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% ME 652, Spring 2020
% Course instructor: Jinwhan Kim
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function [] = SLAM_skeleton(noiseLevel)
randn('seed',1);
DTR = pi/180; % degree to radian
```

```
% true initial condition
x = [1; 1; 45*DTR; 1; % x, y, psi, V
     4.6454; 8.0242; % landmark 1 (x1,y1)
     7.5198; 4.7523; % landmark 2 (x2,y2)
     1.6836; 5.4618; % landmark 3 (x3,y3)
     5.5984; 3.1042; % landmark 4 (x4,y4)
     8.4626; 1.6814]; % landmark 5 (x5,y5)
```

```
% initial error covariance
Phat = eye(14);
Phat(1,1) = 0;
Phat(2,2) = 0;
```

```
% process noise
Qe = zeros(14,14);
```

```
% measurement noise
Re = eye(12);
if nargin == 0
    Re(1,1) = (3*DTR)^2;
    Re(2,2) = 0.2^2;
    for i=1:5
        Re(i*2+1,i*2+1) = (3*DTR)^2;
        Re(i*2+2,i*2+2) = 0.2^2;
    end
else
    Re(1,1) = (3*noiseLevel*DTR)^2;
    Re(2,2) = (0.2*noiseLevel)^2;
    for i=1:5
        Re(i*2+1,i*2+1) = (3*noiseLevel*DTR)^2;
        Re(i*2+2,i*2+2) = (0.2*noiseLevel)^2;
    end
end
```

```
% initial estimate
xhat = x;
xhat(5:14) = x(5:14) + sqrt(Phat(5:14,5:14))*randn(10,1);
```

```
figure;
set(gcf,'position',[100 100 500 500])
```

```
dt = 0.1; % simulation time step
for t=0:dt:10
    x = propagate_x(x,dt); % true state propagation
```

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%=====
% Implement the following functions
%=====
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```
z = generate_z(x); % generate bearing and range measurements
[xhat,Phat] = EKF_propagate(xhat,Phat,Qe,dt); % state propagation
[xhat,Phat] = EKF_update(xhat,z,Phat,Re,dt); % measurement update
```

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% -----
clf
show_data(t,x,xhat,Phat);
drawnow;
end

function z = generate_z(x)
% disp('starting measurements ...')
z(1) = x(3); % vehicle bearing
z(2) = x(4); % vehicle speed
for i = 1:5
    % bearing
    z(2*i+1) = atan2( x(2*i+4)-x(2), x(2*i+3) -x(1))-x(3);
    % range
    z(2*i+2) = norm( x(2*i+3:2*i+4) - x(1:2) );
end

function [xhat,Phat] = EKF_propagate(xhat,Phat, Qe, dt)
% disp('starting propagation ...')
Q = Qe * dt;
% A Jacobian
A = jacob_A(xhat);

Ak = eye(14)+A * dt;
Phat = Ak*Phat*Ak' + Q ;
xhat = propagate_x(xhat,dt);

function A = jacob_A(xhat)
A = zeros(14);
A(1,3) = - xhat(4) * sin(xhat(3));
A(2,3) = xhat(4) * cos(xhat(3));
A(1,4) = cos(xhat(3));
A(2,4) = sin(xhat(3));

function [xhat,Phat] = EKF_update(xhat,z,Phat,Re,dt)
% disp('starting update ...')
R = Re/dt;
% H Jacobian
H = jacob_H(xhat);
% Kalman Gain
K = Phat * H' / (H * Phat * H' + R);
% update steps
zhat = generate_z(xhat);
Phat = (eye(14) - K * H) * Phat;
xhat = xhat + K * (z - zhat);

function H = jacob_H(xhat)
H = zeros(12,14);
H(1,3) = 1;
H(2,4) = 1;
for i = 1:5
    % xx = x_i - x_0
    xx = xhat(2*i+3) - xhat(1);
    % yy = y_i - y_0
    yy = xhat(2*i+4) - xhat(2);
    % rr = sqrt(xx^2 + yy^2)
    rr = sqrt(xx^2 + yy^2);

    H(2*i+1,1) = yy/rr^2;

```

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H(2*i+1,2*i+3) = -yy/rr^2;
H(2*i+1,2) = -xx/rr^2;
H(2*i+1,2*i+4) = xx/rr^2;
H(2*i+2,1) = -xx/rr;
H(2*i+2,2*i+3) = xx/rr;
H(2*i+2,2) = -yy/rr;
H(2*i+2,2*i+4) = yy/rr;
end

% state propagation
%-----
function x = propagate_x(x,dt)
xdot = zeros(14,1);
xdot(1) = x(4)*cos(x(3)); % xdot
xdot(2) = x(4)*sin(x(3)); % ydot
xdot(3) = 0; % yaw rate
xdot(4) = 0; % speed
x = x + xdot*dt; % time integration (Euler scheme)

% show data
%-----
function show_data(t,x,xhat,Phat)
hold on

L = 0.6; % vehicle length
B = 0.3; % vehicle breadth
objx = L*[1 -1 -1 1]';
objy = B*[0,1,-1,0]';

posx = x(1) + objx*cos(x(3))-objy*sin(x(3));
posy = x(2) + objx*sin(x(3))+objy*cos(x(3));
fill(posx,posy,'y');
plot(posx,posy,'b');

posx = xhat(1) + objx*cos(xhat(3))-objy*sin(xhat(3));
posy = xhat(2) + objx*sin(xhat(3))+objy*cos(xhat(3));
plot(posx,posy,'r');

plot(0,0,'bo',x(1),x(2),'bo',xhat(1),xhat(2),'r+');
meanval = [xhat(1),xhat(2)];
sigma_u = Phat(1:2,1:2);

confidence = 0.95; % confidence level
alpha = chi2inv(confidence,2);
plot2DEllipse(alpha,meanval,sigma_u,'r');

for i=1:5
    plot(xhat(i*2+3),xhat(i*2+4),'r+',x(i*2+3),x(i*2+4),'k+');
    meanval = [xhat(i*2+3),xhat(i*2+4)];
    sigma_u = Phat(i*2+3:i*2+4,i*2+3:i*2+4);
    plot2DEllipse(alpha,meanval,sigma_u,'r');
end

s = sprintf('Time = %8.2f',t);
text(1,9,s,'fontsize',15);
xlabel('x','fontsize',15), ylabel('y','fontsize',15);
set(gca,'fontsize',15,'PlotBoxAspectRatio',[500 500 100]);
set(gca, 'Ydir','reverse');
```

```
axis([0 10 0 10]);  
grid on; box on;  
  
% draw a confidence ellipse  
%-----  
function [] = plot2Dellipse(alpha,meanval,sigma,color)  
[V,D] = eig(sigma);  
  
a = sqrt(alpha*D(1,1));  
b = sqrt(alpha*D(2,2));  
  
ang1 = atan2(V(2,1),V(1,1));  
  
theta = (0:360)/180*pi;  
x = a*cos(theta);  
y = b*sin(theta);  
xn = x*cos(ang1)-y*sin(ang1)+meanval(1);  
yn = x*sin(ang1)+y*cos(ang1)+meanval(2);  
  
plot(xn,yn,color,'LineWidth',2);
```