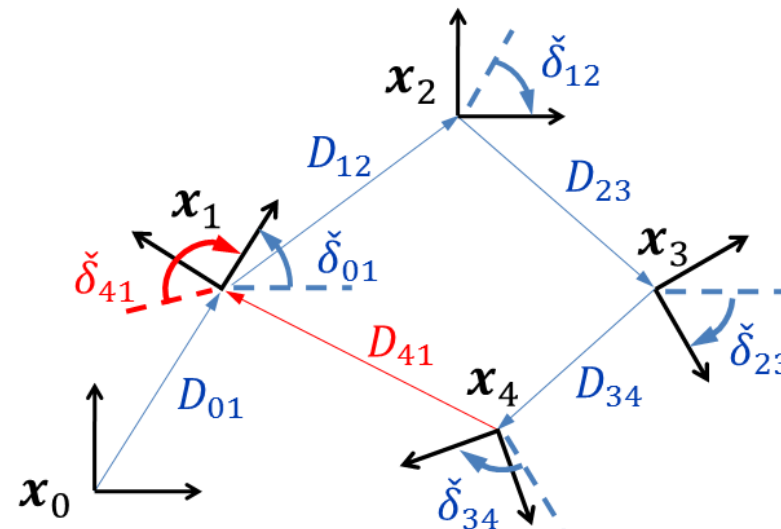
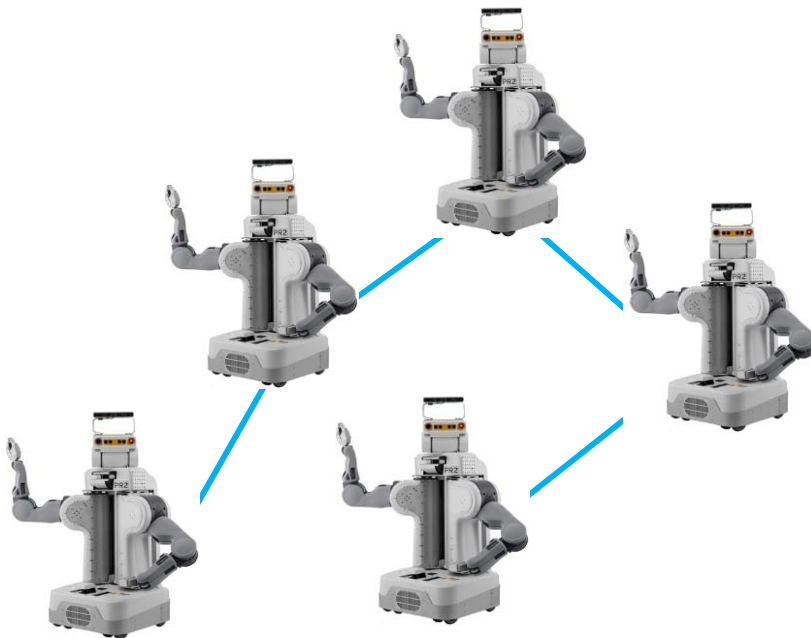


Pose graph optimization

The objective of pose graph optimization is to estimate robot trajectory (collection of poses) from **relative pose measurements**



- **Odometric constraints**
- **Loop closing constraints**

- **Relative pose measurements obtained from:**
 - Self-motion (wheel odometry, IMU)
 - Scan matching
 - Visual feature registration (sparse features)
 - ICP & variants (dense point clouds)
 - ...

Pose graph optimization

Related work

- [Lu and Milios](#) [Autonomous Robots 1997]: first formulation
- [Frese et al.](#) [TRO 2005]: multi-level relaxation
- [Thrun and Montemerlo](#) [IJRR 2006]: conjugate gradient-based optimization
- [Olson et al.](#) [ICRA 2006]: new parametrization with improved convergence
- [Grisetti et al.](#) [ITS 2009]: stochastic gradient on a tree parametrization ([TORO](#))
- [Kuemmerle et al.](#) [ICRA 2011]: Gauss-Newton on manifold ([g2o](#))
- [Kaess et al.](#) [IJRR 2012]: incremental algorithm ([iSAM2](#))
- [Olson and Agarwal](#) [RSS 2012]: estimation robustness
- [Sünderhauf and Protzel](#) [ICRA 2012, IROS 2012]: estimation robustness
- [Huang et al.](#) [ICRA 2010, RSS 2012]: convergence properties

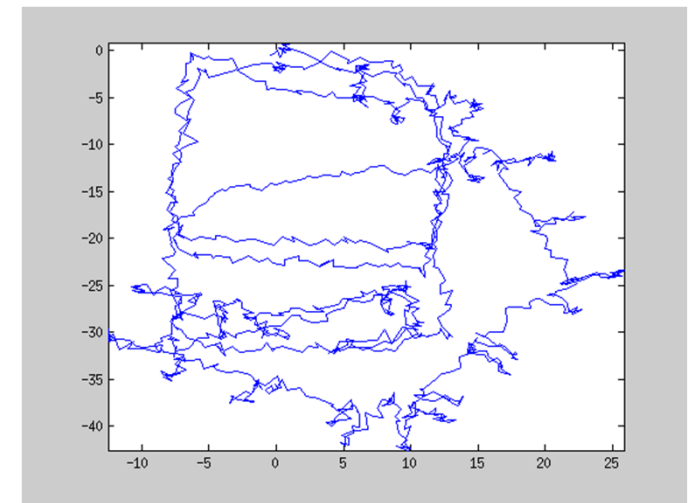
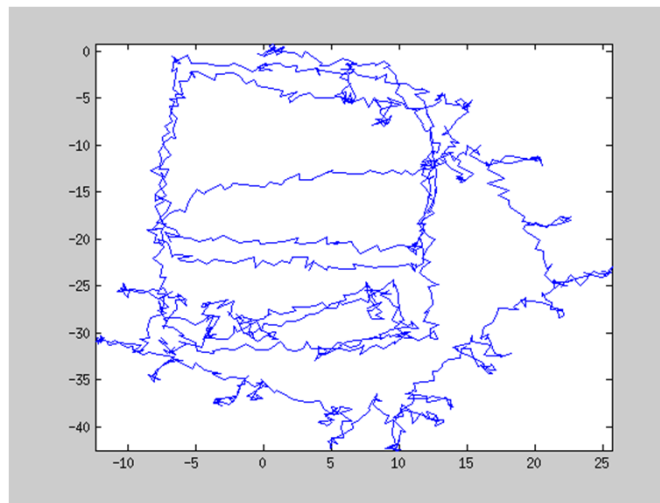
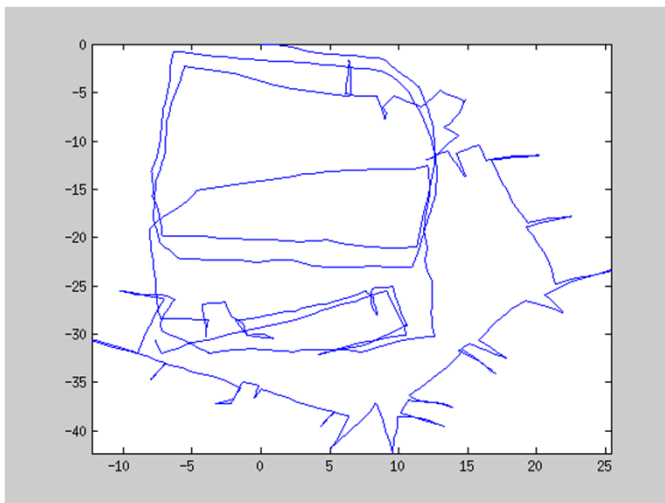
Pose graph optimization

Related work

- Pose graph optimization leads to a hard non-convex optimization problem
- State-of-the-art approaches apply **iterative optimization techniques**:

1. start from an initial guess
2. approximate the original problem with a convex problem
3. solve the convex problem, obtaining a new initial guess
4. repeat from 2. until convergence

ISSUES: { Local minima
No uncertainty quantification

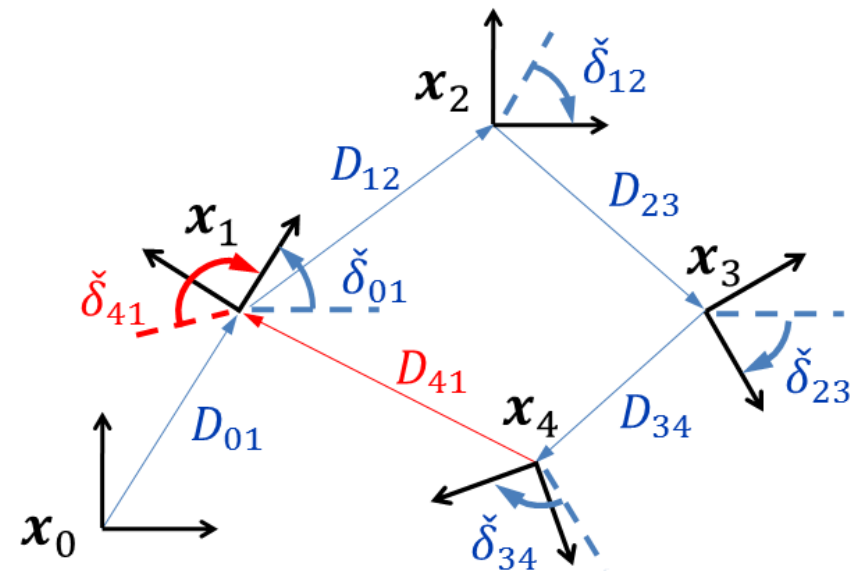


Pose graph optimization

- We now show that in planar pose graph optimization:
 1. If the orientations of the robot are known, than pose graph optimization is a convex problem
 2. Estimating robot orientations is hard (angles on manifold, multiple local minima)
 3. A smart reparametrization of the problem allows to compute a global solution of the orientation estimation problem
 4. The global solution is unique with probability one
 5. We can quantify how far is the estimate from the real robot orientations
- But we need some more notation...

Pose graph optimization

$$\mathbf{x}_i \begin{cases} \mathbf{p}_i \in \mathbb{R}^2 & \text{position of node } i \\ \check{\theta}_i \in (-\pi, +\pi] & \text{orientation of node } i \end{cases}$$



- **Input:** m relative pose measurements for all $(i, j) \in \mathcal{E}$
 - relative position measurements

$$\mathbf{D}_{ij} = \mathbf{R}(\check{\theta}_i)^\top (\mathbf{p}_j - \mathbf{p}_i) + \text{noise}$$
 - relative orientation measurements

$$\check{\delta}_{ij} = \langle \check{\theta}_j - \check{\theta}_i + \text{noise} \rangle_{2\pi}$$

- **Output:** Maximum likelihood estimate of the poses $\mathbf{x}^* = (\mathbf{p}_0^* \ \mathbf{p}_1^* \ \cdots \ \mathbf{p}_n^* \ \check{\theta}_0^* \ \check{\theta}_1^* \ \cdots \ \check{\theta}_n^*)^\top$

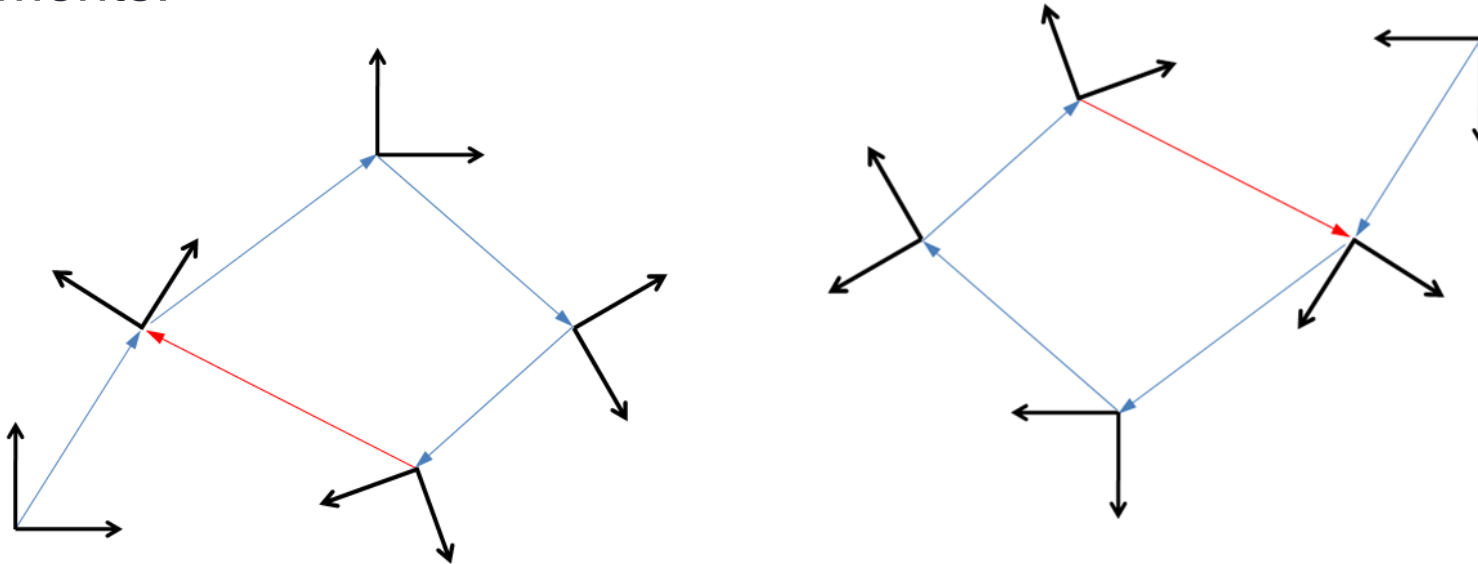
modulus 2π

$$\langle \cdot \rangle_{2\pi} : \mathbb{R} \rightarrow (-\pi, +\pi]$$

$$\langle \omega \rangle_{2\pi} \doteq \omega + 2\pi \left\lfloor \frac{\pi - \omega}{2\pi} \right\rfloor$$

Pose graph optimization

- Several (infinite) poses may produce the same relative pose measurements:



- Absolute poses are not observable from relative pose measurements
- We assume that the first pose is the origin of the reference frame:

$$p_0 = \mathbf{0}_2 \quad \check{\theta}_0 = 0$$

- Therefore, the maximum likelihood estimate becomes:

$$\mathbf{x}^* = (p_1^* \cdots p_n^* \check{\theta}_1^* \cdots \check{\theta}_n^*)^\top = (\mathbf{p}^*, \check{\boldsymbol{\theta}}^*)$$

Pose graph optimization

- Assuming Gaussian noise, the **maximum likelihood estimate** can be obtained by minimizing the weighted sum of the residual errors:

$$(p^*, \check{\theta}^*) = \arg \min_{p \in \mathbb{R}^{2n}, \check{\theta} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \underbrace{\|R_i^\top (p_j - p_i) - D_{ij}\|_{P_{D_{ij}}^{-1}}^2}_{\text{Position estimation subproblem}} + \underbrace{\|\langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi}\|_{P_{\delta_{ij}}^{-1}}^2}_{\text{Orientation estimation subproblem}}$$

- We use the standard notation for the Mahalanobis distance:

$$\|y\|_P^2 = y^\top P y$$

Pose graph optimization

- Assuming Gaussian noise, the **maximum likelihood estimate** can be obtained by minimizing the weighted sum of the residual errors:

$$(p^*, \check{\theta}^*) = \arg \min_{p \in \mathbb{R}^{2n}, \check{\theta} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \|R_i^\top (p_j - p_i) - D_{ij}\|_{P_{D_{ij}}^{-1}}^2 + \|\langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi}\|_{P_{\delta_{ij}}^{-1}}^2$$

- If the orientations of the robot are known, then pose graph optimization is a convex problem

$$(p^*, \check{\theta}^*) = \arg \min_{p \in \mathbb{R}^{2n}, \check{\theta} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \|R_i^\top (p_j - p_i) - D_{ij}\|_{P_{D_{ij}}^{-1}}^2 + \|\langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi}\|_{P_{\delta_{ij}}^{-1}}^2$$

↑
known!
↑
known!

- Position estimation becomes a standard **least squares** problem

$$\min_p \|X^\top p - y\|^2$$

- It can be solved in closed form

$$p = (XX^\top)^{-1}Xy$$

Analysis of the distributed and centralized setup by Barooah and Hespanha [2009] and Russell et al. [2011]

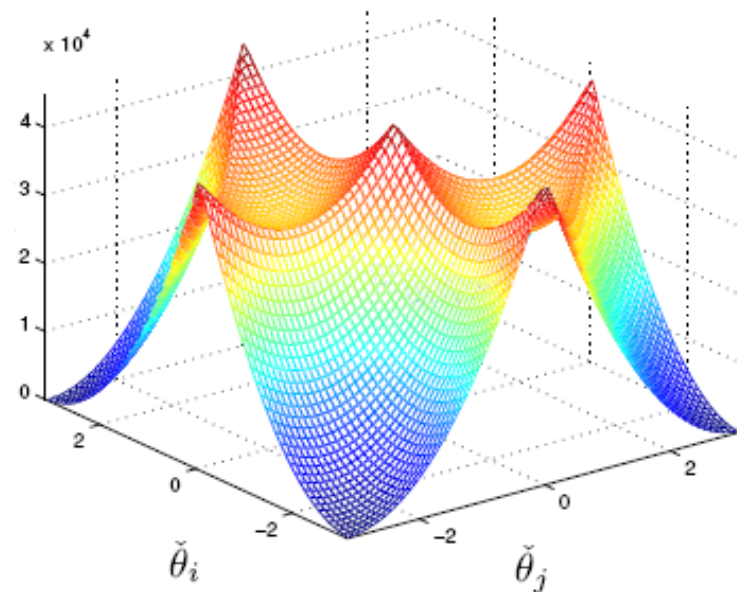
Global orientation estimation

- Now the idea is to solve first the **orientation estimation subproblem**, and then use the resulting estimate for solving the original problem

$$S^1 = \arg \min_{\check{\theta} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi} \right\|_{P_{\delta_{ij}}^{-1}}^2$$

2. Estimating robot orientation is hard (angles on manifold, multiple local minima)

- Iterative optimization techniques
 - need initial guess
 - incur in local minima
- It is not even clear if the orientation estimation problem admits a unique global minimum



Global orientation estimation

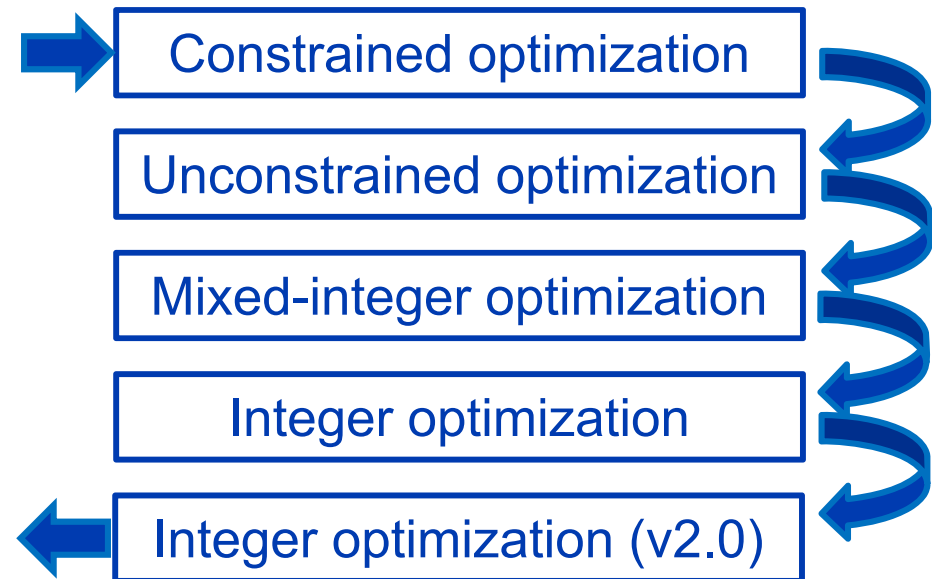
3. A smart reparametrization of the problem allows to compute a global solution of the orientation estimation problem

Original problem on n angles

$$S^1 = \arg \min_{\check{\theta} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi} \right\|_{P_{\delta_{ij}}^{-1}}^2$$

Final formulation on ℓ integers

$$S^5 = \arg \min_{\gamma \in \mathbb{Z}^\ell} \|\gamma - \hat{\gamma}\|_{P_\gamma}^2$$



n = number of nodes in the graph

ℓ = number of cycles in the graph

Global orientation estimation

- The first transformation leads to an unconstrained optimization problem

$$S^1 = \arg \min_{\check{\boldsymbol{\theta}} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi} \right\|_{\mathbf{P}_{\delta_{ij}}^{-1}}^2$$



$$\boldsymbol{\theta}^* \rightarrow \langle \boldsymbol{\theta}^* \rangle_{2\pi}$$

$$S^2 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \theta_j - \theta_i - \delta_{ij} \rangle_{2\pi} \right\|_{\mathbf{P}_{\delta_{ij}}^{-1}}^2$$

Constrained optimization

Unconstrained optimization

Mixed-integer optimization

Integer optimization

Integer optimization (v2.0)

Spoiler: removing constraints may simplify the problem

$$\min_{\mathbf{p}} \left\| \mathbf{X}^T \mathbf{p} - \mathbf{y} \right\|^2$$

$$\min_{\mathbf{p} \in \text{Set}} \left\| \mathbf{X}^T \mathbf{p} - \mathbf{y} \right\|^2$$

The cost function is still non-convex and hard to minimize

Global orientation estimation

- The second transformation gets rid of the modulus 2π

$$S^2 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \theta_j - \theta_i - \check{\delta}_{ij} \rangle_{2\pi} \right\|_{P_{\delta_{ij}}^{-1}}^2$$



$$(\boldsymbol{\theta}^*, \mathbf{k}^*) \rightarrow \boldsymbol{\theta}^*$$

$$S^3 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n, \mathbf{k}_{ij} \in \mathbb{Z}} \sum_{(i,j) \in \mathcal{E}} \left\| \theta_j - \theta_i - \check{\delta}_{ij} + 2\pi k_{ij} \right\|_{P_{\delta_{ij}}^{-1}}^2$$

Constrained optimization

Unconstrained optimization

Mixed-integer optimization

Integer optimization

Integer optimization (v2.0)



Trick: overparametrize to get rid on the non-convexity

$$|\langle \omega \rangle_{2\pi}| = \min_{k \in \mathbb{Z}} |\omega + 2\pi k|$$

The cost is now quadratic (convex) with both real-valued and integer variables (mixed-integer convex optimization problem)

Global orientation estimation

$$S^3 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n, k_{ij} \in \mathbb{Z}} \sum_{(i,j) \in \mathcal{E}} \|\theta_j - \theta_i - \check{\delta}_{ij} + 2\pi k_{ij}\|_{P_{\delta_{ij}}}^2$$

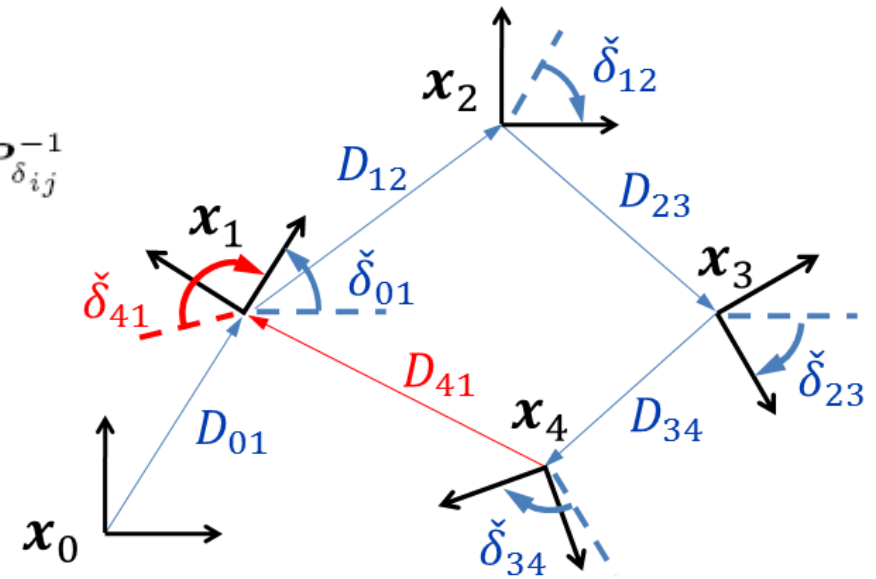
- Using matrix notation we obtain:

$$S^3 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n, \mathbf{k} \in \mathbb{Z}^m} \|\mathbf{A}^\top \boldsymbol{\theta} - \check{\boldsymbol{\delta}} + 2\pi \mathbf{k}\|_{P_\delta}^2$$

$$\check{\boldsymbol{\delta}} = (\check{\delta}_1 \ \check{\delta}_2 \ \cdots \ \check{\delta}_m)^\top$$

$$\mathbf{k} = (k_1 \ \cdots \ k_m)^\top \in \mathbb{Z}^m$$

$$P_\delta = \text{diag}(P_{\delta_1}, \dots, P_{\delta_m}) \in \mathbb{R}^{m \times m}$$



$$\overline{\mathbf{A}}^\top = \begin{pmatrix} -1 & +1 & 0 & 0 & 0 \\ 0 & -1 & +1 & 0 & 0 \\ 0 & 0 & -1 & +1 & 0 \\ 0 & 0 & 0 & -1 & +1 \\ 0 & +1 & 0 & 0 & -1 \end{pmatrix}$$

\mathbf{A}^\top

reduced incidence matrix

Global orientation estimation

- Given \mathbf{k} , the problem becomes quadratic

$$S^3 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n} \left\| \mathbf{A}^\top \boldsymbol{\theta} - \check{\boldsymbol{\delta}} + \boxed{2\pi \mathbf{k}} \right\|_{\mathbf{P}_\delta^{-1}}^2$$

- and can be solved in closed form (unconstrained problem):

$$\boldsymbol{\theta}^{\star|\mathbf{k}} = (\mathbf{A} \mathbf{P}_\delta^{-1} \mathbf{A}^\top)^{-1} \mathbf{A} \mathbf{P}_\delta^{-1} (\check{\boldsymbol{\delta}} - 2\pi \mathbf{k})$$

Global orientation estimation

- The third transformation is based on matrix manipulation and algebraic graph theory

$$S^3 = \arg \min_{\boldsymbol{\theta} \in \mathbb{R}^n, \mathbf{k} \in \mathbb{Z}^m} \left\| \mathbf{A}^\top \boldsymbol{\theta} - \check{\boldsymbol{\delta}} + 2\pi \mathbf{k} \right\|_{P_\delta^{-1}}^2$$



$$\mathbf{k}^\star \rightarrow (\boldsymbol{\theta}^\star | \mathbf{k}^\star, \mathbf{k}^\star)$$

$$S^4 = \arg \min_{\mathbf{k} \in \mathbb{Z}^m} \left\| C\mathbf{k} - \frac{1}{2\pi} C\check{\boldsymbol{\delta}} \right\|_{(CP_\delta C^\top)^{-1}}^2$$

Constrained optimization

Unconstrained optimization

Mixed-integer optimization

Integer optimization

Integer optimization (v2.0)



Trick: reduced incidence matrix and cycle basis matrix are orthogonal complements

$$CA^\top = \mathbf{0}_{\ell \times n}$$

Global orientation estimation

- Then we can apply a last change of variables, to get the final formulation:

$$\gamma = Ck$$

$$S^4 = \arg \min_{k \in \mathbb{Z}^m} \left\| Ck - \frac{1}{2\pi} C\check{\delta} \right\|_{(CP_\delta C^\top)^{-1}}^2$$



$$\gamma^* \rightarrow C^\dagger \gamma^*$$

$$S^5 = \arg \min_{\gamma \in \mathbb{Z}^\ell} \|\gamma - \hat{\gamma}\|_{P_\gamma}^2 \quad \text{with} \quad \hat{\gamma} = \frac{1}{2\pi} C\check{\delta}, \quad P_\gamma = CP_\delta C^\top$$

Constrained optimization

Unconstrained optimization

Mixed-integer optimization

Integer optimization

Integer optimization (v2.0)



The final formulation is a quadratic optimization problem in integer variables

- Dimension of γ is ℓ (number of cycles in the graph)

Global orientation estimation

- Let us recap the transformations of the original problem

$$S^1 = \arg \min_{\check{\theta} \in (-\pi, +\pi]^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \check{\theta}_j - \check{\theta}_i - \check{\delta}_{ij} \rangle_{2\pi} \right\|_{P_{\delta_{ij}}^{-1}}^2$$

Constrained optimization

$$S^2 = \arg \min_{\theta \in \mathbb{R}^n} \sum_{(i,j) \in \mathcal{E}} \left\| \langle \theta_j - \theta_i - \check{\delta}_{ij} \rangle_{2\pi} \right\|_{P_{\delta_{ij}}^{-1}}^2$$

Unconstrained optimization

$$S^3 = \arg \min_{\theta \in \mathbb{R}^n, k \in \mathbb{Z}^m} \left\| A\theta - \check{\delta} + 2\pi k \right\|_{P_{\delta}^{-1}}^2$$

Mixed-integer optimization

$$S^4 = \arg \min_{k \in \mathbb{Z}^m} \left\| Ck - \frac{1}{2\pi} C\check{\delta} \right\|_{(CP_{\delta}C^T)^{-1}}^2$$

Integer optimization

$$S^5 = \arg \min_{\gamma \in \mathbb{Z}^{\ell}} \left\| \gamma - \hat{\gamma} \right\|_{P_{\gamma}^{-1}}^2$$

Integer optimization (v2.0)

$$\check{\theta}^* = \left\langle \theta^* | k^* \right\rangle_{2\pi}$$

$$\theta^* | k^*$$

$$(\theta^* | k^*, k^*)$$

$$k^* = C^{\dagger} \gamma^*$$

$$\gamma^*$$

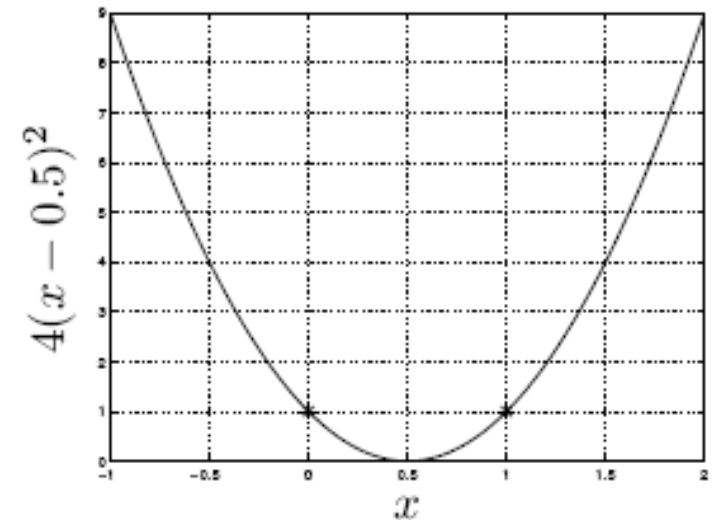
Therefore we can solve the original problem as follows:

Global orientation estimation

4. The global solution is unique with probability one

- Proposition: $S^5 = \arg \min_{\gamma \in \mathbb{Z}^\ell} \|\gamma - \hat{\gamma}\|_{P_\gamma}^2$ admits a unique solution with probability one.

- Proposition: for any solution of the integer problem there exists a unique solution of the original maximum likelihood problem.



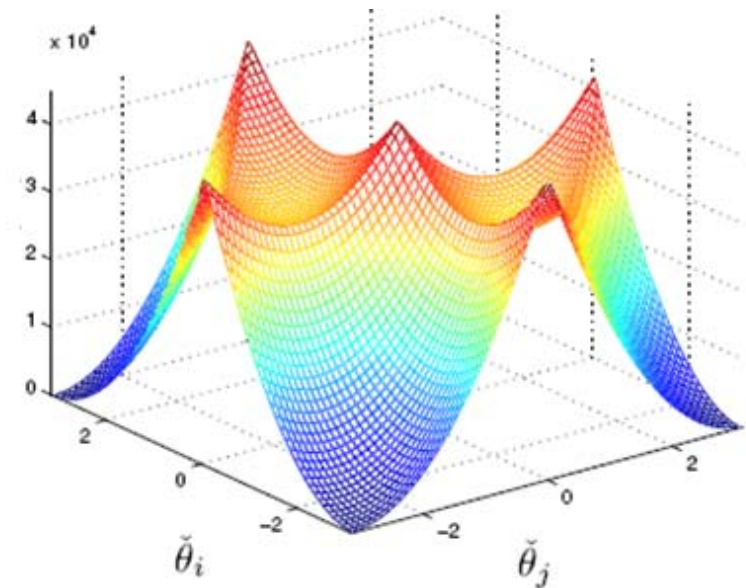
- Corollary: maximum likelihood orientation estimation admits a unique solution with probability one.

Global orientation estimation

- We solved the problem of local minima, but what about **computational complexity**?

$$S^5 = \arg \min_{\gamma \in \mathbb{Z}^\ell} \|\gamma - \hat{\gamma}\|_{P_\gamma}^2$$

- Quadratic integer programming is hard to solve if the dimension of γ is large
- We propose a polynomial time algorithm that returns a set Γ of plausible solutions of the problem
 - **MOLE2D** (Multi-hypothesis Orientation-from-Lattice Estimation)

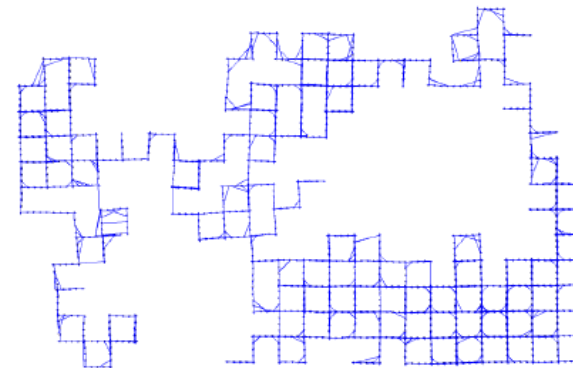
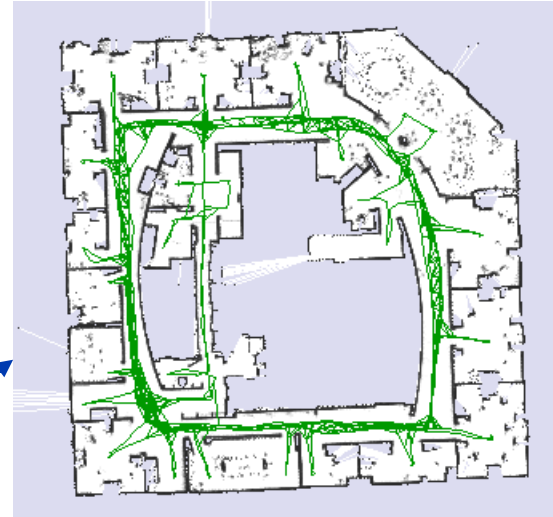


Trick: we have a probabilistic description of the measurements, hence we can perform inference on the admissible values of γ

- Proposition: choosing the minimum cycle basis matrix minimizes the number of admissible γ in the algorithm MOLE2D.

Results, impact, and implementation

- Tests on standard datasets and different choices of the cycle basis matrix
 - **INTEL** (1228 nodes, 1505 edges)
 - **MITb** (808 nodes, 828 edges)
 - **M3500** (3500 nodes, 5598 edges)
 - **M3500a** = M3500 + noise (std = 0.1rad)
 - **M3500b** = M3500 + noise (std = 0.2rad)
 - **M3500c** = M3500 + noise (std = 0.3rad)



Results, impact, and implementation

- MOLE2D returns a small number of hypotheses for γ

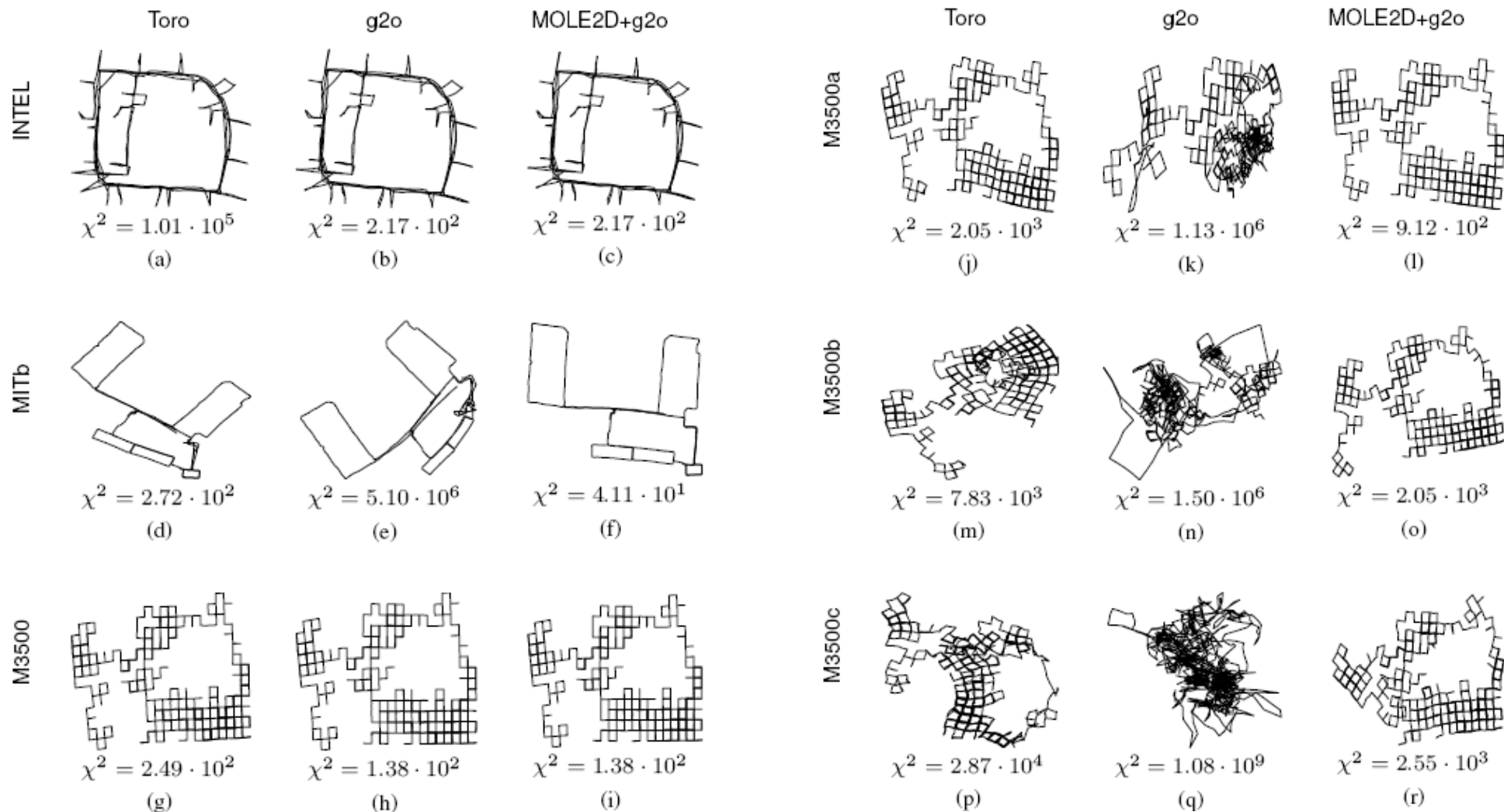
	cycle basis	K	u (%)	d (%)	$ \Gamma $
INTEL	FCB _o	1	100.00	n/a	1
	FCB _m	1	100.00	n/a	1
	MCB _a	1	100.00	n/a	1
	MCB	1	100.00	n/a	1
MIT	FCB _o	2 { iter. 1 iter. 2	80.00 20.00	25.78 n/a	16 1
	FCB _m	1	100.00	n/a	1
	MCB _a	1	100.00	n/a	1
	MCB	1	100.00	n/a	1
M3500	FCB _o	5 { iter. 1 iter. 2 iter. 3 iter. 4 iter. 5	52.92	1.69	$>10^{100}$
			21.54	15.61	$>10^{100}$
			20.06	100.00	$>10^{50}$
			5.12	100.00	972
			0.36	n/a	1
	FCB _m	2 { iter. 1 iter. 2	98.62	2.41	$>10^9$
			1.38	n/a	1
	MCB _a	2 { iter. 1 iter. 2	99.95	0.48	3
			0.05	n/a	1
	MCB	2 { iter. 1 iter. 2	99.95	0.44	3
			0.05	n/a	1
M3500a	FCB _o	6	—	—	$>10^{30}$
	FCB _m	3	—	—	8
	MCB _a	2	—	—	1
	MCB	2	—	—	1
M3500b	FCB _o	29	—	—	$>10^{40}$
	FCB _m	4	—	—	27
	MCB _a	3	—	—	3
	MCB	3	—	—	3
M3500c	FCB _o	9	—	—	$>10^{100}$
	FCB _m	7	—	—	$>10^4$
	MCB _a	4	—	—	16
	MCB	4	—	—	16

- The algorithm is very efficient in practice (MATLAB implementation)

	phase	Computation of $\hat{\gamma}$ and P_{γ}	INTEGER-SCREENING	Computation of Θ from Γ	Total
	lines	11–12	13	14–16	
INTEL	FCB _o	0.07	0.04	≤ 0.01	0.10
	FCB _m	≤ 0.01	0.03	≤ 0.01	0.04
	MCB _a	≤ 0.01	0.05	≤ 0.01	0.05
	MCB	≤ 0.01	0.04	≤ 0.01	0.04
MIT	FCB _o	≤ 0.01	0.04	≤ 0.01	0.04
	FCB _m	≤ 0.01	0.03	≤ 0.01	0.03
	MCB _a	≤ 0.01	0.03	≤ 0.01	0.03
	MCB	≤ 0.01	0.03	≤ 0.01	0.03
M3500	FCB _o	0.72	0.79	≤ 0.01	1.52
	FCB _m	≤ 0.01	0.47	≤ 0.01	0.47
	MCB _a	≤ 0.01	0.21	≤ 0.01	0.22
	MCB	≤ 0.01	0.21	≤ 0.01	0.22
M3500a	FCB _o	0.72	0.80	(Γ too large to continue)	continue)
	FCB _m	≤ 0.01	0.36	0.04	0.4
	MCB _a	≤ 0.01	0.21	≤ 0.01	0.22
	MCB	≤ 0.01	0.21	≤ 0.01	0.22
M3500b	FCB _o	0.71	1.19	(Γ too large to continue)	continue)
	FCB _m	≤ 0.01	0.51	0.12	0.64
	MCB _a	≤ 0.01	0.23	0.03	0.26
	MCB	≤ 0.01	0.23	0.03	0.26
M3500c	FCB _o	0.72	0.72	(Γ too large to continue)	continue)
	FCB _m	≤ 0.01	0.48	(Γ too large to continue)	continue)
	MCB _a	≤ 0.01	0.23	0.15	0.38
	MCB	≤ 0.01	0.23	0.14	0.37

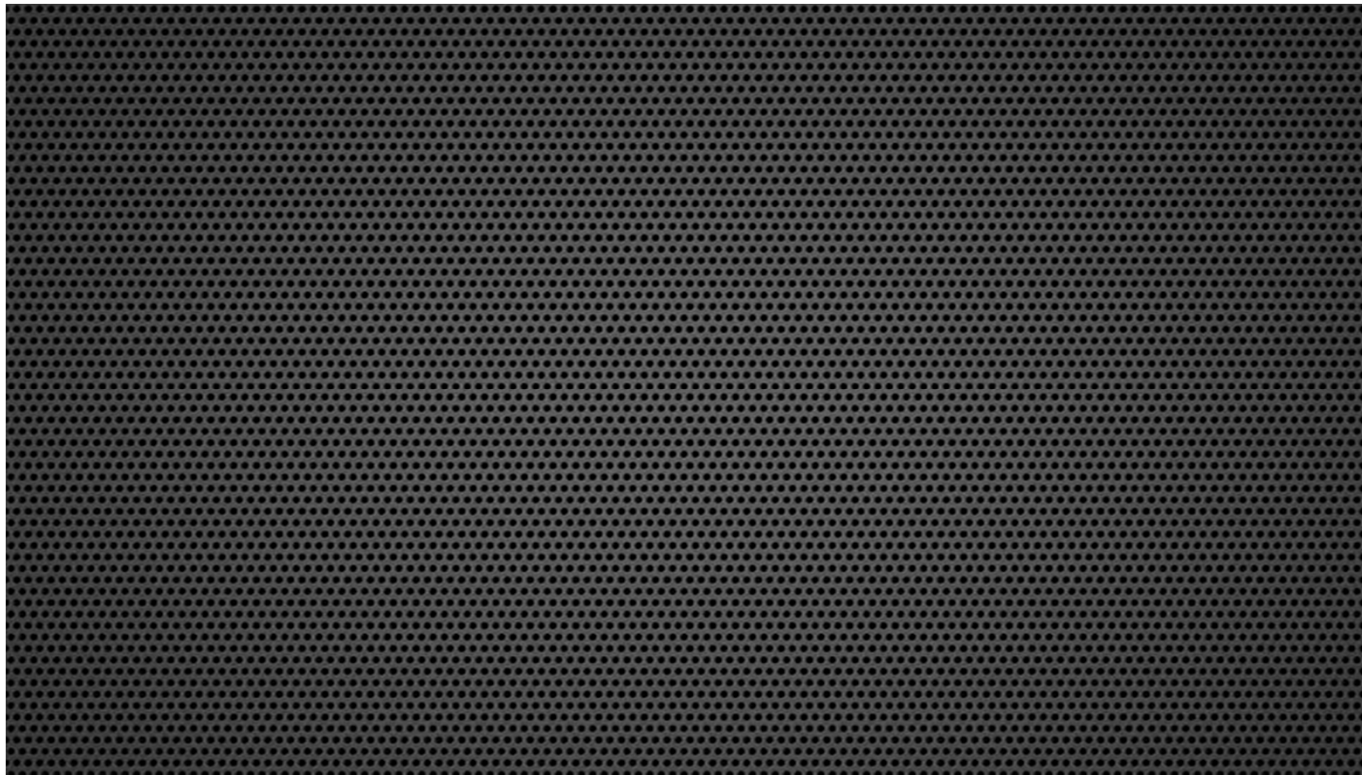
Results, impact, and implementation

- Solving the orientation estimation problem we can obtain an accurate initial guess to be used in **pose graph optimization**



Results, impact, and implementation

- Real tests using a ROS implementation of the algorithm



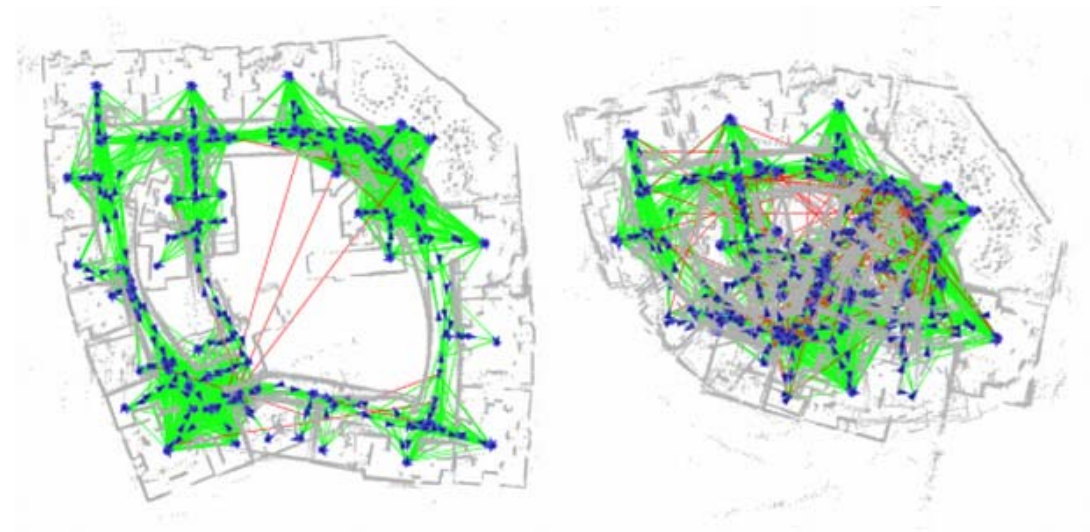
- MOLE2D computes a global estimate of robot orientations (no local minima):
 - we can quantify how far is the estimate from the actual robot orientations (uncertainty quantification)
 - we can to solve pose graph optimization with extreme levels of noise (robustness)
 - we have an accurate initial guess for pose graph optimization, hence iterative techniques require less iterations (efficiency)

Tricks:

- introduce integer variables to get rid of non-convexities
- exploit graph theoretical notions in the optimization
- exploit probabilistic description of measurements to speed-up computation

- **Open issues:**

- In practical problems, several relative measurements are outliers
- State-of-the-art techniques catastrophically fail in presence of few outliers



courtesy of E. Olson and P. Agarwal