Probabilistic Robotics



The SLAM Problem

A robot is exploring an unknown, static environment.

Given:



- The robot's controls
- Observations of nearby features

Estimate:

- Map of features
- Path of the robot

Structure of the Landmarkbased SLAM-Problem



3D SLAM example – Hector SLAM



3D SLAM example – Octo SLAM



SLAM Applications







Representations

Grid maps or scans







[Lu & Milios, 97; Gutmann, 98: Thrun 98; Burgard, 99; Konolige & Gutmann, 00; Thrun, 00; Arras, 99; Haehnel, 01;...]

Landmark-based
Image: Antiperson of the second second



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

Why is SLAM a hard problem?

SLAM: robot path and map are both unknown



Robot path error correlates errors in the map



- In the real world, the mapping between observations and landmarks is unknown
- Picking wrong data associations can have catastrophic consequences
- Pose error correlates data associations

Simultaneous Localization and Mapping

• Full SLAM:

Estimates entire path and map!

 $p(x_{1:t}, m | z_{1:t}, u_{1:t})$

• Online SLAM:

 $p(x_t, m \mid z_{1:t}, u_{1:t}) = \int \int \dots \int p(x_{1:t}, m \mid z_{1:t}, u_{1:t}) dx_1 dx_2 \dots dx_{t-1}$

Integrations typically done one at a time

Estimates most recent pose and map!

Graphical Model of Online SLAM:



$$p(x_t, m \mid z_{1:t}, u_{1:t}) = \int \int \dots \int p(x_{1:t}, m \mid z_{1:t}, u_{1:t}) dx_1 dx_2 \dots dx_{t-1}$$

Graphical Model of Full SLAM:



 $p(x_{1:t}, m | z_{1:t}, u_{1:t})$

Techniques for Generating Consistent Maps

- Scan matching
- EKF SLAM
- Fast-SLAM
- Probabilistic mapping with a single map and a posterior about poses
 Mapping + Localization
- Graph-SLAM, SEIFs

Kalman Filter Algorithm

- 1. Algorithm Kalman_filter($\mu_{t-1}, \Sigma_{t-1}, u_t, z_t$):
- 2. Prediction:

$$3. \qquad \mu_t = A_t \mu_{t-1} + B_t u_t$$

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

5. Correction:

$$6. K_t = \overline{\Sigma}_t C_t^T (C_t \overline{\Sigma}_t C_t^T + Q_t)^{-1}$$

7.
$$\mu_t = \mu_t + K_t(z_t - C_t \mu_t)$$

- **8.** $\Sigma_t = (I K_t C_t) \overline{\Sigma}_t$
- 9. Return $\mu_{tr} \Sigma_t$

(E)KF-SLAM

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

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

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



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Correlation matrix

Victoria Park Data Set



Victoria Park Data Set Vehicle



Data Acquisition



SLAM



Map and Trajectory



Landmark Covariance



Estimated Trajectory



EKF SLAM Application



[courtesy by John Leonard]

EKF SLAM Application



[courtesy by John Leonard] ²⁸

Approximations for SLAM

Local submaps

[Leonard et al.99, Bosse et al. 02, Newman et al. 03]

- Sparse links (correlations) [Lu & Milios 97, Guivant & Nebot 01]
- Sparse extended information filters [Frese et al. 01, Thrun et al. 02]
- Thin junction tree filters [Paskin 03]
- Rao-Blackwellisation (FastSLAM) [Murphy 99, Montemerlo et al. 02, Eliazar et al. 03, Haehnel et al. 03]

EKF-SLAM Summary

- Quadratic in the number of landmarks: O(n²)
- Convergence results for the linear case.
- Can diverge if nonlinearities are large!
- Have been applied successfully in large-scale environments.
- Approximations reduce the computational complexity.