

Designing **Sparse Reliable** SLAM: A **Graph-Theoretic** Approach

Approximation Algorithms for Designing **Sparse Graphs**
with the **Maximum Weighted Number of Spanning Trees**

Kasra Khosoussi, Gaurav Sukhatme, Shoudong Huang and Gamini Dissanayake

University of Technology Sydney – University of Southern California



Spanning Trees

A subgraph that

- 1 includes all vertices
- 2 is a *tree*
 - ▶ connected
 - ▶ no cycles (i.e., minimally connected)

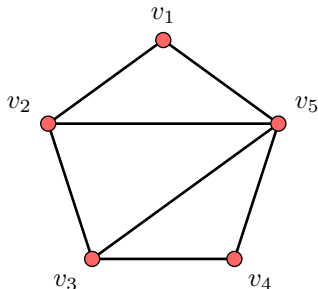
- # of spanning trees: $t(\mathcal{G}) \triangleq |\mathbb{T}(\mathcal{G})|$

- edge-weighted graphs:

$$t_w(\mathcal{G}) \triangleq \sum_{\mathcal{T} \in \mathbb{T}(\mathcal{G})} \prod_{e \in \mathcal{E}(\mathcal{T})} w(e)$$

- **Matrix-Tree** Theorem:

$$t_w(\mathcal{G}) = \det \mathbf{L}_w(\mathcal{G}) \rightarrow \text{reduced Laplacian}$$



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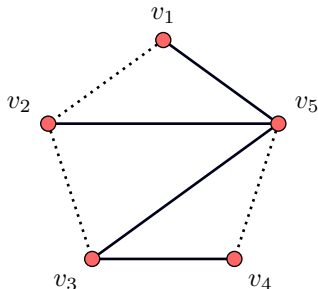
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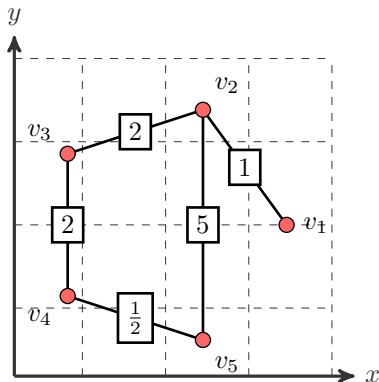
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Graphical Representation of SLAM

- **Vertices:** n robot poses in d -dimensional space
- **Edges:** noisy pairwise measurements
- **Edge Weights:** measurement precision

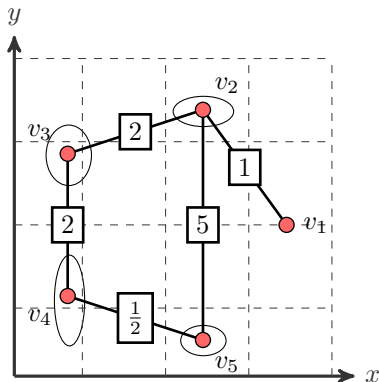
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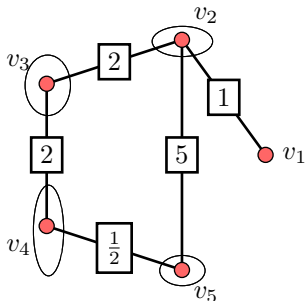
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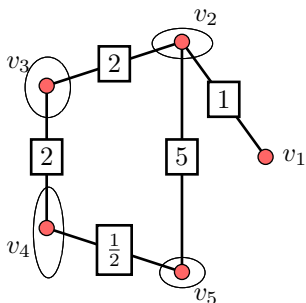
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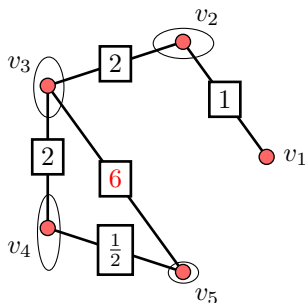
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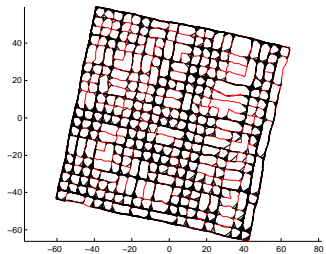
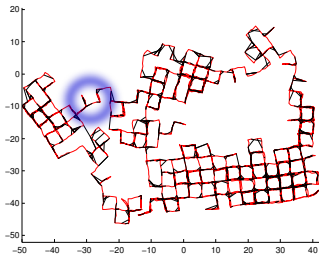
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vs.



A Tale of Two Cities: Manhattan vs. City10K



SLAM: **estimation** over **graph** (ICRA 2016)

Key observation:

Fisher information \leftrightarrow **graph Laplacian**

volume of uncertainty ellipsoids \leftrightarrow **weighted number of spanning trees**

Theorems:

- Known orientation with dimension d (e.g., $d \in \{2,3\}$)

$$\underbrace{\det \mathbf{Cov}[\hat{\mathbf{x}}_{\text{mle}}]}_{\text{hypervolume of uncertainty hyperellipsoid}} = \underbrace{t_w(\mathcal{G})^{-d}}_{\text{weighted number of spanning trees}}$$

- 2D pose-graph:

$$\underbrace{\lim_{\gamma \rightarrow 0} \det \mathbf{Cov}[\hat{\mathbf{x}}_{\text{mle}}]}_{\text{hypervolume of uncertainty hyperellipsoid}} = \underbrace{t_{w_p}(\mathcal{G})^{-2} \cdot t_{w_\theta}(\mathcal{G})^{-1}}_{\text{weighted number of spanning trees}}$$

Conclusion:

$$\underbrace{\min. \det \text{Cov}[\hat{\mathbf{x}}_{\text{mle}}]}_{\text{Determinant(D)-optimality}} \Leftrightarrow \underbrace{\max. t_w(\mathcal{G})}_{\text{tree}(t)\text{-optimality}}$$

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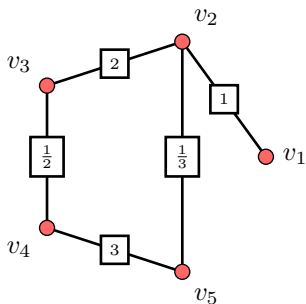
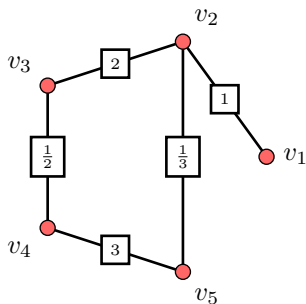
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+

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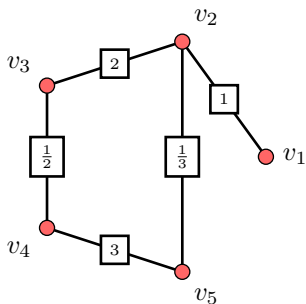
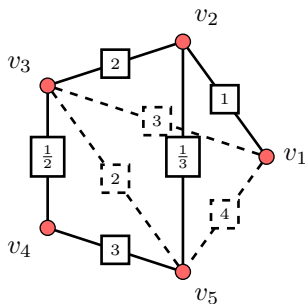
Edge Selection Problem (ESP)

- **P1:** Given a set of c new **measurements** (**edges**), pick $k \leq c$.
- **P2:** Given a c -subset of existing **measurements** (**edges**), prune $k \leq c$.



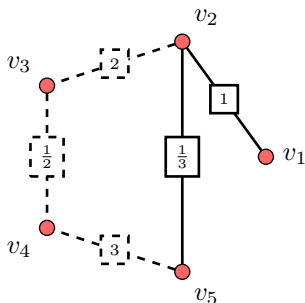
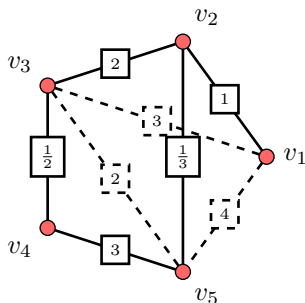
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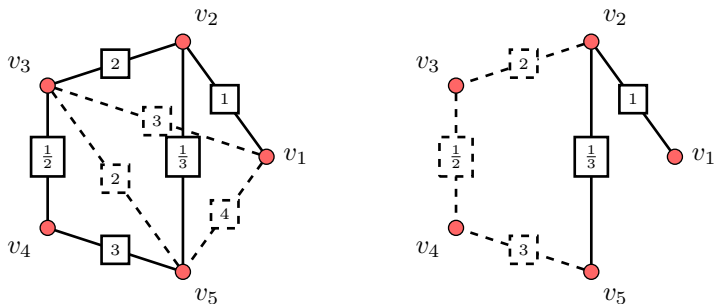
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equivalent classes of problems

k -ESP

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2 \mathcal{C} candidate edges

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► Optimal candidate: maximum effective resistance R_{eff}

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 - R_{eff} : A metric to define a “distance” between two vertices in \mathcal{G}
 - Optimal policy: connect the vertices that are furthest from each other

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For k times:

- Compute the effective resistance of the remaining candidates
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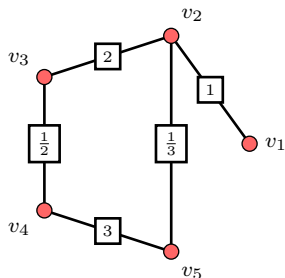
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- **Main Result:** $\mathcal{E} \mapsto \mathcal{T}_{\text{free}}(\mathcal{E}_{\text{init}} \cup \mathcal{E})$ is monotone **log**-submodular
- Value of greedy is within a constant-factor of OPT (see the paper)

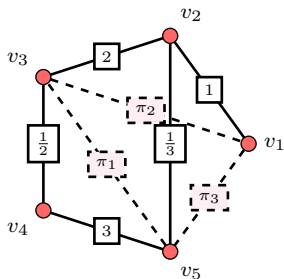
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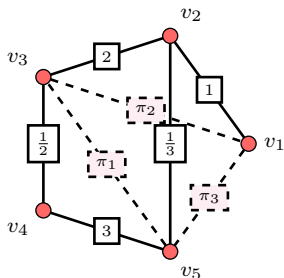
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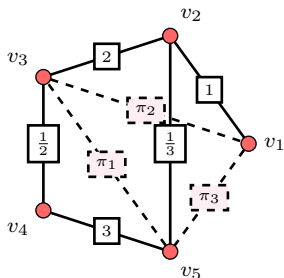
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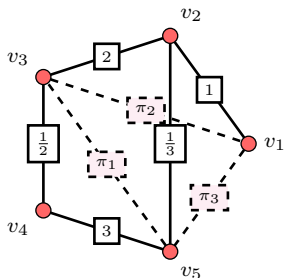
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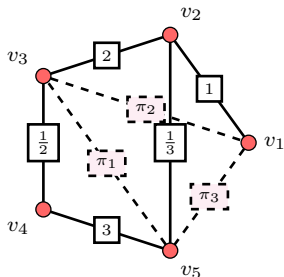


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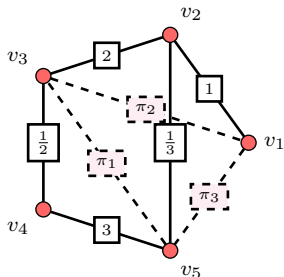
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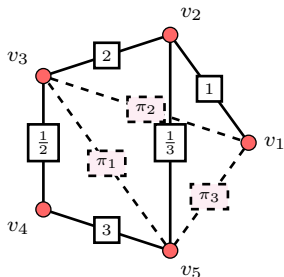
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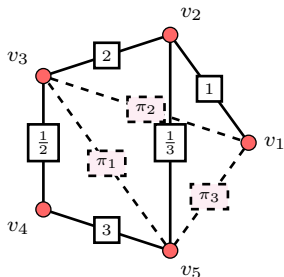
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 - e.g., pick the k candidate edges that correspond to the k largest π_i^* 's

Convex relaxation: a new narrative

- $0 \leq \pi_i \leq 1$: the probability of sampling the i th candidate

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maximize $\mathbb{E}_{\boldsymbol{\pi}}[t_w(\mathcal{G})]$

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- relaxation: hard \rightarrow soft objective and constraints
- justification for deterministic rounding (picking the k largest π_i^*)

Convex relaxation: a new narrative

- $0 \leq \pi_i \leq 1$: the probability of sampling the i th candidate

$$\underset{\pi}{\text{maximize}} \quad \mathbb{E}_{\pi}[t_w(\mathcal{G})]$$

$$\begin{aligned} \text{subject to} \quad & \mathbb{E}_{\pi}[|\mathcal{E}|] = k, \\ & \pi_i \in [0,1], \forall i \in [c]. \end{aligned}$$

$$\underset{\pi}{\text{maximize}} \quad \log \det \mathbf{L}(\pi)$$

$$\begin{aligned} \text{subject to} \quad & \sum_{i=1}^c \pi_i = k, \\ & \pi_i \in [0,1], \forall i \in [c]. \end{aligned}$$

- relaxation: hard \rightarrow soft objective and constraints
- justification for deterministic rounding (picking the k largest π_i^*)
- randomized rounding schemes

Certifying near-optimality

(notation: $\tau \triangleq \log \mathcal{T}_{\text{tree}}$)

Corollary:

$$\max \left\{ \tau_{\text{greedy}}, \tau_{\text{cvx}} \right\} \leq \underbrace{\text{OPT}}_{\text{intractable}} \leq \min \left\{ \alpha \tau_{\text{greedy}} + (1 - \alpha) \tau_{\text{init}}, \tau_{\text{cvx}}^* \right\}$$

where $\alpha \triangleq (1 - 1/e)^{-1} \approx 1.58$

Certifying near-optimality

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$$\underbrace{\max \left\{ \tau_{\text{greedy}}, \tau_{\text{cvx}} \right\}}_{\mathcal{L}} \leq \text{OPT} \leq \underbrace{\min \left\{ \alpha \tau_{\text{greedy}} + (1 - \alpha) \tau_{\text{init}}, \tau_{\text{cvx}}^* \right\}}_{\mathcal{U}}$$

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Certifying near-optimality

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Corollary:

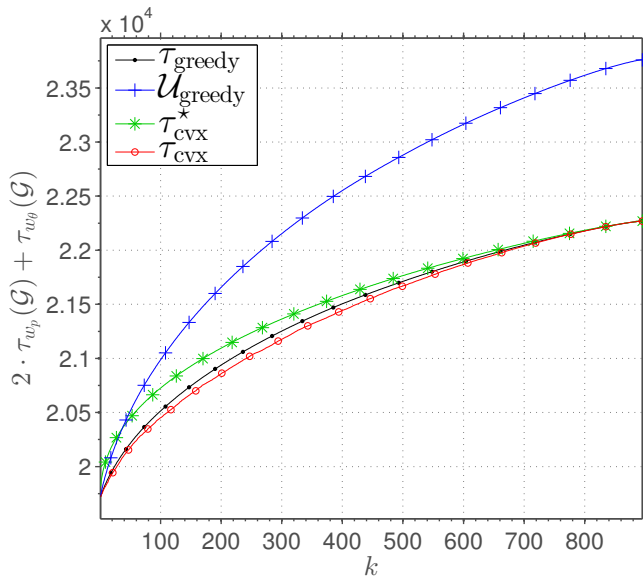
$$\underbrace{\max \left\{ \tau_{\text{greedy}}, \tau_{\text{cvx}} \right\}}_{\mathcal{L}} \leq \text{OPT} \leq \underbrace{\min \left\{ \alpha \tau_{\text{greedy}} + (1 - \alpha) \tau_{\text{init}}, \tau_{\text{cvx}}^* \right\}}_{\mathcal{U}}$$

where $\alpha \triangleq (1 - 1/e)^{-1} \approx 1.58$

- given any (suboptimal) design \mathcal{A} ,

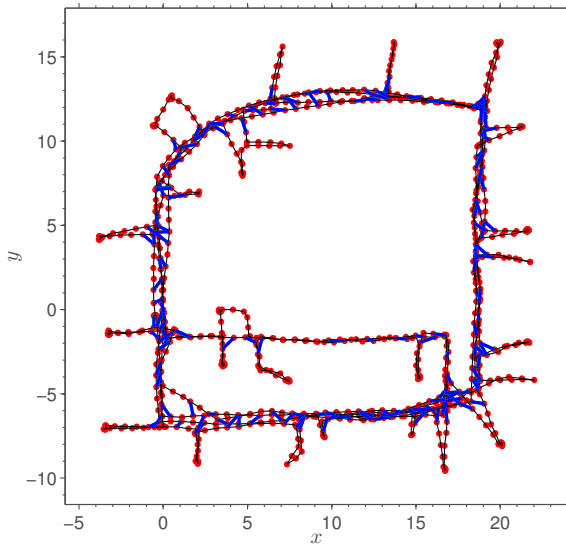
$$\max \left\{ 0, \mathcal{L} - \tau_{\mathcal{A}} \right\} \leq \underbrace{\text{OPT} - \tau_{\mathcal{A}}}_{\text{gap}} \leq \mathcal{U} - \tau_{\mathcal{A}}$$

Intel Research Lab Dataset



Intel Research Lab Dataset

$$k = 161 \quad \tau_{\text{greedy}} = 2.079e + 04 \quad \mathcal{U} = 2.097e + 04$$



Greedy design for $k = 161$ loop-closure edges (18% of candidates)

Other Applications

- **Relevant applications:**

- ▶ Network reliability under random edge failure
(e.g., power or communication networks)
- ▶ D-optimal incomplete block designs
- ▶ Molecular physics
- ▶ RNA modelling
- ▶ Estimation over sensor networks (e.g., time synchronization)
- ▶ Connectivity controller for multi-robot systems

Dirty Laundry & Conclusion

Active SLAM: (work in progress — not addressed here)

- ▶ Dimensionality reduction for D-optimal planning:
sensitive to topology and not to a particular embedding
- ▶ Hierarchical planning: topology \rightarrow embedding
- ▶ Advantages:
 - ▶ Agnostic to sensor readings and not confined to a particular embedding
 - ▶ Robust against local minima and linearization errors
 - ▶ A compact and almost lossless representation

Contributions:

- ▶ A new submodular graph invariant: $\log \mathcal{T}$
- ▶ First near-optimal approximation algorithms for designing t -optimal graphs
- ▶ A new narrative for MAXDET-like convex relaxation
- ▶ Near-optimality certificates

Thank you!

- 1 Maximizing the Weighted Number of Spanning Trees (arXiv)
- 2 Tree-Connectivity: Evaluating the Graphical Structure of SLAM (ICRA'16)
- 3 Good, Bad and Ugly Graphs for SLAM (RSS'15 Workshop)
- 4 Novel Insights Into the Impact of Graph Structure on SLAM (IROS'14)

kasra.github.io

δ -ESP*

minimize $|\mathcal{E}|$
 $\mathcal{E} \subseteq \mathcal{C}$

subject to $\text{tree}_w(\mathcal{E}_{\text{init}} \cup \mathcal{E}) \geq \delta.$

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► Performance guarantees

$$k_{\text{greedy}} \leq \zeta^* k_{\text{OPT}}$$

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- Performance guarantees

$$k_{\text{greedy}} \leq \zeta^* k_{\text{OPT}}$$

- Near-optimality certificates

$$\max \left\{ \left\lceil \frac{1}{\zeta^*} k_{\text{greedy}} \right\rceil, \left\lceil \sum_{i=1}^c \pi_i^* \right\rceil \right\} \leq k_{\text{OPT}} \leq \min \left\{ k_{\text{greedy}}, k_{\text{cvx}} \right\}$$

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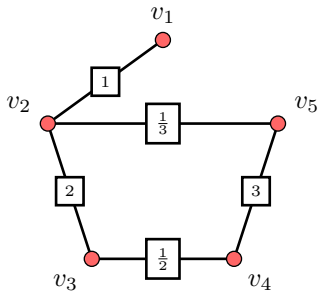
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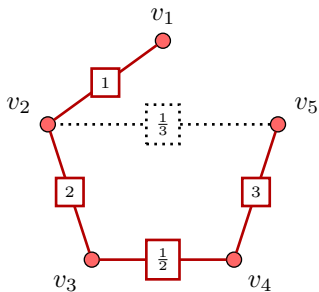
- Given any design with $k_{\mathcal{A}}$ edges,

$$\min \left\{ 0, k_{\mathcal{A}} - \mathcal{U} \right\} \leq \underbrace{k_{\mathcal{A}} - k_{\text{OPT}}}_{\text{gap}} \leq k_{\mathcal{A}} - \mathcal{L}$$

Kirchhoff's **Matrix**-**Tree** Theorems

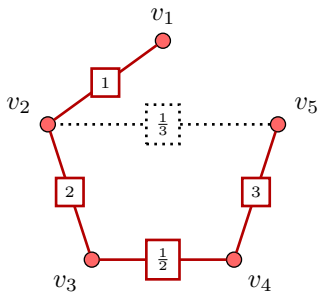


Kirchhoff's Matrix-Tree Theorems



$$\mathbb{V}_w(\mathcal{T}) = 1 \times 2 \times \frac{1}{2} \times 3 = 3$$

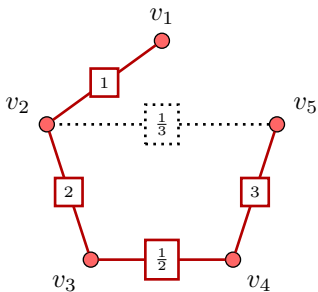
Kirchhoff's **Matrix-Tree** Theorems



$$t_w(\mathcal{G}) \triangleq \sum_{\mathcal{T} \in \mathbb{T}(\mathcal{G})} \mathbb{V}_w(\mathcal{T})$$

$$\mathbb{V}_w(\mathcal{T}) = 1 \times 2 \times \frac{1}{2} \times 3 = 3$$

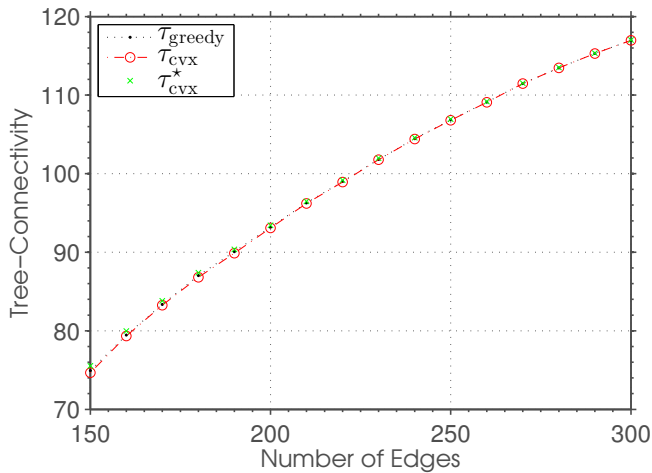
Kirchhoff's **Matrix-Tree** Theorems



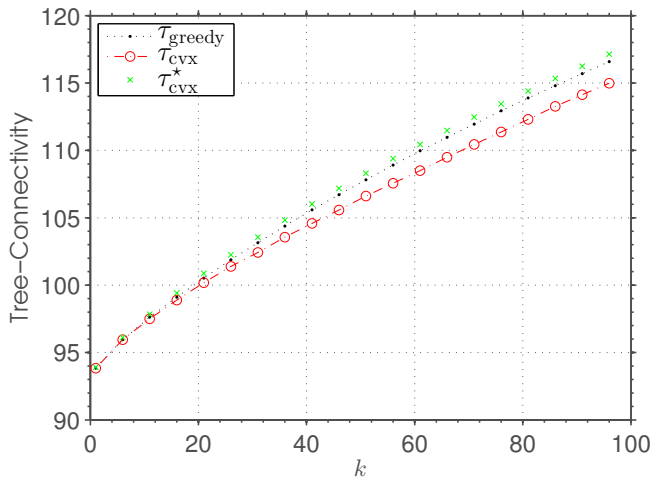
$$t_w(\mathcal{G}) \triangleq \sum_{\mathcal{T} \in \mathcal{T}(\mathcal{G})} \mathbb{V}_w(\mathcal{T}) \stackrel{(\text{MT})}{=} \det \mathbf{L}_w$$

\mathbf{L}_w : reduced weighted graph Laplacian

$$\mathbb{V}_w(\mathcal{T}) = 1 \times 2 \times \frac{1}{2} \times 3 = 3$$



Varying $|\mathcal{E}_{\text{init}}|$ for $k = 5$ and $|\mathcal{V}| = 50$



Varying k for $|\mathcal{V}| = 50$ and $|\mathcal{E}_{\text{init}}| = 200$