



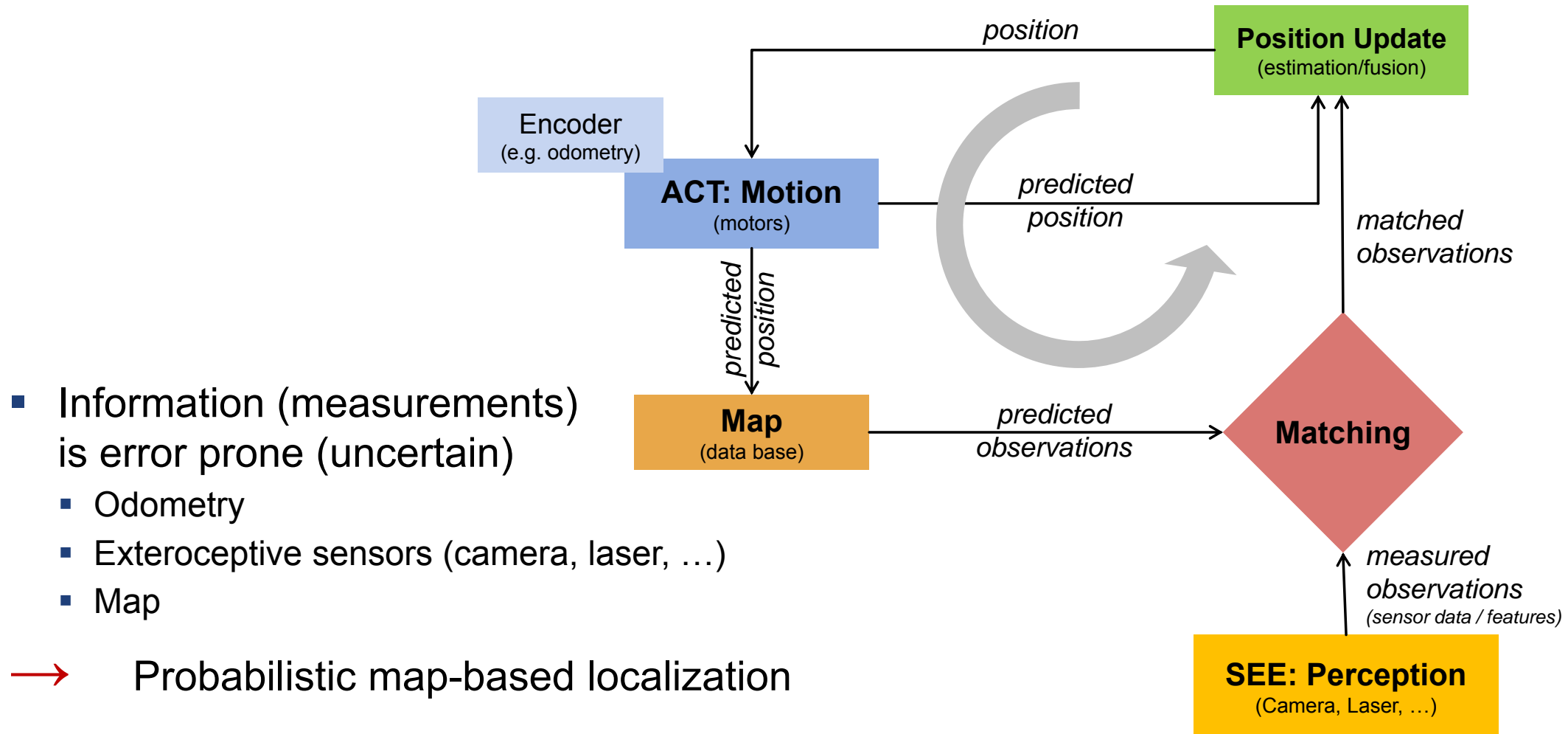
Localization | the Markov Approach

Autonomous Mobile Robots

Roland Siegwart

Margarita Chli, Paul Furgale, Marco Hutter, Martin Rufli, Davide Scaramuzza

Markov localization | applying probability theory to localization

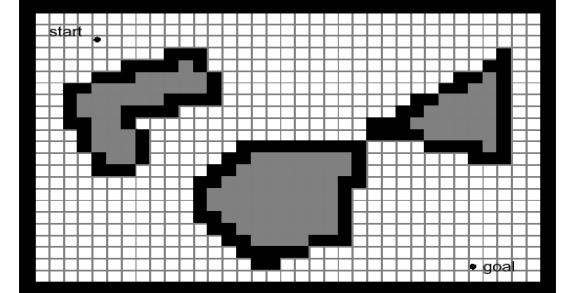


Markov localization | basics and assumption

- Discretized pose representation $x_t \rightarrow$ grid map
- Markov localization tracks the robot's belief state $bel(x_t)$ using an arbitrary probability density function to represent the robot's position
- *Markov assumption*: Formally, this means that the output of the estimation process is a function x_t only of the robot's previous state x_{t-1} and its most recent actions (odometry) u_t and perception z_t .

$$p(x_t | x_0, u_t \cdots u_0, z_t \cdots z_0) = p(x_t | x_{t-1}, u_t, z_t)$$

- Markov localization addresses the *global localization problem*, the *position tracking problem*, and the *kidnapped robot problem*.



Markov localization | applying probability theory to localization

- **ACT** | probabilistic estimation of the robot's new belief state $\overline{bel}(x_t)$ based on the previous location $bel(x_{t-1})$ and the probabilistic motion model $p(x_t|u_t, x_{t-1})$ with action u_t (control input).

→ application of ***theorem of total probability*** / ***convolution***

$$\overline{bel}(x_t) = \int p(x_t|u_t, x_{t-1}) bel(x_{t-1}) dx_{t-1} \quad \text{for continuous probabilities}$$

$$\overline{bel}(x_t) = \sum_{x_{t-1}} p(x_t|u_t, x_{t-1}) bel(x_{t-1}) \quad \text{for discrete probabilities}$$

Markov localization | applying probability theory to localization

- **SEE** | probabilistic estimation of the robot's new belief state $bel(x_t)$ as a function of its measurement data z_t and its former belief state $\overline{bel}(x_t)$:

→ application of **Bayes rule**

$$bel(x_t) = \eta p(z_t | x_t, M) \overline{bel}(x_t)$$

where $p(z_t | x_t, M)$ is the probabilistic measurement model (SEE), that is, the probability of observing the measurement data z_t given the knowledge of the map M and the robot's position x_t . Thereby $\eta = p(y)^{-1}$ is the normalization factor so that $\sum p = 1$.

Markov localization | the basic algorithms for Markov localization

For all x_t do

$$\overline{bel}(x_t) = \sum_{x_{t-1}} p(x_t | u_t, x_{t-1}) bel(x_{t-1}) \quad (\text{prediction update})$$

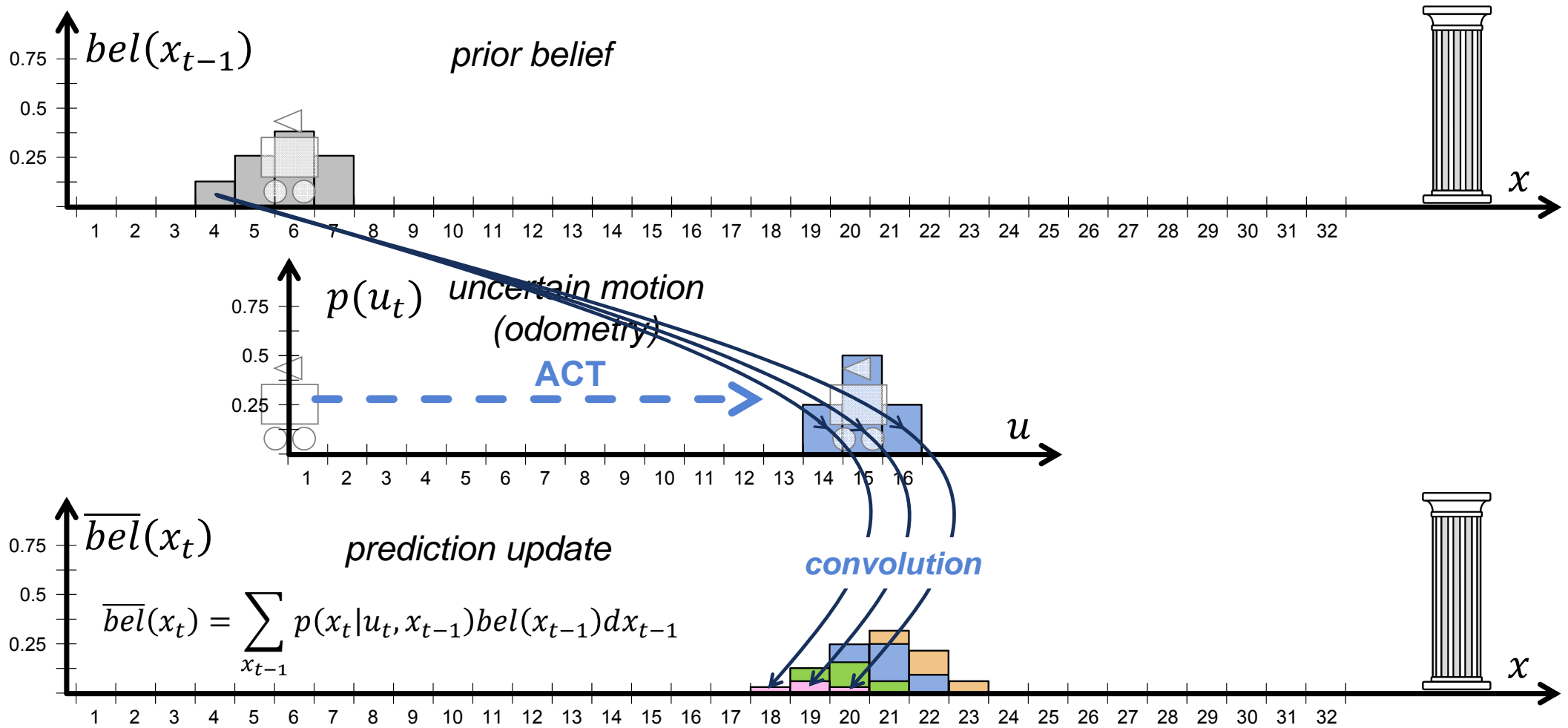
$$bel(x_t) = \eta p(z_t | x_t, M) \overline{bel}(x_t) \quad (\text{measurement update})$$

endfor

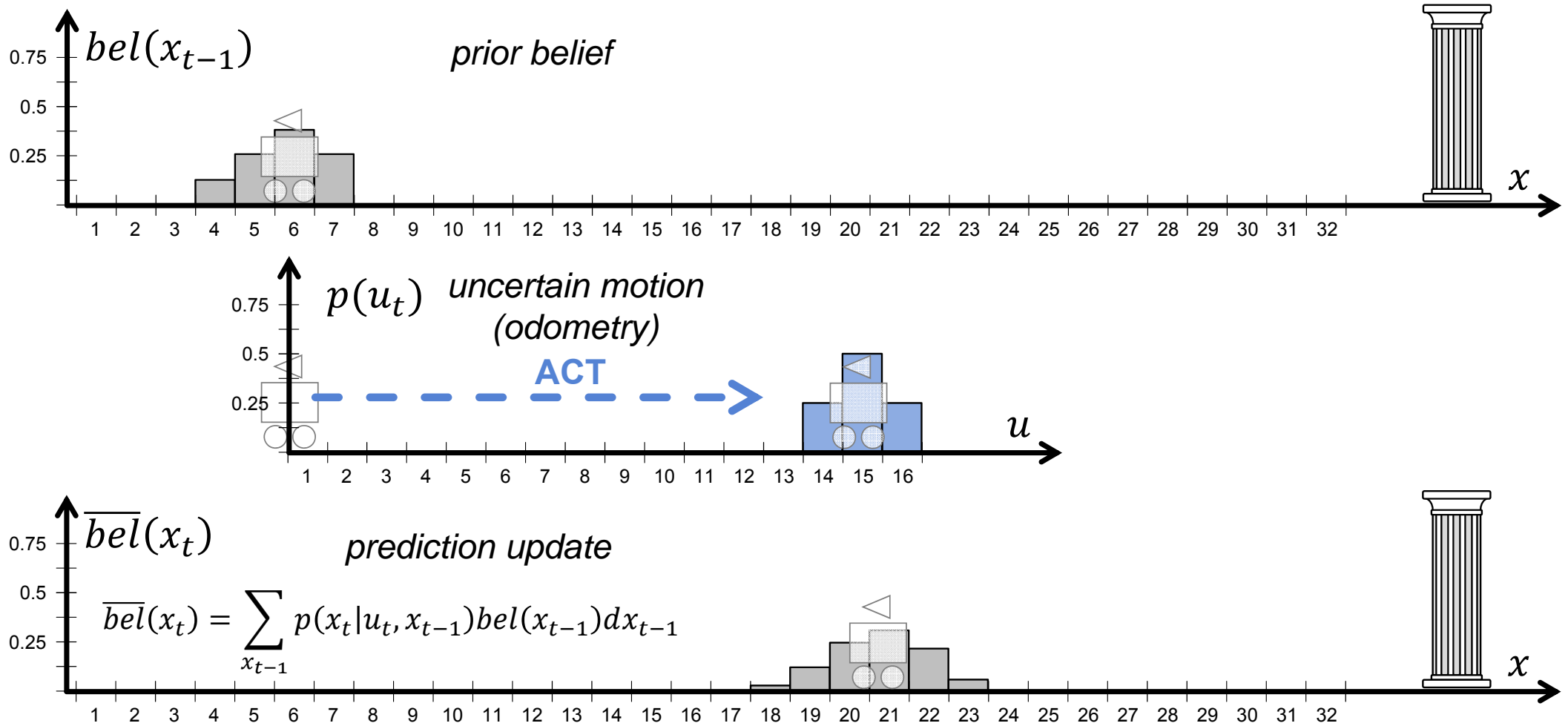
Return $bel(x_t)$

- **Markov assumption:** Formally, this means that the output is a function x_t only of the robot's previous state x_t and its most recent actions (odometry) u_t and perception z_t .

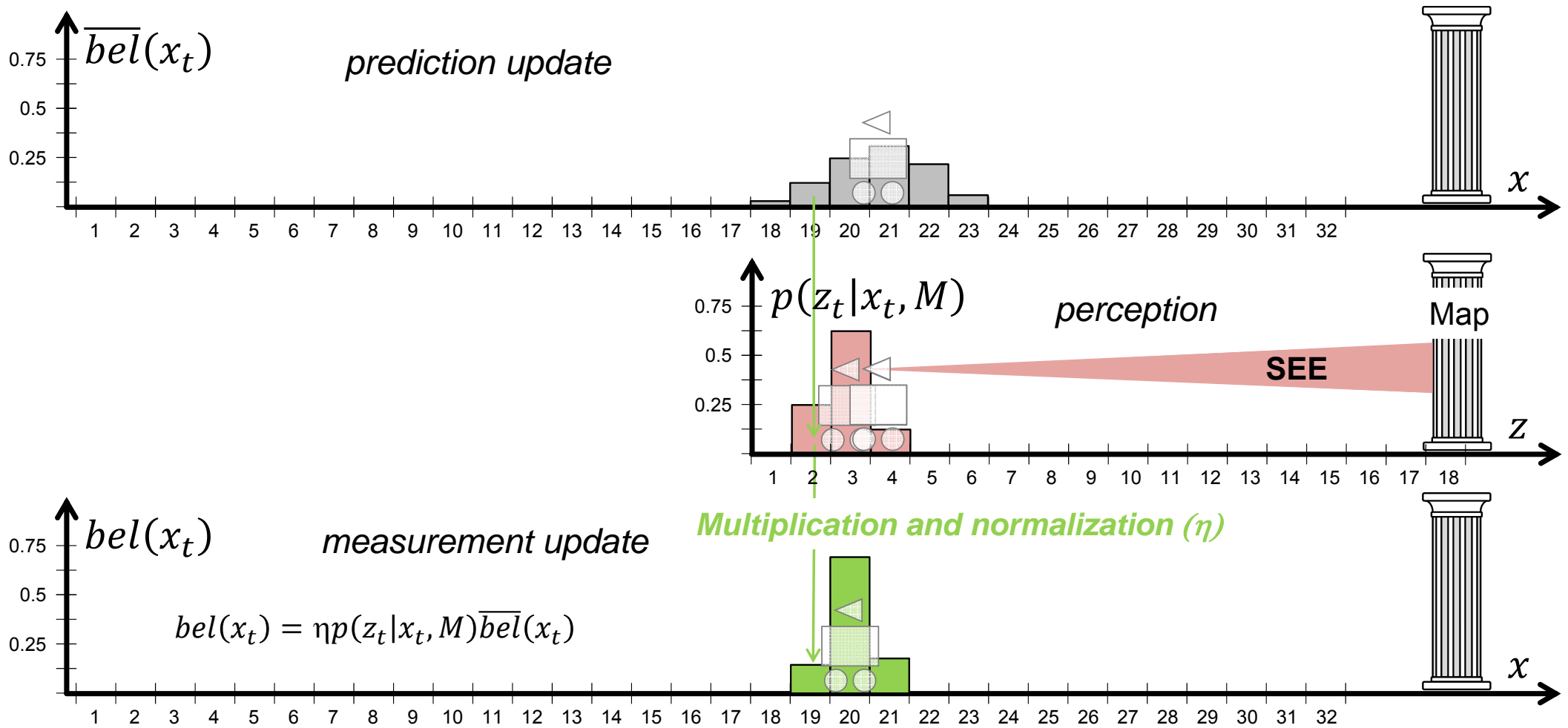
ACT | using motion model and its uncertainties



ACT | using motion model and its uncertainties

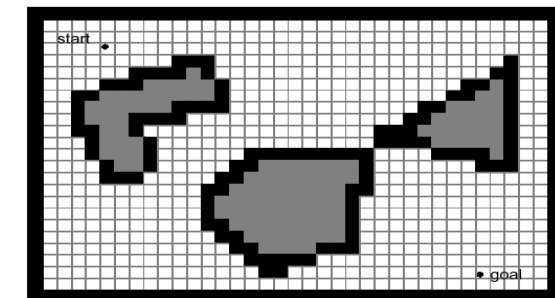
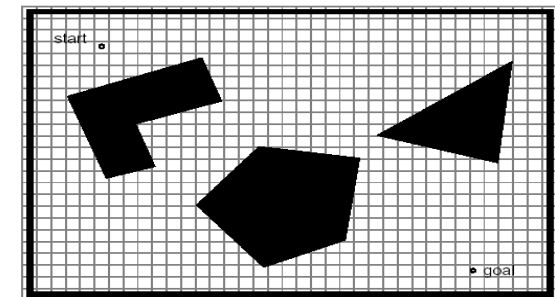


SEE | estimation of position based on perception and map



Markov localization | extension to 2D

- The real world for mobile robot is at least 2D (moving in the plane)
 - discretized pose state space (grid) consists of x, y, θ
 - Markov Localization scales badly with the size of the environment
- Space: 10 m x 10 m with a grid size of 0.1 m and an angular resolution of 1°
 - $100 \cdot 100 \cdot 360 = 3.6 \cdot 10^6$ grid points (states)
 - prediction step requires in worst case $(3.6 \cdot 10^6)^2$ multiplications and summations
- Fine fixed decomposition grids result in a huge state space
 - Very important processing power needed
 - Large memory requirement



Markov localization | reducing computational complexity

- Adaptive cell decomposition
- Motion model (Odometry) limited to a small number of grid points
- Randomized sampling
 - Approximation of belief state by a representative subset of possible locations
 - weighting the sampling process with the probability values
 - Injection of some randomized (not weighted) samples
- randomized sampling methods are also known as particle filter algorithms, condensation algorithms, and Monte Carlo algorithms.

