

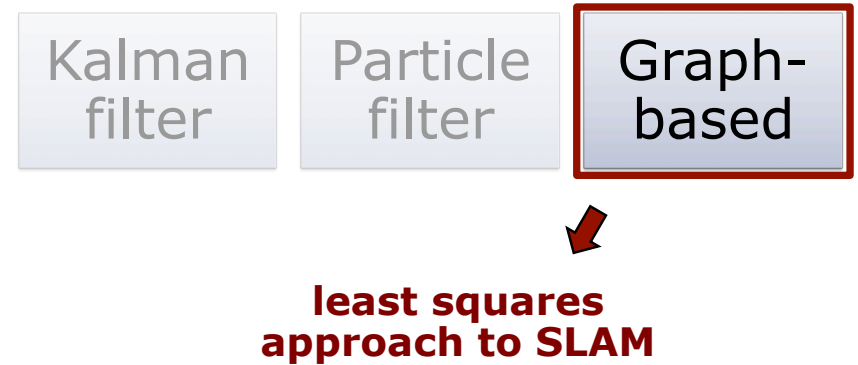
Photogrammetry & Robotics Lab

Graph-Based SLAM A Least Squares Approach to SLAM using Pose Graphs

Cyrill Stachniss

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Traditional SLAM Paradigms



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Least Squares in General

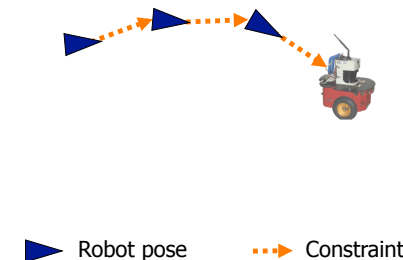
- Approach for computing a solution for an **overdetermined system**
- “More equations than unknowns”
- Minimizes the **sum of the squared errors** in the equations
- Standard approach to a large set of problems

Today: Application to SLAM

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Graph-Based SLAM

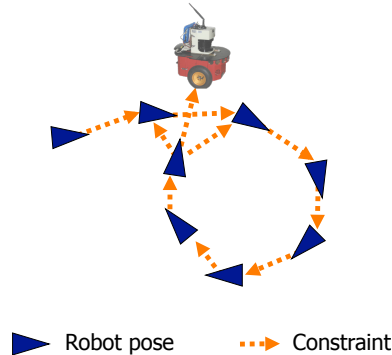
- Constraints connect the poses of the robot while it is moving
- Constraints are inherently uncertain



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Graph-Based SLAM

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



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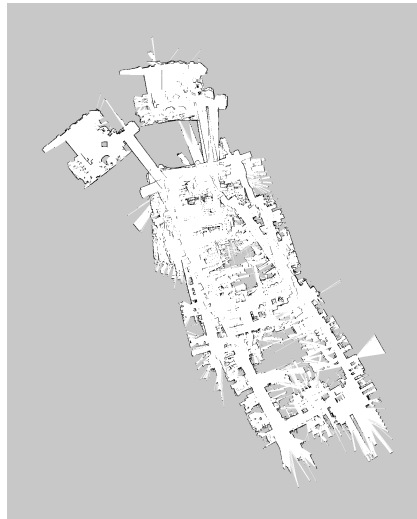
Idea of Graph-Based SLAM

- 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

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Graph-Based SLAM in a Nutshell

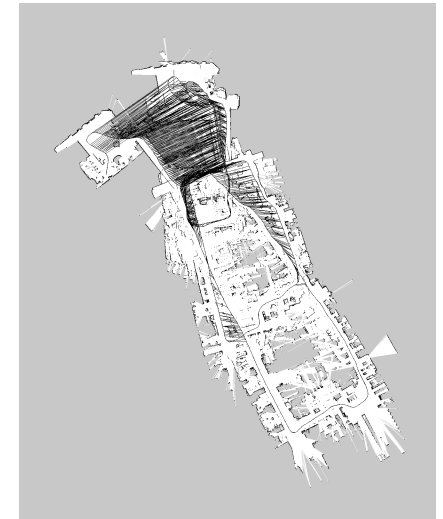
- Every node in the graph corresponds to a robot position and a laser measurement
- An edge between two nodes represents a spatial constraint between the nodes



KUKA Halle 22, courtesy of P. Pfaff 7

Graph-Based SLAM in a Nutshell

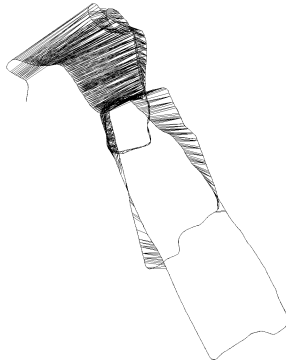
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KUKA Halle 22, courtesy of P. Pfaff 8

Graph-Based SLAM in a Nutshell

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



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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



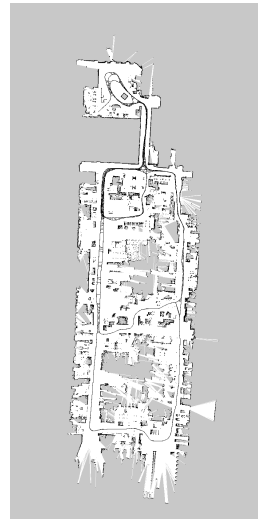
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Graph-Based SLAM in a Nutshell

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

... like this

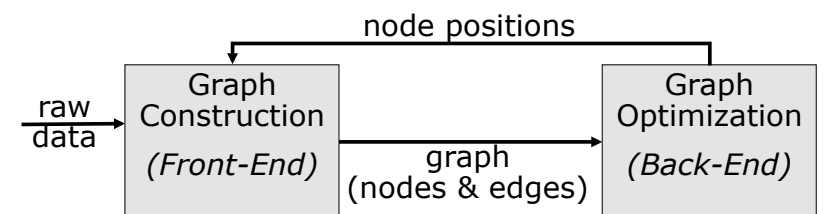
- Then, we can render a map based on the known poses



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The Overall SLAM System

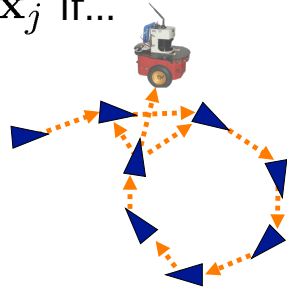
- Interplay of front-end and back-end
- Map helps to determine constraints by reducing the search space
- Topic today: optimization



↑ today 12

The Graph

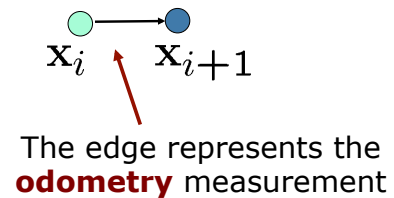
- It consists of n nodes $\mathbf{x} = \mathbf{x}_{1:n}$
- Each \mathbf{x}_i is a pose of the robot at
- time t_i
- A constraint/edge exists between the nodes \mathbf{x}_i and \mathbf{x}_j if...



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Create an Edge If... (1)

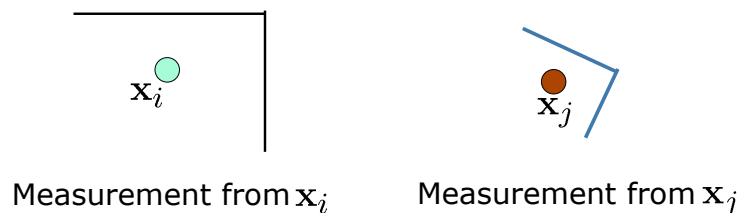
- ...the robot moves from \mathbf{x}_i to \mathbf{x}_{i+1}
- Edge corresponds to odometry



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Create an Edge If... (2)

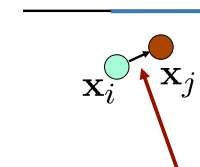
- ...the robot observes the same part of the environment from \mathbf{x}_i and from \mathbf{x}_j



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Create an Edge If... (2)

- ...the robot observes the same part of the environment from \mathbf{x}_i and from \mathbf{x}_j
- Construct a **virtual measurement** about the position of \mathbf{x}_j seen from \mathbf{x}_i



Edge represents the position of \mathbf{x}_j seen from \mathbf{x}_i based on the **observation**

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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

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Homogenous Coordinates

- H.C. are a system of coordinates used in projective geometry
- Projective geometry is an alternative representation of geometric objects and transformations
- 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:

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

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The Edge Information Matrices

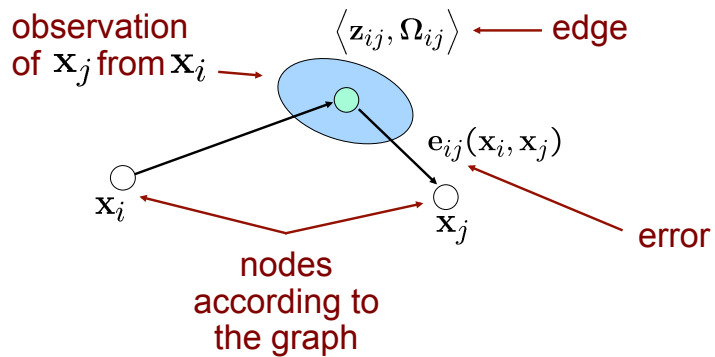
- Observations are affected by noise
- Information matrix Ω_{ij} for each edge to encode its uncertainty
- The “bigger” Ω_{ij} , the more the edge “matters” in the optimization

Questions

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

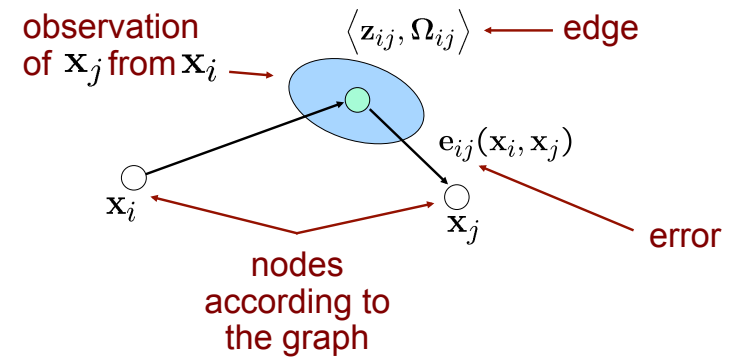
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Pose Graph



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Pose Graph



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

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Least Squares SLAM

- This error function looks suitable for least squares error minimization

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

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Least Squares SLAM

- This error function looks suitable for least squares error minimization

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

Question:

- What is the state vector?

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Least Squares SLAM

- This error function looks suitable for least squares error minimization

$$\mathbf{x}^* = \underset{\mathbf{x}}{\operatorname{argmin}} \sum_k \mathbf{e}_k^T(\mathbf{x}) \boldsymbol{\Omega}_k \mathbf{e}_k(\mathbf{x})$$

Question:

- What is the state vector?

$$\mathbf{x}^T = \begin{pmatrix} \mathbf{x}_1^T & \mathbf{x}_2^T & \cdots & \mathbf{x}_n^T \end{pmatrix}$$

One vector for each node of the graph

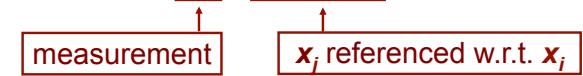
- Specify the error function!

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The Error Function

- Error function for a single constraint

$$\mathbf{e}_{ij}(\mathbf{x}_i, \mathbf{x}_j) = \sqrt{2} \mathbf{v}(\mathbf{Z}_{ij}^{-1}(\mathbf{X}_i^{-1} \mathbf{X}_j))$$



- Error as a function of the whole state vector

$$\mathbf{e}_{ij}(\mathbf{x}) = \sqrt{2} \mathbf{v}(\mathbf{Z}_{ij}^{-1}(\mathbf{X}_i^{-1} \mathbf{X}_j))$$

- Error takes a value of zero if

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

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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

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Linearizing the Error Function

- We can approximate the error functions around an initial guess \mathbf{x} via Taylor expansion

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

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

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Derivative of the Error Function

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

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Derivative of the Error Function

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➡ No, only on x_i and x_j

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

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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

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

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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

$$\mathbf{J}_{ij} = \begin{pmatrix} \mathbf{0} \cdots \mathbf{0} & \underbrace{\frac{\partial e(\mathbf{x}_i)}{\partial \mathbf{x}_i}}_{\mathbf{A}_{ij}} & \mathbf{0} \cdots \mathbf{0} & \underbrace{\frac{\partial e(\mathbf{x}_j)}{\partial \mathbf{x}_j}}_{\mathbf{B}_{ij}} & \mathbf{0} \cdots \mathbf{0} \end{pmatrix}$$

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Consequences of the Sparsity

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

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

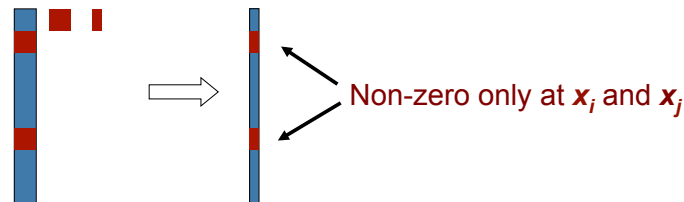
$$\mathbf{H} = \sum_{ij} \mathbf{H}_{ij} = \sum_{ij} \mathbf{J}_{ij}^T \Omega_{ij} \mathbf{J}_{ij}$$

- 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

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Illustration of the Structure

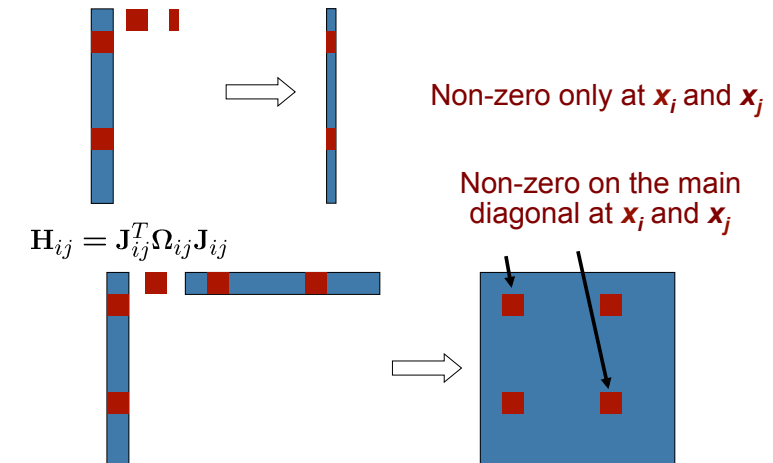
$$\mathbf{b}_{ij} = \mathbf{J}_{ij}^T \Omega_{ij} \mathbf{e}_{ij}$$



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Illustration of the Structure

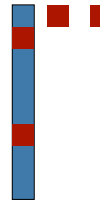
$$\mathbf{b}_{ij} = \mathbf{J}_{ij}^T \Omega_{ij} \mathbf{e}_{ij}$$



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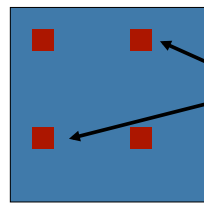
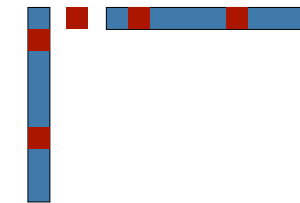
Illustration of the Structure

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



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

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



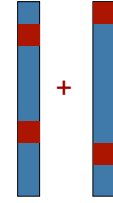
Non-zero on the main diagonal at \mathbf{x}_i and \mathbf{x}_j

... and at the blocks $ijji$

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Illustration of the Structure

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



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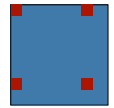
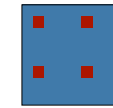
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$$\mathbf{H} = \sum_{ij} \mathbf{H}_{ij}$$



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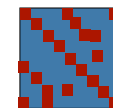
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Consequences of the Sparsity

- An edge contributes to the linear system via \mathbf{b}_{ij} and \mathbf{H}_{ij}

- The coefficient vector is:

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

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

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Consequences of the Sparsity

- The coefficient matrix of an edge is:

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

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

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Sparsity Summary

- An edge ij contributes only to the
 - i^{th} and the j^{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

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The Linear System

- Vector of the states increments:

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

- Coefficient vector:

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

- Normal equation matrix:

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

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Building the Linear System

For each constraint:

- Compute error $\mathbf{e}_{ij} = \mathbf{t}2\mathbf{v}(\mathbf{Z}_{ij}^{-1}(\mathbf{X}_i^{-1}\mathbf{X}_j))$
- Compute the blocks of the Jacobian:

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

- Update the coefficient vector:

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

- Update the normal equation matrix:

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

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Algorithm

```

1:  optimize(x):
2:      while (!converged)
3:          (H, b) = buildLinearSystem(x)
4:          Δx = solveSparse(HΔx = -b)
5:          x = x + Δx
6:      end
7:      return x
    
```

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Example on the Blackboard

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Trivial 1D Example

$$\textcircled{x_1} \xrightarrow{z_{12}=1} \textcircled{x_2}$$

- Two nodes and one observation

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

$$z_{12} = 1$$

$$\Omega = 2$$

$$\mathbf{e}_{12} = z_{12} - (x_2 - x_1) = 1 - (0 - 0) = 1$$

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

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

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

$$\Delta \mathbf{x} = -\mathbf{H}_{12}^{-1} \mathbf{b}_{12} \quad \text{BUT } \det(\mathbf{H}) = 0 \text{ ???}$$

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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"**

$$\mathbf{H} = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix} + \boxed{\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}} \quad \text{constraint that sets } \mathbf{dx}_1 = \mathbf{0}$$

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

$$\Delta \mathbf{x} = (0 \ 1)^T$$

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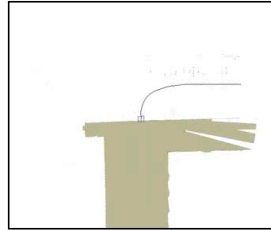
Role of the Prior

- 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:

$$\mathbf{e}(\mathbf{x}_0) = \mathbf{t2v}(\mathbf{X}_0)$$

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Real World Example



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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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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

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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

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

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

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

Courtesy: R. Eustice 53

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 uncertainties of the corresponding variables

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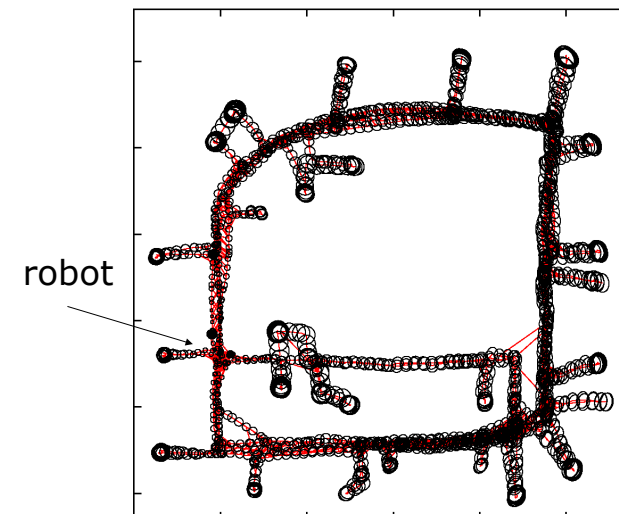
Relative Uncertainty

To determine the relative uncertainty between \mathbf{x}_i and \mathbf{x}_j :

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

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Example



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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

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Literature

Least Squares SLAM

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

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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 Giorgio Grisetti 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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