

Localization

Localization

global aka **absolute**:
environment based

- sensed features
 - landmarks (passive)
 - beacons (active)
- with known locations
- geometric calculations
 - e.g., triangulation
- with absolute error
 - time invariant

relative: self-referenced

- based on ego-motion
 - e.g.,
 - odometry = cumulative kinematic motion estimates
 - inertial sensors
 - gyros, accelerometers
 - double integration
- with relative error
 - accumulates over time
 - bump noise

Absolute Localization: Triangulation, Tri/Multilateration

Triangulation

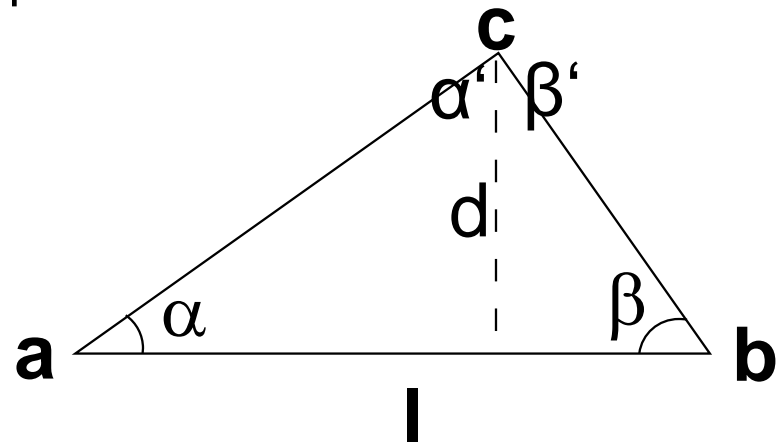
given

- 2 points a , b with known locations
 - aka beacons
 - forming a baseline l (line segment)
- 2 angles α , β
 - aka bearings (of c from the baseline)
 - or α' , β' (bearings of beacons from c)
 - note: $\alpha' = 90^\circ - \alpha$, $\beta' = 90^\circ - \beta$

$$l = \overline{ab}$$

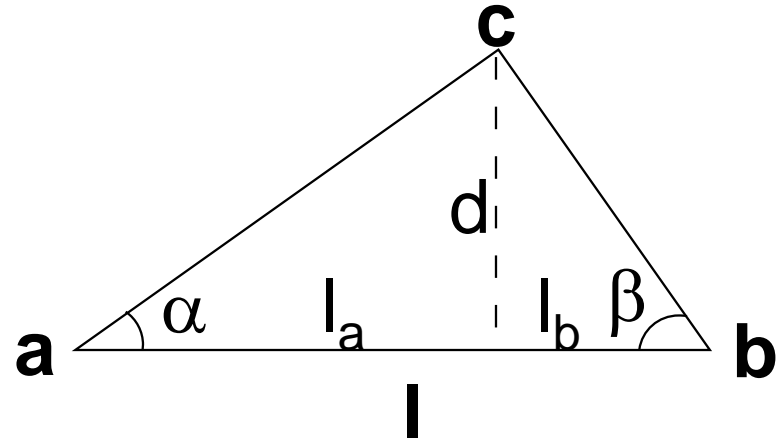
$$(\overline{ab} = \{(x, y) | a + cb, c \in [0, 1]\})$$

find location of c



Triangulation

- baseline l : $l = l_a + l_b$
- angles α , β



location of c:

$$d = \frac{1}{\left(\frac{1}{\tan \alpha} + \frac{1}{\tan \beta}\right)} = \frac{l \sin \alpha \sin \beta}{\sin(\alpha + \beta)}$$

$$l_a = \frac{d}{\tan \alpha}, l_b = \frac{d}{\tan \beta}$$

Note: using two alternative ways for d

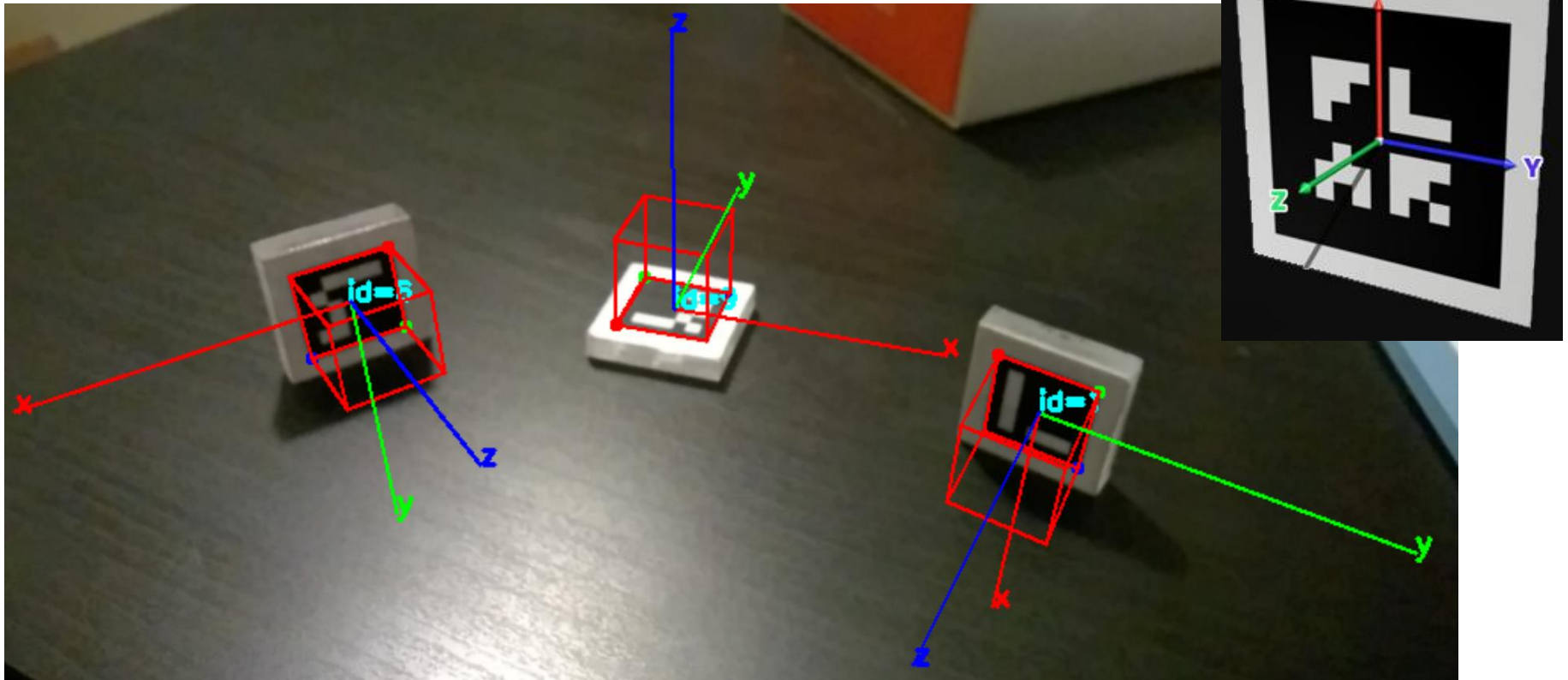
- tangents
- law of sines $\frac{\sin \alpha}{bc} = \frac{\sin \beta}{ac} = \frac{\sin \gamma}{ab}$

Bearings



e.g., via computer vision

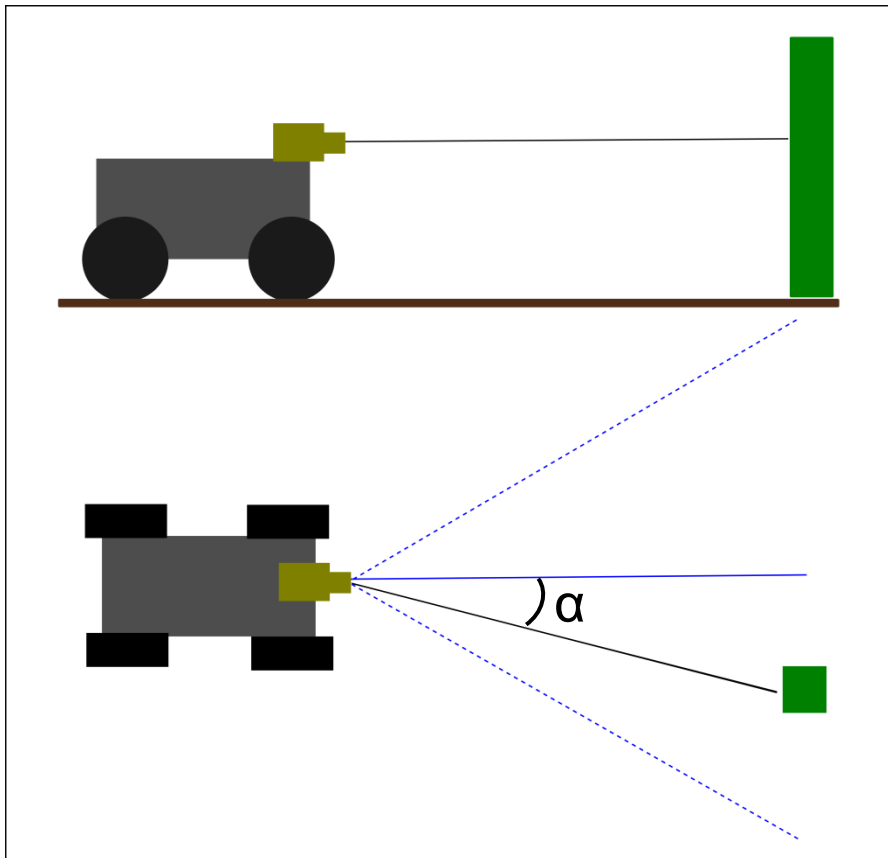
- artificial markers: e.g., Augmented Reality (AR) markers



Bearings

e.g., via computer vision

- natural landmarks:
e.g., flat world assumption & camera pin-hole/lens model



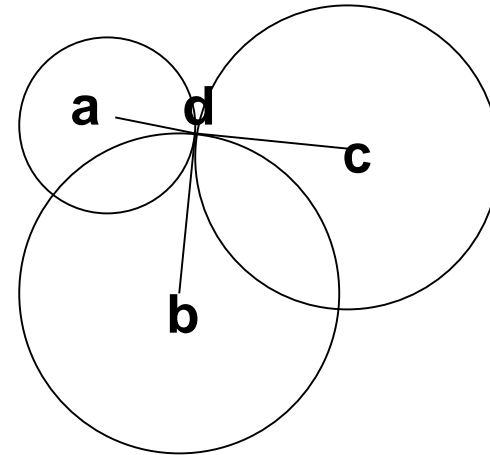
$$\sin(\alpha) = \frac{w_p x_o - \frac{1}{2} w_I}{v}$$

- α : bearing
- (x_o, y_o) : pixel location of object
- $h_I \times w_I$: dimensions of the imager
- $h_p \times w_p$: dimensions of a pixel
- v : distance of imager from lens
(= f for pin-hole model)

Trilateration

given

- 3 points a, b, c with known locations $i = (x_i, y_i)^T, i \in \{a, b, c\}$
- 3 ranges d_i from a, b, c to d $d_i = \sqrt{(x_d - x_i)^2 + (y_d - y_i)^2}, i \in \{a, b, c\}$



find location of d

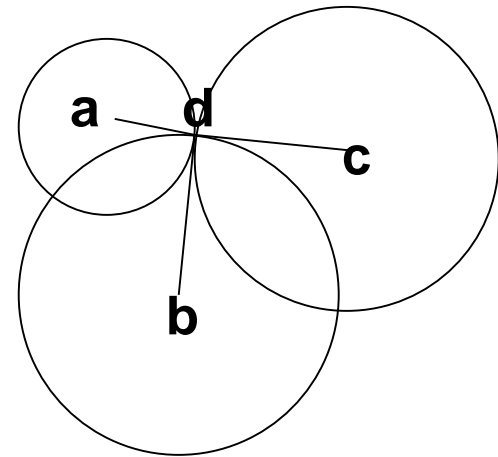
$$d = \begin{pmatrix} x_d \\ y_d \end{pmatrix}$$

$$= \begin{pmatrix} 2(x_a - x_c) & 2(y_a - y_c) \\ 2(x_b - x_c) & 2(y_b - y_c) \end{pmatrix}^{-1} \begin{pmatrix} x_a^2 - x_c^2 + y_a^2 - y_c^2 + d_a^2 - d_c^2 \\ x_b^2 - x_c^2 + y_b^2 - y_c^2 + d_b^2 - d_c^2 \end{pmatrix}$$

Trilateration

reality

- (range) measurements are noisy
 - but possibly more than 3 beacons & measurements
- => multilateration



Multilateration

- one target, e.g., robot, to be localized (x,y)
- $n > 3$ beacons i with known locations (x_i, y_i)
- and n noisy ranges d_i with error e_i

⇒ find (x,y) such that e_i minimal

⇒ use Least-Squares optimization

(short) excursus
Least Squares Optimization

Least Squares Optimization

- given
 - n noisy data points (x_i, y_i) with error e (aka residual r)
 - according to a model function f_a ,
 - i.e., $y_i = f_a(x_i) + e$
- find
 - the m parameters a_j
 - of the model function $f_a()$
 - (note: $m < n$, i.e., overdetermined)
- such that the model “fits the data well”
- i.e., a **regression** problem

Least Squares Optimization

- given: n data points (x_i, y_i) , $y_i = f_a(x_i) + e_i$
- find: m parameters $a_j (m < n)$

such that the model “fits the data well”, e.g.,

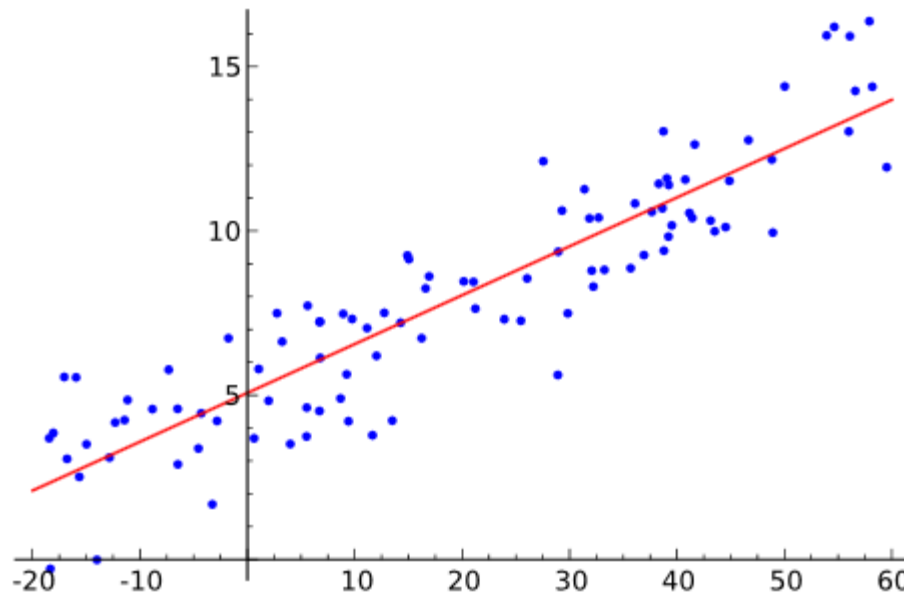
- **minimize the sum of the squared errors**
(hence **least squares**)
- i.e., find

$$\min_a S : S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - f_a(x_i))^2$$

Least Squares Optimization

simple example

- fit 2D line fct $y = a_1 x + a_0$
- to n data points (x_i, y_i)



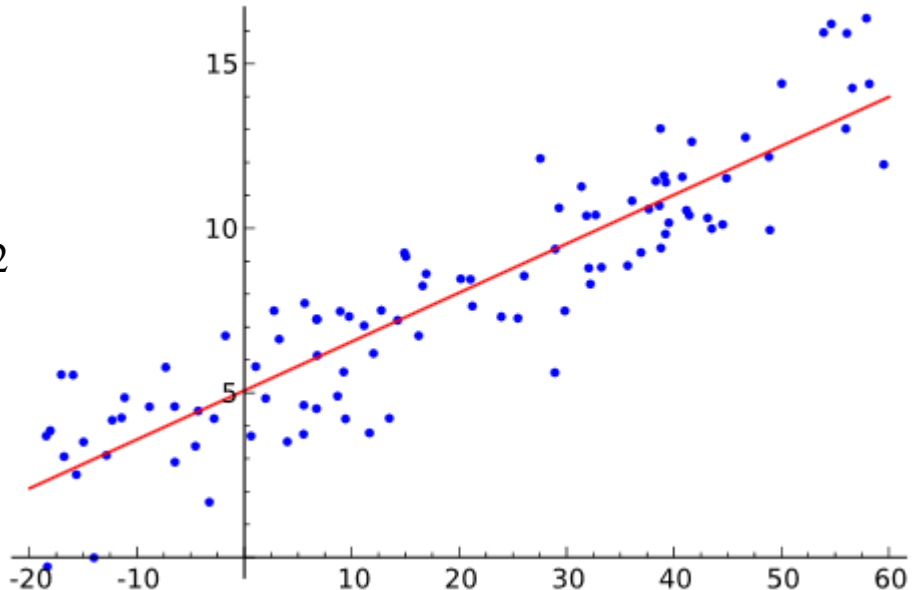
Least Squares Optimization

solution

- consider S as a function in a_1 and a_0
- find minimum of S , i.e.,
- compute partial derivatives & find zero crossing

$\min_{a_0, a_1} S :$

$$S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - a_1 x_i + a_0)^2$$



Least Squares Optimization

(re-arranged)

partial derivatives:

$$\left(\sum_{i=1}^n x_i \right) a_1 + n a_0 = \sum_{i=1}^n y_i$$

$$\left(\sum_{i=1}^n x_i^2 \right) a_1 + \left(\sum_{i=1}^n x_i \right) a_0 = \sum_{i=1}^n x_i y_i$$

solution:
$$a_1 = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}$$

$$a_0 = \bar{y} - a_1 \bar{x}$$

with

arithmetic means of x_i, y_i

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i, \quad \bar{y} = \frac{1}{n} \sum_{i=1}^n y_i$$

Least Squares Optimization

fortunately, things can be generalized:

- Linear Least Squares (LLS)
 - aka Ordinary Least Squares (OLS)
 - has closed form solution
- Non-Linear Least Squares
 - requires iterative optimization
 - based on Linear Least Squares

Linear Least Squares (LLS)

given:

- n measurements of a linear $f_a()$ with m parameters
- i.e., n linear equations with m parameters a_j

$$i \in \{1, \dots, n\} : y_i = \sum_{j=1}^m a_j x_{ij} = \sum_{j=1}^m x_{ij} a_j \quad y = Xa$$

find: best LS parameter fit, i.e.,

$$a^* = \operatorname{argmin}_a S(a) : S(a) = \sum_{i=1}^n \left(y_i - \sum_{j=1}^m x_{ij} a_j \right)^2 = \|y - Xa\|^2$$

Linear Least Squares (LLS)

given: $y = Xa$

find: $a^* = \arg \min_a \|y - Xa\|^2$

general closed form solution:

$$a^* = (X^T X)^{-1} X^T y$$

looks familiar???

Linear Least Squares (LLS)

given: $y = Xa$

find: $a^* = \arg \min_a \|y - Xa\|^2$

general closed form solution:

$$\begin{aligned} a^* &= (X^T X)^{-1} X^T y \\ &= X^+ y \quad \text{pseudo-inverse} \\ &\quad \text{(and option to use SVD)} \end{aligned}$$

Linear Least Squares (LLS)

linear algebra view:

(note: “swapped” A/X x/a in common notations)

$$A : n \times n \quad x, b : n \times 1 \qquad Ax = b \Rightarrow x = A^{-1}b$$

$$A : m \times n, \quad x : n \times 1, \quad b : m \times 1 \qquad Ax = b \Rightarrow x = A^+b$$

Least Squares fit

noisy a_{ij} : $\tilde{a}_{ij} \cong a_{ij}$, i.e., $\tilde{A} \cong A : m \times n$

$$\tilde{A}x = b \Rightarrow x^* = \tilde{A}^+b \quad \text{with } x^* \text{ is best (LS) fit}$$

Least Squares Optimization

in general:

- Linear Least Squares (LLS)
 - closed form with pseudo-inverse
- **Non-Linear Least Squares**
 - iterative optimization
 - **Gauß-Newton-Method**

Non-Linear Least Squares

Gauß-Newton-Method

- f non-linear fct with m parameters a : $y = f_a(x) := f(x, a)$
- residual (error): fct $r(a)$ in a
- find LS fit for a , i.e.,

$$a^* = \arg \min_a S(a) : S(a) = \sum_{i=1}^n (y_i - f(x_i, a))^2 := \sum_{i=1}^n r(a)^2$$

Non-Linear Least Squares

Gauß-Newton-Method

$$\text{find } a^* = \arg \min_a \sum_{i=1}^n r(a)^2$$

iterative algorithm


- take initial guess a_0
- iterate in the spirit of Newton's method
- with Jacobian J_r of $r(a)$, resp. Jacobian J_f of $f(x,a)$

$$\begin{aligned} a_{t+1} &= a_t - (J_r^T J_r)^{-1} J_r^T \cdot r(a_t) \\ &= a_t - J_r^+ r(a_t) \end{aligned} \quad \Leftrightarrow \quad \begin{aligned} a_{t+1} &= a_t + (J_f^T J_f)^{-1} J_f^T \cdot r(a_t) \\ &= a_t + J_f^+ r(a_t) \end{aligned}$$

back to Multilateralism

Multilateration

- one target, e.g., robot, to be localized (x,y)
- $n > 3$ beacons i with known locations (x_i, y_i)
- and n noisy ranges d_i with error e_i

$$d_1^2 = (x_1 - x)^2 + (y_1 - y)^2$$


hmm, non-linear

$$d_2^2 = (x_2 - x)^2 + (y_2 - y)^2$$

use Gauss-Newton???

...

$$d_n^2 = (x_n - x)^2 + (y_n - y)^2$$

there is a better option

find LS fit for (x,y)

Multilateration

trick: subtract the last equation from the other n-1

$$d_1^2 - d_n^2 = x_1^2 - x_n^2 - 2(x_1 - x_n)\underline{x} + y_1^2 - y_n^2 - 2(y_1 - y_n)\underline{y}$$

$$d_2^2 - d_n^2 = x_2^2 - x_n^2 - 2(x_2 - x_n)\underline{x} + y_2^2 - y_n^2 - 2(y_2 - y_n)\underline{y}$$

...

$$d_{n-1}^2 - d_n^2 = x_{n-1}^2 - x_n^2 - 2(x_{n-1} - x_n)\underline{x} + y_{n-1}^2 - y_n^2 - 2(y_{n-1} - y_n)\underline{y}$$

=> linear in the unknowns x,y

Multilateration

Multilateration as Linear Least Squares:

$$A = \begin{pmatrix} 2(x_1 - x_n) & 2(y_1 - y_n) \\ 2(x_2 - x_n) & 2(y_2 - y_n) \\ \vdots & \vdots \\ 2(x_{n-1} - x_n) & 2(y_{n-1} - y_n) \end{pmatrix} \quad b = \begin{pmatrix} x_1^2 - x_n^2 + y_1^2 - y_n^2 - d_1^2 + d_n^2 \\ x_2^2 - x_n^2 + y_2^2 - y_n^2 - d_2^2 + d_n^2 \\ \vdots \\ x_{n-1}^2 - x_n^2 + y_{n-1}^2 - y_n^2 - d_{n-1}^2 + d_n^2 \end{pmatrix}$$

find LLS fit $\mathbf{x}^* = (x, y)^T$

$$Ax = b$$

$$x^* = (A^T A)^{-1} A^T b = A^+ b$$

Ranging

how to measure

distance estimate d_i from \mathbf{x} (e.g., robot) to \mathbf{x}_i (e.g., beacon)?

- computer vision, e.g.
 - monocular camera: scale of a known object
 - stereo vision: 2 cameras, known baseline, triangulation for range
 - structured light aka RGBD (Kinect, Xtion): depth from known pattern
 - all typically very coarse and noisy
- received signal strength (RSS)
 - typically RF based (WLAN)
 - very coarse and unreliable; multipath/damping/reflection/scattering
 - successful WLAN localization typically uses *fingerprinting*
- time of flight

Ranging

time of flight aka time of arrival (ToA)

- one way
 - given: velocity of signal, (global) time of send, (global) time of arrival
 - challenge: clocks need to be perfectly synchronized
 - alternative: 2 signals, 1 “instantaneous” for sync, see also TDoA
- two way
 - aka round trip: receiver sends signal back to sender
 - including passive reflection (obstacle sensors; see mapping later)
 - given: velocity of signal, (local) time of send, (local) time of arrival
 - note: option to use phase-shift from, e.g., passive reflection
- time difference of arrival (TDoA)
 - use 2 different signal velocities, both send at the same time
 - given: velocities, (local) times of arrival of both signals

Global Localization, e.g.

Global Navigation Satellite Systems (GNSS)

- NAVSTAR GPS
 - Navigation Signal Timing and Ranging Global Positioning System
 - “mother of all GNSS” (almost synonym for it)
- GLONASS
 - Global Navigation Satellite System
 - Russian Aerospace Defence Forces
 - 2nd most used GNSS
 - especially good at high latitudes (North, South)
- Galileo
 - EU development
 - European Space Agency (ESA) & European GNSS Agency (GSA)
 - early operation since Dec. 2016, full operation expected in 2020
- BDS aka BeiDou (Big Dipper)
 - BeiDou Navigation Satellite System
 - Chinese development
 - currently in set-up phase, operation expected in 2020

Global Localization, e.g.

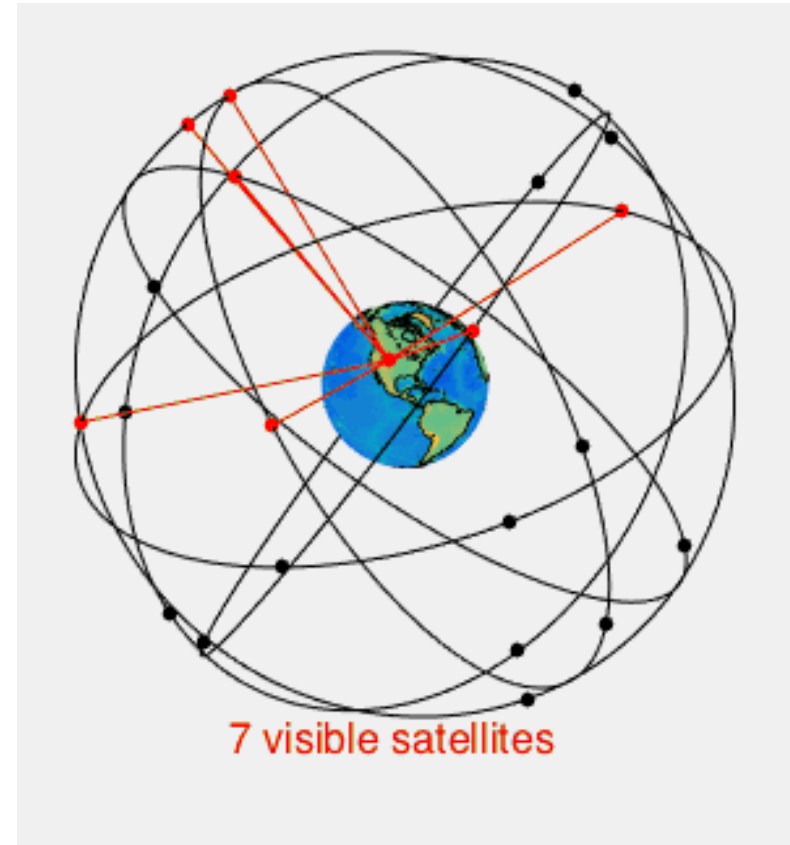
Global Navigation Satellite Systems (GNSS)

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all: multi-lateration with satellites as beacons and RF 1-way ToA

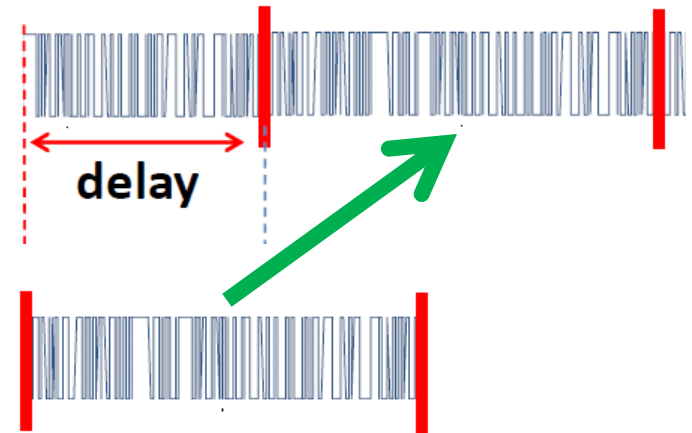
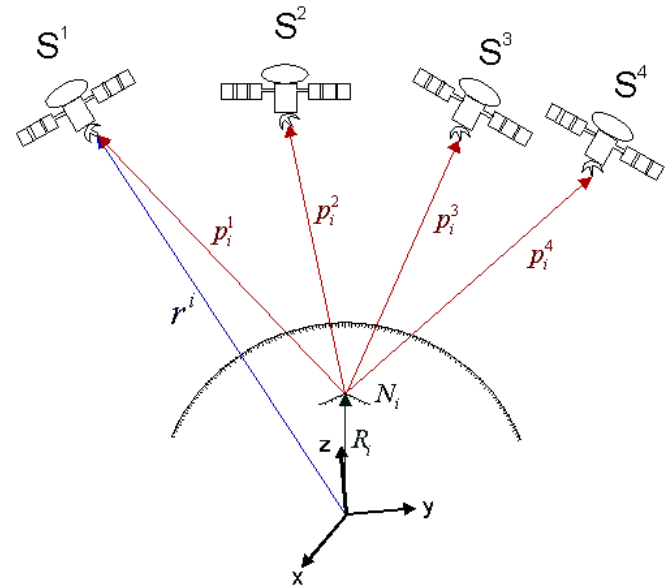
NAVSTAR GPS

- start 1973, operational 1995
- satellites as beacons
 - multilateration
 - need to “see” min 4 satellites (for longitude, latitude, altitude)
 - 21 can cover the whole earth
 - but the more, the better (smaller LS error)
 - #satellites increasing over time (1994: 24, 2017: 31)



NAVSTAR GPS

- satellites as beacons
 - they are not stationary
 - hence localized by ground stations
 - satellites broadcast this data to GPS receiver
- ranging
 - 1-way time of flight (ToF)
 - by phase-shift of PN-code
 - challenge: precise clocks
 - satellites: atomic clocks (compensation for relativistic effects)
 - receiver: init from satellites (optimization by error minimization)

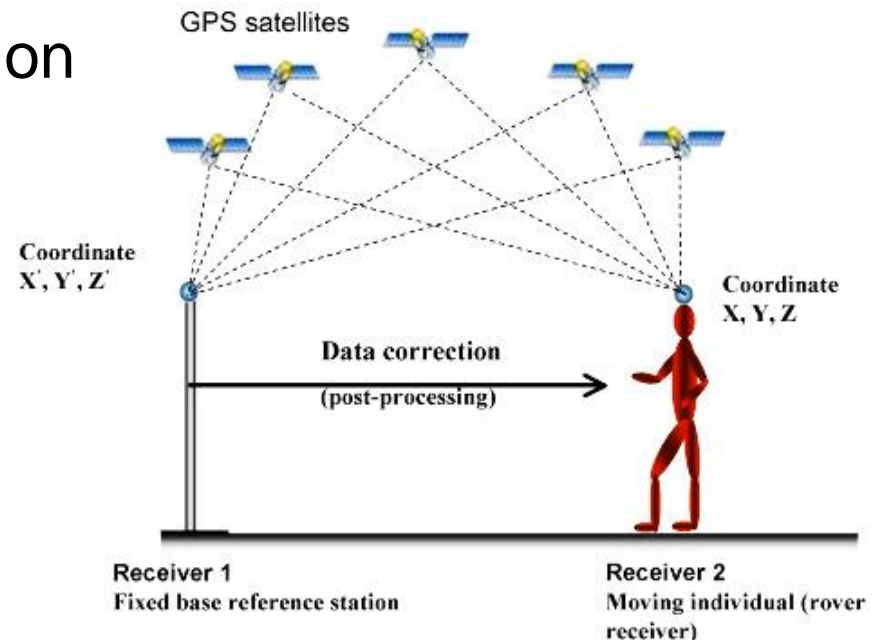


best case accuracy: ~3 meters

Differential GPS (DGPS)

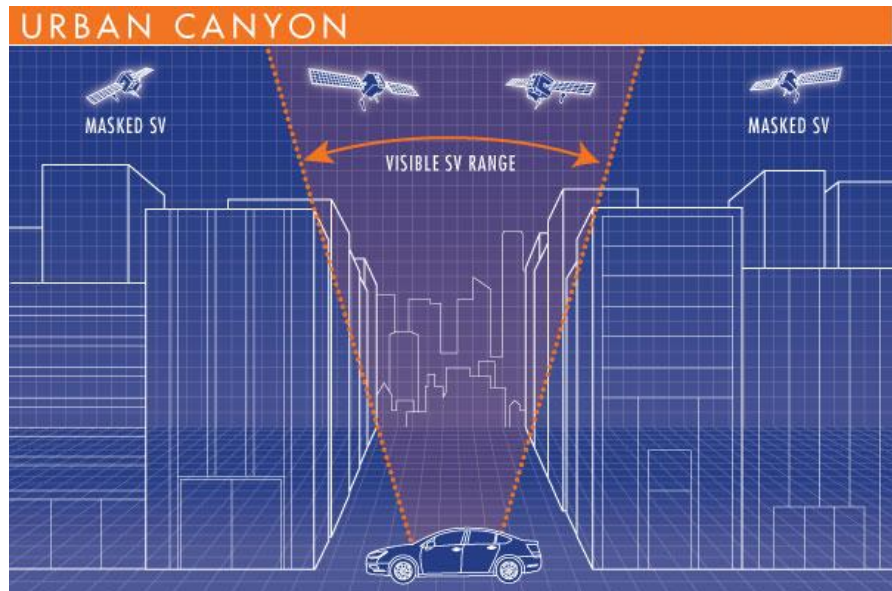
fixed ground stations

- to compute compensation
- for slow changing error sources
 - atmospheric effects
 - imprecise satellite localization
 - clock errors



Limitations of GPS

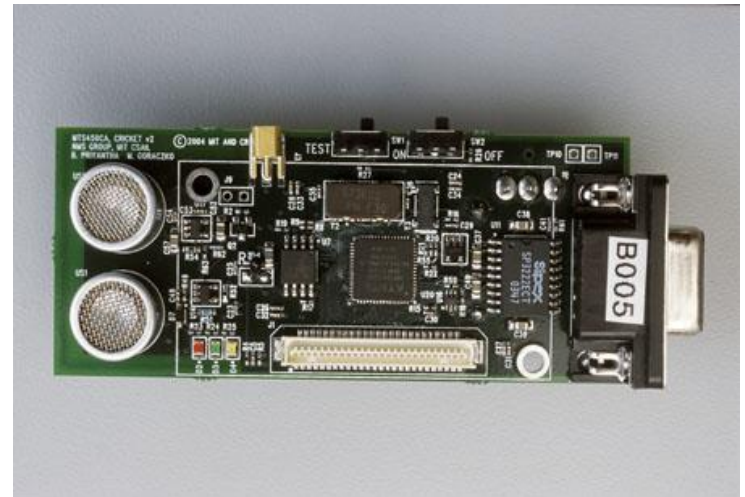
- even DGPS is still quite coarse
- GPS does not work indoor
- limitations outdoor
 - vegetation (under / near trees)
 - urban canyons (near (high) buildings)



Example: Global Indoor Localization

MIT Cricket System

- fixed beacons
- with TDoA range
 - RF (sync)
 - ultrasound
- performance
 - 1-3 cm accuracy
 - but speed of sound
 - is „slow“ (in air: ~ 343 m/sec), hence “slow” updates
 - is not constant, i.e., depends on temperature, humidity, etc.

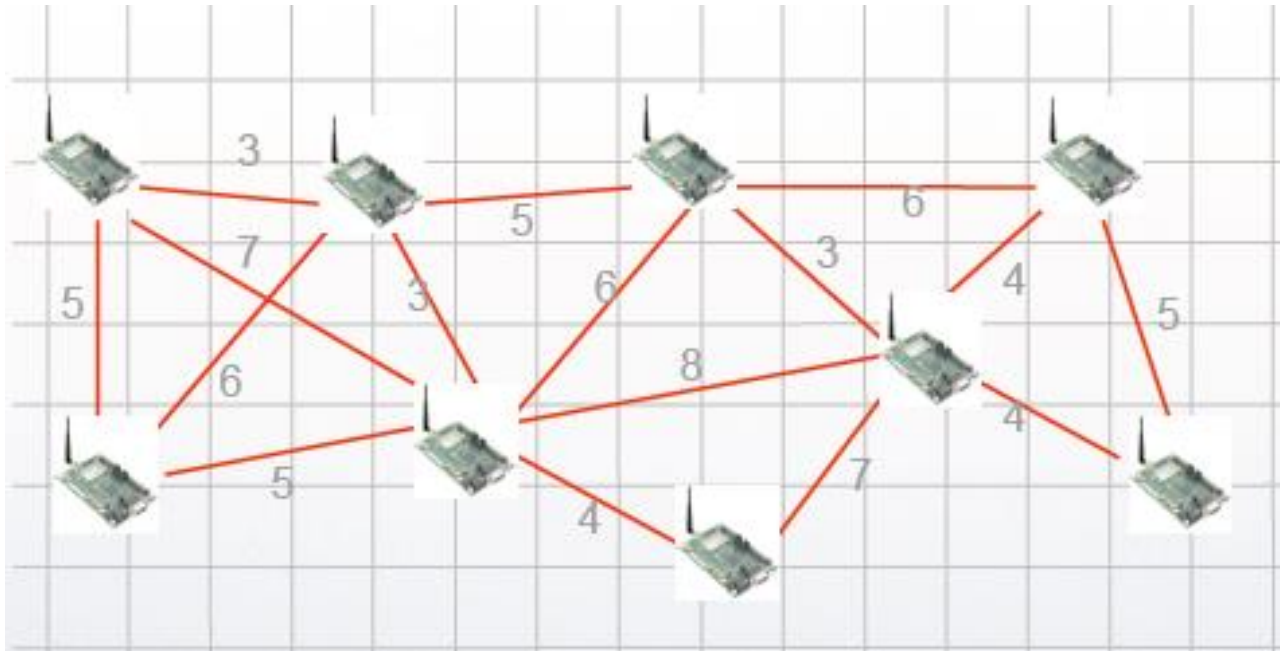


Beacon-Free (Global) Localization

Beacon-Free Localization

- lack of infrastructure,
- i.e., no beacons with known poses
- e.g., sensor networks

given ranges, find topology (graph layout)



Multidimensional Scaling (MDS)

- origin in social sciences, psychology
- given: m -dimensional relations between n entities
- i.e., matrix D with noisy distances d_{ij}
- find: coordinates matrix X

localization:

- $m = 2$ or 3
- relation = Euclidean distance (aka metric MDS)

Multidimensional Scaling (MDS)

- n (m -dim) locations: $x_k = (x_{1k}, \dots, x_{mk})$

- coordinates matrix X
$$X = (x_{ij}) = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$$

- noisy metric distances d_{ij} :
$$d_{ij} = \sqrt{\sum_{k=1}^m (x_{ik} - x_{jk})^2}$$

note: $d_{ij} = d_{ji}$, i.e., D is symmetric (non-symmetric $d_{ij} \neq d_{ji}$: use average)

Multidimensional Scaling (MDS)

3D

- n (m=3) locations:

$$x_k = \begin{matrix} \text{x} & \text{y} & \text{z} \\ (x_{1k}, x_{2k}, x_{3k}) \\ \text{coordinate} \end{matrix}$$

- coordinates matrix X

$$X = (x_{ij}) = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$$

- noisy metric distances d_{ij} :

$$d_{ij} = \sqrt{\sum_{k=1}^3 (x_{ik} - x_{jk})^2}$$

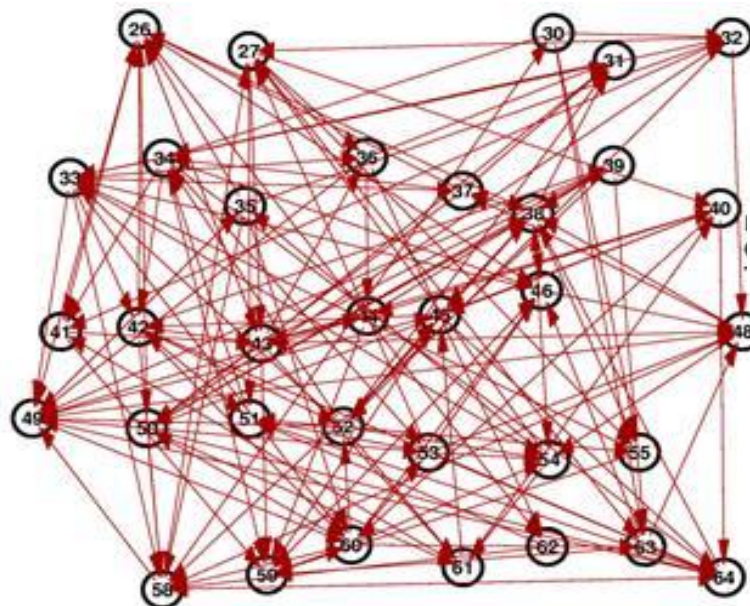
note: $d_{ij} = d_{ji}$, i.e., D is symmetric (non-symmetric $d_{ij} \neq d_{ji}$: use average)

Multidimensional Scaling (MDS)

so, we want to find X with

$$XX^T = \left(d_{ij}^2\right) := D^{(2)}$$

(note: $D^{(2)} \neq D^2$)



- noisy d_{ij} : like springs between locations
- MDS minimizes the stress (LS error of locations)
- important trick
 - centroid of the x_k as origin
 - via method known as **double-centering**

Multidimensional Scaling (MDS)

$n \times n$ **centering** matrix C :

$$C_{(n)} = I - \frac{1}{n} \begin{pmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{pmatrix} = I - \frac{1}{n} \mathbf{1} \mathbf{1}^T$$

$$C_1 = (\mathbf{1}) - (\mathbf{1}) = (\mathbf{0})$$

$$C_2 = I - \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

...

$m \times n$ matrix A : removing the means

- from all n columns of A : $A' = C_m A$
- from all m rows of A : $A' = A C_n$

Multidimensional Scaling (MDS)

double centering

(row & column vectors sum up to 0)

$$A' = CAC$$

or: $a'_{ij} = a_{ij} - a_{*j} - a_{i*} + a_{**}$

- row average

$$a_{*j} = \frac{1}{n} \sum_{i=1}^n a_{ij}$$

- column average

$$a_{i*} = \frac{1}{n} \sum_{j=1}^n a_{ij}$$

- total average

$$a_{**} = \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n a_{ij}$$

Multidimensional Scaling (MDS)

double centering & MDS

- we want to double center X , but we have only D
- but it can be shown for the double-centered $D^{(2)}$,

$$D^{(2)} = \left(d_{ij}^{(2)} \right) \quad d_{ij}^{(2)} = d_{ij} - d_{*j} - d_{i*} + d_{**} = -2 \sum_{a=1}^m x_{ia} x_{ja}$$

$$\text{so, } -\frac{1}{2} D^{(2)} := B = XX^T$$

Multidimensional Scaling (MDS)

D is symmetric,

- hence $D^{(2)}$ symmetric
- hence double-centered $D^{(2)'}$ symmetric
- hence $B (= -1/2 D^{(2)'})$ symmetric

SVD of *symmetric* matrix $\mathbf{A} = \mathbf{V}\mathbf{L}\mathbf{V}^T$

$$XX^T = -\frac{1}{2} D^{(2)'} = B = VL V^T$$

$$\Rightarrow X = VL^{(1/2)}$$

Multidimensional Scaling (MDS)

MDS algorithm

1. set matrix A
2. set matrix B
(double-centering)
3. compute SVD of B
4. get X
(sqrt of diagonal L)

$$A = -\frac{1}{2} D^{(2)}$$

$$B = CAC$$

$$B = VLV^T$$

$$X = VL^{(1/2)}$$

Multidimensional Scaling

Implementation

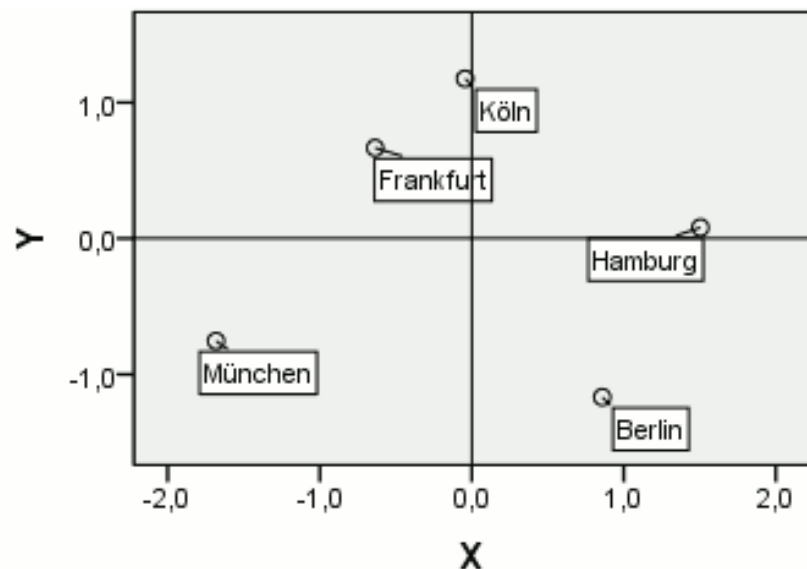
- MATLAB
 - Matlab Toolbox for Dimensionality Reduction
 - http://ict.ewi.tudelft.nl/~lvandermaaten/Matlab_Toolbox_for_Dimensionality_Reduction.html
- Orange
 - C++ data mining toolbox; Python scripting
 - [http://www.ailab.si/orange/...](http://www.ailab.si/orange/)
 - orngMDS module: <.../doc/modules/orngMDS.htm>
- DIY
 - mainly GSL for SVD; that's all... ☺

MDS & missing ranges

MDS, best case:
all ranges given

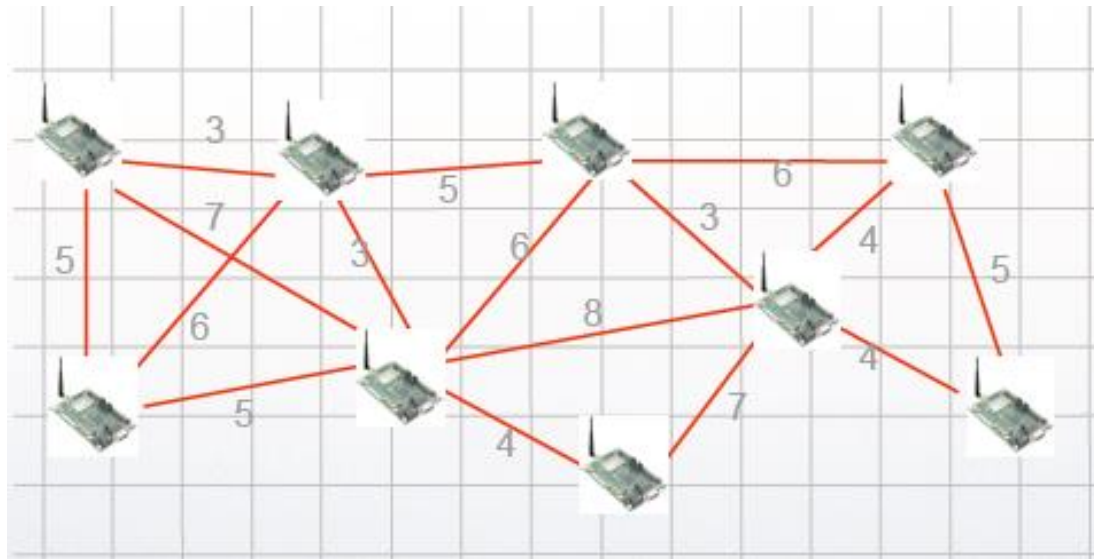
$D=(d_{ij})$	Berlin	Frankfurt	Hamburg	Köln	München
Berlin	0	548	289	576	586
Frankfurt	548	0	493	195	392
Hamburg	289	493	0	427	776
Köln	576	195	427	0	577
München	586	392	776	577	0

City	X	Y
Berlin	0,8585	-11,679
Frankfurt	-0,6363	0,6660
Hamburg	15,036	0,0800
Köln	-0,0438	11,760
München	-16,821	-0,7542



MDS & missing ranges

- MDS assumes all ranges given
- i.e., fully connected graph
- what if some d_{ij} are missing?



MDS & missing ranges

option: try to estimate the unknown ranges d_{ij}

e.g., MDS-MAP

- compute shortest path between all pairs
- upper bound for missing distances
- especially popular in sensor networks
 - network distances often via connectivity,
 - i.e., #hops anyway

MDS & missing ranges

further option: just "ignore" missing values

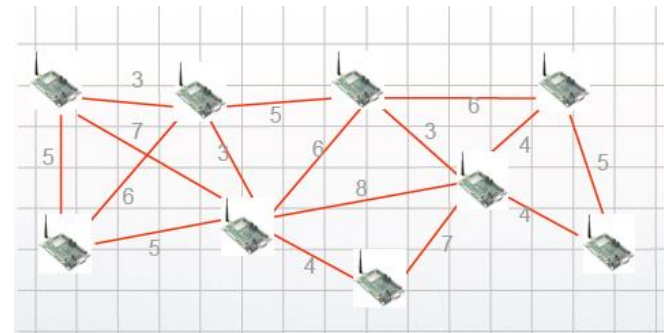
- i.e. use any estimate for d_{ij} if available
- or simply $d_{ij} = 0$

as there is much structure in D

(think of spring analogue: few springs can make it “rigid”)

more concretely:

- D has a very low rank r
 - i.e., low dimension of the vector space
 - spanned by its columns / rows
- namely, for m -dim MDS: $r = m+2$
- i.e., 2D: $r=4$, 3D: $r=5$



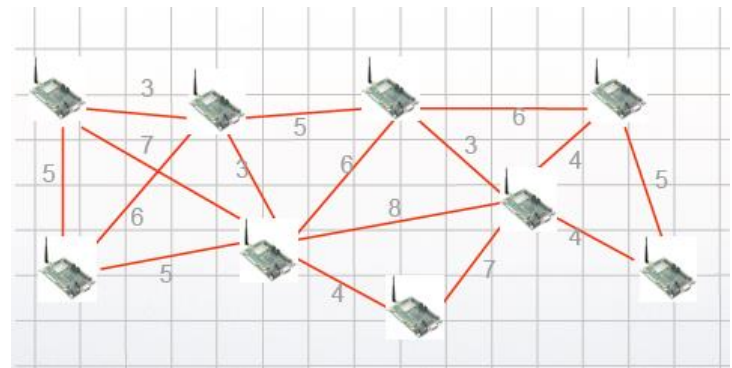
MDS & missing ranges

D has low rank (2D: $r=4$, 3D: $r=5$)

- replace D by its rank r approximation D'
- e.g., via SVD (Eckart–Young theorem)
 - $D = USV^T$, $D' = US'V^T$
 - with S' contains r largest singular values from S

of course, the more estimates the better the precision

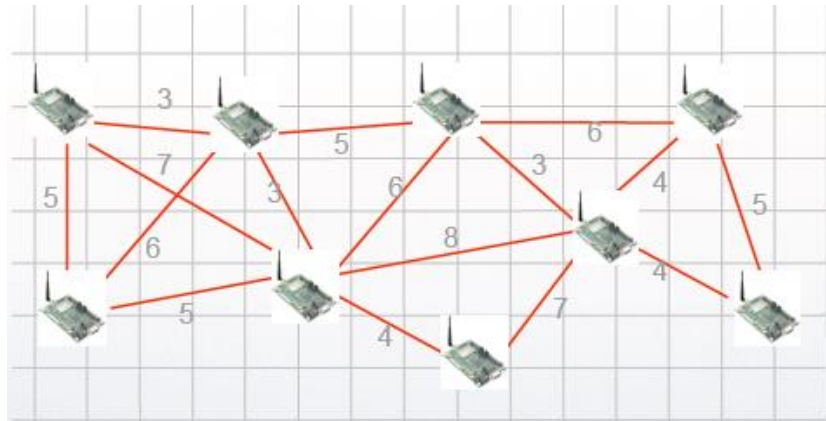
- i.e., do SVD,
- choose "best possible" rank,
- i.e., all "large" singular values



MDS & missing ranges

note:

- for symmetric matrix ($B = -1/2 D^{(2)'}):$
- singular values s_i and eigenvalues λ_i are closely related
- namely $s_i = |\lambda_i|$
- hence
 - both MDS itself as well as rank approximation
 - can be addressed via eigenvalue decomposition

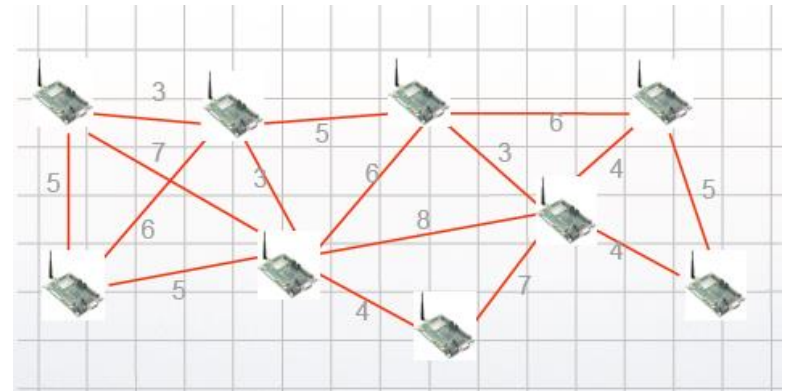


MDS and global frame

- MDS based on relative measurements
- origin is the centroid of the resulting coordinates
- obviously global orientation undetermined
- but also ***reflections*** possible

hence often

- use of ***anchor nodes***
- i.e., globally localized nodes (beacons)
- to get global reference frame



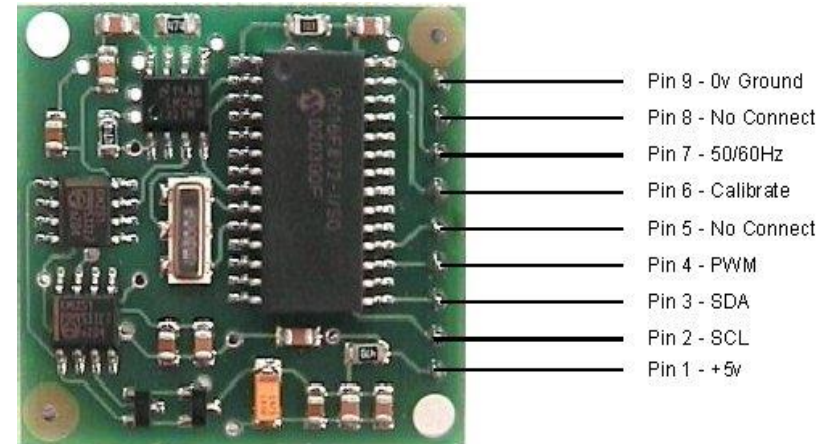
Orientation Sensors

Digital Compass

- absolute orientation in 1 DoF, i.e., yaw
- but many error sources
 - on robot: motors, computer, ...
 - environment: computers, electrical machines, ...

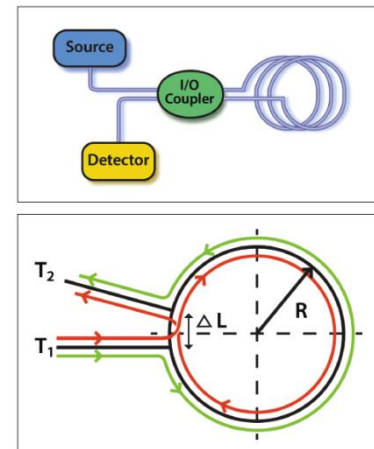
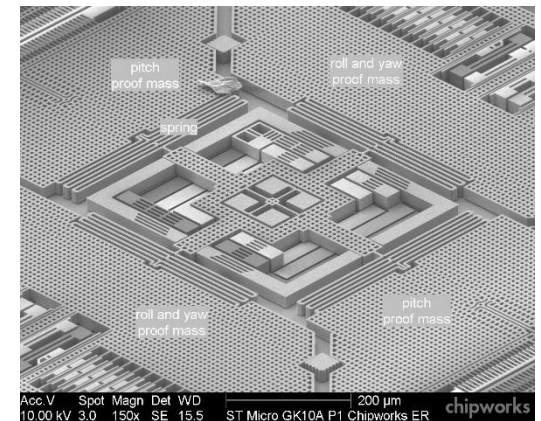
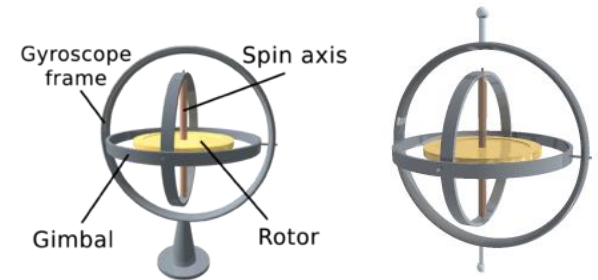
example: Philips KMZ51

- 0.1 deg resolution



Gyroscope

- gimbal
 - classical mechanic
 - using spinning mass (moment of inertia)
 - today not used anymore
- vibrating structure
 - micro electro-mechanical system (MEMS)
 - small ICs
 - measures rate of turn
 - relative precise, drift compensation (especially temperature) needed
- fiber optic
 - two light paths in opposite directions
 - using spool of glass-fiber
 - rotation changes length of the paths
 - measurement by interference
 - very precise but costly



Inertial Measurement Unit (IMU)

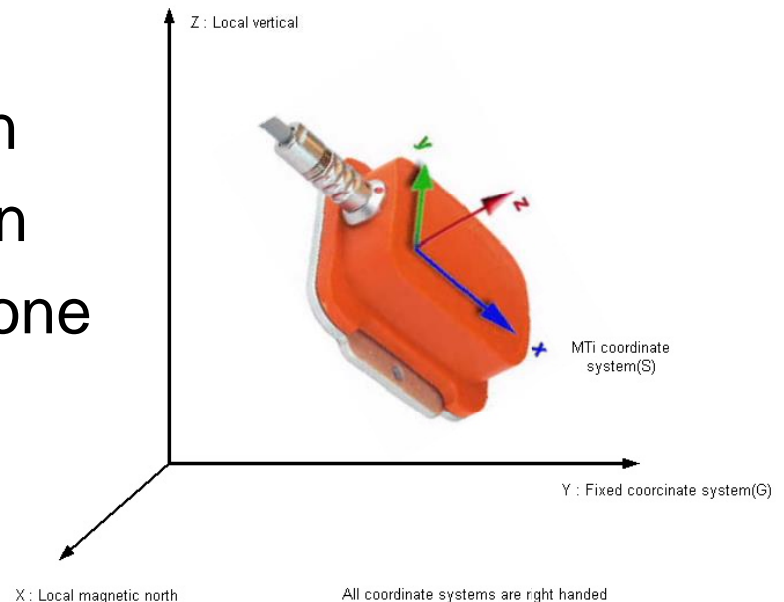
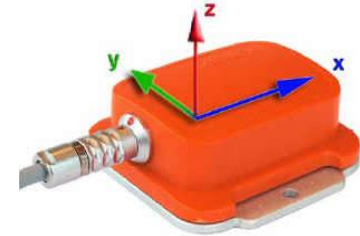
6 degrees of freedom (DOF)

- 1 digital compass
- 3 MEMS gyros
- 3 accelerometers (gravity vector)

but mainly 3-DOF global orientation

- double integration of acceleration
- for location is extremely error prone

example: XSens Mti



Relative Localization Odometry / Dead-Reckoning

Dead Reckoning / Odometry

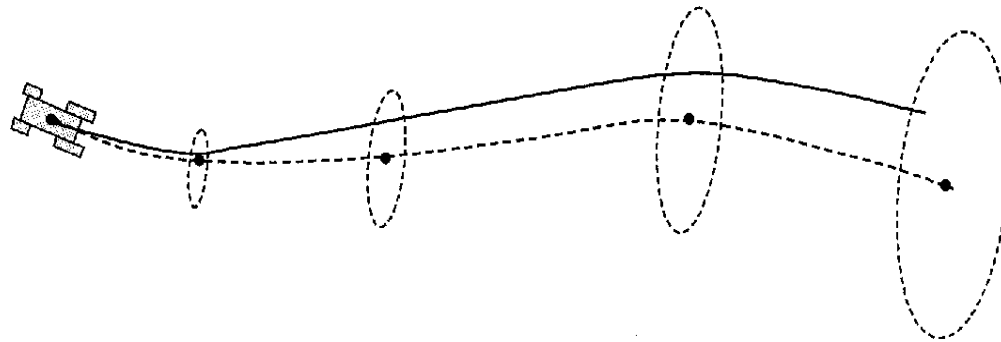
given orientation & speed (& time)

=> vector addition for pose estimate

- **dead reckoning** from “deduced reckoning”
- very old technique from sailing

aka **odometry**

- (cumulative) use of mobile robot forward kinematics



problem: errors accumulate
(especially angular errors are significant)

Dead Reckoning / Odometry

given orientation & speed (& time)

=> vector addition for pose estimate

- **dead reckoning** from “deduced reckoning”
- very old technique from sailing

aka **odometry**

- (cumulative error)

hence:

- need to model errors,
- keep track of them,
- and minimize when possible

=> **probabilistic methods for localization**

problem: errors accumulate
(especially angular errors are significant)

