

Geometric Reasoning in 3D Environments Using SOS Programming

Vikas Sindhwani

Google Brain sindhwani@google.com

Workshop on Solving Large-scale SDPs in Control, Robotics, and Machine Learning 55th IEEE Conference on Decision and Control, December 11th, 2016

Acknowledgements

Joint work with Amirali Ahmadi (Princeton), Georgina Hall (Princeton) and Ameesh Makadia (Google)







<u>Geometry of 3D Environments and Sum of Squares Polynomials</u> (https://arxiv.org/pdf/1611.07369v1.pdf)

$Perception \rightarrow Geometry \rightarrow Control$



Manipulation: Making and Breaking Contact Optimally



Virtual Reality: Blending Reality and Simulation



By Erwin Coumans (Google Brain) Creator of Bullet Physics Engine

High Level Perspectives

- Understanding Geometric Proximity relationships between the robot and the environment in real-time.
 - $\circ \quad \text{Search} \rightarrow \text{Perception} \rightarrow \text{Embodiment}$
 - Human-machine physical contact is a profound paradigm shift
 - Safety Guarantees are very important huge difference from search.
- Key Concepts from Sum-of-Squares Optimization
 - Search for convex and near-convex polynomials whose sublevel sets tightly contain 3D regions.
 - SOS-Convexity and generalizations of the Lowner-John Minimum ellipsoid problem.
- Focus on small-scale but potentially real-time Semidefinite Programming
 - How practical is SOS programming, given its scalability challenges, in this context, where n=3?

$\textbf{Perception} \rightarrow \textbf{Geometry} \rightarrow \textbf{Control}$



$$D = \{x_1, x_2, \dots x_m\}$$

$\textbf{Perception} \rightarrow \textbf{Geometry} \rightarrow \textbf{Control}$



$$D = \{x_1, x_2, \dots x_m\} \subseteq S_p = \{x \in \mathbb{R}^3 | p(x) \le 1\}$$

Perception
$$\rightarrow$$
 Geometry \rightarrow Control

$$\min_{u_0,\dots,u_T} \sum_{t=0}^T c_t(x_t, u_t) + c_T(x_T)$$
subject to:

$$x_{t+1} = f(x_t, u_t)$$

$$\frac{d\mathbf{x}}{dt} = f(\mathbf{x}, \mathbf{u}) = \begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} -v \sin(\theta) \\ v \cos(\theta) \\ u \end{pmatrix}$$

distance
$$(S_{p_{\text{robot}}}^{i}(x_{t}), S_{p_{\text{env}}}^{j}) > =$$
 safety-margin

- Nested optimization, possibly MPC style to handle dynamic environment
- Convexity of bounding volume
- Need generalized notions of distance that allow penetration

A Collection of Geometry Problems for Robot Control

- Depth Camera \rightarrow 3D Point Cloud \rightarrow Bounding Volume (BV)
 - Describe Robot body & Environment ("mid-level" vision)
 - Tight Containment and Minimum Volume
 - Fast Construction Time (e.g., new objects appear)
 - Fast Reconstruction upon Rigid body motion
- Distance and Collision Queries for Path Planning
 - Point to BV (e.g., Is a specific voxel safe?)
 - Distance between bounding volumes for Trajectory Optimization
 - Handle overlaps, i.e., Measure of Penetration, e.g., "penetration depth"
- Handling Non-convexity
 - Convex Decomposition of Objects
 - Tradeoff level of convexity of BV with tightness
- Outer-approximate a set of BVs with a single convex BV.
 - Can be used to define a BV Hierarchy (coarse-to-fine representation)
 - Convexification of a nonconvex body
- Several others, e.g. Chebyschev Centers (e.g., safest points, in conjunction with convex decomposition of free space)



From: https://github.com/kmammou/v-hacd

Geometry of 3D Environments and SOS Programming

- Define Bounding Volumes using sublevel sets of SOS polynomials.
 - SOS formulation gives effectives heuristics for minimizing volume
 - Impose Convexity on sublevel sets via SOS-Convexity
- Nonnegative Polynomials and SOS sufficient condition.

$$p(x) = \sum_{\alpha} c_{\alpha} x^{\alpha} \ge 0 \ \forall \ x \in \mathbb{R}^n \iff p(x) = \sum_{i=1}^{k} q_i^2(x) = z(x)^T Q z(x), Q \succeq 0$$

• Convex Polynomials and SOS-Convex sufficient condition.

$$\nabla^2 p(x) \succeq 0 \ \forall \ x \in \mathbb{R}^n \iff y^T \nabla^2 p(x) y = z(x, y)^T Q z(x, y), Q \succeq 0$$

- Complete characterization of the Gap (Ahmadi and Parrilo, 2012): "the remarkable outcome is that convex polynomials are sos-convex exactly in cases where nonnegative polynomials are sums of squares..."
- SOS Bodies & SOS-Convex Bodies:

$$S_p = \{x \in \mathbb{R}^3 | p(x) \le 1\} \quad p \text{ sos, or, sos-convex}$$

Google

Confidential + Proprietary

Minimum Volume SOS-Convex Bodies

Generalization of Minimum Volume Ellipsoids (Lowner-John Problem)

- Maximum Curvature Formulation
 - Magnani, Lall and Boyd, 2005

 $\min_{\substack{p \in \mathbb{R}_{2d}[x], H \in S^{\tilde{N} \times \tilde{N}} \\ \text{subject to:}}} -\log \det(H)$ $\sup_{p = z(x)^T P z(x), P \succeq 0$ $y^T \nabla^2 p(x)y = w(x, y)^T H w(x, y), H \succeq 0$ $p(x_i) < 1, i = 1, \dots, m$ Our Formulation

 $\min_{\substack{p \in \mathbb{R}_{2d}[x], P \in S^{N \times N} \\ \text{subject to:}}} -\log \det(P)$ subject to: $p(x) = z(x)^T P z(x), \ P \succeq 0$ $y^T \nabla^2 p(x) y = w(x, y)^T H w(x, y), \ H \succeq 0$ $p(x_i) \le 1, i = 1, \dots, m$

- Both exact for quadratic case (2d=2).
- Both heuristic for higher (2d>=4), and note curvature might be maximized in directions of no data.

Justification

$$p(x,y) = z(x,y)^T Q z(x,y), \quad Q \succeq 0$$





An SoS-Convex Chair

Degrees 2, 4, 6



Visual Comparison with Maximum Curvature Heuristic





Relaxing Convexity

- Inverse Moment Matrix Formulation
 - Lasserre and Pauwels, 2015

$$p(x) := z(x)^T M_d z(x)$$
$$M = \left(\frac{1}{m} \sum_{i=1}^m z(x_i) z(x_i)^T\right)^{-1}$$

- Very fast and effective single pass method
- Minimizes average value on the point cloud, but not the volume explicitly.
- Sublevel-set value needs to be tuned for point cloud containment.
- No direct control over level of convexity.

Google

• Our Formulation

 $\min_{p \in \mathbb{R}_{2d}[x], P \in S^{N \times N}} - \log \det(P)$ subject to: $p(x) = z(x)^T P z(x), P \succeq 0$ $p(x) - c(\sum x_i^2)^d$ sos-convex $p(x_i) \le 1, i = 1, \dots, m$

SoS Chairs with relaxed convexity

c=0, -10, -100 (degree = 6)



Visual Comparison with Inverse Moment Approach

degree 6, c=-100





Bounding Volume Effectiveness

	$Object \rightarrow$		Human	Chair	Hand	Vase	Octopus
CONVEX	Bounding Body ↓	id:#vertices	10:9508	101:8499	181:7242	361:14859	121:5944
	Convex-Hull		0.29 (364)	0.66 (320)	0.36 (652)	0.91 (1443)	0.5 (414)
	Sphere		3.74	3.73	3.84	3.91	4.1
	AABB		0.59	1.0	0.81	1.73	1.28
	sos-convex (2)	logdet	0.58	1.79	0.82	1.16	1.30
		trace	0.97	1.80	1.40	1.2	1.76
	sos-convex (4)	$logdet(\mathbf{H}^{-1})$	0.57	1.55	0.69	1.13	1.04
		$trace(\mathbf{H}^{-1})$	0.56	2.16	1.28	1.09	3.13
		$logdet(\mathbf{P}^{-1})$	0.44	1.19	0.53	1.05	0.86
		$trace(\mathbf{P}^{-1})$	0.57	1.25	0.92	1.09	1.02
	sos-convex (6)	$logdet(\mathbf{H}^{-1})$	0.57	1.27	0.58	1.09	0.93
		$trace(\mathbf{H}^{-1})$	0.56	1.30	0.57	1.09	0.87
		$logdet(\mathbf{P}^{-1})$	0.41	1.02	0.45	0.99	0.74
		$trace(\mathbf{P}^{-1})$	0.45	1.21	0.48	1.03	0.79
NON-CONVEX	Inverse-Moment (2)		4.02	1.42	2.14	1.36	1.74
	Inverse-Moment (4)		1.53	0.95	0.90	1.25	0.75
	Inverse-Moment (6)		0.48	0.54	0.58	1.10	0.57
	sos (d=4, c=-10)	$logdet(\mathbf{P}^{-1})$	0.38	0.72	0.42	1.05	0.63
		$trace(\mathbf{P}^{-1})$	0.51	0.78	0.48	1.11	0.71
	sos (d=6, c=-10)	$logdet(\mathbf{P}^{-1})$	0.35	0.49	0.34	0.92	0.41
		$trace(\mathbf{P}^{-1})$	0.37	0.56	0.39	0.99	0.54
	sos (d=4, c=-100)	$logdet(\mathbf{P}^{-1})$	0.36	0.64	0.39	1.05	0.46
		$trace(\mathbf{P}^{-1})$	0.42	0.74	0.46	1.10	0.54
	sos (d=6, c=-100)	$logdet(\mathbf{P}^{-1})$	0.21	0.21	0.26	0.82	0.28
		$trace(\mathbf{P}^{-1})$	0.22	0.30	0.29	0.85	0.37





TABLE I: Comparison of various bounding volume techniques

Construction Time

- YALMIP + SCS/ADMM
 - 2500 iterations



 Note: One-time SOS solution -- if 3D body represented by p(x)<=1, rotates, translates by (R, t), then p(R'x - R't) is the new representation.

Euclidean Distance between SOS-Convex Bodies

• Distance Computation via Convex Optimization

$$\min_{x \in S_{p_1}, y \in S_{p_2}} \|x - y\|_2^2$$

- Near real-time performance with a general-purpose interior-point convex optimizer.
 - Many optimizations possible.





Growing and Shrinking SOS Chair

Level sets: 2, 1, 0.75

(degree 6, c=-10)



New Measures of Separation and Penetration

- $d(p_1||p_2) = \min p_1(x)$
- s.t. $p_2(x) \le 1$.



- if $d(p_1||p_2) > 1$, the bounding volumes are separated.
- if $d(p_1||p_2) = 1$, the bounding volumes touch.
- if $d(p_1||p_2) < 1$, the bounding volumes overlap.



Real-time Performance



Containment of Polynomial Sublevel Sets

- Convexification
- BVH: Coarser representations

$$\begin{split} \min_{\substack{p \in \mathbb{R}_{2d}[x], \tau_i \in \mathbb{R}_{2\hat{d}}[x], P \in S^{N \times N} \\ \text{s.t.}}} &-\log \det(P) \\ \text{s.t.} \\ p(x) &= z(x)^T P z(x), P \succeq 0, \\ p(x) \quad \text{sos-convex,} \\ 1 - p(x) - \sum_{i=1}^m \tau_i(x)(1 - g_i(x)) \quad \text{sos,} \\ \tau_i(x) \quad \text{sos,} \quad i = 1, \dots, m. \end{split}$$



Summary

- Sum of Squares Optimization is practical for an important class of 3D Geometry Problems in Robotics
 - Introduced a new effective bounding volume technique based on SOS-Convexity
 - Small SDPs in this context can be solved fast stable upto degree 8.
- Constructing 3D representations from real streaming RGBD datasets
- Study interplay between geometry and optimization
 - Integrating such representations with Optimal Control