

Reliable loop-based localization method in very poor environments

Simon Rohou¹, Luc Jaulin¹, Lyudmila Mihaylova²,
Fabrice Le Bars¹, Sandor M. Veres²

¹ ENSTA Bretagne, Lab-STICC, UMR CNRS 6285, France

² University of Sheffield, Western Bank Sheffield S10 2TN, UK
simon.rohou@ensta-bretagne.org

IMT Atlantique visit
June 2017



The
University
Of
Sheffield.



Section 1

Introduction

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$

Underwater exploration **without surfacing**:

- ▶ case of very deep environments (airplanes search)
- ▶ reasons of discretion and security (military mission)

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$

Underwater exploration **without surfacing**:

- ▶ case of very deep environments (airplanes search)
- ▶ reasons of discretion and security (military mission)

Need for **localization methods** based on the following constraints:

- ▶ no underwater GNSS receiver
- ▶ unstructured environment: no landmark
- ▶ opacities: limited observations

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$

Underwater exploration **without surfacing**:

- ▶ case of very deep environments (airplanes search)
- ▶ reasons of discretion and security (military mission)

Need for **localization methods** based on the following constraints:

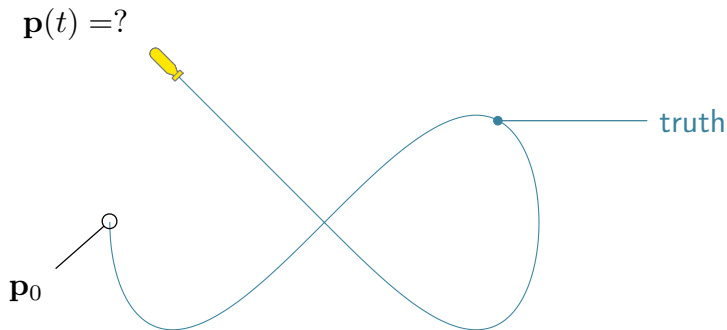
- ▶ no underwater GNSS receiver
- ▶ unstructured environment: no landmark
- ▶ opacities: limited observations

Steady solution, **dead-reckoning**:

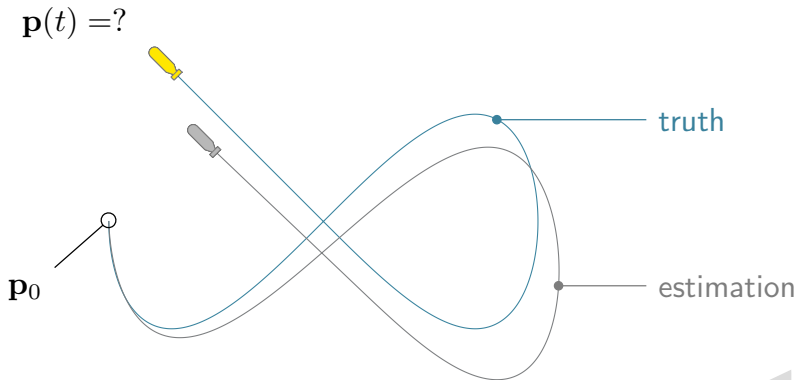
- ▶ navigation based on *proprioceptive* measurements
- ▶ fast drift on position estimation: strong errors



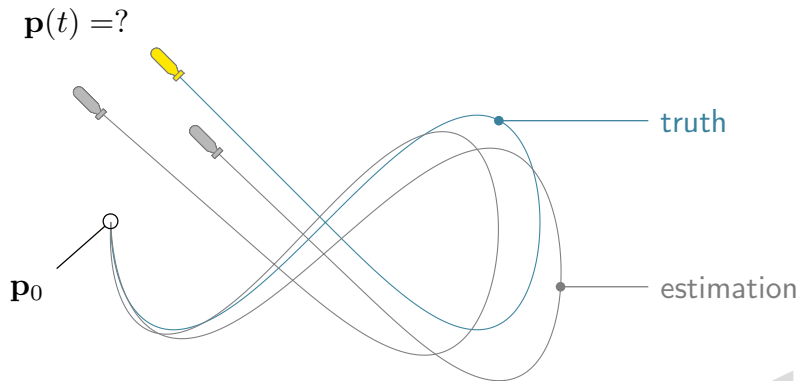
Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ 

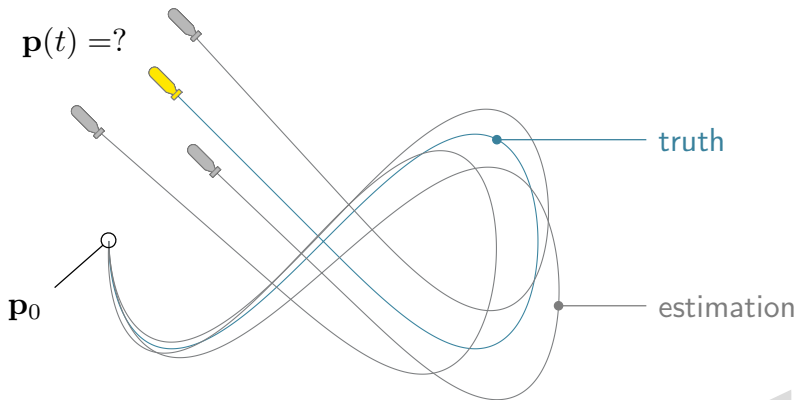
Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ 

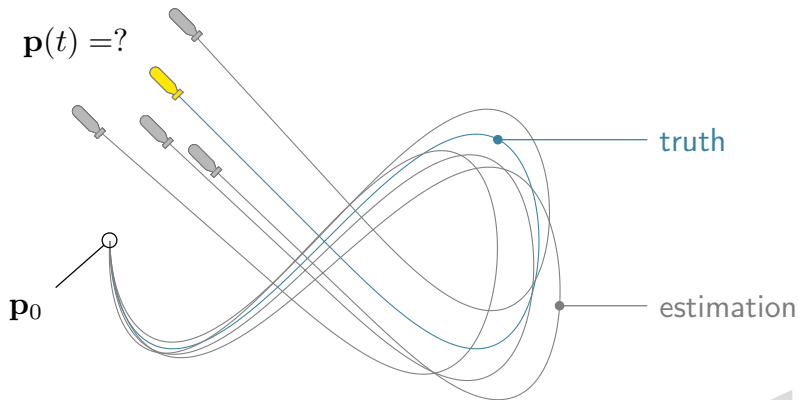
Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ 

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ 

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ 

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$

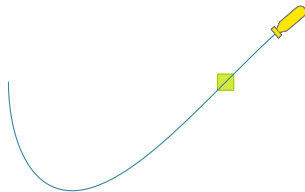
Exploration solution, **SLAM**:

- ▶ *Simultaneous Localization and Mapping*
- ▶ **come back** to a previous pose and **recognize** the environment

Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ Exploration solution, **SLAM**:

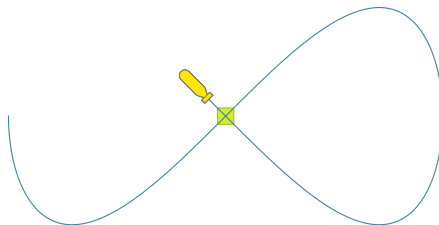
- ▶ *Simultaneous Localization and Mapping*
- ▶ **come back** to a previous pose and **recognize** the environment



Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ Exploration solution, **SLAM**:

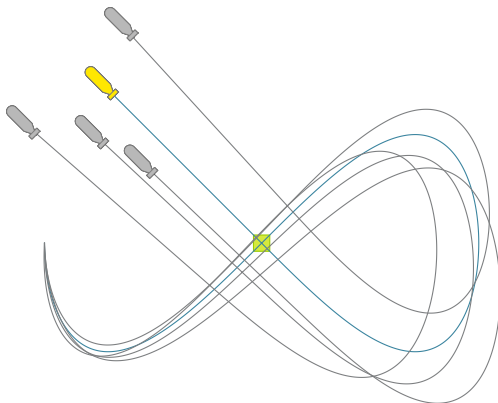
- ▶ *Simultaneous Localization and Mapping*
- ▶ **come back** to a previous pose and **recognize** the environment



Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ Exploration solution, **SLAM**:

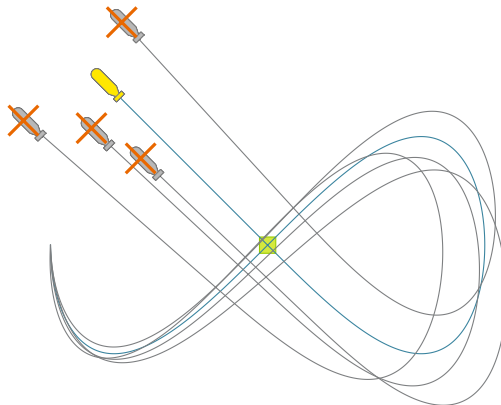
- ▶ *Simultaneous Localization and Mapping*
- ▶ **come back** to a previous pose and **recognize** the environment



Introduction

Motivations, robot localization: $\mathbf{p}(t) = ?$ Exploration solution, **SLAM**:

- ▶ *Simultaneous Localization and Mapping*
- ▶ **come back** to a previous pose and **recognize** the environment
- ▶ eliminate trajectories **not consistent** with the observation



Introduction

Problem: similar environments (singularities)

What if we recognize a **wrong scene**?

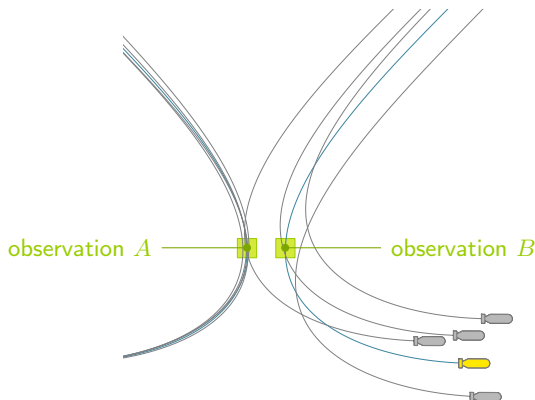
- ▶ homogeneous environments \implies similar observations
- ▶ strong positioning drift \implies false loop detections

Introduction

Problem: similar environments (singularities)

What if we recognize a **wrong scene**?

- ▶ homogeneous environments \implies similar observations
- ▶ strong positioning drift \implies false loop detections

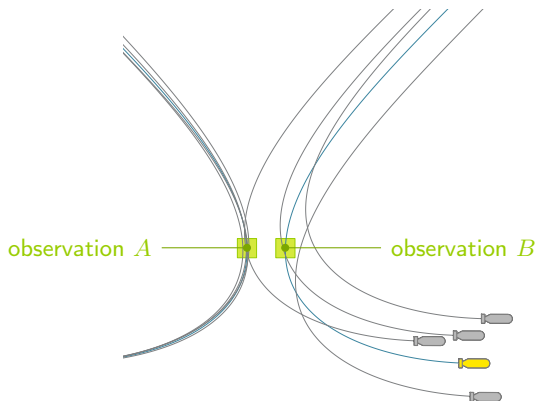


Introduction

Problem: similar environments (singularities)

Need for **loop proof**:

- ▶ verify that a trajectory crosses itself at some point
- ▶ ..whatever the uncertainties describing this trajectory



Section 2

Formalization

Formalization

Mobile robotics

Robot localization = state estimation problem.

Classically, we have:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & (\text{navigation}) \end{cases}$$

Where:

- ▶ $\mathbf{x} \in \mathbb{R}^n$ is the state vector (position, bearing, ...)
- ▶ $\mathbf{u} \in \mathbb{R}^m$ is the input vector (command)
- ▶ $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ is the *evolution* function

Formalization

Mobile robotics

Robot localization = state estimation problem.

Classically, we have:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & (\text{navigation}) \\ \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) & (\text{measurements}) \end{cases}$$

Where:

- ▶ $\mathbf{x} \in \mathbb{R}^n$ is the state vector (position, bearing, ...)
- ▶ $\mathbf{u} \in \mathbb{R}^m$ is the input vector (command)
- ▶ $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ is the *evolution* function
- ▶ $\mathbf{g} : \mathbb{R}^n \rightarrow \mathbb{R}^p$ is the *observation* function
- ▶ $\mathbf{y} \in \mathbb{R}^p$ is some exteroceptive measurement (camera, sonar...)

Formalization

Mobile robotics

Robot localization = state estimation problem.

Classically, we have:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & (\text{navigation}) \\ y(t) = g(\mathbf{x}(t)) & (\text{measurements}) \end{cases}$$

Where:

- ▶ $\mathbf{x} \in \mathbb{R}^n$ is the state vector (position, bearing, ...)
- ▶ $\mathbf{u} \in \mathbb{R}^m$ is the input vector (command)
- ▶ $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ is the *evolution* function
- ▶ $g : \mathbb{R}^n \rightarrow \mathbb{R}$ is the *observation* function
- ▶ $y \in \mathbb{R}$ is some **scalar** measurement (temperature, radioactivity)

Formalization

Set-membership approach

A problem involving constraints is classically presented with a **Constraint Network**:

{ Variables:
Constraints:
Domains:

Formalization

Set-membership approach

A problem involving constraints is classically presented with a **Constraint Network**:

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{u}(\cdot), \mathbf{y}(\cdot) \\ \text{Constraints:} \\ \\ \text{Domains:} \end{array} \right.$$

Formalization

Set-membership approach

A problem involving constraints is classically presented with a **Constraint Network**:

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{u}(\cdot), \mathbf{y}(\cdot) \\ \text{Constraints:} \\ \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{u}](\cdot), [\mathbf{y}](\cdot) \end{array} \right.$$

Formalization

Set-membership approach

A problem involving constraints is classically presented with a **Constraint Network**:

$$\left\{ \begin{array}{ll} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{u}(\cdot), \mathbf{y}(\cdot) \\ \textbf{Constraints:} \\ \quad - \quad \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & \text{(evolution equation)} \\ \quad - \quad \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) & \text{(observation equation)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{u}](\cdot), [\mathbf{y}](\cdot) \end{array} \right.$$

Formalization

Set-membership approach

A problem involving constraints is classically presented with a **Constraint Network**:

$$\left\{ \begin{array}{ll} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{u}(\cdot), \mathbf{y}(\cdot) \\ \textbf{Constraints:} \\ \quad - \quad \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & \text{(evolution equation)} \\ \quad - \quad \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) & \text{(observation equation)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{u}](\cdot), [\mathbf{y}](\cdot) \end{array} \right.$$

- ▶ **domains** can be intervals, boxes, polytopes, tubes...
- ▶ **constraints** can be applied over the domains thanks to *contractors*



Formalization

Loop-based localization method

$$\left\{ \begin{array}{ll} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot) & \\ \textbf{Constraints:} & \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) & \text{(evolution)} \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) & \text{(observation)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot) & \end{array} \right.$$

Formalization

Loop-based localization method

$$\left\{ \begin{array}{ll} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot) & \\ \textbf{Constraints:} & \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) & \text{(evolution)} \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) & \text{(observation)} \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) & \text{(intertemporality)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot) & \end{array} \right.$$

Introducing $h : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$:

- ▶ **inter-temporal** function
- ▶ depicts if two states $\mathbf{x}_1, \mathbf{x}_2$ lead to identical observations $\mathbf{y}_1, \mathbf{y}_2$

Formalization

Loop-based localization method

$$\left\{ \begin{array}{l} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \textbf{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \quad \text{(evolution)} \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \quad \text{(observation)} \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \quad \text{(intertemporality)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

Introducing $h : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$:

- ▶ **inter-temporal** function
- ▶ depicts if two states $\mathbf{x}_1, \mathbf{x}_2$ lead to identical observations $\mathbf{y}_1, \mathbf{y}_2$

Temporal resolution:

- ▶ a pair (t_1, t_2) becomes variable
- ▶ $\{(t_1, t_2)_1, \dots, (t_1, t_2)_q\} = \mathbb{T}_{\mathbf{p}}^* \subset \mathbb{T}_{\mathbf{p}} \subset [t_0, t_f]^2$



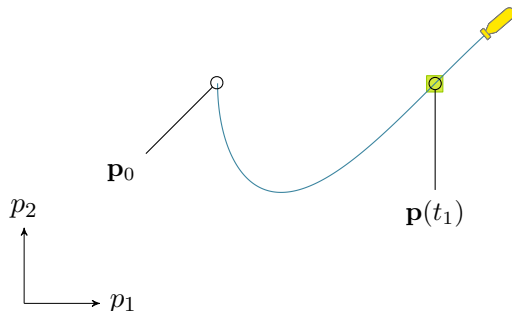
Formalization

Loop-based localization method

Example:

$$\blacktriangleright \mathbf{x} = (p_1, p_2, \theta)^T \in \mathbb{R}^3$$

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$



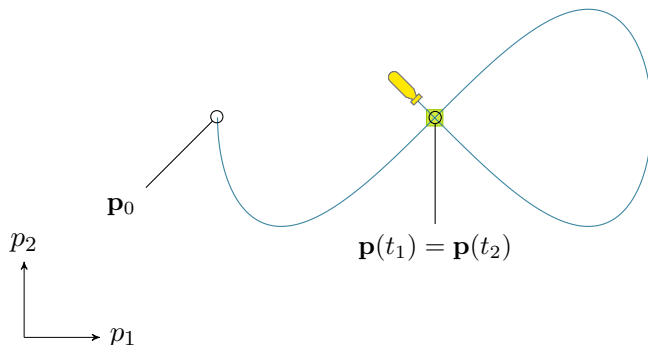
Formalization

Loop-based localization method

Example:

► $\mathbf{x} = (p_1, p_2, \theta)^T \in \mathbb{R}^3$

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$



Formalization

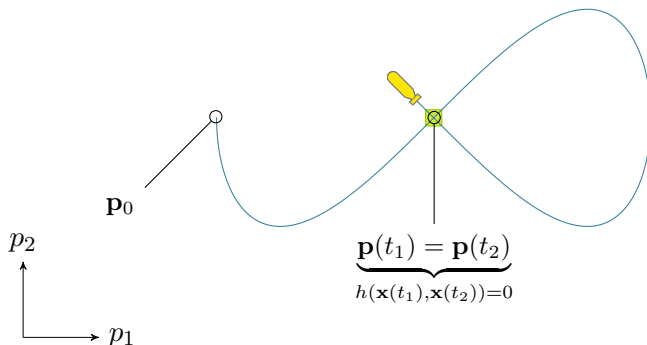
Loop-based localization method

Example:

$$\blacktriangleright \mathbf{x} = (p_1, p_2, \theta)^\top \in \mathbb{R}^3$$

$$\blacktriangleright h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = \left\| \begin{pmatrix} x_1(t_2) - x_1(t_1) \\ x_2(t_2) - x_2(t_1) \end{pmatrix} \right\|$$

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$



Section 3

Loop detections

Loop detections

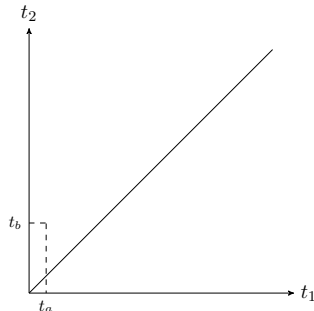
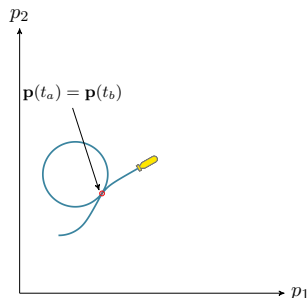
Definitions (Aubry, 2013)

- ▶ robot position: $\mathbf{p} = (x, y)^T \in \mathbb{R}^2$
- ▶ 2D robot trajectory: $\mathbf{p}(t) : \mathbb{R} \rightarrow \mathbb{R}^2, t \in [t_0, t_f]$
- ▶ looped trajectory \Leftrightarrow trajectory that crosses itself
 - ▶ $\mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 \neq t_2$
 - ▶ 1 loop \Leftrightarrow 1 t -pair (t_1, t_2)

Loop detections

Definitions (Aubry, 2013)

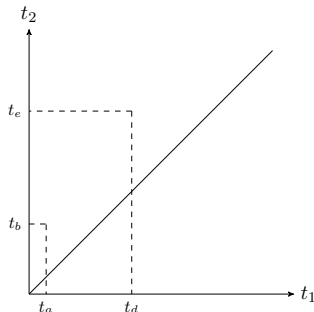
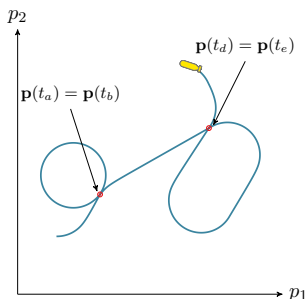
- ▶ robot position: $\mathbf{p} = (x, y)^T \in \mathbb{R}^2$
- ▶ 2D robot trajectory: $\mathbf{p}(t) : \mathbb{R} \rightarrow \mathbb{R}^2, t \in [t_0, t_f]$
- ▶ looped trajectory \Leftrightarrow trajectory that crosses itself
 - ▶ $\mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 \neq t_2$
 - ▶ 1 loop \Leftrightarrow 1 t -pair (t_1, t_2)



Loop detections

Definitions (Aubry, 2013)

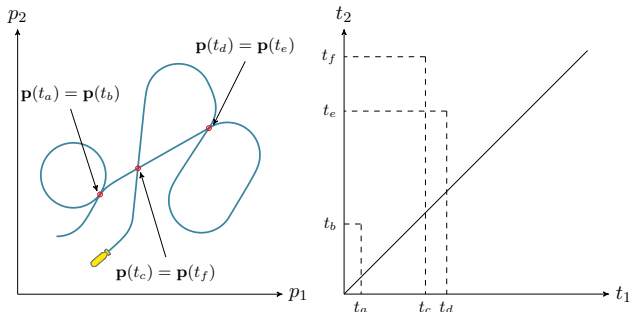
- ▶ robot position: $\mathbf{p} = (x, y)^T \in \mathbb{R}^2$
- ▶ 2D robot trajectory: $\mathbf{p}(t) : \mathbb{R} \rightarrow \mathbb{R}^2, t \in [t_0, t_f]$
- ▶ looped trajectory \Leftrightarrow trajectory that crosses itself
 - ▶ $\mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 \neq t_2$
 - ▶ 1 loop \Leftrightarrow 1 t -pair (t_1, t_2)



Loop detections

Definitions (Aubry, 2013)

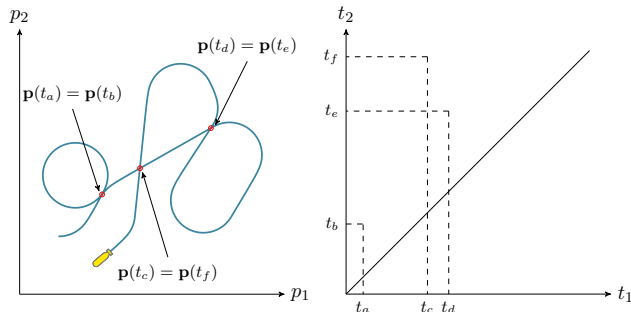
- ▶ robot position: $\mathbf{p} = (x, y)^T \in \mathbb{R}^2$
- ▶ 2D robot trajectory: $\mathbf{p}(t) : \mathbb{R} \rightarrow \mathbb{R}^2, t \in [t_0, t_f]$
- ▶ looped trajectory \Leftrightarrow trajectory that crosses itself
 - ▶ $\mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 \neq t_2$
 - ▶ 1 loop \Leftrightarrow 1 t -pair (t_1, t_2)



Loop detections

Definitions (Aubry, 2013)

- ▶ t -plane \Leftrightarrow all feasible t -pairs $= [t_0, t_f]^2$
- ▶ loop set $\mathbb{T}_{\mathbf{p}}^*$:
 - ▶ $\mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 < t_2\}$
- ▶ loop set of below example:
 - ▶ $\mathbb{T}_{\mathbf{p}}^* = \{(t_a, t_b), (t_c, t_f), (t_d, t_e)\}$



Loop detections

Computing loops from proprioceptive sensors

Context: robot trajectory $\mathbf{p}(t)$ cannot be directly sensed.
Computation from speed measurements:

$$\mathbf{p}(t) = \int_{t_0}^t \mathbf{v}(\tau) d\tau + \mathbf{p}_0, \quad (1)$$

with $\mathbf{v}(t) \in \mathbb{R}^2$: robot velocity vector at time $t \in [t_0, t_f]$.

Loop detections

Computing loops from proprioceptive sensors

Context: robot trajectory $\mathbf{p}(t)$ cannot be directly sensed.
Computation from speed measurements:

$$\mathbf{p}(t) = \int_{t_0}^t \mathbf{v}(\tau) d\tau + \mathbf{p}_0, \quad (1)$$

with $\mathbf{v}(t) \in \mathbb{R}^2$: robot velocity vector at time $t \in [t_0, t_f]$.

Loop-set from velocity:

$$\mathbb{T}_{\mathbf{p}}^* = \left\{ (t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 < t_2 \right\} \quad (2)$$

$$= \left\{ (t_1, t_2) \in [t_0, t_f]^2 \mid \int_{t_1}^{t_2} \mathbf{v}(\tau) d\tau = \mathbf{0}, t_1 < t_2 \right\} \quad (3)$$

Loop detections

Dealing with inter-temporalities

 $1 \text{ } t\text{-pair } (t_1, t_2) \implies 1 \text{ inter-temporality}$

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

Loop detections

Dealing with inter-temporalities

1 t -pair $(t_1, t_2) \implies$ 1 inter-temporality

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

Loop-set from trajectory:

$$\mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{p}(t_1) = \mathbf{p}(t_2)\} \quad (4)$$

Loop detections

Dealing with inter-temporalities

1 t -pair $(t_1, t_2) \implies$ 1 inter-temporality

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

Loop-set from trajectory:

$$\mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{p}(t_1) = \mathbf{p}(t_2)\} \quad (4)$$

Inter-temporalities from observations:

$$\mathbb{T}_{\mathbf{y}}^* = \{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{y}(t_1) = \mathbf{y}(t_2)\} \quad (5)$$

Loop detections

Dealing with inter-temporalities

1 t -pair $(t_1, t_2) \implies$ 1 inter-temporality

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

Loop-set from trajectory:

$$\mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{p}(t_1) = \mathbf{p}(t_2)\} \quad (4)$$

Inter-temporalities from observations:

$$\mathbb{T}_{\mathbf{y}}^* = \{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{y}(t_1) = \mathbf{y}(t_2)\} \quad (5)$$

From constraint (3): $h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2)$

$$\mathbb{T}_{\mathbf{p}}^* \subset \mathbb{T}_{\mathbf{y}}^* \quad (6)$$



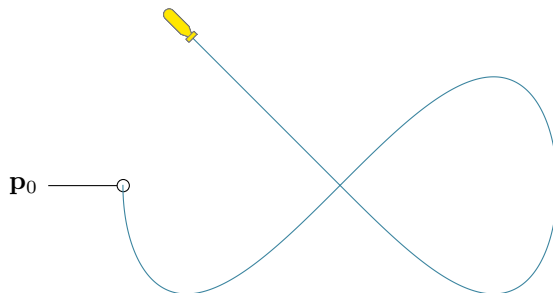
Section 4

Dealing with uncertainties

Dealing with uncertainties

Uncertain trajectories

Actual trajectory: $\mathbf{p}(t) = \int_{t_0}^t \mathbf{v}(\tau) d\tau + \mathbf{p}_0$

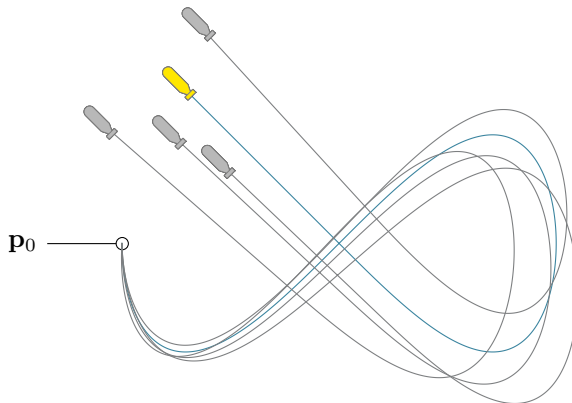


Dealing with uncertainties

Uncertain trajectories

Actual trajectory: $\mathbf{p}(t) = \int_{t_0}^t \mathbf{v}(\tau) d\tau + \mathbf{p}_0$

Drifting trajectory: $\mathbf{p}_e(t) = \int_{t_0}^t (\mathbf{v}(\tau) + \boldsymbol{\epsilon}(\tau)) d\tau + \mathbf{p}_0$

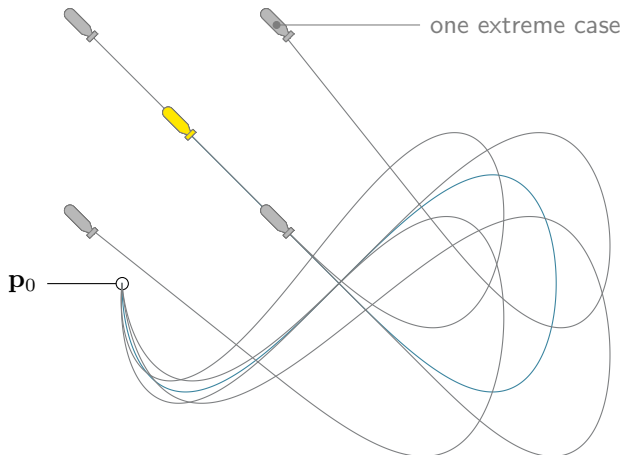


Dealing with uncertainties

Uncertain trajectories

Actual trajectory: $\mathbf{p}(t) = \int_{t_0}^t \mathbf{v}(\tau) d\tau + \mathbf{p}_0$

Approach: consider worst cases by defining bounded solutions

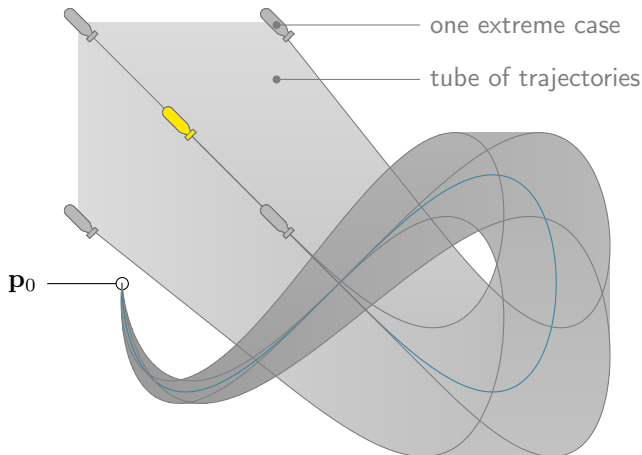


Dealing with uncertainties

Uncertain trajectories

Actual trajectory: $\mathbf{p}(t) = \int_{t_0}^t \mathbf{v}(\tau) d\tau + \mathbf{p}_0$

Approach: consider worst cases by defining bounded solutions



Dealing with uncertainties

Interval Analysis

An interval $[x]$:

- ▶ a closed and connected subset of \mathbb{R} delimited by two bounds
- ▶ $[x^-, x^+] = \{x \in \mathbb{R} \mid x^- \leq x \leq x^+\}$
- ▶ $[x] \in \mathbb{IR}$

A box $[\mathbf{x}]$:

- ▶ a cartesian product of n intervals
- ▶ $[\mathbf{x}] \in \mathbb{IR}^n$

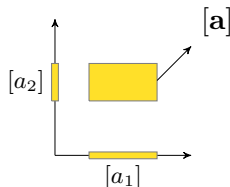


Figure: a box $[\mathbf{a}] \in \mathbb{IR}^2$

Dealing with uncertainties

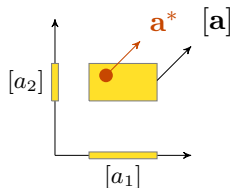
Interval Analysis

An interval $[x]$:

- ▶ a closed and connected subset of \mathbb{R} delimited by two bounds
- ▶ $[x^-, x^+] = \{x \in \mathbb{R} \mid x^- \leq x \leq x^+\}$
- ▶ $[x] \in \mathbb{IR}$

A box $[\mathbf{x}]$:

- ▶ a cartesian product of n intervals
- ▶ $[\mathbf{x}] \in \mathbb{IR}^n$



Notation: actual value denoted x^* , \mathbf{x}^* , ... Figure: a box $[\mathbf{a}] \in \mathbb{IR}^2$

Dealing with uncertainties

Interval Analysis

Based on the extension of all classical **real arithmetic operators**:

- ▶ $+, -, \times, \div$
- ▶ ex: $[x] + [y] = [x^- + y^-, x^+ + y^+]$
- ▶ ex: $[x] - [y] = [x^- - y^+, x^+ - y^-]$

Adaptation of **elementary functions** such as:

- ▶ *cos, exp, tan*, etc.
- ▶ output is the smallest interval containing all the images of all defined inputs through the function

Dealing with uncertainties

Tubes

Tube $[x](\cdot)$: interval of functions $[x^-, x^+]$ such that $\forall t \in \mathbb{R}, x^-(t) \leq x^+(t)$

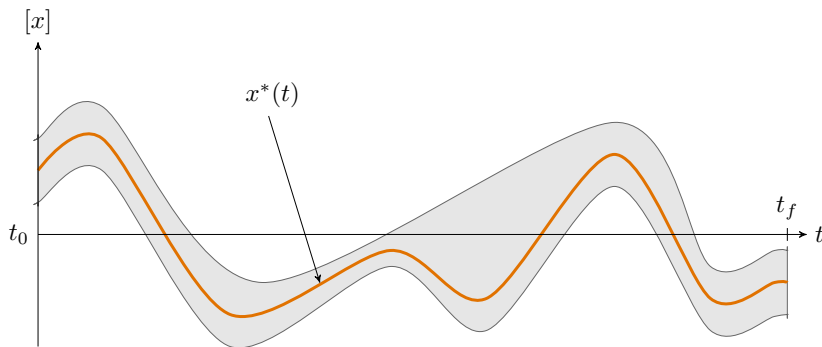


Figure: tube $[x](\cdot)$ enclosing an uncertain trajectory $x^*(\cdot)$

Dealing with uncertainties

Tubes arithmetic

Example:

Tube arithmetic makes it possible to compute the following tubes:

$$[a](\cdot) = [x](\cdot) + [y](\cdot)$$

$$[b](\cdot) = \sin([x](\cdot))$$

$$[c](\cdot) = \int_0^1 [x](\tau) d\tau$$

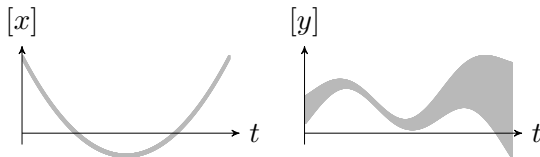
Definition:

If f is an elementary function such as \sin , \cos , \dots ,

$f([x](\cdot))$ is the smallest tube containing all feasible values for $f(x(\cdot))$, $x(\cdot) \in [x](\cdot)$.

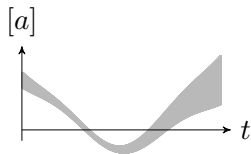
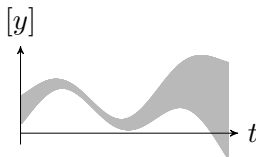
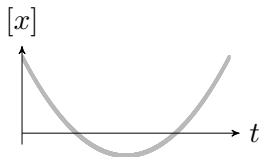
Dealing with uncertainties

Tubes arithmetic: example



Dealing with uncertainties

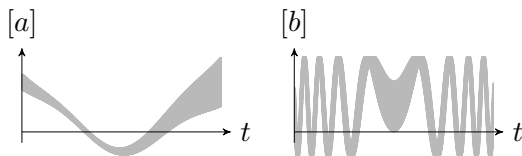
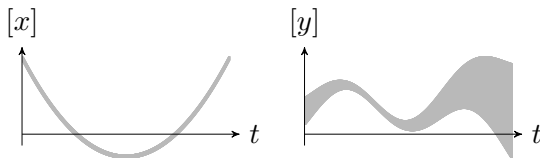
Tubes arithmetic: example



$$a(\cdot) = x(\cdot) + y(\cdot)$$

Dealing with uncertainties

Tubes arithmetic: example

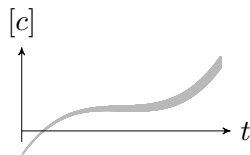
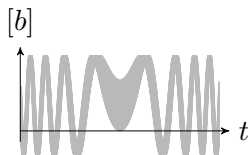
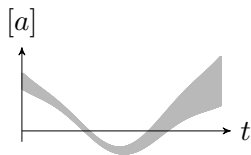
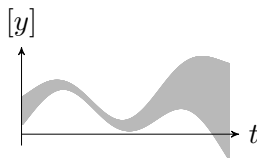
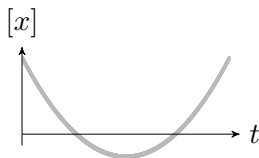


$$a(\cdot) = x(\cdot) + y(\cdot)$$

$$b(\cdot) = \sin(x(\cdot))$$

Dealing with uncertainties

Tubes arithmetic: example



$$a(\cdot) = x(\cdot) + y(\cdot)$$

$$b(\cdot) = \sin(x(\cdot))$$

$$c(\cdot) = \int_0^{\cdot} x(\tau) d\tau$$

Dealing with uncertainties

Integral of tubes

Definition: the integral of a tube $[x](\cdot) = [x^-, x^+]$ is an interval:

$$\int_a^b [x](\tau) d\tau = \left\{ \int_a^b x(\tau) d\tau \mid x \in [x] \right\} = \left[\int_a^b x^-(\tau) d\tau, \int_a^b x^+(\tau) d\tau \right]$$

[Aubry2013]

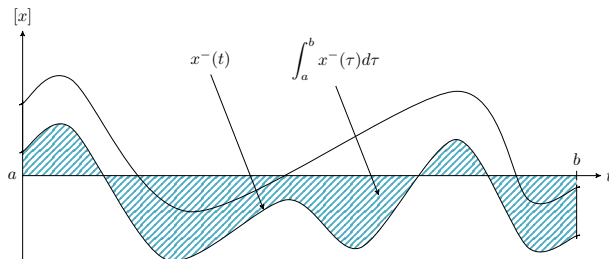


Figure: blue area: lower bound of the tube's integral

Dealing with uncertainties

Integral of tubes

Definition: the integral of a tube $[x](\cdot) = [x^-, x^+]$ is an interval:

$$\int_a^b [x](\tau) d\tau = \left\{ \int_a^b x(\tau) d\tau \mid x \in [x] \right\} = \left[\int_a^b x^-(\tau) d\tau, \int_a^b x^+(\tau) d\tau \right]$$

[Aubry2013]

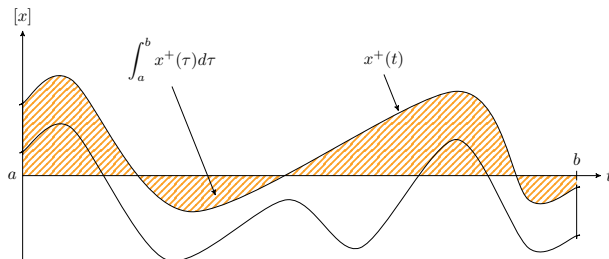


Figure: orange area: upper bound of the tube's integral

Section 5

Reliable localization method

Reliable localization method

Problem statement

$$\left\{ \begin{array}{l} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \textbf{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \quad \text{(evolution)} \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \quad \text{(observation)} \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \quad \text{(intertemporality)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

Reliable localization method

Problem statement

$$\left\{ \begin{array}{l} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \textbf{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \quad \text{(evolution)} \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \quad \text{(observation)} \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \quad \text{(intertemporality)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

- h depicts when a robot performed a loop (t_1, t_2)

Reliable localization method

Problem statement

$$\left\{ \begin{array}{l} \textbf{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \textbf{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \quad \text{(evolution)} \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \quad \text{(observation)} \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \quad \text{(intertemporality)} \\ \textbf{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

- ▶ h depicts when a robot performed a loop (t_1, t_2)
- ▶ $[\mathbf{x}](\cdot), [\mathbf{y}](\cdot)$ are tubes from measurements

Reliable localization method

Inter-temporalities: reliable approximation

Available information:

- ▶ 1 t -plane to detect loops (set $\mathbb{T}_{\mathbf{p}}^*$)
- ▶ 1 t -plane to detect identical observations (set $\mathbb{T}_{\mathbf{y}}^*$)

Reliable localization method

Inter-temporalities: contraction

Temporal **contraction**:

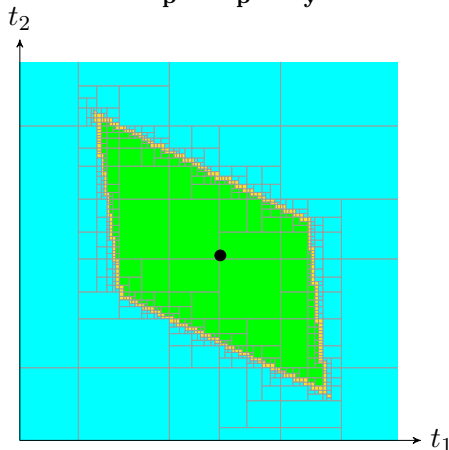
$$\mathbb{T}_{\mathbf{p}} = \mathbb{T}_{\mathbf{p}} \cap \mathbb{T}_{\mathbf{y}} \quad (7)$$

Reliable localization method

Inter-temporalities: contraction

Temporal **contraction**:

$$\mathbb{T}_{\mathbf{p}} = \mathbb{T}_{\mathbf{p}} \cap \mathbb{T}_{\mathbf{y}} \quad (7)$$

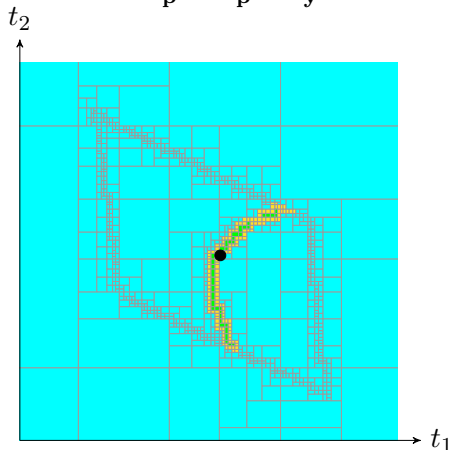


Reliable localization method

Inter-temporalities: contraction

Temporal **contraction**:

$$\mathbb{T}_{\mathbf{p}} = \mathbb{T}_{\mathbf{p}} \cap \mathbb{T}_{\mathbf{y}} \quad (7)$$



Reliable localization method

Back to spatial space

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

$$\mathbb{T}_{\mathbf{p}}^* = \left\{ (t_1, t_2) \mid \underbrace{h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0}_{\mathbf{p}(t_1) = \mathbf{p}(t_2)} \right\} \quad (8)$$

Reliable localization method

Back to spatial space

$$\left\{ \begin{array}{l} \text{Variables: } \mathbf{x}(\cdot), \mathbf{y}(\cdot), \mathbb{T}_{\mathbf{p}}^* = \{(t_1, t_2)\} \\ \text{Constraints:} \\ \quad - \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\ \quad - \mathbf{y}(t) = \mathbf{g}(\mathbf{x}(t)) \\ \quad - h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0 \implies \mathbf{y}(t_1) = \mathbf{y}(t_2) \\ \text{Domains: } [\mathbf{x}](\cdot), [\mathbf{y}](\cdot), \mathbb{T}_{\mathbf{p}} \end{array} \right.$$

$$\mathbb{T}_{\mathbf{p}}^* = \left\{ (t_1, t_2) \mid \underbrace{h(\mathbf{x}(t_1), \mathbf{x}(t_2)) = 0}_{\mathbf{p}(t_1) = \mathbf{p}(t_2)} \right\} \quad (8)$$

Inter-temporal **constraint** with bounded uncertainties:

$$\exists t_1 \in [t_1], \exists t_2 \in [t_2], \exists \mathbf{p}(\cdot) \in [\mathbf{p}](\cdot) \mid \mathbf{p}(t_1) = \mathbf{p}(t_2) \quad (9)$$

Reliable localization method

Dedicated differential tube contractors

\mathcal{C}_{obs} : contraction based on the observation $[\mathbf{p}]([t_2])$ made at time $[t_1]$.

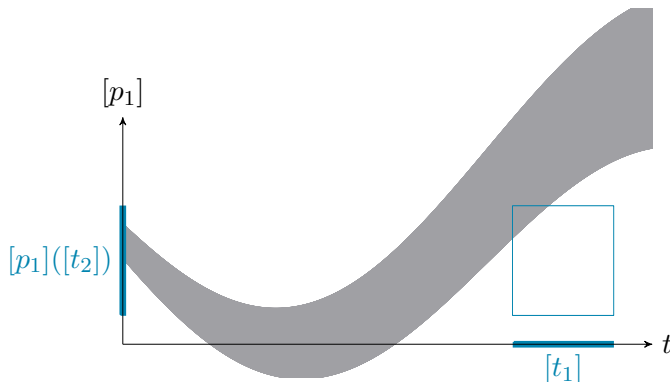


Figure: tube $[p_1](\cdot)$ before contraction

Reliable localization method

Dedicated differential tube contractors

\mathcal{C}_{obs} : contraction based on the observation $[\mathbf{p}]([t_2])$ made at time $[t_1]$.

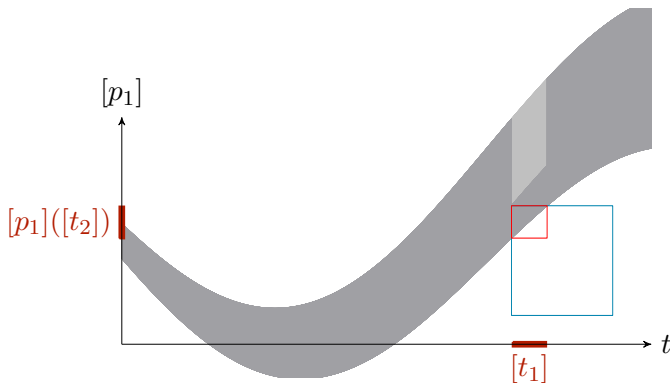


Figure: contraction of tube $[p_1](\cdot)$ and both $[p_1]([t_2])$ and $[t_1]$

Reliable localization method

Dedicated differential tube contractors

\mathcal{C}_{obs} : contraction based on the observation $[\mathbf{p}]([t_2])$ made at time $[t_1]$.

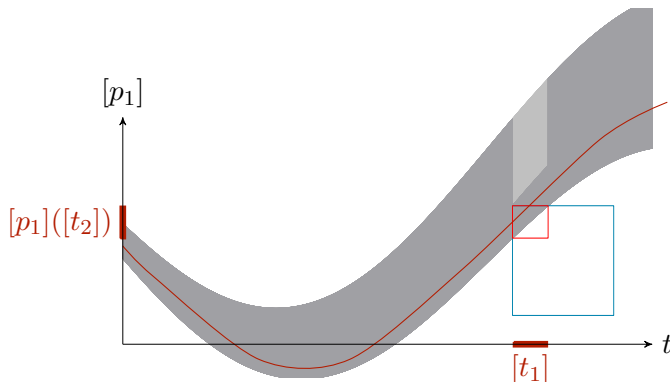


Figure: contraction of tube $[p_1](\cdot)$ and both $[p_1]([t_2])$ and $[t_1]$

Reliable localization method

Dedicated differential tube contractors

$\mathcal{C}_{\frac{d}{dt}}$: contraction based on the differential constraint:

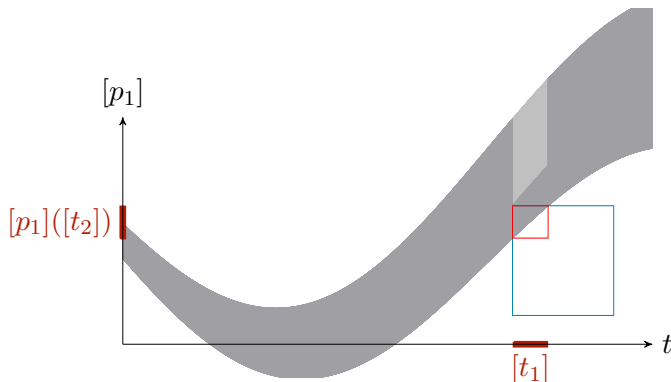


Figure: contraction of tube $[p_1](\cdot)$ and both $[p_1]([t_2])$ and $[t_1]$

Reliable localization method

Dedicated differential tube contractors

$\mathcal{C}_{\frac{d}{dt}}$: contraction based on the differential constraint:

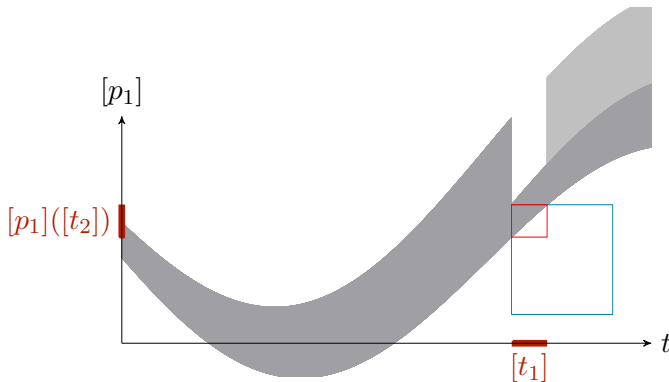


Figure: tube contraction in forward

Reliable localization method

Dedicated differential tube contractors

$\mathcal{C}_{\frac{d}{dt}}$: contraction based on the differential constraint:

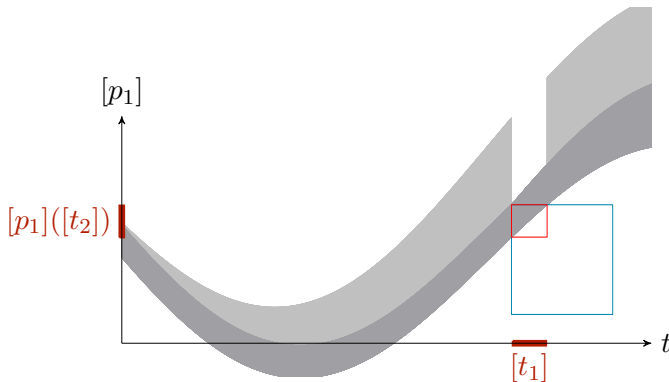


Figure: tube contraction in forward/backward

Section 6

Realistic application

Realistic application

Daurade mission

2 hours experimental mission in Brittany (France)



Figure: The *Daurade* Autonomous Underwater Vehicle (AUV)

Realistic application

Reliable approximation of absolute speed $\mathbf{v}^*(\cdot)$

Robot sensors for **absolute speed computation**:

- ▶ velocity sensor (DVL)
- ▶ inertial measurement unit

Realistic application

Reliable approximation of absolute speed $\mathbf{v}^*(\cdot)$

Robot sensors for **absolute speed computation**:

- ▶ velocity sensor (DVL)
- ▶ inertial measurement unit

Uncertainties:

- ▶ datasheets \implies standard deviation σ for each sensor

Realistic application

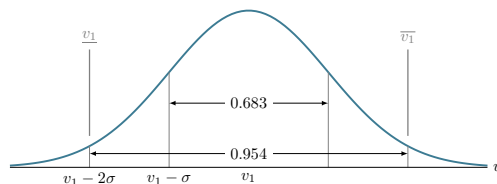
Reliable approximation of absolute speed $\mathbf{v}^*(\cdot)$

Robot sensors for **absolute speed computation**:

- ▶ velocity sensor (DVL)
- ▶ inertial measurement unit

Uncertainties:

- ▶ datasheets \implies standard deviation σ for each sensor
- ▶ 95% confidence rate: $v_1^* \in [v_1] = [v_1 - 2\sigma, v_1 + 2\sigma]$



Realistic application

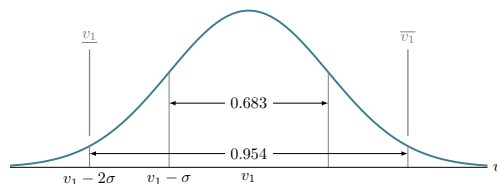
Reliable approximation of absolute speed $\mathbf{v}^*(\cdot)$

Robot sensors for **absolute speed computation**:

- ▶ velocity sensor (DVL)
- ▶ inertial measurement unit

Uncertainties:

- ▶ datasheets \implies standard deviation σ for each sensor
- ▶ 95% confidence rate: $v_1^* \in [v_1] = [v_1 - 2\sigma, v_1 + 2\sigma]$



- ▶ uncertainties propagated thanks to interval arithmetic

Realistic application

Reliable approximation of absolute speed $\mathbf{v}^*(\cdot)$

Obtained tube $[\mathbf{v}](\cdot)$:

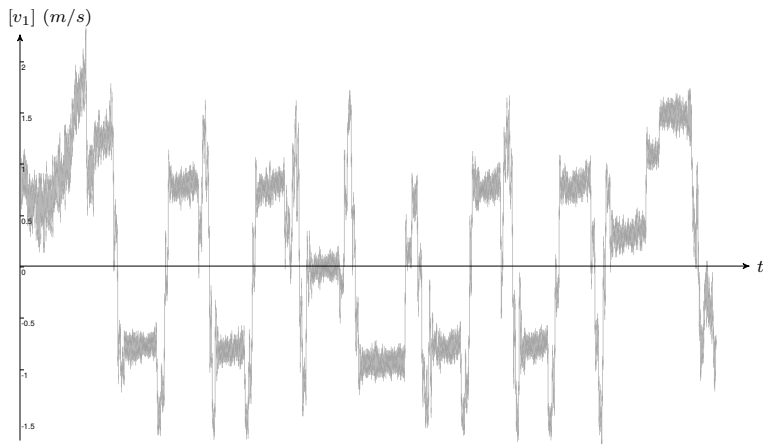


Figure: East speed velocity tube $[v_1](\cdot)$

Realistic application

Reliable approximation of absolute speed $\mathbf{v}^*(\cdot)$

Results...

Support:



DGA

Direction Générale de l'Armement

Tools:



IBEX library

used for interval arithmetic, contractor programming

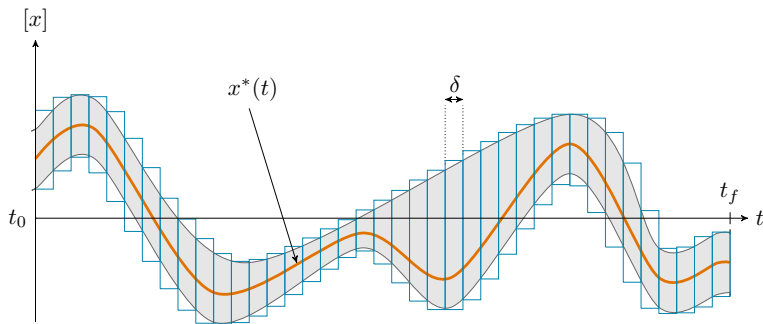


VIBES

used for rendering

Tubex library

An open-source C++ library providing tools to guarantee computations over sets of trajectories.



<http://www.simon-rohou.fr/research/tubex-lib/>

References:

- Loop detection of mobile robots using interval analysis

C. Aubry, R. Desmare, L. Jaulin. *Automatica*, 2013

- Guaranteed computation of robot trajectories

S. Rohou, L. Jaulin, L. Mihaylova, F. Le Bars, S. M. Veres. *Robotics and Autonomous Systems*, 2017

- Reliable non-linear state estimation involving time uncertainties

S. Rohou, L. Jaulin, L. Mihaylova, F. Le Bars, S. M. Veres. *Submitted to Automatica*, 2017

- Proving the existence of loops in robot trajectories

S. Rohou, P. Franek, C. Aubry, L. Jaulin. *Submitted to IEEE Transactions on Robotics*, 2017