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1  # EKF SLAM – prediction, landmark assignment and
  • correction.
2  #
3  # slam_09_c_slam_correction
4  # Claus Brenner, 20 JAN 13
5  from lego_robot import *
6  from math import sin, cos, pi, atan2, sqrt
7  from numpy import *
8  from slam_f_library import get_observations,
  • write_cylinders,\
9  write_error_ellipses
10
11
12  class ExtendedKalmanFilterSLAM:
13      def __init__(self, specific_state, covariance,
14                  robot_width, scanner_displacement,
15                  control_motion_factor,
16                  • control_turn_factor,
17                  • measurement_distance_stddev,
18                  measurement_angle_stddev):
19          # The state. This is the core data of the Kalman
20          • filter.
21          self.specific_state = specific_state
22          self.covariance = covariance
23
24          # Some constants.
25          self.robot_width = robot_width
26          self.scanner_displacement = scanner_displacement
27          self.control_motion_factor =
28          • control_motion_factor
29          self.control_turn_factor = control_turn_factor
30          self.measurement_distance_stddev =
31          • measurement_distance_stddev
32          self.measurement_angle_stddev =
33          • measurement_angle_stddev
34
35          # Currently, the number of landmarks is zero.
36          self.number_of_landmarks = 0
37
38      @staticmethod
39      def g(specific_state, control, w):
40          x, y, theta = specific_state
41          l, r = control
42          if r != 1:

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37         alpha = (r - l) / w
38         rad = l/alpha
39         g1 = x + (rad + w/2.)*(sin(theta+alpha) -
    • sin(theta))
40         g2 = y + (rad + w/2.)*(-cos(theta+alpha) +
    • cos(theta))
41         g3 = (theta + alpha + pi) % (2*pi) - pi
42     else:
43         g1 = x + l * cos(theta)
44         g2 = y + l * sin(theta)
45         g3 = theta
46
47     return array([g1, g2, g3])
48
49     @staticmethod
50     def dg_dstate(specific_state, control, w):
51         theta = specific_state[2]
52         l, r = control
53         if r != l:
54             alpha = (r-l)/w
55             theta_ = theta + alpha
56             rpw2 = l/alpha + w/2.0
57             m = array([[1.0, 0.0, rpw2*(cos(theta_) -
    • cos(theta))],
58             • [0.0, 1.0, rpw2*(sin(theta_) -
59             sin(theta))],
60             [0.0, 0.0, 1.0]])
61         else:
62             m = array([[1.0, 0.0, -l*sin(theta)],
63             [0.0, 1.0, l*cos(theta)],
64             [0.0, 0.0, 1.0]])
65         return m
66
67     @staticmethod
68     def dg_dcontrol(specific_state, control, w):
69         theta = specific_state[2]
70         l, r = tuple(control)
71         if r != l:
72             rml = r - l
73             rml2 = rml * rml
74             theta_ = theta + rml/w
75             dg1dl = w*r/rml2*(sin(theta_)-sin(theta)) -
    • (r+l)/(2*rml)*cos(theta_)
76

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75         dg2dl = w*r/rml2*(-cos(theta_)+cos(theta)) -
    •         (r+l)/(2*rml)*sin(theta_)
76         dg1dr = (-w*l)/rml2*(sin(theta_)-sin(theta))
    •         + (r+l)/(2*rml)*cos(theta_)
77         dg2dr =
    •         (-w*l)/rml2*(-cos(theta_)+cos(theta)) +
    •         (r+l)/(2*rml)*sin(theta_)
78
79     else:
80         dg1dl = 0.5*(cos(theta) + l/w*sin(theta))
81         dg2dl = 0.5*(sin(theta) - l/w*cos(theta))
82         dg1dr = 0.5*(-l/w*sin(theta) + cos(theta))
83         dg2dr = 0.5*(l/w*cos(theta) + sin(theta))
84
85         dg3dl = -1.0/w
86         dg3dr = 1.0/w
87         m = array([[dg1dl, dg1dr], [dg2dl, dg2dr],
    •         [dg3dl, dg3dr]])
88
89     return m
90
91     def predict(self, control):
92         """The prediction step of the Kalman filter."""
93         # covariance' = G * covariance * GT + R
94         # where R = V * (covariance in control space) *
    •         VT.
95         # Covariance in control space depends on move
    •         distance.
96
97         # --->>> Put your code here.
98
99         # Hints:
100        # - The number of landmarks is
    •         self.number_of_landmarks.
101        # - eye(n) is the numpy function which returns a
    •         n x n identity matrix.
102        # - zeros((n,n)) returns a n x n matrix which is
    •         all zero.
103        # - If M is a matrix, M[0:2,1:5] returns the
    •         submatrix which consists
104        #   of the rows 0 and 1 (but not 2) and the
    •         columns 1, 2, 3, 4.
105        #   This submatrix operator can be used on
    •         either side of an assignment.

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106         # - Similarly for vectors: v[1:3] returns the
    •         vector consisting of the
107         #     elements 1 and 2, but not 3.
108         # - All matrix and vector indices start at 0.
109
110         G3 = self.dg_dstate(self.specific_state,
    •         control, self.robot_width)
111
112         left, right = control
113         left_var = (self.control_motion_factor *
    •         left)**2 +\
114         (self.control_turn_factor *
    •         (left-right))**2
115         right_var = (self.control_motion_factor *
    •         right)**2 +\
116         (self.control_turn_factor *
    •         (left-right))**2
117         control_covariance = diag([left_var, right_var])
118         V = self.dg_dcontrol(self.specific_state,
    •         control, self.robot_width)
119         R3 = dot(V, dot(control_covariance, V.T))
120
121         # Now enlarge G3 and R3 to accomodate all
    •         landmarks. Then, compute the
122         # new covariance matrix self.covariance.
123         new_offset = 2*self.number_of_landmarks
124         G = zeros((3 + new_offset, 3 + new_offset))
125         G[0:3, 0:3] = G3
126         G[3:, 3:] = eye(new_offset, new_offset)
127
128         R = zeros((3 + new_offset, 3 + new_offset))
129         R[0:3, 0:3] = R3
130
131         self.covariance = dot(G, dot(self.covariance,
    •         G.T)) + R
132
133         # specific_state' = g(specific_state, control)
134         # In the prediction stage the landmarks'
    •         coordinates are not modified.
135         # They are copied directly from specific_state
    •         t-1 to specific_state t.
136         self.specific_state[0:3] =
    •         self.g(self.specific_state[0:3], control,
    •         self.robot_width)

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137
138     def add_landmark_to_state(self, initial_coords):
139         """Enlarge the current state and covariance
140         • matrix to include one more
141         • landmark, which is given by its
142         • initial_coords (an (x, y) tuple).
143         • Returns the index of the newly added
144         • landmark."""
145
146         # --->>> Put here your new code to augment the
147         • robot's state and
148         # covariance matrix.
149         # Initialize the state with the given
150         • initial_coords and the
151         # covariance with 1e10 (as an
152         • approximation for "infinity".
153         # Hints:
154         # - If M is a matrix, use M[i:j,k:l] to obtain
155         • the submatrix of
156         # rows i to j-1 and columns k to l-1. This can
157         • be used on the left and
158         # right side of the assignment operator.
159         # - zeros(n) gives a zero vector of length n,
160         • eye(n) an n x n identity
161         # matrix.
162         # - Do not forget to increment
163         • self.number_of_landmarks.
164         # - Do not forget to return the index of the
165         • newly added landmark. I.e.,
166         # the first call should return 0, the second
167         • should return 1.
168         landmark_index = self.number_of_landmarks
169         old_offset = 2*self.number_of_landmarks
170         self.number_of_landmarks += 1
171         new_offset = 2*self.number_of_landmarks
172
173         covarianceN = zeros((3 + new_offset, 3 +
174         • new_offset))
175         covarianceN[0:3+old_offset, 0:3+old_offset] =
176         • self.covariance
177         covarianceN[-2,-2] = covarianceN[-1,-1] = 1e10
178         self.covariance = covarianceN
179

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166         state_prime = zeros(3 + new_offset)
167         state_prime[0:3+old_offset] = self.specific_state
168         state_prime[-2] = initial_coords[0]
169         state_prime[-1] = initial_coords[1]
170         self.specific_state = state_prime
171
172         return landmark_index
173
174     @staticmethod
175     def h(specific_state, landmark,
176         • scanner_displacement):
177         • """Takes a (x, y, theta) state and a (x, y)
178         • landmark, and returns the
179         • measurement (range, bearing)."""
180         dx = landmark[0] - (specific_state[0] +
181         • scanner_displacement * cos(specific_state[2]))
182         dy = landmark[1] - (specific_state[1] +
183         • scanner_displacement * sin(specific_state[2]))
184         r = sqrt(dx * dx + dy * dy)
185         # alpha in [-pi, pi]
186         alpha = (atan2(dy, dx) - specific_state[2] + pi)
187         • % (2*pi) - pi
188
189         return array([r, alpha])
190
191     @staticmethod
192     def dh_dstate(specific_state, landmark,
193         • scanner_displacement):
194         theta = specific_state[2]
195         cost, sint = cos(theta), sin(theta)
196         dx = landmark[0] - (specific_state[0] +
197         • scanner_displacement * cost)
198         dy = landmark[1] - (specific_state[1] +
199         • scanner_displacement * sint)
200         q = dx * dx + dy * dy
201         sqrtq = sqrt(q)
202         drdx = -dx / sqrtq
203         drdy = -dy / sqrtq
204         drdtheta = (dx * sint - dy * cost) *
205         • scanner_displacement / sqrtq
206         dalphadx = dy / q
207         dalphady = -dx / q
208         dalphadtheta = -1 - scanner_displacement / q *
209         • (dx * cost + dy * sint)

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200
201         return array([[drdx, drdy, drdtheta],
202                        [dalphadx, dalphady,
203                        • dalphadtheta]])
204
205     def correct(self, measurement, landmark_index):
206         """The correction step of the Kalman filter."""
207         # Get (x_m, y_m) of the landmark from the state
208         • vector.
209         index = 3+2*landmark_index
210         landmark = self.specific_state[index : index+2]
211         H3 = self.dh_dstate(self.specific_state,
212         • landmark, self.scanner_displacement)
213
214         # --->>> Add your code here to set up the full H
215         • matrix.
216         H = zeros((2, 3 + 2*self.number_of_landmarks))
217         H[:, :3] = H3
218         H[:, index:index+2] = -H3[:, 0:2]
219
220         # This is the old code from the EKF – no
221         • modification necessary!
222         Q = diag([self.measurement_distance_stddev**2,
223         • self.measurement_angle_stddev**2])
224         K = dot(self.covariance,
225         • dot(H.T, linalg.inv(dot(H,
226         • dot(self.covariance, H.T)) + Q)))
227         innovation = array(measurement) -\
228         • self.h(self.specific_state,
229         • landmark, self.scanner_displacement)
230         # innovation[1] in [-pi, pi]
231         innovation[1] = (innovation[1] + pi) % (2*pi) -
232         • pi
233         self.specific_state = self.specific_state +
234         • dot(K, innovation)
235         self.covariance =
236         • dot(eye(size(self.specific_state)) - dot(K, H),
237         • self.covariance)
238
239     def get_landmarks(self):
240         """Returns a list of (x, y) tuples of all
241         • landmark positions."""
242         return [(self.specific_state[3+2*j],
243         • self.specific_state[3+2*j+1])

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•
232         self.specific_state[3+2*j+1])
•
233         for j in
•
234             xrange(self.number_of_landmarks)])
235
236     def get_landmark_error_ellipses(self):
237         """Returns a list of all error ellipses, one for
238         each landmark."""
239         ellipses = []
240         for i in xrange(self.number_of_landmarks):
241             j = 3 + 2 * i
242             ellipses.append(self.get_error_ellipse(
243                 self.covariance[j:j+2, j:j+2]))
244         return ellipses
245
246     @staticmethod
247     def get_error_ellipse(covariance):
248         """Return the position covariance (which is the
249         upper 2x2 submatrix)
250         as a triple: (main_axis_angle, stddev_1,
251         stddev_2), where
252         main_axis_angle is the angle (pointing
253         direction) of the main axis,
254         along which the standard deviation is
255         stddev_1, and stddev_2 is the
256         standard deviation along the other
257         (orthogonal) axis."""
258         eigenvals, eigenvects =
259         linalg.eig(covariance[0:2,0:2])
260         angle = atan2(eigenvects[1,0], eigenvects[0,0])
261         return (angle, sqrt(eigenvals[0]),
262             sqrt(eigenvals[1]))
263
264 if __name__ == '__main__':
265     # Robot constants.
266     scanner_displacement = 30.0
267     ticks_to_mm = 0.349
268     robot_width = 155.0
269
270     # Cylinder extraction and matching constants.
271     minimum_valid_distance = 20.0
272     depth_jump = 100.0
273     cylinder_offset = 90.0
274     max_cylinder_distance = 500.0

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266
267     # Filter constants.
268     control_motion_factor = 0.35 # Error in motor
    •
269     control_turn_factor = 0.6 # Additional error due to
    •
270     measurement_distance_stddev = 600.0 # Distance
    •
271     measurement_error of cylinders.
    •
272     measurement_angle_stddev = 45. / 180.0 * pi # Angle
    •
273     measurement error.
274
275     # Arbitrary start position.
276     initial_state = array([500.0, 0.0, 45.0 / 180.0 *
    •
277     pi])
278
279     # Covariance at start position.
280     initial_covariance = zeros((3,3))
281
282     # Setup filter.
283     slam_ekf = ExtendedKalmanFilterSLAM(initial_state,
    •
284     initial_covariance,
285     robot_width,
    •
286     scanner_displacement,
287     control_motion_factor,
    •
288     control_turn_factor,
289     measurement_distance_stddev,
    •
290     measurement_angle_stddev)
291
292     # Read data.
293     logfile = LegoLogfile()
294     logfile.read("robot4_motors.txt")
295     logfile.read("robot4_scan.txt")
296
297     # Loop over all motor tick records and all
    •
298     measurements and generate
299     # filtered positions and covariances.
300     # This is the EKF SLAM loop.
301     f = open("ekf_slam_correction.txt", "w")
302     for i in xrange(len(logfile.motor_ticks)):
303         # Prediction.
304         control = array(logfile.motor_ticks[i]) *
    •
305         ticks to mm

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298     slam_ekf.predict(control)
299
300     # Correction.
301     observations =
302     • get_observations(logfile.scan_data[i],
303     • depth_jump, minimum_valid_distance,
304     • cylinder_offset, slam_ekf, max_cylinder_distance)
305     for obs in observations:
306     • measurement, cylinder_world,
307     • cylinder_scanner, cylinder_index = obs
308     • if cylinder_index == -1:
309     •     cylinder_index =
310     •     slam_ekf.add_landmark_to_state(cylinder_w
311     •     orld)
312     slam_ekf.correct(measurement, cylinder_index)
313
314     # End of EKF SLAM – from here on, data is
315     • written.
316
317     # Output the center of the scanner, not the
318     • center of the robot.
319     print >> f, "F %f %f %f" % \
320     • tuple(slam_ekf.specific_state[0:3] +
321     • [scanner_displacement *
322     • cos(slam_ekf.specific_state[2]),
323     • scanner_displacement
324     • *
325     • sin(slam_ekf.specific_
326     • state[2]),
327     • 0.0])
328
329     # Write covariance matrix in angle stddev1
330     • stddev2 stddev-heading form.
331     e =
332     • ExtendedKalmanFilterSLAM.get_error_ellipse(slam_e
333     • kf.covariance)
334     print >> f, "E %f %f %f %f" % (e +
335     • (sqrt(slam_ekf.covariance[2,2]),))
336
337     # Write estimates of landmarks.
338     write_cylinders(f, "W C",
339     • slam_ekf.get_landmarks())
340
341     # Write error ellipses of landmarks.
342     write_error_ellipses(f, "W E",
343     • slam_ekf.get_landmark_error_ellipses())
344

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```
322 |         # Write cylinders detected by the scanner.
323 |         write_cylinders(f, "D C", [(obs[2][0], obs[2][1])
324 |         for obs in
    • observations])
325 |
326 |     f.close()
327 |
```