

# Pre-Work

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## 1 Lab 2

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```
[ ]: # Necessary Libraries
import json
import copy
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from scipy.stats import norm
from scipy.optimize import curve_fit
from scipy.interpolate import interp1d
from sklearn.metrics import r2_score
import pathlib
import statistics

# Read Raw Data
with open(r"data.json") as f:
    data = json.load(f)

# Accessible sensor names
Sensors = [
    {
        "name": "Long Range",
        "model": lambda x: 49.890422 / x + 0.046704563,
        "conversion": lambda x: 49.890422 / (x - 0.046704563),
        "std_dev": 0.012409
    },
    {
        "name": "Medium Range",
        "model": lambda x: 24.334172 / x - 0.030560244,
        "conversion": lambda x: 24.334172 / (x + 0.030560244),
```

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        "std_dev": 0.010606
    }
]

# A matrix
A = np.array([[1.0, 0.05, 0.00125],
              [ 0, 1.0, 0.05],
              [ 0, 0, 1.0]])

# Noise applied to the forward kinematics.
process_noise_v_k_minus_1 = np.array([0.01,0.01,0.003])

# State model noise covariance matrix Q_k
Q_k = np.array([[0.3, 0, 0],
                [ 0, 0.3, 0],
                [ 0, 0, 0.3]])

# Sensor measurement noise covariance matrix R_k
R_k = np.array([[1.0, 0],
                [ 0, 1.0]])

# Sensor noise
v_k = np.array([Sensors[0]["std_dev"], Sensors[1]["std_dev"]])

# Function to generate simulated sensor data for a given movement function
def generate_data(movement_function, noise_factor=1):
    # Create time span of 0 to 10 secons with 20hz sampling
    n = 200
    time = np.linspace(0, 10, n)
    x = movement_function(time)
    # For each sensor
    data = []
    for sensor in Sensors:
        # Generate a sensor data using the movement function, sensor function,
        ↪and adding noise
        sensor_data = sensor["model"](x) + np.random.normal(0,
        ↪sensor["std_dev"]*noise_factor, n)
        data.append(sensor_data)
    # Return the sensor data
    return data

# Single iteration of the Extended Kalman Filter execution
def ekf(z_k_observation_vector, x_k_minus_1, P_k_minus_1, dk, H_k, h_x, R_k,
    ↪Q_k):
    ##### Predict #####

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# Predict the state estimate at time k based on the state
# estimate at time k-1 and the control input applied at time k-1.
x_k = A @ (x_k_minus_1)

# print(f'State Estimate Before EKF={x_k}')

# Predict the state covariance estimate based on the previous
# covariance and some noise
P_k = A @ P_k_minus_1 @ A.T + (Q_k)

# Update
measurement_residual_y_k = z_k_observation_vector - ((H_k @ x_k))

# Calculate the measurement residual covariance
S_k = H_k @ P_k @ H_k.T + R_k

# Calculate the near-optimal Kalman gain
K_k = P_k @ H_k.T @ np.linalg.pinv(S_k)

# Calculate an updated state estimate for time k
x_k = x_k + (K_k @ measurement_residual_y_k)

# Update the state covariance estimate for time k
P_k = P_k - (K_k @ H_k @ P_k)

# Print the best (near-optimal) estimate of the current state of the robot
# print(f'State Estimate After EKF={x_k}')

# Return the updated state and covariance estimates
return x_k, P_k

# Process dual sensor data using the Extended Kalman Filter
def ekfMain(Vdata, state, sens_cov, sys_cov):
    # We start at time k=1
    k = 1
    filtered_data = []
    # Time interval in seconds
    dk = 0.05
    # print(Vdata)

    # [cm, cm/s, cm/s^2]
    state_estimate_k_minus_1 = np.array(state)

    # State covariance matrix P_k_minus_1
    P_k_minus_1 = np.array([[0.1, 0, 0],
                             [0, 0.1, 0],
                             [0, 0, 0.1]])

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vData = np.swapaxes(Vdata,0,1)
for k, obs_vector_z_k in enumerate(vData,start=1):
    V_m = obs_vector_z_k[1]
    V_l = obs_vector_z_k[0]

    obs_vector_z_k[1] = 24.334172/(V_m+0.030560244)
    obs_vector_z_k[0] = 49.89042/(V_l-0.046704563)

    h_x = np.array([-49.89042/(V_l-0.046704563),
                    -24.334172/(V_m+0.030560244)])

    # Jacobian matrix H_k
    H_k = np.array([[1, 0, 0],
                    [1, 0, 0]])

    # Run the Extended Kalman Filter and store the
    # near-optimal state and covariance estimates
    optimal_state_estimate_k, covariance_estimate_k = ekf(
        obs_vector_z_k, # Most recent sensor measurement
        state_estimate_k_minus_1, # Our most recent estimate of the state
        P_k_minus_1, # Our most recent state covariance matrix
        dk, # Time interval
        H_k,
        h_x,
        sens_cov,
        sys_cov)

    filtered_data.append(optimal_state_estimate_k[0])

    # Get ready for the next timestep by updating the variable values
    state_estimate_k_minus_1 = optimal_state_estimate_k
    P_k_minus_1 = covariance_estimate_k

    return filtered_data

# Run a suite of test on data and a given motion profile to illustrate
↳ performance of the EKF
def calculate_and_gen_graphs(title, file, data, profile, states=[80,30],
↳ show_attempted_profile=True):
    time = data["time"]
    distances = [np.array(sensor) for sensor in data["data"]]
    gen_distances = generate_data(profile)
    gen_distances_noisy = generate_data(profile, 2)

    # Plot the real and generated data
    plt.figure()

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    for sensor in range(len(gen_distances)):
        plt.scatter(time, gen_distances[sensor], □
        ↪label=f"{Sensors[sensor]['name']} Generated", s=0.6)
    for sensor in range(len(distances)):
        plt.scatter(time, distances[sensor], □
        ↪label=f"{Sensors[sensor]['name']}", s=0.6)
    plt.title(f"Sensor Readings | {title}")
    plt.xlabel("Time (sec)")
    plt.ylabel("Sensor Reading (Volts)")
    plt.legend()
    plt.savefig(f"out/plots/{file}.png")
    plt.show()

# Keep track of R2 for various simulated data sets
r2 = []

# Kalman filter on the generated data
processed_gen = ekfMain(gen_distances, [states[0],0.0,0.0], R_k, Q_k)
r2.append({
    "Title": "Default",
    "R2": r2_score(profile(time), processed_gen)
})
plt.figure()
plt.plot(time, profile(time), label="Profile", color="red", linewidth=0.75)
plt.plot(time, processed_gen, label="Filtered", color="green")
for i, sensor in enumerate(Sensors):
    plt.scatter(time, sensor["conversion"](gen_distances[i]), □
    ↪label=f"{sensor['name']} Generated", s=0.5, color=["blue", "orange"][i])
    plt.title(f"Filtered vs Generated | {title}")
    plt.xlabel("Time (sec)")
    plt.ylabel("Distance (cm)")
    plt.ylim(0,100)
    plt.legend()
    plt.savefig(f"out/plots/{file}_kalman_gen.png")
    plt.show()

# Kalman filter on the generated data, bad state estimate
processed_gen = ekfMain(gen_distances, [states[1],-5.0,-10.0], R_k, Q_k)
r2.append({
    "Title": "Bad State Est.",
    "R2": r2_score(profile(time), processed_gen)
})
plt.figure()
plt.plot(time, profile(time), label="Profile", color="red", linewidth=0.75)
plt.plot(time, processed_gen, label="Filtered", color="green")
for i, sensor in enumerate(Sensors):

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plt.scatter(time, sensor["conversion"](gen_distances[i]),  

↳label=f"{sensor['name']} Generated", s=0.5, color=["blue", "orange"][i])
plt.title(f"Filtered vs Generated | {title} | Bad State Estimate")
plt.xlabel("Time (sec)")
plt.ylabel("Distance (cm)")
plt.ylim(0,100)
plt.legend()
plt.savefig(f"out/plots/{file}_kalman_gen_bad_state.png")
plt.show()

# Kalman filter on the generated data, noisy sensors
processed_gen = ekfMain(gen_distances_noisy, [states[0],0.0,0.0], R_k, Q_k)
r2.append({
    "Title": "Noisy Sensors",
    "R^2": r2_score(profile(time), processed_gen)
})
plt.figure()
plt.plot(time, profile(time), label="Profile", color="red", linewidth=0.75)
plt.plot(time, processed_gen, label="Filtered", color="green")
for i, sensor in enumerate(Sensors):
    plt.scatter(time, sensor["conversion"](gen_distances_noisy[i]),  

↳label=f"{sensor['name']} Generated", s=0.5, color=["blue", "orange"][i])
    plt.title(f"Filtered vs Generated | {title} | Noisy Sensors")
    plt.xlabel("Time (sec)")
    plt.ylabel("Distance (cm)")
    plt.ylim(0,100)
    plt.legend()
    plt.savefig(f"out/plots/{file}_kalman_gen_noisy_sensors.png")
    plt.show()

# Kalman filter on the generated data, noisy system
processed_gen = ekfMain(gen_distances, [states[0],0.0,0.0], R_k, Q_k*2)
r2.append({
    "Title": "Noisy System",
    "R^2": r2_score(profile(time), processed_gen)
})
plt.figure()
plt.plot(time, profile(time), label="Profile", color="red", linewidth=0.75)
plt.plot(time, processed_gen, label="Filtered", color="green")
for i, sensor in enumerate(Sensors):
    plt.scatter(time, sensor["conversion"](gen_distances[i]),  

↳label=f"{sensor['name']} Generated", s=0.5, color=["blue", "orange"][i])
    plt.title(f"Filtered vs Generated | {title} | Noisy System")
    plt.xlabel("Time (sec)")
    plt.ylabel("Distance (cm)")
    plt.ylim(0,100)
    plt.legend()

```

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plt.savefig(f"out/plots/{file}_kalman_gen_noisy_sensors.png")
plt.show()

# Create a pretty table of R^2 values
r2_df = pd.DataFrame(r2)
print(r2_df.to_string(index=False))

# Kalman filter on the real data
processed_real = ekfMain(distances, [states[0],0.0,0.0], R_k, Q_k)
plt.figure()
if show_attempted_profile:
    plt.plot(time, profile(time), label="Attempted Profile", color="red",
    ↪linewidth=0.75)
    plt.plot(time, processed_real, label="Filtered", color="green")
    for i, sensor in enumerate(Sensors):
        plt.scatter(time, sensor["conversion"](distances[i]),
    ↪label=f"{sensor['name']}", s=0.5, color=["blue", "orange"][i])
    plt.title(f"Filtered vs Experimental | {title}")
    plt.xlabel("Time (sec)")
    plt.ylabel("Distance (cm)")
    plt.ylim(0,100)
    plt.legend()
    plt.savefig(f"out/plots/{file}_kalman_real.png")
    plt.show()

```

## 1.1 Part 1 - Smooth Point-to-Point Motion

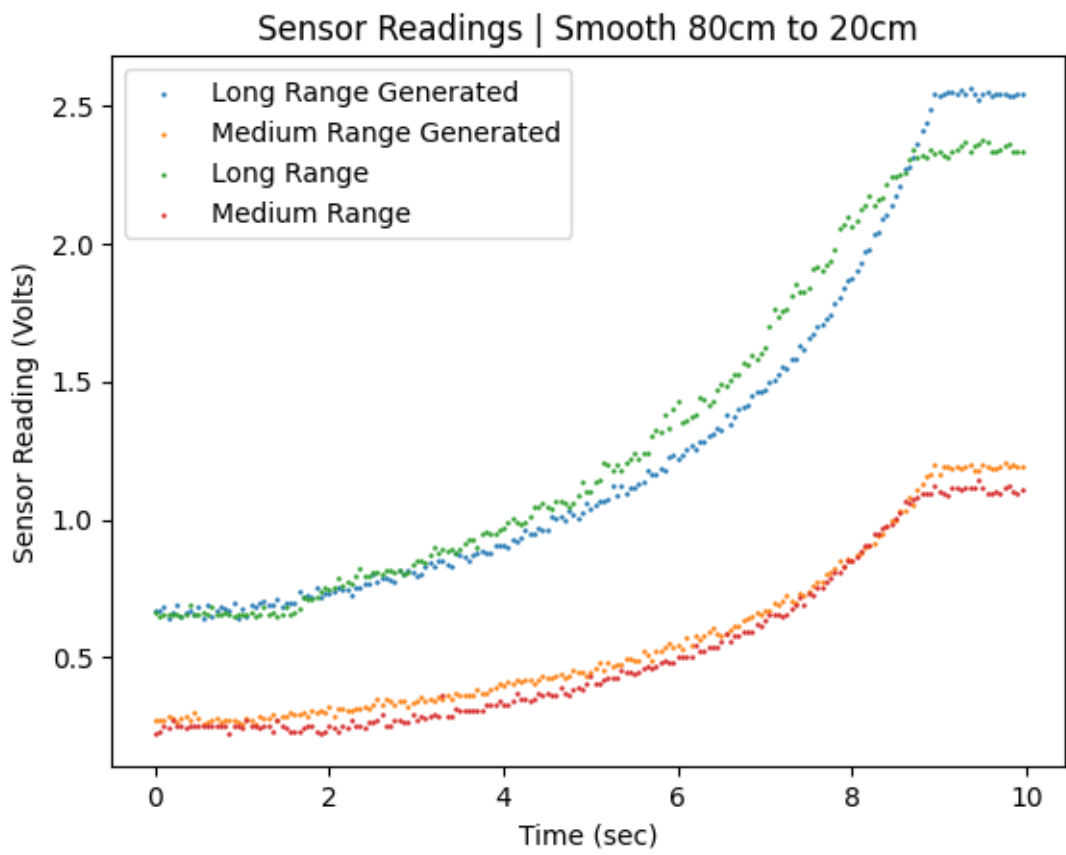
```

[ ]: # Stay still for 1 second, move at a constant speed for 8 seconds, pause for 1
    ↪second
def movement_profile(times):
    data = []
    for t in times:
        if t < 1:
            data.append(80)
        elif t > 9:
            data.append(20)
        else:
            data.append(80 - 60 / 8 * (t - 1))
    return np.array(data)

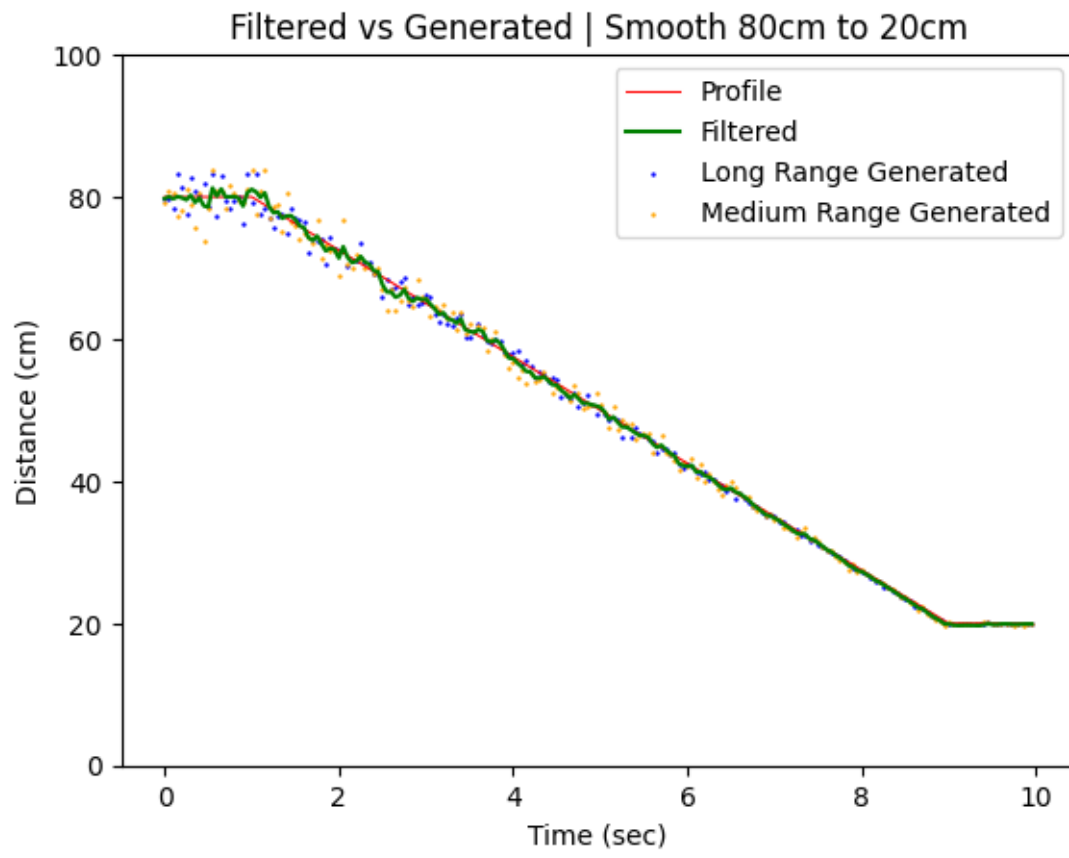
# Process Graphs for Part 1
p1 = data["Part1"]
part_a = p1["smooth_80_to_20"]
calculate_and_gen_graphs(
    title = "Smooth 80cm to 20cm",
    file="Part1_smooth",
    data=part_a,

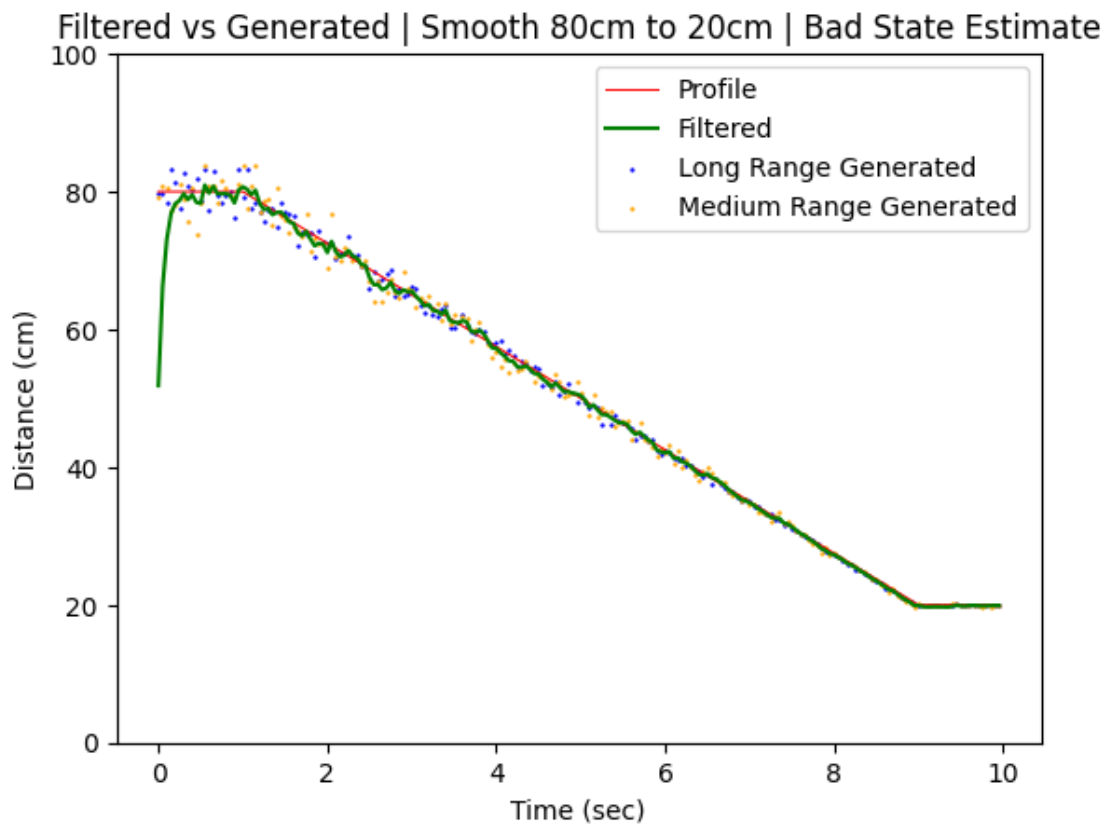
```

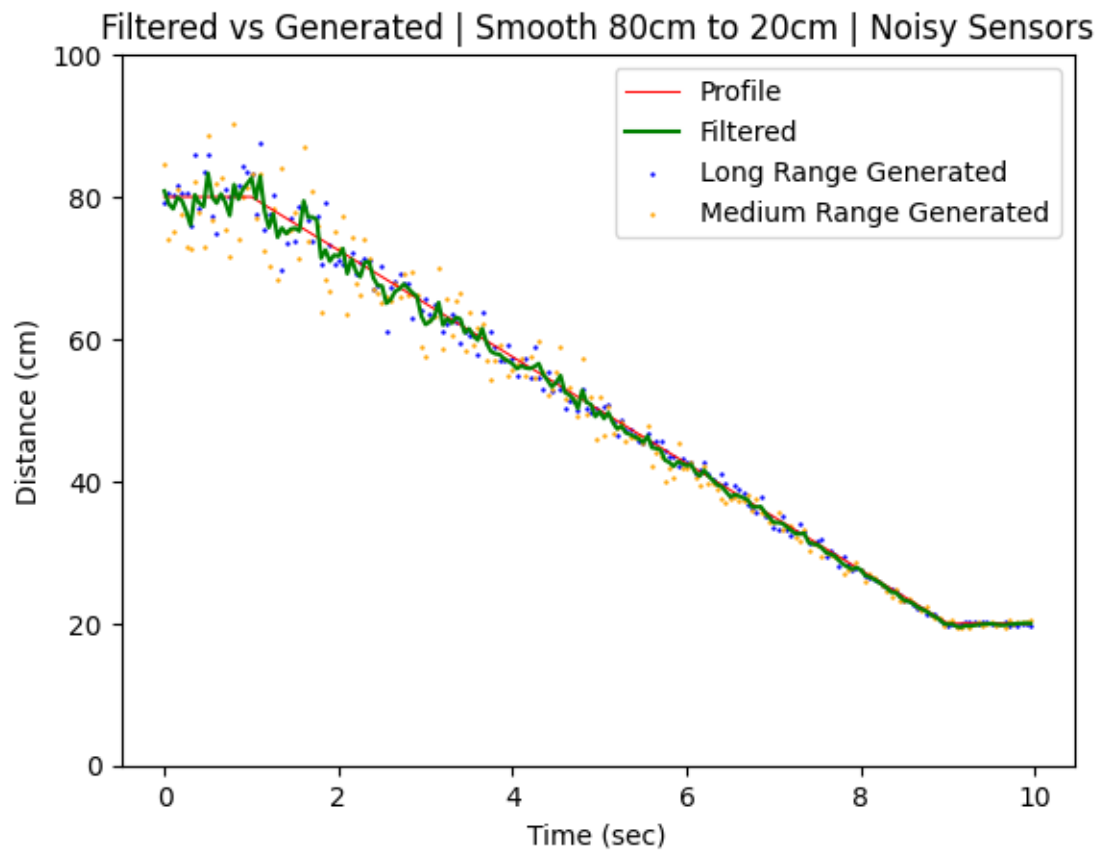
```
profile=movement_profile
)
```

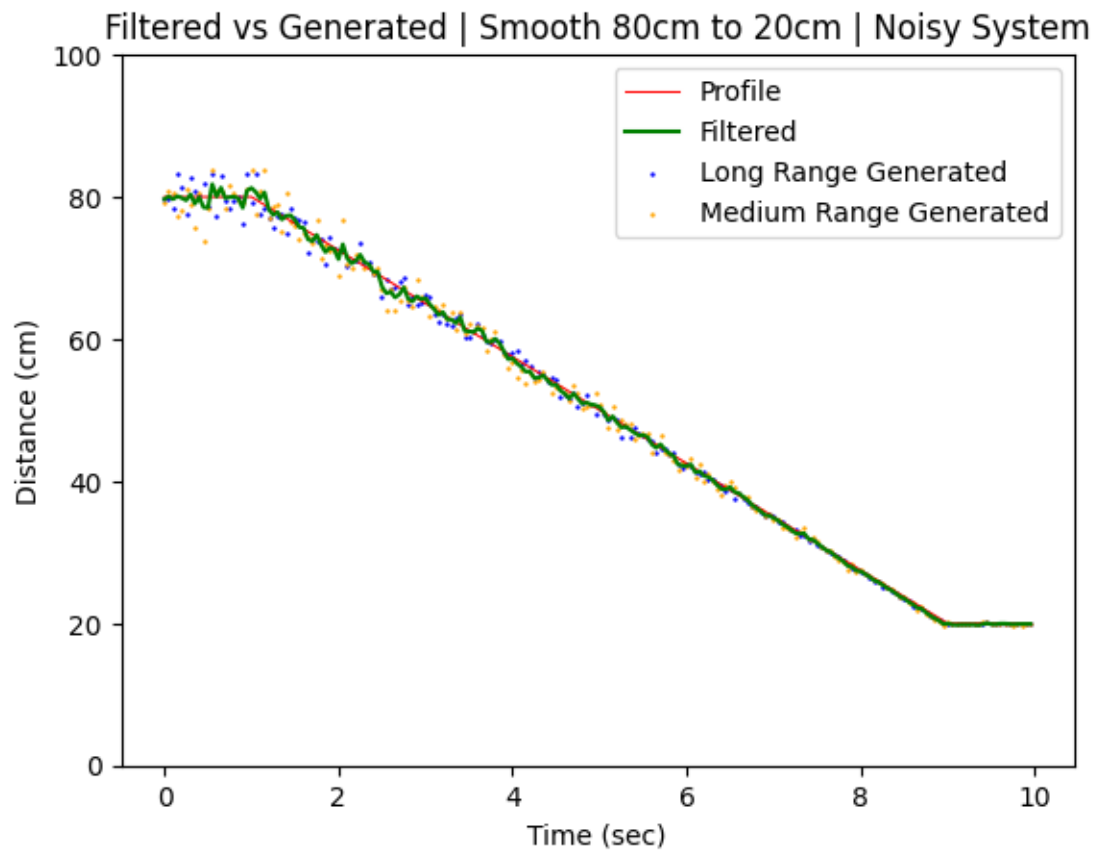




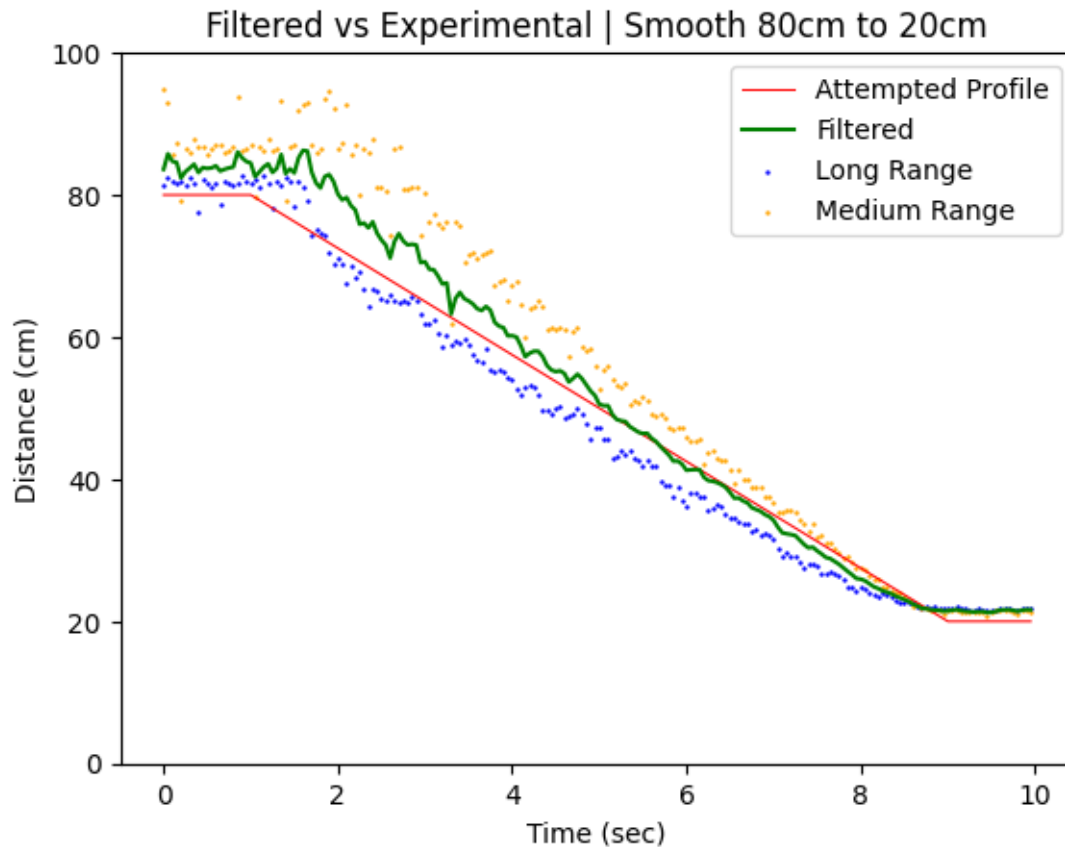








Title	R <sup>2</sup>
Default	0.999345
Bad State Est.	0.986862
Noisy Sensors	0.996896
Noisy System	0.999188



## 1.2 Part 2 - Unsmooth Point-to-Point Motion

### 1.2.1 decelerate

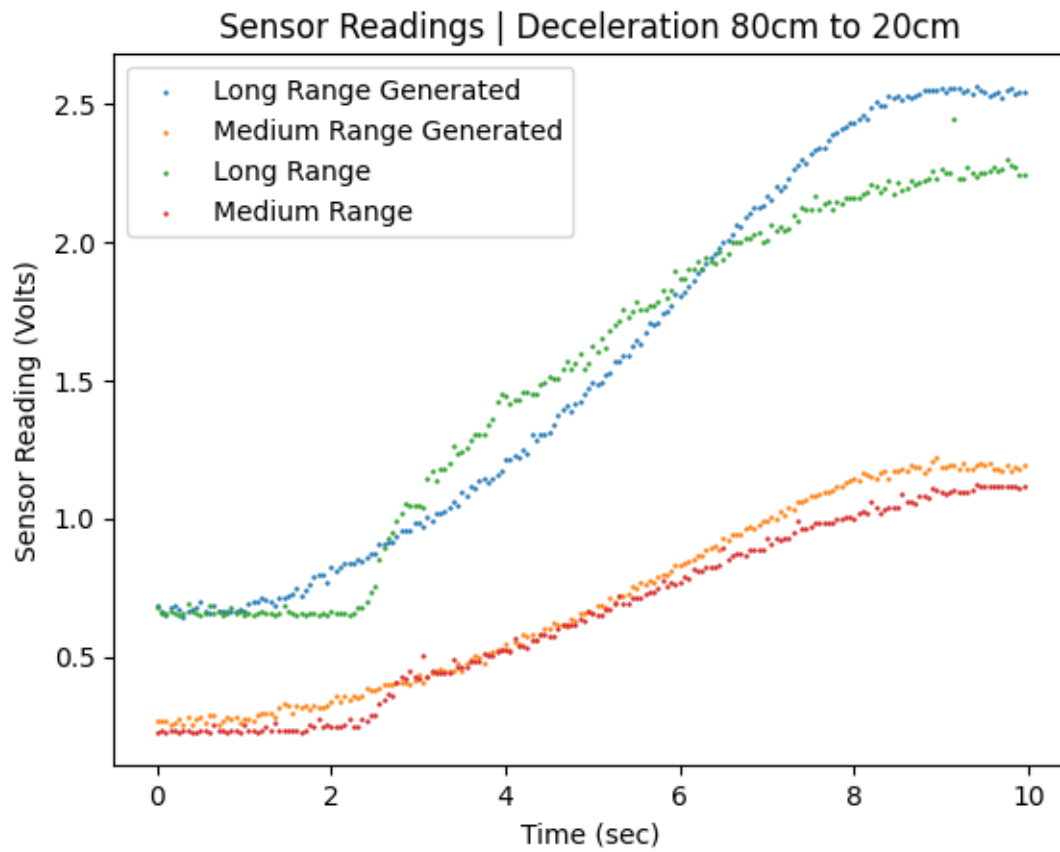
```
[ ]: # Stay still for 1 second, instant movement and decelerate to stop for 8
      seconds, pause 1 second
def movement_profile(times):
    data = []
    for t in times:
        if t < 1:
            data.append(80)
        elif t > 9:
            data.append(20)
        else:
            data.append(15/16 * (t-1)**2 - 15*(t-1) + 80)
    return np.array(data)

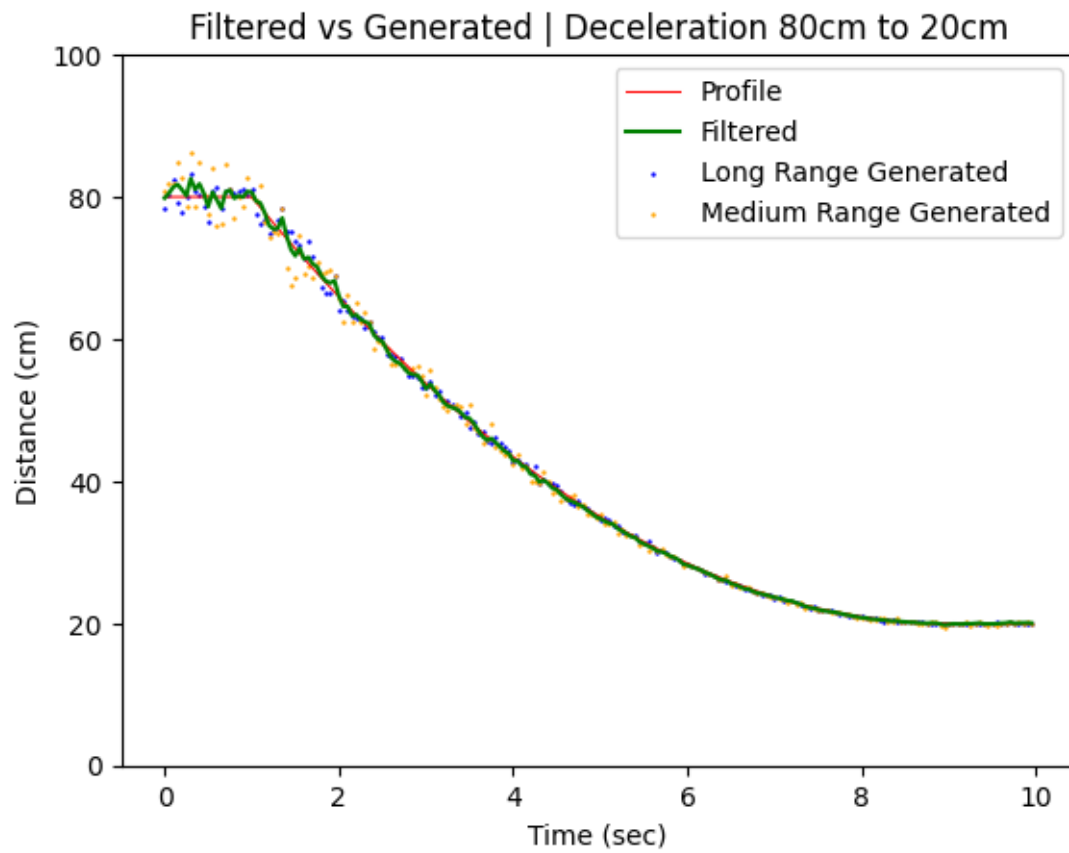
# Grab Part A data from the dictionary, make relevant copies
p2 = data["Part2"]
decel = p2["deccelerate"]
```

```

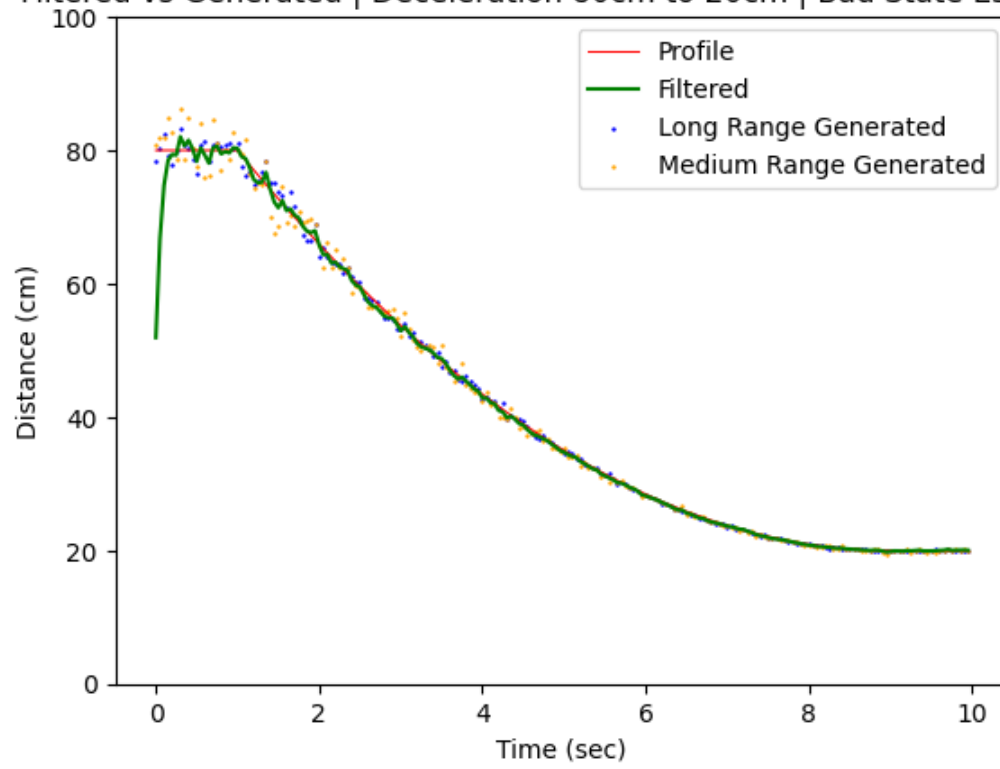
calculate_and_gen_graphs(
    title = "Deceleration 80cm to 20cm",
    file="Part2_decel",
    data=decel,
    profile=movement_profile
)

```

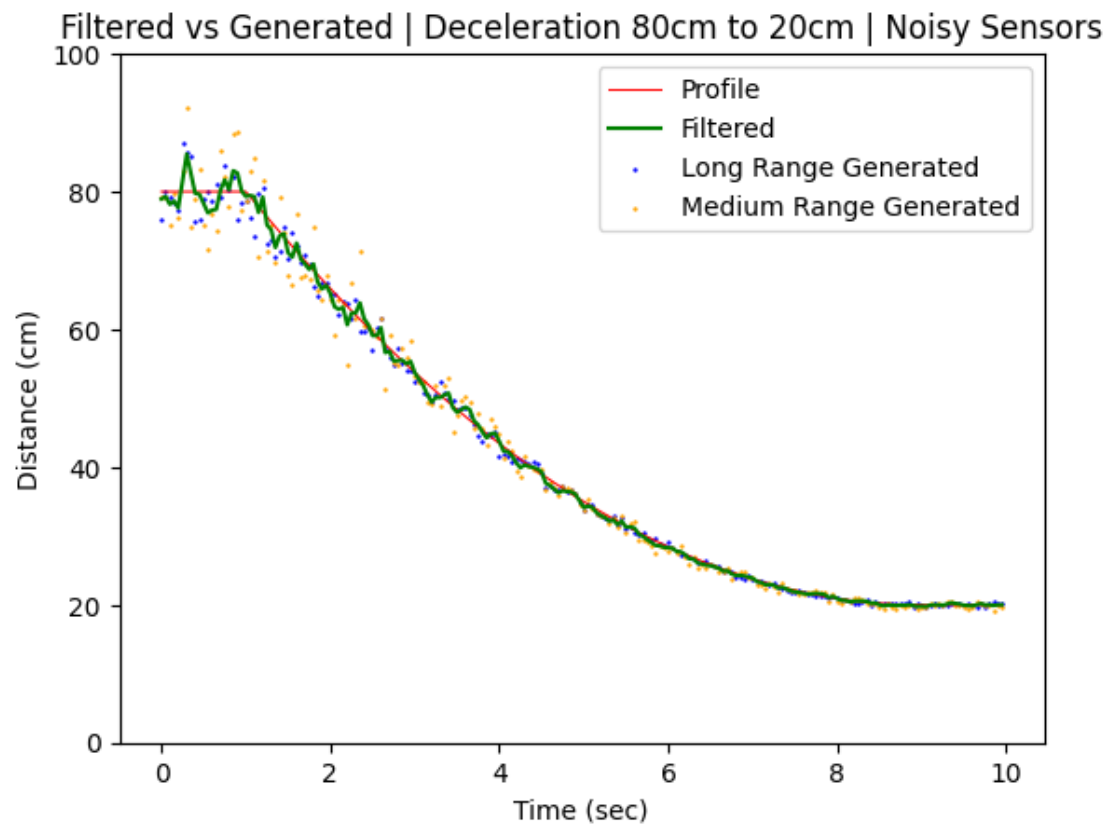


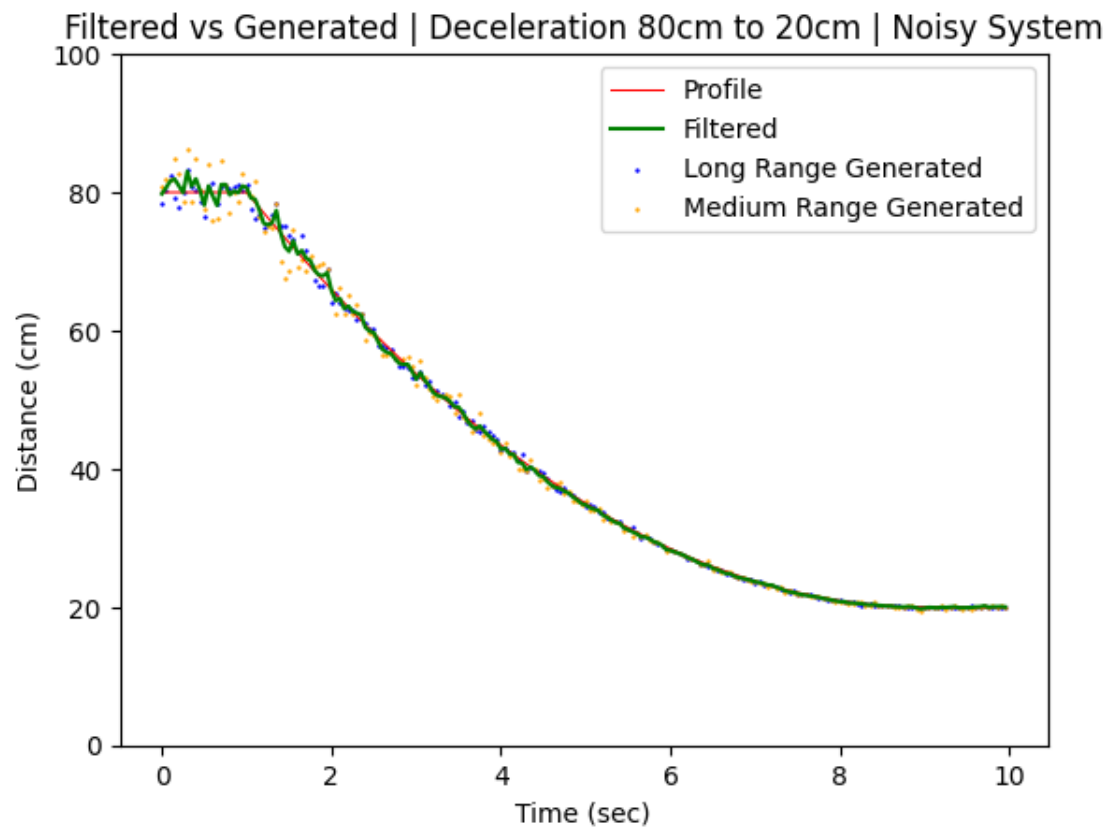


Filtered vs Generated | Deceleration 80cm to 20cm | Bad State Estimate

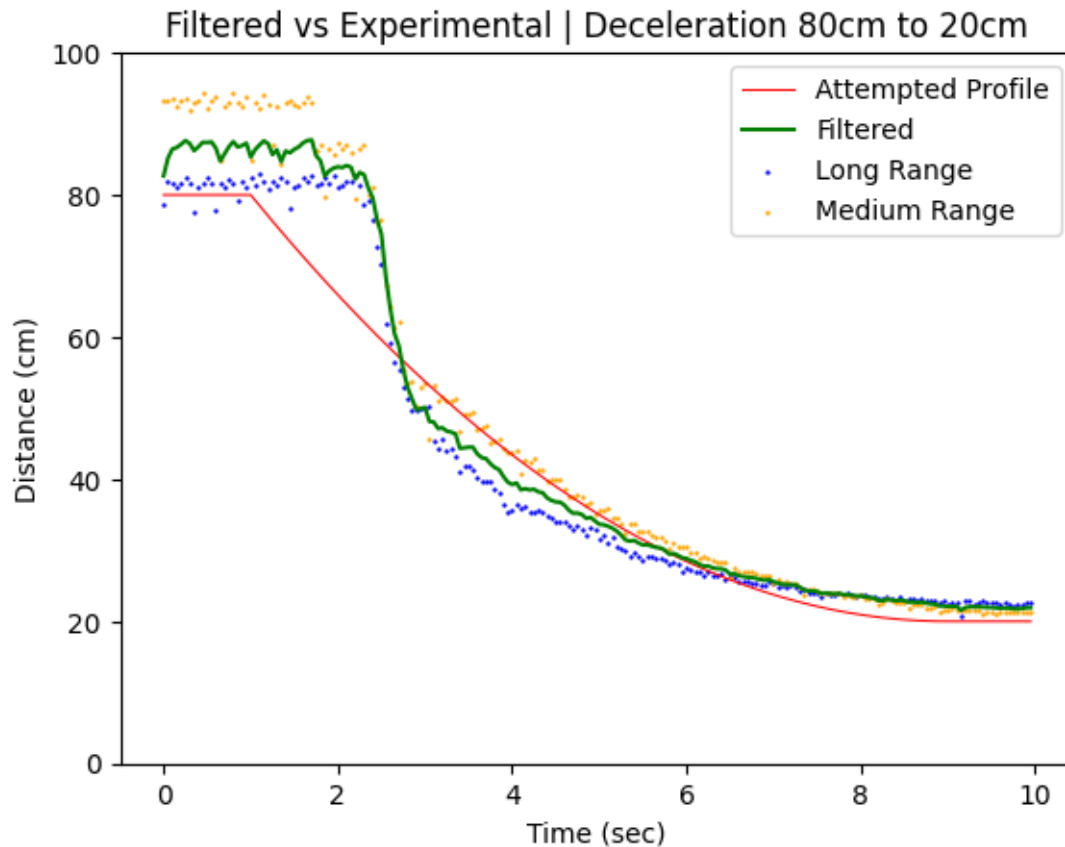








	Title	$R^2$
	Default	0.999418
	Bad State Est.	0.988576
	Noisy Sensors	0.997932
	Noisy System	0.999246



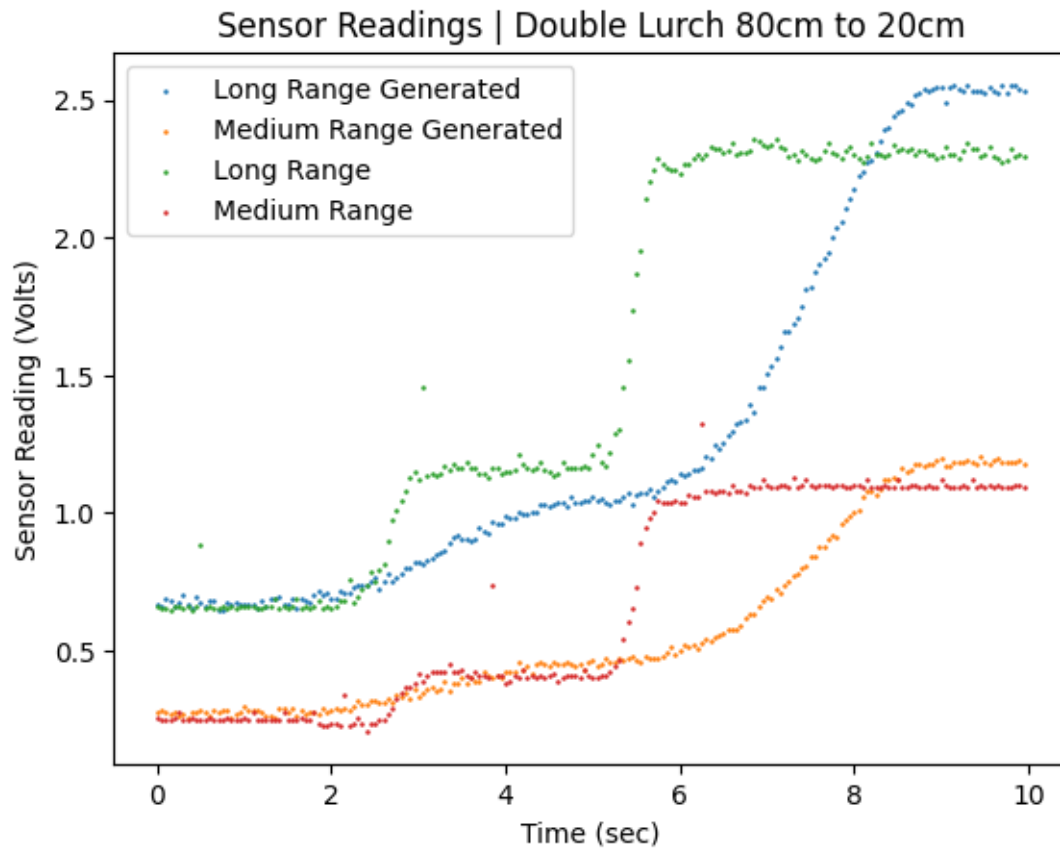
### 1.2.2 double\_lurch

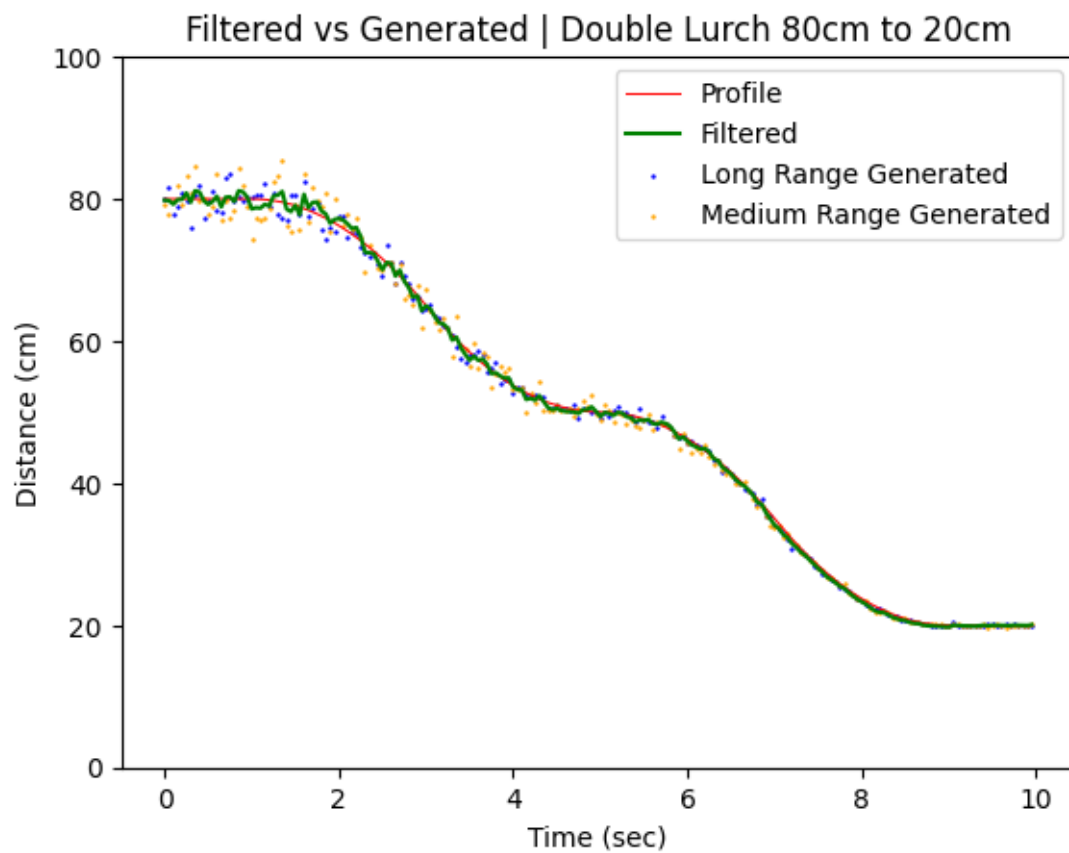
```
[ ]: # Stay still for 1 seconds, double lurch to 20cm, pause 1 second
def movement_profile(times):
    data = []
    for t in times:
        if t < 1:
            data.append(80)
        elif t < 3:
            data.append(80 - (15/4) * (t-1)**2)
        elif t < 5:
            data.append(80 - 15 - (15/4)*4*(t-3) + (15/4)*(t-3)**2)
        elif t < 7:
            data.append(80 - 30 - (15/4) * (t-5)**2)
        elif t < 9:
            data.append(80 - 45 - (15/4)*4*(t-7) + (15/4)*(t-7)**2)
        else:
            data.append(20)
    return np.array(data)
```

```

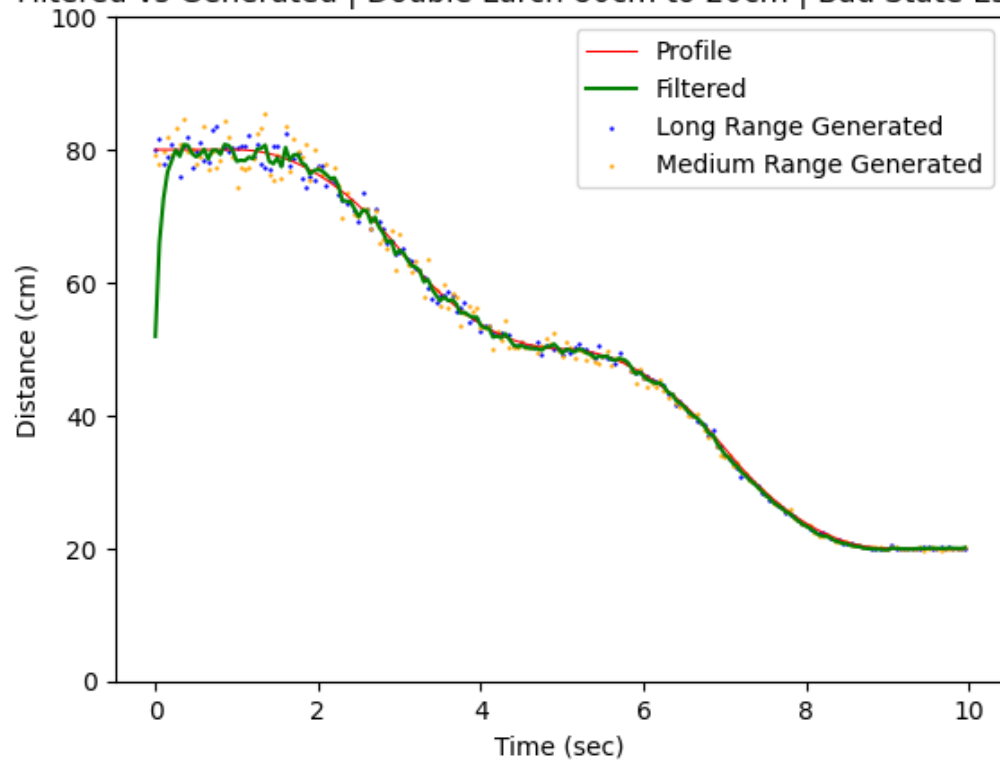
# Graph the sensor readings for double_lurch movement
double_lurch = p2["double_lurch"]
calculate_and_gen_graphs(
    title = "Double Lurch 80cm to 20cm",
    file="Part2_double_lurch",
    data=double_lurch,
    profile=movement_profile
)

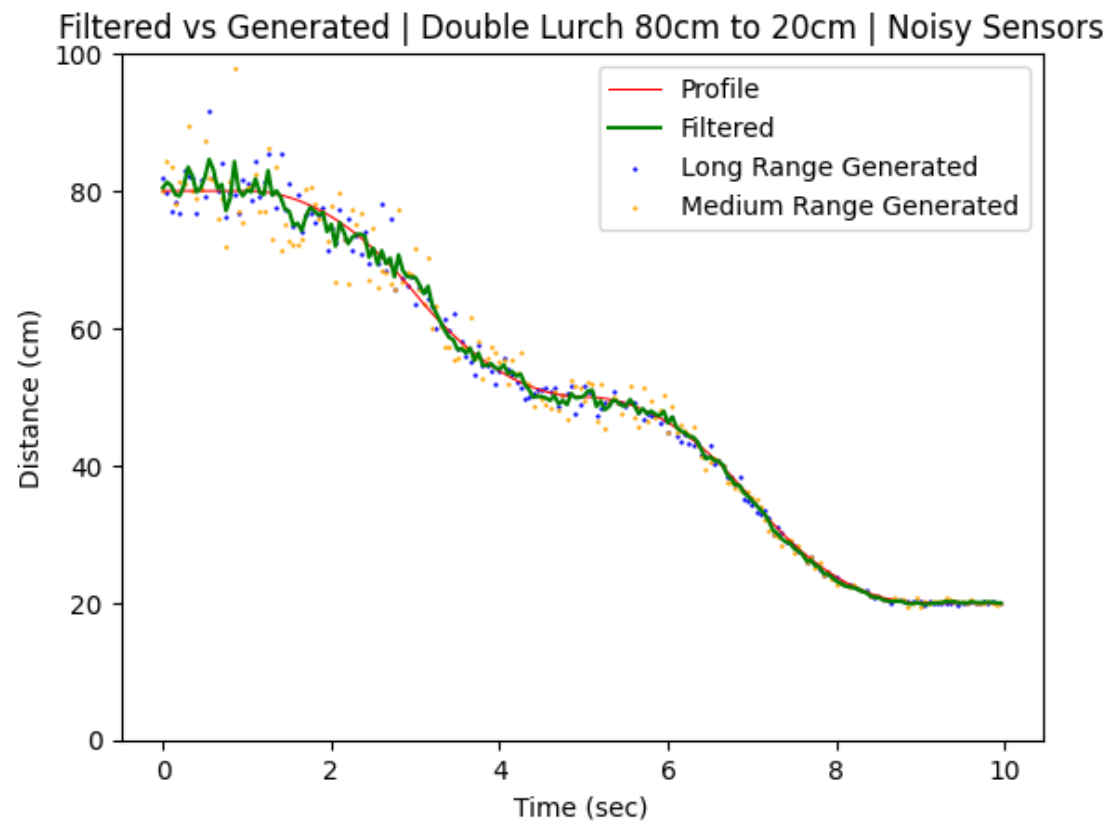
```

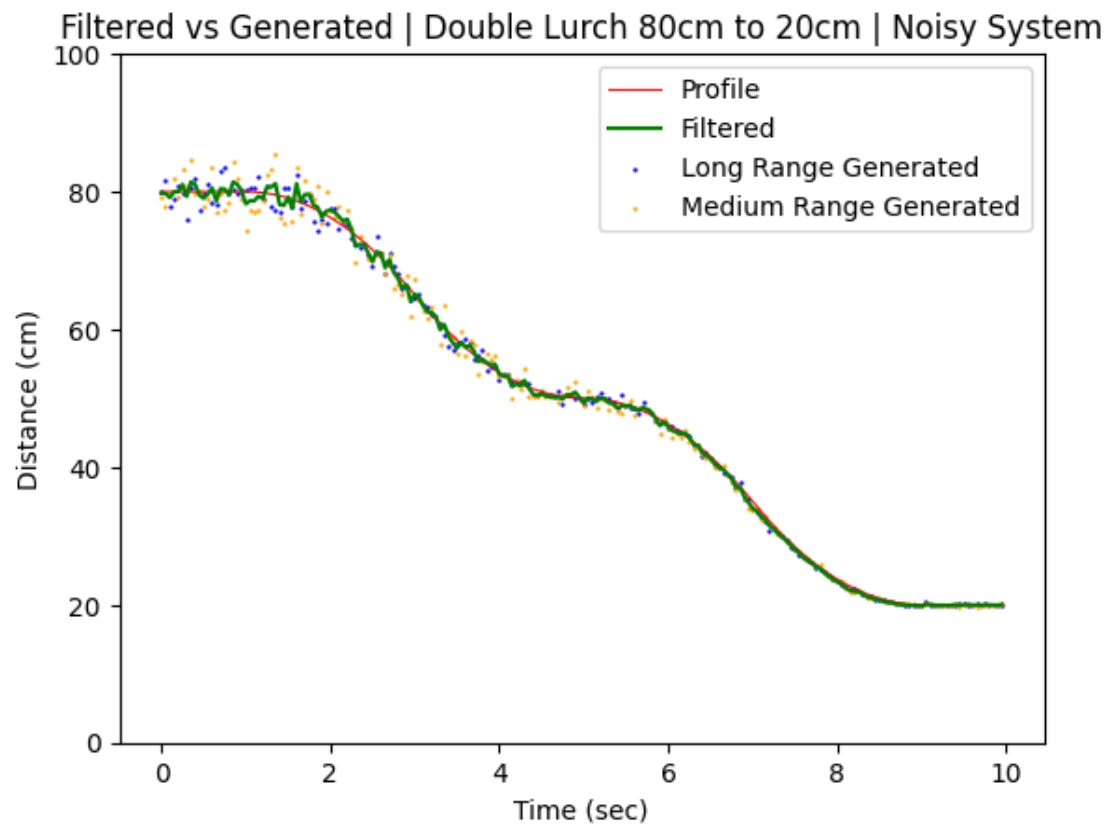




Filtered vs Generated | Double Lurch 80cm to 20cm | Bad State Estimate

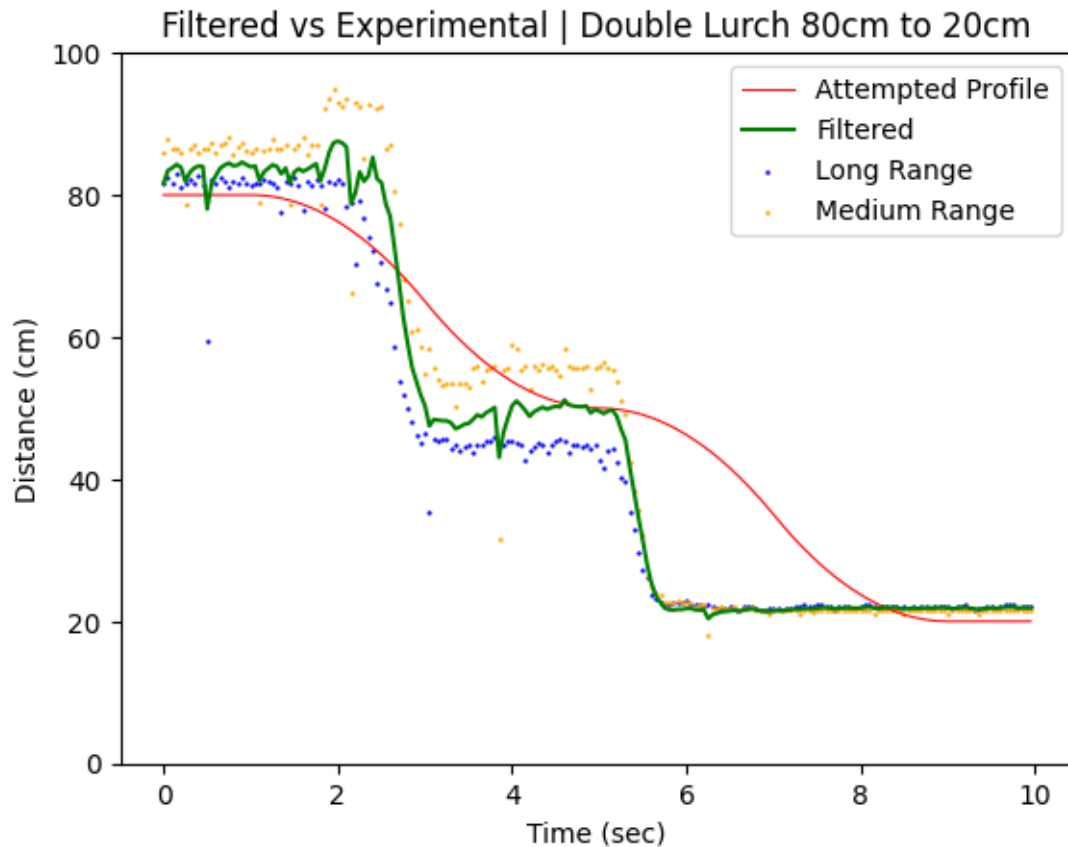






Title	R <sup>2</sup>
Default	0.999240
Bad State Est.	0.987675
Noisy Sensors	0.996927
Noisy System	0.999034





### 1.3 Part 3 - Random Motion

```
[ ]: # Random Movement profile
def random_spline_curve():
    # Define time points (0 to 8 seconds) and corresponding y values
    t_points = np.array([0, 1, 2, 4, 5, 6, 8]) # Initial time points (start_
    and end)
    y_points = np.array([80, 70, 50, 70, 30, 50, 20]) # Corresponding y values

    # Interpolate a smooth spline curve
    spline_curve = interp1d(t_points, y_points, kind='quadratic')

    return spline_curve

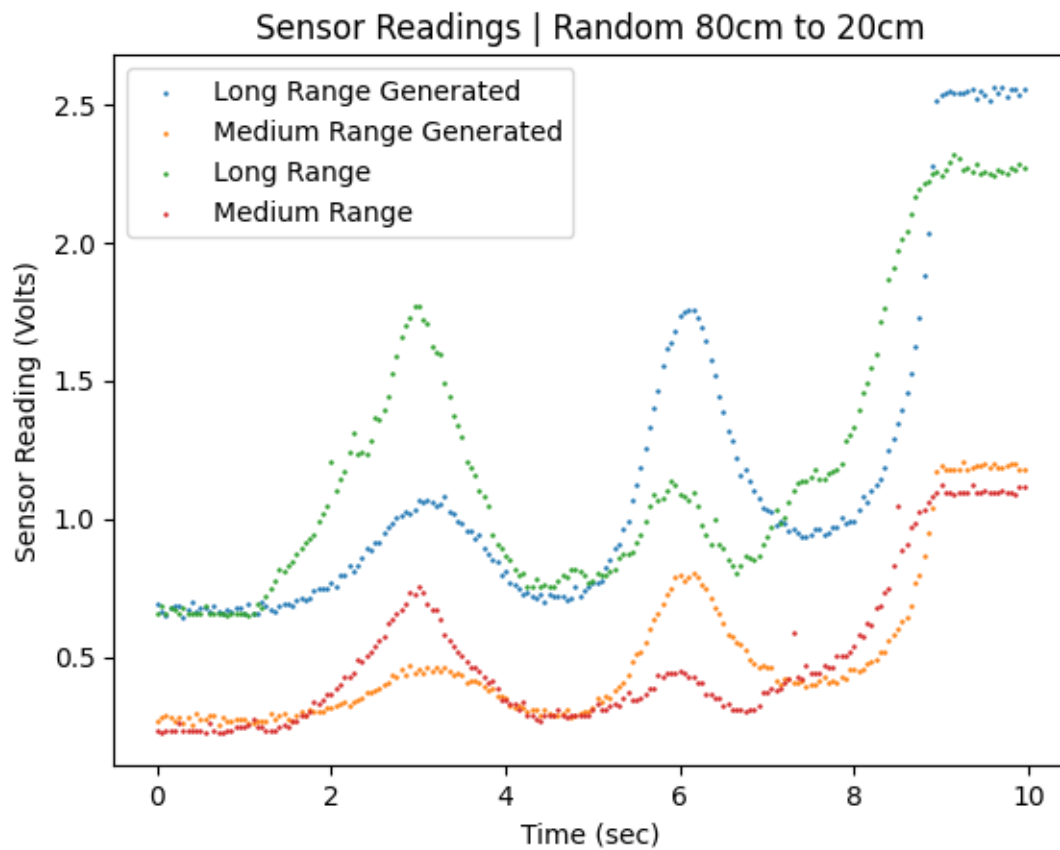
def movement_profile(times):
    spline_curve = random_spline_curve()
    values = []
    for t in times:
        if t < 1:
            values.append(80)
```

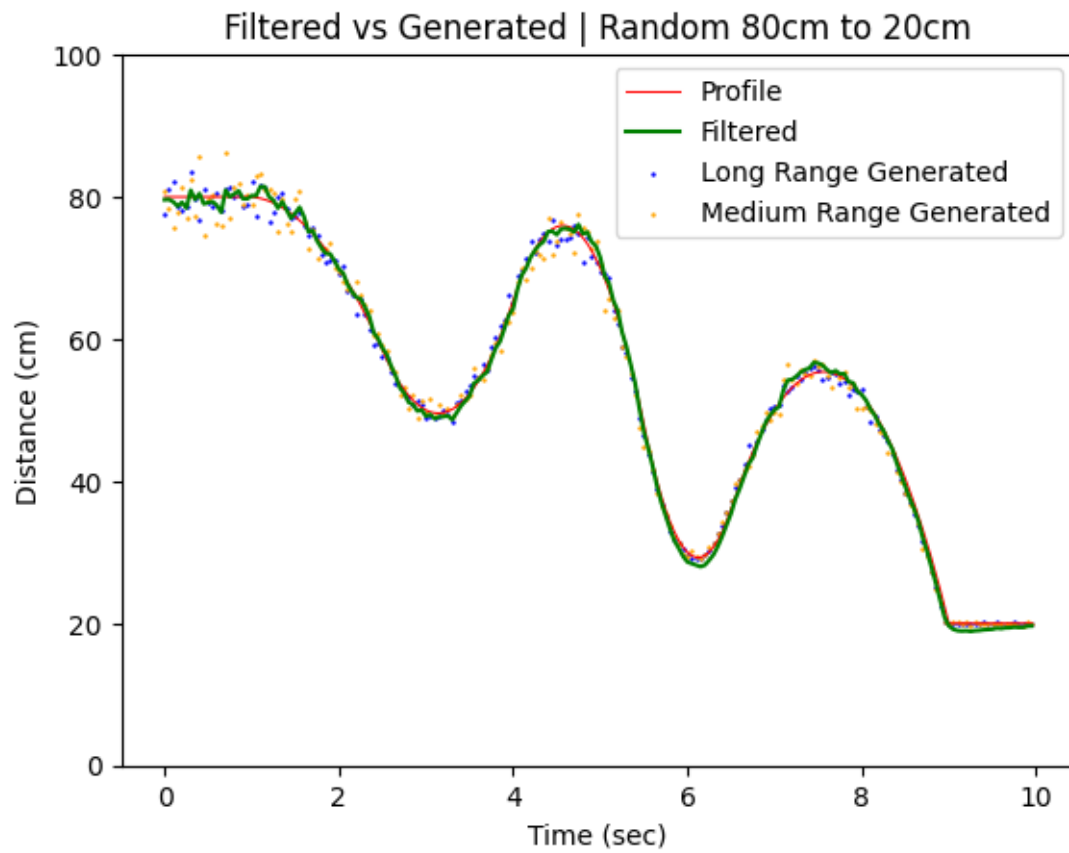
```

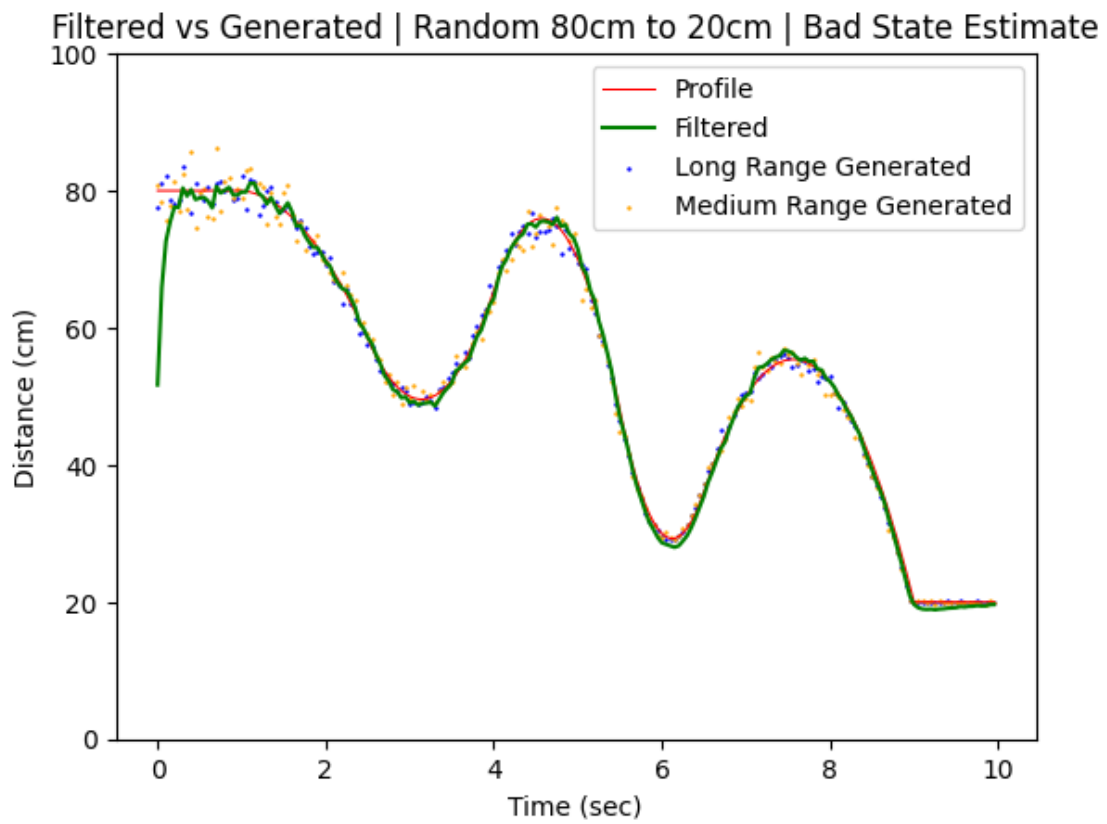
elif t > 9:
    values.append(20)
else:
    values.append(spline_curve(t-1))
return np.array(values)

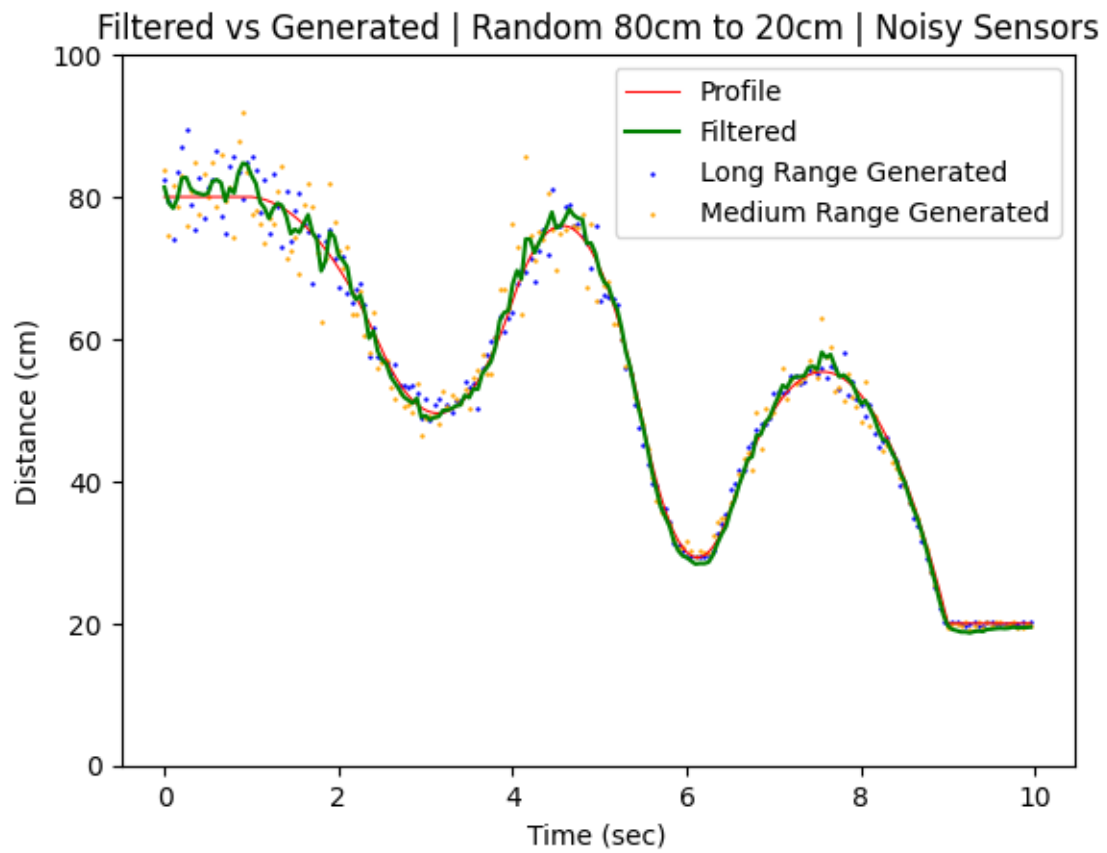
# Grab Part A data from the dictionary, make relevant copies
p3 = data["Part3"]
random = p3["random"]
calculate_and_gen_graphs(
    title = "Random 80cm to 20cm",
    file="Part3_random",
    data=random,
    profile=movement_profile,
    show_attempted_profile=False
)

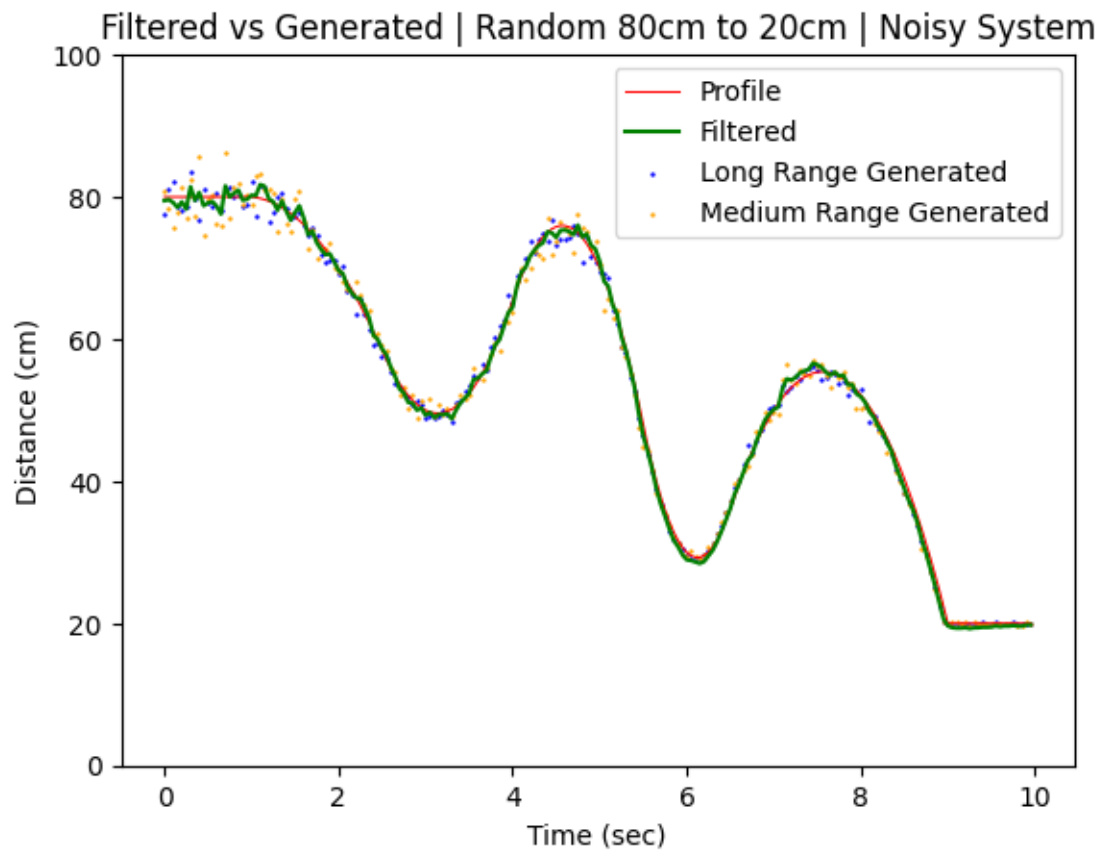
```



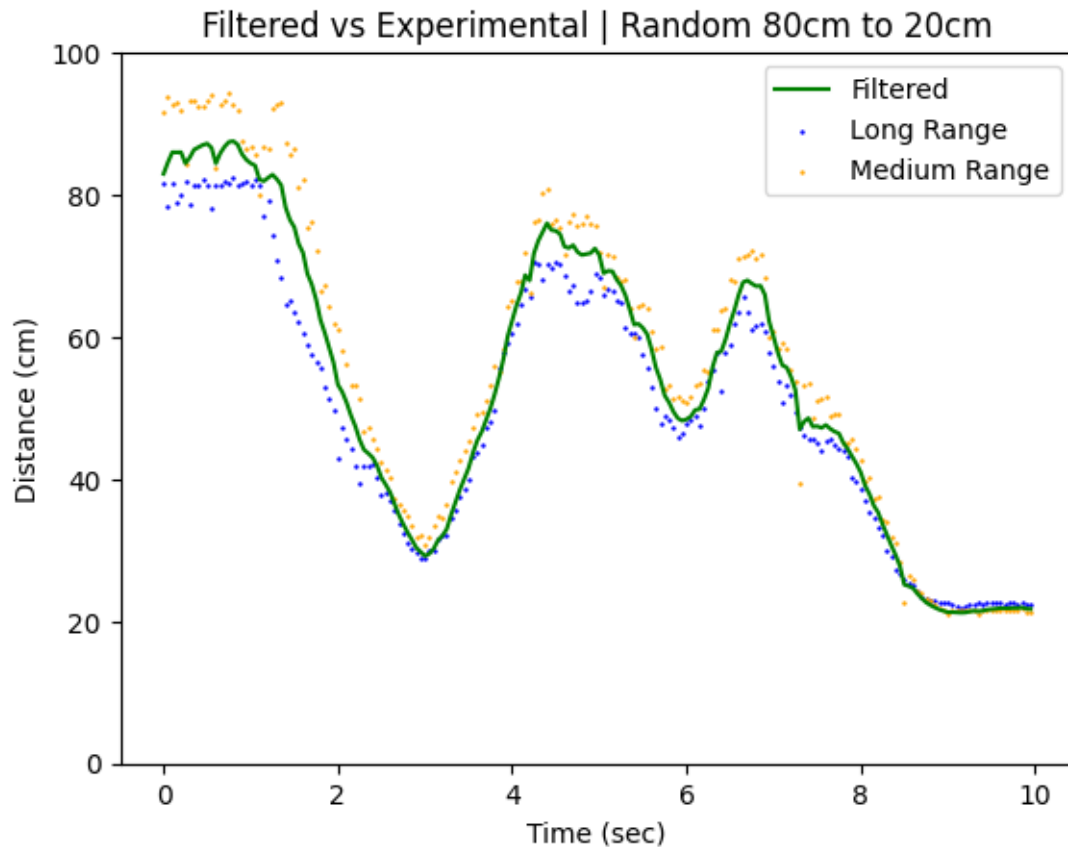








Title	R <sup>2</sup>
Default	0.998201
Bad State Est.	0.983306
Noisy Sensors	0.994943
Noisy System	0.998177



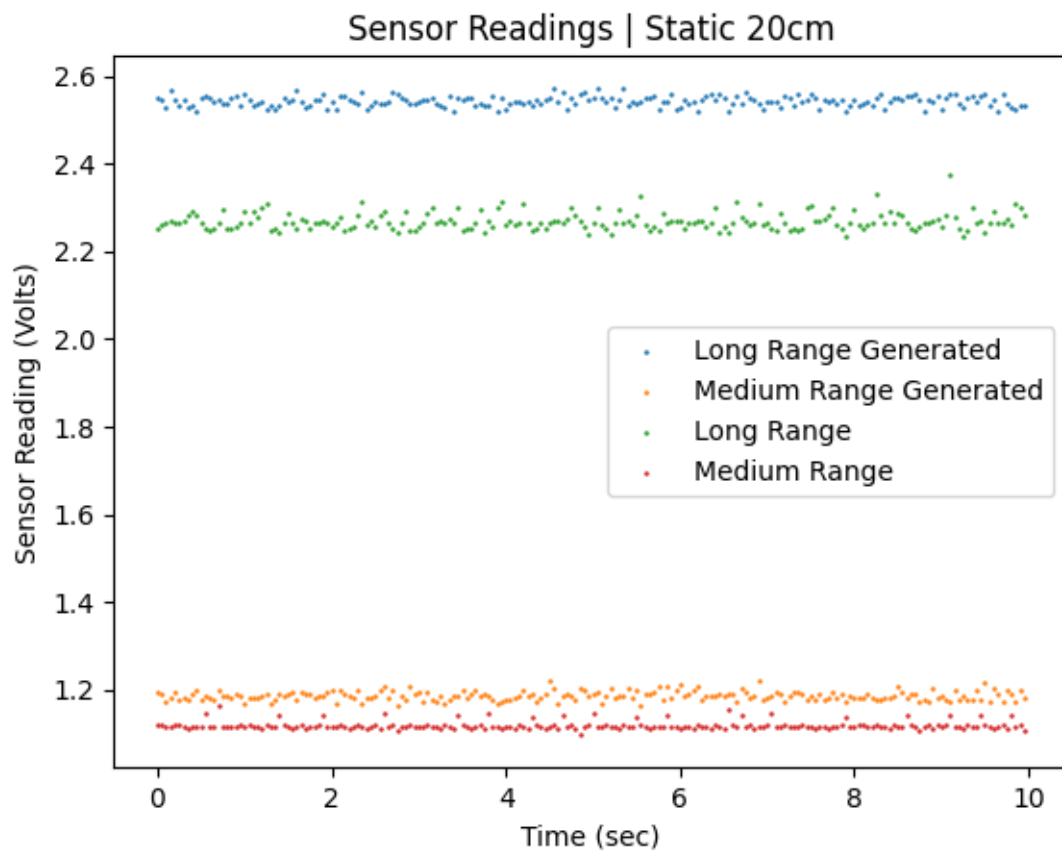
#### 1.4 Part 4 - Stationary

```
[ ]: # Grab Part A data from the dictionary, make relevant copies
p4 = data["Part4"]
static_20 = p4["20cm_stationary"]
calculate_and_gen_graphs(
    title = "Static 20cm",
    file="Part4_static_20",
    data=static_20,
    profile=lambda times: np.array([20]*len(times)),
    states=[20, 80],
    show_attempted_profile=True
)
static_50 = p4["50cm_stationary"]
calculate_and_gen_graphs(
    title = "Static 50cm",
    file="Part4_static_50",
    data=static_50,
    profile=lambda times: np.array([50]*len(times)),
```

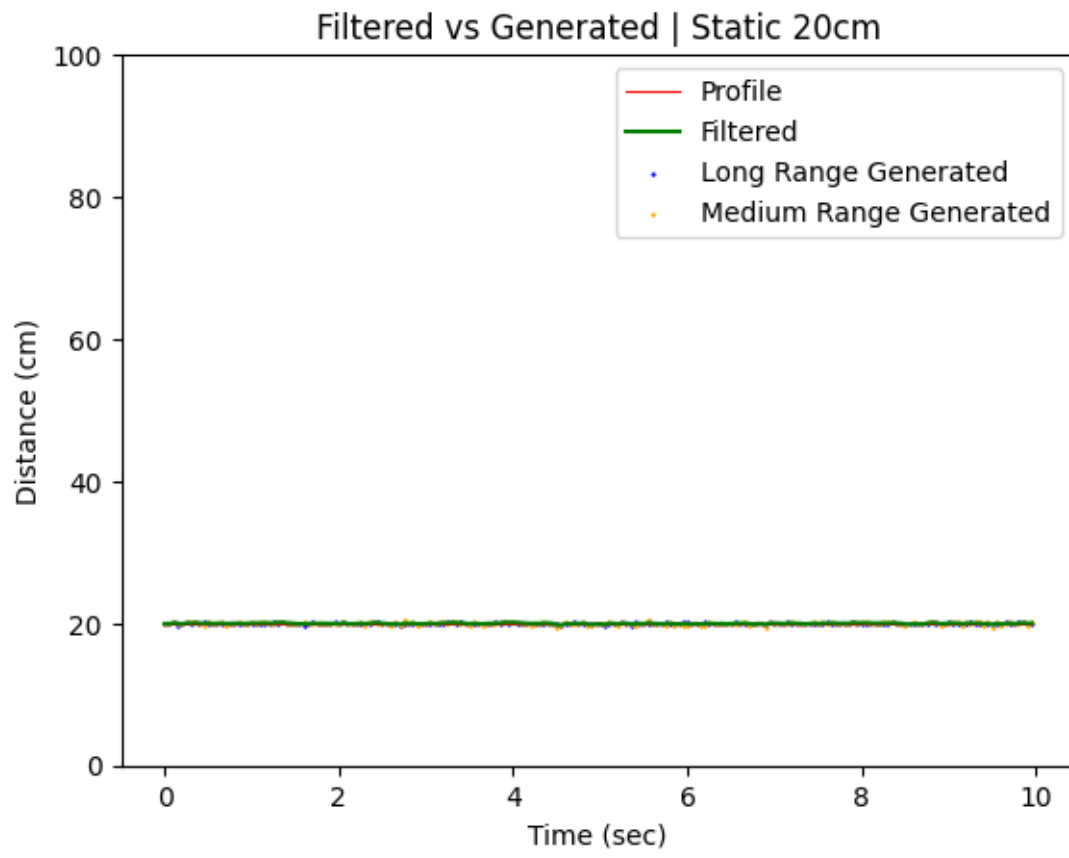
```

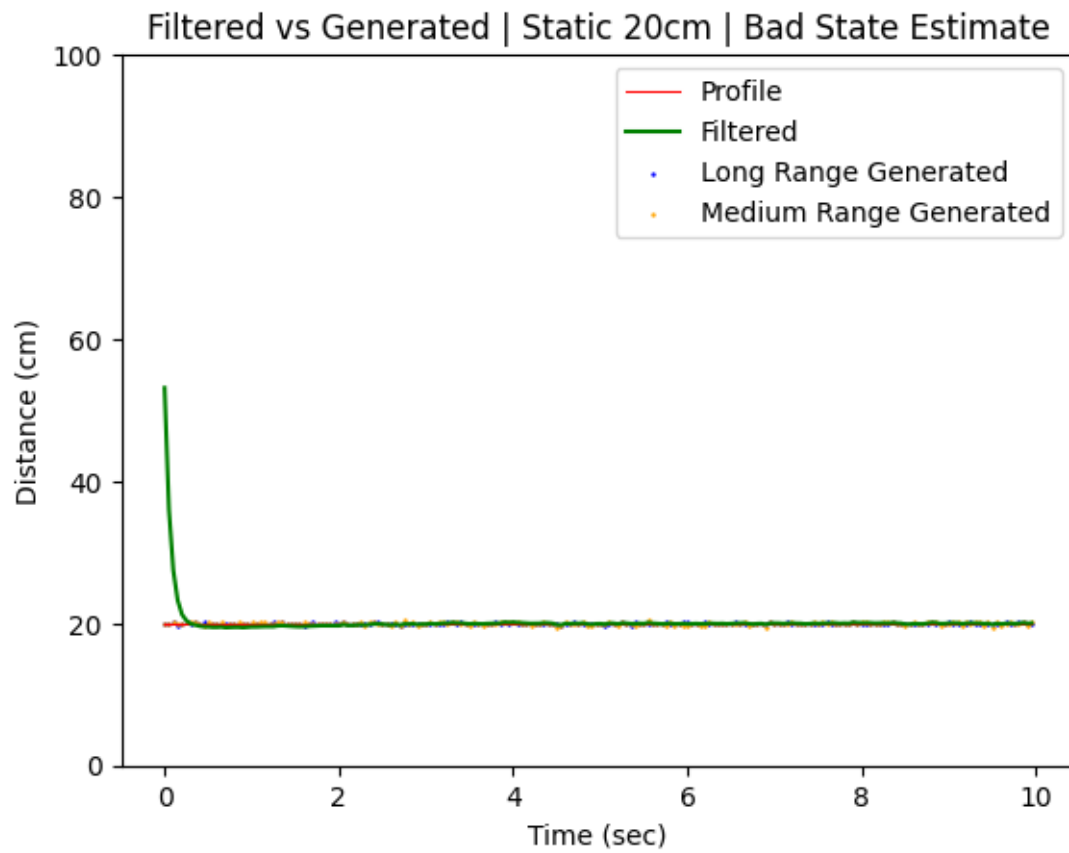
    states=[50, 80],
    show_attempted_profile=True
)
static_80 = p4["80cm_stationary"]
calculate_and_gen_graphs(
    title = "Static 80cm",
    file="Part4_static_80",
    data=static_80,
    profile=lambda times: np.array([80]*len(times)),
    states=[80,30],
    show_attempted_profile=True
)

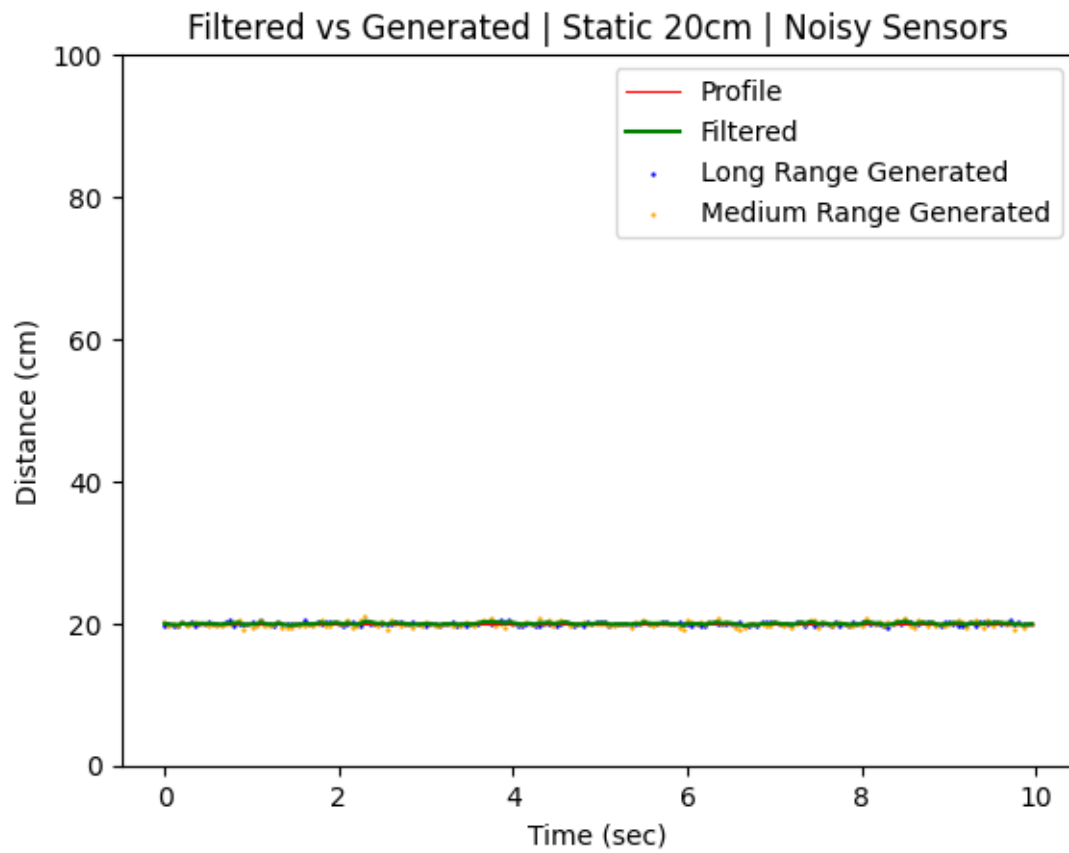
```

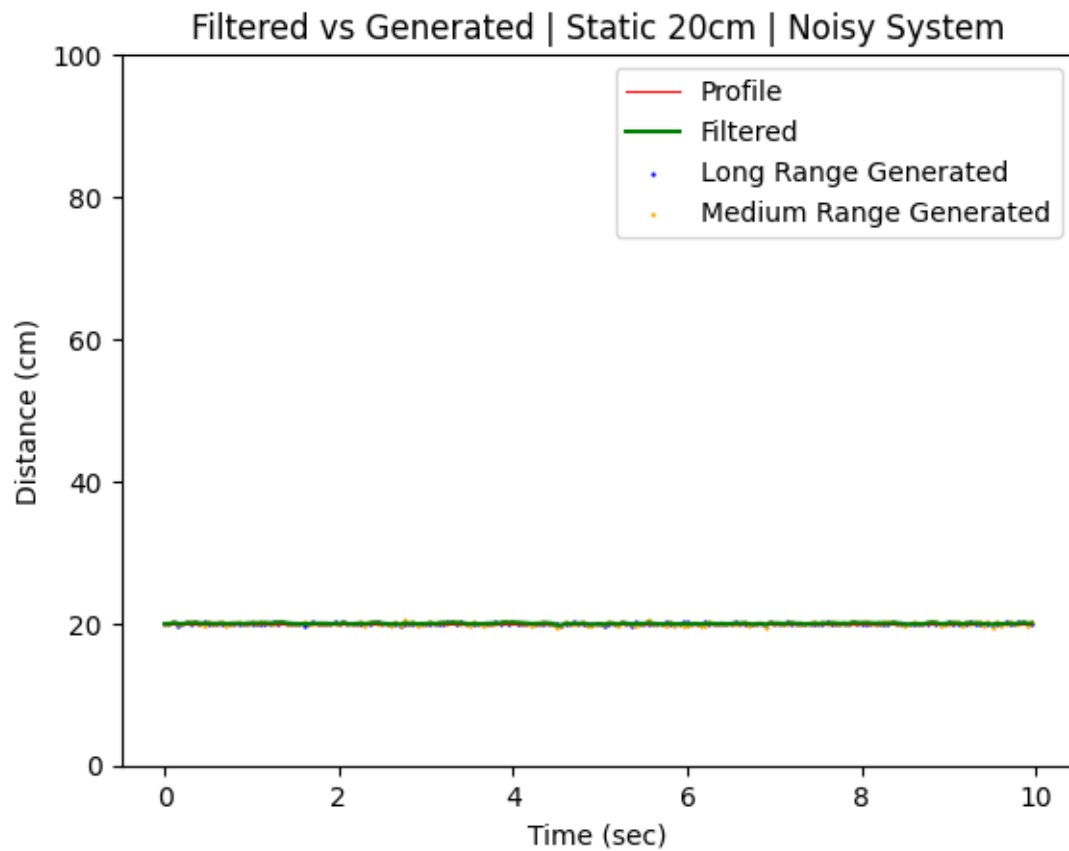




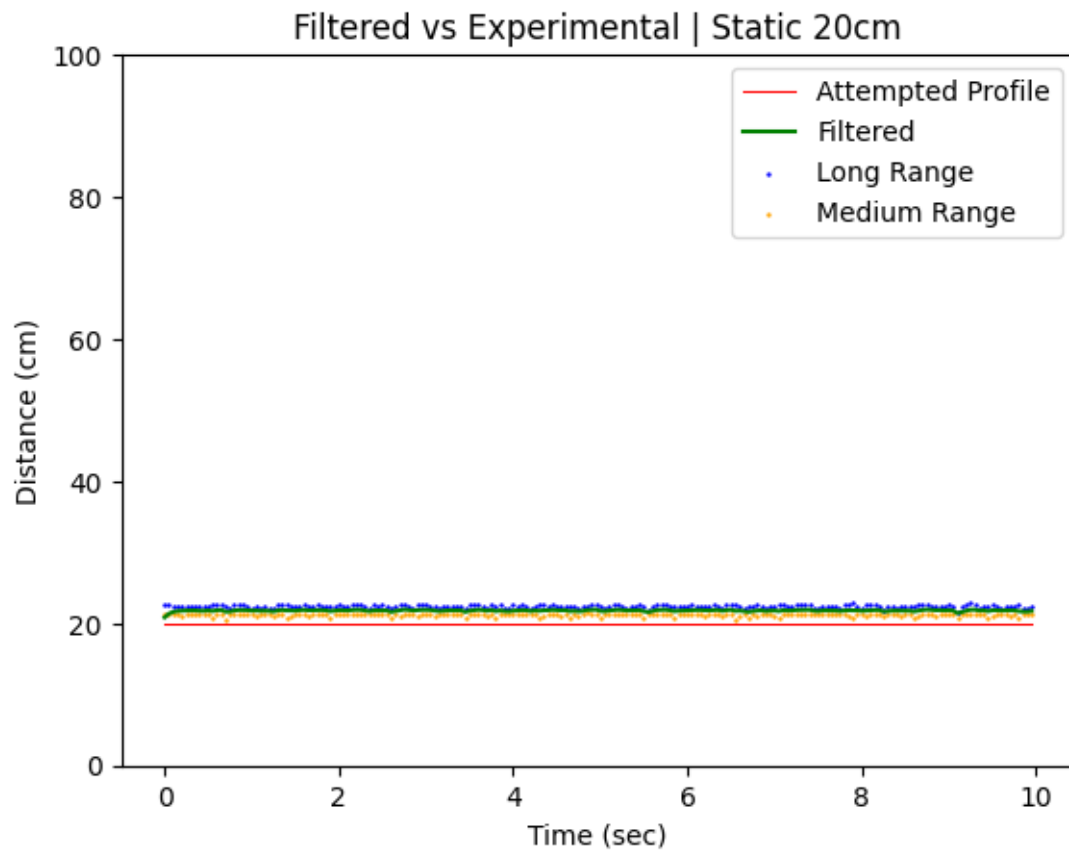


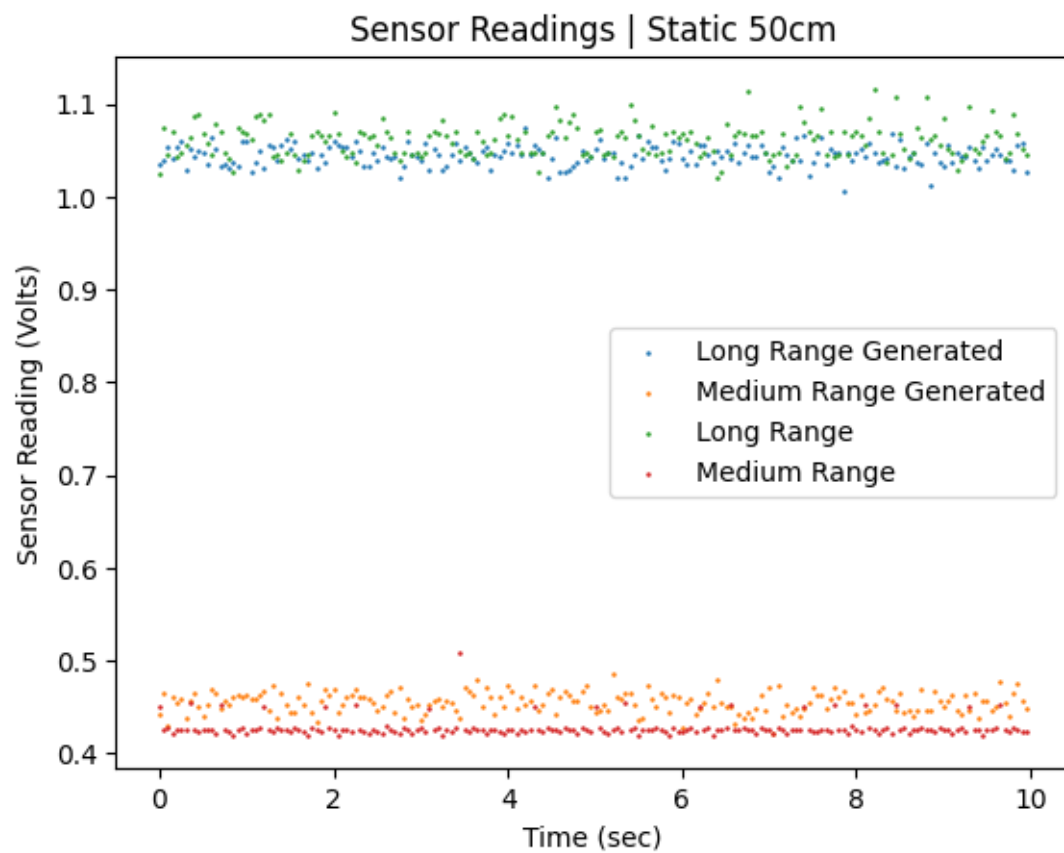


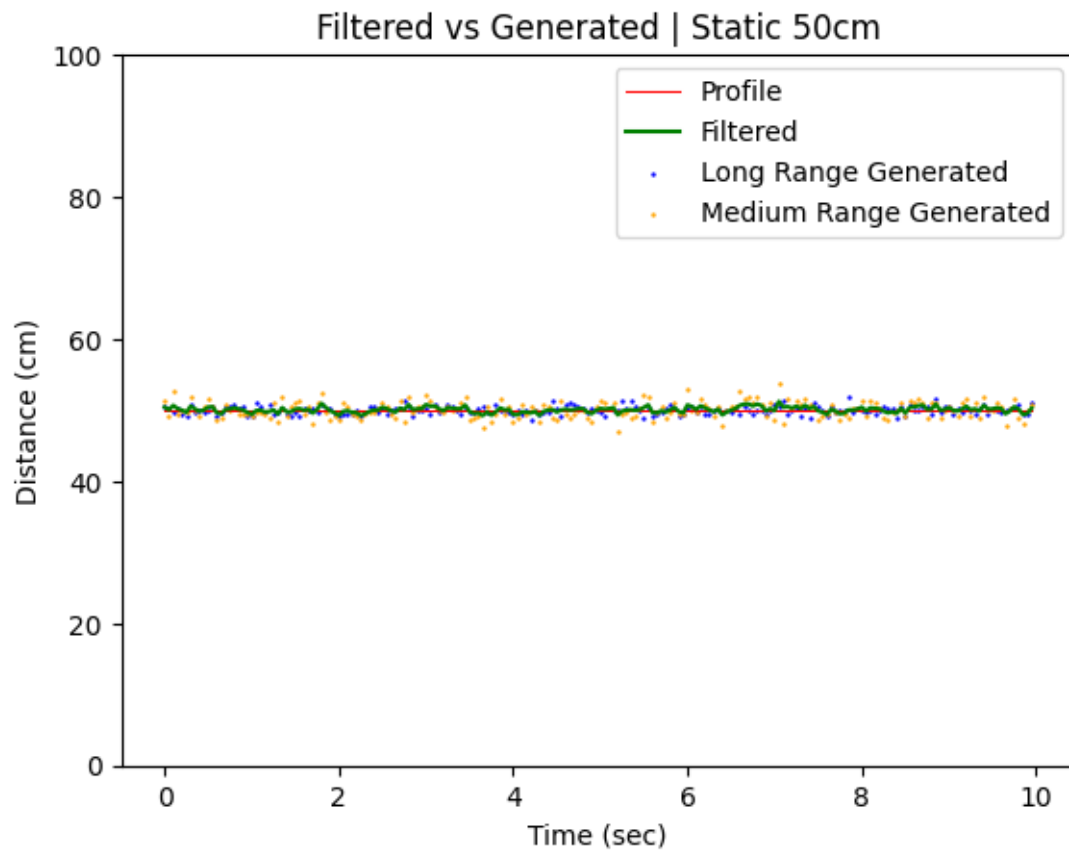


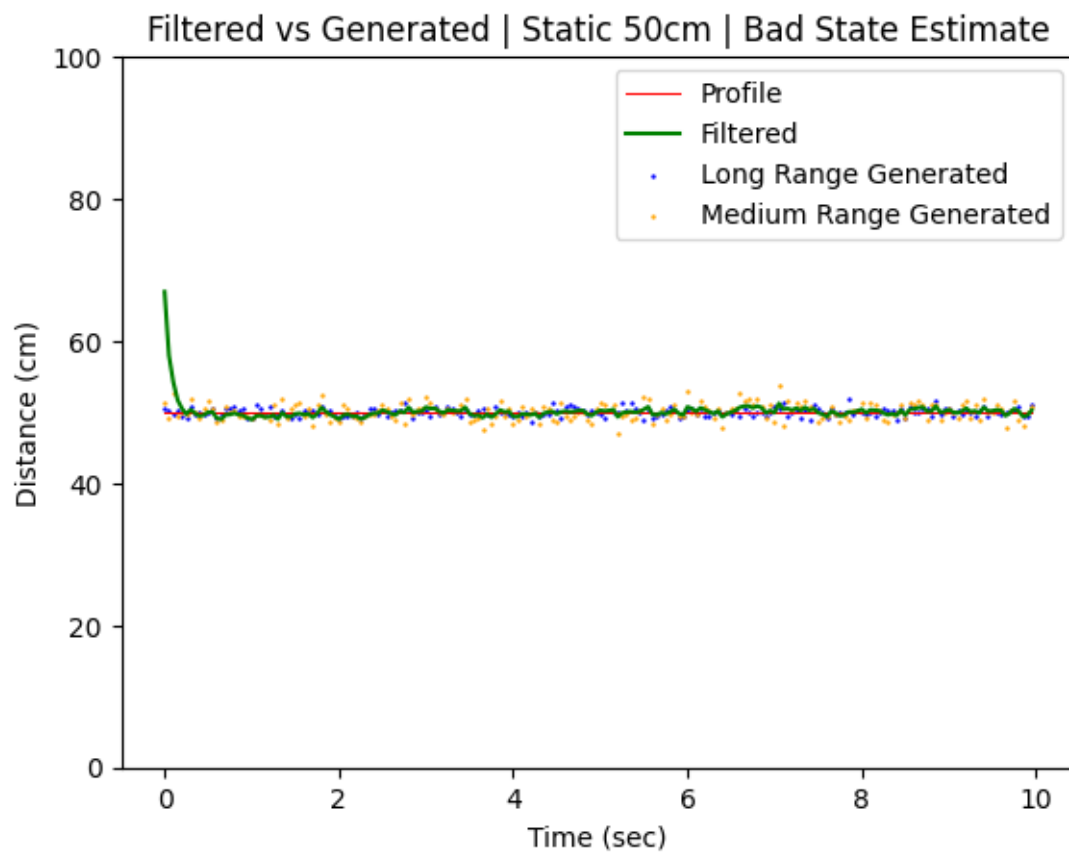


Title	R <sup>2</sup>
Default	0.0
Bad State Est.	0.0
Noisy Sensors	0.0
Noisy System	0.0

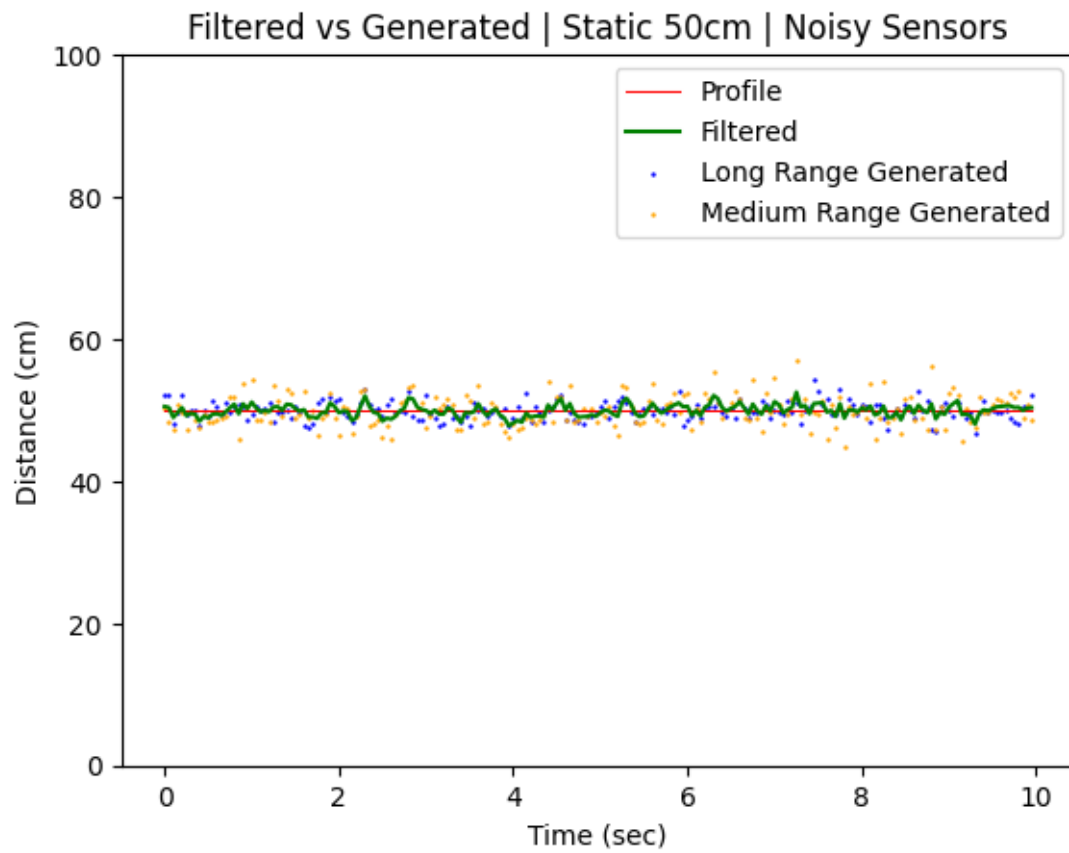


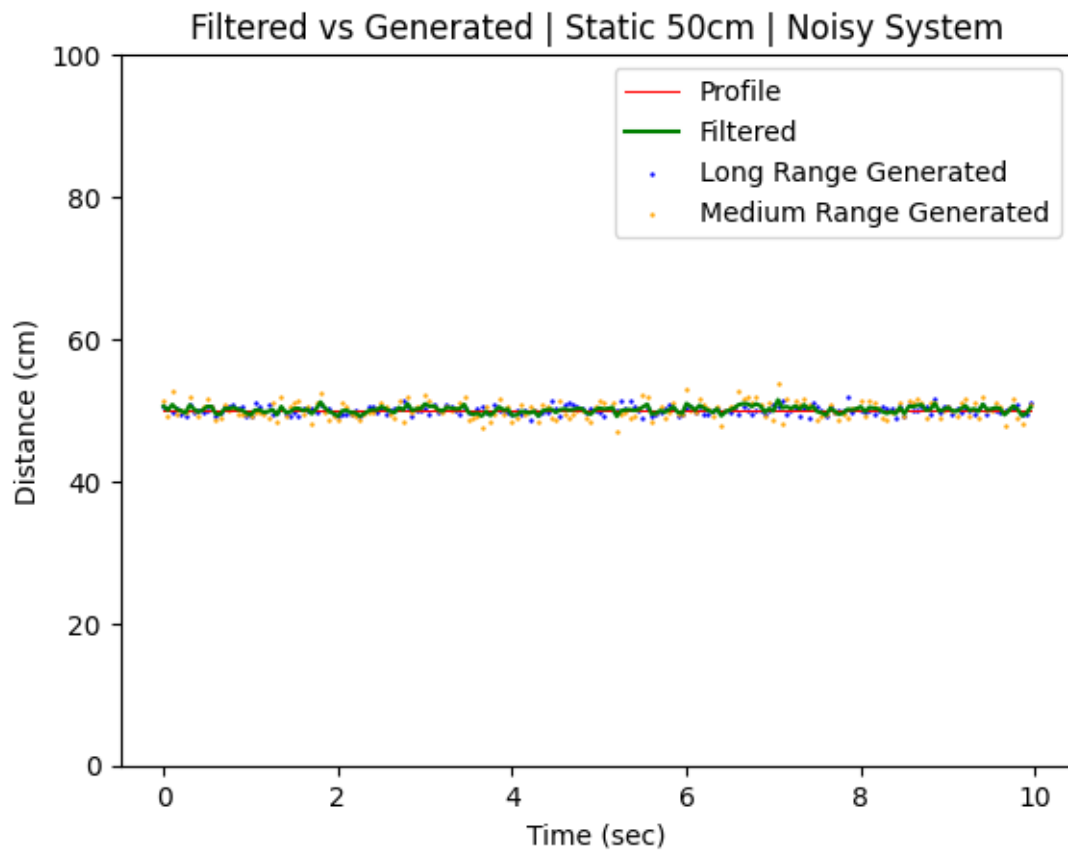




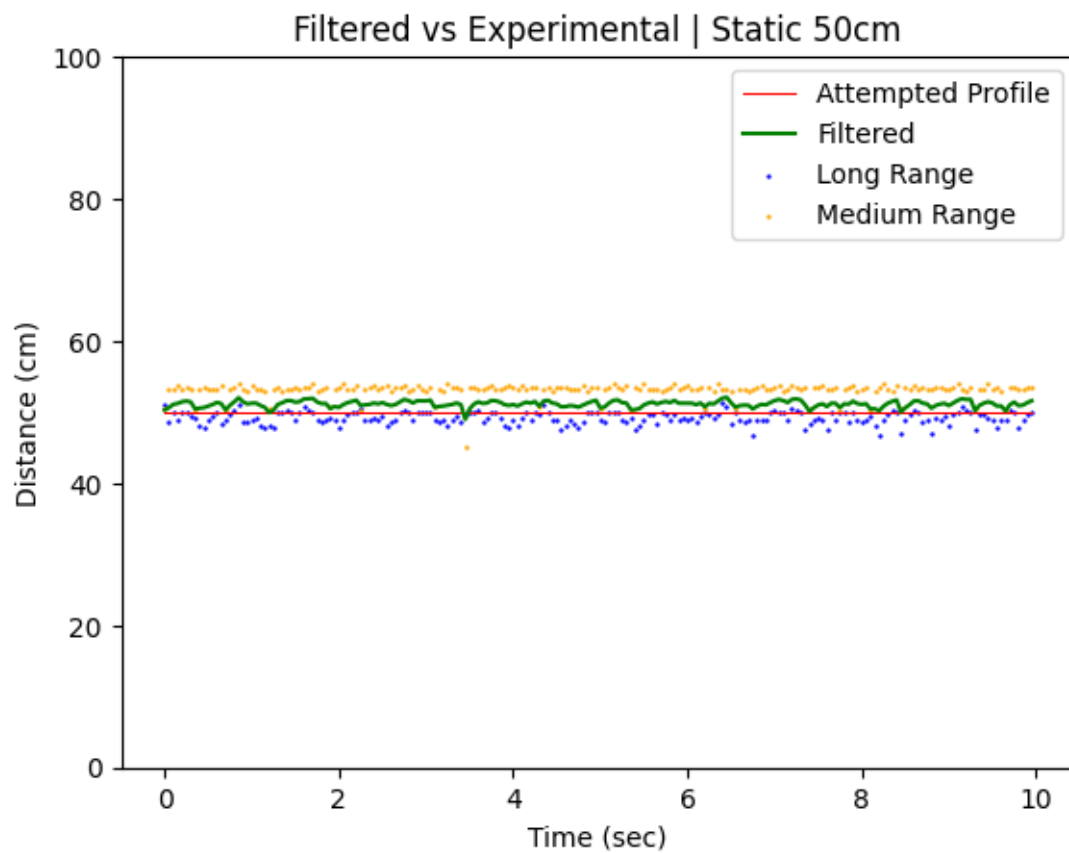


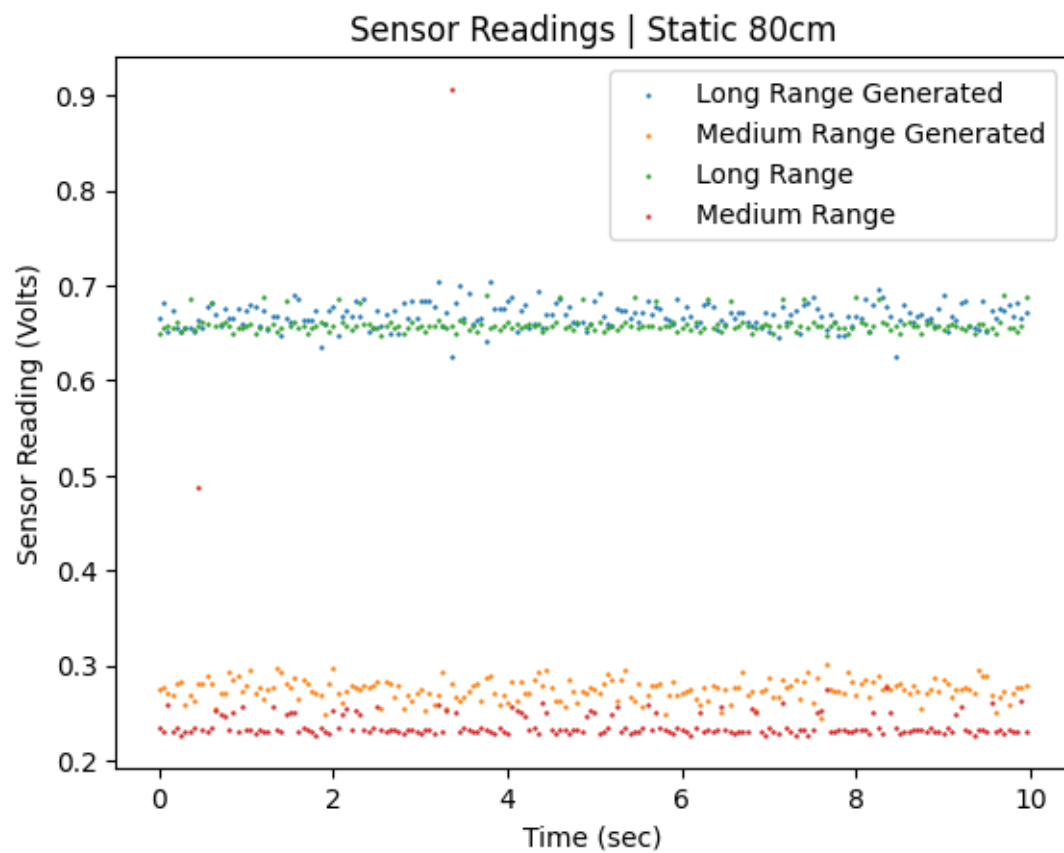


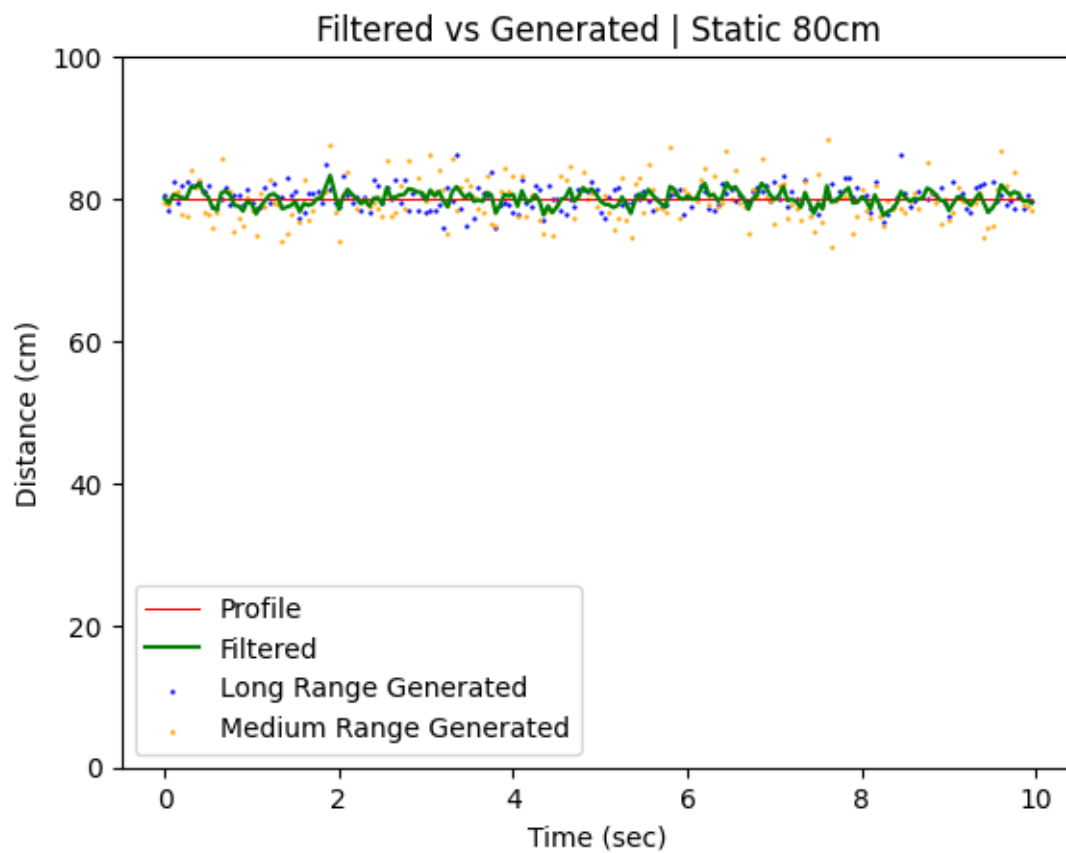


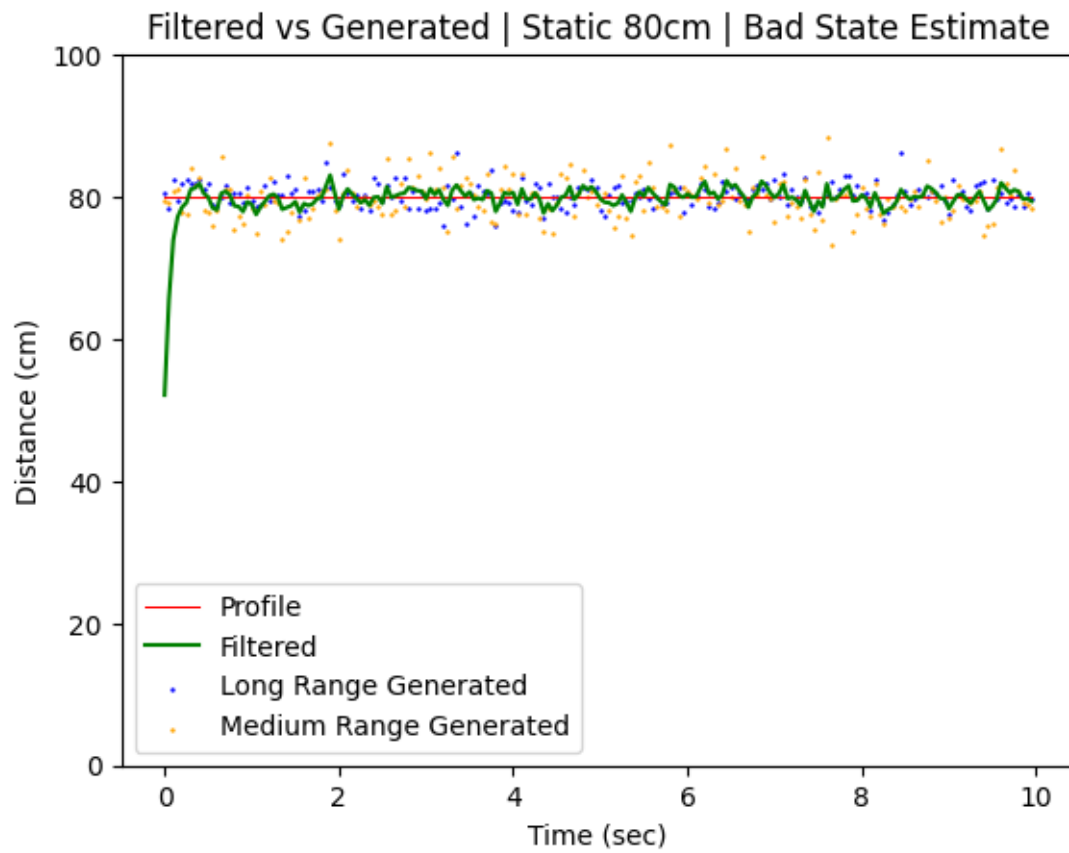


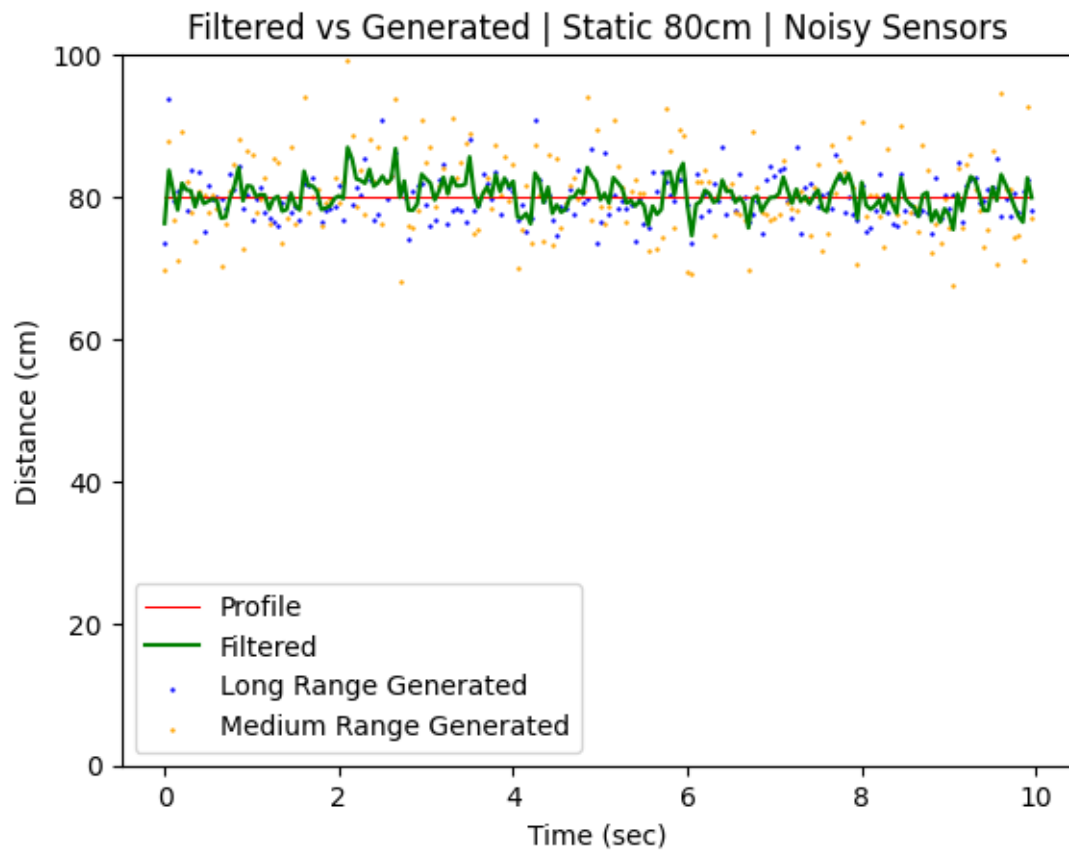
Title	R <sup>2</sup>
Default	0.0
Bad State Est.	0.0
Noisy Sensors	0.0
Noisy System	0.0

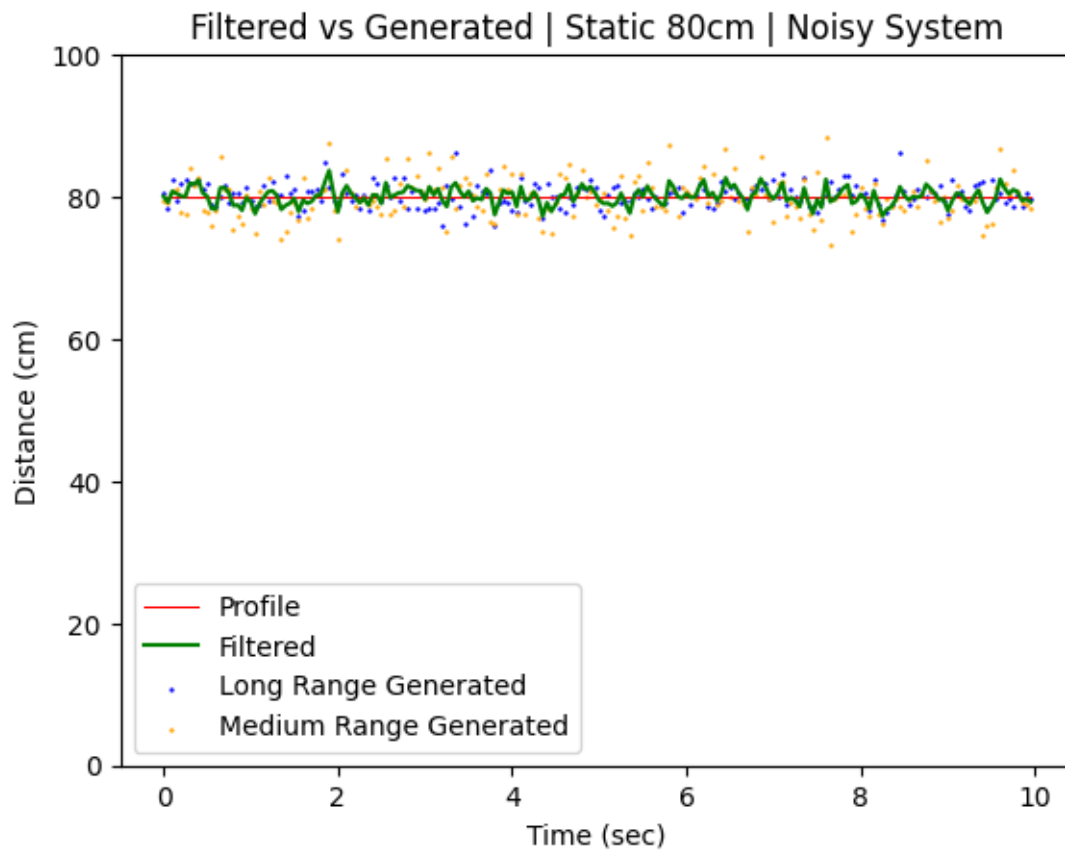






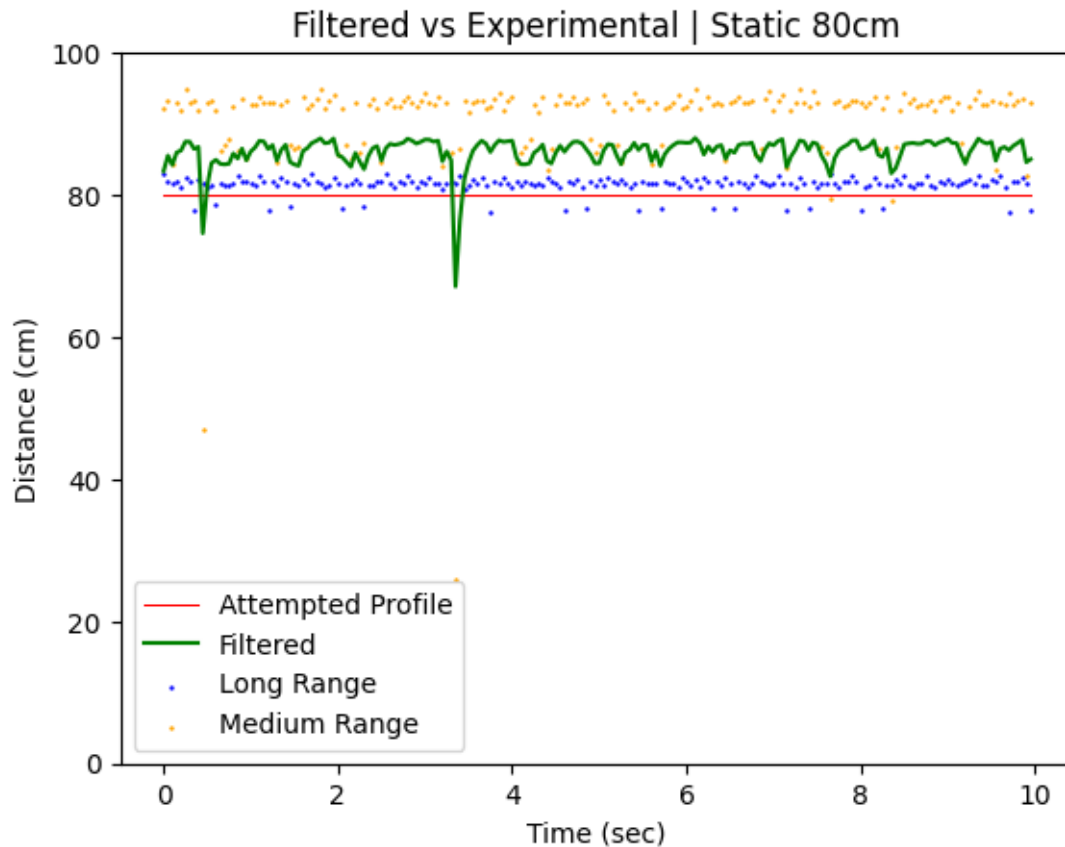






Title	R <sup>2</sup>
Default	0.0
Bad State Est.	0.0
Noisy Sensors	0.0
Noisy System	0.0





## 1.5 Part 5 - Poor Sensing Conditions

### 1.5.1 stationary

```
[ ]: # Grab Part A data from the dictionary, make relevant copies
p5 = data["Part5"]
variances = []

# Graph the sensor readings for 20 degree plate at 50cm
↳ (50cm_stationary_20deg_CCW_metal_plate)
plate_20deg_50cm = p5["50cm_stationary_20deg_CCW_metal_plate"]
time = plate_20deg_50cm["time"]
distances = plate_20deg_50cm["data"]
variances.append({
    "Case": "20 deg Plate",
    "Long Var.": statistics.variance(distances[0]),
    "Long Std. Dev.": statistics.stdev(distances[0]),
    "Medium Var.": statistics.variance(distances[1]),
    "Medium Std. Dev.": statistics.stdev(distances[1]),
})
```

```

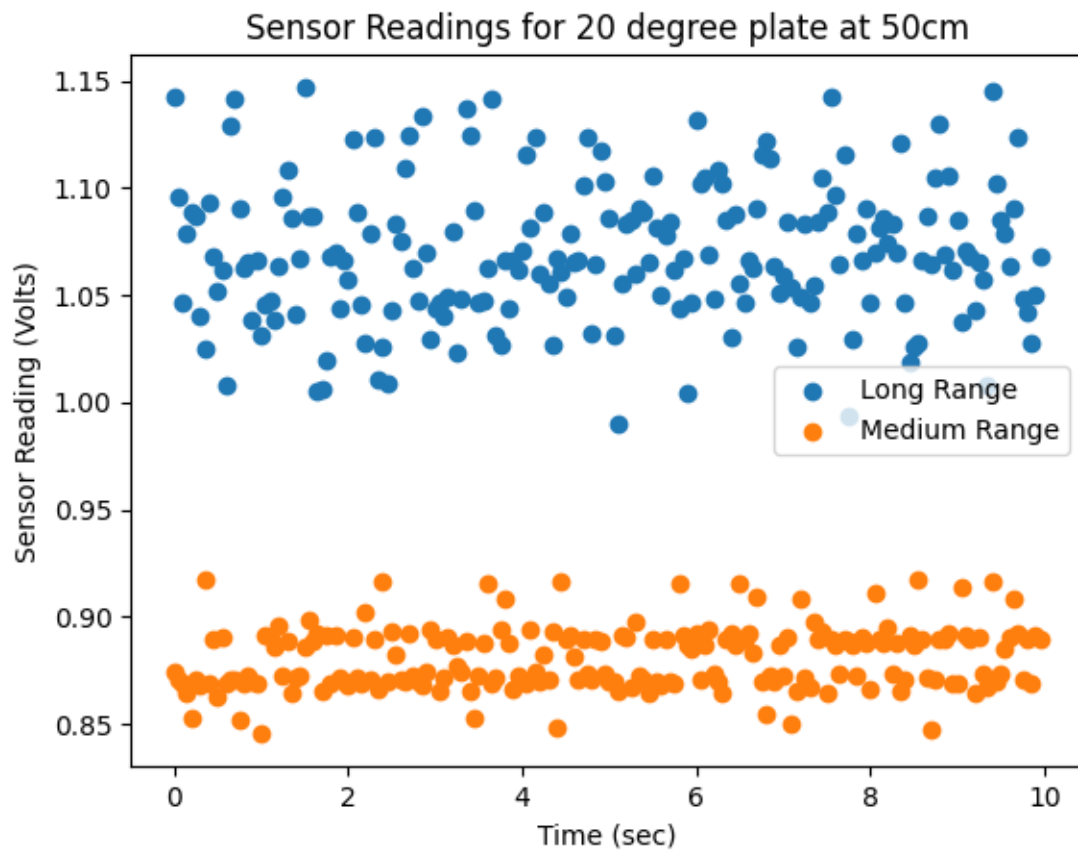
plt.figure()
for sensor in range(len(distances)):
    plt.scatter(time, distances[sensor], label=f"{Sensors[sensor]['name']}")
plt.title("Sensor Readings for 20 degree plate at 50cm")
plt.legend()
plt.xlabel("Time (sec)")
plt.ylabel("Sensor Reading (Volts)")
plt.savefig(f"out/plots/Part5_20deg_50cm.png")
plt.show()

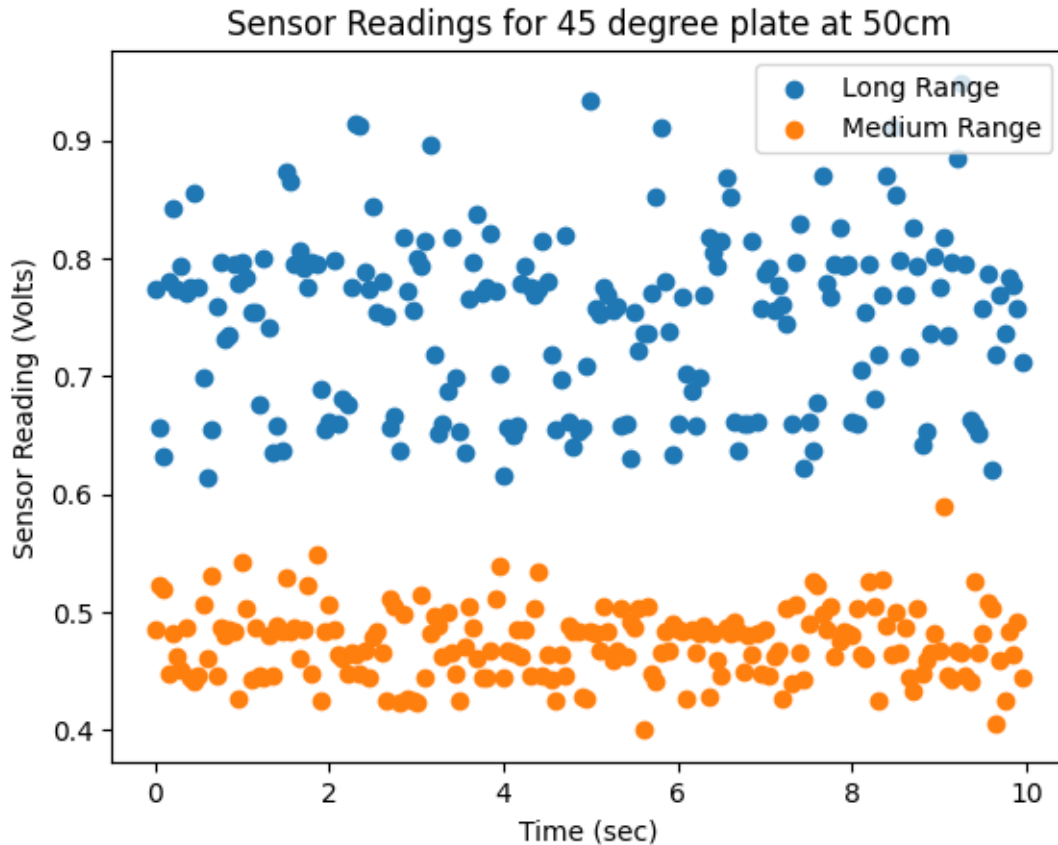
# Graph sensor reading for 45 degree plate at 50cm
↳ (50cm_stationary_45deg_CCW_metal_plate)
plate_45deg_50cm = p5["50cm_stationary_45deg_CCW_metal_plate"]
time = plate_45deg_50cm["time"]
distances = plate_45deg_50cm["data"]
variances.append({
    "Case": "45 deg Plate",
    "Long Var.": statistics.variance(distances[0]),
    "Long Std. Dev.": statistics.stdev(distances[0]),
    "Medium Var.": statistics.variance(distances[1]),
    "Medium Std. Dev.": statistics.stdev(distances[1]),
})

plt.figure()
for sensor in range(len(distances)):
    plt.scatter(time, distances[sensor], label=f"{Sensors[sensor]['name']}")
plt.title("Sensor Readings for 45 degree plate at 50cm")
plt.legend()
plt.xlabel("Time (sec)")
plt.ylabel("Sensor Reading (Volts)")
plt.savefig(f"out/plots/Part5_45deg_50cm.png")
plt.show()

# Display the variances
var_df = pd.DataFrame(variances)
print(var_df.to_string(index=False))

```





	Case	Long Var.	Long Std. Dev.	Medium Var.	Medium Std. Dev.
20 deg Plate		0.001083	0.032907	0.000216	0.014694
45 deg Plate		0.005398	0.073473	0.000879	0.029653

### 1.5.2 movement

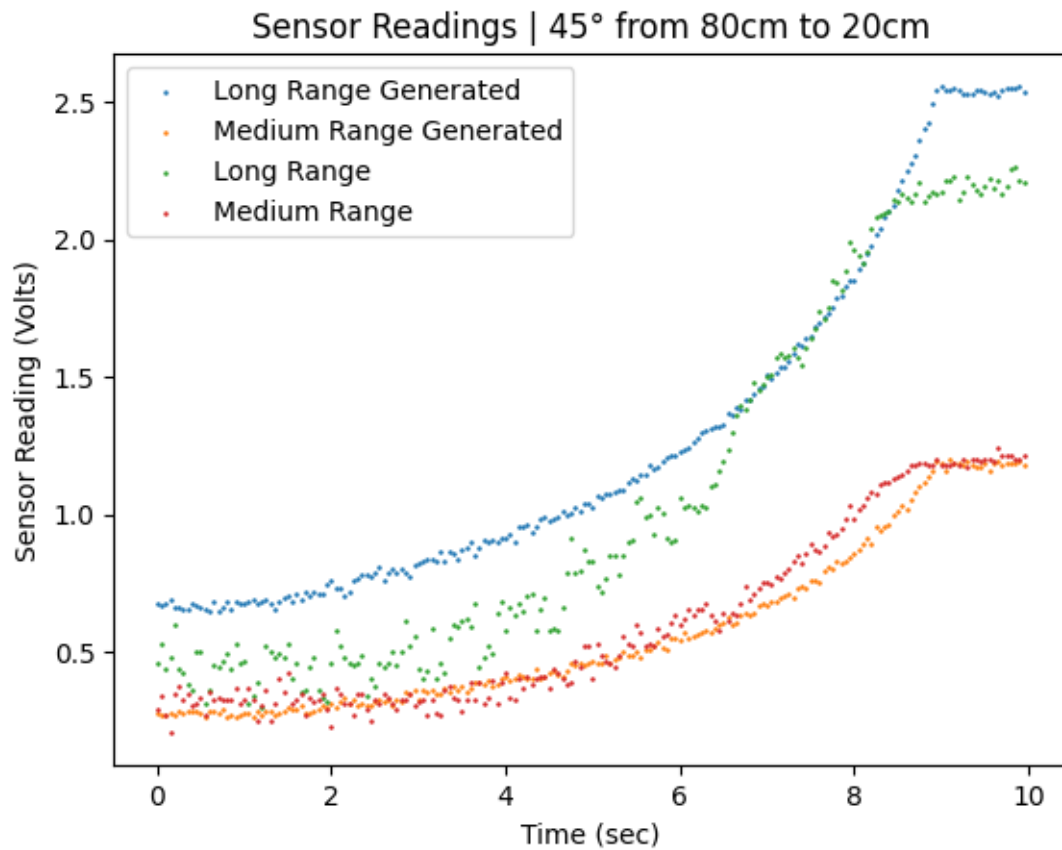
```
[ ]: # Still for 1 second, move at a constant speed for 8 seconds, pause for 1 second
def movement_profile (t):
    data = []
    for i in t:
        if i < 1:
            data.append(80)
        elif i > 9:
            data.append(20)
        else:
            data.append(80 - 60 / 8 * (i - 1))
    return np.array(data)

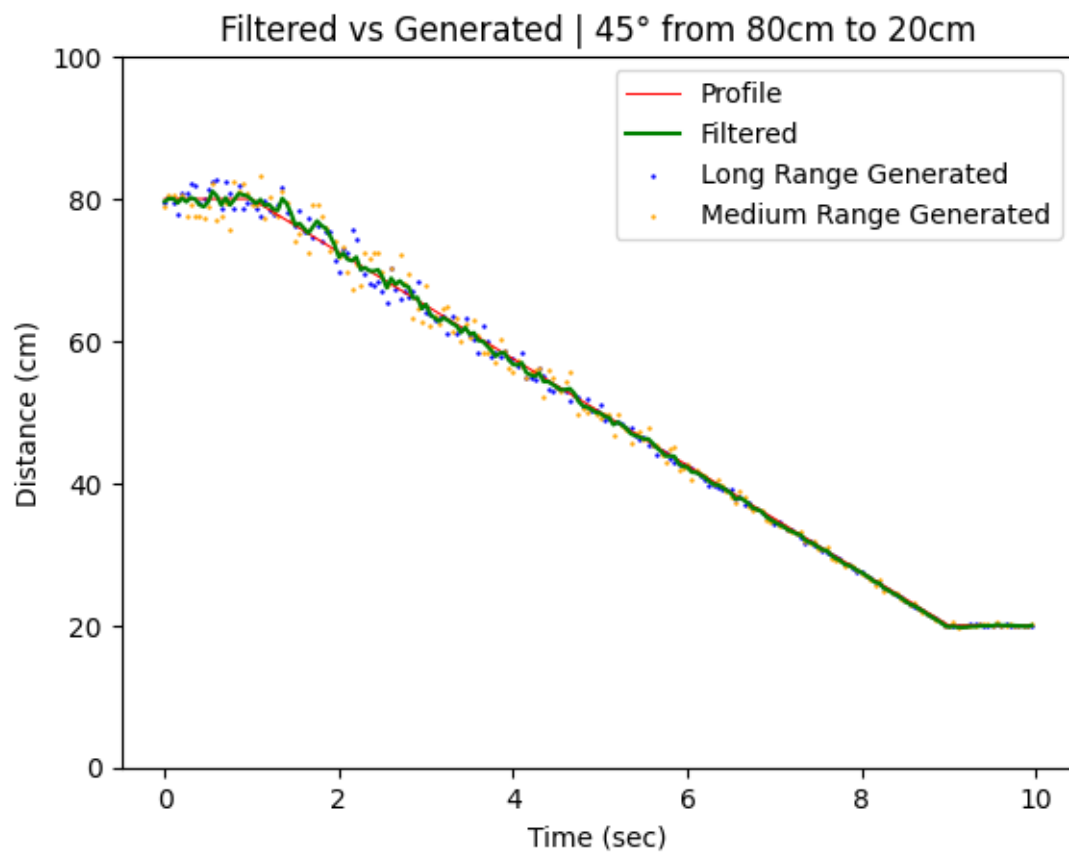
# Graph sensor reading for 45 degree plate moving from 80cm to 20cm
↳ (80cm_to_20cm_45deg_CCW_metal_plate)
```

```

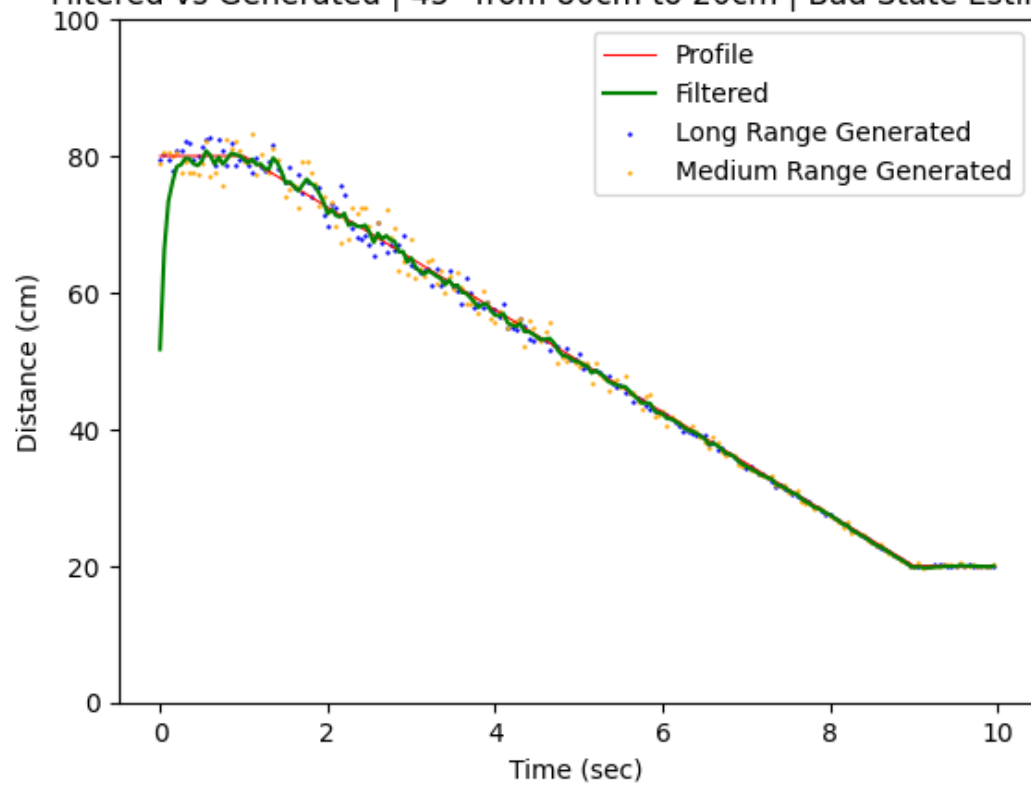
plate_45deg_80to20 = p5["80_to_20_45deg_CCW_metal_plate"]
calculate_and_gen_graphs(
    title = "45° from 80cm to 20cm",
    file="Part5_80to20_45deg",
    data=plate_45deg_80to20,
    profile=movement_profile
)

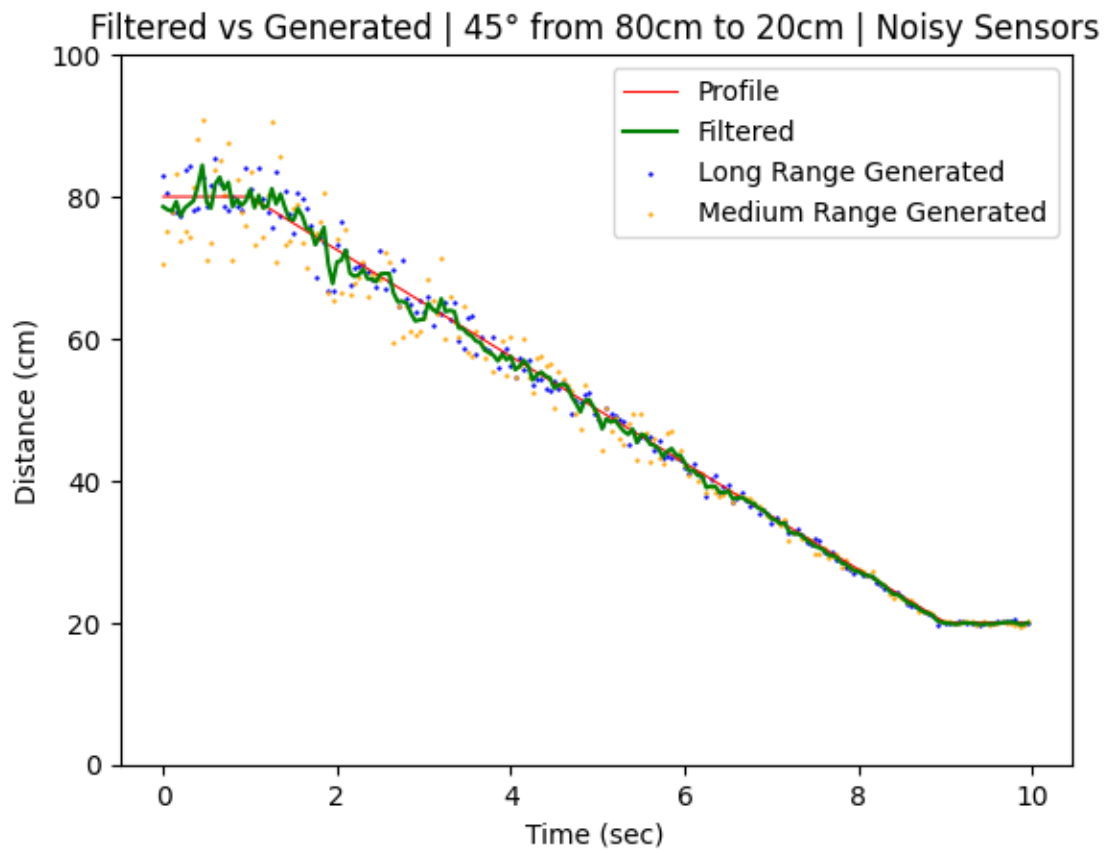
```



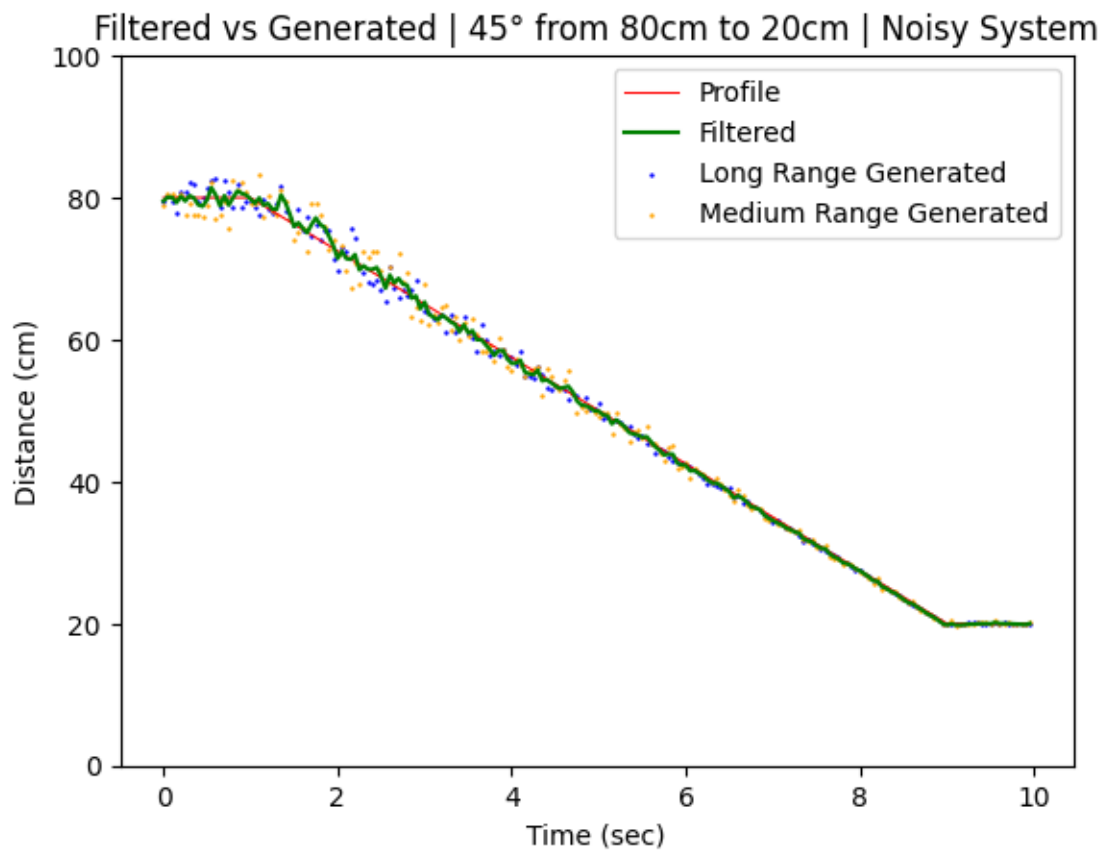


Filtered vs Generated | 45° from 80cm to 20cm | Bad State Estimate









Title	R <sup>2</sup>
Default	0.999149
Bad State Est.	0.986741
Noisy Sensors	0.996861
Noisy System	0.999015

