Where the hell am I and where is the stuff around me?

SLAM in SE(2) with (i) measurement models of 2D/3D marker detectors, UWB, GPS/GNSS, odometry, and (ii) differential drive motion model

Karel Zimmermann

Problem definition

Complete states: $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_t \in \mathcal{R}^n$ Algorithm: $\mathbf{u}_{t+1} = \pi(\mathbf{z}_{1:t}, \mathbf{u}_{1:t})$

Actions: $\mathbf{u}_1, \dots, \mathbf{u}_t \in \mathcal{R}^m$ Rewards: $r_t = r(\mathbf{x}_{t-1}, \mathbf{u}_t, \mathbf{x}_t) \in \mathcal{R}$

Measurements: $\mathbf{z}_1,\dots,\mathbf{z}_t\in\mathcal{R}^k$ Criterion: $J_\pi=\mathbb{E}_{\tau\sim\pi}\{\sum_{r_t\geq t}\gamma^t r_t\}\in\mathcal{R}$

Goal: $\pi^* = \arg \max_{\pi} J_{\pi}$

Algorithm: $\mathbf{z}_0, \mathbf{u}_1, \mathbf{z}_1, \dots = \mathbf{z}_0$ estimate $p(\mathbf{x}_t | \mathbf{z}_{1:t}, \mathbf{u}_{1:t}) = \mathbf{z}_0$ decide following action \mathbf{u}_{t+1} perception (local, SLAM, object detection) control (planning, RL, opt.control known \mathbf{u}_t (\mathbf{z}_{t-1}) \mathbf{z}_t \mathbf{Z}_1

Localisation problem definition

Previous lecture only 1D/2D translations (no rotations)

States: $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_t \in \mathcal{R}^n$

.... 6DOE robot's poses (no map for now)

Actions: $\mathbf{u}_1, \dots, \mathbf{u}_t \in \mathcal{R}^m$

.... generated by external source

Measurements: $\mathbf{z}_1, \dots, \mathbf{z}_t \in \mathcal{R}^k$

.... comes from variety of sensors

MAP: $\mathbf{x}^* = \arg \max_{\mathbf{x}} p(\mathbf{x} | \mathbf{z}, \mathbf{u}) = \arg \max_{\mathbf{x}_0 \dots \mathbf{x}_t} p(\mathbf{x}_0 \dots \mathbf{x}_t, \mathbf{u}_1 \dots \mathbf{u}_t)$

Unknown 1. Construct p(x|z) 2. Optimize poses

Estimate this Given this \mathbf{u}_t \mathbf{u}_1 (\mathbf{z}_{t-1}) \mathbf{z}_t \mathbf{Z}_1

Localisation problem definition

Today only 2D translations + 1D rotation

States: $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_t \in \mathcal{R}^n$

.... 6DOE robot's poses (no map for now)

Actions: $\mathbf{u}_1, \dots, \mathbf{u}_t \in \mathcal{R}^m$

.... generated by external source

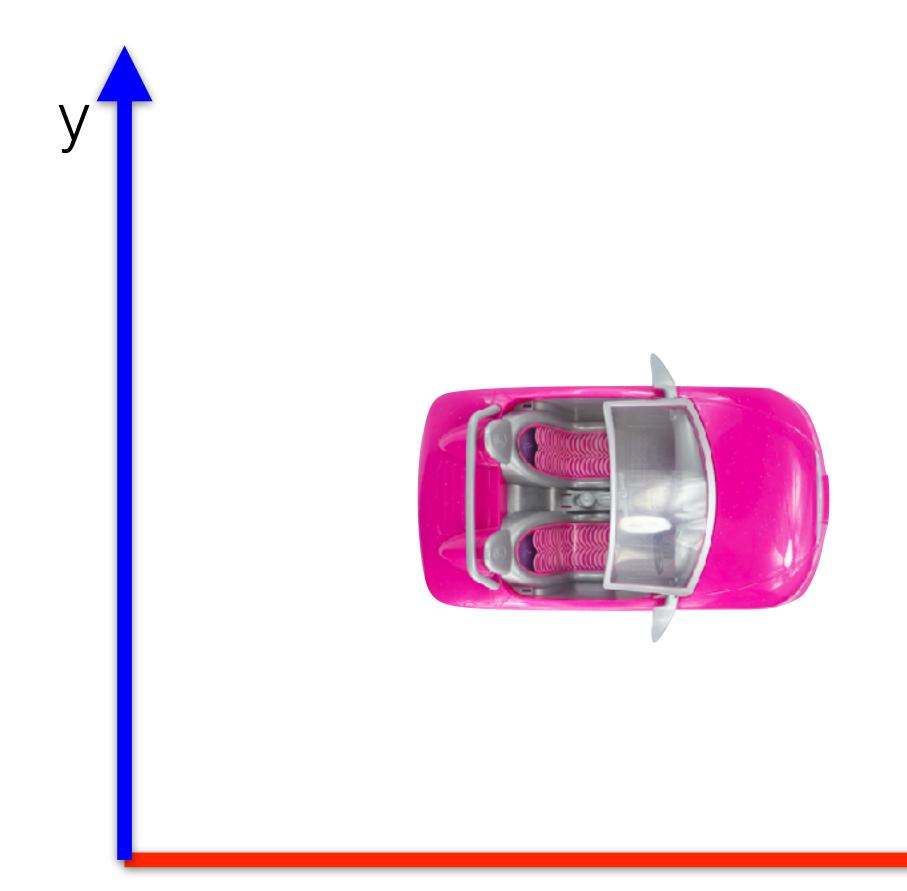
Measurements: $\mathbf{z}_1, \dots, \mathbf{z}_t \in \mathcal{R}^k$

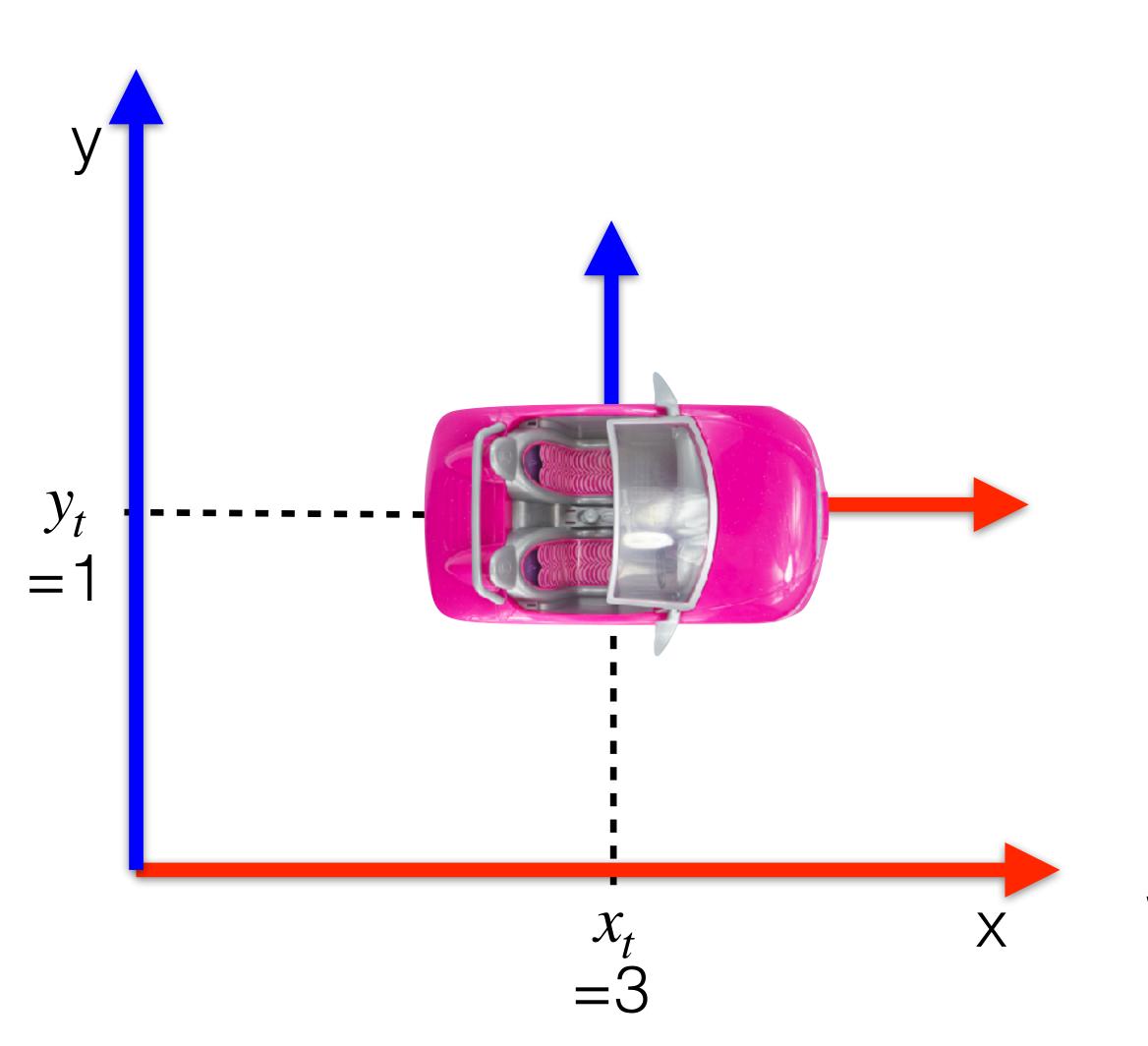
.... comes from variety of sensors

MAP: $\mathbf{x}^* = \arg \max_{\mathbf{x}} p(\mathbf{x} \mid \mathbf{z}, \mathbf{u}) = \arg \max_{\mathbf{x}_0 \dots \mathbf{x}_t} p(\mathbf{x}_0 \dots \mathbf{x}_t, \mathbf{u}_1 \dots \mathbf{u}_t)$

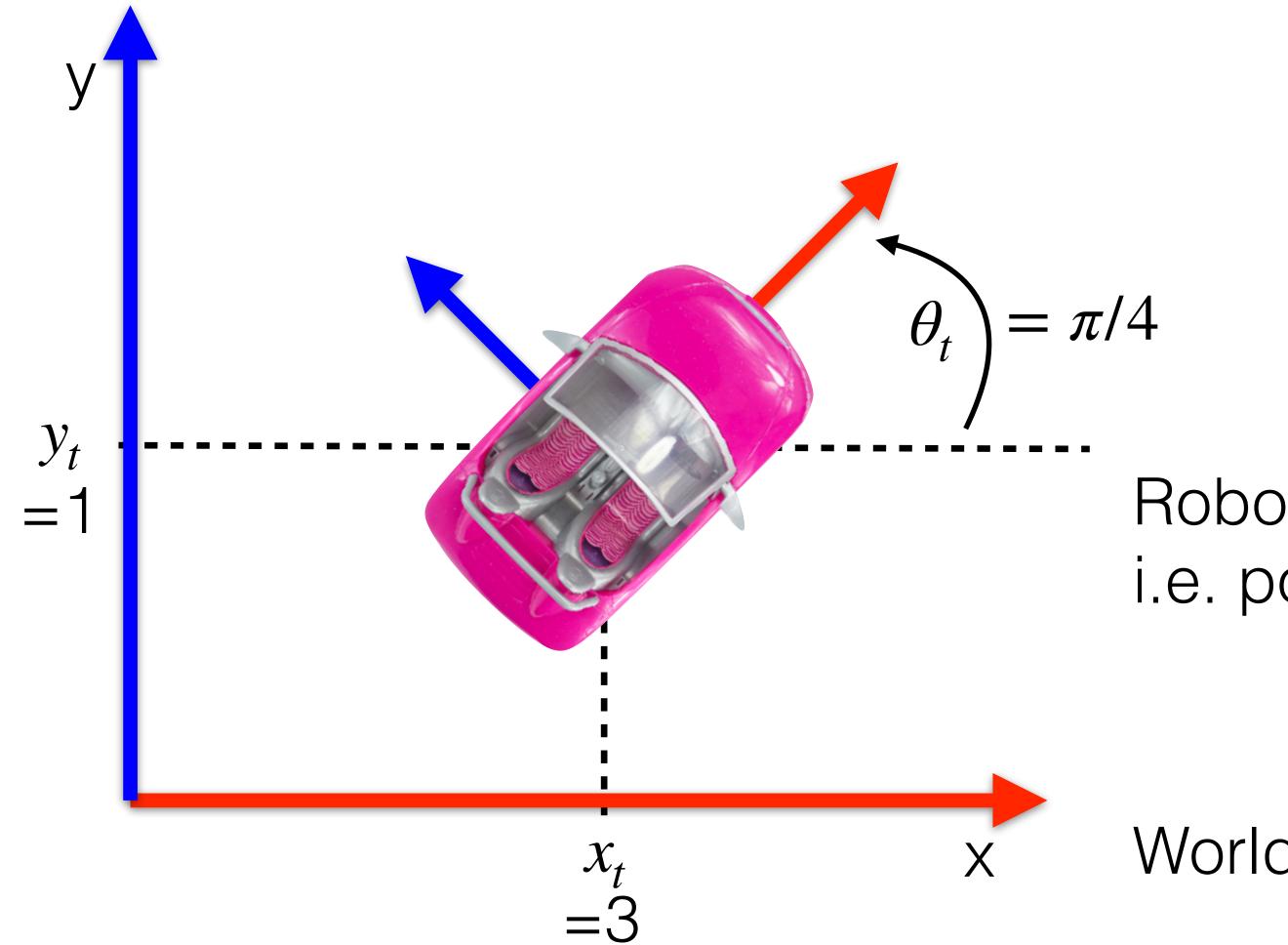
Unknown 1. Construct p(x|z) 2. Optimize poses

Estimate this \mathbf{x}_t \mathbf{x}_1 Given this \mathbf{u}_t \mathbf{u}_1 (\mathbf{z}_{t-1}) \mathbf{z}_t \mathbf{Z}_1



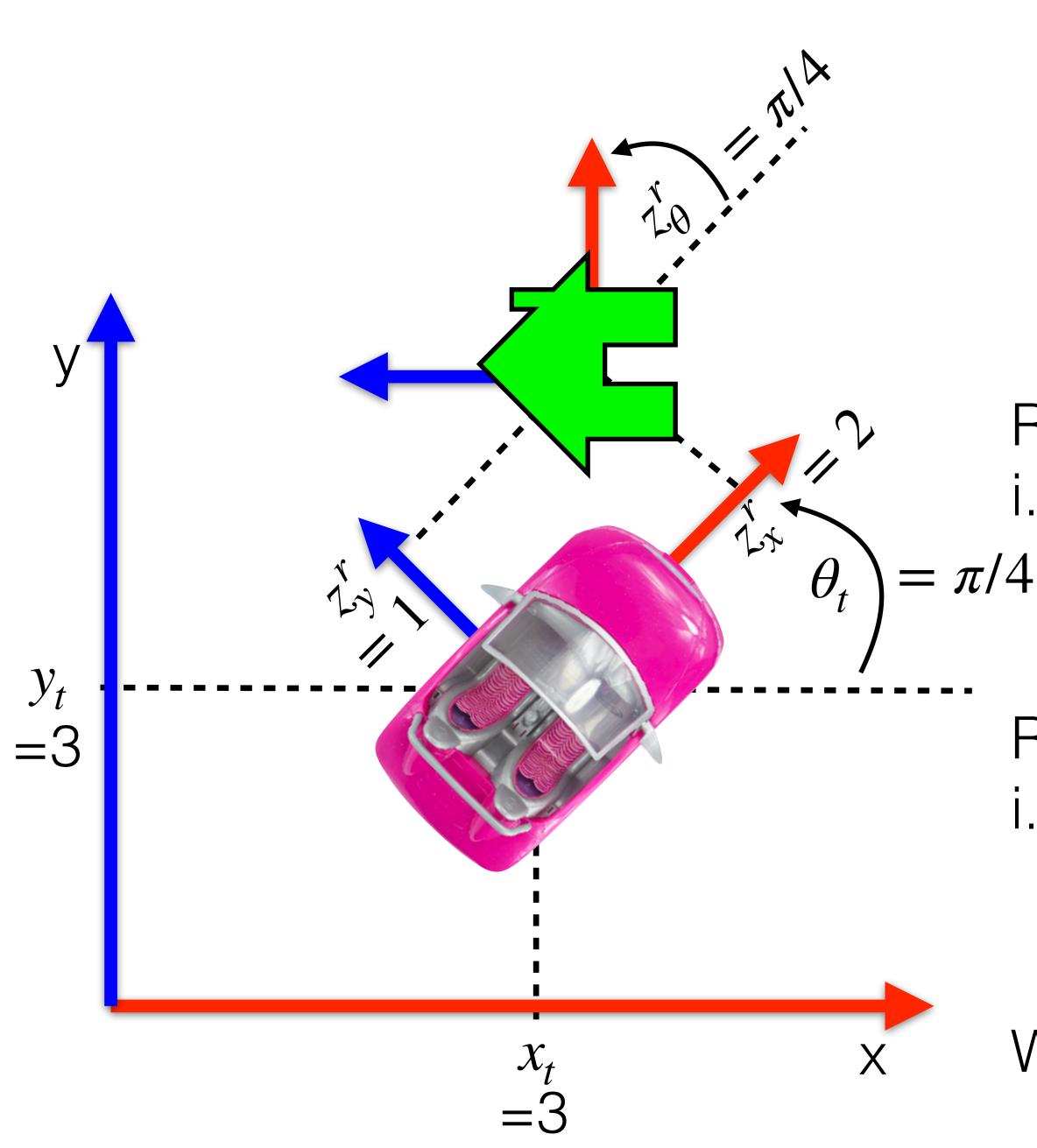


Robot coordinate frame (rcf) i.e. pose of robot in wcf



Robot coordinate frame (rcf) i.e. pose of robot in wcf

$$\mathbf{x}_t = \begin{bmatrix} y_t \\ y_t \\ \theta_t \end{bmatrix}$$



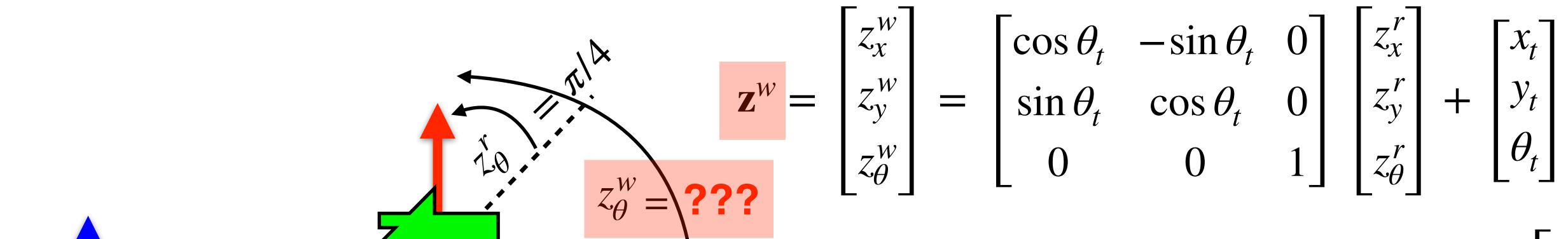
Robot sees (measures) house in rcf $\mathbf{z} =$ i.e. pose of house in rcf

$$z = \begin{bmatrix} z_y^r \\ z_{\theta}^r \end{bmatrix}$$

Robot coordinate frame (rcf) i.e. pose of robot in wcf

$$\mathbf{x}_t = \begin{vmatrix} \mathbf{x}_t \\ \mathbf{y}_t \\ \theta_t \end{vmatrix}$$

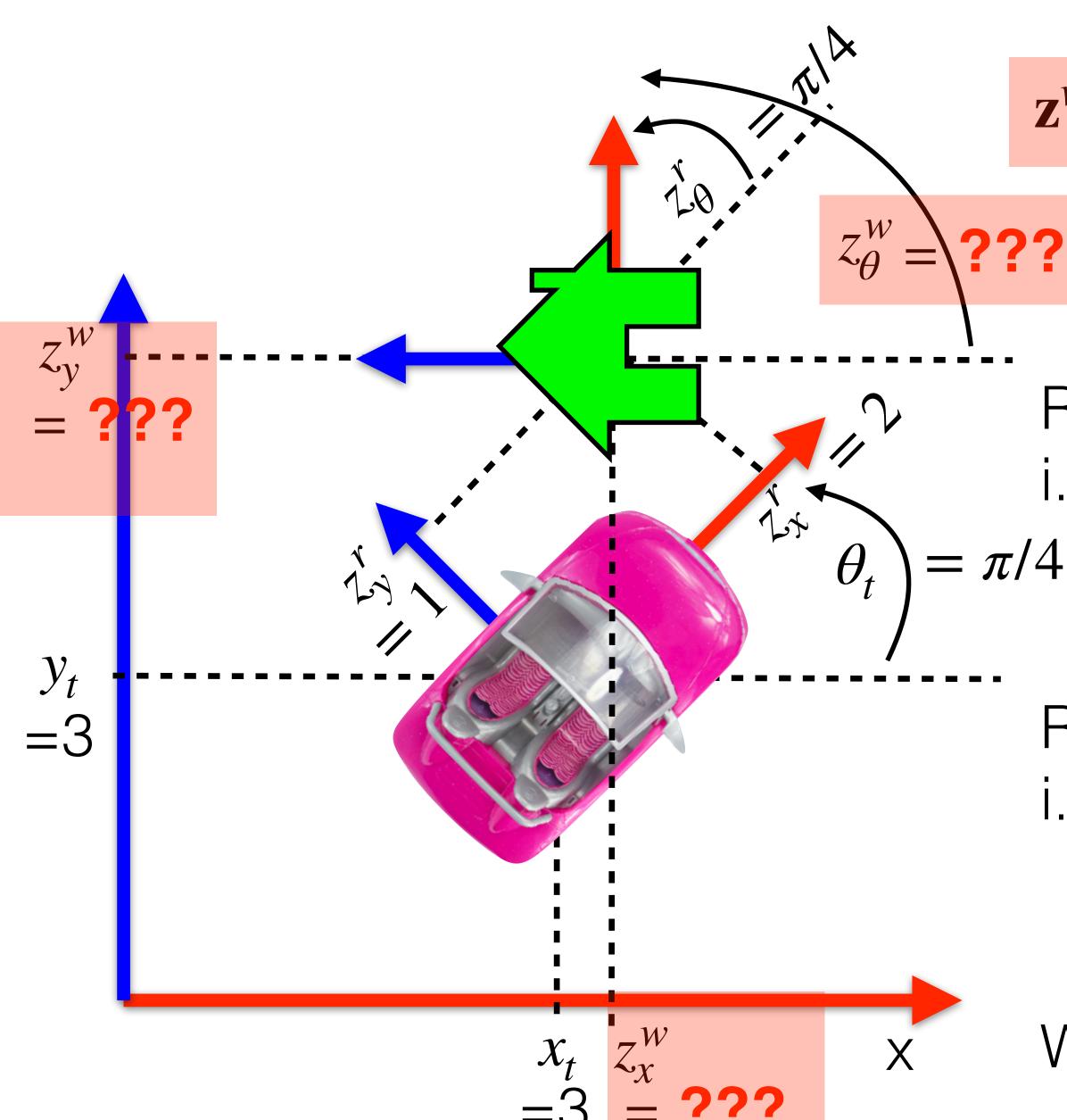
Pose of house in wcf:



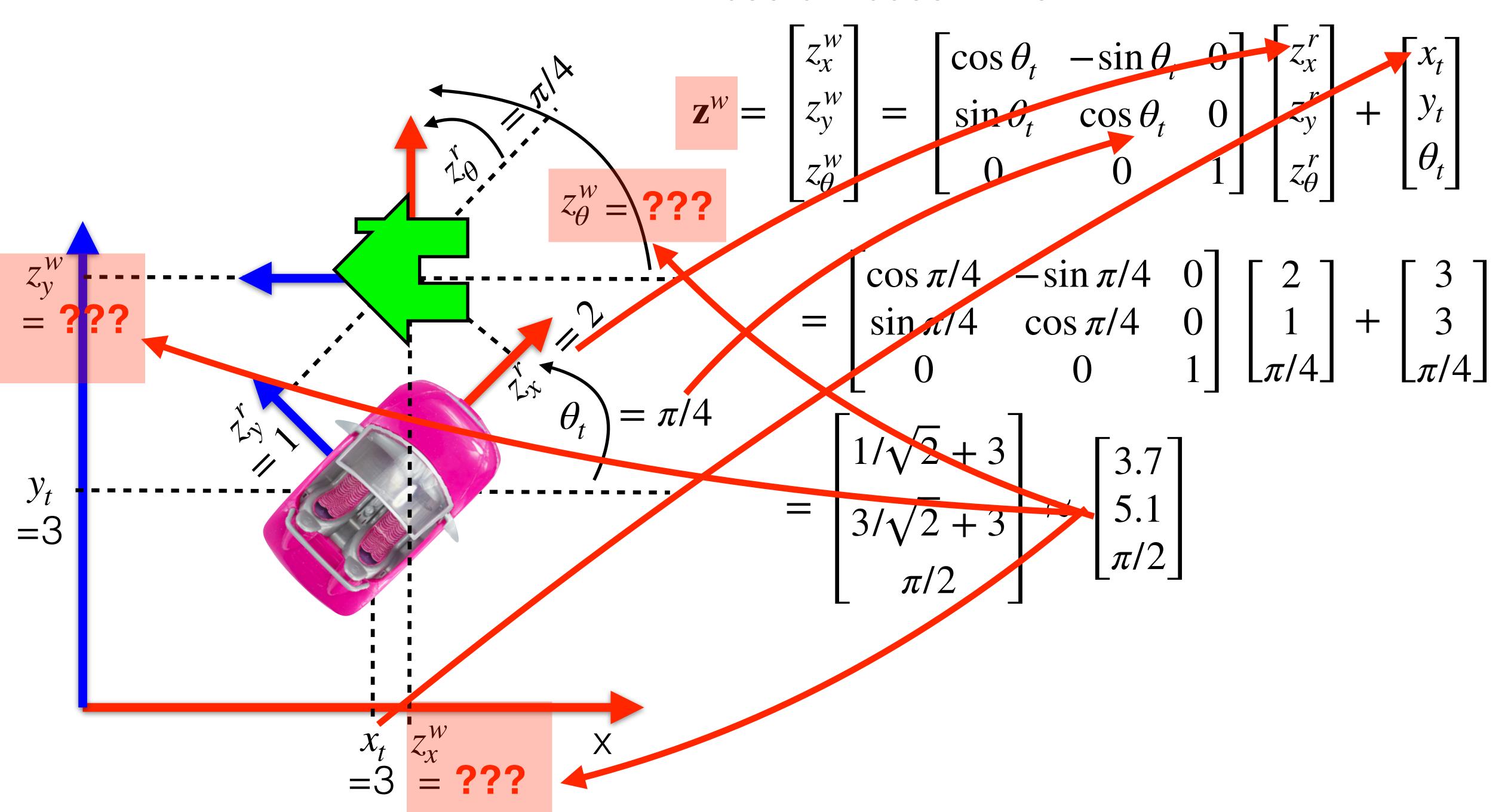
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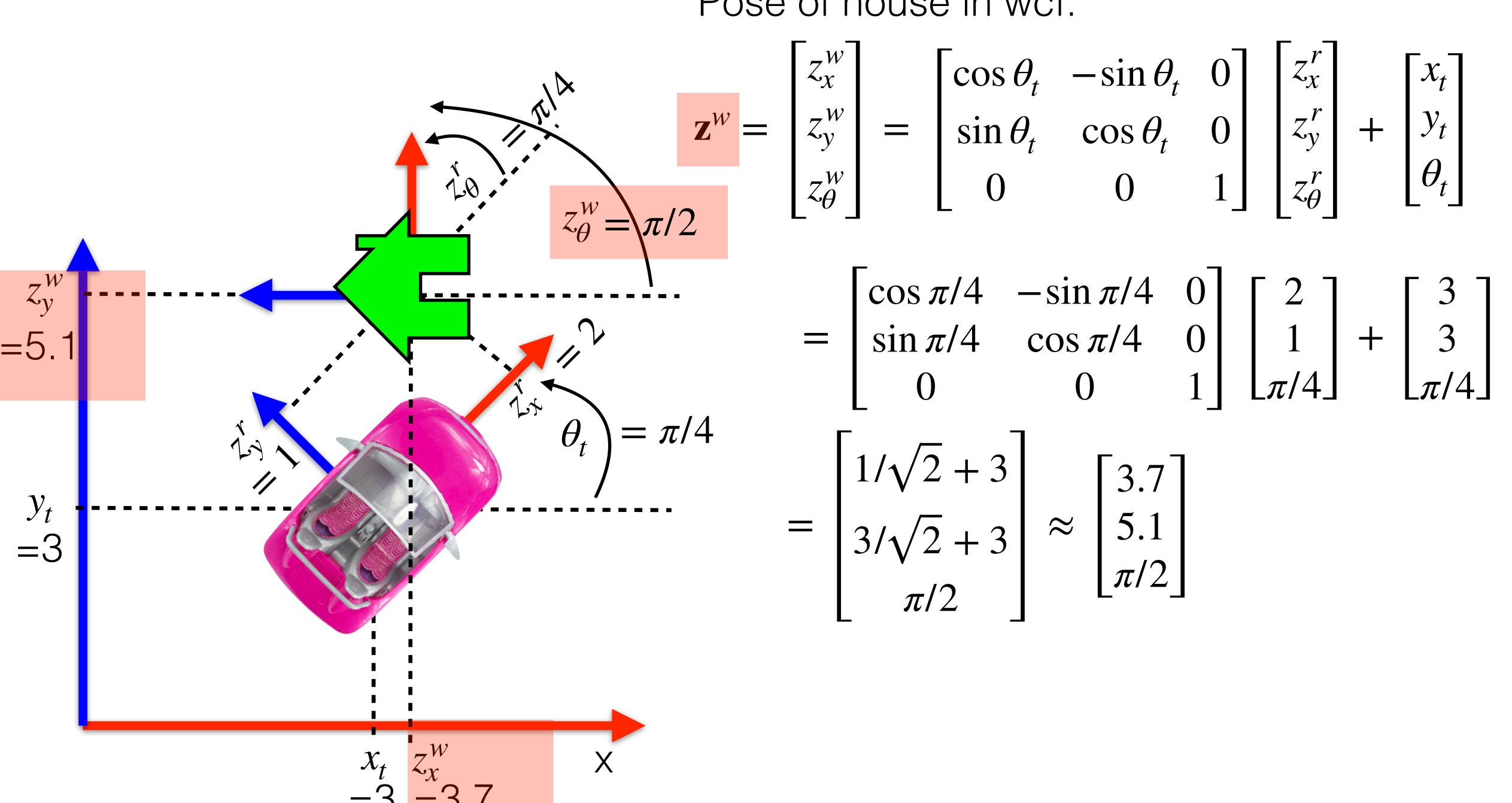
$$\mathbf{x}_t = \begin{vmatrix} y_t \\ \theta_t \end{vmatrix}$$



Pose of house in wcf:



Pose of house in wcf:



Pose of the house transformed from rcf to wcf:

$$\mathbf{z}^{w} = \begin{bmatrix} z_{x}^{w} \\ z_{y}^{w} \\ z_{\theta}^{w} \end{bmatrix} = \begin{bmatrix} \cos \theta_{t} & -\sin \theta_{t} & 0 \\ \sin \theta_{t} & \cos \theta_{t} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} z_{x}^{r} \\ z_{y}^{r} \\ z_{\theta}^{r} \end{bmatrix} + \begin{bmatrix} x_{t} \\ y_{t} \\ \theta_{t} \end{bmatrix} = \begin{bmatrix} R(\theta_{t}) & \mathbf{0} \\ \mathbf{0}^{\mathsf{T}} & 1 \end{bmatrix} \mathbf{z}^{r} + \mathbf{x}_{t} = T(\mathbf{z}^{r}, \mathbf{x}_{t}) = r2\mathbf{w}(\mathbf{z}^{r}, \mathbf{x}_{t})$$

Pose of the house transformed from wcf to rcf:

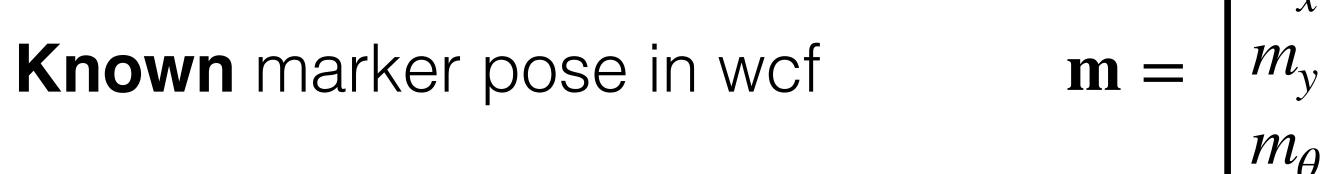
$$\mathbf{z}^{r} = \begin{bmatrix} R(\theta_{t})^{\mathsf{T}} & \mathbf{0} \\ \mathbf{0}^{\mathsf{T}} & 1 \end{bmatrix} (\mathbf{z}^{w} - \mathbf{x}_{t}) = T^{-1}(\mathbf{z}^{w}, \mathbf{x}_{t}) = w2r(\mathbf{z}^{w}, \mathbf{x}_{t})$$

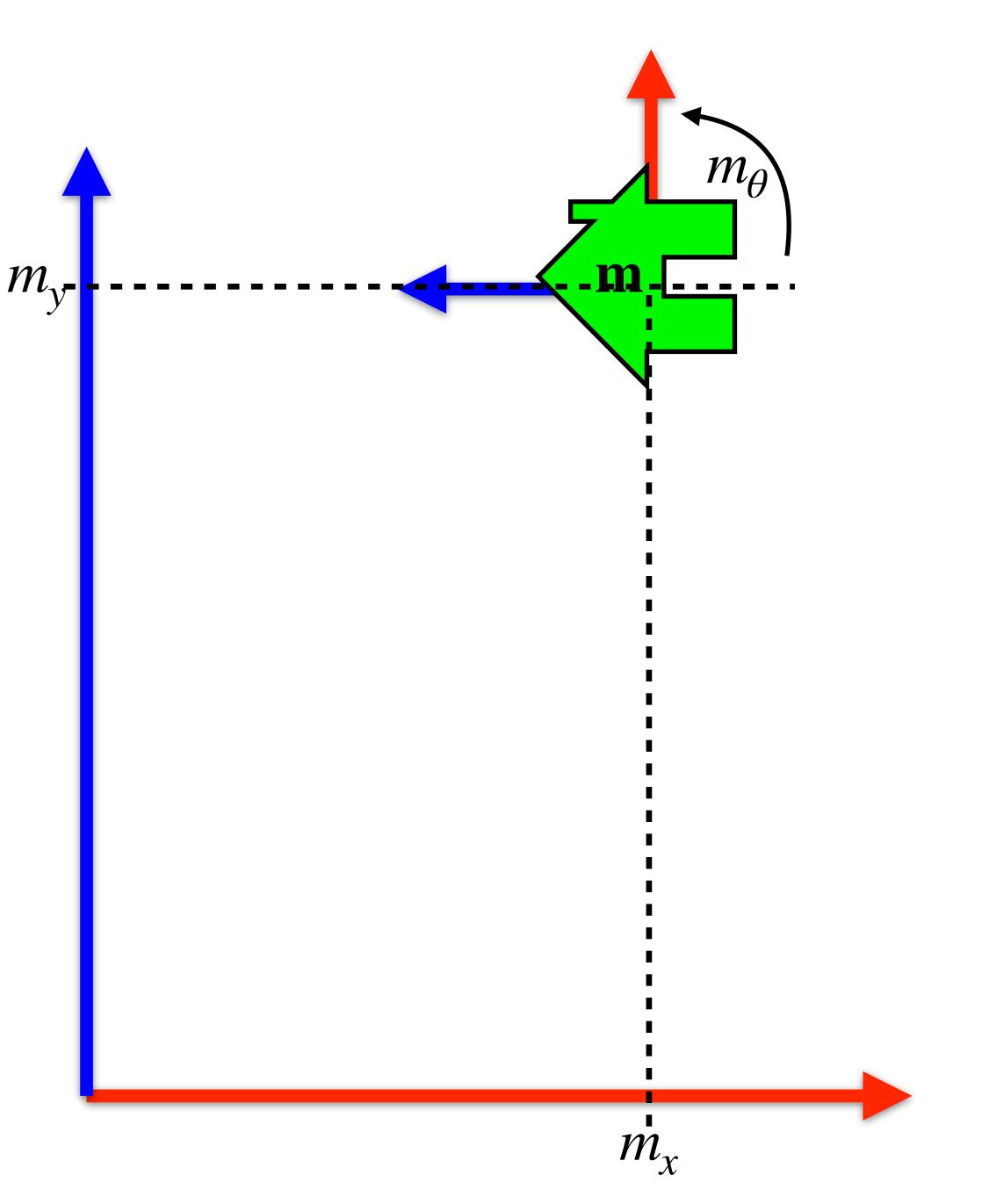
def r2w(z r, x):

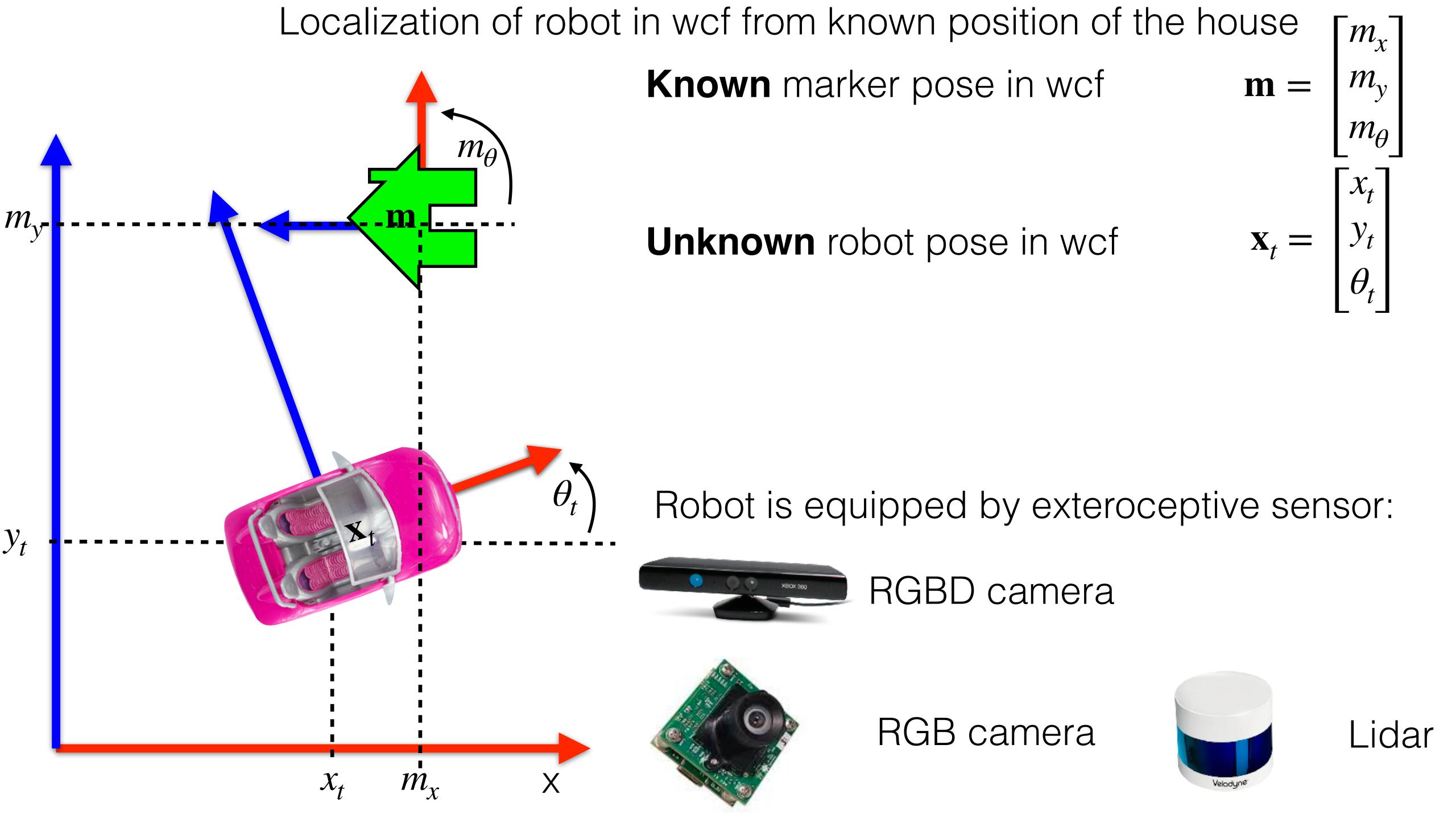
z w = torch.zeros(3)

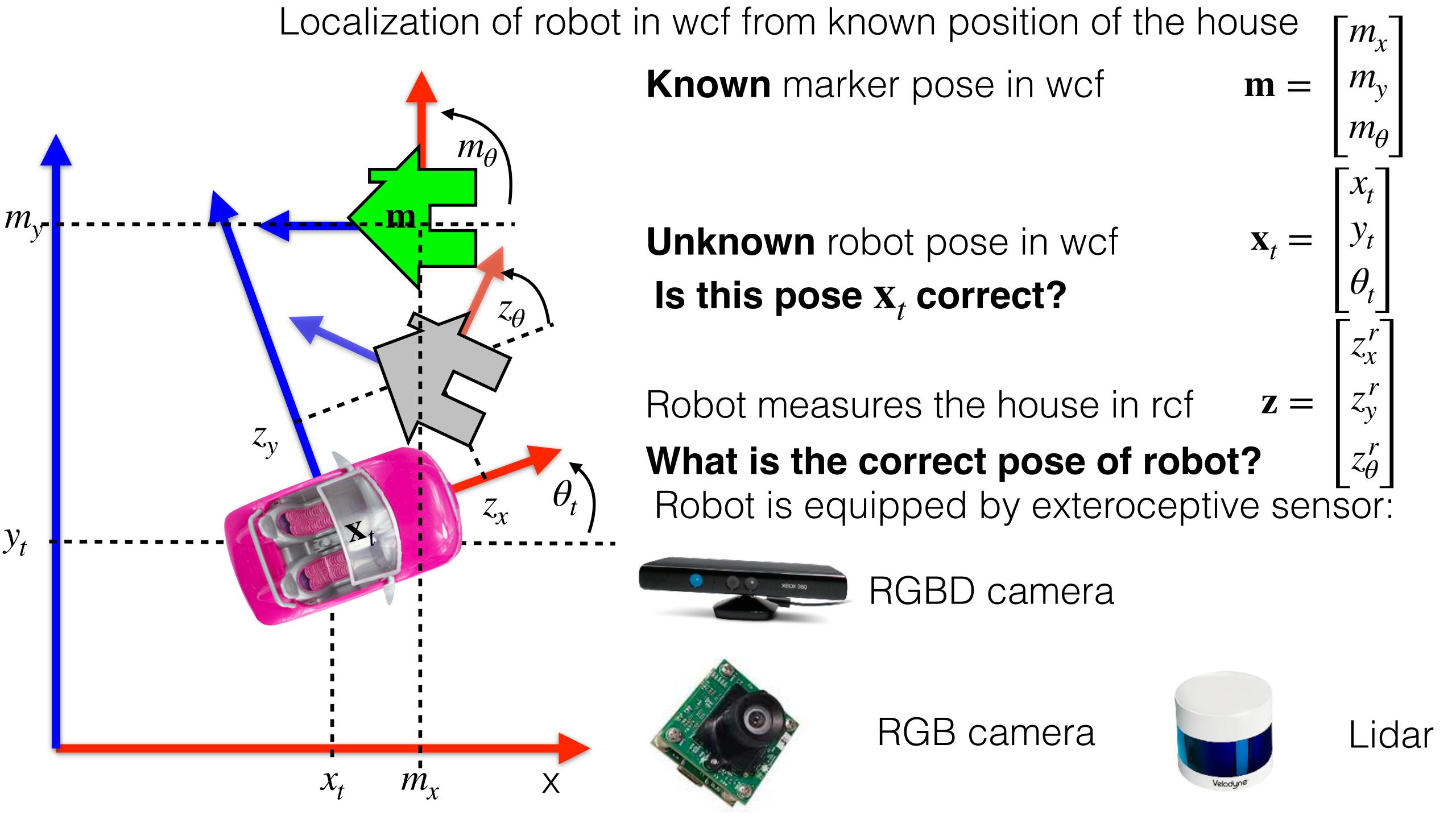
```
R = torch.vstack((torch.hstack((torch.cos(x[2]), -torch.sin(x[2]))), ...
z_w[0:2] = R @ z_r[0:2] + x[0:2]
z_w[2] = z_r[2] + x[2]
return z_w

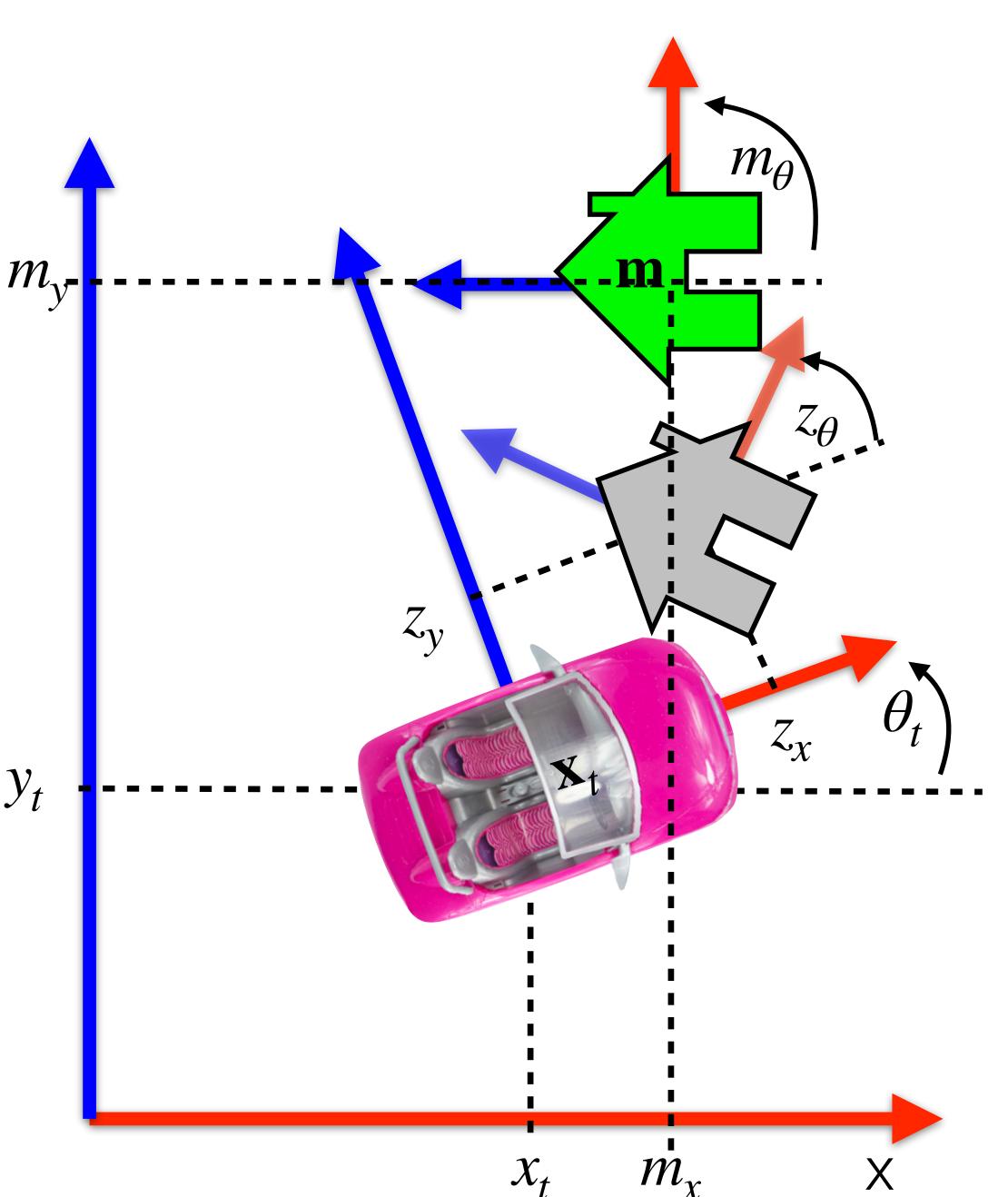
def w2r(z_w, x):
z_r = torch.zeros(3)
R = torch.vstack((torch.hstack((torch.cos(x[2]), -torch.sin(x[2]))), ...
z_r[0:2] = R.t() @ (z_w[0:2] - x[0:2])
z_r[2] = z_w[2] - x[2]
return z_r
```











Known marker pose in wcf

nown marker pose in wcf
$$\mathbf{m} = \begin{bmatrix} m_y \\ m_{\theta} \end{bmatrix}$$

Unknown robot pose in wcf Is this pose X_t correct?

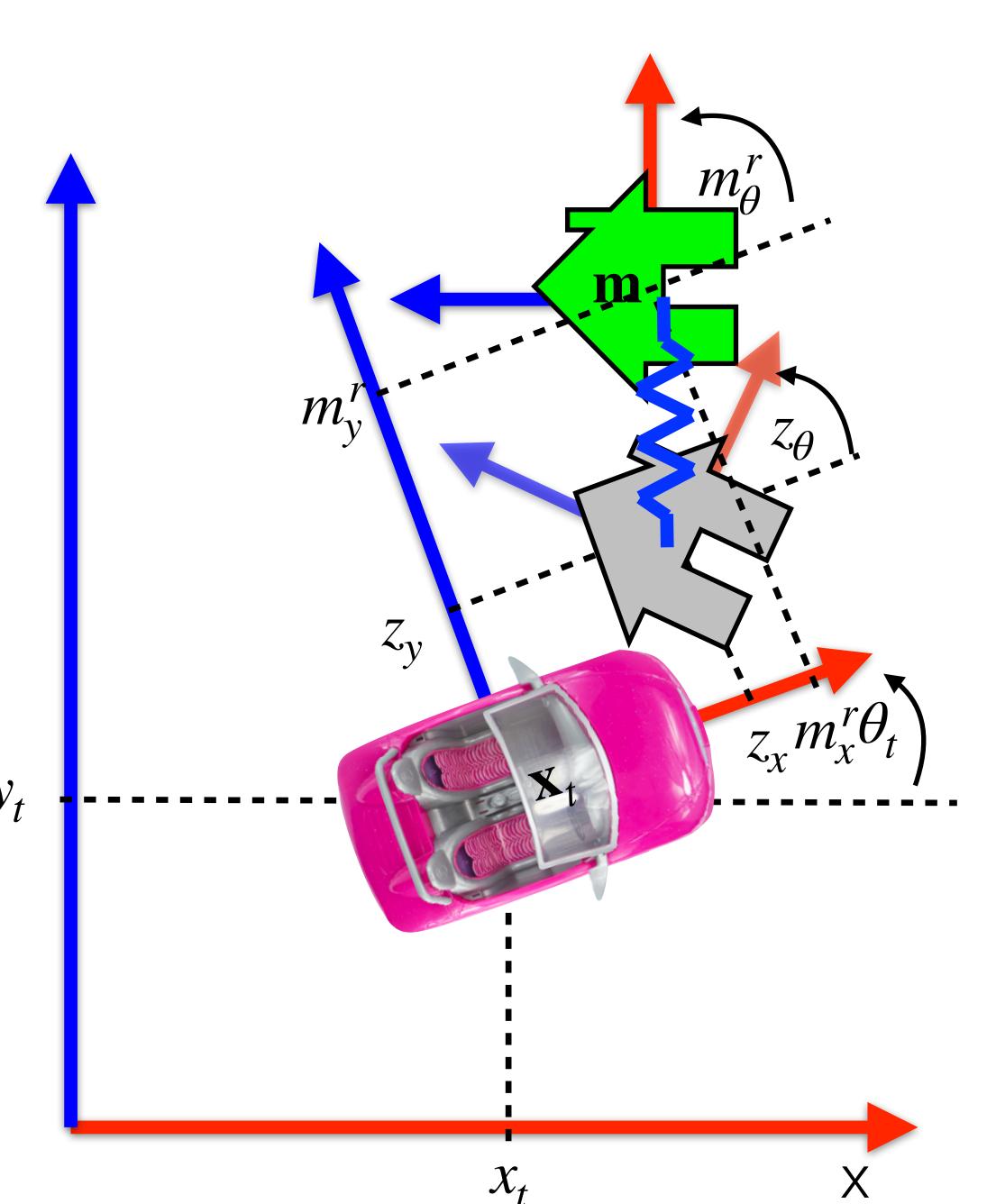
$$\mathbf{x}_{t} = \begin{bmatrix} y_{t} \\ \theta_{t} \end{bmatrix}$$

$$\begin{bmatrix} z_{x}^{r} \end{bmatrix}$$

Robot measures the house in rcf What is the correct pose of robot?

but they are in different coordinate frames!

Which coordinate frame should I use to measure their distance?



Known marker pose in wcf

Inown marker pose in wcf
$$\mathbf{m} = \begin{bmatrix} m_y \\ m_\theta \end{bmatrix}$$

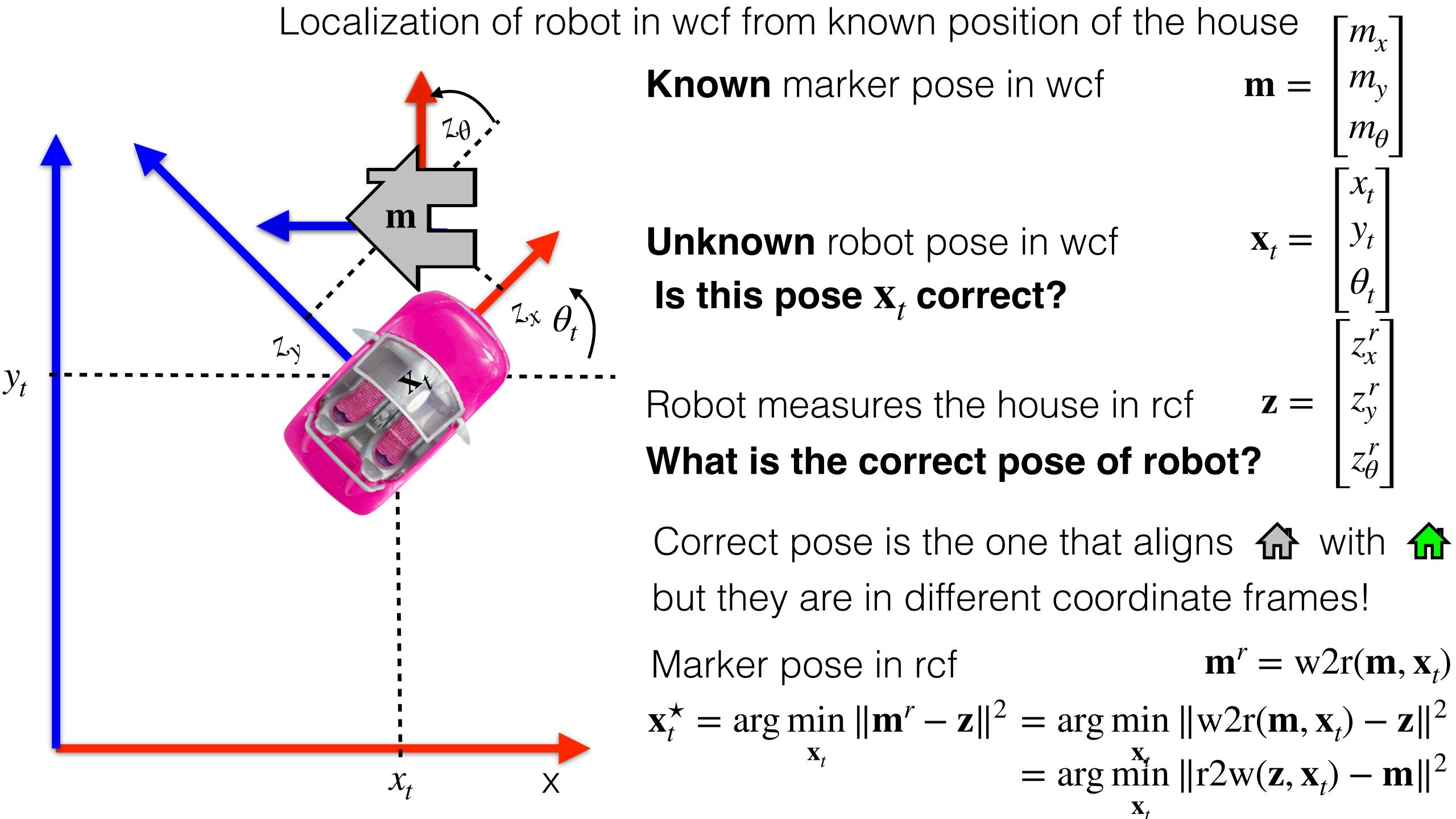
Unknown robot pose in wcf Is this pose X_t correct?

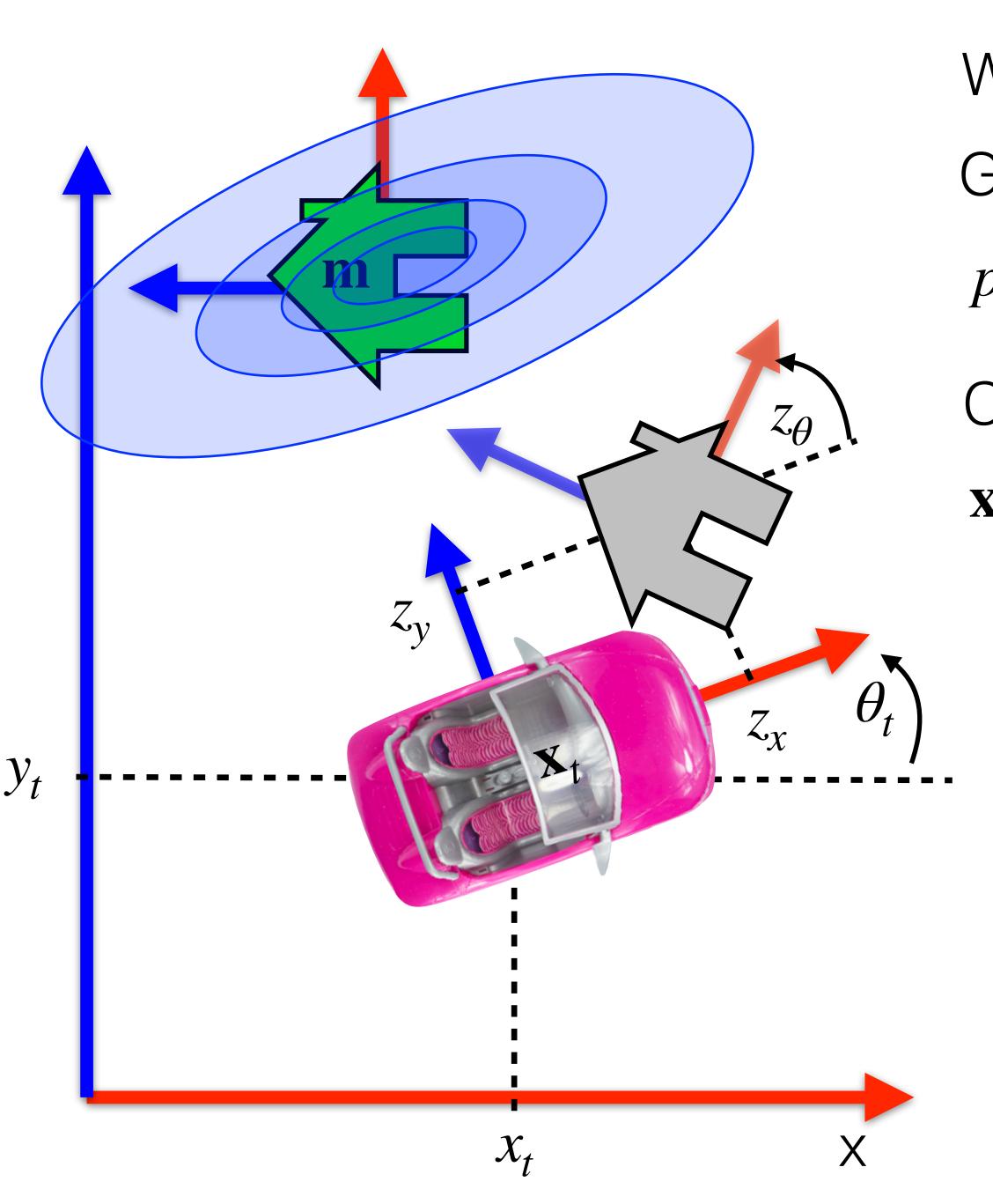
$$\mathbf{x}_t = \begin{bmatrix} y_t \\ \theta_t \end{bmatrix}$$

Robot measures the house in rcf What is the correct pose of robot?

but they are in different coordinate frames! $\mathbf{m}^r = \text{w2r}(\mathbf{m}, \mathbf{x}_t)$ Marker pose in rcf

$$\mathbf{x}_{t}^{\star} = \arg\min_{\mathbf{x}_{t}} \|\mathbf{m}^{r} - \mathbf{z}\|^{2} = \arg\min_{\mathbf{x}_{t}} \|\mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_{t}) - \mathbf{z}\|^{2}$$





We completely ignored measurement inaccuracy

Given measurements z in rcf are normally distrib.

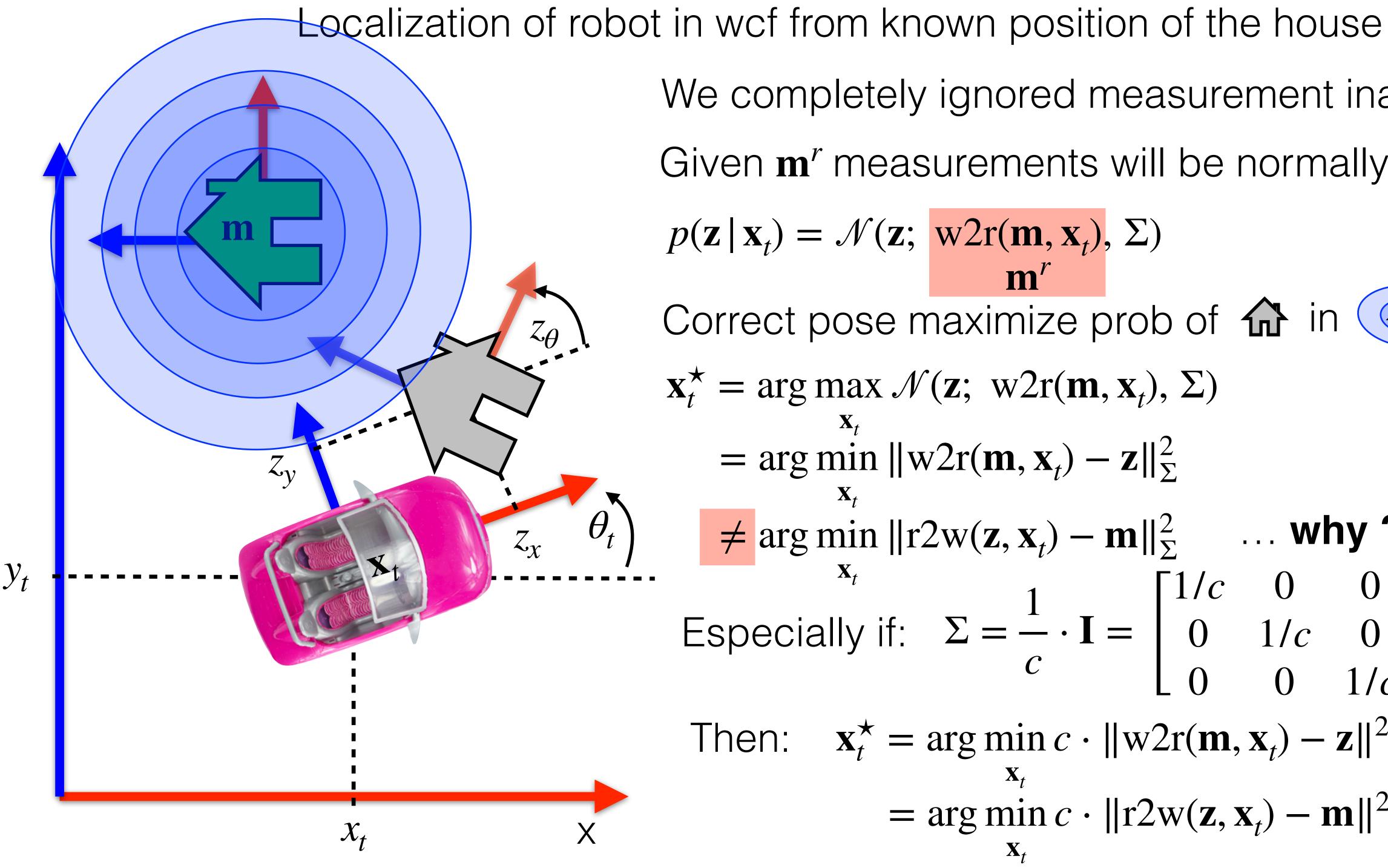
$$p(\mathbf{z} | \mathbf{x}_t) = \mathcal{N}(\mathbf{z}; \mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_t), \Sigma)$$
 Dimensionality?

Correct pose maximize prob of in

$$\mathbf{x}_{t}^{\star} = \arg\max \mathcal{N}(\mathbf{z}; \text{ w2r}(\mathbf{m}, \mathbf{x}_{t}), \Sigma)$$

$$= \arg\min_{\mathbf{x}} \|\mathbf{w}^{t}(\mathbf{m}, \mathbf{x}_{t}) - \mathbf{z}\|_{\Sigma}^{2}$$

$$\neq \arg\min_{\mathbf{x}} \| \mathbf{r} 2\mathbf{w}(\mathbf{z}, \mathbf{x}_t) - \mathbf{m} \|_{\Sigma}^2 \quad ... \text{ why ???}$$



We completely ignored measurement inaccuracy

Given m^r measurements will be normally distrib.

$$p(\mathbf{z} | \mathbf{x}_t) = \mathcal{N}(\mathbf{z}; \mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_t), \Sigma)$$

Correct pose maximize prob of in

$$\mathbf{x}_t^* = \arg\max \mathcal{N}(\mathbf{z}; \text{ w2r}(\mathbf{m}, \mathbf{x}_t), \Sigma)$$

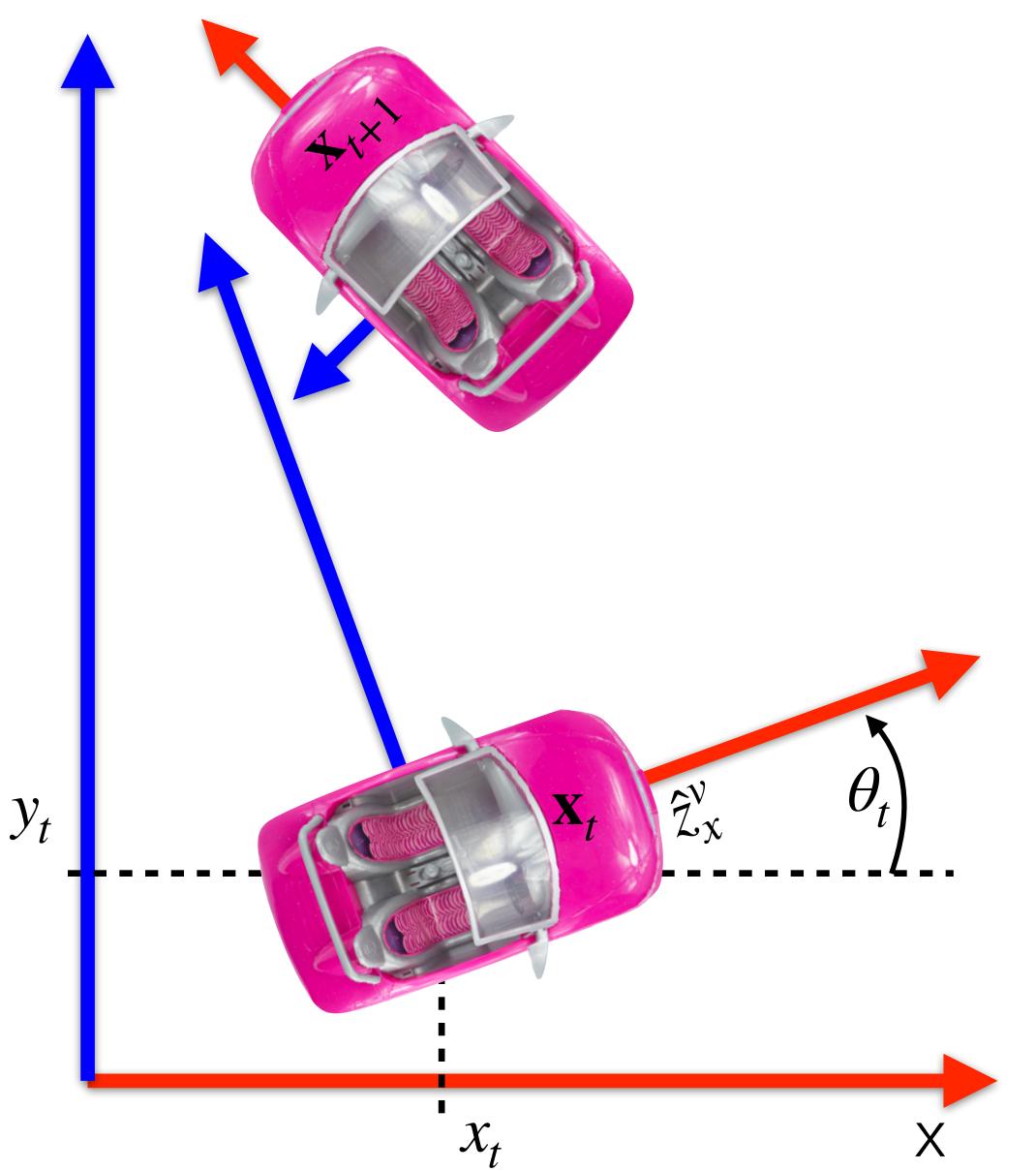
$$= \underset{\mathbf{x}_{t}}{\operatorname{arg}} \min_{\mathbf{x}_{t}} \|\mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_{t}) - \mathbf{z}\|_{\Sigma}^{2}$$

 \neq arg min $||\mathbf{r}2\mathbf{w}(\mathbf{z}, \mathbf{x}_t) - \mathbf{m}||_{\Sigma}^2$... why ???

Especially if:
$$\Sigma = \frac{1}{c} \cdot \mathbf{I} = \begin{bmatrix} 1/c & 0 & 0 \\ 0 & 1/c & 0 \\ 0 & 0 & 1/c \end{bmatrix}$$

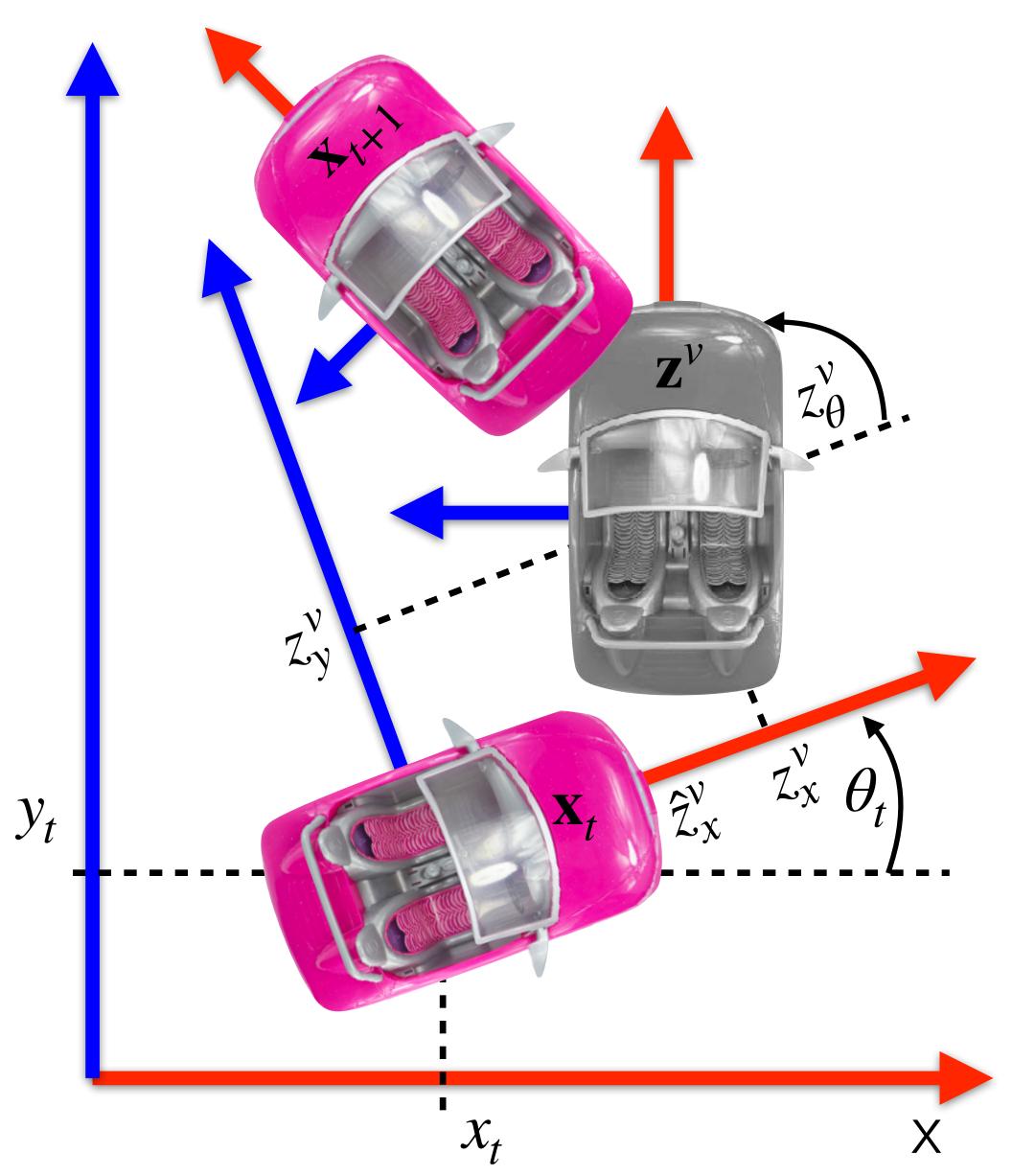
 $\mathbf{x}_t^* = \arg\min c \cdot \|\mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_t) - \mathbf{z}\|^2 \text{ rcf}$ = $\arg\min c \cdot ||\mathbf{r}2\mathbf{w}(\mathbf{z}, \mathbf{x}_t) - \mathbf{m}||^2 \text{ wcf}$

Odometry represented by linear+angular velocity



Robot poses in wcf:
$$\mathbf{x}_t = \begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} \quad \mathbf{x}_{t+1} = \begin{bmatrix} x_{t+1} \\ y_{t+1} \\ \theta_{t+1} \end{bmatrix}$$

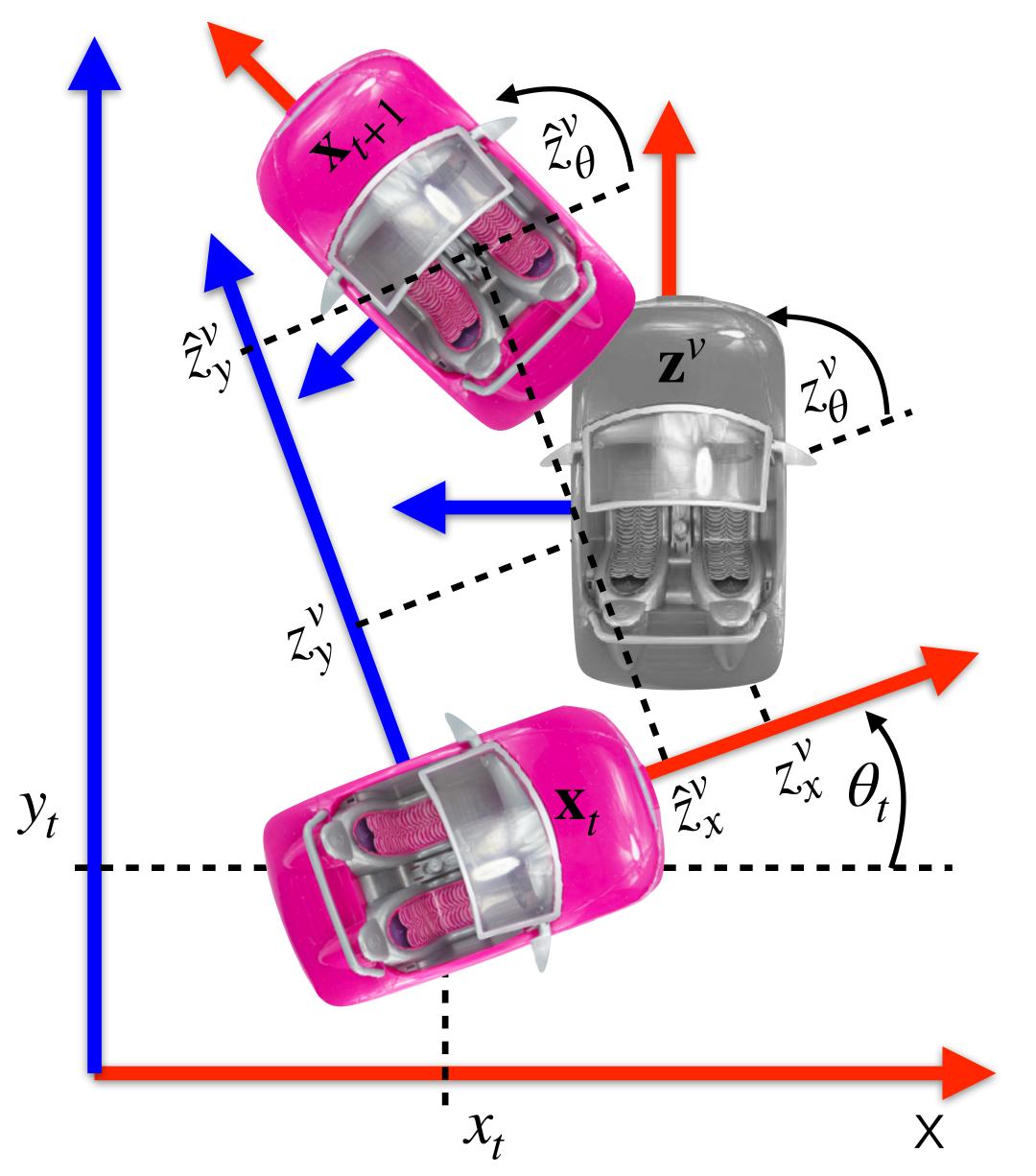
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$$\mathbf{x}_{t} = \begin{bmatrix} x_{t} \\ y_{t} \\ \theta_{t} \end{bmatrix}$$
 $\mathbf{x}_{t+1} = \begin{bmatrix} x_{t+1} \\ y_{t+1} \\ \theta_{t+1} \end{bmatrix}$

Robot measures velocity in
$$\mathbf{X}_t$$
-rcf: $\mathbf{z}^v = \begin{bmatrix} z_x^v \\ z_y^v \\ z_\theta^v \end{bmatrix}$

Odometry represented by linear+angular velocity



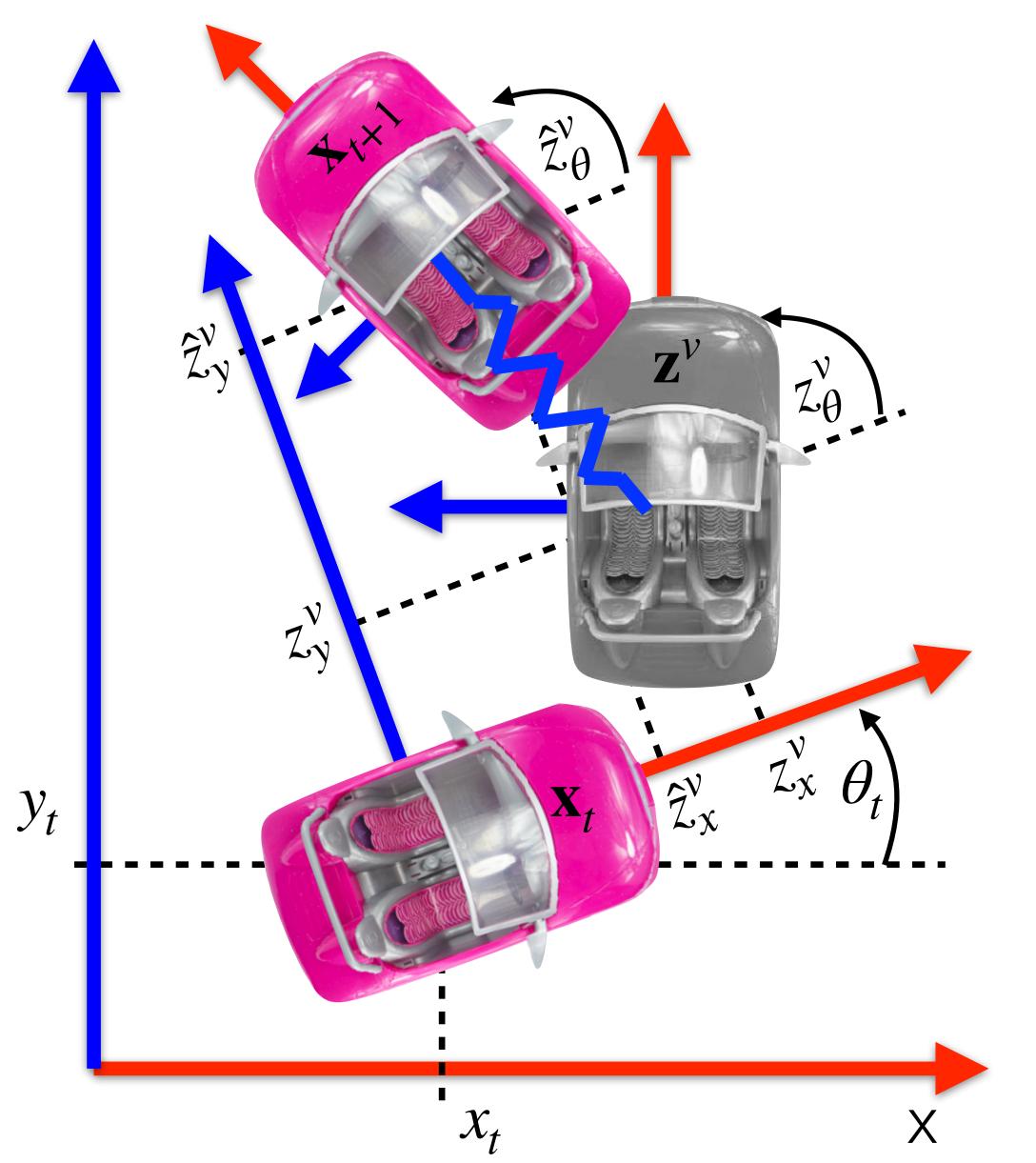
Robot poses in wcf:
$$\mathbf{x}_{t} = \begin{bmatrix} x_{t} \\ y_{t} \\ \theta_{t} \end{bmatrix}$$
 $\mathbf{x}_{t+1} = \begin{bmatrix} x_{t+1} \\ y_{t+1} \\ \theta_{t+1} \end{bmatrix}$

Robot measures velocity in \mathbf{X}_t -rcf: $\mathbf{z}^v = \begin{bmatrix} z_x^v \\ z_y^v \\ z_\theta^v \end{bmatrix}$

Next pose \mathbf{X}_{t+1} in \mathbf{X}_{t} -rcf: $\hat{\mathbf{z}}^{v} = \text{w2r}(\mathbf{X}_{t+1}, \mathbf{X}_{t})$

What is the correct pose of robot?

Odometry represented by linear+angular velocity



Robot poses in wcf:
$$\mathbf{x}_t = \begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} \quad \mathbf{x}_{t+1} = \begin{bmatrix} x_{t+1} \\ y_{t+1} \\ \theta_{t+1} \end{bmatrix}$$

Robot measures velocity in
$$\mathbf{X}_t$$
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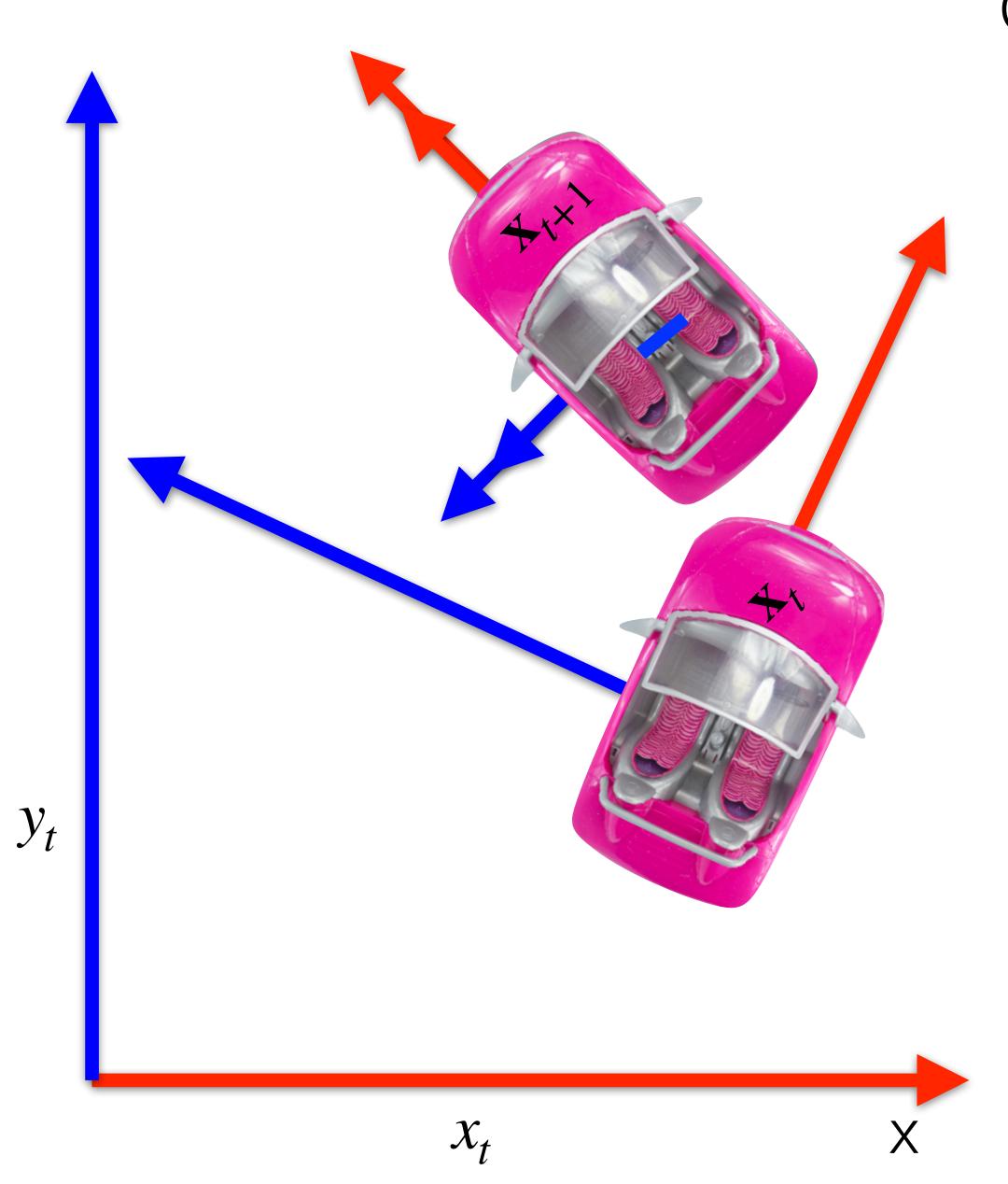
Next pose
$$\mathbf{X}_{t+1}$$
 in \mathbf{X}_{t} -rcf: $\hat{\mathbf{z}}^{v} = \text{w2r}(\mathbf{X}_{t+1}, \mathbf{X}_{t})$

What is the correct pose of robot?

Find the correct poses

$$\mathbf{x}_{t}^{\star}, \mathbf{x}_{t+1}^{\star} = \underset{\mathbf{x}_{t}, \mathbf{x}_{t+1}}{\operatorname{arg max}} \mathcal{N}(\mathbf{z}^{v}; \ \mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_{t}), \Sigma^{v})$$

$$= \underset{\mathbf{x}_{t}, \mathbf{x}_{t+1}}{\operatorname{arg min}} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_{t}) - \mathbf{z}^{v}\|_{\Sigma^{v}}^{2}$$



Odometry represented by linear+angular velocity

Robot poses in wcf:
$$\mathbf{x}_t = \begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix}$$
 $\mathbf{x}_{t+1} = \begin{bmatrix} x_{t+1} \\ y_{t+1} \\ \theta_{t+1} \end{bmatrix}$

Robot measures velocity in \mathbf{X}_t -rcf: $\mathbf{z}^v = \begin{bmatrix} z_x^v \\ z_y^v \\ z_\theta^v \end{bmatrix}$

Next pose \mathbf{X}_{t+1} in \mathbf{X}_{t} -rcf: $\hat{\mathbf{z}}^{v} = w2r(\mathbf{X}_{t+1}, \mathbf{X}_{t})$

What is the correct pose of robot?

Find the correct poses

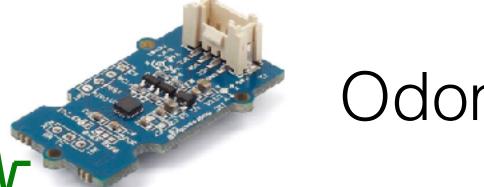
$$\mathbf{x}_{t}^{\star}, \mathbf{x}_{t+1}^{\star} = \arg\max_{\mathbf{x}_{t}, \mathbf{x}_{t+1}} \mathcal{N}(\mathbf{z}^{v}; \mathbf{w} 2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_{t}), \boldsymbol{\Sigma}^{v})$$

= arg min
$$\|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1},\mathbf{x}_t) - \mathbf{z}^{\nu}\|_{\Sigma^{\nu}}^2$$

 $\mathbf{x}_{t},\mathbf{x}_{t+1}$

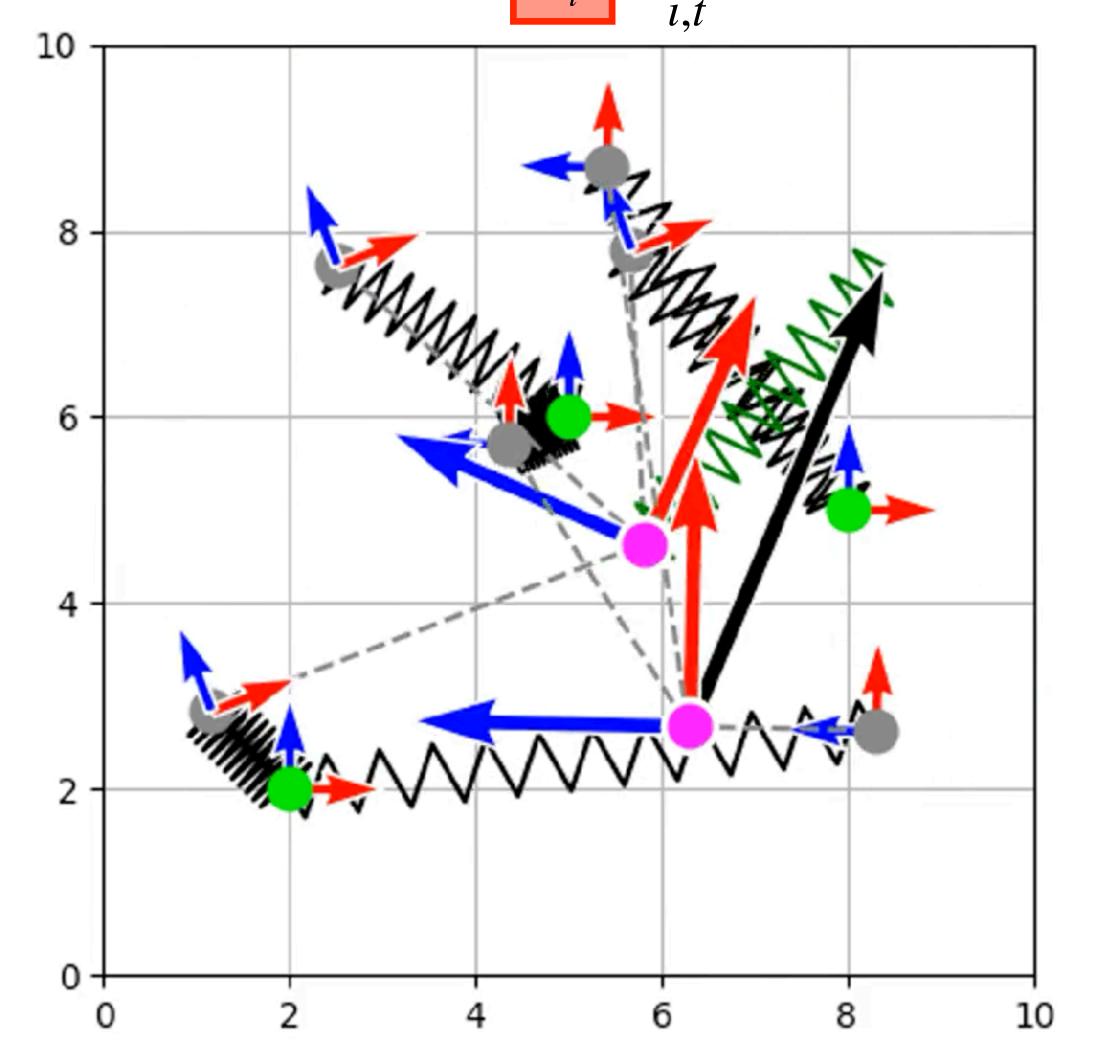
Localization





Odometry (IMU)

$$\mathbf{x}^{\star} = \arg\min_{\mathbf{x}_{t}} \sum_{i} \|\mathbf{w}^{2}\mathbf{r}(\mathbf{m}_{i}, \mathbf{x}_{t}) - \mathbf{z}_{t}^{\mathbf{m}_{i}}\|^{2} + \|\mathbf{w}^{2}\mathbf{r}(\mathbf{x}_{2}, \mathbf{x}_{1}) - \mathbf{z}_{12}^{odom}\|^{2}$$



- \mathbf{x}_t ... robot poses
- \mathbf{m}_i ... known marker positions
- $\mathbf{z}_{t}^{\mathbf{m_{i}}}$... marker measurements
- local coordinate frame
- odometry

$$-\mathbf{W}_{t} \sum_{i,t} \|\mathbf{w}^2\mathbf{r}(\mathbf{m}_i, \mathbf{x}_t) - \mathbf{z}_t^{\mathbf{m}_i}\|^2 \quad \dots \text{ marker loss}$$

$$\mathbf{W} \|\mathbf{w}^{2}(\mathbf{x}_{2}, \mathbf{x}_{1}) - \mathbf{z}_{12}^{odom}\|^{2} \dots \text{odom loss}$$

Localization of robot in wcf from known marker pose, odometry and GPS

GPS odometry marker
$$\mathbf{x}^{\star} = \arg\max_{\mathbf{x}_{0},...\mathbf{x}_{t}} \prod_{t} p(\mathbf{z}_{t}^{gps} | \mathbf{x}_{t}) \cdot \prod_{t} p(\mathbf{z}_{t}^{v} | \mathbf{x}_{t}, \mathbf{x}_{t-1}) \cdot \prod_{t} p(\mathbf{z}_{t}^{m} | \mathbf{x}_{t}, \mathbf{m})$$

$$= \arg\max_{\mathbf{x}_{0},...\mathbf{x}_{t}} \prod_{t} \mathcal{N}(\mathbf{z}^{gps}; \mathbf{x}_{t}, \boldsymbol{\Sigma}_{t}^{gps}) \cdot \prod_{t} \mathcal{N}(\mathbf{z}^{v}; \mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_{t}), \boldsymbol{\Sigma}_{t}^{v}) \cdot \prod_{t} \mathcal{N}(\mathbf{z}^{m}; \mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_{t}), \boldsymbol{\Sigma}_{t}^{m})$$

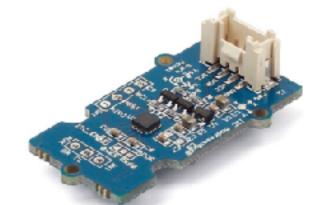
$$= \arg\min_{\mathbf{x}_{0},...\mathbf{x}_{T}} \sum_{t} ||\mathbf{x}_{t} - \mathbf{z}_{t}^{gps}||_{\boldsymbol{\Sigma}_{t}^{gps}}^{2} + \sum_{t} ||\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_{t}) - \mathbf{z}_{t}^{v}||_{\boldsymbol{\Sigma}_{t}^{v}}^{2} + \sum_{t} ||\mathbf{w}2\mathbf{r}(\mathbf{m}, \mathbf{x}_{t}) - \mathbf{z}^{m}||_{\boldsymbol{\Sigma}_{t}^{m}}^{2}$$

Localization => SLAM

Localization

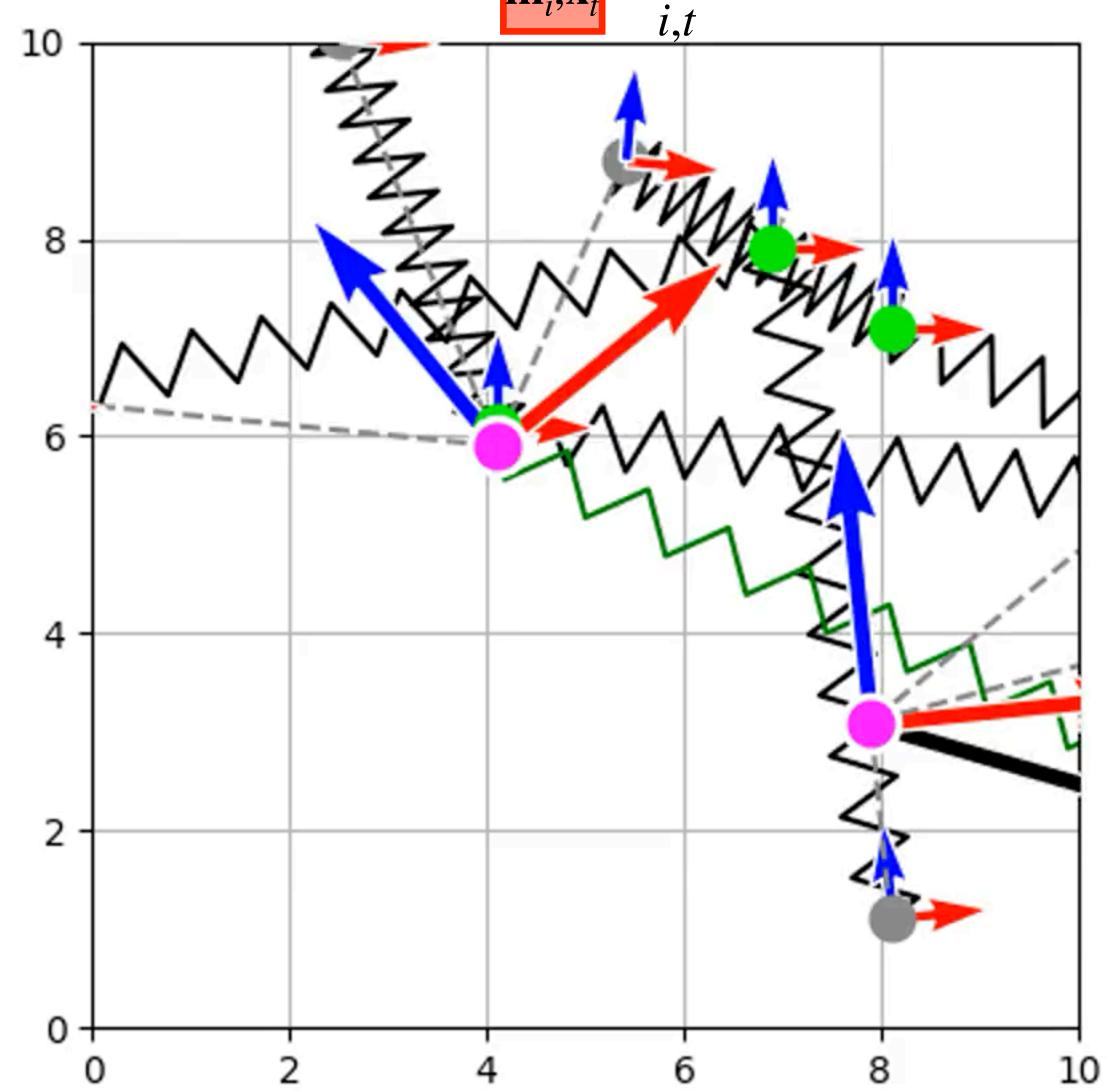


3D marker detector (RGBD camera) +



Odometry (IMU)

$$\mathbf{x}^* = \arg\min_{\mathbf{m}_i, \mathbf{x}_t} \sum_{i} \|\mathbf{w}^2(\mathbf{m}_i, \mathbf{x}_t) - \mathbf{z}_t^{\mathbf{m}_i}\|^2 + \|\mathbf{w}^2(\mathbf{x}_2, \mathbf{x}_1) - \mathbf{z}_{12}^{odom}\|^2$$



- \mathbf{x}_t ... robot poses
- \mathbf{m}_i ... known marker positions
- $\mathbf{z}_{t}^{\mathbf{m_{i}}}$... marker measurements
- local coordinate frame
- odometry
- $-\mathbf{W}_{i,t} \sum_{i,t} \|\mathbf{w}^2\mathbf{r}(\mathbf{m}_i, \mathbf{x}_t) \mathbf{z}_t^{\mathbf{m}_i}\|^2 \quad \dots \text{ marker loss}$

$$\mathbf{W} \|\mathbf{w}^{2}(\mathbf{x}_{2}, \mathbf{x}_{1}) - \mathbf{z}_{12}^{odom}\|^{2} \dots \text{odom loss}$$

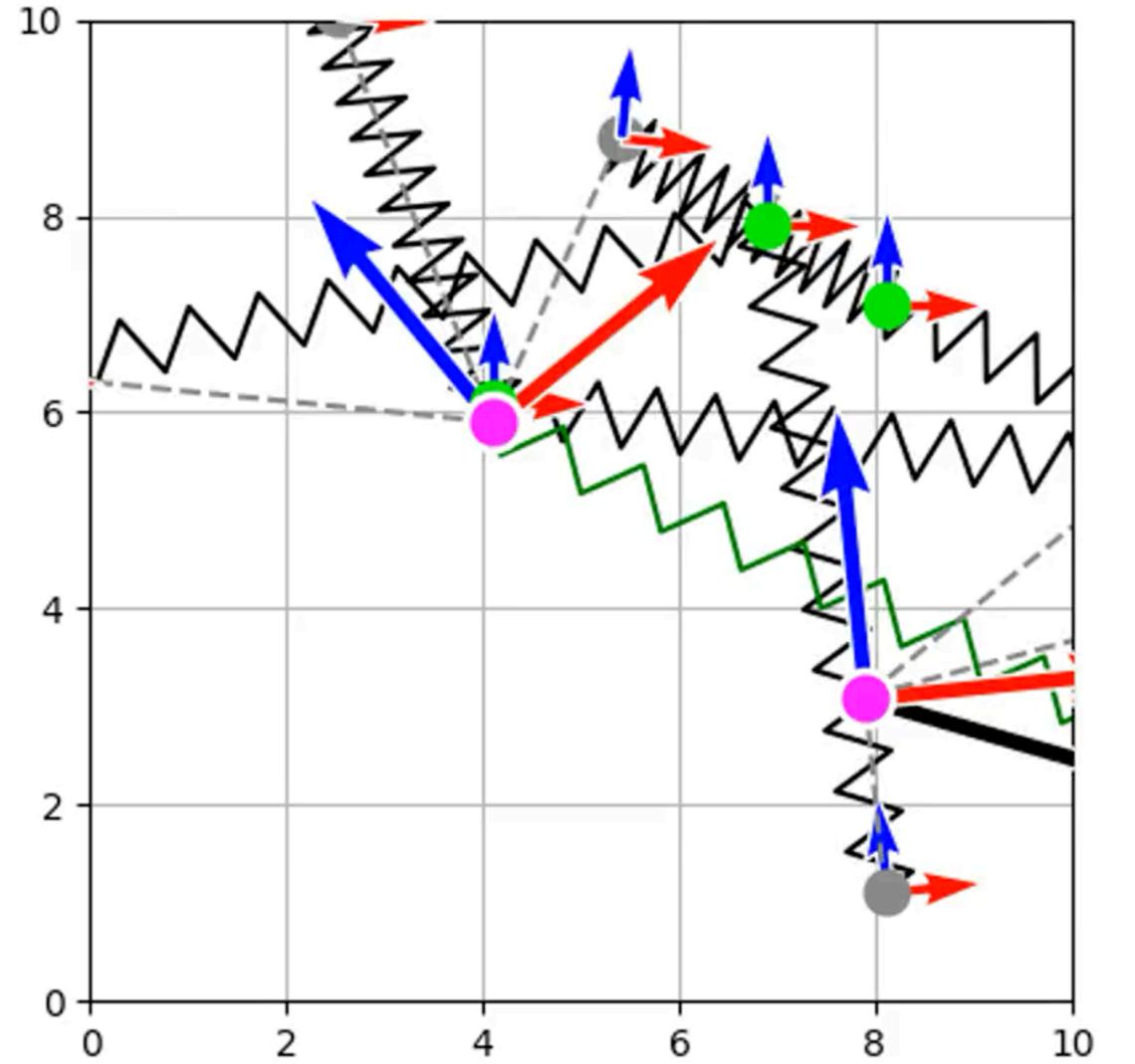


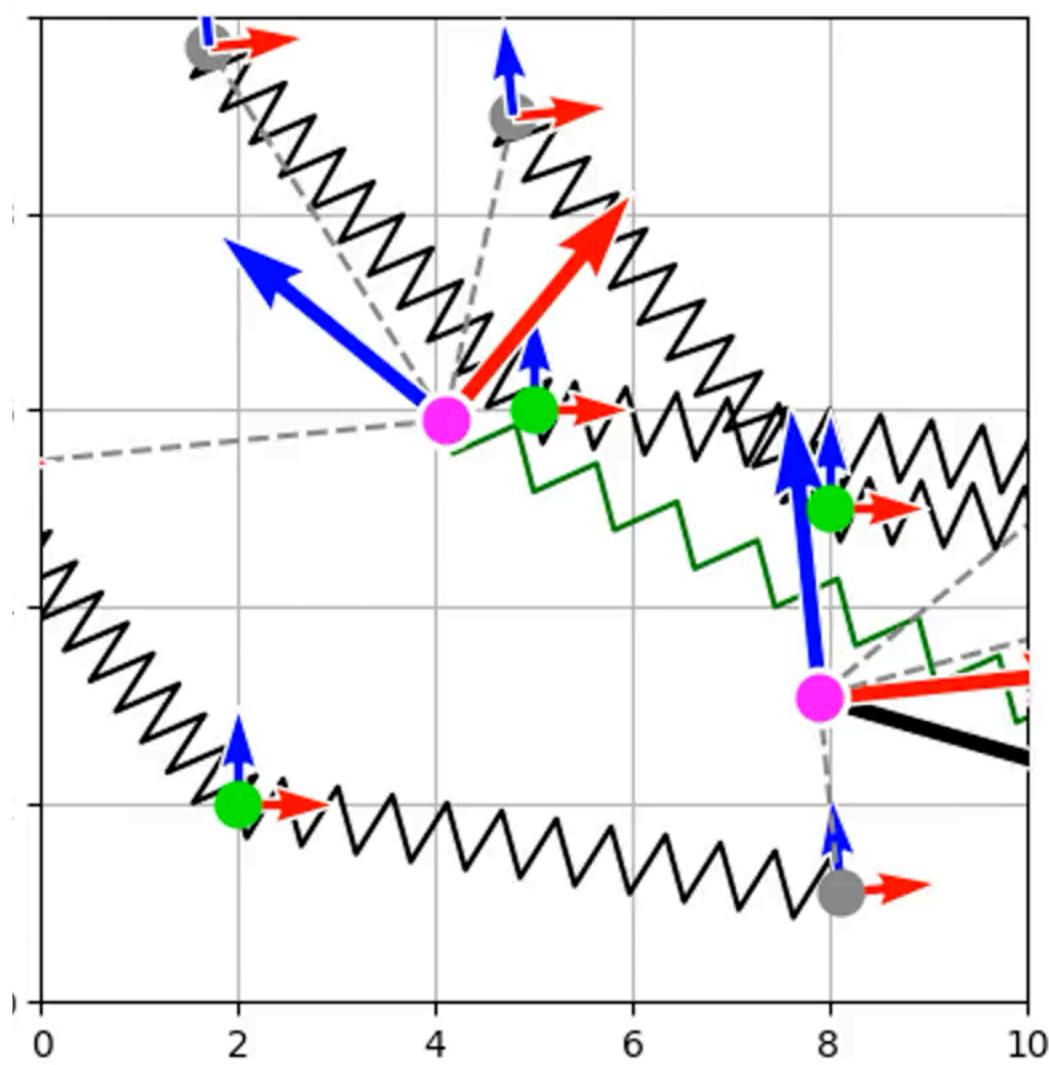
3D marker detector (RGBD camera) +



Odometry (IMU)

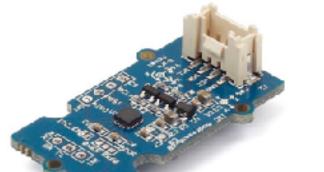








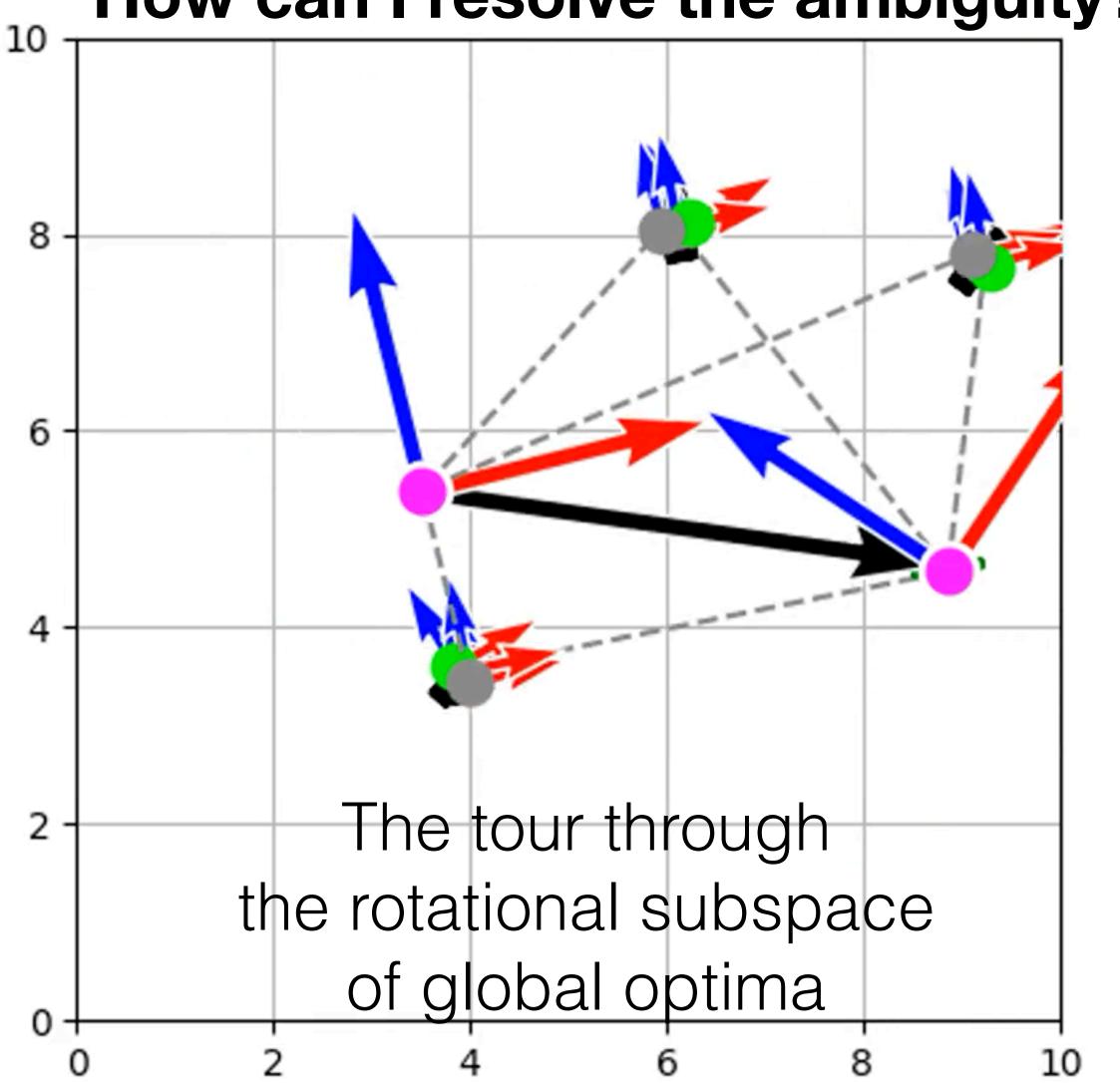
3D marker detector (RGBD camera) +



Odometry (IMU)

Nothing provides absolute rotation+transl => Global optimum is 3D subspace

How can I resolve the ambiguity?



Removing the odometry does not matter

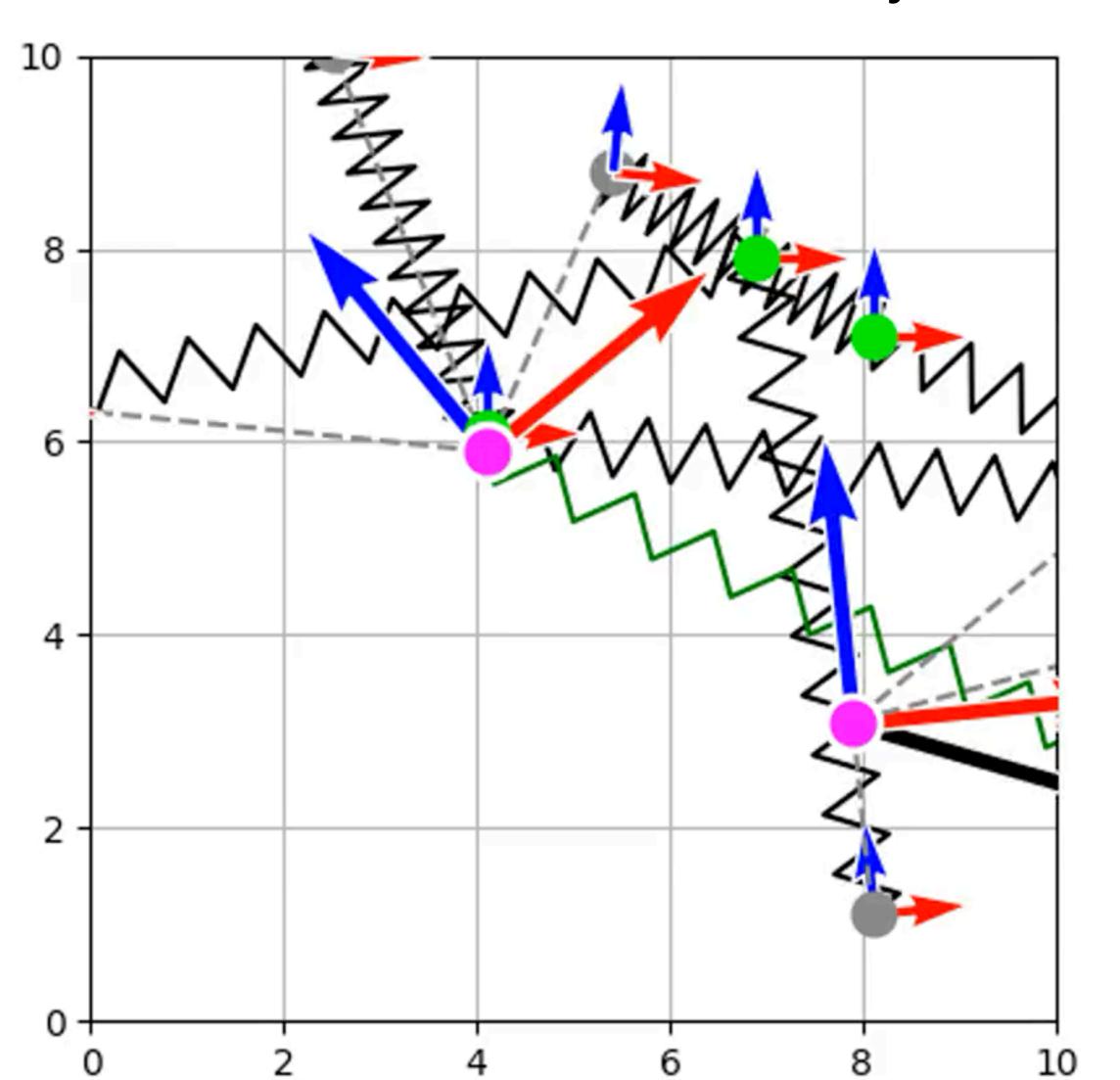


3D marker detector (RGBD camera) +

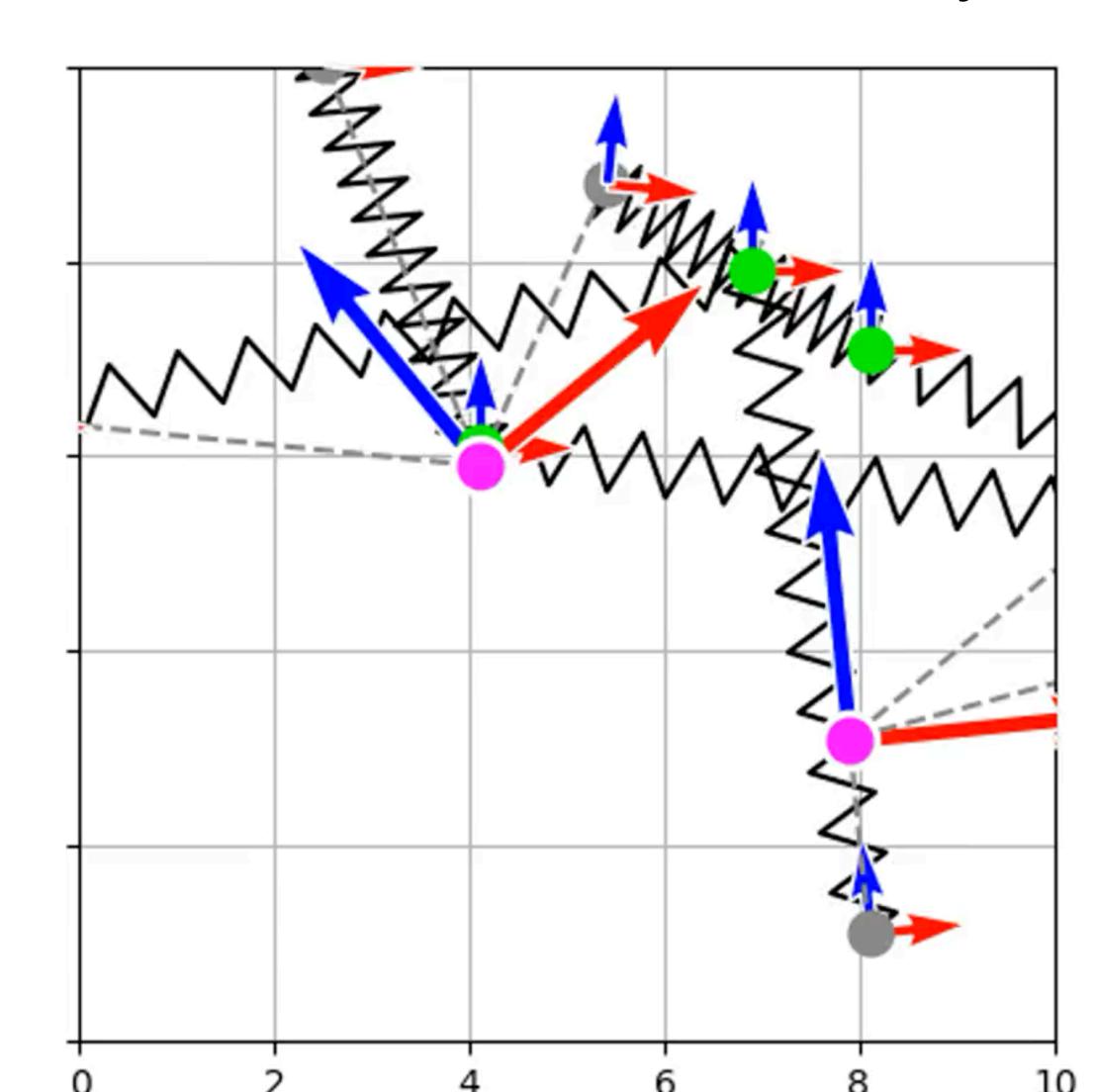


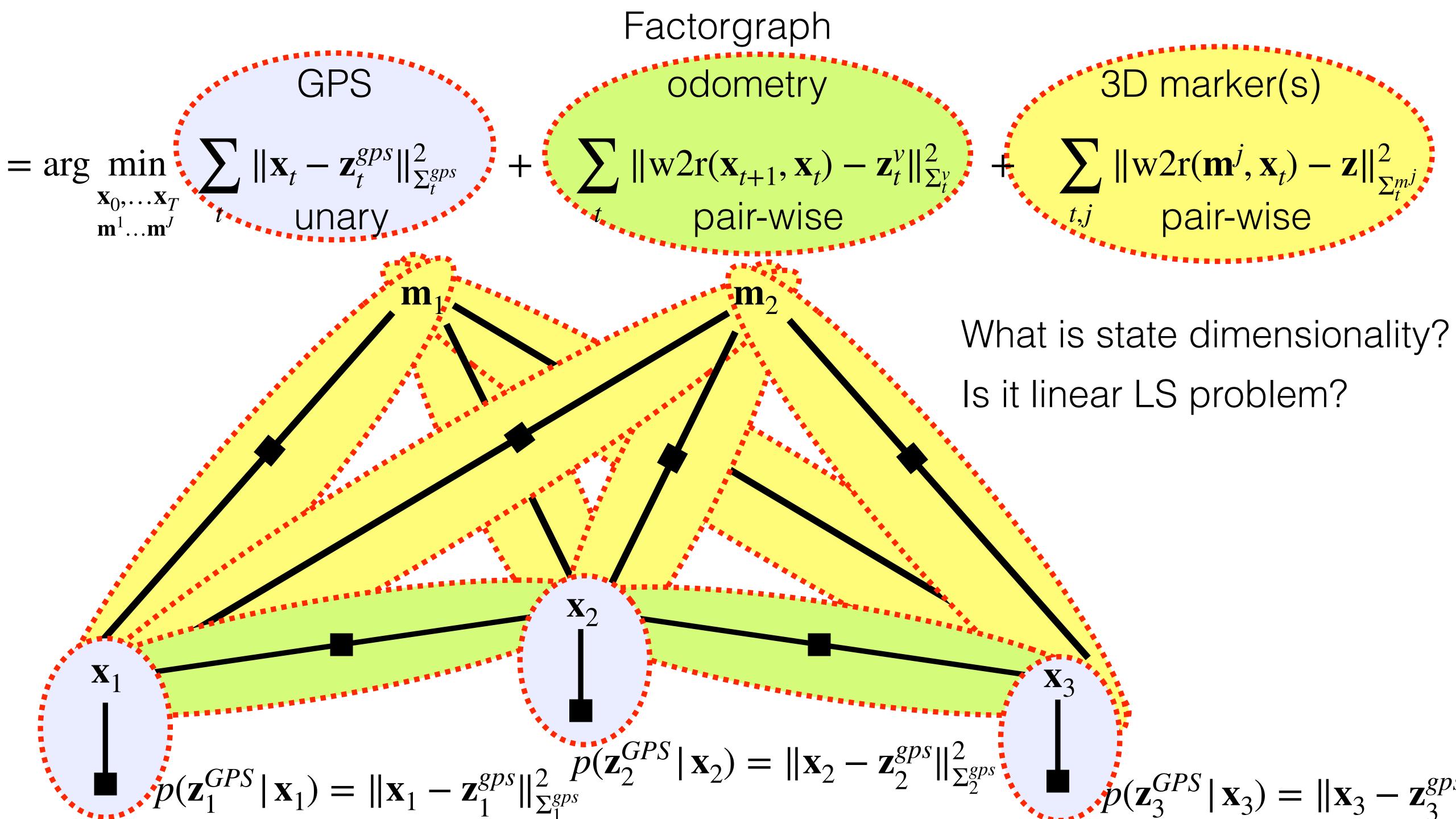
Odometry (IMU)

SLAM with odometry



SLAM without odometry





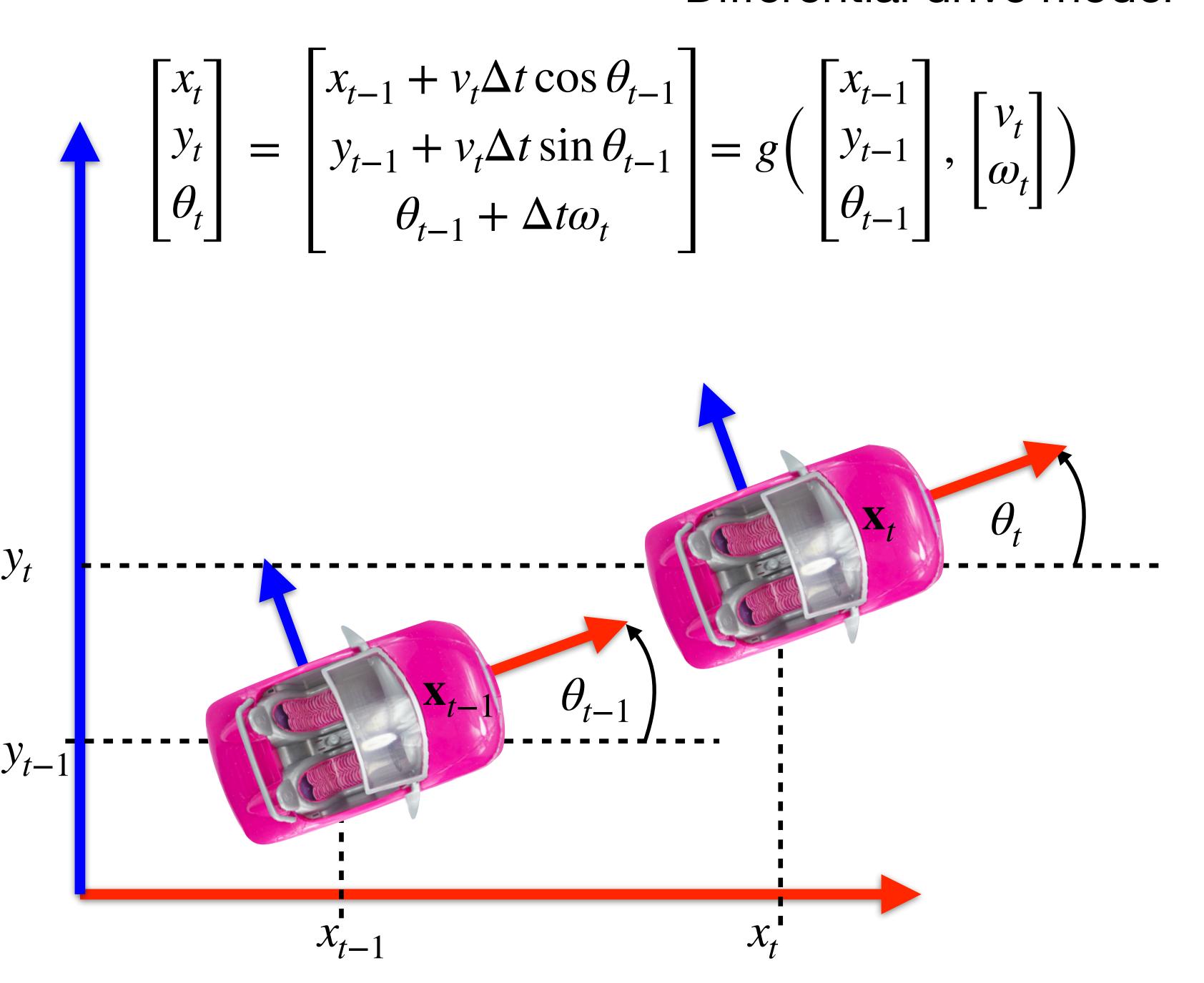
Straightforward extensions

$$\begin{aligned} & \text{GPS} & \text{odometry} & \text{3D marker(s)} \\ &= \underset{\mathbf{x}_0, \dots \mathbf{x}_T}{\min} \sum_{t} \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{gps}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_t) - \mathbf{z}^v\|_{\Sigma_t^v}^2 + \sum_{t,j} \|\mathbf{w}2\mathbf{r}(\mathbf{m}^j, \mathbf{x}_t) - \mathbf{z}\|_{\Sigma_t^{mj}}^2 \\ & \text{priors} & \text{loop-closures} \\ & + \sum_{t} \|\mathbf{x}_t - \mathbf{x}_t^{prior}\|_{\Sigma_t^{prior}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_0, \mathbf{x}_T)\|_{\Sigma_t^{lc}}^2 \end{aligned}$$

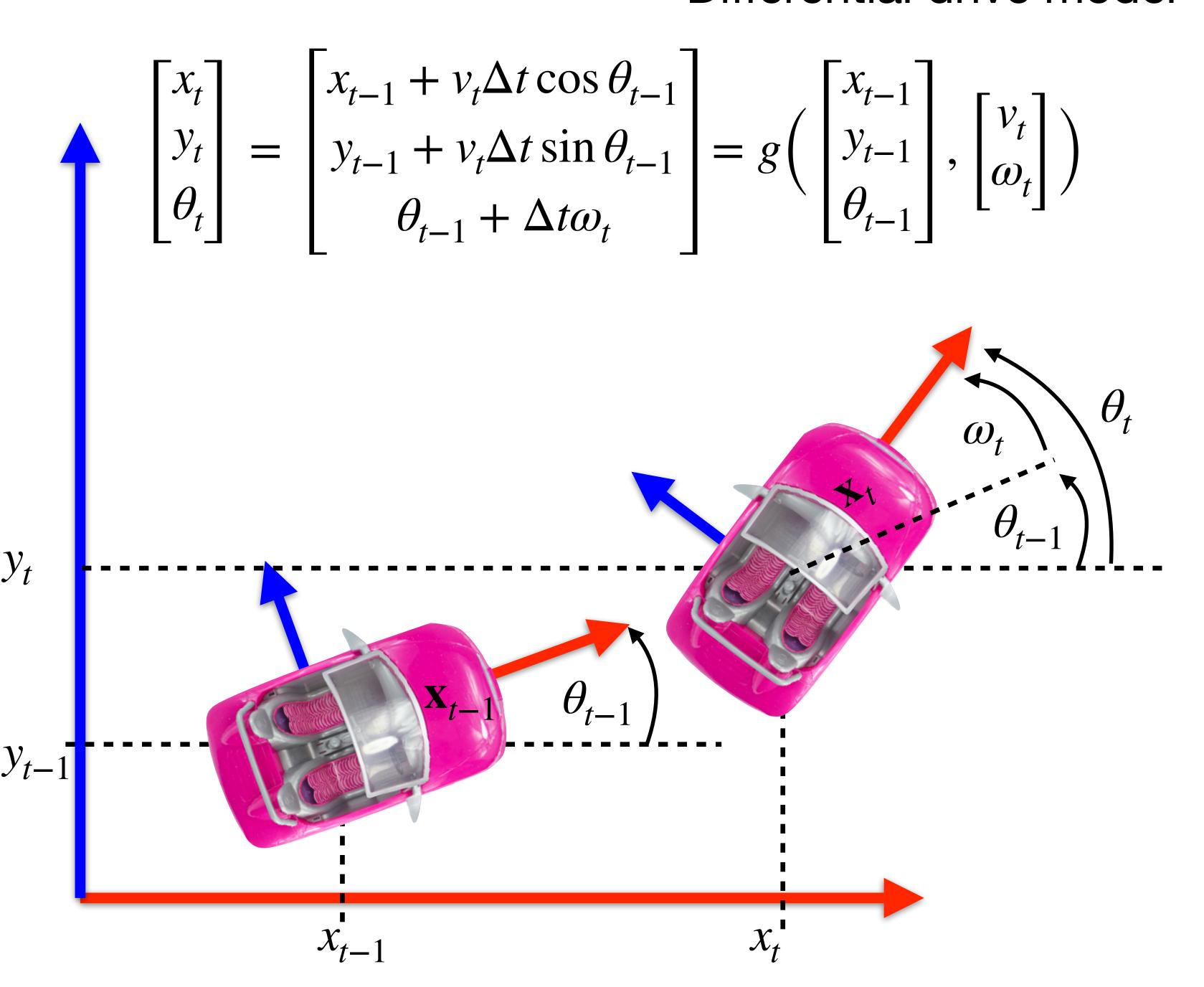
Straightforward extensions

$$\begin{aligned} &\text{GPS} & \text{odometry} & \text{3D marker(s)} \\ &= \arg\min_{\substack{\mathbf{x}_0, \dots, \mathbf{x}_T \\ \mathbf{m}^1 \dots \mathbf{m}^J}} \sum_t \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{gps}}^2 + \sum_t \|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_t) - \mathbf{z}^{\nu}\|_{\Sigma_t^{\nu}}^2 + \sum_{t,j} \|\mathbf{w}2\mathbf{r}(\mathbf{m}^j, \mathbf{x}_t) - \mathbf{z}\|_{\Sigma_t^{nj}}^2 \\ &+ \sum_t \|\mathbf{x}_t - \mathbf{x}_t^{prior}\|_{\Sigma_t^{prior}}^2 + \sum_t \|\mathbf{w}2\mathbf{r}(\mathbf{x}_0, \mathbf{x}_T)\|_{\Sigma_t^{lc}}^2 \\ &+ \sum_t \|\mathbf{w}2\mathbf{r}(\mathbf{x}_0, \mathbf{x}_T)\|_{\Sigma_t^{lc}}^2 \\ &+ \text{motion model} & \text{UWB} & \text{2D marker(s)} \\ &+ &??? & + &??? \\ &+ &??? & \text{e.g. camera detections} \end{aligned}$$

Differential drive model



Differential drive model



Turtlebot transition probability:

$$p\left(\underbrace{\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix}}_{\mathbf{x}_t} \middle| \underbrace{\begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}}_{\mathbf{x}_{t-1}}, \underbrace{\begin{bmatrix} v_t \\ \omega_t \end{bmatrix}}_{\mathbf{u}_t} \right) = \mathcal{N}\left(\mathbf{x}_t; \underbrace{\begin{bmatrix} x_{t-1} + v_t \Delta t \cos \theta_{t-1} \\ y_{t-1} + v_t \Delta t \sin \theta_{t-1} \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix}}_{g(\mathbf{u}_t, \mathbf{x}_{t-1})}, \mathbf{R}_t\right)$$

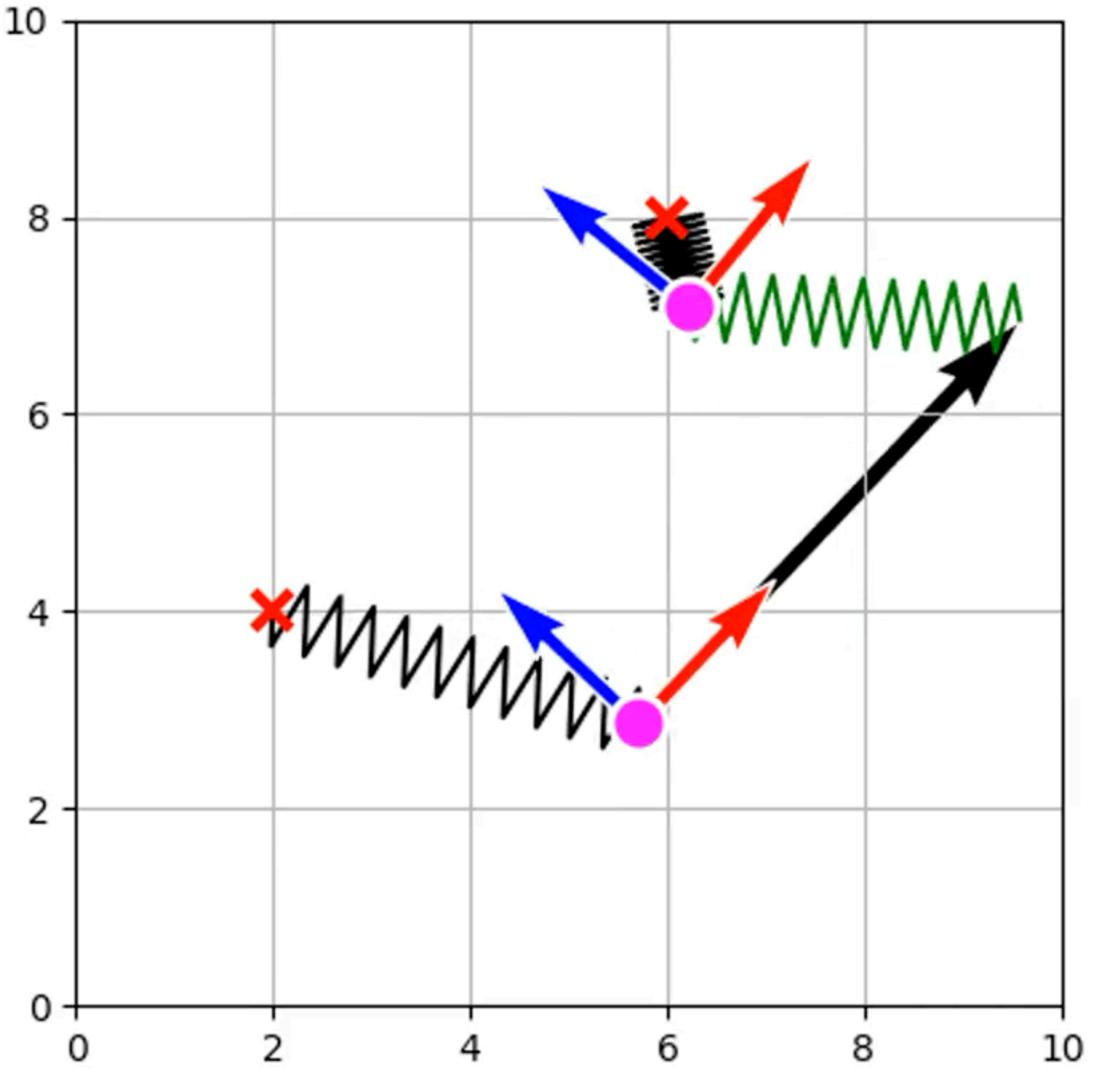


GPS measurement probability:

$$p\left(\underbrace{\begin{bmatrix} z_t^x \\ z_t^y \end{bmatrix}}_{\mathbf{z}_t^{\text{GPS}}} \middle| \underbrace{\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix}}_{\mathbf{x}_t} \right) = \mathcal{N}\left(\mathbf{z}_t^{\text{GPS}}; \underbrace{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}}_{h(\mathbf{x}_t)} \begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix}}_{h(\mathbf{x}_t)}, Q_t^{\text{GPS}}\right)$$

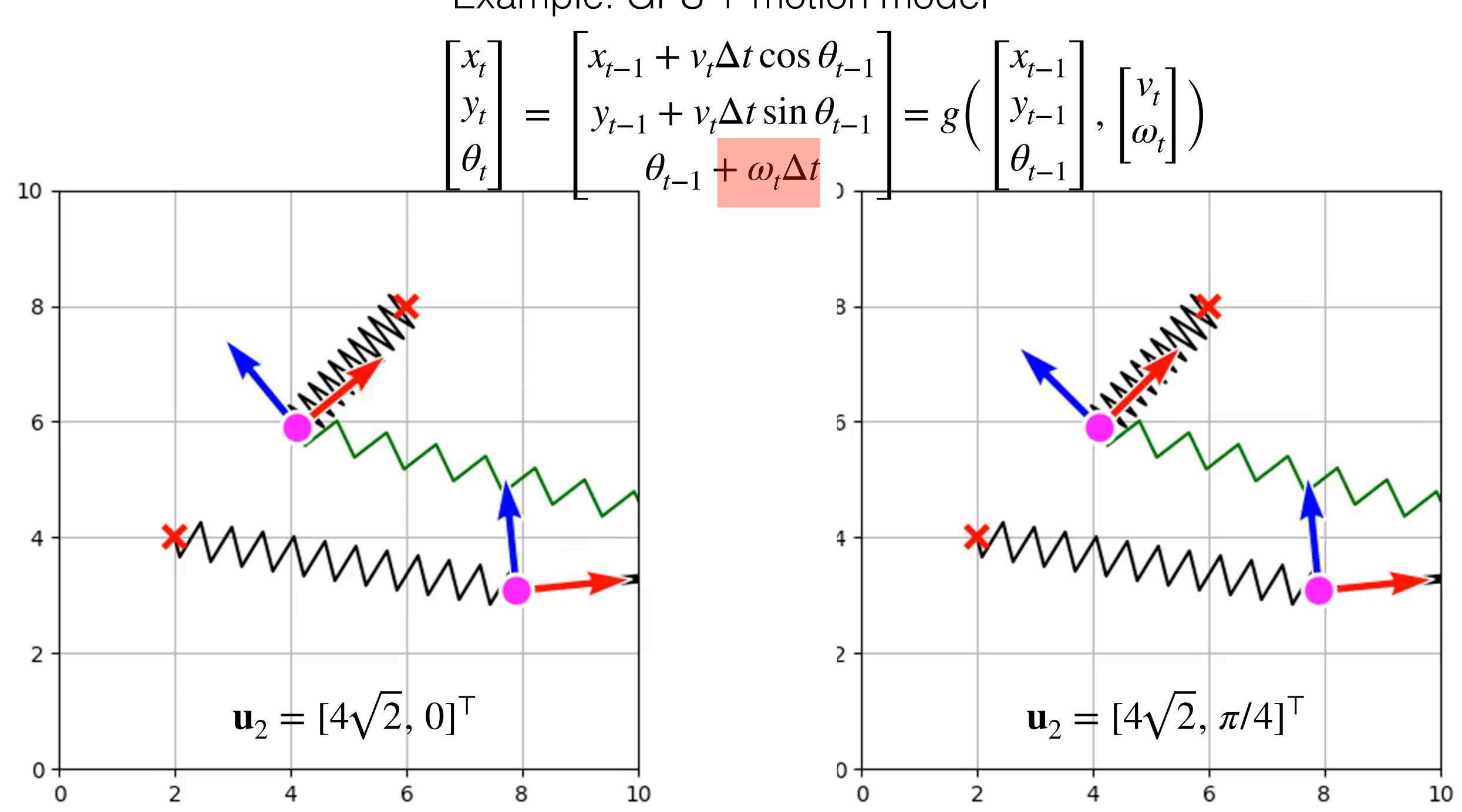


$$= \arg\min_{\mathbf{x}_0,...\mathbf{x}_T} \sum_{t} \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{gps}}^2 + \sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^g}^2$$

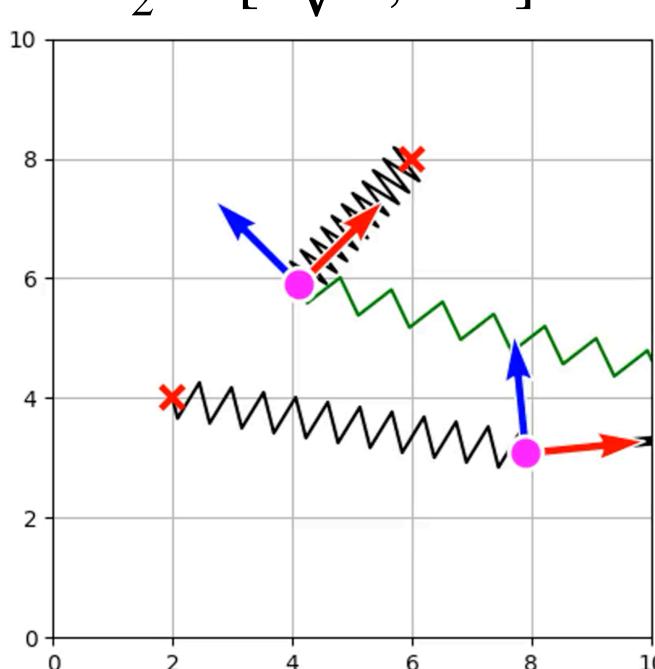


$$\sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^g}^2$$

- \mathbf{x}_t ... robot poses
- \mathbf{z}_{t}^{gps} ... gps measurements
- local coordinate frame
- $\mathbf{x}_t = g(\mathbf{x}_{t-1}, \mathbf{u}_t)$ motion model $\mathbf{u}_2 = [4\sqrt{2}, 0]^{\mathsf{T}}$
- $\mathcal{W}_{t-1} \| g(\mathbf{x}_{t-1}, \mathbf{u}_t) \mathbf{x}_t \|_{\Sigma_t^g}^2$...motion model loss



$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$



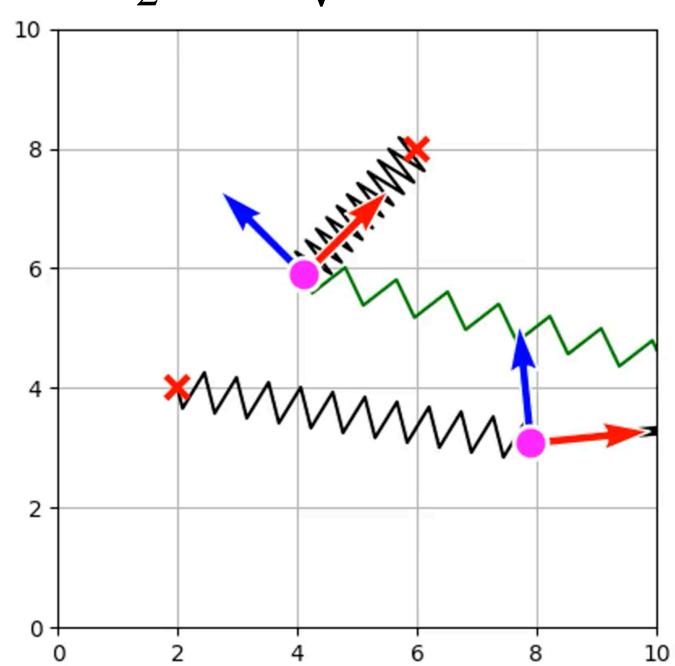
Move then turn

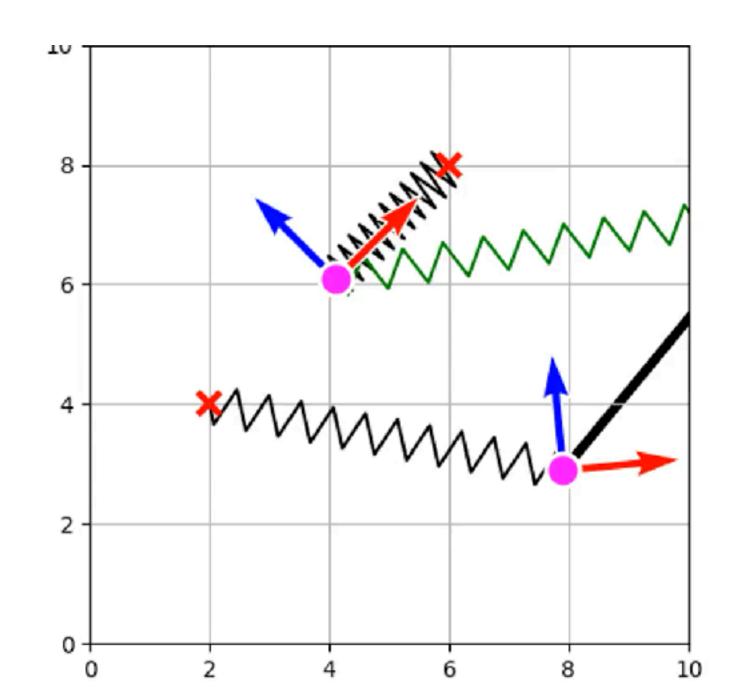
$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos \theta_{t-1} \\ y_{t-1} + v_t \Delta t \sin \theta_{t-1} \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g \begin{pmatrix} \begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix} \end{pmatrix}$$

Turn then move

$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos(\theta_{t-1} + \omega_t \Delta t) \\ y_{t-1} + v_t \Delta t \sin(\theta_{t-1} + \omega_t \Delta t) \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g(\begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix})$$

$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$





Move then turn

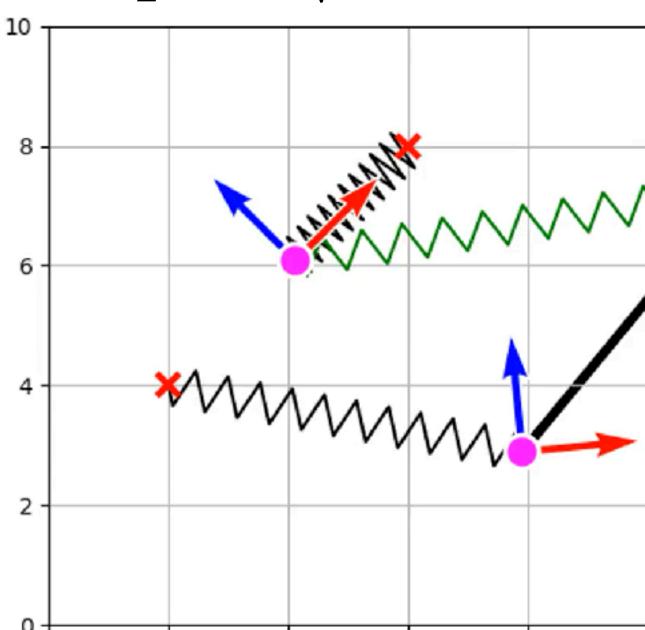
$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos \theta_{t-1} \\ y_{t-1} + v_t \Delta t \sin \theta_{t-1} \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g \begin{pmatrix} \begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix} \end{pmatrix}$$

How do I get the best of both worlds?

Turn then move

$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos(\theta_{t-1} + \omega_t \Delta t) \\ y_{t-1} + v_t \Delta t \sin(\theta_{t-1} + \omega_t \Delta t) \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g \left(\begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix} \right)$$

$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$



Turn then move

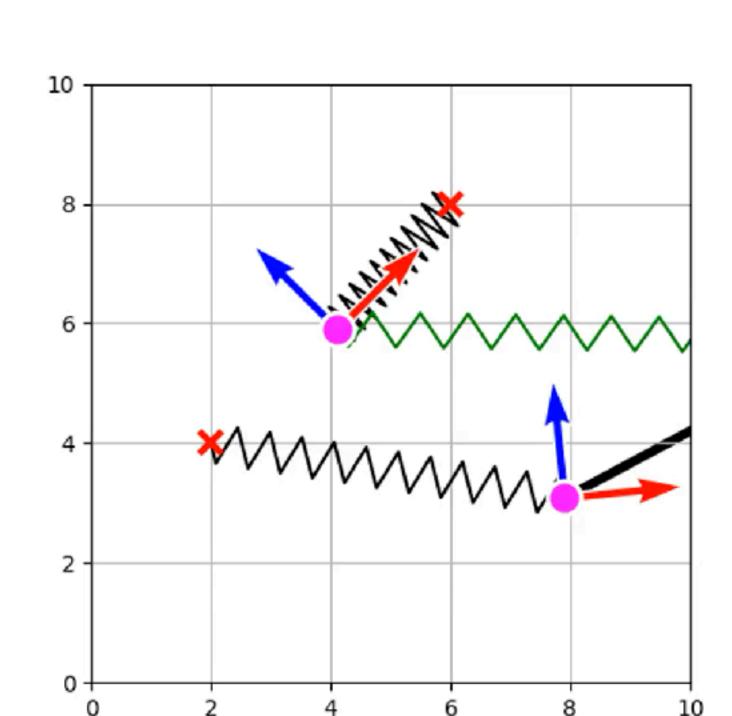
$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos(\theta_{t-1} + \omega_t \Delta t) \\ y_{t-1} + v_t \Delta t \sin(\theta_{t-1} + \omega_t \Delta t) \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g \begin{pmatrix} \begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix} \end{pmatrix}$$

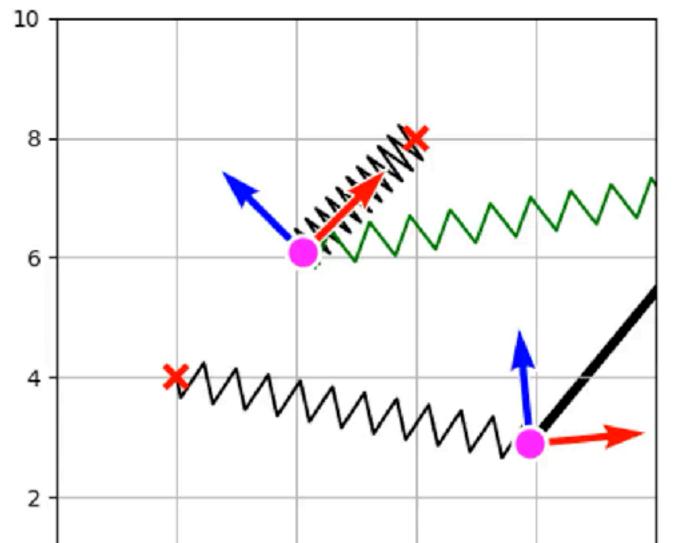
How do I get the best of both worlds?

Half-turn, then move, then half-turn

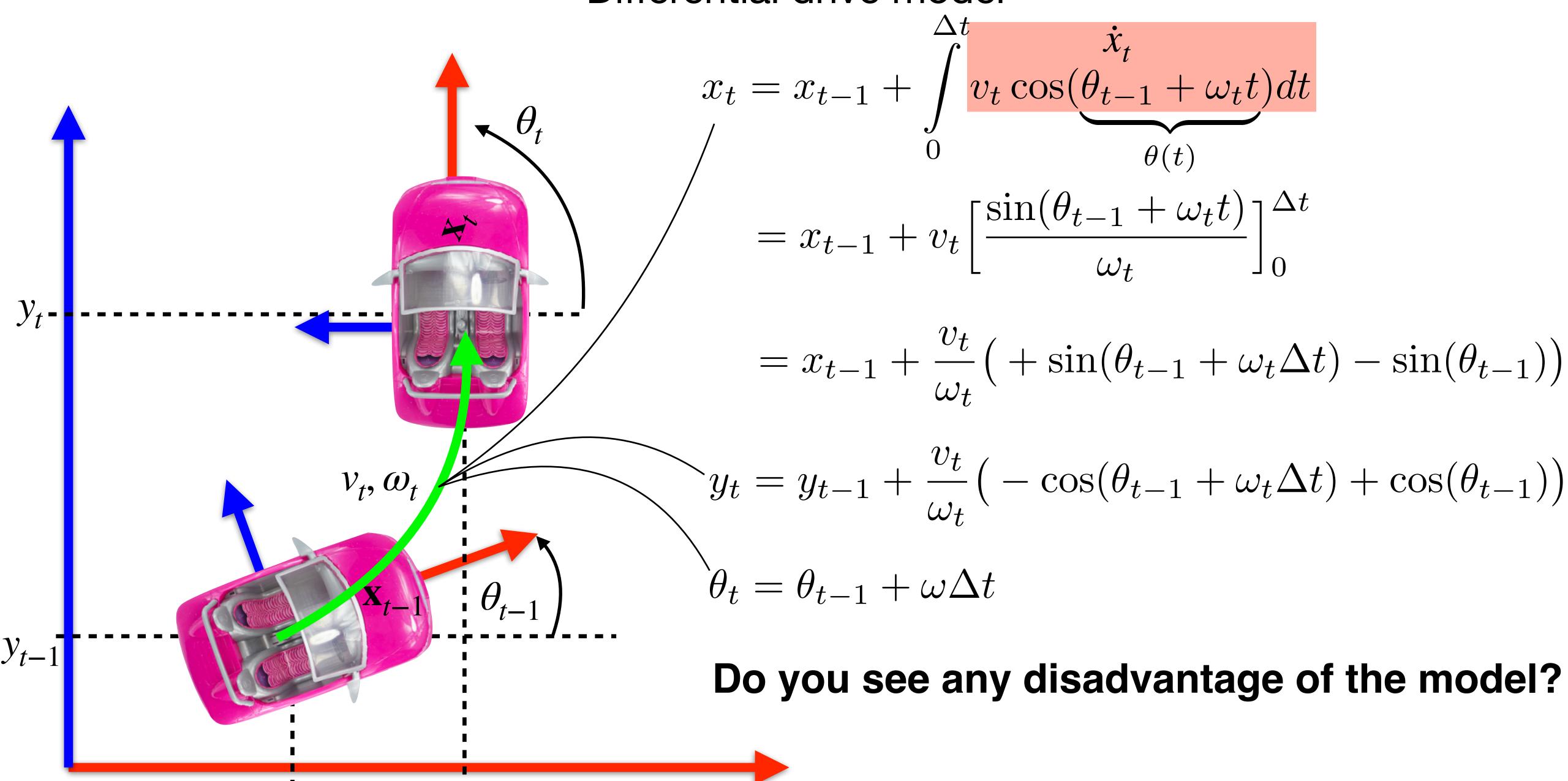
$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos(\theta_{t-1} + \omega_t \Delta t/2) \\ y_{t-1} + v_t \Delta t \sin(\theta_{t-1} + \omega_t \Delta t/2) \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g \begin{pmatrix} \begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix} \end{pmatrix}$$

Is there even better way to do it?





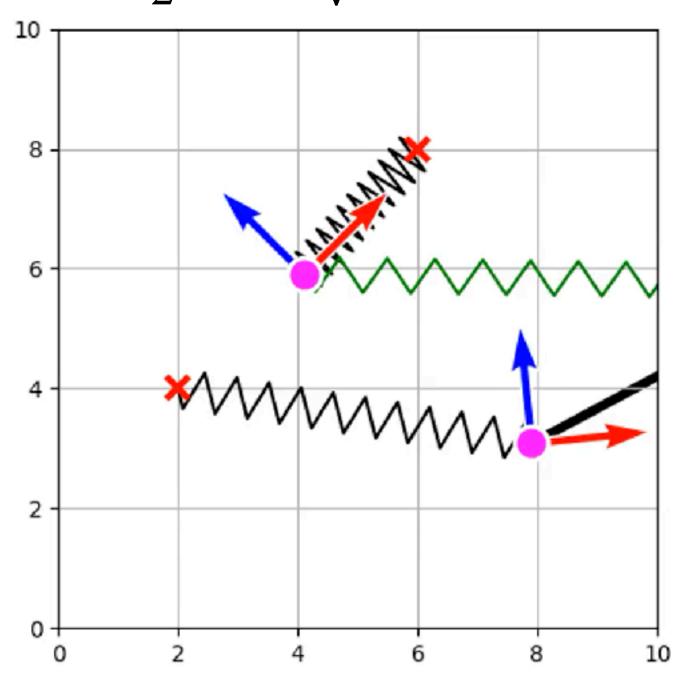
Differential drive model

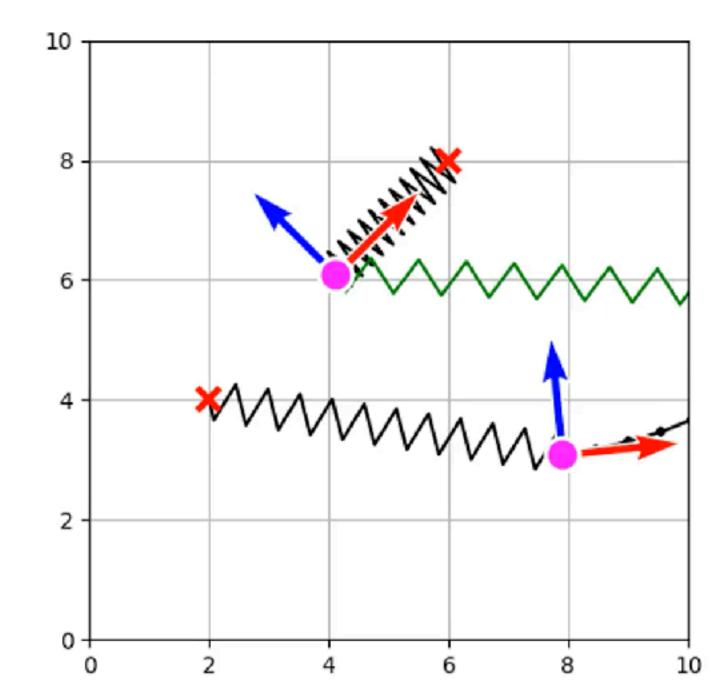


 x_{t-1}

 \mathcal{X}_{t}

$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$





Half-turn, then move, then half-turn

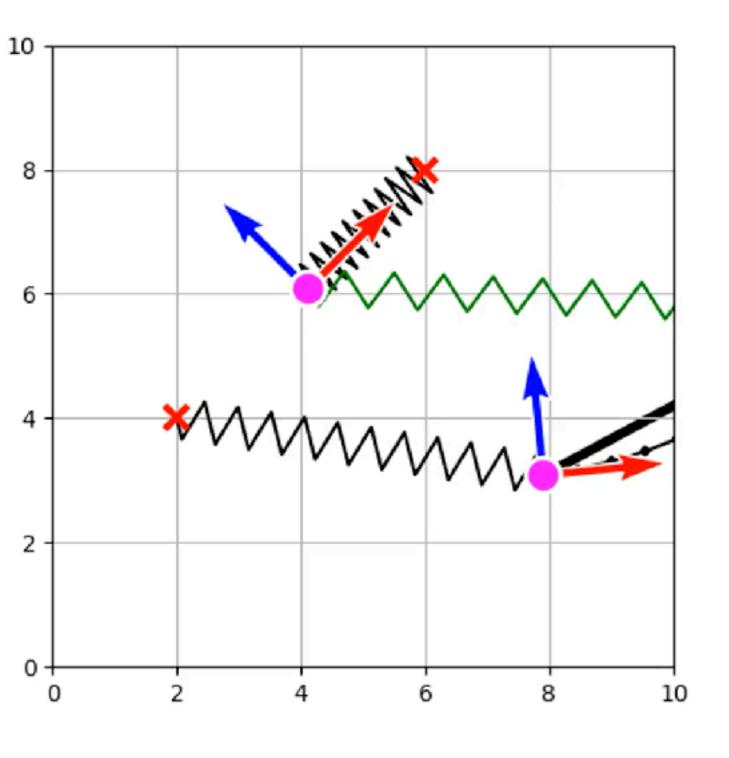
$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t \Delta t \cos(\theta_{t-1} + \omega_t \Delta t/2) \\ y_{t-1} + v_t \Delta t \sin(\theta_{t-1} + \omega_t \Delta t/2) \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix} = g(\begin{bmatrix} x_{t-1} \\ y_{t-1} \\ \theta_{t-1} \end{bmatrix}, \begin{bmatrix} v_t \\ \omega_t \end{bmatrix})$$

Analytical integration

$$\begin{bmatrix} x_t \\ y_t \\ \theta_t \end{bmatrix} = \begin{bmatrix} x_{t-1} + v_t / \omega_t (\sin(\theta_{t-1} + \omega_t \Delta t) - \sin \theta_{t-1}) \\ y_{t-1} + v_t / \omega_t (-\cos(\theta_{t-1} + \omega_t \Delta t) + \cos \theta_{t-1}) \\ \theta_{t-1} + \omega_t \Delta t \end{bmatrix}$$

The difference is quite small for small angular velocity

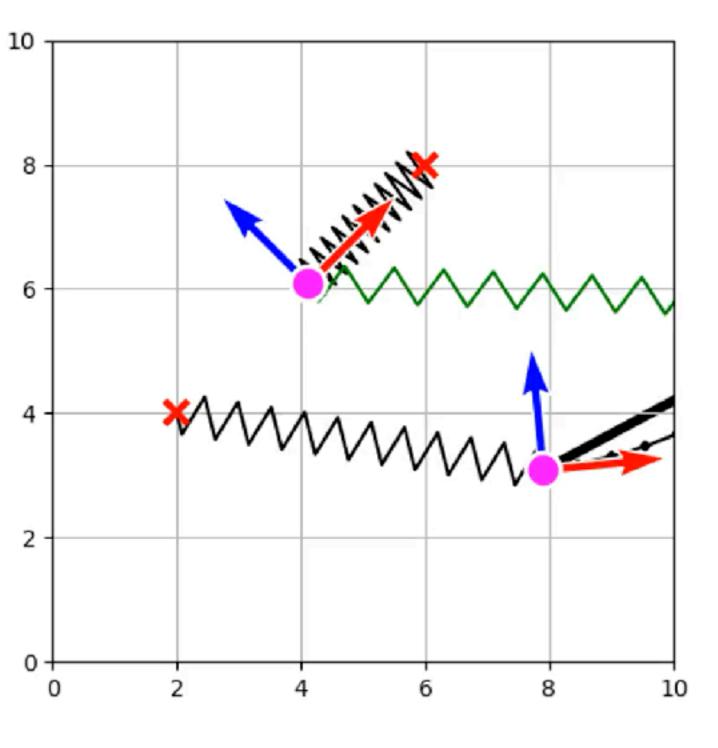
$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$

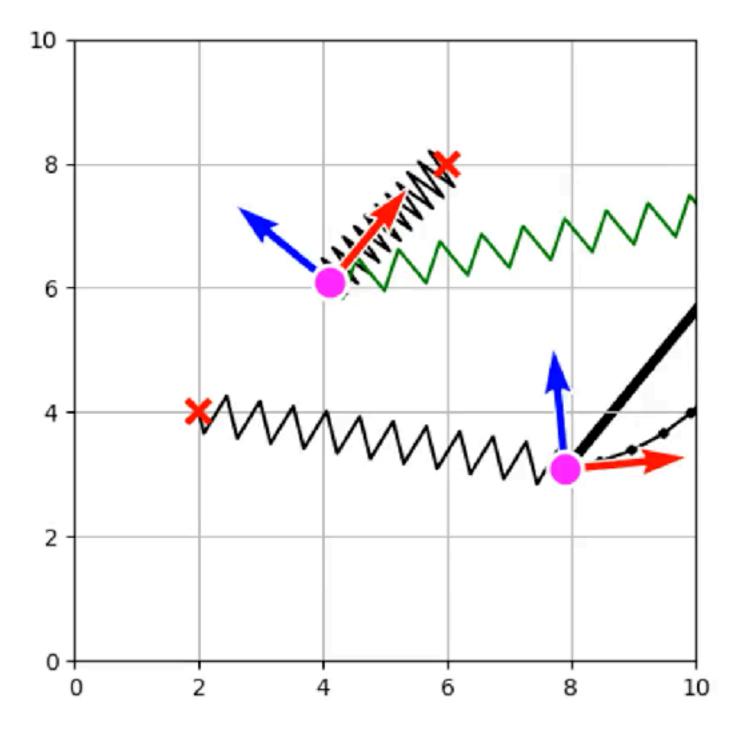


The difference is quite small for small angular velocity

$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$

$$\mathbf{u}_2 = [4\sqrt{2}, \pi/2]^{\mathsf{T}}$$



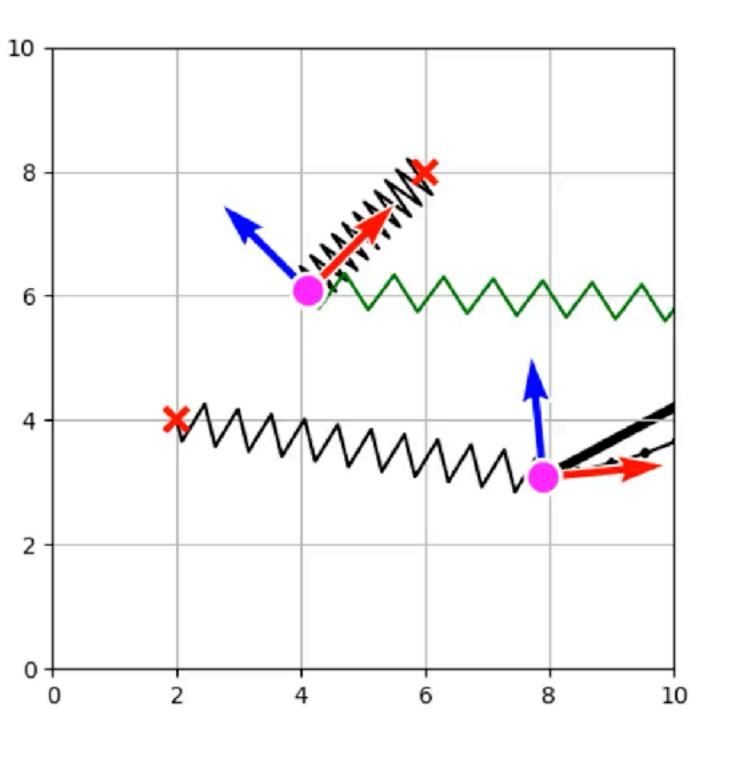


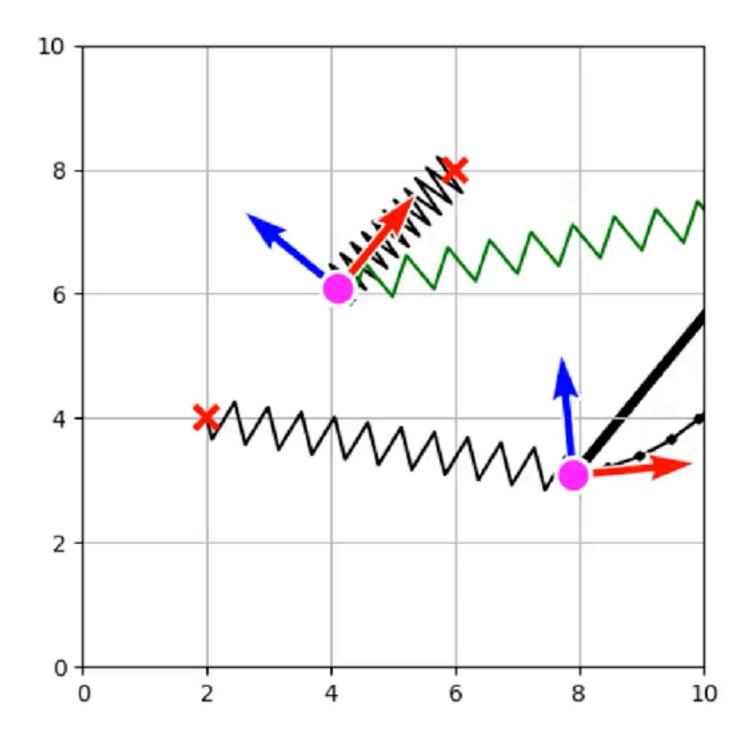
The difference is quite small for small angular velocity

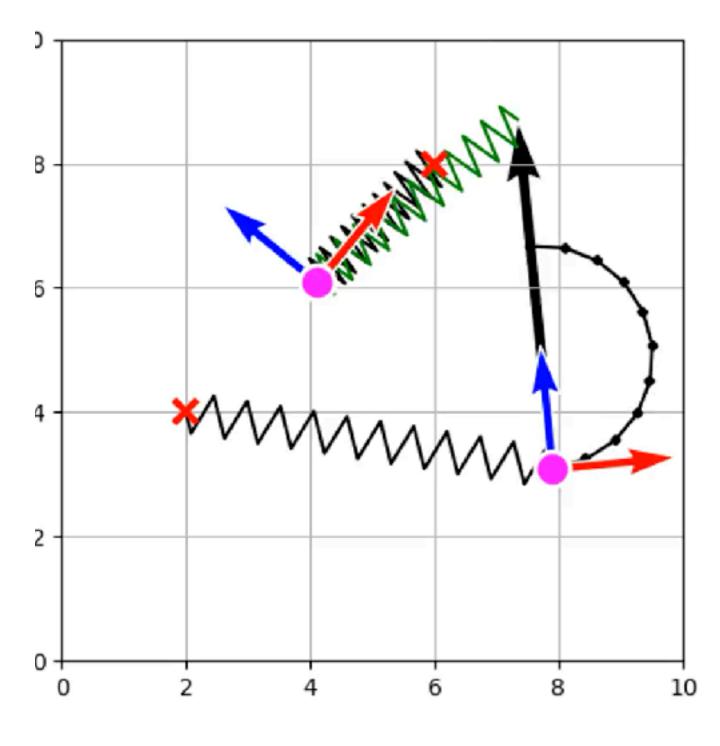
$$\mathbf{u}_2 = [4\sqrt{2}, \pi/4]^{\mathsf{T}}$$

$$\mathbf{u}_2 = [4\sqrt{2}, \pi/2]^{\mathsf{T}}$$

$$\mathbf{u}_2 = [4\sqrt{2}, \boldsymbol{\pi}]^{\mathsf{T}}$$







Where do I get control command?

Standard control ROS topic /cmd_vel

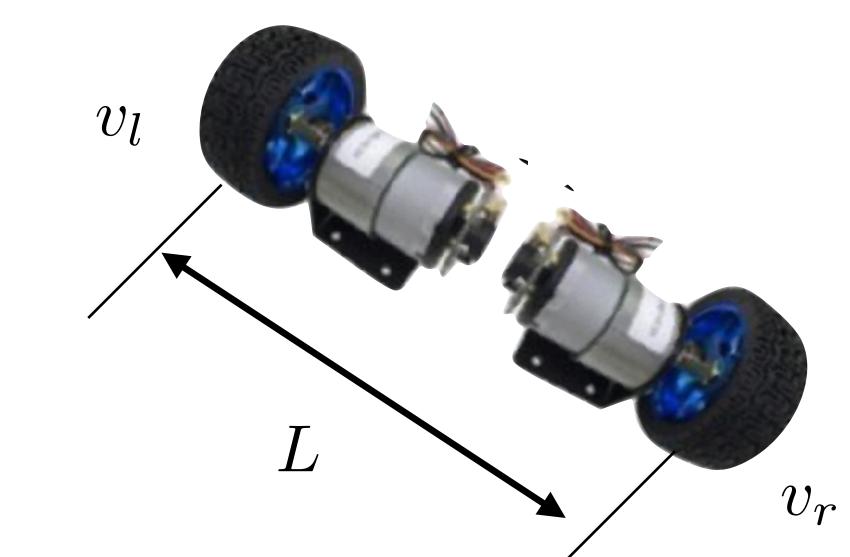
Differential drive platforms:

$$\mathbf{u}_t = egin{bmatrix} \mathbf{Linear} & \mathbf{velocity} & v \end{bmatrix},$$

Angular velocity ω

Control commands often replaced by wheel velocities

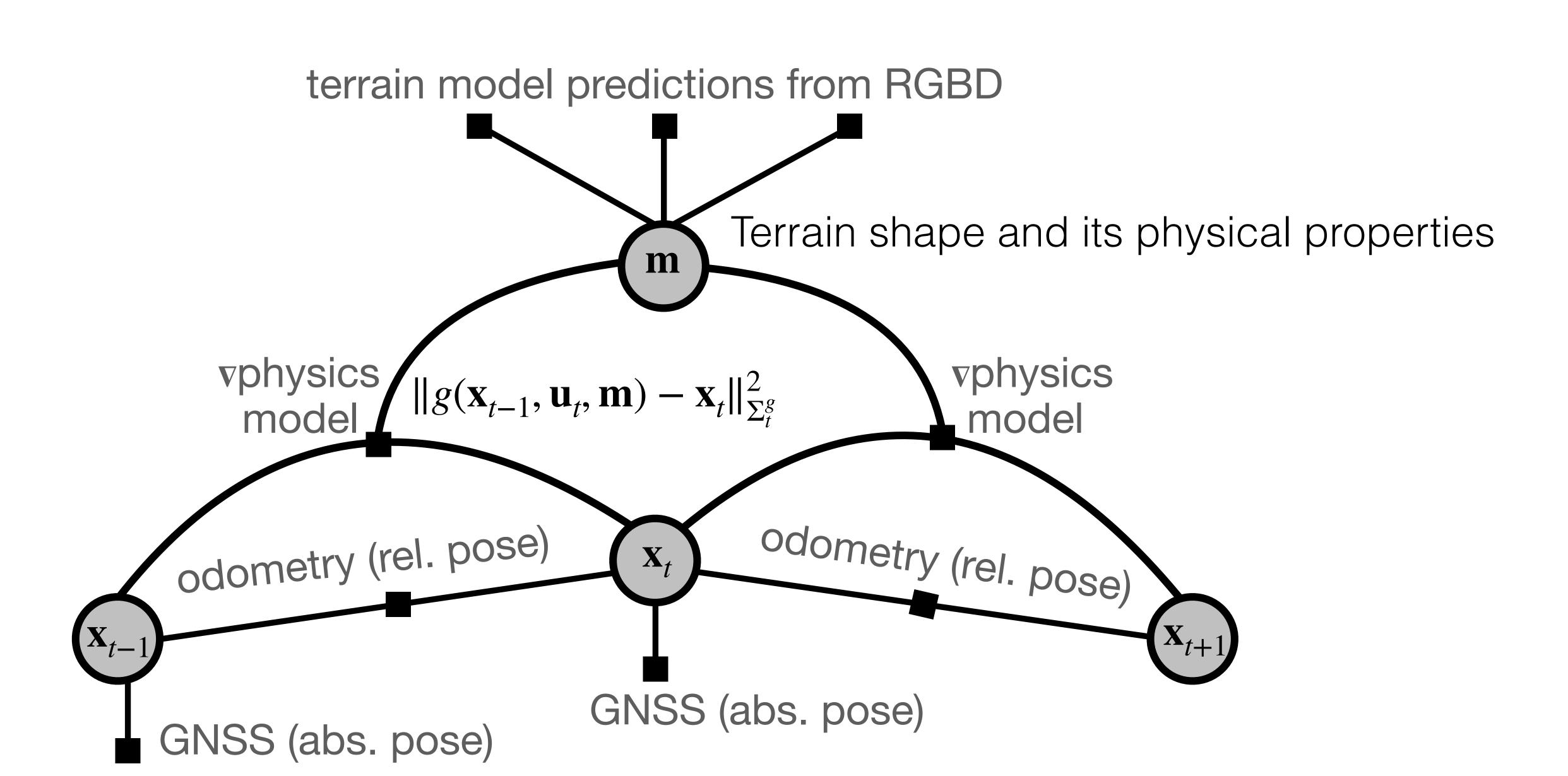
$$v = \frac{v_l + v_r}{2} \qquad \omega = \frac{v_l - v_r}{L}$$



What if I bounce into obstacle?

Are there any more sophisticated models that take the terrain in account?

SLAM - our approach

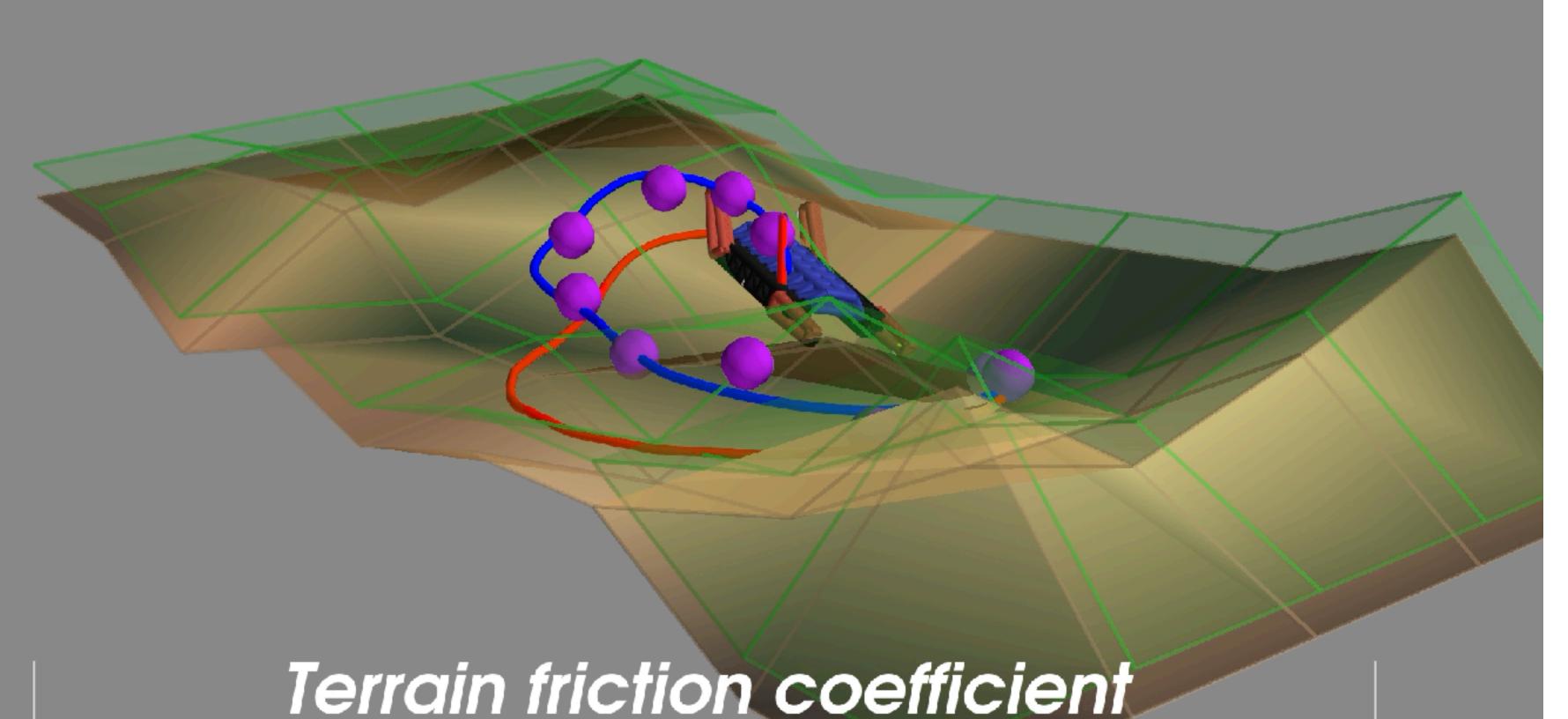


Input: noisy gps + imu + control

Output: trajectory + map (field of robot-terrain inter. forces)

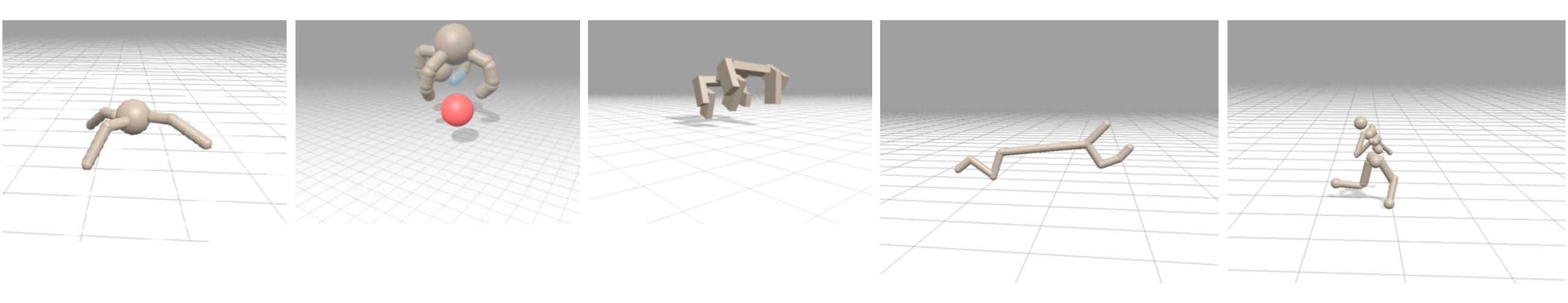
loss = 26.205

GraphSLAM requires differentiable ODE solver



Terrain friction coefficient 0.500 0.571 0.643 0.714 0.786 0.857 0.929 1.00

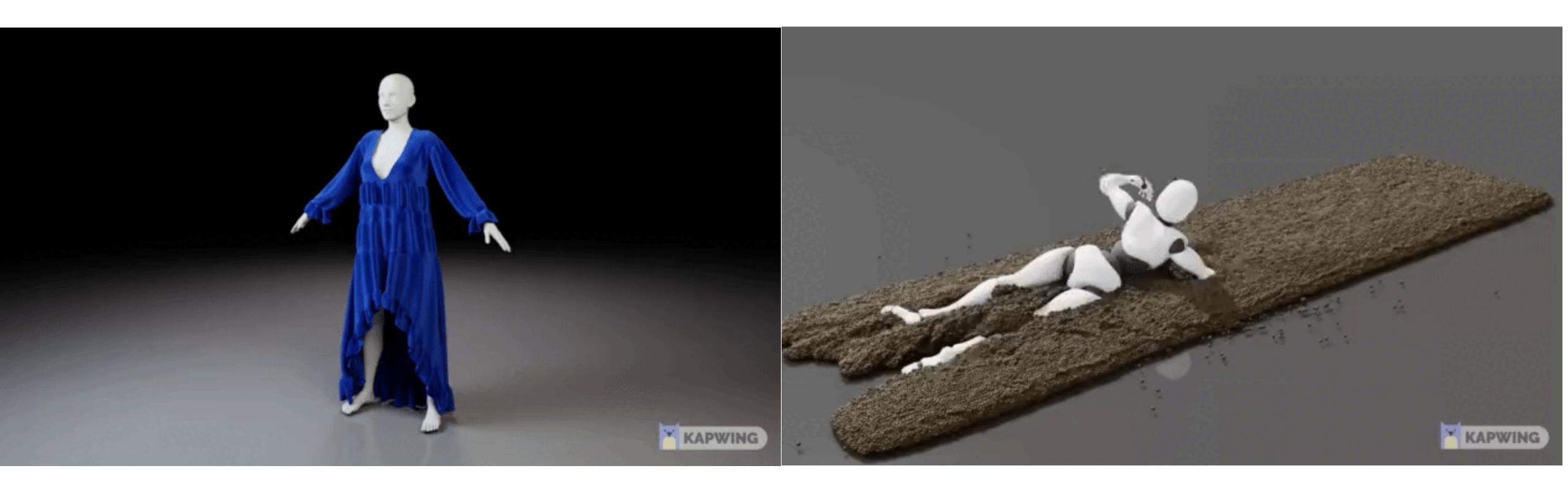
Google's BRAX - differentiable physics engine https://github.com/google/brax



Brax simulates these environments at millions of physics steps per second on TPU



NVIDIA WARP - differentiable physics engine https://developer.nvidia.com/warp-python



Cloth simulation

Particle-based simulation

Straightforward extensions

$$\begin{aligned} &\text{GPS} & \text{odometry} & \text{3D marker(s)} \\ &= \arg \min_{\substack{\mathbf{x}_0, \dots, \mathbf{x}_T \\ \mathbf{m}^1 \dots \mathbf{m}^J}} \sum_{t} \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{gps}}^2 + \sum_{t} \|\mathbf{w} 2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_t) - \mathbf{z}^v\|_{\Sigma_t^v}^2 + \sum_{t,j} \|\mathbf{w} 2\mathbf{r}(\mathbf{m}^j, \mathbf{x}_t) - \mathbf{z}\|_{\Sigma_t^{mj}}^2 \\ &+ \sum_{t} \|\mathbf{x}_t - \mathbf{x}_t^{prior}\|_{\Sigma_t^{prior}}^2 + \sum_{t} \|\mathbf{w} 2\mathbf{r}(\mathbf{x}_0, \mathbf{x}_T)\|_{\Sigma_t^{fc}}^2 \\ &+ \sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^g}^2 + \sum_{t} \|\mathbf{v} 2\mathbf{r}(\mathbf{x}_t, \mathbf{v}_t) - \mathbf{v}_t\|_{\Sigma_t^g}^2 \\ &+ \sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{v}_t\|_{\Sigma_t^g}^2 + \sum_{t} \|\mathbf{v} 2\mathbf{r}(\mathbf{v}_t, \mathbf{v}_t) - \mathbf{v}_t\|_{\Sigma_t^g}^2 \end{aligned}$$

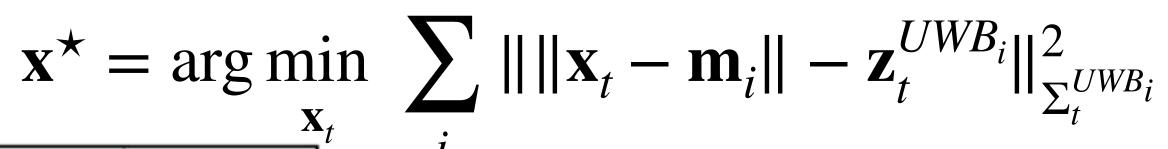
Straightforward extensions

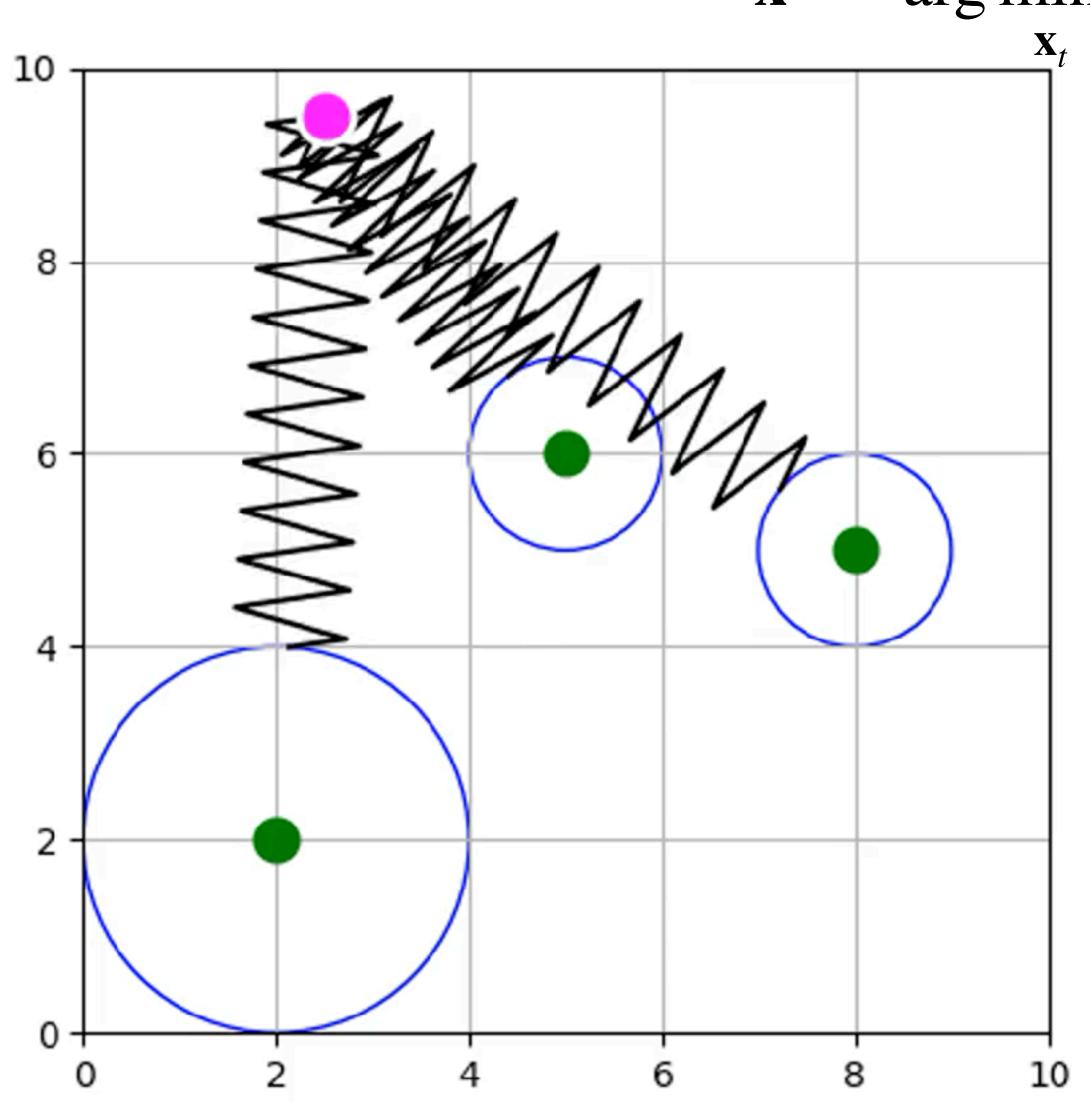
$$\begin{aligned} &\text{GPS} & \text{odometry} & \text{3D marker(s)} \\ &= \underset{\mathbf{x}_0, \dots, \mathbf{x}_T}{\min} \sum_{t} \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{sps}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_t) - \mathbf{z}^v\|_{\Sigma_t^y}^2 + \sum_{t,j} \|\mathbf{w}2\mathbf{r}(\mathbf{m}^j, \mathbf{x}_t) - \mathbf{z}\|_{\Sigma_t^{m^j}}^2 \\ &+ \sum_{t} \|\mathbf{x}_t - \mathbf{x}_t^{prior}\|_{\Sigma_t^{prior}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_0, \mathbf{x}_T)\|_{\Sigma_t^{lc}}^2 \\ &+ \sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^s}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_t) - \mathbf{v}_t\|_{\Sigma_t^{s}}^2 \\ &+ \sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^s}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_t) - \mathbf{v}_t\|_{\Sigma_t^{s}}^2 \end{aligned}$$



UWB

$$\mathbf{x}^* = \arg\min$$



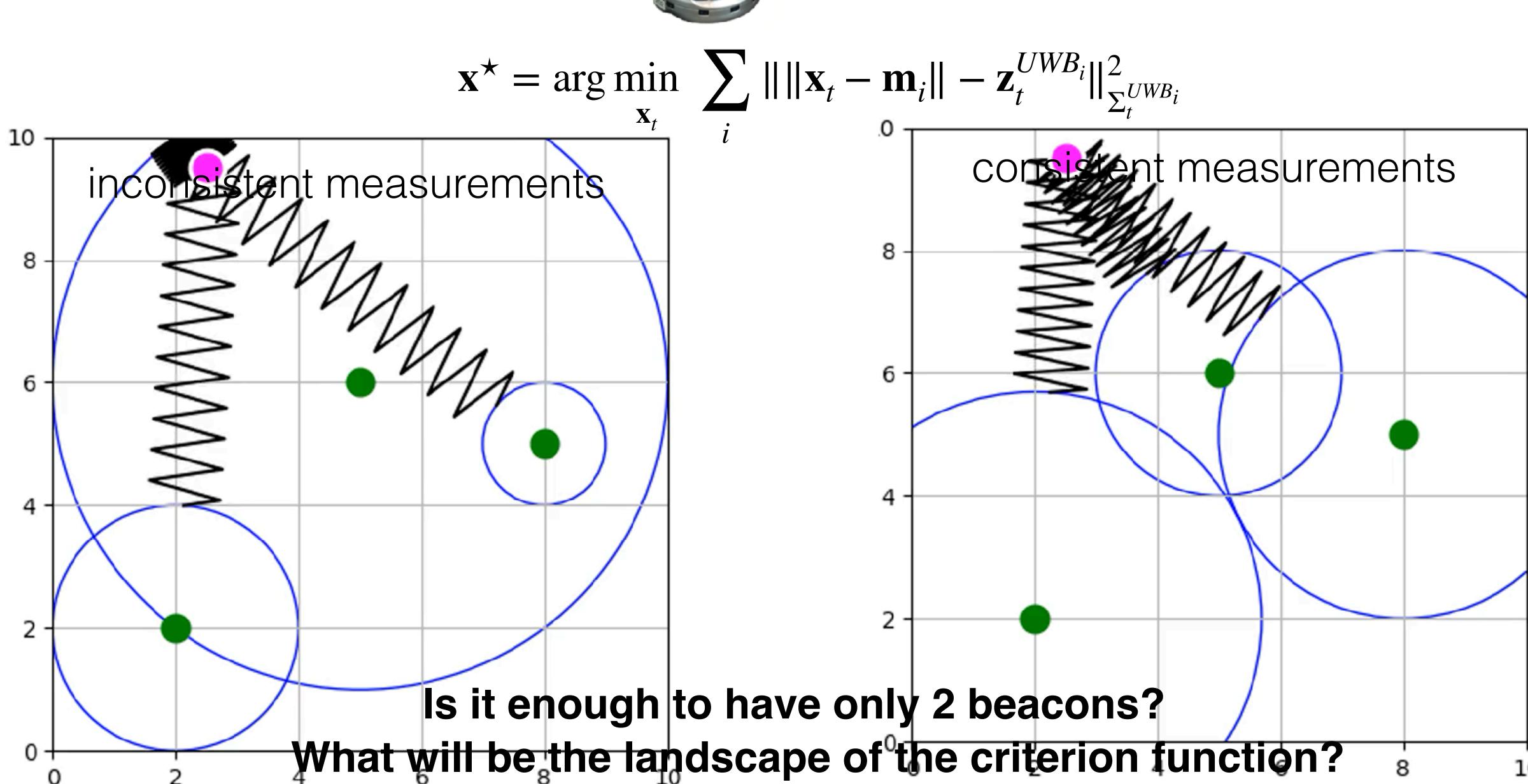


- \mathbf{x}_t ... robot poses
- m_i ... known marker positions
- \mathbf{z}_{t}^{UWB} . UWB measurements (distance)

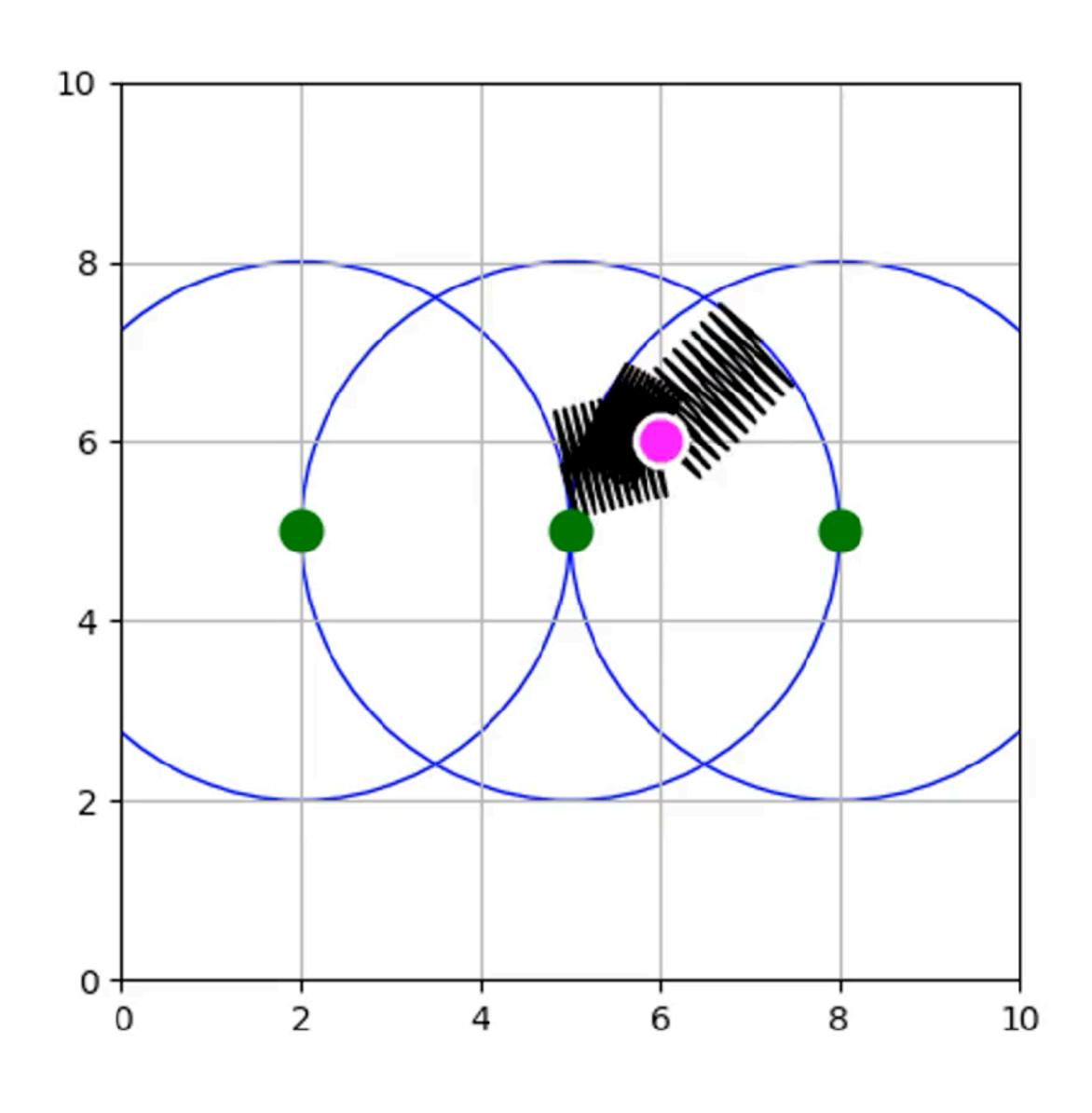
-Wr ... UWB loss



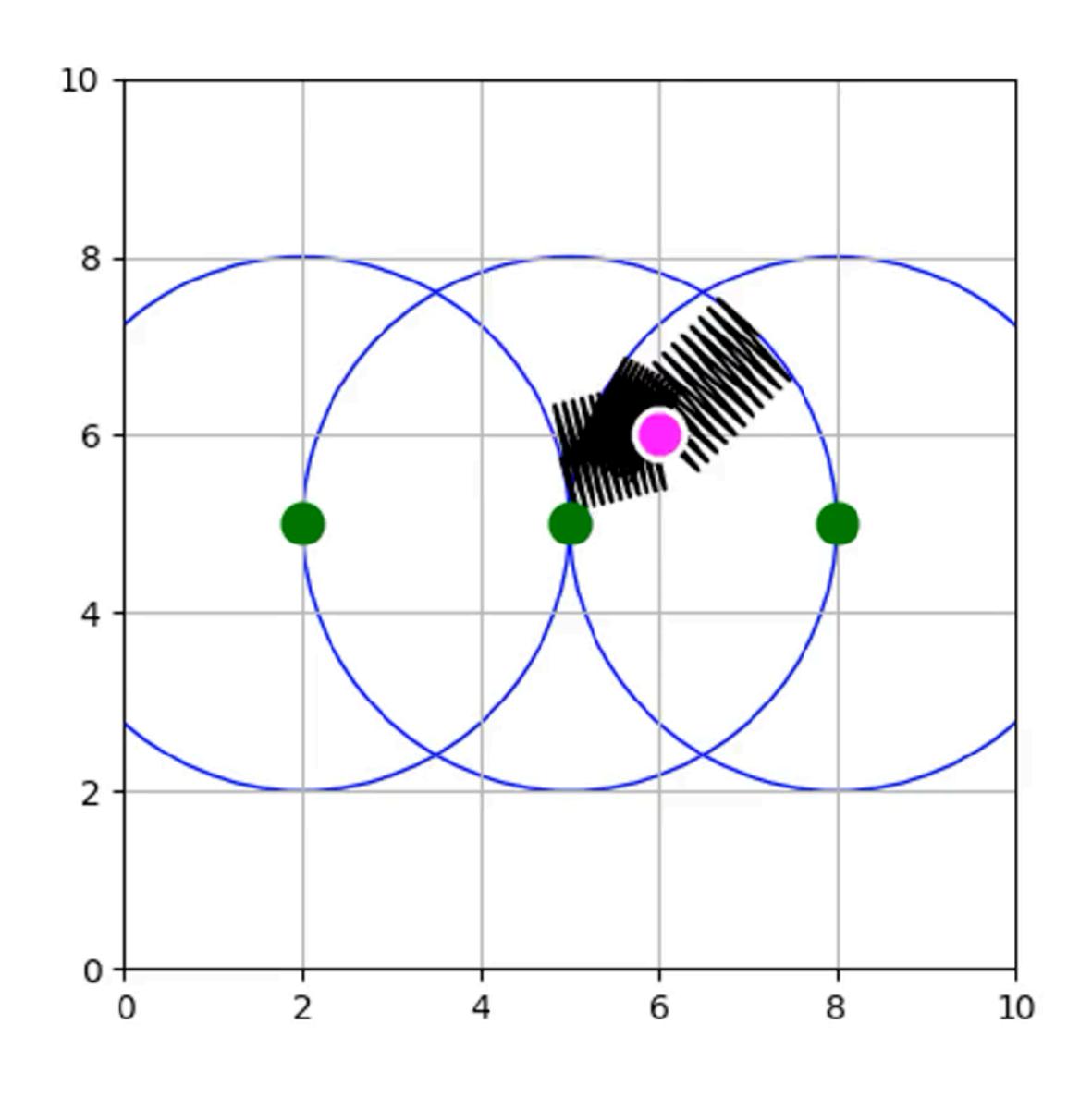
UWB

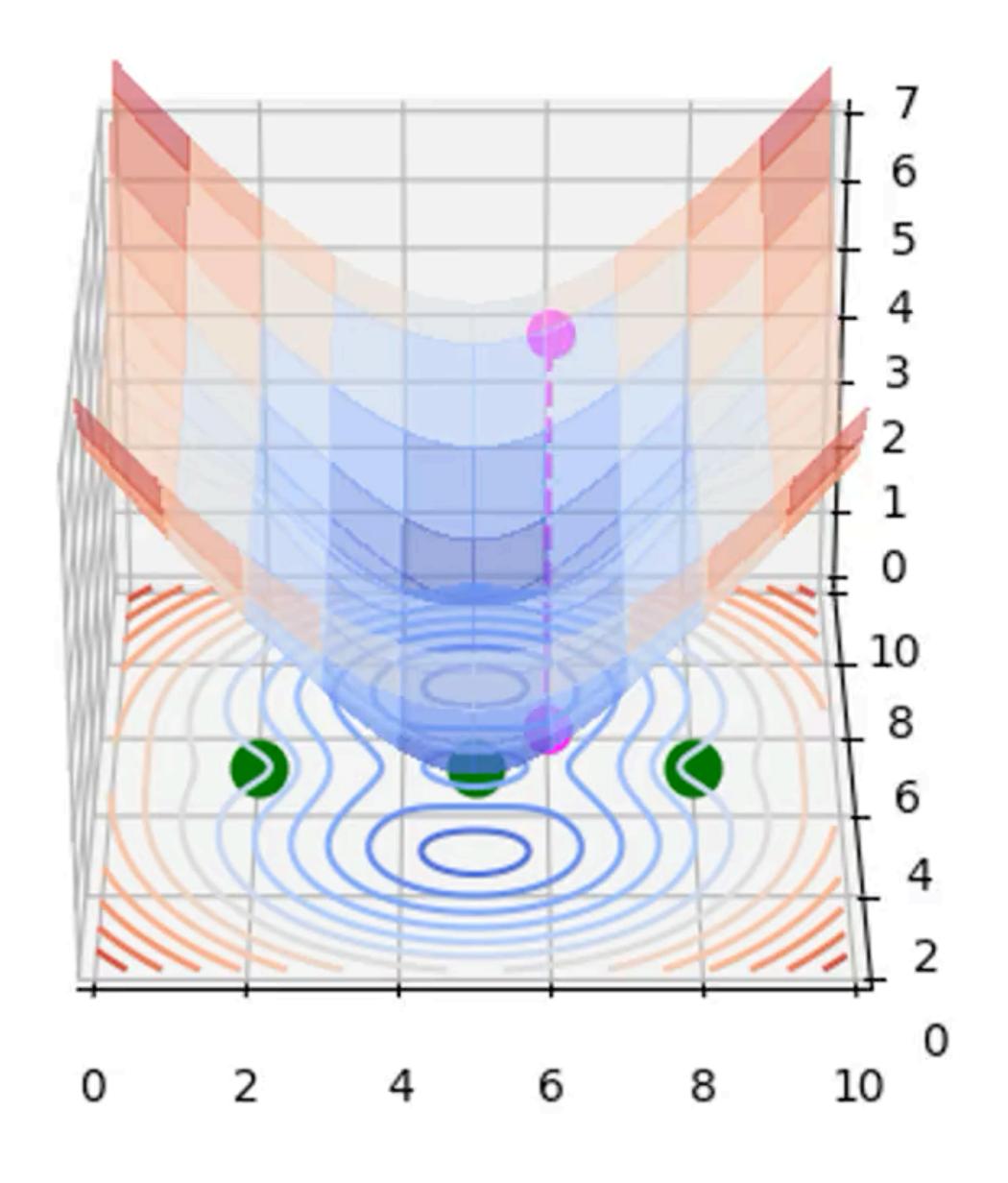


What will be the landscape of the criterion function?

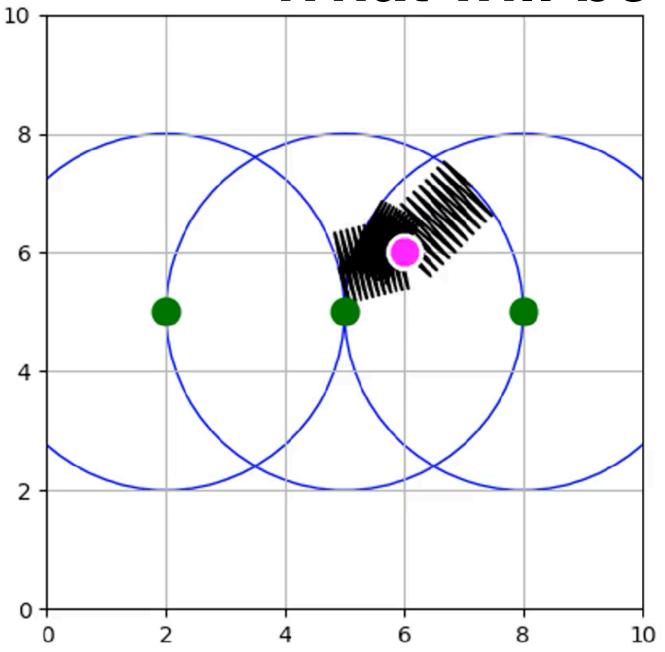


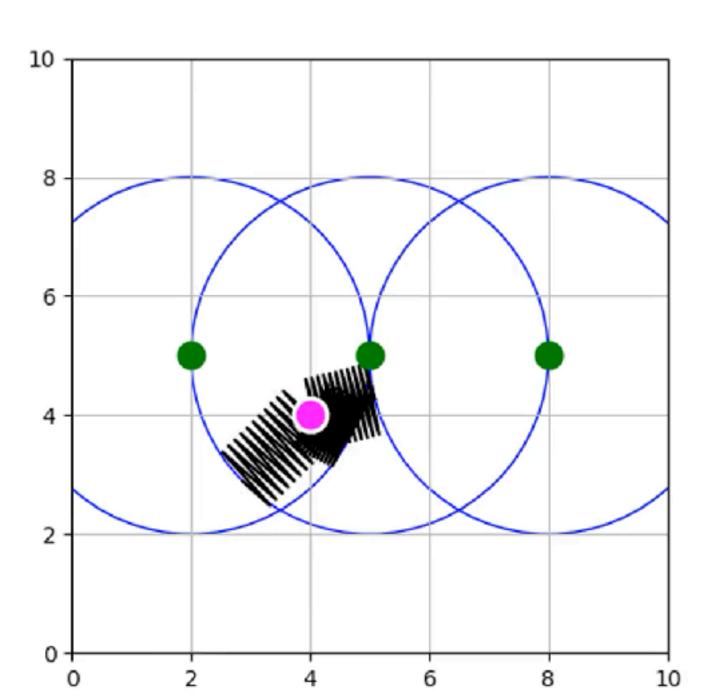
What will be the landscape of the criterion function?

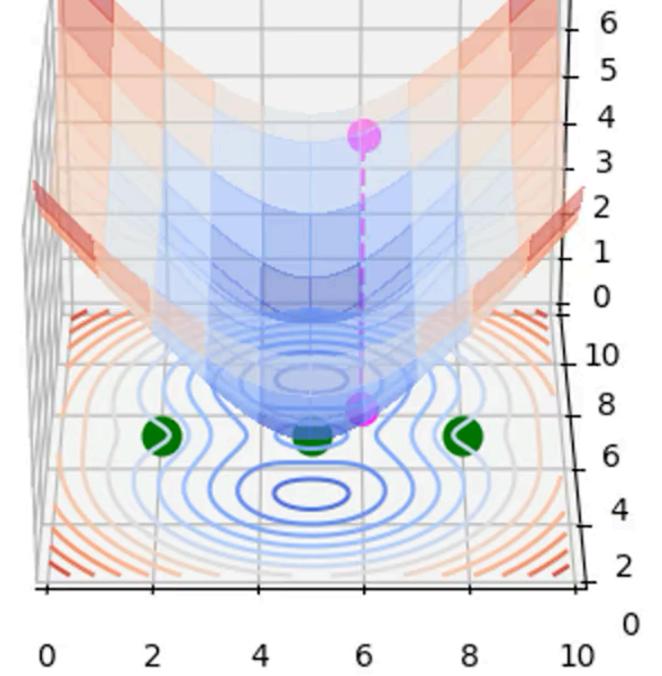


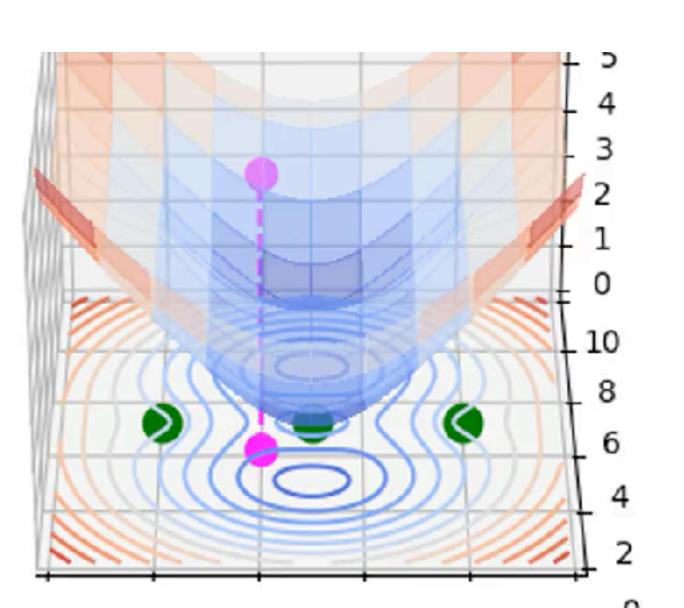


What will be the landscape of the criterion function?

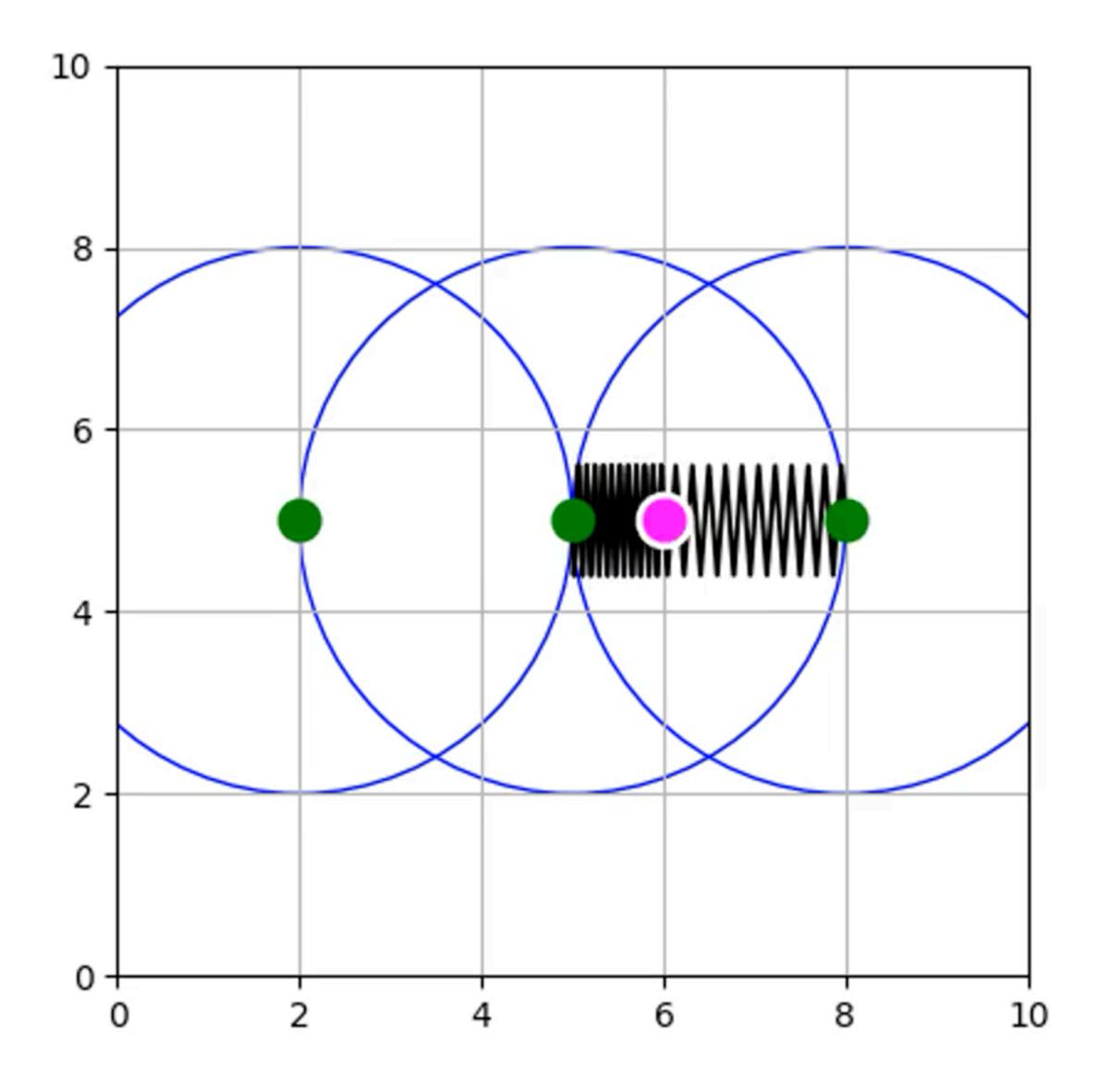


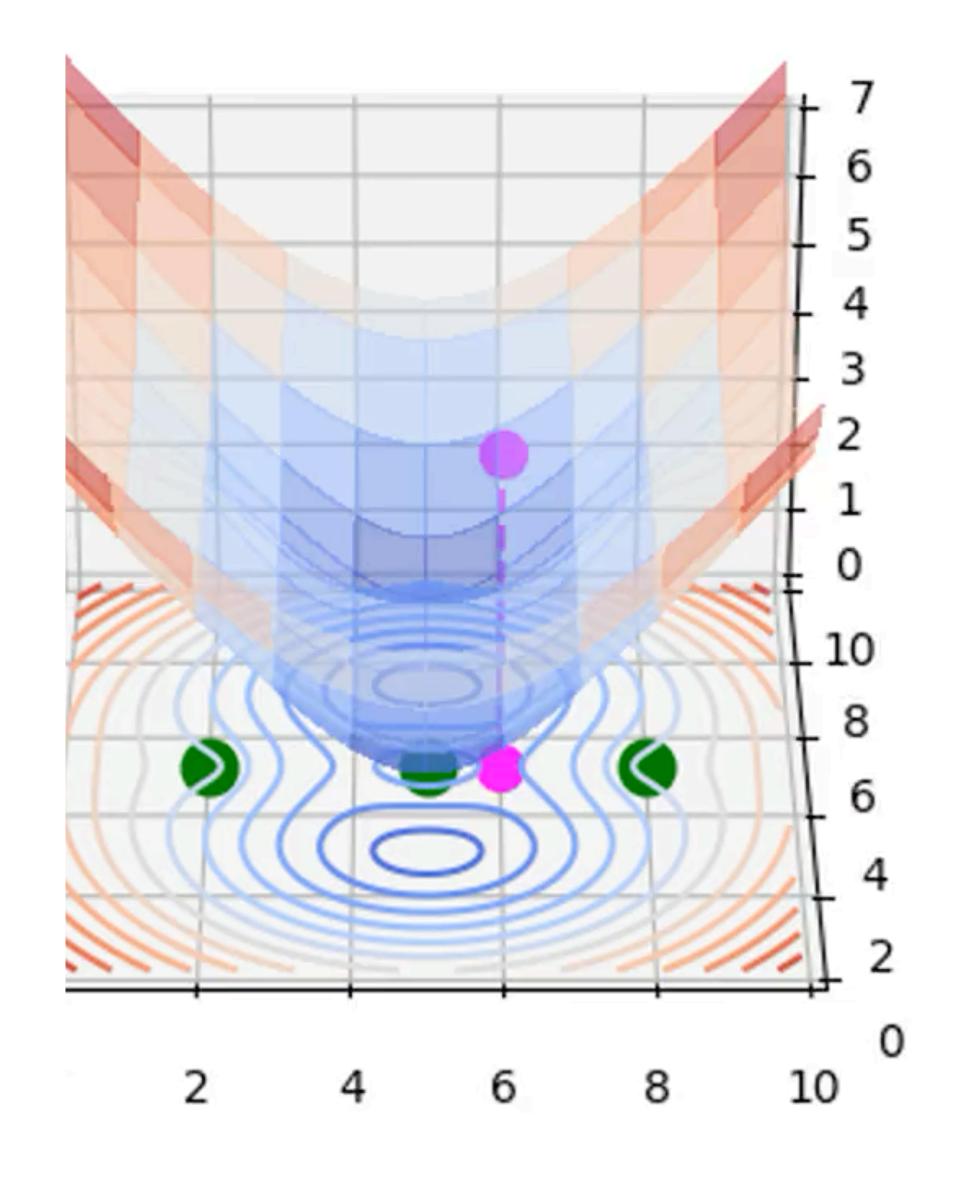






Saddle points

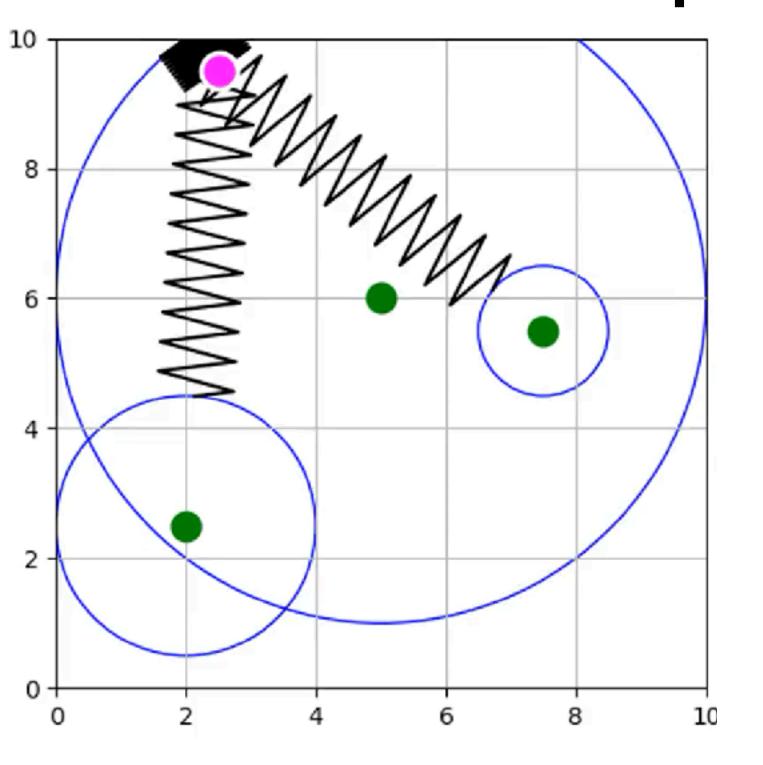


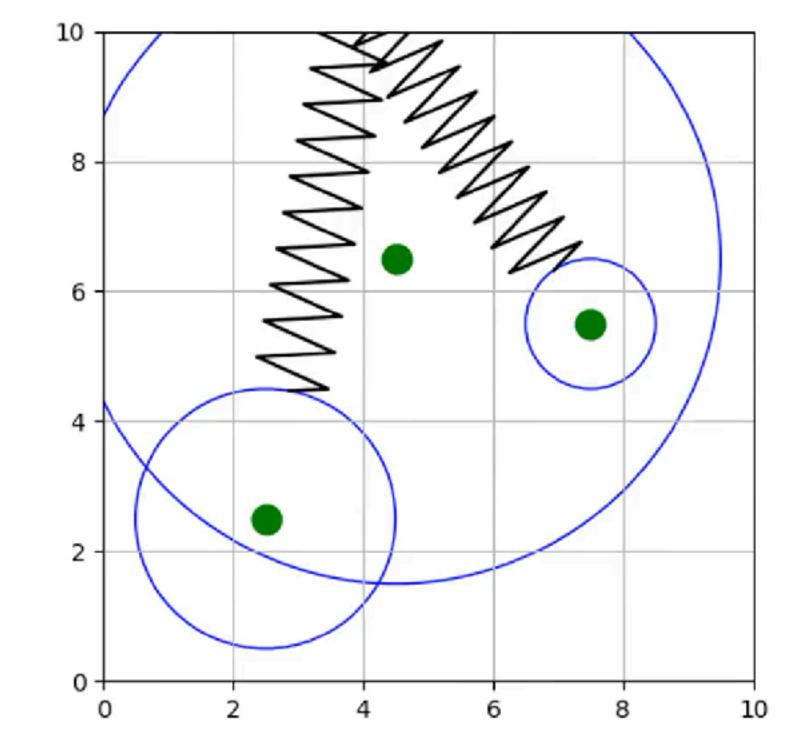


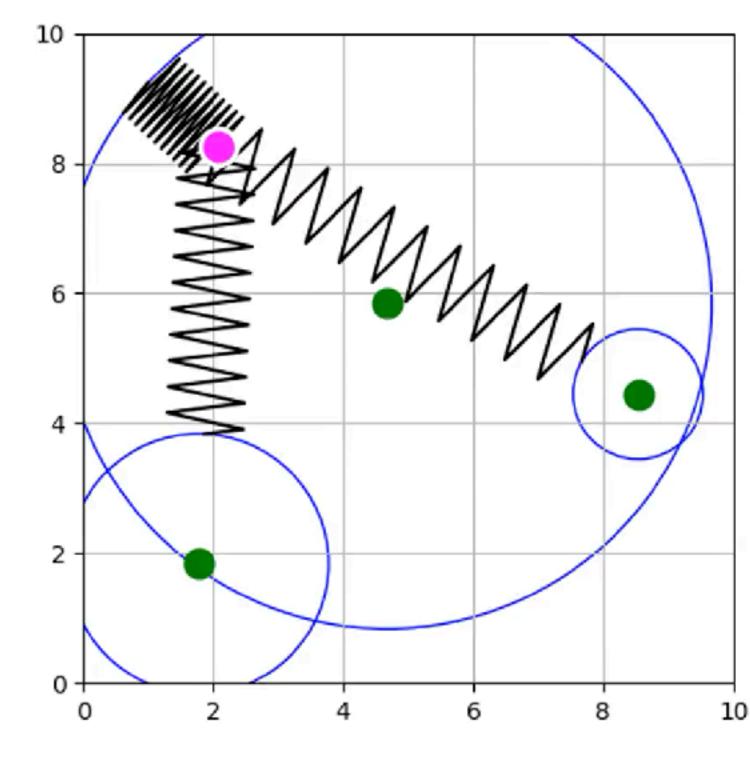


$$\mathbf{x}^* = \arg\min_{\mathbf{x}_t, \mathbf{m}_i} \sum_{i,t} \|\|\mathbf{x}_t - \mathbf{m}_i\| - \mathbf{z}_t^{UWB_i}\|_{\Sigma_t^{UWB_i}}^2$$

UWB SLAM What is the dimensionality of zero-loss subspace? "8-dim space" - "3 DOF from measurements" = "5-dim"







Straightforward extensions

$$\begin{aligned} &\text{GPS} & \text{odometry} & \text{3D marker(s)} \\ &= \underset{\mathbf{x}_0, \dots, \mathbf{x}_T}{\min} \sum_{t} \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{gps}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1}, \mathbf{x}_t) - \mathbf{z}^{v}\|_{\Sigma_t^{v}}^2 + \sum_{t,j} \|\mathbf{w}2\mathbf{r}(\mathbf{m}^{j}, \mathbf{x}_t) - \mathbf{z}\|_{\Sigma_t^{m^{j}}}^2 \\ &+ \sum_{t} \|\mathbf{x}_t - \mathbf{x}_t^{prior}\|_{\Sigma_t^{prior}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_0, \mathbf{x}_T)\|_{\Sigma_t^{fc}}^2 \\ &+ \sum_{t} \|g(\mathbf{x}_{t-1}, \mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^{s}}^2 + \sum_{i,t} \|\|\mathbf{x}_t - \mathbf{m}_i\| - \mathbf{z}_t^{UWB_i}\|_{\Sigma_t^{UWB_i}}^2 \\ &+ 2D \text{ marker(s)} \\ &+ 2D \text{ marker(s)} \end{aligned}$$



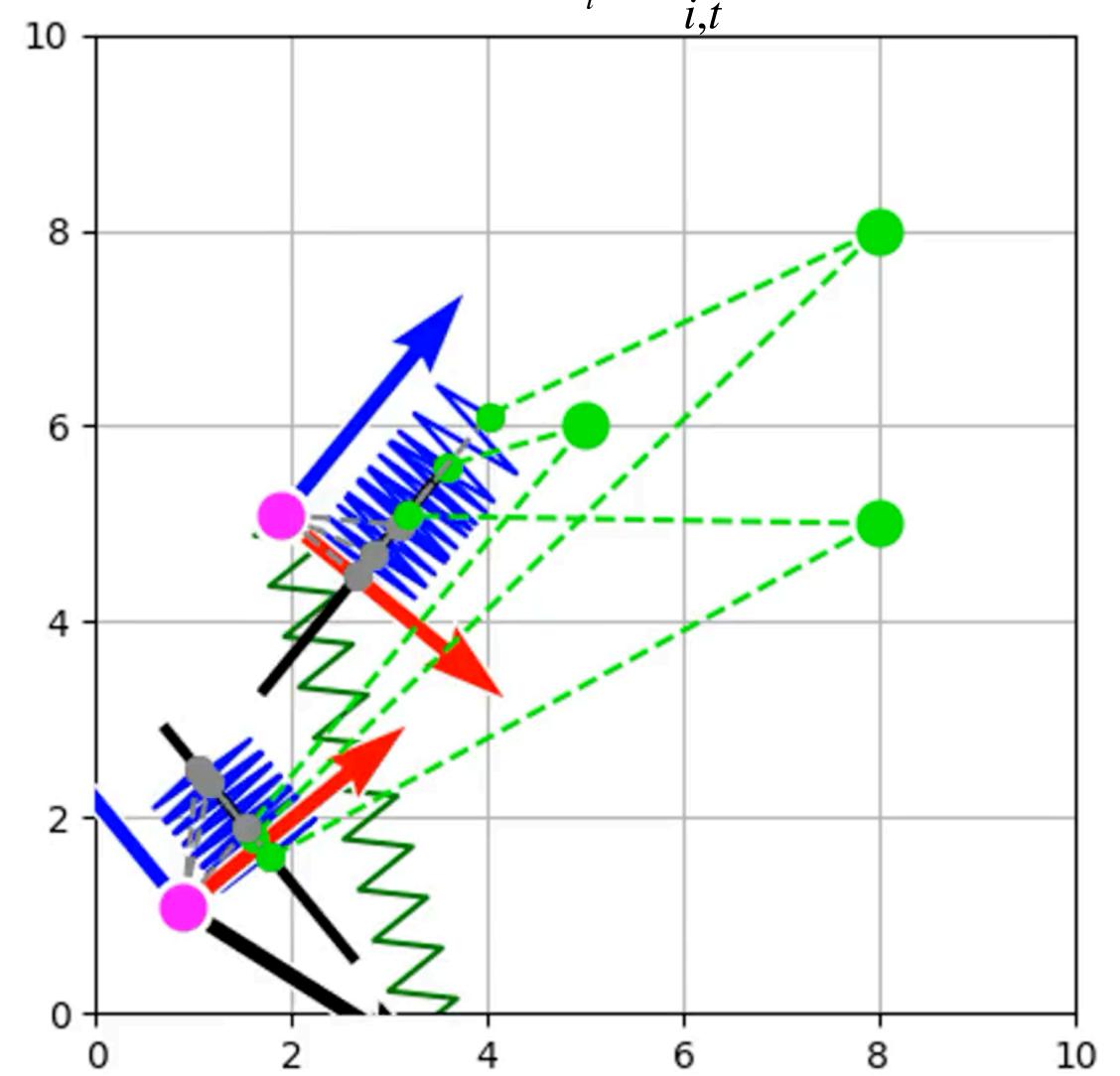
Localization from camera

2D marker detector (RGB camera)



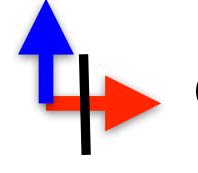
Odometry (IMU)

$$\mathbf{x}^* = \arg\min_{\mathbf{x}_t} \sum_{\mathbf{x}_t} \|\mathbf{w}^2 + \|\mathbf{w}^2 + \|\mathbf{w}^2 + \|\mathbf{w}^2 + \|\mathbf{x}^2 + \|\mathbf$$



- x, ...robot poses
- m_i ...known marker positions
- **z**^m_t ...marker measurements

$$-\mathbf{W}_{t} \sum_{i,t} \|\mathbf{w}^{2}\mathbf{r}(\mathbf{m}_{i}, \mathbf{x}_{t}) - \mathbf{z}_{t}^{\mathbf{m}_{i}}\|^{2} \dots \text{marker loss}$$



camera coordinate frame + img. plane



odometry

S

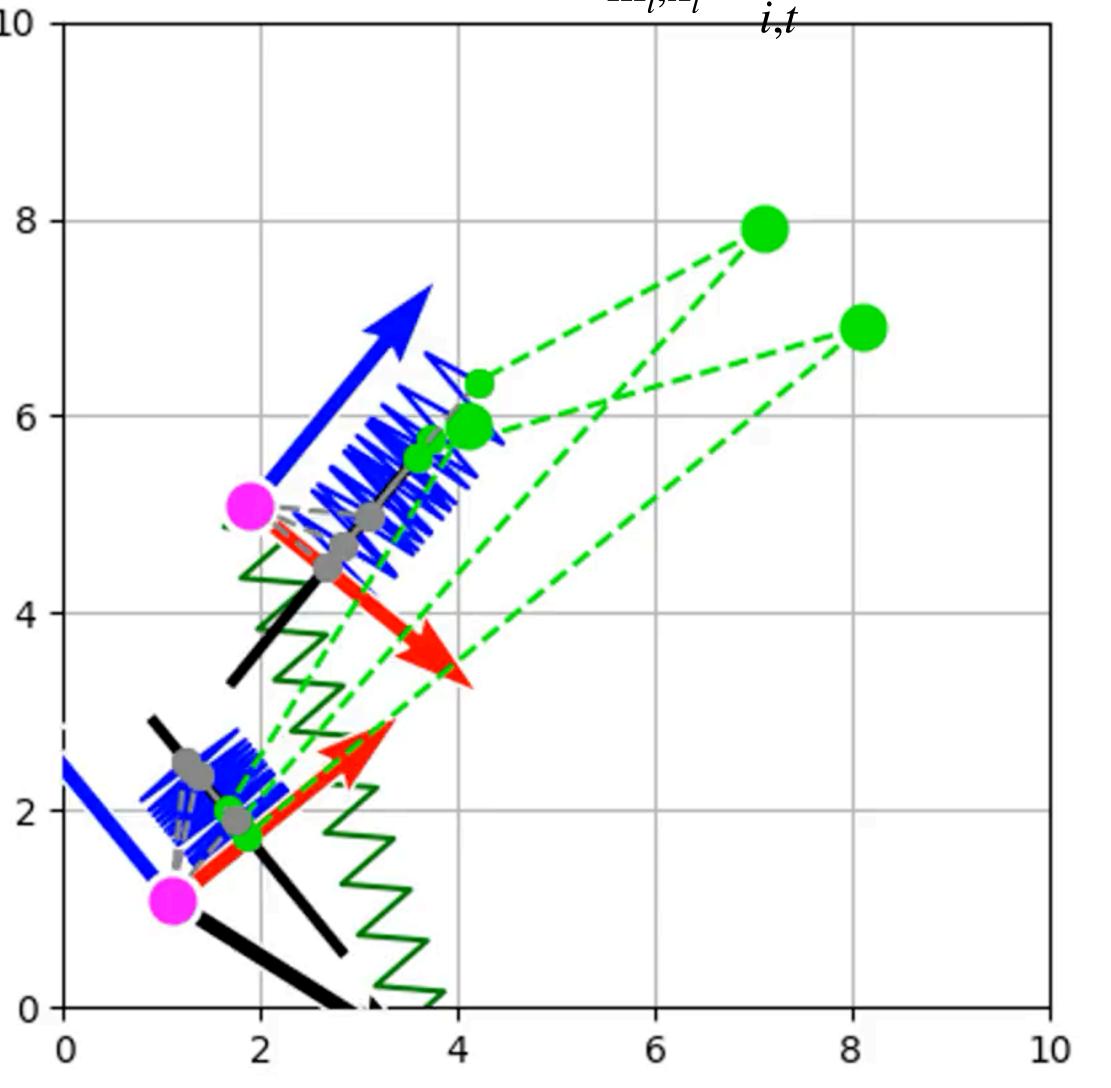
SLAM from camera (bundle adjustment)





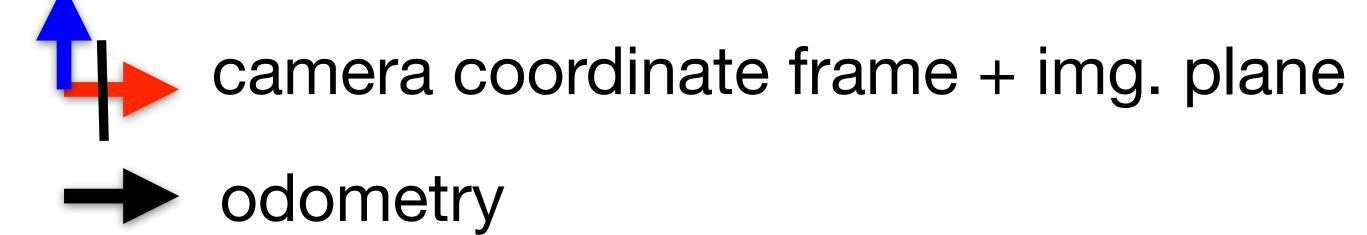
Odometry (IMU)

$$\mathbf{x}^* = \arg\min_{\mathbf{m}_i, \mathbf{x}_t} \sum \|\mathbf{w}^2 \operatorname{cam}(\mathbf{m}_i, \mathbf{x}_t) - \mathbf{z}_t^{\mathbf{m}_i}\|^2 + \|\mathbf{w}^2 \operatorname{cam}(\mathbf{x}_2, \mathbf{x}_1) - \mathbf{z}_{12}^{odom}\|^2$$



- \mathbf{x}_t ...robot poses
- \mathbf{m}_i ...known marker positions
- $\mathbf{z}_{t}^{\mathbf{m}_{i}}$...marker measurements

$$-\mathbf{W}_{t} \sum_{i,t} \|\mathbf{w}^{2}\mathbf{r}(\mathbf{m}_{i}, \mathbf{x}_{t}) - \mathbf{z}_{t}^{\mathbf{m}_{i}}\|^{2} \dots \text{marker loss}$$



Straightforward extensions

$$\begin{aligned} &\text{GPS} & \text{odometry} & \text{3D marker(s)} \\ &= \underset{\mathbf{x}_0,\dots,\mathbf{x}_T}{\min} \sum_{t} \|\mathbf{x}_t - \mathbf{z}_t^{gps}\|_{\Sigma_t^{gps}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_{t+1},\mathbf{x}_t) - \mathbf{z}^v\|_{\Sigma_t^v}^2 + \sum_{t,j} \|\mathbf{w}2\mathbf{r}(\mathbf{m}^j,\mathbf{x}_t) - \mathbf{z}\|_{\Sigma_t^{gpj}}^2 \\ &+ \sum_{t} \|\mathbf{x}_t - \mathbf{x}_t^{prior}\|_{\Sigma_t^{prior}}^2 + \sum_{t} \|\mathbf{w}2\mathbf{r}(\mathbf{x}_0,\mathbf{x}_T)\|_{\Sigma_t^{lc}}^2 \\ &+ \sum_{t} \|\mathbf{g}(\mathbf{x}_{t-1},\mathbf{u}_t) - \mathbf{x}_t\|_{\Sigma_t^g}^2 + \sum_{i,t} \|\|\mathbf{x}_t - \mathbf{m}_i\| - \mathbf{z}_t^{UWB_i}\|_{\Sigma_t^{UWB_i}}^2 \\ &+ \sum_{t} \|\mathbf{w}2\mathbf{cam}(\mathbf{m}_i,\mathbf{x}_t) - \mathbf{z}_t^{\mathbf{m}_i}\|^2 \\ &+ \sum_{i,t} \|\mathbf{w}2\mathbf{cam}(\mathbf{m}_i,\mathbf{x}_t) - \mathbf{z}_t^{\mathbf{m}_i}\|^2 \\ &+ e.g. \ camera \ detections \end{aligned}$$

Problems for students

Show that:
$$\mathbf{z}^w = \begin{bmatrix} R(\theta_t) & \mathbf{0} \\ \mathbf{0}^\top & 1 \end{bmatrix} \mathbf{z}^r + \mathbf{x}_t = \mathbf{z}^r = \begin{bmatrix} R(\theta_t)^\top & \mathbf{0} \\ \mathbf{0}^\top & 1 \end{bmatrix} (\mathbf{z}^w - \mathbf{x}_t)$$

When does it matter, in which coordinate frame (rcf/wcf) the residual is measured?

Does the (non)-linear measurement and/or motion function always imply (non)-convex criterium?

Given problem with measurement and motion function with gaussian noise:

- Derive maximum likelihood estimate
- Draw corresponding factorgraph
- Write down criterion function
- Discuss its non-convexity