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hw9_q3.py
                Mon Dec 05 11:29:20 2022
import numpy as np
import matplotlib.pyplot as plt
from plotcov2 import plotcov2
# EN530.603 Extended Kalman filtering of the unicycle with bearing and range
# measurements
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np.random.seed(0)
def fangle(a):
    # make sure angle is between -pi and pi
    a = np.mod(a, 2 * np.pi)
    if a < -np.pi:
       a = a + 2 * np.pi
    else:
        if a > np.pi:
            a = a - 2 * np.pi
    return a
class Problem:
    def __init__(self):
        np.random.seed(10212)
        self.f = self.uni_f # mobile-robot dynamics
        self.h = self.br_h # bearing-reange sensing
        self.n = 4 # state dimension
        self.r = 2 # measurement dimension
        self.p0 = np.array([0, 2])
                                     # beacon positions
        # timing
        dt = .1
        self.N = 50
        self.T = dt * self.N
        self.dt = dt
        # noise models
        self.Q = .1 * dt * dt * np.diag([.1, .1, .1, .001])
        self.R = .01 * np.diag([0.5, 1.0])
    def br_h(self, x):
        p = x[:2]
        px = p[0]
        py = p[1]
        d = self.p0 - p
        r = np.linalg.norm(d)
        th = fangle(np.arctan2(d[1], d[0]) - x[2])
        y = np.array([th, r])
        H = np.array([[d[1] / r**2, -d[0] / r**2, -1, 0],
                      [-d[0] / r, -d[1] / r, 0, 0]])
        return y, H
    def fix_state(self, x):
        x[2] = fangle(x[2])
        \textbf{return} \ x
    def uni_f(self, x, u):
        # dynamical model of the unicycle
        c = np.cos(x[2])
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s = np.sin(x[2])

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x = x + np.array([c * u[0] * x[3],
                          s * u[0] * x[3],
                          u[1],
        x = self.fix_state(x)
        A = np.array([[1, 0, -s * u[0] * x[3], c * u[0]]),
                      [0, 1, c * u[0] * x[3], s * u[0]],
                      [0, 0, 1, 0],
                      [0, 0, 0, 1]])
        return x, A
def ekf_predict(x, P, u, prob):
    x, F = prob.f(x, u)
    x = prob.fix_state(x)
    P = F @ P @ np.transpose(F) + prob.Q
    return x, P
def ekf_correct(x, P, z, prob):
    y, H = prob.h(x)
    K = P @ np.transpose(H) @ np.linalg.inv(H @ P @ np.transpose(H) + prob.R)
    P = (np.eye(prob.n) - K@H)@P
    e = z - y
    e[0] = fangle(e[0])
    x = x + K @ e
    return x, P
prob = Problem()
# initial mean and covariance
xt = np.array([0, 0, 0, 1]) # true state
P = .1 * np.diag([.1, .1, .1, .4]) # covariance
# initial estimate with added noise
x = xt + np.sqrt(P) @ np.random.randn(prob.n)
xts = np.zeros((prob.n, prob.N + 1)) # true states
xs = np.zeros((prob.n, prob.N + 1)) # estimated states
Ps = np.zeros((prob.n, prob.n, prob.N + 1)) # estimated covariances
ts = np.zeros((prob.N + 1, 1))
                               # times
zs = np.zeros((prob.r, prob.N)) # measurements
xts[:, 0] = xt
xs[:, 0] = x
Ps[:, :, 0] = P
ds = np.zeros((prob.n, prob.N + 1)) # errors
ds[:, 0] = x - xt
for k in range(prob.N):
    u = prob.dt * np.array([2, 1]) # known controls
    # true state
    x, \underline{\ } = prob.f(xts[:, k], u)
    xts[:, k + 1] = x + np.sqrt(prob.Q) @ np.random.randn(4)
    x, P = ekf_predict(x, P, u, prob) # predict
    # generate measurement
    y, H = prob.h(xts[:, k + 1])
    z = y + np.sqrt(prob.R) @ np.random.randn(prob.r)
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    z[0] = fangle(z[0])
    [x, P] = ekf_correct(x, P, z, prob) # correct
    xs[:, k + 1] = x
   Ps[:, :, k + 1] = P
    zs[:, k] = z
    ds[:, k + 1] = x - xts[:, k + 1] # actual estimate error
    ds[2, k + 1] = fangle(ds[2, k + 1])
fig1, ax1 = plt.subplots(1, 1)
fig2, ax2 = plt.subplots(1, 1)
ax1.plot(xts[0, :], xts[1, :], '--g', linewidth=3)
ax1.plot(xs[0, :], xs[1, :], '-b', linewidth=3)
ax1.legend({'true', 'estimated'})
# beacon
ax1.plot(prob.p0[0], prob.p0[1], '*r')
ax1.set_xlabel('x')
ax1.set_ylabel('y')
ax1.set_aspect('equal')
ax2.plot(ds[0, :], label='e_x')
ax2.plot(ds[1, :], label='e_y')
ax2.plot(ds[2, :], label='e_theta')
ax2.plot(ds[3, :], label='e_r')
ax2.set_xlabel('k')
ax2.set_ylabel('meters or radians')
handles, labels = ax2.get_legend_handles_labels()
labels, handles = zip(*sorted(zip(labels, handles), key=lambda t: t[0]))
ax2.legend(handles, labels)
plt.show()
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