

# **Solving set-valued problems; Application to localisation and mapping with robots**

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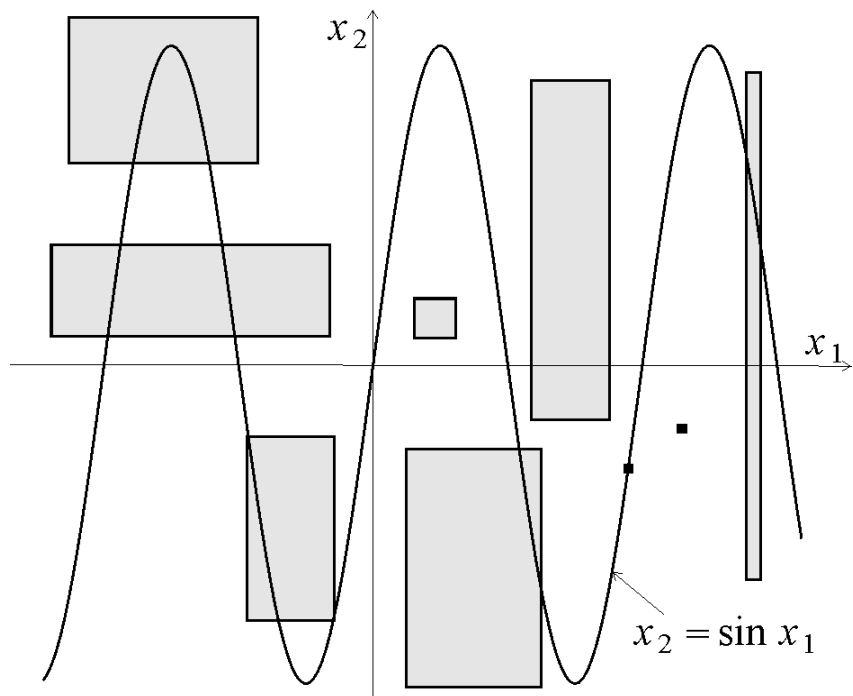
# 1 Contractors

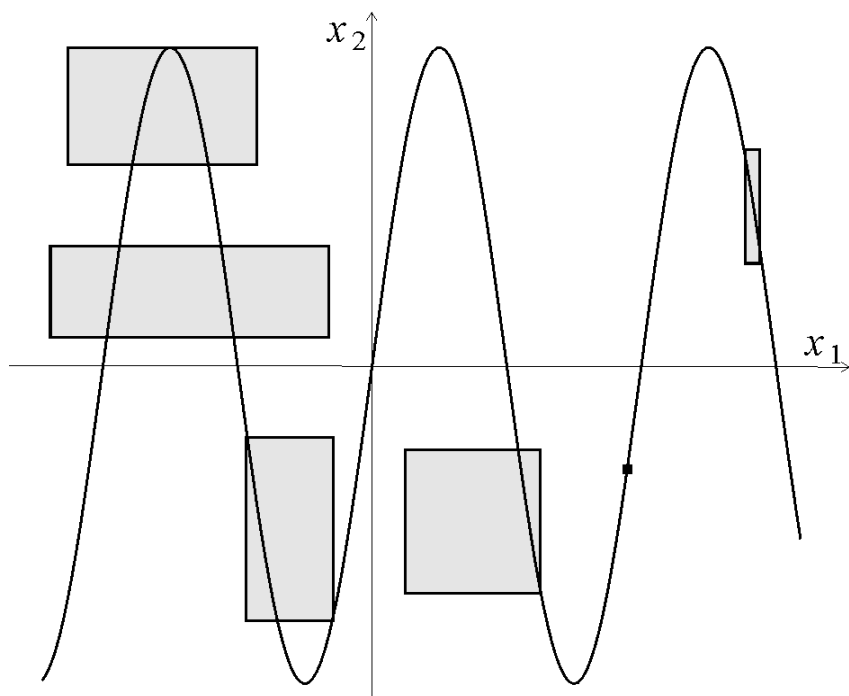
The operator  $\mathcal{C} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is a *contractor* for the equation  $f(\mathbf{x}) = 0$ , if

$$\begin{cases} \mathcal{C}([\mathbf{x}]) \subset [\mathbf{x}] & \text{(contractance)} \\ \mathbf{x} \in [\mathbf{x}] \text{ and } f(\mathbf{x}) = 0 \Rightarrow \mathbf{x} \in \mathcal{C}([\mathbf{x}]) & \text{(consistence)} \end{cases}$$

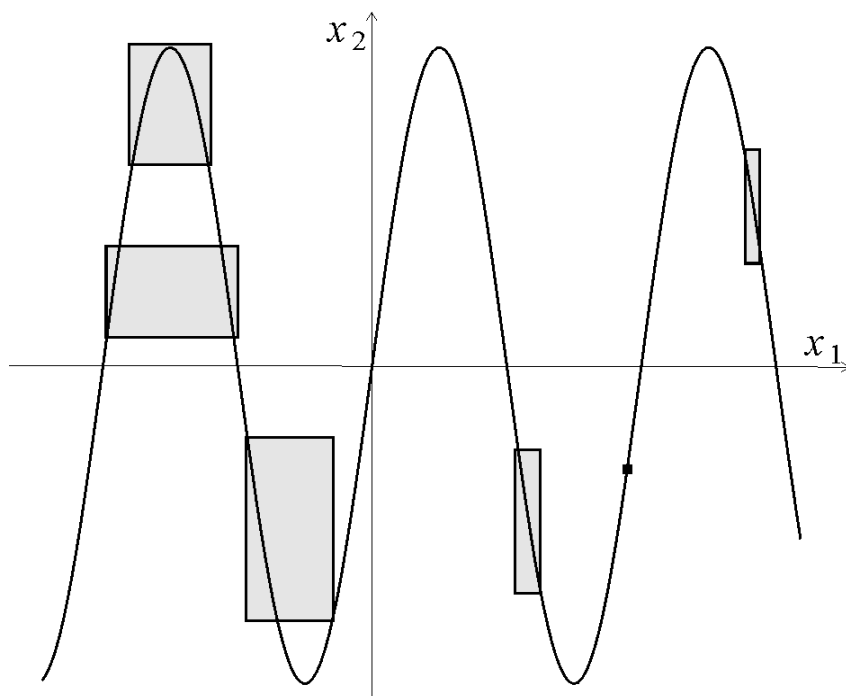
**Example.** Consider the primitive equation:

$$x_2 = \sin x_1.$$





Forward contraction



Backward contraction

## Building contractors for equations

Consider the primitive equation

$$x_1 + x_2 = x_3$$

with  $x_1 \in [x_1]$ ,  $x_2 \in [x_2]$ ,  $x_3 \in [x_3]$ .



We have

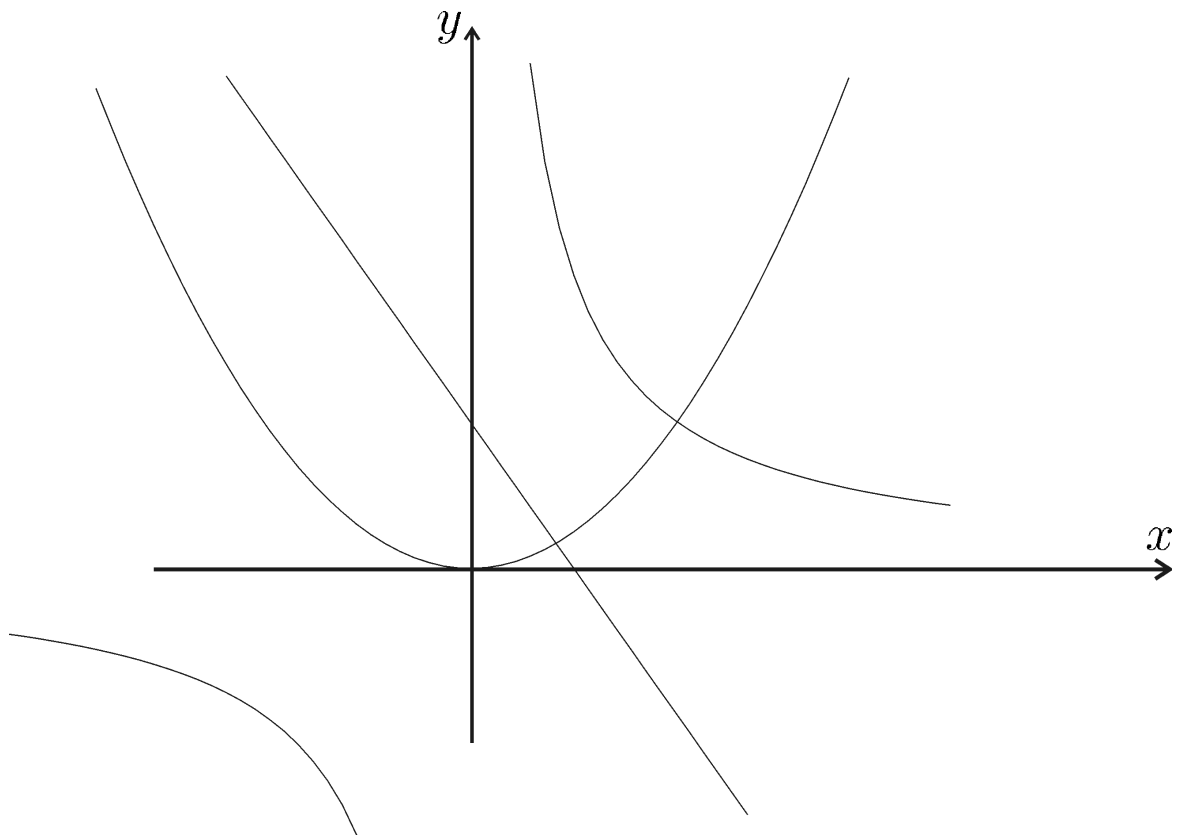
$$\begin{aligned}x_3 = x_1 + x_2 &\Rightarrow x_3 \in [x_3] \cap ([x_1] + [x_2]) \quad // \text{ forward} \\x_1 = x_3 - x_2 &\Rightarrow x_1 \in [x_1] \cap ([x_3] - [x_2]) \quad // \text{ backward} \\x_2 = x_3 - x_1 &\Rightarrow x_2 \in [x_2] \cap ([x_3] - [x_1]) \quad // \text{ backward}\end{aligned}$$

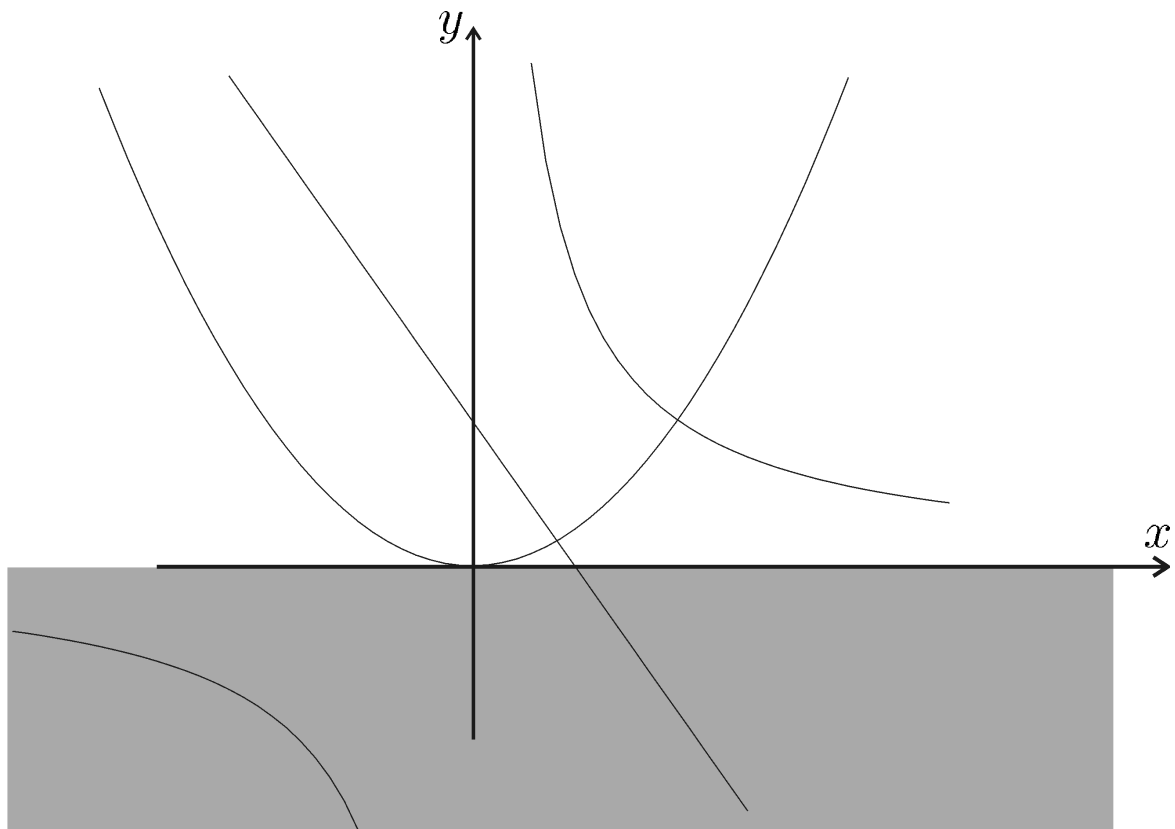
The contractor associated with  $x_1 + x_2 = x_3$  is thus

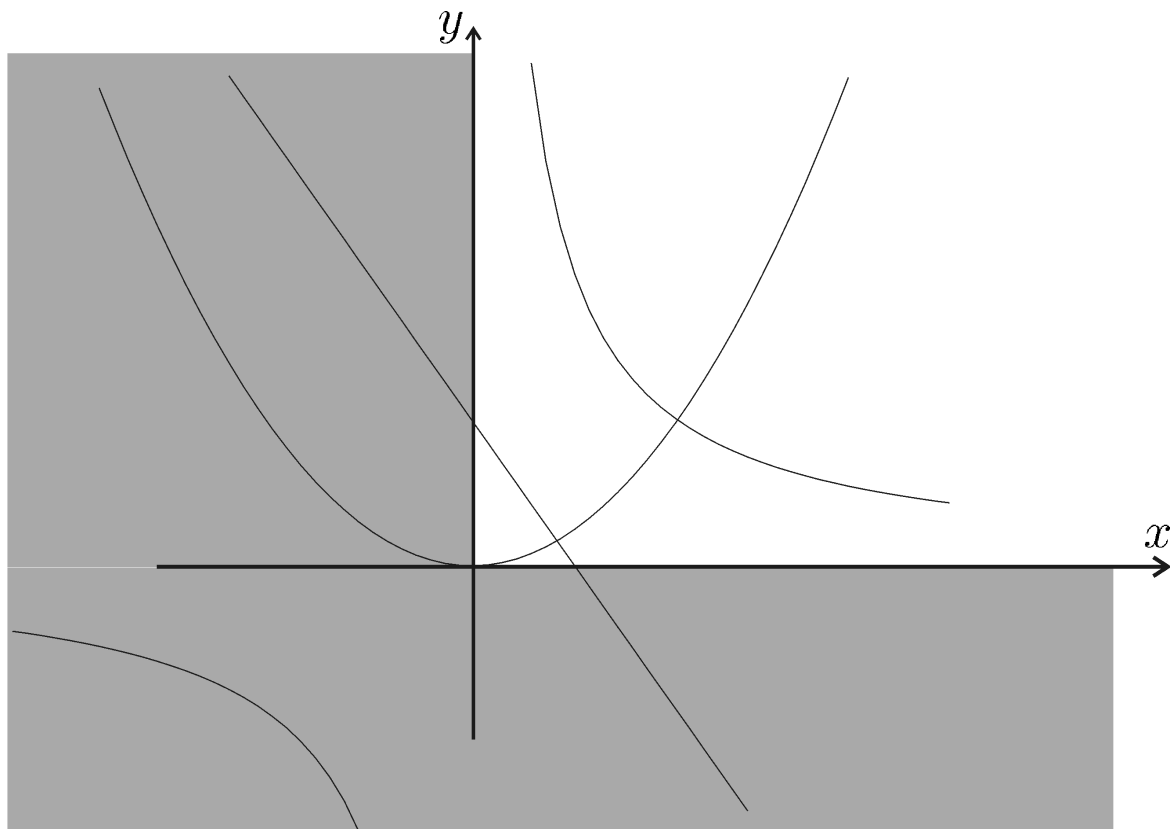
$$\mathcal{C} \begin{pmatrix} [x_1] \\ [x_2] \\ [x_3] \end{pmatrix} = \begin{pmatrix} [x_1] \cap ([x_3] - [x_2]) \\ [x_2] \cap ([x_3] - [x_1]) \\ [x_3] \cap ([x_1] + [x_2]) \end{pmatrix}$$

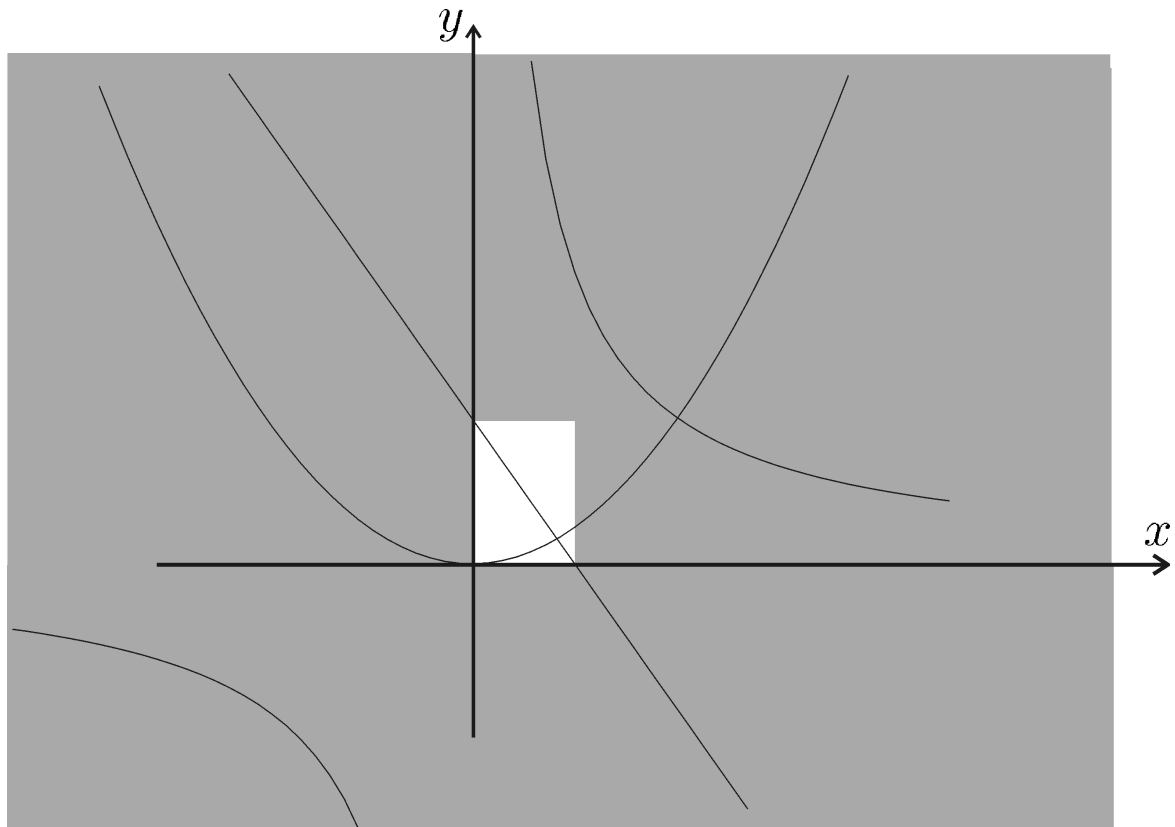
Consider the following problem

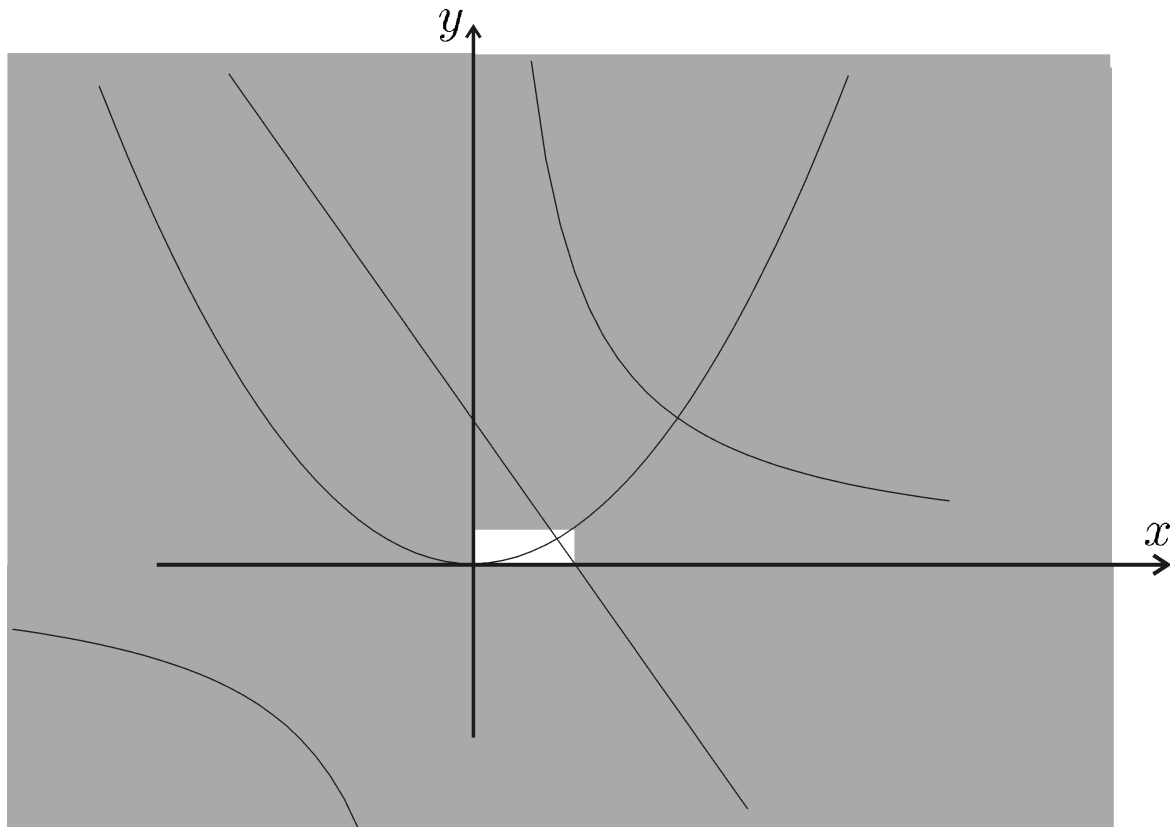
$$\begin{cases} (C_1) : & y = x^2 \\ (C_2) : & xy = 1 \\ (C_3) : & y = -2x + 1 \end{cases}$$



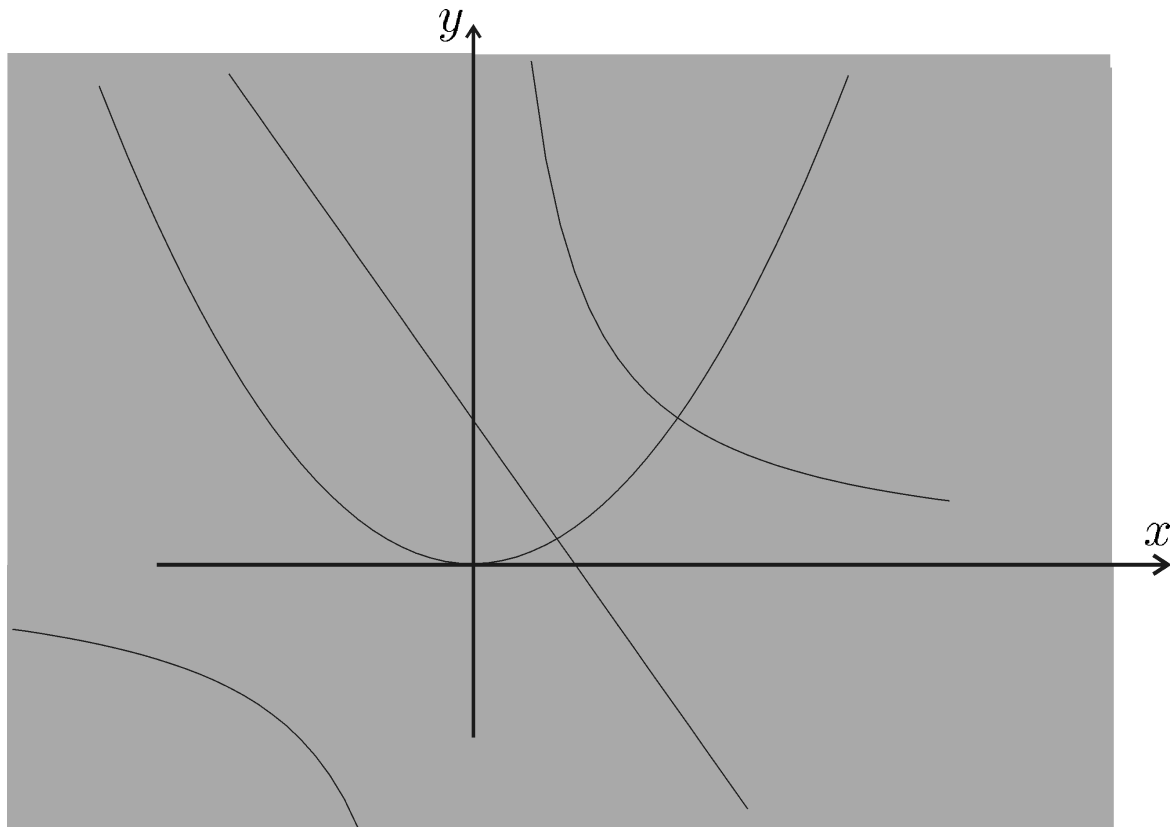












$$(C_1) \Rightarrow y \in [-\infty, \infty]^2 = [0, \infty]$$

$$(C_2) \Rightarrow x \in 1/[0, \infty] = [0, \infty]$$

$$(C_3) \Rightarrow y \in [0, \infty] \cap ((-2) \cdot [0, \infty] + 1) \\ = [0, \infty] \cap ([-\infty, 1]) = [0, 1]$$

$$x \in [0, \infty] \cap (-[0, 1]/2 + 1/2) = [0, \frac{1}{2}]$$

$$(C_1) \Rightarrow y \in [0, 1] \cap [0, 1/2]^2 = [0, 1/4]$$

$$(C_2) \Rightarrow x \in [0, 1/2] \cap 1/[0, 1/4] = \emptyset$$

$$y \in [0, 1/4] \cap 1/\emptyset = \emptyset$$

## 2 Interval trajectories

A trajectory is a function  $f : \mathbb{R} \rightarrow \mathbb{R}^n$ . For instance

$$\mathbf{f}(t) = \begin{pmatrix} \cos t \\ \sin t \end{pmatrix}$$

is a trajectory and

$$[\mathbf{f}](t) = \begin{pmatrix} \cos t + [0, t^2] \\ \sin t + [-1, 1] \end{pmatrix}$$

is an interval trajectory (or tube).

Consider  $x(t) \in [x](t)$  with the constraint

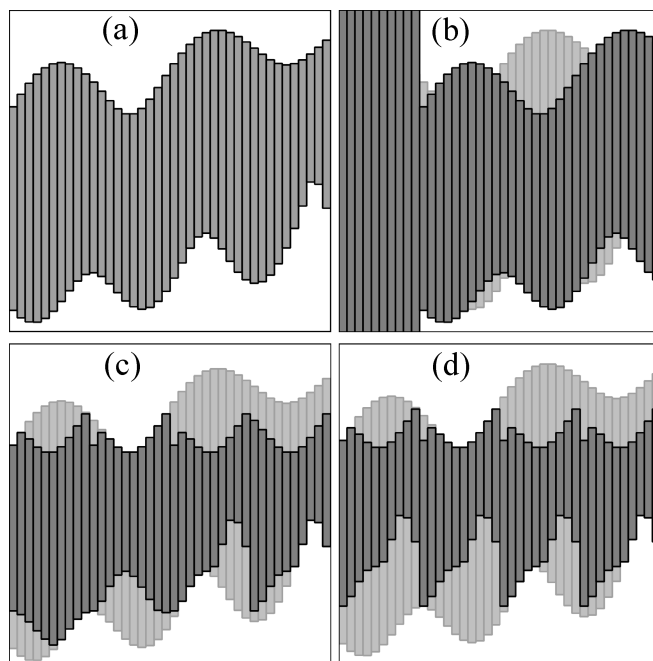
$$\forall t, x(t) = x(t+1)$$

Contract the tube  $[x](t)$ .

# Method

$$[x](t) \quad : \quad = [x](t) \cap [x](t + 1)$$

$$[x](t) \quad : \quad = [x](t) \cap [x](t - 1)$$



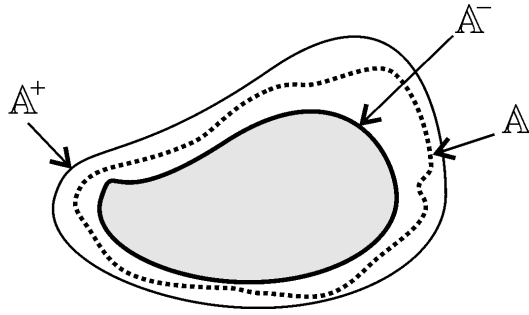
## 3 Set intervals

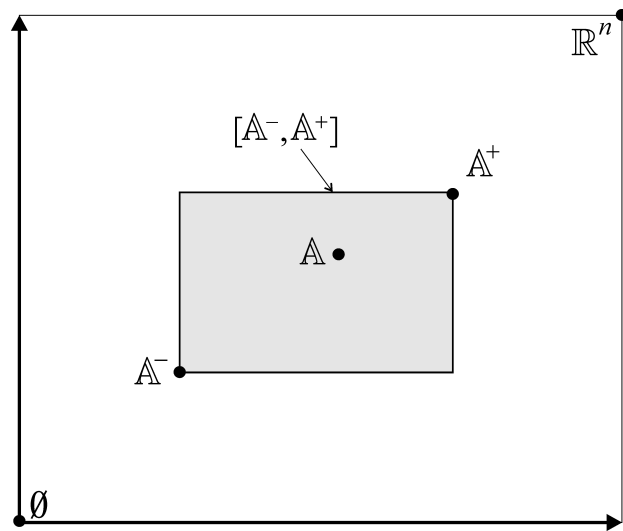


Given two sets  $\mathbb{A}^-$  and  $\mathbb{A}^+$  of  $\mathbb{R}^n$ , the pair  $[\mathbb{A}] = [\mathbb{A}^-, \mathbb{A}^+]$  which encloses all sets  $\mathbb{A}$  such that

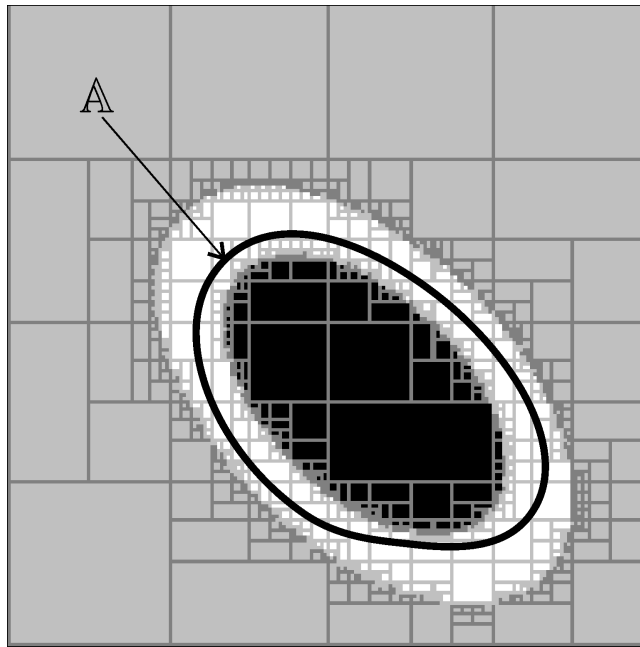
$$\mathbb{A}^- \subset \mathbb{A} \subset \mathbb{A}^+$$

is a *set interval*.





Lattice  $(\mathcal{P}(\mathbb{R}^n), \subset)$



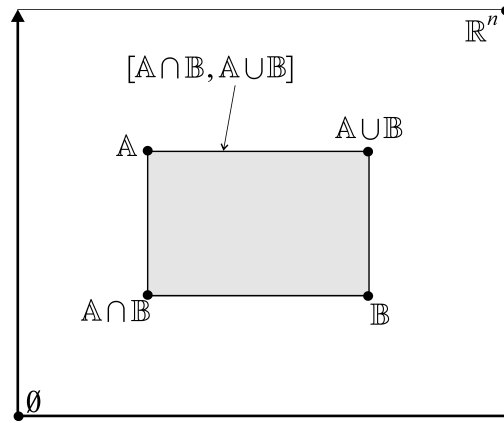
Machine representation of  $[A^-, A^+]$

The set interval  $[\emptyset, \emptyset]$  is a singleton :  $\emptyset \in [\emptyset, \emptyset]$ .

The set interval  $[\emptyset, \mathbb{R}^n]$  encloses all sets of  $\mathbb{R}^n$ .

Given two sets  $\mathbb{A}$  and  $\mathbb{B}$  of  $\mathbb{R}^n$ . The smallest set interval which contains  $\mathbb{A}$  and  $\mathbb{B}$  is

$$\square \{ \mathbb{A}, \mathbb{B} \} = [\mathbb{A} \cap \mathbb{B}, \mathbb{A} \cup \mathbb{B}] .$$



## 4 Arithmetic

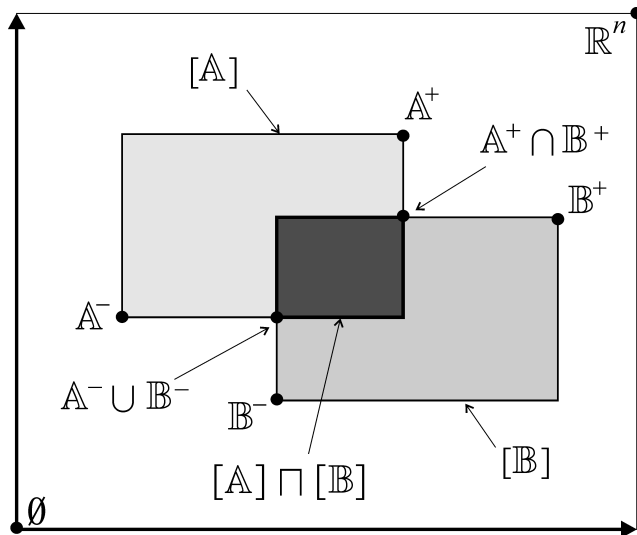
## 4.1 Specific set interval operations

Set intervals are **sets** (of sets), the intersection, the union, the inclusion can thus be defined.

## Intersection.

$$\begin{aligned} [A] \sqcap [B] &= \{X, X \in [A] \text{ and } X \in [B]\} \\ &= [A^- \cup B^-, A^+ \cap B^+]. \end{aligned}$$





**Inclusion.**

$$[A] \sqsubset [B] \iff [A] \sqcap [B] = [B].$$

## Set interval envelope.

$$\square \{A_i, i \in \mathbb{I}\} = \left[ \bigcap_{i \in \mathbb{I}} A_i, \bigcup_{i \in \mathbb{I}} A_i \right] .$$

For instance,

$$\square \{[1, 4], [3, 7], [2, 6]\} = [[3, 4], [1, 7]] .$$

**Union.** We have

$$\begin{aligned} [A] \sqcup [B] &= \Box \{X, X \in [A] \text{ or } X \in [B]\} \\ &= [A^- \cap B^-, A^+ \cup B^+]. \end{aligned}$$

## 4.2 Set extension

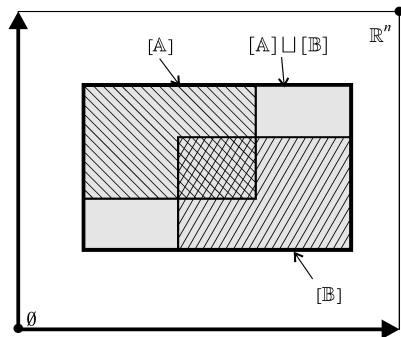
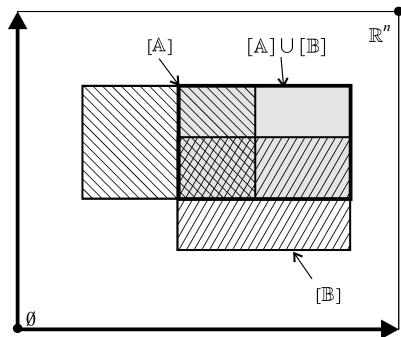
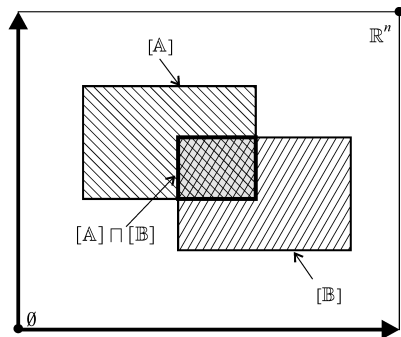
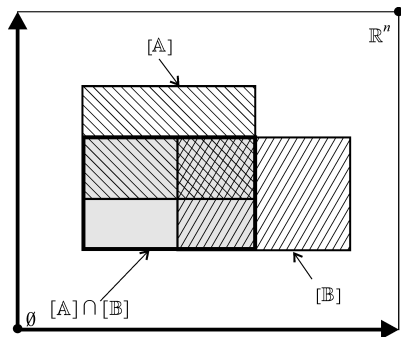
All operations existing for sets such as  $\cap$ ,  $\cup$ , reciprocal image, direct image, . . . can be extended to set intervals.

If  $\diamond \in \{\cap, \cup, \times, \setminus, \dots\}$ ,

$$[A] \diamond [B] = \square \{C, A \in [A], B \in [B], C = A \diamond B\}.$$

We have

$$\begin{aligned} \text{(i)} \quad & \left[ A^-, A^+ \right] \cap \left[ B^-, B^+ \right] = \left[ A^- \cap B^-, A^+ \cap B^+ \right] \\ \text{(ii)} \quad & \left[ A^-, A^+ \right] \cup \left[ B^-, B^+ \right] = \left[ A^- \cup B^-, A^+ \cup B^+ \right] \\ \text{(iii)} \quad & \left[ A^-, A^+ \right] \times \left[ B^-, B^+ \right] = \left[ A^- \times B^-, A^+ \times B^+ \right] \\ \text{(iv)} \quad & \left[ A^-, A^+ \right] \setminus \left[ B^-, B^+ \right] = \left[ A^- \setminus B^+, A^+ \setminus B^- \right]. \end{aligned}$$



**Extension of functions.** A set-valued function  $f$  can be extended to set intervals as follows

$$f\left(\left[\mathbb{A}^{-}, \mathbb{A}^{+}\right]\right)=\square\left\{f\left(\mathbb{A}\right), \mathbb{A} \in\left[\mathbb{A}^{-}, \mathbb{A}^{+}\right]\right\} .$$

When  $f$  is inclusion monotonic, we have

$$f\left(\left[\mathbb{A}^{-}, \mathbb{A}^{+}\right]\right)=\left[f\left(\mathbb{A}^{-}\right), f\left(\mathbb{A}^{+}\right)\right] .$$



## 5 Interval extension

The interval extension associated with the set-valued expression

$$f(\mathbb{X}_1, \mathbb{X}_2, \mathbb{X}_3) = \mathbb{X}_1 \cup (\mathbb{X}_2 \cap g(\mathbb{X}_3))$$

is

$$[f]([\mathbb{X}_1], [\mathbb{X}_2], [\mathbb{X}_3]) = [\mathbb{X}_1] \cup ([\mathbb{X}_2] \cap g([\mathbb{X}_3])).$$

**Theorem 1.** If  $\mathbb{X}_1 \in [\mathbb{X}_1], \dots, \mathbb{X}_n \in [\mathbb{X}_n]$  then

$$f(\mathbb{X}_1, \mathbb{X}_2, \dots, \mathbb{X}_n) \in [f]([\mathbb{X}_1], [\mathbb{X}_2], \dots, [\mathbb{X}_n]).$$

Moreover, if in the expression of  $f$ , all  $\mathbb{X}_i$  occur only once, the set interval evaluation is minimal.

**Dependency problem.** For instance,

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

Of course, we have the inclusion property

$$\{\mathbb{A} \setminus \mathbb{A}, \mathbb{A} \in [\mathbb{A}^-, \mathbb{A}^+]\} = [\emptyset, \emptyset] \sqsubset [\emptyset, \mathbb{A}^+ \setminus \mathbb{A}^-].$$

**Example.** Consider two equivalent expressions of the exclusive union

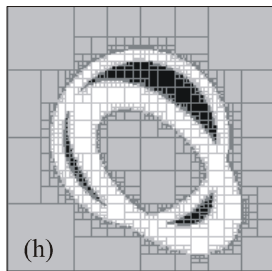
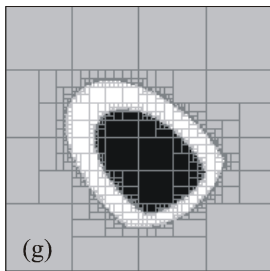
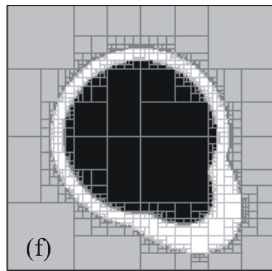
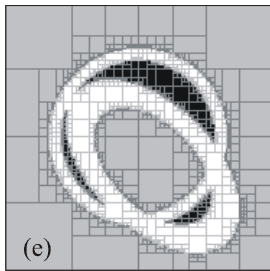
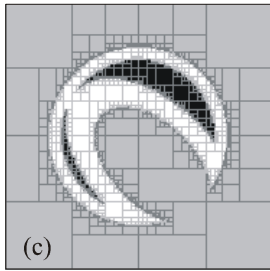
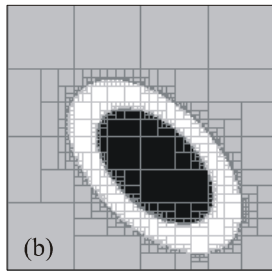
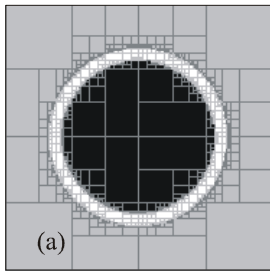
$$f(A, B) = (A \setminus B) \cup (B \setminus A)$$

$$g(A, B) = (A \cup B) \setminus (A \cap B).$$

The two natural set interval extensions are given by

$$[f]([A], [B]) = ([A] \setminus [B]) \cup ([B] \setminus [A])$$

$$[g]([A], [B]) = ([A] \cup [B]) \setminus ([A] \cap [B]).$$



(a)  $\mathbb{A} \in [\mathbb{A}^-, \mathbb{A}^+]$

(b)  $\mathbb{B} \in [\mathbb{B}^-, \mathbb{B}^+]$

(c)  $[\mathbb{A}] \setminus [\mathbb{B}]$

(d)  $[\mathbb{B}] \setminus [\mathbb{A}]$

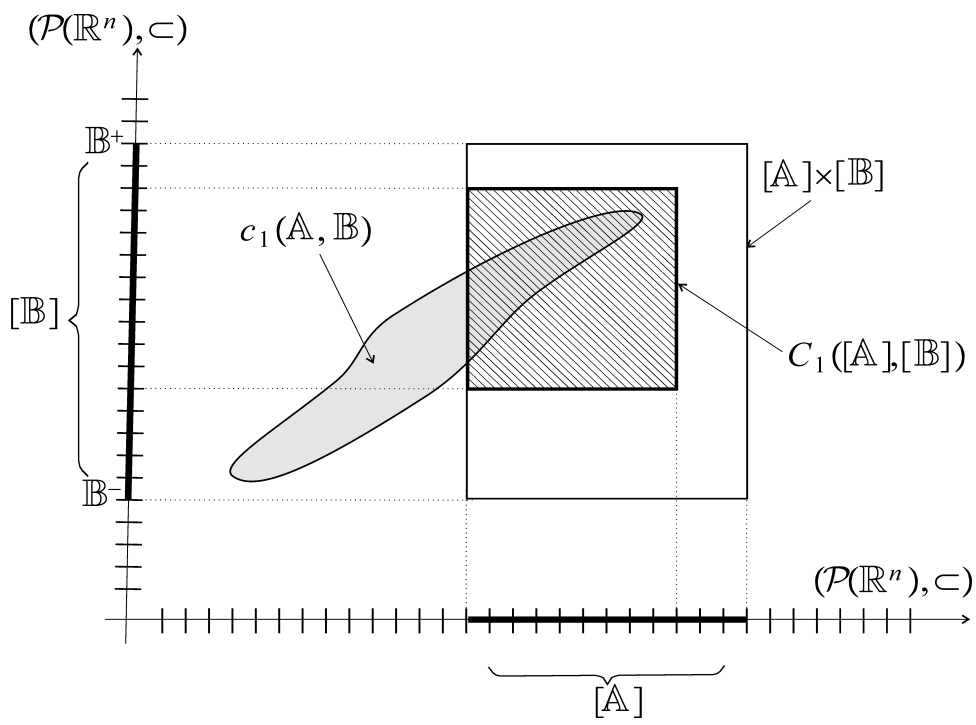
(e)  $[\mathbb{A}] \setminus [\mathbb{B}] \cup [\mathbb{B}] \setminus [\mathbb{A}]$

(f)  $[\mathbb{A}] \cup [\mathbb{B}]$

(g)  $[\mathbb{A}] \cap [\mathbb{B}]$

(h)  $([\mathbb{A}] \cup [\mathbb{B}]) \setminus ([\mathbb{A}] \cap [\mathbb{B}])$

# 6 Contractors





Consider the CSP

$$\begin{cases} A \subset B \\ A \in [A], B \in [B]. \end{cases}$$

The optimal contractor is

$$\begin{cases} \text{(i)} & [A] := [A] \sqcap ([A] \cap [B]) \\ \text{(ii)} & [B] := [B] \sqcap ([A] \cup [B]) \end{cases}$$

**Proof.**

$$A \subset B \iff A = A \cap B \iff B = A \cup B.$$

Consider the CSP

$$\begin{cases} \mathbb{A} \cap \mathbb{B} = \emptyset \\ \mathbb{A} \in [\mathbb{A}], \mathbb{B} \in [\mathbb{B}], \end{cases}$$

The optimal contractor is

$$\begin{cases} \text{(i)} & [\mathbb{A}] := [\mathbb{A}] \cap ([\emptyset, \mathbb{R}^n] \setminus [\mathbb{B}]) \\ \text{(ii)} & [\mathbb{B}] := [\mathbb{B}] \cap ([\emptyset, \mathbb{R}^n] \setminus [\mathbb{A}]). \end{cases}$$

**Proof.**

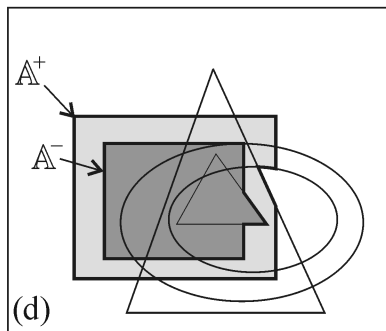
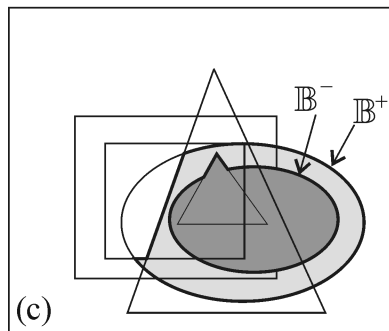
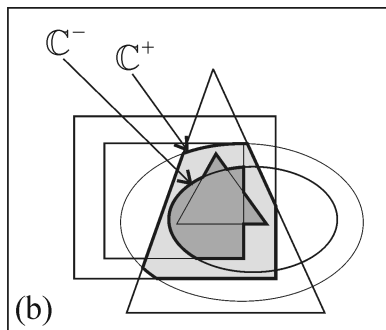
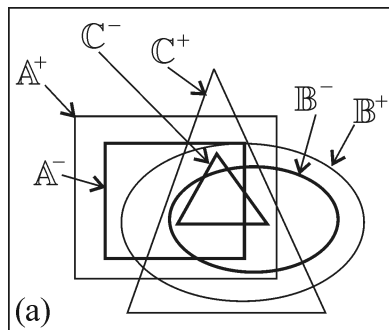
$$\begin{aligned} \mathbb{A} \cap \mathbb{B} = \emptyset & \Leftrightarrow \exists \mathbb{Z} \in [\emptyset, \mathbb{R}^n] \text{ such that } \mathbb{A} = \mathbb{Z} \setminus \mathbb{B} \\ & \Leftrightarrow \exists \mathbb{Z} \in [\emptyset, \mathbb{R}^n] \text{ such that } \mathbb{B} = \mathbb{Z} \setminus \mathbb{A}. \end{aligned}$$

Consider the CSP

$$\begin{cases} A \cap B = C \\ A \in [A], B \in [B], C \in [C]. \end{cases}$$

The optimal contractor is

$$\begin{cases} \text{(i)} & [C] := [C] \sqcap ([A] \cap [B]) \\ \text{(ii)} & [A] := [A] \sqcap ([C] \cup ([\emptyset, \mathbb{R}^n] \setminus ([B] \setminus [C]))) \\ \text{(iii)} & [B] := [B] \sqcap ([C] \cup ([\emptyset, \mathbb{R}^n] \setminus ([A] \setminus [C]))). \end{cases}$$



Consider the CSP

$$\begin{cases} f(\mathbb{A}) = \mathbb{B} \\ \mathbb{A} \in [\mathbb{A}], \mathbb{B} \in [\mathbb{B}] \end{cases}$$

where  $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is bijective. The optimal contractor is

$$\begin{cases} \text{(i)} & [\mathbb{B}] := [\mathbb{B}] \sqcap f([\mathbb{A}]) \\ \text{(ii)} & [\mathbb{A}] := [\mathbb{A}] \sqcap f^{-1}([\mathbb{B}]) . \end{cases}$$

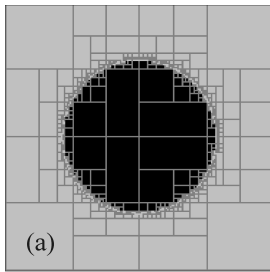
# 7 Application

Consider the following CSP

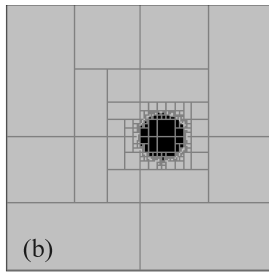
$$\left\{ \begin{array}{ll} \text{(i)} & \mathbb{X} \subset \mathbb{A} \\ \text{(ii)} & \mathbb{B} \subset \mathbb{X} \\ \text{(iii)} & \mathbb{X} \cap \mathbb{C} = \emptyset \\ \text{(iv)} & f(\mathbb{X}) = \mathbb{X}, \end{array} \right.$$

where  $\mathbb{X}$  is an unknown subset of  $\mathbb{R}^2$ ,  $f$  is a rotation with an angle of  $-\frac{\pi}{6}$ , and

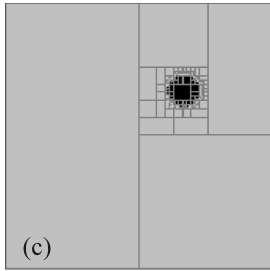
$$\left\{ \begin{array}{ll} \mathbb{A} & = \left\{ (x_1, x_2), x_1^2 + x_2^2 \leq 3 \right\} \\ \mathbb{B} & = \left\{ (x_1, x_2), (x_1 - 0.5)^2 + x_2^2 \leq 0.3 \right\} \\ \mathbb{C} & = \left\{ (x_1, x_2), (x_1 - 1)^2 + (x_2 - 1)^2 \leq 0.15 \right\} \end{array} \right.$$



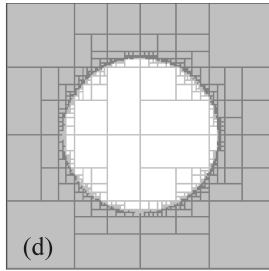
(a)



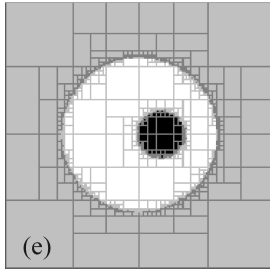
(b)



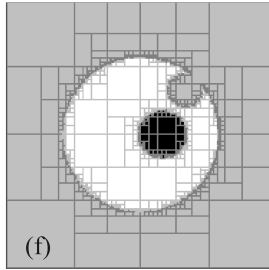
(c)



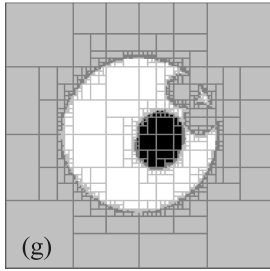
(d)



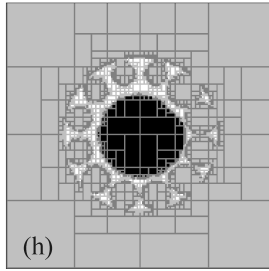
(e)



(f)



(g)



(h)

(a)  $[A]$

(b)  $[B]$

(c)  $[C]$

(d)  $\mathbb{X} \subset A$

(e)  $\mathbb{B} \subset \mathbb{X}$

(f)  $\mathbb{X} \cap \mathbb{C} = \emptyset$

(g)  $f(\mathbb{X}) = \mathbb{X}$

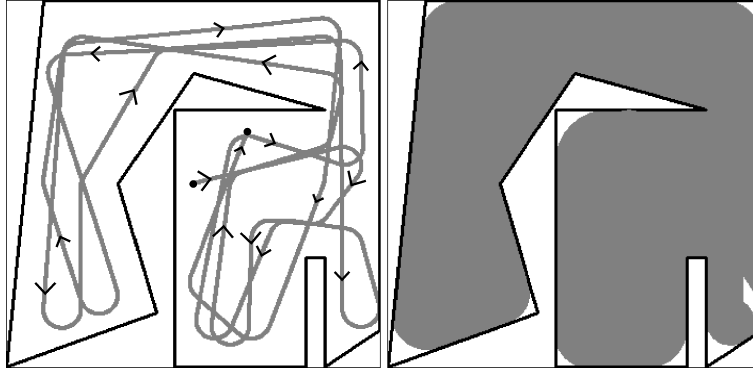
(h)  $(f(\mathbb{X}) = \mathbb{X})^\infty$



## 8 Range-only SLAM

## Range-only SLAM equations

$$\begin{cases} \dot{x}_1(t) &= u_1(t) \cos(u_2(t)) \\ \dot{x}_2(t) &= u_1(t) \sin(u_2(t)) \\ z(t) &= d(\mathbf{x}(t), \mathbb{M}). \end{cases}$$



Actual trajectory and dug space

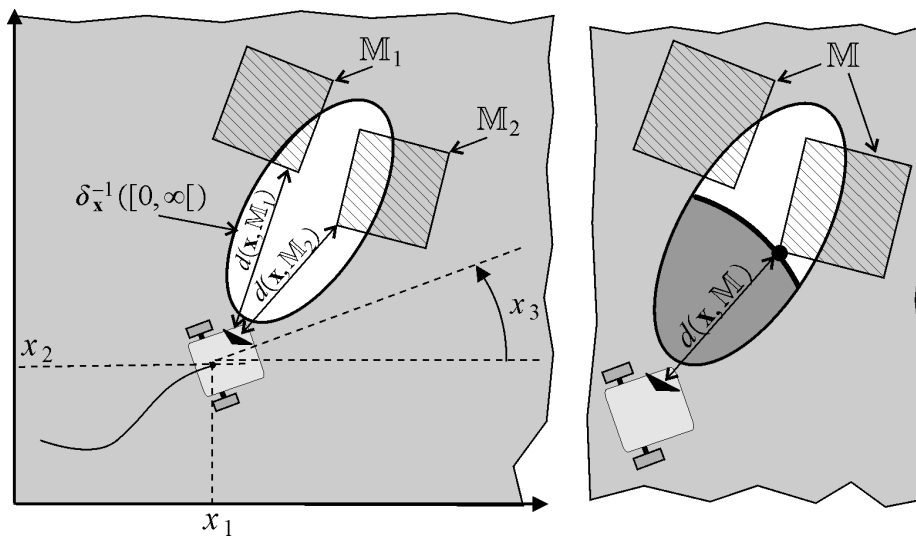
$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) & \text{(evolution equation)} \\ z(t) = d(\mathbf{x}(t), \mathbb{M}) & \text{(map equation)} \end{cases}$$

where  $t \in \mathbb{R}$ ,  $\mathbf{x} \in \mathbb{R}^n$ ,  $\mathbf{u} \in \mathbb{R}^m$ ,  $\mathbb{M} \in \mathcal{C}(\mathbb{R}^q)$  is the occupancy map.

**Unknown:** the map  $\mathbb{M}$  and the trajectory  $\mathbf{x}$ .

**Assumption.**  $d$  corresponds to a *rangefinder*, i.e.,

$$\begin{cases} d(\mathbf{x}, \mathbb{M}_1 \cup \mathbb{M}_2) = \min \{d(\mathbf{x}, \mathbb{M}_1), d(\mathbf{x}, \mathbb{M}_2)\} \\ d(\mathbf{x}, \emptyset) = +\infty. \end{cases}$$



Impact, covering and dug zones

Define the function  $\delta_{\mathbf{x}} : \mathbb{R}^q \rightarrow \mathbb{R}$  as

$$\delta_{\mathbf{x}}(\mathbf{a}) = d(\mathbf{x}, \{\mathbf{a}\}) .$$

For given  $\mathbf{x}$  and  $z$ , we define

covering zone	$\delta_{\mathbf{x}}^{-1}([0, \infty[) = \{\mathbf{a}, \delta_{\mathbf{x}}(\mathbf{a}) < \infty\}$
impact zone	$\delta_{\mathbf{x}}^{-1}(\{z\}) = \{\mathbf{a}, \delta_{\mathbf{x}}(\mathbf{a}) = z\}$
dug zone	$\delta_{\mathbf{x}}^{-1}([0, z[) = \{\mathbf{a}, \delta_{\mathbf{x}}(\mathbf{a}) < z\}$

**Theorem 1.** The dug zone does not intersect  $\mathbb{M}$ , i.e.,

$$z = d(\mathbf{x}, \mathbb{M}) \Rightarrow \delta_{\mathbf{x}}^{-1}([0, z[) \cap \mathbb{M} = \emptyset.$$

The set  $\mathbb{D} = \bigcup_{t \in [t]} \delta_{\mathbf{x}(t)}^{-1}([0, z(t)[)$  is called the *dug space*.  
We have

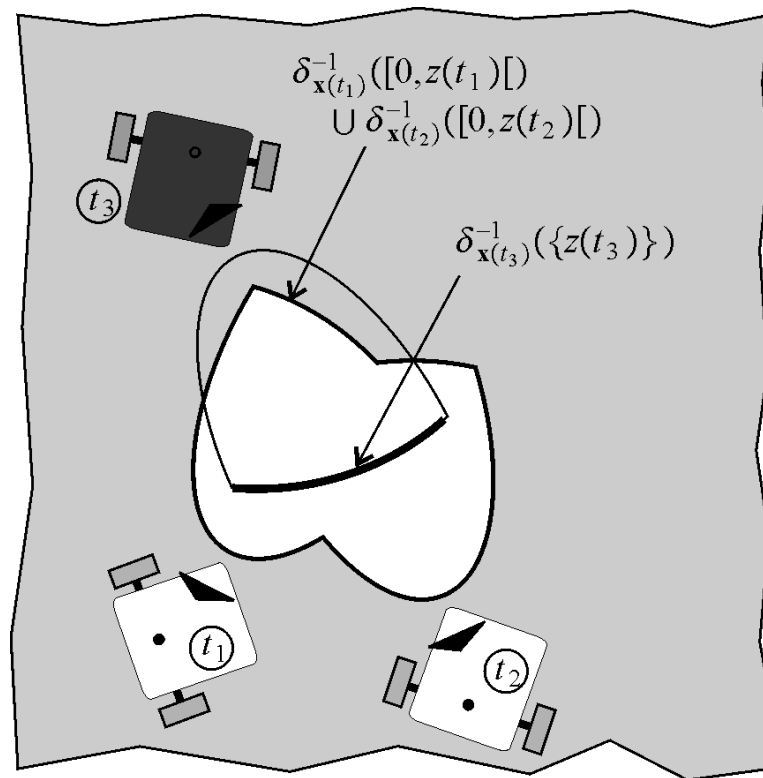
$$\mathbb{D} \cap \mathbb{M} = \emptyset.$$

.

**Theorem 2.** For all  $\mathbf{x}$ , the impact zone intersects the map,  
i.e,

$$z = d(\mathbf{x}, \mathbb{M}) \Rightarrow \delta_{\mathbf{x}}^{-1}(\{z\}) \cap \mathbb{M} \neq \emptyset.$$





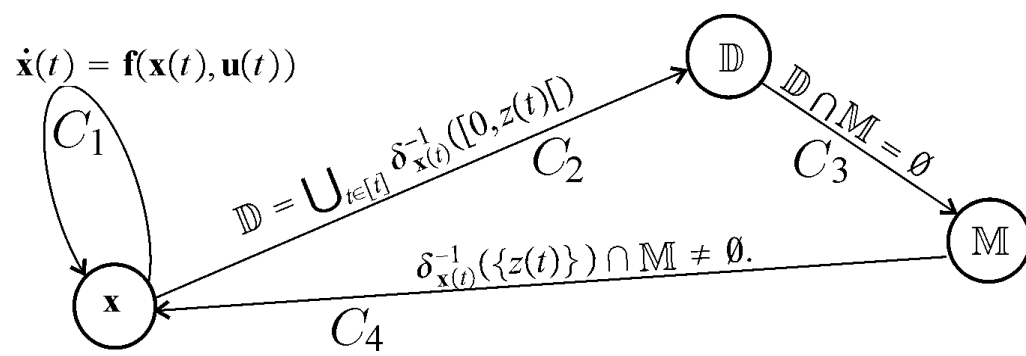
The range-only SLAM problem is a *hybrid CSP*.

**Variables:**  $\mathbf{x}(t)$ ,  $\mathbb{M}$  and  $\mathbb{D}$ .

**Constraints:**

$$\left. \begin{array}{l} (1) \quad \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t)) \\ (2) \quad \mathbb{D} = \bigcup_{t \in [t]} \delta_{\mathbf{x}(t)}^{-1}([0, z(t)[) \\ (3) \quad \mathbb{D} \cap \mathbb{M} = \emptyset \\ (4) \quad \delta_{\mathbf{x}(t)}^{-1}(\{z(t)\}) \cap \mathbb{M} \neq \emptyset. \end{array} \right\} : z(t) = d(\mathbf{x}(t), \mathbb{M})$$

**Domains:**  $[\mathbb{M}] = [\mathbb{D}] = [\emptyset, \mathbb{R}^q]$ ,  $[\mathbf{x}](t) = \mathbb{R}^n$  for  $t > 0$   
and  $[\mathbf{x}](0) = \mathbf{x}(0)$ .



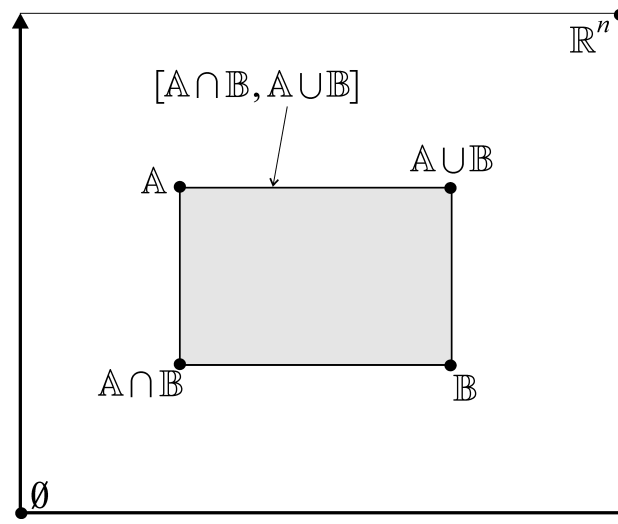
Constraint diagram of the range only SLAM problem

## 9 Hybrid intervals

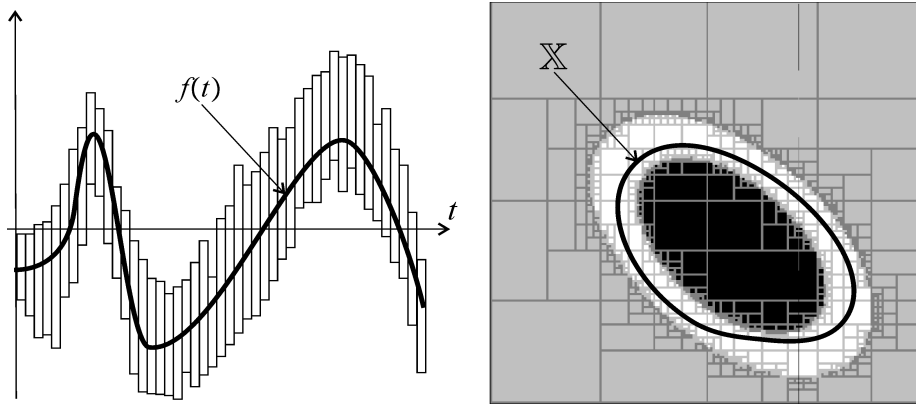
A *closed interval* (or *interval* for short)  $[x]$  of a complete lattice  $\mathcal{E}$  is a subset of  $\mathcal{E}$  which satisfies

$$[x] = \{x \in \mathcal{E} \mid \wedge [x] \leq x \leq \vee [x]\}$$

Both  $\emptyset$  and  $\mathcal{E}$  are intervals of  $\mathcal{E}$ .



Lattice  $(\mathcal{P}(\mathbb{R}^n), \subset)$

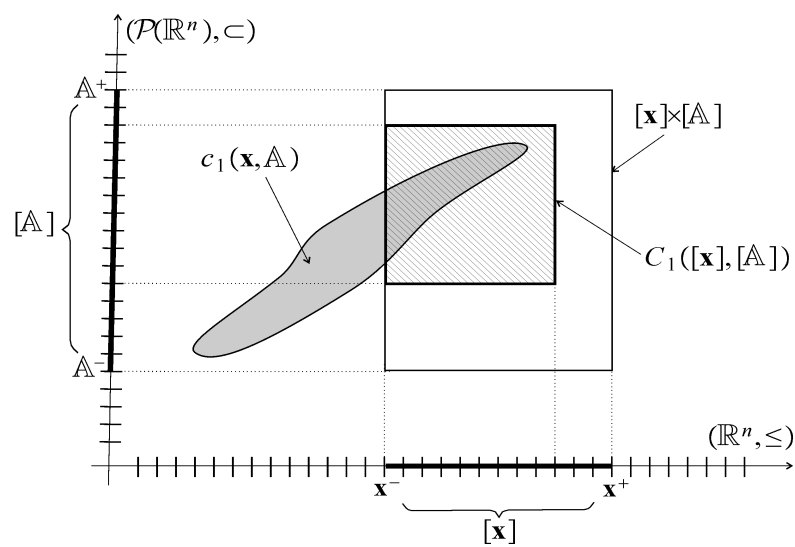


An interval function (or tube) and a set interval

**Hybrid intervals.** If  $[x] \in \mathbb{I}\mathcal{E}_x$ ,  $[y] \in \mathbb{I}\mathcal{E}_y$  then  $[x] \times [y]$  is a hybrid interval.



# Hybrid contractor

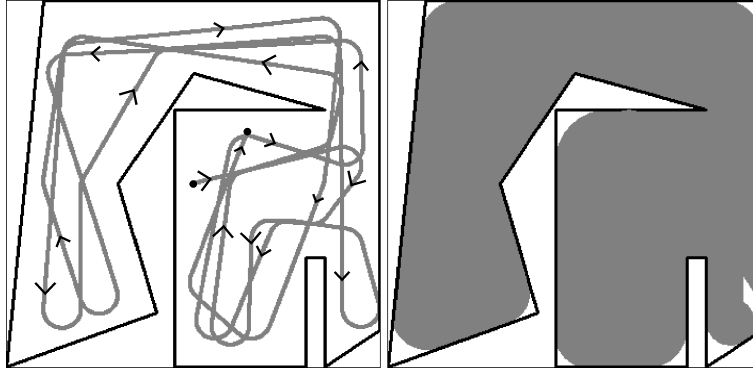


Hybrid contractor  $\mathcal{C}_1$

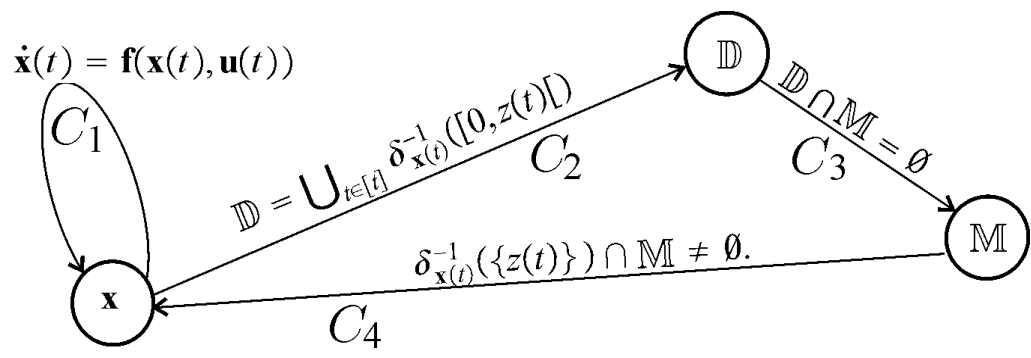
# 10 SLAM

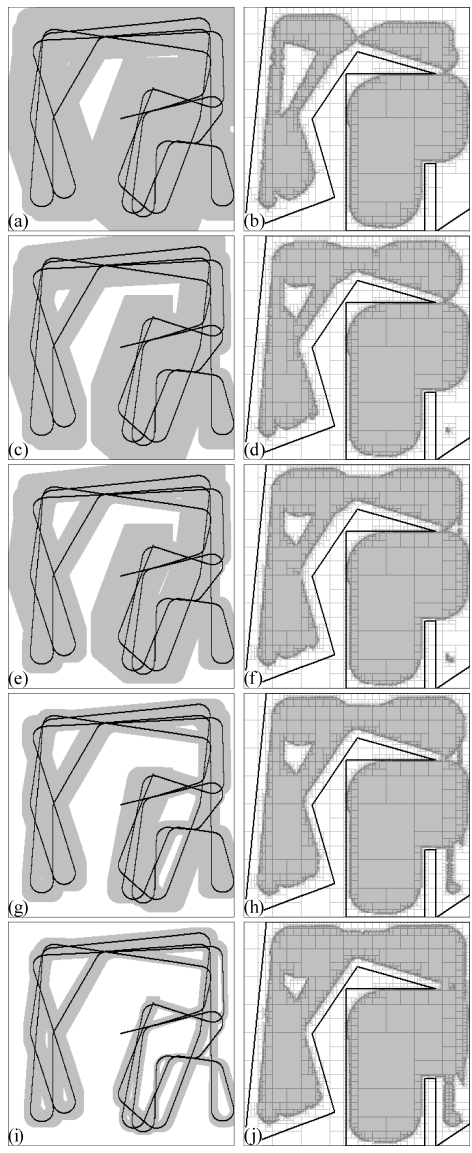
## Range-only SLAM equations

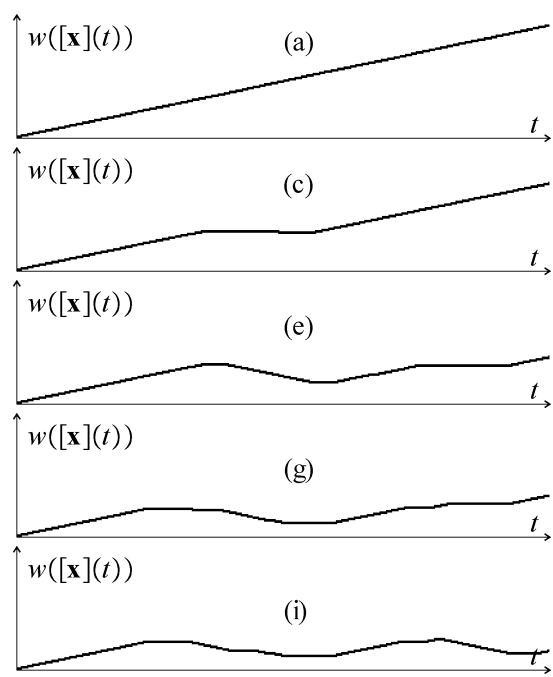
$$\begin{cases} \dot{x}_1(t) &= u_1(t) \cos(u_2(t)) \\ \dot{x}_2(t) &= u_1(t) \sin(u_2(t)) \\ z(t) &= d(\mathbf{x}(t), \mathbb{M}). \end{cases}$$



Actual trajectory and dug space







Width of the tubes  $[x](t)$

## References

L. Jaulin (2012). Solving set-valued constraint satisfaction problems. Computing. Volume 94, Issue 2, Page 297-311.

L. Jaulin (2011). Range-only SLAM with occupancy maps; A set-membership approach. IEEE-TRO. Vol 27, Issue 5, pp 1004-101