

Simultaneous Localization and Mapping in Unstructured Environments

A Set-Membership Approach

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DGA Techniques Navales, Ensta Bretagne

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Outline

- 1 Problem Statement
- 2 Constraint Propagation
- 3 Thick Set
- 4 Shape Registration and Carving
- 5 Shape SLAM

Context

Localization

- critical function
- needed to assert mission requirements
- huge impact on the mission plan
- cannot rely on GNSS systems

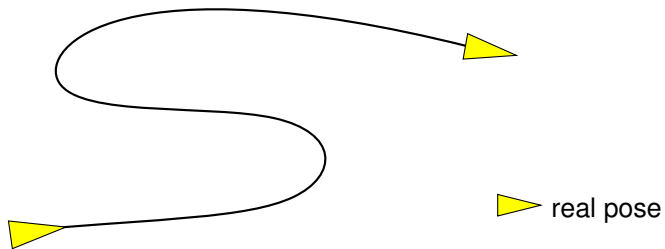


Daurade

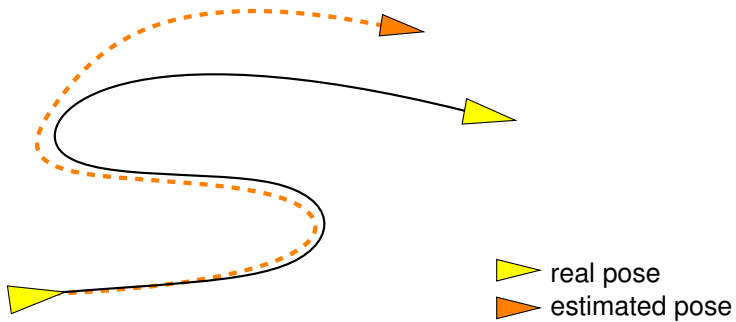
Autonomous Underwater Navigation

- no external positioning system
- dead-reckoning like navigation
- weak prior knowledge environment
- long term mission $> 24\text{h}$

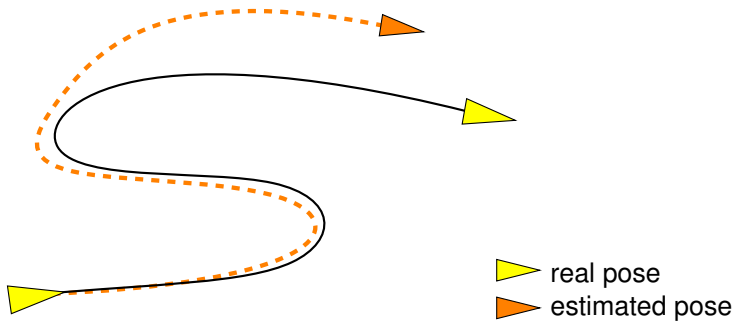
Localization



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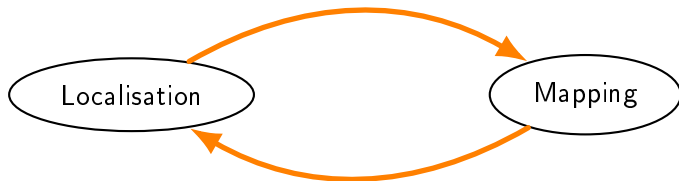
Challenges

- get the best estimation
- get reliable error bounds

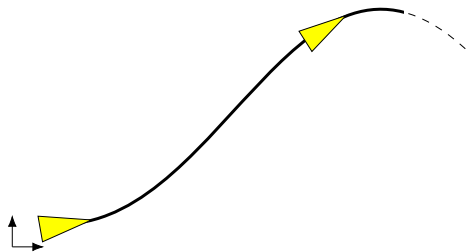
Simultaneous Localization And Mapping

Definition

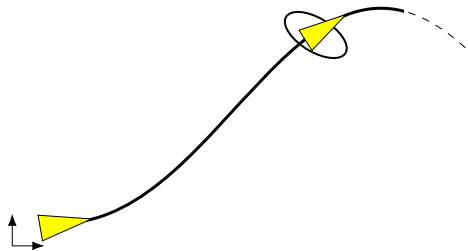
The simultaneous localization and mapping (SLAM) problem, for an autonomous vehicle moving in an unknown environment, is to build a map of this environment while simultaneously using this map to compute its location.



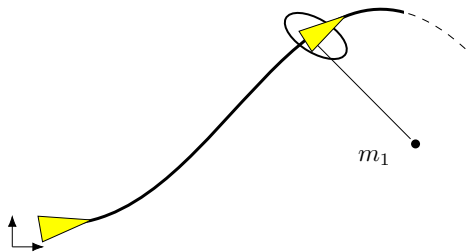
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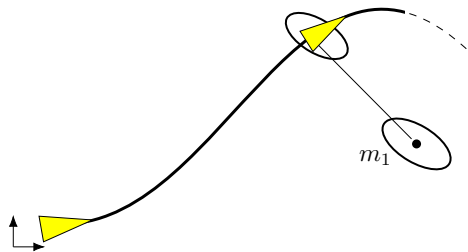
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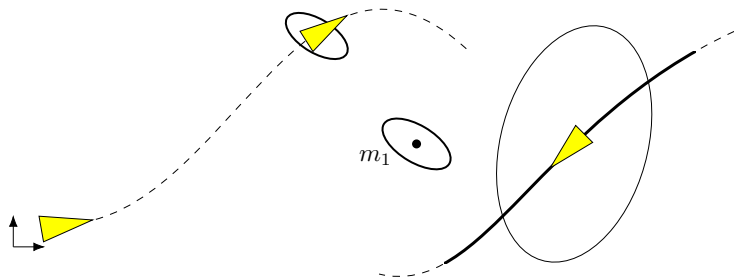
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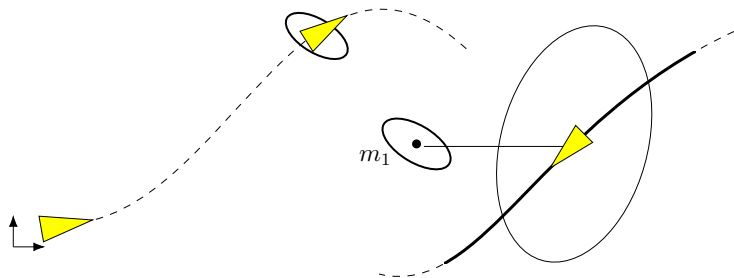
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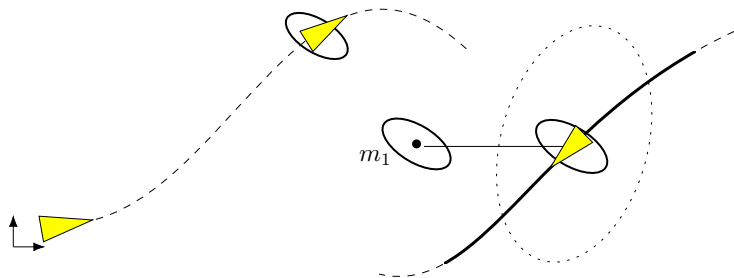
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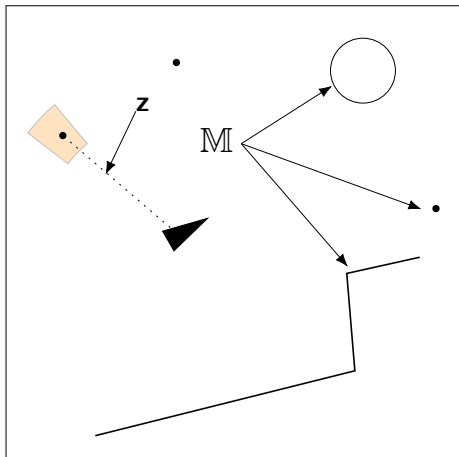


Feature-based localization

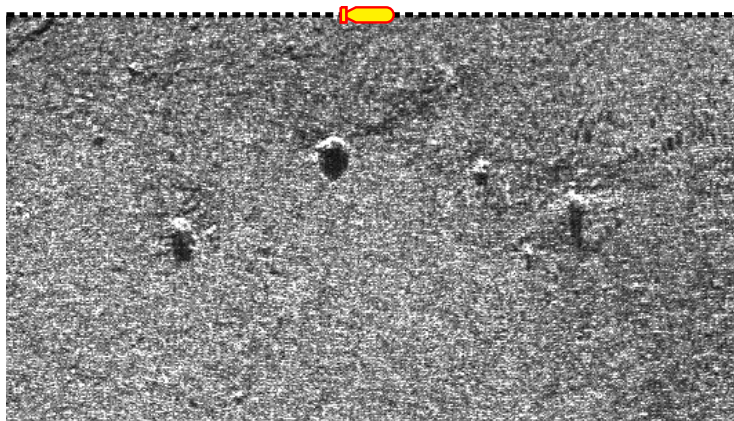
Observation equation

$$\begin{cases} \mathbf{z} = \mathbf{g}(\mathbf{x}, \mathbf{p}) \\ \mathbf{p} \in \mathbb{R}^n \end{cases}$$

- well studied in the literature
- data association problem
- features are hard to detect in underwater environment
- indistinguishable objects

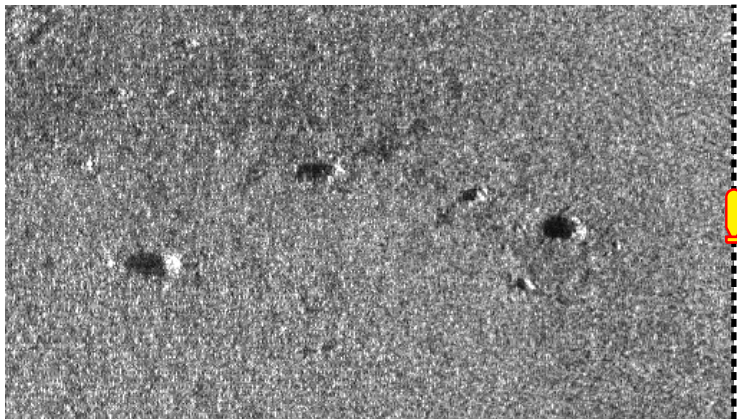


Side-scan sonar images



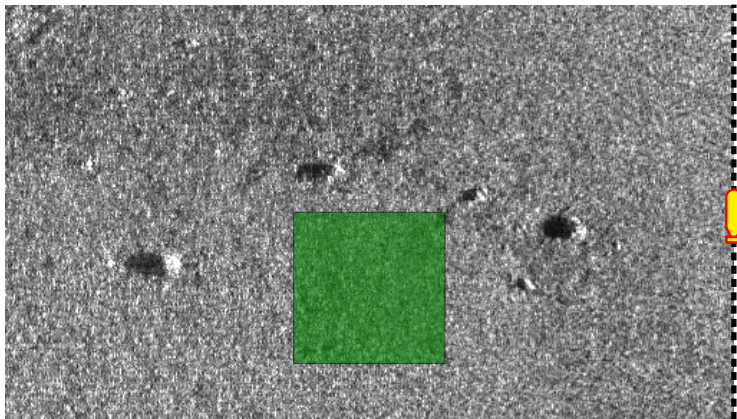
Images taken with *Daurade* (Klein 5000)

Side-scan sonar images



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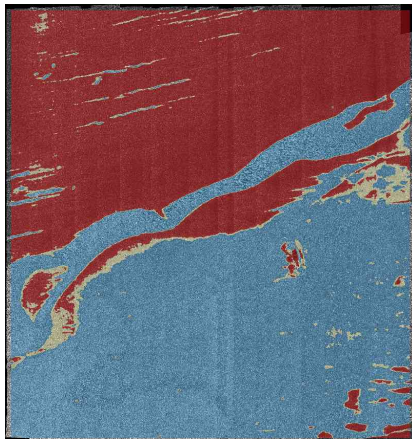
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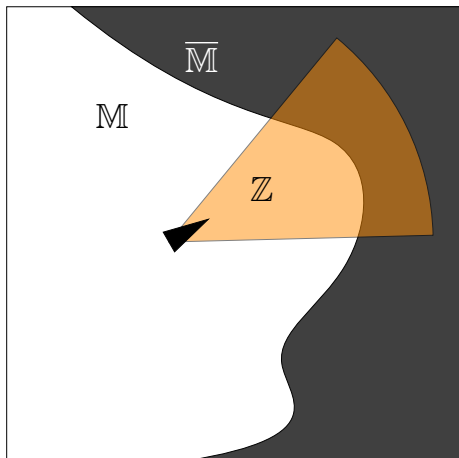
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Douarnenez 2008 (700m x 700m)



Shape-based localization

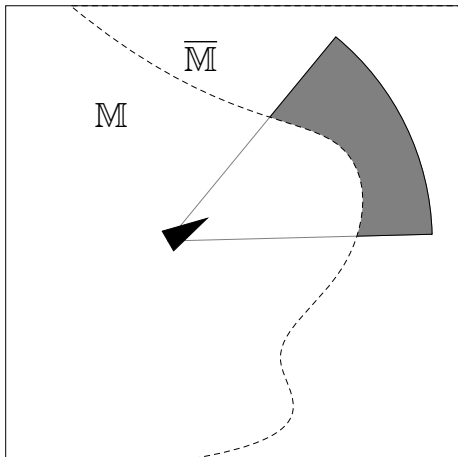


Observation equation

$$Z = g(x, M)$$

- each point of the measurement can be labeled
- occupancy grids in a probabilistic context
- no data association problem
- use reliable information

Shape-based localization



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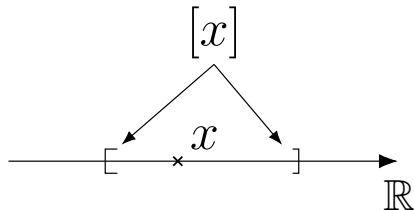
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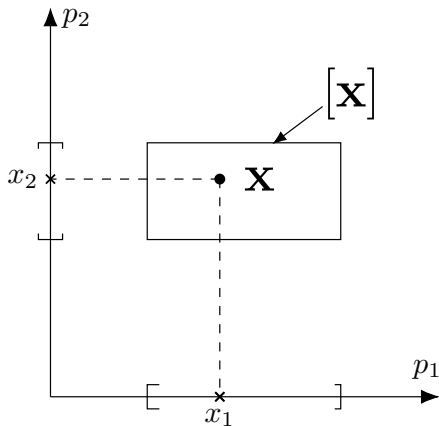
Notation

- x an element of \mathbb{R} e.g. 1, 10.2,
- $[x]$ an interval of \mathbb{R} e.g. [1, 4]



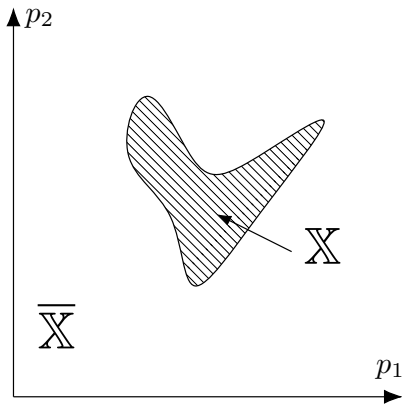
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- \mathbf{x} a vector of \mathbb{R}^n e.g. $(1, 2, 3)^\top$
- $[\mathbf{x}]$ a box of \mathbb{R}^n e.g. $[1, 4] \times [2, 5]$



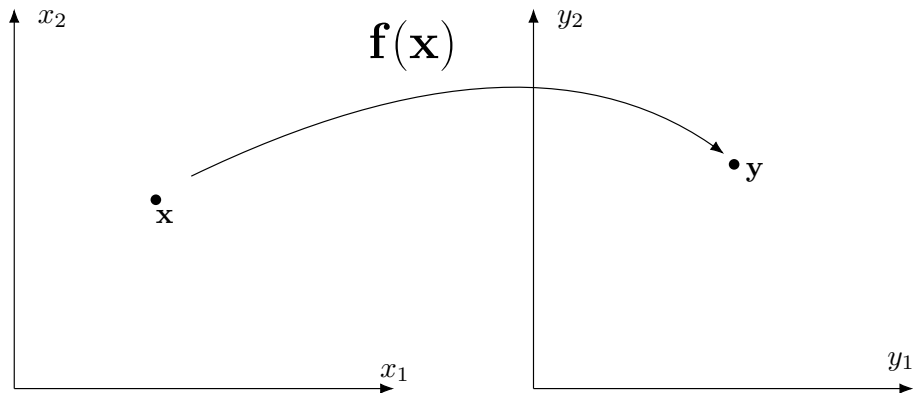
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- $[\mathbf{x}]$ a box of \mathbb{R}^n e.g. $[1, 4] \times [2, 5]$
- \mathbb{X} a subset of \mathbb{R}^n
- $\overline{\mathbb{X}}$ the complement set of \mathbb{X}



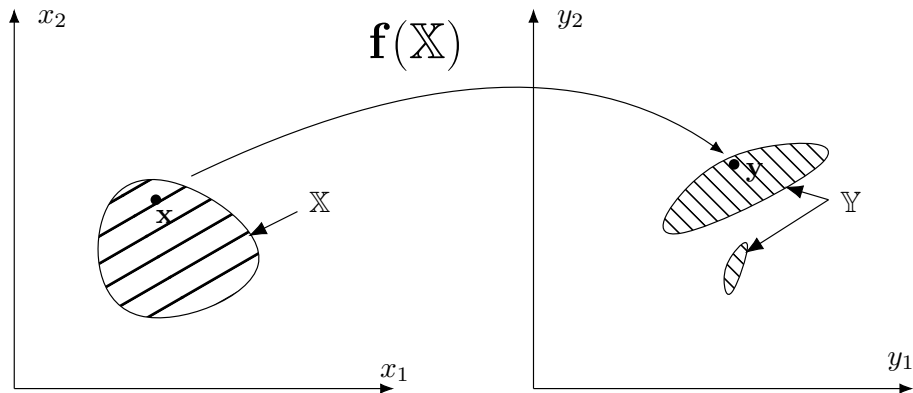
Notation

- f : a function from \mathbb{R}^n to \mathbb{R}
- \mathbf{f} : a function from \mathbb{R}^n to \mathbb{R}^m
- $\mathbf{f}(\mathbb{X}) = \{\mathbf{f}(\mathbf{x}) \mid \mathbf{x} \in \mathbb{X}\}$



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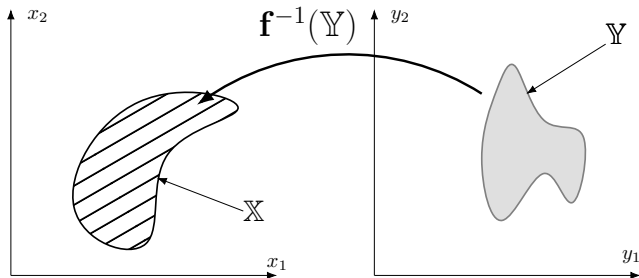


Set inversion

Set inversion

With $Y \in \mathbb{R}^p$ and $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$, the set inversion problem aims at characterizing the set:

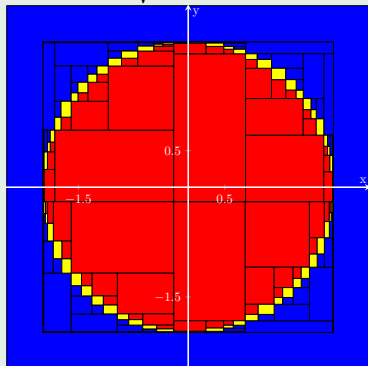
$$\begin{aligned} X &= \{x \in \mathbb{R}^n \mid f(x) \in Y\} \\ &= f^{-1}(Y) \end{aligned}$$



Example

Example with a disk

With $f(\mathbf{x}) = \sqrt{x_1^2 + x_2^2}$:

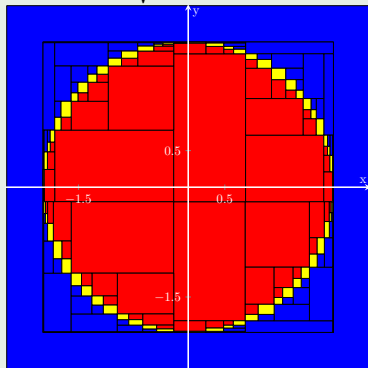


$$\mathbb{X} = f^{-1}([0, 2])$$

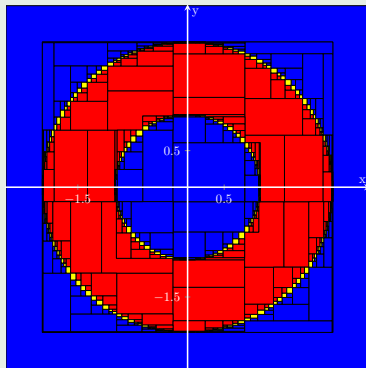
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Constraint network

$$\left\{ \begin{array}{l}
 \text{Variables:} \\
 \mathbf{x}(t_1), \mathbf{x}_0, d_1, d_2 \\
 \\
 \text{Constraints:} \\
 \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)) \\
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with $g_{\mathbf{m}}(\mathbf{x}) = \sqrt{(m_1 - x_1)^2 + (m_2 - x_2)^2}$

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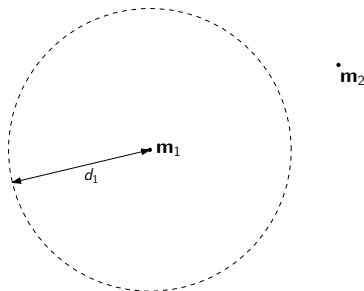
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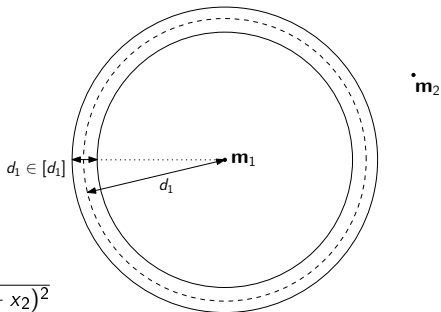
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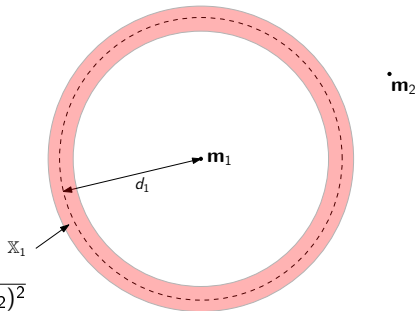
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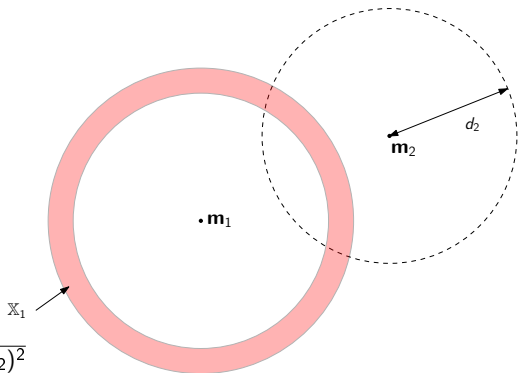
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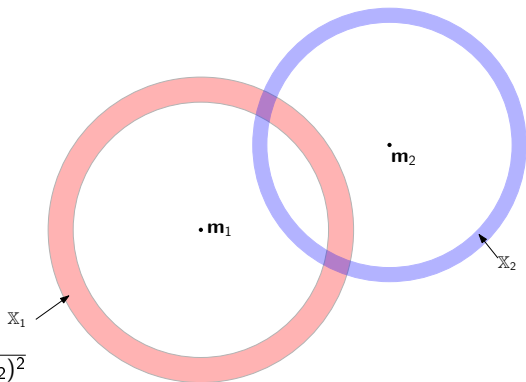
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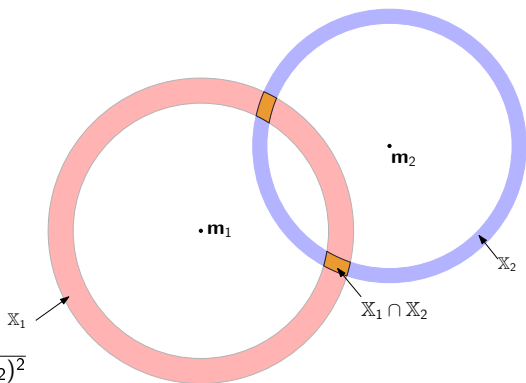
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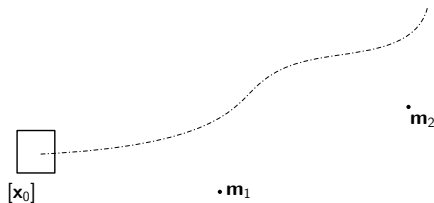
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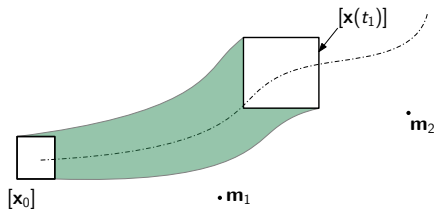
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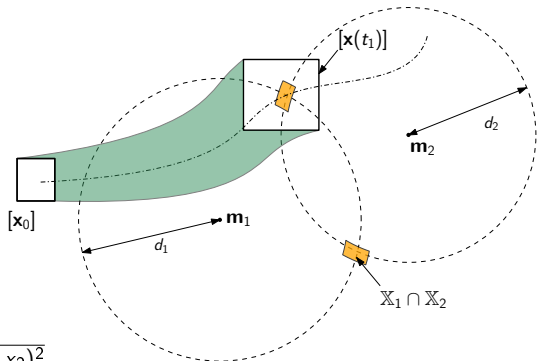
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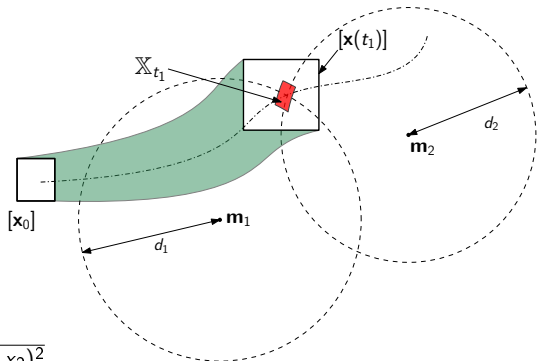
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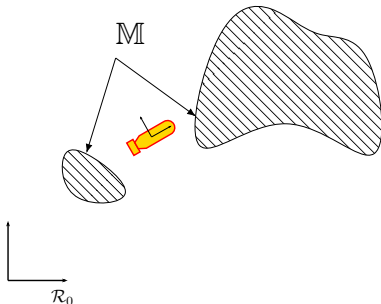
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with $t_i \in \mathbb{T} \subset \mathbb{R}$



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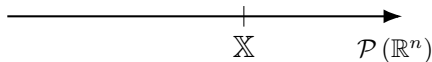
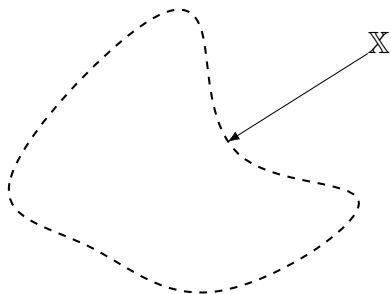
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Thick set

Definition

A *thick set* $[\mathbb{X}]$ of \mathbb{R}^n is an interval of $(\mathcal{P}(\mathbb{R}^n), \subset)$ such as :

$$\begin{aligned} [\mathbb{X}] &= [\mathbb{X}^-, \mathbb{X}^+] \\ &= \{\mathbb{X} \in \mathcal{P}(\mathbb{R}^n) \mid \mathbb{X}^- \subset \mathbb{X} \subset \mathbb{X}^+\} \end{aligned}$$

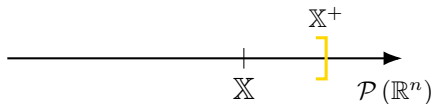
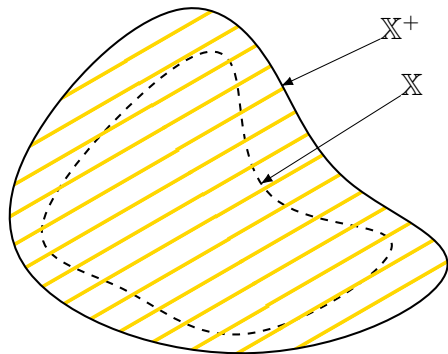


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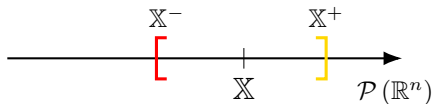
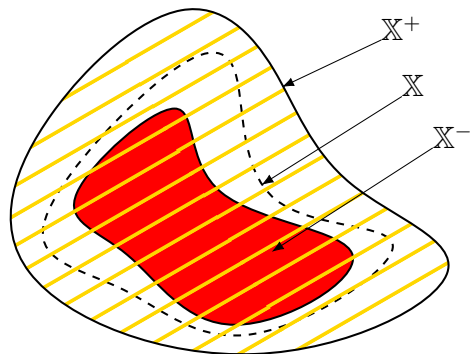


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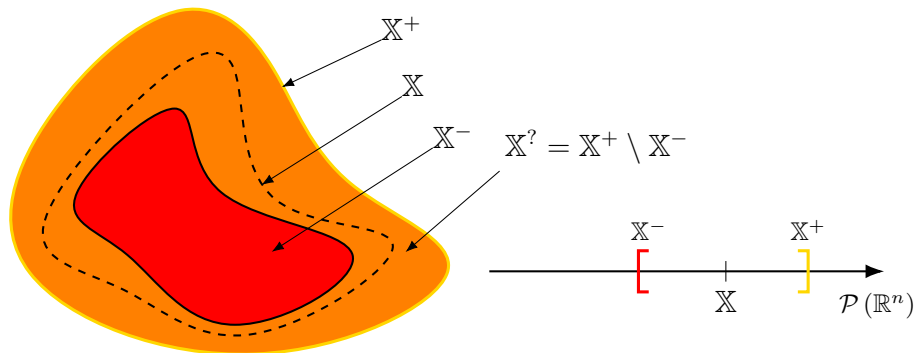


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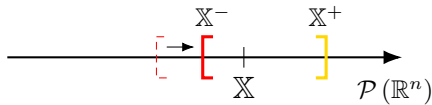
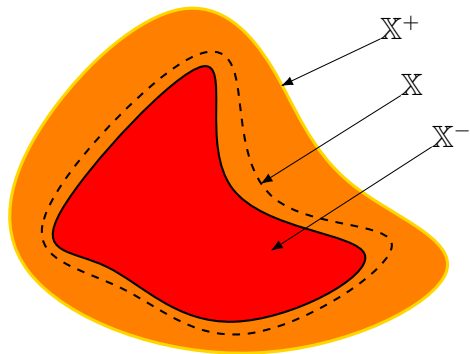


Thick set

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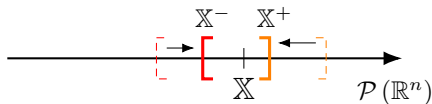
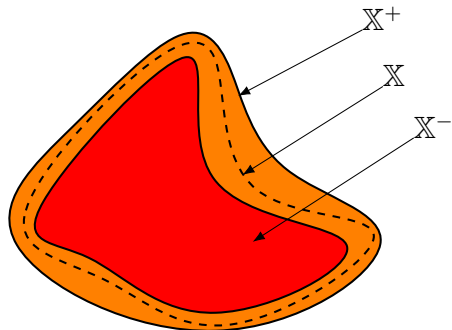


Thick set

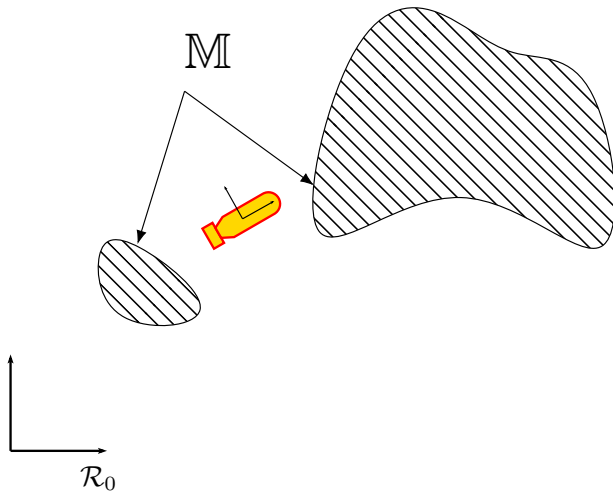
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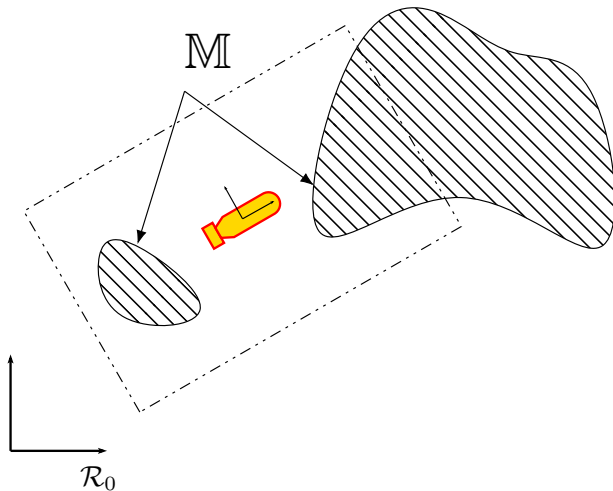
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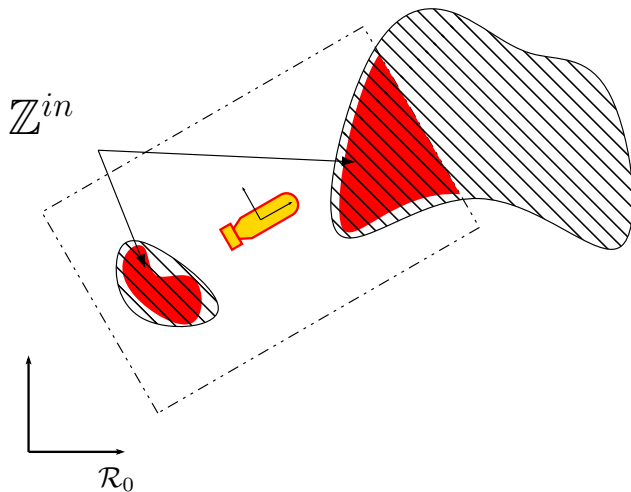
Examples of interval shapes



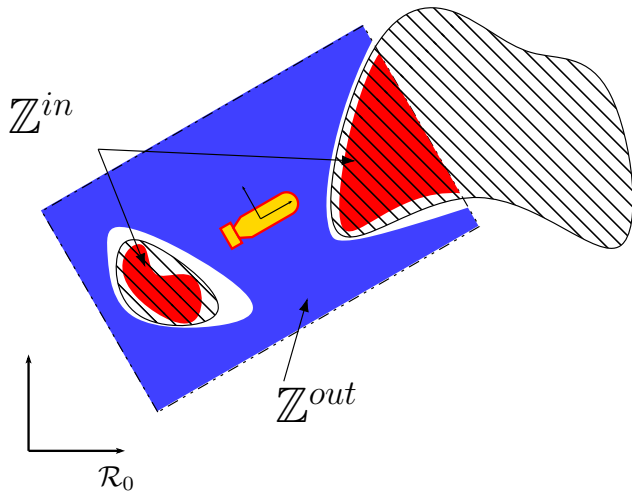
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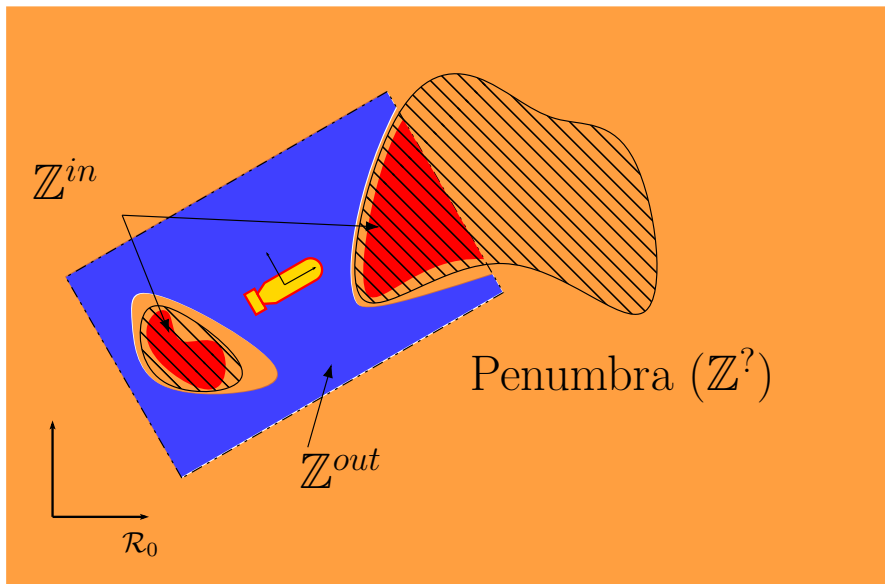
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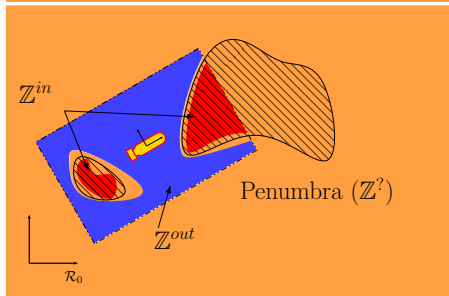
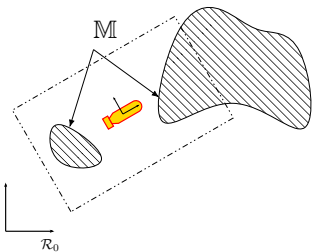
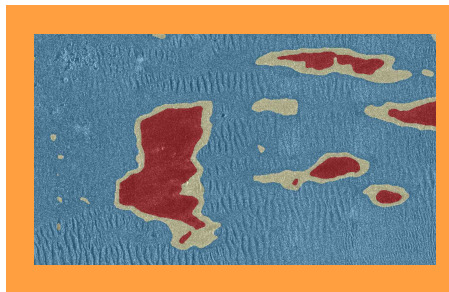
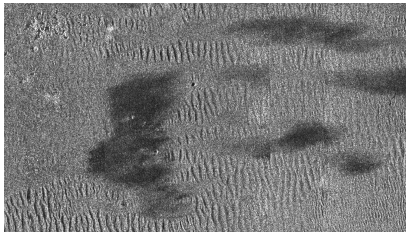
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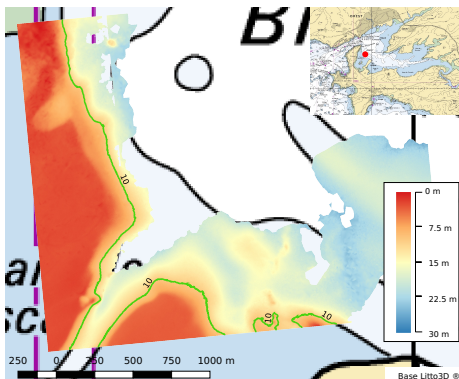
Examples of interval shapes



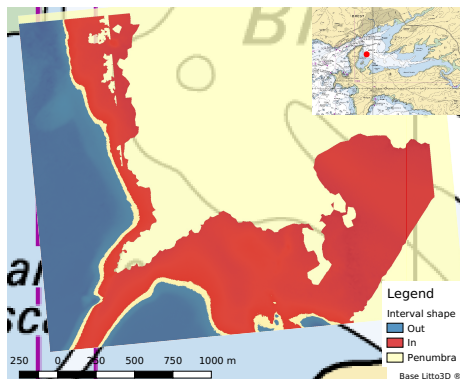
Examples of interval shapes



Examples of interval shape



MNT from litto3D® database



Interval shape representation

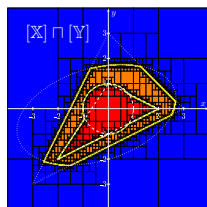
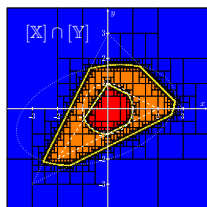
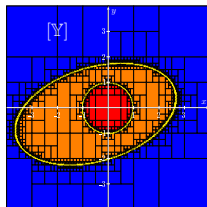
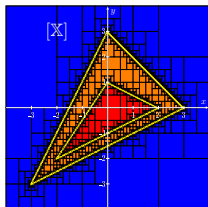
Operations on thick sets

Two types of operations can be defined on thick sets. For instance:

- $$[X] \cap [Y] = \{Z \in \mathcal{P}(\mathbb{R}^n) \mid Z = X \cap Y, X \in [X], Y \in [Y]\}$$

$$= [X^- \cap Y^-, X^+ \cap Y^+]$$
- $$[X] \sqcap [Y] = \{Z \in \mathcal{P}(\mathbb{R}^n) \mid Z \in [X], Z \in [Y]\}$$

$$= [X^- \cup Y^-, X^+ \cap Y^+]$$



Uncertain set inversion

Problem statement

Given $\mathbb{Y} \in \mathbb{R}^m$ and $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$, the set inversion problem aims at characterizing the set :

$$\mathbb{X} = \mathbf{f}^{-1}(\mathbb{Y})$$

In our case:

- 1 $\mathbb{Y} \in [\mathbb{Y}]$ is a thick set
- 2 $\mathbf{f} \in \mathbb{F} \subset \mathcal{F}(\mathbb{R}^n, \mathbb{R}^m)$ is an uncertain function

The uncertain set inversion aims at finding the smallest thick set which encloses all feasible sets such as:

$$\exists \mathbf{f} \in \mathbb{F}, \exists \mathbb{Y} \in [\mathbb{Y}], \mathbb{X} = \mathbf{f}^{-1}(\mathbb{Y})$$

Uncertain set inversion

Theorem

Given $f \in \mathbb{F} \subset \mathcal{F}(\mathbb{R}^n, \mathbb{R}^m)$ and $[Y] = [Y^-, Y^+]$, the smallest thick set solution of $[X] = [f]^{-1}([Y])$ is:

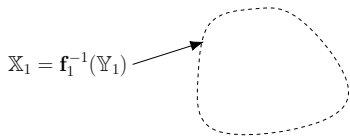
$$\begin{aligned} [X] &= [X^-, X^+] \\ &= \left[\bigcap_{f \in \mathbb{F}} f^{-1}(Y^-), \bigcup_{f \in \mathbb{F}} f^{-1}(Y^+) \right] \end{aligned}$$

Uncertain set inversion

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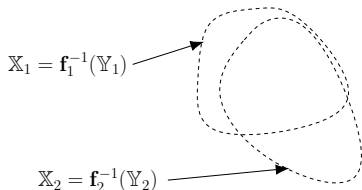


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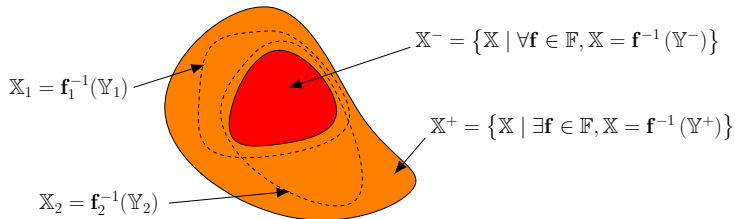


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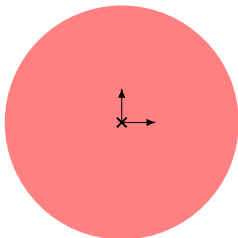


Example with an uncertain disk

Given $[y] = [0, 2]$, $[\mathbf{m}] \in [-0.5, 0.5]^2$ and

$$f_{[\mathbf{m}]}(\mathbf{x}) = \sqrt{(x_1 - [m_1])^2 + (x_2 - [m_2])^2}$$

We aim at finding the thick set $[\mathbb{X}] = f_{[\mathbf{m}]}^{-1}([y])$

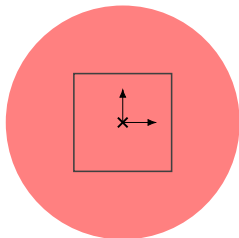


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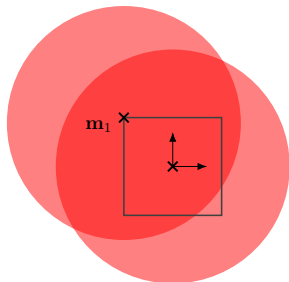


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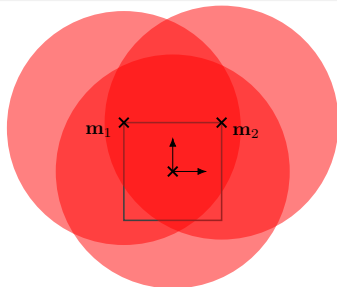


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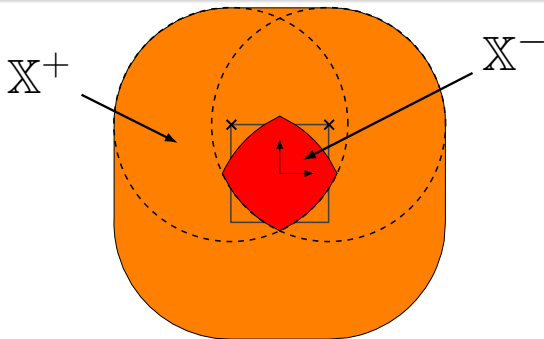


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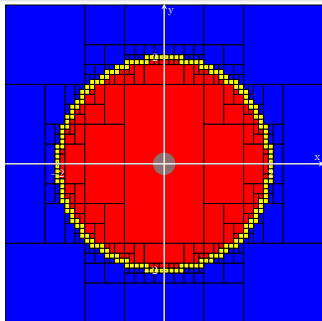


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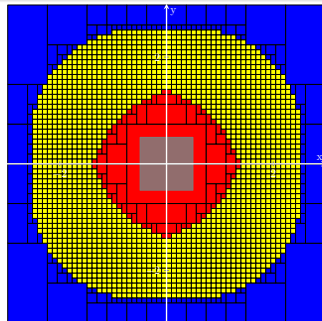
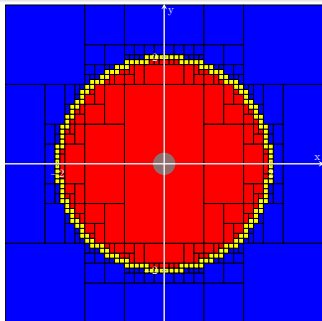


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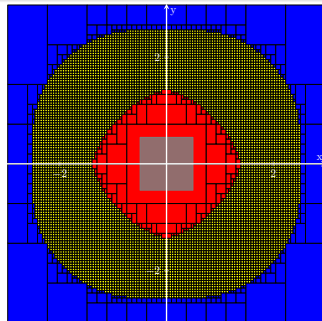
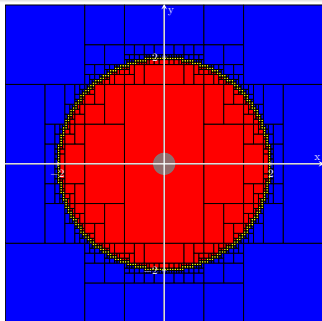


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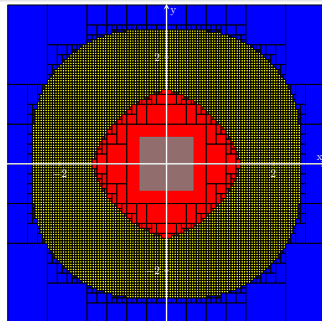
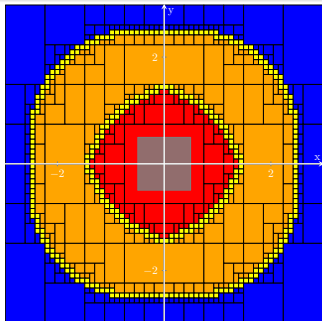


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Outline

- 1 Problem Statement
- 2 Constraint Propagation
- 3 Thick Set
- 4 Shape Registration and Carving**
- 5 Shape SLAM

Shape registration and carving

Constraint network

$$\left\{ \begin{array}{l} \mathbf{f}(\mathbb{A}, \mathbf{p}) = \mathbb{B}, \\ \mathbb{A} \in [\mathbb{A}], \\ \mathbb{B} \in [\mathbb{B}], \\ \mathbf{p} \in \mathbb{P} \end{array} \right.$$

where $\mathbf{f}_{\mathbf{p}}(\cdot) = \mathbf{f}(\mathbf{p}, \cdot)$ is a bijective function.

Since

$$\mathbf{f}(\mathbb{A}) = \mathbb{B} \Leftrightarrow \left\{ \begin{array}{l} \mathbf{f}(\mathbb{A}) \subset \mathbb{B} \\ \mathbb{A} \subset \mathbf{f}^{-1}(\mathbb{B}) \end{array} \right.$$

only the elementary constraint $\mathbf{f}(\mathbb{A}) \subset \mathbb{B}$ needs to be handled.

Two subproblems:

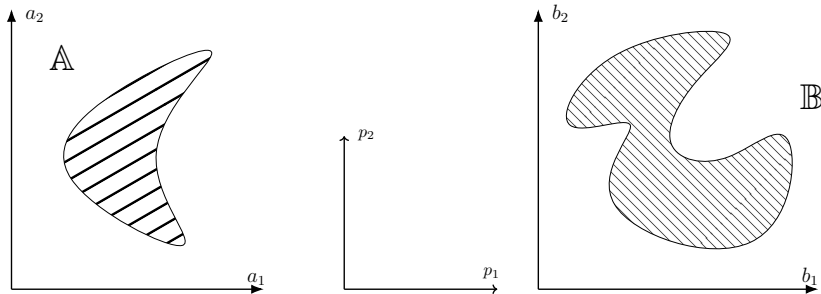
- the registration problem: find the smallest set \mathbb{P} w.r.t $[\mathbb{A}]$ and $[\mathbb{B}]$
- the carving problem: contract $[\mathbb{A}]$ and $[\mathbb{B}]$ for a given \mathbb{P}

Registration

Problem statement

Given two shapes $\mathbb{A} \subset \mathbb{R}^n$, $\mathbb{B} \subset \mathbb{R}^m$ and a function $\mathbf{f}: \mathbb{R}^n \times \mathbb{R}^p \rightarrow \mathbb{R}^m$, we are looking for the set:

$$\mathbb{P} = \{\mathbf{p} \mid \mathbf{f}(\mathbb{A}, \mathbf{p}) \subset \mathbb{B}\}$$

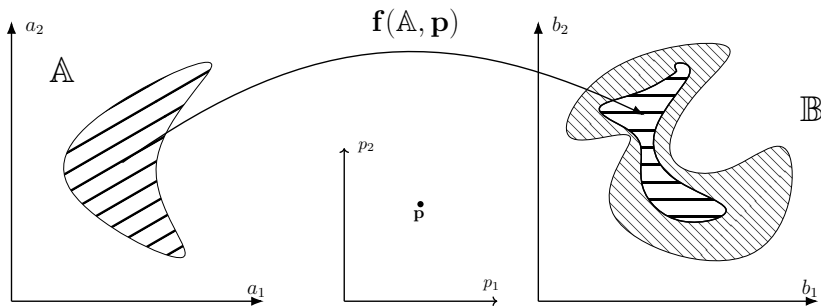


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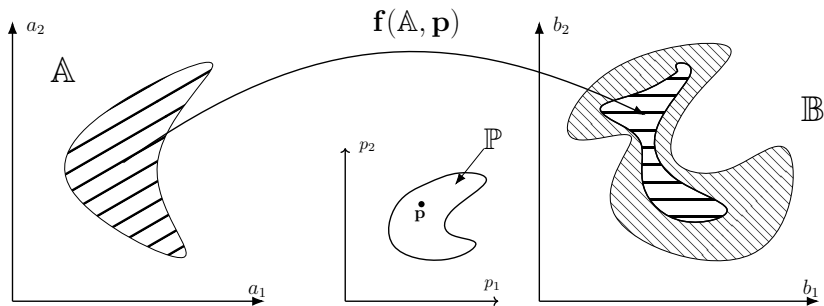


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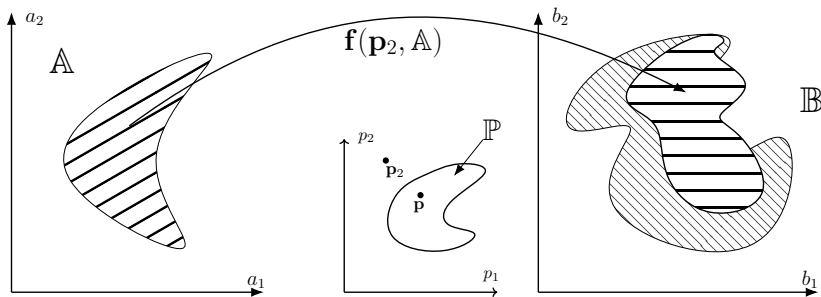


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Registration

Proposition 1

Given $\mathbb{A} \in \mathcal{P}(\mathbb{R}^n)$, $\mathbb{B} \in \mathcal{P}(\mathbb{R}^n)$ and $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^p \rightarrow \mathbb{R}^m$, we have:

$$\begin{aligned} \mathbb{P} &= \{\mathbf{p} \in \mathbb{R}^p \mid \mathbf{f}(\mathbb{A}, \mathbf{p}) \subset \mathbb{B}\} \\ &= \{\mathbf{p} \in \mathbb{R}^p \mid \neg(\exists \mathbf{a} \in \mathbb{A}, (\mathbf{a}, \mathbf{p}) \in f^{-1}(\overline{\mathbb{B}}))\} \\ &= \overline{\text{proj}_{\mathbf{p}} \{(\mathbb{A} \times \mathbb{R}^p) \cap \mathbf{f}^{-1}(\overline{\mathbb{B}})\}} \end{aligned}$$

Proposition 2

Given $\mathbb{A} \in [\mathbb{A}^-, \mathbb{A}^+]$, $\mathbb{B} \in [\mathbb{B}^-, \mathbb{B}^+]$ and $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^p \rightarrow \mathbb{R}^m$, we have:

$$\{\mathbf{p} \mid \mathbf{f}(\mathbb{A}, \mathbf{p}) \subset \mathbb{B}\} \subset \{\mathbf{p} \mid \mathbf{f}(\mathbb{A}^-, \mathbf{p}) \subset \mathbb{B}^+\}$$

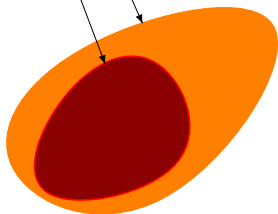
Shape carving

Proposition

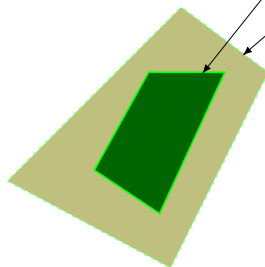
Given two shapes $\mathbb{A} \in [\mathbb{A}]$, $\mathbb{B} \in [\mathbb{B}]$, $\mathbf{f} : \mathbb{R}^p \times \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $\mathbf{p} \in [\mathbf{p}]$.
 A contractor for $[\mathbb{A}]$ is:

$$\mathcal{C}([\mathbb{A}]) = [\mathbb{A}] \cap \mathbf{f}_{[\mathbf{p}]}^{-1}([\mathbb{B}])$$

$[\mathbb{A}] = [\mathbb{A}^-, \mathbb{A}^+]$



$[\mathbb{B}] = [\mathbb{B}^-, \mathbb{B}^+]$

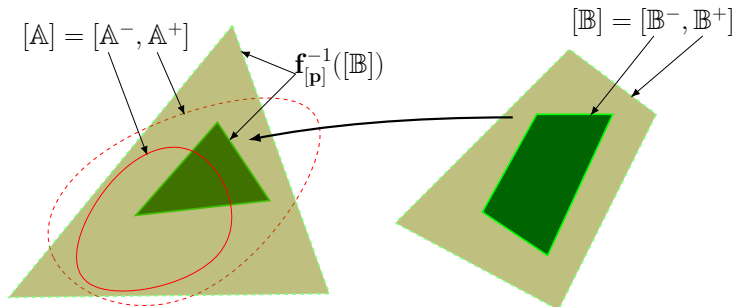


Shape carving

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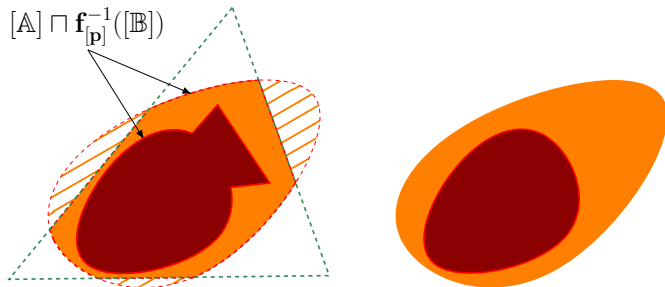


Shape carving

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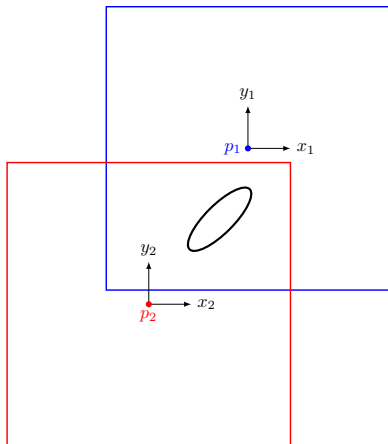
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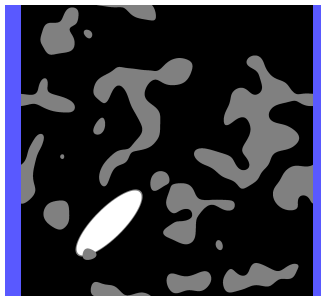


Example

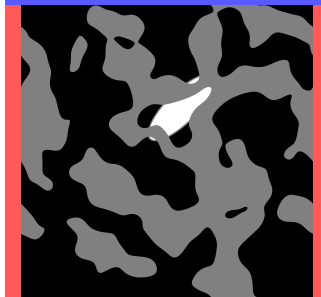
Find the feasible set of translations between \mathbf{p}_1 and \mathbf{p}_2 such as:



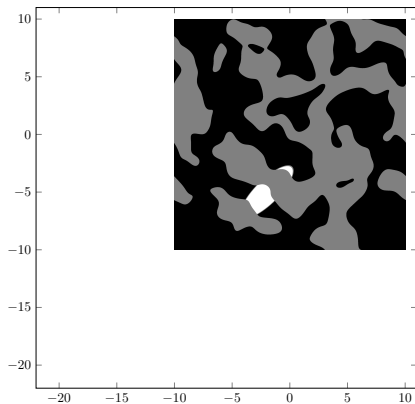
[A]



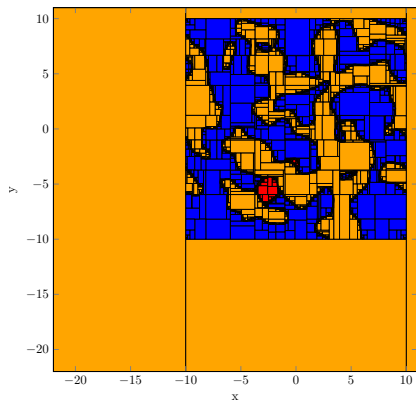
[B]



Example



grayscale image

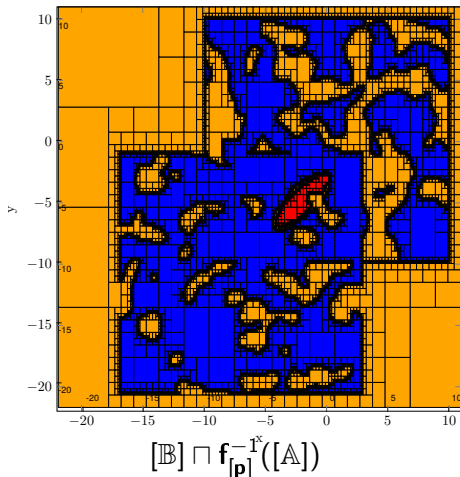
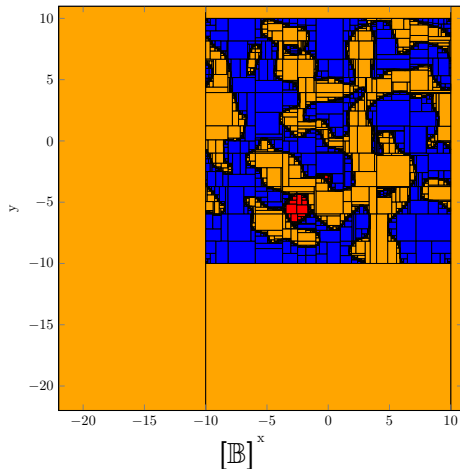
 $[B]$

Results

Registrations:

- $[p_0] = [4, 11] \times [9, 16]$
- $[p] = [6.85, 7.04] \times [10.829, 11.001]$

Carving:



Outline

- 1 Problem Statement
- 2 Constraint Propagation
- 3 Thick Set
- 4 Shape Registration and Carving
- 5 Shape SLAM**

Shaped SLAM

Problem statement

Given $\mathbf{x} \in \mathbb{R}^n$ the state vector, $\mathbf{u} \in \mathbb{R}^m$ the input vector, $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ the evolution function, $\mathbf{g} : \mathbb{R}^n \times \mathbb{R}^q \rightarrow \mathbb{R}^r$ the observation function,

$$\begin{cases} \dot{\mathbf{x}}(t) &= \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & t \in \mathbb{R} \\ \mathbb{Z}(t_i) &= \mathbf{g}_{\mathbf{x}(t_i)}(\mathbb{M}) & t_i \in \mathbb{T} \subset \mathbb{R} \\ \mathbf{x}(0) &= \mathbf{x}_0 \end{cases}$$

where $\mathbb{M} \in \mathcal{P}(\mathbb{R}^q)$ and $\mathbb{Z} \in \mathcal{P}(\mathbb{R}^r)$.

We assume that $\mathbf{g}_{\mathbf{x}(t_i)}$ is bijective.

Shaped SLAM

Problem statement

Given $\mathbf{x} \in \mathbb{R}^n$ the state vector, $\mathbf{u} \in \mathbb{R}^m$ the input vector, $\mathbf{f} : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ the evolution function, $\mathbf{g} : \mathbb{R}^n \times \mathbb{R}^q \rightarrow \mathbb{R}^r$ the observation function,

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where $\mathbf{M} \in \mathcal{P}(\mathbb{R}^q)$ and $\mathbf{Z} \in \mathcal{P}(\mathbb{R}^r)$.

We assume that $\mathbf{g}_{\mathbf{x}(t_i)}$ is bijective.

Example

With $\mathbf{x}(t) \in \mathbb{R}^2$ and $\mathbf{m} \in \mathbb{R}^2$:

$$\mathbf{g}_{\mathbf{x}(t)}(\mathbf{m}) = \mathbf{m} - \mathbf{x}(t)$$

$$\mathbf{g}_{\mathbf{x}(t)}^{-1}(\mathbf{z}) = \mathbf{z} + \mathbf{x}(t)$$

Inter-temporal formulation

Since for $(t_i, t_j) \in \mathbb{T}^2 \subset \mathbb{R}^2$, we have:

$$\begin{cases} \mathbb{Z}_i = \mathbf{g}_{\mathbf{x}(t_i)}(\mathbb{M}) \\ \mathbb{Z}_j = \mathbf{g}_{\mathbf{x}(t_j)}(\mathbb{M}) \end{cases} \Leftrightarrow \mathbb{Z}_i = \mathbf{g}_{\mathbf{x}(t_i)} \circ \mathbf{g}_{\mathbf{x}(t_j)}^{-1}(\mathbb{Z}_j)$$

$$\Leftrightarrow \mathbb{Z}_i = \mathbf{h}_{\mathbf{p}_{ij}}(\mathbb{Z}_j)$$

\mathbb{M} can be removed from the unknowns of the problem.

Example

With $\mathbf{g}_{\mathbf{x}(t)}(\mathbf{m}) = \mathbf{m} - \mathbf{x}(t)$:

$$\begin{aligned} \mathbb{Z}_i + \mathbf{x}(t_i) &= \mathbb{Z}_j + \mathbf{x}(t_j) \\ \Leftrightarrow \mathbb{Z}_i &= \mathbb{Z}_j + \mathbf{x}(t_j) - \mathbf{x}(t_i) \\ \Leftrightarrow \mathbb{Z}_i &= \mathbb{Z}_j + \mathbf{p}_{t_{ij}} \end{aligned}$$

Constraint network

Variables:

$$\mathbf{x}(\cdot), \mathbf{u}(\cdot), \mathbb{Z}_{t_i}, \mathbf{p}_{t_i t_j}$$

Constraints:

$$\textcircled{1} \dot{\mathbf{x}}(\cdot) = \mathbf{f}(\mathbf{x}(\cdot), \mathbf{u}(\cdot))$$

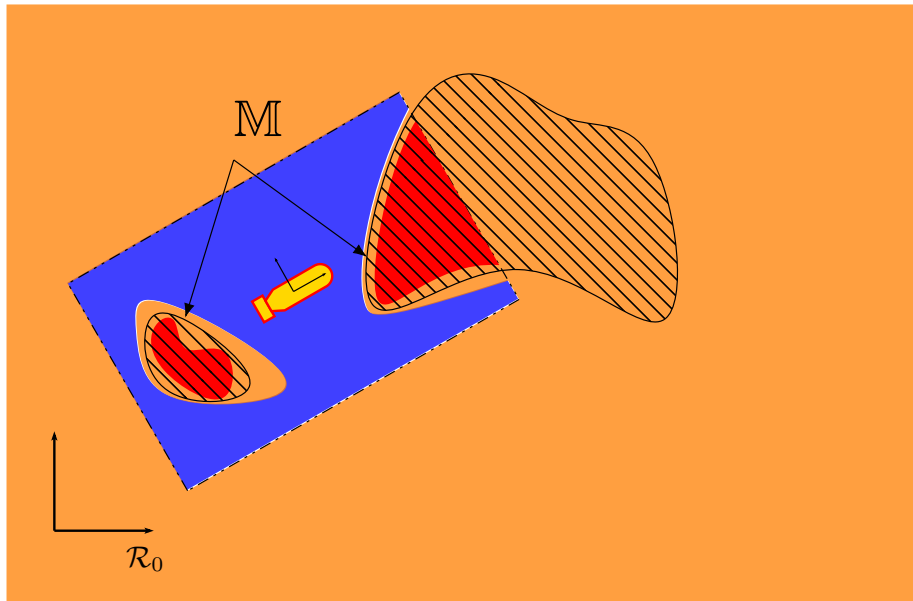
$$\textcircled{2} \mathbf{p}_{t_i t_j} = \mathbf{x}(t_j) - \mathbf{x}(t_i) \text{ with } (t_i, t_j) \in \mathbb{T}^2 \subset \mathbb{R}^2$$

$$\textcircled{3} \mathbb{Z}_{t_i} = \mathbb{Z}_{t_j} + \mathbf{p}_{t_i t_j}$$

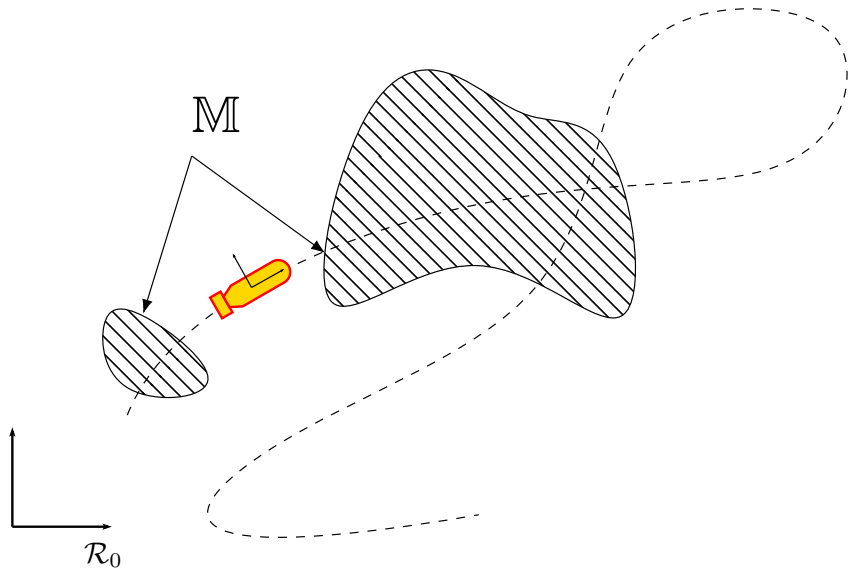
Domains:

$$[\mathbf{x}](\cdot), [\mathbf{u}](\cdot), [\mathbb{Z}_i], [\mathbf{p}_{t_i t_j}]$$

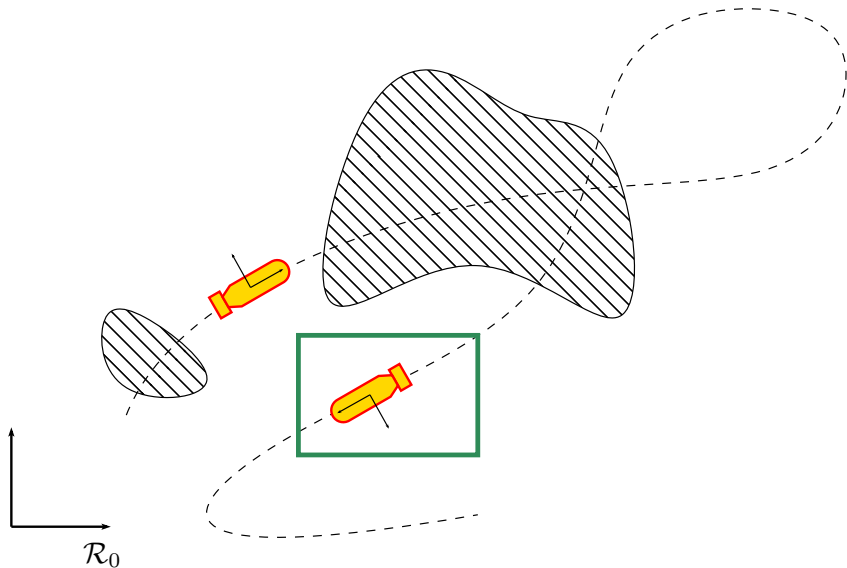
Inter-temporal formulation



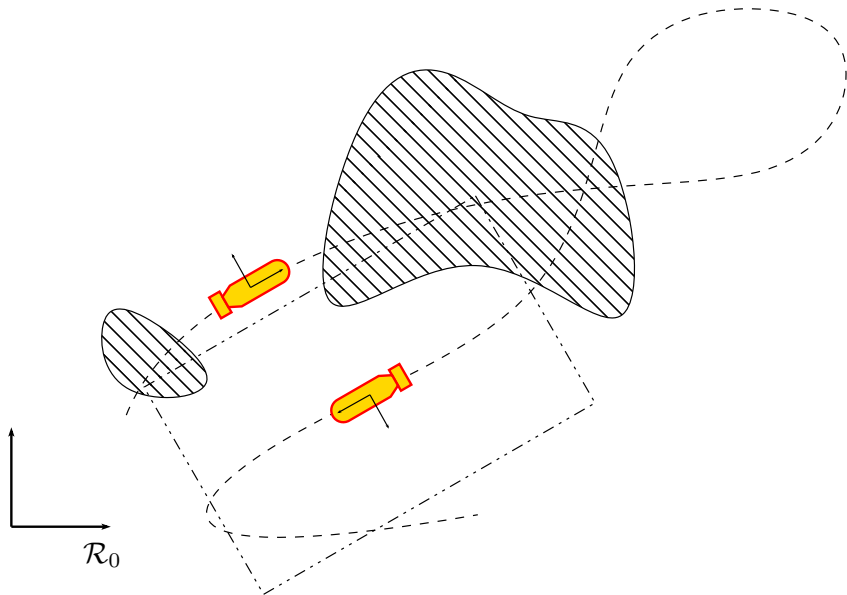
Inter-temporal formulation



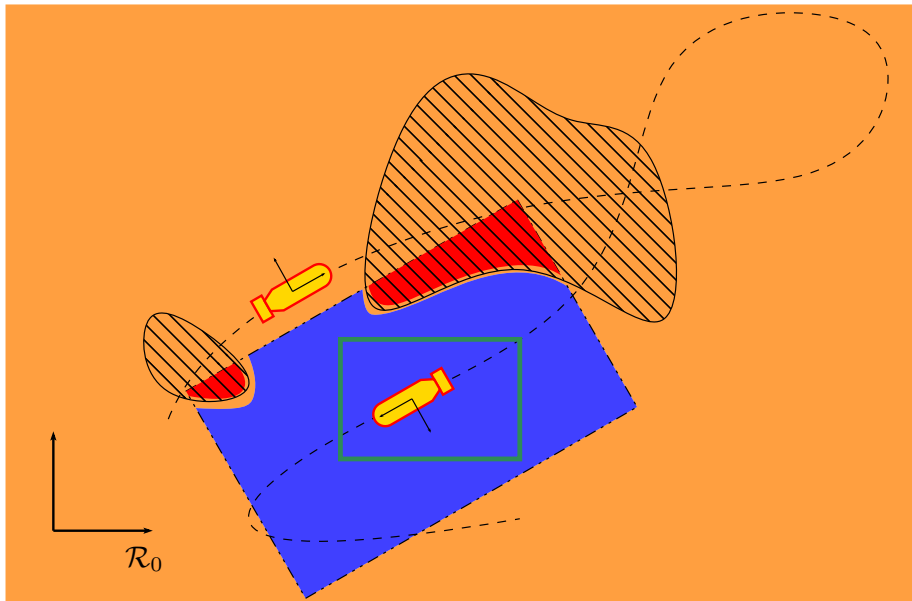
Inter-temporal formulation



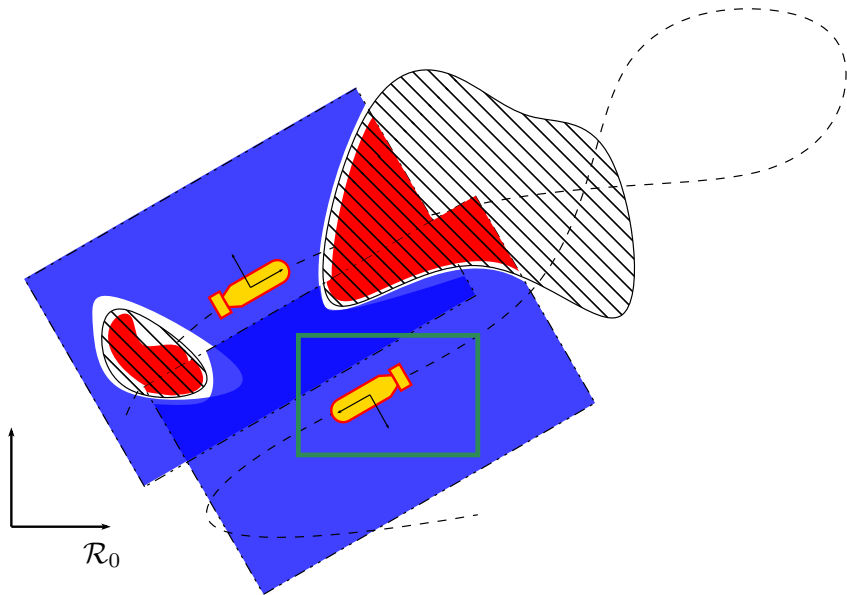
Inter-temporal formulation



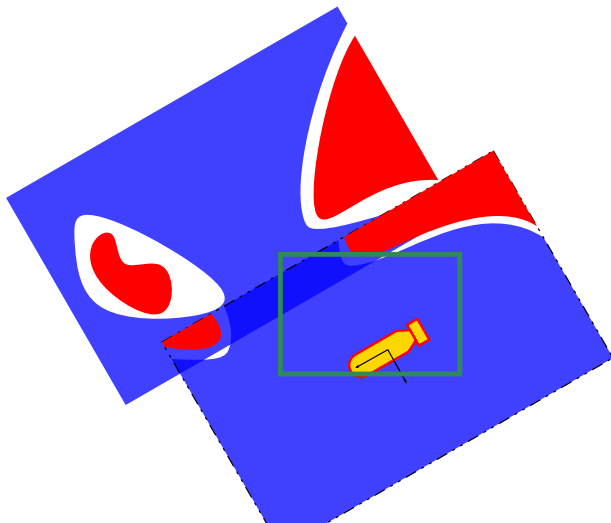
Inter-temporal formulation



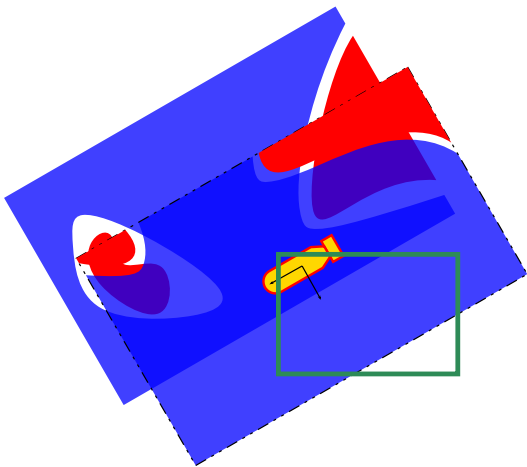
Inter-temporal formulation



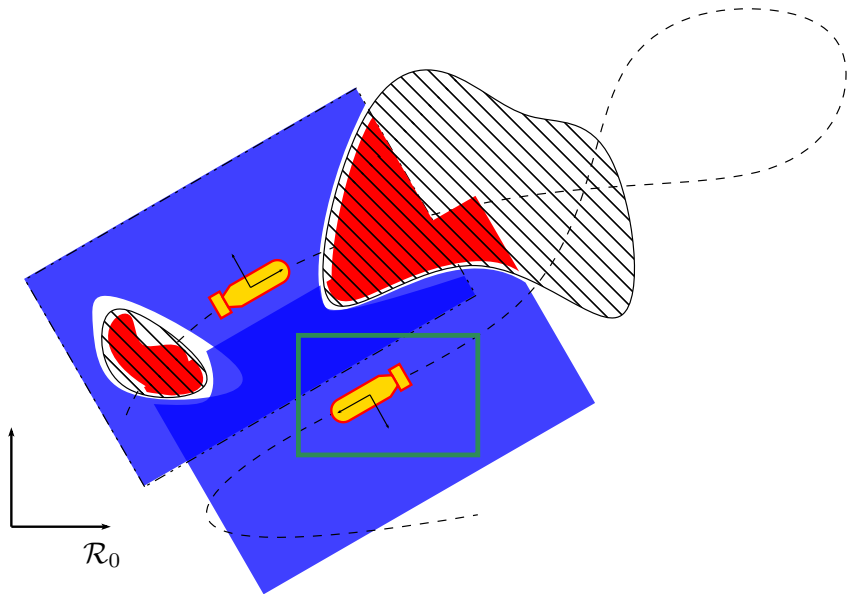
Inter-temporal formulation



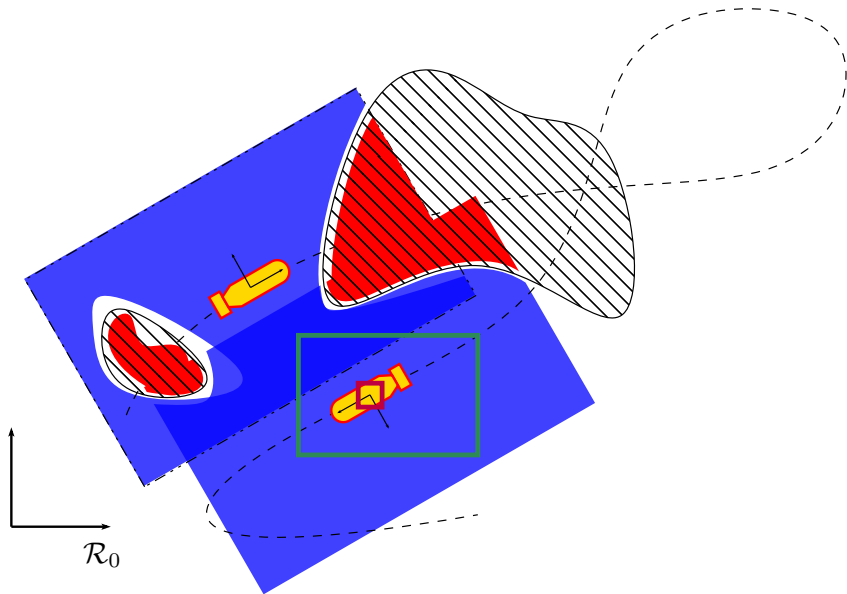
Inter-temporal formulation



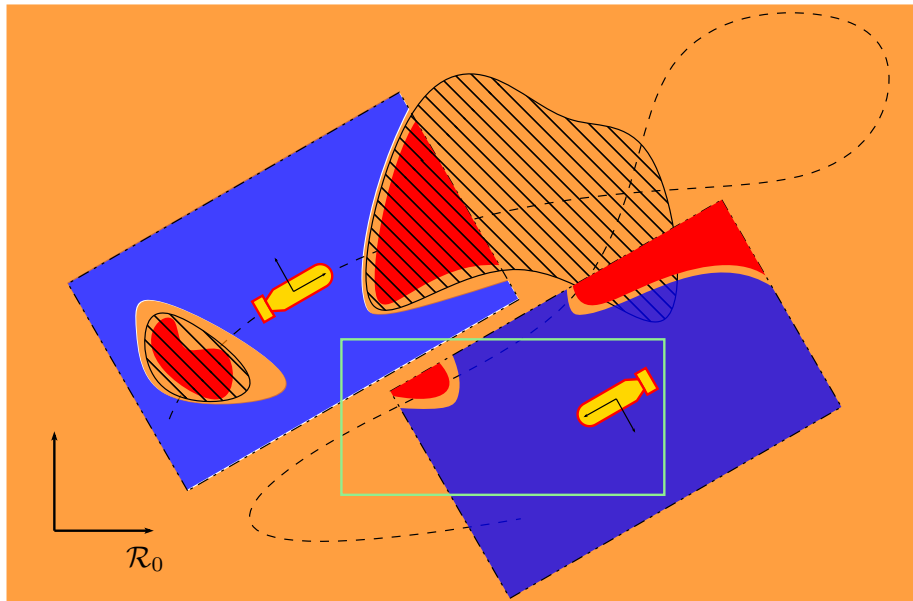
Inter-temporal formulation



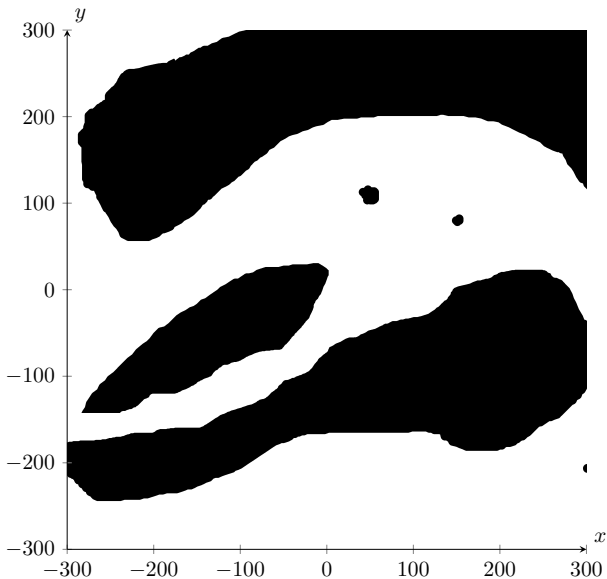
Inter-temporal formulation



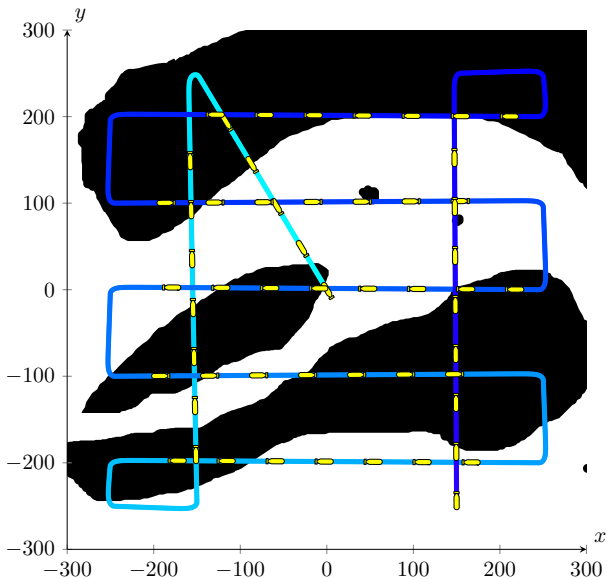
Inter-temporal formulation



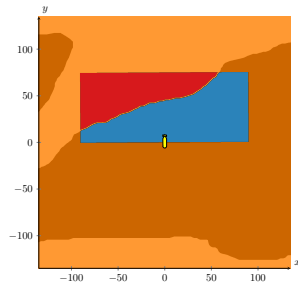
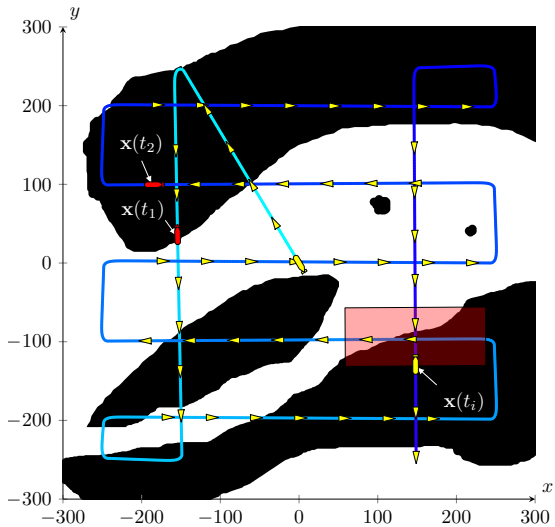
Simulated test case



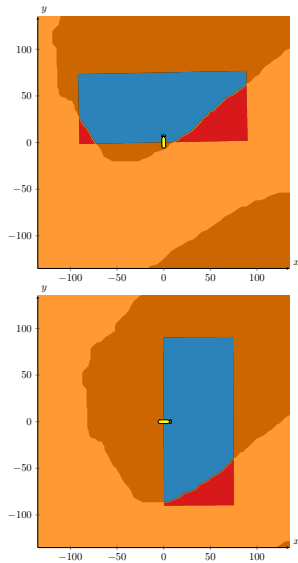
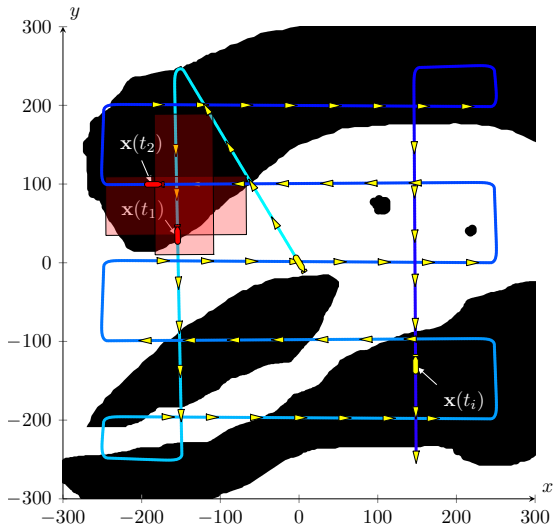
Simulated test case

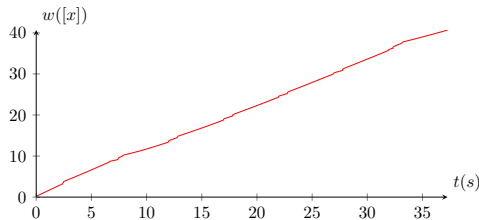
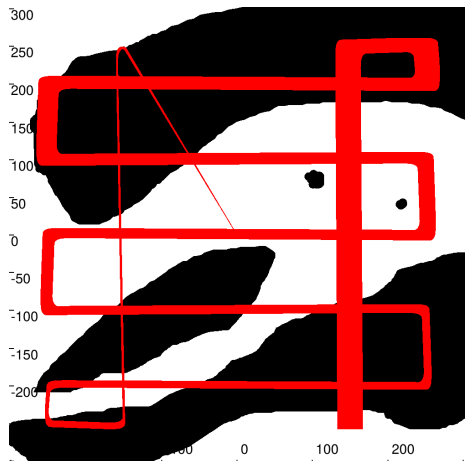


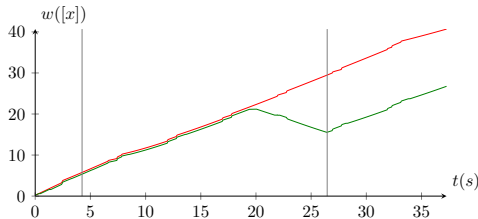
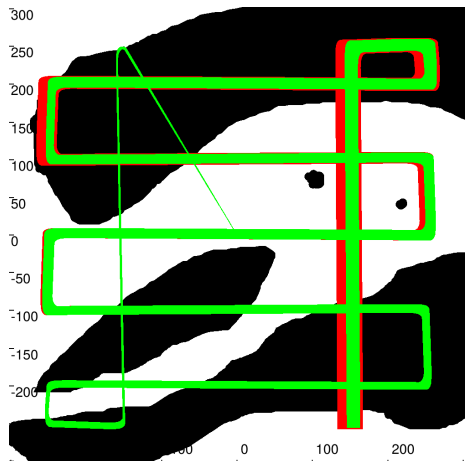
Test case

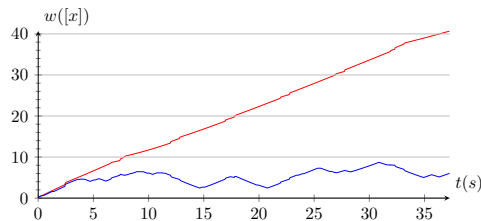
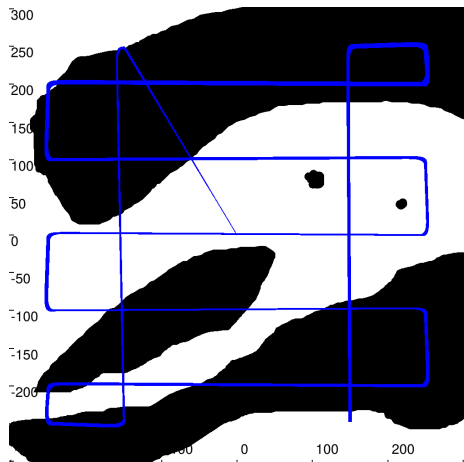


Test case



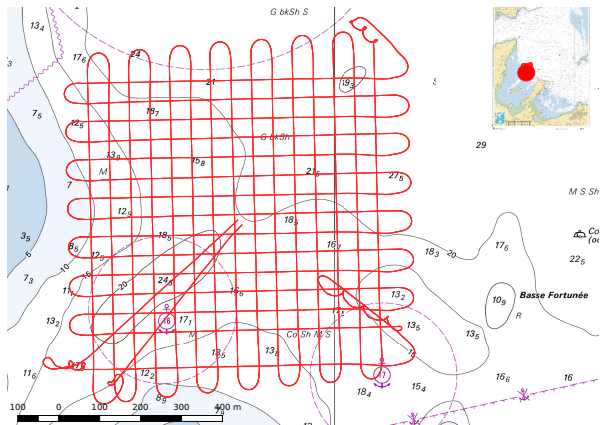


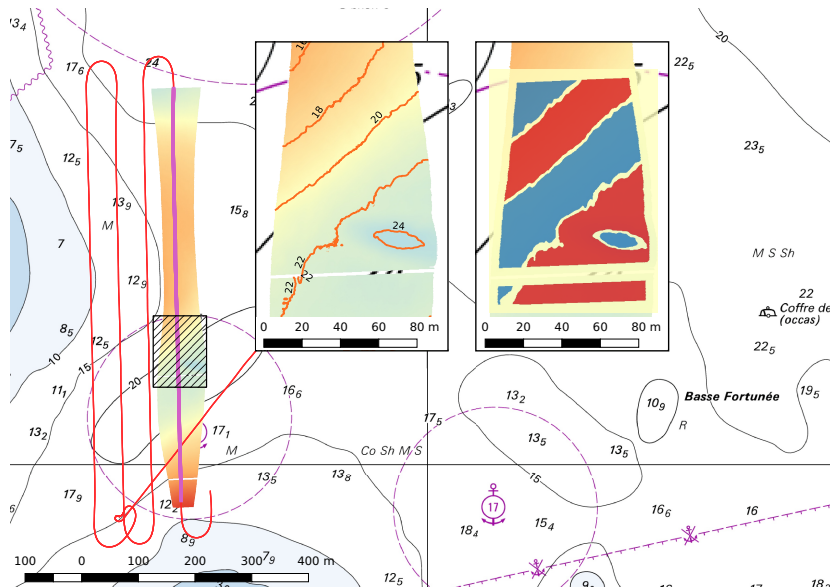




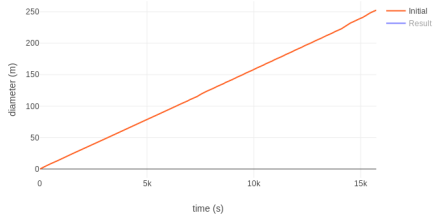
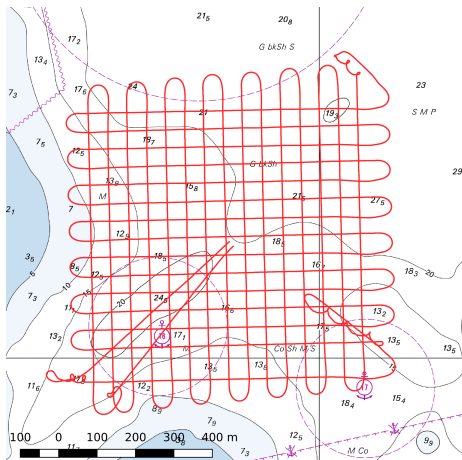
Experimental mission with *Daurade*

- 4h30 experimental mission in the bay of Roscanvel
- 30 km long trajectory
- data collected using a SeaBat 7125 Multibeam Echo Sounder

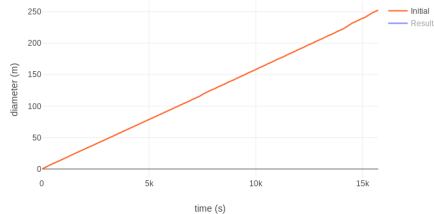
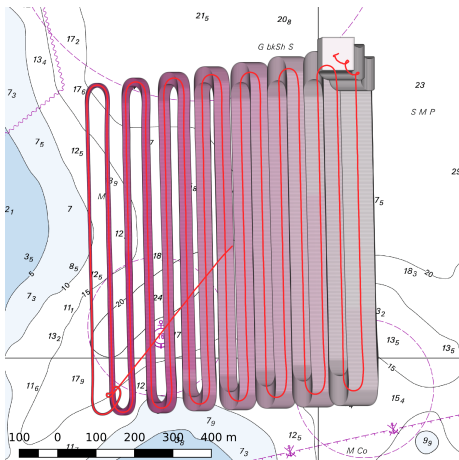


Experimental mission with *Daurade*

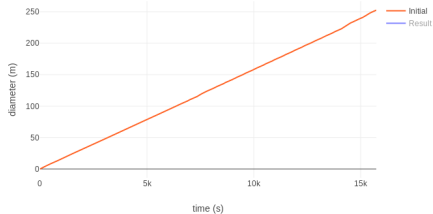
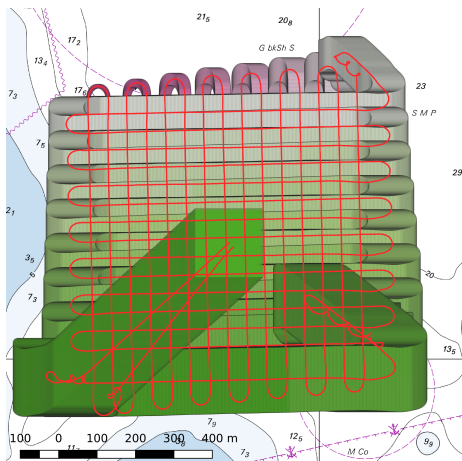
Experimental mission with *Daurade*



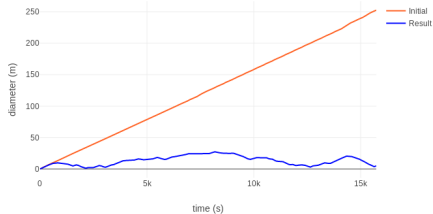
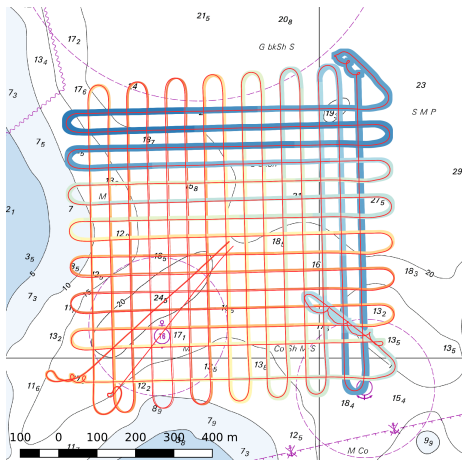
Experimental mission with *Daurade*



Experimental mission with *Daurade*



Experimental mission with *Daurade*



Conclusion and Prospects

Conclusion:

- shape related constraints
- development of new tools and algorithms
- application on robotics examples
- implementation on *pyibex*

Prospects:

- multi sensors, multi views, multi resolution
- need for reliable classifiers
- real-time implementation
- 3D shapes

Publications

Journal papers:

- **A Minimal Contractor for the Polar Equation; Application to Robot Localization.**
B. Desrochers and L. Jaulin. *Engineering Applications of Artificial Intelligence* (2016)
- **Computing a guaranteed approximation the zone explored by a robot.**
B. Desrochers and L. Jaulin. *IEEE Transaction on Automatic Control* (2017)
- **Thick set inversion.**
B. Desrochers and L. Jaulin. *Artificial Intelligence* (2017)

Conferences papers:

- **Relaxed intersection of thick sets.**
B. Desrochers and L. Jaulin. *SCAN'16, Uppsala*
- **Thick separators.**
L. Jaulin and B. Desrochers. *COPROD'16, Uppsala*
- **Minkowski operations of sets with application to robot localization.**
B. Desrochers and L. Jaulin. *SNR'2017, Uppsala, 2017* .
- **Chain of set inversion problems; Application to reachability analysis.**
B. Desrochers and L. Jaulin. *IFAC'2017, Toulouse*

Simultaneous Localization and Mapping in Unstructured Environments A Set-Membership Approach

— Thank you for your attention! —