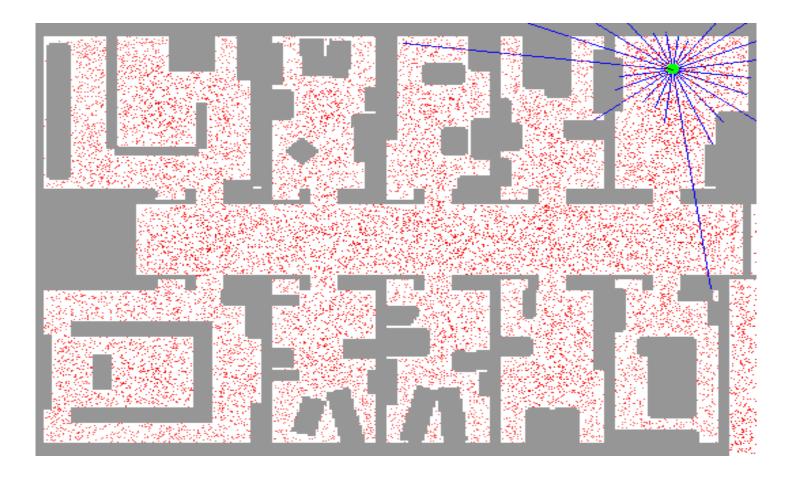


Simultaneous Localization and Mapping

CS 3630



Particle Filter Localization (using sonar)



We've seen how a robot can localize itself with respect to a known map.

But what if there's no map??

The central question for SLAM

Is it possible for a mobile robot to be placed at an **unknown location** in an **unknown environment** and for the robot to incrementally build a consistent map of this environment while simultaneously determining its location within this map?

In other words...

Given:

- The robot's controls $u_{1:T} = \{u_1, u_2, u_3 \dots, u_T\}$
- The robot's sensing observations $z_{1:T} = \{z_1, z_2, z_3 \dots, z_T\}$

Compute:

- Map of the environment $\,\, m \,$
- Path of the robot $x_{0:T} = \{x_0, x_1, x_2, \dots, x_T\}$

A chicken and egg problem!

- If the robot had a map, localization would be easier.
- If the robot could localize, mapping would be easier.
- ... But the robot has neither; it starts from a blank slate.
- Furthermore, the robot must also execute an exploration strategy.

The basic algorithm

1. The robot moves

- increases the uncertainty on robot pose
- need a mathematical model for the motion (motion model)

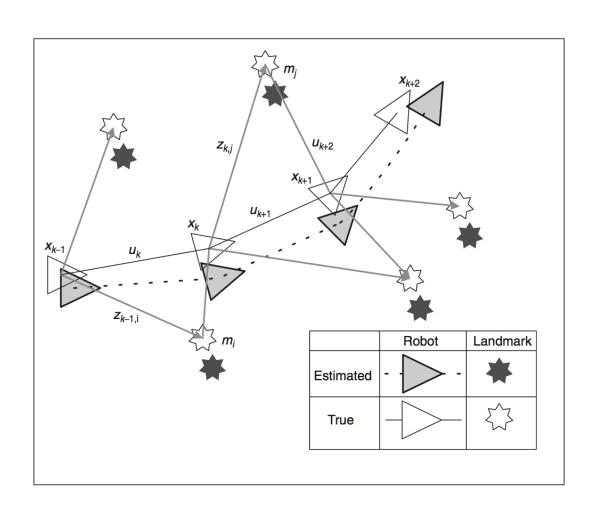
2. The robot discovers interesting features in the environment called *landmarks*

- need a mathematical model to determine the position of the landmarks from sensor data (*inverse observation model*)
- need to model uncertainty in the location of landmarks

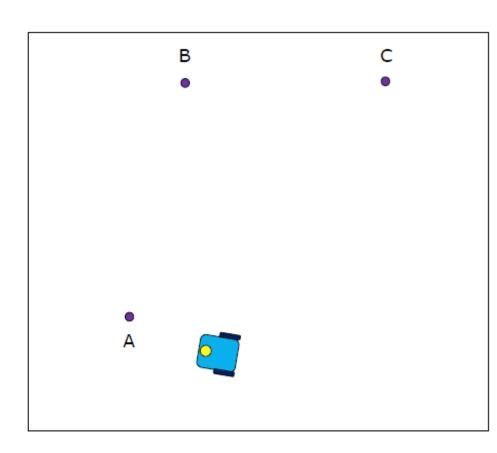
3. The robot observes landmarks that had been previously mapped

- uses them to correct both self localization and the localization of all landmarks in space
- uncertainties for both decrease
- need a model to predict the measurement from predicted landmark location and robot localization (*direct observation model*)

In pictures....



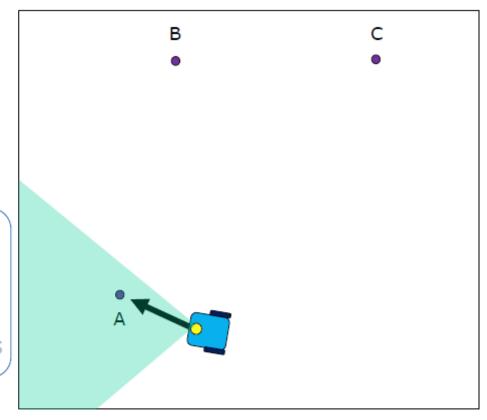
 Assumption: Robot's uncertainty at starting position is zero



Start: robot has zero uncertainty

On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations

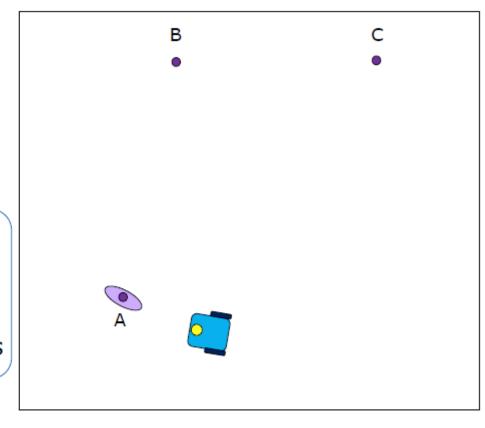


First measurement of feature A

The robot observes a feature which is mapped with an uncertainty related to the measurement model

On every frame:

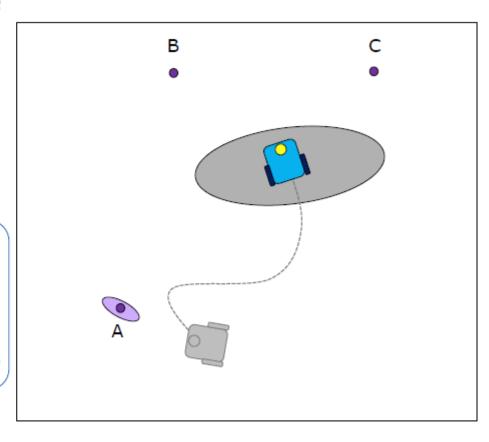
- Predict how the robot has moved
- Measure
- Update the internal representations



 As the robot moves, its pose uncertainty increases, obeying the robot's motion model.

On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations

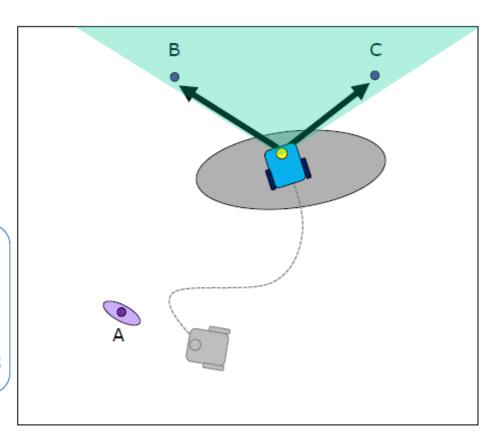


Robot moves forwards: uncertainty grows

Robot observes two new features.

On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations

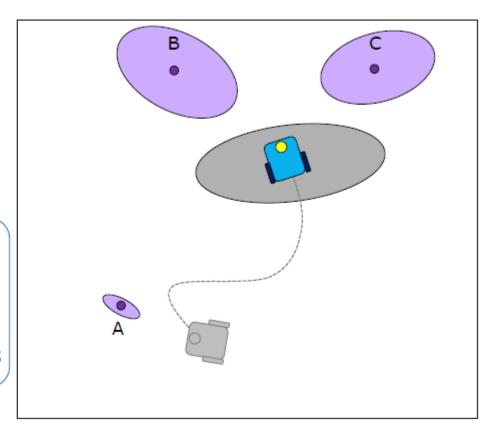


Robot makes first measurements of B & C

- Their position uncertainty results from the combination of the measurement error with the robot pose uncertainty.
- ⇒ map becomes correlated with the robot pose estimate.

On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations

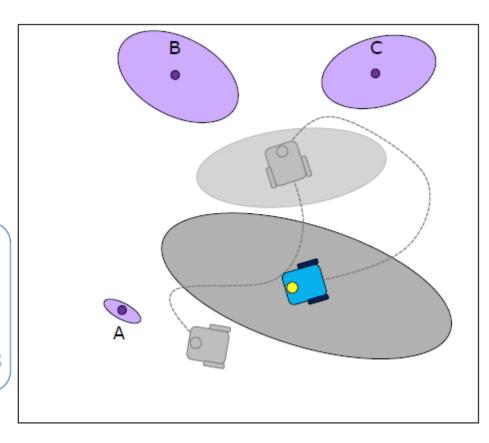


Robot makes first measurements of B & C

 Robot moves again and its uncertainty increases (motion model)

On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations

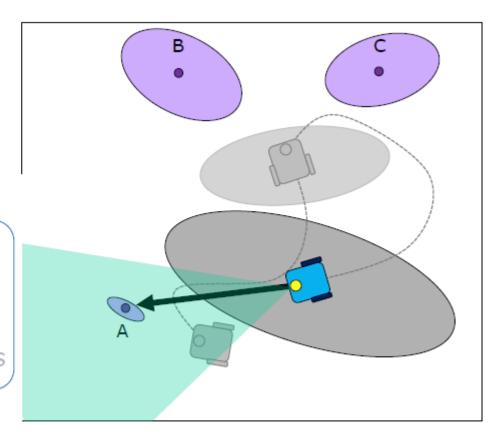


Robot moves again: uncertainty grows more

- Robot re-observes an old feature
 - ⇒ Loop closure detection

On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations

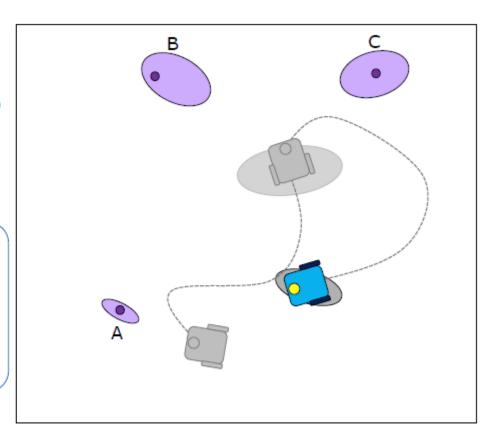


Robot re-measures A: "loop closure"

- Robot updates its position: the resulting position estimate becomes correlated with the feature location estimates.
- Robot's uncertainty shrinks and so does the uncertainty in the rest of the map

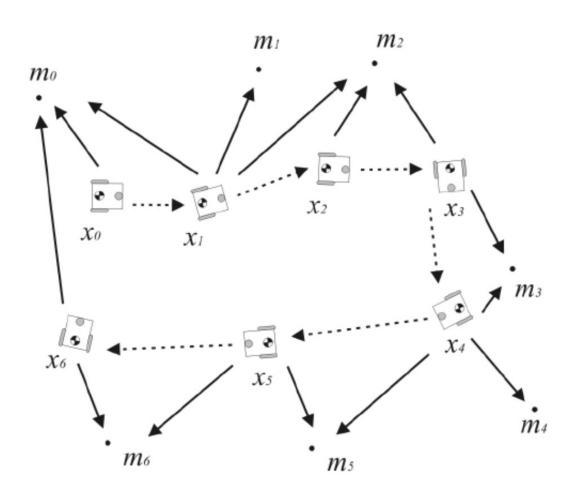
On every frame:

- Predict how the robot has moved
- Measure
- Update the internal representations



Robot re-measures A: "loop closure" uncertainty shrinks

SLAM



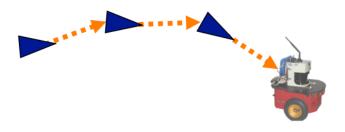
SLAM In Action

SLAM Formalisms

- Some of the most influential approaches to SLAM:
 - GraphSLAM (Factor Graphs) --- We'll see this in more detail next time
 - Extended Kalman Filter SLAM (EKF SLAM)
 - Particle Filter SLAM (FAST SLAM)
 - ... many variants

Graph SLAM

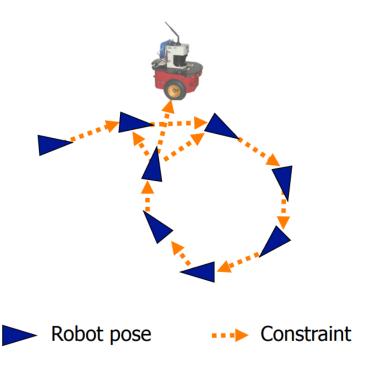
- Constraints connect the poses of the robot while it is moving
- Constraints are inherently uncertain





Graph SLAM

- Observing previously seen areas generates constraints between non-successive poses
- Constraints are inherently uncertain

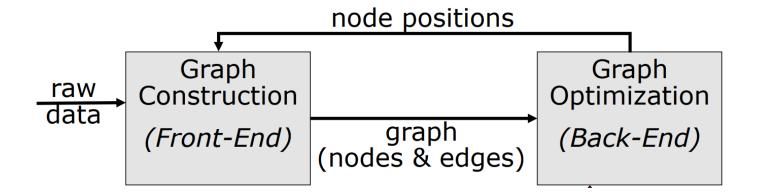


Basic idea behind Graph SLAM

- Use a **graph** to represent the problem
- Every <u>node</u> in the graph corresponds to a pose of the robot during mapping
- Every <u>edge</u> between two nodes corresponds to a spatial constraint between them
- <u>The method</u>: Build the graph and find a node configuration that minimizes the error introduced by the constraints

Graph SLAM: a system view

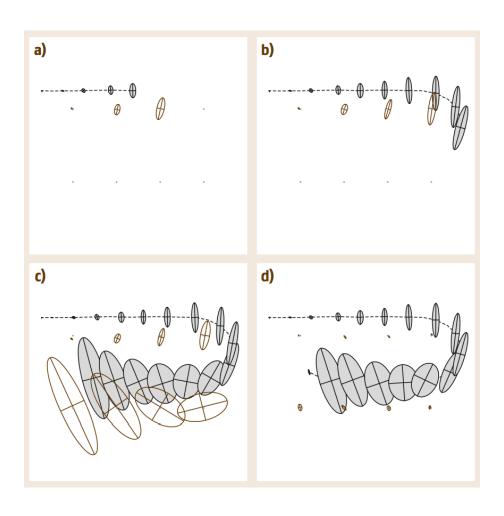
- Interplay of front-end and back-end
- A consistent map helps to determine new constraints by reducing the search space
- Optimize the graph by minimizing squared errors (i.e., least squares)



EKF SLAM

- Extended Kalman Filter
 - Non-linear version of the Kalman Filter
- EKF SLAM
 - The "map" is a large vector that combines the robot's position and landmark states, modeled by a Gaussian
 - Motion and sensing update the vector, adding new dimensions when new landmarks are found

EKF-SLAM



EKF SLAM state representation

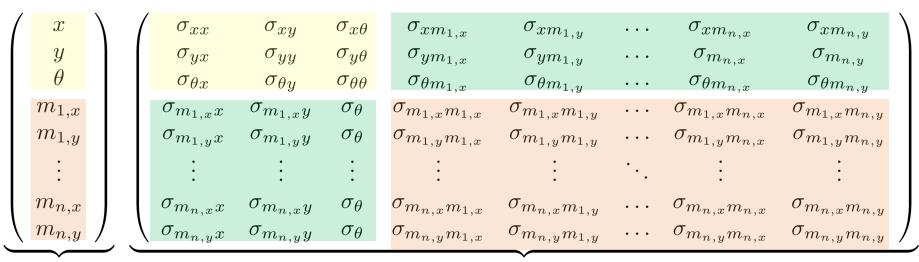
State representation for n landmarks

$$x_t = (\underbrace{x, y, \theta}_{\text{robot's pose}}, \underbrace{m_{1,x}, m_{1,y}}_{\text{landmark 1}}, \dots, \underbrace{m_{n,x}, m_{n,y}}_{\text{landmark n}})^T$$

EKF SLAM state representation

- Map with n landmarks results in a (3+2n)-dimensional Gaussian
- Belief is represented by

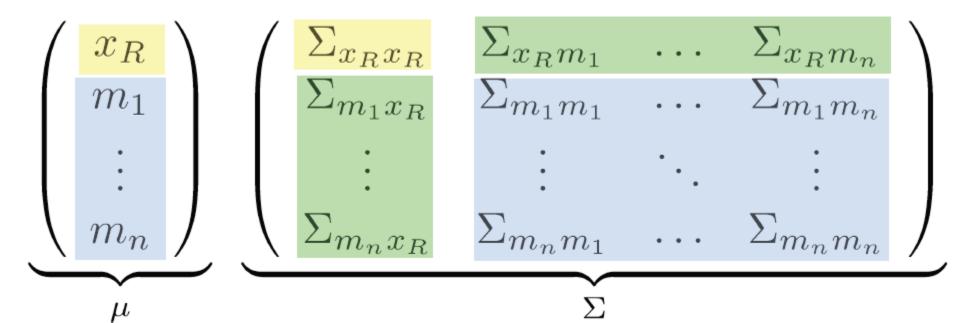
 μ



 \sum

EKF SLAM state representation

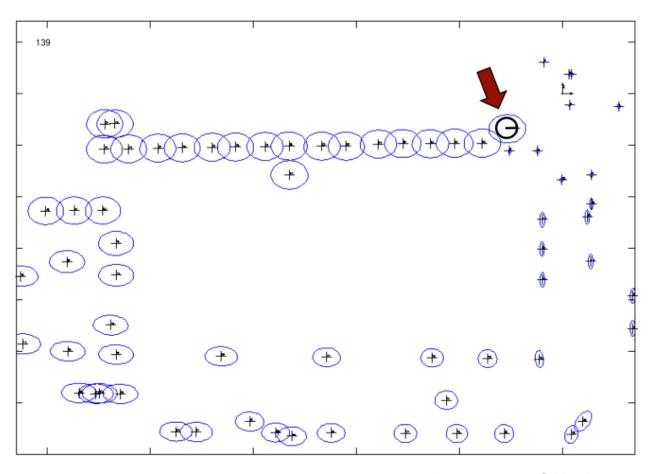
More compactly



Loop closure

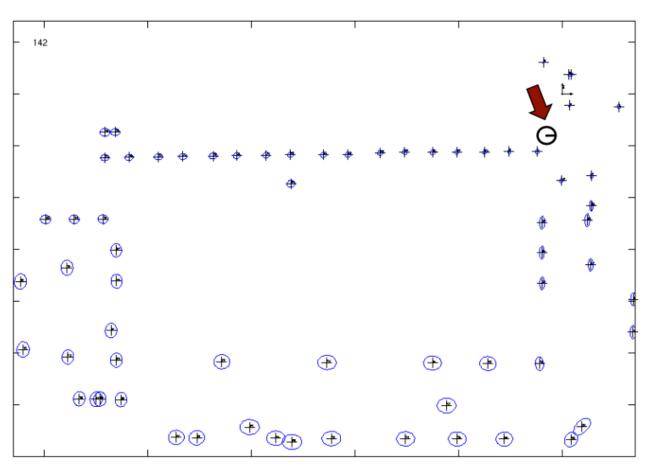
- Recognizing an already mapped area
- Data association with
 - high ambiguity
 - possible environment symmetries
- Uncertainties collapse after a loop closure (whether the closure was correct or not!)

Example: before loop closure



Courtesy of K. Arras

Example: after loop closure



Courtesy of K. Arras

Loop Closure

- Loop closing reduces the uncertainty in robot and landmark estimates
- This can be exploited when exploring an environment for the sake of better (e.g. more accurate) maps
- Wrong loop closures lead to filter divergence!

SLAM simulation

SLAM simulation by Sjoerd de Jong under supervision of Gert Kootstra. The Kalman functionality is partly based on the EKF SLAM simulation of Tim Bailey.www-personal.acfr.usyd.edu.au/tbailey

Department of Artificial Intelligence University of Groningen

FastSLAM

- Use particle filter to estimate the state of the robot
- Use Extended Kalman Filter (EKF) to estimate the state of the landmarks
- Each particle keeps track of its own estimate of the map (i.e., the landmark positions)
- Each particle does its own data association (i.e., matching landmarks between image frames)
- If a particle is lost during resampling, its entire map estimate is also lost.

```
Algorithm FastSLAM 1.0(z_t, u_t, S_{t-1}):
     for m = 1 to M do
                                                                                                                             // loop over all particles
          \text{retrieve}\left\langle s_{t-1}^{[m]}, N_{t-1}^{[m]}, \left\langle \mu_{1,t-1}^{[m]}, \Sigma_{1,t-1}^{[m]}, i_1^{[m]} \right\rangle, \ldots, \left\langle \mu_{N_{t-1}^{[m]},t-1}^{[m]}, \Sigma_{N_{t-1}^{[m]},t-1}^{[m]}, i_{N_{t-1}^{[m]}}^{[m]} \right\rangle \right\rangle \text{ from } S_{t-1}
          s_t^{[m]} \sim p(s_t \mid s_{t-1}^{[m]}, u_t)
                                                                                                                             // sample new pose
          for n=1 to N_{t-1}^{[m]} do
                                                                                                                             // calculate measurement likelihoods
                \hat{z}_n = g(\mu_{n,t-1}^{[m]}, s_t^{[m]})
G_n = g'(s_t^{[m]}, \mu_{n,t-1}^{[m]})
                                                                                                                             // measurement prediction
                                                                                                                             // calculate Jacobian
                Q_n = G_n^T \sum_{t=1}^{[m]} G_n + R_t
                                                                                                                             // measurement covariance
                w_n = |2\pi Q_n|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(z_t - \hat{z}_n)^T Q_n^{-1}(z_t - \hat{z}_n)\right\}
                                                                                                                             // likelihood of correspondence
           w_{N_{t-1}^{[m]}+1} = p_0
                                                                                                                             // importance factor of new landmark
           \hat{n} = \operatorname{argmax} w_n
                                                                                                                             // max likelihood correspondence
           N_t^{[m]} = \max\{N_{t-1}^{[m]}, \hat{n}\}\
                                                                                                                             // new number of features in map
          for n=0 to N_t^{[m]} do
                                                                                                                             // update Kalman fi lters
                if n = N_{t-1}^{[m]} + 1 then
                                                                                                                             // is new feature?
                                                                                                                             // initialize mean
                                                                                                                             // initialize covariance
                                                                                                                             // initialize counter
                 else if n = \hat{n} then
                                                                                                                             // is observed feature?
                                                                                                                             // calculate Kalman gain
                                                                                                                             // update mean
                                                                                                                             // update covariance
                                                                                                                             // increment counter
                                                                                                                             // all other features
                                                                                                                             // copy old mean
                                                                                                                             // copy old covariance
                      if \mu_{n,t-1}^{[m]} outside perceptual range of s_t^{[m]} then
                                                                                                                             // should feature have been observed?
                                                                                                                             // no, do not change
                      else
                            i_{n,t}^{[m]} = i_{n,t-1}^{[m]} - 1
                                                                                                                             // yes, decrement counter
                            if i_{n,t-1}^{[m]} < 0 then discard feature n endif
                                                                                                                             // discard dubious features
                 endif
           endfor
           \mathsf{add} \left\langle s_t^{[m]}, N_t^{[m]}, \left\langle \mu_{1,t}^{[m]}, \Sigma_{1,t}^{[m]}, i_1^{[m]} \right\rangle, \dots, \left\langle \mu_{N_t^{[m]},t}^{[m]}, \Sigma_{N_t^{[m]},t}^{[m]}, i_{N_t^{[m]}}^{[m]} \right\rangle \right\rangle \ \mathsf{to} \ S_{\mathrm{aux}}
     endfor
     S_t = \emptyset
                                                                                                                             // construct new particle set
     for m' = 1 to M do
                                                                                                                             // resample M particles
           draw random index m with probability \propto w_t^{[m]}
                                                                                                                             // resample
           \text{add} \left\langle s_t^{[m]}, N_t^{[m]}, \left\langle \mu_{1,t}^{[m]}, \Sigma_{1,t}^{[m]}, i_1^{[m]} \right\rangle, \ldots, \left\langle \mu_{N_t^{[m]},t}^{[m]}, \Sigma_{N_t^{[m]},t}^{[m]}, i_{N_t^{[m]}}^{[m]} \right\rangle \right\rangle \text{ to } S_t
     end for
     return S.
end algorithm
```



FastSLAM: An Efficient Solution to the Simultaneous Localization And Mapping Problem with Unknown Data Association

Sebastian Thrun, Michael Montemerlo, Daphne Koller, Ben Wegbreit, Juan Nieto, and Eduardo Nebot

May 2004, Journal of Machine Learning Research 4(3)

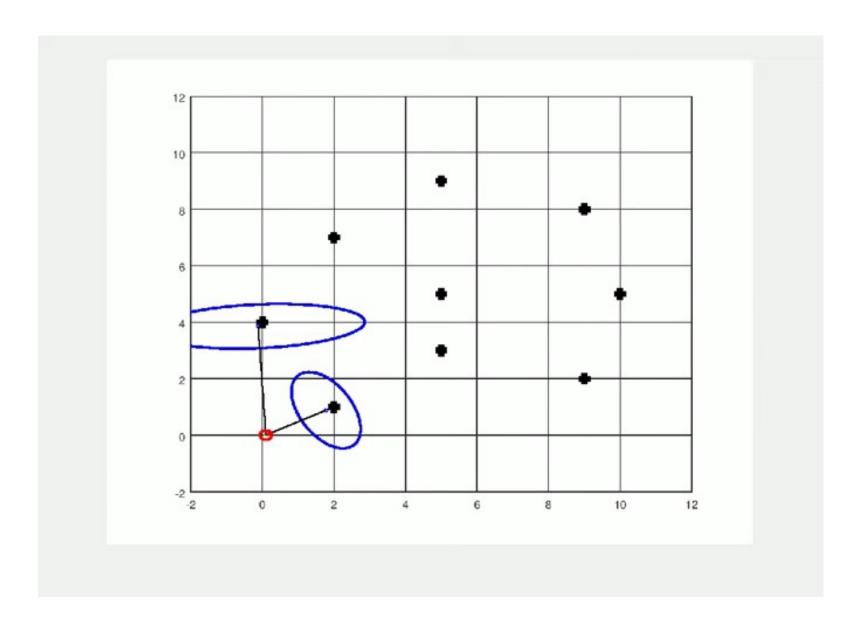
```
Algorithm FastSLAM 1.0(z_t, u_t, S_{t-1}):
    for m = 1 to M do
                                                                                              // loop over all particles
                                                                                                           from S_{t-1}
                                                                                              // sample new pose
        for n=1 to N_{t-1}^{[m]} do
                                                                                              // calculate measurement likelihoods
            \hat{z}_n = g(\mu_{n,t-1}^{[m]}, s_t^{[m]})
G_n = g'(s_t^{[m]}, \mu_{n,t-1}^{[m]})
                                                                                              // measurement prediction
                                                                                              // calculate Jacobian
            Q_n = G_n^T \Sigma_{n,t-1}^{[m]} G_n + R_t
                                                                                              // measurement covariance
            w_n = |2\pi Q_n|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(z_t - \hat{z}_n)^T Q_n^{-1}(z_t - \hat{z}_n)\right\}
                                                                                              // likelihood of correspondence
                                                                                              // importance factor of new landmark
                                                                                              // max likelihood correspondence
        \hat{n} = \operatorname{argmax} w_n
              n=1,...,N_{t-1}^{[m]}+1
        N_t^{[m]} = \max\{N_{t-1}^{[m]}, \hat{n}\}
                                                                                              // new number of features in map
        for n = 0 to N_t^{[m]} do
                                                                                              // update Kalman fi lters
            if n = N_{t-1}^{[m]} + 1 then
                                                1. Execute for every particle
                                                        Retrieve previous info for this particle
            else if n = \hat{n} then
                                                        Particle filter:
                                                             1. Sample pose
                                                            2. Update measurement likelihoods
                                                            3. Compute particle weights
                 if \mu_{n,t-1}^{[m]} outside percept 4.
                                                         Resample
                     i_{n,t}^{[m]} = i_{n,t-1}^{[m]}
                 else
                     i_{n,t}^{[m]} = i_{n,t-1}^{[m]} - 1
                                                                                              // yes, decrement counter
                     if i_{n,t-1}^{[m]} < 0 then discard feature n endif
                                                                                              // discard dubious features
            endif
        endfor
              \left\langle s_t^{[m]}, N_t^{[m]}, \left\langle \mu_{1,t}^{[m]}, \Sigma_{1,t}^{[m]}, i_1^{[m]} \right\rangle, \dots, \left\langle \mu_{N_t^{[m]},t}^{[m]}, \Sigma_{N_t^{[m]},t}^{[m]}, i_{N_t^{[m]}}^{[m]} \right\rangle \right\rangle to S_{	ext{aux}}
    endfor
                                                                                              // construct new particle set
    for m' = 1 to M do
                                                                                              // resample M particles
        draw random index m with probability \propto w_t^{[m]}
                                                                                              // resample
    end for
    return S
```

end algorithm

```
Algorithm FastSLAM 1.0(z_t, u_t, S_{t-1}):
      for m = 1 to M do
                                                                                                                                                   // loop over all particles
            \textit{retrieve}\left\langle s_{t-1}^{[m]}, N_{t-1}^{[m]}, \left\langle \mu_{1,t-1}^{[m]}, \Sigma_{1,t-1}^{[m]}, i_1^{[m]} \right\rangle, \ldots, \left\langle \mu_{N_{t-1}^{[m]},t-1}^{[m]}, \Sigma_{N_{t-1}^{[m]},t-1}^{[m]}, i_{N_{t-1}^{[m]}}^{[m]} \right\rangle \right\rangle \textit{from } S_{t-1}
            s_t^{[m]} \sim p(s_t \mid s_{t-1}^{[m]}, u_t)
                                                                                                                                                   // sample new pose
            for n=1 to N_{t-1}^{[m]} do
                                                                                                                                                   // calculate measurement likelihoods
                  \hat{z}_n = g(\mu_{n,t-1}^{[m]}, s_t^{[m]})
G_n = g'(s_t^{[m]}, \mu_{n,t-1}^{[m]})
                                                                                                                                                   // measurement prediction
                                                                                                                                                   // calculate Jacobian
                   Q_n = G_n^T \sum_{n,t=1}^{[m]} G_n + R_t
                                                                                                                                                   // measurement covariance
                   w_n = |2\pi Q_n|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(z_t - \hat{z}_n)^T Q_n^{-1}(z_t - \hat{z}_n)\right\}
                                                                                                                                                   // likelihood of correspondence
                                                                                                                                                   // importance factor of new landmark
             w_{N_{t-1}^{[m]}+1} = p_0
                                                                                                                                                   // max likelihood correspondence
            N_t^{[m]} = \max\{N_{t-1}^{[m]}, \hat{n}\}
                                                                                                                                                   // new number of features in map
             for n = 0 to N_t^{[m]} do
                                                                                                                                                   // update Kalman fi lters
                   if n = N_{t-1}^{[m]} + 1 then
                                                                                                                                                   // is new feature?
                         \mu_{n,t}^{[m]} = g^{-1}(z_t, s_t^{[m]})
\Sigma_{n,t}^{[m]} = G_{\hat{n}}^{-1} R_t (G_{\hat{n}}^{-1})^T
i_{n,t}^{[m]} = 1
                                                                                                                                                   // initialize mean
                                                                                                                                                   // initialize covariance
                                                                                                                                                   // initialize counter
                   else if n = \hat{n} then
                                                                                                                                                   // is observed feature?
                         \begin{split} K &= k \frac{1}{K} \frac{m}{K} = \sum_{n,t-1}^{[m]} G_{\hat{n}} Q_{\hat{n}}^{-1} \\ \mu_{n,t}^{[m]} &= \mu_{n,t-1}^{[m]} + K (z_t - \hat{z}_{\hat{n}})^T \\ \sum_{n,t}^{[m]} &= (I - K G_{\hat{n}}^T) \sum_{n,t-1}^{[m]} \\ i_{n,t}^{[m]} &= i_{n,t-1}^{[m]} + 1 \end{split}
                                                                                                                                                   // calculate Kalman gain
                                                                                                                                                   // update mean
                                                                                                                                                   // update covariance
                                                                                                                                                   // increment counter
                                                                                                                                                   // all other features
                         \begin{split} \mu_{n,t}^{[m]} &= \mu_{n,t-1}^{[m]} \\ \Sigma_{n,t}^{[m]} &= \Sigma_{n,t-1}^{[m]} \end{split}
                                                                                                                                                   // copy old mean
                                                                                                                                                   // copy old covariance
                          if \mu_{n,t-1}^{[m]} outside perceptual range of s_t^{[m]} then
                                                                                                                                                   // should feature have been observed?
                                 i_{n,t}^{[m]} = i_{n,t-1}^{[m]}
                                                                                                                                                   // no, do not change
                           else
                                                                                                                                                   // yes, decrement counter
                                 if i_{n,t-1}^{[m]} < 0 then discard feature n endif
                                                                                                                                                   // discard dubious features
                   endif
             endfor
            \text{add}\left\langle s_{t}^{[m]}, N_{t}^{[m]}, \left\langle \mu_{1,t}^{[m]}, \Sigma_{1,t}^{[m]}, i_{1}^{[m]} \right\rangle, \ldots, \left\langle \mu_{N_{t}^{[m]},t}^{[m]}, \Sigma_{N_{t}^{[m]},t}^{[m]}, i_{N_{t}^{[m]}}^{[m]} \right\rangle \right\rangle \text{ to } S_{\text{aux}}
      endfor
                                                                                                                                                   // construct new particle set
      for m' = 1 to M do
                                                                                                                                                   // resample M particles
             draw random index m with probability \propto w_{t}^{[m]}
                                                                                                                                                   // resample
             \text{add}\left\langle s_t^{[m]}, N_t^{[m]}, \left\langle \mu_{1,t}^{[m]}, \Sigma_{1,t}^{[m]}, i_1^{[m]} \right\rangle, \ldots, \left\langle \mu_{N_t^{[m]},t}^{[m]}, \Sigma_{N_t^{[m]},t}^{[m]}, i_{N_t^{[m]}}^{[m]} \right\rangle \right\rangle \text{ to } S_t
      end for
     return S,
```

end algorithm

Update the estimates for each particle using the EKF



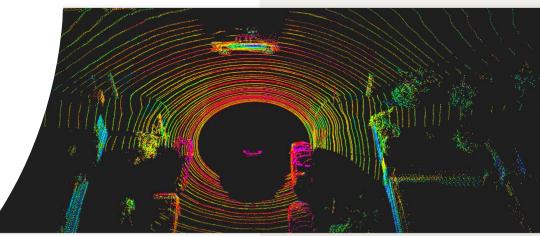


https://www.youtube.com/watch?v=kuxl8two5GA <u>Smart Mobility Research Team@AIST</u>

LIDAR

- Superpowers:
 - 360 Visibility
 - Accurate depth!
- Almost all AV prototypes have them (not all 360)





https://news.voyage.auto/an-introduction-to-lidar-the-key-self-driving-car-sensor-a7e405590cf

<u>Images and exposition take</u> <u>from excellent Voyage Blog post</u>

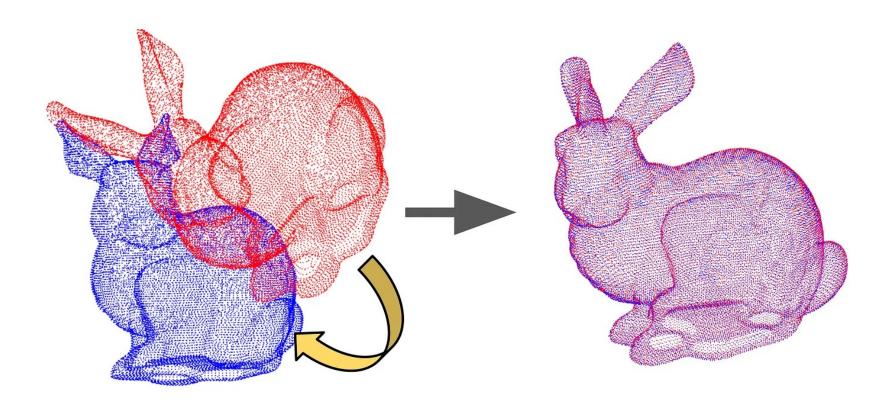
Localization with LIDAR

- ICP = Iterated Closest Points:
- Call current scan S, map M
- Predict pose from motion model: use other sensors if available
- Iterate:
 - For every point s: find closest m
 - Re-estimate pose
- In practice:
 - outlier rejection to account for moving objects, unmodeled structures, parked cars etc...



Image Credits: Innoviz

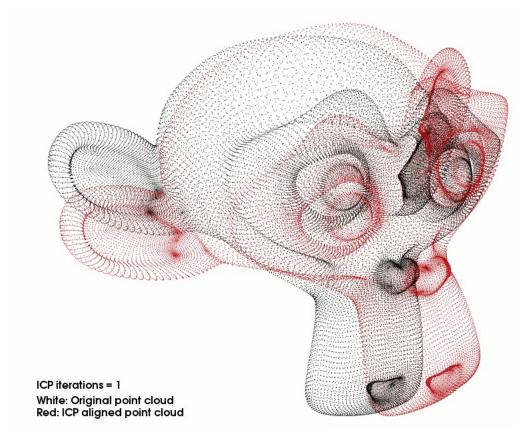
Aligning two point clouds using Iterative Closest Point Algorithm



Source: Biorobotics Lab at Carnegie Mellon University.

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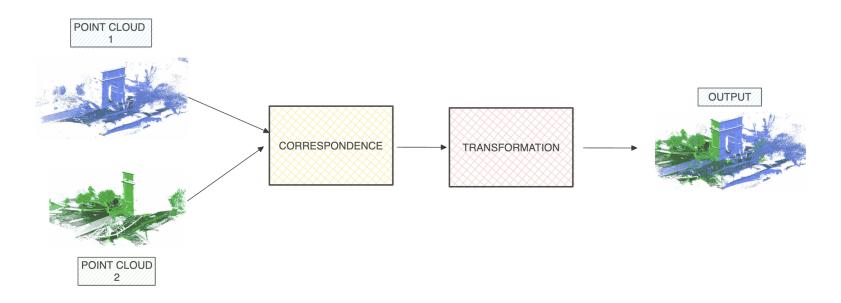
Aligning two point clouds using Iterative Closest Point Algorithm



Source: Point Cloud Library Documentation

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Two key elements: Correspondence and Transformation



More on this next time!

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