Mobile Robot Mapping

Wolfram Burgard

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Why Mapping?

- Learning maps is one of the fundamental problems in mobile robotics
- Maps allow robots to efficiently carry out their tasks, allow localization ...
- Successful robot systems rely on maps for localization, path planning, activity planning etc.

Topics Covered

- Probabilistic reasoning
- Occupancy grid mapping
- Reflection maps
- 3d mapping
- SLAM
- Learning for improving SLAM
- Interpretation

• ...

Nature of Data





Odometry Data

Range Data

Probabilistic Robotics

perception = state estimation

action = utility optimization

Probabilistic Robotics

perception = state estimation

$$Bel(x \mid z, u) = \alpha p(z \mid x) \int_{x'} p(x \mid u, x') Bel(x') dx'$$

action = utility optimization

$$V^*(s) = \max_{a} \sum_{s'} P^a_{ss'} [R^a_{ss'} + \gamma V^*(s')]$$



The Robot Mapping Problem

Formally, mapping involves, given the sensor data,

$$d = \{z_{1,...,t}, u_{0,...,t-1}\}$$

to calculate the most likely map

 $m^* = \underset{m}{\operatorname{argmax}} P(m \mid z_{1,...,t}, u_{0,...,t-1})$

A Graphical Model for SLAM



Probabilistic Formulation of SLAM

$$Bel(x,m \mid z,u) = \alpha p(z \mid x,m) \int_{x'} p(x \mid u,x') Bel(x',m) dx'$$

n=axb dimensions
three dimensions

map m

Several Aspects

- Mapping with known poses
- Localization
- Simultaneous localization and mapping (SLAM)
- Simplifications
- Dynamic environments
- Learning and SLAM

Bayes Filters

 $Bel(x_t) = P(x_t | z_{1,...,t}, u_{0,...,t-1})$

z = observation u = action x = state

SLAM: Mapping as a Chicken and Egg Problem?

- It appeared easy to estimate the pose of a robot given the data and the map.
- Mapping, however, involves to simultaneously estimate the pose of the vehicle and the map.
- The general problem is therefore denoted as the simultaneous localization and mapping problem (SLAM).
- Throughout this section we will describe how to calculate a map given we know the pose of the vehicle.

Types of SLAM-Problems



Landmark-based





[Leonard et al., 98; Castelanos et al., 99: Dissanayake et al., 2001; Montemerlo et al., 2002;...

Problems in Mapping

- Sensor interpretation
 - How do we extract relevant information from raw sensor data?
 - How do we represent and integrate this information over time?
- Robot locations have to be estimated
 - How can we identify that we are at a previously visited place?
 - This problem is the so-called data association problem.

Mapping with Known Poses



What does the environment look like?



Occupancy Grid Maps

- Introduced by Moravec and Elfes in 1985
- Represent environment by a grid.
- Estimate the probability that a location is occupied by an obstacle.
- Key assumptions

- Occupancy of individual cells $m_t^{[x,y]}$ is independent

$$Bel(m_t) = P(m_t | x_{1,...,t}, z_{1,...,t}) \\= \prod_{x,y} Bel(m_t^{[x,y]})$$

Robot positions are known!

Updating Occupancy Grid Maps

 Idea: Update each individual cell using a binary Bayes filter.

$$Bel(m_t^{[x,y]}) = \eta P(z_t \mid m_t^{[x,y]}) \int P(m_t^{[x,y]} \mid m_{t-1}^{[x,y]}) Bel(m_{t-1}^{[x,y]}) dm_{t-1}^{[x,y]}$$

Additional assumption: Map is static.

$$Bel(m_t^{[x,y]}) = \eta P(z_t \mid m_{t-1}^{[x,y]}) Bel(m_{t-1}^{[x,y]})$$

Updating Occupancy Grid Maps

 Update the map cells using the inverse sensor model

$$Bel(m_t^{[x,y]}) = 1 - \left(1 + \frac{P(m_t^{[x,y]} \mid z_t, x_t)}{1 - P(m_t^{[x,y]} \mid z_t, x_t)} \frac{1 - P(m_t^{[x,y]})}{P(m_t^{[x,y]})} \frac{Bel(m_{t-1}^{[x,y]})}{1 - Bel(m_{t-1}^{[x,y]})}\right)^{-1}$$

Or use the log-odds representation

$$\bar{B}(m_t^{[x,y]}) = \log odds(m_t^{[x,y]} \mid z_t, x_t) - \log odds(m_t^{[x,y]}) + \bar{B}(m_{t-1}^{[x,y]})$$

with

$$\bar{B}(m_t^{[x,y]}) := \log odds(m_t^{[x,y]}) \qquad odds(x) := \frac{P(x)}{1 - P(x)}$$

An Inverse Sensor Model for Occupancy Grid Maps

Combination of a linear function and a Gaussian:



Key Parameters of the Model



Occupancy Value Depending on the Measured Distance



Deviation from the Prior Belief (the sphere of influence of the sensors)



Calculating the Occupancy Probability Based on Single Observations

$$\begin{split} P(m_{d,\theta}(x(k)) \mid y(k), x(k)) &= P(m_{d,\theta}(x(k))) \\ &+ \begin{cases} -s(y(k), \theta) & d < y(k) - d_1 \\ -s(y(k), \theta) + \frac{s(y(k), \theta)}{d_1} & (d - y(k) + d_1) & d < y(k) + d_1 \\ s(y(k), \theta) & d < y(k) + d_2 \\ s(y(k), \theta) - \frac{s(y(k), \theta)}{d_3 - d_2} & (d - y(k) - d_2) & d < y(k) + d_3 \\ 0 & \text{otherwise.} \end{cases} \end{split}$$

Incremental Updating of Occupancy Grids (Example)

(T)	+		+		+			
	+		+		+			
	+	2	+	<u>)</u>	+	<u>(</u>		
	+	<u>(</u>	+	2)	+	2)		
	+	2)	+	.2)	+	(1)		
	+	2)	+	<u>e()</u>	+	<u>e</u> ()	\rightarrow	()

Resulting Map Obtained with Ultrasound Sensors





Resulting Occupancy and Maximum Likelihood Map



The maximum likelihood map is obtained by clipping the occupancy grid map at a threshold of 0.5

Occupancy Grids: From scans to maps





Tech Museum, San Jose





occupancy grid map

CAD map

Popular Alternative: Counting

- For every cell count
 - hits(x,y): number of cases where a beam ended at [x,y]
 - misses(x,y): number of cases where a beam passed through [x,y]

$$Bel(m^{[xy]}) = \frac{hits(x, y)}{hits(x, y) + misses(x, y)}$$

- Estimated value: P(reflects(x,y))
- Ho to derive this model?

The Measurement Model

- 1. pose at time *t*:
- 2. beam *n* of scan *t*:
- 3. maximum range reading:
- 4. beam reflected by an object:



 X_t

 $Z_{t,n}$

$$p(z_{t,n} \mid x_t, m) = \begin{cases} \prod_{k=0}^{z_{t,n}-1} (1 - m_{f(x_t, n, k)}) & \text{if } \varsigma_{t,n} = 1 \\ \\ m_{f(x_t, n, z_{t,n})} \prod_{k=0}^{z_{t,n}-1} (1 - m_{f(x_t, n, k)}) & \text{if } \varsigma_{t,n} = 0 \end{cases}$$

Computing the Most Likely Map

• Compute values for *m* that maximize

$$m^* = \operatorname{argmax}_{m} P(m \mid z_{1,...,t}, x_{1,...,t})$$

 Assuming a uniform prior probability for p(m), this is equivalent to maximizing the likelihood of the observations

$$m^* = \operatorname{argmax}_{m} P(m \mid z_{1,...,t}, x_{1,...,t})$$

$$\operatorname{argmax}_{m} \prod_{k=1}^{t} P(z_k \mid m, x_k)$$

$$\operatorname{argmax}_{m} \sum_{k=1}^{t} \log P(z_k \mid m, x_k)$$

Computing the Most Likely Map

$$m^{*} = \arg \max_{m} \left[\sum_{j=1}^{J} \sum_{t=1}^{T} \sum_{n=1}^{N} \left(I(f(x_{t}, n, z_{t,n}) = j) \cdot (1 - \varsigma_{t,n}) \cdot \ln m_{j} + \sum_{k=0}^{z_{t,n}-1} I(f(x_{t}, n, k) = j) \cdot \ln (1 - m_{j}) \right) \right]$$

Suppose

$$\alpha_{j} = \sum_{t=1}^{T} \sum_{n=1}^{N} I(f(x_{t}, n, z_{t,n}) = j) \cdot (1 - \varsigma_{t,n})$$

$$\beta_{j} = \sum_{t=1}^{T} \sum_{n=1}^{N} \left[\sum_{k=0}^{z_{t,n}-1} I(f(x_{t}, n, k) = j) \right]$$

Meaning of α_j and β_j

$$\alpha_{j} = \sum_{t=1}^{T} \sum_{n=1}^{N} I(f(x_{t}, n, z_{t,n}) = j) \cdot (1 - \varsigma_{t,n})$$

corresponds to the number of times a beam that is not a maximum range beam ended in cell *j* (*hits(j)*)

$$\beta_{j} = \sum_{t=1}^{T} \sum_{n=1}^{N} \left[\sum_{k=0}^{z_{t,n}-1} I(f(x_{t}, n, k) = j) \right]$$

corresponds to the umber of times a beam intercepted cell *j* without ending in it (*misses(j)*).

Computing the Most Likely Map

We assume that all cells m_i are independent:

$$m^* = \arg\max_{m} \left(\sum_{j=1}^{J} \alpha_j \ln m_j + \beta_j \ln(1 - m_j) \right)$$

If we set

we obtain



Computing the most likely map amounts to counting how often a cell has reflected a measurement and how often it was intercepted.

Difference between Occupancy Grid Maps and Counting

- The counting model determines how often a cell reflects a beam.
- The occupancy model represents whether or not a cell is occupied by an object.
- Although a cell might be occupied by an object, the reflection probability of this object might be very small.
Example Occupancy Map





Summary

- Occupancy grid maps are a popular approach to represent the environment of a mobile robot given known poses.
- It stores the posterior probability that the corresponding area in the environment is occupied.
- Occupancy grid maps can be learned efficiently using a probabilistic approach.
- **Reflection maps** are an alternative representation.
- They store in each cell the probability that a beam is reflected by this cell.
- We provided a sensor model for computing the likelihood of measurements and showed that the counting procedure underlying reflection maps corresponds to that model and yields the maximum likelihood map.
- Both approaches consider the individual cells to be independent of each other.

Localization with Bayes Filters

 $Bel(x \mid z, u) = \alpha p(z \mid x) \int_{x'} p(x \mid u, x') Bel(x') dx'$

Implementations

- Kalman filters
- Multi-hypothesis tracking
- Grid-based approaches
- Topological maps
- Particle filters

Particle Filters

- Represent density by random samples
- Estimation of non-Gaussian, nonlinear processes
- Monte Carlo filter, Survival of the fittest, Condensation, Bootstrap filter, Particle filter
- Filtering: [Rubin, 88], [Gordon et al., 93], [Kitagawa 96]
- Computer vision: [Isard and Blake 96, 98]
- Dynamic Bayesian Networks: [Kanazawa et al., 95]

Particle Filter Algorithm

$$Bel(x \mid z, u) = \alpha p(z \mid x) \int_{x'} p(x \mid u, x') Bel(x') dx'$$

1. Draw x' from Bel(x)

2. Draw x from $p(x \mid u, x')$

3. Importance factor for $x : w = \alpha \ p(z \mid x)$

4. Re-sample

Vision-based Localization





Quadcopter Localization



Simultaneous Localization and Mapping (SLAM)

- To determine its position, the robot needs a map.
- During mapping, the robot needs to know its position to learn a consistent model
- Simultaneous localization and mapping (SLAM) is a "chicken and egg problem"

A Graphical Model for SLAM



Why SLAM is Hard: Raw Odometry



Scan Matching

Maximize the likelihood of the t-th pose and map relative to the (t-1)-th pose and map.



Mapping using Scan Matching



Probabilistic Formulation of SLAM

$$Bel(x,m \mid z,u) = \alpha p(z \mid x,m) \int_{x'} p(x \mid u,x') Bel(x',m) dx'$$

n=axb dimensions
three dimensions

map m

Landmark-based EKF SLAM

A robot is exploring an unknown, static environment.

Given:

- The robot's controls
- Observations of nearby point features

Estimate:

- Map of features
- Path of the robot



Structure of the Landmarkbased SLAM-Problem



Kalman Filter Algorithm

- 1. Algorithm Kalman_filter(μ_{t-1} , Σ_{t-1} , u_t , z_t):
- 2. Prediction:
- $\mathbf{3.} \qquad \boldsymbol{\mu}_t = A_t \boldsymbol{\mu}_{t-1} + B_t \boldsymbol{u}_t$

$$\mathbf{4.} \qquad \overline{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t$$

5. Correction:
6.
$$K_{t} = \overline{\Sigma}_{t}C_{t}^{T}(C_{t}\Sigma_{t}C_{t}^{T} + Q_{t})^{-1}$$
7.
$$\mu_{t} = \overline{\mu}_{t} + K_{t}(z_{t} - C_{t}\overline{\mu}_{t})$$
8.
$$\Sigma_{t} = (I - K_{t}C_{t})\overline{\Sigma}_{t}$$

9. Return μ_t , Σ_t

(E)KF-SLAM

 Map with N landmarks:(3+2N)-dimensional Gaussian

$$Bel(x_{t}, m_{t}) = \begin{pmatrix} \begin{pmatrix} x \\ y \\ \theta \\ l_{1} \\ l_{2} \\ N \\ l_{N} \end{pmatrix}, \begin{pmatrix} \sigma_{x}^{2} & \sigma_{xy} & \sigma_{x\theta} \\ \sigma_{xy} & \sigma_{y}^{2} & \sigma_{y\theta} \\ \sigma_{y\theta} & \sigma_{\theta}^{2} & \sigma_{yl_{1}} & \sigma_{yl_{2}} & L & \sigma_{yl_{N}} \\ \sigma_{yl_{1}} & \sigma_{yl_{2}} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} \\ \sigma_{zl_{1}} & \sigma_{yl_{1}} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & L & \sigma_{\theta}^{2} \\ \sigma_{xl_{2}} & \sigma_{yl_{2}} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & \sigma_{l_{1}l_{2}} & L & \sigma_{l_{1}l_{N}} \\ \sigma_{xl_{2}} & \sigma_{yl_{2}} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & \sigma_{l_{2}l_{N}} & L & \sigma_{l_{2}l_{N}} \\ M & M & M & M & M & M & O & M \\ \sigma_{xl_{N}} & \sigma_{yl_{N}} & \sigma_{\theta}^{2} & \sigma_{\theta}^{2} & \sigma_{l_{2}l_{N}} & L & \sigma_{l_{N}}^{2} \end{pmatrix} \end{pmatrix}$$

Can handle hundreds of dimensions

Classical Solution – The EKF



Blue path = true path **Red path** = estimated path **Black path** = odometry

- Approximate the SLAM posterior with a highdimensional Gaussian [Smith & Cheesman, 1986] ...
- Single hypothesis data association



Мар



Correlation matrix

EKF-SLAM



Мар

Correlation matrix

EKF-SLAM



Мар

Correlation matrix

Victoria Park Data Set



Victoria Park Data Set Vehicle



Data Acquisition







Map and Trajectory



Landmark Covariance



Estimated Trajectory



FAST-SLAM / Mapping with Rao-Blackwellized PFs



Rao-Blackwellized Particle Filters for SLAM

Observation:

Given the true trajectory of the robot, we can efficiently compute the map (mapping with known poses).

Idea:

- Use a particle filter to represent potential trajectories of the robot.
- Each particle carries its own map.
- Each particle survives with a probability that is proportional to the likelihood of the observation given that particle and its map.

[Murphy et al., 99]

Factorization Underlying Rao-Blackwellization

$$Bel(x,m \mid z,u) = p(m \mid x, z, x) p(x \mid z, u)$$
Mapping with known poses

Particle filter representing trajectory hypotheses

Example



Limitations

- A huge number of particles is required.
- This introduces enormous memory and computational requirements.
- It prevents the approach from being applicable in realistic scenarios.

Challenge

Reduction of the number of particles.

Approaches:

- Focused proposal distributions (keep the samples in the right place)
- Adaptive re-sampling (avoid depletion of relevant particles)
Motion Model for Scan Matching



Incorporating the Current Measurement

End of a corridor:

Free space:







Application Example



Map of the Intel Lab



15 particles

- four times faster than real-time P4, 2.8GHz
- 5cm resolution during scan matching
- 1cm resolution in final map

Outdoor Campus Map



30 particles

- 250x250m²
- 1.75 km (odometry)
- 20cm resolution during scan matching
- 30cm resolution in final map

MIT Kilian Court













MIT Kilian Court



Graph-based Formulation

- 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 the spatial constraints between them

Goal:

Find a configuration of the nodes that **minimize the error** introduced by the constraints

Problem Formulation

The problem can be described by a graph



- Goal:
 - Find the assignment of poses to the nodes of the graph which minimizes the negative log likelihood of the observations:

$$\mathbf{p}^* = \operatorname{argmin} \sum_{ji} e_{ji}^T \Omega'_{ji} e_{ji}^T$$

Approaches

- 2D approaches:
 - Lu and Milios, '97
 - Montemerlo et al., '03
 - Howard et al., '03
 - Dellaert et al., '03
 - Frese and Duckett, '05
 - Olson et al., '06
 - Grisetti et al., '07
 - Tipaldi et al.,' 07

- 3D approaches:
 - Nuechter et al., `05
 - Dellaert et al., '05
 - Triebel et al., '06
 - Grisetti et al., '08/'09

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



- Problem described as a graph
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 Once we have the graph, we determine the most likely map by "moving" the nodes



[KUKA Hall 22, courtesy P. Pfaff & G. Grisetti]

- Once we have the graph, we determine the most likely map by "moving" the nodes
- … like this.



[KUKA Hall 22, courtesy P. Pfaff & G. Grisetti]

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



[KUKA Hall 22, courtesy P. Pfaff & G. Grisetti]

Graph-based Visual SLAM



The KUKA Production Site





The KUKA Production Site



scans total acquisition time traveled distance total rotations size processing time 59668 4,699.71 seconds 2,587.71 meters 262.07 radians 180 x 110 meters < 30 minutes

Micro-Helicopters



Autonomous Blimp



Quadcopter SLAM



The AIS Quadcopter



3D Simulated Experiment



- Highly connected graph
- Poor initial guess
- LU & variants fail
- 2200 nodes
- 8600 constraints



Initialization with Varying Noise



Approximations for 3D Maps

- Surface maps
- Planes
- Gaussian processes





Point cloud

- + Highly accurate representation
- Planning/navigation hard
- Huge memory requirements

Terrain Maps



Point cloud



Standard elevation map

- Planning and navigation possible (2.5D grid structure)
- + Compact representation
- Bridges appear as big obstacles

Terrain Maps





Point Cloud

Standard Elevation Map



Extended elevation map

- + Planning with underpasses possible (cells with vertical gaps)
 - No paths *passing under* and crossing over bridges possible (only one level per grid cell)

Terrain Maps





Point cloud

Standard elevation map



Extended elevation map



Design Goals

Multi-level surface maps (MLS maps) should

- model uncertainty in height
- represent large-scale data
- represent several height levels
- be updated consistently
- be useful for local map matching (ICP)
- allow us to join them

MLS Map Representation



Each 2D *cell* stores various *patches* consisting of:

- A height mean μ
- A height variance σ
- A depth value d
- A *patch* can have no depth (flat objects, e.g., floor)
- A cell can have one or many patches (vertical gap cells, e.g., bridges)

From Point Clouds to MLS Maps

- Map creation:
 - Determine x,y cell for each point
 - Compute vertical *intervals*
 - Classify into vertical and horizontal intervals



- Apply Kalman update rule to all measurements in horizontal intervals (patches)
- Use highest measurement as mean in vertical intervals

Map Update

- Given: new measurement $z = (\mathbf{p}, \sigma)$ with variance
- Determine the corresponding cell for *z*
- Find closest surface patch in the cell
- If z is inside 3 variances of the patch, do Kalman update
- If z is in occupied region of a surface patch, disregard it
- Otherwise, create a new surface patch from z



Local Map Matching

- Use Iterative Closest Point (ICP) algorithm
- Use surface patches instead of scan points
- Extract 3 classes of features from each map:
 - vertical patches
 - horizontal and traversable patches
 - horizontal and non-traversable patches

\Rightarrow Improved data association using features

Sub-sampling of feature classes to reduce complexity

Local Map Matching (Summary)

- Classify surface patches into feature classes
- Sub-sample each feature class
- Find rotation R and translation t that minimize the error function

$$e(R, \mathbf{t}) = \sum_{\substack{c=1 \\ \text{vertical cells}}}^{C_1} d_v(\mathbf{u}_{i_c}, \mathbf{u}'_{j_c}) + \sum_{\substack{c=1 \\ \text{traversable}}}^{C_2} d(\mathbf{v}_{i_c}, \mathbf{v}'_{j_c}) + \sum_{\substack{c=1 \\ \text{non-traversable}}}^{C_3} d(\mathbf{w}_{i_c}, \mathbf{w}'_{j_c})$$
Feature Extraction



- Traversable Surface Patches
- Cells with vertical objects
- Non traversable Surface Patches



ICP for Elevation Maps







- Cell resolution: 10 cm
- Number of data points: 20,207,000

Results after Optimization

Results



- Cell resolution: 10 cm
- Number of data points: 45,000,000

Resulting Map



File

Learning Large Scale MLS Maps with Multiple Nested Loops



Why Planar Approximations?





The Surface Normals



Partial data



Normals of triangles

Plane Approximations

- Region growing
 [Besl and Jain '88, ...]
- Hough Transform
 [Okada et al. '03, Sabe et al. '04]
- Lines

[Nuechter et al. '03]

Maximum Likelihood Clustering (EM)
 [Liu et al. '03]

Plane Approximations

- Region growing
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Graphical Model for Standard EM



 $\mathsf{JPD} = p(Z|A,\Theta)p(\Theta)p(A)$

The E-Step in Standard EM

Calculate the expectations over the hidden variables, i.e., the probability that a particular point *n* belongs to a plane *m*:

$$p(A, \Theta, Z) \propto \exp\left\{-\frac{1}{2}\sum_{n}\sum_{m}\alpha_{nm}\left(\frac{d_1(\mathbf{z}_n, \theta_m)}{\rho}\right)^2\right\}$$

$$E[\alpha_{nm} \mid \Theta] = \frac{\exp\left\{-\frac{1}{2}\left(\frac{d_1(\mathbf{z}_n, \theta_m)}{\rho}\right)^2\right\}}{\sum_j \exp\left\{-\frac{1}{2}\left(\frac{d_1(\mathbf{z}_n, \theta_j)}{\rho}\right)^2\right\}}$$

M-Step for Standard EM

- Calculate the plane parameters
 - according to the data points
 - taking into account the data associations
- Can be done in closed form.

EM Example



Typical Problem in Standard EM



Idea: Incorporate higher-level knowledge about planes (parallelism)

⇒ Hierarchical EM

Man-made Environments



- Similar structures
- Many planes are parallel
- Can be utilized during mapping

Hierarchical Model

Idea: **simultaneously**

- cluster points into planes and
- planes into main directions to
- obtain the most likely set of planes and main directions.

Maximum Likelihood Estimation



84,660 points

 $p_1, p_2, \ldots, p_{84,660}$

3 planes

 $\theta_1, \theta_2, \theta_3$

2 main directions

 Φ_1, Φ_2

Main directions are normal vectors of planes.

Graphical Model for Standard EM



 $\mathsf{JPD} = p(Z|A,\Theta)p(\Theta)p(A)$

Graphical Model for Hier. EM



Zmeasurements \bigcirc planes correspondences A(hidden) correspondences R (hidden) $\mathbf{\Phi}$ main directions

 $\mathsf{JPD} = p(Z|A,\Theta)p(\Theta|B,\Phi)p(\Phi)p(A)p(B)$

Expectation Maximization

- Goal: Find Θ and Φ so that JPD is maximized
- Take expectation over hidden variables
- Start with initial planes and main directions
- Iterate until convergence:

$$(\Theta^{[i+1]}, \Phi^{[i+1]}) = \operatorname{argmax}_{(\Theta, \Phi)} E_{AB} \left[\log p(A, B, \Phi, \Theta, Z) \mid \Theta^{[i]}, \Phi^{[i]} \right]$$

The E-Step in Hierarchical EM



The E-Step in Hierarchical EM



The M-Step

- Find planes and main directions so that the expected log-likelihood is maximized
- No closed-form solution (LL is non-linear)
- Optimization technique: conjugate gradient based method

Model Complexity

- Problem: number of planes / main directions not known
- Evaluate model complexity using Bayesian Information Criterion (BIC):

$$BIC = -2L + (3M + 2K) \ln(N)$$

Log-likelihood Model complexity Data size

Choose model with minimum BIC

Overall Algorithm

- **1.** Start with initial Θ and Φ
- 2. Run EM until convergence
- **3.** While BIC decreases:
 - a) Remove one plane and calculate new BIC
 - b) Remove one main direction and calculate new BIC
- 4. If no change stop, else:a) Insert new plane and main direction
 - b) Go to 2.

Post Processing

- Project points belonging to a plane into the plane
- Cluster points into polygonal areas (regiongrowing)
- Find 2D contours for each cluster (alphashapes)
- Constraint: polygonal areas should not contain holes

Real Data Experiment (2)



Typical Result

Standard EM:

Hierarchical EM:



Real Data Experiment



Real Data Experiment



Angle between normal vector and y-axis in degrees



Hierarchical EM

Quantitative Evaluation (1)





Quantitative Evaluation (2)



Angular deviations from ground truth in degrees



Results

- Hierarchical approach that simultaneously clusters data into planes and planes into main directions
- Expectation Maximization to find most likely model
- Automatic estimation of model complexity using BIC
- Yields more accurate models by utilizing the estimated "global constraints"

More than 3 Main Directions



Terrain Modeling (Revisited)

Common representations for terrain data:

Point clouds



Grid maps


Terrain Modeling (Revisited)

Common representations for terrain data:

Point clouds



Grid maps



- + in continuous 3D
- + max. resolution
- sparse
- noisy

Terrain Modeling (Revisited)

Common representations for terrain data:

Point clouds



- + in continuous 3D
- + max. resolution
- sparse
- noisy

Grid maps



- + compact
- + reduced noise
- sparse
- fixed resolution

Modeling Terrain Elevation

Terrain mapping seen as a regression problem:



 $\mathcal{D} = \{(\mathbf{x}_i, y_i)\}_{i=1}^n$

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Terrain mapping seen as a regression problem:



$$\mathcal{D} = \{(\mathbf{x}_i, y_i)\}_{i=1}^n$$
$$y = f(\mathbf{x}) + \epsilon$$
$$\downarrow$$
$$p(y_* \mid \mathbf{x}_*, \mathcal{D})$$

LA-GP: Locally Adaptive GPs

- Approach: Gaussian process regression
- Two extensions:

- 1. Nonstationary covariances: Adapting the smoothness locally
- 2. Model tiling: Sparse approximations for large data sets

Gaussian Process Regression

• Prediction of a new value y_* at location x_* ?



Gaussian Process Regression

 Stationary covariance functions model global function smoothness



medium

smooth

wiggly

Iterative Adaptation



Observation (with white noise σ =0.3)



1. We scanned a terrain board, learned an LA-GP model and compared it to the known ground truth.



- 2. We evaluated the usefulness for motion planning.
- 3. We used the learned model to traverse a terrain.

True Terrain



Laser End Points



Adapted GP Model



Elevation Grid Map



True Terrain

Laser End Points





Observations:



The adapted terrain model:







30

20

10

0 Y

-10

-20

-30

30

40

50

Autonomous Parking



Navigation with the Autonomous Car Junior

 Task: reach a parking spot on the upper level of the garage.



Planned Trajectories



Experiment with Junior



Mapping in Dynamic Environments

Problem:

- Often models of non-stationary objects are not available.
- Often we cannot assume that there is a separation between non-stationary and static objects.

Solution:

 Using EM to learn beams reflected by dynamic objects.

The Measurement Model

- 1. pose at time *t*:
- 2. beam *n* of scan *t*:
- 3. maximum range reading:
- 4. beam reflected by dynamic object
- 5. beam reflected by static object:

$$p(z_{t,n} | c_{t,n}, x_t, m) = \begin{cases} \prod_{k=0}^{z_{t,n}-1} (1 - m_{f(x_t, n, k)}) & \text{if } \varsigma_{t,n} = 1 \\ \prod_{k=0}^{z_{t,n}} (1 - m_{f(x_t, n, k)}) & \text{if } \varsigma_{t,n} = 0 \text{ and } c_{t,n} = 0 \\ m_{f(x_t, n, z_{t,n})} \prod_{k=0}^{z_{t,n}-1} (1 - m_{f(x_t, n, k)}) & \text{if } \varsigma_{t,n} = 0 \text{ and } c_{t,n} = 1 \end{cases}$$



t:
$$\varsigma_{t,n} = 0$$
 and $c_{t,n} = 0$
 $\varsigma_{t,n} = 0$ and $c_{t,n} = 1$

 X_t

 $Z_{t,n}$

$$\varsigma_{t,n} = 0$$
 and $c_{t,n} = 1$

Application of EM

$$E_{c}[\ln p(z, c \mid x, m) \mid z, x, m] = N \cdot \sum_{t=1}^{T} E_{c}[\ln p(c_{t})] \\ + \sum_{t=1}^{T} \sum_{n=1}^{N} \left[E_{c}[c_{t,n} \mid z_{t,n}, x_{t}, m] \cdot (1 - \zeta_{t,n}) \cdot \ln m_{f(x_{t},n,z_{t,n})} \\ + (1 - E_{c}[c_{t,n} \mid z_{t,n}, x_{t}, m]) \cdot (1 - \zeta_{t,n}) \cdot \ln(1 - m_{f(x_{t},n,z_{t,n})}) + \sum_{k=0}^{z_{t,n}-1} \ln(1 - m_{f(x,n,k)}) \right] \\ + \mathbf{E-Step:} \\ e_{t,n} = \begin{cases} \frac{p(c_{t,n}=1|\zeta_{t,n}=1, x_{t}, m)}{p(c_{t,n}=0|\zeta_{t,n}=1, x_{t}, m)} & \zeta_{t,n} = 1 \\ p(c_{t,n}=1) \cdot \frac{m_{f(x_{t},n,z_{t,n})} + (\frac{1}{p(c_{t,n}=1)} - 1) \cdot (1 - m_{f(x_{t},n,z_{t,n})})}{m_{f(x_{t},n,z_{t,n})} + (\frac{1}{p(c_{t,n}=1)} - 1) \cdot (1 - m_{f(x_{t},n,z_{t,n})})} \end{cases} else$$

M-Step:

Compute most likely map by considering the expectations $e_{t,n}$ during SLAM.

Computing the Most Likely Map

$$\hat{m}^{[t]} = \arg \max_{m} \left[\sum_{j=1}^{J} \sum_{t=1}^{T} \sum_{n=1}^{N} \left(I(f(x_{t}, n, z_{t,n}) = j) \right) \right]$$

$$\cdot (1 - \varsigma_{t,n}) \cdot (e_{t,n} \ln m_{j} + (1 - e_{t,n}) \ln(1 - m_{j}))$$

$$+ \sum_{k=0}^{z_{t,n}-1} I(f(x_{t}, n, k) = j) \cdot \ln(1 - m_{j}))$$

Suppose

$$\alpha_{j} = \sum_{t=1}^{T} \sum_{n=1}^{N} I(f(x_{t}, n, z_{t,n}) = j) \cdot (1 - \varsigma_{t,n}) \cdot e_{t,n}$$

$$\beta_{j} = \sum_{t=1}^{T} \sum_{n=1}^{N} \left[I(f(x_{t}, n, z_{t,n}) = j) \cdot (1 - \varsigma_{t,n}) \cdot (1 - e_{t,n}) + \sum_{k=0}^{z_{t,n}-1} I(f(x_{t}, n, k) = j) \right]$$

Computing the Most Likely Map

We assume that all cells m_i are independent:

$$\hat{m}^{[t]} = \arg\max_{m} \left(\sum_{j=1}^{J} \alpha_{j} \ln m_{j} + \beta_{j} \ln(1 - m_{j}) \right)$$

If we set

we obtain

$$\frac{\partial m}{\partial m_j} = \frac{\alpha_j}{m_j} - \frac{\beta_j}{1 - m_j} = 0 \quad m_j = \frac{\alpha_j}{\alpha_j + \beta_j}$$

Computing the most likely map amounts to counting how often a cell has reflected a measurement.

EM-based Estimation of the Most Likely Map



 e_{tn} : Expectation that z_{tn} is reflected by a dynamic object

Byzantine Museum, Athens



Wean Hall



Wean Hall (Hallway)



Wean Hall (Hallway)



Pittsburgh Craig Street/Forbes Ave



3D Maps in Dynamic Environments







A Fly-Through



Landmark Selection

Task:

Autonomous navigation in the context of embedded systems.



Problem:

- Simultaneous localization and mapping (SLAM) has high computational and memory demands.
- Embedded devices only provide limited computational power and memory capacity.

EKF-SLAM

Given:

- A sequence of observations z_1, \ldots, z_t
- A sequence of actions u_1, \ldots, u_t
- Jointly estimate at each point in time t:
 - Pose of the robot: $(x_r, y_r, \theta_r)^t$
 - Positions of N landmarks:

$$(x_{l,1}, y_{l,1}, \ldots, x_{l,N}, y_{l,N})^t$$

Here: Unscented Kalman Filter (UKF)

Scenario

- Limited computational resources.
 - Only few landmarks can be integrated.
- Solve navigation task as good as possible.
 - Reach target location as accurate as possible.
- Idea: Learn what to do.
 - Learn which landmark to consider.
- Desired properties:
 - Better than manually tuned heuristic.
 - Good generalization of learned policies.
 - Compress policies so they become applicable on systems with restricted memory capacity.
Reinforcement Learning

- Idea: Learn from interaction with the environment.
- Episode:
 state s action a state s' action a' final cost

Estimate Q function which maps each state action pair to a cost value.

Choose policy π with $\pi(s) = \operatorname{argmin}_a Q(s, a)$

Monte-Carlo Reinforcement Learning

 Estimate the Q-function as the average return over sample episodes.

Single Goal Task

- Robot should move from A to B.
- N landmarks in the environment.
- Only *M* landmarks can be used.

Learning target:

Select the optimal landmarks for the navigation such that the distance between true pose of the robot and the goal B is minimized.

Single Goal Task

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- Robot should move from A to B.
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- Only *M* landmarks can be used.

Learning target:

Select the optimal landmarks for the navigation such that the distance between true pose of the robot and the goal B is minimized.

Round Trip Task

 Robot should move from A to B and back to A twice.

Learning target:

Minimize the average distance between pose estimate and true pose over the whole trajectory.

→Focus on loop-closure.



Potential state space:

• Full UKF state (high-dimensional)

Relevant features:

- 1. Estimated distance to the sub-goal B
- 2. Number of landmarks integrated in UKF
- 3. Yaw angle to potential new landmark
- 4. Distance of potential new landmark to closest landmark already integrated
- 5. (Entropy of the robot pose)

Binary action:

Potential state space:

Full UKF state (high-dimensional)

Relevant features:

1. Estimated distance to the sub-goal B

- 2. Number of landmarks integrated in UKF
- 3. Yaw angle to potential new landmark
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Binary action:



Potential state space:

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Binary action:



Representation of the Q-Function

Q: (*s*,*a*) → cost

k-Nearest Neighbor Regression:

- Store training data in a KD-tree.
- Find up to k nearest neighbors of query point (s,a) within a fixed search radius.
- Return mean of neighbors.

Properties:

→ Generalizes in sparse areas, and

is accurate in dense areas.

- \rightarrow No overfitting.
- Model is expressed explicitly by the data (as Gaussian Processes), but very fast.

Evaluation oal Task **D**O Qualitative Single Go

Policies

M-First heuristic

Equidistant heuristic

> Learned policy



Evaluation **ask** Qualitative ō **M**

Policies



average error: 0.01 m

Quantitative Results

- 10 independent trainings run consisting of 2000 episodes.
- For each episode a new random environment is created.
- Each trained policy is tested in 1000 episodes.
- Single goal task: Learned policies lead to significantly smaller average errors compared to hand-tuned heuristics.



 Round trip task: Learned policies (± m) are significantly better than equidistant heuristic (m).

Generalization

- So far we did learning and testing using the same setting.
- Desired property:
 - Learn the landmark selection policy in one training scenario.
 - Apply the learned policy successfully in other scenarios.

Crucial Parameters:

- *M* the number of landmarks to select. (5-10-15)
- N the landmark density in the environment.
 (50-100)
- Adjust state space accordingly:
 - E.g., percentage of landmarks already integrated.



- Each policy (e.g., 5/50) is trained 10 times.
- Each trained policy is evaluated using 1000 episodes.

Real-Robot Experiment





Pioneer robot with upward looking camera

View of the robot: detected visual landmarks on the ceiling

Policy trained in simulation, tested on robot.

→Learned policy is significantly better than equidistant. Average error: 0.50 m (learned) versus 0.66 m (equidistant)

Uncompressed Policy

20.000 labelled data points of the uncompressed policy:



Policy Compression Using Neural Network Classification

Neural network structure:



15 weights, 4 bias parameters

Comparison: Compressed Versus Uncompressed Policies



Single-goal task



Compressed Policy

20.000 labelled data points created by the neural network:



Deletion of Landmarks?

- Idea: Marginalize out old landmark in order to cope with limited memory.
- Deletion leads to a more complex problem since the required state and action space increases significantly.
 - Which old landmark should be replaced by the new one?
- First investigations reveal that the following selection policy is promising:
 - Keep some landmarks fixed for re-localization.
 - Perform incremental pose correction with set of frequently replaced landmarks.
- More research has to be done.

Conclusion

- Novel approach for landmark selection in the context of autonomous navigation.
- Important for robots with limited resources.
- The learned policies are significant better then manually designed strategies such as the equidistant heuristic.
- Learned policy generalizes to new environment (with different properties).
- Landmark selection policy learned in simulation has successfully been applied on a real robot.

Robustness towards Shorter/ Longer Paths?

- We can mimic longer/shorter trajectories with by the help of the landmark capacity M and landmark density N.
 - If the path length is doubled the, we simple double *M* and *N*.
- Limitation: We did not adapt the sensor and motion noise accordingly.
 - How robust is the approach towards different sensor/motion noise?
 - More research has to be done here!

Robustness towards Changes in Sensor and Motion Noise?

- We applied policy learned in simulation successfully on a real robot.
- We estimated the motion and sensor noise parameter only very roughly.
- Small indication that the approach is somehow robust towards changes in noise.
- But: More research has to be done here!
 - Inclusion of noise specific features in the state space might increase the robustness...

Action Selection

Variant of ε-greedy to boost the training:

Compact Representation

- K-NN is very fast, but the memory requirements is linear to the number of training data.
- Use approach that Armin Hornung, Maren Bennewitz, and I applied for a similar learning task: Efficient visual navigation in known environment.
 - Problem: Some areas in the state space/action are visited very rarely (the values are "nonsense".)
 - Idea: Express state space by the state/action values visited in 1000 episode using the learned policy.
 - Use clustering technique.



Localization Using a Camera

Advantages of cameras:

- Provide valuable information
- Compact
- Lightweight



Ideal sensor for humanoid robots and UAVs







 Fast movements of the robot introduce motion blur in the images







v=0.05 m/s

v=0.4 m/s

v=1.0 m/s

 Fast movements of the robot introduce motion blur in the images







v=0.05 m/s

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v=1.0 m/s

 Fast movements of the robot introduce motion blur in the images







v=0.05 m/s

v=0.4 m/s

v=1.0 m/s

Problem of Motion Blur

- Features cannot be extracted and matched reliably anymore
- Degradation depends on
 - Camera quality, shutter speed
 - Lighting conditions
 - Velocity of the robot
- Image preprocessing possible, but does not completely restore the image

Approach

- Let the robot learn how to control its motion in order to reach the destination fast and reliably
- Take the influence of motion blur into account to generate an efficient navigation policy
Task Description

- Navigation from the start to a goal point (or to an intermediate waypoint)
- Localization based on visual features
- UKF to track the robot's pose
- Task is finished when reaching the destination (physically)
- Goal: Learn a navigation strategy which minimizes the time to the destination

Learning Navigation Policies

- Formulation as reinforcement learning task
- Defined as Markov decision process (MDP) using the states S, the actions A, and the rewards R



In our case: Augmented MPD

State Space

- Use relevant features to represent the complete state
 - Uncertainty of UKF, entropy over the Gaussian $h = \frac{1}{2} \ln \left((2\pi e)^3 \cdot |\det(\Sigma)| \right)$
 - Estimated Euclidean distance to the goal (g_x, g_y) $d = \sqrt{(g_x - x_t)^2 + (g_y - y_t)^2}$
 - Estimated relative angle to the goal

$$\varphi = atan2(g_y - y_t, g_x - x_t) - \theta_t$$

Based on the most-likely pose estimate

Actions

- Choosing the velocity v
- Possible actions A={0.1,0.2,0.3,0.4,1.0} in m/s
- Discretization determined according to the effect of motion blur
- The selected velocity v is sent to the navigation controller
- Note: The collision avoidance stops the robot in dangerous cases

Rewards

• Reward at *t*:
$$r_t = \begin{cases} 100 & \text{if } t = T \\ -\Delta_t & \text{otherwise} \end{cases}$$

- Drives the robot to reach the destination as fast as possible
- No explicit punishment for delocalization
- Implicit punishment: Time to stop, re-localize, and accelerate again

Experiments

- Learning and parameter evaluation in simulation
- The policy is learned in a scenario with 2 waypoints
- The landmark observation probability is estimated from real data
- Each learning run: 500 episodes
- The landmark positions are randomized in each episode (landmark density: 40 L/)



Trajectory of the Learned Policy (in Simulation)



Indoor Robot



Pioneer 2 robot with downlooking camera



Observed floor patch with SURF as visual landmarks

Outdoor Robot



Powerbot robot with downlooking camera



Observed floor patch with SURF as visual landmarks

Evaluation - Indoor Robot

- Two-waypoint scenario
- Evaluation: 10 runs of the learned policy
- Compared to driving at constant velocity (10 runs for each velocity)
- Our learned policy is significantly faster!





Scenario with Multiple Waypoints Simulation Results

 When the pose estimate is sufficiently close to the waypoint, the next waypoint is regarded as goal





constant velocity, 0.2m/s

constant velocity, 1.0m/s



Generalization over the Landmark Density

- Evaluate the policy learned in an environment with a landmark density of 40 L/ m^2 in
 - sparser (10 L/ m^2) and
 - denser (70 L/ m²) environments
- Compare the performance to a policy learned in an environment matching the respective test environment

Generalization over the Landmark Density



 No need to explicitly account for environmental conditions in the learning scenario since no significant difference!

Policy Compression

- Learned policy is represented by a table whose size depends on the discretization
- For each visited state (d,φ,h), the chosen velocity v is regarded as classification
- Apply X-Means (k-Means+BIC) to find the number of clusters and their centers



- Significantly more compact representation
- Yields a similar performance

Conclusions (1)

- New approach to learning an efficient policy for vision-based navigation
- Via reinforcement learning, the robot learns to reach its destination as fast as possible
- The impact of motion blur on the feature detection is implicitly taken into account
- Our learned policy outperforms any strategy of driving at a constant velocity

Conclusions (2)

- The learned policy generalizes over different environments
- X-means clustering on the visited state space for compressing the learned policy
- Compressed policy is an order of magnitude smaller without a loss of performance

Place Classification

- Indoor environments can be decomposed into different places
- How can we determine the type of place a robot is at and how can we utilize it to improve navigation tasks?



Observations



Observations



Observations



Place Classification using Boosting

Observation:

There exists a variety of simple features f_i we can define on laser range scans.

Problems:

Each single feature f_i gives poor classification rates.

Idea:

Combine multiple simple features to form a strong classifier using AdaBoost.

Simple Features



Learning



Classification



Application Result





Test # examples: 18726 classification: 94%

Corridor Room Doorway

Application to a New Environment





Application to a New Environment





Corridor Room Doorway

Related Work

- Minimizing the uncertainty in the belief distribution during SLAM or navigation [Kollar&Roy `06, He et al. '08, Roy et al. `99]
- Consider shaking movements of the head, acquire only images during stable phases [Ido et al. '09]
- Image preprocessing to restore an image and reduce the effects of motion blur [Pretto et al. '09]

Thank you!