

Universidade Federal de Minas Gerais
Escola de Engenharia
Programa de Pós-Graduação em Engenharia Elétrica
Laboratório de Modelagem, Análise e Controle de Sistemas Não-Lineares

SENSOR FUSION FOR IRREGULAR SAMPLED SYSTEMS

Taiguara Melo Tupinambás

Dissertação apresentada ao Programa de Pós-Graduação em Engenharia Elétrica da Universidade Federal de Minas Gerais como requisito parcial para a obtenção do grau de Mestre em Engenharia Elétrica

Orientador: Prof. Dr. Bruno Otávio Soares Teixeira

Co-Orientador: Prof. Dr. Leonardo Antônio Borges Tôrres

Belo Horizonte - MG

2018

Contents

1	Introduction	2
1.1	<i>Motivations</i>	2
1.2	<i>Problem Formulation</i>	2
1.3	<i>Objectives</i>	2
1.4	<i>Thesis Structure</i>	2
2	Literature Review	3
2.1	<i>Multi-Sensor Sytems</i>	3
2.2	<i>Irregular Sampled Systems</i>	3
2.3	<i>State Estimation Under Irregular Sampling</i>	3
2.3.1	Known Measurement Instance	3
2.3.2	Unknown Measurement Instance	3
3	Material and Methods	4
3.1	<i>Unscented Kalman Filter</i>	4
3.2	<i>Estimation With Timestamp</i>	4
3.3	<i>Estimation Without Timestamp</i>	4
4	Results	5
4.1	<i>Unicycle Position Estimation</i>	5
4.1.1	Measurement Signal-to-Noise Ratio Variation	5
4.1.2	Average Sampling Rate Variation	5
4.1.3	Regular and Average Irregular Time Interval Relation Variation	5
5	Conclusion	6
	Bibliography	7

1 Introduction

1.1 *Motivations*

Nature has learned to merge multiple information from several sources a long time ago, in order to have a better perception of the environment. Animals combine signals received by different senses, such as sight, hearing, smell, taste and touch to recognize the surroundings. Plants have an analogous sensory system, used to water consumption modulation, leaf-colour changes or structure bending towards the light, for instance. Throughout history evolution has led to highly complex and efficient multi-sensor systems in living beings. Nowadays information fusion is studied in many fields of science, as a way of exploiting information from multiple sources to achieve better outcomes in comparison to those obtained if any of these sources were used separately (??).

1.2 *Problem Formulation*

Apresentação matemática do problema, de forma ampla. Descrever as premissas adotadas.

1.3 *Objectives*

1 frase para o objetivo geral Objetivos específicos

1.4 *Thesis Structure*

2 Literature Review

2.1 Multi-Sensor Systems

2.2 Irregular Sampled Systems

2.3 State Estimation Under Irregular Sampling

2.3.1 Known Measurement Instance

2.3.2 Unknown Measurement Instance

3 Material and Methods

3.1 Unscented Kalman Filter

3.2 Estimation With Timestamp

3.3 Estimation Without Timestamp

4 Results

4.1 *Unicycle Position Estimation*

4.1.1 Measurement Signal-to-Noise Ratio Variation

4.1.2 Average Sampling Rate Variation

4.1.3 Regular and Average Irregular Time Interval Relation Variation

5 Conclusion

Bibliography

- ANXI, Y. et al. A Unified Out-of-sequence Measurements Filter. In: *IEE International Radar Conference*. [S.l.: s.n.], 2005. v. 00, n. C. Nenhuma citação no texto.
- BAR-SHALOM, Y. Update with out-of-sequence measurements in tracking: Exact solution. *Proceedings of SPIE*, v. 4048, n. 3, p. 769–778, 2000. Nenhuma citação no texto.
- BAR-SHALOM, Y.; Rong Li, X.; KIRUBARAJAN, T. *Estimation with Applications to Tracking and Navigation: Theory Algorithms and Software*. [S.l.]: John Wiley & Sons, Inc, 2001. 548 p. Nenhuma citação no texto.
- FATEHI, A.; HUANG, B. Kalman filtering approach to multi-rate information fusion in the presence of irregular sampling rate and variable measurement delay. *Journal of Process Control*, Elsevier Ltd, v. 53, p. 15–25, 2017. Nenhuma citação no texto.
- GOPALAKRISHNAN, A.; KAISARE, N. S.; NARASIMHAN, S. Incorporating delayed and infrequent measurements in Extended Kalman Filter based nonlinear state estimation. *Journal of Process Control*, v. 21, p. 119–129, 2010. Nenhuma citação no texto.
- HALL, D. L.; LLINAS, J. An introduction to multisensor data fusion. *Proceedings of the IEEE*, v. 85, n. 1, p. 6–23, 1997. Nenhuma citação no texto.
- JING, Z.; PAN, H.; QIN, Y. Current progress of information fusion in China. *Chinese Science Bulletin*, v. 58, n. 36, p. 4533–4540, dec 2013. Nenhuma citação no texto.
- JULIER, S. J.; UHLMANN, J. K. Fusion of time delayed measurements with uncertain time delays. In: *Proceedings of the 2005 American Control Conference*. [S.l.: s.n.], 2005. p. 4028–4033. Nenhuma citação no texto.
- KAWAGUCHI, T.; INOUE, M.; ADACHI, S. State Estimation under Lebesgue Sampling and an Approach to Event-Triggered Control. *SICE Journal of Control, Measurement, and System Integration*, v. 10, n. 3, p. 259–265, 2017. Nenhuma citação no texto.
- KHALEGHI, B. et al. Multisensor data fusion: A review of the state-of-the-art. *Information Fusion*, Elsevier B.V., v. 14, n. 1, p. 28–44, 2013. Nenhuma citação no texto.
- LI, W.; SHAH, S. L.; XIAO, D. Kalman Filters for Non-Uniformly Sampled Multirate Systems. In: *IFAC Proceedings Volumes*. [S.l.]: IFAC, 2005. v. 38, n. 1, p. 99–104. Nenhuma citação no texto.
- LIANG, Y.; CHEN, T.; PAN, Q. Multi-rate optimal state estimation. *International Journal of Control*, v. 82, n. 11, p. 2059–2076, 2009. Nenhuma citação no texto.
- LIU, Q. et al. A survey of event-based strategies on control and estimation. *Systems Science and Control Engineering*, v. 2, n. 1, p. 90–97, dec 2014. Nenhuma citação no texto.
- MICHELI, M.; JORDAN, M. I. Random sampling of a continuous-time stochastic dynamical system. In: *Proc. of the 15th International Symposium on the Mathematical Theory of Networks and Systems*. [S.l.: s.n.], 2002. p. 1–15. Nenhuma citação no texto.

MOAYEDI, M.; FOO, Y. K.; SOH, Y. C. Filtering for networked control systems with single/multiple measurement packets subject to multiple-step measurement delays and multiple packet dropouts. *International Journal of Systems Science*, v. 42, n. 3, p. 335–348, 2011. Nenhuma citação no texto.

PEÑARROCHA, I.; SANCHIS, R.; ROMERO, J. A. State estimator for multisensor systems with irregular sampling and time-varying delays. *International Journal of Systems Science*, v. 43, n. 8, p. 1441–1453, 2012. Nenhuma citação no texto.

SCHENATO, L. et al. Foundations of Control and Estimation Over Lossy Networks. *Proceedings of the IEEE*, v. 95, n. 1, p. 163–187, jan 2007. Nenhuma citação no texto.

SHENG, J.; CHEN, T.; SHAH, S. L. Generalized predictive control for non-uniformly sampled systems. *Journal of Process Control*, v. 12, p. 875–885, 2002. Nenhuma citação no texto.

TEIXEIRA, B. O. S. *Constrained state estimation for linear and nonlinear dynamic systems*. Tese (Doutorado) — Universidade Federal de Minas Gerais, 2008. Nenhuma citação no texto.

WILLNER, D.; CHANG, C. B.; DUNN, K. P. Kalman filter algorithms for a multi-sensor system. In: *IEEE Conference on Decision and Control including the 15th Symposium on Adaptive Processes*. [S.l.: s.n.], 1976. v. 15, p. 570–574. Nenhuma citação no texto.

XUE-BO, J.; JING-JING, D.; JIA, B. Target Tracking of a Linear Time Invariant System Under Irregular Sampling. *International Journal of Advanced Robotic Systems*, v. 9, 2012. Disponível em: <http://journals.sagepub.com/doi/pdf/10.5772/54471>. Nenhuma citação no texto.

YAN, L. et al. State estimation for a kind of non-uniform sampling dynamic system. *International Journal of Systems Science*, v. 44, n. 10, p. 1913–1924, oct 2013. Nenhuma citação no texto.

ZOU, L.; WANG, Z.-D.; ZHOU, D.-H. Event-based Control and Filtering of Networked Systems: A Survey. *International Journal of Automation and Computing*, v. 14, n. 3, p. 239–253, 2017. Nenhuma citação no texto.