

> AUTOMOTIVE SYSTEMS - PERCEPTION AND SITUATION UNDERSTANDING

SIMULATIVE ROBOT DETECTION WITH DIFFERENT SENSORS AND KALMAN-FILTER

Lukas Gerstlauer, Jakob Kurz | AS: PSU | T1 / Master ASE | 26.06.2025

Prof. Dr.-Ing. Raoul Zöllner Johannes Buyer, M. Eng.

PROBLEM DESCRIPTION



- Observation of Robots in a room
- Two Cameras with limited Field of View
- One LiDAR with low angular resolution
- Only position measurable
- Known state equation of robots

BOUNDARY CONDITIONS



- Room Size $2D = [40 \, m, 30 \, m]$
- Cameras
 - Located in the upper two corners of the room
 - FOV of 40°
 - Measures position in x and y and orientation θ
 - Normally distributed uncertainty with $\sigma = 0.3$
- LiDAR
 - Located in the lower middle of the room
 - Angular resolution of 10°
 - Measures distance to robot and angle of hitten beam
 - Normally distributed uncertainty of distance with $\sigma = 0.5$, angular $\sigma = 0.1$

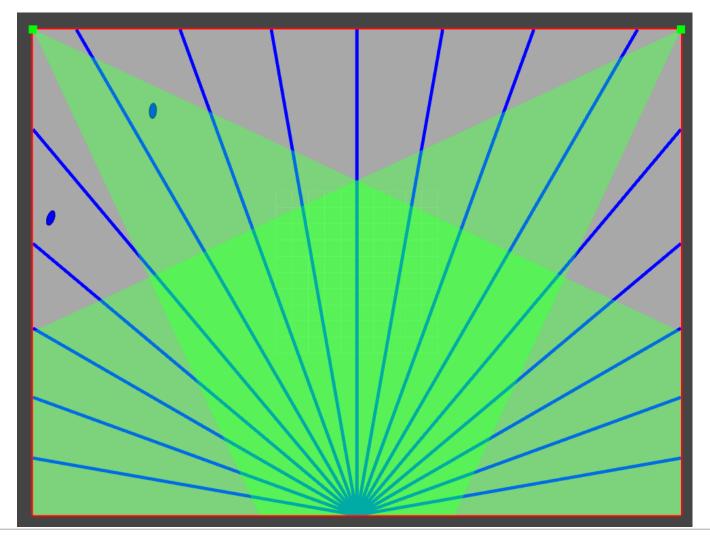
BOUNDARY CONDITIONS



- Robots
 - Differential drive → direction of velocity is orientation of robot
 - One step every 100 ms
 - 0.3 *m* movement per step
 - Change of direction randomly between −0.2 and 0.2 per step
 - Every ten seconds change of direction randomly between 0 and 2π
 - Reflection from the walls

VISUALIZATION OF ROOM, SENSORS AND ROBOTS HOCHSCHULE HEILBRONN





CHOSEN SOLUTION APPROACH



- Multi Target Tracking with Mahalanobis distance-based data association
- Extended Kalman-Filer to estimate position and velocity



Time Update ("Predict")

- 1. Extrapolate the state $\widehat{m{x}}_{n+1,n} = m{F}\widehat{m{x}}_{n,n} + m{G}m{u}_n$
- 2. Extrapolate uncertainty

$$\boldsymbol{P}_{n+1,n} = \boldsymbol{F}\boldsymbol{P}_{n,n}\boldsymbol{F}^T + \boldsymbol{Q}$$

Measurement Update ("Correct")

1. Compute the Kalman Gain

$$\mathbf{K}_n = \mathbf{P}_{n,n-1}\mathbf{H}^T (\mathbf{H}\mathbf{P}_{n,n-1}\mathbf{H}^T + \mathbf{R}_n)^{-1}$$

2. Update estimate with measurement

$$\widehat{\boldsymbol{x}}_{n,n} = \widehat{\boldsymbol{x}}_{n,n-1} + \boldsymbol{K}_n (\boldsymbol{z}_n - \boldsymbol{H}\widehat{\boldsymbol{x}}_{n,n-1})$$

3. Update the estimate uncertainty

$$\boldsymbol{P}_{n,n} = (\boldsymbol{I} - \boldsymbol{K}_n \boldsymbol{H}) \boldsymbol{P}_{n,n-1} (\boldsymbol{I} - \boldsymbol{K}_n \boldsymbol{H})^T + \boldsymbol{K}_n \boldsymbol{R}_n \boldsymbol{K}_n^T$$

Initial Estimate: $\widehat{m{x}}_{0,0}$, $m{P}_{0,0}$

MAHALANOBIS DISTANCE & MULTI-TARGET DATA ASSOCIATION



- Goal: Assign measurements to EKF states based on statistical compatibility.
- Mahalanobis distance: $d^2 = (z h(x))^T S^{-1} (z h(x))$, with $S = HPH^T + R$
- Assignment logic: Distances between all detections and states. Only one detection can be assigned to one state
- Primary allocation: $d^2 <= 20$
- Secondary allocation: $20 < d^2 < 100$ with increased R

EXTENDED KALMAN FILTER



- Purpose: Estimates the state of a nonlineaar system with noisy measurements
- Approach: Extends Kalman Filter by linearizing nonlinear models with Jacobian
- Steps:
 - 1. Prediction
 - Predict state and uncertainty from state t-1 to state t by the given model
 - 2. Correction
 - Measurement update of state with all available measurements
 - Incorporate the uncertainty of measurements

STATE VECTOR, MEASUREMENT VECTOR



$$x = \begin{bmatrix} x \\ y \\ \theta \\ v \\ \omega \end{bmatrix}$$

$$u = []$$

$$z_{camera} = \begin{bmatrix} x \\ y \\ \theta \end{bmatrix}$$

$$\mathbf{z}_{lidar} = \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \end{bmatrix}$$

MOTION / TRANSITION MODEL



$$x_k = x_{k-1} + v_{k-1} \cdot \cos(\theta_{k-1}) \cdot dt$$

$$y_k = y_{k-1} + v_{k-1} \cdot \sin(\theta_{k-1}) \cdot dt$$

$$\theta_k = \theta_{k-1} + \omega_k \cdot dt$$

$$v_k = \frac{\sqrt{(x_k - x_{k-1})^2 + (y - y_{k-1})^2}}{dt}$$

$$\omega_k = \frac{\theta_k - \theta_{k-1}}{dt}$$

System dynamics function:
$$f(x) = \begin{bmatrix} x + v \cdot \cos(\theta_k) \cdot dt \\ y + v \cdot \sin(\theta_k) \cdot dt \\ \theta + \omega \cdot dt \\ v \\ \omega \end{bmatrix}$$

MEASUREMENT MODEL



• Measurement function: $h_{camera}(x) = \begin{bmatrix} x \\ y \\ \theta \end{bmatrix}$

$$h_{lidar}(x) = \begin{bmatrix} x \\ y \end{bmatrix}$$

JACOBI-MATRICES



System matrix:

$$F = \frac{\partial f}{\partial x} = \begin{bmatrix} 1 & 0 & -v \cdot \sin(\theta) \cdot dt & \cos(\theta) \cdot dt & 0 \\ 0 & 1 & v \cdot \cos(\theta) \cdot dt & \sin(\theta) \cdot dt & 0 \\ 0 & 0 & 1 & 0 & dt \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

• Measurement matrix: $H_{camera} = \frac{\partial h_{camera}}{\partial x} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \end{bmatrix}$

$$H_{lidar} = \frac{\partial h_{lidar}}{\partial x} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \end{bmatrix}$$

PARAMETERIZATION OF THE FILTER



Process noise covariance:

$$Q = \begin{bmatrix} 0.0023 & 0 & 0 & 0 & 0 \\ 0 & 0.0025 & 0 & 0 & 0 \\ 0 & 0 & 0.0004 & 0 & 0 \\ 0 & 0 & 0 & 0.04 & 0 \\ 0 & 0 & 0 & 0.04 \end{bmatrix}$$

Measurement noise covariance:

$$R_{camera} = \begin{bmatrix} 0.3^2 & 0 & 0\\ 0 & 0.3^2 & 0\\ 0 & 0 & 0.1^2 \end{bmatrix}$$

$$R_{lidar} = \begin{bmatrix} 0.5^2 & 0\\ 0 & 0.5^2 \end{bmatrix}$$

• Error covariance matrix:

$$P_{init} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

OBSERVABILITY



• Observability at state x_0 : $x_0 = \begin{bmatrix} 12 \ m \end{bmatrix} 20 \ m = 2\pi \ rad = 0.9 \frac{m}{s} = 0.2 \frac{rad}{s} \end{bmatrix}^T$

• Observability matrix rank: $rank = 5 == length(x) \rightarrow$ System observable

STRUCTURE OF THE IMPLEMENTED PROGRAM



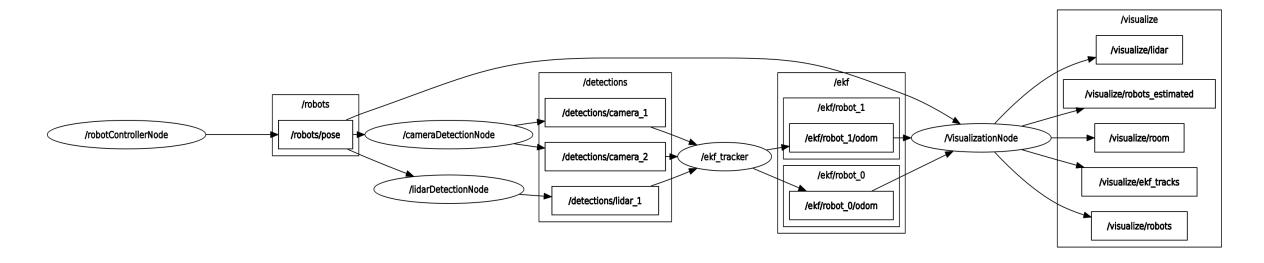
- Implementation in ROS2 Nodes

 - *DetectionNode →
 - ekfNode →
 - visualizationNode →

Simulation of detection with added noise

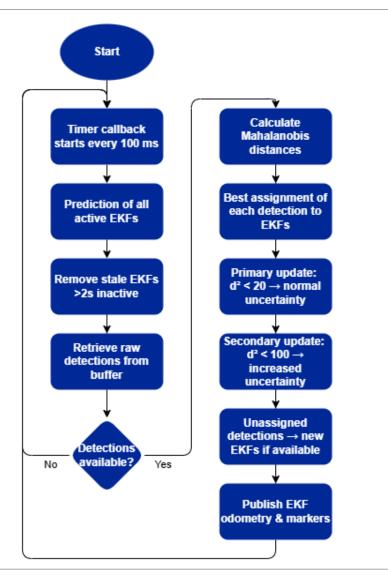
extended Kalman-Filter

Visualization of room, roboters, sensors, covariance



FLOWCHART





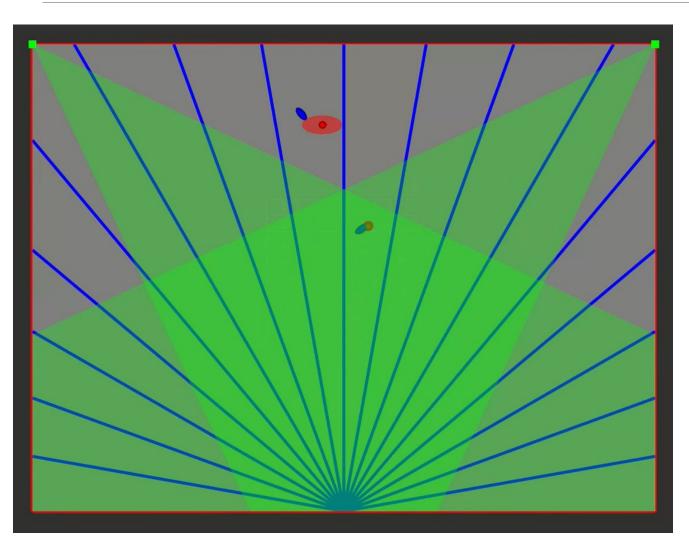
SYSTEM LIMITATIONS



- Currently limited to two robots (assumption for Kalman filter)
- Rejection of measurements above threshold
- Uncertainty when robots are close to each other
- Deletion of the Kalman filter if no assignable measurement was received for two second
 → Robots are no longer detected after two second if they are not measured
- Second EKF on the same robot, if only this one has been measured in the last 2 seconds, when detection over threshold 100

RESULTS



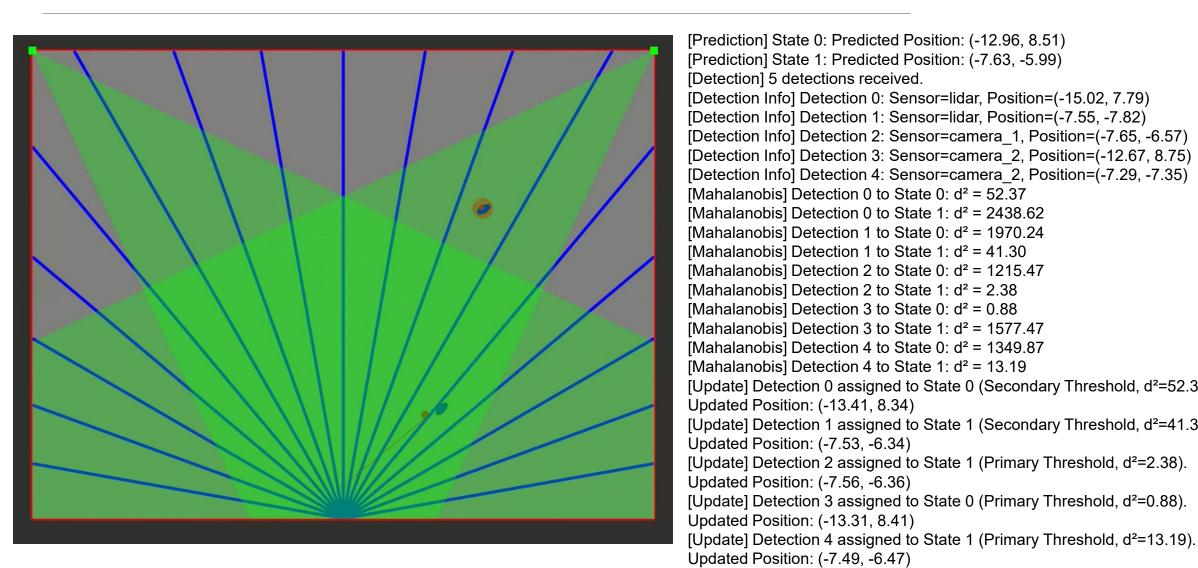


[Prediction] State 0: Predicted Position: (-16.95, 8.61) [Prediction] State 1: Predicted Position: (-16.13, -10.44) [Stale Removal] Removing EKF 0 after 2s timeout. [Detection] 2 detections received. [Detection Info] Detection 0: Sensor=camera_1, Position= (-16.15, -11.96) [Detection Info] Detection 1: Sensor=camera_2, Position= (-17.00, 8.36)

[Mahalanobis] Detection 0 to State 1: d² = 16.88 [Mahalanobis] Detection 1 to State 1: d² = 2577.87 [Update] Detection 0 assigned to State 1 (Primary Threshold, d²=16.88). Updated Position: (-16.14, -10.64) [No Update] Detection 1 could not be assigned. Initialized EKF for Robot 0 at (-17.00, 8.36) [Init] New EKF State 0 from Detection -17.00, 8.36

RESULTS

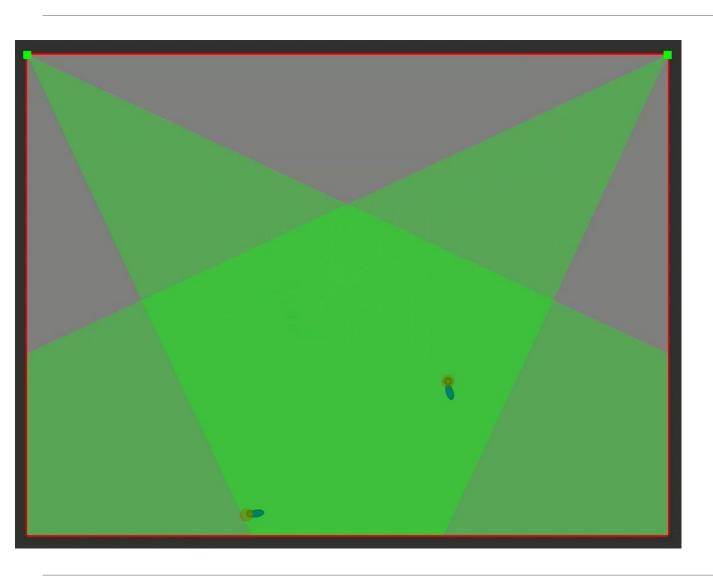




[Prediction] State 0: Predicted Position: (-12.96, 8.51) [Prediction] State 1: Predicted Position: (-7.63, -5.99) [Detection] 5 detections received. [Detection Info] Detection 0: Sensor=lidar, Position=(-15.02, 7.79) [Detection Info] Detection 1: Sensor=lidar, Position=(-7.55, -7.82) [Detection Info] Detection 2: Sensor=camera 1, Position=(-7.65, -6.57) [Detection Info] Detection 3: Sensor=camera 2, Position=(-12.67, 8.75) [Detection Info] Detection 4: Sensor=camera 2, Position=(-7.29, -7.35) [Mahalanobis] Detection 0 to State 0: $d^2 = 52.37$ [Mahalanobis] Detection 0 to State 1: $d^2 = 2438.62$ [Mahalanobis] Detection 1 to State 0: $d^2 = 1970.24$ [Mahalanobis] Detection 1 to State 1: $d^2 = 41.30$ [Mahalanobis] Detection 2 to State 0: $d^2 = 1215.47$ [Mahalanobis] Detection 2 to State 1: $d^2 = 2.38$ [Mahalanobis] Detection 3 to State 0: $d^2 = 0.88$ [Mahalanobis] Detection 3 to State 1: $d^2 = 1577.47$ [Mahalanobis] Detection 4 to State 0: $d^2 = 1349.87$ [Mahalanobis] Detection 4 to State 1: $d^2 = 13.19$ [Update] Detection 0 assigned to State 0 (Secondary Threshold, d²=52.37). Updated Position: (-13.41, 8.34) [Update] Detection 1 assigned to State 1 (Secondary Threshold, d²=41.30). Updated Position: (-7.53, -6.34) [Update] Detection 2 assigned to State 1 (Primary Threshold, d²=2.38). Updated Position: (-7.56, -6.36)

RESULTS





LiDAR detection increases uncertainty

because of high measurement noise and
no measurement of orientation angle



> THANK YOU FOR YOUR ATTENTION

Lukas Gerstlauer, Jakob Kurz | AS: PSU | T1 / Master ASE | 26.06.2025