Record For Implementing KF on Single Movement

Mingze Chen

June 3, 2021

1 Implementing One Dimensional Kalman Filter

After connecting to the robot through *ssh*, then execute the following command:

```
husarion@husarion: $ roscore
```

start 2nd. command line window and **execute following command**:

```
$ roslaunch rosbot_ekf all.launch rosbot_pro:=true
```

start 3rd. command line window and launch the *robot_localization* through executing:

```
~/pathTo/catkin_ws$ source ./devel/setup.bash
~/pathTo/catkin_ws$ roslaunch playground start_filter.launch
```

Now our purpose is implementing *KF* algorithm into existing *move.py* script.

To launch the *UWB tag* through executing:

```
~/pathTo/catkin_ws$ source ./devel/setup.bash
~/pathTo/catkin_ws$ roslaunch localizer_dwm1001 dwm1001.launch
```

In Kalman filter theory, the most important part is **Status update equation**:

The Kalman expression or **status update equation** is:

$$Current\ state\ estimated\ value = Predicted\ value\ of\ current\ state +$$
$$Kalman\ Gain\ *\ (measured\ value - predicted\ value\ of\ the\ state)$$

which is:

$$\hat{X}(t) = X_p(t) + K \times [\ X_m(t) - X_p(t)\ ] \tag{1}$$

where $K = \dfrac{\sigma_p^2}{\sigma_p^2\ +\ \sigma_m^2}$

One sample implementation [1] can be like:

```
from collections import namedtuple
gaussian = namedtuple('Gaussian', ['mean', 'var'])
gaussian.__repr__ = lambda s: '(={:.3f}, 2={:.3f})'.format(
    s[0], s[1])

def update(prior, measurement):
    x, P = prior          # mean and variance of prior
    z, R = measurement   # mean and variance of measurement

    y = z - x         # residual
    K = P / (P + R)   # Kalman gain

    x = x + K*y       # posterior
    P = (1 - K) * P   # posterior variance
    return gaussian(x, P)

def predict(posterior, movement):
    x, P = posterior # mean and variance of posterior
    dx, Q = movement # mean and variance of movement
    x = x + dx
    P = P + Q
    return gaussian(x, P)
```

Inside the *playground* package there's a **Python** script called *kalman_filter.py*.

Its code snippet is here:

```
def predict_step(mean1, var1, mean2, var2):
    global new_mean, new_var
    new_mean = mean1 + mean2
```

[1] https://github.com/rlabbe/Kalman-and-Bayesian-Filters-in-Python/blob/master/04-One-Dimensional-Kalman-Filters.ipynb

```python
    new_var = var1 + var2
    return new_mean, new_var

# correct step function
def correct_step(mean1, var1, mean2, var2):
    """
    This function takes in two means and two squared variance terms, and return updated gaussian parameters.
    """
    # calculate the new gaussian parameters
    new_mean = (var1 * mean2 + var2 * mean1) / (var1 + var2)
    # also equals to var1 * var2 /(var1  +  var2)
    new_var = 1 / (1 / var1 + 1 / var2)
    return new_mean, new_var
```

Although no variable called kalman_gain was calculated explicitly, through mathematical derivation we can know, they're the same.

Now execute:

```
$ husarion@husarion:~/pathTo/catkin_ws$ rosrun playground kalman_filter.py -s kf3105.csv
```

Two experiments were conducted:

1. let the robot move forward 1m, as shown in Fig. 1 and 2
2. round movement as shown in Fig. 4

R and Q are derived from extensive experiments:

```
process_var = 0.028 ** 2
sensor_var = 0.077 ** 2
```

Afterwards, position data based on calculation and *KF* are collected in files called *kf3105.csv* and *kf0306.csv*.

2 Observation

A bigger sensor measurement variance can make the localisation trajectory smoother, which is closer to the real movement process, as shown in Fig. 3.

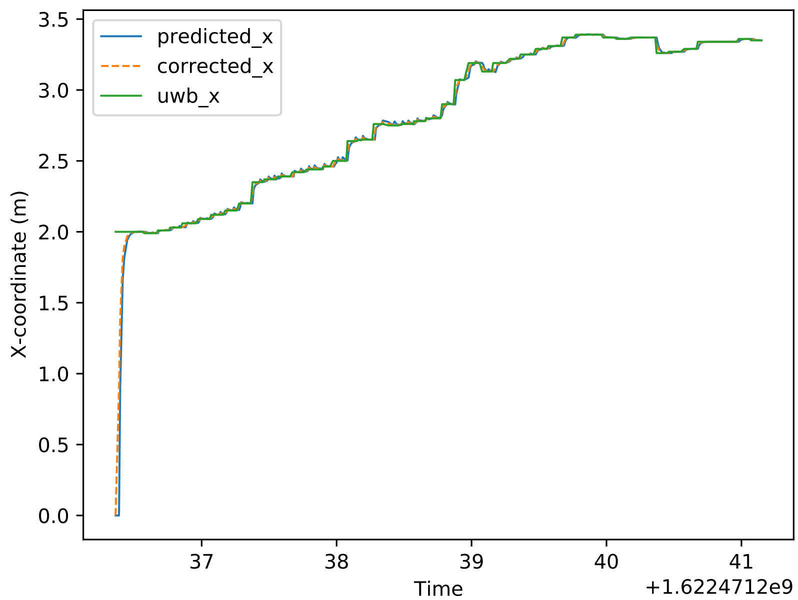

Figure 1: Plot from script *kfMergePlot.py*

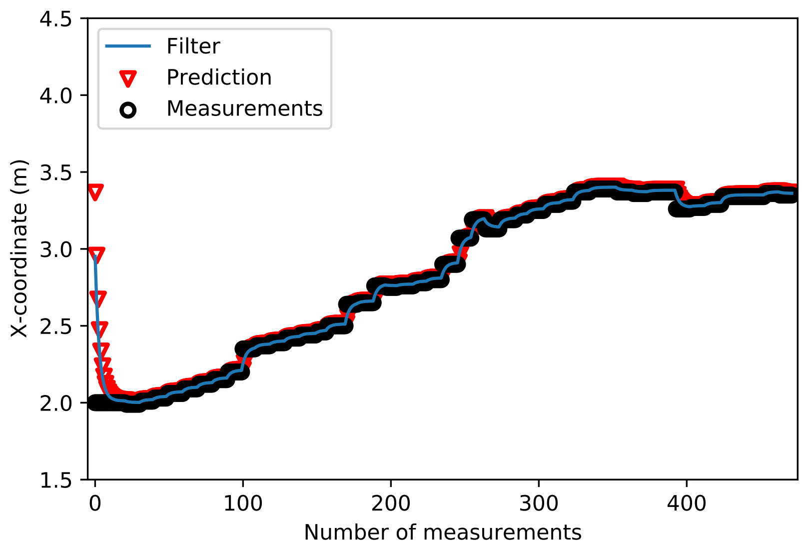

Figure 2: Plot when sensor_var = 0.077 ** 2

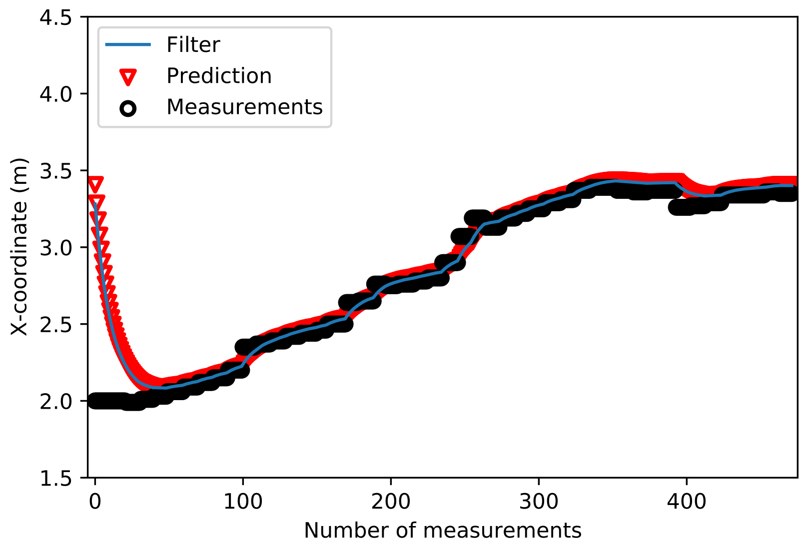

Figure 3: Plot when sensor_var = 0.3 ** 2

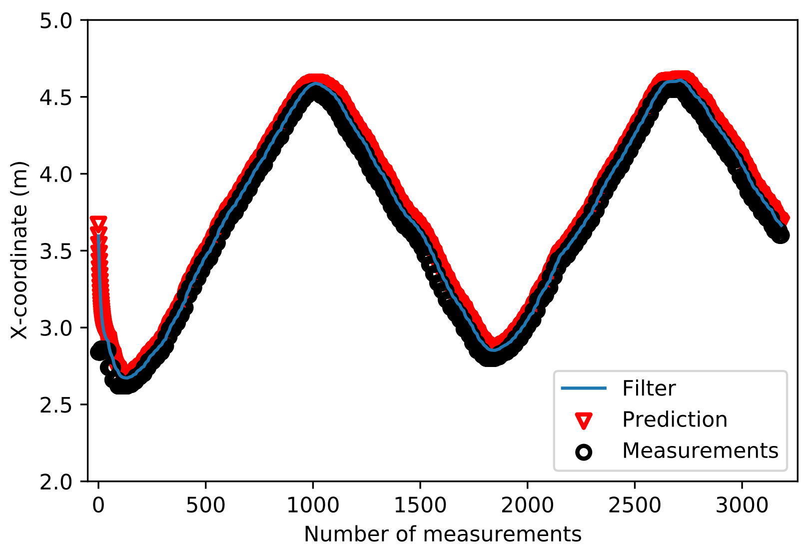

Figure 4: Plot when sensor_var = 0.3 ** 2 for round movement

Implemented KF tracks the position of tag so closely after convergence that the measurement error from UWB tag affect the KF result which is not expected.

Our calculation process is:

1. Initial position was calculated based on *UWB*
2. Afterwards, every small step was calculated based on an *internal EKF* with only *IMU* and *Odometry* as input and an external *KF* with fused output from the *EKF* and *UWB tag*

The computation of KF affects the efficiency of robot movement logic more or less, so the better solution is:

1. moving the robot
2. gathering all necessary data in a csv file
3. conducting sensor fusion algorithm

3 Idea for next step

1. Gather raw and filtered velocity, angular velocity and odometry data etc., which is proven to be difficult to gather data from multiple rostopics without interfering the precision of movement logic.
2. Extend one dimensional KF to multi dimension/variables KF, UKF and EKF
3. Conduct a long distance movement in corridor and check the performance of sensor fusion algorithm
4. Consider designing a random walk model for the final demonstration