

# Record For Implementing Sensor Fusion

Mingze CHEN

June 22, 2021

## 1 Environment Setup

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

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

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

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

start 3rd. command line window and launch the *robot\_localization* through executing:

```
1   ~/pathTo/catkin_ws$ source ./devel/setup.bash
2   ~/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:

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

## 2 First Order Kalman Filter

First order Kalman Filter tracks a first order system, e.g. our state vector is:  $x = \{x, \dot{x}\}^T$ , which corresponds to X-coordinate and X-velocity.

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

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

$$\begin{aligned} \text{Current state estimated value} &= \text{Predicted value of current state} + \\ &\quad \text{Kalman Gain} * (\text{measured value} - \text{predicted value of the state}) \end{aligned}$$

which is:

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

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

One sample implementation <sup>1</sup> can be like:

```
1 from collections import namedtuple
2 gaussian = namedtuple('Gaussian', ['mean', 'var'])
3 gaussian.__repr__ = lambda s: '({:.3f}, {:.3f})'.format(
4     s[0], s[1])
5
6 def update(prior, measurement):
7     x, P = prior          # mean and variance of prior
8     z, R = measurement    # mean and variance of measurement
9
10    y = z - x              # residual
11    K = P / (P + R)        # Kalman gain
12
13    x = x + K*y            # posterior
14    P = (1 - K) * P        # posterior variance
15    return gaussian(x, P)
16
17 def predict(posterior, movement):
18     x, P = posterior      # mean and variance of posterior
19     dx, Q = movement     # mean and variance of movement
20
21     x = x + dx
22     P = P + Q
23     return gaussian(x, P)
```

Inside the *playground* package there's a **Python** script called *kalman\_filter.py*.

Its code snippet is here:

---

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

```

1 def predict_step(mean1, var1, mean2, var2):
2     global new_mean, new_var
3     new_mean = mean1 + mean2
4     new_var = var1 + var2
5     return new_mean, new_var
6
7 # correct step function
8 def correct_step(mean1, var1, mean2, var2):
9     """
10    This function takes in two means and two squared
11    variance terms, and return updated gaussian
12    parameters.
13    """
14    # calculate the new gaussian parameters
15    new_mean = (var1 * mean2 + var2 * mean1) / (var1 + var2)
16    # also equals to var1 * var2 / (var1 + var2)
17    new_var = 1 / (1 / var1 + 1 / var2)
18    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:

```

1 $ husarion@husarion:~/pathTo/catkin_ws$ rosrn playground
   kalman_filter.py -s kf3105.csv

```

Following experiments were conducted:

1. let the robot move forward 1m, as shown in Figure 5 and 6
2. partial round movement with hard-coded velocity as shown in Figure 8 and perfect round movement with actual velocity from rostopic *velocity* as shown in Figure 9 and 10
3. Move the robot forward for about 4m with remote control alone (See 1) and the result is shown in Figure 1, 2, 3 and 4

Listing 1: Kalman Filter with control input only code

```

1 from matplotlib.pyplot import figure
2
3 cdf = pd.read_csv('straightControl.csv')
4 cuwb_x = cdf.uwb_x
5 uwb_y = cdf.uwb_y
6 vel_linear_x = cdf['vel_linear_x'].fillna(0.0)
7 la_x = cdf.la_x

```

```

8
9 dt = 1.
10 R = sensor_var
11 kf = KalmanFilter(dim_x=2, dim_z=1, dim_u = 1)
12 kf.P *= 10
13 kf.R *= R
14
15 # Here process_var is definitely not a proper parameter,
16 # because the remote control is not perfect,
17 # it can't be constant velocity of 0.5 m/s although
18 # assigned so
19
20 kf.Q = Q_discrete_white_noise(2, dt, 0.3)
21 kf.F = np.array([[1., 0], [0., 0.]])
22 kf.B = np.array([[dt], [ 1.]])
23 kf.H = np.array([[1., 0]])
24 print(kf.P)
25
26 zs = cuwb_x
27 xs = []
28 cmd_velocity = np.array([0.5])
29 for z in zs:
30     kf.predict(u=cmd_velocity)
31     kf.update(z)
32     xs.append(kf.x[0])
33
34 figure(figsize=(16, 12), dpi=80)
35 plt.plot(xs, label='Kalman Filter')
36 bp.plot_measurements(zs)
37 plt.xlabel('Number of measurements')
38 plt.legend(loc=4)
39 plt.ylabel('X-coordinate (m)')
40 plt.rcParams.update({'font.size': 22})
41 # plt.savefig("kalman_with_control.pdf", dpi=300)

```

R and Q are derived from extensive experiments:

```

1 process_var = 0.028 ** 2
2 sensor_var = 0.077 ** 2

```

Afterwards, position data based on calculation and *KF* are collected<sup>2</sup> in files called *kf3105.csv*, *kf0306.csv* and **sensorData.csv**<sup>3</sup>.

<sup>2</sup>Before collecting data, always make sure that all four anchors are working properly, otherwise it's very likely that the columns *uwb\_x* and *uwb\_y* are both 0.0 in the entire process.

<sup>3</sup>sensorData.csv includes 'time', 'la\_x', 'la\_y', 'uwb\_x', 'uwb\_y', 'vel\_linear\_x', 'vel\_angular\_z', 'mpu\_ang\_vel\_z', 'mpu\_linear\_acc\_x', 'mpu\_linear\_acc\_y', 'odom\_linear\_x', 'odom\_angular\_z', 'odom\_filtered\_linear\_x', 'odom\_filtered\_angular\_z', 'odom\_yaw', 'odom\_filtered\_yaw'

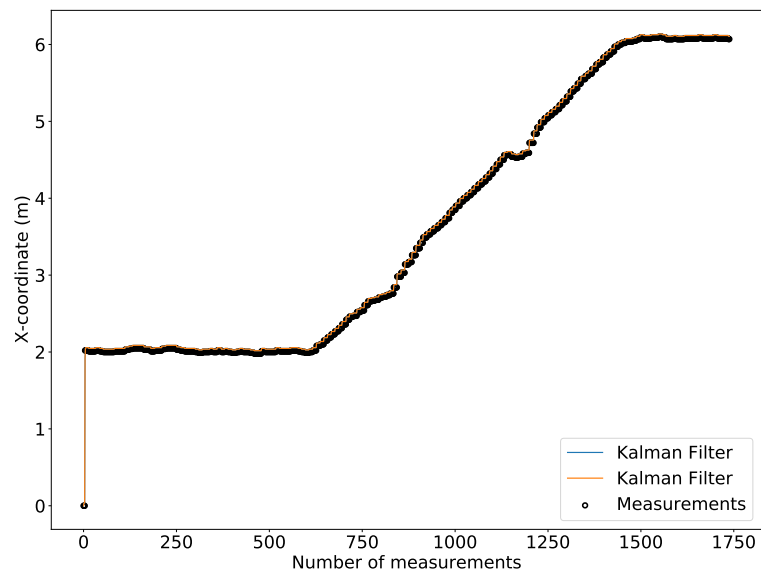


Figure 1: Single movement plot with remote control alone

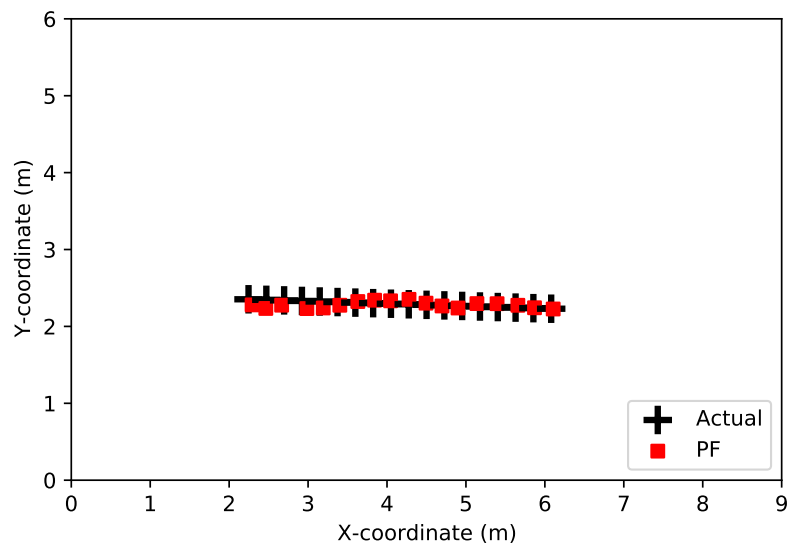


Figure 2: Single movement plot with remote control alone - 18 iteration 5k particles

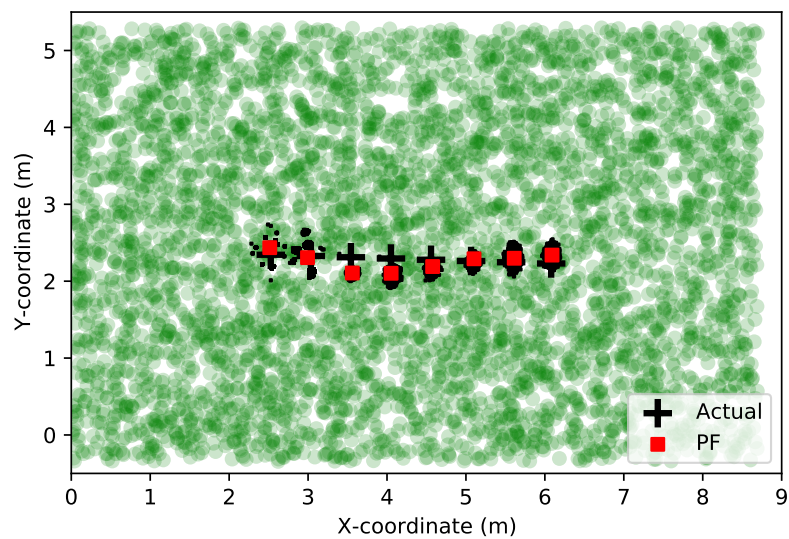


Figure 3: Single movement plot with remote control alone - 8 iteration 5k particles

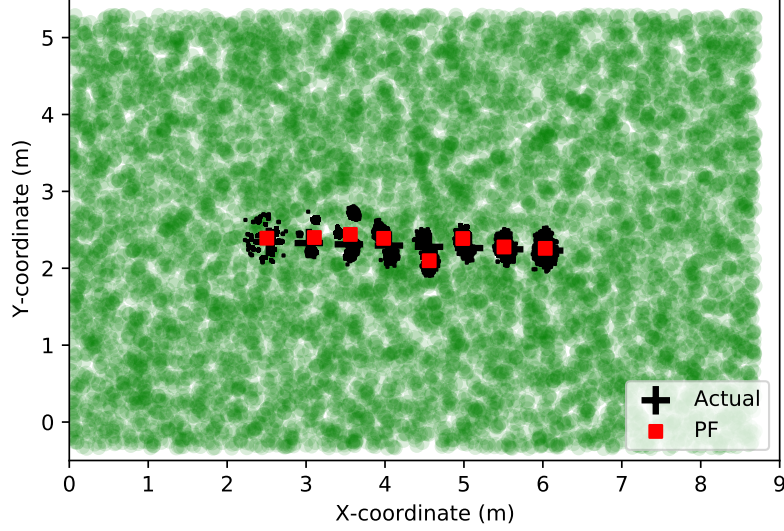


Figure 4: Single movement plot with remote control alone - 8 iteration 10k particles

### 3 Observation

- A bigger sensor measurement variance can make the localisation trajectory from Figure 6 smoother, which is closer to the real movement process, as shown in Figure 7.
- According to the comparison from Figure 3 and 4 we can see, when we increase the numbers from 5k to 10k, after the first iteration, there's definitely more particles around the ground truth position of the robot, which makes the result more reliable, at the same time, the cost is the increment of the time for computation.

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*

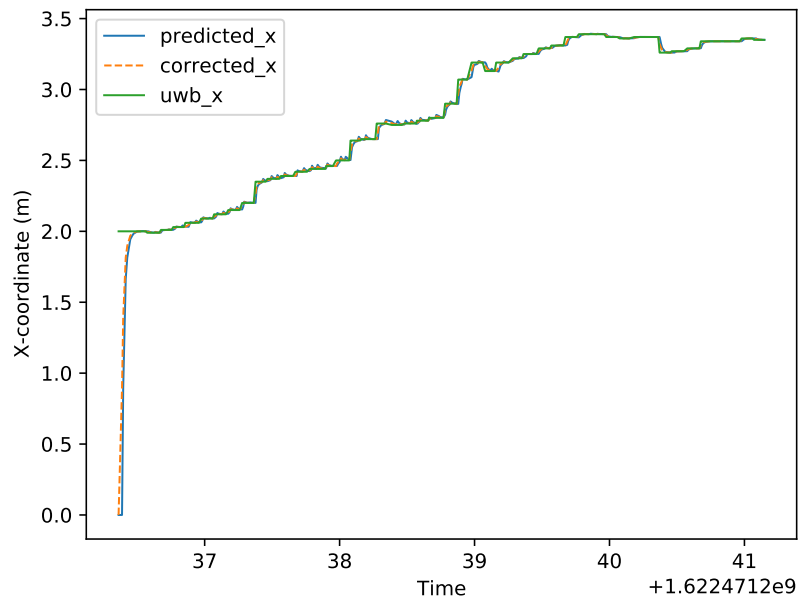


Figure 5: Plot from script *kfMergePlot.py*

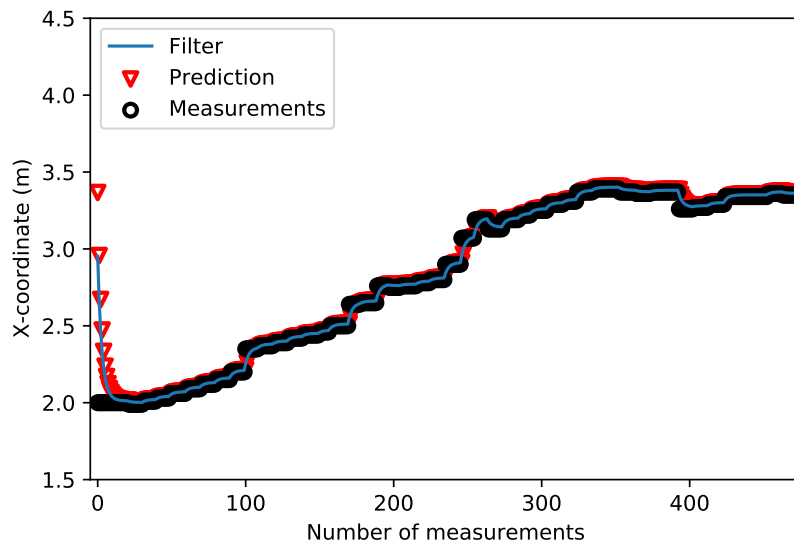


Figure 6: Single movement plot with  $\text{sensor\_var} = 0.077 ** 2$



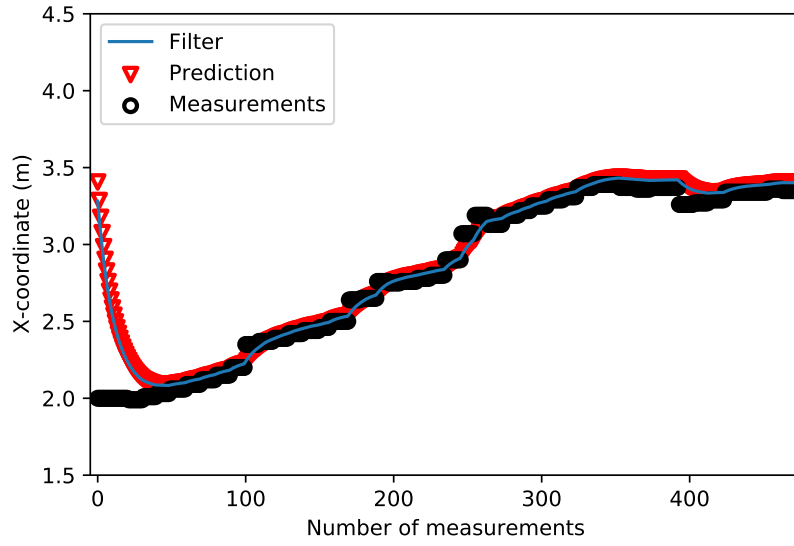


Figure 7: Single movement plot with  $\text{sensor\_var} = 0.3 \times 2$

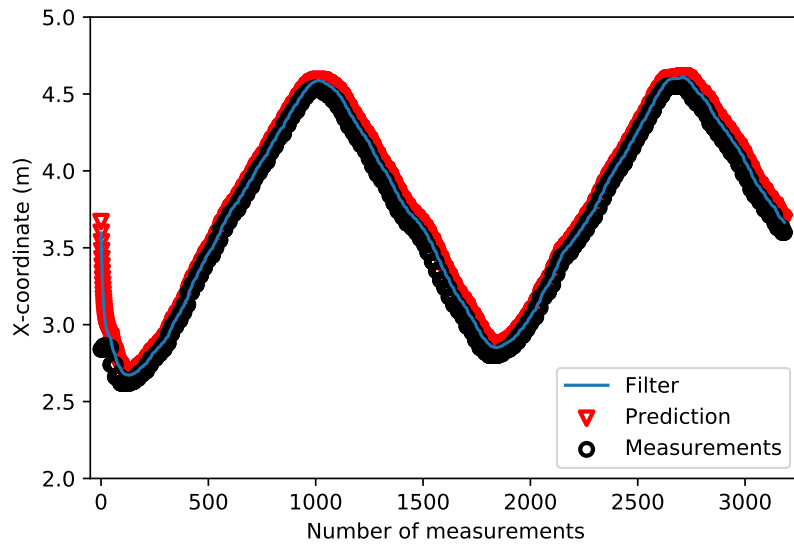


Figure 8: Plot when  $\text{sensor\_var} = 0.3 \times 2$  for partial round movement with hard-coded velocity

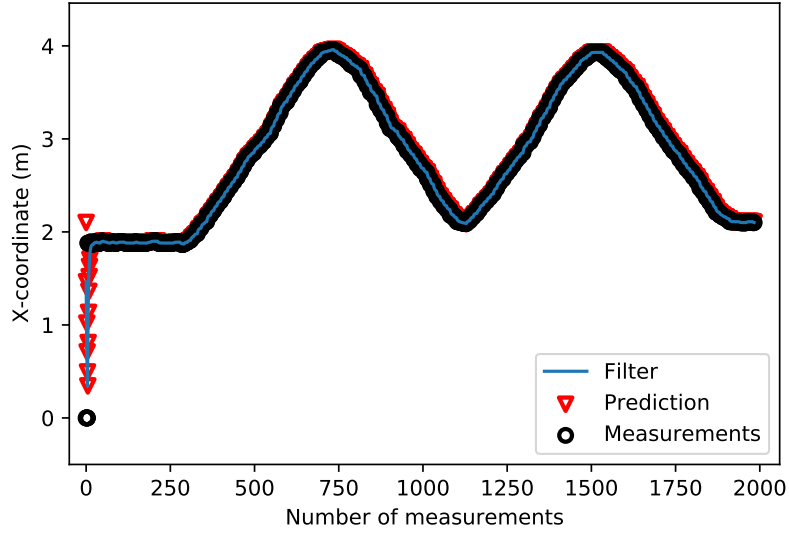


Figure 9: Plot when  $\text{sensor\_var} = 0.077 \times 2$  for perfect round movement with velocity acquired from rostopic `/velocity`

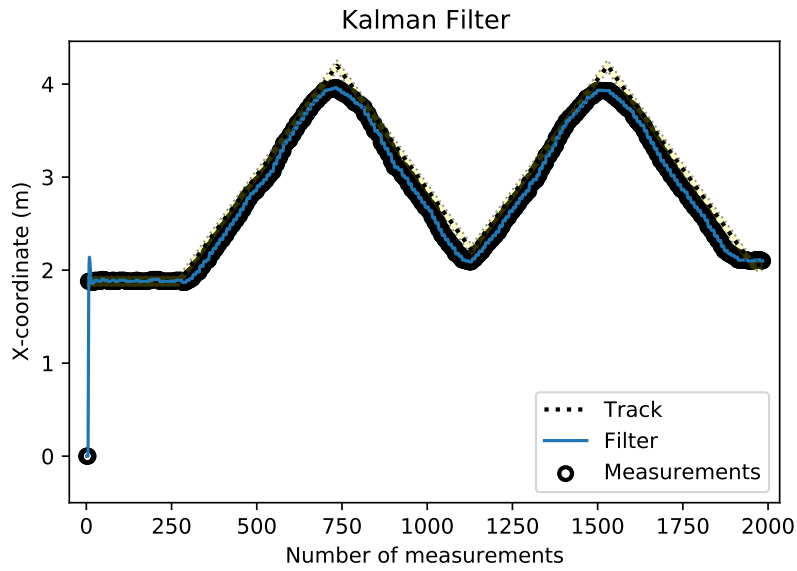


Figure 10: Plot when  $\text{sensor\_var} = 0.077 \times 2$  for perfect round movement with velocity acquired from rostopic `/velocity` and with track as comparison

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

## 4 Batch Processing

```
1 from filterpy.common import Saver
2 f = pos_vel_filter(x=(uwb_x[ini_index], 0.), R=sensor_var,
3   Q=process_var, P=P)
3 s = Saver(f)
4 xs, _, _, _ = f.batch_filter(zs, saver=s)
5 s.to_array()
6 plt.plot(s.y);
```

Its plot is in Figure 11, we can see noise centered around 0, which proves that the filter is well designed.

## 5 Smoothing the Results

In order to further eliminate the noise, *rts\_smoother()* from *KalmanFilter* was used to smooth the result, its plot is shown in Figure 12:

```
1 Ms, Ps, _, _ = f.rts_smoother(Xs, Covs)
2
3 book_plots.plot_measurements(zs)
4 plt.plot(Xs[:, 0], ls='--', label='Kalman Position')
5 plt.plot(Ms[:, 0], label='RTS Position')
6 plt.legend(loc=4)
```

## 6 Two Dimensional Kalman Filter

Our new state vector is  $x = \{x, \dot{x}, y, \dot{y}\}^T$  which corresponds to x-coordinate, x-velocity, y-coordinate and y-velocity.

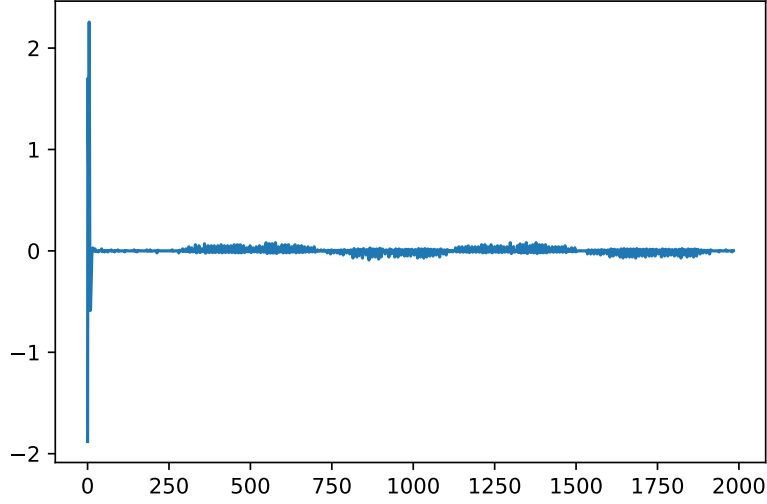


Figure 11: Residual

To verify the performance of KF in two dimension, Python scripts *move\_oval.py* and *pentagon\_move.py* are used to generate data separately into *oval.csv* and *pentagon.csv* and their corresponding plot are in Figure 13 and 14.

## 7 Results and Conclusions

Order one KF will work well while the car is moving in a straight line at a constant speed, but cars turn, speed up, and slow down, in which case a second order filter will perform better. A lower order KF can also track a higher order process with higher process noise.

## 8 Idea for next step

1. Using remote control to move the robot and run two dimensional kalman filter
2. Further separate the logic of filter and movement entirely, hide the implementation of movement from filter, no matter movement is through script

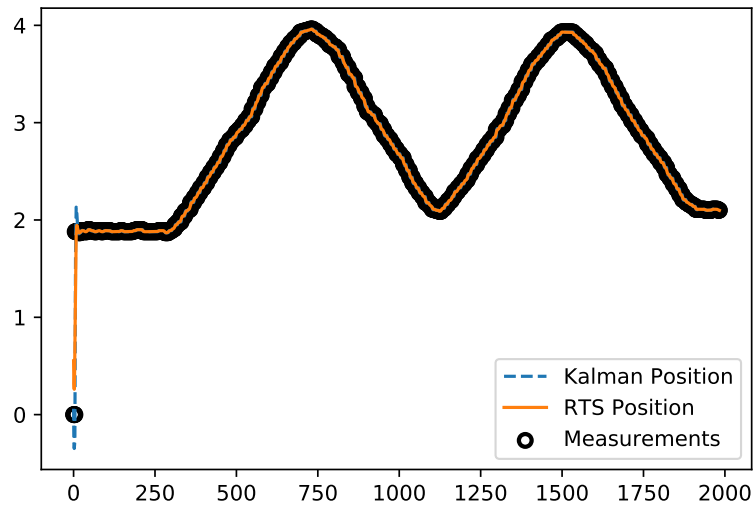


Figure 12: Smoothing result

or remote control.

3. Gather raw and filtered velocity, angular velocity and odometry data etc..
4. Extend one dimensional KF to multi-dimensional/variable KF, UKF and EKF
5. Conduct a long distance movement in corridor and check the performance of sensor fusion algorithm
6. Consider designing a random walk model for the final demonstration

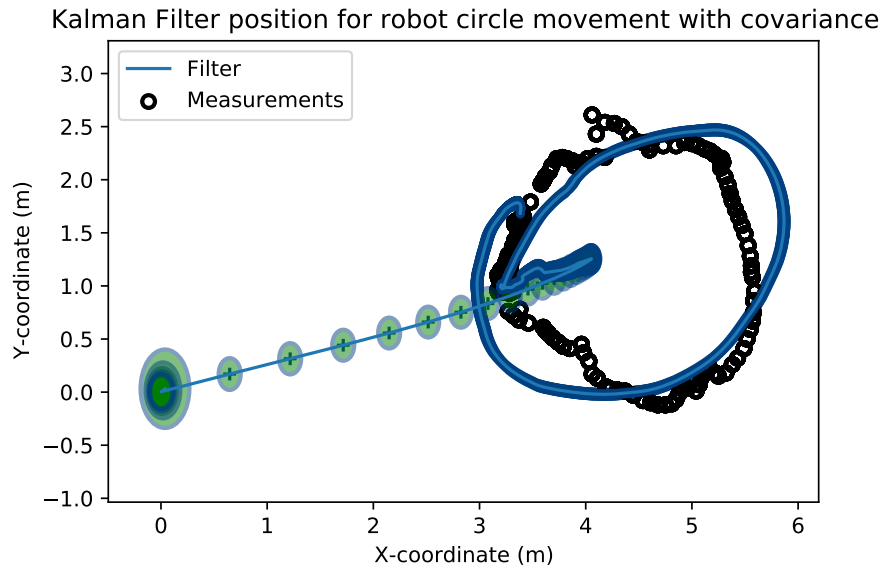


Figure 13: Circle movement

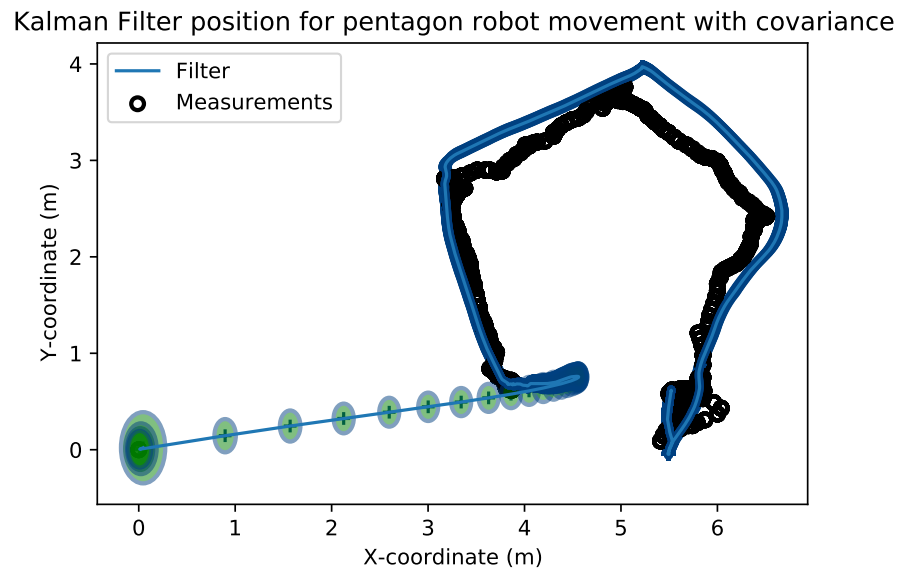


Figure 14: Pentagon movement