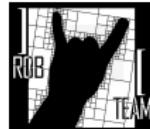


# Set-membership methods for mobile robotics

Simon Rohou

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

JNRR, Vittel  
16<sup>th</sup> October 2019



# Mobile robotics

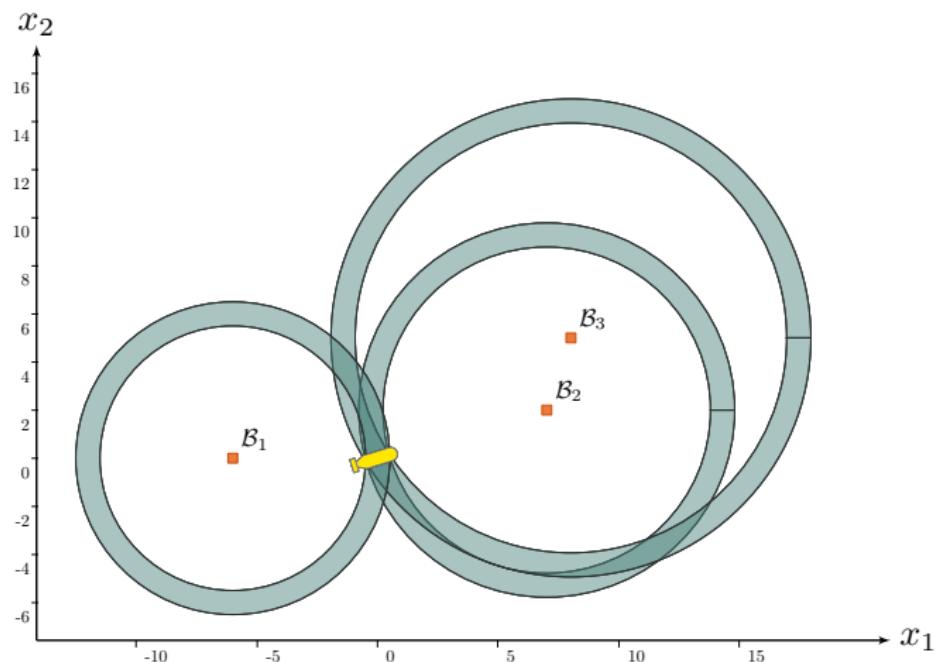
- ▶ Daurade: Autonomous Underwater Vehicle (AUV)
- ▶ weight: 1010kg – length: 5m – max depth: 300m



Special thanks to DGA-TN Brest (formerly GESMA)

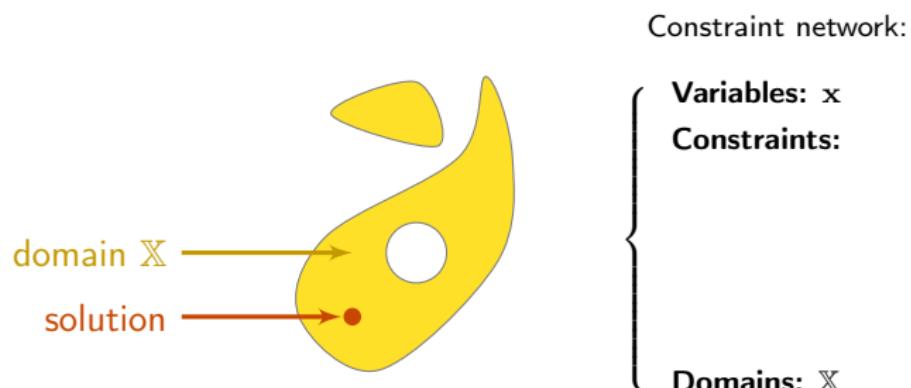
# Uncertainties as sets

Example of **range-only** robot localization (three beacons):



# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$

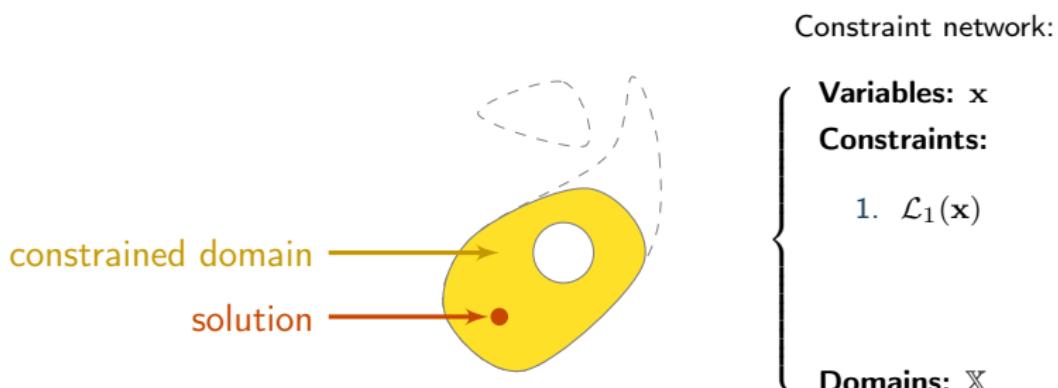


■ Contractor Programming

Chabert, Jaulin *Artificial Intelligence*, 2009

# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...

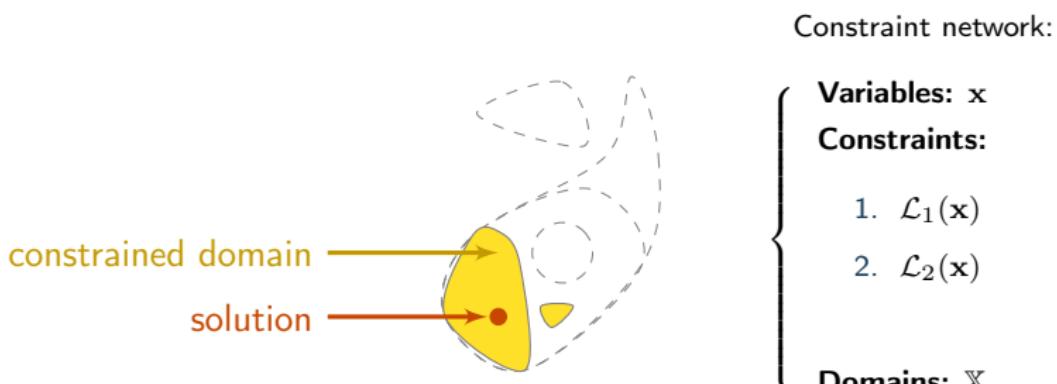


■ Contractor Programming

Chabert, Jaulin *Artificial Intelligence*, 2009

# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...

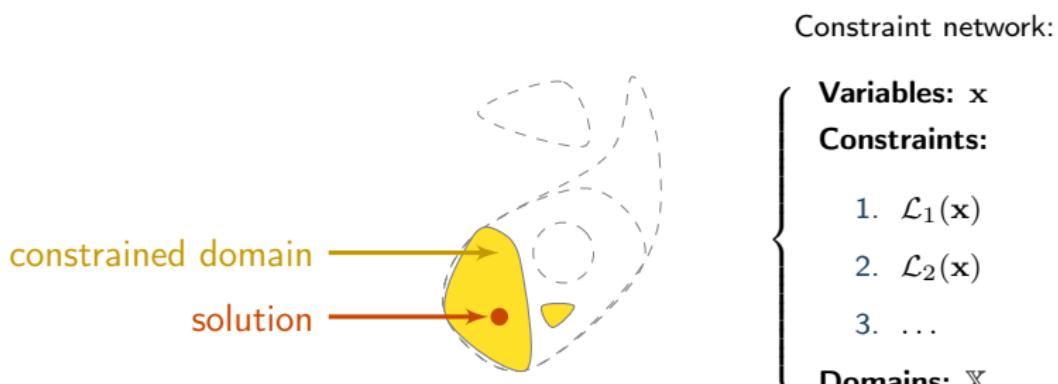


■ Contractor Programming

Chabert, Jaulin *Artifical Intelligence*, 2009

# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...

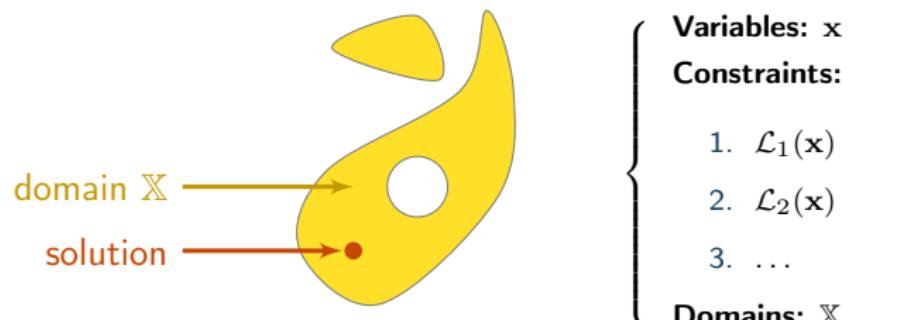


■ Contractor Programming

Chabert, Jaulin *Artificial Intelligence*, 2009

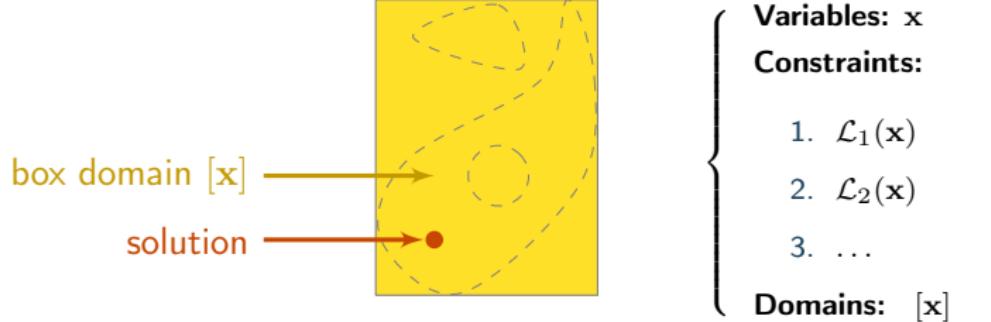
# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...



# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...
- ▶ representable domains: e.g. boxes  $[x]$



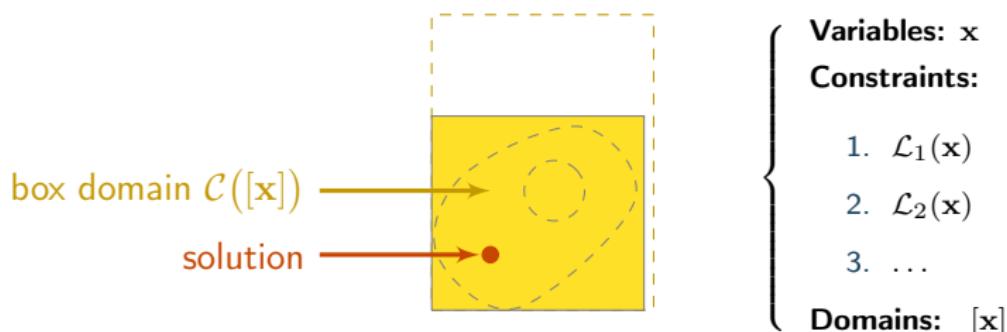
■ Contractor Programming

Chabert, Jaulin *Artificial Intelligence*, 2009

# Constraint programming: overall concept

- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...
- ▶ representable domains: e.g. boxes  $[x]$
- ▶ resolution by **contractors**,  $\mathcal{C}_{\mathcal{L}}([x])$

Constraint network:



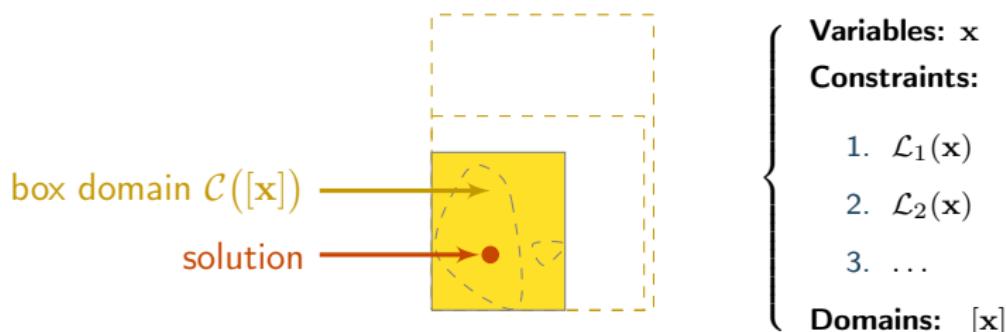
■ Contractor Programming

Chabert, Jaulin *Artifical Intelligence*, 2009

# Constraint programming: overall concept

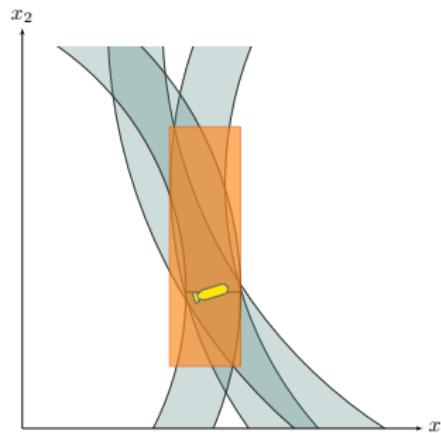
- ▶ system described by a *constraint network*
- ▶ **variables** belonging to **domains**  $\mathbb{X}$
- ▶ continuous **constraints**  $\mathcal{L}$ : non-linear equations, inequalities, ...
- ▶ representable domains: e.g. boxes  $\mathcal{C}(\mathbf{x})$
- ▶ resolution by **contractors**,  $\mathcal{C}_{\mathcal{L}}([\mathbf{x}])$

Constraint network:



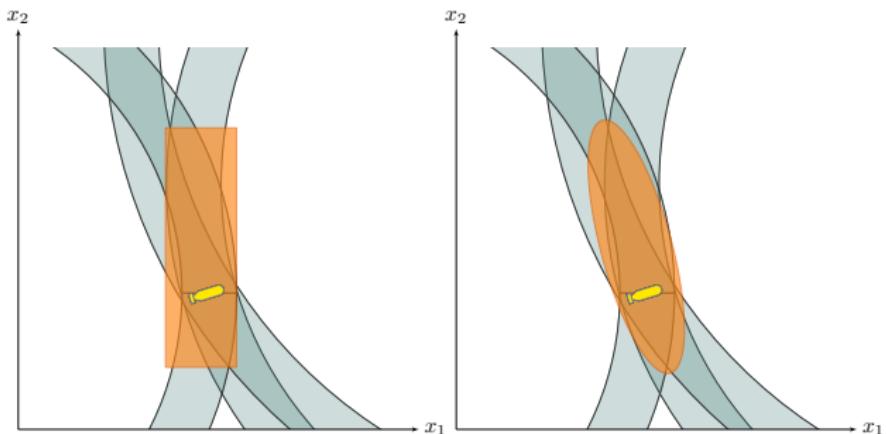
# Wrappers

► box



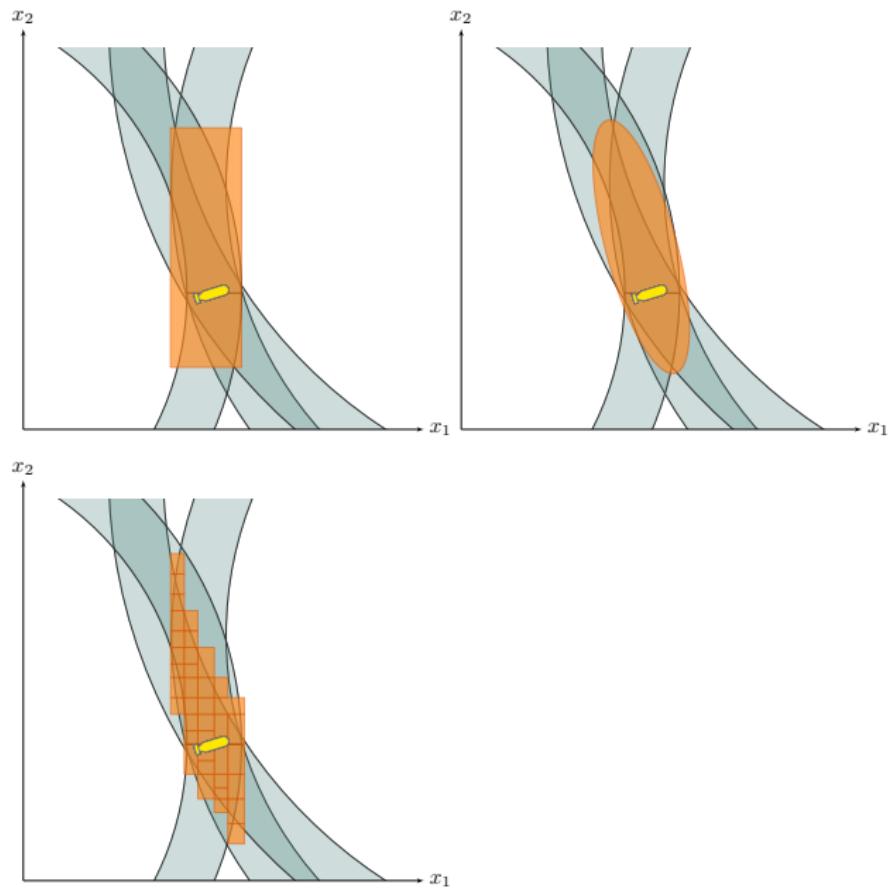
# Wrappers

- ▶ box
- ▶ ellipse



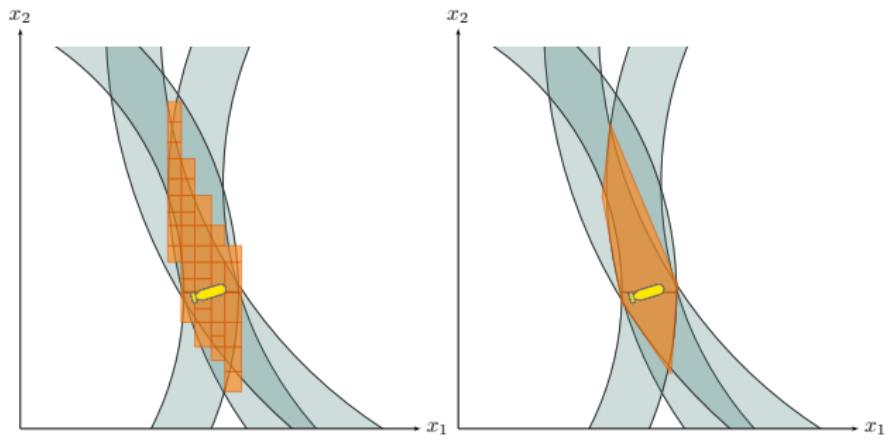
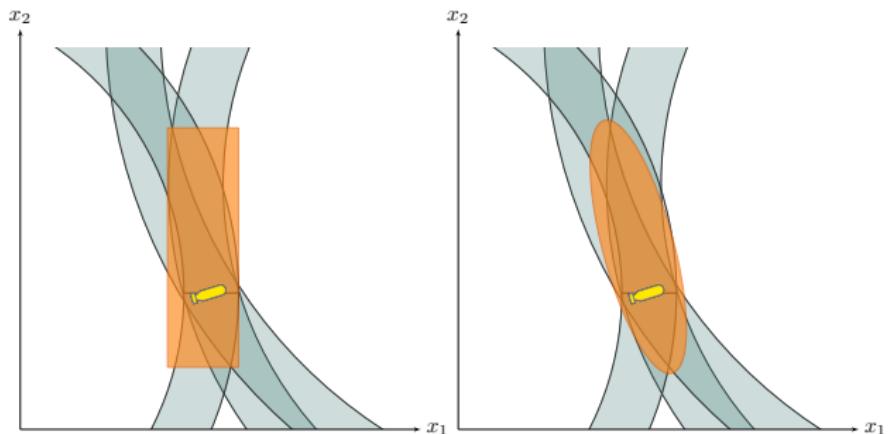
# Wrappers

- ▶ box
- ▶ ellipse
- ▶ paving



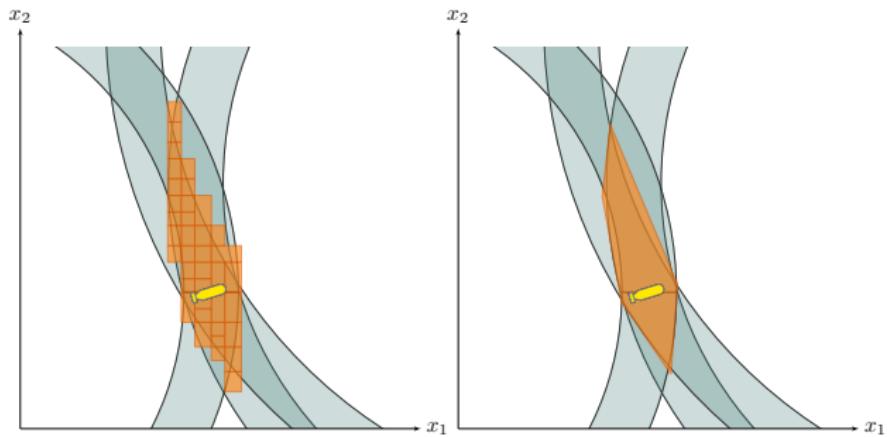
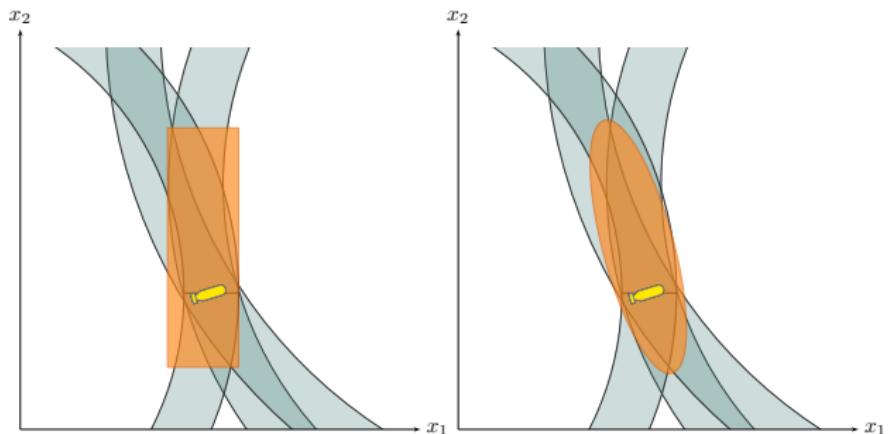
# Wrappers

- ▶ box
- ▶ ellipse
- ▶ paving
- ▶ polygon



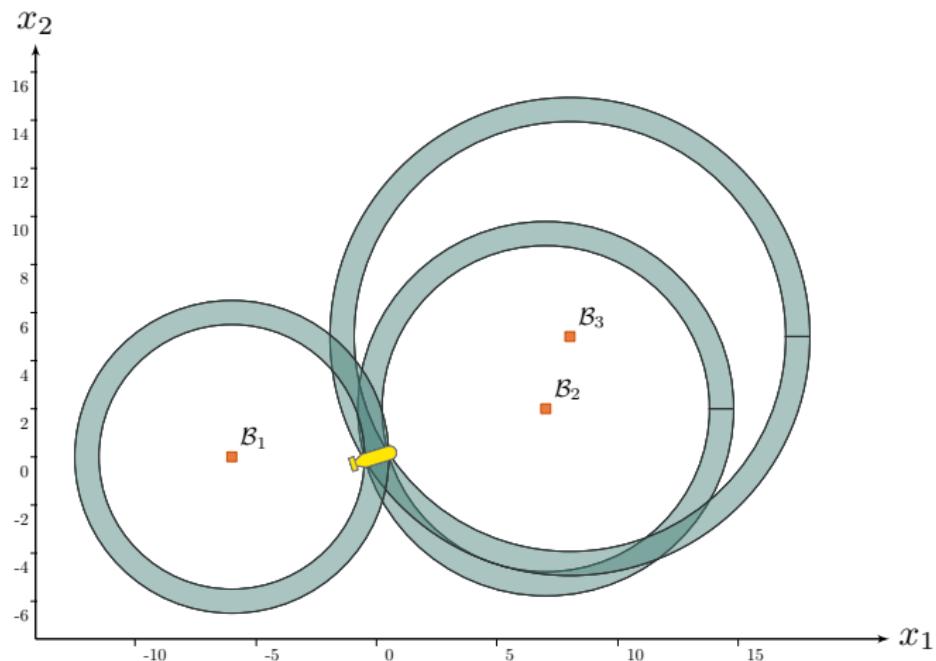
# Wrappers

- ▶ box
- ▶ ellipse
- ▶ paving
- ▶ polygon
- ▶ ...



# Set-membership state estimation

Three observations  $\rho^{(k)}$  from three beacons  $\mathcal{B}^{(k)}$ :



# Constraints

**Observation constraint**, links a measurement  $\rho^{(k)}$  to the state  $\mathbf{x}$ :

$$\rho^{(k)} = \sqrt{\left(x_1 - \mathcal{B}_1^{(k)}\right)^2 + \left(x_2 - \mathcal{B}_2^{(k)}\right)^2}.$$

# Constraints

**Observation constraint**, links a measurement  $\rho^{(k)}$  to the state  $\mathbf{x}$ :

$$\mathcal{L}_g^{(k)} : \rho^{(k)} = \sqrt{\left(x_1 - \mathcal{B}_1^{(k)}\right)^2 + \left(x_2 - \mathcal{B}_2^{(k)}\right)^2}.$$

Problem synthesized as a **constraint network**:

- Variables:**  $\mathbf{x}, \rho^{(1)}, \rho^{(2)}, \rho^{(3)}$
- Constraints:**
  1.  $\mathcal{L}_g^{(1)} (\mathbf{x}, \rho^{(1)})$
  2.  $\mathcal{L}_g^{(2)} (\mathbf{x}, \rho^{(2)})$
  3.  $\mathcal{L}_g^{(3)} (\mathbf{x}, \rho^{(3)})$
- Domains:**  $[\mathbf{x}], [\rho^{(1)}], [\rho^{(2)}], [\rho^{(3)}]$

# Constraints

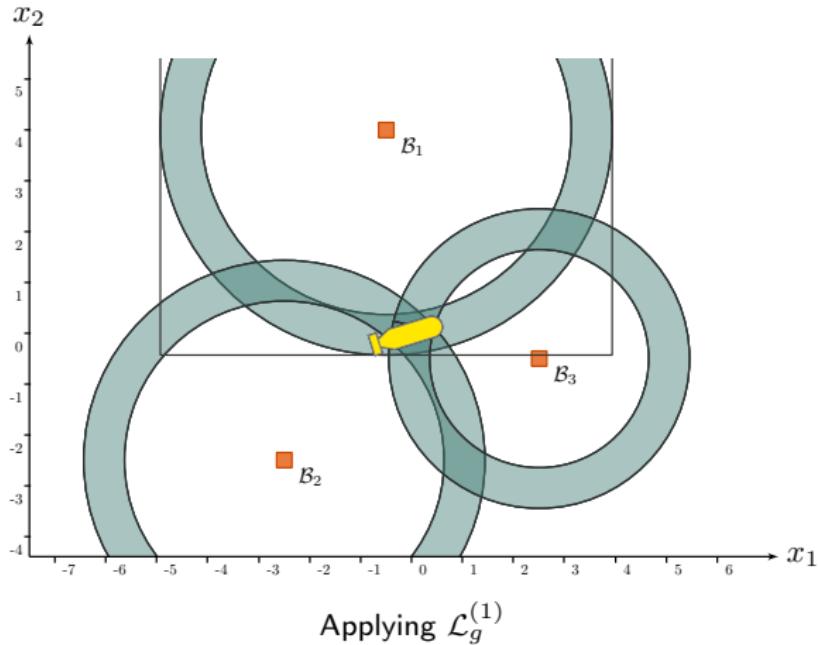
**Observation constraint**, links a measurement  $\rho^{(k)}$  to the state  $\mathbf{x}$ :

$$\mathcal{L}_g^{(k)} : \rho^{(k)} = \sqrt{\left(x_1 - \mathcal{B}_1^{(k)}\right)^2 + \left(x_2 - \mathcal{B}_2^{(k)}\right)^2}.$$

Problem synthesized as a **constraint network**:

$$\left\{ \begin{array}{l} \textbf{Variables: } \mathbf{x}, \rho^{(1)}, \rho^{(2)}, \rho^{(3)} \\ \textbf{Constraints: } \\ \quad 1. \mathcal{L}_g^{(1)} (\mathbf{x}, \rho^{(1)}) \implies \mathcal{C}_g^{(1)} ([\mathbf{x}], [\rho^{(1)}]) \\ \quad 2. \mathcal{L}_g^{(2)} (\mathbf{x}, \rho^{(2)}) \implies \mathcal{C}_g^{(2)} ([\mathbf{x}], [\rho^{(2)}]) \\ \quad 3. \mathcal{L}_g^{(3)} (\mathbf{x}, \rho^{(3)}) \implies \mathcal{C}_g^{(3)} ([\mathbf{x}], [\rho^{(3)}]) \\ \textbf{Domains: } [\mathbf{x}], [\rho^{(1)}], [\rho^{(2)}], [\rho^{(3)}] \end{array} \right.$$

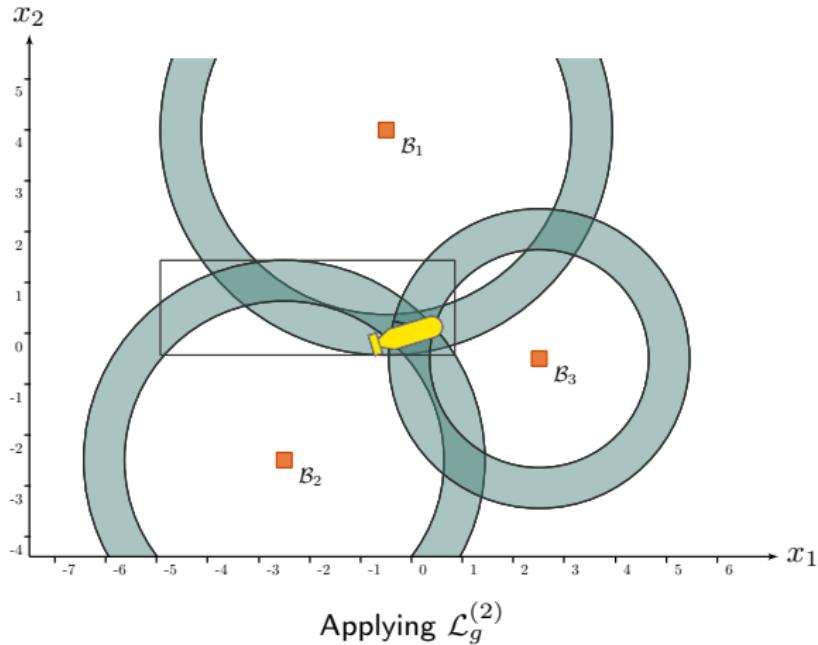
# Fixed point propagations



■ Study of robust set estimation methods for a high integrity multi-sensor localization.

Vincent Drevelle *Thesis*, 2011

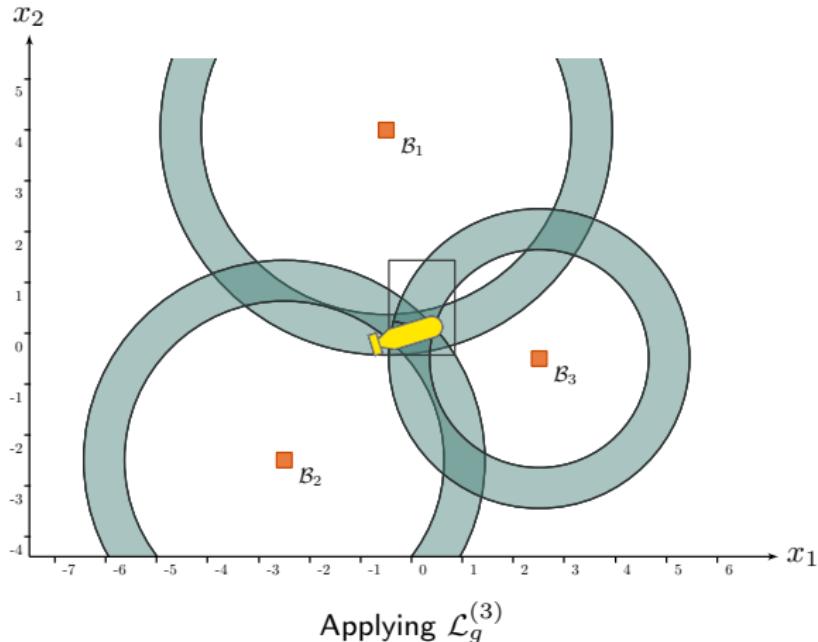
# Fixed point propagations



■ Study of robust set estimation methods for a high integrity multi-sensor localization.

Vincent Drevelle *Thesis*, 2011

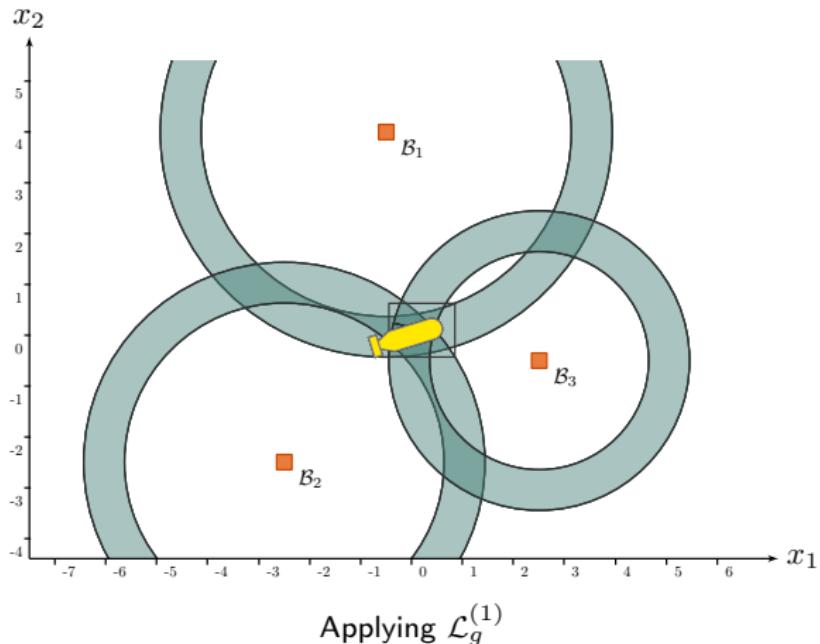
# Fixed point propagations



■ Study of robust set estimation methods for a high integrity multi-sensor localization.

Vincent Drevelle *Thesis*, 2011

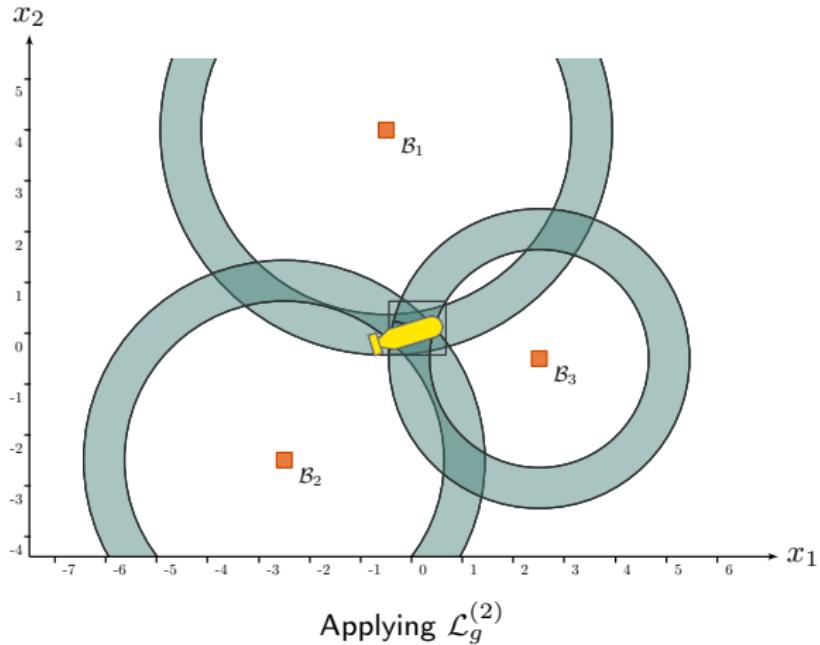
# Fixed point propagations



■ Study of robust set estimation methods for a high integrity multi-sensor localization.

Vincent Drevelle *Thesis*, 2011

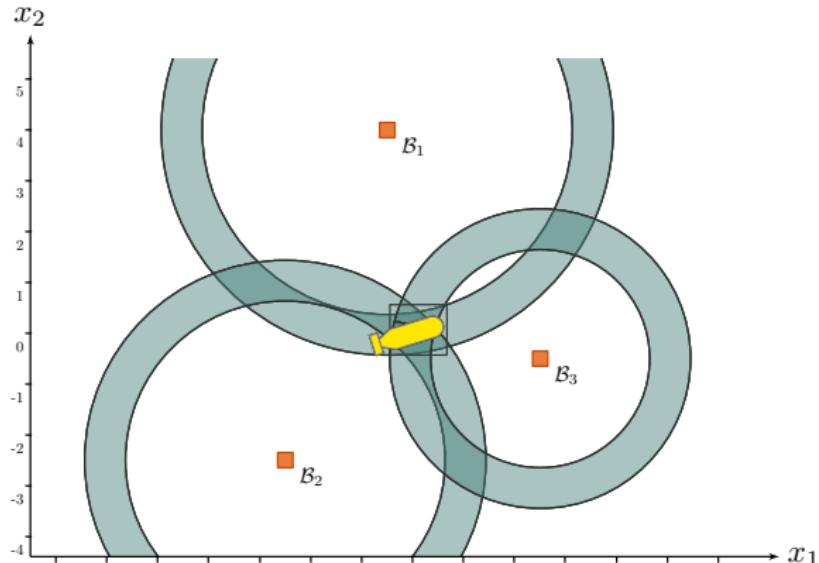
# Fixed point propagations



■ Study of robust set estimation methods for a high integrity multi-sensor localization.

Vincent Drevelle *Thesis*, 2011

# Fixed point propagations



Fixed point reached.

- Study of robust set estimation methods for a high integrity multi-sensor localization.

Vincent Drevelle *Thesis*, 2011

# Constraint programming for mobile robotics

**Constraint programming coupled with mobile robotics:**

- ▶ robot's state vector  $x$  to be estimated
  - ▶ several proprioceptive/exteroceptive measurements
- ⇒ more constraints than unknowns

# Constraint programming for mobile robotics

**Constraint programming coupled with mobile robotics:**

- ▶ robot's state vector  $x$  to be estimated
- ▶ several proprioceptive/exteroceptive measurements
  - ⇒ more constraints than unknowns

**Further assets:**

- ▶ no need for linearization
- ▶ safety of systems: reliable outputs
- ▶ useful tool for numerical proofs

# Sets from sensor data



# Sets from sensor data

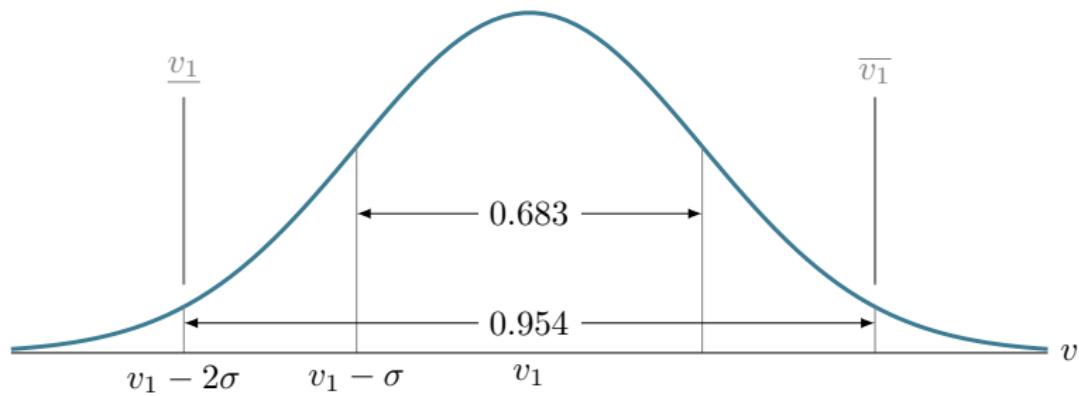


Video

# Sets from sensor data

## Uncertainties:

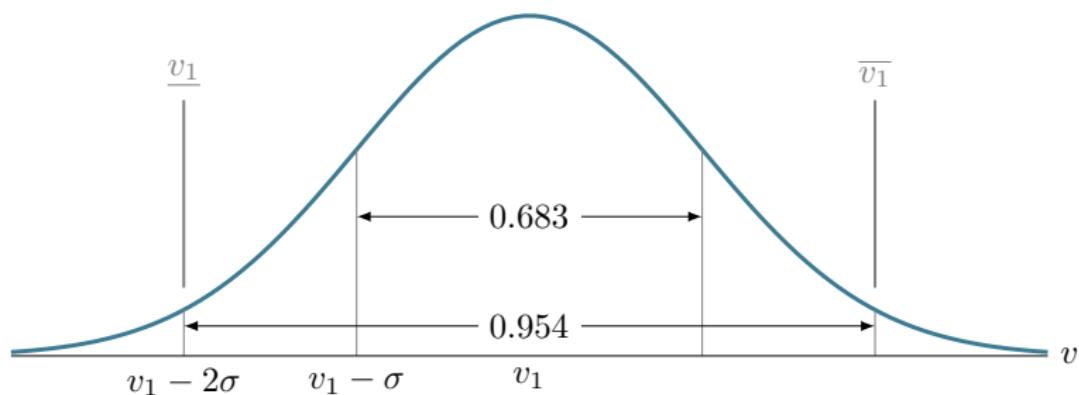
- ▶ datasheets  $\Rightarrow$  standard deviation  $\sigma$  for each sensor
- ▶ 95% confidence rate:  $v_1^* \in [v_1] = [v_1 - 2\sigma, v_1 + 2\sigma]$



# Sets from sensor data

## Uncertainties:

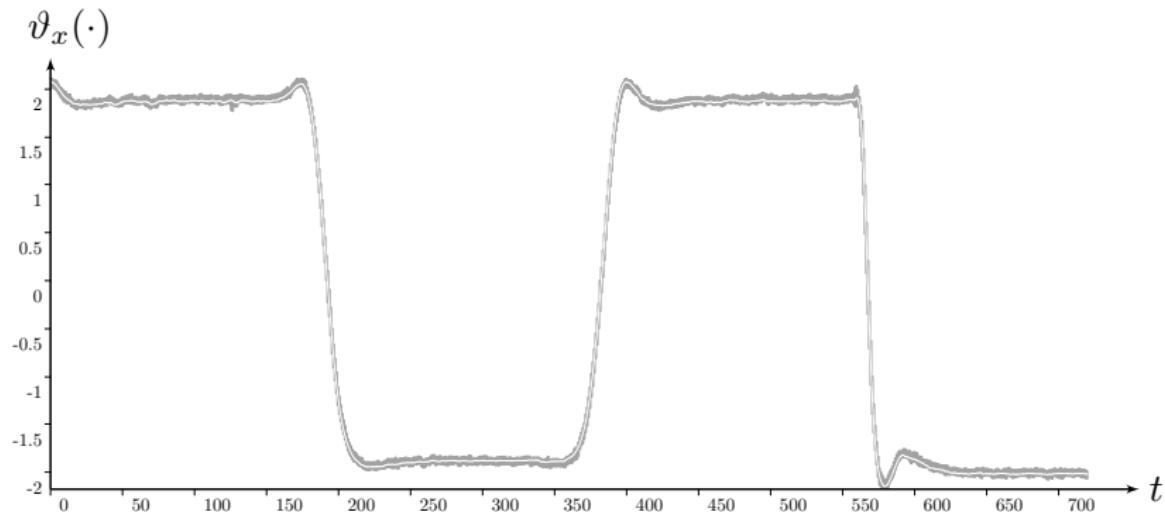
- ▶ datasheets  $\implies$  standard deviation  $\sigma$  for each sensor
- ▶ 95% confidence rate:  $v_1^* \in [v_1] = [v_1 - 2\sigma, v_1 + 2\sigma]$



- ▶ uncertainties then reliably propagated in the system  
ex:  $[x] + [y] = [\underline{x} + \underline{y}, \bar{x} + \bar{y}]$

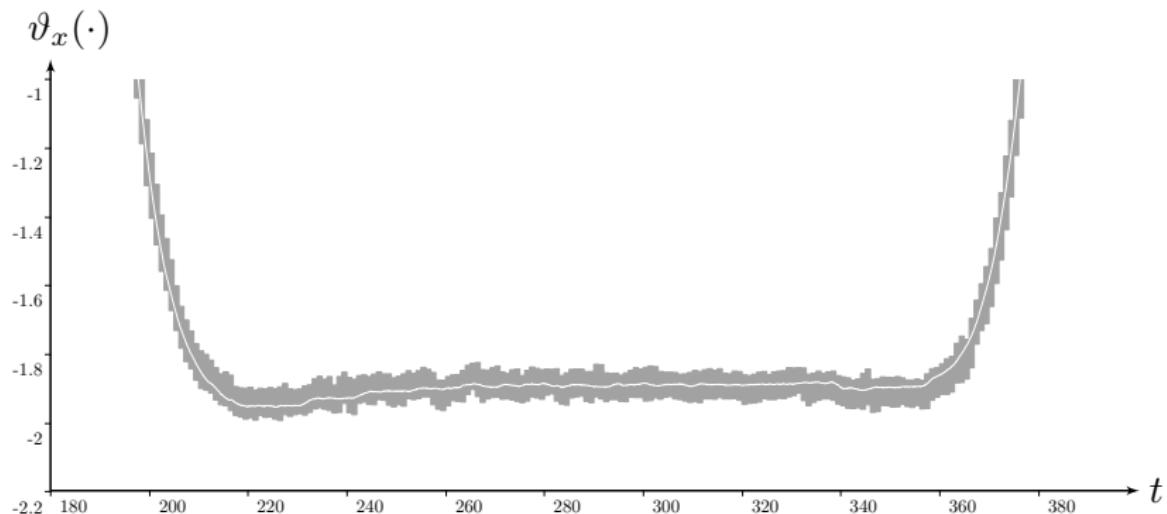
# Example: velocity sensing

East velocity given by DVL + IMU:



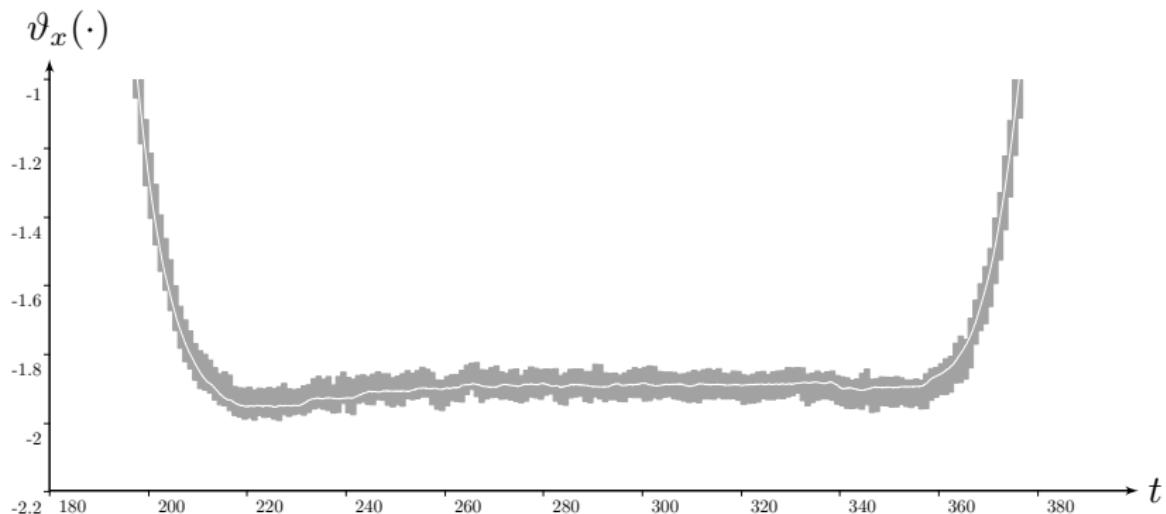
# Example: velocity sensing

East velocity given by DVL + IMU (zoom):



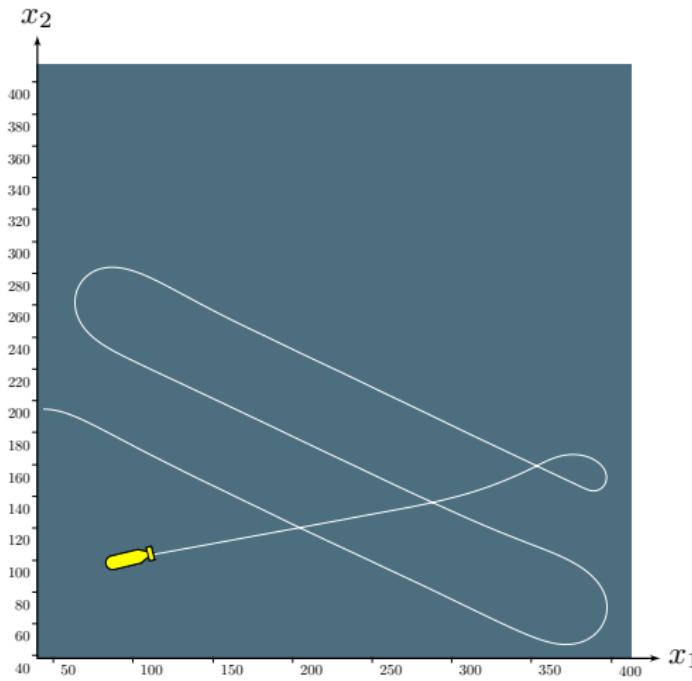
## Example: velocity sensing

East velocity given by DVL + IMU (zoom):



- ▶ new variable: **trajectory**  $x(\cdot)$
- ▶ new domain (set): **tube**  $[x](\cdot)$ , interval of trajectories

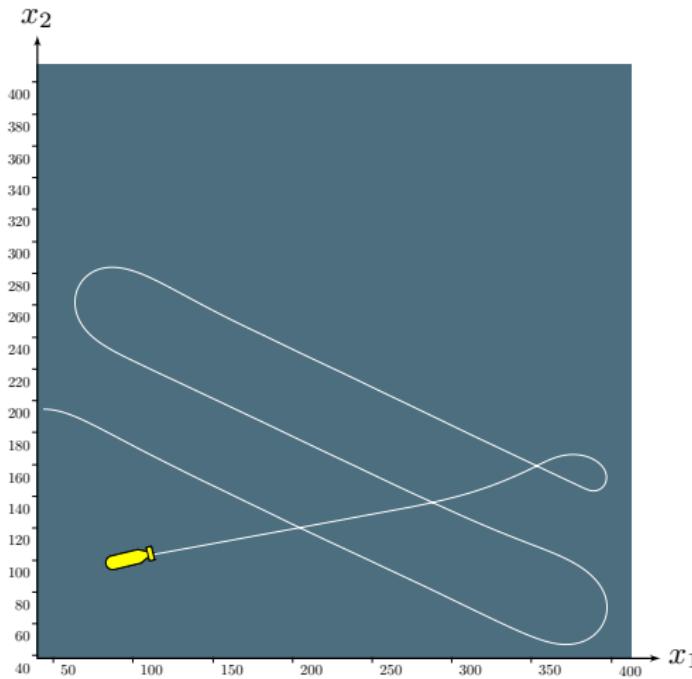
# Dynamic state estimation



**State estimation:**

$$\left\{ \begin{array}{l} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \ldots \end{array} \right.$$

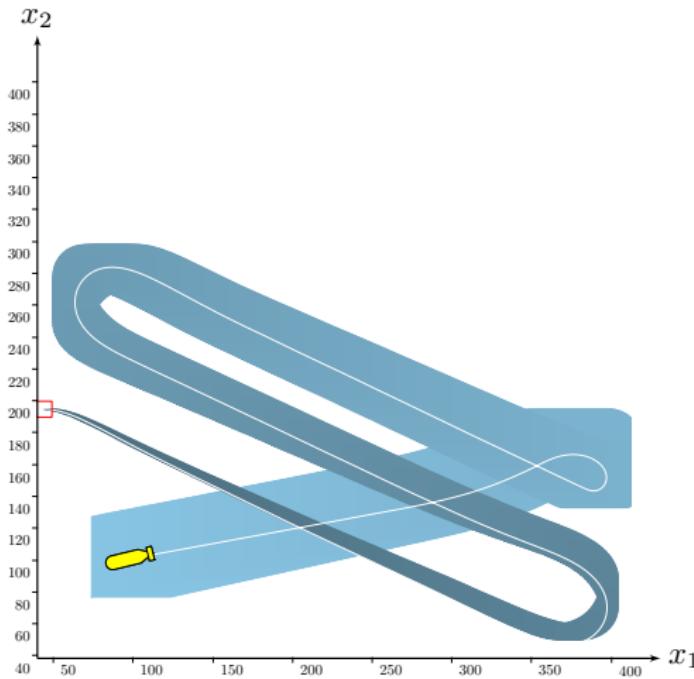
# Dynamic state estimation



**State estimation:**

$$\left\{ \begin{array}{l} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \dot{\mathbf{x}}(t) = \mathbf{v}(t) \end{array} \right.$$

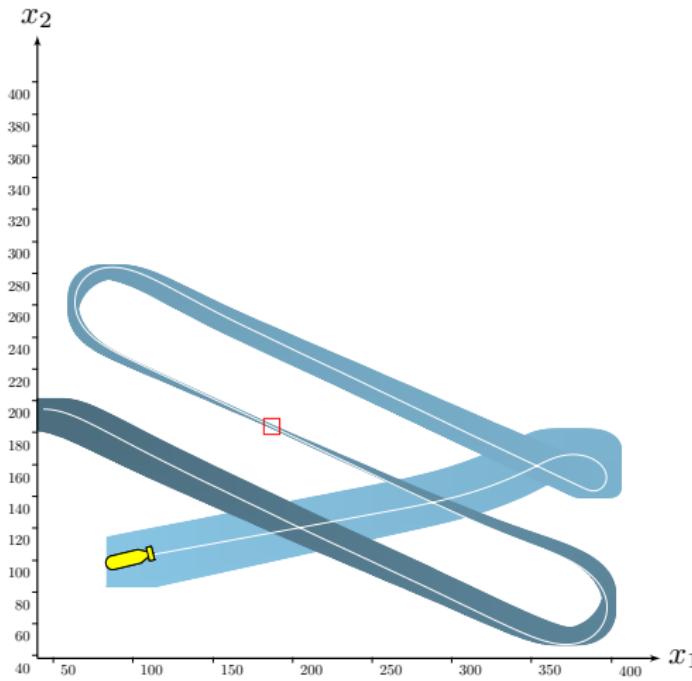
# Dynamic state estimation



**State estimation:**

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \dot{\mathbf{x}}(t) = \mathbf{v}(t) \\ \mathbf{x}(t_0) \in [\mathbf{x}_0] \end{cases}$$

# Dynamic state estimation



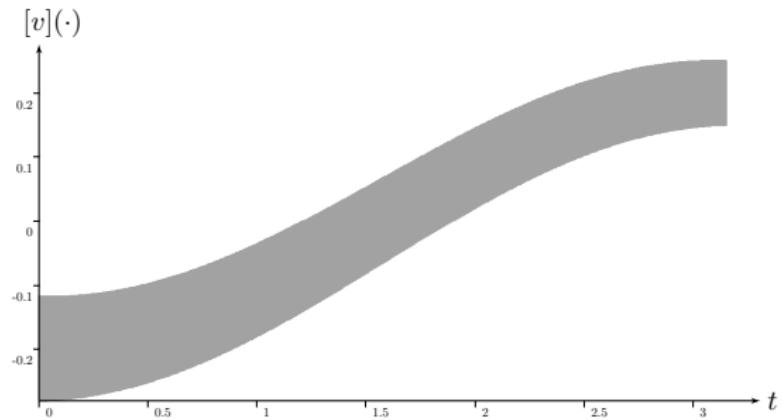
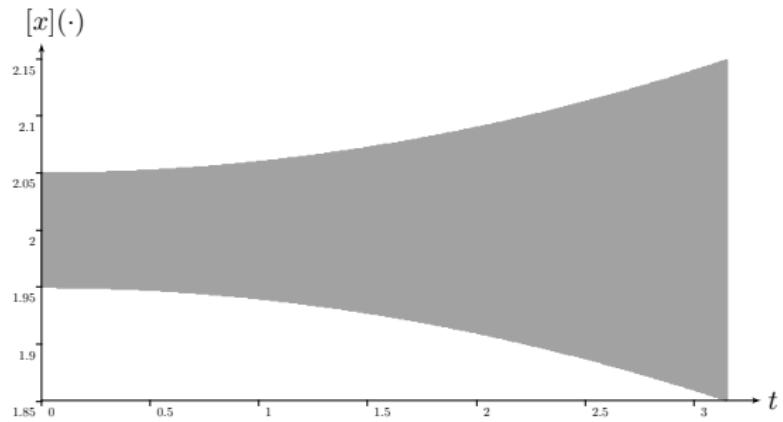
**State estimation:**

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \dot{\mathbf{x}}(t) = \mathbf{v}(t) \\ \mathbf{x}(t_1) \in [\mathbf{x}_1] \end{cases}$$

# Derivative constraint

Differential constraint:

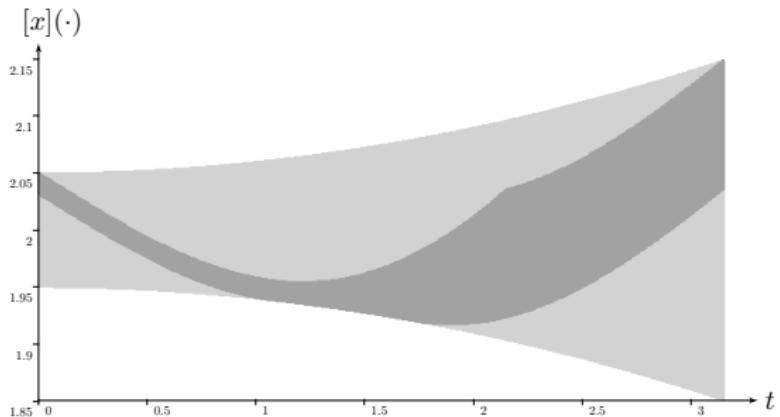
- ▶  $\dot{x}(\cdot) = v(\cdot)$
- ▶ one trajectory and its derivative



# Derivative constraint

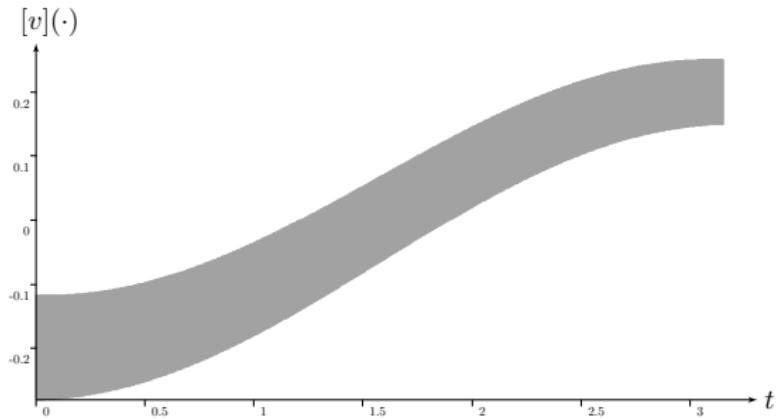
## Differential constraint:

- ▶  $\dot{\mathbf{x}}(\cdot) = \mathbf{v}(\cdot)$
- ▶ one trajectory and its derivative



## Contractor programming:

$$\mathcal{C}_{\frac{d}{dt}}([\mathbf{x}](\cdot), [\mathbf{v}](\cdot))$$

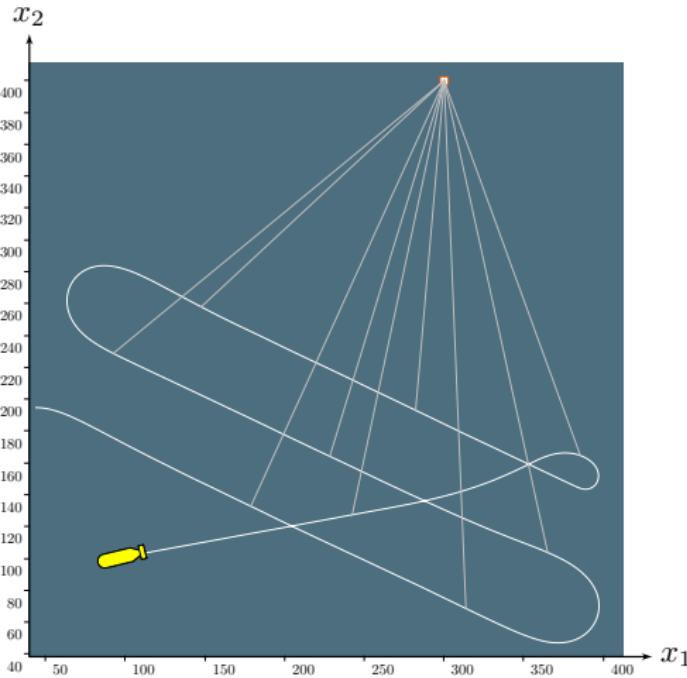


■ Guaranteed computation of robot trajectories

Rohou, Jaulin, Mihaylova, Le Bars, Veres  
*Robotics and Autonomous Systems*, 2017

# Dynamic state estimation

Considering **range-only measurements** from a known beacon.

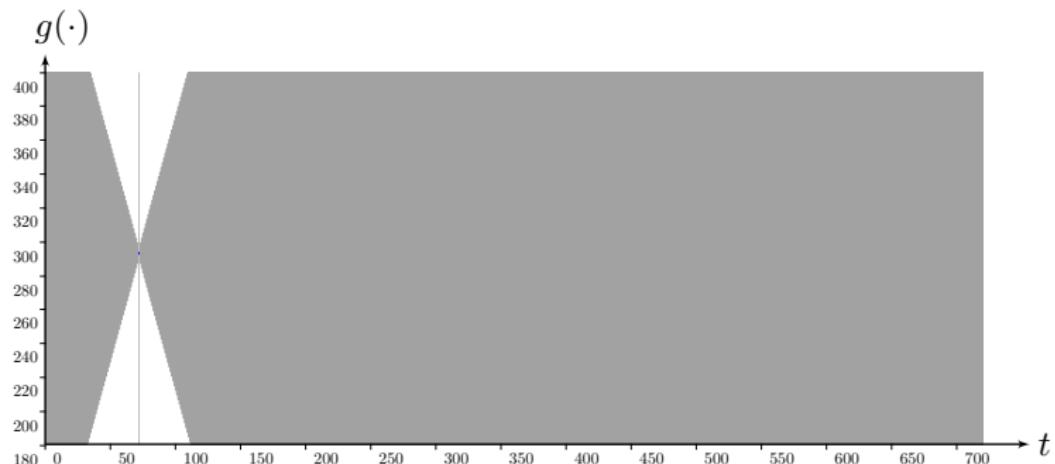


**Non-linear state estimation:**

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ y_i = g(\mathbf{x}(t_i)) \end{cases}$$

# Exteroceptive measurements

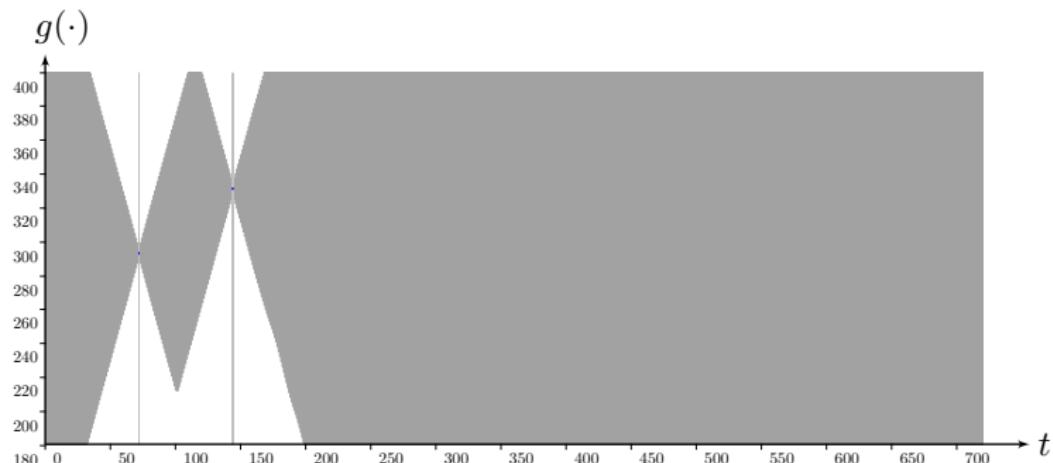
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 1 range-only measurement from the beacon.

# Exteroceptive measurements

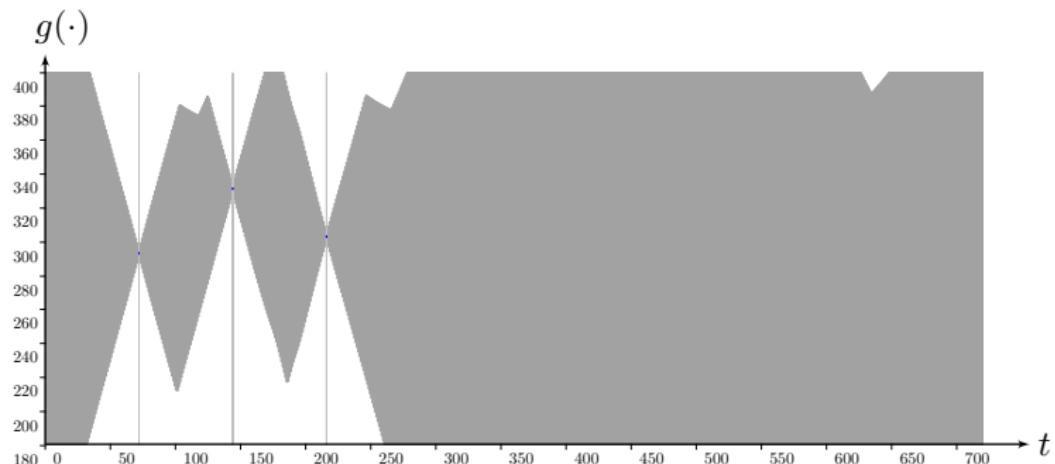
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 2 range-only measurements from the beacon.

# Exteroceptive measurements

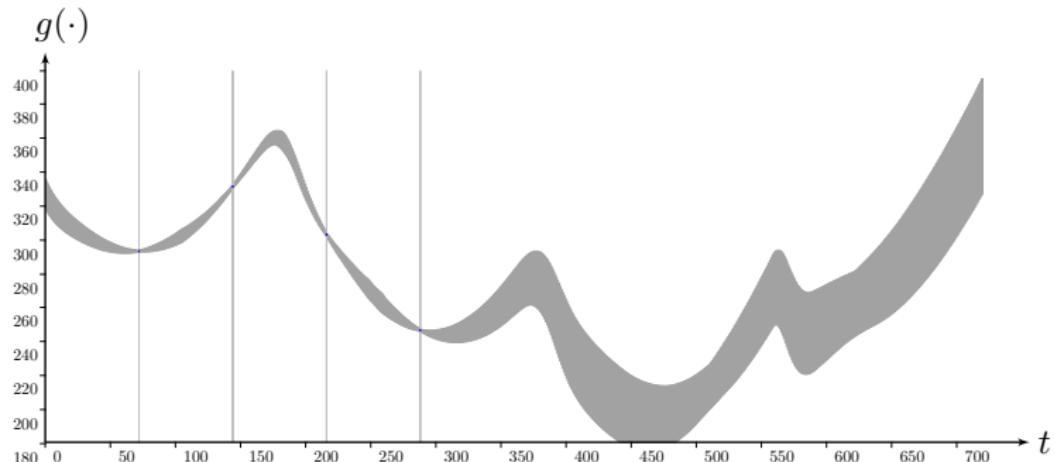
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 3 range-only measurements from the beacon.

# Exteroceptive measurements

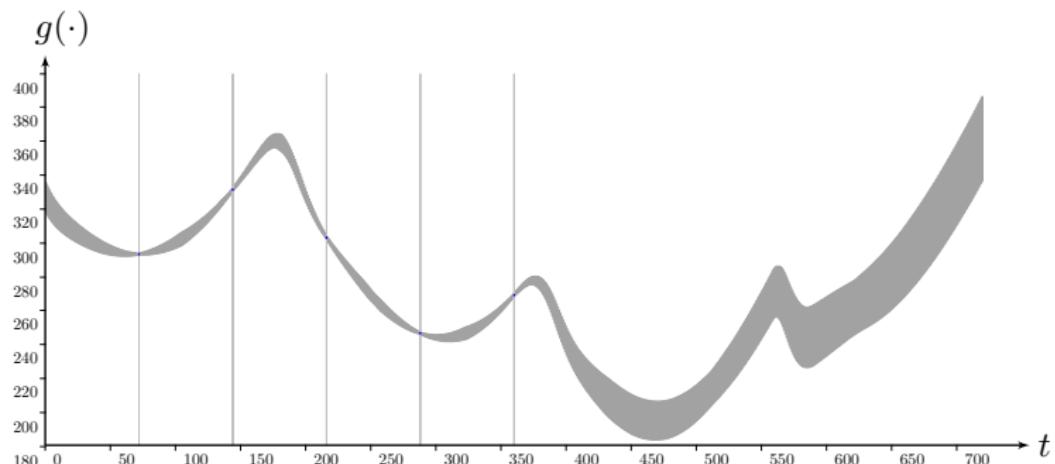
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 4 range-only measurements from the beacon.

# Exteroceptive measurements

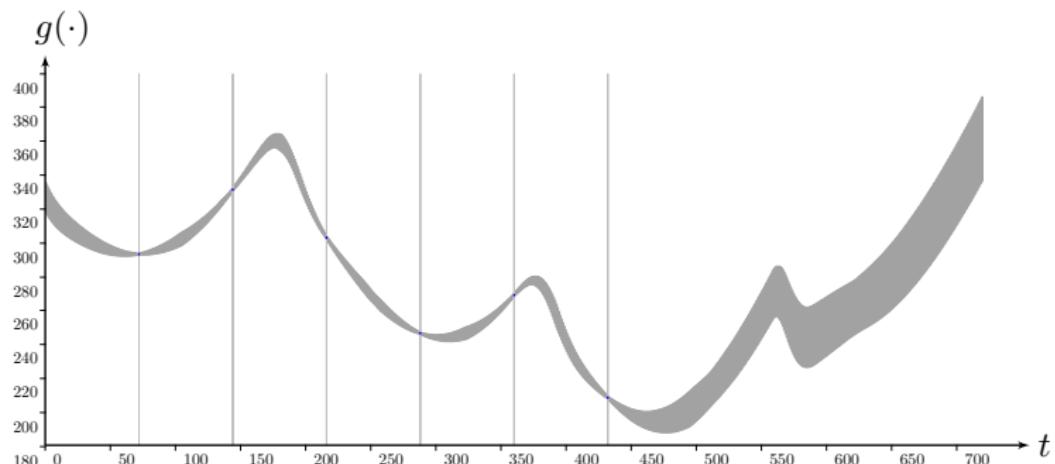
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 5 range-only measurements from the beacon.

# Exteroceptive measurements

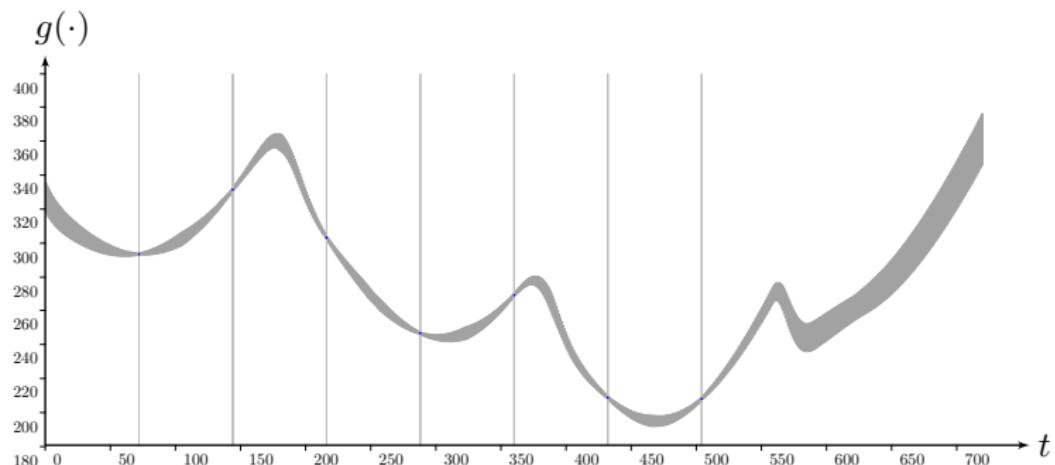
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 6 range-only measurements from the beacon.

# Exteroceptive measurements

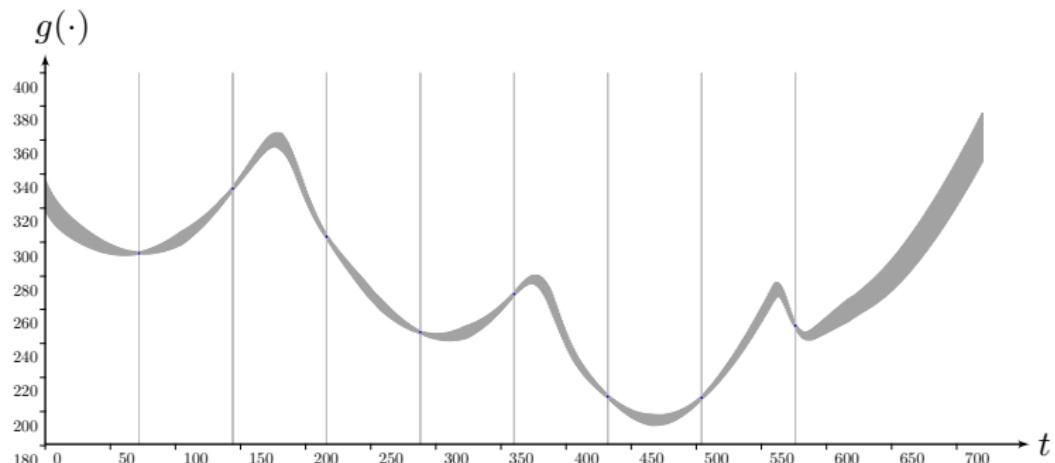
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 7 range-only measurements from the beacon.

# Exteroceptive measurements

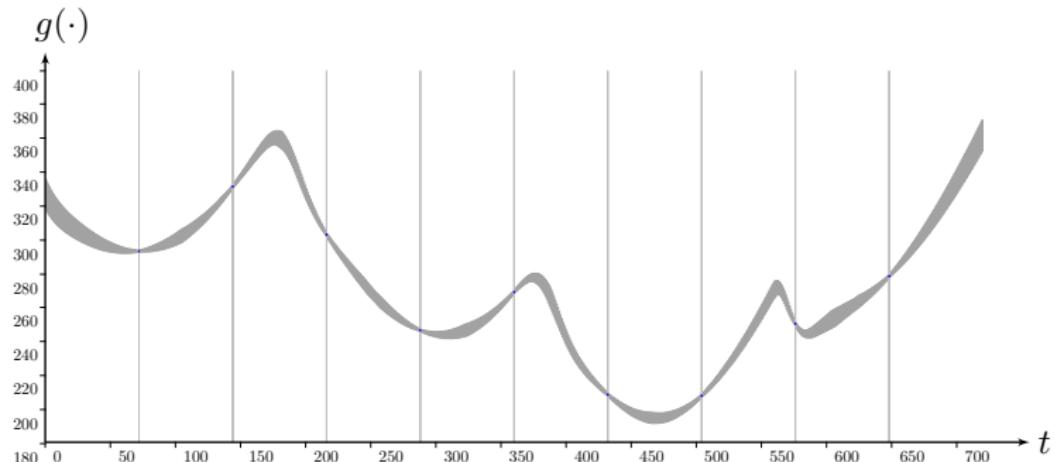
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 8 range-only measurements from the beacon.

# Exteroceptive measurements

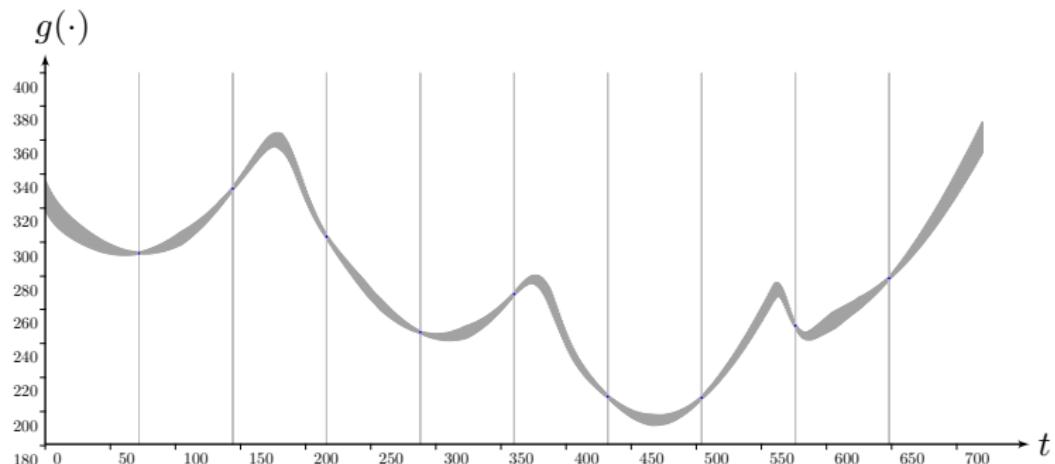
Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



Observation tube, considering 9 range-only measurements from the beacon.

# Exteroceptive measurements

Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



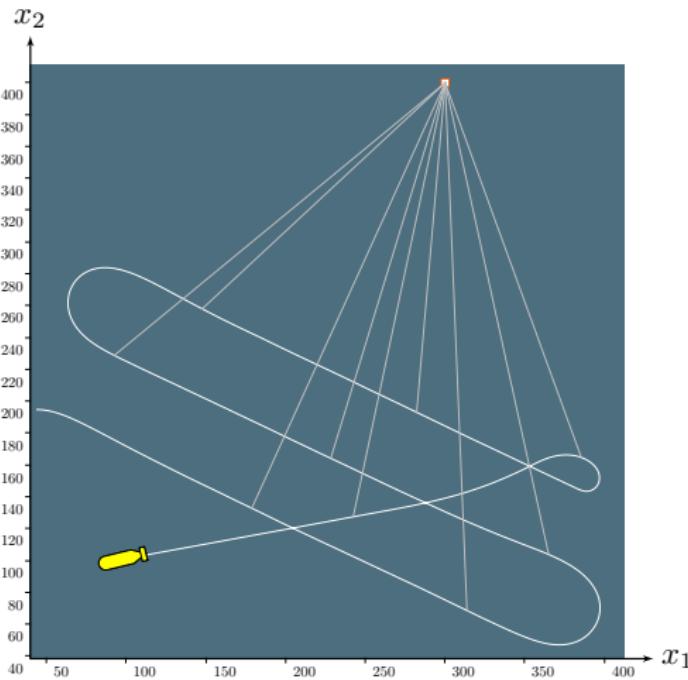
Observation tube, considering 9 range-only measurements from the beacon.

Then the state tube  $[\mathbf{x}](\cdot)$  will be constrained by  $[g](\cdot)$ .

$$\mathcal{L}_g : \quad g(\cdot) = \sqrt{(x_1(\cdot) - \mathcal{B}_1)^2 + (x_2(\cdot) - \mathcal{B}_2)^2}.$$

# Dynamic state estimation

Considering **range-only measurements** from a known beacon.

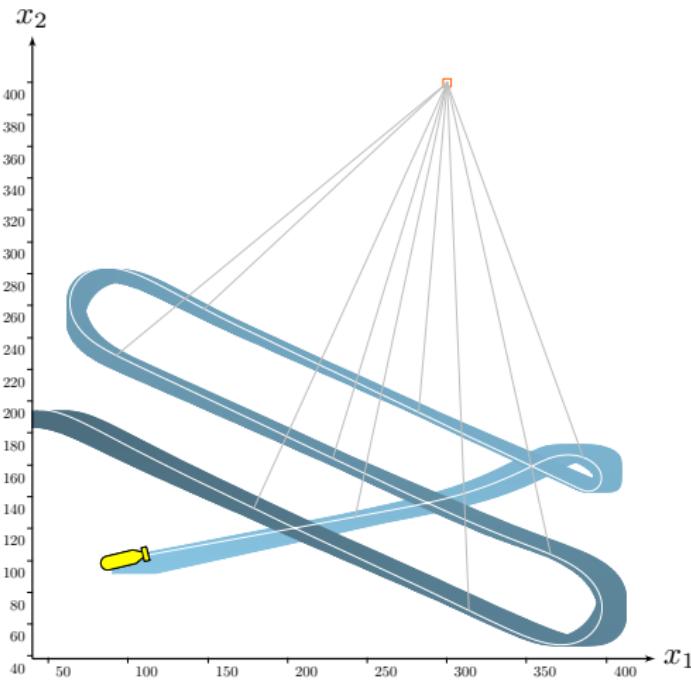


**State estimation:**

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ y_i = g(\mathbf{x}(t_i)) \end{cases}$$

# Dynamic state estimation

Considering **range-only measurements** from a known beacon.



**State estimation:**

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ y_i = g(\mathbf{x}(t_i)) \end{cases}$$

# Assets of constraint programming

- ▶ **simplicity** of the approach
  - transparent application of contractors on elementary constraints

# Assets of constraint programming

- ▶ **simplicity** of the approach
  - transparent application of contractors on elementary constraints
- ▶ **reliability** of the results: no solution can be lost
  - useful for proof purposes and the safety of systems

# Assets of constraint programming

- ▶ **simplicity** of the approach
  - transparent application of contractors on elementary constraints
- ▶ **reliability** of the results: no solution can be lost
  - useful for proof purposes and the safety of systems
- ▶ focus on the ***what*** instead of the ***how***
  - no expertise required on how to solve a problem

# Assets of constraint programming

- ▶ **simplicity** of the approach  
transparent application of contractors on elementary constraints
- ▶ **reliability** of the results: no solution can be lost  
useful for proof purposes and the safety of systems
- ▶ focus on the ***what*** instead of the ***how***  
no expertise required on how to solve a problem
- ▶ **complex systems** easily handled  
non-linearities, differential equations, values from datasets

# Assets of constraint programming

- ▶ **simplicity** of the approach  
transparent application of contractors on elementary constraints
- ▶ **reliability** of the results: no solution can be lost  
useful for proof purposes and the safety of systems
- ▶ focus on the **what instead of the how**  
no expertise required on how to solve a problem
- ▶ **complex systems** easily handled  
non-linearities, differential equations, values from datasets

**Tubex library:** open-source library providing tools for constraint programming over dynamical systems

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

# Towards more applications...

