

Active SLAM for Mobile Robots with Area Coverage and Obstacle Avoidance

Supplementary Material

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October 24, 2018

This document provides supplementary material to the paper [1]. Therefore, it should not be considered a self-contained document, but instead regarded as an appendix of [1], and cited as:

"Y. Chen, S. Huang, R. Fitch, D. Yang and J. Yu, Active SLAM for Mobile Robots with Area Coverage and Obstacle Avoidance, (Supplementary Material), 2018."

Throughout this report, standard notations are used to refer to equations from [1]. This document is organized as follows: Appendices A, B, C, D and E provide proofs for some preliminaries, Conclusion 1, Conclusion 2 and the whole algorithm summary in [1] respectively.

1 Appendix A: Preliminaries

In this part, we give some preliminary knowledge about the variational description of eigenvalues and the Fischer's min-max theorem

Theorem 1 *All eignvalues of a block diagonal matrix are the eignvalues of all block matrixes on the diagonal line.*

Theorem 2 (Variational description of eignvalues) ([2], p. 232) *Let \mathbf{A} be a real symmetric $n \times n$ matrix with eigenvalues $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$. Let $\mathbf{S} = (\mathbf{s}_1, \mathbf{s}_2, \dots, \mathbf{s}_n)$ be an orthogonal $n \times n$ matrix which diagonalizes \mathbf{A} , so that:*

$$\mathbf{S}^T \mathbf{A} \mathbf{S} = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n) \quad (1)$$

Then, for $k = 1, 2, \dots, n$, we have:

$$\lambda_k = \min_{\mathbf{R}_{k-1}^T \mathbf{x} = 0} \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} = \max_{\mathbf{T}_{k+1}^T \mathbf{x} = 0} \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} \quad (2)$$

where,

$$\begin{aligned} \mathbf{R}_k &= (\mathbf{s}_1, \mathbf{s}_2, \dots, \mathbf{s}_k), \\ \mathbf{T}_k &= (\mathbf{s}_k, \mathbf{s}_{k+1}, \dots, \mathbf{s}_n) \end{aligned} \quad (3)$$

Theorem 3 (The Fischer's min-max theorem) ([2], p. 233) *Let \mathbf{A} be a real symmetric $n \times n$ matrix with eigenvalues $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$. Let $1 \leq k \leq n$. Then, for every $n \times (k-1)$ matrix \mathbf{B} ,*

$$\min_{\mathbf{B}^T \mathbf{x} = 0} \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} \leq \lambda_k \quad (4)$$

for every $n \times (n-k)$ matrix \mathbf{C} ,

$$\max_{\mathbf{C}^T \mathbf{x} = 0} \frac{\mathbf{x}^T \mathbf{A} \mathbf{x}}{\mathbf{x}^T \mathbf{x}} \geq \lambda_k \quad (5)$$

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2 Appendix B: Proof of the lower bound in feature-based SLAM

Proof: Introduce the Jacobian matrix, we have:

$$\begin{aligned}\mathcal{I}(\mathbf{X}) &= \mathbf{J}(\mathbf{X})^\top \Sigma^{-1} \mathbf{J}(\mathbf{X}) \\ &= \begin{bmatrix} \frac{\partial \mathbf{h}_p}{\partial \mathbf{p}}^\top & \frac{\partial \mathbf{h}_\theta}{\partial \mathbf{p}}^\top \\ \frac{\partial \mathbf{h}_p}{\partial \theta}^\top & \frac{\partial \mathbf{h}_\theta}{\partial \theta}^\top \end{bmatrix} \begin{bmatrix} \Sigma_p^{-1} \otimes \mathbf{I}^{2 \times 2} & \mathbf{0} \\ \mathbf{0} & \Sigma_\theta^{-1} \end{bmatrix} \begin{bmatrix} \frac{\partial \mathbf{h}_p}{\partial \mathbf{p}} & \frac{\partial \mathbf{h}_p}{\partial \theta} \\ \frac{\partial \mathbf{h}_\theta}{\partial \mathbf{p}} & \frac{\partial \mathbf{h}_\theta}{\partial \theta} \end{bmatrix}\end{aligned}\quad (6)$$

For every part, we have:

$$\begin{aligned}\frac{\partial \mathbf{h}_p}{\partial \mathbf{p}}^\top \Sigma_p^{-1} \otimes \mathbf{I}^{2 \times 2} \frac{\partial \mathbf{h}_p}{\partial \mathbf{p}} &= (\mathbf{A}_g \mathbf{R} \Sigma_p^{-1} \mathbf{R}^\top \mathbf{A}_g^\top) \otimes \mathbf{I}^{2 \times 2} \\ \frac{\partial \mathbf{h}_p}{\partial \mathbf{p}}^\top \Sigma_p^{-1} \otimes \mathbf{I}^{2 \times 2} \frac{\partial \mathbf{h}_p}{\partial \theta} &= (\mathbf{A}_g \otimes \mathbf{I}^{2 \times 2}) \mathbf{R} \Sigma_p^{-1} \otimes \mathbf{I}^{2 \times 2} \mathbf{\Gamma} \mathbf{R}^\top \Delta_{w_p} \\ \frac{\partial \mathbf{h}_p}{\partial \theta}^\top \Sigma_p^{-1} \otimes \mathbf{I}^{2 \times 2} \frac{\partial \mathbf{h}_p}{\partial \theta} + \frac{\partial \mathbf{h}_\theta}{\partial \theta}^\top \Sigma_\theta^{-1} \frac{\partial \mathbf{h}_\theta}{\partial \theta} \\ &= \Delta^\top \mathbf{R} \mathbf{\Gamma}^\top (\Sigma_p^{-1} \otimes \mathbf{I}^{2 \times 2}) \mathbf{\Gamma} \mathbf{R}^\top \Delta + \mathbf{A}_p \Sigma_\theta^{-1} \mathbf{A}_p^\top\end{aligned}\quad (7)$$

Based on $\mathbf{R} \Sigma_p^{-1} \mathbf{R}^\top = \Sigma_p^{-1}$, $\mathbf{\Gamma} \mathbf{R}^\top = \mathbf{R}^\top \mathbf{\Gamma}$, $\mathbf{\Gamma}^\top \mathbf{\Gamma} = \mathbf{I}^{2m \times 2m}$ and the FIM is a symmetrical matrix, we can get the FIM $\mathcal{I}(\mathbf{X})$.

Based on the D-optimality criterion, we have:

$$\log(\det \begin{bmatrix} \mathbf{L}_{w_p}^g \otimes \mathbf{I}^{2 \times 2} & \mathbf{A}_{w_p}^g \otimes \mathbf{I}^{2 \times 2} \mathbf{\Gamma} \Delta_{w_p} \\ (\mathbf{A}_{w_p}^g \otimes \mathbf{I}^{2 \times 2} \mathbf{\Gamma} \Delta_{w_p})^\top & \Delta_{w_p} \Delta_{w_p} + \mathbf{L}_{w_\theta}^p \end{bmatrix}), \quad (8)$$

Schur's Determinant Formula: if $\tilde{\mathbf{A}}^{-1}$ exists,

$$\det \begin{bmatrix} \tilde{\mathbf{A}} & \tilde{\mathbf{B}} \\ \tilde{\mathbf{C}} & \tilde{\mathbf{D}} \end{bmatrix} = \det(\tilde{\mathbf{A}}) \det(\tilde{\mathbf{D}} - \tilde{\mathbf{C}} \tilde{\mathbf{A}}^{-1} \tilde{\mathbf{B}}) \quad (9)$$

Using the Schur's Determinant Formula, we can re-write the Eq.(46) into:

$$\det(\tilde{\mathbf{A}}) = \det(\mathbf{L}_{w_p}^g \otimes \mathbf{I}^{2 \times 2}) = \det(\mathbf{L}_{w_p}^g)^2 \quad (10)$$

$$\begin{aligned}\det(\tilde{\mathbf{D}} - \tilde{\mathbf{C}} \tilde{\mathbf{A}}^{-1} \tilde{\mathbf{B}}) &= \\ \det(\Delta_{w_p}^\top \Delta_{w_p} + \mathbf{L}_{w_\theta}^p - \Delta_{w_p}^\top \mathbf{\Gamma}^\top (\mathbf{A}_{w_p}^g{}^\top \mathbf{L}_{w_p}^g{}^{-1} \mathbf{A}_{w_p}^g) \otimes \mathbf{I}^{2 \times 2} \mathbf{\Gamma} \Delta_{w_p})\end{aligned}\quad (11)$$

Eq.(11) can be writed as:

$$\begin{aligned}\text{Eq.}(11) &= 2 \log \det(\mathbf{L}_{w_p}^g) + \log \det(\Delta_{w_p}^\top \mathbf{P}_{w_p}^g \Delta_{w_p} + \mathbf{L}_{w_\theta}^p) \\ \mathbf{P}_{w_p}^g &= \mathbf{I}^{2m \times 2m} - \mathbf{\Gamma}^\top (\mathbf{A}_{w_p}^g{}^\top \mathbf{L}_{w_p}^g{}^{-1} \mathbf{A}_{w_p}^g) \otimes \mathbf{I}^{2 \times 2} \mathbf{\Gamma}\end{aligned}\quad (12)$$

For any two matrixes \mathbf{N} and \mathbf{M} , meeting $\mathbf{M} \succeq \mathbf{0}$ and $\mathbf{N} \succeq \mathbf{0}$, we have:

$$\det(\mathbf{M} + \mathbf{N}) = \det(\mathbf{M} + \mathbf{N}) \geq \det(\mathbf{M}) \quad (13)$$

Because $\mathbf{P}_{w_p}^g$ is the orthogonal projection matrices, So we have:

$$\log(\det(\mathcal{I}(\mathbf{X}))) \geq 2 \log(\det(\mathbf{L}_{w_p}^g)) + \log(\det(\mathbf{L}_{w_\theta}^p)) \quad (14)$$

It is proved.

3 Appendix C: Proof of Conclusion 1

Proof: The coefficient matrix \mathbf{A}_Z has a special structure. In fact, it shows the corresponding relationship between the state vectors of the submap and the joining global map. So it is a block matrix with multiple identity matrix and column full rank. At the same time, in every row, there is only one non-zero element, like:

$$\mathbf{A}_Z = \begin{bmatrix} & & & \vdots & & & \\ 0 & \cdots & 0 & 1 & 0 & \cdots & 0 \\ & & & \vdots & & & \end{bmatrix}^{r_1 \times r_2}, \quad (15)$$

where $r_1 \geq r_2$ So we can get:

$$(\mathbf{A}_Z^\top * \mathbf{A}_Z)_{i,j} = \begin{cases} \text{zero}, & i \neq j, \\ \text{non-zero}, & i = j. \end{cases} \quad (16)$$

So it is a diagonal matrix.

4 Appendix D: Proof of Conclusion 2

Proof: (1) Based on (2), we have:

$$\lambda_i(\mathcal{I}_Z) = \min_{\mathbf{R}_{i-1}^\top \mathbf{x} = 0} \frac{\mathbf{x}^\top \mathcal{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}}. \quad (17)$$

When $\mathbf{x} = \mathbf{A}_Z \mathbf{y}$, which is a special solution for (17), we have:

$$\min_{\mathbf{R}_{k-1}^\top \mathbf{x} = 0} \frac{\mathbf{x}^\top \mathcal{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}} \leq \min_{\substack{\mathbf{R}_{k-1}^\top \mathbf{x} = 0 \\ \mathbf{x} = \mathbf{A}_Z \mathbf{y}}} \frac{\mathbf{x}^\top \mathcal{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}}. \quad (18)$$

Let $\mathbf{B} = \mathbf{R}_{k-1}^\top \mathbf{A}_Z$, we have:

$$Eq.(18) = \min_{\mathbf{B}\mathbf{y}=0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathcal{I}_Z \mathbf{A}_Z \mathbf{y}}{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y}}. \quad (19)$$

Because $\mathbf{A}_Z^\top \mathbf{A}_Z$ are the diagonal matrix, defined as:

$$\mathbf{A}_Z^\top \mathbf{A}_Z = \text{diag}(\lambda_1(\mathbf{A}_Z), \lambda_2(\mathbf{A}_Z), \dots, \lambda_k(\mathbf{A}_Z)). \quad (20)$$

We can re-written the denominator $\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y}$ as: $\lambda_1(\mathbf{A}_Z)y_1^2 + \lambda_2(\mathbf{A}_Z)y_2^2 + \dots + \lambda_k(\mathbf{A}_Z)y_k^2$. Then, we have:

$$\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y} = \lambda_1(\mathbf{A}_Z)y_1^2 + \dots + \lambda_k(\mathbf{A}_Z)y_k^2 \geq \hat{\lambda}(\mathbf{A}_Z)(\mathbf{y}^\top \mathbf{y}). \quad (21)$$

So, we obtain:

$$\min_{\mathbf{B}\mathbf{y}=0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathcal{I}_Z \mathbf{A}_Z \mathbf{y}}{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y}} \leq \min_{\mathbf{B}\mathbf{y}=0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathcal{I}_Z \mathbf{A}_Z \mathbf{y}}{\hat{\lambda}(\mathbf{A}_Z) \mathbf{y}^\top \mathbf{y}}. \quad (22)$$

Based on **The Fischer's min-max theorem** ([2], p. 233) and $\hat{\lambda}(\mathbf{A}_Z) > 0$, we can get:

$$\lambda_i(\mathcal{I}_Z) \leq \min_{\mathbf{B}\mathbf{y}=0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathcal{I}_Z \mathbf{A}_Z \mathbf{y}}{\hat{\lambda}(\mathbf{A}_Z) \mathbf{y}^\top \mathbf{y}} \leq \frac{\lambda_i(\mathcal{I}_{all})}{\hat{\lambda}(\mathbf{A}_Z)}. \quad (23)$$

$$\implies \hat{\lambda}(\mathbf{A}_Z) \lambda_i(\mathcal{I}_Z) \leq \lambda_i(\mathcal{I}_{all}). \quad (24)$$

In short, we have proved the left part of **Conclusion 3**.

(2) Then, let's prove the other one:

For $n - k + 1 \leq j \leq n$

$$\lambda_j(\mathcal{I}_Z) = \max_{\mathcal{T}_{k+1}^\top \mathbf{x} = 0} \frac{\mathbf{x}^\top \mathcal{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}}. \quad (25)$$

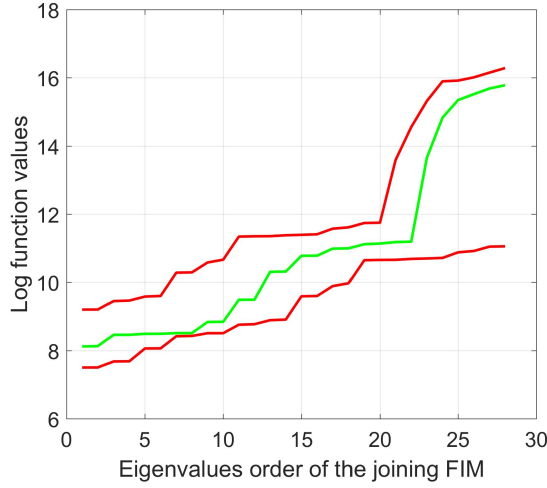


Figure 1: log function of eignvalues and their bounds

When $\mathbf{x} = \mathbf{A}_Z \mathbf{y}$, which is a special solution for (25), we have:

$$\max_{\substack{\mathbf{T}_{k+1}^\top \mathbf{x} = 0 \\ \mathbf{x} = \mathbf{A}_Z \mathbf{y}}} \frac{\mathbf{x}^\top \mathbf{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}} \geq \max_{\substack{\mathbf{T}_{k+1}^\top \mathbf{x} = 0 \\ \mathbf{x} = \mathbf{A}_Z \mathbf{y}}} \frac{\mathbf{x}^\top \mathbf{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}}. \quad (26)$$

Let $\mathbf{B}_1 = \mathbf{T}_{k+1}^\top \mathbf{A}_Z$, we have:

$$\max_{\substack{\mathbf{T}_{k+1}^\top \mathbf{x} = 0 \\ \mathbf{x} = \mathbf{A}_Z \mathbf{y}}} \frac{\mathbf{x}^\top \mathbf{I}_Z \mathbf{x}}{\mathbf{x}^\top \mathbf{x}} = \max_{\substack{\mathbf{B}_1 \mathbf{y} = 0 \\ \mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y}}} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{I}_Z \mathbf{A}_Z \mathbf{y}}{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y}}. \quad (27)$$

Because $\mathbf{A}_Z^\top \mathbf{A}_Z$ are the diagonal matrix, we have:

$$\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y} = \lambda_1(\mathbf{A}_Z) y_1^2 + \dots + \lambda_k(\mathbf{A}_Z) y_k^2 \leq \tilde{\lambda}(\mathbf{A}_Z) (\mathbf{y}^\top \mathbf{y}). \quad (28)$$

So we can get:

$$\max_{\mathbf{B}_1 \mathbf{y} = 0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{I}_Z \mathbf{A}_Z \mathbf{y}}{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{A}_Z \mathbf{y}} \geq \max_{\mathbf{B}_1 \mathbf{y} = 0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{I}_Z \mathbf{A}_Z \mathbf{y}}{\tilde{\lambda}(\mathbf{A}_Z) (\mathbf{y}^\top \mathbf{y})}. \quad (29)$$

Based on **The Fischer's min-max theorem** ([2], p. 233) and $\tilde{\lambda}(\mathbf{A}_Z) > 0$, we can get:

$$\lambda_j(\mathbf{I}_Z) \geq \max_{\mathbf{B}_1 \mathbf{y} = 0} \frac{\mathbf{y}^\top \mathbf{A}_Z^\top \mathbf{I}_Z \mathbf{A}_Z \mathbf{y}}{\tilde{\lambda}(\mathbf{A}_Z) (\mathbf{y}^\top \mathbf{y})} \geq \frac{\lambda_{k-n+j}(\mathbf{I}_{all})}{\tilde{\lambda}(\mathbf{A}_Z)}. \quad (30)$$

$$\implies \hat{\lambda}(\mathbf{A}_Z) \lambda_j(\mathbf{I}_Z) \geq \lambda_{k-n+j}(\mathbf{I}_{all}). \quad (31)$$

Let's choose $j = n - k + i (1 \leq i \leq k)$:

$$\implies \hat{\lambda}(\mathbf{A}_Z) \lambda_{n-k+i}(\mathbf{I}_Z) \geq \lambda_i(\mathbf{I}_{all}). \quad (32)$$

Finally, based on (24) and (32), we have: For $i = 1, 2, \dots, k$

$$\lambda_i(\mathbf{I}_Z) \hat{\lambda}(\mathbf{A}_Z) \leq \lambda_i(\mathbf{I}_{all}) \leq \lambda_{n-k+i}(\mathbf{I}_Z) \tilde{\lambda}(\mathbf{A}_Z). \quad (33)$$

It is proved.

In order to numerically verify Conclusion 2, we finish a small feature-based Linear SLAM with 6 poses and 5 features based on two small submaps, and then compute the *log* function of the eigenvalues $\lambda_i(\mathbf{I}_{all})$ of the global joining matrix and their lower $\lambda_i(\mathbf{I}_Z) \hat{\lambda}(\mathbf{A}_Z)$ and upper bounds $\lambda_{n-k+i}(\mathbf{I}_Z) \tilde{\lambda}(\mathbf{A}_Z)$, shown in Fig. 1.

We can see the log function (Green line) of the eigenvalues of joining FIM is bigger than their corresponding lower bound $\lambda_i(\mathbf{I}_Z) \hat{\lambda}(\mathbf{A}_Z)$ and smaller than their corresponding upper bound $\lambda_{n-k+i}(\mathbf{I}_Z) \tilde{\lambda}(\mathbf{A}_Z)$ (Red line).

5 Appendix E: The pseudocode of the whole algorithm

Algorithm 1 Active SLAM based on submap joining, convex optimization and graph topology

Require: Area to be covered $Space$; Vehicle parameters: Velocity v , Sensor range R_s , Control limitation C_u ; No-fly zone size R_h^n and position \mathbf{x}_h^n ; Other setting parameters.

Ensure: Estimated poses and mapped features (SLAM results).

```

1: repeat
2:   //Get model and measurement
3:   Move the robot based on dynamic model with noises
4:   Get the measurements from sensor model
5:   //SLAM
6:   Date association
7:   Solve SLAM problem by GN by MATLAB-Graph-Optimization package
8:   //Switching mechanism
9:   if  $Index_1 \geq C_2^{index}$  then
10:    //Active SLAM task
11:    Build weighted Laplacian matrix  $\hat{\mathbf{L}}_{w_p}^g$ 
12:    Identify the mapped feature with a good accuracy in other submaps and mark them
13:    Compute coefficient  $c_j$  by Algorithm 1 in [1]
14:    Built convex optimization problem by Eq. (25) in [1], solve and round it
15:  elseif  $Index_1 \geq C_2^{index}$  then
16:    //Coverage task
17:    Built coverage optimization by Eq. (16) in [3] and solve it by SQP
18:  else
19:    //Both tasks
20:    Solve active SLAM by line 10-14 and coverage task by line 15-16 both
21:  end if
22:  //Submap joining
23:  Whether to open a new submap by current pose
24:  Whether to use Linear SLAM to finish map joining
25:   $t \leftarrow t + \Delta t$ 
26: until Believable covered area is large enough

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References

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