

Robotic 3D Vision

Lecture 10: Visual SLAM 1 – Introduction, Bundle Adjustment

WS 2020/21

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What We Will Cover Today

- Introduction to Visual SLAM
- Formulation of the SLAM Problem
- Full SLAM Posterior
- Bundle Adjustment (BA)
- Structure of the SLAM/BA Problem

What is Visual SLAM?

- Visual simultaneous localization and mapping (VSLAM)...
 - Tracks the **pose of the camera in a map**, and **simultaneously**
 - Estimates the parameters of the **environment map** (f.e. reconstruct the 3D positions of interest points in a common coordinate frame)
- **Loop-closure**: Revisiting a place allows for drift compensation
 - How to detect a loop closure

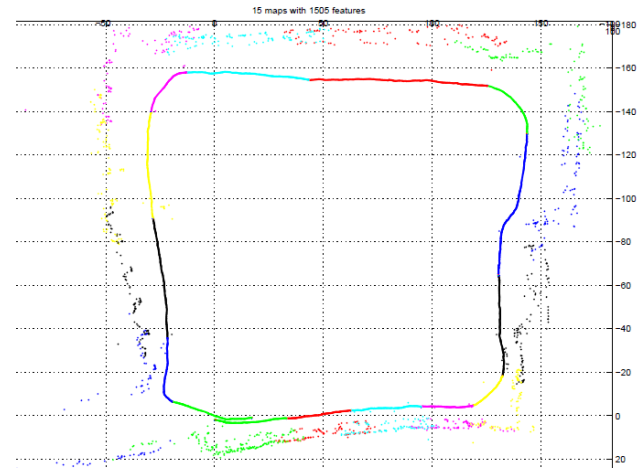
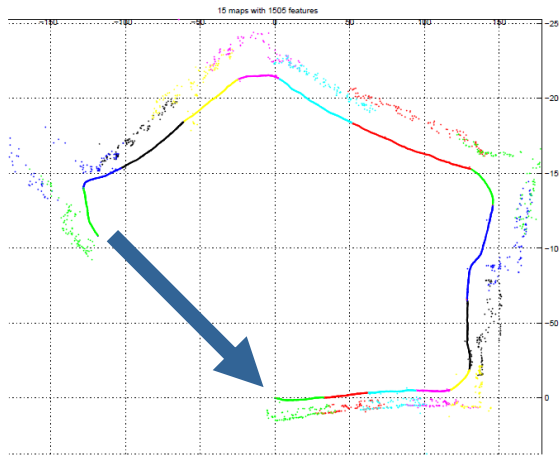
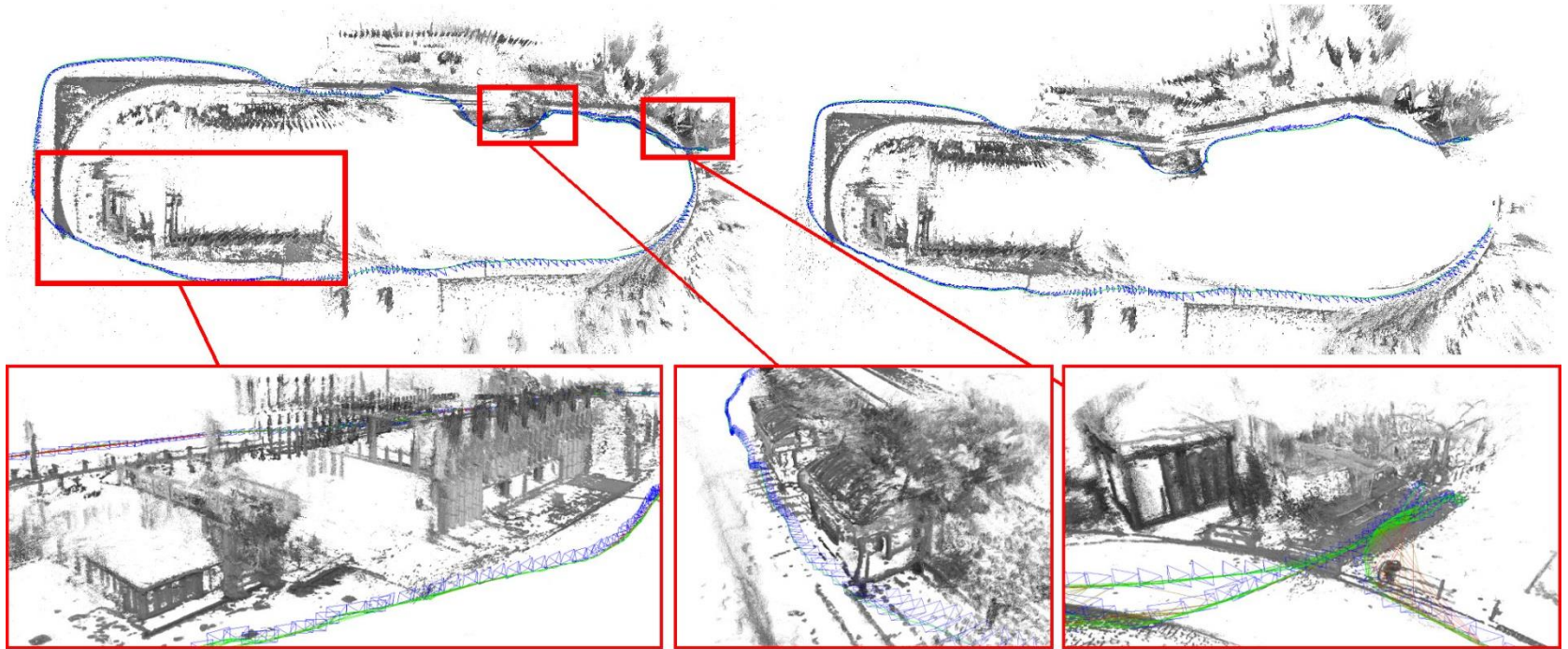


Image credit: Clemente et al., RSS 2007

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- **Loop-closure**: Revisiting a place allows for drift compensation
 - How to detect a loop closure
- **Global vs. local optimization** methods
 - Global: bundle adjustment, pose-graph optimization, etc.
 - Local: incremental tracking-and-mapping approaches, visual odometry with local maps. Designed for real-time operation.
 - **Hybrids**: Real-time local tracking and mapping + global optimization in a slower parallel process (LSD-SLAM, ORB-SLAM, LDSO, etc.)

Visual SLAM using Pose Graph Opt.



(Engel, Schöps, Cremers, ECCV 2014)

Visual SLAM using Pose Graph Opt.



(Engel, Schöps, Cremers, ECCV 2014)

https://www.youtube.com/watch?time_continue=22&v=aBVXfqumTXc&feature=emb_logo

Visual SLAM using Bundle Adjustment



Universidad
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ORB-SLAM2: an Open-Source SLAM System for Monocular, Stereo and RGB-D Cameras

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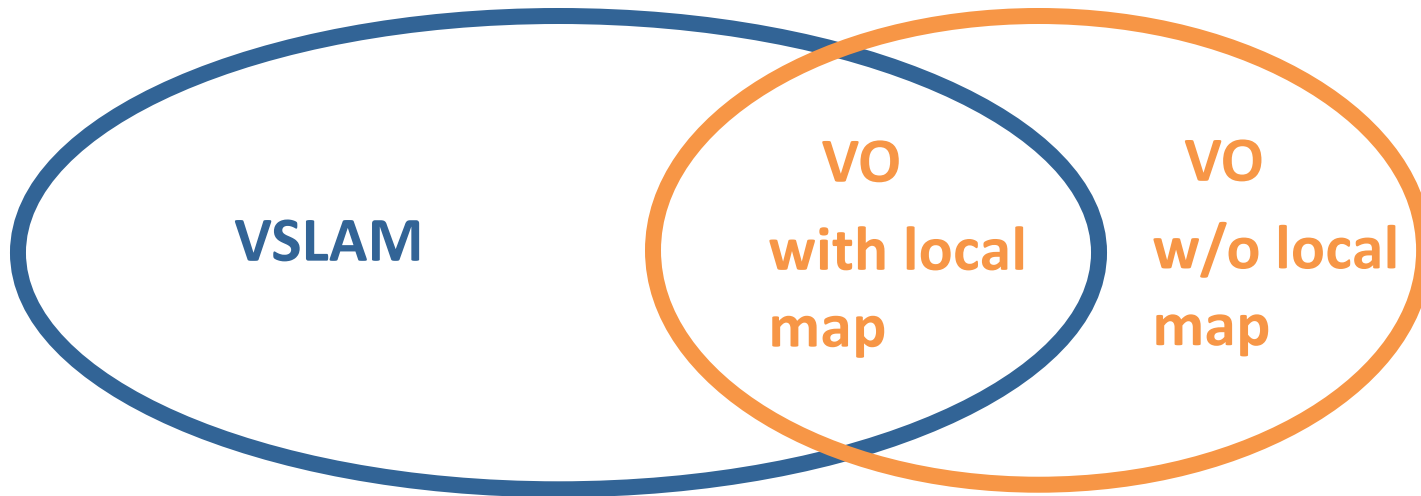
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Pod U.7

(Mur-Artal, Tardos, T-RO 2017)

<https://www.youtube.com/watch?v=ufvPS5wJAx0>

VO vs. VSLAM



Structure from Motion

- Structure from Motion (SfM) denotes the joint estimation of
 - Structure, i.e. 3D reconstruction, and
 - Motion, i.e. 6-DoF camera poses,from a collection (i.e. unordered set) of images
- Typical approach: keypoint matching and bundle adjustment

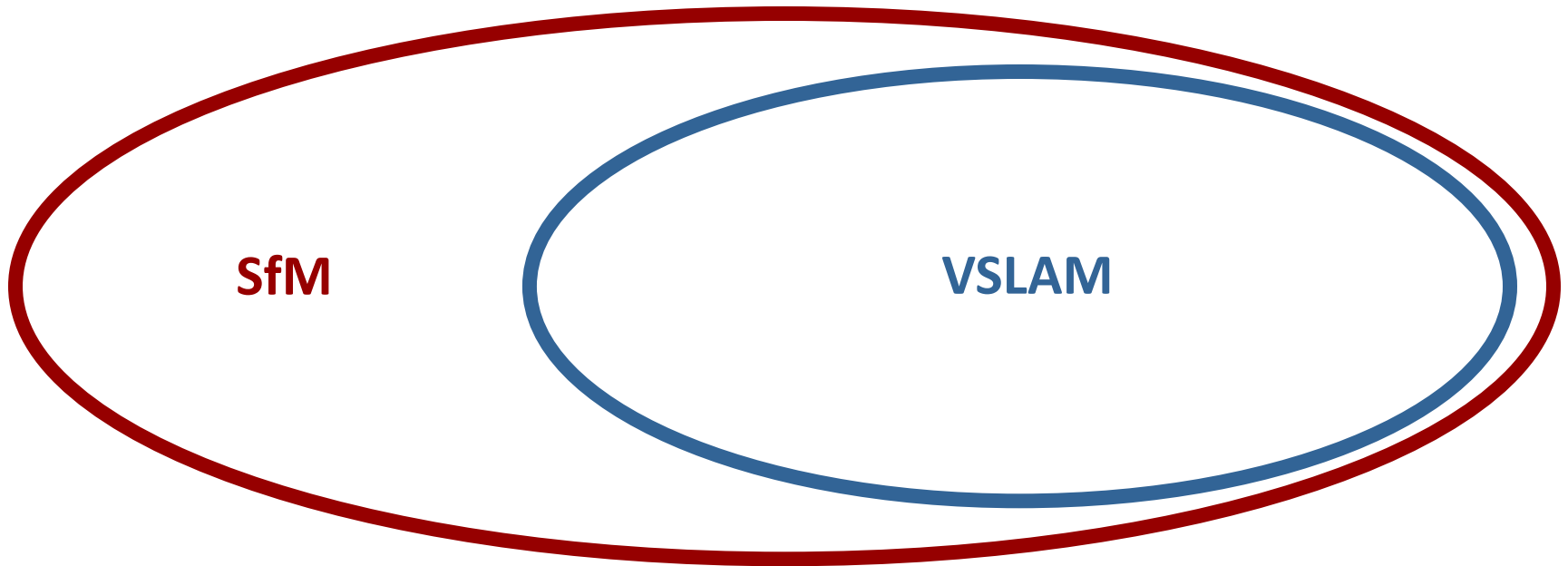
Structure from Motion



(Schönberger, Frahm, CVPR 2016)

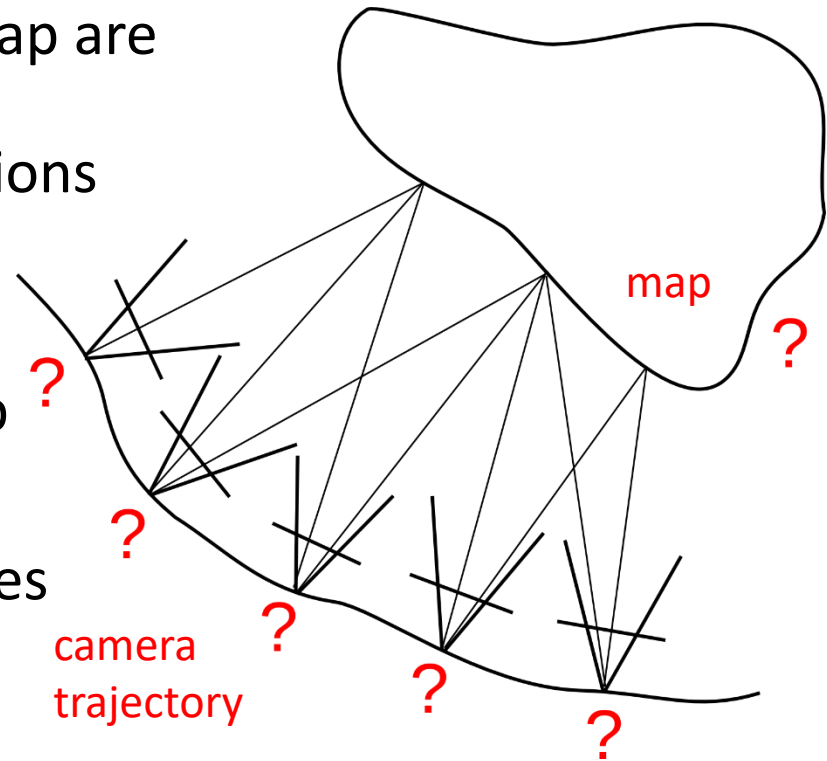
<https://www.youtube.com/watch?v=PmXqdfBQxfQ>

VSLAM vs. SfM



Why is SLAM difficult?

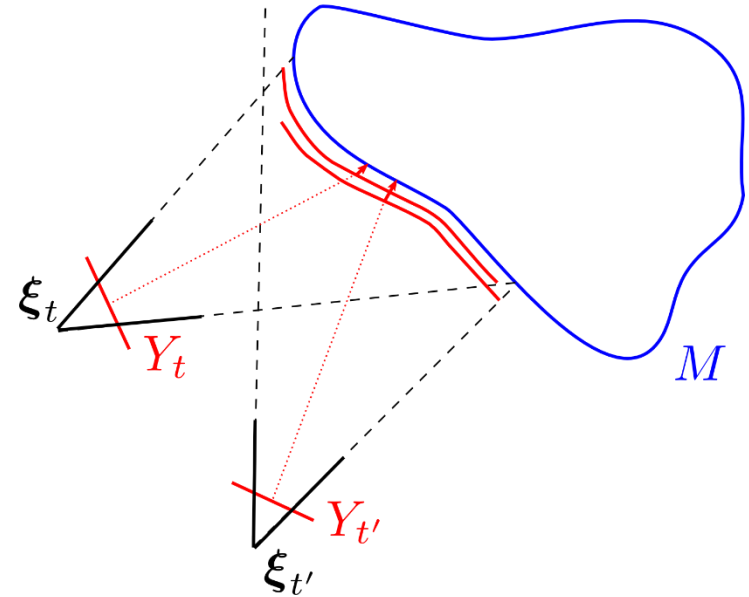
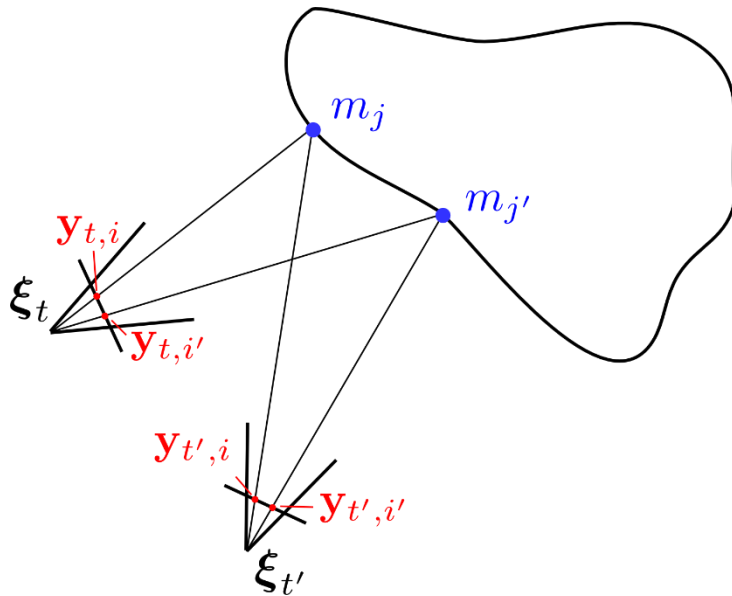
- Chicken-or-egg problem
 - Camera trajectory and map are unknown and need to be estimated from observations
 - Accurate localization requires an accurate map
 - Accurate mapping requires accurate localization
- How can we solve this problem efficiently and robustly?



Definition of Visual SLAM

- Visual SLAM is the process of **simultaneously** estimating the **egomotion** of an object and the **environment map** using only inputs from **visual sensors** on the object and (if available) control inputs
- **Inputs:** images at discrete time steps t ,
 - Monocular case: Set of images $I_{0:t} = \{I_0, \dots, I_t\}$
 - Stereo case: Left/right images $I_{0:t}^l = \{I_0^l, \dots, I_t^l\}$ $I_{0:t}^r = \{I_0^r, \dots, I_t^r\}$
 - RGB-D case: Color/depth images $I_{0:t} = \{I_0, \dots, I_t\}$ $Z_{0:t} = \{Z_0, \dots, Z_t\}$
 - Robotics: **control inputs** $U_{1:t}$ **often not considered/available**
- **Output:**
 - **Camera pose** estimates $\mathbf{T}_t \in \mathbf{SE}(3)$ in world reference frame.
For convenience, we also write $\xi_t = \xi(\mathbf{T}_t)$
 - reference frame is in general anchored at the first frame available
 - **Environment map** M

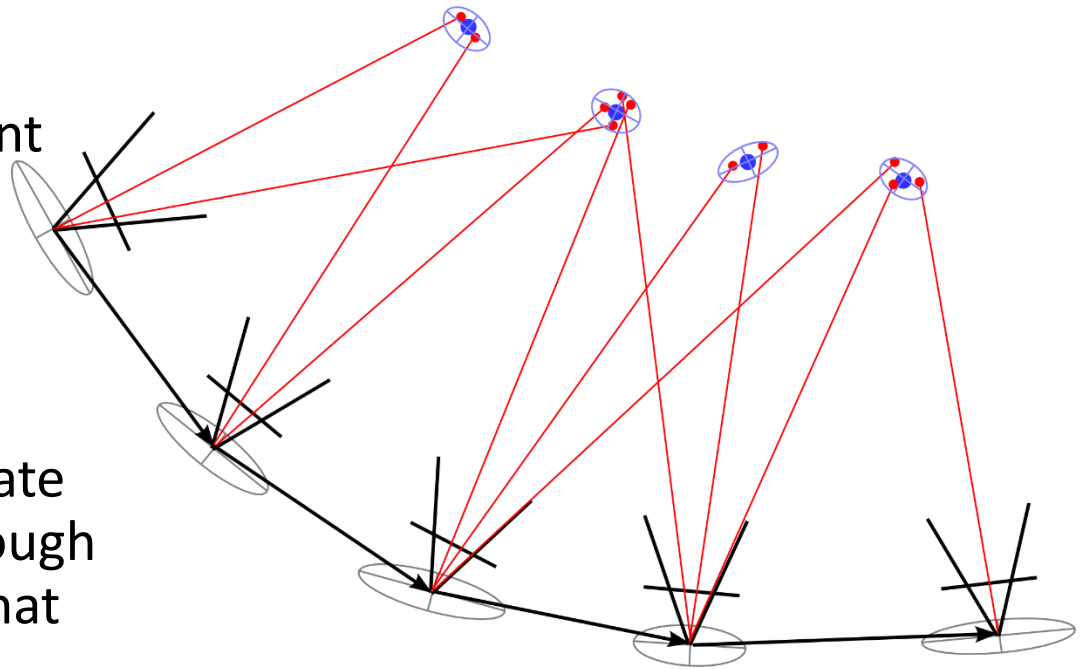
Map Observations in Visual SLAM



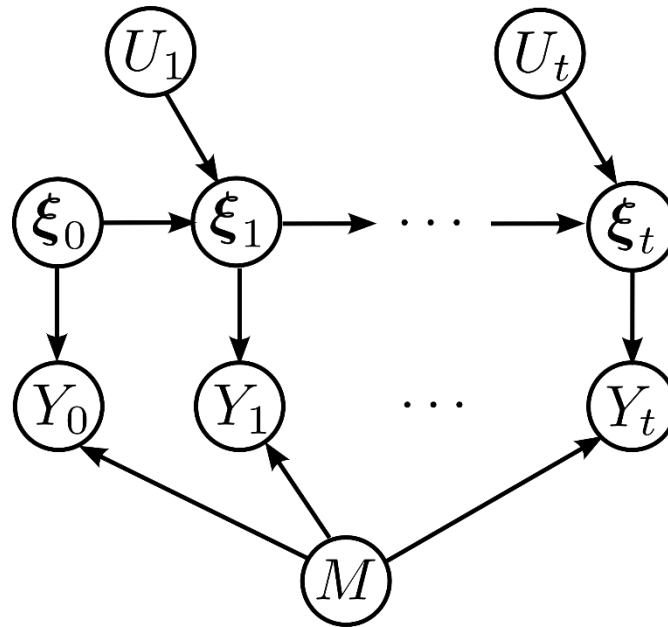
- With Y_t we denote observations of the environment map in image I_t , f.e.
 - Indirect point-based method: $Y_t = \{y_{t,1}, \dots, y_{t,N}\}$ (2D or 3D image points)
 - Direct method (mono): $Y_t = \{I_t\}$ (set of image pixels)
 - Direct RGB-D method: $Y_t = \{I_t, Z_t\}$ (all image pixels)
 - ...
- Involves data association to map elements $M = \{m_1, \dots, m_S\}$
 - We denote correspondences by $c_{t,i} = j, 1 \leq i \leq N, 1 \leq j \leq S$

SLAM Graph Optimization

- Joint optimization for poses and map elements from image observations of map elements
 - Common map element observations induce constraints between the poses
 - Map elements correlate with each others through the common poses that observe them
- Bundle Adjustment



Probabilistic Formulation of Visual SLAM



- SLAM posterior probability: $p(\xi_{0:t}, M \mid Y_{0:t}, U_{1:t})$
- Observation likelihood: $p(Y_t \mid \xi_t, M)$
- State-transition probability: $p(\xi_t \mid \xi_{t-1}, U_t)$

Probabilistic Formulation

- SLAM posterior: $p(\xi_{0:t}, M \mid Y_{0:t}, U_{1:t}, c_{0:t})$

- Observation likelihood:

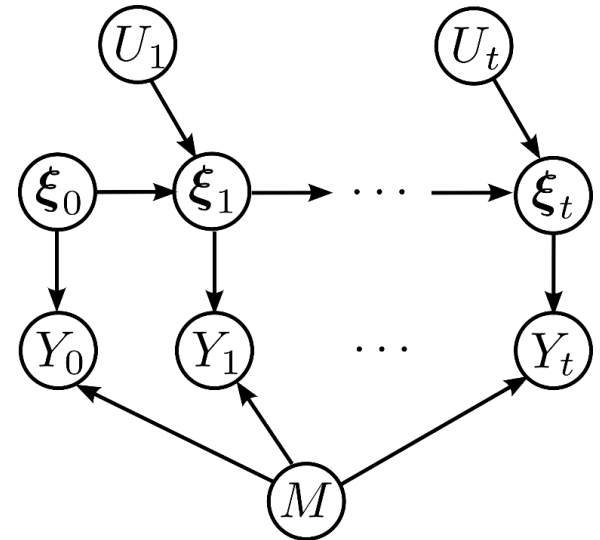
$$p(Y_t \mid \xi_t, M, c_t) = p(Y_t \mid \xi_t, m_{c_t})$$

$$p(Y_t \mid \xi_t, m_{c_t}) = \prod_i p(\mathbf{y}_{t,i} \mid \xi_t, m_{c_{t,i}})$$

- State-transition probability:

$$p(\xi_t \mid \xi_{t-1}, U_t)$$

- SLAM posterior can be factorized



Probabilistic Formulation

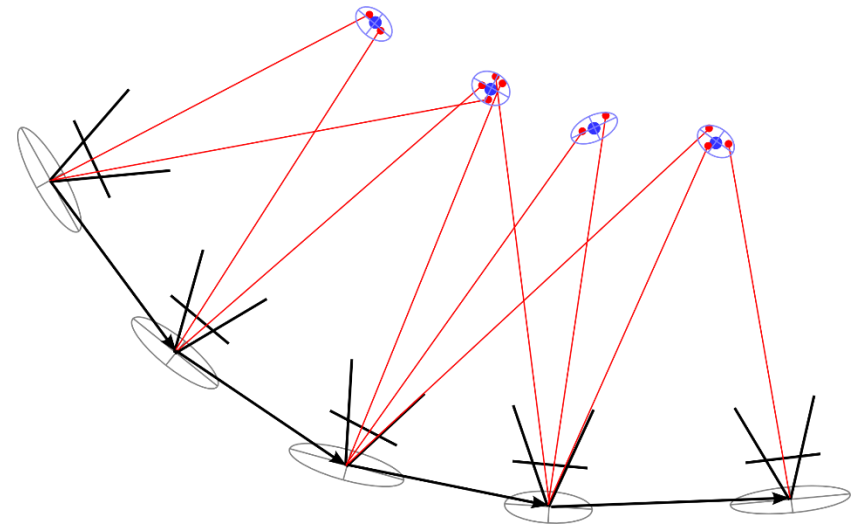
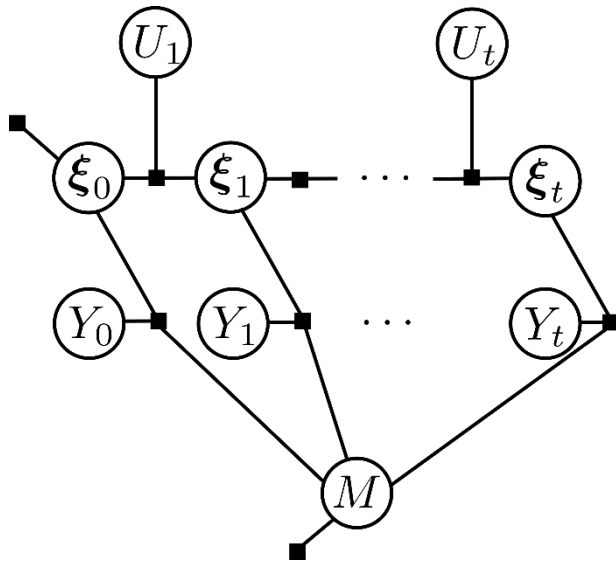
SLAM posterior factorization

$$\begin{aligned} p(\xi_{0:t}, M | Y_{0:t}, U_{1:t}, c_{0:t}) &= \eta p(Y_t | \xi_{0:t}, M, Y_{0:t-1}, U_{1:t}, c_{0:t}) p(\xi_{0:t}, M | Y_{0:t-1}, U_{1:t}, c_{0:t}) \\ &= \eta p(Y_t | \xi_t, m_{c_t}) p(\xi_{0:t}, M | Y_{0:t-1}, U_{1:t}, c_{0:t-1}) \\ &= \eta p(Y_t | \xi_t, m_{c_t}) p(\xi_t | \xi_{0:t-1}, M, Y_{0:t-1}, U_{1:t}, c_{0:t-1}) \\ &\quad p(\xi_{0:t-1}, M | Y_{0:t-1}, U_{1:t}, c_{0:t-1}) \\ &= \eta p(Y_t | \xi_t, m_{c_t}) p(\xi_t | \xi_{t-1}, U_t) p(\xi_{0:t-1}, M | Y_{0:t-1}, U_{1:t}, c_{0:t-1}) \\ &= \eta' p(\xi_0) p(M) \prod_t p(Y_t | \xi_t, m_{c_t}) p(\xi_t | \xi_{t-1}, U_t) \end{aligned}$$

Factor Graph

- Factor graph representation of the full SLAM posterior

$$p(\xi_{0:t}, M \mid Y_{0:t}, U_{1:t}, c_{0:t}) \\ = \eta p(\xi_0) p(M) \prod_t p(Y_t \mid \xi_t, m_{ct}) p(\xi_t \mid \xi_{t-1}, U_t)$$

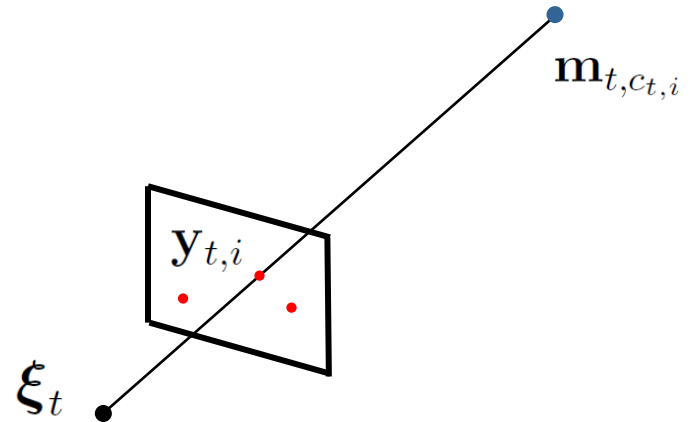


Explicit Model

- N_t noisy 2D point observation of 3D landmarks in each image, known data association

$$\mathbf{y}_{t,i} = h(\boldsymbol{\xi}_t, \mathbf{m}_{t,c_{t,i}}) + \boldsymbol{\delta}_t = \pi(\mathbf{T}(\boldsymbol{\xi}_t)^{-1} \bar{\mathbf{m}}_{t,c_{t,i}}) + \boldsymbol{\delta}_t$$

$$\boldsymbol{\delta}_{t,i} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Sigma}_{\mathbf{y}_{t,i}})$$



- No control inputs
- Gaussian prior on pose $\boldsymbol{\xi}_0 \sim \mathcal{N}(\boldsymbol{\xi}^0, \boldsymbol{\Sigma}_{0,\boldsymbol{\xi}})$
- No prior on landmarks

Full SLAM Optimization as Energy Minimization

- Optimize negative log posterior probability (MAP estimation)

$$E(\boldsymbol{\xi}_{0:t}, M) = \frac{1}{2} (\boldsymbol{\xi}_0 \ominus \boldsymbol{\xi}^0)^\top \boldsymbol{\Sigma}_{0,\boldsymbol{\xi}}^{-1} (\boldsymbol{\xi}_0 \ominus \boldsymbol{\xi}^0) + \frac{1}{2} \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} (\mathbf{y}_{\tau,i} - h(\boldsymbol{\xi}_\tau, \mathbf{m}_{c_{\tau,i}}))^\top \boldsymbol{\Sigma}_{\mathbf{y}_{\tau,i}}^{-1} (\mathbf{y}_{\tau,i} - h(\boldsymbol{\xi}_\tau, \mathbf{m}_{c_{\tau,i}}))$$

- Non-linear least squares!! We know how to optimize this.
- Remark: noisy state transitions based on control inputs add further residuals between subsequent poses

Full SLAM Optimization as Energy Minimization

- Let's define the residuals on the full state vector

$$\mathbf{r}^0(\mathbf{x}) := \boldsymbol{\xi}_0 \ominus \boldsymbol{\xi}^0 \quad \text{(6D vector)}$$

$$\mathbf{r}_{t,i}^y(\mathbf{x}) := \mathbf{y}_{t,i} - h(\boldsymbol{\xi}_t, \mathbf{m}_{c_{t,i}}) \quad \text{(2D vector)}$$

$$\mathbf{x} := \begin{pmatrix} \boldsymbol{\xi}_0 \\ \vdots \\ \boldsymbol{\xi}_t \\ \mathbf{m}_1 \\ \vdots \\ \mathbf{m}_S \end{pmatrix}$$
- Stack the residuals in a vector-valued function and collect the residual covariances on the diagonal blocks of a square matrix

$$\mathbf{r}(\mathbf{x}) := \begin{pmatrix} \mathbf{r}^0(\mathbf{x}) \\ \mathbf{r}_{0,1}^y(\mathbf{x}) \\ \vdots \\ \mathbf{r}_{t,N_t}^y(\mathbf{x}) \end{pmatrix} \quad \mathbf{W} := \begin{pmatrix} \Sigma_{0,\xi}^{-1} & 0 & \cdots & 0 \\ 0 & \Sigma_{y_{0,1}}^{-1} & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \cdots & 0 & \Sigma_{y_{t,N_t}}^{-1} \end{pmatrix}$$

- Rewrite error function as $E(\mathbf{x}) = \frac{1}{2} \mathbf{r}(\mathbf{x})^\top \mathbf{W} \mathbf{r}(\mathbf{x})$

Recap: Gauss-Newton Method

- Idea: Approximate Newton's method to minimize $E(\mathbf{x})$
 - Approximate $E(\mathbf{x})$ through linearization of residuals

$$\begin{aligned}\tilde{E}(\mathbf{x}) &= \frac{1}{2} \tilde{\mathbf{r}}(\mathbf{x})^\top \mathbf{W} \tilde{\mathbf{r}}(\mathbf{x}) \\ &= \frac{1}{2} (\mathbf{r}(\mathbf{x}_k) + \mathbf{J}_k (\mathbf{x} - \mathbf{x}_k))^\top \mathbf{W} (\mathbf{r}(\mathbf{x}_k) + \mathbf{J}_k (\mathbf{x} - \mathbf{x}_k)) \quad \mathbf{J}_k := \nabla_{\mathbf{x}} \mathbf{r}(\mathbf{x})|_{\mathbf{x}=\mathbf{x}_k} \\ &= \frac{1}{2} \mathbf{r}(\mathbf{x}_k)^\top \mathbf{W} \mathbf{r}(\mathbf{x}_k) + \underbrace{\mathbf{r}(\mathbf{x}_k)^\top \mathbf{W} \mathbf{J}_k}_{=: \mathbf{b}_k^\top} (\mathbf{x} - \mathbf{x}_k) + \frac{1}{2} (\mathbf{x} - \mathbf{x}_k)^\top \underbrace{\mathbf{J}_k^\top \mathbf{W} \mathbf{J}_k}_{=: \mathbf{H}_k} (\mathbf{x} - \mathbf{x}_k)\end{aligned}$$

- Find root of $\nabla_{\mathbf{x}} \tilde{E}(\mathbf{x}) = \mathbf{b}_k^\top + (\mathbf{x} - \mathbf{x}_k)^\top \mathbf{H}_k$ using Newton's method, i.e.

$$\nabla_{\mathbf{x}} \tilde{E}(\mathbf{x}) = \mathbf{0} \text{ iff } \mathbf{x} = \mathbf{x}_k - \mathbf{H}_k^{-1} \mathbf{b}_k$$

- Pros:
 - Faster convergence (approx. quadratic convergence rate)
- Cons:
 - Divergence if too far from local optimum (\mathbf{H} not positive definite)
 - Solution quality depends on initial guess

Structure of the Bundle Adjustment Problem

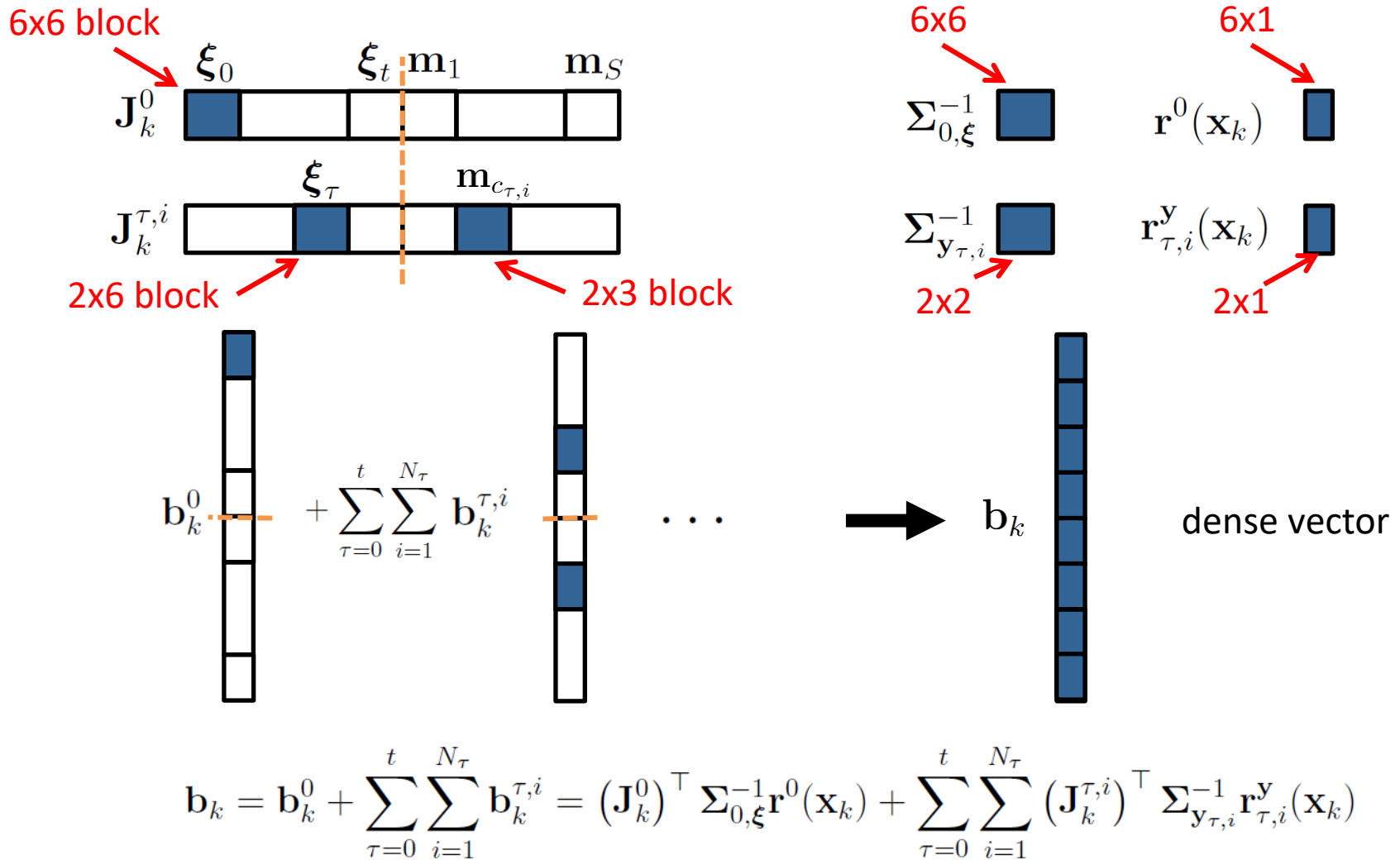
- \mathbf{b}_k and \mathbf{H}_k sum terms from individual residuals:

$$\mathbf{b}_k = \mathbf{b}_k^0 + \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} \mathbf{b}_k^{\tau,i} = (\mathbf{J}_k^0)^\top \Sigma_{0,\xi}^{-1} \mathbf{r}^0(\mathbf{x}_k) + \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} (\mathbf{J}_k^{\tau,i})^\top \Sigma_{\mathbf{y}_{\tau,i}}^{-1} \mathbf{r}_{\tau,i}^{\mathbf{y}}(\mathbf{x}_k)$$

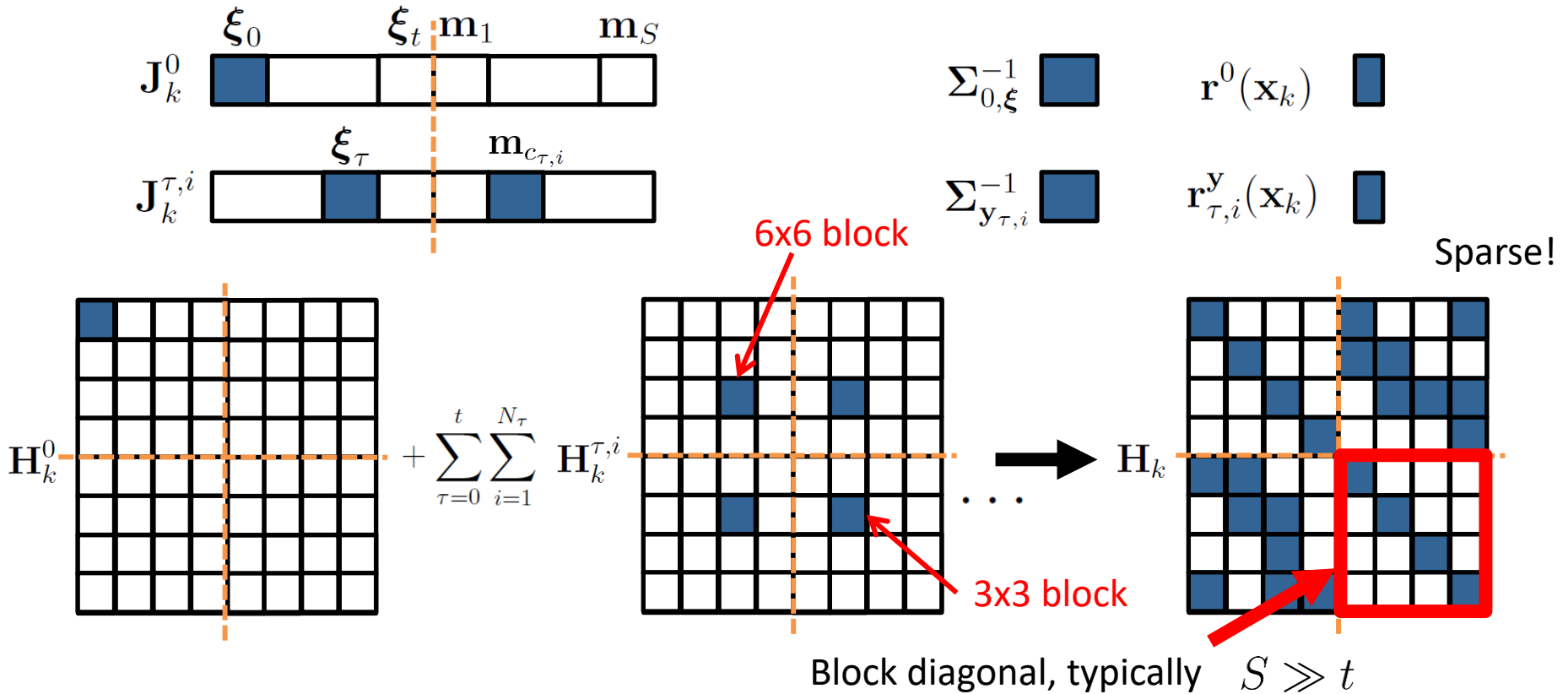
$$\mathbf{H}_k = \mathbf{H}_k^0 + \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} \mathbf{H}_k^{\tau,i} = (\mathbf{J}_k^0)^\top \Sigma_{0,\xi}^{-1} (\mathbf{J}_k^0) + \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} (\mathbf{J}_k^{\tau,i})^\top \Sigma_{\mathbf{y}_{\tau,i}}^{-1} (\mathbf{J}_k^{\tau,i})$$

- What is the structure of these terms?

Structure of the Bundle Adjustment Problem



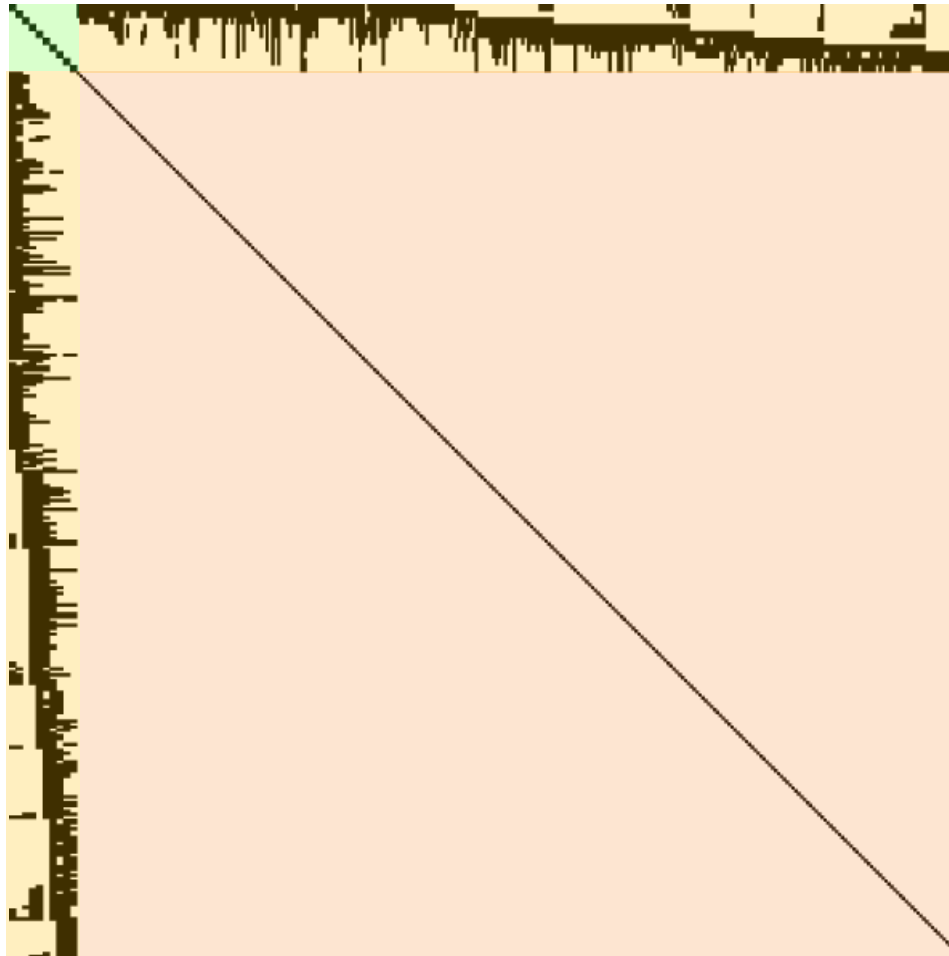
Structure of the Bundle Adjustment Problem



$$\mathbf{H}_k = \mathbf{H}_k^0 + \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} \mathbf{H}_k^{\tau,i} = (\mathbf{J}_k^0)^\top \Sigma_{0,\xi}^{-1} (\mathbf{J}_k^0) + \sum_{\tau=0}^t \sum_{i=1}^{N_\tau} (\mathbf{J}_k^{\tau,i})^\top \Sigma_{y_{\tau,i}}^{-1} (\mathbf{J}_k^{\tau,i})$$

Example Hessian of a BA Problem

Pose dimensions
(10 poses)



Landmark
dimensions
(982 landmarks)

Image source: Manolis Lourakis (CC BY 3.0)

Exploiting the Sparse Structure

- Idea:
Apply the Schur complement to solve the system in a partitioned way

$$\mathbf{H}_k \Delta \mathbf{x} = -\mathbf{b}_k \quad \longrightarrow \quad \begin{pmatrix} \mathbf{H}_{\xi\xi} & \mathbf{H}_{\xi m} \\ \mathbf{H}_{m\xi} & \mathbf{H}_{mm} \end{pmatrix} \begin{pmatrix} \Delta \mathbf{x}_\xi \\ \Delta \mathbf{x}_m \end{pmatrix} = - \begin{pmatrix} \mathbf{b}_\xi \\ \mathbf{b}_m \end{pmatrix}$$

$$\longrightarrow \Delta \mathbf{x}_\xi = - \left(\mathbf{H}_{\xi\xi} - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{H}_{m\xi} \right)^{-1} \left(\mathbf{b}_\xi - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{b}_m \right)$$

$$\longrightarrow \Delta \mathbf{x}_m = -\mathbf{H}_{mm}^{-1} \left(\mathbf{b}_m + \mathbf{H}_{m\xi} \Delta \mathbf{x}_\xi \right)$$

- Is this any better?

Exploiting the Sparse Structure

- What is the structure of the two sub-problems ?

- Poses:
$$\Delta \mathbf{x}_\xi = - \underbrace{(\mathbf{H}_{\xi\xi} - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{H}_{m\xi})}^{-1} \underbrace{(\mathbf{b}_\xi - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{b}_m)}$$



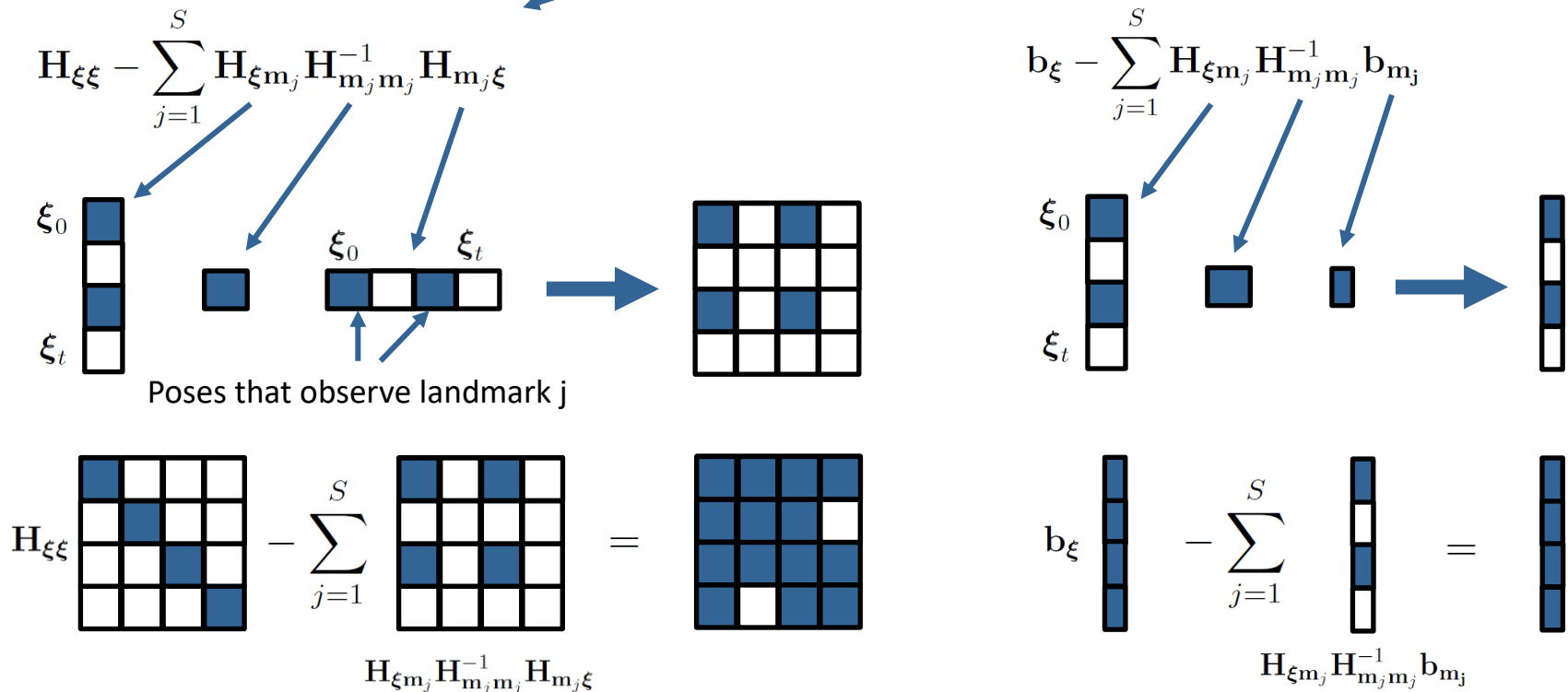
$$\mathbf{H}_{\xi\xi} - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{H}_{m\xi} = \mathbf{H}_{\xi\xi} - \sum_{j=1}^S \mathbf{H}_{\xi m_j} \mathbf{H}_{m_j m_j}^{-1} \mathbf{H}_{m_j \xi}$$

Reduced pose Hessian

$$\mathbf{b}_\xi - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{b}_m = \mathbf{b}_\xi - \sum_{j=1}^S \mathbf{H}_{\xi m_j} \mathbf{H}_{m_j m_j}^{-1} \mathbf{b}_{m_j}$$

Exploiting the Sparse Structure

- What is the structure of the two sub-problems?
- Poses: $\Delta \mathbf{x}_\xi = - \underbrace{(\mathbf{H}_{\xi\xi} - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{H}_{m\xi})}^{-1} \underbrace{(\mathbf{b}_\xi - \mathbf{H}_{\xi m} \mathbf{H}_{mm}^{-1} \mathbf{b}_m)}$



Exploiting the Sparse Structure

- What is the structure of the two sub-problems ?
- Landmarks: $\Delta \mathbf{x}_m = -\mathbf{H}_{mm}^{-1} (\mathbf{b}_m + \mathbf{H}_{m\xi} \Delta \mathbf{x}_\xi)$

$$\begin{array}{c} \rightarrow \\ \Delta \mathbf{x}_{m_j} = -\mathbf{H}_{m_j m_j}^{-1} (\mathbf{b}_{m_j} + \mathbf{H}_{m_j \xi} \Delta \mathbf{x}_\xi) \end{array}$$

$$= - \left(\begin{array}{c} \square + \begin{array}{|c|c|c|c|} \hline \xi_0 & & & \xi_t \\ \hline \square & \square & \square & \square \\ \hline \end{array} \begin{array}{c} \square \\ \square \\ \square \\ \square \end{array} \end{array} \right)$$

- Landmark-wise solution
- Comparably small matrix operations
- Only involves poses that observe the landmark

Exploiting the Sparse Structure

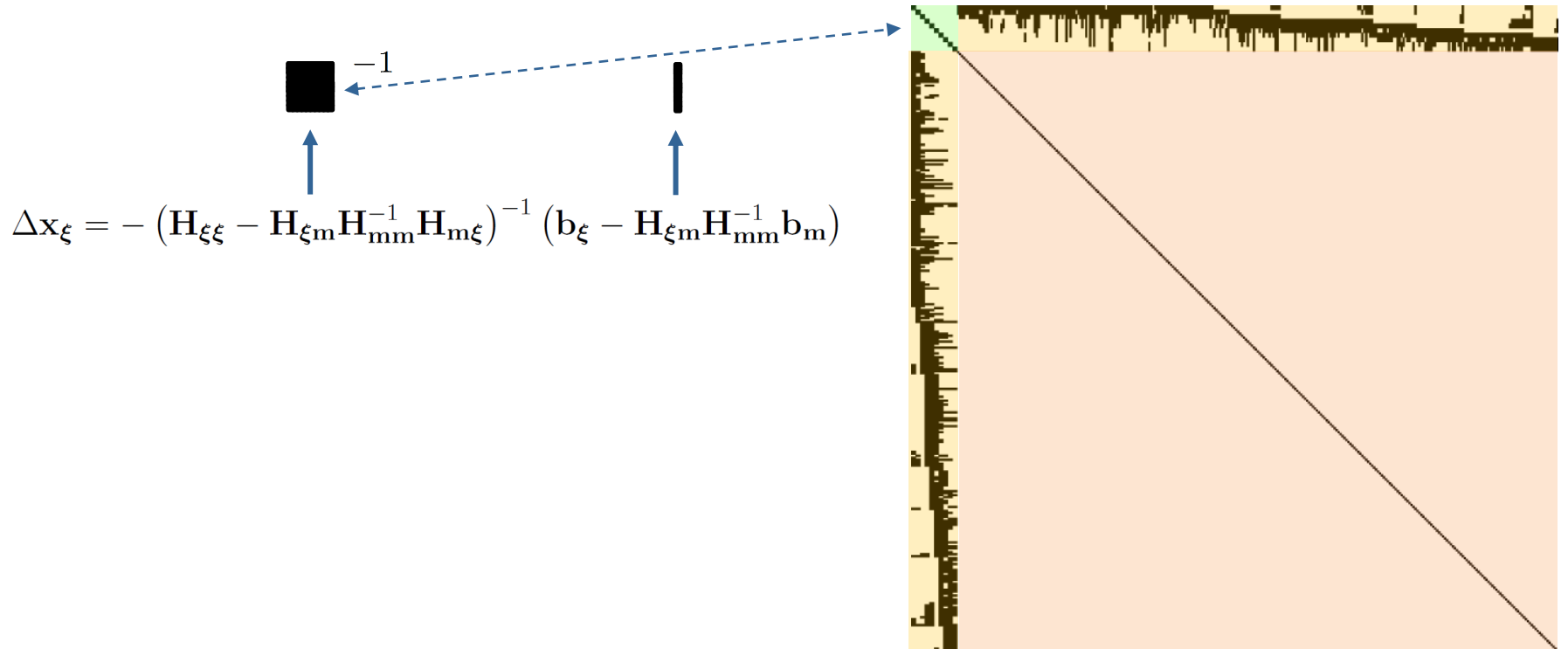
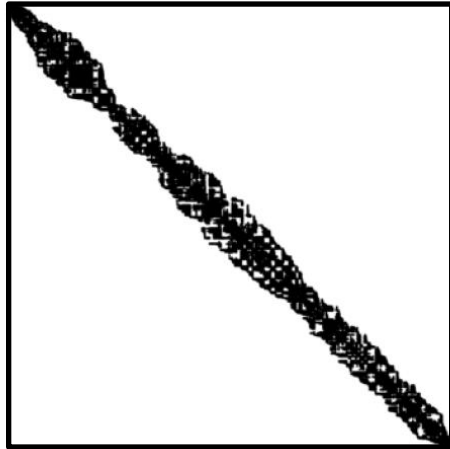
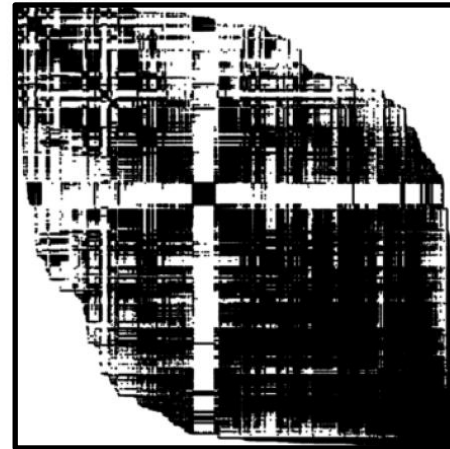


Image source: Manolis Lourakis (CC BY 3.0)

Exploiting the Sparse Structure



Camera on a moving vehicle
(6375 images)

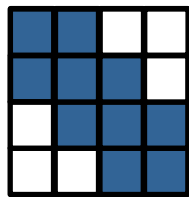
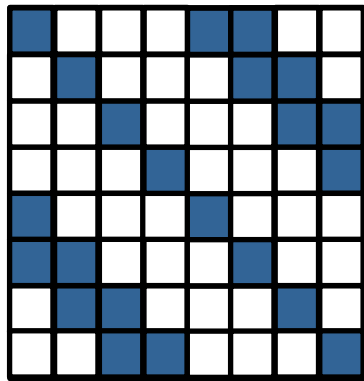


Flickr image search „Dubrovnik“
(4585 images)

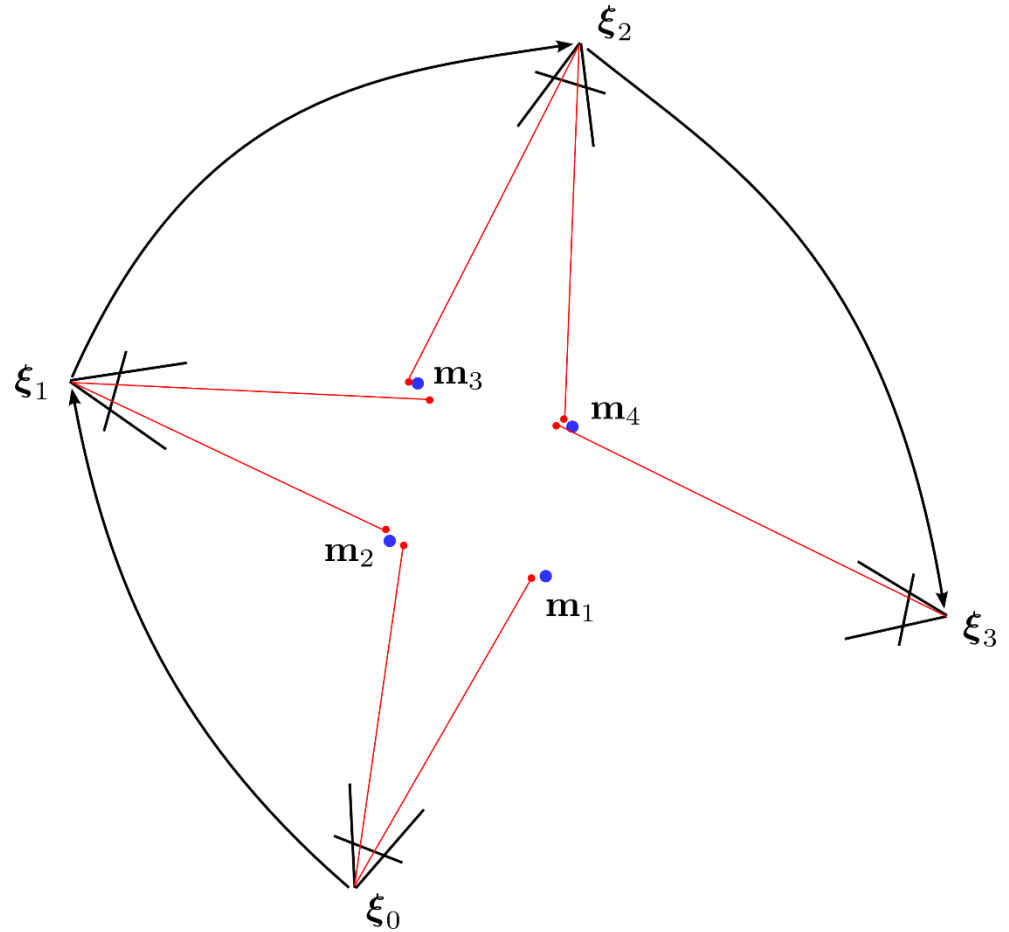
- Reduced pose Hessian can still have sparse structure
- However: For many camera poses with many shared observations, the inversion of the reduced pose Hessian is still computationally expensive!

Image from Agarwal et al., ICCV 2009

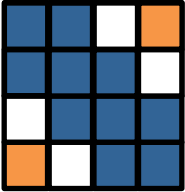
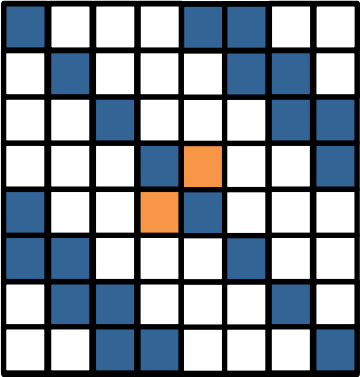
Effect of Loop-Closures on the Hessian



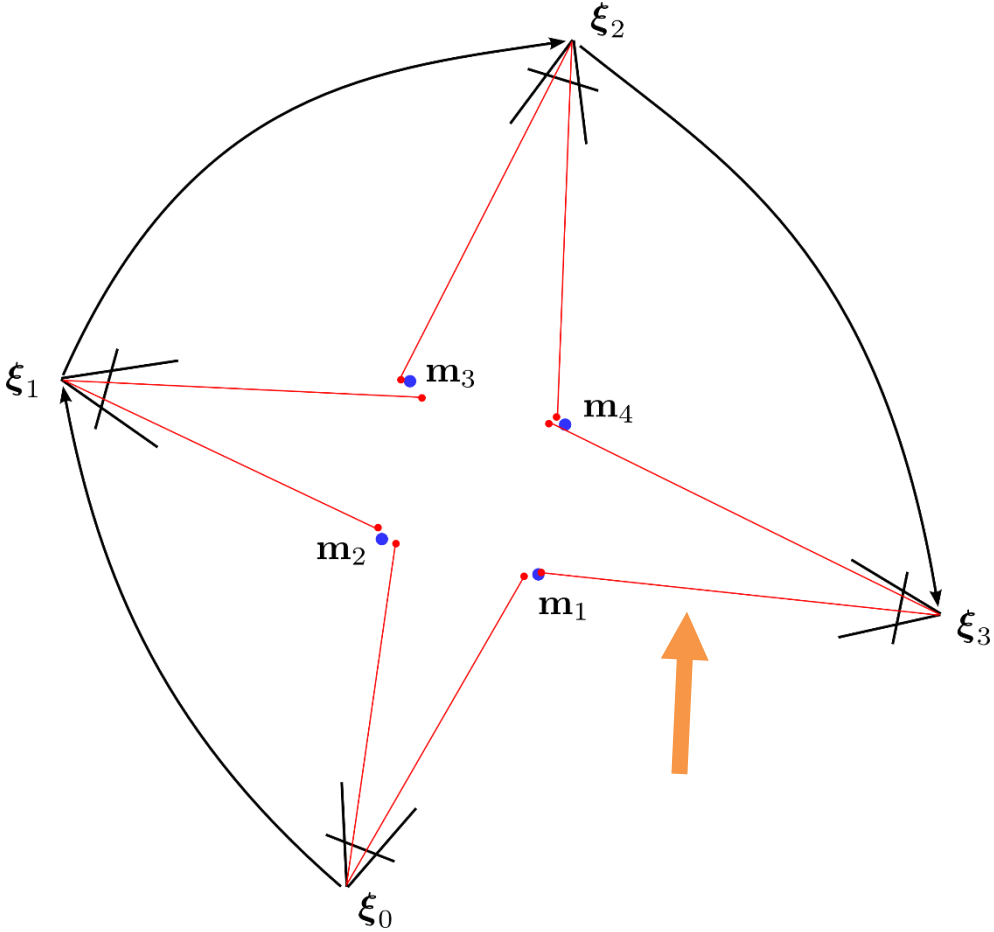
Band matrix



Effect of Loop-Closures on the Hessian



Not band matrix: costlier to solve

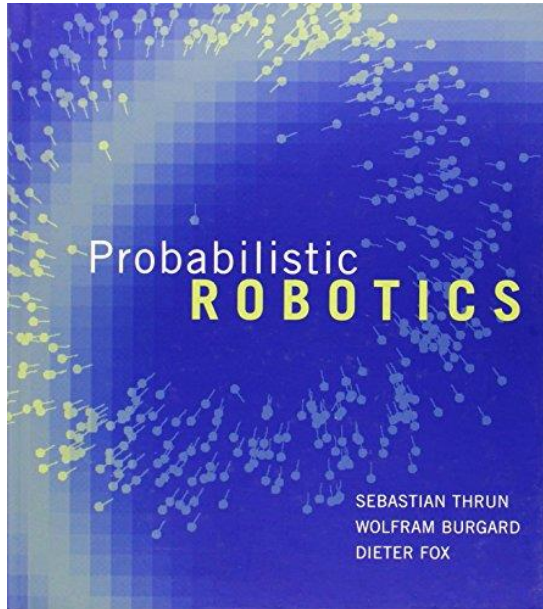


Lessons Learned Today

- SLAM is a chicken-or-egg problem:
 - Localization requires map
 - Mapping requires localization
 - Unknown association of measurements to map elements
- Bundle Adjustment has a sparse structure that can be exploited for efficient optimization
- Reduction of BA to pose optimization problem through marginalization of landmarks (using the Schur complement)
- Loop closure constraints make SLAM optimization problem less efficient to solve (but reduce drift!)
 - In general does not have to be solved in real-time

Further Reading

- Probabilistic Robotics textbook



Probabilistic Robotics,
S. Thrun, W. Burgard, D. Fox,
MIT Press, 2005

- Triggs et al., Bundle Adjustment – A Modern Synthesis, 2002

Thanks for your attention!

Slides Information

- These slides have been initially created by Jörg Stückler as part of the lecture “Robotic 3D Vision” in winter term 2017/18 at Technical University of Munich.
- The slides have been revised by myself (Niclas Zeller) for the same lecture held in winter term 2020/21
- Acknowledgement of all people that contributed images or video material has been tried (please kindly inform me if such an acknowledgement is missing so it can be added).