

Particles Filter: a robot localization application



OutLine

- ❑ Introduction
- ❑ Basics
- ❑ Motion and Sensors Model

Inspired by :

Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

Probabilistic Robotics, Sebastian THRUN, Wolfram BURGARD, Dieter FOX, 2000

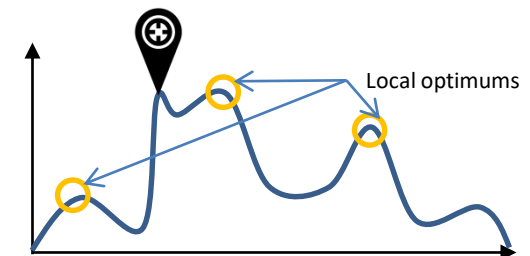
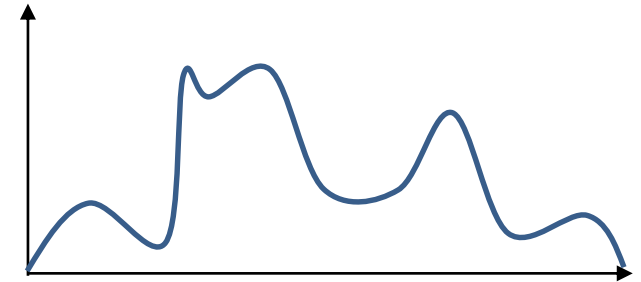
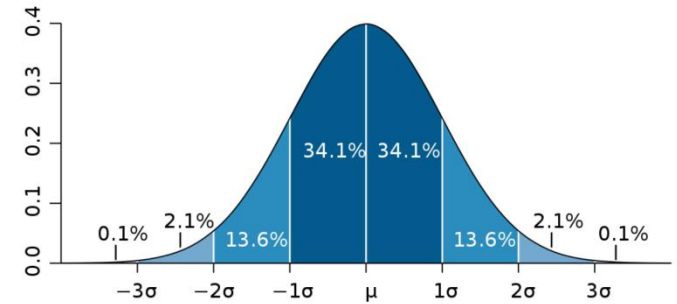




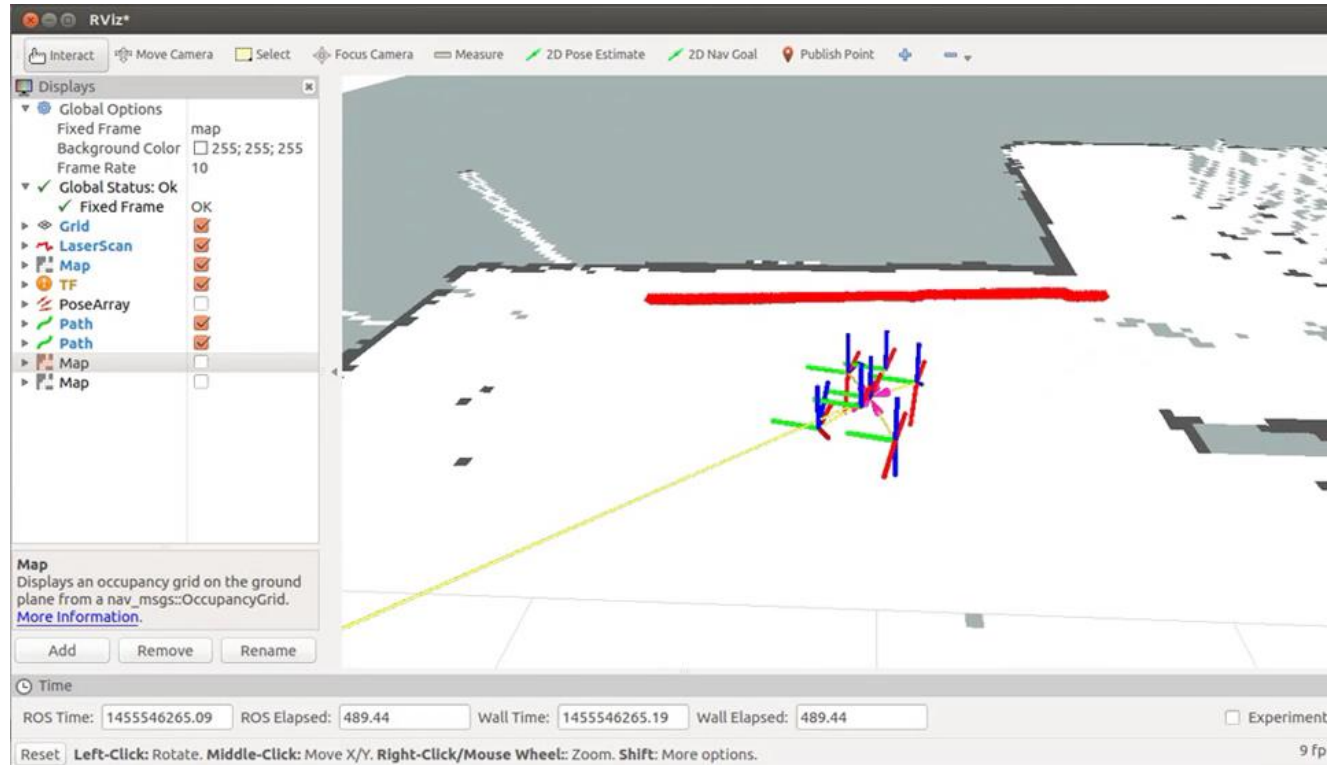
Particles filter, What is the need?

Needs

- ❑ Model distributions
 - ❑ For Gaussian distribution
 - Kalman Filter
 - ❑ For Arbitrary distribution
 - ?
- ❑ Application:
 - ❑ Robot localization
 - ❑ Function optimum finding



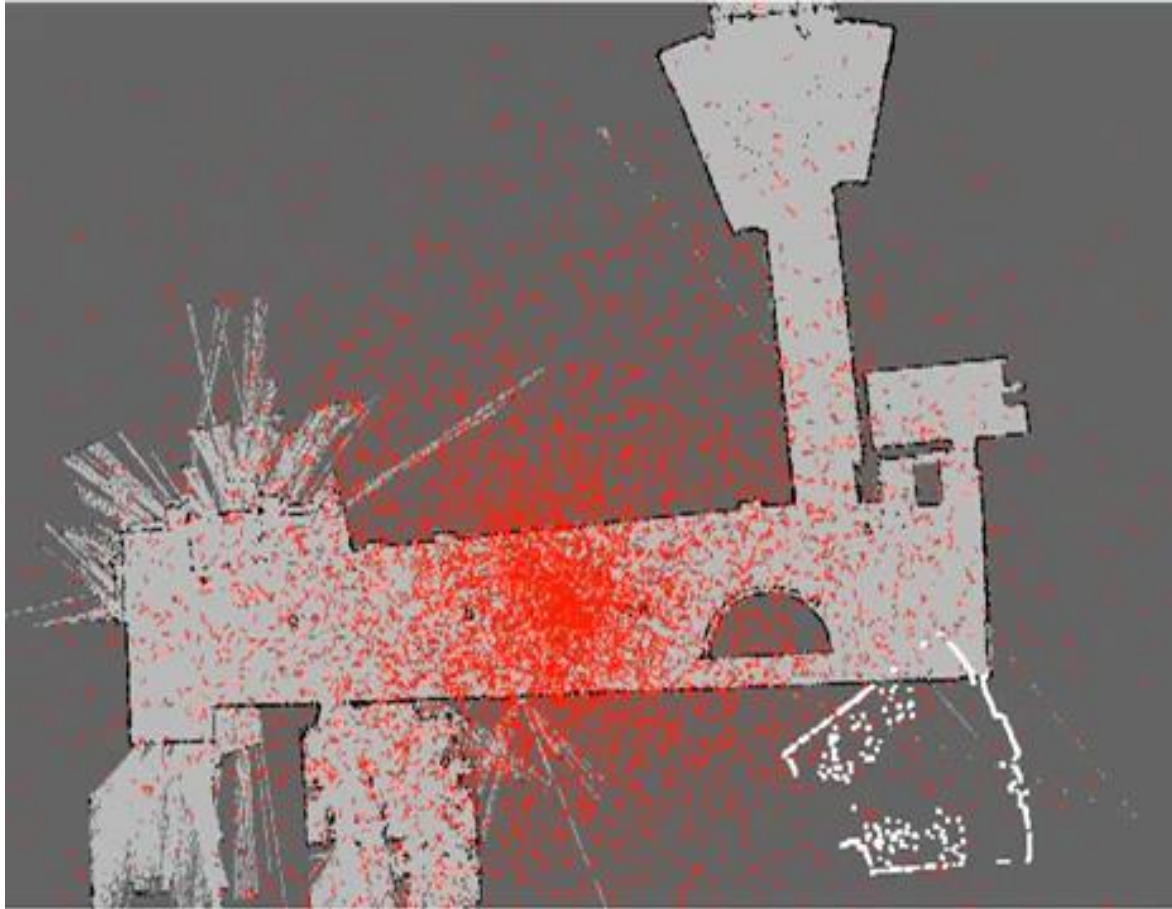
Needs



<http://cpe-dev.fr/navigation-test/>

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Needs

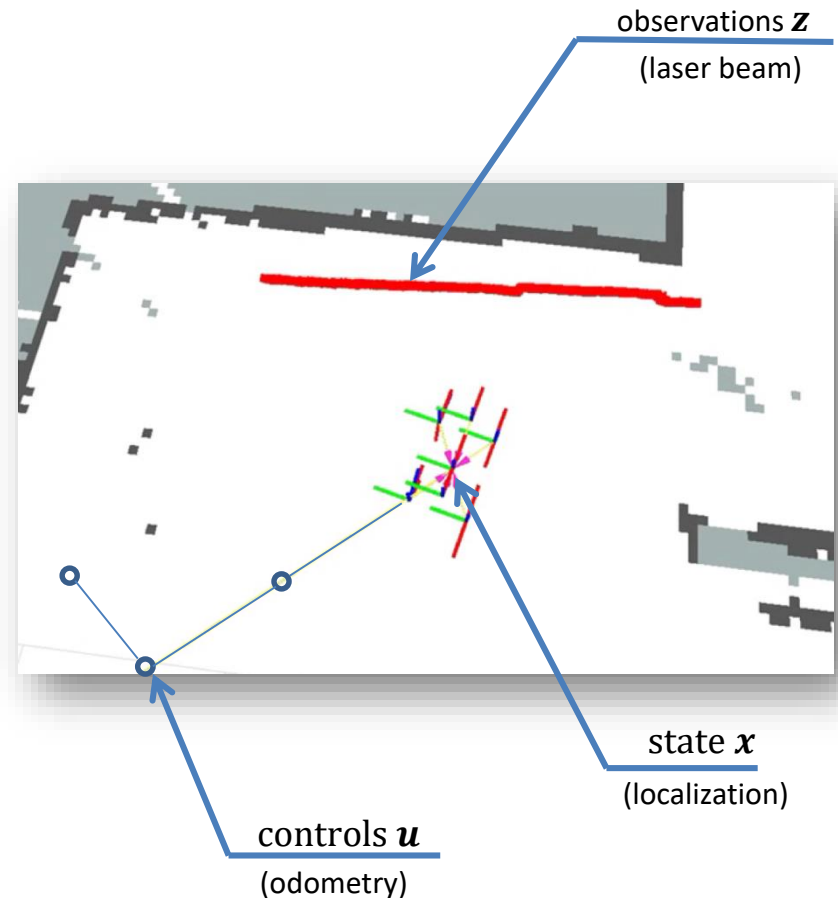


<https://www.youtube.com/watch?v=OVoa11xd3vE>

Needs

- ❑ How to know a system state \mathbf{x} :
 - ❑ Given observations \mathbf{z}
 - ❑ Given controls \mathbf{u}

$$p(\mathbf{x} \mid \mathbf{z}, \mathbf{u})$$



Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = \underline{p(x_t \mid z_{1:t}, u_{1:t})}$$

Definition of the belief

Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = p(x_t | z_{1:t}, u_{1:t})$$

$$bel(x_t) = \frac{p(z_t | x_t, z_{1:t-1}, u_{1:t}) p(x_t | z_{1:t-1}, u_{1:t})}{p(z_t | z_{1:t-1}, u_{1:t})} \xrightarrow{\text{Bayes Law}} p(A|B) = \frac{p(B|A)p(A)}{p(B)}$$

$$= \eta p(z_t | x_t, z_{1:t-1}, u_{1:t}) p(x_t | z_{1:t-1}, u_{1:t})$$

$$= \eta p(z_t | x_t) p(x_t | z_{1:t-1}, u_{1:t}) \xrightarrow{\text{Markov assumption}} \begin{matrix} p(z_t | x_t, z_{1:t-1}, u_{1:t}) \\ \equiv \\ p(z_t | x_t) \end{matrix}$$

$$= \eta p(z_t | x_t) p(x_t | z_{1:t-1}, u_{1:t})$$

Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = p(x_t | z_{1:t}, u_{1:t})$$

$$\begin{aligned} bel(x_t) &= \frac{p(z_t | x_t, z_{1:t-1}, u_{1:t}) p(x_t | z_{1:t-1}, u_{1:t})}{p(z_t | z_{1:t-1}, u_{1:t})} \\ &= \eta p(z_t | x_t, z_{1:t-1}, u_{1:t}) p(x_t | z_{1:t-1}, u_{1:t}) \\ &= \eta p(z_t | x_t) p(x_t | z_{1:t-1}, u_{1:t}) \end{aligned}$$

Law of total probabilities \downarrow $P(A) = \int P(A|B).P(B) dB$

$$= \eta p(z_t | x_t) \int p(x_t | \underline{x_{t-1}}, z_{1:t-1}, u_{1:t}) p(\underline{x_{t-1}} | z_{1:t-1}, u_{1:t}) \underline{dx_{t-1}}$$

Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = p(x_t | z_{1:t}, u_{1:t})$$

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Markov Assumption

$$= \eta p(z_t | x_t) \int p(x_t | x_{t-1}, \underline{u_t}) p(x_{t-1} | z_{1:t-1}, u_{1:t}) dx_{t-1}$$

Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = p(x_t | z_{1:t}, u_{1:t})$$

$$\begin{aligned} bel(x_t) &= \frac{p(z_t | x_t, z_{1:t-1}, u_{1:t}) p(x_t | z_{1:t-1}, u_{1:t})}{p(z_t | z_{1:t-1}, u_{1:t})} \\ &= \eta p(z_t | x_t, z_{1:t-1}, u_{1:t}) p(x_t | z_{1:t-1}, u_{1:t}) \\ &= \eta p(z_t | x_t) p(x_t | z_{1:t-1}, u_{1:t}) \\ &= \eta p(z_t | x_t) \int p(x_t | x_{t-1}, z_{1:t-1}, u_{1:t}) p(x_{t-1} | z_{1:t-1}, u_{1:t}) dx_{t-1} \\ &= \eta p(z_t | x_t) \int p(x_t | x_{t-1}, u_t) p(x_{t-1} | z_{1:t-1}, \underline{u_{1:t}}) dx_{t-1} \end{aligned}$$

Markov Assumption



Future command u_t as no influence on current state x_{t-1}

$$= \eta p(z_t | x_t) \int p(x_t | x_{t-1}, u_t) p(x_{t-1} | z_{1:t-1}, \underline{u_{1:t-1}}) dx_{t-1}$$

Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = p(x_t | z_{1:t}, u_{1:t})$$

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$$bel(x_t) = \eta p(z_t | x_t) \int p(x_t | x_{t-1}, u_t) bel(x_{t-1}) dx_{t-1}$$

Recursive Bayes Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$bel(x_t) = \eta \underbrace{p(z_t | x_t)} \int \underbrace{p(x_t | x_{t-1}, u_t)} bel(x_{t-1}) dx_{t-1}$$

OBSERVATION

→ Correction step

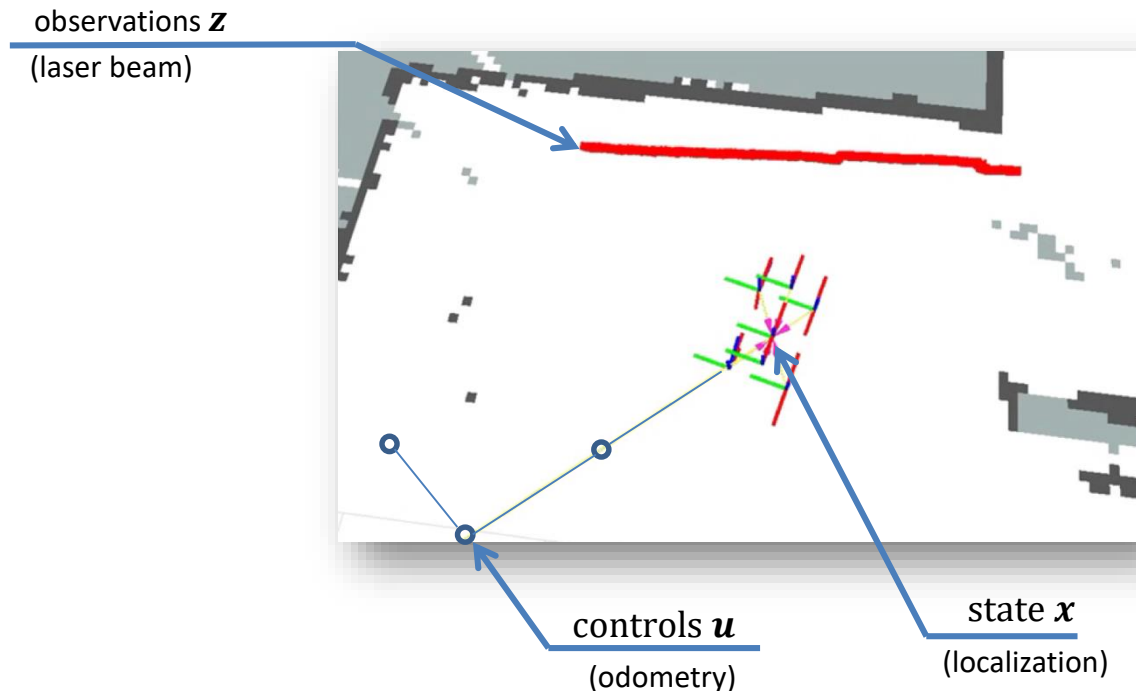
MOTION / CONTROL

→ Prediction step

Recursive Bayes Filter

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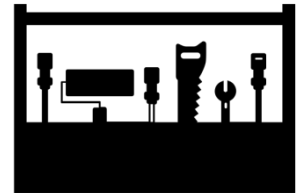
$$bel(x_t) = \eta \underbrace{p(z_t | x_t)}_{\text{OBSERVATION}} \int \underbrace{p(x_t | x_{t-1}, u_t)}_{\text{MOTION / CONTROL}} bel(x_{t-1}) dx_{t-1}$$

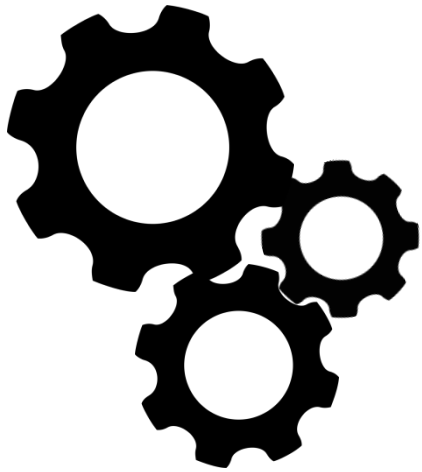


Bayes Filter

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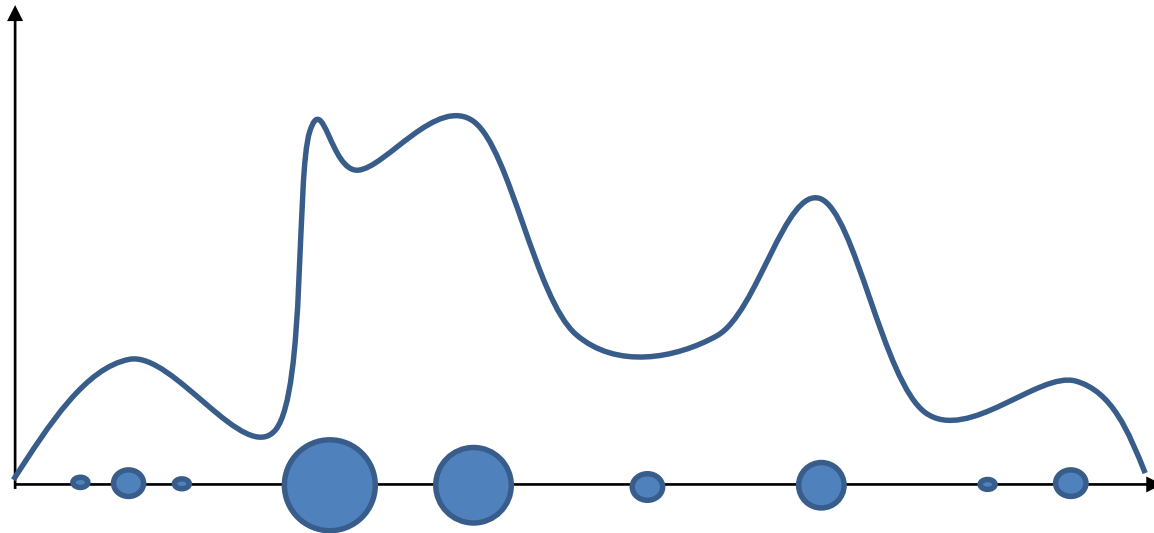
- ☐ Framework (template) for recursive state estimation
- ☐ Different possible instances depending:
 - ☐ **Models** for motion/control and observation (**linear vs non-linear**)
 - ☐ **Parametric vs non-parametric** filter
 - ☐ Dealing with **Gaussian distribution or not**





Particles Filter : Basics

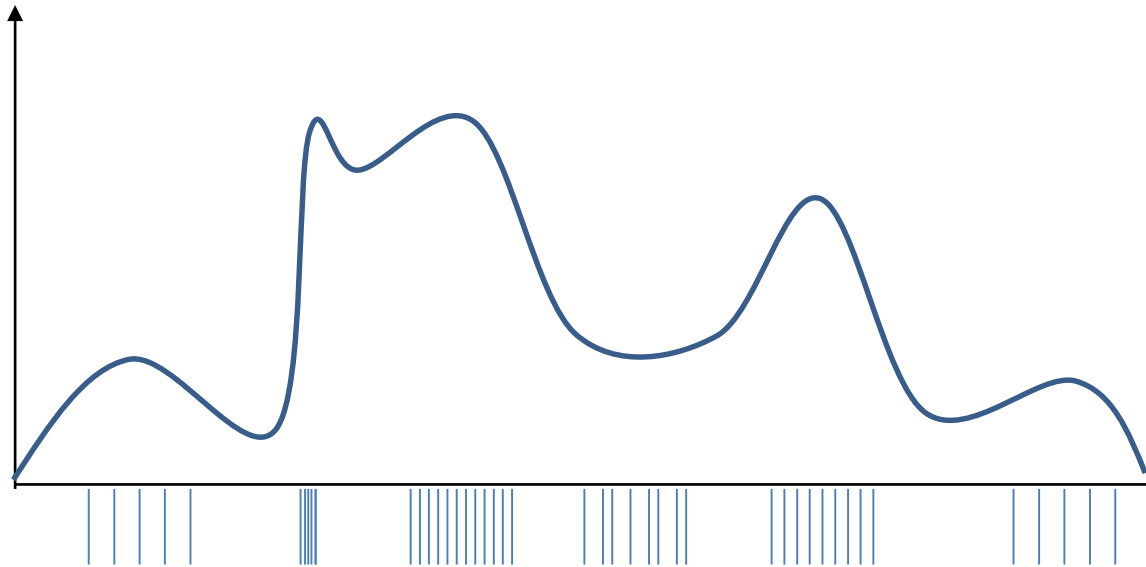
Principles



1

Set of **samples** (particules) **are distributed** across the environment. **Each sample is weighted** according to the distribution

Principles



2

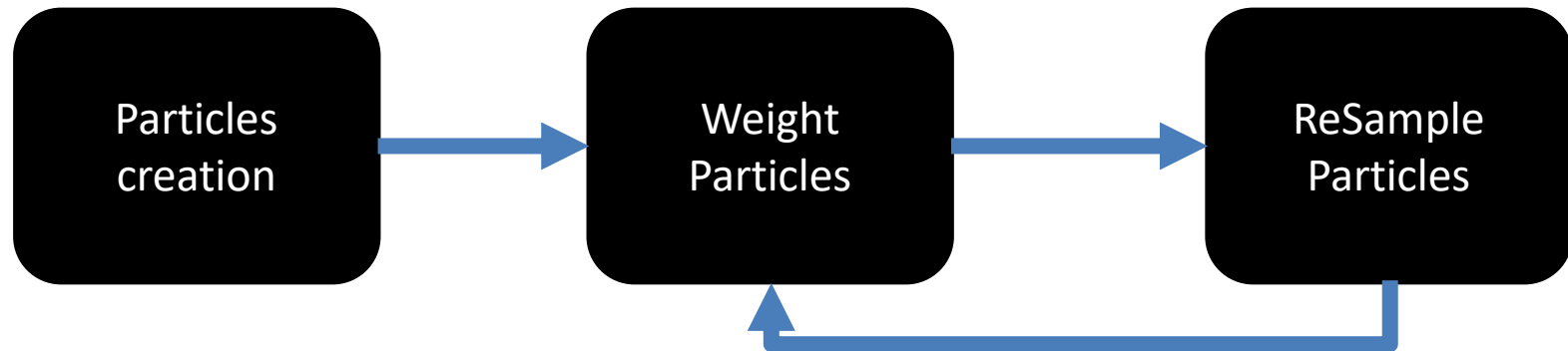
The **heigher** the sample **weight** is, the more particules are **distributed around**

Principles

*The resampling step is a probabilistic **implementation of the Darwinian idea of survival of the fittest**: It refocuses the particle set to regions in state space with high posterior probability.*

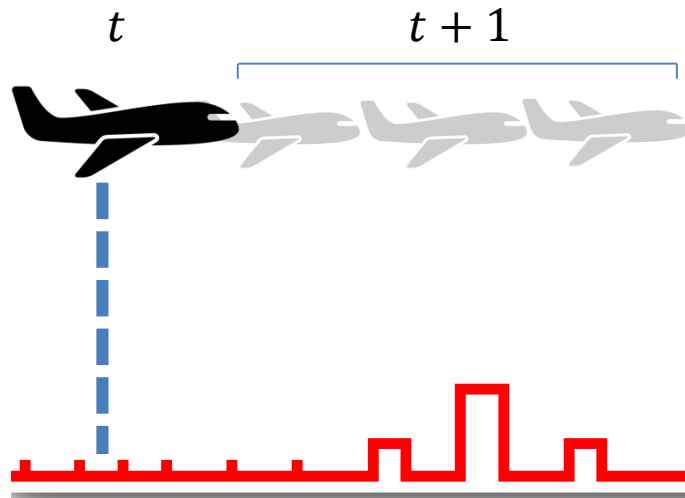
Probabilistic Robotics, Sebastian THRUN,
Wolfram BURGARD, Dieter FOX, 2000

Principles



How to obtain such samples ?

Example



MOTION

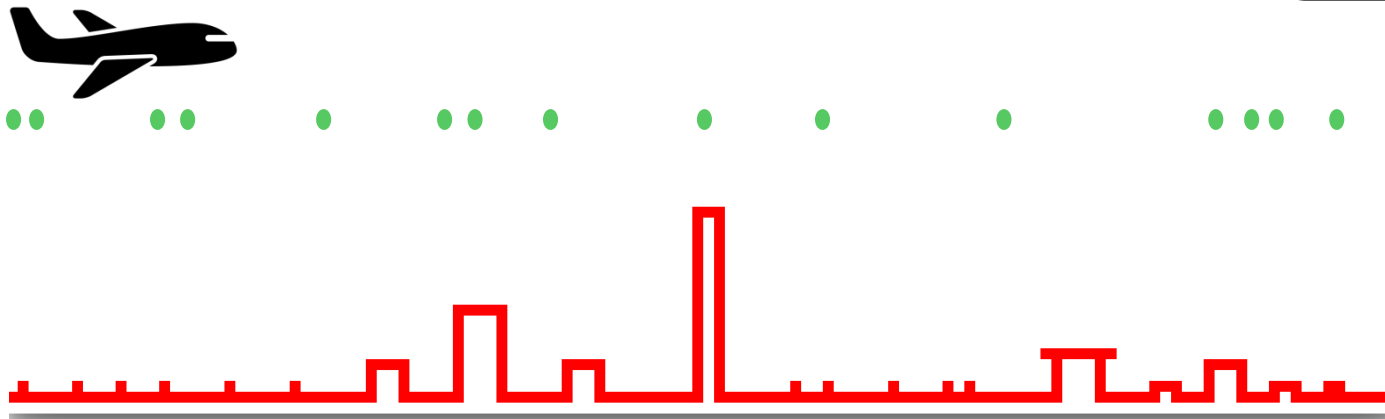
→ Prediction step

OBSERVATION

→ Correction step

1

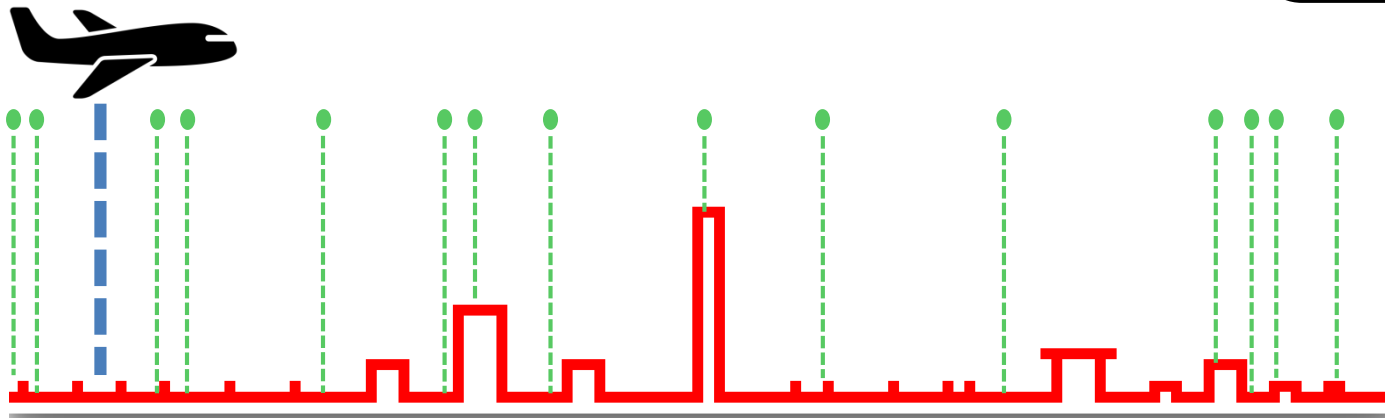
Particles
Creation



If no initial knowledge, uniform distribution of the particles accross the environment

2

Weight Particles

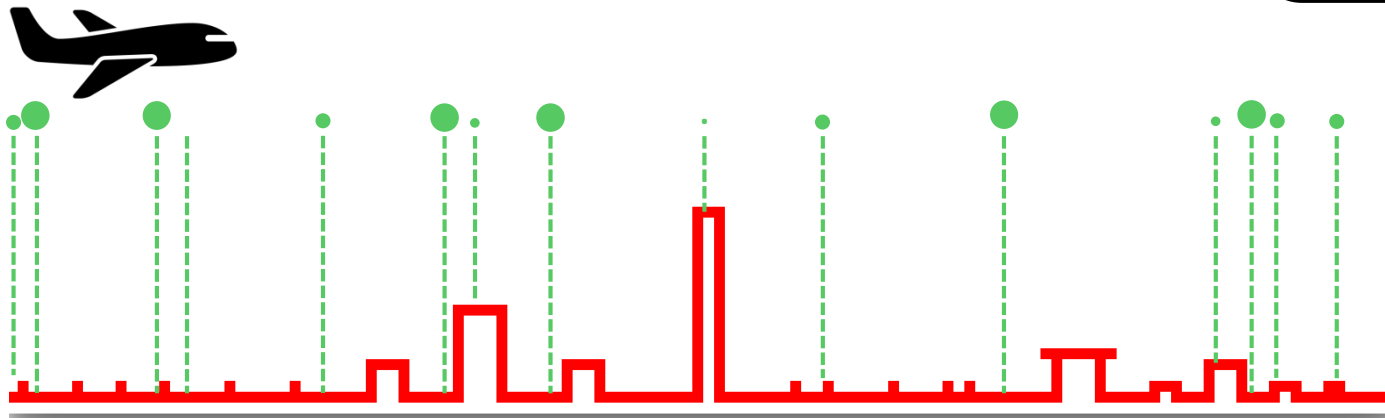


Weight particles according to the current **observation and the **estimate observation** at the particle position**

Observation models is **combined** with an **Error model** (Gaussian error model is commonly used)

2

Weight Particles

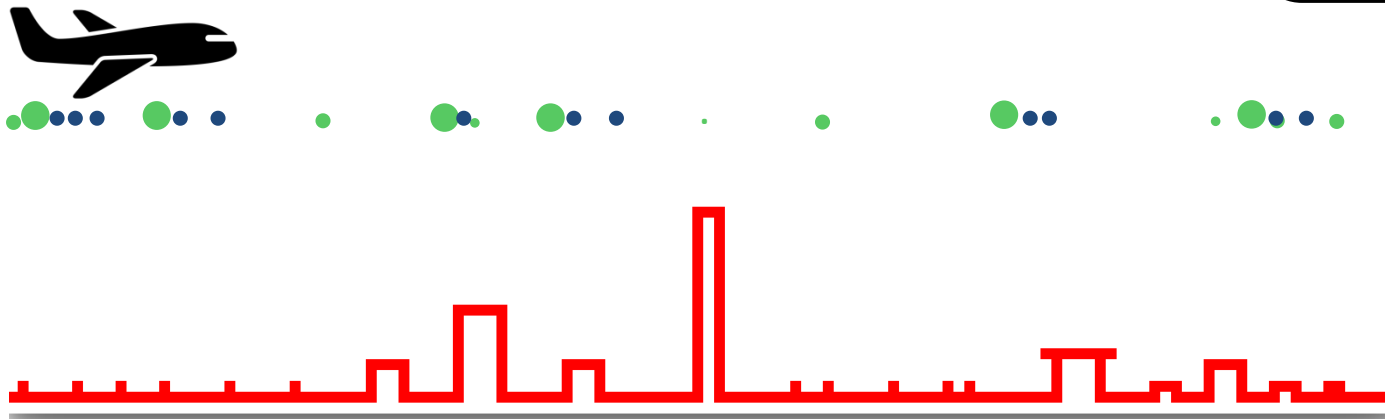


Weight particles according to the current **observation and the **estimate observation** at the particle position**

Observation models is **combined** with an **Error model** (Gaussian error model is commonly used)

3

Resample
Particles

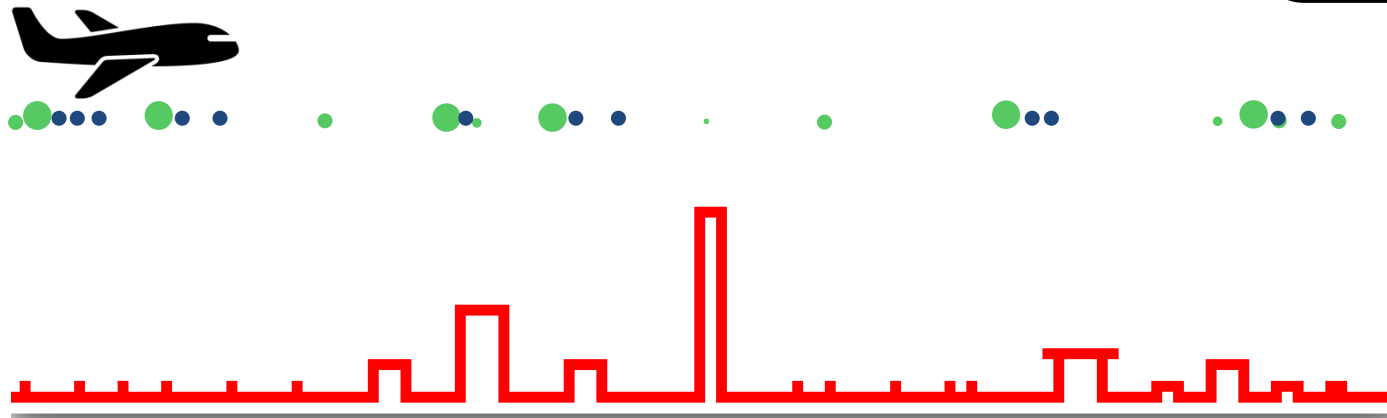


Resample Particles according to their weight.

Spread new particles close to heigher weighted particles according to a motion model (also combined with an error model)

3

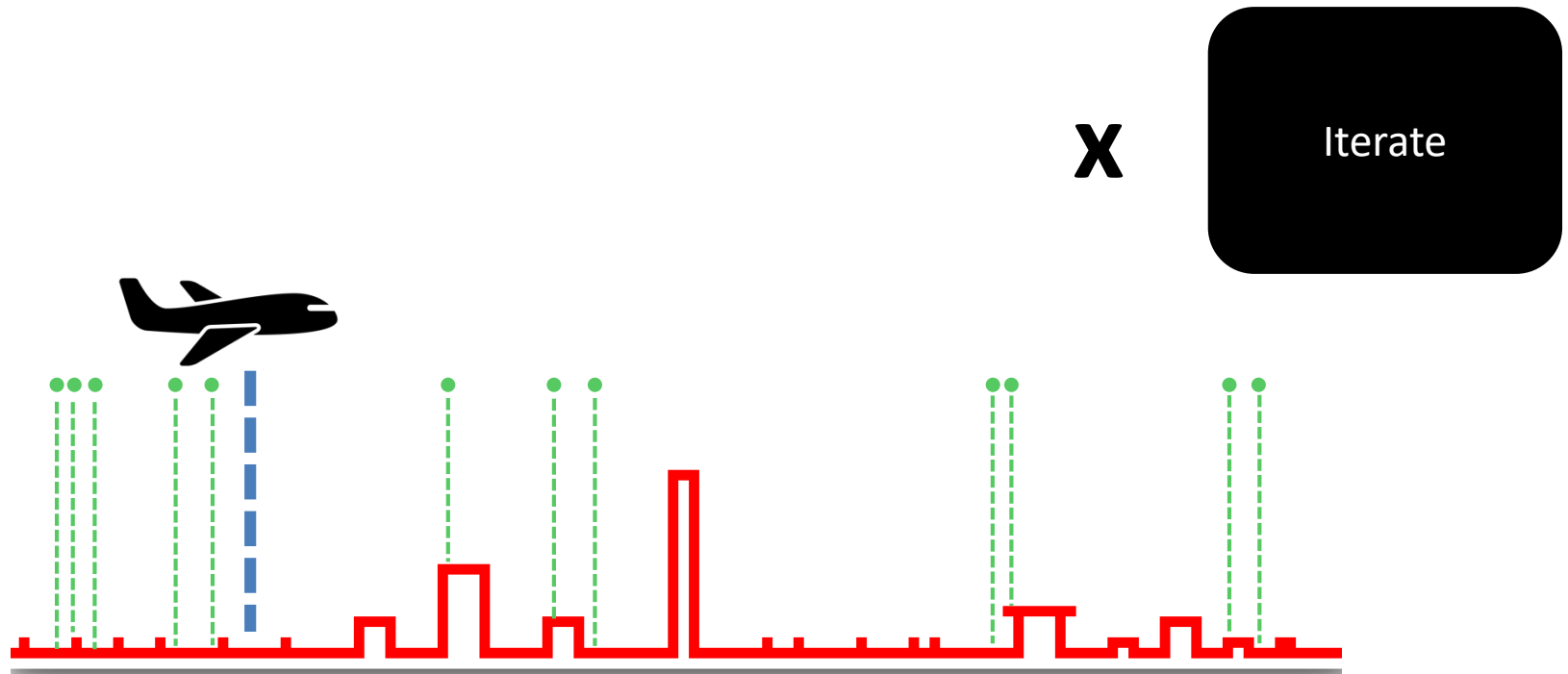
Resample
Particles



Resample Particles according to their weight.

Spread new particles close to heigher weighted particles according to a motion model (also combined with an error model)

Remove old particles

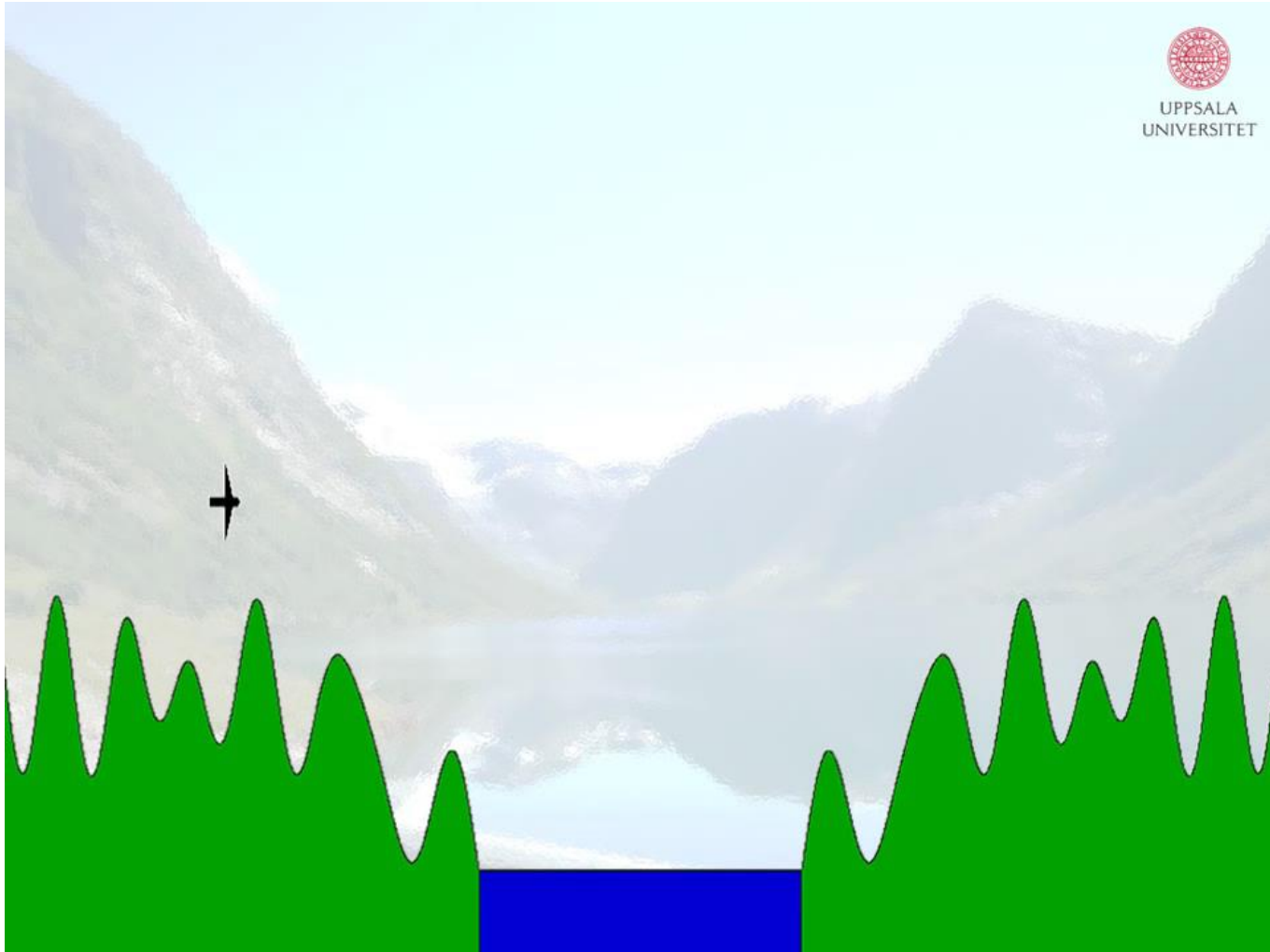


Make Observation at $t+1$ (plane move)

Weight Particles

Remove old Particles

Example



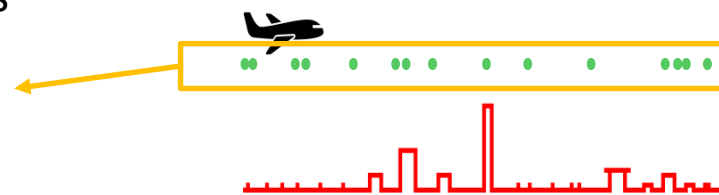
Particles Filter

□ Mathematic explanation

- let X_t the set of particles $p_t^{[m]}$ such as

$$X_t := x_t^{[0]}, x_t^{[1]}, \dots, x_t^{[M]}$$

Where $1 \leq m \leq M$



- Inspired by Baye filter

$$x_t^{[m]} \sim p(x_t | z_{1:t}, u_{1:t})$$

Particle m depends of a previous particle at $t - 1$

$$x_t^{[m]} \sim p(x_t | u_t, x_{t-1}^{[m]})$$

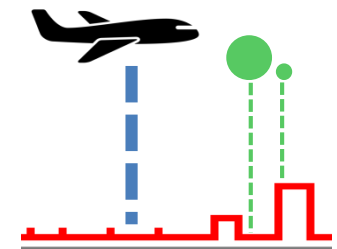
Particle m get an importance factor according observation

$$w_t^{[m]} = p(z_t | x_t^{[m]})$$

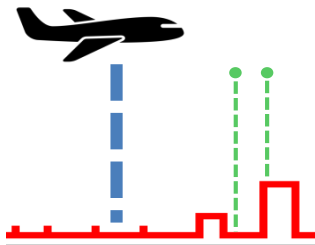
Particles Filter

- ❑ Mathematic explanation
 - ❑ the particle set can be redefined as followed:

$$X_t := \left\{ \left\langle \underbrace{x_t^{[m]}}_{\text{State Hypothesis}}, \underbrace{w_t^{[m]}}_{\text{Importance Weight}} \right\rangle \right\}_{m=1, \dots, M}$$



State Hypothesis



Particles Filter

□ Algorithm

1: **Algorithm Particle_filter**($\mathcal{X}_{t-1}, u_t, z_t$):

2: $\bar{\mathcal{X}}_t = \mathcal{X}_t = \emptyset$

3: for $m = 1$ to M do

4: sample $x_t^{[m]} \sim p(x_t \mid u_t, x_{t-1}^{[m]})$ → How to get samples ?

5: $w_t^{[m]} = p(z_t \mid x_t^{[m]})$ → How to weight ?

6: $\bar{\mathcal{X}}_t = \bar{\mathcal{X}}_t + \langle x_t^{[m]}, w_t^{[m]} \rangle$

7: endfor

8: for $m = 1$ to M do

9: draw i with probability $\propto w_t^{[i]}$ → How to get new particles ?

10: add $x_t^{[i]}$ to \mathcal{X}_t

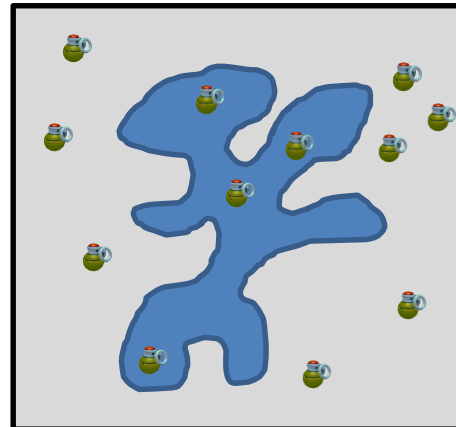
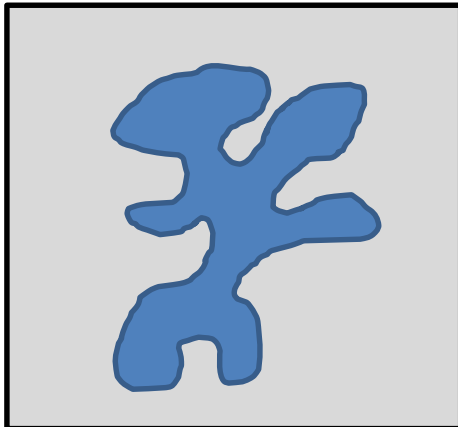
11: endfor

12: return \mathcal{X}_t

Probabilistic Robotics, Sebastian THRUN,
Wolfram BURGARD, Dieter FOX, 2000

Particles Filter

- ❑ How to get new particles ?
- ❑ Particles Filter also called **Sequential Monte Carlo**
- ❑ What are Monte Carlo Method ?
 - ❑ Basic (historical) Example : How to compute a lake area ?



S total area

S_{lake} lake area

N number of round shot

X number of Round Shot on the ground

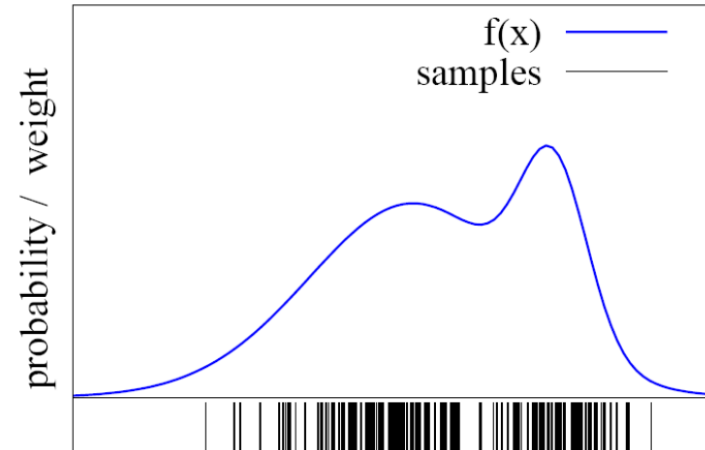
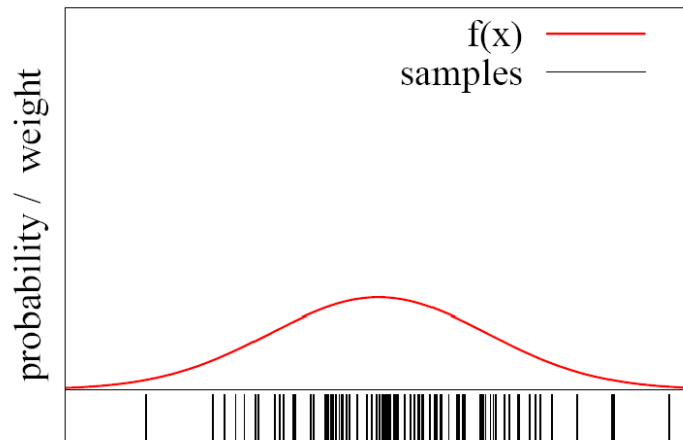
$$\frac{S}{S_{lake}} = \frac{N}{N - X}$$

$$S_{lake} = \frac{(N - X)}{N} \times S$$

Particles Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

❑ How to get new particles ?



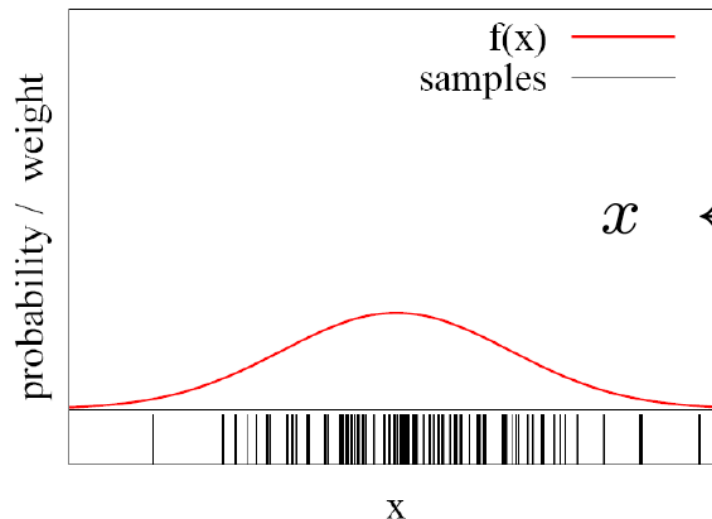
The **more particles fall into a region**, the **higher the probability** of the region

How to obtain such samples?

Particles Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

- ❑ How to get new particles ?
 - ❑ Closed Form Sampling is Only Possible for a Few Distributions
 - ❑ E.g Gaussian



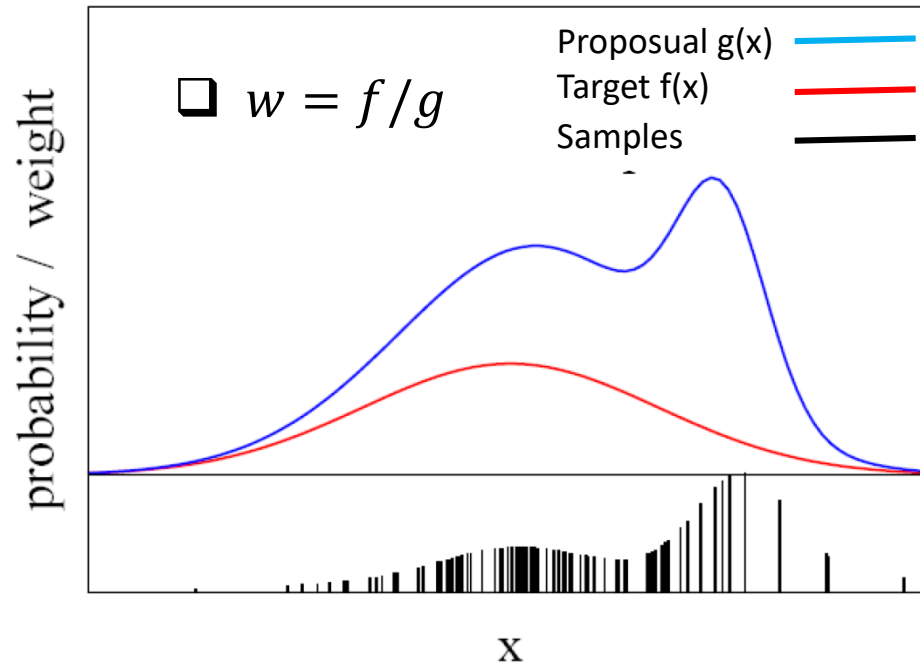
$$x \leftarrow \frac{1}{2} \sum_{i=1}^{12} \text{rand}(-\sigma, \sigma)$$

How to sample from **other** distributions?

Particles Filter

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

- ❑ How to get new particles ?
 - ❑ Use a different distribution g to generate samples from f
 - ❑ According for the “ differences between g and f ” using a weight $w = f/g$



Particles Filter

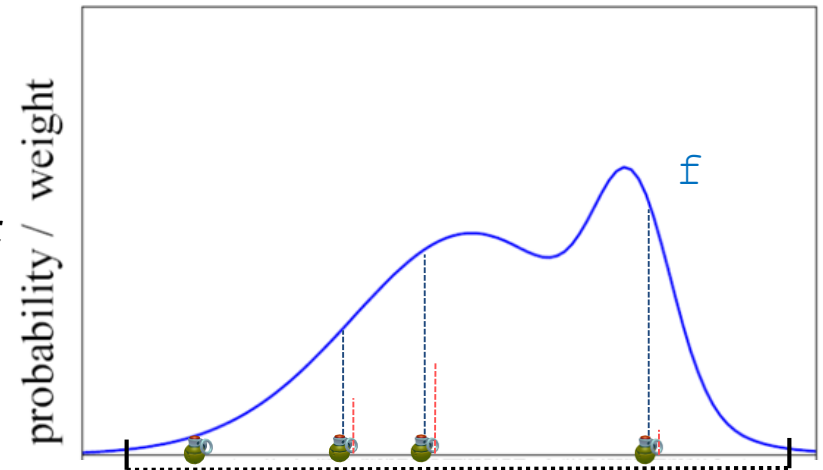
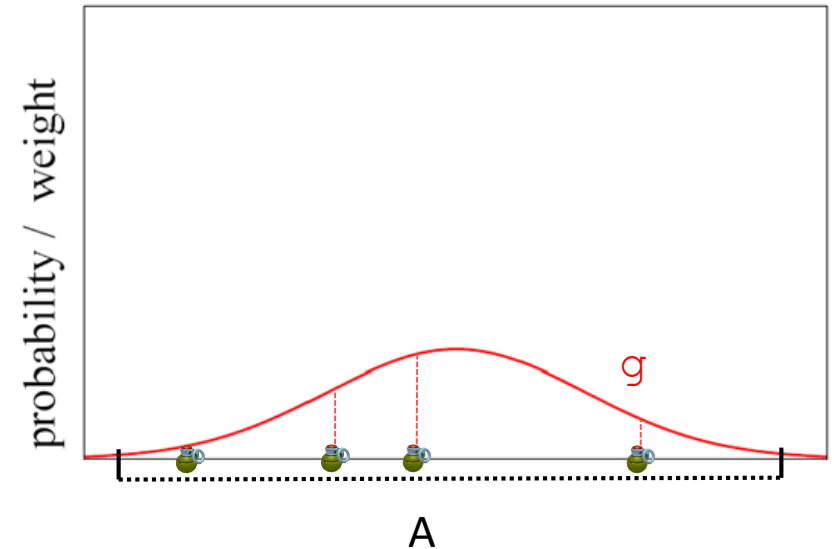
❑ How to get new particles ?

❑ Explanations

$$\frac{1}{M} \sum_{m=1}^M I(x^{[m]} \in A) \rightarrow \int_A g(x) dx$$

$$w^{[m]} = \frac{f(x^{[m]})}{g(x^{[m]})}$$

$$\frac{1}{\sum_{m=1}^M w^{[m]}} \sum_{m=1}^M I(x^{[m]} \in A) w^{[m]} \rightarrow \int_A f(x) dx$$



Particles Filter

- ❑ How to Weight ?
- ❑ According for the “ differences between g and f ” using a weight $w = f/g$

$$w_t^{[m]} = \frac{\text{target } f(x_t^{[m]})}{\text{proposual } g(x_t^{[m]})}$$
$$\sim p(z_t | x_t^{[m]})$$

Cf Probabilistic Robotics, Sebastian THRUN, Wolfram BURGARD, Dieter FOX, 2000, Chapter 4

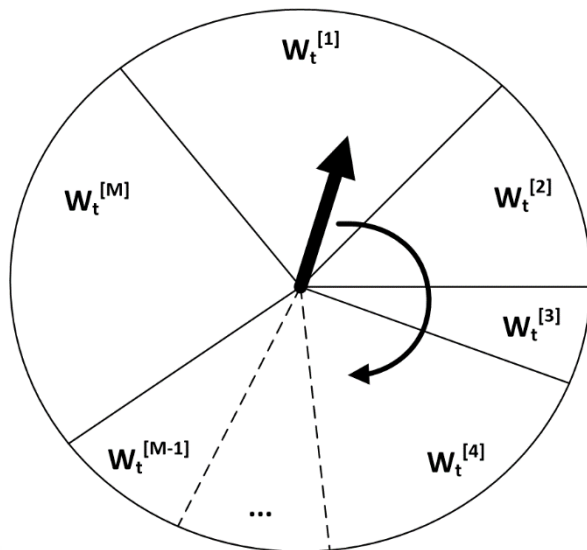
Particles Filter

□ How to get new particles ?

$$X_t := \left\{ \left\langle x_t^{[m]}, w_t^{[m]} \right\rangle \right\}_{m=1, \dots, M}$$

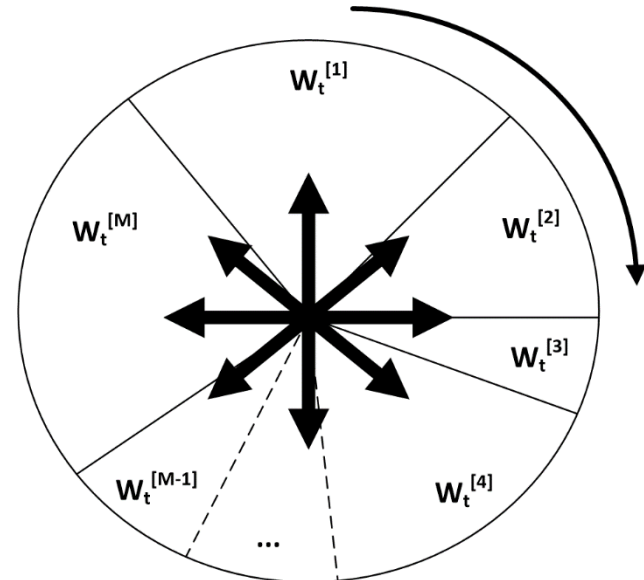
The **more particles fall into a region**, the **higher the probability** of the region

Roulette wheel



$O (M \text{ Log } M)$

Stochastic universal sampling



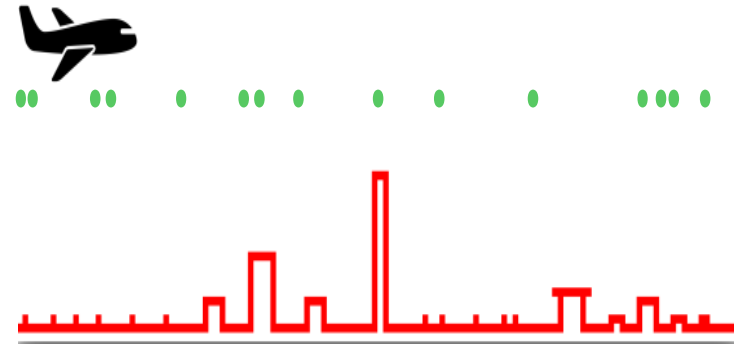
$O (M)$

Particles Filter

□ Example

```

1:   Algorithm Particle_filter( $\mathcal{X}_{t-1}, u_t, z_t$ ):
2:      $\bar{\mathcal{X}}_t = \mathcal{X}_t = \emptyset$ 
3:     for  $m = 1$  to  $M$  do
4:       sample  $x_t^{[m]} \sim p(x_t \mid u_t, x_{t-1}^{[m]})$ 
5:        $w_t^{[m]} = p(z_t \mid x_t^{[m]})$ 
6:        $\bar{\mathcal{X}}_t = \bar{\mathcal{X}}_t + \langle x_t^{[m]}, w_t^{[m]} \rangle$ 
7:     endfor
8:     for  $m = 1$  to  $M$  do
9:       draw  $i$  with probability  $\propto w_t^{[i]}$ 
10:      add  $x_t^{[i]}$  to  $\mathcal{X}_t$ 
11:    endfor
12:    return  $\mathcal{X}_t$ 
    
```



Probabilistic Robotics, Sebastian THRUN,
Wolfram BURGARD, Dieter FOX, 2000

Particles Filter

□ Example

How to get samples ? $x_t^{[m]} \sim p(x_t | u_t, x_{t-1}^{[m]})$

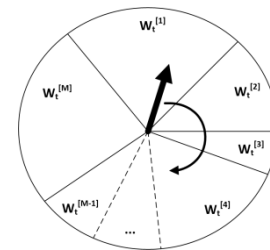
$$u_t \sim \text{Rand Uniform} [-1, 10] = \Delta x_t$$

$$x_t^{[m]} = x_{t-1}^{[m]} + \Delta x_t$$

How to weight ? $w_t^{[m]} \sim p(z_t | x_t^{[m]})$

$$w_t^{[m]} = \begin{cases} 0,9 & \text{if } z_t = \text{esimate}(z_t^{[m]}) \\ 0,1 & \end{cases}$$

How to get new particles ?



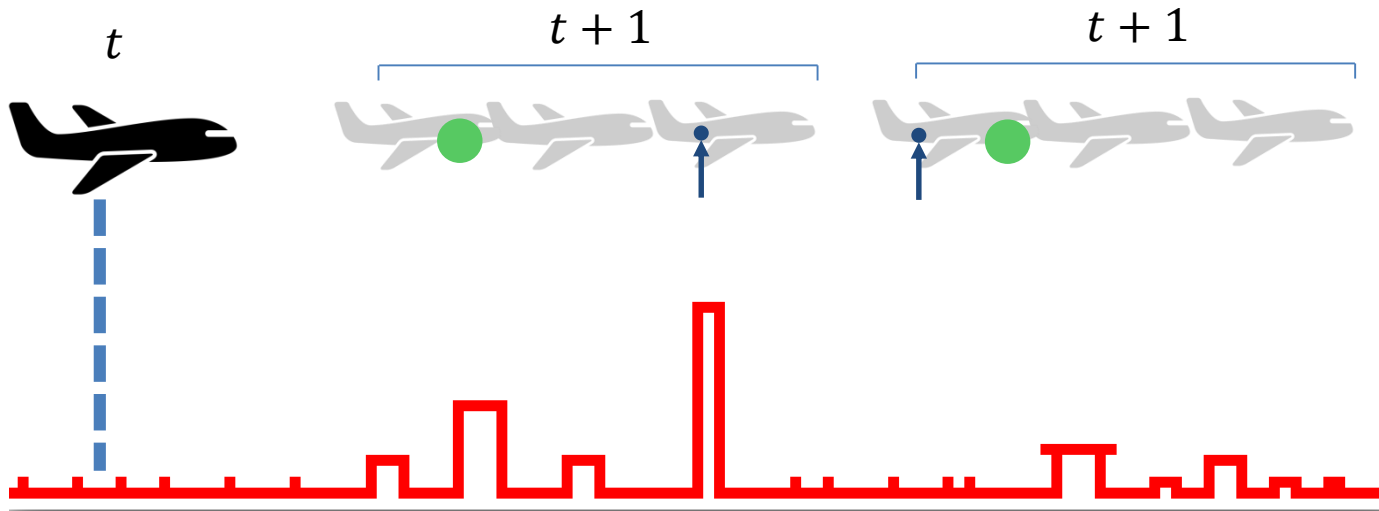
Particles Filter

□ Example

```

...
for  $m = 1$  to  $M$  do
  sample  $x_t^{[m]} \sim p(x_t \mid u_t, x_{t-1}^{[m]})$ 
   $w_t^{[m]} = p(z_t \mid x_t^{[m]})$ 
   $\bar{\mathcal{X}}_t = \bar{\mathcal{X}}_t + \langle x_t^{[m]}, w_t^{[m]} \rangle$ 
endfor
...

```



$$u_t \sim \text{Rand Uniform} [-1, 10] = \Delta x_t$$

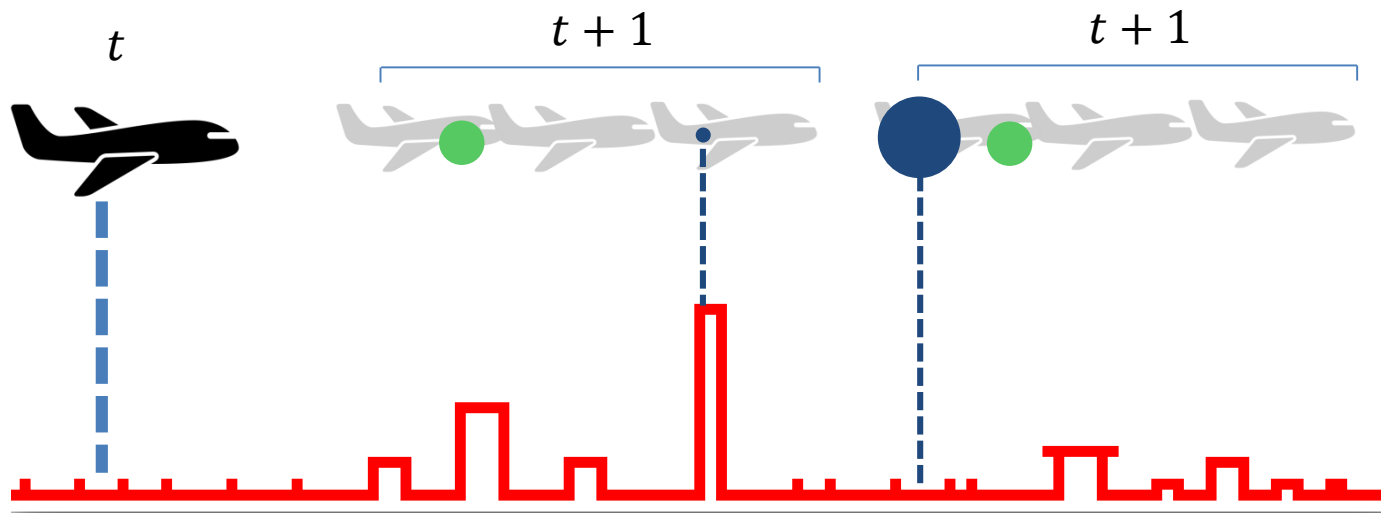
Particles Filter

□ Example

```

...
for  $m = 1$  to  $M$  do
  sample  $x_t^{[m]} \sim p(x_t \mid u_t, x_{t-1}^{[m]})$ 
   $w_t^{[m]} = p(z_t \mid x_t^{[m]})$ 
   $\bar{x}_t = \bar{x}_t + \langle x_t^{[m]}, w_t^{[m]} \rangle$ 
endfor
...

```



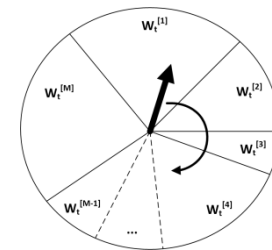
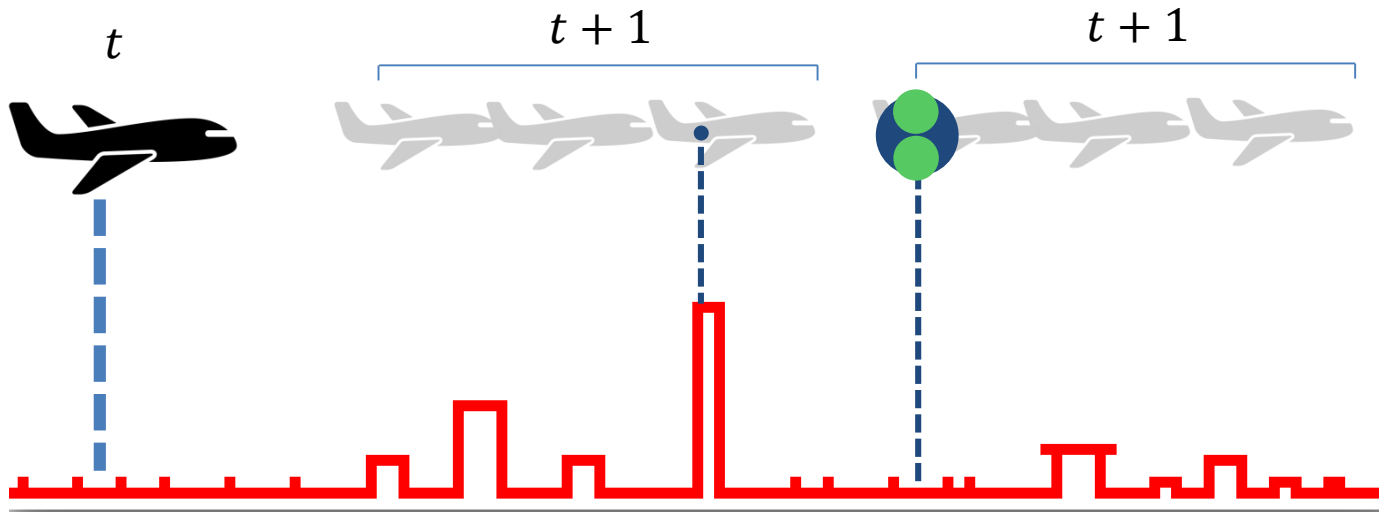
$$w_t^{[m]} = \begin{cases} 0,9 & \text{if } z_t = \text{esimate}(z_t^{[m]}) \\ 0,1 & \end{cases}$$

Particles Filter

□ Example

```

...
for  $m = 1$  to  $M$  do
  draw  $i$  with probability  $\propto w_t^{[i]}$ 
  add  $x_t^{[i]}$  to  $\mathcal{X}_t$ 
endfor
...
    
```



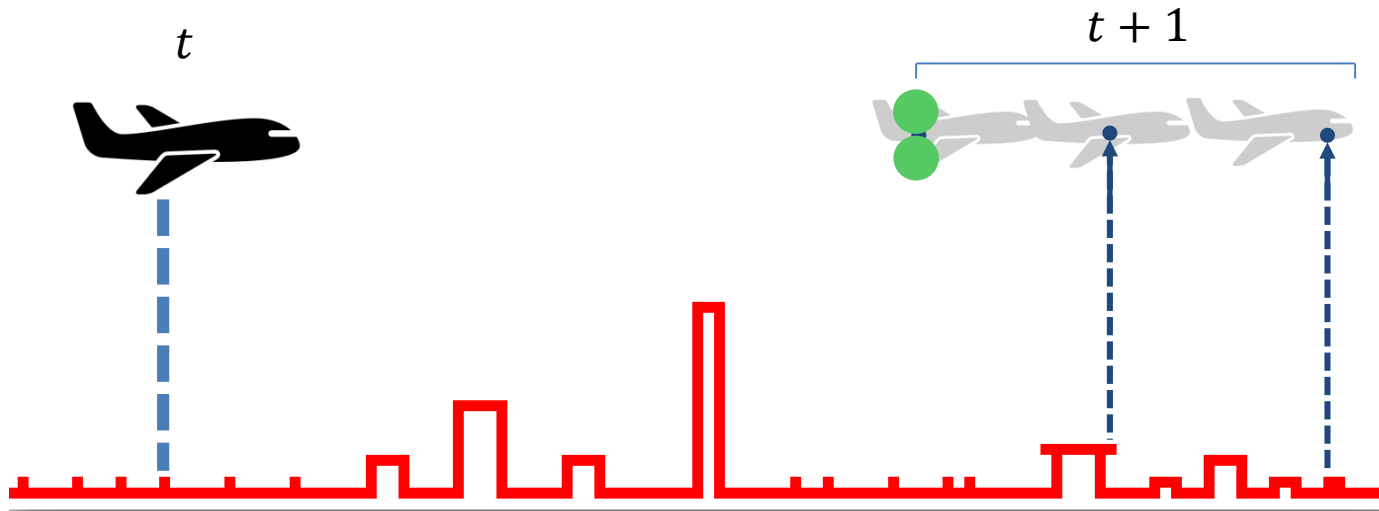
Particles Filter

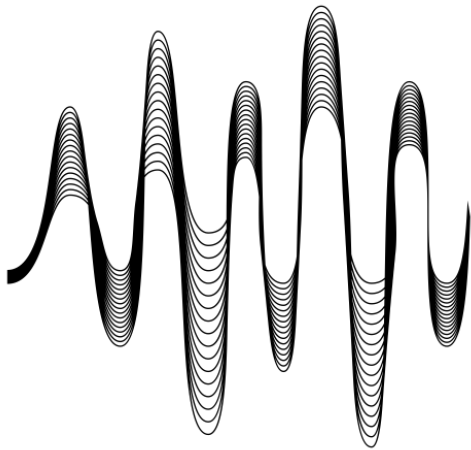
□ Example

```

...
for  $m = 1$  to  $M$  do
  sample  $x_t^{[m]} \sim p(x_t \mid u_t, x_{t-1}^{[m]})$ 
   $w_t^{[m]} = p(z_t \mid x_t^{[m]})$ 
   $\bar{x}_t = \bar{x}_t + \langle x_t^{[m]}, w_t^{[m]} \rangle$ 
endfor
...

```





Motion and Sensors data Modeling

Motion Model

❑ Odometry model (e.g vehicle) Thrun S. and Burgard W. and Fox D. Probabilistic Robotics (book), 2005

❑ Hypothesis:

❑ Robot in pose $(\bar{x}, \bar{y}, \bar{\theta})$ needs to go to $(\bar{x}', \bar{y}', \bar{\theta}')$

❑ Odometry information can be defined as a set of rotations and translations $\mathbf{u} = (\delta_{rot1}, \delta_{trans}, \delta_{rot2})$

$$\delta_{trans} = \sqrt{(\bar{x}' - \bar{x})^2 + (\bar{y}' - \bar{y})^2}$$

$$\delta_{rot1} = \text{atang2}(\bar{y}' - \bar{y}, \bar{x}' - \bar{x}) - \bar{\theta}$$

$$\delta_{rot2} = \bar{\theta}' - \bar{\theta} - \delta_{rot1}$$

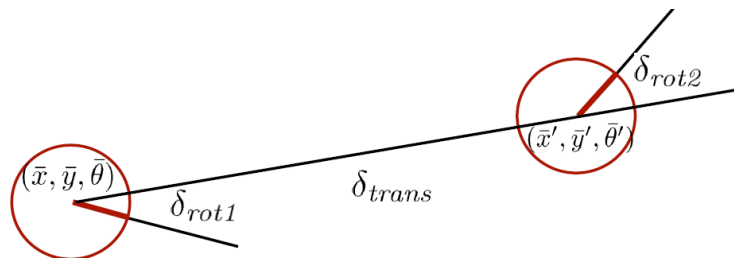


Image: Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

Motion Model

□ Odometry model (e.g vehicle)

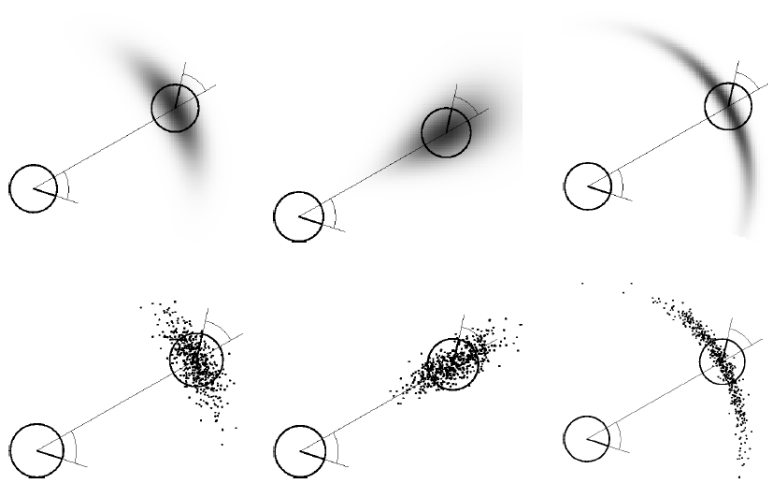
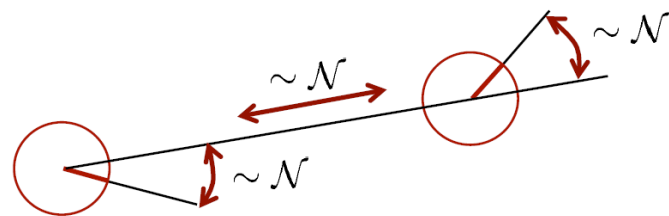


Image from : Thrun S. and Burgard W. and Fox D. Probabilistic Robotics (book), 2005.

□ Noise in Odometry (e.g Gaussian Noise)



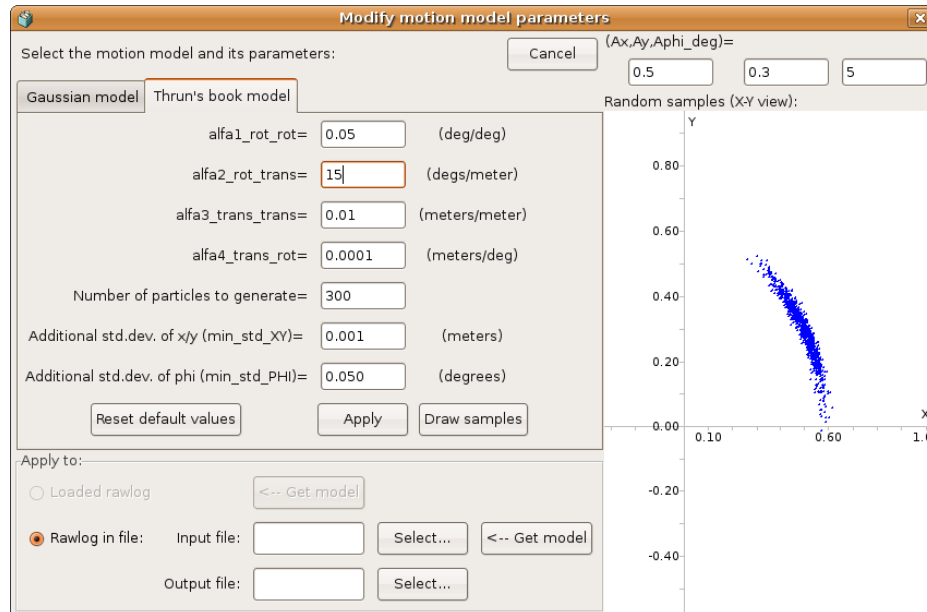
$$\begin{aligned}\hat{\delta}_{trans} &= \delta_{trans} + \epsilon_{trans} & \epsilon_{trans} &\sim \mathcal{N}(0, \sigma_{trans}^2) \\ \hat{\delta}_{rot1} &= \delta_{rot1} + \epsilon_{rot1} & \epsilon_{rot1} &\sim \mathcal{N}(0, \sigma_{rot1}^2) \\ \hat{\delta}_{rot2} &= \delta_{rot2} + \epsilon_{rot2} & \epsilon_{rot2} &\sim \mathcal{N}(0, \sigma_{rot2}^2)\end{aligned}$$

Approximation for stand deviation computation:

$$\begin{aligned}\sigma_{rot1} &= \alpha_1 |\delta_{rot1}| + \alpha_2 \delta_{trans} \\ \sigma_{trans} &= \alpha_3 \delta_{trans} + \alpha_4 (|\delta_{rot1}| + |\delta_{rot2}|) \\ \sigma_{rot2} &= \alpha_1 |\delta_{rot2}| + \alpha_2 \delta_{trans}\end{aligned}$$

Motion Model

- ❑ Odometry model (e.g vehicle)



$$\begin{aligned}\hat{\delta}_{trans} &= \delta_{trans} + \epsilon_{trans} & \epsilon_{trans} &\sim \mathcal{N}(0, \sigma_{trans}^2) \\ \hat{\delta}_{rot1} &= \delta_{rot1} + \epsilon_{rot1} & \epsilon_{rot1} &\sim \mathcal{N}(0, \sigma_{rot1}^2) \\ \hat{\delta}_{rot2} &= \delta_{rot2} + \epsilon_{rot2} & \epsilon_{rot2} &\sim \mathcal{N}(0, \sigma_{rot2}^2)\end{aligned}$$

Approximation for stand deviation computation:

$$\begin{aligned}\sigma_{rot1} &= \alpha_1 |\delta_{rot1}| + \alpha_2 \delta_{trans} \\ \sigma_{trans} &= \alpha_3 \delta_{trans} + \alpha_4 (|\delta_{rot1}| + |\delta_{rot2}|) \\ \sigma_{rot2} &= \alpha_1 |\delta_{rot2}| + \alpha_2 \delta_{trans}\end{aligned}$$

https://www.mrpt.org/tutorials/programming/odometry-and-motion-models/probabilistic_motion_models/

Motion Model

☐ Odometry model (e.g vehicle)

Modify motion model parameters

Select the motion model and its parameters:

<http://www.mrpt.org/tutorials/programming/odometry-and-motion-models/probabilistic-motion-models/>

Gaussian model | Thrun's book model

alpha1_rot_rot= 0.8000000 (degs/deg)

alpha2_rot_trans= 4.0000000 (degs/meter)

alpha3_trans_trans= 0.0100000 (meters/meter)

alpha4_trans_rot= 0.0001000 (meters/deg)

Number of particles to generate= 300

Additional std. dev. of x/y (min_std_XY)= 0.0010000 (meters)

Additional std.dev. of phi (min_std_PHI)= 0.0500000 (degrees)

Reset default values Apply Draw samples

Apply to:

☐ Loaded rawlog <-- Get model

☒ Rawlog in file: Input file: Select... <-- Get model

Apply to range: ☒ All Range: 0 - 0

(Ax,Ay,Aphi_deg)= 0.3 0 .1 10

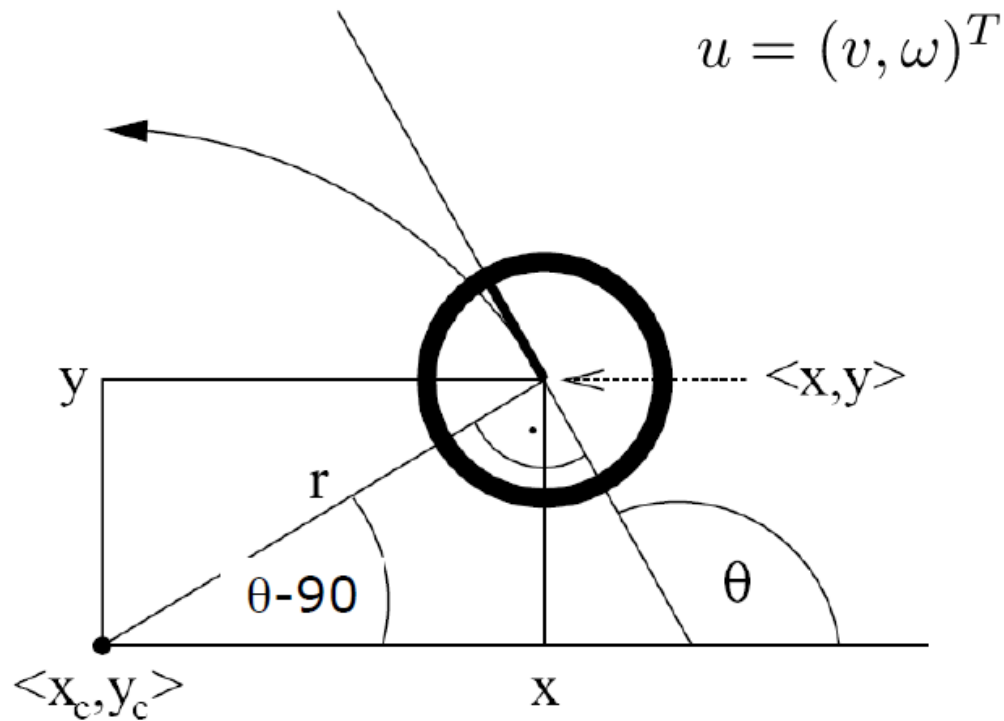
Random samples (X-Y view):

Random samples (PHI view):

Motion Model

- Velocity model (e.g vehicle)

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg



Motion Model

- Velocity model (e.g vehicle)

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

$$\begin{pmatrix} x' \\ y' \\ \theta' \end{pmatrix} = \begin{pmatrix} x \\ y \\ \theta \end{pmatrix} + \begin{pmatrix} -\frac{v}{\omega} \sin \theta + \frac{v}{\omega} \sin(\theta + \omega \Delta t) \\ \frac{v}{\omega} \cos \theta - \frac{v}{\omega} \cos(\theta + \omega \Delta t) \\ \omega \Delta t + \gamma \Delta t \end{pmatrix}$$

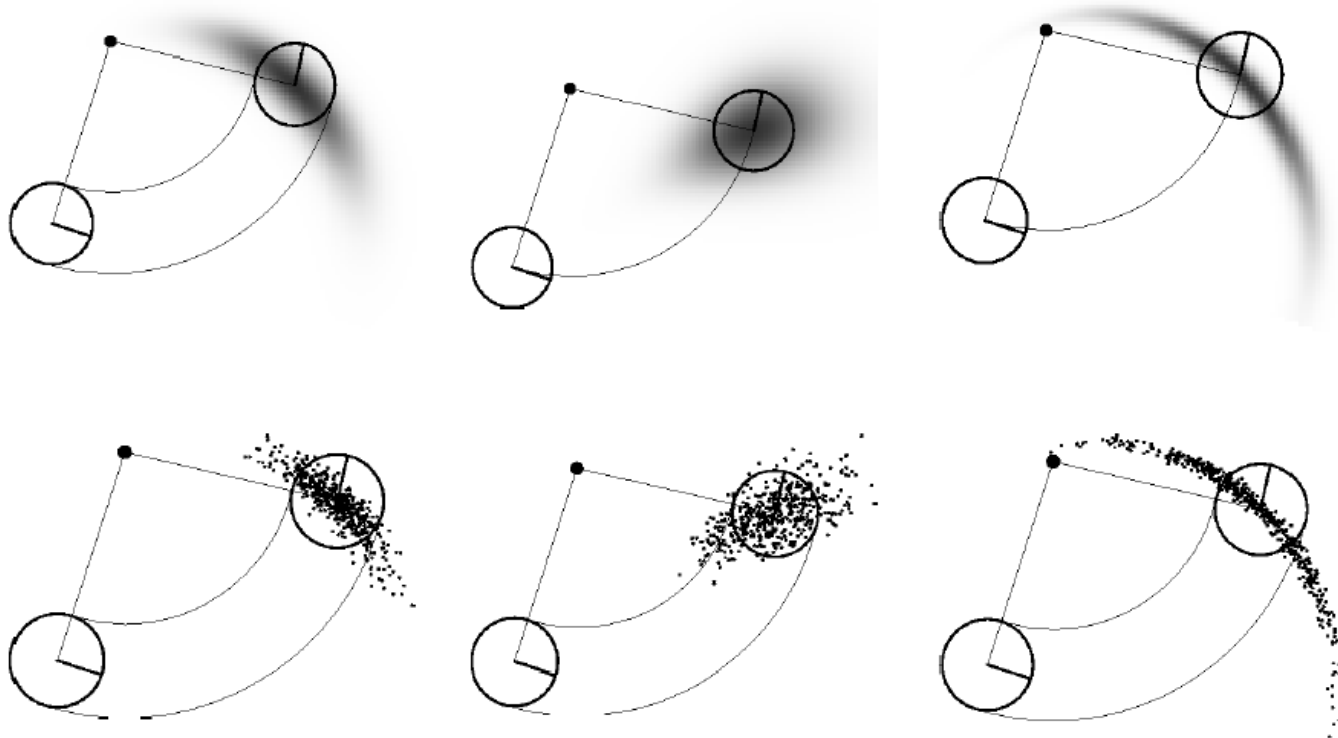
↑

Term to account for the final rotation

Motion Model

- Velocity model (e.g vehicle)

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg



Sensor Model

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

Model for Laser Scanners

- Scan z consists of K measurements.

$$z_t = \{z_t^1, \dots, z_t^k\}$$

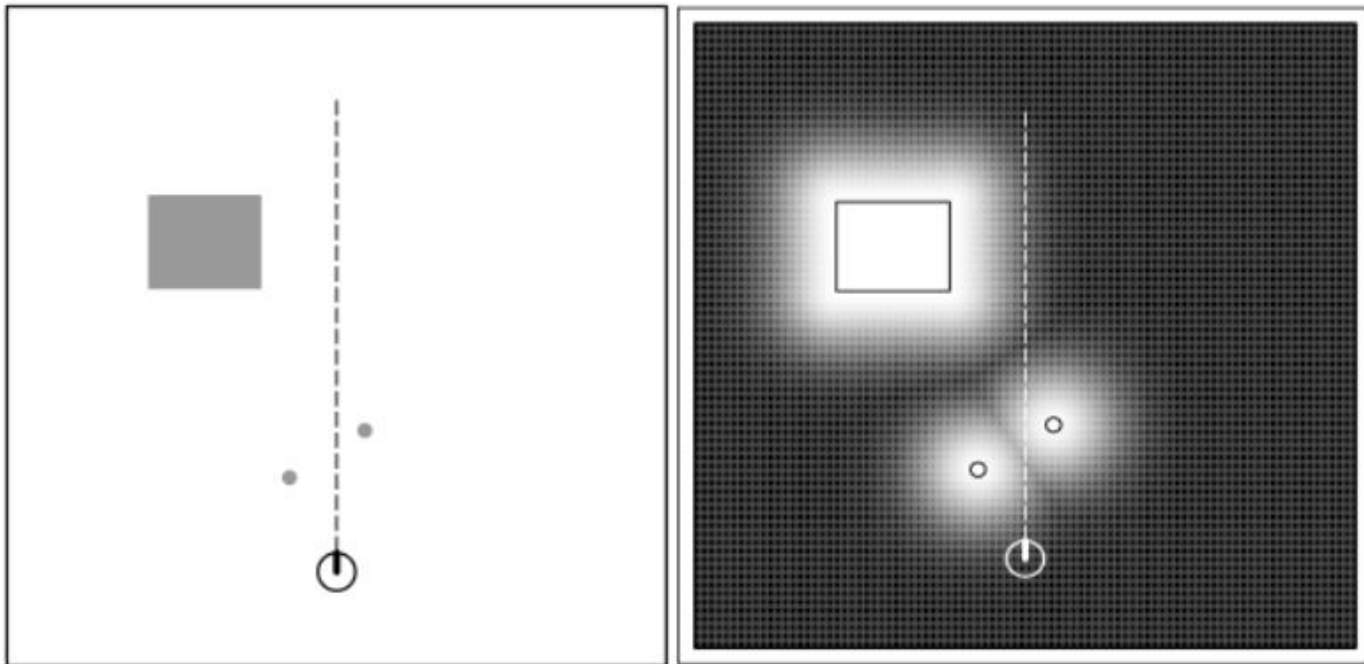
- Individual measurements are independent given the robot position

$$p(z_t \mid x_t, m) = \prod_{i=1}^k p(z_t^i \mid x_t, m)$$

Sensor Model

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

Beam-Endpoint Model

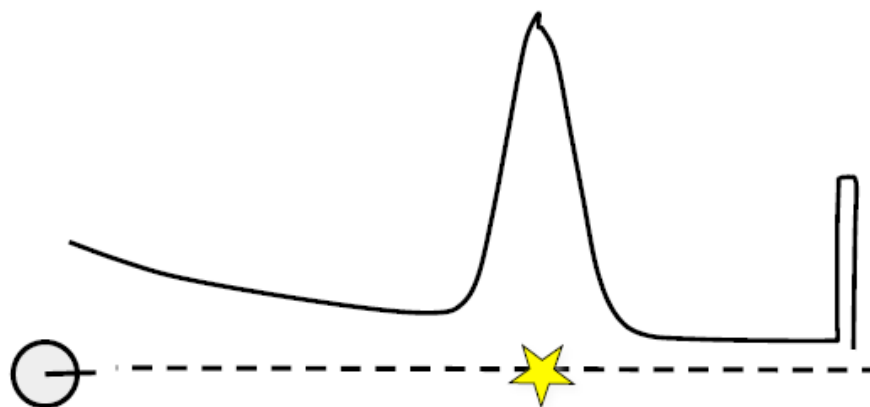


Sensor Model

Slid from :Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg

Ray-cast Model

- Ray-cast model considers the first obstacle long the line of sight
- Mixture of four models





References

References (1/2)

- Cyrill Stachniss, Robot Mapping Courses, UNI Freiburg
- Probabilistic Robotics, Sebastian THRUN, Wolfram BURGARD, Dieter FOX, 2000
- The particule Filter explained without equations, Andreas Svensson, UPPSALA UNIVERSITET
- Lectures video :
 - <https://www.youtube.com/watch?v=5Pu558YtjYM>
 - <https://www.youtube.com/watch?v=aUkBa1zMKv4>



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