

Towards Reliability and Scalability in Feature Based Simultaneous Localization and Mapping

Gibson Hu

**Submitted in fulfillment of the requirement
for the degree of Doctor of Philosophy**

2014



**The Faculty of Engineering and Information Technology
Centre for Autonomous Systems, University of Technology Sydney**

www.uts.edu.au

Supervisor : A/Prof. Shoudong Huang
Co-Supervisor : Dr. Alen Alempijevic
Second Co-Supervisor : Prof. Gamini Dissanayake

Certificate

I, Gibson Hu, declare that this thesis entitled *Towards Reliability and Scalability in Feature Based Simultaneous Localization and Mapping* and the work presented in it are my own. I confirm that:

- This work was done wholly or mainly while in candidature for a research degree at this University.
- Where any part of this thesis has previously been submitted for a degree or any other qualification at this University or any other institution, this has been clearly stated.
- Where I have consulted the published work of others, this is always clearly attributed.
- Where I have quoted from the work of others, the source is always given. With the exception of such quotations, this thesis is entirely my own work.
- I have acknowledged all main sources of help.
- Where the thesis is based on work done by myself or jointly with others, I have made clear exactly what was done by others and what I have contributed myself.

Signed: 
Production Note:
Signature removed prior to publication.

Date: 01/07/2014

Acknowledgements

Having come to the end of my PhD candidature, it has been a wonderful experience working with some of the best and brightest at the Centre for Autonomous Systems, UTS. Four years has passed by very quickly with much learning and research in the exciting field of Robotics. The road has been filled with many challenges, from late nights spent coding to traveling overseas for competition and conferences.

I have been very privileged to work with Associate Professor Shoudong Huang, Dr Alen Alempijevic and Professor Gamini Dissanayake, who have not only been inspirational but role models to me. I would also like to thank the post docs, Liang Zhao, Zhang Wang, Jack Wang, Gavin Paul and the students, Minjie Liu, Lei Shi, Andrew To, Kasra Khosoussi, Mohammad Norouzi, and Freek De Bruijn.

Finally, I would like to thank my friends and family for their unending support.

Abstract

Simultaneous Localization and Mapping (SLAM) has always been an attractive topic in the vibrant field of robotics. Feature based representations of the problem can be seen as one of the most common definitions. In recent years, many SLAM researchers have realized some limitations of filtering based methods and started to focus more on optimization based SLAM techniques. However, this raises several questions surrounding convergence reliability and, similar to filtering, algorithm scalability.

In SLAM, sensor noise and non-linearity often causes the problem to become difficult. Converging towards the global minimum in a non-linear least squares formulation is by no means easy. Typically, one would need to start from a good initial estimate, preferably already inside the basin of attraction of the global minimum. In this thesis, we introduce a technique called Iterative Re-Weighted Least Squares bootstrapping to achieve a good initial estimate even when the noise is exceptionally large.

As a robot continues to traverse through its environment the complexity of SLAM tends to scale badly with the cumulative nature of graph nodes and edges. To solve large SLAM problems within a reasonable time scale one must also take into consideration elements of accuracy and consistency. In this thesis, we propose two alternative algorithms to handle complexity, Sparse Map Joining and Pose Graph Representation. Both of which contain unique advantages for handling the diverse scenarios within SLAM.

A series of quantitative analyses are performed on a number of challenging datasets, both real and simulated. In addition to this we perform a comprehensive case study on a specific type of feature based SLAM problem, RGB-D SLAM. This demonstrates how our technique is capable of avoiding inaccuracies and failure scenarios that is otherwise common in other RGB-D SLAM algorithms.

Contents

1	Introduction	2
1.0.1	SLAM Applications	3
1.0.2	Brief History of SLAM	4
1.1	Motivation	5
1.2	Contributions	6
1.3	Publications	7
1.4	Thesis Outline	8
2	Preliminaries	9
2.1	Extended Kalman Filtering for SLAM	9
2.2	Graph Based SLAM	10
2.2.1	Odometry and Observation Information	11
2.2.2	Linear Least Squares	13
2.2.3	Non-Linear Least Squares	15
2.2.4	Weighted Non-Linear Least Squares	19
2.2.5	Least Squares for SLAM	20
2.3	Front-End and Back-End	21
2.4	Evaluating a SLAM algorithm	22
2.4.1	Chi Squared (χ^2)	22
2.4.2	Expected Value of χ^2 / Normalized χ^2	23
2.4.3	χ^2 Ratio	24
2.4.4	Normalized Estimation Error NEES	24
2.5	Related Works	26

2.5.1	Improving Reliability	26
2.5.2	Overcoming Computational Complexity	28
2.6	Summary	30
3	Reliable Optimization	31
3.1	Introduction	31
3.2	A General Framework for Reliable Optimization	32
3.2.1	Defining a Sequence	34
3.2.2	Iterative Re-weighted Least Squares	35
3.2.3	Formulation for IRLS	36
3.2.4	M-Estimators	38
3.2.5	Generalized Influence Function	40
3.2.6	Initial Influence	42
3.2.7	Stopping Condition for IRLS	42
3.2.8	Summary of IRLS algorithm	43
3.3	Evaluation Criteria	43
3.3.1	Benchmark Solution	43
3.3.2	Noise Conditions	43
3.3.3	Monte Carlo Evaluation	44
3.3.4	Success Rate	44
3.4	Experiment and Results	45
3.4.1	IRLS for Feature Based Graphs	45
3.4.2	IRLS on Pose Graphs	46
3.4.3	Resulting Maps	48
3.5	Discussion	50
3.5.1	Importance of Noise Correlation	50
3.5.2	Computation Time	50
3.6	Summary	51

4 Sparse Map Joining	52
4.1 Introduction	52
4.2 Sparse Map Joining	53
4.2.1 Building Local Maps	53
4.2.2 Marginalization	54
4.2.3 Fusing Local Maps	55
4.2.4 SMJ Algorithm	58
4.3 3D Sparse Map Joining	59
4.3.1 Standard 3D Range and Bearing	59
4.3.2 SMJ for Bundle Adjustment(BA)	60
4.3.3 Dual-Observation Model Joining	61
4.4 Evaluation	63
4.4.1 Consistency using NEES	63
4.4.2 Accuracy using χ^2 Ratio	67
4.4.3 Computation Time	69
4.4.4 Resulting Maps	71
4.4.5 Real Datasets	72
4.5 Discussion	74
4.6 Summary	76
5 Pose Graph Representation	77
5.1 Introduction	77
5.2 Pose Graphs	78
5.3 Pose Graph Representation of Feature Based SLAM	79
5.3.1 Obtaining Relative Pose	79
5.3.2 Information Reuse	81
5.3.3 Algorithm	86
5.4 Evaluation	87
5.4.1 Consistency using NEES	87
5.4.2 Accuracy using χ^2 Ratio	89
5.4.3 Resulting Maps	91
5.4.4 Computation Time	91

5.4.5	Real Datasets	94
5.5	Discussion	95
5.5.1	Further Improving Efficiency	95
5.5.2	Euler Angle Parameterization	96
5.5.3	Outliers in Feature Observations	96
5.6	Summary	99
6	Case Study: RGB-D SLAM	100
6.1	Introduction	100
6.1.1	Related Work	101
6.1.2	Motivation	102
6.1.3	Chapter Overview	102
6.2	RGB-D Cameras	103
6.3	Handling the RGB-D SLAM Front-End	106
6.3.1	Feature Selection	106
6.3.2	Feature Matching	107
6.3.3	Iterative Closest Point (ICP)	110
6.3.4	RGB Visual Odometry	111
6.3.5	Initializing a New Pose	111
6.3.6	Initializing a New Feature	111
6.3.7	Loop Closing	112
6.4	RGB-D SLAM	114
6.4.1	Flow Chart of RGB-D SLAM	115
6.4.2	Experiments and Results	116
6.5	Robust RGB-D SLAM	121
6.5.1	Local Map Building and Joining	121
6.5.2	Local Map Switching	121
6.5.3	Flow Chart of Robust RGB-D SLAM	124
6.5.4	Experiment	125
6.6	Discussion	129
6.6.1	RGB-D SLAM	129
6.6.2	Robust RGB-D SLAM	129

6.7	Summary	131
7	Conclusion and Future Work	132
7.1	Summary of Contributions	133
7.1.1	Reliable Optimization	133
7.1.2	Sparse Map Joining	133
7.1.3	Pose Graph Representation	134
7.1.4	Case Study	134
7.2	Future Work	135
7.2.1	Improving the Reliability	135
7.2.2	Optimal Splitting Strategy	135
7.2.3	Finding the Optimal Subset of Key Poses	136
7.2.4	Issues in RGB-D SLAM	136
Appendix		138
A	Simulated Datasets	138
B	Reliable Optimization	141
C	Sparse Map Joining	142
C.1	Batch Optimization (BO)	142
C.2	Sequential Optimization (SO)	143
C.3	Divide & Conquer Optimization (DCO)	144
C.4	Sparse Map Joining Algorithm	145
D	Pose Graph Representation	146
E	Schur Complement	148
F	Transforming between Rotation Matrix and Euler Angles	149
Bibliography		150

List of Tables

3.1	Generalized function evaluation	41
3.2	Pose/feature IRLS evaluation	45
3.3	Pose only (Manhattan3500) IRLS evaluation	47
3.4	Pose only (City10000) IRLS evaluation	47
3.5	IRLS computation time evaluation	50
4.1	Noise in simulated datasets	63
4.2	Summary of simulated datasets	63
4.3	SMJ 2D NEES evaluation	65
4.4	SMJ 3D NEES evaluation	66
4.5	SMJ 2D χ^2 Ratio evaluation	68
4.6	SMJ 3D χ^2 Ratio evaluation	68
4.7	SMJ computation time evaluation	69
4.8	SMJ real data evaluation	72
5.1	Summary of simulated datasets	87
5.2	PGR 2D NEES evaluation	88
5.3	PGR 3D NEES evaluation	88
5.4	PGR 2D χ^2 Ratio evaluation	90
5.5	PGR 3D χ^2 Ratio evaluation	90
5.6	PGR computation time evaluation	92
5.7	PGR real data evaluation	94
5.8	Horn vs. Least Squares	95

6.1	Feature extraction methods	106
6.2	Summary of simulated datasets	117
6.3	RGB-D SLAM results	117
6.4	RE-RANSAC failure modes	122

List of Figures

1.1	Home Robots	3
1.2	Search and Rescue Robot	4
2.1	Dynamic Bayesian Network	10
2.2	Gauss-Newton vs Gradient Descent	16
2.3	Front-End Back-End	21
3.1	Graduated non-convexity	33
3.2	Basic Sequence	34
3.3	Weighted sequence	36
3.4	Influence functions	38
3.5	Weight functions	39
3.6	Generalized function	41
3.7	Pose feature result	48
3.8	Pose graph (Manhattan3500) result	48
3.9	Pose graph (City10000) result	49
4.1	Local map marginalization	55
4.2	Map joining	56
4.3	Batch Optimization	57
4.4	Sequential Optimization	57
4.5	Divide & Conquer Optimization	58
4.6	Dual-observation model joining	62
4.7	SMJ simulation results	71

4.8	SMJ real data results	73
5.1	Pose/feature to pose graph	79
5.2	Compute relative pose	80
5.3	Single observation method	82
5.4	Multi observation method	83
5.5	Ignoring information reuse	84
5.6	PGR simulation results	91
5.7	Information matrix sparsity	93
5.8	PGR real data results	94
5.9	Outliers in the data	97
5.10	Robust PGR results	98
6.1	RGB-D Cameras	103
6.2	RGB-D camera model	105
6.3	FABMAP loop closing	113
6.4	Flow chart for RGB-D SLAM	115
6.5	Ground truth comparison	119
6.6	Point cloud overlay	120
6.7	Flow chart for RGB-D SLAM	124
6.8	Visual odometry initial estimate	126
6.9	Images at point of switch	126
6.10	Optimized graph	127
6.11	Point cloud overlay	128
6.12	Point cloud overlay vs. architectural floor plan	128
1	Circle trajectory	138
2	Loop trajectory	139
3	Manhattan features trajectory	139
4	Sphere features trajectory	140

Nomenclature

Formatting Style

\hat{x}	Measured
\bar{x}	Estimated
\tilde{x}	Actual

Subscript

m	features index	i, j	pose index
t	time index		

Superscript

\mathcal{M}	marginalized	P	pose set
F	feature set	O	odometry set
K	pose subset	L	local map
G	global map	S	sensor

Notations

$\sim \mathcal{N}$	normally distributed	argmin_X	minimizer
[.]	vector elements	$\ .\ $	Euclidean norm
X^*	the optimum	$X^{(0)}$	initial estimate

Variables

\mathcal{G}	undirected graph	\mathcal{V}	graph vertices
\mathcal{E}	graph edges	E	essential matrix
Z	measurement vector	X	state vector
Σ	covariance matrix	Ω, Λ	information matrix
χ^2	chi squared value	ν	degree of freedom
\mathcal{P}	optimisation problem	w	weight scalar
F	fundamental matrix	S	scale
K	calibration matrix	T	transformation matrix

Functions

$g()$	pose to pose	$h()$	pose to feature
$b()$	generalized model function	$\rho()$	m-estimator
$Rot()$	rotation matrix	$Proj()$	projection matrix
$Horn()$	Horn's method	$\psi()$	influence function

Abbreviations

SLAM	Simultaneous Localisation and Mapping
ML	Maximum Likelihood
GN	Gauss-Newton
GD	Gradient Decent
PDL	Powell's Dog-Leg
LM	Levenberg-Marquardt
STD	Standard Deviation
SGD	Stochastic Gradient Descent
SBA	Sparse Bundle Adjustment
iSAM	Incremental Smoothing and Mapping
g^2o	General Graph Optimization
ParallaxBA	Parallax Angle Bundle Adjustment
Alg	Algorithm
RMSE	Root Mean Squared Error
NEES	Normalized Estimation Error Squared

IRLS	Iterative Re-weighted Least Squares
GT	Ground Truth
IMU	Inertial Measurement Unit
RPE	Relative Pose Error
ATE	Absolute Trajectory Error
SIFT	Scale Invariant Feature Transform
SURF	Speeded-Up Robust Features
I-SLSJF	Iterated Sparse Local Submap Joining Filter
EIF	Extended Information Filter
EKF	Extended Kalman Filter
SMJ	Sparse Map Joining
BO	Batch Optimization
SO	Sequential Optimization
DCO	Divide and Conquer Optimization
LAGO	Linear Approximation for Graph Optimization
TORO	Tree based netwORk Optimizer
MO	Multi Observation method
SO	Single Observation method
PGR	Pose Graph Representation
MAP	Maximum a Posteriori

DBN	Dynamic Bayesian Network
ICP	Iterative Closest Point
RE-RANSAC	Re-projection Error RANdom SAmpling Consensus
EM-RANSAC	Essential Matrix RANdom SAmpling Consensus
VO	Visual Odometry
FABMAP	Fast Appearance Based Mapping
IR	Infrared
M-Estimator	Maximum likelihood-type Estimator
GPS	Global Positioning System