Probabilistic Robotics Course

Least Squares application: Odometry Calibration

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Algorithm (one Iteration)

Clear **H** and **b**, aka assign the correct dimensions

$$\mathbf{H} \leftarrow 0 \qquad \mathbf{b} \leftarrow 0$$

For each measurement, update **H** and **b**

$$\mathbf{e}^{[i]} \leftarrow \mathbf{h}^{[i]}(\mathbf{x}^*) - \mathbf{z}^{[i]}$$
 Compute error $\mathbf{J}^{[i]} \leftarrow \frac{\partial \mathbf{e}^{[i]}(\mathbf{x})}{\partial \mathbf{x}} \Big|_{\mathbf{x}=\mathbf{x}^*}$ Compute Jacobian $\mathbf{H} \leftarrow \mathbf{H} + \mathbf{J}^{[i]T} \mathbf{\Omega}^{[i]} \mathbf{J}^{[i]}$ $\mathbf{b} \leftarrow \mathbf{b} + \mathbf{J}^{[i]T} \mathbf{\Omega}^{[i]} \mathbf{e}^{[i]}$

Update the estimate with the perturbation

$$oldsymbol{\Delta} \mathbf{x} \leftarrow \operatorname{solve}(\mathbf{H} oldsymbol{\Delta} \mathbf{x} = -\mathbf{b})$$
 Solve linear system $\mathbf{x}^* \leftarrow \mathbf{x}^* + oldsymbol{\Delta} \mathbf{x}$

Methodology

Identify the state space X

- Qualify the domain
- Find a locally Euclidean parameterization

Identify the measurement space(s) **Z**

- Qualify the domain
- Find a locally Euclidean parameterization

Identify the prediction functions h(x)

Odometry Calibration

- •We have a robot which moves in an environment, gathering the odometry measurements u_i , affected by a systematic error.
- For each u; we have a ground truth u*; provided us by an external sensor.
- •There is a function $f_i(x)$ which, given some bias parameters x, returns an unbiased odometry for the reading u_i as follows

$$\mathbf{u}_{i}' = f_{i}(\mathbf{x}) = \begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{pmatrix} \mathbf{u}_{i}$$

Odometry Calibration(cont)

The state vector is

$$\mathbf{x} = (x_{11} \quad x_{12} \quad x_{13} \quad x_{21} \quad x_{22} \quad x_{23} \quad x_{31} \quad x_{32} \quad x_{33})^T$$

The error function is

$$e_i(x) = \mathbf{u}_i^* - \begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{pmatrix} \mathbf{u}_i$$

Its derivative is

$$\mathbf{A}_{i} = \frac{\partial e_{i}(x)}{\partial x} = -\begin{pmatrix} u_{i,x} & u_{i,y} & u_{i,\theta} \\ & & & u_{i,x} & u_{i,y} & u_{i,\theta} \\ & & & & u_{i,x} & u_{i,y} & u_{i,\theta} \end{pmatrix}$$

Exercise

- Write a program to calibrate the odometry
- We provide an input file obtained from a real robot.
- Format of dataset:
 - Every line is a single odometry measurement
 - U*_x U*_y U*_t U_x U_y U_t
 - •u* and u are respectively the true and the measured odometry of the system in relative coordinates (e.g. motion of the robot between two consecutive frames).

In sequential steps

- Load the measurement matrix
- Write a function $\mathbf{A} = v2t(\mathbf{u})$ that given a transformation expressed as a vector $\mathbf{u} = [\mathbf{u}_x \ \mathbf{u}_y \ \mathbf{u}_t]$ returns an homogeneous transformation matrix \mathbf{A} .
- Write a function u=t2v(A) dual of the previous one.
- Write a function T=compute_odometry_trajectory(U) that computes a trajectory in the global frame by chaining up the measurements (rows) of the Nx3 matrix U. Hint: use the two functions defined above. Test it on the input data by displaying the trajectories.
- Define the error function e_i(X) for a line of the measurement matrix. Call it error_function(i,X,Z).
- Define the Jacobian function for the measurement i (call it jacobian(i,Z)).
- Write a function X=Is_calibrate_odometry(Z) which constructs and solves the quadratic problem. It should return the calibration parameters X.
- Write a function *Uprime*=apply_odometry_correction(X,U) which applies the correction to all odometries in the Nx3 matrix U. Test the computed calibration matrix and generate a trajectory.
- Plot the real, the estimated and the corrected odometries.
- In the directory you will find an octave script 'LsOdomCalib' which you can use to test your program.

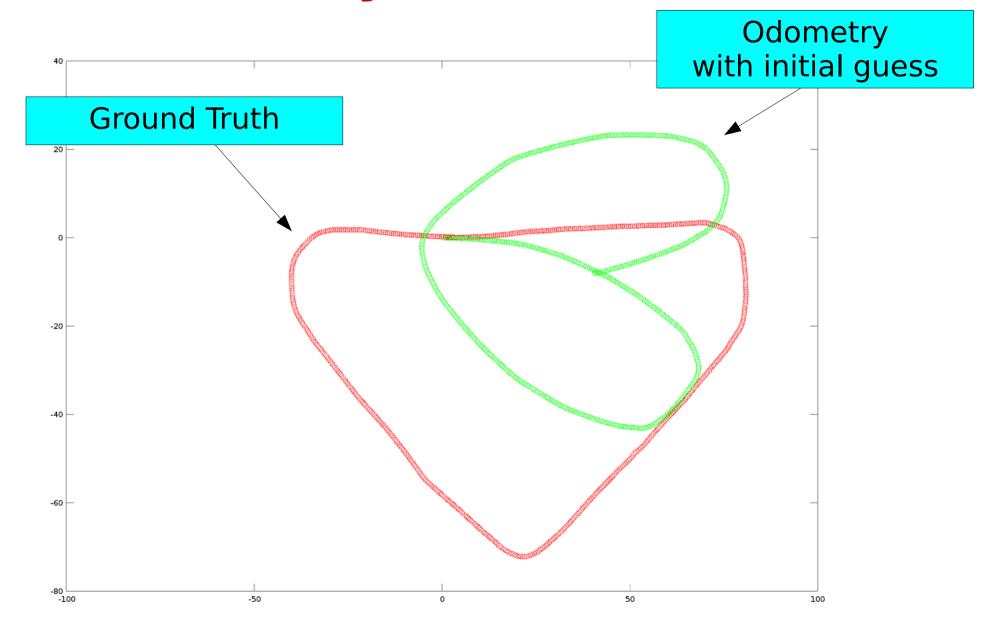
T2v && v2t

```
1 #computes the homogeneous transform matrix A of the pose vector v
  function A = v2t(v)
       c = \cos(v(3));
3
       s = \sin(v(3));
     A=[c, -s, v(1);
          \begin{bmatrix} s, & c, & v(2) & ; \\ 0, & 0, & 1 & ]; \end{bmatrix}
  end
10
11
12
  #computes the pose vector v from an homogeneous transform A
  function v = t2v(A)
       v(1:2,1) = A(1:2,3);
       v(3,1) = \%TODO;
                                           Recover theta from
16
  end
17
                                           the rotation matrix
```

compute_odometry_trajectory

```
1 #computes the trajectory of the robot by chaining up
2 #the incremental movements of the odometry vector
3 #U: a Nx3 matrix, each row contains the odometry ux, uv utheta
4 #T: a Nx3 matrix, each row contains the robot position (starting
      from 0,0,0)
  function T = compute_odometry_trajectory (U)
      T = zeros(size(U,1),3);
      P = eve(3);
      for i = 1: size(U,1)
         u = U(i, 1:3);
10
         P *= \%TODO;
                                    Update robot pose by
         T(i, 1:3) = t2v(P);
12
                                     chaining the relative
      end
13
                                       transformations
  end
```

Trajectories



error_function

```
#this function computes the error of the i^th measurement in Z #given the calibration parameters #i: the number of the measurement #X: the actual calibration parameters #Z: the measurement matrix #e: the error of the ith measurement function e = error\_function(i, X, Z) uprime = Z(i, 1:3); e = Z(i, 4:6); e = Z(i, 4:6); e = Z(i, 4:6); e = Z(i, 4:6); e = Z(i, 4:6);
```

$$e_i(x) = \mathbf{u}_i^* - \left(egin{array}{cccc} x_{11} & x_{12} & x_{13} \ x_{21} & x_{22} & x_{23} \ x_{31} & x_{32} & x_{33} \end{array}
ight) \mathbf{u}_i$$

jacobian

```
#derivative of the error function for the ith measurement in Z

#does not depend on the state

#i: the measurement number

#Z: the measurement matrix

#A: the jacobian of the ith measurement

function A = \text{jacobian}(i, Z)

u = Z(i, 4:6);

A = \text{zeros}(3, 9);

A(1, 1:3) = \text{MTODO};

A(2, 4:6) = \text{MTODO};

A(3, 7:9) = \text{MTODO};

end
```

$$\mathbf{A}_{i} = \frac{\partial e_{i}(x)}{\partial x} = -\begin{pmatrix} u_{i,x} & u_{i,y} & u_{i,\theta} \\ & & u_{i,x} & u_{i,y} & u_{i,\theta} \\ & & & u_{i,x} & u_{i,y} & u_{i,\theta} \end{pmatrix}$$

Quadratic Solver

```
1 #this function solves the odometry calibration problem
2 #given a measurement matrix Z.
3 #Every row of the matrix contains
  \#z_i = [u'x, u'y, u'theta, ux, uy, ytheta]
  #Z: The measurement matrix
  #X: the calubration matrix
  #returns the bias correction matrix BIAS
  function X = ls\_calibrate\_odometry(Z)
       #accumulator variables for the linear system
       H = zeros(\%TODO,\%TODO);
10
       b = zeros(\%TODO,\%TODO);
11
       #initial solution (the identity transformation)
12
       X = eve(3);
13
14
       #loop through the measurements and update the
15
       #accumulators
16
       for i = 1: size(Z,1),
17
           e = error_function(i, X, Z);
18
           A = jacobian(i, Z);
19
                                                     \mathbf{H} \leftarrow \mathbf{H} + \mathbf{J}^{[i]T} \mathbf{\Omega}^{[i]} \mathbf{J}^{[i]}
           H = \text{MTODO}:
20
           b = \text{MTODO}:
21
                                                         \leftarrow \mathbf{b} + \mathbf{J}^{[i]T} \mathbf{\Omega}^{[i]} \mathbf{e}^{[i]}
       end
22
23
       #solve the linear system
24
       deltaX = -H \backslash b;
25
       #this reshapes the 9x1 increment vector in a 3x3 atrix
26
       dX = reshape(deltaX, 3, 3)';
27
       #computes the cumulative solution
28
       X = X + dX;
29
  end
30
```

applyOdometryCorrection

```
1 #computes a calibrated vector of odometry measurements
2 #by applying the bias term to each line of the measurements
3 #X: 3x3 matrix obtained by the calibration process
4 #U: Nx3 matrix containing the odometry measurements
 #C: Nx3 matrix containing the corrected odometry measurements
6
  function C = apply_odometry_correction (X, U)
      C = zeros(size(U,1),3);
      for i = 1 : size(U,1),
                                          Apply calibration correction to each
         u = U(i, 1:3);
10
         uc = \%TODO;
                                                odometry measurement
11
         C(i,:) = uc;
12
      end
13
  end
14
```

Plot

