

# Project: Part 4

24-677 Special Topics: Modern Control - Theory and Design

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**Due: Nov 28, 2023, 11:59 pm**

# Exercise 1

$$\text{Given: } X_{t+1} = X_t + \delta_t (\dot{x}_t \cos \psi_t - \dot{y}_t \sin \psi_t) + w_t^x$$

$$Y_{t+1} = Y_t + \delta_t (\dot{x}_t \sin \psi_t + \dot{y}_t \cos \psi_t) + w_t^y$$

$$\psi_{t+1} = \psi_t + \delta_t \dot{\psi}_t + w_t^\psi$$

$$x_t = \begin{bmatrix} X_t \\ Y_t \\ \psi_t \\ m_x^1 \\ m_y^1 \\ m_x^2 \\ m_y^2 \\ \vdots \\ m_x^n \\ m_y^n \end{bmatrix} \quad \begin{array}{l} \text{robot's pose} \\ \\ \text{landmark} \end{array}$$

$$y_t = \begin{bmatrix} \|m^1 - p_t\| \\ \vdots \\ \|m^n - p_t\| \\ \text{atan2}(m_y^1 - Y_t, m_x^1 - X_t) - \psi_t \\ \vdots \\ \text{atan2}(m_y^n - Y_t, m_x^n - X_t) - \psi_t \end{bmatrix} + \begin{bmatrix} v_t^1, \text{distance} \\ \vdots \\ v_t^n, \text{distance} \\ v_t^1, \text{bearing} \\ \vdots \\ v_t^n, \text{bearing} \end{bmatrix}$$

Find: Derive  $F_t$  and  $H_t$  for EKF SLAM to estimate the vehicle states  $X, Y, \psi$  and feature positions  $m^i = [m_x^i \ m_y^i]^T$  simultaneously.

$$\text{Solution: } F_t = \frac{\partial f}{\partial x} \bigg|_{\hat{x}_{t-1|t-1}, u_t}, \quad H_t = \frac{\partial h}{\partial x} \bigg|_{\hat{x}_{t-1|t-1}}$$

$$X_t = f(x_{t-1}, u_t) + w_t^x \rightarrow f(x_{t-1}, u_t) = X_{t-1} + \delta_{t-1} (\dot{x}_t \cos \psi_{t-1} - \dot{y}_t \sin \psi_{t-1})$$

$$Y_t = f(y_{t-1}, u_t) + w_t^y \rightarrow f(y_{t-1}, u_t) = Y_{t-1} + \delta_{t-1} (\dot{x}_t \sin \psi_{t-1} + \dot{y}_t \cos \psi_{t-1})$$

$$\psi_t = f(\psi_{t-1}, u_t) + w_t^\psi \rightarrow f(\psi_{t-1}, u_t) = \psi_{t-1} + \delta_{t-1} \dot{\psi}_{t-1}$$

$$\rightarrow F_t = \frac{\partial f}{\partial x} \bigg|_{\hat{x}_{t-1|t-1}, u_t}$$

$$F_t = \begin{bmatrix} 1 & 0 & \delta_{t-1} (-\dot{x}_t \sin \psi_{t-1} - \dot{y}_t \cos \psi_{t-1}) & & \\ 0 & 1 & \delta_{t-1} (\dot{x}_t \cos \psi_{t-1} - \dot{y}_t \sin \psi_{t-1}) & & 0_{3 \times 2n} \\ 0 & 0 & 1 & & \\ \hline & & 0_{n \times 3} & I_{n \times 2n} & \end{bmatrix} \quad \# F_t$$

$$y_t = \begin{bmatrix} \|m^i - p_t\| \\ \vdots \\ \|m^n - p_t\| \\ \text{atan2}(m_y^i - Y_t, m_x^i - X_t) - \psi_t \\ \vdots \\ \text{atan2}(m_y^n - Y_t, m_x^n - X_t) - \psi_t \end{bmatrix} + \begin{bmatrix} \mathcal{V}_t^i, \text{distance} \\ \vdots \\ \mathcal{V}_t^n, \text{distance} \\ \mathcal{V}_t^i, \text{bearing} \\ \vdots \\ \mathcal{V}_t^n, \text{bearing} \end{bmatrix}, \quad \begin{aligned} H_t &= \frac{\partial h}{\partial x} \Big|_{x_t | t-1} \\ \frac{\partial}{\partial x}(|x|) &= \frac{x}{|x|} \\ \frac{\partial}{\partial x}(\arctan x) &= \frac{1}{1+x^2} \\ H_t &\in \mathbb{R}^{2n \times (2n+3)} \end{aligned}$$

$$H_t = \begin{bmatrix} \frac{-(m_x^i - X_t)}{\sqrt{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2}} & \frac{-(m_y^i - Y_t)}{\sqrt{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2}} & 0 & \frac{m_x^i - X_t}{\sqrt{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2}} & \frac{m_y^i - Y_t}{\sqrt{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2}} & 0 & 0 & 0 & \dots \\ \frac{-(m_x^n - X_t)}{\sqrt{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2}} & \frac{-(m_y^n - Y_t)}{\sqrt{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2}} & 0 & 0 & 0 & \frac{0}{\sqrt{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2}} & \frac{0}{\sqrt{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2}} & 0 & \dots \\ \vdots & \vdots & 0 & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{-(m_x^i - X_t)}{\sqrt{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2}} & \frac{-(m_y^i - Y_t)}{\sqrt{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2}} & 0 & \vdots & \vdots & \vdots & \vdots & \frac{m_x^n - X_t}{\sqrt{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2}} & \frac{m_y^n - Y_t}{\sqrt{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2}} \\ \frac{m_y^i - Y_t}{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2} & \frac{-(m_x^i - X_t)}{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2} & -1 & \frac{-(m_y^i - Y_t)}{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2} & \frac{m_x^i - X_t}{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2} & 0 & 0 & 0 & \dots \\ \frac{m_y^n - Y_t}{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2} & \frac{-(m_x^n - X_t)}{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2} & -1 & 0 & 0 & \frac{-(m_y^n - Y_t)}{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2} & \frac{m_x^n - X_t}{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2} & 0 & \dots \\ \vdots & \vdots & -1 & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{m_y^i - Y_t}{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2} & \frac{-(m_x^i - X_t)}{(m_x^i - X_t)^2 + (m_y^i - Y_t)^2} & -1 & \vdots & \vdots & \vdots & \vdots & \frac{-(m_y^n - Y_t)}{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2} & \frac{m_x^n - X_t}{(m_x^n - X_t)^2 + (m_y^n - Y_t)^2} \end{bmatrix}$$

#  $H_t$

## Exercise 2.

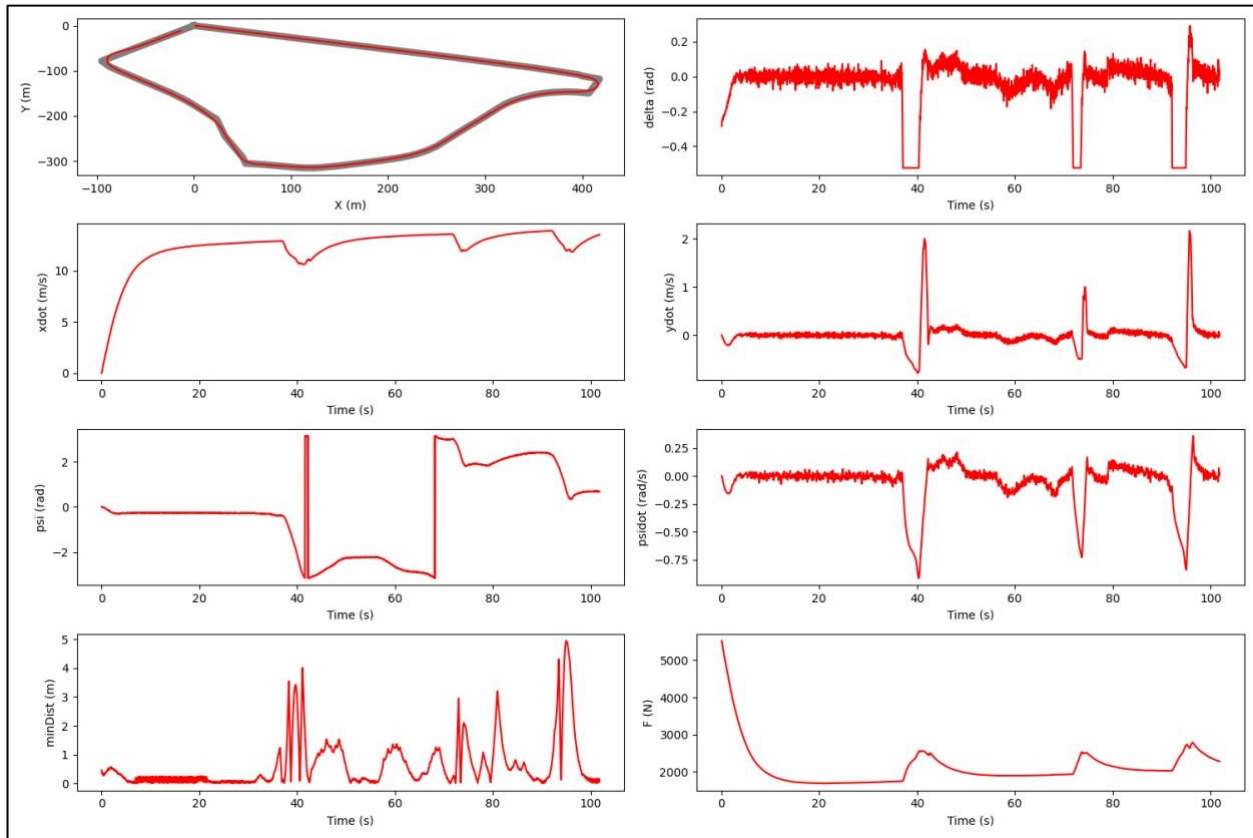


Figure 1. The final completion plots.

```
Evaluating...
Score for completing the loop: 30.0/30.0
Score for average distance: 30.0/30.0
Score for maximum distance: 30.0/30.0
Your time is 101.85600000000001
Your total score is : 100.0/100.0
total steps: 101856
maxMinDist: 4.942361096716563
avgMinDist: 0.636678165232065
INFO: 'main' controller exited successfully.
```

Figure 2. The Webots terminal output for completion time.

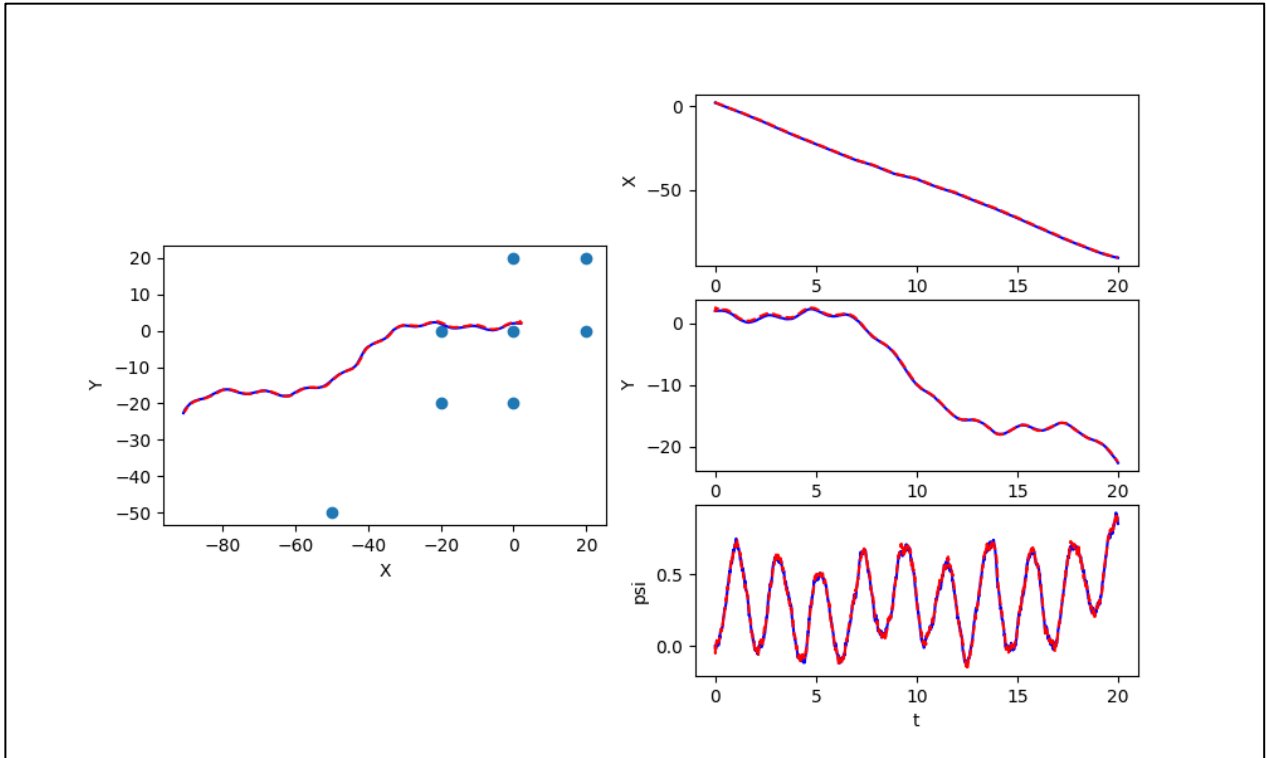
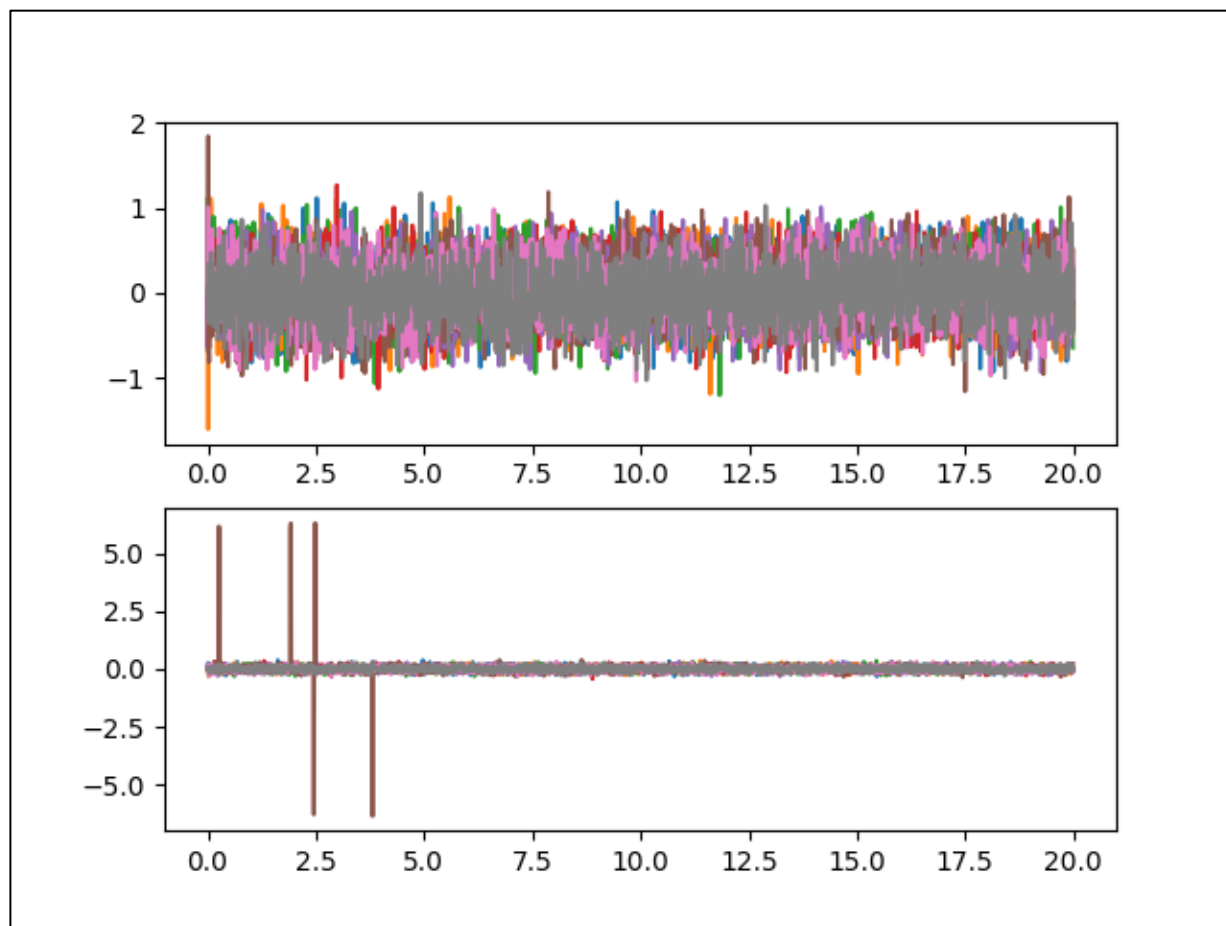


Figure 3. Plots from the `efk_slam.py` test script.



*Figure 4. Plots from the `efk_slam.py` test script.*