



# 16.485: VNAV - Visual Navigation for Autonomous Vehicles

**Luca Carlone**

Lecture 23: SLAM I -  
Formulations and Sparsity



based on slides by Kasra Khosoussi



# Today

## Simultaneous Localization and Mapping

- ▶ “Holy grail of mobile robotics”
- ▶ Over 30 years of *robotic* research

### Simultaneous Localisation and Mapping (SLAM): Part I The Essential Algorithms

Hugh Durrant-Whyte, *Fellow, IEEE*, and Tim Bailey

*Abstract*—This tutorial provides an introduction to Simultaneous Localisation and Mapping (SLAM) and the extensive research on SLAM that has been undertaken over the past decade. SLAM is the process by which a mobile robot can build a map of an environment and at the same time use this map to compute its own location. The past decade has seen rapid and exciting progress in solving the SLAM problem together with many compelling implementations of SLAM methods. Part I of this tutorial (this paper), describes the probabilistic form of the SLAM problem, essential solution methods and significant implementations. Part II of this tutorial will be concerned with recent advances in computational methods and new formulations of the SLAM

this tutorial. Section V describes a number of important real-world implementations of SLAM and also highlights implementations where the sensor data and software are freely down-loadable for other researchers to study. Part II of this tutorial describes major issues in computation, convergence and data association in SLAM. These are subjects that have been the main focus of the SLAM research community over the past five years.

### Past, Present, and Future of Simultaneous Localization And Mapping: Towards the Robust-Perception Age

Cesar Cadena, Luca Carlone, Henry Carrillo, Yasir Latif,  
Davide Scaramuzza, José Neira, Ian Reid, John J. Leonard

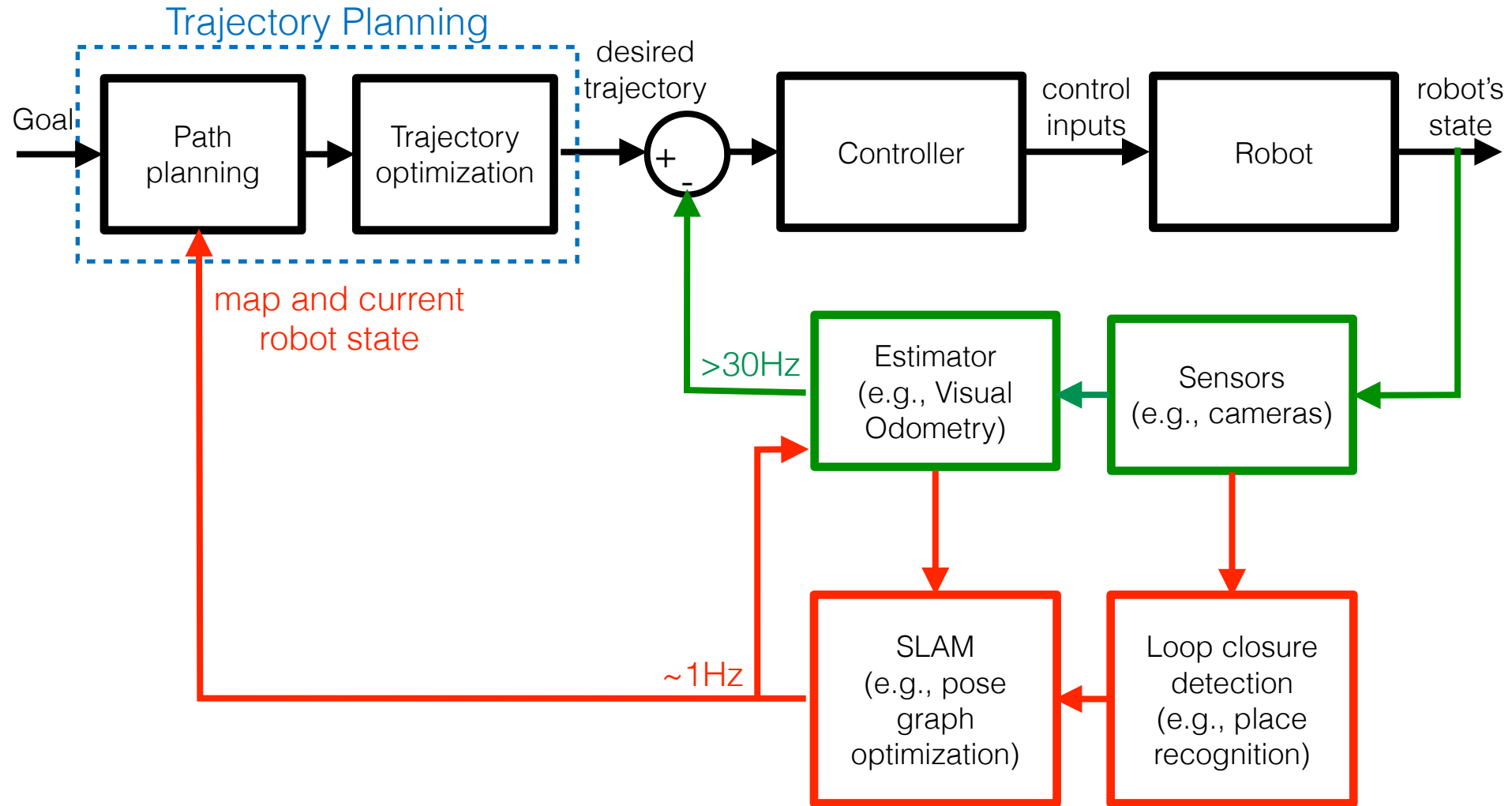
*Abstract*—Simultaneous Localization And Mapping (SLAM) consists in the concurrent construction of a model of the environment (the *map*), and the estimation of the state of the robot moving within it. The SLAM community has made astonishing progress over the last 30 years, enabling large-scale real-world applications, and witnessing a steady transition of this technology

#### I. INTRODUCTION

SLAM comprises the simultaneous estimation of the state of a robot equipped with on-board sensors, and the construction of a model (the *map*) of the environment that the

“The genesis of the probabilistic SLAM problem occurred at the 1986 IEEE Robotics and Automation Conference held in San Francisco. This was a time when probabilistic methods were only just beginning to be introduced into both robotics and AI. A number of researchers had been looking at applying estimation-theoretic methods to mapping and localisation problems; these included Peter Cheeseman, Jim Crowley, and Hugh Durrant-Whyte. *Over the course of the conference many paper table cloths and napkins were filled with long discussions about consistent mapping.* Along the way, Raja Chatila, Oliver Faugeras, Randal Smith and others also made useful contributions to the conversation.”

# Big Picture



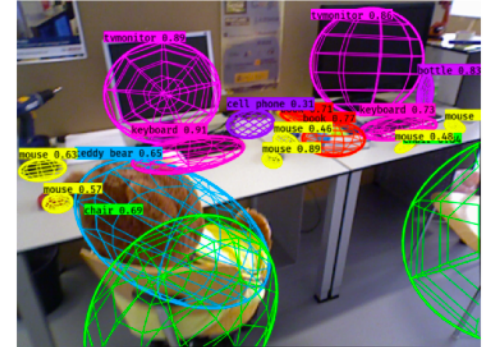
# “Map”: Environment Representations

- **Sparse:**

- Landmark-based
- No explicit representation (pose graph)
- Geometric primitives



courtesy of Ranganathan et al.



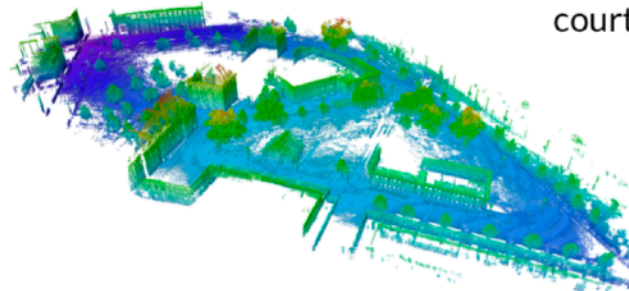
courtesy of Nicholson et al.

- **Dense:**

- Point clouds
- 2D/3D occupancy grids
- 3D meshes
- .....



courtesy of Sameer Agarwal

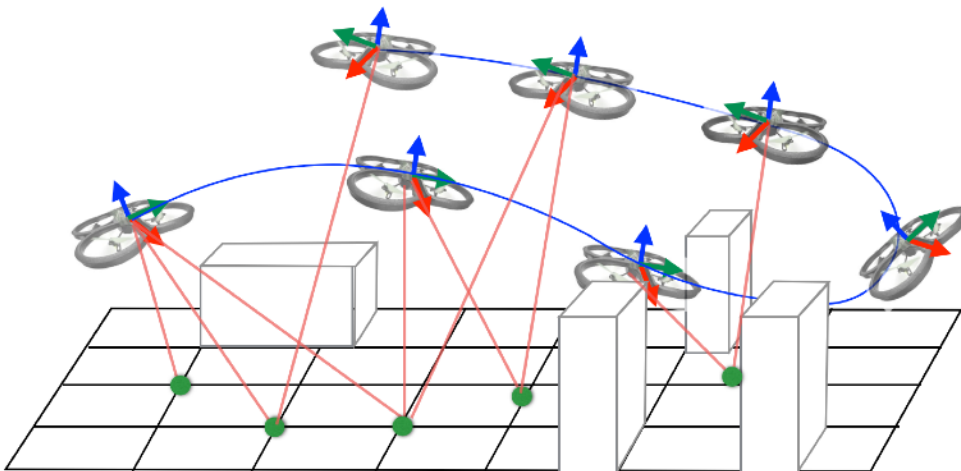
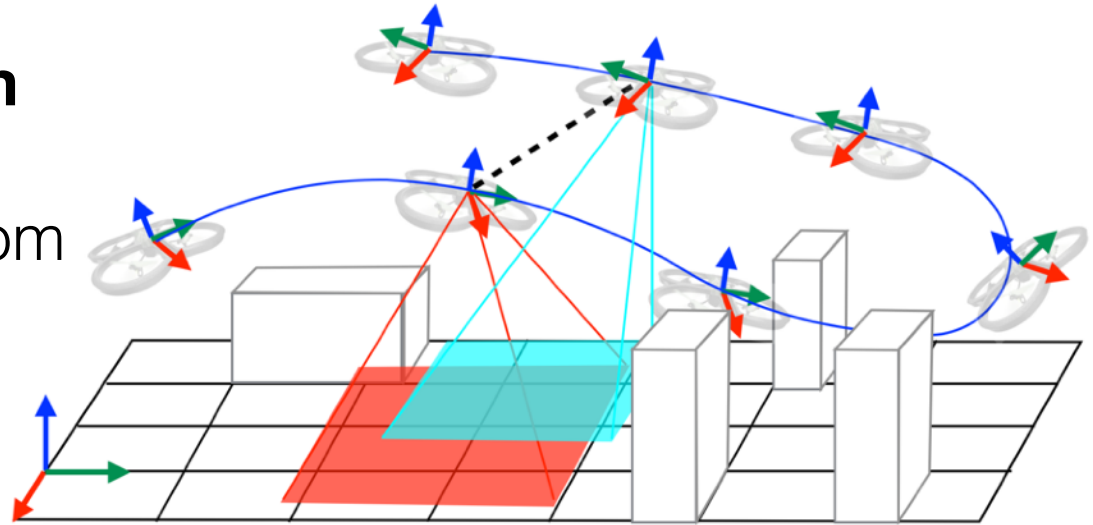


courtesy of octomap

# Simultaneous Localization and Mapping

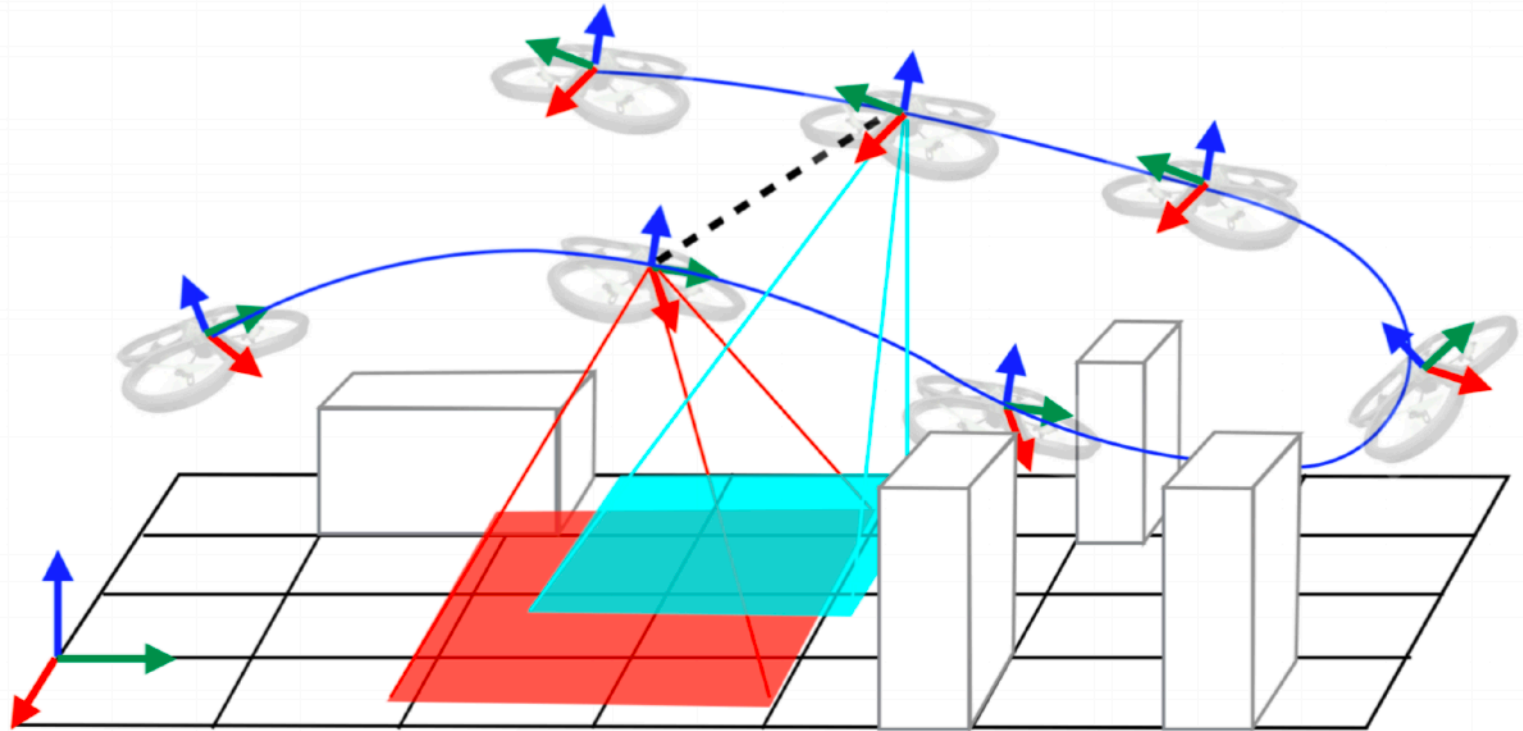
## Pose Graph Optimization

(a.k.a. pose SLAM):  
Estimate only trajectory from  
sensor data



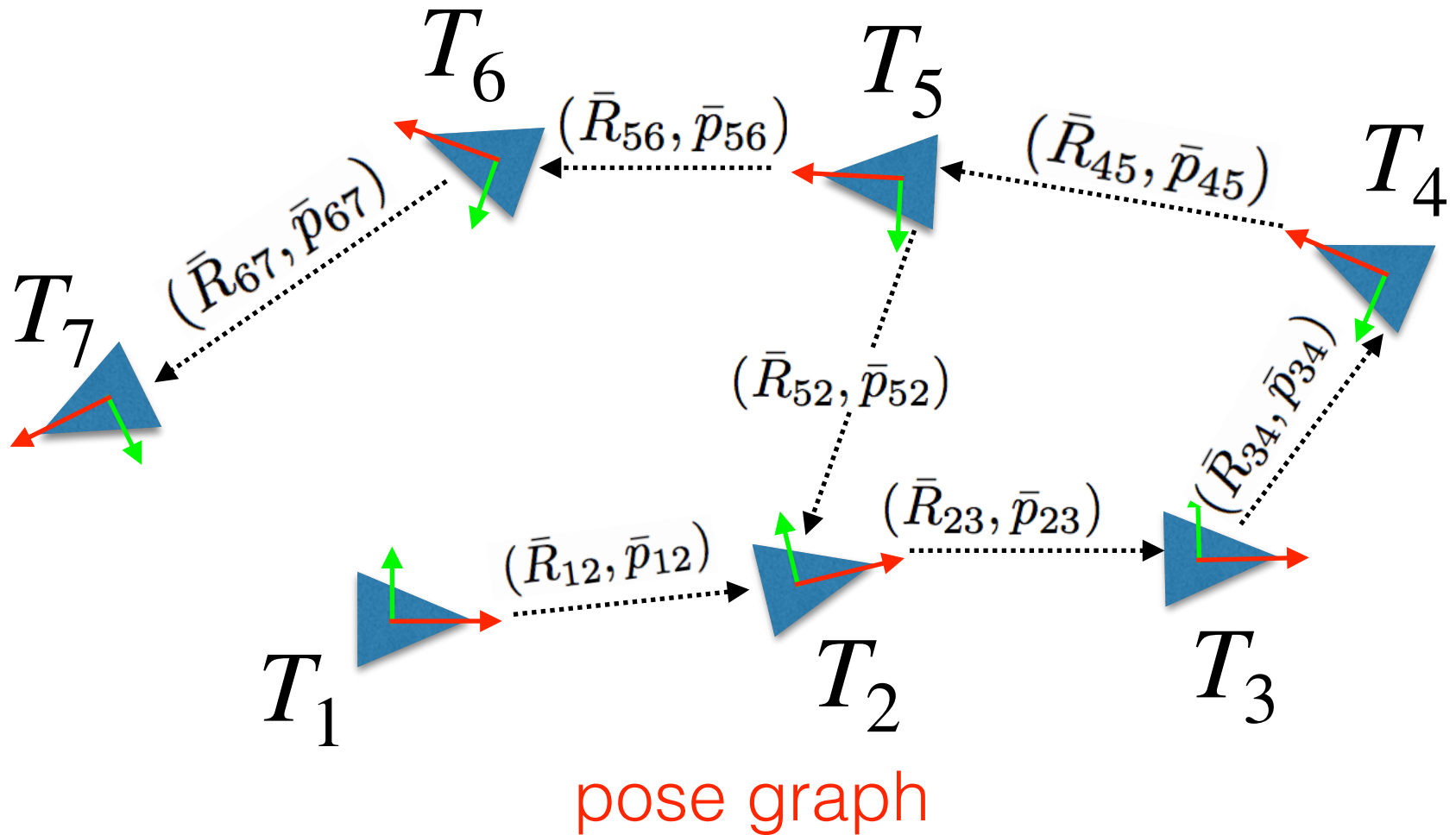
**Landmark-based SLAM:**  
Estimate trajectory of robot  
and position of external  
landmarks from sensor  
data

# Pose Graph Optimization

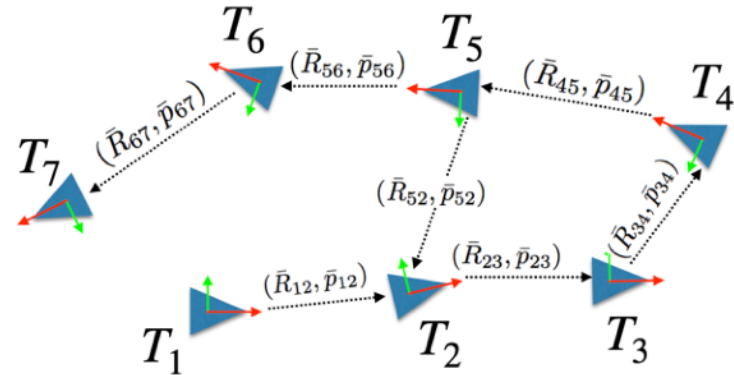


- **Measurements:** odometry + loop closures (i.e., relative pose measurements between non-consecutive poses obtained via place recognition & 2-view geometry, or similar)
- **Variables:** robot poses

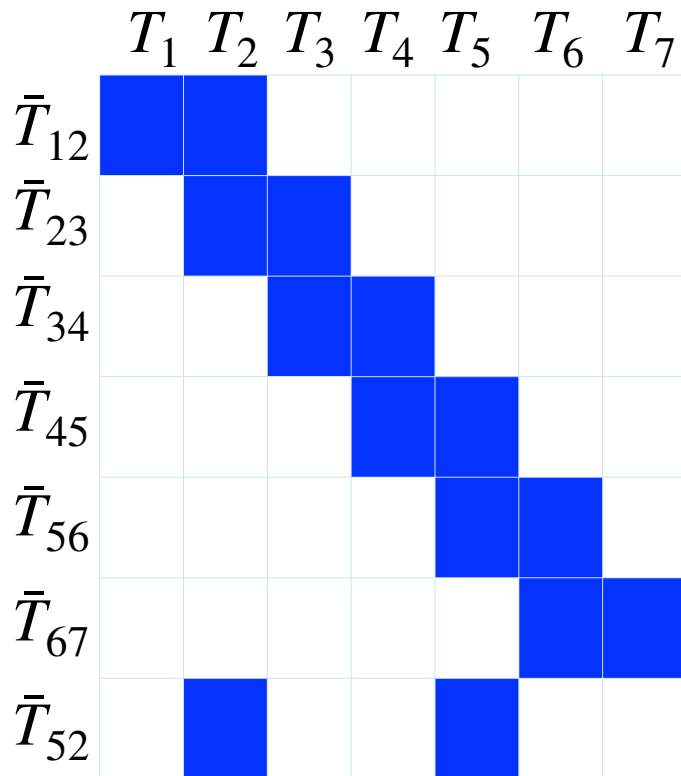
# Graphical representation of pose graph optimization



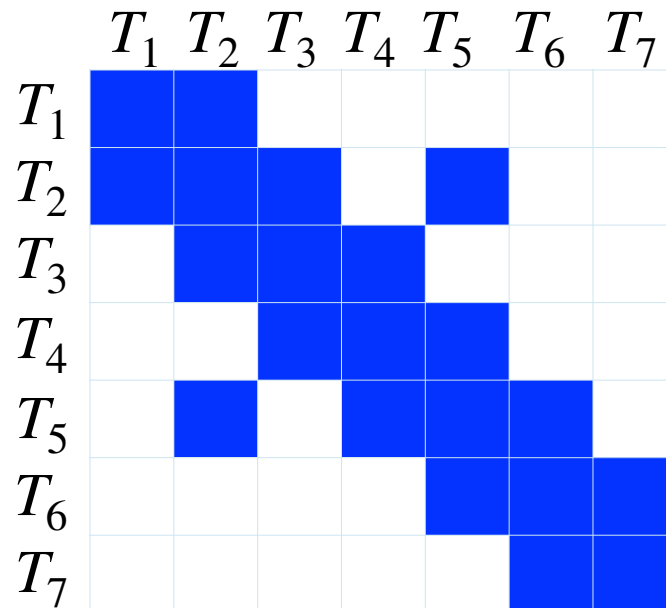
# Pose Graph Optimization: Sparsity



Jacobian  $\mathbf{J}$



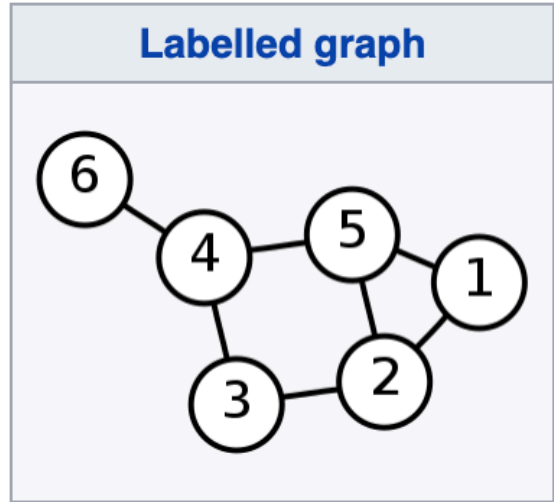
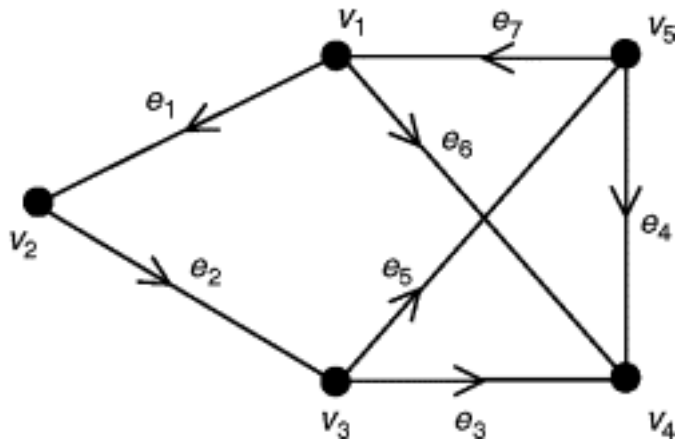
Hessian  $\mathbf{J}^T \mathbf{J}$



a.k.a.  
Information  
Matrix of  
the estimate



# Graphical representation of pose graph optimization



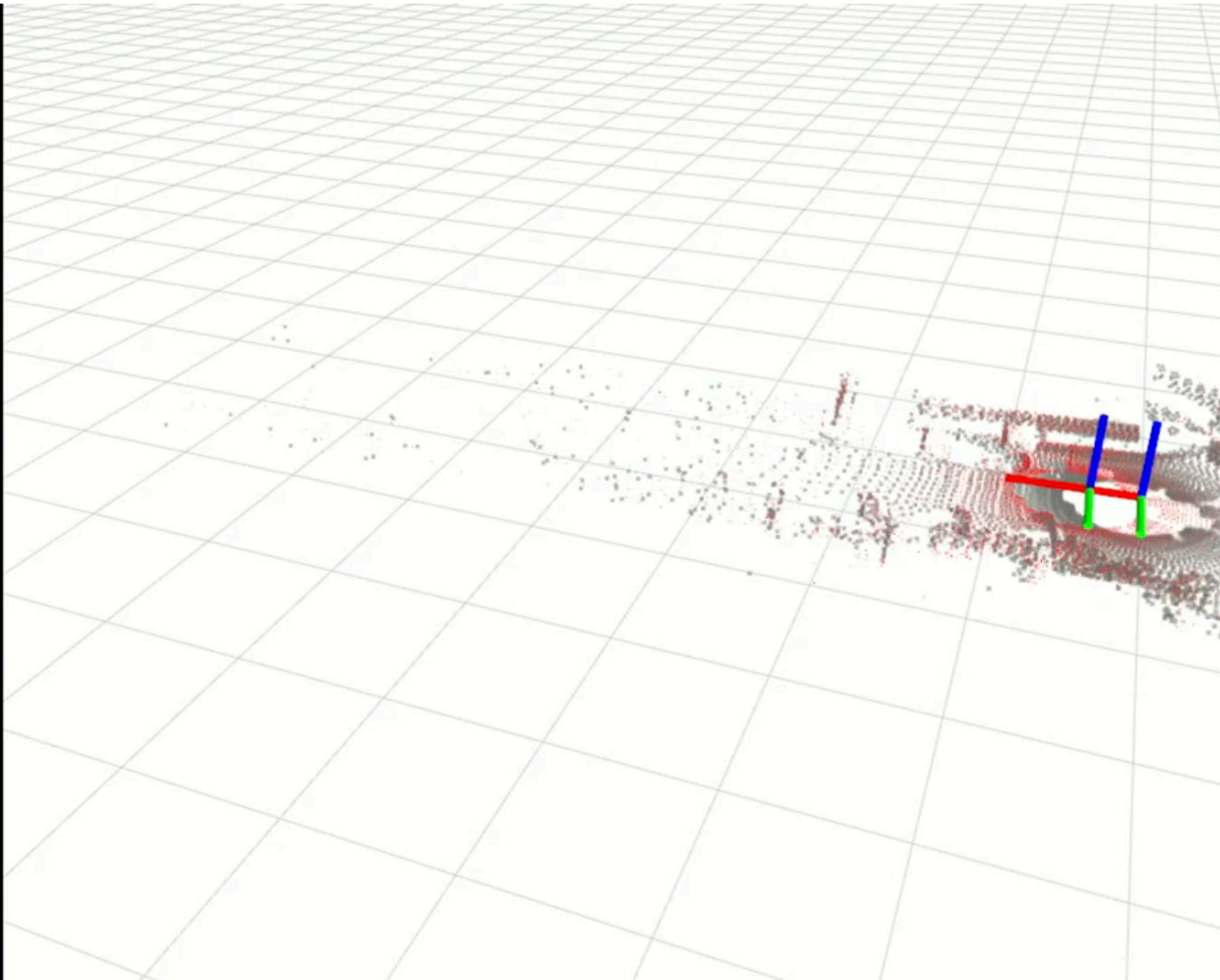
**Incidence Matrix**

	$e_1$	$e_2$	$e_3$	$e_4$	$e_5$	$e_6$	$e_7$
$v_1$	1	0	0	0	0	1	-1
$v_2$	-1	1	0	0	0	0	0
$v_3$	0	-1	1	0	1	0	0
$v_4$	0	0	-1	-1	0	-1	0
$v_5$	0	0	0	1	-1	0	1

**Laplacian matrix**

2	-1	0	0	-1	0
-1	3	-1	0	-1	0
0	-1	2	-1	0	0
0	0	-1	3	-1	-1
-1	-1	0	-1	3	0
0	0	0	-1	0	1

# Pose Graph Optimization: Example

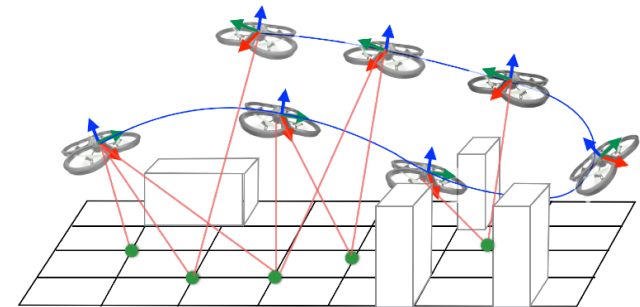
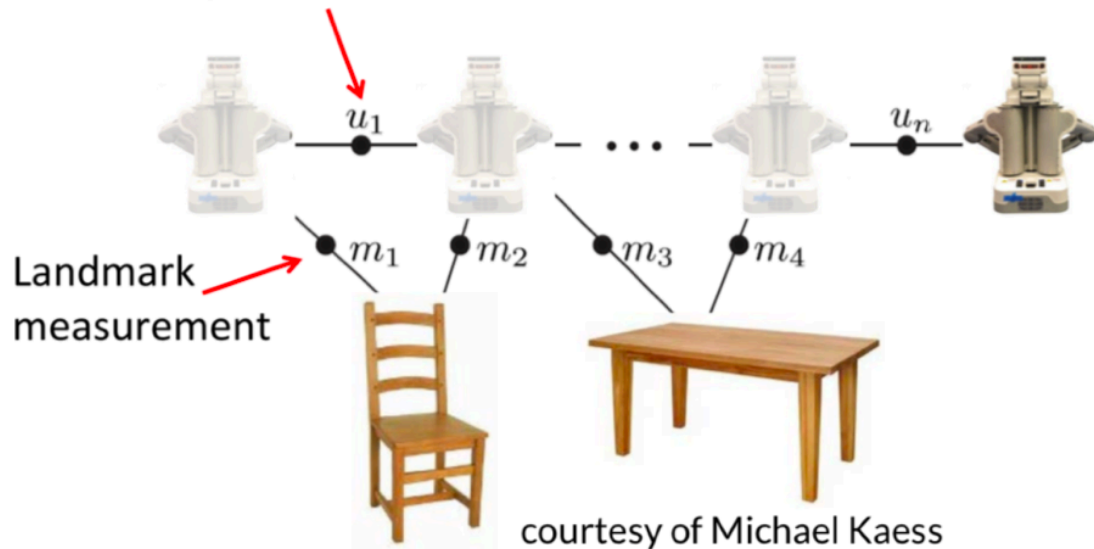


[https://www.youtube.com/watch?v=KYvOqUB\\_odg](https://www.youtube.com/watch?v=KYvOqUB_odg)

# Landmark-based SLAM

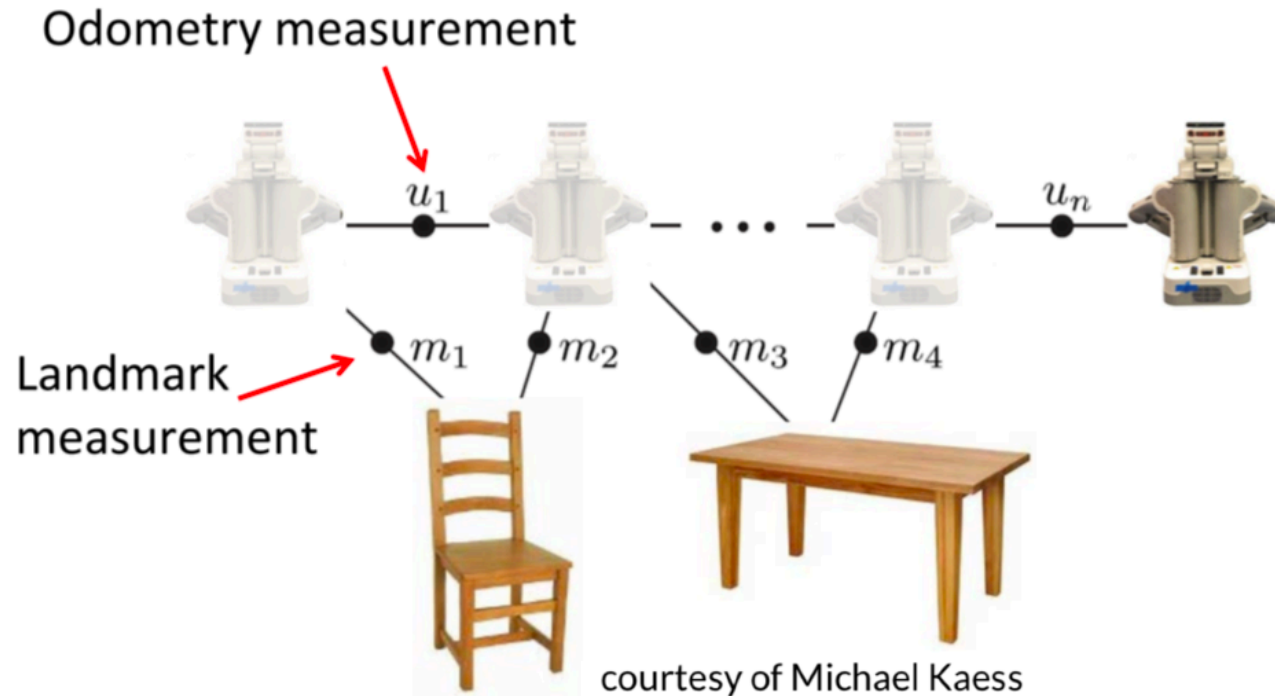
- ▶ Sequence of robot (camera) poses  $\mathbf{T}_1, \mathbf{T}_2, \dots, \mathbf{T}_t \in SE(d)$
- ▶ Robot measures the relative pose between  $\mathbf{T}_i$  and  $\mathbf{T}_{i+1}$  (odometry)
- ▶ Robot measures the environment (e.g., point landmarks  $\mathbf{p}_i \in \mathbb{R}^d$ )

Odometry measurement



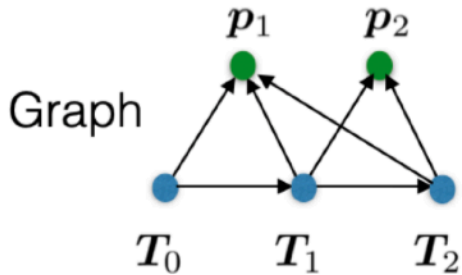
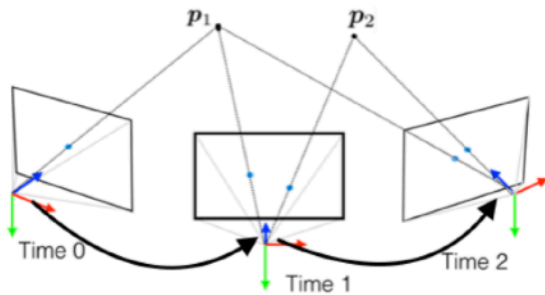
- **Measurements:** odometry + measurements of (projection, range, position, or others) of external landmarks
- **Variables:** robot poses and landmark positions

# Graphical representation of landmark-based SLAM

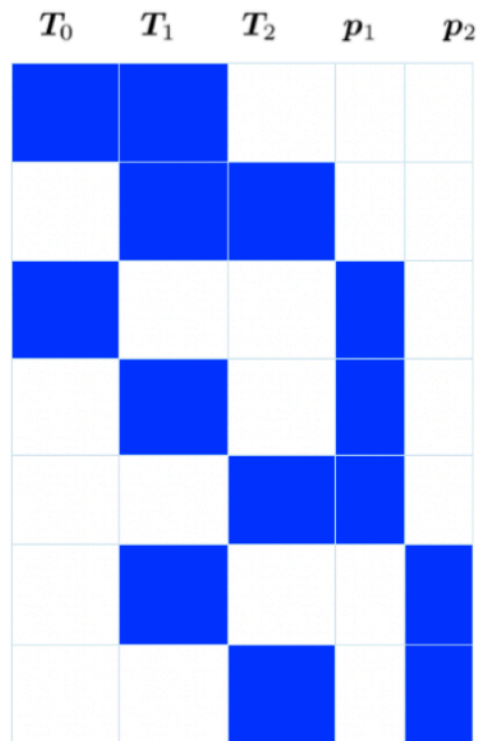


- ▶ Each variable (robot pose, landmark position/pose) is a node in the graph
- ▶ Each (usually) pairwise measurement denotes an edge between the corresponding two variables (nodes)

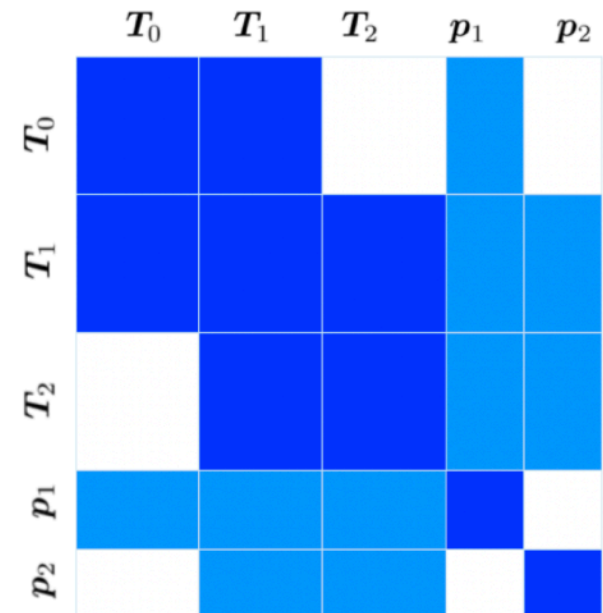
# Graphical representation of landmark-based SLAM



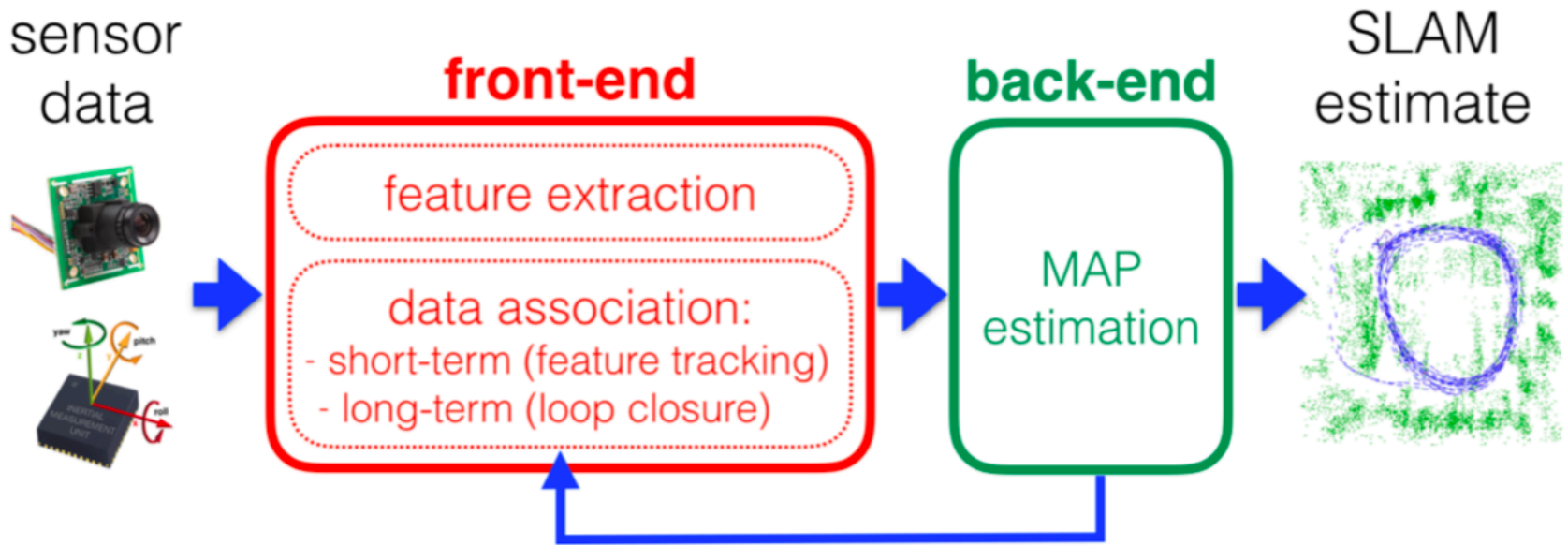
## Jacobian $\mathbf{J}$



## Hessian $\mathbf{J}^T \mathbf{J}$



# Some terminology



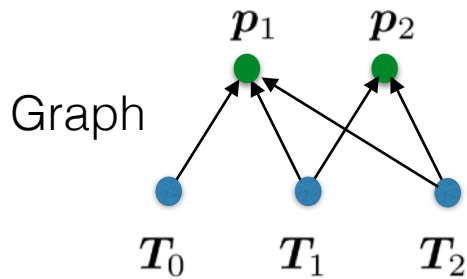
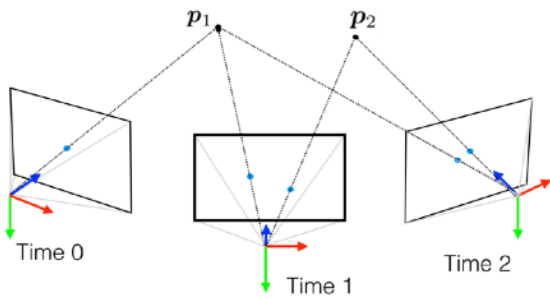
MAP is maximum *a posteriori* estimation  
(MLE if no prior is available [“uninformative” prior])

courtesy of Cadena et al.

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# Backup

# Windowed Bundle Adjustment



Jacobian  $\mathbf{J}$

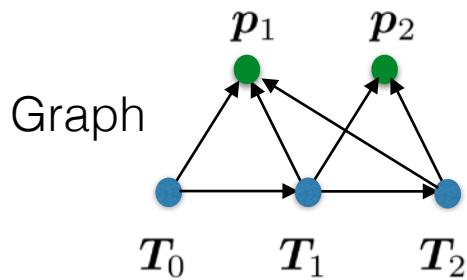
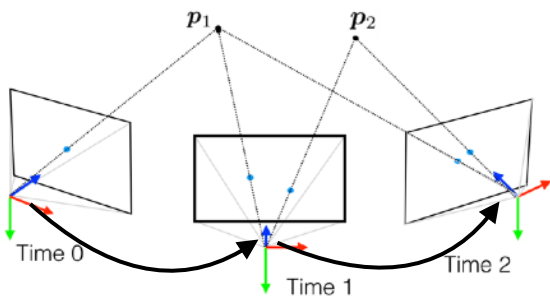
	$T_0$	$T_1$	$T_2$	$p_1$	$p_2$
$T_0$	Blue			Blue	
$T_1$		Blue		Blue	
$T_2$			Blue	Blue	
$p_1$		Blue			
$p_2$			Blue		

Hessian  $\mathbf{J}^T\mathbf{J}$

	$T_0$	$T_1$	$T_2$	$p_1$	$p_2$
$T_0$	Blue			Blue	
$T_1$		Blue		Blue	Blue
$T_2$			Blue	Blue	Blue
$p_1$	Blue	Blue	Blue	Blue	
$p_2$		Blue	Blue		Blue



# Windowed Bundle Adjustment



## Jacobian $\mathbf{J}$

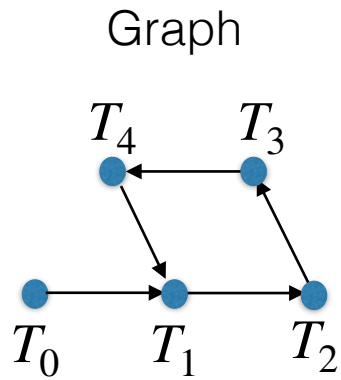
	$T_0$	$T_1$	$T_2$	$p_1$	$p_2$
$T_0$	Blue	Blue			
$T_1$		Blue	Blue		
$T_2$			Blue	Blue	
$p_1$		Blue		Blue	
$p_2$			Blue		Blue

## Hessian $\mathbf{J}^T\mathbf{J}$

	$T_0$	$T_1$	$T_2$	$p_1$	$p_2$
$T_0$	Blue	Blue		Light Blue	
$T_1$	Blue	Blue	Blue	Light Blue	Light Blue
$T_2$		Blue	Blue	Light Blue	Light Blue
$p_1$	Light Blue	Light Blue	Light Blue	Blue	
$p_2$		Light Blue	Light Blue		Blue

# Windowed Bundle Adjustment

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Transpose  
Incidence Matrix

	$T_0$	$T_1$	$T_2$	$T_3$	$T_4$
$\bar{T}_{01}$	-1	1			
$\bar{T}_{12}$		-1	1		
$\bar{T}_{23}$			-1	1	
$\bar{T}_{34}$				-1	1
$\bar{T}_{41}$		1			-1

Laplacian  
Matrix

	$T_0$	$T_1$	$T_2$	$T_3$	$T_4$
$T_0$	1	-1			
$T_1$	-1	3	-1		-1
$T_2$		-1	2	-1	
$T_3$			-1	2	-1
$T_4$		-1		-1	2

# A

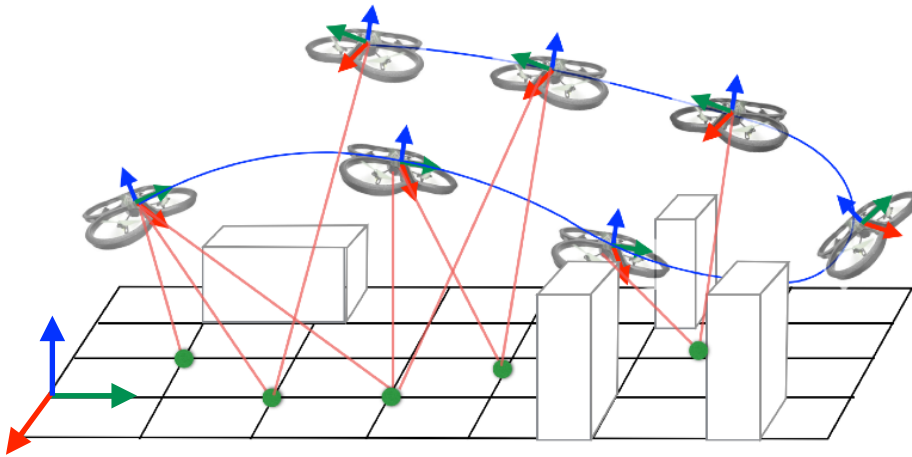
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## Cont'd

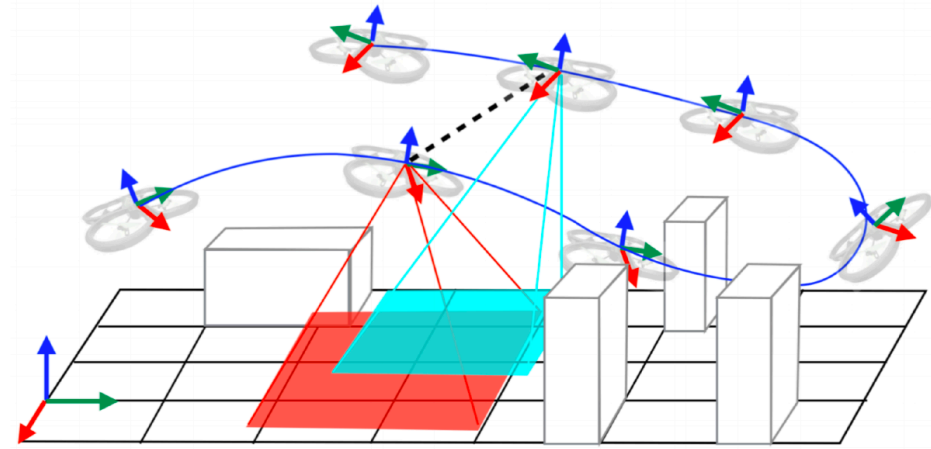
- ▶  $\tilde{\mathbf{T}}_{ij}$  → measured pose between  $\mathbf{T}_i$  and  $\mathbf{T}_j$
- ▶  $\tilde{\mathbf{T}}_{ij} = \mathbf{T}_i^{-1}\mathbf{T}_j \exp(\widehat{\boldsymbol{\epsilon}}_{ij})$  where  $\boldsymbol{\epsilon}_{ij} \sim \mathcal{N}(\mathbf{0}, \Sigma_{ij})$
- ▶  $\|\mathbf{r}_{ij}\|_{\Sigma_{ij}^{-1}}^2$  where  $\widehat{\mathbf{r}}_{ij} = \log_{\text{SE}(3)}(\mathbf{T}_j^{-1}\mathbf{T}_i\tilde{\mathbf{T}}_{ij}) = -\log_{\text{SE}(3)}(\tilde{\mathbf{T}}_{ij}^{-1}\mathbf{T}_i^{-1}\mathbf{T}_j)$
- ▶ Other noise models (and thus residual/MLE formulations) also exist and are commonly used – we'll see one next week
- ▶ e.g., Langevin noise for rotational measurements and additive Gaussian noise for translational measurements (i.e., similar to odometry measurement residuals in **Lab 9** individual deliverable)
- ▶ e.g., another commonly used model uses wrapped Gaussian on rotational measurements ( $\text{SO}(3)$ ) and additive Gaussian on translational measurements

# A

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(a)



(b)



# On board?

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## Typical Back-End (MLE)

$$f(\mathbf{x}) = \sum_{(i,j) \in E} \|\mathbf{z}_{ij} \ominus \mathbf{h}_{ij}(\mathbf{x}_i, \mathbf{x}_j)\|_{\Sigma_{ij}^{-1}}^2$$

- ▶  $\mathbf{x}_1, \dots, \mathbf{x}_n \rightarrow$  robot poses, landmark positions, ...
- ▶  $\mathbf{z}_{ij} \rightarrow$  actual measurement
- ▶  $\mathbf{h}_{ij} \rightarrow$  measurement model
- ▶  $\Sigma_{ij} \rightarrow$  noise covariance matrix
- ▶  $\mathbf{z}_{ij} \ominus \mathbf{h}_{ij}(\mathbf{x}_i, \mathbf{x}_j) \rightarrow$  residual (error)
- ▶  $\ominus \rightarrow$  “generalized –”  
would be defined differently based on the specific measurement model

# A

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## Typical Back-End (MAP)

$$f(\mathbf{x}) = \sum_{(i,j) \in E} \|\mathbf{z}_{ij} \boxminus \mathbf{h}_{ij}(\mathbf{x}_i, \mathbf{x}_j)\|_{\Sigma_{ij}^{-1}}^2 + \sum_i \|\mathbf{x}_i \boxminus \mathbf{s}_i\|_{\Sigma_i^{-1}}^2$$

*i* potential priors for  $\mathbf{x}_i$  at  $\mathbf{s}_i$

- ▶  $\mathbf{x}_1, \dots, \mathbf{x}_n \rightarrow$  robot poses, landmark positions, ...
- ▶  $\mathbf{z}_{ij} \rightarrow$  actual measurement
- ▶  $\mathbf{h}_{ij} \rightarrow$  measurement model
- ▶  $\Sigma_{ij} \rightarrow$  noise covariance matrix
- ▶  $\mathbf{z}_{ij} \boxminus \mathbf{h}_{ij}(\mathbf{x}_i, \mathbf{x}_j) \rightarrow$  residual (error)
- ▶  $\boxminus \rightarrow$  “generalized –”  
would be defined differently based on the specific measurement model