### **Robot Mapping**

#### Least Squares Approach to SLAM

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### **Three Main SLAM Paradigms**



#### least squares approach to SLAM

### **Least Squares in General**

- Approach for computing a solution for an overdetermined system
- More equations than unknowns"
- Minimizes the sum of the squared errors in the equations
- Standard approach to a large set of problems

#### **Today: Application to SLAM**

### **Graph-Based SLAM**

- Constraints connect the poses of the robot while it is moving
- Constraints are inherently uncertain







### **Graph-Based SLAM**

 Observing previously seen areas generates constraints between nonsuccessive poses







### **Idea of Graph-Based SLAM**

- Use a graph to represent the problem
- Every node in the graph corresponds to a pose of the robot during mapping
- Every edge between two nodes corresponds to a spatial constraint between them
- Graph-Based SLAM: Build the graph and find a node configuration that minimize the error introduced by the constraints

- Every node in the graph corresponds to a robot position and a laser measurement
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 Once we have the graph, we determine the most likely map by correcting the nodes



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  - ... like this



- Once we have the graph, we determine the most likely map by correcting the nodes
  - ... like this
- Then, we can render a map based on the known poses



### The Overall SLAM System

- Interplay of front-end and back-end
- Map helps to determine constraints by reducing the search space
- Topic today: optimization



# The Graph

- It consists of n nodes  $\mathbf{x} = \mathbf{x}_{1:n}$
- Each  $\mathbf{x}_i$  is a 2D or 3D transformation (the pose of the robot at time  $t_i$ )
- A constraint/edge exists between the nodes x<sub>i</sub> and x<sub>j</sub> if...



# Create an Edge If... (1)

- ...the robot moves from  $\mathbf{x}_i$  to  $\mathbf{x}_{i+1}$
- Edge corresponds to odometry



# Create an Edge If... (2)

 ...the robot observes the same part of the environment from x<sub>i</sub> and from x<sub>j</sub>





Measurement from  $\mathbf{x}_i$ 

Measurement from  $\mathbf{x}_j$ 

# Create an Edge If... (2)

- ...the robot observes the same part of the environment from x<sub>i</sub> and from x<sub>j</sub>
- Construct a virtual measurement about the position of x<sub>j</sub> seen from x<sub>i</sub>



Edge represents the position of  $x_j$  seen from  $x_i$  based on the **observation** 

### Transformations

- Transformations can be expressed using homogenous coordinates
- Odometry-Based edge

 $(\mathbf{X}_i^{-1}\mathbf{X}_{i+1})$ 

Observation-Based edge

$$(\mathbf{X}_i^{-1}\mathbf{X}_j)$$
  
How node i sees node

### **Homogenous Coordinates**

- H.C. are a system of coordinates used in projective geometry
- Projective geometry is an alternative algebraic representation of geometric objects and transformations
- Formulas involving H.C. are often simpler than in the Cartesian world
- A single matrix can represent affine transformations and projective transformations

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#### **Homogenous Coordinates**

- N-dim space expressed in N+1 dim
- 4 dim. for modeling the 3D space
- To HC:  $(x, y, z)^T \rightarrow (x, y, z, 1)^T$
- Backwards:  $(x, y, z, w)^T \rightarrow (\frac{x}{w}, \frac{y}{w}, \frac{z}{w})^T$
- Vector in HC:  $v = (x, y, z, w)^T$
- Translation:

$$T = \begin{pmatrix} 1 & 0 & 0 & t_x \\ 0 & 1 & 0 & t_y \\ 0 & 0 & 1 & t_z \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Rotation:

$$R = \left(\begin{array}{cc} R^{3D} & 0\\ 0 & 1 \end{array}\right)$$

# **The Edge Information Matrices**

- Observations are affected by noise
- Information matrix Ω<sub>ij</sub> for each edge to encode its uncertainty
- The "bigger" Ω<sub>ij</sub>, the more the edge "matters" in the optimization

#### Questions

- What do the information matrices look like in case of scan-matching vs. odometry?
- What should these matrices look like when moving in a long, featureless corridor?

#### **Pose Graph**



#### **Pose Graph**



#### Least Squares SLAM

 This error function looks suitable for least squares error minimization

$$\mathbf{x}^{*} = \arg \min_{\mathbf{x}} \sum_{ij} \mathbf{e}_{ij}^{T}(\mathbf{x}_{i}, \mathbf{x}_{j}) \Omega_{ij} \mathbf{e}_{ij}(\mathbf{x}_{i}, \mathbf{x}_{j})$$
$$= \arg \min_{\mathbf{x}} \sum_{k} \mathbf{e}_{k}^{T}(\mathbf{x}) \Omega_{k} \mathbf{e}_{k}(\mathbf{x})$$

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#### **Question:**

What is the state vector?

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#### **Question:**

What is the state vector?

 $\mathbf{x}^T = \begin{pmatrix} \mathbf{x}_1^T & \mathbf{x}_2^T & \cdots & \mathbf{x}_n^T \end{pmatrix} \text{ One block for each node of the graph}$ 

Specify the error function!

#### **The Error Function**

Error function for a single constraint

$$\mathbf{e}_{ij}(\mathbf{x}_i, \mathbf{x}_j) = \mathsf{t2v}(\mathbf{Z}_{ij}^{-1}(\mathbf{X}_i^{-1}\mathbf{X}_j))$$

$$\uparrow$$

$$\mathsf{measurement}$$

$$\mathbf{x}_j \text{ referenced w.r.t. } \mathbf{x}_j$$

Error as a function of the whole state vector

$$\mathbf{e}_{ij}(\mathbf{x}) = \mathsf{t2v}(\mathbf{Z}_{ij}^{-1}(\mathbf{X}_i^{-1}\mathbf{X}_j))$$

Error takes a value of zero if

$$\mathbf{Z}_{ij} = (\mathbf{X}_i^{-1}\mathbf{X}_j)$$

### Gauss-Newton: The Overall Error Minimization Procedure

- Define the error function
- Linearize the error function
- Compute its derivative
- Set the derivative to zero
- Solve the linear system
- Iterate this procedure until convergence

### **Linearizing the Error Function**

 We can approximate the error functions around an initial guess x via Taylor expansion

$$\mathbf{e}_{ij}(\mathbf{x} + \Delta \mathbf{x}) \simeq \mathbf{e}_{ij}(\mathbf{x}) + \mathbf{J}_{ij}\Delta \mathbf{x}$$
  
with  $\mathbf{J}_{ij} = rac{\partial \mathbf{e}_{ij}(\mathbf{x})}{\partial \mathbf{x}}$ 

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  - $\blacktriangleright$  No, only on  $\mathbf{x}_i$  and  $\mathbf{x}_j$
- Is there any consequence on the structure of the Jacobian?
  - $\Rightarrow$  Yes, it will be non-zero only in the rows corresponding to  $x_i$  and  $x_j$

$$\frac{\partial \mathbf{e}_{ij}(\mathbf{x})}{\partial \mathbf{x}} = \left( \begin{array}{c} \mathbf{0} \cdots \frac{\partial \mathbf{e}_{ij}(\mathbf{x}_i)}{\partial \mathbf{x}_i} \cdots \frac{\partial \mathbf{e}_{ij}(\mathbf{x}_j)}{\partial \mathbf{x}_j} \cdots \mathbf{0} \end{array} \right)$$
$$\mathbf{J}_{ij} = \left( \begin{array}{c} \mathbf{0} \cdots \mathbf{A}_{ij} \cdots \mathbf{B}_{ij} \cdots \mathbf{0} \end{array} \right)$$

### **Jacobians and Sparsity**

• Error  $e_{ij}(x)$  depends only on the two parameter blocks  $x_i$  and  $x_j$ 

$$\mathbf{e}_{ij}(\mathbf{x}) = \mathbf{e}_{ij}(\mathbf{x}_i, \mathbf{x}_j)$$

The Jacobian will be zero everywhere except in the columns of x<sub>i</sub> and x<sub>j</sub>

$$\mathbf{J}_{ij} = \left( \mathbf{0} \cdots \mathbf{0} \left| \begin{array}{c} \frac{\partial \mathbf{e}(\mathbf{x}_i)}{\partial \mathbf{x}_i} \\ \frac{\partial \mathbf{x}_i}{\mathbf{A}_{ij}} \end{array} \mathbf{0} \cdots \mathbf{0} \left| \begin{array}{c} \frac{\partial \mathbf{e}(\mathbf{x}_j)}{\partial \mathbf{x}_j} \\ \frac{\partial \mathbf{e}(\mathbf{x}_j)}{\partial \mathbf{x}_j} \end{array} \mathbf{0} \cdots \mathbf{0} \right| \right) \right)$$

# **Consequences of the Sparsity**

We need to compute the coefficient vector b and matrix H:

$$\mathbf{b}^{T} = \sum_{ij} \mathbf{b}_{ij}^{T} = \sum_{ij} \mathbf{e}_{ij}^{T} \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}$$
$$\mathbf{H} = \sum_{ij} \mathbf{H}_{ij} = \sum_{ij} \mathbf{J}_{ij}^{T} \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}$$

- The sparse structure of J<sub>ij</sub> will result in a sparse structure of H
- This structure reflects the adjacency matrix of the graph

### **Illustration of the Structure**


## **Illustration of the Structure**

$$\mathbf{b}_{ij} = \mathbf{J}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{e}_{ij}$$

 $\mathbf{H}_{ij} = \mathbf{J}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{J}_{ij}$ 



Non-zero only at  $x_i$  and  $x_j$ 

Non-zero on the main diagonal at **x**<sub>i</sub> and **x**<sub>j</sub>



## **Illustration of the Structure**

$$\mathbf{b}_{ij} = \mathbf{J}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{e}_{ij}$$



Non-zero only at  $x_i$  and  $x_j$ 

Non-zero on the main diagonal at **x**<sub>i</sub> and **x**<sub>j</sub>



### **Illustration of the Structure**



 $\mathbf{H} = \sum_{ij} \mathbf{H}_{ij}$ 













### **Consequences of the Sparsity**

- An edge contributes to the linear system via b<sub>ij</sub> and H<sub>ij</sub>
- The coefficient vector is:

$$\mathbf{b}_{ij}^{T} = \mathbf{e}_{ij}^{T} \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}$$
  
=  $\mathbf{e}_{ij}^{T} \boldsymbol{\Omega}_{ij} \left( \mathbf{0} \cdots \mathbf{A}_{ij} \cdots \mathbf{B}_{ij} \cdots \mathbf{0} \right)$   
=  $\left( \mathbf{0} \cdots \mathbf{e}_{ij}^{T} \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} \cdots \mathbf{e}_{ij}^{T} \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \cdots \mathbf{0} \right)$ 

 It is non-zero only at the indices corresponding to x<sub>i</sub> and x<sub>j</sub>

## **Consequences of the Sparsity**

The coefficient matrix of an edge is:

$$\begin{split} \mathbf{H}_{ij} &= \mathbf{J}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij} \\ &= \begin{pmatrix} \vdots \\ \mathbf{A}_{ij}^T \\ \vdots \\ \mathbf{B}_{ij}^T \\ \vdots \end{pmatrix} \boldsymbol{\Omega}_{ij} \begin{pmatrix} \cdots \mathbf{A}_{ij} \cdots \mathbf{B}_{ij} \cdots \end{pmatrix} \\ &= \begin{pmatrix} \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} & \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \\ &\mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} & \mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \end{pmatrix} \end{split}$$

Non-zero only in the blocks relating i,j

# **Sparsity Summary**

- An edge ij contributes only to the
  - i<sup>th</sup> and the j<sup>th</sup> block of  $\mathbf{b}_{ij}$
  - to the blocks ii, jj, ij and ji of  $\mathbf{H}_{ij}$
- Resulting system is sparse
- System can be computed by summing up the contribution of each edge
- Efficient solvers can be used
  - Sparse Cholesky decomposition
  - Conjugate gradients
  - many others

### **The Linear System**

Vector of the states increments:

$$\Delta \mathbf{x}^T = \left( \Delta \mathbf{x}_1^T \ \Delta \mathbf{x}_2^T \ \cdots \ \Delta \mathbf{x}_n^T \right)$$

Coefficient vector:

$$\mathbf{b}^T = \begin{pmatrix} \bar{\mathbf{b}}_1^T & \bar{\mathbf{b}}_2^T & \cdots & \bar{\mathbf{b}}_n^T \end{pmatrix}$$
• System matrix:

$$\mathbf{H} = \begin{pmatrix} \bar{\mathbf{H}}^{11} & \bar{\mathbf{H}}^{12} & \cdots & \bar{\mathbf{H}}^{1n} \\ \bar{\mathbf{H}}^{21} & \bar{\mathbf{H}}^{22} & \cdots & \bar{\mathbf{H}}^{2n} \\ \vdots & \ddots & \vdots \\ \bar{\mathbf{H}}^{n1} & \bar{\mathbf{H}}^{n2} & \cdots & \bar{\mathbf{H}}^{nn} \end{pmatrix}$$

# **Building the Linear System**

For each constraint:

- Compute error  $e_{ij} = t2v(\mathbf{Z}_{ij}^{-1}(\mathbf{X}_i^{-1}\mathbf{X}_j))$
- Compute the blocks of the Jacobian:

$$\mathbf{A}_{ij} = \frac{\partial \mathbf{e}(\mathbf{x}_i, \mathbf{x}_j)}{\partial \mathbf{x}_i} \qquad \mathbf{B}_{ij} = \frac{\partial \mathbf{e}(\mathbf{x}_i, \mathbf{x}_j)}{\partial \mathbf{x}_j}$$

Update the coefficient vector:

$$ar{\mathbf{b}}_i^T + = \mathbf{e}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{A}_{ij} \qquad ar{\mathbf{b}}_j^T + = \mathbf{e}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{B}_{ij}$$

• Update the system matrix:

$$\bar{\mathbf{H}}^{ii} + = \mathbf{A}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{A}_{ij} \qquad \bar{\mathbf{H}}^{ij} + = \mathbf{A}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{B}_{ij}$$
$$\bar{\mathbf{H}}^{ji} + = \mathbf{B}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{A}_{ij} \qquad \bar{\mathbf{H}}^{jj} + = \mathbf{B}_{ij}^T \mathbf{\Omega}_{ij} \mathbf{B}_{ij}$$

# Algorithm

- 1: optimize(x):
- 2: while (!converged)3:  $(\mathbf{H}, \mathbf{b}) = \text{buildLinearSystem}(\mathbf{x})$ 4:  $\Delta \mathbf{x} = \text{solveSparse}(\mathbf{H}\Delta \mathbf{x} = -\mathbf{b})$ 5:  $\mathbf{x} = \mathbf{x} + \Delta \mathbf{x}$
- 6: end
- $7: return \mathbf{x}$

## **Example on the Blackboard**

### **Trivial 1D Example**



Two nodes and one observation

$$\mathbf{x} = (x_1 x_2)^T = (0 0)$$

 $z_{12} = 1$  $\Omega = 2$ 

$$e_{12} = z_{12} - (x_2 - x_1) = 1 - (0 - 0) = 1$$

$$J_{12} = (1 - 1)$$

- $\mathbf{b}_{12}^T = \mathbf{e}_{12}^T \Omega_{12} \mathbf{J}_{12} = (2 2)$
- $\mathbf{H}_{12} = \mathbf{J}_{12}^T \mathbf{\Omega} \mathbf{J}_{12} = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix}$ 
  - $\Delta x = -H_{12}^{-1}b_{12}$

**BUT** det(H) = 0??? 47

### What Went Wrong?

- The constraint specifies a relative constraint between both nodes
- Any poses for the nodes would be fine as long a their relative coordinates fit
- One node needs to be "fixed"

$$\mathbf{H} = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix} + \underbrace{\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}}_{\text{that sets}} \begin{array}{c} \text{constraint} \\ \text{that sets} \\ \mathbf{dx_1} = \mathbf{0} \\ \mathbf{\Delta x} = (\mathbf{0} \mathbf{1})^T \end{array}$$

### **Role of the Prior**

- We saw that the matrix H has not full rank (after adding the constraints)
- The global frame had not been fixed
- Fixing the global reference frame is strongly related to the prior  $p(\mathbf{x}_0)$
- A Gaussian estimate about x<sub>0</sub> results in an additional constraint
- E.g., first pose in the origin:

$$\mathbf{e}(\mathbf{x}_0) = t2 \mathbf{v}(\mathbf{X}_0)$$

#### **Real World Examples**





## **Fixing a Subset of Variables**

- Assume that the value of certain variables during the optimization is known a priori
- We may want to optimize all others and keep these fixed
- How?

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- If a variable is not optimized, it should "disappears" from the linear system

## **Fixing a Subset of Variables**

- Assume that the value of certain variables during the optimization is known a priori
- We may want to optimize all others and keep these fixed
- How?
- If a variable is not optimized, it should "disappears" from the linear system
- Construct the full system
- Suppress the rows and the columns corresponding to the variables to fix

### Why Can We Simply Suppress the Rows and Columns of the Corresponding Variables?

 $p(\boldsymbol{\alpha},\boldsymbol{\beta}) = \mathcal{N}\left( \left| \begin{array}{c} \boldsymbol{\mu}_{\alpha} \\ \boldsymbol{\mu}_{\beta} \end{array} \right|, \left| \begin{array}{c} \boldsymbol{\Sigma}_{\alpha\alpha} & \boldsymbol{\Sigma}_{\alpha\beta} \\ \boldsymbol{\Sigma}_{\beta\alpha} & \boldsymbol{\Sigma}_{\beta\beta} \end{array} \right| \right) = \mathcal{N}^{-1}\left( \left| \begin{array}{c} \boldsymbol{\eta}_{\alpha} \\ \boldsymbol{\eta}_{\beta} \end{array} \right|, \left| \begin{array}{c} \boldsymbol{\Lambda}_{\alpha\alpha} & \boldsymbol{\Lambda}_{\alpha\beta} \\ \boldsymbol{\Lambda}_{\beta\alpha} & \boldsymbol{\Lambda}_{\beta\beta} \end{array} \right| \right)$ MARGINALIZATION CONDITIONING  $p(\boldsymbol{\alpha}) = \int p(\boldsymbol{\alpha}, \boldsymbol{\beta}) d\boldsymbol{\beta}$  $p(\boldsymbol{\alpha} \mid \boldsymbol{\beta}) = p(\boldsymbol{\alpha}, \boldsymbol{\beta})/p(\boldsymbol{\beta})$  $\boldsymbol{\mu}' = \boldsymbol{\mu}_{\alpha} + \Sigma_{\alpha\beta}\Sigma_{\beta\beta}^{-1}(\boldsymbol{\beta} - \boldsymbol{\mu}_{\beta})$  $oldsymbol{\mu}=oldsymbol{\mu}_{lpha}$ COV. FORM  $\Sigma = \Sigma_{\alpha\alpha}$  $\Sigma' = \Sigma_{\alpha\alpha} - \Sigma_{\alpha\beta} \Sigma_{\beta\beta}^{-1} \Sigma_{\beta\alpha}$ INFO.  $\boldsymbol{\eta} = \boldsymbol{\eta}_{\alpha} - \Lambda_{\alpha\beta}\Lambda_{\beta\beta}^{-1}\boldsymbol{\eta}_{\beta}$  $oldsymbol{\eta}^\prime = oldsymbol{\eta}_lpha - \Lambda_{lphaeta}oldsymbol{eta}$  $\Lambda = \Lambda_{\alpha\alpha} - \Lambda_{\alpha\beta}\Lambda_{\alpha}$ FORM  $\Lambda' = \Lambda_{\alpha\alpha}$ 

### Uncertainty

- H represents the information matrix given the linearization point
- Inverting H gives the (dense) covariance matrix
- The diagonal blocks of the covariance matrix represent the (absolute) uncertainties of the corresponding variables

## **Relative Uncertainty**

To determine the relative uncertainty between  $x_i$  and  $x_j$ :

- Construct the full matrix H
- Suppress the rows and the columns of x<sub>i</sub> (= do not optimize/fix this variable)
- Compute the block j, j of the inverse
- This block will contain the covariance matrix of x<sub>j</sub> w.r.t. x<sub>i</sub>, which has been fixed

#### **Example**



### Conclusions

- The back-end part of the SLAM problem can be effectively solved with Gauss-Newton
- The H matrix is typically sparse
- This sparsity allows for efficiently solving the linear system
- One of the state-of-the-art solutions for computing maps

### Literature

#### Least Squares SLAM

 Grisetti, Kümmerle, Stachniss, Burgard: "A Tutorial on Graph-based SLAM", 2010

### **Slide Information**

- These slides have been created by Cyrill Stachniss as part of the robot mapping course taught in 2012/13 and 2013/14. I created this set of slides partially extending existing material of Edwin Olson, Pratik Agarwal, and myself.
- I tried to acknowledge all people that contributed image or video material. In case I missed something, please let me know. If you adapt this course material, please make sure you keep the acknowledgements.
- Feel free to use and change the slides. If you use them, I would appreciate an acknowledgement as well. To satisfy my own curiosity, I appreciate a short email notice in case you use the material in your course.
- My video recordings are available through YouTube: http://www.youtube.com/playlist?list=PLgnQpQtFTOGQrZ4O5QzbIHgl3b1JHimN\_&feature=g-list

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