

Probabilistic Robotics Course

Localization with Kalman Filters Bearing only [Example Application]

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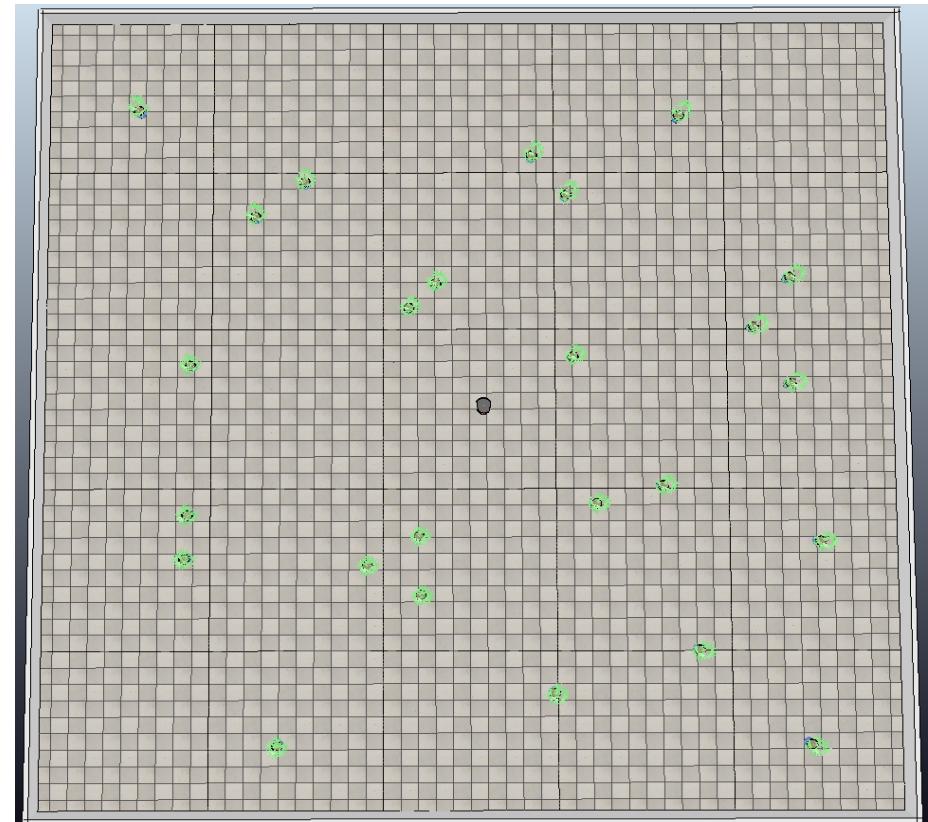
Outline

- Scenario
- Controls
- Observations
- Non-Linear Systems and Gaussian Noise
- Extended Kalman Filter

Scenario

Orazio moves on a 2D plane

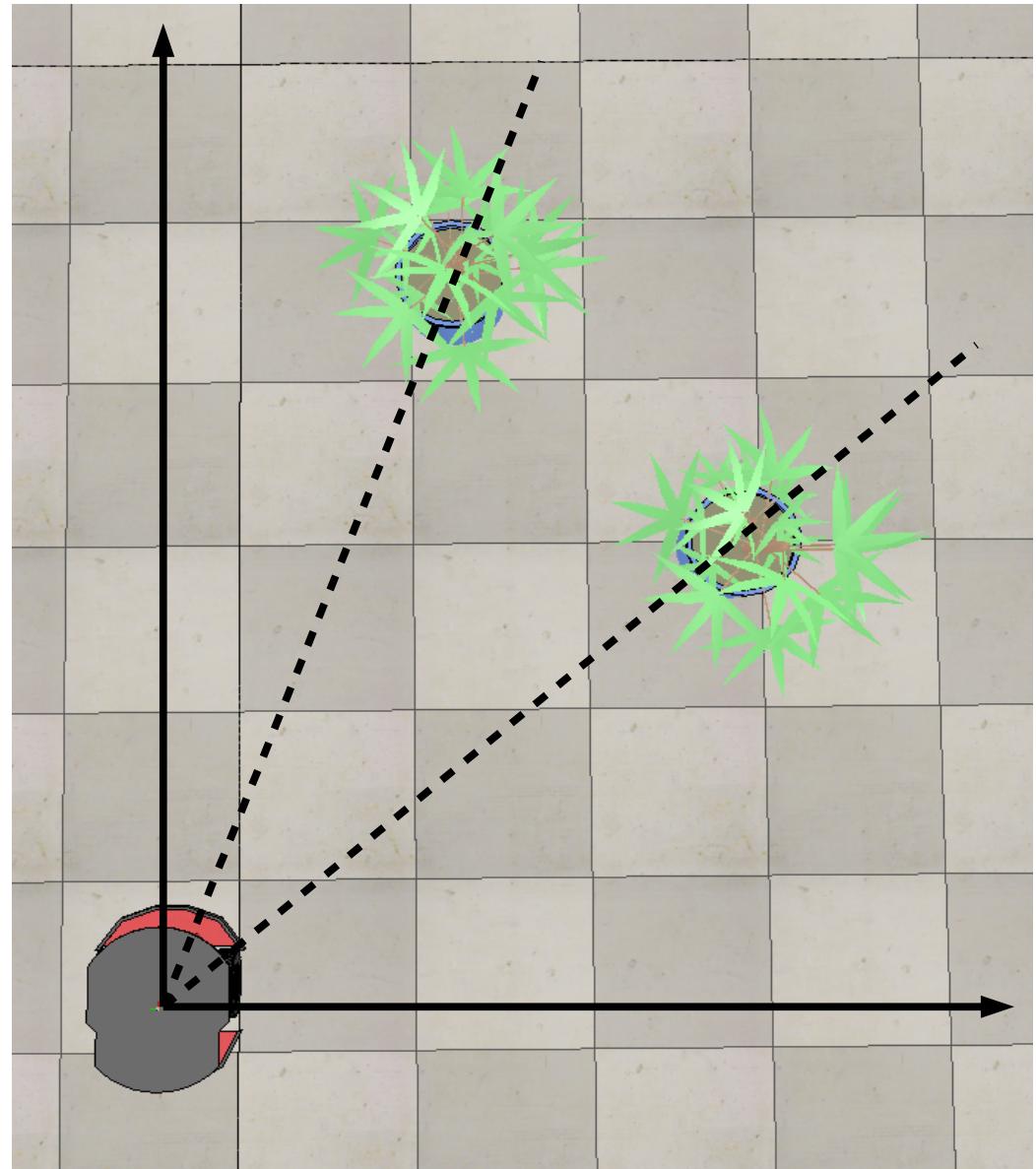
- It is controlled by translational and rotational velocities
- Senses a set of uniquely distinguishable landmarks through a “2D bearing only landmark sensors”
- The location of the landmarks in the world is known



Bearing only sensor

Orazio moves on a 2D plane

- It is controlled by translational and rotational velocities
- Senses a set of uniquely distinguishable landmarks through a “2D bearing only landmark sensors”
- The location of the landmarks in the world is known



Approaching the problem

We want to develop a KF based algorithm to track the position of Orazio as it moves

The inputs of our algorithms will be

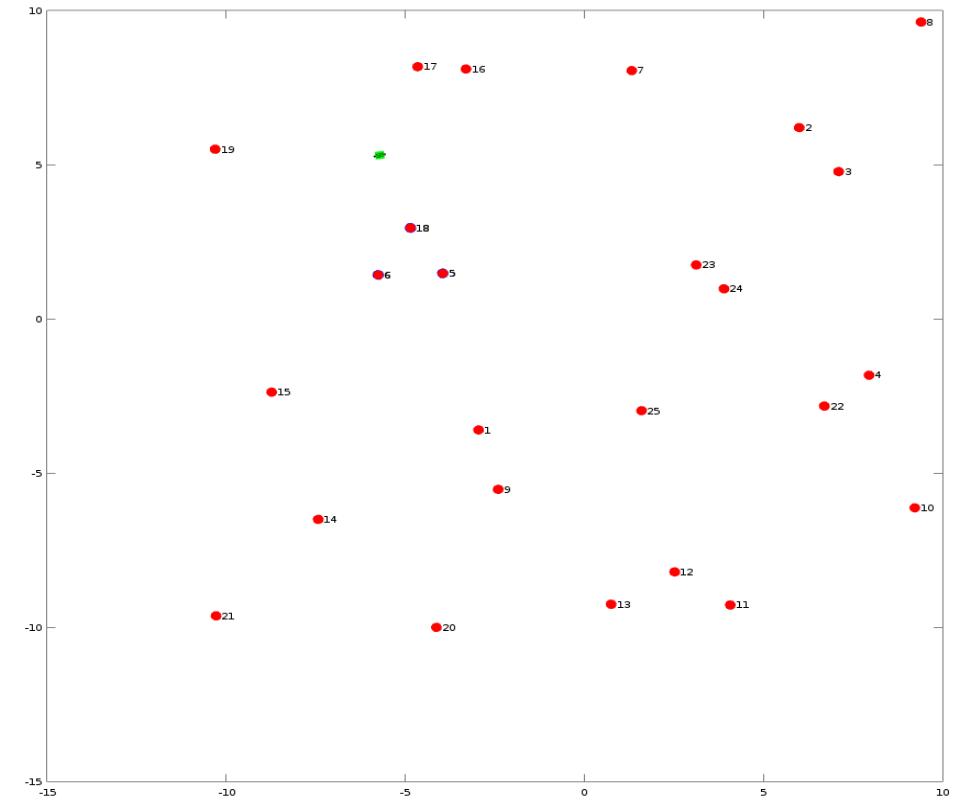
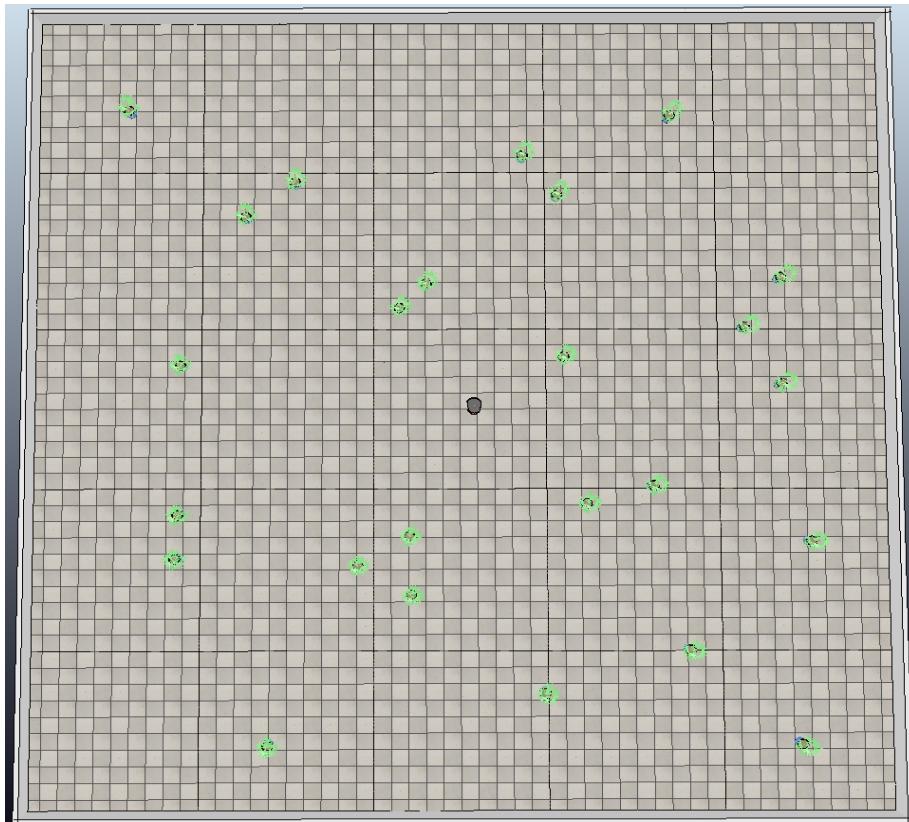
- velocity measurements
- landmark measurements

The prior knowledge about the map is represented by the location of each landmark in the world

Prior

The map is represented as a set of landmark coordinates

$$\mathbf{l}^{[i]} = \begin{pmatrix} x^{[i]} \\ y^{[i]} \end{pmatrix} \in \Re^2$$



Domains

Define

- state space

$$\mathbf{X}_t = [\mathbf{R}_t | \mathbf{t}_t] \in SE(2)$$

- space of controls (inputs)

$$\mathbf{u}_t = \begin{pmatrix} \Delta_t v_t \\ \Delta_t \omega_t \end{pmatrix} = \begin{pmatrix} u_t^{[1]} \\ u_t^{[2]} \end{pmatrix} \in \mathbb{R}^2$$

- space of observations (measurements)

$$\mathbf{z}_t^{[i]} = \mathbf{R}_t^{[i]} \in SO(2)$$

Instead of considering rotational and translational velocities, we consider the integrated motion in the interval as input

This leads to a lighter notation

Domains

Find an Euclidean parameterization of non-Euclidean spaces

$$\mathbf{X}_t = [\mathbf{R}_t | \mathbf{t}_t] \in SE(2) \xrightarrow{\quad} \mathbf{x}_t = \begin{pmatrix} x_t \\ y_t \\ \theta_t \end{pmatrix} \in \mathbb{R}^3$$

- state space

$$\mathbf{u}_t = \begin{pmatrix} u_t^{[1]} \\ u_t^{[2]} \end{pmatrix} \in \mathbb{R}^2$$

poses are not Euclidean, we map them to 3D vectors

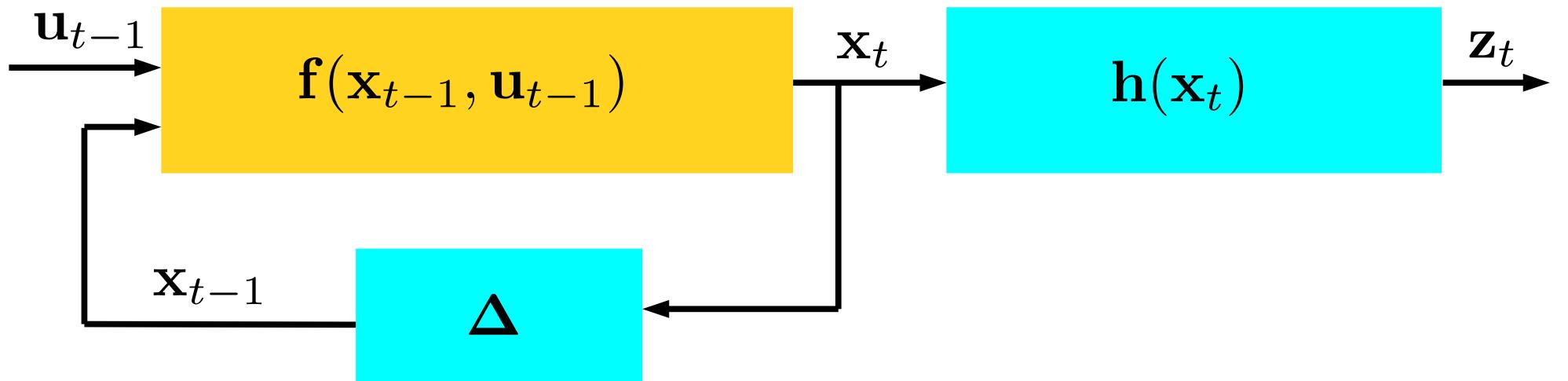
- space of controls (inputs)

$$\mathbf{z}_t^{[i]} = z_t^{[i]} \in \mathbb{R}$$

measurement and control, in this problem are already Euclidean

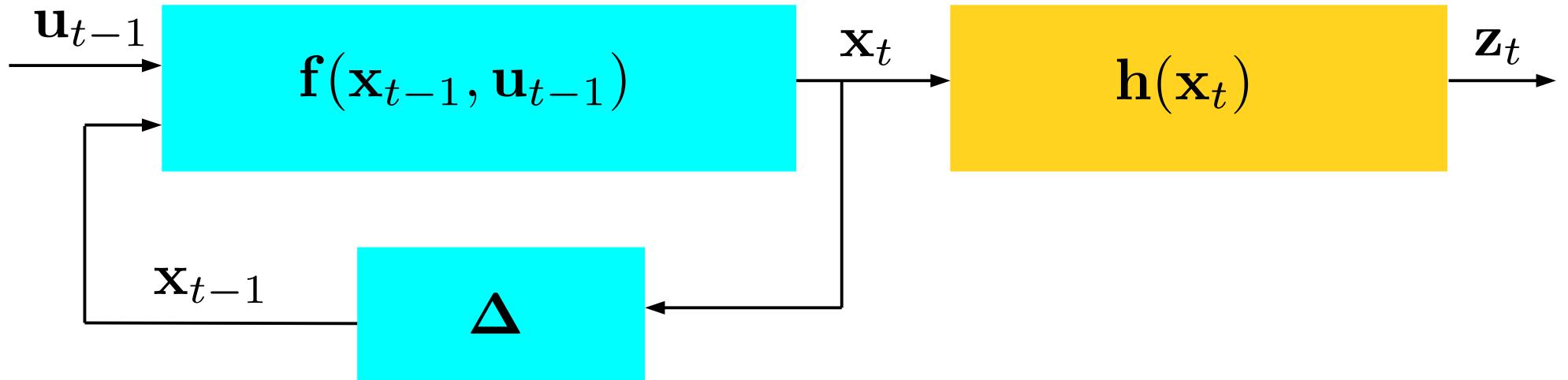
- space of observations (measurements)

Transition Function



$$\mathbf{x}_t = \mathbf{f}(\mathbf{x}_{t-1}, \mathbf{u}_{t-1}) = \begin{pmatrix} x_{t-1} + u_{t-1}^{[1]} \cdot \cos(\theta_{t-1}) \\ y_{t-1} + u_{t-1}^{[1]} \cdot \sin(\theta_{t-1}) \\ \theta_{t-1} + u_{t-1}^{[2]} \end{pmatrix}$$

Measurement Function



We have [i] measurement functions, one per landmark

$$\begin{aligned} z_t^{[i]} &= h^{[i]}(x_t) \\ &= \text{atan}(\hat{y}_t^{[i]} / \hat{x}_t^{[i]}) \end{aligned}$$

relative bearing of the i^{th} landmark w.r.t the robot at time t

$$\hat{p}_t^{[i]} = \begin{pmatrix} \hat{x}_t^{[i]} \\ \hat{y}_t^{[i]} \end{pmatrix} = \mathbf{R}_t^T (\mathbf{l}^{[i]} - \mathbf{t}_t) = \begin{pmatrix} \cos \theta_t (x^{[i]} - x_t) + \sin \theta_t (y^{[i]} - y_t) \\ -\sin \theta_t (x^{[i]} - x_t) + \cos \theta_t (y^{[i]} - y_t) \end{pmatrix}$$

$$\mathbf{R}_t = \begin{pmatrix} \cos \theta_t & -\sin \theta_t \\ \sin \theta_t & \cos \theta_t \end{pmatrix}$$

rotation matrix of theta

Measurement Function

At each point in time, our robot will sense only a subset of K landmarks in the map

The measurement is thus consisting of a stack of measurements

$$\mathbf{z}_t = \begin{pmatrix} \mathbf{z}^{[i_1]} \\ \mathbf{z}^{[i_2]} \\ \dots \\ \mathbf{z}^{[i_K]} \end{pmatrix} = \mathbf{h}(\mathbf{x}_t) = \begin{pmatrix} \mathbf{h}^{[i_1]}(\mathbf{x}_t) \\ \mathbf{h}^{[i_2]}(\mathbf{x}_t) \\ \dots \\ \mathbf{h}^{[i_K]}(\mathbf{x}_t) \end{pmatrix}$$

index of the landmark generating the measurement

Control Noise

We assume the velocity measurements are effected by a Gaussian noise resulting from the sum of two aspects

- a constant noise
- a velocity dependent term whose standard deviation grows with the speed
- translational and rotational noise are assumed independent

$$\mathbf{n}_{u,t} \sim \mathcal{N} \left(\mathbf{n}_{u,t}; \mathbf{0}, \begin{pmatrix} (u_t^{[1]})^2 + \sigma_v^2 & 0 \\ 0 & (u_t^{[2]})^2 + \sigma_\omega^2 \end{pmatrix} \right)$$

Measurement Noise

We assume it is zero mean, constant

$$\mathbf{n}_z \sim \mathcal{N}(\mathbf{n}_z; \mathbf{0}, (\sigma_z^2))$$

Jacobians!

At each time step our system will need to compute the derivatives of transition and measurement functions

$$\mathbf{f}(\mathbf{x}, \mathbf{u}) = \begin{pmatrix} x + u_{t-1}^{[1]} \cos(\theta_{t-1}) \\ y + u_{t-1}^{[1]} \sin(\theta_{t-1}) \\ \theta_{t-1} + u_{t-1}^{[2]} \end{pmatrix}$$

$$\mathbf{A}_t = \frac{\partial \mathbf{f}(\cdot)}{\partial \mathbf{x}} = \begin{pmatrix} 1 & 0 & -u_{t-1}^{[1]} \sin(\theta_{t-1}) \\ 0 & 1 & u_{t-1}^{[1]} \cos(\theta_{t-1}) \\ 0 & 0 & 1 \end{pmatrix}$$

$$\mathbf{B}_t = \frac{\partial \mathbf{f}(\cdot)}{\partial \mathbf{u}} = \begin{pmatrix} \cos(\theta_{t-1}) & 0 \\ \sin(\theta_{t-1}) & 0 \\ 0 & 1 \end{pmatrix}$$

Jacobians (cont)

We will have n measurement functions, one for each landmark

$$\hat{\mathbf{p}}_t^{[i]} = \begin{pmatrix} \hat{x}_t^{[i]} \\ \hat{y}_t^{[i]} \end{pmatrix} = \mathbf{R}_t^T \underbrace{(\mathbf{l}^{[i]} - \mathbf{t}_t)}_{\Delta \mathbf{t}^{[i]}} = \begin{pmatrix} \cos \theta_t (x^{[i]} - x_t) + \sin \theta_t (y^{[i]} - y_t) \\ -\sin \theta_t (x^{[i]} - x_t) + \cos \theta_t (y^{[i]} - y_t) \end{pmatrix}$$
$$\mathbf{h}^{[i]}(\mathbf{x}_t) = \text{atan}(\hat{y}_t^{[i]} / \hat{x}_t^{[i]})$$

Multivariate Chain Rule

Let $f(y)$ and $g(x)$ two multivariate functions of compatible dimensions

$$\frac{\partial f(g(x))}{\partial x} \Big|_{x=\check{x}} = \frac{\partial f(u)}{\partial u} \Big|_{u=g(\check{x})} \frac{\partial g(x)}{\partial x} \Big|_{x=\check{x}}$$

$$\frac{\partial f(g(x))}{\partial x} \Big|_{x=\check{x}} = \check{J}_f \check{J}_g$$

Exactly as in case of scalar functions.

Jacobians (cont)

We will have n measurement functions, one for each landmark

$$\mathbf{h}^{[i]}(\mathbf{x}_t) = \text{atan}(\hat{y}_t^{[i]} / \hat{x}_t^{[i]})$$

$$\hat{\mathbf{p}}_t^{[i]} = \begin{pmatrix} \hat{x}_t^{[i]} \\ \hat{y}_t^{[i]} \end{pmatrix} = \mathbf{R}_t^T \underbrace{(\mathbf{l}^{[i]} - \mathbf{t}_t)}_{\Delta \mathbf{t}^{[i]}} = \begin{pmatrix} \cos \theta_t (x^{[i]} - x_t) + \sin \theta_t (y^{[i]} - y_t) \\ -\sin \theta_t (x^{[i]} - x_t) + \cos \theta_t (y^{[i]} - y_t) \end{pmatrix}$$

using multivariate chain rule

$$\frac{\partial \mathbf{h}^{[i]}(\cdot)}{\partial \mathbf{x}} = \left. \frac{\partial \text{atan}(\hat{\mathbf{p}}_t^{[i]})}{\partial \hat{\mathbf{p}}_t^{[i]}} \right|_{\hat{\mathbf{p}}_t^{[i]} = \mathbf{g}(\check{\mathbf{x}})} \left. \frac{\partial \mathbf{g}_i(\mathbf{x})}{\partial \mathbf{x}} \right|_{\mathbf{x} = \check{\mathbf{x}}_i}$$

Already computed in point based localization

$$\frac{\partial \text{atan}(\hat{\mathbf{p}}_t^{[i]})}{\partial \hat{\mathbf{p}}_t^{[i]}} = \frac{1}{1 + (\hat{y}_t^{[i]} / \hat{x}_t^{[i]})^2} \cdot \begin{pmatrix} -\frac{\hat{y}_t^{[i]}}{\hat{x}_t^{[i]2}} & \frac{1}{\hat{x}_t^{[i]}} \end{pmatrix}$$

1x2

$$\frac{\partial \mathbf{h}^{[i]}(\cdot)}{\partial \mathbf{x}} = \mathbf{C}_t^{[i]} = \frac{1}{\hat{x}_t^{[i]2} + \hat{y}_t^{[i]2}} \cdot \begin{pmatrix} -\hat{y}_t^{[i]} & \hat{x}_t^{[i]} \end{pmatrix} \cdot \begin{pmatrix} -\mathbf{R}_t^T & \frac{\partial \mathbf{R}_t^T}{\partial \theta_t} \Delta \mathbf{t}^{[i]} \end{pmatrix}$$

Jacobians (cont)

The total Jacobian of the measurement will be the stack of the individual measurement functions

$$\mathbf{C}_t = \frac{\partial \mathbf{h}}{\partial \mathbf{x}} = \begin{pmatrix} \frac{\partial \mathbf{h}^{[i_1]}}{\partial \mathbf{x}} \\ \frac{\partial \mathbf{h}^{[i_2]}}{\partial \mathbf{x}} \\ \vdots \\ \frac{\partial \mathbf{h}^{[i_K]}}{\partial \mathbf{x}} \end{pmatrix} = \begin{pmatrix} \mathbf{C}_t^{[i_1]} \\ \mathbf{C}_t^{[i_2]} \\ \vdots \\ \mathbf{C}_t^{[i_K]} \end{pmatrix}$$

Hands on!

g2o Wrapper

Load your Vrep acquired dataset

```
[land, pose, transition, obs] = loadG2o('my_dataset.g2o');
```

It returns 4 Struct-Array(Landmark, Poses, Transitions, Observations), i.e. :

```
land =  
1x25 struct array containing the fields:  
id  
x_pose  
y_pose
```

```
pose =  
1x137 struct array containing the fields:  
id  
x  
y  
theta
```

```
transition =  
1x136 struct array containing the  
fields:  
id_from  
id_to  
v
```

```
obs =  
1x136 struct array containing the fields:  
pose_id  
observation
```

EKF Localization - Bearing Only

```
1 % load your own dataset dataset
2 [landmarks, poses, transitions, observations] = loadG2o('dataset.
3 g2o');
4 mu = rand(3,1)*20-10; % init mean
5 mu(3) = normalizeAngle(mu(3));
6 sigma = eye(3)*0.001; % init covariance
7
8 %simulation cycle
9 for i=1:length(transitions)
10    % predict with transitions
11    [mu, sigma] = ekf_prediction(mu, sigma, transitions(i));
12    % correct with observations
13    [mu, sigma] = ekf_correction(mu, sigma, landmarks,
14 observations(i));
15    plot_state(landmarks, mu, sigma, observations(i));
16 endfor
```

EKF Localization - Bearing Only

```
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```