



Passivity-based Cooperative Estimation for Networked Visual Motion Observers



Takeshi Hatanaka

FL seminar
Jan. 21, 2011



References

[1] M. Fujita, H. Kawai and M. W. Spong, "Passivity-based Dynamic Visual Feedback Control for Three Dimensional Target Tracking: Stability and L2-gain Performance Analysis," *IEEE TCST*, Vol.15, No.1, pp.40-52, 2007.

[2] Y. Igarashi, T. Hatanaka, M. Fujita and M. W. Spong, "Passivity-based Attitude Synchronization in $SE(3)$," *IEEE TCST*, Vol. 17, No. 5, pp.1119-1134, 2009.

[3] A. Nedic and A. Ozdaglar, "Distributed Subgradient Methods for Multi-agent Optimization," *IEEE Trans. on Automatic Control*, Vol. 54, No. 1, pp. 48-61, 2009.

[4] F. Bullo, J. Cortes and S. Martinez, "Distributed Control of Robotic Networks," Princeton Series in Applied Mathematics, 2009.

[5] M. Moakher, "Means and averaging in the group of rotations," *SIAM Journal on Matrix Analysis and Applications*, Vol. 24, No. 1, pp. 1-16, 2002.

[6] P. A. Absil, R. Mahony and R. Sepulchre, "Optimization Algorithms on Matrix Manifolds," Princeton Press, 2008.

Estimation Algorithm: [3] → [1] + [2]

Main Theorem (What to Prove): [3]

Approach to Proof: [2]

Problem Formulation: [4]

Basis on Average and Optimization on Manifolds: [5],[6]

Techniques in Proof: [5],[6] + Linear Algebra



Rigid Body Motion

Pose of Vision Camera i relative to Σ_w

$$p_{wi} \in \mathcal{R}^3 \quad e^{\xi \theta_{wi}} \in SO(3) \Rightarrow g_{wi} = (p_{wi}, e^{\xi \theta_{wi}})$$

$\xi_{wi} \in \mathcal{R}^3$: Rotation Axis $\theta_{wi} \in \mathcal{R}$: Rotation Angle

$$g_{wi} = \begin{bmatrix} e^{\xi \theta_{wi}} & p_{wi} \\ 0 & 1 \end{bmatrix} \in \mathcal{R}^{4 \times 4}$$

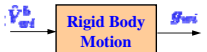
Body Velocity

$$\hat{v}_{wi}^b = g_{wi}^{-1} \dot{g}_{wi} = \begin{bmatrix} \hat{\omega}_{wi}^b & v_{wi}^b \\ 0 & 0 \end{bmatrix}$$

$v_{wi}^b \in \mathcal{R}^3$: Linear velocity $\omega_{wi}^b \in \mathcal{R}^3$: Angular velocity

Rigid Body Motion

$$\dot{g}_{wi} = g_{wi} \hat{v}_{wi}^b$$



"V" (vee): $so(3) \rightarrow \mathcal{R}^3$ (Inverse Operator to Wedge)

Pose of Object: $g_{woi} = (p_{woi}, e^{\xi \theta_{woi}})$

Body Velocity: $\hat{v}_{woi}^b = g_{woi}^{-1} \dot{g}_{woi}$

Rigid Body Motion

$$\dot{g}_{woi} = g_{woi} \hat{v}_{woi}^b$$



Cooperative Estimation

Cooperative Estimation

Objective

To present a distributed estimation algorithm by using not only sensed data but also some information from the other sensors

Motivation: Visual Sensor Networks

A network consisting of spatially distributed smart cameras

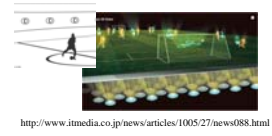
Applications



Surveillance



Environmental Monitoring



<http://www.itmedia.co.jp/news/articles/1005/27/news088.html>

Entertainment



Smart Camera



Outline

- Introduction
- Definition of Visual Sensor Networks
- Passivity-based Visual Motion Observer (VMO) [1]
- Cooperative Estimation Algorithm
- Averaging Performance Analysis **Corrected!**
- On Convergence Speed **New!**
- Tracking Performance Analysis **New!**
- Conclusion

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Relative Rigid Body Motion

Pose of Target Object relative to Vision Camera Frame

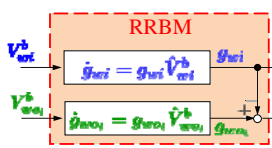
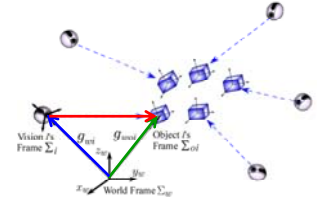
$$g_{ioi} (p_{ioi}, e^{\xi \theta_{ioi}}) = g_{wi}^{-1} g_{woi}$$

Relative Rigid Body Motion

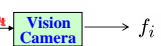
$$\dot{g}_{ioi} = -\hat{v}_{wi}^b g_{ioi} + g_{ioi} \hat{v}_{woi}^b$$

Body Velocity of Object

Body Velocity of Vision Camera



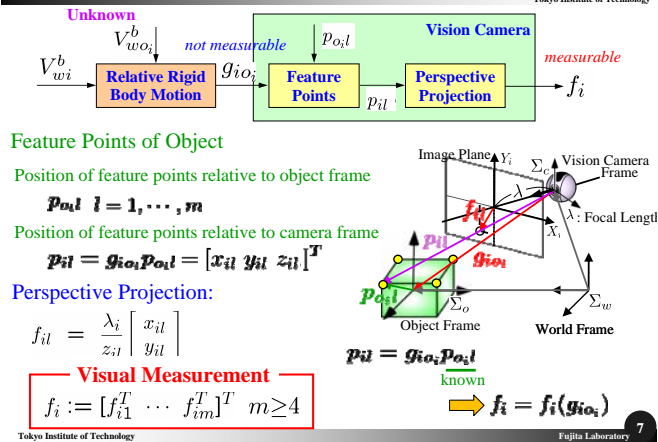
Visual measurement should be a function of relative pose g_{ioi}





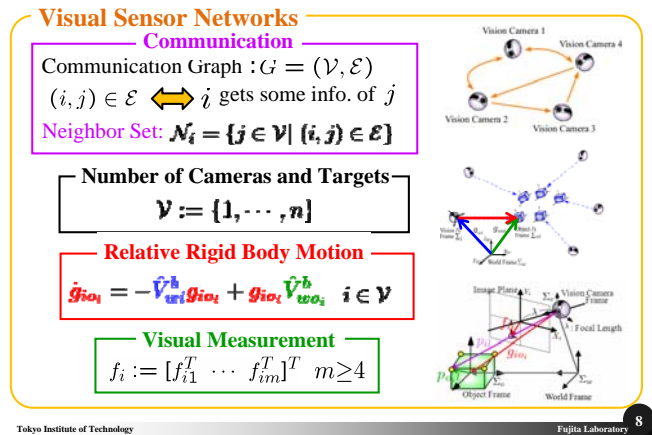
Visual Measurement

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Visual Sensor Networks

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Outline

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- Averaging Performance Analysis *Corrected!*
- On Convergence Speed *New!*
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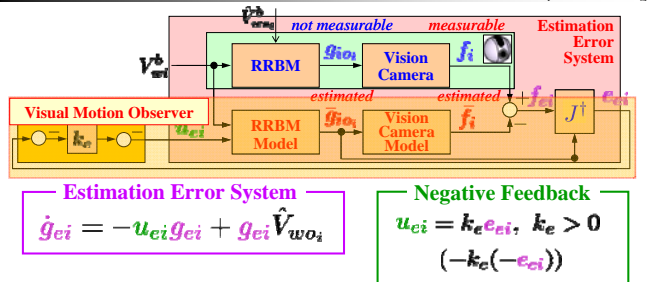
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Visual Motion Observer[1]

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This mechanism is called **Visual Motion Observer**

[1] M. Fujita, H. Kawai and M. W. Spong, "Passivity-based Dynamic Visual Feedback Control for Three Dimensional Target Tracking: Stability and L2-gain Performance Analysis," *IEEE TCST*, Vol. 15, No. 1, pp. 40-52, 2007.

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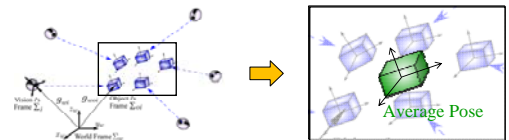
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Objective

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Objective: Present an algorithm for visual sensor networks, so that the estimates \hat{g}_{io_i} achieve the following requirements simultaneously

- **(Averaging)** : estimate gives an approximate average of $\{g_{io_j}\}_{j \in \mathcal{V}}$
- **(Tracking)** : estimate tracks to the object motion g_{io_i}

Position Ave. : $p^* = \frac{1}{n} \sum_{j \in \mathcal{V}} p_{wo_j} = \arg \min_p \sum_{j \in \mathcal{V}} \|p - p_{wo_j}\|^2$

Orientation Ave. : $e^{\hat{\xi}^{0^*}} := \arg \min_{e^{\hat{\xi}^0} \in SO(3)} \sum_{j \in \mathcal{V}} \phi(e^{-\hat{\xi}^0} e^{\hat{\xi}^{0_{wo_j}}})$
 (Euclidean Mean [5])
 most closest element to all the objects' orientations in terms of metric ϕ
 $\phi(e^{\hat{\xi}^0}) = \frac{1}{2} \|R_0 - R_0\|_F^2$
 $\phi(e^{\hat{\xi}^0}) = \text{tr}(R_0 - e^{\hat{\xi}^0})$

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Objective

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$$\rho_R = \sum_{i \in \mathcal{V}} \phi \left(\frac{e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}}}{\text{mean} \quad \text{object's orientation}} \right) \quad \text{Sum of distances from the final estimates and the mean}$$

Fact: In the absence of communication, the VMO correctly estimates the target's orientation $e^{\xi \theta_{io_i}}$, namely the right hand side is estimation accuracy of the mean as a group **in the absence of communication**

$$\Omega_R(\varepsilon) := \left\{ (e^{\xi \theta_{io_i}})_{i \in \mathcal{V}} \mid \sum_{i \in \mathcal{V}} \phi \left(\frac{e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}}}{\text{mean} \quad \text{estimates}} \right) \leq \varepsilon \rho_R \right\}$$

ε : A degree of improvement of mean estimation accuracy

Definition

The estimates $(e^{\xi \theta_{io_i}})_{i \in \mathcal{V}}$ are said to achieve ε -level averaging accuracy if there exists a finite T such that

$$(e^{\xi \theta_{io_i}})_{i \in \mathcal{V}} \in \Omega_R(\varepsilon) \quad \forall t \geq T$$

Inspired by Bullo et al. [4]

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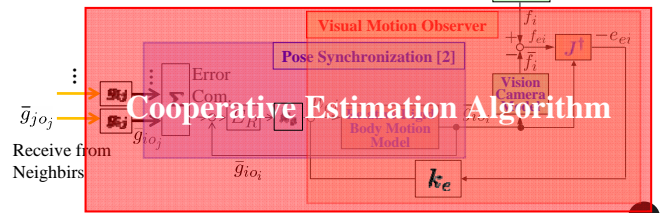
Cooperative Estimation Algorithm

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$$\hat{g}_{io_i} = \bar{g}_{io_i} \hat{u}_{ei}, \quad w_{ei} = k_e e_{ci} + k_n \sum_{j \in \mathcal{N}_i} E_R(g_{io_i}^{-1} \hat{g}_{io_j})$$

VMO[1] Synchronization[2] VMO[1] + Synchronization[2] (Passivity) (Passivity) Gradient Decent[6] + Sync. Error Feedback from Object + Neighbors

[4] Y. Igarashi, T. Hatanaka, M. Fujita and M. W. Spong, "Passivity-based Attitude Synchronization in SE(3)," *IEEE Trans. on Control System Technology*, Vol. 17, No. 5, pp. 1119–1134, 2009.



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Assumptions

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Assumption 1 (Communication Graph)

The communication graph $G = (\mathcal{V}, \mathcal{E})$ is fixed, balanced and strongly connected.

Assumption 2 (Target Object Pose)

There exist $i, j \in \mathcal{V}$ such that $e^{\xi \theta_{wo_i}} \neq e^{\xi \theta_{wo_j}}$

For any $i \in \mathcal{V}$, $e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}} > 0$ holds true, that is, the relative angle between each target's orientation and mean is smaller than (Set Membership Prior Information)

In this section... Target object is static: $V_{wo_i}^b = 0 \quad \forall i \in \mathcal{V}$

Proposition: [2] + [5]

Suppose that $e^{-\xi \theta_{wo_i}^*} e^{\xi \theta_{wo_j}} > 0 \quad \forall i, j \in \mathcal{V}$. Then, we have

$$\phi(e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}}) \leq \theta_{\text{tr}} := \max_{i, j \in \mathcal{V}} \phi(e^{-\xi \theta_{wo_i}^*} e^{\xi \theta_{wo_j}}) \quad \forall i \in \mathcal{V}$$

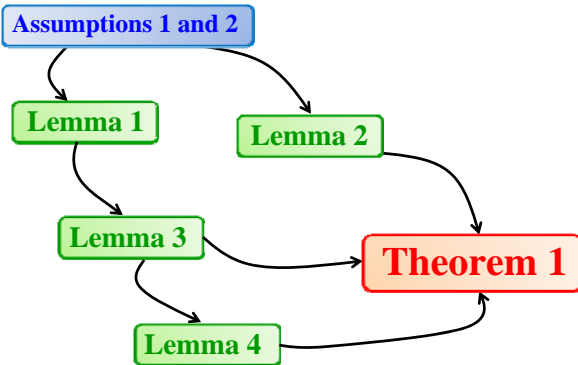
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Procedure of Proof

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Lemma 1 (Positively Invariance)

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Under Assumptions 1 and 2, if $e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}} > 0$ holds at the initial time, then for any positive scalar c there exists a finite time $\tau(c)$ s.t.

$\phi(e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}}) \leq \phi(e^{-\xi \theta_i^*} e^{\xi \theta_{wo_i}}) + c \quad \forall t \geq \tau(c), i \in \mathcal{V}$

$h := \arg \max_j \phi(e^{-\xi \theta_i^*} e^{\xi \theta_{wo_j}}) \quad \delta := \phi(e^{-\xi \theta_i^*} e^{\xi \theta_{wo_h}}), \delta_c = \delta + c$

Proof: Use $V^* = \max_{i \in \mathcal{V}} \phi(e^{-\xi \theta_i^*} e^{\xi \theta_{wo_i}})$ as a potential function

Inspired by Igarashi et al [2] (Proposition 1)

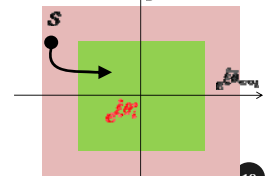
Under Assumption 2, the region

$$\mathcal{S} = \left\{ (e^{\xi \theta_{io_i}})_{i \in \mathcal{V}} \mid e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}} > 0 \quad \forall i \in \mathcal{V} \right\}$$

is positively invariant, i.e. if

$e^{-\xi \theta_i^*} e^{\xi \theta_{io_i}} > 0$ holds at the initial time

then it also holds for all subsequent time



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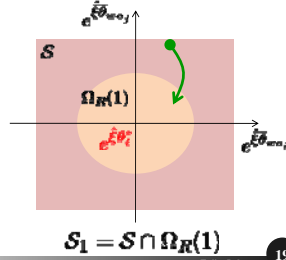
Lemma 2 (Mild Statement on Averaging Performance)

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Under Assumptions 1 and 2, if $\{e^{\xi\theta_{w_i}}\}_{i \in \mathcal{V}} \in \mathcal{S}$ holds at the initial time, then the estimates achieve **1-level averaging accuracy**

$$\sum_{i \in \mathcal{V}} \phi(\underbrace{e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}}_{\text{mean estimate}}) \leq \sum_{i \in \mathcal{V}} \phi(\underbrace{e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}}_{\text{mean object's orientation}}) \quad \forall t \geq T$$

The left hand side is estimation accuracy of the mean as a group in the presence of communication
 Lemma 1 means that the estimation accuracy of the mean improves by using communication and cooperation BUT does not say how accurate estimates of the mean is provided.



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Proof of Lemma 2

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Potential Function: $V = \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}})$

Summation of Individual Energy Function: Inspired by Igarashi et al. [2] or Chopra & Spong (2006)

Behavior of Estimates

$$\dot{e}^{\xi\theta_{w_i}} = e^{\xi\theta_{w_i}} \left(k_e \text{sk}(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) + \text{sk}(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \right)$$

$$\begin{aligned} \dot{V} &= \sum_{i \in \mathcal{V}} \left(\text{sk}(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}})^T \omega_{w_i} \right) = 2 \sum_{i \in \mathcal{V}} \left(\text{sk}(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}})^T \omega_{w_i} \right) \\ &= - \sum_{i \in \mathcal{V}} \text{tr} \left(\text{sk}(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) \left\{ k_e \text{sk}(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) + \sum_{j \in \mathcal{N}_i} \text{sk}(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) \right\} \right) \\ &= - \frac{1}{2} \sum_{i \in \mathcal{V}} \text{tr} \left\{ k_e \left(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} - e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}} \right) \right. \\ &\quad \left. \Phi_1 := \right. \\ &\quad \left. + k_e \sum_{j \in \mathcal{N}_i} \left(e^{-\xi\theta_i^*} e^{\xi\theta_{w_j}} - e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}} \right) \right\} \\ &\quad \Phi_2 := \end{aligned}$$

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Proof of Lemma 2

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Lemma 4

$$\frac{1}{2} \text{tr}(R_1^T R_2 - R_1^T R_3 R_2^T R_3) \geq \phi(R_1^T R_2) - \phi(R_1^T R_3) + \lambda_{\min}(\text{sym}(R_1^T R_3)) \phi(R_2^T R_2) \quad \forall R_1, R_2, R_3 \in SO(3)$$

Igarashi et al [2]

$$\begin{aligned} \Phi_1 &:= \begin{pmatrix} e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} & - e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}} \\ R_1 & R_2 \\ R_1 & R_3 \end{pmatrix} \\ -\frac{1}{2} \text{tr}(\Phi_1) &\leq \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \\ \sigma_i &= \lambda_{\min}(\text{sym}(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}})) \\ \Phi_2 &:= \sum_{j \in \mathcal{N}_i} \begin{pmatrix} e^{-\xi\theta_i^*} e^{\xi\theta_{w_j}} & - e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}} \\ R_1 & R_2 \\ R_1 & R_3 \end{pmatrix} \\ -\frac{1}{2} \text{tr}(\Phi_2) &\leq \sum_{j \in \mathcal{N}_i} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_j}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) \end{aligned}$$

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Proof of Lemma 2

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$$\begin{aligned} -\frac{1}{2} \text{tr}(\Phi_1) &\leq \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \\ -\frac{1}{2} \text{tr}(\Phi_2) &\leq \sum_{j \in \mathcal{N}_i} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_j}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) \end{aligned}$$

$$\begin{aligned} \dot{V} &= -\frac{1}{2} \sum_{i \in \mathcal{V}} (k_e \text{tr}(\Phi_1) + k_b \text{tr}(\Phi_2)) \\ &\leq k_e \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \\ &\quad + k_b \sum_{i \in \mathcal{V}} \sum_{j \in \mathcal{N}_i} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_j}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) \\ &= 0 \quad \text{under Assumption 1 (similarly to Igarashi et al [2])} \\ &= k_e \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \\ &\quad - k_b \sum_{i \in \mathcal{V}} \sum_{j \in \mathcal{N}_i} \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}}) \end{aligned}$$

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Proof of Lemma 2

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$$\dot{V} \leq k_e \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sum_{i \in \mathcal{V}} \sum_{j \in \mathcal{N}_i} \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}})$$

Suppose that $\sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \leq 0$

$$\dot{V} \leq k_e \sum_{i \in \mathcal{V}} -\sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - k_b \sum_{i \in \mathcal{V}} \sum_{j \in \mathcal{N}_i} \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}})$$

under Assumption 2, this term is strictly negative

From theorem on **Ultimate Boundedness** in the book by Khalil, the trajectories of estimates ultimately converge to the set satisfying

$$\sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \geq 0 \Rightarrow \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) \leq \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}})$$

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How to Think?

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Notice: We do not use the fact that $e^{\xi\theta^*}$ is an average!

$$\sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) \leq \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) \quad \forall e^{\xi\theta^*}$$

$$\dot{V} \leq k_e \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) - \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}} e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) - \sum_{i \in \mathcal{V}} \sum_{j \in \mathcal{N}_i} \sigma_i \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_j}})$$

$$\sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_{w_i}} e^{\xi\theta_{w_i}}) \xrightarrow{\text{If } e^{\xi\theta_{w_i}} \approx e^{\xi\theta_{w_j}} \text{ for a common } j} \sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_{w_j}} e^{\xi\theta_{w_i}})$$

$$\sum_{i \in \mathcal{V}} \phi(e^{-\xi\theta_i^*} e^{\xi\theta_{w_i}}) \leq \phi(e^{-\xi\theta_{w_j}} e^{\xi\theta_{w_i}})$$

We next evaluate closeness between estimates $e^{\xi\theta_{w_i}}$ and $e^{\xi\theta_{w_j}}$

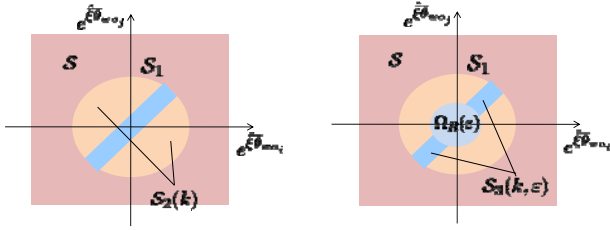
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Division of a Set \mathcal{S}_1

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$$\mathcal{S}_2(k) = \left\{ (e^{\tilde{\theta}_{w_{i1}}}) \mid \beta \sum_{i \in \mathcal{V}} \sum_{j \in \mathcal{N}_i} \phi(e^{-\tilde{\theta}_{w_{i1}}} e^{\tilde{\theta}_{w_{j1}}}) \geq k \rho_R \right\} \text{ Estimates are not close}$$

$$\mathcal{S}_3(k, \epsilon) = \mathcal{S}_1 \setminus (\mathcal{S}_2(k) \cup \Omega_R(\epsilon)) \text{ Estimates are close enough}$$

$$\beta = 1 - \sqrt{2\delta_c} \quad k = k_e/k_s$$

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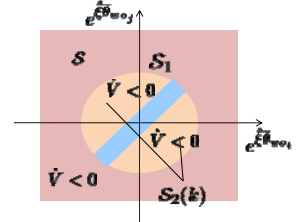
Lemma 3

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Suppose that all assumptions in Lemma 2 hold. Then, if $\beta > 0$, then there exists a positive scalar α_2 such that $\dot{V} \leq -\alpha_2$, $\alpha_2 > 0$ holds at least after the time $\tau(c)$ as long as $(e^{\tilde{\theta}_{i\alpha_i}})_{i \in \mathcal{V}} \in \mathcal{S}_2(k)$

In the previous version, we proved the main theorem under the misunderstanding that $\mathcal{S}_1 \setminus \mathcal{S}_2(k)$ is positively invariant but it was wrong! The trajectories can get out of the region! Nevertheless, we can prove the main theorem without such a statement as long as V decreases in the region

$$\mathcal{S}_3(k, \epsilon) = \mathcal{S}_1 \setminus (\mathcal{S}_2(k) \cup \Omega_R(\epsilon))$$



$$V = \sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) \text{ strictly decreases}$$

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Proof of Lemma 3

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Lemma 1: $\phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{i\alpha_i}}) \leq \delta_c \quad \forall t \geq \tau(c), i \in \mathcal{V}$

Lemma 5: $\sigma_i = \lambda_{\min}(\text{sym}(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}})) \geq \beta := 1 - \sqrt{2\delta_c}$
proved by perturbation theorem

$\forall t \geq \tau(c)$, we get

$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_e \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) - \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) - \beta \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) - k_s \beta \sum_{j \in \mathcal{N}_i} \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{j1}}}) \right\}$$

Suppose that $\sum_{i \in \mathcal{V}} \left\{ k_e \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) - k_s \beta \sum_{j \in \mathcal{N}_i} \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{j1}}}) \right\} \leq 0 \dots (e^{\tilde{\theta}_{w_{i1}}})_{i \in \mathcal{V}} \in \mathcal{S}_2(k)$

$$\text{Then, } \dot{V} \leq k_c \sum_{i \in \mathcal{V}} \left\{ -\phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) - \beta \phi(e^{-\tilde{\theta}_i} e^{\tilde{\theta}_{w_{i1}}}) \right\} \alpha_2 = \text{strictly negative under Assumption 2}$$

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Lemma 4

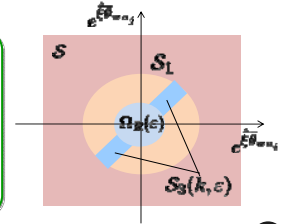
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$$L := \left(\min_{j \in \mathcal{V}} \sum_{i \in \mathcal{V}} l_{ij}^2 \right)^{1/2} \quad \begin{matrix} 1 \\ / \quad \backslash \\ 2 \quad 3 \end{matrix} \quad \begin{matrix} 1 \\ / \quad \backslash \\ 2 \quad 3 \end{matrix} \quad l_{12} = 1, l_{13} = 1, l_{23} = 2 \quad L = \sqrt{1+1} = \sqrt{2} \text{ (when } j=1)$$

l_{ij} : Size of the shortest path from note i to j along the graph G whose edges are replaced by undirected ones

Suppose that $(e^{\tilde{\theta}_{w_{i1}}})_{i \in \mathcal{V}} \in \mathcal{S}_3(k, \epsilon)$ and $\beta > 0$. Then there exists a $j \in \mathcal{V}$ such that the following inequality holds at least after time $\tau(c)$

$$\sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}_{w_{i1}}} e^{\tilde{\theta}_{w_{j1}}}) \leq \frac{L^2 k \rho_R}{\beta} \quad \forall i \in \mathcal{V}$$



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Theorem 1(Averaging Performance Analysis)

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Suppose that all assumptions in Lemma 2 hold. Then, for any $\epsilon \in (0, 1)$ position estimates $(\tilde{p}_{i\alpha_i})_{i \in \mathcal{V}}$ achieve ϵ_P -level averaging accuracy with

$$\epsilon_P = \begin{cases} 1 - (1 - \epsilon)(1 - \sqrt{k}L)^2 & \text{if } k \leq 1/L^2 \\ 1 & \text{otherwise} \end{cases}$$

In addition, the orientation estimates $(e^{\tilde{\theta}_{i\alpha_i}})_{i \in \mathcal{V}}$ achieve ϵ_R -level averaging accuracy with

$$\epsilon_R = \begin{cases} 1 - (1 - \epsilon)(\sqrt{\beta} - \sqrt{k}L)^2 & \text{if } k \leq \beta/L^2, \beta > 0 \\ 1 & \text{otherwise} \end{cases}$$

$k = k_e/k_s \rightarrow 0 (k_s \gg k_e) \Rightarrow \epsilon_P, \epsilon_R$ get small

$$k \rightarrow 0 \Rightarrow \epsilon_P \approx 0, \epsilon_R \approx 1 - \beta$$

same conclusion as multi-agent optimization[3]

Noticing that $\beta < 1$, we see that an offset appears only on orientations

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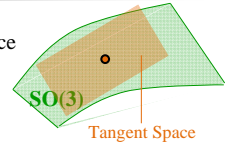
Difference between SO(3) and Vector Space

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In general, all the local issues on a manifold can be approximated by those on a vector space

$$\beta := 1 - \sqrt{2\delta_c} \quad \delta \rightarrow 0 \Rightarrow \beta \rightarrow 1$$

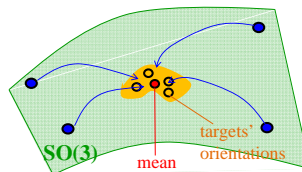
$$\delta := \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{w_{i\alpha_i}}}), \quad \delta_c = \delta + c$$



Targets' orientations are close to each other

Note that the discussion does NOT imply that the theory is valid on a just very limited region on the manifold.

The estimates can be far from each other.



Convergence to a neighbor of the mean is semi-global. Only how close to the mean the estimates get after entering the neighbor is an issue on a local region

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Proof of Theorem 1

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It is sufficient to prove that $\dot{V} < 0$ in the region $\mathcal{S}_3(k, \varepsilon)$ at least after the time $\tau(\varepsilon)$

$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_c \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - \beta \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) - k_c \beta \sum_{j \in \mathcal{N}_i} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{ij}}}) \right\}$$

$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_c \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) - k_c \varepsilon \beta \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - k_c \beta \sum_{j \in \mathcal{N}_i} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{ij}}}) \right\}$$

strictly negative under Assumption 2

$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_c \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) \right\} - a_3$$



Proof of Theorem 1

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$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_c \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) \right\} - a_3$$

$$\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \geq a \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - \frac{a}{1-a} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \quad \forall a \in (0, 1)$$

$$\|x-y\|^2 \geq a \|x-z\|^2 - \frac{a}{1-a} \|y-z\|^2$$

$$(1-a)\|x\|^2 + \frac{1}{1-a}\|y\|^2 + \frac{a^2}{1-a}\|z\|^2 - 2x^T y + 2ax^T z - \frac{2a}{1-a}y^T z \geq 0$$

$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_c \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta a \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) + \frac{a(1-\varepsilon)\beta}{1-a} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) \right\} - a_3$$



Proof of Theorem 1

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$$\dot{V} \leq \sum_{i \in \mathcal{V}} \left\{ k_c \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta a \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) + \frac{a(1-\varepsilon)\beta}{1-a} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) \right\} - a_3$$

$\beta > 0$

Lemma 4

$$\sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \leq \frac{L^2 k_{PR}}{\beta} \quad \forall i \in \mathcal{V}$$

If $(e^{\tilde{\theta}_{m_{i1}}})_{i \in \mathcal{V}} \in \mathcal{S}_3(k, \varepsilon)$ and at least after the time $\tau(\varepsilon)$

$$\dot{V} \leq k_c \left\{ \sum_{i \in \mathcal{V}} \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta a \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) + \frac{a(1-\varepsilon)\beta L^2}{1-a} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) \right\} - a_3$$

$$\sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \leq \sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \quad \forall e^{\tilde{\theta}^*} \text{ is an average!}$$



Proof of Theorem 1

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$$\dot{V} \leq k_c \left\{ \sum_{i \in \mathcal{V}} \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) - (1-\varepsilon)\beta a \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) + \frac{a(1-\varepsilon)\beta L^2}{1-a} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \right) \right\} - a_3$$

$$\dot{V} \leq k_c \left\{ \sum_{i \in \mathcal{V}} \left(\phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) - \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i2}}}) \left(1 - (1-\varepsilon) \left(a\beta - \frac{k_c L^2 a}{1-a} \right) \right) \right) \right\} - a_3$$

Since $(e^{\tilde{\theta}_{m_{i1}}})_{i \in \mathcal{V}} \in \mathcal{S}_3(k, \varepsilon_R)$ with $\varepsilon_R = 1 - (1-\varepsilon)(\sqrt{\beta} - \sqrt{k}L)^2$ we have $\sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}}) \leq (1 - (1-\varepsilon)(\sqrt{\beta} - \sqrt{k}L)^2) \sum_{i \in \mathcal{V}} \phi(e^{-\tilde{\theta}^*} e^{\tilde{\theta}_{m_{i1}}})$

Thus, $\dot{V} \leq k_c \rho_R (1-\varepsilon) \left(a\beta - \frac{k_c L^2 a}{1-a} - (\sqrt{\beta} - \sqrt{k}L)^2 \right) - a_3$

it is possible to prove that this term is not positive



Proof of Theorem 1

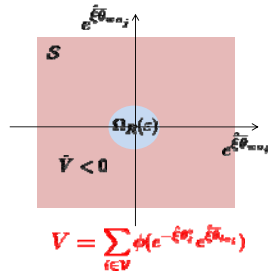
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The function V is strictly decreasing except for the case $(e^{\tilde{\theta}_{m_{i1}}})_{i \in \mathcal{V}} \in \Omega_R(\varepsilon_R)$

There is no escape other than $\Omega_R(\varepsilon_R)$

In addition, the time derivative of V is **strictly negative**, the trajectories enter $\Omega_R(\varepsilon_R)$ in a finite time and remain in the set for all subsequent time

$\rightarrow \varepsilon_R$ - level averaging accuracy



Summary

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Visual Sensor Networks

- Communication**
 - Communication Graph: $G = (\mathcal{V}, \mathcal{E})$
 - $(i, j) \in \mathcal{E} \iff i$ gets some info. of j
 - Neighbor Set: $\mathcal{N}_i = \{j \in \mathcal{V} | (i, j) \in \mathcal{E}\}$
- Number of Cameras and Targets**
 - $\mathcal{V} := \{1, \dots, n\}$
- Relative Rigid Body Motion**
 - $g_{im} = -V_{im}^b e_{im} + g_{im} V_{im}^b, i \in \mathcal{V}$
- Visual Measurement**
 - $f_i := [f_{i1}^2, \dots, f_{im}^2]^T, m \geq 4$

Definition

The estimates $(e^{\tilde{\theta}_{m_{i1}}})_{i \in \mathcal{V}}$ are said to achieve ε - level averaging accuracy if there exists a finite T such that $(e^{\tilde{\theta}_{m_{i1}}})_{i \in \mathcal{V}} \in \Omega_R(\varepsilon) \quad \forall t \geq T$

Suppose that all assumptions in Lemma 2 hold. Then, for any $\varepsilon \in (0, 1)$ position estimates $(\hat{\theta}_{m_{i1}})_{i \in \mathcal{V}}$ achieves ε_T - level averaging accuracy with

$$\varepsilon_T = \begin{cases} 1 - (1-\varepsilon) \sqrt{k}L^2 & \text{if } k \leq 1/L^2 \\ \text{otherwise} & \end{cases}$$

In addition, the orientation estimates $(\hat{\theta}_{m_{i1}})_{i \in \mathcal{V}}$ achieves ε_R - level averaging accuracy with

$$\varepsilon_R = \begin{cases} 1 - (1-\varepsilon) \sqrt{\beta} \cdot \sqrt{k}L^2 & \text{if } k \leq \beta/L^2, \beta > 0 \\ 1 & \text{otherwise} \end{cases}$$

Cooperative Estimation Algorithm

VMO[1]

Synchronization[2]