## State Estimation Lab

Lab 3

#### I. Introduction

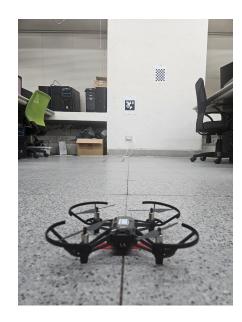
- Implementing Kalman Filter for estimating position of drone in the world coordinate system with:
- + State vector  $\mu_t = [x \ y \ z]^T$
- + Control input  $u_t = [dx dy dz]^T$  with dx, dy, dz are moving distances.
- + Observation  $z_t = [X Y Z]^T$  obtained from April Tag position and drone camera pose relative to the tag.

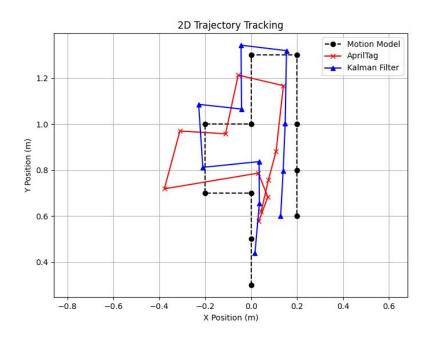
#### **II. Coding**

- The python code workflow:
- + Send a command to the drone and estimate its pose based on the motion model.
- Detect April Tag and estimate the drone's pose.
- + Kalman filter updates the drone's pose based on these two estimated poses.
- Students are requested to complete *KalmanFilter class*, enter the variables
  *camera\_params, tag\_size, at\_word* (April Tag pose). (You can design your own movement sequence)

#### **II. Coding**

#### - Demo:





Thank you !!!

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### Kalman Filter Algorithm

- 1. Algorithm **Kalman\_filter**( $\mu_{t-1}$ ,  $\Sigma_{t-1}$ ,  $U_t$ ,  $Z_t$ ):
- 2. Prediction:

3. 
$$\overline{\mu}_t = A_t \mu_{t-1} + B_t u_t$$

$$\mathbf{4.} \qquad \overline{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t$$

5. Correction:

6. 
$$K_t = \overline{\Sigma}_t C_t^T (C_t \overline{\Sigma}_t C_t^T + Q_t)^{-1}$$

7. 
$$\mu_t = \overline{\mu}_t + K_t(z_t - C_t \overline{\mu}_t)$$

8. 
$$\Sigma_t = (I - K_t C_t) \overline{\Sigma}_t$$

9. Return  $\mu_t$ ,  $\Sigma_t$