Optimising the Efficiency of Sub-map Technique for Large-scale Simultaneous Localisation and Mapping

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Abstract. A technique for optimising the efficiency of sub-map method for large-scale simultaneous localisation and mapping (SLAM) is proposed. It optimises the benefits of the sub-map technique to improve the accuracy and consistency of an Extended Kalman Filter (EKF) based SLAM. Error models were developed and engaged to investigate some of the outstanding issues in employing sub-map technique in SLAM. Such issues include: the size (distance) of an optimal sub-map, the acceptable error effect caused by the process noise covariance on the predictions and estimations made within a sub-map, when to terminate an existing sub-map and start a new one and the magnitude of the process noise covariance that could produce such an effect. Numerical results obtained from the study and an error correcting process was engaged to optimise the accuracy and convergence of the Invariant Information Local Sub-map Filter previously proposed. Applying this technique to the EKF-based SLAM algorithm: (a) reduces the computational burden of maintaining the global map estimates and (b) simplifies transformation complexities and data association ambiguities usually experienced in fusing sub-maps together. A Monte-Carlo analysis of the system is presented as a means of demonstrating the consistency and efficacy of the proposed technique.

Keywords: Extended Kalman Filter, Simultaneous localisation and mapping, Sub-map technique, Optimisation, Invariant information, Error correction process, Data association.
1 Introduction

The accuracy of localisation is a key prerequisite for autonomous mobile robot navigation in an unknown environment. Such as when, an autonomous agent is required to enter any partially or completely unknown environment, explore it and produce a metric map of the place, while maintaining an accurate estimation of its own trajectory concurrently (Liu et al., 2007). This problem is generally referred to as Simultaneous Localisation and Mapping (SLAM) or Concurrent Localisation and Mapping (CLM) (Durrant-Whyte and Bailey, 2006), (Pinis and Tards, 2008). If an a priori map were available to the robot, then localisation would be a relatively easier task. Likewise, if the robot were to have a precise, externally referenced position estimate, then mapping would be rather straightforward. Put differently, for mapping, the robot requires a good estimate of its location; and as for localisation, it needs a consistent map of the features.

SLAM have been found helpful in several application domains. For instance, Cocaud and Kubota proposed a SLAM based navigation scheme for pinpoint landing on small celestial body (Cocaud and Kubota, 2012). Tomizawa et. al. developed an intelligent robotic cart (senior car) that moves autonomously along a given course to help people transfer luggages and themselves and an approach for visual (Tomizawa et al., 2012) SLAM and human tracking for a wheelchair robot was proposed by Wu et al. (Wu et al., 2013).

In SLAM, the location of the vehicle is predicted using the odometer encoder data which may be corrupted with noise, leading to inaccurate performance of the overall system. For instance, if the environment is large, the robot may be unable to recognise already visited sections of the area leading to the problem of loop-closing. This is because a robot relies only on its estimated positions which are inaccurate due to accumulated position estimation errors (Seadan et al., 2007) and (Ihemadu, Naeem, and Ferguson, 2012). These errors could result from potential wheel slippage or tilt, undulating surfaces and their associated irregularities, inaccuracies of the actuators and other predominantly unsystematic effects on the vehicle as it moves.
within an environment. The pose estimation errors emanating from the process noise accumulates as the distance covered by the robot increases, resulting in inaccurate SLAM performance for a long distance. SLAM problem here, is considered to be large-scale in terms of the distance/size of an environment, for instance, distance in multiples of 100m. However, the technique can also be made dependent on the number of landmarks in an environment.

Research on the SLAM problem has attracted keen attention in the field of intelligent robots over the past two decades. Meanwhile, the extended Kalman filter EKF-based method has become the most popular tool for SLAM work, and many researchers consider it to be the key pivot for autonomous navigation. It represents the vehicle pose and the location of a set of environment features in a joint state vector that is estimated under the assumption of white Gaussian noise thereby providing a way to deal with the uncertainties associated with measurement and motion processes (Pinis and Tards, 2008) (Brooks and Bailey, 2008) (Dudek and Jenkin, 2010). Nevertheless, in a large environment EKF continues to suffer a bottleneck problem due to linearisation errors and the computational complexity required in updating the covariance matrix. For instance, in a stochastic mapping approach based on an EKF the update requires an $O(n^3)$ matrix inversions (Deans and Hebert, 2000) where $n$ is the number of landmarks or environment states to be estimated.

In general, several techniques proposed to overcome the effect of process noise on SLAM performance could be grouped into three: (a) Splitting the area into sub-maps as well as re-observing the sub-map more than once (L. Paz and Neira, 2006), (Blanco et al., 2007), (Huang et al., 2006) and (Castellanos et al., 2007); (b) an appearance-based approach which tries to avoid the use of odometer data in estimating the robot position (Seadan et al., 2007), (L. M. Paz et al., 2008), (Davison and Murray, 2002), (Porta and Krose, 2006) and (Koenig et al., 2008); (c) engaging an adaptive strategy as a means of controlling the motion of the robot (Cho et al., 2002), (Zhang et al., 2012), (Harter, 2005) and (Härter and Campos Velho, 2008). It
appears that none of these approaches has thoroughly investigated the manner in which the process noise affects predictions and estimations in SLAM with the view of addressing it.

Many state-of-the-art algorithms have been proposed to improve the accuracy of the map by engaging the sub-map techniques. For instance, Paz and Neira demonstrated that sub-map techniques detect loops correctly through data association and that the maps obtained were more consistent, with 50 times reduction in the computational cost (L. Paz and Neira, 2006). However, they observed that ‘deciding the size of each local map is an important issue which none of the several sub-map based methods have been able to answer (L. Paz and Neira, 2006). Furthermore, Huang et al (Huang et al., 2006) raised some other questions, such as when to start a new local map and how to know that the robot has visited an already seen map.

In (L. Paz and Neira, 2006), the following questions were raised: (1) Is there an optimal local map size, such that the total computational cost is minimal? (2) Is there a consistent optimal local map size, such that the consistency of the final map is maximal? and (3) Do these optimal points coincide? They derived equations 1 and 2 for answers to the questions.

\[
P = Np - (N - 1)r \quad (1)
\]

\[
N = \frac{P - r}{p - r} \quad (2)
\]

Where \(P\) is the total number of features and \(N\) is the number of sub-maps created in a given environment, while \(p\) is defined as the size of the sub-map in terms of the number of features and \(r\) is the number of re-observed features. This derivation was based on a number of assumptions such as: known environment size and sensor characteristics; the features to be equally spaced out in all directions; the sensor must observe an equal number \(m\) of features which will include \(r\) re-observed ones, at each time observations
were taken. However, these assumptions may be very difficult to attend in real life environments, thereby invalidating the definition of map size in terms of the number of features only.

Notwithstanding, the sub-map approach still appears to be promising, because it tackles both the linearity and computational complexity drawbacks of EKF-based SLAM simultaneously. However, there are still a number of issues to be addressed, such as: the optimal size of a sub-map in terms of distance; the optimal accumulated pose estimation error value that could be accommodated within the sub-map, without infringing on the accuracy and consistency of the map; the determination of process noise covariance matrix that will generate the acceptable error effect within an optimal sub-map size.

This study investigates the effect of the process noise covariance on both the predicted and the estimated robot positions as the distance increases, with the view to addressing the above issues. The terms predicted and estimated are used in this study to refer to the sensor data and EKF estimation results, respectively. To the best of the authors’ knowledge this study is the first of its kind in that it carries out comprehensive analysis of the effect the process noise covariance produces on the SLAM results. The solution to these questions were used as criteria for ending and initialising sub-maps thereby demonstrating substantial improvements in SLAM. They can also be engaged for adaptive control of SLAM activities in any environment. The optimal error effect also served as a guide for effective error compensation leading to an improvement on the accuracy of SLAM results.

The technique begins by proposing an error effect model that will output the error values for both predicted and estimated position of the robot for a given non-linear robot model. Then, Monte Carlo analysis was employed to simulate the error effect resulting from applying a range of randomly generated process noise values to the error model. From the results obtained, one can give a quantitative definition of the relationship between a given process noise value and the error effect it has on the robot pose. The optimal error effect was defined with reference to the distance covered, while the distance where the optimal error
was obtained will serve as the optimal distance size for a sub-map. The value of the process noise that yields the optimal error effect could then serve as a reference process noise in designing a process model that will produce more accurate and efficient SLAM result.

The algorithm was used to optimise the preliminary work on Invariant Information Local Sub-map Filter (IILSF) (Ihemadu, Naeem, Ferguson, and Deng, 2013). The IILSF technique, explained in Section 3, relieves the computational burden of updating the covariance matrix and reduces the pose estimation error due to linearisation of non-linear models used in EKF SLAM. In addition, it minimises the storage requirements and the cost of fusing sub-maps to form a single large map. Furthermore, the consistency and the convergence of the map were improved by resolving the usually prevalent data association ambiguities through the use of invariant information as a frame of reference (FoR). However, the size of the sub-maps was heuristically fixed and the issue of pose estimation error caused by the process noise was not addressed (Ihemadu, Naeem, Ferguson, and Deng, 2013).

The above optimisation technique makes use of the numerical results obtained from the investigations to improve the accuracy and efficiency of the IILSF method. An observation routine was developed to monitor the amount of errors that are accumulated within the existing sub-map, while a new sub-map was initialised based on the optimal sub-map size already obtained through Monte Carlo simulations. The accuracy of the SLAM result was also improved by ensuring that none of the errors accumulated in any sub-map was allowed to propagate into the succeeding sub-map. This was achieved though the added advantage of the IILSF approach which gives the robot the leverage of starting a new origin at any convenient location.

Section 2 describes the models used in this paper, while Section 3 highlights some key features of IILSF algorithm. Section 4 presents a simulation, where it was demonstrated that the sub-map technique alone does not remove the effect of process noise on both the predictions and estimations of robot pose. The optimal error investigation procedure is explained in Section 5, followed by Monte Carlo Simulation in
Section 5.1. The results obtained from the simulations are presented in Section 7 with a brief discussion on them. The error correcting process is presented in Section 6. Finally, the results from simulations using the optimised IILSF are presented as an example of the complete SLAM process in Section 8, while the paper ended with concluding remarks in Section 9.

2 SYSTEM MODELS

The various models engaged in this study are presented in the following subsections.

2.1 Robot Model

The robot used in this study was assumed to be a four wheeled car-like vehicle moving with a constant velocity, and equipped with a laser sensor. Figure 1 shows the kinematic model of the robot while equation 3 shows the kinematic equation of the robot.

\[
\begin{bmatrix}
\dot{x}_v \\
\dot{y}_v \\
\dot{\theta}_v
\end{bmatrix} =
\begin{bmatrix}
V \cos(\theta_v) \\
V \sin(\theta_v) \\
V/L \tan(\phi_v)
\end{bmatrix}
\] (3)

where \(V\) and \(v\) denote the velocity and vehicle, respectively and \(L\) the distance between the front and back axles, \(x_v, y_v\) and \(\theta_v\) represent the position and the heading of the vehicle. This kinematic equation could be parametrised in the form shown in equation 4

\[
X(k + 1) = f(X(k), U(k), W(k))
\] (4)
Fig. 1. Kinematic of Robot Model
2.2 Process and Observation Models

The process model, \( f(X, U, W) \), used to predict the position of the robot while taking the observation at different locations is given by equation 5

\[
\begin{bmatrix}
x_v \\
y_v \\
\theta_v
\end{bmatrix}
= \begin{bmatrix}
x_v(k) + V\Delta t \cos(\theta_v) \\
y_v(k) + V\Delta t \sin(\theta_v) \\
\theta_v(k) + V\Delta t/L \tan(\phi_v)
\end{bmatrix} + \begin{bmatrix}
w_x(k) \\
w_y(k) \\
w_\theta(k)
\end{bmatrix}
\]

Here, \( \Delta t \) is the time interval, \( w_x, w_y \) and \( w_\theta \) denote the process noise on the state vector \( x_v, y_v, \theta_v \).

Here the Jacobian of the process noise \( (W(k)) \) is computed with equation 6

\[
W(k) = \frac{\partial f}{\partial W} = \begin{bmatrix}
\frac{\partial f_1}{\partial w_x} & \frac{\partial f_1}{\partial w_y} & \frac{\partial f_1}{\partial w_\theta} \\
\frac{\partial f_2}{\partial w_x} & \frac{\partial f_2}{\partial w_y} & \frac{\partial f_2}{\partial w_\theta} \\
\frac{\partial f_3}{\partial w_x} & \frac{\partial f_3}{\partial w_y} & \frac{\partial f_3}{\partial w_\theta}
\end{bmatrix}
\]

The same process model without the process noise was used to predict the true position of the robot to serve as a reference.

A non-linear observation model, equation 7, relates the observations with the current robot’s pose.

\[
Z(k) = h(X(k)) + V(k)
\]
which is expressed in discrete form as shown in equation 8

\[
\begin{bmatrix}
Z_r \\
Z_\theta
\end{bmatrix} = 
\begin{bmatrix}
\sqrt{(x_m - x_v)^2 + (y_m - y_v)^2 + v_r} \\
\arctan\left(\frac{y_m - y_v}{x_m - x_v}\right) - \theta_v + v_\theta
\end{bmatrix}
\]

(8)

\(z_r, z_\theta\) are the range and bearing of observed landmarks, while \((x_m, y_m)\) represent the location of the landmarks and \((x_v, y_v)\) the Cartesian coordinates of the vehicle position. The measurement noise from the range and bearing are represented by \(v_r(k)\) and \(v_\theta(k)\).

2.3 Process Noise Model

In modelling the wheeled robot, the term process noise is used to account for such noises resulting from potential wheel slippage, surface irregularities, inaccuracies of the actuators and other predominantly un-systematic effects which could not be explicitly modelled. These environmental properties translate into errors affecting the estimation of the robot pose.

The process noise covariance \(Q\) is modelled as a 3 x 3 matrix representing process noise which is assumed to be Gaussian. It is considered to be proportional to the effect of the control inputs on \((\Delta x, \Delta y\) and \(\Delta \theta)\). So it is usually calculated by multiplying some Gaussian sample \(C\) with the Jacobian of the process noise, \(W\), and \(W^T\) i.e.

\[
Q = WCW^T
\]

\[
W = diag([\Delta t \cos \theta, \Delta t \sin \theta, \Delta \theta])
\]
\[
C = \begin{bmatrix}
c\Delta x_k^2 & 0 & 0 \\
0 & c\Delta y_k^2 & 0 \\
0 & 0 & c\Delta \theta_k^2
\end{bmatrix}
\]

where \((\Delta x_k, \Delta y_k, \Delta \theta_k)\) are the change in positions due to the applied control inputs on the robot at time step \(k\) and \(C\) represents the effect of odometer noise (process noise). The effect of \(C\) on each of the coordinates \((x_v, y_v, \theta_v)\) is assumed to be equal, and is represented here by \(c\).

Meanwhile, the key features of the preliminary work on invariant information local sub-map filter IILSF is presented in the next section to keep the reader abreast of the full technique.

3 INVARIANT INFORMATION LOCAL SUB-MAP FILTER (IILSF)

Figure 2 illustrates the architecture of the IILSF methodology, Ihemadu, Naeem, Ferguson, and Deng, 2013. Each block describes the processes involved in the algorithm. It operates a normal SLAM process without any restriction in terms of number of features nor the distance, however, if the environment is relatively small and the features very scanty, then there may not be any need of creating sub-maps. The following subsections detail the functioning of the IILSF according to Figure 2.

3.1 Basic SLAM Process

The basic SLAM process is performed in the EKF estimation model. Here exploration is achieved through a four wheeled car-type vehicle equipped with a scanning laser sensor mounted at the front. A process model
Fig. 2. Invariant Information Local Map Filter Architecture
given by equation 5, was used to predict the position of the robot while taking observation at different time steps. In addition, an observation model, shown in equation 8, extracts the range and bearing of observed landmarks relative to the pose \((x_v, y_v, \theta_v)\) of the robot as it moves.

In Figure 2, navigation for each sub-map is initialised with \(X_0, P_0, U_0\) and \(Z_0\), while standard EKF prediction equations, 9 and 10 were employed for the estimations of the state vector, \(\hat{X}_L\), and the associated covariance matrix, \(P_L\), as the exploration progresses.

\[
\hat{X}^-(k + 1) = f(X(k), U(k)) \tag{9}
\]
\[
P^-_{(k+1)} = \nabla f_k P_k \nabla f_k^T + W_k Q_k W_k^T \tag{10}
\]

In addition, a non-linear observation model, equation 11 was employed for exploration at the sub-map level

\[
\hat{Z}^-_L(k) = h(\hat{X}_L^+(k), + V_L(k) \tag{11}
\]

where \(\hat{Z}^-_L(k)\) is the observation made at time \(k\) with measurement noise \(V_L(k)\). Normal data association techniques such as the nearest-neighbour enables reliable validation of observed data.

The estimated state vector, \(\hat{X}_L\), with its associated covariance matrix, \(P_L\), shown as equations 12 and 13 are obtained through EKF update equations and passed into the local map decoupling model sequentially.

\[
\hat{X}_L = [\hat{x}_v, \hat{y}_v, \hat{\theta}_v, \hat{x}_m(1), \hat{y}_m(1), \cdots, \hat{x}_m(n), \hat{y}_m(n)]^T \tag{12}
\]
\[
P_L = \begin{bmatrix}
P_{vl} & P_{vm,L} \\
P_{vm,L}^T & P_{mm,L}
\end{bmatrix}
\] (13)

where \(\hat{X}_{L(1:3)} = [\hat{x}_v, \hat{y}_v, \hat{\theta}_v]^T\) are the estimated Cartesian coordinates and orientation angle of the robot, \(\hat{X}_{L(4:n)} = [\hat{x}_m(1), \hat{y}_m(1), \cdots, \hat{x}_m(n), \hat{y}_m(n)]^T\) are the coordinates of \(n\) observed landmarks, the subscripts: \(L\) stand for local, \(v\) robot to robot and \(mm\) landmark to landmark, respectively.

### 3.2 Creation of New Local Sub-Map

New local maps are created within the local map decoupling model, where an observer compares the incoming \(\hat{X}_L\) with the preceding ones, to detect when the criteria for creating new local maps are satisfied. A major constraint for creating a new sub-map is to have at least two features in common with the previous sub-area and the proposed new area, that will serve as reference base. The pre-set conditions could be based on the number of features already observed or the distance along \(x\)-axis, \(d\), covered by the robot.

Only when these requirements are met, does the algorithm initialise a new local map exploration with a new origin that is defined without any uncertainty, while \(\hat{X}_L\) and \(P_L\) will be decoupled and transferred.

The transfer of information from the local map decoupling model is represented by the switches in Fig 2. By this means, \(\hat{X}_{L(4:n,k)}\) will be transferred into the invariant information extraction model, \((Z_{TM})\), while \(\hat{X}_{L(1:3,1:k)}\), and the associated \(P_L\), will be fed directly into the global map updating model, \(k\) and \(n\) being the number of steps when observations were taken, and number of landmarks seen, respectively.
The next section explains the technology used in extracting and transforming invariant information from the observed landmarks state vector $\hat{X}_{4:n,k}$ of a local area.

### 3.3 Extraction and Transformation of Invariant Relative Information from Local Maps

When a new local map has been initialised, the $\hat{X}_{L(4,n,k)}$ which includes the local FoR for the previous map is received in the Invariant Information Extraction Model ($Z_{TM}$) for extraction of the local invariant information vector relative to that FoR. Followed by the transformation of the extracted invariant information vector into the global coordinate frame.

**Invariant Information Extraction Model ($Z_{TM}$)** Invariant information relative to the FoR will be extracted from $\hat{X}_{4:n,k}$ in $Z_{TM}$ to produce the invariant information vector (IIV). For instance, Figure 3 illustrates an environment consisting of 7 landmarks where two sub-areas (sub-map A and sub-map B) were created. In the environment, the relative distances and bearings between the landmark $f_1$ and landmarks ($f_2, f_3, f_4, f_5, f_6, f_7$), depicted by $r_{0...n}$ and $\beta_{0...n,12}$ constitute the invariant information from the area. The robot started initially from the global origin ($O_G$) in sub-map A, with observed landmarks $f_1$ and $f_2, f_6, f_7$. When the horizontal distance, $d$, reaches a specified value, a new sub-map B is created and a new origin $O_L$ defined. Whilst in B, the robot observed landmarks $f_1, f_2, f_3, f_4$ and $f_5$ so that $f_1$ and $f_2$ are seen in both sub-maps. In this Figure, $r_{01}$ and $\beta_{0,1}$ serve as the FoR, while $r_{12}$ forms the reference base for B. The invariant information extraction model, $Z_{TM}$ in equation 14 is engaged to extract IIV (equation 15), where $(\hat{x}_0, \hat{y}_0)$ is the origin of the global map, $\hat{x}_1, \hat{y}_1$ and $\hat{x}_2, \hat{y}_2$ are the coordinates of the base, $\hat{f}_1 f_2$. 

Fig. 3. Local to Global Map Transformation
while $\hat{x}_3 \ldots n, \hat{y}_3 \ldots n$ are the coordinates of observed landmarks.

$$Z_{TM} = \begin{bmatrix}
\sqrt{(\hat{x}_1 - \hat{x}_0)^2 + (\hat{y}_1 - \hat{y}_0)^2} & r_{01} \\
atan2(\hat{y}_1 - \hat{y}_0, \hat{x}_1 - \hat{x}_0) & \beta_{01} \\
\sqrt{(\hat{x}_2 - \hat{x}_1)^2 + (\hat{y}_2 - \hat{y}_1)^2} & r_{12} \\
atan2(\hat{y}_2 - \hat{y}_1, \hat{x}_2 - \hat{x}_1) & \beta_{0,12} \\
\sqrt{(\hat{x}_3 - \hat{x}_1)^2 + (\hat{y}_3 - \hat{y}_1)^2} & r_{13} \\
atan2(\hat{y}_3 - \hat{y}_1, \hat{x}_3 - \hat{x}_1) & \beta_{3,12} \\
\ldots & \ldots \\
\ldots & \ldots \\
\ldots & \ldots \\
\sqrt{(\hat{x}_n - \hat{x}_1)^2 + (\hat{y}_n - \hat{y}_1)^2} & r_{1n} \\
atan2(\hat{y}_n - \hat{y}_1, \hat{x}_n - \hat{x}_1) & \beta_{n,12}
\end{bmatrix}$$

(14)

$$IIV = [r_{01}, \beta_{01}, r_{12}, \beta_{0,12}, r_{13}, \beta_{3,12}, \ldots r_{1n}, \beta_{n,12}]^T$$

(15)

The $IIV$ obtained from a local map is in polar form, where the subscript 12 represents the reference base. Subscripts $i \ldots n$ depict the index of the landmarks. Thus $r_{1i}$ is the distance between $f_1$ and $f_i$, while $\beta_{i,12}$ is the angle that $f_i$ makes with the base.

**Invariant Information State Transformation Model (S_{TM})** Transformation of the $IIV$ into a local map state vector in a global frame, $\hat{X}_{LG}$, is performed in two stages in the $S_{TM}$ model. The first stage converts
the polar $\text{IIV}$ into Cartesian coordinates using $\hat{x}_i = r_{1,i} \cos(\beta_{i,12})$ and $\hat{y}_i = r_{1,i} \sin(\beta_{i,12})$ to obtain equation 16.

$$\hat{X}_{TM} = [\hat{x}_1, \hat{y}_1, \hat{x}_2, \hat{y}_2, \hat{x}_i, \cdots, \hat{x}_n, \hat{y}_n]^T$$  \hspace{1cm} (16)

The next stage begins by computing the Jacobian of the transformation model, which grows with the size of $\hat{X}_{TM}$ using equation 17, where $\hat{X}_{L(1:N)}$ are the local map estimations. Then $\hat{X}_{TM}$ and $J_{TM}$ are used to evaluate the $\hat{X}_{LG}(N)$ of each local map with equation 18.

$$J_{TM} = \begin{bmatrix} \frac{\partial \text{IIV}}{\partial \hat{X}_{L(1)}} & \cdots & \frac{\partial \text{IIV}}{\partial \hat{X}_{L(N)}} & 0 & \cdots & 0 \end{bmatrix}$$  \hspace{1cm} (17)

$$\hat{X}_{LG}(N) = J_{TM}(N)\hat{X}_{TM}(N)$$  \hspace{1cm} (18)

where $N$ is the index of the local maps. For example, consider that $\text{IIV}$ obtained from $\hat{X}_{L(2)}$ for sub-map B in Figure 3 contains $r_{01} = 120m$, $\beta_{0,1} = 50^0$, $r_{13} = 70m$, $\beta_{3,12} = 30^0$ and $r_{14} = 65m$, $\beta_{4,12} = 75^0$. 
then the $\hat{X}_{LG}(2)$ (to the nearest whole number) will be

\[
\hat{X}_{LG}(2) = \begin{bmatrix}
1 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 \\
1 & 0 & 1 & 0 & 0 & 0 \\
0 & 1 & 0 & 1 & 0 & 0 \\
1 & 0 & 0 & 0 & 1 & 0 \\
0 & 1 & 0 & 0 & 0 & 1 \\
\end{bmatrix}
\begin{bmatrix}
\hat{x}_1 \\
\hat{y}_1 \\
\hat{x}_3 \\
\hat{y}_3 \\
\hat{x}_4 \\
\hat{y}_4 \\
\end{bmatrix} = \begin{bmatrix}
77 \\
92 \\
138 \\
127 \\
94 \\
155 \\
\end{bmatrix} \tag{19}
\]

yielding the global coordinates of $f_1$, $f_3$ and $f_4$ to be (77,92), (138,127) and (94,155), respectively. So that transforming the local map with this model will relate all the invariant information to the global coordinate system through the FoRs.

### 3.4 Updating the Global Map

$\hat{X}_{LG(1:3,1:k)}$ and $P_L$ will remain in the global map updating model until $\hat{X}_{LG}$ from $S_{TM}$ is received for performing global map update. The global map is updated by cascading $\hat{X}_{LG}$ obtained from each local map into the corresponding global frame. Equation 20 appends current $\hat{X}_{LG}$ to the preceding ones, while equation 21 combines all the local covariance matrices ($P_L$s) in block diagonal form.

\[
\hat{X}_G = [\hat{X}_{LG(1)}, \hat{X}_{LG(2)}, \cdots, \hat{X}_{LG(N)}]^T \tag{20}
\]
where $G$ stands for global, and $1 \cdots N$ are the index of the local maps.

$$
P^+_G = \begin{bmatrix}
  P^+_{LG}(1) & 0 \\
  0 & P^+_{LG}(N)
\end{bmatrix}
$$

(21)

The global estimations with the associated covariance matrix are thus updated in the global map updating model. The trajectories ($\hat{X}_{L(1:3,1:k)}$) already stored in the global map updating model can also be retrieved if required. The next section provides the simulation conditions and results when the IILSF technique was engaged as part of a SLAM exploration of a large environment.

4 IILSF SIMULATIONS

4.1 IILSF Simulation Conditions

All the simulations in this paper have been carried out in Matlab 2012 on a 64-bit version of Windows 7 platform running on a 3.00GHz Intel Dual Core processor. The IILSF technique was employed as part of a basic SLAM using a simple non-linear robot model as described in Subsection 3.1 to explore a large unstructured environment with a number of landmarks. The robot was assumed to be moving with a constant velocity and small steering angle of $4m/s$ and $0.002$ radians, respectively. This is to enable it to move more along the $x$-axis for demonstration purpose, since the environment was rectangular with a length that longer than the width.

The laser sensor was characterised with a range of $15m$ scanning with an $180^0$ span, while the measurement variance, $\sigma_v$, and $\sigma_\theta$ were estimated to be $0.05m$ and $1^0$, respectively.
In this simulation, new sub-maps were created based on the observation of at least two landmarks in both the existing and the proposed new map, in addition to the distance, $d$ covered by the robot. The last position of the robot in the preceding local map served as the new origin, while the line joining the last but two and last but one landmarks observed in the previous sub-area, and also seen in the proposed one, formed the reference base. The system then builds sub-maps within the environment whilst simultaneously tracing its own trajectory in addition to generating a global map of the environment. The IILSF results are compared with those obtained from the standard absolute map filter (AMF) in the next subsection.

4.2 IILSF Simulations Results

The global map generated by the IILSF is shown in Figure 4(a). It is evident that there are 4 sub-maps (A - D) which were created based on the distance $d$ (heuristically chosen to be 100m in this case). The plots show the predicted robot pose as ‘robot pose model’, while ‘robot pose SLAM’ represents the estimated robot’s trajectory. Likewise, in the figure the simulated landmark locations are represented by ‘landmark true’, while the ‘landmark-IILSF-SLAM’ depict their estimated positions. This result demonstrates that the IILSF algorithm successfully fused all local maps into one large global map without additional constraints thereby eliminating the cost of enforcing such constraints. For comparison, an AMF generated global map of the same environment is also shown in Figure 4(b), to further demonstrate the advantages of this technique. Figures 4(a) and 4(b) are identical highlighting the accuracy in cascading local maps with neither loss of information nor data association ambiguities.
Fig. 4. IILSF (a) and AMF (b) constructed Global Maps

Fig. 5. Global Map: Unstructured Environment Secs. A and B
Figure 5 represents separate maps of sections A and B, plotted together to further explain the approach. Here, the distance \( r_{01} \) and the angle \( \beta_{01} \) serve as the FoR. The reference base is \( r_{12} \), since the new origin at \( O_L \) enabled the robot to observe \( f_1 \) and \( f_2 \) in both sub-maps, while \( r_{11}, \beta_{11}, r_{1i}, \beta_{12} \) are the relative information from sub-map B. Figures 4(a) and 5 confirm the consistency and efficiency of this technique.

The sizes of covariance matrices maintained for both IILSF and AMF were also observed. For the 4 sub-maps in IILSF, the total size was \( (49 \times 49) + (37 \times 37) + (41 \times 41) + (49 \times 49) = 7,852 \) whilst the size of the single covariance matrix in AMF was \( 115 \times 115 = 13,225 \). This shows a considerable reduction on both the computational burden of updating the covariance matrix and the cost of storage. This saving can be further improved by reducing the number of overlapping landmarks. It will mean restricting the overlapping landmarks to only two. The process of achieving such restrictions and the consequent implications will be considered in future research. These results obtained are eloquent confirmation that IILSF algorithm is capable of efficiently fusing local maps thereby generating accurate and consistent global map of the environment.

In addition, the accumulated pose estimation errors resulting from AMF and IILSF methods were compared. In Figures 6(a) and 6(b), the average pose error, the estimated pose error and the errors from the axes estimations are displayed.

The average pose errors in the two figures show that errors accumulate in both methods, revealing that the sub-map technique does not reduce the pose estimation error if the robot takes the new origin at its last estimated position in the preceding sub-map. The bulk of the pose estimation error comes from the effect of process noise and it accumulates as distance increases even on a smooth surface. If it is not properly
addressed, it could render the SLAM results inaccurate at a global level even when the sub-map method is engaged. Thus highlighting the need to search for additional means of reducing the effect of process noise on EKF-SLAM that could optimise the efficiency of the sub-map technique. For instance, the IILSF algorithm presented earlier could be optimised through engaging an optimal sub-map size in addition to an effective means of preventing the errors accumulated in the previous sub-maps from propagating into the succeeding sub-maps. This discovery motivated the investigation of the effect of process noise in both the predictions and estimations of robot’s position presented in the following section.
5 OPTIMAL ERROR INVESTIGATION

This Section is aimed at thoroughly investigating the effect of process noise on both the predicted and the estimated positions of the robot. The investigation employs the extended Kalman filter (EKF) which is an extension of Kalman filter (KF) to handle the non-linear nature of real-life systems. The landmarks are assumed to be identifiable with laser beam and are also stationary throughout the study. A levelled ground surface was also presumed, while observations were recorded at the instant when the robot has covered a distance equal in length with the range of the laser scanner. The idea here is to provide a yardstick for measuring estimation errors due to increase in distance and possible changes in environmental ground surface. In such case the optimal error with the optimal distance will serve as a reference.

For this study, a noise-free model is engaged as a reference so that the covariance for both the predictions, $P_v$, and estimations, $\hat{P}_v$ of the robot’s pose can be computed using equations 22 and 23,

$$P_v = E\{ (X_v - X_{v_{ns}})(X_v - X_{v_{ns}})^T ) \} \quad (22)$$

$$\hat{P}_v = E\{ (\hat{X}_v - \hat{X}_{v_{ns}})(\hat{X}_v - \hat{X}_{v_{ns}})^T ) \} \quad (23)$$

where the subscript $ns$ indicates the output from the noisy model, while the $P_v$ and the $\hat{P}_v$ are based on the sensory data and the results of EKF estimations, respectively.

In order to determine the process noise that will yield the minimum error consistently, over the largest distance, Monte Carlo simulations were carried out using the models described in Section 2. The robot was
assumed to be the same as the one described in Subsection 2.1. The process noise that consistently produced
the minimum error for the largest distance covered by the robot is selected as the optimum process noise
value, and the error at that point is the acceptable (optimum) error for the sub-map, while the distance at
which that occurs is the optimal size of a sub-map. Nearest-neighbour data association was also engaged
for reliable validation of observed data.

5.1 MONTE CARLO SIMULATIONS

In these simulations, the process noise covariance matrix contains values of normally distributed random
noise (C). For each value of C, the robot covered a distance of about 500m in a large environment replete
with randomly placed landmarks, and the observations were recorded at 25 different positions along its tra-
jectory. A process model with process noise and control without process noise were executed concurrently,
thereby defining the effect of the specific process noise on the system by the differences in their results.
These effects on both the predictions and estimations are evaluated with equations 24 and 25, respectively.

\[
\tilde{X}_v = X_v - X_{v_{ns(i)}}
\]

\[
\tilde{\hat{X}}_v = \hat{X}_v - \hat{X}_{v_{ns(i)}}, (i = 1 \cdots p)
\]

Four sets of simulations at 5, 10, 20 and 50 runs, were performed based on Monte-Carlo analysis for each
process noise value to validate the consistency of the effect, while equation 26 was engaged to evaluate its
average effect on the predicted positions,

\[ \bar{\tilde{X}} = \frac{1}{T_s} \sum_{i} \tilde{X}_{vi} \]  

(26)

Likewise, equation 27 evaluates the average effect on the estimated trajectories.

\[ \bar{\tilde{\hat{X}}} = \frac{1}{T_s} \sum_{i} \tilde{\hat{X}}_{vi} \]  

(27)

\( T_s \) is the total number of runs, \( \bar{\tilde{X}} \) and \( \bar{\tilde{\hat{X}}} \) are \((1 \times p)\) row vectors containing the average error values at each of the \( p \) positions for predicted and estimated trajectories, respectively.

**Results** The first three simulations (5, 10 and 20) served as a training to determine the characteristic of the filter, followed by 50 runs which was used to estimate the optimal values. Figures 7(a) and 7(b) show that the error caused by the process noise covariance was proportional to the value of the process noise for 5 number of runs.

However, as the number of runs increased from 10 and upwards, the filter stabilised and the trend changed, leading to \( Pn(6) \) consistently producing the least but one error effect (see Figures 8(a), 8(b), 9(a) and 9(b)). This shows that a filter should be trained and properly tuned for better performance. The rest of the analysis is based on the 50 runs after the filter has stabilised. The predicted and estimated trajectories of the robot, for the 50 simulations showing the discrepancy between the noisy and true measurements are displayed in Figure 10. Here, ‘True-Model Pre-Pose’, and ‘Noisy-Model Pre-Pose’, show the predicted robot
Fig. 7. Predicted (a) and Estimated (b) Pose Estimation Error for 5 Monte-Carlo runs

Fig. 8. Predicted (a) and Estimated (b) Pose Estimation Error for 20 Monte-Carlo runs
Fig. 9. Predicted (a) and Estimated (b) Pose Estimation Error for 50 Monte-Carlo runs

Fig. 10. Predicted and Estimated Robot’s Trajectories showing the discrepancy between the noisy and true measurements
positions, while ‘True-Model Est-Pose’, and ‘Noisy-Model Est-Pose’, depict the estimations. The markers show the positions where observations were taken, while the accumulated error effect along the $x$-axis and $y$-axis are represented as $e_x$ and $e_y$, respectively. The estimations match closely their corresponding predicted positions but differ substantially from the noisy results. Tables 1(a) and 1(b) contain samples of the average process noise covariance effects (errors) on the pose predictions and estimations, respectively, obtained at five step intervals. The second columns show the values of the process noise ($P_n$) used while the average errors are contained under the remaining columns. The subscripts of $X$ and $\hat{X}$ represent the predicted and estimated positions of the robot or the distance covered, respectively when the errors were measured. Where $X_0$, $X_1$, $X_2$, $X_3$, $X_4$ and $X_5$ are 0, 123, 243, 353, 449 and 528; while $\hat{X}_0$, $\hat{X}_1$, $\hat{X}_2$, $\hat{X}_3$, $\hat{X}_4$ and $\hat{X}_5$ are 0, 100, 219, 331, 431 and 514 meters, for predictions and estimations, respectively. In relation to the tables, the differences between predicted, $X_v$ and the estimated $\hat{X}_v$, positions are the covariance of the state vector with regard to the robot.

$$P_v(k) = E\{(X_v(k) - \hat{X}_v(k))(X_v(k) - \hat{X}_v(k))^T\}$$

In addition, Figure 9(a) presents the average effect of each value of the process noise on the predicted robot pose, while Figure 9(b) shows the similar effect on the robot pose estimations.
Optimising the Efficiency of Sub-map Technique for Large-scale Simultaneous Localisation and Mapping

Table 1. validation Data for Structured Environment

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5.2 Discussion

The accumulated effect of the process noise is shown as \( e_x \) and \( e_y \) along \( x \) and \( y \)-axis in Figure 10. It reaffirms that the effect of process noise on the robot position accumulates as the distance increases. It could be observed that at a distance of about 100m, the error has not accumulated significantly since the trajectories obtained from both the true and noisy models are very similar. If this distance is considered as an optimal size of a sub-map, then the error produced by that process noise could be extracted from the numerical data. For example, Tables 1(a) and 1(b) show that an average process noise of \( P_n = 0.27 \text{m} \) will effect an error of 14.01m on the predictions and 10.83m on the estimations at a distance of 100 meters.

However, it was also discovered that the effect of process noise is proportional to the level of noise only during the first few simulation runs. After several simulations, the filter stabilises at an optimal value occurring at a noise level specific for the filter involved, which in most cases may not be at the least process noise level. For instance, in the 50 run simulation the average error effect caused by \( P_n(6) \) is relatively
smaller to the others except that of $P_n(1)$ for all the positions, showing that the filter has stabilised justifying
the choice of $P_n(6)$ as the optimal process noise level and 100m as the optimal size of a sub-map. Hence
a filter should be trained through several runs before determining the optimal error value. In addition, it
is evident from Figures 9(a) and 9(b) that the effects of process noise maintained different values for the
predictions and the estimations, emphasising the need to give careful consideration to both the predicted
and estimated error values before deciding the optimal values.

The implication of this result is that a system operating at the optimal noise level under similar scenarios
will sustain minimal error if it operates within the optimal sub-map size. Such knowledge serves as a tool for
optimising sub-map technique, leading to improved accuracy and efficiency in SLAM results. Furthermore,
the approximated optimal error effect could serve as a reference to monitor and adjust real life system
estimations, leading to adaptive minimisation of the accumulated pose estimation error.

In addition, this process yields a qualitative definition of an optimal sub-map size, based on the distance
within the region where the error effect pattern remains similar and minimal. Moreover, the criteria for
initialising new sub-maps could include either or both the effect and/or the value of optimal process noise
to optimise the sub-map techniques. Such criteria will ensure that the error or process noise level in any
sub-map does not exceed the pre-set acceptable value.

The next section contains a proposal for addressing the growth of the process noise and its prevention
from being propagated into succeeding sub-maps.
6 ERROR CORRECTION PROCESS

Although the sub-map technique reduces the accumulated pose estimation errors resulting from non-linear models used in EKF-SLAM, Figures 6(a) and 6(b) show that it does not address the major error source which accrues from process noise. In order to improve the accuracy of the localisation results, error correction process was incorporated into the system. The process model developed in section 2 was engaged to predict and estimate the robot’s pose. In the models, the optimal process noise covariance matrix (already determined) served as the noisy model. Then an observer compares the results obtained from both models and computes the error accumulated in the current sub-map using equation 28.

\[ \tilde{X}_{v_i} = X_{v_i|ns} - X_{v_i} \]  

(28)

where $X_{v_i|ns}$ denotes the predictions with the optimal noise, while $X_{v_i}$ are the predictions without process noise. The subscripts $i = 1 \cdots p$ indicate the positions where measurements were taken.

When starting a new local map, the robot starting point (new origin) is set to its last estimated position in the previous local map whereas the computed accumulated position error, $\tilde{X}_{v_i}$ is set to zero. In this way, both the predictions and estimations in any local area are not affected by the errors accumulated in the previous local sub-maps. The efficacy of the error correcting process was verified through two simulations performed in the same environment which was divided into the same number of local maps. In the first simulation, no correction was applied, while in the second one error correcting process was implemented.
6.1 Results of Error Correction Process

The results obtained from the two simulations are presented in Figures 11(a), and 11(b). Figure 11(a) represents the predicted robot trajectory with the optimal noise covariance as ‘Noisy-Model Pre-Pose’, while the ‘True-Model Pre-Pose’ depict the predictions without noise. It shows that the error due to process noise continued building up and reaching the value shown as (Total-\(e_x\)) and (Total-\(e_y\)) along the \(x\) and \(y\) axis, respectively. Secondly, at the optimal distance (in this case 100m) which marks the end of the first sub-map, the accumulated pose errors appear to be very small and negligible, however, it could be seen from the tables that their values are still substantial. This underscores the need for additional means of reducing the effect of process noise in EKF-based SLAM. The efficacy of the error correcting process adopted is shown in Figure 11(b). It could be observed from Figure 11(b) that the error correcting process was efficient in
addressing the error due to process noise, leading to accurate prediction of the robot positions. In the next section the results obtained from optimal error investigation and proposed error correction process are employed to optimise the performance of the IILSF-based SLAM. These results stimulated an interest to find out how the errors grow within the sub-maps leading to the results presented in the next section.

7 Results Of Investigation of Error Growths

Error growth in sub-maps were further investigated for both the predicted and estimated positions of the robot. The results obtained further demonstrate the benefits derivable by engaging the error correction process.

7.1 Prediction Error Growth at Sub-map Level

Figures 12(a), and 12(b) display the results of further investigations on the growth of errors at the sub-map level, in both the normal and optimised sub-map SLAM methods, for the predicted trajectories of the robot. The plots show the pose estimation error accumulated within the sub-maps, while the markers indicate the positions at which measurements were taken. From error-axis of Figures 12(a), it could be seen that errors started at zero for all the optimum sub-maps and accumulated to a maximum of about 1.5m and 9.8m for sub-map A and D respectively, showing the effectiveness of the error correcting process applied. On the other hand, Figure 12(b) demonstrates that the errors in the normal sub-map techniques kept on accumulating, starting at zero in sub-map A and building up to over 95m in sub-map D in this case.
7.2 Estimation Error Growth at Sub-map Level

The results of similar investigations carried out for the estimated trajectories of the robot, for both normal and optimised sub-maps are presented in Figures 13(a) and 13(b). These results show that the error corrections performed at the prediction stage effectively worked in the estimation stage. Though the error growth are not uniformly linear in both cases, the benefits of the optimisation exercise are apparent from Figure 13(a). For instance, $y$-axis of Figures 13(a) and 13(b) show that the errors accumulated in all the sub-maps were limited to about 14m in sub-maps $A$ to $D$ respectively for the optimized sub-map estimations, while the boundaries for the errors in the normal sub-map technique rose from a maximum value of 20m in sub-map $A$ to maximum level of about 95m in sub-map $D$. This shows that the optimisation process successfully limited the error below 3% of the total distance, leading to over 97% accuracy of the estimations.
The presented optimising technique and the error correcting process were combined to optimise the preliminary IILSF algorithm as an example of optimising the efficiency of sub-map technique for large scale SLAM in the following section.

8 Complete SLAM Simulation

Following the successful optimisation of the sub-map technique and the efficacy of the error correcting process, further simulations were carried out to demonstrate complete SLAM performance in a large environment. Both techniques were applied to the earlier preliminary IILSF algorithm as a test case for complete SLAM simulation. The simulations are similar in detail to the ones already described with the exception that estimations and mapping at the sub-map levels are included. The idea behind further simulations is to
investigate how the optimisations performed on the prediction model affect the mapping and localisation estimations. In addition, to confirm the efficiency of the technique in optimising the performance of the IILSF algorithm, the optimum process noise, $P_n(6)$ (see Table 1(b)) with a variance of 0.073, computed at the optimum map size was used in this phase of simulations, while every other parameter used in earlier simulations was maintained. In contrast, another simulation was carried out with the same variance without engaging the error correcting process.

![Graph showing robot trajectory comparison](image)

(a) Robot’s trajectory in sub-map B: using the proposed optimal algorithm

(b) Robot’s trajectory in sub-map B: without using the proposed optimal algorithm

**Fig. 14.** Robot’s trajectory in Sub-map B: using and without using the proposed optimal algorithm

**Complete SLAM Simulation Results** The results of optimised sub-map-based SLAM in a large environment are shown in Figures 14(a) and 15(a). In the figures, ‘Noisy-Model Pre-Pose’ and ‘True-Model Pre-Pose’ denote the preliminary and optimized IILSF predicted robot trajectories, respectively. Likewise,
Optimising the Efficiency of Sub-map Technique for Large-scale Simultaneous Localisation and Mapping

‘Noisy-Model Est-Pose’ show the preliminary estimated robot trajectory, while ‘True-Model Est-Pose’ depict the optimized estimated robot trajectory. In the maps, ‘Landmarks-True’ and ‘Landmarks-SLAM’ represent the actual and SLAM estimated landmarks locations, respectively. These results validate the efficacy

![Graph](image1.png)

(a) Global map: using the optimised algorithm
(b) Global map: without using the optimised algorithm

**Fig. 15.** Global map: using and without the optimised algorithm

of the error correcting process, performed during the prediction stage, in optimizing the sub-map technique used in IILSF, for both predicting and estimating the trajectories of the robot. This optimization process resulted into a more consistent map as could be observed from the figures, demonstrating an improvement on basic SLAM results.

The results of contrast simulations performed employing the preliminary IILSF algorithm within the same environments, but without applying the optimisation method, are displayed with the same descriptions in Figures 14(b) and 15(b), reaffirming that the sub-map technique alone does not remove the pose
estimation error caused by the process noise. Rather, the accumulated error in the preceding sub-map is propagated into the next sub-map, if no action is taken to counteract its continuous accumulation. Such error accumulations degrade the quality of the map and the SLAM estimated trajectory of the robot, leading to non-convergence of the map. Comparing Figures 14(a) with 14(b), highlights the benefits derivable by the optimization of the sub-map techniques.

The error correction process was applied at the prediction stage only, it did not impose additional time requirement. It neither inflates the computational cost nor the storage requirements because, it was not repeated during the estimation and updating stages. In addition, observed features were relative to the corrected pose estimations, and the data association decisions were taken based on the optimised pose estimations so remained valid without any additional cost.

9 Conclusions

This study has successfully presented a method that addresses some outstanding issues with the sub-map-based SLAM technique. It provides a means of determining the optimal size of a sub-map. The magnitude of any error that could be accommodated within a sub-map without infringing on the consistency and accuracy of the SLAM result is evaluated from extensive Monte Carlo simulations. Furthermore, the work successfully engaged the optimal error and the optimal sub-map size to optimise the sub-map method, leading to more efficient large scale SLAM performance. In addition, the error correcting process employed resulted in more consistent and accurate simulation results.
ACKNOWLEDGMENT

This research is sponsored by Education Trust Fund (ETF) Federal Government of Nigeria.

References


