Simultaneous Localization and Mapping using Extended Kalman Filter

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1 Introduction

In this practical work, we will study a Simultaneous Localization and Mapping (SLAM) method that builds a map of an unknown environment using an Extended Kalman Filter (EKF). For this, we will use the python code available on the course Moodle. The provided code is modified from the Python Robotics library[1] and makes it possible to simulate a robot moving on a given trajectory in an environment made up of punctual landmarks. It also implements a simple extended Kalman filtering method using the perception of the direction and distance of these landmarks. It requires the installation of the `numpy`[2] and `matplotlib`[3] python packages.

Upload your report as a pdf file that includes your answers to the questions and the code you wrote on the Moodle.

2 Code overview

The state vector of the Kalman filter (variable `xEst` in the code) contains the position of the robot and the position of all the currently known landmarks:

$$xEst = \begin{bmatrix} x \\ y \\ \theta \\ x_{a1} \\ y_{a1} \\ \vdots \\ x_{aN} \\ y_{aN} \end{bmatrix}$$

The associated covariance matrix is in the variable `PEst`.

The motion model is using commands on the translational and rotational speed ($u = (v, \omega)$):

$$f(xEst, u) = \begin{bmatrix} x + v.dt.cos(\theta) \\ y + v.dt.sin(\theta) \\ \theta + \omega.dt \end{bmatrix}$$

The observation model gives the direction and distance of the landmarks from the robot position:

$$h(xEst) = \begin{bmatrix} \sqrt{(x - x_{ai})^2 + (y - y_{ai})^2} \\ atan2(\frac{y_{ai} - y}{x_{ai} - x}) - \theta \end{bmatrix}$$

Most of the parameters that you need to change are at the beginning of the file :

- `Q_Sim` and `Py_Sim` are the noises used by the robot simulator, corresponding to the noise you would find on a real robot

[1] https://github.com/AtsushiSakai/PythonRobotics
[2] https://numpy.org/
[3] https://matplotlib.org/

- `Q` and `Py` are the noises used by the Extended Kalman Filter. In real scenarios they are based on an estimation of the real system noise, but here they can be set according to the simulation noise.
- `MAX_RANGE` is the maximum sensing distance of the sensor. Landmarks farther than this distance are ignored.
- `KNOWN_DATA_ASSCIATION` switch between known data association (using landmark id) or association to nearest neighbor computed using mahalanobis distance.
- `M_DIST_TH` is the threshold on the Mahalanobis distance between a real observation and an estimated observation from the map to recognize a landmark if the `KNOWN_DATA_ASSOCIATION` parameter is 0.

The environment (i.e. list of landmarks) is defined in the beginning the `main()` function, in the variable `Landmarks`, and the trajectory is defined by setting fixed controls in the `calc_input()` function.

3 Influence of the environment

For this question, use the default parameters of the provided code. By default, the data association is assumed to be known, ie for each perceived landmark, the corresponding landmark in the map is identified without ambiguities. In particular, this makes it possible to properly manage loop closures, even when the error in the map is very severe.

Question 1 : Modify the number and position of landmarks and the robot trajectory and explain what you observe (on the map quality and the evolution of errors, in particular around the time when the loops are closed) in the following situations :

- a short loop and a dense map with many landmarks inside the robot perception radius
- a long loop and a dense map with many landmarks all along the loop
- a long loop and a sparse map with only few landmarks near the start position

Question 2 : Answer the same question when the data association is performed using the Mahalanobis distance (`KNOWN_DATA_ASSOCIATION` = 0). You may have to tune the `M_DIST_TH` parameter depending on your environment.

4 Probabilistic models

For the this question, keep the configuration with unknown data association (`KNOWN_DATA_ASSOCIATION` = 0) and an environment with a large loop and a sparse map.

Question 3 : Change the estimated noise values `Q` and `Py` so that they are (1) smaller, (2) equal or (3) larger than the values used for simulation (`Q_Sim` and `Py_Sim`). What happens in each case for the filter performance, the filter consistency and the map quality? What seems to be the best configuration ?

5 Undelayed initialization

We will now modify the code to perform bearing only SLAM (i.e. SLAM using only the direction of landmarks, not their distance). The main problem is now the initialization of new landmarks as it is not possible to estimate their position from a single perception. A possible solution is the undelayed initialisation [1] that initializes several landmarks in a cone corresponding to the perceived direction and removes the useless landmarks afterwards.

Question 4 : Modify the code of the filter to use only the landmark direction in the Kalman correction. Implement a simple undelayed initialization for new landmarks by adding several landmarks along the perception direction with growing covariances. It is not asked to implement the full solution (e.g. the Federated filter and the map pruning described in [1]). Test the approach in an environment with only one landmark for simplicity (i.e. reproduce the scenario of Fig 1).

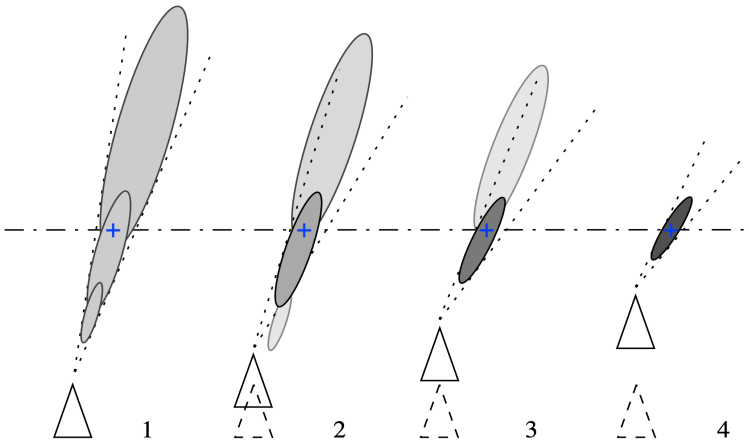

Figure 1: Illustration of the undelayed initialization from [1] showing the initialization of three new landmarks in the map when a new landmark is detected in the environment (1), the update of the closest landmark to the true position after a second perception (2) and subsequent update and pruning of useless landmarks in the map (3) and (4).

References

[1] Joan Sola, André Monin, Michel Devy, and Thomas Lemaire. Undelayed initialization in bearing only slam. In *2005 IEEE/RSJ International Conference on Intelligent Robots and Systems*, pages 2499–2504. IEEE, 2005.