

RPNG

State Estimation and SLAM

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Self-driving Cars



Drones



3

Underwater Vehicles



Autonomous navigation in the wild is hard!



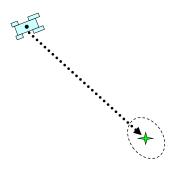
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Outline

- Introduction
- · Consistent state estimation and SLAM
 - Observability-Constrained (OC)-EKF
 - Deep loop closure
- Visual-inertial state estimation
 - Optimal-State-Constraint (OSC)-EKF
 - Closed-form preintegration for graph-VINS
 - Robocentric VIO
 - Schmidt EKF based VI-SLAM
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 - Moving object tracking
 - Extensions to any-source aided INS
- Summary

Simultaneous Localization and Mapping (SLAM)

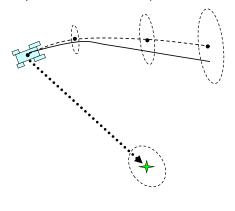
- Detect landmarks (features) in the environment
- Jointly estimate landmark positions and robot pose



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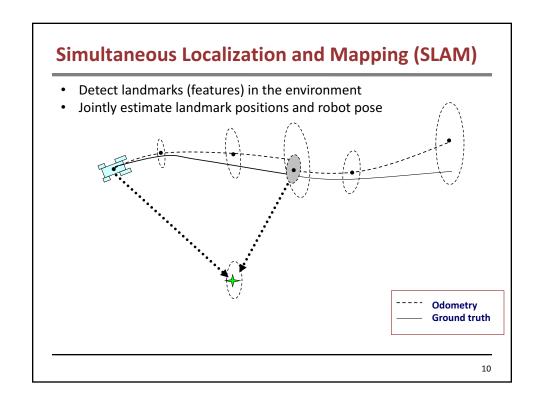
Simultaneous Localization and Mapping (SLAM)

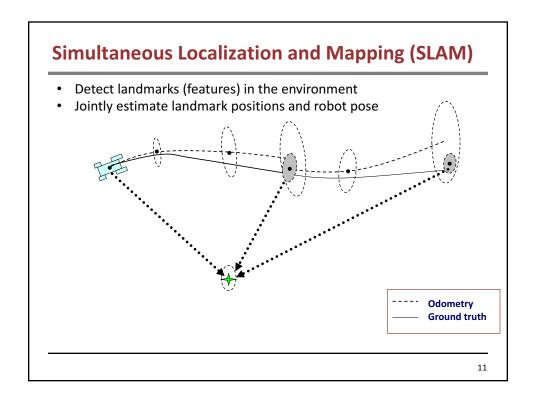
- Detect landmarks (features) in the environment
- Jointly estimate landmark positions and robot pose



Odometry Ground truth

Simultaneous Localization and Mapping (SLAM) Detect landmarks (features) in the environment Jointly estimate landmark positions and robot pose Odometry Ground truth







SLAM in Action: Indoor [ECMR 13a]

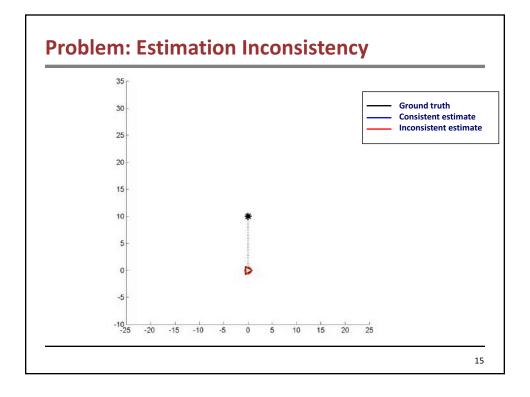




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SLAM Observability Analysis [URR 10]

- Goal: determine the dim. of the unobservable subspace \mathbf{M}^{\perp} of the EKF system model, examine its effect on consistency, and improve estimation consistency
- · Nonlinear SLAM:

$$\mathbf{x}_{k+1} = \mathbf{f}(\mathbf{x}_k, \mathbf{u}_k + \mathbf{w}_k)$$
$$\mathbf{z}_k = \mathbf{h}(\mathbf{x}_k) + \mathbf{v}_k$$

$$\dim(\mathbf{M}^{\perp}) = 3$$

- 2dof global translation
- 1dof global rotation



$$\begin{split} \tilde{\mathbf{x}}_{k+1|k} &\simeq \Phi_k \tilde{\mathbf{x}}_{k|k} + \mathbf{G}_k \mathbf{w}_k \\ \tilde{\mathbf{z}}_k &\simeq \mathbf{H}_k \tilde{\mathbf{x}}_{k|k-1} + \mathbf{v}_k \end{split}$$

- · Key findings: when Jacobians evaluated at $\dim(\mathbf{M}^{\perp}) = 3$
 - true states (ideal EKF):latest estimates (standard EKF):
 - $dim(M^{\perp}) = 2$
- x* : linearization

First-Estimate Jacobian (FEJ)-EKF [ICRA 08; ISER 08]

• Lemma:

If Jacobians evaluated at first state estimates, i.e.,

$$\boldsymbol{\Phi}_k = \boldsymbol{\Phi}_k \left(\widehat{\mathbf{x}}_{R_{k|k-1}}, \widehat{\mathbf{x}}_{R_{k+1|k}} \right) \qquad \mathbf{H}_k = \mathbf{H}_k \left(\widehat{\mathbf{x}}_{R_{k|k-1}}, \widehat{\mathbf{p}}_{L_{ko|ko}} \right)$$

then the observability matrix has rank of 2.

• Observability matrix:

$$\begin{split} \mathbf{M}_{\text{FEJ}} &= \mathbf{D}_{\text{FEJ}} \times \begin{bmatrix} -\mathbf{I}_2 & -\mathbf{J} \left(\hat{\mathbf{p}}_{L_{k_o|k_o}} - \hat{\mathbf{p}}_{R_{k_o|k_o-1}} \right) & \mathbf{I}_2 \\ -\mathbf{I}_2 & -\mathbf{J} \left(\hat{\mathbf{p}}_{L_{k_o|k_o}} - \hat{\mathbf{p}}_{R_{k_o|k_o-1}} \right) & \mathbf{I}_2 \\ -\mathbf{I}_2 & -\mathbf{J} \left(\hat{\mathbf{p}}_{L_{k_o|k_o}} - \hat{\mathbf{p}}_{R_{k_o|k_o-1}} \right) & \mathbf{I}_2 \\ \vdots & \vdots & \vdots \\ -\mathbf{I}_2 & -\mathbf{J} \left(\hat{\mathbf{p}}_{L_{k_o|k_o}} - \hat{\mathbf{p}}_{R_{k_o|k_o-1}} \right) & \mathbf{I}_2 \end{bmatrix} & & \mathbf{rank}(\mathbf{M}_{\text{FEJ}}) = 2 \\ \Rightarrow \dim(\mathbf{M}_{\text{FEJ}}^{\perp}) = 3 \end{split}$$

$$\operatorname{rank}(\mathbf{M}_{\mathrm{FEJ}}) = 2$$

 $\Rightarrow \dim(\mathbf{M}_{\mathrm{FEJ}}^{\perp}) = 3$

Observability-Constrained (OC)-EKF [URR 10]

• Key idea: select linearization points that not only minimize linearization

errors but also ensure
$$\dim(\mathbf{M}^{\perp}) = 3$$

$$\max_{\mathbf{x}_{R_{k|k}}^{\star}, \ \mathbf{x}_{k+1|k}^{\star}} \int \left\| \mathbf{x}_{R_{k}} - \mathbf{x}_{R_{k|k}}^{\star} \right\|^{2} p(\mathbf{x}_{R_{k}} | \mathbf{z}_{0:k}) d\mathbf{x}_{R_{k}} + \int \left\| \mathbf{x}_{k+1} - \mathbf{x}_{k+1|k}^{\star} \right\|^{2} p(\mathbf{x}_{k+1} | \mathbf{z}_{0:k}) d\mathbf{x}_{k+1}$$
 s.t. $\dim(\mathbf{M}^{\perp}) = 3$

Open source: https://github.com/rpng/ocekf-slam

Observability-Constrained (OC)-EKF [URR 10]

• Key idea: select linearization points that not only minimize linearization errors but also ensure $\dim(\mathbf{M}^{\perp}) = 3$

$$\begin{vmatrix} \min_{\mathbf{x}_{R_{k|k}}^{\star}, \ \mathbf{x}_{k+1|k}^{\star}} \| \mathbf{\hat{y}}_{k|R_{k}}^{\dagger} \mathbf{x}_{k}^{\star} \mathbf{\hat{x}}_{R_{k}|k}^{\star} \|^{2} p (\mathbf{\hat{x}}_{R_{k}} | \mathbf{\hat{x}}_{R_{k}}^{\star} | \mathbf{\hat{x}}_{R_{k}}^{\star}$$

Optimal linearization points:

$$\begin{split} \mathbf{p}_{R_{k|k}}^{\star} &= \hat{\mathbf{p}}_{R_{k|k}} + \frac{\pmb{\lambda}_k}{2} \;, \qquad \phi_{R_{k|k}}^{\star} = \hat{\phi}_{R_{k|k}} \\ \mathbf{x}_{R_{k+1|k}}^{\star} &= \hat{\mathbf{x}}_{R_{k+1|k}} \;, \qquad \quad \mathbf{p}_{L_{k+1|k}}^{\star} = \hat{\mathbf{p}}_{L_{k+1|k}} - \frac{\pmb{\lambda}_k}{2} \end{split}$$

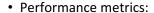
$$oldsymbol{\lambda}_k = \left(\hat{\mathbf{p}}_{L_{k+1|k}} - \hat{\mathbf{p}}_{L_{ko|ko}}
ight) - \left(\hat{\mathbf{p}}_{R_{k|k}} - \mathbf{p}_{R_{k|k-1}}^\star + \sum_{j=k_o}^{k-1} \Delta \mathbf{p}_{R_j}^\star
ight)$$

• Propagate and update as for the standard EKF: Causal and realizable

Open source: https://github.com/rpng/ocekf-slam

SLAM Simulation

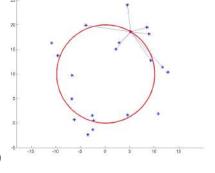
- Monte-Carlo simulations (N = 50 runs)
- Compared estimators:
 - Ideal EKF (benchmark)
 - Standard EKF
 - FEJ-EKF [ICRA 08]
 - OC-EKF [IJRR 10]
 - Robocentric mapping [Castellanos et al. 04]

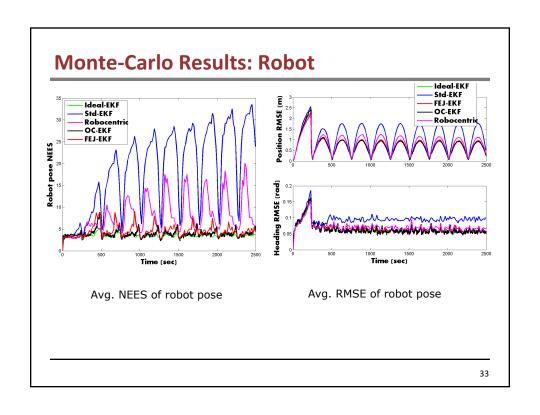


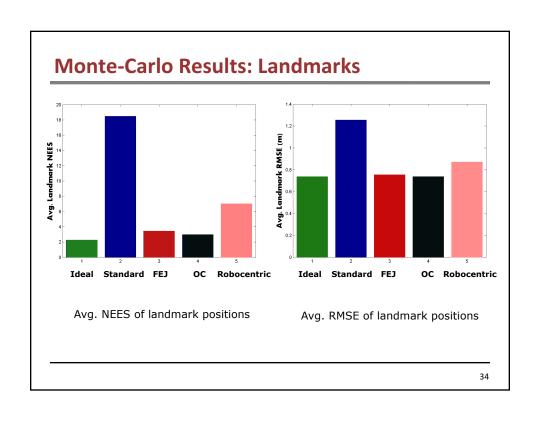
Root mean squared error (RMSE)

RMSE =
$$\sqrt{\frac{1}{N} \sum_{j=1}^{N} \tilde{\mathbf{x}}^{(j)^T} \tilde{\mathbf{x}}^{(j)}}$$

- Normalized estimation error squared (NEES)
NEES =
$$\frac{1}{N}\sum_{j=1}^{N} \tilde{\mathbf{x}}^{(j)^T} \mathbf{P}^{(j)^{-1}} \tilde{\mathbf{x}}^{(j)} \sim \chi^2$$
 (for Gaussian case)







Observability-based Consistent Estimator Design

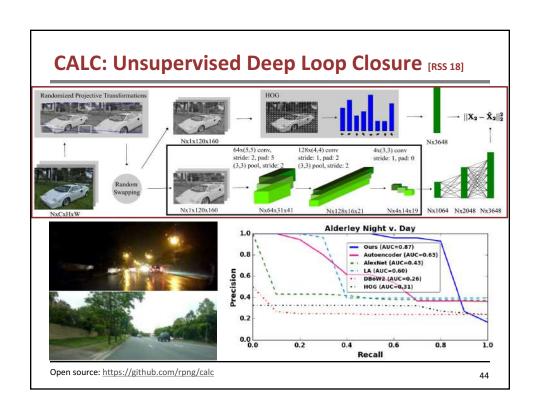
- Simultaneous localization and mapping (SLAM) [ICRA 08; ISER 08; IJRR 10]
 - Observability analysis: dim. of unobservable subspace
 - Nonlinear system: 3
 - Standard EKF: 2

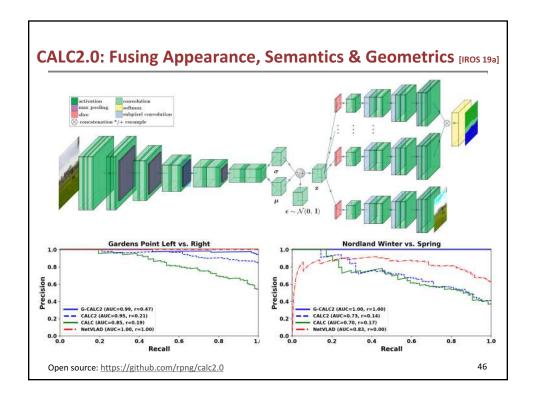
inconsistent

• FEJ/OC-EKFs: 3

improved consistency & accuracy

- Observability-based methodology has been extended to:
 - Different nonlinear estimators: UKF [ICRA 09; TRO 13], SWF [IROS 11], and incremental MAP (iMAP) [ECMR 13a; RAS 14]
 - Different navigation problems: CL [RSS 09; AURO 11; CCC 15], CLATT [ECMR 13b; RAS 14], and VINS [ICRA 14; ISRR15; ICRA 17a; IROS 17a; ICRA 18a; IROS 18a]
 - Nonlinear systems with partial-state measurements [ACC 13; SCL 17]





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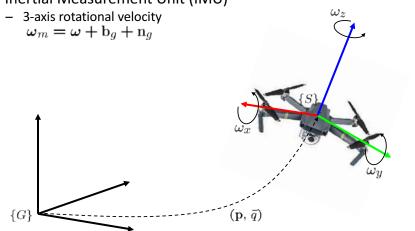
Motivating Example: AR/VR



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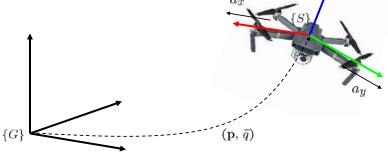
Visual-Inertial Navigation System (VINS)

- Estimate 6 DOF pose: position ${\bf p}$ & orientation \bar{q}
- Inertial Measurement Unit (IMU)



Visual-Inertial Navigation System (VINS)

- Estimate 6 DOF pose: position ${\bf p}$ & orientation \bar{q}
- Inertial Measurement Unit (IMU)
 - $\begin{array}{l} \textbf{-} \quad \text{3-axis rotational velocity} \\ \omega_m = \omega + \mathbf{b}_g + \mathbf{n}_g \\ \textbf{-} \quad \text{3-axis linear acceleration} \\ \mathbf{a}_m = \mathbf{C}\left(\bar{q}\right)(\mathbf{a} \mathbf{g}) + \mathbf{b}_a + \mathbf{n}_a \end{array}$



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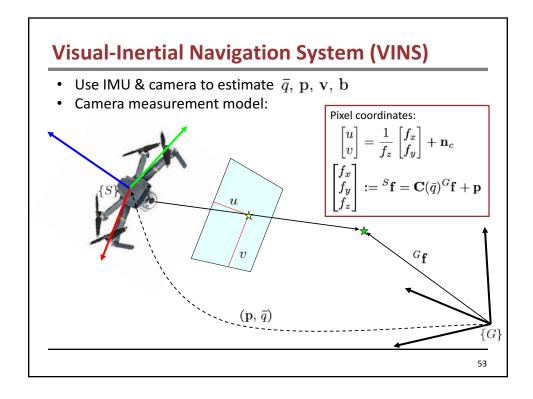
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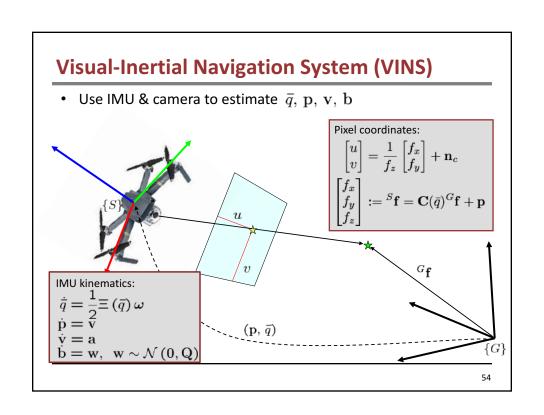
- Estimate 6 DOF pose: position $\, {f p} \,$ & orientation $\, {ar q} \,$
- Inertial Measurement Unit (IMU)
 - 3-axis rotational velocity
 - $\omega_m = \omega + \mathbf{b}_g + \mathbf{n}_g$ 3-axis linear acceleration
 - 3-axis linear acceleration $\mathbf{a}_m = \mathbf{C}(\bar{q})(\mathbf{a} \mathbf{g}) + \mathbf{b}_a + \mathbf{n}_a$
- Kinematic model of motion

$$\dot{\bar{q}} = \frac{1}{2} \equiv (\bar{q}) \omega
\dot{p} = v
\dot{v} = a
\dot{b} = w, \ w \sim \mathcal{N}(0, Q)$$



However, integration of noise & bias causes large drift in the pose estimate!





VINS Review [ICRA 19]

2019 International Conference on Robotics and Automation (ICRA) Palais des congres de Montreal, Montreal, Canada, May 20-24, 2019

Visual-Inertial Navigation: A Concise Review

Guoquan Huang

Abstract—As inertial and visual sensors are becoming ubiquitous, visual-inertial navigation systems (VINS) have prevailed in a wide range of applications from mobile augmented reality to aerial navigation to autonomous driving, in part because of the complementary sensing cupabilities and the decreasing costs and size of the sensors. In this paper, we survey thoroughly the research efforts taken in this field and strive to provide a concise but complete review of the related work—which is unfortunately missing in the literature while being greatly demanded by researchers and engineers—in the hope to accelerate the VINS research and beyond in our society as a whole.

1. Introduction

Over the years, inertial navigation systems (INS) [1, 2] have been widely used for estimating the 6DOF poses (positions and orientations) of sensing platforms (e.g., autonomous vehicles), in particular, in GPS-denied environments such as underwater, indoor, in the urban caryon, and on other planets. Most INS rely on a 6-axis inertial measurement unit (IMU) that measures the local linear acceleration and angular velocity of the platform to which it is rigidly connected. With the recent advancements of hardware design and manufacturing, low-cost light-weight micro-electro-mechanical (MEMS) (IMUs have become ubiquied of the control of the control

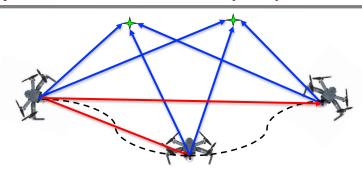
filter (UKF) [23–25], the batch or incremental smoother [26, 27], and (window) optimization-based approaches [28–31], Annong these, the EKF-based methods remain popular because of its efficiency. For example, as a state-of-the-art solution of VINS on mobile devices, Project Tango [32] (or ARCore [12]) appears to use an EKF to fuse the visual and inertial measurements for motion tracking. Nevertheless, recent advances of preintegration have also allowed for efficient inclusion of high-rate IMU measurements in graph optimization-based formulations [29, 30, 33–35].

As evident, VINS technologies are emerging, largely due to the demanding mobile perception/navigation applications, which has given rise to a rich body of literature in this area. However, to the best of our knowledge, there is no contemporary literature review of VINS, although there are

As evident; VINS technologies are emerging, largely due to the demanding mobile perception/navigation applications, which has given rise to a rich body of literature in this area. However, to the best of out knowledge, there is no contemporary literature review of VINS, although there are recent surveys broadly about SLAM [16, 36] while not specializing on VINS. This has made difficult for researchers and engineers in both academia and industry, to effectively find and understand the most important related work to their interests, which we have experienced over the years when we are working on this problem. For this reason, we are striving to bridge this gap by; (i) offering a concise (due

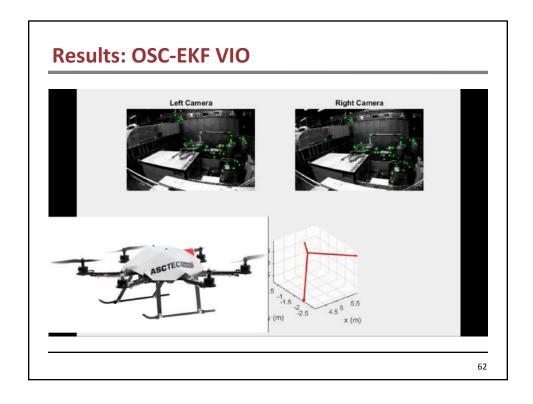
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Optimal-State-Constraint (OSC)-EKF [ISRR 15; ARL 17]

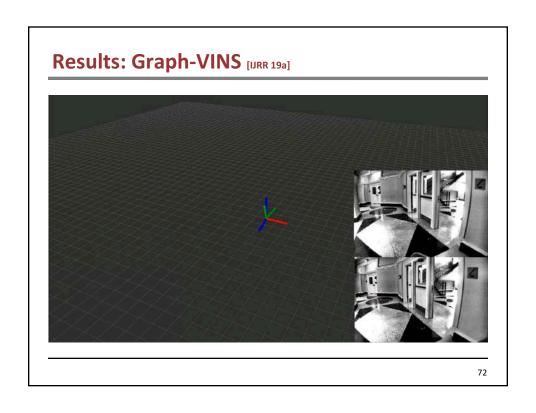


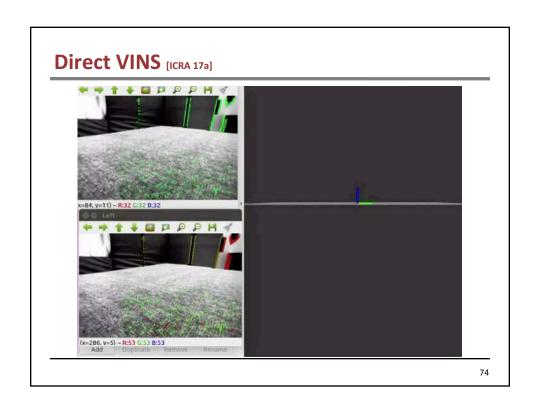
• Key ideas:

- Process a sliding window of images only to infer optimal state constraints btw. corresponding camera poses
- Perform EKF propagation using IMU measurements, and EKF update using the inferred state constraints
- As a result, no need to store features in the state vector, yielding constant complexity

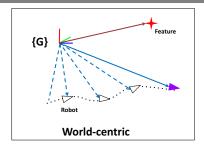


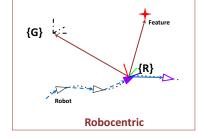
Closed-form Preintegration for Graph-VINS [WAFR 16; JJRR 19a] Sliding-window BA to tightly fuse visual and inertial measurements Analytical continuous-time IMU preintegration: (i) piecewise constant measurement, and (ii) piecewise constant local acceleration Perform bundle adjustment (BA) to optimally estimate a sliding window of states and features detected Marginalize out features to bound computational complexity Open source: https://github.com/rpng/cpi 63





Robocentric VIO [IROS 18, IJRR19b]





- Robocentric VIO (R-VIO) within the MSCKF framework:
 - State includes local gravity and a sliding window of relative poses
 - Close-form IMU preintegration (for propagation)
 - Inverse depth-based measurement model (for update)
 - Composition is employed to shift robocentric frame after update

Open source: https://github.com/rpng/r-vio

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Results: R-VIO [IJRR 19b]

Robocentric Visual-Inertial Navigation

Results: R-VIO [IJRR 19b]

Robocentric Visual-Inertial Odometry

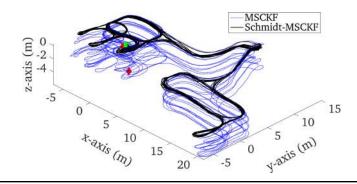
Zheng Huai and Guoquan Huang

Robot Perception and Navigation Group (RPNG)
University of Delaware

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Schmidt MSCKF for VINS w/ Loop Closures [ICRA 19c]

- A novel linear-complexity algorithm for VINS with loop closures:
 - Exploit Schmidt-KF for real-time consistent inclusion of old keyframes by only updating their cross-correlations
 - Leverage MSCKF nullspace-based marginalization, allowing for efficient processing measurements of keyframe-based loop-closures



Results: Schmidt MSCKF [ICRA 19c]

A Linear-Complexity EKF for Visual-Inertial Navigation with Loop Closures

Patrick Geneva, Kevin Eckenhoff, and Guoquan Huang

RPNG, University of Delaware, USA

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Schmidt-EKF VI-SLAM [CVPR 19]



Multi-Camera VINS [ICRA 19a]

Multi-Camera Visual-Inertial Navigation with Online Intrinsic and Extrinsic Calibration

Kevin Eckenhoff, Patrick Geneva, Jesse Bloecker, and Guoquan Huang

RPNG, University of Delaware, USA

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Multi-IMU VINS [ICRA 19b]

Sensor-Failure-Resilient Multi-IMU Visual-Inertial Navigation

Kevin Eckenhoff, Patrick Geneva, and Guoquan Huang

RPNG, University of Delaware, USA

Observability Analysis and Representations [ICRA 19f; TRO 19]

Model #	Point	Error states	Line	Error states	Plane	Error states
1: General Form	f_1, f_2, f_3, f_4	not minimal	\mathbf{n}_l , \mathbf{v}_l	$\delta \theta_l$, $\delta \phi_l$	$\pi_1, \pi_2, \pi_3, \pi_4$	not minimal
2: Geometric Form	$\mathbf{b_f}, r_{\mathbf{f}}$	not minimal	$\mathbf{n}_e = \frac{\mathbf{n}_l}{\ \mathbf{n}_l\ }$ $\mathbf{v}_e = \frac{\mathbf{v}_l}{\ \mathbf{v}_l\ }$ $d_l = \frac{\ \mathbf{n}_l\ }{\ \mathbf{v}_l\ }$	not minimal	\mathbf{n}_{π},d_{π}	not minimal
3: Spherical Form	θ_f , ϕ_f , r_f	$\tilde{\theta}_{\mathbf{f}}, \tilde{\phi}_{\mathbf{f}}, \tilde{r}_{\mathbf{f}}$	θ_l , ϕ_l , α_l , d_l	$\tilde{\theta}_l$, $\tilde{\phi}_l$, $\tilde{\alpha}_l$, \tilde{d}_l	$\theta_{\pi}, \phi_{\pi}, d_{\pi}$	$\tilde{\theta}_{\pi}$, $\tilde{\phi}_{\pi}$, \bar{d}_{π}
4: Inverse Depth	θ_f , ϕ_f , $\lambda_f = \frac{1}{r_f}$	$\tilde{\theta}_{\mathrm{f}}, \tilde{\phi}_{\mathrm{f}}, \tilde{\lambda}_{\mathrm{f}}$	θ_l , ϕ_l , α_l , $\lambda_l = \frac{1}{d_l}$	$\tilde{\theta}_l$, $\tilde{\phi}_l$, $\tilde{\alpha}_l$, $\tilde{\lambda}_l$	θ_{π} , ϕ_{π} , $\lambda_{\pi} = \frac{1}{d_{\pi}}$	$\tilde{\theta}_{\pi}, \tilde{\phi}_{\pi}, \hat{\lambda}_{\pi}$
5: Quaternion	$\bar{q}_f = \frac{1}{\sqrt{1 + r_f^2}} \begin{vmatrix} \mathbf{b}_f \\ r_f \end{vmatrix}$	$\delta \theta_{\mathbf{f}}$	\bar{q}_l , d_l	$\delta oldsymbol{ heta}_l,ar{d}_l$	$\bar{q}_{\pi} = \frac{1}{\sqrt{1 + d_{\pi}^2}} \begin{bmatrix} \mathbf{n}_{\pi} \\ d_{\pi} \end{bmatrix}$	$\delta \boldsymbol{\theta}_{\pi}$
6: Closest Point	$\mathbf{p_f} = r_f \mathbf{b_f}$	$\mathbf{p_f} = \hat{\mathbf{p}_f} + \hat{\mathbf{p}_f}$	$\mathbf{p}_l = d_l \bar{q}_l$	$\mathbf{p}_l = \hat{\mathbf{p}}_l + \tilde{\mathbf{p}}_l$	$\mathbf{p}_{\pi} = d_{\pi} \mathbf{n}_{\pi}$	$\mathbf{p}_{\pi} = \hat{\mathbf{p}}_{\pi} + \tilde{\mathbf{p}}_{\tau}$

- Unified representations for points, lines and planes: (i) quaternion, and (ii) closest point
- Aided INS with combination of all the geometrical features has 4 unobservable directions: global position and global yaw

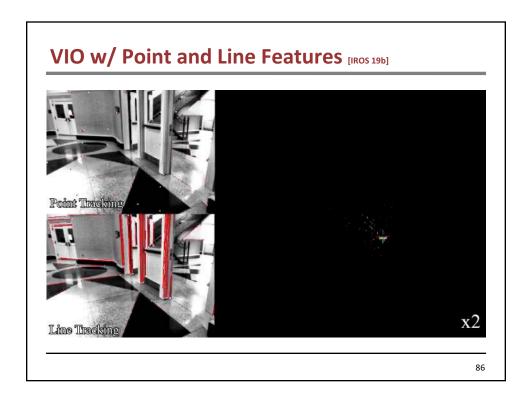
Features	Unobservable Directions	
Single or multiple points		
Non-parallel lines) 	
Planes with non-parallel intersections		
Point and line		
Point and plane	"	
Single line non-parallel to planes		
Plane intersections non-parallel to lines		
Point, line and plane		
Single line	5	
Single line parallel to single plane		
Two non-parallel planes		
Single plane	7	

VINS w/ Point and Plane Features [ICRA 19e]

Tightly-Coupled Aided Inertial Navigation with Point and Plane Features

Yulin Yang, Patrick Geneva, Xingxing Zuo,* Kevin Eckenhoff, Yong Liu* and Guoquan Huang

RPNG, University of Delaware, USA *Institute of Cyber-Systems & Control, Zhejiang University, China

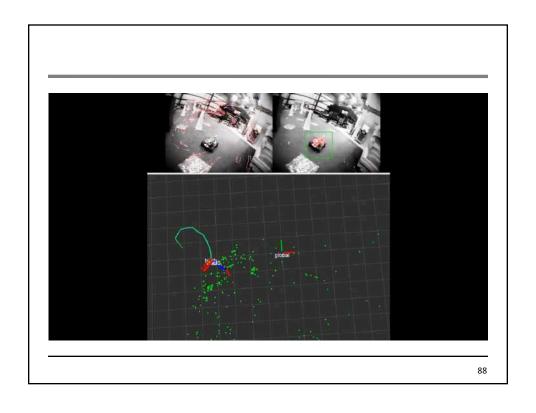


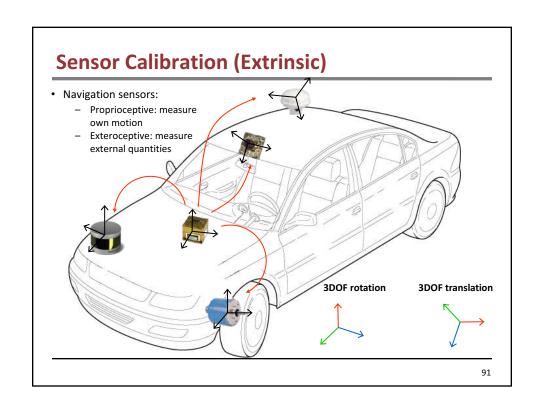
Visual-Inertial Localization & Moving Object Tracking [RAL 19a]

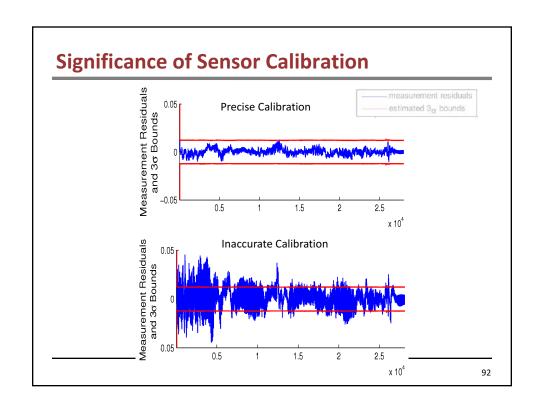
Tightly-Coupled Visual-Inertial Localization and 3D Rigid-Body Target Tracking

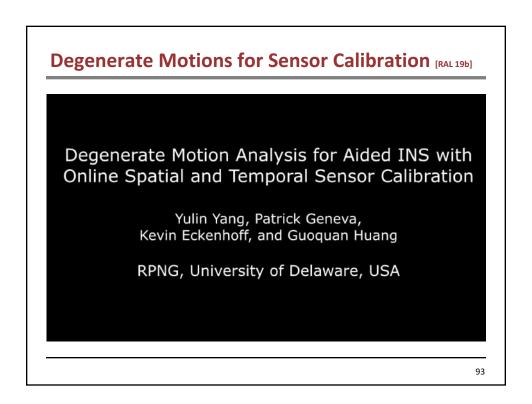
Kevin Eckenhoff, Yulin Yang, Patrick Geneva, and Guoquan Huang

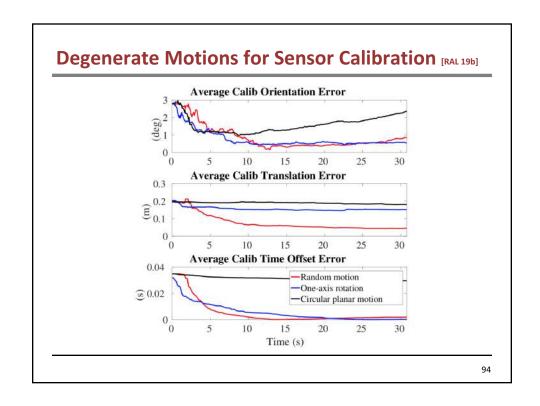
RPNG, University of Delaware, USA













LIPS: LIDAR Inertial 3D Plane SLAM

Patrick Geneva, Kevin Eckenhoff, Yulin Yang, and Guoquan Huang

RPNG, University of Delaware, USA

Open source: https://github.com/rpng/lips

VINS w/ Prior LiDAR Map [RAL 19c]

Visual-Inertial Localization with Prior LiDAR Map Constraints

Xingxing Zuo*, Patrick Geneva, Yulin Yang, Wenlong Ye*, Yong Liu* and Guoquan Huang

RPNG, University of Delaware, USA *Institute of Cyber-Systems & Control, Zhejiang University, China

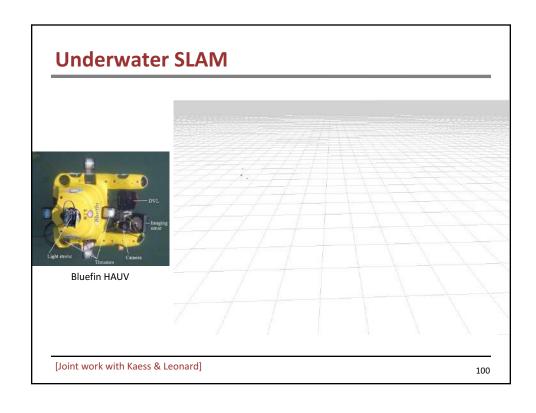
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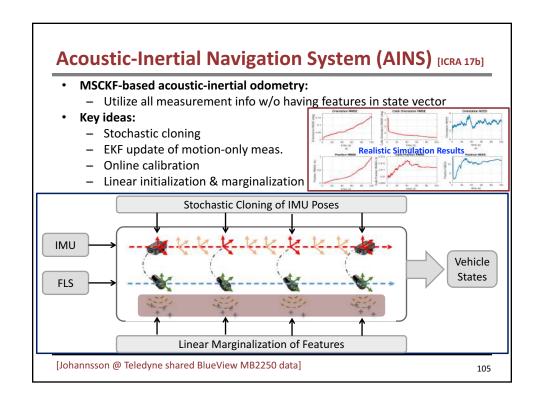
LiDAR-Inertial-Visual Odometry [IROS 19c]

LIC-Fusion: LiDAR-Inertial-Camera Odometry

Xingxing Zuo*, Patrick Geneva, Woosik Lee, Yong Liu*, Guoquan Huang

RPNG, University of Delaware, USA
*Institute of Cyber System and Control, Zhejiang University, China





Summary

- State estimation is an enabling technology for autonomous navigation:
 - Prior/current research: state estimation for SLAM/VINS
 - Future research: distributed estimation and perception

• My lab: Robot Perception and Navigation Group (RPNG) http://sites.udel.edu/robot https://github.com/rpng





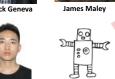




















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• Funded by NSF, DTRA, ARL, NASA, Huawei, Google, JRE/MIT, etc.

Thank you!