

COMPRESSIVE SENSING AND ROBOTIC MAPPING IN RESOURCE CONSTRAINED ROBOTS

Presenter: Zili Wang

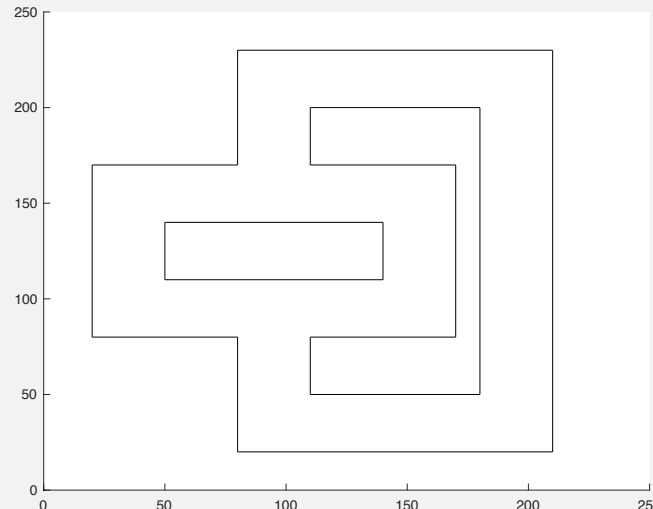
Date: July 22nd, 2020

PROBLEM DEFINITION

- Given resource-constrained robot, which has limited on-board power or payload to carry a 3D lidar/ high resolution camera, we want it to navigate and map an environment.

Question: How to use the sparse and incomplete data (single beam laser, low resolution laser range-finder, single pixel camera etc) to reconstruct the environment efficiently?

- Question of simplicity: How to reconstruct a 2D/3D indoor environment with collections of sparse data?



TWO EXISTING SOLUTIONS



Observation Reconstruction

Spatial: Given incomplete information of a single measurement, to reconstruct the depth profile.



before SLAM



Map Reconstruction

Temporal and Spatial: Given geometric descriptors, to estimate the map



In SLAM

OBSERVATION RECONSTRUCTION

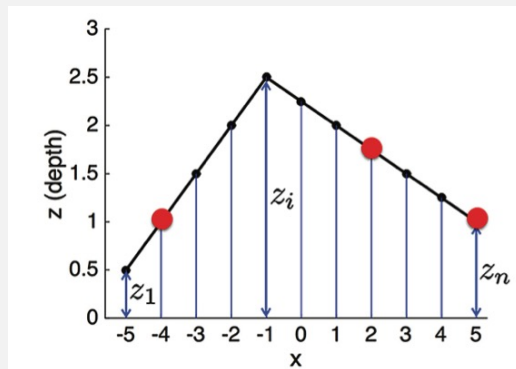
Sparse Sensing [8] to reconstruct 2D depth profile $z \in R^n$

- Assumption: z is sufficiently regular and contains few corner indicators
- Measurement model

$$y = Az + \eta$$

where the sparse sampling matrix $A \in R^{m \times n}$ is with $m \ll n$, $A = I_M$ with M the measured entries of depth profile, and η is the measurement noise

- Fact: the corners are from change of slopes



- Curvature at i : $z_{i-1} - 2z_i + z_{i+1}$
 - Zero: collinear
 - Positive: locally convex
 - Negative: locally concave

OBSERVATION RECONSTRUCTION

Sparse Sensing [8] to reconstruct 2D depth profile $z \in R^n$

- Number of corners: $\|Dz\|_0$ where $D = \begin{bmatrix} 1 & -2 & 1 & 0 & \cdots & 0 \\ 0 & 1 & -2 & 1 & \cdots & 0 \\ \vdots & 0 & \ddots & \ddots & \ddots & \vdots \\ 0 & \cdots & 0 & 1 & -2 & 1 \end{bmatrix} \in R^{(n-2) \times n}$
- Problem $\min_z \|Dz\|_0$ subject to $Az = y$ is NP-hard
- Relaxing the problem to

$$\min \|Dz\|_1 \text{ subject to } Az = y$$

- With bounded measurement noise ε , it becomes

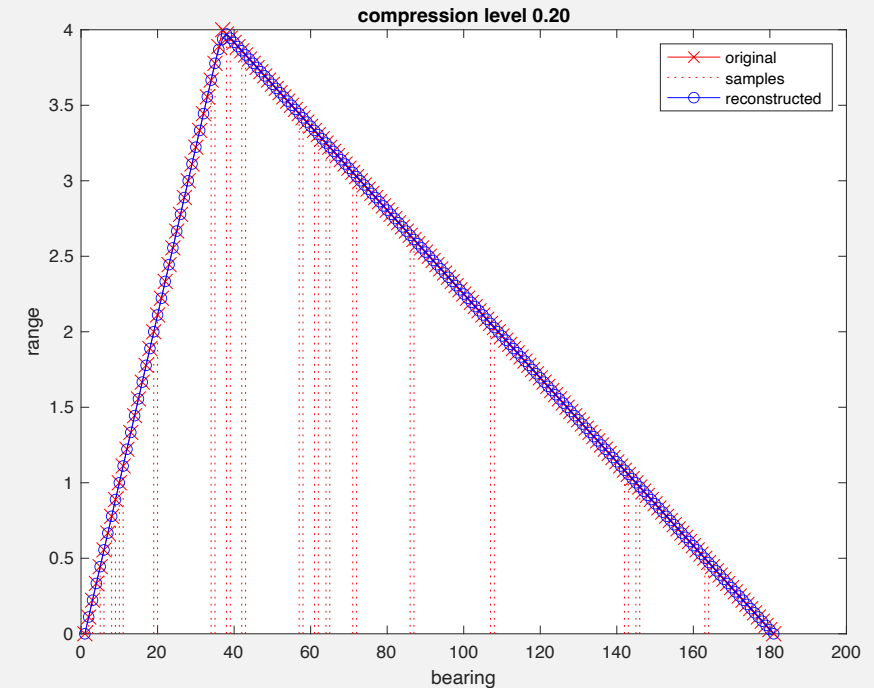
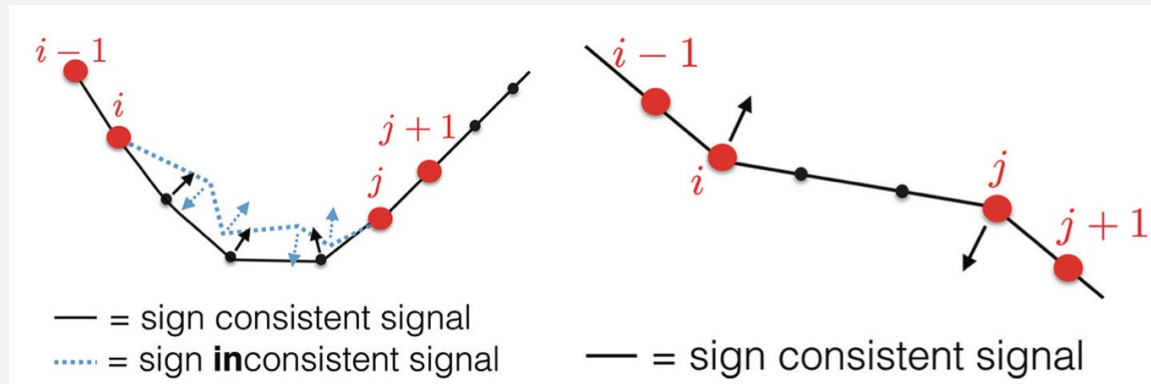
$$\min \|Dz\|_1 \text{ subject to } \|Az - y\|_\infty \leq \varepsilon$$

OBSERVATION RECONSTRUCTION

- Sparse Sensing [8] to reconstruct 2D depth profile $z \in R^n$

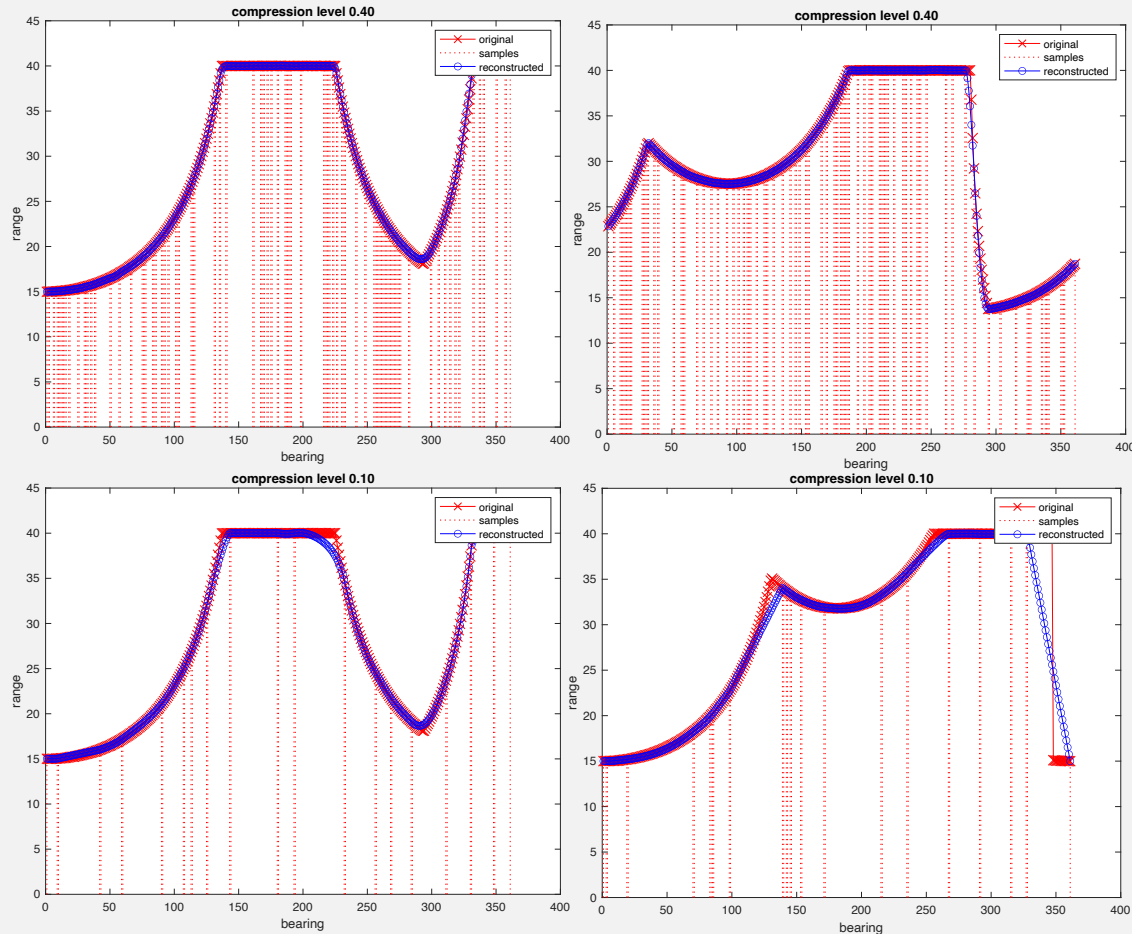
Theorem 13 (2D sign \Leftrightarrow consistency). *Let z be a 2D profile that is feasible for problem $(L1_D)$. Assume that the sample set includes only twin samples and we sample the “boundary” of the profile, i.e., z_1 and z_n . Then, z is optimal for $(L1_D)$ if and only if it is sign consistent.*

Where the sign consistency is determined by curvature within the interval of consecutive samples

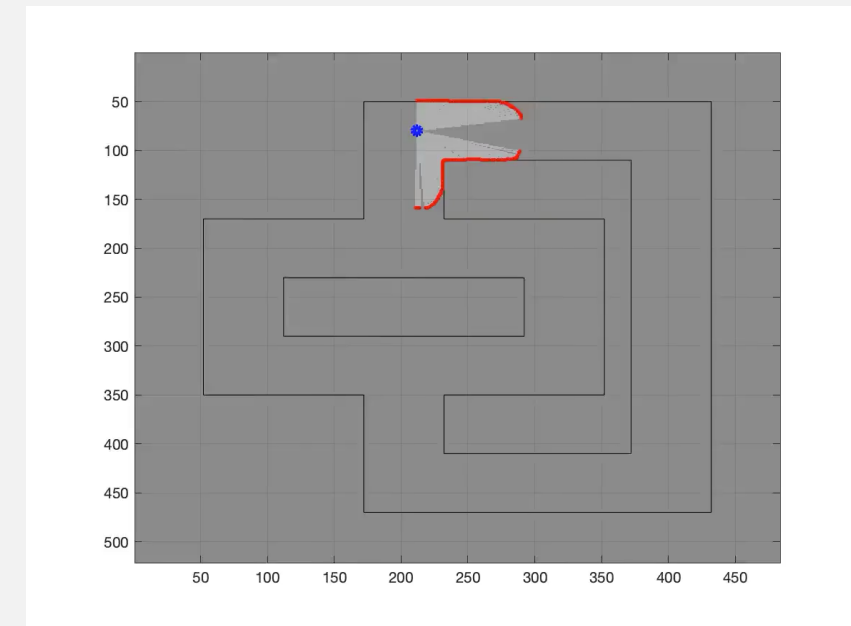
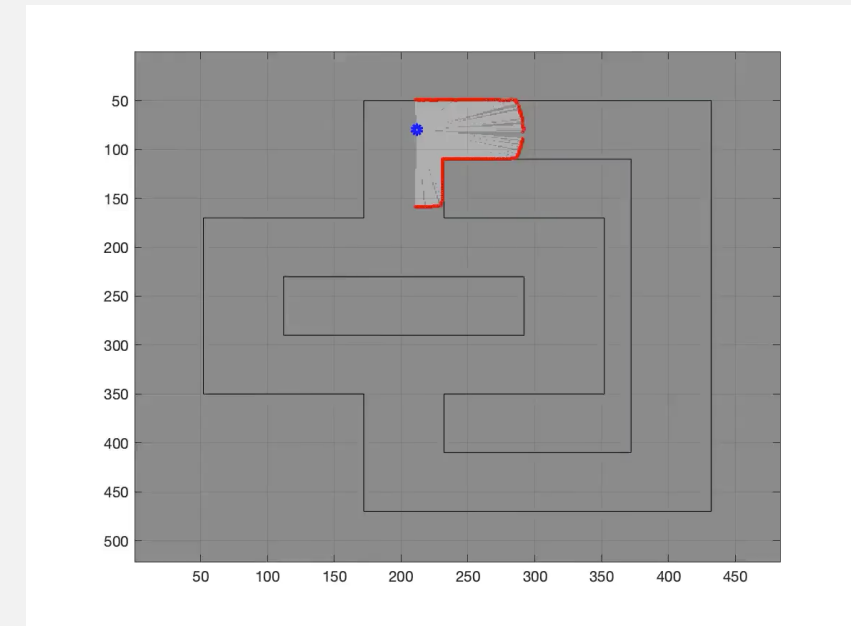


OBSERVATION RECONSTRUCTION

- resolution 0.5° / fielf of view 180° / max range 40m*



All videos: <https://drive.google.com/drive/folders/lb-0olgQlXv7jFb74fyEu3p3ti0SeDLEN?usp=sharing>

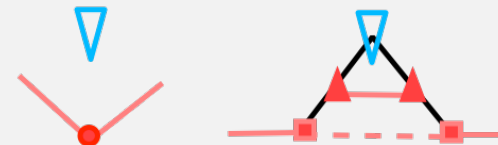
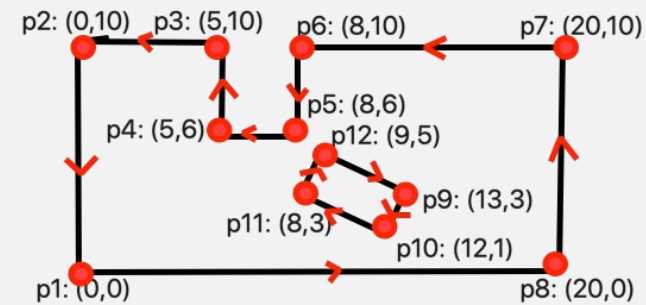


MAP RECONSTRUCTION

Wireframes mapping given robot trajectory[9]

- Goal: directly represent the metric geometry of the environment in a memory efficient way → build a map that is easy to store, communicate with others, and used for navigation
- Assumption: sensor layer extracts environment corners from raw measurements → measurement scan gives noisy environment corner locations relative to robot
- Wireframe map representation

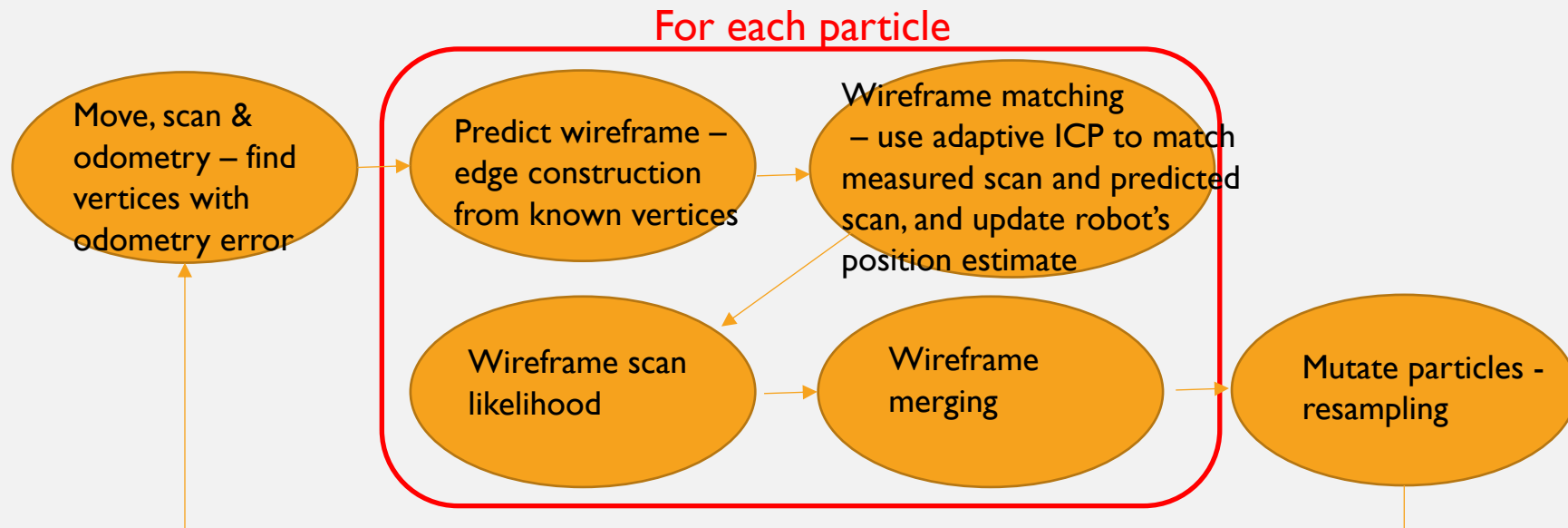
- $W = \left(\begin{array}{cccc} V_W & , & E_W & , & \emptyset & , & \lambda \\ \widetilde{vertices} & & \widetilde{edges} & & \widetilde{function} & & \widetilde{function} \\ & & & & V_W \rightarrow R^2 & & V \rightarrow \mathcal{L} \end{array} \right)$
- $\mathcal{L} = \{nominal, occlusion, frontier\}$



MAP RECONSTRUCTION

Wireframes mapping given robot trajectory[9]

- Particle filter to deal with the multiple hypotheses behind the uncertainty of binary decision in the existence of edges in the wireframe (unlike RBPF slam where each particle is a candidate robot trajectory, here the particles are candidate map geometry)



$$p(S|W_i) = \prod_i \underbrace{g_i(p_i, scan)}_{\text{Gaussian for vertex measurement}} \prod_i \underbrace{b(e_{scan}(i, j), e_{predict}(i, j))}_{\text{Bernoulli for the existence of edge}}$$

INTRODUCTORY TUTORIAL OF SLAM

Presenter: Zili Wang

Date: July 22nd, 2020

SIMULTANEOUS LOCALIZATION AND MAPPING

SURVEYING THE SURVEYS AND TUTORIALS

Year	Topic	Reference
2006	Probabilistic approaches and data association	Durrant-Whyte and Bailey [8], [70]
2008	Filtering approaches	Aulinas <i>et al.</i> [7]
2011	SLAM back end	Grisetti <i>et al.</i> [98]
2011	Observability, consistency and convergence	Dissanayake <i>et al.</i> [65]
2012	Visual odometry	Scaramuzza and Fraundorfer [86], [218]
2016	Multi robot SLAM	Saeedi <i>et al.</i> [216]
2016	Visual place recognition	Lowry <i>et al.</i> [160]
2016	SLAM in the Handbook of Robotics	Stachniss <i>et al.</i> [234, Ch. 46]
2016	Theoretical aspects	Huang and Dissanayake [110]

Surveys and Tutorials in SLAM [1]

(1986-2004) Classical age:

Main probabilistic formulations

- ☐ Extended Kalman Filters (EKF)
- ☐ Rao-Blackwellized Particle Filters (RBPF)
- ☐ Maximum Likelihood Estimation

(2004-2015) Algorithmic-analysis age:

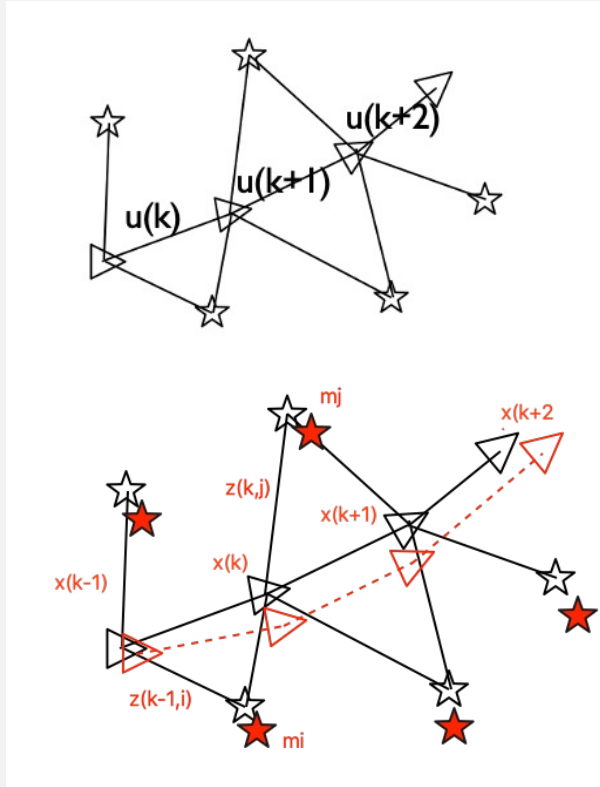
Fundamental properties studies

- ☐ Observability
- ☐ Convergence
- ☐ Consistency etc

(2015-Present) Robust-perception age

- ☐ Robust performance
- ☐ High-level understanding
- ☐ Resource awareness
- ☐ Task-driven perception

SLAM PROBLEM DEFINITION



Given

- Robot controls $u_{1:T} = \{u_1, u_2, u_3, \dots, u_T\}$
- Observations $z_{1:T} = \{z_1, z_2, z_3, \dots, z_T\}$

Want

- Map of the environment m (landmarks, occupancy grids, surface maps, point clouds)
- Robot path $x_{1:T} = \{x_0, x_1, x_2, \dots, x_T\}$

Full SLAM estimates the entire path

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

Online SLAM estimated the most recent pose

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

FOUNDATIONS IN SLAM

**Kalman Filter
based SLAM**

**Particle Filter
based SLAM**

**Graph based
SLAM**

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BAYES FILTER

$$bel(x_t) = p(x_t \mid z_{1:t}, u_{1:t})$$

Bayes' rule

$$= \eta p(z_t \mid x_t, z_{1:t-1}, u_{1:t}) p(x_t \mid z_{1:t-1}, u_{1:t})$$

Markov assumption

$$= \eta p(z_t \mid x_t) p(x_t \mid z_{1:t-1}, u_{1:t})$$

Law of total probability

$$= \eta p(z_t \mid x_t) \int_{x_{t-1}} p(x_t \mid x_{t-1}, z_{1:t-1}, u_{1:t})$$

$$p(x_{t-1} \mid z_{1:t-1}, u_{1:t}) dx_{t-1}$$

Markov assumption

$$= \eta p(z_t \mid x_t) \int_{x_{t-1}} p(x_t \mid x_{t-1}, u_t) p(x_{t-1} \mid z_{1:t-1}, u_{1:t}) dx_{t-1}$$

Markov assumption

$$= \eta p(z_t \mid x_t) \int_{x_{t-1}} p(x_t \mid x_{t-1}, u_t) p(x_{t-1} \mid z_{1:t-1}, u_{1:t-1}) dx_{t-1}$$

$$= \eta p(z_t \mid x_t) \int_{x_{t-1}} p(x_t \mid x_{t-1}, u_t) \underline{bel(x_{t-1})} dx_{t-1}$$

BAYES FILTER

$$bel(x_t) = \eta p(z_t|x_t) \int_{x_{t-1}} p(x_t|x_{t-1}, u_t) bel(x_{t-1}) dx_{t-1}$$

- Assumption
 - I. Observations are conditionally independent given the map and current robot pose
 - II. State transition is a Markov process
- Prediction step

$$\overline{bel}(x_t) = \int \underbrace{p(x_t|x_{t-1}, u_t)}_{\text{motion model}} bel(x_{t-1}) dx_{t-1}$$

- Correction step

$$bel(x_t) = \eta \underbrace{p(z_t|x_t)}_{\text{sensor model}} \overline{bel}(x_t)$$

EKF-SLAM

- Assume \mathbf{w}_t and \mathbf{v}_t are additive, zero mean uncorrelated Gaussian noise with covariance \mathbf{Q}_t and \mathbf{R}_t (linear Gaussian)
- Motion model: $p(\mathbf{x}_t | \mathbf{x}_{t-1}, \mathbf{u}_t) \Leftrightarrow \mathbf{x}_t = \mathbf{f}(\mathbf{x}_{t-1}, \mathbf{u}_t) + \mathbf{w}_t$
- Observation model: $p(z_t | \mathbf{x}_t) \Leftrightarrow \mathbf{z}(t) = \mathbf{h}(\mathbf{x}_t, \mathbf{m}) + \mathbf{v}_t$
- Algorithm ($\hat{\mathbf{x}}_{t|t}$, $\hat{\mathbf{m}}_t$, and $\mathbf{P}_{t|t}$: mean and covariance of joint posterior distribution)

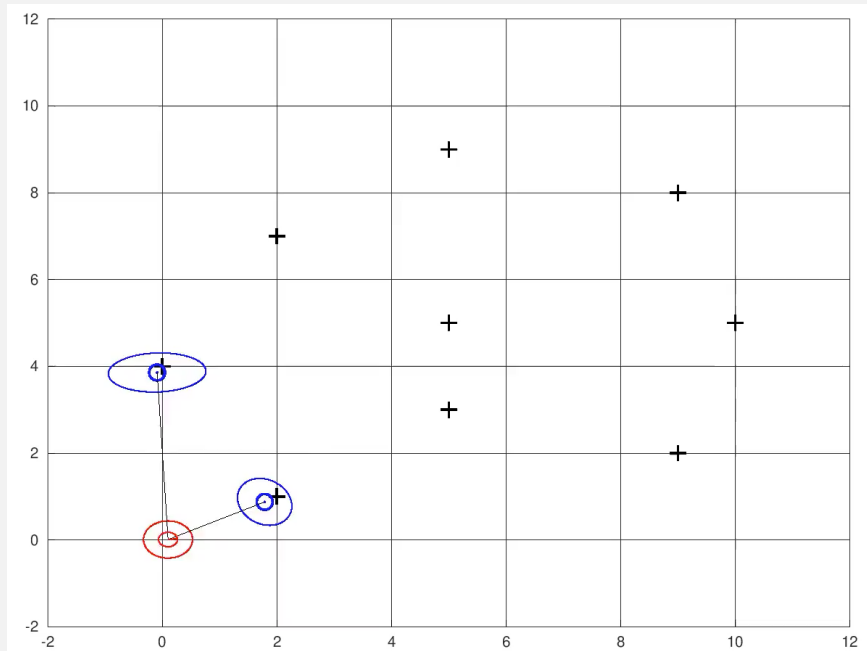
i. Prediction update

$$\begin{aligned}\hat{\mathbf{x}}_{t|t-1} &= \mathbf{f}(\hat{\mathbf{x}}_{t-1|t-1}, \mathbf{u}_k) \\ \mathbf{P}_{xx,t|t-1} &= \nabla \mathbf{f} \mathbf{P}_{xx,t-1|t-1} \nabla \mathbf{f}^T + \mathbf{Q}_t\end{aligned}$$

i. Correction update

$$\begin{aligned}\mathbf{K}_t &= \mathbf{P}_{t|t-1} \nabla \mathbf{h}^T (\nabla \mathbf{h} \mathbf{P}_{t|t-1} \nabla \mathbf{h}^T + \mathbf{R}_t)^{-1} \\ \begin{bmatrix} \hat{\mathbf{x}}_{t|t} \\ \hat{\mathbf{m}}_t \end{bmatrix} &= \begin{bmatrix} \hat{\mathbf{x}}_{t|t-1} \\ \hat{\mathbf{m}}_{t-1} \end{bmatrix} + \mathbf{K}_t (\mathbf{z}(t) - \mathbf{h}(\hat{\mathbf{x}}_{t|t-1}, \hat{\mathbf{m}}_{t-1})) \\ \mathbf{P}_{t|t} &= (\mathbf{I} - \mathbf{K}_t \nabla \mathbf{h}) \mathbf{P}_{t|t-1}\end{aligned}$$

EKF SLAM



Properties

- **Convergence::**
the standard deviation of a landmark decreases monotonically towards a lower bound
- **Computational effort:**
Computation grows quadratically with the number of landmarks
- **Data association:**
Fragile to incorrect association of observations to landmarks
- **Non-linearity:**
Local linearization may deviate from consistency and convergence

Improvements [3]

FOUNDATIONS IN SLAM

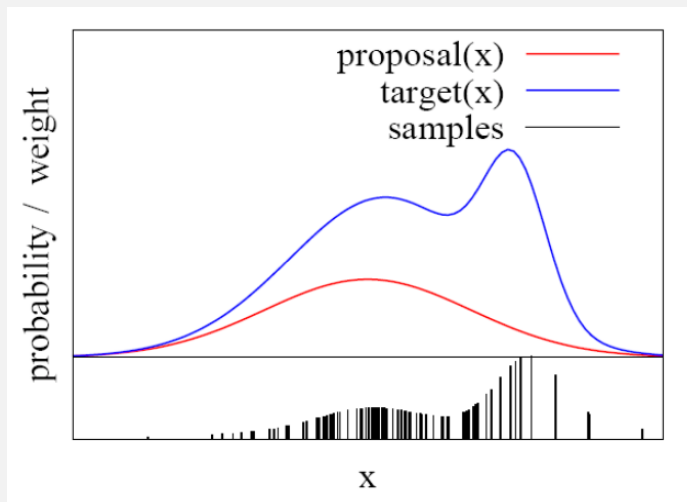
Kalman Filter
based SLAM

Particle Filter
based SLAM

Graph based
SLAM

RBPF SLAM

- Based on Monte Carlo sampling/ particle filtering to directly represent non-linear process model and non-Gaussian pose distribution
- Particle Filter and Importance sampling principle



- Particle Filter algorithm

For N particles:

- Sample the particles using the proposal distribution $x_t^{[j]} = \pi(x_t)$
- Compute the importance weights $w_t^{[j]} = \frac{\text{target}(x_t^{[j]})}{\text{proposal}(x_t^{[j]})}$

Resampling: draw samples i with probability $w_t^{[j]}$ and repeat N times

RBPF SLAM

- Rao-Blackwellisation: joint state factorization

$$p(x_1, x_2) = \underbrace{p(x_2 | x_1)}_{\text{can be represented analytically}} \underbrace{p(x_1)}_{\text{need be sampled } x_1^{(i)} \sim p(x_1)}$$

$$\Leftrightarrow \{x_1^{(i)}, p(x_2 | x_1^{(i)})\}_i^N$$

- Rao-Blackwellisation: SLAM

$$p(x_{1:t}, m | z_{1:t}, u_{1:t}) = \underbrace{p(x_{1:t} | z_{1:t}, u_{1:t})}_{\text{path posterior particle filter}} \underbrace{p(m | x_{1:t}, z_{1:t})}_{\text{map posterior analytic}}$$

- Importance weights

i. Target distribution: $p(x_{1:t} | z_{1:t}, u_{1:t})$

ii. Proposal distribution: $\pi(x_{1:t} | z_{1:t-1}, u_{1:t}) = \pi(x_t | x_{t-1}, u_t) \pi(x_{1:t-1} | z_{1:t-1}, u_{1:t-1})$ gives FastSLAM 1.0

$\pi(x_{1:t} | z_{1:t}, u_{1:t}) = \pi(x_t | x_{t-1}, z_{1:t}, u_t) \pi(x_{1:t-1} | z_{1:t-1}, u_{1:t-1})$ gives FastSLAM 2.0

RBPF SLAM

- i. Sampling based on proposal distribution π
- ii. Importance weighting
- iii. Resampling such that all particles have same weight
- iv. Map estimation based on robot trajectory and observations ($p(m|x_{1:t}, z_{1:t})$)

- Feature based

$$\prod_{i=1}^M p(m_i | x_{0:t}, z_{1:t})$$

EKF's (conditioned on the whole trajectory, landmarks are independent Gaussians)

- Grid based (GMapping)

$$l(m_i | z_{1:t}, x_{1:t}) = \underbrace{l(m_i | z_t, x_t)}_{\text{inverse sensor model}} + \underbrace{l(m_i | z_{1:t-1}, x_{1:t-1})}_{\text{recursive term}} - \underbrace{l(m_i)}_{\text{prior}}$$

```

1: FastSLAM1.0_known_correspondence( $z_t, c_t, u_t, \mathcal{X}_{t-1}$ ):
2:   for  $k = 1$  to  $N$  do                                     // loop over all particles
3:     Let  $\langle x_{t-1}^{[k]}, \langle \mu_{1,t-1}^{[k]}, \Sigma_{1,t-1}^{[k]} \rangle, \dots \rangle$  be particle  $k$  in  $\mathcal{X}_{t-1}$ 
4:      $x_t^{[k]} \sim p(x_t | x_{t-1}^{[k]}, u_t)$                   // sample pose
5:      $j = c_t$                                               // observed feature
6:     if feature  $j$  never seen before
7:        $\mu_{j,t}^{[k]} = h^{-1}(z_t, x_t^{[k]})$                 // initialize mean
8:        $H = h'(\mu_{j,t}^{[k]}, x_t^{[k]})$                       // calculate Jacobian
9:        $\Sigma_{j,t}^{[k]} = H^{-1} Q_t (H^{-1})^T$             // initialize covariance
10:       $w^{[k]} = p_0$                                        // default importance weight
11:    else
12:       $\hat{z}^{[k]} = h(\mu_{j,t-1}^{[k]}, x_t^{[k]})$                 // measurement prediction
13:       $H = h'(\mu_{j,t-1}^{[k]}, x_t^{[k]})$                     // calculate Jacobian
14:       $Q = H \Sigma_{j,t-1}^{[k]} H^T + Q_t$                   // measurement covariance
15:       $K = \Sigma_{j,t-1}^{[k]} H^T Q^{-1}$                     // calculate Kalman gain
16:       $\mu_{j,t}^{[k]} = \mu_{j,t-1}^{[k]} + K(z_t - \hat{z}^{[k]})$     // update mean
17:       $\Sigma_{j,t}^{[k]} = (I - K H) \Sigma_{j,t-1}^{[k]}$         // update covariance
18:       $w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]}) \right\}$  // importance factor
19:    endif
20:    for all unobserved features  $j'$  do
21:       $\langle \mu_{j',t}^{[k]}, \Sigma_{j',t}^{[k]} \rangle = \langle \mu_{j',t-1}^{[k]}, \Sigma_{j',t-1}^{[k]} \rangle$  // leave unchanged
22:    endfor
23:  endfor
24:   $\mathcal{X}_t = \text{resample} \left( \langle x_t^{[k]}, \langle \mu_{1,t}^{[k]}, \Sigma_{1,t}^{[k]} \rangle, \dots, w^{[k]} \rangle_{k=1, \dots, N} \right)$ 
25:  return  $\mathcal{X}_t$ 

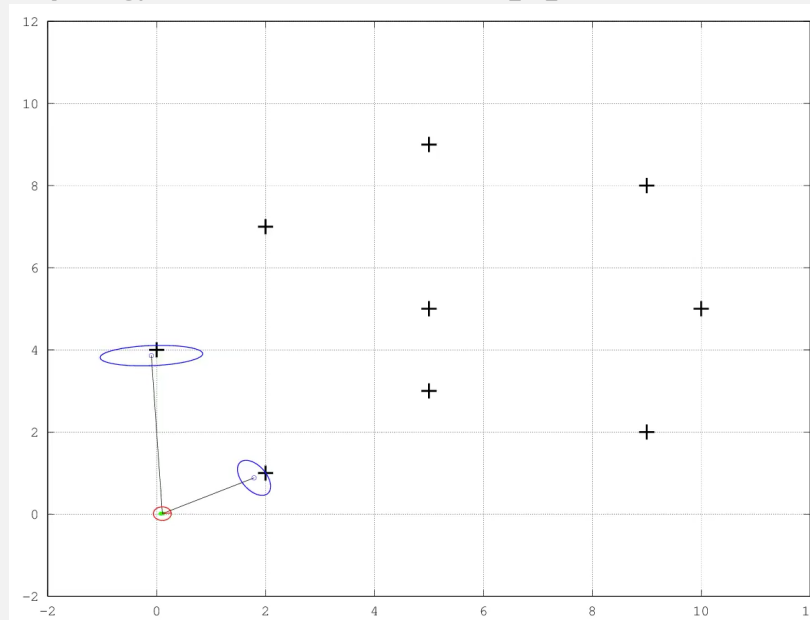
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RBPF SLAM

- FastSLAM 1.0: motion model as proposal distribution (suboptimal, esp. when sensor information is much more precise than motion estimate from odometry) , importance weights are based on observation model.

FastSLAM 2.0 integrate most recent sensor observation into the proposal (optimal, gives a more peaked proposal distribution), less particles are required, more robust and accurate

- Improved techniques for Grid Mapping with RBPFs (improved proposal distribution, scan matching, and adaptive sampling) – details refer to [4]



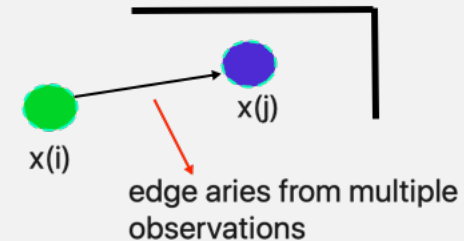
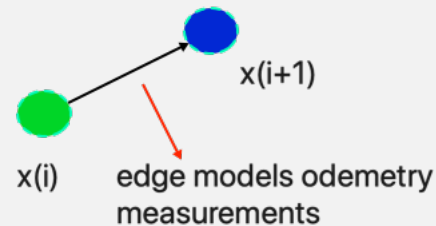
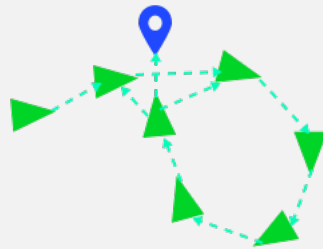
FOUNDATIONS IN SLAM

Kalman Filter
based SLAM

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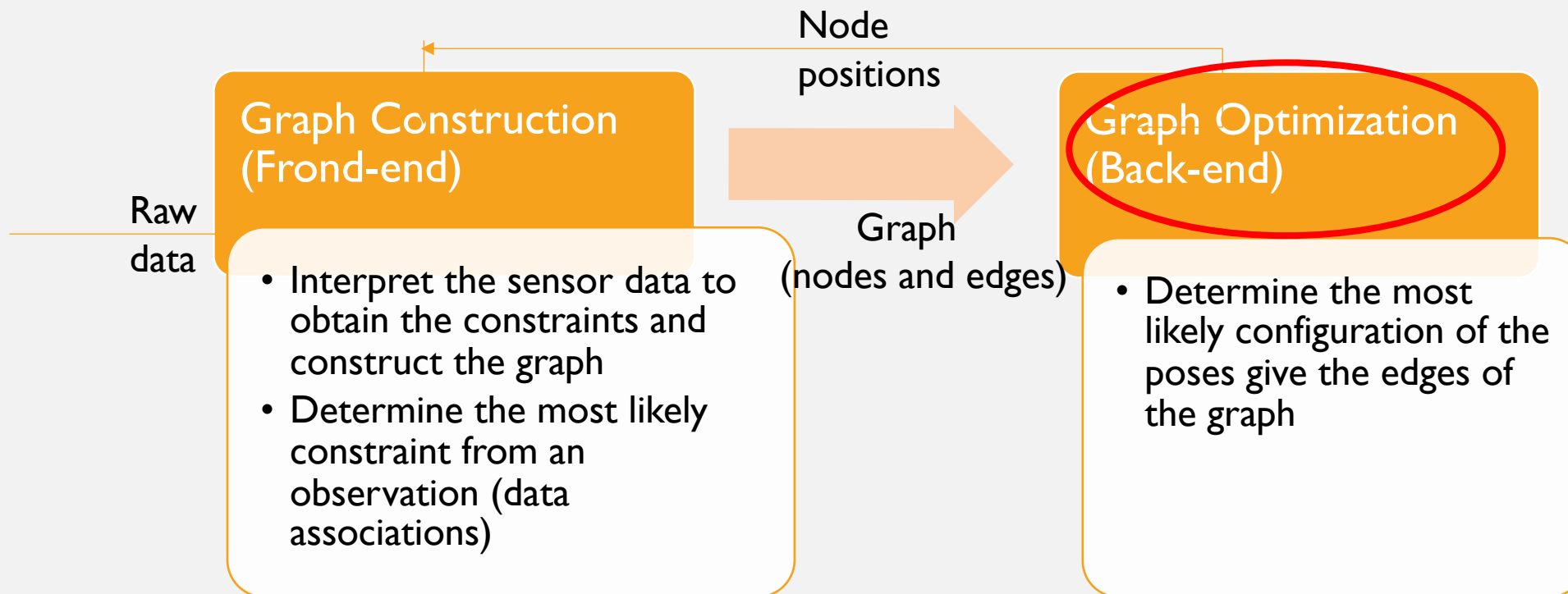
Graph based
SLAM

GRAPH



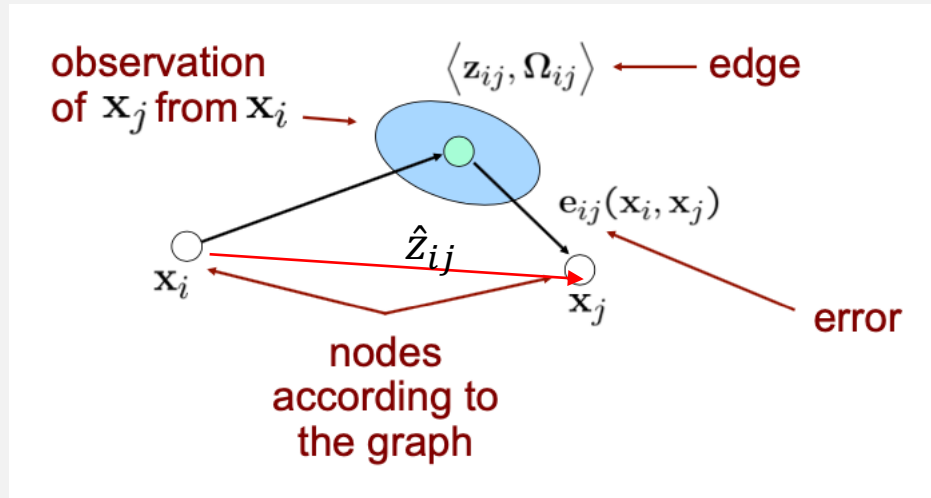
- Node: a robot position and a measurement acquired at that position
- Edge: spatial constraint relating the corresponding two robot poses, a constraint consists in a probability distribution over the relative transformation between two poses ($\langle z_{ij}, \Omega_{ij} \rangle$, where Ω_{ij} is the information matrix, larger value make the edge matter more)
- Graph SLAM: Build the graph and find a node configuration which minimizes the error introduced by constraints

GRAPH SLAM



For correct data association, the front-end requires consistent estimate of $p(x_{1:T} | z_{1:T}, u_{1:T})$, which is fed in from back-end

PROBLEM DEFINITION



- z_{ij} : mean of virtual measurement
- \hat{z}_{ij} : prediction of virtual measurement
- $e_{ij}(x_i, x_j) = z_{ij} - \hat{z}_{ij}$
- Given gaussian noise, the log-likelihood of a measurements is proportional to $e_{ij}^T \Omega_{ij} e_{ij}$
- Maximum likelihood goal is to find x^* to minimize the negative log likelihood of all the observations

$$x^* = \underset{x}{\operatorname{argmin}} F(x) = \underset{x}{\operatorname{argmin}} \sum_{(i,j)} e_{ij}^T \Omega_{ij} e_{ij}$$

GAUSS-NEWTON ERROR MINIMIZATION

$$\begin{aligned} \mathbf{e}_{ij}(\check{\mathbf{x}}_i + \Delta \mathbf{x}_i, \check{\mathbf{x}}_j + \Delta \mathbf{x}_j) &= \mathbf{e}_{ij}(\check{\mathbf{x}} + \Delta \mathbf{x}) \\ &\simeq \mathbf{e}_{ij} + \mathbf{J}_{ij} \Delta \mathbf{x} \end{aligned}$$

$$\begin{aligned} \mathbf{F}(\check{\mathbf{x}} + \Delta \mathbf{x}) &= \sum_{\langle i,j \rangle \in \mathcal{C}} \mathbf{F}_{ij}(\check{\mathbf{x}} + \Delta \mathbf{x}) \\ &= \sum_{\langle i,j \rangle \in \mathcal{C}} \mathbf{e}_{ij}(\check{\mathbf{x}} + \Delta \mathbf{x})^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij}(\check{\mathbf{x}} + \Delta \mathbf{x}) \\ &\simeq \sum_{\langle i,j \rangle \in \mathcal{C}} (\mathbf{e}_{ij} + \mathbf{J}_{ij} \Delta \mathbf{x})^T \boldsymbol{\Omega}_{ij} (\mathbf{e}_{ij} + \mathbf{J}_{ij} \Delta \mathbf{x}) \\ &= \sum_{\langle i,j \rangle \in \mathcal{C}} \underbrace{\mathbf{e}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{e}_{ij}}_{c_{ij}} + 2 \underbrace{\mathbf{e}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}}_{\mathbf{b}_{ij}} \Delta \mathbf{x} + \Delta \mathbf{x}^T \underbrace{\mathbf{J}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}}_{\mathbf{H}_{ij}} \Delta \mathbf{x} \\ &= \sum_{\langle i,j \rangle \in \mathcal{C}} c_{ij} + 2 \mathbf{b}_{ij} \Delta \mathbf{x} + \Delta \mathbf{x}^T \mathbf{H}_{ij} \Delta \mathbf{x} \\ &= \mathbf{c} + 2 \mathbf{b}^T \Delta \mathbf{x} + \Delta \mathbf{x}^T \mathbf{H} \Delta \mathbf{x} \end{aligned}$$

Locally minimizing solution: $\mathbf{H} \Delta \mathbf{x}^* = -\mathbf{b}$, $\mathbf{x}^* = \check{\mathbf{x}} + \Delta \mathbf{x}^*$

GAUSS-NEWTON ERROR MINIMIZATION

- Due to the sparsity of the Jacobian

$$J_{ij} = \begin{pmatrix} 0 & \dots & 0 & A_{ij} & 0 & \dots & 0 & B_{ij} & 0 & \dots & 0 \\ & & \underbrace{\text{derivative}}_{\text{w.r.t}} & & & & \underbrace{\text{derivative}}_{\text{w.r.t}} & & & & \\ & & \text{node } i & & & & \text{node } j & & & & \end{pmatrix}$$

H_{ij} and b_{ij} are also sparse

- At each iteration, constraint-based update of H_{ij} and b_{ij} is considered due to the sparsity, referring [5] for details in 2D laser-based mapping
- Most of the visual SLAM algorithms are in this category, referring [1] to see the extensions of Graph-based SLAM

REFERENCE

[1] A complete survey of SLAM

[2][3] Tutorial of filtering-based approach

[4] GMapping

[5] Tutorial of graph-based approach

[6] Course in robot mapping, search professor for newer release

[7] Book: old but provides all the fundamental details, errata

[8][9] Project reference, both have extensions in newer release

- [1] C. Cadena et al., "Past, Present, and Future of Simultaneous Localization and Mapping: Toward the Robust-Perception Age," in *IEEE Transactions on Robotics*, vol. 32, no. 6, pp. 1309-1332, Dec. 2016, doi: 10.1109/TRO.2016.2624754.
- [2] H. Durrant-Whyte and T. Bailey, "Simultaneous localization and mapping: part I," in *IEEE Robotics & Automation Magazine*, vol. 13, no. 2, pp. 99-110, June 2006, doi: 10.1109/MRA.2006.1638022.
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