

Grid and Monte Carlo Localization

8.17 Introduction

⇒ This chapter describes two localization algorithms that are capable of solving global localization problems.

⇒ These algorithms possess a number of differences to Gaussian techniques:

- They can process raw sensor measurements.
 - There is no need to extract features from sensor values.
 - As a direct implication, they can also process negative information.
- They are not bound to a uni-modal distribution as was the case with the EKF localizer.
- They can solve global localization and in some instances - kidnapped robot problems.



8.2.7 Grid Localization

8.2.1 Basic Algorithm

⇒ Grid localization approximates the posterior using a histogram filter over a grid decomposition of the pose space.

⇒ It maintains as posterior a collection of discrete probability values

$$\text{bel}(x_t) = \{P_{k,t}\}$$

where each probability $P_{k,t}$ is defined over a grid cell x_k .

$$\text{range}(x_t) = x_{1,t} \cup x_{2,t} \cup \dots \cup x_{K,t}$$

⇒ In the most basic versions of grid localization, the partitioning of the space of all poses is time-invariant, and each grid cell is of the same size.

Common Granularity Used

{ for indoor environment }

15 cm for x and y dimension

5° for rotational dimension.

Input: $\{P_{k,t-1}\}, u_t, z_t, m$

Output: $\{P_{k,t}\}$

1. Algorithm Grid localization ($\{P_{k,t-1}\}, u_t, z_t, m$):

2. for all k do

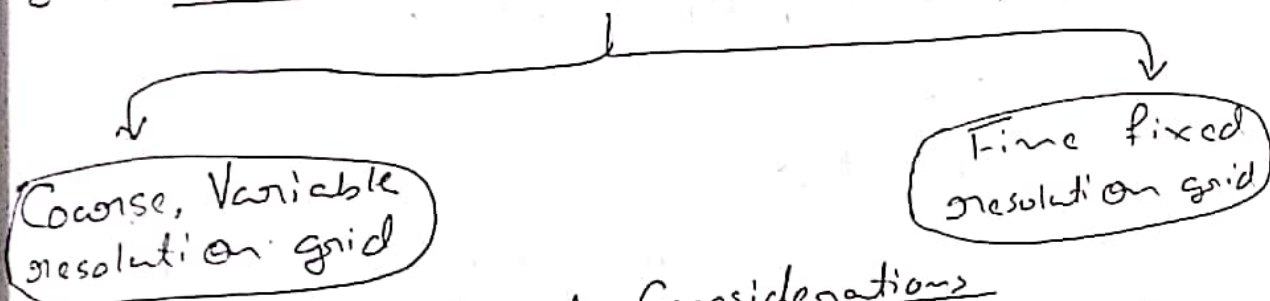
3. $\bar{P}_{k,t} = \sum_i P_{i,t-1} \text{ motion-model}(\text{mean}(X_k), u_t, \text{mean}(X_i))$

4. $P_{k,t} = \mathcal{V} \text{ measurement-model}(z_t, \text{mean}(X_k), m)$

5. endfor

6. return $\{P_{k,t}\}$

8.2.2 Grid Resolutions



8.2.3 Computational Considerations

⇒ There exist a number of techniques to reduce the computational complexity of grid localization.

① Pre-caching

② Sensor subsampling

③ Delayed motion update

④ Selective updating



8.3> Monte Carlo Localization

8.3.1> The MCL Algorithm

- Represents belief $\text{bel}(x_t)$ by particles.
- Applicable for both local and global localization problems.
- One of the most popular localization algorithms in robotics.

1 Algorithm MCL (X_{t-1}, u_t, z_t, m):

2 $\bar{X}_t = X_t = \emptyset$

3 for $m=1$ to M do

4 $x_t^{[m]} = \text{sample_motion_model}(u_t, x_{t-1}^{[m]})$

5 $w_t^{[m]} = \text{measurement_model}(z_t, x_t^{[m]}, m)$

6 $\bar{X}_t = \bar{X}_t + \langle x_t^{[m]}, w_t^{[m]} \rangle$

7 end for

8 for $m=1$ to M do

9 draw i with probability $\propto w_t^{[i]}$

10 add $x_t^{[i]}$ to X_t

11 end for

12 return X_t

8.3.2> Properties of MCL

- MCL can approximate almost any distribution of practical importance.

→ The accuracy of the approximation is easily determined by the size of the Particle Set M .

→ A Common strategy for setting M is to Keep Sampling until the next pair u_t and z_t has arrived.

→ Such a resource - adaptive is difficult to achieve for grid localization and Gaussian techniques.

3.3.3 > Random Particle MCL: Recovery from Failures

→ MCL, in its present form, Solves the global localization problem but cannot recover from robot kidnapping or global localization failures.

→ Fortunately, this problem can be Solved by a rather simple heuristic.

→ The idea of this heuristic is to add random particles to the particle Set.

→ This random ~~state~~ particles add an additional level of robustness even when robot is not Kidnapped.

→ This approach of adding particles raises two questions:

① How many particles should be added at each iteration of the algorithm.

② From which distribution should we generate these particles.

→ One might add a fixed number of random particles at each iteration; but a better idea is to add particles based on some estimate of the localization accuracy.

→ One way to implement this idea is to monitor the probability of sensor measurements and relate it to the average measurement probability.

→ In particle filter, an approximation to this quantity is easily obtained by the importance factor.

$$P(Z_t | Z_{t-1}, \mathcal{U}_t, m) \approx \frac{1}{M} \sum_{m=1}^M w_t^{(m)}$$

⇒ It is usually good idea to smooth this estimation by averaging it over multiple time steps.

⇒ The second problem of determining which sample distribution to use, can be addressed in two ways:

① Draw particle according to a uniform distribution over the pose space, and then weight them with the current observation.

② Generate particles directly in accordance to the measurement distribution.

1 Algorithm Augmented-MCL (X_{t-1}, U_t, Z_t, m):

Static $\omega_{slow}, \omega_{fast}$

$$\bar{X}_t = X_t = \emptyset$$

for $m=1$ to M do

$$x_t^{[m]} = \text{sample-motion-model}(U_t, x_{t-1}^{[m]})$$

$$\omega_t^{[m]} = \text{measurement-model}(Z_t, x_t^{[m]}, m)$$

$$\bar{X}_t = \bar{X}_t + \langle x_t^{[m]}, \omega_t^{[m]} \rangle$$

$$\omega_{avg} = \omega_{avg} + \frac{1}{M} \omega_t^{[m]}$$

end for

$$\omega_{slow} = \omega_{slow} + \alpha_{slow}(\omega_{avg} - \omega_{slow})$$

$$\omega_{fast} = \omega_{fast} + \alpha_{fast}(\omega_{avg} - \omega_{fast})$$

for $m=1$ to M do

with probability $\max(0.0, 1.0 - \omega_{fast}/\omega_{slow})$ do
add random pose to X_t

else

draw $i \in \{1, \dots, N\}$ with probability $\propto \omega_t^{[i]}$

add $x_t^{[i]}$ to X_t

and with

and for

return X_t

\Rightarrow The algorithm requires that $0 \leq \alpha_{slow} \ll \alpha_{fast}$

\Rightarrow The parameters α_{slow} and α_{fast} , are decay rates for the exponential filters that estimate the long-term and short-term, averages respectively.

8.3.4 Modifying the Proposal Distribution

⇒ A related limitation of MCL arises from its proposal mechanism.

↳ Particle filter uses motion model as proposal distribution.

↳ But it seeks to approximate a product of this distribution and the perceptual likelihood.

↳ The larger the difference between the proposal and the target distribution, the more samples are needed.

⇒ Luckily, a simple trick provides remedy.

↳ Simply use measurement model that artificially inflates the amount of noise in the senses.

⇒ An alternative, more sound solution involves a modification of the sampling process which we already discussed.

↳ Idea is that a small fraction of particles, the role of the motion model and the measurement model are reversed.

↳ Particles are generated according to the measurement model.

↳ This is called MCL with mixture distributions or mixture MCL.

8.17 Localization in Dynamic Environment

⇒ There exists two fundamental techniques for dealing with dynamic environments:

① Including hidden state into the state.
Estimated by the filter.

② Pre process sensor measurements to eliminate measurements affected by hidden state.

⇒ A Key property of our projection mechanism is that it tends to filter out measurements that are surprisingly short, but leaves other in place that are surprisingly long.

↳ This asymmetry reflects the facts that people's presence tends to cause shorter than expected measurements.

8.5 > Comparison of different implementations of Markov localization

	EKF	MNT	Coarse (Topo- logical) Grid	Fine (metric) Grid	MCL
Measurement	landmark	landmark	landmark	one measurement	one measurement
Measurement noise	Gaussian	Gaussian	any	any	any
Posterior	Gaussian	mixture of Gaussian	histogram	histogram	Particle
Efficiency (Memory)	++	++	+	—	+
Efficiency (Time)	++	+	+	—	+
Ease of Implementation	+	—	+	—	++
Resolution	++	++	—	+	+
Robustness	—	+	+	++	++
Global Localization	no	no	yes	yes	yes.

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