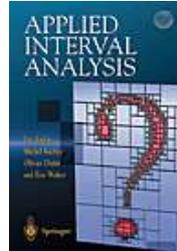


**Interval constraint propagation;
applications to control, estimation and robotics**
Brest, UBO, Nov 13, 2009



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ENSIETA, Brest, France

1 Set computation

1.1 Basic notions on set theory

We define

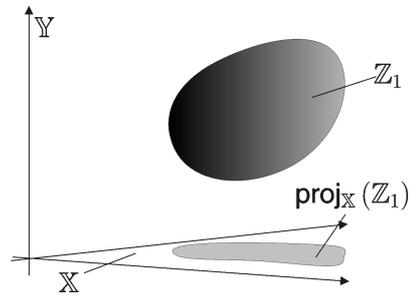
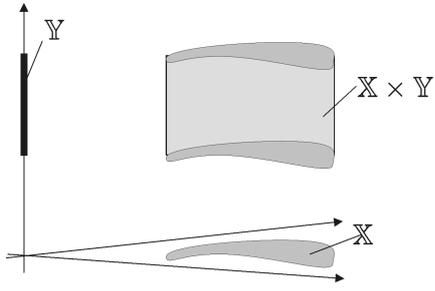
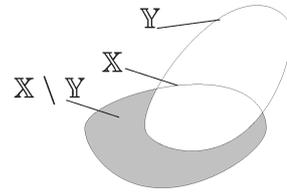
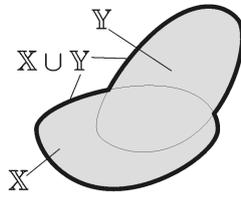
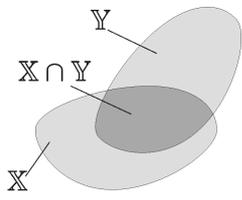
$$\mathbb{X} \cap \mathbb{Y} \stackrel{\text{def}}{=} \{x \mid x \in \mathbb{X} \text{ and } x \in \mathbb{Y}\}$$

$$\mathbb{X} \cup \mathbb{Y} \stackrel{\text{def}}{=} \{x \mid x \in \mathbb{X} \text{ or } x \in \mathbb{Y}\}$$

$$\mathbb{X} \setminus \mathbb{Y} \stackrel{\text{def}}{=} \{x \mid x \in \mathbb{X} \text{ and } x \notin \mathbb{Y}\}$$

$$\mathbb{X} \times \mathbb{Y} \stackrel{\text{def}}{=} \{(x, y) \mid x \in \mathbb{X} \text{ and } y \in \mathbb{Y}\}$$

$$\text{proj}_{\mathbb{X}}(\mathbb{Z}) \stackrel{\text{def}}{=} \{x \in \mathbb{X} \mid \exists y \in \mathbb{Y}, (x, y) \in \mathbb{Z}\}.$$



Exercise: If $X = \{a, b, c, d\}$ and $Y = \{b, c, x, y\}$,
then

$$X \cap Y = ?$$

$$X \cup Y = ?$$

$$X \setminus Y = ?$$

$$X \times Y = ?$$

Exercise: If $\mathbb{X} = \{a, b, c, d\}$ and $\mathbb{Y} = \{b, c, x, y\}$,
then

$$\mathbb{X} \cap \mathbb{Y} = \{b, c\}$$

$$\mathbb{X} \cup \mathbb{Y} = \{a, b, c, d, x, y\}$$

$$\mathbb{X} \setminus \mathbb{Y} = \{a, d\}$$

$$\begin{aligned} \mathbb{X} \times \mathbb{Y} = & \{(a, b), (a, c), (a, x), (a, y), \\ & \dots, (d, b), (d, c), (d, x), (d, y)\} \end{aligned}$$

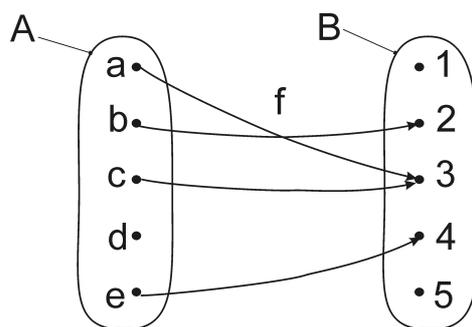
The *direct image* of \mathbb{X} by f is

$$f(\mathbb{X}) \triangleq \{f(x) \mid x \in \mathbb{X}\}.$$

The *reciprocal image* of \mathbb{Y} by f is

$$f^{-1}(\mathbb{Y}) \triangleq \{x \in \mathbb{X} \mid f(x) \in \mathbb{Y}\}.$$

Exercise: If f is defined as follows



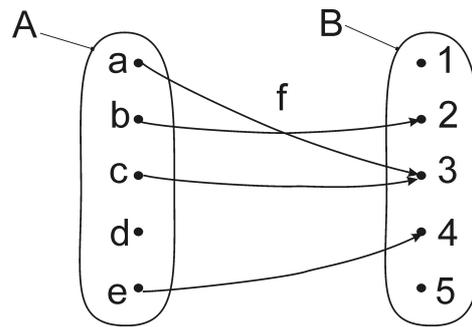
$$f(A) = ?.$$

$$f^{-1}(B) = ?.$$

$$f^{-1}(f(A)) = ?$$

$$f^{-1}(f(\{b, c\})) = ?.$$

Exercise: If f is defined as follows



$$f(A) = \{2, 3, 4\} = \text{Im}(f).$$

$$f^{-1}(B) = \{a, b, c, e\} = \text{dom}(f).$$

$$f^{-1}(f(A)) = \{a, b, c, e\} \subset A$$

$$f^{-1}(f(\{b, c\})) = \{a, b, c\}.$$

Exercise: If $f(x) = x^2$, then

$$f([2, 3]) = ?$$

$$f^{-1}([4, 9]) = ?.$$

Exercise: If $f(x) = x^2$, then

$$\begin{aligned}f([2, 3]) &= [4, 9] \\f^{-1}([4, 9]) &= [-3, -2] \cup [2, 3].\end{aligned}$$

This is consistent with the property

$$f\left(f^{-1}(Y)\right) \subset Y.$$

1.2 Interval arithmetic

If $\diamond \in \{+, -, \cdot, /, \max, \min\}$

$$[x] \diamond [y] = [\{x \diamond y \mid x \in [x], y \in [y]\}].$$

For instance,

$$\begin{aligned} [-1, 3] + [2, 5] &= [?, ?], \\ [-1, 3] \cdot [2, 5] &= [?, ?], \\ [-1, 3] / [2, 5] &= [?, ?], \\ [-1, 3] \vee [2, 5] &= [?, ?]. \end{aligned}$$

If $\diamond \in \{+, -, \cdot, /, \max, \min\}$

$$[x] \diamond [y] = [\{x \diamond y \mid x \in [x], y \in [y]\}].$$

For instance,

$$\begin{aligned} [-1, 3] + [2, 5] &= [1, 8], \\ [-1, 3] \cdot [2, 5] &= [-5, 15], \\ [-1, 3] / [2, 5] &= \left[-\frac{1}{2}, \frac{3}{2}\right], \\ [-1, 3] \vee [2, 5] &= [2, 5]. \end{aligned}$$

$$\begin{aligned}
[x^-, x^+] + [y^-, y^+] &= [x^- + y^-, x^+ + y^+], \\
[x^-, x^+].[y^-, y^+] &= [x^-y^- \wedge x^+y^- \wedge x^-y^+ \wedge x^+y^+, \\
&\quad x^-y^- \vee x^+y^- \vee x^-y^+ \vee x^+y^+], \\
[x^-, x^+] \vee [y^-, y^+] &= [\vee(x^-, y^-), \vee(x^+, y^+)].
\end{aligned}$$

If $f \in \{\cos, \sin, \text{sqr}, \text{sqrt}, \log, \exp, \dots\}$

$$f([x]) = [\{f(x) \mid x \in [x]\}].$$

For instance,

$$\begin{aligned}\sin([0, \pi]) &= ?, \\ \text{sqr}([-1, 3]) &= [-1, 3]^2 = ?, \\ \text{abs}([-7, 1]) &= ?, \\ \text{sqrt}([-10, 4]) &= \sqrt{[-10, 4]} = ?, \\ \log([-2, -1]) &= ?.\end{aligned}$$

If $f \in \{\cos, \sin, \text{sqr}, \text{sqrt}, \log, \exp, \dots\}$

$$f([x]) = [\{f(x) \mid x \in [x]\}].$$

For instance,

$$\sin([0, \pi]) = [0, 1],$$

$$\text{sqr}([-1, 3]) = [-1, 3]^2 = [0, 9],$$

$$\text{abs}([-7, 1]) = [0, 7],$$

$$\text{sqrt}([-10, 4]) = \sqrt{[-10, 4]} = [0, 2],$$

$$\log([-2, -1]) = \emptyset.$$

1.3 Boxes

A *box*, or *interval vector* $[\mathbf{x}]$ of \mathbb{R}^n is

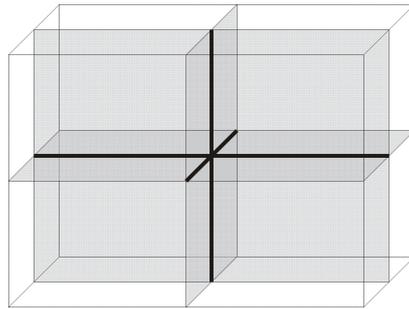
$$[\mathbf{x}] = [x_1^-, x_1^+] \times \cdots \times [x_n^-, x_n^+] = [x_1] \times \cdots \times [x_n].$$

The set of all boxes of \mathbb{R}^n will be denoted by \mathbb{IR}^n .

The *width* $w([\mathbf{x}])$ of a box $[\mathbf{x}]$ is the length of its largest side. For instance

$$w([1, 2] \times [-1, 3]) = 4$$

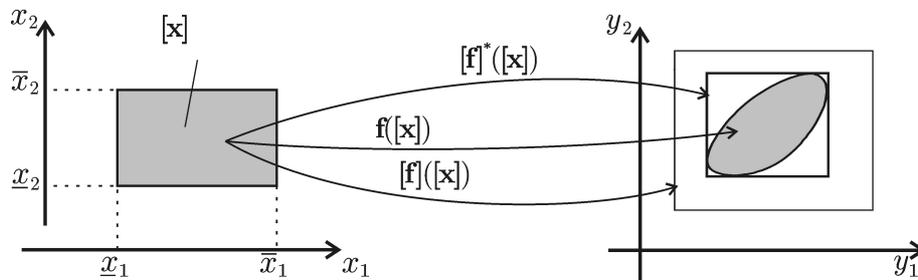
The *principal plane* of $[\mathbf{x}]$ is the symmetric plane $[\mathbf{x}]$ perpendicular to its largest side.



1.4 Inclusion function

The interval function $[f]$ from \mathbb{IR}^n to \mathbb{IR}^m , is an *inclusion function* of f if

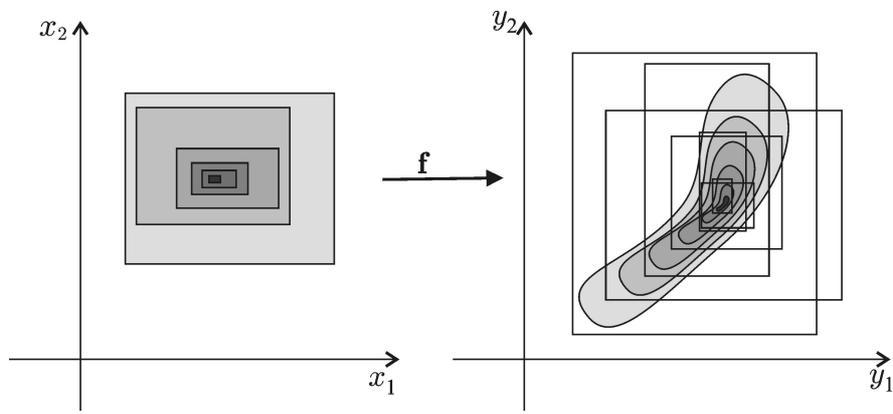
$$\forall [x] \in \mathbb{IR}^n, \quad f([x]) \subset [f]([x]).$$



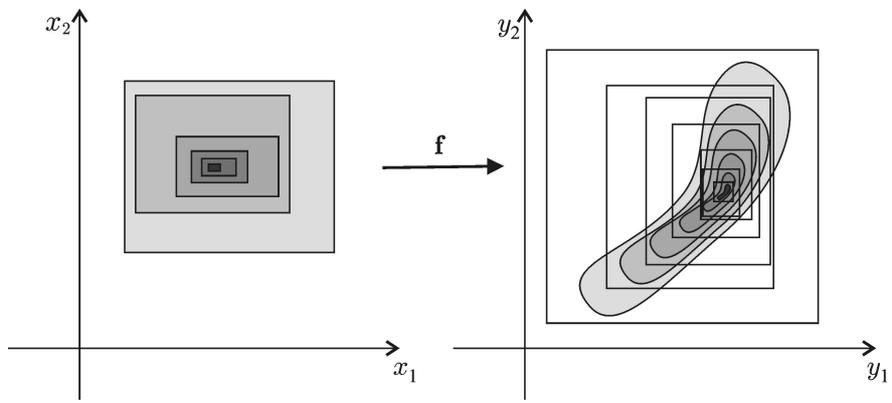
Inclusion functions $[f]$ and $[f]^*$; here, $[f]^*$ is minimal.

The inclusion function $[f]$ is

<i>monotonic</i>	if	$([x] \subset [y]) \Rightarrow ([f]([x]) \subset [f]([y]))$
<i>minimal</i>	if	$\forall [x] \in \mathbb{IR}^n, [f]([x]) = [f]([x])$
<i>thin</i>	if	$w([x]) = 0 \Rightarrow w([f]([x])) = 0$
<i>convergent</i>	if	$w([x]) \rightarrow 0 \Rightarrow w([f]([x])) \rightarrow 0.$



Convergent but non-monotonic inclusion function



Convergent and monotonic inclusion function

The natural inclusion function for $f(x) = x^2 + 2x + 4$ is

$$[f]([x]) = [x]^2 + 2[x] + 4.$$

If $[x] = [-3, 4]$, we have

$$\begin{aligned} [f]([-3, 4]) &= [-3, 4]^2 + 2[-3, 4] + 4 \\ &= [0, 16] + [-6, 8] + 4 \\ &= [-2, 28]. \end{aligned}$$

Note that $f([-3, 4]) = [3, 28] \subset [f]([-3, 4]) = [-2, 28]$.

A minimal inclusion function for

$$\mathbf{f} : \mathbb{R}^2 \rightarrow \mathbb{R}^3 \\ (x_1, x_2) \mapsto (x_1 x_2, x_1^2, x_1 - x_2).$$

is

$$[\mathbf{f}] : \mathbb{I}\mathbb{R}^2 \rightarrow \mathbb{I}\mathbb{R}^3 \\ ([x_1], [x_2]) \rightarrow ([x_1] * [x_2], [x_1]^2, [x_1] - [x_2]).$$

If f is given by the algorithm

Algorithm f (in: $\mathbf{x} = (x_1, x_2, x_3)$, out: $\mathbf{y} = (y_1, y_2)$)

```
1   $z := x_1$ ;  
2  for  $k := 0$  to 100  
3     $z := x_2(z + kx_3)$ ;  
4  next;  
5   $y_1 := z$ ;  
6   $y_2 := \sin(zx_1)$ ;
```

Its natural inclusion function is

Algorithm $[f]$ (in: $[x]$, out: $[y]$)	
1	$[z] := [x_1];$
2	for $k := 0$ to 100
3	$[z] := [x_2] * ([z] + k * [x_3]);$
4	next;
5	$[y_1] := [z];$
6	$[y_2] := \sin([z] * [x_1]);$

Here, $[f]$ is a convergent, thin and monotonic inclusion function for f .

1.5 Subpavings

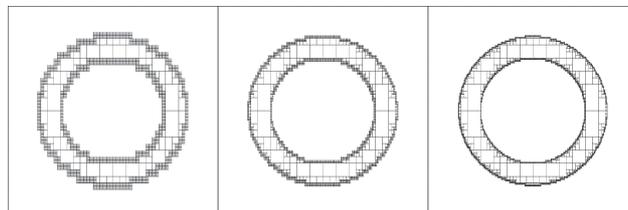
A subpaving of \mathbb{R}^n is a set of non-overlapping boxes of \mathbb{R}^n .

Compact sets X can be bracketed between inner and outer subpavings:

$$X^- \subset X \subset X^+.$$

Example.

$$\mathbb{X} = \{(x_1, x_2) \mid x_1^2 + x_2^2 \in [1, 2]\}.$$



Set operations such as $\mathbb{Z} := \mathbb{X} + \mathbb{Y}$, $\mathbb{X} := \mathbf{f}^{-1}(\mathbb{Y})$, $\mathbb{Z} := \mathbb{X} \cap \mathbb{Y} \dots$ can be approximated by subpaving operations.

1.6 Set inversion

Let $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and let \mathbb{Y} be a subset of \mathbb{R}^m . Set inversion is the characterization of

$$X = \{\mathbf{x} \in \mathbb{R}^n \mid \mathbf{f}(\mathbf{x}) \in \mathbb{Y}\} = \mathbf{f}^{-1}(\mathbb{Y}).$$

We shall use the following tests.

- (i) $[f]([x]) \subset Y \Rightarrow [x] \subset X$
- (ii) $[f]([x]) \cap Y = \emptyset \Rightarrow [x] \cap X = \emptyset.$

Boxes for which these tests failed, will be bisected, except if they are too small.

Stack-queue

A *queue* is a list on which two operations are allowed :

- add an element at the end (*push*)
- remove the first element (*pull*).

A *stack* is a list on which two operations are allowed :

- add an element at the beginning of the list (*stack*)
- remove the first element (*pop*).

Example: Let \mathcal{L} be an empty queue.

k	operation	result
0		$\mathcal{L} = \emptyset$
1	$\text{push}(\mathcal{L}, a)$	$\mathcal{L} = \{a\}$
2	$\text{push}(\mathcal{L}, b)$	$\mathcal{L} = \{a, b\}$
3	$x := \text{pull}(\mathcal{L})$	$x = a, \mathcal{L} = \{b\}$
4	$x := \text{pull}(\mathcal{L})$	$x = b, \mathcal{L} = \emptyset.$

If \mathcal{L} is a stack, the table becomes

k	operation	result
0		$\mathcal{L} = \emptyset$
1	$\text{stack}(\mathcal{L}, a)$	$\mathcal{L} = \{a\}$
2	$\text{stack}(\mathcal{L}, b)$	$\mathcal{L} = \{a, b\}$
3	$x := \text{pop}(\mathcal{L})$	$x = b, \mathcal{L} = \{a\}$
4	$x := \text{pop}(\mathcal{L})$	$x = a, \mathcal{L} = \emptyset.$

Algorithm Sivia(in: $[x](0), f, \mathbb{Y}$)

```
1  $\mathcal{L} := \{[x](0)\};$   
2 pull  $[x]$  from  $\mathcal{L}$ ;  
3 if  $[f]([x]) \subset \mathbb{Y}$ , draw( $[x]$ , 'red');  
4 elseif  $[f]([x]) \cap \mathbb{Y} = \emptyset$ , draw( $[x]$ , 'blue');  
5 elseif  $w([x]) < \varepsilon$ , {draw ( $[x]$ , 'yellow')};  
6 else bisect  $[x]$  and push into  $\mathcal{L}$ ;  
7 if  $\mathcal{L} \neq \emptyset$ , go to 2
```

If ΔX denotes the union of yellow boxes and if X^- is the union of red boxes then :

$$X^- \subset X \subset X^- \cup \Delta X.$$

1.7 Image evaluation

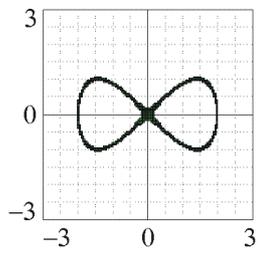
Define

$$\mathbf{f}(x_1, x_2) = \begin{pmatrix} (x_1 - 1)^2 - 1 + x_2 \\ -x_1^2 + (x_2 - 1)^2 \end{pmatrix},$$

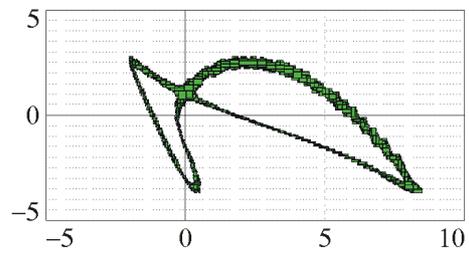
and

$$\mathbb{X}_1 = \left\{ (x_1, x_2) \in \mathbb{R}^2 \mid x_1^4 - x_1^2 + 4x_2^2 \in [-0.1, 0.1] \right\}.$$

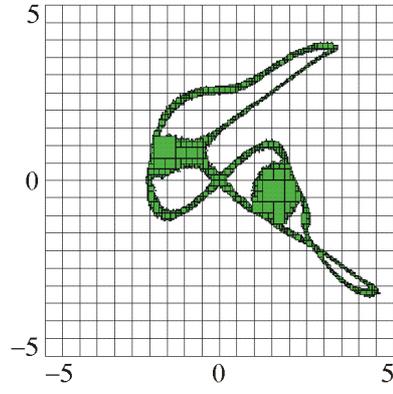
We shall compute \mathbb{X}_1 , $\mathbf{f}(\mathbb{X}_1)$ and $\mathbf{f}^{-1} \circ \mathbf{f}(\mathbb{X}_1)$.



(a): X_1



(b): $f(X_1)$



(c): $f^{-1}(f(X_1))$

2 Applications of set computation

2.1 Bounded-error estimation

Model : $\phi(\mathbf{p}, t) = p_1 e^{-p_2 t}$.

Prior feasible box for the parameters : $[\mathbf{p}] \subset \mathbb{R}^2$

Measurement times : t_1, t_2, \dots, t_m

Data bars : $[y_1^-, y_1^+], [y_2^-, y_2^+], \dots, [y_m^-, y_m^+]$

$\mathbb{S} = \{\mathbf{p} \in [\mathbf{p}], \phi(\mathbf{p}, t_1) \in [y_1^-, y_1^+], \dots, \phi(\mathbf{p}, t_m) \in [y_m^-, y_m^+]\}$

If

$$\phi(\mathbf{p}) = \begin{pmatrix} \phi(\mathbf{p}, t_1) \\ \phi(\mathbf{p}, t_m) \end{pmatrix}$$

and

$$[\mathbf{y}] = [y_1^-, y_1^+] \times \cdots \times [y_m^-, y_m^+]$$

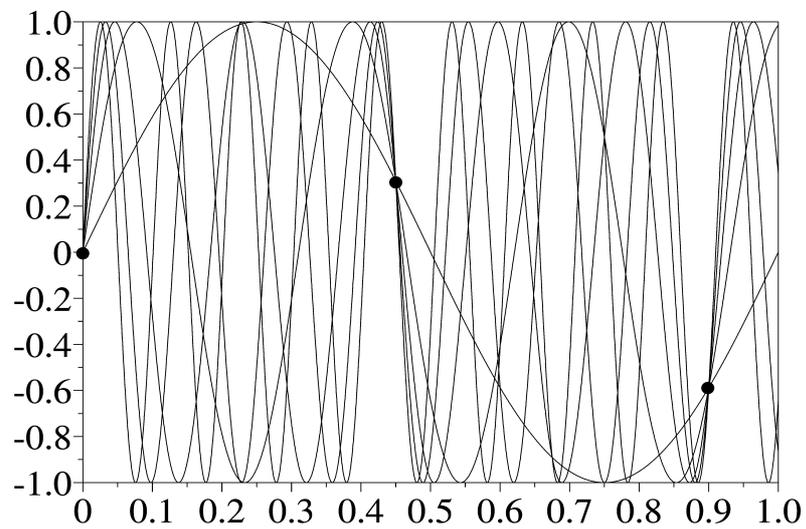
then

$$\mathbb{S} = [\mathbf{p}] \cap \phi^{-1}([\mathbf{y}]).$$

Show Setdemo (Guillaume Baffet), available at

www.ensieta.fr/jaulin/demo.html

If now $\phi(\mathbf{p}, t) = p_1 \sin(2\pi p_2 t)$ and $t_k = k\delta, \dots$ \mathbb{S} contains an infinite number of connected components.



2.2 Robustification against outliers

Define a *relaxing function* for the box $[\mathbf{y}] = [y_1] \times \cdots \times [y_n]$

$$\lambda(\mathbf{y}) = \pi_{[y_1]}(y_1) + \cdots + \pi_{[y_n]}(y_n)$$

where

$$\pi_{[a,b]}(x) \begin{cases} = 1 & \text{if } x \in [a, b] \\ = 0 & \text{if } x \notin [a, b]. \end{cases}$$

Allow up to q of the n output variables y_i to escape their prior feasible intervals. The posterior feasible set becomes

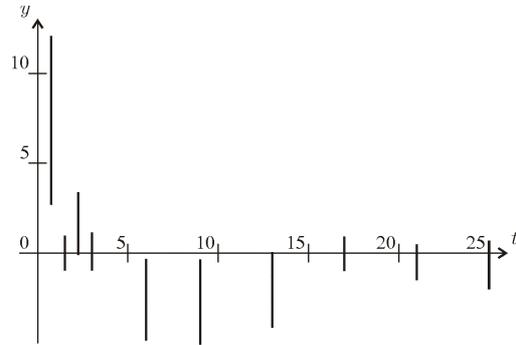
$$\hat{\mathbb{P}}_q = \{\mathbf{p} \in [\mathbf{p}] \mid \pi_{[y_1]}(\phi_1(\mathbf{p})) + \dots + \pi_{[y_n]}(\phi_n(\mathbf{p})) \geq n - q\}.$$

This is a set inversion problem. The set $\hat{\mathbb{P}}_q$ can thus be characterized by Sivia.

As an illustration, consider the model

$$\phi(\mathbf{p}, t) = 20 \exp(-p_1 t) - 8 \exp(-p_2 t)$$

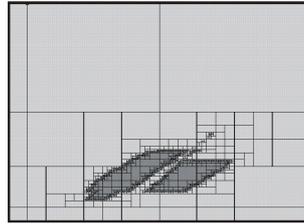
with the data bars represented on the figure below





(a)

(b)



(c)

(a) no outlier assumed; (b) one outlier assumed; (c)
two outliers assumed;

2.3 Sailboat

State equations

$$\left\{ \begin{array}{l} \dot{x} = v \cos \theta \\ \dot{y} = v \sin \theta - 1 \\ \dot{\theta} = \omega \\ \dot{\delta}_s = u_1 \\ \dot{\delta}_r = u_2 \\ \dot{v} = f_s \sin \delta_s - f_r \sin \delta_r - v \\ \dot{\omega} = (1 - \cos \delta_s) f_s - \cos \delta_r \cdot f_r - \omega \\ f_s = \cos(\theta + \delta_s) - v \sin \delta_s \\ f_r = v \sin \delta_r. \end{array} \right.$$

In a cruising phase

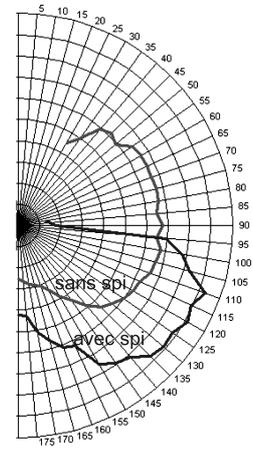
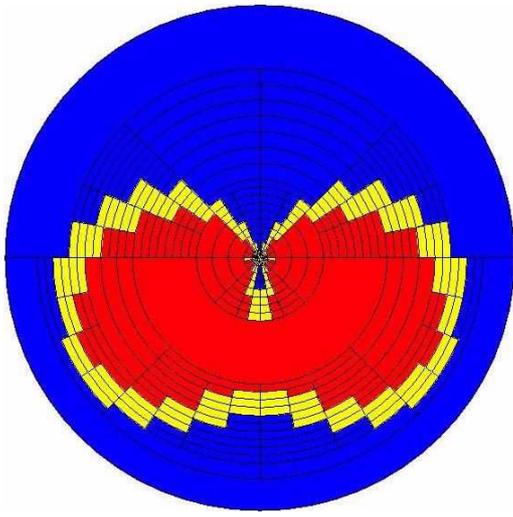
$$\dot{\theta} = 0, \dot{\delta}_s = 0, \dot{\delta}_r = 0, \dot{v} = 0, \dot{\omega} = 0.$$

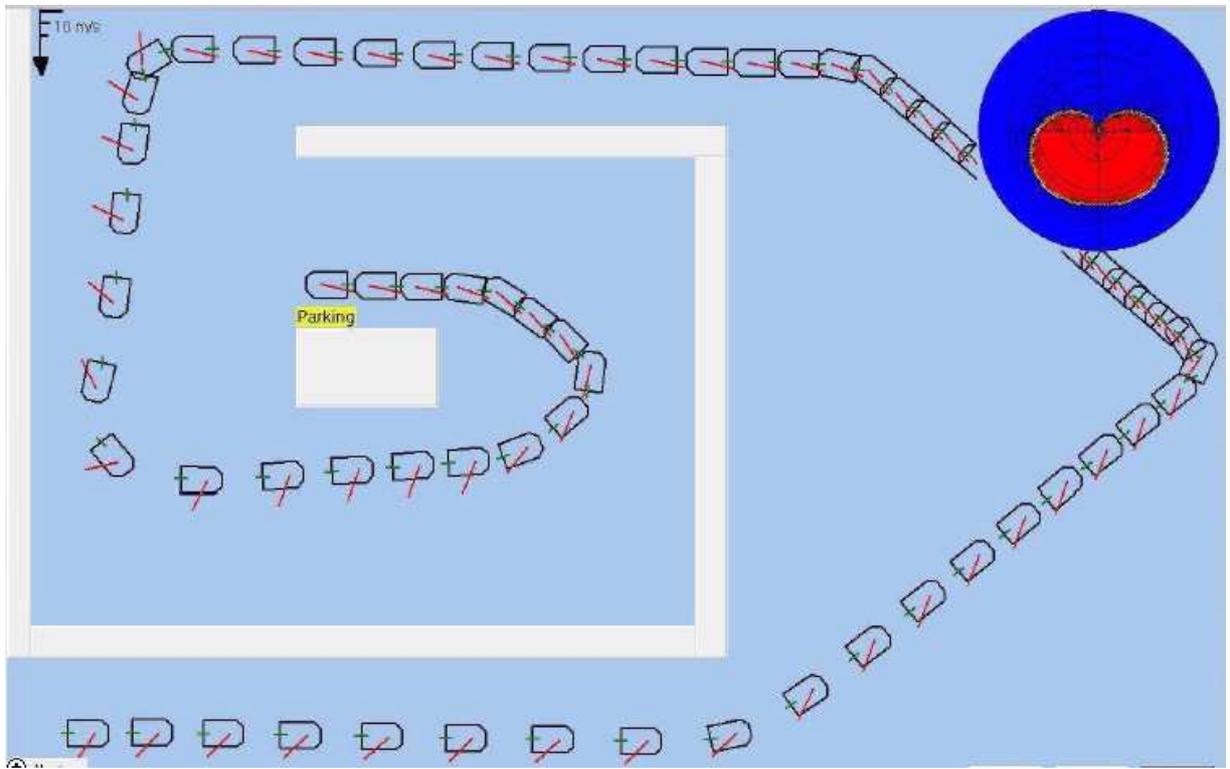
i.e.,

$$\left\{ \begin{array}{l} 0 = \omega \\ 0 = u_1 \\ 0 = u_2 \\ 0 = f_s \sin \delta_s - f_r \sin \delta_r - v \\ 0 = (1 - \cos \delta_s) f_s - \cos \delta_r \cdot f_r - \omega \\ f_s = \cos(\theta + \delta_s) - v \sin \delta_s \\ f_r = v \sin \delta_r. \end{array} \right.$$

The polar diagram is

$$\begin{aligned} S_y = \{(\theta, v) & \quad | \exists f_s, \delta_s, f_r, \delta_r, \\ & f_s \sin \delta_s - f_r \sin \delta_r - v = 0 \\ & (1 - \cos \delta_s) f_s - \cos \delta_r f_r = 0 \\ & f_s = \cos(\theta + \delta_s) - v \sin \delta_s \\ & f_r = v \sin \delta_r \} \end{aligned}$$

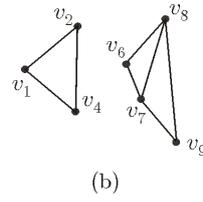
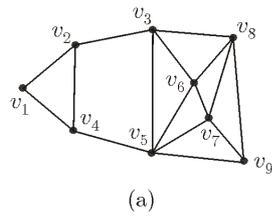
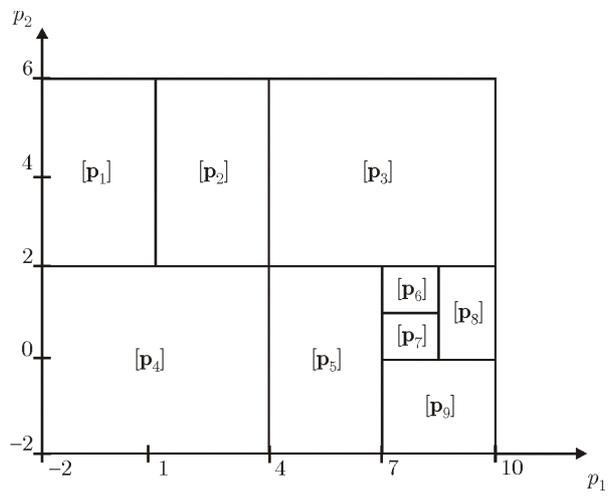


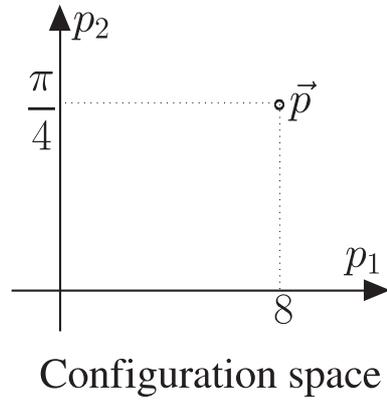
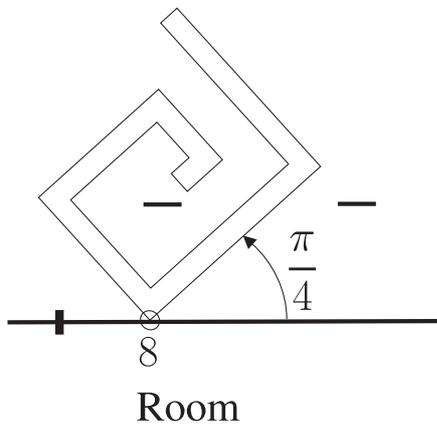


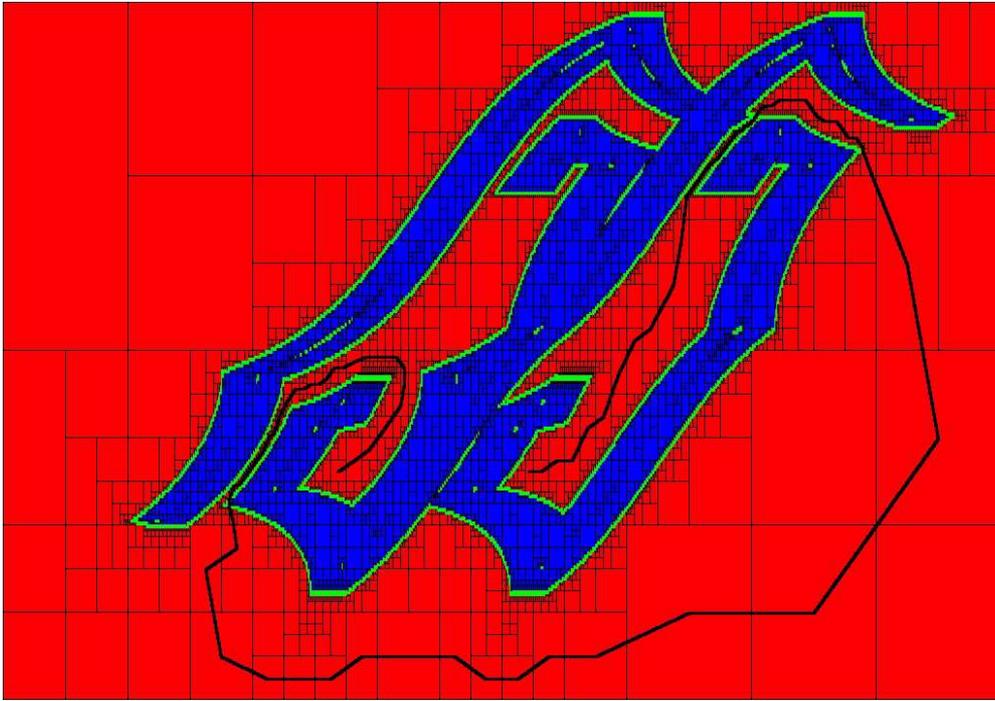


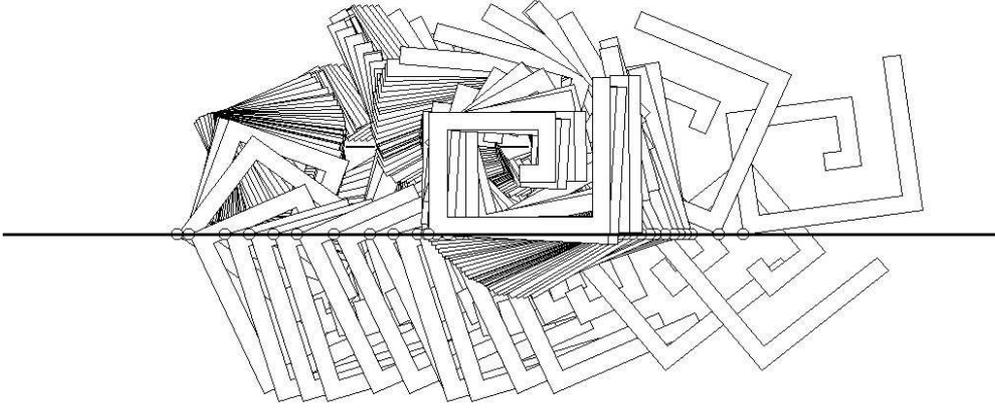
3 Interval and graphs

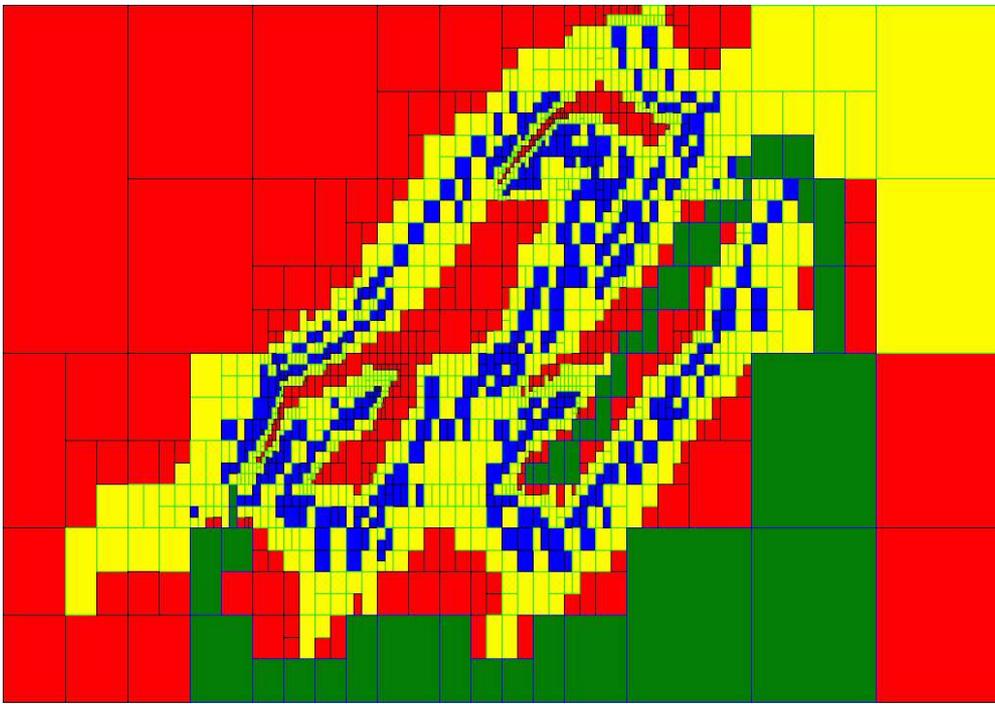
3.1 Path planning

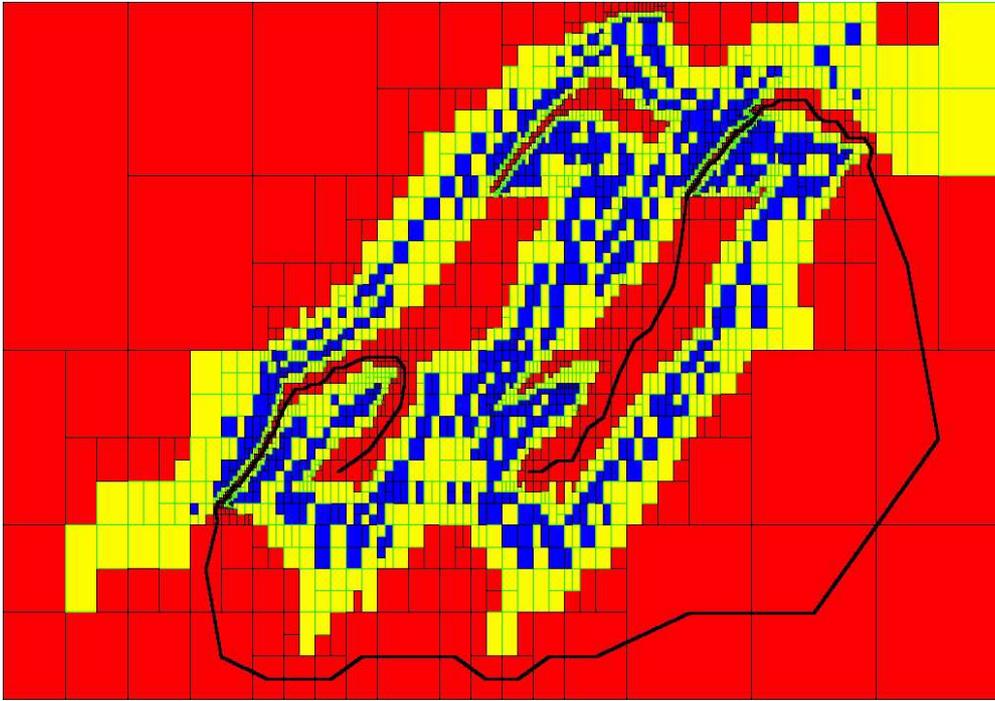












3.2 Counting connected components

(Collaboration with N. Delanoue and B. Cottenceau)

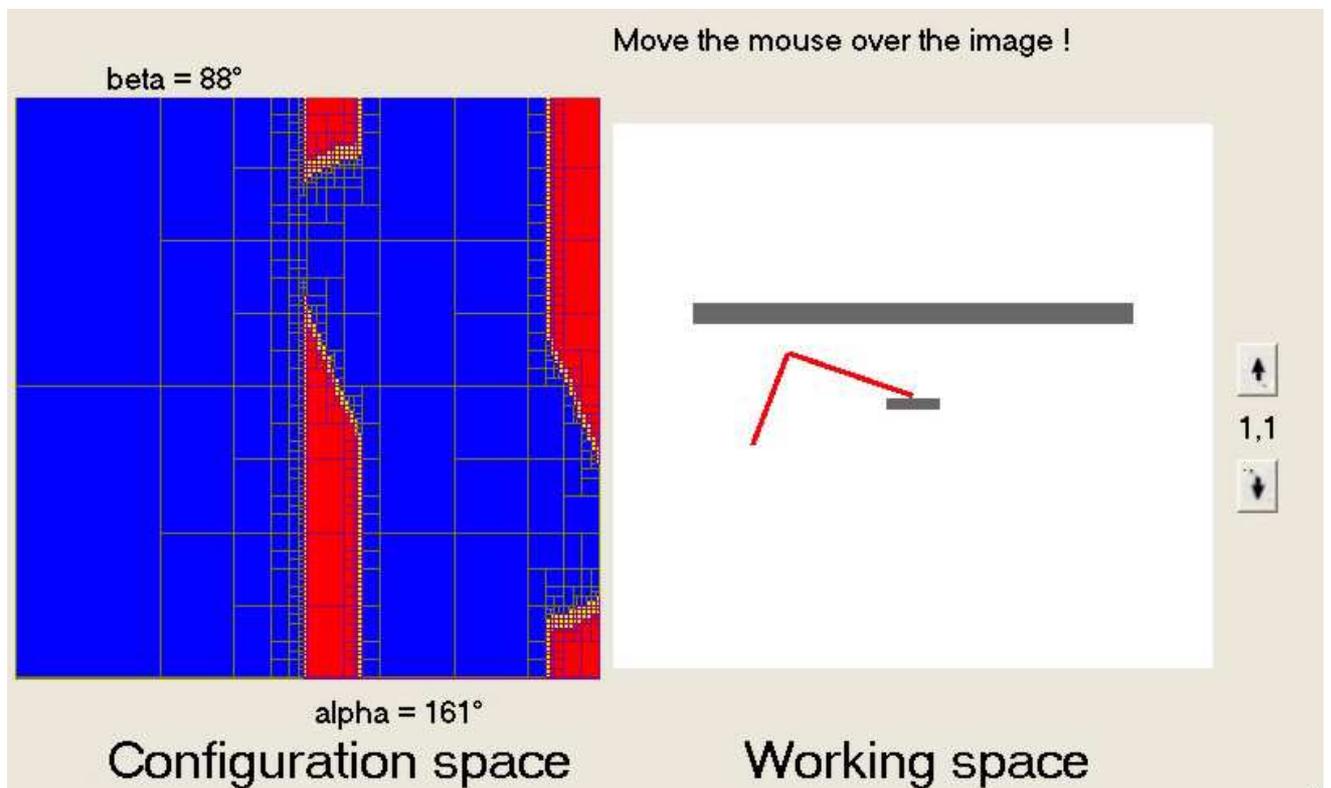
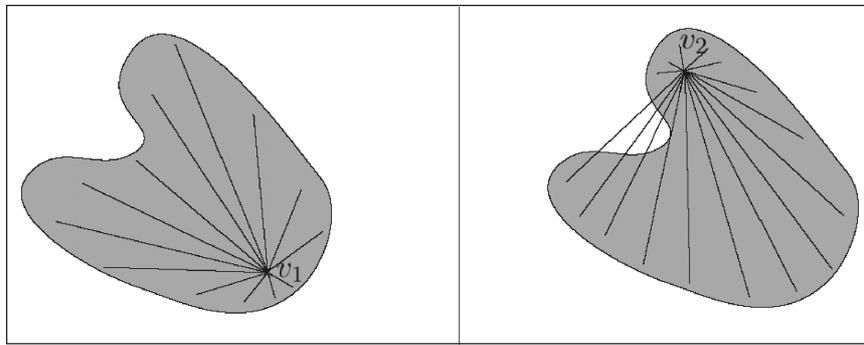


Figure 1:

The point \mathbf{v} is a *star* for $S \subset \mathbb{R}^n$ if $\forall \mathbf{x} \in S, \forall \alpha \in [0, 1], \alpha \mathbf{v} + (1 - \alpha) \mathbf{x} \in S$.



v_1 is a star for S whereas v_2 is not

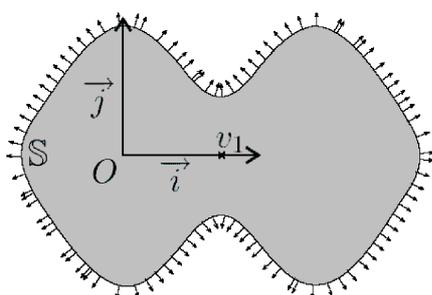
The set $S \subset \mathbb{R}^n$ is *star-shaped* if there exists v such that v is a star for S .

Theorem: Define the set

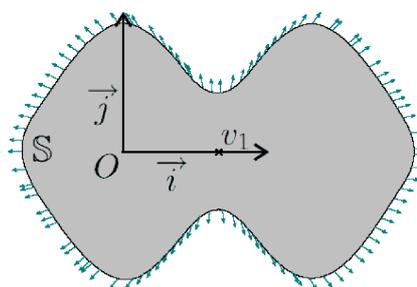
$$\mathbb{S} \stackrel{\text{def}}{=} \{\mathbf{x} \in [\mathbf{x}] \mid f(\mathbf{x}) \leq 0\}$$

where f is differentiable. We have the following implication

$$\left\{ \mathbf{x} \in [\mathbf{x}] \mid f(\mathbf{x}) = 0, \frac{df}{d\mathbf{x}}(\mathbf{x}) \cdot (\mathbf{x} - \mathbf{v}) \leq 0 \right\} = \emptyset \Rightarrow \mathbf{v} \text{ is a star}$$



$Df(x)$



$\mathbf{x} - \mathbf{v}_1$

If v is a star for S_1 and a star for S_2 then it is a star for $S_1 \cap S_2$ and for $S_1 \cup S_2$.

Consider a subpaving $\mathcal{P} = \{[p_1], [p_2], \dots\}$ covering \mathbb{S} .
 The relation \mathcal{R} defined by

$$[p] \mathcal{R} [q] \Leftrightarrow \mathbb{S} \cap [p] \cap [q] \neq \emptyset$$

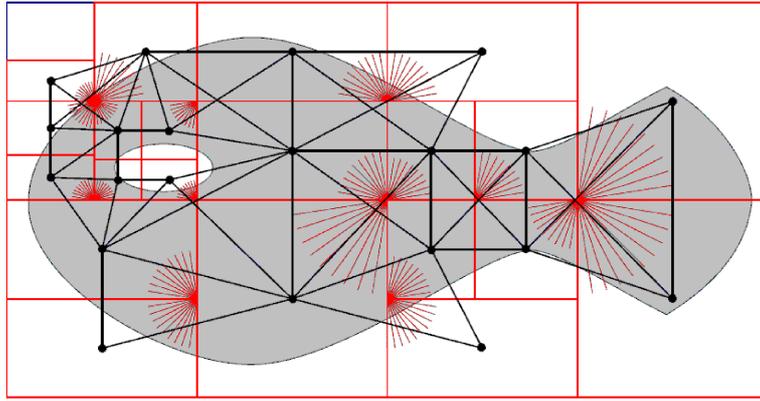
is *star-spangled graph* of the set \mathbb{S} if

$$\forall [p] \in \mathcal{P}, \mathbb{S} \cap [p] \text{ is star-shaped.}$$

For instance, a star-spangled graph for the set

$$\mathbb{S} \stackrel{\text{def}}{=} \left\{ (x, y) \in \mathbb{R}^2 \mid \begin{pmatrix} x^2 + 4y^2 - 16 \\ 2 \sin x - \cos y + y^2 - \frac{3}{2} \\ -(x + \frac{5}{2})^2 - 4(y - \frac{2}{5})^2 + \frac{3}{10} \end{pmatrix} \leq 0 \right\}$$

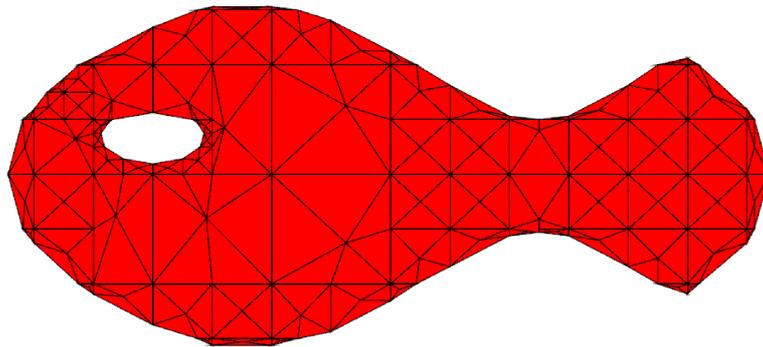
is



For each $[p]$ of the paving \mathcal{P} , a common star located at the corner of $[p]$ (represented in red) has been found for all three constraints.

Theorem: The number of connected components of the star-spangled graph of \mathbb{S} is equal to that of \mathbb{S} .

An extension of this approach has also been developed with N. Delanoue to compute a triangulation homeomorphic to \mathbb{S} .



4 Contractors

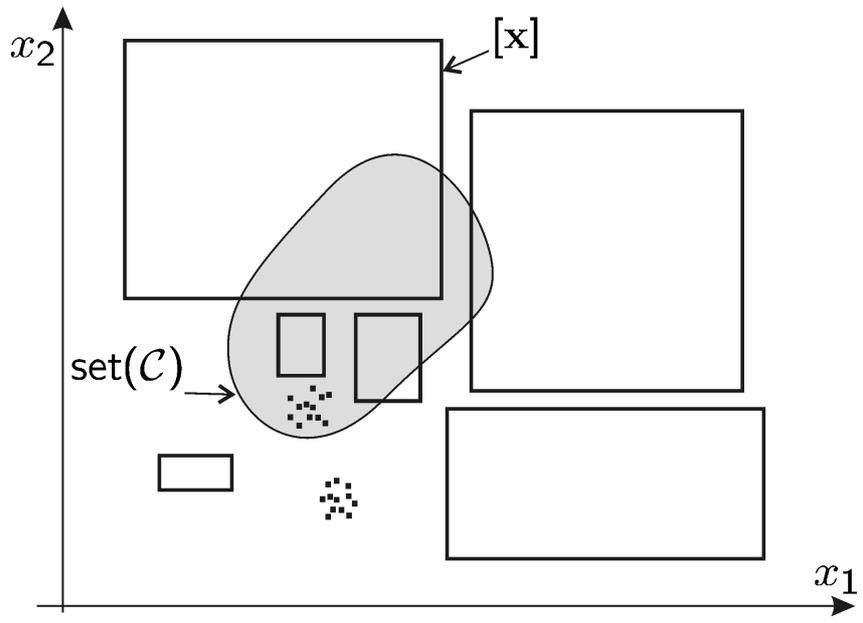
To characterize $\mathbb{X} \subset \mathbb{R}^n$, bisection algorithms bisect all boxes in all directions and become inefficient. Interval methods can still be useful if

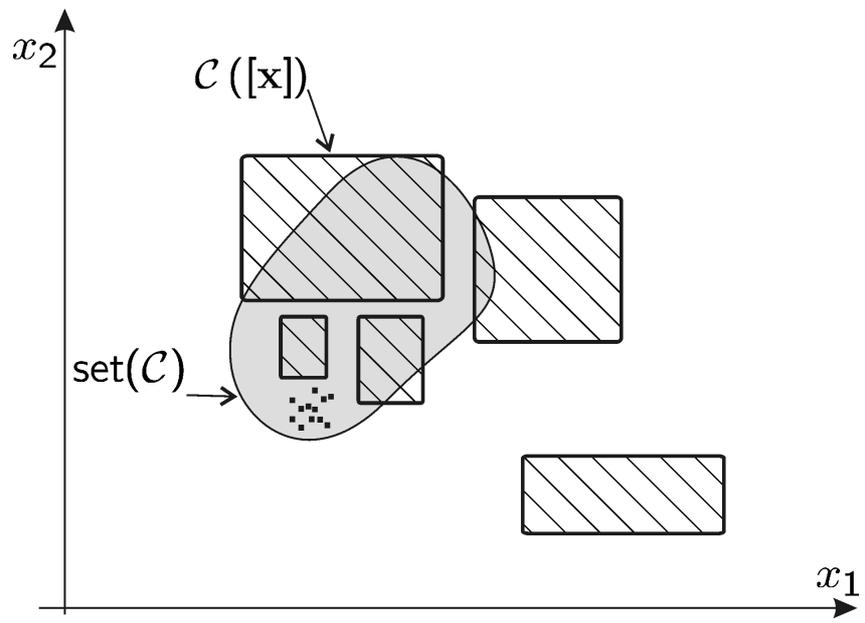
- the solution set \mathbb{X} is small (optimization problem, solving equations),
- contraction procedures are used as much as possible,
- bisections are used only as a last resort.

4.1 Definition

The operator $\mathcal{C}_{\mathbb{X}} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a *contractor* for $\mathbb{X} \subset \mathbb{R}^n$ if

$$\forall [\mathbf{x}] \in \mathbb{R}^n, \begin{cases} \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \subset [\mathbf{x}] & \text{(contractance),} \\ \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \cap \mathbb{X} = [\mathbf{x}] \cap \mathbb{X} & \text{(completeness).} \end{cases}$$





\mathcal{C}_X is <i>monotonic</i> if	$[\mathbf{x}] \subset [\mathbf{y}] \Rightarrow \mathcal{C}_X([\mathbf{x}]) \subset \mathcal{C}_X([\mathbf{y}])$
\mathcal{C}_X is <i>minimal</i> if	$\forall [\mathbf{x}] \in \mathbb{IR}^n, \mathcal{C}_X([\mathbf{x}]) = [[\mathbf{x}] \cap X]$
\mathcal{C}_X is <i>thin</i> if	$\forall \mathbf{x} \in \mathbb{R}^n, \mathcal{C}_X(\{\mathbf{x}\}) = \{\mathbf{x}\} \cap X$
\mathcal{C}_X is <i>idempotent</i> if	$\forall [\mathbf{x}] \in \mathbb{IR}^n, \mathcal{C}_X(\mathcal{C}_X([\mathbf{x}])) = \mathcal{C}_X([\mathbf{x}])$.

$\mathcal{C}_{\mathbb{X}}$ is said to be *convergent* if

$$[\mathbf{x}](k) \rightarrow \mathbf{x} \quad \Rightarrow \quad \mathcal{C}_{\mathbb{X}}([\mathbf{x}](k)) \rightarrow \{\mathbf{x}\} \cap \mathbb{X}.$$

4.2 Projection of constraints

Let x, y, z be 3 variables such that

$$x \in [-\infty, 5],$$

$$y \in [-\infty, 4],$$

$$z \in [6, \infty],$$

$$z = x + y.$$

The values < 2 for x , < 1 for y and > 9 for z are inconsistent.

To *project* a constraint (here, $z = x + y$), is to compute the smallest intervals which contains all consistent values.

For our example, this amounts to project onto x , y and z the set

$$\mathbb{S} = \{(x, y, z) \in [-\infty, 5] \times [-\infty, 4] \times [6, \infty] \mid z = x + y\}.$$

4.3 Numerical method for projection

Since $x \in [-\infty, 5]$, $y \in [-\infty, 4]$, $z \in [6, \infty]$ and $z = x + y$, we have

$$z = x + y \Rightarrow z \in [6, \infty] \cap ([-\infty, 5] + [-\infty, 4]) \\ = [6, \infty] \cap [-\infty, 9] = [6, 9].$$

$$x = z - y \Rightarrow x \in [-\infty, 5] \cap ([6, \infty] - [-\infty, 4]) \\ = [-\infty, 5] \cap [2, \infty] = [2, 5].$$

$$y = z - x \Rightarrow y \in [-\infty, 4] \cap ([6, \infty] - [-\infty, 5]) \\ = [-\infty, 4] \cap [1, \infty] = [1, 4].$$

The contractor associated with $z = x + y$ is.

Algorithm pplus(inout: $[z], [x], [y]$)	
1	$[z] := [z] \cap ([x] + [y]);$
2	$[x] := [x] \cap ([z] - [y]);$
3	$[y] := [y] \cap ([z] - [x]).$

The projection procedure developed for plus can be extended to other ternary constraints such as mult: $z = x * y$, or equivalently

$$\text{mult} \triangleq \{(x, y, z) \in \mathbb{R}^3 \mid z = x * y\}.$$

The resulting projection procedure becomes

Algorithm pmult(inout: $[z], [x], [y]$)	
1	$[z] := [z] \cap ([x] * [y]);$
2	$[x] := [x] \cap ([z] * 1/[y]);$
3	$[y] := [y] \cap ([z] * 1/[x]).$

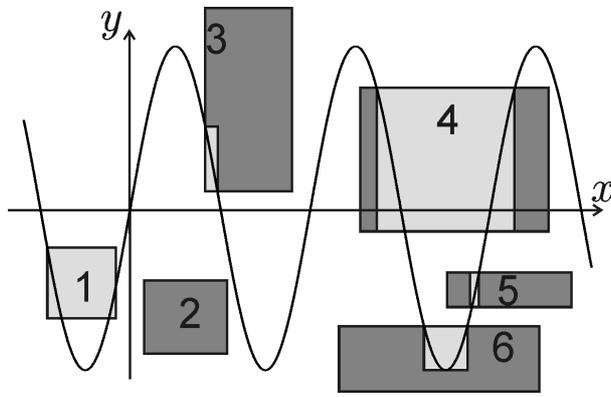
Consider the binary constraint

$$\text{exp} \triangleq \{(x, y) \in \mathbb{R}^n \mid y = \text{exp}(x)\}.$$

The associated contractor is

Algorithm pexp(inout: $[y], [x]$)
1 $[y] := [y] \cap \text{exp}([x]);$
2 $[x] := [x] \cap \text{log}([y]).$

Any constraint for which such a projection procedure is available will be called a *primitive constraint*.



Projection of the sine constraint

4.4 Constraint propagation

A CSP (Constraint Satisfaction Problem) is composed of

- 1) a set of variables $\mathcal{V} = \{x_1, \dots, x_n\}$,
- 2) a set of constraints $\mathcal{C} = \{c_1, \dots, c_m\}$ and
- 3) a set of interval domains $\{[x_1], \dots, [x_n]\}$.

Principle of propagation techniques: contract $[\mathbf{x}] = [x_1] \times \cdots \times [x_n]$ as follows:

$$((((([x] \sqcap c_1) \sqcap c_2) \sqcap \dots) \sqcap c_m) \sqcap c_1) \sqcap c_2) \dots,$$

until a steady box is reached.

Example. Consider the system of two equations.

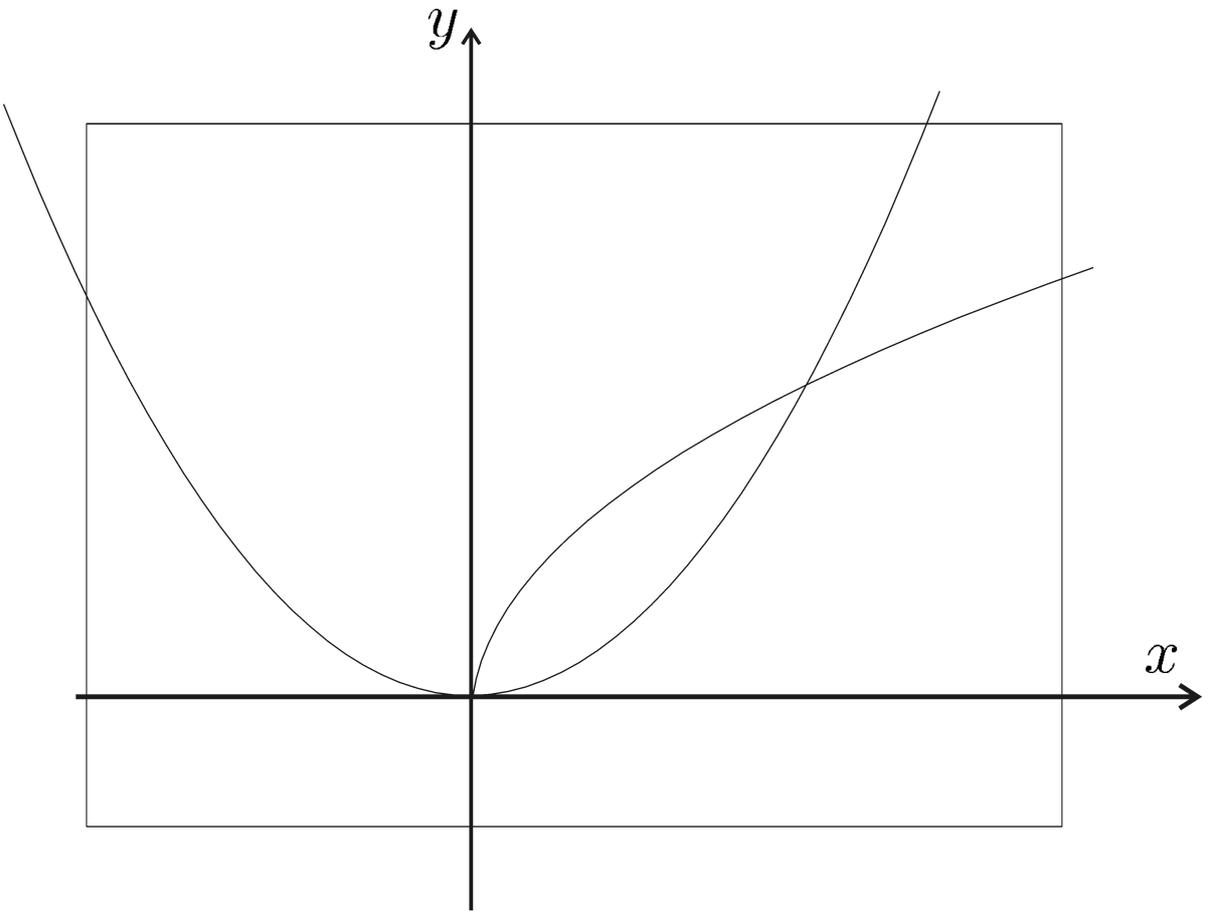
$$y = x^2$$

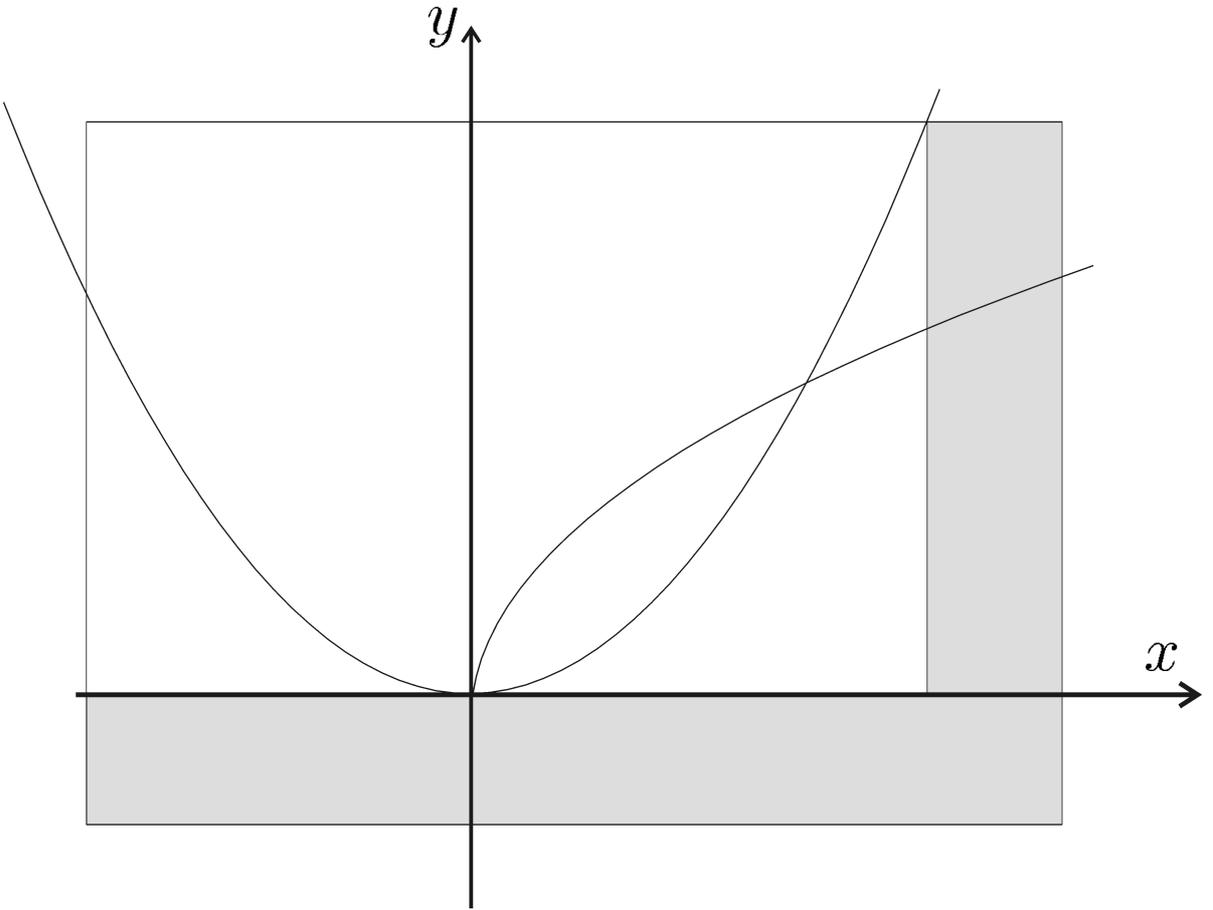
$$y = \sqrt{x}.$$

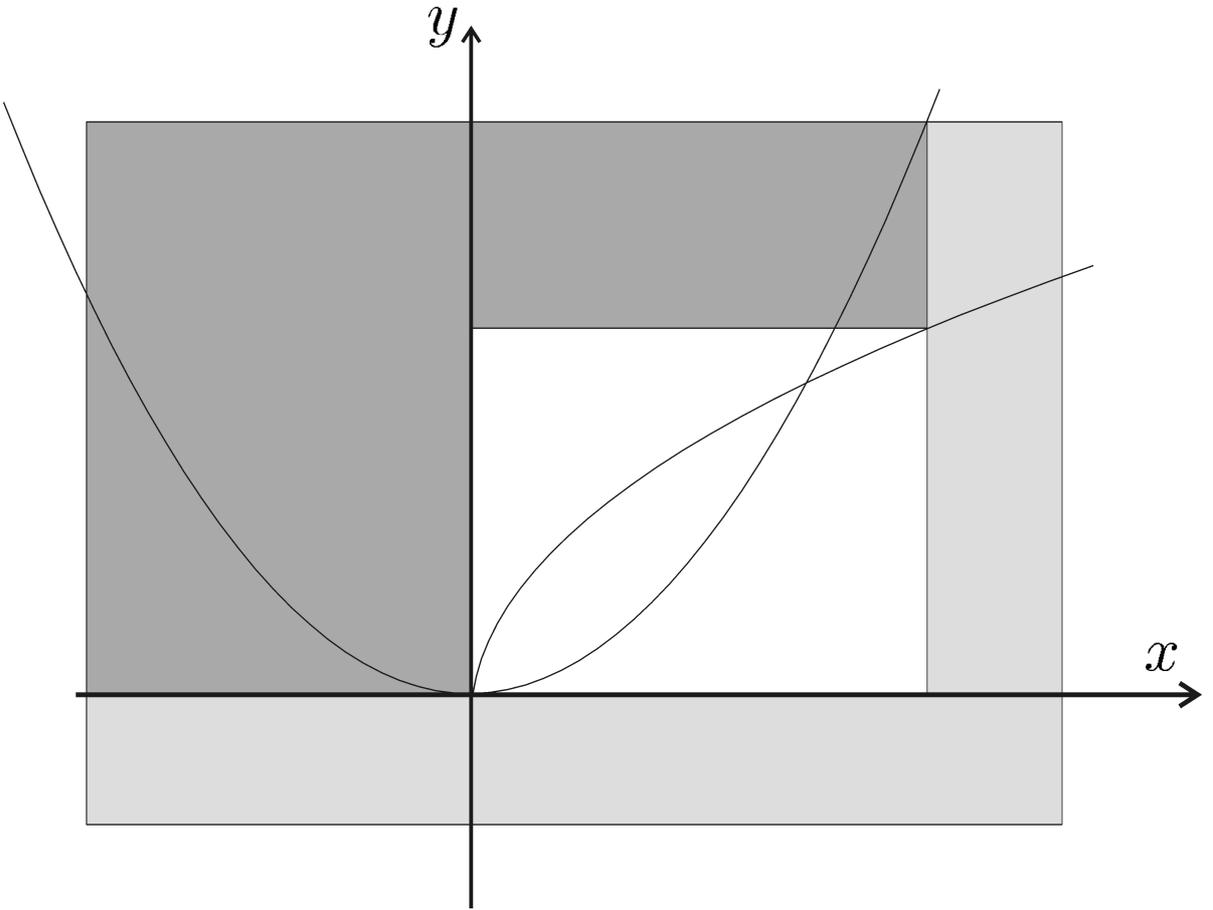
We can build two contractors

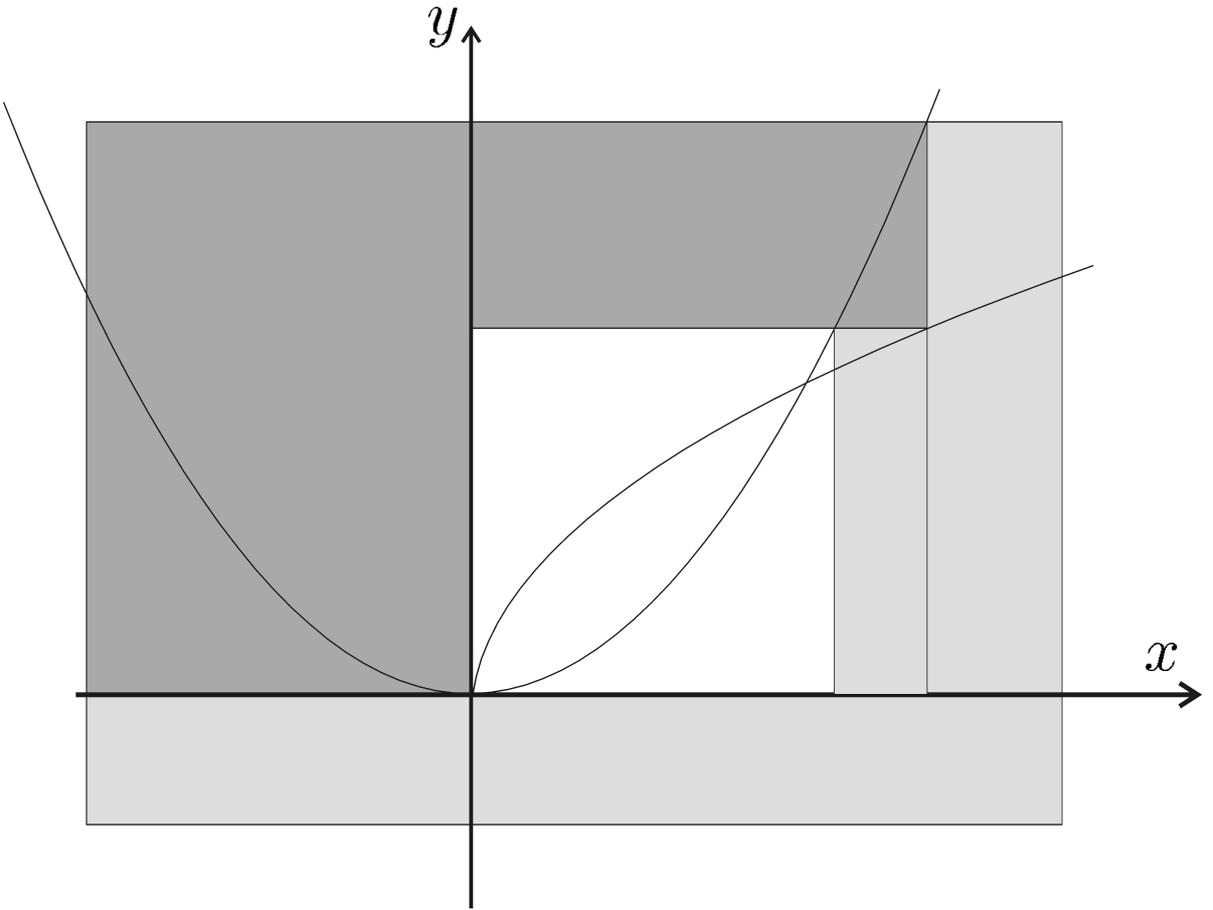
$$\mathcal{C}_1 : \begin{cases} [y] = [y] \cap [x]^2 \\ [x] = [x] \cap \sqrt{[y]} \end{cases} \text{ associated to } y = x^2$$

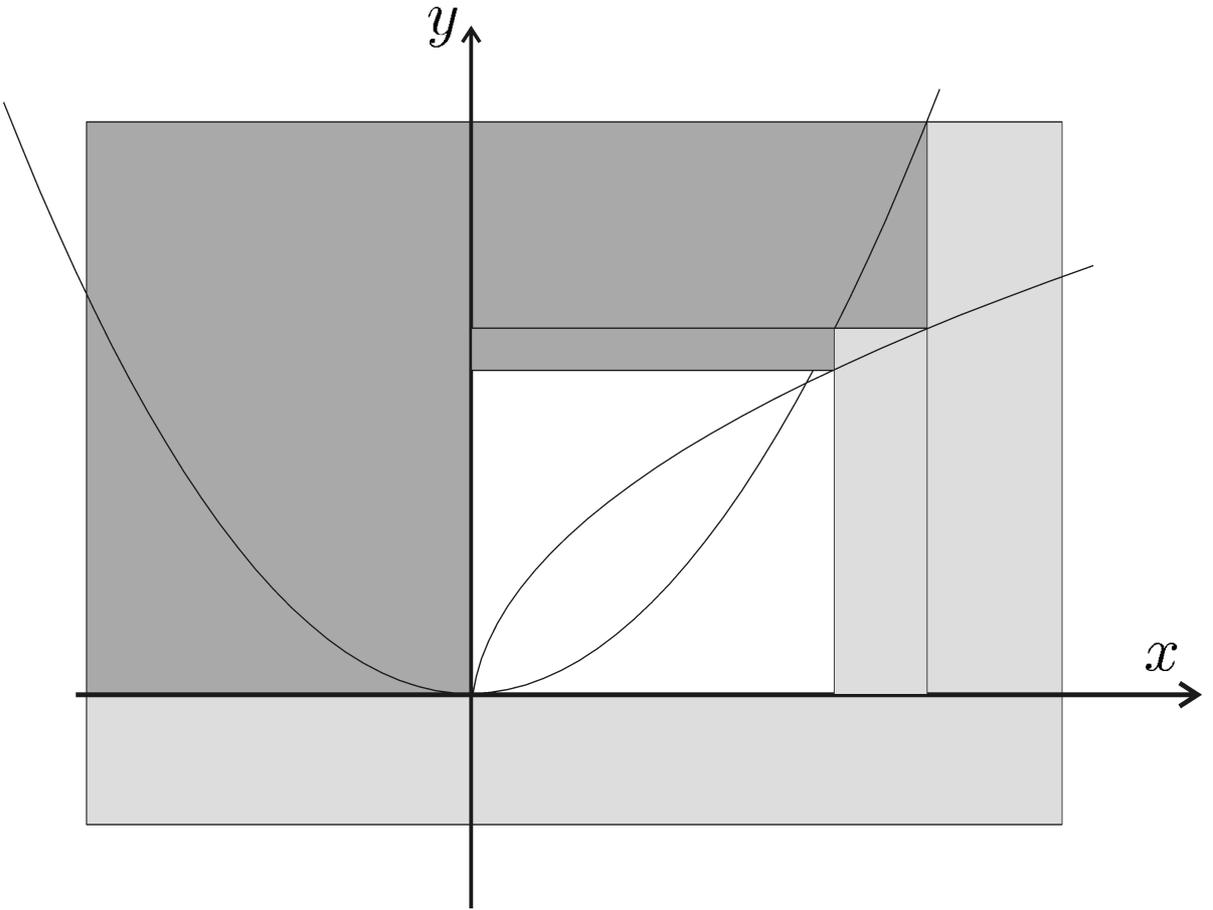
$$\mathcal{C}_2 : \begin{cases} [y] = [y] \cap \sqrt{[x]} \\ [x] = [x] \cap [y]^2 \end{cases} \text{ associated to } y = \sqrt{x}$$

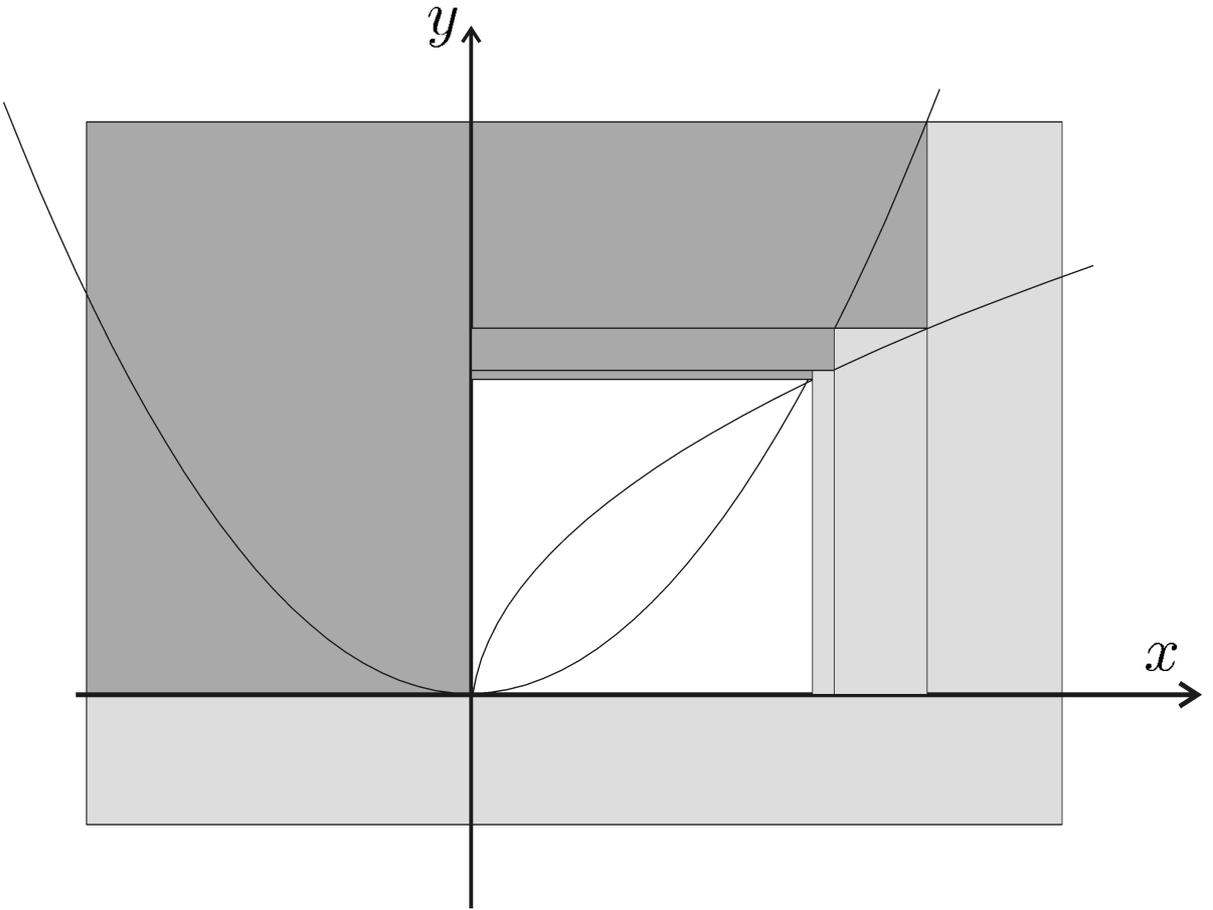


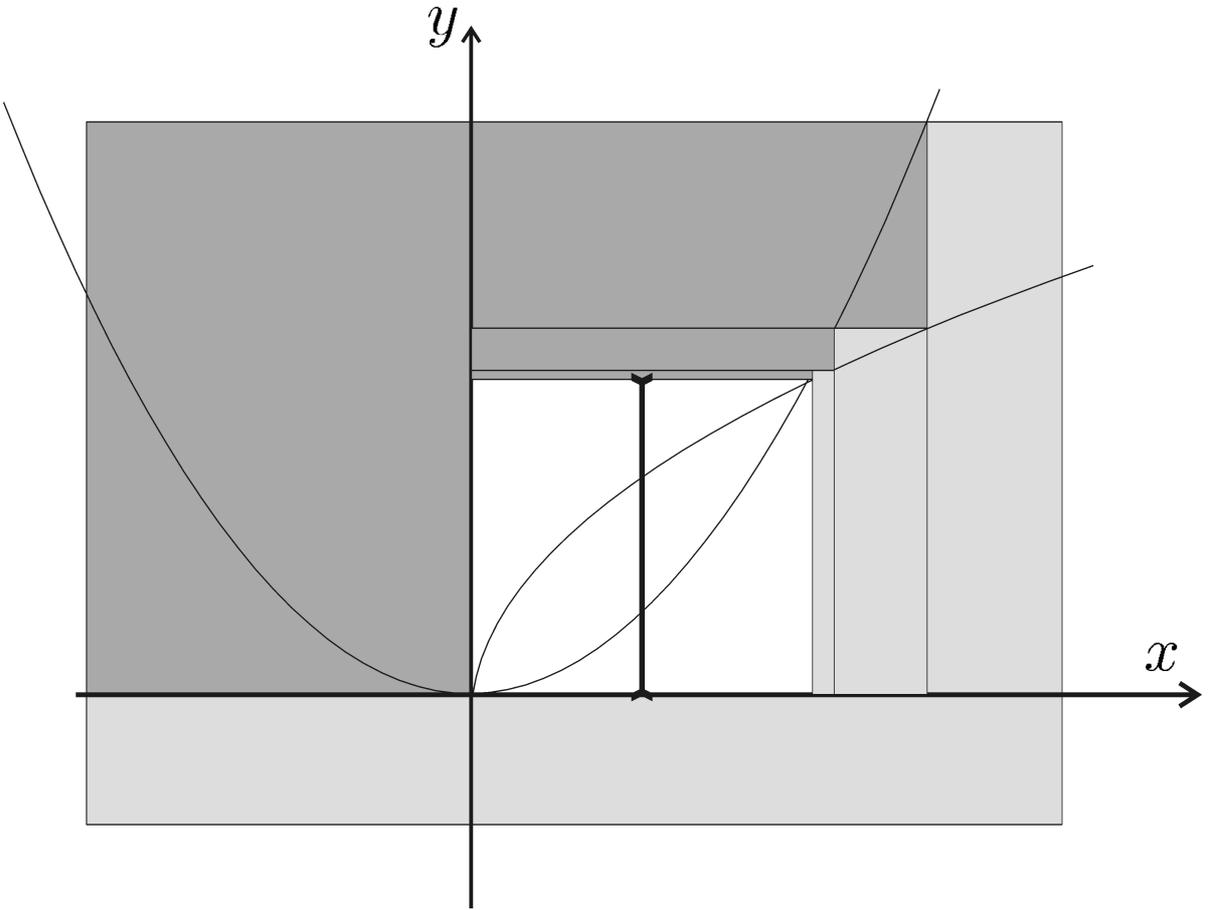


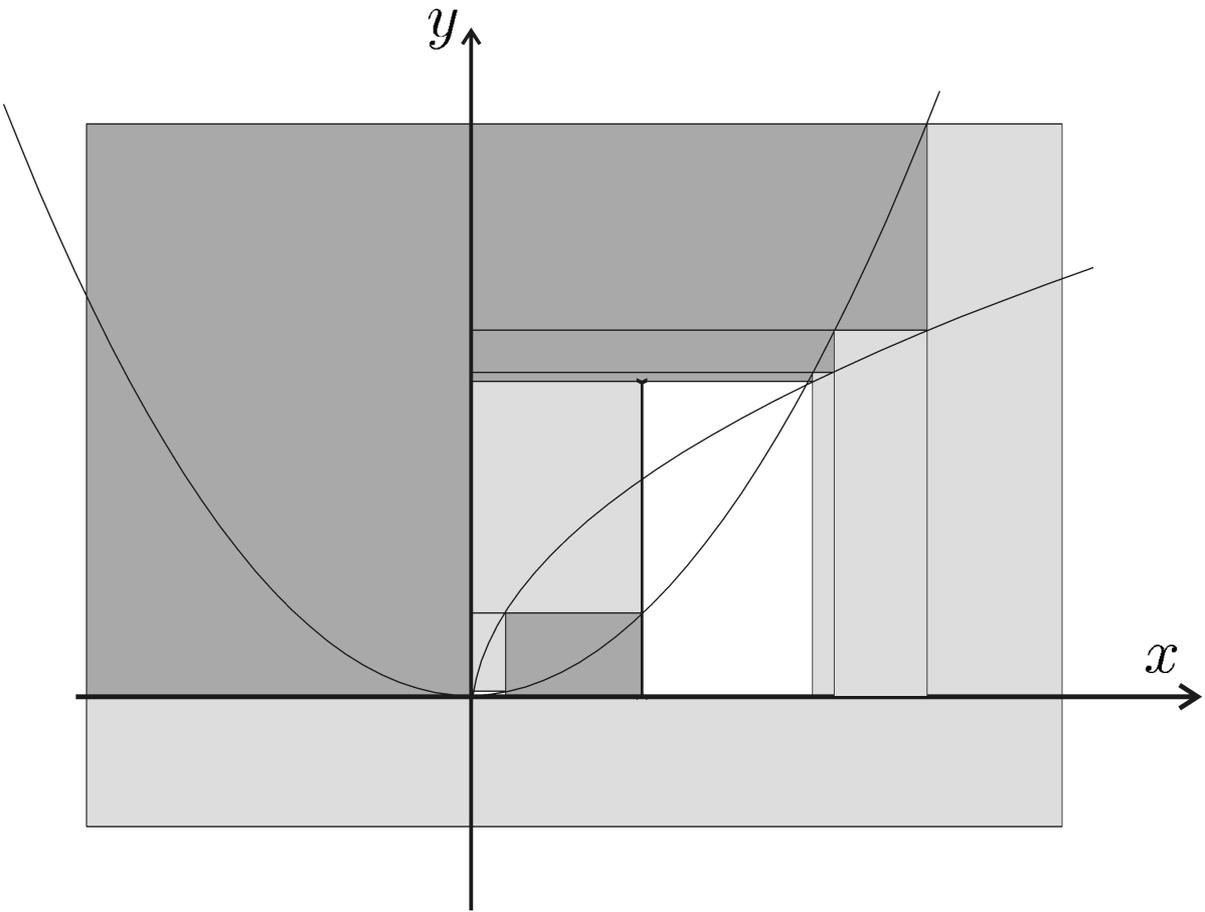


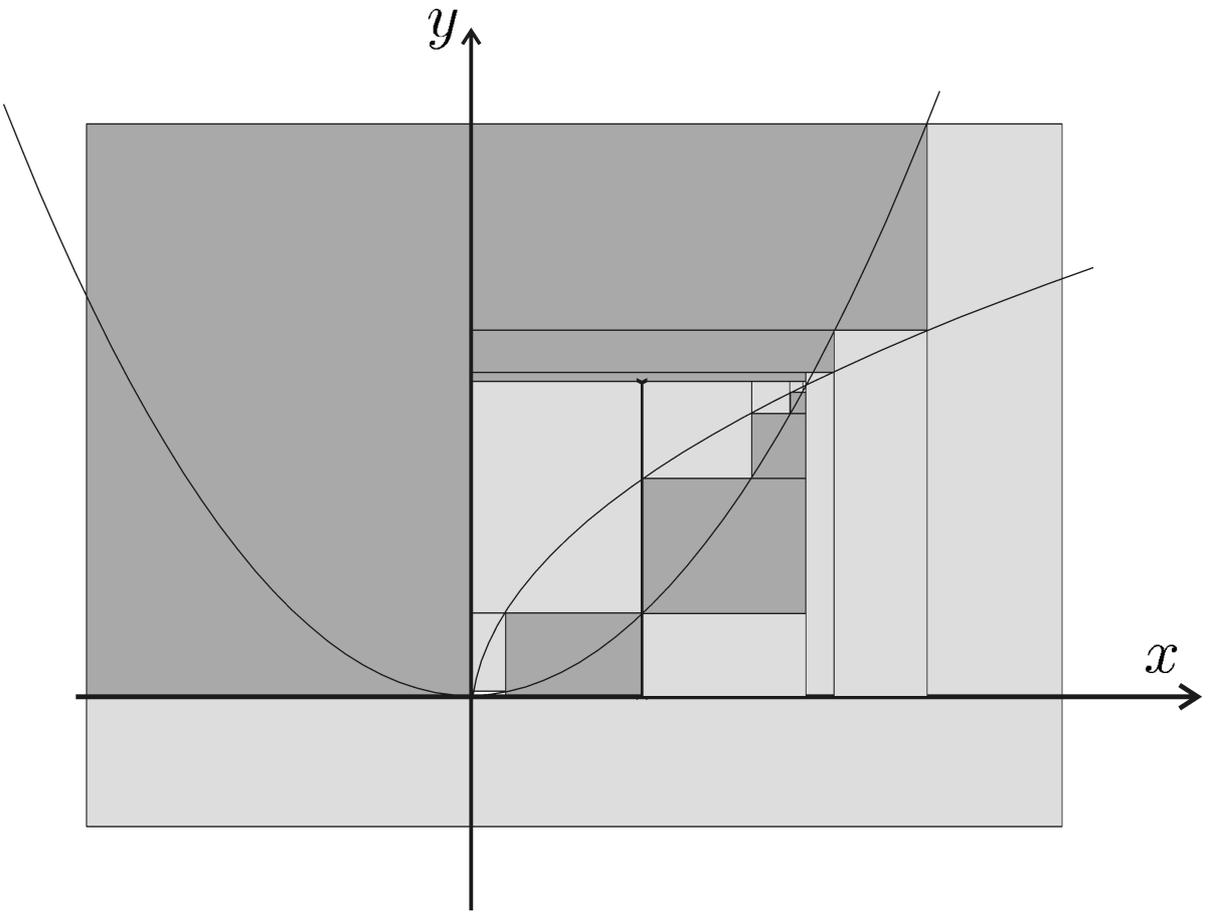












4.5 Local consistency

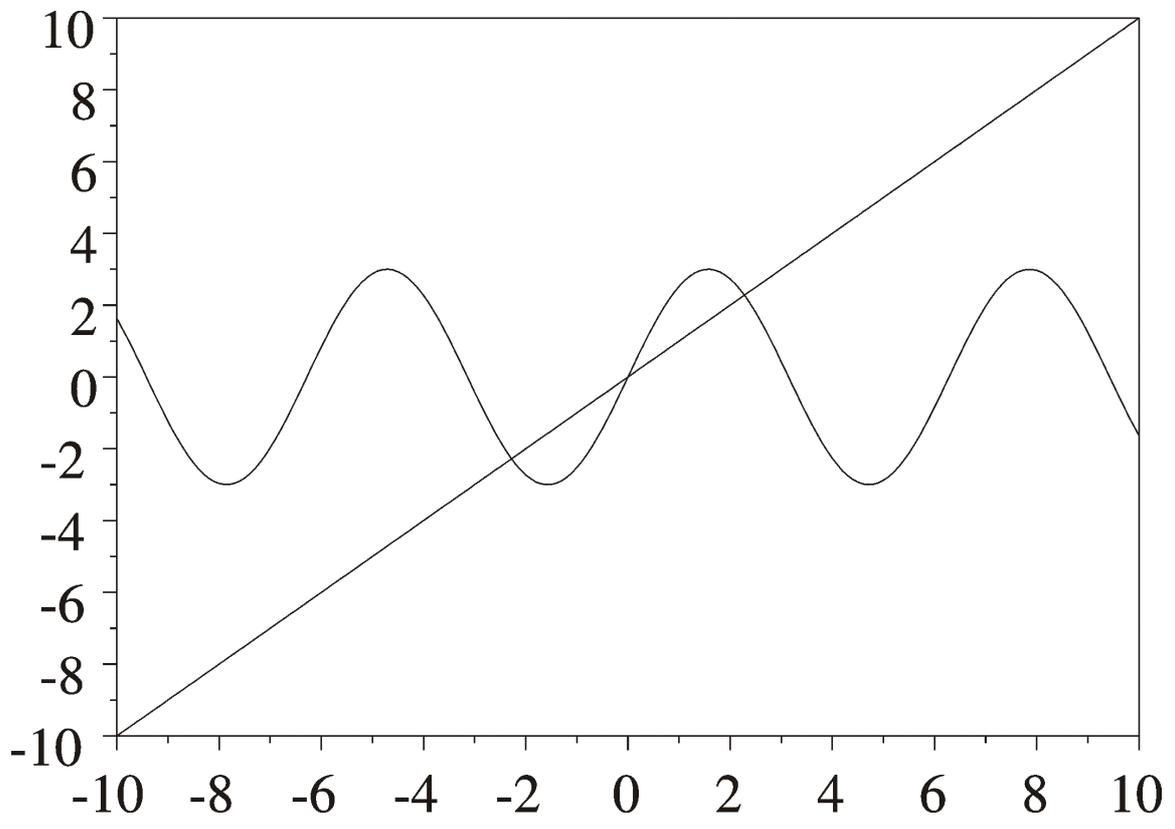
If $C_{S_1}^*$ and $C_{S_2}^*$ are two minimal contractors for S_1 and S_2 then

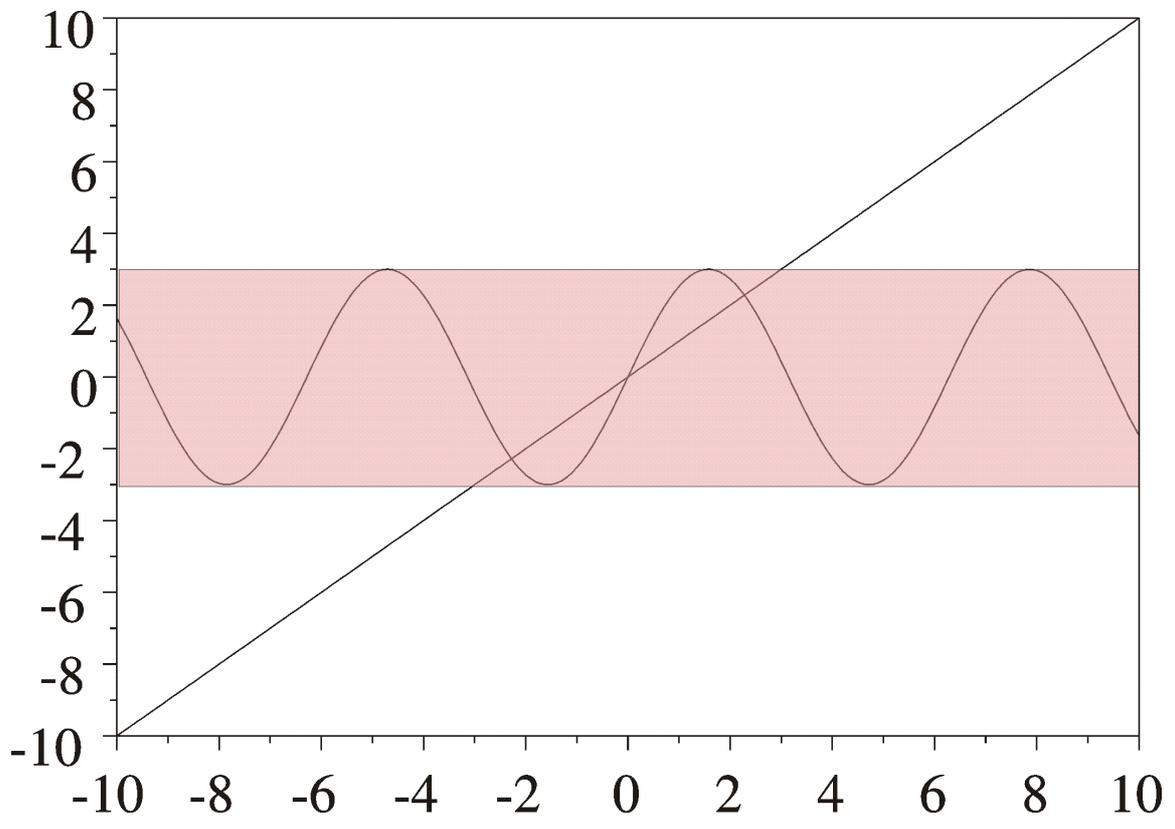
$$C_S = C_{S_1}^* \circ C_{S_2}^* \circ C_{S_1}^* \circ C_{S_2}^* \circ \dots$$

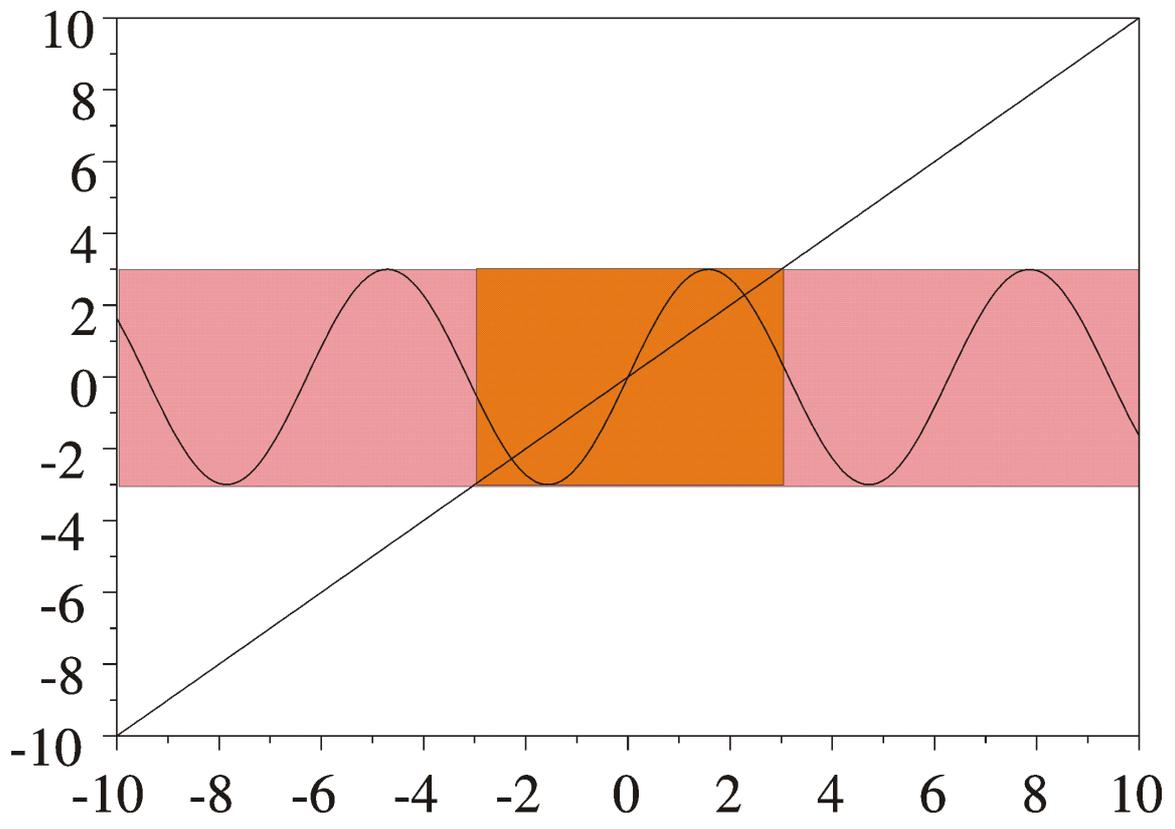
is a contractor for $S = S_1 \cap S_2$, but it is not always optimal. This is the *local consistency effect*.

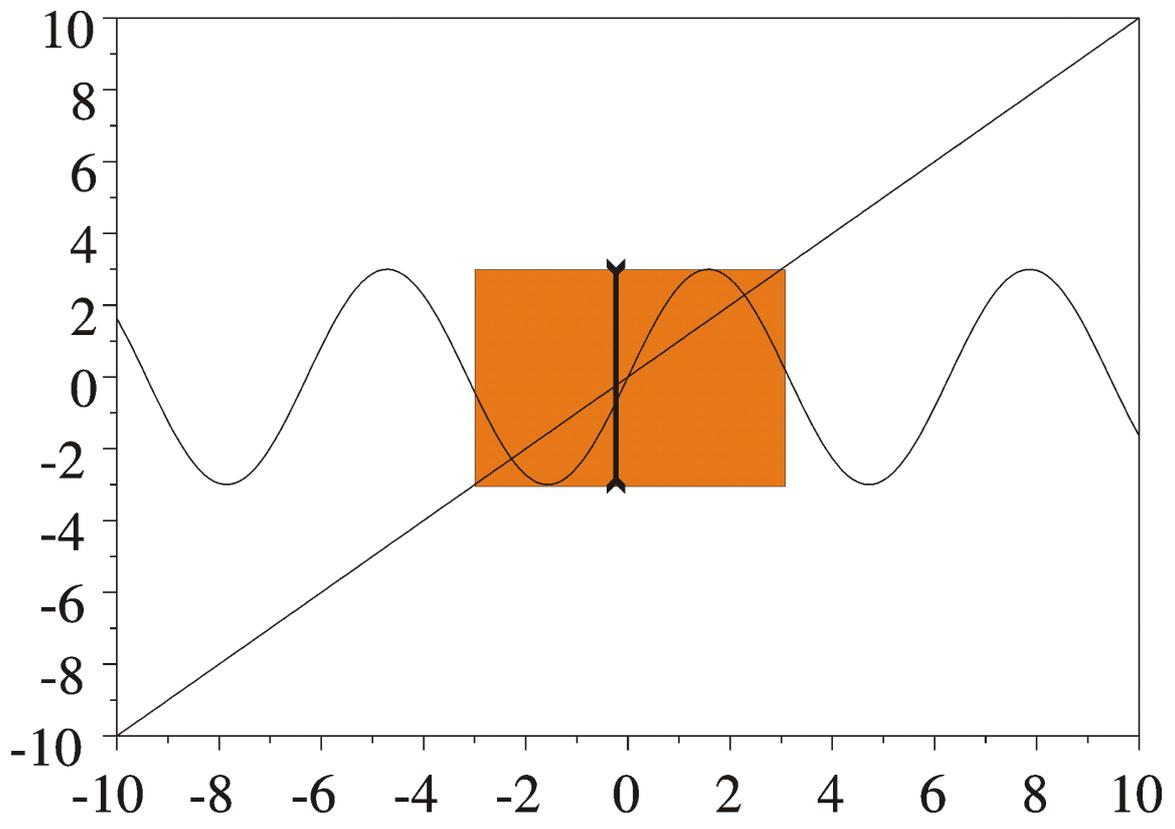
Example. Consider the system

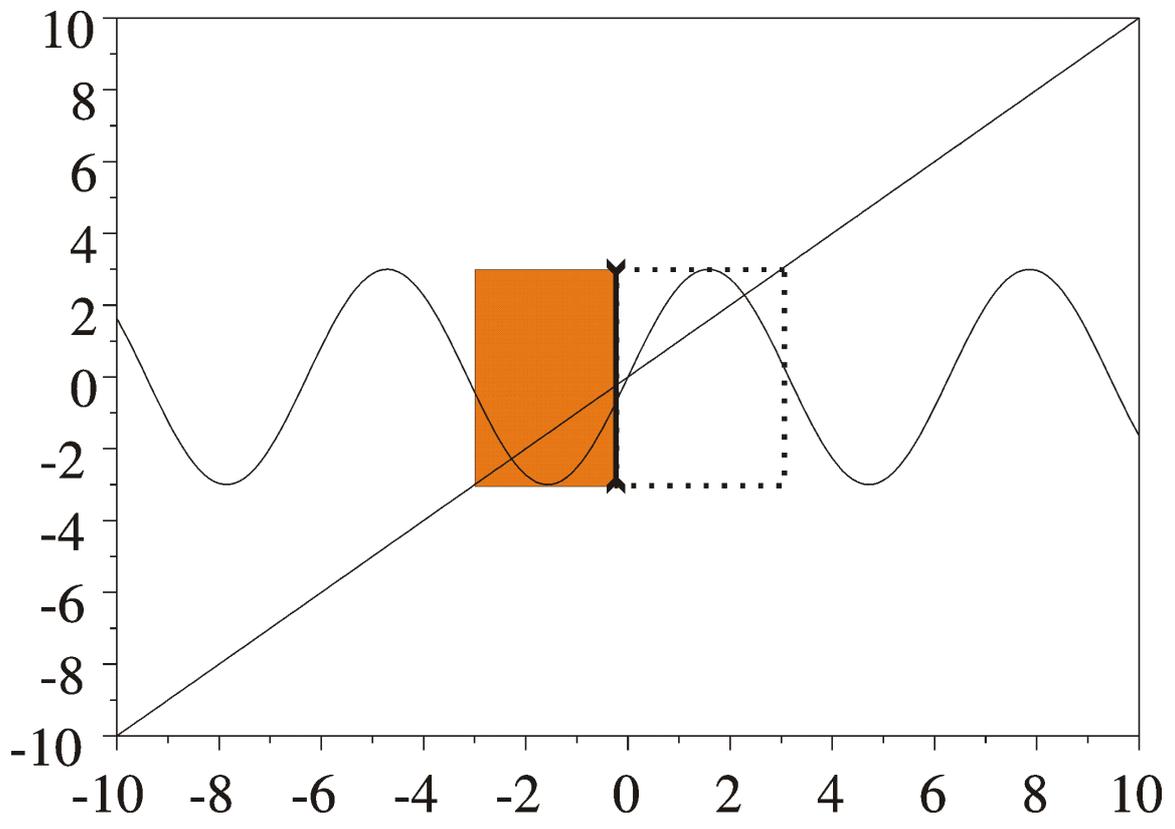
$$\begin{cases} y = 3 \sin(x) \\ y = x \end{cases} \quad x \in \mathbb{R}, y \in \mathbb{R}.$$

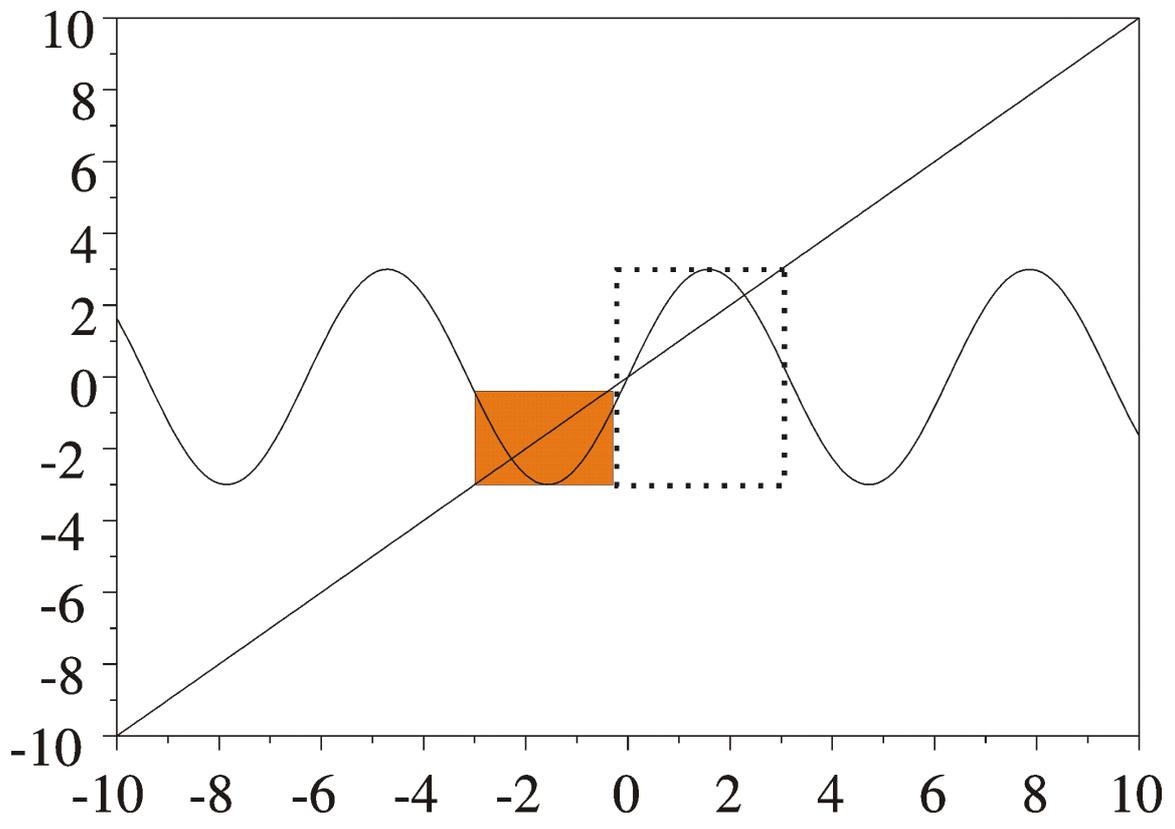


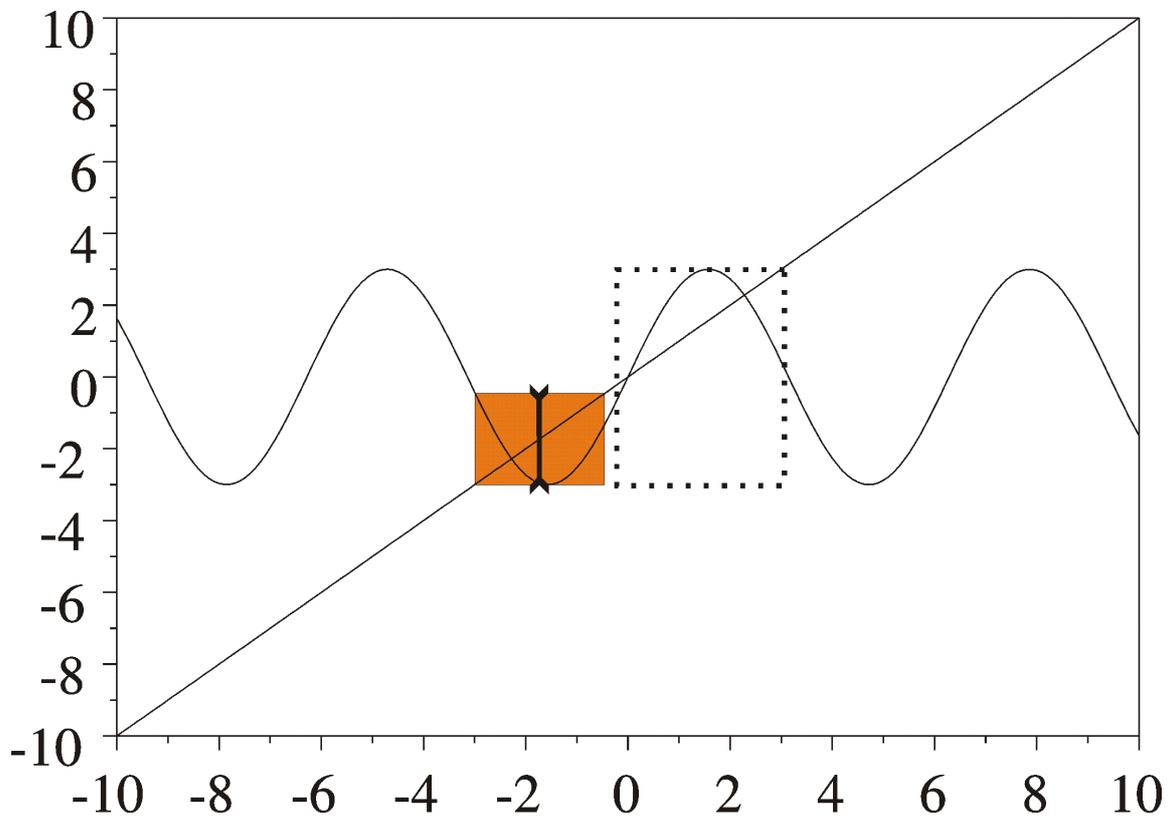


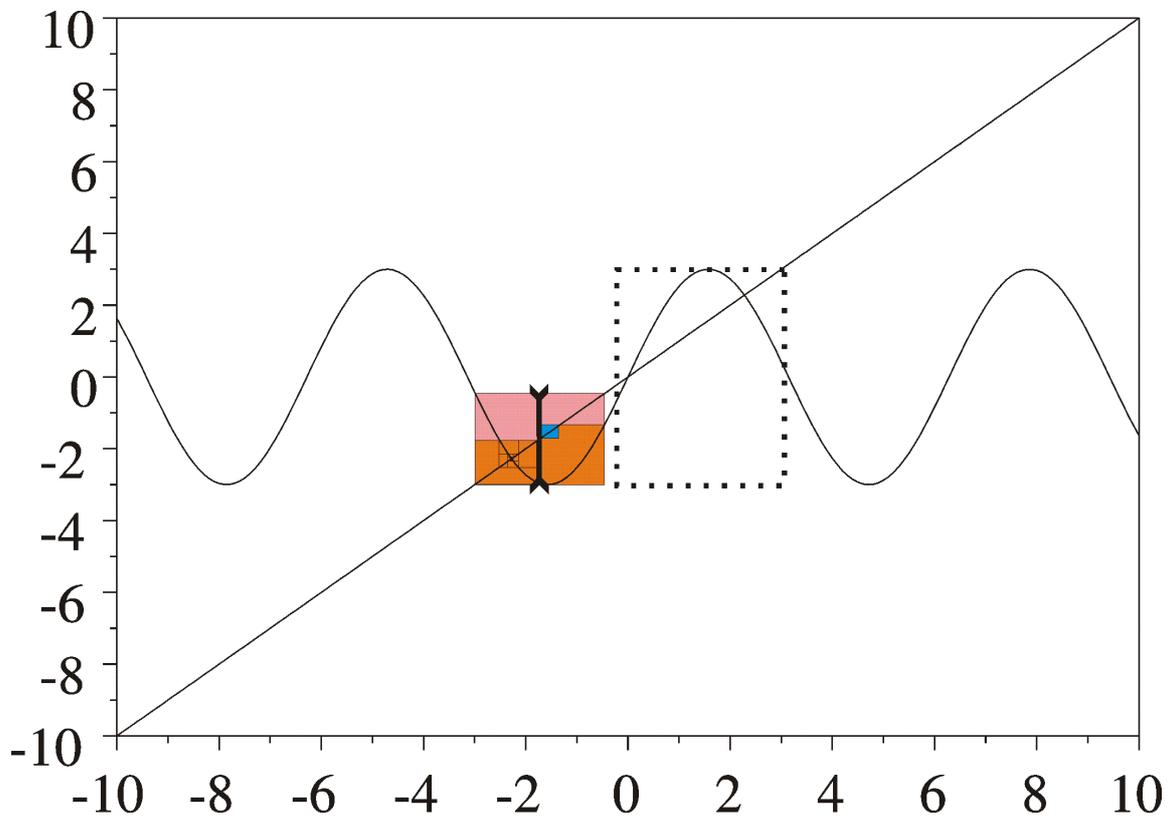


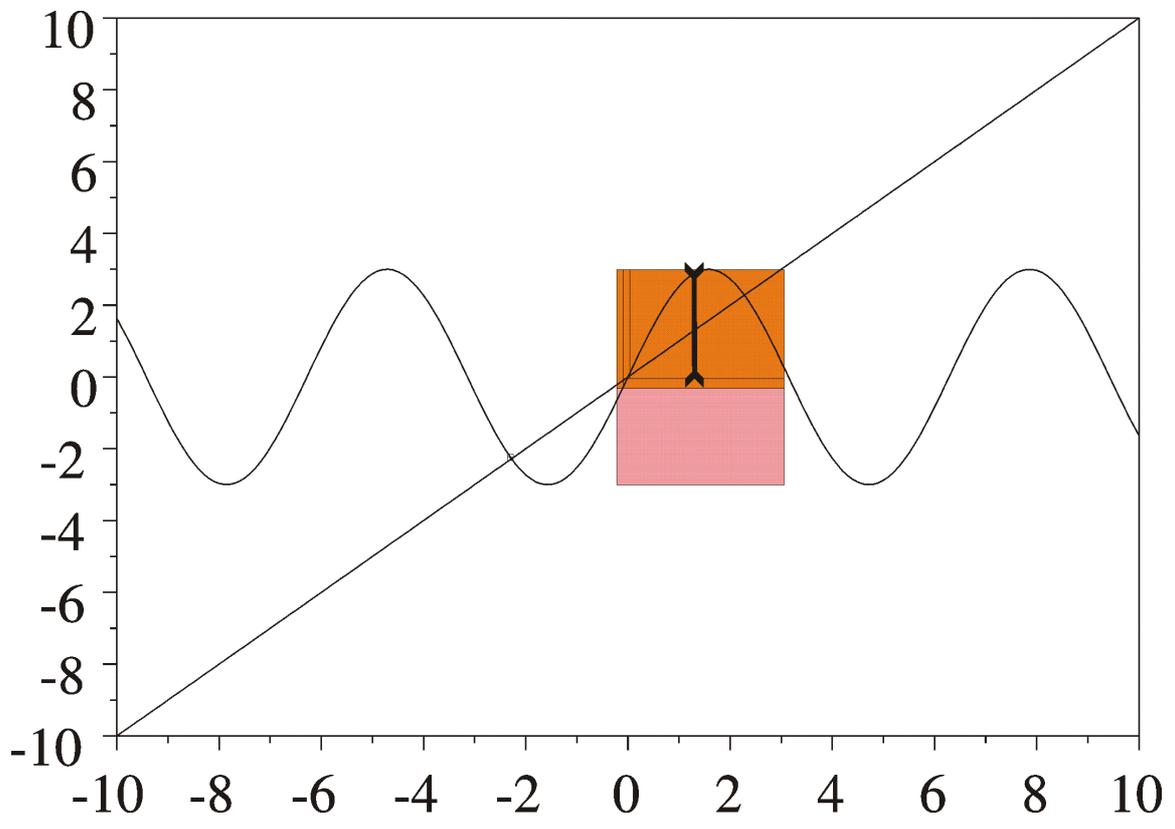


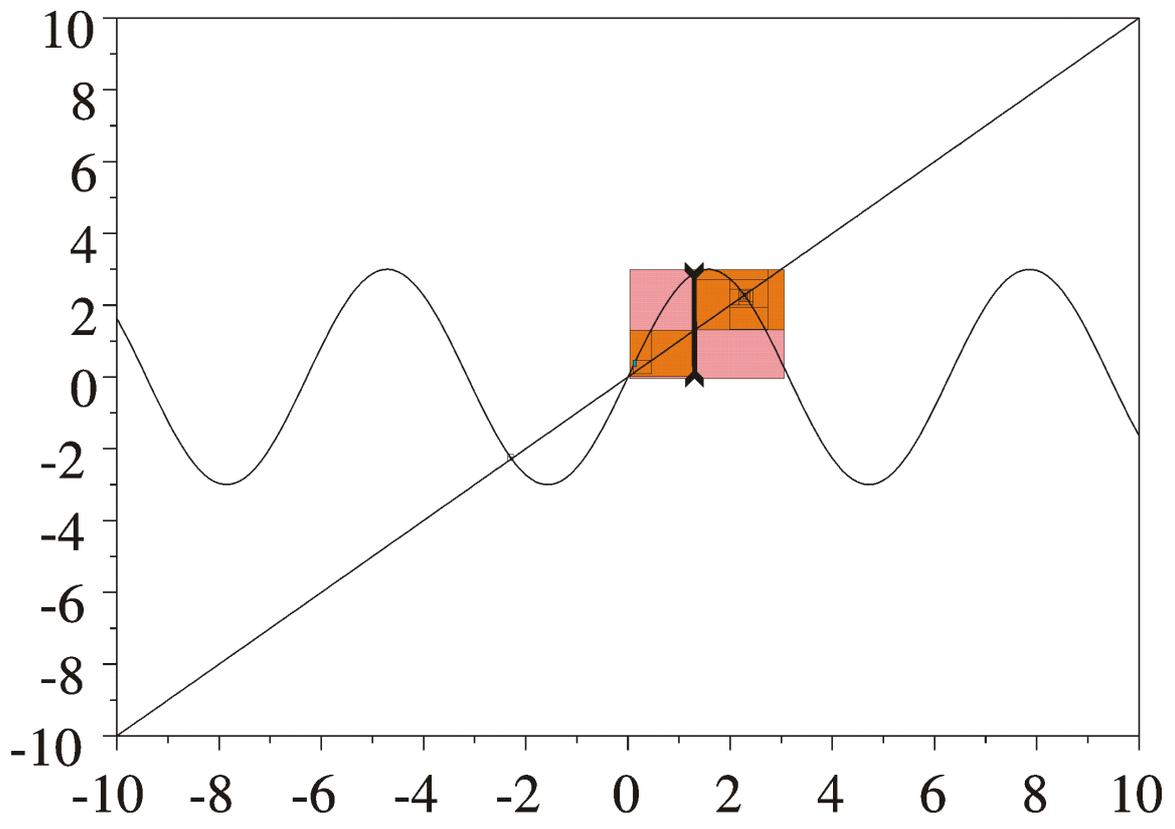












4.6 Decomposition into primitive constraints

$$x + \sin(xy) \leq 0,$$

$$x \in [-1, 1], y \in [-1, 1], z \in [-1, 1]$$

can be decomposed into

$$\left\{ \begin{array}{lll} a = xy & x \in [-1, 1] & a \in [-\infty, \infty] \\ b = \sin(a) & y \in [-1, 1] & b \in [-\infty, \infty] \\ c = x + b & z \in [-1, 1] & c \in [-\infty, 0] \end{array} \right.$$

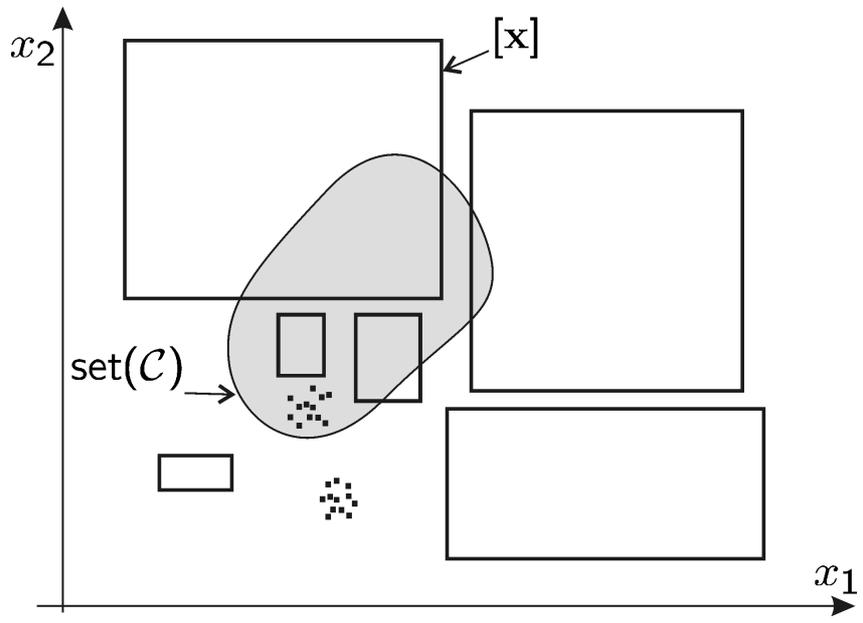
4.7 Set and contractors

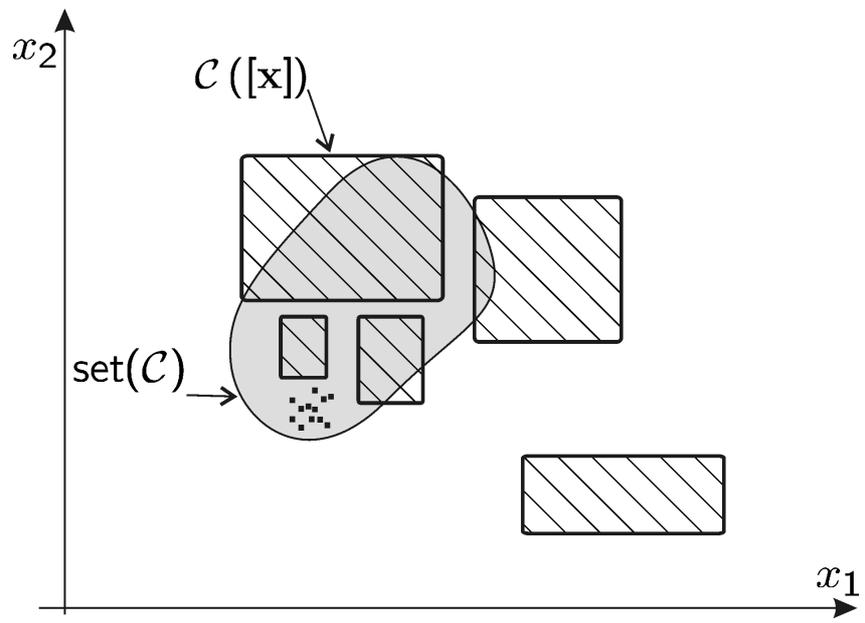
A contractor represents a set of \mathbb{R}^n . The set associated with a contractor \mathcal{C} is

$$\text{set}(\mathcal{C}) = \{\mathbf{x} \in \mathbb{R}^n, \mathcal{C}(\{\mathbf{x}\}) = \{\mathbf{x}\}\}.$$

Its domain is

$$\text{dom}(\mathcal{C}) = \{\mathbf{x} \in \mathbb{R}^n, \mathcal{C}(\{\mathbf{x}\}) = \emptyset\}.$$





For instance, the set associated with the contractor

$$\mathcal{C}_1 \left(\begin{array}{c} [x_1] \\ [x_2] \\ [x_3] \end{array} \right) \stackrel{\text{def}}{=} \left(\begin{array}{c} [x_1] \cap ([x_3] - [x_2]) \\ [x_2] \cap ([x_3] - [x_1]) \\ [x_3] \cap ([x_1] + [x_2]) \end{array} \right)$$

is

$$\text{set}(\mathcal{C}_1) = \{(x_1, x_2, x_3), x_3 = x_1 + x_2\}.$$

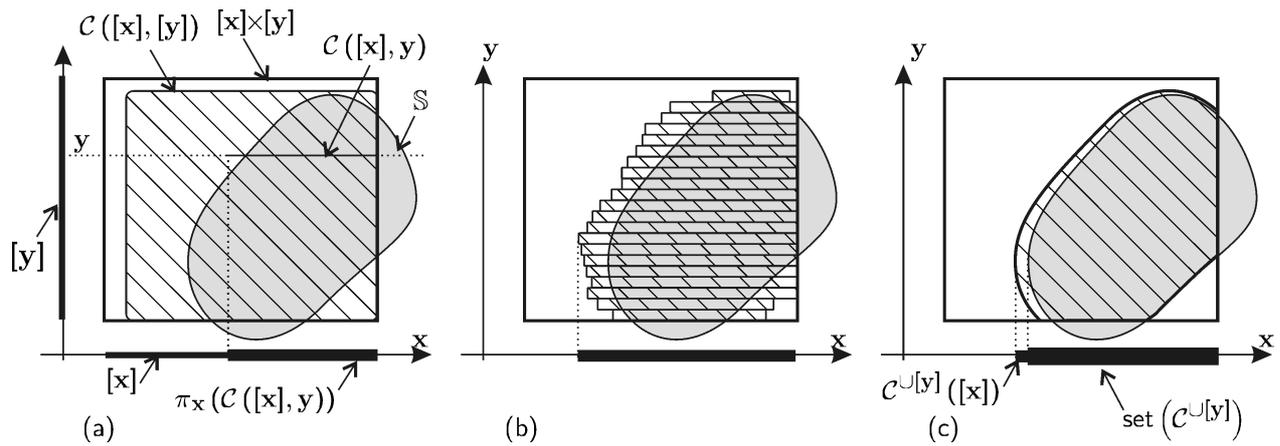
A contractor is also one way to represent one equation $x_3 = x_1 + x_2$.

4.8 Operations on contractors

intersection	$(\mathcal{C}_1 \cap \mathcal{C}_2)([x]) \stackrel{\text{def}}{=} \mathcal{C}_1([x]) \cap \mathcal{C}_2([x])$
union	$(\mathcal{C}_1 \cup \mathcal{C}_2)([x]) \stackrel{\text{def}}{=} [\mathcal{C}_1([x]) \cup \mathcal{C}_2([x])]$
composition	$(\mathcal{C}_1 \circ \mathcal{C}_2)([x]) \stackrel{\text{def}}{=} \mathcal{C}_1(\mathcal{C}_2([x]))$
repetition	$\mathcal{C}^\infty \stackrel{\text{def}}{=} \mathcal{C} \circ \mathcal{C} \circ \mathcal{C} \circ \dots$
repeat intersection	$\mathcal{C}_1 \sqcap \mathcal{C}_2 = (\mathcal{C}_1 \cap \mathcal{C}_2)^\infty$
repeat union	$\mathcal{C}_1 \sqcup \mathcal{C}_2 = (\mathcal{C}_1 \cup \mathcal{C}_2)^\infty$

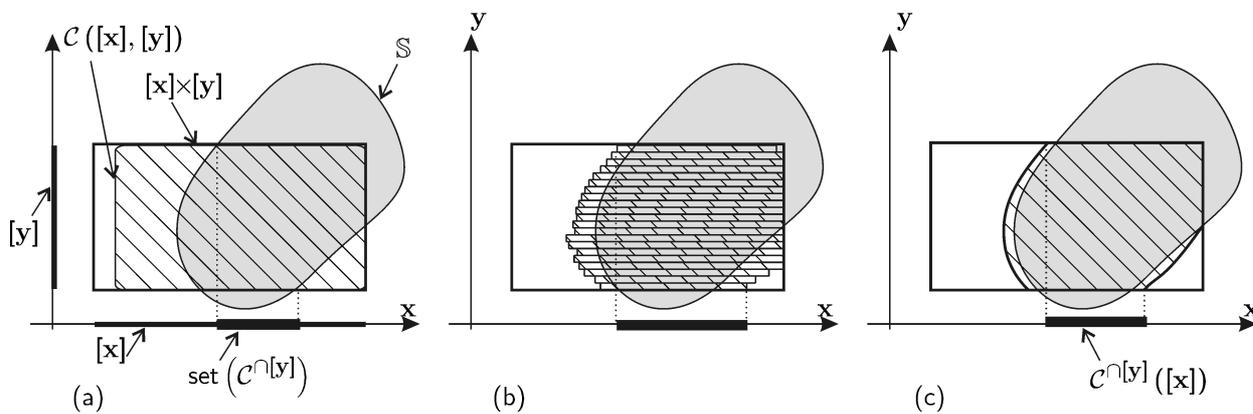
Consider the contractor $\mathcal{C}([\mathbf{x}], [\mathbf{y}])$, where $[\mathbf{x}] \in \mathbb{R}^n$, $[\mathbf{y}] \in \mathbb{R}^p$. We define the contractor

$$\mathcal{C}^{\cup[\mathbf{y}]}([\mathbf{x}]) = \left[\bigcup_{\mathbf{y} \in [\mathbf{y}]} \pi_{\mathbf{x}}(\mathcal{C}([\mathbf{x}], \mathbf{y})) \right] \quad (\text{projected union})$$



and also the contractor

$$c^{\cap[y]}([\mathbf{x}]) = \bigcap_{y \in [y]} \pi_{\mathbf{x}}(\mathcal{C}([\mathbf{x}], y)), \quad (\text{projected intersection})$$



We have

$$\begin{aligned}\text{set} \left(\mathcal{C}^{\cup}[\mathbf{y}] \right) &= \{ \mathbf{x}, \exists \mathbf{y} \in [\mathbf{y}], (\mathbf{x}, \mathbf{y}) \in \text{set}(\mathcal{C}) \} \\ \text{set} \left(\mathcal{C}^{\cap}[\mathbf{y}] \right) &= \{ \mathbf{x}, \forall \mathbf{y} \in [\mathbf{y}], (\mathbf{x}, \mathbf{y}) \in \text{set}(\mathcal{C}) \} .\end{aligned}$$

4.9 QUIMPER

The collection of contractors $\{\mathcal{C}_1, \dots, \mathcal{C}_m\}$ is *complementary* if

$$\text{set}(\mathcal{C}_1) \cap \dots \cap \text{set}(\mathcal{C}_m) = \emptyset.$$

Quimper is a high-level language for QUick Interval Modeling and Programming in a bounded-ERror context.

Quimper is an interpreted language for set computation.

A Quimper program is a set of complementary contractors.

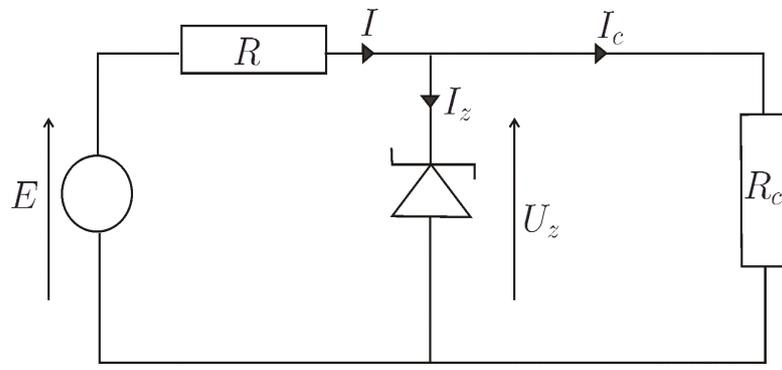
Quimper returns m subpavings, where m is the number of contractors

It is available at

<http://ibex-lib.org/>

5 Application of contractors

5.1 Bounded-error estimation



It is known that

$$\begin{aligned}U_z &\in [6, 7]V, \quad r \in [7, 8]\Omega, \quad U_0 \in [6, 6.2]V \\R &\in [100, 110]\Omega, \quad E \in [18, 20]V, \quad I_z \in [0, \infty]A \\I &\in]-\infty, \infty[A, \quad I_c \in]-\infty, \infty[A, \quad R_c \in [50, 60]\Omega.\end{aligned}$$

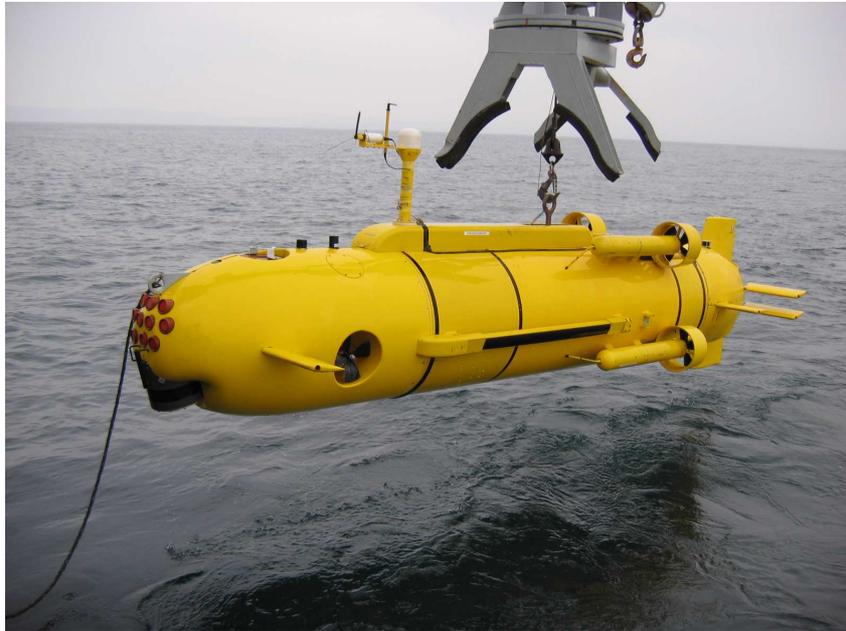
The constraints are

$$\begin{aligned}\text{Zener diode} & \quad I_z = \max\left(0, \frac{U_z - U_0}{r}\right), \\ \text{Ohm rule} & \quad U_z = R_c I_c, \\ \text{Current rule} & \quad I = I_c + I_z, \\ \text{Voltage rule} & \quad E = RI + U_z.\end{aligned}$$

IntervalPeeler contracts the domains into:

$$\begin{aligned}U_z &\in [6, 007; 6, 518], r \in [7, 8]\Omega, \\U_0 &\in [6, 6.2]V, R \in [100, 110]\Omega, \\E &\in [18, 20]V, I_z \in [0., 0.398]A \\I &\in [0.11; 0.14]A, I_c \in [0.1; 0, 13]A, \\R_c &\in [50, 60]\Omega\end{aligned}$$

5.2 SLAM



Redermor, GESMA
(Groupe d'Etude Sous-Marine de l'Atlantique)



Montrer la simulation

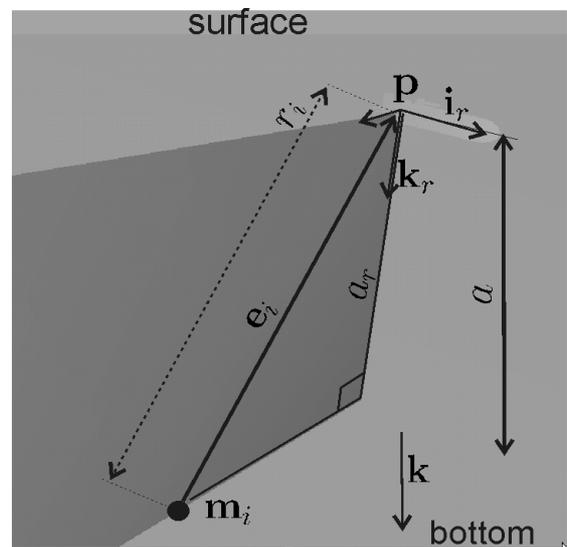
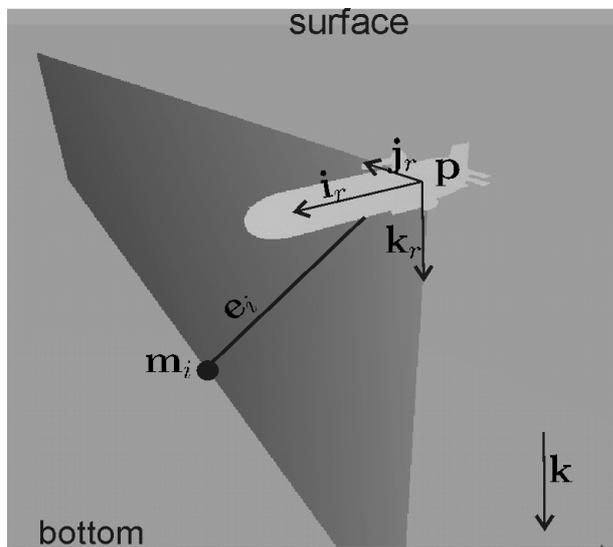
5.2.1 Sensors

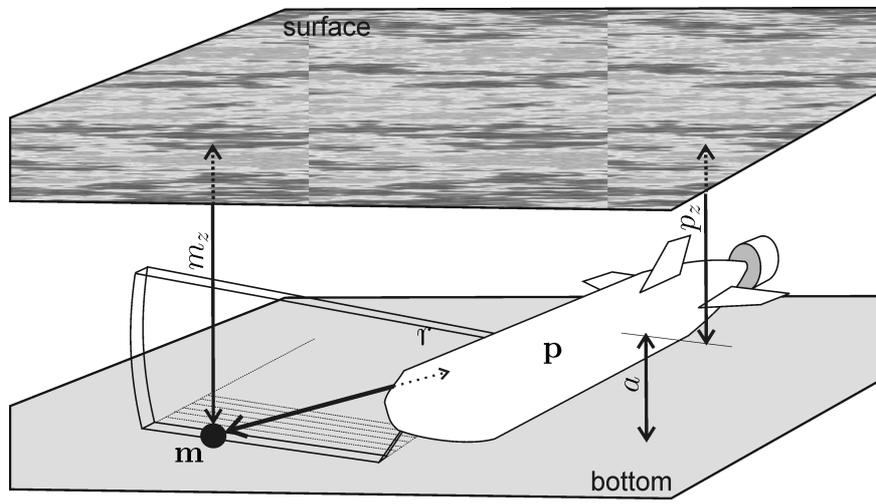
GPS (Global positioning system), only at the surface.

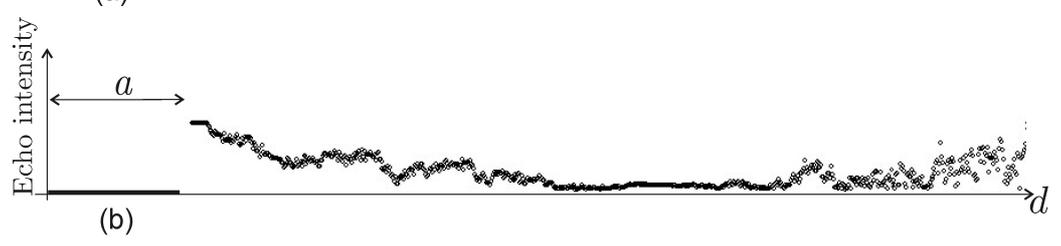
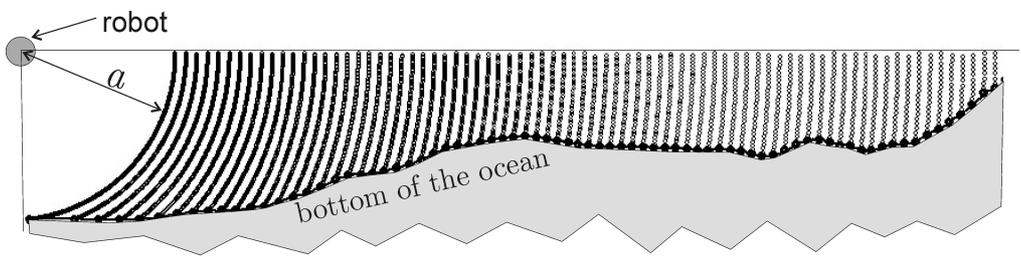
$$t_0 = 6000 \text{ s}, \quad \ell^0 = (-4.4582279^\circ, 48.2129206^\circ) \pm 2.5m$$

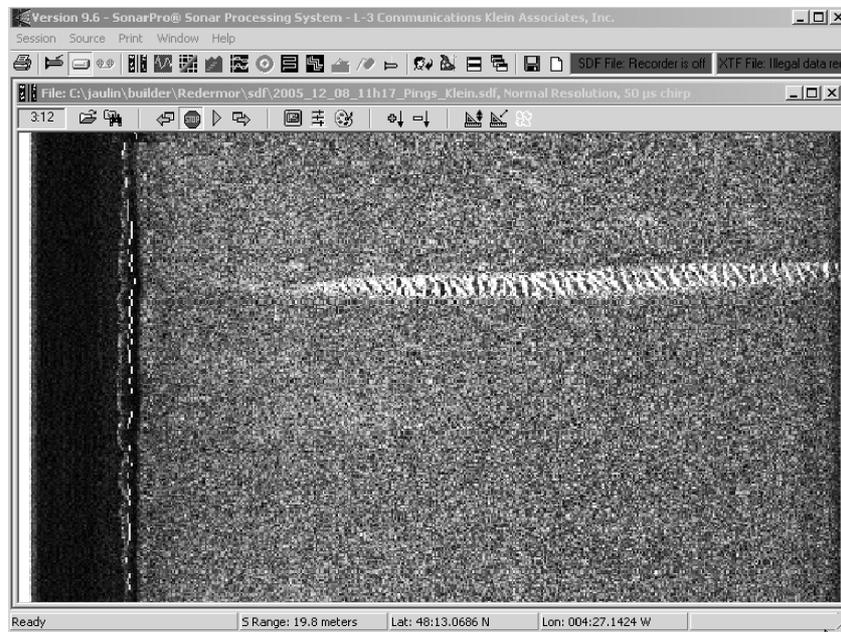
$$t_f = 12000 \text{ s}, \quad \ell^f = (-4.4546607^\circ, 48.2191297^\circ) \pm 2.5m$$

Sonar (KLEIN 5400 side scan sonar).

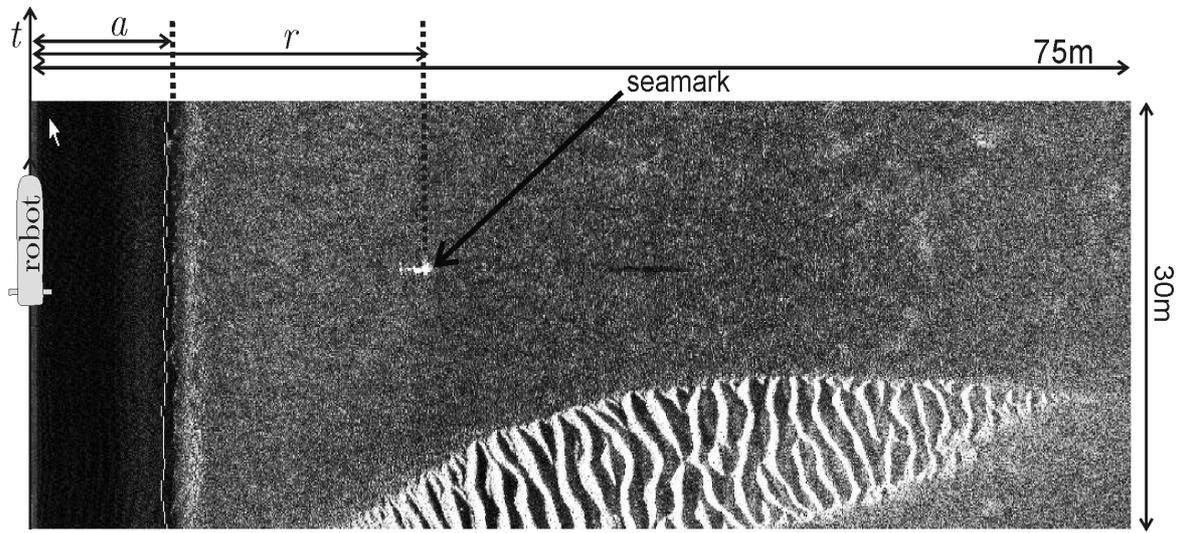








Screenshot of SonarPro



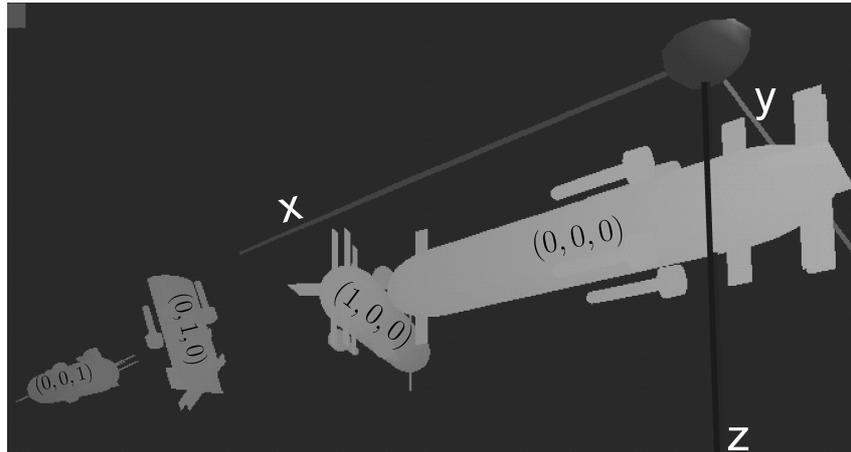
Mine detection with SonarPro

Loch-Doppler returns the speed robot \mathbf{v}_r .

$$\mathbf{v}_r \in \tilde{\mathbf{v}}_r + 0.004 * [-1, 1] . \tilde{\mathbf{v}}_r + 0.004 * [-1, 1]$$

Inertial central (Octans III from IXSEA).

$$\begin{pmatrix} \phi \\ \theta \\ \psi \end{pmatrix} \in \begin{pmatrix} \tilde{\phi} \\ \tilde{\theta} \\ \tilde{\psi} \end{pmatrix} + \begin{pmatrix} 1.75 \times 10^{-4} \cdot [-1, 1] \\ 1.75 \times 10^{-4} \cdot [-1, 1] \\ 5.27 \times 10^{-3} \cdot [-1, 1] \end{pmatrix}.$$



Six mines have been detected.

i	0	1	2	3	4	5
$\tau(i)$	7054	7092	7374	7748	9038	9688
$\sigma(i)$	1	2	1	0	1	5
$\tilde{r}(i)$	52.42	12.47	54.40	52.68	27.73	26.98

6	7	8	9	10	11
10024	10817	11172	11232	11279	11688
4	3	3	4	5	1
37.90	36.71	37.37	31.03	33.51	15.05

5.2.2 Constraints

$$t \in \{6000.0, 6000.1, 6000.2, \dots, 11999.4\},$$

$$i \in \{0, 1, \dots, 11\},$$

$$\begin{pmatrix} p_x(t) \\ p_y(t) \end{pmatrix} = 111120 \begin{pmatrix} 0 & 1 \\ \cos\left(\ell_y(t) * \frac{\pi}{180}\right) & 0 \end{pmatrix} \begin{pmatrix} \ell_x(t) - \ell_x^0 \\ \ell_y(t) - \ell_y^0 \end{pmatrix}$$

$$\mathbf{p}(t) = (p_x(t), p_y(t), p_z(t)),$$

$$\mathbf{R}_\psi(t) = \begin{pmatrix} \cos \psi(t) & -\sin \psi(t) & 0 \\ \sin \psi(t) & \cos \psi(t) & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

$$\mathbf{R}_\theta(t) = \begin{pmatrix} \cos \theta(t) & 0 & \sin \theta(t) \\ 0 & 1 & 0 \\ -\sin \theta(t) & 0 & \cos \theta(t) \end{pmatrix},$$

$$\mathbf{R}_\varphi(t) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \varphi(t) & -\sin \varphi(t) \\ 0 & \sin \varphi(t) & \cos \varphi(t) \end{pmatrix},$$

$$\mathbf{R}(t) = \mathbf{R}_\psi(t)\mathbf{R}_\theta(t)\mathbf{R}_\varphi(t),$$

$$\dot{\mathbf{p}}(t) = \mathbf{R}(t) \cdot \mathbf{v}_r(t),$$

$$\|\mathbf{m}(\sigma(i)) - \mathbf{p}(\tau(i))\| = r(i),$$

$$\mathbf{R}^\top(\tau(i)) (\mathbf{m}(\sigma(i)) - \mathbf{p}(\tau(i))) \in [0] \times [0, \infty]^{\times 2},$$

$$m_z(\sigma(i)) - p_z(\tau(i)) - a(\tau(i)) \in [-0.5, 0.5]$$

```
//-----  
Constants  
N = 59996; // Number of time steps  
Variables  
  R[N-1][3][3], // rotation matrices  
  p[N][3], // positions  
  v[N-1][3], // speed vectors  
  phi[N-1],theta[N-1],psi[N-1]; // Euler angles  
  px[N],py[N]; // for display only  
//-----
```

```
function R[3][3]=euler(phi,theta,psi)
    cphi = cos(phi);
    sphi = sin(phi);
    ctheta = cos(theta);
    stheta = sin(theta);
    cpsi = cos(psi);
    spsi = sin(psi);
    R[1][1]=ctheta*cpsi;
    R[1][2]=-cphi*spsi+stheta*cpsi*sphi;
    R[1][3]=spsi*sphi+stheta*cpsi*cphi;
    R[2][1]=ctheta*spsi;
    R[2][2]=cpsi*cphi+stheta*spsi*sphi;
    R[2][3]=-cpsi*sphi+stheta*cphi*spsi;
    R[3][1]=-stheta;
    R[3][2]=ctheta*sphi;
    R[3][3]=ctheta*cphi;
end
```


contractor-list rotation

```
    for k=1:N-1;
        R[k]=euler(phi[k],theta[k],psi[k]);
    end
end
//-----
contractor-list statequ
    for k=1:N-1;
        p[k+1]=p[k]+0.1*R[k]*v[k];
    end
end
//-----
contractor init
    inter k=1:N-1;
        rotation(k)
    end
end
```

```
contractor fwd
```

```
  inter k=1:N-1;
```

```
    statequ(k)
```

```
  end
```

```
end
```

```
//-----
```

```
contractor bwd
```

```
  inter k=1:N-1;
```

```
    statequ(N-k)
```

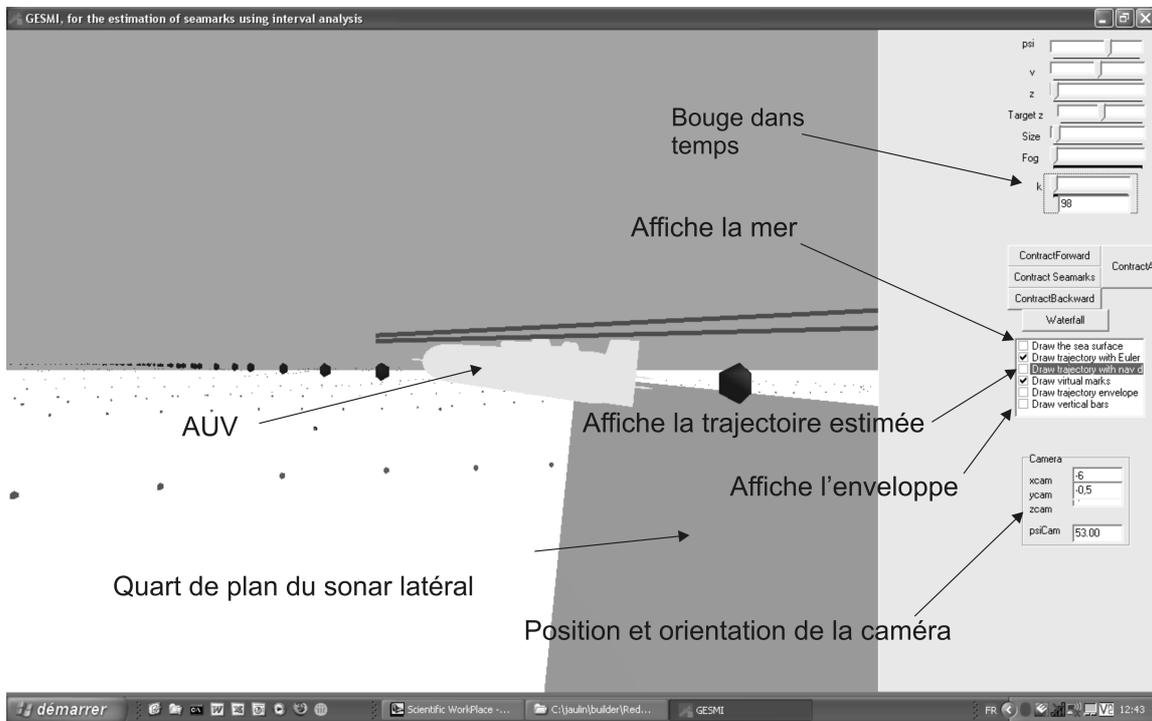
```
  end
```

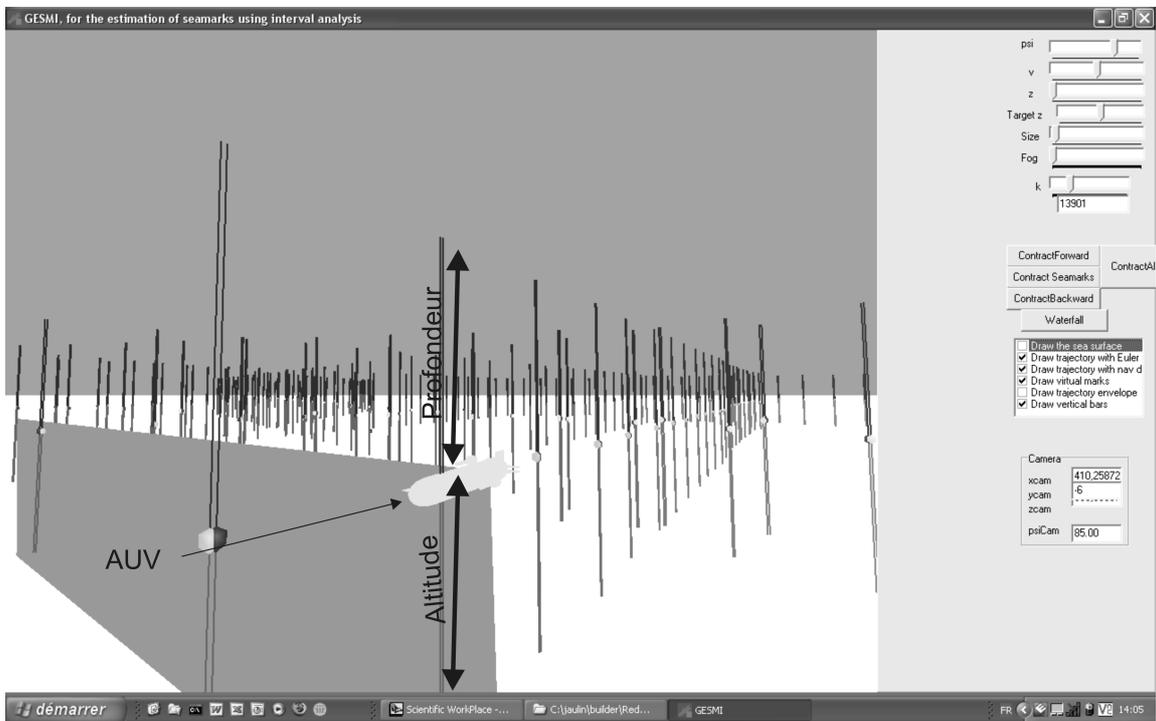
```
end
```

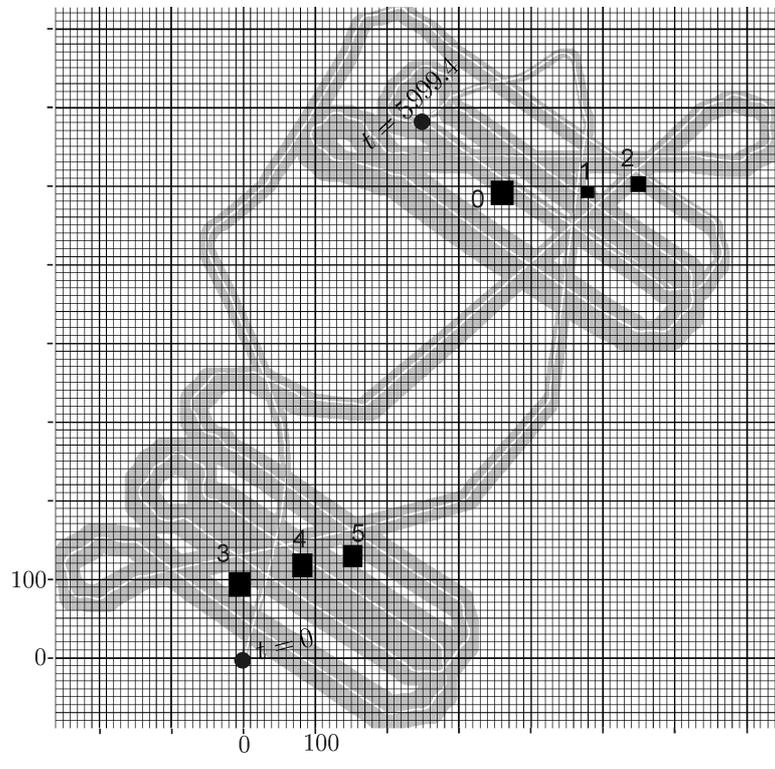
main

```
p[1] :=read("gps_init.dat");
v :=read("Quimper_v.dat");
phi :=read("Quimper_phi.dat");
theta :=read("Quimper_theta.dat");
psi :=read("Quimper_psi.dat");
init;
fwd;
bwd;
column(p,px,1);
column(p,py,2);
print("--- Robot positions: ---");
newplot("gesmi.dat");
plot(px,py,color(rgb(1,1,1),rgb(0,0,0)));
end
```

5.2.3 GESMI



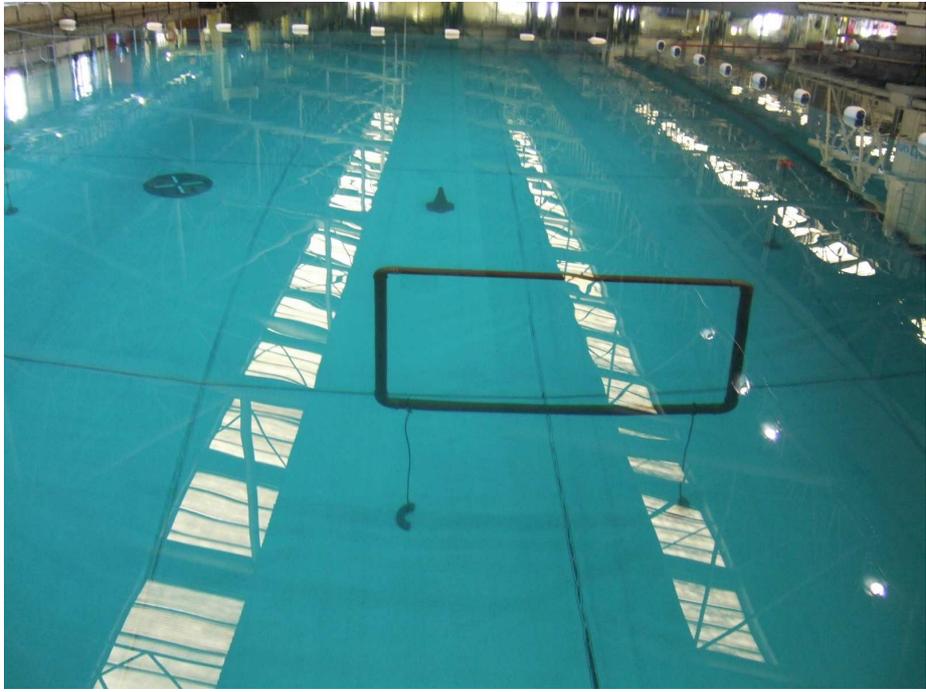


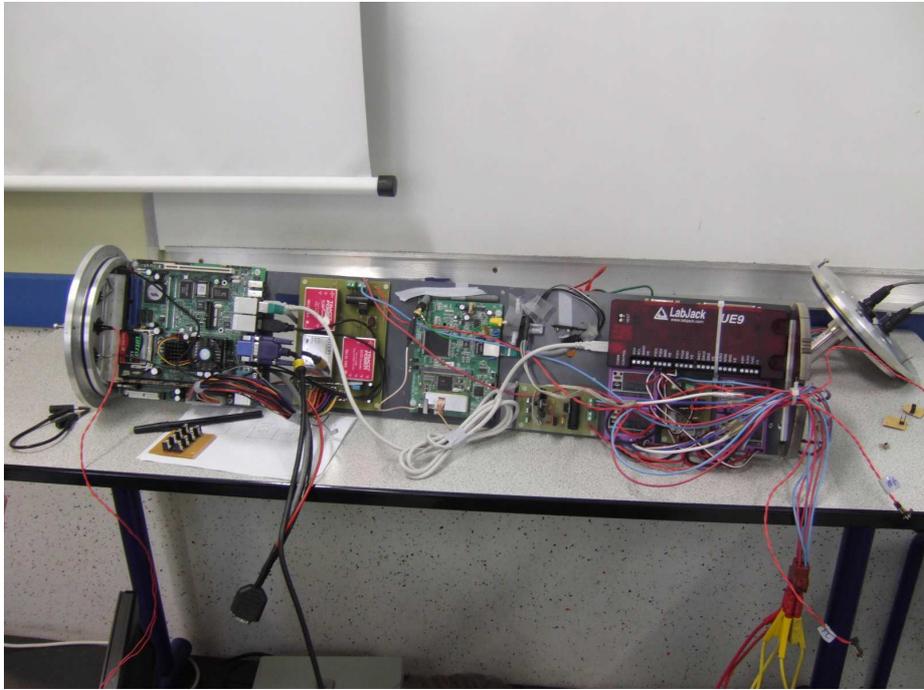


5.3 Robust state estimation



Portsmouth, July 12-15, 2007.

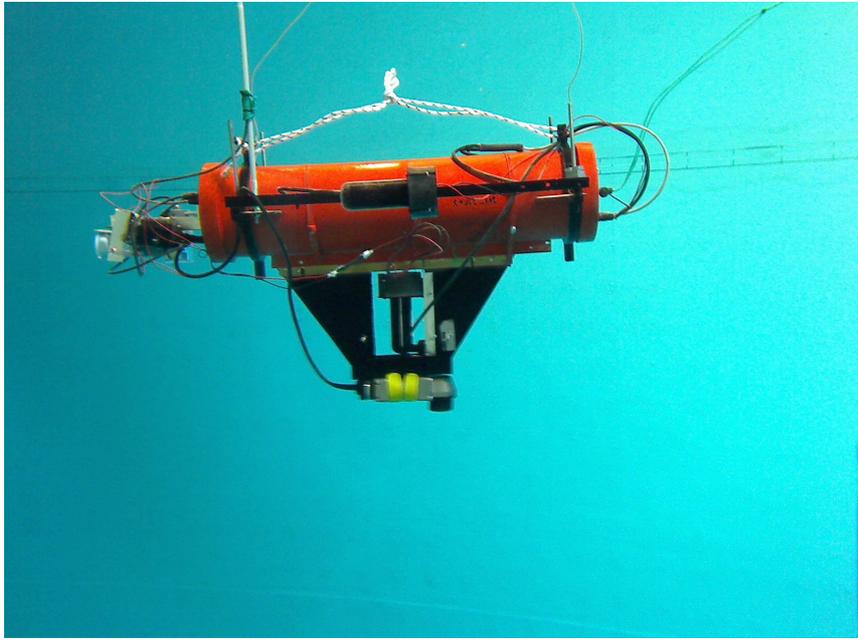












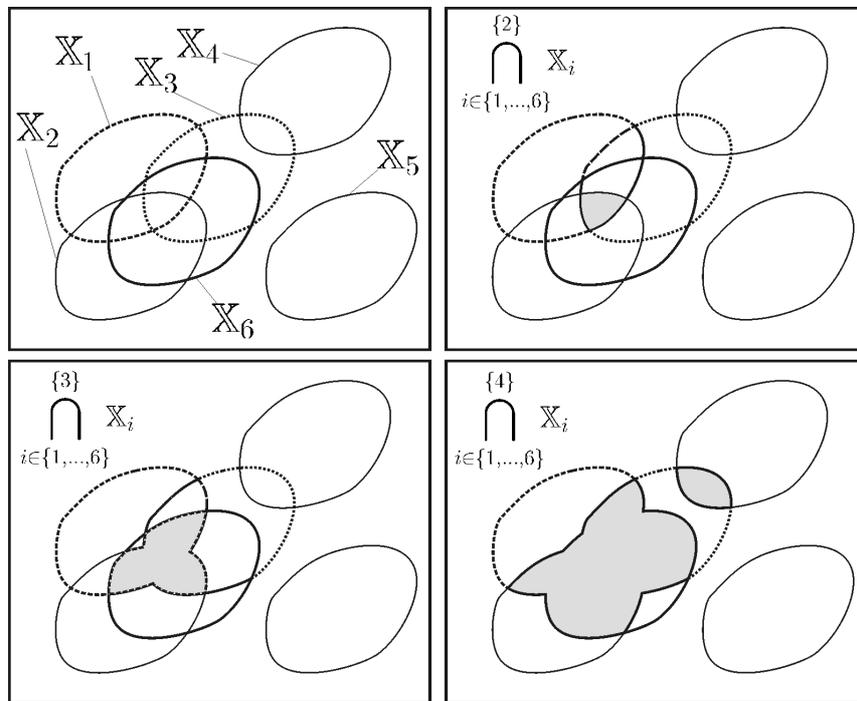
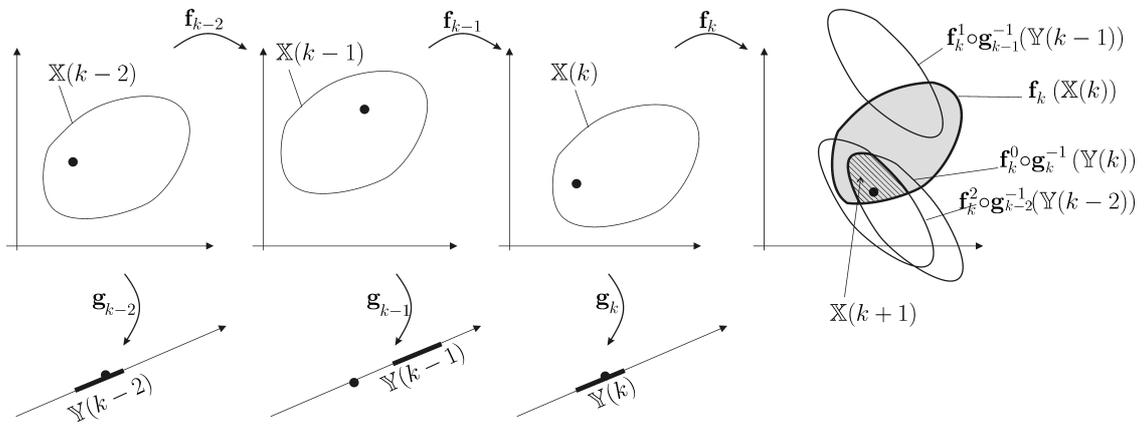


Illustration (in gray) of the q -relaxed intersection of the 6 sets X_1, \dots, X_6 where $q \in \{2, 3, 4\}$

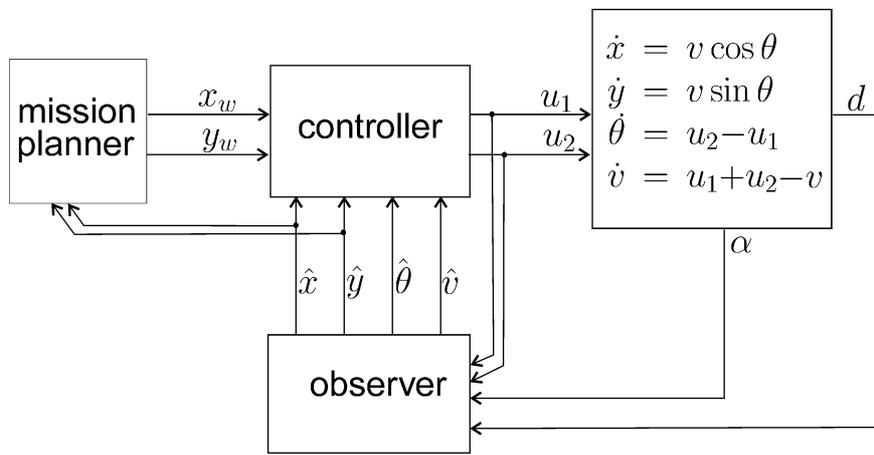


The feasible set for the state vector $\mathbb{X}(k + 1)$, assuming at most $q = 1$ outlier, can be defined recursively from $\mathbb{X}(k)$ and from the data sets $\mathbb{Y}(k)$, $\mathbb{Y}(k - 1)$, $\mathbb{Y}(k - 2)$.

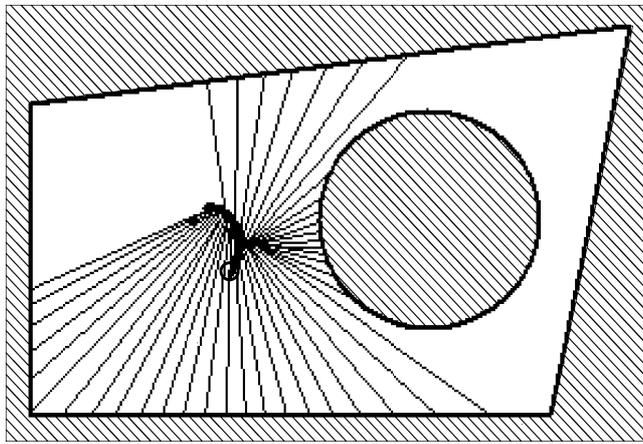
Assumption. Within any time window of length ℓ there are less than q outliers.

The set of feasible state can be computed recursively by

$$\mathbb{X}_{k+1} = \mathbf{f}_k(\mathbb{X}_k) \cap \bigcap_{i \in \{0, \dots, \ell\}}^{\{q\}} \mathbf{f}_k \circ \mathbf{f}_{k-1} \circ \dots \circ \mathbf{f}_{k-i} \circ \mathbf{g}_{k-i}^{-1}(\mathbb{Y}_{k-i}).$$



Principle of the control of the underwater robot



Superposition of the poses of the robot

