

# Kalman Filter for SVO Scale Estimation

Group D

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## 1 Motivation

## 2 Implementation

- Prediction
- Acceleration update
- GPS update
- Velocity update
- SVO scale update
- SVO orientation update

## 3 Things to do

## 4 Work organization

- SVO is performing adequately on the copter with small tuning and minor fixes
- The scale and orientation of the visual odometry is still unknown
- Kalman Filter can be applied to estimate scale and orientation, however, pose of the copter needs to be estimated first

- Normal EKF equations for the update, we will list the models used
- State  $S = [Q_{copter}^{1 \times 4} \quad P_{position}^{1 \times 3} \quad V_{velocity}^{1 \times 3} \quad s_{svo} \quad Q_{svo}^{1 \times 4}]^T$
- $Q = [q_w \quad q_x \quad q_y \quad q_z]$
- $P = [x \quad y \quad z]$
- $V = [x \quad y \quad z]$

- $S^{t+1} = FS^t + G$

- $F = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & \Delta t & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & \Delta t & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & \Delta t \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{bmatrix}$

- $G = \Delta t B U$

- $U = \begin{bmatrix} \Delta \alpha_{euler}^{1 \times 3} & A_{acceleration}^{1 \times 3} & g_{gravitation} \end{bmatrix}$

- $B = \begin{bmatrix} -q_x/2 & -q_y/2 & -q_z/2 & 0 & 0 & 0 & 0 \\ q_w/2 & -q_z/2 & q_y/2 & 0 & 0 & 0 & 0 \\ q_z/2 & q_w/2 & -q_x/2 & 0 & 0 & 0 & 0 \\ -q_y/2 & q_x/2 & q_w/2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & q_w^2 + q_x^2 - q_y^2 - q_z^2 & 2 * q_x * q_y - 2 * q_w * q_z & 2 * q_w * q_y + 2 * q_x * q_z & 0 \\ 0 & 0 & 0 & 2 * q_w * q_z + 2 * q_x * q_y & q_w^2 - q_x^2 + q_y^2 - q_z^2 & 2 * q_y * q_z - 2 * q_w * q_x & 0 \\ 0 & 0 & 0 & 2 * q_x * q_z - 2 * q_w * q_y & 2 * q_w * q_x + 2 * q_y * q_z & q_w^2 - q_x^2 - q_y^2 + q_z^2 & -1 \end{bmatrix}$

# Acceleration update

- Measurement is the accelerations measured by the IMU
- Measurement model  $A_{imu} = R(Q_{copter})A_{gravitation}^{3 \times 1}$
- $R$  is an quaternion rotation matrix derived from the state
- Jacobian  $J = \frac{\partial A_{imu}}{\partial \begin{bmatrix} Q_{copter}^{1 \times 4} & P_{position}^{1 \times 3} & V_{velocity}^{1 \times 3} \end{bmatrix}}$

- Measurement is the position measured by the GPS
- Measurement model  $P_{gps} = P_{position}$
- Jacobian  $J = \frac{\partial P_{gps}}{\partial \begin{bmatrix} Q_{copter}^{1 \times 4} & P_{position}^{1 \times 3} & V_{velocity}^{1 \times 3} \end{bmatrix}}$



# Velocity update

- Measurement is the speed derived from the GPS
- Measurement model  $V_{gps} = V_{velocity}$
- Jacobian  $J = \frac{\partial P_{gps}}{\partial \begin{bmatrix} Q_{copter}^{1 \times 4} & P_{position}^{1 \times 3} & V_{velocity}^{1 \times 3} \end{bmatrix}}$

# SVO scale update

- Measurement is the velocity measured by the SVO
- Measurement model  $V_{svo} = R(Q_{svo})(V_{velocity}/s_{svo})$
- Jacobian  $J = \frac{\partial V_{svo}}{\partial \begin{bmatrix} Q_{copter}^{1 \times 4} & P_{position}^{1 \times 3} & V_{velocity}^{1 \times 3} & s_{svo} & Q_{svo}^{1 \times 4} \end{bmatrix}}$

# SVO orientation update

- Measurement is the orientation quaternion measured by the SVO
- Measurement model  $Q_{measured} = Q_{svo} Q_{copter}$
- Jacobian  $J = \frac{\partial Q_{measured}}{\partial \begin{bmatrix} Q_{copter}^{1 \times 4} & P_{position}^{1 \times 3} & V_{velocity}^{1 \times 3} & s_{svo} & Q_{svo}^{1 \times 4} \end{bmatrix}}$

- Modeling the uncertainties for the SVO
- Implementation on ROS
- Connecting the filter and SVO (rudimentary work started)
- Delay compensation for the GPS measurement
- Isolating update steps to smaller submatrices

- Antti: Making the SVO work on copter data
- Tuomas: Making the SVO work on ground vehicle
- Joonas: Implementing the scale and orientation estimation