

Cooperative Multi-Robot Belief Space Planning for Visual-Inertial Navigation and Online Sensor Calibration

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Overview

- Introduction
- Related work
- Contribution
- Single Robot Approach
- Multi-robot Approach
- Conclusion



Introduction - Autonomous Navigation

Autonomous cars
(google)



Indoor Operation

Military



Mines/Tunnels
Exploration



Highly Accurate Navigation



Space Exploration

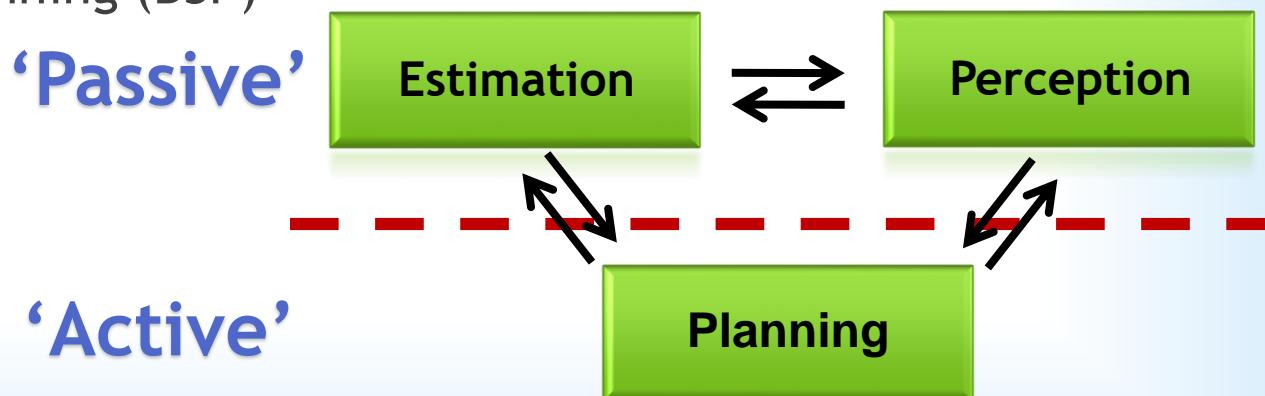


Sub-marine
exploration



Introduction - SLAM & Planning

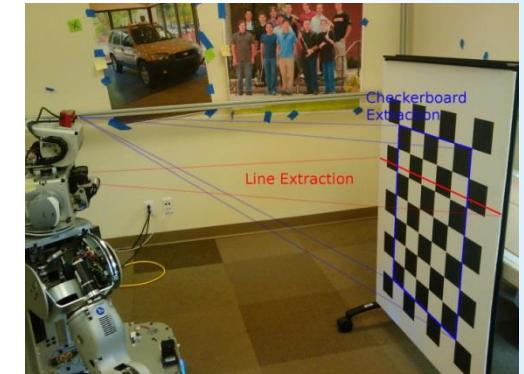
- Navigation and mapping in unknown, GPS-deprived, environment
- Key components for autonomous operation include:
 - Estimation and Perception - Where am I? What is the environment?
 - Simultaneous localization and mapping (SLAM)
 - Planning - What is the best action to do next?
 - Traditional planning approaches
 - Belief Space Planning (BSP)



Introduction - Autonomous Navigation

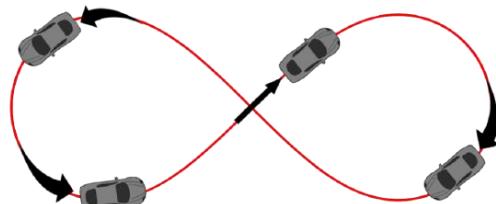


Inertial sensor
offline calibration



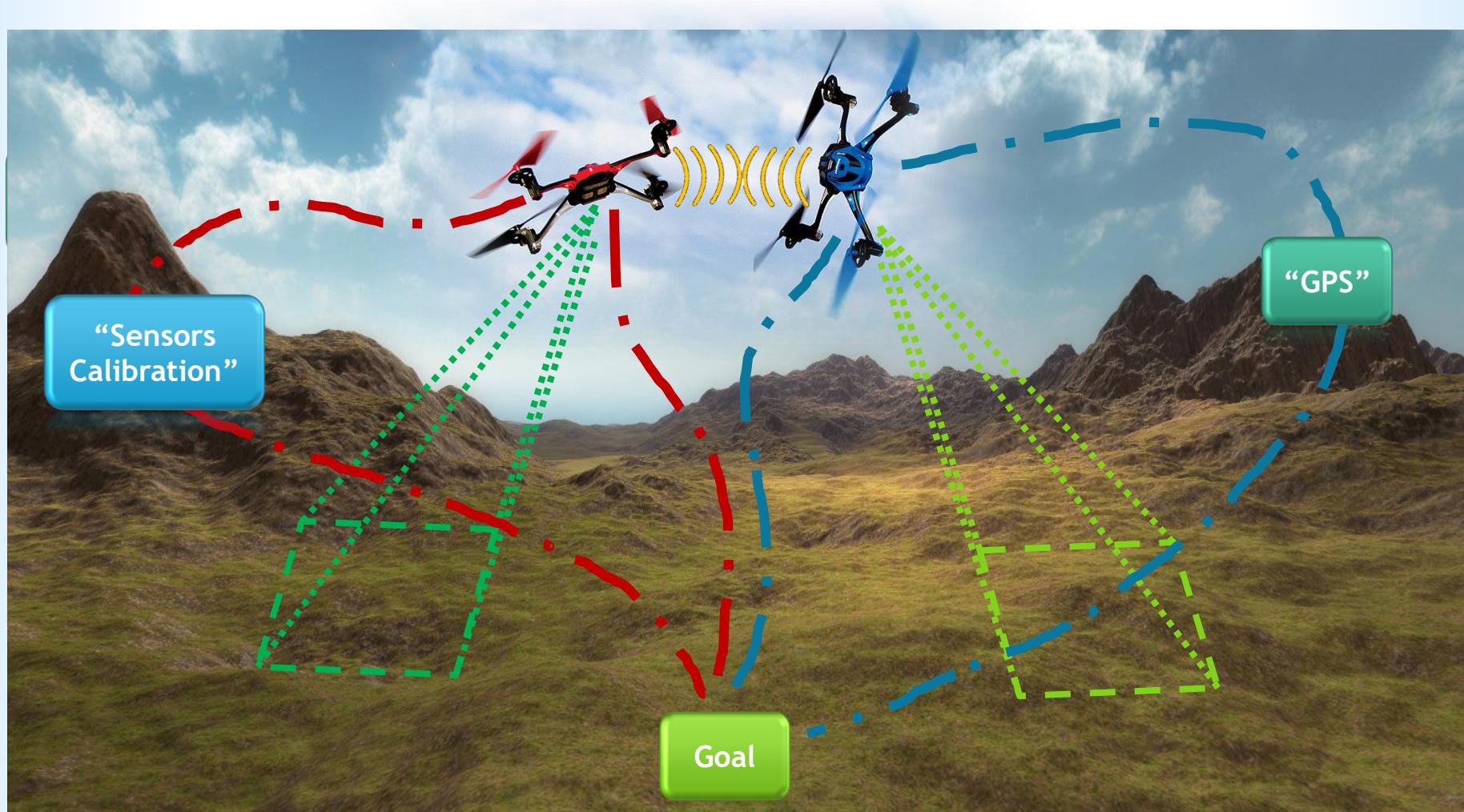
Camera
offline calibration

Sensor Calibration



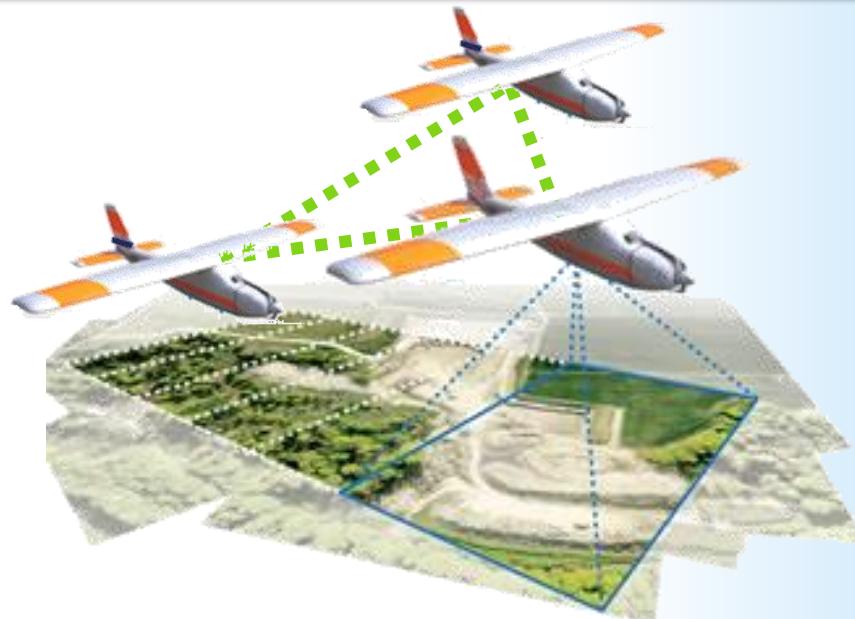
Inertial Sensor
Online calibration
(pre-determined maneuvers)

Introduction - Scenario



Introduction - Scenario

- Aerial cooperative multi-robot
- Sensors:
 - Inertial Measurements Unit (IMU)
 - Monocular downward-looking camera
- Vision inertial navigation system (VINS)
- Partially unknown environment
- GPS-deprived environment
- Centralized architecture



Planning optimal trajectories for cooperative robots to achieve online IMU calibration and accurate navigation

Related Work

- **Online Calibration**

(V. Indelman, 2012), (J. Maye, 2016)

- SLAM considering IMU and extrinsic parameters calibration
- Without planning

- **Belief Space Planning (BSP)**

(V. Indelman, 2013), (G. A. Hollinger, 2014) , (V. Indelman, 2015)

- Performance improvement in SLAM
- Not considering IMU measurements

- **Planning Considering Online Calibration**

- Extrinsic parameters calibration (transformation between frames)

(W. Achterlik, 2013), (D.J. Webb, 2014), (J. Maye, 2016)

- IMU calibration assuming GPS availability

(K. Hausman, 2016)

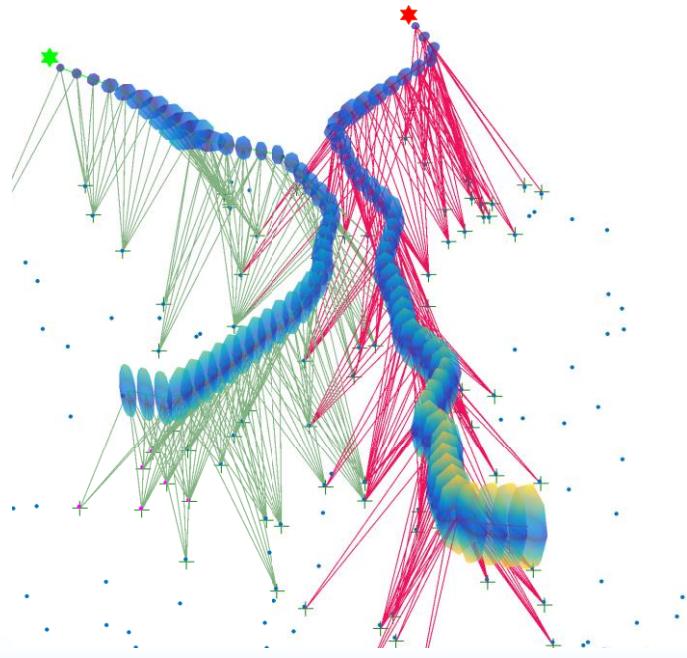


Related Work

- **Multi-robot Belief Space Planning**

(A. Kim, 2014, IJRR) (V. Indelman, 2015, IJRR) (V. Indelman, 2015, ISRR)

- Operation in unknown environments
- Cooperation via mutual landmark observations or observing other robots



(V. Indelman, 2015, ISRR)

Contributions

- Incorporating ***online sensor calibration into belief space planning (BSP)*** for ***visual-inertial navigation systems***
 - Allows to consider, within planning, reduction of navigation estimation uncertainty and reduction of the uncertainty evolution rate
- Approach for ***cooperative multi-robot BSP using future indirect constraints*** given past correlation between robots
 - Introduce concept of “expendable” robots used for updating other robots
- Incorporate recently developed concept of ***IMU pre-integration into BSP***



Problem Formulation - Notations

**Robot's Nav.
State**

$$X_k^r \doteq \{x_0^r, \dots, x_k^r\}$$

**IMU Sensors
Calibration**

$$C_k^r \doteq \{c_0^r, \dots, c_k^r\}$$

**Perceived
Environment**

$$L_k \doteq \{l_0, \dots, l_n\}$$

Random Variables



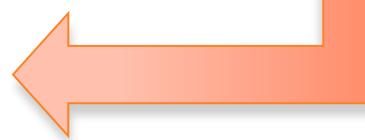
$$X_k \doteq \{X_k^r\}_{r=1}^R$$

$$C_k \doteq \{C_k^r\}_{r=1}^R$$



Joint State

$$\Theta_k \doteq \{X_k, C_k, L_k\}$$



**Control
Actions**

$$U_{0:k-1}^r \doteq \{u_0^r, \dots, u_{k-1}^r\}$$

**Sensors
Measurements**

$$Z_{1:k}^r \doteq \{z_1^r, \dots, z_k^r\}$$

Given



Single Robot

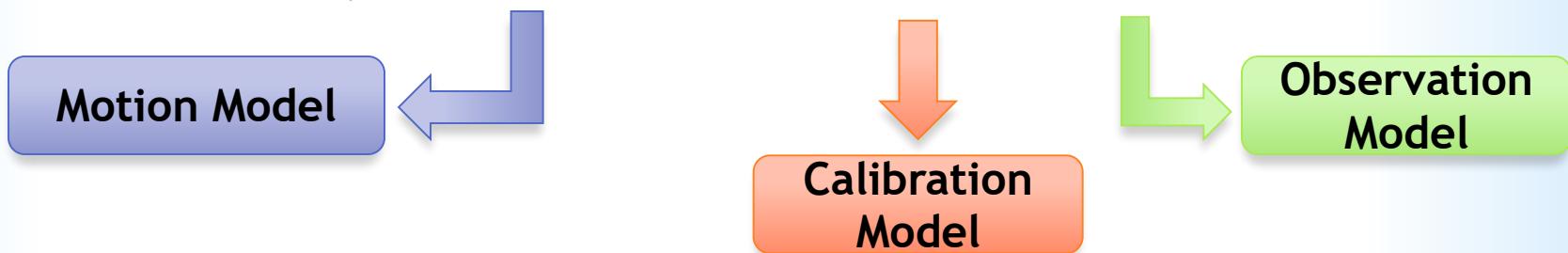


Probabilistic Formulation - Inference

- Joint probability distribution function (pdf)

$$b(\Theta_k) = p(\Theta_k | Z_{1:k}, U_{0:k-1})$$

$$\propto \text{priors} \cdot \prod_{i=1}^k p(x_i | x_{i-1}, c_{i-1}, z_{i-1}^{IMU}) \cdot p(c_i | c_{i-1}) \cdot p(z_i | \Theta_i^o)$$



Probabilistic Formulation - Models Definition

$$p(x_i | x_{i-1}, c_{i-1}, z_{i-1}^{IMU})$$

$$x_i \doteq [p_i \quad v_i \quad q_i]$$

Motion Model:

$$x_i = f(x_{i-1}, c_{i-1}, z_{i-1}^{IMU}) + w_{i-1}$$

$$\text{Gaussian Noise: } w_{i-1} \sim N(0, \Sigma_w)$$



Strapdown Equations:

$$f(x_{i-1}, c_{i-1}, z_{i-1}^{IMU}) \propto \begin{cases} \dot{p}_i = v_i \\ \dot{v}_i = C^T(q_i)(a_i^m - b_i - n^a) - g \\ \dot{q}_i = \frac{1}{2}\Omega(\omega_i^m - d_i - n^g)q_i \end{cases}$$



Probabilistic Formulation - Models Definition

$$p(c_i | c_{i-1})$$

Calibration Model:

$$c_i \doteq [d_i \ b_i]$$

$$c_i = g(c_{i-1}) + e_{i-1}$$

$$\text{Gaussian Noise: } e_{i-1} \sim N(0, \Sigma_e)$$

Random constant model:

$$c_i = c_{i-1} + e_{i-1}$$



Probabilistic Formulation - Models Definition

$$p(z_i | \Theta_i^o)$$

Single Observation Model:

$$z_{i,j} = h(x_i, l_j) + v_i$$

Gaussian Noise: $v_i \sim N(0, \Sigma_v)$

$h(x_i, l_j)$ – Pinhole Camera Model

General Observation Model:

$$p(z_k | \Theta_k^o) = \prod_{l_j \in \Theta_k^o} p(z_{k,j} | x_k, l_j)$$

$\Theta_k^o \subseteq \Theta_k$: Landmarks observed from x_k



Probabilistic Formulation - Models Definition

$$p(x_i | x_{i-1}, c_{i-1}, z_{i-1}^{IMU})$$

Motion Model

$$x_i \doteq [p_i \quad v_i \quad q_i]$$

$$x_i = f(x_{i-1}, c_{i-1}, z_{i-1}^{IMU}) + w_{i-1}$$

$$w_{i-1} \sim N(0, \Sigma_w)$$

$$p(c_i | c_{i-1})$$

Calibration
Model

$$c_i \doteq [d_i \quad b_i]$$

$$c_i = g(c_{i-1}) + e_{i-1} = c_{i-1} + e_{i-1}$$

$$e_{i-1} \sim N(0, \Sigma_e)$$

$$p(z_i | \Theta_i^o)$$

Observation
Model

$$z_{i,j} = h(x_i, l_j) + v_i$$

$$v_i \sim N(0, \Sigma_v)$$

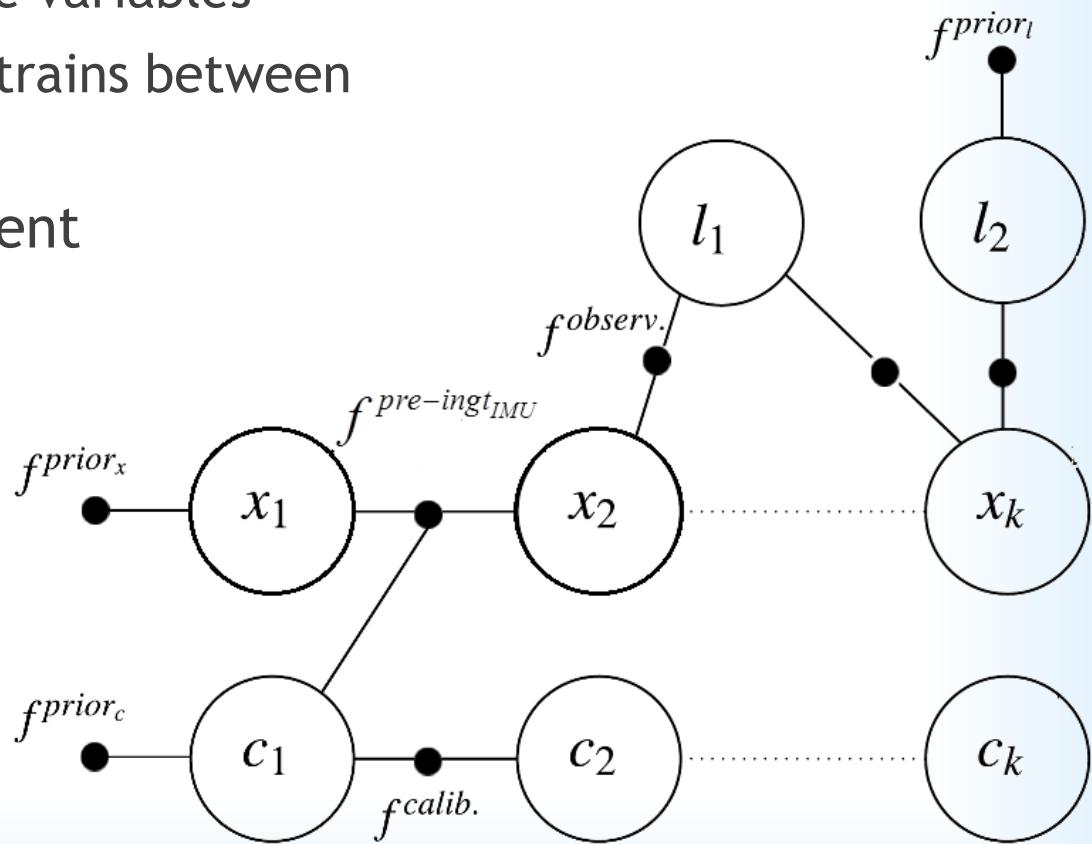
$$p(z_k | \Theta_k^o) = \prod_{l_j \in \Theta_k^o} p(z_{k,j} | x_k, l_j)$$

$$\Theta_k^o \subseteq \Theta_k$$



Factor Graph Representation

- Factorization of a joint pdf in terms of process and measurement models
 - **Vertices** represent the variables
 - **Nodes** represent constraints between variables, the factors
- Computationally efficient probabilistic inference



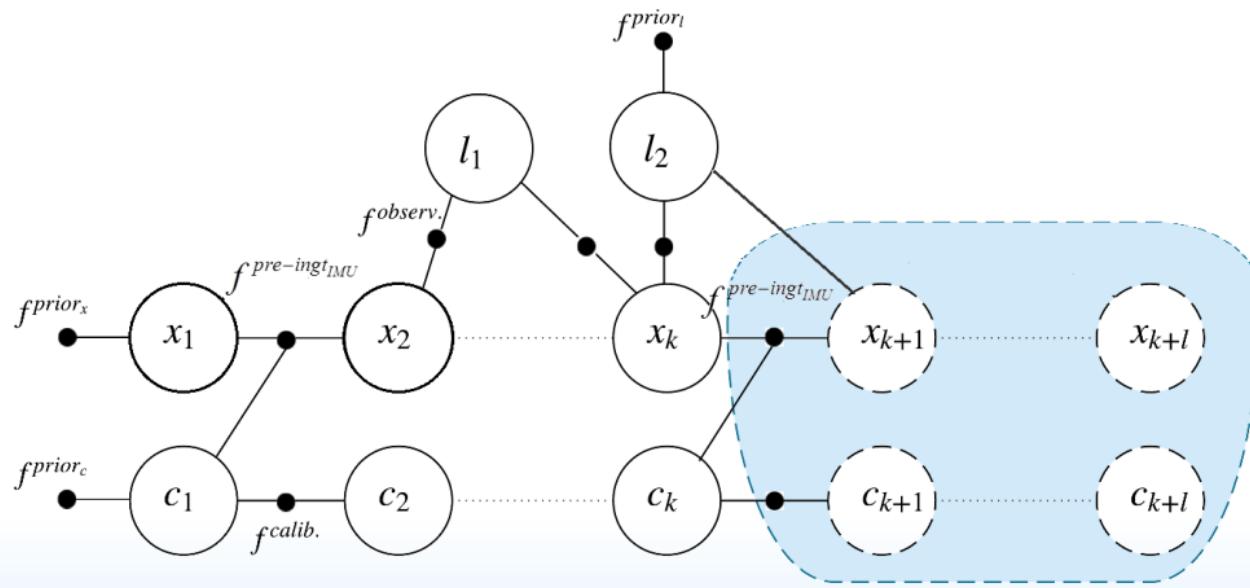
Belief Space Planning (BSP)

- The belief at the l^{th} look ahead time is defined as:

$$b(\Theta_{k+l}) \doteq p(\Theta_{k+l} | Z_{0:k+l}, U_{0:k+l-1})$$

$$= \eta b(\Theta_{k+l-1}) p(x_{k+l} | x_{k+l-1}, u_{k+l-1}, c_{k+l-1}) \boxed{p(c_{k+l} | c_{k+l-1})} p(z_{k+l} | \Theta_{k+l}^o)$$

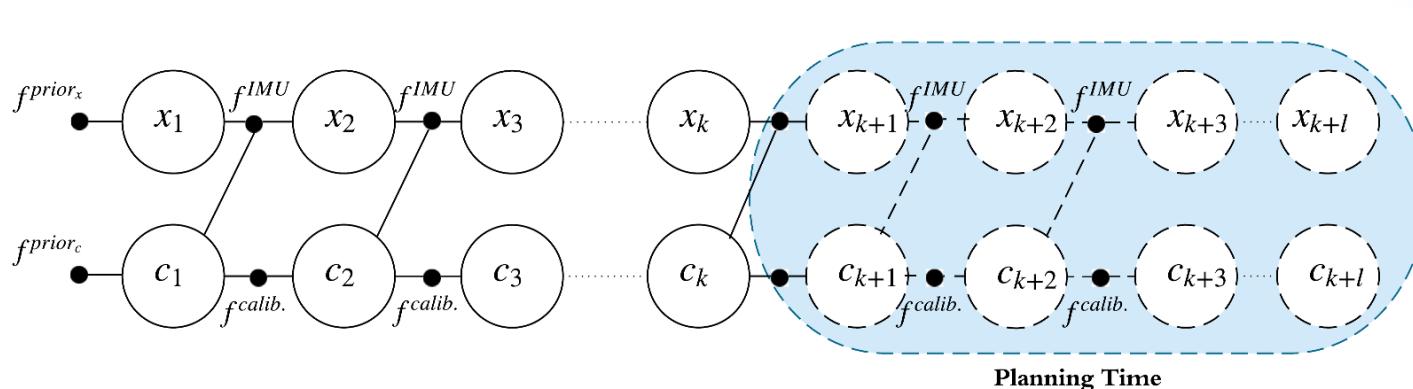
- Maximum a posteriori (MAP) inference: $b(\Theta_{k+l}) = \mathcal{N}(\Theta_{k+l}^*, \Sigma_{k+l})$



Factor Graph - Pre-Integrated IMU Factors

- Challenge:

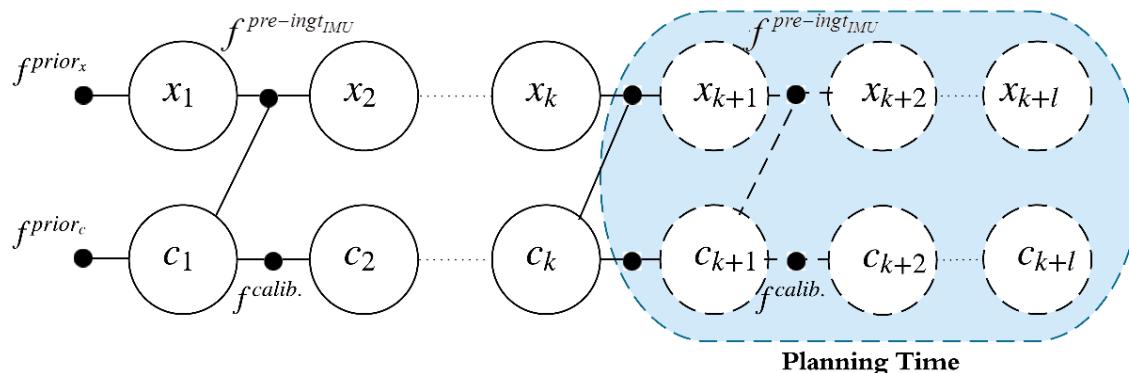
- High rate IMU measurements
- Updating the graph at high rate
- High complexity
- No real time performance in inference, limits planning horizon in BSP



Factor Graph - Pre-Integrated IMU Factors

- Solution:

- Integrate IMU measurements into a **single factor**
- Add corresponding factor at the frequency of other sensors (e.g. camera)
- Previous works use this concept within inference only
- Additionally use this concept within BSP to increase planning horizon



[T. Lupton, 2012]
[V. Indelman, 2013]



Active Online Calibration Approach

- The objective function over a planning horizon of L steps:

$$J_k(b(\Theta_{k+L}), U_{k:k+L-1}) \doteq \sum_{l=0}^{L-1} \mathbb{E}(cf_l(b(\Theta_{k+l}), u_{k+l})) + \mathbb{E}(cf_L(b(\Theta_{k+L})))$$

- Optimal control:

$$U_{k:k+L-1}^* = \operatorname{argmin}_{U_{k:k+L-1}} J_k(b(\Theta_{k+L}), U_{k:k+L-1})$$

- Choice of cost function

$$cf(b(\Theta_{k+l}), u_{k+l}) = \underbrace{\|X_{k+l}^* - X^{Goal}\|_{M_\Theta}}_{\text{penalizes reaching the goal}} + \underbrace{\|\zeta(u_{k+l})\|_{M_u}}_{\text{penalizes control actions}} + \underbrace{tr(M_\Sigma \Sigma_{k+l} M_\Sigma^T)}_{\text{penalizes joint state uncertainty}}$$

$\triangleq cf^\Sigma(M_\Sigma, \Sigma_{k+l})$

 Cost function



Calculating The Optimal Control

- Optimal control:

$$U_{k:k+L-1}^* = \underset{U_{k:k+L-1}}{\operatorname{argmin}} J_k \left(b(\Theta_{k+L}), U_{k:k+L-1} \right)$$

- Discrete Methods:

- Choose best path from a set of candidate paths
- Sampling methods (e.g. RRT or PRM)

- Continuous Methods:

- Direct optimization or Gradient descent methods



Results - Assumptions

- Matlab simulation using GTSAM library
- Synthetic IMU measurements and camera observations
- Assuming data association is solved
- Assuming heading angle control only
- A priori-known regions with different uncertainty levels

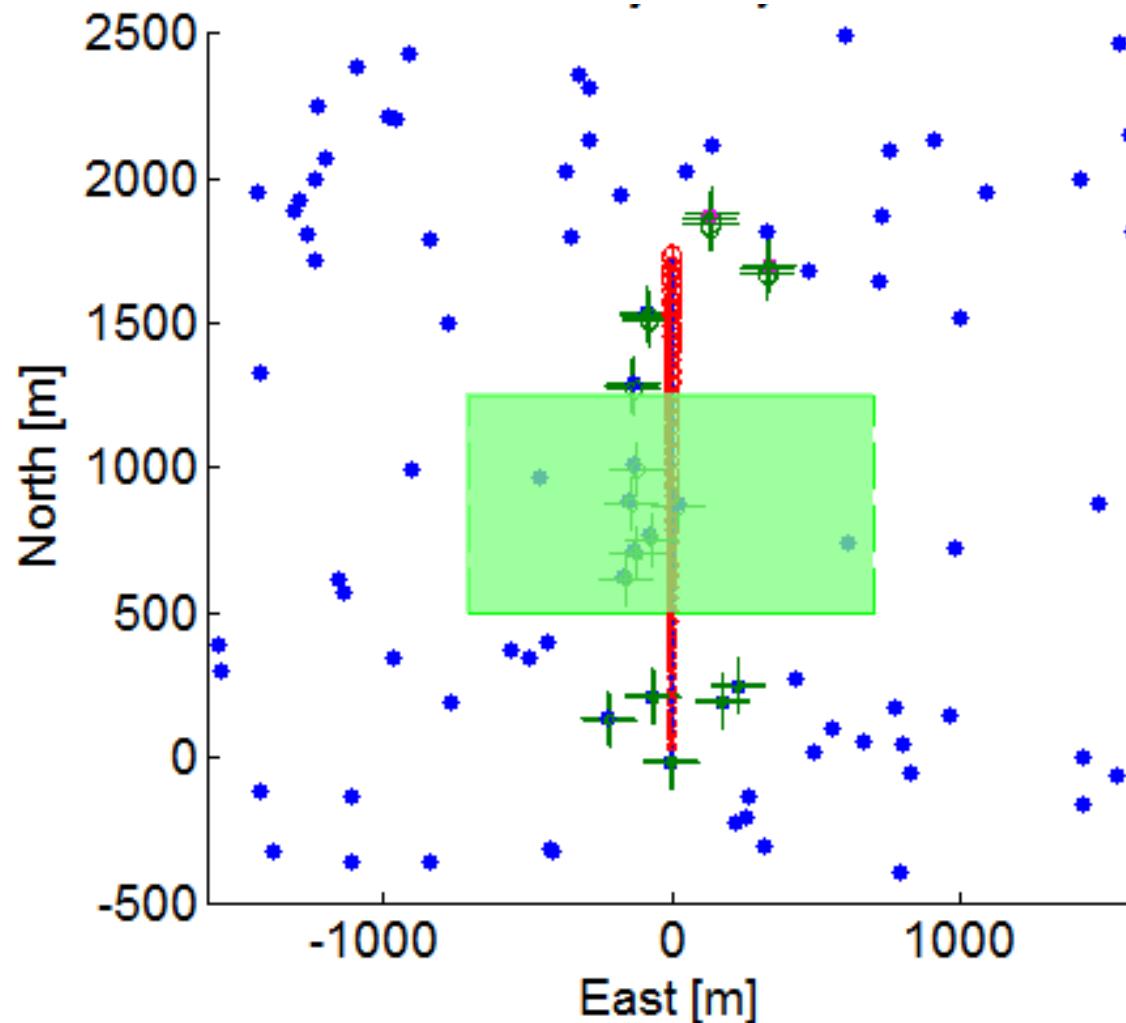


IMU Calibration - Observability Aspects

- **Theorem:** Full observability requires the camera-IMU platform to undergo rotation about at least two IMU axes and acceleration along two IMU axes
- [Achtelik13icra]
- **Conclusion:** Heading angle control is not sufficient for full IMU calibration
- **Alternatives:** Using a priori known regions with different levels of uncertainty to calibrate accelerometers only

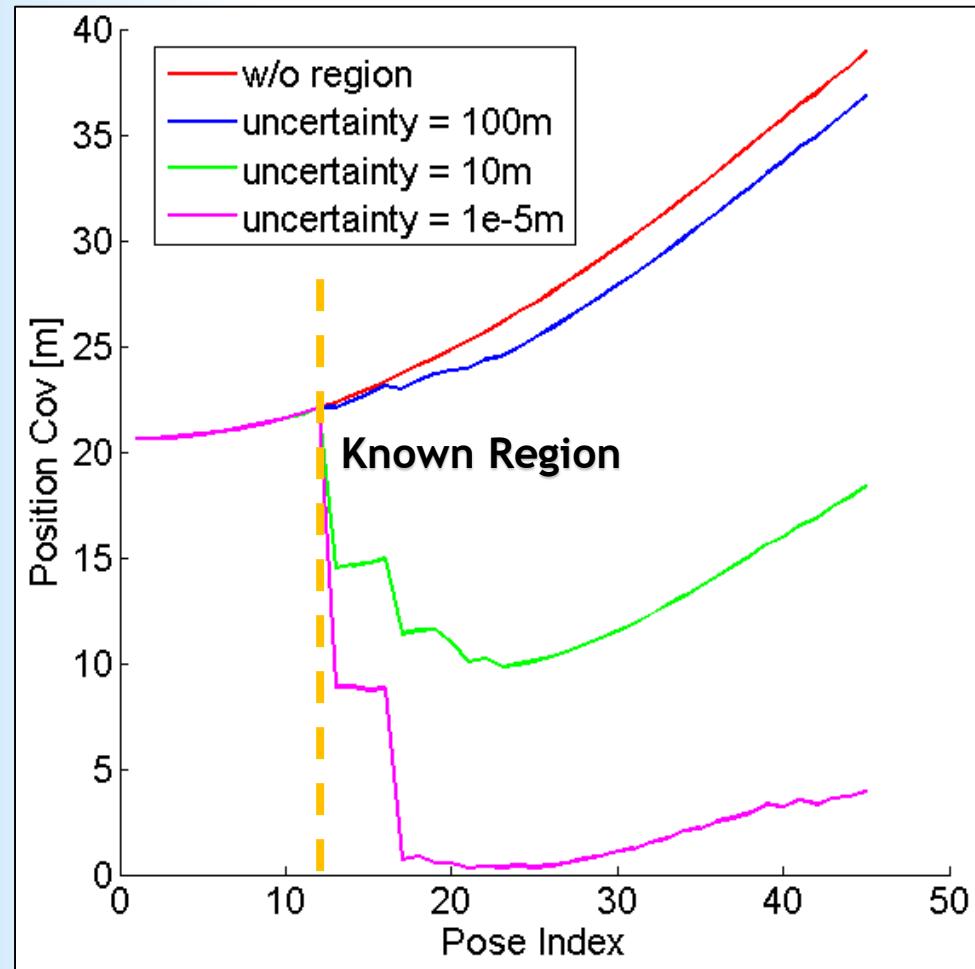


Results - Influence of Known Regions

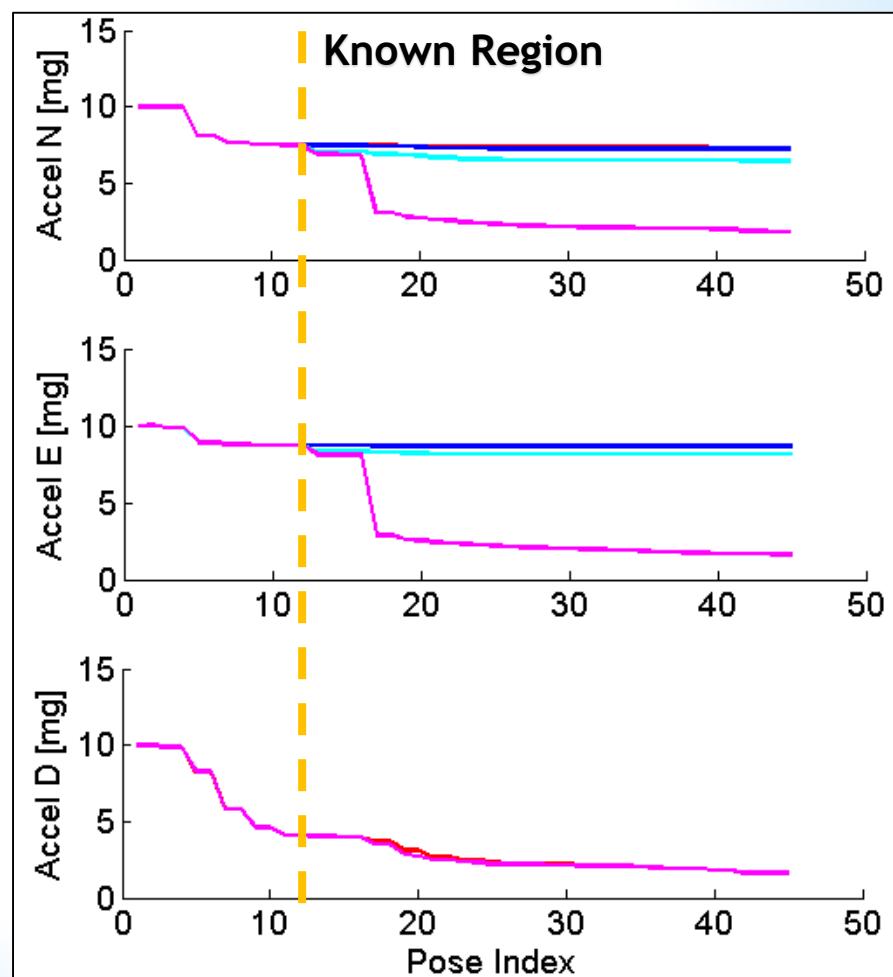


Results - Influence of Known Regions

Position Covariance



Accel. Calib. Covariance



Results - Scenario

- Environment
 - Randomly scattered unknown landmarks
 - Goal location within area without landmarks at all (“dark corridor”)
 - A priori-known regions with different uncertainty levels
- Discrete method - generate candidate paths
 - Shortest path to goal
 - Shortest paths to clusters of mapped/known landmarks



Results - Compared Approaches

- Approach 1 - ‘BSP-Calib’ (*our approach*)

- Incorporate sensor calibration states within the belief
 - “Trade-off” uncertainty cost function

$$cf^{\Sigma^{TO}} \doteq \text{tr} \left(M_{\Sigma_c} \Sigma_{k+l} M_{\Sigma_c}^T \right) + \text{tr} \left(M_{\Sigma_x} \Sigma_{k+l} M_{\Sigma_x}^T \right)$$

- Approach 2 - ‘BSP’

- Does not incorporate sensor calibration states within the belief

- Approach 3 - ‘Shortest-Path’

- Uncertainty cost function set to zero

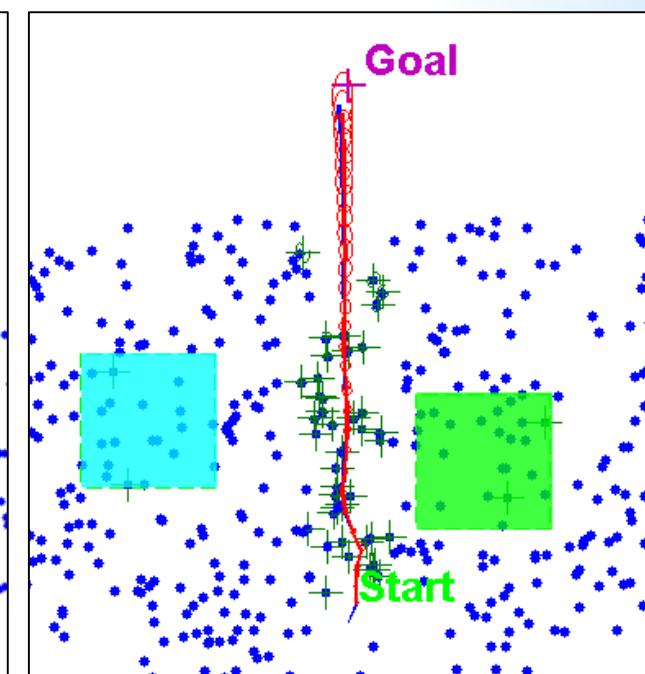
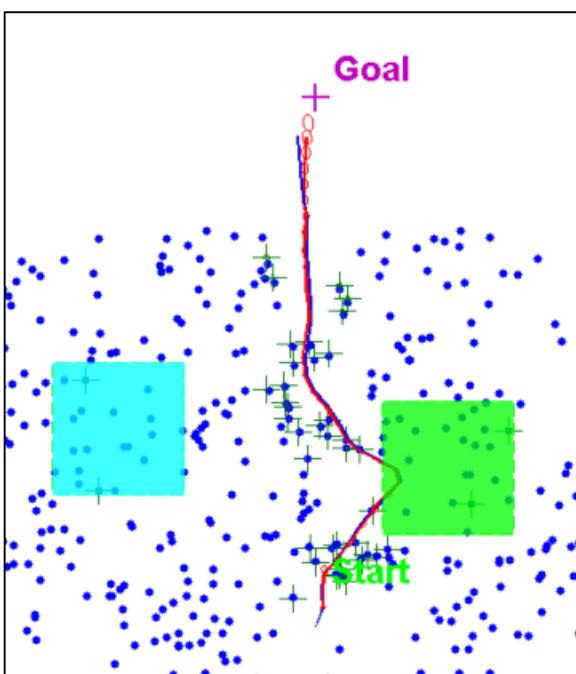
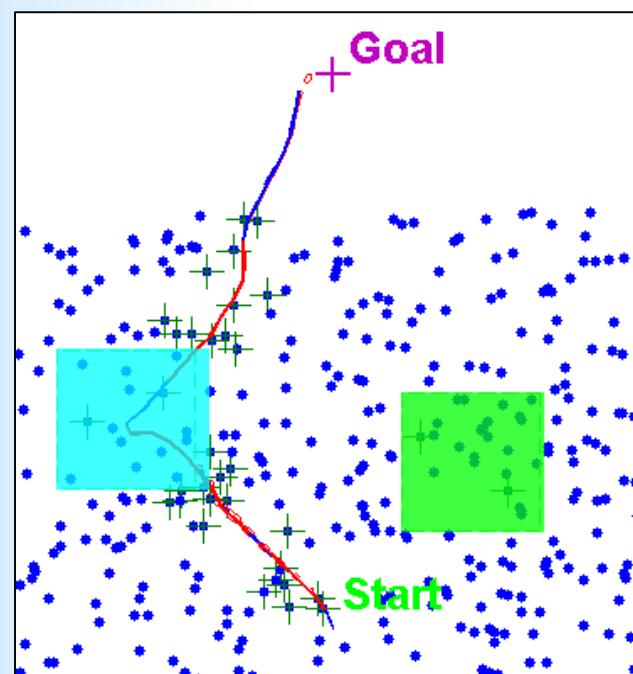


Results - Compared Approaches (Trajectories)

BSP-Calib

BSP

Shortest-Path



$$cf_l = \left\| E_{k+l}^G \Theta_{k+l}^* - \Theta^G \right\|_{M_\Theta} + \left\| \zeta(u_{k+l}) \right\|_{M_u} + \text{tr} \left(M_{\Sigma_c} \Sigma_{k+l} M_{\Sigma_c}^T \right)$$

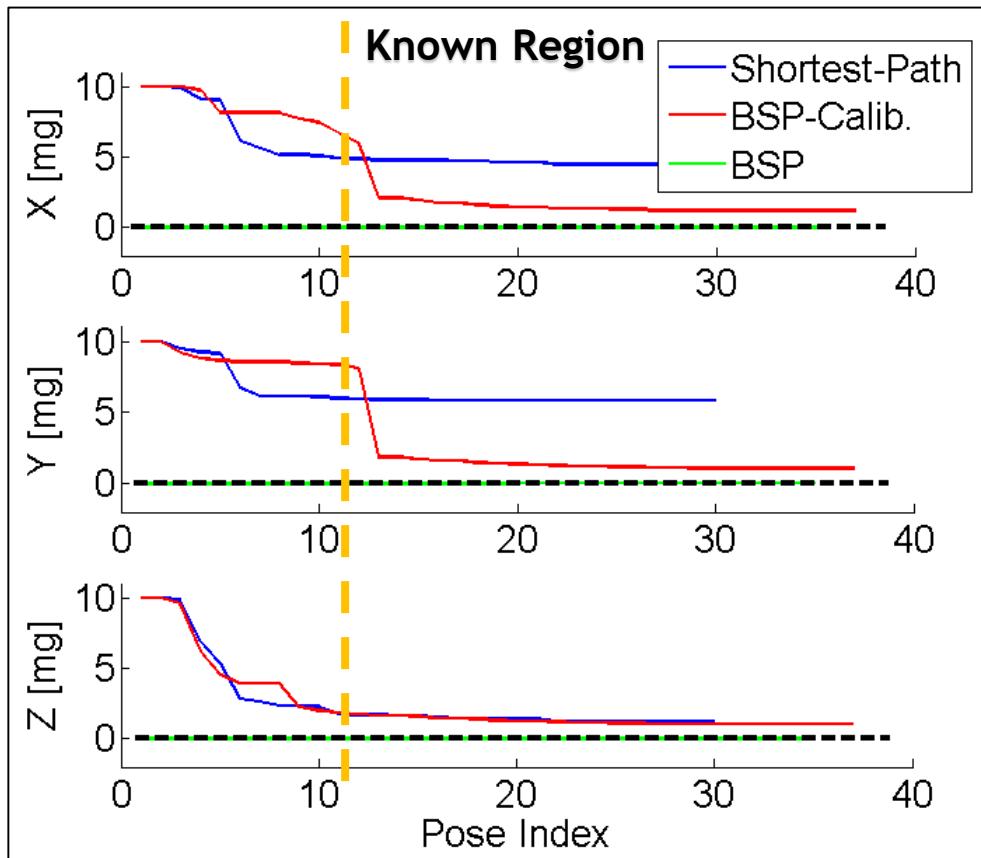
Uncertainty = 10m

Uncertainty = 1e-5m

○ - Covariance

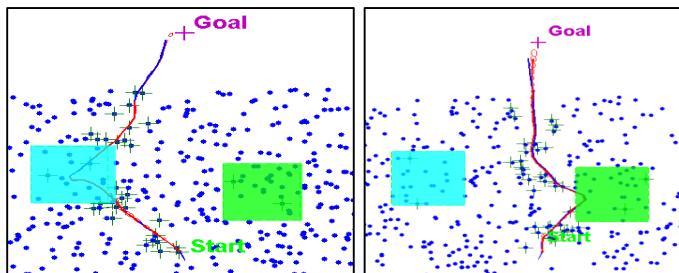
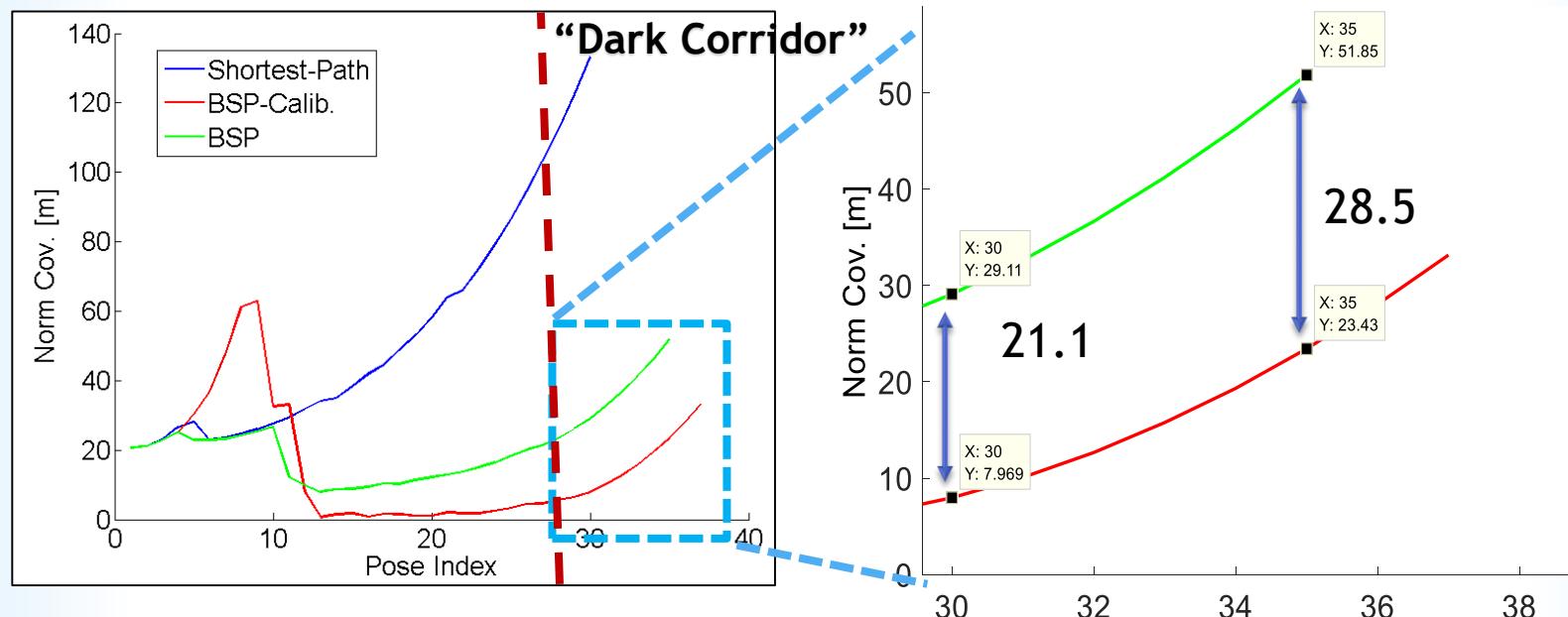
Results - Performance comparison

Accel. Calibration Covariance



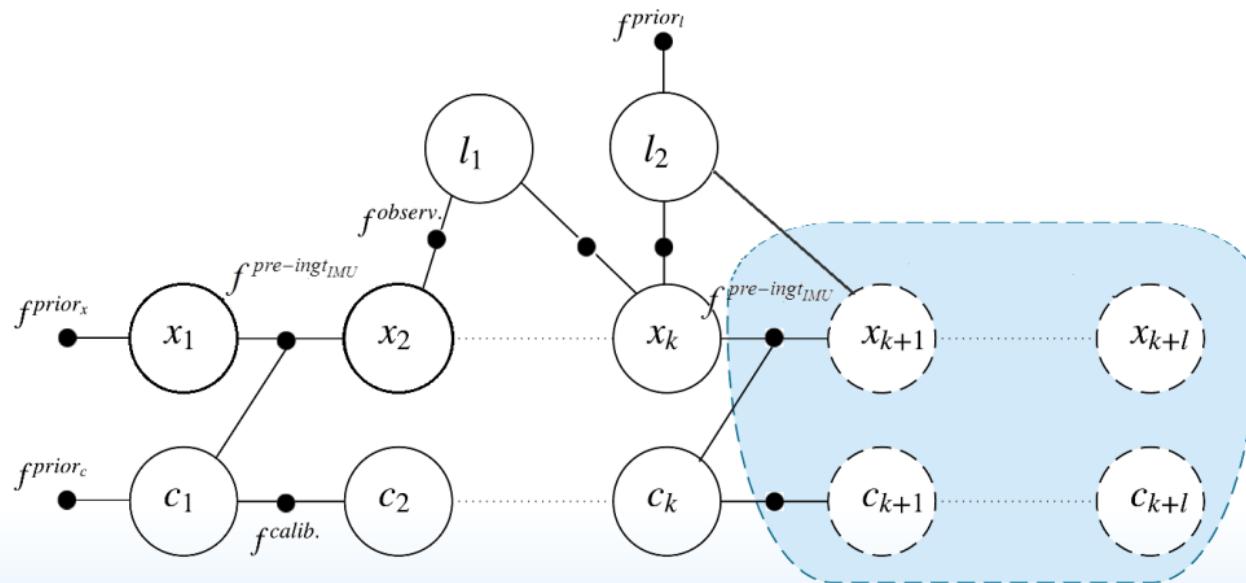
Results - Performance comparison

Position Covariance



Up Till Now

- Online active **self-calibration** of IMU in GPS-deprived environment using BSP
- Improved navigation accuracy
- Incorporated IMU pre-integration concept within BSP for longer planning horizons



Multi-robot

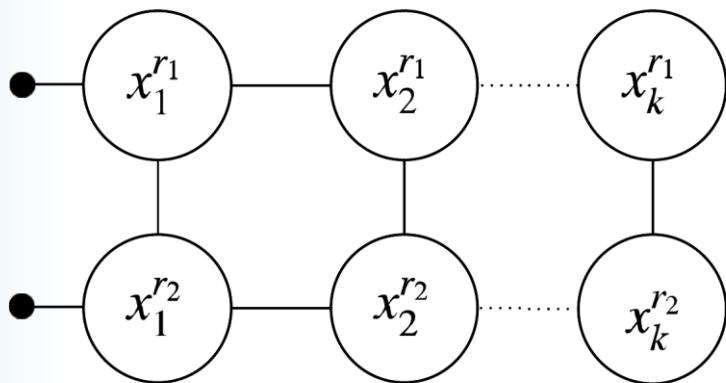


Introduction and Intuition

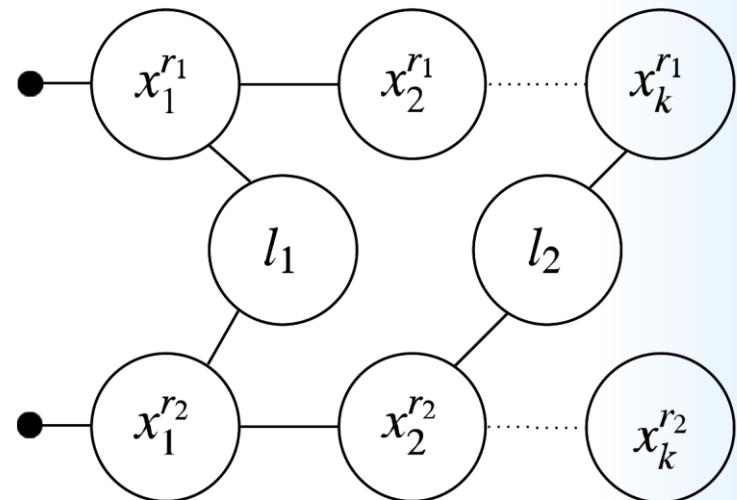
- Cooperative multi-robot:

- Robust and faster exploration/mapping
- Higher accuracy in a multi robot collaborative framework

Cooperation via
observing other robots

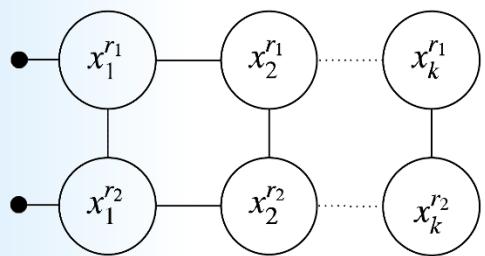


Cooperation via mutual
landmark observations

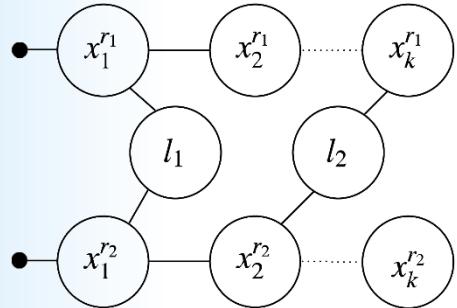


Indirect Update - Concept

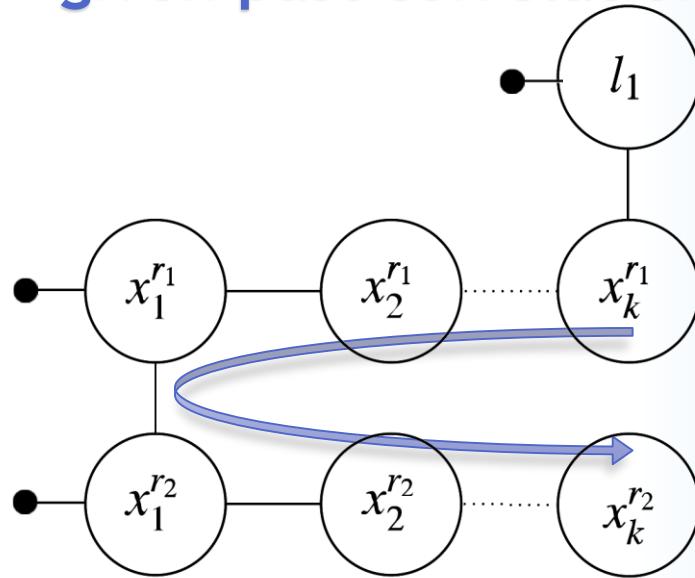
Cooperation via observing other robots



Cooperation via observing same landmark



Indirect cooperation given past correlation



Given correlation,
all robots are updated when a single robot observes a (known) landmark

Key Observation

Given correlation,
all robots are updated when a single robot observes a (known) landmark

- Relaxing previous **cooperation constraints**
- Requires initial/past **correlation** between robots
- Given prior correlation, informative observation made by one robot, impacts also the states of other robots

Note: Study of correlation decay with time or sensitivity to correlation magnitude - not part of this work



Indirect Update - Theoretical Aspects

- Study case:
 - Two robots, r_1 and r_2 , starting with some initial correlation
 - r_1 observes a priori known landmark
 - r_2 does not make any observations
- Definition of covariance matrix Σ or the information matrix I

$$I \doteq R^T R, \Sigma = I^{-1} \doteq \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix}$$

- R - The square root information matrix

$$R = \begin{array}{c} X_{r_1} \quad X_{r_2} \\ \diagdown r_{11} \quad \boxed{r_{12}} \\ \quad \quad \quad X_{r_1} \\ \quad \quad \quad | \\ \quad \quad \quad r_{22} \\ \quad \quad \quad X_{r_2} \end{array}$$

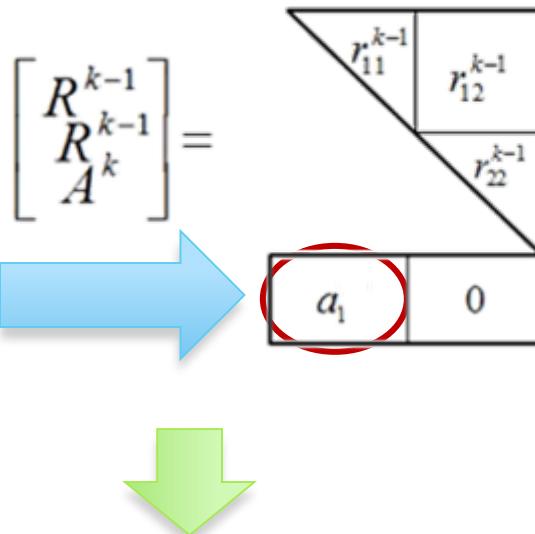


Indirect Update - Theoretical Aspects

- r_1 observes the known region at t_k

$$X \triangleq \begin{pmatrix} x^{r_1} & x^{r_2} \end{pmatrix}^T, z = h(x^{r_1}) + v$$

$$A \doteq \underbrace{\nabla_X(h)}_{\text{Jacob.}} = \underbrace{\begin{bmatrix} a_1 & \dots & a_n \end{bmatrix}}_{n = \# \text{Robots}} \Big|_{r_1 \text{ observ.}} = \begin{bmatrix} a_1 & 0 \end{bmatrix}$$



$$R^k =$$

$$\Sigma^k = \begin{bmatrix} \Sigma_{11}^k & \Sigma_{12}^k \\ \Sigma_{21}^k & \Sigma_{22}^k \end{bmatrix}$$



Indirect Update - Theoretical Aspects

$$R^k = \begin{array}{c} \text{triangle} \\ \text{with entries } r_{11}^k, r_{12}^k, r_{22}^k \end{array} \quad \leftrightarrow \quad \Sigma^k = \begin{bmatrix} \Sigma_{11}^k & \Sigma_{12}^k \\ \Sigma_{21}^k & \Sigma_{22}^k \end{bmatrix}$$

- Calculation of Σ_{22}

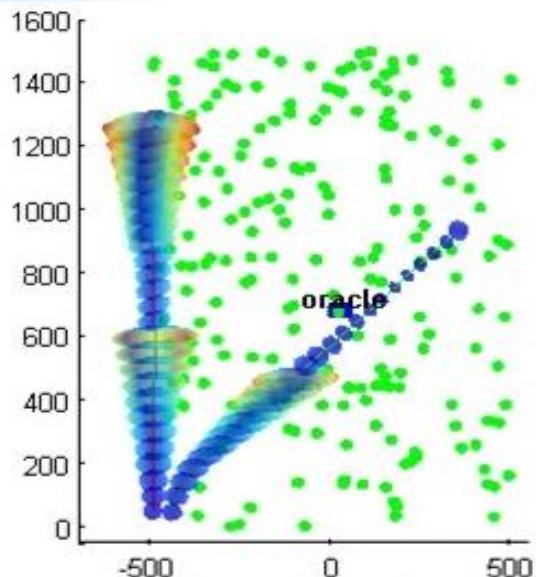
$$\Sigma_{22}^k = (r_{22})^{-2} = \frac{(r_{11}^k)^2}{(r_{22}^{k-1})^2 (r_{11}^k)^2 + (-a_1 r_{12}^{k-1})^2}$$



Indirect Update - Study Case

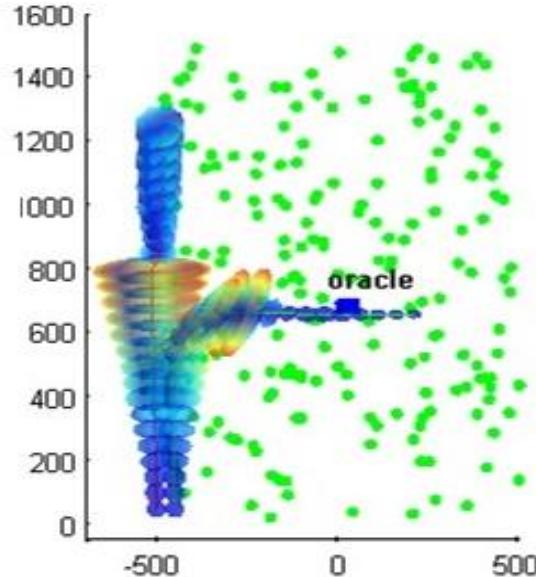
- Examined Trajectories:

“Shortest-Path”



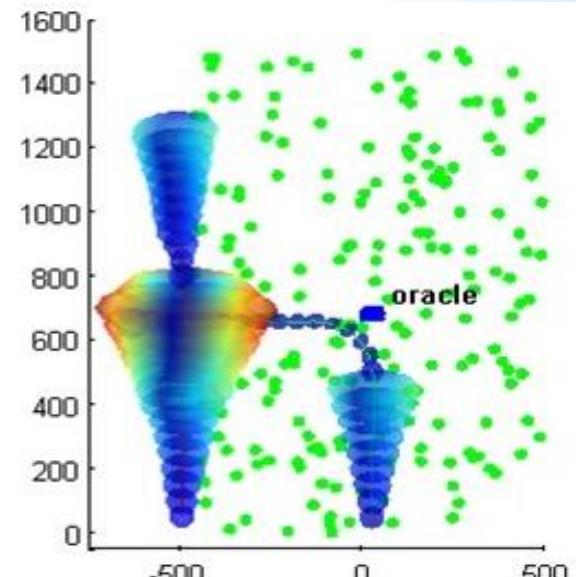
Low Prior Correlation

“Higher-Correlation”



High Prior Correlation

“Future-Correlation”



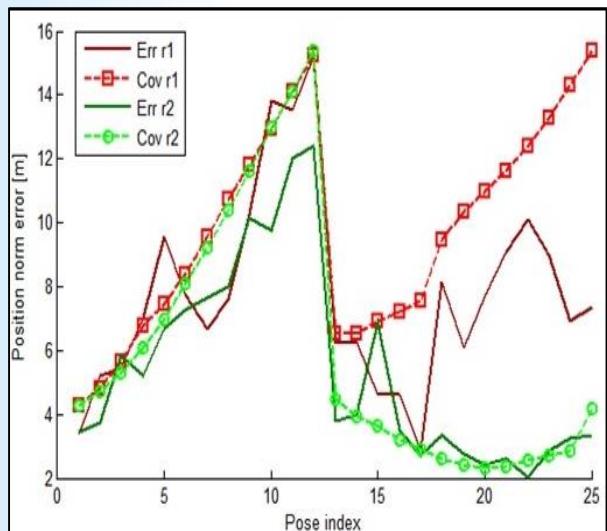
No Prior Correlation



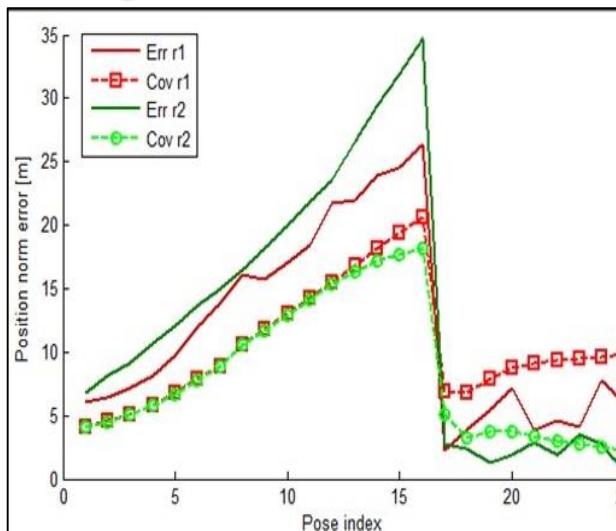
Indirect Update - Study Case

- Position Accuracy (errors and covariance):

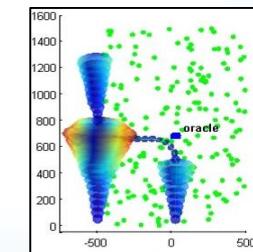
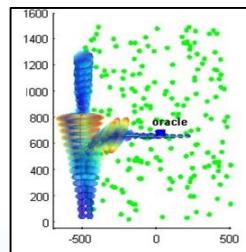
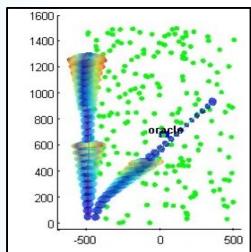
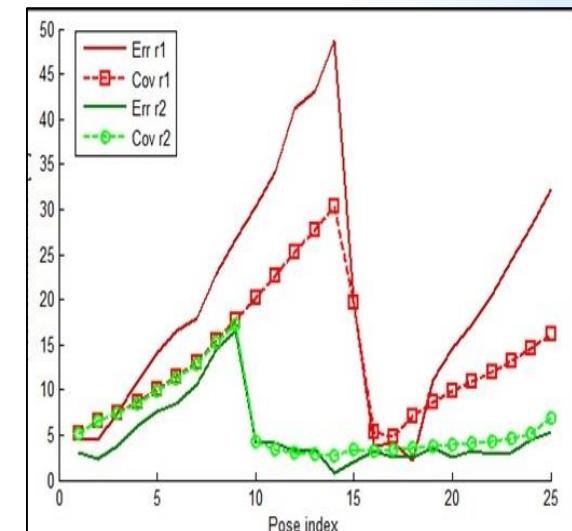
“Shortest-Path”



“Higher-Correlation”



“Future-Correlation”

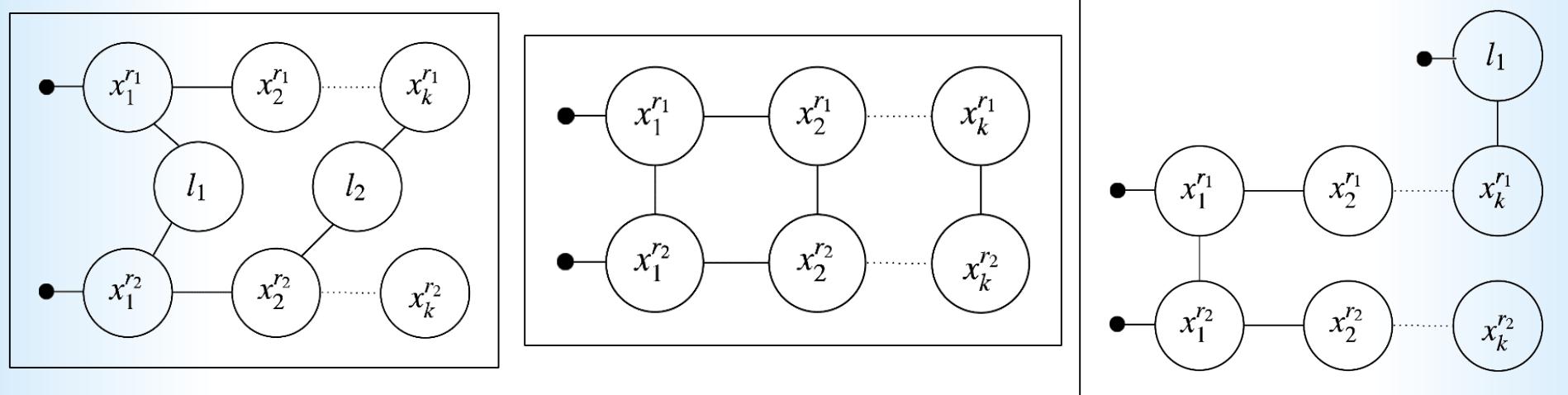


MR Belief Definition

- The belief of R robots is defined as:

$$b(\Theta_k) \propto \prod_{r=1}^R \left\{ priors^r \prod_{i=1}^k p(x_i^r | x_{i-1}^r, c_{i-1}^r, z_{i-1}^{r,IMU}) \cdot p(c_i^r | c_{i-1}^r) p(Z_i^{r,cam.} | \Theta_i^{r,o}) \right\}$$

- Extendable to BSP for the l^{th} look ahead time



Active Indirect Update Approach

- General objective function

$$J_k \left(b(\Theta_{k+L}), U_{k:k+L-1} \right) \doteq \sum_{l=0}^{L-1} \mathbb{E} \left(cf_l \left(b(\Theta_{k+l}), u_{k+l} \right) \right) + \mathbb{E} \left(cf_L \left(b(\Theta_{k+L}) \right) \right)$$

$$cf \doteq \left\{ cf^i \right\}_{i=1}^R$$

- Cost function

$$cf^i = \left\| \zeta(u_{k+l}) \right\|_{M_u} + \sum_{r=1}^R \left\{ \left\| X_{k+l}^* - X^{Goal^r} \right\|_{M_\Theta^r} + cf^{\Sigma^r} \left(M_\Sigma^r, \Sigma_{k+l}^r \right) \right\}$$

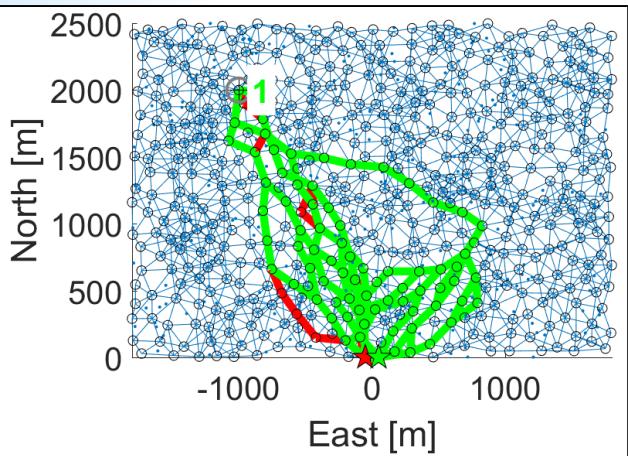


Results - Scenario and Assumptions

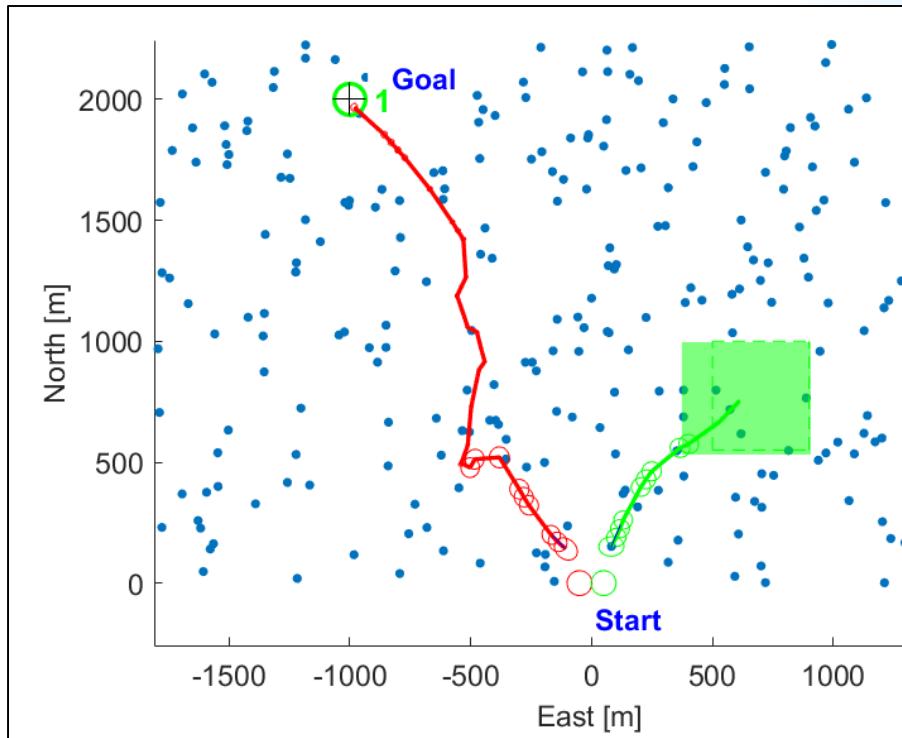
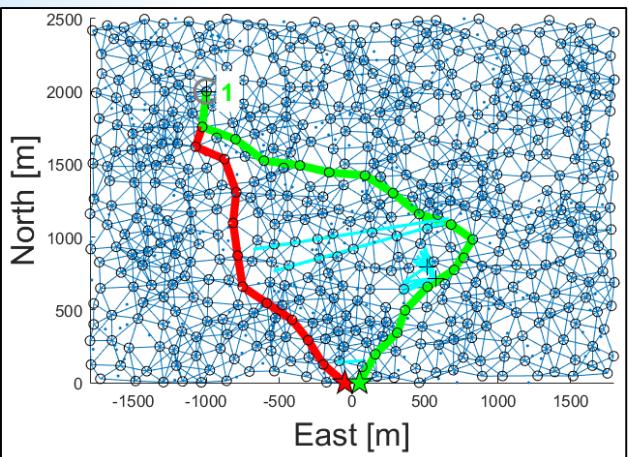
- Simulation - same as single robot
- Partial unknown environment
 - Mostly unknown environment
 - A priori-known regions with different uncertainty levels
- Discrete method - PRM
- Re-planning every 8 steps
- Initial Correlation is created by observing same landmark



Results - Trajectories



$$cf_l^1 = \left\| X_{k+l}^1 - X^{G^1} \right\|_{M_{\Theta}^1}, \quad cf_l^2 = cf^{\Sigma^1} \left(M_{\Sigma}^2, \Sigma_{k+l}^1 \right)$$



Uncertainty = 1e-5m

○ - Covariance

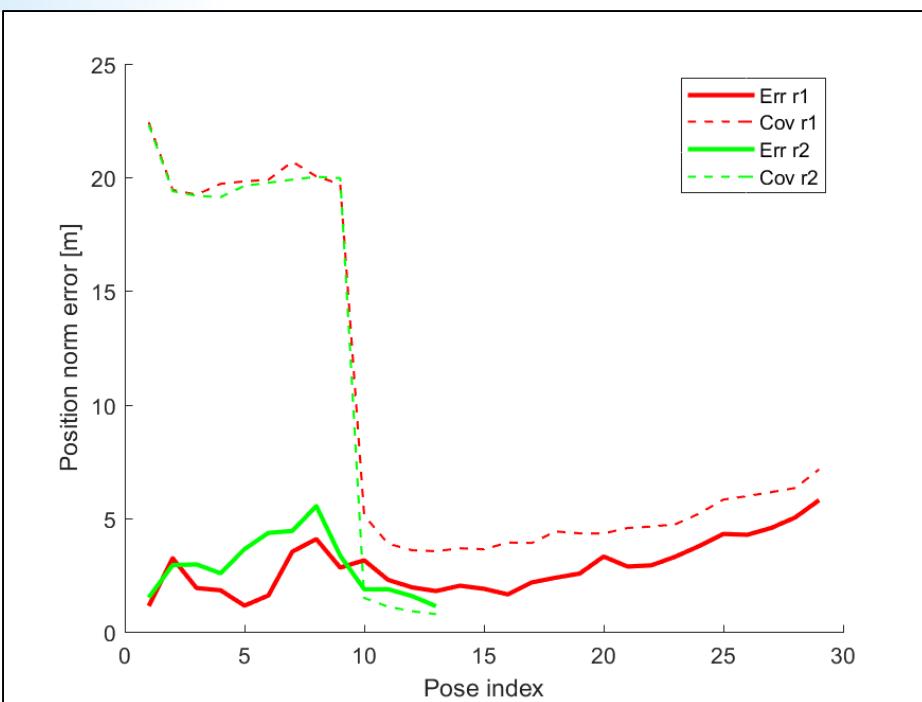


Results - Performance

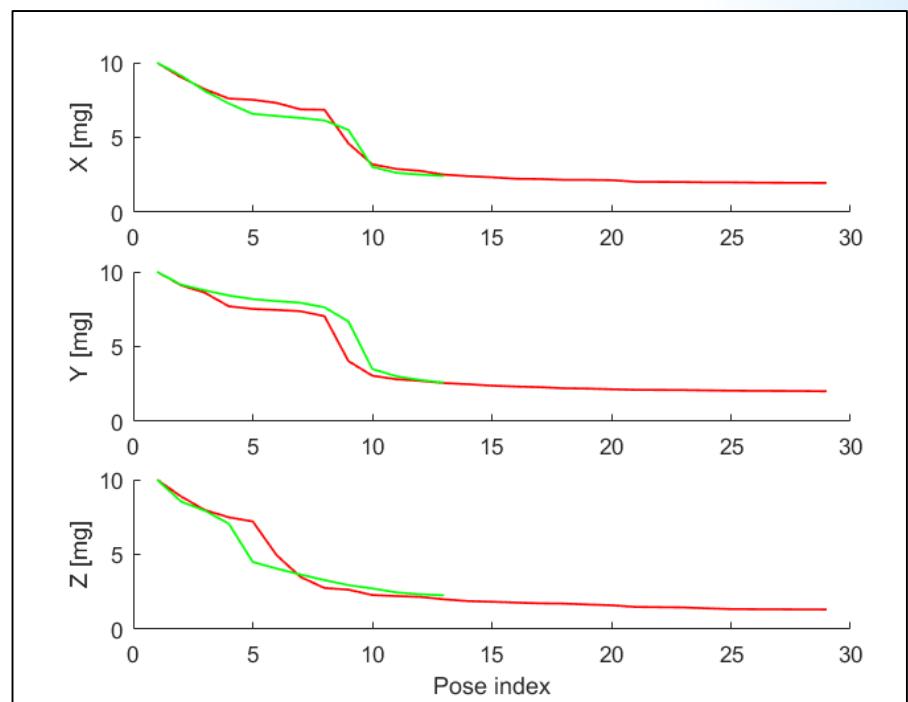
$$cf_l^1 = \left\| E_{k+l}^{G^1} \Theta_{k+l}^* - \Theta^{G^1} \right\|_{M_\Theta^1}$$

$$cf_l^2 = cf^{\Sigma^1} \left(M_\Sigma^2, \Sigma_{k+l}^1 \right)$$

Position Covariance & Error



Accel. Calibration Covariance



Conclusions

- Online **self-calibration of IMU** in GPS-deprived environment using BSP for improving navigation accuracy
- Cooperative multi-robot using **indirect updates within BSP**



Thank You

