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Bayesian Network for a Floating Base Rigid Body System

The Extended Kalman Filter

Floating Base Rigid Body Dynamics Estimation

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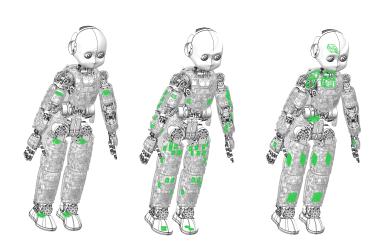
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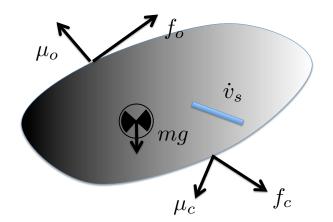
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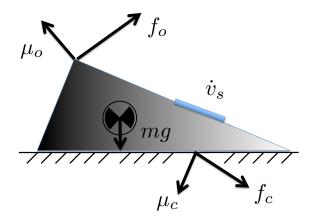
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$$m\dot{v}^B + \omega^B \times (mv^B) = f_1^B + \dots + f_n^B + mg^B$$
$$I^B \dot{\omega}^B + \omega^B \times (I^B \omega^B) = \mu_1^B + \dots + \mu_n^B$$

- \blacksquare I^B : inertia in the body reference frame
- \blacksquare m: mass of the rigid body
- \bullet f_i^B : i-th force expressed in the body reference frame
- lacksquare μ_i^B : i-th torque expressed in the body reference frame
- lacksquare ω^B : angular velocity expressed in the body reference frame
- $lackbox{v}^B$: linear velocity in the body reference frame
- \blacksquare q: quaternion representing the rigid body orientation

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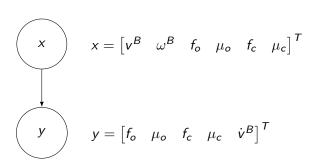
$$m\dot{v}^{B} + \omega^{B} \times (mv^{B}) = f_{1}^{B} + \dots + f_{n}^{B} + mg^{B}$$
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- \blacksquare I^B : inertia in the body reference frame
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- \bullet f_i^B : i-th force expressed in the body reference frame
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The Extended Kalman Filter

Given a nonlinear system:

$$y_k = h(x) + \rho_m \tag{1}$$

$$x_k = f(x_{k-1}) + \rho_p \tag{2}$$

Where y, the measurement vector and x, the state vector have gaussian uncertainties.

After linearizing our dynamical system about an estimate of the current state $x_{k|k-1}$, the corresponding Extended Kalman Filter can be obtained following a **prediction** and **update** steps.

The Extended Kalman Filter

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Prediction

$$\mathbf{x}_{k|k-1} = f(\mathbf{x}_{k-1|k-1})$$

Update

$$\mathbf{x}_{k|k} = x_{k|k-1} + K_k(y_k - h(\mathbf{x}_{k|k-1}))$$

The Extended Kalman Filter

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The Extended Kalman Filter Linearized measurement model: y = Cx + e where:

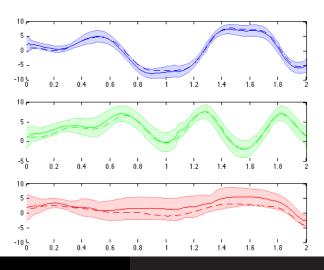
$$\mathbf{y} = \begin{pmatrix} 0 & 0 & \mathbf{I} & 0 & 0 & 0 \\ 0 & 0 & 0 & \mathbf{I} & 0 & 0 \\ 0 & 0 & 0 & 0 & \mathbf{I} & 0 \\ 0 & 0 & 0 & 0 & 0 & \mathbf{I} \\ S(\bar{\omega}_B) & -S(\bar{V}_B) & \mathbf{I} & 0 & \mathbf{I} & 0 \end{pmatrix} \times + \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ S(\bar{V}^B)\bar{\omega}^B \end{pmatrix}$$

Extended Kalman Filter results

Linear Velocities smoothing

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Extended Kalman Filter results

Angular velocities smoothing

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