

EKF-SLAM

Michael Gao

实验目标

- 利用ICP_Odom的信息作为prediction的输入 / 利用MarkerArray作为update的输入
- 实现EKF-SLAM

实验步骤

0. 状态空间定义

EKF-SLAM主要更新两个全局变量：`vectorXd status`，`MatrixXd covariance` 分别代表状态均值和状态方差：

$$\underbrace{\begin{pmatrix} X_R \\ m_1 \\ \vdots \\ m_n \end{pmatrix}}_{\mu} \underbrace{\begin{pmatrix} \sum_{x_R x_R} & \sum_{x_R m_1} & \cdots & \sum_{x_R m_n} \\ \sum_{m_1 x_R} & \sum_{m_1 m_1} & \cdots & \sum_{m_1 m_n} \\ \vdots & \vdots & \ddots & \vdots \\ \sum_{m_n x_R} & \sum_{m_n m_1} & \cdots & \sum_{m_n m_n} \end{pmatrix}}_{\Sigma}$$

`status` 中储存机器人的 x, y, θ 和LandMark的全局坐标 m_x, m_y .

由于地图中特征点数量不大，故此处固定状态空间大小为100个特征.

`status` 初始化特征部分为全零列，`covariance` 为值为inf的对角矩阵.

1. Prediction

由于`icp_odom` 中直接提供了ICP里程计的全局坐标，故直接将`icp_odom` 的增量作为prediction的控制输入：

$$\begin{bmatrix} \mathbf{x}_t \\ \mathbf{l}_t \end{bmatrix} = \begin{bmatrix} \mathbf{f}(\mathbf{x}_{t-1}, \mathbf{u}_t) \\ \mathbf{l}_{t-1} \end{bmatrix}$$
$$\begin{bmatrix} x' \\ y' \\ \theta' \end{bmatrix} = \begin{bmatrix} x + \delta x \\ y + \delta y \\ \theta + \delta \theta \end{bmatrix}$$

运动Jacobi：

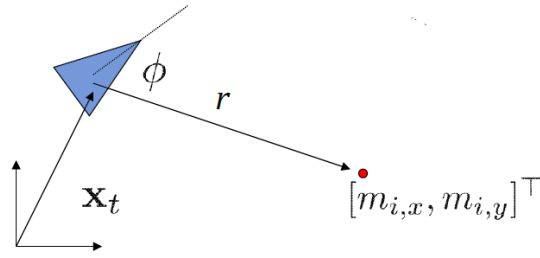
$$G_t = \begin{pmatrix} G_t^x & 0 \\ 0 & I \end{pmatrix}$$

此处 G_t^x 取单位矩阵.

2. Update

2.0. 特征选择

选择 r & ϕ LandMark作为其特征:



$$\hat{\mathbf{z}}_t^j = \begin{pmatrix} \sqrt{(m_{jx} - x)^2 + (m_{jy} - y)^2} \\ \text{atan2}(m_{jy} - y, m_{jx} - x) - \theta \end{pmatrix}$$

2.1. 与已知特征匹配

首先将接收到的LandMark转换到全局坐标系:

$$\begin{pmatrix} \bar{\mu}_{j,x} \\ \bar{\mu}_{j,y} \end{pmatrix} = \begin{pmatrix} \bar{\mu}_{t,x} \\ \bar{\mu}_{t,y} \end{pmatrix} + \begin{pmatrix} r_t^i \cos(\phi_t^i + \bar{\mu}_{t,\theta}) \\ r_t^i \sin(\phi_t^i + \bar{\mu}_{t,\theta}) \end{pmatrix}$$

```
1 | lm_pos = tranToGlobal(lm_pos);
```

然后将接收特征与 `status` 中所有特征进行匹配:

```
1 | int lm_id = findNearestMap(lm_pos);
```

如果未匹配到已知特征, 则认为是新特征, 此时将对状态空间进行更新:

```
1 | // IF New feature
2 | if(lm_id < 0){
3 |   lm_id = updateFeatureMap(lm_pos);
4 | }
```

`status` 直接stack入新特征的全局坐标, 同时保证 `covariance` 有如下形式:

$$\begin{bmatrix} \Sigma_{t-1} & \mathbf{0} \\ \mathbf{0} & +\infty \end{bmatrix}$$

2.2 计算预估观测 Expected Observation

根据当前的预估状态计算预估观测:

$$\delta = \begin{pmatrix} \delta_x \\ \delta_y \end{pmatrix} = \begin{pmatrix} \bar{\mu}_{j,x} - \bar{\mu}_{t,x} \\ \bar{\mu}_{j,y} - \bar{\mu}_{t,y} \end{pmatrix}$$
$$q = \delta^\top \delta$$

$$\begin{aligned}\hat{\mathbf{z}}_t^i &= \begin{pmatrix} \sqrt{q} \\ \text{atan2}(\delta_y, \delta_x) - \bar{\mu}_{t,\theta} \end{pmatrix} \\ &= h(\bar{\boldsymbol{\mu}}_t)\end{aligned}$$

2.3. 计算观测 Jacobi

$$\begin{aligned}\text{low } H_t^i &= \frac{\partial h(\bar{\boldsymbol{\mu}}_t)}{\partial \bar{\boldsymbol{\mu}}_t} \\ &= \begin{pmatrix} \frac{\partial \sqrt{q}}{\partial x} & \frac{\partial \sqrt{q}}{\partial y} & \dots \\ \frac{\partial \text{atan2}(\dots)}{\partial x} & \frac{\partial \text{atan2}(\dots)}{\partial y} & \dots \end{pmatrix}\end{aligned}$$

求得Jacobi的具体表达式：

$$\begin{aligned}\text{low } H_t^i &= \frac{\partial h(\bar{\boldsymbol{\mu}}_t)}{\partial \bar{\boldsymbol{\mu}}_t} \\ &= \frac{1}{q} \begin{pmatrix} -\sqrt{q}\delta_x & -\sqrt{q}\delta_y & 0 & \sqrt{q}\delta_x & \sqrt{q}\delta_y \\ \delta_y & -\delta_x & -q & -\delta_y & \delta_x \end{pmatrix}\end{aligned}$$

由于h对LandMark的求导是针对特定一个的，还需要将 $\text{low } H$ map 到高维：

$$\begin{aligned}H_t^i &= \begin{bmatrix} \underbrace{\frac{\partial \mathbf{h}}{\partial \mathbf{x}_t}}_{\substack{\text{w.r.t.} \\ \text{robot}}} & \underbrace{\dots \ 0 \ \dots}_{\substack{\text{w.r.t.} \\ \text{other} \\ \text{landmarks}}} & \underbrace{\frac{\partial \mathbf{h}}{\partial \mathbf{m}_i}}_{\substack{\text{w.r.t.} \\ \mathbf{m}_i}} & \underbrace{\dots \ 0 \ \dots}_{\substack{\text{w.r.t.} \\ \text{other} \\ \text{landmarks}}} \end{bmatrix} \\ H_t^i &= \text{low } H_t^i F_{\mathbf{x},j}\end{aligned}$$

映射矩阵：

$$F_{\mathbf{x},j} = \begin{pmatrix} 1 & 0 & 0 & 0 \dots 0 & 0 & 0 & 0 \dots 0 \\ 0 & 1 & 0 & 0 \dots 0 & 0 & 0 & 0 \dots 0 \\ 0 & 0 & 1 & 0 \dots 0 & 0 & 0 & 0 \dots 0 \\ 0 & 0 & 0 & 0 \dots 0 & 1 & 0 & 0 \dots 0 \\ 0 & 0 & 0 & \underbrace{0 \dots 0}_{2j-2} & 0 & 1 & \underbrace{0 \dots 0}_{2n-2j} \end{pmatrix}$$

2.4. EKF Update

根据如下公式完成更新：

$$\begin{aligned}K_t^i &= \bar{\Sigma}_t H_t^{i\top} (H_t^i \bar{\Sigma}_t H_t^{i\top} + Q_t)^{-1} \\ \bar{\boldsymbol{\mu}}_t &= \bar{\boldsymbol{\mu}}_t + K_t^i (\mathbf{z}_t^i - \hat{\mathbf{z}}_t^i) \\ \bar{\Sigma}_t &= (I - K_t^i H_t^i) \bar{\Sigma}_t\end{aligned}$$

此处要特别注意角度的归一化，尤其是在 $(\mathbf{z}_t^i - \hat{\mathbf{z}}_t^i)$ 这一步：

```
1 | Vector2d z_diff;
2 | z_diff = z_real - z_pre;
3 | z_diff(1) = angleNorm(z_diff(1));
```

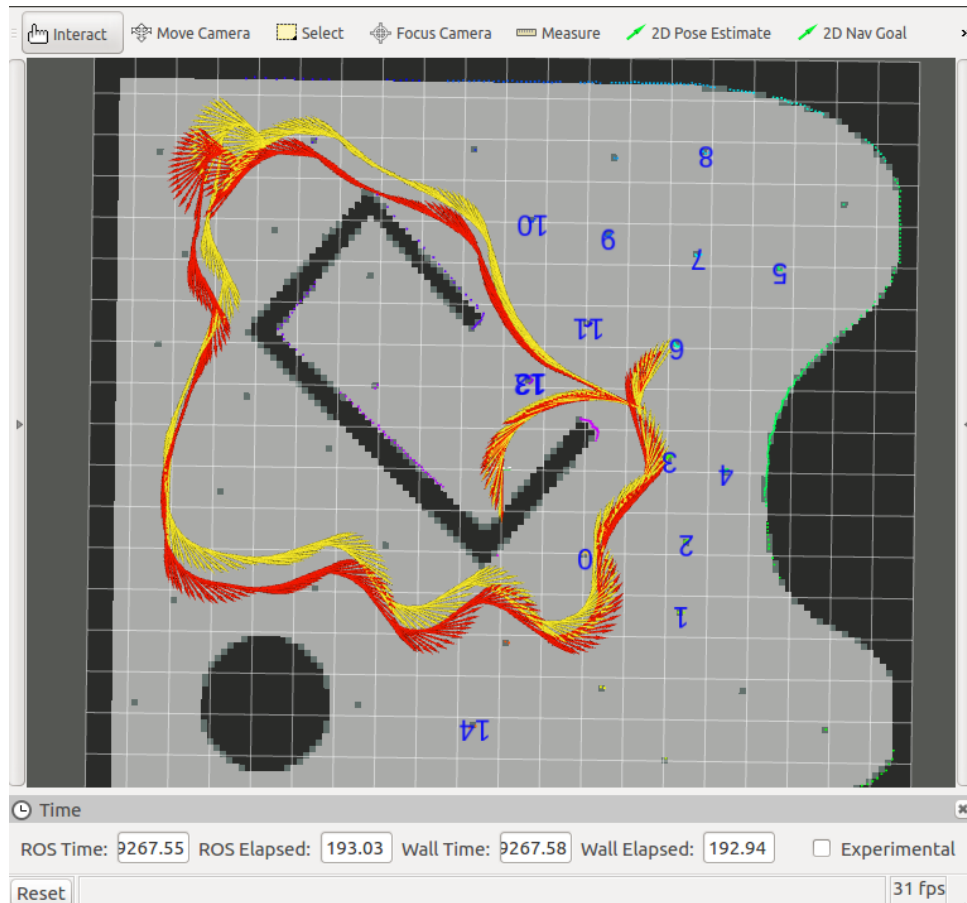
且在角度归一化时，要归一化到 $(-\pi, \pi]$ ，而不是 $(0, 2\pi]$ 。

实验结果

运行方法:

```
1 roslaunch course_agv_slam_task icp_all.launch
2 roslaunch course_agv_slam_task ekf.launch
```

完整结果展示见 ekfslam.mp4



黄色的箭头是EKF坐标，红色的箭头是ICP导航坐标.

从实验结果可以看出，EKF-SLAM结果显著好于ICP导航，结果与真值十分接近，效果很好.

tf_listener 真值对比:

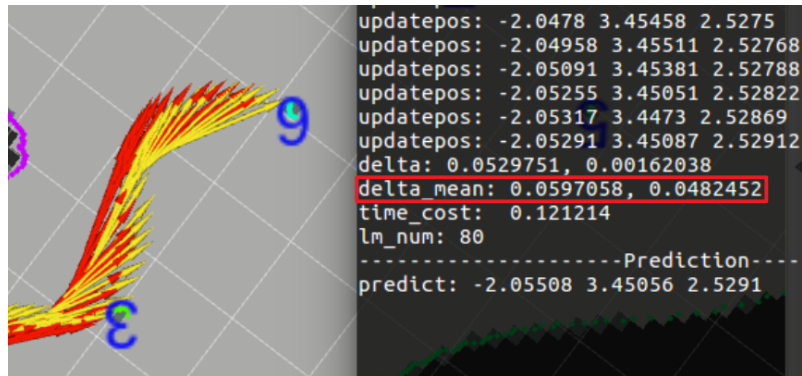
```
1 tf::StampedTransform transform;
2
3 try{
4     listener.lookupTransform("world_base", "robot_base", ros::Time(0),
5 transform);
6 }
7 catch (tf::TransformException &ex) {
8     ROS_ERROR("%s", ex.what());
9     cout<<"Don't Get"<<endl;
10    ros::Duration(1.0).sleep();
11 }
```

```

11 double rel_x = transform.getOrigin().x();
12 double rel_y = transform.getOrigin().y();
13
14 double dx = fabs(rel_x - status(0));
15 double dy = fabs(rel_y - status(1));
16
17 dx_mean = (dx_mean * update_cnt + dx)/(update_cnt+1);
18 dy_mean = (dy_mean * update_cnt + dy)/(update_cnt+1);

```

实际运行:



EKF-SLAM与真值在全程平均误差:

$$|\bar{dx}| = 0.0597$$

$$|\bar{dy}| = 0.0482$$

实验误差很小, 精度高.