Topological degree theory for loop proof purposes

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Section 1

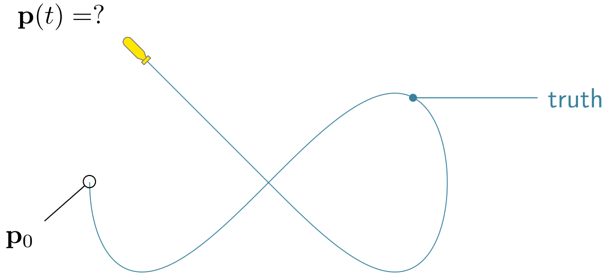
Introduction

Introduction

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

Obtain robot position $\mathbf{p}(t) \in \mathbb{R}^2$ from a **GPS sensor**?

- not always available (*e.g.*: underwater environments)



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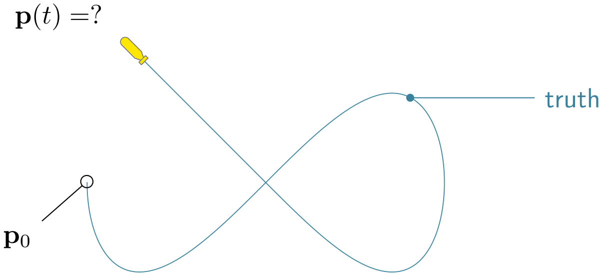

Steady solution, **dead-reckoning**:

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

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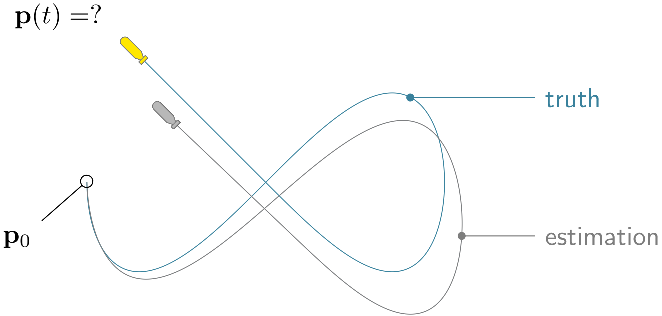

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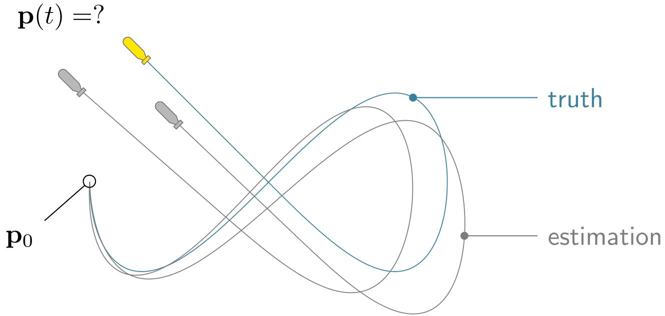

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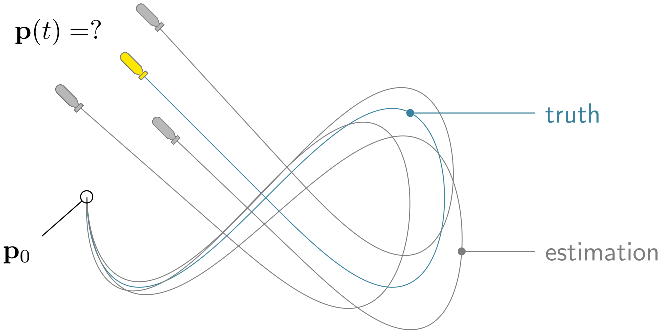

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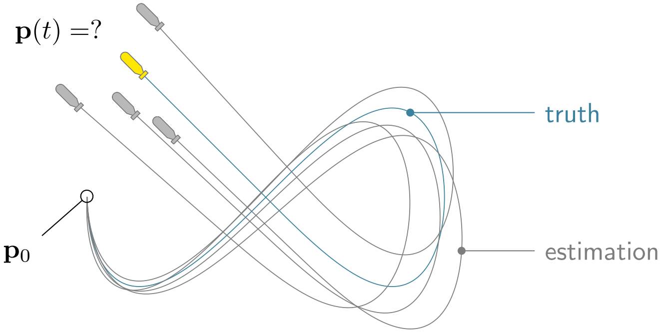

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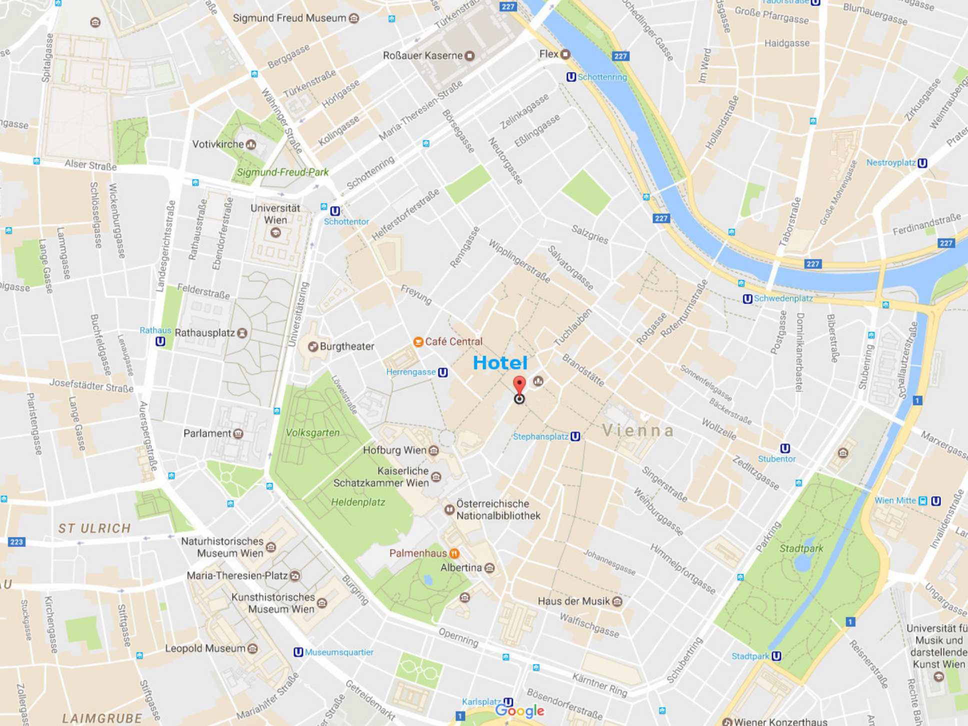
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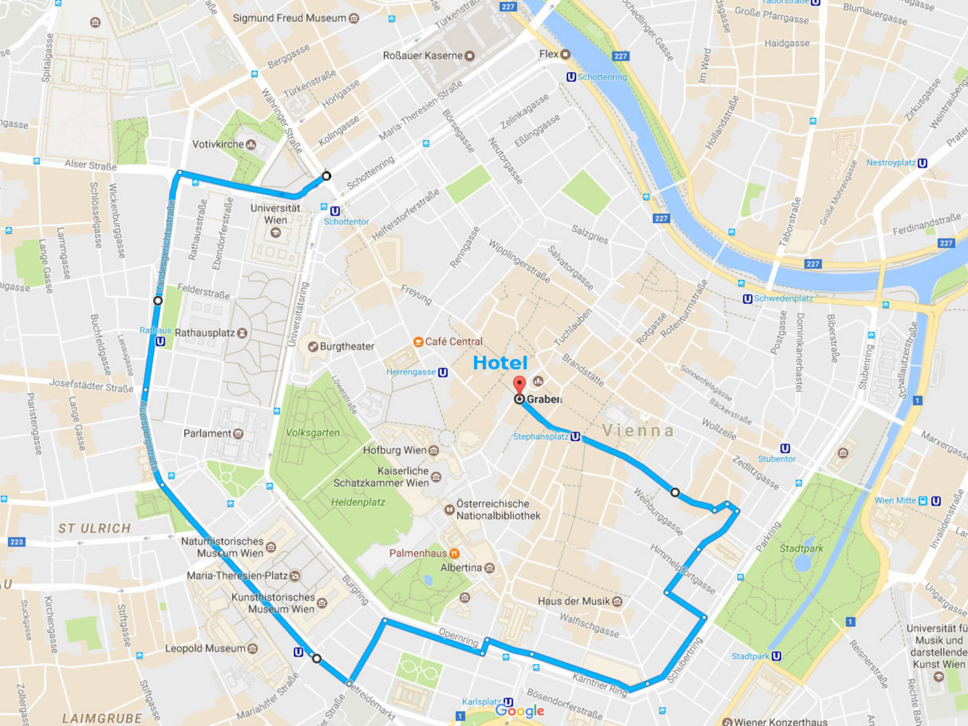
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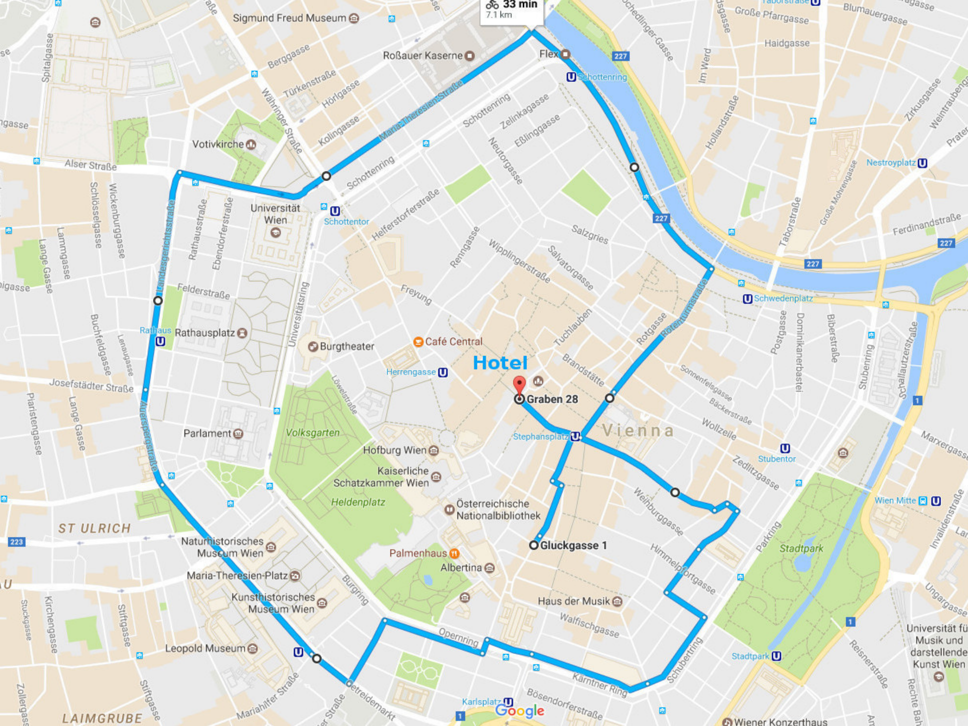
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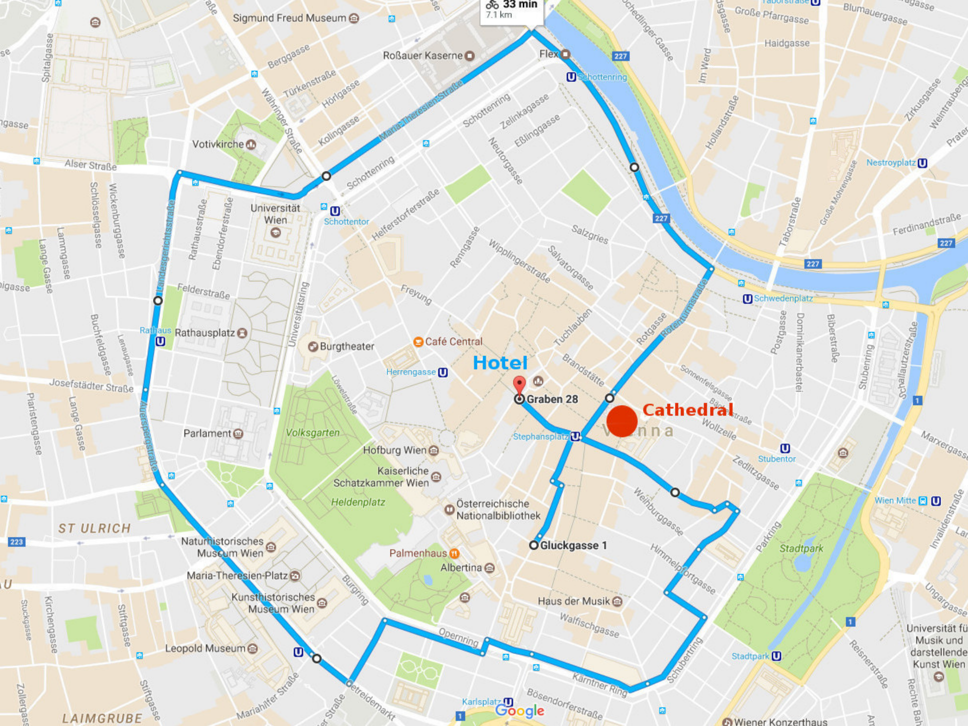

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Motivations, robot localization: $\mathbf{p}(t) = ?$

Exploration solution, **SLAM**:

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

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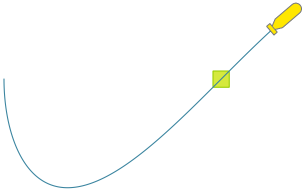

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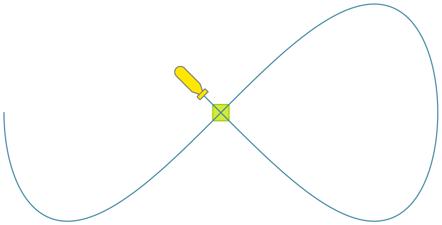

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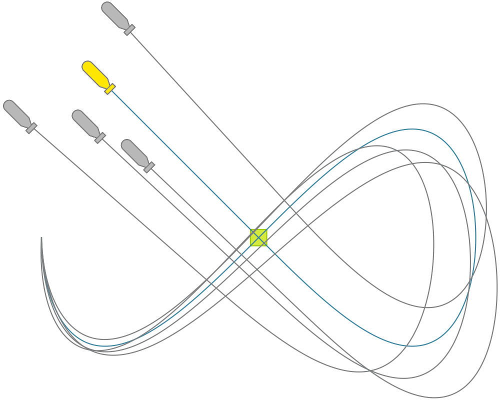

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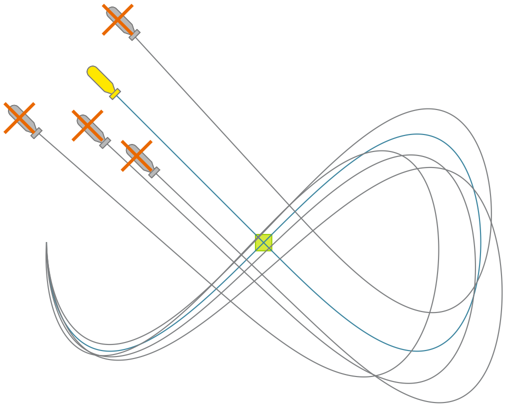
- eliminate trajectories **not consistent** with the observation



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Problem: similar environments (singularities)

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

- homogeneous environments $\Longrightarrow$ similar observations
- strong positioning drift $\Longrightarrow$ false loop detections

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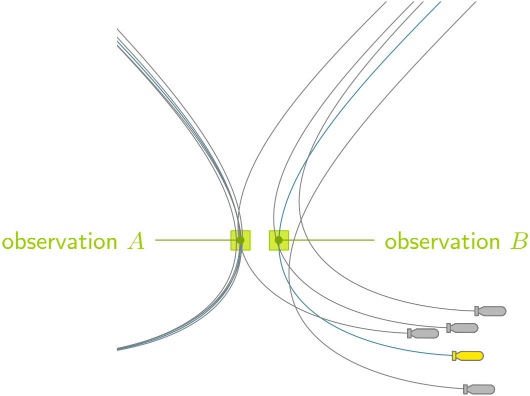

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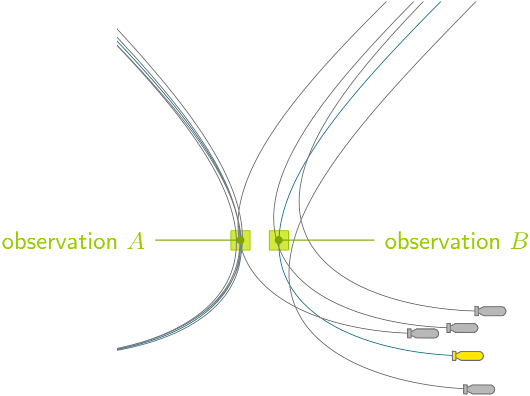
Problem: similar environments (singularities)

Need for **loop proof**:

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



Section 2

Looped trajectories

Looped trajectories

Definitions (Aubry, 2013)

- robot position: $\mathbf{p} = (x, y)^\intercal \in \mathbb{R}^2$
- 2D robot trajectory: $\mathbf{p}(t) : \mathbb{R} \to \mathbb{R}^2$, $t \in [t_0, t_f]$
- 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)

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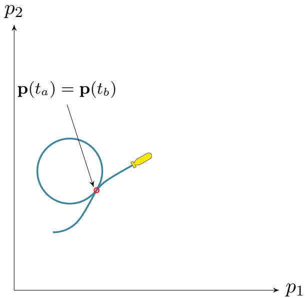

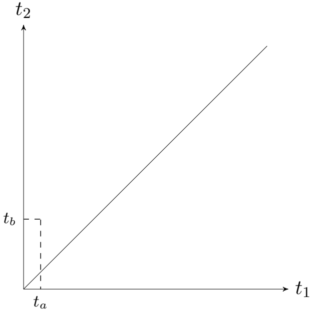

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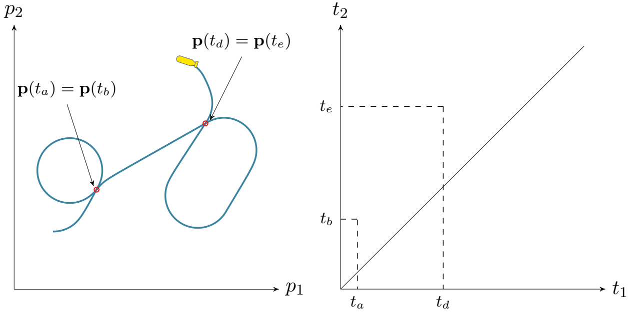

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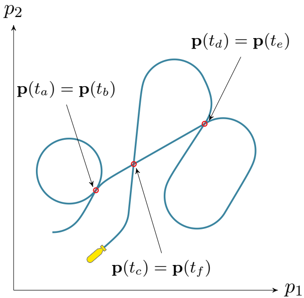
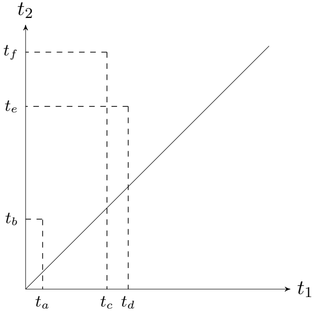
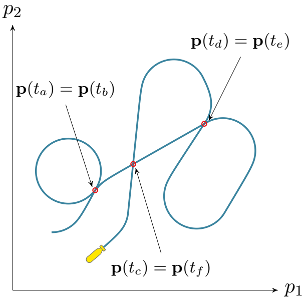


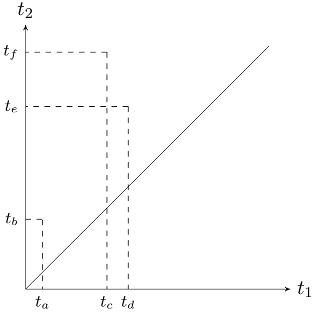


Looped trajectories

Definitions (Aubry, 2013)

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





Looped trajectories

Computing loops from robot sensors

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

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

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

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Loop-set from velocity:

$$\begin{aligned} \mathbb{T}^* &= \left\{(t_1, t_2) \in [t_0, t_f]^2 \mid \mathbf{p}(t_1) = \mathbf{p}(t_2), t_1 < t_2\right\} && (2) \\ &= \left\{(t_1, t_2) \in [t_0, t_f]^2 \mid \int_{t_1}^{t_2} \mathbf{v}(\tau) d\tau = \mathbf{0}, t_1 < t_2\right\} && (3) \end{aligned}$$

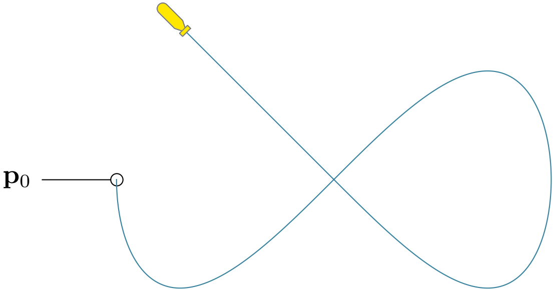
Section 3

Uncertain trajectories

Uncertain trajectories

Set-membership approach

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

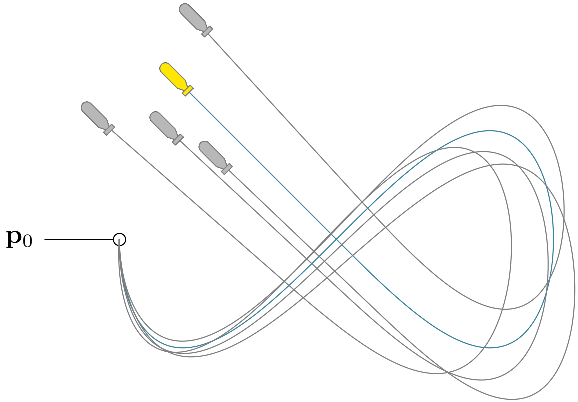


Uncertain trajectories

Set-membership approach

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

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



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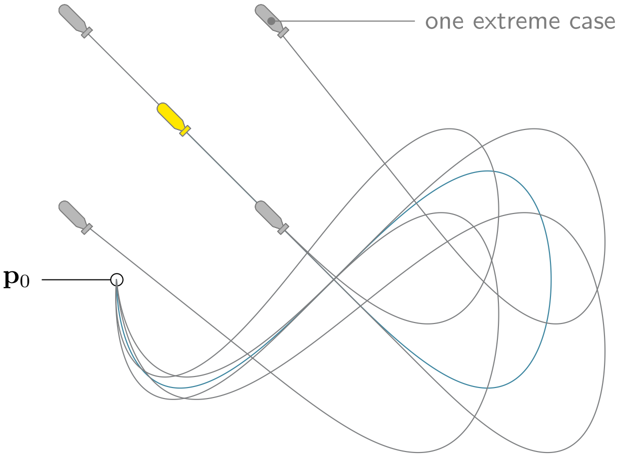
Approach: consider worst cases by defining bounded solutions



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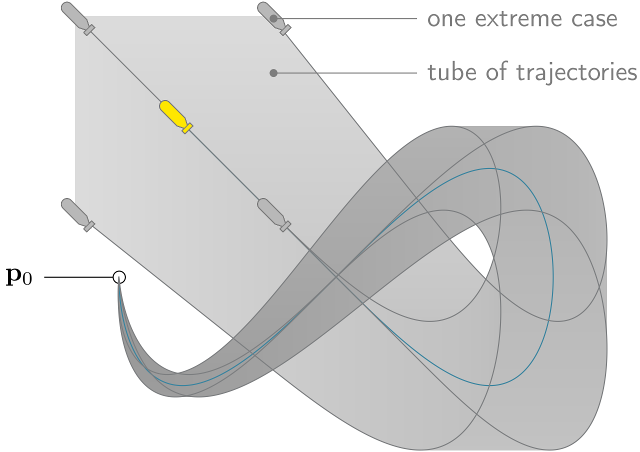

Uncertain trajectories

Interval Analysis

An interval $[x]$:

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

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

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

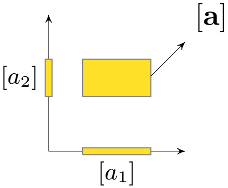

Figure: a box $[\mathbf{a}] \in \mathbb{IR}^2$

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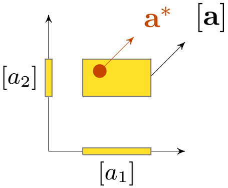


Figure: a box $[\mathbf{a}] \in \mathbb{IR}^2$

Notation: actual value denoted x^*, $\mathbf{x}^*$, ...

Uncertain trajectories

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

Uncertain trajectories

Tubes

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

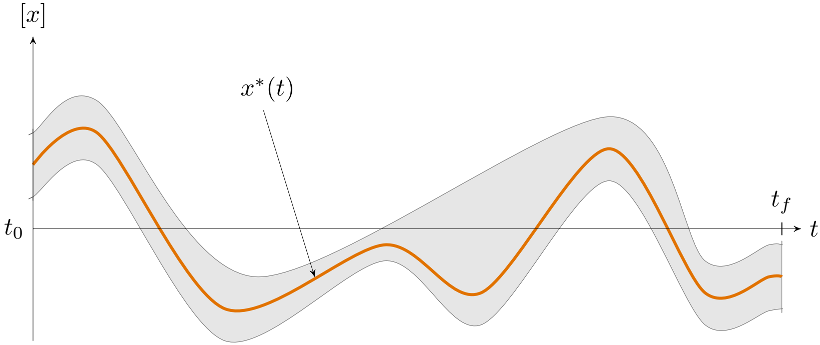


Figure: tube $[x](\cdot)$ enclosing an uncertain trajectory $x^*(\cdot)$

Uncertain trajectories

Tubes arithmetic

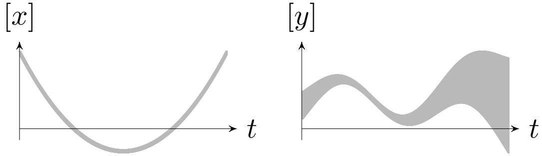
Example:
Tube arithmetic makes it possible to compute the following tubes:

$$\begin{aligned} [a](\cdot) &= [x](\cdot) + [y](\cdot) \\ [b](\cdot) &= \sin\big([x](\cdot)\big) \\ [c](\cdot) &= \int_0 [x](\tau)d\tau \end{aligned}$$

Definition:
If f is an elementary function such as $\sin$, $\cos$, $\dots$, $f\big([x](\cdot)\big)$ is the smallest tube containing all feasible values for $f\big(x(\cdot)\big)$, $x(\cdot) \in [x](\cdot)$.

Uncertain trajectories

Tubes arithmetic: example



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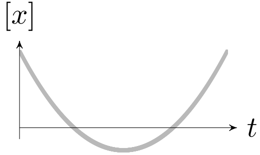

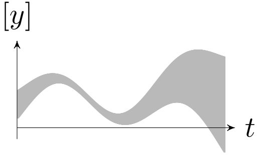

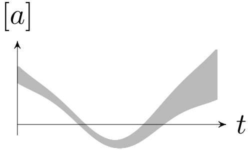

$$a(\cdot) = x(\cdot) + y(\cdot)$$

Uncertain trajectories

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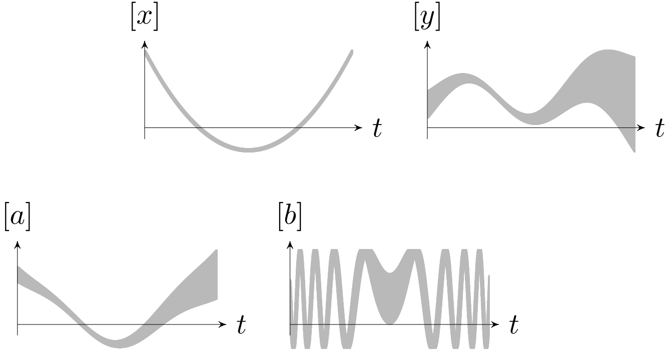

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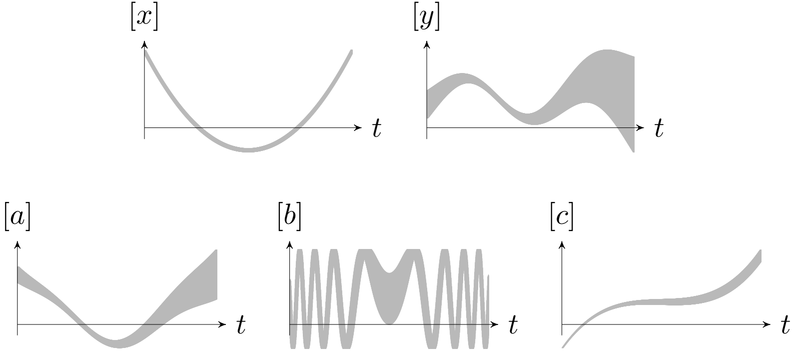

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Uncertain trajectories

Integral of tubes

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

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

[Aubry2013]

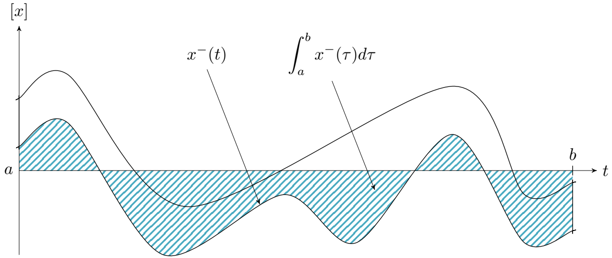

Figure: blue area: lower bound of the tube's integral

Uncertain trajectories

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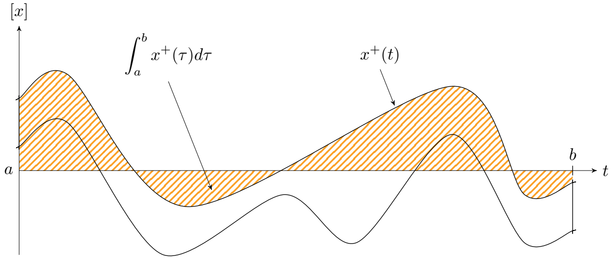

Figure: orange area: upper bound of the tube's integral

Section 4

Loop detection

Loop detection

Bounded-error context

Actual loop-set $\mathbb{T}^*$ (error free):

$$\mathbb{T}^* = \left\{ (t_1, t_2) \mid \int_{t_1}^{t_2} \mathbf{v}^*(\tau) d\tau = \mathbf{0} \right\} \tag{4}$$

Loop detection

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Bounded-error context, assuming $\mathbf{v}^*(\cdot) \in [\mathbf{v}](\cdot)$:

$$\mathbb{T} = \left\{ (t_1, t_2) \mid \exists \mathbf{v}(\cdot) \in [\mathbf{v}](\cdot) \ , \int_{t_1}^{t_2} \mathbf{v}(\tau) d\tau = \mathbf{0} \right\} \tag{5}$$

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Set-membership approach:

$$\mathbb{T}^* \subset \mathbb{T} \subset [t_0, t_f]^2 \tag{6}$$

Loop detection

Inclusion function

Simplification:
defining the actual but unknown function $\mathbf{f}^* : \mathbb{R}^2 \to \mathbb{R}^2$

$$\mathbf{f}^*(t_1, t_2) = \int_{t_1}^{t_2} \mathbf{v}^*(\tau) d\tau \quad (7)$$

Loop detection
Inclusion function

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$$\mathbf{f}^*(t_1, t_2) = \int_{t_1}^{t_2} \mathbf{v}^*(\tau) d\tau \tag{7}$$

Assessed knowledge:
$[\mathbf{f}] : \mathbb{R}^2 \to \mathbb{IR}^2$ is an *interval function* of $\mathbf{f}^*$:

$$\boxed{\mathbf{f}^*(t_1, t_2) \in [\mathbf{f}](t_1, t_2) = \int_{t_1}^{t_2} [\mathbf{v}](\tau) d\tau} \tag{8}$$

Loop detection

Reliable approximation of a loop set

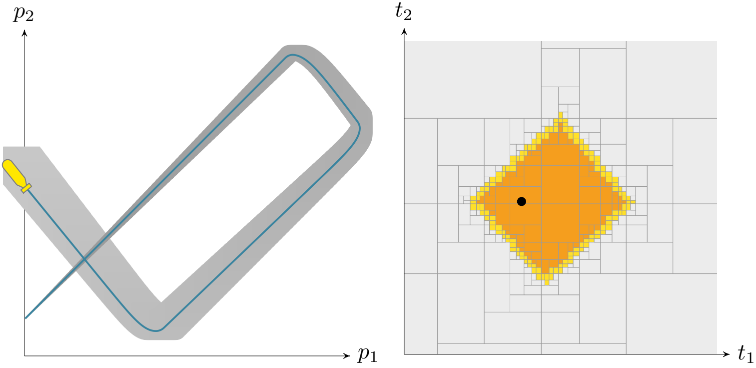


Figure: Undeniable looped trajectory

Loop detection

Reliable approximation of a loop set

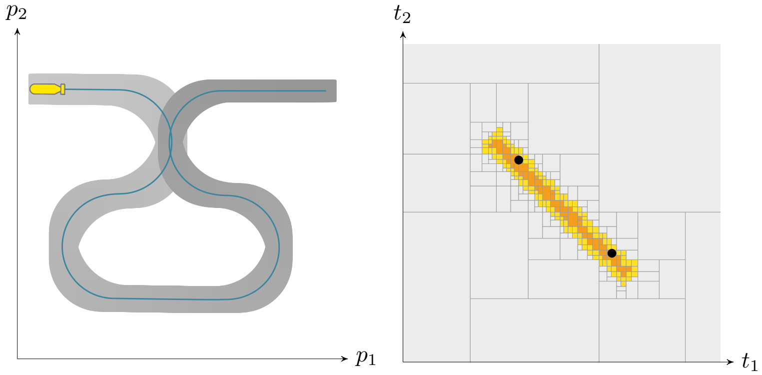
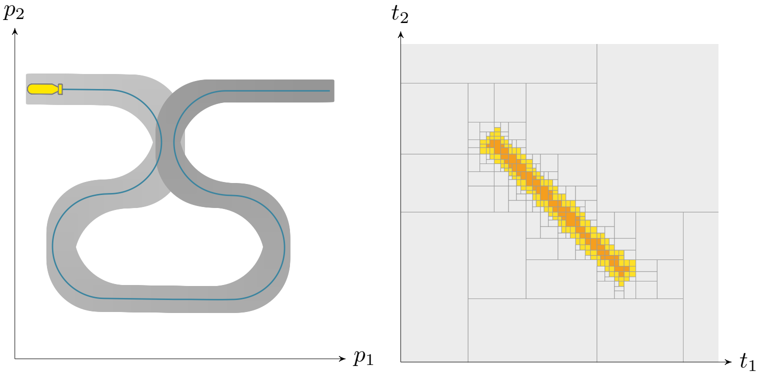


Figure: Doubtful looped trajectory

Loop detection

Reliable approximation of a loop set



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Loop detection

Reliable approximation of a loop set

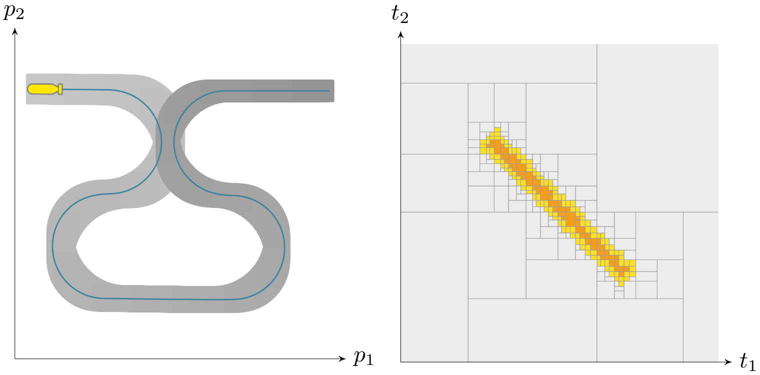

Figure: Doubtful looped trajectory

$$\forall \mathbf{f} \in [\mathbf{f}], \exists \mathbf{t} \in \mathbb{T}_i \mid \mathbf{f}(\mathbf{t}) = \mathbf{0} \implies \underbrace{\exists \mathbf{t} \in \mathbb{T}_i \mid \mathbf{f}^*(\mathbf{t}) = \mathbf{0}}_{\text{loop existence proof}} \qquad (9)$$

Section 5

Topological degree for zero verification

Topological degree for zero verification

Problem statement

Statement:

- known inclusion function $[\mathbf{f}] : \mathbb{IR}^n \rightarrow \mathbb{IR}^n$ of the unknown function $\mathbf{f}^* : \mathbb{R}^n \rightarrow \mathbb{R}^n$
- $n = 2$
- need to isolate and verify zeros of $\mathbf{f}^*$

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Zero verification:

1. if $\mathbf{0} \notin [\mathbf{f}]([\mathbf{t}])$ for some box $[\mathbf{t}]$, then $\mathbf{f}^*$ has no zero on $[\mathbf{t}]$
2. harder to verify the *existence* of zero inside a region
    - if $\mathbf{0} \in [\mathbf{f}]([\mathbf{t}])$, we cannot disprove $\mathbf{f}^*(\mathbf{t}) = \mathbf{0}$ for some $\mathbf{t}$
    - but it is also not obvious how to prove the existence of such $\mathbf{t}$

Topological degree for zero verification

Powerful topological degree

Topological degree $\deg(\mathbf{f}^*, \Omega)$:

- unique integer assigned to $\mathbf{f}^*$ and a compact set $\Omega \subset \mathbb{R}^n$ such that $\mathbf{f}^*(\mathbf{t}) \neq \mathbf{0}$ for all $\mathbf{t} \in \partial\Omega$

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Most important property of it:

$$\boxed{\deg(\mathbf{f}^*, \Omega) \neq 0 \quad \Longrightarrow \quad \exists \mathbf{t} \in \Omega \mid \mathbf{f}^*(\mathbf{t}) = \mathbf{0}} \tag{10}$$

Topological degree theory and applications
Y. J. Cho, Y. Q. Chen. *Mathematical Analysis and Applications*, 2006

Degree theory in analysis and applications
I. Fonseca, W. Gangbo. *Oxford lecture series*, 1995

A set of axioms for the degree of a tangent vector field on differentiable manifolds
M. Furi, M. P. Pera, M. Spadini. *Fixed Point Theory and Applications*, 2010

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Assets of topological degree:

- can be computed in case where only an inclusion function $[\mathbf{f}]$ of $\mathbf{f}^*$ is given

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- useful to count the number of $\mathbf{0}$?

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- deals with the relatively easy case $n = 2$
- nice geometric interpretation

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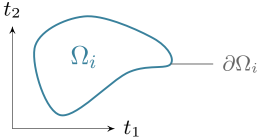
  - *winding number* of the curve $\partial\Omega \xrightarrow{\mathbf{f}^*} \mathbb{R}^2 \setminus \{\mathbf{0}\}$ around $\mathbf{0}$



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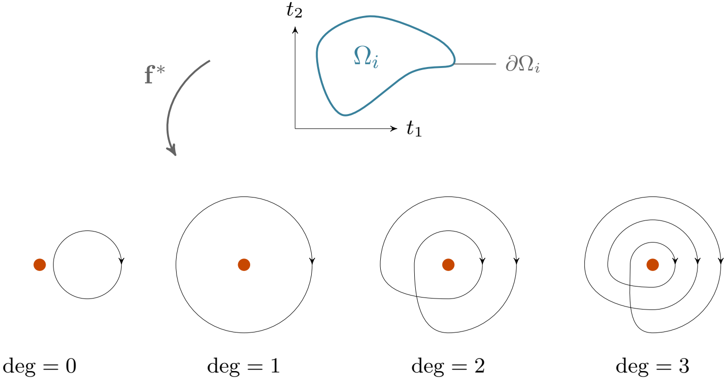
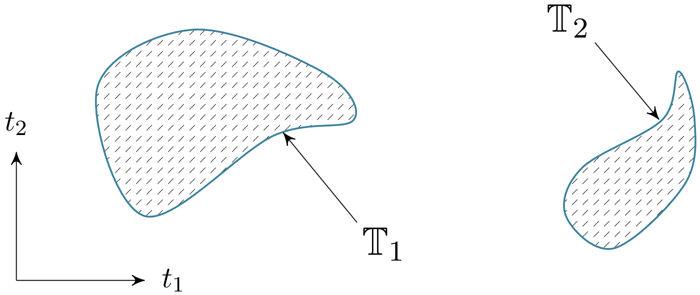


Topological degree for zero verification

Outer approximation of a set $\mathbb{T}$ with SIVIA

Consider $\mathbb{T} \subset \mathbb{R}^n$ in which we want to find zeros of $\mathbf{f}^*$.



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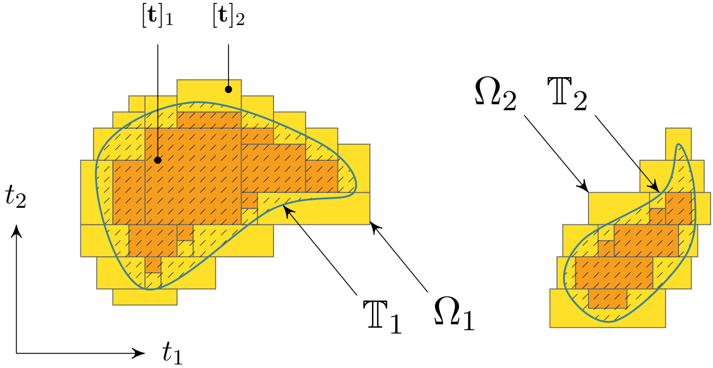

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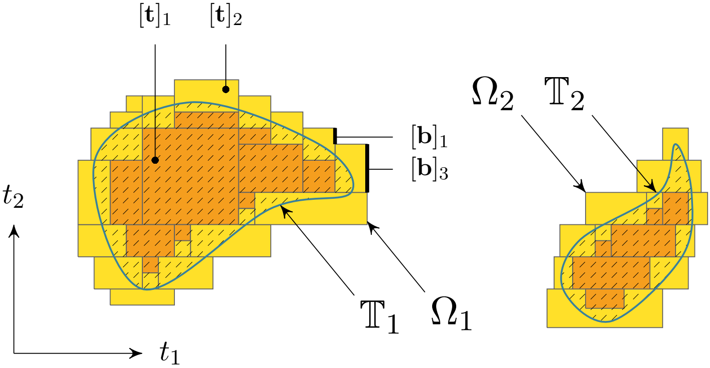

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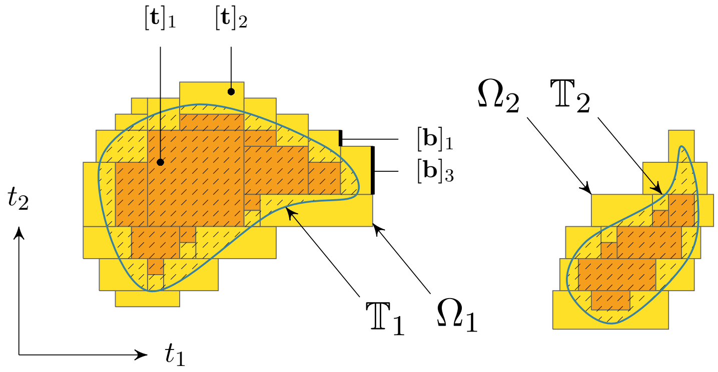

Outer set has the properties required for Ω: $\mathbf{f}^*(\mathbf{t}) \neq \mathbf{0},\ \forall \mathbf{t} \in \partial\Omega$

Section 6

Application

Application

Redermor mission

2 hours experimental mission in Brittany (France)

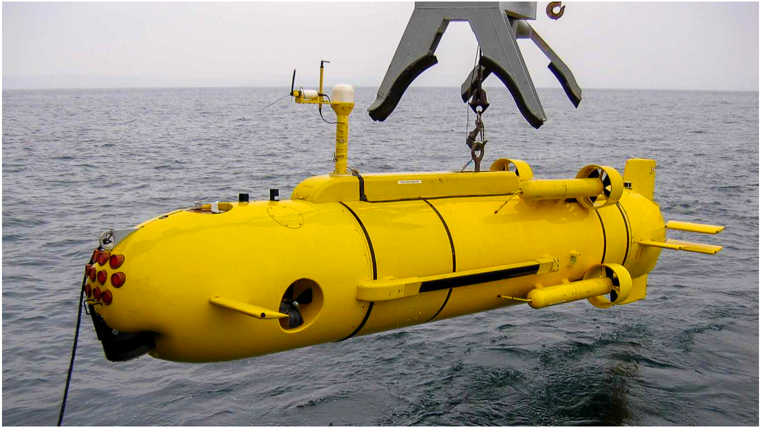

Figure: The *Redermor* Autonomous Underwater Vehicle (AUV)

Application

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

Robot sensors for **absolute speed computation:**

- velocity sensor (DVL)
- inertial measurement unit

Application

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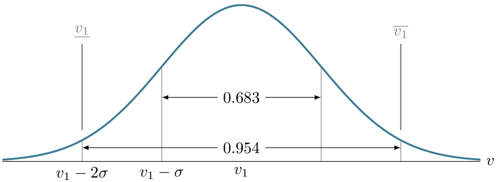

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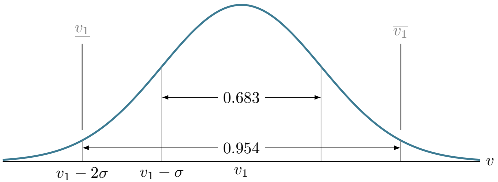


- uncertainties propagated thanks to interval arithmetic

Application

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

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

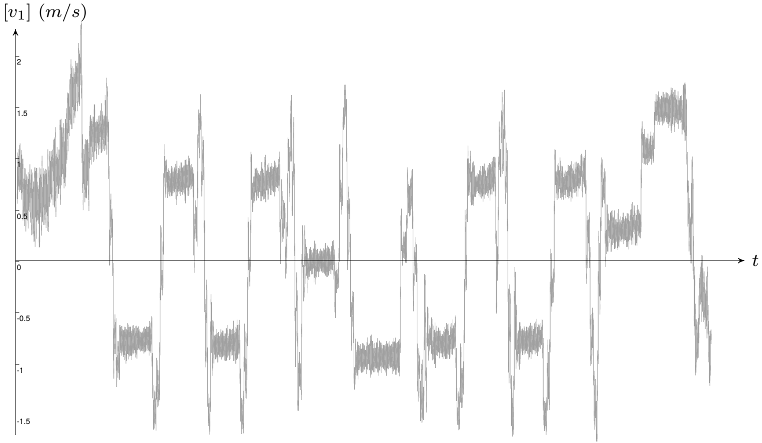


Figure: East speed velocity tube $[v_1](\cdot)$

Application

Guaranteed computation of robot trajectory

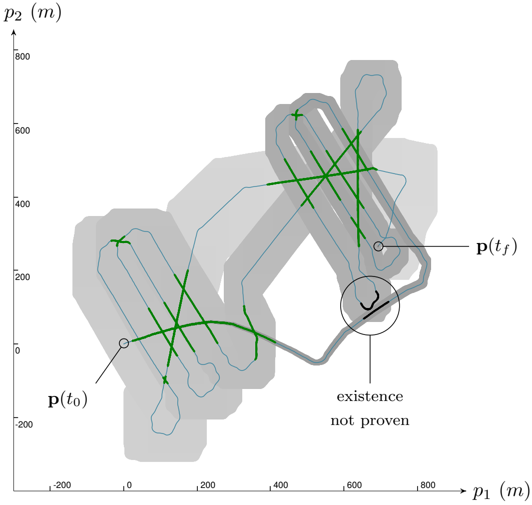


Figure: 2d trace of *Redermor* AUV

Application

t-plane of the mission: $\mathbb{T} = \{(t_1, t_2) \mid \mathbf{0} \in [\mathbf{f}](t_1, t_2), t_1 < t_2\}$

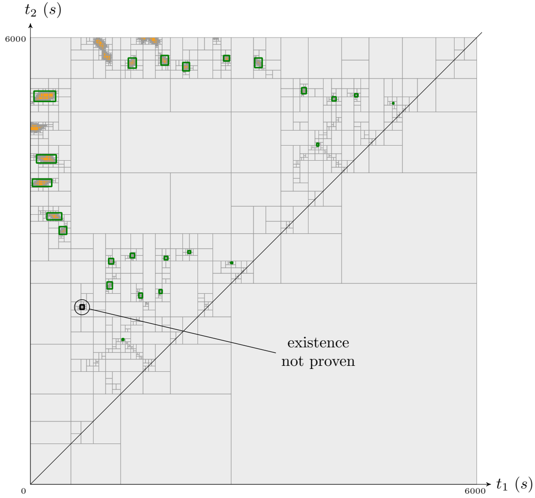
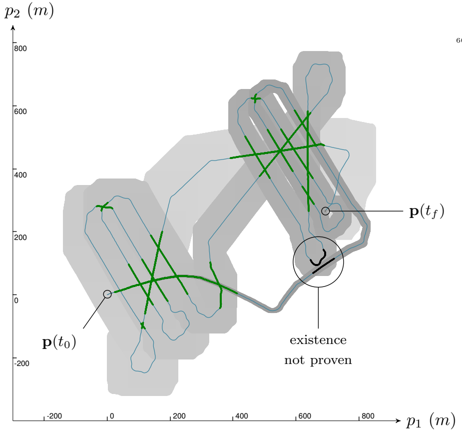
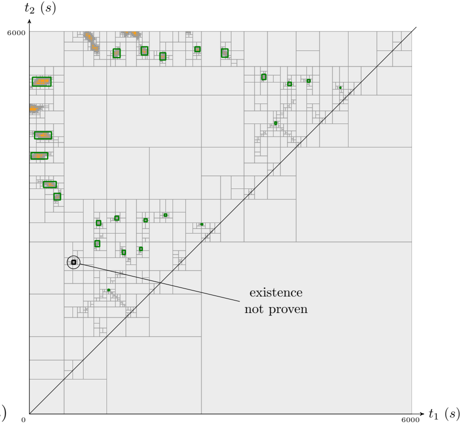


Figure: t-plane corresponding to *Redermor*'s mission

Application

Overview and results





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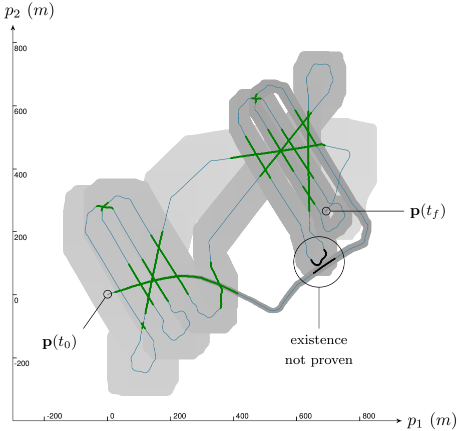

Loop proof number

Without uncertainties:

$$\lambda^* = \#\left\{\mathbf{t} \mid \mathbf{f}^*(\mathbf{t}) = \mathbf{0}, t_1 < t_2\right\}$$

Application

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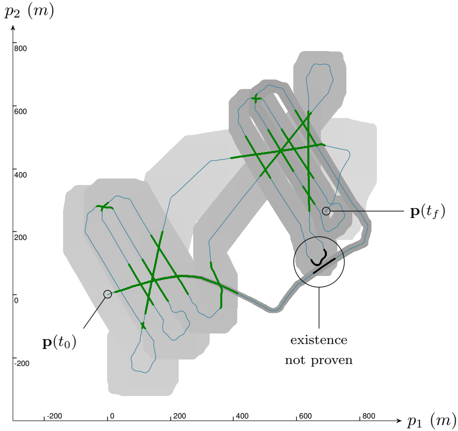

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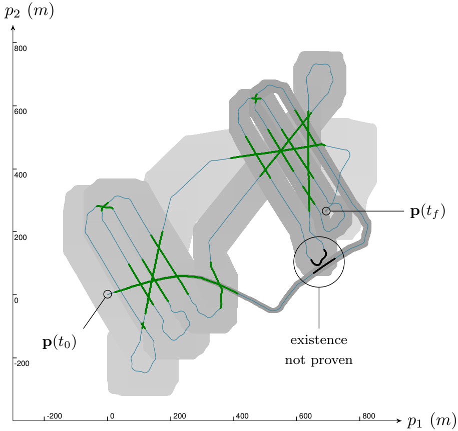

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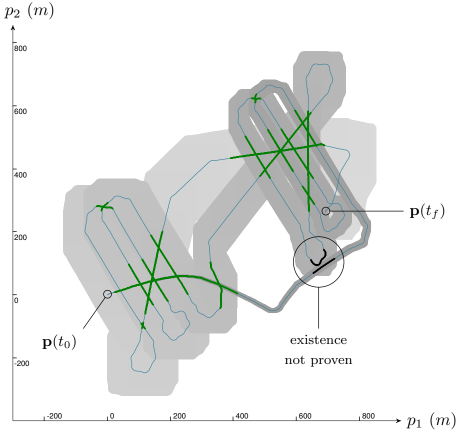
Results:

Newton operator test: $\lambda_{\mathcal{N}} = 14$

Application

Overview and results



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Newton operator test: $\lambda_{\mathcal{N}} = 14$

Topological degree test: $\lambda_{\mathcal{T}} = 24$

Application

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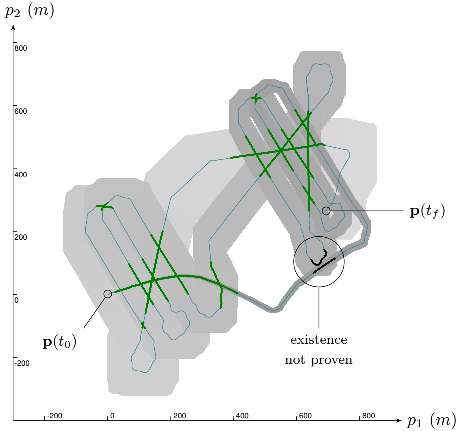

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Truth: $\lambda^* = 24$

Conclusion

Loop proof $\Leftrightarrow$ **verified existence of a 0** of an uncertain function:

- situation where the exact values of the function are not known
- have to deal with a reliable approximation of it

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- applied in a 2d context
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- optimal results?

Towards reliable **robot localization**...

Support:

DGA
Direction Générale de l'Armement

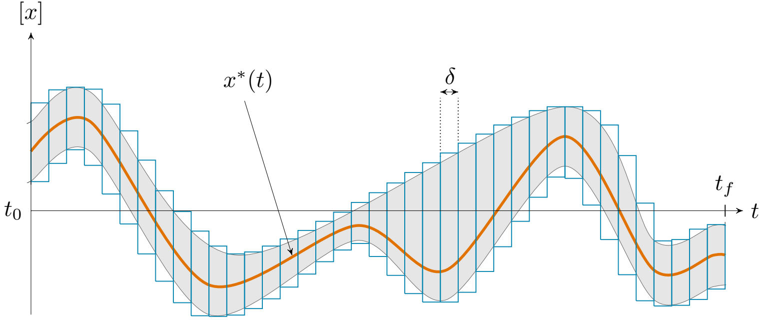
Tools:

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/`

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Section 11

Appendix

Appendix

Tubes: computer representation

Implementation **enclosing** $[x^-(\cdot), x^+(\cdot)]$ inside an interval of step functions $[\underline{x^-}(\cdot), \overline{x^+}(\cdot)]$ such that:

$$\forall t \in \mathbb{R},\ \underline{x^-}(t) \leqslant x^-(t) \leqslant x^+(t) \leqslant \overline{x^+}(t)$$

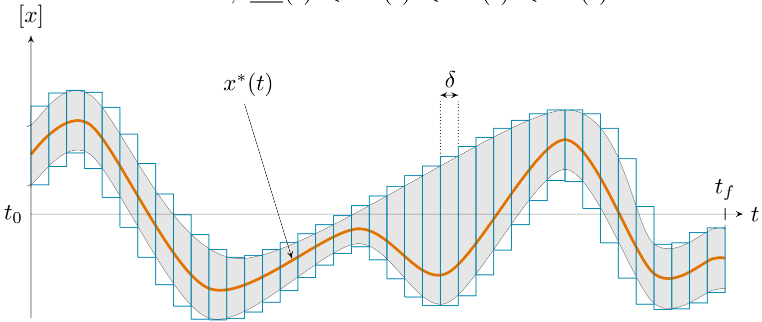

Figure: tube implementation with a set of boxes – this outer representation adds pessimism but enables guaranteed and simple computations

Appendix

Tubes integral: implementation

Outer approximation of the integral computed by:

$$\int_a^b [x](\tau)d\tau \subset \left[\int_a^b \underline{x^-}(\tau)d\tau, \int_a^b \overline{x^+}(\tau)d\tau\right]$$

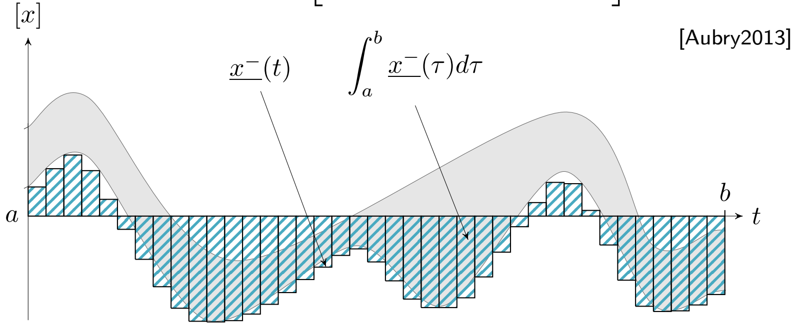

Figure: blue area: outer approximation of the lower bound of the tube's integral

Appendix

Inclusion functions

$[\mathbf{f}] : \mathbb{IR}^2 \to \mathbb{IR}^2$ is an inclusion function of $\tilde{\mathbf{f}} : \mathbb{R}^2 \to \mathbb{R}^2$:

$$\tilde{\mathbf{f}}([\mathbf{t}]) \subset [\mathbf{f}]([\mathbf{t}]),\ \forall [\mathbf{t}] \in \mathbb{IR}^2 \tag{13}$$

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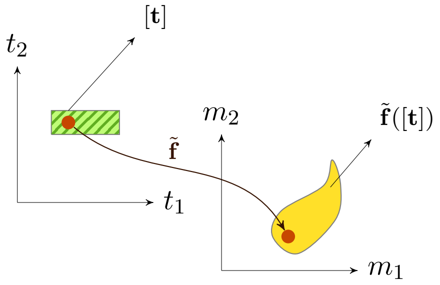

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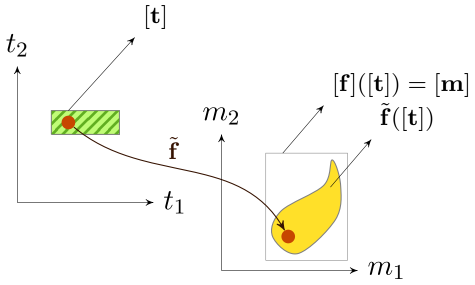

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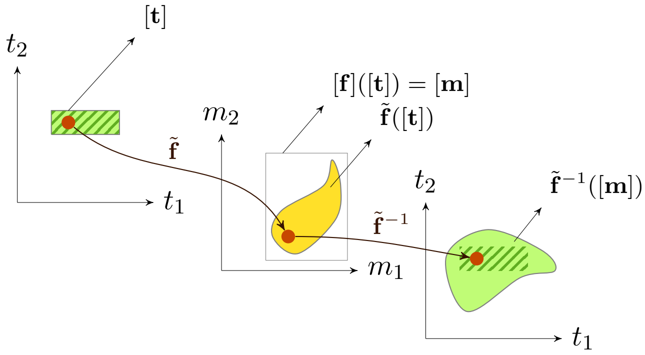

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