

Car alignment tracking in a parking space using 2 cameras

MAE 6760: Model Based Estimation

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Abstract

The aim of this project is track the forward most point of a car entering a parking spot. This system can be especially applied in formula racing pit box. The motion of the vehicle is non linear, therefore the Extended Kalman Filter has been used to estimate the states of the vehicle. Hypothesis Testing has also been used to determine if the vehicle is on the centre line. Two pinhole pan tilt cameras are placed at either side of the parking space at the same x and y coordinate.

Contents

1	Introduction and Theory	1
1.1	Extended Kalman Filter	2
1.2	Dynamic Model	2
1.3	Pinhole camera measurement	3
1.4	Hypothesis Testing	4
2	Results	4
2.1	Linear case	5
2.2	Non-Linear Case	6
2.3	Hypothesis Testing	7
3	Discussion and conclusion	8
4	References	8

1 Introduction and Theory

A qualitative method to train Formula1 drivers is proposed. The scenario consists of a F1 car which needs to stop at a specific position. The specific position is given by the four vertical (yellow) markers in the image below. These markers are representative of where the tyres should be for the perfect pit stop. The drivers come into this pit-box at various different speeds. The car consists of an accelerator in the form of an IMU. A camera exists which is tracking the front axle of the vehicle. It is proposed that given a deceleration, the car will stop at the right location. In order to train the drivers, a hypothesis test is proposed to warn if it is certain that they will miss the markers (due to excess speed). We do not estimate the angular position of the vehicle as it is highly unlikely that the IMU of the vehicle and the external cameras will communicate.



Figure 1: F1 car which needs to stop at a specific position

1.1 Extended Kalman Filter

The extended Kalman filter (EKF) is an algorithm used to estimate the state of a nonlinear system in the presence of noisy sensor data. It works by linearizing the system's dynamics around the current estimate of the system state, using the Jacobian matrix. This allows the standard Kalman filter equations to be applied to nonlinear systems. The EKF algorithm works in two steps: prediction and correction. In the prediction step, the algorithm uses the current state estimate and the system dynamics to predict the state of the system at the next time step. In the correction step, the algorithm uses noisy sensor measurements to refine the state estimate. This process is repeated at each time step, with the state estimate becoming more accurate as more sensor measurements are taken. The extended Kalman filter (EKF) algorithm can be expressed using the following equations:

$$\begin{aligned}
 \hat{\mathbf{x}}_{k+1|k} &= \mathbf{f}(\mathbf{x}_k, \mathbf{w}_k) \\
 P_{k+1|k} &= \mathbf{F}P_k\mathbf{F}^\top + \mathbf{G}\mathbf{Q}\mathbf{G}^\top \\
 K_{k+1} &= P_{k+1|k}\mathbf{H}_{k+1}^\top (\mathbf{H}_{k+1}P_{k+1|k}\mathbf{H}_{k+1}^\top + \mathbf{R})^{-1} \\
 \hat{\mathbf{x}}_{k+1|k+1} &= \hat{\mathbf{x}}_{k+1|k} + K_{k+1}(\mathbf{z}_{k+1} - \mathbf{h}(\hat{\mathbf{x}}_{k+1|k})) \\
 P_{k+1|k+1} &= (\mathbf{I} - K_{k+1}\mathbf{H}_{k+1})P_{k+1|k}(\mathbf{I} - K_{k+1}\mathbf{H}_{k+1})^\top + K_{k+1}\mathbf{R}K_{k+1}^\top
 \end{aligned}$$

In these equations, \mathbf{x}_k is the state estimate at time k , \mathbf{P}_k is the state covariance matrix, \mathbf{u}_k is the control input, \mathbf{F}_k is the state transition matrix, \mathbf{Q}_k is the process noise covariance matrix, \mathbf{z}_k is the sensor measurement, $h(\cdot)$ is the measurement function, \mathbf{H}_k is the measurement matrix, \mathbf{R}_k is the measurement noise covariance matrix, \mathbf{y}_k is the measurement residual, \mathbf{S}_k is the residual covariance matrix, and \mathbf{K}_k is the Kalman gain matrix.

1.2 Dynamic Model

A eight state system has been considered for this system with states:

$$X = [x \quad \dot{x} \quad y \quad \dot{y} \quad z \quad \dot{z} \quad \theta \quad \dot{\theta}]^T \quad (1)$$

The dynamic model of the vehicle is given as follows:

$$\dot{X} = [\dot{x} \quad a \cos \theta + w_x \quad 0 \quad w_y \quad \dot{z} \quad a \sin \theta + w_z \quad \dot{\theta} \quad \eta + w_\theta]^T = f \quad (2)$$

Here, a is the acceleration or deceleration rate of the vehicle. η is the rate of change of angular velocity. They are set to be constants.

The discretized model is given in the euler form of $X_{k+1} = FX_k + Gw_k$ as:

$$F = \frac{\delta f}{\delta X} \quad (3)$$

$$= \begin{bmatrix} 1 & dt & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & -a * dt * \sin \theta & 0 \\ 0 & 0 & 1 & dt & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & dt & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & a * dt * \cos \theta & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & dt \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \quad (4)$$

$$G = \begin{bmatrix} 0 & 0 & 0 & 0 \\ dt & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & dt & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & dt & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & dt \end{bmatrix} \quad (5)$$

1.3 Pinhole camera measurement

There are two pin hole cameras which are placed at the zero line of the parking space. Both of the cameras measure the polar and azimuthal angles as given by β and γ in the figure below.

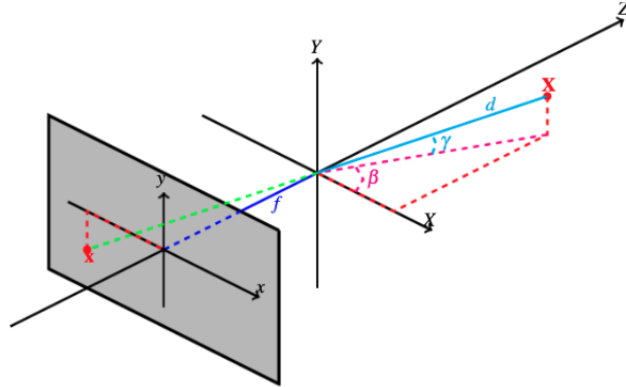


Figure 1. The pinhole camera model. A point X is projected on the image plane in x . d is the distance from X to the camera center. β and γ are the azimuthal and polar angles of the ray from X through the optical center, respectively. f is the focal length of the camera.

The measurements are generated using the equations below.

$$Z = \begin{bmatrix} \tan^{-1} \frac{z_k}{x_k} \\ \tan^{-1} \frac{y_k}{\sqrt{x_k^2 + z_k^2}} \\ \tan^{-1} \frac{W - z_k}{y_k} \\ \tan^{-1} \frac{x_k}{\sqrt{x_k^2 + (W - z_k)^2}} \end{bmatrix} \quad (6)$$

$$H = \frac{\delta z_k}{\delta X} \quad (7)$$

$$= \begin{bmatrix} \frac{-z_k}{x_k^2 + z_k^2} & 0 & 0 & 0 & \frac{x_k}{x_k^2 + z_k^2} & 0 & 0 & 0 \\ \frac{-x_k y_k}{(x_k^2 + y_k^2 + z_k^2)\sqrt{x_k^2 + z_k^2}} & 0 & \frac{\sqrt{x_k^2 + z_k^2}}{(x_k^2 + y_k^2 + z_k^2)} & 0 & \frac{-z_k y_k}{(x_k^2 + y_k^2 + z_k^2)\sqrt{x_k^2 + z_k^2}} & 0 & 0 & 0 \\ \frac{-(W - z_k)}{x_k^2 + (W - z_k)^2} & 0 & 0 & 0 & \frac{-x_k}{x_k^2 + (W - z_k)^2} & 0 & 0 & 0 \\ \frac{-x_k y_k}{(x_k^2 + y_k^2 + (W - z_k)^2)\sqrt{x_k^2 + (W - z_k)^2}} & 0 & \frac{\sqrt{x_k^2 + (W - z_k)^2}}{(x_k^2 + y_k^2 + (W - z_k)^2)} & 0 & \frac{(W - z_k) y_k}{(x_k^2 + y_k^2 + (W - z_k)^2)\sqrt{x_k^2 + (W - z_k)^2}} & 0 & 0 & 0 \end{bmatrix} \quad (8)$$

1.4 Hypothesis Testing

Hypothesis testing has been used to test if the vehicle has crossed the marked yellow lines based on our estimates. As there are mechanics on either side in the z direction and the vehicle is not moving in the vertical y direction, the testing has been done only for the x direction. Since all three dimensions are independent, we can write:

$$p(goal|\hat{X}_{k|k}) = p(goal|\hat{x}_{k|k})p(goal|\hat{y}_{k|k})p(goal|\hat{z}_{k|k}) \quad (9)$$

$$= p(goal|\hat{x}_{k|k})\delta(goal|\hat{y}_{k|k})\delta(goal|\hat{z}_{k|k}) \quad (10)$$

Here $\delta(goal|\hat{y}_{k|k})$ and $\delta(goal|\hat{z}_{k|k})$ are the dirac delta functions which tell whether the vehicle is within the box or not. Now, for simplicity, the markers are at $x = -0.1$. Hence,

$$p(goal|\hat{x}_{k|k}) = p(x_k \geq -0.1|x_{k|k}) \quad (11)$$

$$= 1 - p(L|\mathcal{N}(\hat{x}_{k|k}, \sigma_{x_{k|k}})) > 95\% \quad (12)$$

2 Results

As the dynamic model is custom built for this project, two cases have been used to justify the model. The first one is a linear case, where given an initial velocity, the vehicle enters the space. The second case is more realistic, where the vehicle enters the space from a different lane.

2.1 Linear case

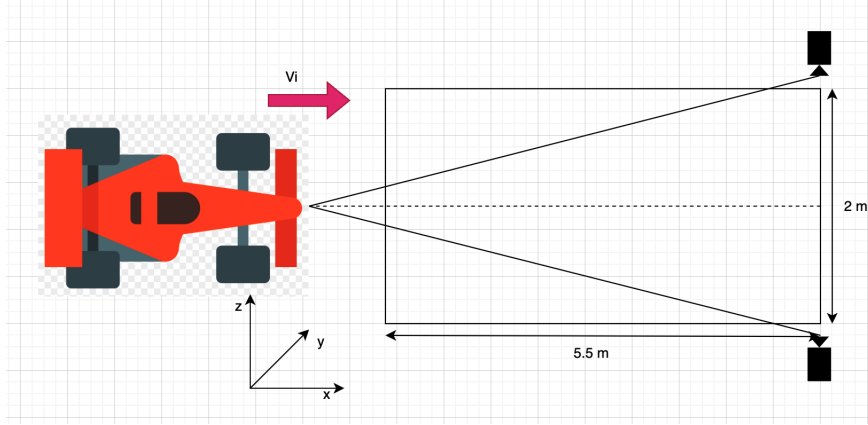


Figure 2: Linear Case

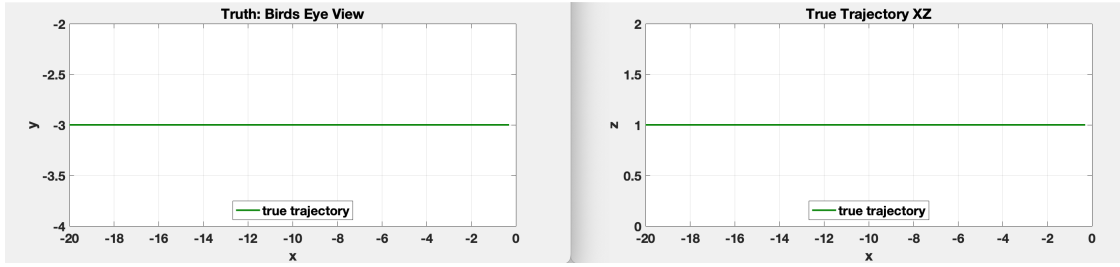


Figure 3: True trajectory

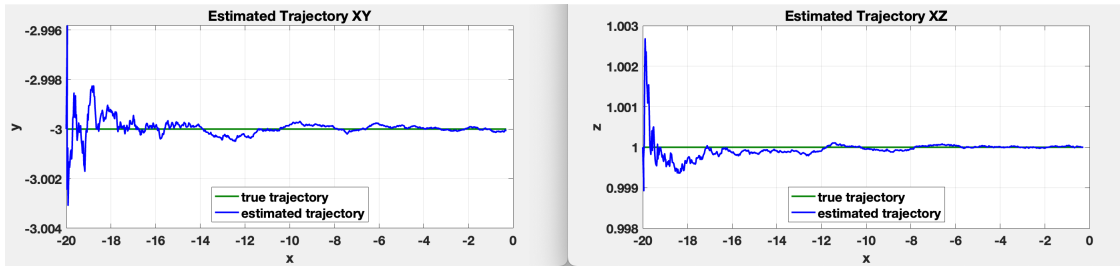


Figure 4: Estimated trajectory

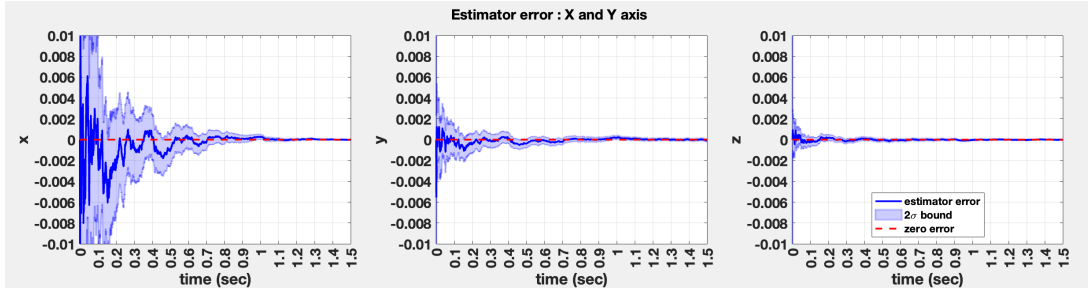


Figure 5: Estimated error

2.2 Non-Linear Case

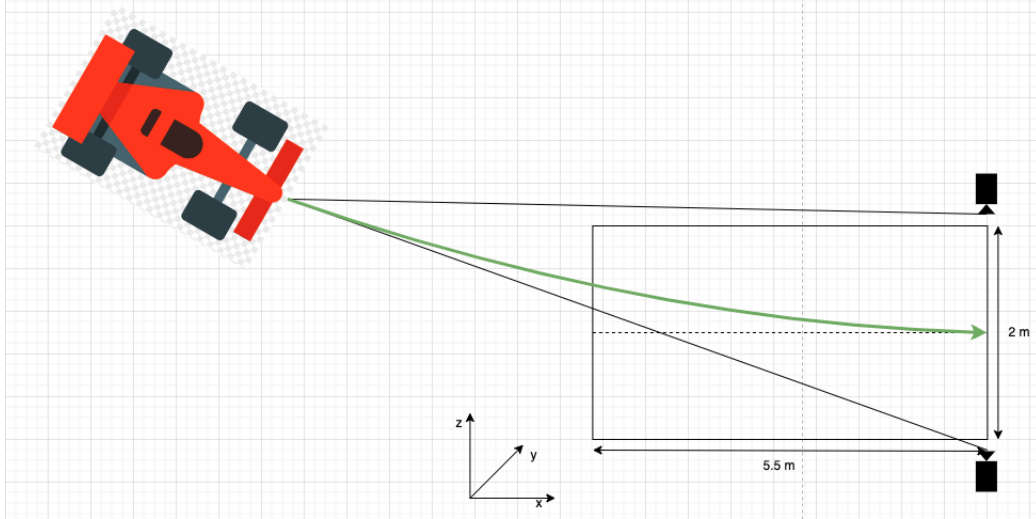


Figure 6: Non-Linear case

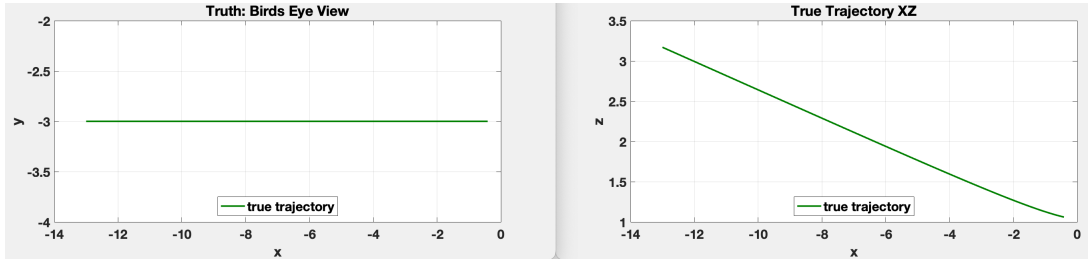


Figure 7: True Trajectory

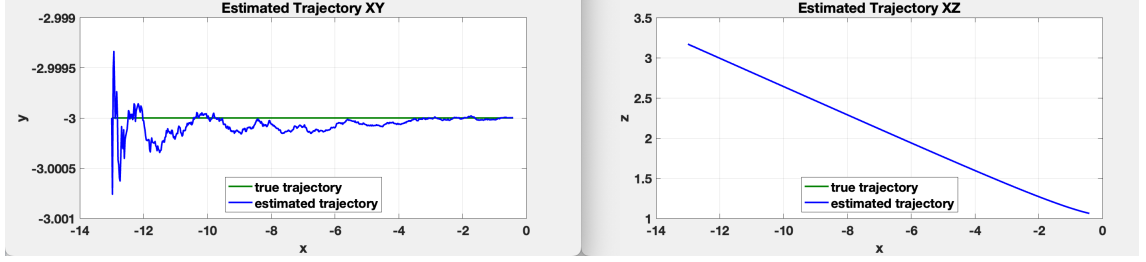


Figure 8: Estimated Trajectory

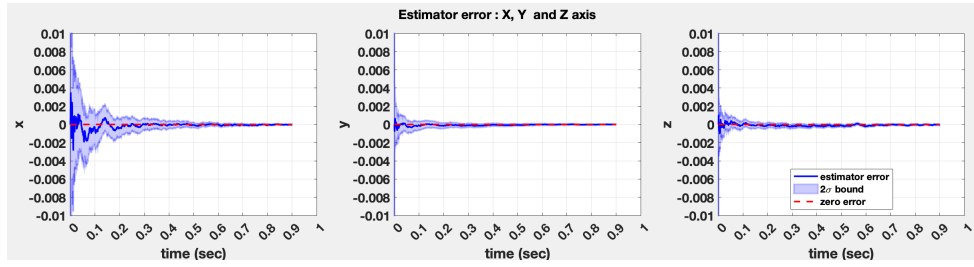


Figure 9: Estimator Error

2.3 Hypothesis Testing

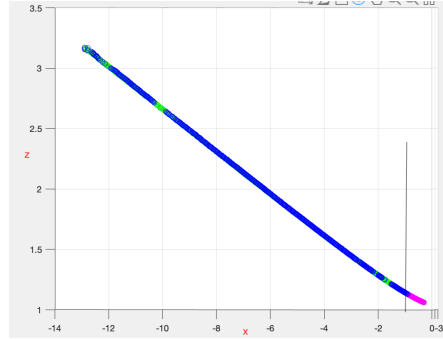


Figure 10: Hypothesis Test

Hypothesis Testing with 95% confidence level has been used to justify that the vehicle is in the marked spot. This is given by the graph above. As soon as the vehicle is at the marked spot, the system should tell the driver to apply brakes.

3 Discussion and conclusion

To make our system visible, we employed two different cameras. We can see that, in the instance of a single camera, the aforementioned data will prevent us from determining the camera's range. We are able to collect two different measurements—one for z and one for W_z , where W is the pitch width along the z -axis—by using two separate cameras. Our system is now observable as a result.

Under the provided model and Pan Tilt camera data, our EKF tracking model appears to operate rather well. The non-linearities in our data are quite well captured by the EKF, and ultimately, in both cases, our estimations converge to the true no noise situation. I utilised the two examples to see how our model functions under incorrect beginning circumstances. I also experimented to see how the starting covariances affected the convergence in this situation and discovered that the convergence is considerably smoother and quicker with larger beginning covariance.

As seen in the graphic, our hypothesis testing, which employed 95% confidence intervals on our estimations, provides a reasonably accurate goal line tracking.

4 References

1. T. Yomchinda, "A method of multirate sensor fusion for target tracking and localization using extended Kalman Filter," 2017 Fourth Asian Conference on Defence Technology - Japan (ACDT), 2017, pp. 1-7, doi: 10.1109/ACDTJ.2017.8259590.
2. Allebosch, Gianni Hamme, David Veelaert, Peter Philips, Wilfried. (2019). Robust Pan/Tilt Compensation for Foreground-Background Segmentation. Sensors. 19. 2668. 10.3390/s19122668.
3. VISION-BASED POSITION ESTIMATION UTILIZING AN EXTENDED KALMAN FILTER by Joseph B. Testa III <https://apps.dtic.mil/sti/pdfs/AD1031534.pdf>

Matlab Code

```
1 %% MAE 6760 Final Project
2
3 clc; clear;
4 close all;
5 rng(100);
6
7 %% Simulation
8
9 n=8; %number of states
10 box_width = 2;
11 x0 = -13; y0 = -3; z0 = 3.17; T0=deg2rad(-10); %initial position
    and orientation
12
13 dt = 0.001;
14 t = 0:dt:0.9;
```



```

15 nt = length(t);
16
17 omega = -T0/t(end);
18 omegadot = -omega/t(end);
19
20 a = -18.52; %deceleration m/s2
21 vi = 22.5; %initial velocity m/s
22
23 xdot0 = vi*cos(T0); %initial velocity %m/s
24 ydot0 = 0; %rate of change of height
25 zdot0 = vi*sin(T0);
26 Tdot0 = 0;
27
28 Xnonoise = [x0; xdot0; y0; ydot0; z0; zdot0; T0; Tdot0];
29
30 for k=1:(nt-1)
31     xdot = Xnonoise(2,k);
32     ydot = Xnonoise(4,k);
33     zdot = Xnonoise(6,k);
34     Tdot = Xnonoise(8,k);
35     T = Xnonoise(7,k);
36     Xnonoise(:, k+1)= Xnonoise(:,k) + dt*...
37         [xdot;
38         a*cos(T);
39         ydot;
40         0;
41         zdot;
42         a*sin(T);
43         Tdot;
44         omegadot];
45 end
46 %
47 % plot_birdseyeview(Xnonoise,[],[], 'Truth: Birds Eye View', [1,3])
48 %
49 % PrepFigPresentation(gcf)
50 % plot_birdseyeview(Xnonoise , [], [], "True Trajectory XZ", [1,5])
51 % PrepFigPresentation(gcf)
52 % camup([0 1 0]);
53 %% cameras setup
54 psi1 = atan (Xnonoise(5 ,:)/Xnonoise(1 ,:));
55 phi1 = atan (Xnonoise(3 ,:)/sqrt(Xnonoise(1 ,:).^2 + Xnonoise(5 ,:).^2));
56 psi2 = atan ((box_width - Xnonoise (5 ,:))./ Xnonoise (1 ,:));
57 phi2 = atan (Xnonoise(3, :)/sqrt(Xnonoise(1 ,:).^2 + (box_width-Xnonoise(5 ,:)).^2));
58 nz = 4;
59 nw = 4;

```

```

60 R= eye(nz)*0.005^2; v= sqrtm(R)*randn(nz,nt);
61 Q=eye(nw)*0.5^2 ; w= sqrtm(Q)* randn(nw ,nt);
62 Z = (180/pi)*[psi1 ; phi1; psi2; phi2] +v;
63 Zacc = w;
64 % figure(7)
65 % plot(t, rad2deg(psi1))
66 % hold on
67 % plot(t, rad2deg(phi1))
68 % plot(t, rad2deg(psi2), "g--")
69 % plot(t, rad2deg(phi2), "--")
70 % legend(["Psi1", "Phi1", "Psi2", "Phi2"])
71 % ylabel("angle (degrees)")
72 % xlabel("time")
73 % title("Measurements verses time")
74
75
76 %% EKF — nonlinear
77
78 xdot0 = vi*cos(T0); %initial velocity %m/s
79 ydot0 = 0; %rate of change of height
80 zdot0 = vi*sin(T0);
81 Tdot0 = 0;
82
83 x0 = [x0; xdot0; y0; ydot0; z0; zdot0; T0; Tdot0];
84
85 %P0=eye(n)*0.001^2;
86 P0=diag([1 1 1 1 1 1 0 0])*1^2;
87 n= length(x0);
88 xhatp =x0;Pp(1:n ,1:n ,1)=P0;
89 xhatu =x0;Pu(1:n ,1:n ,1)=P0;
90 h = 3; %height of camera
91
92 for k=1:(nt-1)
93     %predict state
94     xhatp(:,k+1) = predict_state(xhatu(:,k), Zacc(:,k), dt, a);
95     %predict covariance
96     [F,G] = getFG(xhatu(:,k), dt, a);
97     Pp(1:n, 1:n, k+1) = F*Pu(1:n, 1:n, k)*F' + G*Q*G';
98     %Kalman Gain
99     H = getH(xhatp(:, k+1));
100     Zp = (180/pi)*...
101         [atan(xhatp(5,k+1)/xhatp(1,k+1));
102          atan(xhatp(3,k+1)/sqrt(xhatp(1,k+1)^2 + xhatp(5,k+1)^2));
103          atan((box_width - xhatp(5,k+1))/xhatp(1,k+1));
104          atan(xhatp(3,k+1)/sqrt(xhatp(1,k+1)^2 + (box_width - xhatp
105              (5,k+1))^2))];
106     inn = Z(:, k+1) - Zp;
107     S = H*Pp(1:n, 1:n, k+1)*H' + R;

```

```

107     K = Pp(1:n, 1:n, k+1)*H'*inv(S);
108
109     %Update
110     xhatu(:, k+1) = xhatp(:, k+1) + K*(inn);
111     Pu(1:n, 1:n, k+1) = (eye(n) - K*H)*Pp(1:n, 1:n, k+1)*(eye(n) -
        K*H)' + K*R*K';
112
113     %test hypothesis
114     goal = check(xhatu(:, k+1), Pu(:, :, k+1));
115 end
116 %
117 % plot_birdseyeview(Xnonoise, xhatu, Pu,'Estimated Trajectory XY',
    [1 ,3])
118 % PrepFigPresentation(gcf)
119 % plot_birdseyeview(Xnonoise, xhatu, Pu,'Estimated Trajectory XZ',
    [1 ,5])
120 % PrepFigPresentation(gcf)
121 % ii_plot = [1 3 5];
122 % plot_estimator_error(t, Xnonoise, xhatu, Pu, ii_plot, "Estimator
    error : X, Y and Z axis");
123 % ii_plot = [5 7];
124 % plot_estimator_error(t, Xnonoise, xhatu, Pu, ii_plot, "Estimator
    error : and \theta axis");
125
126 %% Plotting Trajectory
127 figure(8)
128 for k =1:(nt)
129     goal = check(xhatu(:,k),Pu(:, :, k));
130     scatter3(Xnonoise(1,k),Xnonoise(3,k), Xnonoise(5,k), 'green')
131     if goal == 1
132         scatter3(xhatu(1,k),xhatu(3,k),xhatu(5,k), 'magenta')
133         hold on;
134     else
135         scatter3(xhatu(1,k),xhatu(3,k),xhatu(5,k), 'blue')
136         hold on;
137     end
138 end
139
140 %% EKF function calls
141
142 function Xkp1 = predict_state(Xk, U, dt, a)
143 wx = 0*U(1); wy = 0*U(2); wz = 0*U(3); wT = 0*U(4);
144 T = Xk(7);
145 Xkp1 = Xk + dt*...
146     [Xk(2);
147     a*cos(T);
148     Xk(4);
149     0;

```

```

150     Xk(6);
151     a*sin(T);
152     Xk(8);
153     0];
154 end
155
156 function [F,G] = getFG(X,dt,a)
157
158 Tk = X(7);
159
160 F = [1 dt 0 0 0 0 0 0;
161      0 1 0 0 0 0 dt*a*sin(Tk) 0;
162      0 0 1 0 0 0 0 0;
163      0 0 0 1 0 0 0 0;
164      0 0 0 0 1 dt 0 0;
165      0 0 0 0 0 1 dt*a*cos(Tk) 0
166      0 0 0 0 0 0 1 dt;
167      0 0 0 0 0 0 0 1];
168 G = [0 0 0 0;
169      dt 0 0 0;
170      0 0 0 0;
171      0 dt 0 0;
172      0 0 0 0;
173      0 0 dt 0;
174      0 0 0 0;
175      0 0 0 dt];
176 end
177
178 function H = getH(X)
179 L = 2; %% m wide pit box
180 h = 3; %%camera is placed 5 m above
181 x = X(1); y = X(3); z=X(5);T = X(7);
182
183 H = (180/pi)*...
184 [-z/(x^2+z^2), 0, 0, 0, x/(x^2+z^2), 0, 0, 0;
185 -x*y/((x^2+ y^2+ z^2)*sqrt(x^2+ z^2)), 0, sqrt(x^2+z^2)/(x^2+
186 y^2+ z^2), 0, -z*y/((x^2+y^2+z^2)*sqrt(x^2+z^2)), 0, 0, 0;
187 -(L-z)/(x^2+(L-z)^2), 0, 0, 0, -x/(x^2+(L-z)^2), 0, 0, 0;
188 -x*y/((x^2+ y^2+(L-z)^2)*sqrt(x^2+(L-z)^2)), 0, sqrt(x^2+(L-z)
189 ^2)/(x^2+ y^2+(L-z)^2), 0, (L-z)*y/((x^2+ y^2+(L-z)^2)*
190 sqrt(x^2+(L-z)^2)),0, 0, 0];
191 end
192
193 %% Hypothesis Testing Function
194
195 function goal = check(Xk, Pk)
196 prob = 1 - cdf('Normal', 1, Xk(5), sqrt(Pk(5,5)));

```

```

195 if prob>0.97
196     goal = 1;
197 else
198     goal = 0;
199 end
200 end
201
202
203
204 %% Plotting Functions
205
206 function plot_birdseyeview (x1 ,x2 ,P2 , title_name , ii_plot );
207 % x1 is the true value or reference comparison
208 % x2 ,P2 is the estimator state and covariance
209 %
210 label_name ={ 'x','vx ','y','vy ','z','vz ','theta', 'thetadot' };
211 ii_x1 =[]; ii_x2 =[]; ii_P2 =[]; % for legend
212 figure ;
213 if ~ isempty (x1)
214     plot (x1( ii_plot (1) ,:) ,x1( ii_plot (2) ,:) , 'Color' ,[0
        0.5 0]) ; ii_x1 =1;
215 end
216 hold on;
217 if ~ isempty (x2),
218     plot (x2( ii_plot (1) ,:) ,x2( ii_plot (2) ,:) ,'b-'); ii_x2
        =2;
219 end
220 xlabel ( label_name ( ii_plot (1) )); ylabel ( label_name (
        ii_plot (2) )); grid ;
221 hold off ;
222 legend_names ={ 'true trajectory','estimated trajectory','3\ sigma
        bound '};
223 legend ( legend_names { ii_x1 }, legend_names { ii_x2 },
        legend_names { ii_P2 },'Location','South')
224 title (title_name);
225 PrepFigPresentation (gcf);
226 end
227
228 function [Xe,Ye] = calculateEllipseCov(X, P, nsig , steps)
229     %% This functions returns points to draw an ellipse
230     %%
231     %% @param X      x,y coordinates
232     %% @param P      covariance matrix
233     %%
234
235     error(nargchk(2, 4, nargin));
236     if nargin<3, nsig = 1; end
237     if nargin<4, steps = 36; end

```

```

238
239     [U,S,V]=svd(P);
240     s1=sqrt(S(1,1));s2=sqrt(S(2,2)); angle=acos(U(1,1))*180/pi;
241     x=X(1);
242     y=X(2);
243
244     %scale by nsig
245     s1=nsig*s1;
246     s2=nsig*s2;
247
248     beta = angle * (pi / 180);
249     sinbeta = sin(beta);
250     cosbeta = cos(beta);
251
252     alpha = linspace(0, 360, steps)' .* (pi / 180);
253     sinalpha = sin(alpha);
254     cosalpha = cos(alpha);
255
256     Xe = x + (s1 * cosalpha * cosbeta - s2 * sinalpha * sinbeta);
257     Ye = y + (s1 * cosalpha * sinbeta + s2 * sinalpha * cosbeta);
258
259 end
260
261 function plot_estimator(k,x1,x2,z,P2,title_name);
262 % x1 is the true value or reference comparison
263 % x2,P2 is the estimator state and covariance
264 % z is the measurement
265 %
266 % DOES NOT CHECK FOR SIZES!!
267 %
268 figure;
269 if ~isempty(z),
270     pp=plot(k,x1,'r-',k,x2,'b-.',k,z,'g:');set(pp(3),'color',[0
        0.5 0]);
271 else,
272     pp=plot(k,x1,'r-',k,x2,'b-.');
273 end
274 hold on;
275 if ~isempty(P2)
276     plot(k,x2-2*sqrt(P2),'b:',k,x2+2*sqrt(P2),'b:');
277     axis_name='state estimate';
278     legend('true state','estimate','measurement','2\sigma bound','
        Location','Northeast');
279 else,
280     axis_name='state';
281     legend('true state','no noise','measurement','Location','
        Northeast');
282 end

```

```

283 hold off
284 xlabel('time (sec)'); ylabel(axis_name); grid;
285 title(title_name);
286 PrepfigPresentation(gcf);
287 end
288
289 function plot_estimator_error(t,x1,x2,P2,ii_plot,title_name);
290 % x1 is the true value or reference comparison
291 % x2,P2 is the estimator state and covariance
292 % ii_plot: 2x1 vector of which states to plot
293 %
294 axis_names={'x','xdot','y','ydot','z','zdot','T','Tdot'};
295 figure; subplot(122);
296 %
297 for i=1:length(ii_plot),
298     ii=ii_plot(i);
299     subplot(1,3,i);
300     err=x2(ii,:)-x1(ii,:);
301     plot(t,err,'b-');
302     hold on;
303     if ~isempty(P2)
304         tbound=[t fliplr(t)];
305         xbound=[[err+2*sqrt(squeeze(P2(ii,ii,:)))'] fliplr([err-2*
306             sqrt(squeeze(P2(ii,ii,:)))'])];
307         patch(tbound,xbound,'b','EdgeColor','b','FaceAlpha',0.2,'
308             EdgeAlpha',0.2);
309         plot(t,zeros(length(t),1),'r-');
310     end
311     hold off
312     xlabel('time (sec)'); ylabel(axis_names(ii)); grid;
313     xlim([0 1]); set(gca,'xtick',[0:0.1:1.5]);
314     ylim([-0.01 0.01]); set(gca,'ytick',[-0.01:0.002:0.01]);
315 end
316 sgtitle(title_name);
317 %
318 PrepFigPresentation(gcf);
319 legend('estimator error','2\sigma bound','zero error','Location','
320     South','fontsize',12);
321 end
322
323 function PrepFigPresentation(fignum);
324 %
325 % prepares a figure for presentations
326 %
327 % Fontsize: 14
328 % Fontweight: bold
329 % LineWidth: 2

```

```

328 %
329 figure(fignum);
330 fig_children=get(fignum, 'children'); %find all sub-plots
331
332 for i=1:length(fig_children),
333
334     set(fig_children(i), 'FontSize',16);
335     set(fig_children(i), 'FontWeight', 'bold');
336
337     fig_children_children=get(fig_children(i), 'Children');
338     set(fig_children_children, 'LineWidth',2);
339 end
340 end

```