

# Robot Mapping

## Least Squares Approach to SLAM

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**AiS** Autonomous  
Intelligent  
Systems

# Three Main SLAM Paradigms

Kalman  
filter

Particle  
filter

Graph-  
based



**least squares  
approach to SLAM**

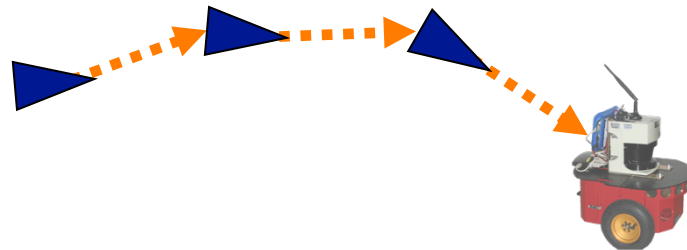
# Least Squares in General

- 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



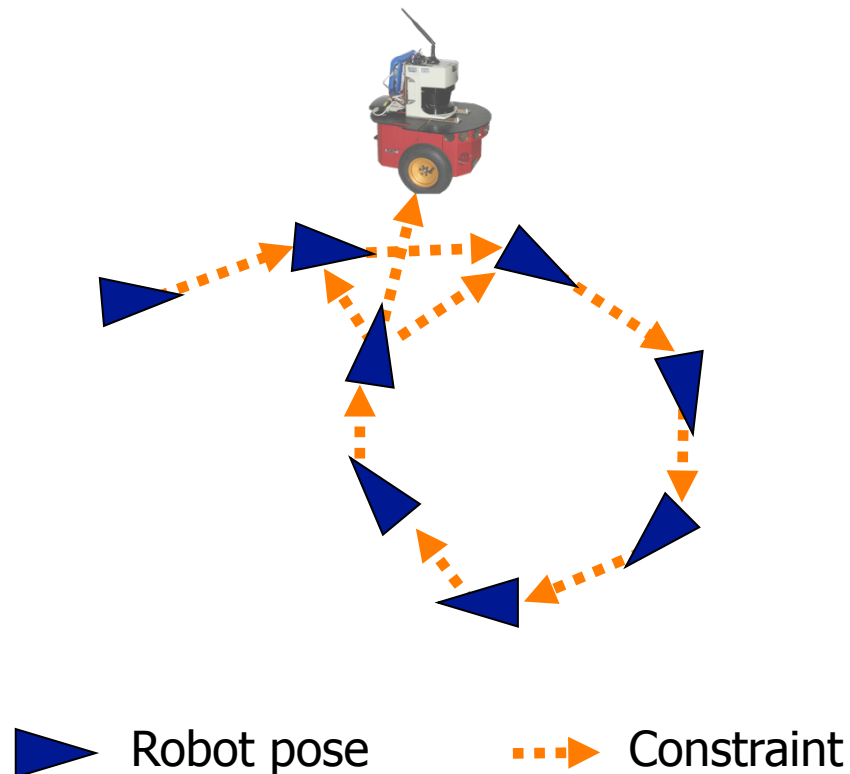
Robot pose



Constraint

# Graph-Based SLAM

- Observing previously seen areas generates constraints between non-successive poses

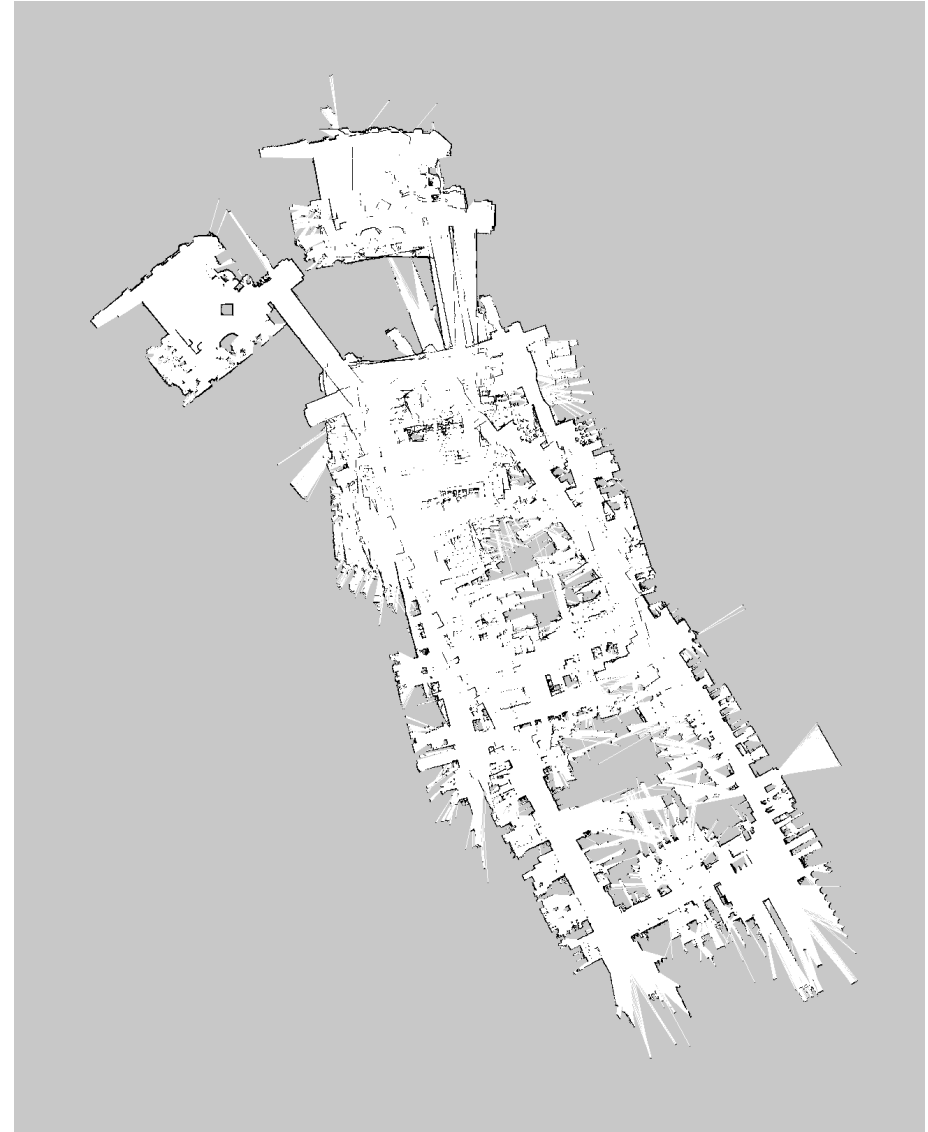


# Idea of Graph-Based SLAM

- 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

# Graph-Based SLAM in a Nutshell

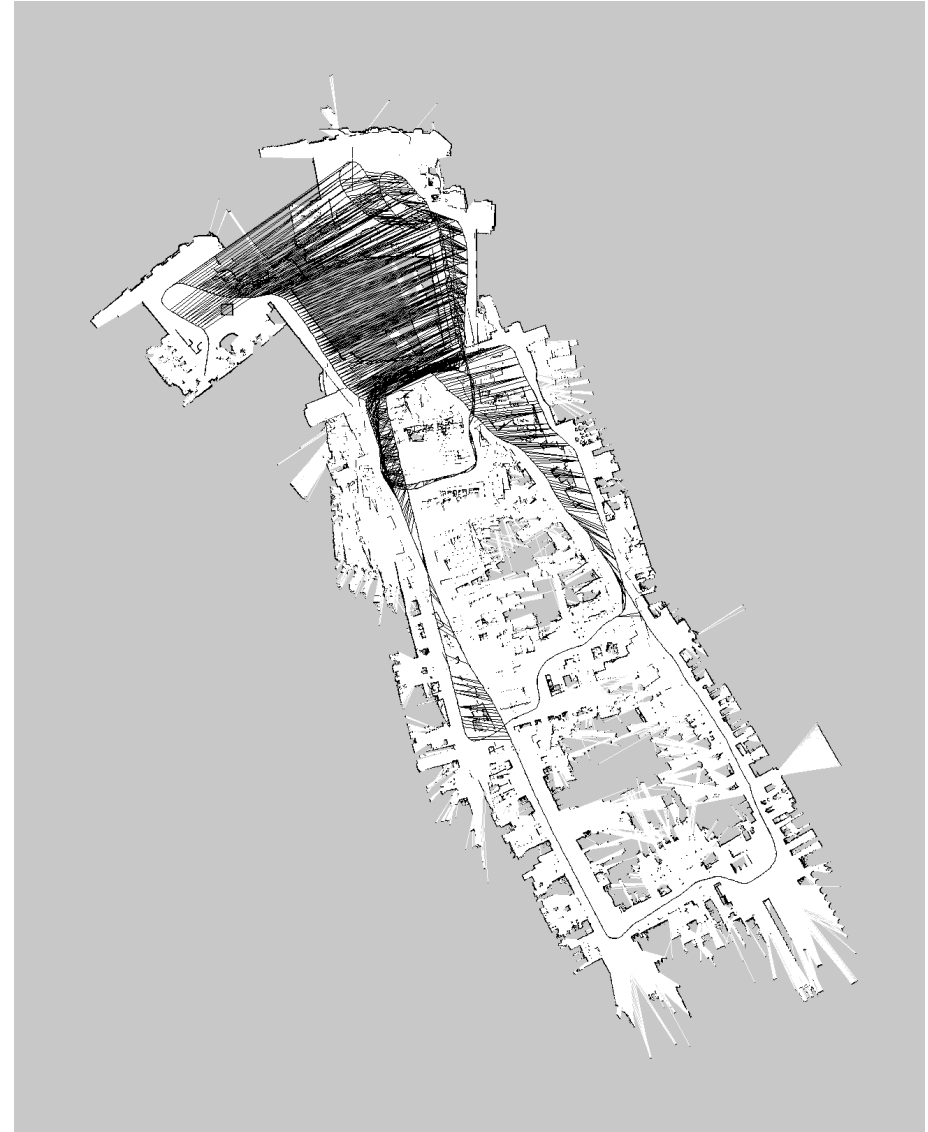
- Every node in the graph corresponds to a robot position and a laser measurement
- An edge between two nodes represents a spatial constraint between the nodes



KUKA Halle 22, courtesy of P. Pfaff

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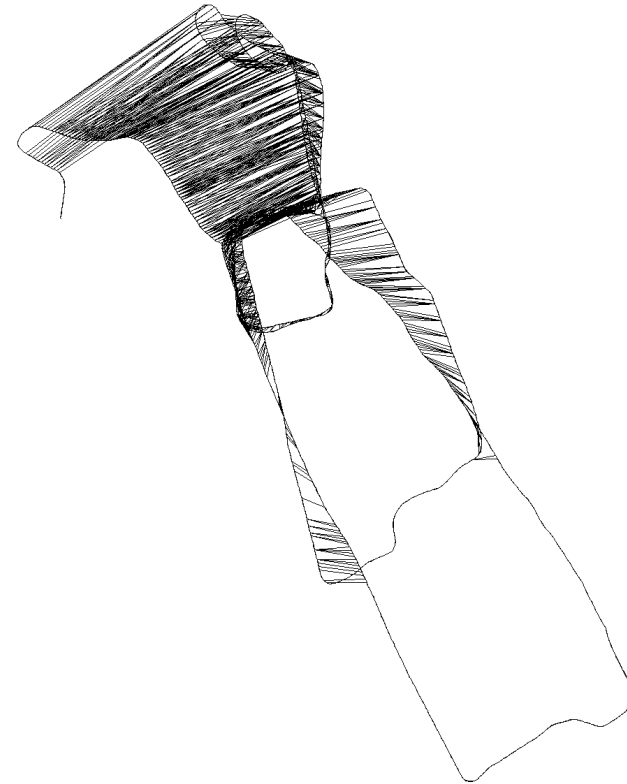


KUKA Halle 22, courtesy of P. Pfaff



# Graph-Based SLAM in a Nutshell

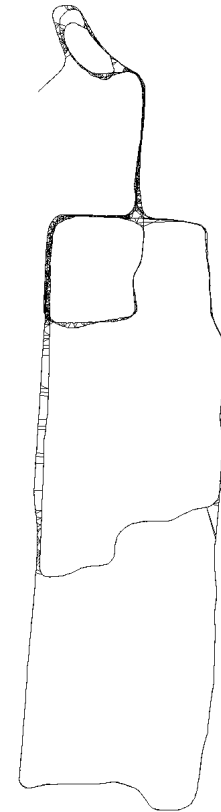
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# Graph-Based SLAM in a Nutshell

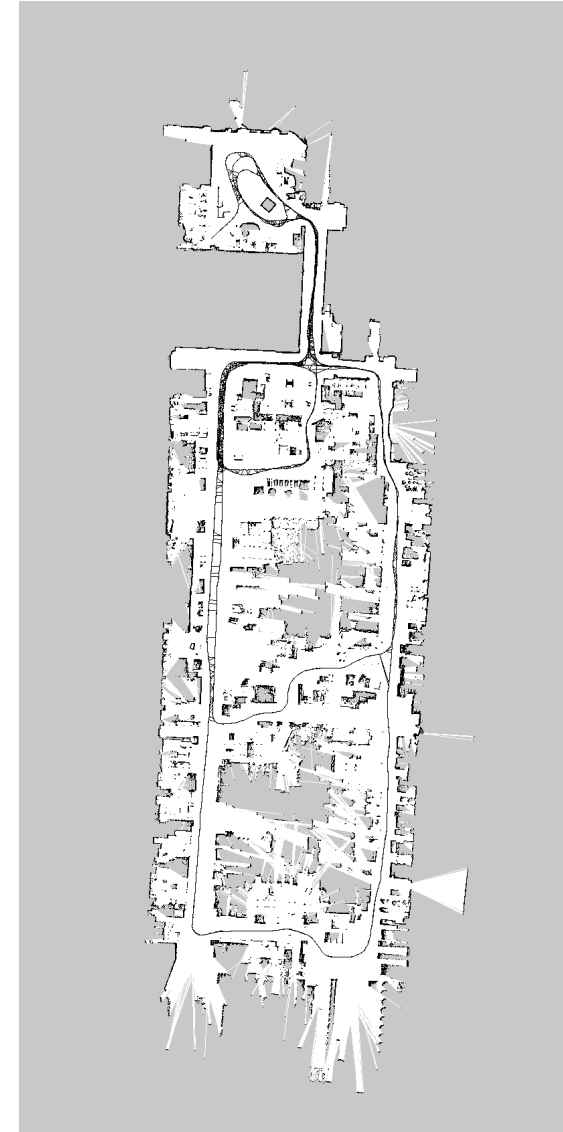
- Once we have the graph, we determine the most likely map by correcting the nodes

... like this



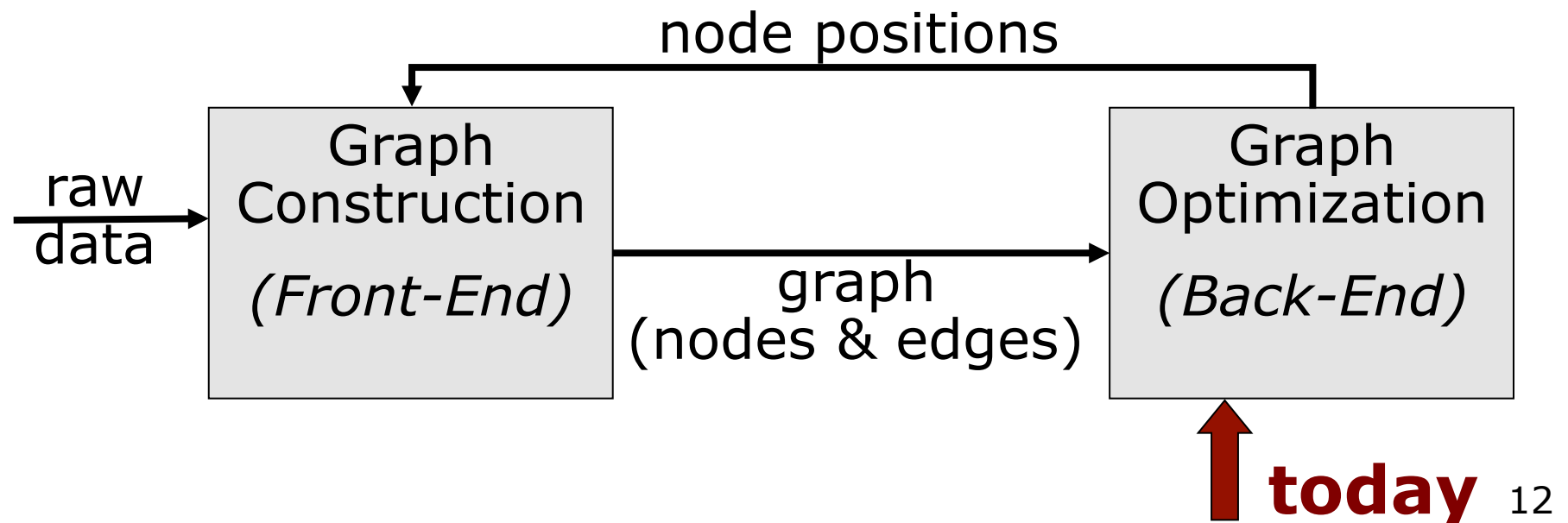
# Graph-Based SLAM in a Nutshell

- 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



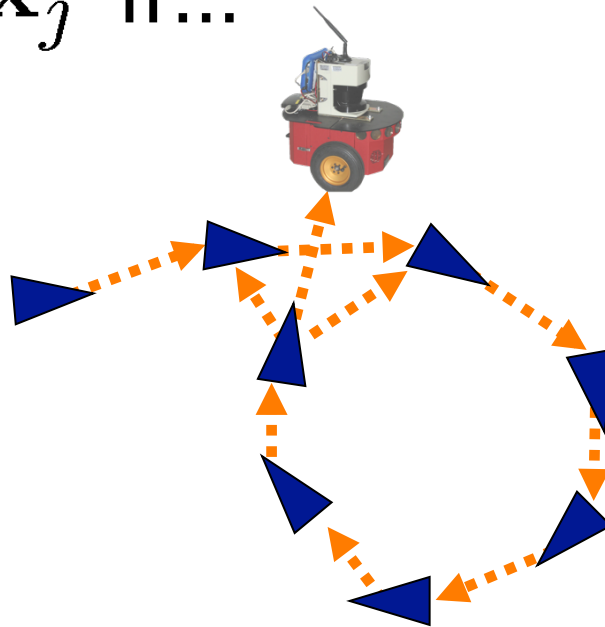
# The Overall SLAM System

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



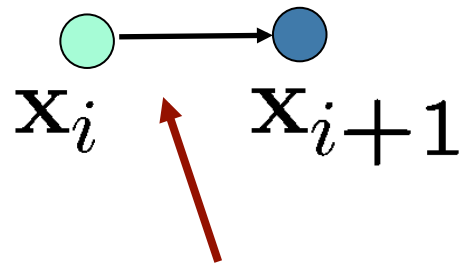
# The Graph

- 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  $\mathbf{x}_i$  and  $\mathbf{x}_j$  if...



# Create an Edge If... (1)

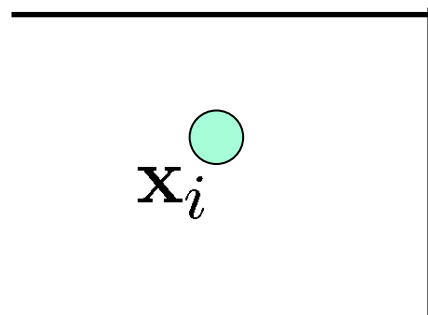
- ...the robot moves from  $x_i$  to  $x_{i+1}$
- Edge corresponds to odometry



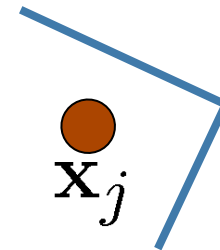
The edge represents the **odometry** measurement

## Create an Edge If... (2)

- ...the robot observes the same part of the environment from  $x_i$  and from  $x_j$



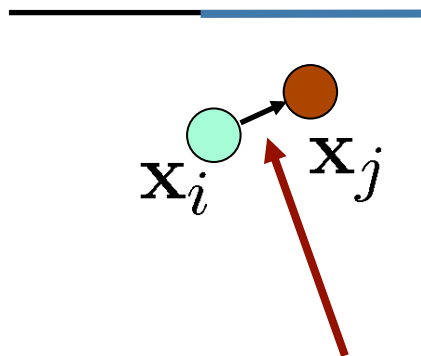
Measurement from  $x_i$



Measurement from  $x_j$

## Create an Edge If... (2)

- ...the robot observes the same part of the environment from  $x_i$  and from  $x_j$
- Construct a **virtual measurement** about the position of  $x_j$  seen from  $x_i$



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 j

# 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

# Homogenous Coordinates

- H.C. are a system of coordinates used in projective geometry
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- **A single matrix can represent affine transformations and projective transformations**

# 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:  $(x, y, z, w)^T \rightarrow \left(\frac{x}{w}, \frac{y}{w}, \frac{z}{w}\right)^T$
- 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:

$$R = \begin{pmatrix} R^{3D} & 0 \\ 0 & 1 \end{pmatrix}$$

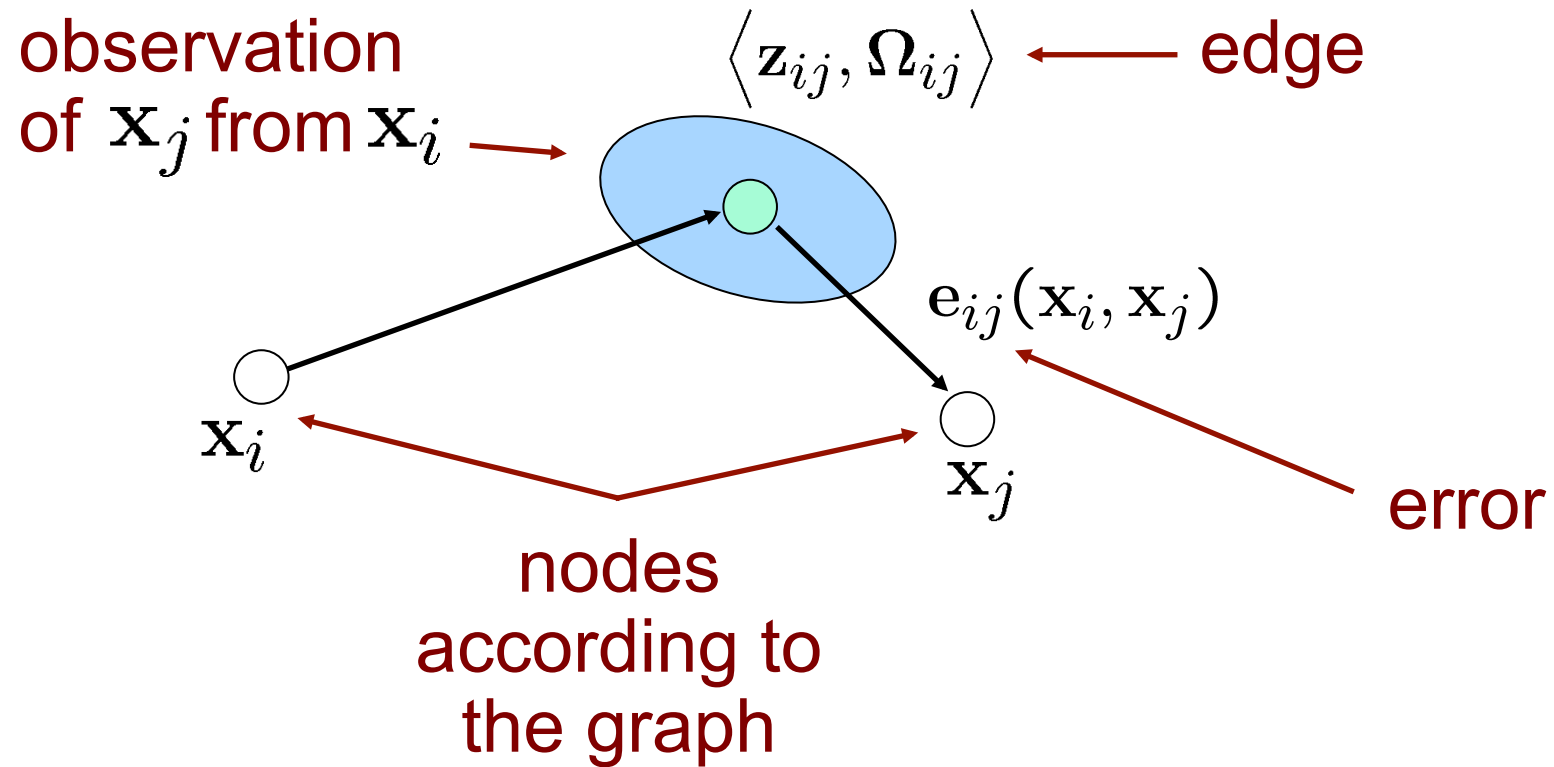
# The Edge Information Matrices

- Observations are affected by noise
- Information matrix  $\Omega_{ij}$  for each edge to encode its uncertainty
- The “bigger”  $\Omega_{ij}$ , the more the edge “matters” in the optimization

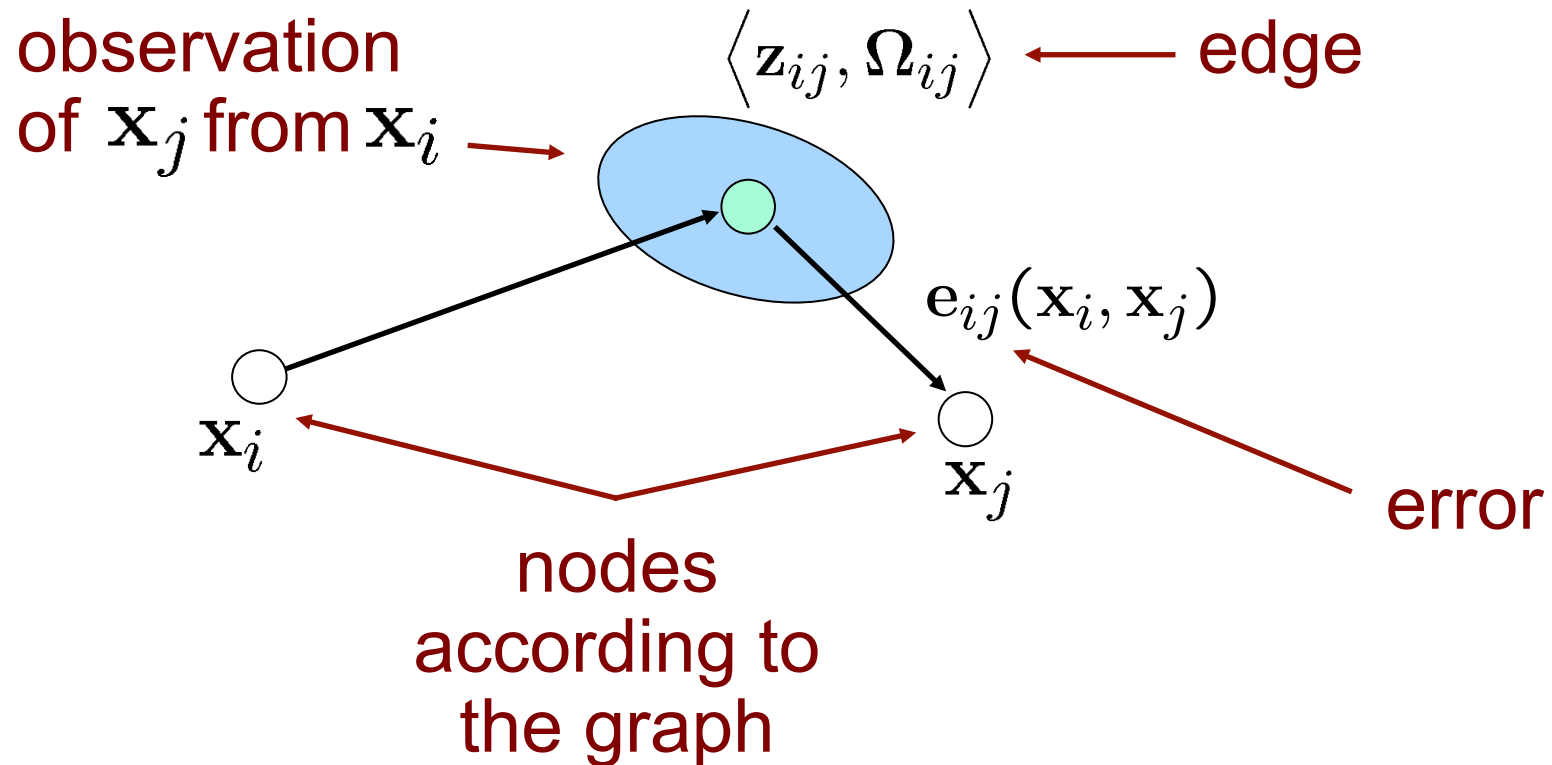
## Questions

- 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



- **Goal:**  $\mathbf{x}^* = \operatorname{argmin}_{\mathbf{x}} \sum_{ij} \mathbf{e}_{ij}^T \Omega_{ij} \mathbf{e}_{ij}$

# Least Squares SLAM

- This error function looks suitable for least squares error minimization

$$\begin{aligned}\mathbf{x}^* &= \operatorname{argmin}_{\mathbf{x}} \sum_{ij} \mathbf{e}_{ij}^T(\mathbf{x}_i, \mathbf{x}_j) \Omega_{ij} \mathbf{e}_{ij}(\mathbf{x}_i, \mathbf{x}_j) \\ &= \operatorname{argmin}_{\mathbf{x}} \sum_k \mathbf{e}_k^T(\mathbf{x}) \Omega_k \mathbf{e}_k(\mathbf{x})\end{aligned}$$



# Least Squares SLAM

- This error function looks suitable for least squares error minimization

$$\mathbf{x}^* = \operatorname{argmin}_{\mathbf{x}} \sum_k \mathbf{e}_k^T(\mathbf{x}) \Omega_k \mathbf{e}_k(\mathbf{x})$$

## Question:

- What is the state vector?

# Least Squares SLAM

- This error function looks suitable for least squares error minimization

$$\mathbf{x}^* = \operatorname{argmin}_{\mathbf{x}} \sum_k \mathbf{e}_k^T(\mathbf{x}) \Omega_k \mathbf{e}_k(\mathbf{x})$$

## Question:

- What is the state vector?

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

One block for each node of the graph

- Specify the error function!

# The Error Function

- Error function for a single constraint

$$e_{ij}(\mathbf{x}_i, \mathbf{x}_j) = \text{t2v}(\underbrace{\mathbf{Z}_{ij}^{-1}}_{\text{measurement}}(\underbrace{\mathbf{X}_i^{-1}\mathbf{X}_j}_{\mathbf{x}_j \text{ referenced w.r.t. } \mathbf{x}_i}))$$

measurement

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

- Error as a function of the whole state vector

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

- 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  $\mathbf{x}$  via Taylor expansion

$$e_{ij}(\mathbf{x} + \Delta\mathbf{x}) \simeq e_{ij}(\mathbf{x}) + \mathbf{J}_{ij}\Delta\mathbf{x}$$

$$\text{with } \mathbf{J}_{ij} = \frac{\partial e_{ij}(\mathbf{x})}{\partial \mathbf{x}}$$

# Derivative of the Error Function

- Does one error term  $e_{ij}(\mathbf{x})$  depend on all state variables?

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- Is there any consequence on the **structure** of the Jacobian?



# Derivative of the Error Function

- Does one error term  $e_{ij}(\mathbf{x})$  depend on all state variables?

➔ No, only on  $x_i$  and  $x_j$

- Is there any consequence on the **structure** of the Jacobian?

➔ Yes, it will be non-zero only in the rows corresponding to  $x_i$  and  $x_j$

$$\frac{\partial e_{ij}(\mathbf{x})}{\partial \mathbf{x}} = \left( 0 \cdots \frac{\partial e_{ij}(\mathbf{x}_i)}{\partial x_i} \cdots \frac{\partial e_{ij}(\mathbf{x}_j)}{\partial x_j} \cdots 0 \right)$$
$$\mathbf{J}_{ij} = \left( 0 \cdots \mathbf{A}_{ij} \cdots \mathbf{B}_{ij} \cdots 0 \right)$$

# Jacobians and Sparsity

- Error  $e_{ij}(\mathbf{x})$  depends only on the two parameter blocks  $\mathbf{x}_i$  and  $\mathbf{x}_j$

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

- The Jacobian will be zero everywhere except in the columns of  $\mathbf{x}_i$  and  $\mathbf{x}_j$

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

# Consequences of the Sparsity

- We need to compute the coefficient vector  $\mathbf{b}$  and matrix  $\mathbf{H}$ :

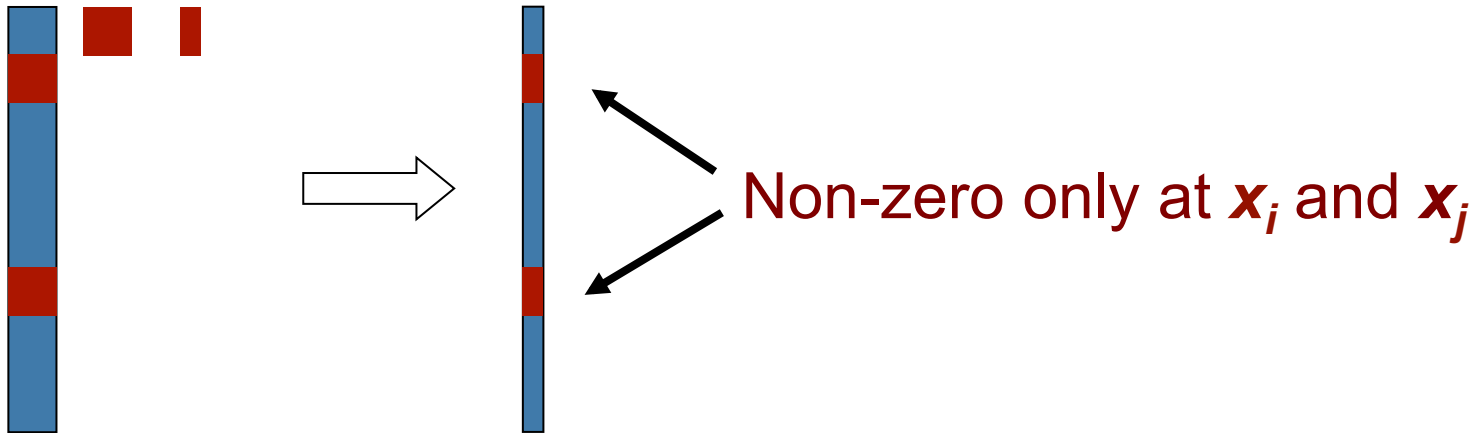
$$\mathbf{b}^T = \sum_{ij} \mathbf{b}_{ij}^T = \sum_{ij} \mathbf{e}_{ij}^T \Omega_{ij} \mathbf{J}_{ij}$$

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

- The sparse structure of  $\mathbf{J}_{ij}$  will result in a sparse structure of  $\mathbf{H}$
- This structure reflects the adjacency matrix of the graph

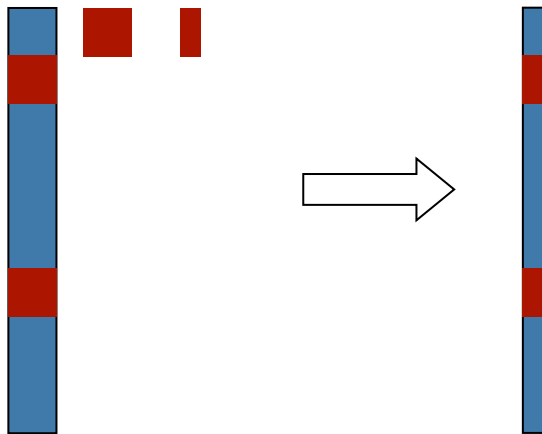
# Illustration of the Structure

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



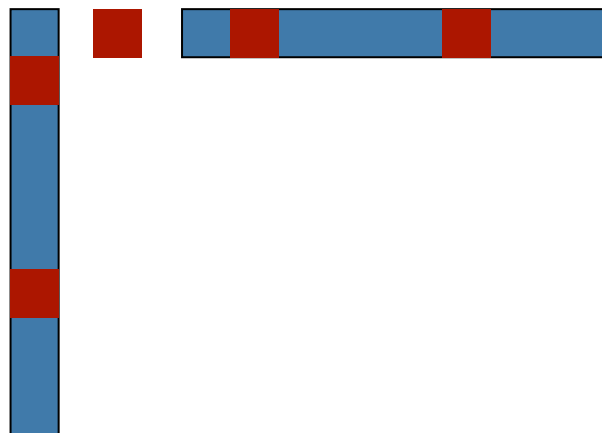
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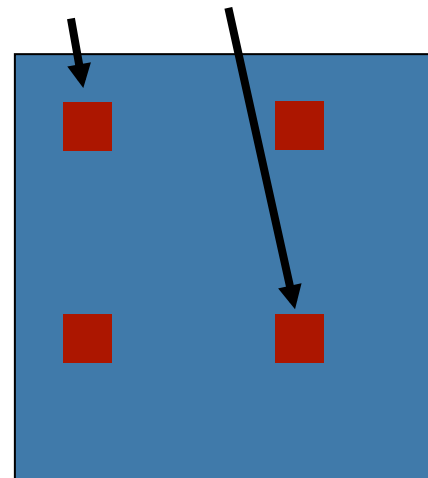


Non-zero only at  $\mathbf{x}_i$  and  $\mathbf{x}_j$

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

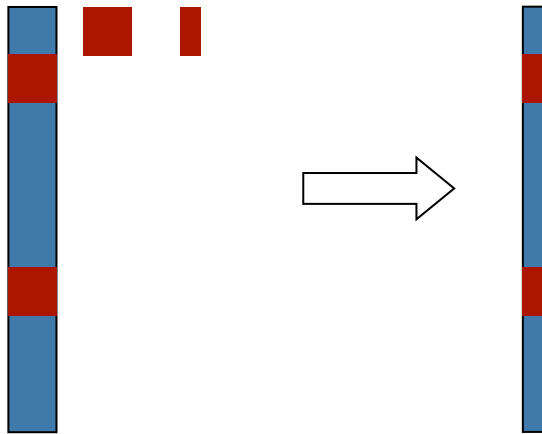


Non-zero on the main diagonal at  $\mathbf{x}_i$  and  $\mathbf{x}_j$



# Illustration of the Structure

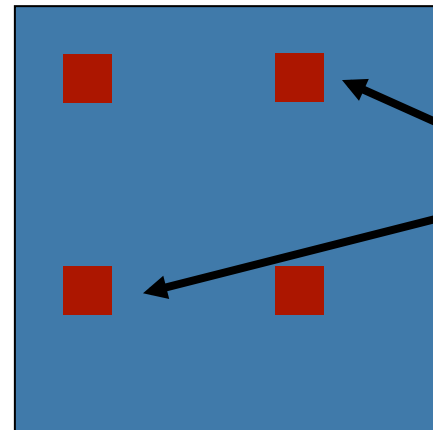
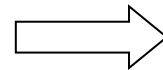
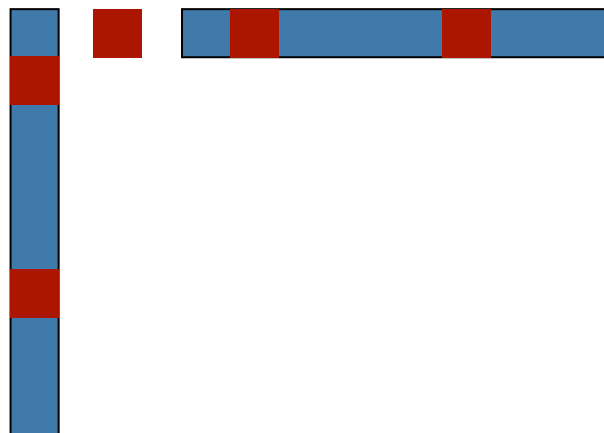
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Non-zero only at  $\mathbf{x}_i$  and  $\mathbf{x}_j$

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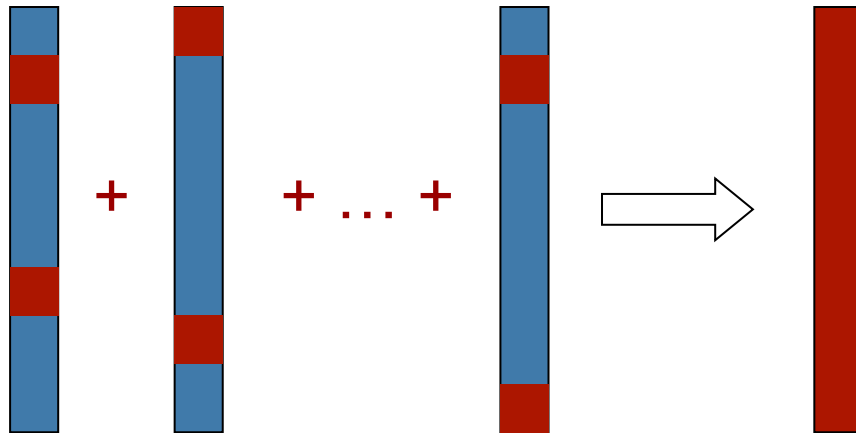
$$\mathbf{H}_{ij} = \mathbf{J}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij}$$



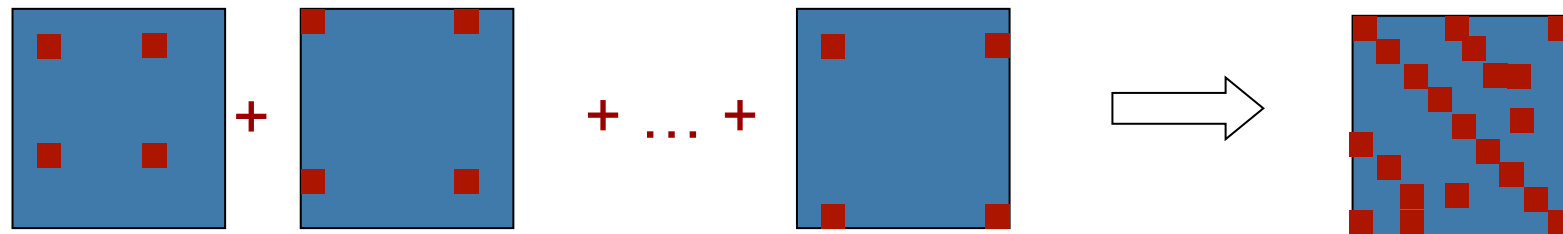
... and at the blocks  $ij, ji$

# Illustration of the Structure

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



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



# Consequences of the Sparsity

- An edge contributes to the linear system via  $\mathbf{b}_{ij}$  and  $\mathbf{H}_{ij}$
- The coefficient vector is:

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

- It is non-zero only at the indices corresponding to  $\mathbf{x}_i$  and  $\mathbf{x}_j$



# Consequences of the Sparsity

- The coefficient matrix of an edge is:

$$\begin{aligned} \mathbf{H}_{ij} &= \mathbf{J}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{J}_{ij} \\ &= \begin{pmatrix} \vdots \\ \mathbf{A}_{ij}^T \\ \vdots \\ \mathbf{B}_{ij}^T \\ \vdots \end{pmatrix} \boldsymbol{\Omega}_{ij} \left( \cdots \mathbf{A}_{ij} \cdots \mathbf{B}_{ij} \cdots \right) \\ &= \begin{pmatrix} \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} & \mathbf{A}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \\ \mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{A}_{ij} & \mathbf{B}_{ij}^T \boldsymbol{\Omega}_{ij} \mathbf{B}_{ij} \end{pmatrix} \end{aligned}$$

- Non-zero only in the blocks relating  $i, j$

# Sparsity Summary

- An edge  $ij$  contributes only to the
  - $i^{\text{th}}$  and the  $j^{\text{th}}$  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:

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

- Coefficient vector:

$$\mathbf{b}^T = \left( \bar{\mathbf{b}}_1^T \quad \bar{\mathbf{b}}_2^T \quad \dots \quad \bar{\mathbf{b}}_n^T \right)$$

- System matrix:

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

# Building the Linear System

For each constraint:

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

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

- Update the coefficient vector:

$$\bar{\mathbf{b}}_i^T + = e_{ij}^T \Omega_{ij} \mathbf{A}_{ij} \quad \bar{\mathbf{b}}_j^T + = e_{ij}^T \Omega_{ij} \mathbf{B}_{ij}$$

- Update the system matrix:

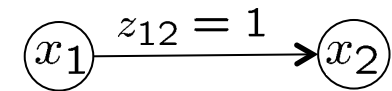
$$\begin{aligned} \bar{\mathbf{H}}^{ii} + &= \mathbf{A}_{ij}^T \Omega_{ij} \mathbf{A}_{ij} & \bar{\mathbf{H}}^{ij} + &= \mathbf{A}_{ij}^T \Omega_{ij} \mathbf{B}_{ij} \\ \bar{\mathbf{H}}^{ji} + &= \mathbf{B}_{ij}^T \Omega_{ij} \mathbf{A}_{ij} & \bar{\mathbf{H}}^{jj} + &= \mathbf{B}_{ij}^T \Omega_{ij} \mathbf{B}_{ij} \end{aligned}$$

# Algorithm

```
1:  optimize(x):  
2:      while (!converged)  
3:          (H, b) = buildLinearSystem(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 x
```

# Example on the Blackboard

# Trivial 1D Example



- Two nodes and one observation

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

$$z_{12} = 1$$

$$\Omega = 2$$

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

$$\mathbf{J}_{12} = (1 \ -1)$$

$$\mathbf{b}_{12}^T = \mathbf{e}_{12}^T \Omega_{12} \mathbf{J}_{12} = (2 \ -2)$$

$$\mathbf{H}_{12} = \mathbf{J}_{12}^T \Omega_{12} \mathbf{J}_{12} = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix}$$

$$\Delta \mathbf{x} = -\mathbf{H}_{12}^{-1} \mathbf{b}_{12}$$

**BUT**  $\det(\mathbf{H}) = 0$  ???

# What Went Wrong?

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

$$\mathbf{H} = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix} + \boxed{\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}} \quad \text{constraint that sets } \mathbf{dx}_1 = \mathbf{0}$$
$$\Delta \mathbf{x} = -\mathbf{H}^{-1} b_{12}$$
$$\Delta \mathbf{x} = (0 \ 1)^T$$

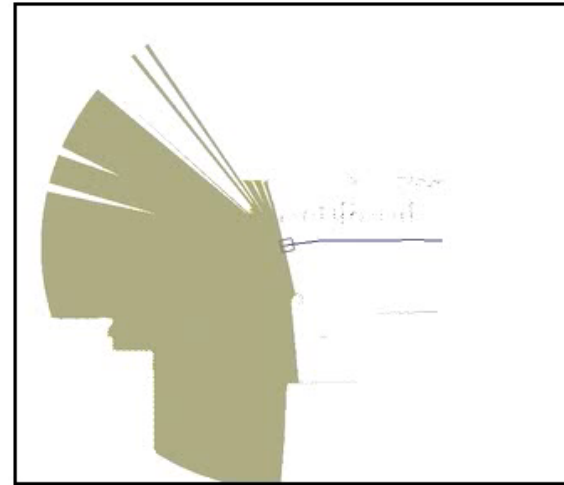


# Role of the Prior

- We saw that the matrix  $\mathbf{H}$  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  $\mathbf{x}_0$  results in an additional constraint
- E.g., first pose in the origin:

$$e(\mathbf{x}_0) = \mathbf{t}_2 \mathbf{v}(\mathbf{X}_0)$$

# 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?

# Fixing a Subset of Variables

- Assume that the value of certain variables during the optimization is known a priori
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- How?
- If a variable is not optimized, it should “disappear” from the linear system

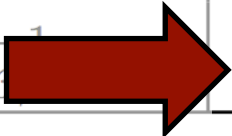
# Fixing a Subset of Variables

- 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 “disappear” 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?

$$p(\boldsymbol{\alpha}, \boldsymbol{\beta}) = \mathcal{N}\left(\begin{bmatrix} \boldsymbol{\mu}_\alpha \\ \boldsymbol{\mu}_\beta \end{bmatrix}, \begin{bmatrix} \Sigma_{\alpha\alpha} & \Sigma_{\alpha\beta} \\ \Sigma_{\beta\alpha} & \Sigma_{\beta\beta} \end{bmatrix}\right) = \mathcal{N}^{-1}\left(\begin{bmatrix} \boldsymbol{\eta}_\alpha \\ \boldsymbol{\eta}_\beta \end{bmatrix}, \begin{bmatrix} \Lambda_{\alpha\alpha} & \Lambda_{\alpha\beta} \\ \Lambda_{\beta\alpha} & \Lambda_{\beta\beta} \end{bmatrix}\right)$$

	MARGINALIZATION	CONDITIONING
	$p(\boldsymbol{\alpha}) = \int p(\boldsymbol{\alpha}, \boldsymbol{\beta}) d\boldsymbol{\beta}$	$p(\boldsymbol{\alpha}   \boldsymbol{\beta}) = p(\boldsymbol{\alpha}, \boldsymbol{\beta}) / p(\boldsymbol{\beta})$
COV. FORM	$\boldsymbol{\mu} = \boldsymbol{\mu}_\alpha$ $\Sigma = \Sigma_{\alpha\alpha}$	$\boldsymbol{\mu}' = \boldsymbol{\mu}_\alpha + \Sigma_{\alpha\beta} \Sigma_{\beta\beta}^{-1} (\boldsymbol{\beta} - \boldsymbol{\mu}_\beta)$ $\Sigma' = \Sigma_{\alpha\alpha} - \Sigma_{\alpha\beta} \Sigma_{\beta\beta}^{-1} \Sigma_{\beta\alpha}$
INFO. FORM	$\boldsymbol{\eta} = \boldsymbol{\eta}_\alpha - \Lambda_{\alpha\beta} \Lambda_{\beta\beta}^{-1} \boldsymbol{\eta}_\beta$ $\Lambda = \Lambda_{\alpha\alpha} - \Lambda_{\alpha\beta} \Lambda_{\beta\beta}^{-1} \Lambda_{\beta\alpha}$	$\boldsymbol{\eta}' = \boldsymbol{\eta}_\alpha - \Lambda_{\alpha\beta} \boldsymbol{\beta}$ $\Lambda' = \Lambda_{\alpha\alpha}$



# Uncertainty

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

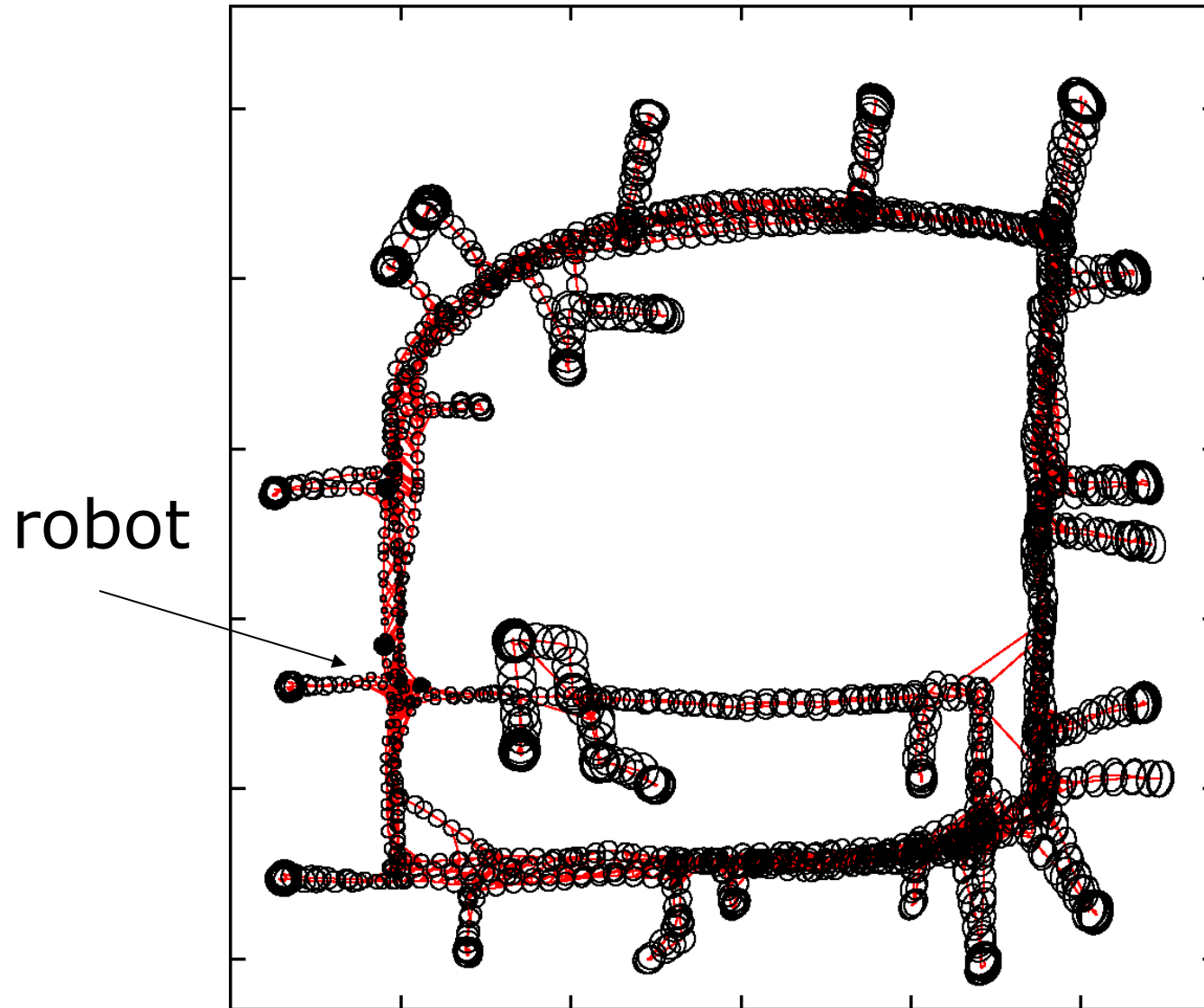
# Relative Uncertainty

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

- Construct the full matrix  $\mathbf{H}$
- Suppress the rows and the columns of  $x_i$  (= do not optimize/fix this variable)
- Compute the block  $j,j$  of the inverse
- This block will contain the covariance matrix of  $x_j$  w.r.t.  $x_i$ , which has been fixed



# Example



# Conclusions

- The back-end part of the SLAM problem can be effectively solved with Gauss-Newton
- The  $\mathbf{H}$  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