6.2 Mapping EFK - The Nirvana shopping mall

The managers behind the **Nirvana shopping mall**, in the scope of their *experiencing the future* plan, has contacted **UMA-MR** (our brand-new mobile robotics company at UMA) looking for mobile robots able to guide their visitors between different points of interest in their facilities, like information points, the entrance to relevant (paying well) shops, rescue points, etc.



These managers have placed identifying marks close to these points of interest, but do not know their exact location in the mall. The image below shows an example of this:



Our mission as engineers at *UMA-MR* is to build a map of the mall containing such points, so the robot can operate within it. We are going to use for that an **Extended** Kalman Filter (EKF).

Fortunately, our company has developed a system able to provide the exact location of our robots at each time instant, which are also equipped with a range-and-bearing nosiy sensor able to detect the identifying marks and take measurements to them.

6.2.1 Formalizing the problem

Since we are going to build a map of N landmarks, the position of those landmarks in the map m are the random variables to be estimated. In this way, the state vector in the mapping case is defined as:

$$m = [m_1, m_2, \cdots, m_N] = [x_1, y_1, \underbrace{x_2, y_2}_{ ext{Position of landmark 2}}, \ldots, x_N, y_N]^T, \quad len(m) = 2N$$

In other words, we pursuit the estimation of the probability distribution:

$$p(m|z_{1:t},x_{1:t})$$

being $z_{1:t}$ the sensor measurements taken until time instant t, and $x_{1:t}$ the robot poses from which those measurements were acquired. Recall that a sensor measurement is related to the pose x and the map m by means of the **observation function**:

$$z = h(x,m) + e \qquad e \sim N(0,Q)$$

Two assumptions are made when building maps using EFK.

Assumption 1: each landmark position is estimated independently

For simplifying the problem, it is usual to assume that the estimation of the position of the landmarks is independent one to another, only depending each one on its observations, so:

$$p(m_i|z_{1:t},x_{1:t}) = p(m_i|z_{1:t}^i,x_{1:t})$$

which results in the following simplification:

$$p(m|z_{1:t},x_{1:t}) = p(m_1,m_2,\cdots,m_N|z_{1:t},x_{1:t}) = \prod_{k=1}^N p(m_i|z_{1:t}^i,x_{1:t})$$

As a consequence of this, the estimation of, for example, 3 landmarks simultaneously is the same as using three concurrent and independent EKFs for estimating them.

Assumption 2: the map is static

Unlike the localization case, where the robot pose changed over time, in this case it is assumed that the map is static, that is, the landmarks are still. This means that in the state transition model $m_k=m_{k-1}$, that is:

$$m_t = A_t m_{t-1} + B_t u_t + \epsilon_t \quad (A = I, u = 0, \epsilon = 0)$$

So good news here!, there is no need for a prediction step in the EKF, we only have to model the correction (update) one.

6.2.2 Developing the EKF filter for mapping the mall

```
In [1]: %matplotlib widget
        import sys
        import time
        import numpy as np
        from numpy import random
        from scipy import linalg
        import matplotlib
        import matplotlib.pyplot as plt
        from IPython.display import display, clear output
        import time
        sys.path.append("..")
        from utils.tcomp import tcomp
        from utils.AngleWrap import AngleWrap
        from utils.DrawRobot import DrawRobot
        from utils.PlotEllipse import PlotEllipse
        from utils.Jacobians import J2
        from utils.unit6.MapCanvas import MapCanvas
```

The provided robot

Take a look at the following **EFKMappingRobot()** class, which is already provided by your colleagues at **UMA-MR**, modeling **a robot equipped with a range and bearing sensor**, which is able to keep the following information:

- true_pose : The exact pose of the robot in the environment, which is perfectly known.
- Q: Uncertainty of the range and bearing sensor, which has the form:

$$\Sigma_{r heta} = egin{bmatrix} \sigma_r^2 & 0 \ 0 & \sigma_ heta^2 \end{bmatrix}$$

- **xEst**: Vector with the estimated state, in this case the position of the M observed landmarks: $[x_1, y_1, x_2, y_2, \ldots, x_M, y_M]^T$. Its size changes over time with the detection of previously unobserved landmarks.
- PEst: uncertainty associated with those predictions, with size ($M \times 2$, $M \times 2$). Its size also changes over time.
- MappedLandmarks: A vector with length equal to the number of landmarks in the map (N), which elements can take the following values:
 - -1 if the landmark with that index has not been seen yet.
 - idx_in_xEst: an odd number indicating the position of that landmark in
 xEst. For example, if during the robot operation in a map with 5 landmarks,

it first detect the landmark with id 2 (ids starts at 0), and later the one with id 4, the content of this vector would be MappedLandmarks = [-1, -1, 1, -1, 3].

and to perform the following actions:

- step(): Performs a motion command, without noise.
- **observe()**: Returns a range and bearing measurement (in polars) to a given landmark in the map.
- **get_random_observation()**: Returns a range and bearing measurement (in polars) to a random landmark.

```
In [2]: class EFKMappingRobot():
            def __init__(self, true_pose, sigma_r, sigma_theta, n_features):
                # Robot description
                self.true pose = true pose
                self.Q = np.diag([sigma_r, sigma theta])**2
                # Map -- Initially empty
                self.xEst = np.empty((0, 0))
                self.PEst = np.empty((0, 0))
                self.QEst = 1.0*self.Q
                self.MappedLandmarks = -1*np.ones((n features,1), int)
            def step(self, u):
                self.true pose = tcomp(self.true pose, u)
            def observe(self, idx, world, noisy=True):
                 """ Generate a observation of a feature in our world
                    Args:
                        world: Complete map of all landmarks in the world
                        idx: Landmark to observe (index in world matrix)
                        noisy: Add noise to z, prorportional to self.Q
                    Returns:
                        z: One range and bearing observation
                 0.00
                z = np.empty((2, 1))
                delta = world[:, [idx]] - self.true_pose[0:2, :]
                # Range
                z[0, :] = np.sqrt(np.sum(delta**2))
                # Bearing
                z[1, :] = np.arctan2(delta[1, 0], delta[0, 0]) - self.true_pose[2, 0]
                z[1, :] = AngleWrap(z[1, :])
                if noisy:
                    z = z + np.sqrt(self.Q)@random.randn(2,1)
                return z
            def get_random_observation(self, world, noisy=True):
                iLandmarks = world.shape[1]
                iLandmark = random.randint(iLandmarks)
```

```
z = self.observe(iLandmark, world, noisy)
return z, [iLandmark]
```

The prediction step

As commented, the map is considered static, so the prediction step is reduced to consider as the predicted landmarks' positions the ones estimated in the previous step. The same holds for the predicted uncertainty, so this steps results in something like this:

```
def ExtendedKalmanFilter(m_{t-1}, \Sigma_{t-1}, z_t):

Prediction.
\bar{m}_t = m_{t-1} \qquad \qquad (1. \text{ Map prediction})
\bar{\Sigma}_t = \Sigma_{t-1} \qquad \qquad (2. \text{ Uncertainty of prediction})
```

ASSIGNMENT 1: Implementing the naive prediction step

You are tasked to implement the previous behavior in the following function, which performs the prediction step.

You can **test your function** with the next code:

```
In [4]: # TRY IT!
    xVehicleTrue = np.vstack([0.5, 0.7, 0]) # We know the exact robot pose at
    robot = EFKMappingRobot(xVehicleTrue, 1, 0.8, 1)
    robot.xEst = np.vstack([.5, .7])
    robot.PEst = np.diag([1.32, 0.8])

    [xPred,PPred] = prediction_step(robot)

    print('>> Previous estimation <<')
    print('xEst:\n' + str(robot.xEst))
    print('PEst:\n' + str(robot.PEst) + '\n')
    print('>> Prediction <<')
    print('xPred:\n' + str(xPred))
    print('PPred:\n' + str(PPred))</pre>
```

```
>> Previous estimation <<
xEst:
[[0.5]]
 [0.7]]
PEst:
[[1.32 0. ]
       0.8 11
>> Prediction <<
xPred:
[[0.5]]
 [0.7]]
PPred:
[[1.32 0. ]
       0.8]]
 [0.
 Expected output:
     xPred:
     [[0.5]
      [0.7]]
     PPred:
     [[1.32 0.
            0.8]]
```

Observing a landmark for first time

When the sensor onboard the robot detects a landmark for the first time, there is no need to do the EKF update step (indeed, since there is not previously knowledge about the landmark, there is nothing to update). Instead, we have to properly modify 1) the vector of estimated landmark positions, and 2) their associated uncertainties, to accommodate this new information:

1. **Modifying the state vector**: Insert the position of the new observed landmark $[x_{M+1}, y_{M+1}]$, using the sensor measurement $z_k = [r_k, \theta_k]$, at the end of the vector containing the estimated positions **xEst**, so:

$$xEst = [x_1, y_y, \cdots, x_M, y_M, x_{M+1}, y_{M+1}]$$

Since the measurment is provided in polar coordinates in the robot local frame, we have to convert them first to cartensians and then to the world frame using the robot pose $[x_v, y_v, \theta_v]'$. The function in charge of doing so can be defined as:

$$f(x_v,z_k) = \left[egin{array}{c} x_{M+1} \ y_{M+1} \end{array}
ight] = \left[egin{array}{c} x_v \ y_v \end{array}
ight] + r_k \left[egin{array}{c} \coslpha_k \ \sinlpha_k \end{array}
ight], \ \ lpha_k = heta_k + heta_v$$

2. **Extending the covariance matrix**. In order to acomodate the uncertainty regarding the position of the new landmark, we have to extend the covariance matrix in the following way:

$$PEst = egin{bmatrix} [\Sigma^1_{xy}]_{2 imes 2} & \cdots & 0_{2 imes 2} \ dots & \ddots & dots \ 0_{2 imes 2} & \cdots & [\Sigma^{M+1}_{xy}]_{2 imes 2} \end{bmatrix}_{2n imes 2n}$$

Notice that the covariance Σ_{xy}^{M+1} stands for the uncertainty in the measurement expressed in the world cartesian coordinates, retrieved by:

$$\Sigma_{xy}^{M+1} = J \Sigma_{r heta}^{M+1} J^T$$

being $\Sigma_{r\theta}^{M+1}$ the uncertainty characterizing the sensor measurements (<code>QEst</code> in our code), and J (<code>jGz</code> in our code) the jacobian of the function $f(x_v,z_k)$ that expresses the measurement in global coordinates, which is:

$$J = egin{bmatrix} \partial x/\partial r & \partial x/\partial heta \ \partial y/\partial r & \partial y/\partial heta \end{bmatrix} = egin{bmatrix} \cos lpha & -rsin lpha \ sin lpha & rcos lpha \end{bmatrix}$$

Notice that this jacobian is the result of concatenating both, the jacobian of the composition of a pose and a landmark, and the jacobian of the function transforming polar into cartesian coordinates. It is quite similar to the one just transforming polar into cartesian, but in this case the angle α is the sum of the robot orientation and the measured angle (bearing).

ASSIGNMENT 2: Incorporating a landmark detected for first time

Your work here is to:

- ullet Complete the ${\tt get_new_landmark_jacobians}$ () to compute the jacobian J.
- Complete the incorporate_new_landmark() method to modify the state vector xEst and the convariance matrix PEst as explained above. We will make use of the linalg.block_diag() function at this point.

```
In []: def get_new_landmark_jacobians(Xv, z):
    """ Calculate the jacobian for transforming an observation to the wor

    Args:
        Xv: True pose of our robot
        z: Observation of a landmark. In polar coordinates from the p

    Returns:
        2x2 matrix containing the corresponding jacobian.

"""

# Extract robot pose and observation values
# Extract robot pose and observation values
theta = Xv[2][0]
```

```
r, a = z[0][0], z[1][0] # r = range, a = bearing

# Cosine and sine of the robot's orientation plus bearing
c = np.cos(theta + a)
s = np.sin(theta + a)

# Jacobian of the transformation
jGz = np.array([
      [c, -r * s],
      [s, r * c]
])

return jGz
```

Is it working properly? Try it!

```
In [22]: # TRY IT!
         z = np.vstack([1.2, 0.35])
         Xv = np.vstack([2, 2.1, 0])
         jGz = get_new_landmark_jacobians(Xv, z)
         print('jGz:\n' + str(jGz))
        iGz:
        [[ 0.93937271 -0.41147737]
         [ 0.34289781 1.12724726]]
         Expected output:
             jGz:
             [[ 0.93937271 -0.41147737]
              [ 0.34289781 1.12724726]]
In [52]: def incorporate new landmark(robot: EFKMappingRobot, z, iLandmark, xPred,
             """ Incorporates the information relative to a new ladmark to our sys
                  robot: Robot base (contains state map: xEst, PEst)
                 z: Observation of a landmark
                 iLandmark: Index of z in the world map
                 xPred: Predicted map
                 PPred: Uncertainty of the prediction
                 Returns: Nothing. But it modifies the state in robot
             # This is a new feature, so add it to the map
             # The observation is in the local frame of the robot, it has to
             # be translated to the global frame
             xLandmark = robot.true pose[0:2] + np.vstack([z[0]*np.cos(z[1] + robot.true])
             # Add it to the current state
             nStates = xPred.size
             if nStates == 0:
                  robot.xEst = xLandmark
             else:
                  robot.xEst = np.vstack([robot.xEst, xLandmark]) #Each new feature
             # Compute the jacobian
             jGz = get_new_landmark_jacobians(robot.true_pose, z) #Dimension 2x2
```

```
# Build a matrix M incorporating the jacobian to multiply the extende
if nStates != 0:
    # note we don't use jacobian w.r.t vehicle since the pose doesn't
    M = np.vstack([
            np.hstack([np.eye(nStates), np.zeros((nStates, 2))]),
            np.hstack([np.zeros((2, nStates)), jGz])
    ])
else:
    # First landmark observed!
    M = jGz
robot.PEst = M @ linalq.block diag(robot.PEst, robot.QEst) @ M.T
#This can also be done directly PEst = [PEst,zeros(nStates,2);
                                        # zeros(2,nStates),
                                        # iGz*QEst*iGz']
#remember this landmark as being mapped: we store its ID for the stat
robot.MappedLandmarks[iLandmark] = robot.xEst.size-2 #Always an odd n
```

The correction (update) step

Once a landmark has been detected and its provided information (location and uncertainty) has been properly incorporated to our mapping system, such an information can be updated with new measurements of such a landmark. For doing so, the EKF algorithm performs the following steps:

Correction.

$$K_t = \bar{\Sigma}_t H_t^T (H_t \bar{\Sigma}_t H_t^T + Q_t)^{-1}$$
 (3. Kalman gain)
 $m_t = \bar{m}_t + K_t (z_t - h(x_t, \bar{m}_t))$ (4. Map estimation)
 $\Sigma_t = (I - K_t H_t) \bar{\Sigma}_t$ (5. Uncertainty of estimation)
return m_t, Σ_t

Notice that the map (landmark locations) is estimated according to the map estimation in the previous time step t-1, the *Kalman gain*, and the error (also called *innovation*) between the observation taken by the sensor (z_t) and the one computed by the observation model given the robot pose and the predicted map, that is $z_t - h(x_t, \bar{m}_t)$.

In such equations, H (jH in our code) represents the jacobian of the observation model. The shape of such a jacobian is $(2, M \times 2)$, and has the following form:

$$H=egin{bmatrix} 0 & 0 & \cdots & & & \begin{bmatrix} jHxl_{11} & jHxl_{12} \ 0 & 0 & \cdots & & \end{bmatrix} & & \cdots & 0 & 0 \ jHxl_{21} & jHxl_{22} \end{bmatrix} & & \cdots & 0 & 0 \end{bmatrix}$$

Jacobian for the observed landmark, jHxl

$$jHxl = \left[egin{array}{cc} (x_l-x)/d & (y_l-y)/d \ -(y_l-y)/d^2 & (x_l-x)/d^2 \end{array}
ight]$$

where $[x_l,y_l]$ is the position of the landmark, [x,y] is the robot location, and $d=\sqrt{(x_l-x)^2+(y_l-y)^2}$.

ASSIGNMENT 3: Updating the knowledge about an observed landmark

Your job at this point is:

- To implement the function $get_observation_jacobian()$ returning the jacobian of the observed landmark, that is, jHxl.
- To complete the update_step() method that performs the update step of the EKF algorithm.

```
In [30]: def get observation jacobian(xPred, xLandmark):
              """ Calculate the jacobian of the observation model.
                 Needed to update a landmark we have already seen.
                 Hint. Similar to the one described in unit 5 (Localization)
                 Args:
                     xPred: True pose of our robot.
                     xLandmark: Estimated pose of a landmark in our map. World p.o
                          Does not contain an angle.
                 Return:
                     jHxl: 2x2 matrix containing the corresponding jacobian.
             xdist = xLandmark[0][0] - xPred[0][0]
             ydist = xLandmark[1][0] - xPred[1][0]
             r = np.sqrt(xdist**2 + ydist**2)
             r2 = r**2
             jHxl = np.array([
                 [xdist/r, ydist/r],
                  [-ydist/r2, xdist/r2]
             1)
             return jHxl
```

Let's see if your implementation is right:

```
In [31]: # TRY IT!
         xLandmark = np.vstack([2.5,2])
         xPred = np.vstack([2, 2.1, 0])
         jHxl = get_observation_jacobian(xPred, xLandmark)
         print('jHxl:\n' + str(jHxl))
        iHxl:
        [[ 0.98058068 -0.19611614]
         [ 0.38461538  1.92307692]]
         Expected output:
            jHxl:
            [[ 0.98058068 -0.19611614]
             In [40]: def update_step(robot, z, iLandmark, xPred, PPred):
             """ Performs the update step of EKF
                robot: Robot base (contains state map: xEst, PEst)
                z: Observation of a landmark
```

```
iLandmark: Index of z in the world map
    xPred: Predicted map
    PPred: Uncertainty of the prediction
    Returns: Nothing. But it modifies the state in robot
0.00
# Find out where it is in state vector
landmarkIndex = robot.MappedLandmarks[iLandmark[0], 0]
# xLandmark is the current estimation of the position of the
# landmard "FeatureIndex"
xLandmark = xPred[landmarkIndex:landmarkIndex+2]
# DONE Predicts the observation
zPred = robot.observe(0, xLandmark, noisy=False) # Hint: use robot.ob
# Get observation Jacobians
jHxf = get observation jacobian(robot.true pose, xLandmark) # Dimensi
# Fill in state jacobian
# (the jacobian is zero except for the observed landmark)
jH = np.zeros((2, xPred.size))
jH[:, landmarkIndex:landmarkIndex+2] = jHxf
# Kalman update
Innov = z - zPred
Innov[1] = AngleWrap(Innov[1])
S = jH@PPred@jH.T + robot.Q
K = PPred @ jH.T @ np.linalg.inv(S)
robot.xEst = xPred + K @ Innov
robot.PEst = (np.eye(robot.PEst.shape[0]) - K @ jH) @ PPred
#robot.PEst = PPred - K@S@K.T # Alternative way
#ensure P remains symmetric
robot.PEst = 0.5*(robot.PEst+robot.PEst.T)
```

ASSIGNMENT 4: Putting all together in the EKF algorithm

Now that you have implemented the building blocks of the EKF filter for mapping the **Nirvana shopping mall**, it is time to write a simple function **EKFMapping()** putting them together. For that, **you have to** call each method with the appropriate parameters.

```
In [33]: def EKFMapping(robot: EFKMappingRobot, z, iLandmark):
    """ EFK algorithm for mapping

    robot: Robot base (contains state map: xEst, PEst)
    z: Observation of a landmark
    iLandmark: Index of z in the world map

    Returns: Nothing. But it modifies the state in robot
    """

# Do prediction step
[xPred, PPred] = prediction_step(robot)
```

```
# Check if feature observed is in map
if robot.MappedLandmarks[iLandmark] > -1:
    update_step(robot, z, iLandmark, xPred, PPred)

else:
    # This is a new feature, so add its information to the map
    incorporate_new_landmark(robot, z, iLandmark, xPred, PPred)
```

6.2.3 Testing the mapping system

Playing with one landmark

Let's consider that the mall has only one landmark to get things started (nLandmarks=1). The following function provides a demo where the robot is commanded to follow a squared trajectory while observing a landmark after each movement.

The **Nirvana** managers are curious about the state and dimensions of the variables storing the estimated positions **xEst** and their associated uncertainties **Pest**, so we show their content after each 5 iterations of the algorithm.

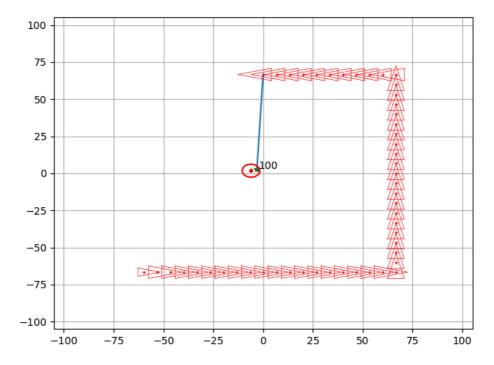


Fig. 1: Example run of the EKF algorithmn for mapping (only one landmark).

it shows the true pose (in red),

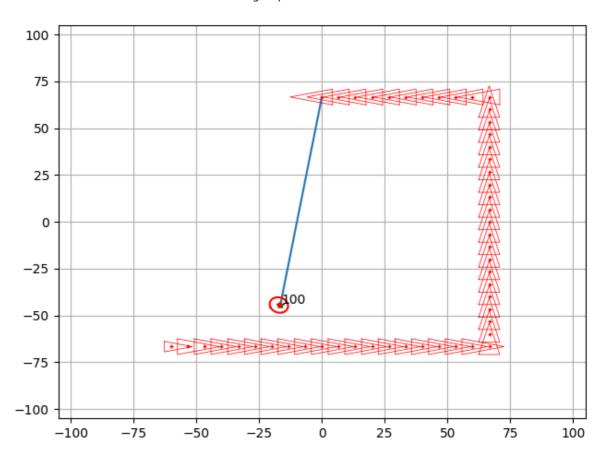
the real pose of the landmark (as a green star),

and the estimation from the EKF algorithm (pose and confidence ellipse).

```
nSteps=100, # Number of motions
                 turning= 40, # Number of motions before turning (squ
                 print each=2):
if mode == 'step by step':
    matplotlib.use('TkAgg')
# storing the number of times a landmark has been seen
# also store the handler to the graphical info shown
canvas = MapCanvas(nLandmarks)
canvas.ax.plot(Map[0, :], Map[1, :], 'q*')
# hObsLine = canvas.ax.plot([0,0], [0,0], linestyle=':')
# Control action
u = np.zeros((3, 1))
u[0] = (2.*MapSize/1.5)/turning
u[1] = 0.
log xEst = []
log PEst = []
# Start the loop!
for k in range(nSteps):
    # Move the robot
    u[2]=0.
    if k%turning == turning-1:
        u[2] = np.pi/2
    robot.step(u) # Perfectly known robot pose
    z, iLandmark = robot.get random observation(world=Map)
    # Update the "observedtimes" for the feature and plot the reading
    canvas.increment observed times(iLandmark)
    canvas.PlotNumberOfReadings(robot.true_pose, iLandmark, Map)
    EKFMapping(robot, z, iLandmark)
    # Store map evolution each 5 steps
    if not k%5:
        log xEst.append(robot.xEst)
        log_PEst.append(robot.PEst)
    # Log important values
    if logger is not None:
        logger.log(k, robot, Map)
    # Drawings
    if k%print each == print each-1:
        DrawRobot(canvas.fig, canvas.ax,robot.true pose, 'r')
        canvas.DoMapGraphics(robot)
        plt.axis([-MapSize-5, MapSize+5, -MapSize-5, MapSize+5])
        #plt.draw()
        plt.savefig(str(k)+'.jpg')
        clear_output(wait=True)
        display(canvas.fig)
```

```
if mode == 'step by step':
           plt.waitforbuttonpress(-1)
       elif mode == 'visualize_process':
           time.sleep(0.2)
       elif mode == 'non stop':
           pass # non stop!
# Final drawings
if logger is not None:
   logger.plot()
# Print map evolution each 5 steps
for i in range(0,len(log xEst)):
   with np.printoptions(precision=3):
       print('Iteration: ' + str(i*5))
       print('Estimated xEst:\n' + str(log_xEst[i]))
       print('Estimated PEst:\n' + str(log_PEst[i]))
       print('-----')
```

```
In [41]: #mode = 'step by step'
         mode = 'visualize process'
         #mode = 'non stop'
         # WORLD MAP
         # Num features/landmarks considered within the map
         nLandmarks = 1
         # Generation of the map
         MapSize = 100
         Map = MapSize*random.rand(2,nLandmarks)-MapSize/2
         # ROBOT
         # Covariances for our very bad&expensive sensor (in the system <d,theta>)
         Sigma r = 8.0
         Sigma theta = 8*np.pi/180
         # Initial robot pose
         xVehicleTrue = np.vstack([-MapSize/1.5, -MapSize/1.5, 0.]) # We know the
         robot = EFKMappingRobot(xVehicleTrue, Sigma_r, Sigma_theta, nLandmarks)
         demo ekf mapping(robot, Map ,nLandmarks, MapSize, mode=mode)
```



```
Iteration: 0
Estimated xEst:
[[-27.629]
[-51.759]]
Estimated PEst:
[[58.832 12.378]
[12.378 34.354]]
-----
Iteration: 5
Estimated xEst:
[[-10.954]
[-43.471]]
Estimated PEst:
[[9.697 1.913]
[1.913 6.771]]
-----
Iteration: 10
Estimated xEst:
[[-13.002]
[-42.748]]
Estimated PEst:
[[4.288 1.494]
[1.494 3.76 ]]
_____
Iteration: 15
Estimated xEst:
[[-15.268]
[-42.583]]
Estimated PEst:
[[1.74 0.704]
[0.704 2.711]]
Iteration: 20
Estimated xEst:
[[-16.09]
[-43.444]]
Estimated PEst:
[[1.067 0.126]
[0.126 1.845]]
------
Iteration: 25
Estimated xEst:
[[-16.373]
[-44.228]]
Estimated PEst:
[[0.936 0.015]
[0.015 1.452]]
-----
Iteration: 30
Estimated xEst:
[[-16.535]
[-44.061]]
Estimated PEst:
[[0.869 0.003]
[0.003 1.277]]
Iteration: 35
Estimated xEst:
[[-16.314]
 [-44.355]]
```

```
Estimated PEst:
[[0.815 0.009]
[0.009 1.186]]
Iteration: 40
Estimated xEst:
[[-16.384]
[-44.587]]
Estimated PEst:
[[0.768 0.017]
[0.017 1.131]]
-----
Iteration: 45
Estimated xEst:
[[-16.293]
[-44.275]]
Estimated PEst:
[[0.725 0.019]
[0.019 1.086]]
Iteration: 50
Estimated xEst:
[[-16.541]
[-44.036]]
Estimated PEst:
[[0.686 0.014]
[0.014 1.043]]
-----
Iteration: 55
Estimated xEst:
[[-16.484]
[-43.87]]
Estimated PEst:
[[0.653 0.005]
[0.005 1.004]]
-----
Iteration: 60
Estimated xEst:
[[-16.473]
[-43.787]]
Estimated PEst:
[[ 0.625 -0.006]
[-0.006 0.966]]
-----
Iteration: 65
Estimated xEst:
[[-16.745]
[-43.995]]
Estimated PEst:
[[ 0.602 -0.02 ]
[-0.02 0.928]]
-----
Iteration: 70
Estimated xEst:
[[-16.906]
[-44.082]]
Estimated PEst:
[[ 0.584 -0.033]
[-0.033 0.892]]
```

```
Iteration: 75
Estimated xEst:
[[-16.892]
[-44.273]]
Estimated PEst:
[[ 0.571 -0.046]
[-0.046 0.856]]
-----
Iteration: 80
Estimated xEst:
[[-16.87]
[-44.544]]
Estimated PEst:
[[ 0.56 -0.057]
[-0.057 0.82]]
-----
Iteration: 85
Estimated xEst:
[[-16.826]
[-44.528]]
Estimated PEst:
[[ 0.552 -0.066]
[-0.066 0.784]]
-----
Iteration: 90
Estimated xEst:
[[-16.875]
[-44.378]]
Estimated PEst:
[[ 0.545 -0.071]
[-0.071 0.748]]
Iteration: 95
Estimated xEst:
[[-17.102]
[-44.494]]
Estimated PEst:
[[ 0.539 -0.074]
[-0.074 0.711]]
```

Considering a larger number of landmarks

Once our EKF implementation is working with one landmark, let's try it in a scenario with 5 landmarks. Again, the content of the xEst and Pest is shown after each 5 iterations of the algorithm.

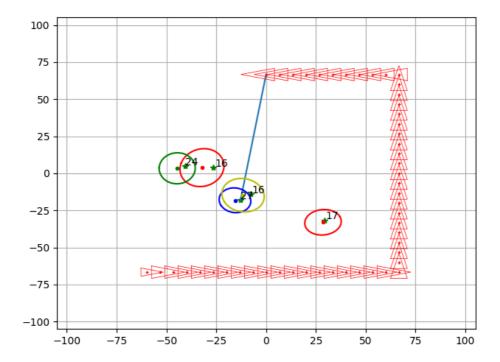
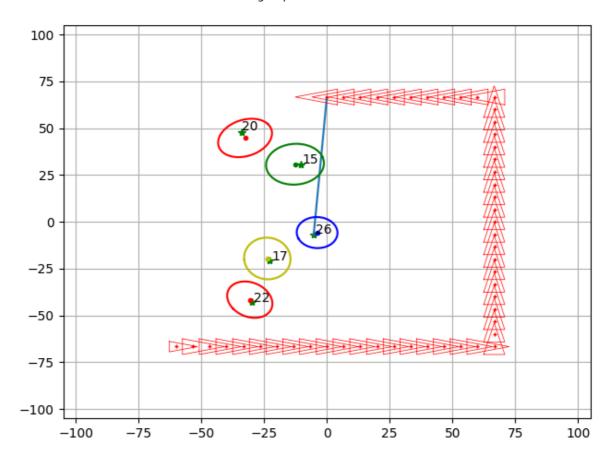


Fig. 2: Execution of the EKF algorithmn for mapping (multiple landmarks). Same as in Fig 1., each landmark is accompanied by a number of times observed.

```
In [53]:
         #mode = 'step by step'
         mode = 'visualize_process'
         #mode = 'non stop'
         # WORLD MAP
         # Num features/landmarks considered within the map
         nLandmarks = 5
         # Generation of the map
         MapSize = 100
         Map = MapSize*random.rand(2,nLandmarks)-MapSize/2
         # ROBOT
         # Covariances for our very bad&expensive sensor (in the system <d,theta>)
         Sigma r = 8.0
         Sigma\_theta = 7*np.pi/180
         # Initial robot pose
         xVehicleTrue = np.vstack([-MapSize/1.5, -MapSize/1.5, 0.]) # We know the
         robot = EFKMappingRobot(xVehicleTrue, Sigma_r, Sigma_theta, nLandmarks)
         demo_ekf_mapping(robot, Map ,nLandmarks, MapSize, mode=mode)
```



```
Iteration: 0
Estimated xEst:
[[-20.893]
 [ 41.33 ]]
Estimated PEst:
[[182.651 -46.627]
 [-46.627 82.323]]
-----
Iteration: 5
Estimated xEst:
[[-20.893]
 [ 41.33 ]
 [
   3.027]
   1.021]
 [-25.123]
 [-18.818]
 [-15.967]
 [ 31.83 ]]
Estimated PEst:
[[182.651 -46.627
                      0.
                              0.
                                       0.
                                                0.
                                                         0.
                                                                  0.
 [-46.627
            82.323
                      0.
                              0.
                                       0.
                                                0.
                                                         0.
                                                                  0.
                                                                        ]
             0.
    0.
 [
                    98.107 -31.759
                                       0.
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                                                         0.
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    0.
             0.
                    -31.759 93.572
                                       0.
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                                                                  0.
                                                                        ]
 [
    0.
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             0.
                      0.
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                                      18.646
                                                4.81
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    0.
             0.
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                                       4.81
                                               29.963
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                                                                        ]
                                                        87.454 - 19.589]
 [
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                                       0.
                                                0.
                                                0.
                                                       -19.589 38.924]]
 [
    0.
             0.
                      0.
                               0.
                                       0.
Iteration: 10
Estimated xEst:
[[-20.893]
 [ 41.33 ]
 [ 4.366]
 [-12.449]
 [-25.123]
 [-18.818]
 [-13.505]
 [ 32.099]
 [-28.069]
 [-37.827]]
Estimated PEst:
[[182.651 -46.627
                               0.
                                       0.
                                                0.
                                                         0.
                                                                  0.
                                                                           0.
                      0.
    0.
         ]
 [-46.627 82.323
                      0.
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    0.
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                     27.381
                             -4.459
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                             24.76
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                                      18.646
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                                       4.81
                                               29.963
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   17.472]
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                                                         0.
                                                                  0.
                                                                          17.472
```

```
56.77211
Iteration: 15
Estimated xEst:
[[-22.928]
 [ 42.569]
 [ 2.212]
 [-12.594]
 [-28.55]
 [-20.002]
 [-10.422]
 [ 29.142]
 [-28.069]
 [-37.827]]
Estimated PEst:
[[ 85.297 -10.134
                     0.
                              0.
                                      0.
                                               0.
                                                        0.
                                                                 0.
                                                                         0.
    0.
         ]
 [-10.134 34.733
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                    -1.834 17.503
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                                                                        17.472
   56.772]]
Iteration: 20
Estimated xEst:
[[-22.928]
 [ 42.569]
 [-2.057]
 [-9.744]
 [-24.19]
 [-19.582]
 [-10.422]
 [ 29.142]
 [-27.061]
 [-38.07]]
Estimated PEst:
[[ 8.530e+01 -1.013e+01
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               0.000e+00
                                      0.000e+00]
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               3.473e+01
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   0.000e+00
               0.000e+00
                           0.000e+00
                                       1.124e+01
               0.000e+00 -4.910e-01
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                                                  7.879e+00
                                                              4.036e-02
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                                                  4.036e-02 1.176e+01
```

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   2.574e+01 -3.230e+00
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  -3.230e+00
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                            1.121e+01
                                        1.286e+00]
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                                                                 0.000e+00
                                        1.955e+01]]
   0.000e+00
               0.000e+00
                            1.286e+00
Iteration: 25
Estimated xEst:
[[-17.275]
 [ 44.941]
 [-2.057]
 [-9.744]
 [-24.423]
 [-19.238]
 [-10.422]
 [ 29.142]
 [-30.334]
 [-40.598]]
Estimated PEst:
[[41.476 1.774
                                                                          0.
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                   0.
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 [ 1.774 16.993
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                  -0.491 11.235
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                                          -0.065
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                                                 25.736 -3.23
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                                                         11.453
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                                                                  7.785 - 0.379
 [ 0.
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                                                                 -0.379 10.21 ]]
                                  0.
                                          0.
                                                  0.
                   0.
                           0.
Iteration: 30
Estimated xEst:
[[-16.271]
 [ 46.045]
 [-0.969]
 [-7.971]
 [-24.423]
 [-19.238]
 [-10.422]
 [ 29.142]
 [-30.334]
 [-40.598]]
Estimated PEst:
[[33.375 3.083
                   0.
                           0.
                                   0.
                                          0.
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                                                           0.
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 [ 3.083 14.015
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                   6.233 -0.155
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                                                         11.453
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                                                                   7.785 - 0.3791
                   0.
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                           0.
                                  0.
                                          0.
                                                  0.
                                                           0.
                                                                 -0.379 10.21 ]]
 [ 0.
                   0.
```

Iteration: 35
Estimated xEst:

```
[[-16.271]
 [ 46.045]
 [-1.364]
 [ -8.284]
 [-24.288]
 [-18.532]
 [-10.422]
 [ 29.142]
 [-30.316]
 [-40.319]]
Estimated PEst:
                                        0.000e+00
                                                    0.000e+00
                                                                0.000e+00
[[ 3.338e+01
               3.083e+00
                           0.000e+00
   0.000e+00
               0.000e+00
                                        0.000e+00]
                           0.000e+00
 [ 3.083e+00
               1.401e+01
                           0.000e+00
                                        0.000e+00
                                                    0.000e+00
                                                                 0.000e+00
                                        0.000e+00]
   0.000e+00
               0.000e+00
                           0.000e+00
               0.000e+00
 [ 0.000e+00
                            5.330e+00
                                      -1.880e-02
                                                    0.000e+00
                                                                 0.000e+00
   0.000e+00
               0.000e+00
                           0.000e+00
                                        0.000e+00]
 [ 0.000e+00
               0.000e+00 -1.880e-02
                                        5.551e+00
                                                                 0.000e+00
                                                    0.000e+00
   0.000e+00
               0.000e+00
                           0.000e+00
                                        0.000e+00]
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                                                    6.330e+00
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                                                                 8.811e+00
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   2.574e+01 -3.230e+00
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  -3.230e+00
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               0.000e+00
                           6.302e+00 -4.700e-02]
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                           0.000e+00
                                        0.000e+00
                                                    0.000e+00
                                                                0.000e+00
                                        8.525e+00]]
   0.000e+00
               0.000e+00 -4.700e-02
Iteration: 40
Estimated xEst:
[[-24.494]
 [ 46.713]
 [-1.664]
 [-7.596]
 [-24.288]
 [-18.532]
 [-10.422]
 [ 29.142]
 [-30.048]
 [-40.044]]
Estimated PEst:
          4.548
                                                                  0.
                                                                          0.
                                                                               ]
[[23.359]
                  0.
                          0.
                                  0.
                                          0.
                                                  0.
                                                          0.
 [ 4.548 11.404
                  0.
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                  4.996
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                                                 25.736 -3.23
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                                                 -3.23
                                                         11.453
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 [ 0.
                                  0.
                                                  0.
                                                          0.
                                                                  0.135
                                                                          7.456]]
           0.
                  0.
                          0.
Iteration: 45
Estimated xEst:
[[-22.506]
```

[46.12]

```
[-2.149]
 [-6.508]
 [-25.449]
 [-19.253]
 [-10.422]
 [ 29.142]
 [-30.048]
 [-40.044]]
Estimated PEst:
[[19.959]
           4.635
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                                0.
                                                                        0.
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 [ 4.635 10.589
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                    4.675
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 [ 0.
            0.
                    0.124
                             4.912
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 [ 0.
            0.
                                      4.985
                                              0.382
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 [ 0.
            0.
                    0.
                             0.
                                      0.382
                                              7.293
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                    0.
 [ 0.
            0.
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                                              0.
                                                      25.736 -3.23
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                                                      -3.23
                                                              11.453
 [ 0.
            0.
                    0.
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 [ 0.
            0.
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                                      0.
                                              0.
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                                                                0.
                                                                        5.303
                                                                                 0.1351
                             0.
                                                                0.
                                                                        0.135
 [ 0.
                                      0.
                                              0.
                                                       0.
                                                                                 7.456]]
Iteration: 50
Estimated xEst:
[[-22.954]
 [ 46.442]
 [-1.818]
 [ -5.888]
 [-24.035]
 [-19.202]
 [-12.438]
 [ 29.117]
 [-30.048]
 [-40.044]]
Estimated PEst:
[[16.906]
            4.387
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                                0.
                                                                        0.
                                                                                 0.
                                                                                       ]
 [ 4.387
            9.87
                    0.
                             0.
                                      0.
                                              0.
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 [ 0.
            0.
                    4.378
                             0.148
                                      0.
                                              0.
                                                       0.
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 [ 0.
            0.
                    0.148
                             4.64
                                      0.
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                                                       0.
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 [ 0.
            0.
                    0.
                             0.
                                      4.334
                                              0.388
                                                       0.
                                                                0.
                                                                        0.
                                                                                 0.
                                                                                       ]
                                      0.388
 [ 0.
            0.
                    0.
                             0.
                                              6.548
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 [ 0.
            0.
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                                              0.
                                                      19.261 -1.346
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                                                      -1.346 10.013
 [ 0.
            0.
                    0.
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                                              0.
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 [ 0.
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                             0.
                                              0.
                                                       0.
                                                                0.
                                                                        0.135
                                                                                 7.456]]
                    0.
Iteration: 55
Estimated xEst:
[[-29.965]
 [ 45.271]
 [-2.491]
 [-6.04]
 [-24.035]
 [-19.202]
 [-11.514]
 [ 29.264]
 [-30.048]
 [-40.044]]
Estimated PEst:
[[11.229
            3.548
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                                0.
                                                                        0.
                                                                                 0.
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 [ 3.548
            8.227
                                      0.
                                              0.
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                                                                        0.
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                             0.
 [ 0.
            0.
                    4.101
                             0.14
                                      0.
                                              0.
                                                       0.
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                                                                        0.
                                                                                 0.
                                                                                       ]
```

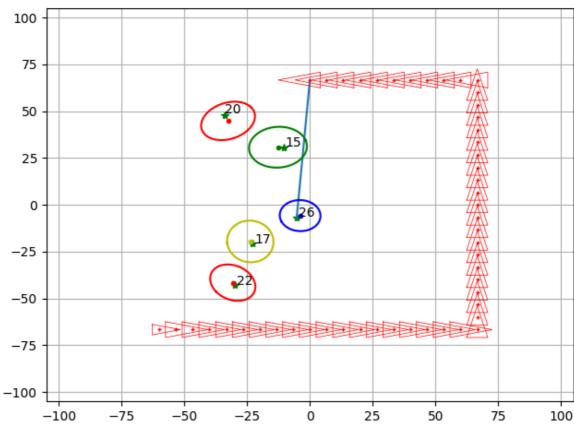
```
Γ0.
            0.
                    0.14
                             4.366
                                     0.
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                                                       0.
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                                                                                0.
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 [ 0.
                                     4.334
                                              0.388
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                                     0.388
                                              6.548
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                                                     15.151 -0.513
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                                                     -0.513
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                    0.
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                                     0.
                                                      0.
                                                                        0.135
                                                                                7.456]]
            0.
                    0.
                             0.
Iteration: 60
Estimated xEst:
[[-30.481]
 [ 45.575]
 [-2.764]
 [-5.883]
 [-24.035]
 [-19.202]
 [-11.514]
 [ 29.264]
 [-30.873]
 [-39.102]]
Estimated PEst:
[[ 9.87
            3.207
                    0.
                             0.
                                     0.
                                              0.
                                                      0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                      ]
 [ 3.207
            7.782
                    0.
                             0.
                                     0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
                                                                                      ]
 [ 0.
                    3.635
                             0.109
                                                               0.
                                                                                0.
            0.
                                     0.
                                              0.
                                                      0.
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 [ 0.
            0.
                    0.109
                             3.893
                                     0.
                                              0.
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 [ 0.
            0.
                    0.
                             0.
                                     4.334
                                              0.388
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 Γ0.
                                     0.388
                                              6.548
            0.
                    0.
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 [ 0.
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                    0.
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                                                     15.151 -0.513
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                                                               9.047
 [ 0.
            0.
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 [ 0.
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                                                                        4.593 -0.077]
                             0.
                                     0.
                                              0.
                                                      0.
                                                               0.
                                                                      -0.077
                                                                                6.715]]
 [ 0.
            0.
                    0.
Iteration: 65
Estimated xEst:
[[-31.347]
 [ 45.666]
 [-3.372]
 [-6.076]
 [-24.035]
 [-19.202]
 [-12.694]
 [ 30.588]
 [-31.185]
 [-39.827]]
Estimated PEst:
[[ 8.696
            2.847
                    0.
                             0.
                                     0.
                                              0.
                                                      0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                      ]
 [ 2.847
            7.356
                    0.
                             0.
                                     0.
                                              0.
                                                      0.
                                                               0.
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 [ 0.
                    3.442
                             0.087
                                     0.
                                              0.
            0.
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                    0.087
                             3.707
 [ 0.
            0.
                                     0.
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 [ 0.
                                     4.334
                                              0.388
            0.
                    0.
                             0.
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 [ 0.
            0.
                    0.
                             0.
                                     0.388
                                              6.548
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 [ 0.
            0.
                    0.
                             0.
                                     0.
                                              0.
                                                     10.349 -0.076
                                                                                0.
                                                                                      ]
 [ 0.
                                                     -0.076
                                                               7.605
            0.
                    0.
                             0.
                                     0.
                                              0.
                                                                        0.
                                                                                0.
                                                                                      ]
 [ 0.
            0.
                    0.
                             0.
                                     0.
                                              0.
                                                      0.
                                                               0.
                                                                        4.343 -0.1981
 [ 0.
                                     0.
                                              0.
                                                      0.
                                                               0.
                                                                      -0.198
                                                                                6.382]]
            0.
                    0.
                             0.
Iteration: 70
Estimated xEst:
```

[[-31.347] [45.666]

```
[-3.978]
 [-5.569]
 [-24.254]
 [-19.422]
 [-12.694]
 [ 30.588]
 [-31.339]
 [-40.033]]
Estimated PEst:
[[ 8.696
            2.847
                    0.
                             0.
                                     0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                       ]
 [ 2.847
           7.356
                    0.
                                      0.
                                              0.
                                                       0.
                                                               0.
                                                                                 0.
                                                                                       ]
                             0.
                                                                        0.
 Γ0.
            0.
                    3.122
                             0.036
                                     0.
                                              0.
                                                       0.
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                                                                                       1
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 [ 0.
            0.
                    0.036
                             3.403
                                     0.
                                              0.
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 Γ0.
            0.
                             0.
                                      3.864
                                              0.135
                    0.
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 [ 0.
            0.
                    0.
                             0.
                                     0.135
                                              5.875
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                                                               0.
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                                                                        0.
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                    0.
 [ 0.
            0.
                             0.
                                     0.
                                              0.
                                                     10.349 -0.076
                                                                        0.
                                                                                0.
                                                                                       ]
                                                     -0.076
                                                               7.605
 [ 0.
            0.
                    0.
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 [ 0.
            0.
                    0.
                                     0.
                                              0.
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                                                               0.
                                                                        4.15
                                                                               -0.3161
                             0.
                                                               0.
                                                                       -0.316
                                                                                6.065]]
 [ 0.
                                      0.
                                              0.
                                                       0.
Iteration: 75
Estimated xEst:
[[-31.347]
 [ 45.666]
 [-3.978]
 [-5.569]
 [-23.659]
 [-19.778]
 [-14.572]
 [ 30.167]
 [-31.067]
 [-40.616]]
Estimated PEst:
[[ 8.696
            2.847
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                       ]
   2.847
            7.356
                    0.
                             0.
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                                              0.
                                                       0.
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 [ 0.
            0.
                    3.122
                             0.036
                                     0.
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 [ 0.
            0.
                    0.036
                             3.403
                                     0.
                                              0.
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 [ 0.
            0.
                    0.
                             0.
                                      3.526 -0.067
                                                       0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                       ]
 [ 0.
            0.
                    0.
                             0.
                                     -0.067
                                              5.323
                                                       0.
                                                               0.
                                                                        0.
                                                                                 0.
                                                                                       ]
 [ 0.
            0.
                    0.
                             0.
                                     0.
                                              0.
                                                       7.862 -0.177
                                                                        0.
                                                                                 0.
                                                                                       ]
                                                               6.578
 [ 0.
            0.
                    0.
                             0.
                                      0.
                                              0.
                                                      -0.177
                                                                                 0.
                                                                                       ]
                                                       0.
                                                                        3.997 -0.424]
 [ 0.
            0.
                    0.
                             0.
                                     0.
                                              0.
                                                               0.
 [ 0.
            0.
                             0.
                                              0.
                                                       0.
                                                               0.
                                                                       -0.424
                                                                                5.768]]
                    0.
Iteration: 80
Estimated xEst:
[[-31.46]
 [ 45.862]
 [-3.914]
 [-5.788]
 [-23.659]
 [-19.778]
 [-14.572]
 [ 30.167]
 [-31.247]
 [-40.555]]
Estimated PEst:
[[ 7.574
            2.301
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                       ]
                                                                                       ]
 [ 2.301
            6.845
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                               0.
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 [ 0.
            0.
                    3.012 -0.008
                                     0.
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```

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Γ0.
           0.
                   -0.008
                            3.279
                                     0.
                                             0.
                                                      0.
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 [ 0.
                                     3.526 -0.067
                                                                                     ]
           0.
                    0.
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 [ 0.
                                    -0.067
                                             5.323
           0.
                    0.
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 [ 0.
           0.
                    0.
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                                             0.
                                                      7.862 -0.177
                                                                               0.
                                                                                     ]
                                                     -0.177
                                                              6.578
 [ 0.
           0.
                    0.
                            0.
                                     0.
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                                                                                     ]
                                                      0.
                                                               0.
 [ 0.
            0.
                    0.
                            0.
                                     0.
                                             0.
                                                                       3.668 -0.662]
 [ 0.
                                     0.
                                             0.
                                                      0.
                                                               0.
                                                                      -0.662
                                                                               5.011]]
                    0.
                             0.
Iteration: 85
Estimated xEst:
[[-31.55]
 [ 45.779]
 [-4.126]
 [ -5.65 ]
 [-23.659]
 [-19.778]
 [-14.572]
 [ 30.167]
 [-31.009]
 [-41.484]]
Estimated PEst:
[[ 6.035
           1.54
                    0.
                            0.
                                     0.
                                             0.
                                                      0.
                                                               0.
                                                                       0.
                                                                               0.
                                                                                      ]
 [ 1.54
           5.895
                    0.
                            0.
                                     0.
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                                                      0.
                                                               0.
                                                                       0.
                                                                                      ]
 [ 0.
                    2.917 -0.04
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 Γ0.
           0.
                   -0.04
                            3.145
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                                     3.526 -0.067
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 Γ0.
                                    -0.067
                                             5.323
           0.
                    0.
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                                                      7.862 -0.177
 [ 0.
           0.
                    0.
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                                                     -0.177
 [ 0.
           0.
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                                             0.
                                                              6.578
                                                                       0.
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 [ 0.
           0.
                    0.
                            0.
                                     0.
                                             0.
                                                      0.
                                                               0.
                                                                       3.503 - 0.756
 [ 0.
            0.
                            0.
                                     0.
                                             0.
                                                      0.
                                                               0.
                                                                      -0.756
                                                                               4.589]]
                    0.
Iteration: 90
Estimated xEst:
[[-31.681]
 [ 46.255]
 [-4.126]
 [ -5.65 ]
 [-23.659]
 [-19.778]
 [-13.957]
 [ 31.454]
 [-31.244]
 [-41.599]]
Estimated PEst:
[[ 5.487
           1.284
                    0.
                            0.
                                     0.
                                             0.
                                                      0.
                                                               0.
                                                                       0.
                                                                               0.
                                                                                      ]
 [ 1.284
           5.452
                    0.
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            0.
                    2.917 -0.04
                                     0.
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                            3.145
 ΙΟ.
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                                     3.526 -0.067
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           0.
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                                    -0.067
                                             5.323
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 [ 0.
           0.
                    0.
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                                             0.
                                                      6.191
                                                              0.013
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 [ 0.
                            0.
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                                                              5.313
           0.
                    0.
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 [ 0.
            0.
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                                                                       3.368 - 0.8
                                                                                     1
 [ 0.
                                     0.
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                                                               0.
                                                                      -0.8
                                                                               4.188]]
           0.
                    0.
                            0.
Iteration: 95
Estimated xEst:
[[-31.681]
 [ 46.255]
```

```
[-4.176]
  -5.824]
 [-23.734]
 [-19.577]
 [-12.704]
 [ 30.759]
 [-30.888]
 [-42.009]]
Estimated PEst:
[[ 5.487
           1.284
                    0.
  1.284
           5.452
                    0.
                                             0.
                                                                                     ]
                            0.
                                     0.
                                                      0.
                                                              0.
                                                                               0.
   0.
           0.
                    2.732 -0.059
                                     0.
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                                                      0.
                                                              0.
   0.
           0.
                   -0.059
                            2.875
                                     0.
                                             0.
                                                      0.
   0.
           0.
                    0.
                            0.
                                     3.421 -0.114
   0.
           0.
                    0.
                            0.
                                    -0.114
                                             4.953
                                                     0.
           0.
                            0.
                                                      5.317
                                                              0.232
   0.
                    0.
                                     0.
                                             0.
                                                     0.232
                                                              4.757
   0.
           0.
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                    0.
                                                                      0.
   0.
           0.
                    0.
                            0.
                                     0.
                                             0.
                                                      0.
                                                              0.
                                                                       3.307 -0.7981
                                     0.
                                             0.
                                                              0.
                                                                     -0.798
                                                                               3.984]]
 [ 0.
                    0.
                                                      0.
```



Thinking about it (1)

Having completed these trials, you will be able to **answer the following questions**:

In the **one landmark** case:

• Discuss the evolution of the variables **xEst** and **Pest**, including their dimensions.

In this scenario, the xEst (estimated position of the landmark) changes slowly, with the difference between successive iterations becoming smaller as the process continues. However, the PPest (uncertainty of xEst) consistently decreases, as each iteration reduces the associated uncertainty. Over time, with each additional reading, the uncertainty diminishes until it reaches a point where the difference becomes minimal and the uncertainty approaches a very small value.

In the **five landmarks** case:

• Why and how the content of the variables **xEst** and **Pest** has change? Discuss their size.

Both variables increase as the number of landmarks observed rises. Each time a new landmark is observed, it is added to the data. Consequently, xEst expands by one row, and PPest grows by an additional row and column. Ultimately, the size of xEst will be the number of landmarks by 1, while PPest will be a square matrix with dimensions corresponding to the number of landmarks.

• What structure does the matrix of covariances have? Is there any kind of correlation among the observations of different landmarks?

It is a matrix where each element is itself a matrix, with the matrices corresponding to each landmark placed along the diagonal. Therefore, the answer is no; there is no correlation between observations of different landmarks. Each observation remains independent as long as they pertain to distinct landmarks.

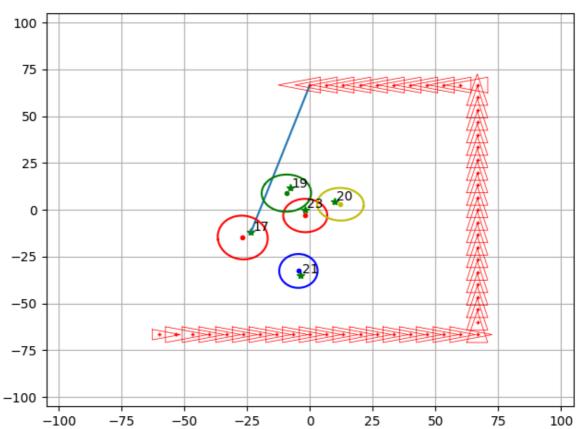
Getting performance results

As is normal, the contracting company requires some information about how well our EFK implementation performs. For that, your colleagues have implemented a logger, which is meant to store some information each loop regarding the method performance and plot it at the end of its execution. **Execute the following code cells and take a look at that plots!**

```
def log(self, k: int, robot: EFKMappingRobot, Map: np.ndarray):
    """ Computes relevant info about the error and covariances.
        It is called once per loop in the demo.
        Aras:
            k: Number of iteration we are at. Range: [0, n steps)
            robot:
            Map:
    .....
    for idx in range(self.n features):
        tid = robot.MappedLandmarks[idx,0]
        if tid <= -1:
            self.log error[k,idx]= np.inf
            self.log det[k,idx]=np.inf
        else:
            self.log det[k,idx] = np.linalg.det(robot.PEst[tid:tid+2,
            self.log error[k,idx] = np.sqrt(np.sum((robot.xEst[tid:ti
def plot(self):
    """ Plot all relevant figures. It is called at the end of the dem
    fig1 , ax1 =plt.subplots(1, 1, sharex=True)
    fig2 , ax2 =plt.subplots(1, 1, sharex=True)
    fig2.tight layout()
    fig1.tight layout()
    df1 = pd.DataFrame(data= self.log error, columns = ['Landmark {}'
    ax1.set title('Error between map and est')
    df1.plot(ax = ax1)
    df2 = pd.DataFrame(data=np.log(self.log det), columns=['Landmark
    ax2.set title('Det. of covar.')
    df2.plot(ax = ax2)
```

```
In [57]:
        #mode = 'step by step'
         mode = 'visualize_process'
         #mode = 'non stop'
         # WORLD MAP
         # Num features/landmarks considered within the map
         nLandmarks = 5
         # Generation of the map
         MapSize = 100
         Map = MapSize*random.rand(2,nLandmarks)-MapSize/2
         # ROBOT
         # Covariances for our very bad&expensive sensor (in the system <d,theta>)
         Sigma r = 8.0
         Sigma theta = 7*np.pi/180
         # Initial robot pose
         xVehicleTrue = np.vstack([-MapSize/1.5, -MapSize/1.5, 0.]) # We know the
         robot = EFKMappingRobot(xVehicleTrue, Sigma r, Sigma theta, nLandmarks)
         nSteps=100
         logger = Logger(n features=nLandmarks, n steps=nSteps)
         demo ekf mapping(robot,
                           Map,
                           nLandmarks,
                           logger=logger,
```





```
Iteration: 0
Estimated xEst:
[[ 0.625]
 [-19.166]]
Estimated PEst:
[[ 74.927 -14.713]
 [-14.713 83.81]]
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Iteration: 5
Estimated xEst:
[[-3.305]
[-9.669]
 [ 4.078]
 [-32.928]
 [ 16.441]
 [ 3.747]
 [-2.169]
 [ 1.917]]
Estimated PEst:
[[ 37.051
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Iteration: 10
Estimated xEst:
[[ -5.468]
 [-5.344]
 [ 4.078]
 [-32.928]
 [ 16.441]
 Γ
  3.7471
 [ -3.468]
 [ 8.12 ]
 [-27.512]
 [-15.832]]
Estimated PEst:
[[ 22.683 -2.224
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Iteration: 15
Estimated xEst:
[[ -1.883]
[-4.645]
 [-1.837]
 [-31.703]
 [ 17.238]
 [6.006]
 [ -3.468]
 [ 8.12 ]
 [-27.512]
 [-15.832]]
Estimated PEst:
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[[ 16.506 -1.109
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Iteration: 20
Estimated xEst:
[[ -4.321]
[ -3.185]
 [ -3.508]
 [-31.24]
 [ 17.238]
 [6.006]
 [ -4.88 ]
 [10.105]
 [-27.512]
 [-15.832]
Estimated PEst:
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[[ 10.589 -0.458
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Iteration: 25
Estimated xEst:
[[ -5.833]
[-1.876]
 [ -3.508]
 [-31.24]
 [ 17.238]
 [6.006]
 [-5.274]
 [ 9.295]
 [-25.01]
 [-12.991]
Estimated PEst:
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[[ 9.164 -0.304
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Iteration: 30
Estimated xEst:
[[-5.018]
[ -3.344]
 [ -3.508]
 [-31.24]
 [ 14.097]
 [6.414]
 [ -3.95 ]
 [ 9.049]
 [-25.01]
 [-12.991]]
Estimated PEst:
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Iteration: 35
Estimated xEst:
[[-3.034]
 [-4.528]
 [-3.964]
 [-31.942]
 [ 10.295]
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 [ -3.95 ]
   9.049]
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 [-25.01]
 [-12.991]]
Estimated PEst:
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Iteration: 40
Estimated xEst:
[[ -3.034]
 [-4.528]
 [ -3.487]
 [-30.889]
 [ 11.81 ]
 [6.044]
 [ -5.16 ]
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    9.215]
 [-25.792]
 [-13.097]]
Estimated PEst:
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Iteration: 45
Estimated xEst:
[[ -3.825]
 [-4.913]
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```
[ -3.099]
 [-30.365]
 [ 11.81 ]
    6.044]
 [ -5.16 ]
    9.215]
 [-28.38]
 [-12.982]]
Estimated PEst:
[[ 5.047
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Iteration: 50
Estimated xEst:
[[ -3.825]
 [-4.913]
 [-3.038]
 [-31.624]
 [ 15.678]
    6.826]
 [-6.411]
    8.736]
 [-28.38]
 [-12.982]]
Estimated PEst:
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                                                                        1.969 11.556]]
Iteration: 55
Estimated xEst:
[[ -3.825]
 [-4.913]
 [-3.038]
 [-31.624]
 [ 13.623]
 [
    5.188]
 [-8.087]
 [ 10.018]
 [-27.704]
 [-13.562]]
Estimated PEst:
[[ 5.047
            0.315
                    0.
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                                     0.
                                              0.
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            5.044
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            0.
                    2.898
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                             0.
Iteration: 60
Estimated xEst:
[[ -2.71 ]
 [ -3.54 ]
 [-3.517]
 [-32.214]
 [ 14.442]
 [
   4.875]
 [-8.087]
 [10.018]
 [-27.704]
 [-13.562]]
Estimated PEst:
[[ 4.08
            0.21
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                                              0.
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 [ 0.21
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                    0.
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                             0.364
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                                                                       1.656 10.609]]
                    0.
Iteration: 65
Estimated xEst:
[[ -2.71 ]
 [ -3.54 ]
 [-4.527]
 [-32.354]
 [ 14.173]
    4.859]
 [ -8.77 ]
 [ 10.519]
 [-27.233]
 [-13.392]]
Estimated PEst:
[[ 4.08
            0.21
                    0.
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                                              0.
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 [ 0.21
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                    0.306
                             4.397
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                                     7.295 -0.179
            0.
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 [ 0.
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                    0.
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                                    -0.179
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            0.
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                                                      5.627
                                                               0.238
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                                                                                1.2371
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                                              0.
                                                      0.
                                                               0.
                                                                       1.237
                                                                                9.705]]
            0.
                    0.
                             0.
Iteration: 70
Estimated xEst:
```

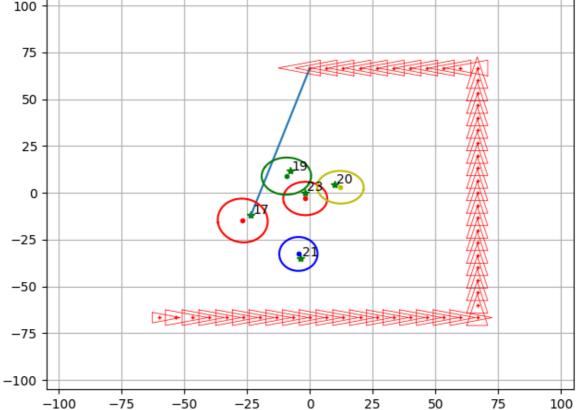
[[-2.163] [-3.759]

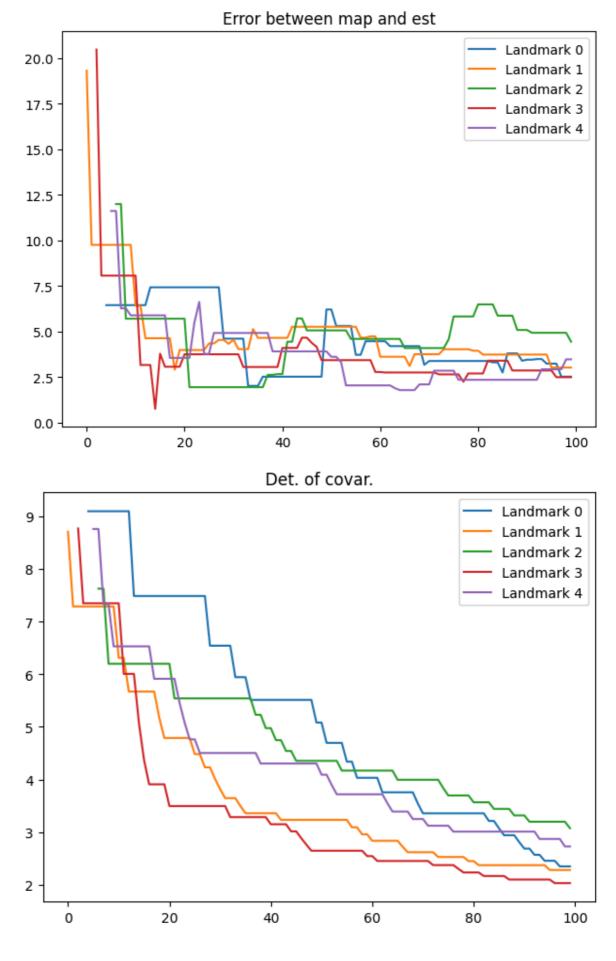
```
[-4.527]
 [-32.354]
 [ 13.326]
    4.969]
 [-9.187]
 [ 10.432]
 [-27.233]
 [-13.392]]
Estimated PEst:
[[ 3.629
            0.134
                    0.
                             0.
                                     0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                       ]
 [ 0.134
            3.783
                    0.
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 Γ0.
            0.
                    2.661
                             0.306
                                     0.
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 [ 0.
            0.
                    0.306
                             4.397
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 Γ0.
            0.
                             0.
                                      5.897 -0.06
                    0.
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 [ 0.
            0.
                    0.
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                                    -0.06
                                              4.869
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                    0.
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                                                       5.177
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                                                      0.178
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 [ 0.
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                    0.
                             0.
                                     0.
                                              0.
                                                      0.
                                                               0.
                                                                        5.754
                                                                                1.2371
                                                               0.
                                                                        1.237
                                                                                9.705]]
 [ 0.
                                     0.
                                              0.
                                                       0.
Iteration: 75
Estimated xEst:
[[-2.153]
 [-4.034]
 [-4.644]
 [-32.503]
 [ 13.326]
    4.969]
 [-9.005]
    9.442]
 [-28.045]
 [-15.412]]
Estimated PEst:
[[ 3.458
            0.084
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
                                                                                0.
                                                                                       ]
 [ 0.084
            3.623
                    0.
                             0.
                                      0.
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                                                       0.
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 [ 0.
                    2.581
            0.
                             0.233
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                                                                                       1
 [ 0.
                    0.233
            0.
                             4.179
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 [ 0.
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                                    -0.06
                                              4.869
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                                                                        4.957
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 [ 0.
            0.
                    0.
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                                              0.
                                                       0.
                                                               0.
                                                                        0.521
                                                                                8.184]]
Iteration: 80
Estimated xEst:
[[ -2.17 ]
 [-3.952]
 [-4.721]
 [-32.48]
 [ 13.326]
 [
    4.969]
 [-8.801]
    9.8971
 ſ
 [-28.296]
 [-16.143]]
Estimated PEst:
[[ 3.328
            0.027
                    0.
                             0.
                                      0.
                                              0.
                                                       0.
                                                               0.
                                                                        0.
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 [ 0.027
            3.478
                    0.
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 [ 0.
            0.
                    2.46
                             0.105
                                     0.
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Γ0.
            0.
                    0.105
                             3.795
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 [ 0.
                                     5.897 -0.06
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            0.
                    0.
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                                                                       4.688
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 [ 0.
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                                     0.
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                                                               0.
                                                                       0.261
                                                                                7.565]]
                    0.
                             0.
Iteration: 85
Estimated xEst:
[[ -1.763]
 [ -3.747]
 [-4.454]
 [-31.666]
 [ 12.733]
 [
    3.847]
 [-8.801]
    9.897]
 [
 [-28.027]
 [-15.506]]
Estimated PEst:
[[ 3.21 -0.018
                    0.
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                                     0.
                                              0.
                                                      0.
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 [-0.018 3.338
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                    2.412
                             0.057
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                    0.
Iteration: 90
Estimated xEst:
[[ -1.763]
 [ -3.747]
 [-4.617]
 [-32.268]
 [ 13.158]
 [
    2.843]
 [-8.801]
 [
    9.897]
 [-27.016]
 [-15.453]]
Estimated PEst:
[[ 3.21
         -0.018
                    0.
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 [-0.018
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            0.
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Iteration: 95
Estimated xEst:
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[[-1.84] [-3.036]

```
[-4.617]
 [-32.268]
 [ 13.097]
    3.28 ]
 [-9.186]
    9.444]
 [-26.94]
 [-15.31]]
Estimated PEst:
[[ 3.081 -0.022
                    0.
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 [-0.022
           3.173
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           0.
                    0.023
                            3.443
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                                     3.648 -0.061
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                                    -0.061
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   75
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Thinking about it (2)

Having taken a look at the logger and its output, you will be able to **answer the following questions**:

• What information is shown in the figures produced by the logger?

The first plot illustrates the error between the actual position of the landmark and the robot's estimated position. The second plot shows the determinant of the covariance, which represents the uncertainty. In both cases, we observe that over time, the error diminishes.

• The information about the error and the determinant of the covariance is provided for first time at different iterations of the algorithm for each landmark. Is that an error? Why is this happening?

No, this is not an error. It occurs because not all landmarks are observed in the first iteration. Initially, only the landmarks that are visible are included. As the robot moves forward and detects new landmarks, these are added, and that's when the error and determinant calculations begin.

 The error associated to each landmark not always decreases with new observations. Why could this happen?

This happens because once a landmark is observed, it may not be detected in all subsequent iterations. Sometimes, it may not be observed again for a period of time. As a result, while it is not visible, the error stays constant until the landmark is observed again, at which point the error decreases.

• On the contrary, the determinant of the covariance matrix associated to each landmark always decreases when new observations are available. Is this an error? Why?

With every new observation, the error reduces. When it doesn't decrease, it's because the landmark hasn't been observed again in that iteration. Therefore, this is correct, as more observations lead to a decrease in the uncertainty of the measurements.