Perception in Robotics
Term 2, 2018. PS2

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This problem set a single task, comprising 10% of your course grade, which is individual work. You are encouraged to talk at the conceptual level with other students, discuss on the equations and even on results, but you may not show/share/copy any non-trivial code.

Submission Instructions

Your assignment must be received by 11:59p on Monday, November 26th. You are to upload your assignment directly to the Canvas website as two attachments:

1. A `.tgz` or `.zip` file *containing a directory* named after your uniqname with the structure shown below.

   ```
   alincoln_ps2.tgz:
   ```
   (all files initially included on the starting code. You should not modify them.)
   ```
   alincoln_ps2/run.py
   alincoln_ps2/field_map.py
   ...
   ```
   (plus those files that you have modified, i.e. filters or any other auxiliary file used)
   ```
   alincoln_ps2/filters/ekf.py
   alincoln_ps2/filters/ukf.py
   alincoln_ps2/filters/pf.py
   alincoln_ps2/video_ekf.{avi,mp4}
   alincoln_ps2/video_ukf.{avi,mp4}
   alincoln_ps2/video_pf.{avi,mp4}
   ```

2. A PDF with the written portion of your document, solving the tasks proposed below. Scanned versions of hand-written documents, converted to PDFs, are perfectly acceptable. No other formats (e.g., .doc) are acceptable. Your PDF file should adhere to the following naming convention: `alincoln_ps2.pdf`.

   Homework received after 11:59p is considered late and will be penalized as per the course policy. The ultimate timestamp authority is the one assigned to your upload by Canvas. No exceptions to this policy will be made.

Task 1: Landmark localization

The key goal of this exercise is to get an understanding of the properties of Extended Kalman Filters (EKFs), Unscented Kalman Filters (UKFs) and Particle Filters (PFs) for state estimation. You should try to "play around" with the parameters of each algorithm, so as to see how they deal with different levels of noise.

For this task, you will be implementing landmark-based robot localization (Fig. 1) using an EKF, UKF, and PF with known data association. Essentially, your job is to replicate the results shown in figures 7.11, 7.15 and 8.12 in the ProbRob text.
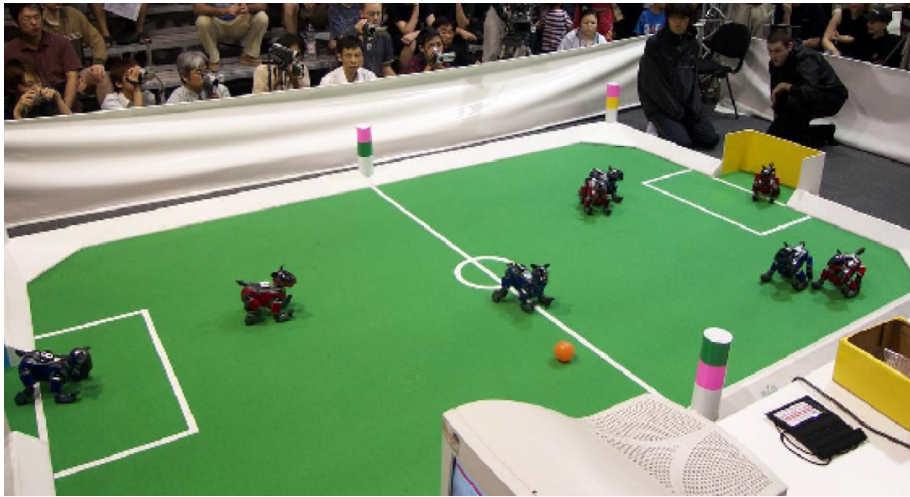

Figure 1: Beacon-based robot localization.

Code

To begin, you will need to download `ps2_code.zip` from the Canvas course website. This `.zip` file contains a collection of python files that replicate the landmark-based planar localization simulation used in Chapters 7 and 8 of the ProbRob text. Below you will find descriptions of the files included in the `.zip` file. You may end up not using every single file. Some are utilities for other files, and you don't really need to bother with them. Some have useful utilities, so you won't have to reinvent the wheel. Some have fuller descriptions in the files themselves.

Things to implement. Each of these filters is based on the base class `LocalizationFilter`

- `ekf.py` – EKF

- `ukf.py` – UKF

- `pf.py` – PF

Utilities (you should not need to modify these files)

- `README.md` – Some commands examples for installing the environment, testing and evaluating the task.

- `run.py` – Main routine, with multiple options, allowing you to solve the task with no need to modify the file.

- `field_map.py` – for plotting the map.

- `tools/task.py` – General utilities available to the filter and internal functions

- `tools/data.py` – Routines for generating, loading and saving data .

- `tools/objects.py` – Data structures for the project

- `tools/plot.py` – All utilities for plotting data.

- `filter/localization_filter.py` – An abstract base class to implement the various localization filters.

Data Format

- State: $[x, y, \theta]$; (cm, cm, radians)

- Observation: [bearing to landmark, landmark ID]; (radians, integer)

- Motion Control: $[\delta_{\text{rot1}}, \delta_{\text{trans}}, \delta_{\text{rot2}}]$; (radians, cm, radians)
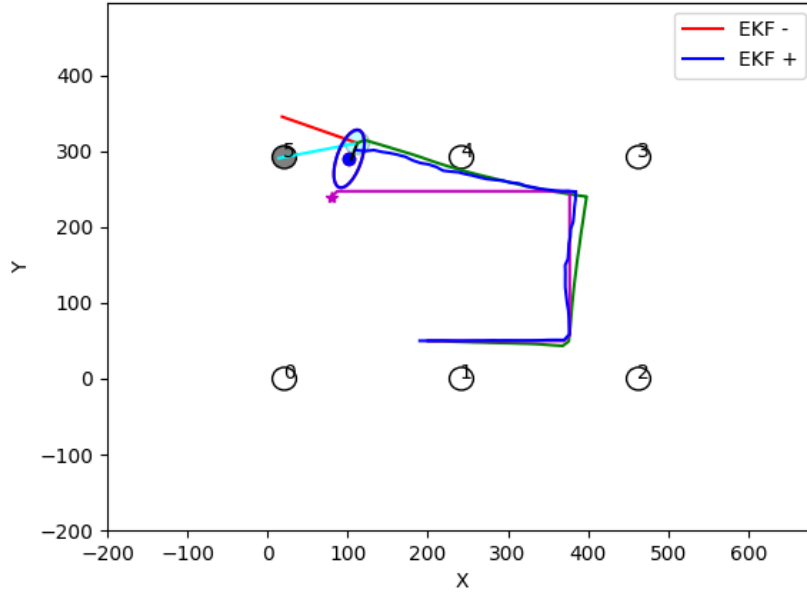

Figure 2: Simulator used for Task 2.

Instructions

The project generates motion information according to the odometry-based motion model of Chapter 5. Observations are landmark detections sensed through noisy bearing measurements. Each landmark has a unique ID and so data association is *known* for this exercise. Calling `python run.py --animate -s` will generate a random simulation of 100 time steps. Here's a description of what you will see (refer to Fig. 2):

1. The numbered circles represent landmarks 1 thru 6. The circle colored in gray is the landmark currently being observed.

2. The light blue circle represents the current robot pose—orientation is depicted by the black bar.

3. The magenta path is the ideal trajectory of the robot ig there was no noise on the transition function (deterministic and perfectly known). This is where the robot would "think" it is based upon the commanded odometry sequence.

4. The green path is the actual trajectory of the robot—this state is hidden to the filter and is known only to the simulation. This is the actual path that the robot took because of noise affecting the transition function.

5. The blue line is the filtered trajectory given the noisy actions and observations. It is the filter's job to provide updates on the position as accurate as possible.

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6. The cyan line is the true, noise-free, landmark bearing observation, which is unavailable to the filter.

7. The red line is the noise corrupted landmark bearing `observation` variable, this is available to the filter.

If you run the simulation without specifying any input file, then a simulated trajectory of n = 100 time-steps will be generated: `python run.py --animate -s -f ekf -n 100`. Here you should specify which filter {ekf, ukf, pf} you want to use. Your job is to write a PF, UKF, and EKF for robot localization at the corresponding folder `filters` and `run.py` will take care of calling those functions. For the evaluation of this exercise, the `ps2_code.zip` file contains a data file named `evaluation-input.npy` which would be common for everyone (simulation creates random trajectories). To run a given data file, execute: `python run.py --animate -s -f ekf -i evaluation-input.npy -o out` and outputs the result of your filter (necessary for task C).

In order to get quantitative results, you should generate plots that show the different evaluation criteria on the abscissa, and the corresponding filter error on the ordinate. For instance, you can plot number of samples versus average localization error, where error is measured by the distance between the true robot position and the mean estimate of the particles. In particular, generate the following plots, which should be included in your submitted report:

A. (10 pts) Before implementing anything, take a look at the code and answer the following theoretic and analytic questions (no coding). Write the value for the covariance Q of the noise added to the observation function, knowing that β is its standard deviation. To find out which is the value of β you should look at the default parameters passed to `run.py` lines 44 - 121. Write the equation for the covariance R_t of the noise added to the transition function, as explained in class and their corresponding numeric values for the initial robot command $u = [\delta_{rot1}, \delta_{trans}, \delta_{rot2}]^\top = [0, 10, 0]^\top$. Again, find out the initial values of α and their correction done in `run.py` line 152. Then derive the equations for the Jacobians G_t, V_t and H_t, and evaluate them at the initial mean state $\mu_1 = [x, y, \theta]^\top = [180, 50, 0]^\top$ as it is considered in `run.py`.

B. (50 pts) Implement EKF, UKF, and PF-based robot localization using odometry and bearing-only observations to features in a landmark map. TODO Remember to run the evaluation command to properly use the common created data file `evaluation-input.npy`.

1. For the EKF and UKF, plot the filter estimated mean position and 3-sigma covariance ellipsoid overlaid on top of the simulation figure at every time step. If your filter is working correctly, the robot should lie within the 3-sigma ellipse 98.89% of the time.

2. For the PF, plot the sample distribution every time step, it should be centered on the robot's true position.

Include videos in your submission for the EKF, UKF, and PF under evaluation conditions and using the corresponding input parameter -m.

C. (20 pts) Create plots of pose error versus time i.e., a plot of $\hat{x} - x$ vs. t, $\hat{y} - y$ vs t, and $\hat{\theta} - \theta$ vs. t where $(\hat{x}, \hat{y}, \hat{\theta})$ is the filter estimated pose and (x, y, θ) is the ground-truth actual pose known only to the simulator. Plot the error in blue and in red plot the $\pm 3\sigma$ uncertainty bounds. Your state error should lie within these bounds approximately 99.73% of the time (assuming Gaussian statistics). For the PF, use the sample mean and variance.

D. (15 pts) Once your filters are implemented, please investigate some properties of them. How do they behave

- as the sensor or motion noise go toward zero?
- as the number of particles decrease?
- if the filter noise parameters underestimate or overestimate the true noise parameters?

E. (5 pts): Try to see how the algorithms handle global localization and the kidnapped robot problem using the Particle Filter.