Sheet 9 solutions

July 8, 2019

Exercise 1: Bearing-only SLAM

Bearing-only SLAM refers to the SLAM problem when the sensors can only measure the bearing of a landmark but not its range. One problem in bearing only SLAM with EKFs concerns the initialization of landmark location estimates, even if the correspondences are known. Discuss why, and devise a technique for initializing the landmark location estimates (means and covariances) that can be applied in bearing only SLAM.

A single bearing measurement in 2D gives mostly information about the angle α of the landmark in the robot frame. The distance is only known to lie somewhere between zero and the maximum range reading d_{\max} of the detector.

For the EKF framework we will require the possible position of the landmark to be described by a 2D Gaussian ellipse. This assumption is certainly not well met in reality with a single bearing measurement. However, it will be ok once a second measurement is made from a different location.

One can choose the mean position of the landmark to be at the center between the robot and the maximum range reading with $d = d_{\text{max}}/2$:

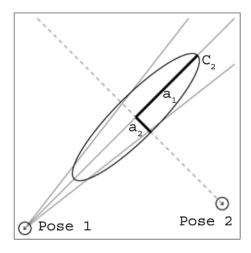
$$\left(\begin{array}{c} x_l \\ y_l \end{array}\right) = d \left(\begin{array}{c} \cos \alpha \\ \sin \alpha \end{array}\right)$$

The uncertainty of the landmark position is described by a 2D Gaussian ellipse with axes a_1 and a_1 . The covariance matrix is then given in the landmark frame (\vec{x} pointing to the robot) as

$$E = \left(\begin{array}{cc} a_1^2 & 0\\ 0 & a_2^2 \end{array}\right)$$

The larger axis a_1 corresponds to the uncertainty of the landmark distance, which can be chosen e.g. as $a_1 = d$. The angular uncertainty is given by $a_2 = d \sin \sigma_{\alpha} \approx d \sigma_{\alpha}$.

The covariance in the robot frame is $C_2 = RER^T$, where $R(\alpha)$ is the usual 2D rotation matrix. This is illustrated in the following figure, which can be found along more details in: A. Costa, G. Kantor, H. Choset, "Bearing-only Landmark Initialization with Unknown Data Association", ICRA proceedings, 2004.



Once a new measurement from a different location is available, the landmark position distribution is described by the multiplication of two lengthy ellipses at different angles, resulting in a more circular distribution (corresponding to the overlap of the ellipses).

Exercise 2: Data Association

Features extracted from an observation can be interpreted as either matches with existing features in a map, previously unobserved features, or false alarms (noise). Consider two features z_t^1 and z_t^2 extracted from an observation z_t , and a map $m_t = \{l_1, l_2\}$ with two landmarks. Each observed feature z_t^i is either assigned to an existing or a new landmark, or it is marked as a false alarm.

(a) Write down all possible assignments for the two observed features z_t^1 and z_t^2 . Note that each feature can be associated to at most one landmark and vice versa.

At maximum one observation $z_t^{1,2}$ is assigned to each landmark $l_{1,2}$. A new landmark l_3 is initialized if one observation cannot be assigned, and a second new landmark l_4 is initialized only if both observations cannot be assigned. The possible solutions are (fa is false alarm):

Solution	l_1	$\frac{l_2}{z_t^2}$	l_3	l_4	fa	fa
1	$\mathbf{z}_{\mathrm{t}}^{1}$	z_t^2				
2	$\mathbf{z}_{\mathrm{t}}^{1}$		z_t^2			
2 3	$\begin{array}{c c} l_1 \\ \mathbf{Z_t^1} \\ \mathbf{Z_t^1} \\ \mathbf{Z_t^1} \\ \mathbf{Z_t^2} \end{array}$				z_t^2	
4	z_t^2	$\mathbf{z}_{\mathrm{t}}^{1}$				
4 5 6		$\mathbf{z}_{\mathrm{t}}^{1}$	z_t^2			
6		\mathbf{z}_{t}^{1} \mathbf{z}_{t}^{1} \mathbf{z}_{t}^{1}			z_t^2	
7	z_t^2		$\mathbf{z}_{\mathrm{t}}^{1}$			
7 8 9		z_t^2	$\mathbf{z}_{\mathrm{t}}^{1}$			
9			$\mathbf{z}_{\mathrm{t}}^{1}$	z_t^2		
10			$\begin{bmatrix} \mathbf{z}_{\mathbf{t}}^1 \\ \mathbf{z}_{\mathbf{t}}^1 \\ \mathbf{z}_{\mathbf{t}}^1 \\ \mathbf{z}_{\mathbf{t}}^1 \\ \mathbf{z}_{\mathbf{t}}^1 \end{bmatrix}$		z_t^2	
11			z_t^2	$\mathbf{z}_{\mathrm{t}}^{1}$		
12	z_t^2				$\mathbf{z}_{\mathrm{t}}^{1}$	
13		z_t^2			$\mathbf{z_t^1}$	
14			z_t^2		$\mathbf{z}_{\mathrm{t}}^{1}$	
15					$\begin{bmatrix} \mathbf{z}_t^1 \\ \mathbf{z}_t^1 \\ \mathbf{z}_t^1 \\ \mathbf{z}_t^1 \end{bmatrix}$	z_t^2

In total 15 possible solutions can be found. The solutions 9 and 11 are equivalent if the order of new assignments is fixed, such that only 14 solutions remain.

- (b) Now consider an update of the map to obtain m_{t+1} . Here, every new feature is added to the map as a new landmark, and every existing landmark without a match is removed. Suppose no false alarm is detected. How many solutions for the assignments remain? Are there any two solutions that will result in the same map?
 - If no false alarms is detected, seven solutions remain in the table above. Each of the solutions results in a map with two landmarks (corresponding to the two observed features). Some solutions result in the same landmarks indices (e.g. solution 5 and 8 will both result in $m_{t+1} = \{l_2, l_3\}$). However, the resulting maps can still differ, since the landmark positions are updated with different observed feature positions.
- (c) How many new assignments can be generated from this set of maps in total if at time t+1 a single feature z_{t+1}^1 is observed?

Seven possible maps remain from the previous time step, each with two landmarks $l_{a,b}$. For each of these maps, exactly four new assignments can be made:

$$z_{t+1}^1 \to l_a \qquad z_{t+1}^1 \to l_b \qquad z_{t+1}^1 \to l_{\text{new}} \qquad z_{t+1}^1 \to fa$$

in total $7 \cdot 4 = 28$ possible assignments are found.