Decoupled, Consistent Node Removal and Edge Sparsification for Graph-based SLAM

Kevin Eckenhoff, Liam Paull, and Guoquan Huang

Abstract—Graph-based SLAM approaches have had success recently even though they suffer from ever-increasing computational costs due to the need of optimizing over the entire robot trajectory. To address this issue, in this paper, we advocate the decoupling of marginalization (node removal) and sparsification (edge reduction) to allow for short-term retention of dense factors induced by marginalization while enabling us to spread the computation of these two operations over time. In particular, we analytically show that during marginalization, the consistent choice of linearization points in constructing dense factors is to use the relative (local), instead of global, state estimates in the Markov blanket of the marginalized node, which has lacked a general consensus in the literature. Furthermore, during sparsification, we determine an online sparse topology (rather than a structure chosen offline as in existing approaches) through sparsity-regularized convex optimization, which guides us to construct consistent sparse factors to best approximate the original dense factors across the Markov blanket. The proposed approach is tested extensively on both 2D and 3D public datasets and shown to perform competitively to the state-of-the-art algorithms.

I. INTRODUCTION

In order for robots to persistently navigate and operate in unknown environments, it is essential to perform accurate localization and mapping in real time. To this end, graph-based optimization methods have recently become popular due to their increased accuracy as well as efficiency [1]–[3]. These approaches store the entire history of robot poses (and landmark positions in the case of feature-based SLAM) as nodes in the graph, while measurements between nodes are represented as edges (factors). At every time step, a batch maximum-a-posteriori (MAP) estimate is sought by formulating and solving an equivalent nonlinear least-squares (NLS) problem. Unfortunately, the problem size is unbounded due to the non-stop growth of the graph, which necessitates systematical reduction of the graph so as not to exceed what available resources permit.

In particular, two recent methods – Generic Linear Constraints (GLC) [4] and Nonlinear Factor Recovery (NFR) [5], [6] – were introduced to reduce graph size by marginalizing out a subset of nodes immediately followed by a sparsification of the resulting dense graph. This coupled marginalization and sparsification, however, is unable to take advantage of all the information contained in the dense factors induced by marginalization as they are sparsified, and thus approximated, at once. Moreover, due to the fact that all the computations of both marginalization and sparsification are lumped together into one single time step, this coupling may not be computationally feasible in one time step for systems of limited processing power. Note also that during sparsification, both approaches [4], [5] require predetermined sparse structures, e.g., a tree structure, which might not be the best among all possible structures.

To mitigate the aforementioned issues, in this paper, building upon our prior work [7], we decouple the two computationally intensive processes, marginalization of nodes and sparsification of edges, by postponing sparsification to a later time after marginalization. By doing so, we are able to relinearize all the remaining measurements after marginalization and better utilize the accuracy of the dense factors inferred by marginalization. Splitting these two processes also allows us to spread the computational burden over time. Lastly, during sparsification, a sparsity-regularized convex optimization is formulated to determine online the sparse topology which will then guide the construction of resulting sparse factors that are to be used in future optimization. In particular, the main contributions of this work are the following:

- We perform marginalization and sparsification over a subgraph including only the factors incident to the corresponding marginalized nodes (i.e., the Markov blanket of the marginalized nodes) [8], rather than the whole graph as in our prior work [7]. During marginalization, we formulate the maximum likelihood estimation (MLE) problem in the frame of reference of one of the nodes in the subgraph, which yields the local, relative estimates that are optimal (up to linearization errors) and thus consistent. Note that these local state estimates, instead of the current global estimates as in [4], are used as linearization points for evaluating the induced marginal pdf (i.e., computing the corresponding mean and covariance/information matrix). This distribution provides prior information for the remaining nodes in subsequent optimization in the form of inferred nonlinear measurements in the global frame.

- We decouple sparsification from marginalization because not only can we keep the dense factors induced by marginalization in our graph for as long as desired (depending on the available computational resource) to improve estimation accuracy, but also spread the computational overhead over time. During sparsification, we first update the dense distribution using the intra-clique factors

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(i.e., the edges between remaining nodes in the Markov blanket). Note that these constraints are excluded from the dense factor calculations to allow for relinearization of these measurements in subsequent steps before sparsification takes place. We then formulate an $\ell_1$-regularized convex optimization on the information matrix across the Markov blanket to find online the sparse structure. The structure of the resulting optimal sparse information matrix serves as the guidance for constructing a set of sparse inferred measurements that best capture the information contained in the Markov blanket and thus are used to replace the dense factors.

II. RELATED WORK

To date, many algorithms are available to reduce the computational cost of graph-based SLAM. For example, incremental approaches such as iSAM [9] and iSAM2 [10] reuse previous computations of square root information matrix to improve efficiency. However, as graphs become denser and/or larger, they still suffer from increasing computational complexity. Other solutions process a subset of graph data in order to reduce the problem size. Sliding window filters [11], [12] solve an optimization problem over a constant-size time window of states using only the measurements involved in that window, while keyframe-based approaches [13], [14] solve over a (heuristically) selected subgraph at each time step.

To reduce computational requirements for solving graph-based SLAM, focus has shifted to reducing the size of the graph. In particular, compact pose SLAM [15] adds only non-redundant nodes and highly informative loop-closing constraints to the graph. This method, however, simply discards unused poses and nodes, constituting a loss of information. Eade et al. [16] construct relative-pose measurements to remove nodes from the graph, but fail to account for the correlations between these new measurements. This arises because the new constraints are built geometrically from the discarded edges, which may cause the same information (i.e., same edges) to be used multiple times. Marginalization is a standard approach to remove nodes from a graph while retaining information contained in the discarded edges. Nerurkar et al. [17] marginalize out non-keyframes from which cost functions involving keyframes are derived. Since marginalization causes density in the graph, further approximation is employed to reduce this fill-in.

Recent research efforts seek to couple marginalization (node removal) and sparsification (edge reduction) in the same step to reduce computational complexity. Vial et al. [18] introduce a technique of consistent sparsification based on the conservative minimization of the Kullback-Leibler Divergence (KLD). However, this method does not recover individual factors, and therefore cannot be directly used in the sequential formulation. As briefly discussed in the preceding section, the GLC [4] method applies marginalization across the Markov blanket of the marginalized node but with intra-clique measurements, which yields $n$-ary linear constraints to approximate the blanket. However, these linear factors are evaluated at the current global state estimates as linearization points, which may result in inconsistent measurements. In contrast, the NFR approach [5], [6] allows for any type of inferred new factors (i.e., not only linear ones as in [4]). The information matrix of these factors is found by minimizing the (KLD) between the approximate and original marginal distributions. Besides using the global state estimates as linearization points in computing the mean and information of the new factors, the authors have also empirically tested the local state estimates as linearization points, which, however, has not been rigorously justified. Moreover, both approaches [4]–[6] assume a pre-determined sparse structure based on weighted edges rather than finding one on the fly. To address these issues, our proposed approach decouples sparsification from marginalization to better utilize the dense factors induced by marginalization as well as the intra-clique factors in the Markov blanket. We determine online a sparse structure based on sparsity-regularized convex optimization which guides us in constructing new, conservaive sparse factors. In addition, we show that the optimal (and thus consistent) way of choosing linearization points in this process is to use local state estimates.

III. GRAPH-BASED SLAM

The full SLAM problem is often formulated using the factor graph [2], where the edge (or constraint) between two nodes takes the following generic form:

$$z_{ij} = h_{ij}(x_i, x_j) + n_{ij}$$

where $h_{ij}$ is a measurement function between the $i$-th and $j$-th nodes (states), $x_i$ and $x_j$, which maps the poses and/or positions into a measurement, $z_{ij}$; and $n_{ij}$ is zero-mean white Gaussian noise that corrupts the measurement, i.e., $n_{ij} \sim \mathcal{N}(0, \Lambda^{-1}_{ij})$. With this factor graph, we seek to solve for MLE of all the nodes in the graph:

$$\hat{x} = \arg \min_x \sum_{(i,j) \in \text{supp}(z)} \|z_{ij} - h_{ij}(x_i, x_j)\|^2_{\Lambda_{ij}}$$

where $\|r\|^2_{\Lambda} = r^T \Lambda r$ is the squared Mahalanobis distance (energy norm). To solve this problem, iterative algorithms such as Gauss-Newton are often used. In particular, at the $k$-th iteration, we wish to first solve for the error state $\delta x$:

$$\delta x^{(k)} = \arg \min_{\delta x} \sum_{(i,j) \in \text{supp}(z)} \|z_{ij} - h_{ij}(x_i^{(k)}, x_j^{(k)}) - H_{ij}^{(k)} \delta x\|^2_{\Lambda_{ij}}$$

where $H_{ij}^{(k)} = \frac{\partial h_{ij}}{\partial x_i} |_{\hat{x}^{(k)}}$ is the measurement Jacobian evaluated at the current state estimate. The solution to this problem is then used to update the state estimate: $\hat{x}^{(k+1)} = \hat{x}^{(k)} + \delta x^{(k)}$. It is important to note that, because all nodes are stored in the graph, the problem experiences unbounded growth of map size. We thus seek to reduce the graph size by systematically removing nodes and sparsifying edges.

IV. NODE REMOVAL VIA MARGINALIZATION OVER MARKOV Blanket

In this section, we explain in detail how to remove nodes in a consistent manner by performing marginalization over the associated Markov blanket. In particular, we analytically show that the best choice of linearization points in this process is the local state estimates (that are attained by processing the local
measurements only in the Markov blanket), which appears to be largely overlooked in the literature.

Suppose that we seek to marginalize out the node(s) denoted by \( z_m \) in order to reduce the size of the graph. Marginalization over all nodes is prohibitively expensive, so we instead perform this operation over a much smaller subgraph. Specifically, we first construct the Markov blanket of the marginalized node \( x_m \), which is the smallest set of nodes that renders \( x_m \) conditionally independent of all other nodes in the graph \( \mathcal{G} \). The Markov blanket is an undirected graph consisting of all immediate neighboring nodes denoted by \( x_m \). We further denote by \( x_\theta \), the remaining nodes in the graph other than \( x_m \) and \( x_\theta \). Thus, we have: \( x = \{x_m, x_\theta, x_c, z_r\} \), where \( x_m = \{x_m, z_1\} \) includes all the measurement constraints in the Markov blanket, and is further partitioned as the edges (constraints) \( z_m \) incident to \( x_m \), and the intra-cliques factors \( z_c \), and \( z_r \) represents all the remaining constraints. Fig. 1 visualizes the partitionings of nodes and edges.

Once the Markov blanket is built, we perform marginalization of \( x_m \) over \( z_m \) only, thus resulting in significant computational savings due to the smaller size of the Markov blanket than that of the entire graph. This process generates a prior distribution across the nodes in the Markov blanket, \( x_m \), for future optimization. In a Gaussian scenario (which typically is the case for SLAM), this pdf takes the form:

\[
p(x_m | z_m) = \mathcal{N}(\hat{x}_m, \Lambda_m^{-1})
\]

Note that this distribution encapsulates all the information contained in \( z_m \) about the nodes of the Markov blanket, that is, this marginalization process results in no information loss for the given measurements except that which results from linearization errors.

A. Prior Distribution of \( x_m \) after Marginalization

In order to determine the normal distribution \( \mathcal{N} \) (i.e., the mean and covariance), we should solve the MAP estimation problem with respect to \( x_m \) using measurements \( z_m \), i.e., \( \max p(x_m | z_m) \). However, since in general there is no prior for \( x_\theta \) and \( x_m \), we formulate and solve the following local MLE over the Markov blanket [see (2)]:

\[
\{\hat{x}_m, \hat{x}_m\} = \arg \max_{x_m, x_m} p(z_m | x_m, x_m) = \arg \min_{x_m, x_m} \sum_{(i,j) \in supp(z_m)} \|z_{ij} - h_{ij}(x_m, x_m)\|^2_{A_{ij}}
\]

To obtain the information (or covariance) matrix of \( x_m \), we first notice that the information (Hessian) matrix of \( x_m \) is computed by:

\[
\Lambda = \sum_{(i,j) \in supp(z_m)} H_{ij}^T A_{ij} H_{ij} = [\Lambda_{mm} \Lambda_{mb} \Lambda_{bm} \Lambda_{bb}]
\]

where the measurement Jacobians \( H_{ij} \) are evaluated at the local MLE estimates (see Lemma 4.1). The above information matrix is decomposed according to the dimensions of \( x_m \) and \( x_\theta \). Now, the target marginal information matrix \( \Lambda_t \) can be found via Schur complement:

\[
\Lambda_t = \Lambda_{bb} - \Lambda_{bm}\Lambda_{mm}^{-1}\Lambda_{bm}^T
\]

Once the prior pdf of \( x_m \) is determined, the MLE problem is approximated by the following NLS problem:

\[
x = \arg \min_x \|x_m - x_m\|^2_{\Lambda_m} + \sum_{(i,j) \in supp(z_m, z_m)} \|z_{ij} - h_{ij}(x_m, x_m)\|^2_{A_{ij}}
\]

Lemma 4.1: If the measurement Jacobians \( H_{ij} \) (6) and thus the target information matrix \( \Lambda_t \) (7), are evaluated at the local MLE estimates (8), then the marginalized-NLS problem (9) best approximates (up to second order) the original non-marginalized MLE problem (2).

Proof: Based on the node and edge partitions (e.g., see Fig. 1), we decompose the cost function, \( c(x) \), of the original non-marginalized MLE problem (2) into the costs associated with the factors attached to the marginalized nodes, and all other factors, respectively, i.e.,

\[
c(x) = c_m(x_m, x_\theta) + c_r(x_\theta, x_r)
\]

Thus, we have:

\[
\min_x c(x) = \min_{x_m, x_r} \left( \min_{x_m} c_m(x_m, x_\theta) + \min_{x_r} c_r(x_\theta, x_r) \right) = \min_{x_m} \left( c_m(x_m, x_\theta) + \min_{x_r} c_r(x_\theta, x_r) \right)
\]

When first solving the minimization of \( c_m \) [see (5)], due to the nonlinearity of measurements, the second-order Taylor-series approximation to \( c_m \) is employed:

\[
c_m \simeq c_m(\hat{x}_m, x_\theta) + g^T \left[ x_m - \hat{x}_m \right] + \frac{1}{2} \left[ x_m - \hat{x}_m \right]^T \Lambda \left[ x_m - \hat{x}_m \right]
\]

where the gradient vector \( g = [g_{mm} g_{mb}] \) and the Hessian matrix \( \Lambda = [\Lambda_{mm} \Lambda_{mb} \Lambda_{bm} \Lambda_{bb}] \) are partitioned in conformity with the dimensions of \( x_m \) and \( x_\theta \), and are evaluated at the linearization points \( \hat{x}_m \) and \( x_\theta \) [see (5)]. We note that the cost function in (11) is a quadratic function of \( x_m \), and thus the optimal value of \( x_m \) can be attained as:

\[
x_m = \hat{x}_m - \Lambda_{mm}^{-1} (g_{mm} + \Lambda_{mb}(x_\theta - \hat{x}_\theta))
\]
And substitution in (11) yields the minimum value of $c_m$:

$$\min_{x_m} c_m(x_m, x_0) \simeq \zeta + g_t^T(x_0 - \hat{x}_b) + \frac{1}{2} (x_0 - \hat{x}_b)^T A_t (x_0 - \hat{x}_b)$$

where $\zeta$ is a constant independent of $x_0$ and $x_m$, and

$$g_t = g_{mb} - \Lambda_{bm} \Lambda^{-1}_{mm} g_{mm} \tag{12}$$

$$A_t = \Lambda_{bb} - \Lambda_{bm} \Lambda^{-1}_{mm} \Lambda_{mb} \tag{13}$$

With (12) and (10), the minimization of the cost function $c(x)$, i.e., the original MLE problem (2), is (approximately) equivalent to the minimization of the following cost function:

$$c'_t(x_0, x_r) = g_t^T(x_0 - \hat{x}_b) + \frac{1}{2} (x_0 - \hat{x}_b)^T A_t (x_0 - \hat{x}_b)$$

$$+ \frac{1}{2} \sum_{(i,j) \in \text{supp}(x_r, x_c)} ||z_{ij} - h_{ij}(x_i, x_j)||^2_{A_{ij}} \tag{14}$$

If the linearization point used in computing the gradient and Hessian is the local minimum across the Markov blanket [i.e., the (sub-) optimal solution of the local MLE problem (5)], then the gradient term vanishes, and thus the minimization of (14) becomes equivalent to the NLS problem (8).

\section*{B. Relative MLE Formulation}

The measurements of the Markov blanket typically provides only relative information about the nodes, and thus the local MLE problem (5) will be under-constrained if the global state estimates are sought. In order to fully constrain the problem, as in our prior work [7], we re-parametrize to solve for relative state estimates. This is achieved by (arbitrarily) choosing a node in the Markov blanket and then shifting the MLE problem (5) into its frame of reference.

To ease the ensuing derivations, we consider the toy example in Fig. 1 where the Markov blanket of $x_1$ consists of nodes $x_0$, $x_2$, and $x_3$, and reformulate the MLE problem (5) with respect to the local frame of reference of node $x_0$:

$$\{0 \hat{x}_i\}_{i=1}^3 = \arg \max_{\{0 x_i\}_{i=1}^3} p(z_m | 0 x_0, 0 x_2, 0 x_3) \tag{15}$$

where $0 x_i$ denotes the node $x_i$ expressed in the frame of node $x_0$. When performing marginalization of $x_1$, the prior pdf, $N(0 x_2, 0 x_3; 0 A^{-1}_3)$, can be determined similar to (5)-(7). In subsequent optimization, this distribution will contribute to the first term in (8) by $\frac{1}{2} \frac{1}{|A_1|} ||0 x_j - [0 x_2 \Theta x_0]_{x \in A_1} ||_2^2$, where $x_i \Theta x_j$ refers to that $x_i$ is transformed from the global frame to the local frame of $x_j$ (i.e., $0 x_i$). It becomes clear that this inferred measurement (factor) is linear in the local frame, but nonlinear in the global frame of reference.

\section*{C. Remarks}

Note that because an accurate global linearization point may not be available, GLC [4] also shifts the frame of reference of the Markov blanket to that of an arbitrary node. However, since the inferred factors are constructed using the shifted global estimates of the nodes, based on Lemma 4.1 this may not be the best approximation of the original MLE problem, thus leading to inconsistent results. NFR uses local linearization points, but finds them in the global frame by fixing the estimate of a node. Note also that as evident from (5), the subgraph chosen for marginalization need only include the factors incident to the marginalized node – that is, $z_m$, only, without the intra-clique factors $x_c$. However, GLC [4] and NFR [5] choose to include these factors during marginalization for better sparsity, dismissing the ability to relinearize these measurements in subsequent optimization.

\section*{V. EDGE SPARSIFICATION}

Marginalization, while reducing the number of nodes in a graph, actually has an adverse effect on computation due to the addition of dense factors that destroy sparsity in the system. We must be able to sparsify our graph if our algorithm is to be tractable for large-scale problems. In this section we propose a method to explicitly solve for a sparse topology online that will guide us to build new sparse factors to replace the dense measurements, rather than choosing a predetermined structure as in [4], [5].

\subsection*{A. Online Determination of Sparse Topology}

Our proposed method selects a sparse information matrix, $\Omega$, to approximate the local, marginal one, $\frac{1}{2} A_t := \Sigma^{-1}$, by formulating the following $\ell_1$-regularized KLD minimization (see [7]). Note that hereafter the left superscript “L” denotes the local, shifted frame of reference (see Section IV-B).

$$\min_{\Omega, \Sigma} \langle \Omega, \Sigma \rangle - \log \det(\Omega) + \lambda \|\Omega\|_1 \quad \text{s.t. } \Omega \succeq 0 \tag{16}$$

where $\langle \cdot, \cdot \rangle$ denotes the matrix inner product, and $\lambda$ is a parameter which is used to control the sparsity of $\Omega$. Optimization is performed subject to the constraint that the solution is positive semidefinite. To solve (16), we employ an Alternating Direction Method of Multipliers (ADMM) method [19].

Inferred measurements are added between nodes with non-zero entries in the solution. In addition, local prior measurements (connected to the origin node of the shifted frame of reference) are added onto each node of the graph to ensure that the diagonal elements can be captured. (see Fig. 2).

\subsection*{B. Construct Consistent Sparse Factors}

Once the topology of our desired sparse subgraph is determined, we now construct sparse factors that not only obey the
found topology but also best capture the original local target information \( L\Lambda \). Specifically, suppose the inferred factors assume the following form:

\[
\tilde{z}_{ij} = \tilde{h}_{ij}(\tilde{x}_i, \tilde{x}_j) + \tilde{n}_{ij}
\]

where \( \tilde{h}(\cdot) \) is a measurement function that we are free to choose, and is often chosen to be the relative-pose model. In the above expression, \( \tilde{n}_{ij} \sim N(0, \Lambda_{ij}^{-1}) \) is the Gaussian noise, whose information matrix \( \Lambda_{ij} \) needs to be determined.

Based on (17), we first construct the expected values of these inferred measurements and the corresponding Jacobians using the local relative state estimates, \( \tilde{x} \), as the linearization points (see Section IV-B), i.e.,

\[
\hat{z}_{ij} = \bar{h}_{ij}(\tilde{x}_i, \tilde{x}_j), \quad \text{and} \quad \bar{H}_{ij} = \frac{\partial \tilde{h}_{ij}}{\partial x}\bigg|_{x=\tilde{x}}
\]

To determine \( \tilde{\Lambda}_{ij} \) for each of the new inferred measurements, it is desirable that all the new measurements do not contain extra information than the original dense factors, i.e., they should be conservative (consistent). To this end, similar to (6), we formulate an optimization problem minimizing the KLD between the true and approximated distribution, while enforcing a consistency constraint:

\[
\min_{\tilde{\Lambda}} \quad \langle H^T \tilde{\Lambda} H, \Sigma \rangle - \log \det(\tilde{H}^T \tilde{\Lambda} \tilde{H})
\]

s.t. \( \tilde{\Lambda} \succeq 0, \tilde{\Lambda} \in \mathcal{X}, \text{ and } \tilde{H}^T \tilde{\Lambda} \tilde{H}^T \preceq \Sigma^{-1} \)

where

\[
\tilde{H} = \left[ \cdots, \tilde{H}^T_{ij} \right]_{\kappa-\text{th block}}, \quad \tilde{\Lambda} = \text{Diag} \left( \cdots, \tilde{\Lambda}^T_{ij}, \cdots \right)
\]

are respectively the Jacobian and information matrices of the stacked measurements, and \( \mathcal{X} \) is the set of block-diagonal matrices which ensures uncorrelated measurements. This solution is obtained by employing the interior point method [20], and will then contain no more information than the true distribution about the local, relative states. This prevents our method from being overconfident when performing sparsification.

C. Decouple Sparsification from Marginalization

In order to ensure the sparsity of the graph so as to reduce computational cost, while taking advantage of the better information provided by the dense factors induced by marginalization, we propose to decouple the edge sparsification from the node marginalization, i.e., postponing sparsification to a later time after marginalization. This decoupling allows for further control of the graph structure:

- Since the dense factors inferred during marginalization encapsulate all the information contained in the discarded measurements about the remaining nodes (see Section IV-B) and will be kept in the graph until the next sparsification takes place, we can reuse this information every time step before it gets sparsified.
- Keeping intra-clique measurements temporarily untouched means we can relinearize these nonlinear measurements every time before sparsification, thus improving estimation accuracy.
- Staggering the marginalization and sparsification processes allows us to distribute their computation over time between steps. That is, we determine the dense factors during marginalization and then delay sparsification until computational power permits.

Specifically, after marginalization and when sparsification is needed, similar to Section IV-B, we first perform the local relative optimization using all the factors in the Markov blanket to obtain the updated marginal distribution for sparsification and subsequently conduct edge sparsification as described in Section IV-B to find new sparse factors which will replace the dense and intra-clique factors in the Markov blanket.

VI. EXPERIMENTAL RESULTS

We evaluated our method, dubbed Decoupled Marginalization and Sparsification (DMS), on both 2D and 3D, real-world and simulated datasets, through comparisons to the NFR that uses local state estimates as linearization points [6] and the GLC [4]. The datasets considered are MIT Killian Court (2D real), Manhattan3500 (2D synthetic), Sphere400 (3D synthetic) and Sphere2500 (3D synthetic)\(^1\). In the proposed DMS, we employed the iSAM solver [9] to perform batch optimization occurred every time when a new factor was added into the graph as well as after node removal. Note that in the DMS, dense factors were kept in the graph until the next node was marginalized, to prevent multiple dense factors from being stored, although a better removal strategy can be developed in the future. For the GLC, the open-source implementation available in the iSAM v1.7 library was used. To have fair comparisons, we also implemented NFR also within the iSAM. The performance metrics used was root mean squared errors (RMSE), instead of KLD as in [5], [6], since estimation accuracy often is the performance criterion of utmost importance for a given application.

A. Dense Formulation without Sparsification

We first validated the proposed node removal via marginalization by considering the case without edge sparsification. In particular, we compared the proposed DMS to the GLC, but not the NFR, because, as reported in [6] the clique-dense formulation which is equivalent to the GLC with global linearization points, tends to diverge if using local linearization points. As presented in Section IV, the proposed Dense-DMS calculates the dense factors with local linearization points, which is primarily attributed to the high-accuracy dense factors induced by our marginalization. Thus we should keep these factors in the graph as long as possible.

\(^1\)This dataset can be found at: http://kaspar.informatik.uni-freiburg.de/\~{}slamEvaluation/datasets.php

\(^2\)These three datasets are available online at: http://people.csail.mit.edu/kaess/isam
TABLE I
ESTIMATION ACCURACY COMPARISON IN DENSE FORMULATION

<table>
<thead>
<tr>
<th>Dataset/Method</th>
<th>Pos. RMSE (m)</th>
<th>Ori. RMSE (rad)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Killian/Dense-DMS</td>
<td>0.15805</td>
<td>0.00155306</td>
</tr>
<tr>
<td>Killian/Dense-GLC</td>
<td>0.518736</td>
<td>0.00904069</td>
</tr>
<tr>
<td>Manhattan/Dense-DMS</td>
<td>1.18873</td>
<td>0.0538883</td>
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<tr>
<td>Manhattan/Dense-GLC</td>
<td>1.10766</td>
<td>0.0504965</td>
</tr>
<tr>
<td>Sphere400/Dense-DMS</td>
<td>0.135886</td>
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<tr>
<td>Sphere400/Dense-GLC</td>
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<td>Sphere2500/Dense-DMS</td>
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<tr>
<td>Sphere2500/Dense-GLC</td>
<td>1.04921</td>
<td>0.0564418</td>
</tr>
</tbody>
</table>

B. Sparse Formulation with Sparsification

We next tested the complete algorithms (i.e., including edge sparsification). Note that as the NFR [6] offers various sparse topologies, in this test we implemented the best sub-graph topology, which is achieved by adding the next highest \((1 - \gamma)(n-1)\) factors to the maximum spanning tree of size \(\gamma(n-1)\), where \(n\) is the size of the Markov blanket and \(\gamma > 1\) is a proportionality factor. For the proposed DMS and its consistent version termed as DMS-C, we used the resource-aware sparsity parameter, \(\alpha||\Sigma_{ij}\|_\infty n^\beta\), with \(\beta = 0.5\). It should be pointed out that since the accuracy of these methods heavily depends on the number of factors remaining in the graph, we tested the DMS and the NFR on various sparsity parameters, \(\alpha\) and \(\gamma\), and reported the runs which provided similar (but not identical) overall levels of sparsity. This implies that the comparisons here are not completely fair.

TABLE II
ESTIMATION ACCURACY COMPARISON IN THE SPARSE FORMULATION

<table>
<thead>
<tr>
<th>Dataset/Method</th>
<th>Pos. RMSE (m)</th>
<th>Ori. RMSE (rad)</th>
<th>Factors</th>
</tr>
</thead>
<tbody>
<tr>
<td>Killian/DMS</td>
<td>0.356361</td>
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<td>1006</td>
</tr>
<tr>
<td>Killian/DMS-C</td>
<td>0.175106</td>
<td>0.00261568</td>
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</tr>
<tr>
<td>Killian/NFR</td>
<td>0.588046</td>
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<td>997</td>
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<tr>
<td>Killian/GLC</td>
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<td>0.0117945</td>
<td>804</td>
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<tr>
<td>Manhattan/DMS</td>
<td>1.12313</td>
<td>0.0507679</td>
<td>4813</td>
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<tr>
<td>Manhattan/DMS-C</td>
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<td>0.0492048</td>
<td>4812</td>
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<td>Manhattan/NFR</td>
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<td>Manhattan/GLC</td>
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<td>0.0564418</td>
<td>4023</td>
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<tr>
<td>Sphere400/DMS</td>
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</tr>
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</table>

Nevertheless, the RMSE results for the compared methods are shown in Table II and Fig. 3 plots the errors for each of the remaining nodes in the graph. Evidently, the proposed DMS approaches generally performed significantly better than the GLC and attained slightly better accuracy (though by a small margin) than the NFR. GLC never provides the most accurate estimates, in part because it is being compared to the denser formulations, as well as it uses the global state estimates as linearization points in marginalization. These results validate the proposed method.

VII. CONCLUSIONS

In this paper, we have introduced a decoupled, consistent marginalization and sparsification (DMS) approach for reducing the computational cost of graph-based SLAM in order to enable long-term operation. This decoupling allows for better use of accurate dense factors induced by marginalization and for spreading the computation of marginalization and sparsification between these two steps. The proposed approach has been validated on both 2D and 3D public datasets and shown to outperform the GLC [4], while providing competitive results to the NFR [5]. [6].
REFERENCES


