

# Interval State Estimation by Solving Data Association

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## Section 1

# Set membership tools for state estimation

# Set membership state estimation

Classical state estimation problem:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & \text{(evolution equation)} \\ \mathbf{y}^i = \mathbf{g}(\mathbf{x}(t_i)) & \text{(observation equation)} \end{cases}$$

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with:

- $\mathbf{x}(\cdot)$ ,  $\mathbf{u}(\cdot)$ , uncertain trajectories
- $\mathbf{y}^i$ , an input measurement vector



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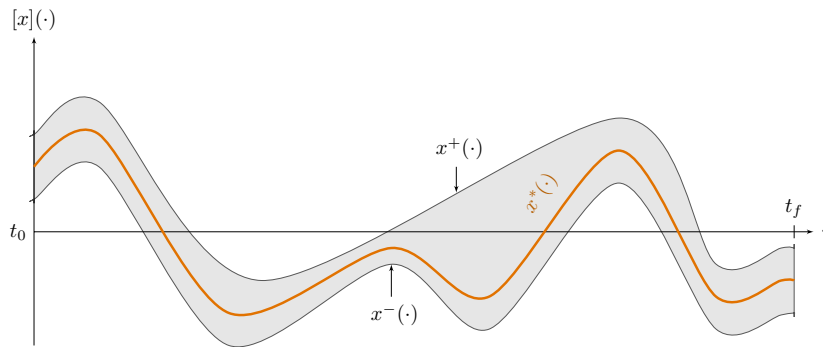
with:

- $\mathbf{x}(\cdot)$ ,  $\mathbf{u}(\cdot)$ , uncertain trajectories
- $\mathbf{y}^i$ , an input measurement vector

and associated sets:

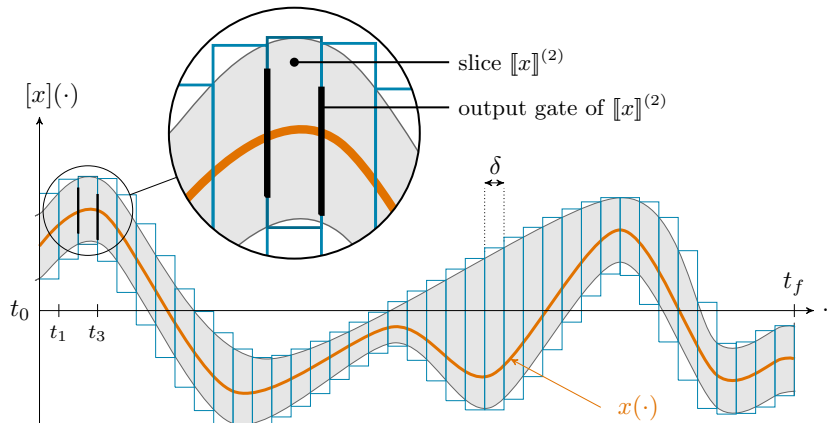
- $[\mathbf{x}](\cdot)$ ,  $[\mathbf{u}](\cdot)$ : tubes
- $[\mathbf{y}^i]$ : an interval

# Tubes



Example of scalar tube

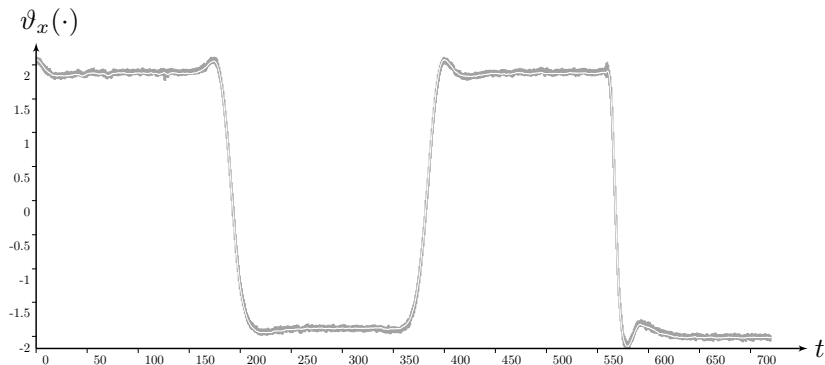
## Tubes



Computer implementation (<http://codac.io>)

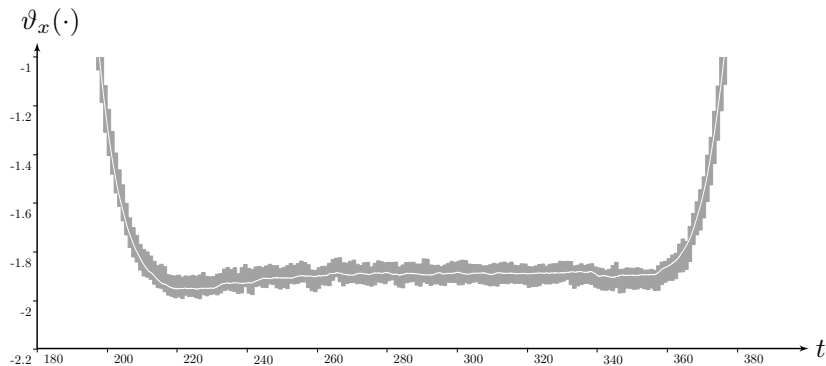
# Example: velocity sensing

East velocity given by a DVL + IMU sensors:



# Example: velocity sensing

East velocity given by a DVL + IMU sensors (zoom):

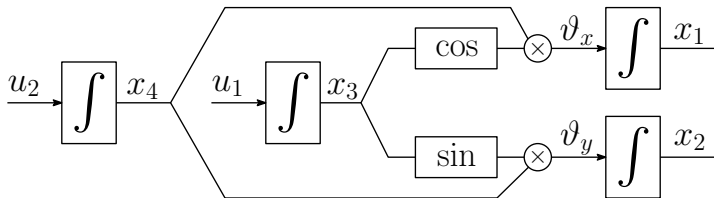


Decomposition of  $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u})$

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State equation:

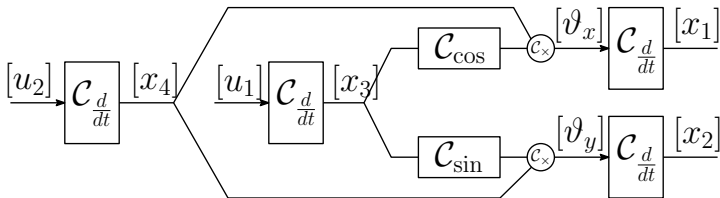
$$\left\{ \begin{array}{l} (i) \quad \dot{x}_1 = x_4 \cos(x_3) \\ (ii) \quad \dot{x}_2 = x_4 \sin(x_3) \\ (iii) \quad \dot{x}_3 = u_1 \\ (iv) \quad \dot{x}_4 = u_2 \end{array} \right.$$



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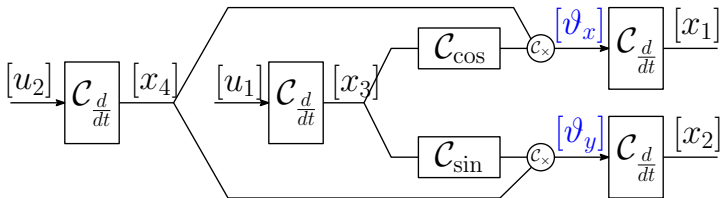




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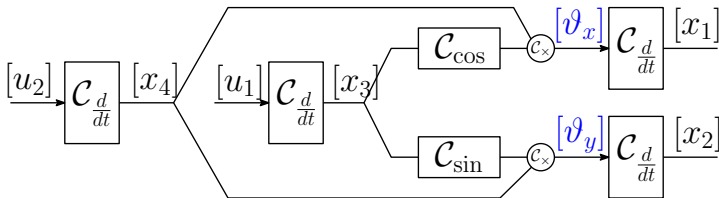
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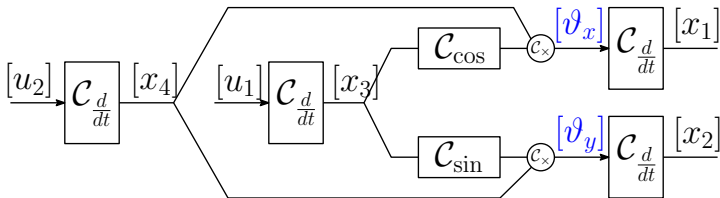
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Involved operators:  $C_{\times}$ ,  $C_{\cos}$ ,  $C_{\sin}$ ,  $C_{\frac{d}{dt}}$

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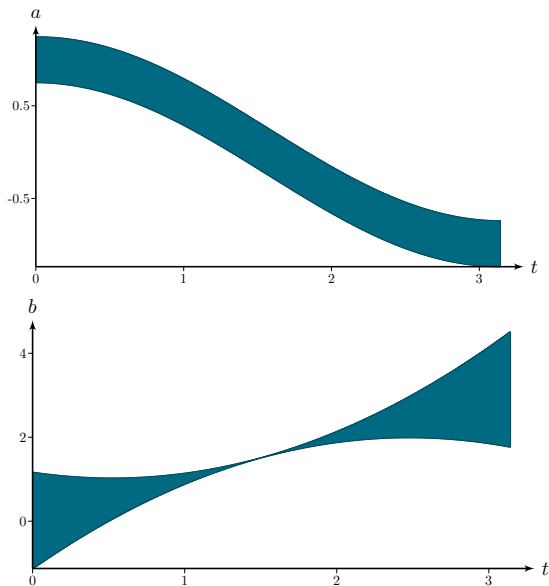
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# "Static" constraints

## Static constraint:

- $\forall t, f(a(\cdot), b(\cdot), \dots) = 0$
- non differential  
(not in the form  
 $\dot{a}(t) = b(t)$ )
- non inter-temporal  
(not in the form  
 $a(t+1) = b(t)$ )

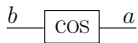


# "Static" constraints

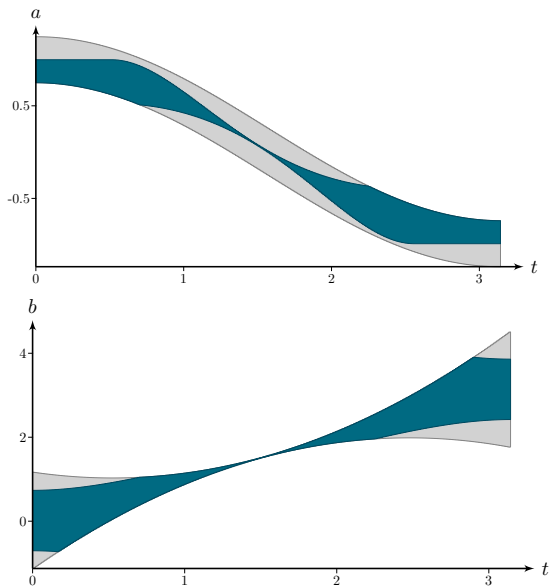
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Example with  $a(\cdot) = \cos(b(\cdot))$ :



$$\mathcal{C}_{\text{COS}}([a](\cdot), [b](\cdot))$$



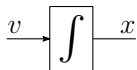
# "Static" constraints

A definition of the  $\mathcal{C}_+$  operator for tubes for the constraint  $a(\cdot) = x(\cdot) + y(\cdot)$ :

$$\mathcal{C}_+([a](\cdot), [x](\cdot), [y](\cdot))$$

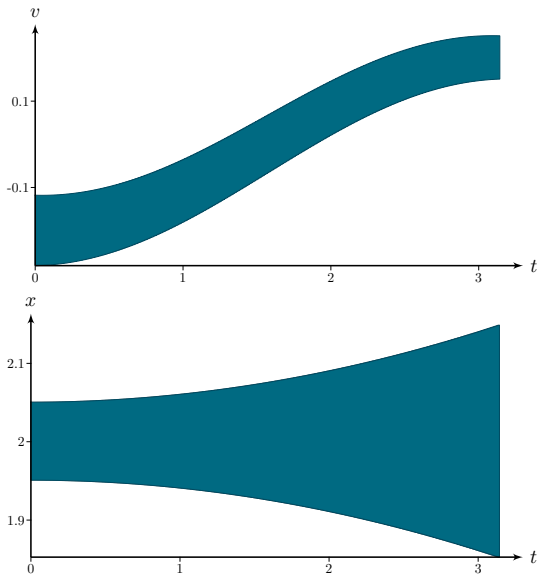
$$\begin{pmatrix} [a](t) \\ [x](t) \\ [y](t) \end{pmatrix} \xrightarrow{\mathcal{C}_+} \begin{pmatrix} [a](t) \cap ([x](\cdot) + [y](\cdot)) \\ [x](t) \cap ([a](\cdot) - [y](\cdot)) \\ [y](t) \cap ([a](\cdot) - [x](\cdot)) \end{pmatrix}$$

# Derivative constraint

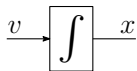


## Differential constraint:

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



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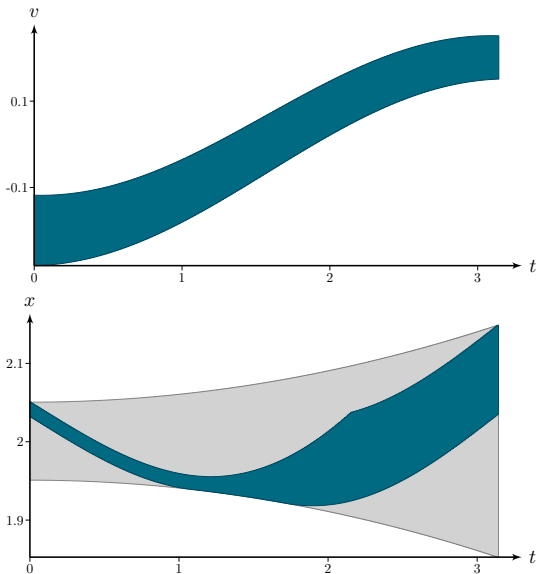
## Contractor on tubes:

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

■ Guaranteed computation of robot trajectories

Rohou, Jaulin, Mihaylova, Le Bars, Veres

*Robotics and Autonomous Systems*, 2017

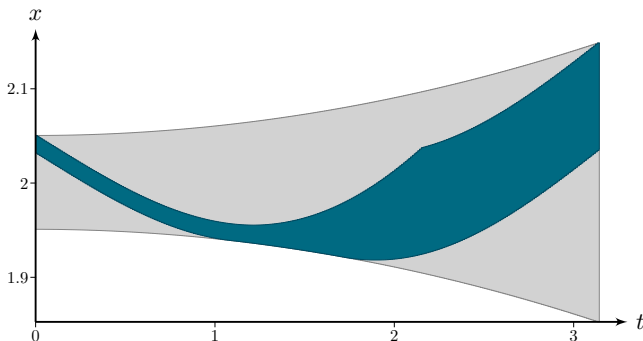




# Derivative constraint

Definition of the  $\mathcal{C}_{\frac{d}{dt}}$  operator:

$$\begin{pmatrix} [x](t) \\ [v](t) \end{pmatrix} \xrightarrow{\mathcal{C}_{\frac{d}{dt}}} \begin{pmatrix} \bigcap_{t_1=t_0}^{t_f} \left( [x](t_1) + \int_{t_1}^t [v](\tau) d\tau \right) \\ [v](t) \end{pmatrix} \quad (1)$$



# Propagations using Contractor Networks

## Contractor Programming

- $\mathcal{C}_+([z^j], [c], [b])$
- $\mathcal{C}_+([\mathbf{x}], [v], [w])$
- $\mathcal{C}_{\cos}([\mathbf{x}], [b])$
- $\mathcal{C}_{\mathbf{h}}([c], [\mathbf{u}], [y^i], [w])$
- $\mathcal{C}_{\frac{d}{dt}}([a], [b])$
- $\mathcal{C}_{\frac{d}{dt}}([c], [v])$

*(abstract example)*

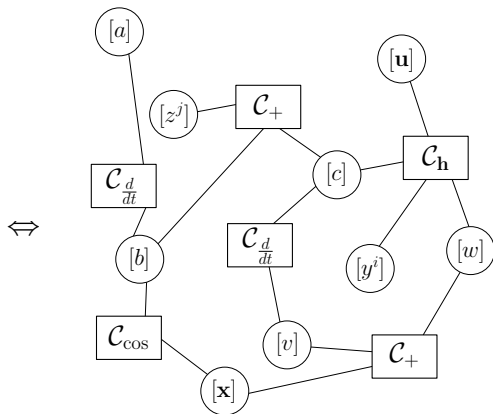
# Propagations using Contractor Networks

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## Contractor Networks

(<http://codac.io>)



(abstract example)

## Decomposition and wrapping effects

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u}) \iff \begin{cases} \mathbf{v} = \mathbf{f}(\mathbf{x}, \mathbf{u}) \\ \dot{\mathbf{x}} = \mathbf{v} \end{cases} \implies \begin{cases} \mathcal{C}_f([\mathbf{v}](), [\mathbf{x}](), [\mathbf{u}]()) \\ \mathcal{C}_{\frac{d}{dt}}([\mathbf{x}](), [\mathbf{v}]()) \end{cases}$$

# Decomposition and wrapping effects

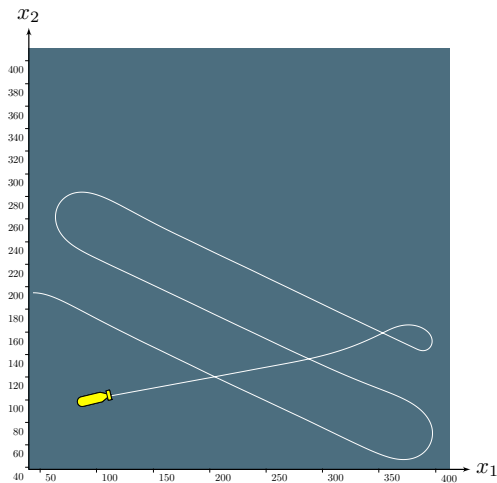
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See also: more efficient contractors without decomposition,  
e.g.  $\mathcal{C}_{\text{Lohner}}$  for dealing with  $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$

■ Safe and collaborative autonomous underwater docking

Auguste Bourgois *PhD thesis*, 2021

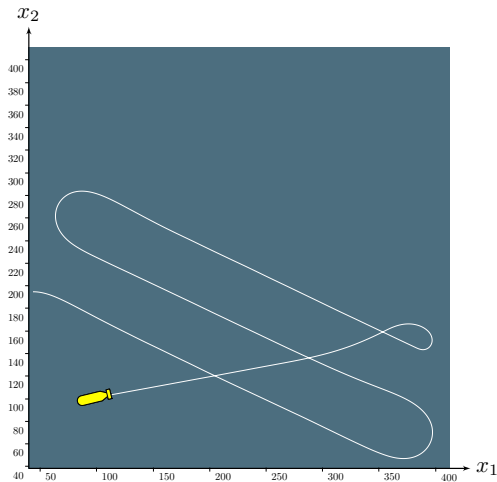
# Dynamic state estimation



State estimation:

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

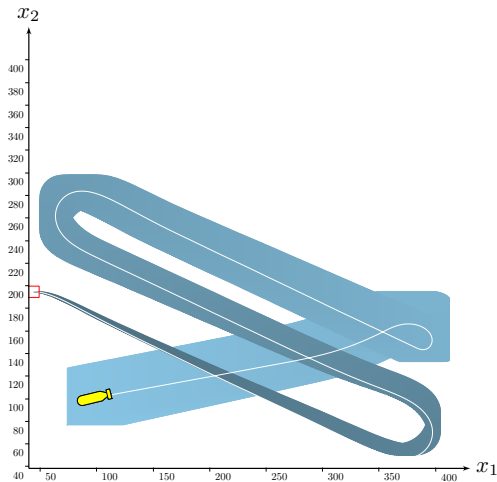
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# Dynamic state estimation

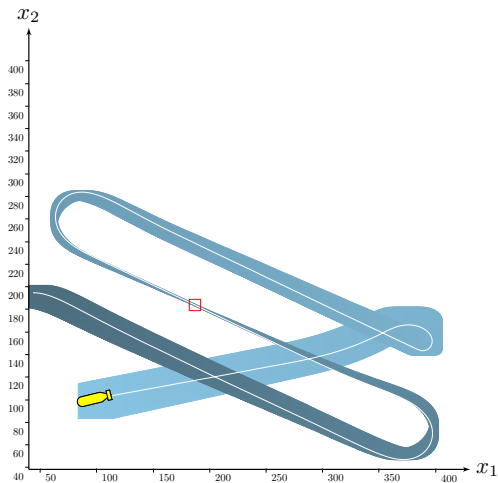


State estimation:

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



# Dynamic state estimation

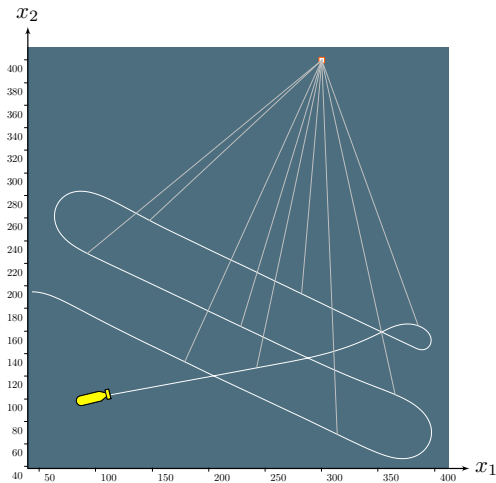


State estimation:

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

# Dynamic state estimation

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

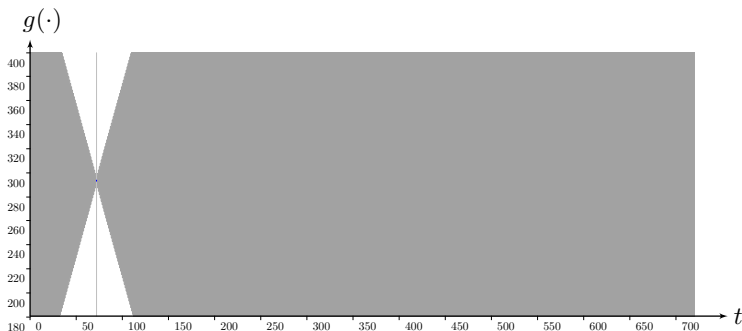


**Non-linear state estimation:**

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

# Exteroceptive measurements

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



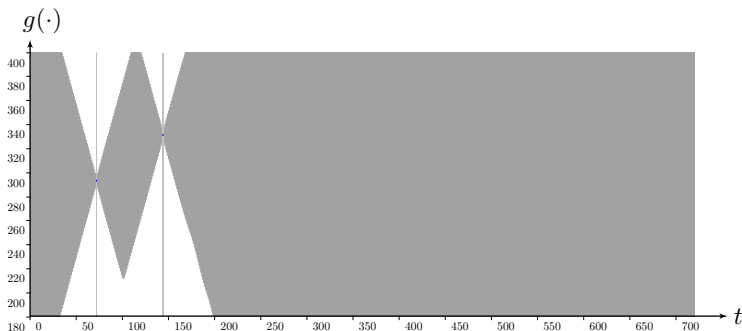
Observation tube, considering 1 range-only measurement from the beacon.

The state tube  $[x](\cdot)$  and  $[g](\cdot)$  are constrained by

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

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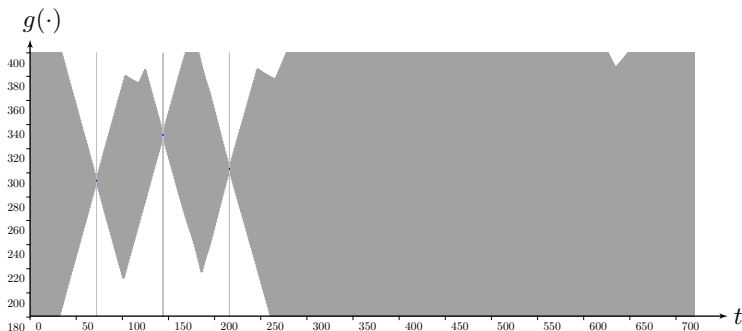
Observation tube, considering 2 range-only measurements from the beacon.

The state tube  $[x](\cdot)$  and  $[g](\cdot)$  are constrained by

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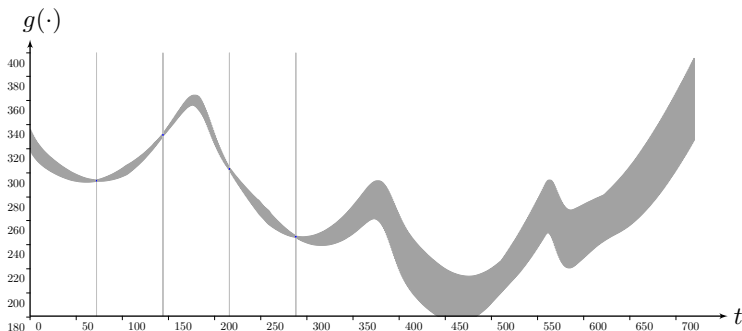
Observation tube, considering 3 range-only measurements from the beacon.

The state tube  $[x](\cdot)$  and  $[g](\cdot)$  are constrained by

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



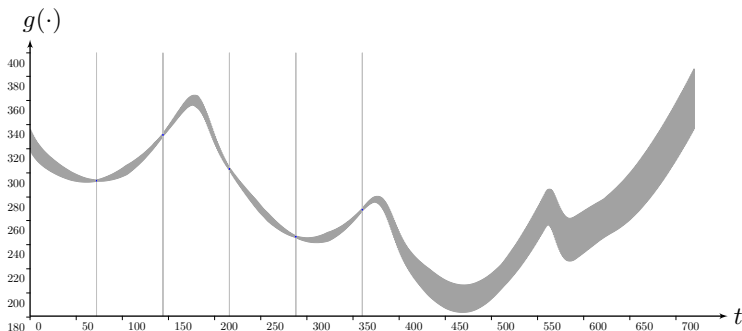
Observation tube, considering 4 range-only measurements from the beacon.

The state tube  $[\mathbf{x}](\cdot)$  and  $[g](\cdot)$  are constrained by

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# Exteroceptive measurements

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



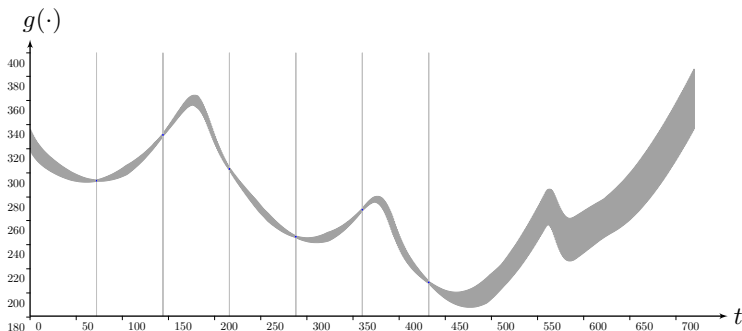
Observation tube, considering 5 range-only measurements from the beacon.

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# Exteroceptive measurements

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

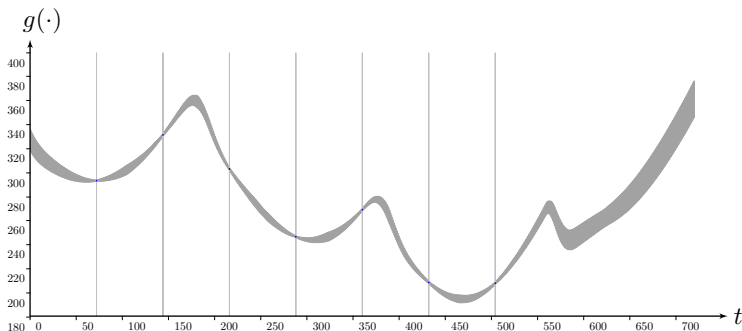
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Creating another tube  $[g](\cdot)$  that will be **constrained by measurements**.



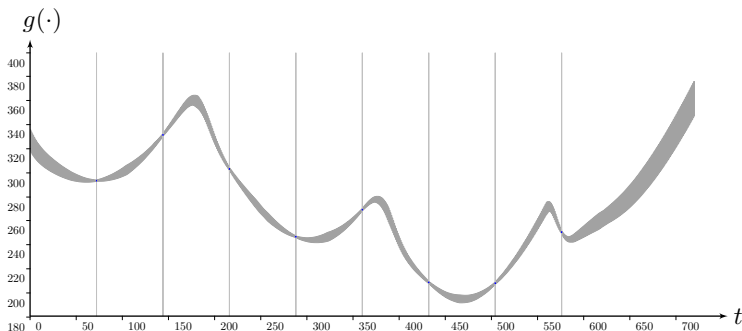
Observation tube, considering 7 range-only measurements from the beacon.

The state tube  $[x](\cdot)$  and  $[g](\cdot)$  are constrained by

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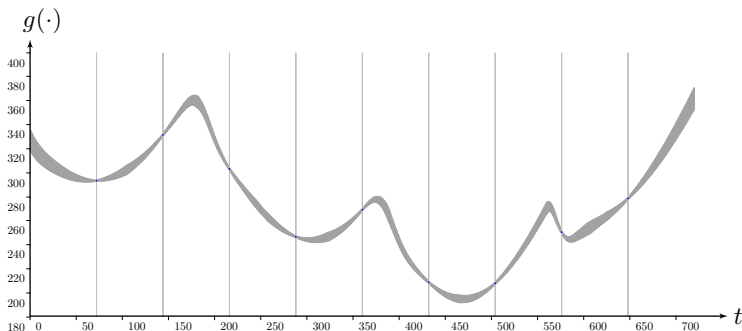
Observation tube, considering 8 range-only measurements from the beacon.

The state tube  $[x](\cdot)$  and  $[g](\cdot)$  are constrained by

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# Exteroceptive measurements

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



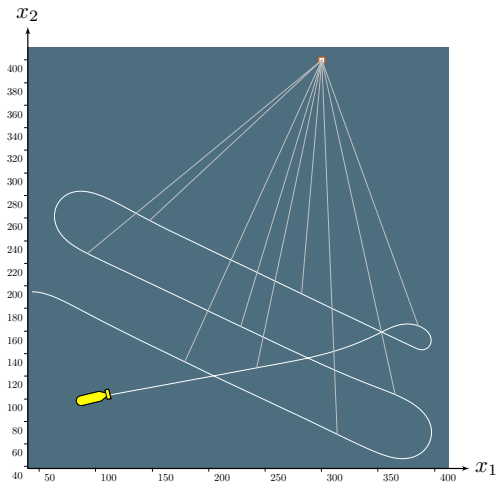
Observation tube, considering 9 range-only measurements from the beacon.

The state tube  $[\mathbf{x}](\cdot)$  and  $[g](\cdot)$  are constrained by

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

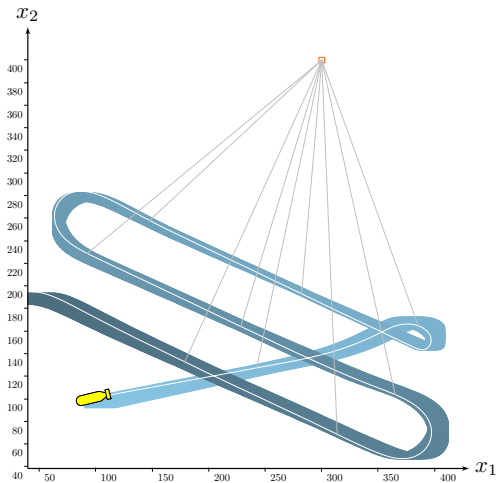


**State estimation:**

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

# Dynamic state estimation

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



**State estimation:**

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## Section 2

# Application to underwater robotics with indistinguishable landmarks

Video

# Underwater robotics: sonar sensors

**Side-scan sonars:** to perceive objects on the seabed

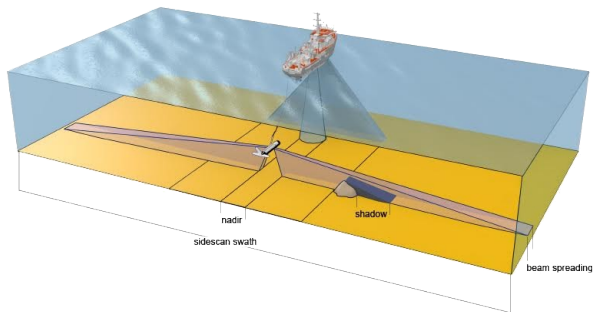


A side-scan sonar Klein Max-View 600 during a demo in Brest, France.



# Underwater robotics: sonar sensors

**Side-scan sonars:** to perceive objects on the seabed



Schematic drawing illustrating the principles of a side-scan sonar.

Image from [www.ga.gov.au](http://www.ga.gov.au)

# Underwater robotics: sonar sensors

**Side-scan sonars:** to perceive objects on the seabed



Perception of a wreck with the Klein Max-View 600.

# Underwater robotics: sonar sensors

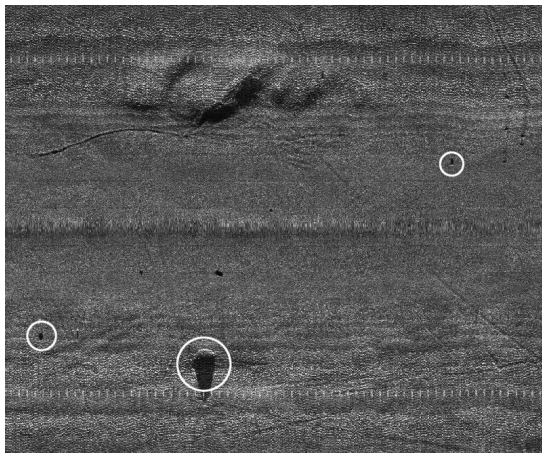
Now, onboard of an **Autonomous Underwater Vehicle (AUV)**:



*Daurade* Autonomous Underwater Vehicle (AUV).

# Underwater robotics: sonar sensors

Now, onboard of an **Autonomous Underwater Vehicle (AUV)**:



Detection of unidentifiable/indistinguishable rocks on the seabed.

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2. **The landmarks are indistinguishable**

All the rocks on the seabed look alike:



3. **The position of each landmark is known (bounded)**
4. **The initial pose of the robot is not known**



# Localization with data association: assumptions

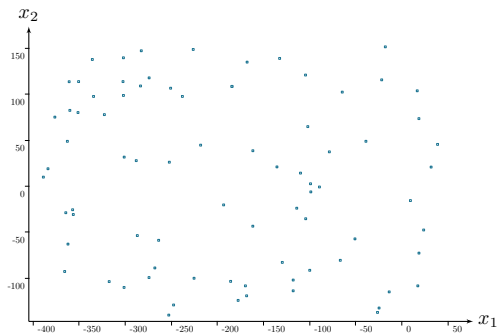
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2. **The landmarks are indistinguishable**  
All the rocks on the seabed look alike:



3. **The position of each landmark is known (bounded)**
4. **The initial pose of the robot is not known**

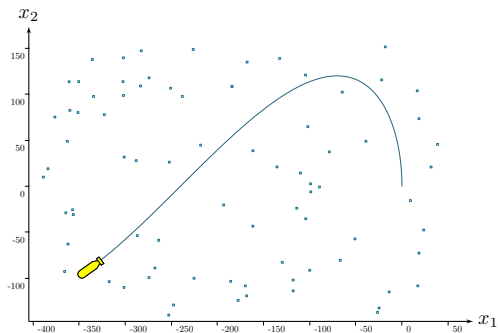
state estimation  $\Leftrightarrow$  data association

## Localization with data association: formalization



$$\left\{ \begin{array}{l} \mathbf{m}^i \in \mathbb{M} \\ \text{(map constraint)} \end{array} \right.$$

## Localization with data association: formalization



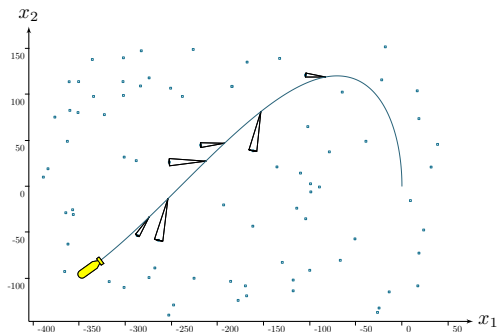
$$\mathbf{m}^i \in \mathbb{M}$$

(map constraint)

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t))$$

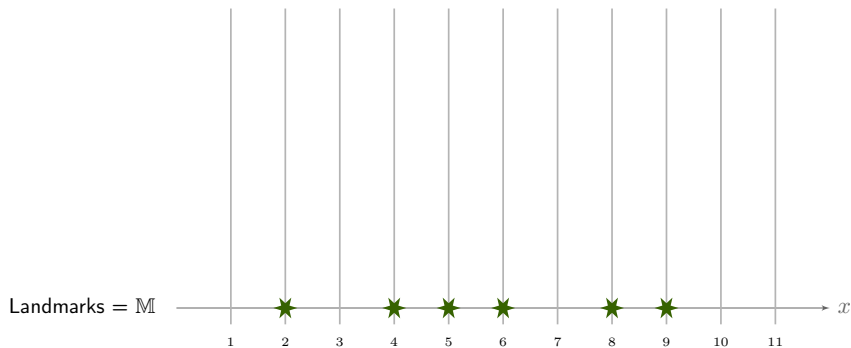
(evolution equation)

## Localization with data association: formalization



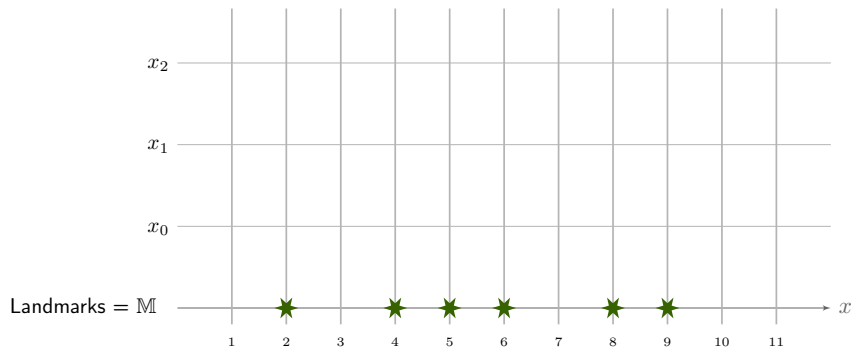
$$\left\{ \begin{array}{l} \mathbf{m}^i \in \mathbb{M} \\ \text{(map constraint)} \\ \\ \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \text{(evolution equation)} \\ \\ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0} \\ \text{(observation equation)} \end{array} \right.$$

# State estimation with indistinguishable landmarks



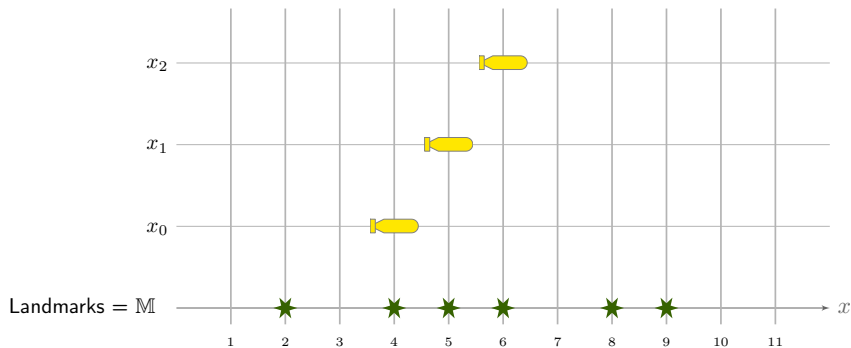
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



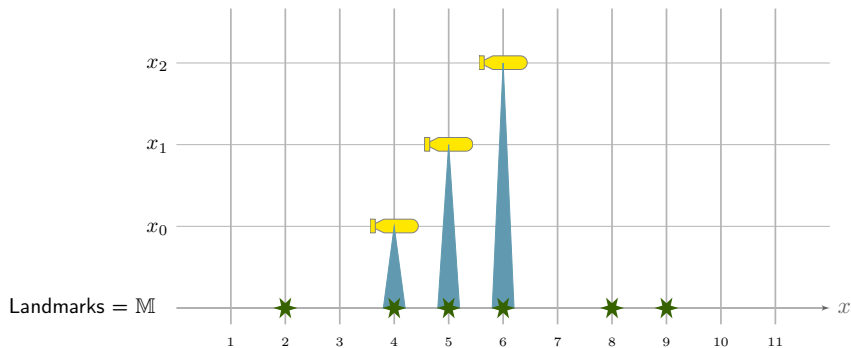
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

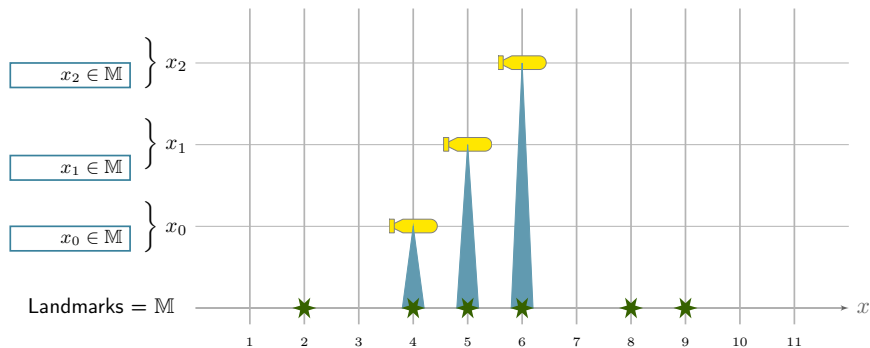
## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

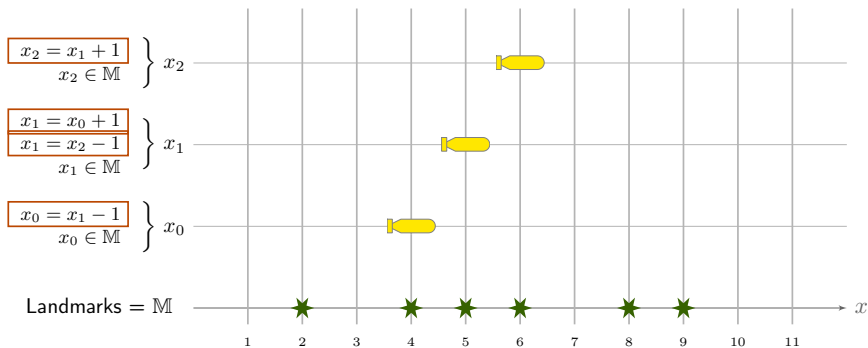


## State estimation with indistinguishable landmarks



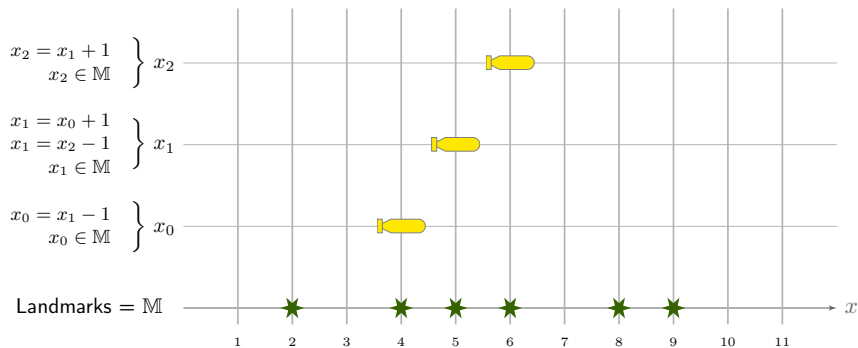
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



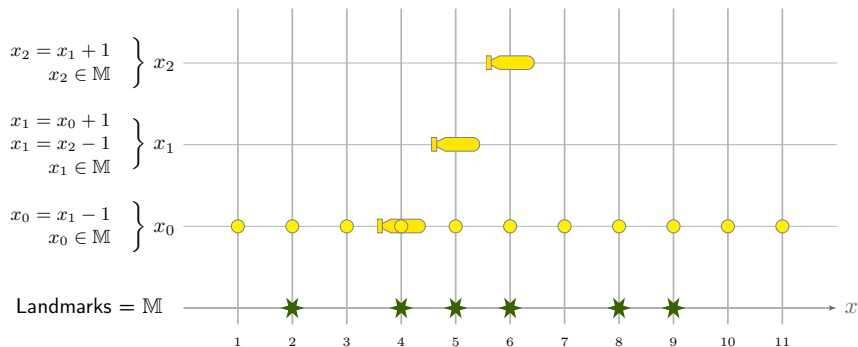
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



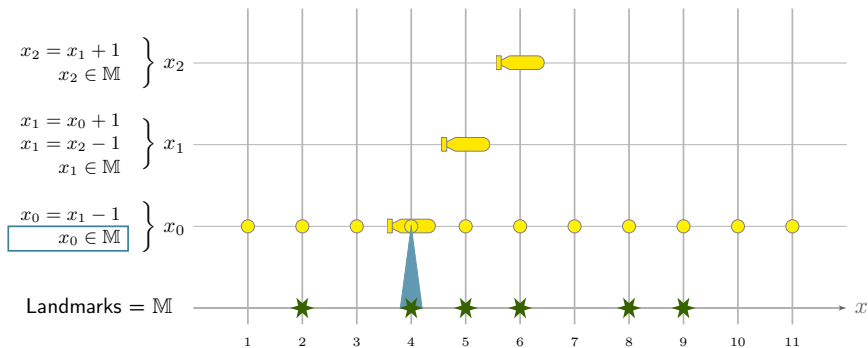
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



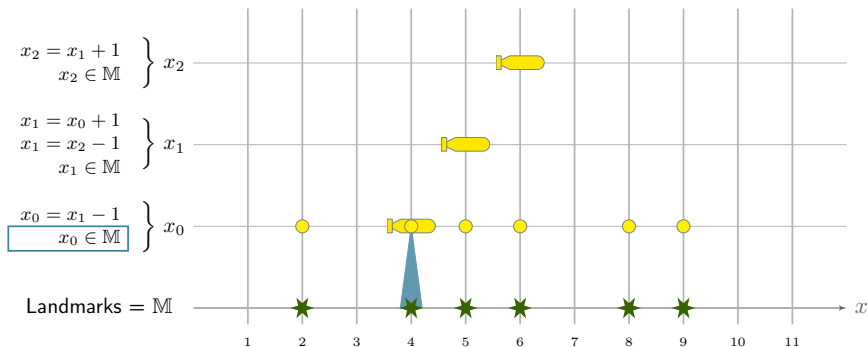
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



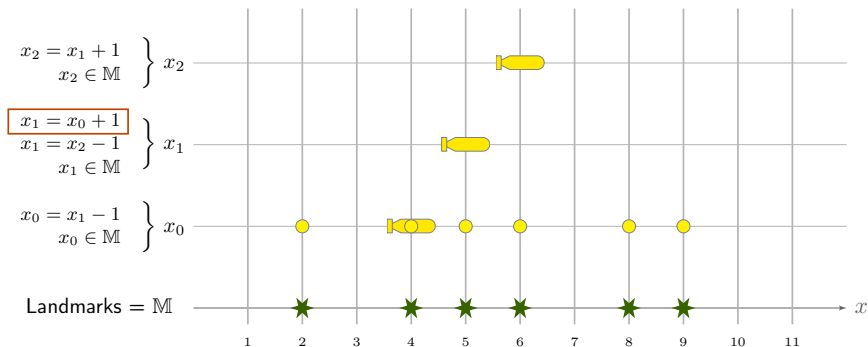
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



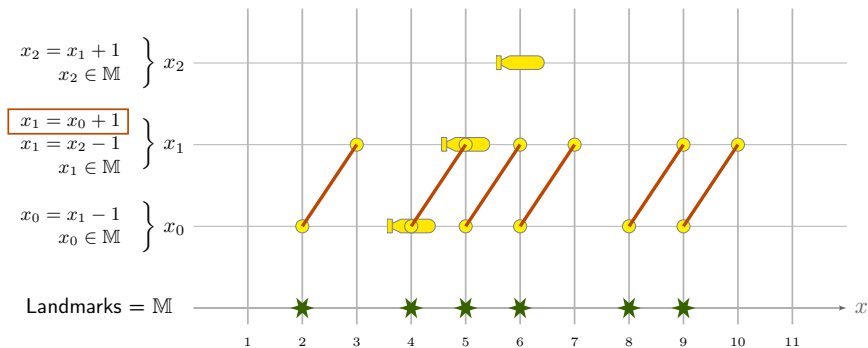
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

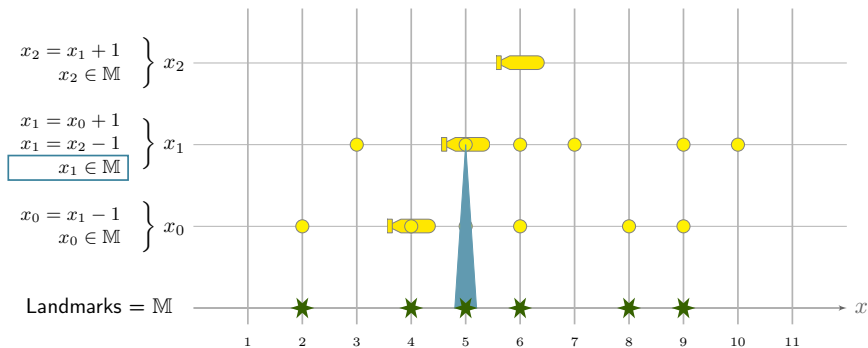
## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

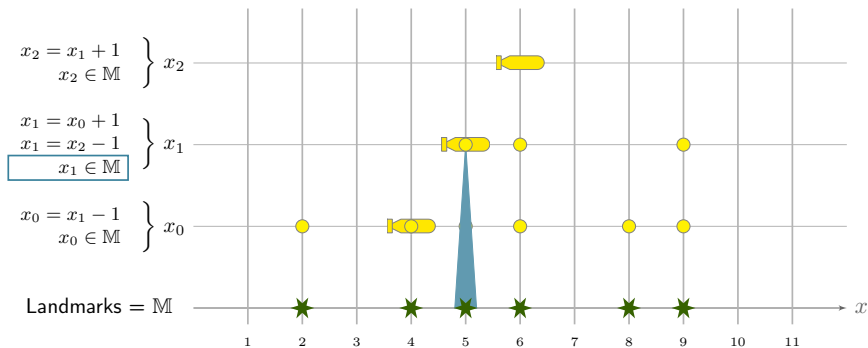


## State estimation with indistinguishable landmarks



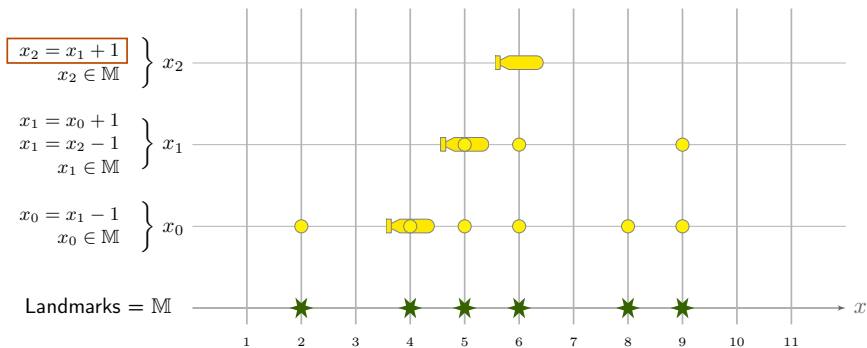
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



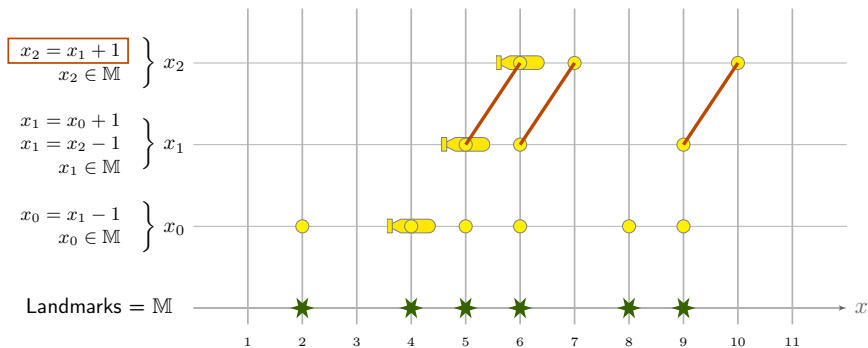
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



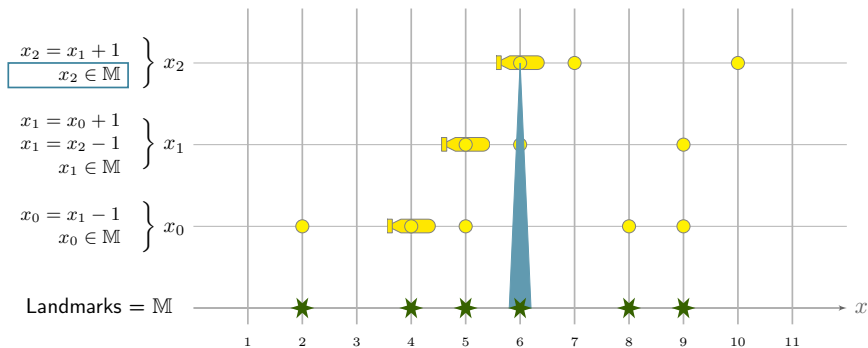
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



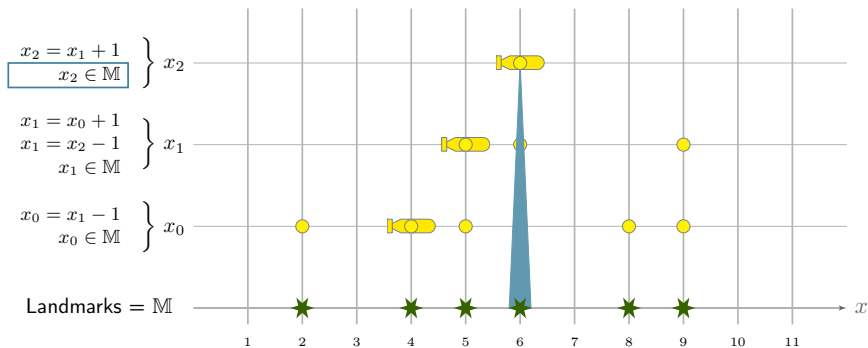
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



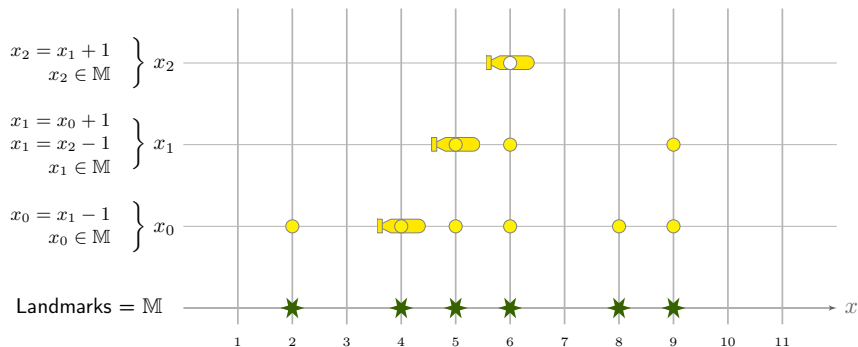
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks



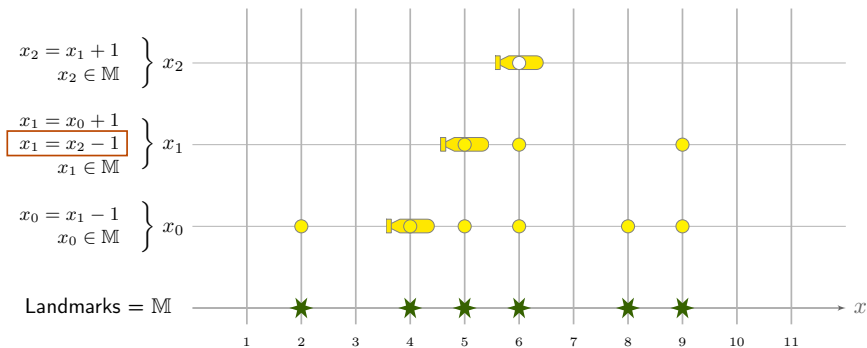
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## State estimation with indistinguishable landmarks



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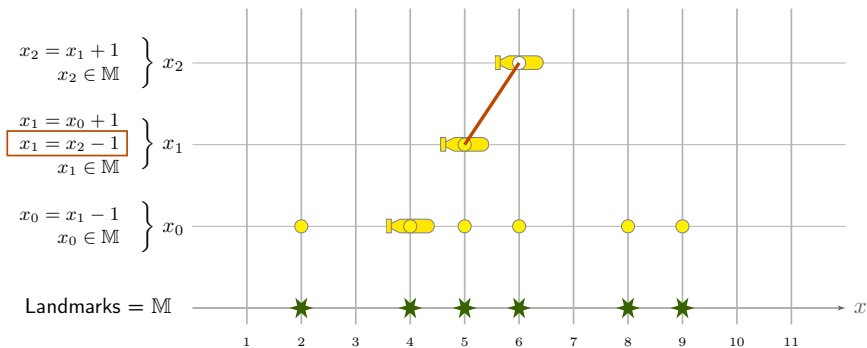
## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

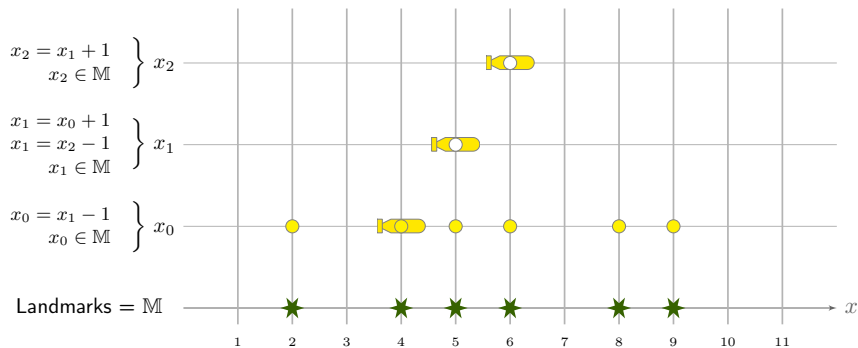


## State estimation with indistinguishable landmarks



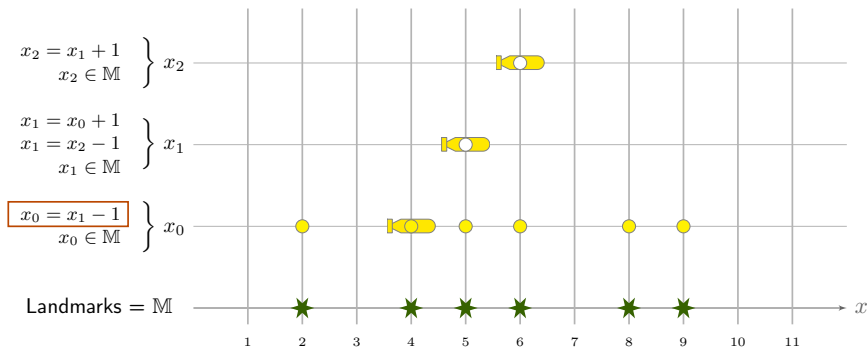
$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks

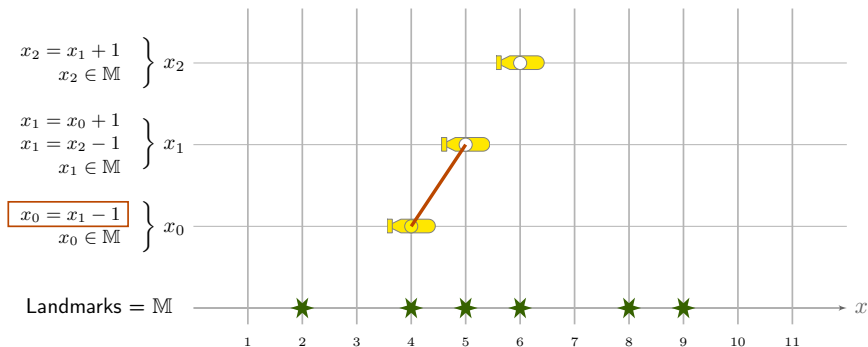


$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks

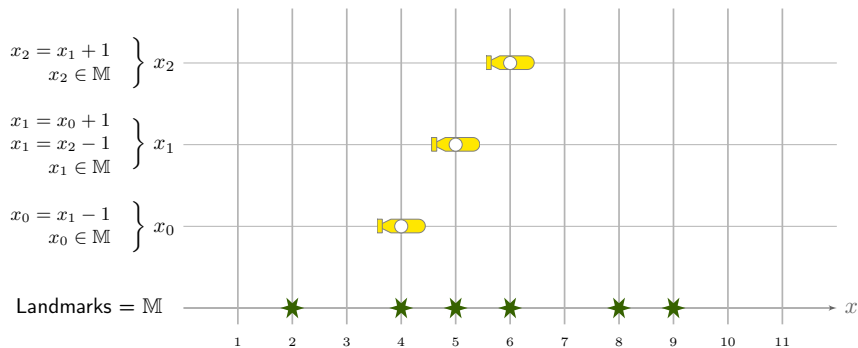


## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

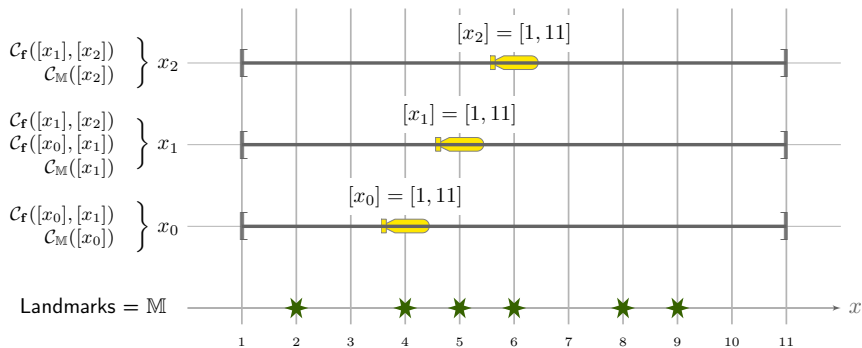
## State estimation with indistinguishable landmarks



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks

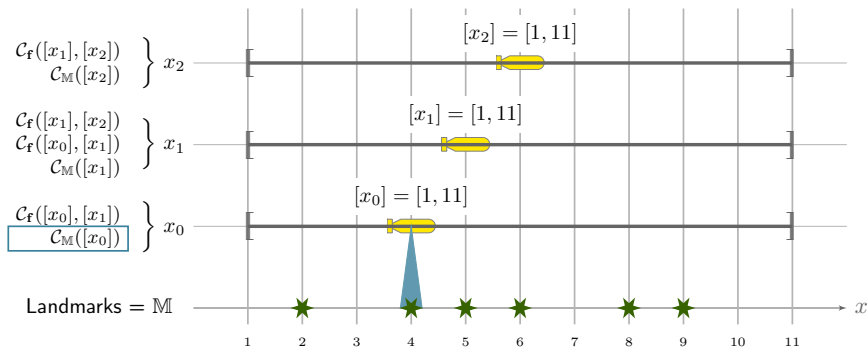
## Set-membership approach



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks

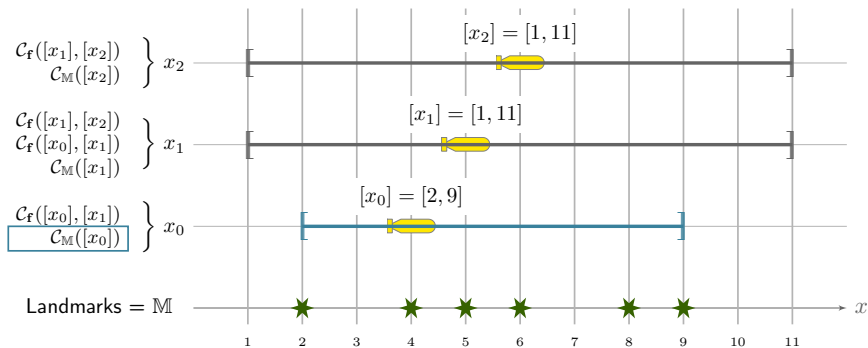
## Set-membership approach



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

## State estimation with indistinguishable landmarks

## Set-membership approach

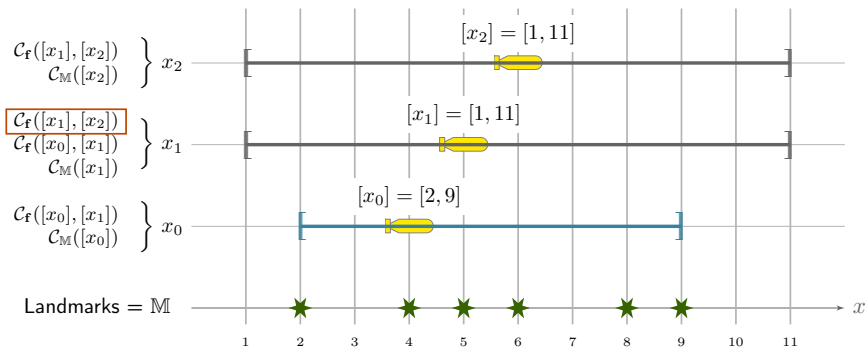


$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$



## State estimation with indistinguishable landmarks

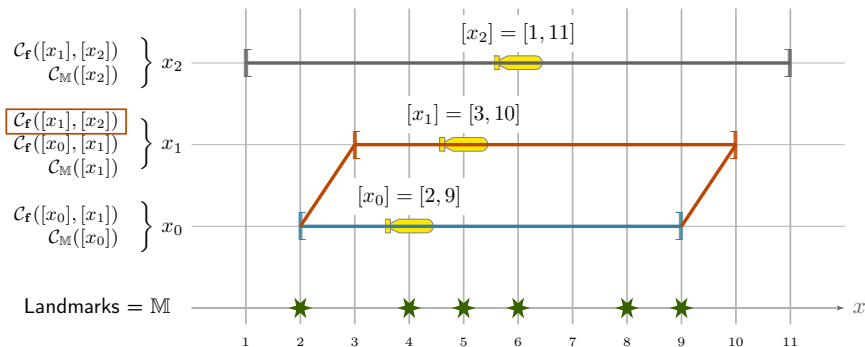
## Set-membership approach



$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

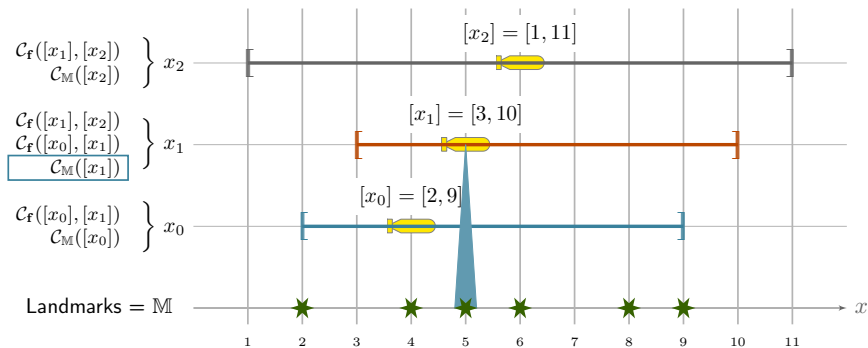
## State estimation with indistinguishable landmarks

## Set-membership approach



## State estimation with indistinguishable landmarks

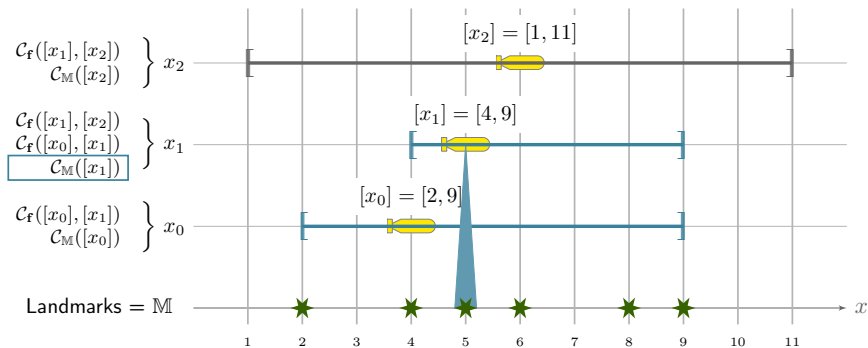
## Set-membership approach



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## State estimation with indistinguishable landmarks

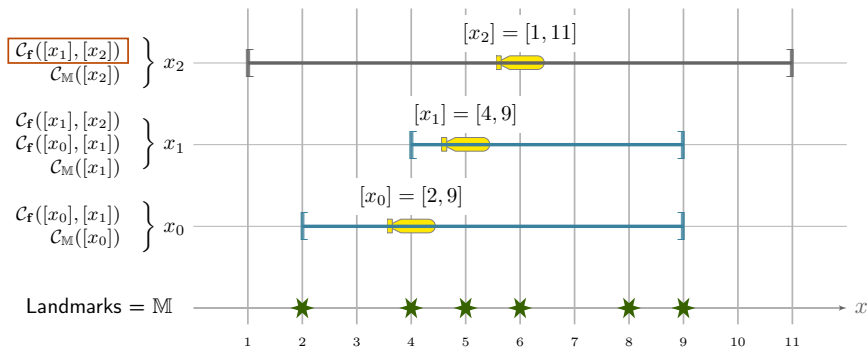
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## State estimation with indistinguishable landmarks

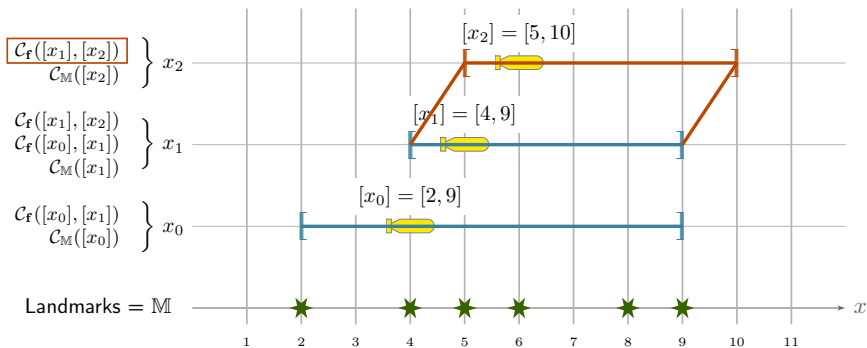
## Set-membership approach



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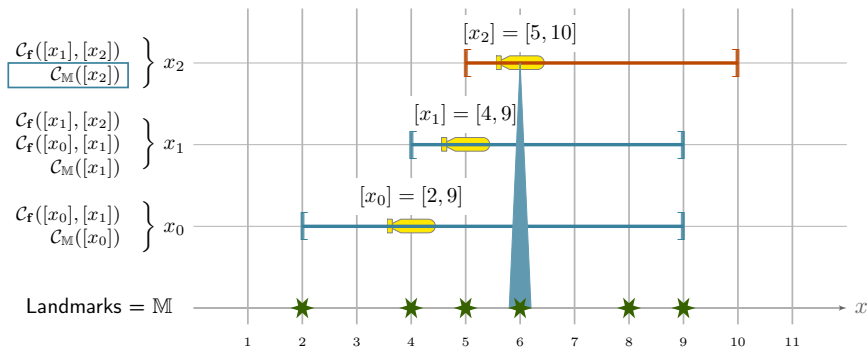
## State estimation with indistinguishable landmarks

## Set-membership approach



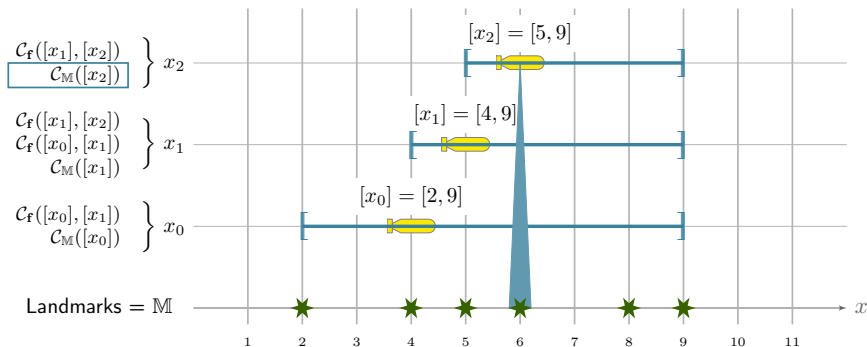
## State estimation with indistinguishable landmarks

## Set-membership approach



## State estimation with indistinguishable landmarks

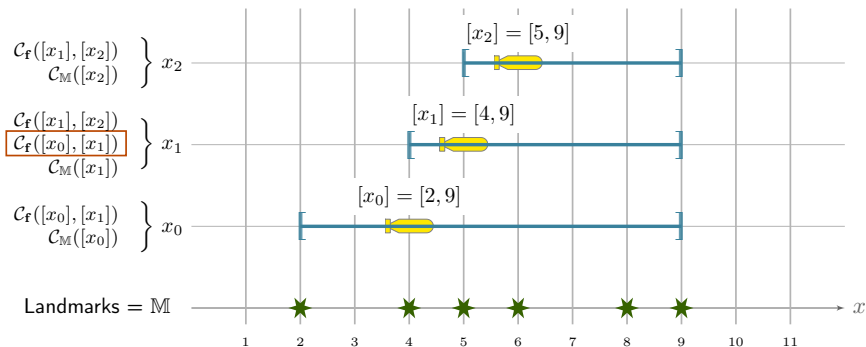
## Set-membership approach





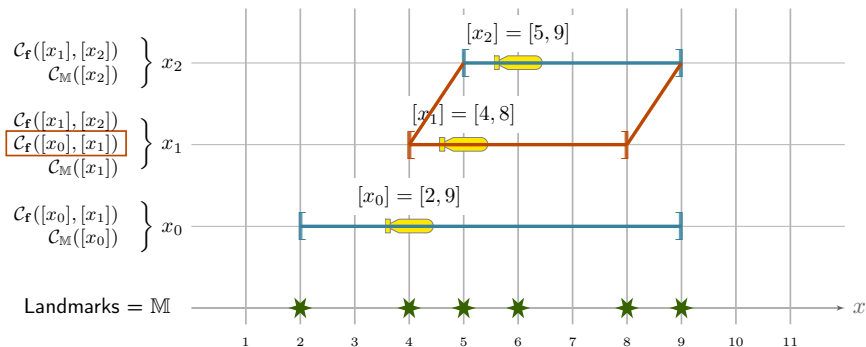
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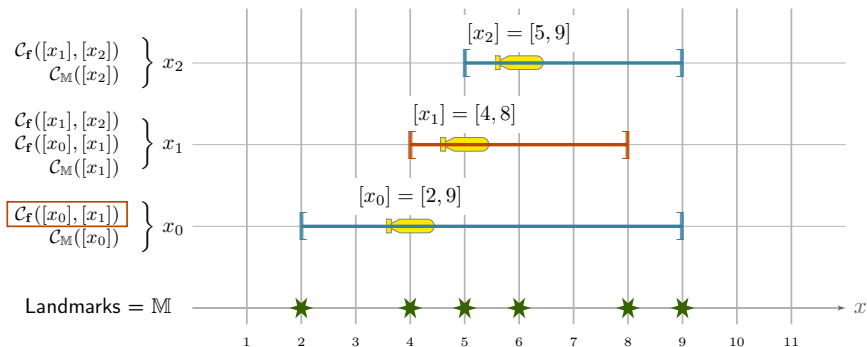
## State estimation with indistinguishable landmarks

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## State estimation with indistinguishable landmarks

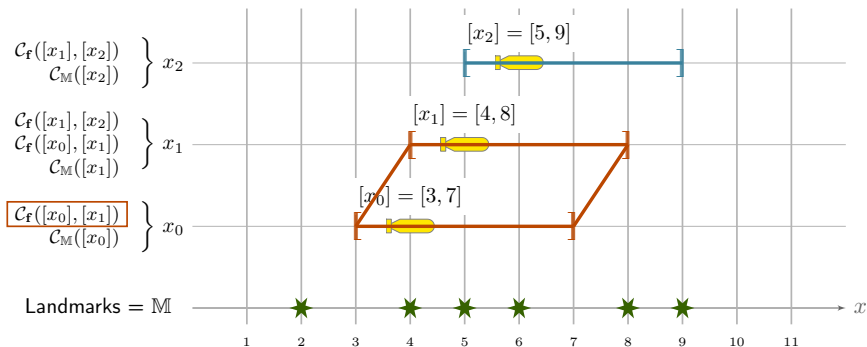
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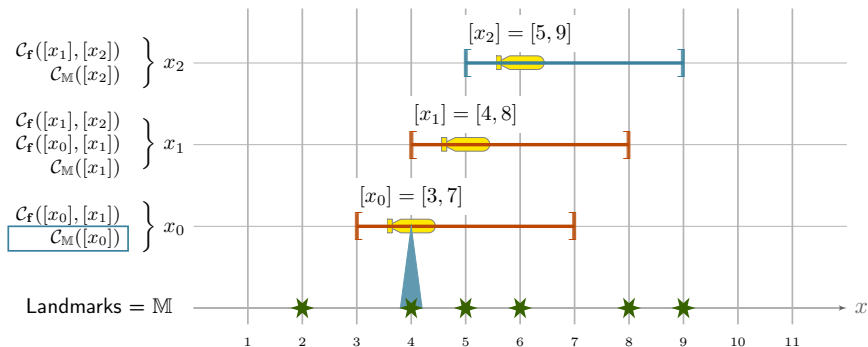
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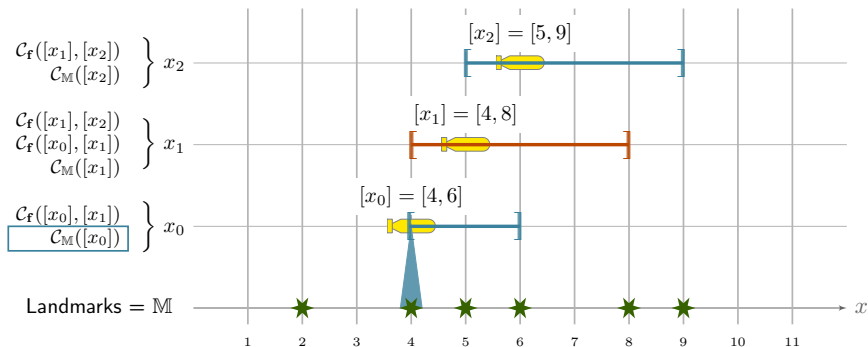
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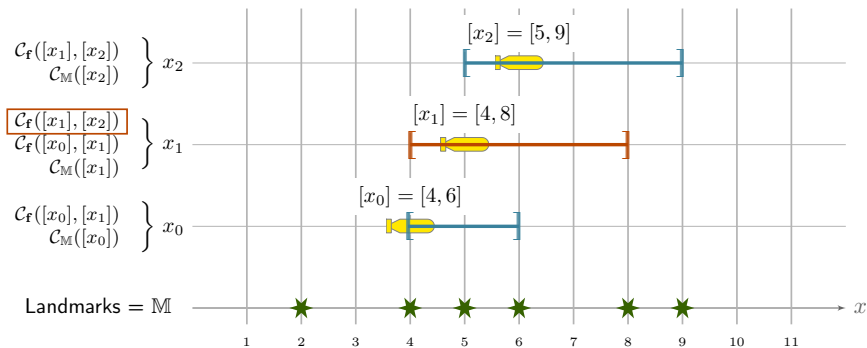
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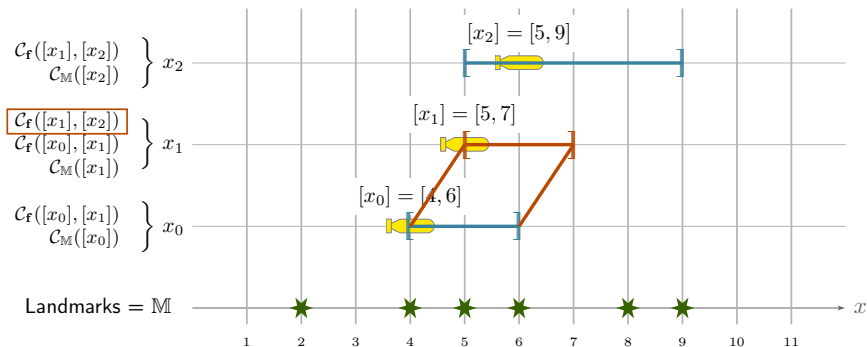
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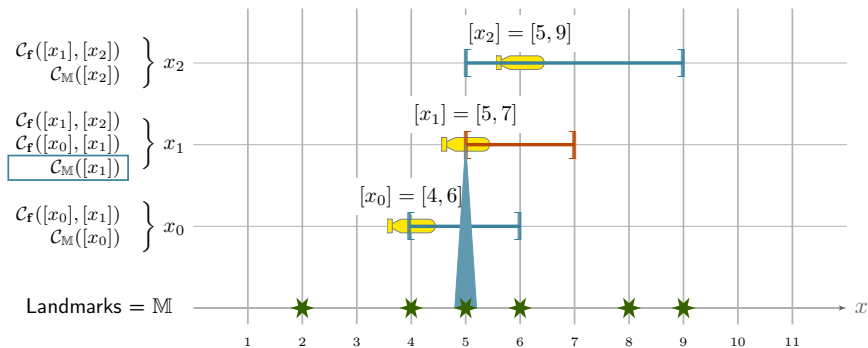


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## State estimation with indistinguishable landmarks

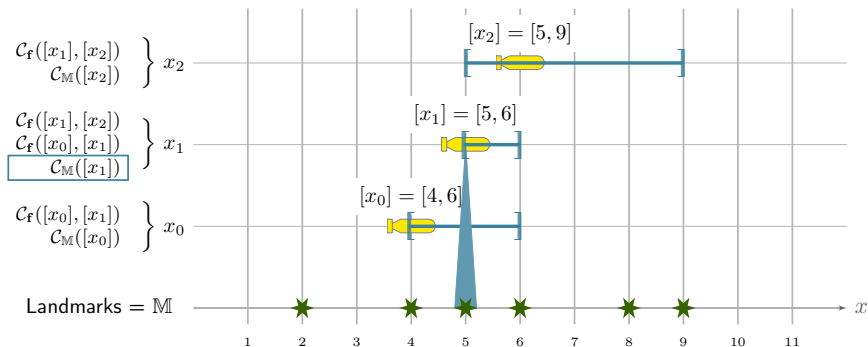
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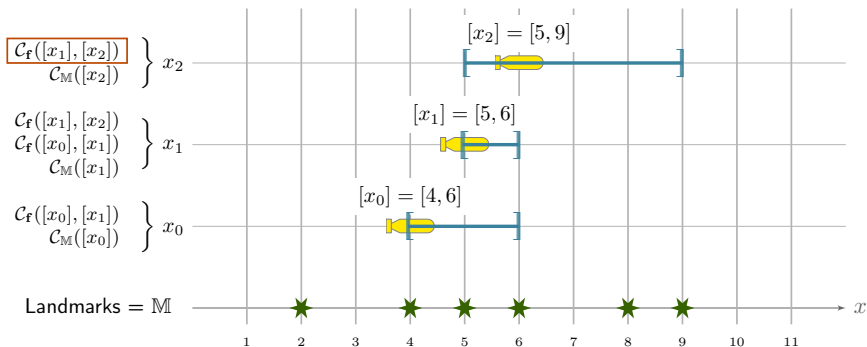
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## Set-membership approach



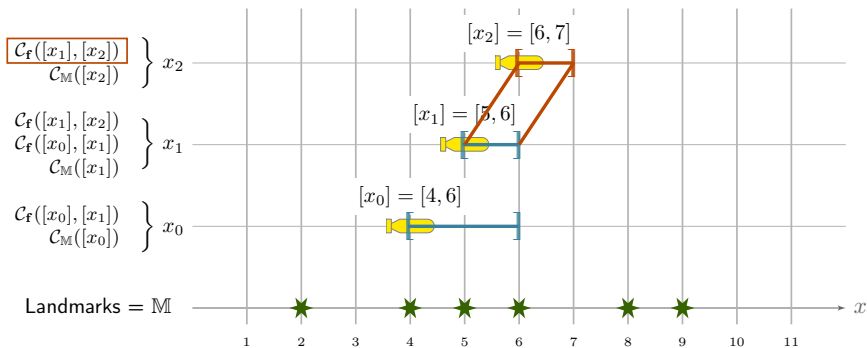
## State estimation with indistinguishable landmarks

## Set-membership approach



## State estimation with indistinguishable landmarks

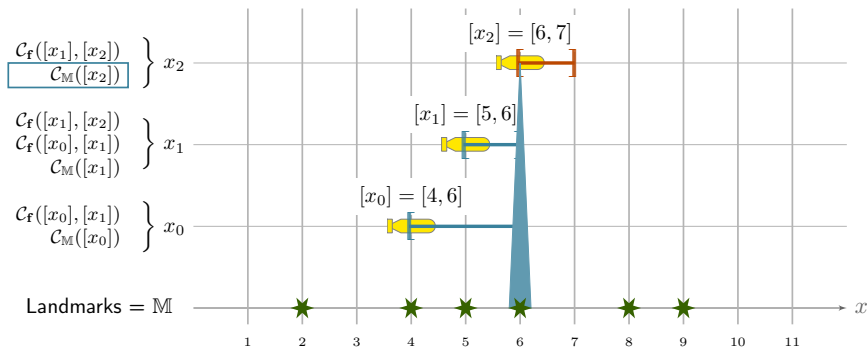
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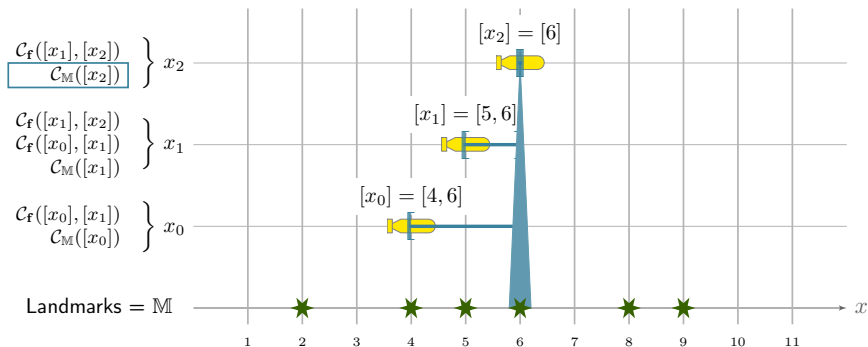
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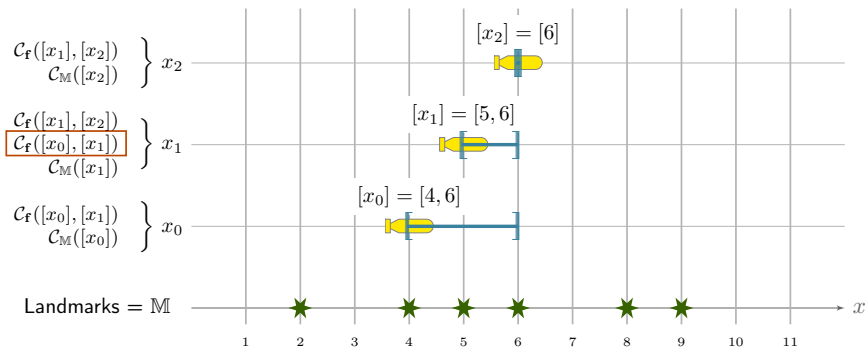
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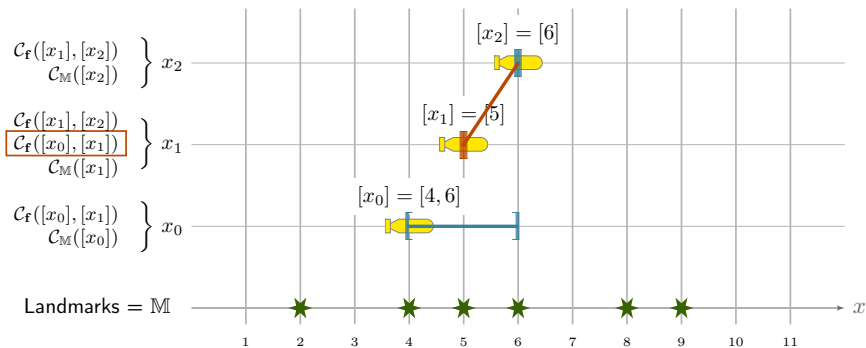
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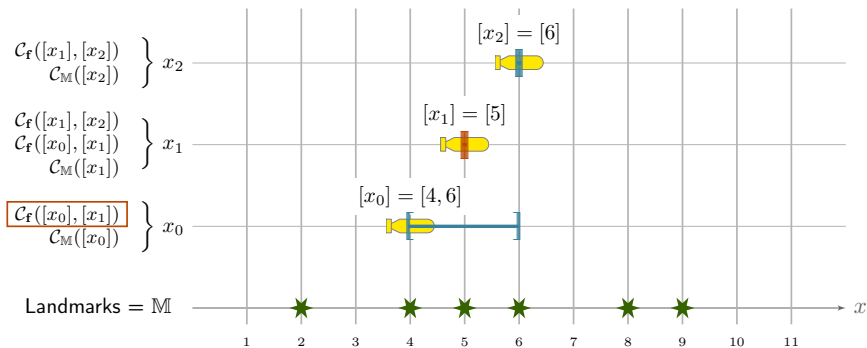


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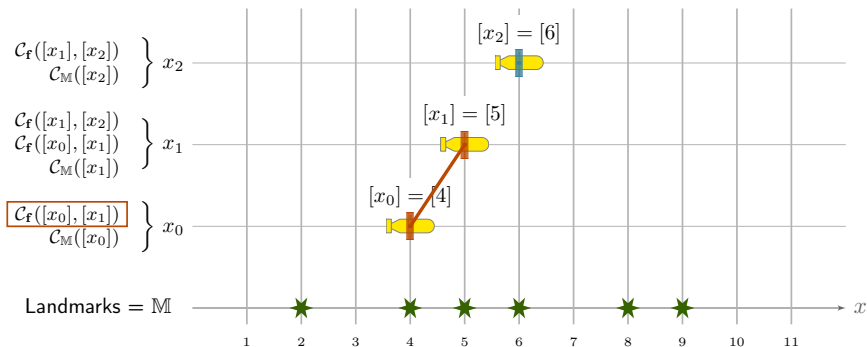
## State estimation with indistinguishable landmarks

## Set-membership approach



## State estimation with indistinguishable landmarks

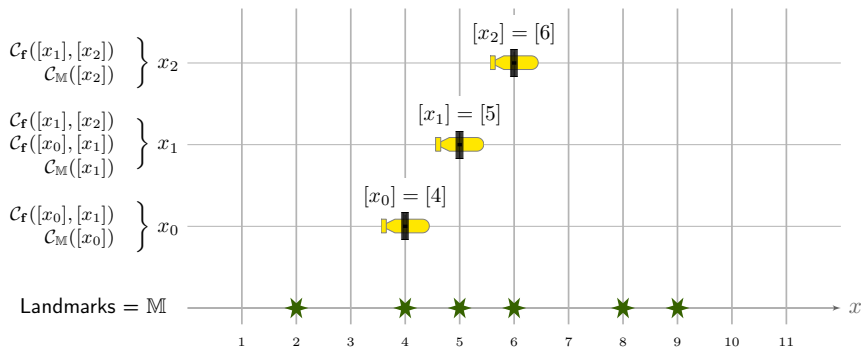
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## State estimation with indistinguishable landmarks

## Set-membership approach

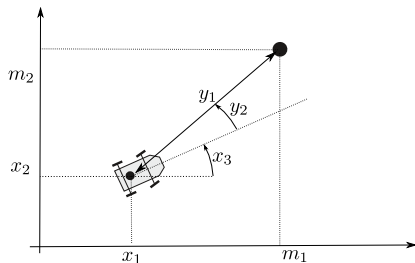


$$\mathbb{M} = \{2, 4, 5, 6, 8, 9\}$$

# State estimation with landmark perception: example

## Example:

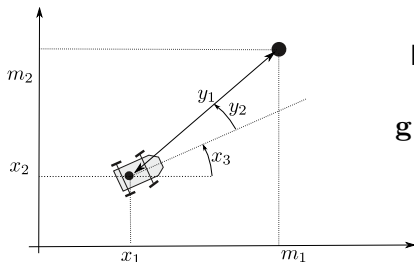
- a robot at position  $(x_1, x_2)^\top$  with a heading  $x_3$
- a landmark  $\mathbf{m}$  located at  $(m_1, m_2)^\top$
- the corresponding measurement vector is composed of
  - the distance  $y_1$
  - the bearing  $y_2$



# State estimation with landmark perception: example

## Example:

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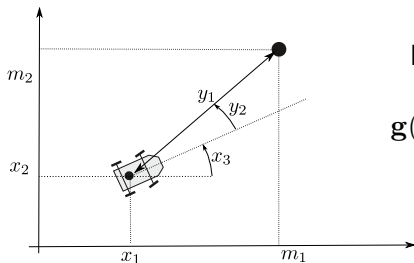
In such case, we have:

$$\mathbf{g}(\mathbf{x}, \mathbf{y}) = \begin{pmatrix} x_1 + y_1 \cdot \cos(x_3 + y_2) - m_1 \\ x_2 + y_1 \cdot \sin(x_3 + y_2) - m_2 \end{pmatrix}$$

# State estimation with landmark perception: example

## Example:

- a robot at position  $(x_1, x_2)^T$  with a heading  $x_3$
- a landmark  $\mathbf{m}$  located at  $(m_1, m_2)^T$
- the corresponding measurement vector is composed of
  - the distance  $y_1$
  - the bearing  $y_2$



In such case, we have:

$$\mathbf{g}(\mathbf{x}, \mathbf{y}, \mathbf{m}^i) = \begin{pmatrix} x_1 + y_1 \cdot \cos(x_3 + y_2) - m_1^i \\ x_2 + y_1 \cdot \sin(x_3 + y_2) - m_2^i \end{pmatrix}$$

# State estimation with landmark perception

In the general case we have:

$$\left\{ \begin{array}{l} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0} \\ \mathbf{m} \in [\mathbf{m}] \end{array} \right.$$

# State estimation with landmark perception

In the general case we have:

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**Problem:** when several landmarks  $\mathbf{m}_1, \dots, \mathbf{m}_l$  can be observed,

- data may not be associated,
- we do not know to which landmark  $\mathbf{m}^i$  the measurement  $\mathbf{y}^i$  refers.



# State estimation with landmark perception

In the general case we have:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0} \\ (\mathbf{m}^i \in [\mathbf{m}_1]) \vee \dots \vee (\mathbf{m}^i \in [\mathbf{m}_\ell]) \end{cases}$$

with  $\mathbf{m}^i$  the identity of the beacon perceived at time  $t_i$ .

**Problem:** when several landmarks  $\mathbf{m}_1, \dots, \mathbf{m}_\ell$  can be observed,

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# State estimation with landmark perception

In the general case we have:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0} \\ \mathbf{m}^i \in \mathbb{M} = \{[\mathbf{m}_1], \dots, [\mathbf{m}_\ell]\} \end{cases}$$

with  $\mathbf{m}^i$  the identity of the beacon perceived at time  $t_i$ .

**Problem:** when several landmarks  $\mathbf{m}_1, \dots, \mathbf{m}_\ell$  can be observed,

- data may not be associated,
- we do not know to which landmark  $\mathbf{m}^i$  the measurement  $\mathbf{y}^i$  refers.

# State estimation with landmark perception

Interesting test case with **heterogeneous constraints**:

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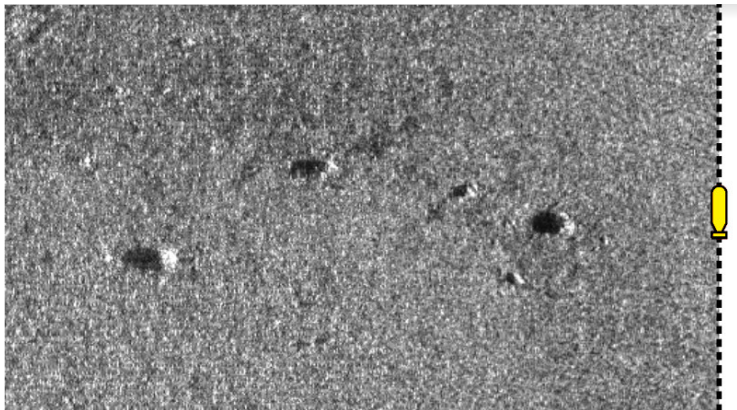
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# Constellation contractor: illustration

Constraint  $\mathbf{m}^i \in \mathbb{M}$ :

An observation  $\mathbf{y}^i$  is related to one  $\mathbf{m}^i$  of the known landmarks  $\mathbb{M}$ .

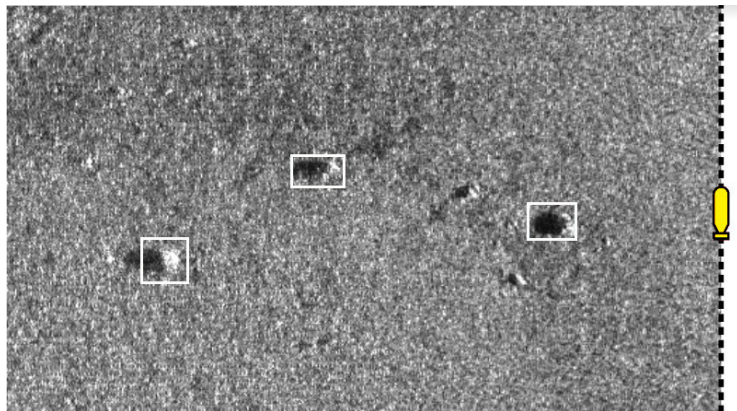


Perception of the seabed with a side-scan sonar.

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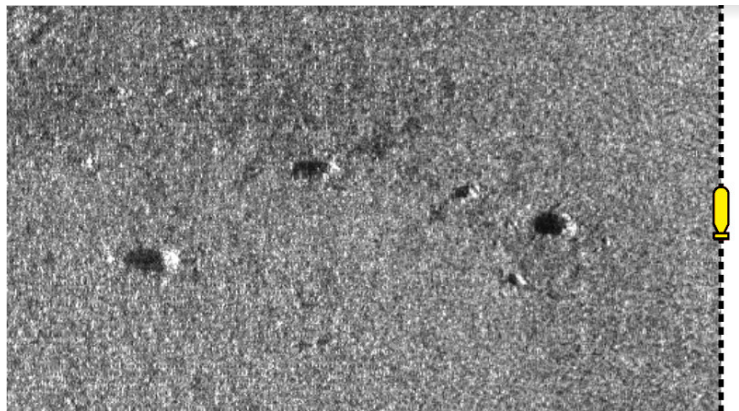


Seamarks are already known with some uncertainty.

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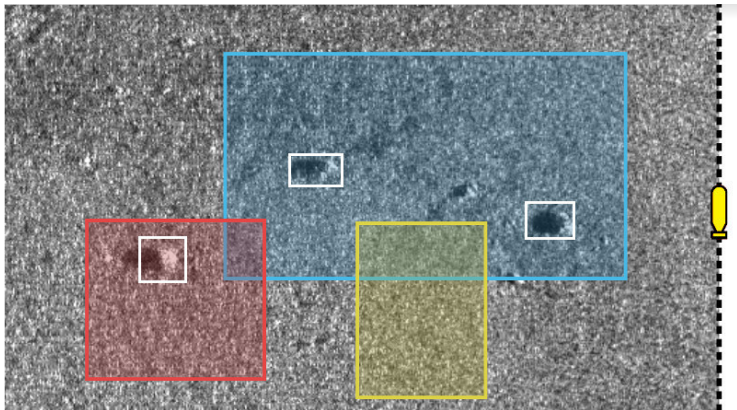
Some of the rocks may be observed by the robot with its sonar.



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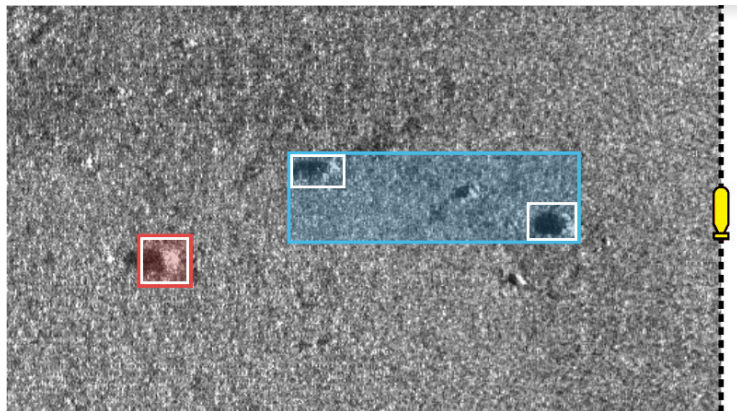
The position of the rock is first estimated from the position estimate.

$$\mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0}$$

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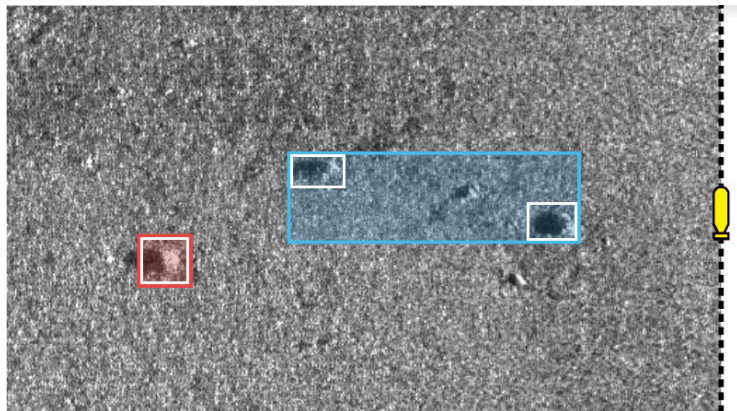


Then the position of the rock is contracted from the known map.

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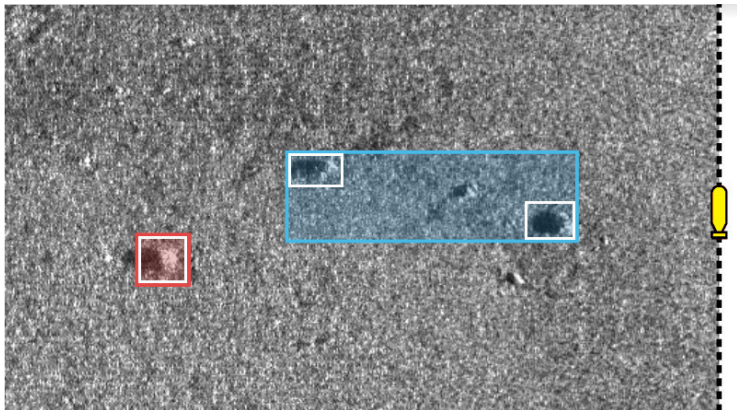


If the boxed-position is a singleton, then the rock is *identified*.

# Constellation contractor: illustration

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In any cases, the boxed-positions of the rocks allow localization updates.

$$\mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0}$$

## Association constraint: constellation contractor

Let us consider a constellation of  $\ell$  points  $\mathbb{M} = \{[\mathbf{m}_1], \dots, [\mathbf{m}_\ell]\}$  of  $\mathbb{IR}^d$  and a box  $[\mathbf{x}] \in \mathbb{IR}^d$ . We want to compute the smallest box  $\mathcal{C}_{\text{constell}}([\mathbf{x}])$  containing  $\mathbb{M} \cap [\mathbf{x}]$ , or equivalently:

$$\mathcal{C}_{\text{constell}}([\mathbf{x}]) = \bigsqcup_{j=1}^{\ell} ([\mathbf{x}] \cap [\mathbf{m}_j]), \quad (2)$$

where  $\bigsqcup$ , called *squared union*, returns the smallest box enclosing the union of its arguments.

# Decomposition

We recall the problem:

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)), \\ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \mathbf{0}, \\ \mathbf{m}^i \in \mathbb{M}, \end{cases} \quad (3)$$

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$$\mathbf{g}(\mathbf{x}(t_i), \mathbf{y}^i, \mathbf{m}^i) = \begin{pmatrix} x_1(t_i) \\ x_2(t_i) \end{pmatrix} + y_1^i \cdot \begin{pmatrix} \cos(x_3(t_i) + y_2^i) \\ \sin(x_3(t_i) + y_2^i) \end{pmatrix} - \begin{pmatrix} m_1^i \\ m_2^i \end{pmatrix}$$

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These equations can be broken down into:

$$\begin{cases} (i) & \mathbf{v}(\cdot) = \mathbf{f}(\mathbf{x}(\cdot), \mathbf{u}(\cdot)) \\ (ii) & \dot{\mathbf{x}}(\cdot) = \mathbf{v}(\cdot) \\ (iii) & \mathbf{p}^i = \mathbf{x}(t_i) \\ (iv) & \mathbf{d}^i = \mathbf{m}^i - \mathbf{p}_{1,2}^i \\ (v) & a^i = p_3^i + y_2^i \\ (vi) & \mathbf{d}^i = y_1^i \cdot \begin{pmatrix} \cos(a^i) \\ \sin(a^i) \end{pmatrix} \\ (vii) & \mathbf{m}^i \in \mathbb{M} \end{cases} \quad (4)$$



# Applying contractors

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 (i) \quad \mathbf{v}(\cdot) = \mathbf{f}(\mathbf{x}(\cdot), \mathbf{u}(\cdot)) \\
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 (iii) \quad \mathcal{C}_{\text{eval}}([t_i], [\mathbf{p}^i], [\mathbf{x}](\cdot)) \\
 (iv) \quad \mathcal{C}_{-}([\mathbf{d}^i], [\mathbf{m}^i], [\mathbf{p}_{1,2}^i]) \\
 (v) \quad \mathcal{C}_{+}([a^i], [p_3^i], [y_2^i]) \\
 (vi) \quad \mathcal{C}_{\text{polar}}([d_1^i], [d_2^i], [y_1^i], [a^i]) \\
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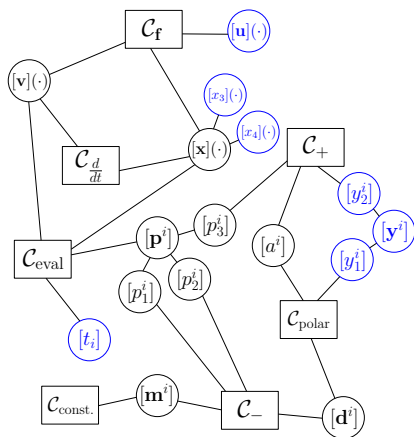
■ A Minimal contractor for the Polar equation: application to robot localization

Desrochers, Jaulin. *Engineering Applications of Artificial Intelligence*, 55(Supplement C):83–92, 2016

■ Reliable non-linear state estimation involving time uncertainties

Rohou, Jaulin, Mihaylova, Le Bars, Veres. *Automatica*, 93:379–388, 2018

## Applying contractors with Codac



(inputs in blue)

## Python code of the solver:

```

cn = ContractorNetwork()
cn.add(ctc_f, [x,u,v])
cn.add(ctc_deriv, [x,v])

for i in range(0, len(v_obs)):

    t = Interval(v_obs[i][0])
    y1 = Interval(v_obs[i][1])
    y2 = Interval(v_obs[i][2])

    a = cn.create_dom(Interval())
    d = cn.create_dom(IntervalVector(2))
    p = cn.create_dom(IntervalVector(3))

    cn.add(ctc_constell, [m[i]])
    cn.add(ctc_minus, [d,m[i],p[0],p[1]])
    cn.add(ctc_plus, [a,p[2],y2])
    cn.add(ctc_polar, [d,y1,a])
    cn.add(ctc_eval, [t,p,x,v])

cn.contract(True)

```

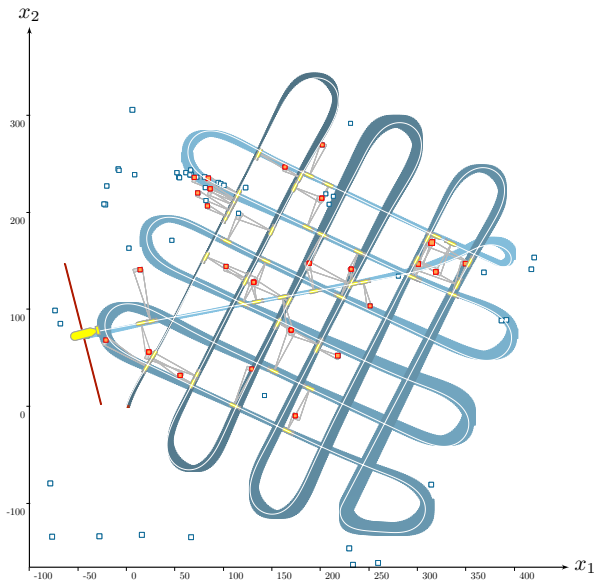
# Application

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

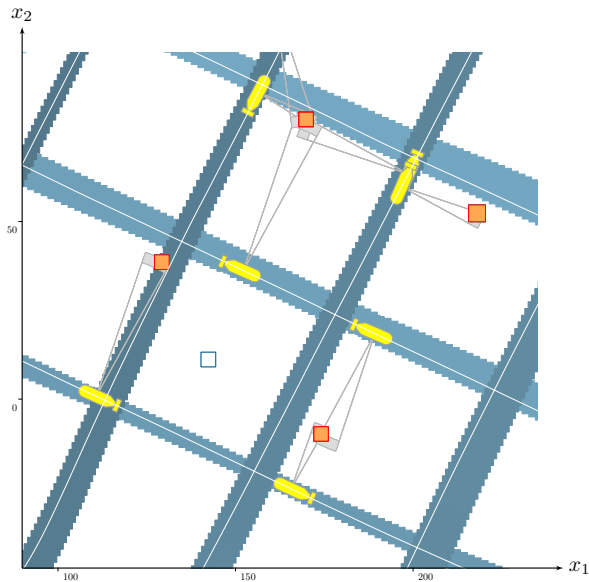


Special thanks to DGA-TN Brest (formerly GESMA)

# Application



# Application



## Results on actual data

**Map: 133 objects. 54 detections in sonar images.**

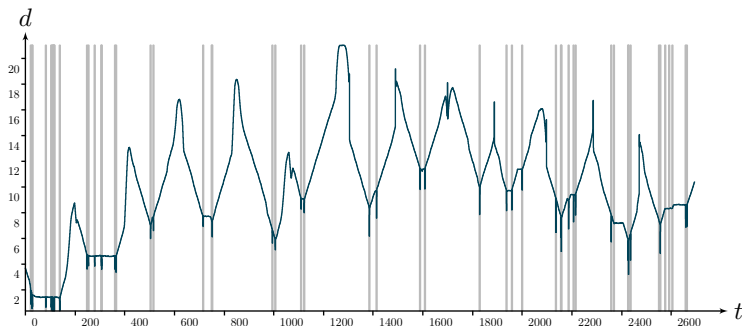
**Table:** Numerical results of the iterative localization algorithm.

#	time(s)	#min	#max	#ok
1	0.278	133	133	0
2	0.271	14	64	0
3	0.268	5	52	0
4	0.266	1	34	2
5	0.271	1	16	39
6	0.267	1	4	48
7	0.266	1	3	49
8	0.266	1	3	50
9	0.266	1	2	51

- #min: minimal number of objects included in the  $[\mathbf{m}^i]$
- #max: maximal number of objects included in the  $[\mathbf{m}^i]$
- #ok: number of correct associations

## Results on actual data

The initial position of the robot is **not known before the contractions**, and is finally estimated with an **error of 3.6m** in the worst case:



$d = w([x_1, 2])$  when reaching a contracting fixed point. Computation time  $< 2.5s$ .

$d$ : diameter of each box  $[x_1](t) \times [x_2](t)$ , *i.e.* localization error in the very worst case.



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**Codac library:** open-source library providing tools for constraint programming over reals, trajectories and sets

<http://codac.io>