Lab 09 — Some Tips

Autonomous Navigation of Mobile Robots

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Key Steps of FastSLAM

Extend the path posterior by sampling a new pose for each sample

$$x_t^{[k]} \sim p(x_t \,|\, x_{t-1}^{[k]}, u_t)$$

Compute particle weight

$$w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(z_t - \hat{z}^{[k]})^T Q^{-1}(z_t - \hat{z}^{[k]})\right\}$$

 $\hat{z}^{[k]}$ — expected observation O — measurement covariance

- Update belief of observed landmarks (EKF update rule)
- Resample

FastSLAM

Part 1

```
FastSLAM1.0_known_correspondence(z_t, c_t, u_t, \mathcal{X}_{t-1}):
1:
2:
             for k = 1 to N do
                                                                       // loop over all particles
                   Let \left\langle x_{t-1}^{[k]}, \left\langle \mu_{1,t-1}^{[k]}, \Sigma_{1,t-1}^{[k]} \right\rangle, \ldots \right\rangle be particle k in \mathcal{X}_{t-1}
3:
                   x_{+}^{[k]} \sim p(x_{+} \mid x_{+}^{[k]}, u_{+})
                                                                    // sample pose
4:
5:
                   i = c_t
                                                                        // observed feature
                   if feature j never seen before
6:
                      \mu_{i,t}^{[k]} = h^{-1}(z_t, x_t^{[k]})
7:
                                                          // initialize mean
                      H = h'(\mu_{j,t}^{[k]}, x_t^{[k]}) // calculate Jacobian \sum_{j,t}^{[k]} = H^{-1} Q_t (H^{-1})^T // initialize covariance w^{[k]} = p_0 // default importance
8:
9:
                                                                        // default importance weight
10:
11:
                   else
```

FastSLAM

Part 2

```
11:
                       else
                           \langle \mu_{i,t}^{[k]}, \Sigma_{i,t}^{[k]} \rangle = \textit{EKF-Update}(\dots) \qquad /\!/ \text{ update landmark}
12:
                          w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]})\right\}
13:
  measurement cov. Q = H \sum_{i,t-1}^{[k]} H^T + Q_t exp. observation
14:
                       endif
15:
                       for all unobserved features i' do
                          \langle \mu_{i',t}^{[k]}, \Sigma_{i',t}^{[k]} \rangle = \langle \mu_{i',t-1}^{[k]}, \Sigma_{i',t-1}^{[k]} \rangle // leave unchanged
16:
17:
                      endfor
18:
                endfor
               \mathcal{X}_t = \text{resample}\left(\left\langle x_t^{[k]}, \left\langle \mu_{1,t}^{[k]}, \Sigma_{1,t}^{[k]} \right\rangle, \dots, w^{[k]} \right\rangle_{k-1}, \dots \right)
19:
20:
                return \mathcal{X}_t
```

FastSLAM

Part 2 Detailed

```
11:
                       else
                          \hat{z}^{[k]} = h(\mu_{j,t-1}^{[k]}, x_t^{[k]})
H = h'(\mu_{j,t-1}^{[k]}, x_t^{[k]})
Q = H \sum_{j,t-1}^{[k]} H^T + Q_t
K = \sum_{j,t-1}^{[k]} H^T Q^{-1}
12:
                                                                                               // measurement prediction
13:
                                                                                               // calculate Jacobian
14:
                                                                                               // measurement covariance
                                                                             // calculate Kalman gain
15:
                           \mu_{j,t}^{[k]} = \mu_{j,t-1}^{[k]} + K(z_t - \hat{z}^{[k]}) // update mean \sum_{i,t}^{[k]} = (I - KH)\sum_{j,t-1}^{[k]} // update covari
16:
                                                                                           // update covariance
17:
                           w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}(z_t - \hat{z}^{[k]})^T\right\}
18:
                                                             Q^{-1}(z_t - \hat{z}^{[k]}) // importance factor
19:
                       endif
                       for all unobserved features j' do
20:
                            \langle \mu_{i',t}^{[k]}, \Sigma_{i',t}^{[k]} \rangle = \langle \mu_{i',t-1}^{[k]}, \Sigma_{i',t-1}^{[k]} \rangle // leave unchanged
21:
23:
                       endfor
24:
                endfor
               \mathcal{X}_t = \text{resample}\left(\left\langle x_t^{[k]}, \left\langle \mu_{1,t}^{[k]}, \Sigma_{1,t}^{[k]} \right\rangle, \dots, w^{[k]} \right\rangle_{k=1,\dots,N}\right)
25:
26:
                return \mathcal{X}_t
```