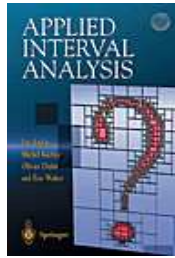


Interval constraint propagation; applications to robotics



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DyToComp'09, Poznan, June 4, 2009.

1 Contractors

Interval 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.

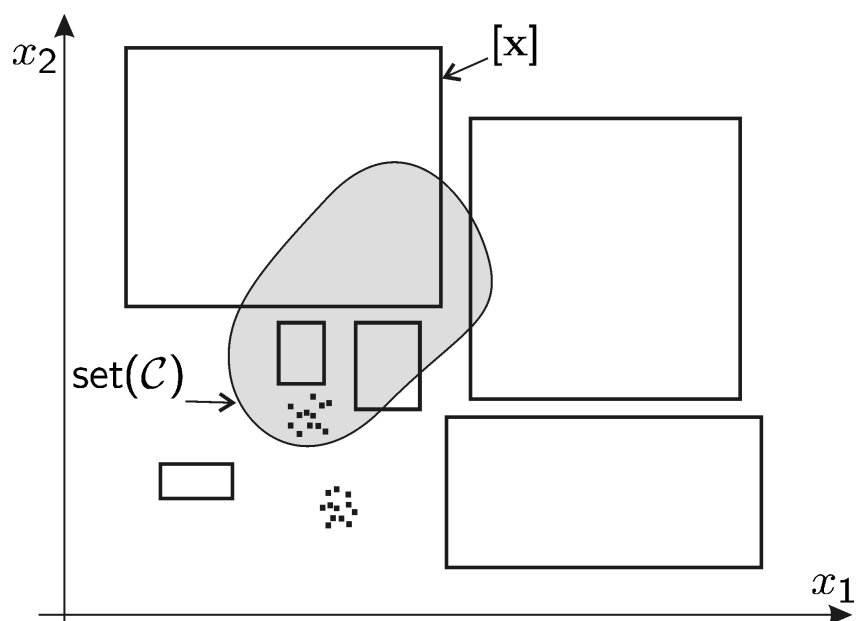
1.1 Definition

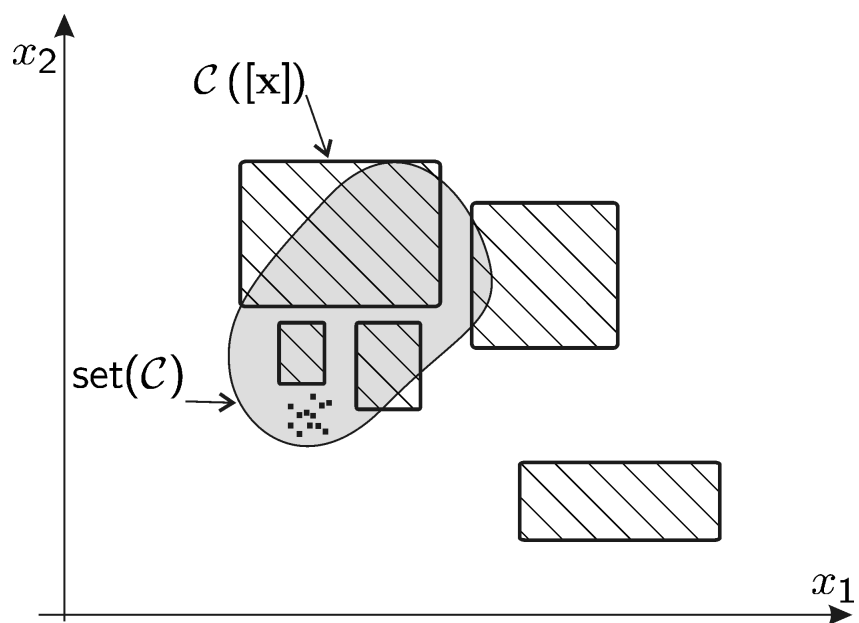
The operator $\mathcal{C} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a *contractor* if

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

We define

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





$\mathcal{C}_{\mathbb{X}}$ is <i>monotonic</i> if	$[\mathbf{x}] \subset [\mathbf{y}] \Rightarrow \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \subset \mathcal{C}_{\mathbb{X}}([\mathbf{y}])$
$\mathcal{C}_{\mathbb{X}}$ is <i>minimal</i> if	$\mathcal{C}_{\mathbb{X}}([\mathbf{x}]) = [[\mathbf{x}] \cap \mathbb{X}]$
$\mathcal{C}_{\mathbb{X}}$ is <i>thin</i> if	$\mathcal{C}_{\mathbb{X}}(\{\mathbf{x}\}) = \{\mathbf{x}\} \cap \mathbb{X}$
$\mathcal{C}_{\mathbb{X}}$ is <i>idempotent</i> if	$\mathcal{C}_{\mathbb{X}}(\mathcal{C}_{\mathbb{X}}([\mathbf{x}])) = \mathcal{C}_{\mathbb{X}}([\mathbf{x}])$.

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

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

1.2 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.

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

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

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	$[y] := [y] \cap ([z] * 1/[x]) .$

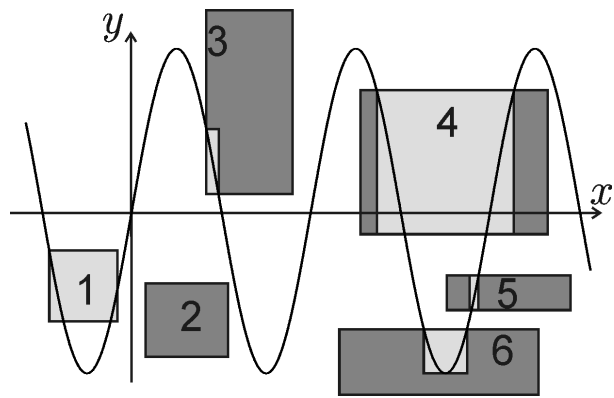
Consider the binary constraint

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

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

1.3 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.

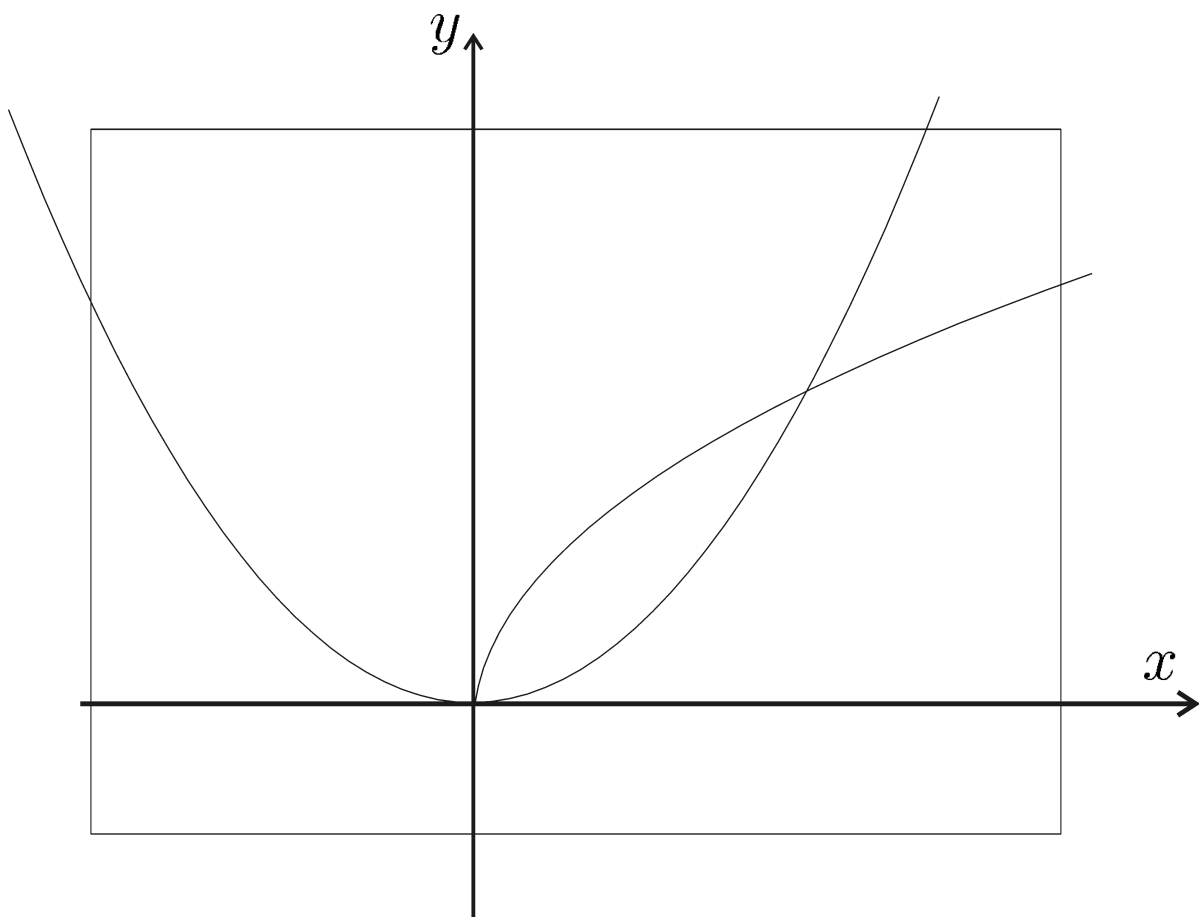
$$y = x^2$$

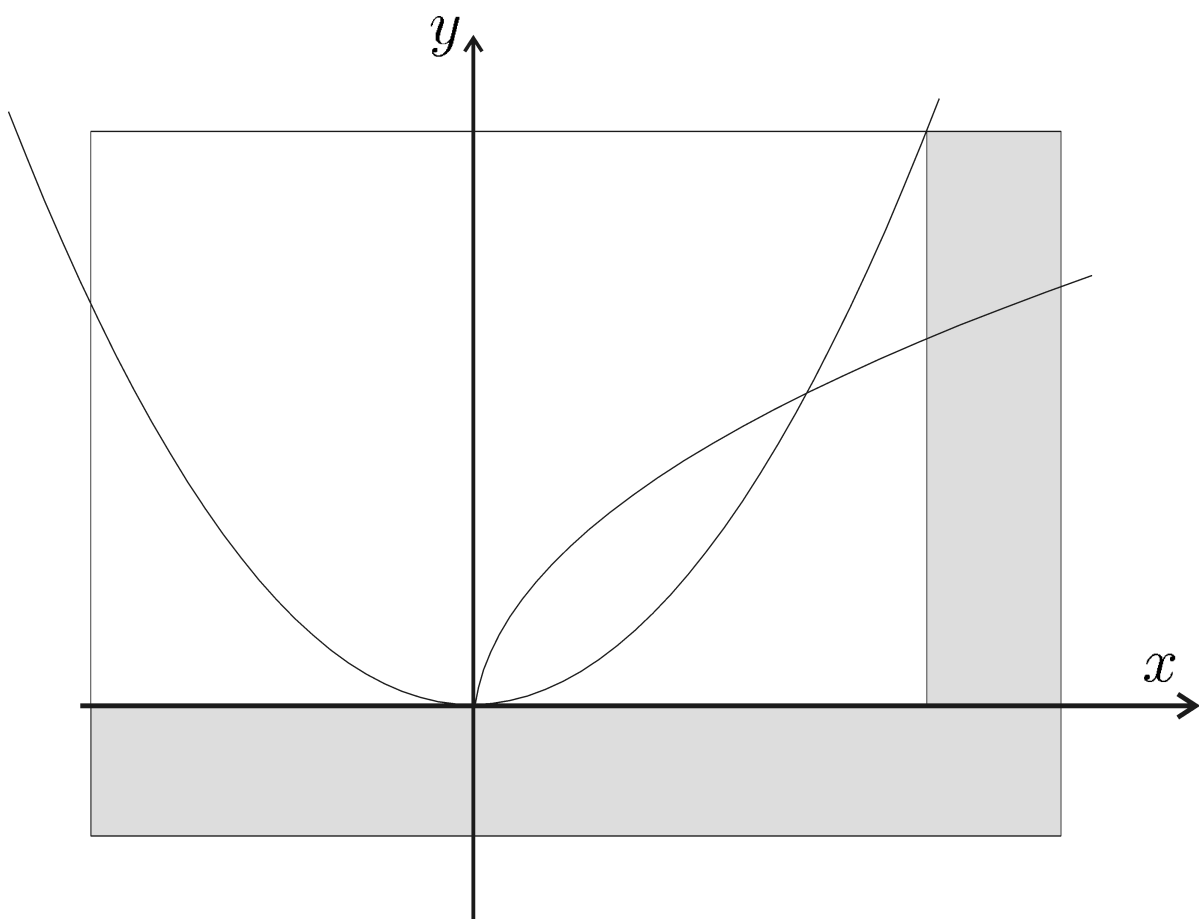
$$y = \sqrt{x}.$$

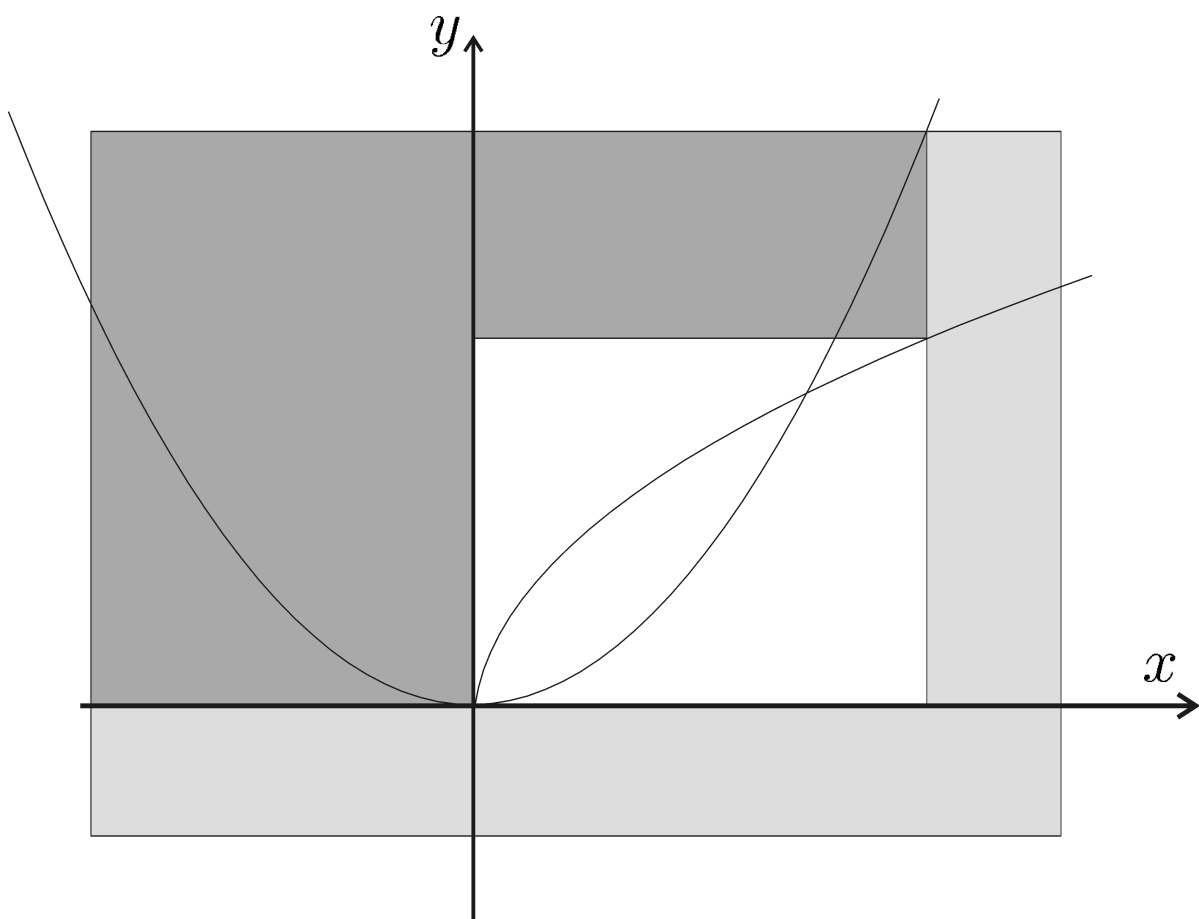
We can build two contractors

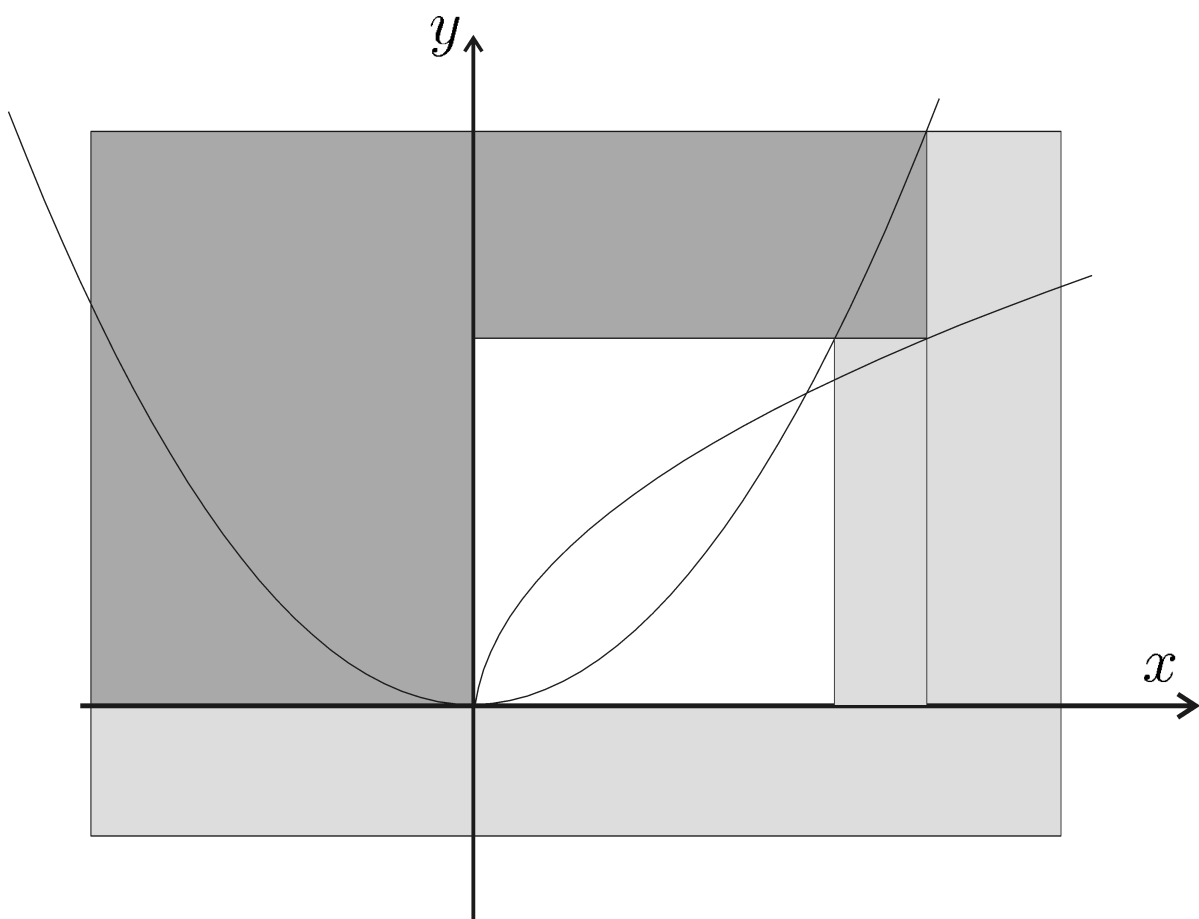
$$\mathcal{C}_1 : \begin{cases} [y] = [y] \cap [x]^2 \\ [x] = [x] \cap \sqrt{[y]} \end{cases} \quad \text{associated to } y = x^2$$

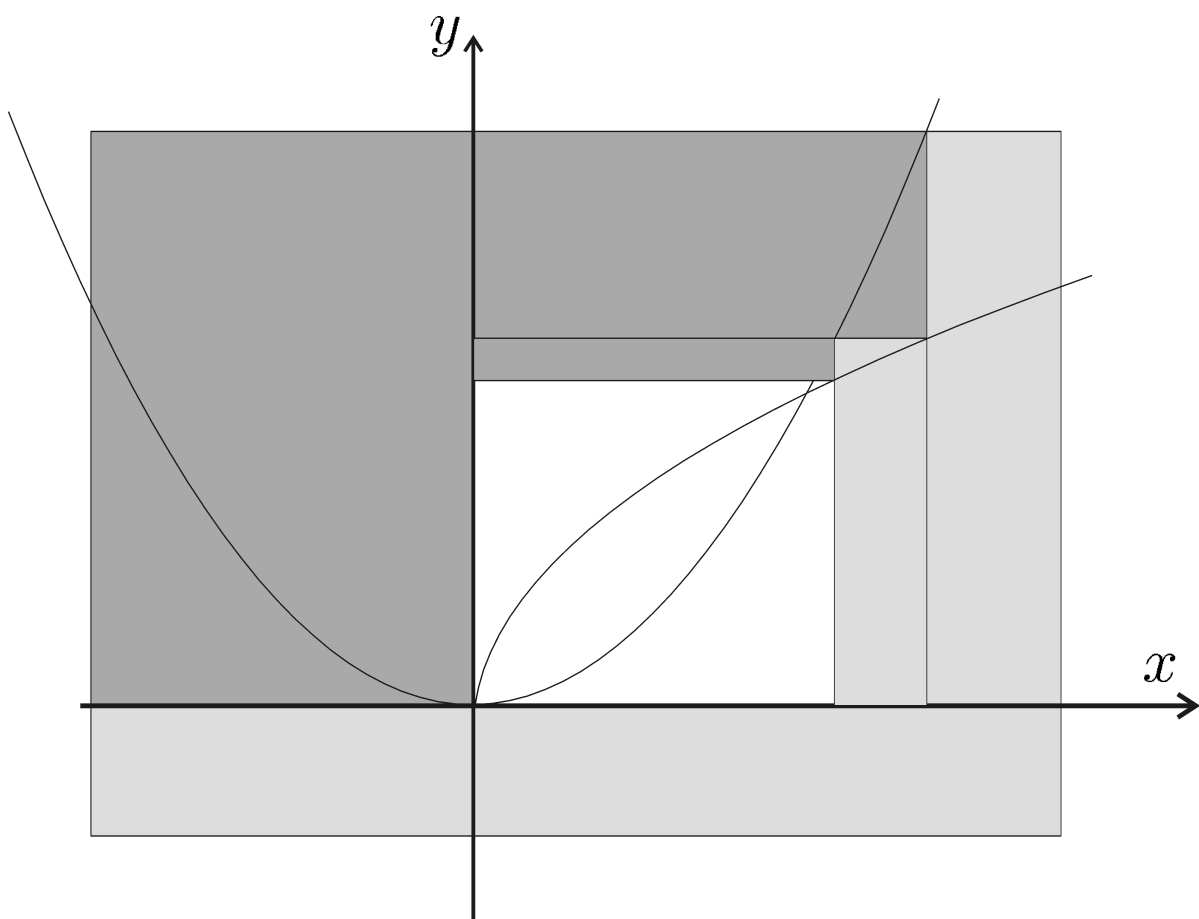
$$\mathcal{C}_2 : \begin{cases} [y] = [y] \cap \sqrt{[x]} \\ [x] = [x] \cap [y]^2 \end{cases} \quad \text{associated to } y = \sqrt{x}$$

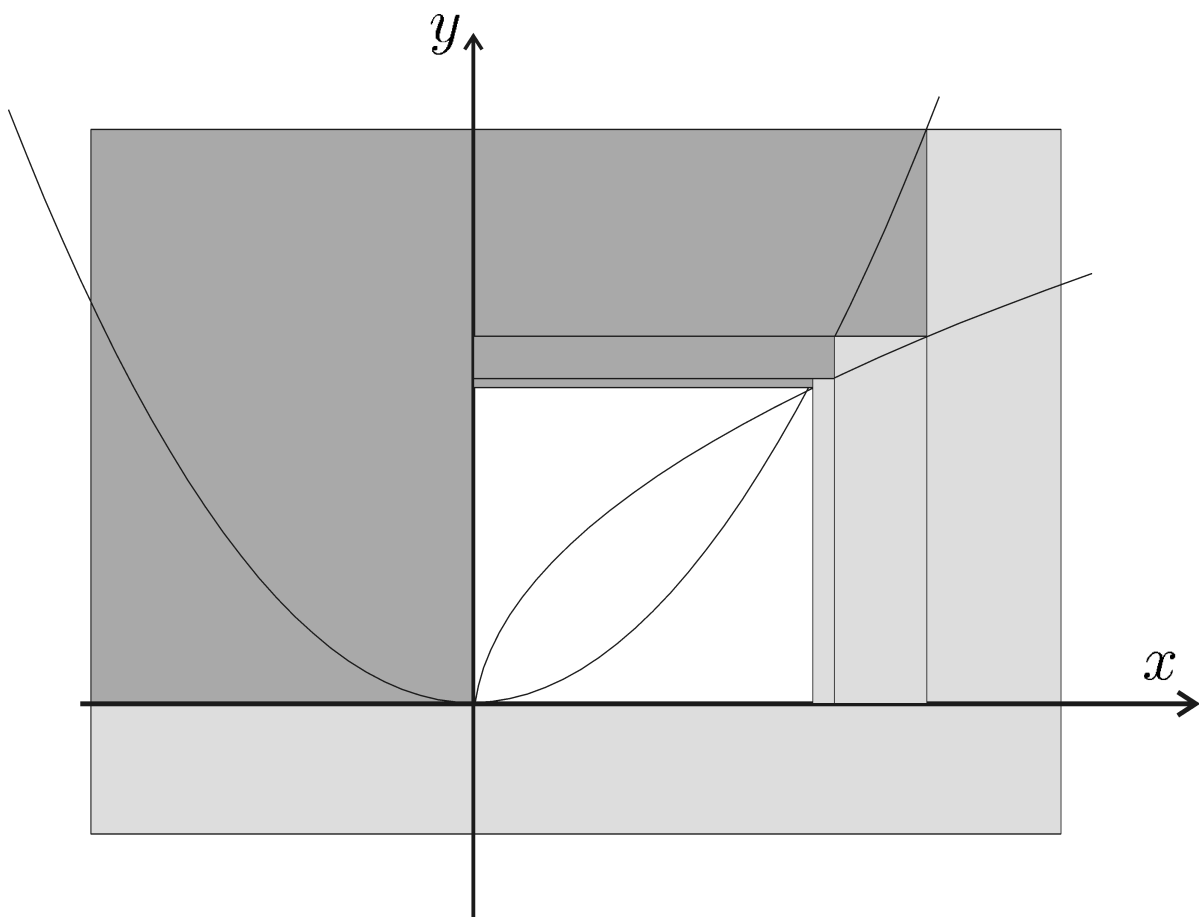


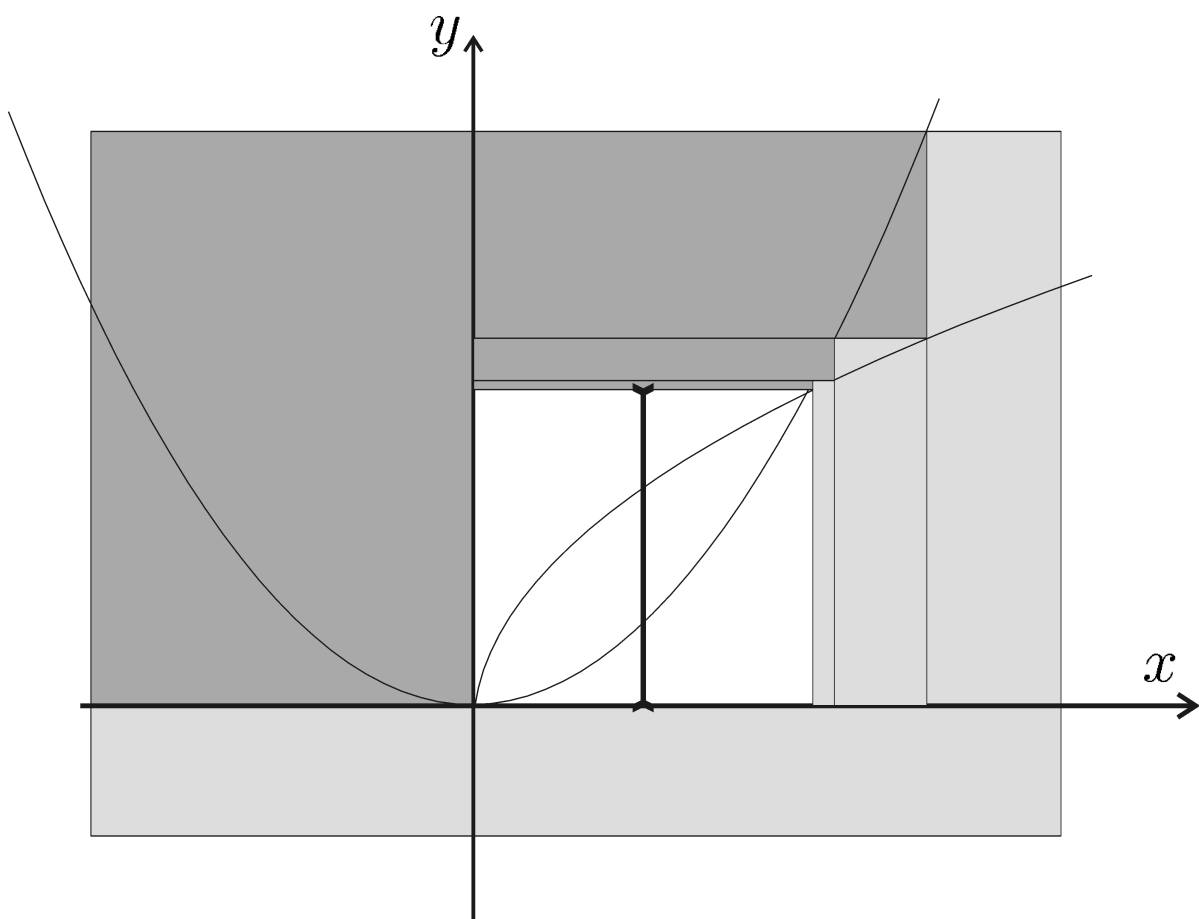


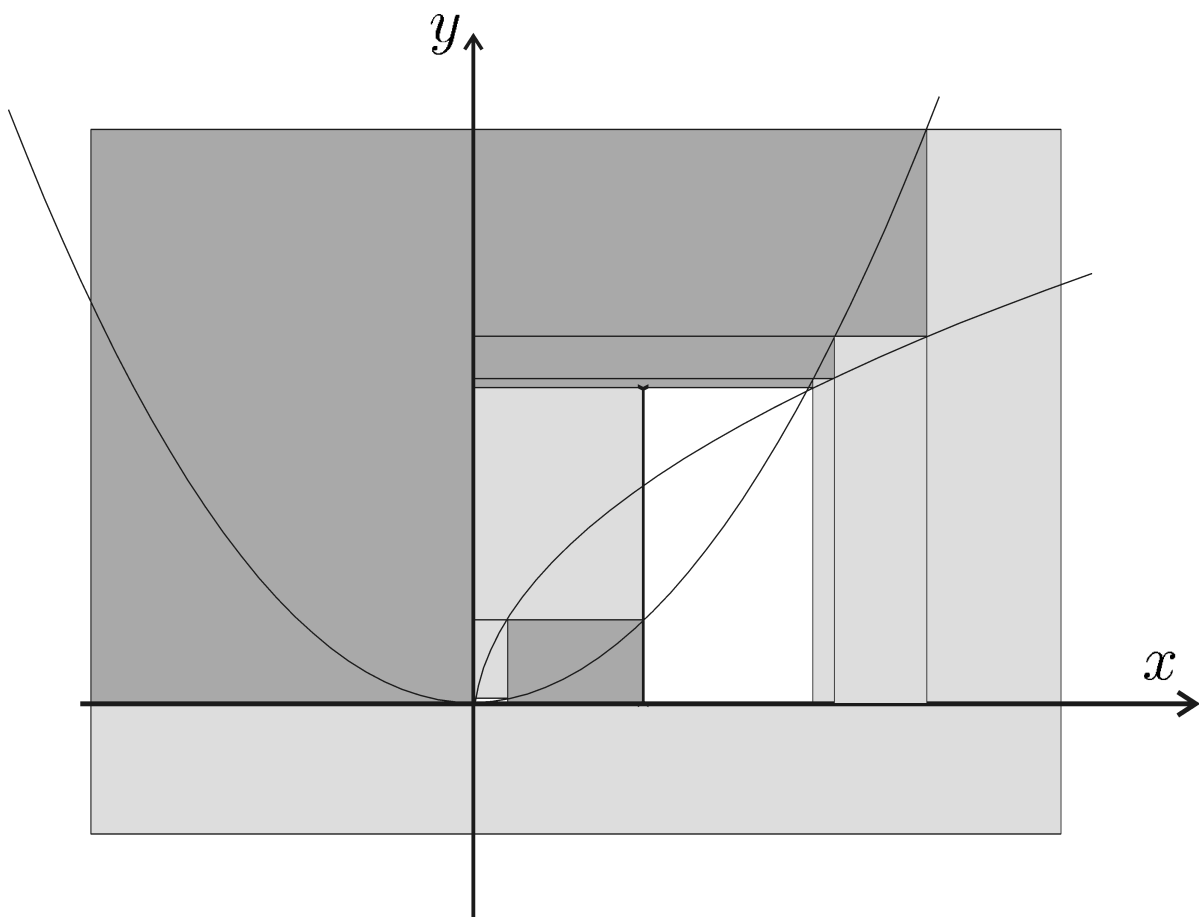


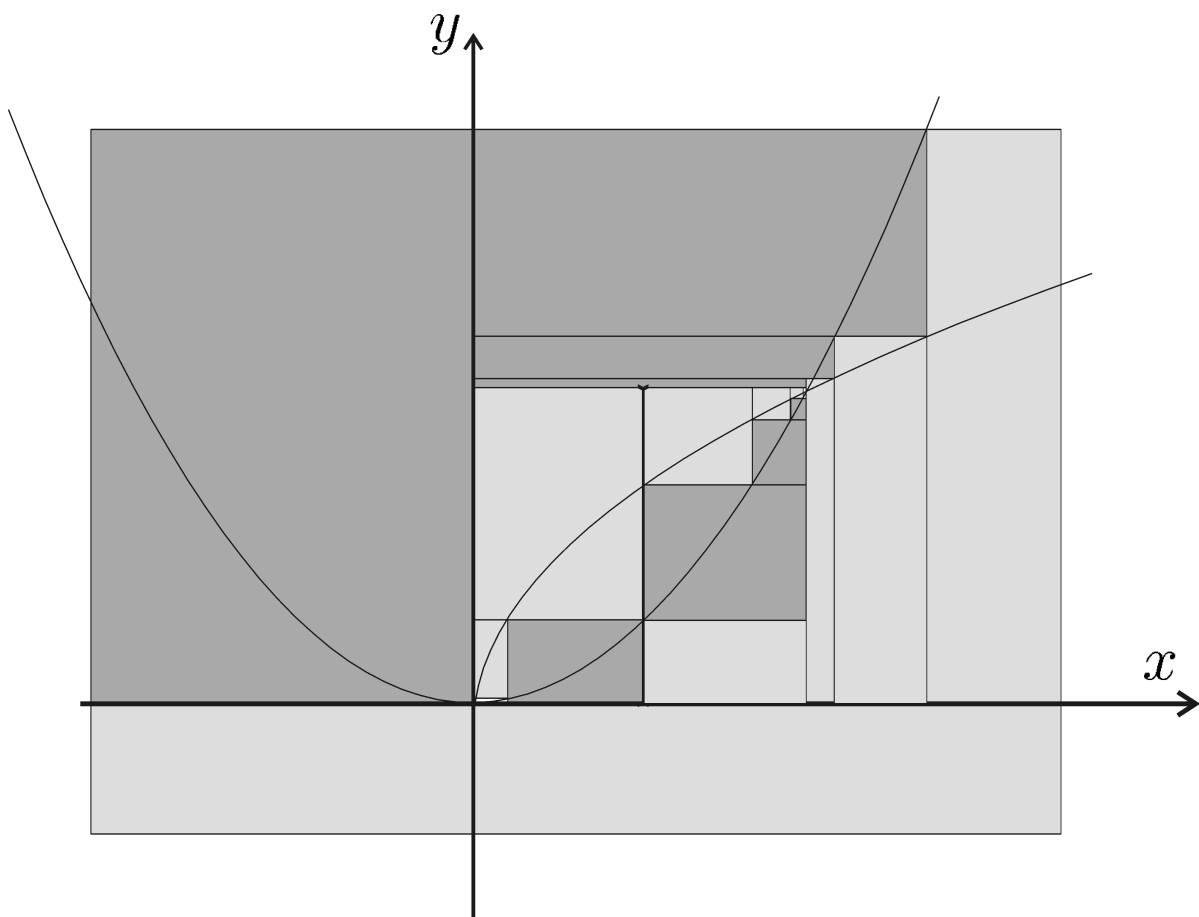












1.4 Decomposition into primitive constraints

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

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

can be decomposed into

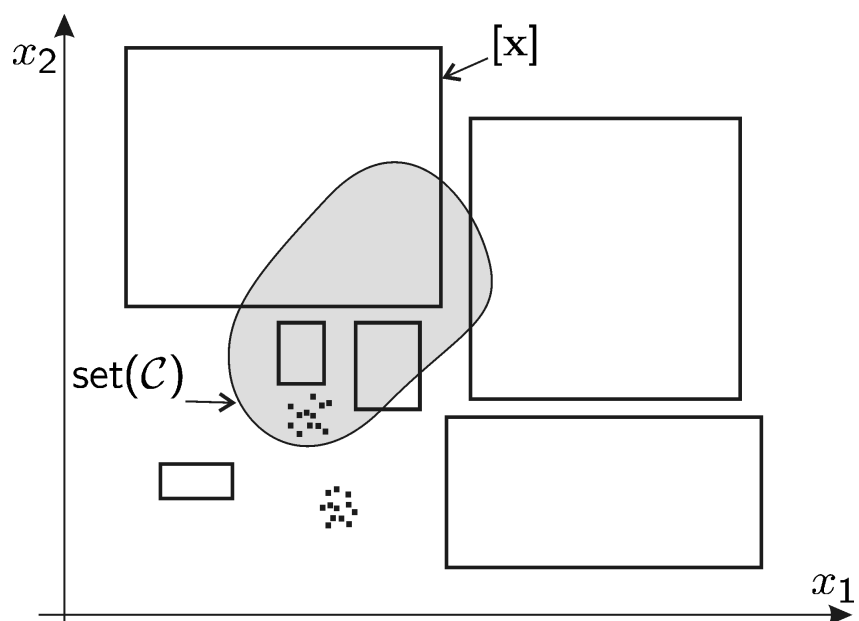
$$\left\{ \begin{array}{lll} a = xy & x \in [-1, 1] & a \in [-\infty, \infty] \\ b = \sin(a) & y \in [-1, 1] & b \in [-\infty, \infty] \\ c = x + b & z \in [-1, 1] & c \in [-\infty, 0] \end{array} \right.$$

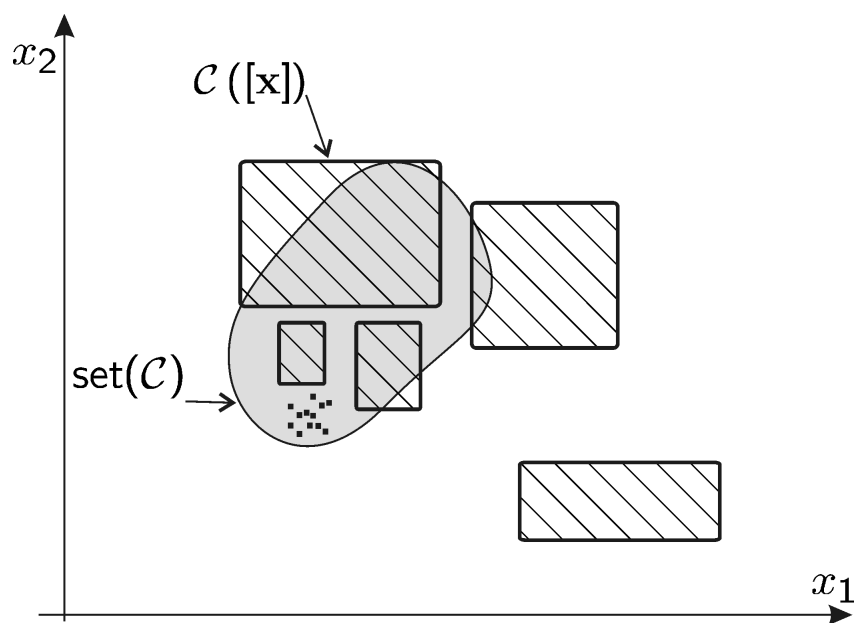
1.5 Set and contractors

A contractor is one way to represent a set of $\mathbb{R}^n$.

The set associated with a contractor $\mathcal{C}$ is

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





1.6 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	$\mathcal{C}_1 \sqcup \mathcal{C}_2 = (\mathcal{C}_1 \cup \mathcal{C}_2)^\infty$

1.7 QUIMPER

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

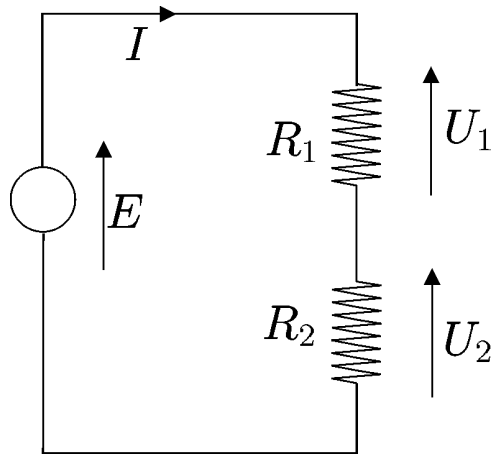
Quimper is an interpreted language for set computation.

Quimper is available at

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

2 Application of contractors

2.1 Estimation problem



Constraints

$$\begin{aligned}P &= EI; E = (R_1 + R_2) I; \\U_1 &= R_1 I; U_2 = R_2 I; E = U_1 + U_2.\end{aligned}$$

Initial domains

$$\begin{aligned}R_1 &\in [0, \infty]\Omega, & R_2 &\in [0, \infty]\Omega, \\E &\in [23, 26]\text{V}, & I &\in [4, 8]\text{A}, \\U_1 &\in [10, 11]\text{V}, & U_2 &\in [14, 17]\text{V}, \\P &\in [124, 130]\text{W},\end{aligned}$$

Constraints

$$P = EI; E = (R_1 + R_2) I;$$

$$U_1 = R_1 I; U_2 = R_2 I; E = U_1 + U_2.$$

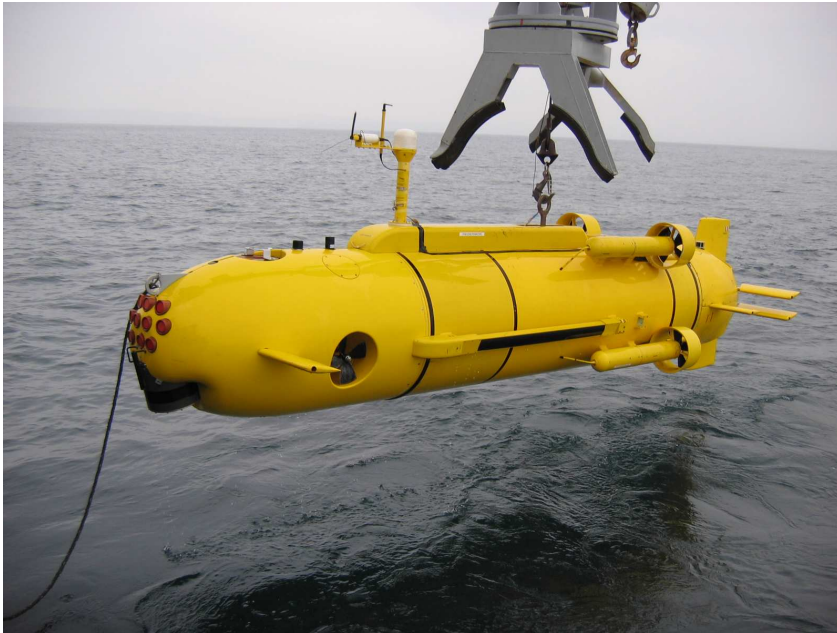
We get the contracted domains

$$\begin{aligned} R_1 &\in [1.84, 2.31] \Omega, & R_2 &\in [2.58, 3.35] \Omega, \\ E &\in [24, 26] \text{V}, & I &\in [4.769, 5.417] \text{A}, \\ U_1 &\in [10, 11] \text{V}, & U_2 &\in [14, 16] \text{V}, \\ P &\in [124, 130] \text{W}, \end{aligned}$$

instead of the initial domains

$$\begin{aligned} R_1 &\in [0, \infty] \Omega, & R_2 &\in [0, \infty] \Omega, \\ E &\in [23, 26] \text{V}, & I &\in [4, 8] \text{A}, \\ U_1 &\in [10, 11] \text{V}, & U_2 &\in [14, 17] \text{V}, \\ P &\in [124, 130] \text{W}, \end{aligned}$$

2.2 SLAM



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



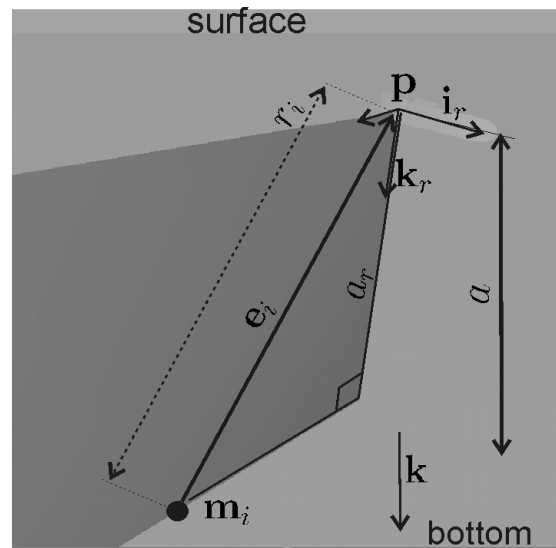
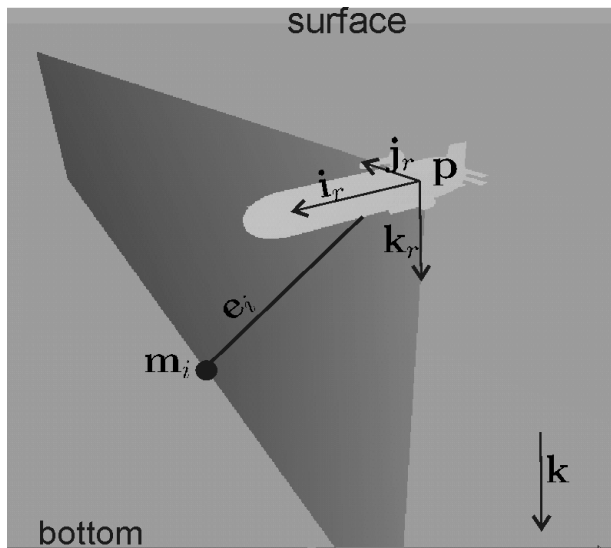
Montrer la simulation

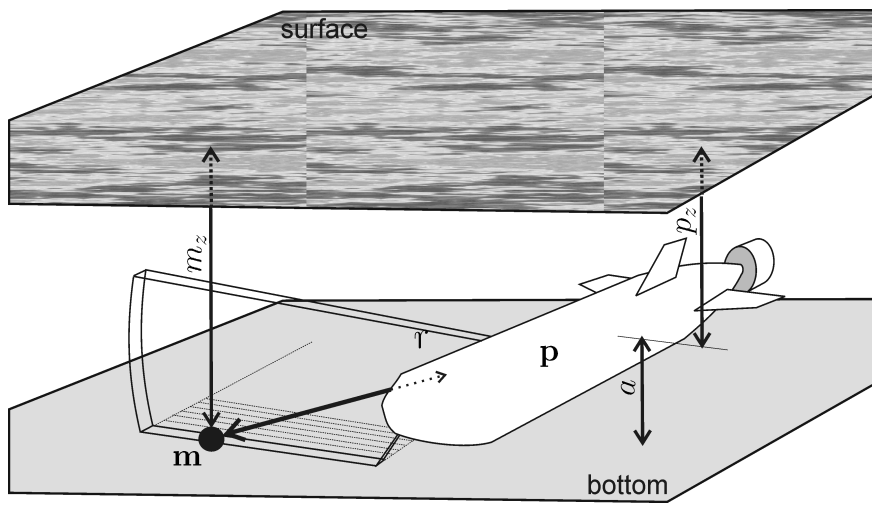
GPS (Global positioning system), only at the surface.

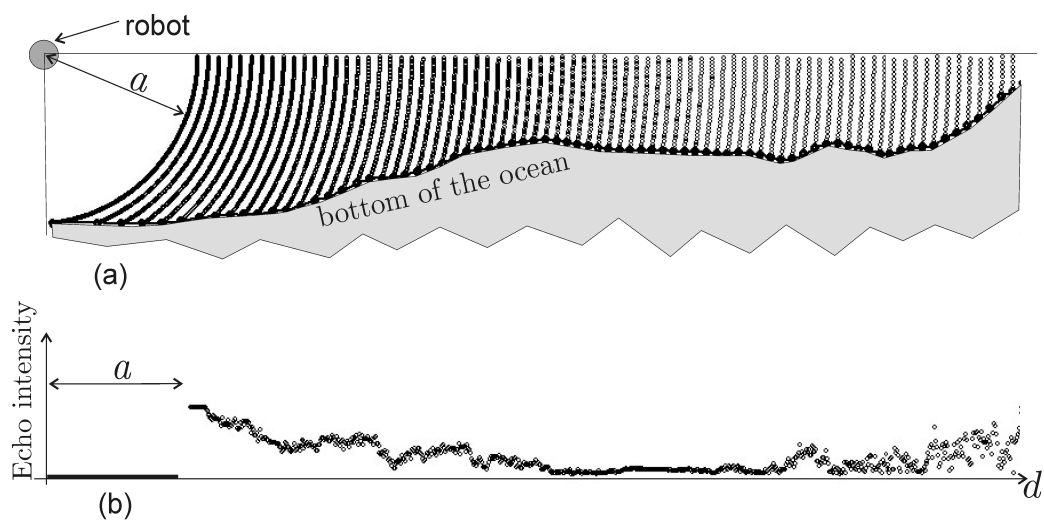
$$t_0 = 6000 \text{ s}, \quad \ell^0 = (-4.4582279^\circ, 48.2129206^\circ) \pm 2.5m$$

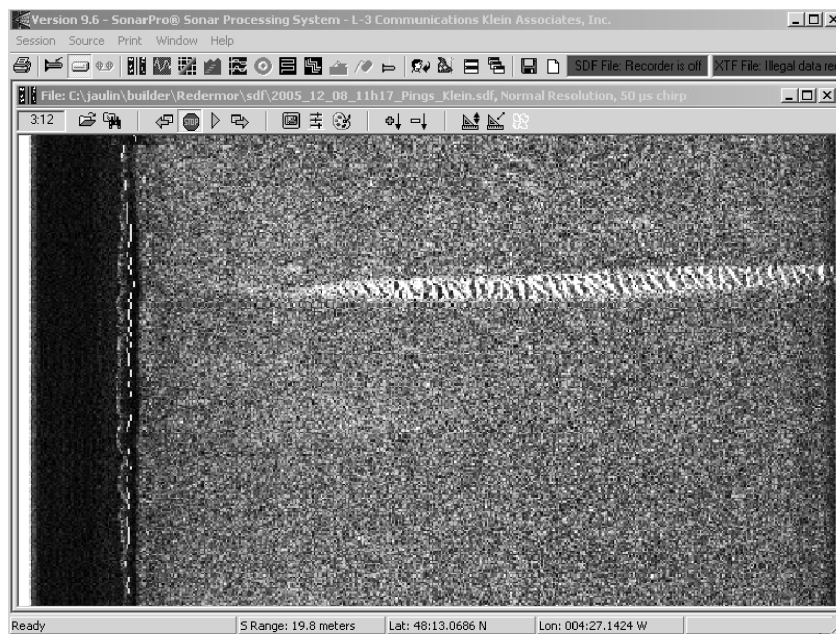
$$t_f = 12000 \text{ s}, \quad \ell^f = (-4.4546607^\circ, 48.2191297^\circ) \pm 2.5m$$

Sonar (KLEIN 5400 side scan sonar).

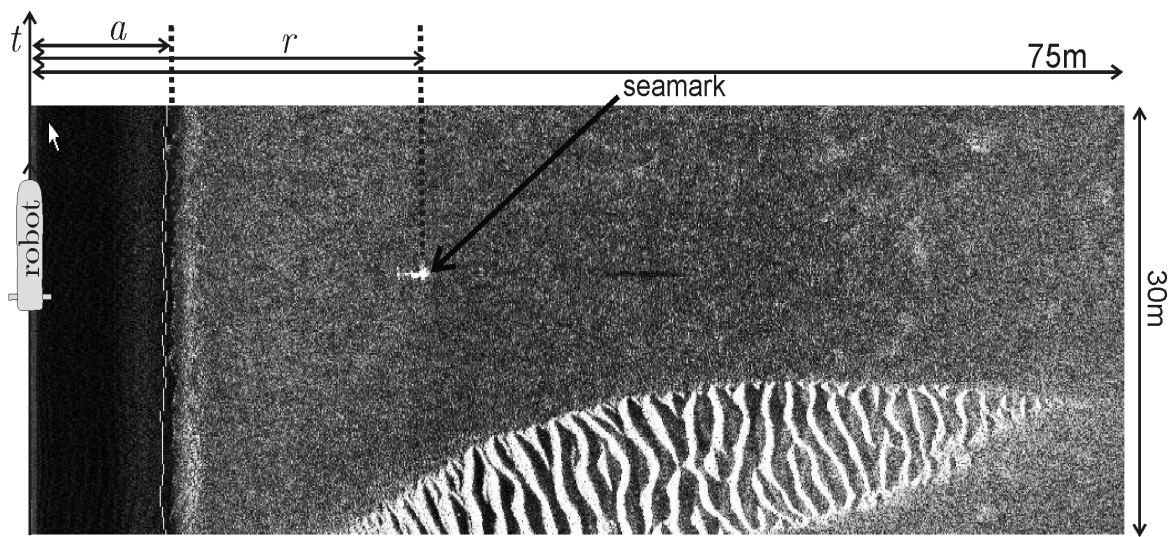








Screenshot of SonarPro



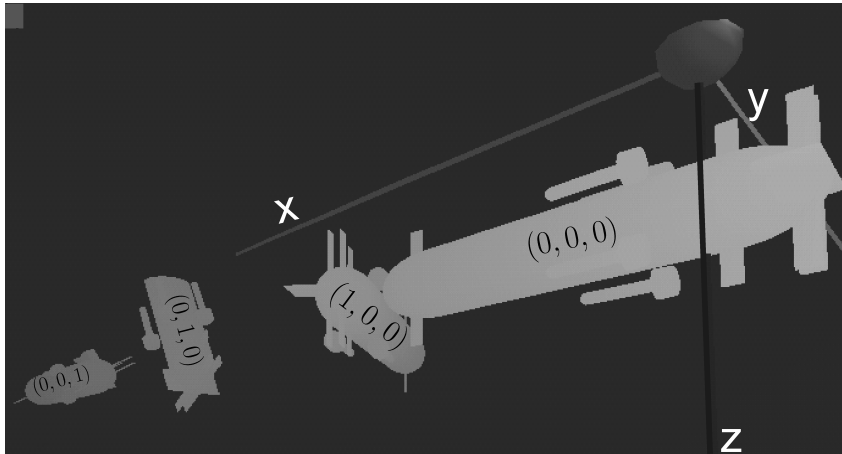
Mine detection with SonarPro

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

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

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

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

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

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

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

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

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

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

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

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

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

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

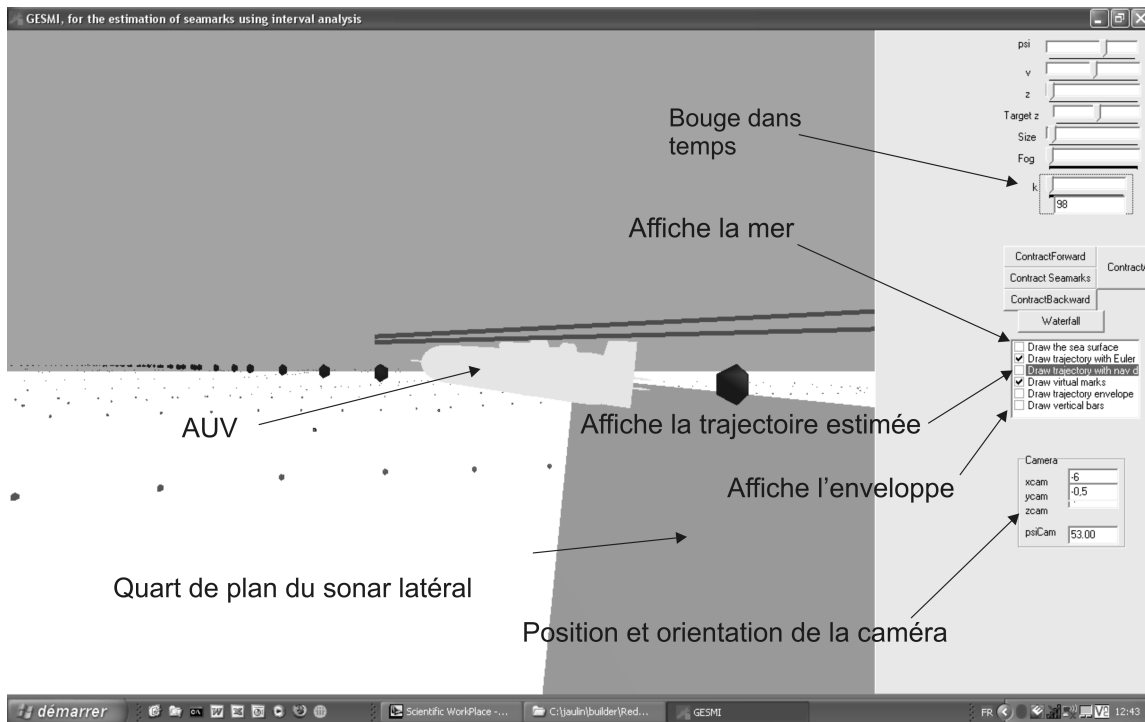
```
end
```

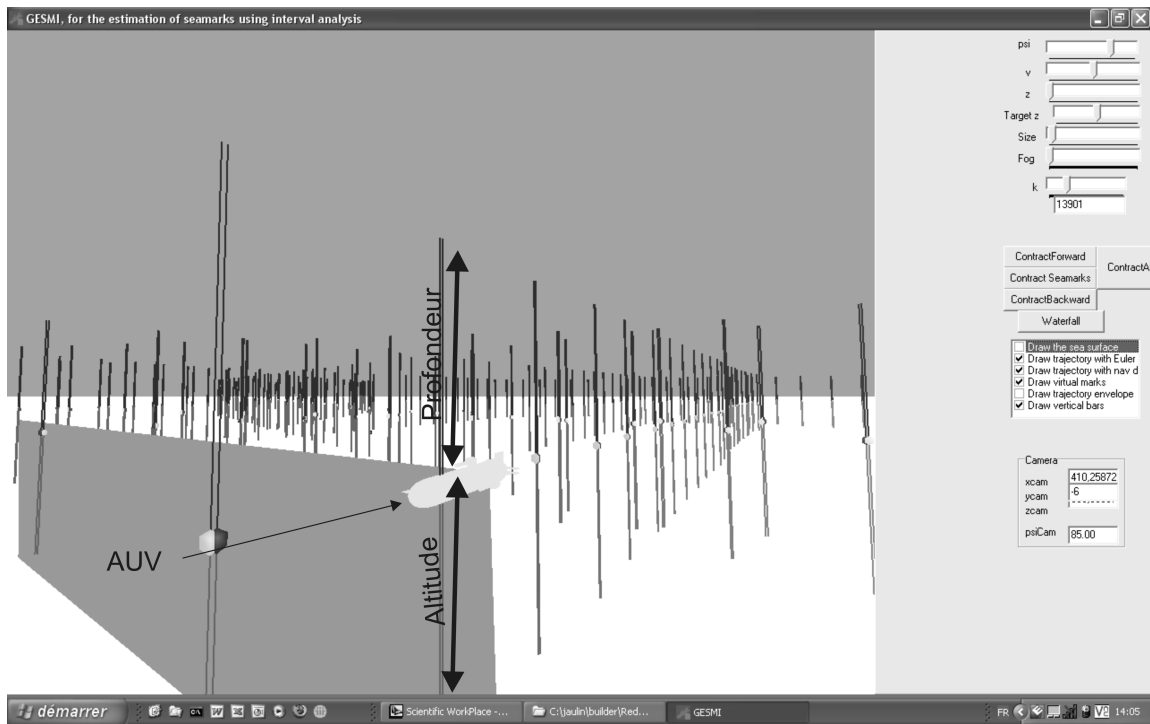
```
//-----
```

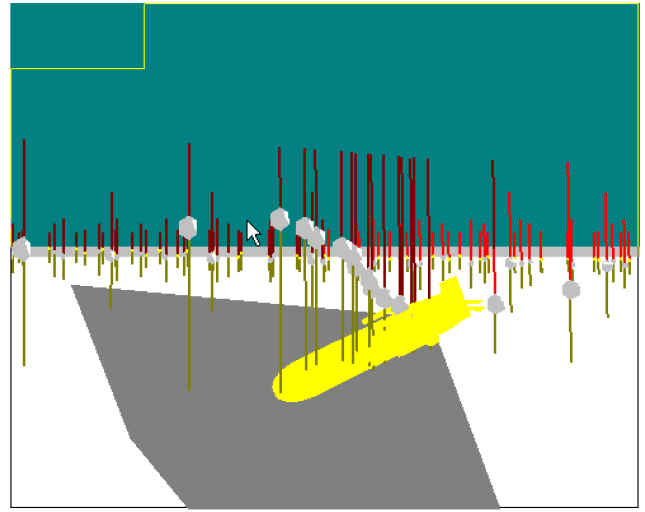
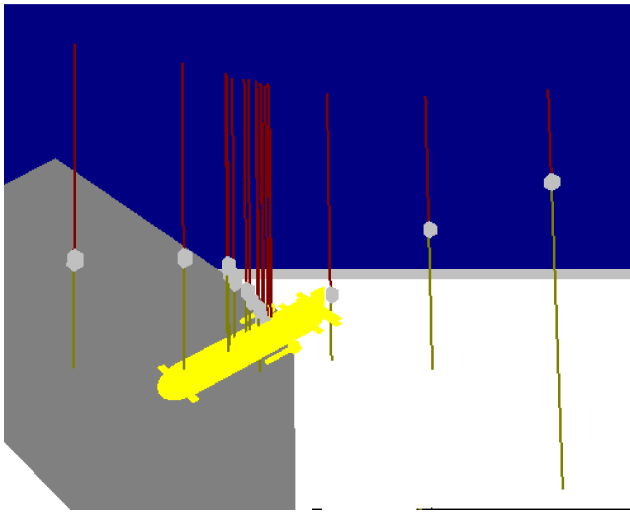
```
contractor bwd
  inter k=1:N-1;
    statequ(N-k)
  end
```

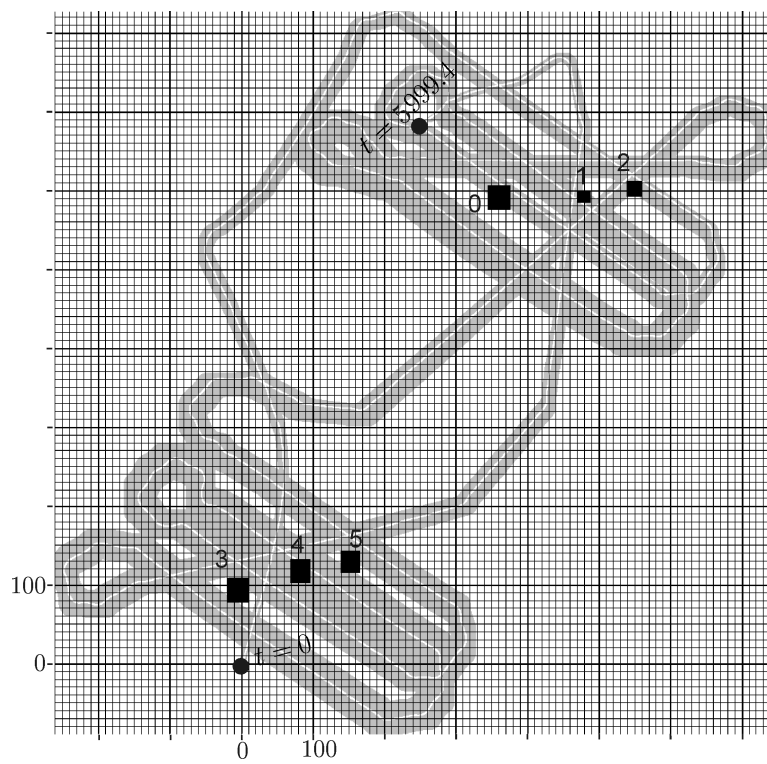
```
end
```

```
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
```









3 Applications with bisections

3.1 Sailboat

State equations

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

In a cruising phase

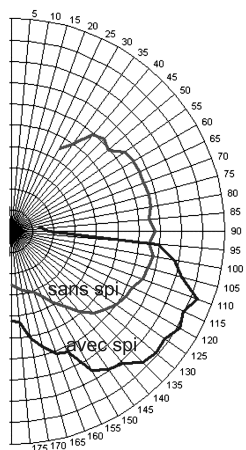
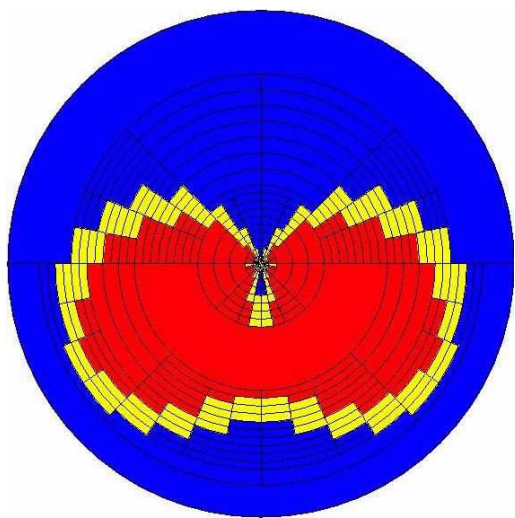
$$\dot{\theta} = 0, \dot{\delta}_s = 0, \dot{\delta}_r = 0, \dot{v} = 0, \dot{\omega} = 0.$$

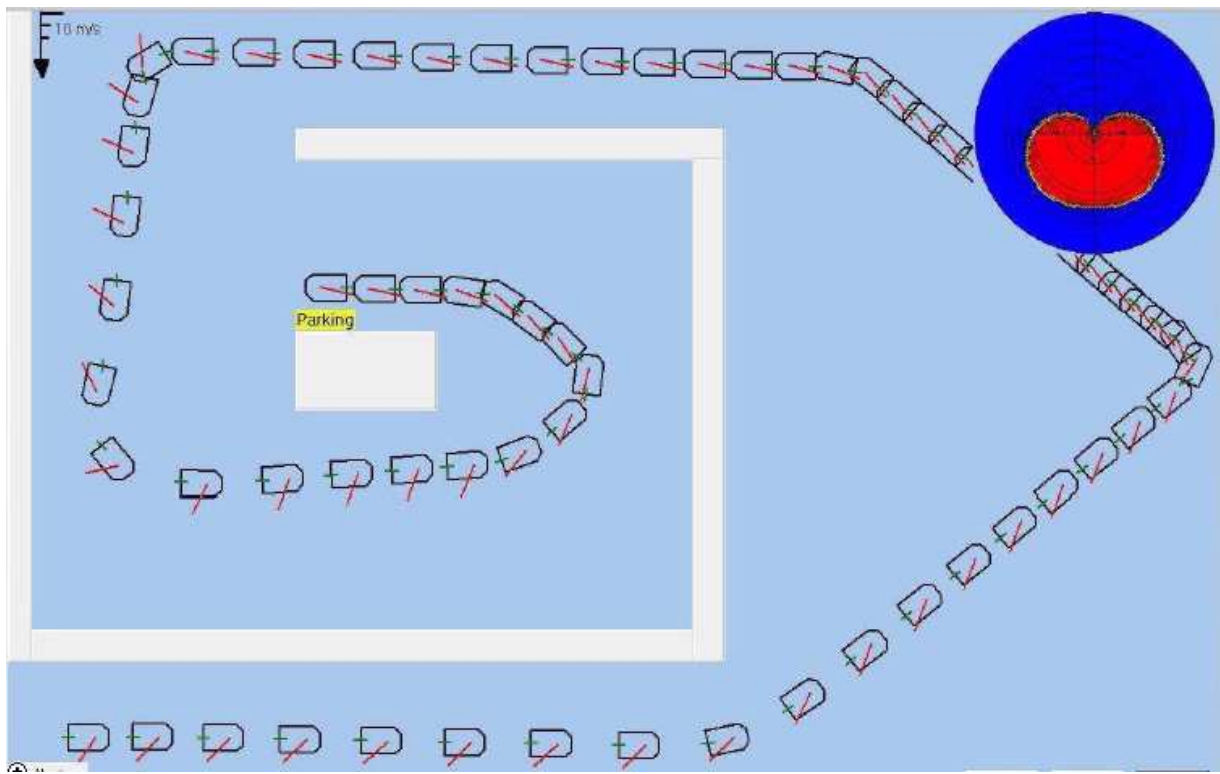
i.e.,

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

The polar diagram is

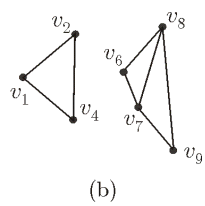
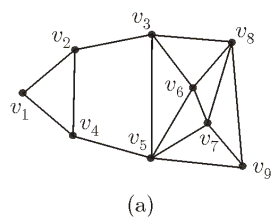
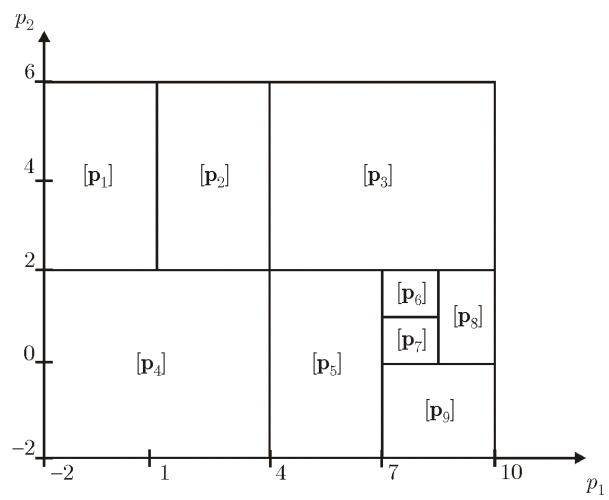
$$\begin{aligned} S_y = \{(\theta, v) \quad & | \exists f_s, \delta_s, f_r, \delta_r, \\ & f_s \sin \delta_s - f_r \sin \delta_r - v = 0 \\ & (1 - \cos \delta_s) f_s - \cos \delta_r f_r = 0 \\ & f_s = \cos(\theta + \delta_s) - v \sin \delta_s \\ & f_r = v \sin \delta_r \} \end{aligned}$$

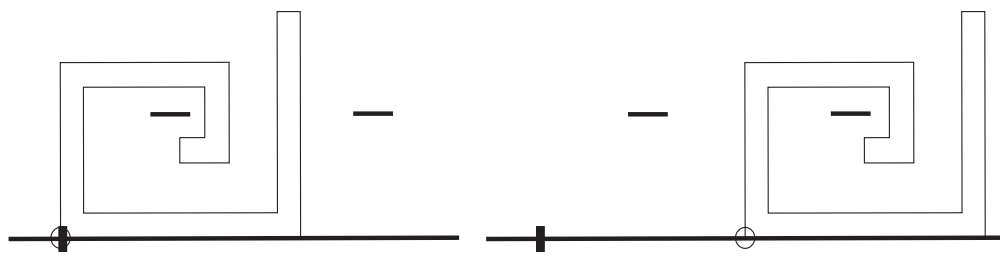






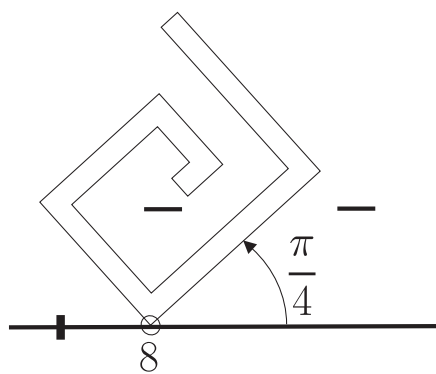
3.2 Path planning



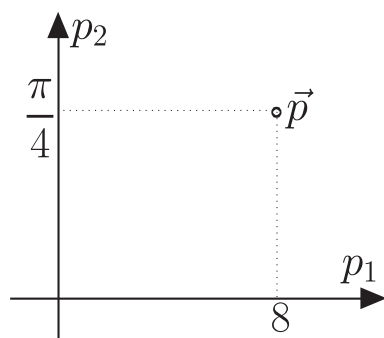


Initial configuration: $\vec{p} = (0 \ 0)^T$

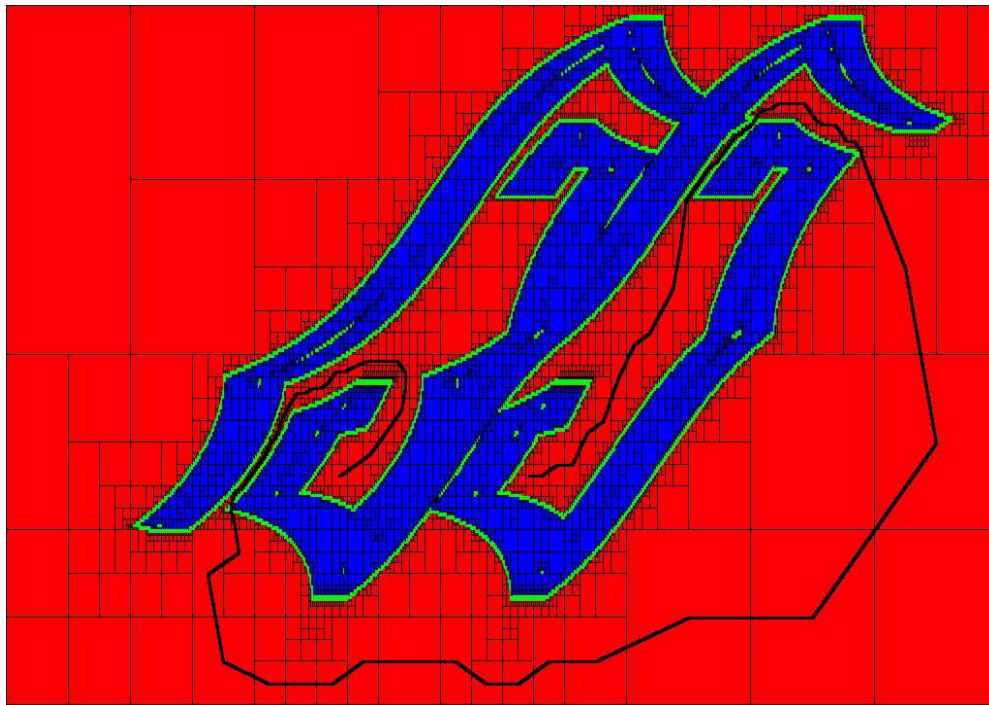
Goal configuration: $\vec{p} = (17 \ 0)^T$

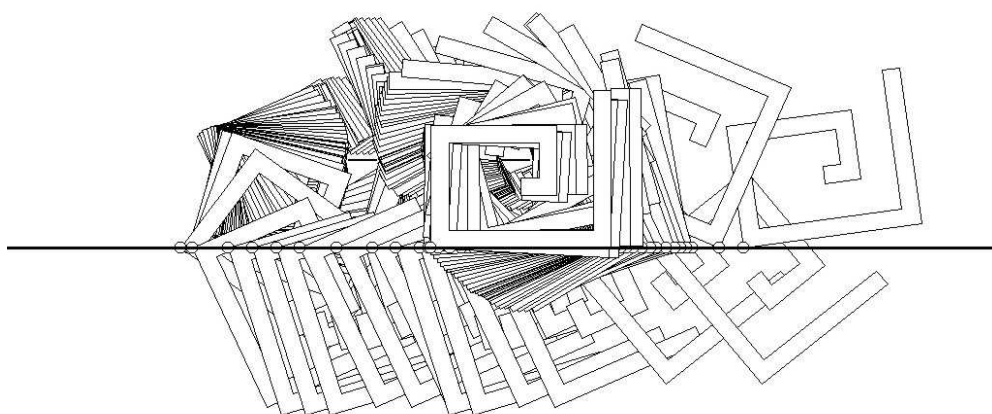


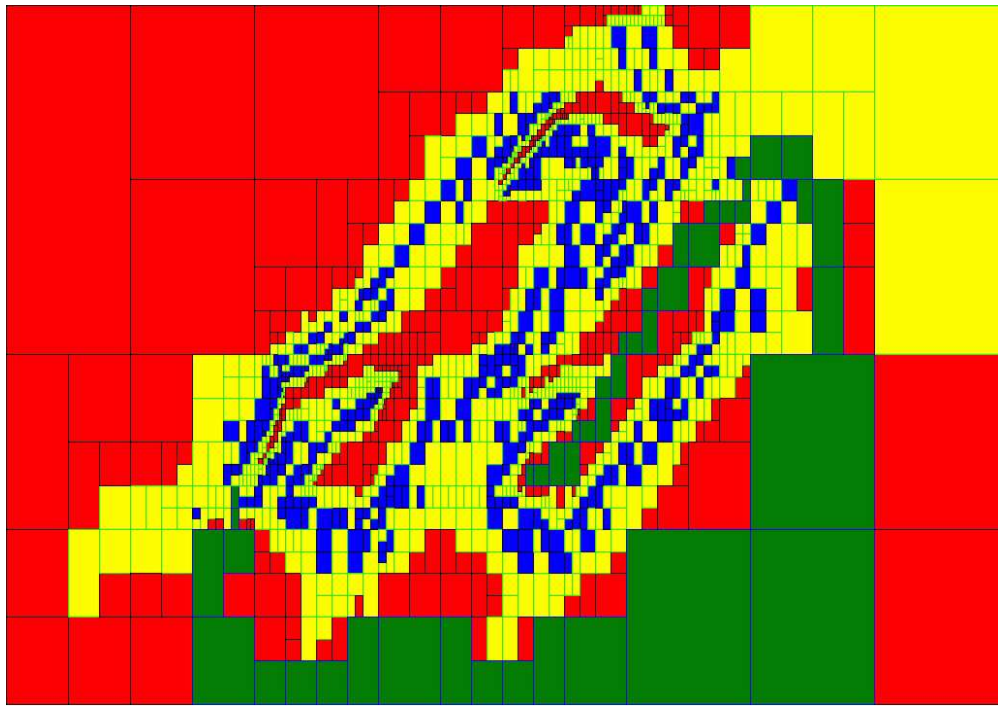
Room

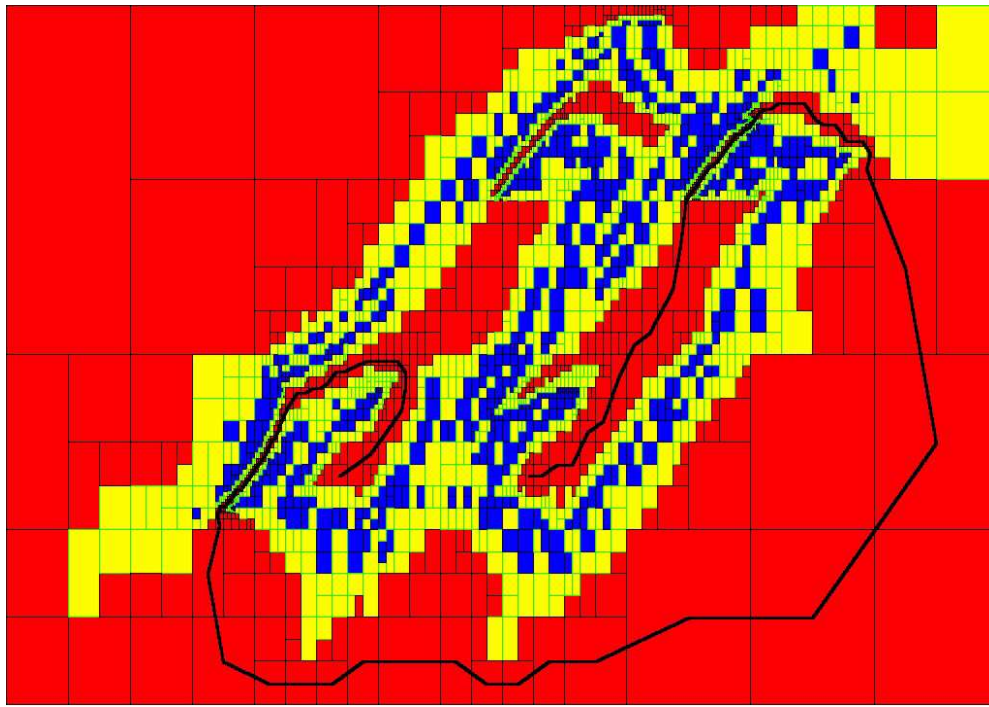


Configuration space









3.3 Counting connected components

(Collaboration with N. Delanoue and B. Cottenceau)

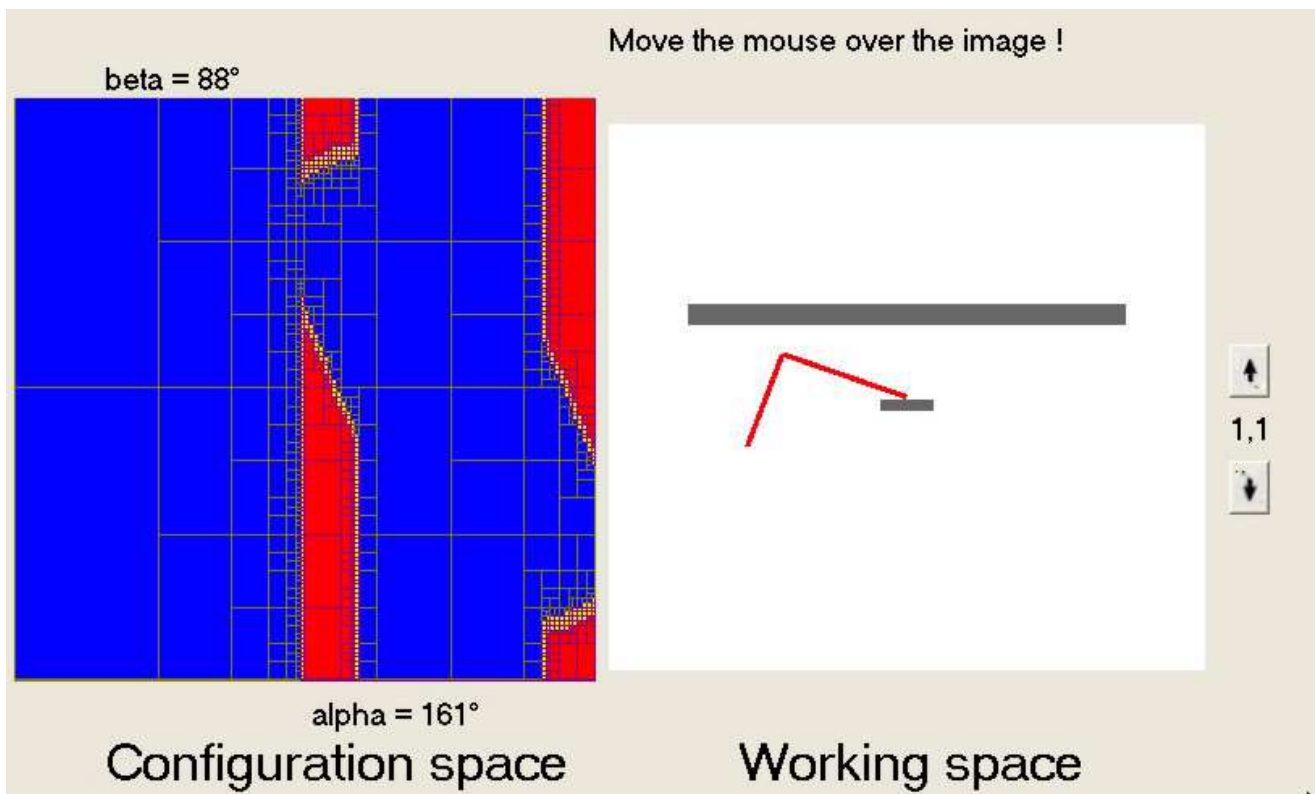
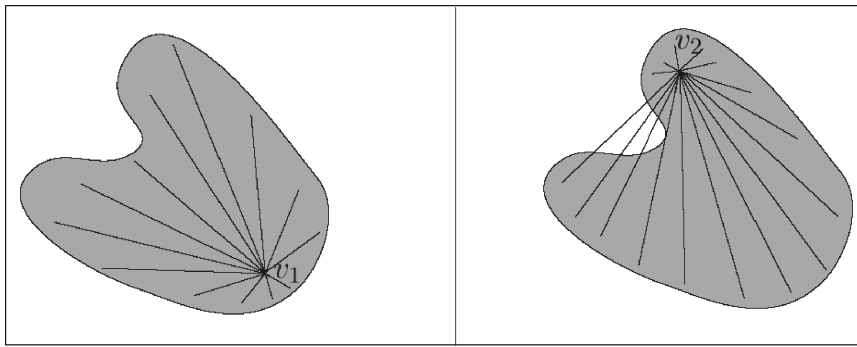


Figure 1:

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

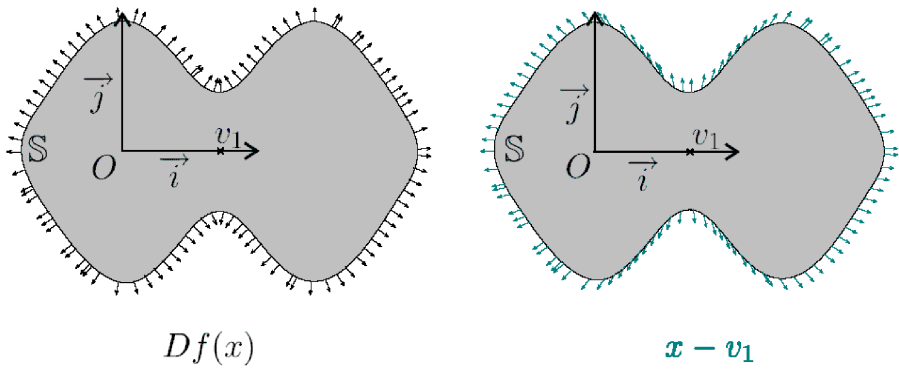
The set $S \subset \mathbb{R}^n$ is *star-shaped* if there exists $\mathbf{v}$ such that $\mathbf{v}$ is a star for S .

Theorem: Define the set

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

where f is differentiable. We have

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



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

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

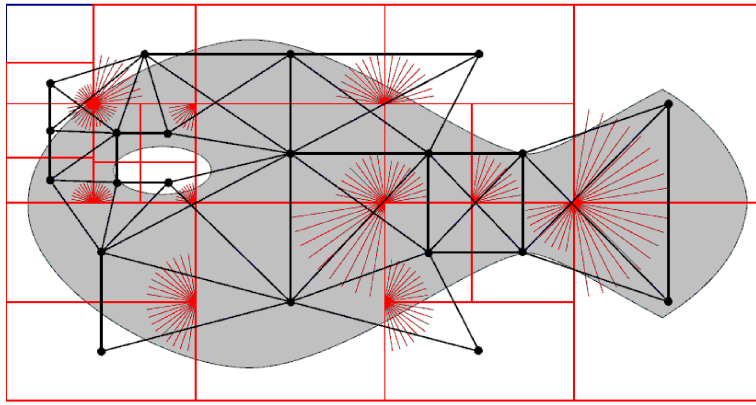
is *star-spangled graph* of the set $\mathbb{S}$ if

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

A star-spangled graph for the set

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

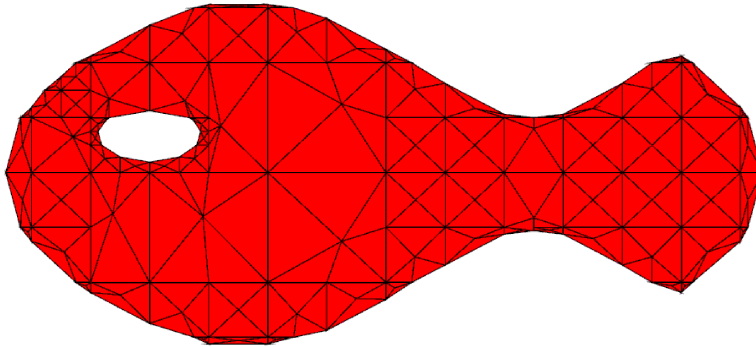
is



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

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 to compute a triangulation homeomorphic to $\mathbb{S}$.



3.4 Capture basin

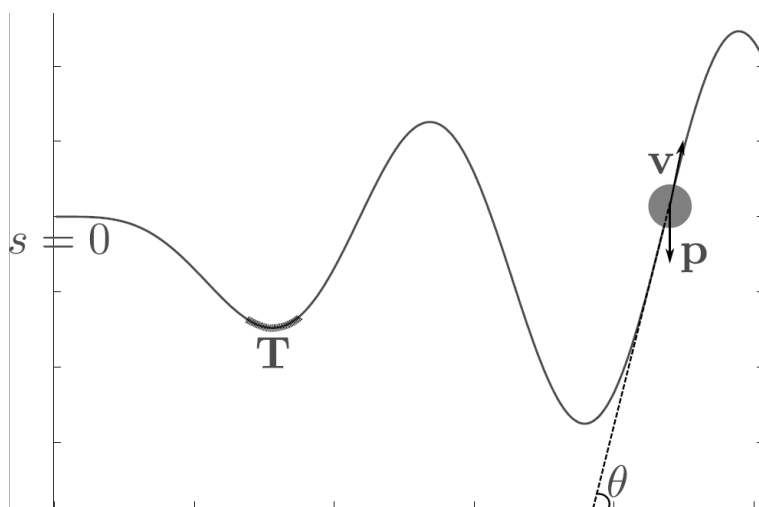
(With M. Lhommeau and L. Hardouin)

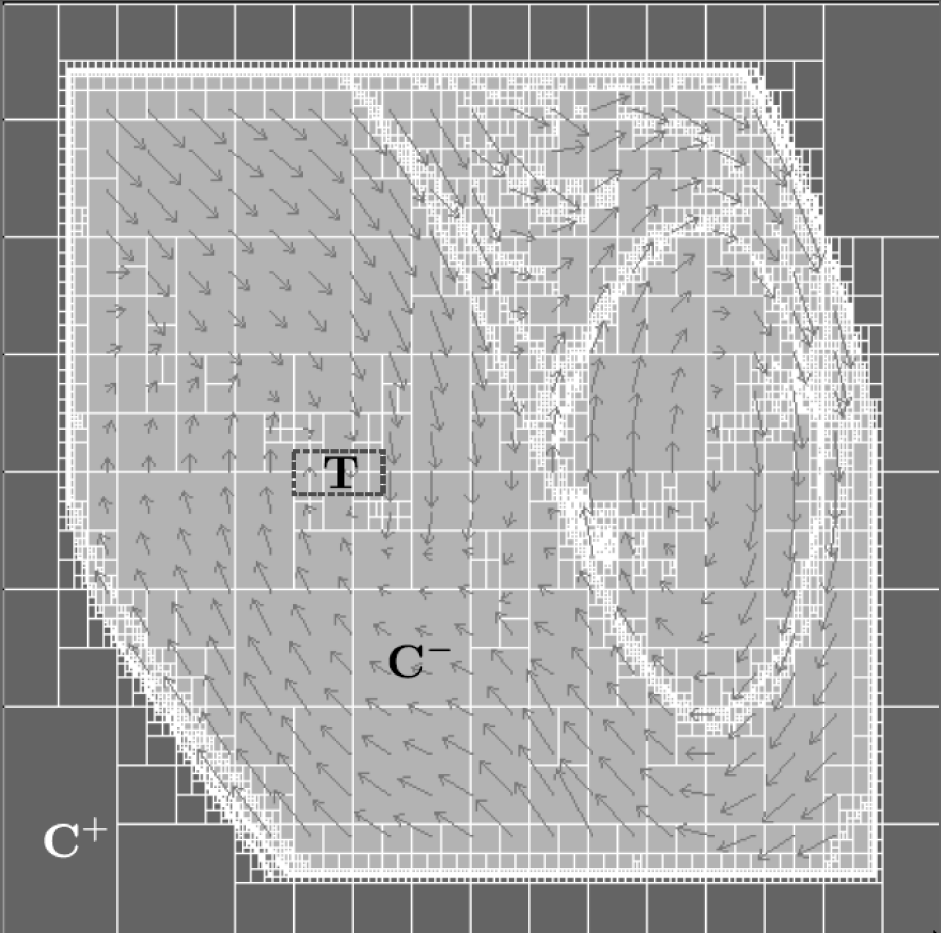
Consider a rolling ball described by

$$\begin{cases} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= -\sin(\theta(x_1)) - x_2 + u \end{cases}$$

where

$$\theta(x) = \sin(1.1x) - \frac{1}{2}\sin(x)$$



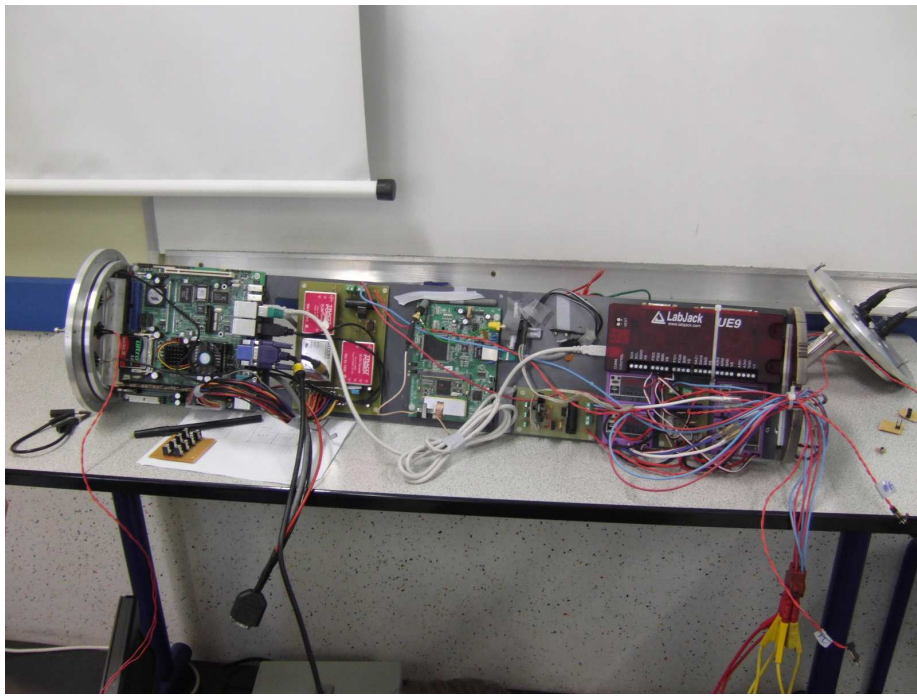


3.5 Robust state estimation



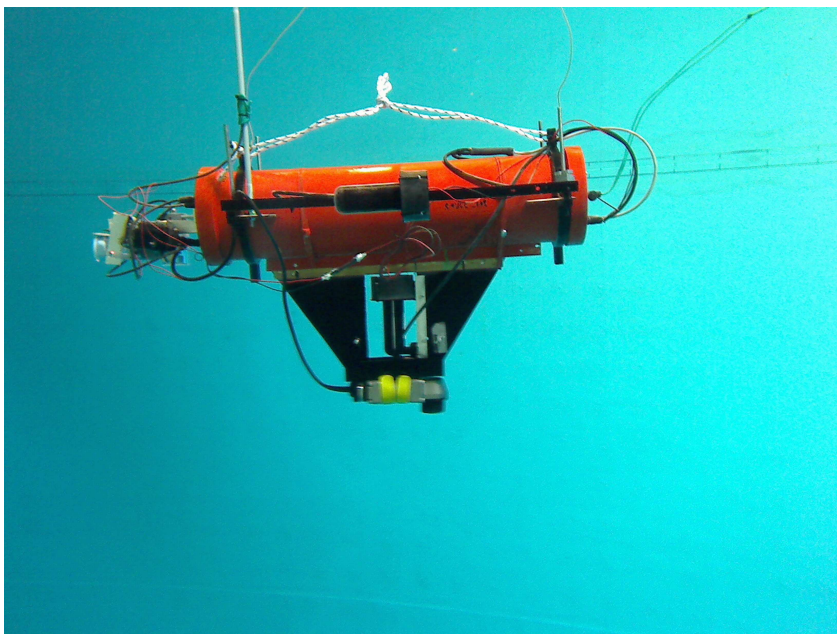
Portsmouth, July 12-15, 2007.



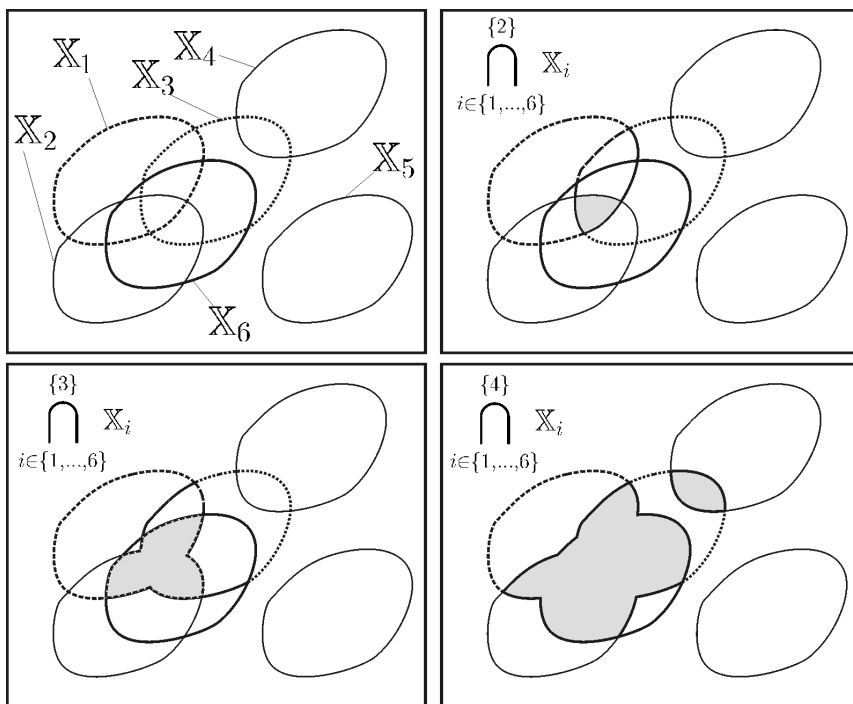








Sauc'isse robot



q -relaxed intersection the 6 sets

