

Spring 2020



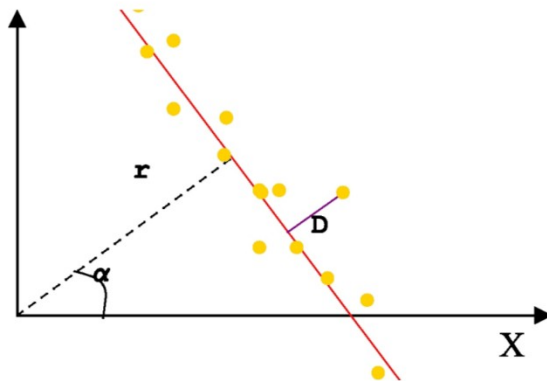
Exercise 3 | Line fitting and extraction for robot localization

Lukas Bernreiter and Hermann Blum

Line extraction, EKF, SLAM

Exercise 3

- Line extraction
- Line fitting

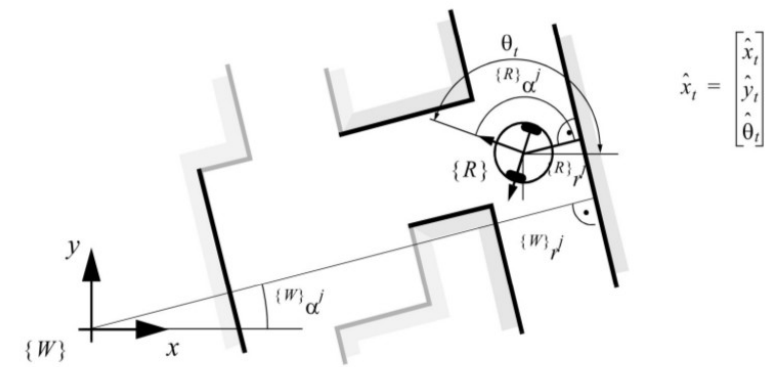


Exercise 4

- EKF
- Localization:
Line extraction,
given map
- Wheel odometry

Exercise 5

- Simultaneous Localization
and Mapping (SLAM)
- Unknown environment
(a-priori)



Describing lines using polar coordinates

- Two parameter description, i.e.

$$x \cos(\alpha) + y \sin(\alpha) = r$$

- Why switch to polar parameters?

- Vertical lines are not representable in Cartesian coordinates (linear eq.)
- In general simpler representation for e.g. lines or circles

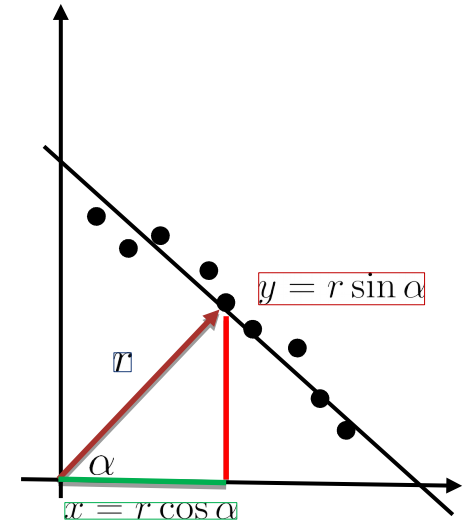
- Where does the line equation expressed in polar coordinates come from?

- Pythagorean theorem yields

$$x^2 + y^2 = r^2$$

- With $x = r \cos(\alpha)$ and $y = r \sin(\alpha)$

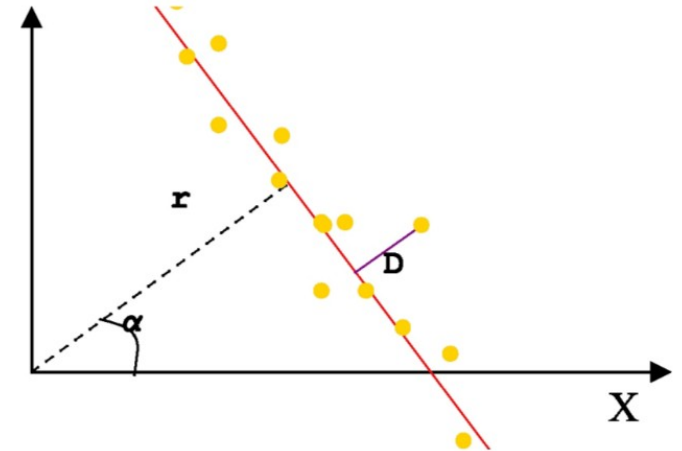
$$x \cos(\alpha) + y \sin(\alpha) = r$$



Line fitting / Line regression

- Squared error between the line and all points

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$



Line fitting / Line regression

- Squared error between all points

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

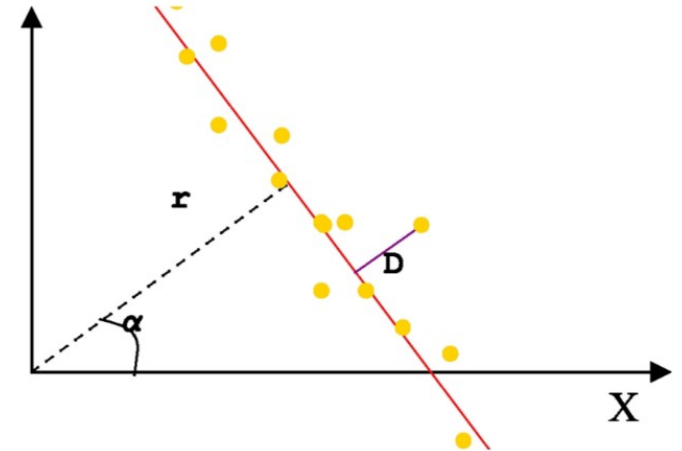
- Solution for the line:

$$\nabla S = 0$$

- **Task 1:**

- Derive the line parameters using least squares, i.e.

$$\frac{\partial S}{\partial r} = 0 \quad \frac{\partial S}{\partial \alpha} = 0$$

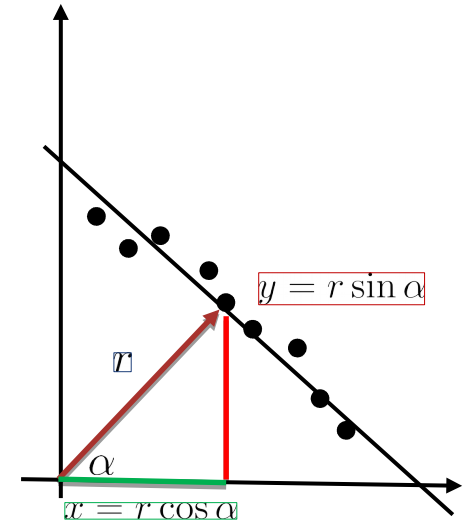


Line fitting / Line regression

■ Task 1:

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$\frac{\partial S}{\partial r} = 2 \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))$$

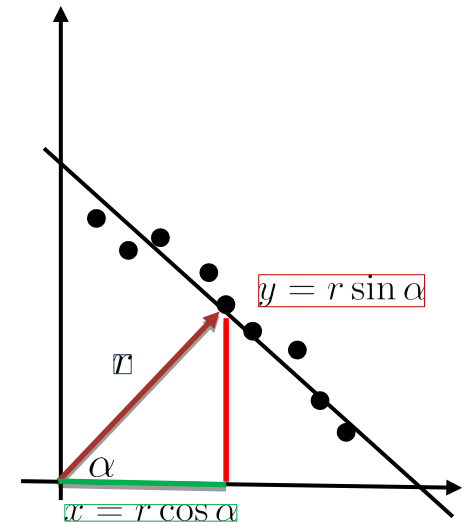


Line fitting / Line regression

■ Task 1:

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$\begin{aligned} \frac{\partial S}{\partial r} &= 2 \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha)) \\ &= Nr - \sum_i (x_i \cos(\alpha) - y_i \sin(\alpha)) \stackrel{!}{=} 0 \end{aligned}$$



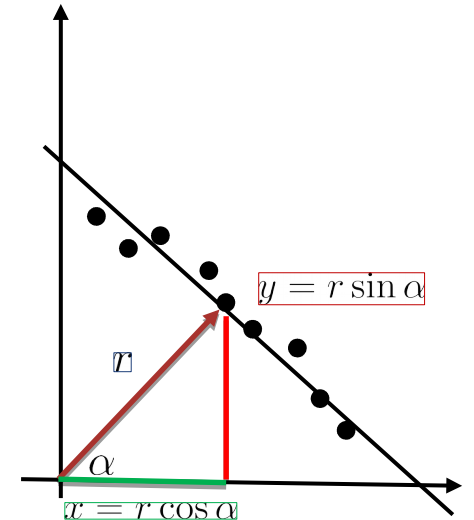
Line fitting / Line regression

Task 1:

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$\begin{aligned} \frac{\partial S}{\partial r} &= 2 \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha)) \\ &= Nr - \sum_i (x_i \cos(\alpha) + y_i \sin(\alpha)) \stackrel{!}{=} 0 \end{aligned}$$

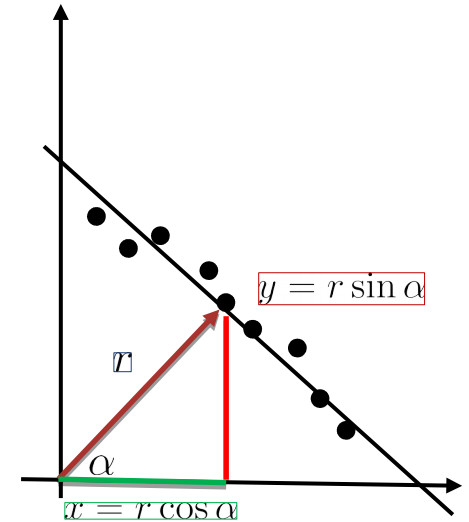
$$r = \frac{1}{N} \sum_i (x_i \cos(\alpha) + y_i \sin(\alpha)) = x_c \cos(\alpha) + y_c \sin(\alpha)$$



Line fitting / Line regression

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$r = x_c \cos(\alpha) + y_c \sin(\alpha)$$

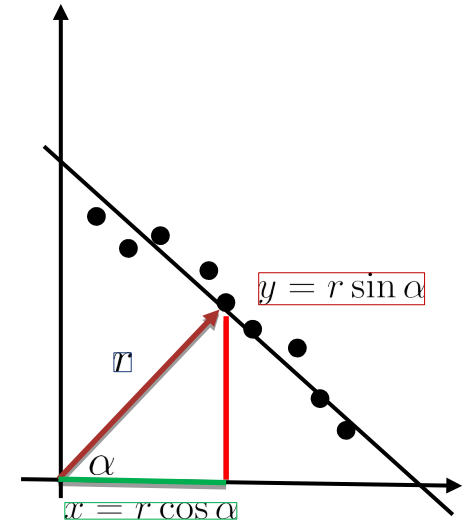


Line fitting / Line regression

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$r = x_c \cos(\alpha) + y_c \sin(\alpha)$$

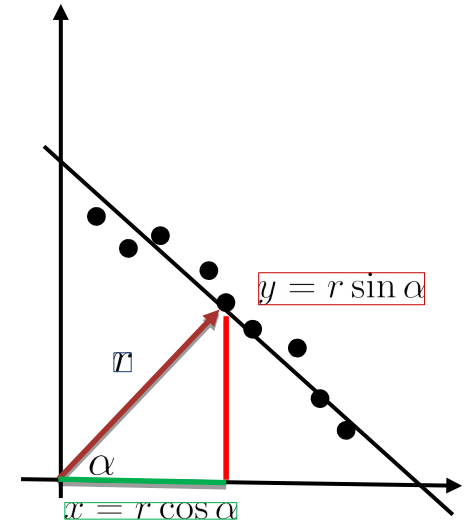
$$\begin{aligned} \frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\ &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \end{aligned}$$



Line fitting / Line regression

$$S(r, \alpha) := \sum_i (r - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$r = x_c \cos(\alpha) + y_c \sin(\alpha)$$



$$\frac{\partial S(r, \alpha)}{\partial \alpha} = \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2$$

$$= \frac{\partial}{\partial \alpha} \sum_i (\underbrace{\cos(\alpha)(x_c - x_i)}_{\tilde{x}} + \underbrace{\sin(\alpha)(y_c - y_i)}_{\tilde{y}})^2$$

$$= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha)) \frac{\partial}{\partial \alpha} \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))$$

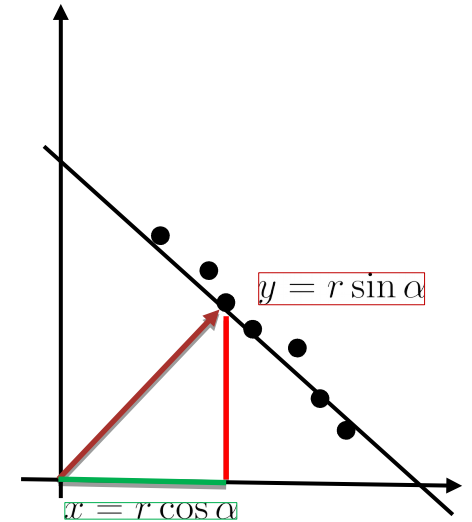
$$= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha)) (-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))$$

$$\tilde{x} = x_c - x_i$$

$$\tilde{y} = y_c - y_i$$

Line fitting / Line regression

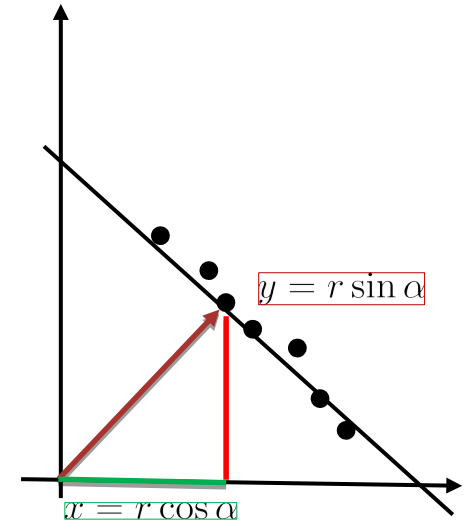
$$\begin{aligned}\frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\ &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \\ &= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))(-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))\end{aligned}$$



Line fitting / Line regression

$$\begin{aligned}
 \frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\
 &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \\
 &= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))(-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))
 \end{aligned}$$

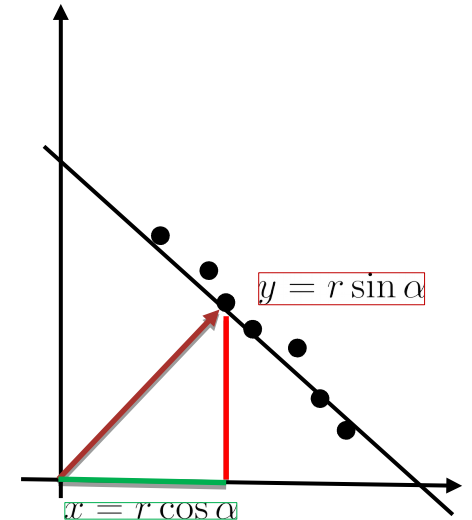
$$-\cos(\alpha) \sin(\alpha) \sum \tilde{x}^2 + \cos^2(\alpha) \sum \tilde{x} \tilde{y} - \sin^2(\alpha) \sum \tilde{x} \tilde{y} + \sin(\alpha) \cos(\alpha) \sum \tilde{y}^2 = 0$$



Line fitting / Line regression

$$\begin{aligned}
 \frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\
 &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \\
 &= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))(-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))
 \end{aligned}$$

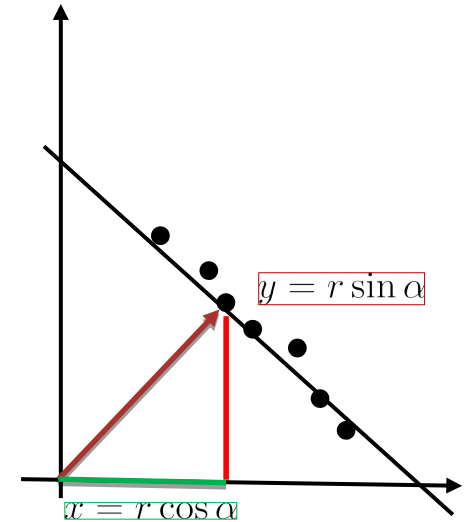
$$\begin{aligned}
 -\cos(\alpha) \sin(\alpha) \sum \tilde{x}^2 + \cos^2(\alpha) \sum \tilde{x}\tilde{y} - \sin^2(\alpha) \sum \tilde{x}\tilde{y} + \sin(\alpha) \cos(\alpha) \sum \tilde{y}^2 &= 0 \\
 \sin(\alpha) \cos(\alpha) \sum (\tilde{y}^2 - \tilde{x}^2) + (\cos^2(\alpha) - \sin^2(\alpha)) \sum \tilde{x}\tilde{y} &= 0
 \end{aligned}$$



Line fitting / Line regression

$$\begin{aligned}
 \frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\
 &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \\
 &= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))(-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))
 \end{aligned}$$

$$\begin{aligned}
 -\cos(\alpha) \sin(\alpha) \sum \tilde{x}^2 + \cos^2(\alpha) \sum \tilde{x}\tilde{y} - \sin^2(\alpha) \sum \tilde{x}\tilde{y} + \sin(\alpha) \cos(\alpha) \sum \tilde{y}^2 &= 0 \\
 \underline{\sin(\alpha) \cos(\alpha)} \sum (\tilde{y}^2 - \tilde{x}^2) + \underline{(\cos^2(\alpha) - \sin^2(\alpha))} \sum \tilde{x}\tilde{y} &= 0
 \end{aligned}$$



Line fitting / Line regression

$$\begin{aligned}
 \frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\
 &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \\
 &= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))(-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))
 \end{aligned}$$

$$-\cos(\alpha) \sin(\alpha) \sum \tilde{x}^2 + \cos^2(\alpha) \sum \tilde{x}\tilde{y} - \sin^2(\alpha) \sum \tilde{x}\tilde{y} + \sin(\alpha) \cos(\alpha) \sum \tilde{y}^2 = 0$$

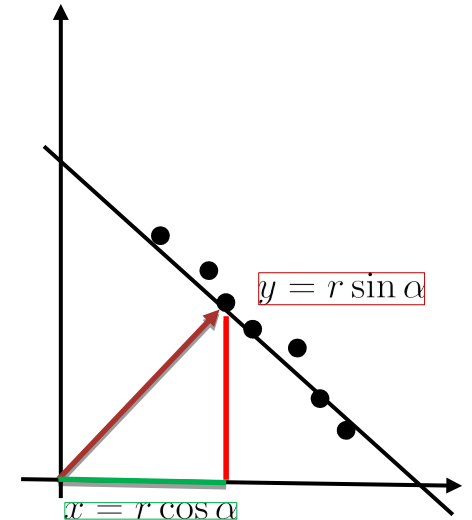
$$\sin(\alpha) \cos(\alpha) \sum (\tilde{y}^2 - \tilde{x}^2) + (\cos^2(\alpha) - \sin^2(\alpha)) \sum \tilde{x}\tilde{y} = 0$$

$$\sin(2\alpha) \sum (\tilde{y}^2 - \tilde{x}^2) + 2 \cos(2\alpha) \sum \tilde{x}\tilde{y} = 0$$

Trigonometric identities

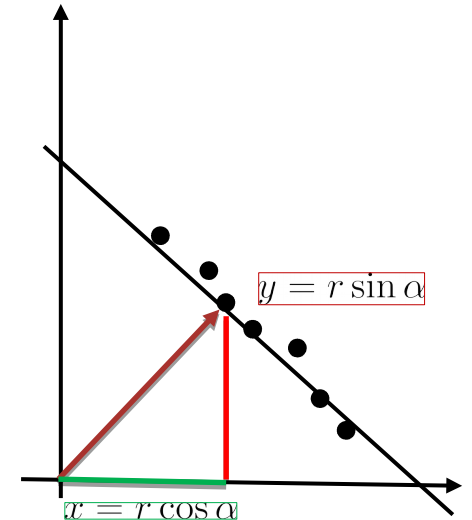
$$\cos(2\alpha) = \cos^2(\alpha) - \sin^2(\alpha)$$

$$\sin(2\alpha) = 2 \sin(\alpha) \cos(\alpha)$$



Line fitting / Line regression

$$\begin{aligned}\frac{\partial S(r, \alpha)}{\partial \alpha} &= \frac{\partial}{\partial \alpha} \sum_i (x_c \cos(\alpha) + y_c \sin(\alpha) - x_i \cos(\alpha) - y_i \sin(\alpha))^2 \\ &= \frac{\partial}{\partial \alpha} \sum_i (\cos(\alpha)(x_c - x_i) + \sin(\alpha)(y_c - y_i))^2 \\ &= 2 \sum_i (\tilde{x} \cos(\alpha) + \tilde{y} \sin(\alpha))(-\tilde{x} \sin(\alpha) + \tilde{y} \cos(\alpha))\end{aligned}$$



$$-\cos(\alpha) \sin(\alpha) \sum \tilde{x}^2 + \cos^2(\alpha) \sum \tilde{x}\tilde{y} - \sin^2(\alpha) \sum \tilde{x}\tilde{y} + \sin(\alpha) \cos(\alpha) \sum \tilde{y}^2 = 0$$

$$\sin(\alpha) \cos(\alpha) \sum (\tilde{y}^2 - \tilde{x}^2) + (\cos^2(\alpha) - \sin^2(\alpha)) \sum \tilde{x}\tilde{y} = 0$$

$$\sin(2\alpha) \sum (\tilde{y}^2 - \tilde{x}^2) + 2 \cos(2\alpha) \sum \tilde{x}\tilde{y} = 0$$

Trigonometric identities

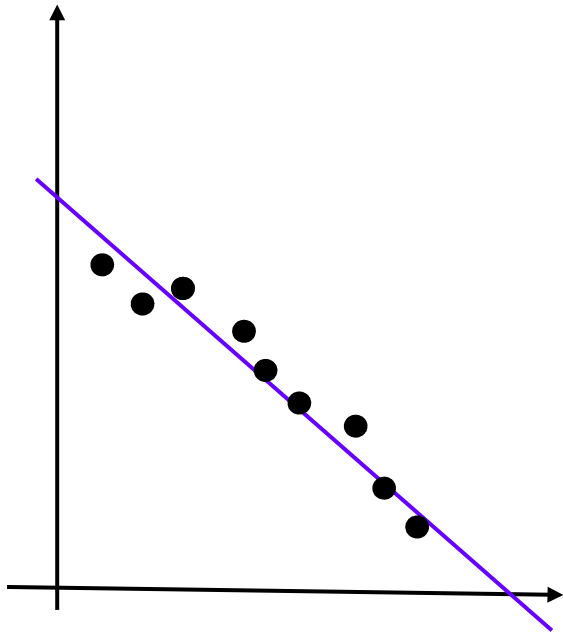
$$\cos(2\alpha) = \cos^2(\alpha) - \sin^2(\alpha)$$

$$\sin(2\alpha) = 2 \sin(\alpha) \cos(\alpha)$$

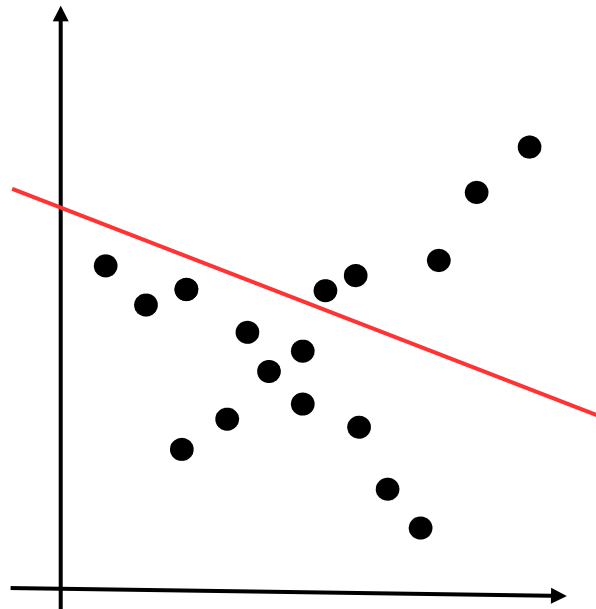
$$\frac{\sin(2\alpha)}{\cos(2\alpha)} = -\frac{2 \sum \tilde{x}\tilde{y}}{\sum (\tilde{y}^2 - \tilde{x}^2)}$$

$$\alpha = \frac{1}{2} \tan^{-1} \left(\frac{-2 \sum \tilde{x}\tilde{y}}{\sum (\tilde{y}^2 - \tilde{x}^2)} \right)$$

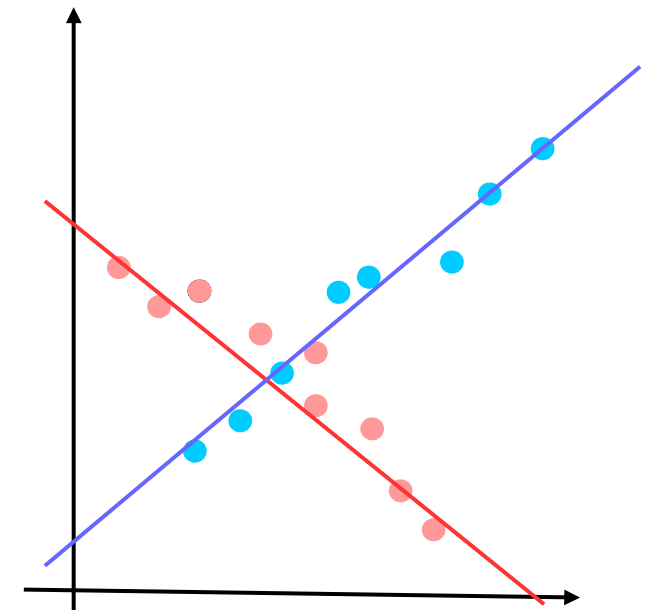
Split and Merge



Solved: Fitting a line to a set of points that should be on a line



What do we do in case of multiple lines?

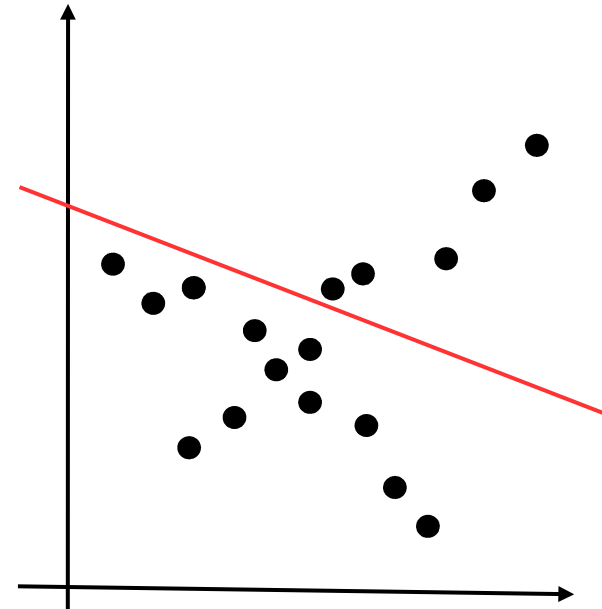


Find sets of points, then fit a line to the separate sets!

Split and Merge

while not finished **do**

fit a line to the current set of points

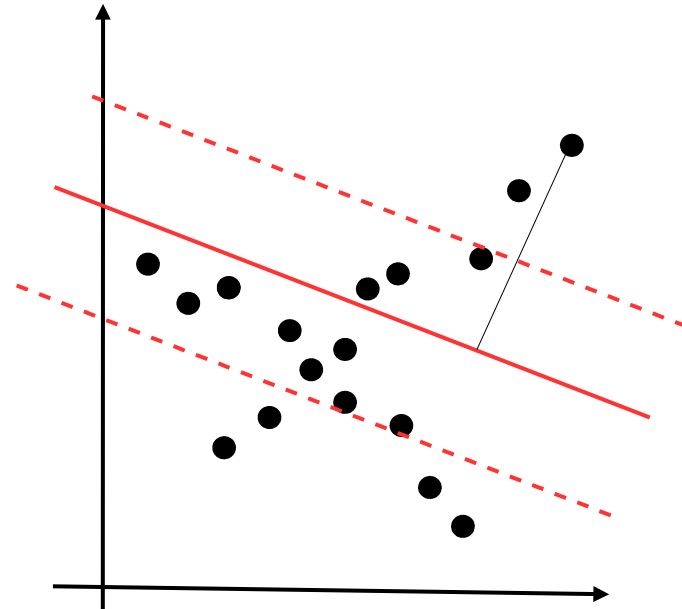


Split and Merge

while not finished **do**

fit a line to the current set of points

check distance to line for each point



Split and Merge

while not finished **do**

 fit a line to the current set of points

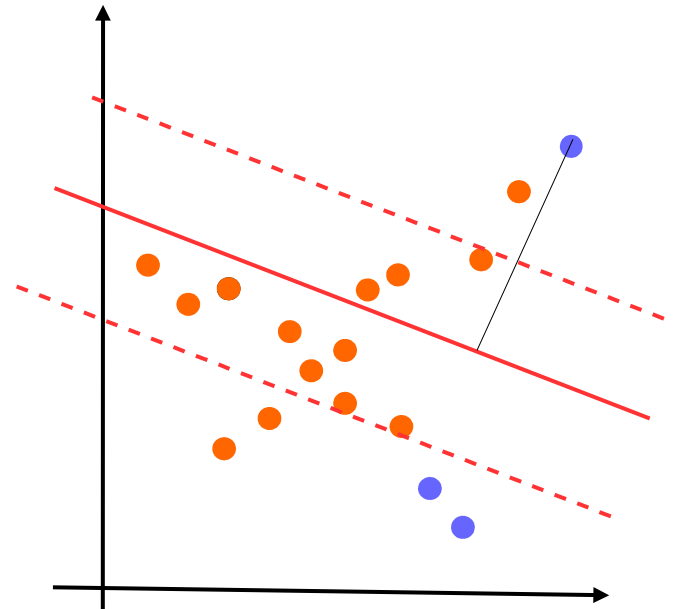
 check distance to line for each point

if $\max(\text{distances}) > \text{threshold}$ **then**
 split current set of points

else
 select next set of points

end

end



Split and Merge

```
while not finished do
```

```
    fit a line to the current set of points
```

```
    check distance to line for each point
```

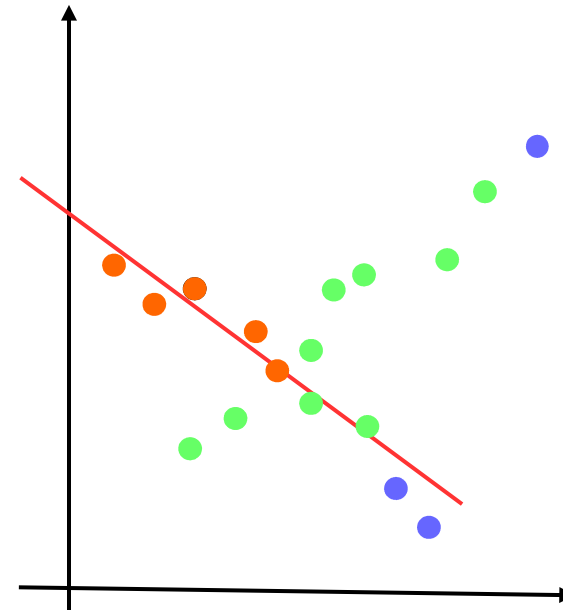
```
    if max(distances) > threshold then  
        split current set of points
```

```
    else
```

```
        select next set of points
```

```
    end
```

```
end
```



Split and Merge

```
while not finished do
```

```
    fit a line to the current set of points
```

```
    check distance to line for each point
```

```
    if max(distances) > threshold then  
        split current set of points
```

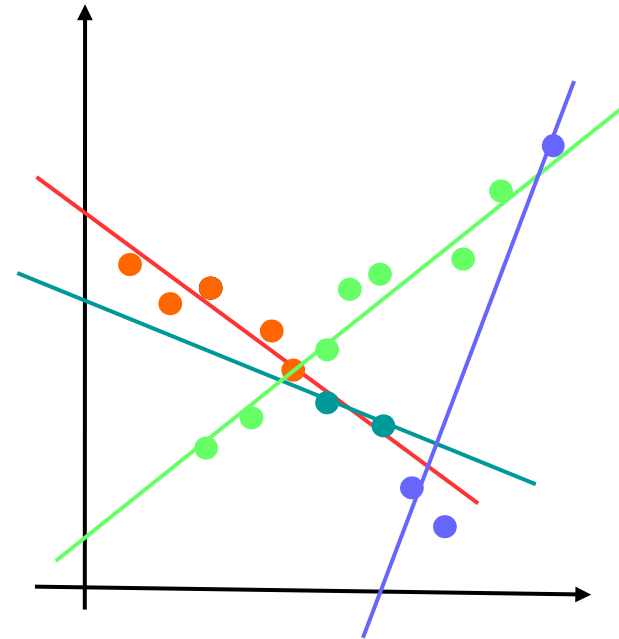
```
    else
```

```
        select next set of points
```

```
    end
```

```
end
```

```
merge collinear lines
```



Split and Merge

```
while not finished do
```

```
    fit a line to the current set of points
```

```
    check distance to line for each point
```

```
    if max(distances) > threshold then  
        split current set of points
```

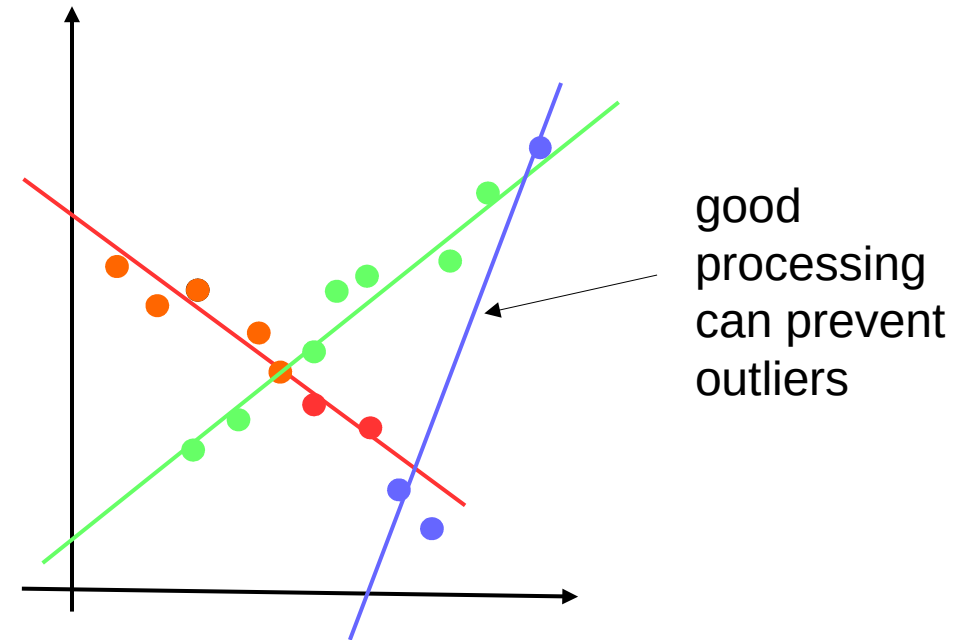
```
    else
```

```
        select next set of points
```

```
    end
```

```
end
```

```
merge collinear lines
```



Line fitting / Line regression

```
function [alpha, r] = fitLine(XY)
% Compute the centroid of the point set (xmw, ymw) considering that
% the centroid of a finite set of points can be computed as
% the arithmetic mean of each coordinate of the points.

% XY(1,:) contains x position of the points
% XY(2,:) contains y position of the points

xc = TODO
yc = TODO

% compute parameter alpha (see exercise pages)
num   = TODO
denom = TODO
alpha = TODO

% compute parameter r (see exercise pages)
r = TODO

% Eliminate negative radii
if r < 0
    alpha = alpha + pi;
    if alpha > pi, alpha = alpha - 2 * pi; end
    r = -r;
end
end
```

Split-and-Merge algorithm

- **Task 2:**
 - Fill in the solution for line fitting
 - Implement the split function

```
function splitPos = findSplitPosInD(d, params)
    splitPos = TODO
end
```

Line fitting / Line regression

```

function [alpha, r] = fitLine(XY)
% Compute the centroid of the point set (xmw, ymw) considering that
% the centroid of a finite set of points can be computed as
% the arithmetic mean of each coordinate of the points.

% XY(1,:) contains x position of the points
% XY(2,:) contains y position of the points

len = size(XY, 2);
xc = sum(XY(1, :)) / len;
yc = sum(XY(2, :)) / len;

% compute parameter alpha (see exercise pages)
dX = (xc - XY(1, :));
dY = (yc - XY(2, :));
num = -2 * sum(dX.*dY);
denom = sum(dY.*dY - dX.*dX);
alpha = atan2(num, denom) / 2;

% compute parameter r by inserting the centroid
% into the line equation and solve for r
r = xc * cos(alpha) + yc * sin(alpha);
% Eliminate negative radii
if r < 0
    alpha = alpha + pi;
    if alpha > pi, alpha = alpha - 2 * pi; end
    r = -r;
end
end

```

Test with *testLineFitting.m*

```

Testing line fitting 1 : OK
Testing line fitting 2 : OK
Testing line fitting 3 : OK
Testing line fitting 4 : OK
Testing line fitting 5 : OK
Testing line fitting 6 : OK
Testing line fitting 7 : OK
Testing line fitting 8 : OK
Testing line fitting 9 : OK
Testing line fitting 10 : OK
Testing line fitting 11 : OK
Testing line fitting 12 : OK
Testing line fitting 13 : OK
Testing line fitting 14 : OK
Testing line fitting 15 : OK
Testing line fitting 16 : OK
Testing line fitting 17 : OK
Testing line fitting 18 : OK
Testing line fitting 19 : OK
Testing line fitting 20 : OK
...

```

Split-and-Merge algorithm

```
function splitPos = findSplitPosInD(d, params)
    N = length(d);
    d = abs(d);
    mask = d > params.LINE_POINT_DIST_THRESHOLD;
    if isempty(find(mask, 1))
        splitPos = -1;
        return;
    end

    [~, splitPos] = max(d);
    if (splitPos == 1), splitPos = 2; end
    if (splitPos == N), splitPos = N-1; end
end
```

```
function splitPos = findSplitPosInD(d, params)
    N = length(d);

    % Find the local maximum set (2 points)
    farOnPositiveSideB = d > params.LINE_POINT_DIST_THRESHOLD;
    farOnNegativeSideB = d < -params.LINE_POINT_DIST_THRESHOLD;

    neighborsFarAwayOnTheSameSideI = find((farOnPositiveSideB(1:N-1)
        & farOnPositiveSideB(2:N))
        | (farOnNegativeSideB(1:N-1) & farOnNegativeSideB(2:N)));

    if isempty(neighborsFarAwayOnTheSameSideI)
        splitPos = -1;
    else
        absDPairSum = abs(d(neighborsFarAwayOnTheSameSideI))
            + abs(d(neighborsFarAwayOnTheSameSideI+1));
        [~, splitPos] = max(absDPairSum);
        splitPos = neighborsFarAwayOnTheSameSideI(splitPos);
        if abs(d(splitPos)) <= abs(d(splitPos + 1))
            splitPos = splitPos + 1;
        end
    end

    % If the split position is toward either end of
    % the segment, find otherway to split.
    if (splitPos ~= -1 && (splitPos < 3 || splitPos > N-2))
        [~, splitPos] = max(abs(d));
        if (splitPos == 1), splitPos = 2; end
        if (splitPos == N), splitPos = N-1; end
    end
end
```

Line fitting implementation

