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1. How do localization package know the covariance matrix of GPS and radar adometry?

Robot localization plg's launch file read
the parameters from params/. yaml file,
where you can tell the launch file which
topic you want to subscribe and fuse,
And the topics include information of
covariance matrix.

2. What is the covariance matrix of GPS and what does it mean?

This means that the solutions between x,x

and y, y is 3. And there arguments will not change in GPS.

3. In the yaml file, do you set differential parameter of odometry and GPS to true 7 or fale?

Why?

I set differential param of GPS to false because GPS get the car's position (x,y) absolutely with error.

I set differential param of radar adometry to the because radar get the car's position by calculating the difference between position at time t and (t+ H), relative to a specific starting position.