

Algorithm MCL ( $X_0, u, z$ ):

$$\bar{X}_0 = X_0 = \emptyset$$

for  $m=1$  to  $M$ :

$$x_e^{[m]} = \text{motion\_update}(u, x_{e-1}^{[m]}) \leftrightarrow \text{sample } x_e^{[m]} \sim p(x_e | x_{e-1}^{[m]}, u)$$

$$w_e^{[m]} = \text{Sensor\_update}(z, x_e^{[m]}) \leftrightarrow w_e^{[m]} = p(z | x_e^{[m]})$$

$$\bar{X}_e = \bar{X}_e \oplus \langle x_e^{[m]}, w_e^{[m]} \rangle$$

endfor

for  $m=1$  to  $M$ :

draw  $x_e^{[1]}$  from  $\bar{X}_e$  with probability  $\propto w_e^{[1]}$

$$X_e = \bar{X}_e \oplus x_e^{[1]}$$

endfor

return  $X_e$

end Algorithm

$$X_0 = \{x_0^{[1]}, x_0^{[2]}, \dots, x_0^{[M]}\}$$

$u$  = actuation command

$z$  = sensor data

$$x_e = [x, y, \theta]^T$$

Midnap variant

- randomly add extra particles every iteration

$$K = 2t$$

1) Prediction Phase

use motion model to get  $p(x_k | z^{k-1}) = \sum_{i=1}^M p(x_k | x_{k-1}^{[i]}, u_{k-1}) P(x_{k-1}^{[i]} | z^{k-1})$

2) Update Phase

use measurement model to get  $P(x_k | z^k) \propto p(z_k | x_k) P(x_k | z^{k-1})$

$x_k$  is current state

$z_k$  is a single measurement

have  $P(x_0)$

$u_{k-1}$  is control input

$Z$  is set of measurements

$$w = \frac{p(x_k | z^k)}{P(x_k | z^{k-1})}$$

• Move then add random noise

• Robot has to move or problems!

$$\text{Predict } \hat{r} \text{ measure } \tilde{r} \quad \frac{1}{\sigma}(\tilde{r} - \hat{r})$$



## Particle Problems

- weights go to 0  
→ resample
- No diversity  
→ only resample with large  $\frac{\max w}{\min w}$   
→ resample with variance
- Particle Degeneration  
→ Increase number of particles
- Sensor are too precise  
→ artificially increase sensor uncertainty

$$w^{(n)} = \frac{f(x^{(n)})}{g(x^{(n)})}$$

$f$  is target distribution  
 $g$  is proposal distribution

$$w_t^{(n)} = \eta p(z_t | x_t)$$

Resampling:

→ Never when stopped (suspend measurements too)

Low-var-sampling ( $X_t, w_t$ )

$$\bar{X}_t = \emptyset$$

$$r = \text{rand}(0, M^{-1})$$

$$c = w_t^{(1)}$$

$$i = 1$$

for  $m = 1:M$

$$u = r + (m-1) M^{-1}$$

while  $u > c$

$i++$

$$c += w_t^{(i)}$$

end while

add  $x_t^{(i)}$  to  $\bar{X}_t$

end for

return  $\bar{X}_t$



Motion-model-odometry ( $x_t, u_t, x_{t-1}$ )

$$\begin{cases} \delta_{rot1} = \text{atan2}(\bar{y}' - \bar{y}, \bar{x}' - \bar{x}) - \bar{\theta} \\ \delta_{trans} = \sqrt{(\bar{x} - \bar{x}')^2 + (\bar{y} - \bar{y}')^2} \\ \delta_{rot2} = \bar{\theta}' - \bar{\theta} - \delta_{rot1} \end{cases}$$

$$\begin{aligned} \hat{\delta}_{rot1} &= \text{atan2}(y' - y, x' - x) - \theta \\ \hat{\delta}_{trans} &= \sqrt{(x - x')^2 + (y - y')^2} \\ \hat{\delta}_{rot2} &= \theta' - \theta - \hat{\delta}_{rot1} \end{aligned}$$

$$\begin{aligned} p_1 &= \text{prob}(\delta_{rot1} - \hat{\delta}_{rot1}, \alpha_1 \hat{\delta}_{rot1} + \alpha_2 \hat{\delta}_{trans}) \\ p_2 &= \text{prob}(\delta_{trans} - \hat{\delta}_{trans}, \alpha_3 \hat{\delta}_{trans} + \alpha_4 (\hat{\delta}_{rot1} + \hat{\delta}_{rot2})) \\ p_3 &= \text{prob}(\delta_{rot2} - \hat{\delta}_{rot2}, \alpha_1 \hat{\delta}_{rot2} + \alpha_2 \hat{\delta}_{trans}) \end{aligned}$$

Return  $p_1 \cdot p_2 \cdot p_3$

Sample-motion-model-odometry ( $u_t, x_{t-1}$ )

$$\begin{aligned} \hat{\delta}_{rot1} &= \delta_{rot1} - \text{Sample}(\alpha_1 \delta_{rot1} + \alpha_2 \delta_{trans}) \\ \hat{\delta}_{trans} &= \delta_{trans} - \text{Sample}(\alpha_3 \delta_{trans} + \alpha_4 (\delta_{rot1} + \delta_{rot2})) \\ \hat{\delta}_{rot2} &= \delta_{rot2} - \text{Sample}(\alpha_1 \delta_{rot2} + \alpha_2 \delta_{trans}) \end{aligned}$$

$$\begin{aligned} x' &= x + \hat{\delta}_{trans} \cos(\theta + \hat{\delta}_{rot1}) \\ y' &= y + \hat{\delta}_{trans} \sin(\theta + \hat{\delta}_{rot1}) \\ \theta' &= \theta + \hat{\delta}_{rot1} + \hat{\delta}_{rot2} \end{aligned}$$

Return  $x_t = (x', y', \theta')^T$



## Measurement Errors

- 1) Small measurement noise - gaussian
- 2) errors from unexpected objects - exponential
- 3) errors due to failures to detect objects - uniform (at max)
- 4) random noise - uniform over entire range

$$1) p_{hit} = \begin{cases} \eta \mathcal{N}(\overset{\text{reading}}{z_t^k}; \overset{\text{exact (ray casting)}}{z_t^{ka}}, \sigma_{hit}^2) & \text{if } 0 \leq z_t^k \leq z_{max} \\ 0 & \text{else} \end{cases}$$

$$\mathcal{N}(z_t^k; z_t^{ka}, \sigma_{hit}^2) = \frac{1}{\sqrt{2\pi}\sigma_{hit}} \cdot \exp\left(-\frac{1}{2} \cdot \frac{(z_t^k - z_t^{ka})^2}{\sigma_{hit}^2}\right)$$

$$\eta = \left(\int_0^{z_{max}} \mathcal{N} dz_t^k\right)^{-1}$$

$$2) p_{short} = \begin{cases} \eta \lambda_{short} \exp(-\lambda_{short} z_t^k) & \text{if } 0 \leq z_t^k \leq z_t^{ka} \\ 0 & \text{else} \end{cases}$$

$$\eta = (1 - \exp(-\lambda_{short} z_t^{ka}))^{-1}$$

$$3) p_{max} = \begin{cases} 1 & \text{if } z_t^k \geq z_{max} \\ 0 & \text{else} \end{cases}$$

$$4) p_{rand} = \begin{cases} \frac{1}{z_{max}} & \text{if } 0 \leq z_t^k < z_{max} \\ 0 & \text{else} \end{cases}$$

## Combined

$$p(z_t^k | x_t, m) = \begin{pmatrix} \alpha_{hit} \\ \alpha_{short} \\ \alpha_{max} \\ \alpha_{rand} \end{pmatrix}^T \cdot \begin{pmatrix} p_{hit} \\ p_{short} \\ p_{max} \\ p_{rand} \end{pmatrix}$$

$$\alpha_{hit} + \alpha_{short} + \alpha_{max} + \alpha_{rand} = 1$$

beam-range-finder-model ( $z_t, x_t, m$ ):

$q = 1$

for  $k = 1$  to  $K$

get  $z_t^{ka}$  using ray casting

get  $p(z_t^k | x_t, m)$ ;  $q_0 = p$

return  $q$



learn\_intrinsic\_parameters ( $Z, X, m$ )

repeat until some convergence criterion

for all  $z_i$  in  $Z$  do

$$\eta = (P_{hit} + P_{short} + P_{max} + P_{rand})^{-1}$$

calc  $z_i^*$

$$e_{i, hit} = \eta P_{hit}$$

⋮

$$e_{i, rand} = \eta P_{rand}$$

$$z_{hit} = |Z|^{-1} \sum_i e_{i, hit}$$

⋮

$$z_{rand} = |Z|^{-1} \sum_i e_{i, rand}$$

$$\sigma_{hit} = \sqrt{\frac{\sum_i e_{i, hit} (z_i - z_i^*)^2}{\sum_i e_{i, hit}}}$$

$$\lambda_{short} = \frac{\sum_i e_{i, short}}{\sum_i e_{i, short} z_i}$$

return  $\Theta = \{z_{hit}, z_{short}, z_{max}, z_{rand}, \sigma_{hit}, \lambda_{short}\}$

monitor  $p(\text{sensor measurements}) \propto \frac{1}{M} \sum_{e=1}^M w_e^{(m)}$  (average over time steps <sup>a few</sup>)

Augmented-MCL ( $X_{t-1}, u_t, z_t, m$ )

Static  $w_{slow}, w_{fast}$ ;  $\bar{X}_t = X_t = \emptyset$

for  $m=1:M$

$$x_t^{(m)} = \text{Sample\_motion\_model}(u_t, x_{t-1}^{(m)})$$

$$w_t^{(m)} = \text{measurement\_model}(z_t, x_t^{(m)}, M)$$

$$\bar{X}_t = \bar{X}_t \oplus \langle x_t^{(m)}, w_t^{(m)} \rangle$$

$$w_{avg} = w_{avg} + \frac{1}{M} w_t^{(m)}$$

$$w_{slow} \leftarrow \alpha_{slow} (w_{avg} - w_{slow})$$

$$w_{fast} \leftarrow \alpha_{fast} (w_{avg} - w_{fast})$$

for  $m=1:M$

with probability  $= \max(0, 1 - \frac{w_{fast}}{w_{slow}})$

add random pose to  $X_t$

else

draw  $i \in \{1, \dots, N\}$  w/ prob  $\propto w_i^{(t)}$

add  $x_t^{(i)}$  to  $X_t$

return  $X_t$