



DIPARTIMENTO DI ELETTRONICA INFORMAZIONE E BIOINGEGNERIA



LOCALIZATION, NAVIGATION AND SMART MOBILITY
Project presentation A.Y. 2023/2024

1 MARCH 2024

Tugrul KOK – 10896465 Zeynep Gul PEHLIVANLI – 10886151

## **OUTLINES**

- Experiment
- Preprocessing
- Theory Explanation
- Simulation Outcomes & Perfomance Analysis

## **EXPERIMENT**

- Measurements are taken from an AGV that is moving around the area
- 5 TDOA Measurements
- 6 APs at known positions
- 4 UWB Tags
- Sampling Frequency = 10 Hz
- Master AP: #2 Measurements

# **PREPROCESS**



# **PREPROCESS**



### **Measurement Model**

General expression:  $\rho = h(u) + n$ 

 $\rho$ : Measurements

h(u): Non-linear deterministic measurement function

*n*: Measurement errors

Since the experiment has 4 tags and 5 measurements for each sample time:

$$\rho^i_{j,t} = h^i_j(u_t) + n^i_{j,t}$$

i: ith Tag

j: jth measurement

t: sample time

ut: AGV position at sample time

#### TDOA Measurement

• 
$$h_i(u) = \sqrt{(S_{m,x} - u_x)^2 + (S_{m,y} - u_y)^2} - \sqrt{(S_{i,x} - u_x)^2 + (S_{i,y} - u_y)^2}$$

• In our system, measurement matrix for Tag 1 at first sample time,

$$\rho_{1,1}^{1} = \sqrt{(S_{2,x} - u_{x,1})^{2} + (S_{2,y} - u_{y,1})^{2}} - \sqrt{(S_{1,x} - u_{x,1})^{2} + (S_{1,y} - u_{y,1})^{2}} + n_{1,1}^{1}$$

$$\rho_{2,1}^{1} = \sqrt{(S_{2,x} - u_{x,1})^{2} + (S_{2,y} - u_{y,1})^{2}} - \sqrt{(S_{3,x} - u_{x,1})^{2} + (S_{3,y} - u_{y,1})^{2}} + n_{3,1}^{1}$$

$$\rho_{3,1}^{1} = \sqrt{(S_{2,x} - u_{x,1})^{2} + (S_{2,y} - u_{y,1})^{2}} - \sqrt{(S_{4,x} - u_{x,1})^{2} + (S_{4,y} - u_{y,1})^{2}} + n_{4,1}^{1}$$

$$\rho_{4,1}^{1} = \sqrt{(S_{2,x} - u_{x,1})^{2} + (S_{2,y} - u_{y,1})^{2}} - \sqrt{(S_{5,x} - u_{x,1})^{2} + (S_{5,y} - u_{y,1})^{2}} + n_{5,1}^{1}$$

$$\rho_{5,1}^{1} = \sqrt{(S_{2,x} - u_{x,1})^{2} + (S_{2,y} - u_{y,1})^{2}} - \sqrt{(S_{6,x} - u_{x,1})^{2} + (S_{6,y} - u_{y,1})^{2}} + n_{6,1}^{1}$$

Statistical techniques account for the noise term n making assumptions on its distribution

The ML approach is widely adopted, as it is asymptotically unbiased and efficient:

For known noise distribution  $p_n(n)$ :

$$F(u) = -lnp(\rho \mid u) = -lnp_n(\rho - h(u) \mid u)$$

If 
$$n \sim N(0, R(u))$$

$$F(u) = -\ln |R(u)| + |\rho - h(u)|_{R(u)^{-1}}^{2}$$

## **Bayesian Method: Extended Kalman Filter**

Suited for Non-Linear and Gaussian systems

$$\hat{x}_{t|t-1} = F * \hat{x}_{t-1|t-1}$$

$$C_{t|t-1} = F * C_{t-1|t-1} * F^T + Q$$

**PREDICTION** 

$$\hat{x}_{t|t} = \hat{x}_{t|t-1} + G_t(\rho_t - h_t(\hat{x}_{t|t-1}))$$

$$C_{t|t} = C_{t|t-1} - G_t * H_t * C_{t|t-1}$$

$$G_t = C_{t|t-1} * H_t^T (H_t C_{t|t-1} H_t^T + R_t)^{-1}$$

**UPDATE** 

#### **EKF with Random Walk**

- Motion Model :  $x_t = f_t(x_{t-1}, w_{t-1})$
- Position Estimate

• 
$$x_t = u_t = \begin{bmatrix} u_{x,t} \\ u_{y,t} \end{bmatrix}$$
 , 
$$\begin{cases} u_{x,t} = u_{x,t-1} + Tw_{vx,t-1} \\ u_{y,t} = u_{y,t-1} + Tw_{vy,t-1} \end{cases}$$

$$\bullet \begin{bmatrix} u_{x,t} \\ u_{y,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} * \begin{bmatrix} u_{x,t-1} \\ u_{y,t-1} \end{bmatrix} + T \begin{bmatrix} w_{vx,t-1} \\ w_{vy,t-1} \end{bmatrix}$$

$$\left\{ \boldsymbol{w}_{v,t} \sim N(0, \sigma_v^2 \boldsymbol{I}_2) \implies \boldsymbol{x}_t \sim N(\boldsymbol{x}_{t-1}, (T\sigma_v)^2 \boldsymbol{I}_2) \right\}$$

- T: Sampling Time
- $w_{v,t-1}$ : Driving Process, zero-mean random velocity

### **EKF with Random Force**

Position and Velocity Estimate

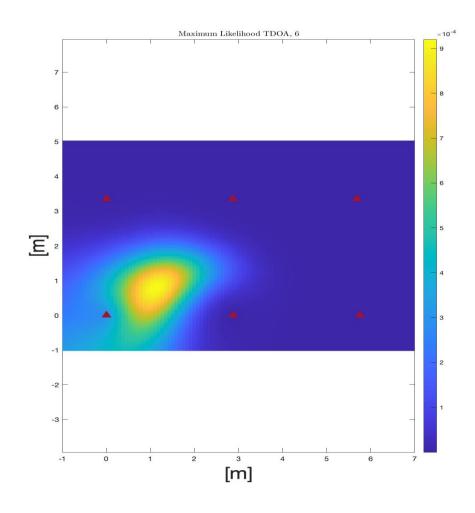
• 
$$x_t = \begin{bmatrix} u_{x,t} \\ u_{y,t} \\ v_{x,t} \\ v_{y,t} \end{bmatrix}$$
 , 
$$\begin{cases} u_{x,t} = u_{x,t-1} + Tv_{x,t-1} + \frac{T^2}{2}w_{ax,t-1} \\ u_{y,t} = u_{y,t-1} + Tv_{y,t-1} + \frac{T^2}{2}w_{ay,t-1} \\ v_{x,t} = v_{x,t-1} + Tw_{ax,t-1} \\ v_{y,t} = v_{y,t-1} + Tw_{ay,t-1} \end{cases}$$

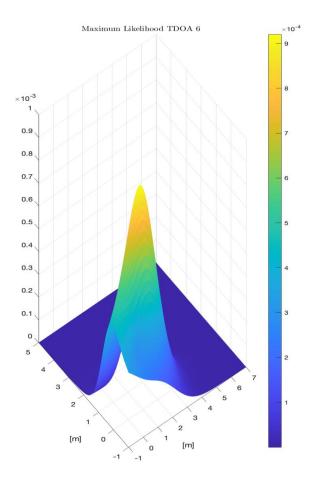
$$\bullet \begin{bmatrix} u_{x,t} \\ u_{y,t} \\ v_{x,t} \\ v_{y,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 & T & 0 \\ 0 & 1 & 0 & T \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} * \begin{bmatrix} u_{x,t-1} \\ u_{y,t-1} \\ v_{x,t-1} \\ v_{y,t-1} \end{bmatrix} + \begin{bmatrix} \frac{T^2}{2} & 0 \\ 0 & \frac{T^2}{2} \\ T & 0 \\ 0 & T \end{bmatrix} * \begin{bmatrix} w_{ax,t-1} \\ w_{ay,t-1} \end{bmatrix}$$

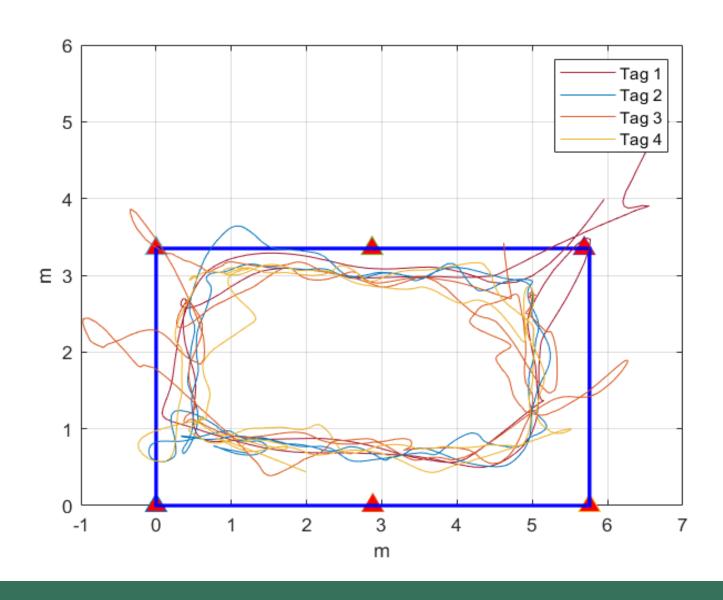
$$\bullet T: \text{ Sampling Time }$$

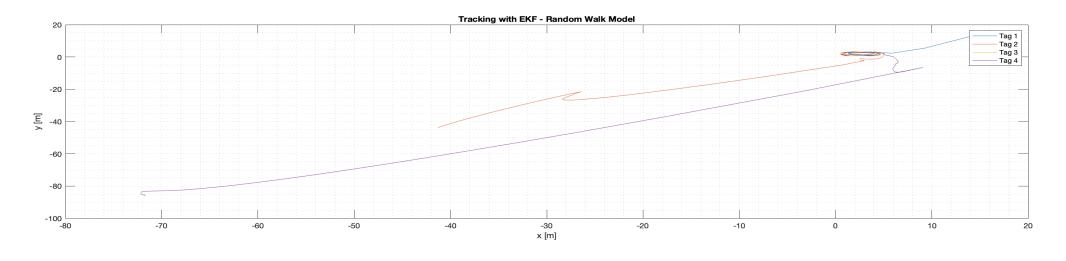
$$\bullet T: \text{ Sampling Time }$$

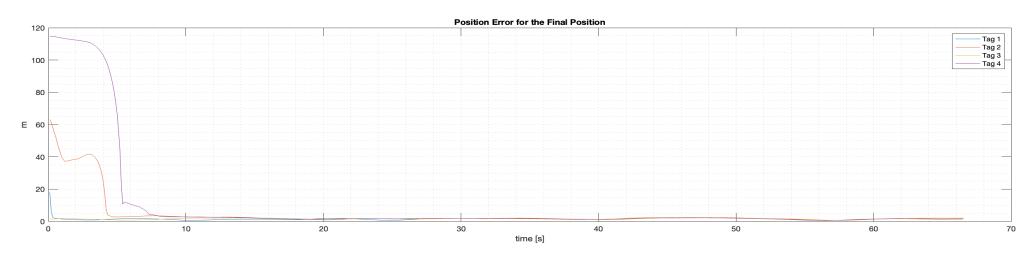
- $w_{a,t-1}$ : Driving Process, zero-mean random acceleration

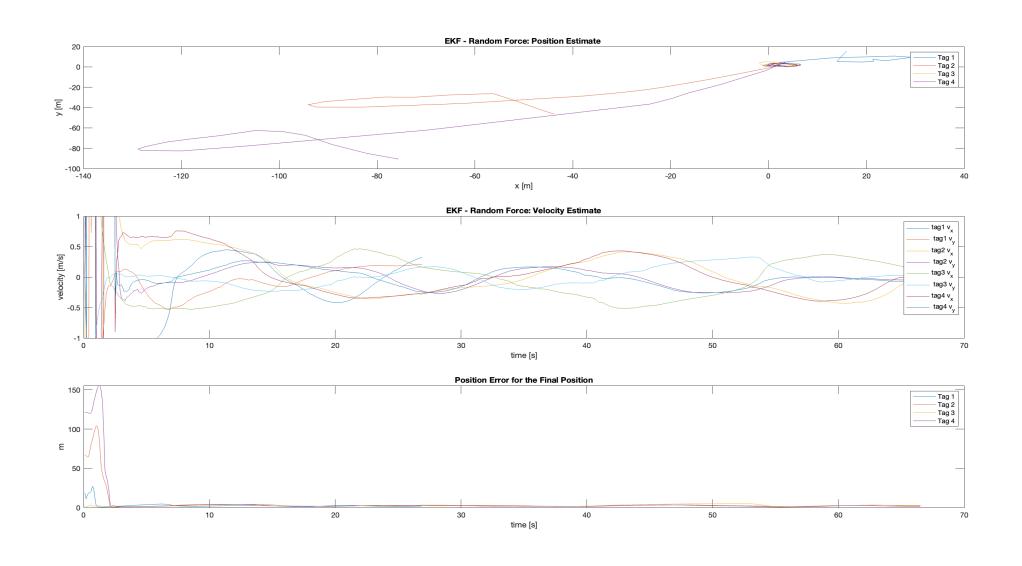












Criteria	Extended Kalman Filter (EKF)	Maximum Likelihood Estimation (MLE)
Modeling	Adaptable to dynamic systems	Linear and nonlinear
Computational Complexity	High (due to Jacobian computations)	Low (simple likelihood calculation)
Parameter Estimation	Model-based predictions	Data-driven predictions
Prediction Accuracy	Good, dependent on system model	Dependent on data and modeling
Applicability to Fast Changing Dynamics	Weak	Strong
Sensitivity to Measurement and Model Errors	Sensitive	Less sensitive