

Intelligent Image and Graphics Processing 智能图像图形处理



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- 5. Loop Closure
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1. SLAM - Application

- SLAM: Simultaneous Localization and Mapping
- Applications: Robotics, UAVs, Cars, AR/VR, Smart phones, etc.







1. SLAM - Application





1. SLAM - Components





1. SLAM - Sensors

The methods and difficulty of SLAM depend heavily on the equipped sensors.

• Lasers

- Accurate
- Fast
- Long history in research
- Heavy
- Expensive
- Examples: SICK, Velodyne, Rplidar







• Cameras

Sensors

- Cheap
- Light-weight
- Rich information
- High computation cost
- Work under assumptions



• Categories: monocular, stereo, RGBD







1. SLAM - vSLAM

- vSLAM: SLAM that uses cameras as the only or main sensor.
- Active research area in recent decades.
- Considered basically solved in rigid and static environments.





1. SLAM – Map Representation



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

• Landmark-based





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



1. SLAM Pipeline





1. SLAM is a hard problem!

SLAM: robot path and map are both unknown



Robot path error correlates errors in the map



1. SLAM is a hard problem!



- 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





















- Laser data is the reading obtained from the scan
- The goal of the odometry data is to provide an approximate position of the robot
- The difficult part about the odometry data and the laser data is to get the timing right.



Probabilistic Way - Landmarks

- Landmarks are features which can easily be re-observed and distinguished from the environment.
- These are used by the robot to find out where it is (to localize itself).

o Landmarks should be easily re-observable.

o Individual landmarks should be distinguishable from each other.

o Landmarks should be plentiful in the environment.

o Landmarks should be stationary.



Probabilistic Way - Terminology

- Robot State (or pose): $x_t = [x, y, \theta]$
 - Position and heading

 $\Box \quad x_{1:t} = \{x_1, \ \dots, \ x_t\}$

- Robot Controls: U_t
 - Robot motion and manipulation

 \Box $u_{1:t} = \{u_1, ..., u_t\}$

- Sensor Measurements: Z_t
 - □ Range scans, images, etc.

 $\Box z_{1:t} = \{z_1, ..., z_t\}$

- Landmark or Map: $M_i Or l_i$
 - Landmarks or Map

$$m = \{m_1, \dots, m_n\} \text{ or } l = \{l_1, \dots, l_n\}$$



- Observation model: P(z_t | x_t) or P(z_t | x_t,m)
 The probability of a measurement z_t given that the robot is at position x_t and map m.
- Motion Model: $P(x_t | x_{t-1}, u_t)$
 - □ The posterior probability that action u_t carries the robot from x_{t-1} to x_t .



Probabilistic Way - Bayes Filter





Probabilistic Way – Graphical Model of Online SLAM



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



Probabilistic Way – Graphical Model of Full SLAM



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



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





Probabilistic Way – Kalman Filter

1. Algorithm Kalman_filter(μ_{t-1} , Σ_{t-1} , u_t , z_t):

- 2. Prediction:
- $\mathbf{3.} \qquad \overline{\boldsymbol{\mu}}_t = A_t \boldsymbol{\mu}_{t-1} + B_t \boldsymbol{u}_t$
- $\mathbf{4.} \qquad \overline{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t$
- 5. Correction:
- **6.** $K_t = \overline{\Sigma}_t C_t^T (C_t \overline{\Sigma}_t C_t^T + Q_t)^{-1}$
- **7.** $\mu_t = \overline{\mu}_t + K_t (z_t C_t \overline{\mu}_t)$
- $\mathbf{8.} \qquad \Sigma_t = (I K_t C_t) \overline{\Sigma}_t$
- 9. Return μ_t , Σ_t





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

 $\sigma_{x\theta}$ $\sigma_{y\theta}$ σ_{xv} σ $\sigma_{d_{\mathcal{N}}}$ σ_{θ} σ_{θ} $\sigma_{\!\scriptscriptstyle d}$ $Be(x_t, m_t) =$ $\sigma_{l_1 l_N}$ $\sigma_{l_1l_2}$ $\sigma_{x'}$ σ_l . . . σ $\cdots \sigma_{l_2 l_N}$ σ_{d} $\sigma_{l_1l_2}$ σ_{l} σ_{v} ι_2 . . . $\sigma_{l_2 l_N}$ σ_{d_N} σ_{vl_N} $\sigma_{l_1 l_N}$ σ σ_{xh}

Can handle hundreds of dimensions

Algorithm EKF SLAM known_correspondences($\mu_{t-1}, \Sigma_{t-1}, u_t, z_t, c_t$): 1: 0 0...0 0 1 0 0...0 2: $F_x =$ 0 0 1 0...0 1 sin 14-1,6 $\frac{\omega_t}{\omega_t}$ sin($\mu_{t-1,\theta} + \omega_t \Delta t$) $\frac{w_t}{w_t}\cos\mu_{t-1,\theta} - \frac{w_t}{w_t}\cos\mu_{t-1,\theta} - \frac{w_t}{w_t}\sin\mu_{t-1,\theta} - \frac{w_$ $\frac{\upsilon_t}{\omega_t}\cos(\mu_{t-1,\theta}+\omega_t\Delta t)$ 3: $\bar{\mu}_t = \mu_{t-1} + F_x^T$ $\begin{array}{ccc} 0 & \frac{\upsilon_t}{\omega_t}\cos\mu_{t-1,\theta} - \frac{\upsilon_t}{\omega_t}\cos(\mu_{t-1,\theta} + \omega_t\Delta t) \\ 0 & \frac{\upsilon_t}{\omega_t}\sin\mu_{t-1,\theta} - \frac{\upsilon_t}{\omega_t}\sin(\mu_{t-1,\theta} + \omega_t\Delta t) \\ \end{array}$ F_x $G_t = I + F_x^T$ 4: 0 $\bar{\Sigma}_t = G_t \ \Sigma_{t-1} \ G_t^T + F_{\sigma}^T \ R_t \ F_{w}$ 5: (Tr 0 $\sigma_{\phi} = 0$ 6: $Q_t =$ 0 0 σ₈ 7: for all observed features $z_t^i = (r_t^i \ \phi_t^i \ s_t^i)^T$ do 8: $j = c_t^i$ 9: if landmark j never seen before $r_t^i \cos(\phi_t^i + \tilde{\mu}_{t,\theta})$ At,y + $r_t^i \sin(\phi_t^i + \bar{\mu}_{t,\theta})$ 10: µj,y 11: endif 12: 13: $\operatorname{atan2}(\delta_y, \delta_x) - \bar{\mu}_{t, \delta}$ 14: $\hat{z}_{*}^{i} =$ 0...0 0 0 0 0...0 15: $F_{x,j} =$ 0...0 3N-3j $-\sqrt{q}\delta_x \\ -\delta_y$ $\sqrt{q}\delta_{y}$ $-\delta_x$ $^{-1}$ 0 $F_{x,j}$ $H_t^i = \frac{1}{a}$ Su δ_x 16: $T(H^i_+ \bar{\Sigma}_t H^i_+ + Q_t)^{-1}$ 17: $K_t^i = \bar{\Sigma}_t H_t^i$ 18: 19: $\bar{\Sigma}_t = (I - K^i_t H^i_t) \bar{\Sigma}$ 20: endfor 21: $\mu_t = \bar{\mu}_t$ 22: $\Sigma_t = \bar{\Sigma}_t$ 23: return μ_t, Σ_t . . / 1.1 1





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





Map Correlation matrix





Map Correlation matrix



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Correlation matrix



Probabilistic Way – Demo





Probabilistic Way – Summary

- Quadratic in the number of landmarks: $O(n^2)$
- Convergence results for the linear case.
- Can diverge if nonlinearities are large!
- Has been applied successfully in large-scale environments.
- Approximations reduce the computational complexity.



Limitations:

- Computational efficiency is worse then bundle-based method
- Can not handle large number of observations



Visual SLAM



Visual SLAM – Different Ways





Visual SLAM – Feature vs. Direct

Feature-based Methods

- Select 100-1000 representative points (or lines, planes) and discard the others.
- Estimation the motion from the key-points.
- Track the key-points using descriptors.
- Sparse
- Robust to outliers

Direct methods

- Estimate the motion directly from pixels.
- Use all information from images.
- Dense
- Slower
- Difficult to remove the outliers
- Needs good initialization



Visual SLAM – Basic Theory





Triangulation same point in two images to get the 3D point.


Visual SLAM – How to Estimate Camera Position and Orientation





Assuming the first camera is located at origin, then the second camera' s [R|t] can be estimated.



Visual SLAM – Feature Based Methods





Feature Based Methods - Parallel Tracking and Mapping

Parallel Tracking and Mapping for Small AR Workspaces

Extra video results made for ISMAR 2007 conference

Georg Klein and David Murray Active Vision Laboratory University of Oxford



G. Klein, D. Murray, Parallel Tracking and Mapping for Small AR Workspaces, 2007



Feature Based Methods - Parallel Tracking and Mapping

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Parallel Tracking and Mapping for Small AR Workspaces

Extra video results made for ISMAR 2007 conference

Georg Klein and David Murray Active Vision Laboratory University of Oxford

- Tracking and Mapping are separated, and run in two parallel threads
- Mapping is based on keyframes, which are processed using bundle adjustment
- The map is densely intialised from a stereo pair
- New Points are initialised with an epipolar search
- Large numbers of points are mapped

G. Klein, D. Murray, Parallel Tracking and Mapping for Small AR Workspaces, 2007



Feature Based Methods – ORB-SLAM



Raúl Mur-Artal, J. M. M. Montiel and Juan D. Tardós. ORB-SLAM: A Versatile and Accurate Monocular SLAM System, 2015



Feature Based Methods – ORB-SLAM

ORB-SLAM

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- Covisibility information to operate at large scale
- BoW based place recognition system for relocalisation and loop closing

Raúl Mur-Artal, J. M. M. Montiel and Juan D. Tardós. ORB-SLAM: A Versatile and Accurate Monocular SLAM System, 2015



Direct Based Methods – Dense Tracking and Mapping (DTAM)

DTAM: Dense Tracking and Mapping in Real-Time



R.A. Newcombe, S.J. Lovegrove and A.J. Davison, DTAM: Dense Tracking and Mapping in Real-Time, 2011



Direct Based Methods – Dense Tracking and Mapping (DTAM)

DTAM: Dense Tracking and Mapping in Real-Time

- Utilizing a coarse base surface model as the initial starting point for dense reconstruction
- Depth map creation is pipelined, and multiple depth maps are straightforwardly fused to create complete scene reconstructions
- Using GPU to accelerate the speed

R.A. Newcombe, S.J. Lovegrove and A.J. Davison, DTAM: Dense Tracking and Mapping in Real-Time, 2011



Direct Based Methods – Large-Scale Direct Monocular SLAM (LSD-SLAM)

Semi-Dense Visual Odometry for AR on a Smartphone

Thomas Schöps, Jakob Engel, Daniel Cremers ISMAR 2014, Munich



Computer Vision Group Department of Computer Science Technical University of Munich





J. Engel, T. Schops, and D. Cremers, LSD-SLAM: Large-Scale Direct Monocular SLAM, 2014



Direct Based Methods – Large-Scale Direct Monocular SLAM (LSD-SLAM)

Semi-Dense Visual Odometry for AR on a Smartphone

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- Using direct image alignment coupled with filtering-based estimation of semi-dense depth maps
- Probabilistically consistent incorporation of uncertainty of the estimated depth into tracking

J. Engel, T. Schops, and D. Cremers, LSD-SLAM: Large-Scale Direct Monocular SLAM, 2014



Semi-direct tracking and mapping (SDTAM)





- The direct method is adopted to track current motion with high-speed, followed with a motion refinement based on feature correspondences.
- Balance between accuracy and efficiency can be realized.

Shuhui Bu, Yong Zhao, et al., Semi-direct Tracking and Mapping with RGB-D Camera for MAV, MTAP, 2016.



Visual Odometry - Introduction

- Basic Idea
 - Estimate the ego-motion between frames.
 - Basically Two-view geometry.
- Problem
 - Data: a set of images
 - Goal: Estimate the camera motion and reconstruct the environment
 - Structure-from-Motion (SfM) or vSLAM





Visual Odometry - Pipeline

- Feature-based Methods
- Steps:
 - Extract feature key-points and descriptors.
 Common features: FAST, SIFT, SURF, ORB
 - 2. Find the corresponding matches.Brute-force or kNN match.
 - 3. Estimate the ego-motion.
 - PnP or bundle adjustment.
- Comments:
 - 1. Extraction and matching cannot be always guaranteed to be successful.
 - 2. Tracking may lost if the motion is too fast.
 - 3. Ego-motion solution does not always exist or global optimal.







- Ego-motion estimation
- Assume a point X is observed in two frames whose pixel positions are x_1, x_2
- Pose from camera 1 to 2: R, t , Camera matrix: C

$$\lambda_1 x_1 = CX, \lambda_2 x_2 = C(RX + t)$$

• Known:
$$x_1, x_2, C$$
 Goal: R, t, X

• Bundle Adjustment: minimization of the re-projection error:

$$\min_{X,R,t} \sum_{j=1}^{N} \|\lambda_{1}^{j} x_{1}^{j} - C X_{j}\|^{2} + \|\lambda_{2}^{j} x_{2}^{j} - C (R X_{j} - t)\|^{2}$$



 $X = [x, y, z]^T$

$$x_{1} = [u_{1}, v_{1}]^{T}, x_{2} = [u_{2}, v_{2}]^{T} \in \mathbb{R}^{2}$$
$$C = \begin{bmatrix} f_{x} & 0 & c_{x} \\ 0 & f_{y} & c_{y} \\ 0 & 0 & 1 \end{bmatrix}$$

• Unfortunately: non-linear, non-convex, on Lie manifold _____ Difficult to get a global optimal solution.



Feature-based Methods



Via Epipolar Geometry:

• Build epipolar constraints:

$$\hat{x}_1^j \hat{T} R x_2^j = 0$$

• Find the Essential matrix or fundamental matrix:

$$E = \widehat{T}R$$

• Solve R, t from E.

Via Optimization:

- Guess a good initial value (from last frame, constant velocity models or other sensors).
- Iterate! (Gauss-Newton or LM)



Visual Odometry – Scale?

Feature-based Methods

- Monocular SLAM: reconstruct the 3D points: X_i
- Scale indeterminate problem:



$$\min_{X,R,t} \sum_{j=1}^{N} \|\lambda_1^j x_1^j - C X_j\|^2 + \|\lambda_2^j x_2^j - C(R X_j - t)\|^2$$





• Setting relative base-line to 1 => no pure rotation



Visual SLAM – Direct Methods

• Direct Methods

$$\min E(\xi) = \sum_{x \in \Omega_{KF}} \left(I_{KF}(x) - I\left(\omega(x, D_{KF}(x), \xi)\right) \right)^2$$

• Minimization the gray scale values of pixels.



- *I*: Image gray scale value
- *D*: Depth map of pixels
- ω : Projection function
- Assume the camera moves slowly, smoothly and the light condition does not change much.
- Reconstruct dense results instead of sparse feature points.



Visual SLAM – Summary

- So in visual odometry, we
 - Track feature points (lines, planes);
 - Estimate the ego-motion between consecutive frames;
 - Reconstruct the local map (sparse key-points or dense models);
- But they may:
 - Drift during the motion;
 - Inconsistent with other parts of environments;
 - Lost due to occlusion or fast motion.

Solutions

- Global optimization
- Loop closure
- Re-localization



Optimization



Optimization

- In history, we have two kinds of back-ends
 - Filter
 - Optimization
- In filter methods, we use past information to maintain the current status.

• Extended Kalman Filter

Motion:

Observation:

$$x_p^{i+1} = f(x_p^i, u_i) + w_i$$

$$z_{i,j} = h(x_p^i, x_L^j) + v_{i,j}$$

$$x = [x_b, x_{L1}, \dots, x_{Ln}]$$
Status Variable

$$x_{k}^{-} = f(x_{k-1}, u_{k-1})$$
$$P_{k} = AP_{k-1}A^{T} + WQW^{T}$$
Predict

$$h = h(x_k^-, 0)$$

$$K = PH^T (HPH^{-1} + VRU^T)^{-1}$$

$$x_k^+ = x_k^{-1} + K(z - h)$$

Update



• Global optimization: reduce the drifts



Full-SLAM or Graph-based SLAM

- Considering all the past observations and put them into a large optimization problem.
- Usually represented as a Graph:

 $G = \{V, E\}$

- Vertex: the optimization variables
- Edges: the error terms (or constraints)
- A large MSE:

$$\min \sum_{k=1}^{N} e_k(z_k, x_k)^T \Omega_k e_k(z_k, x_k)$$



Global Optimization – Graph and Sparse

- Put them together to build a error function
- Guess a good initial value and then iterate it!
- Just a large bundle adjustment.
- Advantages:
 - Use more information than filters.
 - Convenient to represent the loops.
 - Sparse structure in the graph helps computation!
 - Mix different vertices and edges!
- Disadvantage:
 - Hard to maintain the graph size.
 - Global optimization still needs more computation time comparing with filters.
- Tools: g2o, ceres, etc.



A sample graph

- P: poses of the camera (or robot)
- Z: observations
- K: uncalibrated parameters
- U: motion constraints



Global Optimization – Loop Constraints





- Problems in graph optimization:
 - What happens if I add wrong edges into the graph?
 - Robust error term
 - What if VO gets lost?
 - Measurement of the connectivity
 - The graph will grow over time.
 - Long-term SLAM, needs pruning
 - How to fuse two different graph?
 - Multi-robot SLAM



Loop Closure



- What is loop closure?
- To recognize visited places.
- VO differs with SLAM because it usually don't close the loops
- Therefore VO will have accumulated drift.









Loop Closure

- The Key of closing loops in vSLAM:
 - Are the positions of cameras near to each other?
 - Are the images look the same?



Odometry-based Approaches

- Assume the estimated posts are accurate enough.
- Recursive in logic.

Appearance-based Approaches

- Only consider the observed image.
- State of the art in vSLAM.



YES

False Positive

False Negative



• How to measure the similarity of images?

- Directly A-B ? -What if the view and light changes?
- We need more complicated models: **Bag-of-Words**









Compute Similarity and Raise loop hypothesis

- How to evaluate loop closure methods?
 - Precision-recall curve
- Approaches from ML: Auto-encoders, CNNs, etc.





Loop Closure – Deep Learning



- Using CNN to extract representative feature
- Considering spatial relationship between objects in scene

Qing Li, et al., Place Recognition Based on Deep Feature and Adaptive Weighting of Similarity Matrix, Neurocomputing, 2016. Part of source codes: <u>http://www.adv-ci.com/blog/source/pi-cnn</u> and <u>http://www.adv-ci.com/blog/source/pi-slic</u>



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- Map is one of the major outputs of SLAM
 - However it depends on what is SLAM applied for.



Metric map



Topological map



Others



In mapping we seek an efficient way to represent the environment.





- Maps used in Navigation:
 - Occupancy maps: model the possibility if a point is occupied





2D Occupancy map (ROS)

3D Occupancy map (Octomap)



- Maps used in **Reconstruction**:
 - TSDF (Truncated signed distance function)
 - Surfels







Conclusion


Conclusion

- In a typical SLAM system, we use
 - VO to estimate the ego-motion between frames
 - Optimization to handle the global trajectory
 - Loop closure to correct the draft
 - Map to describe the environment
- Is that all about SLAM?
 - We haven't talked about coding yet.





Future of SLAM

- Semantics are necessary to build bigger and better SLAM systems.
- Will end-to-end learning soon replace the mostly manual labor involved in building today's SLAM systems?
- Use SLAM to fuel Deep Learning







Qualified open-source SLAM solutions

Name	Site
Rgbd-slam-v2	https://github.com/felixendres/rgbdslam_v2
ORB-slam	https://github.com/raulmur/ORB_SLAM
LSD-slam	https://github.com/tum-vision/lsd_slam
Hector-slam	https://github.com/tu-darmstadt-ros-pkg/hector_slam
SVO	https://github.com/uzh-rpg/rpg_svo
RTABslam	https://github.com/introlab/rtabmap_ros#rtabmap_ros
Dvo-slam	https://github.com/tum-vision/dvo_slam
Kinect Fusion	http://research.microsoft.com/en- us/projects/surfacerecon/
Kinfu_large_scale	http://pointclouds.org/documentation/tutorials/using_kin fu_large_scale.php
DTAM	https://github.com/anuranbaka/OpenDTAM



- For a student starting to work in SLAM, one should learn:
 - Math: geometry, probabilistic even ML
 - Coding skills:
 - Linux
 - C++
 - Libraries: ROS, OpenCV, PCL, g2o, DBoW2, libpointmatcher, octomap, Fabmap, ceres ...
 - Python
- Future issues:
 - Dynamic, Multi-robots, Semantic, Low-weight devices, Mobile platforms