

Kickoff

Dr.-Ing. Kailai Li

LMA-Exercise 0 | April 25, 2022

About LMA-Exercise

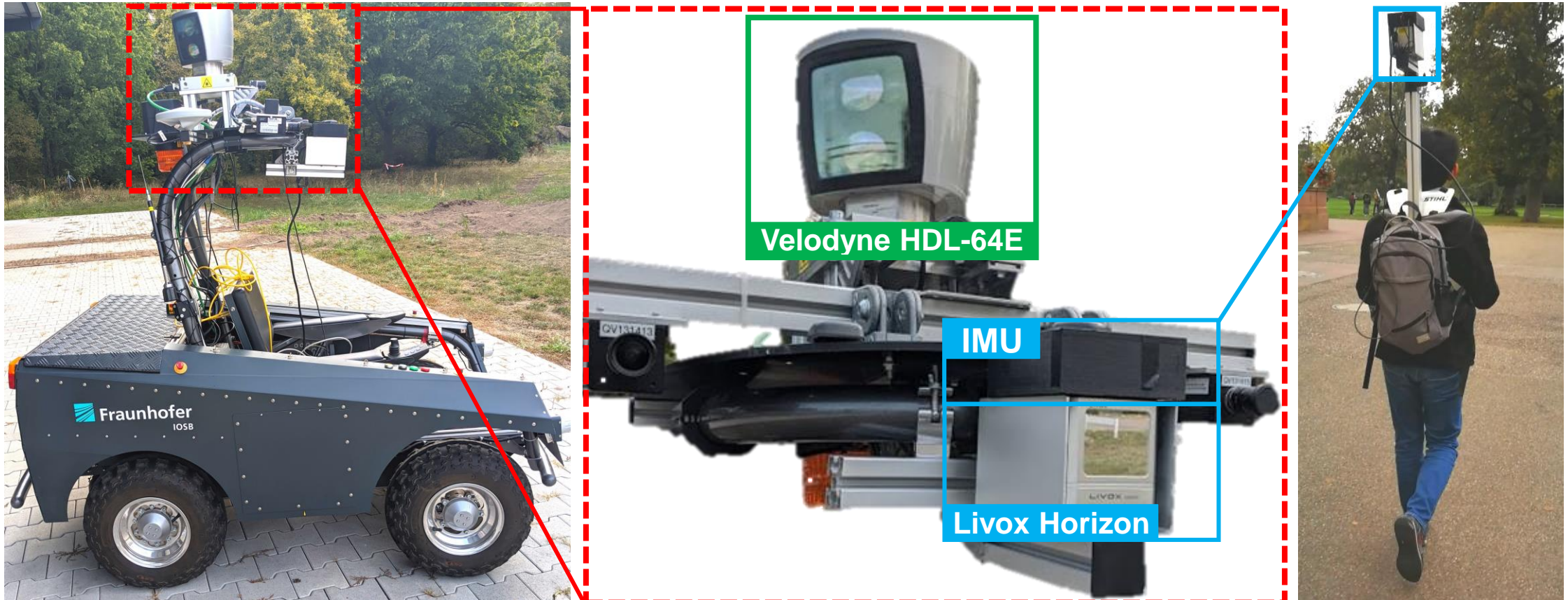
- weekly (almost) at 2pm, 50.34 Room-101
- language: English/German (also for your oral exams)
- duration: 1 - 1.5 h
- content
 - 1) lecture-related exercises (sheets + answers + notes) → uploaded to ILIAS
 - 2) research review on state-of-the-art state estimation techniques for autonomous and mobile robots → **new in SS22, held irregularly, exam-irrelevant**

Towards High-Performance Solid-State-LiDAR-Inertial Odometry and Mapping

Kailai Li, Meng Li, and Uwe D. Hanebeck

LiLi-OM (Livox LiDAR-Inertial Odometry and Mapping)

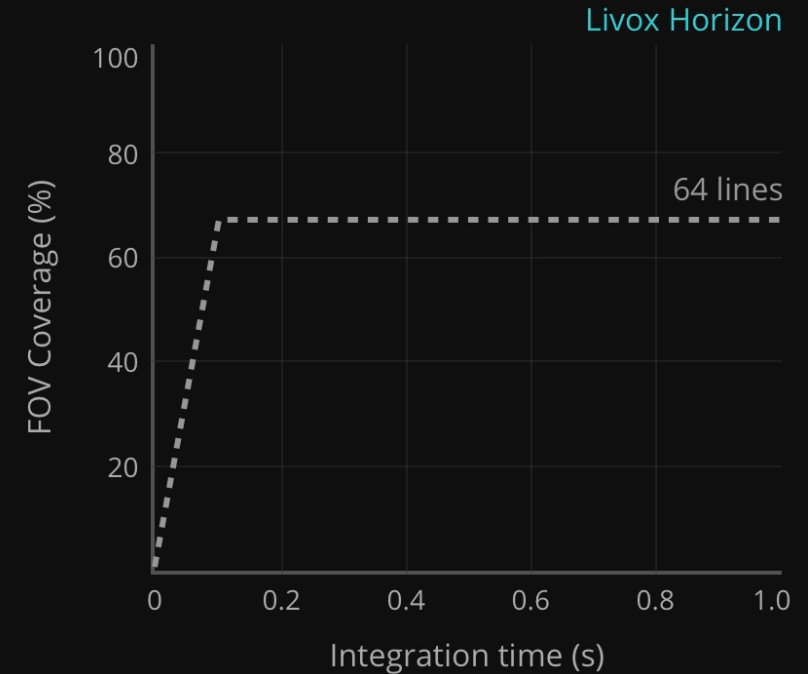
- cost-effective, real-time LiDAR-inertial odometry and mapping system for onboard setup
- applicable for both solid-state and conventional LiDARs



Reference: Kailai Li, Meng Li, and Uwe D. Hanebeck. Towards High-Performance Solid-State-LiDAR-Inertial Odometry and Mapping. *IEEE Robotics and Automation Letters*, 6(3):5167–5174, 2021.

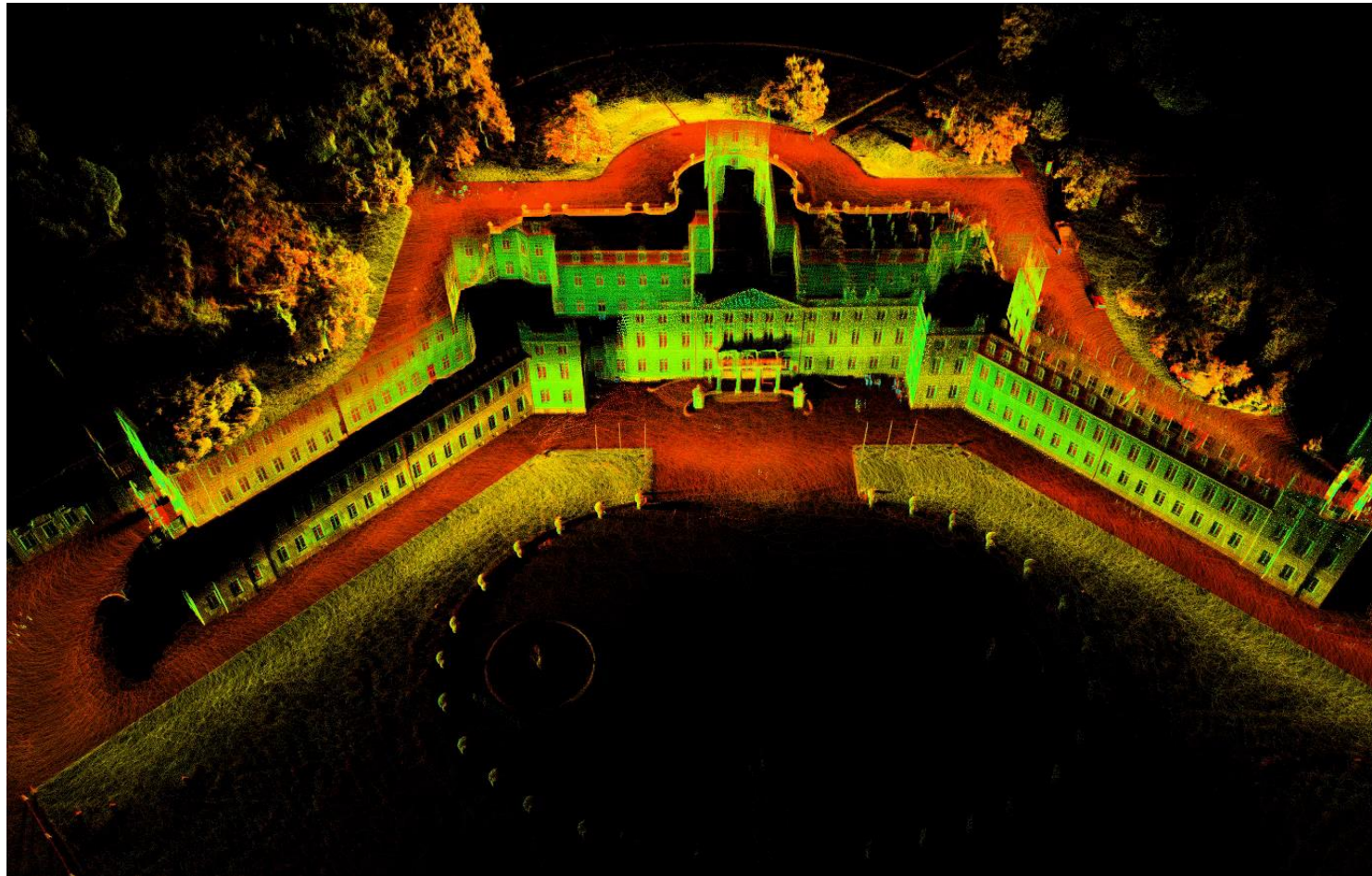
LiLi-OM (Livox LiDAR-Inertial Odometry and Mapping)

- cost-effective, real-time LiDAR-inertial odometry and mapping system for onboard setup
- applicable for both solid-state and conventional LiDARs

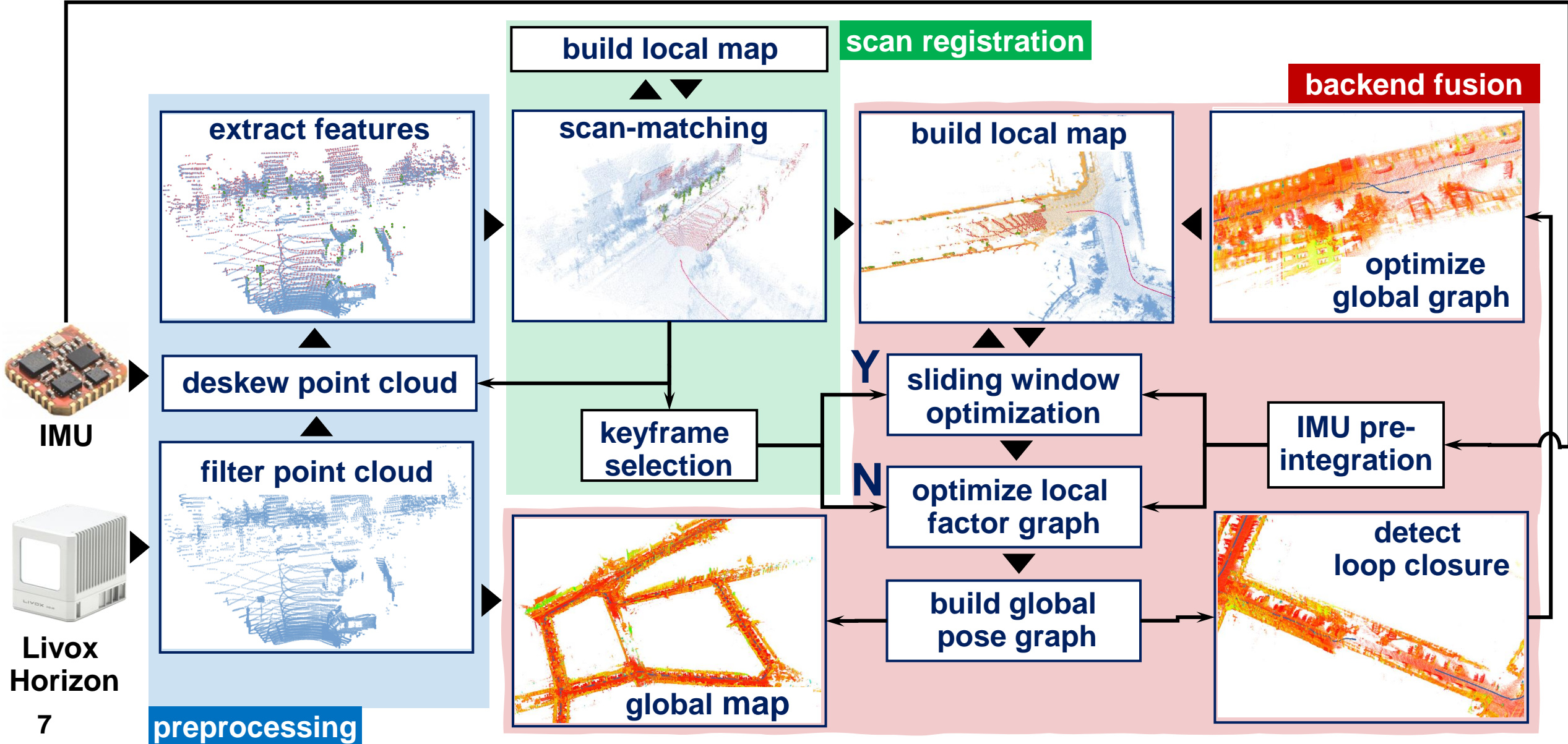


Problem formulation

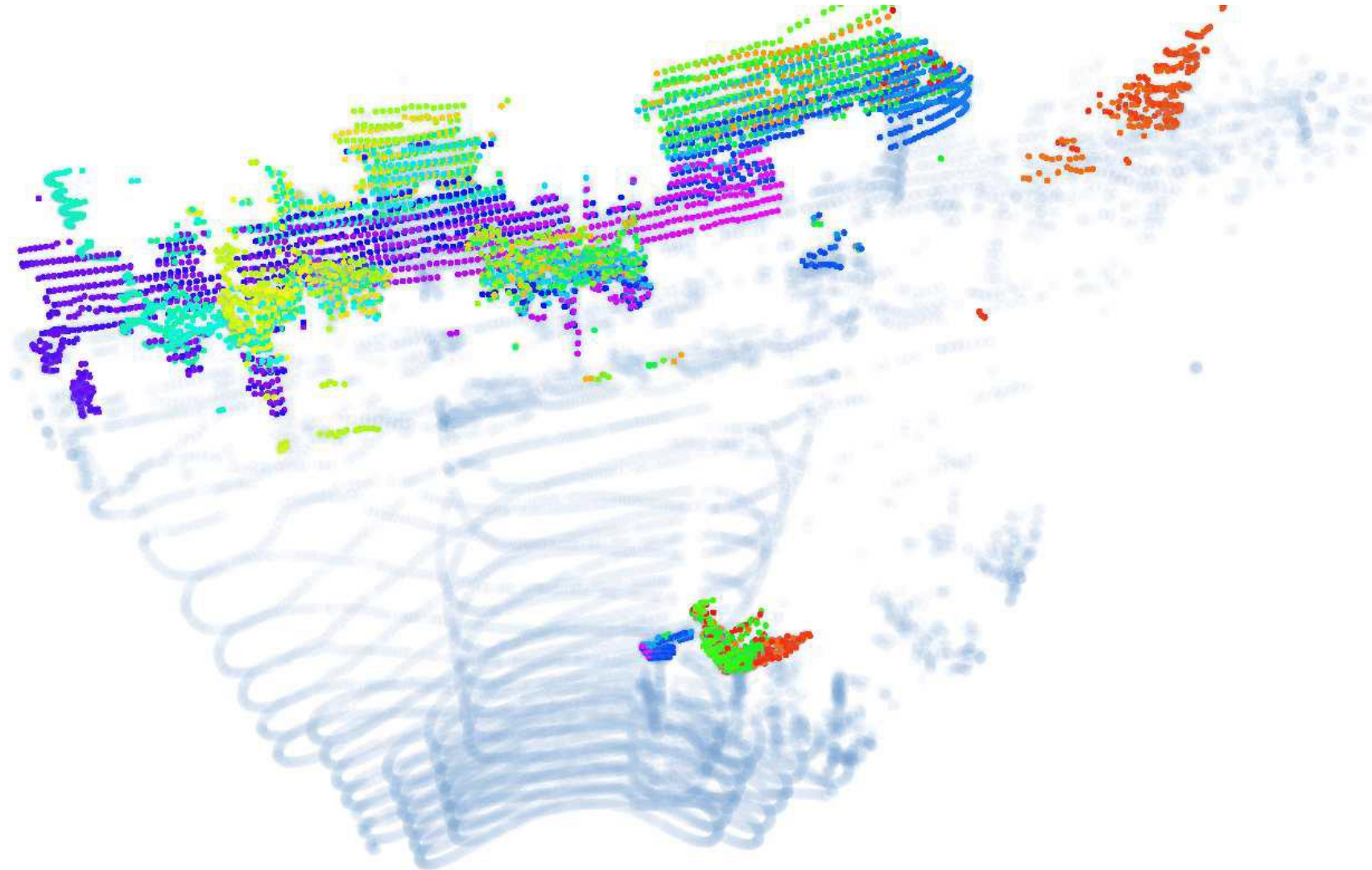
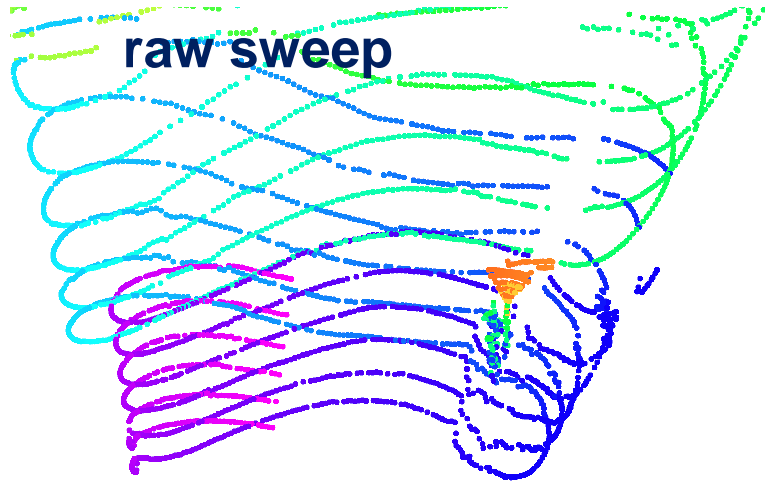
- estimate 6 DoF pose of onboard sensor suite at LiDAR frame rate (10Hz)
- build a 3D map simultaneously



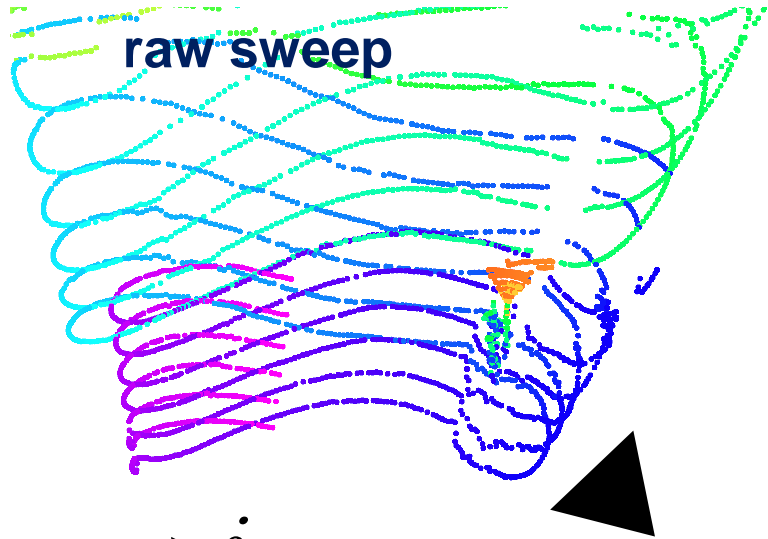
System Pipeline



Scan Pattern



Feature Extraction



○ (dashed purple) : invalid point

○ (solid purple) : valid point

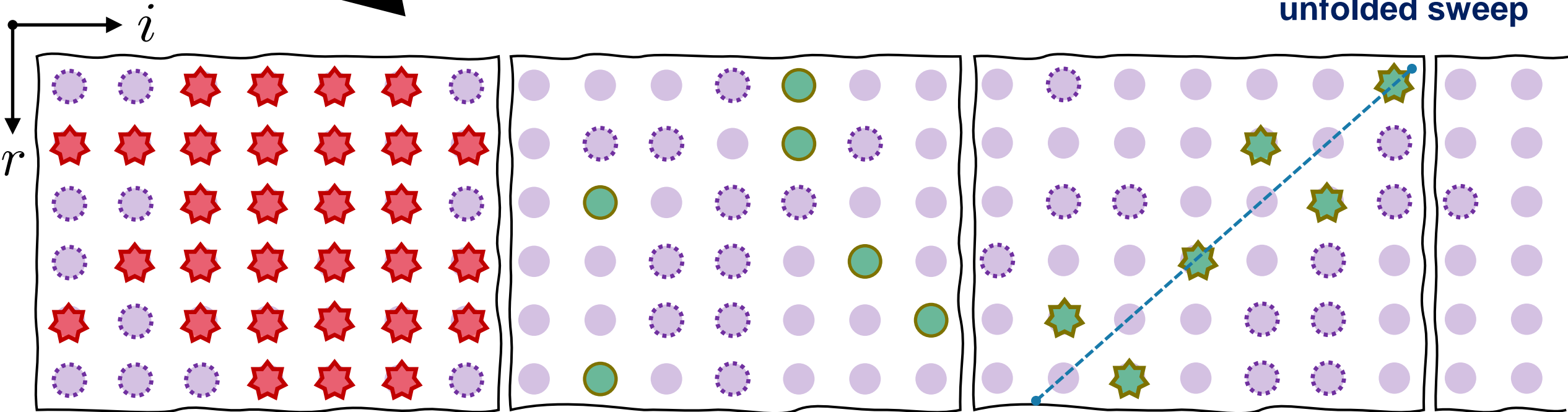
★ (red) : plane feature

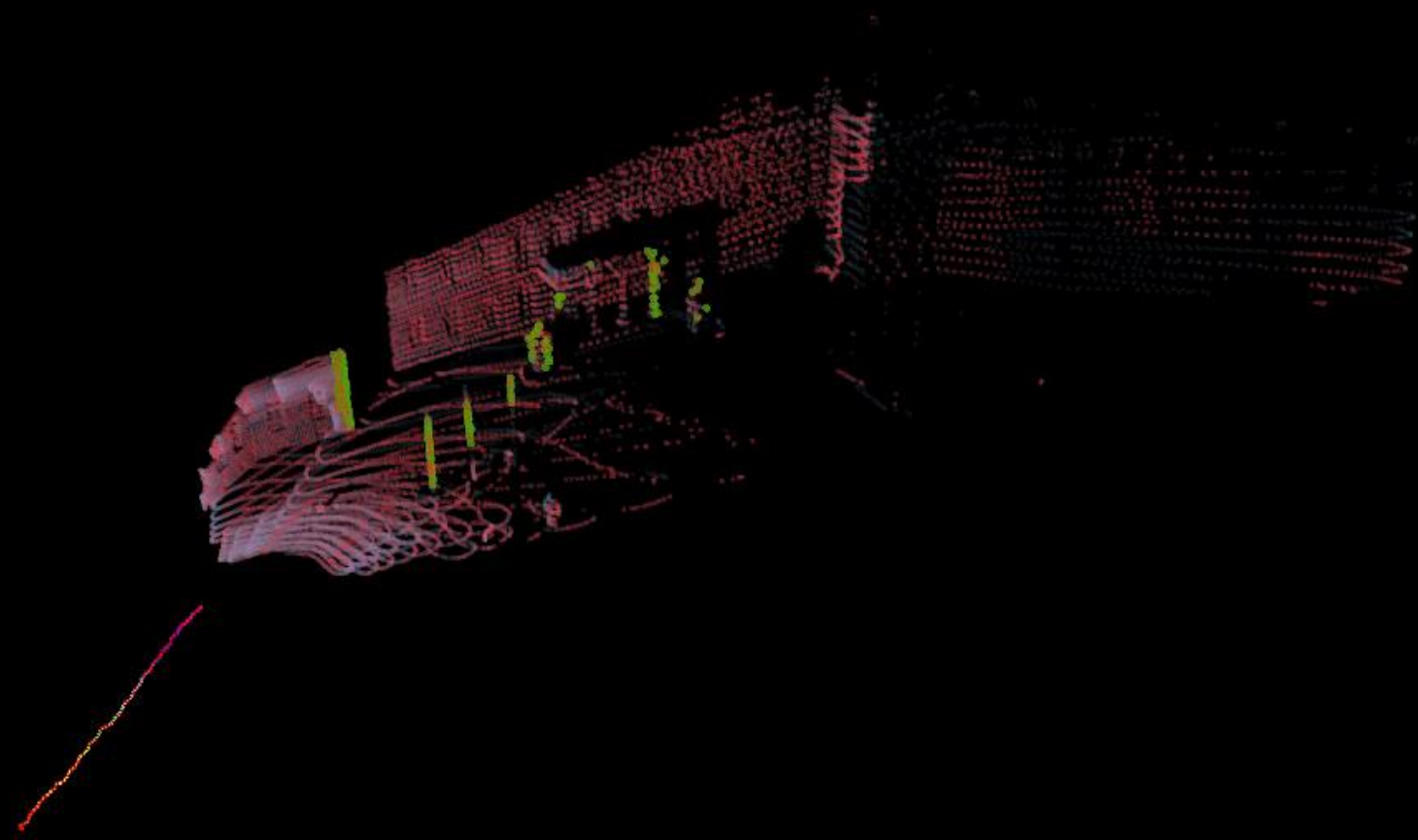
○ (solid green) : edge candidate

★ (green) : edge feature

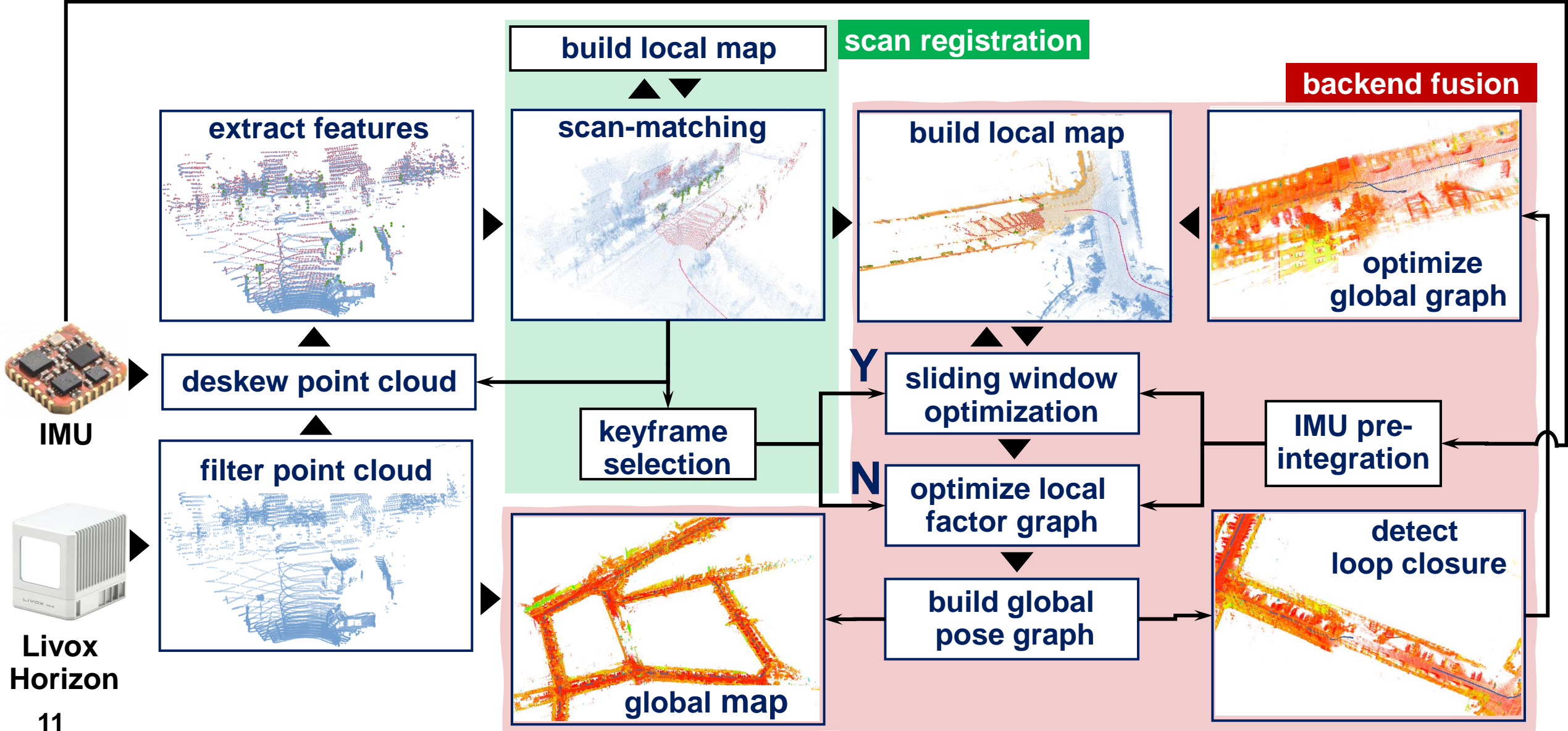
— (dashed blue) : fitted edge

unfolded sweep



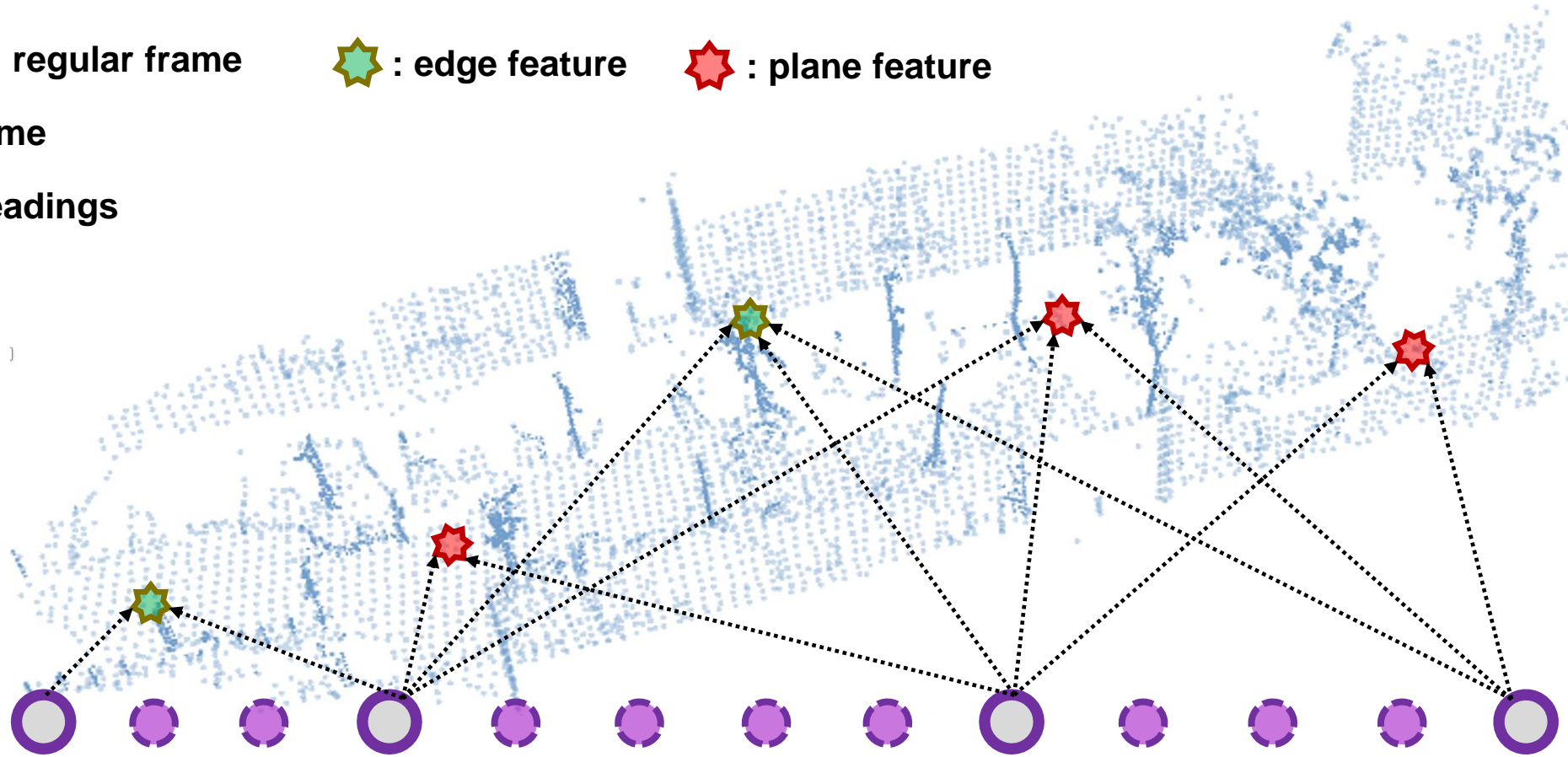


System Pipeline



Backend Fusion








-  : LiDAR regular frame
-  : edge feature
-  : plane feature
-  : keyframe
-  : IMU readings

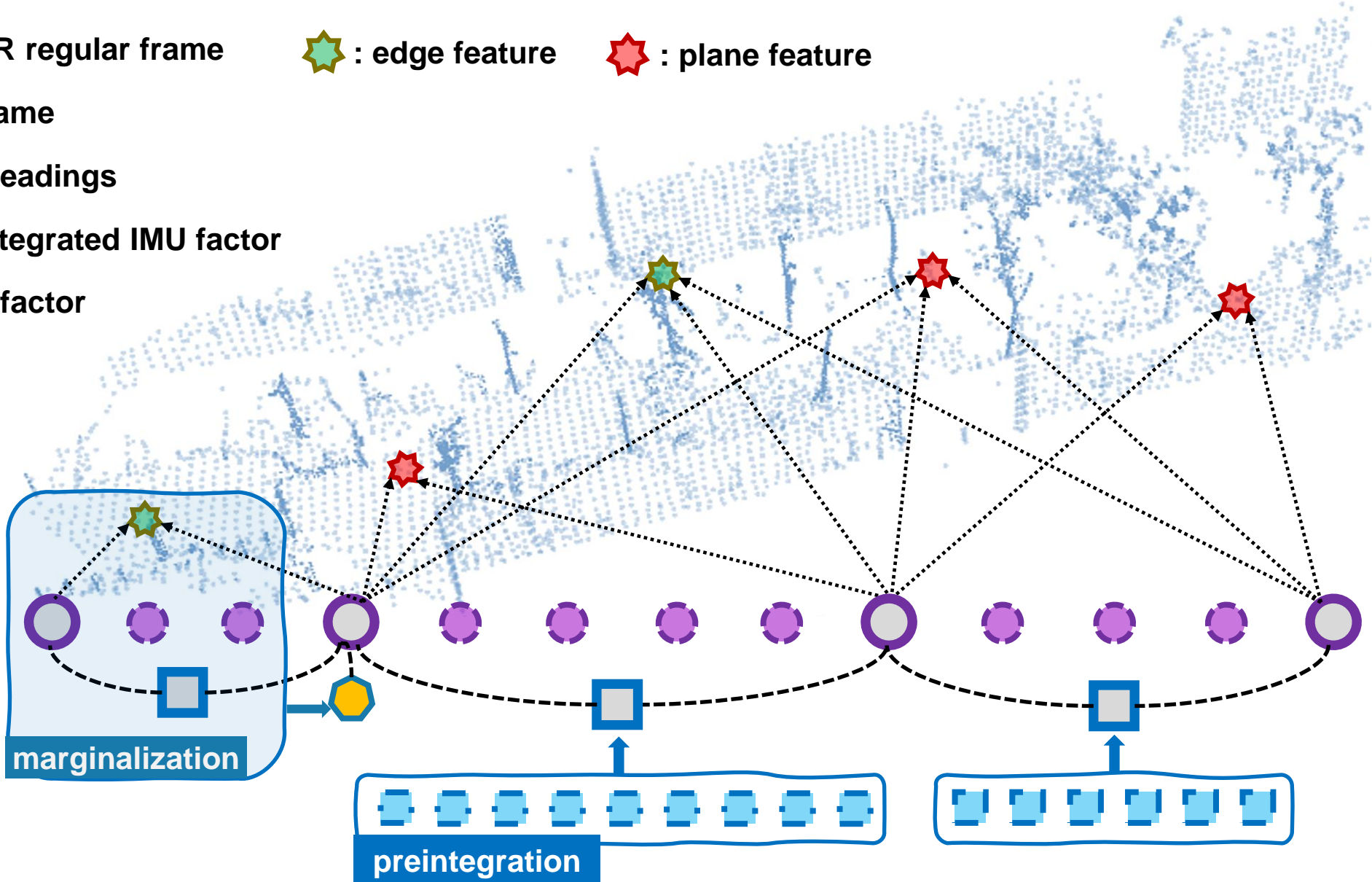


state vector: $\check{\mathbf{x}} = [\check{\mathbf{t}}^\top, \check{\mathbf{v}}^\top, \check{\mathbf{q}}^\top, \check{\mathbf{b}}^\top]^\top \in \mathbb{R}^3 \times \mathbb{R}^3 \times \mathbb{S}^3 \times \mathbb{R}^6 \subset \mathbb{R}^{16}$










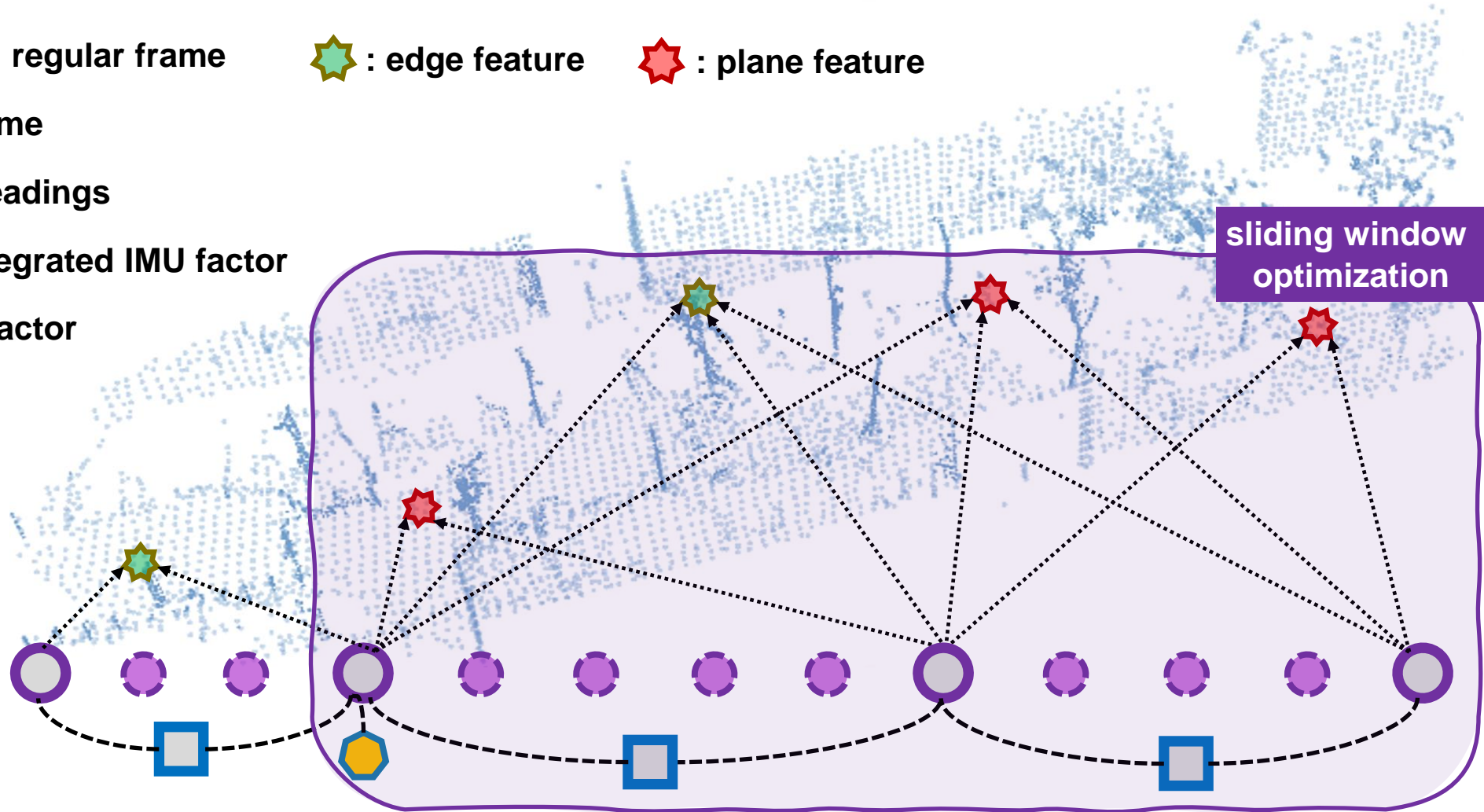
Backend Fusion

-  : LiDAR regular frame
-  : edge feature
-  : plane feature
-  : keyframe
-  : IMU readings
-  : preintegrated IMU factor
-  : prior factor










Backend Fusion

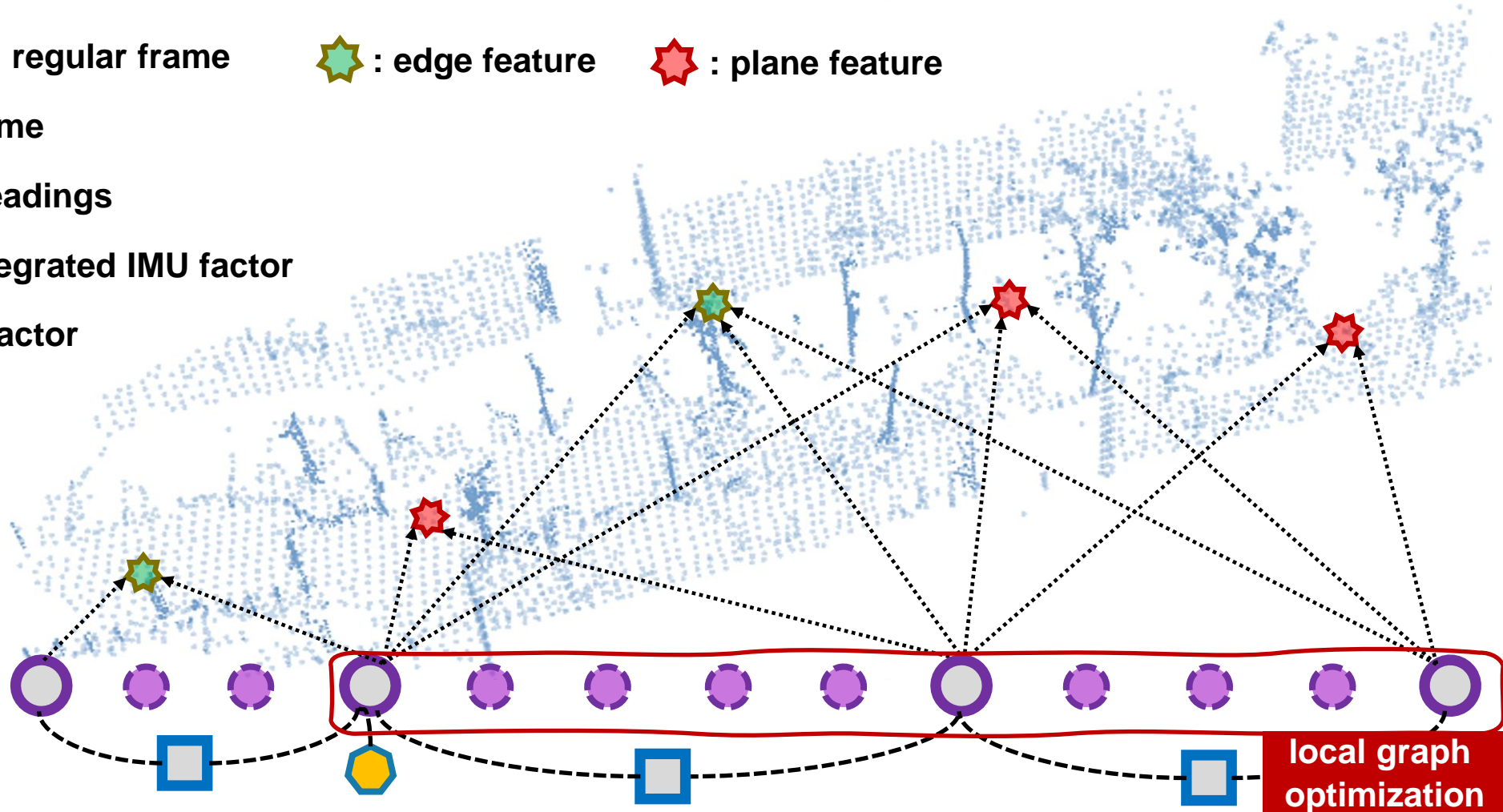
-  : LiDAR regular frame
-  : edge feature
-  : plane feature
-  : keyframe
-  : IMU readings
-  : preintegrated IMU factor
-  : prior factor










$$\min_{\check{\mathbf{X}}^w} \left\{ \|\mathcal{R}_P(\check{\mathbf{X}}^w)\|^2 + \sum_{k=1}^{\tau_w} \mathcal{I}_L(\check{\mathbf{x}}_k^w) + \sum_{k=1}^{\tau_w} \mathcal{I}_I(\check{\mathbf{x}}_k^w) \right\}$$

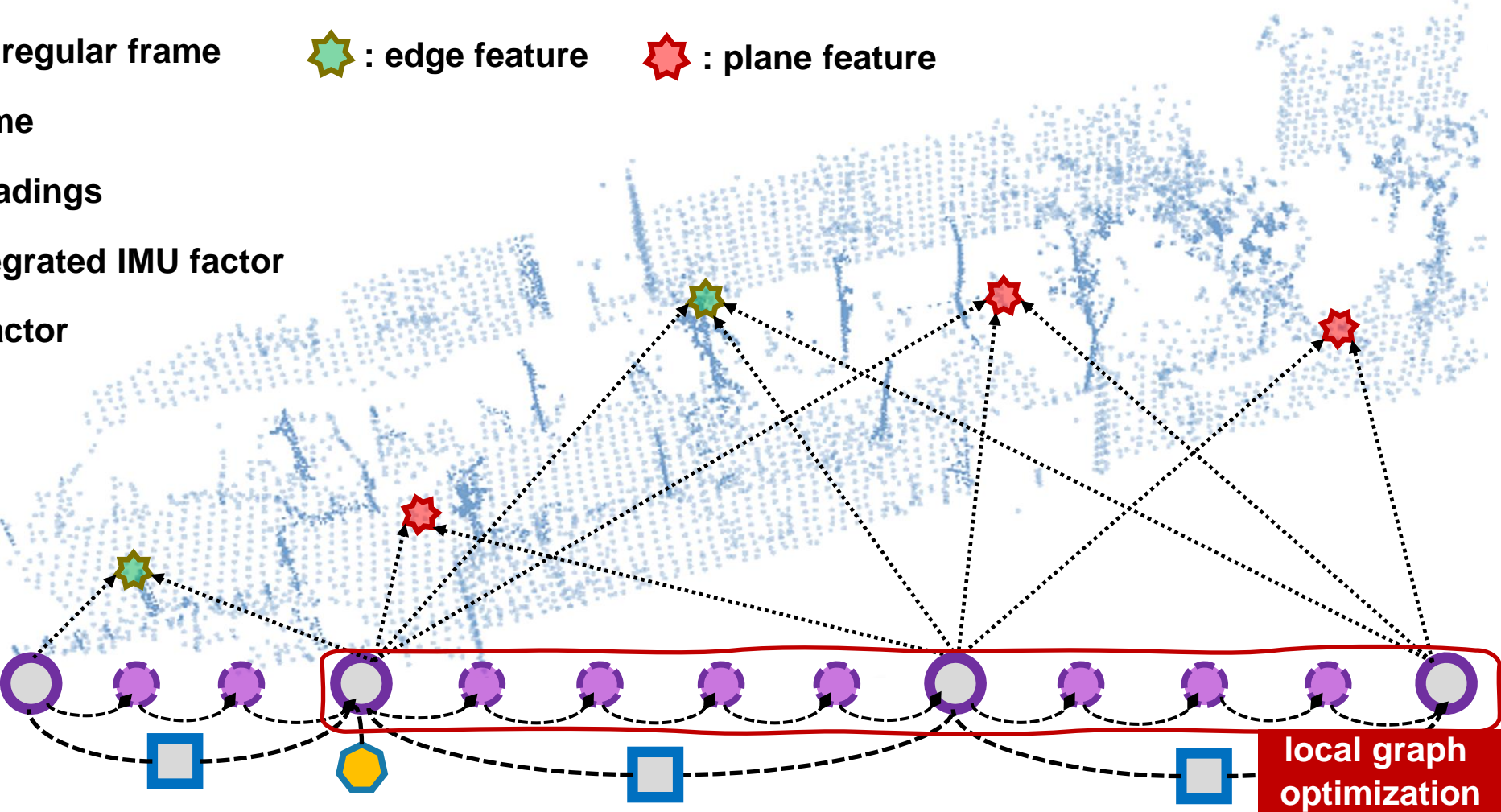
Backend Fusion

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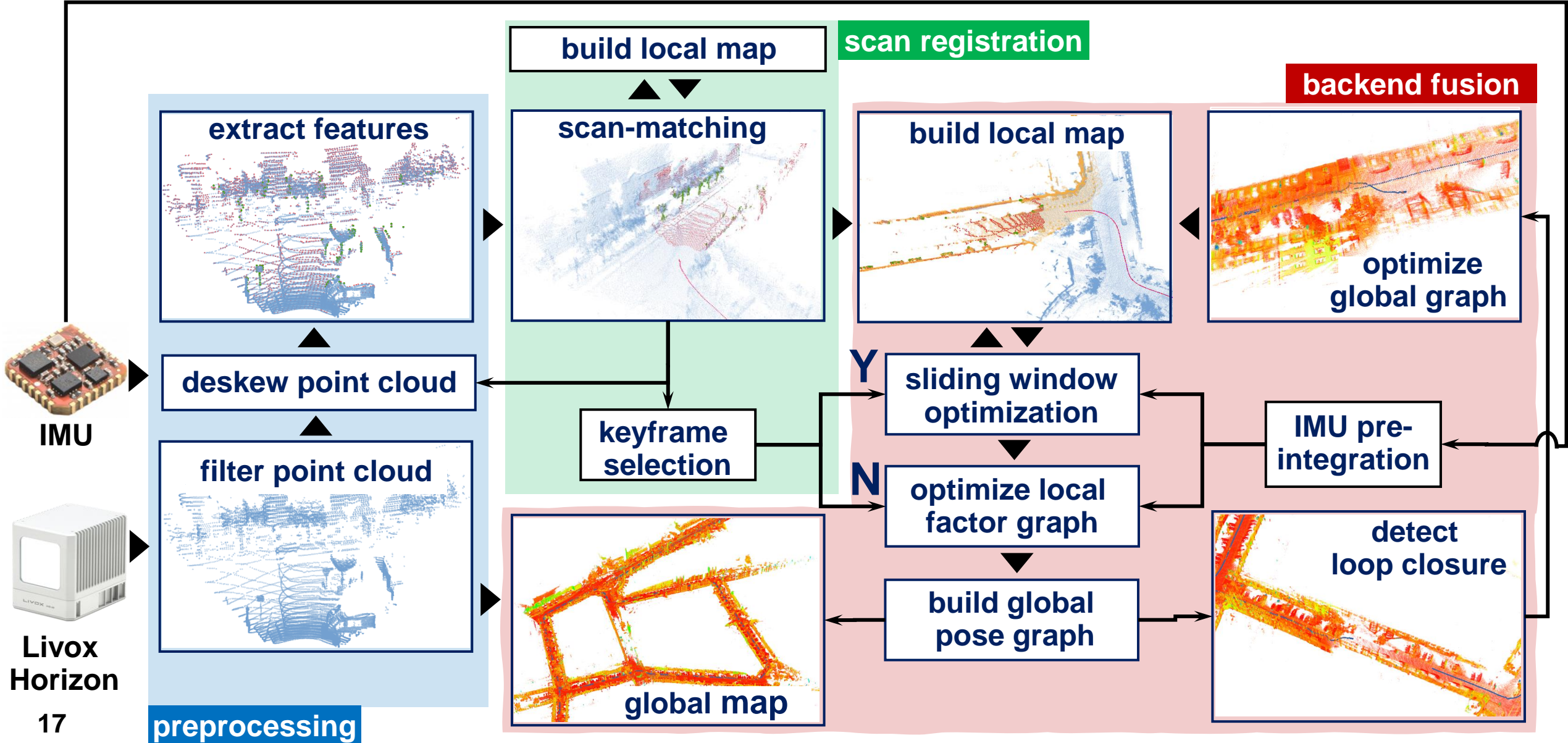


Backend Fusion

-  : LiDAR regular frame
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-  : preintegrated IMU factor
-  : prior factor



System Pipeline



8x

LiLi-OM-ROT (HDL-64E)

LiLi-OM (Horizon)

Limitations

- less robust under highly dynamic motions
- limited field of view for single solid-state LiDAR
- simple loop closure detection

Outlook

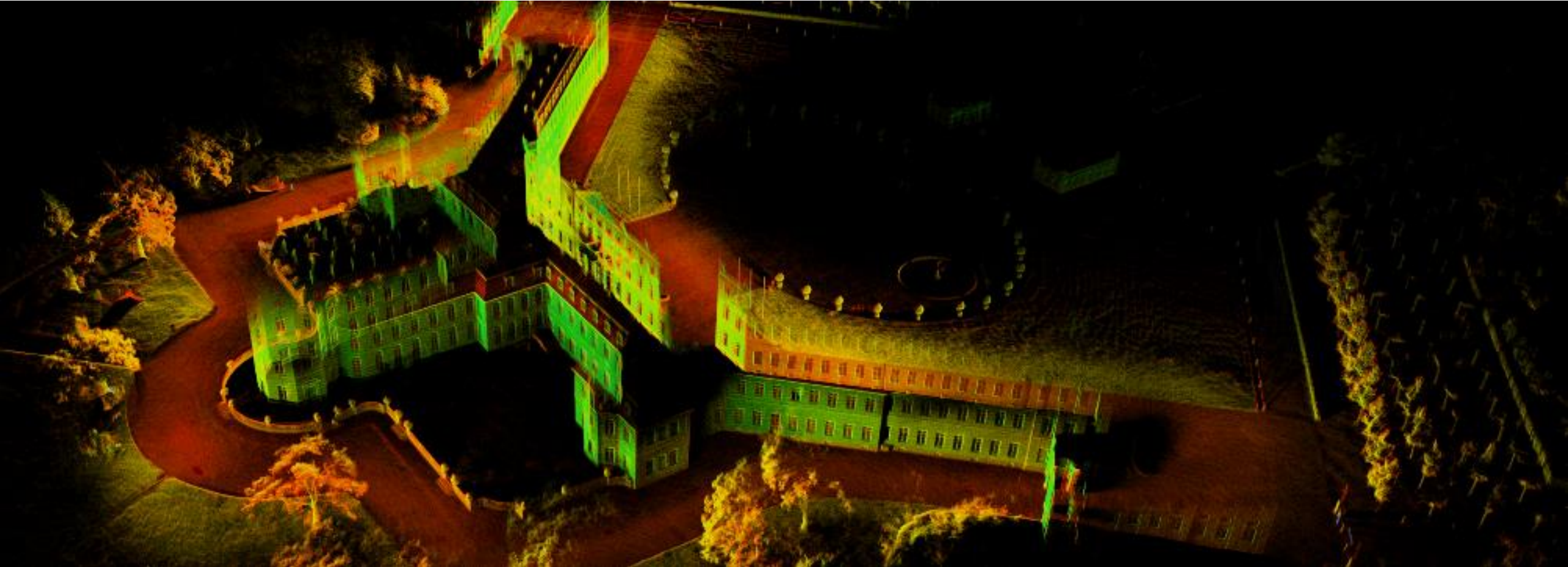
Limitations

- less robust under highly dynamic motions
- limited field of view for single solid-state LiDAR
- simple loop closure detection

Outlook

- fusion of more extensive sensory modalities
 - multiple LiDARs
 - cameras (monocular)
 - event-based cameras
- aerial platform
- innovate sensor fusion framework








Questions?

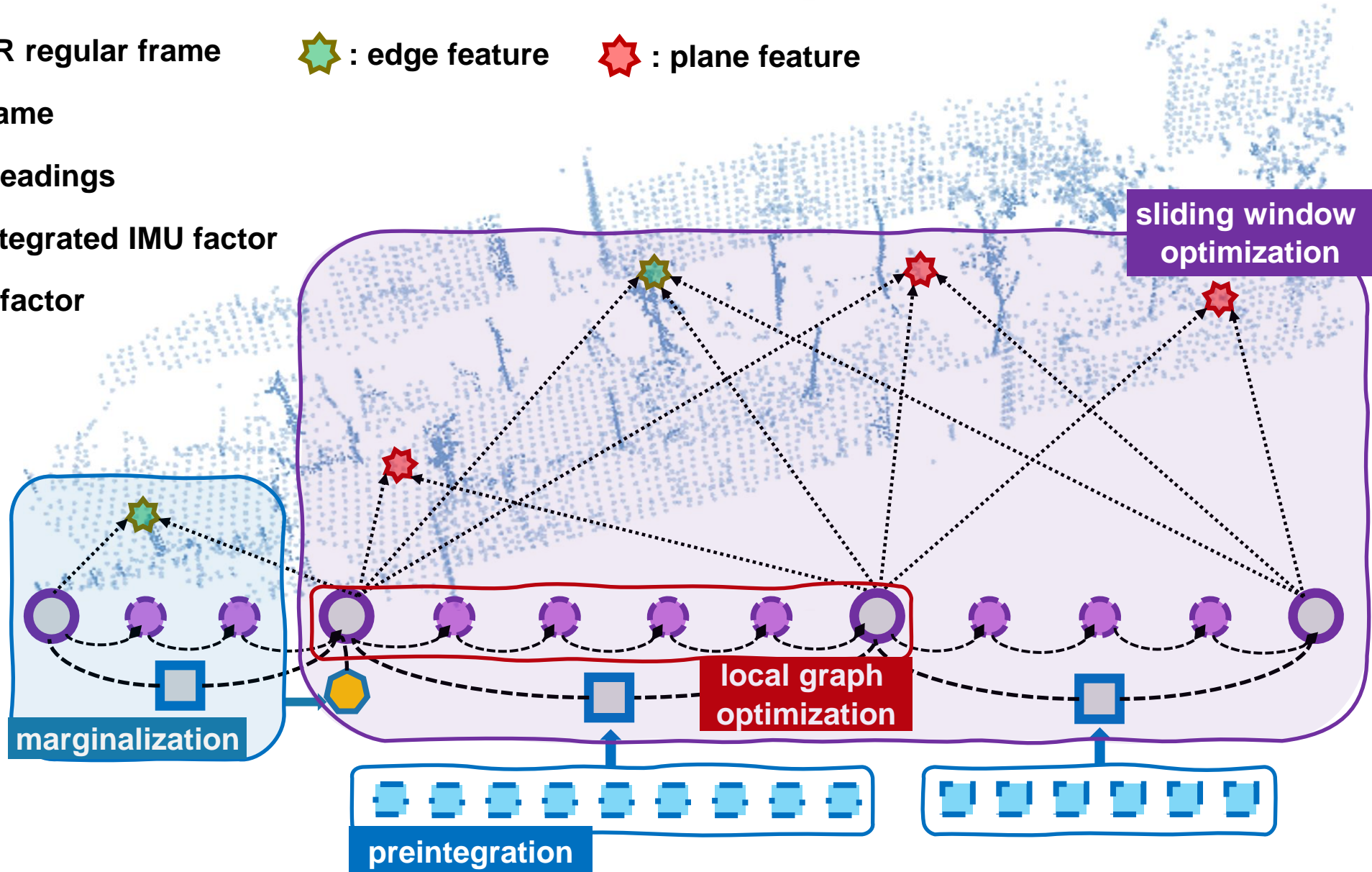


Schloss Karlsruhe – A 3D Reconstruction

made by LiLi-OM at <https://github.com/KIT-ISAS/lili-om>

Backend Fusion

-  : LiDAR regular frame
-  : edge feature
-  : plane feature
-  : keyframe
-  : IMU readings
-  : preintegrated IMU factor
-  : prior factor



Iterative Closest Point

Dr.-Ing. Kailai Li

LMA-Exercise 2 | May 09, 2022

Iterative Closest Point (ICP)

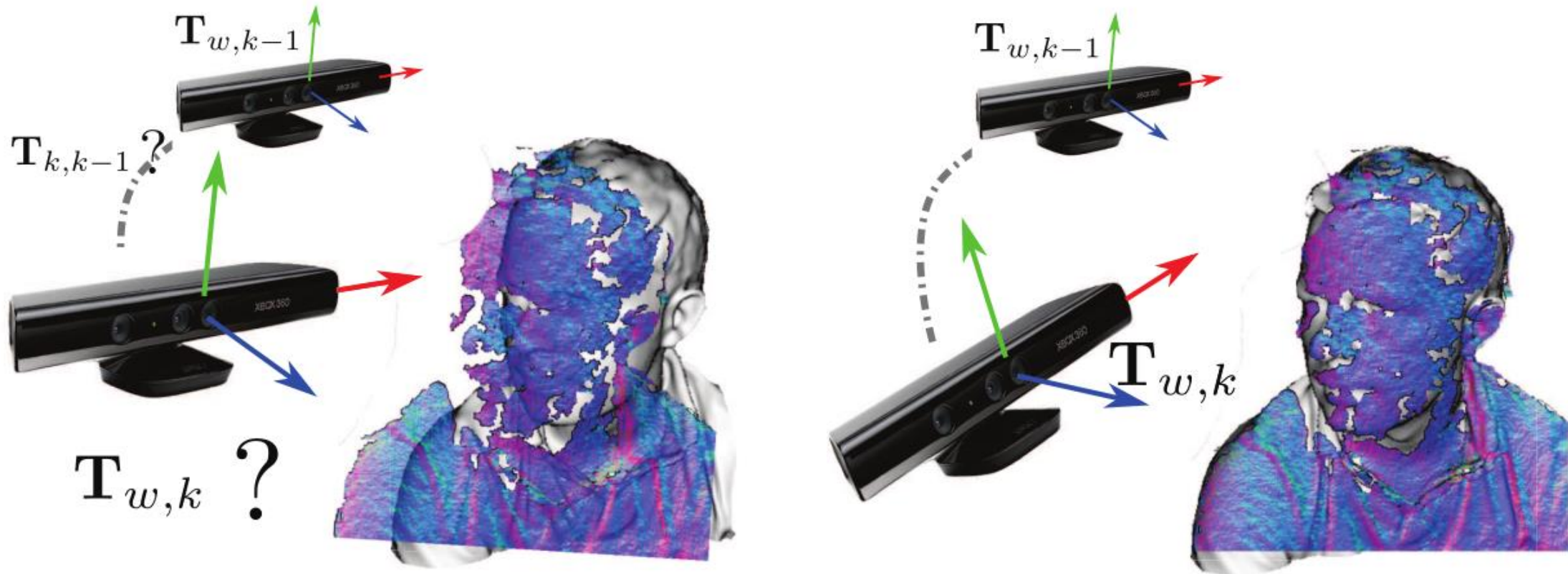
- computes spatial transformations between two point clouds by minimizing a distance metric
- fundamental technique for egomotion estimation and mobile perception

Iterative Closest Point (ICP)



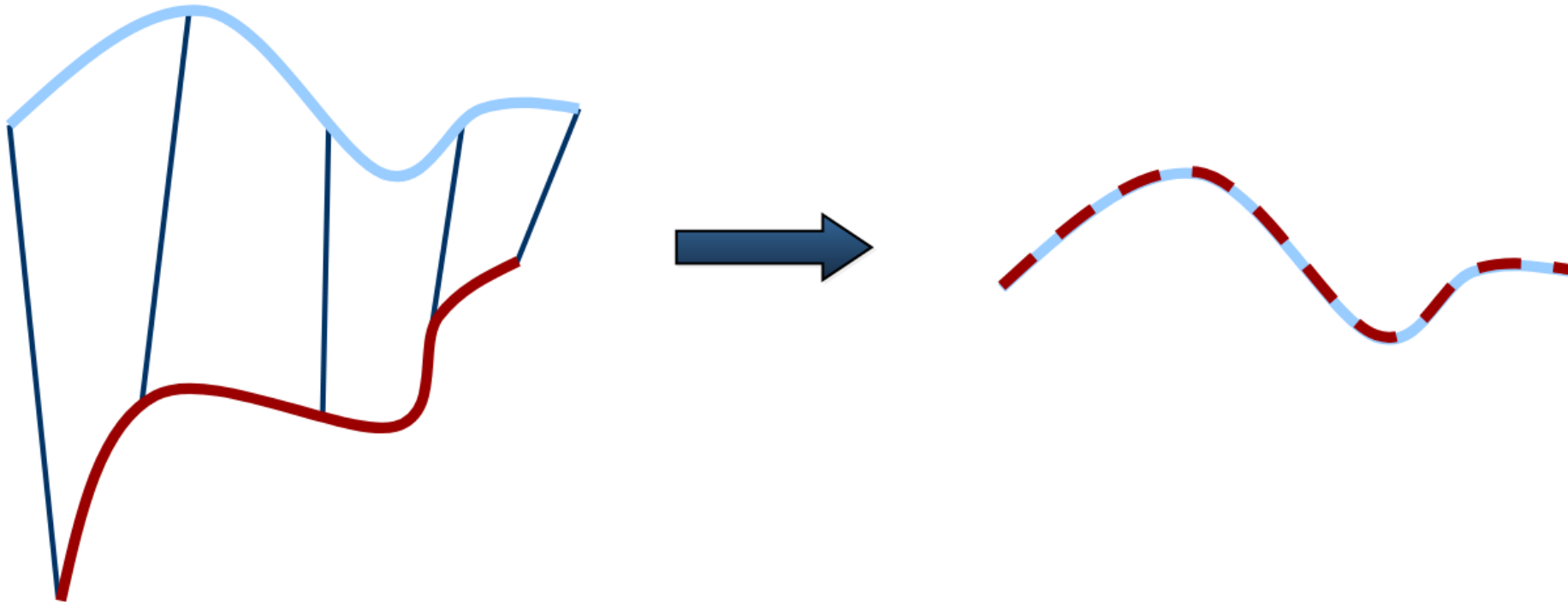
Iterative Closest Point (ICP)

- computes spatial transformations between two point clouds by minimizing a distance metric
- fundamental technique for egomotion estimation and mobile perception



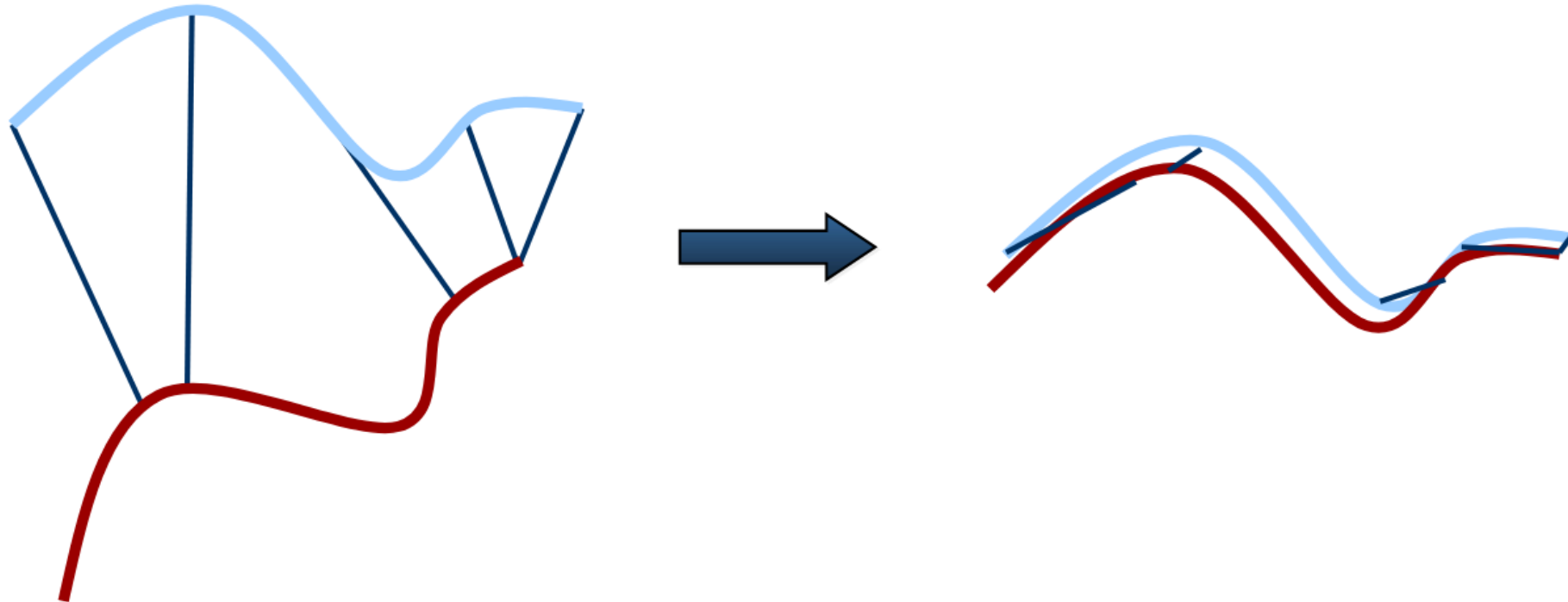
Iterative Closest Point (ICP)

- If the correct correspondences are **known**, the correct relative transformation of $SE(3)$ group can be calculated in closed form via SVD (Singular Value Decomposition)

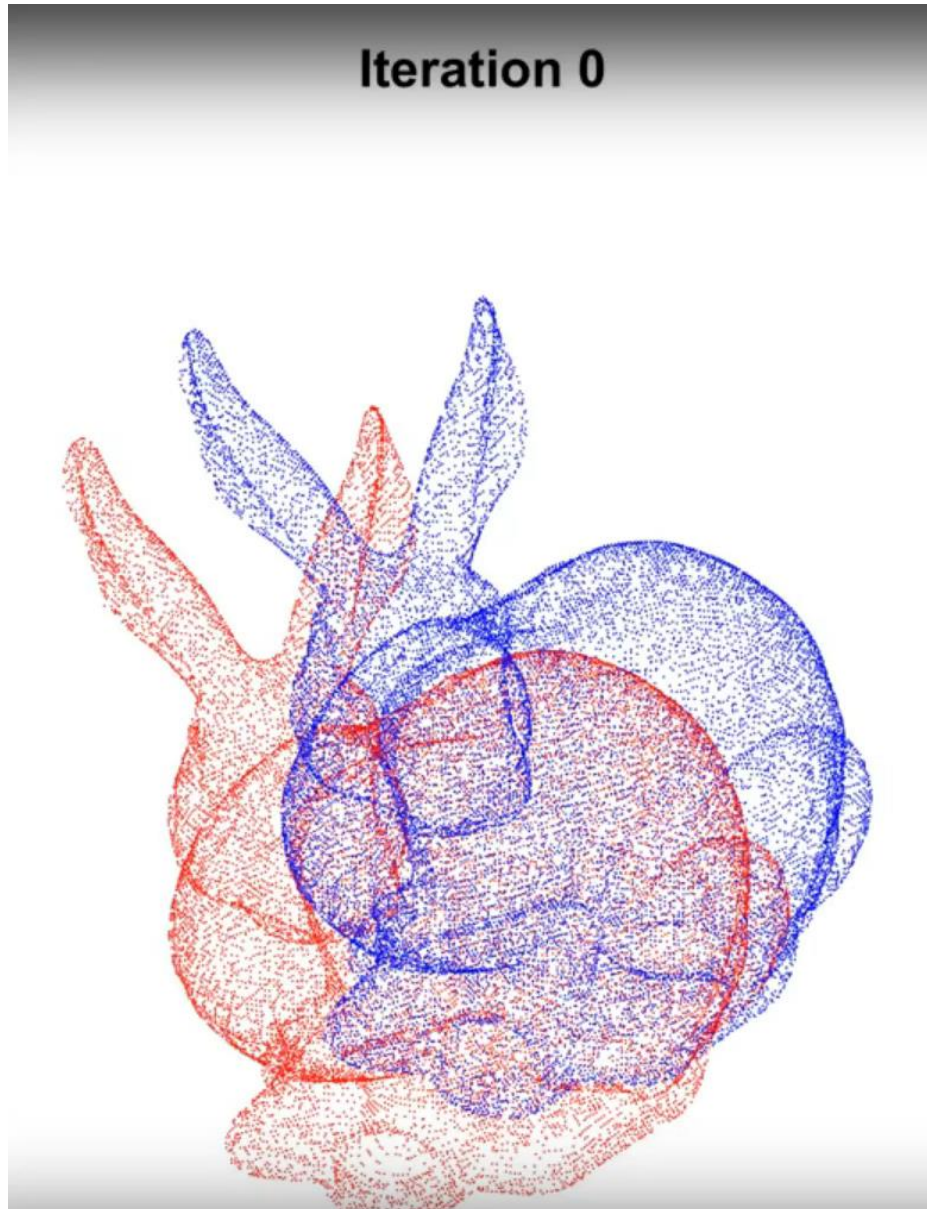


Iterative Closest Point (ICP)

- If the correct correspondences are **unknown**, it is in general impossible to determine the optimal relative rotation and translation in one single step



Iterative Closest Point (ICP)



- basic idea: iterate to find the alignment
- converges if starting positions are “close enough”

Basic ICP algorithm

1. determine corresponding points
2. compute rotation and translation via SVD
3. apply transformation \mathbf{T}_{i-1}^i to the points of the set to be registered
4. compute error metric $\mathcal{D}(\mathbf{T}_{i-1}^i)$
5. if error decreased and $\mathcal{D} > \epsilon$
 - repeat former steps 1 – 4
 - otherwise stop and output final alignment

Iterative Closest Point (ICP)

ICP variants

- point subsets (from one or both sets)
- data association
- rejecting certain point pairs (outliers)

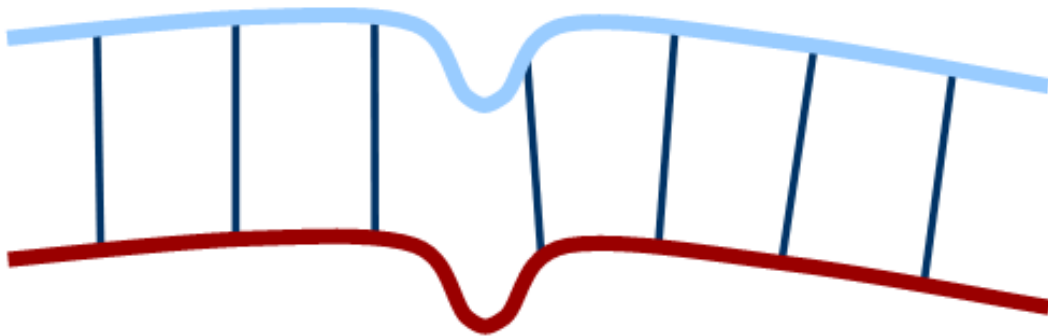
ICP variants: Selecting source points

- use all points
- uniform sub-sampling
- random sampling
- feature-based sampling
- normal-space sampling

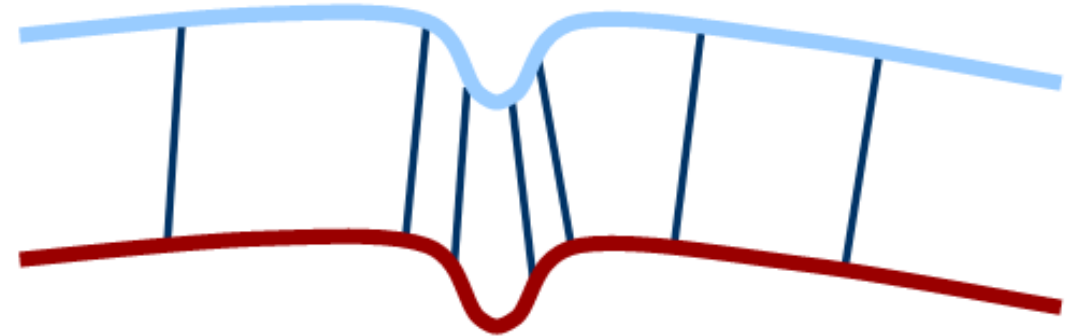
Iterative Closest Point (ICP)

Normal-space sampling

- ensure that samples have normals distributed as uniformly as possible
- better for mostly smooth areas with sparse features



uniform sampling

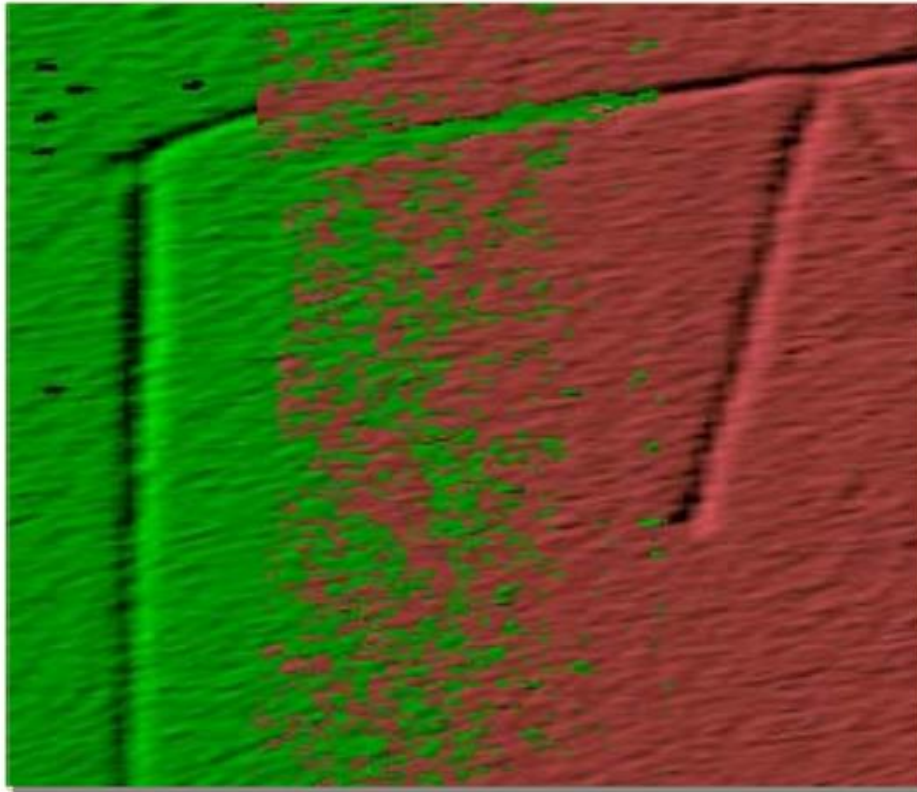


normal-space sampling

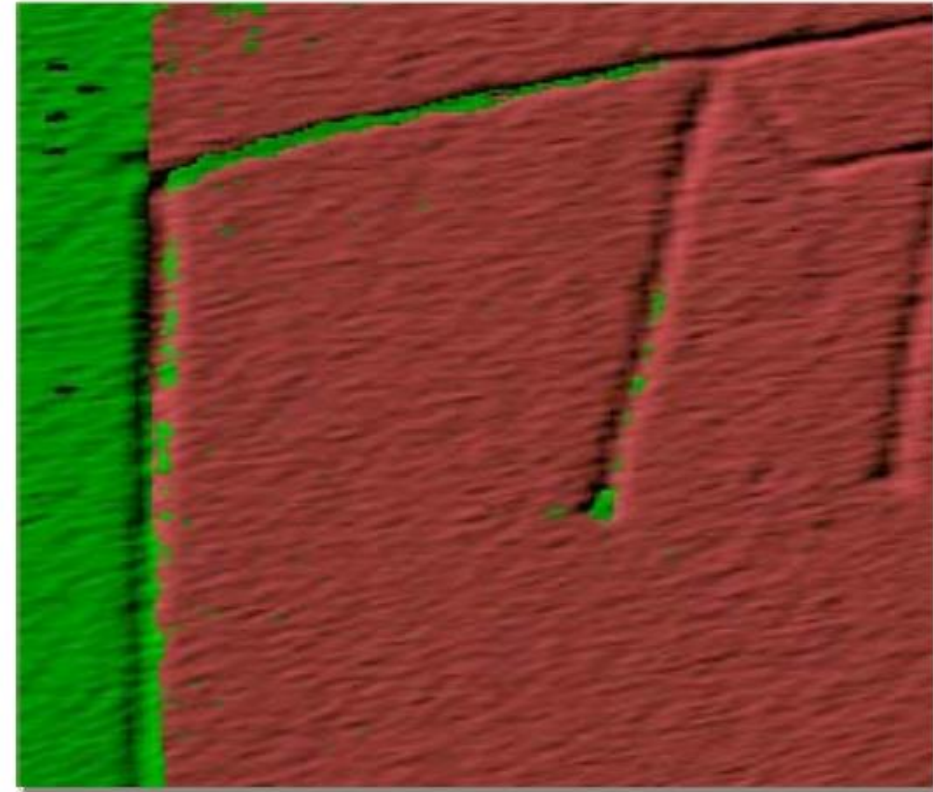
Iterative Closest Point (ICP)

Normal-space sampling

- ensure that samples have normals distributed as uniformly as possible
- better for mostly smooth areas with sparse features



random sampling

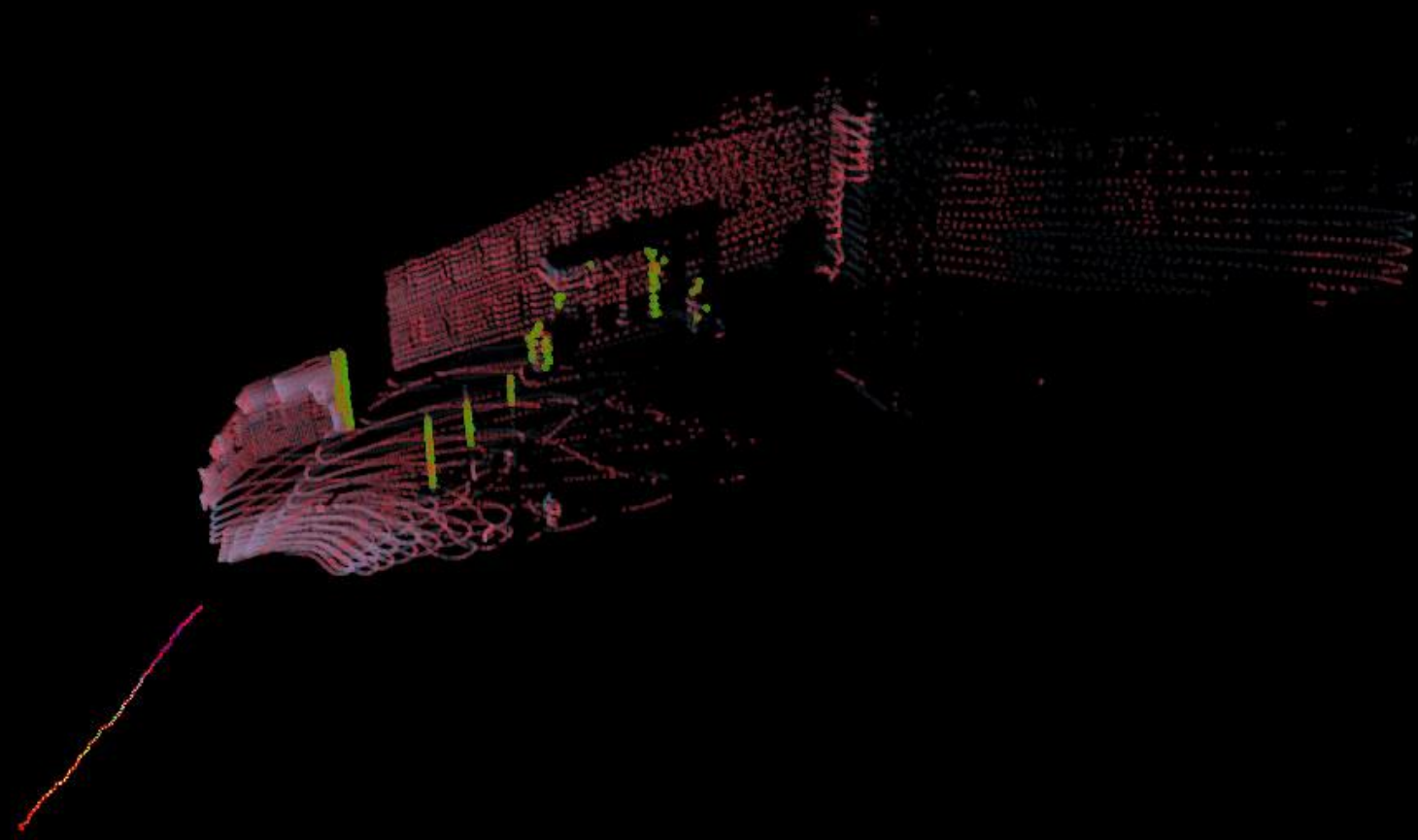


normal-space sampling

Iterative Closest Point (ICP)

Feature-based sampling

- find more representative points via preprocessing
- better efficiency and accuracy for ICP



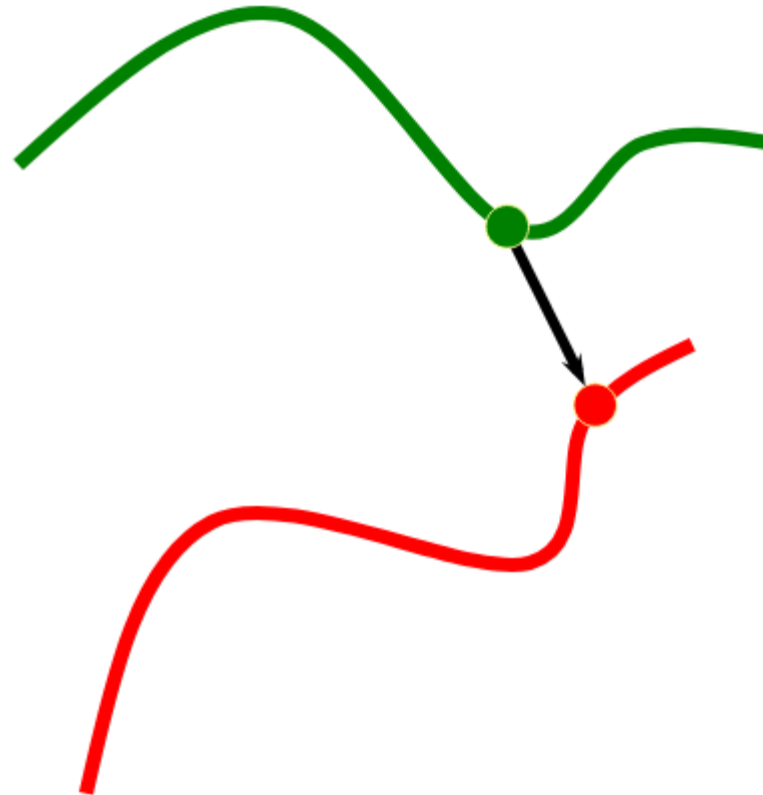
ICP variants: Data association

- has the greatest effect on convergence and speed
- matching approaches:
 - closest points
 - normal shooting
 - closest compatible point

Iterative Closest Point (ICP)

Data association: Closest point

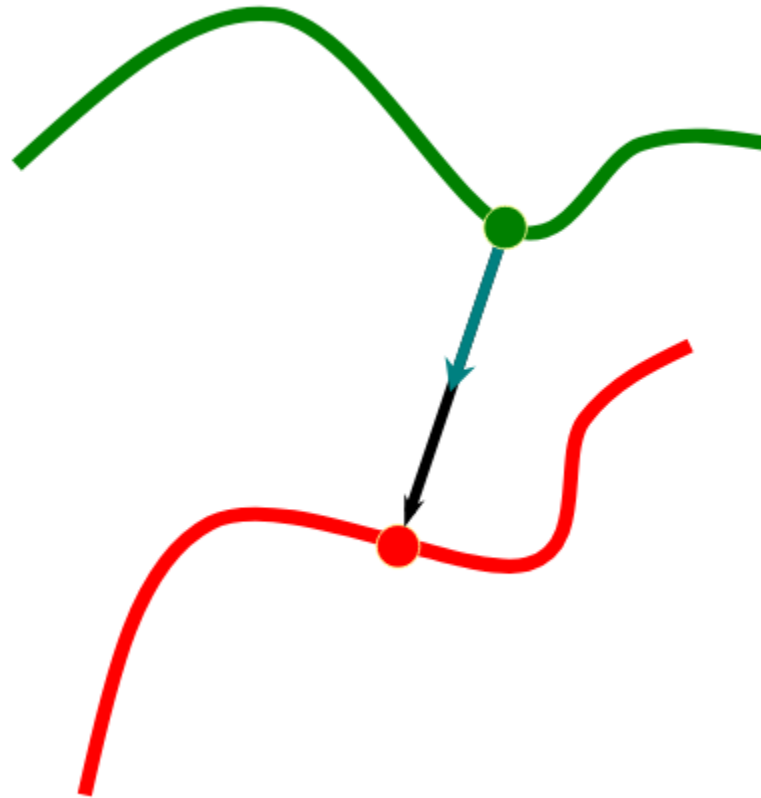
- in general stable
- slow convergence



Iterative Closest Point (ICP)

Data association: Normal shooting

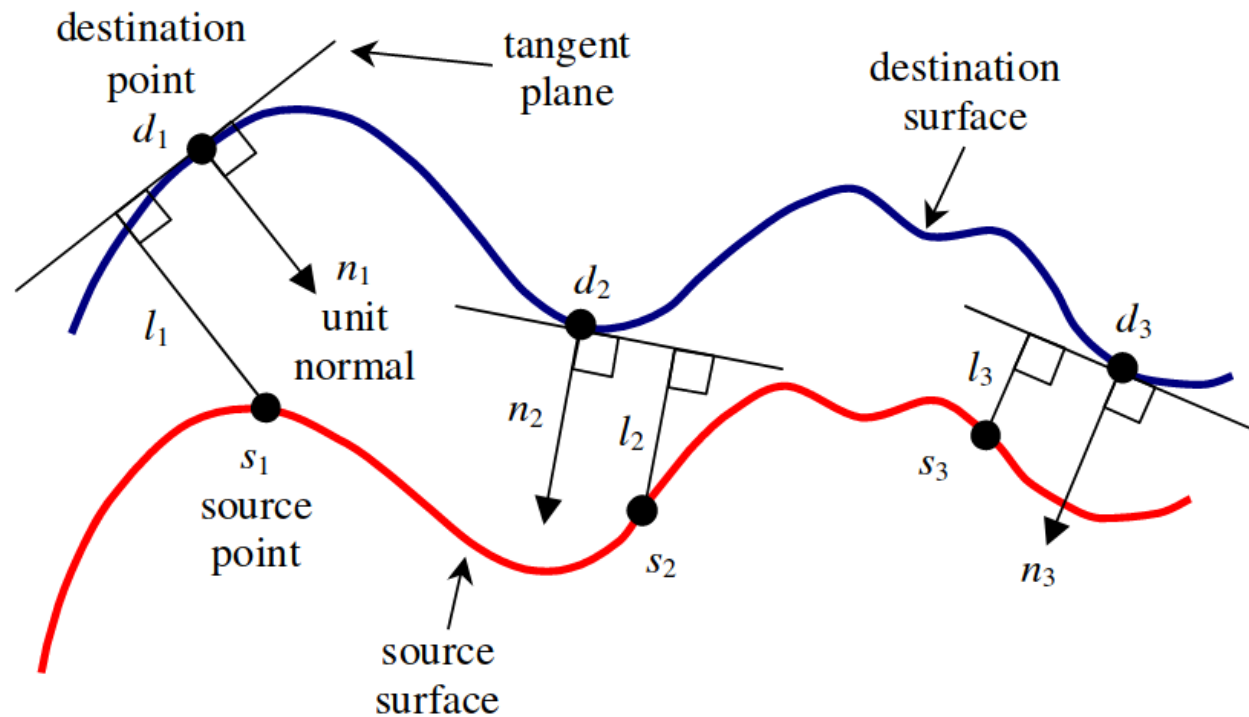
- slightly better convergence than closest point for smooth structures
- worse for noisy or complex structure



Iterative Closest Point (ICP)

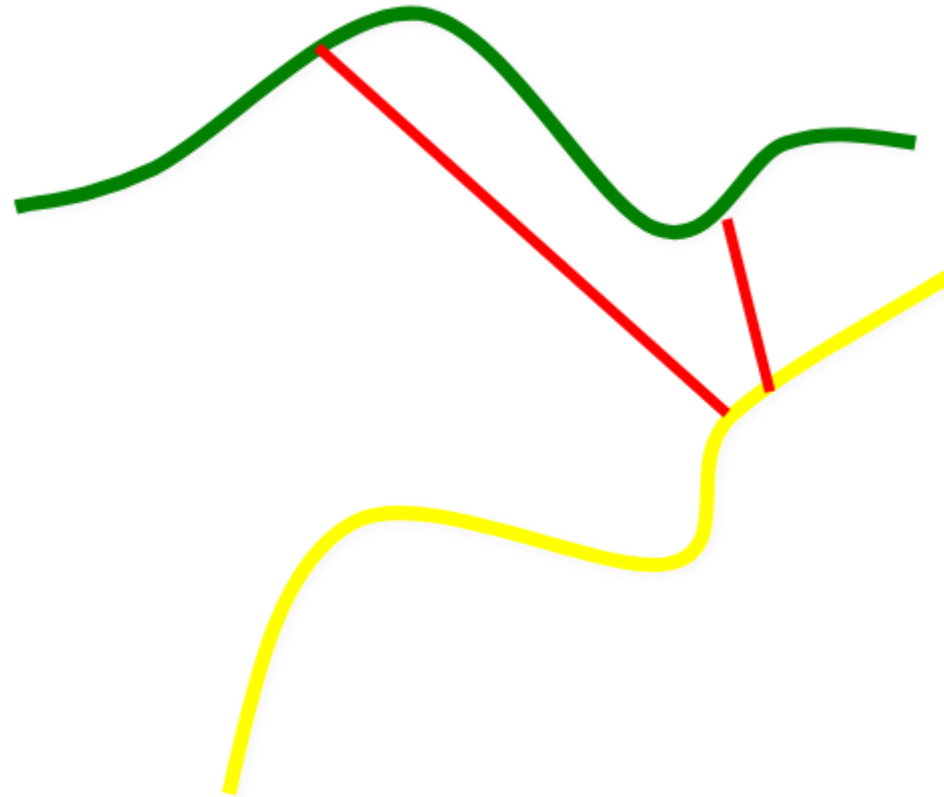
Data association: Closest compatible point

- considers compatibility of points, e.g., normals, colors, curvature, other local features, etc.
- example: find correspondence by minimizing point-to-plane error metric via standard nonlinear least squares methods (Levenberg-Marquardt algorithm)



ICP variants: Rejecting point pairs (outliers)

- corresponding points with point-to-point distance larger than a given threshold
- rejecting pairs that are not consistent with neighboring pairs
- e.g., sort all correspondences w.r.t. their error and delete the worst 1%



Summary

- ICP is a very powerful technique for robotic localization and perception.
- Major problem is to find correct data associations (accuracy and convergence).
- Given correct data associations, transformations can be computed efficiently via SVD.
- ICP does not always converge.

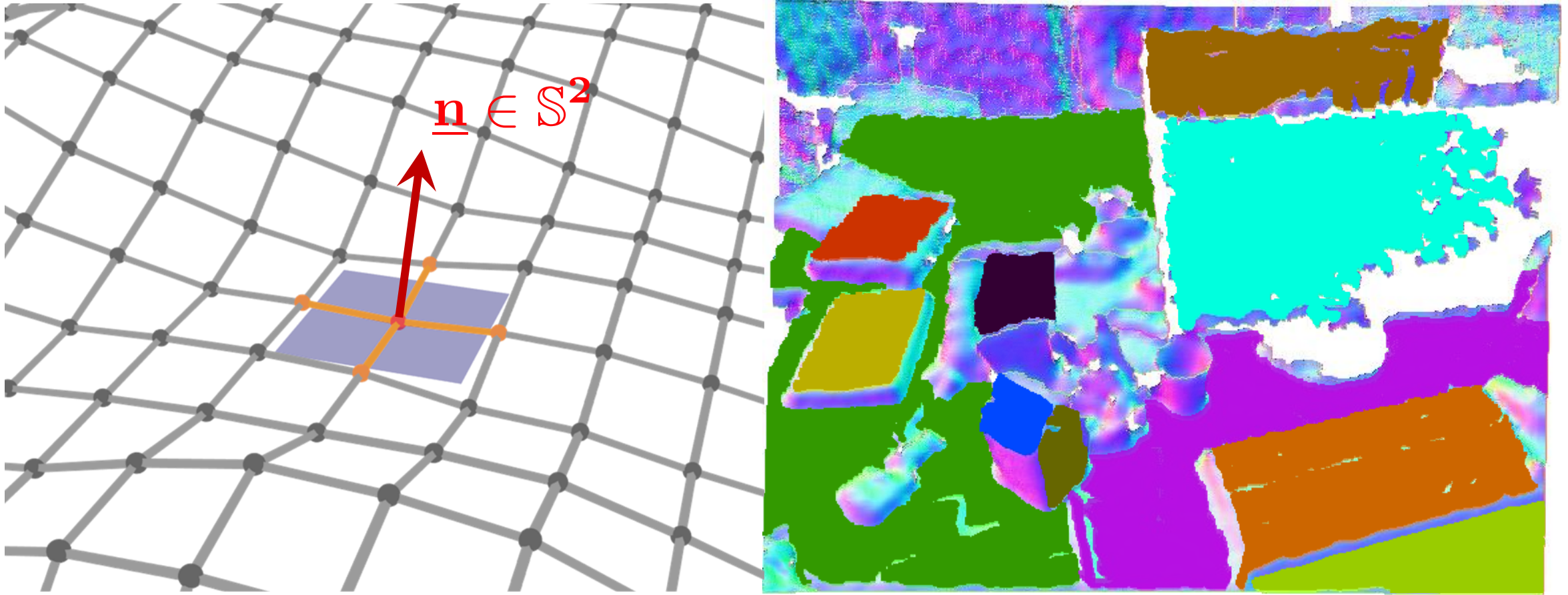
Directional Random Variables

Dr.-Ing. Kailai Li

LMA-Exercise 3 | May 16, 2022

Directional variables are ubiquitous.

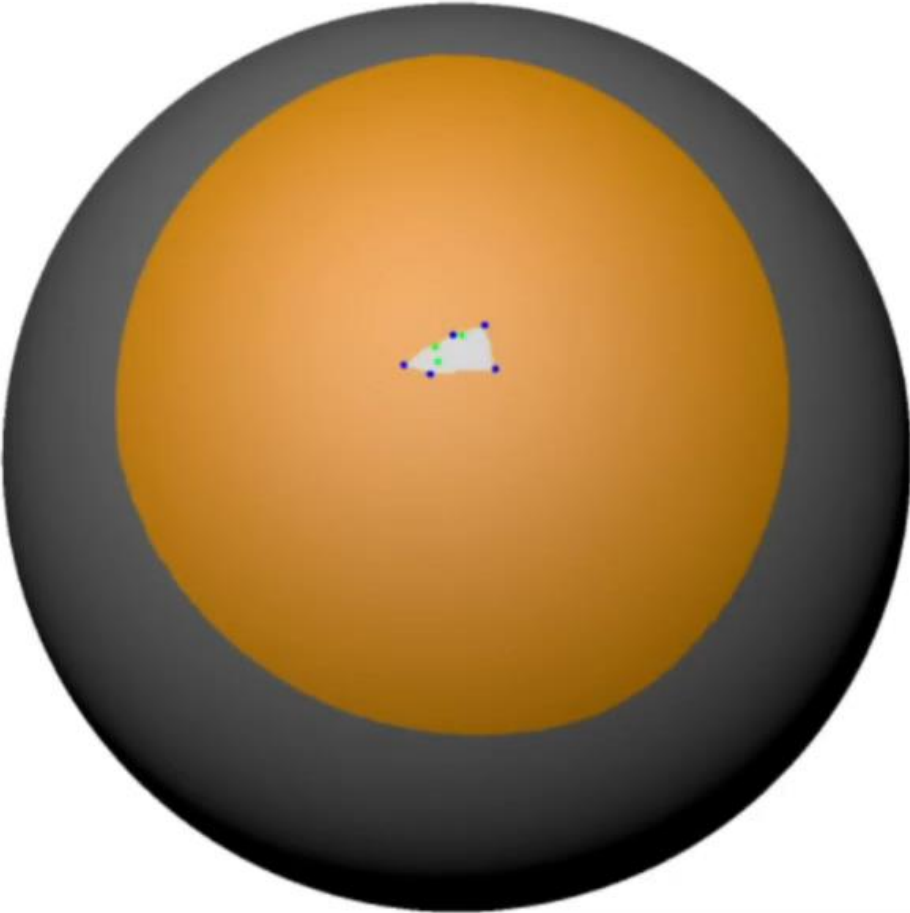
- highly parallelized plane extraction on depth images



$$\mathbb{S}^2 = \{ \underline{x} \in \mathbb{R}^3 \mid \|\underline{x}\| = 1 \}$$

Directional variables are ubiquitous.

- highly parallelized plane extraction on depth images transferred to unit spheres



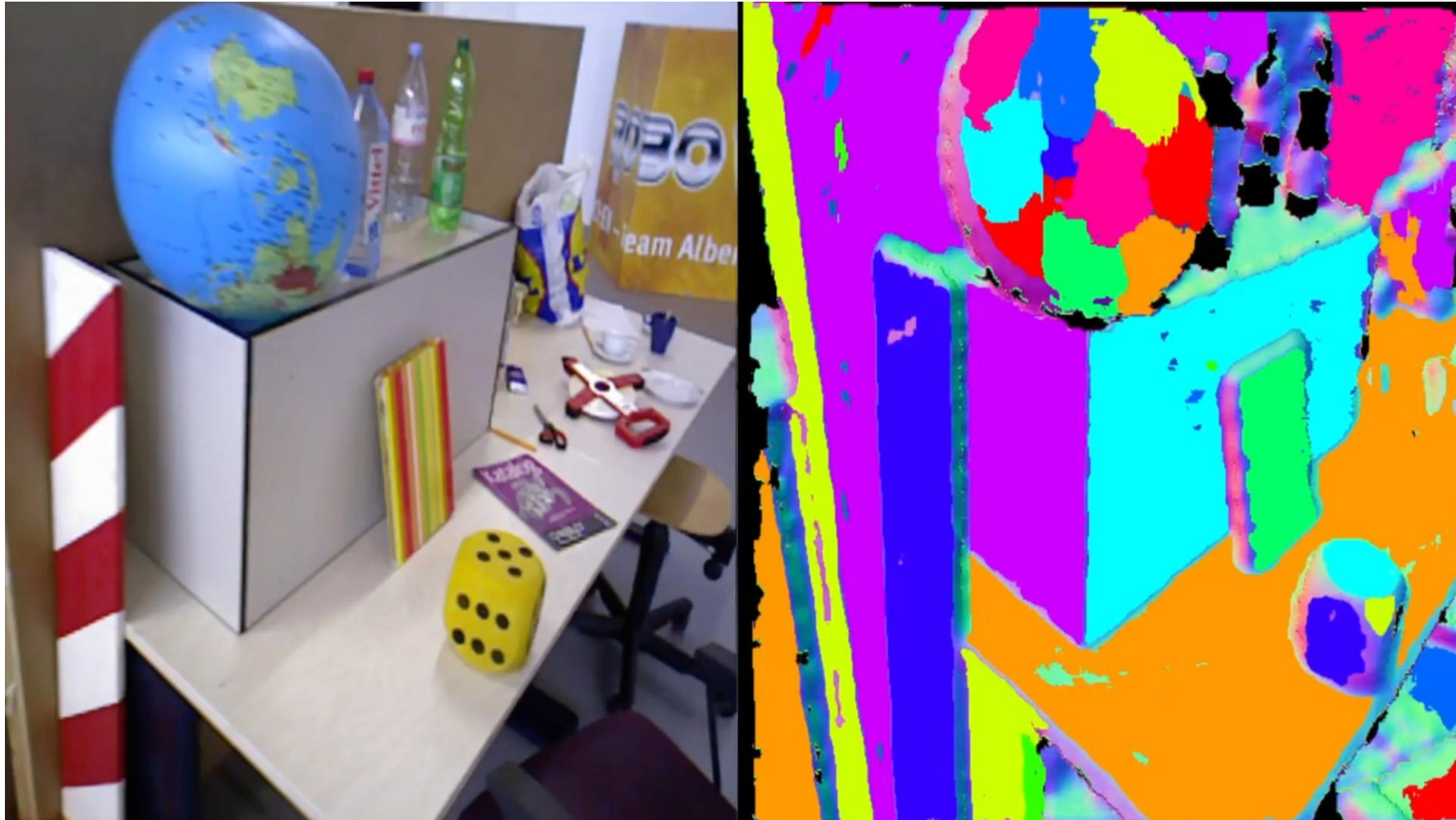
clustering on unit sphere



segmentation in normal map

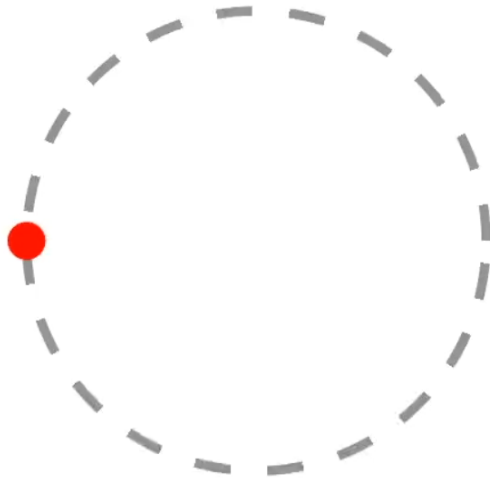
Directional variables are ubiquitous.

- highly parallelized plane extraction on depth images transferred to unit spheres
 - full resolution (640 x 480) pixelwise segmentation at 60 Hz on embedded GPU (**fastest ever**)



Directional Random Variables

- periodic, nonlinear or symmetric topological structure
- uncertainty quantification
 - conventional scheme → Gaussian model in locally linearized space



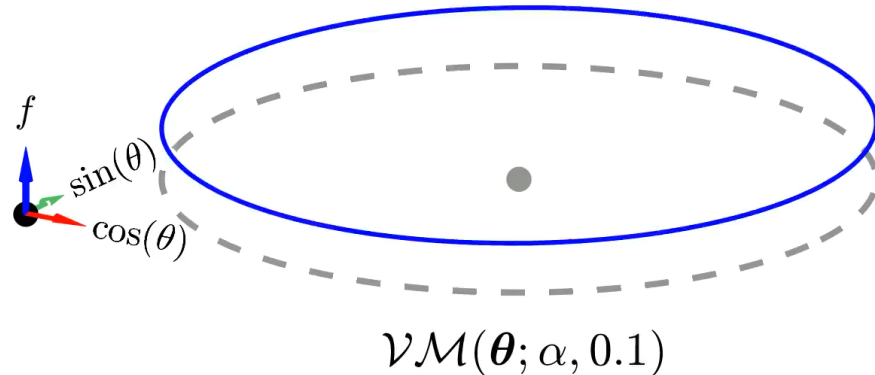
local perturbation assumption



deteriorated performance under
large uncertainty or fast transition

Directional Random Variables

- periodic, nonlinear topological structure
- uncertainty quantification
 - conventional scheme → Gaussian model in locally linearized space
 - directional statistics → parametric models inherently defined on directional manifolds



von Mises distribution

$$f_{\mathcal{VM}}(\theta; \alpha, \kappa) = \frac{1}{2\pi\mathcal{I}_0(\kappa)} \cdot \exp(\kappa \cos(\theta - \alpha))$$

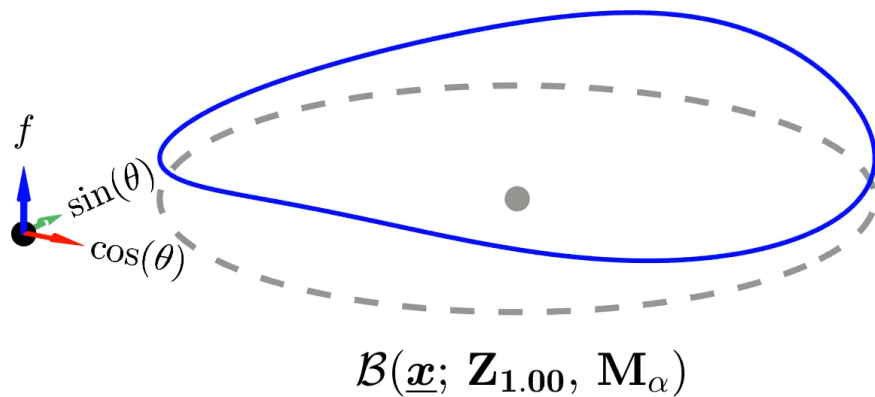
α : mean

κ : concentration

unimodal

Directional Random Variables

- periodic, nonlinear topological structure
- uncertainty quantification
 - conventional scheme → Gaussian model in locally linearized space
 - directional statistics → parametric models inherently defined on directional manifolds



Bingham distribution

$$f_{\mathcal{B}}(\underline{x}) = \frac{1}{N(\mathbf{Z})} \exp(\underline{x}^{\top} \mathbf{M} \mathbf{Z} \mathbf{M}^{\top} \underline{x})$$

unit circle/sphere/hyperspheres $\mathbb{S}^{d-1} \subset \mathbb{R}^d$

\mathbf{Z} : concentration

\mathbf{M} : orientation

antipodal symmetry



quaternions

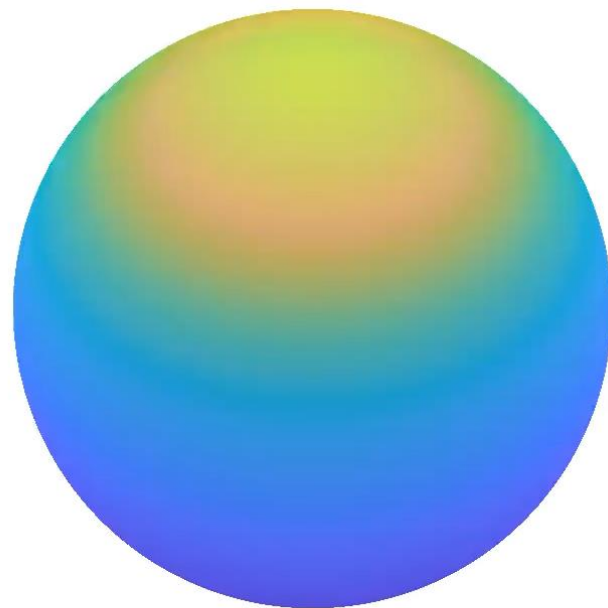
normalization constant

$$N(\mathbf{Z}) = |\mathbb{S}^{d-1}| \cdot {}_1F_1(1/2, d/2, \mathbf{Z})$$

no closed-form solution

Directional Random Variables

- periodic, nonlinear or symmetric topological structure
- uncertainty quantification
 - conventional scheme → Gaussian model in locally linearized space
 - directional statistics → parametric models inherently defined on directional manifolds



$$\mathcal{VMF}(\underline{x}; \underline{\alpha}, 1.00)$$

von Mises–Fisher distribution

$$f_{\mathcal{VMF}}(\underline{x}; \underline{\alpha}, \kappa) = N_d(\kappa) \cdot \exp(\kappa \underline{\alpha}^\top \underline{x})$$

unit sphere/hyperspheres $\underline{x} \in \mathbb{S}^{d-1} \subset \mathbb{R}^d$

κ : concentration

$\underline{\alpha}$: mean

unimodal, isotropic dispersion

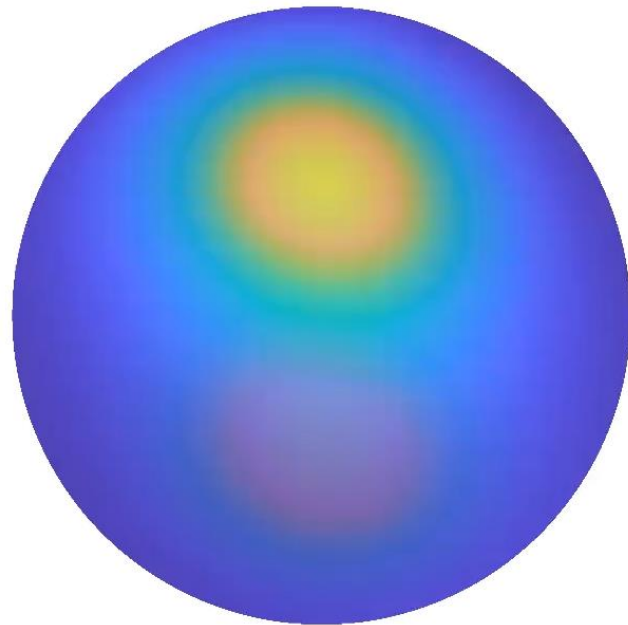
normalization constant

$$N_d(\kappa) = \frac{\kappa^{d/2-1}}{(2\pi)^{d/2} \mathcal{I}_{d/2-1}(\kappa)}$$

no closed-form solution

Directional Random Variables

- periodic, nonlinear or symmetric topological structure
- uncertainty quantification
 - conventional scheme → Gaussian model in locally linearized space
 - directional statistics → parametric models inherently defined on directional manifolds



$$\mathbf{Z} = -\text{diag}(4, 3, 0)$$

Bingham distribution

$$f_{\mathcal{B}}(\underline{x}) = \frac{1}{N(\mathbf{Z})} \exp(\underline{x}^{\top} \mathbf{M} \mathbf{Z} \mathbf{M}^{\top} \underline{x})$$

unit circle/sphere/hyperspheres $\mathbb{S}^{d-1} \subset \mathbb{R}^d$

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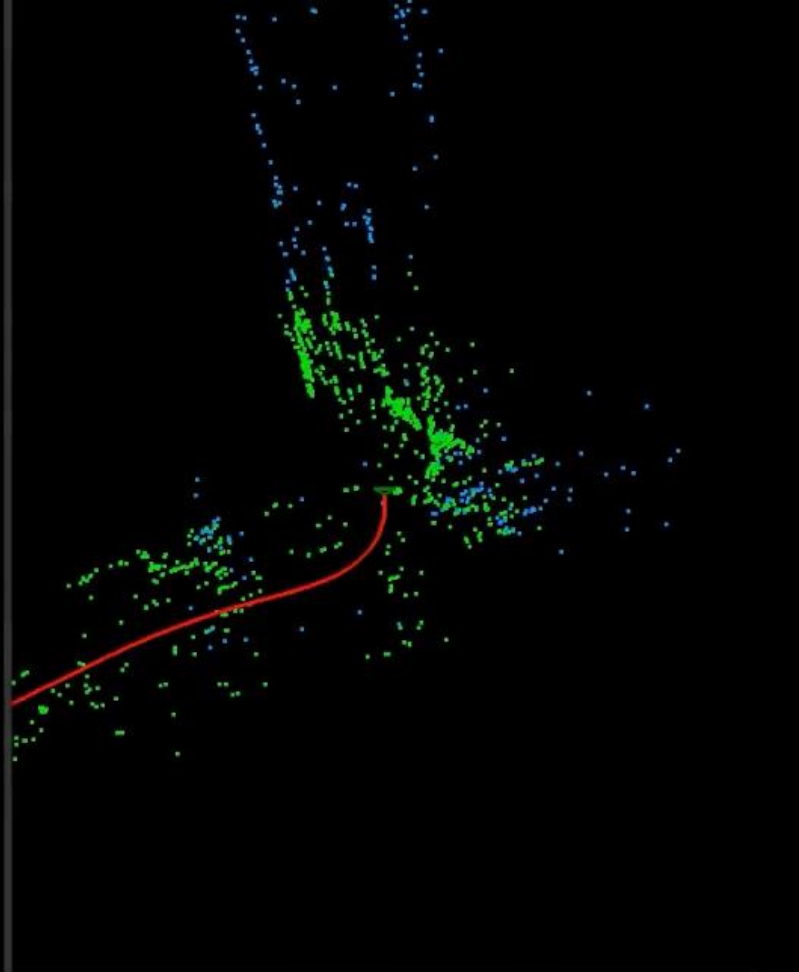
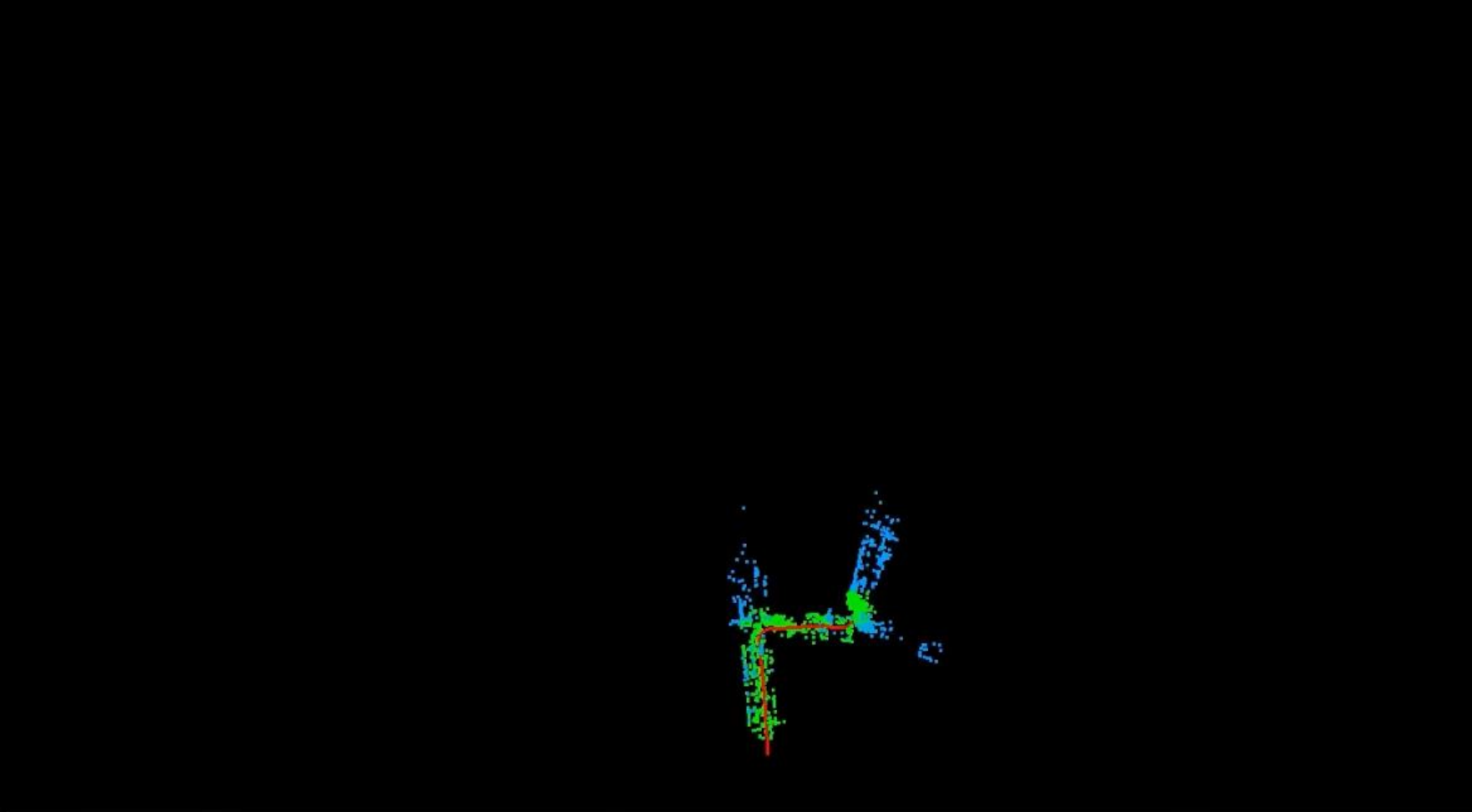


quaternions

normalization constant

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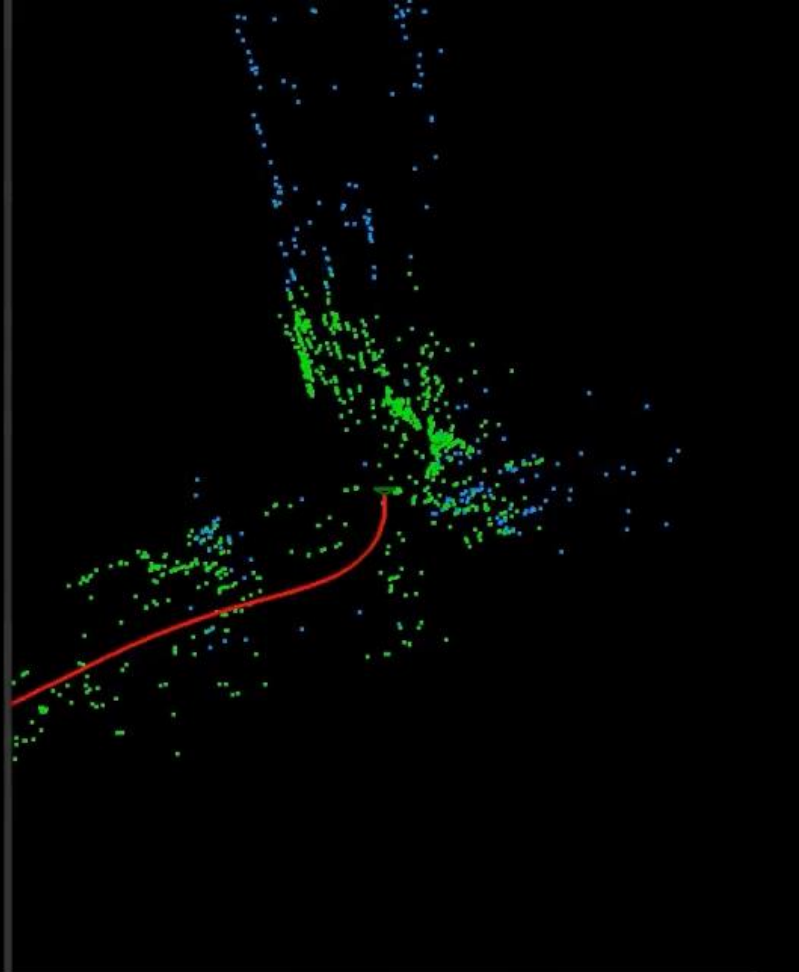
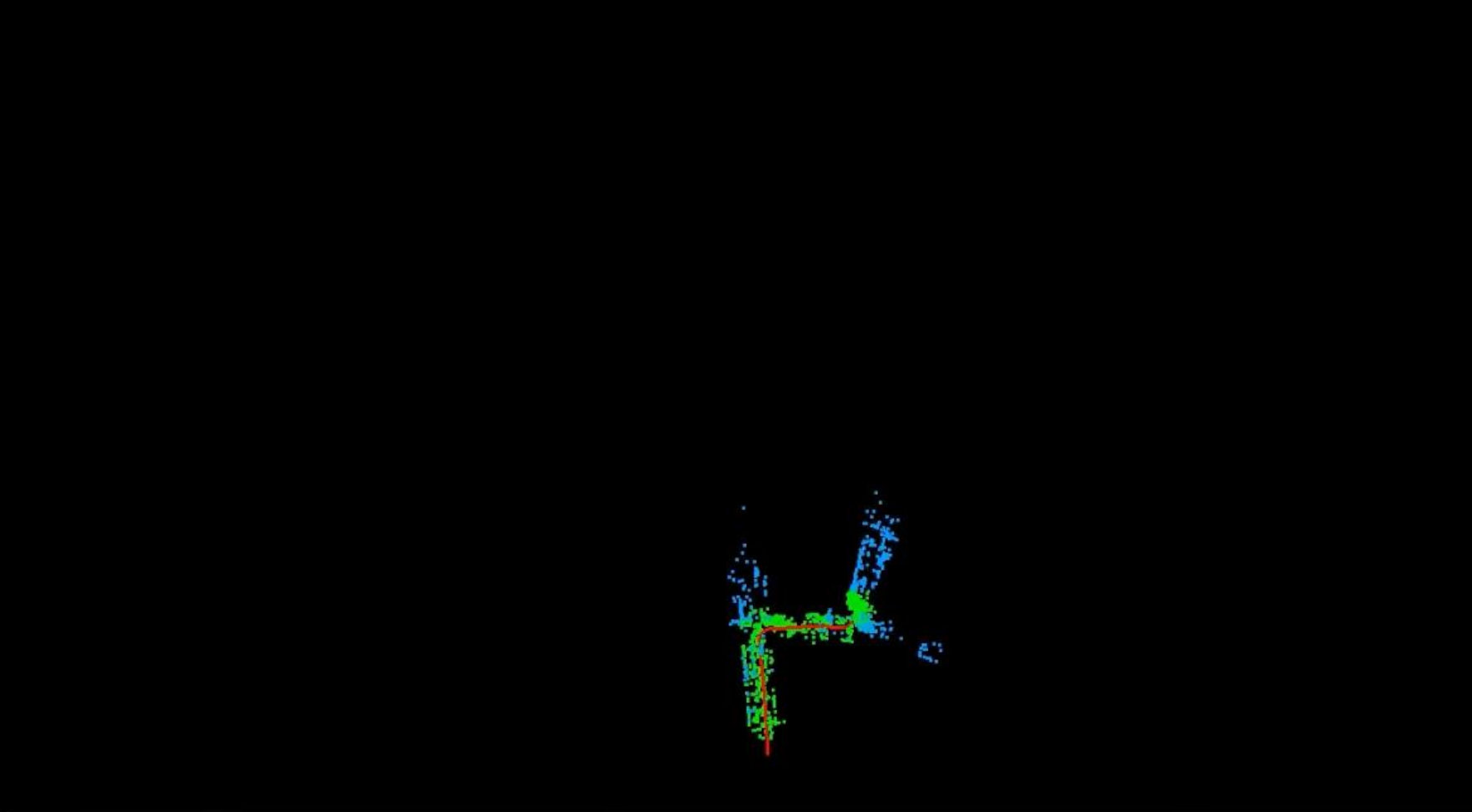
no closed-form solution



Direct Image Alignment

Dr.-Ing. Kailai Li

LMA-Exercise 4 | May 23, 2022



Direct Visual Odometry

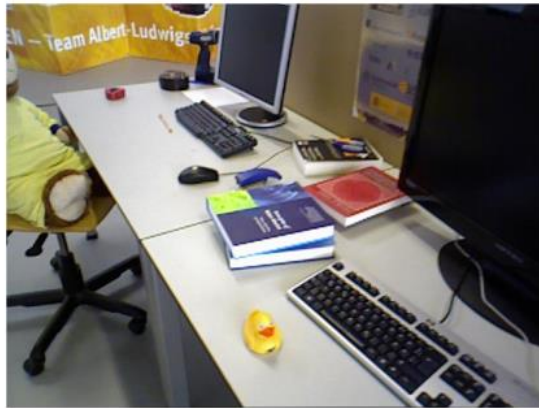
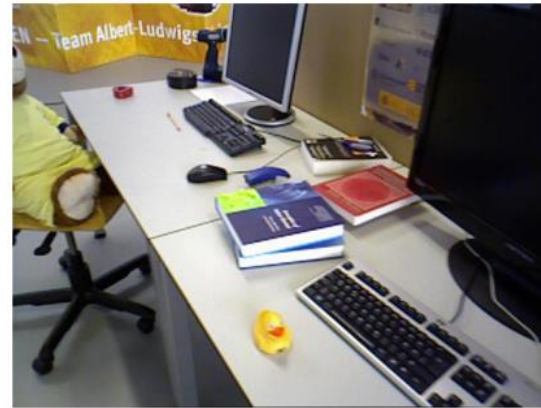
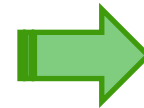
- avoid feature detection and association (manually designed)



feature-based odometry (e.g., via filtering, ICP, bundle adjustment, etc.)

Direct Visual Odometry

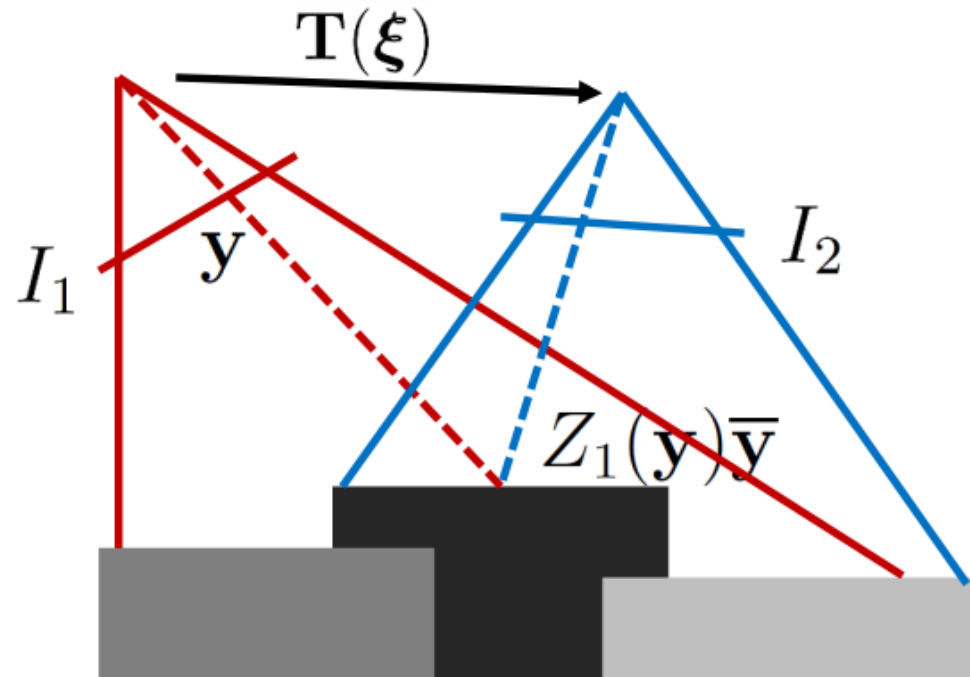
- avoid feature detection and association (manually designed)
- direct image alignment
- image warping
 - RGB-D
 - fixed-baseline stereo
 - temporal stereo, tracking and (local) mapping


 I_1

 I_2

 $I_1 - I_2$

$$\mathcal{E}(\underline{\xi}) = \sum_{u_i \in \Omega} \left\| \mathbf{I}_1(\underline{u}_i) - \mathbf{I}_2(\underline{u}_i, \underline{\xi}) \right\|^2, \quad \underline{\xi} \in \mathbb{R}^6$$

Direct RGB-D Image Alignment

- RGB-D sensors measure intensity and depth
- warped image ideally the same as the image taken from that pose
- compute camera pose transformation by minimizing the photometric error



$$I_1(y) = I_2(\pi(T(\xi)Z_1(y)\bar{y}))$$

Direct RGB-D Image Alignment

- RGB-D sensors measure intensity and depth
- warped image ideally the same as image taken from that pose
- compute camera pose transformation by minimizing the photometric error
 - assumes that pixel measurements are stochastically independent
 - nonlinear least square problem
 - efficient optimizers using standard second-order tools (Gauss-Newton, LM) available

$$\mathbf{I}_1(y) = \mathbf{I}_2(\pi(\mathbf{T}(\xi)Z_1(y)\bar{y})) + \epsilon, \quad \epsilon \sim \mathcal{N}(0, \sigma^2)$$

$$\xi^* = \arg \min_{\xi} \sum_{y_i \in \Omega} r(y_i, \xi)^2 / \sigma_I^2$$

$$\text{residuals: } r(y_i, \xi) = \mathbf{I}_1(y_i) - \mathbf{I}_2(\pi(\mathbf{T}(\xi)Z_1(y_i)\bar{y}_i))$$

Direct RGB-D Image Alignment



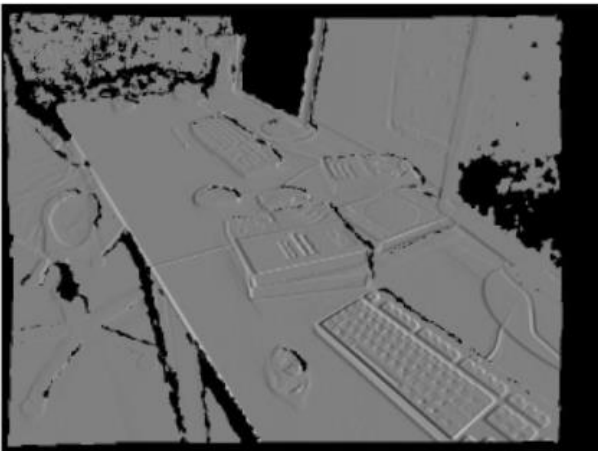
I_1



I_2



$I_1 - I_2$



$$\left. \frac{\partial I_2 (\pi (\mathbf{T}(\boldsymbol{\xi}) Z_1(\mathbf{y}) \bar{\mathbf{y}}))}{\partial v_x} \right|_{\boldsymbol{\xi}=0}$$

Direct RGB-D Image Alignment

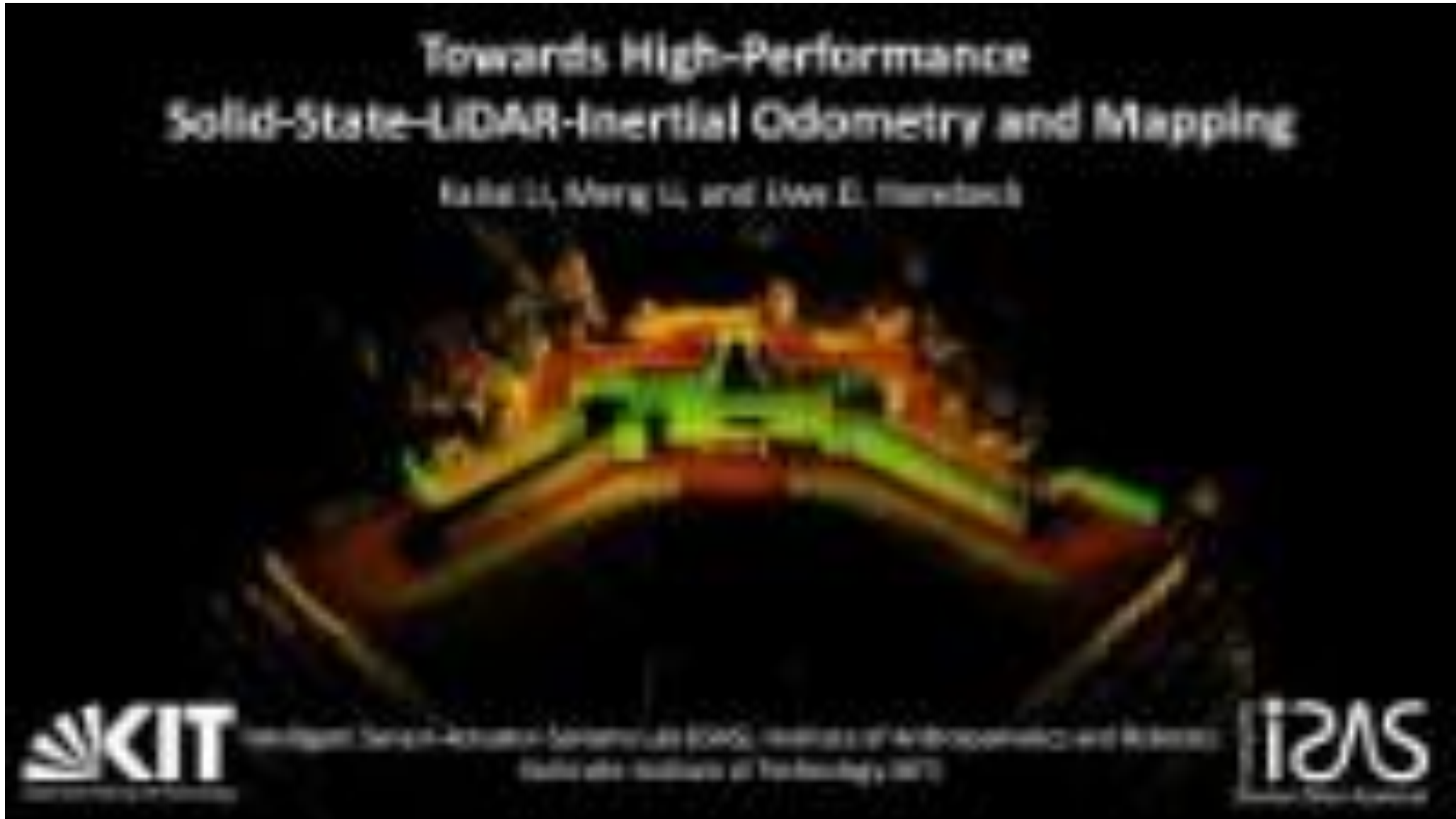


Map Representations

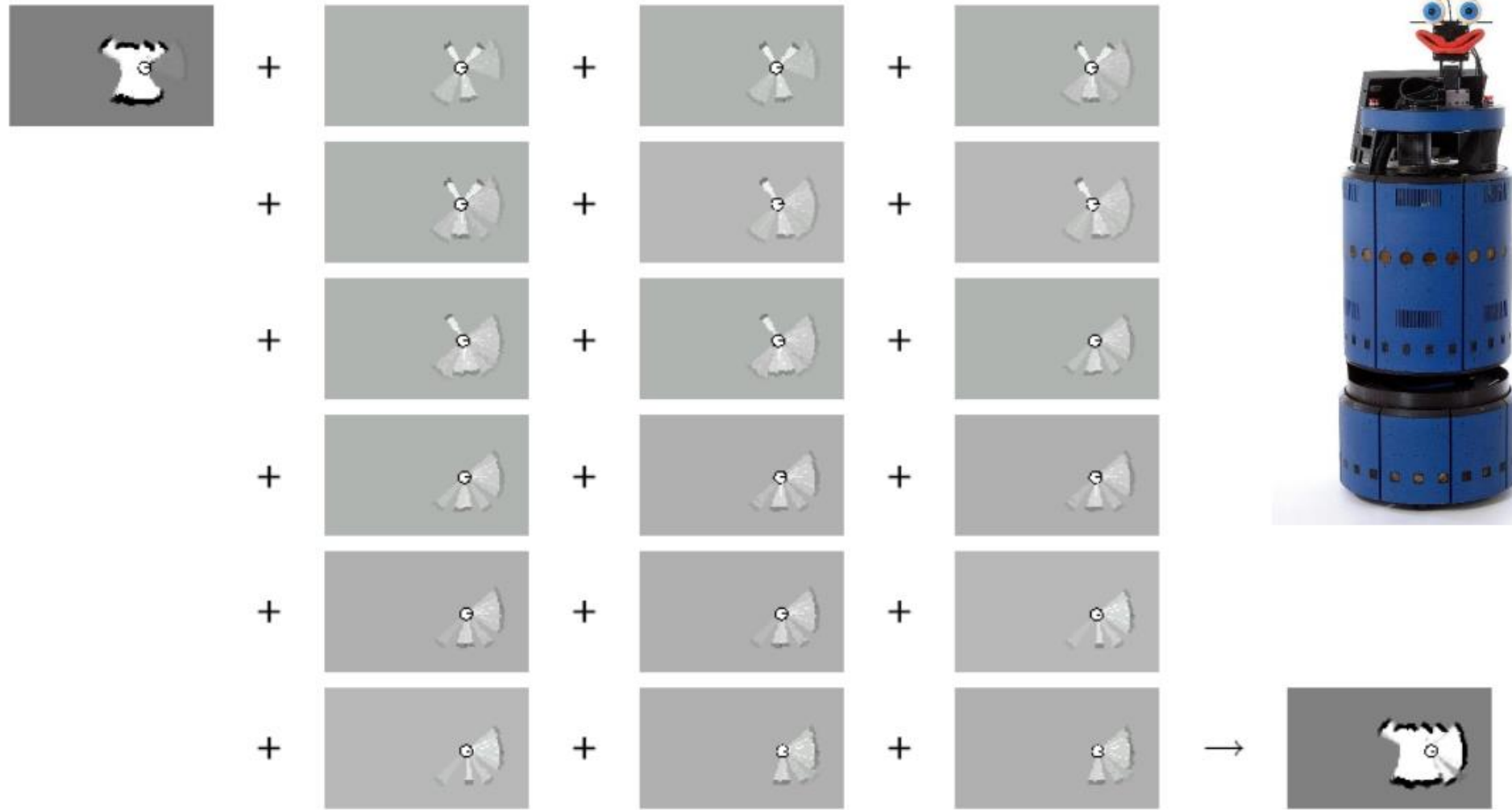
Dr.-Ing. Kailai Li

LMA-Exercise 5 | May 30, 2022

- sparse vs. dense
- probabilistic vs. deterministic
- explicit vs. implicit
- raw vs. geometric primitives
- examples:
 - point clouds
 - occupancy grids
 - surfels
 - signed distance function (SDF) -> truncated signed distance function (TSDF)



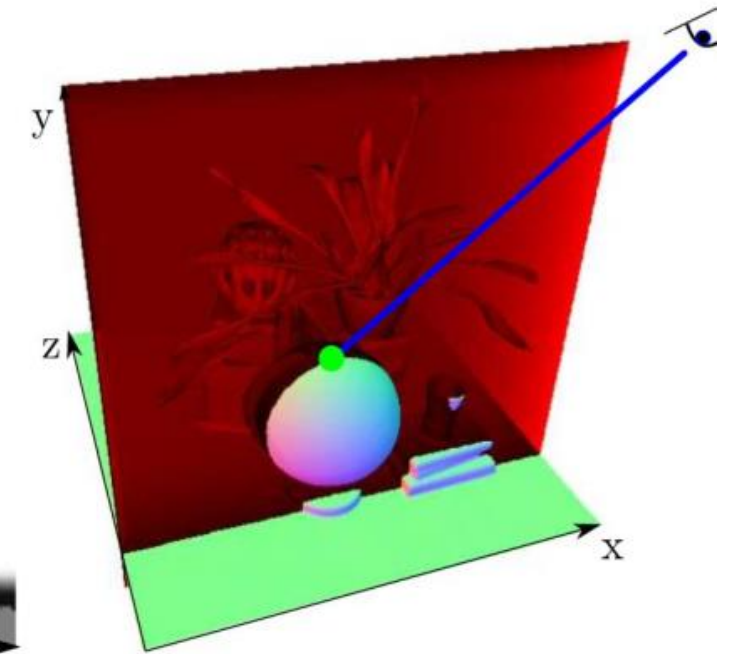
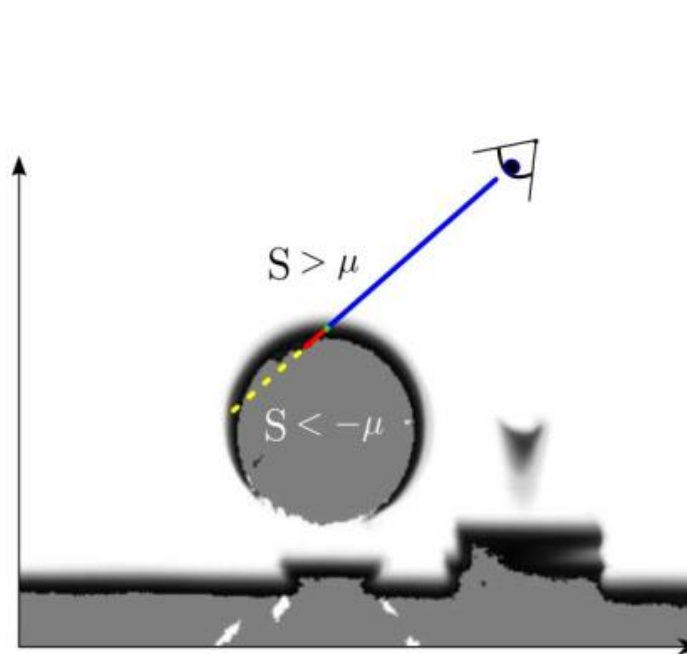
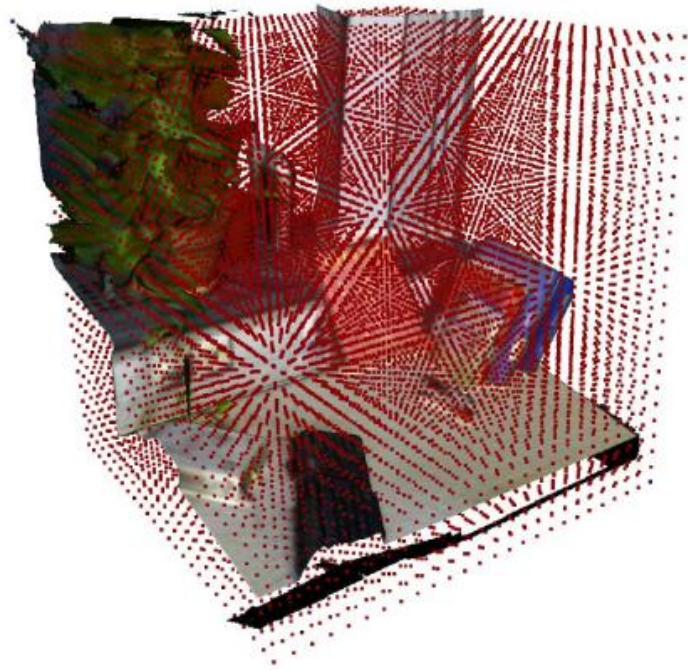
Occupancy Grid Map



2D/3D, explicit, probabilistic mapping approach

Truncated Signed Distance Function (TSDF)

- 3D volumetric map for 40m x 40m x 40m with 0.05m resolution
 - $40^3/0.05^3 = 512,000,000$ voxels (4.096 GB at double precision)
- However, large amount of volumes are actually empty.
- 3D, implicit, deterministic, dense (typically), mapping approach



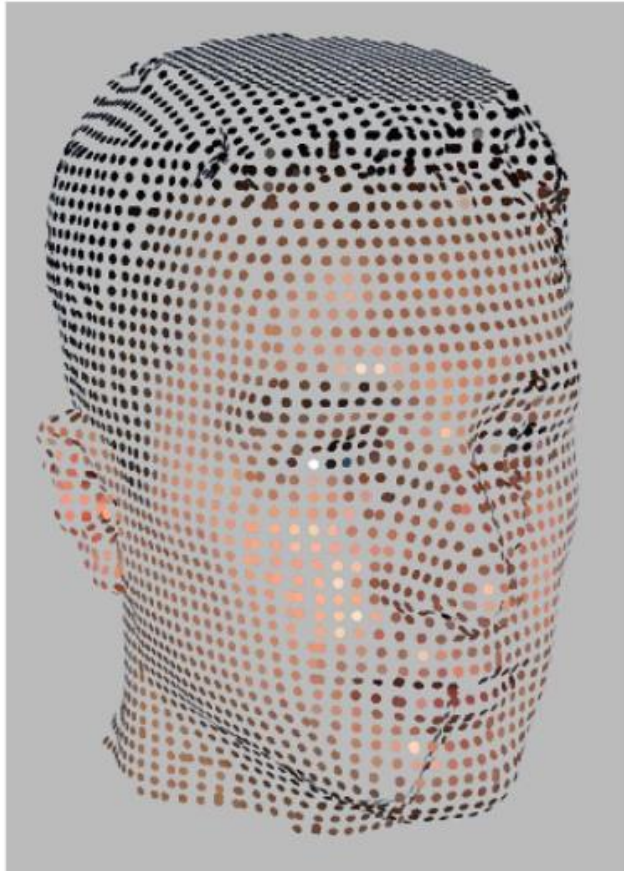
Truncated Signed Distance Function (TSDF)



Truncated Signed Distance Function (TSDF)



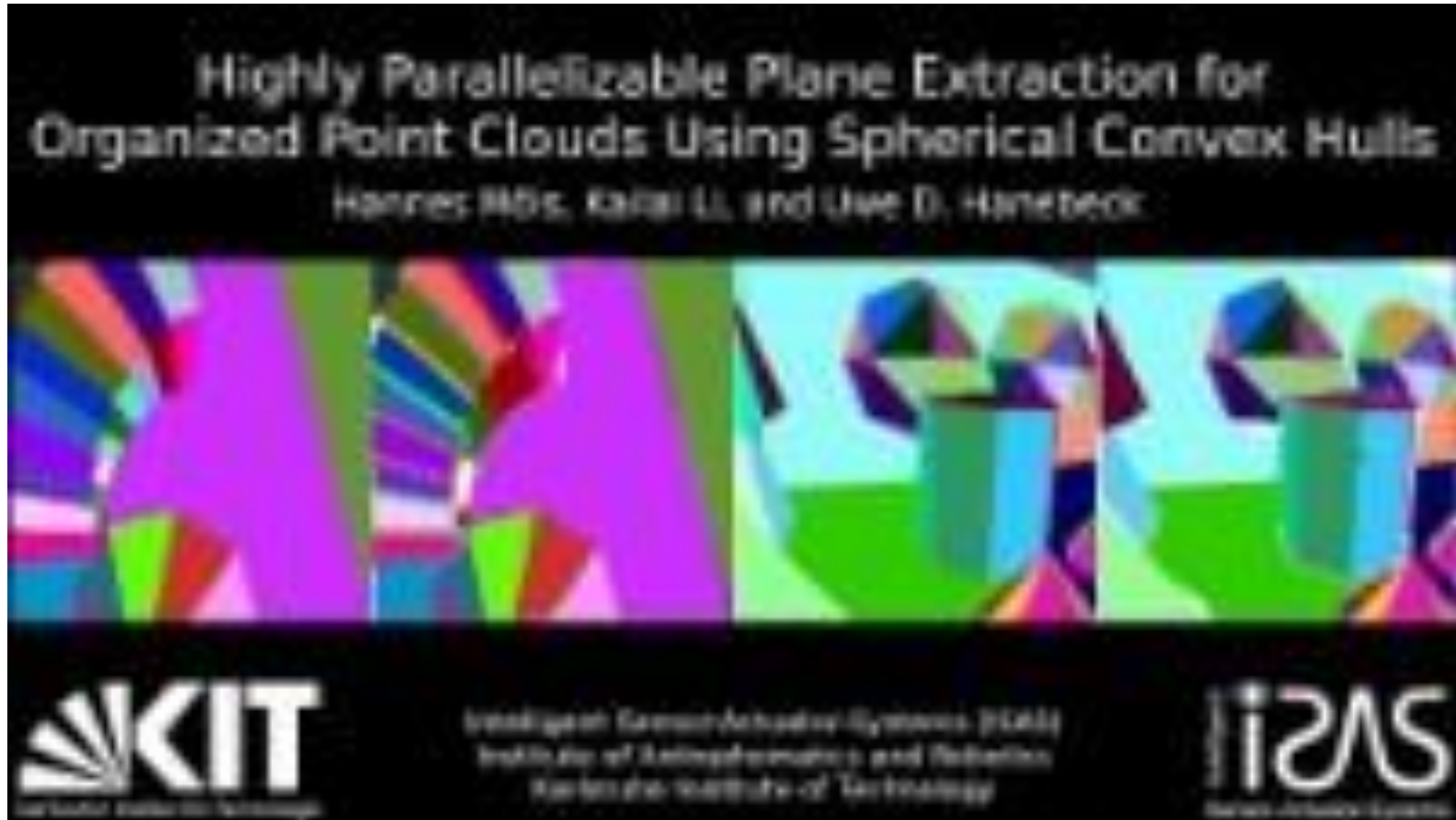
- surfel: point + normal + radius



3D, deterministic, explicit, dense (typically) mapping approach

Surfels





2D/3D, deterministic, explicit, dense/sparse mapping approach

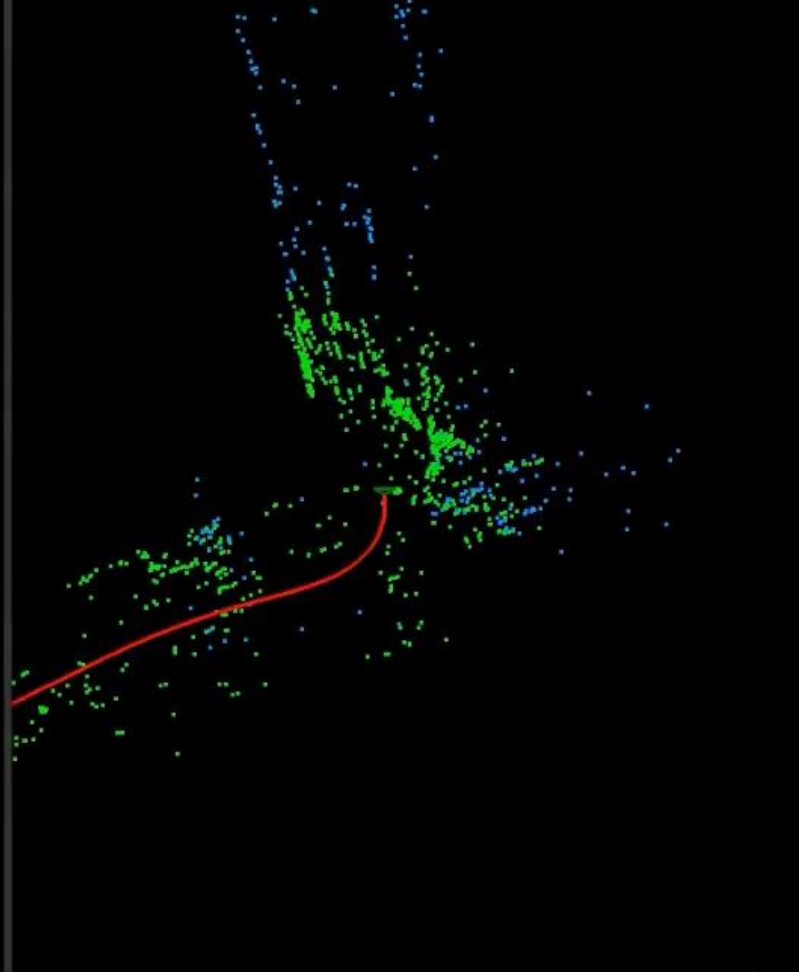
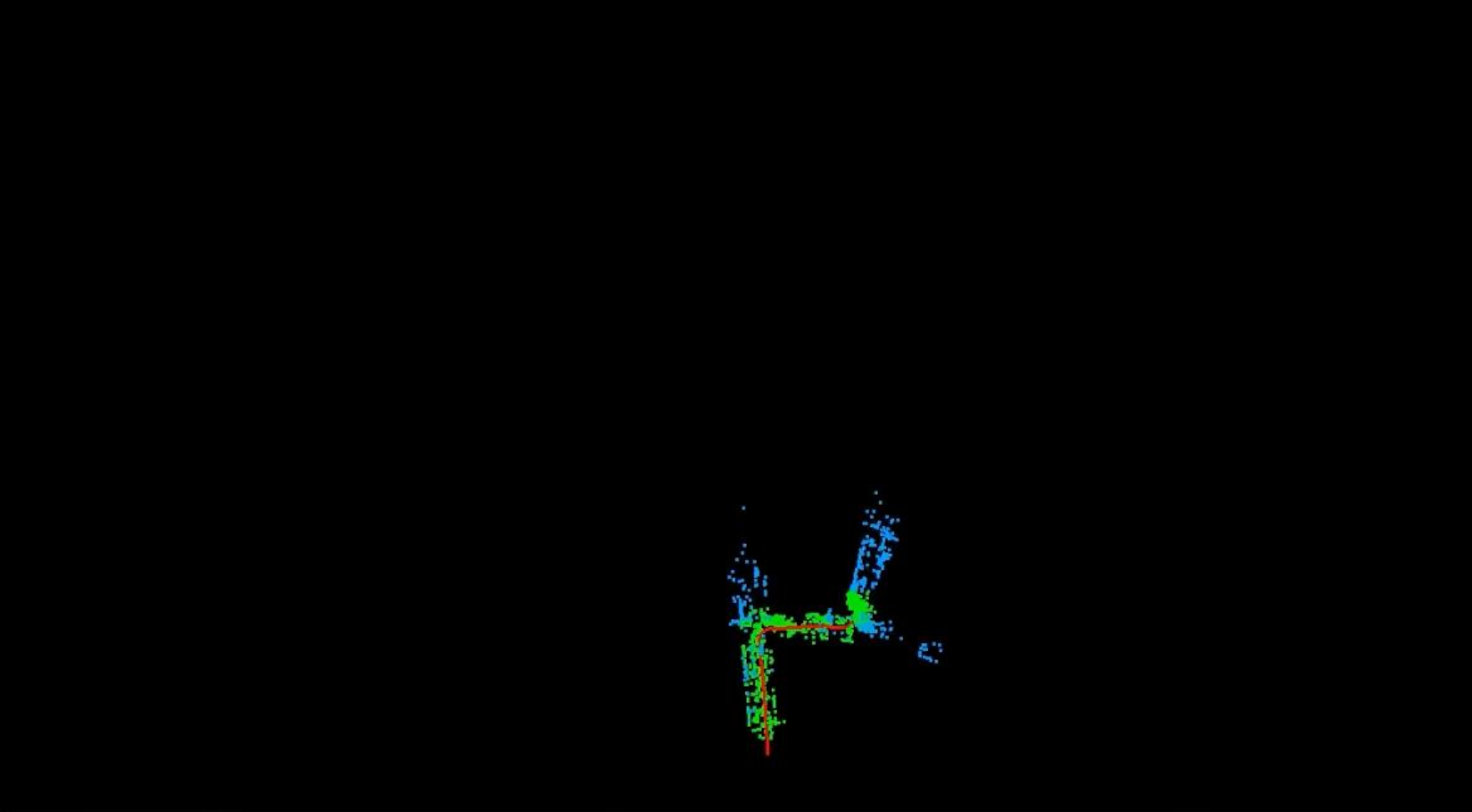
Graph-Based SLAM

Dr.-Ing. Kailai Li

LMA-Exercise 9 | July 11, 2022

Background

- Joint pose and map estimation
- Chicken-egg problem
- Fundamental task for autonomous robots
- Basis for navigation systems

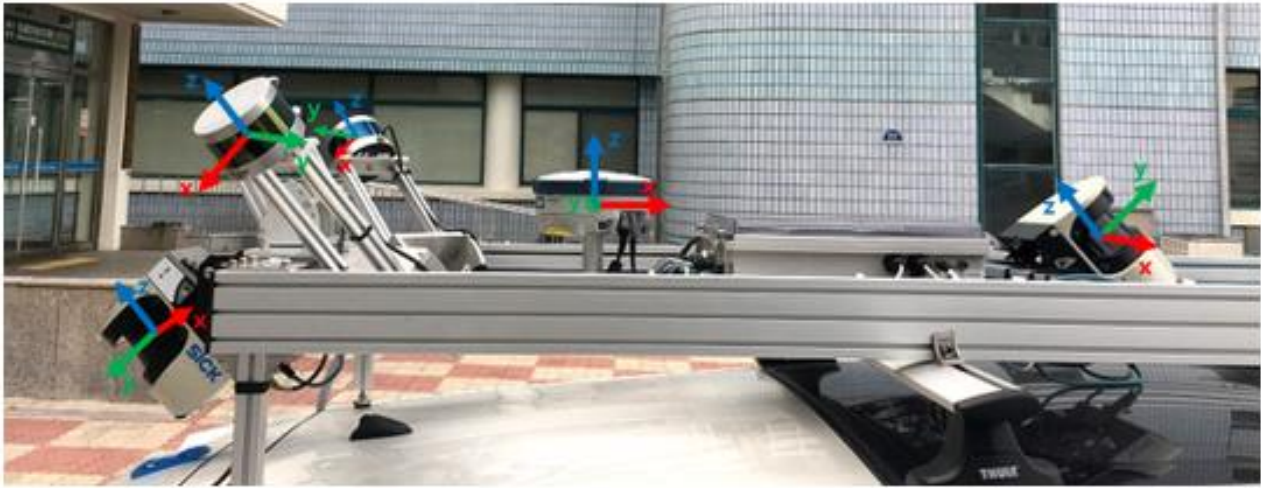
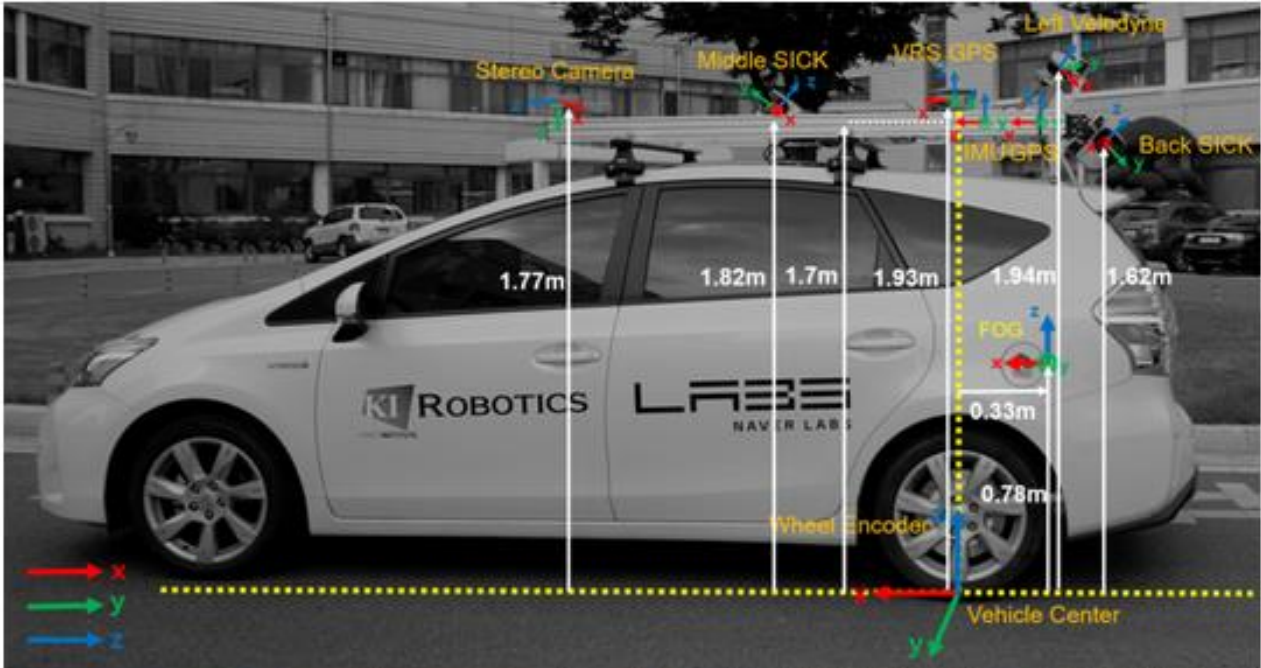
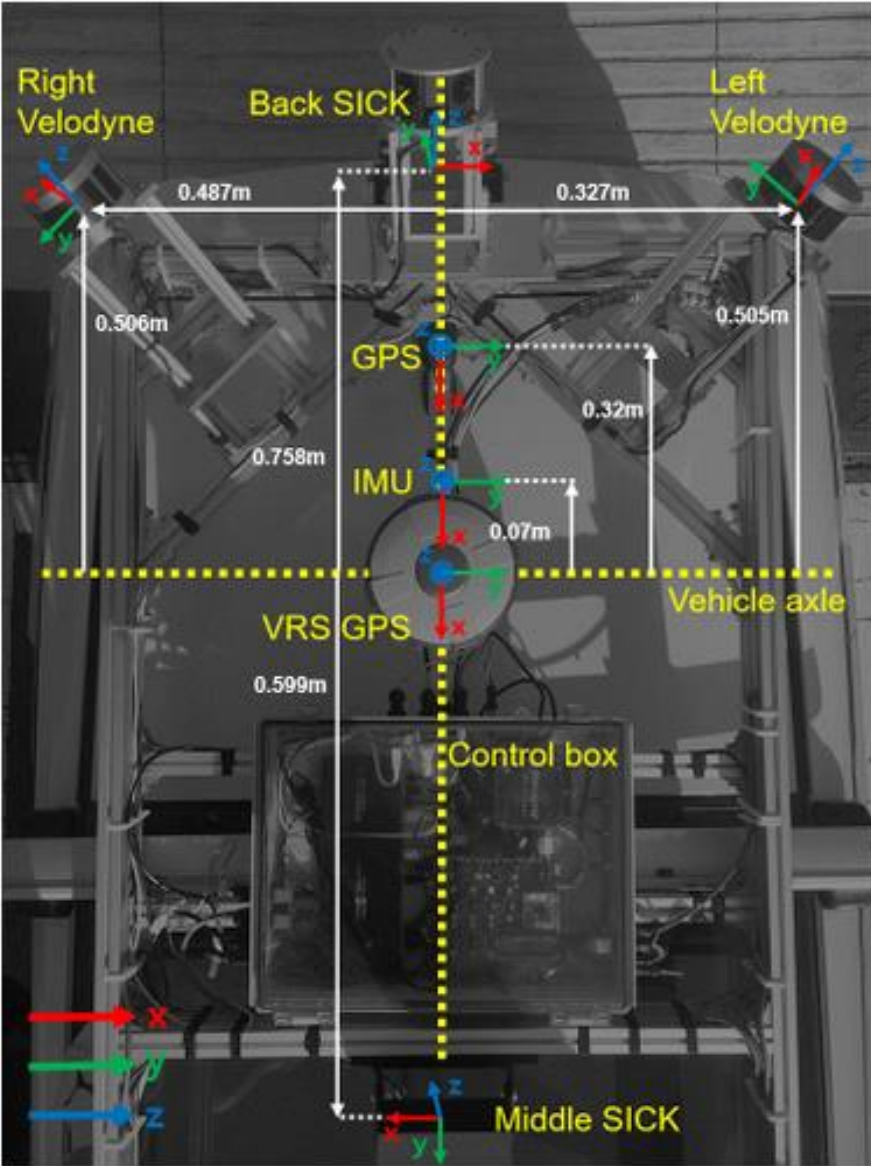


$$p(x_{1:\tau}, \mathcal{M} \mid z_{1:\tau}, u_{1:\tau}, x_0)$$

state map observation input initial state

- State: SE(2)/SE(3) pose, speed, IMU biases, etc.
- Map: various representation approaches w.r.t. efficiency, accuracy, semantics, etc.
- Observation: various sensory modalities
 - Visual sensors: monocular/stereo camera, RGB-D cameras
 - Range sensors: ultrasonic, radar, UWB, LiDAR (2D/3D)
 - Others: GNSS, wifi, etc.
- Input: given as orders, or measured by onboard sensors
 - Wheel odometry
 - Inertial measurement unit (IMU)

Sensors



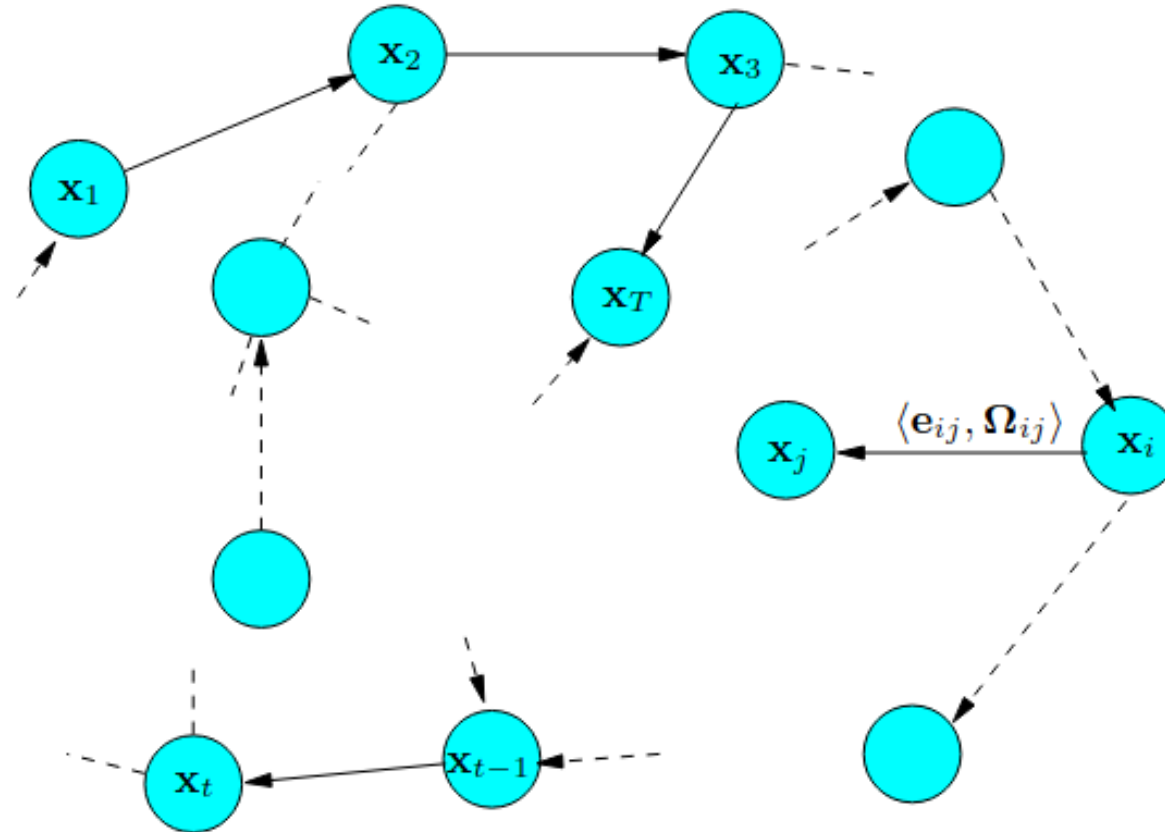
Frontend

- Convert raw sensor data into an immediate and intermediate representation
 - Constraints for optimization, e.g., feature correspondences
 - Probability distributions of landmarks
 - Relative transformation between frames
 - Etc.
- Very task-specific: recursive estimators, iterative closest point, direct image alignment

Backend

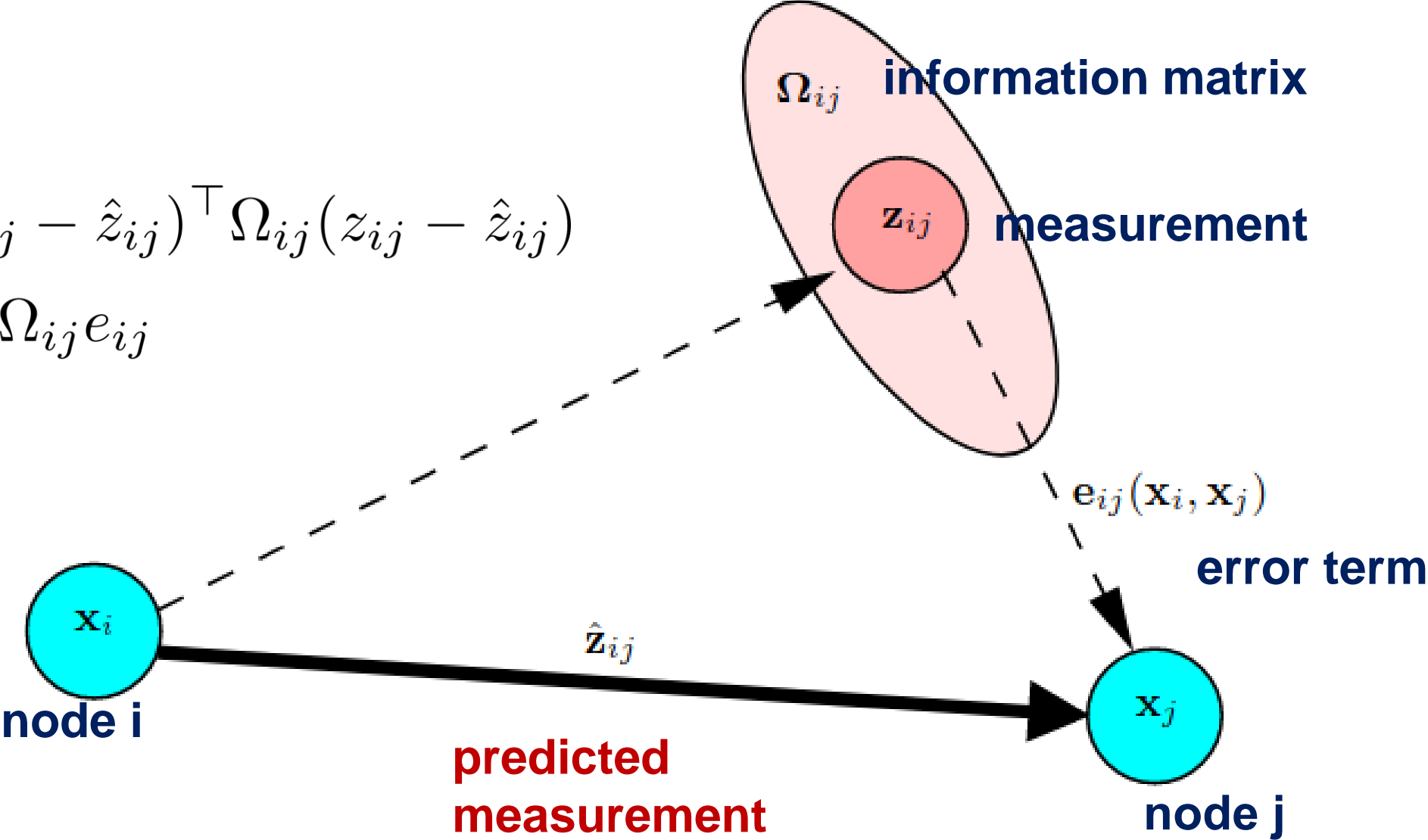
- Takes intermediate representation and solves the underlying state estimation or optimization problem
- Category of approaches
 - Extended Kalman filter (EKF) -> EKF-SLAM
 - Particle filter (PF) -> FastSLAM
 - Nonlinear least squares -> graph SLAM

- Uses a graph to represent the problem, namely, the variables (nodes) and the relations between variables (edges)
- edges placed between variable nodes representing prior information or information from the frontend



Formulation

$$l_{ij} \propto (z_{ij} - \hat{z}_{ij})^\top \Omega_{ij} (z_{ij} - \hat{z}_{ij})$$
$$= e_{ij}^\top \Omega_{ij} e_{ij}$$



$$x^* = \arg \min_x \sum_{\langle i,j \rangle \in \mathcal{C}} e_{ij}^\top \Omega_{ij} e_{ij}, \text{ with } x = [x_1^\top, \dots, x_\tau^\top]^\top$$

- Implemented through adjacency matrix of the graph
- Nonlinear least square problem
 - Linearize the error function (Taylor expansion)
 - Compute its derivative
 - Set it to zero
 - Solve the linear system
 - Iterate until convergence

$$e_{ij}(x + \Delta x) = e_{ij}(x) + \mathbf{J}_{ij} \Delta x, \text{ with } \mathbf{J}_{ij} = \frac{\partial e_{ij}(x)}{\partial x}$$

- Error function for one edge only depends on the two states on the two nodes
- Jacobian
 - non-zero only in the rows corresponding to the two nodes
 - Sparse structure

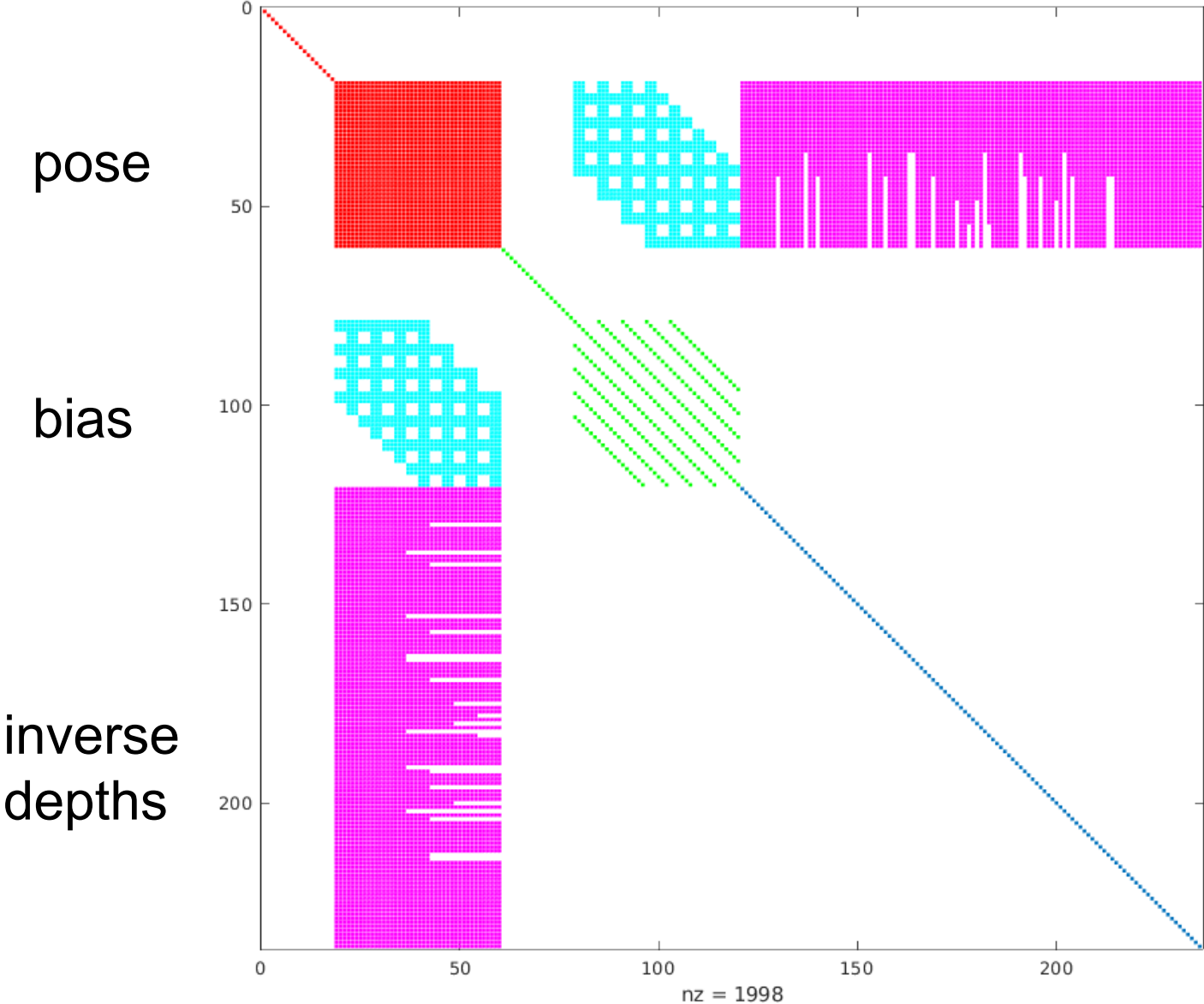
$$\begin{aligned} \mathbf{J}_{ij} &= \frac{\partial e_{ij}(x)}{\partial x} = \left(0 \dots \frac{\partial e_{ij}(x)}{\partial x_i} \dots \frac{\partial e_{ij}(x)}{\partial x_j} \dots 0 \right) \\ &= \left(0 \dots \mathbf{A}_{ij} \dots \mathbf{B}_{ij} \dots 0 \right) \end{aligned}$$

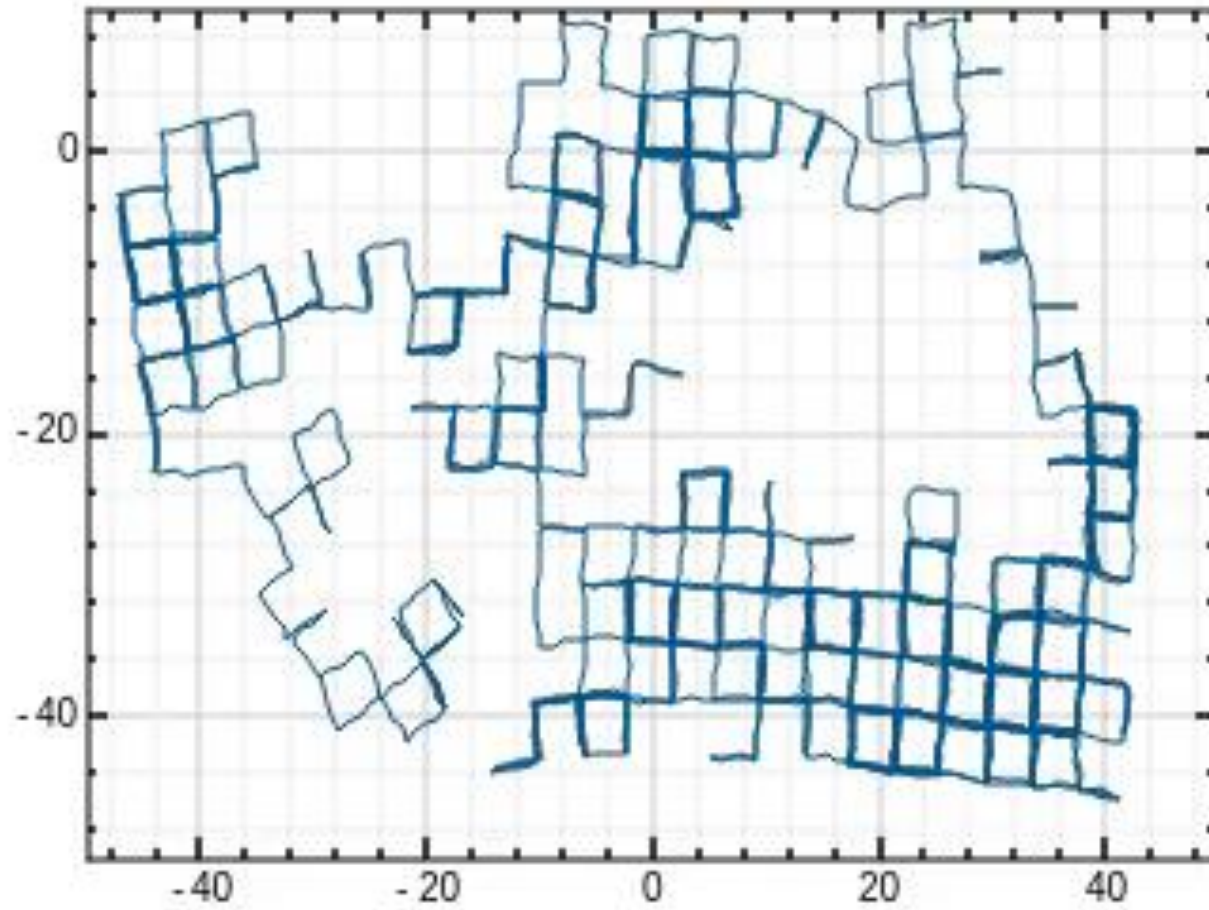
$$\begin{aligned}\mathbf{F}_{ij}(\check{x} + \Delta x) &= (e_{ij} + \mathbf{J}_{ij}\Delta x)^\top \Omega_{ij} (e_{ij} + \mathbf{J}_{ij}\Delta x) \\ &= e_{ij}^\top \Omega_{ij} e_{ij} + 2e_{ij}^\top \mathbf{J}_{ij} e_{ij} \Delta x + \Delta x^\top \mathbf{J}_{ij}^\top \Omega_{ij} \mathbf{J}_{ij} \Delta x \\ &=: c_{ij} + 2b_{ij}\Delta x + \Delta x^\top \mathbf{H}_{ij} \Delta x\end{aligned}$$

$$\begin{aligned}\mathbf{F}(\check{x} + \Delta x) &= \sum_{\langle i,j \rangle \in \mathcal{C}} c_{ij} + 2b_{ij}\Delta x + \Delta x^\top \mathbf{H}_{ij} \Delta x \\ &=: c + 2b^\top \Delta x + \Delta x^\top \mathbf{H} \Delta x\end{aligned}$$

- First-order approximation of residual over two nodes
- Sparse structure for Hessians
- Zero first derivative leads to solving linear system $\mathbf{H}\Delta x^* = -b$

Linearization





8x

LiLi-OM-ROT (HDL-64E)

LiLi-OM (Horizon)

Summary

- Very useful and universally applicable in most mobile robotic applications (as backend)
- Mathematical formulation also used for frontend
- Softwares:
 - g2o
 - gtsam
 - ceres