

Algorithm for sense nxn

initial g with '0's, same dimension as p .

Loop:

if $\text{color}[\text{outer}][\text{inner}]$ is measurement:

$$-g(\text{outer})(\text{inner}) = p(\text{outer})(\text{inner}) + \text{sense-right}$$

otherwise

$$\text{Sum} += -g(\text{outer})(\text{inner}) \quad * \text{sense-wrong}$$

Now, normalize the values:

for loop:

$$-g(\text{outer})(\text{inner}) /= \text{Sum}$$

return $-g$

Algorithm for move:

* initialize g with '0's, same dimension as p .

Loop:

outer layer
inner layer

$$\text{move-value} = p(\text{outer})(\text{inner}) * p\text{-move}$$

$$\text{not-move-value} = p(\text{motion-y}/|\text{len}(p)|, \text{motion-x}/|\text{len}(p)|)$$

$$-g(\text{motion-y})(\text{motion-x}) = \text{move-value} + \text{not-move-value}$$

$* P\text{-stay}$

$$\text{motion-x} = (\text{motion-x} + 1) * \text{len}(p)$$

$$\text{motion-y} = (\text{motion-y}) / \text{len}(p)$$

~~Office Hours~~

→ Localization depends upon having a map of the environment which is done using SLAM (Simult. loc. & mapping) which solves the problem of acquiring the map at the same time

→ Currently self driving cars doesn't work in snow.

→ electro steering booster to control steering using motor

→ lego minesform

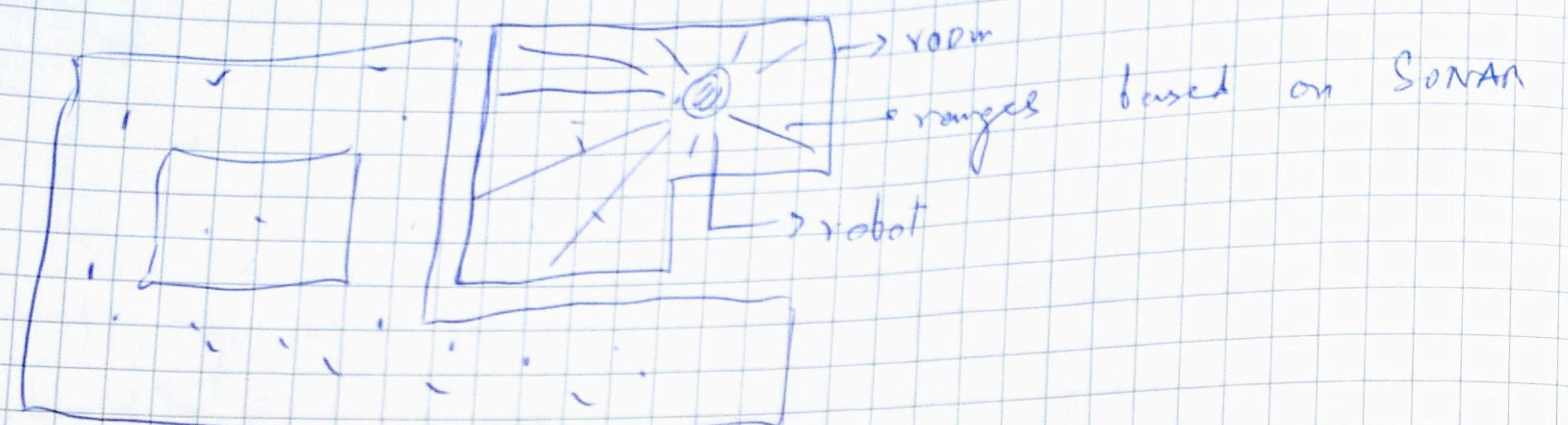
* Stanley had 4 wheel controller so weaker. Could only see forward.

* Juniper has 2 quad core GPUs for LiDAR & radar. Spinning one is LiDAR to provide info of 360°.

* Bayes Rule is used to merge data of LiDAR & RADAR.

→ Particle filter

→ For sensing the range, SONAR is used



→ Global localization:

+ robot has no idea where it is, now based on Sensors we need to localize it.

+ "particles" are discrete guesses

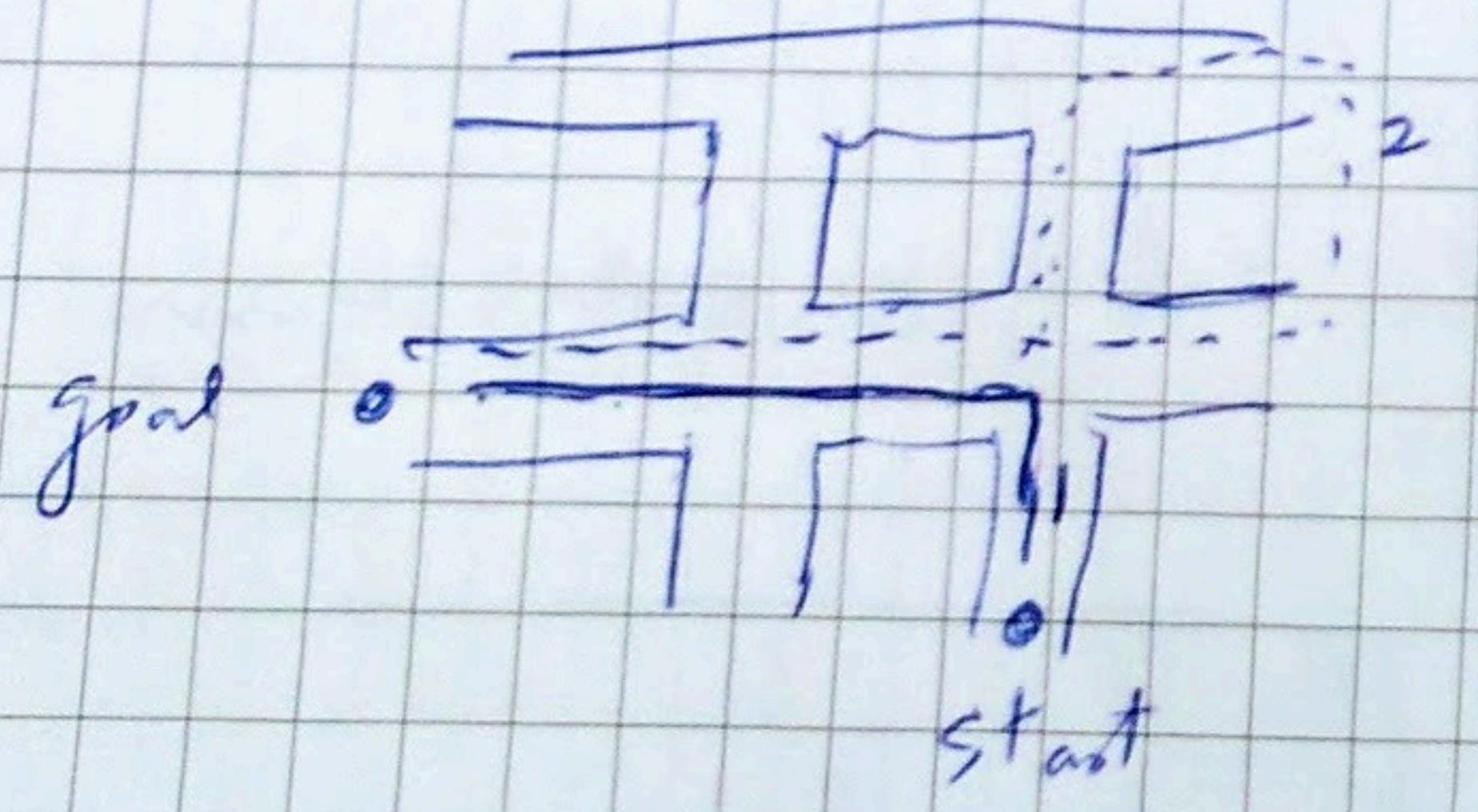
$$(x, y, \alpha)$$

↳ heading direction

~~Search~~ Search-

Robot Motion

→ Planning → process of finding path from start to required location.



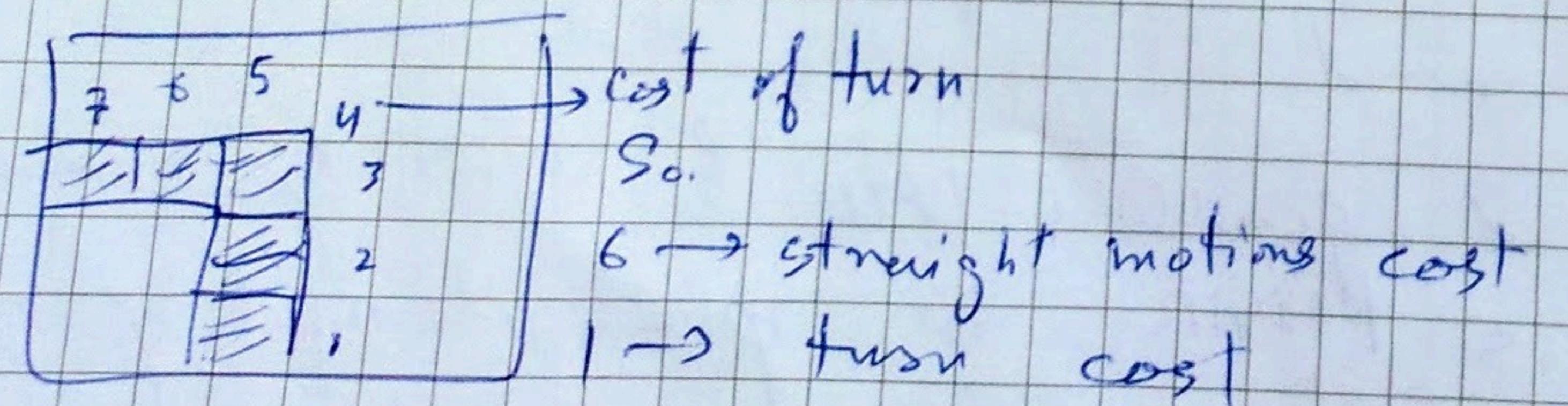
given

- map
- start loc
- goal
- cost

Required

- min. cost path

Cost



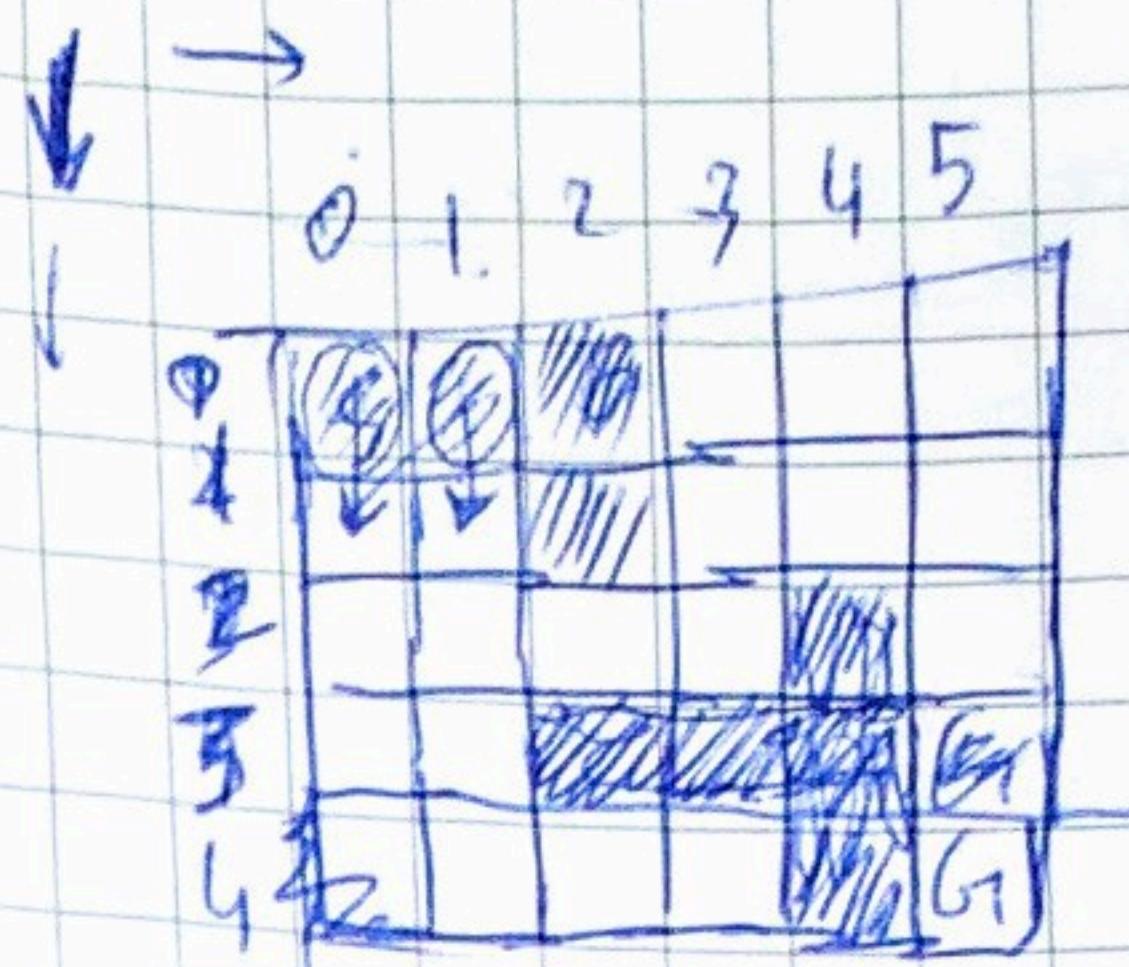
* In real traffic, left turn has high cost b/c left turn are harder to do than right turn

* feds & ups tries to avoid routes w/ left turns.

→ Search

program:

Sensor 1 (row, col)
Sensor 2 (row, col+1)



Open = [[0, 0]]

0	1	2	3	4	5
1	0	1	0	0	0
2	0	0	1	0	0
3	0	0	1	1	0
4	0	0	0	1	0

0,

[gvalue, n, y]

* Create open list

* remove element w/ smallest g value

* If g value \geq 2 elems, ~~copy~~ same reason ~~copy~~ element which has value 1.

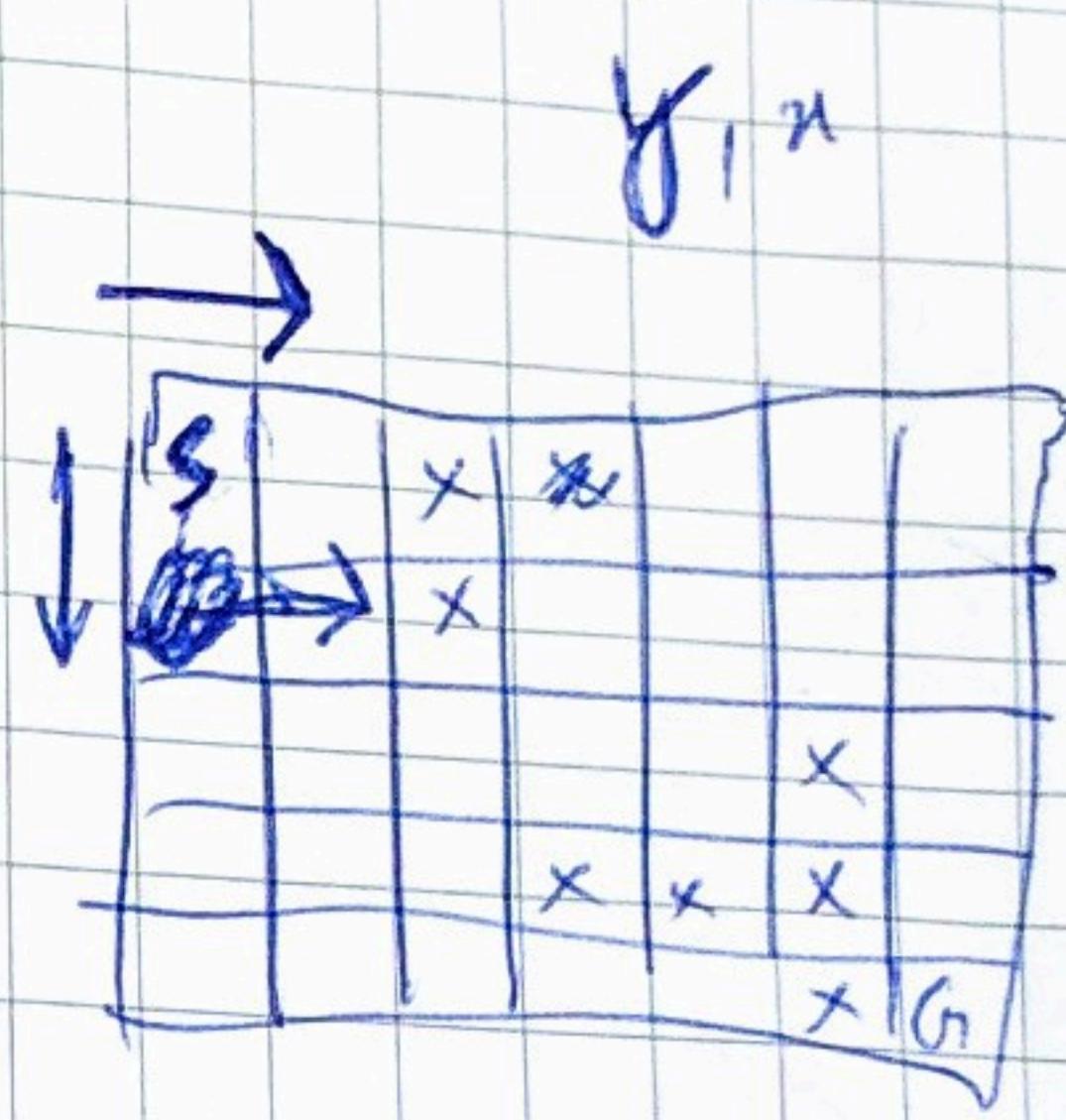
[(0 0 1 0 0 0), (0 0 1 0 0 0),
(0 0 0 0 1 0), (0 0 1 1 1 0),
(0 0 0 0 1 0)]

Initial = [0, 0]

[1, 0, 1]

[1, 1, 0]

Take [1, 0, 1]



(1, 0, 1)

or (1, 1, 0)

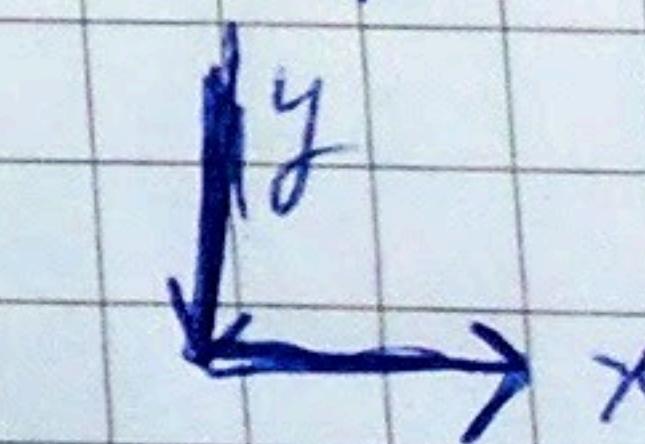
(1, 1, 0)

(1, 0, 1)

* After every move, see if new one is already closed.

"OR" if its value is not defined (out of array)
"OR" if its blocked (has value 1)

↳ same as 1st check

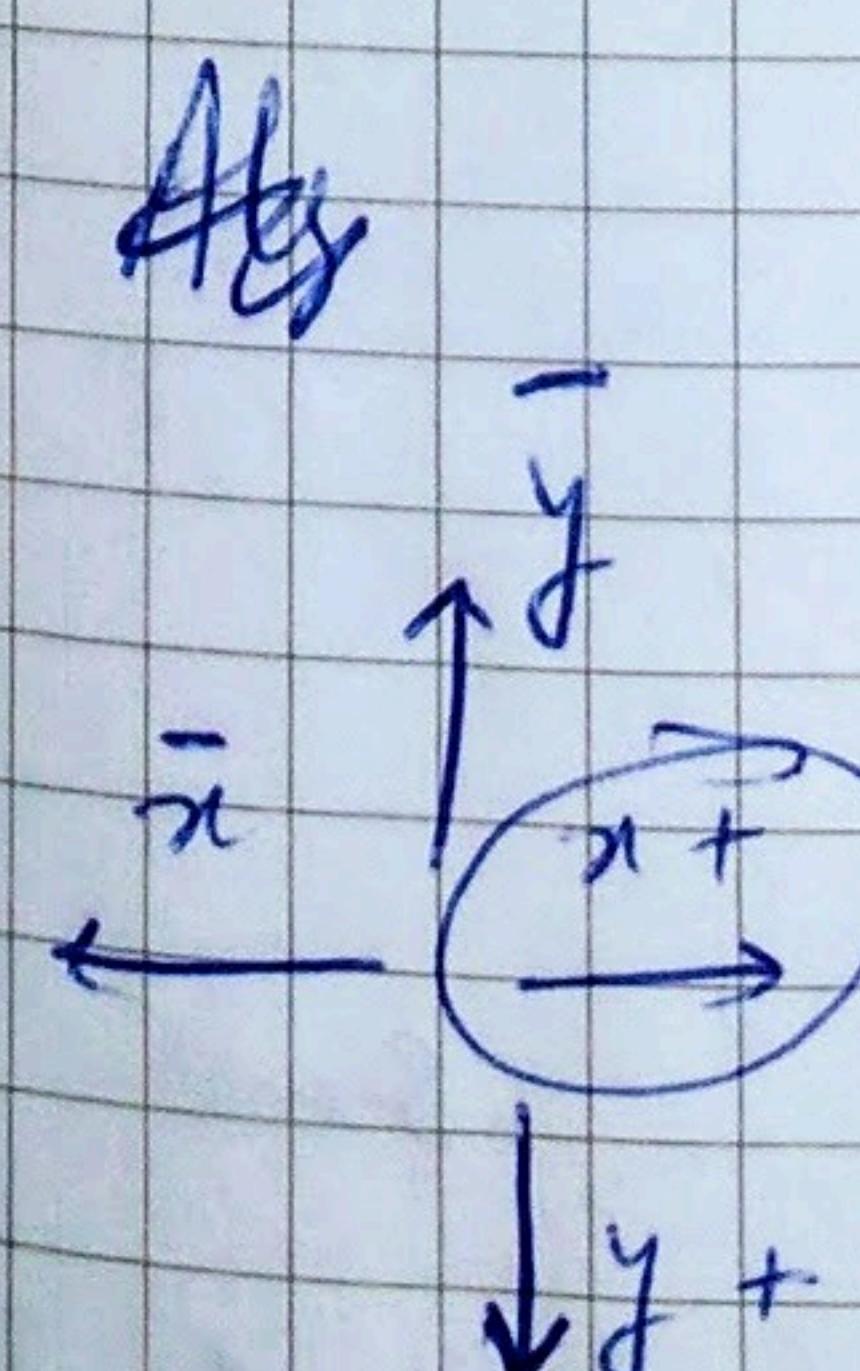


* goal = [4, 5]

→ if (x + y) > -1 →

if (x + y) > -1 →

elif (x)(y) ↓



Algorithm:

(1) - Create empty closed array; same dimensions as origin.

(2) - mark 1st closed

(3) - open = $\{[g, x, y]\}$

when $g=0$: $x = \text{init}[0]$; $y = \text{init}[1]$

while (found = false & resign is false):

if : Open list is empty i.e. length is 0
resign is true

otherwise :

(1) - remove node from 'open'

* reverse sort "open". It'll give you
list is decreasing order.

(2) - now pop the element. This will give
the last element of open, which has smallest
value. Save it in "next"

(3) - $n = \text{next}(1)$; $y = \text{next}(2)$; $g = \text{next}(0)$

(4) - check if n, y matches to goal coordinates
then Set found as true

(5) - If not done :

on loop over delta

* new n_2 is $n + \delta(i)(0)$ & sum for
 y .

* check if x_2 is ^{inside of grid} positive x_2 and its depth is \leq grids
and y_2 "

* check if $\text{closed}(n_2)(y_2)$ is 0 & $\text{grid}(n_2)(y_2)$ is 0

* g_2 is $g + \text{cost}$

* append open with $[g_2, n_2, y_2]$

* n_2, y_2 element of closed ~~should be~~
~~set as~~ | i.e. closed

* Algorithm again.

* Init empty closed with same dimensions as grid.

* $g=0$; $n=\text{init}(0)$; $y=\text{init}(1)$, open = $\{[g, n, y]\}$, cost=1

* $\text{closed}(\text{init}(0))(\text{init}(1)) = 1$ # closed.

* while resign is false and found is false:

if $\text{len}(\text{open})$ is 0:

resign = True

else:

open.sort(); open.reverse(); next = open.pop()

$g = \text{next}(0)$; $n = \text{next}(1)$; $y = \text{next}(2)$

if ($\text{goal}[0]$ is n and $\text{goal}[1]$ is y):

found = True

else:

for index in ~~delta~~ range(len(delta)):

$x_2 = n + \delta(i)(0)$

$y_2 = y + \delta(i)(1)$

if $x_2 \geq 0$ and $x_2 < \text{len}(\text{grid})(0)$ and

$y_2 \geq 0$ and $y_2 < \text{len}(\text{grid})(1)$:

if $\text{grid}(n_2)(y_2)$ is 0 and

$\text{closed}(n_2)(y_2)$ is 0 :

$g_2 = g + \text{cost}$

open.append($[g_2, n_2, y_2]$)

$\text{closed}[n_2][y_2] = 1$

if found is True:

return $[g_2, n_2, y_2]$

else: return fail

→ Draw the path of the robot

Algo:

loop over row & col.

if current element value is 1
then mark current as 'V'
else mark current as 'X'

Algorithm for path tracing.

+ save the index of delta in action matrix
at the time when you loop over delta in path finding.

* mask goal-th element as '*'.

* Now move back

* set n and y as goal in h_{n,y}

* Loop until n & y as init n & y

* we first took next position in
finding algo were

$$n_2 = n + \text{delta}(index(0))$$

$$y_2 = y + \text{delta}(index(1))$$

* here since we recursing back, we'll
do:

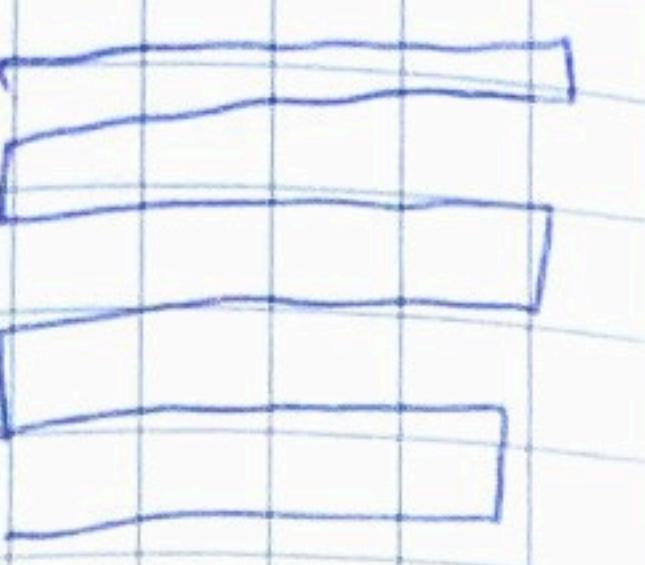
$$n_2 = n - \text{delta}(\text{action}(n, y))(0)$$

$$y_2 = y - \text{delta}(\text{action}(n, y))(1)$$

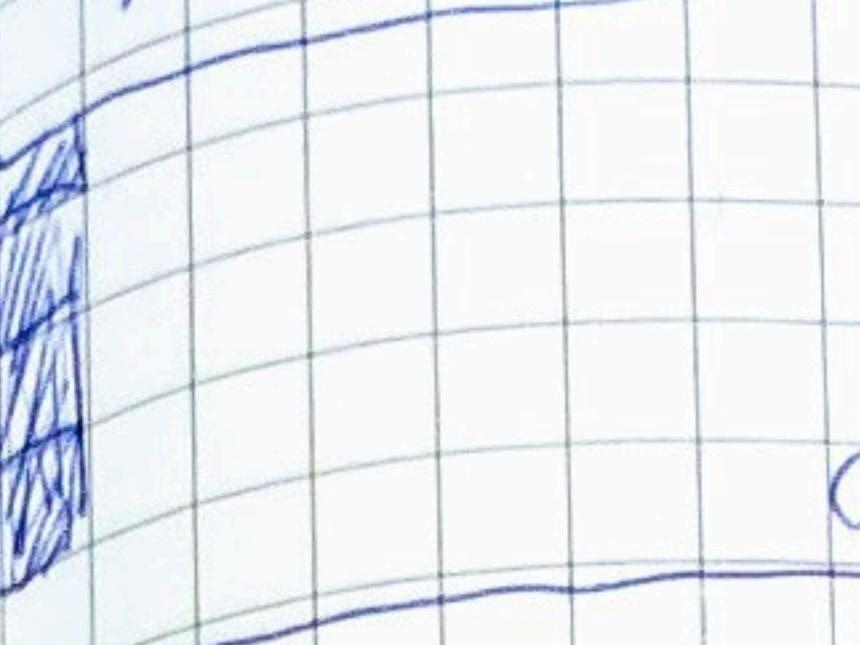
$$n = n_2$$

$y = y_2$; recursion

$$\text{path}(n_2, y_2) = \text{delta_name}(\text{action}(n, y))$$



A* Method



g

+ In normal expansion grid:

$$\text{Open } (0,0), g$$

+ In Heuristic expansion grid:

$$\text{open } (0,0), g, g+h(n,y)$$

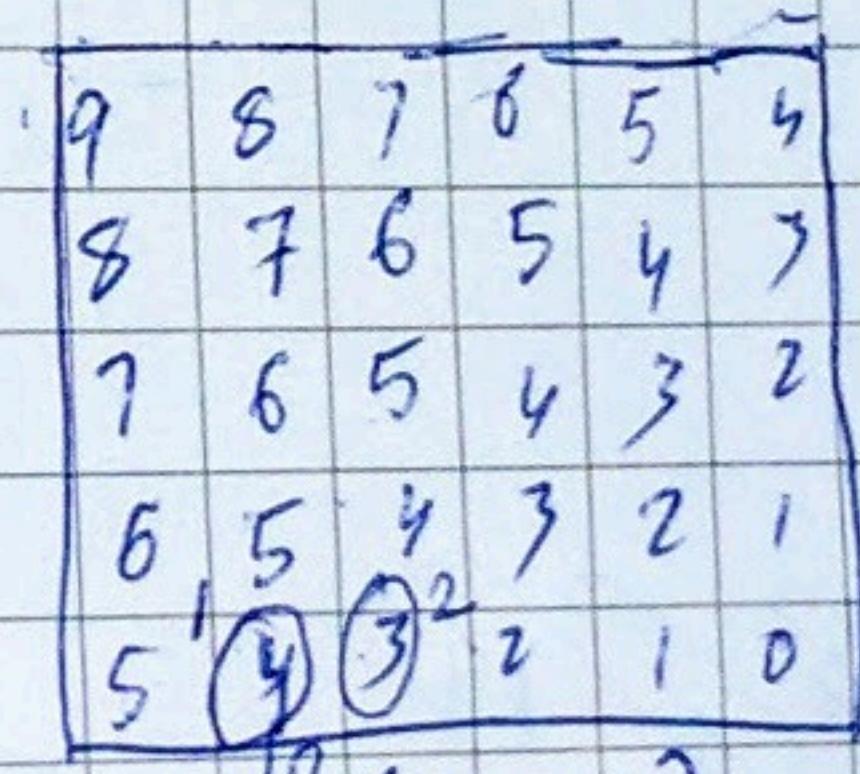
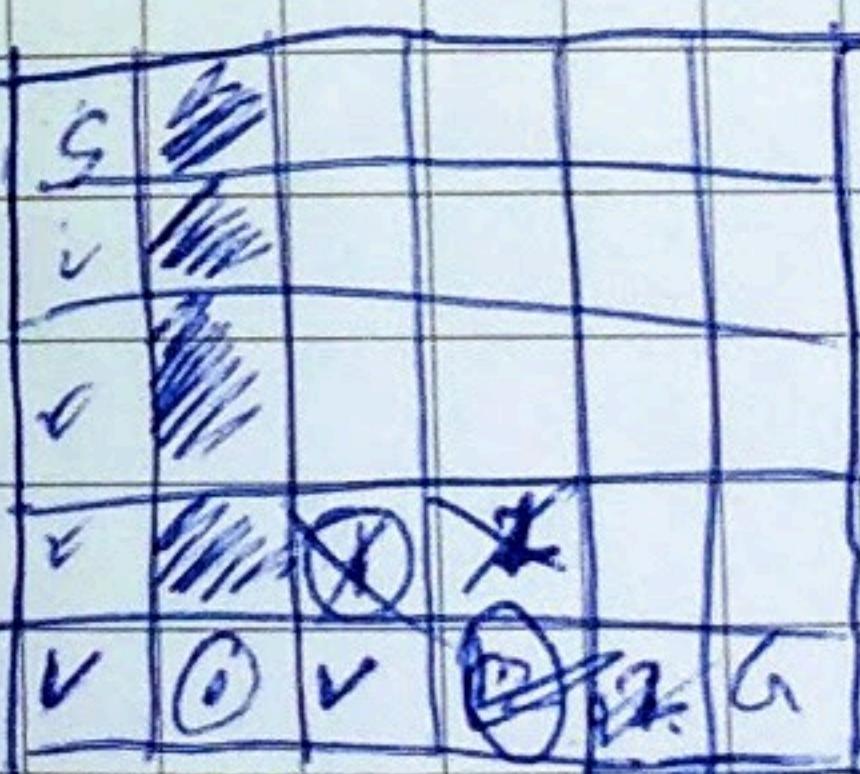
$$\text{And } f = g + h(n,y)$$

So here:

$$\text{open } (0,0), 0, 0+9$$

New during expansion, we'll remove
element with lowest 'f' value i.e.,
not the lowest 'g' value

Consider:



1- open [0,0], 0, 9

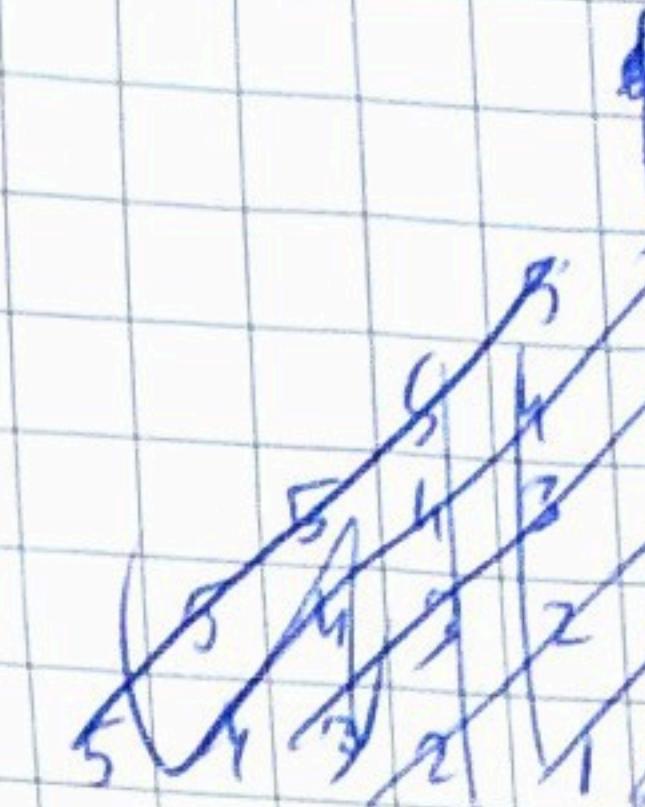
2- open [1,0], 5, 5+4 [1,1], 6, 6+3

$f = g + h(n,y)$

3- open [1,2], 6, 6+3 [3,2], 7, 7+4

[3,3], 8, 11

* So in A*, heuristic function table
provides the additional info to reduce
expansions



9	8	7	6	5	4
8	7	6	5	4	3
7	6	5	4	3	2
6	5	4	3	2	1
5	4	3	2	1	0

9	8	7	6	5	4
8	7	6	5	4	3
7	6	5	4	3	2
6	5	4	3	2	1
5	4	3	2	1	0

* $h(n,y) \leq \text{dist. to goal}$

This $h(n,y)$ is used in freeform navigation

+ In reality, we don't measure
of grids to the target
but the euclidean dist.
to a target location

* If $h(n,y) = 0$ Then it
falls back to normal
expansion grid method.

/// → means this node
is expanded

here f is
small,
so we
choose
it

[4,3], 7, 7+2

here, its 1st time
A* makes the difference

[4,4], 8, 9

Preferred

* grid:

0	0 1 0 0 0 0
1	0 1 0 0 0 0
2	0 1 0 0 0 0
3	0 1 0 0 0 0
4	0 1 0 0 0 0
5	0 0 0 0 1 0

0	1 0 0 0 0 0
1	0 1 0 0 0 0
2	0 1 0 0 0 0
3	0 1 0 0 0 0
4	0 1 0 0 0 0
5	0 0 0 0 1 0

grid i: using Exp. Grid Method:

0 -1
1 -1
2 -1
3 -1
4 -1
5 -1

0 -1 14 18 -21 23
1 -1 11 15 19 -27
2 -1 9 12 16 20
3 -1 7 10 13 17
4 5 6 8 -1 24

with heuristic

0 p 2 3 4 5
1 9 8 7 6 5 4
2 8 7 6 5 4 3
3 7 6 5 4 3 2
4 6 5 9 3 2 1
5 5 9 3 2 1 0

0 1 2 3 4 5
1 0 1 0 0 0 0
2 0 1 0 0 0 0
3 1 0 1 0 0 0
4 0 1 0 0 0 1 0

open

[0, 0], 0, 9

[1, 0], 1, 9

[2, 0], 2, 9

[3, 0], 3, 9

[4, 0], 4, 9

[4, 1], 5, 9

[5, 1], 6, 9

[3, 1], 7, 9

[2, 1], 8, 13

[3, 2], 8, 11

[2, 2], 9, 13 [3, 3], 9, 11

[3, 5], 10, 11

[4, 5], 11, 11

Dynamic Programming For Robot Path Planning

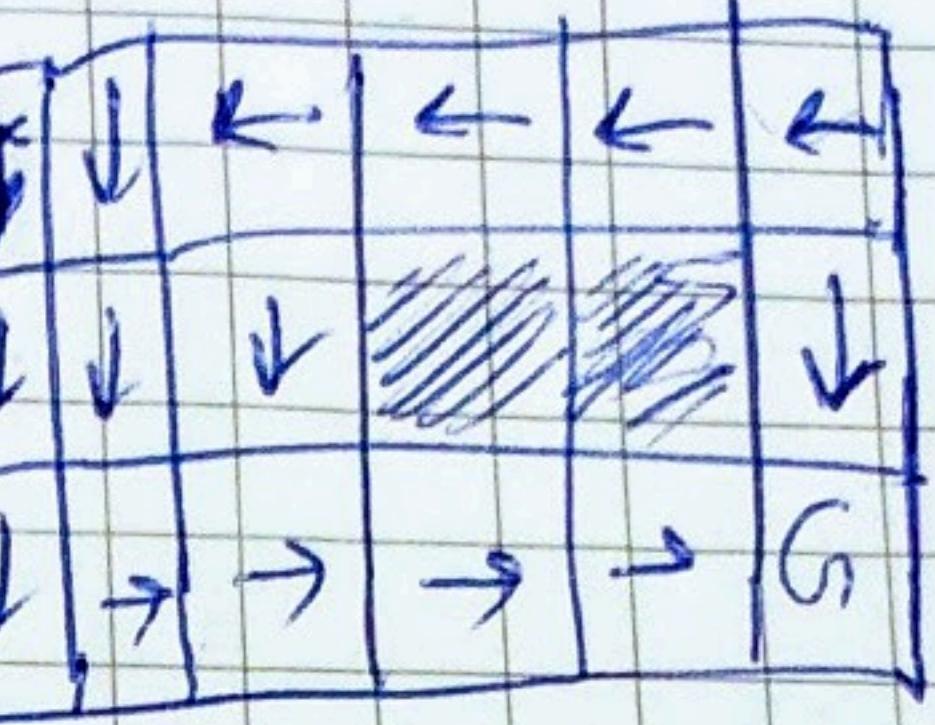
Given:

- 1- Map
- 2- Goal.

Outputs:

Best path from Anywhere

* every point
can be
located as
start point



- * dynamic programming gives optimal action to do at every single gridcell
- * every cell has a label called policy

A function which maps grid cell to action

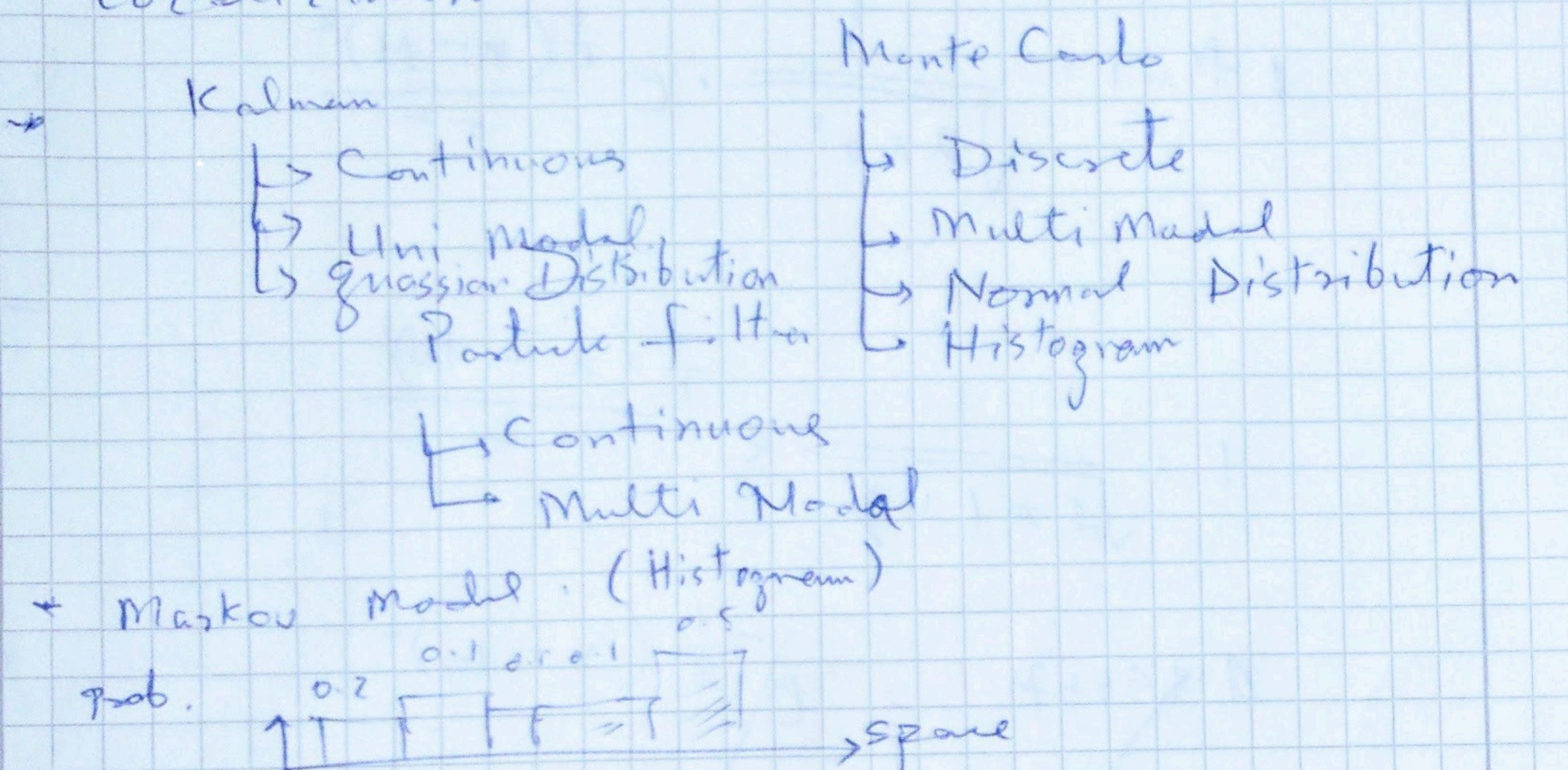
(n, y) → action (↑ ↓ ← →)

* Stochastic environment
→ outcomes of actions
are non-deterministic

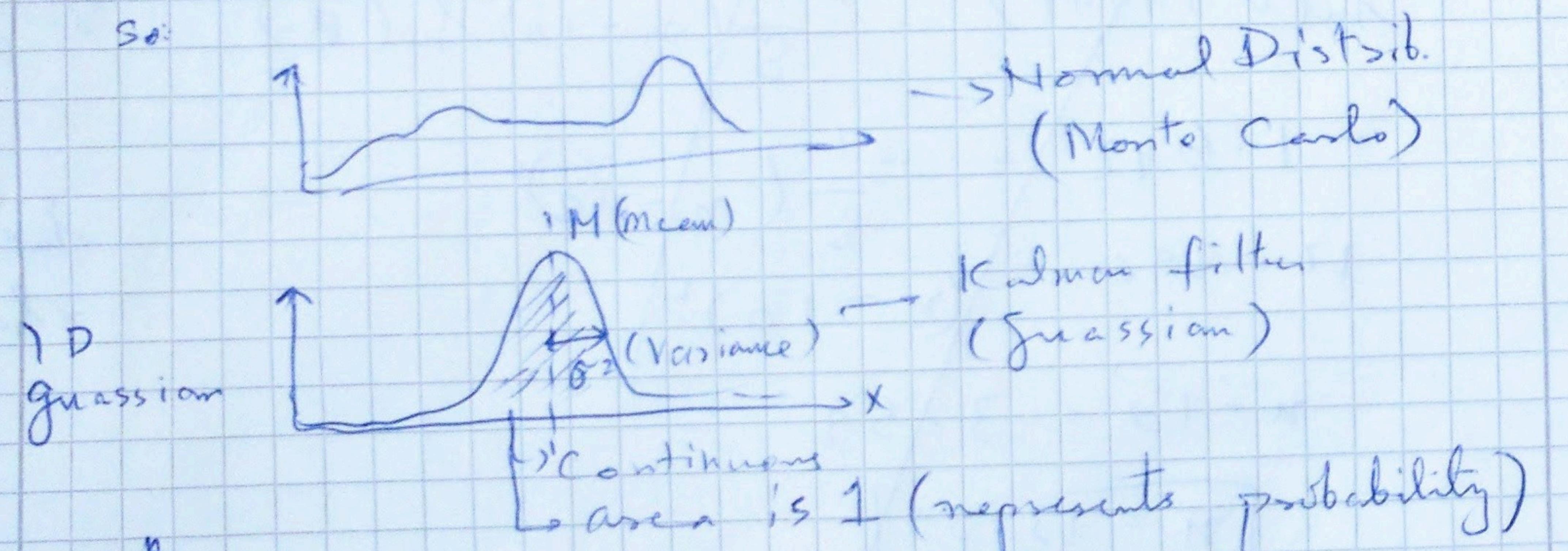
① Skimming Kalman filters — Sebastian Thrun

Laser Range Finder, GPS

used for tracking, similar to Monte Carlo localization



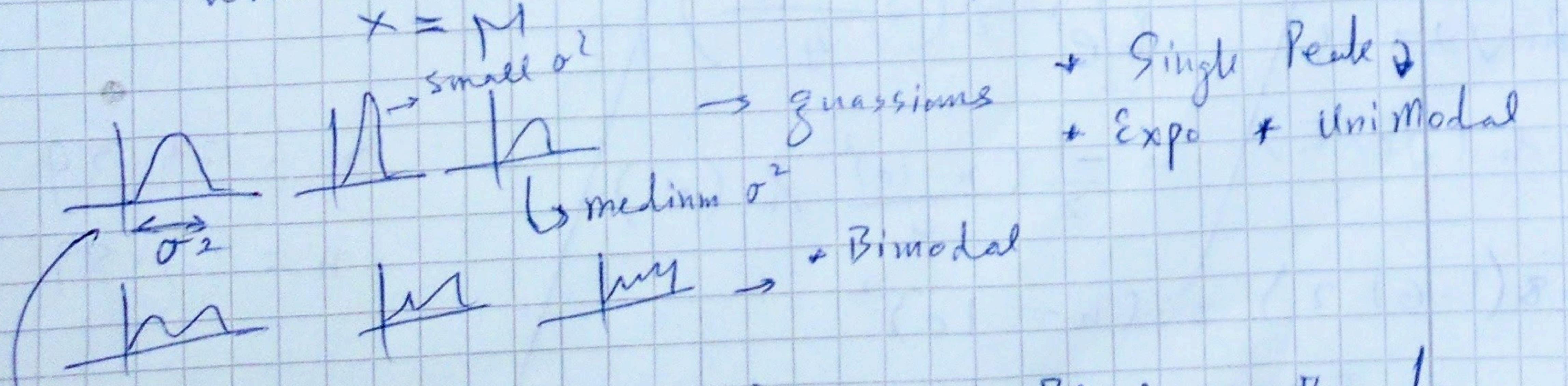
So:



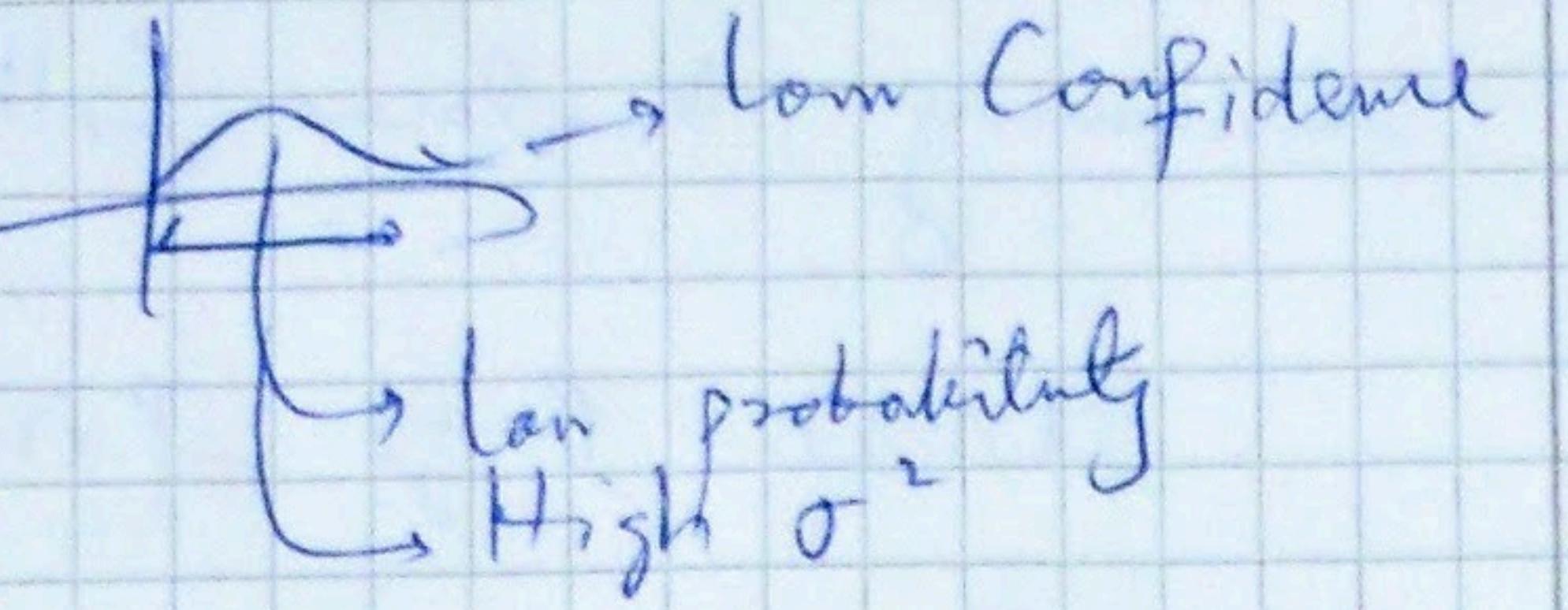
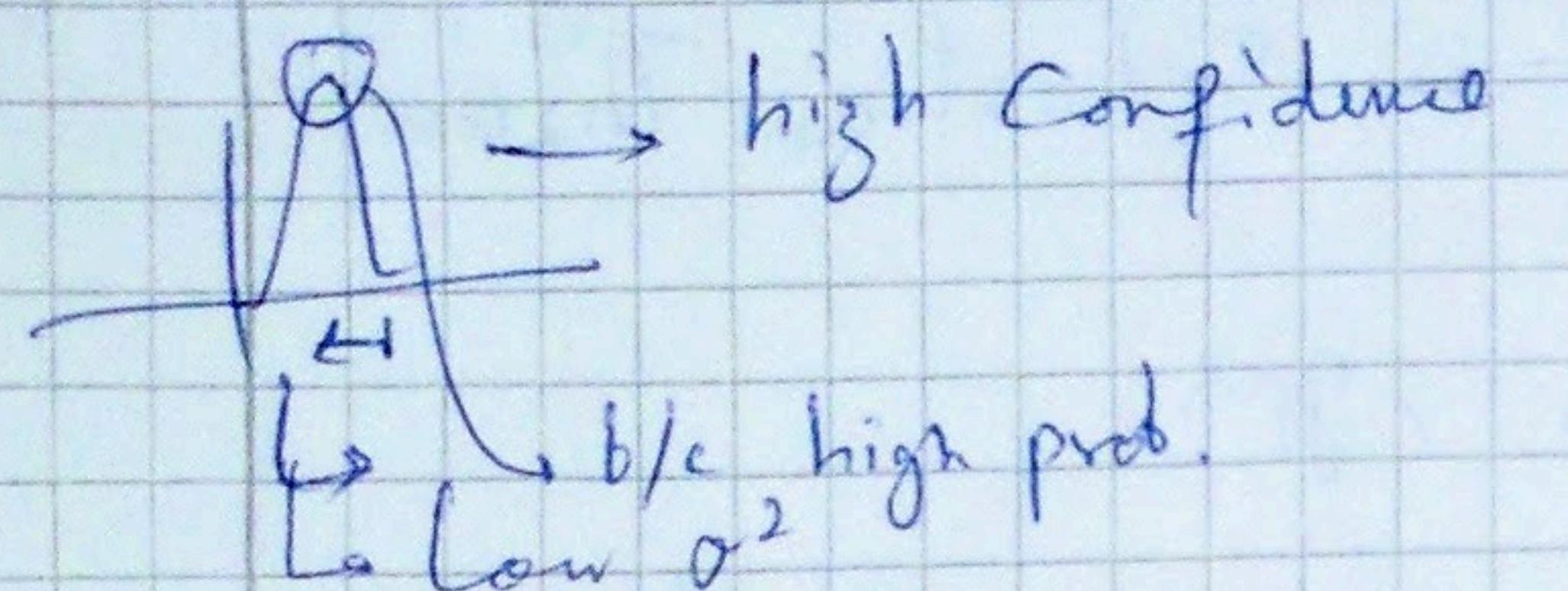
So, rather than histogram we use Gaussian distribution (M, σ^2) for estimation

$$f(x) = \exp -\frac{1}{2} \frac{(x-\mu)^2}{\sigma^2} \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right), \forall x \rightarrow \text{Random Variable}$$

when $x = \mu$ \rightarrow for normalization



So: Larger σ^2 means $f(x)$ matters less
So: Lesser peaks $\&$ more uncertain is system



+ gaussian is used as "belief" in Kalman

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \cdot e^{-\frac{1}{2} \frac{(x-M)^2}{\sigma^2}}$$

$$f(x) = \frac{1}{\sqrt{2\pi(4)}} \cdot e^{-\frac{1}{2} \frac{(x-10)^2}{4}}$$

$$0.19947 = e^{-\frac{1}{8}(n-10)^2}$$

$$\ln(0.19947) = -\frac{1}{8}(n-10)^2 \ln(e)$$

$$-1.612 = -\frac{1}{8}(n-10)^2$$

$$12.896 = (n-10)^2$$

$$n-10 = 3.59$$

$$n = 13.59$$

$$\frac{1}{\sqrt{2\pi(4)}} \cdot e^{-\frac{1}{2} \frac{(13.59-10)^2}{4}}$$

$$\ln(\frac{1}{\sqrt{2\pi(4)}}) = \ln(e^{-\frac{1}{2} \frac{(n-10)^2}{4}})$$

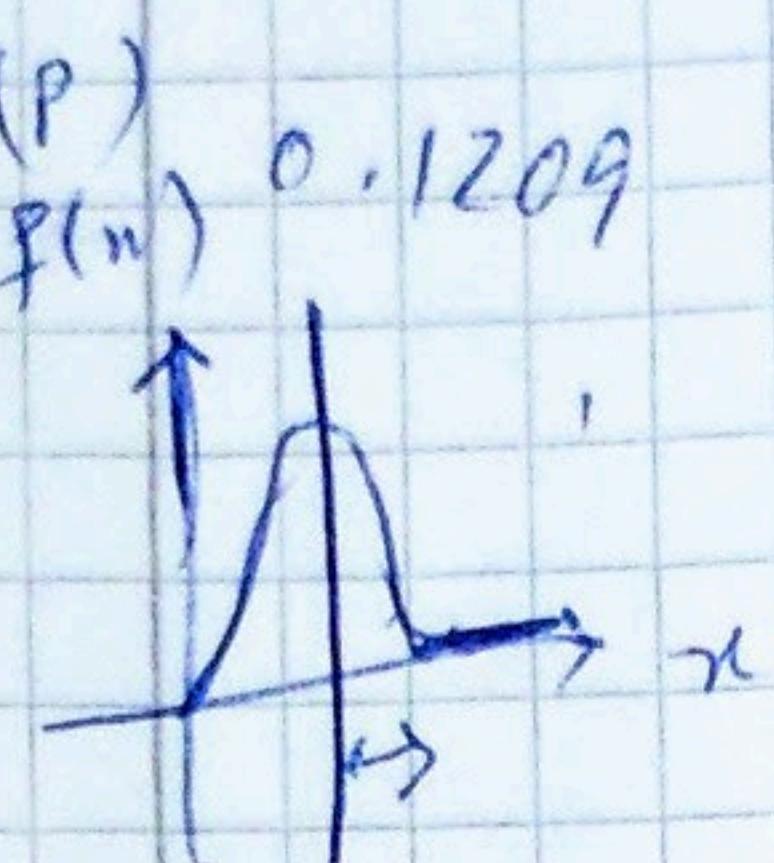
$$\ln(\sqrt{2\pi n}) = -\frac{1}{2} \frac{(n-10)^2}{4} \ln(e)$$

$$-8(1.612) = (n-10)^2$$

$$-12.8966 = n^2 - 20n + 100$$

$$n^2 - 20n + 112.8966 = 0$$

$$\sigma^2 = 2ab + b^2$$

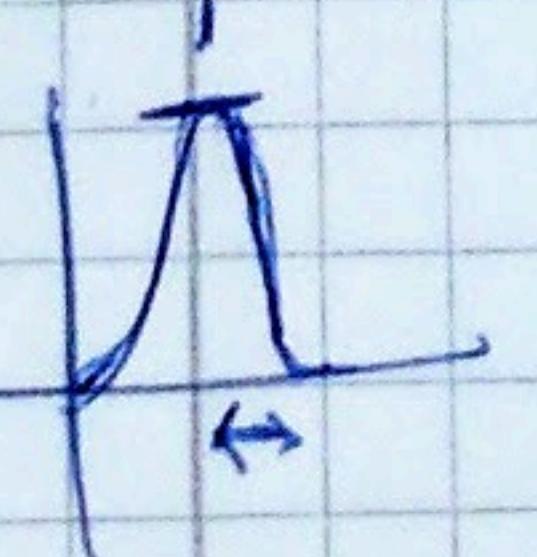


$$\log(P)$$

$$\ln(e) = \ln(55)$$

$$\ln(e) = \ln(55)$$

$$n =$$



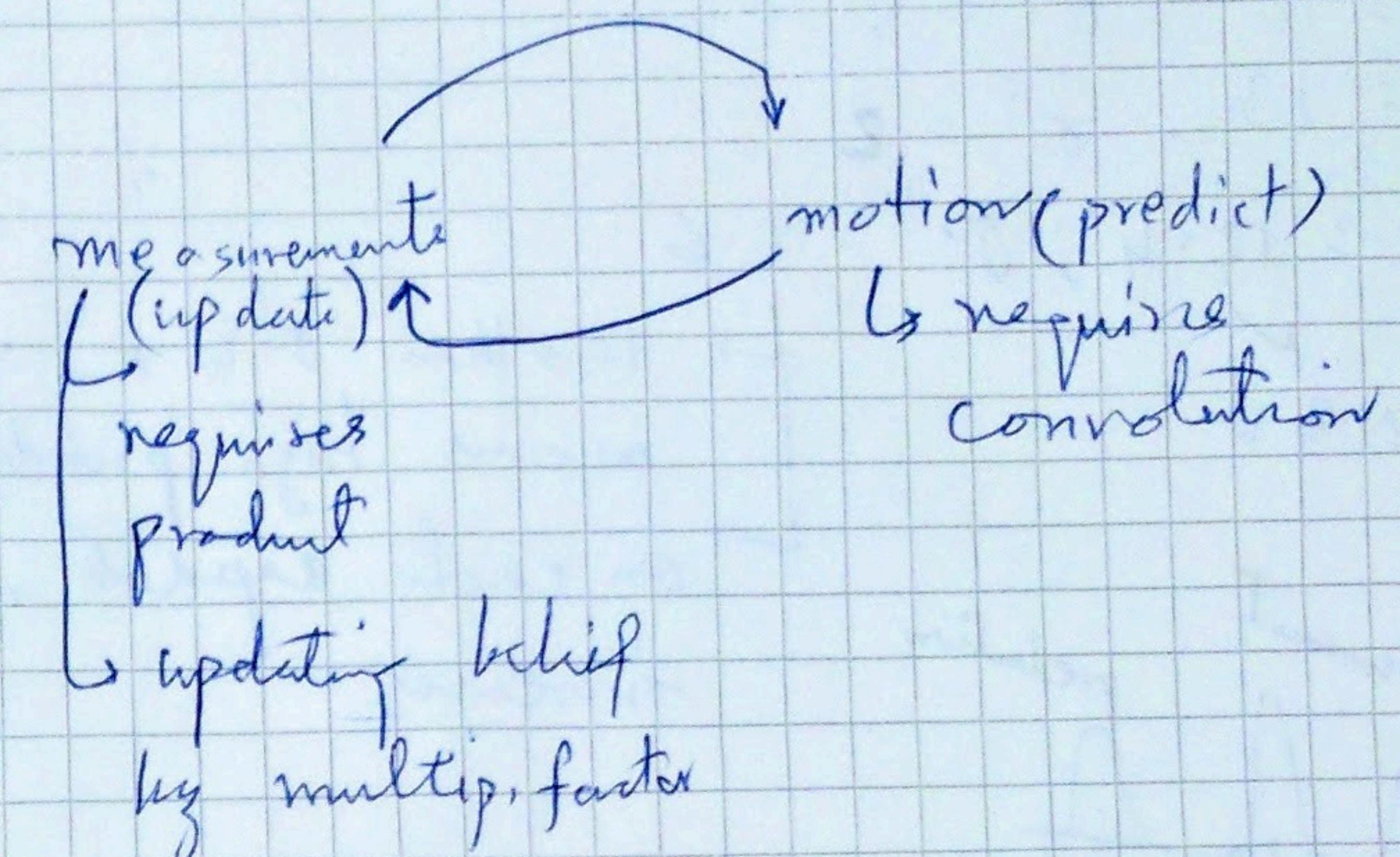
$$n = 24.59$$

$$n = -4.59$$

⑦ $f(x)$ is max. when $x = M$ (rand. variable = mean)

$f(x) = 1 \Rightarrow x = M \Rightarrow \sigma^2 = \frac{1}{2\pi}$

+ Kalman filter



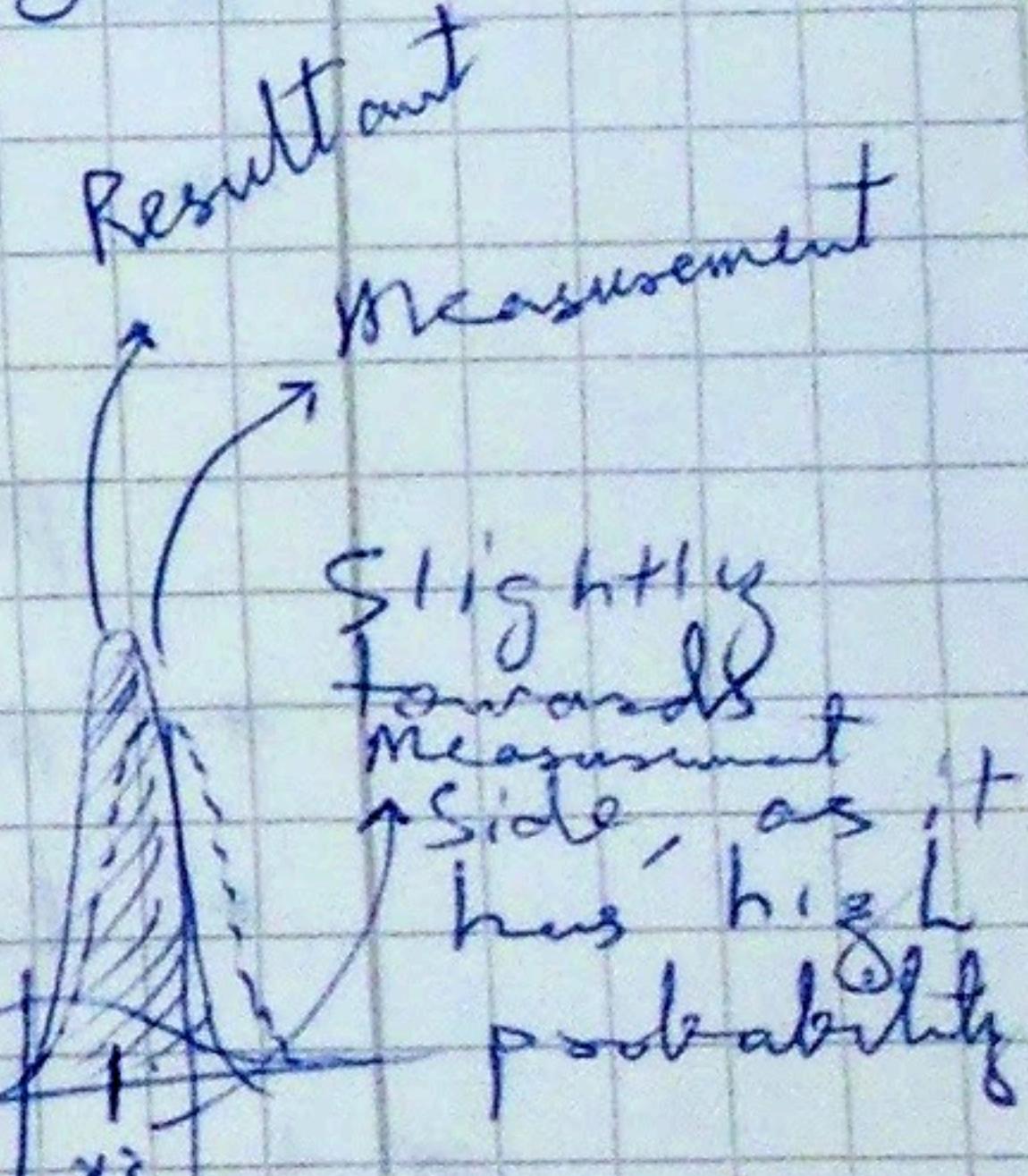
+ In measurement, we update our belief using Baye's Rule (apriori & aposteriori) R_{ii} (mmse)

in motion, we keep track of where total probability went when we moved, using Law of total probability.

Measurement
(Update)
Motion
(Prediction)
Bayes Rule
(Product)

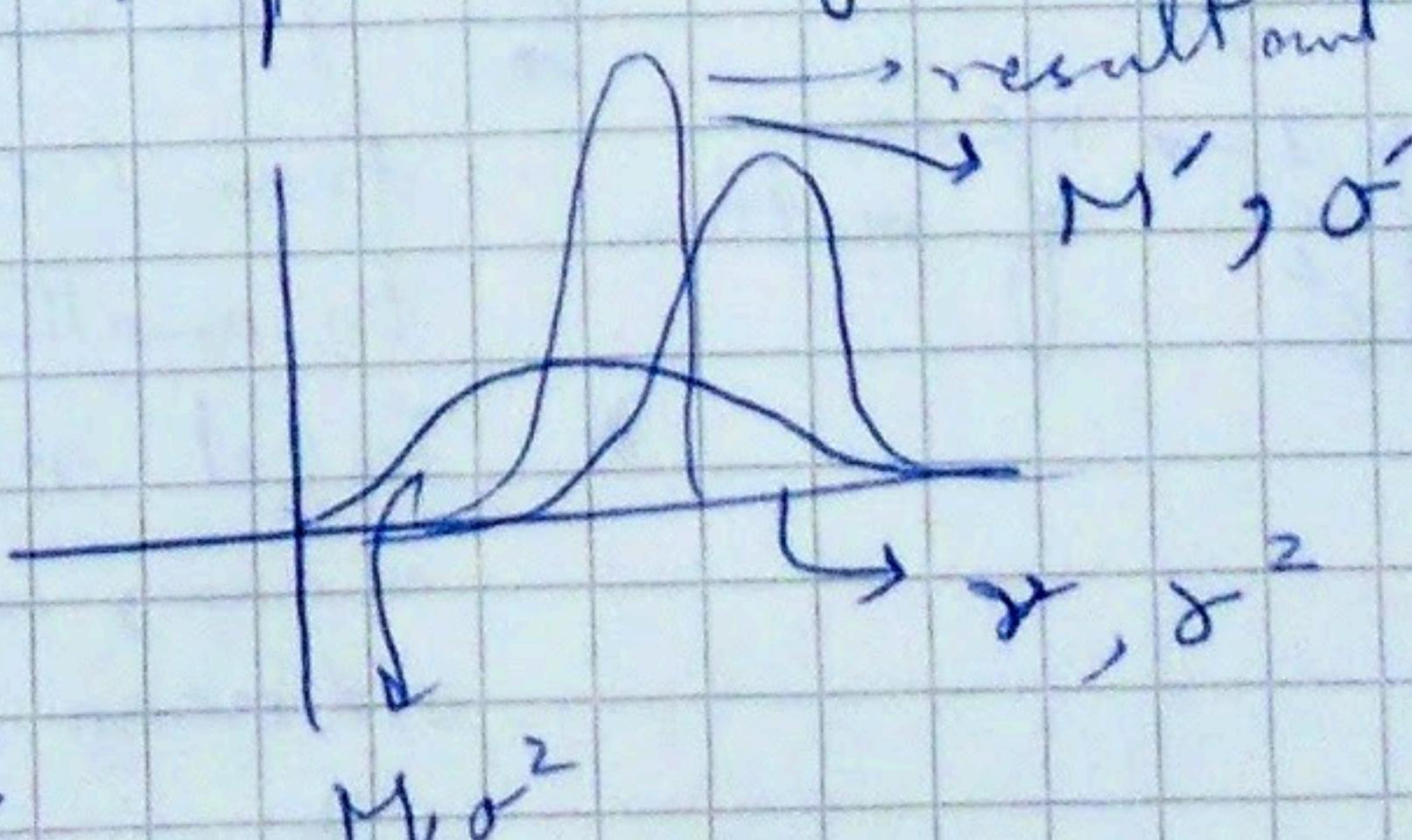
Total Probability
(Convolution)

prediction



+ More measurements means greater certainty. \Rightarrow

\uparrow probability \downarrow covariance



so: M', σ^2

$$\Rightarrow M' = \frac{M(\gamma^2) + V(\sigma^2)}{\gamma^2 + \sigma^2} \rightarrow \text{weighted sum}$$

$$\Rightarrow \sigma'^2 = 1 / (\gamma^2 + \sigma^2) \rightarrow \text{unaffected by means}$$

+ And the resultant probability will be higher than both prediction & update, hence lesser covariance

$$\begin{aligned} M &= 10 & \sigma^2 &= 4 \\ V &= 12 & \sigma^2 &= 4 \\ M' &= 11 & \sigma'^2 &= \frac{1}{\left(\frac{1}{4} + \frac{1}{4}\right)} = 2 \end{aligned}$$

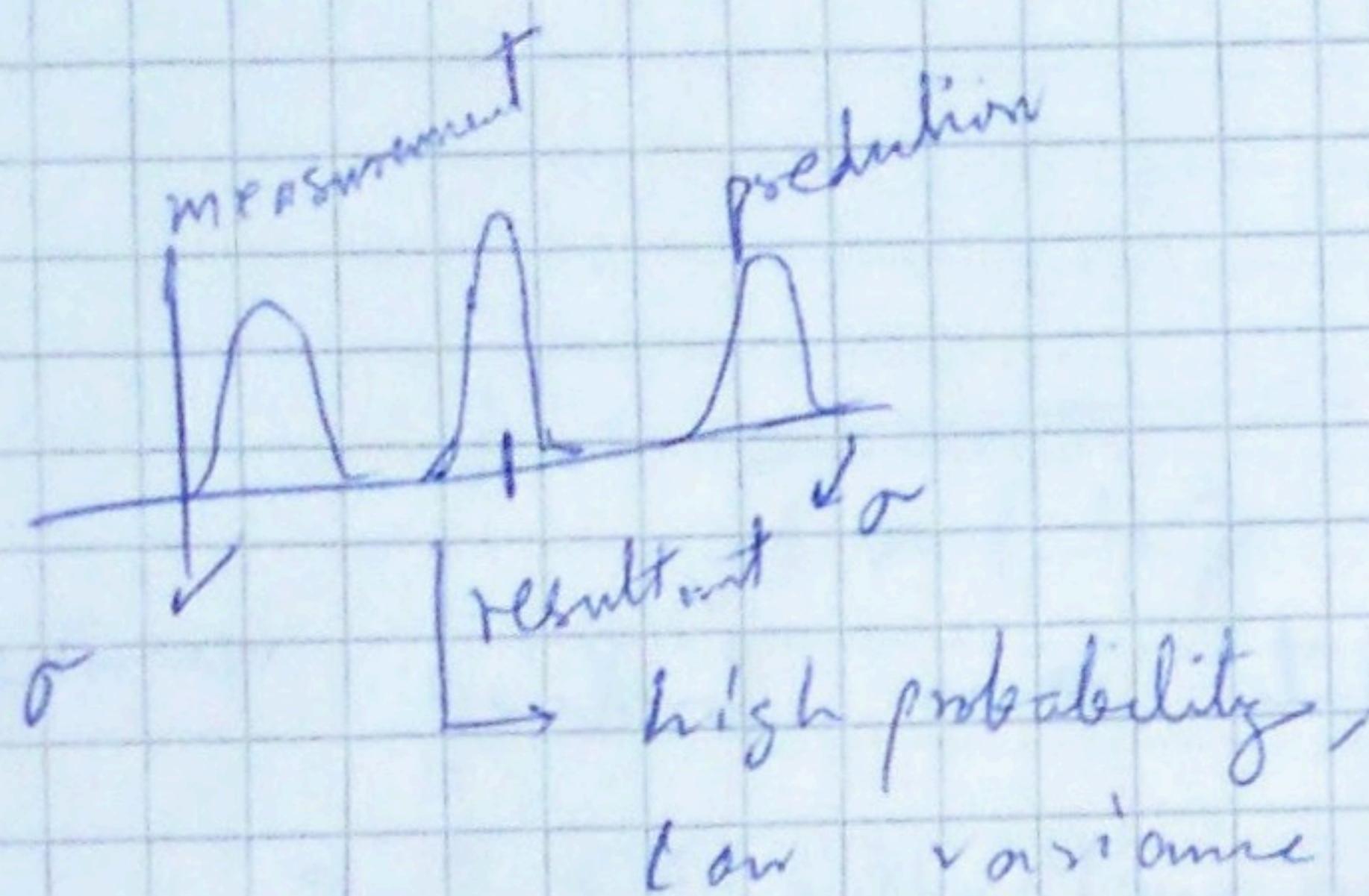
$$M = 10, \sigma^2 = 8$$

$$V = 13, \sigma^2 = 2$$

$$M' = 12, \sigma^2 = 1.6$$

b/w M, V

- less than σ_M^2, σ_V^2 which means high probability
- on each update, probability increases



As:

$$\sigma'^2 = \frac{1}{\frac{1}{\sigma^2} + \frac{1}{\sigma^2}} = \frac{\sigma^2}{2} = \text{less than } \sigma^2$$

It's b/c we got more information than anyone of them. It results in narrow σ' .

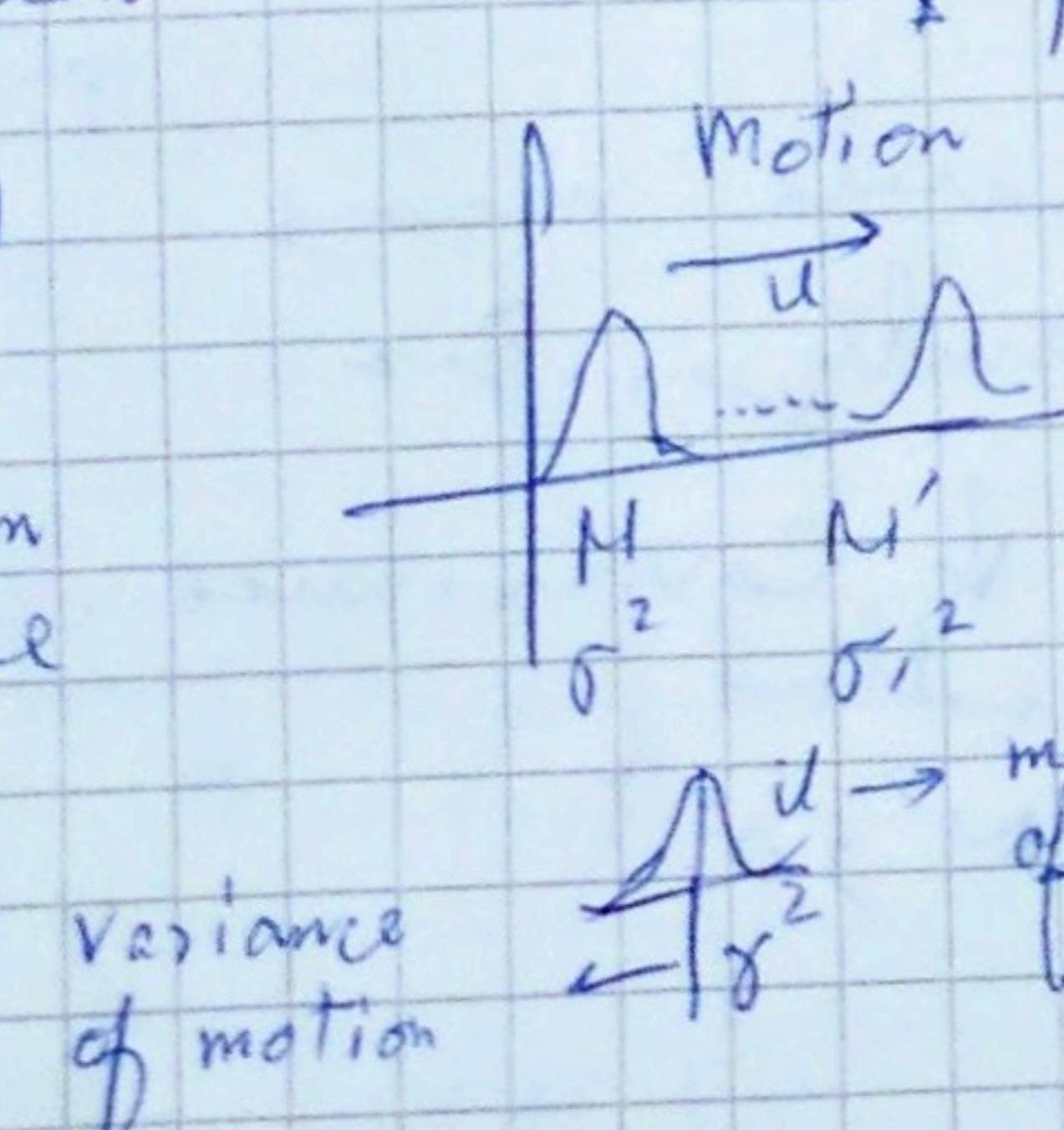
Measurement Update

* Multiplication

* Bayes' Rule \rightarrow mean

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2} \left(\frac{(x - M)^2}{\sigma^2} \right)}$$

Variance
(confidence)



Motion Update

* Prediction

* Convolution (Addition)

* Total Probability

$$M' = M + u$$

$$\sigma'^2 = \sigma^2 + \gamma^2$$

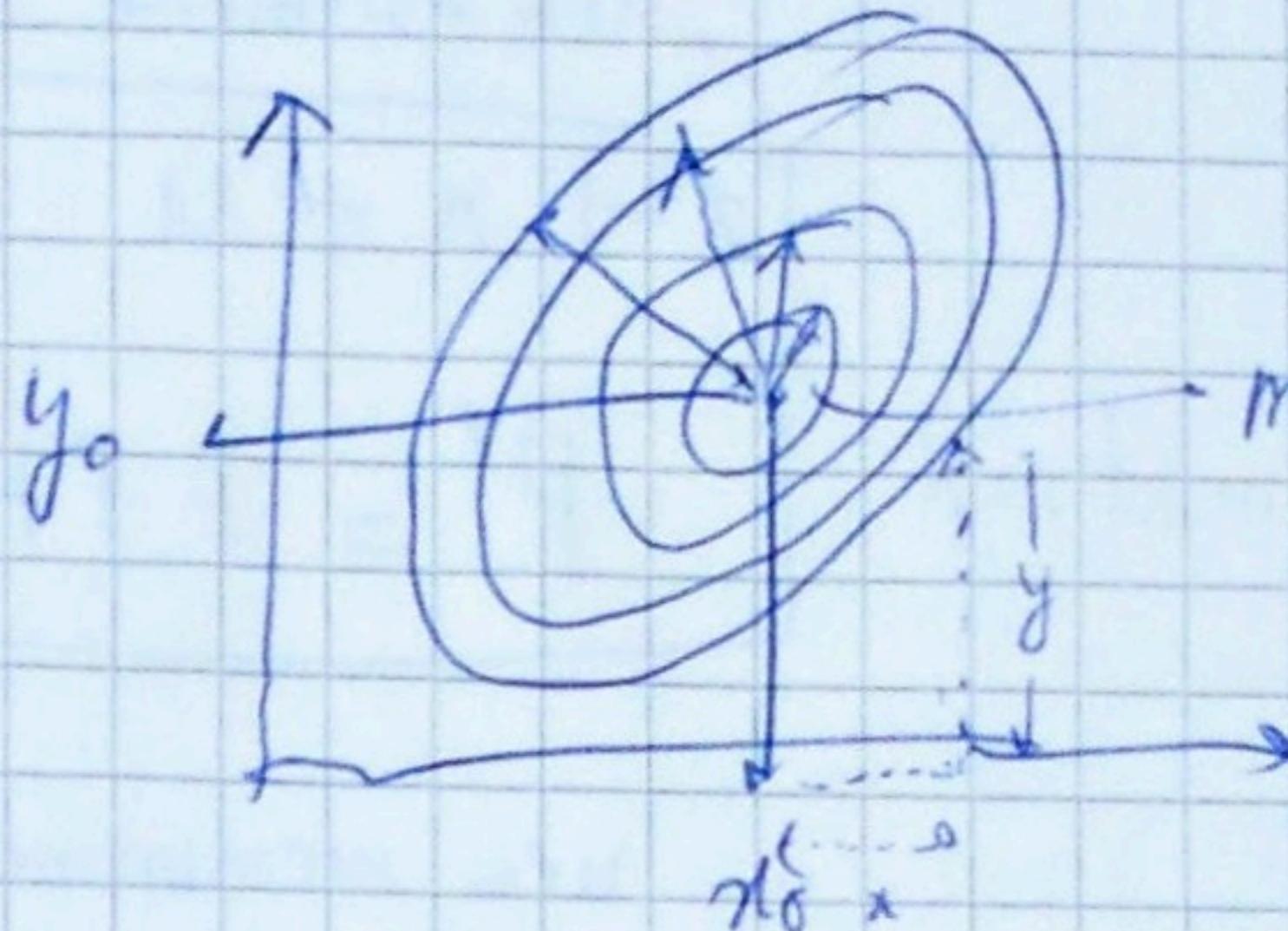
So: you moved from one loc. to another.

* To get new mean, add old mean w/ motion mean.

* To get new variance, add old variance w/ motion variance.

③ Multivariate Gaussians for Kalman Filter

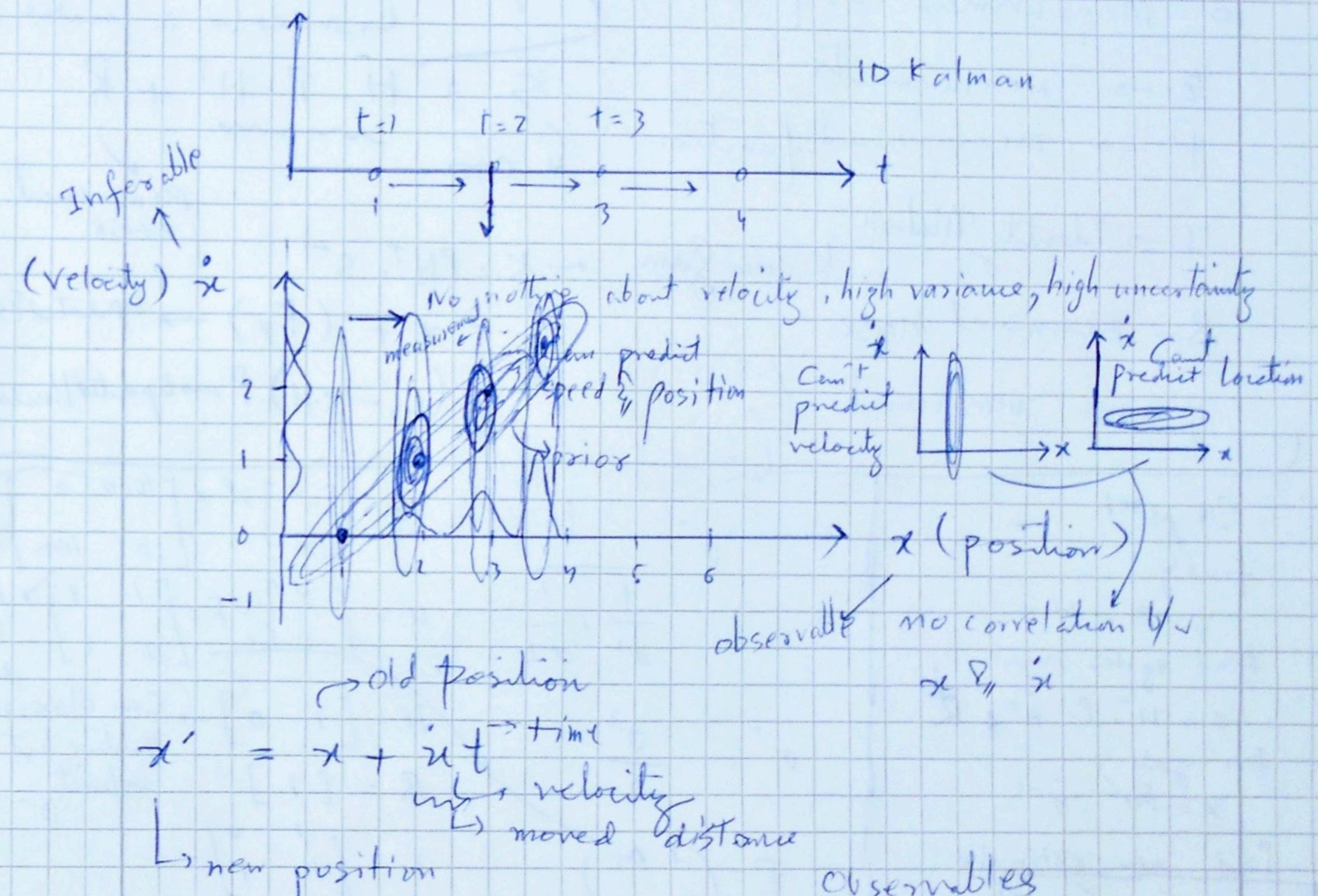
④



2D Gaussian

→ mean is represented by Contours.

→ Here x, y are correlated, so if I have info about x then I have estimate for y .



$$x' = x + v t \quad \begin{matrix} \rightarrow \text{time} \\ \text{in}, \text{velocity} \\ \rightarrow \text{moved distance} \end{matrix}$$

Kalman Filter States

$$\begin{pmatrix} x' \\ v \end{pmatrix} = \begin{pmatrix} 1 & \Delta t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ v \end{pmatrix}$$

→ only position

$$z = \begin{pmatrix} 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ v \end{pmatrix}$$

measurement \checkmark
no velocity
(velocity not observable)

Observables
 (\quad)

Hidden

$$\begin{cases} x' = x + v(1) \\ x' = x \end{cases}$$

new pose
new Velocity
uniform speed.

→ Kalman Filter In Higher Dimension

→ prediction Step:

$$\begin{aligned} \hat{x} &\rightarrow \text{new estimate} \\ x &\rightarrow \text{estimate} \end{aligned}$$

$F \rightarrow$ state transition matrix

$u \rightarrow$ motion vector

$P \rightarrow$ Uncertainty Covariance

→ Measurement Step:

$z \rightarrow$ measurements

$H \rightarrow$ measurement function

$I \rightarrow$ Identity Matrix

Kalman Gain

$R \rightarrow$ Measurement noise

$y \rightarrow$ new measurement

$$\begin{aligned} \text{new estimate} \\ \hat{x} = f\hat{x} + u \\ P' = FPF^T \end{aligned}$$

$$\begin{aligned} \text{new measurement} \\ y = z - H\hat{x} \\ S = H \cdot P \cdot H^T + R \\ \text{error} \quad \text{Measurement noise} \end{aligned}$$

$$\begin{aligned} \hat{x}' = \hat{x} + (Ky) \rightarrow \text{updated estimate} \\ P' = (I - K \cdot H) \cdot P \rightarrow \text{updated uncertainty} \end{aligned}$$

Steps = 1

find y'

$$y = z - H\hat{x}$$

find system error

$$S = H \cdot P \cdot H^T + R$$

find gain:

$$K = PH^T \cdot S^{-1}$$

Find new estimate:

$$\hat{x}' = \hat{x} + Ky$$

Find new uncertainty:

$$P' = (I - K \cdot H) \cdot P$$

Step = 2:

$$P' = FPF^T$$

$$\hat{x} = f\hat{x} + u$$

$$F = \begin{pmatrix} 1 & \Delta t \\ 0 & 1 \end{pmatrix}$$

$$\Delta t = \begin{pmatrix} 1 & \Delta t & \Delta t \\ 0 & 1 & \Delta t \\ 0 & 0 & 1 \end{pmatrix}$$

$$x = f\hat{x} + u$$

$$F = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

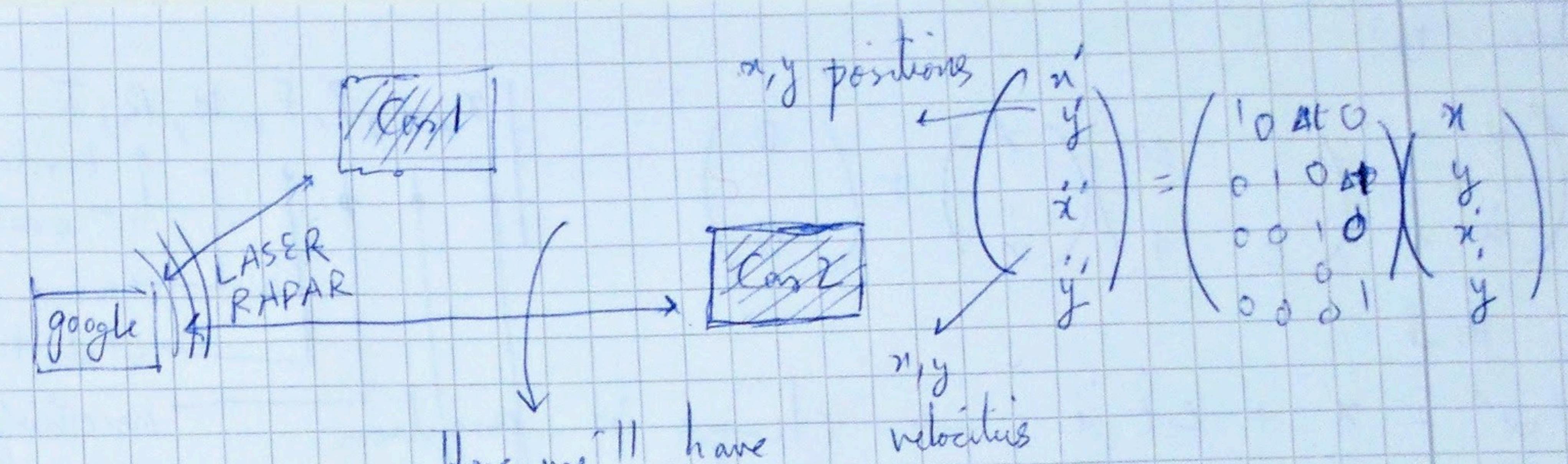
$$(g) = \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix}$$

$$\begin{aligned} \hat{x} &= \begin{bmatrix} 0 \\ 0 \end{bmatrix}; P = \begin{bmatrix} 1000 & 0 \\ 0 & 1000 \end{bmatrix} \text{ high position uncertainty} \\ \hat{x}' &= \begin{bmatrix} 0 \\ 0 \end{bmatrix}; F = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \text{ high velocity uncertainty} \\ H &= \begin{bmatrix} 1 & 0 \end{bmatrix} \rightarrow \text{can observe position but not velocity} \\ R &= [1] \end{aligned}$$

$$\begin{aligned} \sigma' &= \frac{\sigma^2}{2} \\ F &= \begin{pmatrix} 1 & \Delta t \\ 0 & 1 \end{pmatrix} \\ \Delta t &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\ I &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\ z &= [1, 2, 3] \end{aligned}$$

$$\begin{aligned} \text{matrix}([m[n]]) \\ x = F\hat{x} + bu \end{aligned}$$

$$\begin{aligned} A &= \begin{pmatrix} 1 & \Delta t \\ 0 & 1 \end{pmatrix} \\ x &= f\hat{x} + u \\ 2 & [2.998] \\ 2 & [0.999] \end{aligned}$$

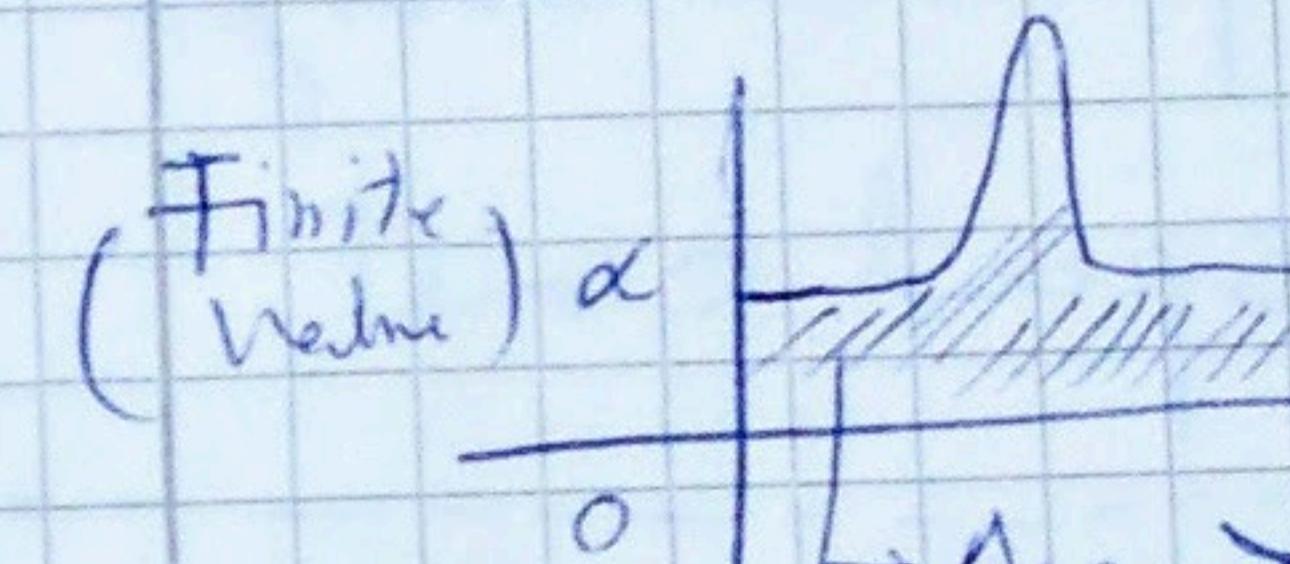


Here we'll have velocities

Correspondent problem where we don't know the data is from which

$$\begin{aligned} \text{Car} \\ \text{grass3 (resultant)} \sigma^2 = 0.5(\sigma^2) \\ \text{grass2} (\sigma) \\ \text{grass1} (\sigma) \end{aligned}$$

* Heavy-tail Gaussian



It's not possible to represent tail gaussian with:

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2} \left(\frac{x-\mu}{\sigma^2} \right)^2}$$

B/c

for $x \rightarrow \infty$ $f(x) = 0$ for Gaussian b/c $e^{-\frac{1}{2} \left(\frac{x-\mu}{\sigma^2} \right)^2} \rightarrow 0$

Its invalid probability distribution b/c area under the curve is > 1 (it diverges) in

case of H.Tail gate gaussian

* $\begin{pmatrix} x \\ v \end{pmatrix} \rightarrow 1 \text{ dimensional}$ \rightarrow dim. pose
 \rightarrow dim. velocity



(see previous diagram like that, but H.T was for x, y, \dot{x}, \dot{y})

$\begin{pmatrix} x \\ y \\ v_x \\ v_y \end{pmatrix} \rightarrow 2 \text{ dimensional}$

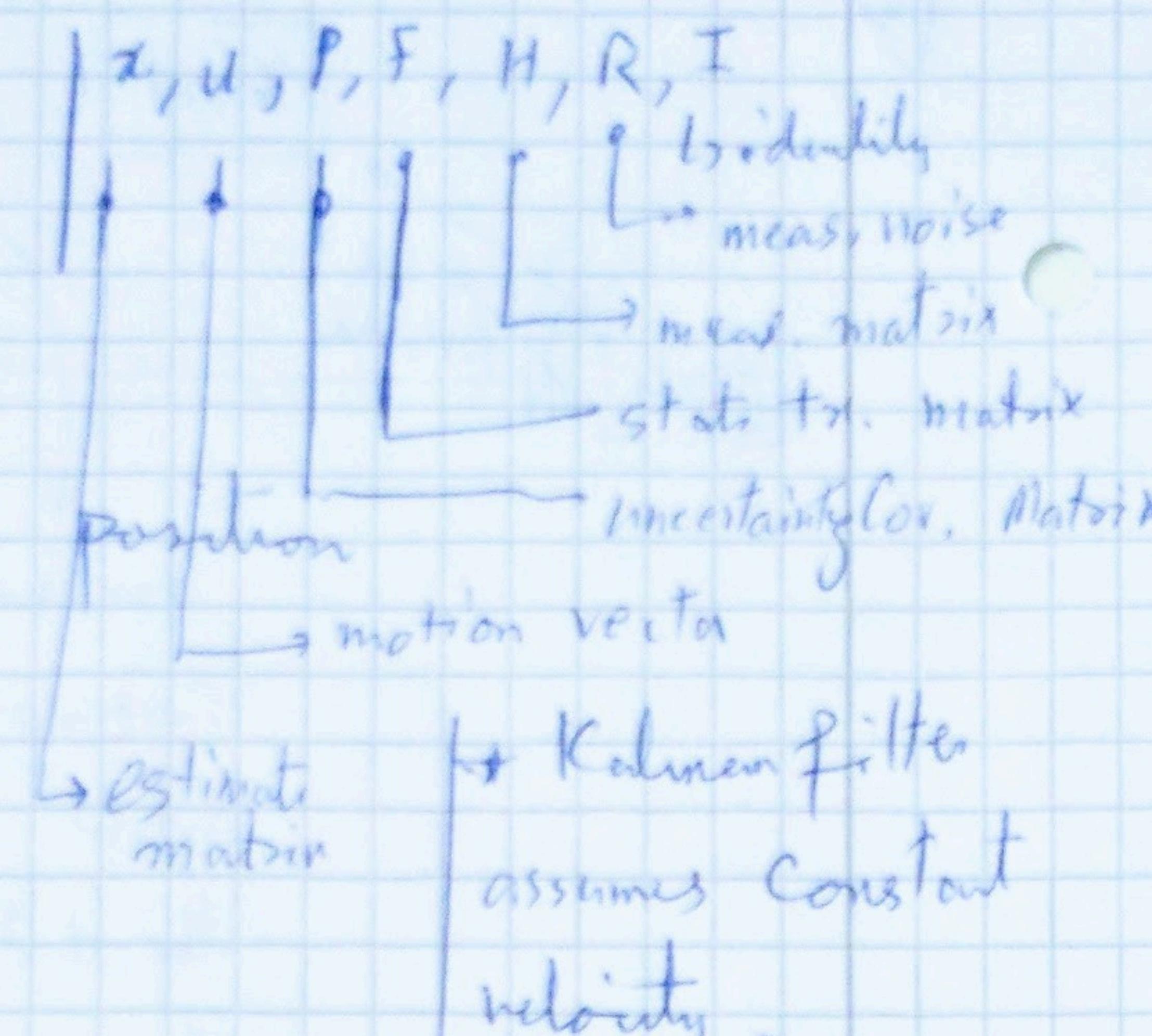
for 1D:

$$\begin{pmatrix} x' \\ \dot{x}' \end{pmatrix} = \begin{pmatrix} 1 & \Delta t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ \dot{x} \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

So that:

$$x' = x + \Delta t \dot{x} \rightarrow \text{change in position}$$

$\dot{x}' = \dot{x} \rightarrow \text{const. speed.}$



for 2D:

$$\begin{pmatrix} x' \\ y' \\ \dot{x}' \\ \dot{y}' \end{pmatrix} = \begin{pmatrix} 1 & 0 & \Delta t & 0 \\ 0 & 1 & 0 & \Delta t \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ \dot{x} \\ \dot{y} \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

So that:

$$x' = x + \Delta t \dot{x} ; y' = y + \Delta t \dot{y} \rightarrow \text{position changes}$$

$$\dot{x}' = \dot{x} ; \dot{y}' = \dot{y} \rightarrow \text{Speed const.}$$

→ Kalman filter 2-dimensional: 4 state vectors

$$z = [[5, 10], [6, 8], [7, 6], [8, 4], [9, 2], [10, 0]]$$

$$x = \begin{pmatrix} 4 \\ 2 \\ 0 \\ 0 \end{pmatrix}; u = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$y = \frac{s}{t}$$

$$y = 80 \cdot \frac{d}{dt}(s)$$

$$P = \begin{pmatrix} \text{Uncert. of } x & 0 & 0 & 0 \\ 0 & \text{Uncert. of } y & 0 & 0 \\ 0 & 0 & \text{Uncert. of } \dot{x} & 0 \\ 0 & 0 & 0 & \text{Uncert. of } \dot{y} \end{pmatrix}$$

→ $u \rightarrow$ motion vect. → application, but for actuation problems, 'u' can be used to manipulate motion.

5 $\rightarrow R \rightarrow$ represents noise in the sensors.
In case of white noise. It's 0.

- * Radar also measures how fast things are moving away/towards using doppler effect
- * Laser (lidar) has higher spatial resolution
- * Bayes Rule is used to complement results of both.
- * Surrounding Sensing → all directions.
- * Spinning obj. in Self Driving Car is Lidar, it scans 360°.

* 2D Kalman filter:

$$dt = 0.1$$

$$x = \begin{pmatrix} -4 \\ 8 \\ 0 \\ 0 \end{pmatrix}; P = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1000 & 0 \\ 0 & 0 & 0 & 1000 \end{pmatrix}; u = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$F = \begin{pmatrix} 1 & 0 & dt & 0 \\ 0 & 1 & 0 & dt \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}; H = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix}; R = \begin{pmatrix} 0.1 & 0 \\ 0 & 0.1 \end{pmatrix}$$

$$z = [(1, 4), (6, 0), (11, 4), (16, 8)]$$

In python

$z = np.matrix([z[i] for i in range(len(z))])$; → transform lists element to matrix

* AWGN → Adaptive white Gaussian Noise ⇒ Noise components are uncorrelated.

⇒ Particle Filters.

6

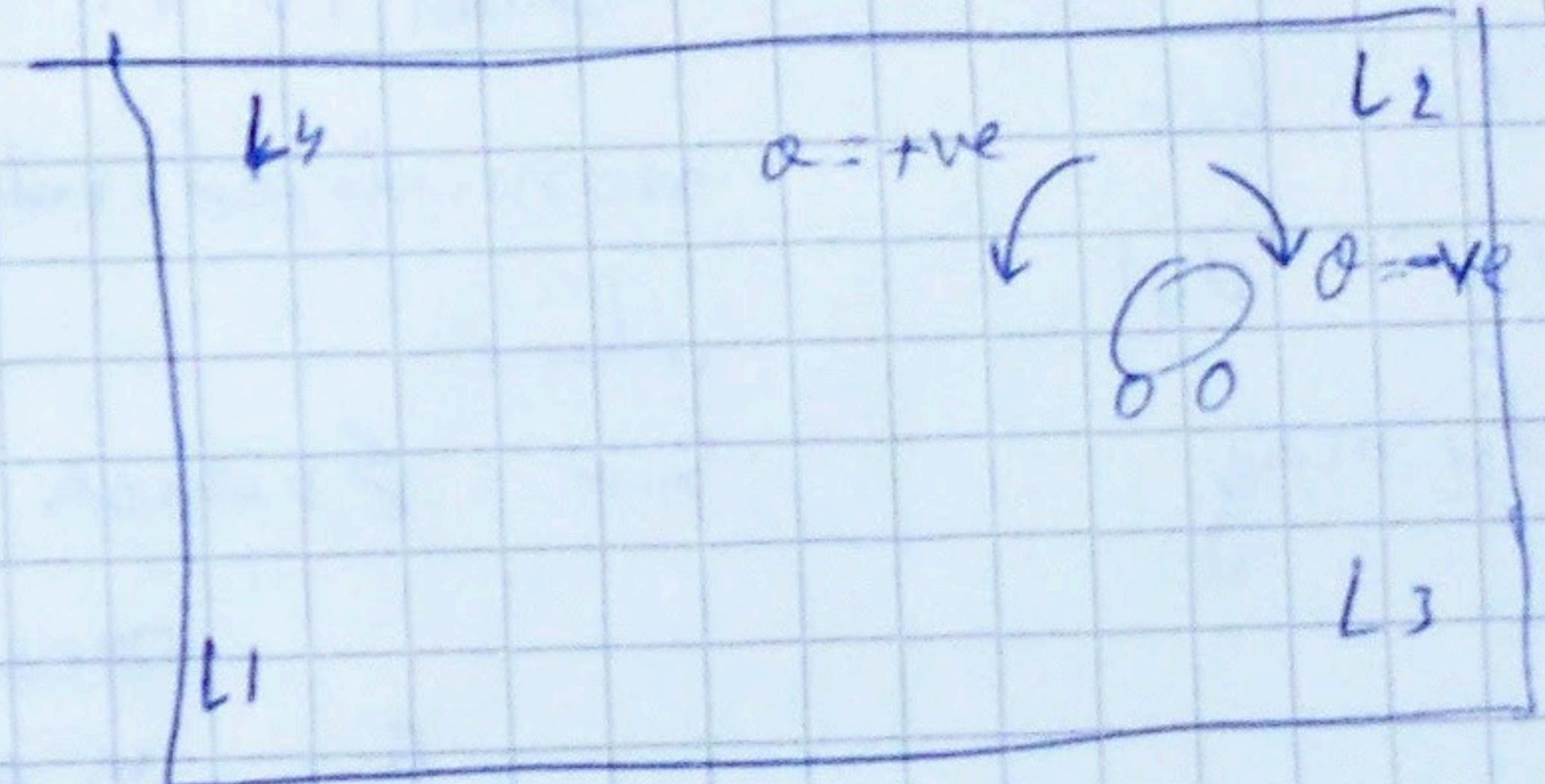
- * Histogram filter scales exponentially while Kalman filter scales quadratically. So Kalman filter is more efficient.
- Kalman & Histogram both are approximate filters, not exact.
Kalman is exact for linear System but approx. for Non-linear (all real-world cases).

* Particle → Continuous, Multimodal, Approach
Shouldn't be used for ~~more~~^{more} than 4 dimensions.

- SONAR → Sound based sensors - Sound Navigation & Ranging
- LADAR → LASER based. — Light Detection & Ranging.
- RADAR → Radiowave based. — Radio Detection & Ranging.



infrared
direction



set(x, y)
move(degs)
sense

30, 50

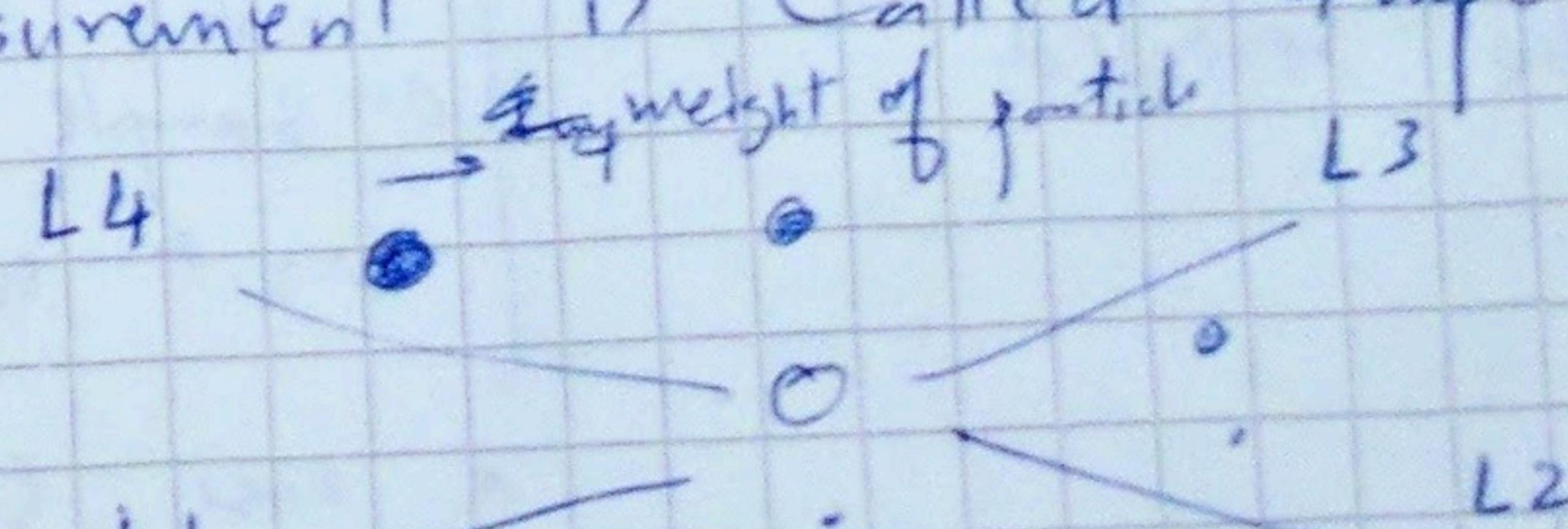
for S. o
turn = 0.1
Send S. o

① N = 1000
② (x, y)
direction

③ count of the data is 3x1 vector

y
x
direction in radians
turn by 0.1
move by 5

⇒ mismatch b/w predicted & actual...
measurement is called Importance Weight



Higher weight
particles Survival

→ Selecting particles w.r.t. to their weights so
↳ Resampling in the end only high probability
particles remain.

* So we move a robot, we
get the landmark value,
called measurement. Then we
get the probability of
these measurements. Then
by resampling we discard
all the measurements w/ low
probability.

→ Resampling

Now, even though ' P_3 ' has
highest probability. But
it's possible that it may
not be selected.

∴
Combined prob. of all others = 0.6
probability that they all will
be selected = $(0.6)^5$

And:

$$\text{Prob. that } P_3 \text{ will not be selected} = (0.6)^5 = 0.0776$$

∴ It's 7.7% probable/chance
that P_3 won't be selected.

- * translational noise
- * rotational noise
- * measurement noise

robot.sense()

* Normalization

↳ Adjusting range of
values so that their
sum is 1.

$$\text{normalized-value} = \frac{\text{Value}^{1 \dots 2}}{\text{Sum}}$$

where

Sum = Σ values

	Measurement	Normalized Measurement
P_1 -	$w_1 = 0.6, x_1 = 0.1$	
P_2 -	$w_2 = 1.2, x_2 = 0.2$	
P_3 -	$w_3 = 2.4, x_3 = 0.4$	
P_4 -	$= 0.6, x_4 = 0.1$	
P_5 -	$= 1.2, x_5 = 0.2$	
	$\Sigma = 6$	$\Sigma = 1$

* Prob. that of

* Program to take
lists of particle &
weights & rearrange
or sample particle
w.r.t. weights.

* use best command
P. w. the measure P

→ Resampling wheel Algorithm:

- * It reorders the ~~old~~ particles
w.r.t. their probabilities.

Algorithm:

$w \rightarrow$ weights of particles (array)

index = $\text{random}(0 \dots N) [\text{int}]$

beta $\rightarrow 0$

for ($i \dots N-1$):

$$\text{beta} = \text{beta} + \text{random}() * 2 * \min(w)$$

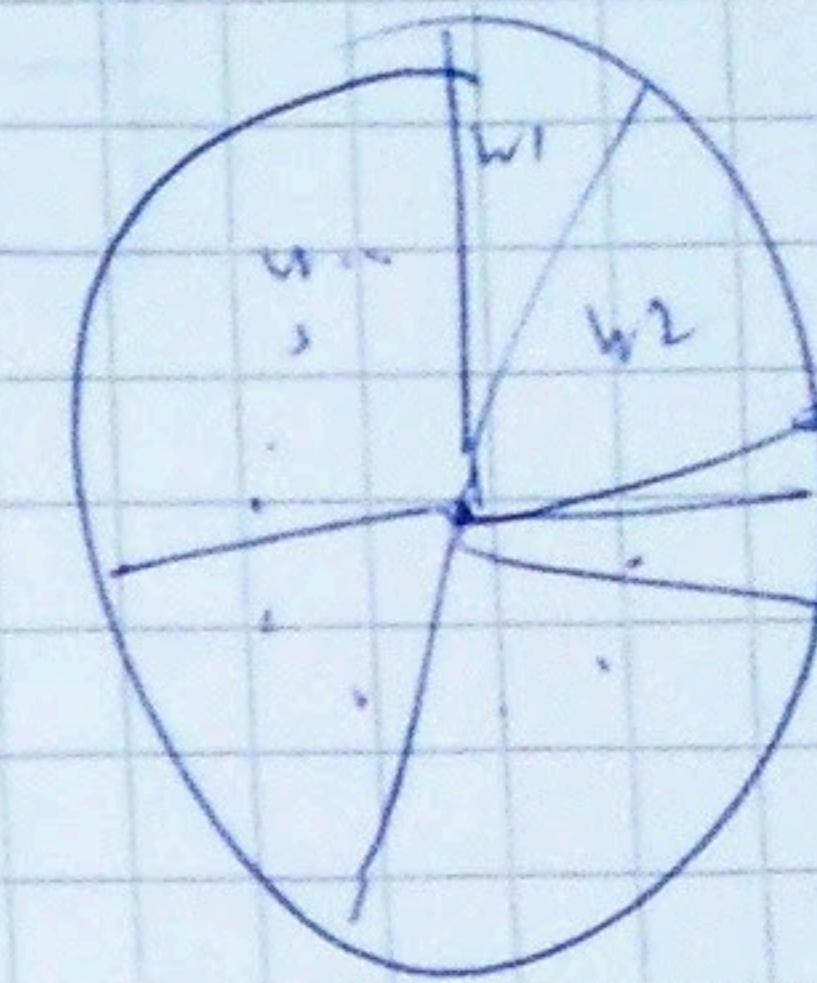
while $w[\text{index}] < \text{beta}$ {

$$\text{beta} = \text{beta} - w[\text{index}]$$

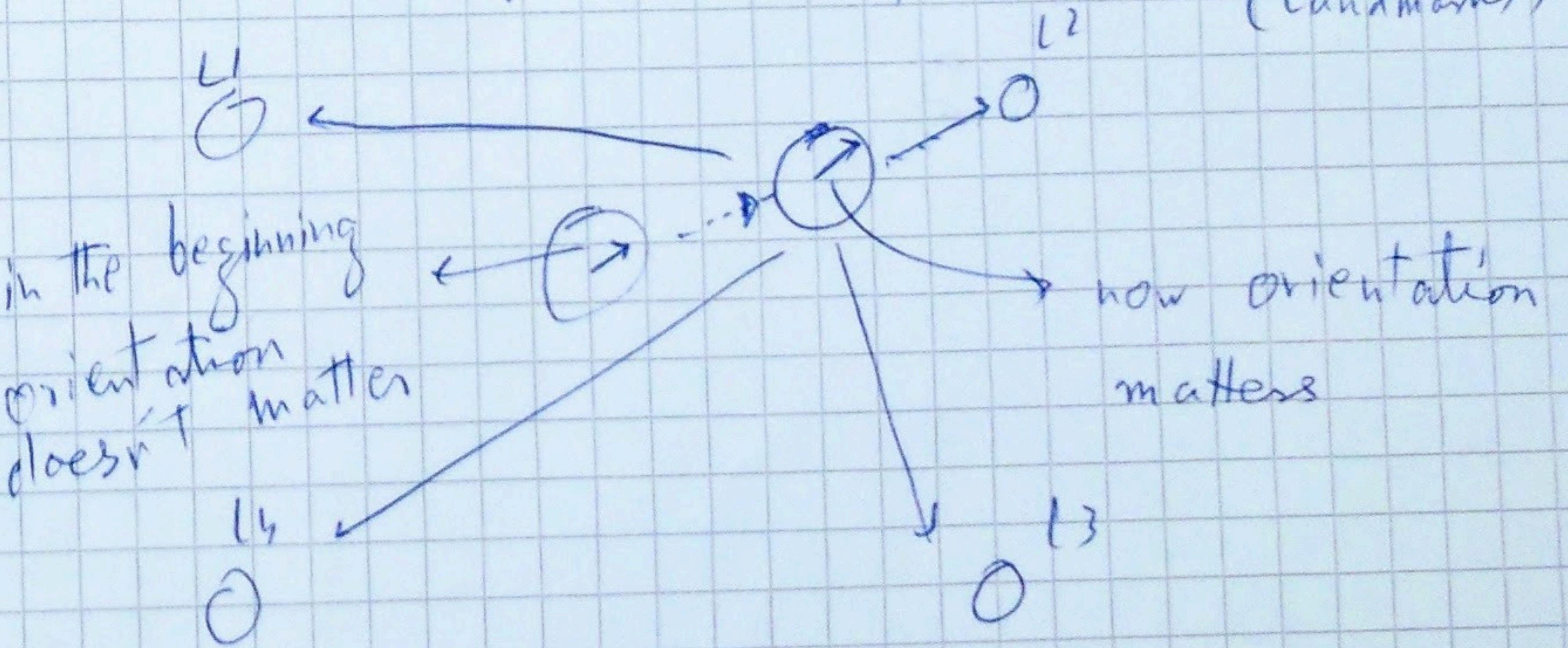
$$\text{index} = (\text{index} + 1) \% N$$

}

new-p3.append($p[\text{index}]$)



- * Orientation of a particle is of no significance when its equidistance from all landmarks



- * So orientations

⇒ Measurement update: \rightarrow distribution

$$\text{correct posterior} \xleftarrow{\text{resampling}} P(x|z) \propto P(z|x) P(x)$$

↑ importance weights
1) particles

$$\Rightarrow \text{Motion Update: } \sum_{\text{sample}} P(x'|x) P(x) \xrightarrow{\text{motion model}}$$

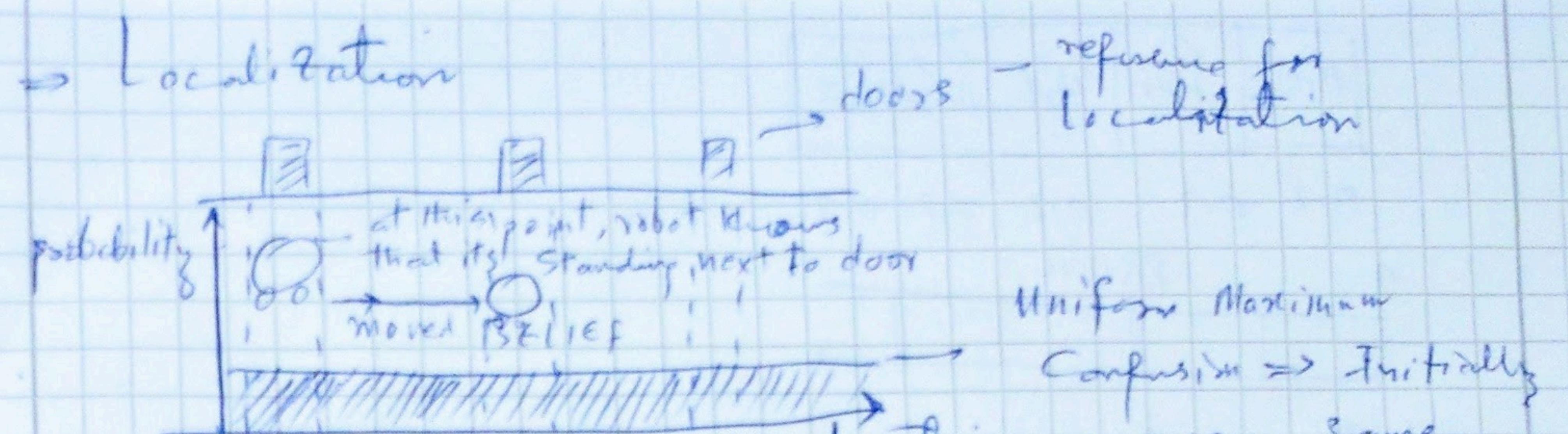
$$\text{correct distribution after robot motion} \xleftarrow{\text{new posture}} P(x') = \sum_{\text{sample}} P(x'|x) P(x)$$

Inertial Sensors

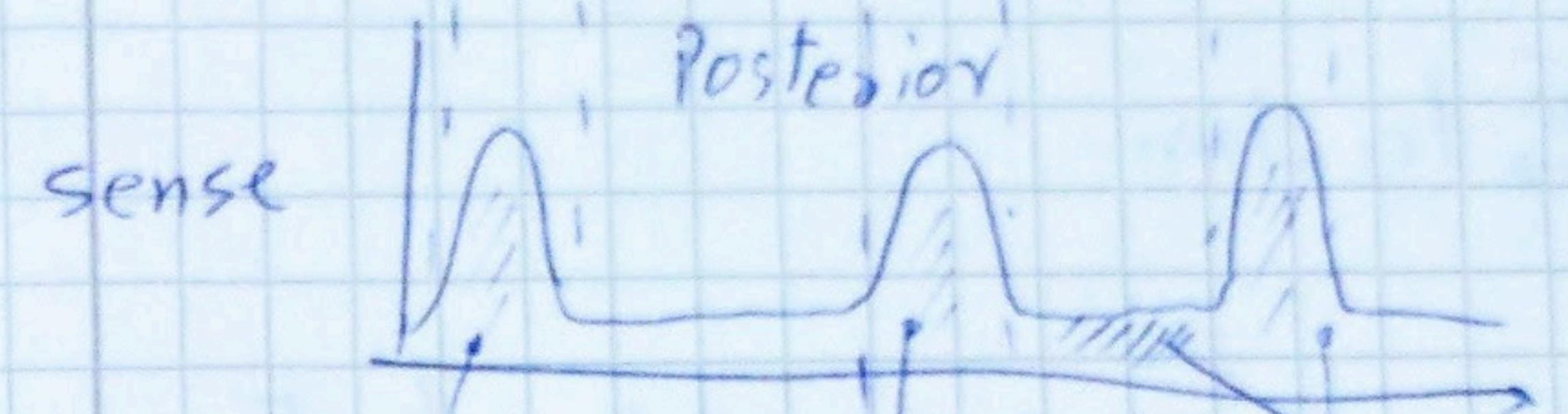
- * In Self Driving Car

↳ Robot Model (bicycle model)
 ↳ Sensor data
 ↳ GPS, inertials ...

Localization



sense



↳ It is prob. distribution which assigns higher probabilities to locations next to doors.

↳ Increased Belief in the location of the doors

Belief

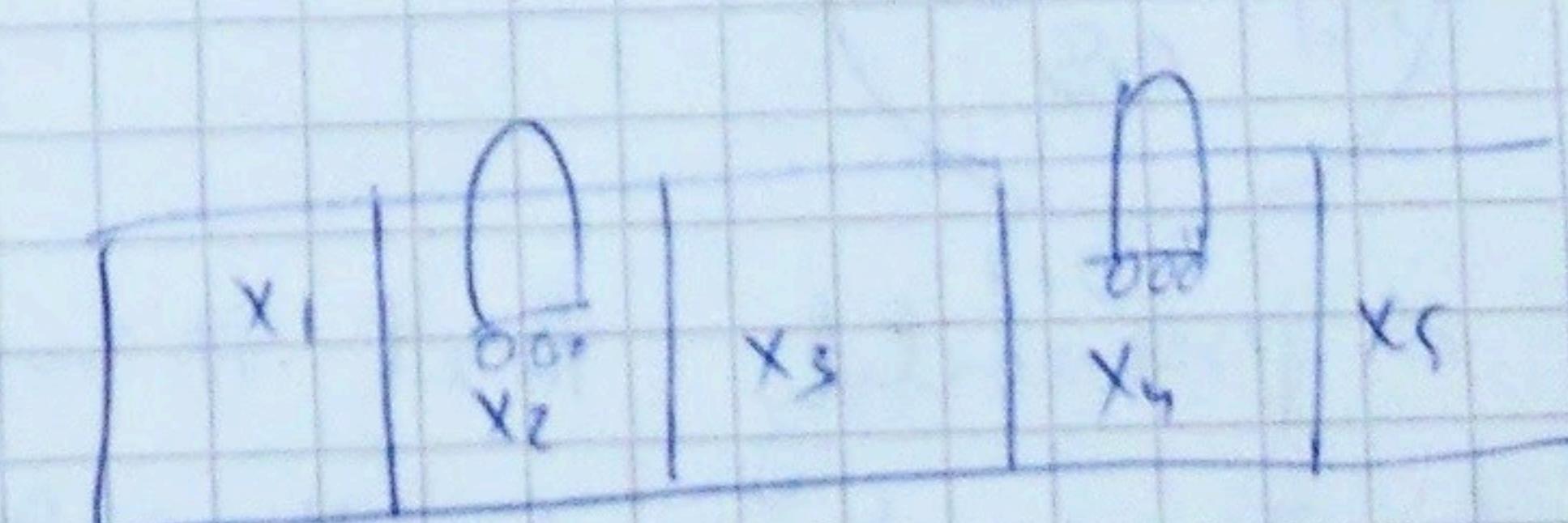
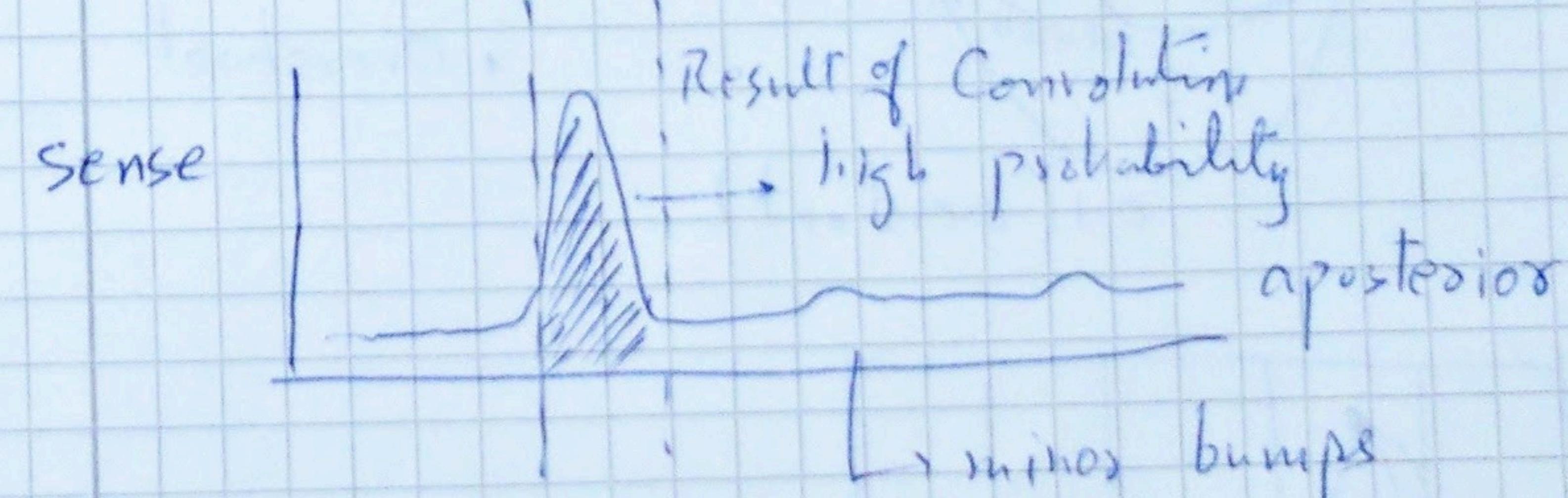
↳ Posterior \rightarrow A/S Measurement

move



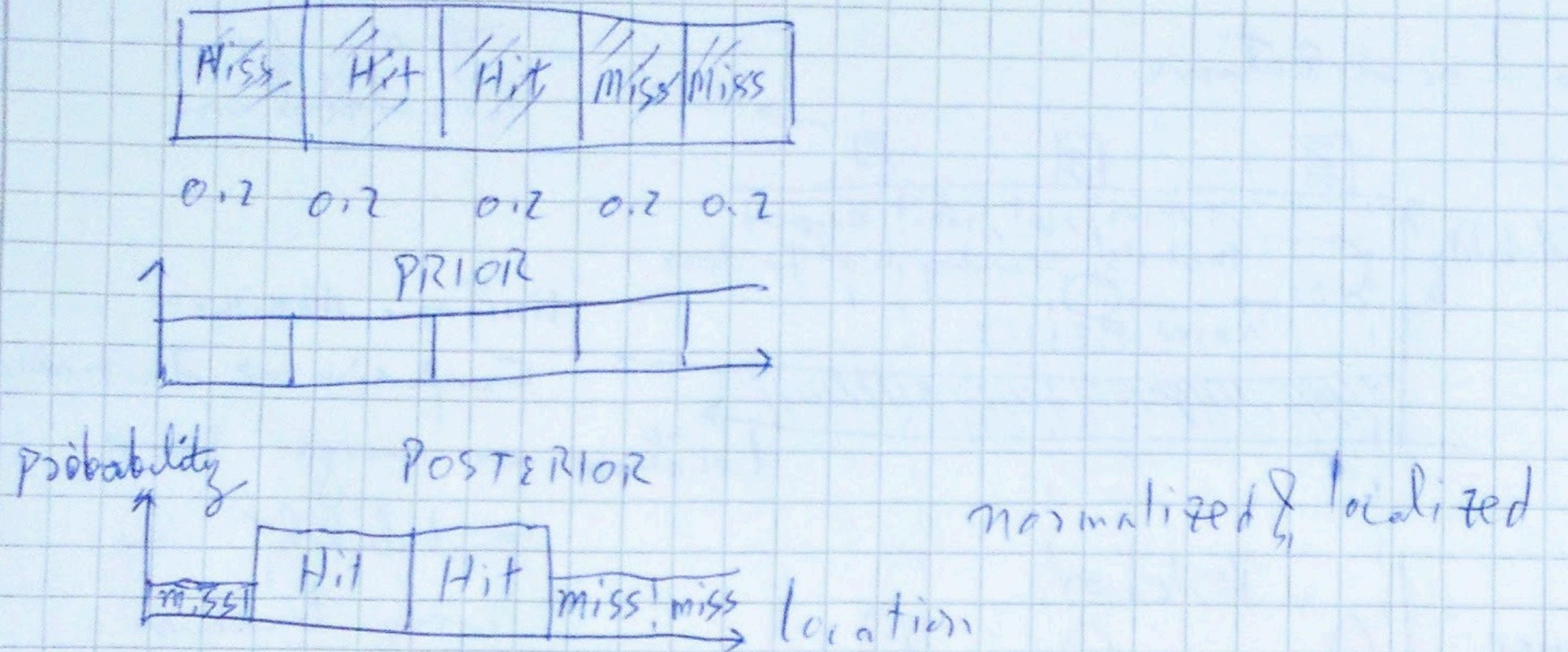
↳ Convolution ; robot moved forward probabilities now are little less

sense



probability of each of these is 0.2 [$\frac{1}{5}$]

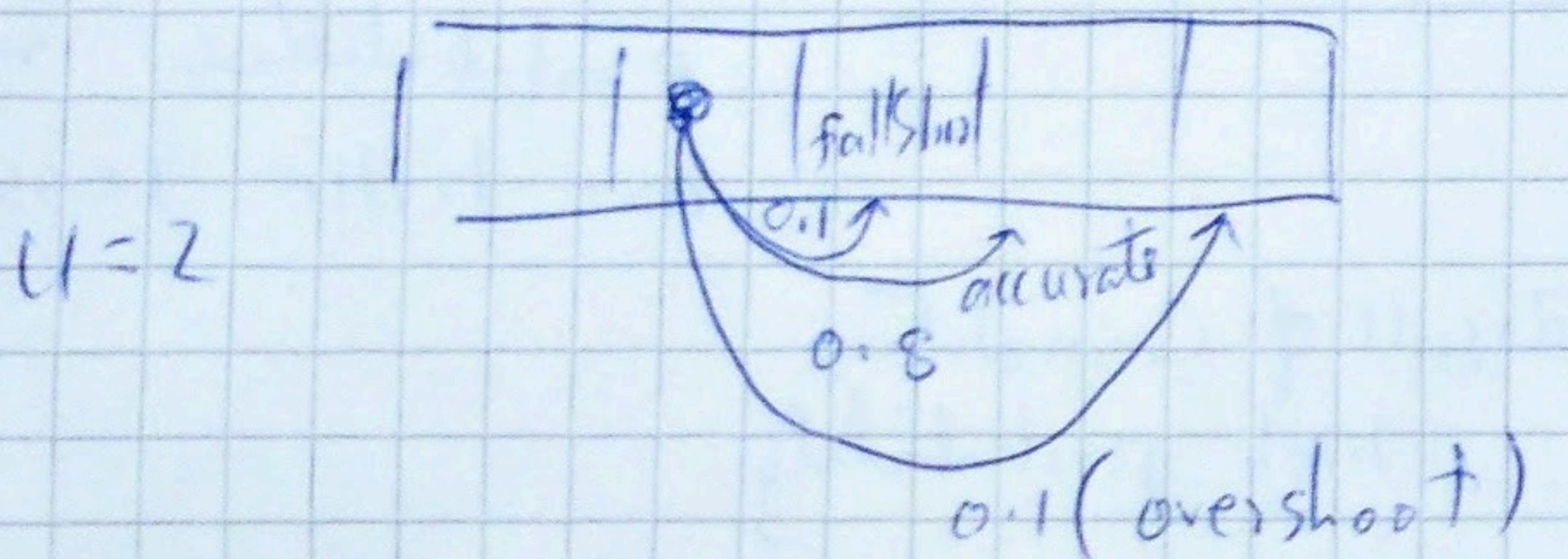
* this is not a convex distib. as it doesn't sum up to 1. We can normalize it $P(x_i | z) \xrightarrow{\text{normalize}} \text{posterior distribution}$ \rightarrow probability of location after measurement.



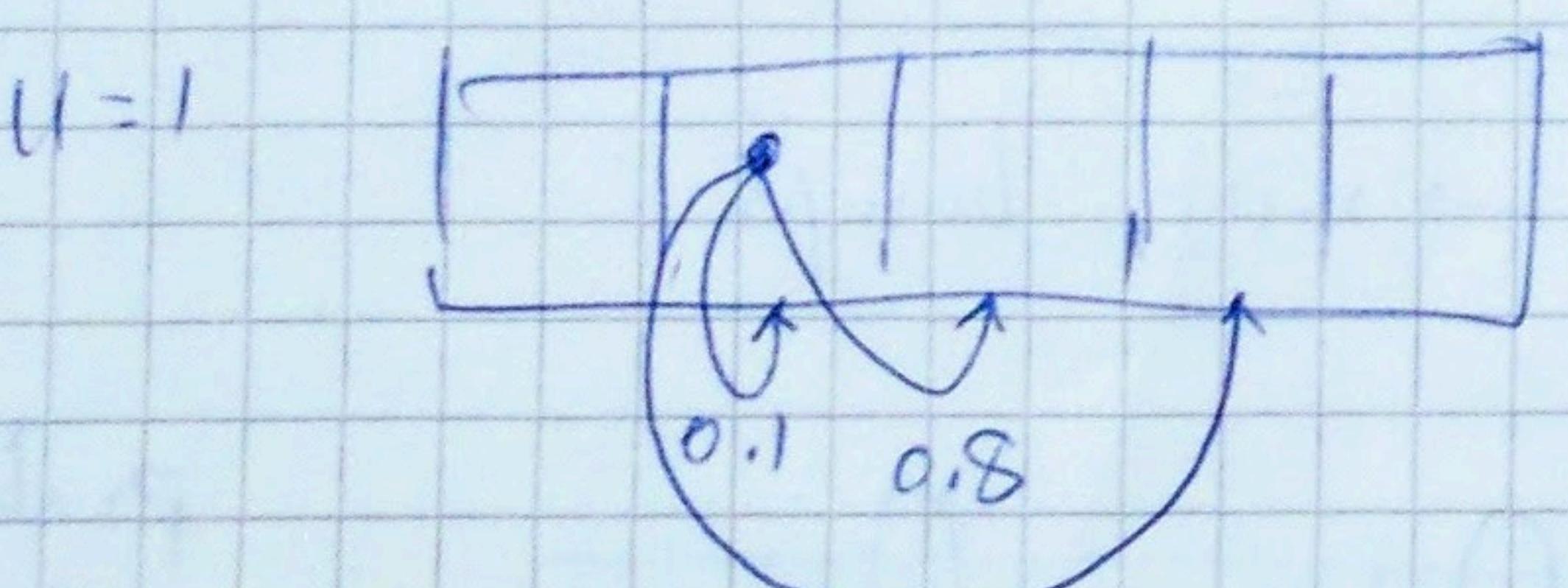
* Algo for shifting arrays in both direction.

```
def move(mov):
    q = []
    for index in range(len(oldArray)):
        q.append(p[(index - mov) : len(oldArray)])
    return q
```

Inaccurate Robot Motions:



- + Under shoot
- + Exact
- + Overshoot



* So a robot a probability that it won't move correctly to the desired location, having 20% chance of error. It makes localization hard. B/c we predict based on how much robot moved &, if this movement is inaccurate, then prediction is inaccurate

(1) - So Accurate movement ; Inaccurate movement

$$P(U=2)$$

$$U=2$$

$$P(x_{i+2}) = 1$$

$$P(x_{i+2}) = 0.8$$

$$\text{can't move here} \quad P(x_{i+1}) = 0$$

$$P(x_{i+1}) = 0.1$$

$$P(x_{i+3}) = 0$$

$$P(x_{i+3}) = 0.1$$

$$\text{here by error}$$

$$1st \text{ cell}$$

$$2nd \text{ cell}$$

$$(2) \quad | 0 | 0.5 | 0 | 0.5 | 0 |$$

$$U=2$$

$$P(x_{i+2} | x_i) = 0.8, P(x_{i+1} | x_i) = 0.1, P(x_{i+3} | x_i) = 0.1$$

So new is:
 overshoot of 2nd cell
 undershoot of 1st cell
 overshoot of 1st cell

$$| 0.05 | 0.05 | 0.40 | 0.1 | 0.05 | \rightarrow \text{undershoot of 2nd cell}$$

$$(0.5 \times 0.8) 0.5 \times 0.1 0.5 \times 0.1 0.5 \times 0.8 2(0.5 \times 0.1)$$

Notice, robot is very uncertain about its movement or location after movement

~~exact~~
 overshoot of 2nd cell
 undershoot of 2nd cell
 Exact

(3) In case of Uniform Distribution

$$| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |$$

$$P(x_{i+2} | x_i) = 0.8, P(x_{i+1} | x_i) = 0.1, P(x_{i+3} | x_i) = 0.1$$

Then

$$| 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |$$

$(0.2 \times 0.1) + (0.2 \times 0.8) + (0.1 \times 0.1) \rightarrow \text{Convolution (add the products)}$

which means, there is no more uncertainty than uniform distribution

* Algo for adjusting the values:

$$\text{value-exact} = p[\text{selected} + 0] * p_{\text{exact}}$$

$$\text{value-undershoot} = p[\text{selected} + 1] * p_{\text{undershoot}}$$

$$\text{value-overshoot} = p[\text{selected} - 1] * p_{\text{overshoot}}$$

$$\Sigma(\text{value-exact} + \dots \text{overshoot} + \dots \text{undershoot})$$

\rightarrow Limit Distribution

Initially
we know
where we're

1	0	0	0	0
---	---	---	---	---

If a robot keeps moving with inaccuracy in its movements not corrected, in the end, it'll be on uniform distribution, called "state of maximal uncertainty".

0.2	0.2	0.2	0.2	0.2
-----	-----	-----	-----	-----

now we
don't
know
where
we are

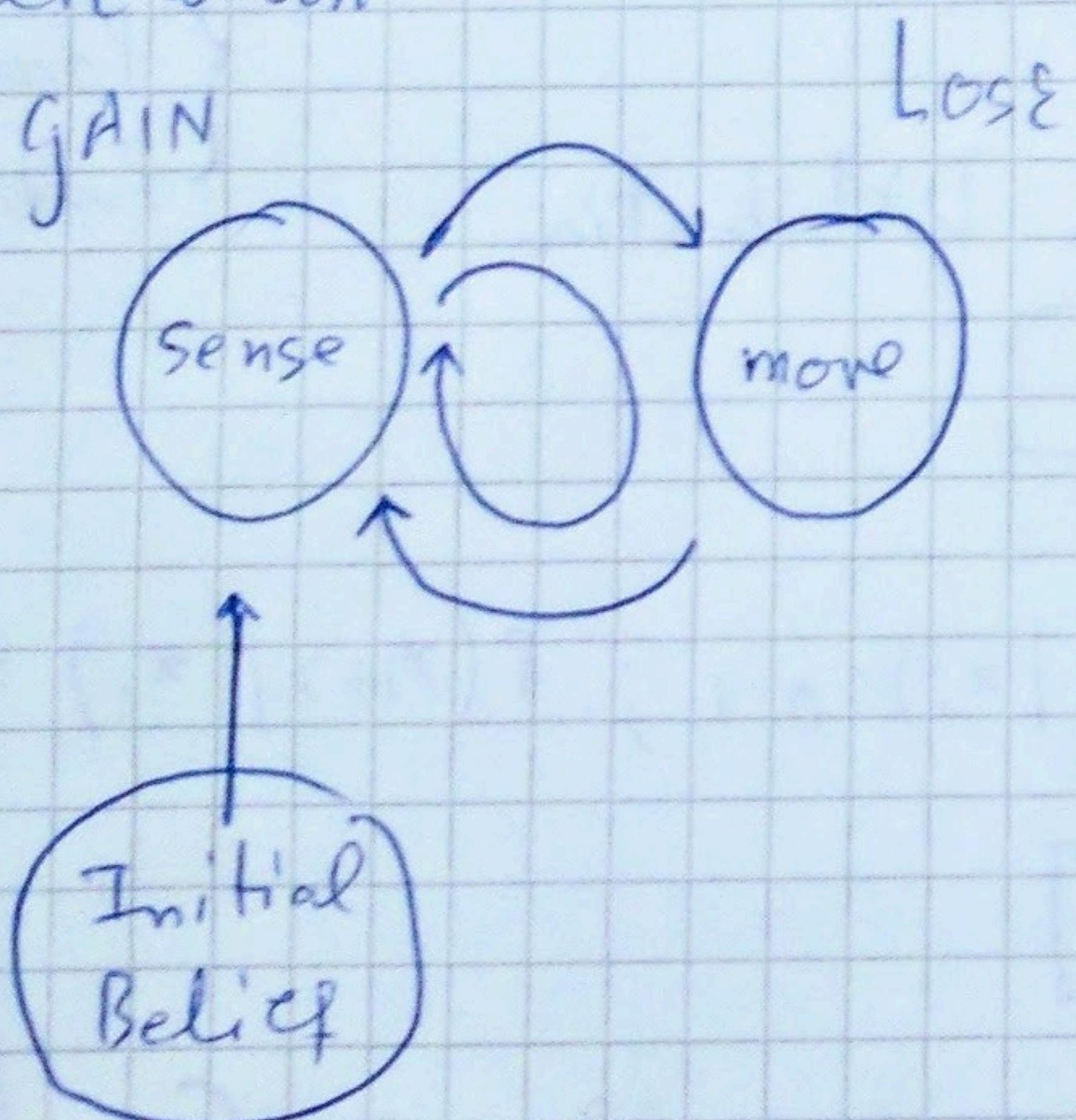
$$\begin{bmatrix} U = 2 \\ \text{means:} \\ \text{exact} = 0.8 \\ \text{under} = 0.1 \\ \text{over} = 0.1 \end{bmatrix}$$

It happens when we keep moving w/o sense ~~single~~ step

robot thinks he could be in any of those places.

$$p(x_4) = \begin{cases} 0.8p(x_2) & \rightarrow \text{exact} \\ 0.1p(x_1) & \rightarrow \text{undershoot} \\ 0.1p(x_3) & \rightarrow \text{overshoot} \end{cases} \quad \left. \begin{array}{l} \text{in case of } U=2 \\ \text{ } \end{array} \right\}$$

\rightarrow Localization:



+ We provide initial belief, then it's an iteration of "Sense" & "motion".

+ After every move, it loses information & distribution is flatter than before.

+ After every sense, it gains information & distribution is more focused than before.

\Rightarrow Entropy (Measure of info a distribution has)

$$-\sum p(x_i) \log p(x_i)$$

update (move) step, entropy \downarrow

measurement (sense) step, entropy \uparrow

\rightarrow Summary of Localization:

- * Belief = probability
- * sense = product (w/ normalization)
- * move = convolution (addition)

after each motion, we guess where the robot might have come from

- * Bayes Rule is most fundamental for probabilistic inference

$$x \rightarrow \text{grid cell index} \quad z \rightarrow \text{measurement} \quad ; \quad p(x_i | z) = \frac{P(z | x_i) P(x_i)}{P(z)} \quad \begin{array}{l} \rightarrow \text{measurement probability} \\ \rightarrow \text{prior distribution} \\ \rightarrow \text{normalization factor} \\ \rightarrow \text{chances of seeing red/green tile for every possible location} \end{array}$$

\rightarrow this makes measurement probability devoid of any location information

$$\bar{P}(z) = \sum p(x_i | z) \cdot P(x_i)$$

So:

$$*\bar{P}(x_i | z) \leftarrow P(z | x_i) P(x_i)$$

\rightarrow non-normalized.

$$*\alpha = \sum \bar{P}(x_i | z) \rightarrow \text{sum of all non-normalized}$$

$$* P(x_i | z) = \frac{1}{\alpha} \bar{P}(x_i | z)$$

$$P(x_i | z) = \frac{\bar{P}(x_i | z)}{\sum \bar{P}(x_i | z)} \quad \begin{array}{l} \rightarrow \text{normalized posterior distribution} \\ \rightarrow \text{normalized prior distribution} \\ \rightarrow \text{measurement probabilities} \end{array}$$

+ General Baye's Rule:

$$P(A|B) = \frac{P(B|A) * P(A)}{P(B)}$$

where $P(B) = P(B|A) * P(A) + P(B|>A) * P(>A)$

→ Question:

$$P(c) = 0.001; P(>c) = 0.999$$

$$P(Pos|c) = 0.8; P(Pos|>c) = 0.1$$

find

$$P(c|Pos) = ?$$

Sol.

$$\begin{aligned} \bar{P}(c|Pos) &= P(Pos|c) * P(c) \\ &= (0.8)(0.001) = 0.0008 \end{aligned}$$

And:

$$\begin{aligned} \bar{P}(>c|Pos) &= P(Pos|>c) * P(>c) \\ &= (0.1)(0.999) = 0.0999 \end{aligned}$$

So:

$$P(c|Pos) = \frac{\bar{P}(c|Pos)}{\bar{P}(c|Pos) + \bar{P}(>c|Pos)} = \frac{\bar{P}(c|Pos)}{\leq P(Pos)}$$

$$P(c|Pos) = \frac{0.0008}{0.0008 + 0.0999} = 0.0079$$

* probability, localization, Baye's Rule

* Localization Problem

formulas for Baye's Rule:

$$* P(A|B) = \frac{P(B|A) * P(A)}{P(B|A) * P(A) + P(B|>A) * P(>A)}$$

$$* P(B|A) = \frac{P(A|B) * P(B)}{P(A|B) * P(B) + P(A|>B) * P(>B)}$$

⇒ Algorithm for sense:

def sense(probabilities, measurement):

~~qv = []~~

* for index in range(len(probabilities)):

if (measurement is world[index]):

qv.append(p * pHit)

else:

qv.append(p + pMiss)

* return ~~qv~~ s = sum(qv)
for i in range(len(qv)): qv[i] = qv[i] / s

⇒ Algorithm for move

def move(probabilities, how-much):

* qv = probabilities[:]

* for index in range(len(probabilities)):

qv[how-much] = probabilities[index]

how-much = (how-much + 1) % Len(qv)

* return qv

⇒ Algorithm for move w/ inaccuracies

def move-inaccurate(probabilities, how-much):

* ~~qv = p[:]~~ # OR qv = [None] * len(probabilities)
* for index in range(len(probabilities)):

$$\begin{aligned} qv[how\text{-}much] &= (\text{probabilities}[index] * pExact) + \\ &\quad (\text{probabilities}[(index-1)\%len(qv)]) * pOvershoot \\ &\quad + (\text{probabilities}[(index+1)\%len(qv)]) * pUndershoot \end{aligned}$$

$$\text{how-much} = (\text{how-much} + 1) \% \text{Len}(qv)$$

→ Algorithm for Localization : (Sense & move).

$$P = [0.1, 0.2, 0.2, 0.1, 0.4]; p_{hit} = 0.8; p_{lnder} = 0.2$$

$$\text{world} = ['r', 'g', 'r', 'g', 'r']; p_{miss} = 0.2; p_{exact} = 0.7$$

$$\text{measurements} = ['r', 'g', 'g'] \quad \# \text{ me}$$

$$\text{moves} = [1, 2, 1] \quad \# \text{ mo}$$

def performLocalization (P, me, mo):

* for index_0 in range (len(me)):

 q = []
 for index_1 in range (len(p)):

 if (me[index_0] != world[index_1]):

 q.append (p * = pHit)

 else:

 q.append (p * = pmiss)

→ P = q[:]

* for (index_2 in range (len(p))):

$$p[\text{moves}[index]] = q[index_2] * p_{exact} + \\ q[(index_2+1) \% \text{len}(p)] * p_{lnder} + \\ q[(index_2-1) \% \text{len}(p)] * p_{over}$$

$$\text{index_2} = (\text{index_2} + 1) \% \text{len}(p)$$

* $\alpha_p = p$

→ Summary : $[p_{hit}, p_{miss}, \text{world}, \text{measurements}]$

1)-for Sense :

$[p_{exact}, p_{lnder}, p_{over}, \text{movements}]$

2)-for move :

→ Bayes Rule:

$$P(A|B) = \frac{P(B|A) * P(A)}{P(B|A) * P(A) + P(B|\sim A) * P(\sim A)}$$

(12)

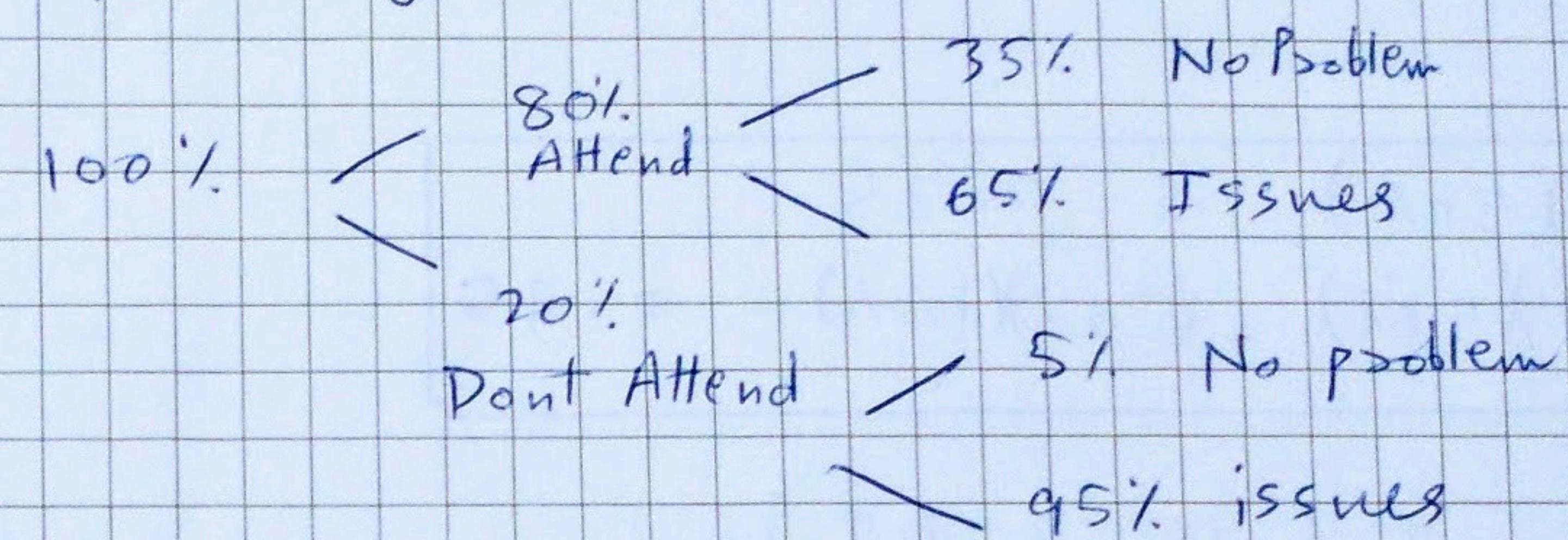
→ Total Probability Theorem:

$$P(A) = \sum_{i=1}^n [P_i(A|B) * P(B)] \rightarrow \begin{matrix} \text{Convolution} \\ \text{Sum of product} \end{matrix}$$

where: $P(A|B)P(B) + P(A|\sim B)P(\sim B)$

B → possible prior locations

----- Total Probability -----
Example - Bayes Theorem



find probability that a random person has no problems:

$$P(\text{no problem}) = (85\% \times 80\%) + (5\% \times 20\%)$$

$$\boxed{P(\text{No prob}) = 29\%}$$

* Spam Filters in Mail are implemented using Naive Bayes Rule:

$$P(\text{spam} | \text{word})^1 = \frac{P(\text{word} | \text{spam})^3 P(\text{spam})}{P(\text{Word} | \text{spam}) P(\text{spam}) + P(\text{Word} | \text{not spam}) P(\text{not spam})}$$

1 - probability a msg is spam given that a word is there.

2 - The word is there given in spam. ~~given~~

3 - A msg is spam

4 - The word doesn't appear in spam

5 - A msg is not spam

\Rightarrow Example - 2 :

Fair Coin ; $T = 50\%$; $H = 50\%$

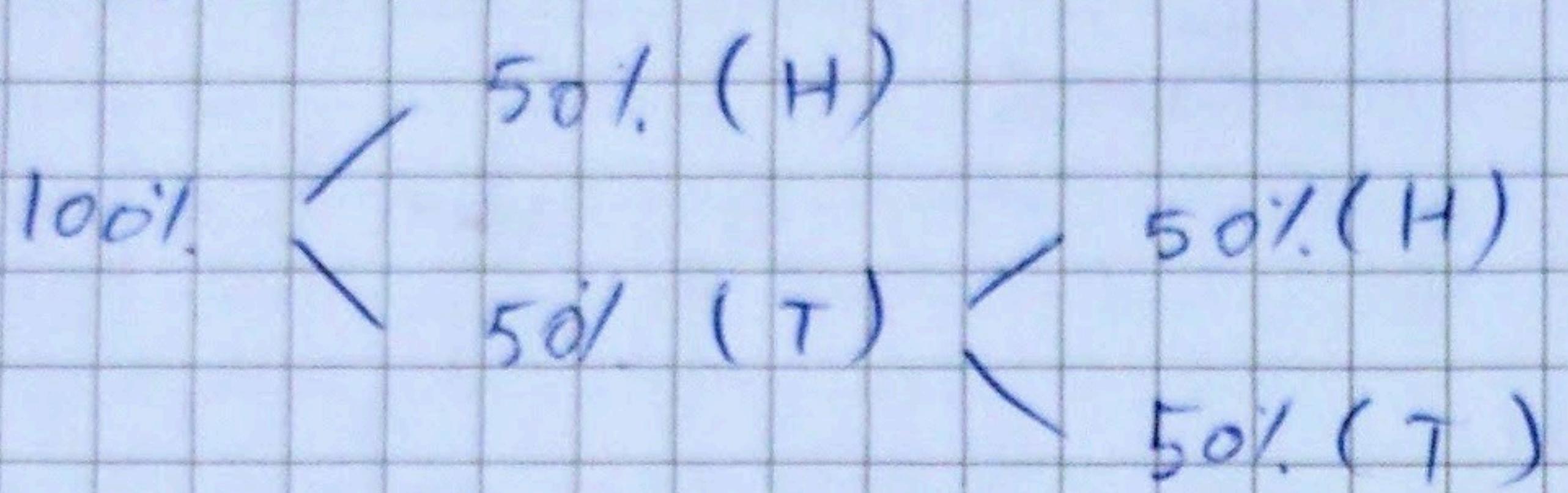
when:

$H \rightarrow$ accept

$T \rightarrow$ flip ; accept

find $P(T)$.

Solution



So:

$$P(T) = (50\%) (50\%) = 0.25$$

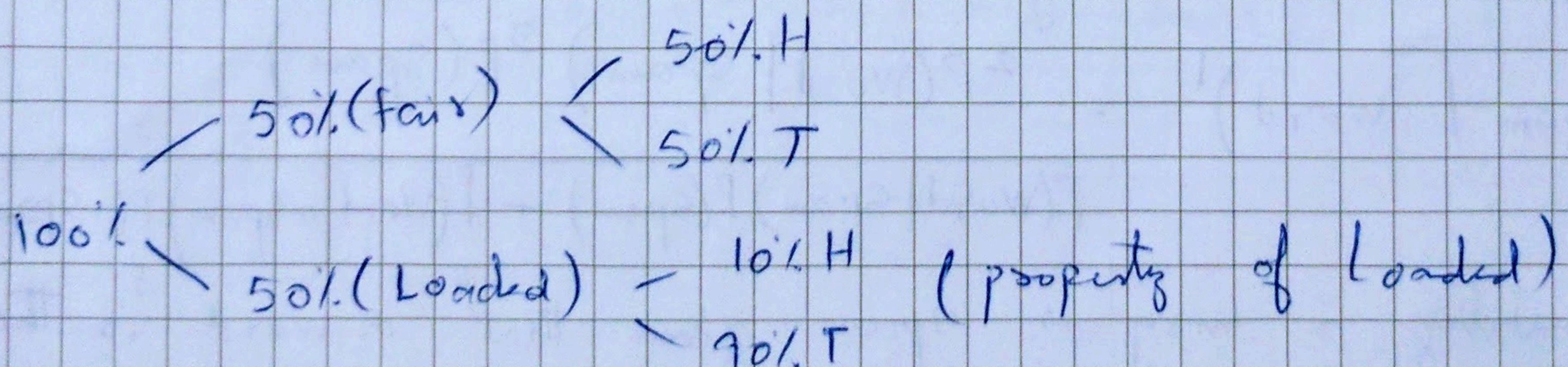
$$P(H) = (50\%) (50\%) + (50\%) (100\%) = 0.75$$

\Rightarrow Example - 3 [Bayes Rule]:

Consider Loaded Coin, 50% chance that coin is fair & 50% that its loaded. find probability of fair given its head.

Sol.

$$P(\text{fair} | H) = \frac{P(H|\text{fair}) P(\text{fair})}{P(H|\text{fair}) P(\text{fair}) + P(H|\sim \text{fair}) P(\sim \text{fair})}$$



$$P(\text{fair} | H) = \frac{(50\%) (50\%)}{(50\%) (50\%) + (10\%) (90\%)}$$

$$\boxed{P(\text{fair} | H) = 83\%}$$