

# Incorporating Data Association Within Belief Space Planning For Robust Autonomous Navigation

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Dr. Shashank Pathak

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# Introduction

- Why autonomous navigation ?



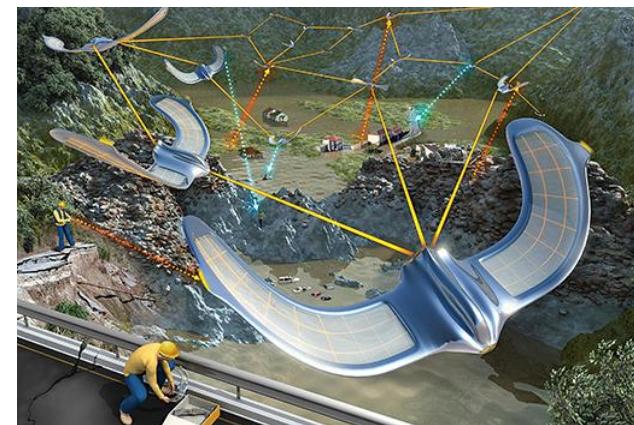
**Autonomous Micro UAVs (Upenn)**



**Autonomous cars -  
DARPA Urban Challenge 2007 winner ‘Boss’ (CMU)**



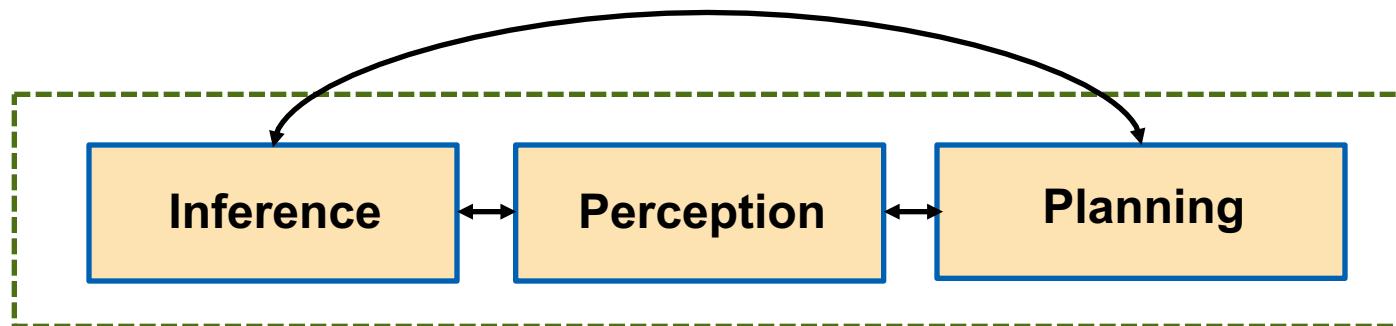
**Autonomous robot janitor  
(Fuji Heavy Industries)**



**Aerial sensor network (EPFL)**

# Introduction

- Autonomous navigation involves:
  - Inference (estimation): Where am I ?
  - Perception: What is the environment perceived by sensors ?  
e.g.: What am I looking at? Is that the same scene as before?
  - Planning: What is the next best action(s) to realize a task ?  
e.g.: where to look or navigate next?



# Inference (Estimation)

- Estimate the state  $x$  of the robot, given observations  $z$  and controls  $u$



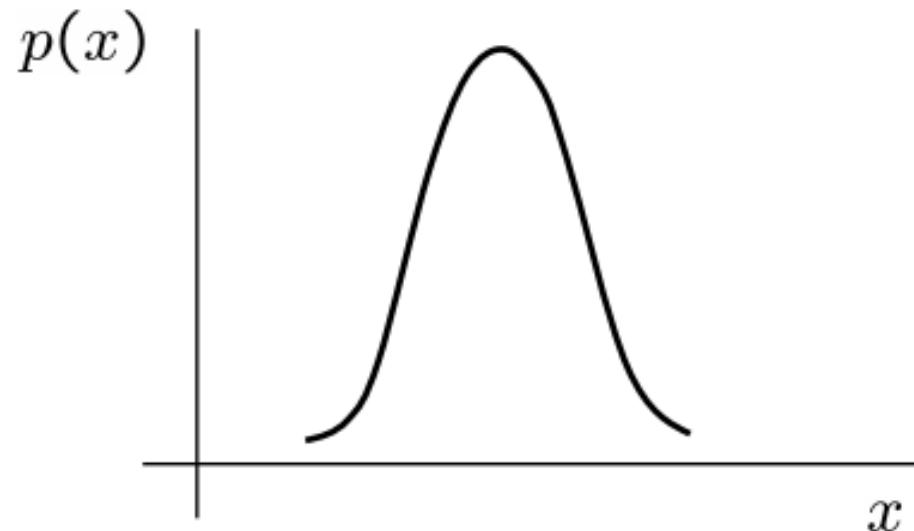
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 $x$ 

*Can we say that the robot is precisely at a particular location ?*

# Inference (Estimation)

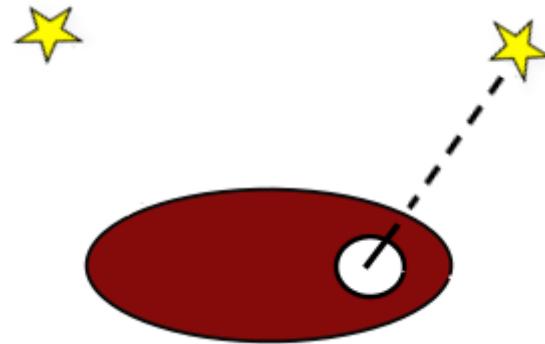
- Uncertainty in the robot's motions and observations
- Probability theory used to account for the uncertainty



*The robot is somewhere here*

# Perception

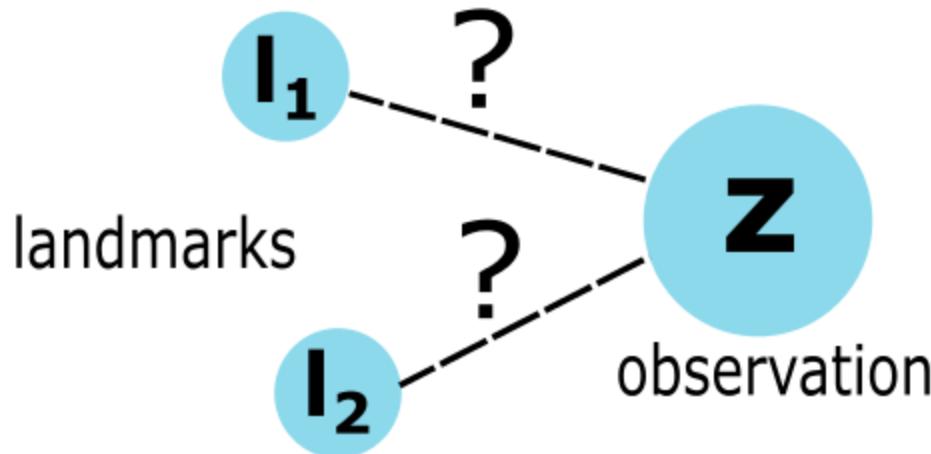
- Which is the landmark that the robot is looking at ?



- Robot
- Landmark
- Robot pose uncertainty

# Data Association

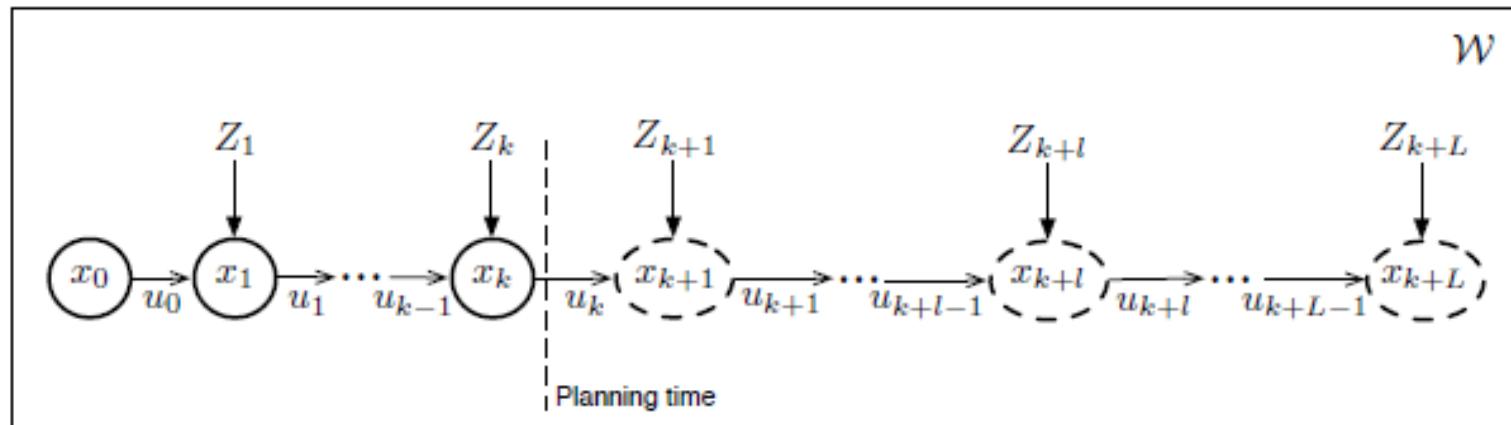
- The problem of finding the correct correspondences between observations and landmarks



# Planning

- **Belief space planning (BSP) and decision making under uncertainty**

- Determine best *future* action(s) while accounting for different sources of uncertainty (stochastic control, imperfect sensing, uncertain environment)
- Fundamental problem in robotics and AI



BSP for  $L$  look-ahead steps, Indelman et al., IJRR'15

# Motivation

- What happens if the environment is ambiguous, perceptually aliased ?
  - Identical objects or scenes
  - Objects or scenes that appear similar for some viewpoints
- Examples:
  - Two corridors that look alike
  - Similar in appearance buildings, windows, ...
- What if additionally, we have localization (or orientation) uncertainty ?



Wong et al., IJRR'15



Angeli et al., TRO'08

# Motivation

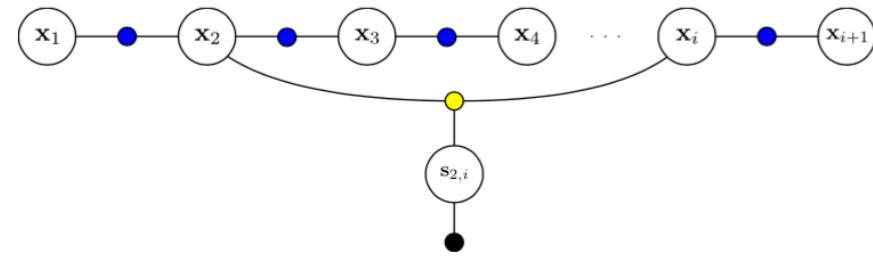
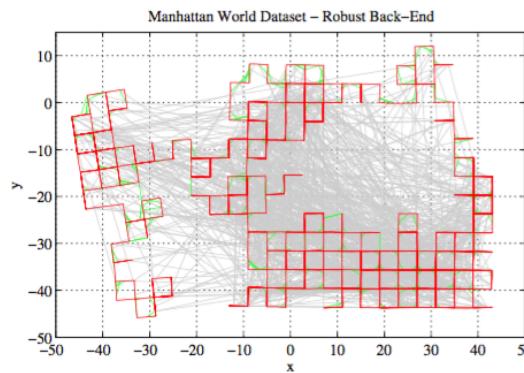
- What happens if the environment is ambiguous, perceptually aliased ?
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  - Objects or scenes that appear similar for some viewpoints
- Examples:
  - Two corridors that look alike
  - Similar in appearance buildings, windows, ...
- What if additionally, we have localization (or orientation) uncertainty ?

- *Identifying the true object from the aliasing object becomes particularly challenging (data association)*
  - *Incorrect association (wrong scene) can be catastrophic*

# Relation to Prior Work

- **Robust graph optimization approaches:**

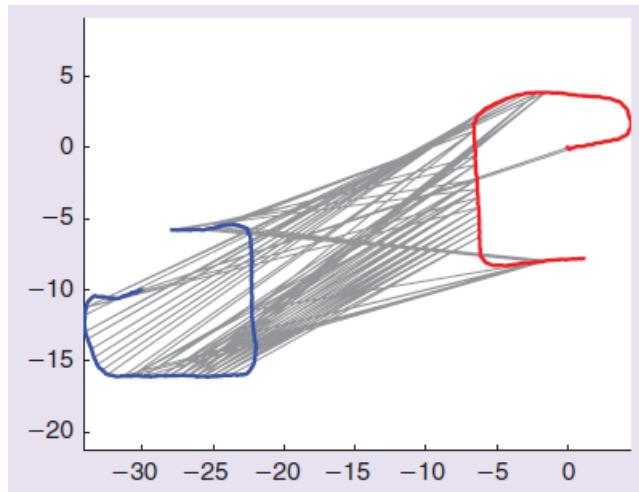
- Attempt to be resilient to incorrect data association (outliers overlooked by front-end algorithms, e.g. RANSAC)
- Only consider the **passive** case whereas we consider the **active** case



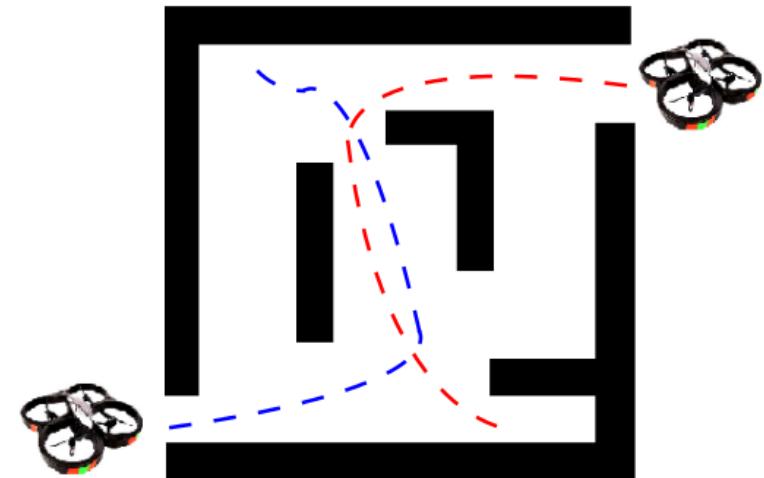
Sünderhauf et al., ICRA'12

# Relation to Prior Work

- **Multi-robot pose graph localization from unknown initial relative poses and data association:**
  - Each possible data association modeled either as an inlier or an outlier
  - Only consider the **passive** case whereas we consider the **active** case

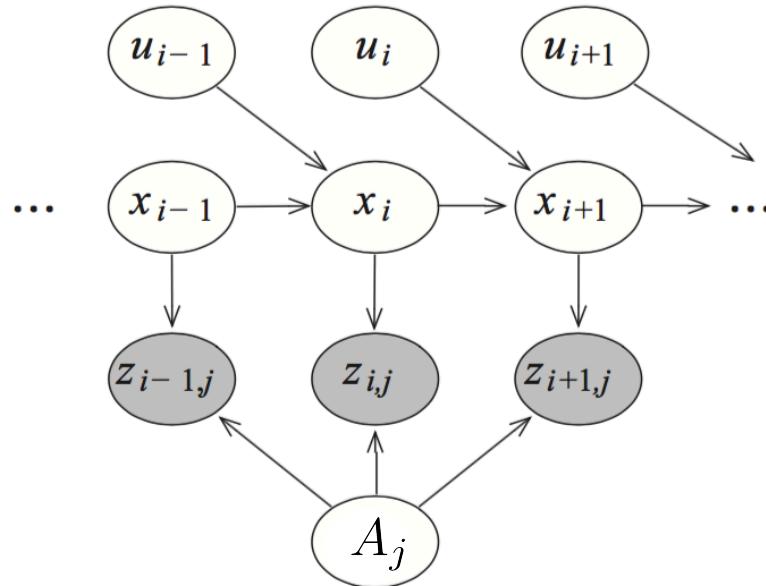


Indelman et al., CSM'16



# Relation to Prior Work

- **Belief space planning (BSP) approaches:**
  - Typically assume data association (DA) to be **given** and **perfect**



Indelman et al., IJRR'15

# Contribution

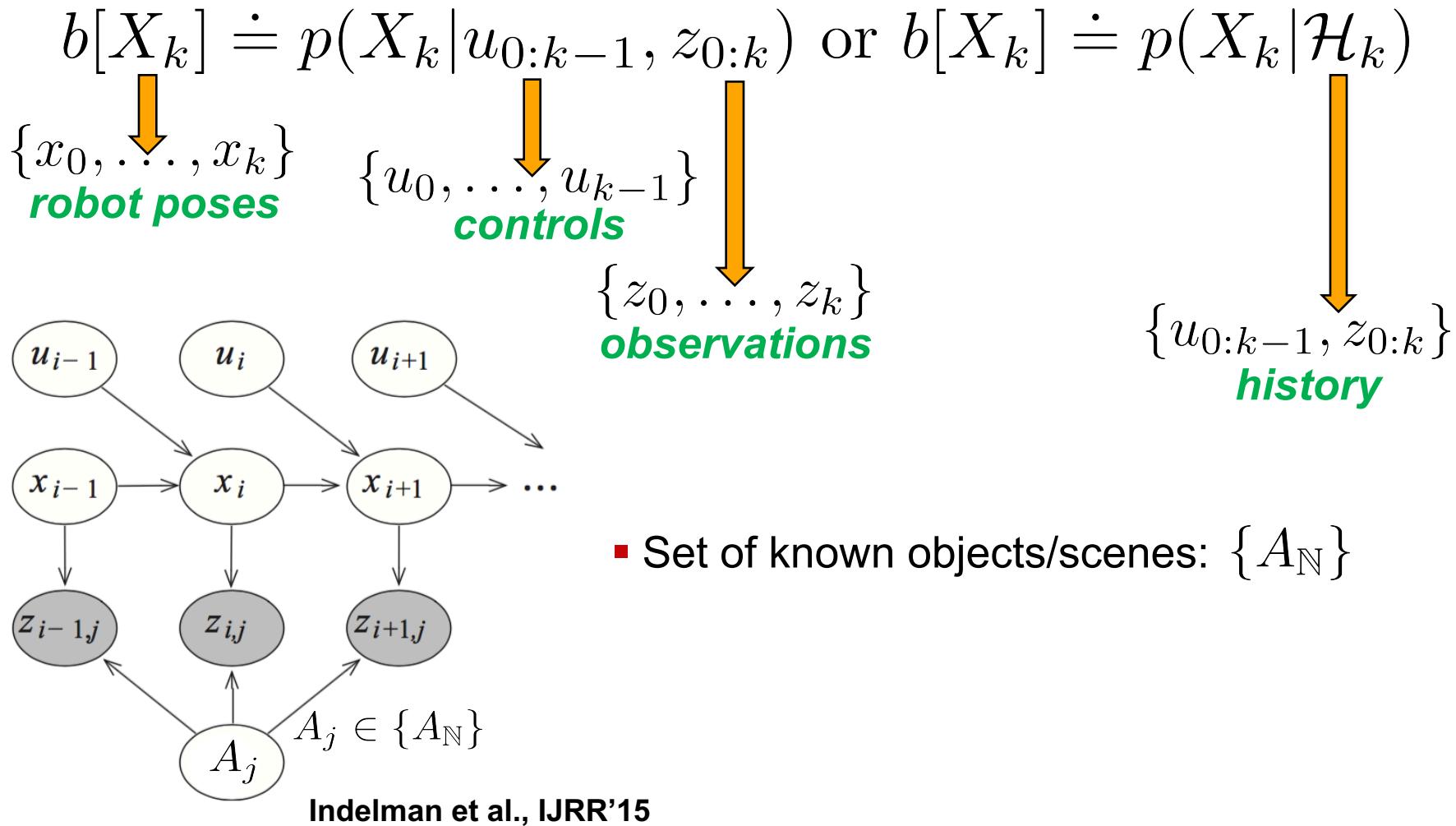
- We develop a belief space planning (BSP) algorithm, considering both
  - Ambiguous data association due to perceptual aliasing, and
  - Localization uncertainty due to stochastic control and imperfect sensing
- Our approach - Data Association Aware Belief Space Planning (DA-BSP):
  - Relaxes common assumption in BSP regarding known and perfect DA
  - To that end, we incorporate reasoning about DA within BSP

# Formulation

- Consider a robot operating in a known environment (map given)
- The robot takes observations of different scenes or objects as it travels (e.g. images, laser scans)
- These observations are used to infer random variables of interest (e.g. robot pose)

# Notations

- Belief at current time k:



- Set of known objects/scenes:  $\{A_{\mathbb{N}}\}$

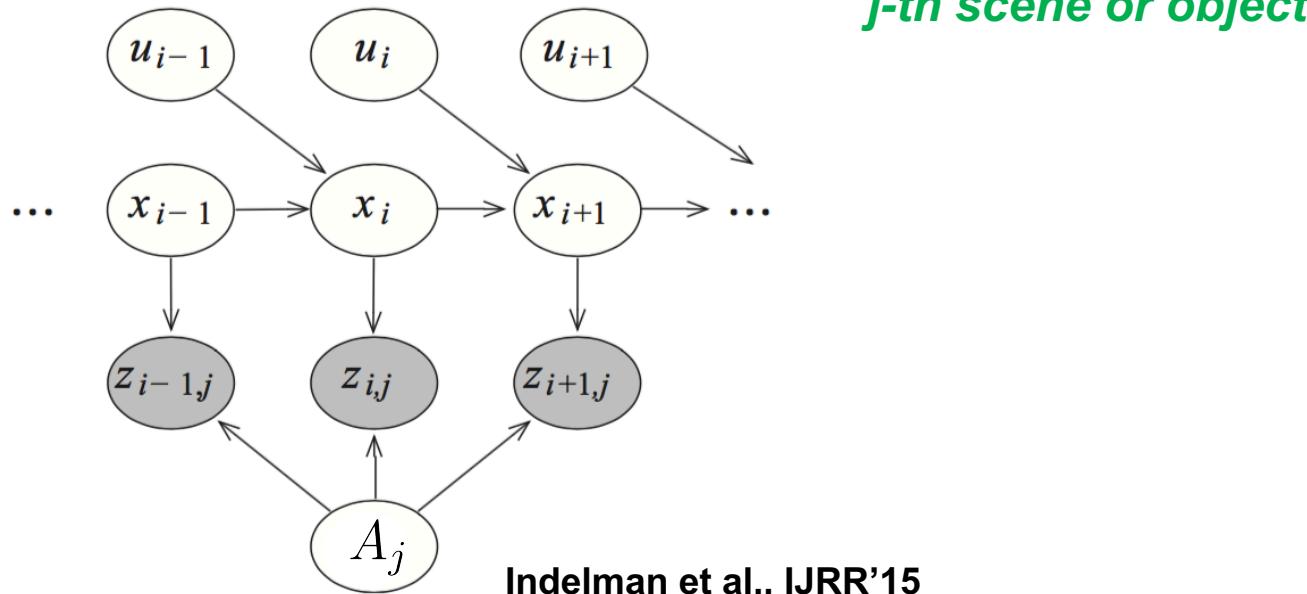
# Probabilistic Formulation

- Motion model:

$$p(x_{i+1}|x_i, u_i), \quad x_{i+1} = f(x_i, u_i) + w_i, \quad w_i \sim \mathcal{N}(0, \Sigma_w)$$

- Observation model:

$$p(z_{i,j}|x_i, A_j), \quad z_{i,j} = h(x_i, A_j) + v_i, \quad v_i \sim \mathcal{N}(0, \Sigma_v)$$

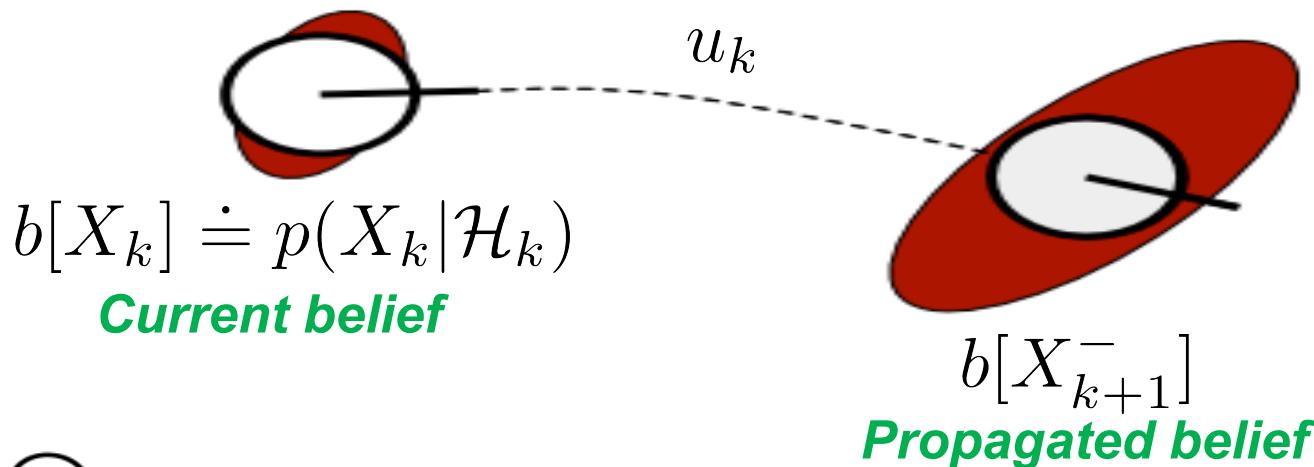


# Propagated belief

- Given an action  $u_k$  we can propagate the belief using the motion model

$$b[X_{k+1}^-] \doteq p(X_{k+1} | \mathcal{H}_{k+1}^-) = p(X_k | \mathcal{H}_k) p(x_{k+1} | x_k, u_k)$$

$\downarrow$   
 $\mathcal{H}_k \cup u_k$ 
 $\downarrow$   
 $\{u_{0:k-1}, z_{0:k}\}$   
**history**

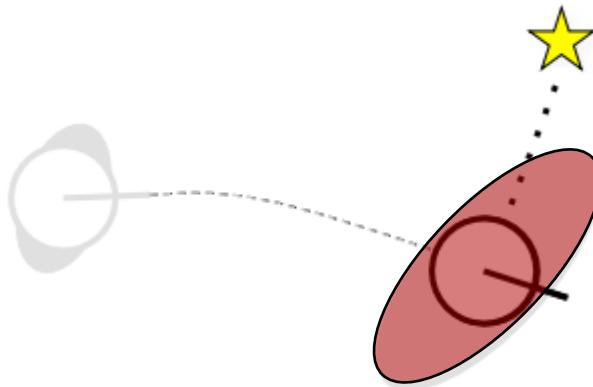


- Robot
- Robot pose uncertainty

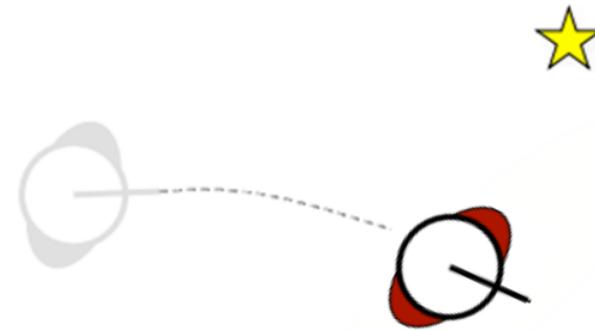
# Posterior

- Observation model used to calculate the posterior belief at k+1

$$b[X_{k+1}] = \eta p(X_k | \mathcal{H}_k) p(x_{k+1} | x_k, u_k) \underbrace{p(z_{k+1} | x_{k+1}, A_j)}$$



*Observation*



$b[X_{k+1}]$   
*Belief updated (posterior)*

# Objective Function

- Belief at time  $k+1$ , given control  $u_k$  and observation  $z_{k+1}$ :

$$b[X_{k+1}] \doteq p(X_{k+1} | u_{0:k}, z_{0:k+1})$$

- Objective function (single look ahead step):

$$J(u_k) \doteq \mathbb{E}_{z_{k+1}} \left\{ c(p(X_{k+1} | u_{0:k}, z_{0:k+1})) \right\} \equiv \mathbb{E}_{z_{k+1}} \left\{ c(b[X_{k+1}]) \right\}$$

- $c(\cdot)$  for example can be the trace of the covariance of  $X_{k+1}$
- Why expectation ?
  - Observations are not given at planning time
  - Consider all possible realizations of a future observation  $z_{k+1}$

- Optimal control:

$$u_k^* \doteq \arg \min_{u_k} J(u_k)$$

# Formulation – In Brief

- Given: a candidate action(s) and  $b[X_k]$
- Calculate the posterior given  $u_k$  and particular future observation  $z_{k+1}$

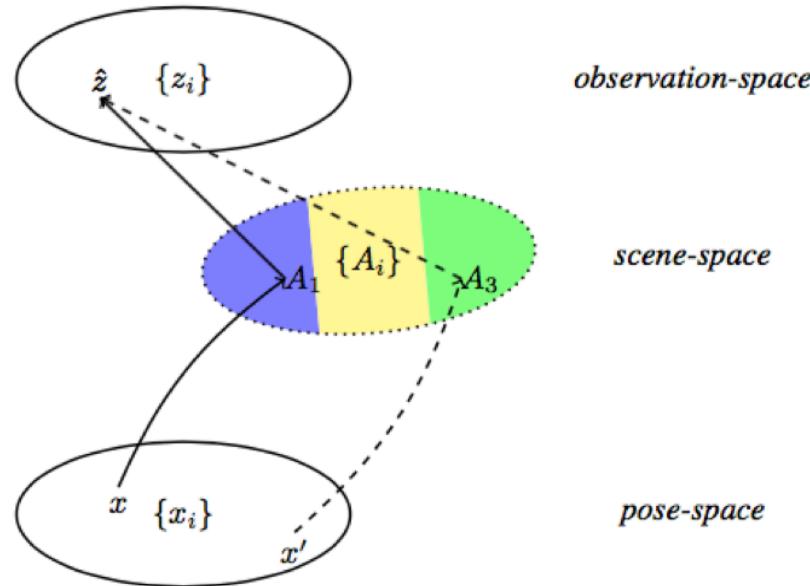
$$b[X_{k+1}] \doteq p(X_{k+1} | u_{0:k}, z_{0:k+1})$$

- Evaluate the cost function
- Consider all possible values such an observation can assume (expectation)

$$J(u_k) \doteq \mathbb{E}_{z_{k+1}} \left\{ c(p(X_{k+1} | u_{0:k}, z_{0:k+1})) \right\} \equiv \mathbb{E}_{z_{k+1}} \left\{ c(b[X_{k+1}]) \right\}$$

# Concept

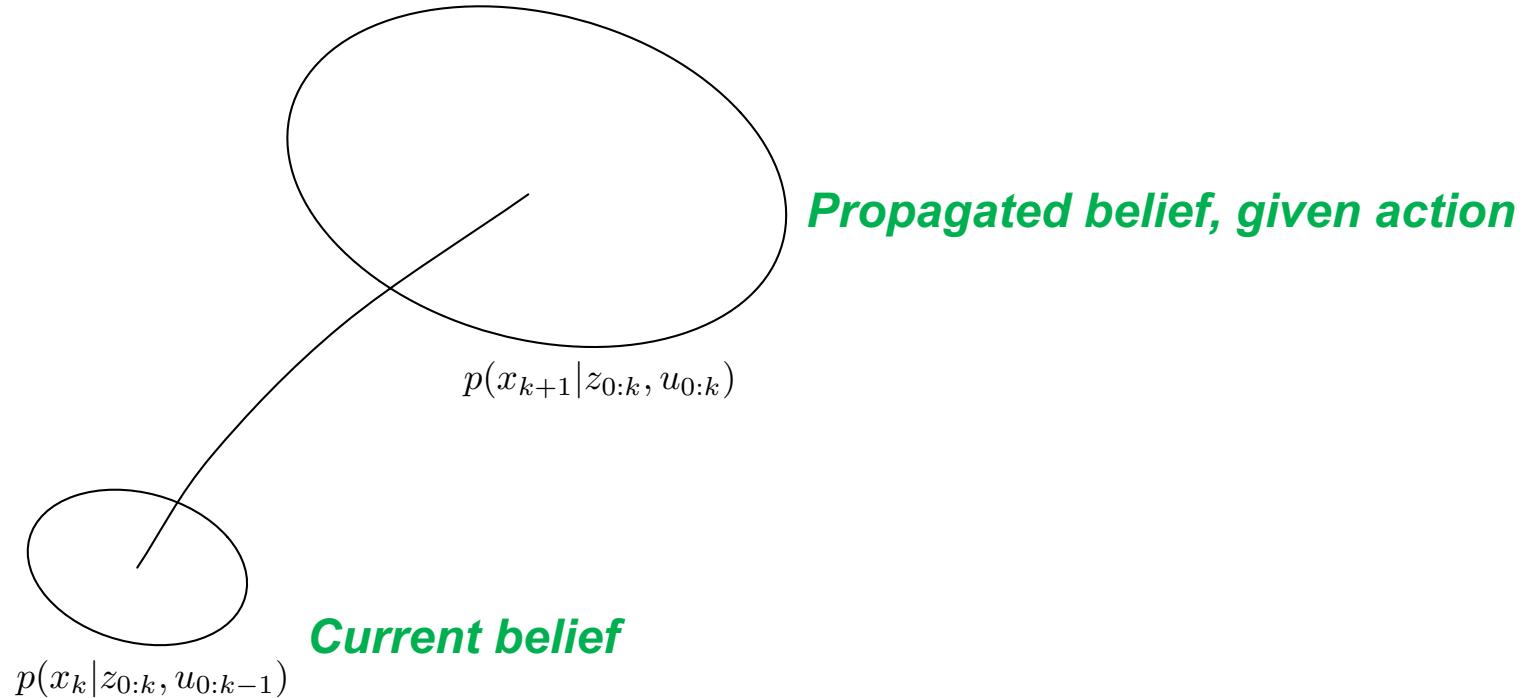
- In presence of perceptual aliasing, the **same observation** could be obtained from **different poses** viewing **different scenes**



**How to capture this fact within belief space planning?**

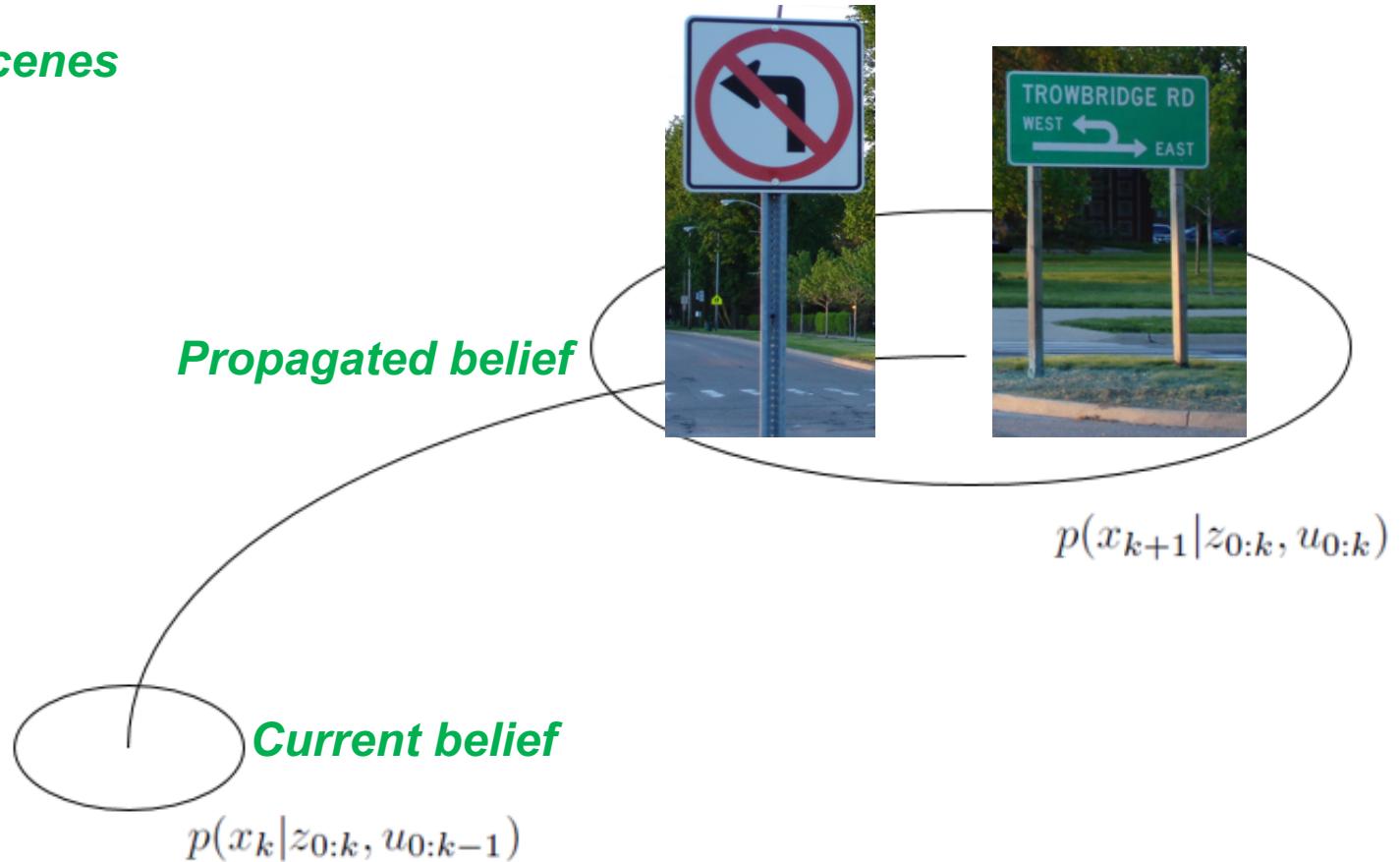
# Concept – propagated belief

- It is unknown from what actual pose  $x_{k+1}$ , a future observation  $z_{k+1}$  will be acquired
- Robot pose  $x_{k+1}$  can be anywhere within  $b[x_{k+1}^-] \doteq p(x_{k+1}|z_{0:k}, u_{0:k})$



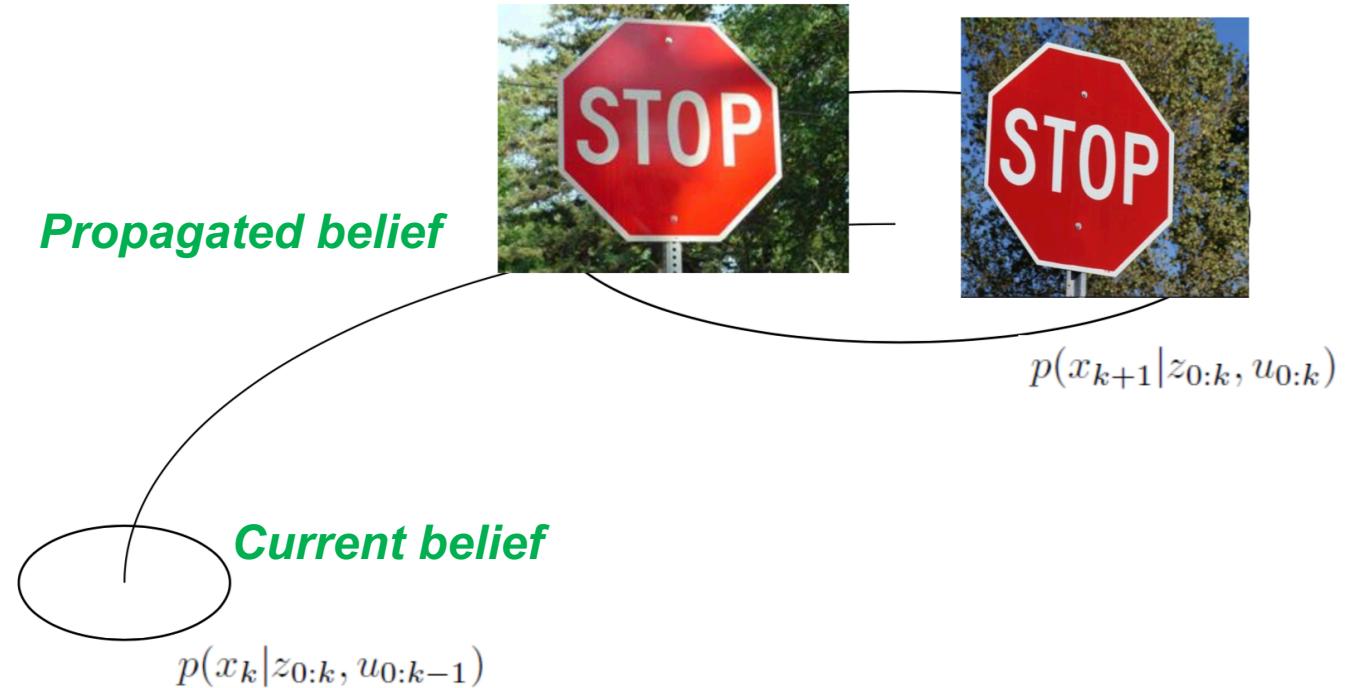
# Concept - Intuition

*Distinct scenes*



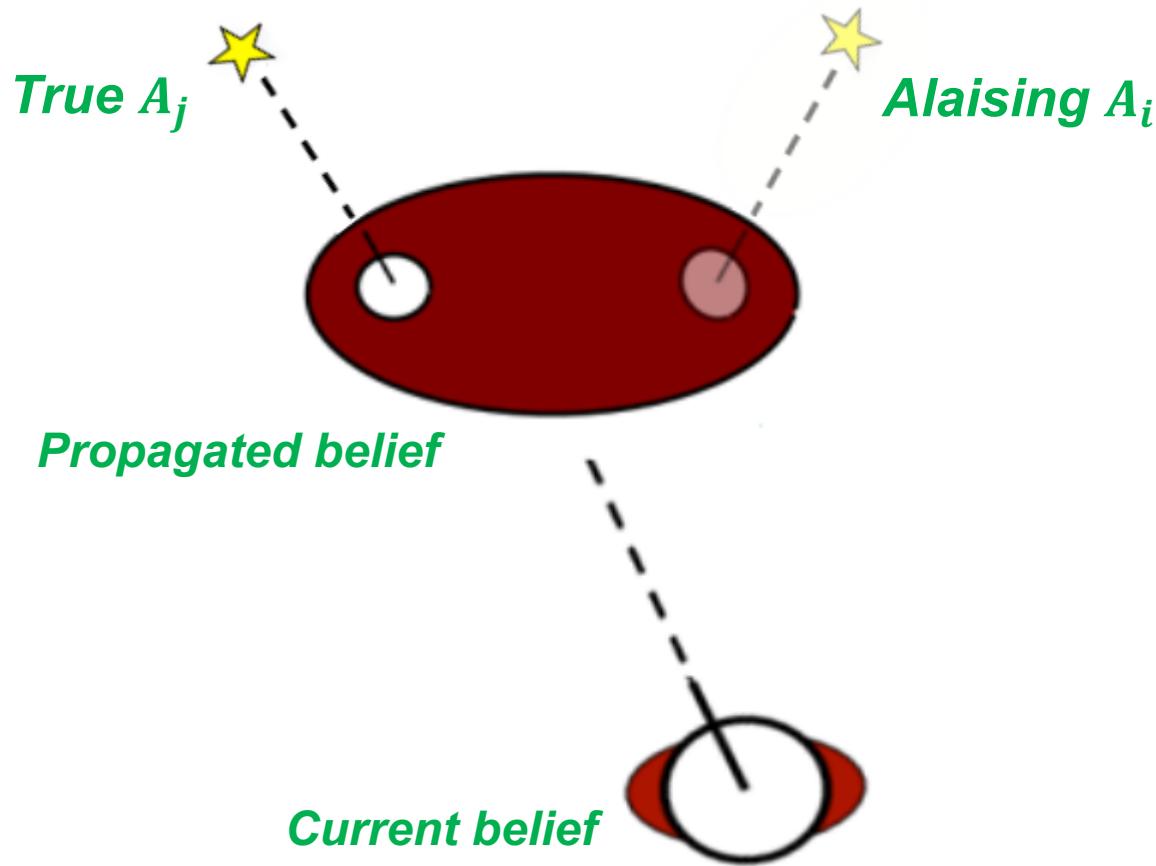
# Concept - Intuition

*Perceptually aliased scenes*



# Key Idea

- Reason about different scenes (or objects) that a specific future observation  $z_{k+1}$  could be generated from



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- Reason about different scenes (or objects) that a specific future observation  $z_{k+1}$  could be generated from
- This means marginalizing over all the possible scenes/objects

$$\begin{aligned}
 b[X_{k+1}] &= \sum_j^{\{A_{\mathbb{N}}\}} p(X_{k+1}, A_j | \mathcal{H}_{k+1}^-, z_{k+1}) \\
 &= \sum_j^{\{A_{\mathbb{N}}\}} \underline{p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}, A_j)} \underline{p(A_j | \mathcal{H}_{k+1}^-, z_{k+1})}
 \end{aligned}$$

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 \end{aligned}$$

- Posterior given that observation  $z_{k+1}$  was generated by scene  $A_j$

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 &= \sum_j^{\{A_{\mathbb{N}}\}} \underbrace{p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}, A_j)}_{\text{red line}} \boxed{p(A_j | \mathcal{H}_{k+1}^-, z_{k+1})} \quad \text{red box}
 \end{aligned}$$

- Likelihood of scene  $A_j$  being actually the one which generated the observation  $z_{k+1}$

# Revisiting Objective Function

- Objective function (single look ahead step):

$$J(u_k) \doteq \mathbb{E}_{z_{k+1}} \left\{ c(p(X_{k+1}|u_{0:k}, z_{0:k+1})) \right\} \equiv \mathbb{E}_{z_{k+1}} \left\{ c(b[X_{k+1}]) \right\}$$

- Write expectation explicitly:

$$J(u_k) \doteq \int_{z_{k+1}} p(z_{k+1}|\mathcal{H}_{k+1}^-) c\left( p(X_{k+1}|\mathcal{H}_{k+1}^-, z_{k+1}) \right)$$

- $c(\cdot)$  for example can be the trace of the covariance of  $X_{k+1}$

# Posterior belief

$$J(u_k) \doteq \int_{z_{k+1}} p(z_{k+1} | \mathcal{H}_{k+1}^-) c \left( \boxed{p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1})} \right)$$

- We already saw this term before

$$\begin{aligned} b[X_{k+1}] &= \sum_j^{\{A_{\mathbb{N}}\}} p(X_{k+1}, A_j | \mathcal{H}_{k+1}^-, z_{k+1}) \\ &= \sum_j^{\{A_{\mathbb{N}}\}} \underline{p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}, A_j)} \underline{p(A_j | \mathcal{H}_{k+1}^-, z_{k+1})} \end{aligned}$$

- In other words
  - Observation is given, hence, **must** capture **one** (unknown) scene
  - Which one? Consider all possible scenes

# Likelihood of an observation

$$J(u_k) \doteq \int_{z_{k+1}} \boxed{p(z_{k+1} | \mathcal{H}_{k+1}^-)} c \left( p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}) \right)$$

- Observation model

$$p(z_i | x_i, A_j)$$

- Calculate corresponding likelihood for each  $A_j$

$$p(z_{k+1} | \mathcal{H}_{k+1}^-) \equiv \sum_j p(z_{k+1}, A_j | \mathcal{H}_{k+1}^-)$$

- Accounting for all viewpoints  $x_{k+1}$

$$p(z_{k+1} | \mathcal{H}_{k+1}^-) \equiv \sum_j \int_x p(z_{k+1}, x, A_j | \mathcal{H}_{k+1}^-)$$

- Likelihood of a specific  $z_{k+1}$  to be captured

# Likelihood of an observation

$$J(u_k) \doteq \int_{z_{k+1}} \boxed{p(z_{k+1} | \mathcal{H}_{k+1}^-)} c \left( p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}) \right)$$

- Corresponding to each  $A_j$  we get  $w_j$

$$p(z_{k+1} | \mathcal{H}_{k+1}^-) \equiv \sum_j \int_x p(z_{k+1}, x, A_j | \mathcal{H}_{k+1}^-) \doteq \sum_j w_j$$

# Summarizing

$$J(u_k) \doteq \int_{z_{k+1}} \boxed{p(z_{k+1} | \mathcal{H}_{k+1}^-)} c \left( \boxed{p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1})} \right)$$

- Likelihood of a specific  $z_{k+1}$  to be captured

$$\underline{p(z_{k+1} | \mathcal{H}_{k+1}^-)} \equiv \sum_j \int_x p(z_{k+1}, x, A_j | \mathcal{H}_{k+1}^-) \doteq \sum_j w_j$$

- Posterior *given* a specific observation  $z_{k+1}$

$$\begin{aligned} \underline{b[X_{k+1}]} &= \sum_j p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}, A_j) p(A_j | \mathcal{H}_{k+1}^-, z_{k+1}) \\ &= \sum_j \tilde{w}_j b[X_{k+1}^{j+}] \end{aligned}$$

# Summarizing

$$\begin{aligned}
 J(u_k) &\doteq \int_{z_{k+1}} p(z_{k+1} | \mathcal{H}_{k+1}^-) c \left( p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}) \right) \\
 &\quad \downarrow \\
 J(u_k) &\doteq \int_{z_{k+1}} \underbrace{\left( \sum_j w_j \right)}_{\text{blue}} c \left( \underbrace{\sum_j \tilde{w}_j b[X_{k+1}^{j+}]}_{\text{red}} \right)
 \end{aligned}$$

- $\tilde{w}_j = \eta w_j$
- $b[X_{k+1}^{j+}] = p(X_{k+1} | H_{k+1}^-, z_{k+1}, A_j)$
- In short we get a GMM with weights  $\tilde{w}_j$  corresponding to each  $b[X_{k+1}^{j+}]$
- Do this for all possible realizations of a future observation  $z_{k+1}$

# Perceptual Aliasing Aspects

$$J(u_k) \doteq \int_{z_{k+1}} \left( \sum_j w_j \right) c \left( \sum_j \tilde{w}_j b[X_{k+1}^{j+}] \right)$$

- No perceptual aliasing:

- Only **one** non-negligible weight  $\tilde{w}_j$
- Corresponds to the true scene  $A_j$
- Reduces to state of the art belief space planning

- With perceptual aliasing:

- Multiple non-negligible weights  $\tilde{w}_j$
- Correspond to aliased scenes, given  $z_{k+1}$
- Posterior **becomes a mixture of pdfs (GMM)**

# Summary

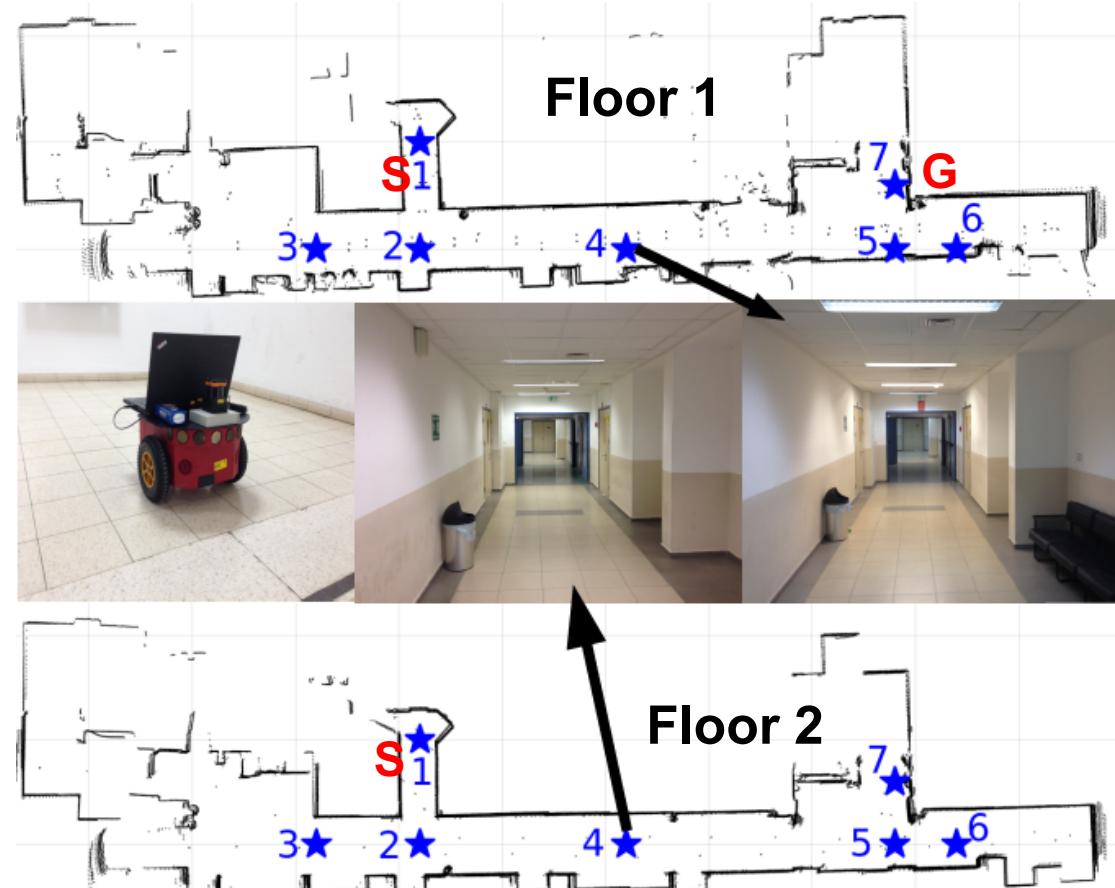
- Given belief at time k
  - $b[X_k]$
- Reason about possible scenes that can generate a future observation
  - GMM posterior
- Reason this belief evolution for different candidate actions
  - select best action
- Repeat

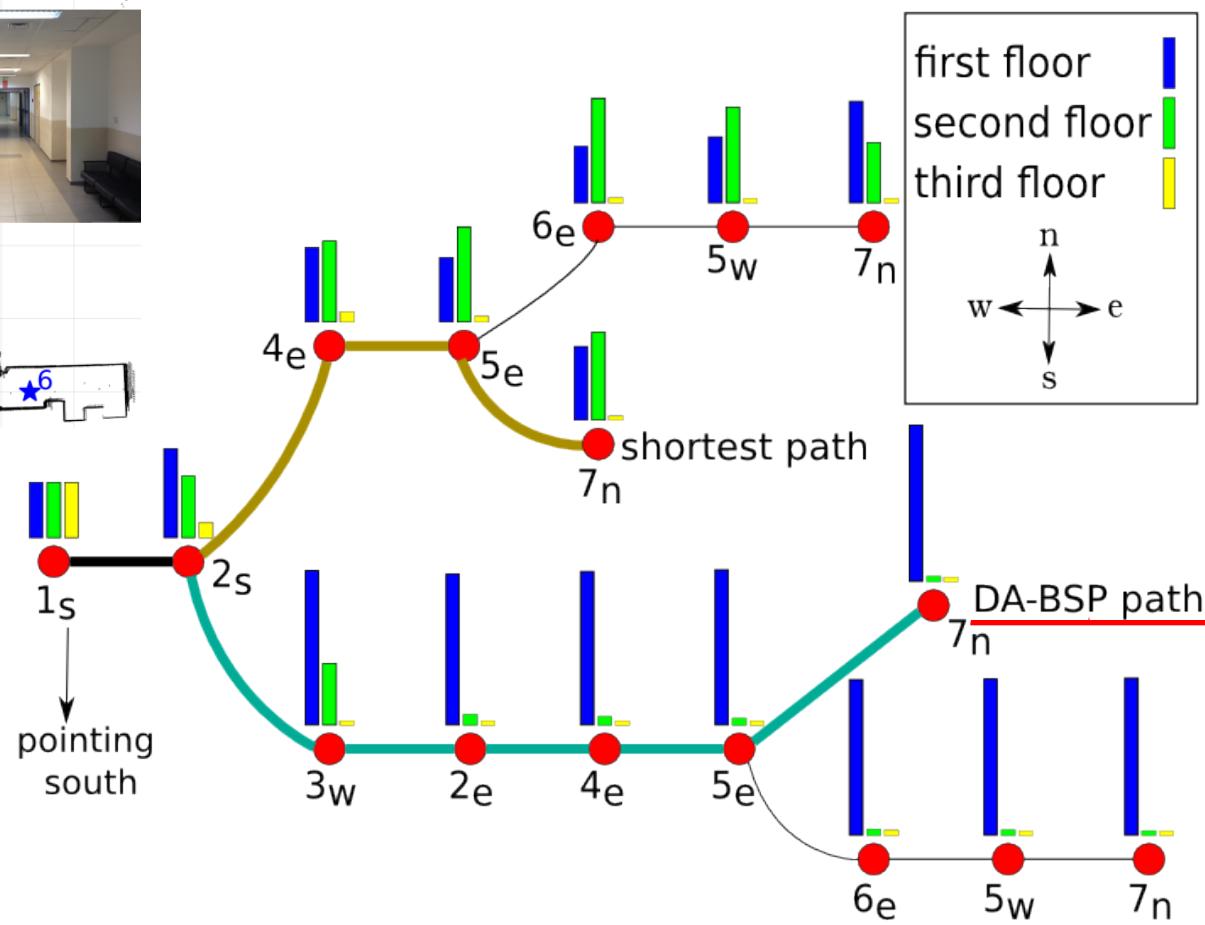
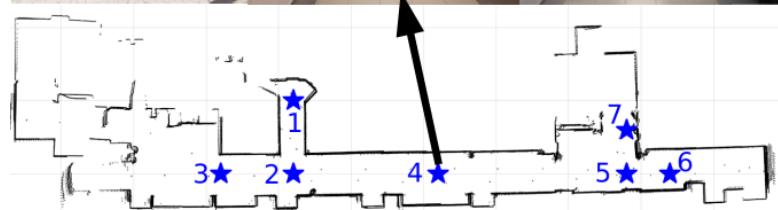
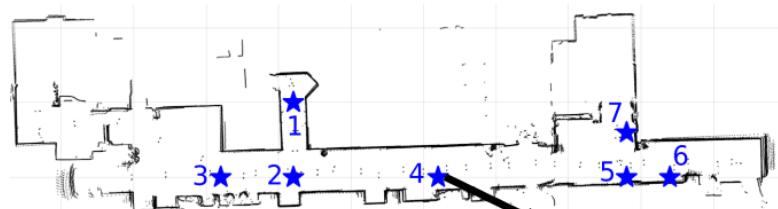
# Results - Considered scenarios

- **Scenario 1:** Real experiment in Ullman building using laser scanner
- **Scenario 2:** Simulation in Gazebo environment
- **Scenario 3:** Real experiment in Industrial Engg. building with April tags

# Scenario 1: Real experiment in Ullman building using laser scanner

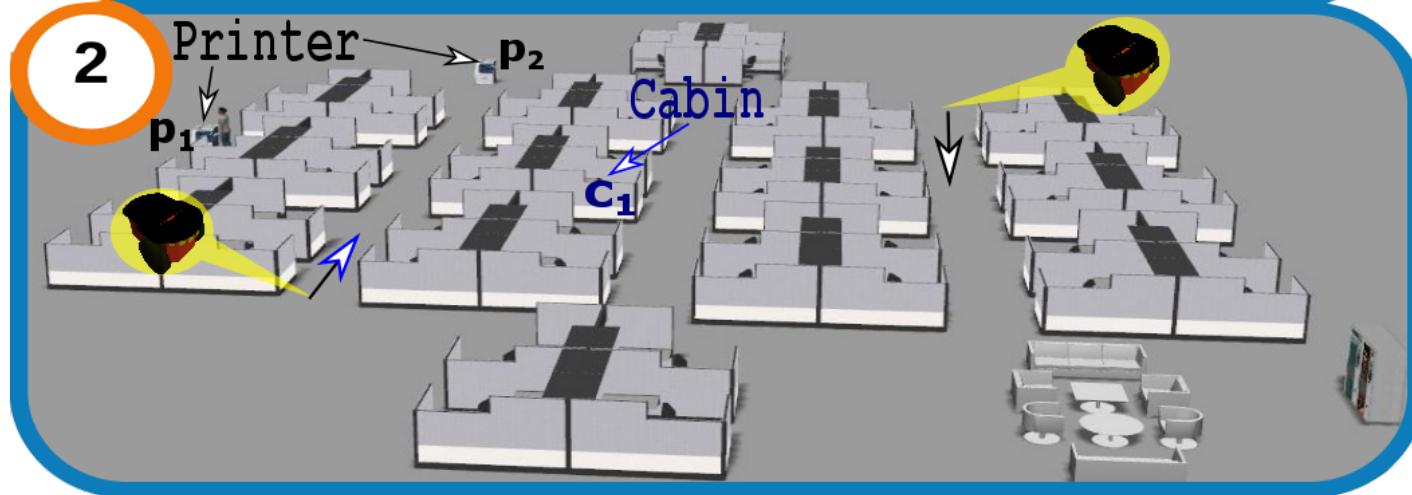
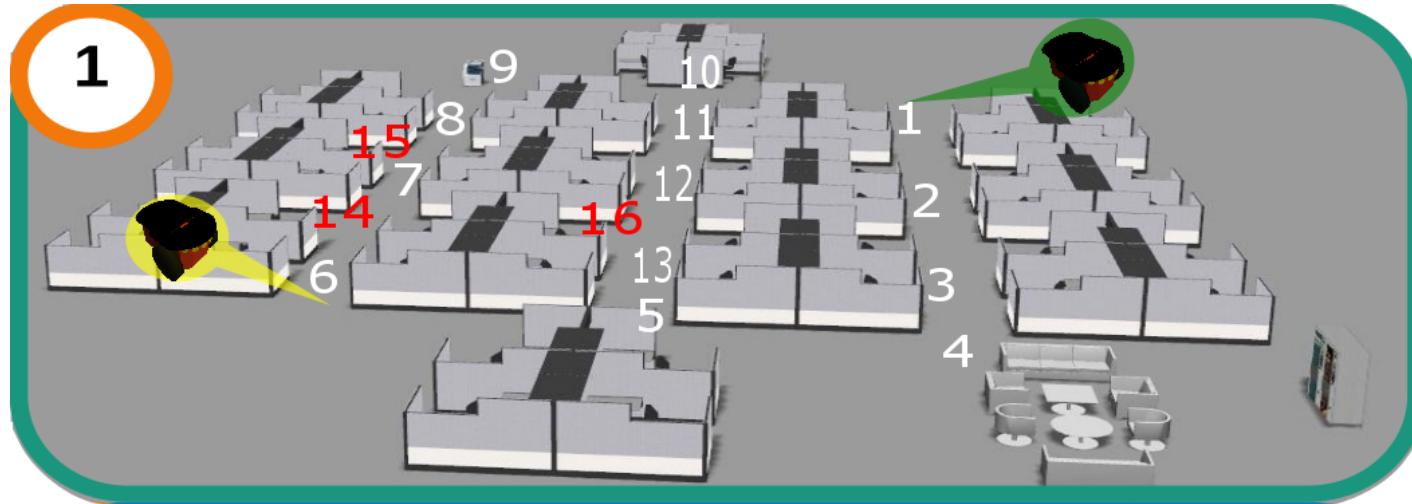
- DA-BSP in a 3-floor aliased environment with Pioneer robot
- Floor and position disambiguation considered





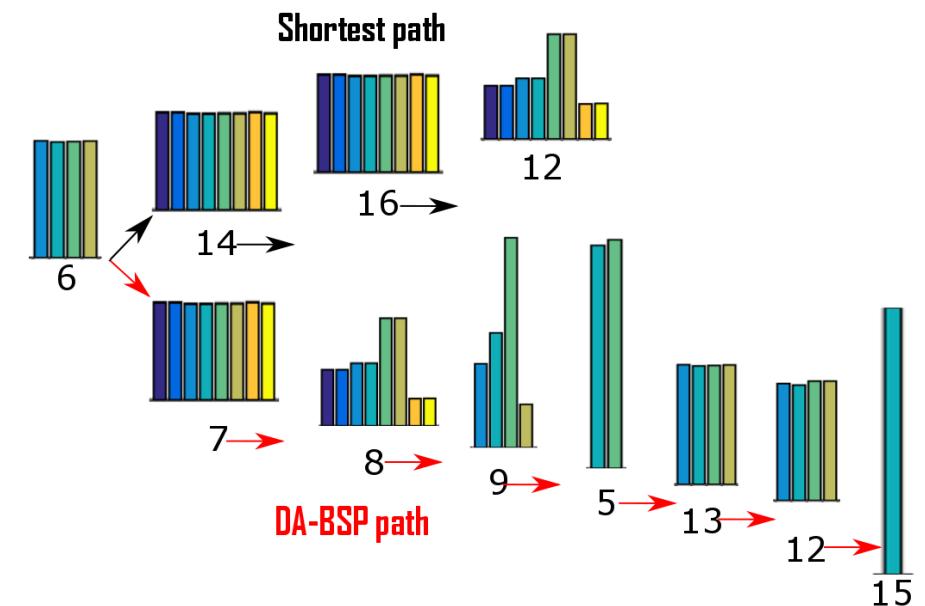
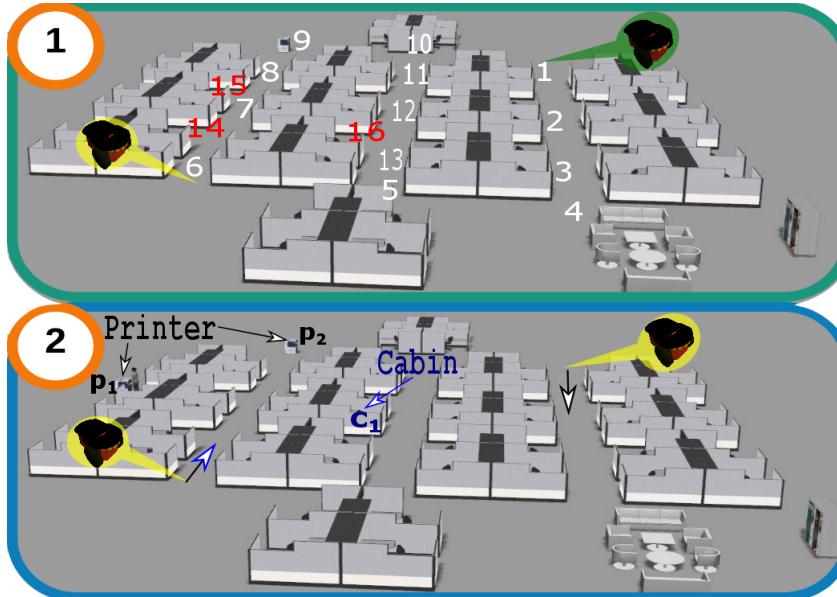
# Scenario 2: Simulation in Gazebo environment

- Two floor aliased office floor environment

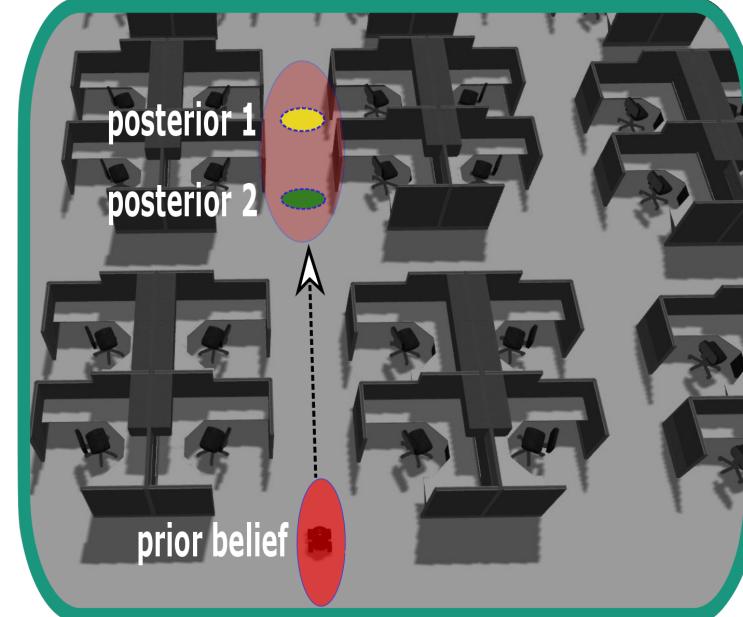
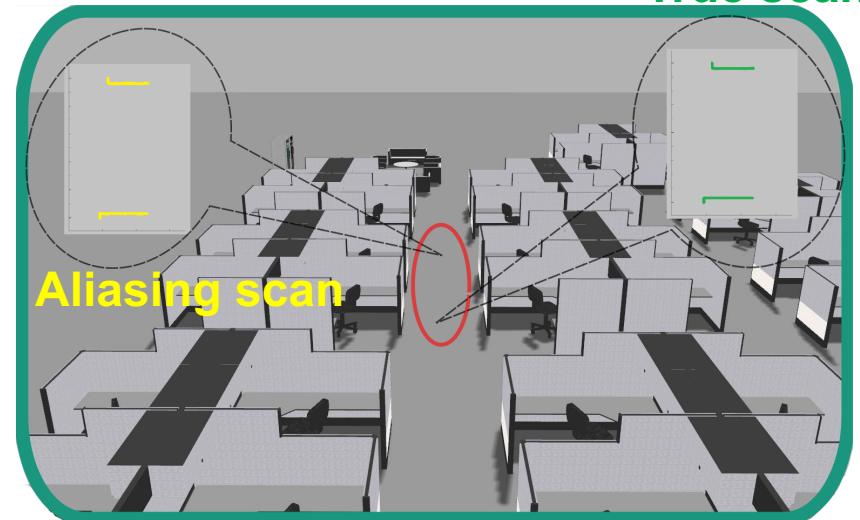
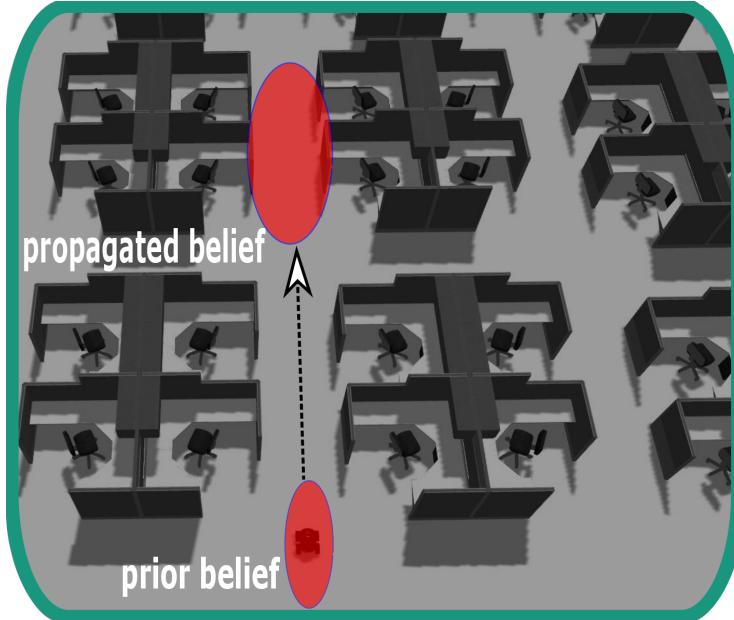


# Scenario 2: Simulation in Gazebo environment

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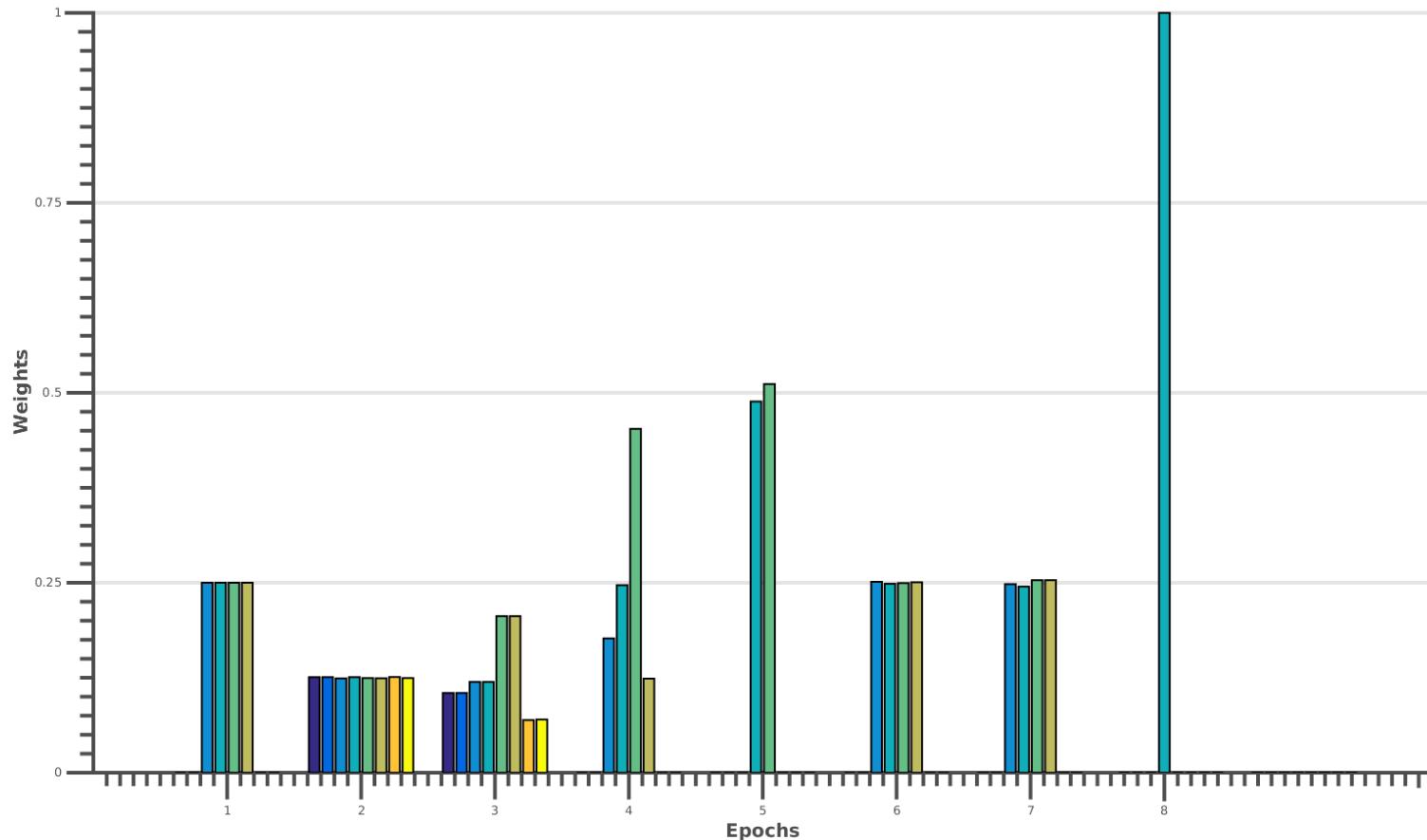


# Incorporating aliasing



# Weights and modes for DA-BSP path

- Evolution of weights for  $L = 2$



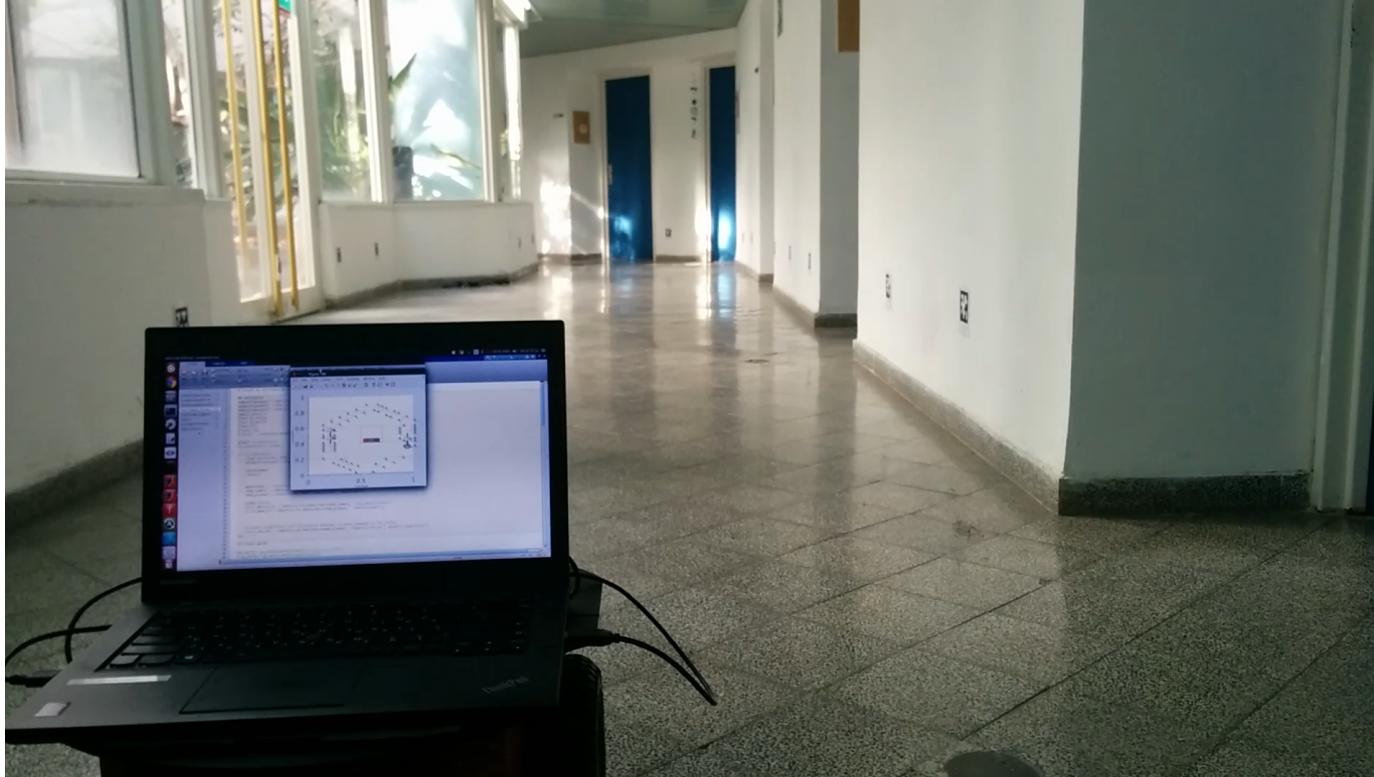
# Quantitative evaluation

- $\eta_{da}$  - weight of the true component
- BSP-uni - an association randomly chosen as the correct one(unimodal belief)
- $\eta$  - measures whether association chosen in BSP-uni is correct or not (1/0)

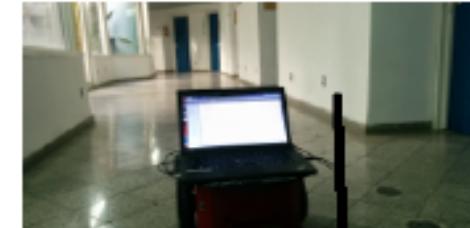
Algorithm	Epoch	$L = 2$		$L = 4$		Inference	
		t(s)	$(\eta_{da}, \tilde{m})$	t(s)	$(\eta_{da}, \tilde{m})$	t(s)	$(\eta_{da}, \tilde{m})$
DA-BSP	2	293.45	(0.13,8)	733.67	(0.49,2)	29.40	(0.12,8)
	3	262.37	(0.25,4)	557.57	(0.25,4)	26.80	(0.12,8)
	5	10.05	(0.25,4)	115.95	(1,1)	2.40	(0.26,4)
	7	2.47	(1,1)	2.57	(1,1)	1.46	(1,1)
		t(s)	$\eta$	t(s)	$\eta$	t(s)	$\eta$
BSP-uni	2	7.04	1	18.96	1	4.17	1
	3	1.23	1	2.20	0	0.77	0
	5	1.04	0	1.90	0	0.56	1
	7	0.47	0	0.50	0	0.46	0

## Scenario 3: Real experiment in Industrial Engg. building with April tags

- Octagonal world with a known map
- April Tags used to simulate aliasing environment and for localization

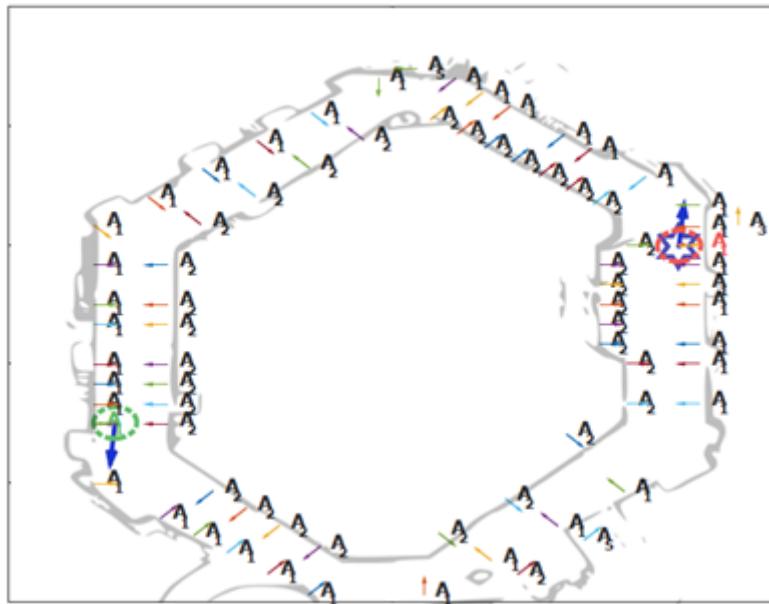


# Starting configuration

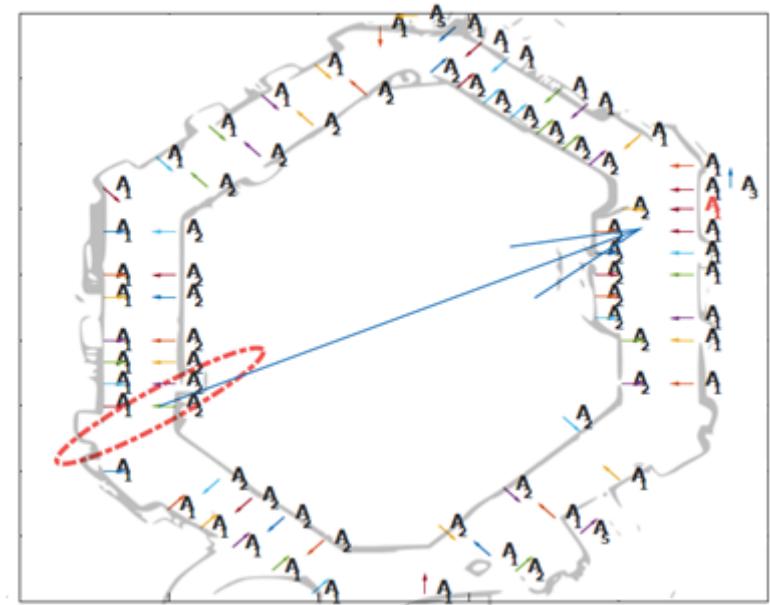


A. Thomas, Incorporating Data Association Within Belief Space Planning For Robust Autonomous Navigation

- After 4 steps

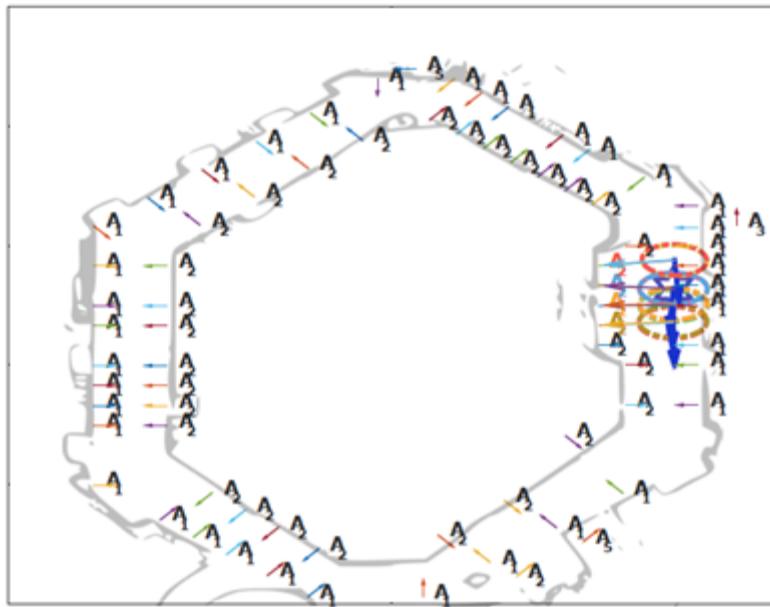


**DA-BSP**

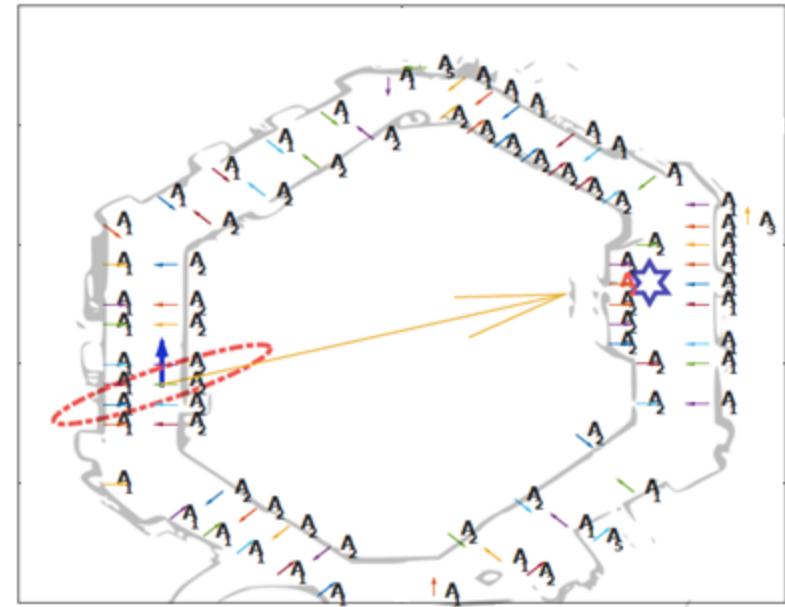


**BSP-uni**

- After 18 steps



DA-BSP



BSP-uni

# Quantitative evaluation

- $\xi_{ca}$  - averaged  $\eta$  for 5 random runs

Algorithm	Epoch	$L = 1$				$L = 3$				Inference			
		t(s)	$\eta_{da}$	$\tilde{m}$	DA	t(s)	$\eta_{da}$	$\tilde{m}$	DA	t(s)	$\eta_{da}$	$\tilde{m}$	DA
DA-BSP	1	2.60	0.11	4.00	✓	95.57	0.08	5.95	✓	0.80	0.22	4.00	✓
	2	1.21	0.29	2.00	✓	5.75	0.13	1.37	✓	0.05	-	4.00	-
	4	1.00	0.35	2.00	✓	4.29	-	1.00	-	0.61	0.50	2.00	✓
	8	0.11	-	1.00	-	0.35	-	1.00	-	0.02	-	1.00	-
	12	3.90	0.11	4.80	✓	191.48	0.08	6.79	✓	1.16	0.28	4.20	✓
	16	2.62	0.12	3.03	✓	3.58	-	3.02	-	0.60	0.11	4.60	✓
	19	3.14	0.09	2.60	✓	82.16	0.04	6.10	✓	0.94	0.14	6.60	✓
BSP-uni	1	0.43	0.90	×		2.19	-	-		0.20	1.00	✓	
	2	0.15	-	-		1.43	0.86	×		0.03	-	-	
	4	0.25	1.00	✓		4.51	0.98	×		0.17	1.00	✓	
	8	0.15	-	-		1.10	-	-		0.05	-	-	
	12	0.26	1.00	✓		3.90	-	-		0.17	1.00	✓	
	16	0.16	-	-		1.11	-	-		0.08	-	-	
	19	0.30	1.00	✓		1.24	-	-		0.17	-	-	

# Conclusions

- **Data association aware belief space planning (DA-BSP)**
  - Considers **data association** within BSP
  - Relaxes typical assumption in BSP that DA is **given** and **correct**
  - Approach in particular suitable to handle scenarios with **perceptual aliasing** and **localization uncertainty**
  - Unified framework for **robust active** and **passive perception**

# Thank you



**Asst. Prof. Vadim Indelman**



**Dr. Shashank Pathak**



**Asaf Feniger**



# Term a)

$$J(u_k) \doteq \int_{z_{k+1}} \boxed{p(z_{k+1} | H_{k+1}^-)} c \left( p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}) \right)$$

- Likelihood of a specific  $z_{k+1}$  to be captured

$$\begin{aligned} p(z_{k+1} | \mathcal{H}_{k+1}^-) &\equiv \sum_j \int_x p(z_{k+1}, x, A_j | \mathcal{H}_{k+1}^-) \doteq \sum_j w_j \\ &\equiv \sum_j \int_x p(z_{k+1} | x, A_j, \mathcal{H}_{k+1}^-) p(A_j | x, \mathcal{H}_{k+1}^-) b[x_{k+1}^- = x] \end{aligned}$$

- $b[x_{k+1}^-] = \int_{\neg x_{k+1}} b[X_{k+1}^-]$

## Term b)

$$J(u_k) \doteq \int_{z_{k+1}} p(z_{k+1} | H_{k+1}^-) c \left( \boxed{p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1})} \right)$$

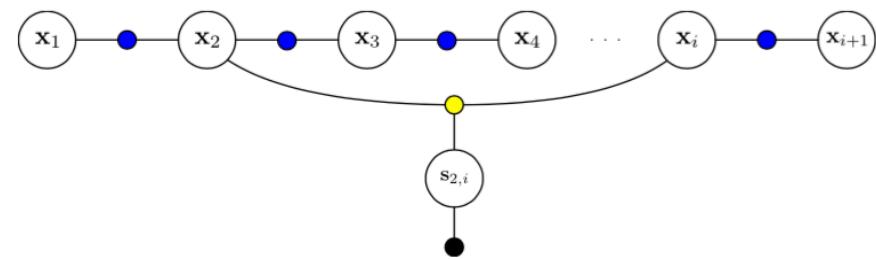
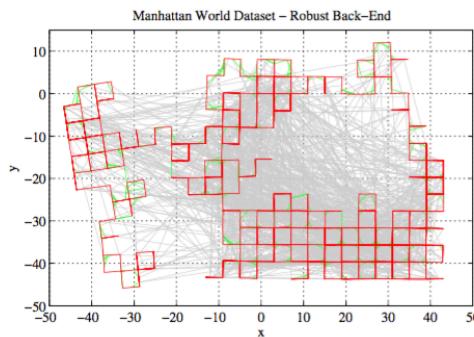
- $b[X_{k+1}] = \sum_j^{\{A_{\mathbb{N}}\}} p(X_{k+1}, A_j | \mathcal{H}_{k+1}^-, z_{k+1})$
- $= \sum_j^{\{A_{\mathbb{N}}\}} p(X_{k+1} | \mathcal{H}_{k+1}^-, z_{k+1}, A_j) \underline{p(A_j | \mathcal{H}_{k+1}^-, z_{k+1})}$
- $p(A_j | \mathcal{H}_{k+1}^-, z_{k+1}) = \int_x p(A_j, x | \mathcal{H}_{k+1}^-, z_{k+1})$   
 $\doteq \eta \int_x p(z_{k+1} | A_j, x, \mathcal{H}_{k+1}^-) p(A_j, x | \mathcal{H}_{k+1}^-)$   
 $\doteq \eta \int_x p(z_{k+1} | x, A_j, \mathcal{H}_{k+1}^-) p(A_j | x, \mathcal{H}_{k+1}^-) b[x_{k+1}^- = x]$

# Weights

- $$\begin{aligned}
 p(z_{k+1} | \mathcal{H}_{k+1}^-) &\equiv \sum_j \int_x p(z_{k+1}, x, A_j | \mathcal{H}_{k+1}^-) \doteq \sum_j w_j \\
 &\equiv \sum_j \int_x p(z_{k+1} | x, A_j, \mathcal{H}_{k+1}^-) p(A_j | x, \mathcal{H}_{k+1}^-) b[x_{k+1}^- = x] \\
 &\doteq \sum_j w_j
 \end{aligned}$$
- $$\begin{aligned}
 p(A_j | \mathcal{H}_{k+1}^-, z_{k+1}) &= \int_x p(A_j, x | \mathcal{H}_{k+1}^-, z_{k+1}) \\
 &\doteq \eta \int_x p(z_{k+1} | A_j, x, \mathcal{H}_{k+1}^-) p(A_j, x | \mathcal{H}_{k+1}^-) \\
 &\doteq \eta \int_x p(z_{k+1} | x, A_j, \mathcal{H}_{k+1}^-) p(A_j | x, \mathcal{H}_{k+1}^-) b[x_{k+1}^- = x] \\
 &= \eta w_j \doteq \tilde{w}_j
 \end{aligned}$$

# Relation to Prior Work

- Robust graph optimization approaches:
  - Attempt to be resilient to incorrect data association (outliers overlooked by front-end algorithms, e.g. RANSAC)
  - Only consider the **passive** case (actions/controls are given)
  - In contrast, we consider the **active** case (belief space planning)



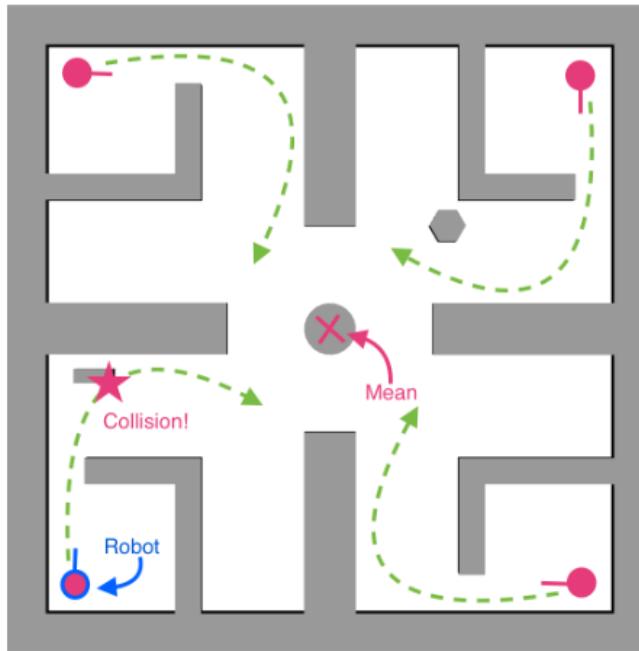
Images from Sünderhauf et al., ICRA'12

# Relation to Prior Work

- Probably the closest work to our approach is by Agarwal et al., arXiv 2015
- Hypotheses due to ambiguous data association considered and method developed for active disambiguation
- Consider ambiguous data association only within the prior belief
- Assume there indeed exists an action that can yield complete disambiguation.

# Intuition regarding GMM prior

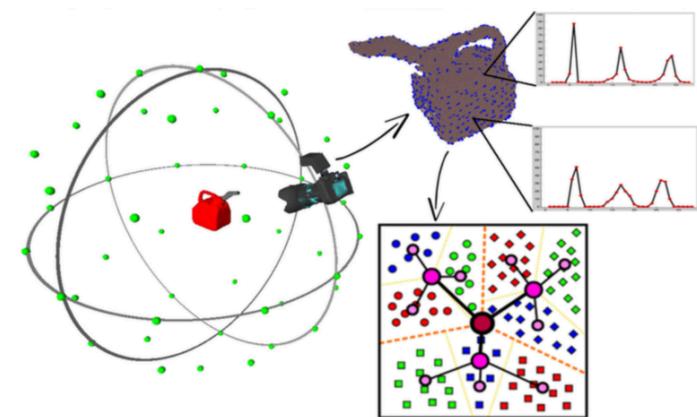
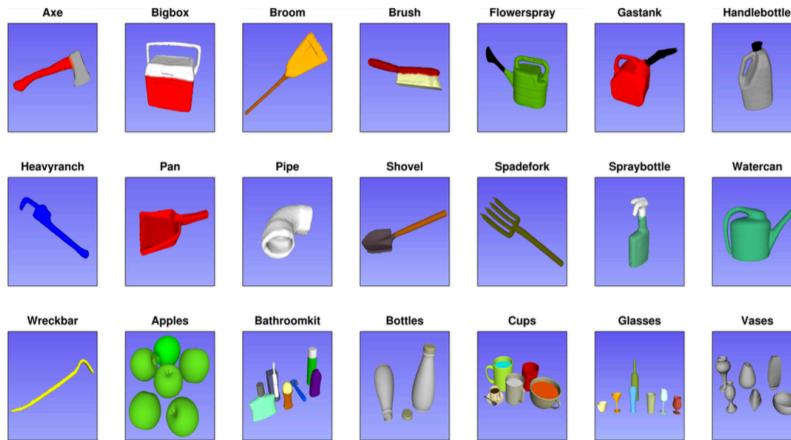
- Kidnapped robot scenario
- Robot can be in either of the 4 rooms initially



Agarwal et al., arXiv 2015

# Relation to Prior Work

- **Active hypothesis disambiguation, active object classification**
  - Finding the correct hypothesis (associations) from a sequence of viewpoints
  - Assumes sensor to be localized
  - We consider both **localization uncertainty** and **data association** aspects within the belief



Atanasov et al., TRO'14

# Key Idea

***Bimodal posterior belief (GMM)***

