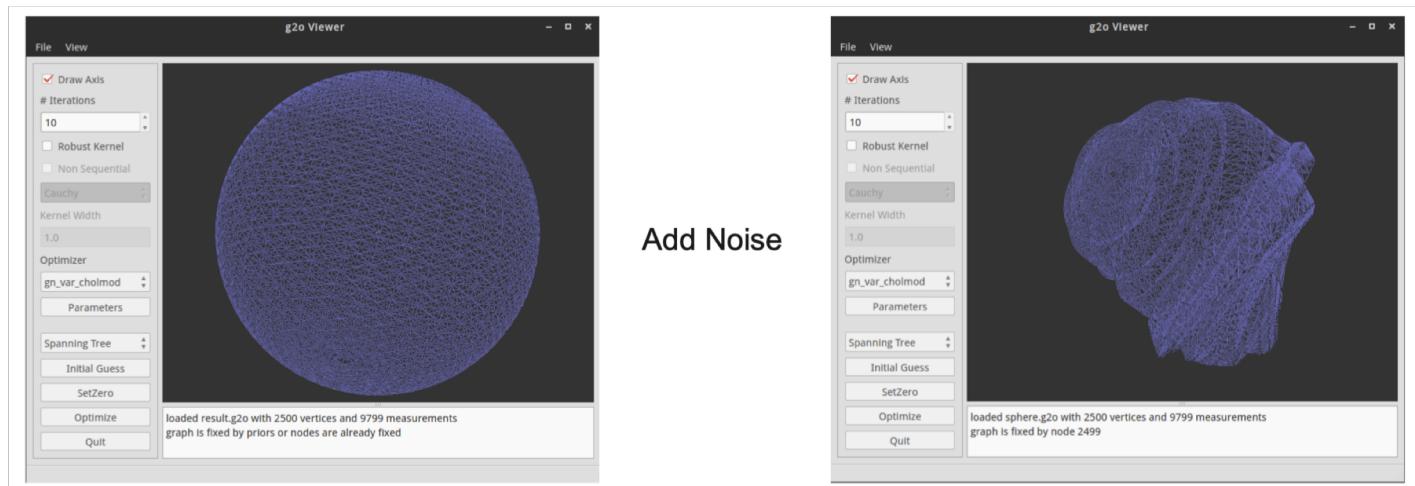
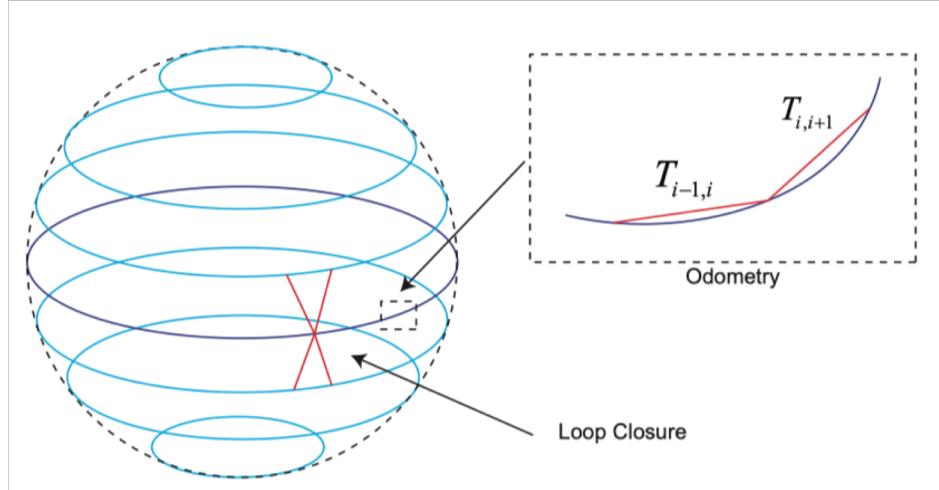
$$\mathcal{J}_r^{-1}(e_{ij}) \approx \mathbf{I} + \frac{1}{2} \begin{bmatrix} \phi_e^\wedge & \rho_e^\wedge \\ \mathbf{0} & \phi_e^\wedge \end{bmatrix}$$

- 파라미터의 변화량에 따른 여러 평선의 변화량을 알수 있게 된다

# 실험



- 구체에 대한 PGO



# 실험 결과

- 최적화 결과 (쿼터니언 사용)

```

1 $ build/pose_graph_g2o_SE3 sphere.g2o
2 read total 2500 vertices, 9799 edges.
3 prepare optimizing ...
4 calling optimizing ...
5 iteration= 0 chi2= 1023011093.967638 time= 0.851879 cumTime= 0.851879 edges= 9799 schur= 0 lambda=
   805.622433 levenbergIter= 1
6 iteration= 1 chi2= 385118688.233188 time= 0.863567 cumTime= 1.71545 edges= 9799 schur= 0 lambda=
   537.081622 levenbergIter= 1
7 iteration= 2 chi2= 166223726.693659 time= 0.861235 cumTime= 2.57668 edges= 9799 schur= 0 lambda=
   358.054415 levenbergIter= 1
8 iteration= 3 chi2= 86610874.269316 time= 0.844105 cumTime= 3.42079 edges= 9799 schur= 0 lambda=
   238.702943 levenbergIter= 1
9 iteration= 4 chi2= 40582782.710190 time= 0.862221 cumTime= 4.28301 edges= 9799 schur= 0 lambda=
   159.135295 levenbergIter= 1
10 .....
11 iteration= 28 chi2= 45095.174398 time= 0.869451 cumTime= 30.0809 edges= 9799 schur= 0 lambda= 0.003127
   levenbergIter= 1
12 iteration= 29 chi2= 44811.248504 time= 1.76326 cumTime= 31.8442 edges= 9799 schur= 0 lambda= 0.003785
   levenbergIter= 2
13 saving optimization results ...

```

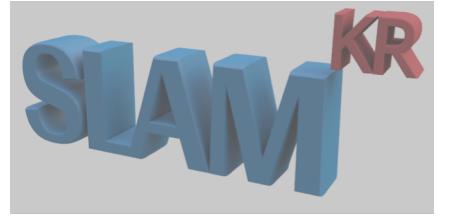
- Manifold 상에서의 최적화 결과

```

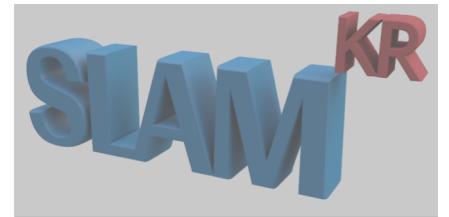
1 loaded result_lie.g2o with 2500 vertices and 9799 measurements
2 graph is fixed by node 2499
3 # Using CHOLMOD poseDim -1 landmarkDim -1 blockOrdering 0
4 Preparing (no marginalization of Landmarks)
5 iteration= 0 chi2= 44360.509723 time= 0.567504 cumTime= 0.567504 edges= 9799 schur= 0
6 iteration= 1 chi2= 44360.471110 time= 0.595993 cumTime= 1.1635 edges= 9799 schur= 0
7 iteration= 2 chi2= 44360.471110 time= 0.582909 cumTime= 1.74641 edges= 9799 schur= 0

```

# Thank you



# Appendix



# Proof

- $z_1 = 6.67, x_1 = 10.33$

$$\begin{aligned}
 J_{GraphSLAM} &= \frac{(z_1 - (x_0 + 7))^2}{\sigma^2} + \frac{(x_1 - (x_0 + 10))^2}{\sigma^2} + \frac{(z_1 - (x_1 - 4))^2}{\sigma^2} && \sigma^2 \text{ same} \\
 &= (z_1 - (x_0 + 7))^2 + (x_1 - (x_0 + 10))^2 + (z_1 - (x_1 - 4))^2 && x_0 = 0 \\
 &= (z_1 - 7)^2 + (x_1 - 10)^2 + (z_1 - (x_1 - 4))^2 \\
 &= (z_1^2 - 14z_1 + 49) + (x_1^2 - 20x_1 + 100) + (x_1^2 + z_1^2 + 16 - 8x_1 + 8z_1 - 2x_1z_1) \\
 &= 2z_1^2 + 2x_1^2 - 28x_1 - 6z_1 - 2x_1z_1 + 165
 \end{aligned}$$

$$J_{GraphSLAM} = 2z_1^2 + 2x_1^2 - 28x_1 - 6z_1 - 2x_1z_1 + 165$$

Derivative with respect to  $z_1$  :

$$4z_1 - 6 - 2x_1 = 0$$

Solve the system of equations:

$$\begin{array}{r}
 4z_1 - 2x_1 = 6 \\
 + \quad -4z_1 + 8x_1 = 56 \\
 \hline
 6x_1 = 62 \\
 x_1 = 62/6 \\
 \quad \quad \quad = 10.\bar{3}
 \end{array}$$

Derivative with respect to  $x_1$  :

$$4x_1 - 28 - 2z_1 = 0$$

Substitute the value for  $x_1$   
into any equation to calculate the value for  $z_1$  :

$$\begin{aligned}
 4z_1 - 2x_1 &= 6 \\
 4z_1 - 2(62/6) &= 6 \\
 4z_1 &= 80/3 \\
 z_1 &= 20/3 \\
 \quad \quad \quad &= 6.\bar{6}
 \end{aligned}$$