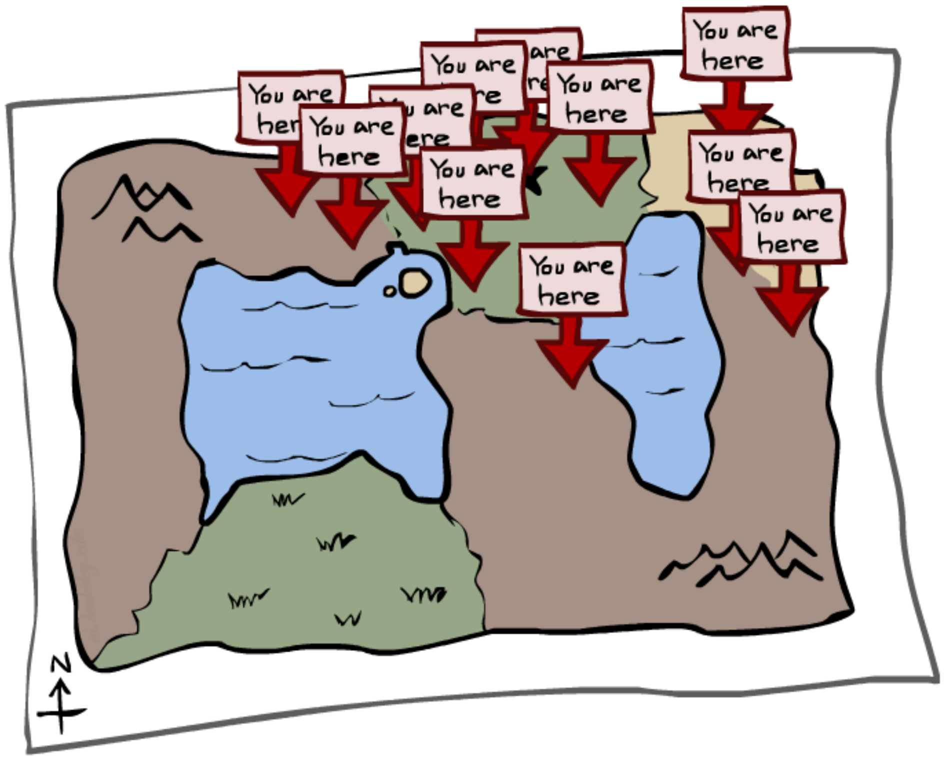
CSE 473: Artificial Intelligence

Particle Filters

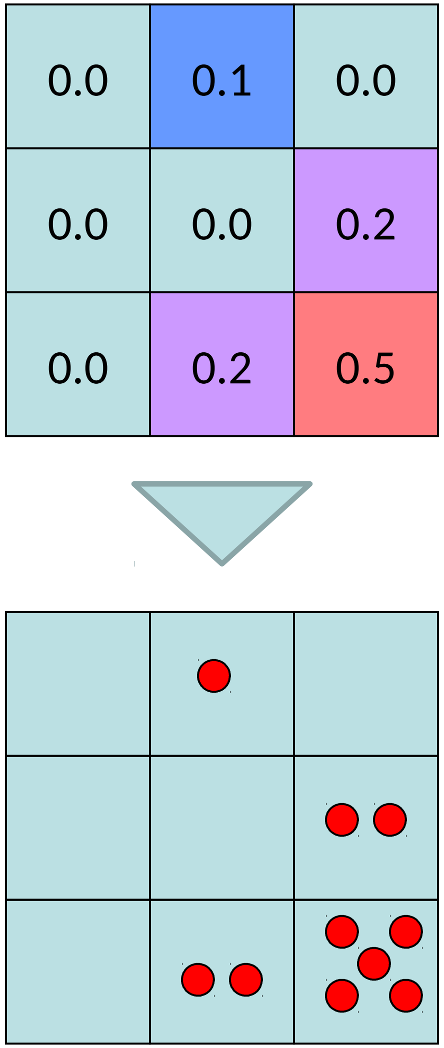


Dieter Fox --- University of Washington

[Most slides were created by Dan Klein and Pieter Abbeel for CS188 Intro to AI at UC Berkeley. All CS188 materials are available at http://ai.berkeley.edu.]

Particle Filtering

- Filtering: approximate solution
- Sometimes |X| is too big to use exact inference
  - |X| may be too big to even store B(X)
  - E.g. X is continuous
  - $|X|^2$ may be too big to do updates
- Solution: approximate inference
  - Track samples of X, not all values
  - Samples are called particles
  - Time per step is linear in the number of samples
  - But: number needed may be large
  - In memory: list of particles, not states
- This is how robot localization works in practice

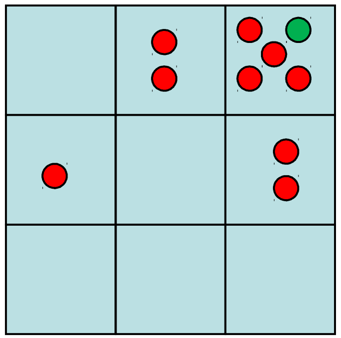


Representation: Particles

- Our representation of P(X) is now a list of N particles (samples)
  - Generally, N << |X|
  - Storing map from X to counts would defeat the point

- P(x) approximated by number of particles with value x
  - So, many x may have P(x) = 0!
  - More particles, more accuracy

- For now, all particles have a weight of 1



Particles:
(3,3)
(2,3)
(3,3)
(3,2)
(3,3)
(3,2)
(1,2)
(3,3)
(3,3)
(2,3)

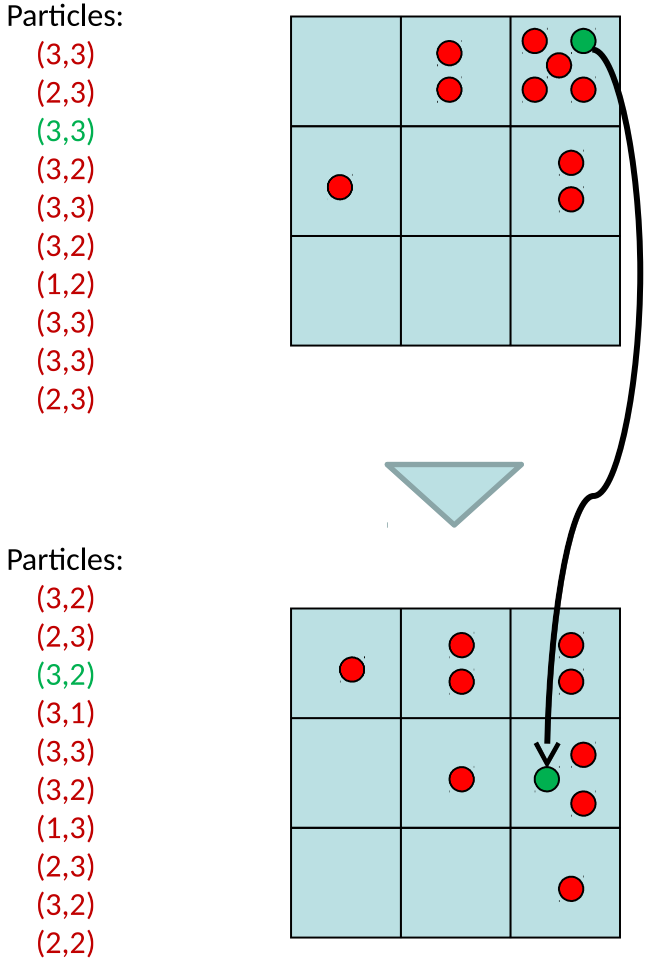
Particle Filtering: Elapse Time

- Each particle is moved by sampling its next position from the transition model

$$x' = \text{sample}(P(X'|x))$$

  - This is like prior sampling – samples' frequencies reflect the transition probabilities
  - Here, most samples move clockwise, but some move in another direction or stay in place

- This captures the passage of time
  - If enough samples, close to exact values before and after (consistent)



Particle Filtering: Observe

- Slightly trickier:
  - Don't sample observation, fix it
  - Similar to likelihood weighting, downweight samples based on the evidence

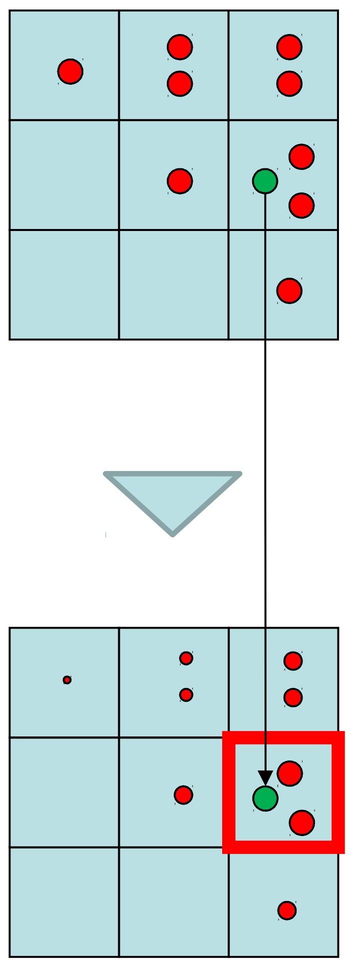
$$w(x) = P(e|x)$$

$$B(X) \propto P(e|X)B'(X)$$

  - As before, the probabilities don't sum to one, since all have been downweighted (in fact they now sum to (N times) an approximation of P(e))

Particles:
(3,2)
(2,3)
(3,2)
(3,1)
(3,3)
(3,2)
(1,3)
(2,3)
(3,2)
(2,2)

Particles:
(3,2) w=.9
(2,3) w=.2
(3,2) w=.9
(3,1) w=.4
(3,3) w=.4
(3,2) w=.9
(1,3) w=.1
(2,3) w=.2
(3,2) w=.9
(2,2) w=.4

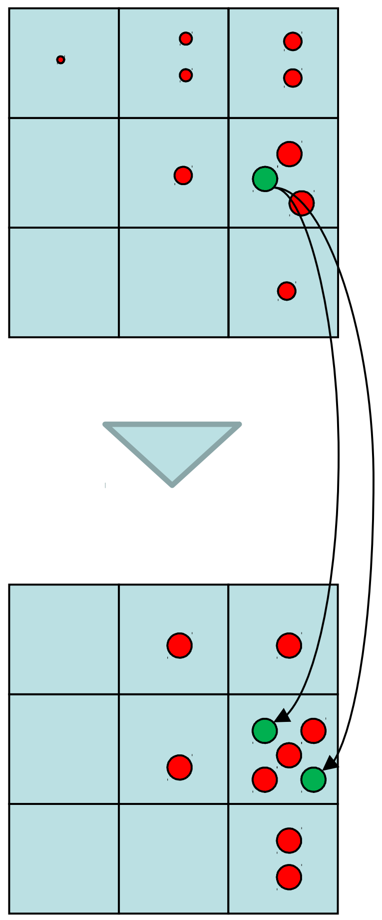


Particle Filtering: Resample

- Rather than tracking weighted samples, we resample
- N times, we choose from our weighted sample distribution (i.e. draw with replacement)
- This is equivalent to renormalizing the distribution
- Now the update is complete for this time step, continue with the next one

Particles:
(3,2) w=.9
(2,3) w=.2
(3,2) w=.9
(3,1) w=.4
(3,3) w=.4
(3,2) w=.9
(1,3) w=.1
(2,3) w=.2
(3,2) w=.9
(2,2) w=.4

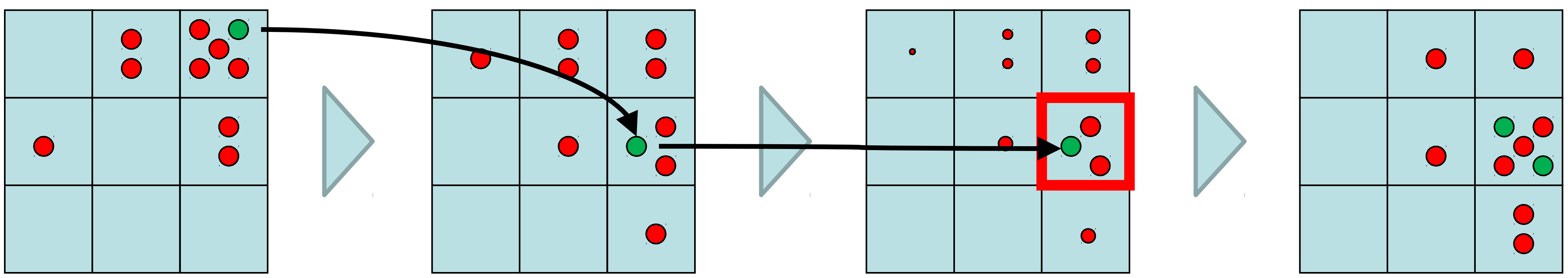
(New) Particles:
(3,2)
(2,2)
(3,2)
(2,3)
(3,3)
(3,2)
(1,3)
(2,3)
(3,2)
(3,2)



Recap: Particle Filtering

- Particles: track samples of states rather than an explicit distribution

Elapse Weight Resample

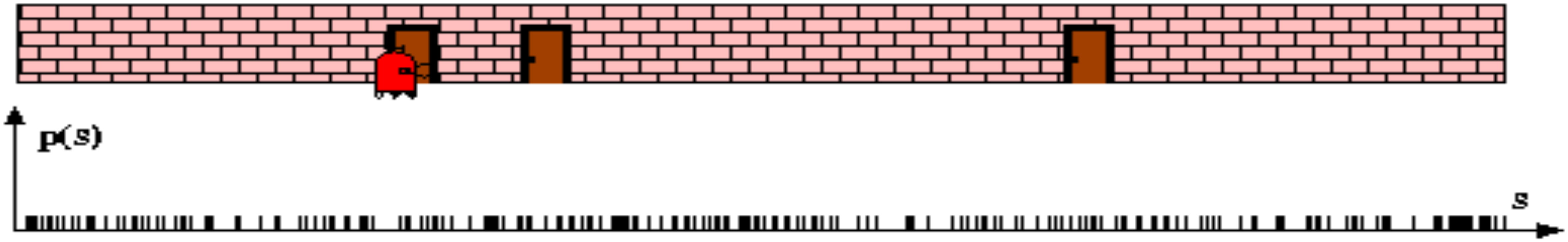


Particles:	Particles:	Particles:	(New) Particles:
(3,3)	(3,2)	(3,2) w=.9	(3,2)
(2,3)	(2,3)	(2,3) w=.2	(2,2)
(3,3)	(3,2)	(3,2) w=.9	(3,2)
(3,2)	(3,1)	(3,1) w=.4	(2,3)
(3,3)	(3,3)	(3,3) w=.4	(3,3)
(3,2)	(3,2)	(3,2) w=.9	(3,2)
(1,2)	(1,3)	(1,3) w=.1	(1,3)
(3,3)	(2,3)	(2,3) w=.2	(2,3)
(3,3)	(3,2)	(3,2) w=.9	(3,2)
(2,3)	(2,2)	(2,2) w=.4	(3,2)

[Demos: ghostbusters particle filtering (L15D3,4,5)]

Particle Filters in Robotics

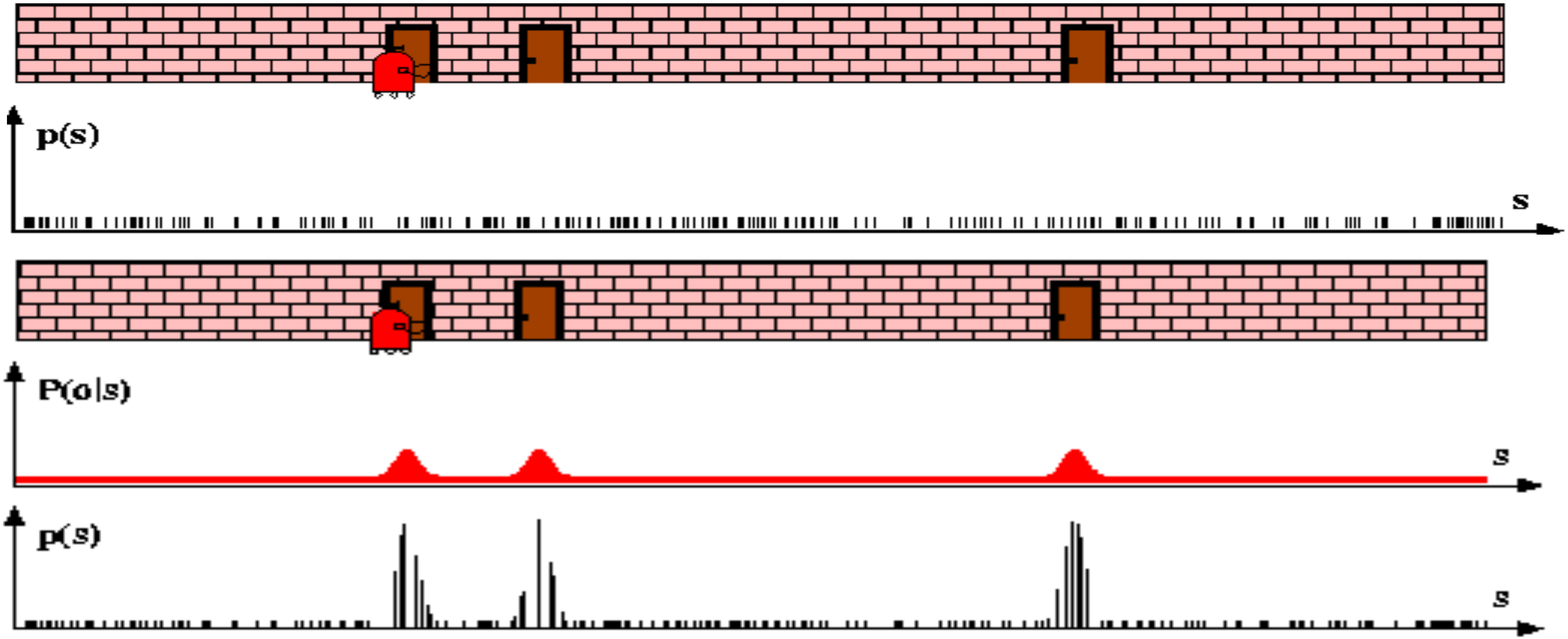
Particle Filters



Sensor Information: Importance Sampling

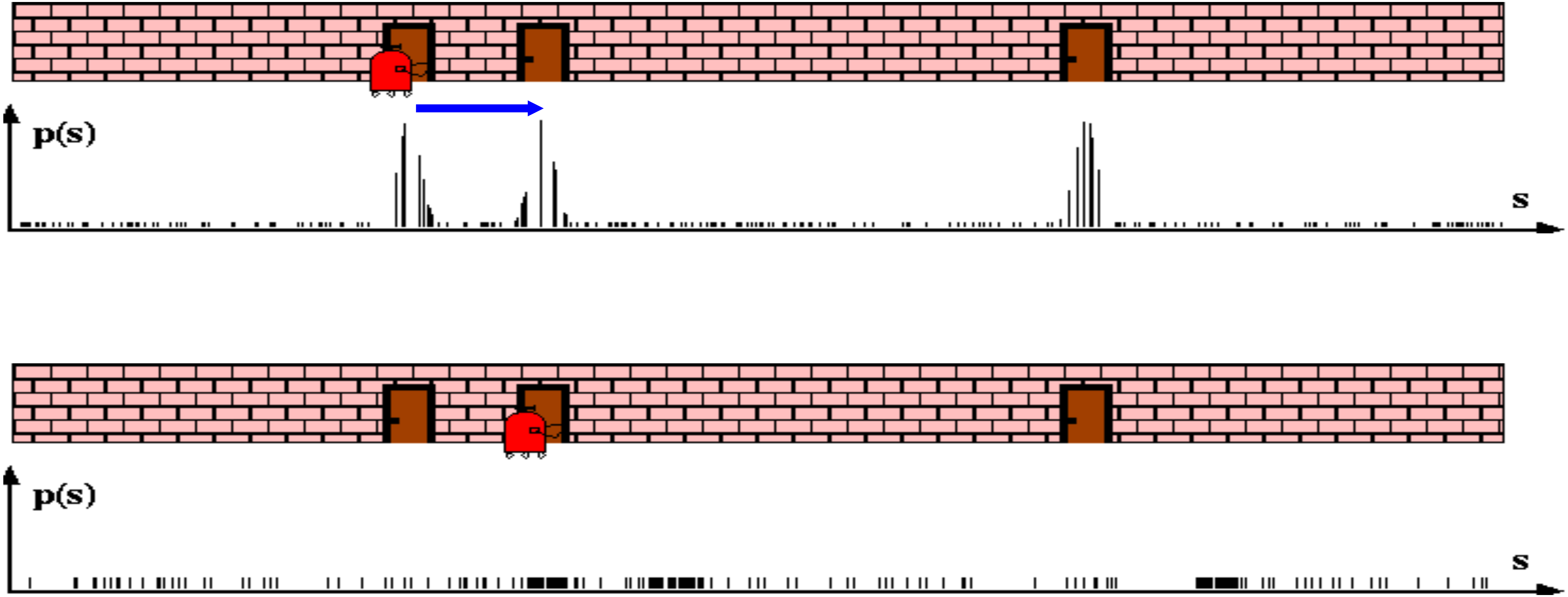
$$Bel(x) \leftarrow \alpha\ p(z \mid x)\ Bel^{-}(x)$$

$$w \leftarrow \frac{\alpha\ p(z \mid x)\ Bel^{-}(x)}{Bel^{-}(x)} = \alpha\ p(z \mid x)$$



Robot Motion

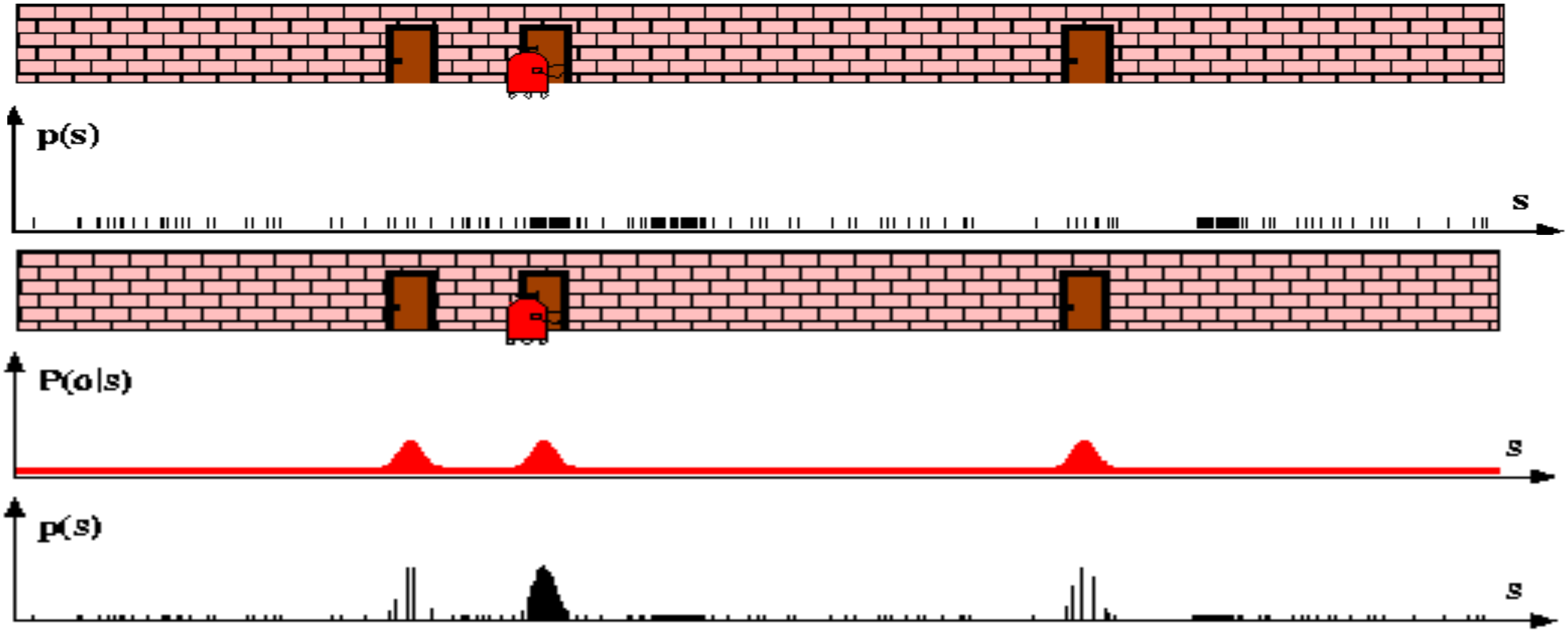
$$Bel^{-}(x) \leftarrow \int p(x \mid u, x')\, Bel(x')\, \mathrm{d}x'$$



Sensor Information: Importance Sampling

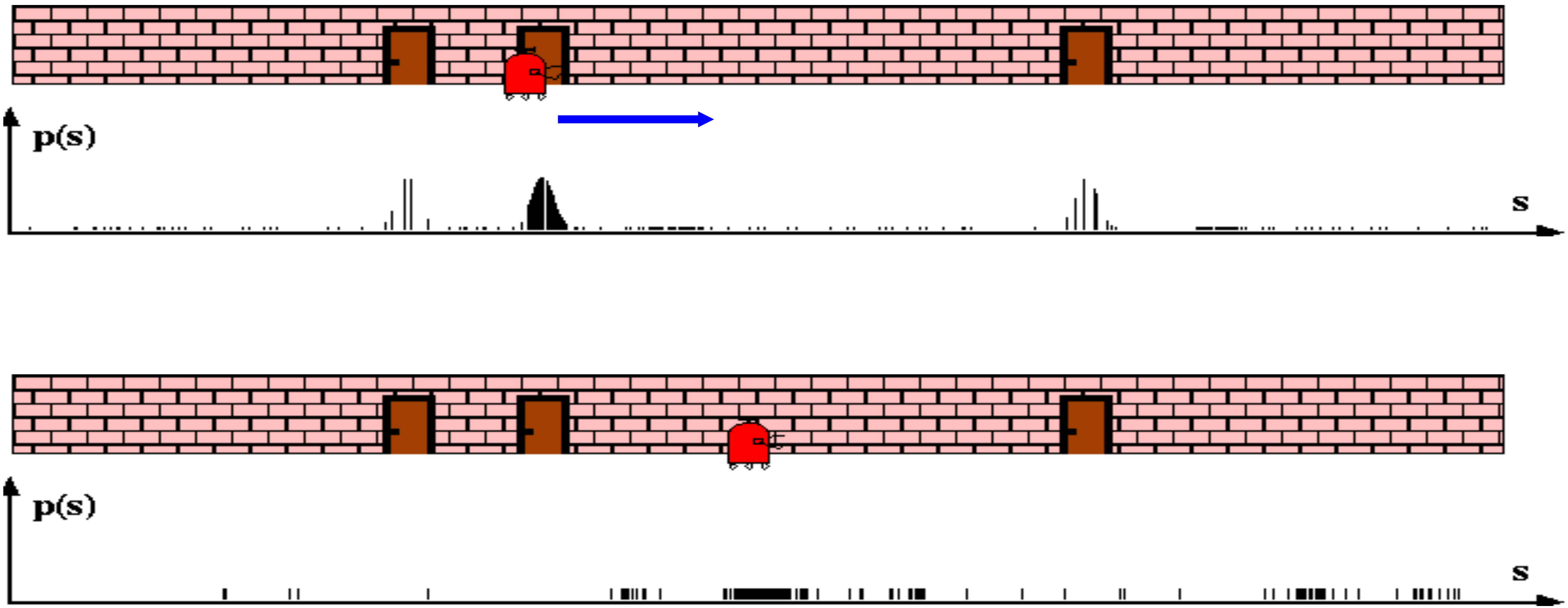
$$Bel(x) \quad \leftarrow \quad \alpha\ p(z\,|\,x)\ Bel^{-}(x)$$

$$w \quad \leftarrow \quad \frac{\alpha\ p(z\,|\,x)\ Bel^{-}(x)}{Bel^{-}(x)} \quad = \quad \alpha\ p(z\,|\,x)$$



Robot Motion

$$Bel^{-}(x) \leftarrow \int p(x \mid u, x')\, Bel(x')\, \mathrm{d}x'$$



Particle Filter Algorithm

$$Bel(x_t) = \eta\ p(z_t \mid x_t) \int p(x_t \mid x_{t-1}, u_{t-1})\ Bel(x_{t-1})\ dx_{t-1}$$

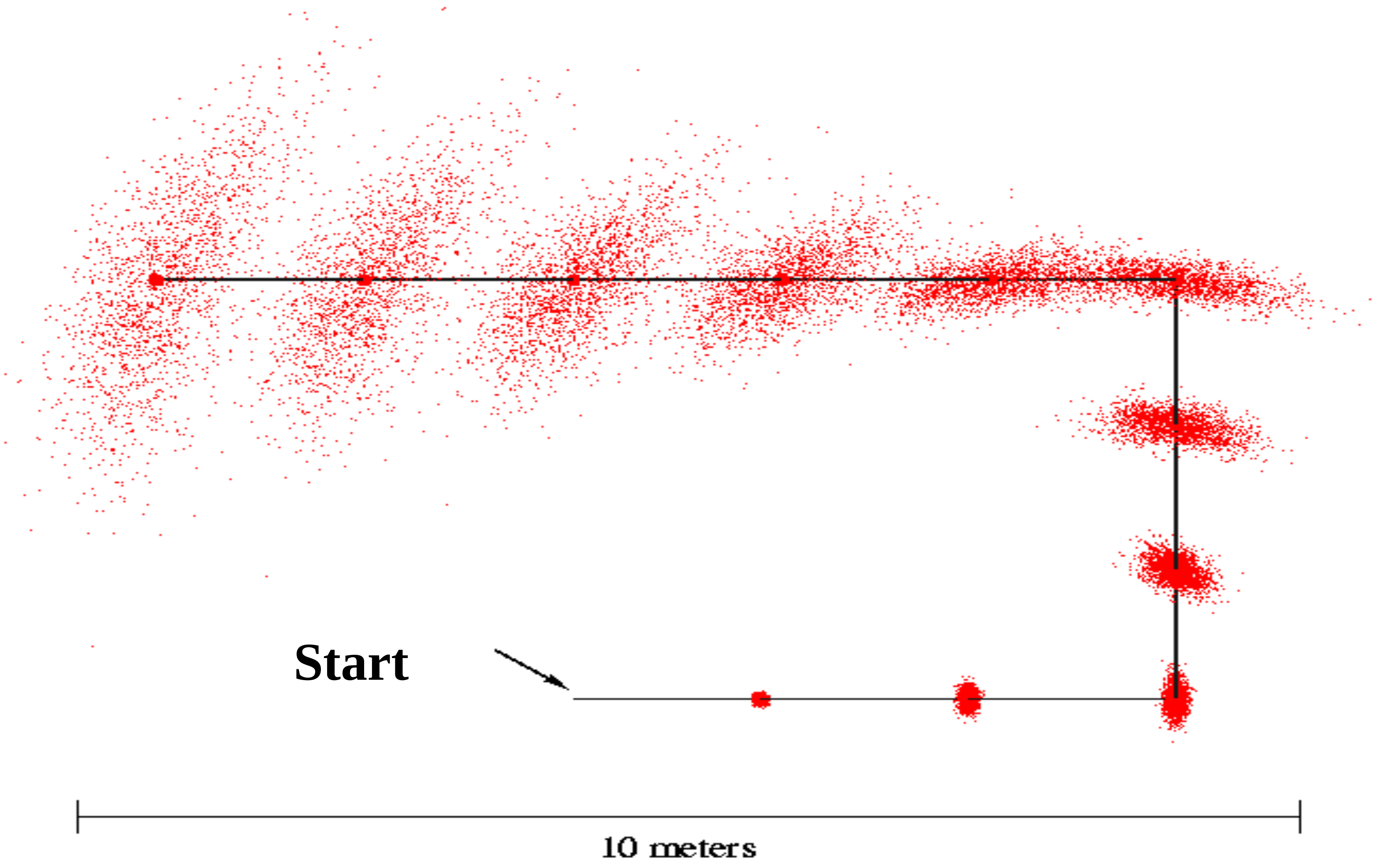
draw x^i_{t-1} from $Bel(x_{t-1})$

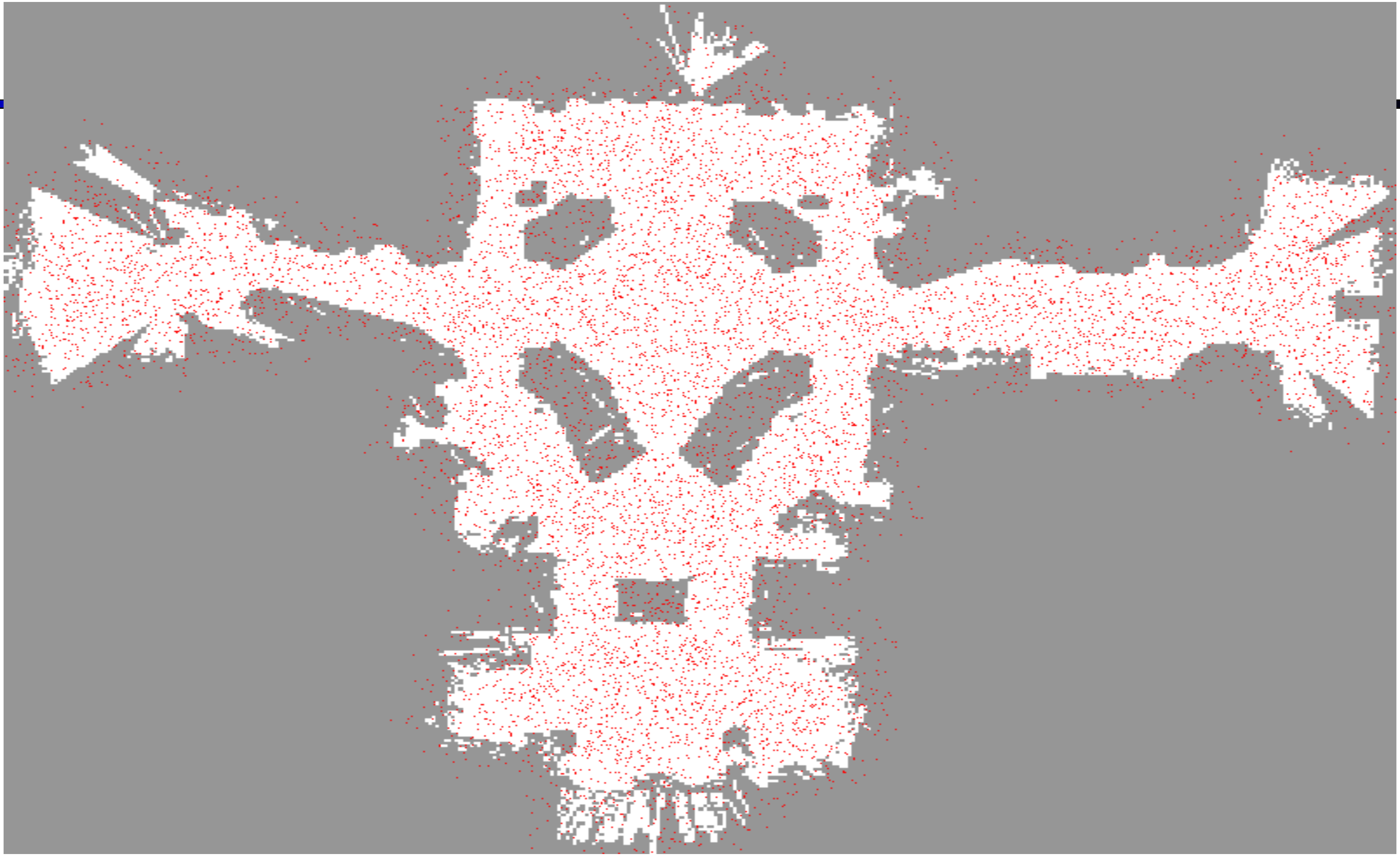
draw x^i_t from $p(x_t \mid x^i_{t-1}, u_{t-1})$

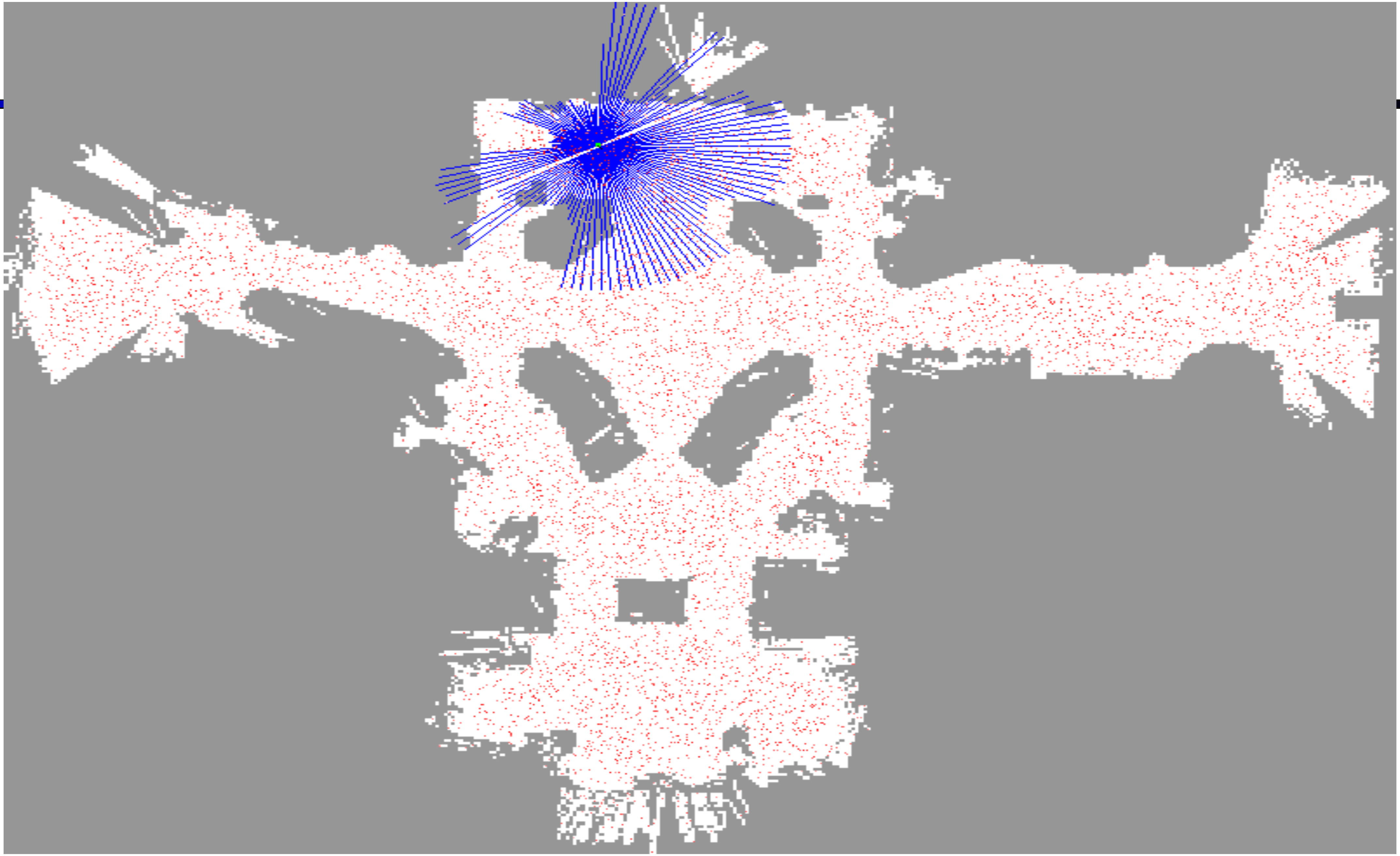
Importance factor for x^i_t:

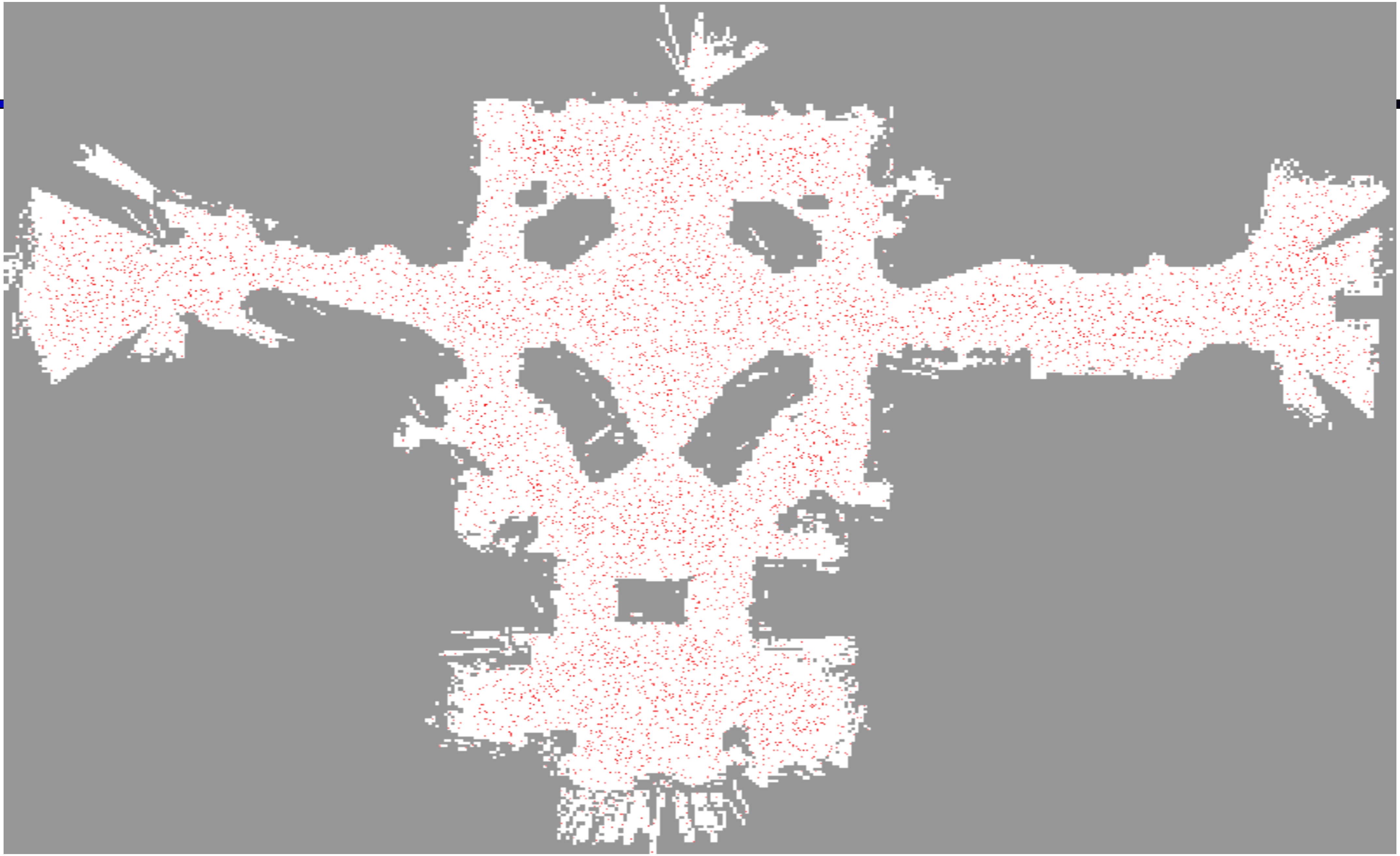
$$\begin{aligned} w^i_t &= \frac{\text{target distribution}}{\text{proposal distribution}} \\ &= \frac{\eta\ p(z_t \mid x_t)\ p(x_t \mid x_{t-1}, u_{t-1})\ Bel(x_{t-1})}{p(x_t \mid x_{t-1}, u_{t-1})\ Bel(x_{t-1})} \\ &\propto p(z_t \mid x_t) \end{aligned}$$

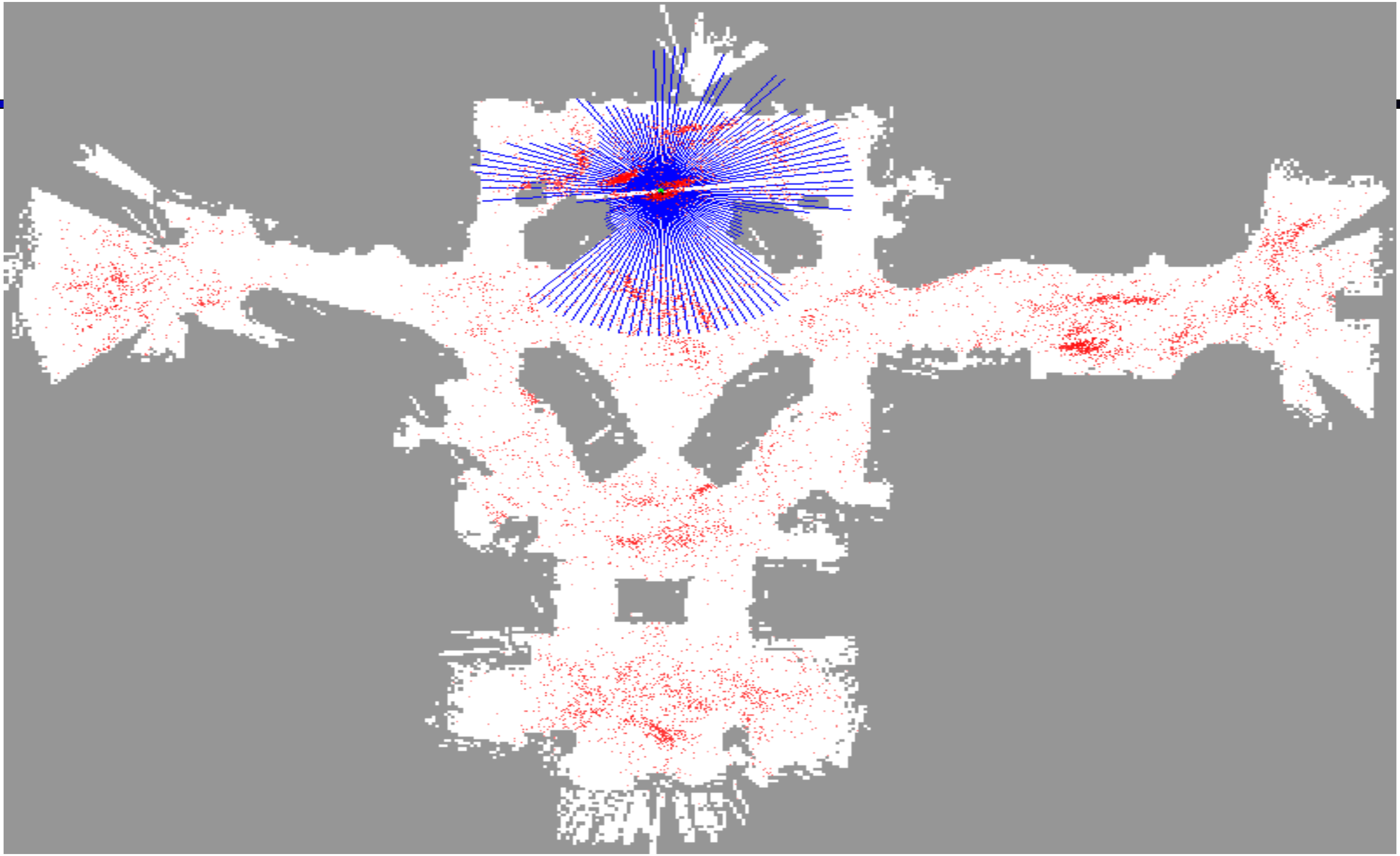
Sampled Motion Model

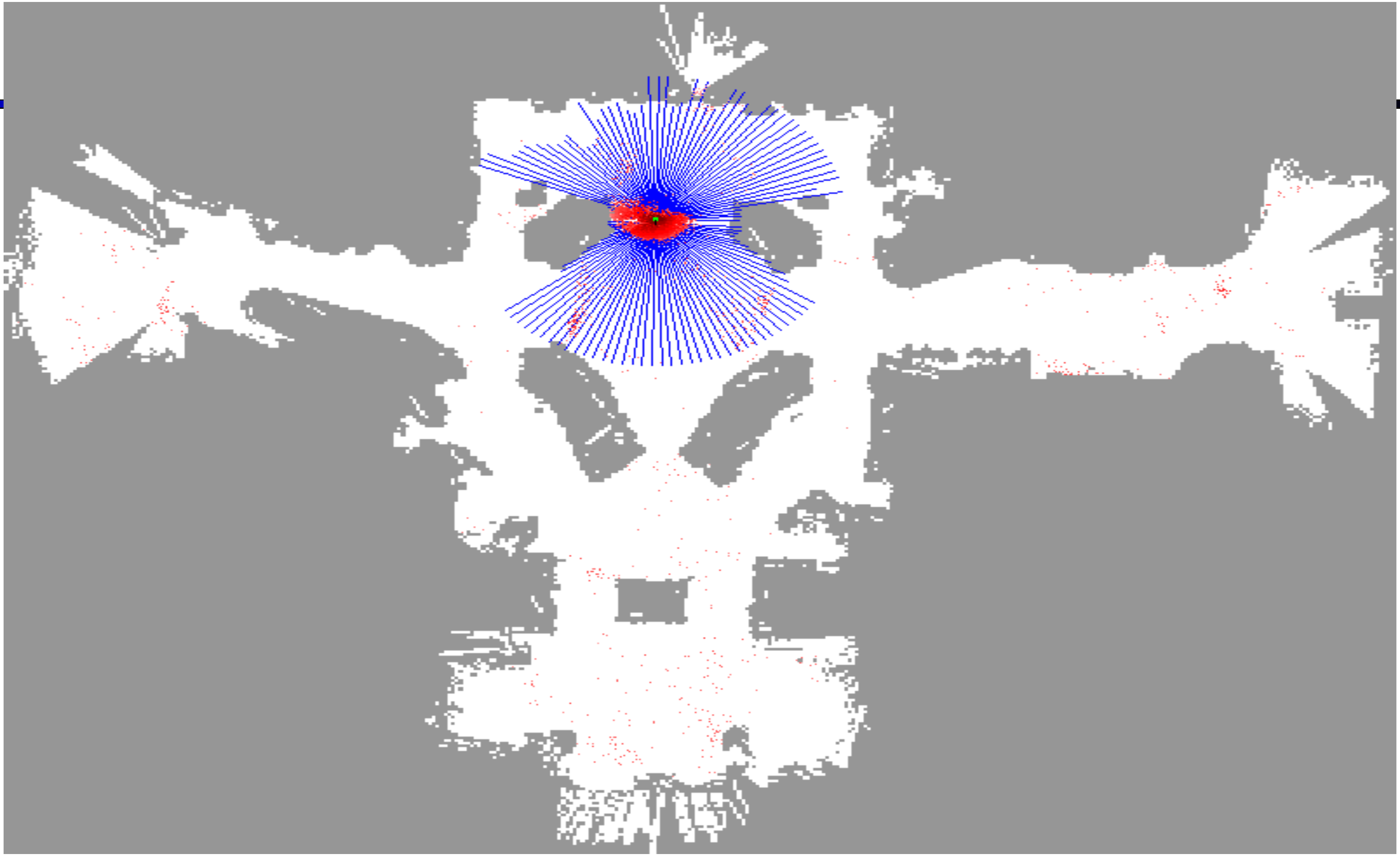


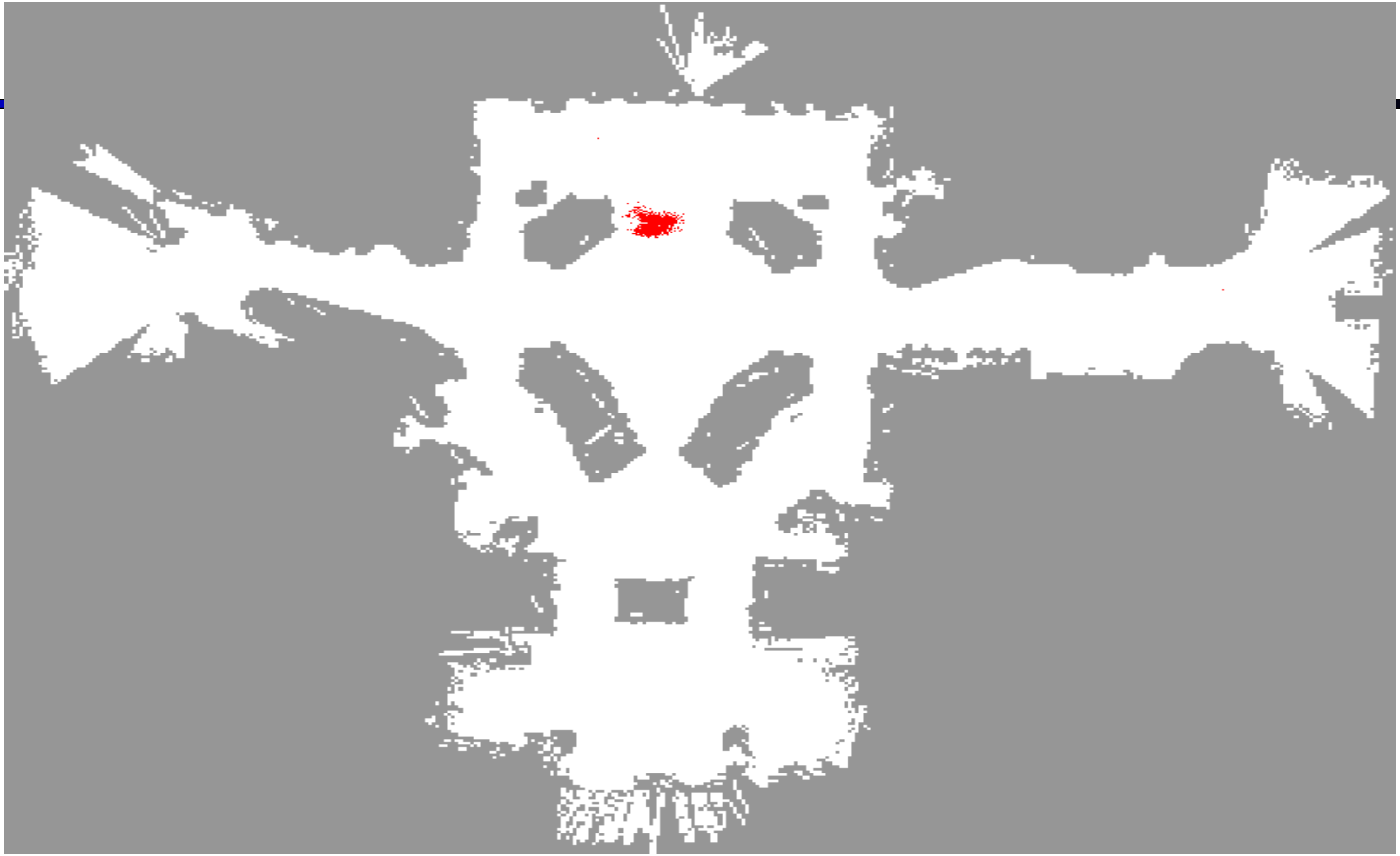


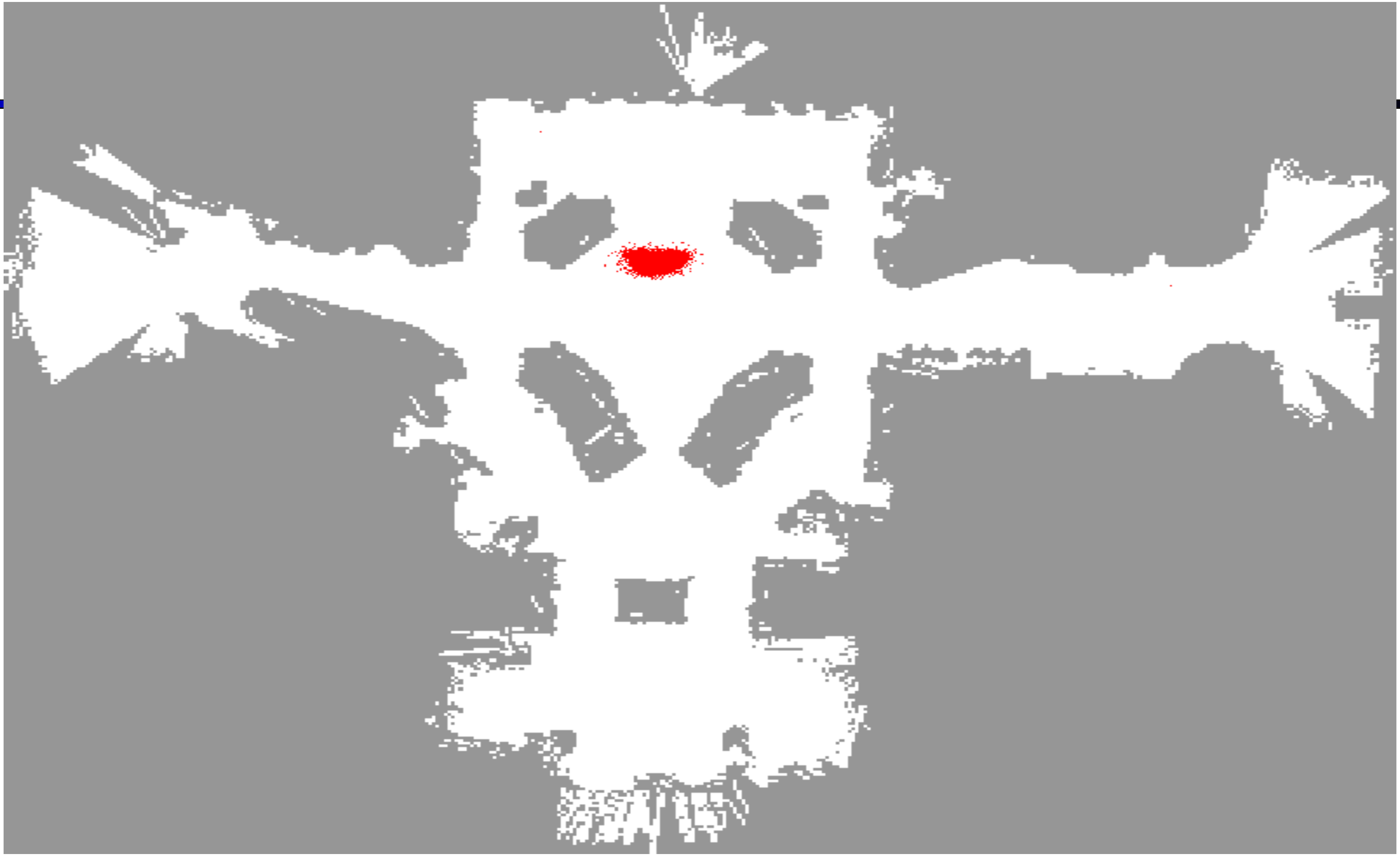


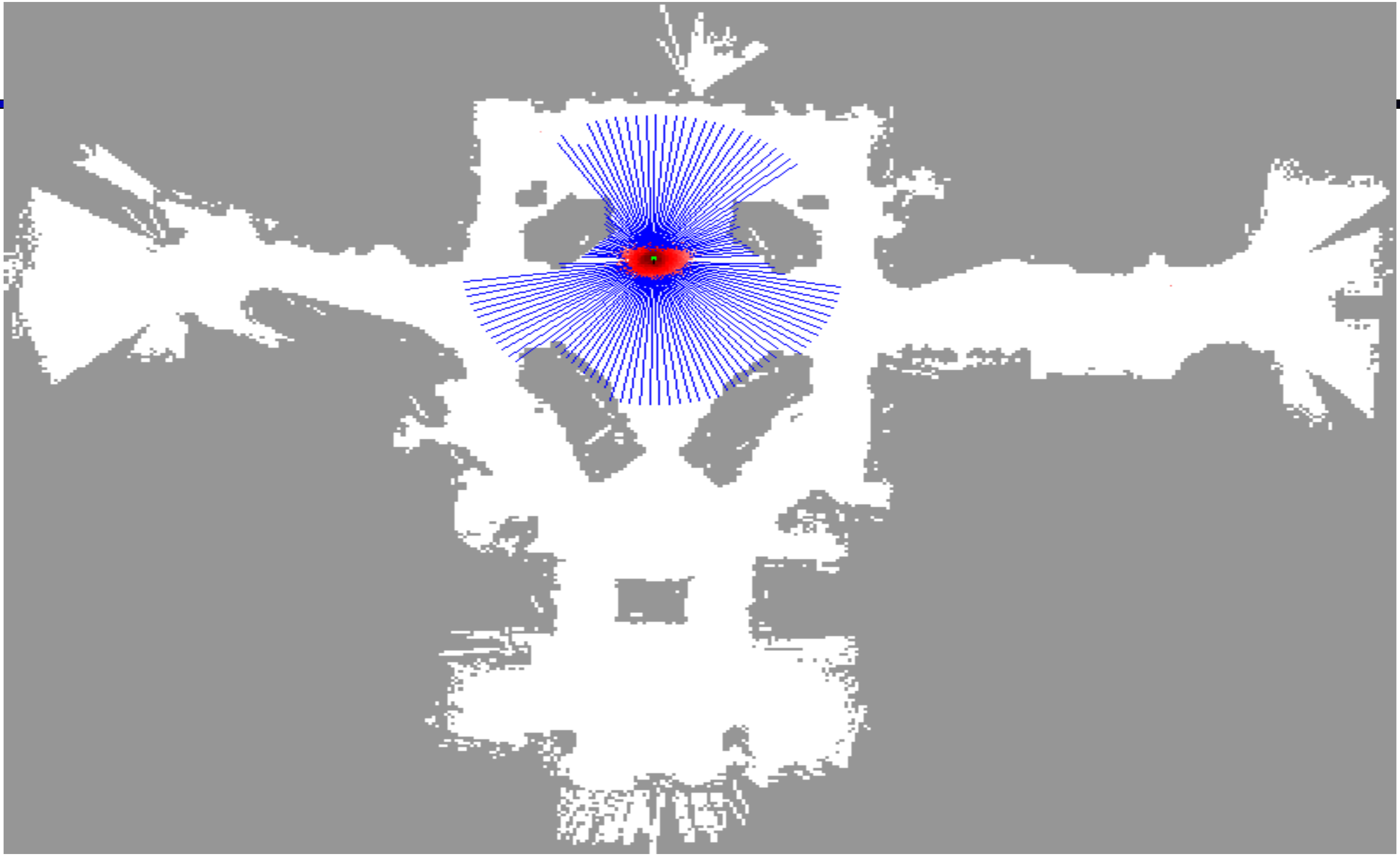


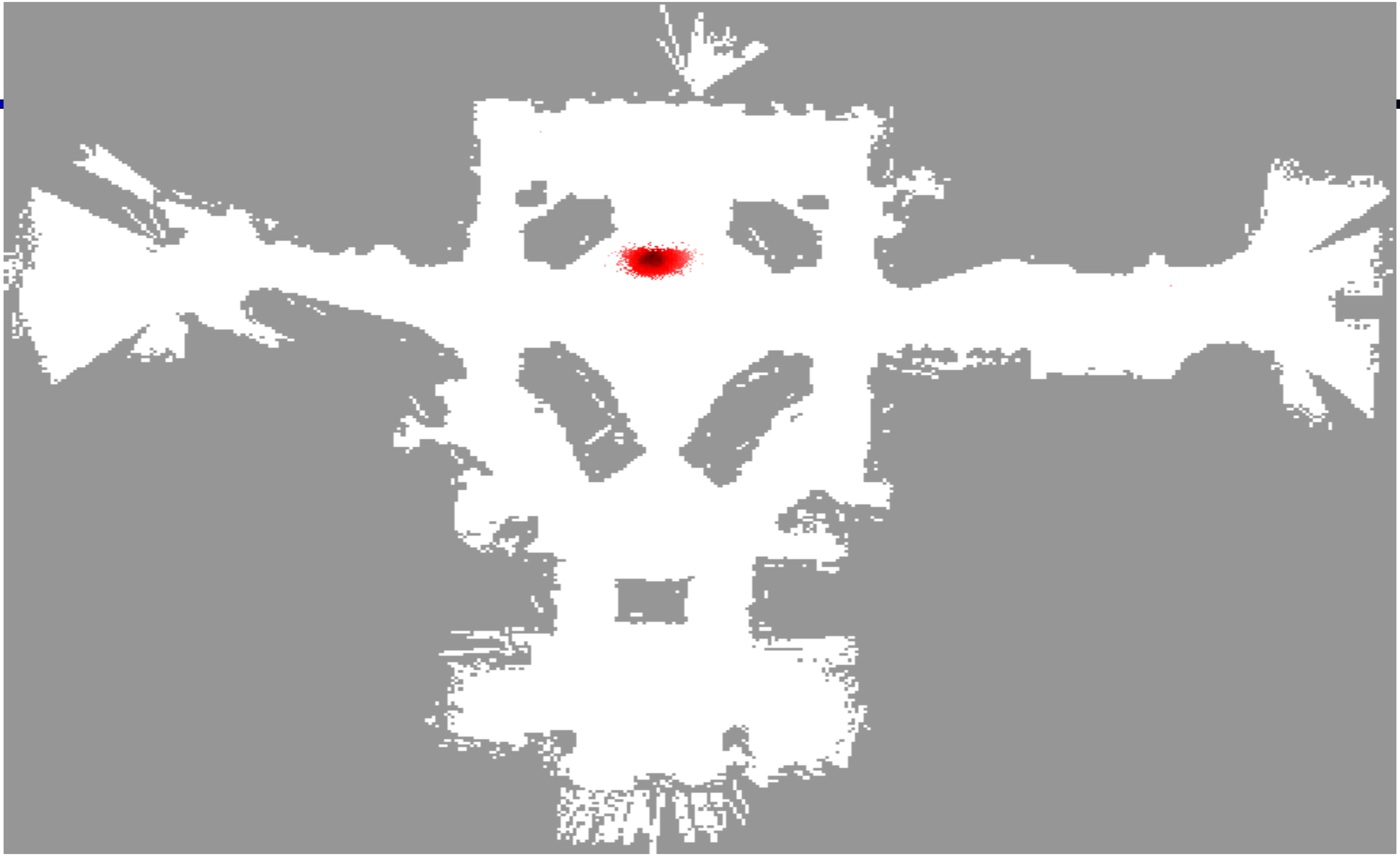


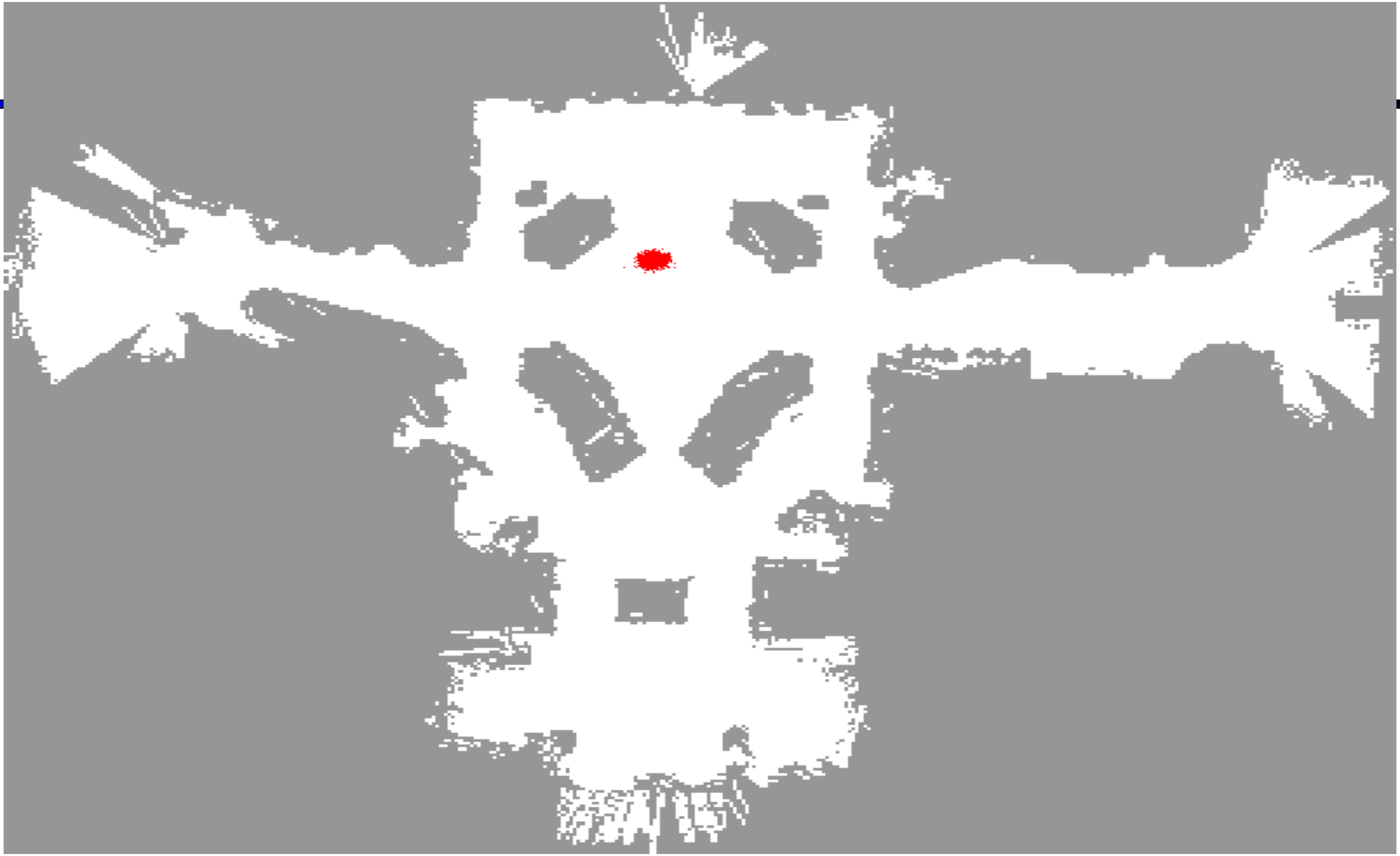


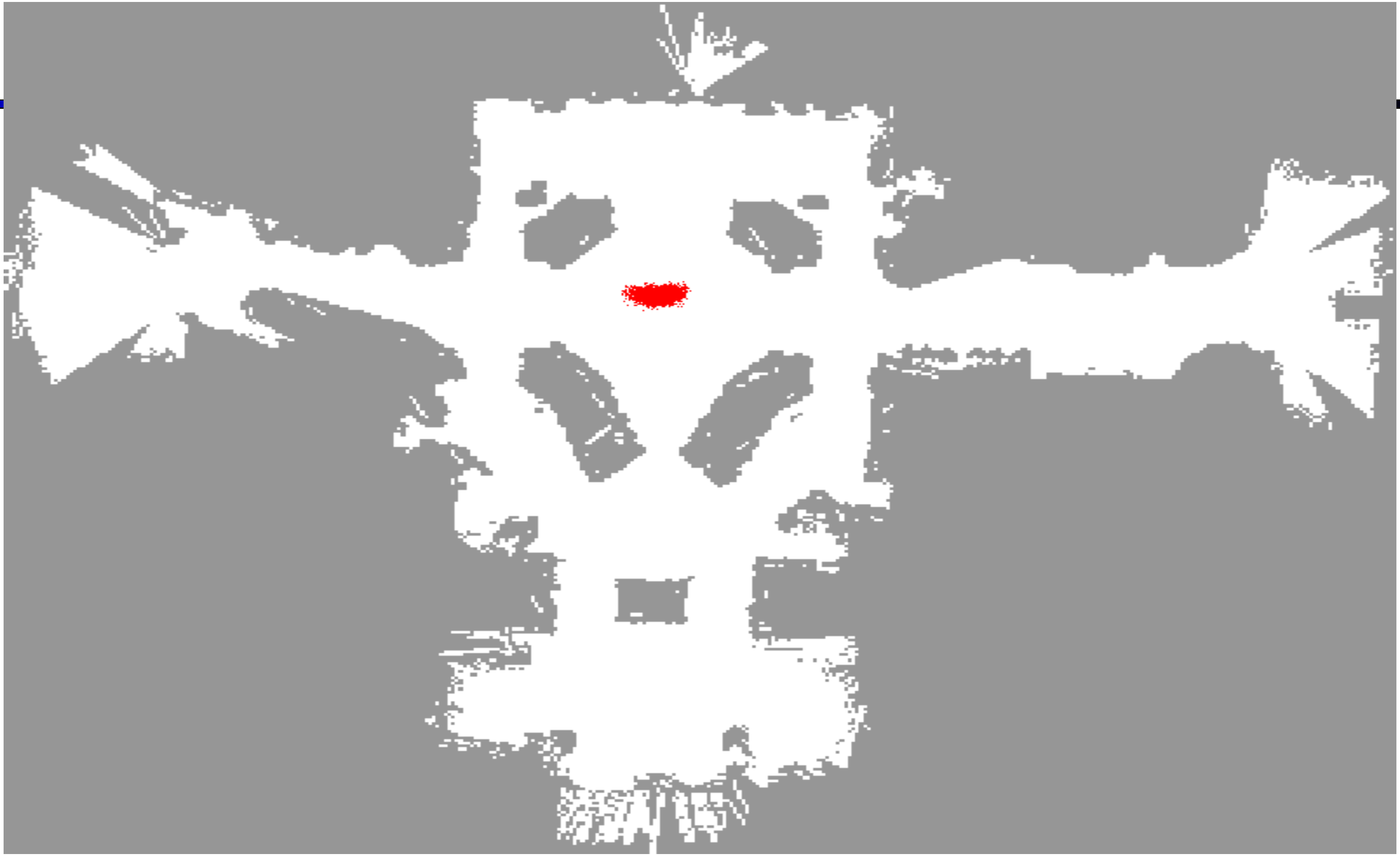










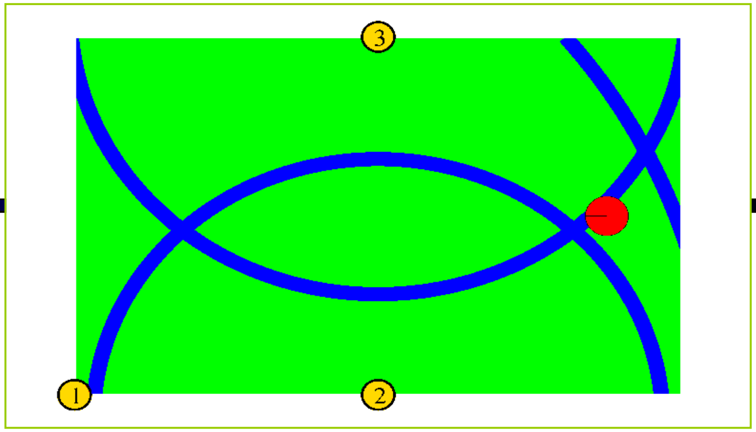


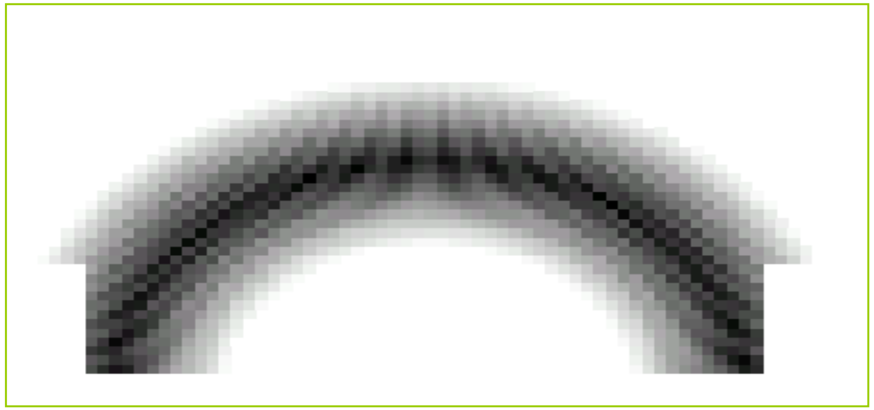
Particle Filter Localization (Sonar)

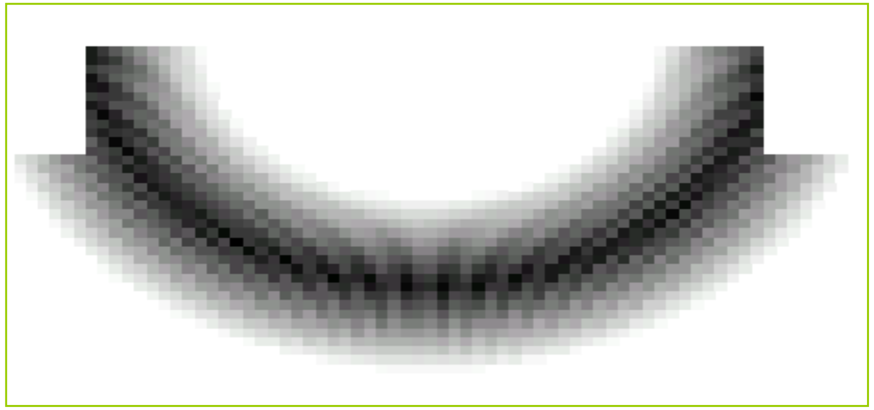
[Video: global-floor.gif]

Aibo Sensor Model

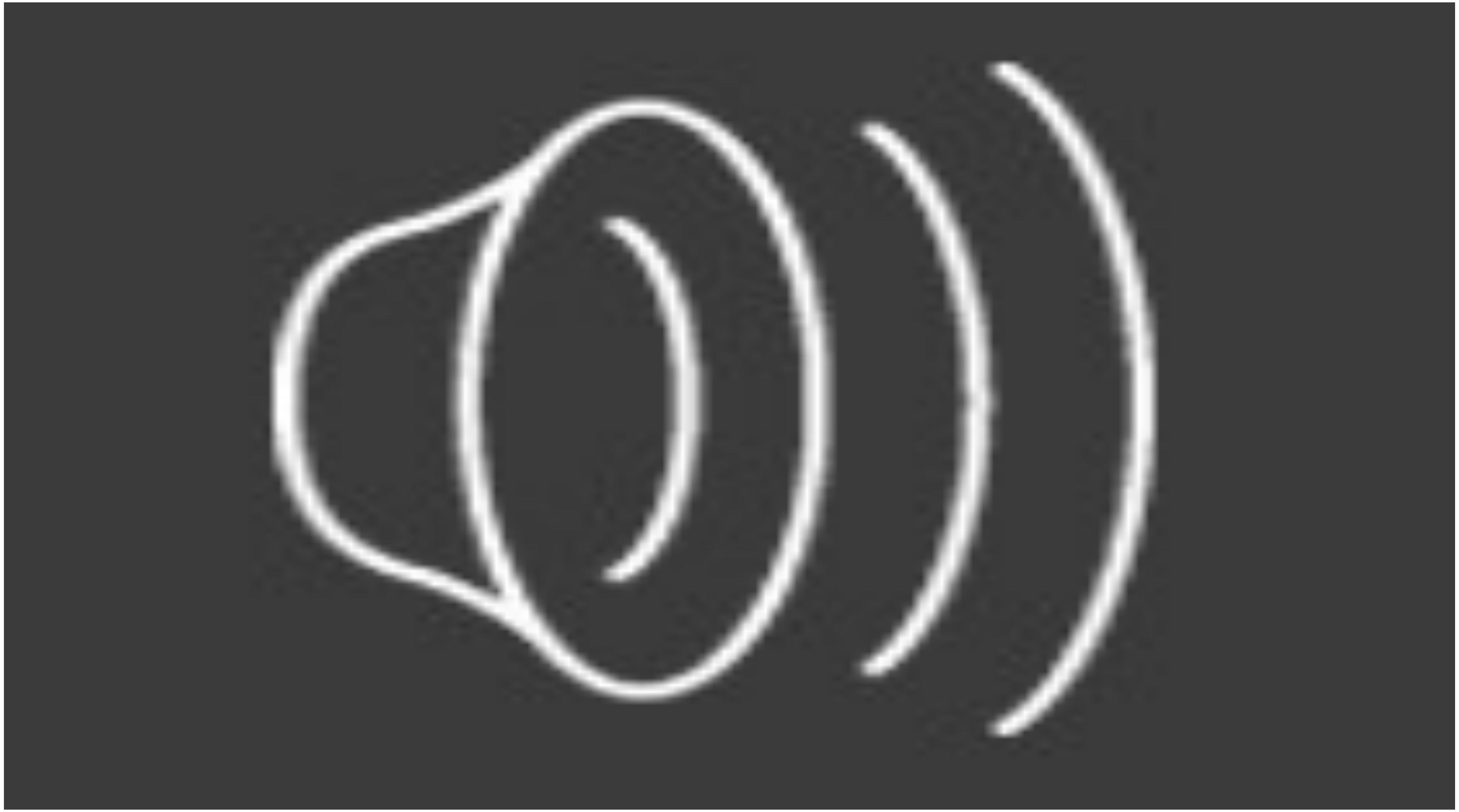
Distributions for P(z|x)



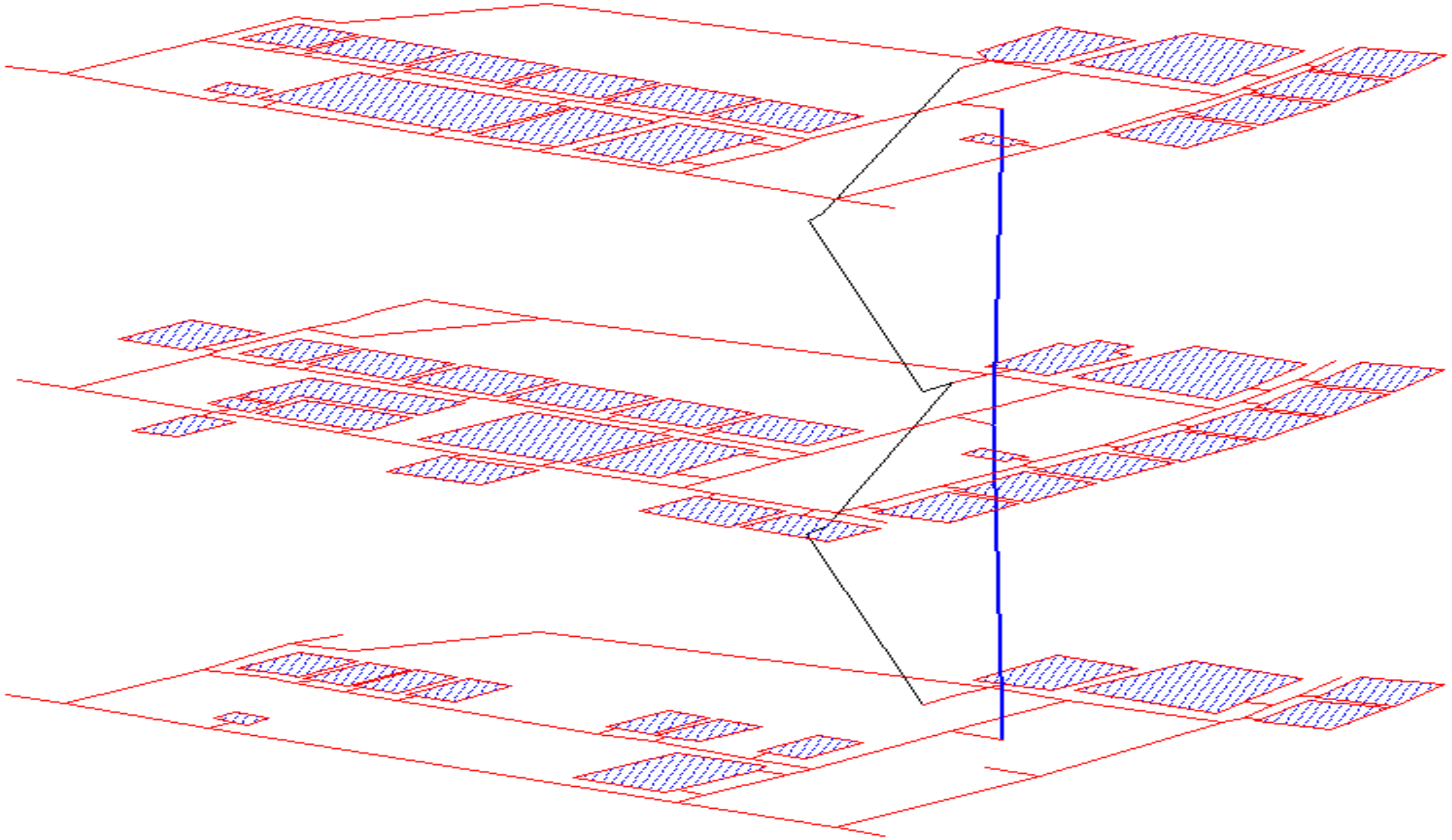




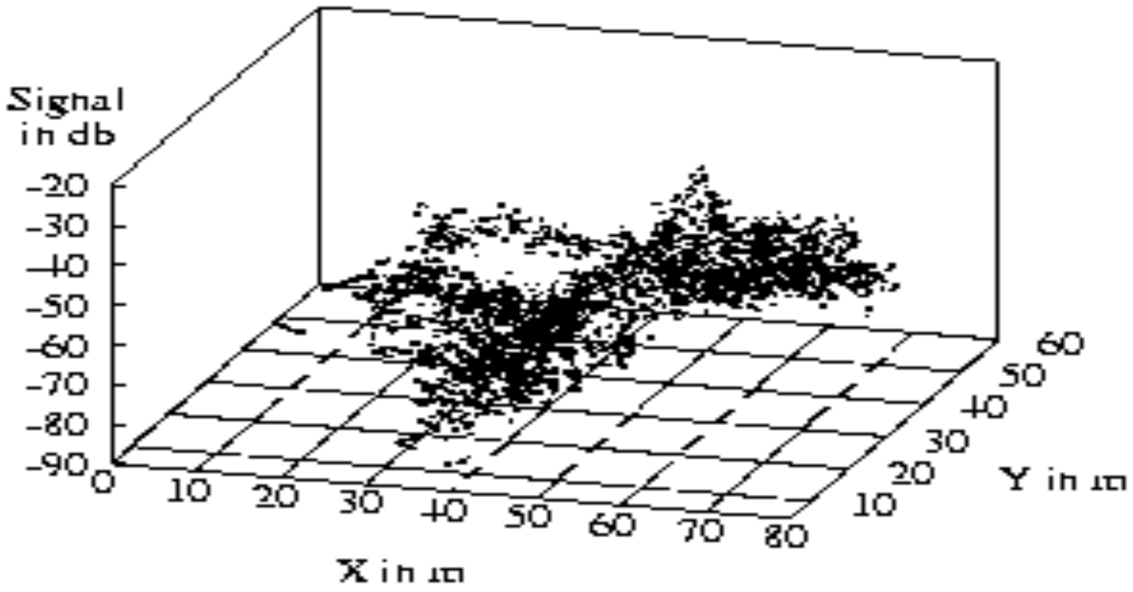
Localization for AIBO robots

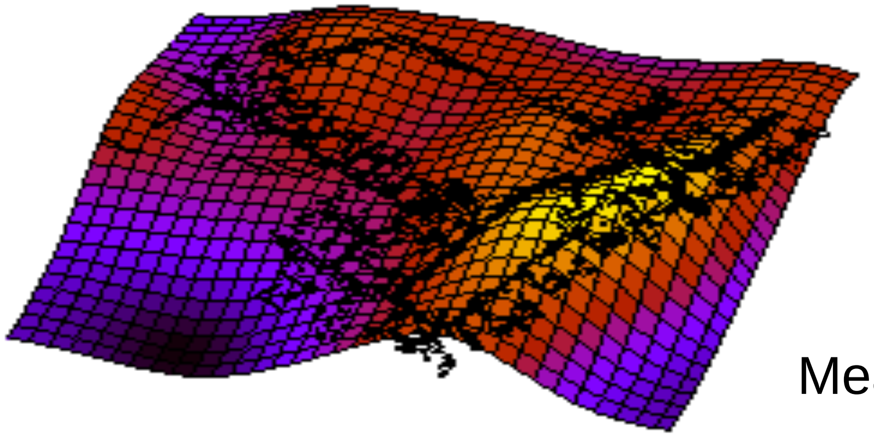


WiFi-Based People Tracking

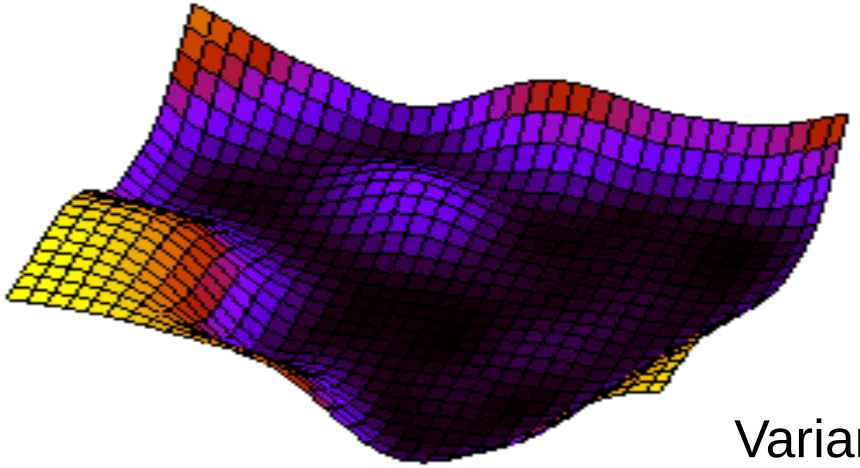


WiFi Sensor Model



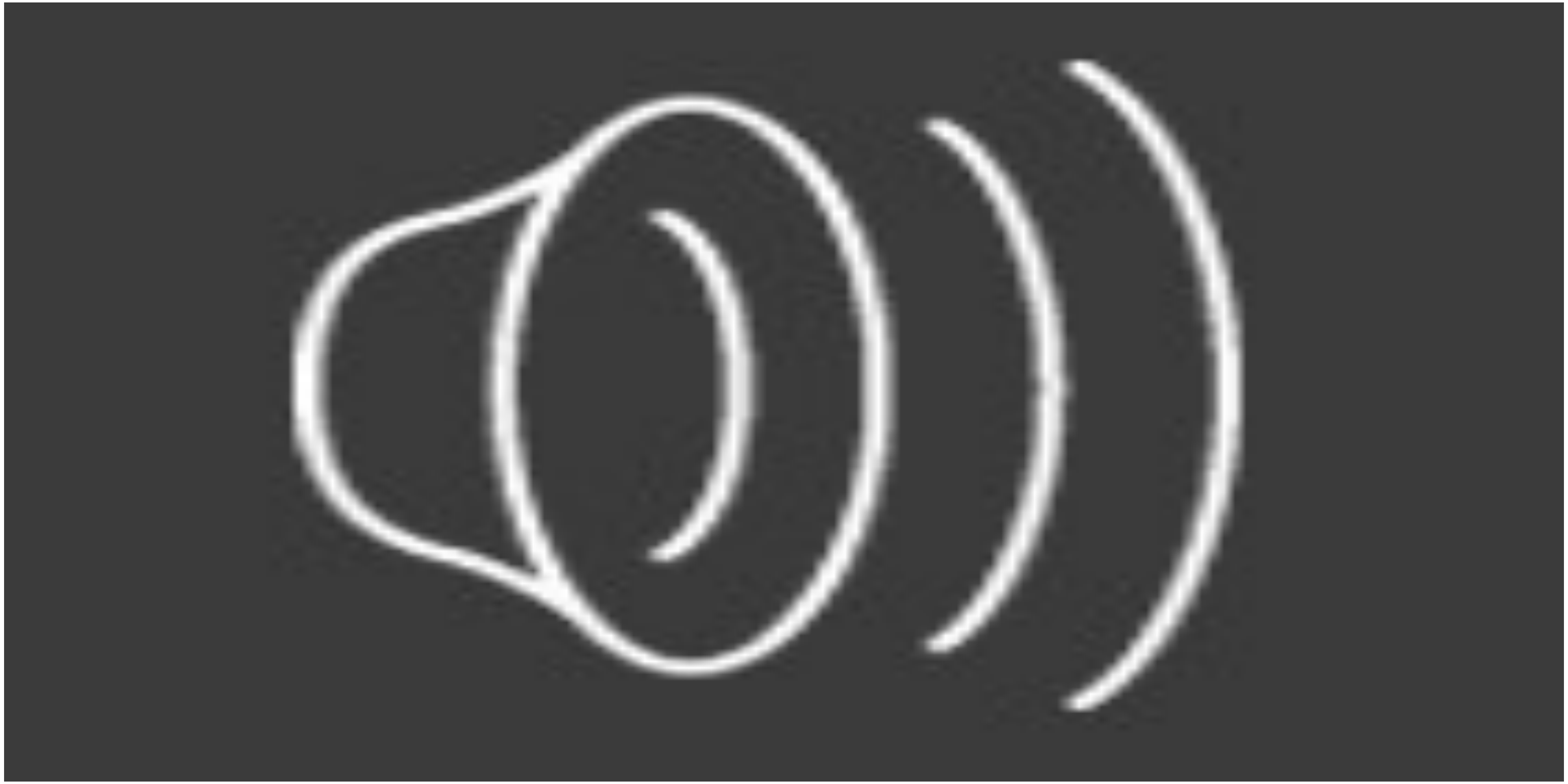


Mean



Variance

Tracking Example



Adaptive Sampling

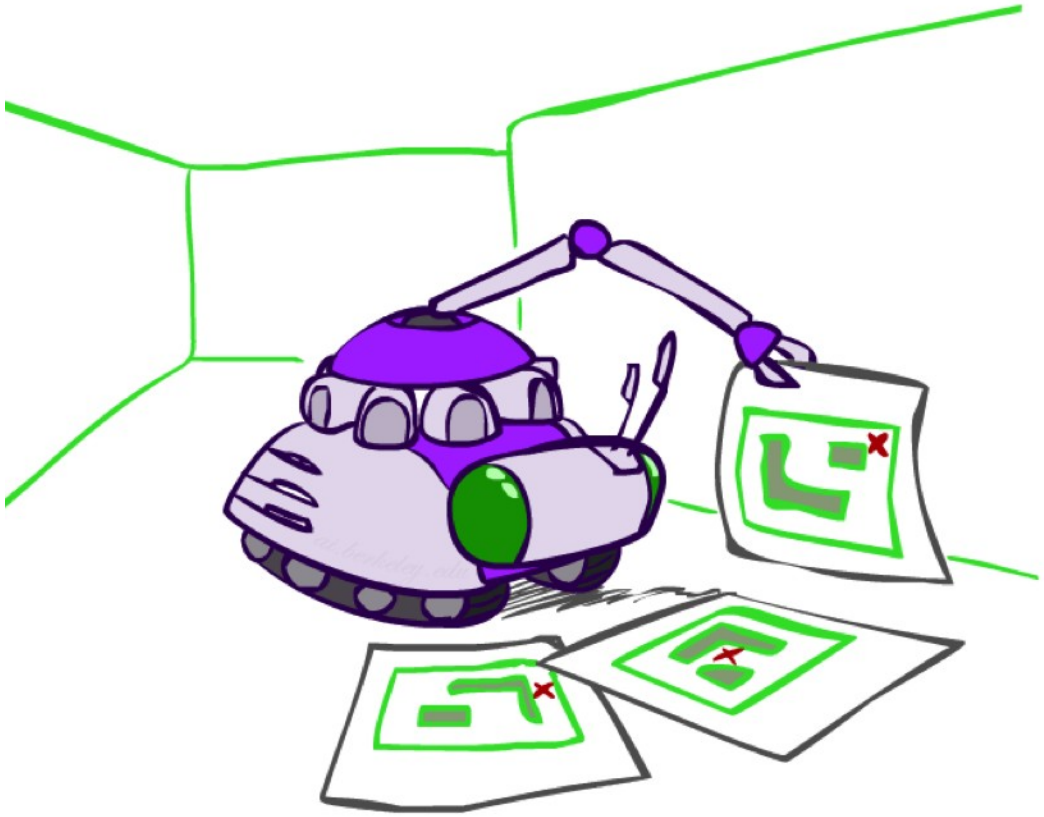
KLD-Sampling Sonar

Adapt number of particles on the fly based on statistical approximation measure

KLD-Sampling Laser

Robot Mapping

- SLAM: Simultaneous Localization And Mapping
  - We do not know the map or our location
  - State consists of position AND map!
  - Main techniques: Kalman filtering (Gaussian HMMs) and particle methods



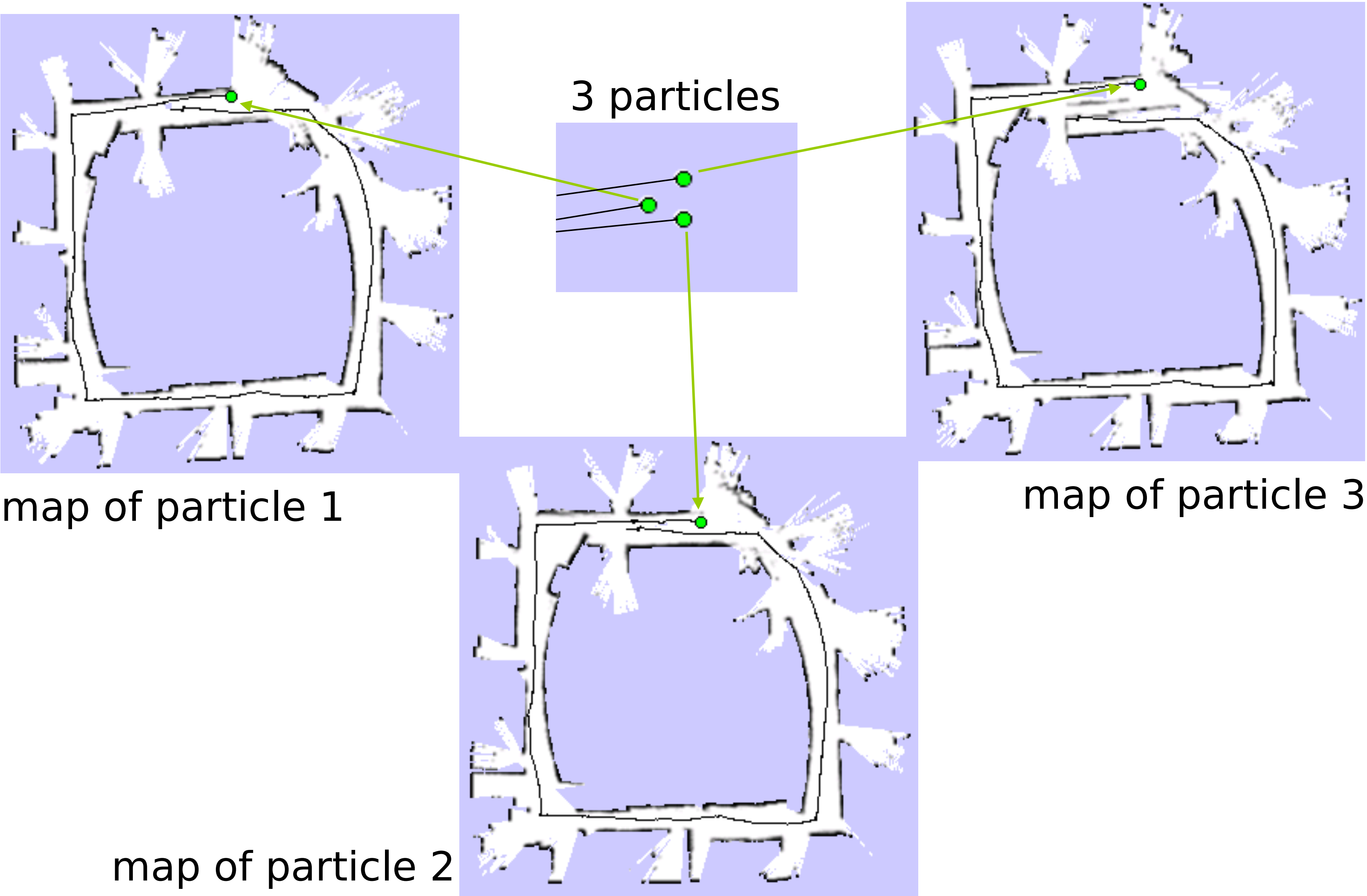
[Demo: PARTICLES-SLAM-mapping1-new.avi]

Mapping with a Laser Scanner

Rao-Blackwellized Mapping with Scan-Matching

Map: Intel Research Lab Seattle

Loop Closure Example



Rao-Blackwellized Mapping with Scan-Matching

Map: Intel Research Lab Seattle

Rao-Blackwellized Mapping with Scan-Matching

Map: Intel Research Lab Seattle

Example (Intel Lab)

- **15 particles**
- four times faster than real-time P4, 2.8GHz
- 5cm resolution during scan matching
- 1cm resolution in final map

Work by Grisetti et al.

Outdoor Campus Map

- **30 particles**
- 250x250m^2
- 1.088 miles (odometry)
- 20cm resolution during scan matching
- 30cm resolution in final map

Work by Grisetti et al.