

SLAM/VIO Tutorial

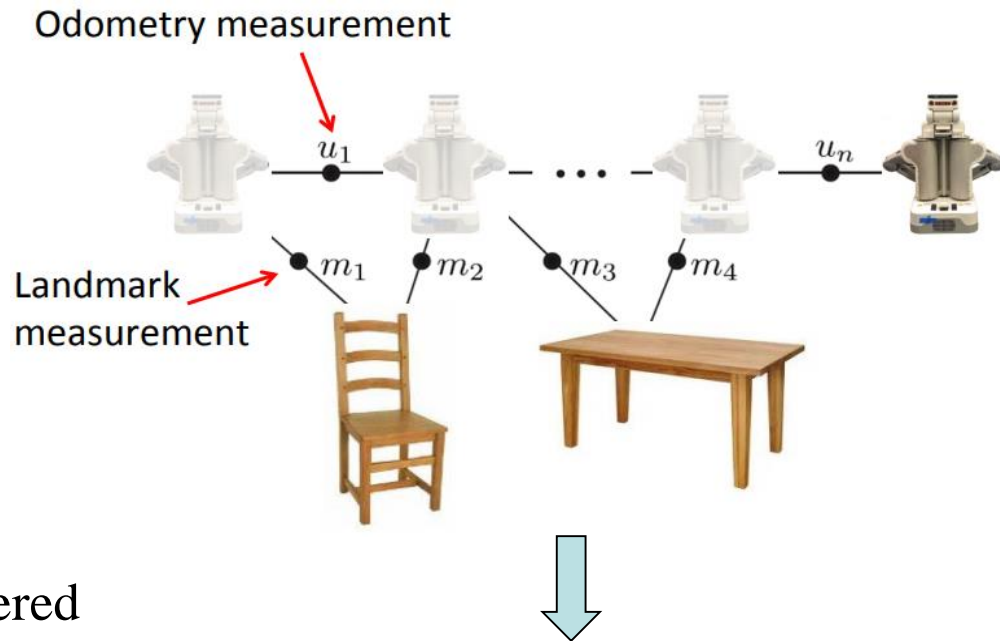
(Mostly on Front End)

Zhou Yu
2020.06.18



- What is SLAM/VIO exactly?
- What's the difference?
- How to formulate the problem?

What is SLAM?



Mapping: What is the world around me ?

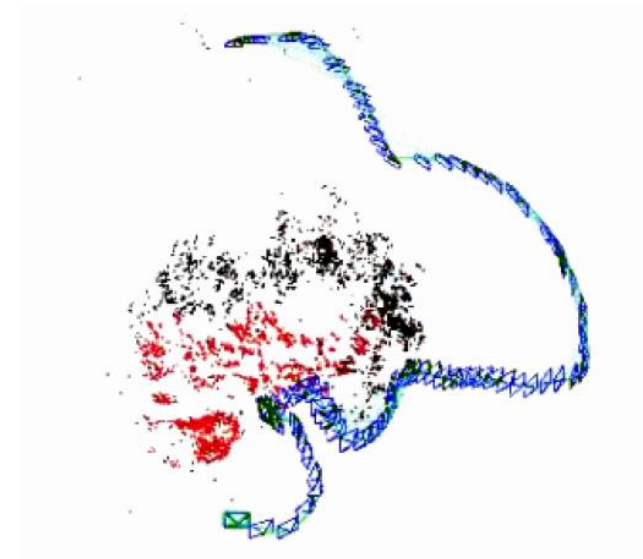
Integration of the information gathered with sensors into a given representation.

- sense from various positions
- integrate measurements to produce map
- assumes perfect knowledge of position

Localization: Where am I in the world?

Estimation of the robot pose relative to a map

- sense
- relate sensor readings to a world model
- compute location relative to model
- assumes a perfect world model



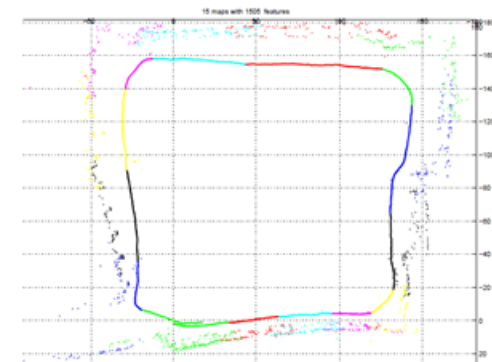
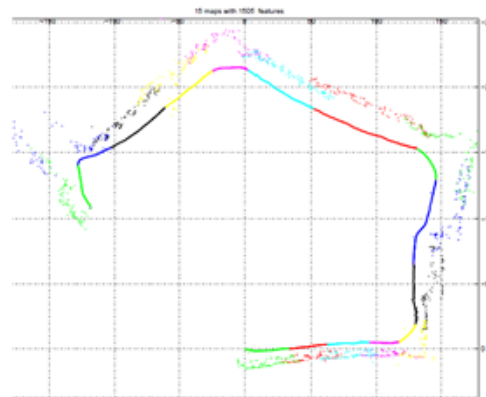
What is odometry?

The process of incrementally estimating the pose of the vehicle by examining the changes that motion induces on sensor measurement, such as wheel, laser, IMU and Image.

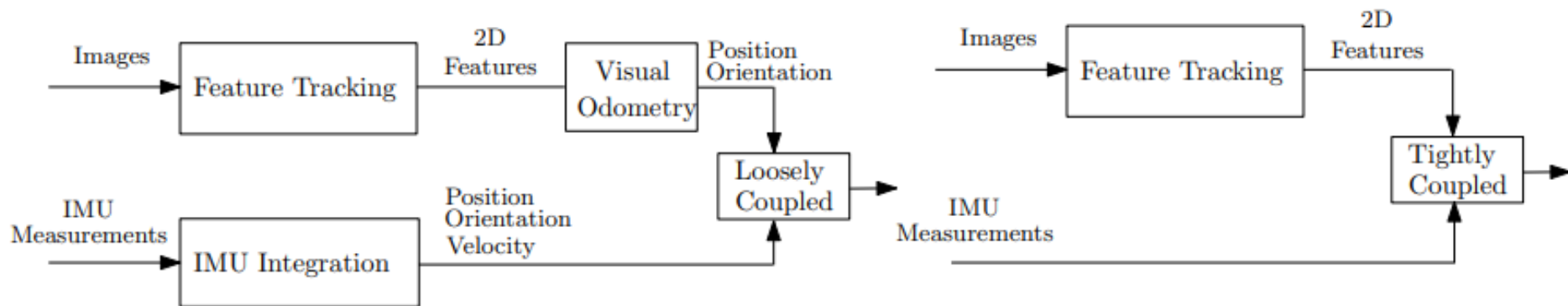
Difference

Odometry only aims to the **local consistency** of the trajectory, can be used as a **building block** of SLAM. It is SLAM before loop closures

Odometry **trades off consistency for real-time performance**, without the need to keep track of all the previous history of the camera.



Two paradigms of VIO



Comparison of loosely (left) and tightly coupled (right) paradigms for VIO

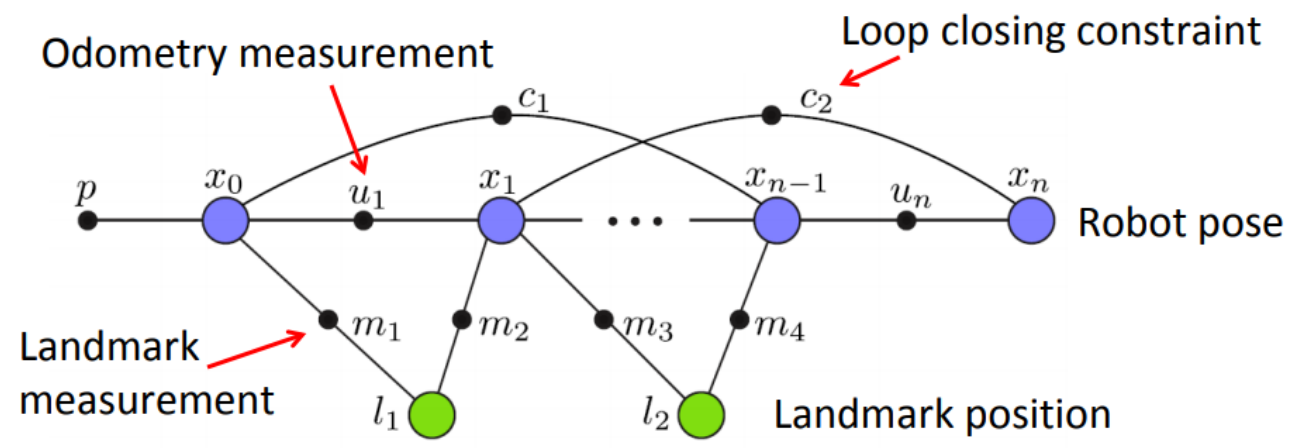
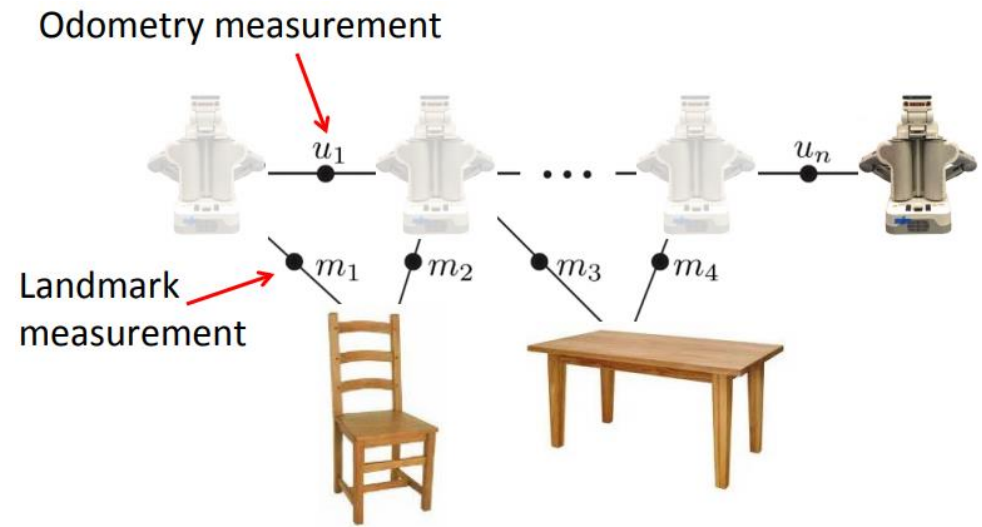
Loosely coupled methods:

Process visual and inertial measurements separately and then fuse together. **Incapable of correcting drift in the vision-only estimator**

Tightly coupled methods:

Compute the final output directly from the raw camera and IMU measurements. **More accurate**

Problem formation --- SLAM/VIO

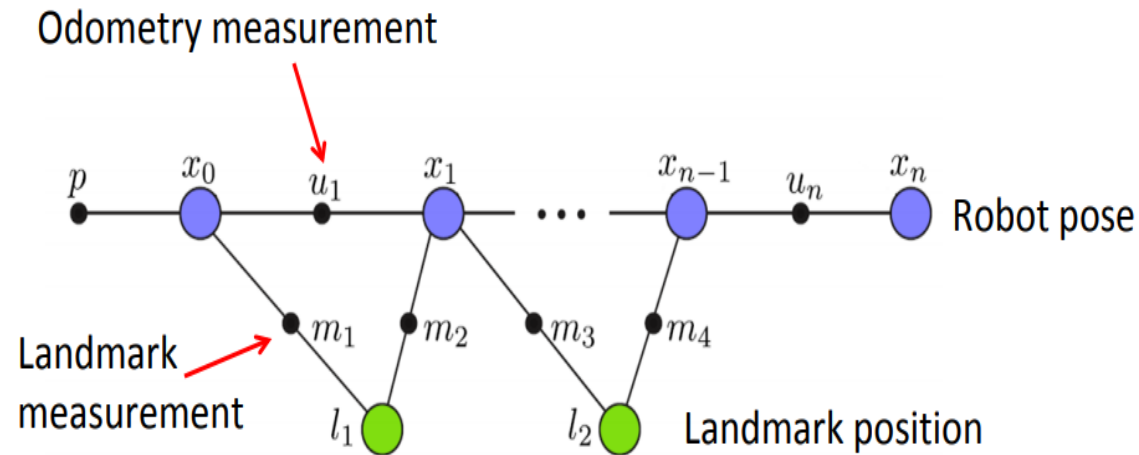


Bipartite graph with variable nodes and factor nodes

Problem formation

--- SLAM/VIO

$$\mathbf{X}^* := \operatorname{argmax}_{\mathbf{X}} P(\mathbf{Y}|\mathbf{X})$$



Maximum Likelihood: find the model parameters that maximize the probability of obtaining the actual measurements.

X: State

- 6 DOF position & orientation (**pose**)
- 3 DOF landmarks or depth in a reference frame (**map**)

Y: Observation

- Geometry measurement (**Indirect**) or Photometric measurement (**Direct**)
- IMU preintegration

If assume Gaussian noise, then SLAM/VIO can be seen as a **Sparse Least-Squares optimization Problem**.

$$E = \sum_{\substack{i \in \mathcal{P} \\ t \in \text{obs}(i)}} \mathbf{r}_{it}^\top \Sigma_{it}^{-1} \mathbf{r}_{it} + \sum_{(i,j) \in \mathcal{C}} \mathbf{r}_{ij}^\top \Sigma_{ij}^{-1} \mathbf{r}_{ij}$$

- What are the states, map and observations specifically?
- What are the IMU preintegration, geometry and photometric error?

State --- position & orientation

VIO is the process of estimating the **state** of the sensor suite using the camera and IMU measurements. Typically, the quantities to estimate are **N states at different times**.

$$\mathbf{X}_i = [\mathbf{T}_{WI}^i, \mathbf{v}_{WI}^i, \mathbf{b}_a^i, \mathbf{b}_g^i], \quad i = 1, 2, 3, \dots, N$$

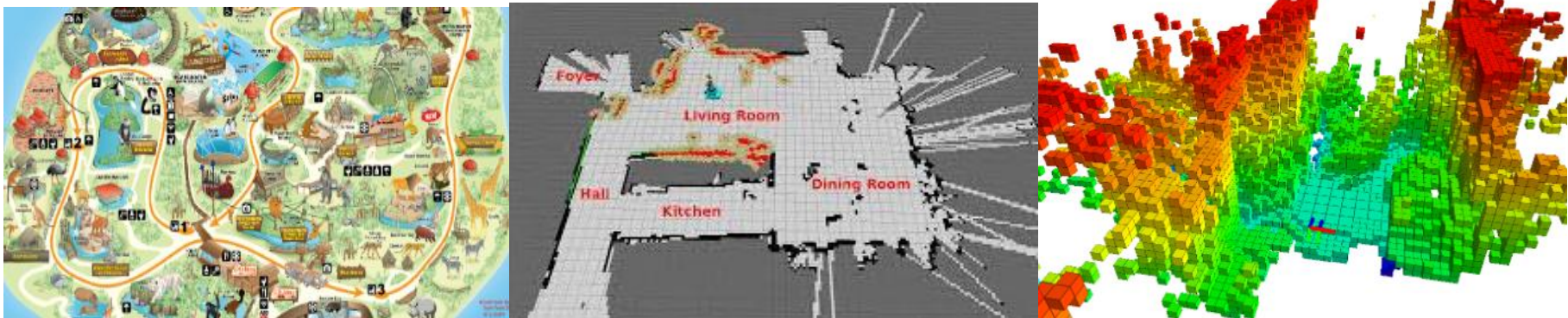
where \mathbf{T} is the 6-DoF pose of the vehicle, \mathbf{v} is the velocity of the vehicle, b_a and b_g are the biases of the accelerometer and gyroscope respectively.

-**biases** are necessary for computing **the actual sensor angular velocity and acceleration** from the raw measurements

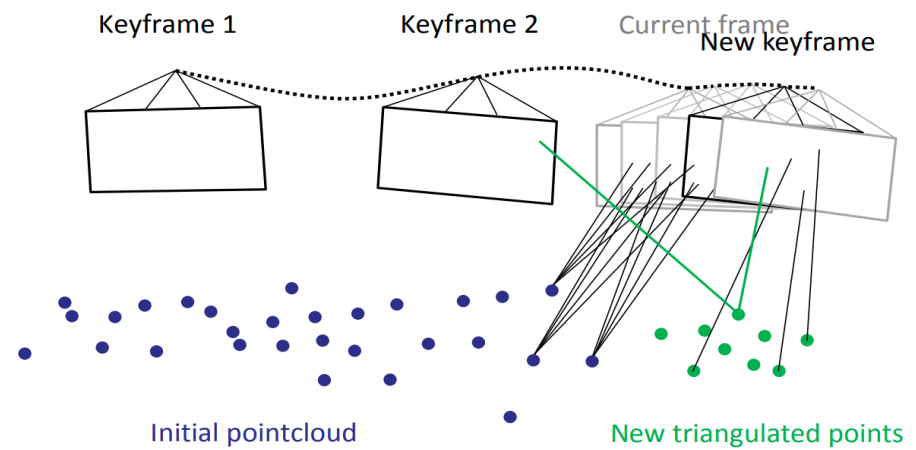
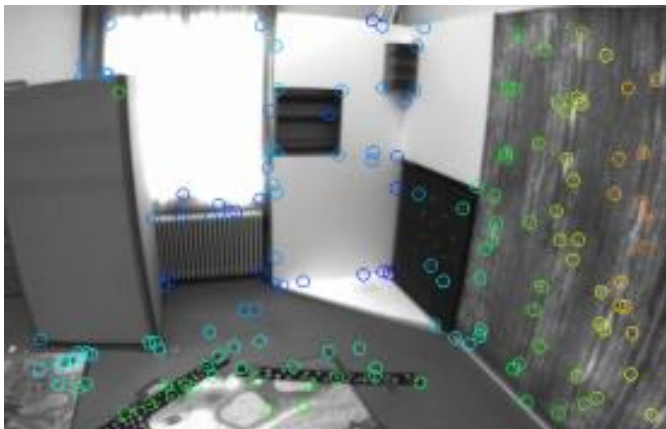
-**velocity** is needed for **integrating acceleration** to get position.

map

What is the map in VIO?



Interesting points in environment



Observation --- IMU preintegration

What is IMU Preintegration

Reparametrization of the relative motion constraints from IMU measurements integrated **between frames**. Repeated integration when the state estimate changes can be avoided by the Preintegration.

Why do we need IMU preintegration?

It is infeasible for real-time applications to add a state at every IMU measurement, the problem complexity grows with the dimension of the states. So we group the IMU measurements between image frames to form a **pseudo super measurement**.

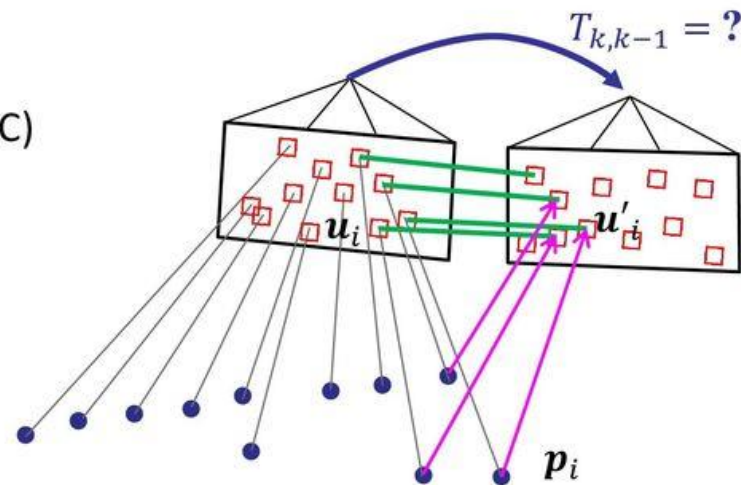
Observation

Geometry/Photometric measurement

Feature-based methods

1. Extract & match features (+RANSAC)
2. Minimize **Reprojection error** minimization

$$T_{k,k-1} = \arg \min_T \sum_i \| \mathbf{u}'_i - \pi(\mathbf{p}_i) \|_{\Sigma}^2$$

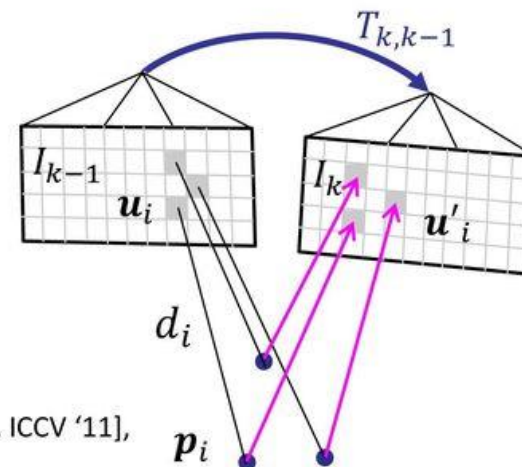


Direct methods

1. Minimize **photometric error**

$$T_{k,k-1} = \arg \min_T \sum_i \| I_k(\mathbf{u}'_i) - I_{k-1}(\mathbf{u}_i) \|_{\sigma}^2$$

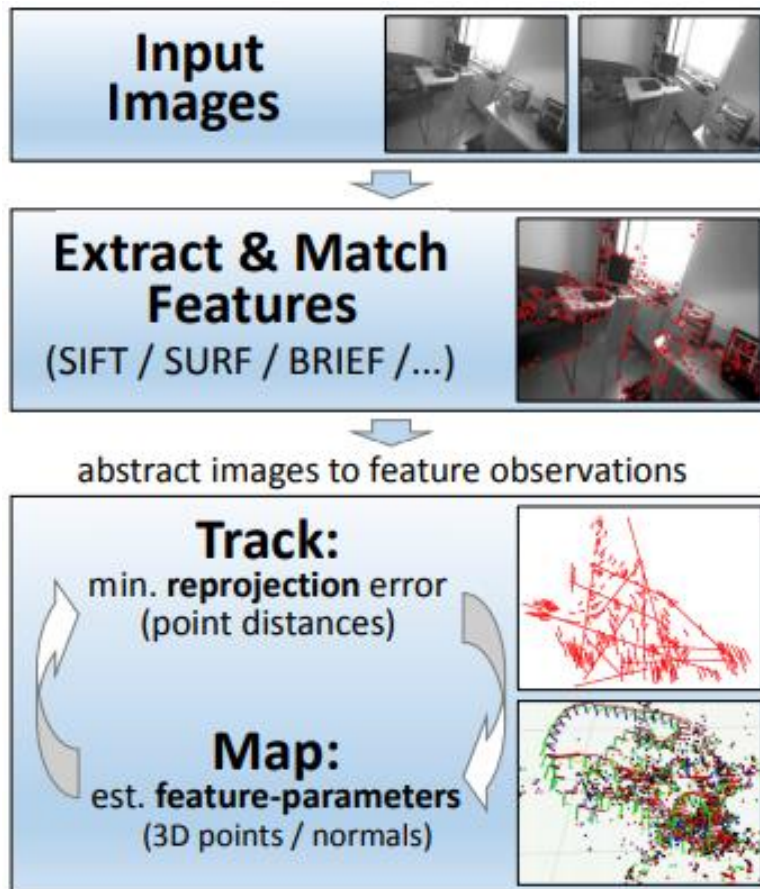
where $\mathbf{u}'_i = \pi(T \cdot (\pi^{-1}(\mathbf{u}_i) \cdot \mathbf{d}))$



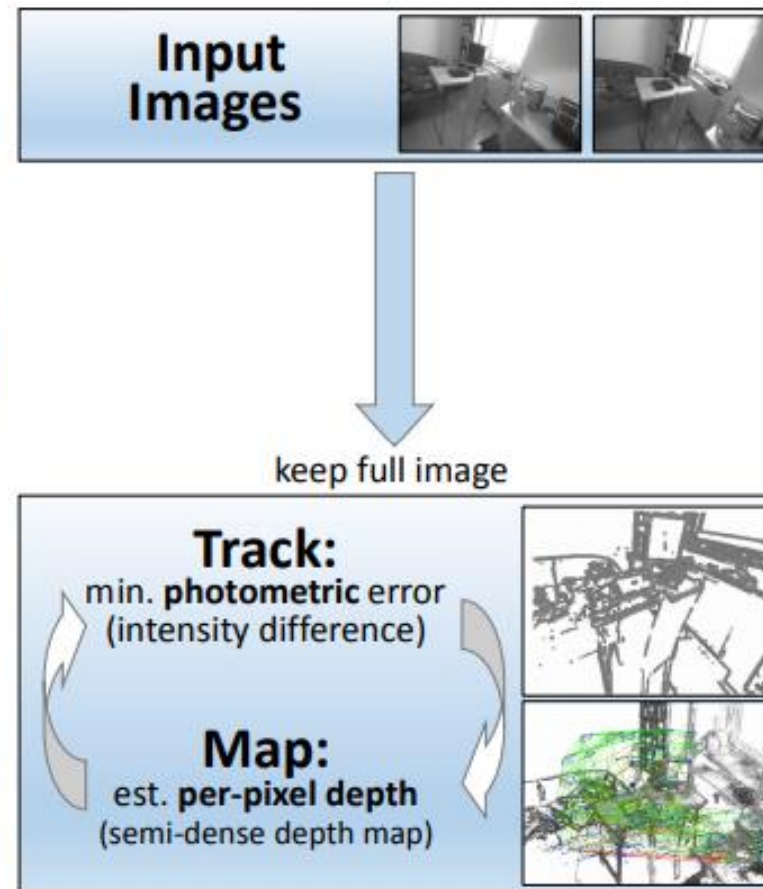
[Jin, Favaro, Soatto'03] [Silveira, Malis, Rives, TRO'08], [Newcombe et al., ICCV '11], [Engel et al., ECCV'14], [Forster et al., ICRA'14]

Indirect vs Direct method

Indirect (feature based) method



Direct method



Indirect vs Direct method

Feature-Based

can only use & reconstruct corners

faster

flexible: outliers can be removed retroactively.

robust to inconsistencies in the model/system (rolling shutter).

decisions (KP detection) based on less complete information.

no need for good initialization.

~20+ years of intensive research

Direct

can use & reconstruct whole image

slower (but good for parallelism)

inflexible: difficult to remove outliers retroactively.

not robust to inconsistencies in the model/system (rolling shutter).

decision (linearization point) based on more complete information.

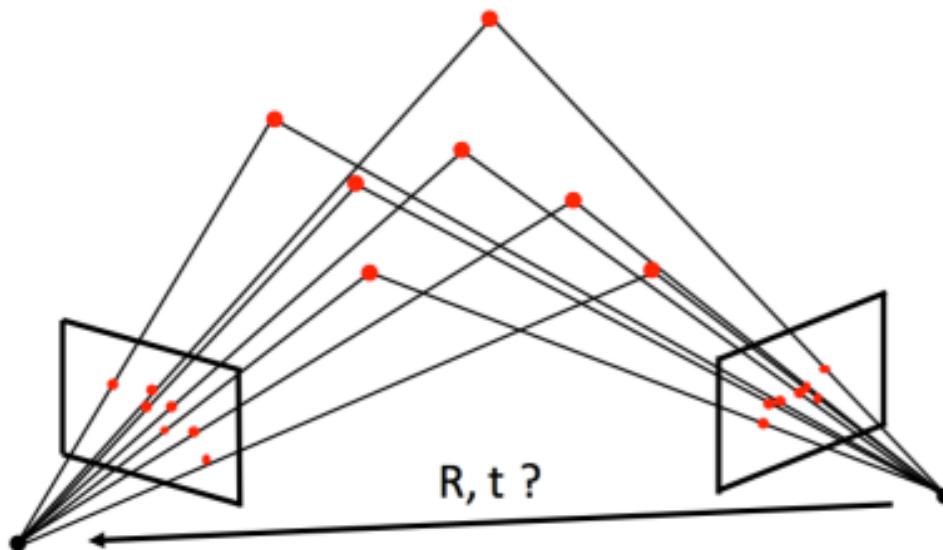
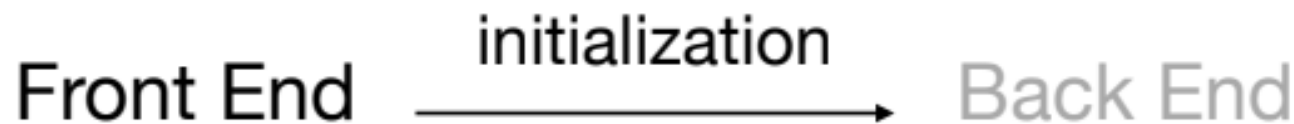
needs good initialization.

~4 years of research (+5years 25 years ago)

- How to process image info?
- How to select interesting points on image frame?
- How do we find and use the connection between consecutive frames?
- How to extract motion from frames?
- Does every frame should be treated equally?
- What is front end and back end?
- Why do we need initialization?
- ...

Visual processing pipeline

VIO/SLAM is mainly divided into two parts: the **front end** and the **back end**. **Front end** roughly estimates the motion of adjacent images as well as IMU preintegration constraint and provides a **good initial value for the back end**.

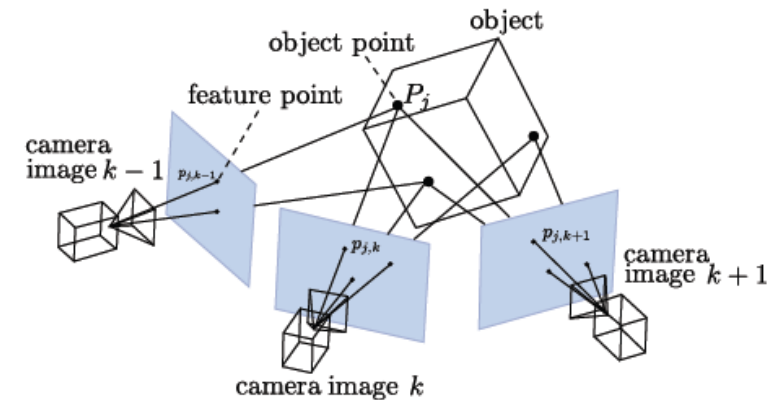


1. Data Selection
 1. Point
 2. Frame
2. Data Association
 1. Feature Matching
 2. Optical Flow
3. Initial Pose and Depth Estimation
 1. Geometric approach
 2. Direct Image alignment
 3. Pose-only BA

Data Selection --- Geometry

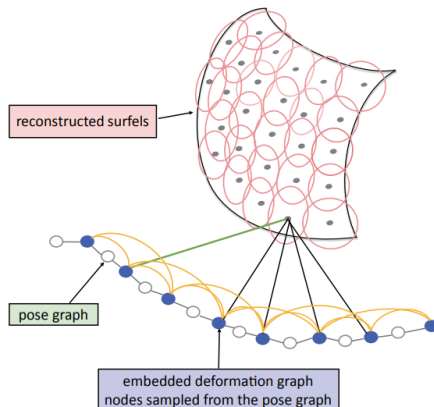
Geometry

Method	Sensors	Back-end	Geometry
ORB-SLAM [22]	mono	g2o	points
DSO [23]	mono	g2o	points
VINS-mono [24]	mono/IMU	Ceres	points
VINS-Fusion [25]	mono/Stereo/IMU	Ceres	points
ROVIOLI [26]	stereo/IMU	EKF	points
ElasticFusion [18]	RGB-D	alternation	surfels
Voxblox [27]	RGB-D	[26]	TSDF

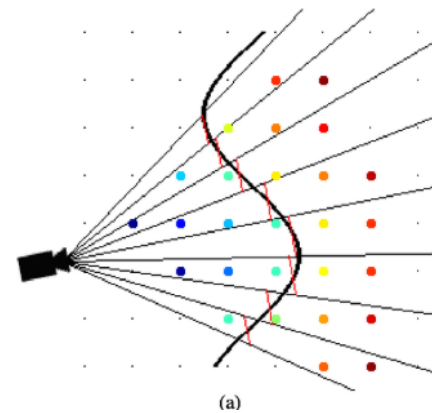


Points

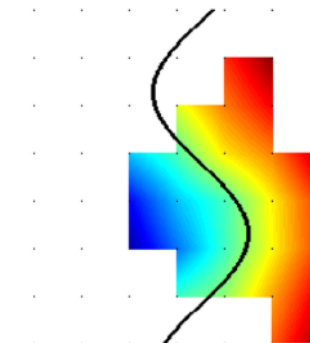
open-source libraries for visual and visual inertial SLAM



surfel



(a)



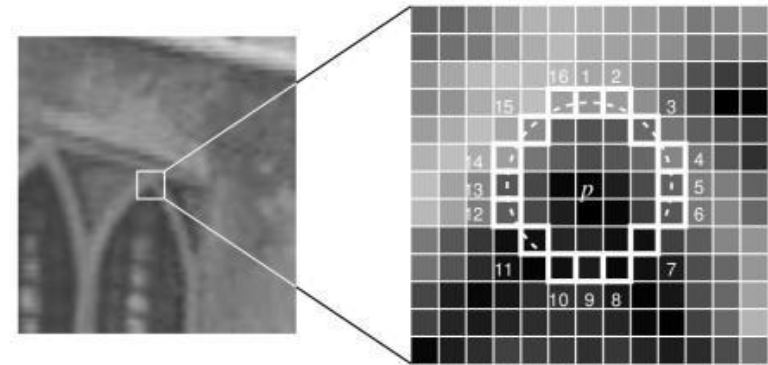
(b)

truncated signed distance function (TSDF)

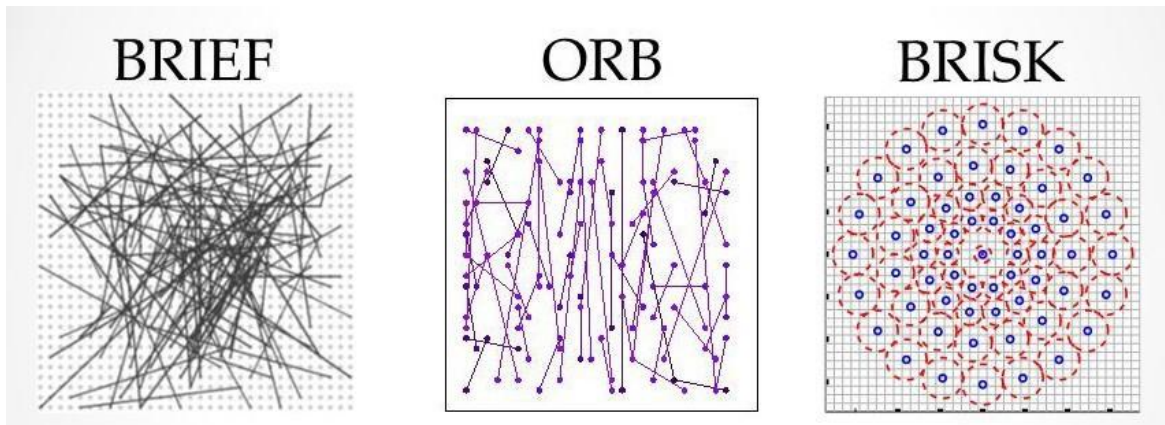
Data Selection --- Geometry

FAST Corner Detection: points with weak intensity variations

The pixel p is a corner if there exists a set of n contiguous pixels in the circle (of 16 pixels) which are all brighter than I_p+t , or all darker than I_p-t .

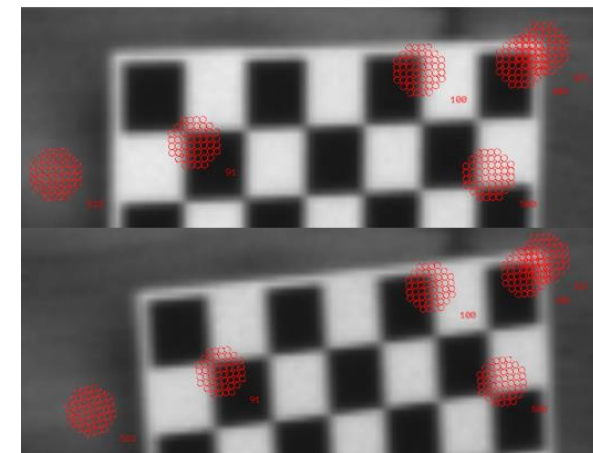


Indirect Method



Feature descriptor (fingerprint)

Direct Method



Patch around the feature

Data Selection --- frame

Keyframe: the sub-set of frames we selected to do successive refinement steps which usually applied by **iterative non-linear optimization** techniques—such as bundle adjustment.

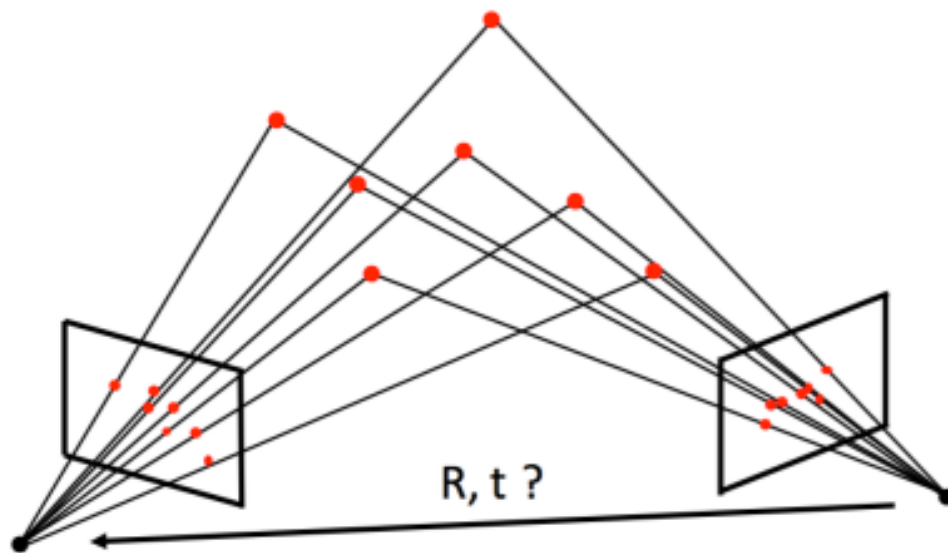
Typical selection criteria (from the last keyframe to the latest frame)

- **Pose** change bigger than certain threshold
 - **Mean square optical flow** larger than certain threshold
- during initial coarse tracking.

$$f := \left(\frac{1}{n} \sum_{i=1}^n \|\mathbf{P} - \mathbf{P}'\|^2 \right)^{\frac{1}{2}}$$

- **Photometric difference** bigger than certain value
- ...

Front End $\xrightarrow{\text{initialization}}$ Back End



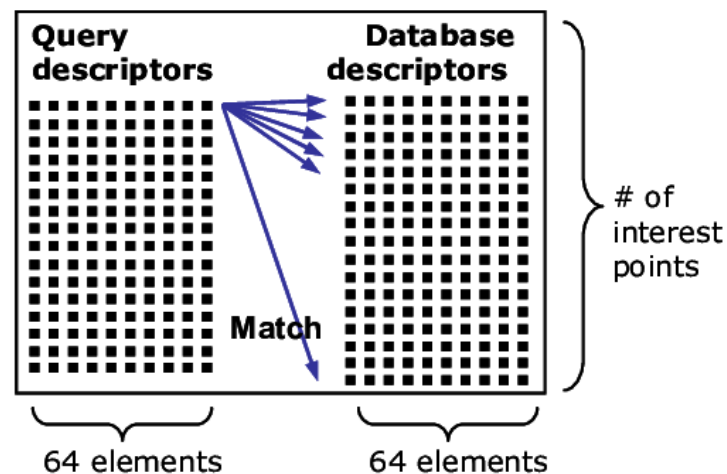
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Data association

Indirect method (feature matching)

Algorithms

- Brute-Force Matcher
- FLANN(Fast Library for Approximate Nearest Neighbors) Matcher



How do we improve this **time consuming** feature matching module in indirect method ?

Use optical flow!

Data association

Indirect method (Optical Flow)

Optical Flow: Given two consecutive image frames, estimate the **motion of each pixel**

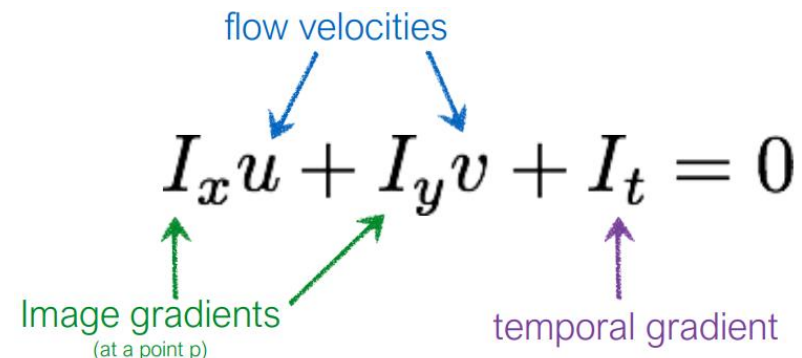
Assumptions: **Brightness constancy** and **Small motion**

Intensity function $I(x + u\delta t, y + v\delta t, t + \delta t) = I(x, y, t)$

Linearize it with multivariable Taylor series expansion

$$I(x, y, t) + \frac{\partial I}{\partial x} \delta x + \frac{\partial I}{\partial y} \delta y + \frac{\partial I}{\partial t} \delta t = I(x, y, t)$$

$$\frac{\partial I}{\partial x} \delta x + \frac{\partial I}{\partial y} \delta y + \frac{\partial I}{\partial t} \delta t = 0$$



flow velocities

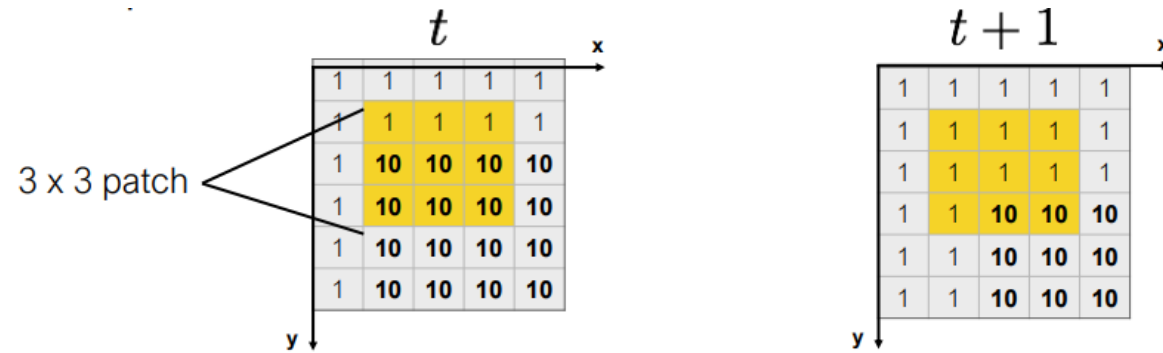
$$I_x u + I_y v + I_t = 0$$

Image gradients
(at a point p)

temporal gradient

The diagram illustrates the equation $I_x u + I_y v + I_t = 0$. Blue arrows labeled 'flow velocities' point to u and v . Green arrows labeled 'Image gradients (at a point p)' point to I_x and I_y . A purple arrow labeled 'temporal gradient' points to I_t .

Example of image and temporal gradients



flow velocities

$$I_x u + I_y v + I_t = 0$$

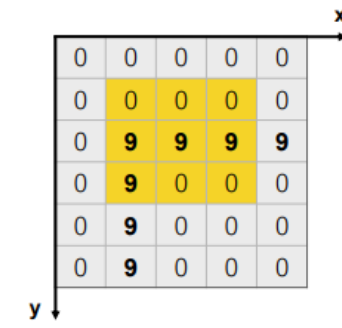
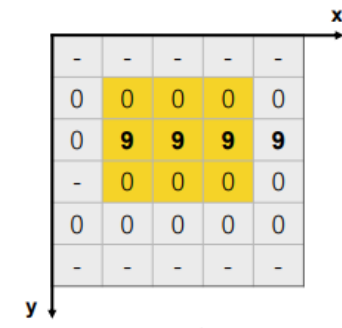
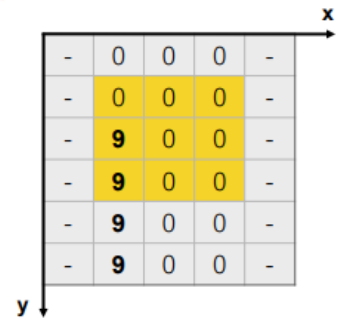
Image gradients (at a point p)

temporal gradient

$$I_x = \frac{\partial I}{\partial x}$$

$$I_y = \frac{\partial I}{\partial y}$$

$$I_t = \frac{\partial I}{\partial t}$$



-101

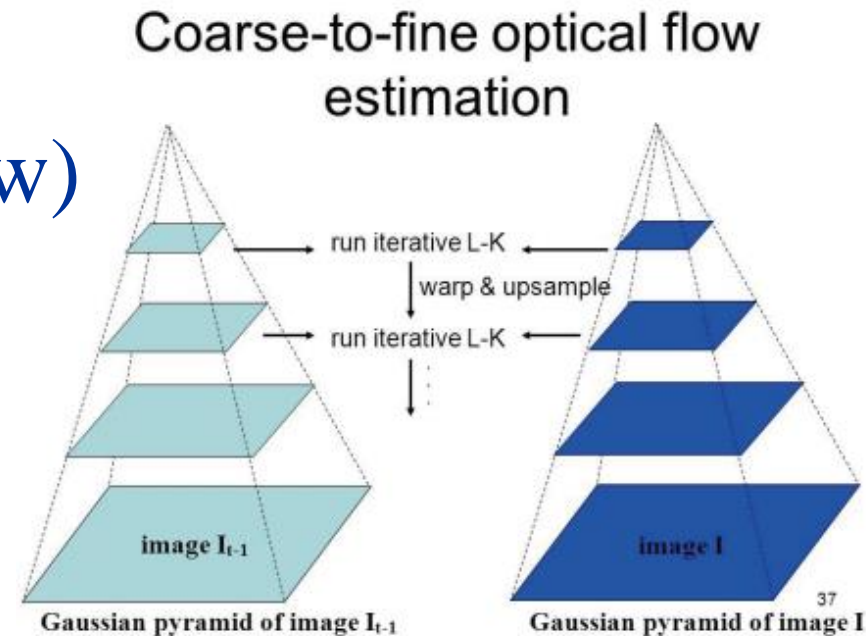
-1
0
1

Data association

Indirect method (Optical Flow)

$$I_x \overset{\text{unknown}}{\circledast} u + I_y \overset{\text{unknown}}{\circledast} v + I_t = 0$$

known



Using a 5 x 5 image patch, gives us 25 equations

$$\begin{aligned}
 I_x(\mathbf{p}_1)u + I_y(\mathbf{p}_1)v &= -I_t(\mathbf{p}_1) \\
 I_x(\mathbf{p}_2)u + I_y(\mathbf{p}_2)v &= -I_t(\mathbf{p}_2) \\
 &\vdots \\
 I_x(\mathbf{p}_{25})u + I_y(\mathbf{p}_{25})v &= -I_t(\mathbf{p}_{25})
 \end{aligned}
 \Rightarrow
 \begin{bmatrix}
 \sum_{p \in P} I_x I_x & \sum_{p \in P} I_x I_y \\
 \sum_{p \in P} I_y I_x & \sum_{p \in P} I_y I_y
 \end{bmatrix}
 \begin{bmatrix}
 u \\
 v
 \end{bmatrix}
 = -
 \begin{bmatrix}
 \sum_{p \in P} I_x I_t \\
 \sum_{p \in P} I_y I_t
 \end{bmatrix}$$

$$x = (A^\top A)^{-1} A^\top b$$


Use optical flow results as **initial guess** for feature matching

Data association --- Direct method

Direct minimization of photometric error

$$E(\xi) = \sum_{\mathbf{p}_i \in \Omega_{\text{ref}}} (I_{\text{ref}}(\mathbf{p}_i) - I(\mathbf{p}'_i))^2$$

camera pose → ξ
 sum over valid ref. pixel → $\sum_{\mathbf{p}_i \in \Omega_{\text{ref}}}$
 ref. image → $I_{\text{ref}}(\mathbf{p}_i)$
 new image → $I(\mathbf{p}'_i)$
 ref. depth → d



$$\mathbf{p}'_i = \omega(\mathbf{p}_i, d, \xi) = \pi\left(K(R_\xi K^{-1}d \begin{pmatrix} \mathbf{p}_{i,x} \\ \mathbf{p}_{i,y} \\ 1 \end{pmatrix} + \mathbf{t}_\xi)\right)$$

$$\pi(x, y, z) := \begin{pmatrix} x/z \\ y/z \end{pmatrix}$$

$$\begin{pmatrix} R_\xi & \mathbf{t}_\xi \\ \mathbf{0} & 1 \end{pmatrix} := \exp(\hat{\xi})$$

$\omega(\mathbf{p}_i, d, \xi)$ „warps“ a pixel from ref. image to new image

Data association --- Direct method

Iterative the following steps till converge to solve the photometric optimization problem

$$E(\xi) = \sum_{\mathbf{p}_i \in \Omega_{\text{ref}}} (I_{\text{ref}}(\mathbf{p}_i) - I(\mathbf{p}'_i))^2$$

1. Linearize wrt. left-multiplied increment to pose $\xi^{(n)}$:

$$J_{\mathbf{r}} := \left. \frac{\partial \mathbf{r}(\epsilon \circ \xi^{(k)})}{\partial \epsilon} \right|_{\epsilon=0} \in R^{n \times 6}$$

2. Solve for increment

$$\delta_{\xi} = -(J_{\mathbf{r}}^T J_{\mathbf{r}})^{-1} J_{\mathbf{r}}^T \mathbf{r}(\xi^{(k)})$$

3. Apply increment $\xi^{(k+1)} = \delta_{\xi} \circ \xi^{(k)}$

Data association

Relationship between optical flow and direct method



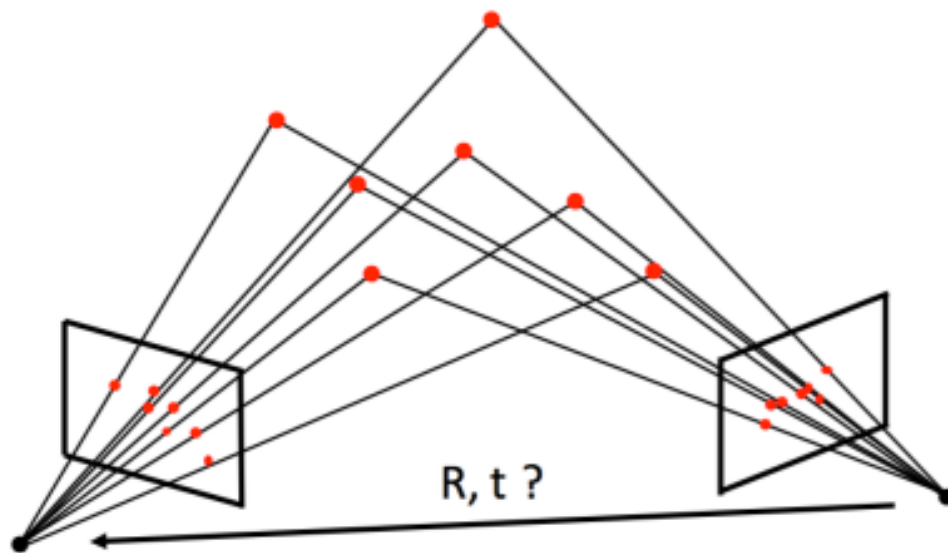
Direct method derived from optical method

- Both have strong assume on **brightness consistent** (not suitable for strong reflection scenario, e.g. metal and glass)

Differences:

- Optical flow normally linearizes the intensity function **wrt. pixel coordinate**. (It could be generalized to apply with warp function)
- Direct method linearizes the cost function **wrt. 6D pose** parameter
- Direct method satisfies implicitly the **epipolar constrain**, while optical flow violates the epipolar constraints

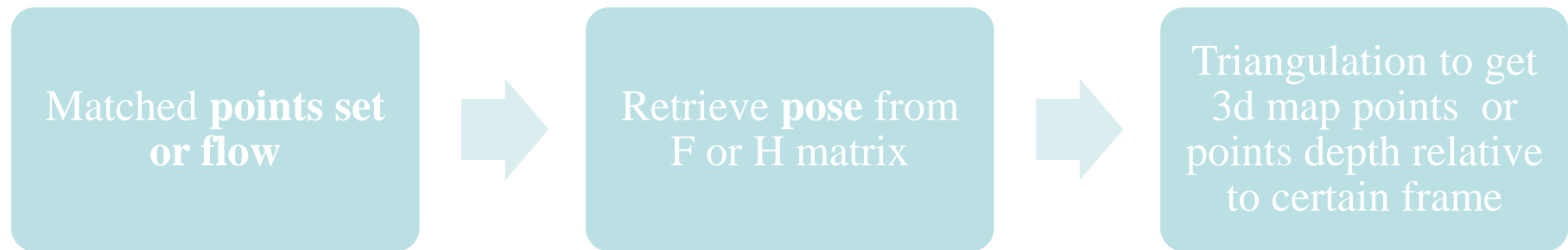
Front End $\xrightarrow{\text{initialization}}$ Back End



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Initial pose and depth estimation

Initialization of pose and points at the very beginning:



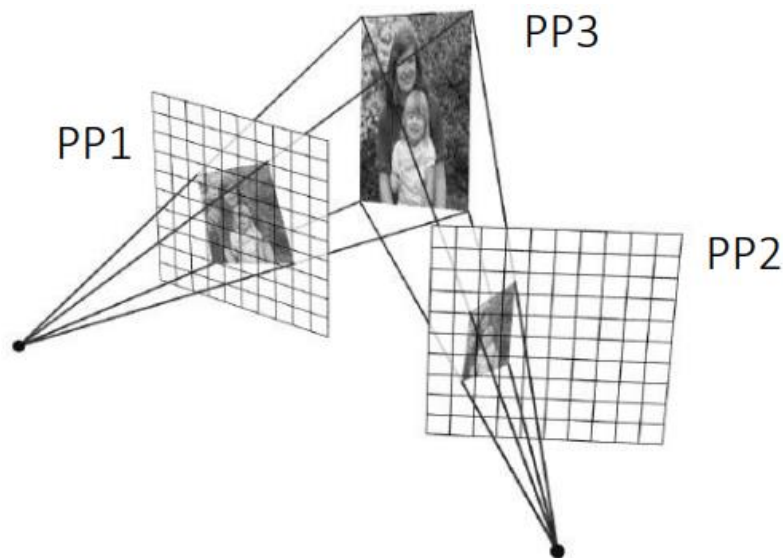
Tracking after the system has already initialized:



What is Essential, Fundamental, and Homography matrix?
How to do triangulation to get 3D points?

Initial pose and depth estimation

Homograph (H) Matrix



A projective transformation a.k.a. a **Homograph (H) Matrix** is the kind of transformation to warp projective plane 1 into projective plane 2

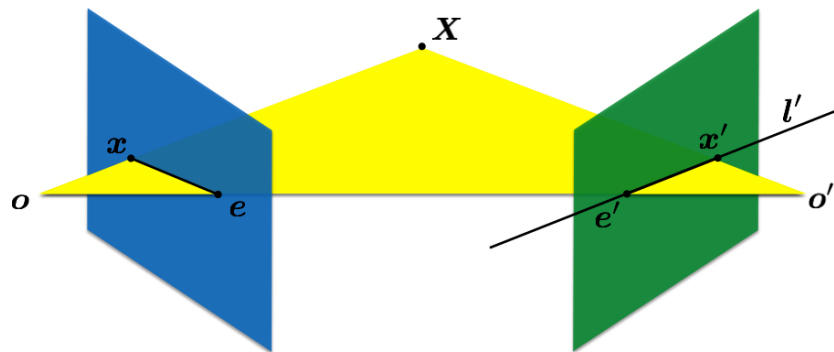
$$P' = H \cdot P \quad \text{or} \quad \begin{bmatrix} x' \\ y' \\ 1 \end{bmatrix} = \alpha \begin{bmatrix} h_1 & h_2 & h_3 \\ h_4 & h_5 & h_6 \\ h_7 & h_8 & h_9 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

When can we use homographies?

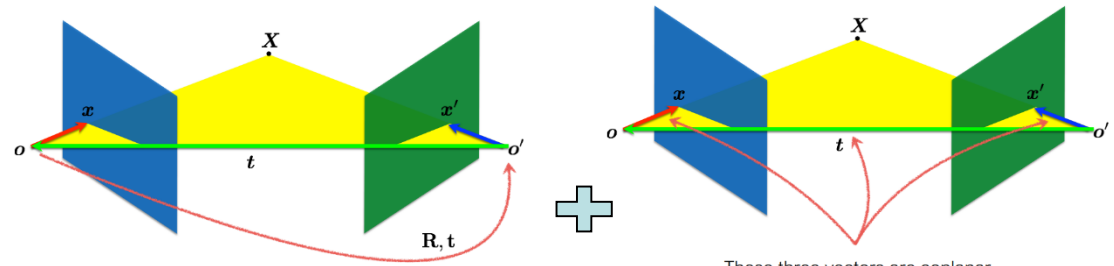
1. the scene is planar;
2. the scene is very far or has small (relative) depth variation → scene is approximately planar

Initial pose and depth estimation

Essential (E) Matrix



$$\mathbf{x}'^T \mathbf{E} \mathbf{x} = 0$$



rigid motion

$$\mathbf{x}' = \mathbf{R}(\mathbf{x} - \mathbf{t})$$

coplanarity

$$(\mathbf{x} - \mathbf{t})^T (\mathbf{t} \times \mathbf{x}) = 0$$

$$(\mathbf{x}'^T \mathbf{R})(\mathbf{t} \times \mathbf{x}) = 0$$

$$(\mathbf{x}'^T \mathbf{R})([\mathbf{t}_\times] \mathbf{x}) = 0$$

$$\mathbf{x}'^T (\mathbf{R}[\mathbf{t}_\times]) \mathbf{x} = 0$$

$$\mathbf{x}'^T \mathbf{E} \mathbf{x} = 0$$

The fundamental matrix is a generalization of the essential matrix, where the assumption of Identity matrices is removed

$$\mathbf{F} = \mathbf{K}'^{-T} \mathbf{E} \mathbf{K}^{-1}$$

Initial pose and depth estimation

How to solve **F**, **E**, or **H** matrix?

Assume we have M matched image points

$$\{\mathbf{x}_m, \mathbf{x}'_m\} \quad m = 1, \dots, M$$

Each correspondence should satisfy

$$\mathbf{x}'_m{}^T \mathbf{F} \mathbf{x}_m = 0 \quad \text{or} \quad \mathbf{x}' = \mathbf{H} \mathbf{x}$$

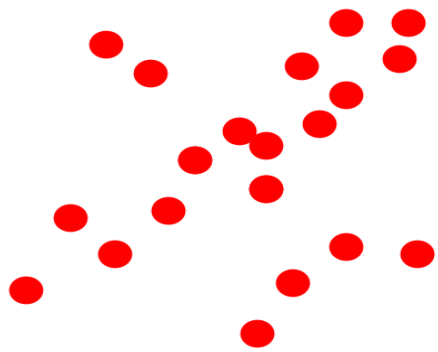
Then with at least 5 points you can solve for the 3x3 **E** matrix and with at least 4 points pair the 3x3 **H** matrix could be solved.

Problem	Inputs	Model to find	Basic Equation	d.o.f.	Min. # of matches	Minimal solution
Camera Location	$\mathbf{u}_{ij}, \mathbf{x}_{wj}$	Pose \mathbf{T}_{iw}	$\pi_i(\mathbf{T}_{iw}, \mathbf{x}_{wj})$	6	3	p3p
Initialize 3D scene	$\mathbf{u}_{1j}, \mathbf{u}_{2j}$	Essential Matrix $\mathbf{E}_{12} = [\mathbf{t}]_{\times} \mathbf{R}$	$\mathbf{u}_{1j}^T \mathbf{E}_{12} \mathbf{u}_{2j} = 0$	5	5	5-point 8-point
Initialize 2D scene	$\mathbf{u}_{1j}, \mathbf{u}_{2j}$	Homography \mathbf{H}_{12}	$\mathbf{u}_{1j} = \mathbf{H}_{12} \mathbf{u}_{2j}$	8	4	

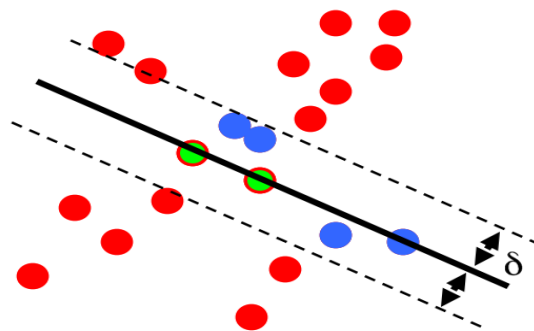
Initial pose and depth estimation

RANSAC : Find matching points that agree with the H or F matrix

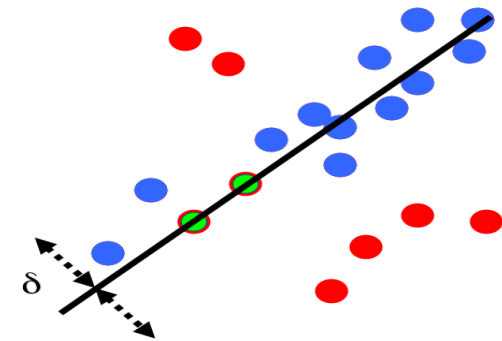
Example 1: Fitting lines with outliers



Data points

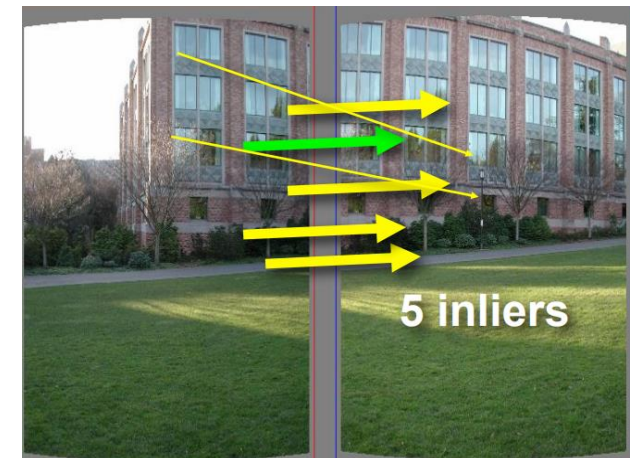
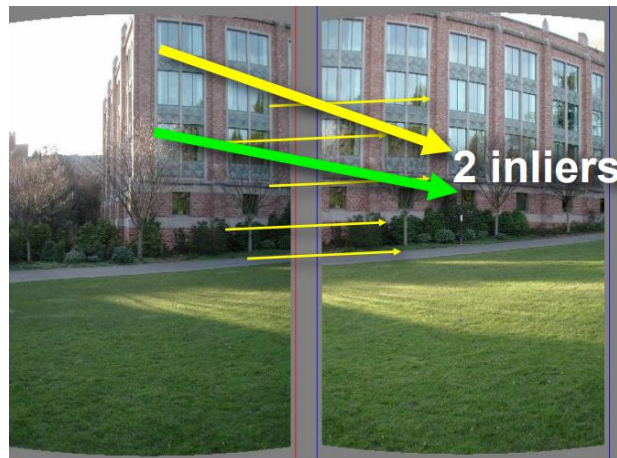


Inline count: $N = 6$



$N = 14$

Example 2



Initial pose and depth estimation

Search for consensus with a robust technique: RANSAC

RANSAC (P) return M and S

-- P: set of potential matches

-- M: alignment model found (requires at least k matchings)

-- S: set of supporting matches

for i = 1..max_attempts

$S_i \leftarrow$ choose randomly k matchings from P

$M_i \leftarrow$ compute alignment model from S_i

$S_i^* \leftarrow$ matchings in P that agree with M_i (with tolerance ϵ)

if $\#(S_i^*) >$ consensus_threshold

$M_i^* \leftarrow$ compute alignment model from S_i^* (using least squares)

return M_i^* and S_i^*

end if

endfor

return failure

Initial pose and depth estimation

Model selection in initialization: **Essential Matrix vs Homography**

They are both 3 x 3 matrices but ...

$$l' = \mathbf{E}x$$

Essential matrix maps a
point to a line

$$x' = \mathbf{H}x$$

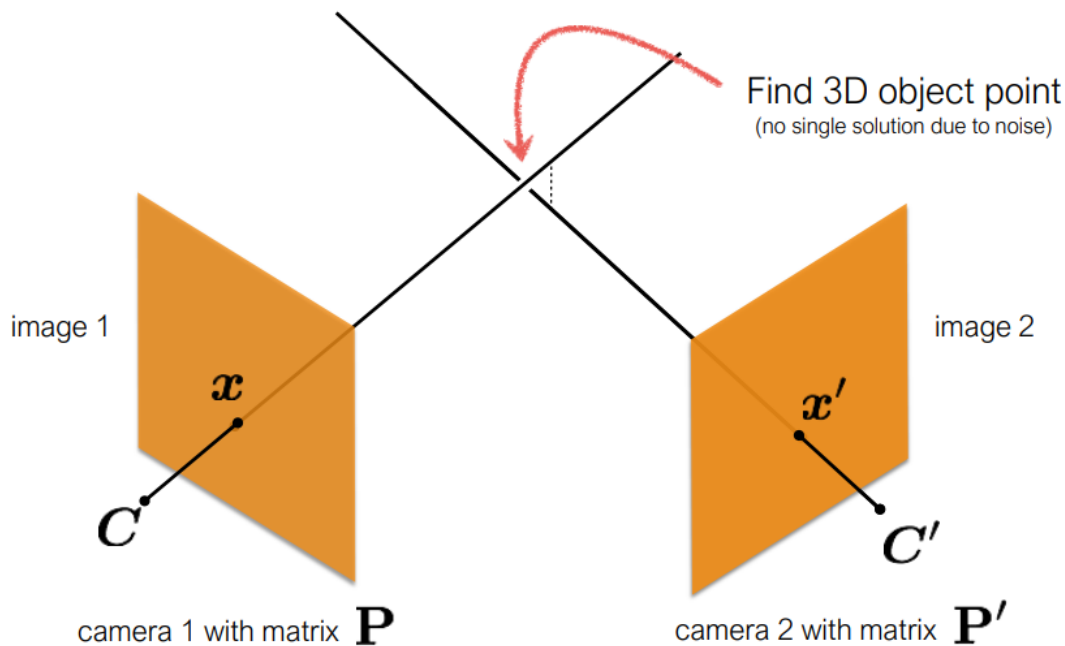
Homography maps a
point to a point

	H matrix	F matrix
Scene	A (nearly) planar scene or when there is low parallax	A non-planar scene with enough parallax
Retrieved motion hypotheses	8	4

Get the best solution with most points seen in front of both cameras and with low Reprojection error from motion hypotheses

Initial pose and depth estimation

Triangulation



Given a set of (noisy) matched points

$$\{\mathbf{x}_i, \mathbf{x}'_i\}$$

and camera matrices

$$\mathbf{P}, \mathbf{P}'$$

Estimate the 3D point

$$\mathbf{X}$$

$$\mathbf{x} = \alpha \mathbf{P} \mathbf{X}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \alpha \begin{bmatrix} p_1 & p_2 & p_3 & p_4 \\ p_5 & p_6 & p_7 & p_8 \\ p_9 & p_{10} & p_{11} & p_{12} \end{bmatrix} \begin{bmatrix} X \\ Y \\ Z \\ 1 \end{bmatrix}$$

Back End



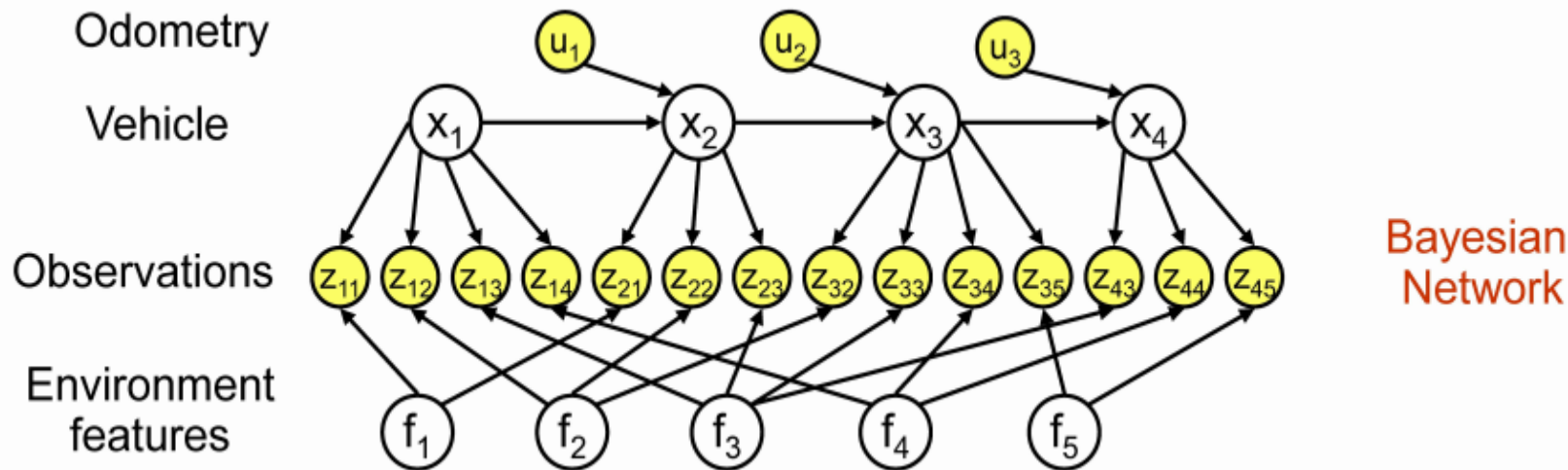
Minimize a non-linear energy that consists of reprojection terms, IMU terms

$$E = \sum_{\substack{i \in \mathcal{P} \\ t \in \text{obs}(i)}} \mathbf{r}_{it}^T \Sigma_{it}^{-1} \mathbf{r}_{it} + \sum_{(i,j) \in \mathcal{C}} \mathbf{r}_{ij}^T \Sigma_{ij}^{-1} \mathbf{r}_{ij}.$$

Reprojection/Photometric terms are summed over the set of points \mathcal{P} and for each point i over the set $\text{obs}(i)$ of frames where the point is observed

IMU preintegration factors summed over the set \mathcal{C} which contains pairs of frames which are connected by IMU constraint

Solve the **non-linear least-squares optimization problem** with Gaussian-Newton or Levenberg-Marquardt



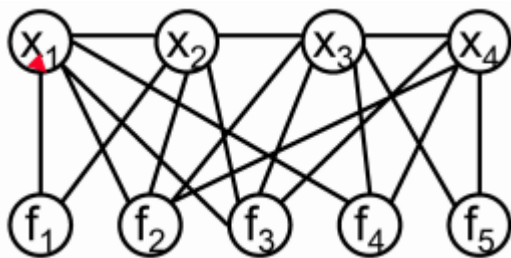
How many frames/nodes/states do we need to consider during the back end optimization?

Highly correlated with the computational demand and accuracy

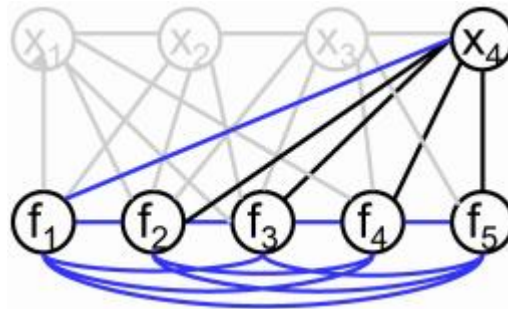
Three major tightly coupled VIO categories

Categorized by the number of camera-poses involved in the estimation :

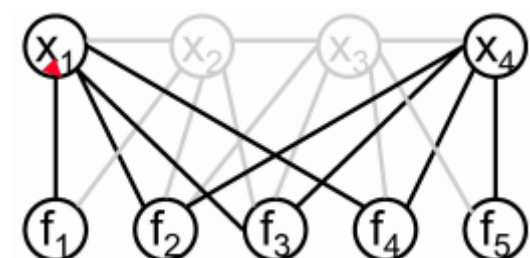
- **Filtering methods** only estimate the latest state.
- **Full state optimization** (or batch nonlinear least-squares algorithms) optimize the complete history of states
- **Fixed-lag optimization** (or sliding window estimators) consider a window of the latest states



Original Problem



Filter approach



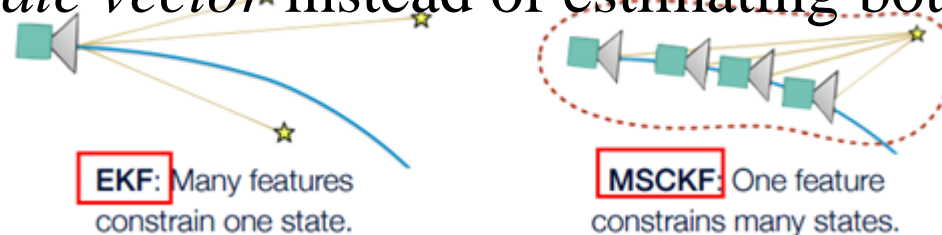
keyframe optimization method

Filtering algorithms

Filtering algorithms enable efficient estimation by restricting the inference process to the latest state of the system.

Typical work: Multi-State Constraint Kalman filter (MSCKF)

A structure-less approach where *landmark positions are marginalized out of the state vector* instead of estimating both the poses and landmarks



Pros

Avoid the complexity of the filter (e.g., EKF) growing quadratically in the number of estimated landmarks.

Cons

Less accuracy: the processing of landmark measurements needs to be delayed until all measurements of a landmark are obtained

Full state optimization

Full smoothing methods estimate the entire history of the states by solving a large nonlinear optimization problem

Pros: guarantees the **highest accuracy**, since it update the linearization point of the complete state history as the estimate evolves.

Cons: the **complexity** of the optimization problem is approximately cubic with respect to the dimension of the states

Common practice:

- keep selected keyframes (**ORB SLAM**)
- run optimization in a parallel tracking and mapping architecture (**SVO**)
- incremental smoothing techniques (**iSAM2**)

Mur-Artal, Raul, Jose Maria Martinez Montiel, and Juan D. Tardos. "ORB-SLAM: a versatile and accurate monocular SLAM system." *IEEE transactions on robotics* 31.5 (2015): 1147-1163.

Forster, Christian, et al. "SVO: Semidirect visual odometry for monocular and multicamera systems." *IEEE Transactions on Robotics* 33.2 (2016): 249-265.

Kaess, Michael, et al. "iSAM2: Incremental smoothing and mapping using the Bayes tree." *The International Journal of Robotics Research* 31.2 (2012): 216-235.

Fixed-lag Optimization

Fixed-lag smoothers estimate the **states** that fall within a given **time window**, while marginalizing out older states.

Pros:

- more **accurate** than filtering

Cons:

- the marginalization of the states outside the estimation window can lead to dense Gaussian priors, which hinders efficient matrix operations. (Can be solved with factor recovery method etc.)

Typical work:

Basalt: Visual-Inertial Mapping with Non-Linear Factor Recovery

Framework Example: SVO

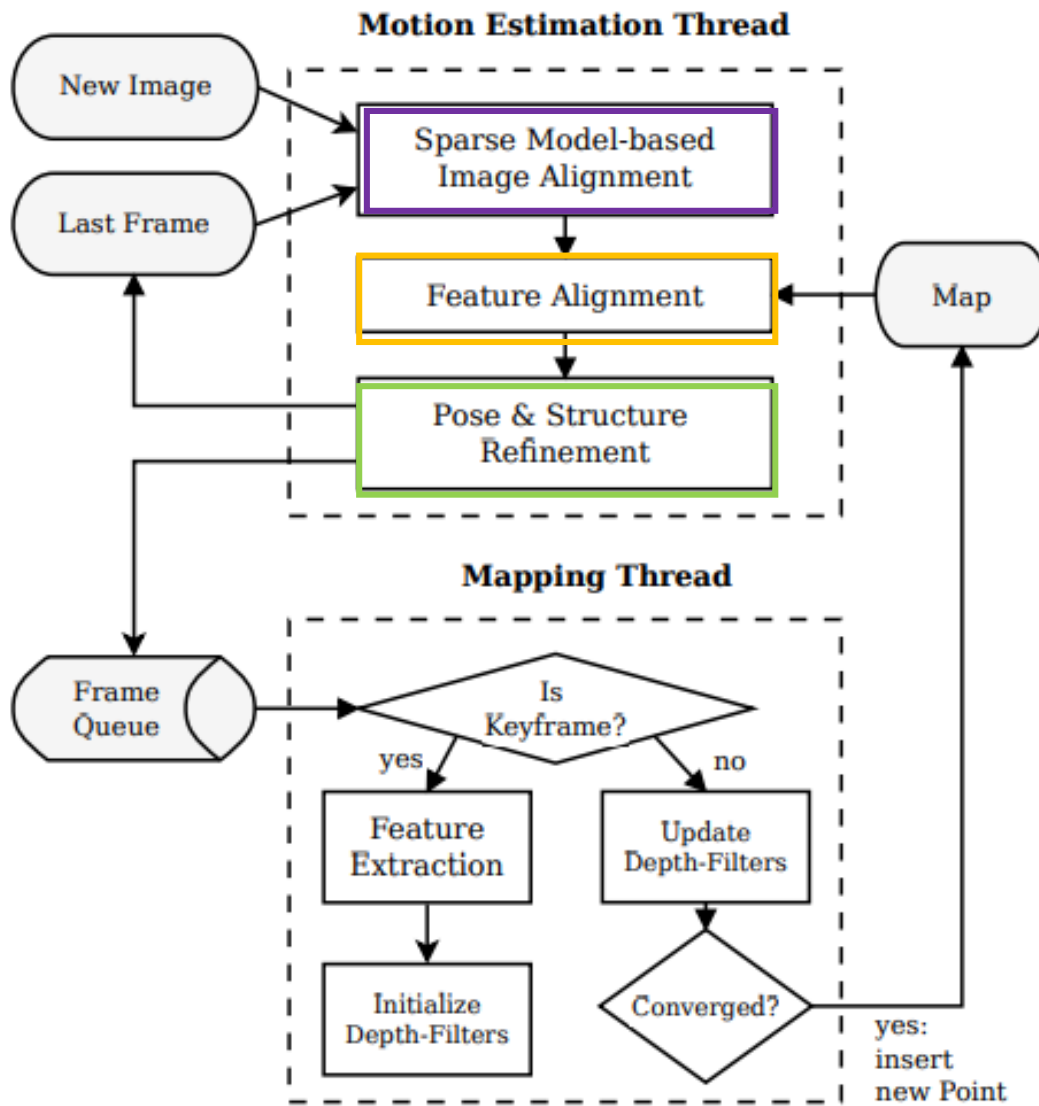
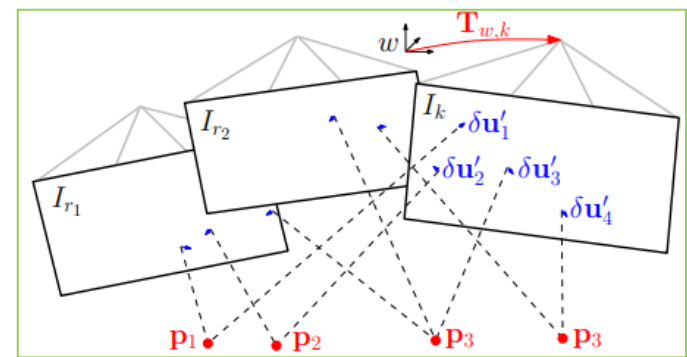
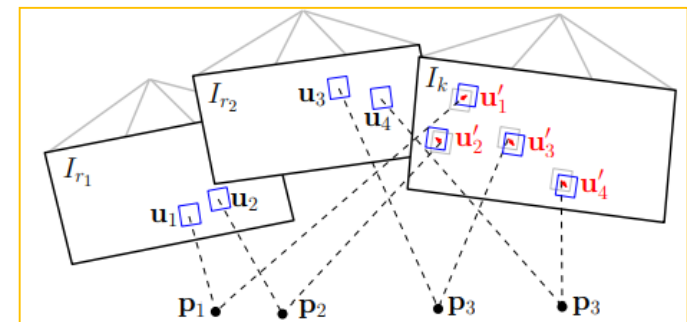
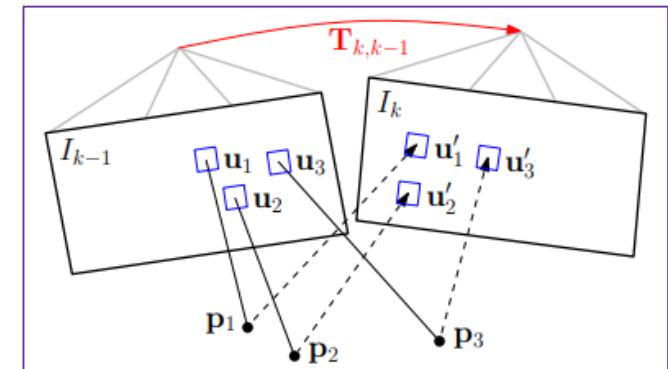


Fig. 1: Tracking and mapping pipeline



red: parameters to optimize
blue: optimization cost

Our next plan regarding VIO

VO Front End Improvement

- IMU prior integration, for robust feature tracking under high rotational motion

Computational Cost Reduction

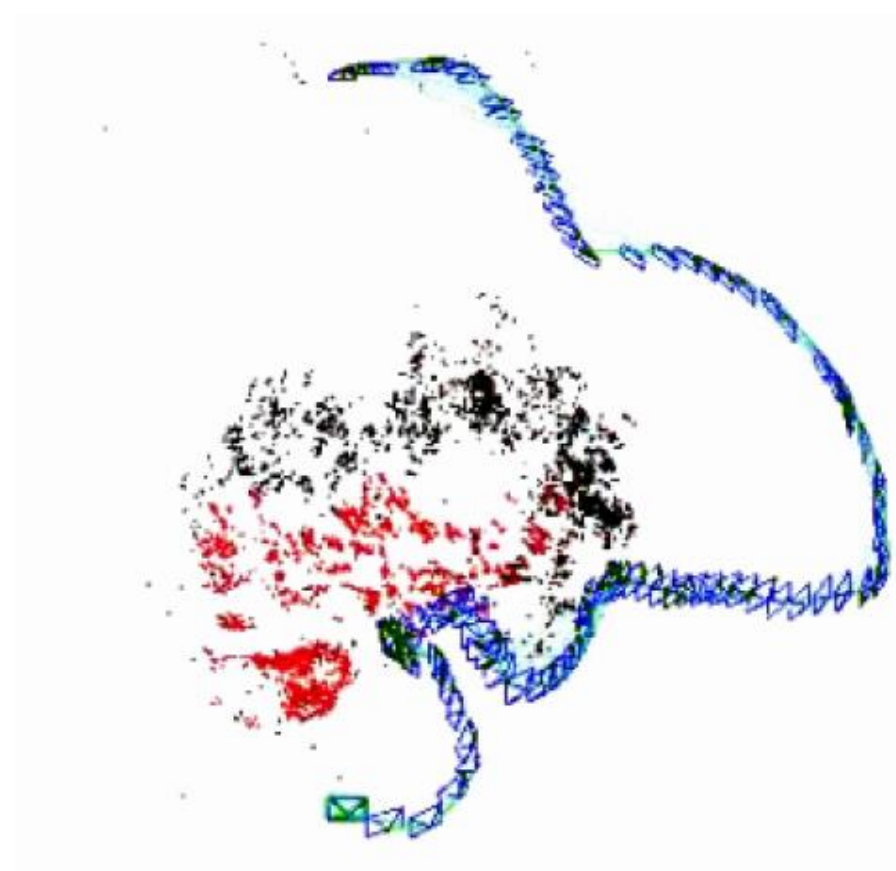
- Visual Odometry computation with known depth generated by simulator and Pengfei's Algorithm, removing triangulation calculation in mapping.

Summary

- SLAM and VIO problem formulation
- Observation model: Geometry/Photometric measurement
- Front End in SLAM/VIO
 - Direct and indirect method
 - Optical flow
 - Data selection and association
 - Visual initialization
 - Basics in homography, epipolar geometry and triangulation
- Common practice of SLAM/VIO: filtering and optimization based
- Our short-term plan

Key topics not covered here

- Lie Group and rigid body Kinematics
- IMU Initialization in VIO
- IMU preintegration details
- Depth filter
- Back end optimization
- Loop closure
- Fisheye camera model
- Deep Learning Adaption
 - FlowNet
 - MonoDepth
 - ...



Thank you !