

Solutions

请同学们先独立完成练习，答案仅供参考！

Version: 2020/06/23

1. Show that the length of a free vector is not changed by rotation, i.e., that

$$\|v\| = \|Rv\|$$

Notice that $\|v\|^2 = v^T v \Rightarrow \|v\| = +\sqrt{v^T v}$. Therefore,

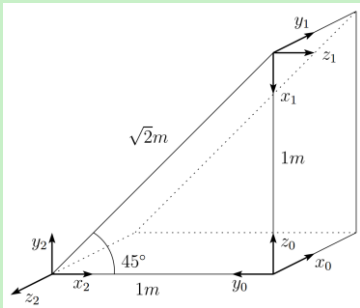
$$\begin{aligned}\|Rv\| &= +\sqrt{(Rv)^T Rv} = \sqrt{v^T R^T R v} \\ &= \sqrt{v^T v} = \|v\|\end{aligned}$$

2. Show that the distance between points is not changed by rotation i.e.,

$$\|p_1 - p_2\| = \|Rp_1 - Rp_2\|$$

This follows from Exercise 1 with $v = p_1 - p_2$

3. Consider the diagram of right figure. Find the homogeneous transformations 0T_1 , 0T_2 , 1T_2 representing the transformations among the three frames shown. Show that ${}^0T_2 = {}^0T_1 \cdot {}^1T_2$.



$${}^0T_2 = \begin{bmatrix} {}^0R_2 & {}^0t_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 & -1 & 0 \\ -1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$${}^0T_1 = \begin{bmatrix} {}^0R_1 & {}^0t_1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ -1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad {}^1T_2 = \begin{bmatrix} {}^1R_2 & {}^1t_2 \end{bmatrix} = \begin{bmatrix} 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ 1 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

1. Express the incremental rotation ${}^B\mathbf{R}_\Delta$ as an exponential series and verify $\mathbf{R}_B\langle t + \delta_t \rangle \approx \mathbf{R}_B\langle t \rangle + \delta_t \mathbf{R}_B\langle t \rangle [\boldsymbol{\omega}]_\times$.

$$\mathbf{R}_B\langle t + \delta_t \rangle = \mathbf{R}_B\langle t \rangle {}^B\mathbf{R}_\Delta$$

$${}^B\mathbf{R}_\Delta = e^{[{}^B\boldsymbol{\omega}]_\times \delta_t} = \sum_{k=0}^{\infty} \frac{\left([{}^B\boldsymbol{\omega}]_\times \delta_t\right)^k}{k!} \approx \mathbf{I} + [{}^B\boldsymbol{\omega}]_\times \delta_t$$

Chp3

2. Suppose that $\mathbf{R}(t) = \mathbf{R}_x(\theta(t))$. Compute $d\mathbf{R}(t)/dt$ directly using the chain rule. And show $d\mathbf{R}(t)/dt = [\omega]_{\times} \mathbf{R}(t)$

$$\frac{dR_x(\theta(t))}{dt} = \frac{dR_x(\theta)}{d\theta} \frac{d\theta(t)}{dt} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -\sin(\theta(t))\omega_x & -\cos(\theta(t))\omega_x \\ 0 & \cos(\theta(t))\omega_x & -\sin(\theta(t))\omega_x \end{bmatrix}$$

$$S(\omega)R_x(\theta(t)) = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -\omega_x \sin(\theta(t)) & -\omega_x \cos(\theta(t)) \\ 0 & \omega_x \cos(\theta(t)) & -\omega_x \sin(\theta(t)) \end{bmatrix}$$

Write down Kalman filter for a robot moving on a one-dimensional straight line for the following tasks:

- 1) Dead Reckoning
- 2) Localizing with a map
- 3) Creating a map
- 4) Localization and mapping

Answer: 1) Dead Reckoning

We need to estimate the coordinate of robot x_v

$$x_v\langle k+1\rangle = x_v\langle k\rangle + \delta_d + v_d$$

v_d is a zero-mean Gaussian process with variance σ_d^2

a) Kalman filter prediction equations

$$\hat{x}_v\langle k+1|k\rangle = \hat{x}_v\langle k|k\rangle + \delta_d$$

$$\hat{P}\langle k+1|k\rangle = \hat{P}\langle k|k\rangle + \sigma_d^2$$

b) Kalman filter update equations

$$\hat{x}_v\langle k+1|k+1\rangle = \hat{x}_v\langle k+1|k\rangle$$

$$\hat{P}\langle k+1|k+1\rangle = \hat{P}\langle k+1|k\rangle$$

Answer: 2) Localizing with a map

Sensor model:

$z\langle k \rangle = x_i - x_v\langle k \rangle + w_r$ (Here we assume that x_i is always larger than x_v)
 w_r is a zero-mean Gaussian process with variance σ_r^2 .

a) Prediction step

$$\hat{x}_v\langle k + 1|k \rangle = \hat{x}_v\langle k|k \rangle + \delta_d$$

$$\hat{P}\langle k + 1|k \rangle = \hat{P}\langle k|k \rangle + \sigma_d^2$$

b) Update step

$$v = z\langle k + 1 \rangle - (x_i - \hat{x}_v\langle k + 1|k \rangle)$$

$$K = \hat{P}\langle k + 1|k \rangle (\hat{P}\langle k + 1|k \rangle + \sigma_r^2)^{-1}$$

$$\hat{x}\langle k + 1|k + 1 \rangle = \hat{x}\langle k + 1|k \rangle + Kv$$

$$\hat{P}\langle k + 1|k + 1 \rangle = \hat{P}\langle k + 1|k \rangle - K\hat{P}\langle k + 1|k \rangle$$

Answer: 3) Creating a map (with perfect localization)

We need to estimate the coordinates of the landmarks

$$x = (x_1, x_2, \dots, x_M)^T$$

a). Prediction step

$$\hat{x}\langle k + 1|k \rangle = \hat{x}\langle k|k \rangle$$

$$\hat{P}\langle k + 1|k \rangle = \hat{P}\langle k|k \rangle$$

b). Update step

b1). When an old landmark i is observed

$$H_x = (0 \cdots 1 \cdots 0), H_w = 1$$

$$S = H_x \hat{P}\langle k + 1|k \rangle H_x^T + H_w \hat{W} H_w^T = \hat{P}_{ii}\langle k + 1|k \rangle + \sigma_r^2$$

$$K = \hat{P}\langle k + 1|k \rangle H_x^T S\langle k + 1 \rangle^{-1} = \frac{1}{S} [0 \cdots \hat{P}_{ii}\langle k + 1|k \rangle \cdots 0]^T$$

Here we will $\hat{P}_{ii}\langle k + 1|k \rangle$ to represent the element at row i and column i .

$$\hat{x}\langle k + 1|k + 1 \rangle = \hat{x}\langle k + 1|k \rangle + Kv$$

$$\hat{P}\langle k + 1|k + 1 \rangle = \hat{P}\langle k + 1|k \rangle - KH_x \hat{P}\langle k + 1|k \rangle$$

Answer: 3) Creating a map

b). Update step

b2). When new landmark is observed

$$\hat{x}\langle k+1|k+1\rangle = \begin{pmatrix} \hat{x}\langle k+1|k\rangle \\ x_v\langle k+1\rangle + z \end{pmatrix}$$
$$\hat{P}\langle k+1|k+1\rangle = \begin{bmatrix} \hat{P}\langle k+1|k\rangle & 0 \\ 0 & \sigma_r^2 \end{bmatrix}$$

Answer: 4) Localization and mapping

We need to estimate the coordinates of the vehicle and the landmarks

$$x = (x_v, x_1, x_2, \dots, x_M)^T$$

a). Prediction equations

$$\hat{x}\langle k+1|k\rangle = \begin{bmatrix} \hat{x}_v\langle k|k\rangle + \delta_d \\ \hat{x}_{1:M}\langle k|k\rangle \end{bmatrix}$$

$$\hat{P}\langle k+1|k\rangle = \hat{P}\langle k|k\rangle + \begin{bmatrix} \sigma_d^2 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{bmatrix}$$

Answer: 4) Localization and mapping

b). Update step

b1). When an old landmark i is observed

$$H_x = (1, 0, \dots, 1, \dots, 0), H_w = 1$$

$$S = H_x \hat{P} \langle k+1 | k \rangle H_x^T + H_w \hat{W} H_w^T = (\hat{P}_{vv} + \hat{P}_{vi} + \hat{P}_{iv} + \hat{P}_{ii}) + \sigma_r^2$$

$$K \langle k+1 \rangle = \hat{P} \langle k+1 | k \rangle H_x^T S \langle k+1 \rangle^{-1} = \frac{1}{S} \begin{bmatrix} \hat{P}_{vv} + \hat{P}_{vi} \\ \hat{P}_{1v} + \hat{P}_{1i} \\ \vdots \\ \hat{P}_{Mv} + \hat{P}_{Mi} \end{bmatrix}$$

$$\hat{x} \langle k+1 | k+1 \rangle = \hat{x} \langle k+1 | k \rangle + K v$$

$$\hat{P} \langle k+1 | k+1 \rangle = \hat{P} \langle k+1 | k \rangle - K H_x \hat{P} \langle k+1 | k \rangle$$

Answer: 4) Localization and mapping

b). Update step

b2). When new landmark is observed

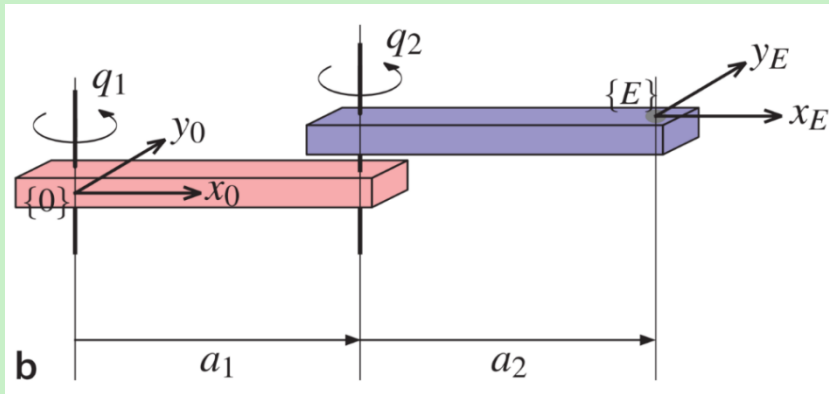
$$\hat{x}\langle k+1|k+1\rangle = \begin{pmatrix} \hat{x}\langle k+1|k\rangle \\ x_v\langle k+1\rangle + z \end{pmatrix}$$

$$\hat{P}\langle k+1|k+1\rangle = Y_z \begin{bmatrix} \hat{P}\langle k+1|k\rangle & 0 \\ 0 & \sigma_r^2 \end{bmatrix} Y_z^T$$

$$Y_z = \begin{bmatrix} 1 & & 0 & 0 \\ & \ddots & & 0 \\ 0 & & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix}$$

Chp7

1. Derive the forward kinematics for the 2-link robot. What is end-effector position (x, y) given link lengths (a_1, a_2) and joint angles (q_1, q_2) ?



$$\begin{aligned}x &= a_1 \cos \theta_1 + a_2 \cos(\theta_1 + \theta_2) \\y &= a_1 \sin \theta_1 + a_2 \sin(\theta_1 + \theta_2)\end{aligned}$$

2. Derive the inverse kinematics for the 2-link robot. What are the joint angles (q_1, q_2) given the end-effector coordinates (x, y)?

$$x^2 = a_1^2 \cos^2 \theta_1 + 2a_1a_2 \cos \theta_1 \cos(\theta_1 + \theta_2) + a_2^2 \cos^2(\theta_1 + \theta_2)$$

$$y^2 = a_1^2 \sin^2 \theta_1 + 2a_1a_2 \sin \theta_1 \sin(\theta_1 + \theta_2) + a_2^2 \sin^2(\theta_1 + \theta_2)$$

$$\cos \theta_1 \cos(\theta_1 + \theta_2) + \sin \theta_1 \sin(\theta_1 + \theta_2) = \cos \theta_2$$

$$\theta_2 = \cos^{-1} \frac{x^2+y^2-a_1^2-a_2^2}{2a_1a_2}, \cos \theta_2 = \frac{x^2+y^2-a_1^2-a_2^2}{2a_1a_2} := c_2, \sin \theta_2 = \pm \sqrt{1 - c_2^2} := s_2$$

$$x = a_1 \cos \theta_1 + a_2 \cos(\theta_1 + \theta_2) = a_1 c_1 + a_2 c_1 c_2 - a_2 s_1 s_2$$

$$y = a_1 \sin \theta_1 + a_2 \sin(\theta_1 + \theta_2) = a_1 s_1 + a_2 s_1 c_2 + a_2 c_1 s_2$$

$$\cos \theta_1 = \frac{a_1 + a_2 s_2 (x+y)}{(a_1 + a_2 c_2)(a_1 + a_2 s_2) + a_2^2 s_2^2}$$