

Thesis Defense

GraphSLAM Algorithm Implementation for Solving Simultaneous Localization and Mapping

Author: Franco Curotto

Thesis Adviser: Martin Adams

Commission Members: Marcos Orchard

Jorge Silva

Departamento de Ingeniería Eléctrica
Facultad de Ciencias Físicas y Matemáticas
Universidad de Chile

April 18, 2016

Motivation

Robots Before

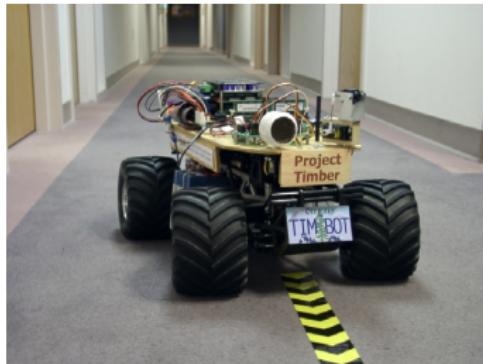
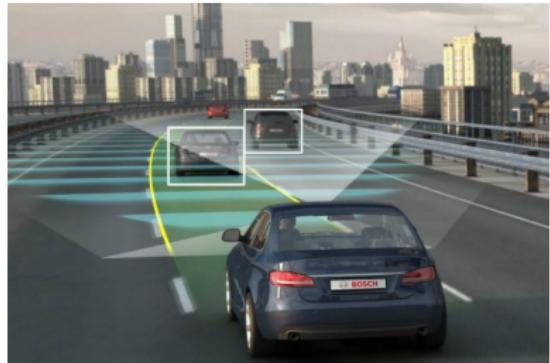


Motivation

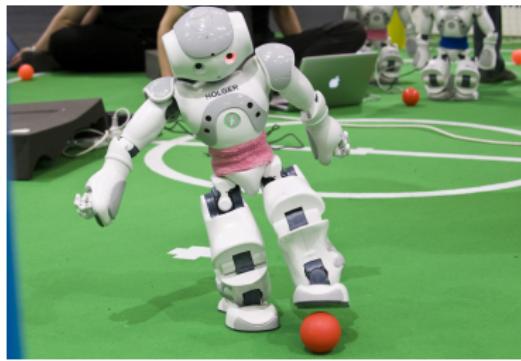
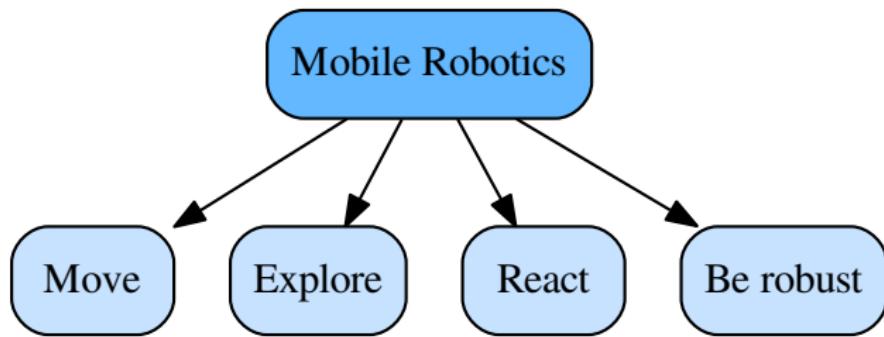
Robots Before



Robots Today



Motivation



Simultaneous Localization and Mapping

SLAM

The problem where an agent must simultaneously estimate its current position (localization), and construct a map of its environment (mapping)

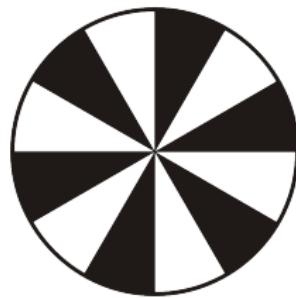
Simultaneous Localization and Mapping

SLAM

The problem where an agent must simultaneously estimate its current position (localization), and construct a map of its environment (mapping)

We have (information):

- Robot odometry
- Landmarks measurements



We need (states):

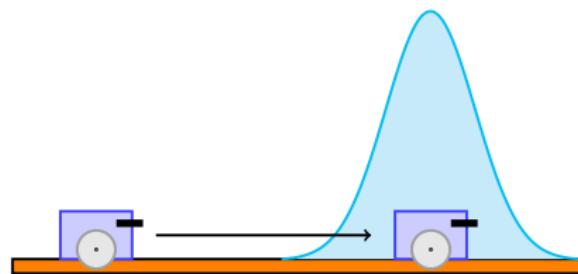
- Robot position
 - Robot orientation
 - Landmarks position
- } Robot pose



Simultaneous Localization and Mapping

Motion Model:

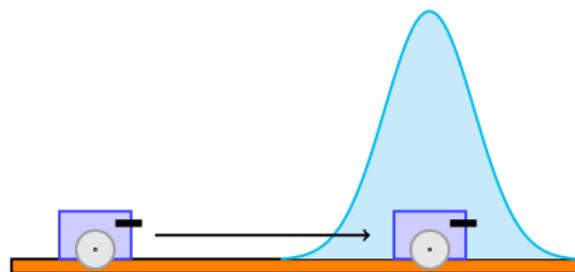
$$\boldsymbol{x}_k = \boldsymbol{g}(\boldsymbol{u}_k, \boldsymbol{x}_{k-1}) + \boldsymbol{\delta}_k$$



Simultaneous Localization and Mapping

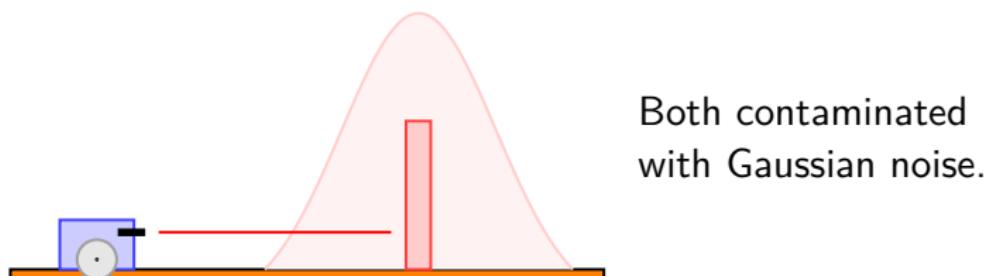
Motion Model:

$$\boldsymbol{x}_k = \boldsymbol{g}(\boldsymbol{u}_k, \boldsymbol{x}_{k-1}) + \boldsymbol{\delta}_k$$



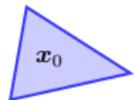
Measurement Model:

$$z_k^i = h(\boldsymbol{x}_k, m_j, i) + \varepsilon_k^i$$



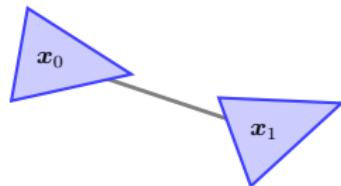
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



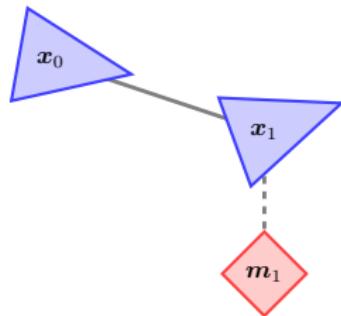
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



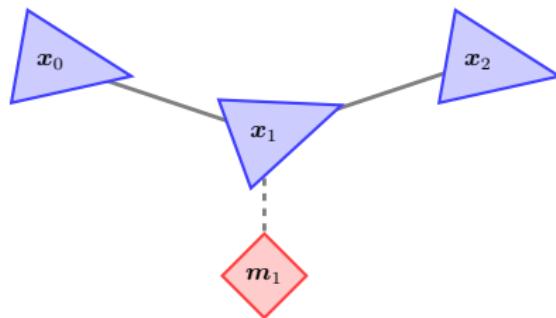
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



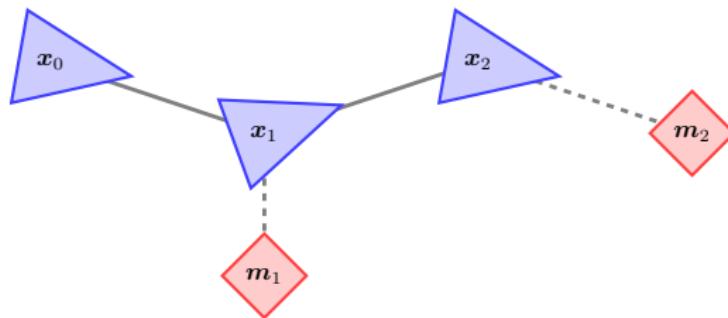
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



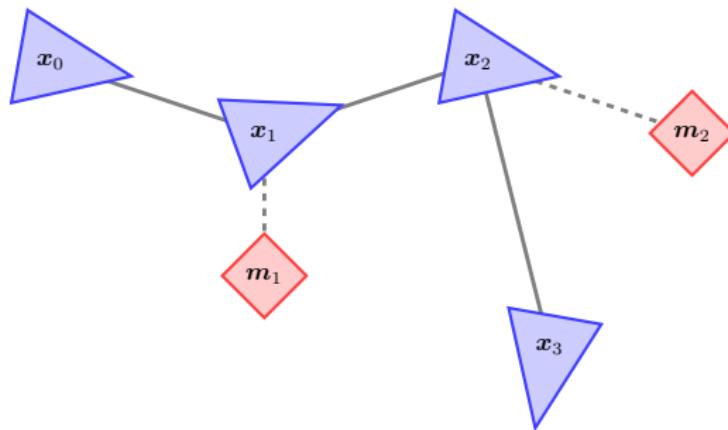
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



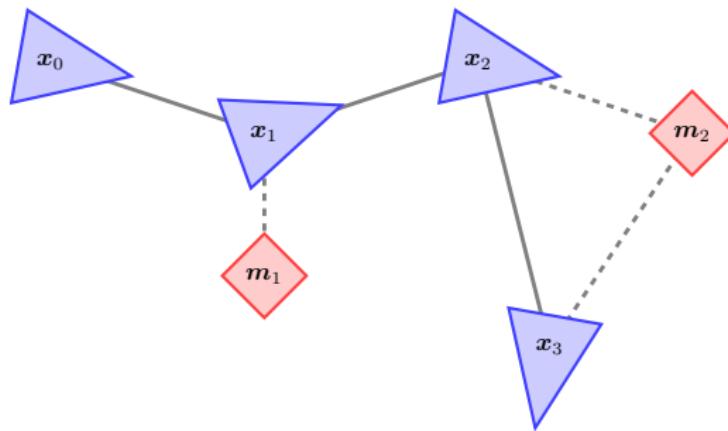
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



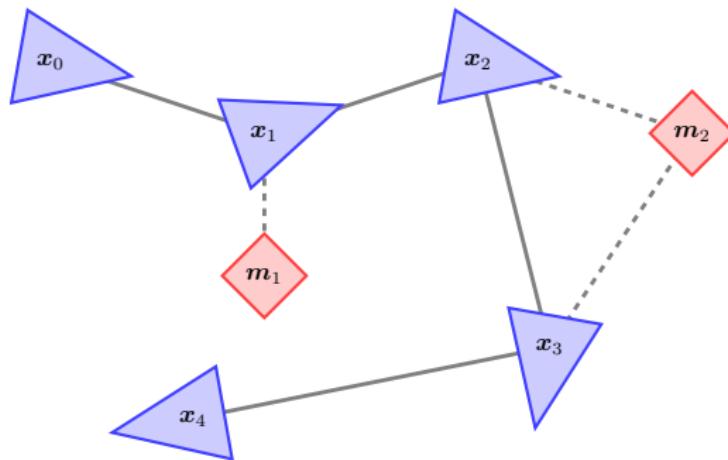
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



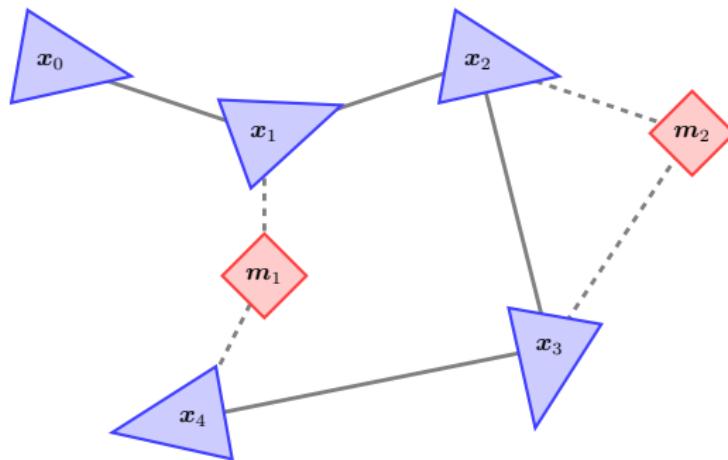
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



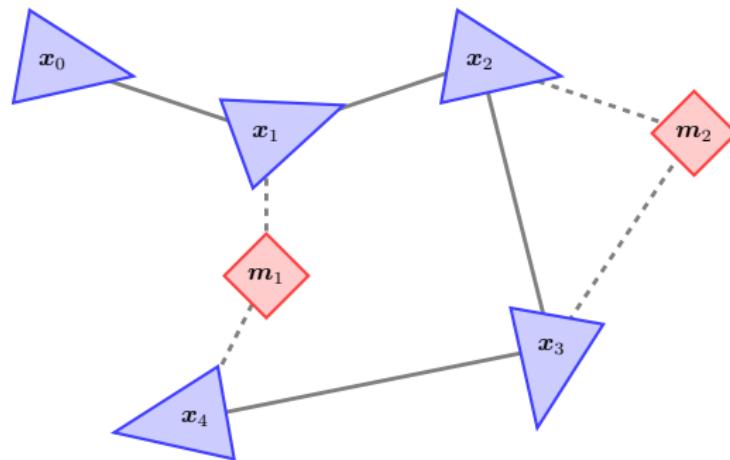
GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



GraphSLAM

GraphSLAM: SLAM \Rightarrow graph



Nodes are: Robot poses, or
Landmarks positions

Edges are: Odometry, or
Measurements

Goal: Find the graph that more accurately represents the data.

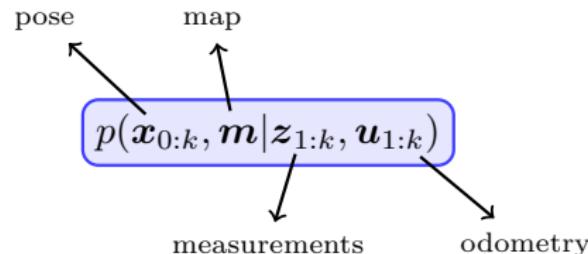
Mathematical Formulation of GraphSLAM

SLAM posterior probability:

$$p(\mathbf{x}_{0:k}, \mathbf{m} | \mathbf{z}_{1:k}, \mathbf{u}_{1:k})$$

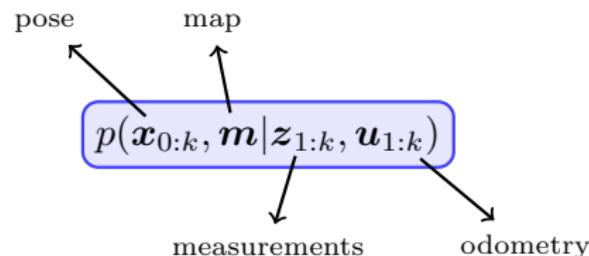
Mathematical Formulation of GraphSLAM

SLAM posterior probability:



Mathematical Formulation of GraphSLAM

SLAM posterior probability:



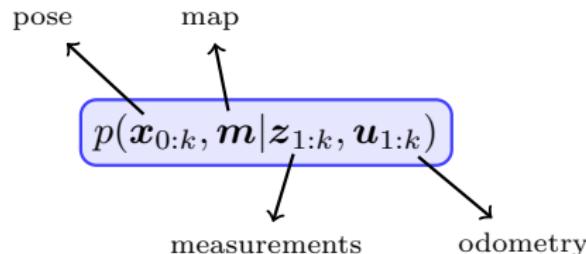
Using models in $-\log(p(\mathbf{y} | \mathbf{z}_{1:k}, \mathbf{u}_{1:k}))$:

$$F(\mathbf{y}) := \sum \mathbf{e}_{ij}(\mathbf{y})^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij}(\mathbf{y})$$

We need the maximum of this equation.

Mathematical Formulation of GraphSLAM

SLAM posterior probability:



Using models in $-\log(p(\mathbf{y} | \mathbf{z}_{1:k}, \mathbf{u}_{1:k}))$:

A diagram showing the error function equation $F(\mathbf{y}) := \sum e_{ij}(\mathbf{y})^T \Omega_{ij} e_{ij}(\mathbf{y})$ enclosed in a blue box. Two arrows point to this box: "For all edges in graph" (left) and "information matrix" (right). Arrows also point from the box to two labels below: "error function" (bottom left) and $[\mathbf{x}_{0:k}, \mathbf{m}]$ (bottom right).

We need the maximum of this equation.

Mathematical Formulation of GraphSLAM

- g^2o : General Graph Optimization framework

Mathematical Formulation of GraphSLAM

- g²o: General Graph Optimization framework
- Gauss-Newton Algorithm:
 1. Taylor Approximation:

$$F(\check{\boldsymbol{y}} + \Delta \boldsymbol{y}) = k + 2\boldsymbol{b}\Delta \boldsymbol{y} + \Delta \boldsymbol{y}^T \boldsymbol{H} \Delta \boldsymbol{y}$$

- \boldsymbol{b} : Total system information vector
- \boldsymbol{H} : Total system information matrix

Mathematical Formulation of GraphSLAM

- g²o: General Graph Optimization framework
- Gauss-Newton Algorithm:
 1. Taylor Approximation:

$$F(\check{y} + \Delta y) = k + 2b\Delta y + \Delta y^T H \Delta y$$

2. Minimization:

$$H \Delta y^* = -b$$

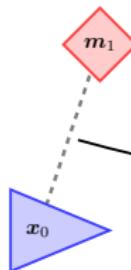
3. Update:

$$y^* = \check{y} + \Delta y^*$$

- b : Total system information vector
- H : Total system information matrix

Structure of the Linearized System

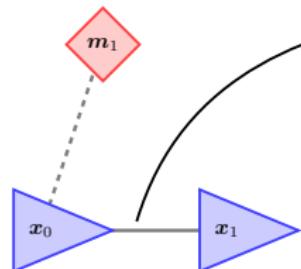
Information matrix H is intrinsically *sparse*.



x_0				m_1			

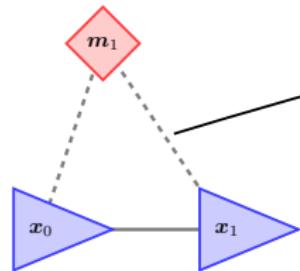
Structure of the Linearized System

Information matrix H is intrinsically *sparse*.



Structure of the Linearized System

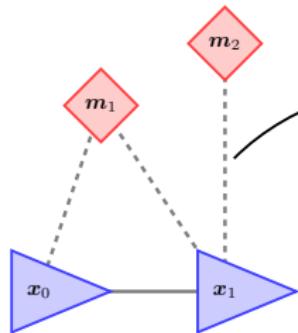
Information matrix H is intrinsically *sparse*.



	x_0	x_1		m_1		
x_0	■	■				
x_1	■	■		■		
m_1			●		■	

Structure of the Linearized System

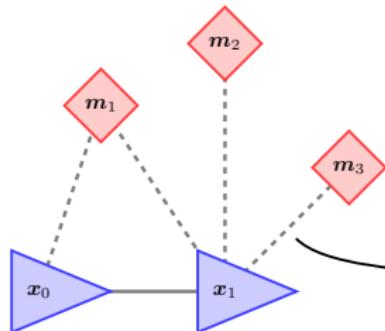
Information matrix H is intrinsically *sparse*.



	x_0	x_1		m_1	m_2	
x_0	■	■				
x_1	■	■		■	■	
m_1					■	
m_2				■	■	
				■	■	

Structure of the Linearized System

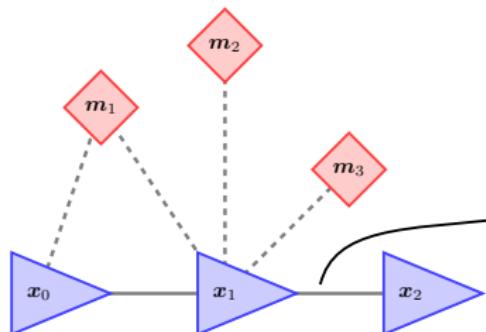
Information matrix H is intrinsically *sparse*.



	x_0	x_1		m_1	m_2	m_3	
x_0	■	■					
x_1	■	■		■	■	■	
m_1					■		
m_2						■	
m_3							■

Structure of the Linearized System

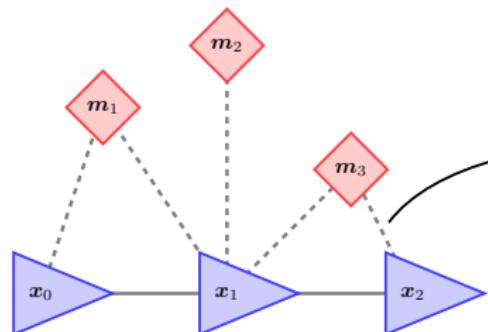
Information matrix H is intrinsically *sparse*.



	x_0	x_1	x_2		m_1	m_2	m_3	
x_0	■	■						
x_1	■	■	■					
x_2			■					
m_1					■			
m_2						■		
m_3							■	

Structure of the Linearized System

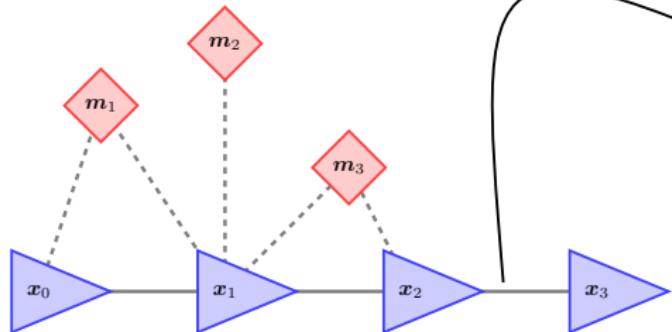
Information matrix H is intrinsically *sparse*.



	x_0	x_1	x_2		m_1	m_2	m_3	
x_0	■	■						
x_1	■		■			■	■	
x_2								
m_1						■		
m_2							■	
m_3					■		■	

Structure of the Linearized System

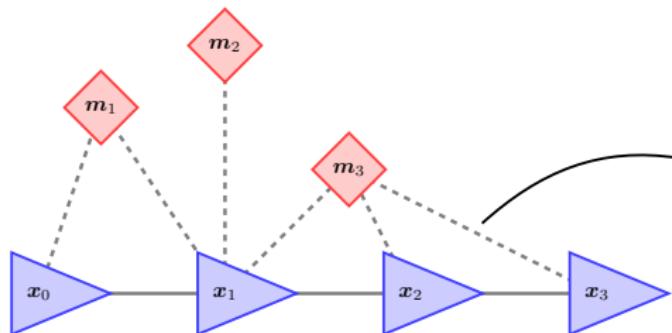
Information matrix H is intrinsically *sparse*.



	x_0	x_1	x_2	x_3	m_1	m_2	m_3
x_0	blue	blue					
x_1	blue		blue			purple	purple
x_2				blue			
x_3					blue		
m_1	purple	purple				red	
m_2						red	
m_3			purple			red	

Structure of the Linearized System

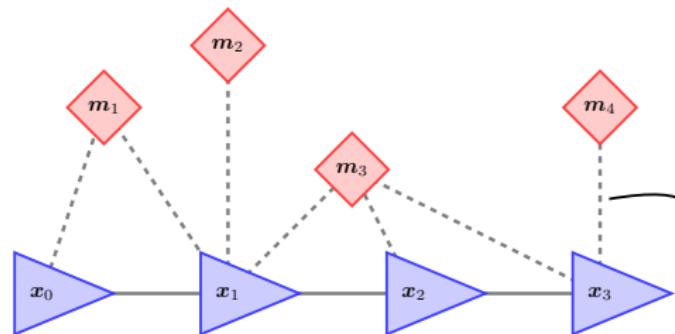
Information matrix H is intrinsically *sparse*.



	x_0	x_1	x_2	x_3	m_1	m_2	m_3
x_0	■	■					
x_1	■		■		■	■	■
x_2				■			
x_3							
m_1		■				■	
m_2						■	
m_3					■		■

Structure of the Linearized System

Information matrix H is intrinsically *sparse*.



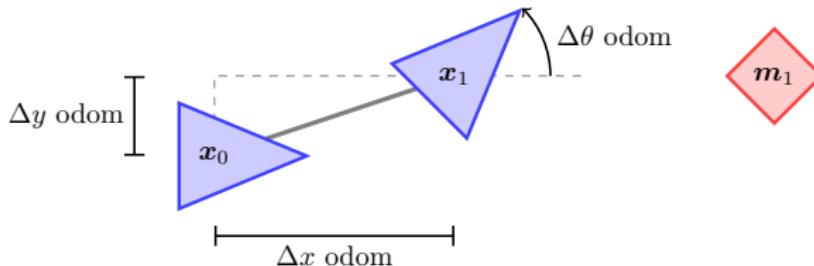
	x_0	x_1	x_2	x_3	m_1	m_2	m_3	m_4
x_0	blue	blue						
x_1	blue		blue				purple	purple
x_2				blue				
x_3						red		
m_1	purple	purple						
m_2		purple				red		
m_3			purple	purple			red	
m_4					purple			red

g^2o Protocol



Graph Element	Notation
Pose Node	VERTEX_SE2 id x y a
Landmark Node	VERTEX_XY id x y
Fix a Node	FIX id

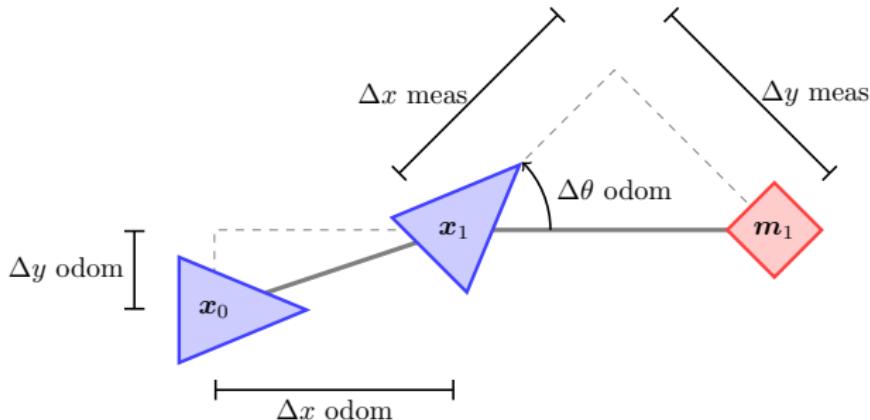
g^2o Protocol



Graph Element	Notation
Pose Node	VERTEX_SE2 id x y a
Landmark Node	VERTEX_XY id x y
Fix a Node	FIX id
Odometry Edge	EDGE_SE2 id1 id2 dx dy da ipxx ipxy ipxa ipyy ipya ipaa

One must specify the information matrix of edges.

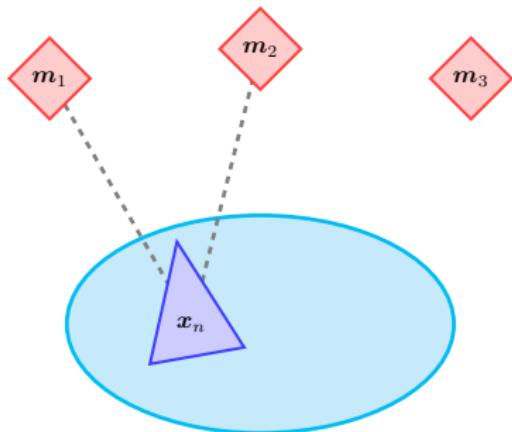
g^2o Protocol



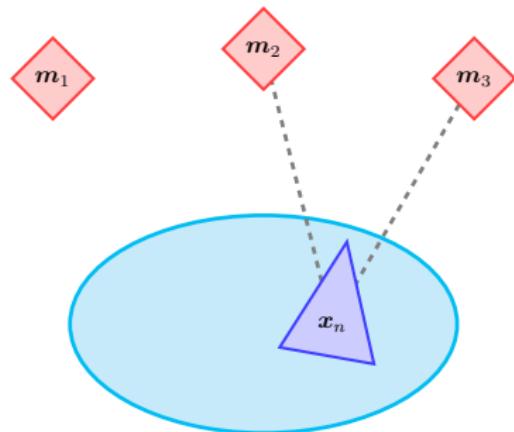
Graph Element	Notation
Pose Node	VERTEX_SE2 id x y a
Landmark Node	VERTEX_XY id x y
Fix a Node	FIX id
Odometry Edge	EDGE_SE2 id1 id2 dx dy da ipxx ipxy ipxa ipyy ipya ipaa
Measurement Edge	EDGE_SE2_XY id1 id2 dx dy ilxx ilxy ilyy

One must specify the information matrix of edges.

Correspondence Problem



OR



- In the real world, **correspondence** between measurements and landmarks is **unknown**.
- **Data association:** assignment of measurements to landmarks.

Correspondence Test

Premise: Compute the likelihood of two landmarks being the same.

$$\pi_{i=j} := \det(2\pi\boldsymbol{\Sigma}_{\Delta_{i,j}})^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} \boldsymbol{\mu}_{\Delta_{i,j}}^T \boldsymbol{\Sigma}_{\Delta_{i,j}}^{-1} \boldsymbol{\mu}_{\Delta_{i,j}} \right\}$$

Correspondence Test

Premise: Compute the likelihood of two landmarks being the same.

$$\pi_{i=j} := \det(2\pi\boldsymbol{\Sigma}_{\Delta_{i,j}})^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} \boldsymbol{\mu}_{\Delta_{i,j}}^T \boldsymbol{\Sigma}_{\Delta_{i,j}}^{-1} \boldsymbol{\mu}_{\Delta_{i,j}} \right\}$$

We define threshold χ .

If $\pi_{j=k} \geq \chi$:

- Merge landmarks i and j

Else:

- Leave them separated

Correspondence Test

Premise: Compute the likelihood of two landmarks being the same.

$$\pi_{i=j} := \det(2\pi\boldsymbol{\Sigma}_{\Delta_{i,j}})^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} \boldsymbol{\mu}_{\Delta_{i,j}}^T \boldsymbol{\Sigma}_{\Delta_{i,j}}^{-1} \boldsymbol{\mu}_{\Delta_{i,j}} \right\}$$

We define threshold χ .

If $\pi_{j=k} \geq \chi$:

- Merge landmarks i and j

Else:

- Leave them separated

Problem: Matrix $\boldsymbol{\Sigma}_{\Delta_{i,j}}$ is expensive to compute.

Distant Test

- Merges landmark according to the distance.
- Avoids the computation of $\Sigma_{\Delta_{i,j}}$ for easy cases.

Distant Test

- Merges landmark according to the distance.
- Avoids the computation of $\Sigma_{\Delta_{i,j}}$ for easy cases.

Maximum distance at which associations can still be made:

$$\mu_{\delta_{i,j}} = \sqrt{-2\sigma_{\delta_{i,j}}^2 \log(\sqrt{2\pi\sigma_{\delta_{i,j}}^2}\chi)}$$

Distant Test

- Merges landmark according to the distance.
- Avoids the computation of $\Sigma_{\Delta_{i,j}}$ for easy cases.

Maximum distance at which associations can still be made:

$$\mu_{\delta_{i,j}} = \sqrt{-2\sigma_{\delta_{i,j}}^2 \log(\sqrt{2\pi\sigma_{\delta_{i,j}}^2}\chi)}$$

Maximum distance, independent of $\sigma_{\delta_{i,j}}$:

$$\mu_{\delta_{i,j}} = \frac{1}{\sqrt{2\pi}e\chi}$$

Distant Test

- Merges landmark according to the distance.
- Avoids the computation of $\Sigma_{\Delta_{i,j}}$ for easy cases.

Maximum distance at which associations can still be made:

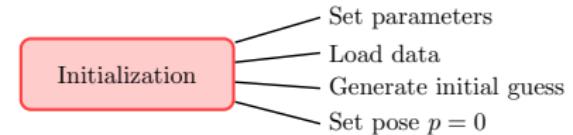
$$\mu_{\delta_{i,j}} = \sqrt{-2\sigma_{\delta_{i,j}}^2 \log(\sqrt{2\pi\sigma_{\delta_{i,j}}^2}\chi)}$$

Maximum distance, independent of $\sigma_{\delta_{i,j}}$:

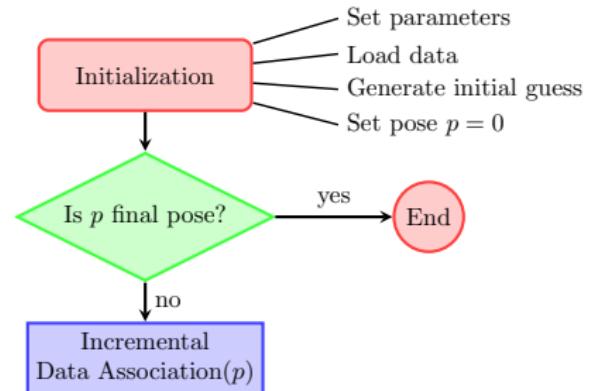
$$\mu_{\delta_{i,j}} = \frac{1}{\sqrt{2\pi}e\chi}$$

The computation saved with this method may be low.

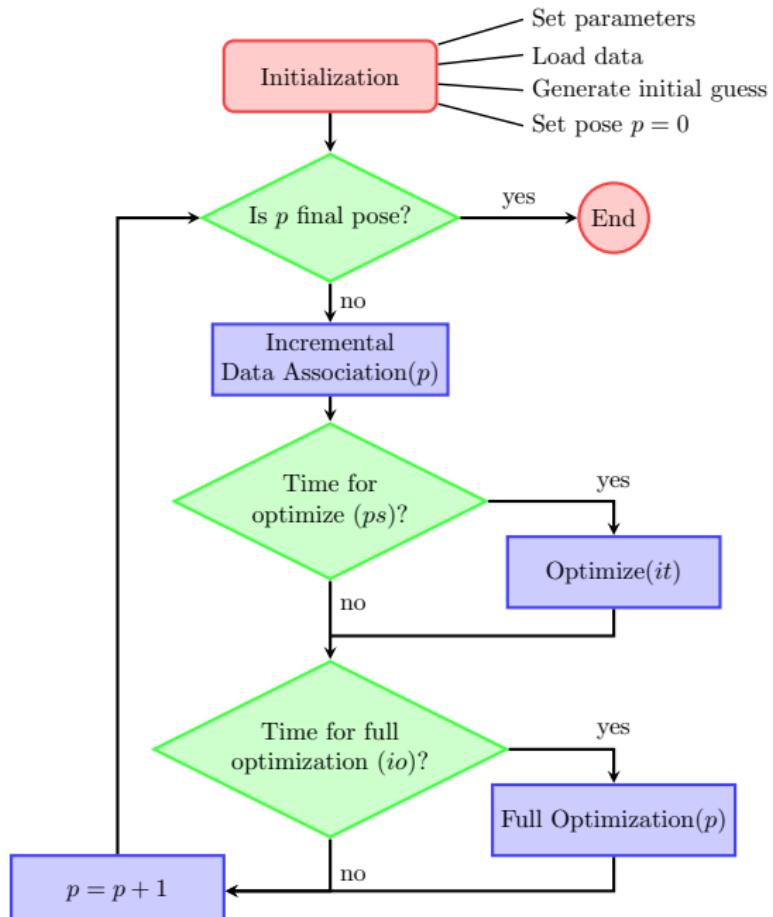
The Final Algorithm



The Final Algorithm



The Final Algorithm



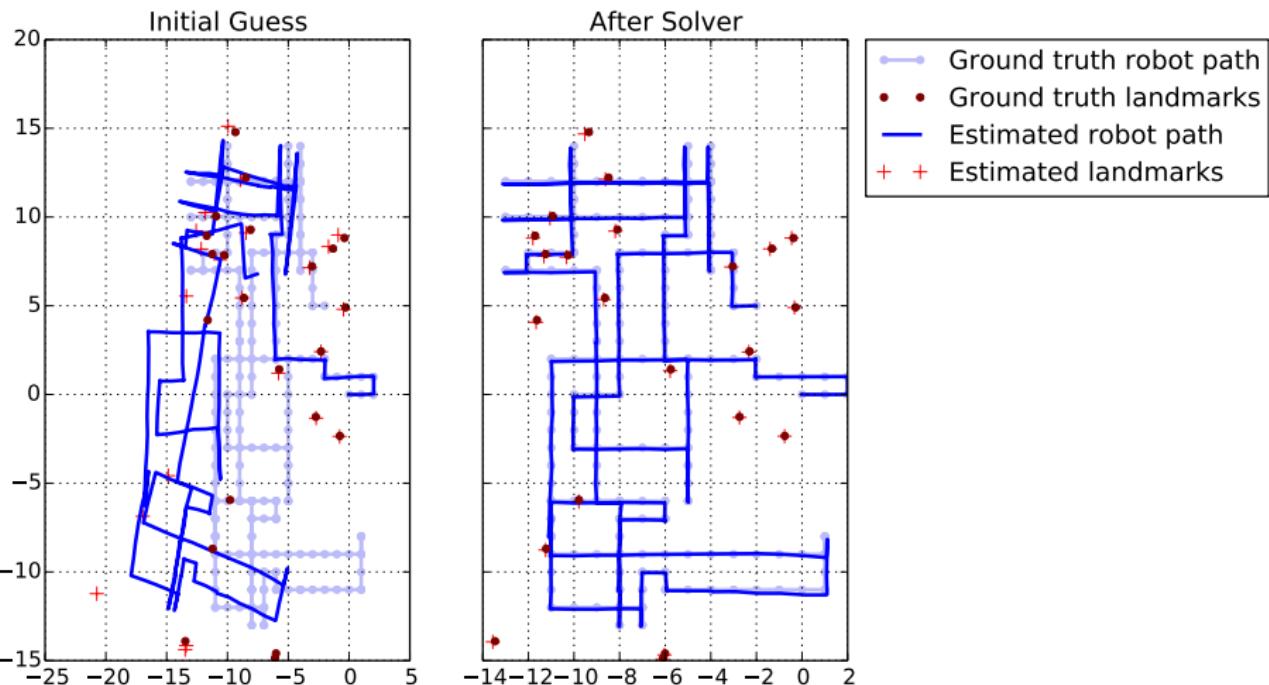
The Final Algorithm

Algorithm 1 Incremental Data Association Function

```
1: function INCREMENTALDATAASSOCIATION( $p$ )
2:   for all landmarks  $l_p$  observed in  $p$  do
3:     for all previous poses  $q$  up to  $p$  do
4:       for all landmarks  $l_q$  observed in  $q$  do
5:         if  $\text{distance}(l_p, l_q) < dt$  then
6:           if  $\text{correspondenceTest}(i, j) \geq \chi$  then
7:             optimizer.merge( $i, j$ )
8:           end if
9:         end if
10:        end for
11:      end for
12:    end for
13:  end function
```

Results - Simulation - Known Data Association

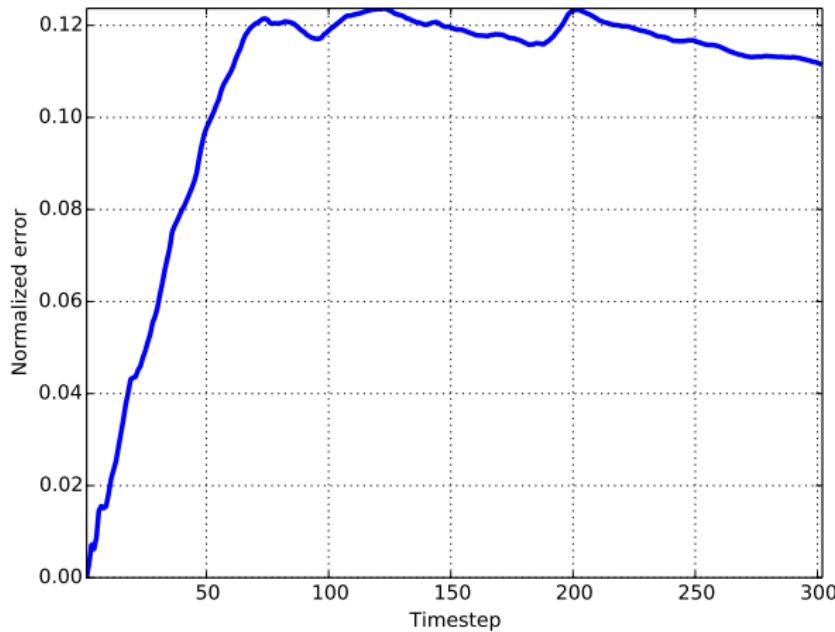
n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w
300	40	1000	1000	1000	20	1



Results - Simulation - Known Data Association

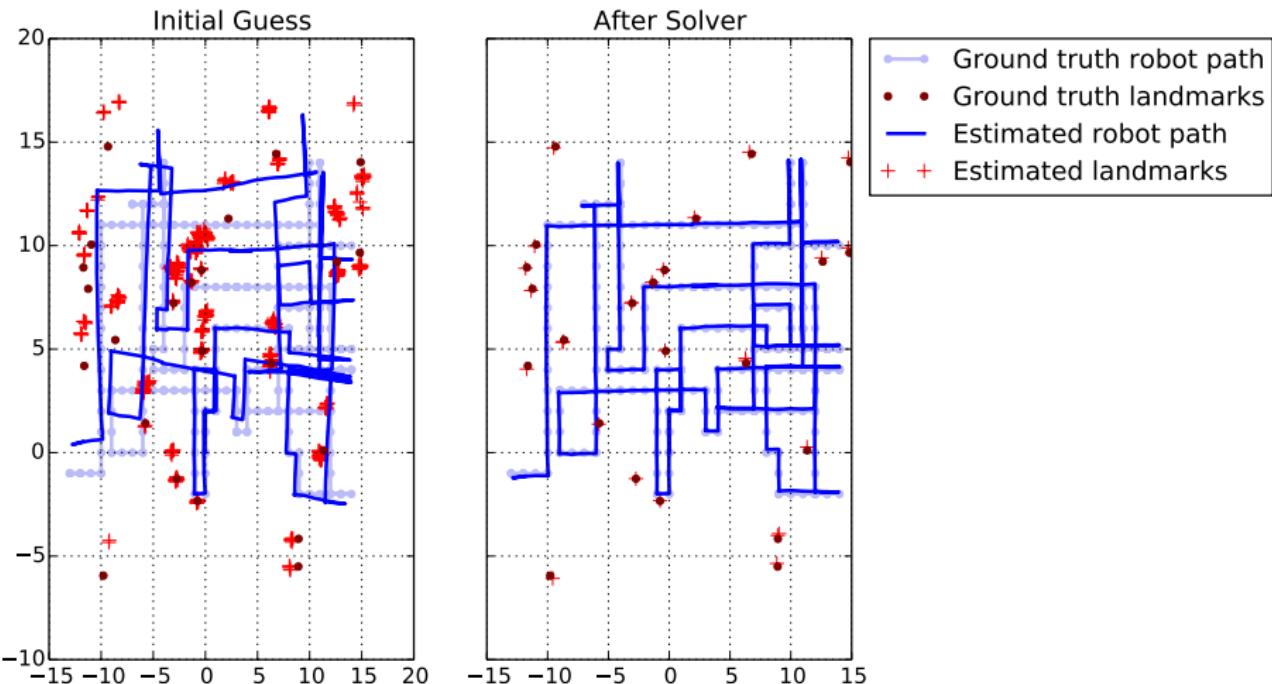
n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w
300	40	1000	1000	1000	20	1

Path Error



Results - Simulation - Unknown Data Association

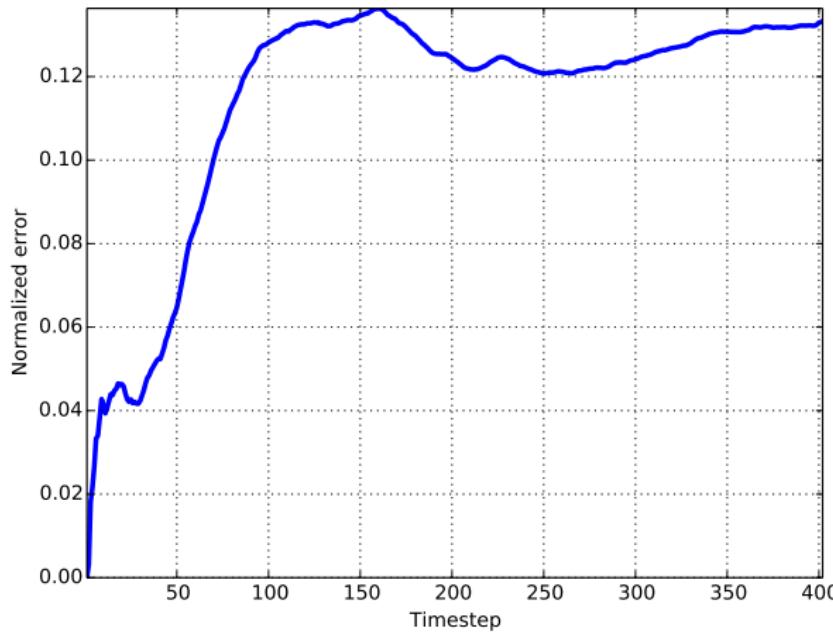
n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
400	30	1000	10000	1000	20	1	0.1	∞	400	10	13[s]



Results - Simulation - Unknown Data Association

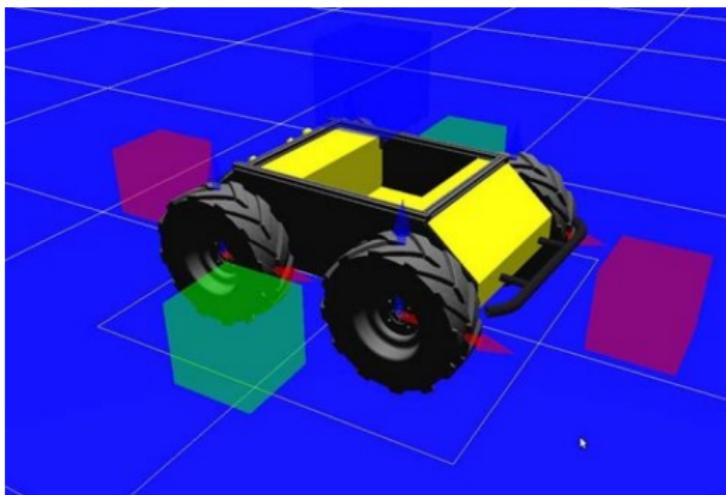
n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
400	30	1000	10000	1000	20	1	0.1	∞	400	10	13[s]

Path Error



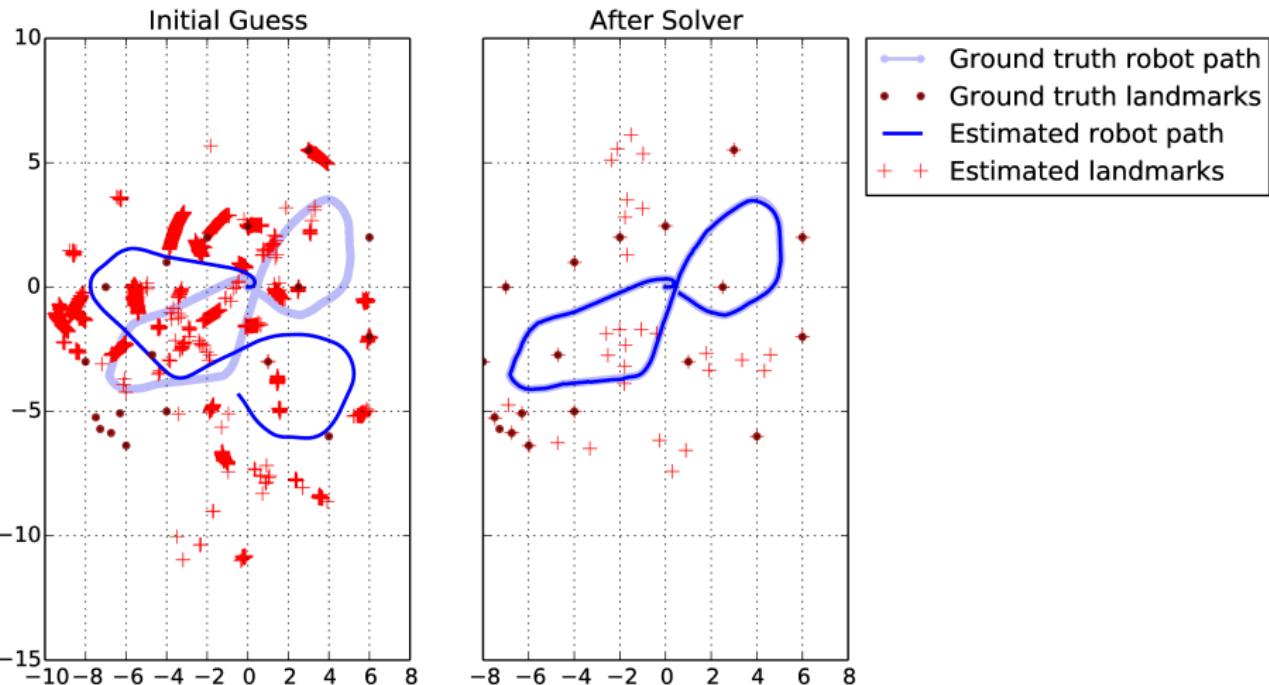
Results - Real Data - Husky a200 ROS Simulation

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
4700	18	10000	10000	1000	10	1	∞	0.5	500	10	3[min]



Results - Real Data - Husky a200 ROS Simulation

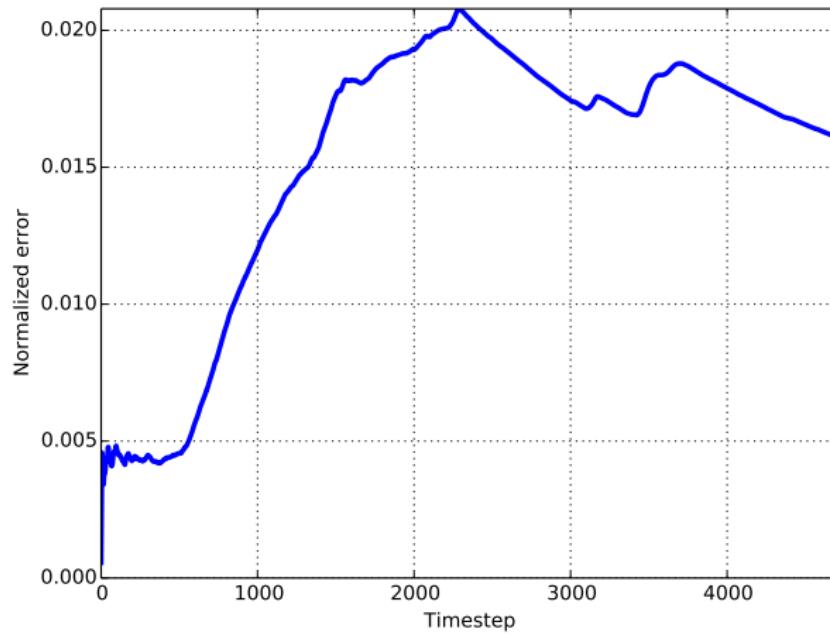
n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
4700	18	10000	10000	1000	10	1	∞	0.5	500	10	3[min]



Results - Real Data - Husky a200 ROS Simulation

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
4700	18	10000	10000	1000	10	1	∞	0.5	500	10	3[min]

Path Error



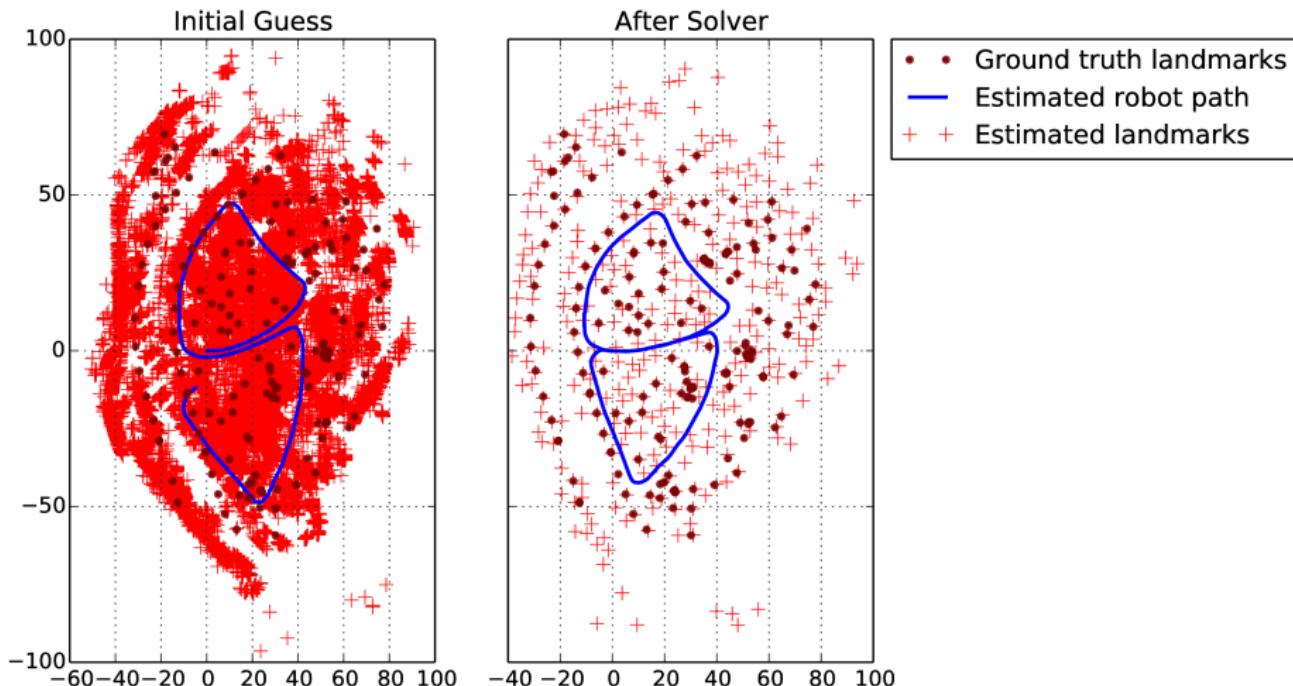
Results - Real Data - Parque O'Higgins

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
8130	174	100000	100000	100	10	1	∞	3	500	10	4[hrs]



Results - Real Data - Parque O'Higgins

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
8130	174	100000	100000	100	10	1	∞	3	500	10	4[hrs]



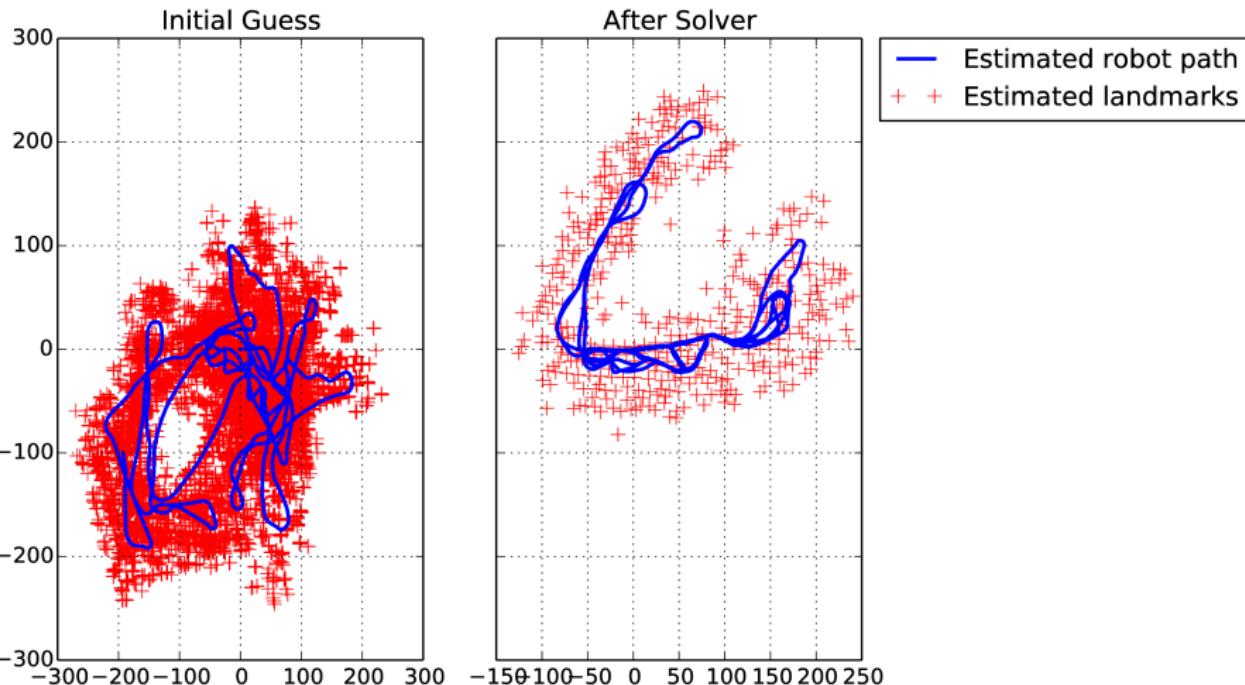
Results - Real Data - Victoria Park

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
61763	-	8000	100000	5	15	1	∞	5	500	10	10[hrs]



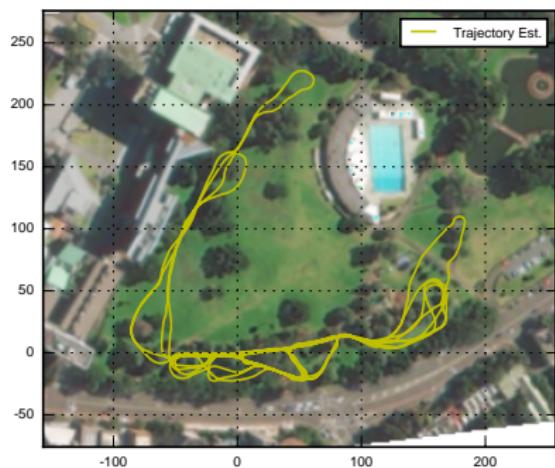
Results - Real Data - Victoria Park

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
61763	-	8000	100000	5	15	1	∞	5	500	10	10[hrs]



Results - Real Data - Victoria Park

n_p	n_l	i_{op}	i_{oa}	i_{lp}	it	k_w	χ	dt	io	ps	t
61763	-	8000	100000	5	15	1	∞	5	500	10	10[hrs]



GraphSLAM



iSAM

Conclusions

- GraphSLAM was successfully implemented for the 2D scenario using g^2o .
- A **correspondence test** was implemented to deal with the correspondence problem.
- The **distant test** is used to speed up the algorithm.
- The implementation works in the **known** and **unknown data association**, for **simulated** and **real data**.
- The biggest drawbacks are the **computational time** and the **false positives**.
- **Repository:** <https://github.com/francocurotto/GraphSLAM>.

References

-  Thrun, Sebastian, and Michael Montemerlo. "The graph SLAM algorithm with applications to large-scale mapping of urban structures." *The International Journal of Robotics Research* 25.5-6 (2006): 403-429.
-  Kümmerle, Rainer, et al. "g 2 o: A general framework for graph optimization." *Robotics and Automation (ICRA), 2011 IEEE International Conference on*. IEEE, 2011.
-  Kaess, Michael, Ananth Ranganathan, and Frank Dellaert. "iSAM: Incremental smoothing and mapping." *Robotics, IEEE Transactions on* 24.6 (2008): 1365-1378.
-  Thrun, Sebastian, Wolfram Burgard, and Dieter Fox. *Probabilistic robotics*. MIT press, 2005.

Thesis Defense

GraphSLAM Algorithm Implementation for Solving Simultaneous Localization and Mapping

Author: Franco Curotto

Thesis Adviser: Martin Adams

Commission Members: Marcos Orchard

Jorge Silva

Departamento de Ingeniería Eléctrica
Facultad de Ciencias Físicas y Matemáticas
Universidad de Chile

April 18, 2016