

DTU



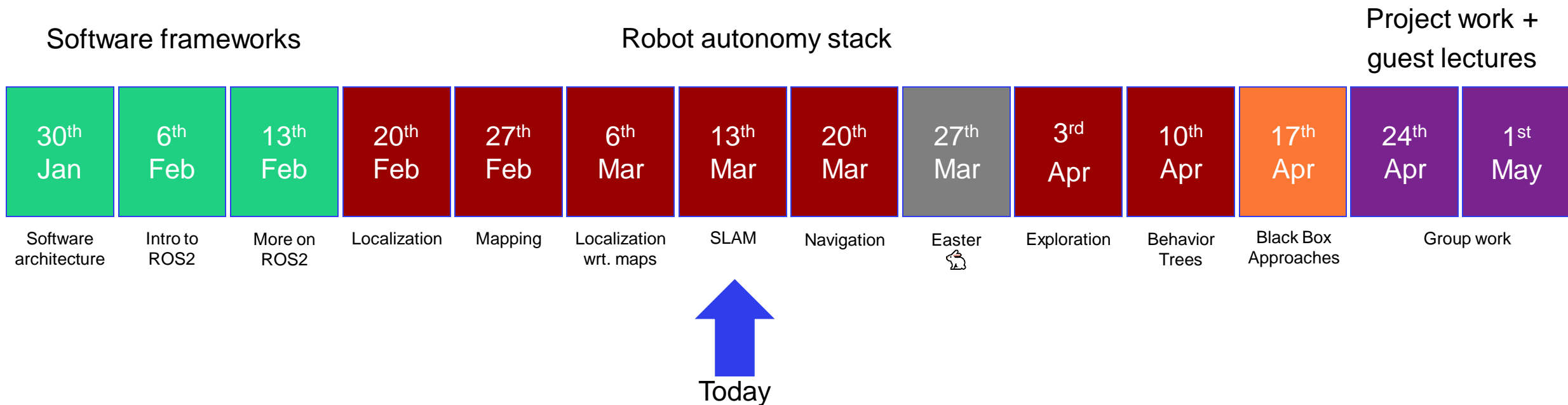
Rasmus Andersen

34761 – Robot Autonomy

Simultaneous Localization and Mapping

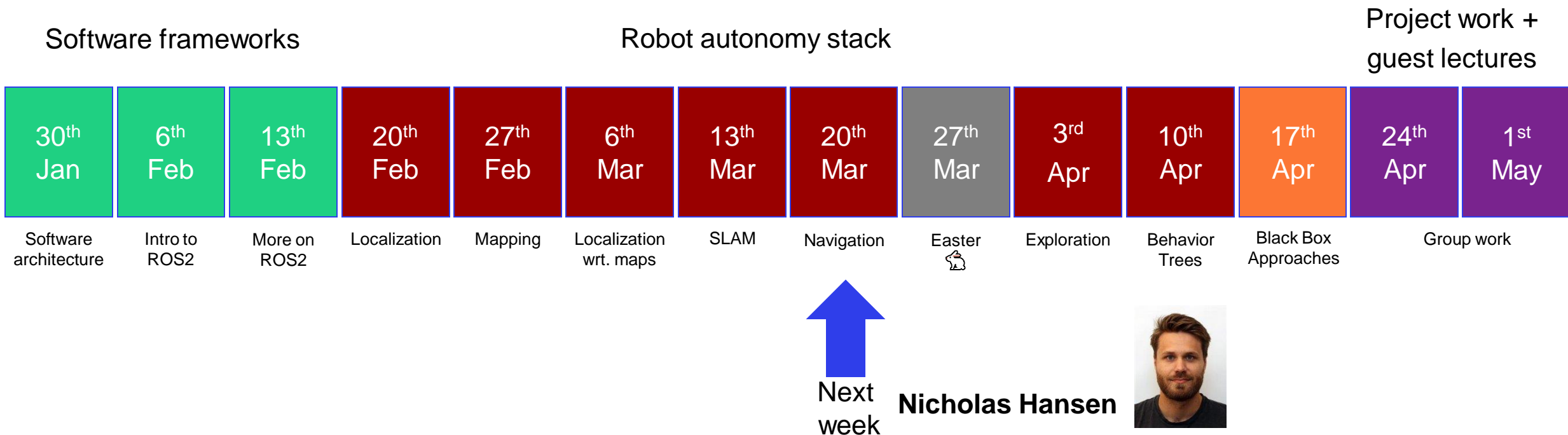
Overview of 34761 – Robot Autonomy

- 3 lectures on software frameworks
- 7 lectures on building your own autonomy stack for a mobile robot
- 1 lecture on DL/RL – an overview of black-box approaches to what you have done
- 2 lectures of project work before hand in + guest lectures



Overview of 34761 – Robot Autonomy

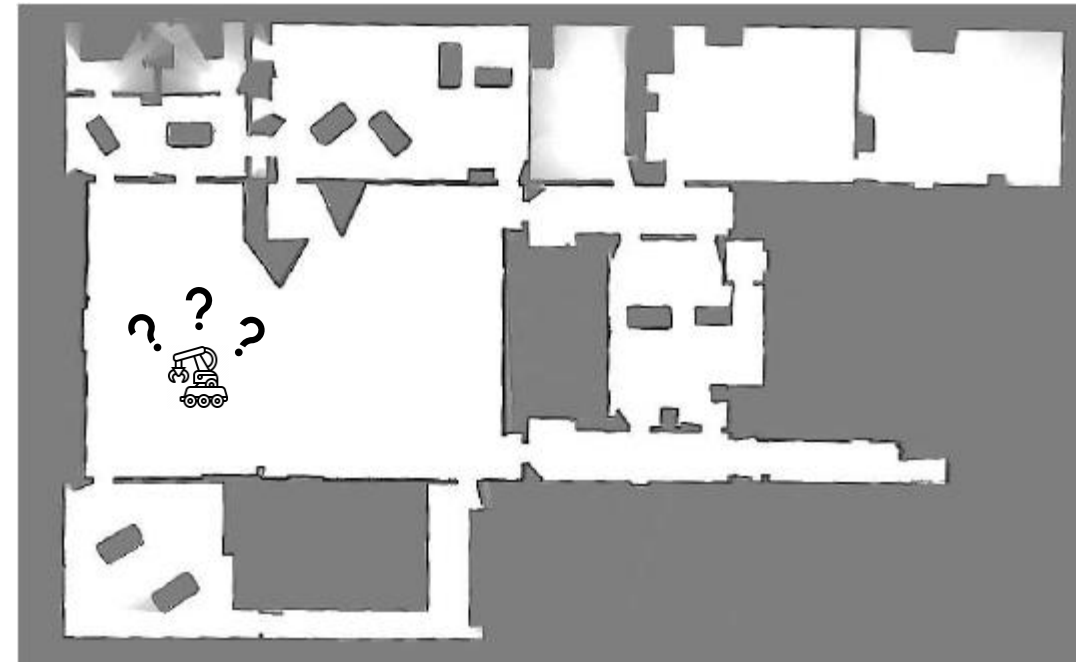
- 3 lectures on software frameworks
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Recalling from last lecture

- We have a map; we want to know where in the map we are
 - Estimates the location and orientation of the robot in the environment as it moves
- How do we get the initial position?
 - Bayes filtering
 - Particle filter / monte carlo localization

$$Bel(x_t) = \eta P(z_t|x_t) \int P(x_t|x_{t-1}) \cdot Bel(x_{t-1}) dx_{t-1}$$



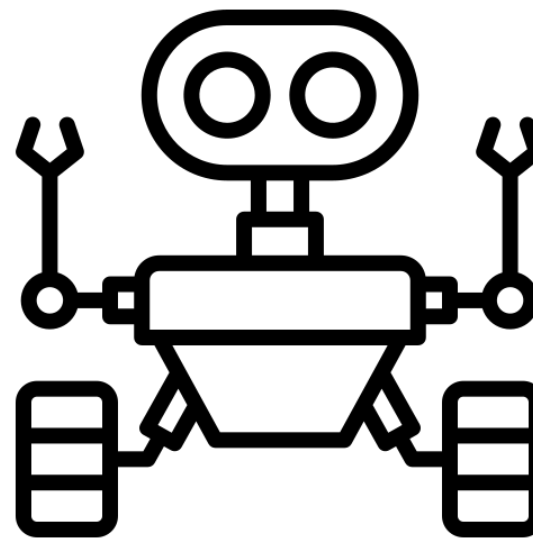
What is SLAM

- Estimate the pose of a robot and the map of the environment at the same time
- SLAM is hard, because
 - a map is needed for localization and
 - a good pose estimate is needed for mapping
- So if
 - **Localization** is inferring location given a map and
 - **Mapping** is inferring a map given locations
 - **SLAM** is learning a map and locating the robot simultaneously

Passive

vs

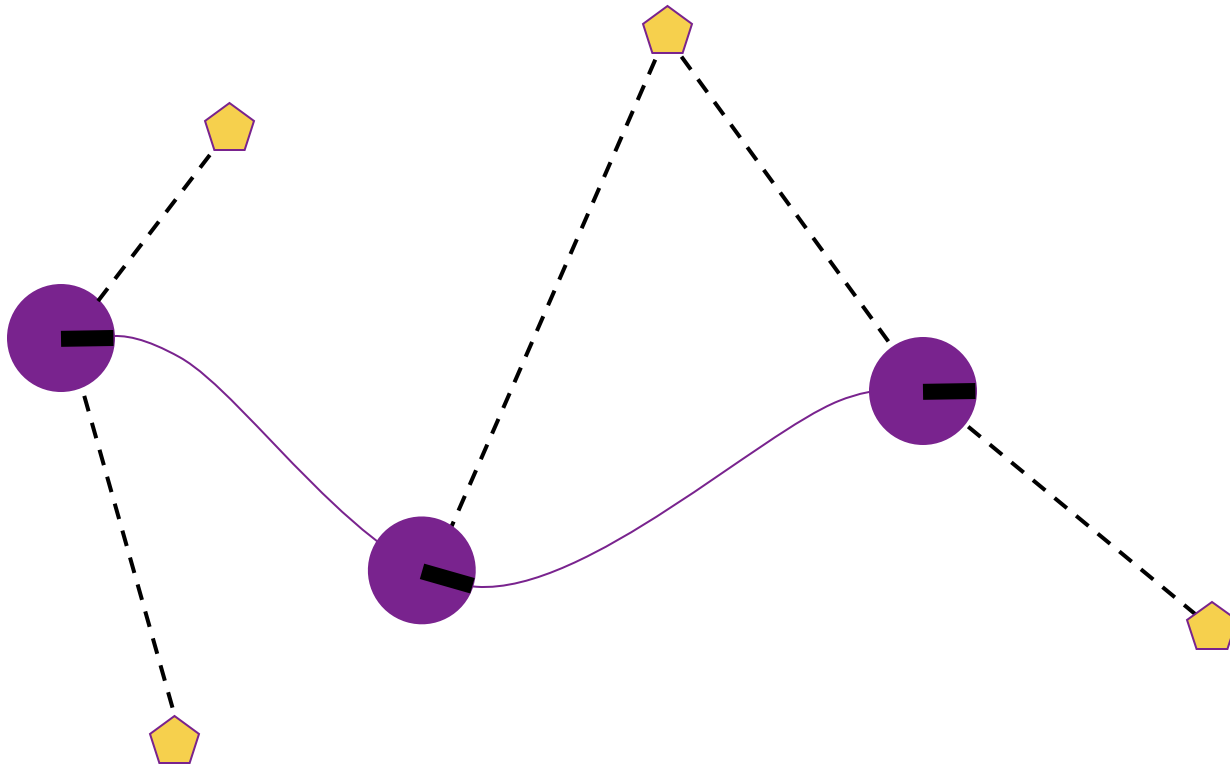
Active SLAM



30 th Jan	6 th Feb	13 th Feb	20 th Feb	27 th Feb	6 th Mar	13 th Mar	20 th Mar	27 th Mar	3 rd Apr	10 th Apr	17 th Apr	24 th Apr	1 st May
Software architecture	Intro to ROS2	More on ROS2	Localization	Mapping	Localization wrt. maps	SLAM	Navigation	Easter 	Exploration	Behavior Trees	Black Box Approaches	Group work	

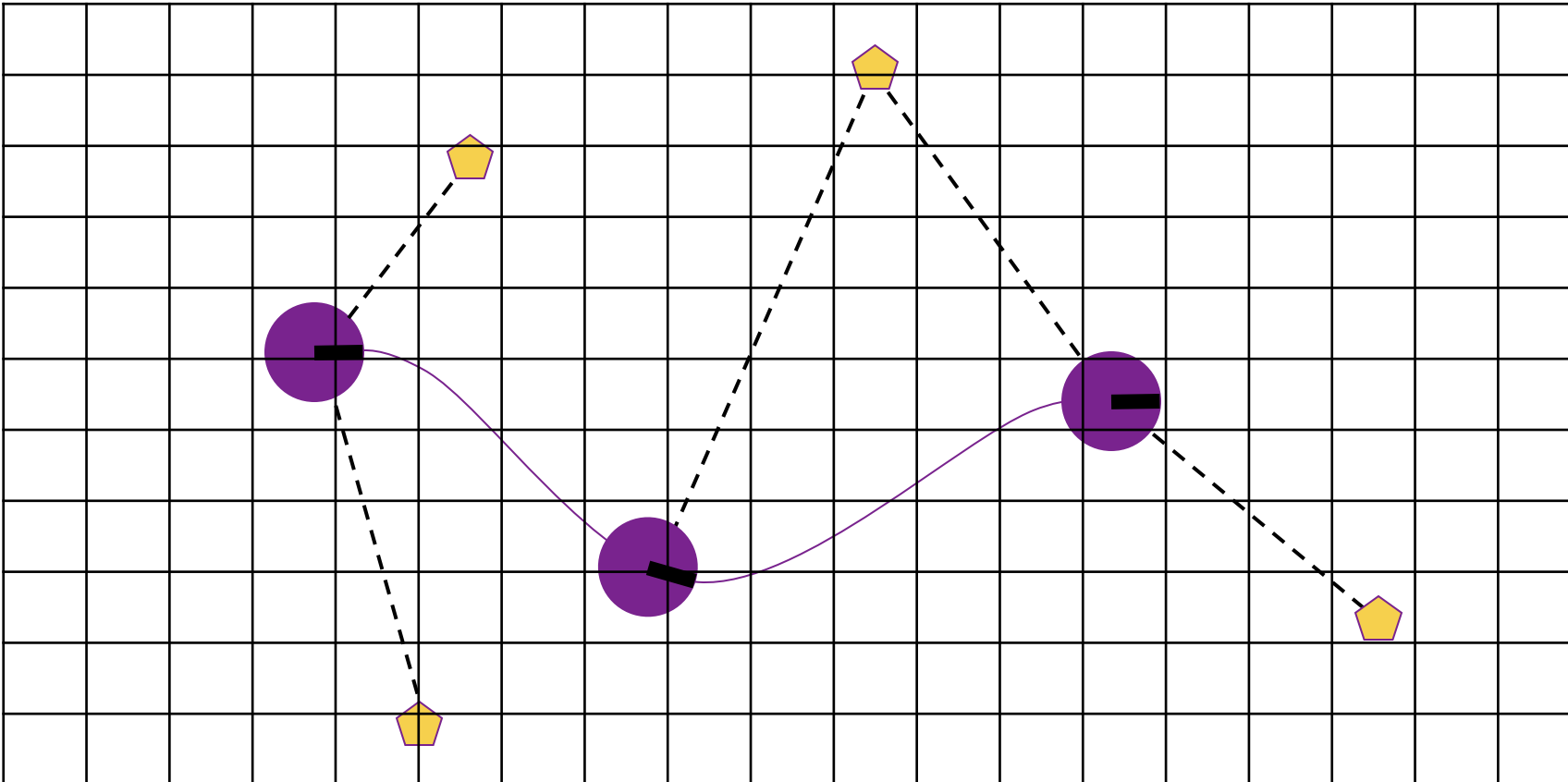
Localization in a map

- Estimating the robot pose given landmarks in a map



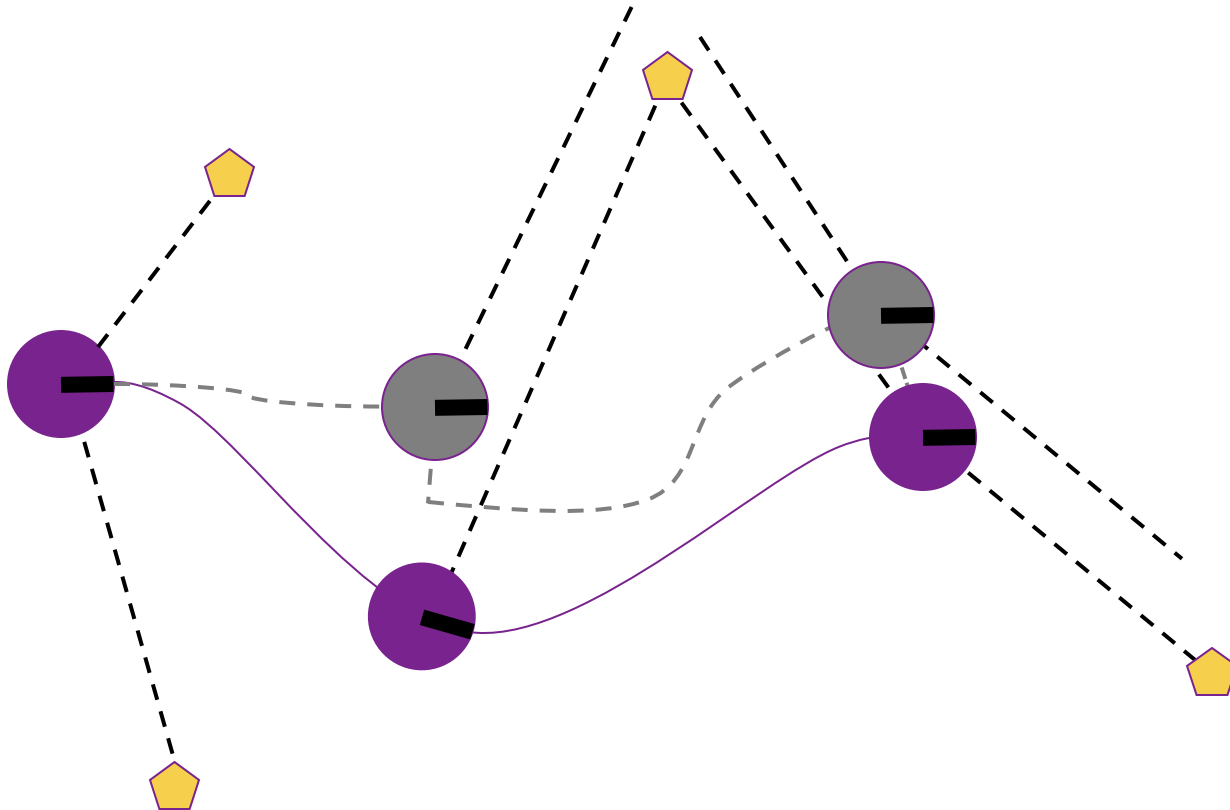
Localization in a map

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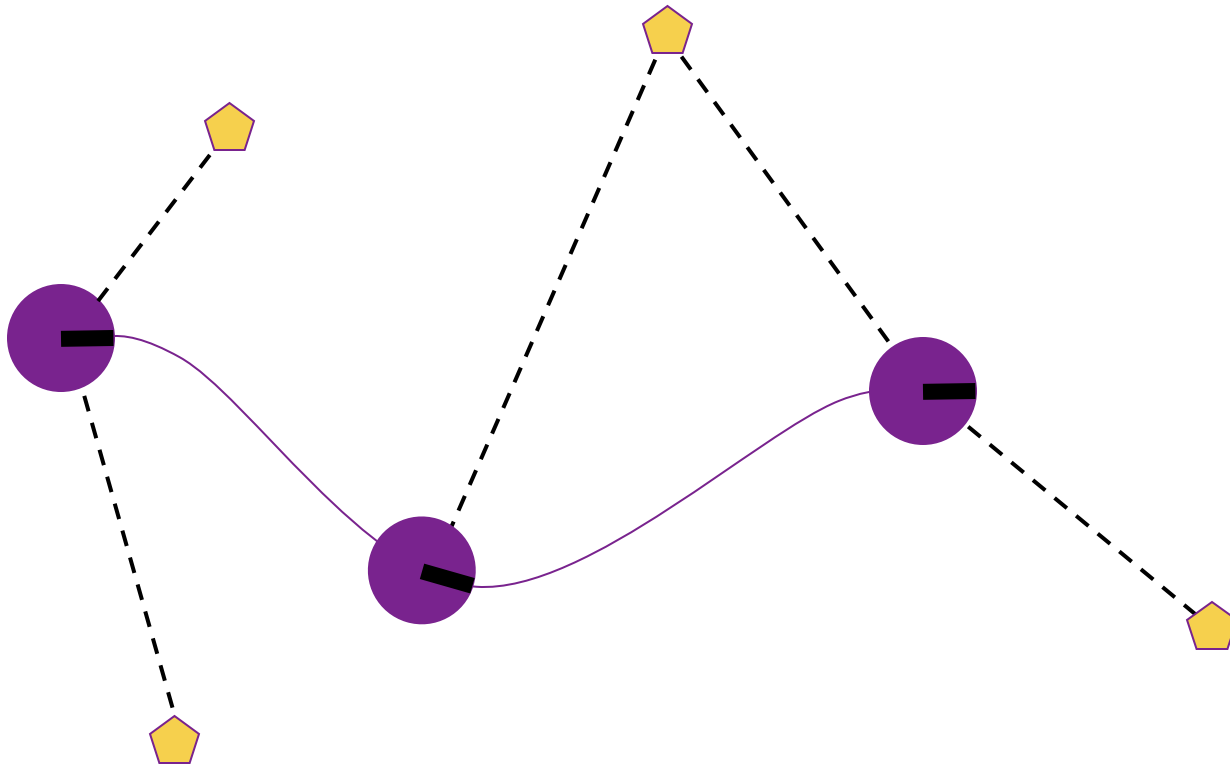


Localization in a map

- Estimating the robot pose given landmarks in a map

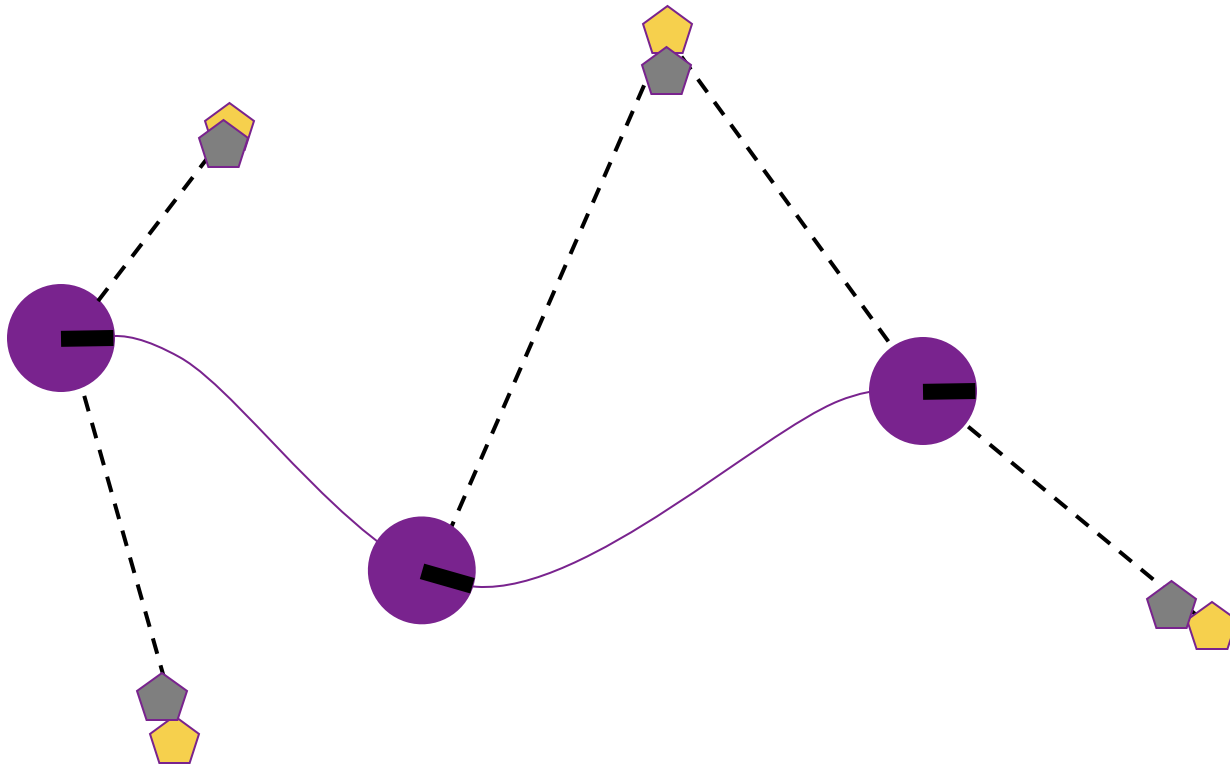


Mapping of the environment



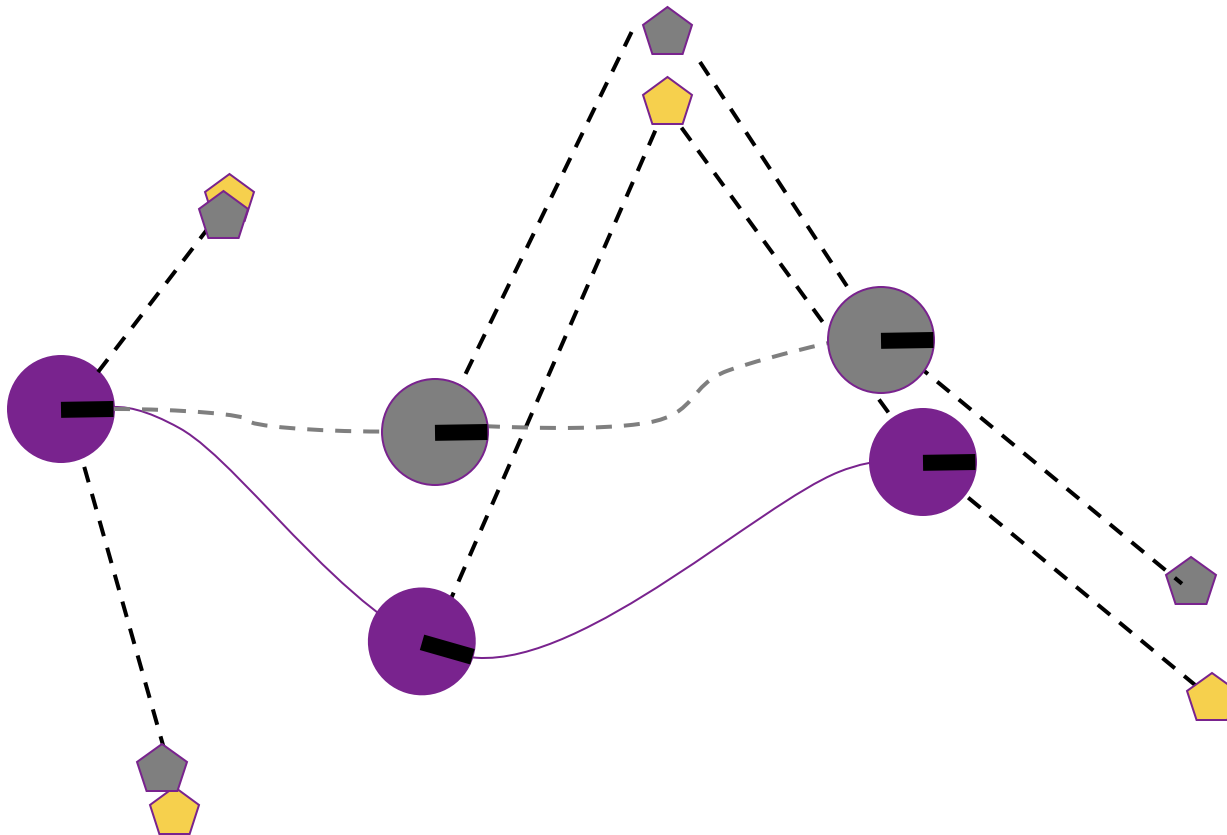
Mapping of the environment

- Estimating the landmarks given the robot's pose

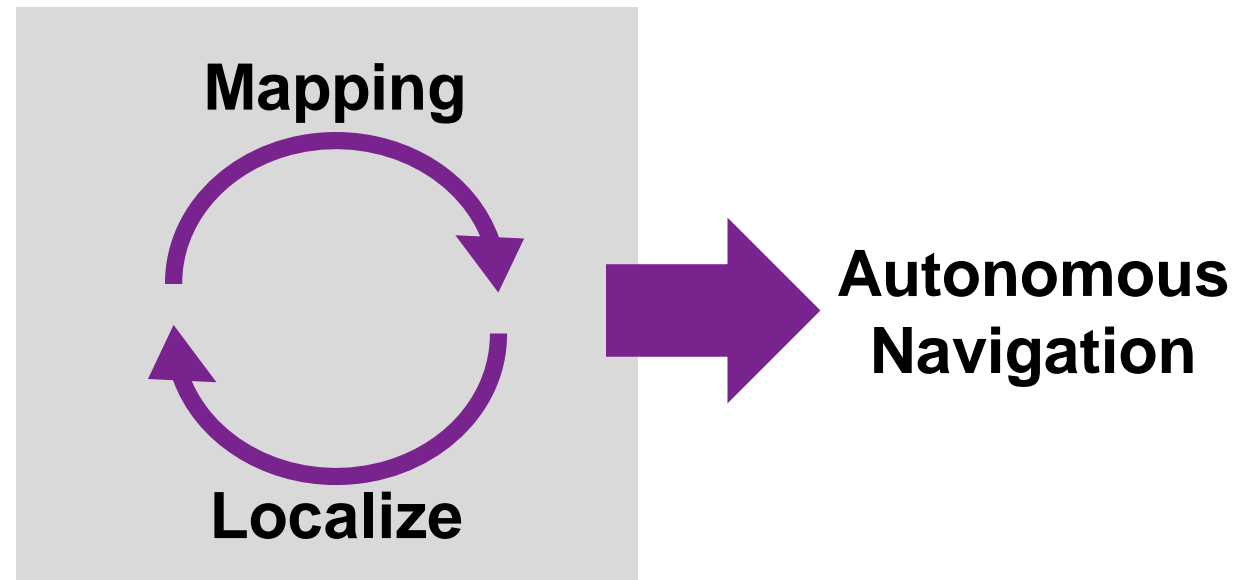


Simultaneous localization and mapping

- Estimate the robot's pose and the landmarks at the same time



- We can generate a more accurate map if we know the robot's location
 - Through GPS, motion capture or other external tools
- We can know the robot's location more accurately if we know the map
 - E.g. through previous SLAM or other map generation tools
- In SLAM we have neither!



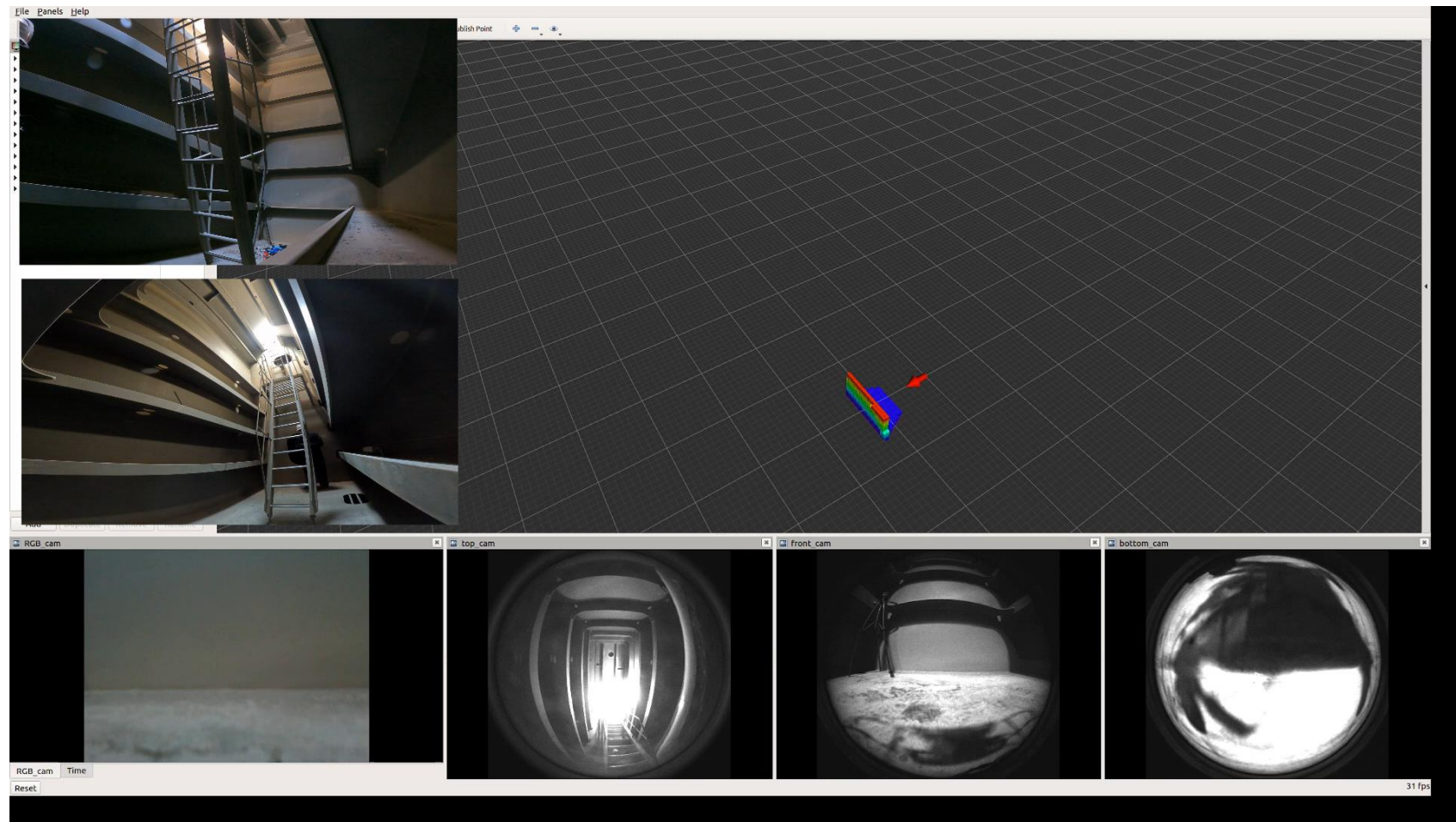
SLAM applications

- SLAM is central to a range of indoor, outdoor, in-air and underwater applications for both manned and autonomous vehicles.
- At home: vacuum cleaner, lawn mower
- Air: surveillance with unmanned air vehicles
- Underwater: reef monitoring
- Underground: exploration of mines
- Space: terrain mapping for localization

Example



Example



Example

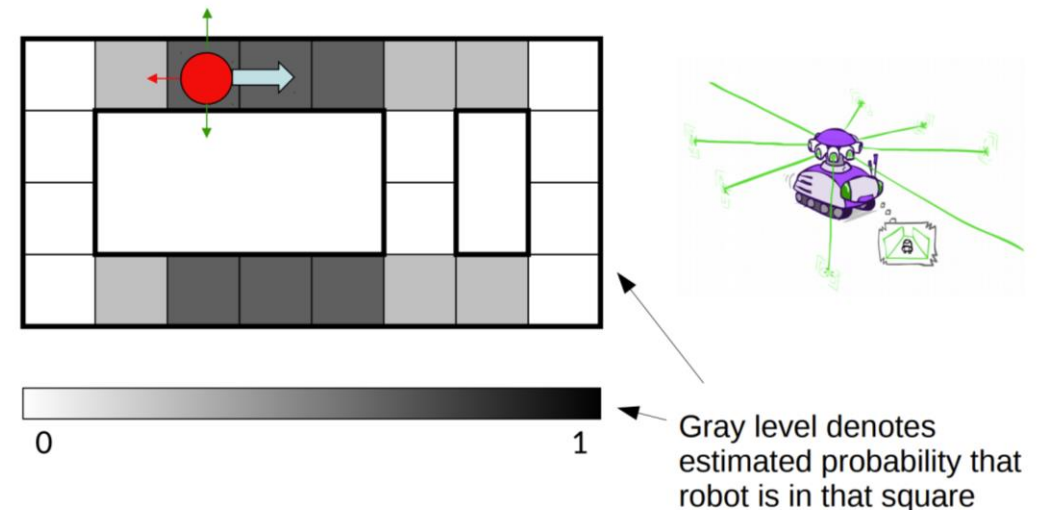


The SLAM problem

- What we have:
 - The robot's control: $u_{1:T} = \{u_1, u_2, \dots, u_T\}$
 - Sensor observations: $z_{1:T} = \{z_1, z_2, \dots, z_T\}$
- What we want:
 - A map of the environment: m
 - Path of the robot: $x_{0:T} = \{x_0, z_1, \dots, x_T\}$

The SLAM problem

- SLAM is considered a fundamental problem to overcome for robots to become truly autonomous
- Large variety of different SLAM approaches have been developed
 - Massive field of research (you have read some of the papers for today)
- The majority uses probabilistic concepts, similar to those we introduced last week
 - It's very hard to say with 100% certainty where the robot exactly is
 - That's why we used a particle filter to get hypotheses of where it *could* be



In probabilistic form

- What we have:
 - The robot's control: $u_{1:T} = \{u_1, u_2, \dots, u_T\}$
 - Sensor observations: $z_{1:T} = \{z_1, z_2, \dots, z_T\}$
- What we want:
 - A map of the environment: m
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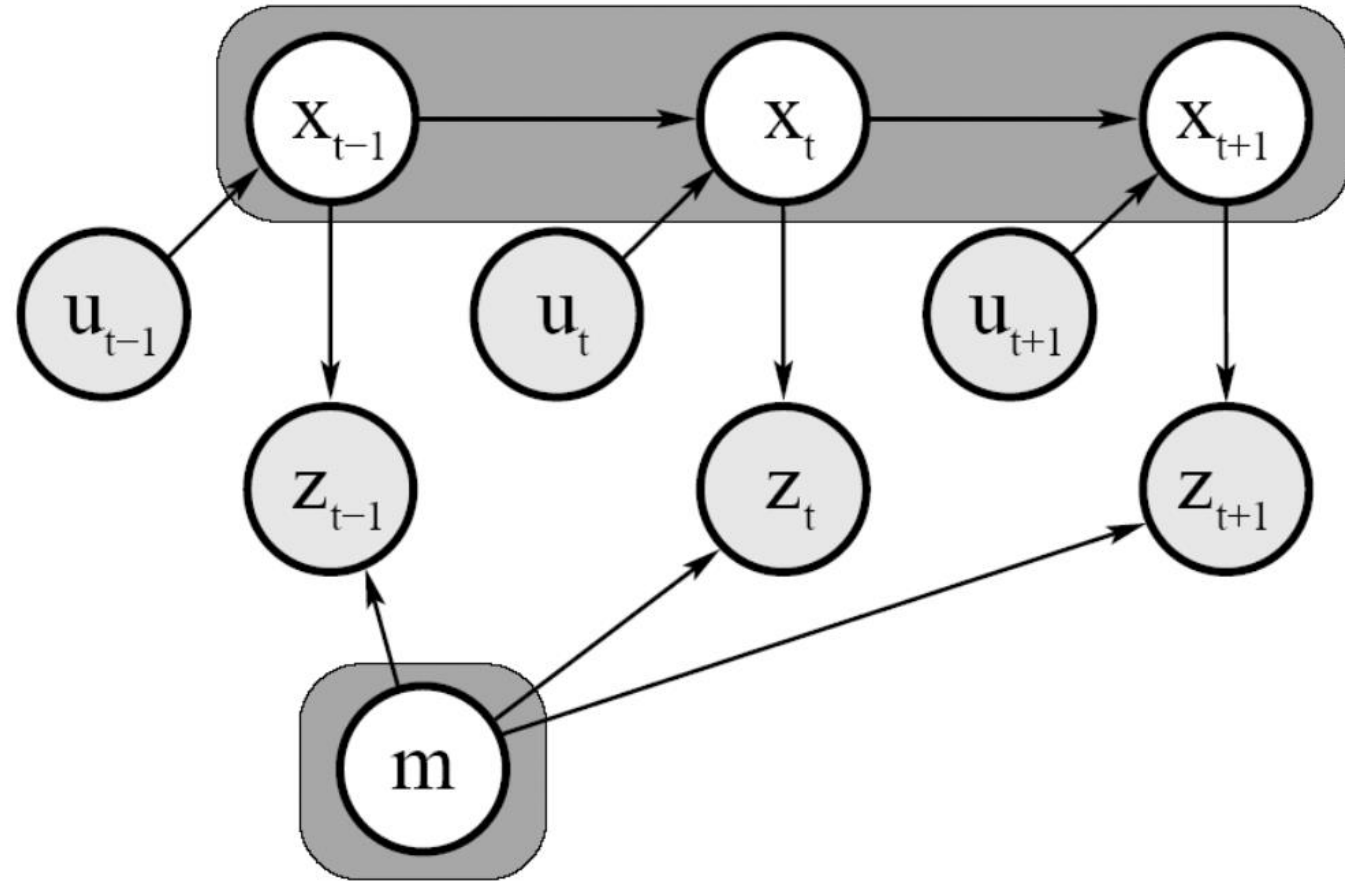
- What we are trying to estimate:

$$P(x_{0:T}, m | z_{1:T}, u_{1:T})$$

In probabilistic form

- The full SLAM problem (offline)
 - Estimate the entire path + map of the robot
$$P(x_{0:T}, m | z_{1:T}, u_{1:T})$$
 - Relevant for joystick operated robots that generate their map after finishing their movement
- Online SLAM
 - The same goal, but now we have to update iteratively
 - Estimate the most recent pose and map
$$P(x_t, m | z_{1:t}, u_{1:t})$$
 - For most real-world autonomous systems, this is the most relevant approach

Graphical model of full SLAM



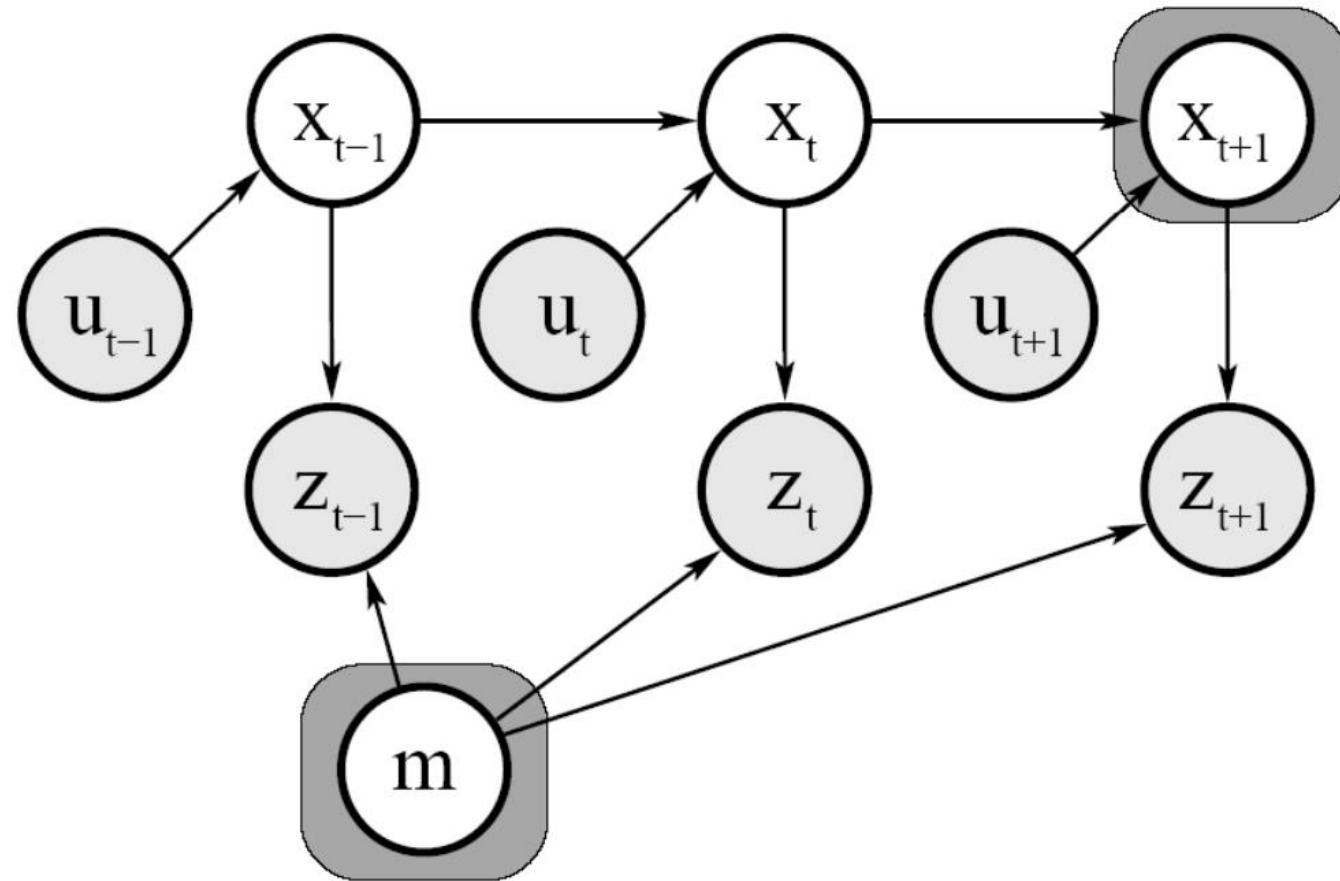
Unknown

Observed

Unknown

$$P(x_{0:T}, m | z_{1:T}, u_{1:T})$$

Graphical model of online SLAM



$$P(x_{t+1}, m | z_{1:t+1}, u_{1:t+1})$$

Online SLAM

- We are not interested in the previous poses of the robot (unlike in the full SLAM case)

$$P(x_t, m | z_{1:t}, u_{1:t})$$

- But the current position depends on the previous position, hence the arrow $x_{t-1} \rightarrow x_t$ in the graph

- The solution is to integrate the previous poses out

$$P(x_t, m | z_{1:t}, u_{1:t}) = \int_{x_0} \int_{x_1} \dots \int_{x_{t-1}} p(x_{0:t}, m | z_{1:t}, u_{1:t}) dx_{t-1} \dots dx_1 dx_0$$

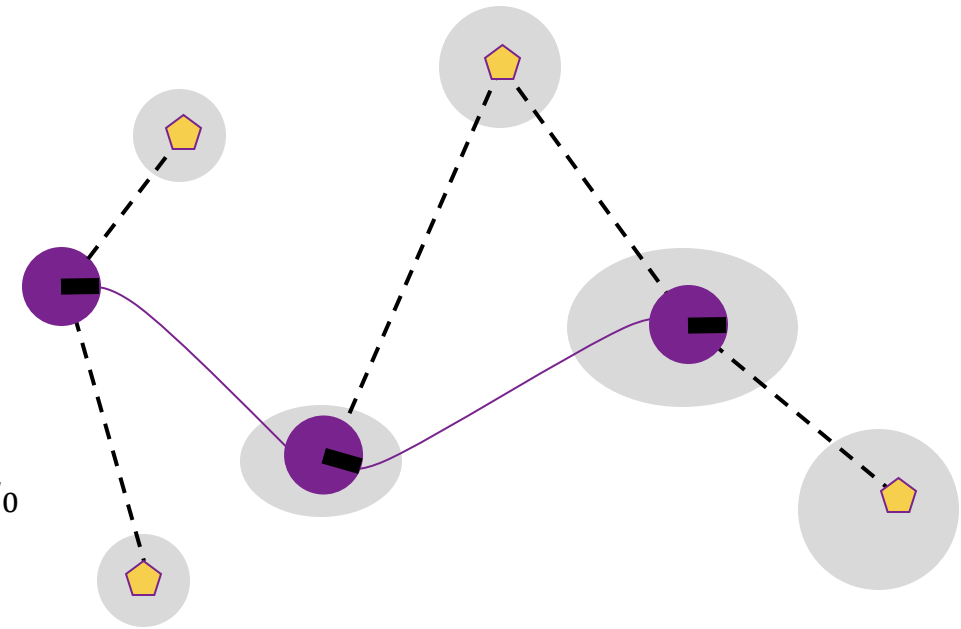
– i.e. accumulate all possible locations over time

Online SLAM

- When we move the robot, we introduce pose uncertainty
- We have inherent uncertainty in our observations
- These uncertainties need to be combined

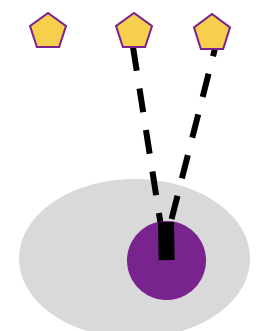
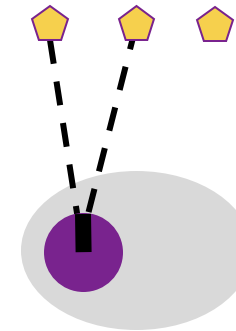
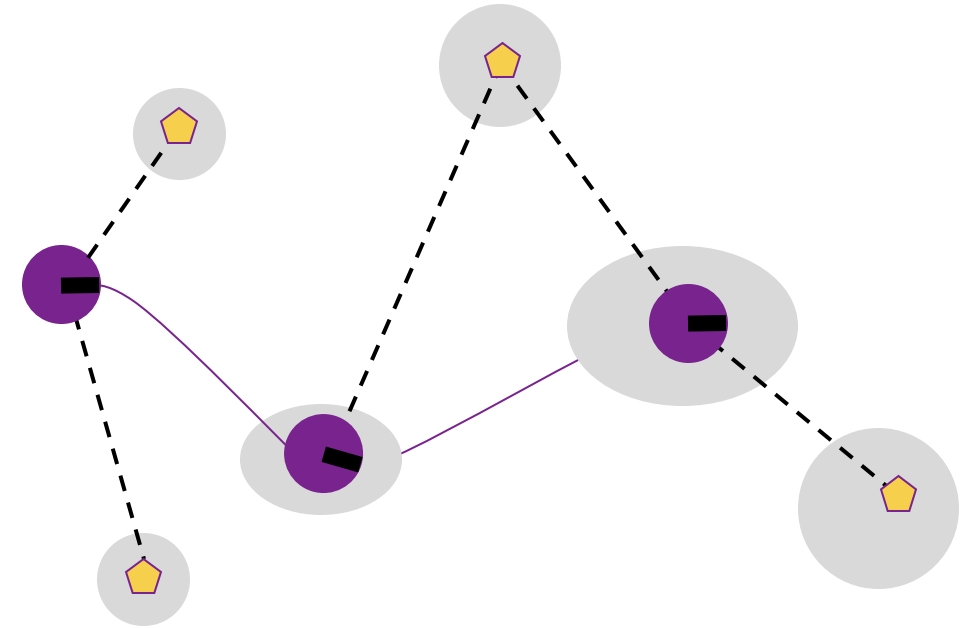
- This is the integration of the probability distribution

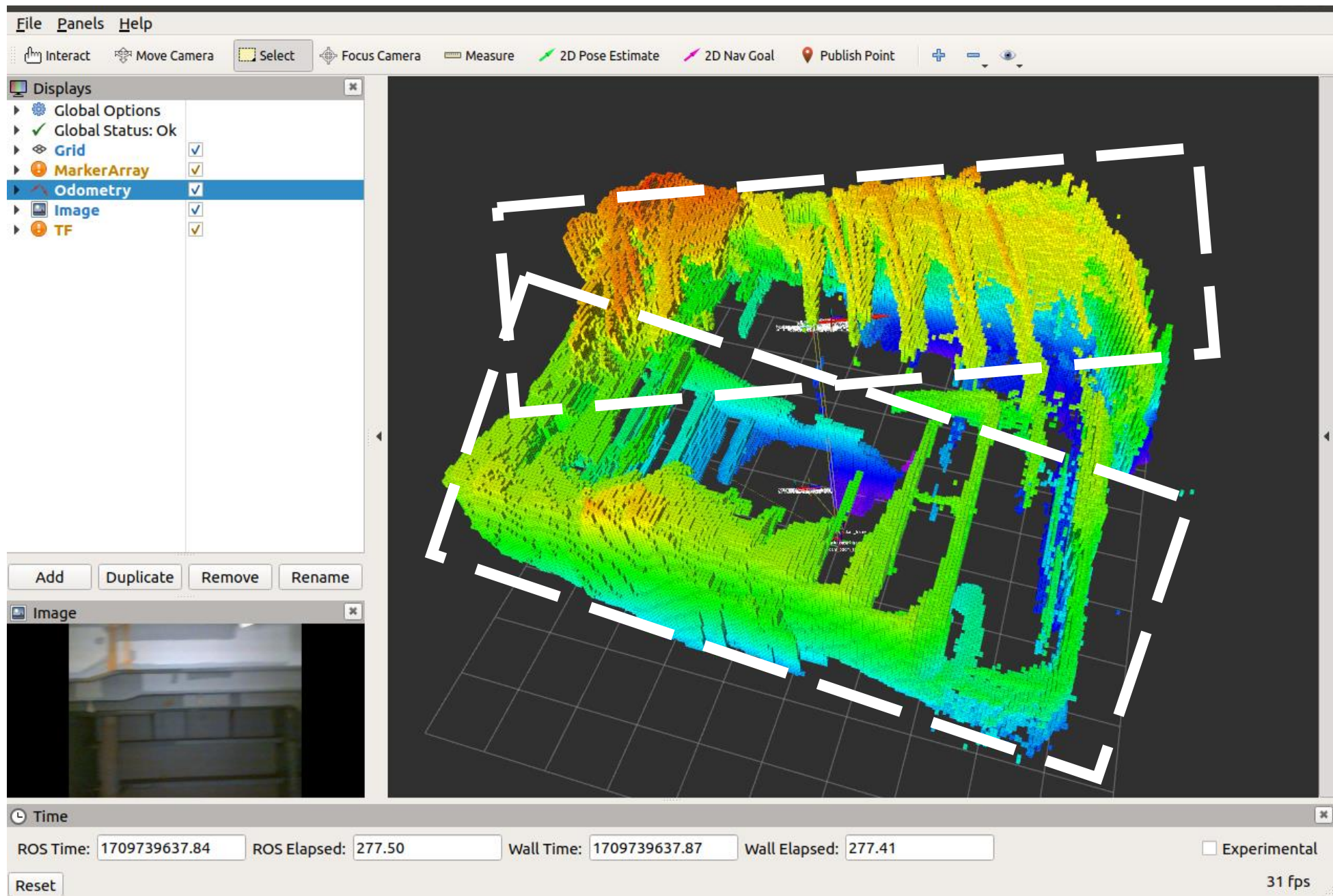
$$P(x_t, m | z_{1:t}, u_{1:t}) = \int_{x_0} \int_{x_1} \dots \int_{x_{t-1}} p(x_{0:t}, m | z_{1:t}, u_{1:t}) dx_{t-1} \dots dx_1 dx_0$$



Data association

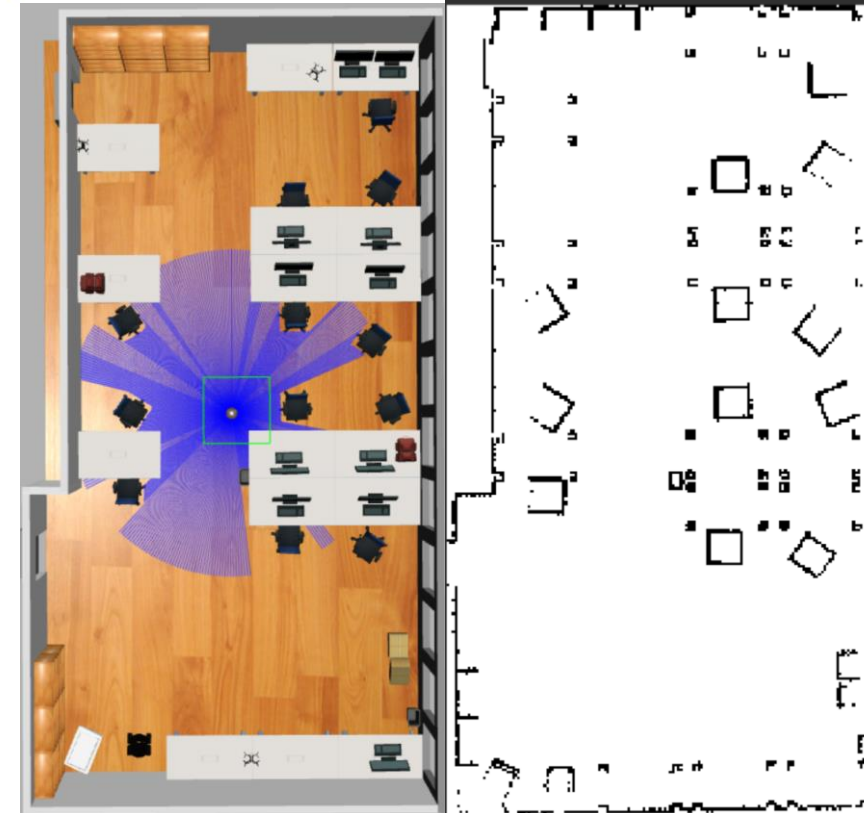
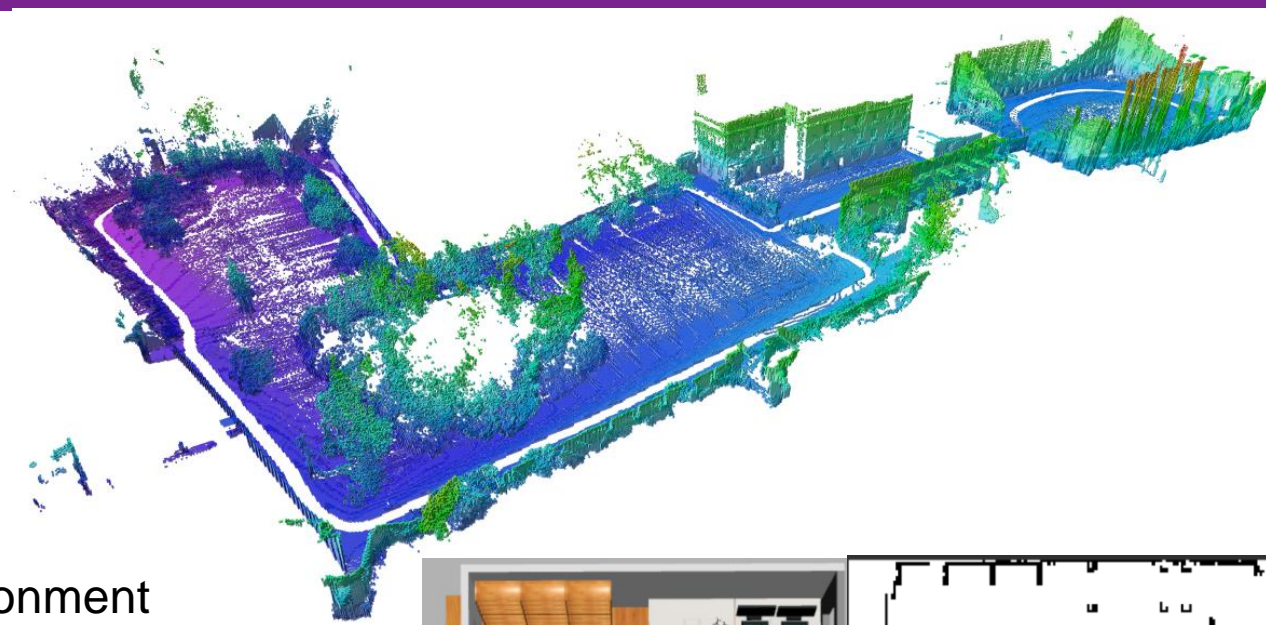
- Robot path and map are both unknown
- Errors in map and pose estimates are correlated
- The mapping between observations and landmarks is unknown (i.e. we only observe the environment partially through our sensors)
- Picking wrong data associations can have consequences (divergence)





Map types

- Topological maps
- **Metric maps**
 - Full 2D/3D representation of the environment
 - Contains all information to do path planning, navigation, mapping, etc.
 - Map size is directly proportional to the environment (computational heavy)
 - Landmark-based maps
 - Like topological maps, but here the landmarks are unique and incorporate scale
 - Occupancy grid maps
 - A grid of cells that contains occupancy information
- Geometric maps



Three main paradigms of SLAM



KALMAN FILTER

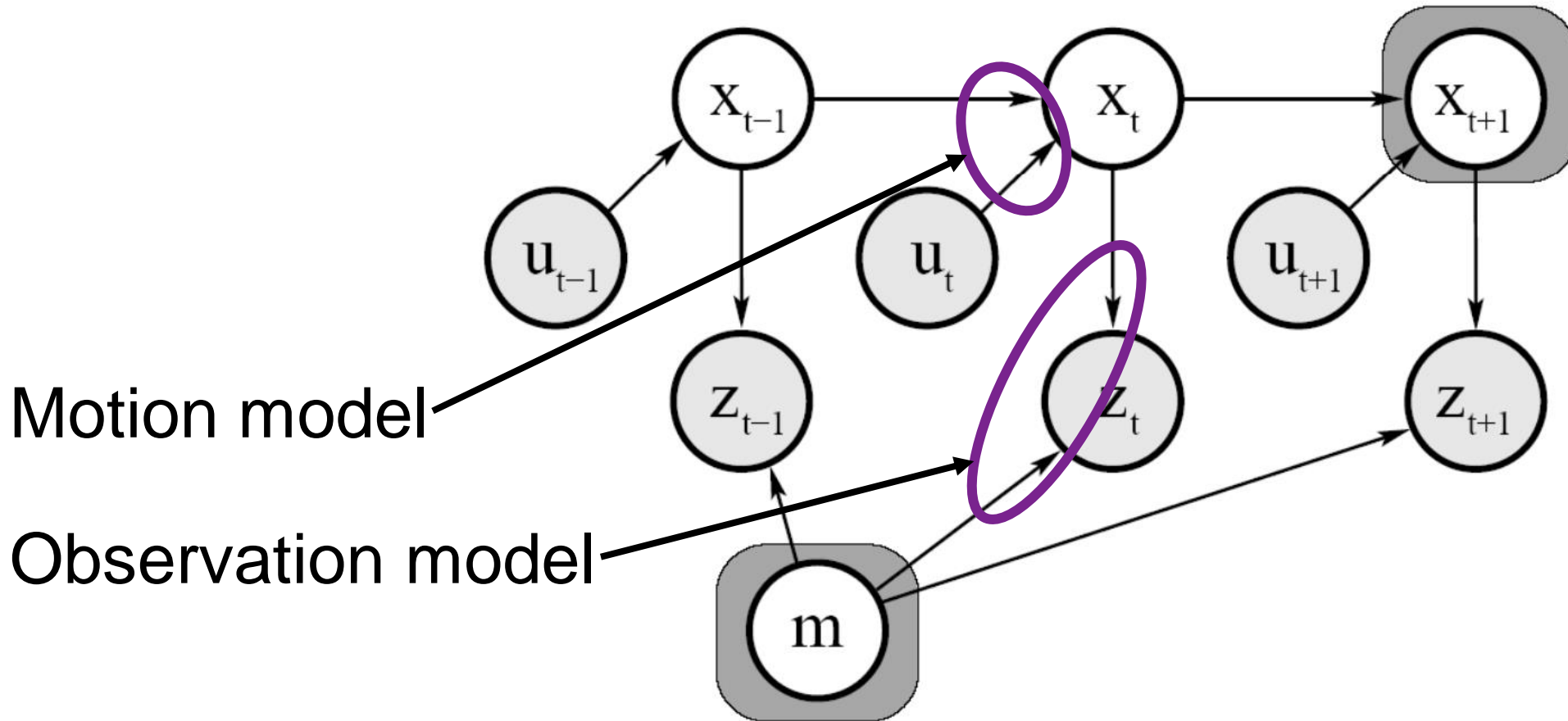


PARTICLE
FILTER



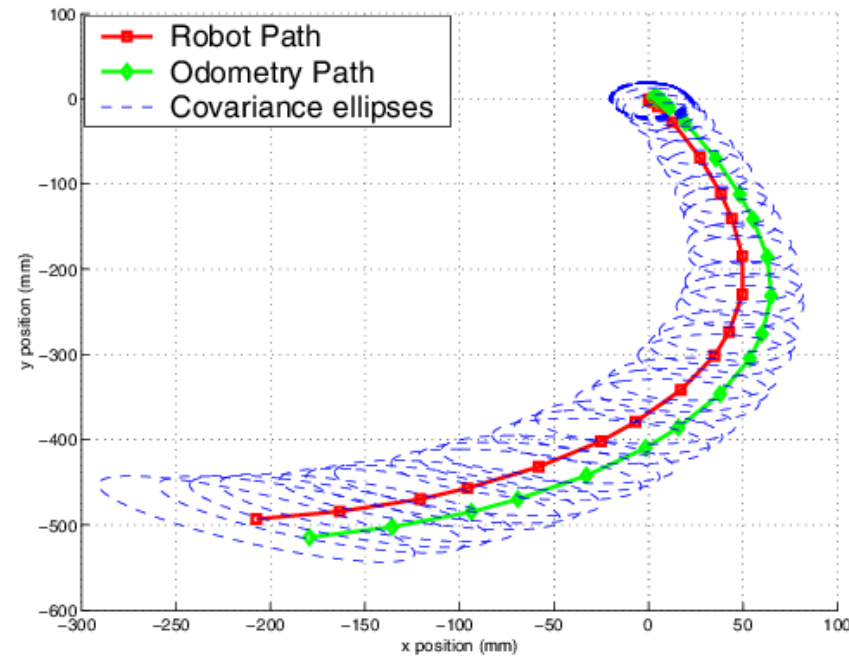
GRAPH-BASED

The models common for all paradigms



Motion model

- Remember the environment dynamics from the previous lecture
$$P(x_t|x_{t-1}, u_t) \rightarrow \text{Environment dynamics}$$
 - Tells us the distribution of where we end up based on previous state and control input



(Doesn't have to be gaussian)

Wheel Odometry (from lecture 4)

- For a differential drive robot:

- The current position of the robot $\mathbf{p} = [x, y, \theta]^T$

$$\Delta x = \Delta s \cos\left(\theta + \frac{\Delta\theta}{2}\right)$$

$$\Delta y = \Delta s \sin\left(\theta + \frac{\Delta\theta}{2}\right)$$

$$\Delta\theta = \frac{\Delta s_r - \Delta s_l}{b}$$

$$\Delta s = \frac{\Delta s_r + \Delta s_l}{2}$$

Where b is the distance between the two wheels

By using the relationship between Δs and $\Delta\theta$, we can substitute this further:

$$\mathbf{p}' = \mathbf{p} + \begin{bmatrix} \frac{\Delta s_r + \Delta s_l}{2} \cos\left(\theta + \frac{\Delta s_r - \Delta s_l}{2b}\right) \\ \frac{\Delta s_r + \Delta s_l}{2} \sin\left(\theta + \frac{\Delta s_r - \Delta s_l}{2b}\right) \\ \frac{\Delta s_r - \Delta s_l}{b} \end{bmatrix}$$

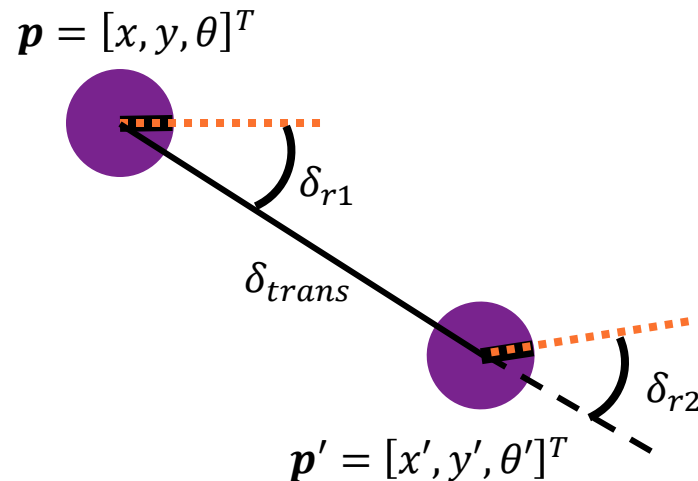
TURTLEBOT3 Burger



The odometry model for a mobile robot

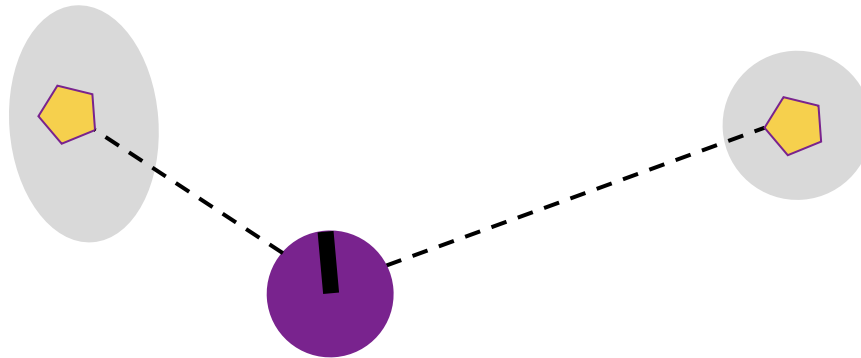
- The robot moves from \mathbf{p} to \mathbf{p}'
- Odometry information: $\mathbf{u} = (\delta_{r1}, \delta_{trans}, \delta_{r2})$
 - Here we assume the controls are angles and distance, not positions

$$\begin{aligned}\delta_{trans} &= \sqrt{(x' - x)^2 + (y' - y)^2} \\ \delta_{r1} &= \text{atan2}(y' - y, x' - x) - \theta \\ \delta_{r2} &= \theta - \theta' - \delta_{r1}\end{aligned}$$



Observation model

- Remember the observation dynamics from the previous lecture
 $P(z_t|x_t) \rightarrow$ Observation dynamics



(Doesn't have to be gaussian)

Three main paradigms of SLAM



KALMAN FILTER



**PARTICLE
FILTER**



GRAPH-BASED

KALMAN
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BASED

The Kalman filter

- Is a recursive Bayes filter

- **Prediction**

$$\overline{Bel}(x_t) = \int P(x_t | x_{t-1}, u_t) \cdot Bel(x_{t-1}) dx_{t-1}$$

- **Correction / update**

$$Bel(x_t) = \eta P(z_t | x_t) \overline{Bel}(x_t)$$

KALMAN
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FILTERGRAPH-
BASED

The Extended Kalman filter

Prediction Step:

- $\hat{x}_{k|k-1} = f(\hat{x}_{k-1|k-1}, u_{k-1})$
- $P_{k|k-1} = F_{k-1}P_{k-1|k-1}F_{k-1}^T + Q_{k-1}$

Update Step:

- $y_k = z_k - h(\hat{x}_{k|k-1})$
- $H_k = \left. \frac{\partial h}{\partial x} \right|_{\hat{x}_{k|k-1}}$
- $S_k = H_k P_{k|k-1} H_k^T + R_k$
- $K_k = P_{k|k-1} H_k^T (S_k)^{-1}$
- $\hat{x}_{k|k} = \hat{x}_{k|k-1} + K_k y_k$
- $P_{k|k} = (I - K_k H_k) P_{k|k-1}$

- $\hat{x}_{k|k-1}$: Predicted state estimate
- $P_{k|k-1}$: Predicted error covariance matrix
- f : Nonlinear system function
- u_{k-1} : Control input at time $k - 1$
- F_{k-1} : Jacobian of f at $\hat{x}_{k-1|k-1}$
- Q_{k-1} : Process noise covariance matrix
- z_k : Measurement at time k
- h : Nonlinear measurement function
- R_k : Measurement noise covariance matrix
- H_k : Jacobian of h at $\hat{x}_{k|k-1}$
- S_k : Innovation covariance
- K_k : Kalman gain
- I : Identity matrix

Using EKF for SLAM

- ..how?



**KALMAN
FILTER**



**PARTICLE
FILTER**



**GRAPH-
BASED**



KALMAN
FILTER



PARTICLE
FILTER



GRAPH-
BASED

Using EKF for SLAM

- For localization, we just have two variables

- 3x1 pose vector $\mathbf{x}_k = \begin{bmatrix} x_k \\ y_k \\ \theta_k \end{bmatrix}$

- 3x3 covariance matrix $C_k = \begin{bmatrix} \sigma_x^2 & \sigma_{xy}^2 & \sigma_{x\theta}^2 \\ \sigma_{yx}^2 & \sigma_y^2 & \sigma_{y\theta}^2 \\ \sigma_{\theta x}^2 & \sigma_{\theta y}^2 & \sigma_{\theta}^2 \end{bmatrix}$

- In SLAM we simply add more landmarks to the state
 - We predict the movement of the landmarks in addition to our own movements

$$\mathbf{x}_k = \begin{bmatrix} \mathbf{x}_R \\ \mathbf{m}_1 \\ \mathbf{m}_2 \\ \vdots \\ \mathbf{m}_n \end{bmatrix}_k \quad C_k = \begin{bmatrix} C_R & C_{RM_1} & C_{RM_2} & \cdots & C_{RM_n} \\ C_{M_1R} & C_{M_1} & C_{M_1M_2} & \cdots & C_{M_1M_n} \\ C_{M_2R} & C_{M_2M_1} & C_{M_2} & \cdots & C_{M_2M_n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ C_{M_nR} & C_{M_nM_1} & C_{M_nM_2} & \cdots & C_{M_n} \end{bmatrix}_k$$

- We can add hundreds of dimensions

SLAM – building a map



State prediction



Measurement prediction



Observation



Data association

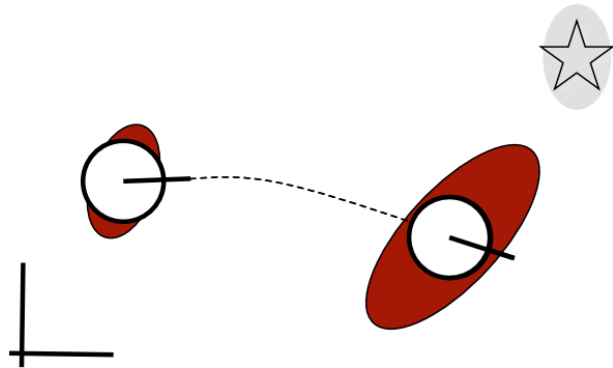


Update



Integration of new landmarks

- Use our motion model
 - How has the robot moved w.r.t. our landmarks



$$\mathbf{x}_k = \begin{bmatrix} \mathbf{x}_R \\ \mathbf{m}_1 \\ \mathbf{m}_2 \\ \vdots \\ \mathbf{m}_n \end{bmatrix}_k \quad C_k = \begin{bmatrix} C_R & C_{RM_1} & C_{RM_2} & \cdots & C_{RM_n} \\ C_{M_1R} & C_{M_1} & C_{M_1M_2} & \cdots & C_{M_1M_n} \\ C_{M_2R} & C_{M_2M_1} & C_{M_2} & \cdots & C_{M_2M_n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ C_{M_nR} & C_{M_nM_1} & C_{M_nM_2} & \cdots & C_{M_n} \end{bmatrix}_k$$



State prediction



Measurement prediction



Observation



Data association

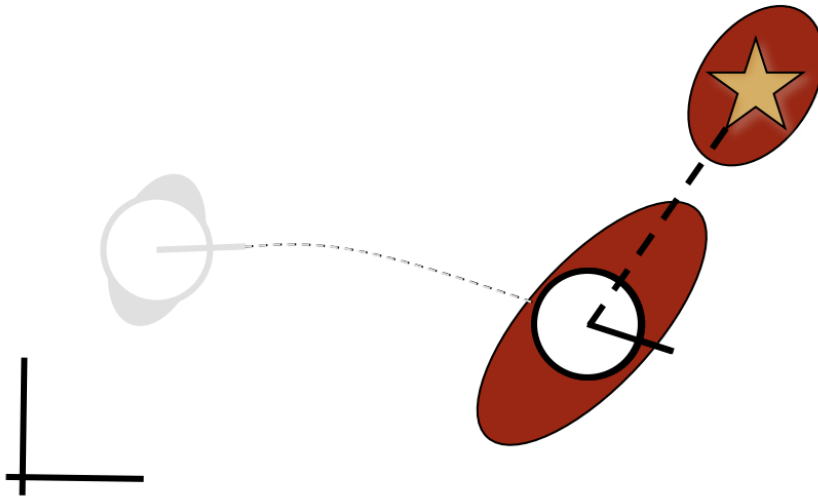


Update



Integration of new landmarks

- The expected observation \overline{z}_k
 - Where do we expect to find our landmarks



State prediction



Measurement prediction



Observation



Data association

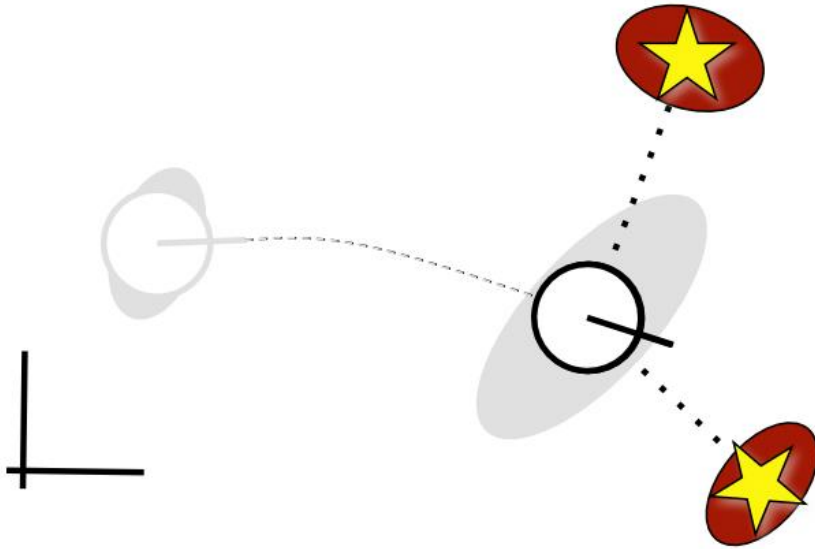


Update



Integration of new
landmarks

- Observe the landmarks using your sensors z_k



$$z_k = [z_1, z_2]^T = [x_1, y_1, x_2, y_2]^T$$
$$R_k = \begin{bmatrix} R_1 & 0 \\ 0 & R_2 \end{bmatrix}$$



State prediction



Measurement prediction



Observation



Data association

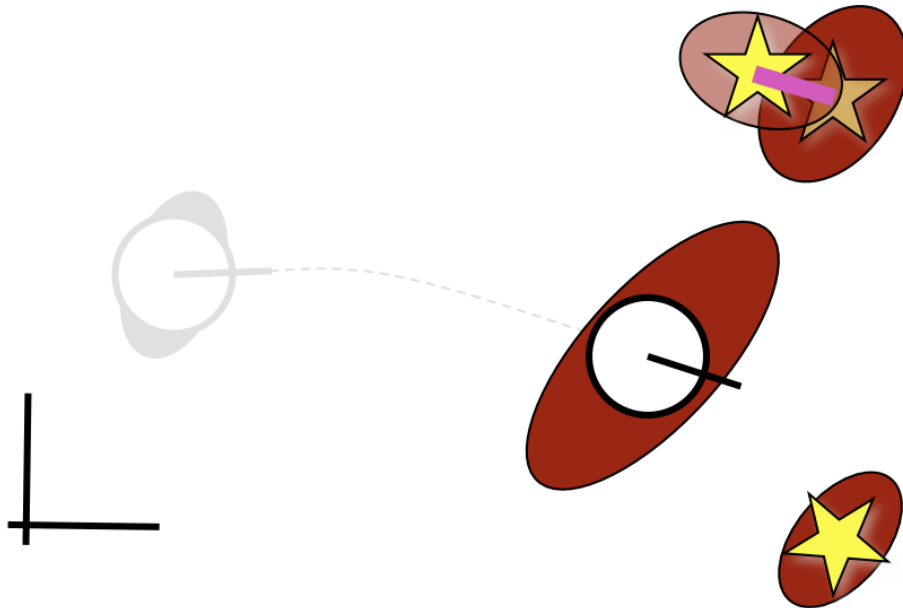


Update



Integration of new
landmarks

- Associate the predicted measurements \overline{z}_k



State prediction



Measurement prediction



Observation



Data association

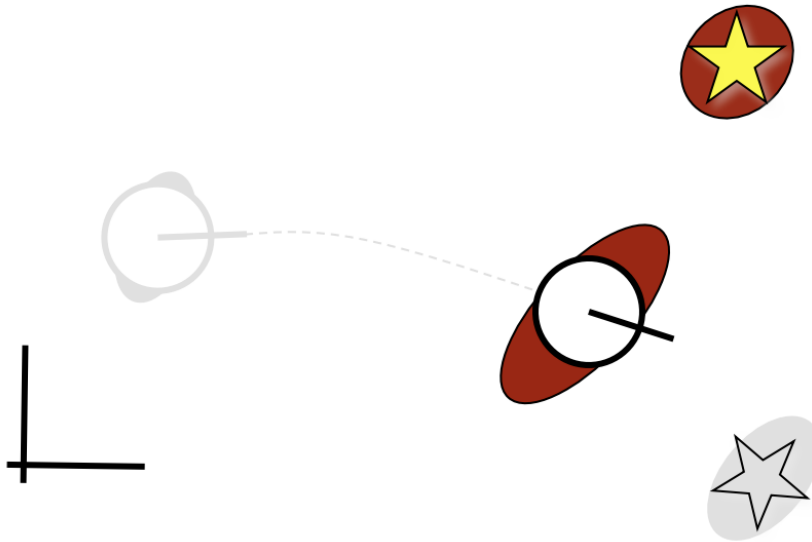


Update



Integration of new
landmarks

- Update the filter – the correction step



State prediction



Measurement prediction



Observation



Data association

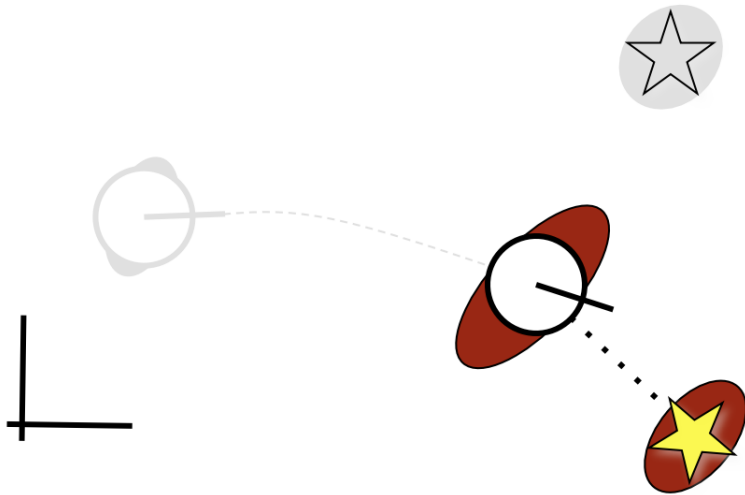


Update



Integration of new
landmarks

- Add the new landmarks to the state vector and covariance matrix



$$\mathbf{x}_k = \begin{bmatrix} \mathbf{x}_R \\ \mathbf{m}_1 \\ \mathbf{m}_2 \\ \vdots \\ \mathbf{m}_n \\ \mathbf{m}_{n+1} \end{bmatrix}_k \quad C_k = \begin{bmatrix} C_R & C_{RM_1} & C_{RM_2} & \cdots & C_{RM_n} & C_{RM_{n+1}} \\ C_{M_1R} & C_{M_1} & C_{M_1M_2} & \cdots & C_{M_1M_n} & C_{M_1M_{n+1}} \\ C_{M_2R} & C_{M_2M_1} & C_{M_2} & \cdots & C_{M_2M_n} & C_{M_2M_{n+1}} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ C_{M_nR} & C_{M_nM_1} & C_{M_nM_2} & \cdots & C_{M_n} & C_{M_nM_{n+1}} \\ C_{M_{n+1}R} & C_{M_{n+1}M_1} & C_{M_{n+1}M_2} & \cdots & C_{M_{n+1}M_n} & C_{M_{n+1}} \end{bmatrix}_k$$



State prediction



Measurement prediction



Observation



Data association



Update



Integration of new landmarks

Three main paradigms of SLAM



KALMAN FILTER



PARTICLE
FILTER



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Particle filter

- Dense particles means higher probability mass
- Weigh the importance of each particle to modulate our distribution

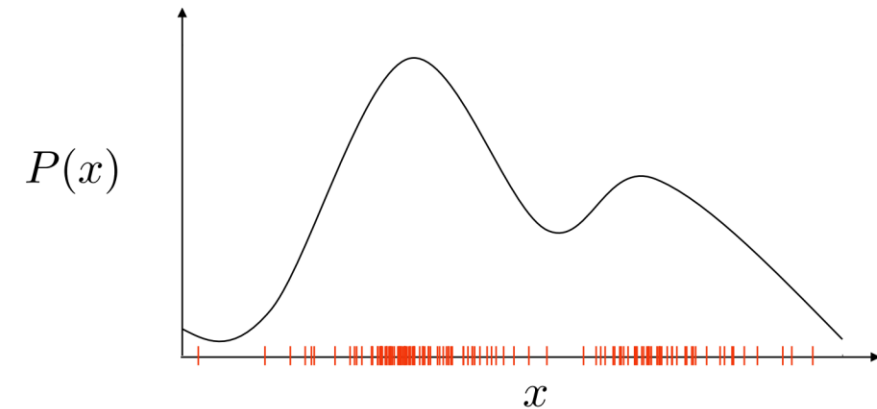
- Weighted particles
 - $S = \{(s^i, w^i) | i = 1, \dots, N\}$

State hypothesis
(particle)

Importance weight

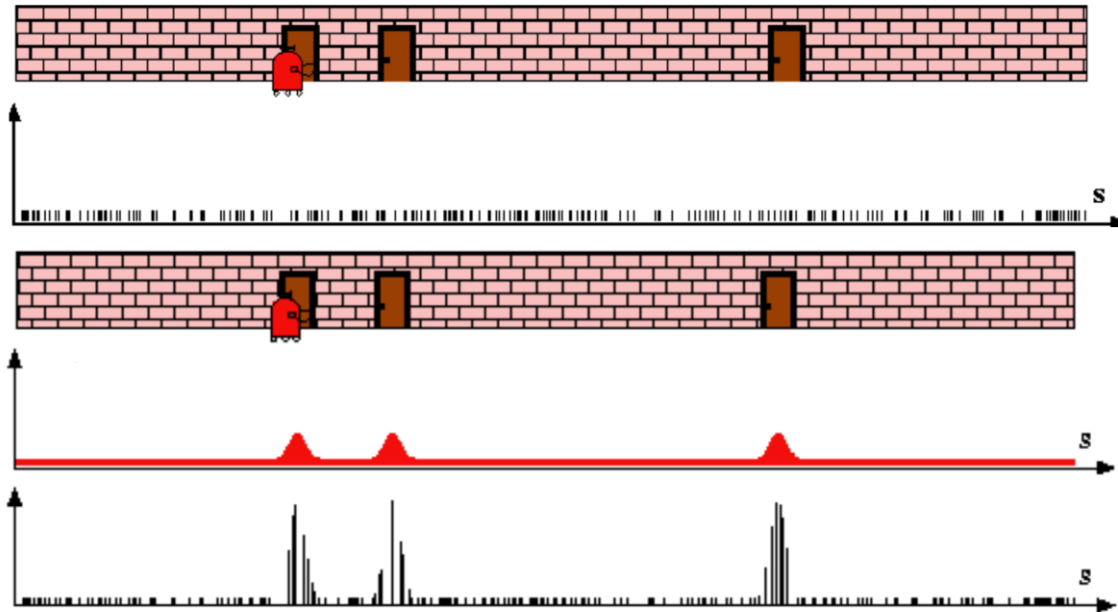
- The samples of hypotheses can then be our posterior

- $P(x) = \sum_{i=1}^N w^i f(s^i)$



Particle filter

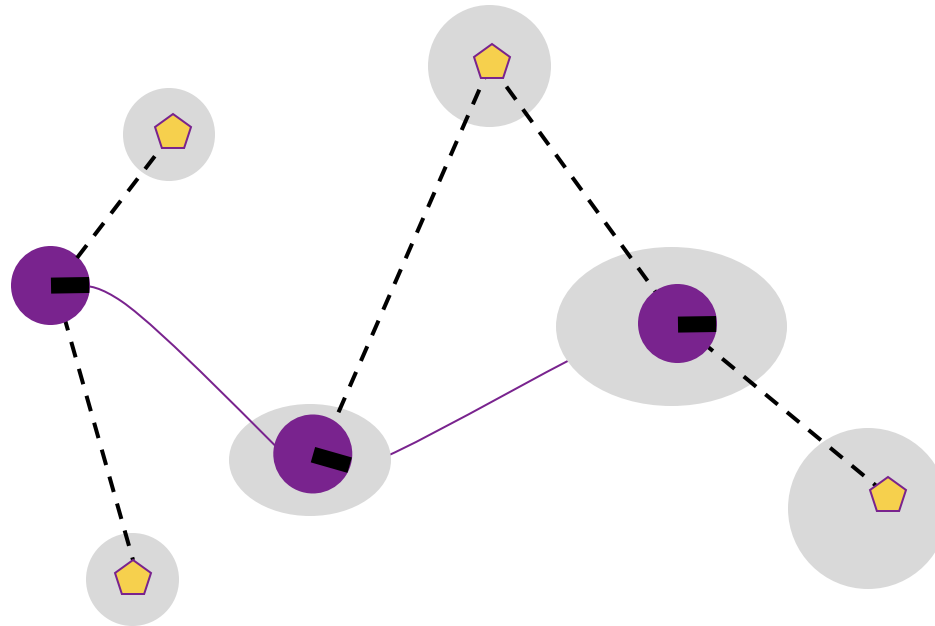
- Estimate the robot location in the existing, known map



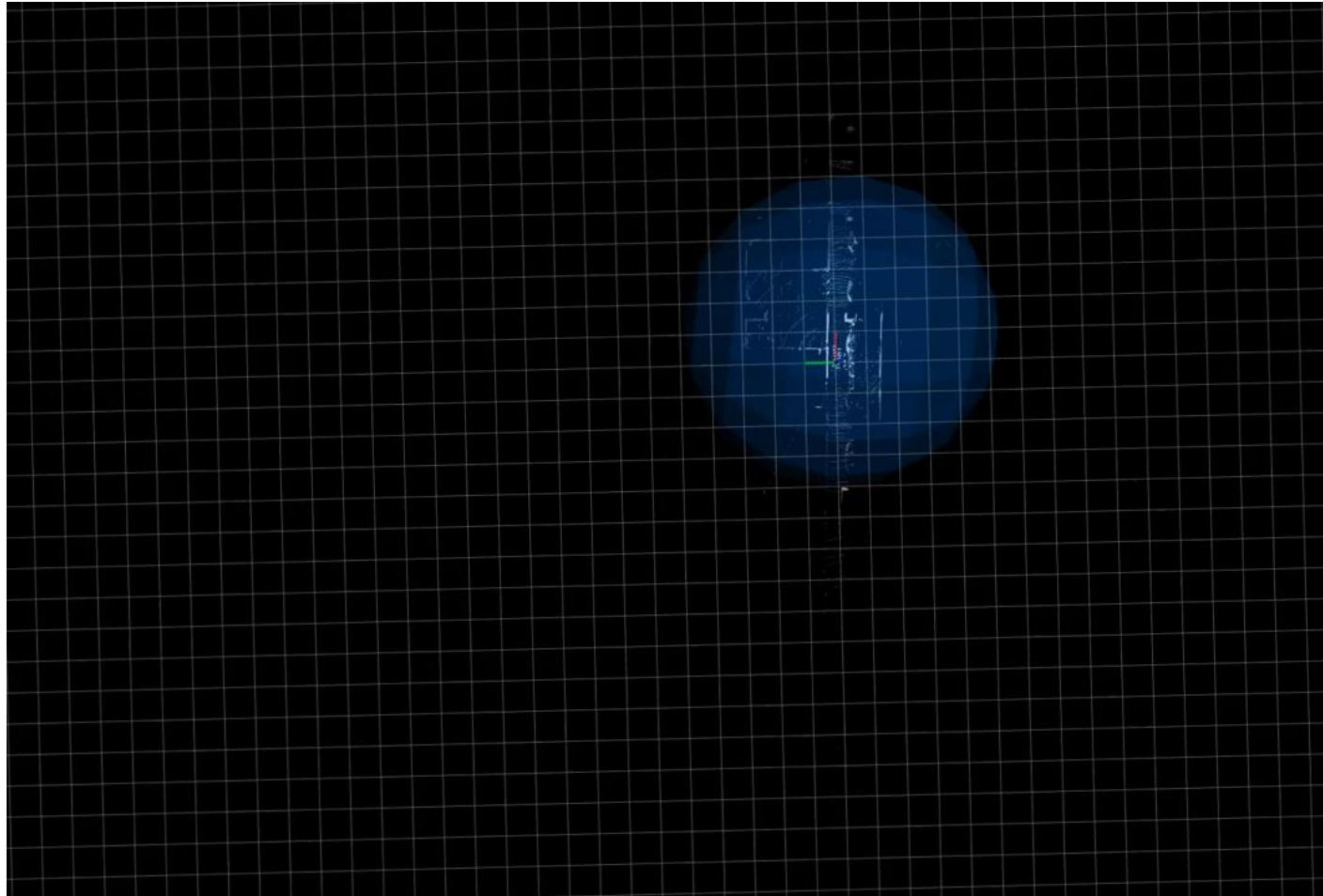
- Or track the landmarks with (more) particles

Loop-closure

- After a long exploration trajectory, the robot revisits a previously mapped area
 - Gives us an opportunity to correct our path for potential drift
 - ... if we can provide robust data association
 - Similar to running full SLAM when you re-observe your landmarks



Loop-closure



Exercises

- Create your own map in the simulation using SLAM
 - Launch the simulation with the slam argument set to True

```
ros2 launch my_turtlebot turtlebot_simulation.launch.py slam:=True
```
 - Save the map

```
ros2 run nav2_map_server map_saver_cli -f map
```
 - You should get two files (map.pgm and map.yaml) – put them in the map directory of the my_turtlebot package and launch the simulation again without the slam argument
 - For more information, see the official guide: https://ros2-industrial-workshop.readthedocs.io/en/latest/_source/navigation/ROS2-Cartographer.html
- Use the odometry topic provided by the simulation to accumulate a map (if you don't already have your own localization/odometry)
- Use a counter to define if a cell is free or occupied
- Continue on your own localization and map integration
 - Using your own localization, accumulate a map when you drive around in the environment