

---

# Algorithmic Robotics Guide

---

Material taken from EECS 498

*Author*  
Anthony LIANG

December 7, 2020

# Contents

<b>1</b>	<b>Introduction</b>	<b>1</b>
<b>2</b>	<b>Linear Algebra Review</b>	<b>2</b>
2.1	Vectors and vector spaces . . . . .	2
2.2	Matrices . . . . .	4
<b>3</b>	<b>Transformations</b>	<b>5</b>
3.1	Homogenous Transforms . . . . .	5
3.1.1	Conventions . . . . .	5
3.1.2	Definitions . . . . .	5
3.1.3	Homogeneous Transforms . . . . .	6
3.1.4	Euler Angles . . . . .	7
3.1.5	Quaternions . . . . .	7
<b>4</b>	<b>Convexity and Optimization</b>	<b>8</b>
4.1	Convex Optimization . . . . .	8
4.2	Search for Optimization . . . . .	8
4.3	Search for a Path (used in motion planning) . . . . .	9
<b>5</b>	<b>Motion Planning</b>	<b>11</b>
5.1	Methods . . . . .	11
5.2	Configuration Space . . . . .	12
5.3	Sampling-based Planning . . . . .	13
5.4	Nonholonomic Planning . . . . .	15
<b>6</b>	<b>Kinematics</b>	<b>18</b>
<b>7</b>	<b>Grasping</b>	<b>19</b>
7.1	Definitions . . . . .	19
7.2	Form Closure . . . . .	19
7.3	Force Closure . . . . .	19
7.4	Searching for Force Closure Grasps . . . . .	20
7.5	Integrating Grasping and Motion Planning . . . . .	20
<b>8</b>	<b>SVD and PCA</b>	<b>21</b>
8.1	Definitions . . . . .	21
8.2	Singular Value Decomposition (SVD) . . . . .	22
8.3	Principle Component Analysis (PCA) . . . . .	22
8.3.1	Limitations of PCA . . . . .	22

8.3.2	Applications of PCA . . . . .	22
<b>9</b>	<b>Probabilistic Models</b>	<b>24</b>
9.1	Probability Basics . . . . .	24
9.1.1	Discrete Random Variables . . . . .	24
9.1.2	Continuous Random Variables . . . . .	24
9.1.3	Axioms of Probability Theory . . . . .	24
9.1.4	Joint and Conditional Probability . . . . .	24
9.1.5	Law of Total Probability (Discrete) . . . . .	25
9.2	Bayes Rule . . . . .	25
9.2.1	Casual and Diagnostic Reasoning . . . . .	25
9.2.2	Conditional Independence Example . . . . .	25
9.3	Bayes Net . . . . .	25
9.3.1	Markov Random Fields . . . . .	26
9.3.2	Conditional Random Fields . . . . .	26
9.4	Learning a probabilistic model . . . . .	26
<b>10</b>	<b>Filters</b>	<b>27</b>
10.1	Bayes Filter . . . . .	27
10.2	Kalman Filter . . . . .	27
10.3	Extended Kalman Filter (EKF) . . . . .	28
<b>11</b>	<b>MDP and POMDPs</b>	<b>29</b>

# Chapter 1

## Introduction

This is a guide I put together during my time as a TA for the Algorithmic Robotics class taught at the University of Michigan by Professor Dmitry Berenson. Most of the content is directly taken from his slides, but I also appended some information from my own past knowledge and online resources. This guide will cover topics ranging from a review of mathematical concepts in linear algebra and statistics to foundations of robot planning, state estimation, and control.

# Chapter 2

## Linear Algebra Review

Matrices are the fundamental representation for data in robotic applications.

### 2.1 Vectors and vector spaces

**Scalar:** a single number (e.g. 1.234)

**Vector:** an ordered list of  $n$  scalars where  $n$  is the dimensionality (e.g.  $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ )

Vectors can be interpreted as arrows in an  $n$ -dimensional vector space. [Insert diagram]

#### Vector operations

Vectors must have the same dimensionality.

- Addition:  $v + w = \begin{bmatrix} v_1 + w_1 \\ v_2 + w_2 \\ \vdots \end{bmatrix}$

- Subtraction:  $v - w = \begin{bmatrix} v_1 - w_1 \\ v_2 - w_2 \\ \vdots \end{bmatrix}$

- Scalar multiplication:  $\alpha v = \begin{bmatrix} \alpha v_1 \\ \alpha v_2 \\ \vdots \end{bmatrix}$

- Norm: "intuitively" represents the length of a vector, is a scalar value

p-norm -  $\|v\|_p = (\sum_{i=1}^n |v_i|^p)^{\frac{1}{p}}$

1-norm -  $\|v\|_1 = (\sum_{i=1}^n |v_i|)$

2-norm -  $\|v\|_2 = (\sum_{i=1}^n |v_i|^2)^{\frac{1}{2}}$

- Unit vector: a vector with Euclidean norm of 1 ( $\|v\| = 1$ )
- unit vectors are used to describe directions in coordinate frames and transforms

## Basis Vectors

A set of vectors is said to be linearly independent if no vector is a linear combination of another other vectors in the set.

e.g.  $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$  is linearly independent and commonly called the *standard basis* for  $\mathbb{R}^3$

$\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} \right\}$  is not linearly indepdent because the last vector a linear combination of the first two,  $2v_1 + v_2 = v_3$

A set of vectors  $\mathcal{B} = \{b_1, b_2, \dots\}$  spans a vector space if any vector in the space can be written as a linear combination of other vectors in the space. Formally, for any  $v \in \mathbb{R}^n$ ,  $v = \alpha_1 b_1 + \alpha_2 b_2 + \dots$

A basis of vector space  $\mathbb{R}^n$  is a set of linearly independent vectors that span the entire space.

Note: Basis vectors are not unique. (show example)

## Vector dot product (inner product)

- $v \cdot w = \langle v, w \rangle = \sum_{i=1}^n v_i w_i$
- The angle between two vectors is:  $\theta = \arccos\left(\frac{v \cdot w}{\|v\| \|w\|}\right)$
- $v$  and  $w$  are orthogonal if  $v \cdot w = 0$ . The angle between two orthgonal vectors is  $\frac{\pi}{2}$
- Dot product and scalar:  $\alpha(v \cdot w) = (\alpha v) \cdot w = v \cdot (\alpha w)$
- Distribution over addition:  $v \cdot (w + p) = v \cdot w + v \cdot p$

## Vector projection

[TODO]

## Vector cross product

The cross product of two vectors results in a third vector that is orthogonal to both vectors. Apply right hand rule to determine the direction of the resulting vector.

$$c = a \times b$$

$$c = \begin{bmatrix} a_y b_z - a_z b_y \\ a_z b_x - a_x b_z \\ a_x b_y - a_y b_x \end{bmatrix}$$

## 2.2 Matrices

A matrix is a rectangular array of values, two-dimensional vector. A vector is a matrix with 1 column. Like vectors, we can add matrices with the same dimensions together and multiply a matrix by a scalar value.

### Matrix operations

For matrices A and B with dimensions  $m \times n_a$  and  $n_b \times k$  respectively.

- Multiplication:  $(AB)_{ij} = \sum_{k=1}^{n_a} a_{ik}b_{kj}$ 
  - Multiplication is not commutative! You can only multiple two matrices if the number of columns of matrix A is equal to the number of rows in matrix B (i.e.  $n_a = n_b$ )
- Transpose: the transpose of a matrix is done by flipping a matrix over its diagonal such that  $[A^T]_{ij} = A_{ji}$ 
  - e.g. [todo]
  - $(AB)^T = B^T A^T$
  - $(A^T)^T = A$
- Identity: the identity matrix ( $I_n$ ) is an  $n \times n$  matrix with 1's along its diagonal and 0's everywhere else
  - e.g. 
$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
- Inversion:  $A^{-1}$  is the inverse of A if  $A^{-1}A = AA^{-1} = I$ 
  - To have an inverse, A must be a square matrix and invertible.
  - A square matrix is singular if it is not invertible.
  - A square matrix is invertible, if either it has rank  $n$  or if its determinant is 0. There are many other ways to check for invertability.
  - Matrix inversion is commonly used in linear algebra to solve a system of linear equations.  $Ax = b \rightarrow x = A^{-1}b$

### Pseudo-inverse

- The Moore-Penrose Pseudo-inverse is defined as  $A^+ = (A^T A)^{-1} A^T$  (left pseudo-inverse)
- The Moore-Pensore Pseudo-inverse works even when A is not a square matrix. If A is square and invertible, then  $A^+ = A^{-1}$ .

TODO write about underdetermined systems

# Chapter 3

## Transformations

### 3.1 Homogenous Transforms

#### 3.1.1 Conventions

- Objects are abstracted by a set of axes fixed to the body, called coordinate frames.
- Points possess position but not orientation. Rigid bodies possess both position and orientation.
- Mechanics is about relation between two objects.
  - a is "r-related" to b is:  $r_a^b$ .
  - velocity (v) of a robot (r) relative to (e):  $v_r^e$
  - "r" is not a property of a. "r" is a property of a *relative* to b
- Relationship is directional and asymmetric:  $r_a^b \neq r_b^a$
- Vectors of physics are coordinate system independent.
- Vectors of linear algebra are coordinate system dependent.
- Subscripts denote the object frame possessing the quantity:  $v_{wheel}$  - velocity of the wheels
- Superscripts denote the coordinate system within which the quantity is expressed:  $v_{wheel}^{world}$  - velocity of the wheel w.r.t the world

#### 3.1.2 Definitions

- Affine Transforms: most general linear transform
  - $$\begin{bmatrix} x_2 \\ y_2 \end{bmatrix} = \begin{bmatrix} r_{11} & r_{12} \\ r_{21} & r_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \end{bmatrix} + \begin{bmatrix} t_2 \\ t_2 \end{bmatrix}$$
  - Can be used for translation, rotation, scale, reflections, and shears
  - Preserves linearity but not distance (hence not areas or angles)
- Homogeneous Transforms:  $t_1 = t_2 = 0$



$$- \begin{bmatrix} x_2 \\ y_2 \end{bmatrix} = \begin{bmatrix} r_{11} & r_{12} \\ r_{21} & r_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

- Can be used for rotation, scale, reflections, and shears (**not translation**)
- Preserves linearity but not distance (hence not areas or angles)

- Orthogonal Transforms: Same as homogeneous transforms, but

$$- \begin{bmatrix} x_2 \\ y_2 \end{bmatrix} = \begin{bmatrix} r_{11} & r_{12} \\ r_{21} & r_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

-

$$r_{11}r_{12} + r_{21}r_{22} = 0$$

$$r_{11}r_{11} + r_{21}r_{21} = 1$$

$$r_{12}r_{12} + r_{22}r_{22} = 1$$

- Pairwise dot product of columns in R must equal 0. Norm of each column must be 1.
- Can be used for rotation and reflections.
- Preserves linearity AND distance.

- Rotation Matrix: Same as orthogonal transforms, but

$$- \begin{bmatrix} x_2 \\ y_2 \end{bmatrix} = \begin{bmatrix} r_{11} & r_{12} \\ r_{21} & r_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

-

$$r_{11}r_{12} + r_{21}r_{22} = 0$$

$$r_{11}r_{11} + r_{21}r_{21} = 1$$

$$r_{12}r_{12} + r_{22}r_{22} = 1$$

$$\det(R) = 1$$

- Can be used for rotations.
- Preserves linearity AND distance.

- Orientation: altitude and (heading or yaw)

- Pose: position and orientation

$$- \text{2D: } \begin{bmatrix} x & y & \psi \end{bmatrix}^T$$

$$- \text{3D: } \begin{bmatrix} x & y & z & \theta & \phi & \psi \end{bmatrix}^T$$

- : Posture: pose plus some configuration

### 3.1.3 Homogeneous Transforms

- Pure Direction

- Points in 3D can be rotated, reflected, scaled and shared with 3x3 matrices but not translated.
- Trick: Move to 4D
- 

$$p_2 = p_1 + p_k = \begin{bmatrix} x_1 \\ y_1 \\ z_1 \\ 1 \end{bmatrix} + \begin{bmatrix} x_k \\ y_k \\ z_k \\ 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & x_k \\ 0 & 1 & 0 & y_k \\ 0 & 0 & 1 & z_k \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ y_1 \\ z_1 \\ 1 \end{bmatrix} = trans(p_k)p_1$$

- Operators

$$- trans(u, v, w) = \begin{bmatrix} 1 & 0 & 0 & u \\ 0 & 1 & 0 & v \\ 0 & 0 & 1 & w \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$- rot_x(\theta) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \cos(\theta) & -\sin(\theta) & 0 \\ 0 & \sin(\theta) & \cos(\theta) & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

– Operating on a point v.s. operating on a direction

- The columns of the identity HT can be considered to represent the coordinate frame itself.
- Homogeneous Transforms are both operators and frames. They can be both the things that operate on other things and things operated upon.

### 3.1.4 Euler Angles

- Can define rotation relative to axes of a frame
- Euler angles have trouble rotating about two or more axes
- Many euler angles map to one rotation (gimbal lock)

### 3.1.5 Quaternions

# Chapter 4

## Convexity and Optimization

### 4.1 Convex Optimization

- Mature field with deep mathematical foundations
- Scales well with dimensionality, solves problems with 1000s of variables
- Convex optimizers are usually really fast
- Functions are defined as  $f : A \rightarrow B$ , "f maps elements in the set A to elements in set B"
- Derivatives: a linear approximation to a function at a certain point
  - $Df(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$  for  $f$  from  $\mathbb{R} \rightarrow \mathbb{R}$
  - Suppose  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ 
    - \*  $f$  is differentiable at  $x$  if there exists a matrix  $Df(x) \in \mathbb{R}^{m \times n}$
    - \*  $Df(x)$  is called the derivative (or **Jacobian**) of the function
    - \*  $Df(x)_{ij} = \partial \frac{f_i(x)}{\partial x_j}$  for  $i = 1 \dots m, j = 1, \dots, n$

### 4.2 Search for Optimization

- Consider non-convex continuous problems and problems where variables are discrete
- A graph is a set of vertices  $V$  and edges  $E$
- Graphs capture the idea of adjacency and we can use adjacent relationships to search the graph for a certain node or path between nodes
- In optimization, adjacency between nodes can be used to determine what solutions to explore next
- e.g. n-queens
- Local search algorithms: used to search graph for best solution
  - To solve optimization problems using search:

- \* Define set of possible solutions (nodes)
- \* Define adjacency between solutions (edges)
- \* Define cost/value/fitness function for nodes
- Descent methods are a form of local search algorithms
- Hill climbing: consider next possible moves and pick one that improves the cost function the most
  - \* Drawbacks: depending on initial state, can get stuck in local optima
  - \* Can try running algorithm some number of times with random start state. If you run enough times, you will get the answer (in the limit). Takes a lot of time, no guarantees on when to terminate.
- Simulated Annealing
  - \* Explicitly inject variability into search process
  - \* More variability at beginning of search and decrease this over time (don't want to move away from good solution)
  - \* Using a temperature schedule
- Evolutionary Algorithms
  - Genetic algorithms: inspired by process of evolution in nature
  - Operators:
    - \* Crossover: new state generated from two parent states
    - \* Mutations: Randomly change component of state

---

**Algorithm 1:** Genetic algorithms

---

- 1 1. Initialize population (k random states);
  - 2 2. Select a set of parents from population for mating (based on fitness);
  - 3 3. Generate children via crossover of parents;
  - 4 4. Mutation (add randomness to children);
  - 5 5. Evaluate fitness of children;
  - 6 6. Replace worst parent with children;
  - 7 7. Repeat from step 2
- 

## 4.3 Search for a Path (used in motion planning)

- Formulating a path search problem
  - State space
  - Successor Function:
  - Actions
  - Action Cost
  - Goal Test

- Tree Search Algorithms
  - Completeness: does it always find a solution if one exists?
  - Optimality: does it always find the least-cost solution?
  - two types of complexity:
    - \* Time complexity
    - \* Space complexity
  - Measured in terms of
    - \*  $b$ : maximum branching factor of search tree
    - \*  $d$ : depth of least-cost solution
    - \*  $m$ : maximum depth of state space
  - Breadth-first search
  - Depth-first search
  - Best-first search
  - A\* Search
  - Variants of A\*
    - \* Dynamic A\* (D\*), Lifelong Planning A\*, Anytime Repairing A\*

# Chapter 5

## Motion Planning

- Motion Planning is the automatic generation of motion / path for a robot that does not collide with obstacles.
- Path planning is global search for path to goal whereas obstacle avoidance ("local navigation") is a reactive method
  - Exact algorithms
    - \* Either find a solution or prove one doesn't exist
    - \* Computationally expensive
    - \* Unsuitable for high-dimensional spaces
  - Discrete search
    - \* Divide space into grid, use A\* search
    - \* Unsuitable for high-dimensional spaces
  - Sampling-based planning
    - \* Sample the C-space, construct path from samples
    - \* Good for high-dimensional spaces
    - \* Weak completeness and optimality guarantees

### 5.1 Methods

- Visibility graph
  - Continuous representation (configuration space formulation)
  - Discretization (random sampling)
  - Graph searching (BFS, DFS, A\*)
- A visibility graph is a graph such that
  - nodes:  $q_{init}$ ,  $q_{goal}$  or obstacle vertex

- edges: edge exists between nodes  $u$  and  $v$  if the line segment between  $u$  and  $v$  is an obstacle edge or does not intersect the obstacles
- Algorithm
- Computational Efficiency
- Cell decomposition: decompose free space into simple cells and represent connectivity of free space by adjacency graph of these cells
- 
- Potential field: define potential function over free space that has global minimum at goal and follow the steepest descent of the potential function

## 5.2 Configuration Space

- Open set - a set with no boundary. Every point in the set has an open neighborhood which is also in the set.
- Closed set - a set with a boundary. A closed set is a complement of some open set and vice versa.
- A set  $X$  is called a topological space if there is a collection of open subsets of  $X$  such as
  - the union of any number of open sets is an open set
  - the intersection of a finite number of open sets is an open sets
  - both  $X$  and  $\emptyset$  are open sets
- Two topological spaces  $X$  and  $Y$  are **homeomorphic** if there is a bijective function  $f : X \rightarrow Y$  and both  $f$  and  $f^{-1}$  are continuous.
- Homeomorphisms can not add or remove holes.
- Common Topological Spaces: the real numbers ( $\mathbb{R}^1$ ), the unit circle ( $\mathbb{S}^1$ )
- Can make more complex spaces using the Cartesian product.
- $\mathbb{R}^1 \times \mathbb{S}^1 =$  a hollow cylinder
- The **configuration** of a moving object is a specification of the position of every point on the object
  - A configuration  $q$  is usually expressed as a vector of the DOF of the robot
- The **configuration space**  $C$  is the set of all possible configurations. Usually this is a topological space. A configuration  $q$  is a point in  $C$ .
- The **dimension of a configuration space** is the minimum number of DOF needed to specify the configuration of the object completely.
- An **articulated** object is a set of rigid bodies connected by joints.
- A **path** in  $C$  is a continuous curve connecting two configurations  $q_{start}$  and  $q_{goal}$ .
- A **trajectory** is a path parameterized by time.

- A configuration  $q$  is collision-free if the robot placed at  $q$  does not intersect any obstacles in the workspace.
- The free space  $C_{free}$  is a subset of  $C$  containing all free configurations.
- A configuration space obstacle  $C_{obs}$  is a subset of  $C$  that contains all configurations where the robot collides with workspace obstacles or with itself.
- Minkowski sum [insert image]

## 5.3 Sampling-based Planning

- How do we plan in **high-dimensional** C-spaces?
- Exact methods either find a solution or prove none exists
- They require computing C-space obstacles which are very computationally expensive!
- Discrete search run-time and memory requirements are sensitive to branching factors (# of successors)
- Number of sessions depends on dimension, n-dimensional 8-connected space has  $3^n - 1$  successors
- In sampling-based planning, instead of systematically-discretizing the C-space, take samples in the C-space and use them to construct a graph.
- Advantages
  - Don't need to discretize
  - Don't need to explicitly represent C-space
  - Easy to sample high-dimensional spaces
- Disadvantages
  - Probability of sampling an area depends on the area's size, hard to sample narrow passages
  - No guarantees on completeness / optimality
- Probabilistic Roadmap (PRM) - multi-query algorithms because roadmap can be reused if environment and robot haven't changed between queries
  - Build a roadmap of the space from sampled points and search roadmap to find a path
- 1. "Learning" Phase
  - (a) Construction step
    - i. Build roadmap by sampling random free configurations and connect them using a fast local planner
    - ii. Store configurations as nodes in a graph
    - iii. Edges of graph are paths between nodes found by local planner



- Need a distance metric to define "nearest":  $D(q_1, q_2)$ , use Euclidean distance
- Naive NN can be slow with 1000s of nodes, so use **kd-tree** to store nodes and do NN queries
- Kd-tree is a data structure that recursively divides the space into bins that contains points (like Oct-tree) and nearest neighbor searches through bins to find nearest point
- Local planner can be anything, but must be fast because it is called many times by the algorithm
- Easiest way is just to connect points using a straight line and check whether the line is collision free

(b) Expansion step

- You can have disconnected components that should be connected
- Expansion uses heuristics to sample more nodes to connect disconnected components
- No "right" way, this step is environment dependent

2. Query Phase

- Given start  $q_s$  and goal  $q_g$ . Connect them to the roadmap using a local planner.
- Then search the graph  $G$  to find the shortest path between  $q_s$  and  $q_g$  using A\*, Dijkstra's, etc.

---

**Algorithm 2:** Path shortening / smoothing

---

```

1 for  $i = 0$  to  $maxiterations$  do
2   | pick two points  $q_1$  and  $q_2$  on the path randomly;
3   | try to connect them with a line segment;
4   | if successful, replace path between  $q_1$  and  $q_2$  with the line segment;
5 end

```

---

3. PRM Failure Modes

- Cannot connect  $q_s$  and  $q_g$  to any nodes in the graph
- Cannot find a path in the graph but path is possible

4. PRM issues

- Uniform random sampling misses narrow passages
- Exploring whole space, but all we want is a path

5. Sampling strategies

- Gaussian sample
- Bridge sample

- \* Sample a  $q_1$  in collision
- \* Sample a  $q_2$  in neighborhood of  $q_1$  with some prob distribution
- \* If  $q_2$  is in collision, get the midpoint of  $(q_1, q_2)$
- \* Check if midpoint is in collision and if not add it as a node
- Rapidly-exploring Random Trees (RRTs) : single-query method
  - Build a **tree** instead of a graph\*\*
  - The tree grows in  $C_{free}$
  - Like PRM captures some connectivity, but unlike PRM it only explores what is connected to  $q_{start}$
  - RRT Goal Biasing
    - \* Bias RRTs towards goal to produce a path
    - \* When generating a random sample, with some probability pick the goal instead of random node
  - RRT Extension Types
    - \* RRT-Extend: Take one step towards a random direction
    - \* RRT-Connect: Step towards random sample until it is either reached or you hit an obstacle
    - \* BiDirectional RRTs: grow tree from both start and goal
    - \* RRT produces bad paths, must perform path smoothing (ALWAYS)

---

**Algorithm 3:** Naive Tree algorithm
 

---

```

1  $q_{node} = q_{start};$ 
2 for  $i = 1$  to  $num\_samples$  do
3    $q_{rand} = \text{sample near } q_{node};$ 
4   Add edge  $e = (q_{rand}, q)$  if collision-free;
5    $q_{node} = \text{pick random node of tree};$ 
6 end
```

---



---

**Algorithm 4:** Build RRT
 

---

```

1 T.init( $q_{init}$ );
2 for  $k = 1$  to  $K$  do
3    $q_{rand} = \text{random\_config}();$ 
4   extend(T,  $q_{rand}$ );
5 end
```

---

## 5.4 Nonholonomic Planning

- **Holonomic constraints** depend only on configuration
- $F(q, t) = 0$

- These have to be bilateral constraints (no inequalities)
- Example: kinematics of a unicycle
  - Can move forward and backward
  - Can rotate about the wheel center
  - Can't move sideways
- **Non-holonomic** constraints are non-integrable. Thus they must contain derivatives of configuration. Sometimes called differential constraints.
- State space (configuration + velocity) vs control space (speed or acceleration, steering)
- Simple Car
  - Non-holonomic constraint:  $-\dot{x}\sin(\theta) + \dot{y}\cos(\theta) = 0$
  - Essentially means you can't move sideways
- Two-point Boundary Value Problem (BVP): find a control sequence to take system from state  $x_i$  and  $x_g$  while obeying kinematic constraints
- Discrete Planning Option 1: Sequencing primitives
  - Discretize control space into primitives (pick steering angles, accelerations, velocities)
  - Disadvantage: losing full continuous completeness and discontinuous curvature
  - Choice of primitives affects completeness, optimality, and speed
- Discrete Planning Option 2: State Lattice
  - Pre-compute state lattice
  - Two methods to get lattice:
    - \* Forward: using motion primitives
    - \* Inverse: Use BVP solvers to find trajectories between states
  - Impose continuity constraints at graph vertices
  - Search state lattice like any graph
- Sampling-based Planning
  - Building state lattice is impractical in high dimensions
  - We are now sampling state space, not C-space!
  - Challenges
    - \* Dimension of space is doubled
    - \* Moving between points is harder
    - \* Distance metric is unclear (worst problem)
  - RRT Non-holonomic Planning

\*

# Chapter 6

## Kinematics

# Chapter 7

## Grasping

- Grasping studies how to stably make contact with objects and move them
- Definitions

### 7.1 Definitions

- A point contact is sometimes called a finger
- A **wrench** is a combination of force and torque applied to an object
- **Wrench space** is the space of wrenches applied to an object
  - 2D object: 3 dimensional wrench space (2 force, 1 torque)
  - 3D object: 6 dimensional wrench space (3 force, 3 torque)
- A grasp **immobilizes** an object if it can counter any wrench applied to the object. This guarantees the stability of the grasp.
- A **friction cone** is the set of forces that can be applied at a contact force without sliding on the object. Assume Coulomb friction.
  - Depends on the coefficient of friction between hand and object ( $\mu$ )
  - Bigger  $\mu$  implies a wider friction cone.

### 7.2 Form Closure

- A form closure grasp is when the object cannot move **regardless of surface friction**
- You need at least  $N+1$  contacts to achieve first-order form closure, where  $N$  is the number of DOF of the object

### 7.3 Force Closure

- Frictional properties of the object can be used to immobilize it

- If a grasp achieves form closure, it also achieves force closure
- Intuition, need a contact force to cancel out external disturbance force. Convex hull must contain origin for there to exist such a contact force.
- For a 3D object, you only need 3 contacts to achieve force closure (as opposed to 7 for form closure)
- Force Closure Metrics
  - Popular metric: radius of largest hyper-sphere you can fit in convex hull
  - Task specific metric: using an ellipsoid instead of a hyper-sphere

---

**Algorithm 5:** Testing for force closure
 

---

- 1 Input: Contact locations;
  - 2 Output: Is the grasp in force-closure?;
  - 3 1. Approximate friction cone at each contact with a set of wrenches.;
  - 4 2. Combine wrenches from all cones to a set of points  $S$  in wrench space.;
  - 5 3. Compute the convex hull of  $S$  (smallest convex set that contains all points);
  - 6 4. If the origin is inside the convex hull, return YES. Else return NO.;
- 

## 7.4 Searching for Force Closure Grasps

- Peter Allen et al. 2000s
  - Sample pose of hand relative to object with fingers in a pre-determined shape
  - Approach object until contact and close fingers
  - Get contact points between hand and object
  - Test these contact points for force closure
- Pre-compute grasp sets: searching for grasps is slow!
- Columbia Grasp Database

## 7.5 Integrating Grasping and Motion Planning

- Pre-compute grasp set offline, get force-closure scores
- Online: compute 2 scores for each grasp: Environment Clearance Score and Reachability Score
- Test grasps in order of ranking
- Recent work in grasping uses deep learning methods
- General idea
  - Generate many grasp candidates
  - Learn a quality metric that uses the point cloud data directly
  - Output highest quality grasp

# Chapter 8

## SVD and PCA

How do we transform the data to get rid of "unimportant" dimensions/rotations?

### 8.1 Definitions

- **Variance** is the measure of deviation from the mean for points in one dimension
- **Covariance** is the measure of how much each dimensions vary from the mean with respect to each other
- Covariance is measured between pairs of dimensions to see their correlation
- Magnitude of covariance is not as important as sign
- + covariance means both dimensions increase or decrease together
- - covariance means one increases while the other decreases
- covariance = 0 means the dimensions are independent of one another
- Estimate covariance matrix:
  1. Subtract the mean of the datapoints from every column of X
  2.  $Q = \frac{XX^T}{n-1}$
- Eigenvalue problem
  - A:  $n \times n$  matrix
  - v:  $n \times 1$  non-zero vector
  - $\lambda$ : scalar
  - $Av = \lambda v$
- A value of  $\lambda$  for which this equation has a solution is called an **eigenvalue** of A
- A  $v$  corresponding to this value of  $\lambda$  is called an **eigenvector** of A
- All eigenvectors of a matrix are *orthogonal* to each other
- Eigenvectors of a covariance matrix



- Eigenvectors of  $Q$  with the largest eigenvalues correspond to dimensions that have the strongest correlation in the dataset
- Eigenvectors of  $Q$  are **principle components**

## 8.2 Singular Value Decomposition (SVD)

- SVD decomposes any matrix  $M$  into  $M = U\Sigma V^T$
- The columns of  $U$  are the eigenvectors of  $MM^T$
- $\Sigma$  is a diagonal matrix where the elements of the diagonal are the  $\sqrt{\text{eigenvalues}}$  of  $M^T M$  and  $MM^T$  in decreasing order of magnitude
- Columns of  $V$  are the eigenvectors of  $M^T M$
- Columns of  $U$  and  $V$  are **orthonormal** meaning each column vector has unit magnitude and orthogonal to all other column vectors.

## 8.3 Principle Component Analysis (PCA)

- We care about the variance of the data
- High variance = high importance
- PCA is a technique used
  - Remove rotation in a dataset
  - Reduce dimensionality of a dataset
- PCA computes linear transformation that chooses a new coordinate system for the data set such that the greatest variance by any projection of the data set comes to lie on the first axis (called the **first principal component**)

---

### Algorithm 6: PCA

---

- 1 1. Given dataset  $X$ ;
  - 2 2. Compute mean of  $X$ ;
  - 3 3.  $X = X - \mu$  (subtract mean from every point in  $X$ );
  - 4 4. Compute covariance  $Q$  of  $X$ ;
  - 5 5. Take the SVD of  $Q = U\Sigma V^T$ ;
  - 6 6.  $X_{new} = V^T X$ ;
- 

### 8.3.1 Limitations of PCA

- PCA is sensitive to the scaling of the variables
- \*\* need to review this part

### 8.3.2 Applications of PCA

- Eigenfaces: analysis of database of face images

- Instead of using all the pixel values, we can represent a face as a weighted combination of eigenfaces
- SVD takes a long time to run for high-dimensional data
- Can be used for video compression
- Many high-dimensional datasets have hidden low-dimensional structure

# Chapter 9

## Probabilistic Models

### 9.1 Probability Basics

#### 9.1.1 Discrete Random Variables

- $X$  denotes a random variable and it can take on a countable number of values in  $\{x_1, x_2, \dots, x_n\}$
- $P(X = x_i)$  is the probability that the random variable  $X$  takes on value  $x_i$
- $P(\dots)$  is called the **probability mass function**
- e.g.  $P(Room) = \langle 0.7, 0.2, \dots, 0.02 \rangle$

#### 9.1.2 Continuous Random Variables

- $X$  takes on a value in the continuum
- $P(X = x)$  is the *probability density function*
- $P(x \in (a, b)) = \int_a^b P(x)dx$

#### 9.1.3 Axioms of Probability Theory

- $0 \leq P(a) \leq 1$
- $P(true) = 1$  and  $P(false) = 0$
- $P(a \vee b) = P(a) + P(b) - P(a \wedge b)$

#### 9.1.4 Joint and Conditional Probability

- $P(X = x \wedge Y = y) = P(x, y)$
- If  $X$  and  $Y$  are **independent** then  $P(x, y) = P(x)P(y)$
- $P(x|y) = \frac{P(x,y)}{P(y)}$
- $P(x, y) = \frac{P(x|y)}{P(y)}$

- If  $X$  and  $Y$  are **independent** then  $P(x|y) = P(x)$
- $P(x, y|z) = P(x|z)P(y|z)$  means that  $x$  and  $y$  are **conditionally independent**
- If I know  $z$ , I don't need to know  $x$  to compute the probability of  $y$ .

### 9.1.5 Law of Total Probability (Discrete)

- $\sum_x P(x) = 1$
- $P(x) = \sum_y P(x, y) = \sum_y P(x|y)P(y)$

## 9.2 Bayes Rule

- $P(x|y) = \frac{P(y|x)P(x)}{P(y)} = \frac{\text{likelihood} \cdot \text{prior}}{\text{evidence}}$
- Usually  $P(y)$  is difficult to compute, so use normalization trick
- $P(x|y) = \eta P(y|x)P(x)$  where  $\eta = \frac{1}{\sum_{x \in X} P(y|x)P(x)}$

### 9.2.1 Casual and Diagnostic Reasoning

- Suppose a robot wants to determine probability of a door being open
- It obtains measurement  $z$ . What is the  $P(\text{open}|z)$
- $P(\text{open}|z)$  is **diagnostic** and  $P(z|\text{open})$  is **causal**

### 9.2.2 Conditional Independence Example

- Consider three variables: *RobotLocation*, *GPSEstimate*, *LandmarkEstimate*
- *GPSEstimate* and *LandmarkEstimate* are NOT independent,  $P(\text{GPSEstimate}|\text{LandmarkEstimate}) \neq P(\text{GPSEstimate})$
- *GPSEstimate* and *LandmarkEstimate* are conditionally independent given *RobotLocation*
- If I know the robot's location, then I can compute the landmark estimate without knowing the GPS estimate

## 9.3 Bayes Net

- Encode conditional independence relationships in a Bayes Net. Used to describe cause-effect relationships
- Directed and acyclic graph
  - Nodes represent random variables
  - Edges represent conditional dependencies
  - Nodes that are not connected are conditionally independent of each other
  - Node is associated with a probability function  $P(X_i|\text{Parents}(X_i))$ , this is defined by a conditional probability table (CPT)

- Inference ....

### 9.3.1 Markov Random Fields

- Graph is undirected and may be cyclic

### 9.3.2 Conditional Random Fields

- Undirected graphical model whose nodes can be divided into exactly two disjoint sets:
  - X: the input variables
  - Y: the observed and output variables
- Used to model the conditional distribution:  $P(Y|X)$
- CRFs can be used for object recognition and image segmentation

## 9.4 Learning a probabilistic model

-

# Chapter 10

## Filters

### 10.1 Bayes Filter

- Bayes Filter accounts for both robot state and perception data
- To use Bayes filter, the state must be discrete, usually represented by a grid
- Each grid cell, contains the **belief** (probability that the true state of the system is  $x_t$ )

---

**Algorithm 7:** Discrete Bayes Filter Algorithm

---

```
1 Inputs: Bel(x), d;  
2  $\eta = 0$ ;  
3 if  $d$  is a perceptual data item  $z$  then  
4   for all  $x$  do  
5      $Bel'(x) = P(z|x)Bel(x)$ ;  
6      $\eta = \eta + Bel'(x)$ ;  
7   end  
8   for all  $x$  do  
9      $Bel'(x) = \eta^{-1}Bel'(x)$ ;  
10  end  
11 end  
12 else if  $d$  is an action data item  $u$  then  
13   for all  $x$  do  
14      $Bel'(x) = \sum_{x'} P(x|u, x')Bel(x')$ ;  
15   end  
16 end  
17 Return  $Bel'(x)$ 
```

---

### 10.2 Kalman Filter

- Kalman filter used when state space is continuous variables
- They key idea is to represent everything with *gaussians*
- Univariate and multivariate gaussians

- We stay in "Gaussian world" as long as we start with Gaussians and perform only linear transformations
- Estimate state  $x$  of a *discrete-time* controlled process governed by linear stochastic difference equation:

$$x_t = A_t x_{t-1} + B_t u_t + \epsilon_t$$

and sensor measurement

$$z_t = C_t x_t + \delta_t$$

where:

$x_t$  = current state

$A_t$  = matrix describing how state changes from  $t - 1$  to  $t$  without controls

$B_t$  = matrix that describes how control  $u_t$  changes the state from  $t - 1$  to  $t$

$C_t$  = matrix that describes how to map state  $x_t$  to an observation  $z_t$

$\epsilon_t$  = process noise normally distributed with covariance  $R_t$

$\delta_t$  = measurement noise normally distributed with covariance  $Q_t$

---

#### Algorithm 8: Kalman Filter

---

- 1 Prediction: use dynamics to predict what will happen;
  - 2  $\bar{\mu}_t = A_t \mu_{t-1} + B_t u_t$ ;
  - 3  $\bar{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t$ ;
  - 4 Correction: use sensor measurement to correct prediction;
  - 5  $K_t = \bar{\Sigma}_t C_t^T (C_t \bar{\Sigma}_t C_t^T + Q_t)^{-1}$ ;
  - 6  $\mu_t = \bar{\mu}_t + K_t (z_t - C_t \bar{\mu}_t)$ ;
  - 7  $\Sigma_t = (I - K_t C_t) \bar{\Sigma}_t$ ;
  - 8 **return**  $\mu_t, \Sigma_t$
- 

- Comments:
  - Highly efficient: only need to compute matrix multiplication
  - Optimal for linear Gaussian systems, but most robotics systems are nonlinear

## 10.3 Extended Kalman Filter (EKF)

- Most robotics problem deal with nonlinear dynamics and sensors

$$x_t = g(u_t, x_{t-1})$$

$$z_t = h(x_t)$$

- EKF trick: use a *local linear approximation* by computing the Jacobians of  $g$  and  $h$

$$x_t = g(u_t, x_{t-1}) \approx g(u_t, \mu_{t-1}) + G_t (x_{t-1} - \mu_{t-1})$$

$$z_t = h(x_t) \approx h(\bar{\mu}_t) + H_t (x_t - \bar{\mu}_t)$$

where

$$G_t = \frac{\partial g(u_t, \mu_{t-1})}{\partial x_{t-1}}$$

$$H_t = \frac{\partial h(\bar{\mu}_t)}{\partial x_t}$$

- Comments
  - Highly efficient
  - Not optimal, because it is an approximation of the nonlinear function
  - Can diverge if nonlinearities are large (e.g. close to beacon)
  - Everything must be a Gaussian
  - Cannot be used if transition is non-linear, e.g. multimodal distributions



# Chapter 11

## MDP and POMDPs