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Write Up for P5: Extended Kalman Filter

Compiling	0
Accuracy	1
Project discussion	1
Dealing with first frame	1
Remove radar/laser	2
Going further	2

Compiling

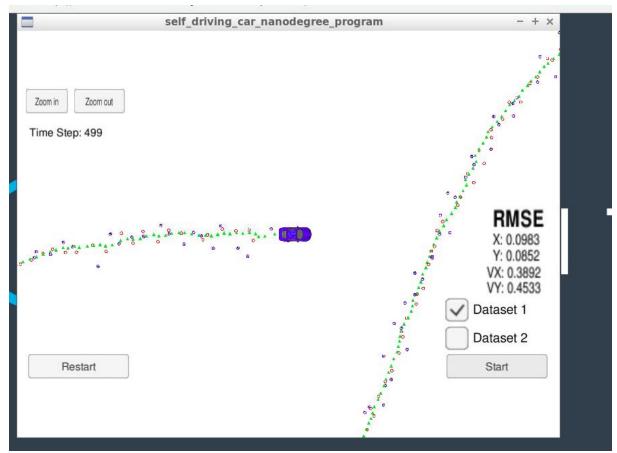
This document is a write up for the 5th project. My submission is included in the git repository: https://github.com/mmarouen/CarND-Behavioral-Cloning-P3

The code was run using the workspace settings and is compiled using cmake and make

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Accuracy

RMSE=[0.0983,0.0852,0.3892,0.4533]



Project discussion

Dealing with first frame

The parameters that can be tuned for the first frame are: Initial state **x_0** + initial covariance **P_0** (other parameters were chosen adequately).

Initial state x_0:
 I use the first measurement as initialization for px & py and set vx=vy=0.

```
x_ << rho*cos(theta), rho*sin(theta),0.0,0.0;</pre>
x_<< measurement_pack.raw_measurements_[0], measurement_pack.raw_measurements_[1],0.0,0.0;
```

Initial covariance P_0:
 For me this is the trickiest part in all the project!
 After several trials, I decided to use the following covariance matrix as initialization:

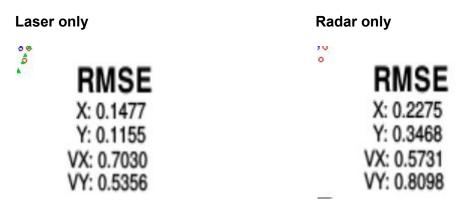
29-Sept-2018 Marouen Azzouz

```
P_ << 200.0, 50.0, 30.0, 0.0,
50.0, 100.0, 0.0, 15.0,
30.0, 0.0, 20.0, 5.0,
0.0, 15.0, 5.0, 10.0;
```

Here are the main reasons for this:

- -High covariance for px compared to py because movement is mostly along x-axis
- -Same applied for vx and vy
- -An increase in px will affect positively py

Remove radar/laser



- Laser is better at detecting px & py
- Radar is better at detecting vx
- Laser is better at detecting vy

These results are not surprising because radar measurements are more noisy.

On the other hand, radar observes speed, which may explain why radar detect vx better.

Going further

This project was beneficial to get started with c++ and apply my knowledge on Kalman filters. I think the RMSE can be improved by:

- Better initialization of P 0
- Better initialization of x 0