

# Distributed Robust Localization from Arbitrary Initial Poses via EM and Model Selection

Vadim Indelman

Collaborators: Erik Nelson, Jing Dong, Nathan Michael and Frank Dellaert

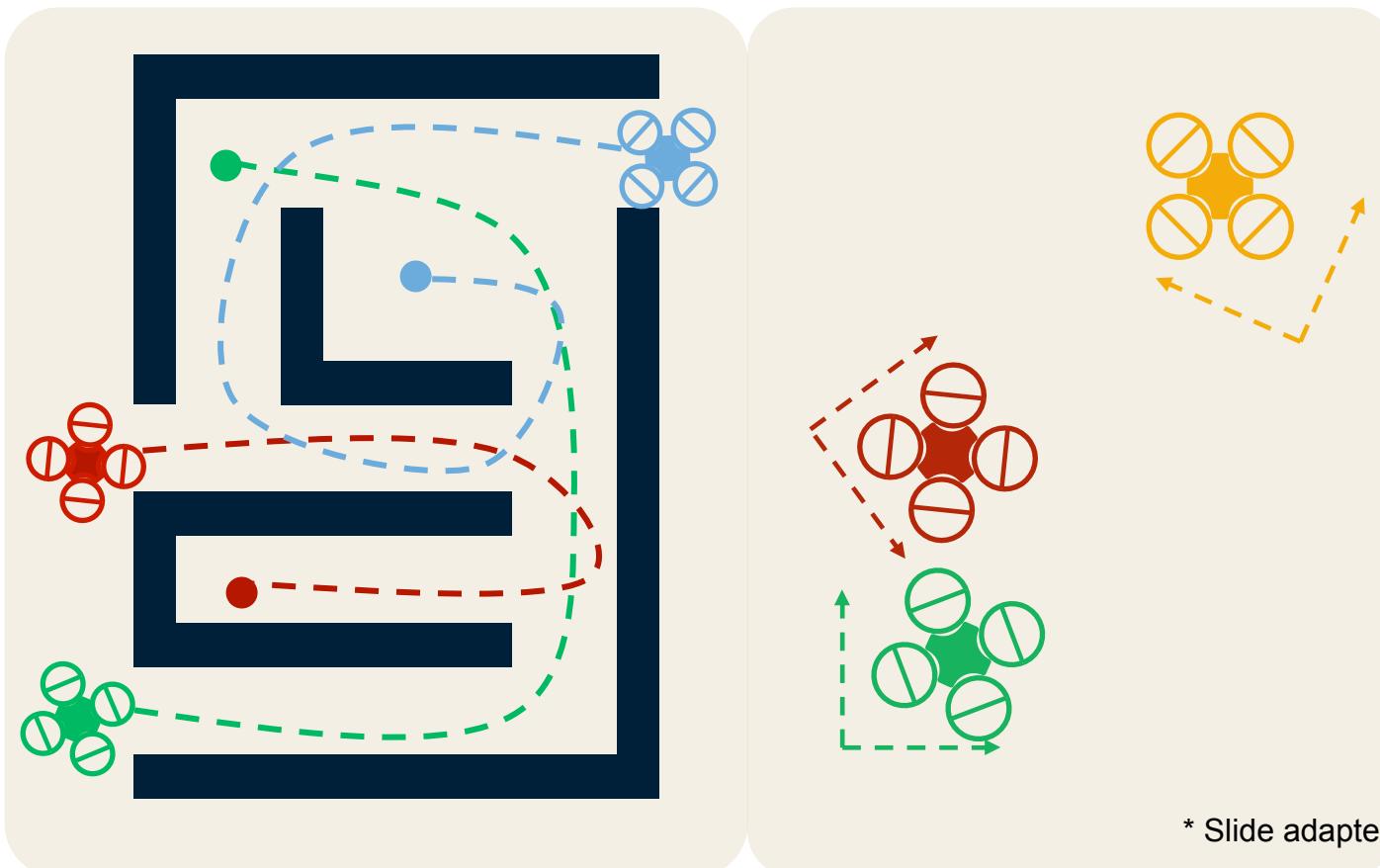


# Collaborative Localization and Mapping

- Important in a variety of scenarios
  - Exploration in unknown/uncertain, dangerous environments
  - Search and rescue
  - Surveillance, tracking ...
- Cooperative inference requires
  - Sharing relevant information (observations, marginals over variables of interest)
  - Correct interpretation (data association)
  - Robustness to outliers

# Motivating Scenario

- Robots are initially **unaware** of each others' location
- How to establish collaboration and perform multi-robot localization?
  - **Unknown** multi-robot data association
  - **Unknown** initial relative poses between robots

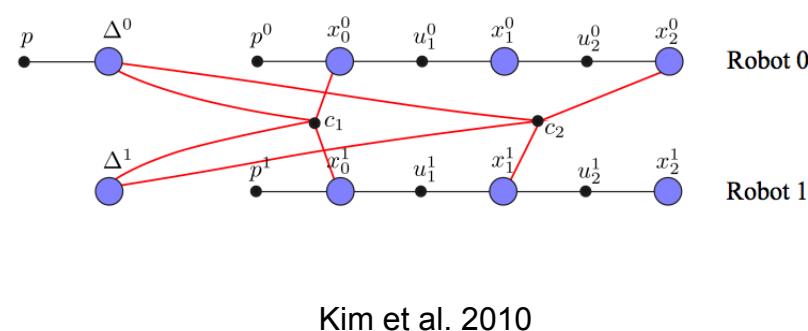
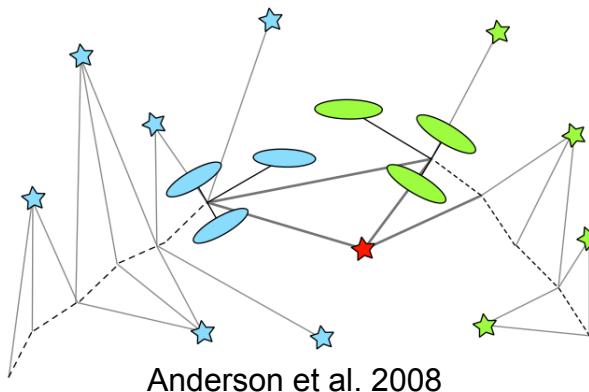


\* Slide adapted from Nelson14iser

# Related Work

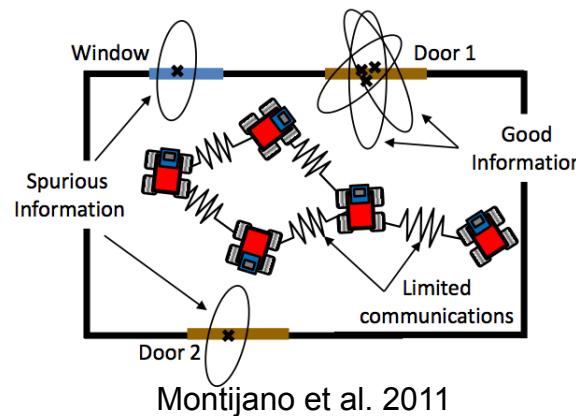
- Known data association and common reference frames

- Full SLAM [Howard et al. 2006], [Andersson et al. 2008]
- Pose SLAM (direct, indirect) [Roumeliotis et al. 2002], [Kim et al. 2010], [Indelman et al. 2012]



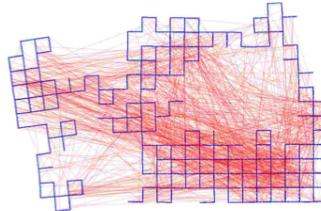
# Related Work

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- Unknown multi-robot data association and common reference frame
  - Full SLAM [Montijano et al. 2011], [Cunningham et al. 2012]

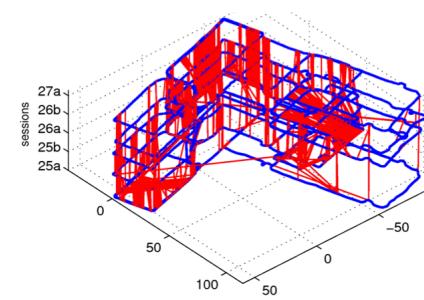


# Related Work

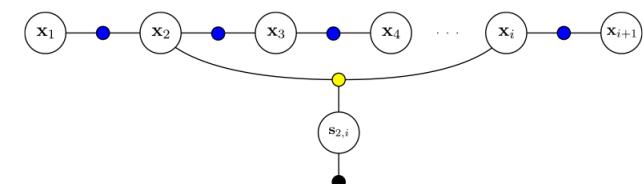
- **Known** data association and common reference frames
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- **Unknown** multi-robot data association and common reference frame
  - Full SLAM [Montijano et al. 2011], [Cunningham et al. 2012]
- **Robust** graph optimization (**single** robot case – loop closures)
  - [Sunderhauf and Protzel 2012, 2013], [Latif et al. 2012], [Lee et al. 2013]



Lee et al. 2013



Latif et al. 2012



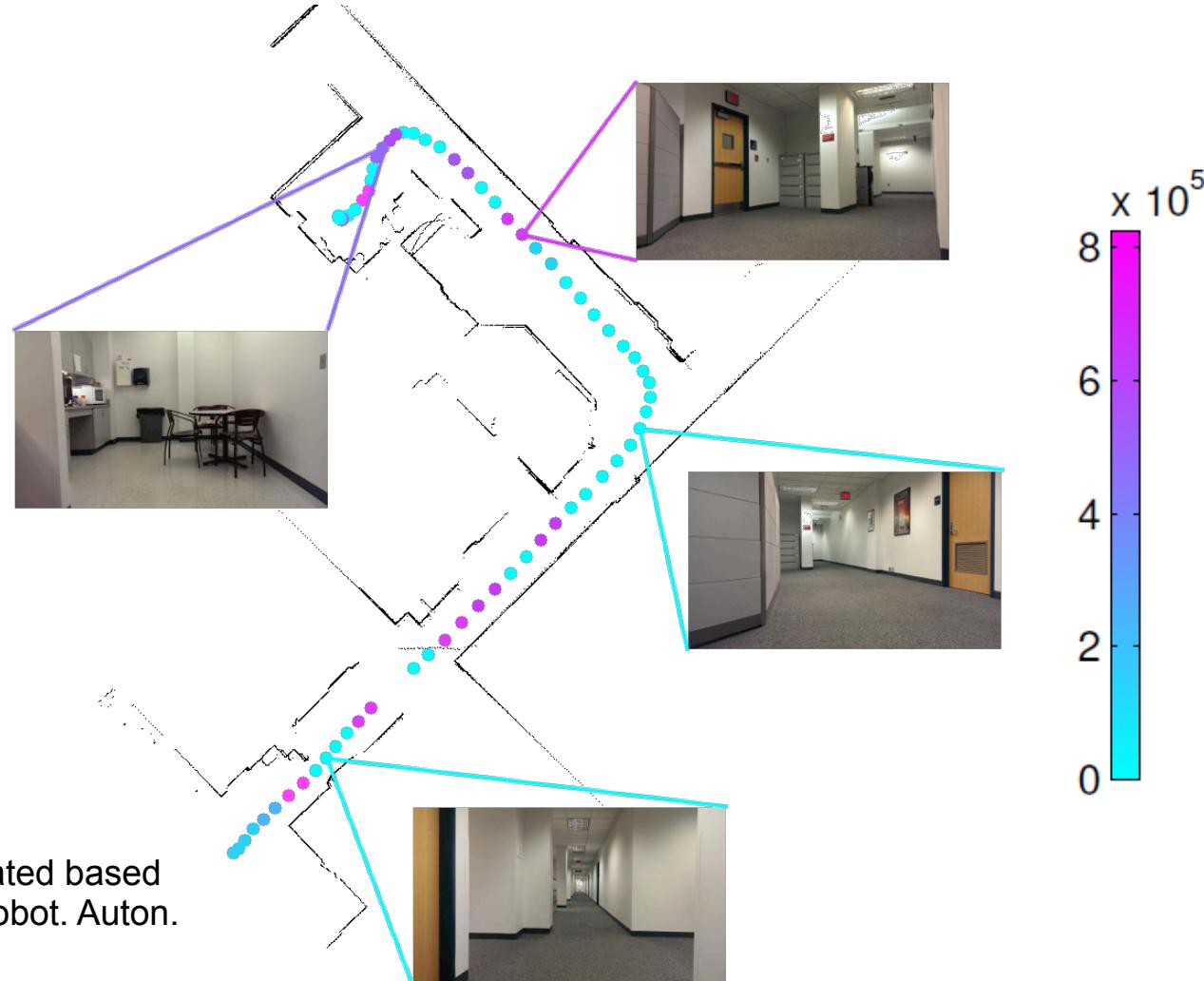
Sunderhauf and Protzel 2012, 2013

# This Work

- Multi-robot framework with
  - **Unknown** multi-robot data association
  - **Unknown** initial relative poses between robots
  - **Pose SLAM** approach
- How to establish multi-robot data association when **robots start operating from unknown locations?**
- Outline:
  - **Batch, centralized framework**
  - **Incremental, distributed framework**

# Multi-Robot Correspondences

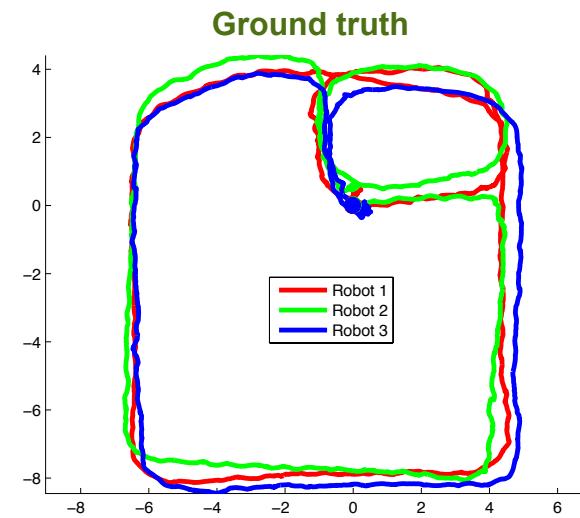
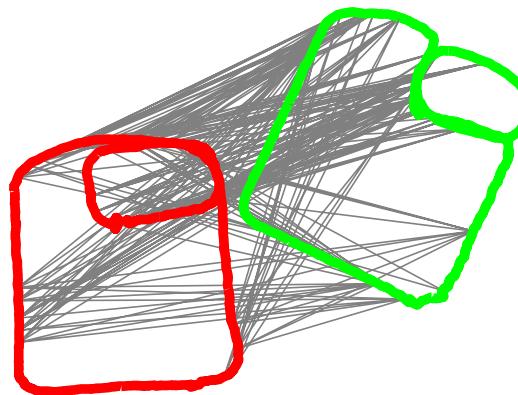
- If **no** common reference frame is available, what information to share?
  - Robots share **informative** observations (e.g. laser scans)



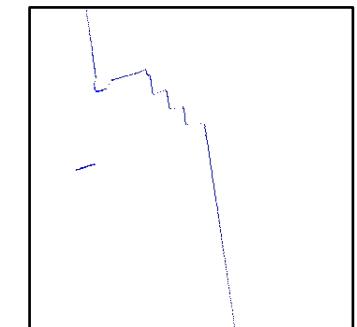
# Multi-Robot Correspondences

- If **no** common reference frame is available, what information to share?
  - Robots share **informative** observations (e.g. laser scans)
  - Calculate **candidate** multi-robot relative pose constraints
    - Collect into set  $\mathcal{F}$
    - Includes (many) outliers

Arbitrary common reference frame



Indoor navigation

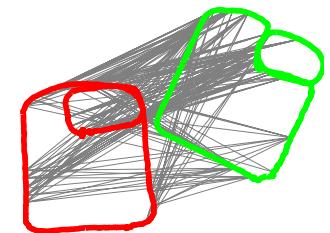


# Probabilistic Formulation

- Notations:
  - $\mathcal{F}$ : Multi-robot correspondences set
  - $\mathcal{J}$ : Latent variables to indicate inliers/outliers
- Joint pdf over robot trajectories and multi-robot data association:

$$p(X, \mathcal{J}|Z) \propto \prod_r p(X^r|Z^r) \prod_{(r_1, r_2, k, l) \in \mathcal{F}} p(j_{k,l}^{r_1, r_2}) p(u_{k,l}^{r_1, r_2} | x_k^{r_1}, x_l^{r_2}, j_{k,l}^{r_1, r_2})$$

Only local measurements      Data association      Multi-robot measurement likelihood, given data association  
 ↑  
 Each multi-robot correspondence



# Measurement likelihood

$$p\left(u_{k,l}^{r_1,r_2} | x_k^{r_1}, x_l^{r_2}\right) \propto \exp\left(-\frac{1}{2} \left\| err\left(u_{k,l}^{r_1,r_2}, x_k^{r_1}, x_l^{r_2}\right)\right\|_{\Sigma}^2\right)$$

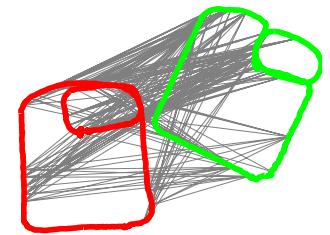
with

$$err\left(u_{k,l}^{r_1,r_2}, x_k^{r_1}, x_l^{r_2}\right) \doteq u_{k,l}^{r_1,r_2} \ominus h(x_k^{r_1}, x_l^{r_2})$$

measured      predicted

$$\doteq x_k^{r_1} \ominus \left(\underline{T_{r_2}^{r_1}} \oplus x_l^{r_2}\right)$$

Unknown!!



# Measurement likelihood

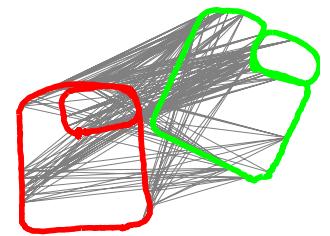
$$p\left(u_{k,l}^{r_1,r_2} | x_k^{r_1}, x_l^{r_2}\right) \propto \exp \left(-\frac{1}{2} \left\| \text{err} \left(u_{k,l}^{r_1,r_2}, x_k^{r_1}, x_l^{r_2}\right) \right\|_{\Sigma}^2\right)$$

with

$$\text{err} \left(u_{k,l}^{r_1,r_2}, x_k^{r_1}, x_l^{r_2}\right) \doteq u_{k,l}^{r_1,r_2} \ominus h(x_k^{r_1}, x_l^{r_2})$$

measured      predicted

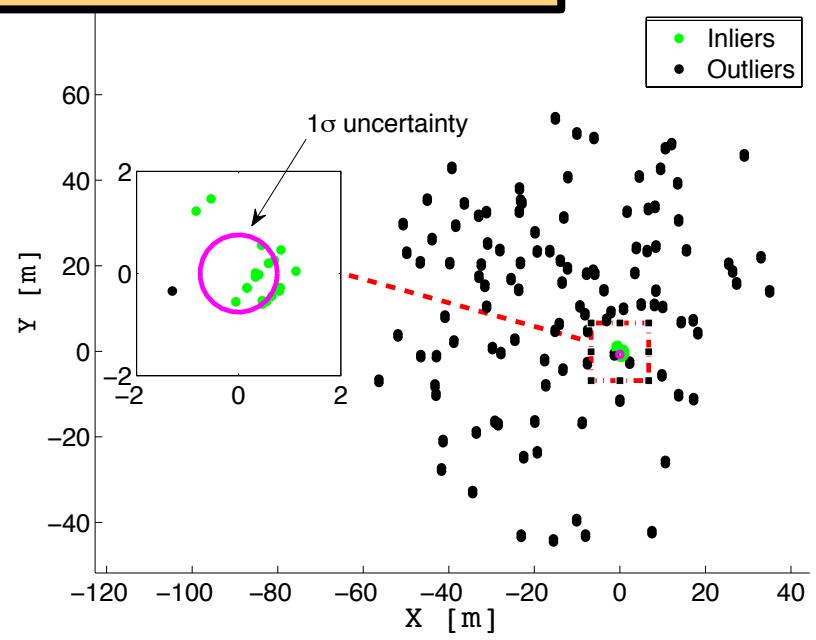
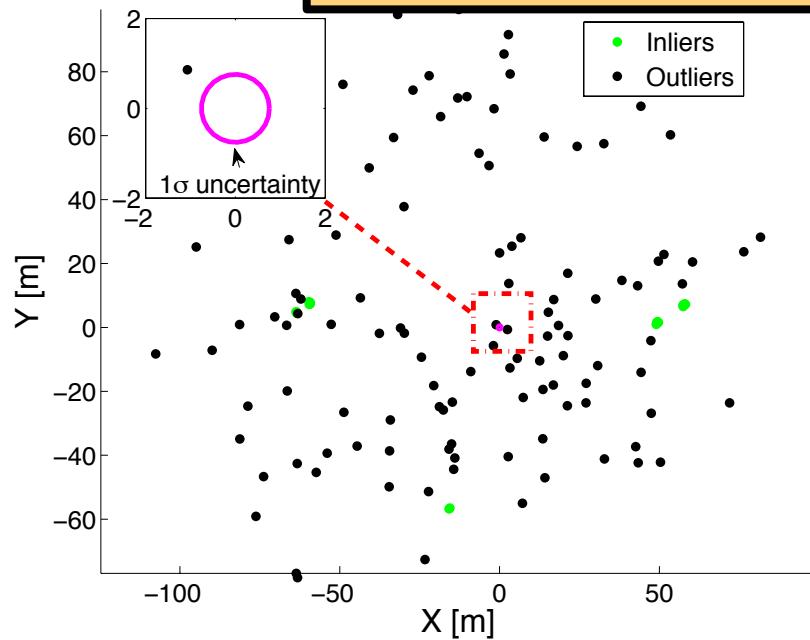
$$\doteq x_k^{r_1} \ominus \underline{\left(T_{r_2}^{r_1} \oplus x_l^{r_2}\right)}$$



Error distribution for all correspondences:

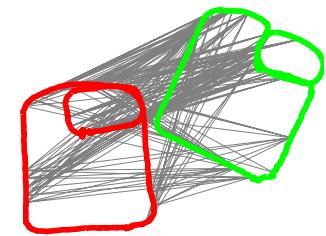
Unknown!!

Must **first** infer a common reference frame  $T_{r_2}^{r_1}$ !

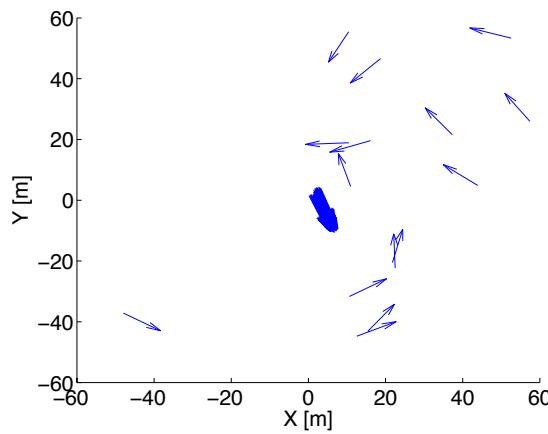


# Key Observation

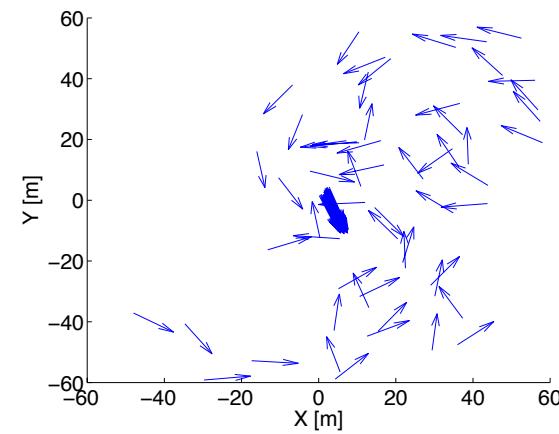
- Given robot local trajectories, relative initial pose can be calculated from **each** candidate multi-robot correspondence
  - Only** inliers produce similar transformations
  - Objective: identify cluster



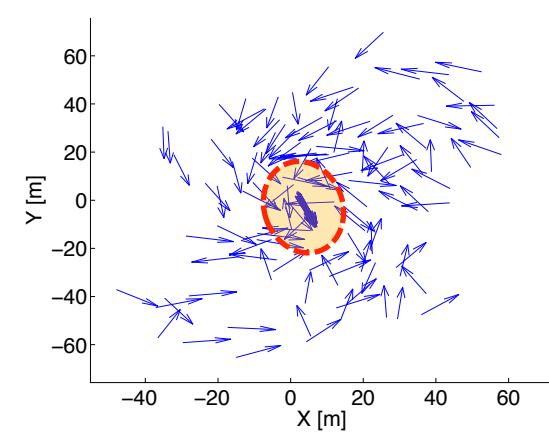
Initial relative pose between two robots (planar case:  $x, y, \theta$ )  
[synthetic data]



10% outliers



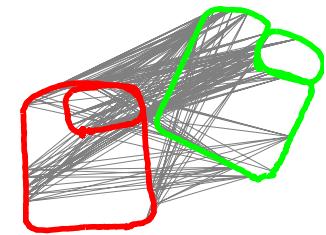
40% outliers



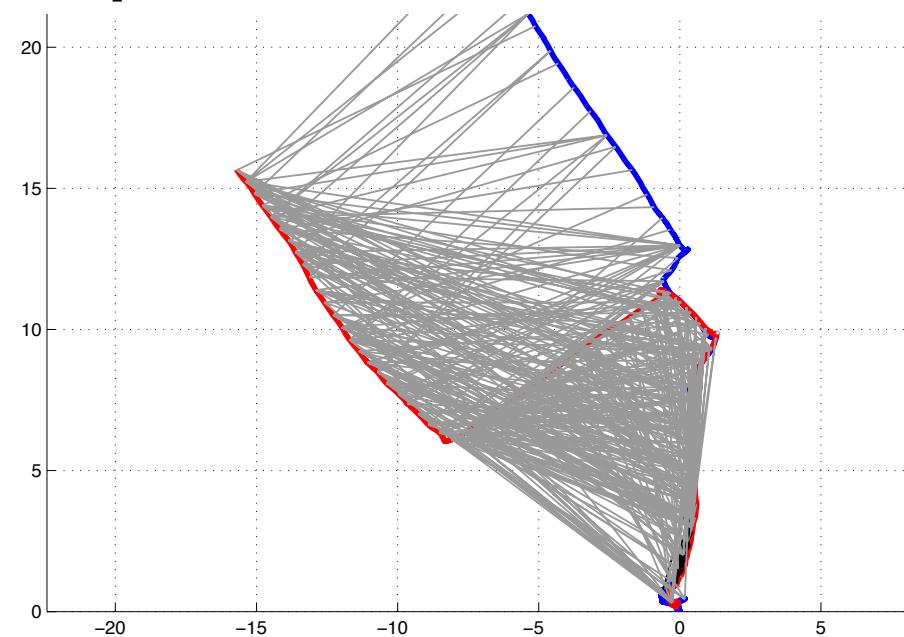
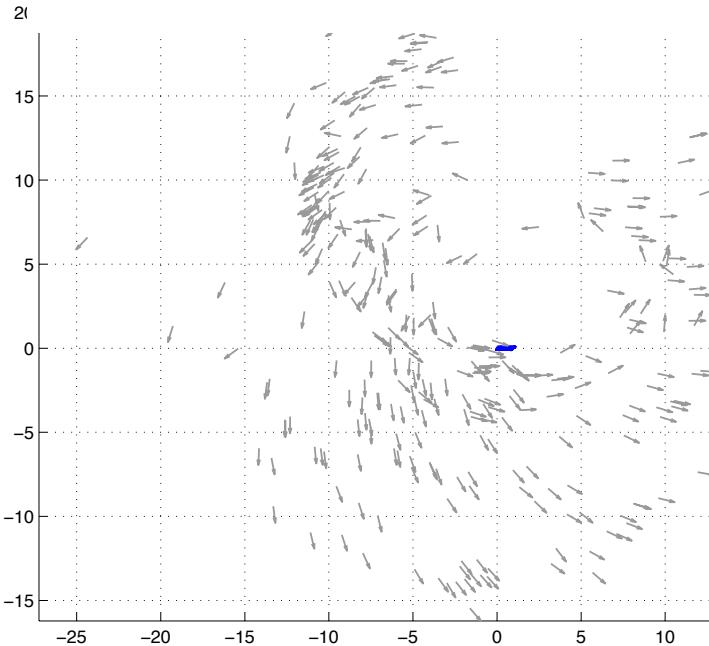
85% outliers

# Key Observation

- Given robot local trajectories, relative initial pose can be calculated from **each** candidate multi-robot correspondence
  - Only** inliers produce similar transformations
  - Objective: identify cluster

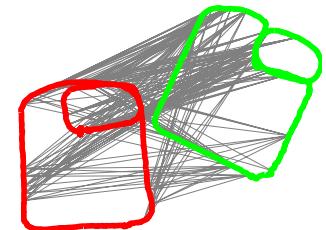


Initial relative pose between two robots (planar case:  $x, y, \theta$ )  
[real data]



# Inference Over Common Reference Frame via EM

- MAP estimate of  $T_{r_2}^{r_1}$  given robot local trajectories ( $\hat{X}^{SR}$ ):



$$\hat{T}_{r_2}^{r_1} = \arg \max_{T_{r_2}^{r_1}} p(T_{r_2}^{r_1} | \hat{X}^{SR}, Z) = \arg \max_{T_{r_2}^{r_1}} \sum_{\mathcal{J}} p(T_{r_2}^{r_1}, \mathcal{J} | \hat{X}^{SR}, Z)$$

- $\mathcal{J}$ : Latent binary variables to indicate inliers/outliers

- EM formulation ( $T \doteq T_{r_2}^{r_1}$ ) :

Local trajectories

$$\begin{aligned}\hat{X}^r &= \arg \max_{X^r} p(X^r | Z^r) \\ \hat{X}^{SR} &\doteq \left\{ \hat{X}^r \right\}_{r=1}^R\end{aligned}$$

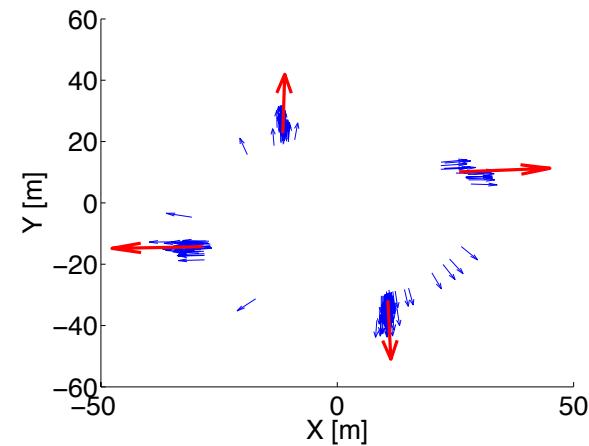
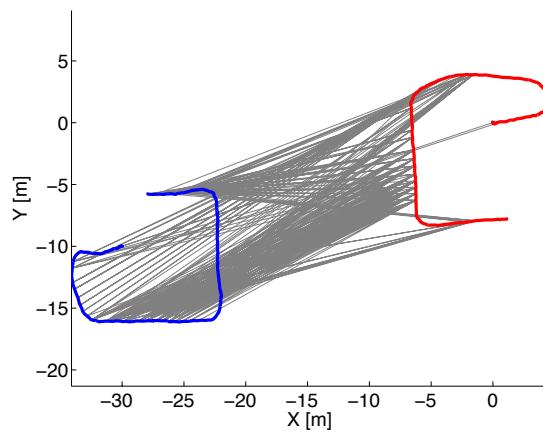
$$\hat{T}^{(i)} = \arg \max_T \sum_{\mathcal{J}} p(\mathcal{J} | \hat{T}^{(i-1)}, \hat{X}^{SR}, Z) \log [p(T, \mathcal{J} | \hat{X}^{SR}, Z)]$$

**E step**

**M step**

# Inference Over Common Reference Frame via EM (Cont.)

- Convergence only to **local** minima
- Therefore:
  - Start process from several initial guesses of  $T_{r_2}^{r_1}$
  - Results in several locally-optimal **hypotheses** (inliers/outliers, estimated  $T_{r_2}^{r_1}$ )
  - Which one to choose? (next)



# Inference Over Robot Trajectories

- Once a common reference frame is established:
  - Multi-robot localization becomes possible
  - Robot trajectories can be expressed in the same frame
- Infer robot trajectories via EM:

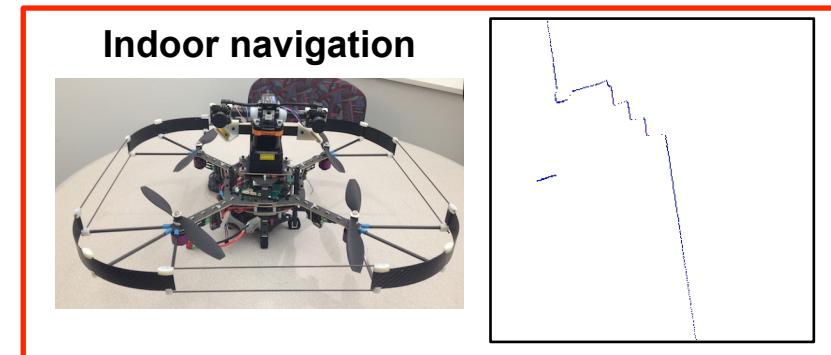
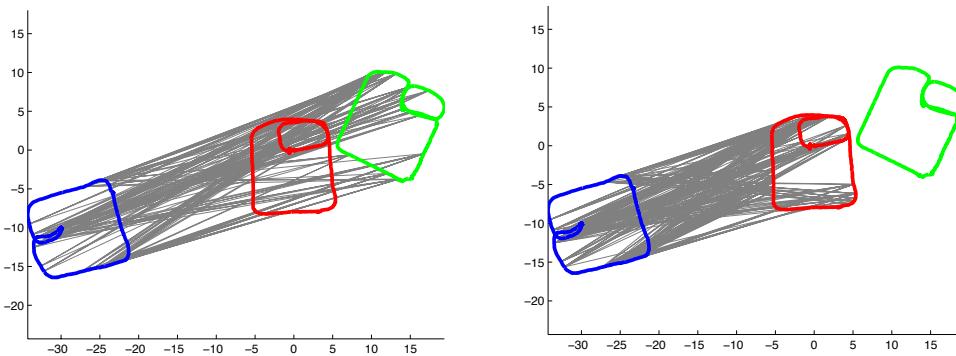
$$\hat{X} = \arg \max_X \sum_{\mathcal{J}} p(\mathcal{J} | \hat{X}, Z) \log p(X, \mathcal{J} | Z)$$

- Identified common reference frame is used as **initial guess** within measurement likelihood

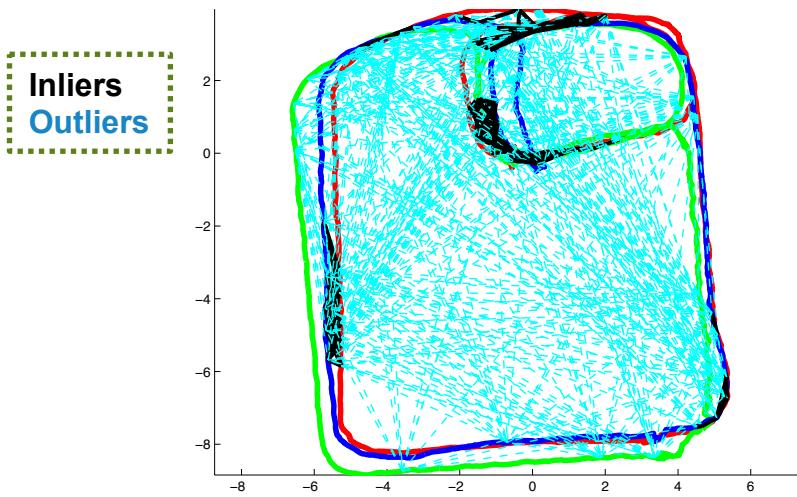
$$p(u_{k,l}^{r_1,r_2} | x_k^{r_1}, x_l^{r_2}) \propto \exp \left( -\frac{1}{2} \left\| err \left( u_{k,l}^{r_1,r_2}, x_k^{r_1}, x_l^{r_2} \right) \right\|_{\Sigma}^2 \right)$$

# Results (Batch, Centralized)

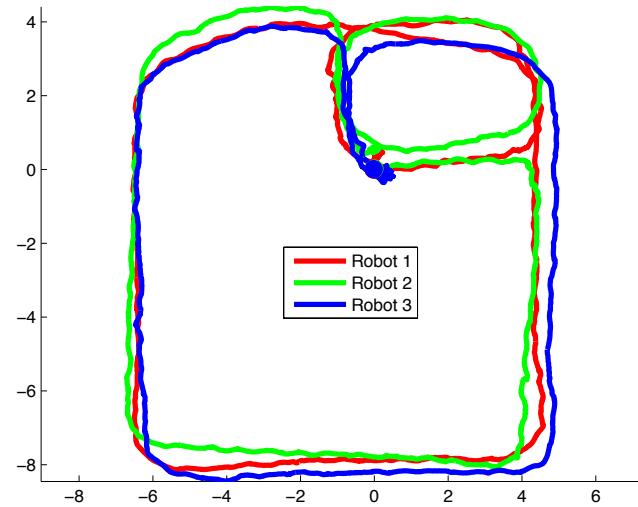
Local trajectories; Arbitrary common reference frame



Estimated



Ground truth

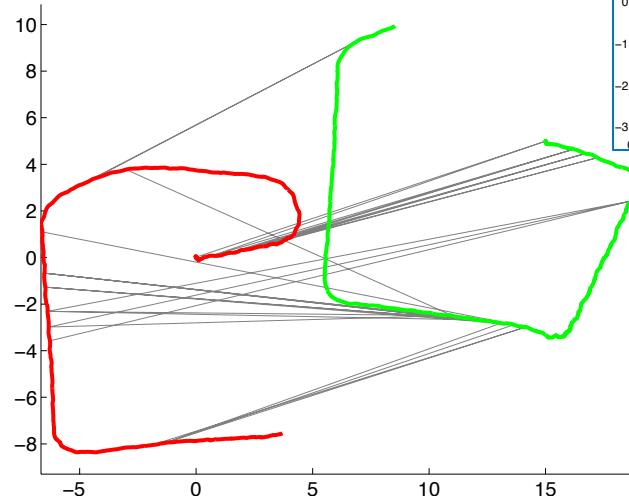


# Incremental Framework

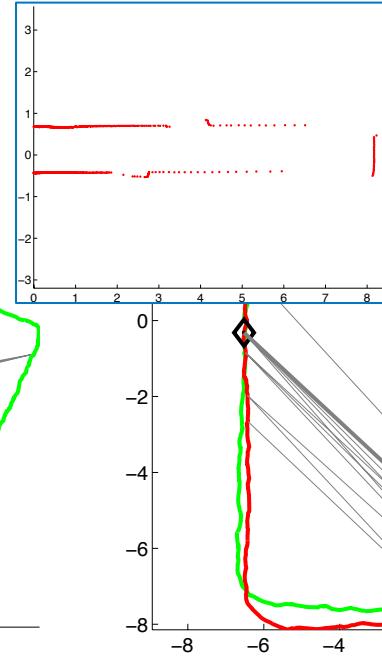
## ▪ Challenges

- Multiple hypotheses
- How to know when to make a decision?
  - Robot trajectories and observed environments may initially not overlap
- Perceptual aliasing

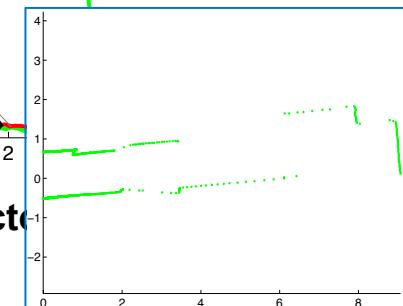
Candidate correspondences:



Arbitrary common reference frame

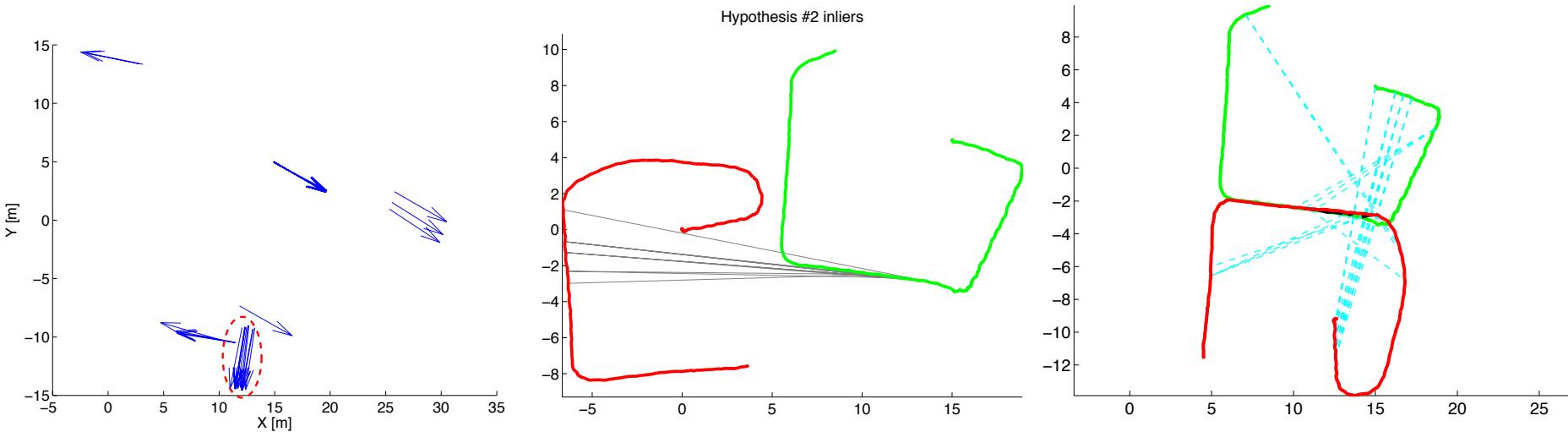


Ground truth trajectory



# Incremental Framework (Cont.)

- Choosing an **incorrect** hypothesis:



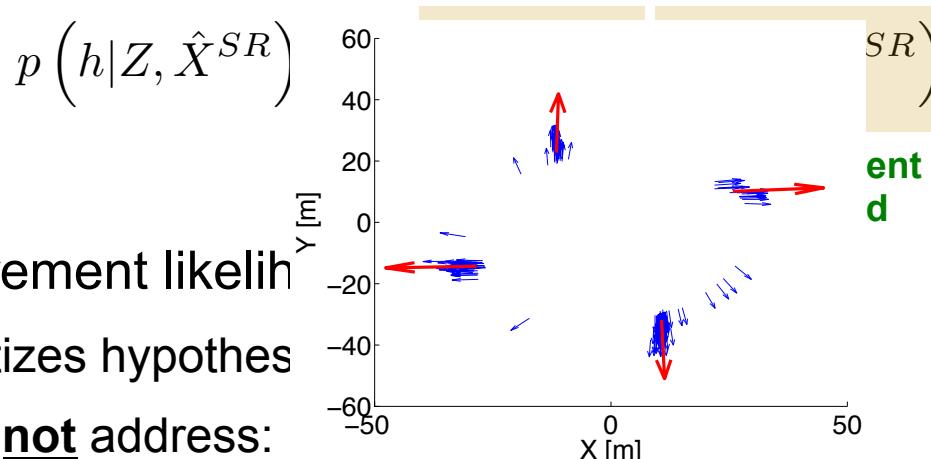
# Incremental Framework (Cont.)

- Approach
  - Hypothesis model-based selection
  - Chinese restaurant process hypothesis prior

# Hypothesis Model-Based Selection

- Calculate probability of each hypothesis  $h \in \mathcal{H}$   $h = \{I, O\}$
- $$p(h|Z, \hat{X}^{SR})$$
- Inliers   Outliers

- Explicitly:



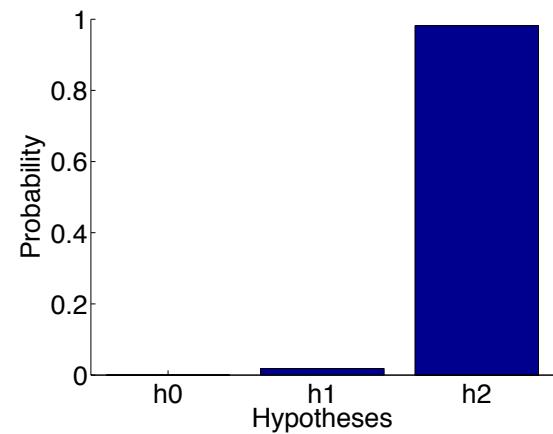
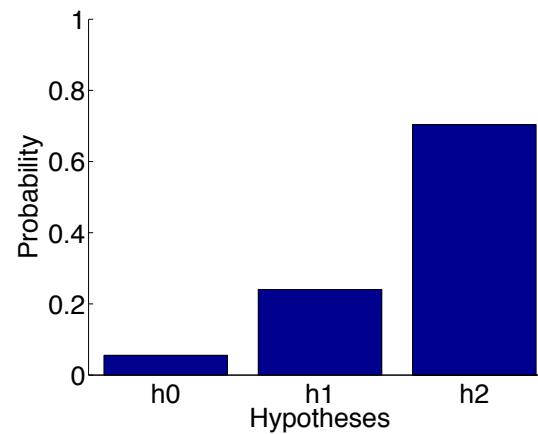
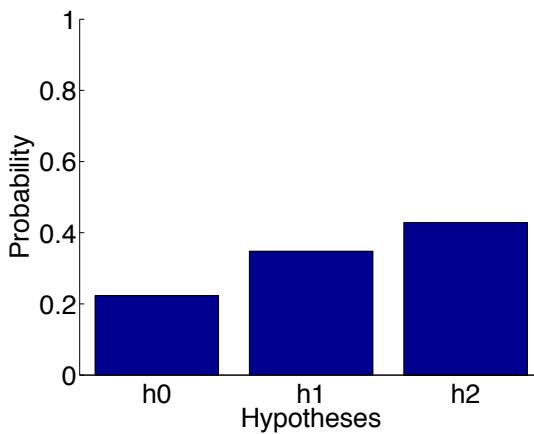
- Measurement likelihood
- Prioritizes hypotheses
- Does not address:
  - Is sufficient data available to choose a hypothesis?
  - Perceptual aliasing

# Hypothesis Prior

- Introduce **null-hypothesis** – corresponds to perceptual aliasing
  - All correspondences are actually outliers
- Chinese restaurant process, assuming:
  - Robots operate in closed indoor environment
  - Eventually, will observe common places (not necessarily concurrently)

# Hypothesis Prior (Cont.)

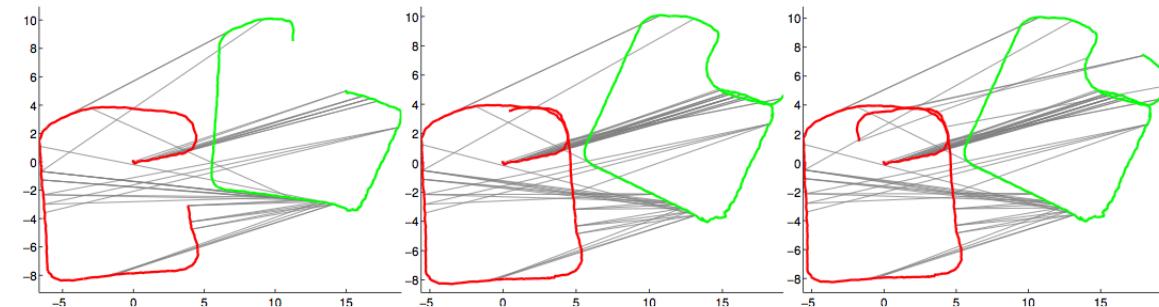
- Chinese restaurant process
  - Probability of observing a new place reduces over time
  - Use to discriminate between different hypotheses
    - As more data comes in – hypotheses priors become distinguishable
- Example



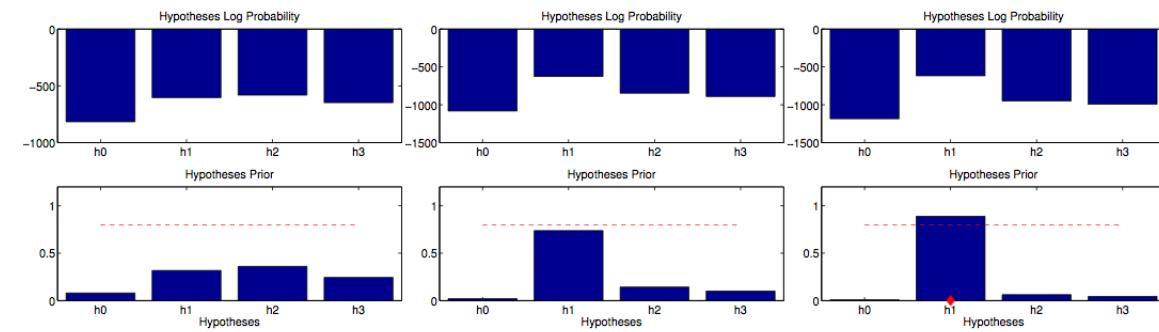
More data  
→

# Results

time



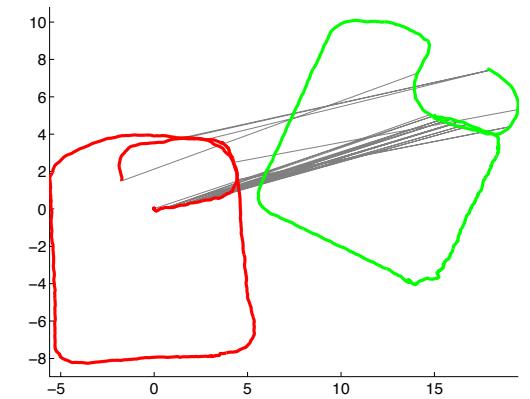
(a)



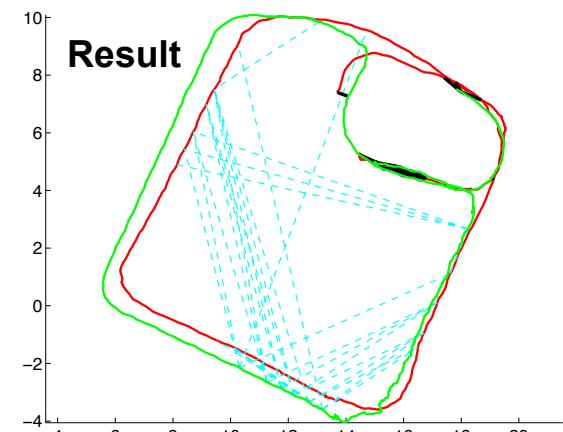
(b)

## Inliers of chosen hypothesis

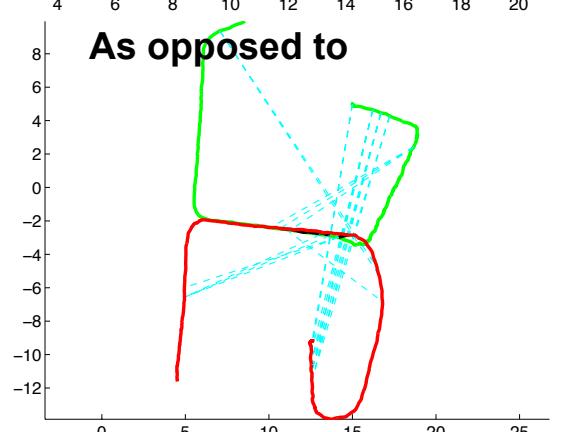
Hypothesis #2 inliers



**Result**



**As opposed to**

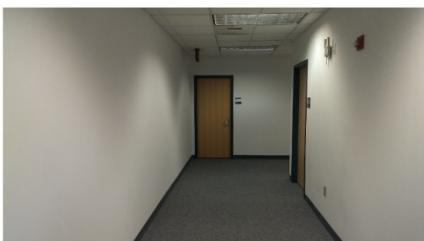
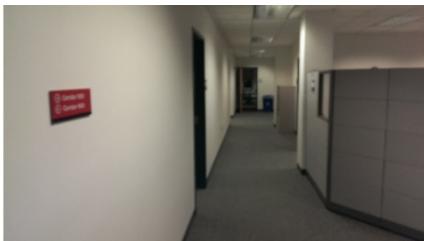


# Results - Experiments @ CMU



			Trial <b>T1</b>		Trial <b>T2</b>		Trial <b>T3</b>	
			$T_{r_2}^{r_1}$	$T_{r_3}^{r_1}$	$T_{r_2}^{r_1}$	$T_{r_3}^{r_1}$	$T_{r_2}^{r_1}$	$T_{r_3}^{r_1}$
Computed	$x$	(m)	-0.12	0.15	2.62	-4.53	1.41	-13.59
	$y$	(m)	-0.03	-0.27	7.45	-4.09	-3.99	-1.24
	$\theta$	(rad)	-0.02	0.03	-1.57	0.00	0.97	2.05
Measured	$x$	(m)	0.00	0.00	2.48	-4.60	1.42	-13.63
	$y$	(m)	0.00	0.00	7.50	-3.99	-3.90	-1.02
	$\theta$	(rad)	0.00	0.00	-1.57	0.00	1.08	2.01
Error	$\ x, y\ $	(m)	0.12	0.31	0.15	0.12	0.09	0.22
	$\theta$	(rad)	0.02	0.03	0.00	0.00	0.11	0.04

**Trial T1**



**Trial T2**

**Trial T3**

# Results - Experiments @ CMU

[ICRA 2015]

Distributed Real-time Cooperative Localization and Mapping  
using an Uncertainty-Aware Expectation Maximization Approach

Jing Dong, Erik Nelson, Vadim Indelman,  
Nathan Michael, Frank Dellaert



# Conclusions

- Collaborative inference from unknown initial poses and data association
  - Key observation (clusters for inlier correspondences)
  - EM approach to infer common reference frames and data association
  - Once established, joint inference over robot poses
- Distributed and incremental framework:
  - Challenges: How to know when to make a decision? Perceptual aliasing
  - Model-based selection + hypothesis prior