

# Constrained Sampling

A Study on Methods for Sampling from Constraint Manifolds

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Learning and Intelligent Systems

# Outline

1. Problem
2. Research Questions
3. Methods
4. Experiments
  1. Results
  2. Conclusions

# Problem - Definition

Find a set  $S \subset \mathcal{X}$  for  $\mathcal{X} = \{x \in \mathbb{R}^n : g(x) \leq 0, h(x) = 0\}$  that solves the following constrained optimization problem:

$$\min_{x \in \mathbb{R}^n} f(x) \text{ s.t. } g(x) \leq 0, h(x) = 0$$

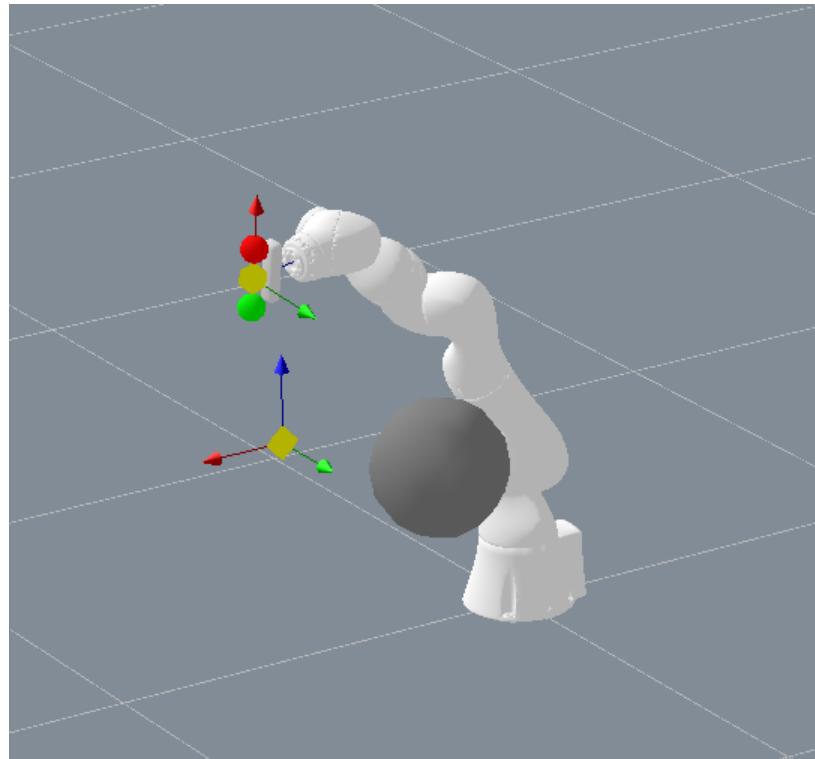
with  $f = 0$ .  $S$  is the set of samples and  $\mathcal{X}$  the feasible set. The functions  $g(x)$  are inequality constraints and  $h(x)$  equality constraints.

# Requirements

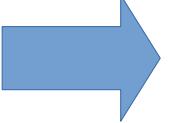
- We require that  $S$ 
  - is diverse (Uniformity)
  - Covers  $\mathcal{X}$  well (Coverage)
  - Generated with reasonable computational effort (Computational Efficiency)

# Problem - Application

- Application in Robotics
- Sampling Goal States in Motion Planning
- Feasible Goal States are on a Constraint Manifold



# Problem – Approaches

- Standard approaches like *rejection sampling fail*
  - The manifold can be *disconnected* and *arbitrary shape*
- 
- Projection
    - Project infeasible points onto the manifold by solving an optimization problem
- + “Walking of the Tangent Space”

# Research Purpose

- Study algorithms for sampling from constraint manifolds and the resulting sampling sets
  - How are the sampling sets distributed?
  - What are causes for non-uniformity and lack in coverage?
- Improve the algorithms
  - Can we add functionality to improve uniformity and coverage?

# Methods

1. Biased Optimization
2. i.i.d.-Biased-Samplers
3. Grid-Walk-On-Tangent
4. RRT-On-Tangent
5. Composite Samplers

# Biased Optimization

Find feasible  $x$  that minimizes the distance to a bias  $x_{\text{bias}}$  by solving:

$$\min_{x \in \mathbb{R}^n} \|x - x_{\text{bias}}\|^2 \text{ s.t. } g(x) \leq 0, h(x) = 0$$

Choose  $x_{\text{bias}}$  as the initial guess/seed.

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**Algorithm 7** i.i.d. Biased Sampler

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**Input:**  $n \in \mathbf{N}$ ,  $b_{\text{low}}$ ,  $b_{\text{up}}$ ,  $g(x)$ ,  $h(x)$ ,

- 1:  $i \leftarrow 1$
- 2: **while**  $i \leq n$  **do**
- 3:      $x_{\text{bias}} \sim U(b_{\text{low}}, b_{\text{up}})$
- 4:      $x_i \leftarrow BIASED\_OPTIMIZATION(x_{\text{bias}}, g(x), h(x))$
- 5:      $i \leftarrow i + 1$
- 6: **end while**

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# Grid-Walk-on-Tangent

- A random walk over the feasible set

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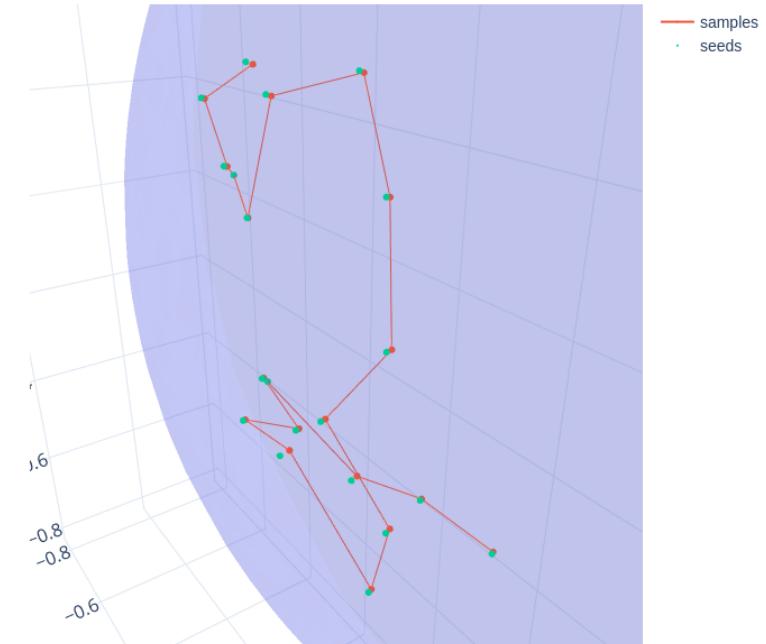
## Algorithm 8 Grid Walk on the Tangent Space

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**Input:**  $n \in \mathbf{N}$ ,  $b_{\text{low}}$ ,  $b_{\text{up}}$ ,  $g(x)$ ,  $h(x)$ ,  $w_{\text{GW}}$

```
1:  $i \leftarrow 0$ 
2:  $x_{\text{rand}} \sim U(b_{\text{low}}, b_{\text{up}})$ 
3:  $x_0 \leftarrow BIASED\_OPTIMIZATION(x_{\text{rand}}, g(x), h(x))$ 
4:  $i \leftarrow i + 1$ 
5: while  $i < n$  do
6:    $\Theta \leftarrow FIND\_TANGENT(x_{i-1}, h(x))$ 
7:    $x_{\text{rand}} \leftarrow SAMPLE\_TANGENT(x_{i-1}, \Theta, w_{\text{GW}})$ 
8:    $x_i \leftarrow BIASED\_OPTIMIZATION(x_{\text{rand}}, g(x), h(x))$ 
9:    $i \leftarrow i + 1$ 
10: end while
```

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# RRT-on-Tangent

- Build a RRT on the tangent space and project it onto manifold

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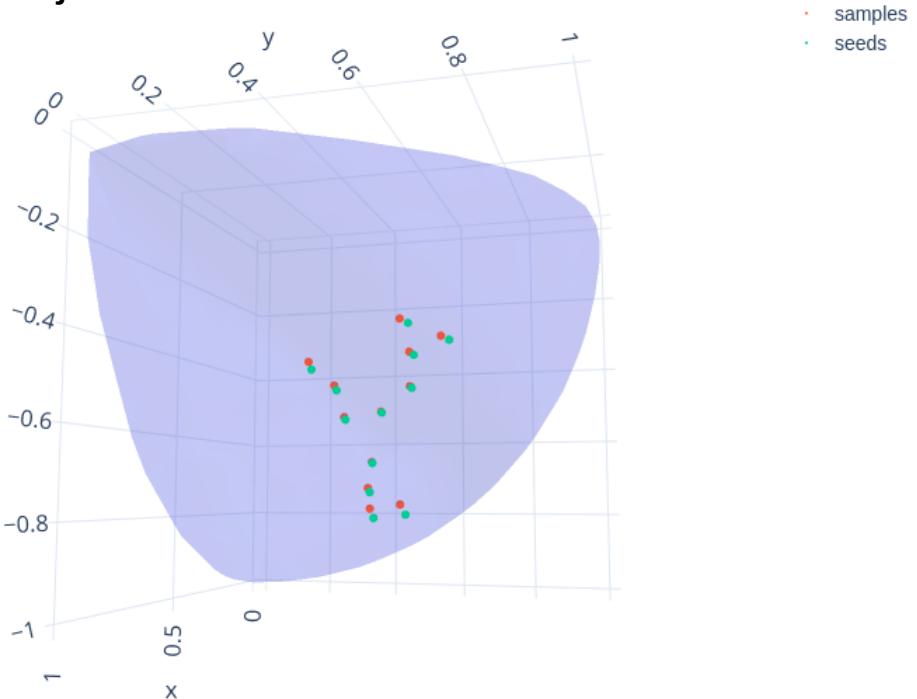
**Algorithm 9** RRT on the Tangent Space

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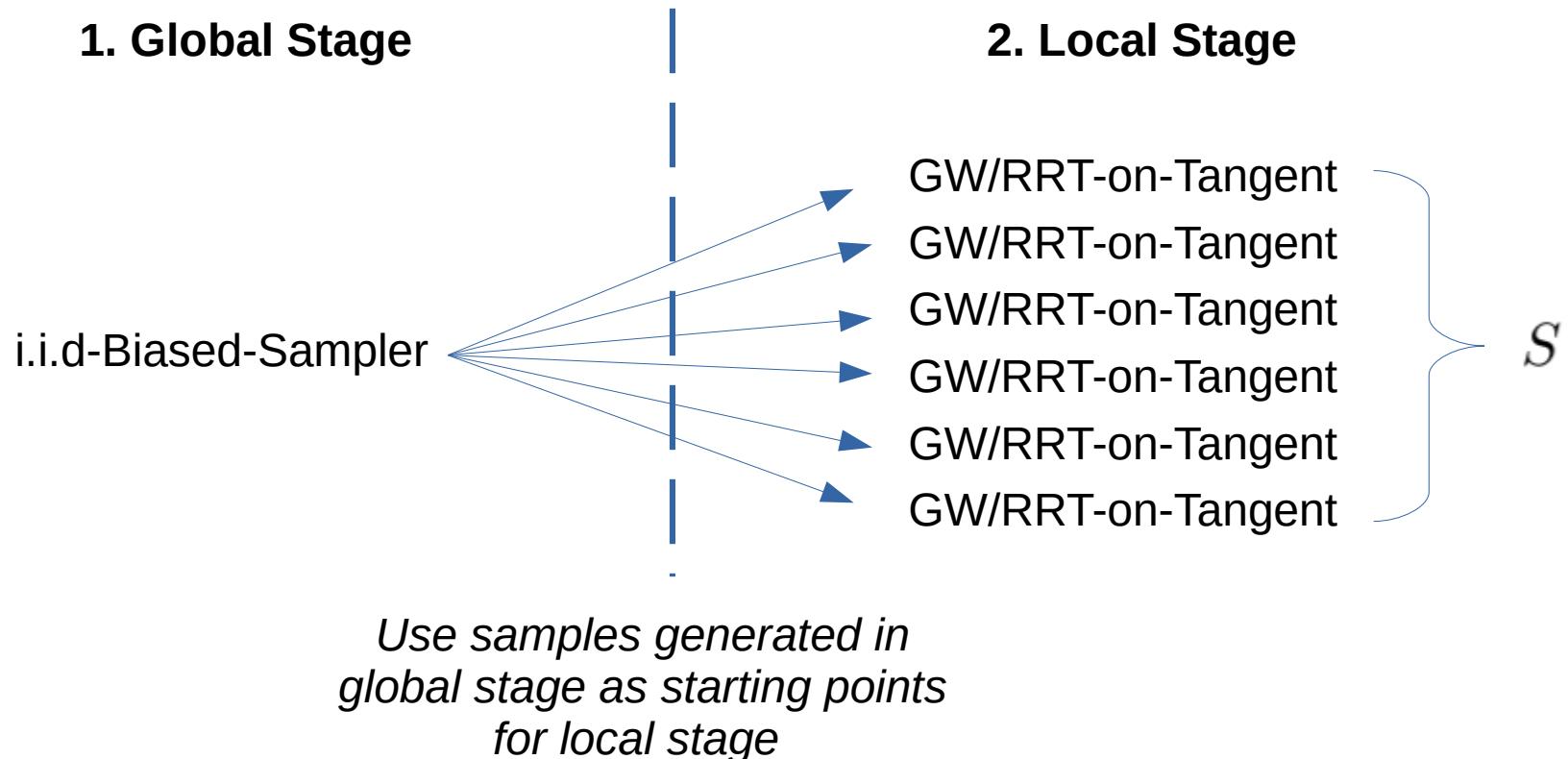
**Input:**  $n \in \mathbb{N}$ ,  $b_{\text{low}}$ ,  $b_{\text{up}}$ ,  $g(x)$ ,  $h(x)$ ,  $w_{\text{RRT}}$ ,  $G$ ,  $\alpha$ ,  $x_0$

- 1:  $i \leftarrow 0$
- 2:  $x_{\text{rand}} \sim U(b_{\text{low}}, b_{\text{up}})$
- 3:  $x_i \leftarrow \text{BIASED\_OPTIMIZATION}(x_{\text{rand}}, g(x), h(x))$
- 4:  $G.\text{init}(x_0)$
- 5:  $\Theta \leftarrow \text{FIND\_TANGENT}(x_0, h(x))$
- 6:  $i \leftarrow i + 1$
- 7: **while**  $i < n$  **do**
- 8:    $x_{\text{rand}}^{\text{tangent}} \leftarrow \text{SAMPLE\_TANGENT}(x_0, \Theta, w_{\text{RRT}})$
- 9:    $x_{\text{nearest}}^{\text{tangent}} \leftarrow \text{NEAREST\_VERTEX}(x_{\text{rand}}^{\text{tangent}}, G)$
- 10:    $x_i^{\text{tangent}} \leftarrow \text{NEW\_CONF}(x_{\text{nearest}}^{\text{tangent}}, \alpha)$
- 11:    $G.\text{add\_vertex}(x_i^{\text{tangent}})$
- 12:    $G.\text{add\_edge}(x_i^{\text{tangent}}, x_{\text{nearest}}^{\text{tangent}})$
- 13:    $x_{\text{bias}} \leftarrow x_i^{\text{tangent}}$
- 14:    $x_i \leftarrow \text{BIASED\_OPTIMIZATION}(x_{\text{bias}}, g(x), h(x))$
- 15:    $i \leftarrow i + 1$
- 16: **end while**

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# Composite Sampler



# Experiments

1. 2-d Manifold (sphere) embedded in 3-d

- 1.Center-Connected
- 2.Off-Center-Connected
- 3.Off-Center-Disconnected

2.Robotics Examples

- 1.3-DOF
- 2.7-DOF

# From Requirements to Metrics

- We require that  $S$ 
  - is diverse (Uniformity)
    - *Variance*  $\text{Var}$
    - *Entropy*  $\hat{H}$
  - Covers  $\mathcal{X}$  well (Coverage)
    - *Average Distance to Sample Set* (ADTS)
  - Generated with reasonable computational effort (Computational Efficiency)
    - *Average Iterations per Sample* (AIPS)

# Uniformity - Entropy

- Use KDE to get an estimate of the probability density
- Estimate the entropy:

$$\hat{H}(X) = -\frac{1}{n} \sum_{i=1}^n \ln \hat{f}_{n,i}(x_i)$$

$\hat{f}_{n,i}$  - KDE at location  $i$  trained on all samples except  $i$ -th

# Uniformity - Variance

- If samples are distributed uniform
  - Variance of KDEs at sample locations should be small
- Evaluate  $\text{Var}(Y)$  over a set of KDEs

$$Y = \{y_i \in \mathbb{R} : \hat{f}(x_i) = y_i \text{ for all } x_i \in S \text{ } i \in [1; n_{\text{samples}}]\}$$

## Average Distance to Sample set (ADTS)

$$\text{ADTS}(R, S) = \sum_{i=1}^{n_{\text{ref}}} d(x_{\text{ref},i})$$

$$d(x_{\text{ref},i}) = \min_j \|x_{\text{ref},i} - x_{s,j}\|$$

With a uniform Reference Set  $R = \{x_{\text{ref},i} \in \mathcal{X} : i \in \{1, \dots, n_{\text{ref}}\}\}$ .

(In our experiments Reference are uniform samples over a sphere.)

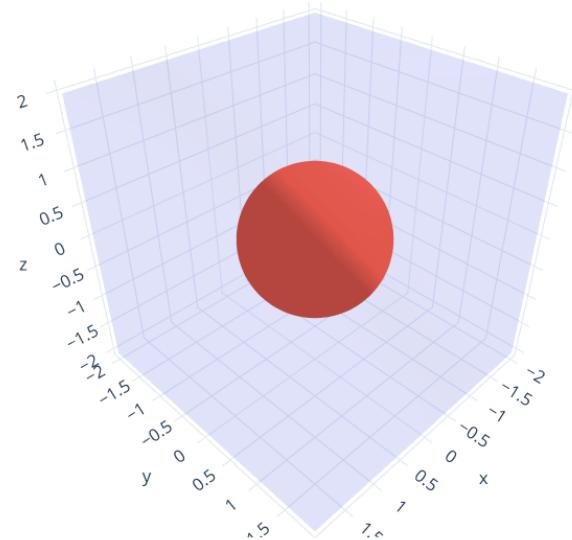
# Computational Efficiency

- Solving Biased Optimization problem as main computational effort
- #iterations to solve a problem as a proxy for computational effort
- Average Iterations per Sampler (AIPS)

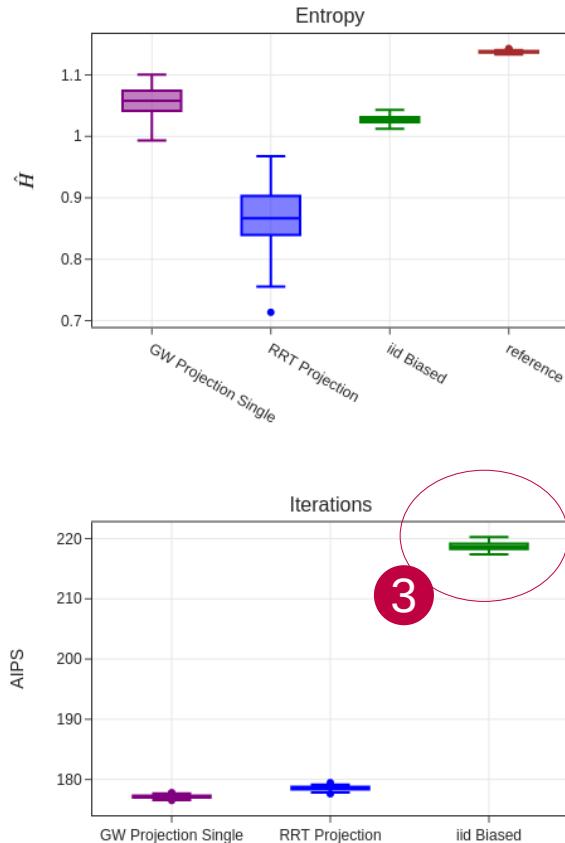
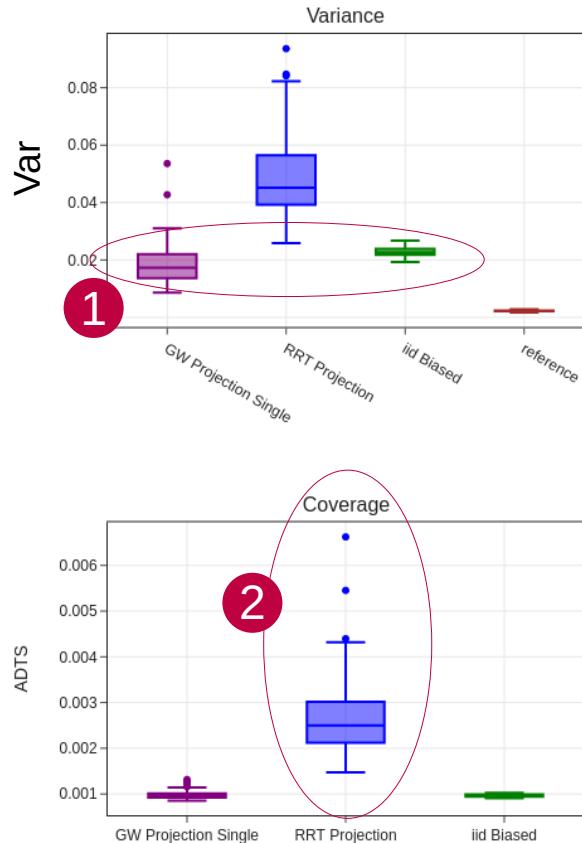
$$\text{AIPS} = \frac{1}{n_{\text{samples}}} \sum_{i=1}^{n_{\text{iter},i}} n_{\text{iter},i}$$

# Center-Connected

- Algorithms
  - i.i.d-Biased-Sampler
  - RRT with multiple seeds  
(composite sampler)
  - Grid-Walk with a single seed
- *100x5000 samples per algorithm*



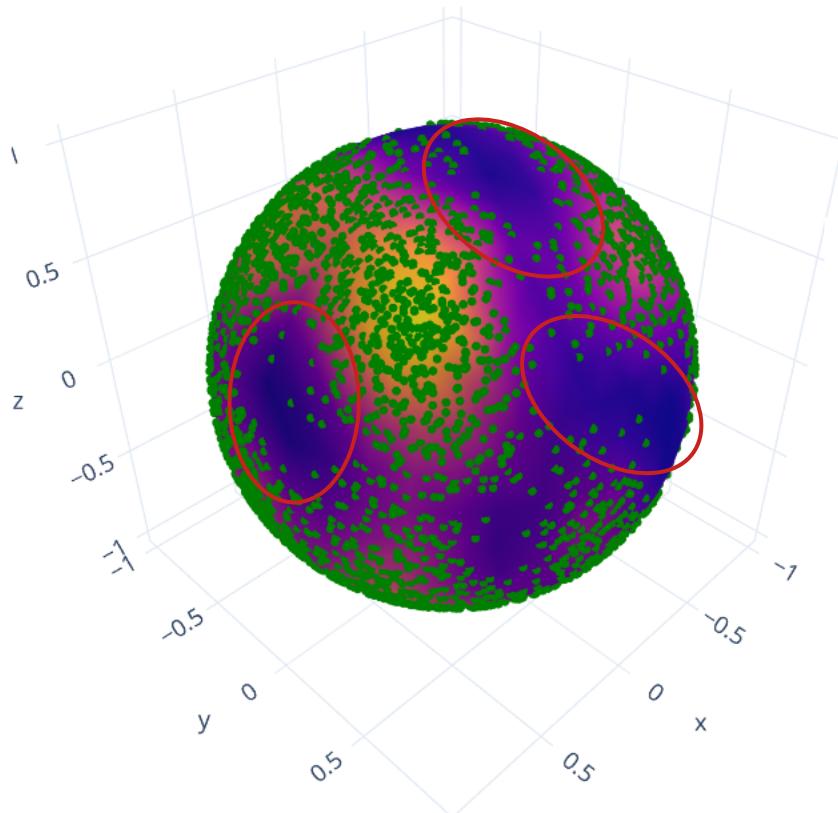
# Center-Connected



- 1 Grid-Walk and i.i.d-Biased-Sampler best uniformity
- 2 RRT does not cover feasible set well
- 3 i.i.d-Biased-Sampler with most computational effort

# Center-Connected

## RRT



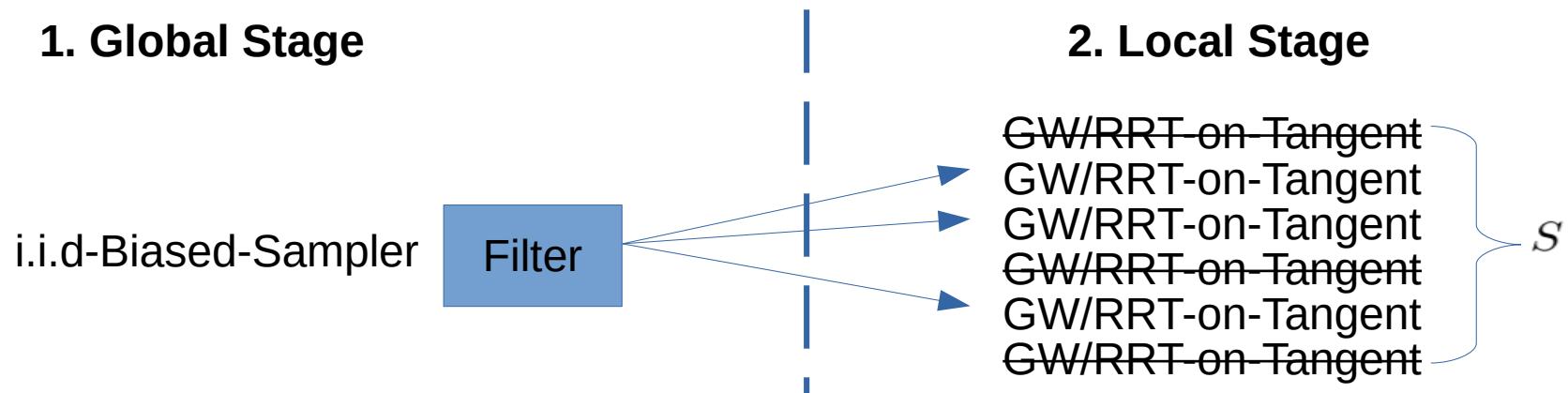
- RRT does not Cover Feasible Set well
  - Not sampled spots
    - Too narrow bounds on RRT expansion
  - Dense sampled spots
    - Many roots of RRTs near each other

- Solve overlapping RRTs problem



Filter out starting points that are in close proximity to each other

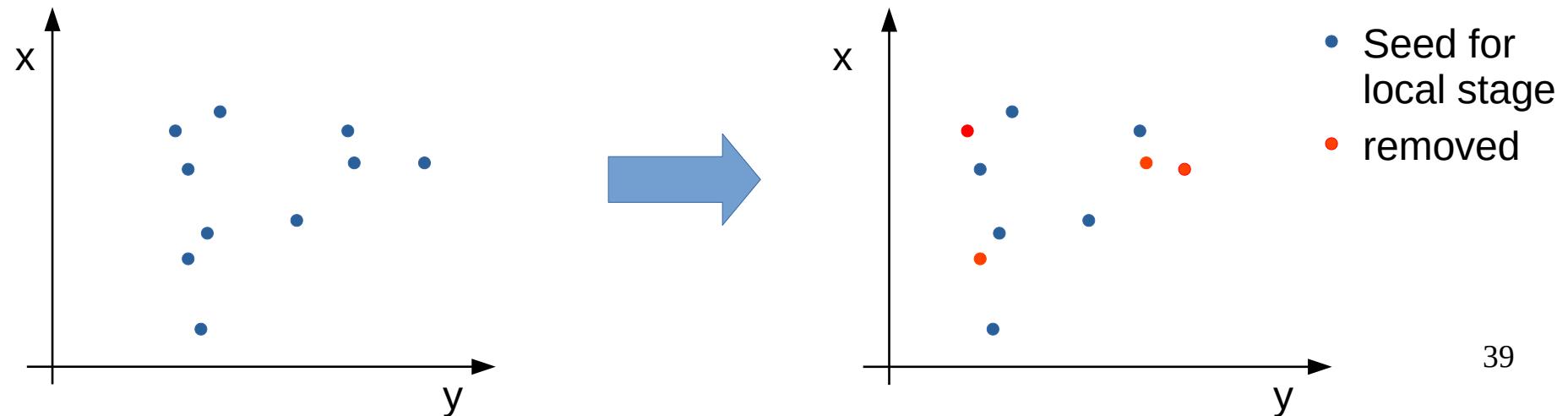
## 1. Global Stage



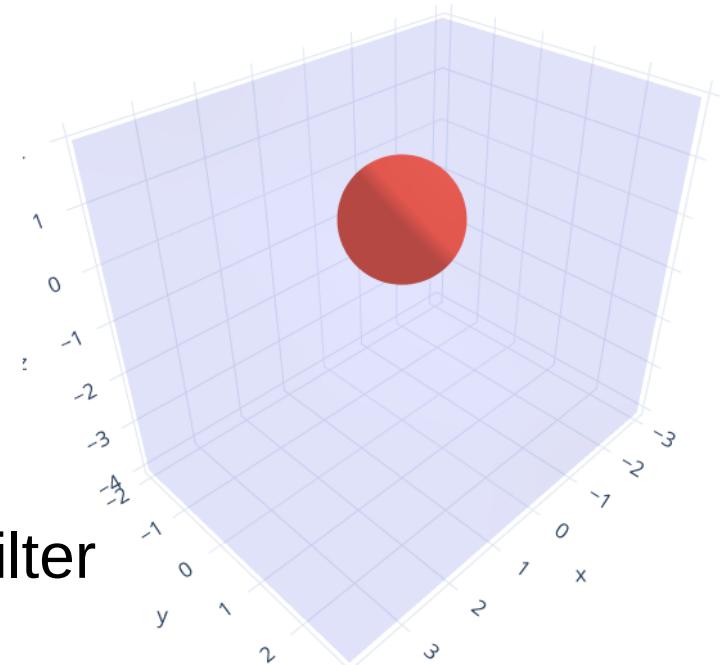
## 2. Local Stage

## Removal Criteria

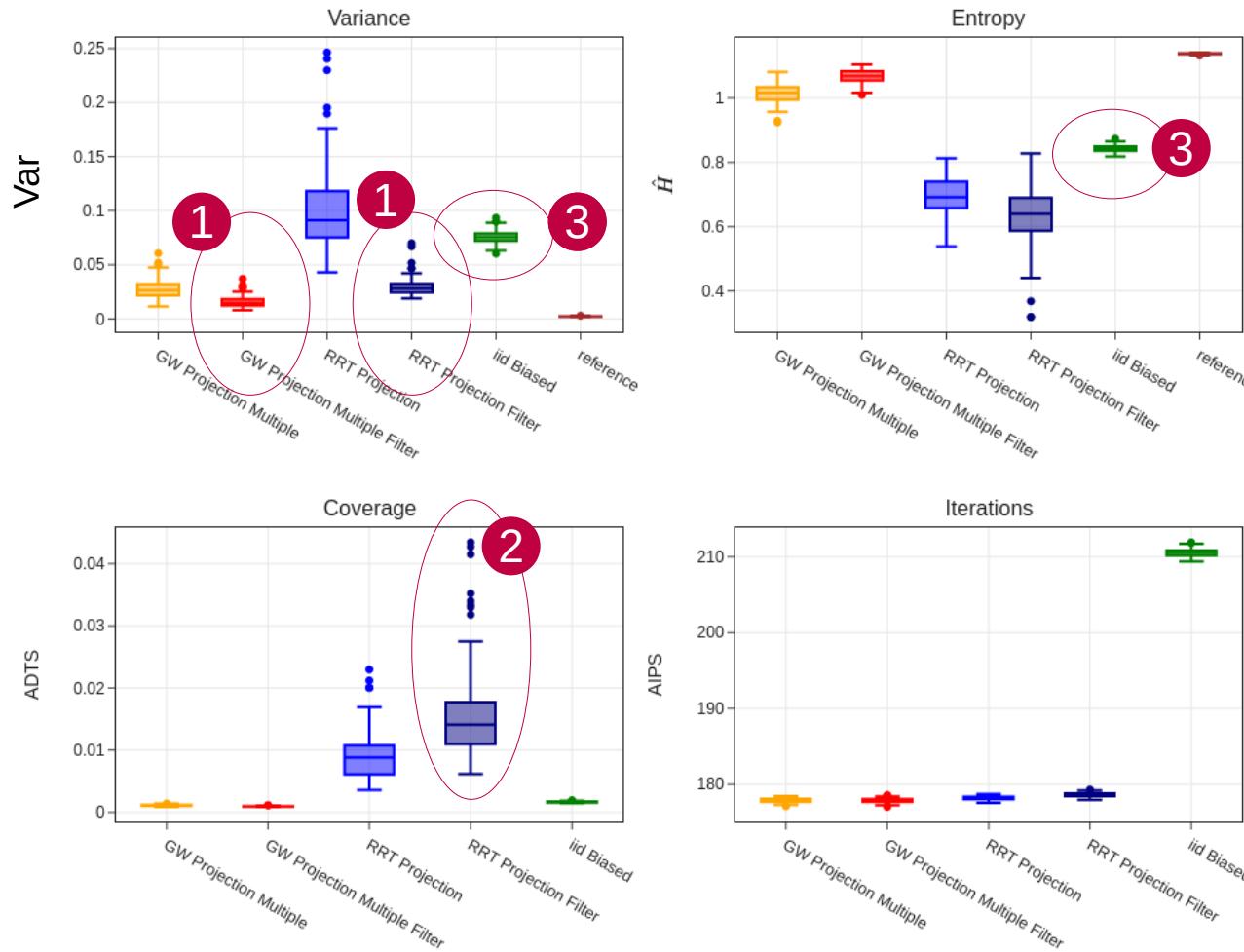
- If distance between two points below a threshold
  - Then choose one point at random and remove



- Algorithms
  - i.i.d-Biased-Sampler
  - RRT-Projection
  - RRT-Projection-Filter
  - Grid-Walk-Projection-Multiple
  - Grid-Walk-Projection-Multiple-Filter



# Off-Center-Connected

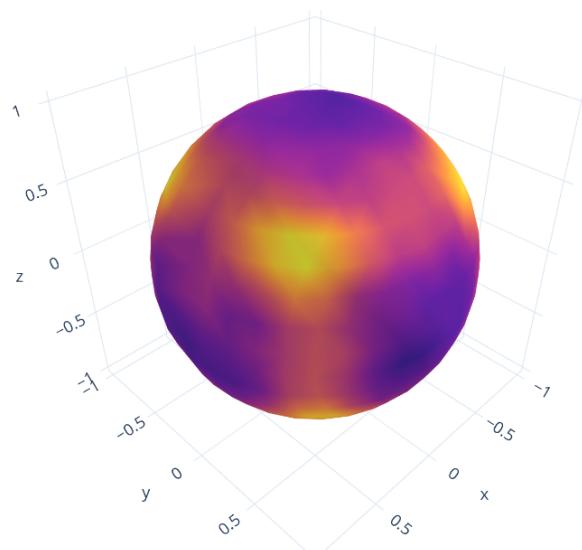


- 1 Filter decreases Variance
- 2 RRT-Filter with bad coverage
  - Too many roots filtered out
- 3 i.i.d-Biased-Sampler dropped compared to Center-Connected

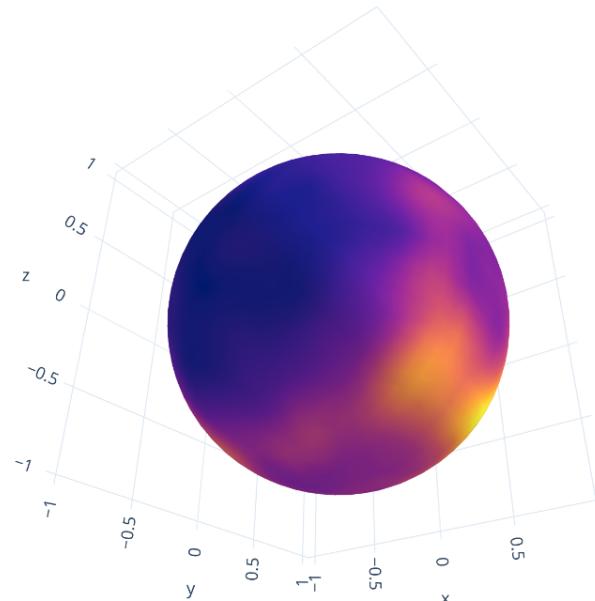
# Off-Center-Connected

## i.i.d.-Biased-Sampler

### Center-Connected



### Off-Center-Connected



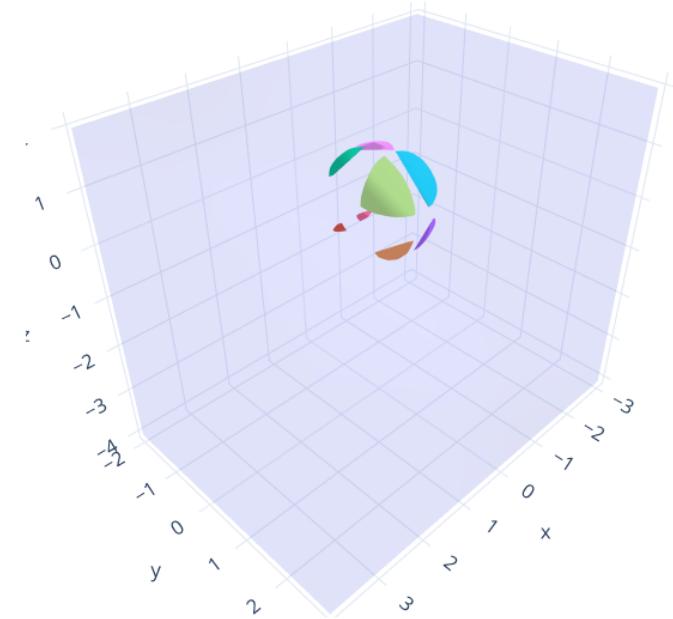
- i.i.d-Biased-Sampler dropped compared to Center-Connected
  - Configuration space not evenly distributed around manifold
  - Subspace of manifold that is exposed to large free configuration space sampled more often



Location of Manifold  
In Configuration Space  
matters

# Off-Center-Disconnected

- What if manifold is disconnected?
- Should we use projection or rejection?
- What if a Grid-Walk chain is stuck on a disconnected manifold
  - Small manifolds parts will be sampled more dense
  - Manifolds with many Chains will also be sampled more dense



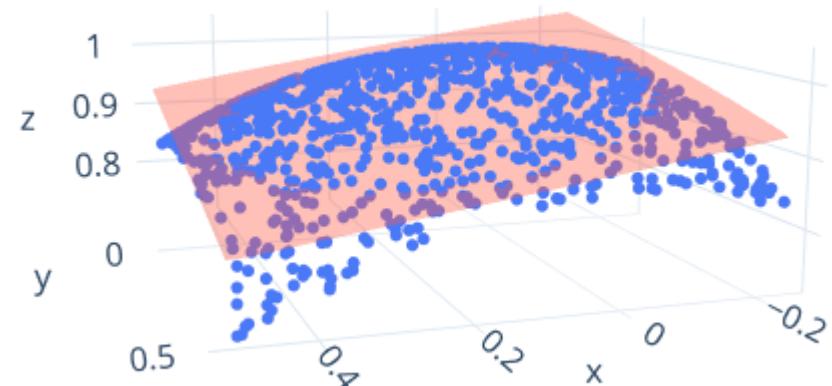
Sample chain proportional to size of the manifold it samples

## Approximate Manifold Size A

- Use Eigendecomposition of **Cov** to find  $k$  largest eigenvalues ( $k$  – dimension of manifold )
- Eigenvalues  $\lambda$  relate to width  $w$  of the interval of support (uniform distribution)

$$\lambda = \text{Var} = \frac{1}{12}w^2 \Rightarrow w = 12\lambda^{\frac{1}{2}}$$

$$A = \prod_{i=1}^{i=k} w_i = 12 \prod_{i=1}^{i=k} \lambda_i^{\frac{1}{2}}$$



Choose next Chain

$$P(\text{Chain}_i) = \frac{A_i}{\sum_{i=1}^{i=n_{\text{chains}}} A_i}$$

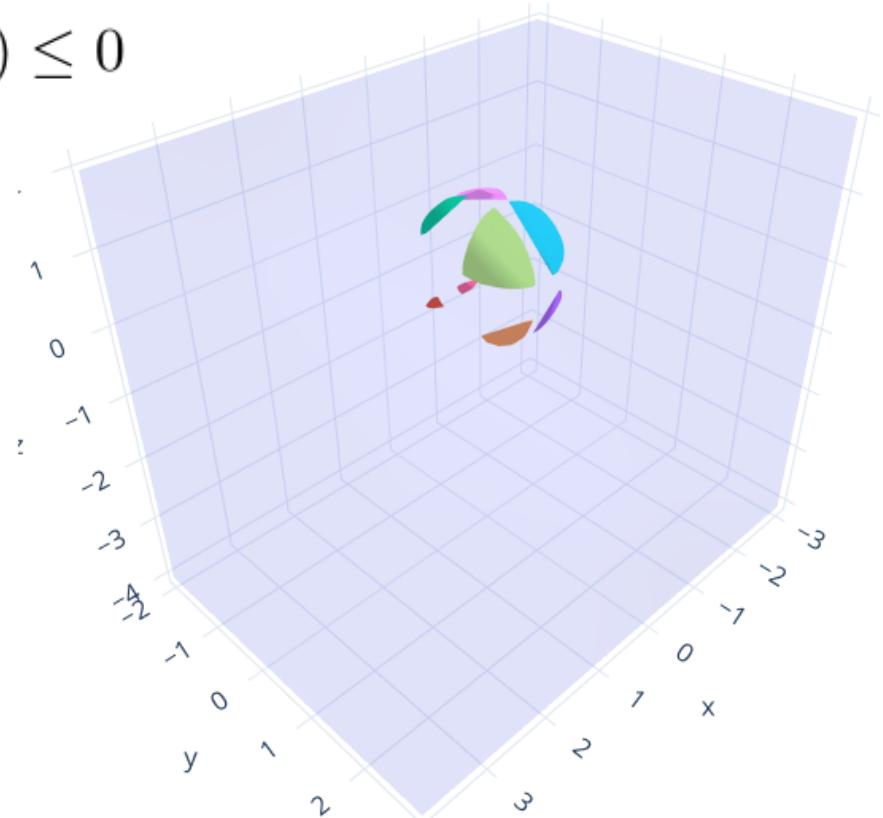
# Off-Center-Disconnected

- Add inequality constraints  $g_l(x) \leq 0$
- Sphere is separated into 8 parts
- Triangular manifolds of different size

$$g_1 = -5x_2^2 - x_3 + 1.2$$

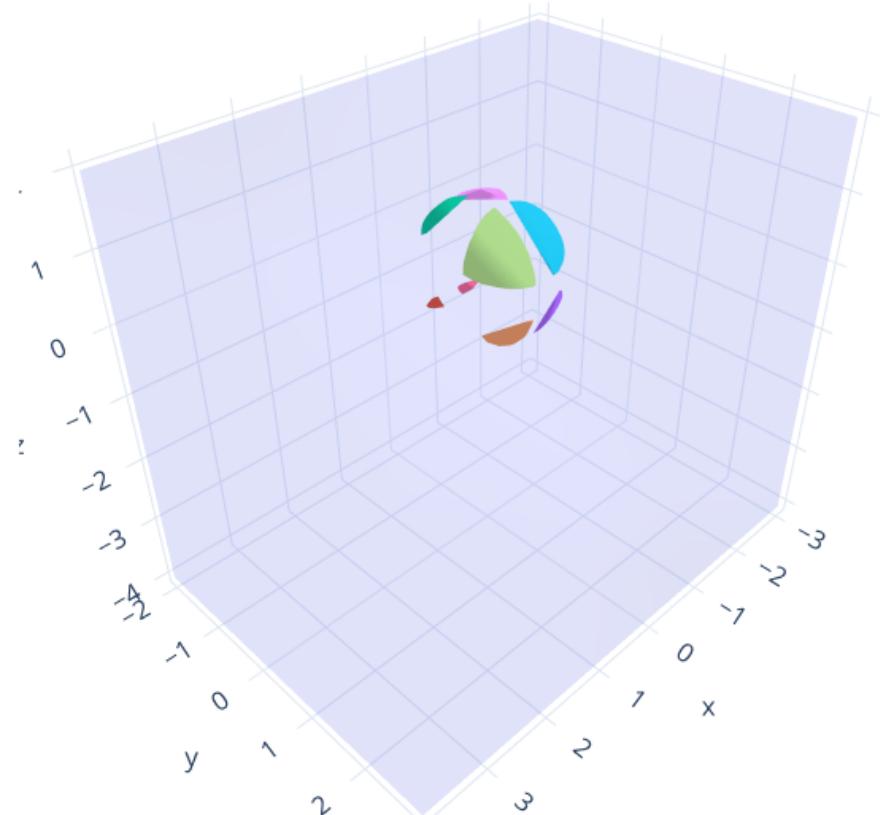
$$g_2 = -5x_3^2 - x_2 + 1.2$$

$$g_3 = -100x_1^2 - x_3 + 2$$

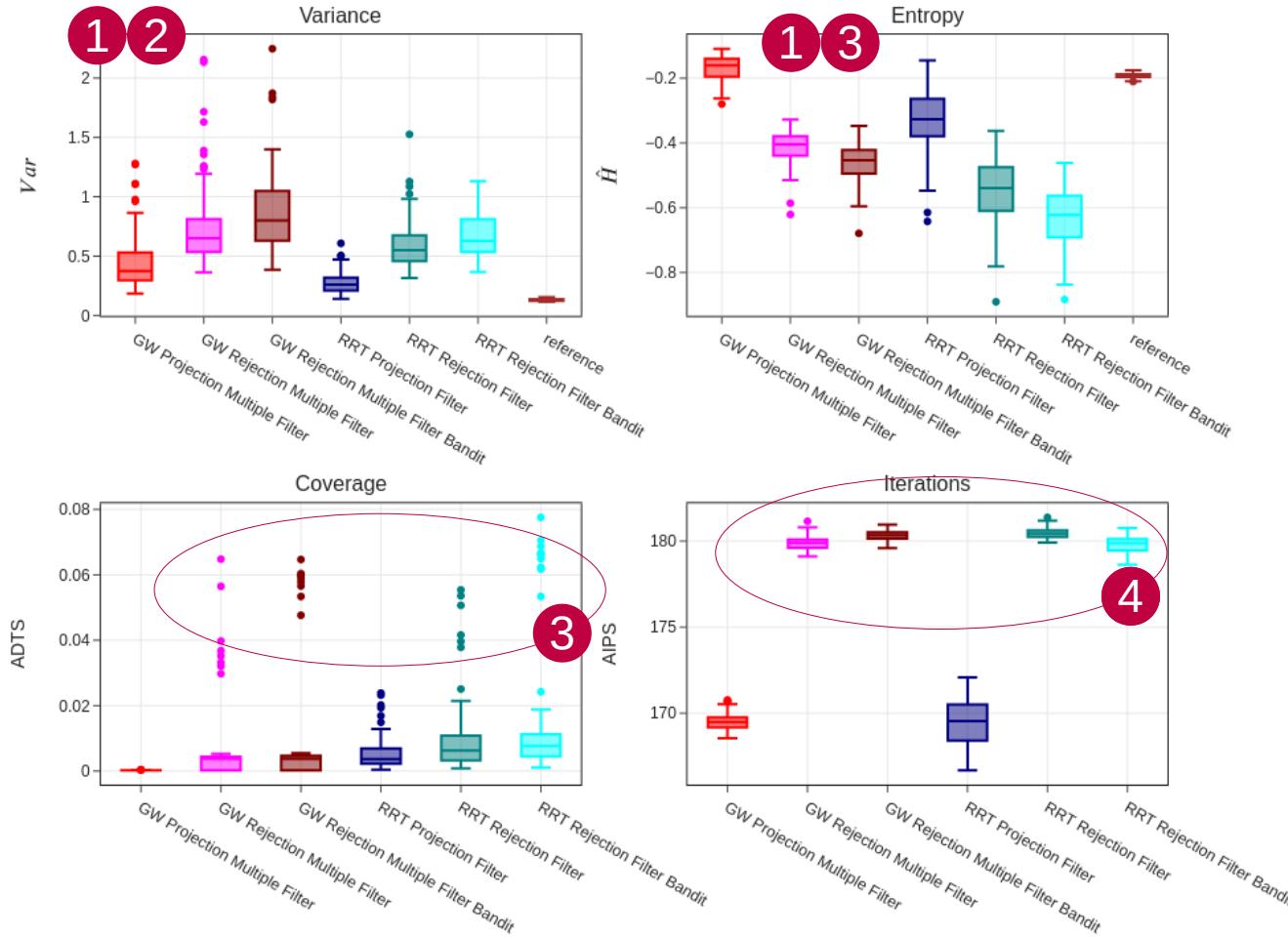


# Off-Center-Disconnected

- Algorithms
  - Grid-Walk Projection Filter
  - Grid-Walk Rejection Filter
  - Grid-Walk Rejection Filter Bandit
  - RRT Projection Filter
  - RRT Rejection Filter
  - RRT Rejection Filter Bandit



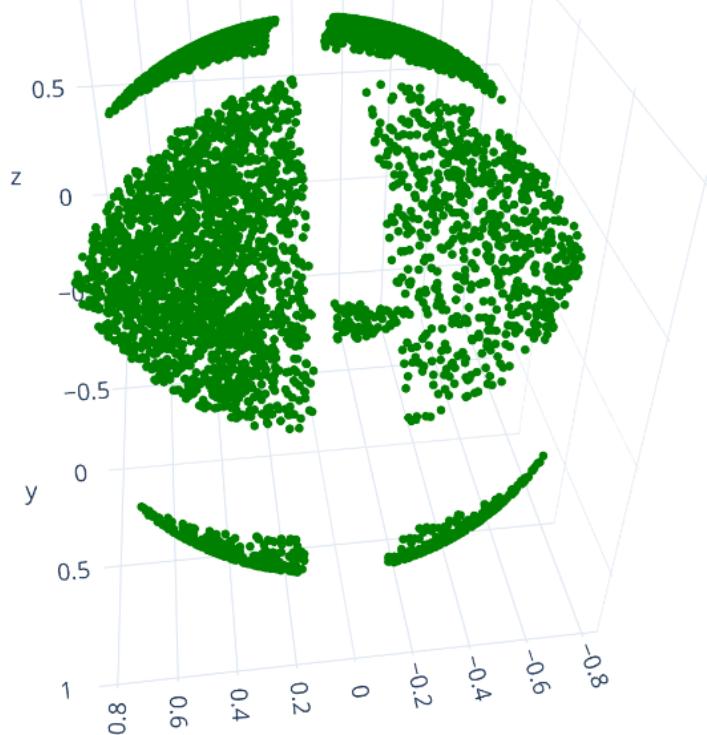
# Off-Center-Disconnected



- 1 Bandit-Sampler not working very well
- 2 Also Rejection sampling does not bring improvement
- 3 **Outliers appear in metrics**
  - *Small manifold sometimes not covered at all*
- 4 **Rejection sampling is less computational efficient**
  - *Many rejected samples increase the number of optimization problems to solve*

# Off-Center-Disconnected

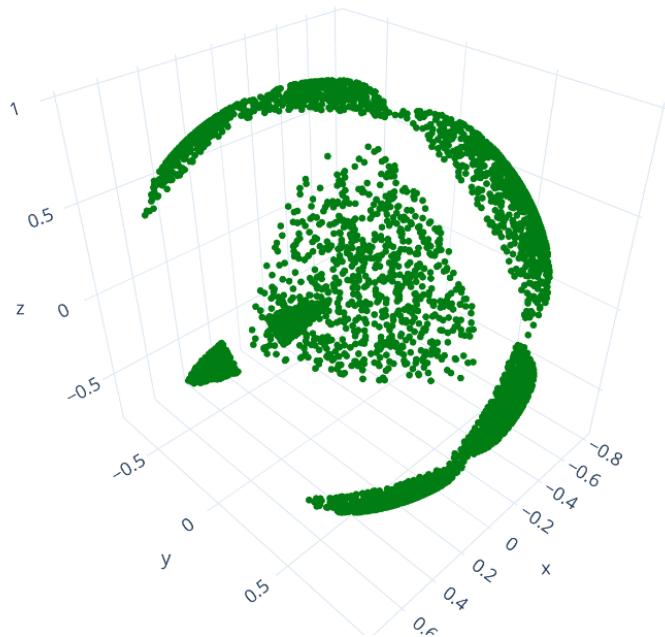
## Grid-Walk-Projection-Filter-Bandit



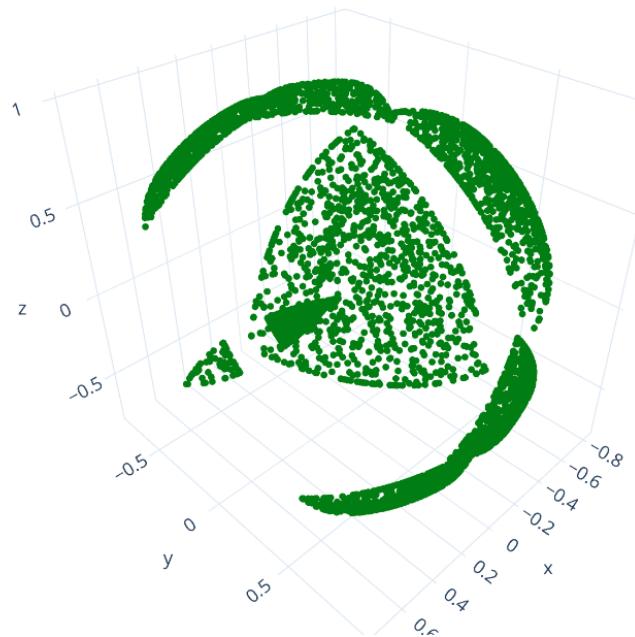
- Bandit-Sampler not working very well
  - Left pane much more sampled than right
  - Multiple chains sample the left pane
  - Possible Solution:
    - Cluster during sampling chains

# Off-Center-Disconnected

Grid-Walk-Rejection-Filter



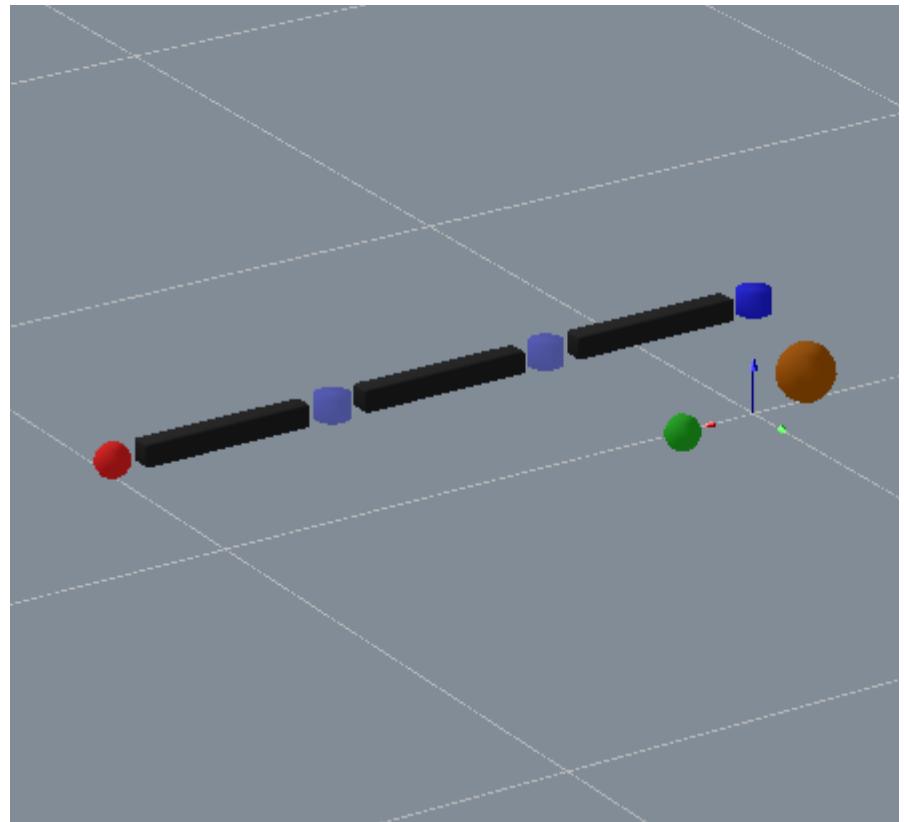
Grid-Walk-Projection-Filter



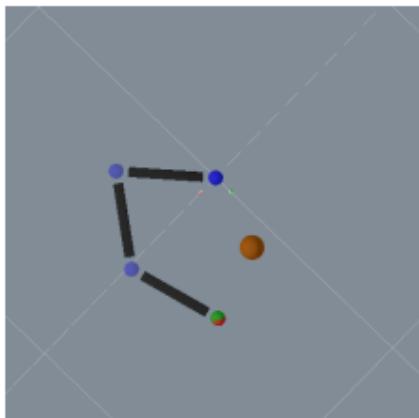
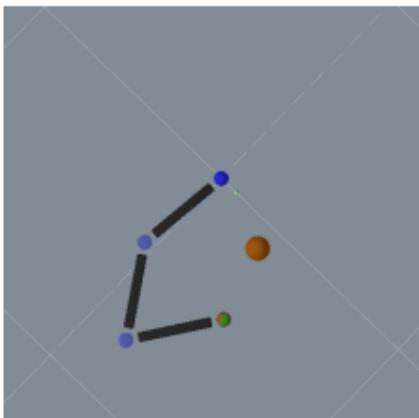
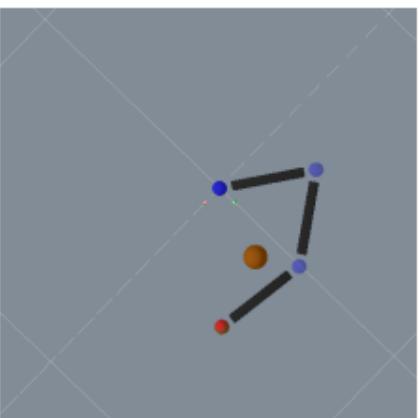
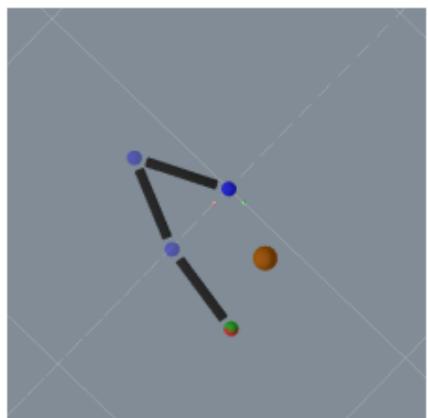
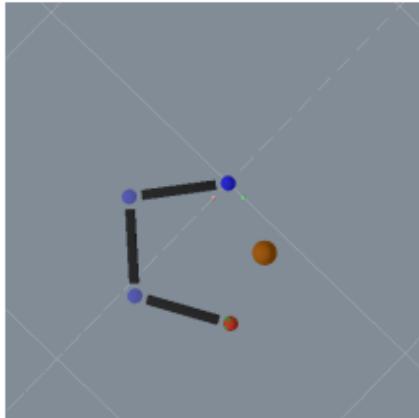
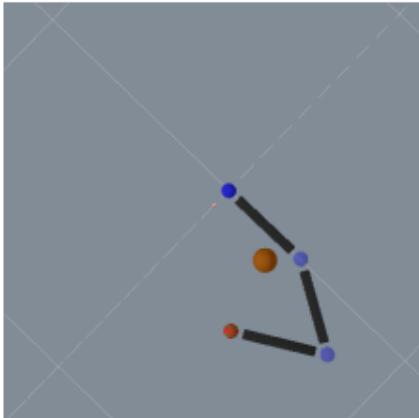
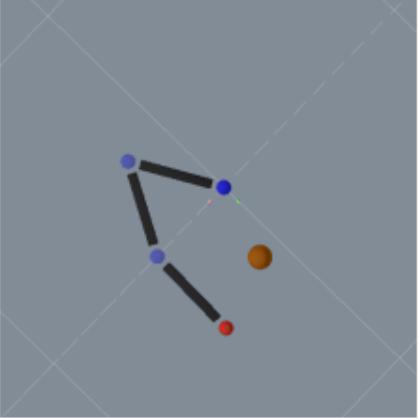
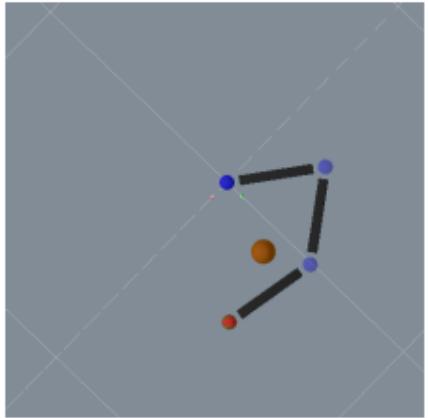
- Also Rejection sampling does not bring improvement
  - Corners and edges not well sampled in rejection
  - Distortion through accumulation of samples on edges not as big as expected

# 3-DOF Robotics Examples

- Algorithms
  - Grid-Walk Projection Filter
  - Grid-Walk Projection
  - RRT Projection Filter
  - RRT Projection
  - i.i.d-Biased-Sampler



# 3-DOF Robotics Examples



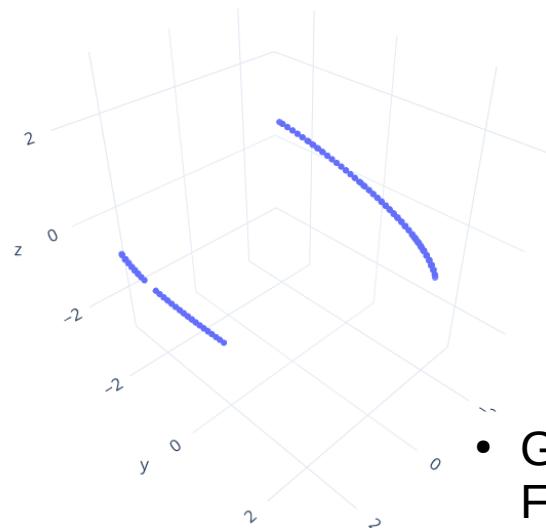
# 3-DOF Robotics Examples

Algorithm	Variance Var	Entropy $\hat{H}$	ADTS	AIPS
i.i.d.-Biased-Sampler	0.182	-0.1	7.1e-5	341
RRT-filter	0.09	-0.13	1.4e-3	26
RRT	0.473	-0.11	1.9e-3	15
Grid-walk-filter	0.31	-0.19	4.1e-4	8
Grid-walk	0.2	-0.14	0.2e-4	5

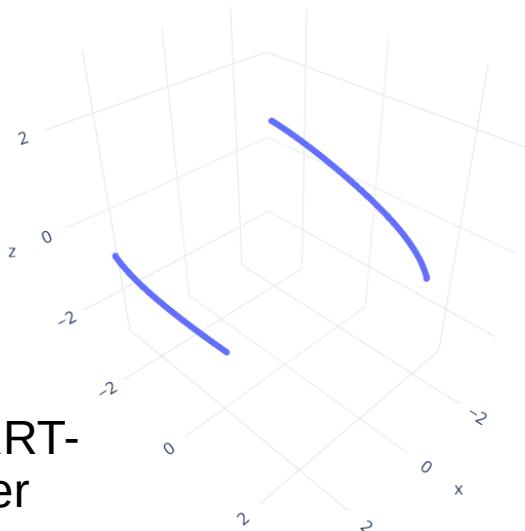
- i.i.d-Biased-Sampler less computationally efficient
- i.i.d-Biased-Sampler and RRT-Filter overall best coverage and among best uniformity

# 3-DOF Robotics Examples

RRT-Filter

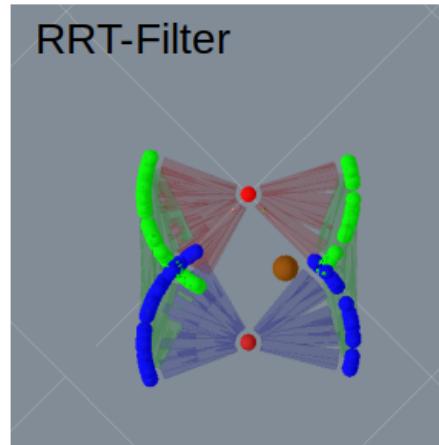
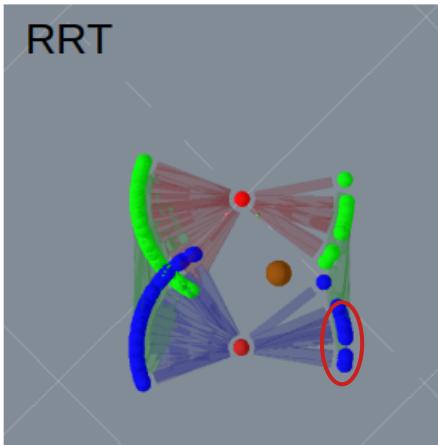
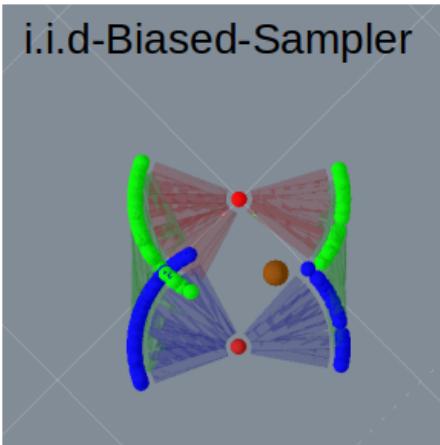


i.i.d-Biased-Sampler

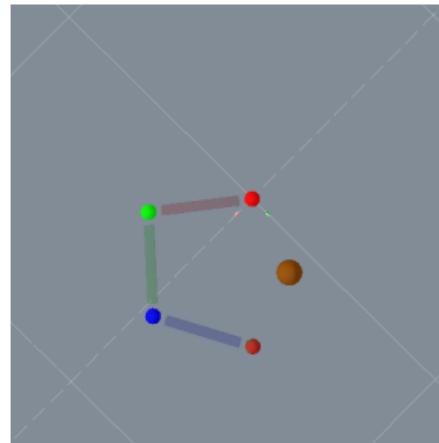
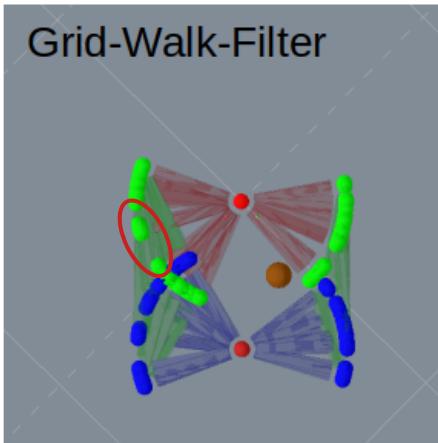
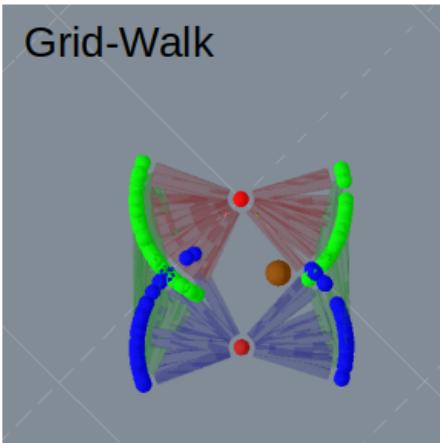


- Gaps in manifold (RRT-Filter) result in higher ADTS

# 3-DOF Robotics Examples

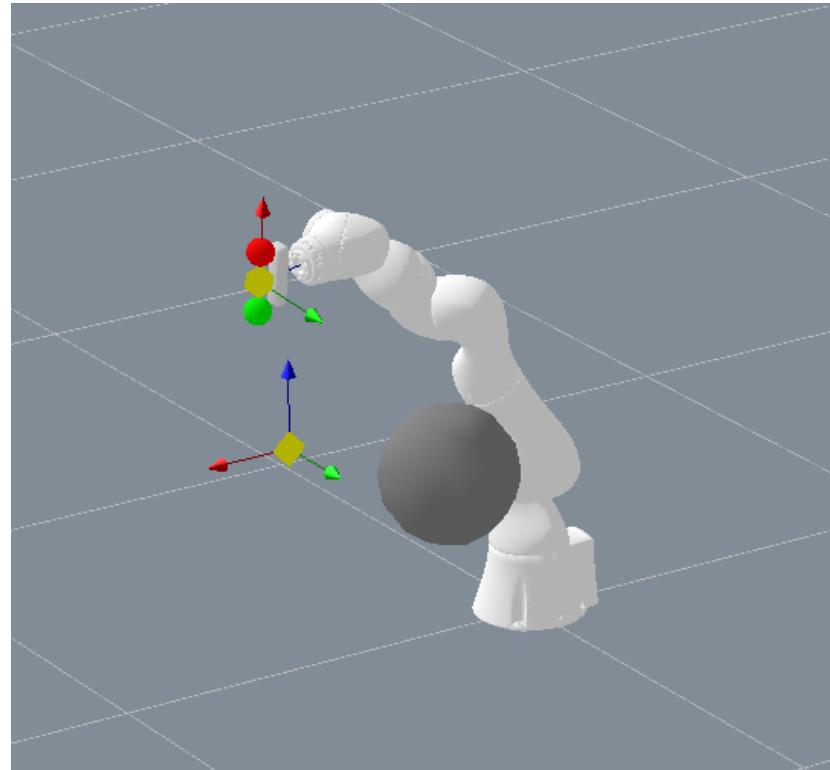


- Gaps in feasible set
- Parameter Choices?
  - Step size and neighborhood width too small?

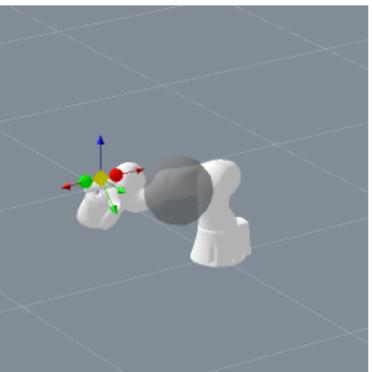
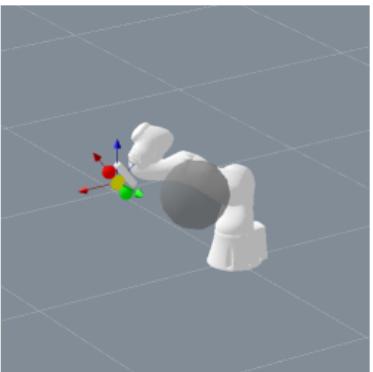
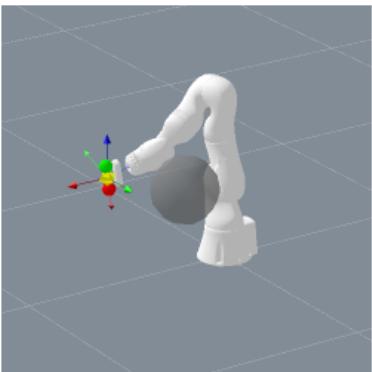
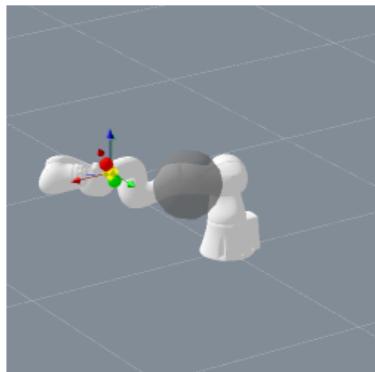
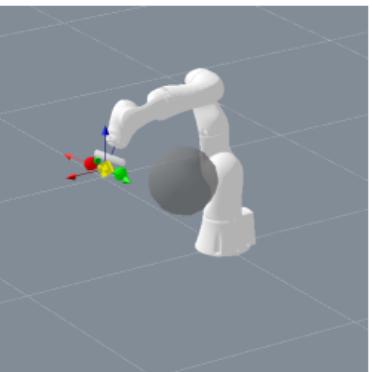
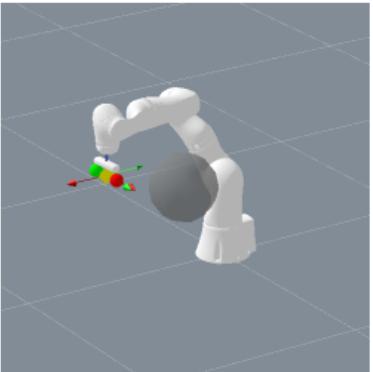
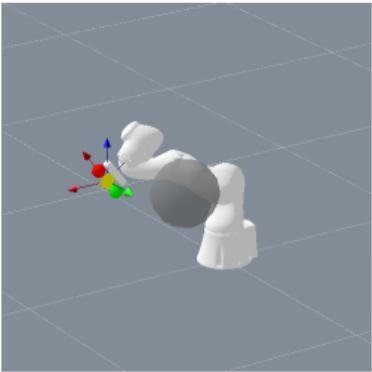
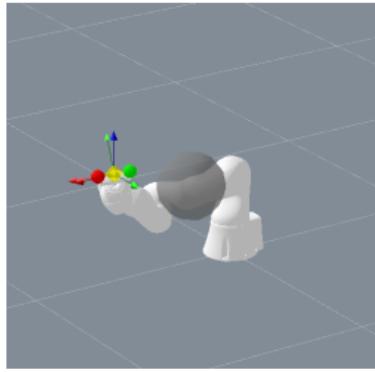


# 7-DOF Robotics Examples

- Algorithms
  - Grid-Walk Projection Filter
  - Grid-Walk Projection
  - RRT Projection Filter
  - RRT Projection
  - i.i.d-Biased-Sampler



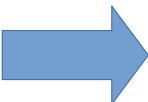
# 7-DOF Robotics Examples



# 7-DOF Robotics Examples

Algorithm	Variance Var	Entropy $\hat{H}$	ADTS	AIPS
i.i.d.-Biased-Sampler	7.77e-5	3.67	0.039	187
RRT-filter	0.018	1.41	0.621	21
RRT	0.03	1.23	0.687	20
Grid-walk-filter	0.069	-0.42	1.19	5
Grid-walk	0.064	-0.41	1.18	5

- i.i.d-Biased-Sampler less computationally efficient
- i.i.d-Biased-Sampler overall best coverage and among best uniformity



- Parameter Choices?
  - Step size and neighborhood width too small?
- i.i.d-Biased-Sampler
  - No parameters chosen
  - Better Ease-of-Use

# Major Findings

- i.i.d-Biased-Sampler not computationally efficient
- Location of manifold in configuration space influence sampling distribution
  - i.i.d-Biased-Sampler works better when manifold is in the center
- Distribution of seeds for local stage influence the overall sampling distribution
  - If seeds are very near chains will sample the same subspace
  - If seeds are very far not reachable subspaces of the feasible set can be created
  - Filtering seeds can help (the situation that too many seeds are filtered out reverses the effects)
- Parameters
  - RRT is very sensitive to parameter choices
  - i.i.d-Biased-Sampler easier to use and more robust

# Thank you!

# About



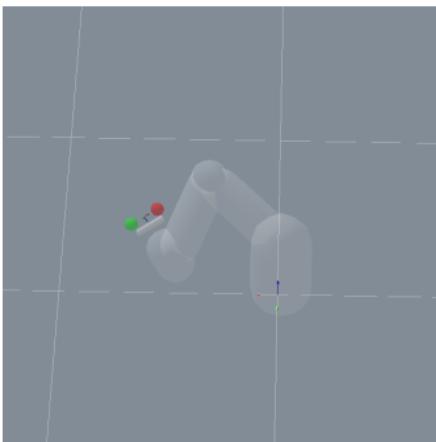
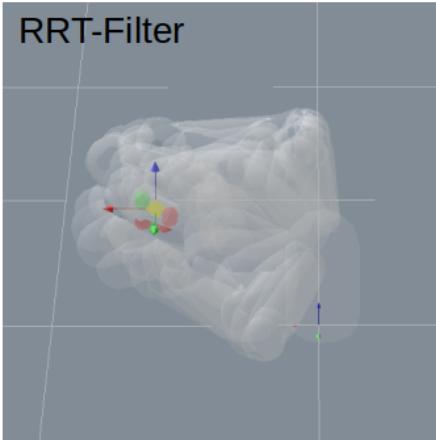
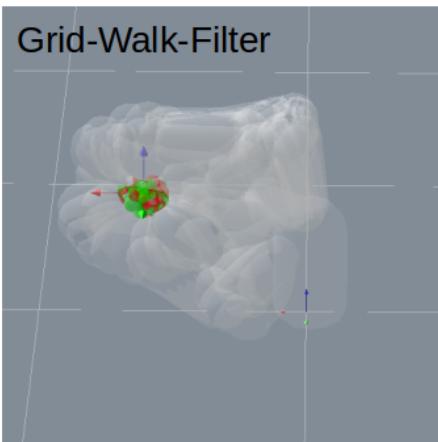
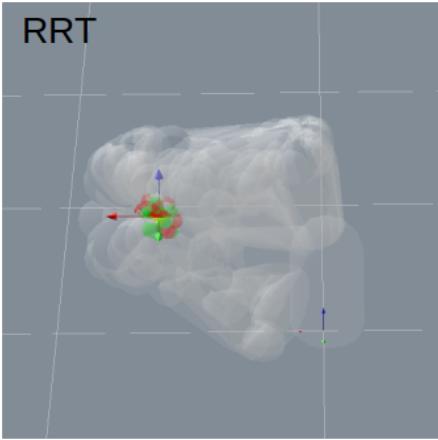
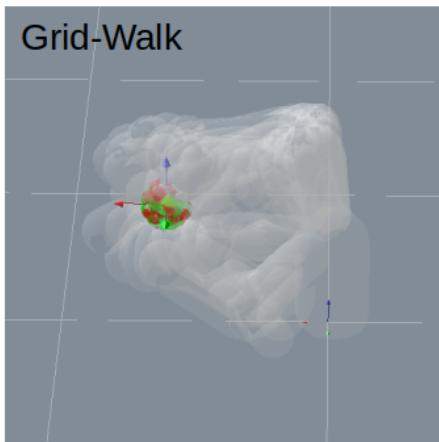
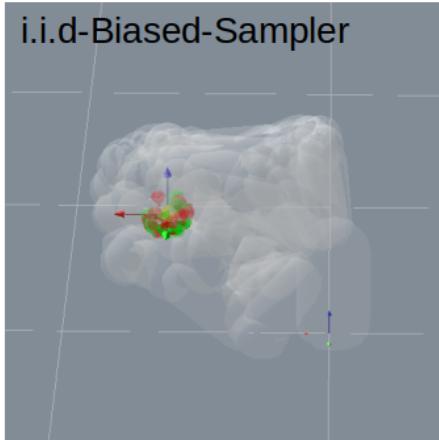
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# 7-DOF Robotics Examples

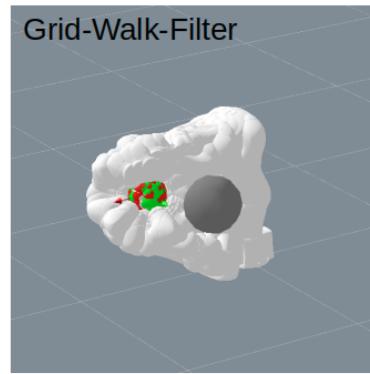
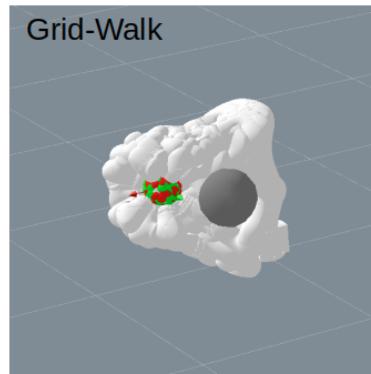
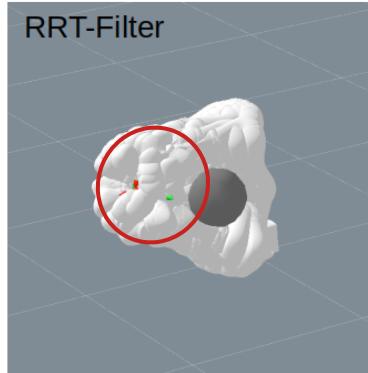
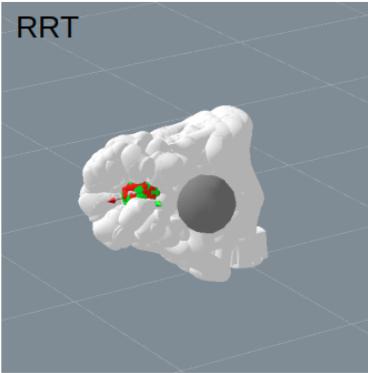
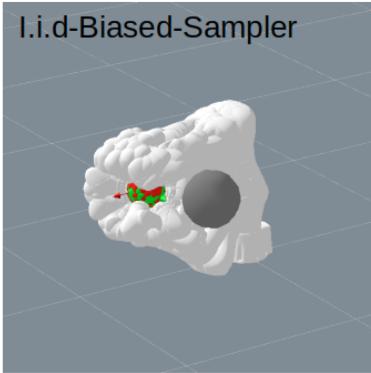


- Parameter Choices?
  - Step size and neighborhood width too small?
- i.i.d-Biased-Sampler
  - Without preceding parameter choices
  - Better Ease-of-Use

# Outlook

- Develop heuristics to choose parameters for Grid-Walk and RRT
- Clustering for Bandit-Sampler
- Apply other methods on composite sampler (for example AtlasRRT)

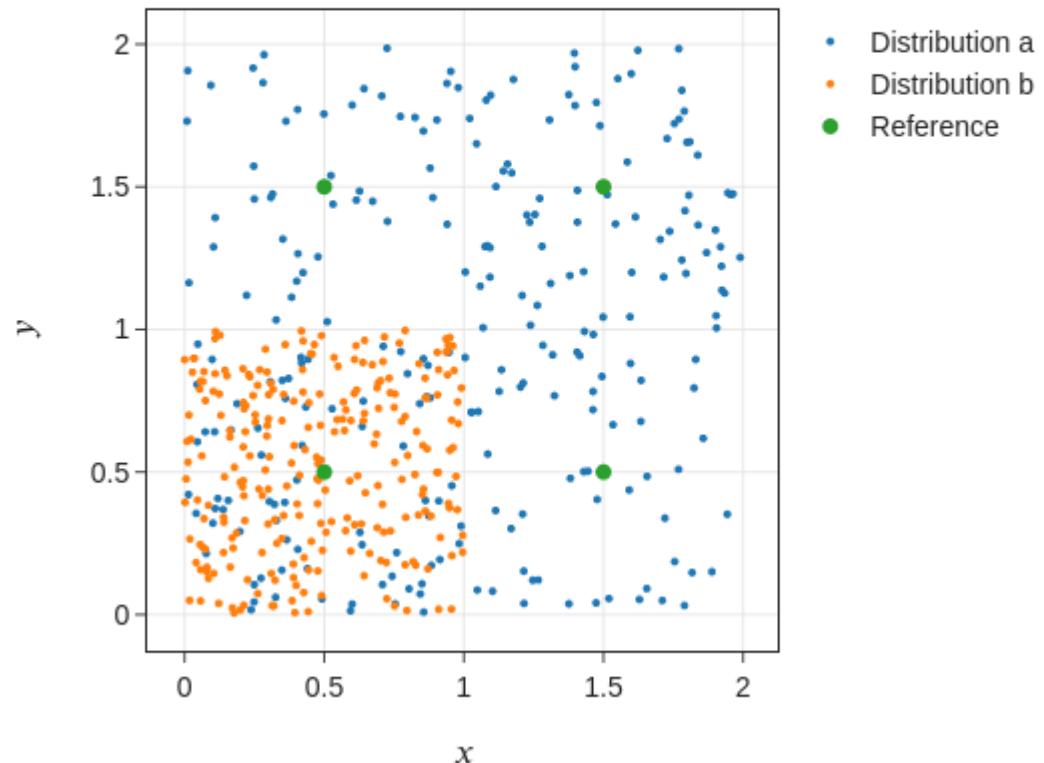
# 7-DOF Robotics Examples



- RRT
  - More poses sampled where arm between obstacle and goal
  - Maybe a manifold in a corner and difficult to reach for i.i.d-Biased-Sampler
  - RRT just walks there

# Coverage

Two uniform sampling distributions with different ADTS.



# Unit-Line Experiment

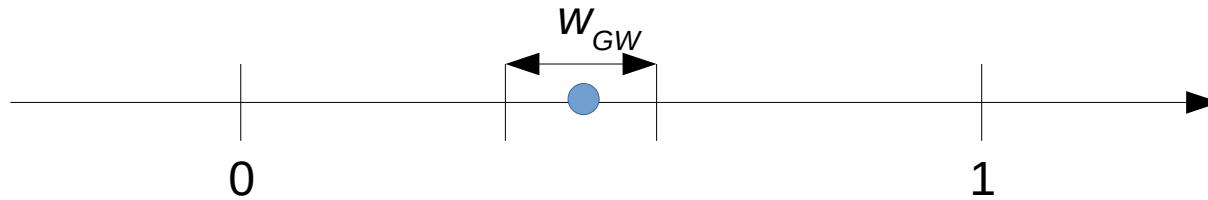
- Study most simple scenario
- Projection vs. Rejection?
  - How does the sampling distribution look at the borders?
- How will parameters influence stationary distribution?



1. Generate samples using Grid-Walk and RRT over the unit-line
  - For varying  $w_{GW}$  and  $b$  parameters
2. Train KDE on samples
3. Visualize estimated PDF over unit-line

# Unit-Line Experiment

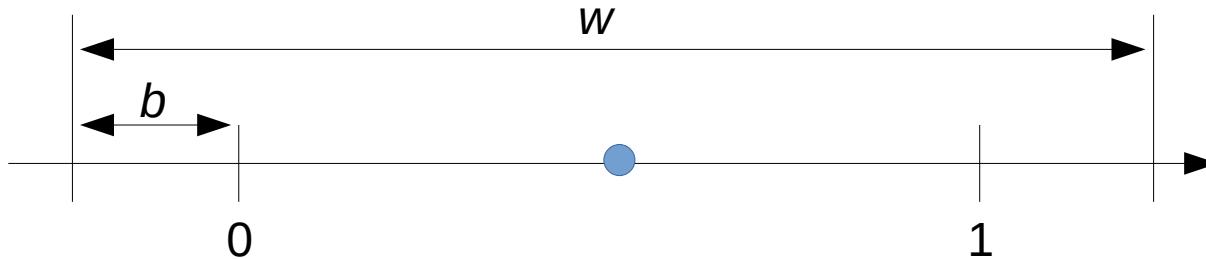
## Grid-Walk



$w_{GW}$  - neighborhood width

# Unit-Line Experiment

RRT

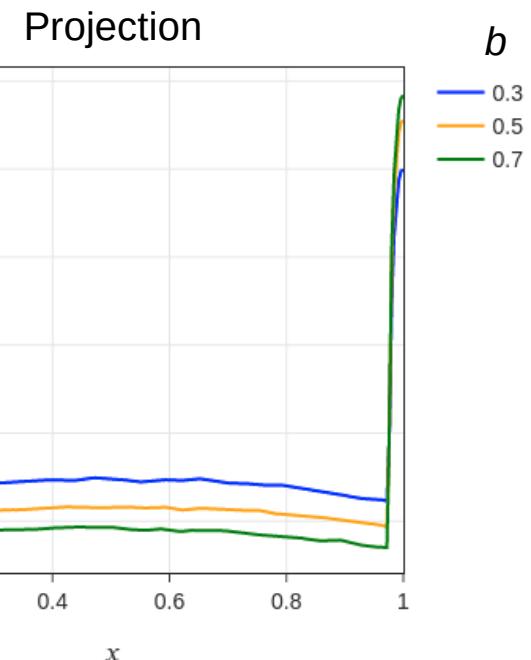
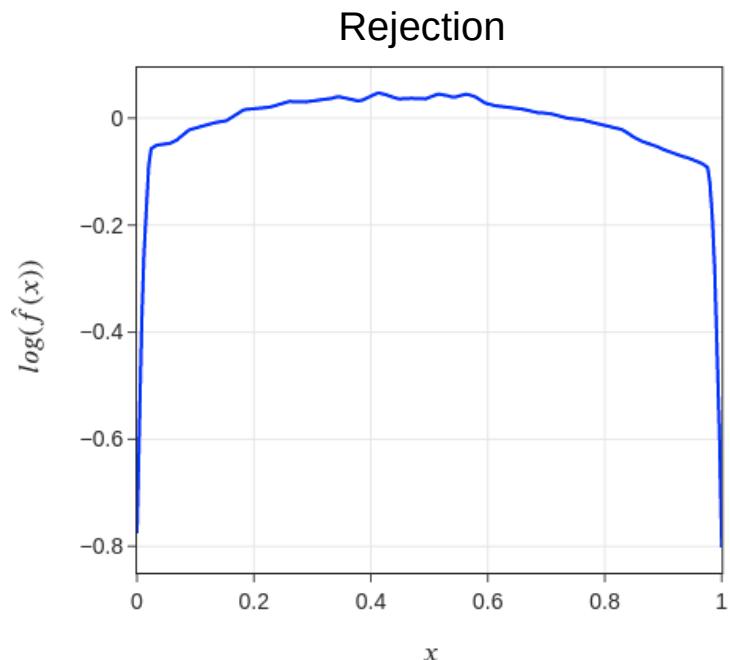


$w$  - length of bounding window of RRT

$b$  - length of extension over the feasible set

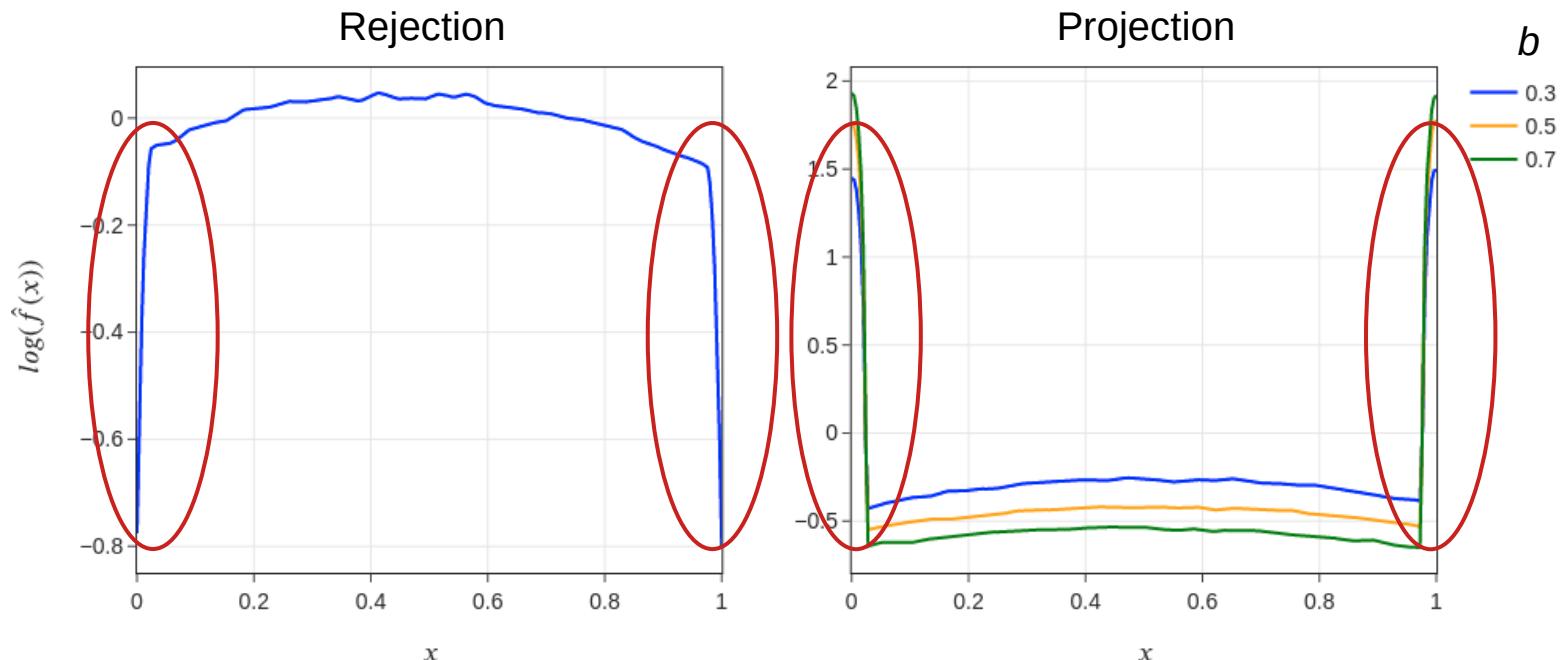
# Unit-Line-Experiment

RRT



# Unit-Line-Experiment

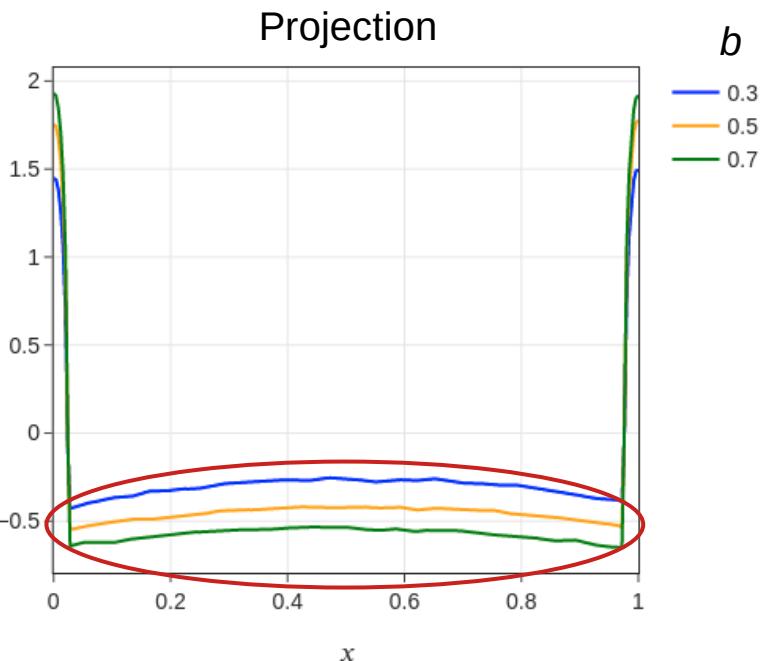
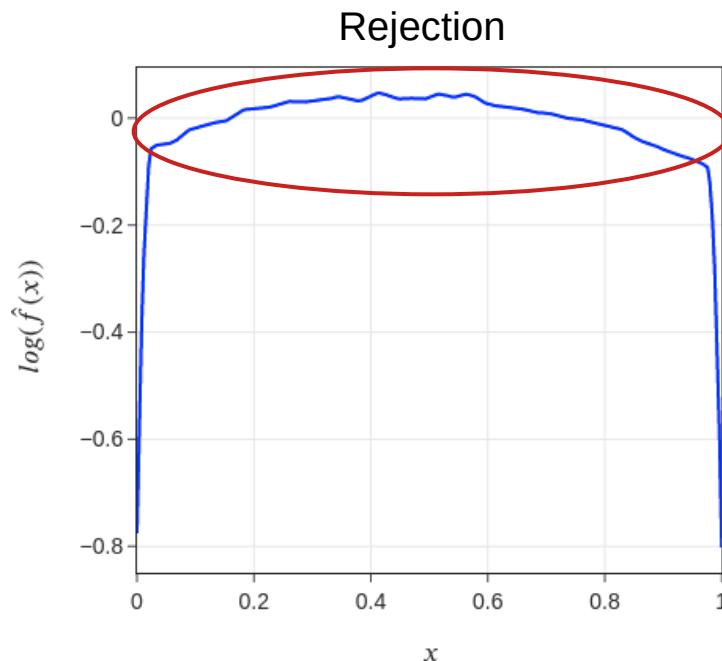
RRT



- Projection:
  - Borders accumulate samples
  - Large  $b$  result in high density on border
- Rejection:
  - Borders are not sampled in Rejection

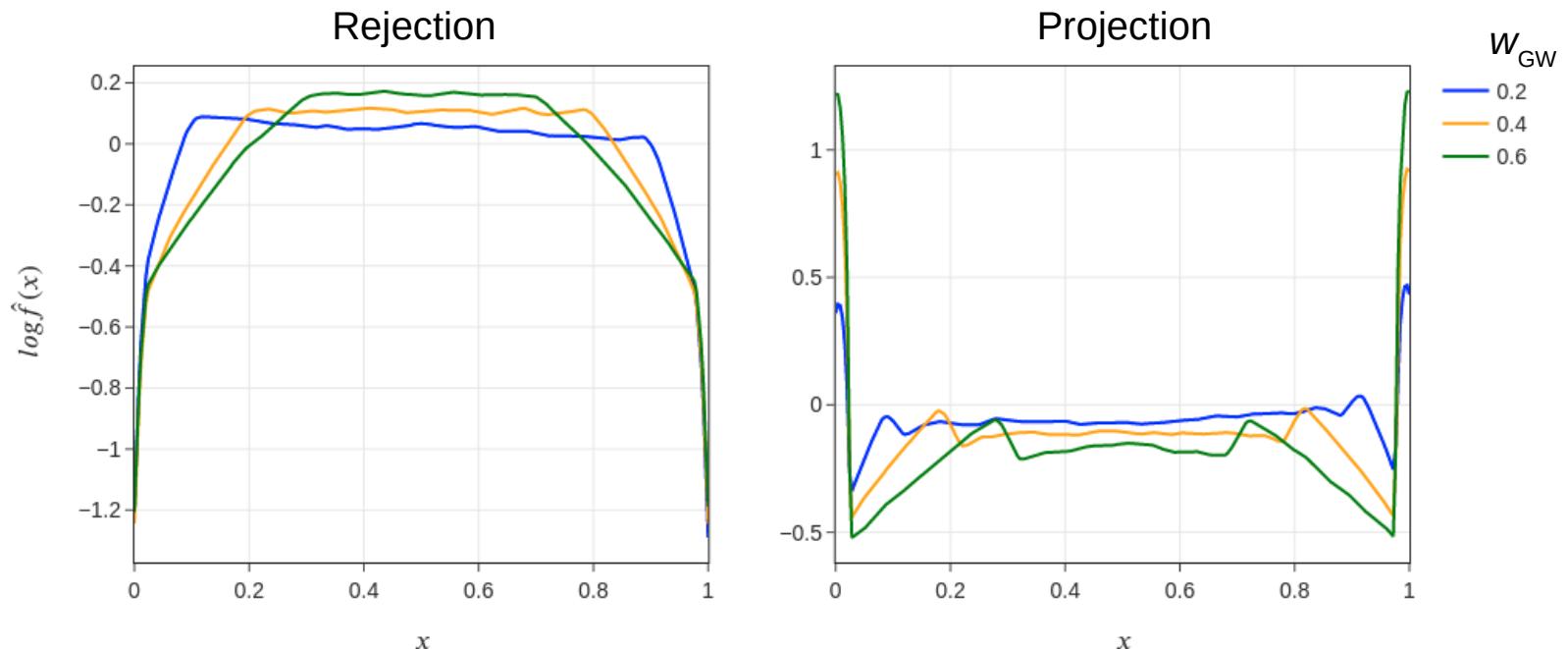
# Unit-Line-Experiment

RRT

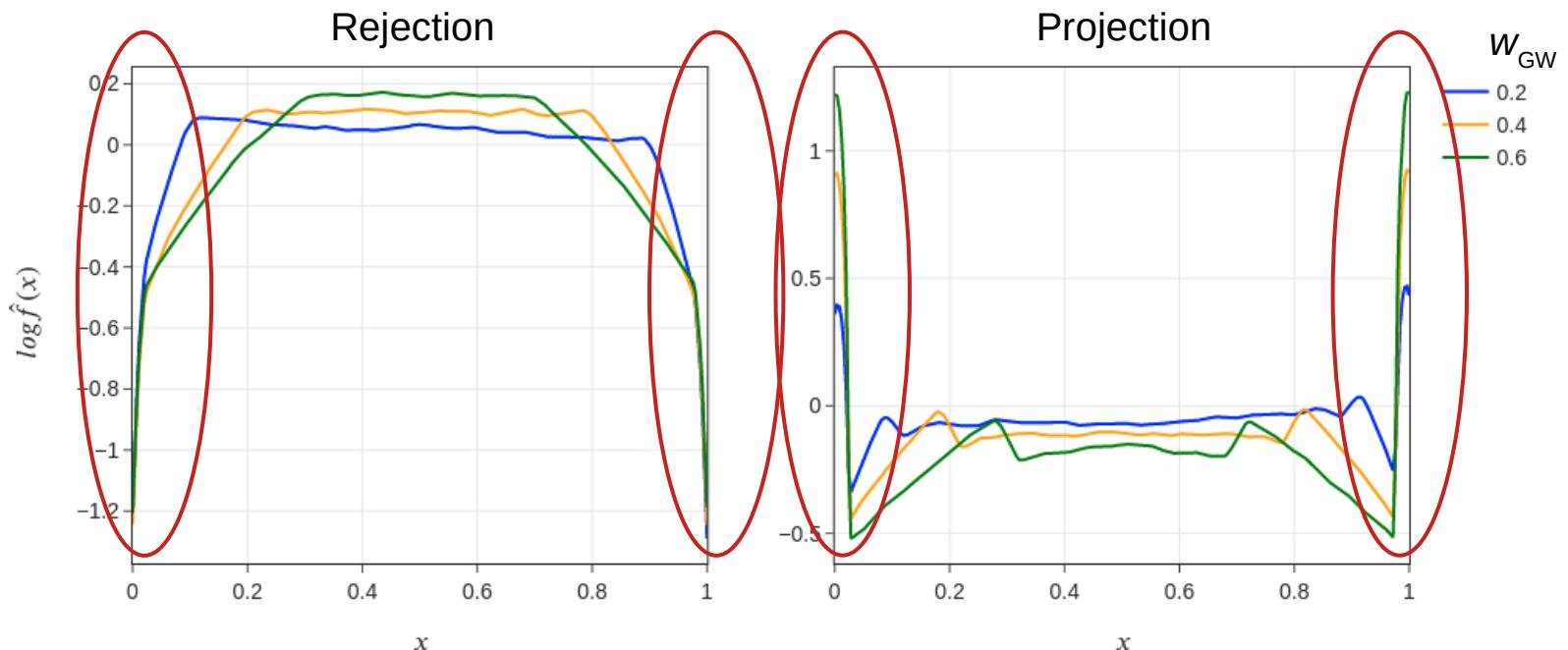


- Almost flat segment in the center
- Projection: Small  $b$  results in a more densely sampled center segment

## Grid-Walk

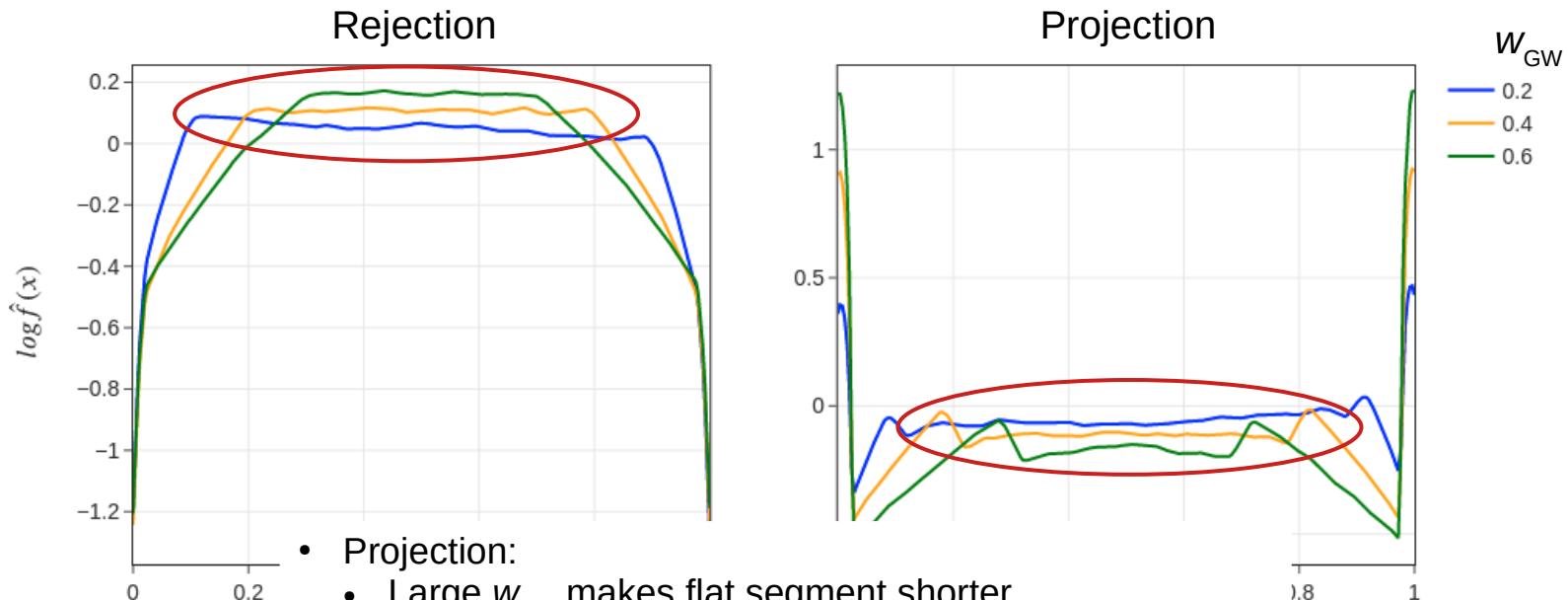


## Grid-Walk



- Projection:
  - Borders accumulate samples
  - Large  $w_{GW}$  result in high density on border
- Rejection:
  - Borders are not sampled in Rejection

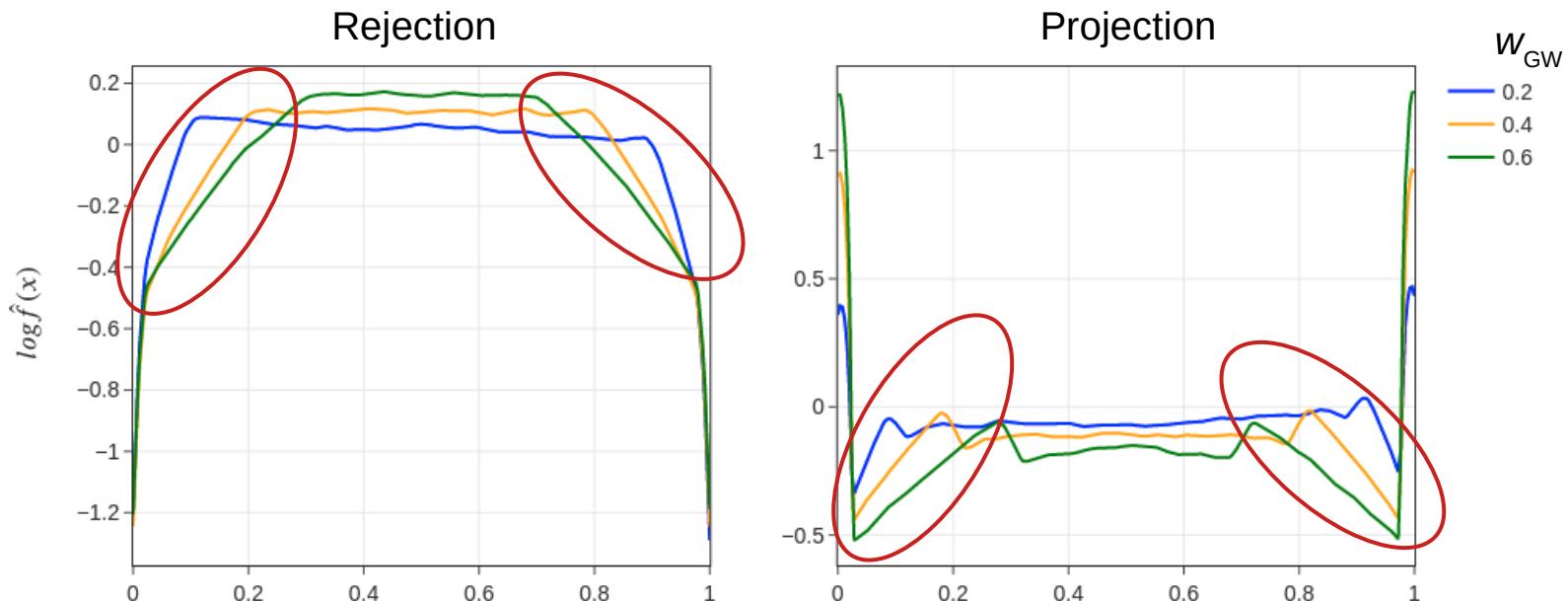
## Grid-Walk



- Projection:
  - Large  $w_{GW}$  makes flat segment shorter
  - Large  $w_{GW}$  results in less dense sampled flat segment
- Rejection:
  - Borders are not sampled in Rejection
  - Large  $w_{GW}$  results in more dense sampled flat segment

# Unit-Line Experiment

## Grid-Walk



- Projection:
  - Linear slope
  - Many dips (local minima/maxima)
- Rejection:
  - Linear slope
  - Start and end of flat segment depend on  $w_{GW}$

# Take away

- Choices of  $w_{GW}$  and bounds of the RRT influence sampling distribution
- Samples accumulate at special points
- Accumulation of points reinforces local non-uniformity
- With far enough distance from points of accumulated samples, a more uniform distribution can be achieved

# 1-d Manifold embedded in 2-d

- Apply i.i.d-Biased-Sampler to sample from

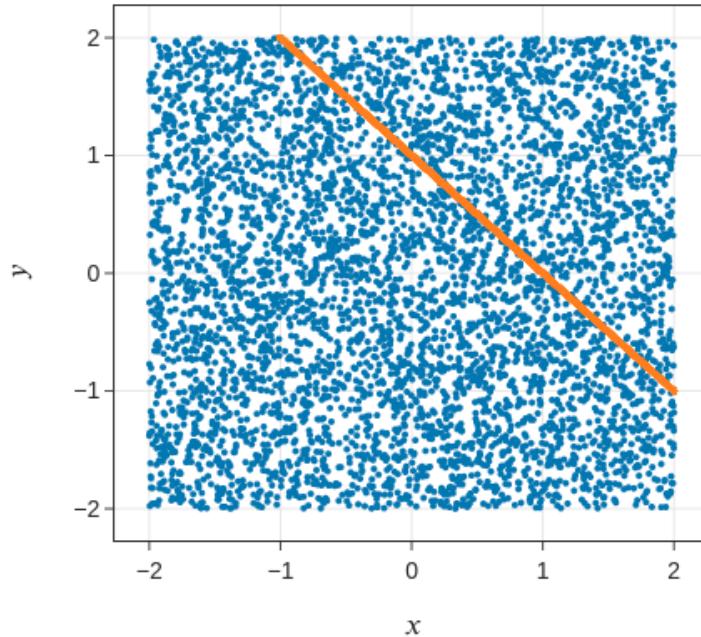
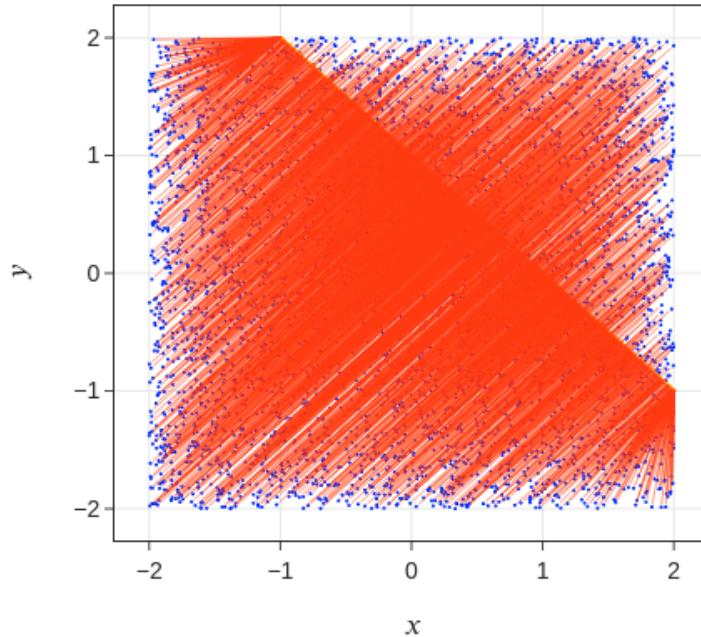
$$\mathcal{X} = \{x \in \mathbb{R}^2 : -2 \leq x_i \leq 2; -\frac{2}{3}x_1 + \frac{4}{3} = x_2\}$$

- How does Biased Optimization project onto the manifold?
- What is the resulting PDF over the manifold?



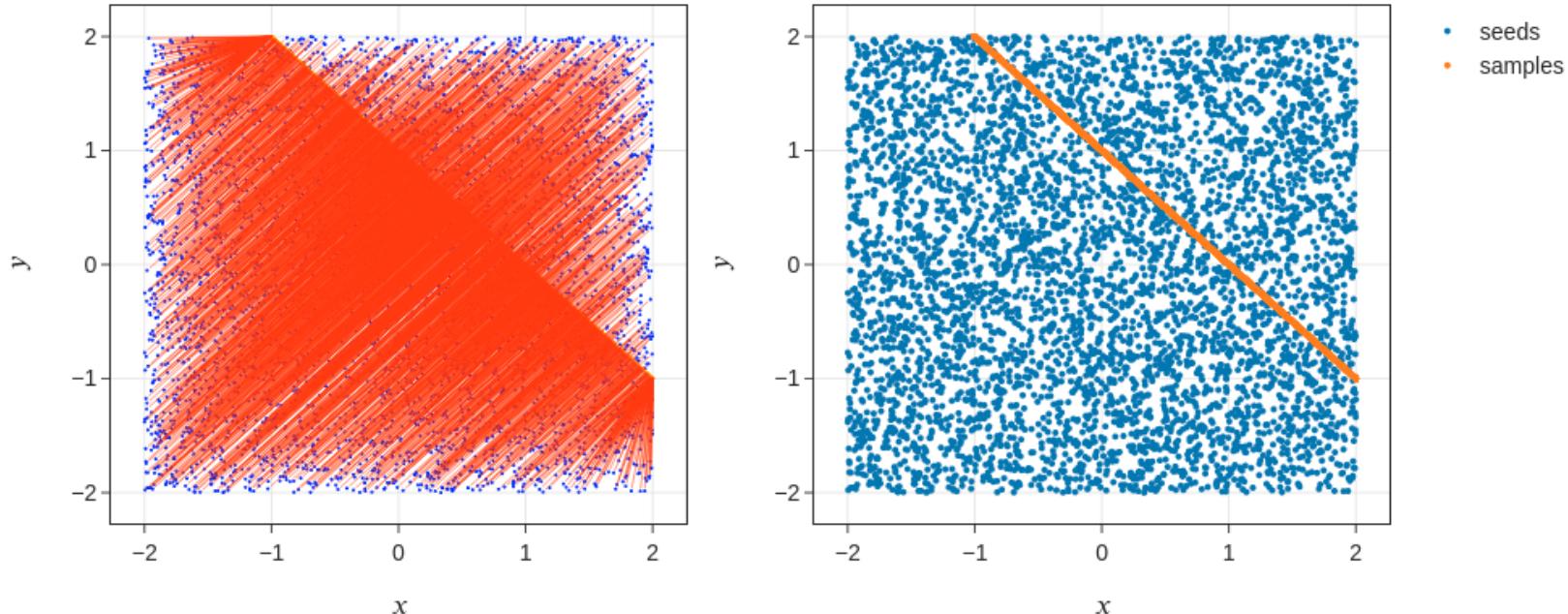
1. Plot vertex between bias and feasible sample
2. Evaluate KDE over the manifold

# 1-d Manifold embedded in 2-d



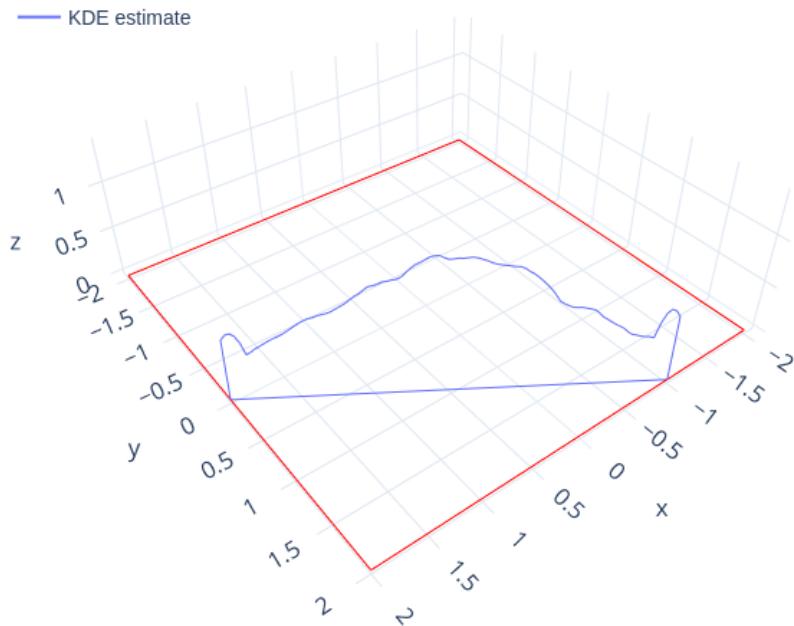
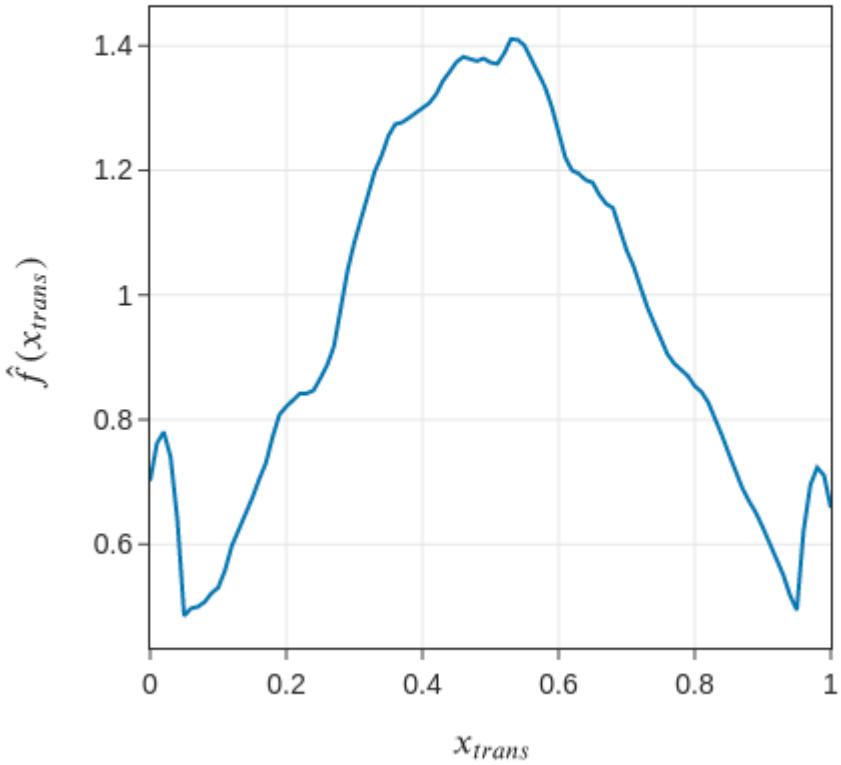
• seeds  
• samples

# 1-d Manifold embedded in 2-d

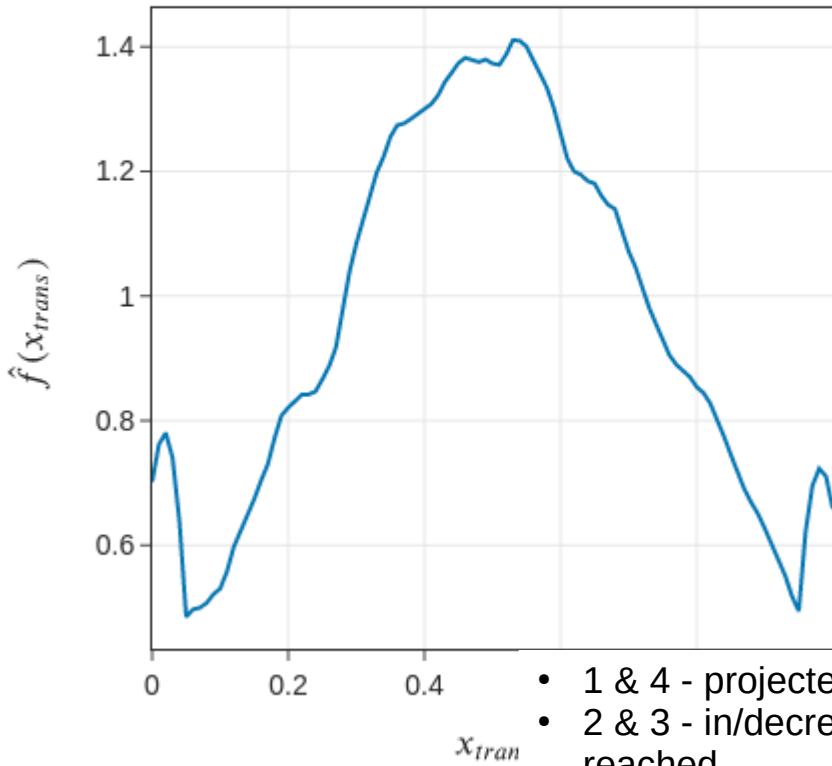


- Projects normal to manifold
  - Except for top left corner and bottom right
  - Dense lines in the center

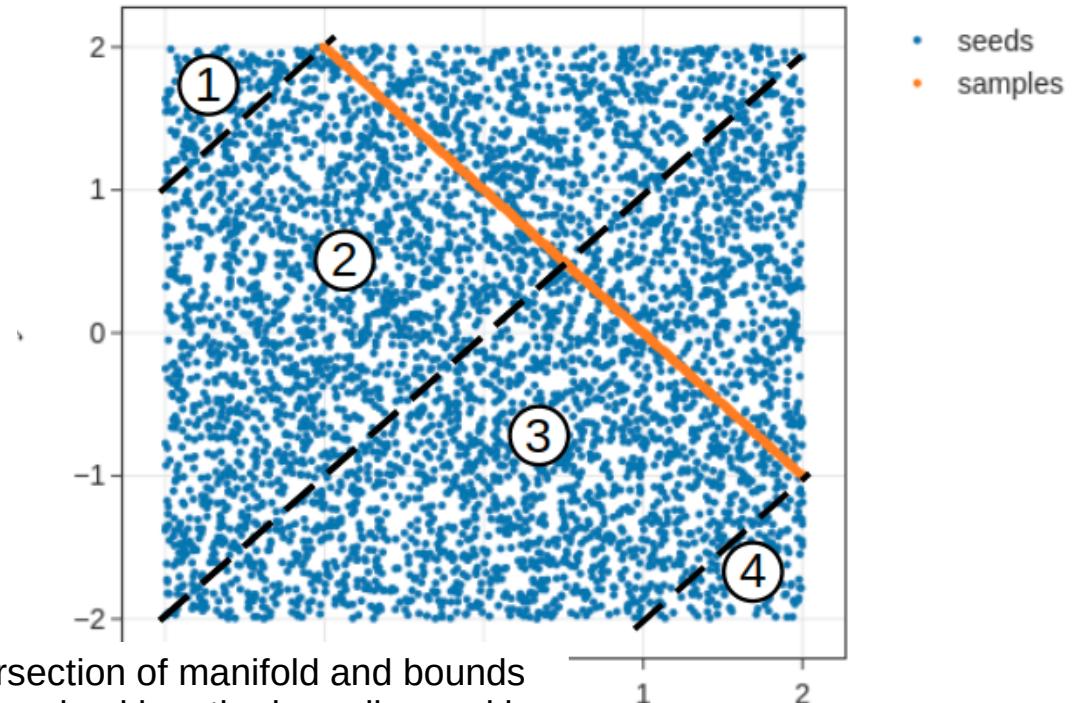
# 1-d Manifold embedded in 2-d



# 1-d Manifold embedded in 2-d



- 1 & 4 - projected to intersection of manifold and bounds
- 2 & 3 - in/decrease till maximal length along diagonal is reached



# Take-Aways

- The sampling distribution depends on the location of the manifold
- For linear manifold Biased Optimization is projection to nearest feasible point
- Intersection of Manifold and Bounds accumulate samples
- Probability density depends on space normal to a linear manifold

# Find-Tangent

Finds  $\Theta \in \mathbb{R}^{n,m}$  an orthonormal basis of the tangent space by solving:

$$\begin{bmatrix} \mathbf{J} \\ \Theta^T \end{bmatrix} \Theta = \begin{bmatrix} \mathbf{O} \\ \mathbf{I} \end{bmatrix}$$

with

$\mathbf{J}$  - Jacobian of  $h(x)$

# Sample Tangent

Sample a  $u \in \mathbb{R}^m$  in the coordinates of the tangent from the distribution

$$u \sim U\left(-\frac{w_{\text{GW}}}{2}, \frac{w_{\text{GW}}}{2}\right)$$

and map back into the coordinates of the configuration space to achieve a random sample on the tangent space

$$x_{\text{rand}} = x_{i-1} + \Theta u$$

# Rejection Sampling

---

**Algorithm 2** Inequality Constrained Rejection Sampling

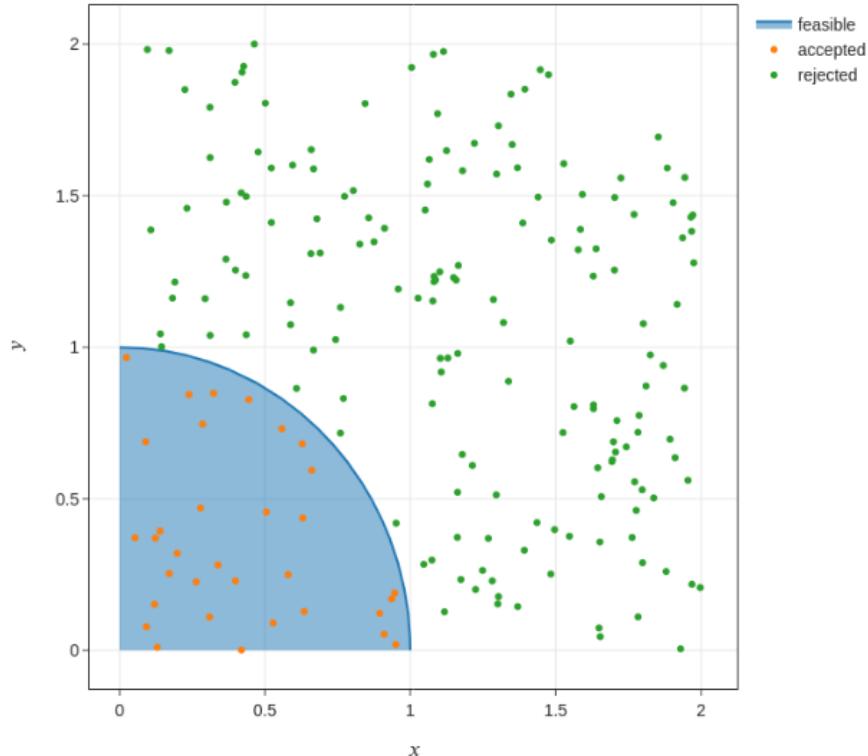
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**Input:**  $n \in \mathbf{N}$ ,  $b_{\text{low}}$ ,  $b_{\text{up}}$ ,  $g(x)$

```
1:  $i \leftarrow 1$ 
2: while  $i \leq n$  do
3:    $x_i \sim U(b_{\text{low}}, b_{\text{up}})$ 
4:   if  $g(x_i) \leq 0$  then
5:     Accept  $x_i$ 
6:      $i \leftarrow i + 1$ 
7:   else
8:     Reject  $x_i$ 
9:   end if
10: end while
```

---

# Rejection Sampling



# Uniform Samples over a Sphere

Deserno describes how this reference set can be sampled defining the spherical coordinates of a sphere with unit radius [Des04]:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \sin\theta \cos\phi \\ \sin\theta \sin\phi \\ \cos\theta \end{bmatrix} \quad (4.14)$$

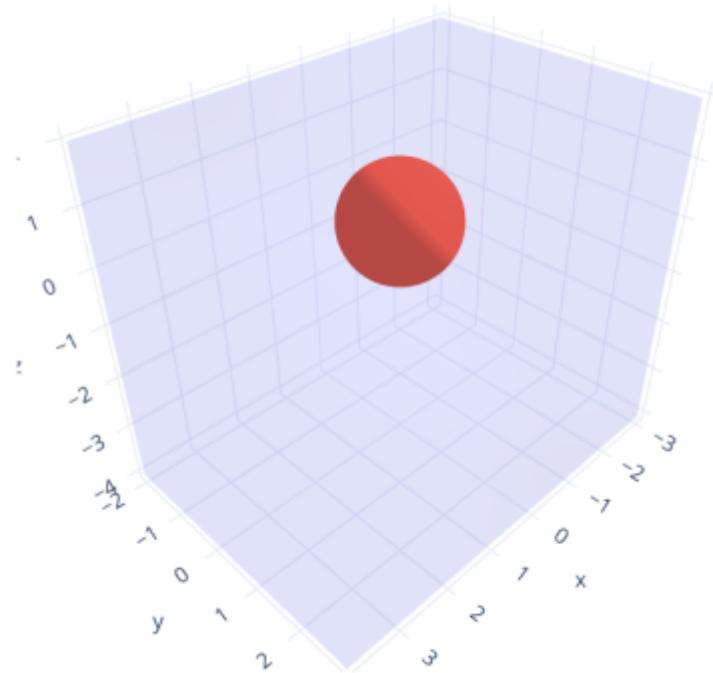
Here  $\theta \in [0; \pi]$  is the polar angle and  $\phi \in [0; 2\pi]$  is the azimuthal angle. Then we sample a  $x_3 \sim U(-1, 1)$  and a  $\phi \sim U(0, 2\pi)$  and find the cartesian coordinates of our random point as:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} (1 - x_3^2)^{\frac{1}{2}} \cos\phi \\ (1 - x_3^2)^{\frac{1}{2}} \sin\phi \\ x_3 \end{bmatrix} \quad (4.15)$$

# Off-Center-Connected

$$\mathcal{X} = \{x \in \mathbb{R}^3 : b_{\text{low}} \leq x \leq b_{\text{up}}; x_1^2 + x_2^2 + x_3^2 = 1\}$$

$$b_{\text{low}} = \begin{bmatrix} -3 \\ -2 \\ -4 \end{bmatrix}, \quad b_{\text{up}} = \begin{bmatrix} 4 \\ 3 \\ 2 \end{bmatrix}$$



# Kernel Density Estimation

The kernel density estimator  $\hat{f}(x)$  for  $x \in \mathbb{R}^q$  can also be found for multivariate sets of samples and is defined as follows.

$$\hat{f}(x) = \frac{1}{n|H|} \sum_{i=1}^n K(H^{-1}(x_i - x)) \quad (2.42)$$

$H$  is a vector of dimension  $q$  which elements represent the bandwidth along the specified axis.

$$|H| = h_1 h_2 \dots h_q \quad (2.43)$$

$K(u)$  is a multivariate kernel.

$$K(u) = k(u_1)k(u_2)\dots k(u_3) \quad (2.44)$$

# Kernel Density Estimator

$$k_{\text{epanechnikov}}(u) = \frac{3}{4}(1 - u^2)\mathbf{1}(|u| \leq 1)$$

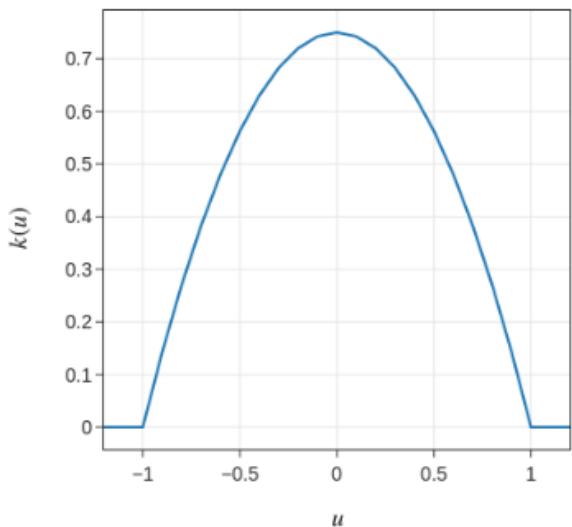


Figure 2.9:  $k(u)$  of the Epanechnikov-Kernel

# Updating Mean and Covariance

$$\bar{x}_{n+1} = \frac{1}{n-1}(n\bar{x}_n + x_{n+1})$$

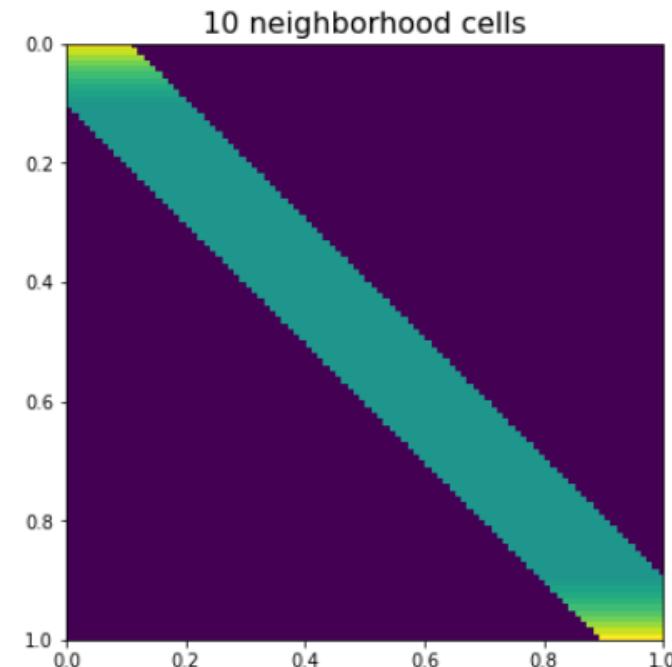
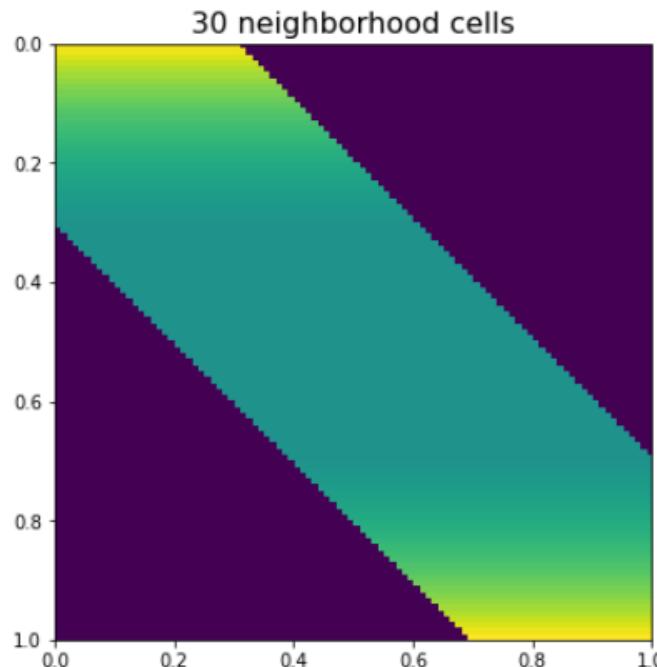
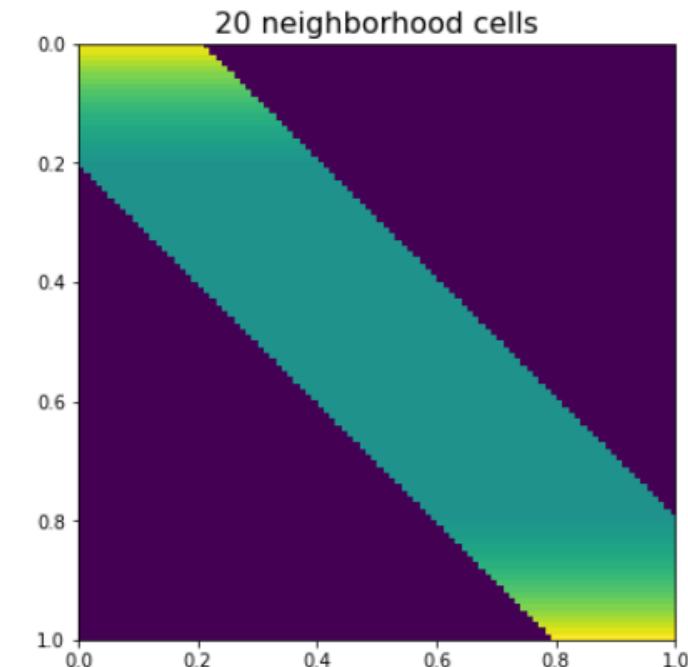
Given the updated mean we can then find update the covariance as:

$$\text{Cov}_{n+1} = \frac{n}{1+n} \text{Cov}_n + \frac{n}{(1+n)^2} (x_{n+1} - \bar{x}_{n+1})^T (x_{n+1} - \bar{x}_{n+1})$$

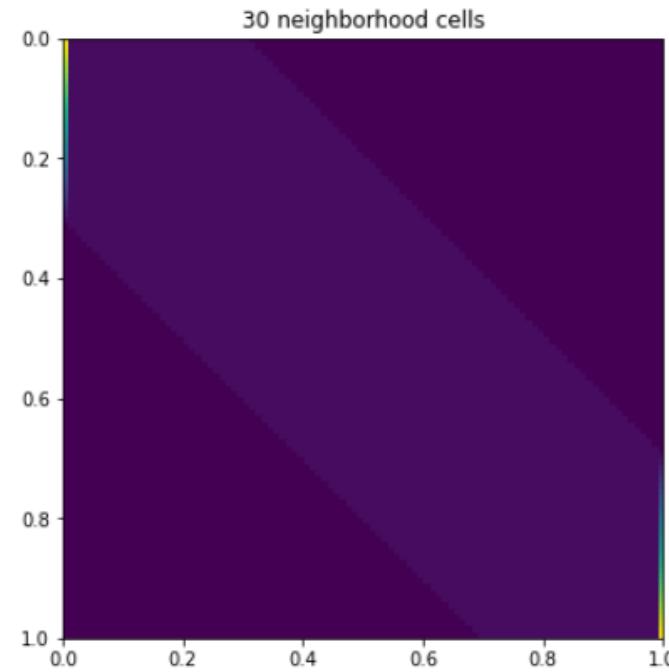
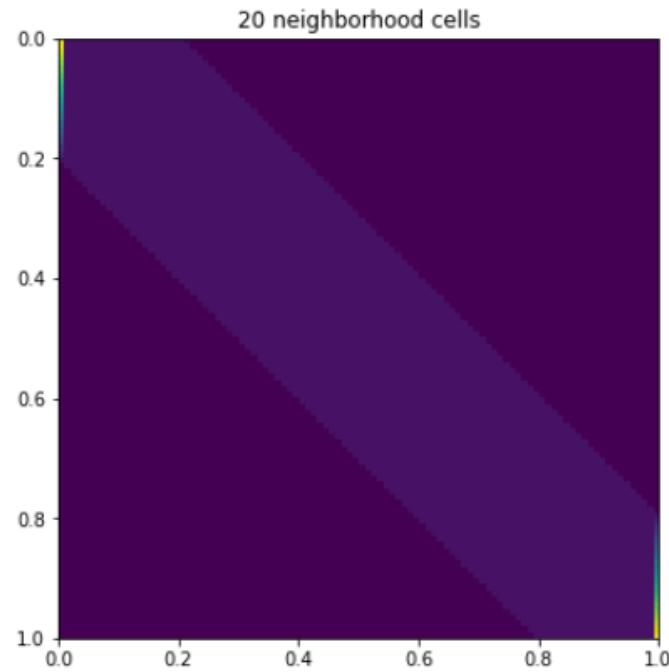
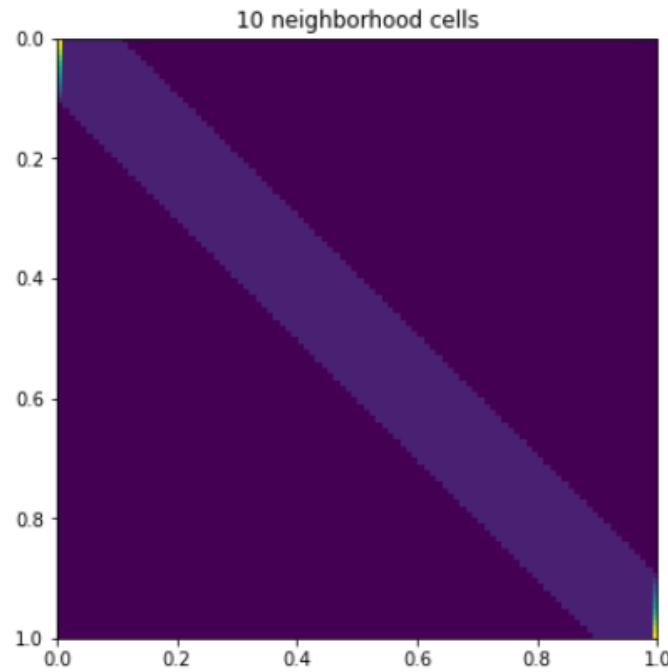
# Experiment Parameters

Algorithm	Scenario	n_runs	n_global	n_local	d_thresh	w_rrt	alpha	w_gw
RRT-Filter	3-DOF	1	100	50	0.5	1.2	0.01	
GW-Filter	3-DOF	1	100	50	0.5			0.1
RRT	3-DOF	1	50	100		1	0.01	
GW	3-DOF	1	50	100	0.5			0.1
i.i.d.-Biased-Sampler	3-DOF	1	5,000					
RRT-Filter	7-DOF	1	1,000	100	0.5	1.2	0.01	
GW-Filter	7-DOF	1	1,000	100	0.5			0.05
RRT	7-DOF	1	1,000	100		1.2	0.01	
GW	7-DOF	1	1,000	100				0.05
i.i.d.-Biased-Sampler	7-DOF	1	100,000					
RRT-Projection	CC	100	100	50		0.5	0.01	
Gw-Projection	CC	100	1	5,000				0.5
i.i.d.-Biased-Sampler	CC	100	5,000					
Gw-Projection	OCC	100	100	50				0.5
Gw-Projection-filter	OCC	100	100	50	0.4			0.5
RRT-Projection	OCC	100	100	50		0.5	0.01	
RRT-Projection-Filter	OCC	100	100	50	0.4	0.5	0.01	
i.i.d.-Biased-Sampler	OCC	100	5,000					
Gw-Rejection-Filter	OCDC	100	100	50	0.4			0.5
Gw-Projection-filter	OCDC	100	100	50	0.4			0.5
RRT-Rejection-Filter	OCDC	100	100	50	0.4	0.5	0.01	
RRT-Projection-Filter	OCDC	100	100	50	0.4	0.5	0.01	
i.i.d.-Biased-Sampler	OCDC	100	5,000					
RRT-Rejection-Filter-Bandit	OCDC	100	100	50	0.4	0.5	0.01	
Gw-Rejection-Filter-Bandit	OCDC	100	100	50	0.4			0.5

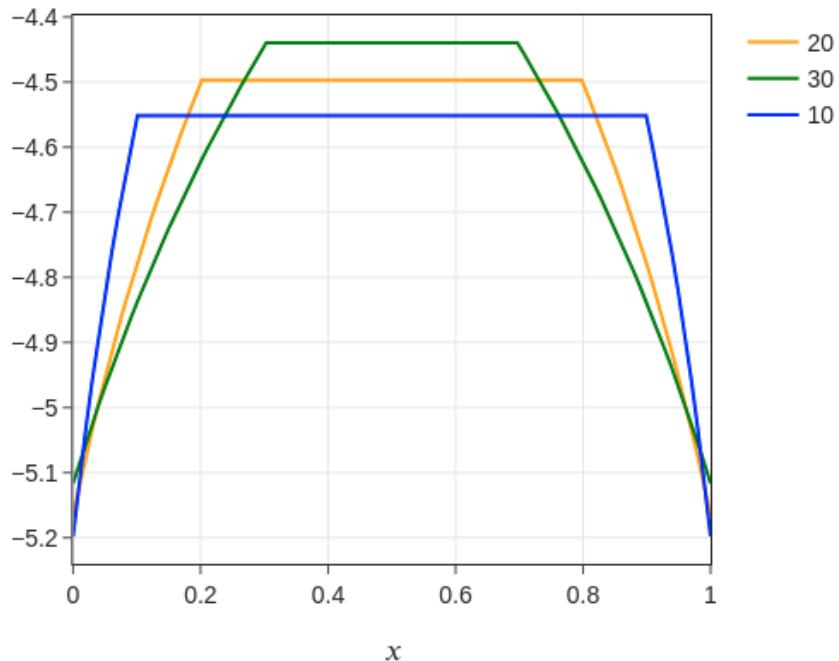
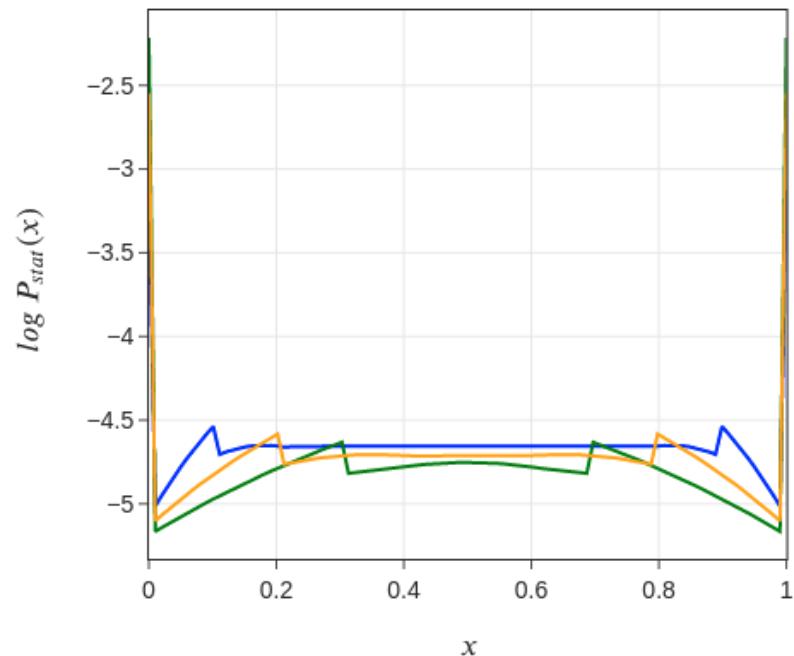
# Cellular Sampler Grid-Walk-Rejection



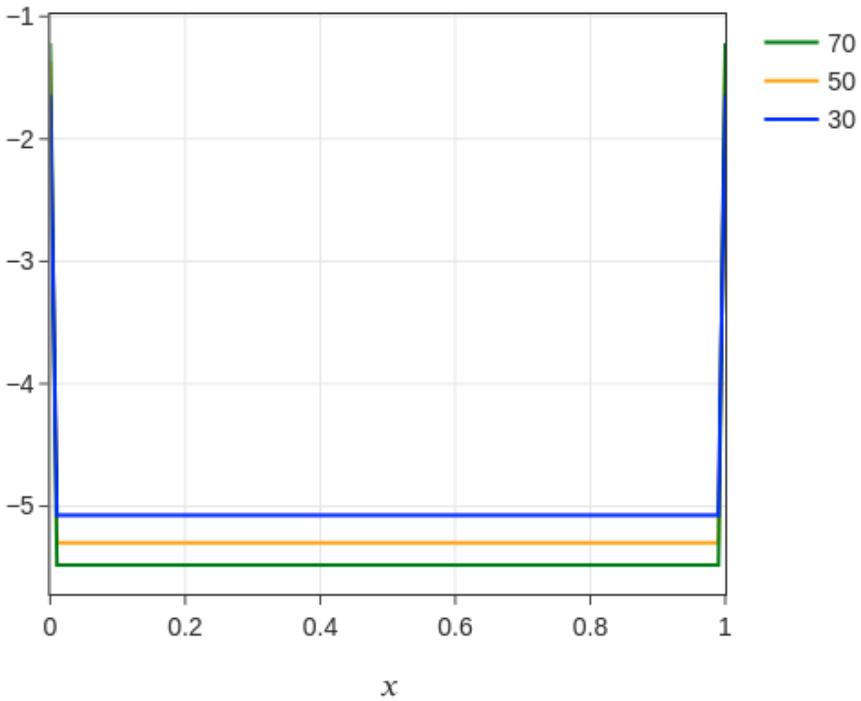
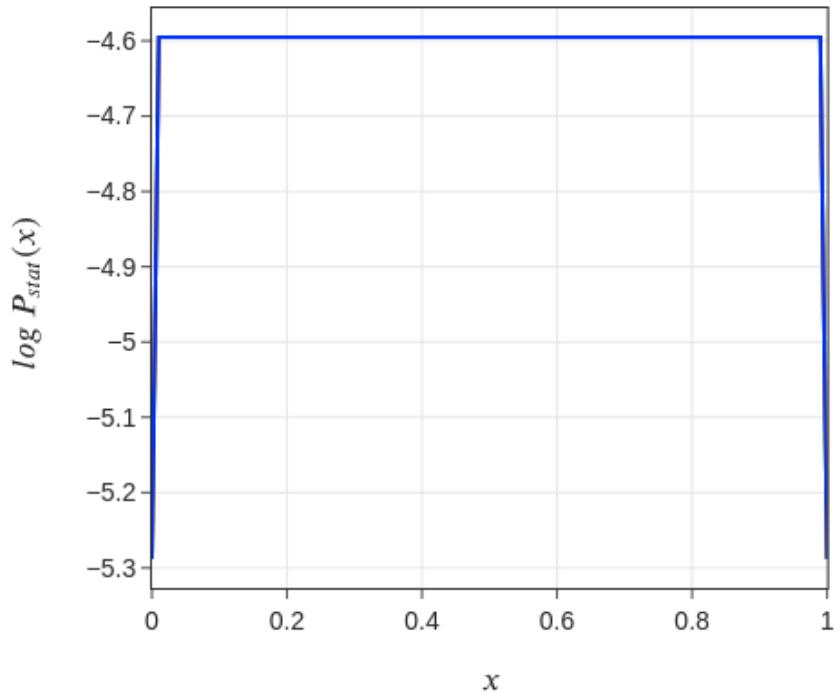
# Cellular Sampler Grid-Walk-Projection



# Cellular Sampler Grid-Walk



# Cellular Sampler RRT



# Off-Center-Disconnected

$$\mathcal{X} = \{x \in \mathbb{R}^3 : b_{\text{low}} \leq x \leq b_{\text{up}}; \ x_1^2 + x_2^2 + x_3^2 = 1; \ g_l(x) \leq 0 \ \forall \ l \in \{1, 2, 3\}\}$$

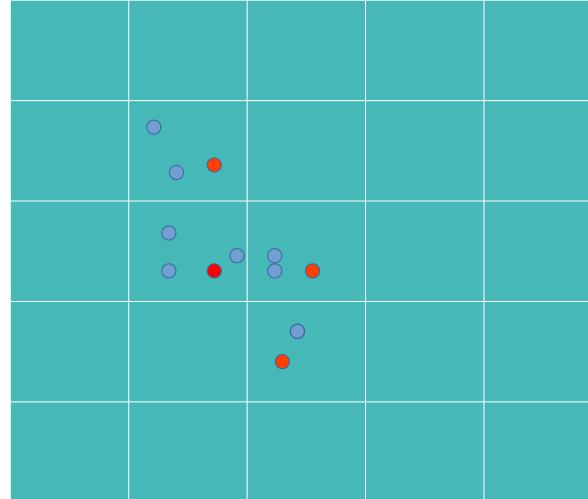
$$b_{\text{low}} = \begin{bmatrix} -3 \\ -2 \\ -4 \end{bmatrix}, \quad b_{\text{up}} = \begin{bmatrix} 4 \\ 3 \\ 2 \end{bmatrix}$$

$$g_1 = -5x_2^2 - x_3 + 1.2$$

$$g_2 = -5x_3^2 - x_2 + 1.2$$

$$g_3 = -100x_1^2 - x_3 + 2$$

- Union of all Sampled points
- Bin Points
- Sample a point from each bin



# About



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