Lab4 - EKF Map Based Localization

1 Introduction

The goal of this Lab exercise is to program an EKF Map Based Localization algorithm to work with data taken from a real Turtlebot.

Map based localization is a concept that in real life each one of us uses whenever we go to a new place. When someone goes to a new environment it tries to know where they is. In order to do that, what we do is to read a map of the place and try to relate key parts of the environment we have seen with features of the map so can localize ourselves in the map while we are moving around. This can be applied also to robots using an EKF map based localization algorithm:

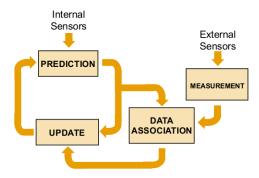


Figure 1: Schematic of EKF map based localization

The EKF map based localization is based on two different steps, prediction and update. The prediction is based on the internal odometry of the Turtlebot, while the update is based on lines sensed by its Kinect RGB-D sensor.

2 Theoretical part

Read and understand all the guide for this lab and look at the EKF algorithm in your lecture slides. Yous should think on how to find the equations for the update step, where you need to transform world referenced lines (ρ_w, φ_w) of the known map to robot referenced lines (ρ_r, φ_r) (look at Fig. 2). Think about how you would define the expected measurement equations $h(x_{k|k-1})$ and calculate the Jacobian H of the expected measurement with respect to the robot state $x_{k|k-1}$.

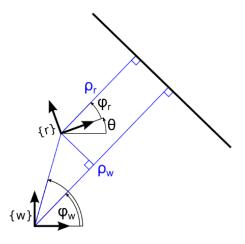


Figure 2: Schematic to deduce the measurement function $h(x_{k|k-1})$

3 Lab work

The ROS package named lab4_ekf contains the skeleton code for running this lab. The input messages are odometries from the turtlebot (nav_msgs/Odometry) and lines coming from the Split and Merge algorithm (visualization_msgs/Marker). You can test the code by running:

roslaunch lab4_ekf ekf.launch

As you can see in Rviz the robot doesn't move at all. The original data from the robot can be seen in red and the filtered one in blue. You will need to complete the code inside the <code>ekf_localization.py</code> file in order to complete properly the EKF Localization algorithm. No changes are needed in the <code>node.py</code>. Remember that you have useful functions in the library functions.py. The EKF algorithm goes as follows:

▶ Pose initialization
$$x_0 = \hat{x}_0$$

$$P_0 = \hat{P}_0$$
for k = 1 to steps do:
$$\left[u_k^{R_{k-1}}, Q_k\right] = get_odometry()$$
▶ EKF prediction
$$\left[x_{k|k-1}, P_{k|k-1}\right] = move_vehicle(x_{k-1}, P_{k-1}, u_k, Q_k)$$

$$\left[z_k, R_k\right] = get_measurements()$$
▶ Data association
$$\mathcal{H}_k = data_association(x_{k|k-1}, P_{k|k-1}, z_k, R_k)$$
▶ EKF update
$$\left[x_k, P_k\right] = update_position(x_{k|k-1}, P_{k|k-1}, z_k, R_k)$$
end for

3.1 EKF prediction

You will need to complete the function predict inside ekf_localization.py. This part of the algorithm is where, from the odometry \vec{u}_k and the previous state, the new state is computed.

▶ Prediction

$$x_{k|k-1} = f(x_{k-1}, u_k, w_k)$$

 $P_{k|k-1} = A_k P_{k-1} A_k^T + W_k Q_k W_k^T$

These measurements have an uncertainty associated with them. This uncertainty has been estimated to be 0.025 m as linear noise and 2 degrees as angular noise, so the Q_k matrix can be estimated for all the measurements as:

$$Q_k = \begin{pmatrix} 0.025 & 0 & 0\\ 0 & 0.025 & 0\\ 0 & 0 & \deg 2\text{rad}(2) \end{pmatrix}$$
 (1)

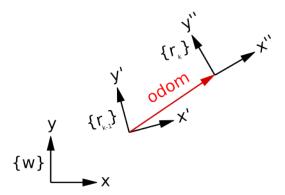


Figure 3: Schematic of the odometry measurement. Remember that robot position is defined in the world frame (W) while odometry is measured in the robot frame (R).

Once implemented correctly, when you test the script you should see the robot (blue arrow) moving around the room, and an ellipse representing uncertainty increasing its size when the robot moves.

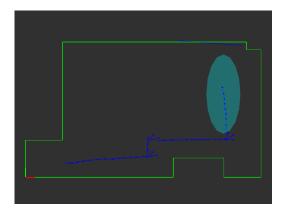


Figure 4: Prediction without updates.

3.2 Data association

Data association is the main part of the algorithm. It tries to match the line measurements with the a priori known map of the environment. If data association is carried correctly the filter updates will be meaningful and the robot will be correctly located.

To decide whether or not the distance between a feature and an observation is close enough both uncertainties have to be taken into account. Mahalanobis distance must be used.

Each measured line is compared to all lines in the known map. The smallest Mahalanobis distance is kept. If this distance is smaller than chi-square $\chi^2_{\rho,\varphi}$ test threshold, the line is considered associated and can be used in the update. You can choose this parameter.

ightharpoonup Data association

$$\begin{split} v_{ij} &= z_i - h(x_{k|k-1}) \\ S_{ij} &= H_j P_{k|k-1} H_j^T + R_i \\ D_{ij}^2 &= v_{ij}^T S_{ij}^{-1} v_{ij} \\ \text{Take the smallest } D_{ij}^2 \text{ if } D_{ij}^2 < \chi_{\rho,\varphi}^2 \end{split}$$

To obtain the expected measurement function $h(x_{k|k-1})$ that transforms a feature from the real map in polar coordinates in the world frame Wx_f to a feature in polar coordinates in the robot frame Rx_f you can use Fig. 5 for guidance.

ENGR4200 3/5

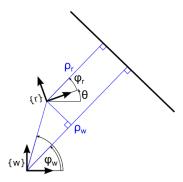


Figure 5: Schematic to deduce the measurement function $h(x_{k|k-1})$

Regarding R_k , the covariance matrix for the observations, the angle measurement noise has been estimated to 10 degrees and the range measurement to 0.2 m. R_k matrix is estimated as constant.

$$R_k = \begin{pmatrix} 0.2 & 0\\ 0 & \deg 2\operatorname{rad}(10) \end{pmatrix} \tag{2}$$

3.3 Update

In this step, the matches obtained on the data association are used to update the position of the robot and its uncertainty. The main algorithm can be seen below. Starting by calculating the innovation v_k which is the difference between the observed features z_k and the expected observation $h(x_{k|k-1})$. Then the uncertainty of this innovation is calculated in S_k . Finally, the Kalman gain K_k is computed allowing to update the state vector x_k and the covariance matrix P_k .

ightharpoonup Update

$$v_{k} = z_{k} - h(x_{k|k-1})$$

$$S_{k} = H_{k}P_{k|k-1}H_{k}^{T} + R_{k}$$

$$K_{k} = P_{k|k-1}H_{k}^{T}S_{k}^{-1}$$

$$x_{k} = x_{k|k-1} + K_{k}v_{k}$$

$$P_{k} = (I - K_{k}H_{k})P_{k|k-1}(I - K_{k}H_{k})^{T} + K_{k}R_{k}K_{k}^{T}$$

Note that $h(x_{k|k-1})$ and H_k have already been computed for each feature in the data association. In this step the difference is that both can have more than one observation to update the robot position. In order to update with all the information at the same time, $h(x_{k|k-1})$ and H_j computed for each observation associated to a feature, are stacked vertically to obtain the final $h(x_{k|k-1})$ and H_k matrix and to be able to run the update algorithm.

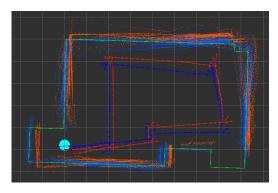


Figure 6: Comparison between raw data (red) with EKF (blue). Known map in green.

4 Optional

Using polar representation introduces a new challenge. Walls are represented by lines without ends and not by segments. These can introduce confusions in the data association. Try adding new constraints in the data association subsection to avoid matching the sensed lines with "ghost" walls.

5 Lab report

Write a brief report in less than 3 pages explaining your solution and problems faced. Include the final code and the report in a zip file.