Probabilistic Robotics

Bayes Filter Implementations

Gaussian filters

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Markov ⇔ Kalman Filter Localization

- Markov localization
  - localization starting from any unknown position
  - recovers from ambiguous situation.
  - However, to update the probability of all positions within the whole state space at any time requires a discrete representation of the space (grid). The required memory and calculation power can thus become very important if a fine grid is used.
- Kalman filter localization
  - tracks the robot and is inherently very precise and efficient.
  - However, if the uncertainty of the robot becomes to large (e.g. collision with an object) the Kalman filter will fail and the position is definitively lost.

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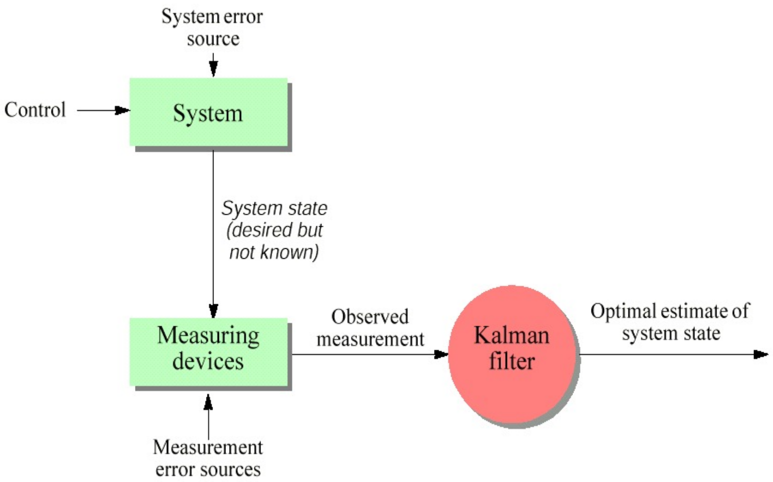
Kalman Filter Localization



Bayes Filter Reminder

$$Bel(x_t) = \eta\ P(z_t \mid x_t) \int P(x_t \mid u_t, x_{t-1})\ Bel(x_{t-1})\ dx_{t-1}$$

1. Algorithm **Bayes_filter**(*Bel(x),d*):
2. η=0
3. If *d* is a perceptual data item *z* then
4. For all *x* do
5. $Bel'(x) = P(z \mid x) Bel(x)$
6. $\eta = \eta + Bel'(x)$
7. For all *x* do
8. $Bel'(x) = \eta^{-1} Bel'(x)$
9. Else if *d* is an action data item *u* then
10. For all *x* do
11. $Bel'(x) = \int P(x \mid u, x')\ Bel(x')\ dx'$
12. Return *Bel'(x)*

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Bayes Filter Reminder

- Prediction

$$\overline{bel}(x_t) = \int p(x_t \mid u_t, x_{t-1})\, bel(x_{t-1})\, dx_{t-1}$$

- Correction

$$bel(x_t) = \eta\, p(z_t \mid x_t)\, \overline{bel}(x_t)$$

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Kalman Filter

- Bayes filter with **Gaussians**
- Developed in the late 1950's
- Most relevant Bayes filter variant in practice
- Applications range from economics, wheather forecasting, satellite navigation to robotics and many more.

- The Kalman filter "algorithm" is a couple of **matrix multiplications**!

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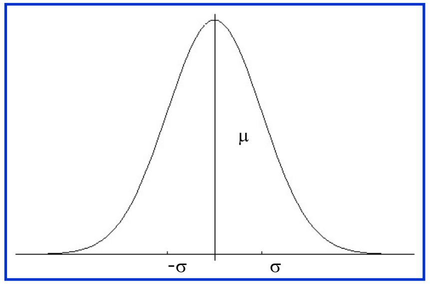
Gaussians

$$p(x) \sim N(\mu, \sigma^2):$$

$$p(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2}\frac{(x-\mu)^2}{\sigma^2}}$$

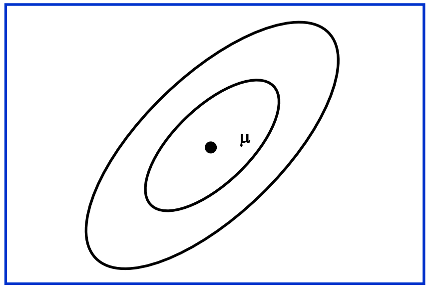
Univariate



$$p(\mathbf{x}) \sim N(\boldsymbol{\mu}, \boldsymbol{\Sigma}):$$

$$p(\mathbf{x}) = \frac{1}{(2\pi)^{d/2}|\boldsymbol{\Sigma}|^{1/2}} e^{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu})^t \boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})}$$

Multivariate



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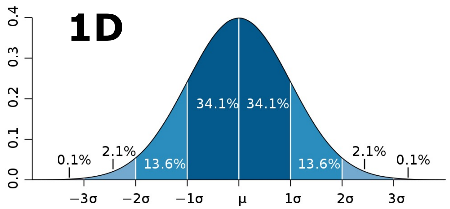
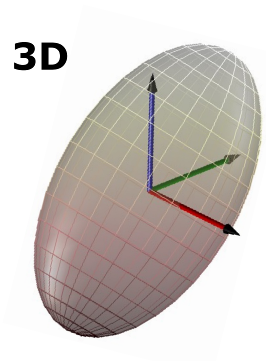
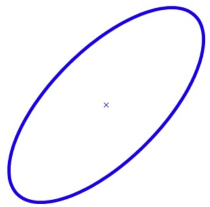
Gaussians





2D

$$\mathbf{C} = \begin{bmatrix} 0.020 & 0.013 \\ 0.013 & 0.020 \end{bmatrix}$$



$\lambda_1 = 0.007$

$\lambda_2 = 0.033$

$\rho = \sigma_{XY} / \sigma_X \sigma_Y = 0.673$

Video

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Properties of Gaussians

- Univariate

$$\left.\begin{array}{l} X \sim N(\mu,\sigma^2) \\ Y = aX + b \end{array}\right\} \Rightarrow \quad Y \sim N(a\mu + b, a^2\sigma^2)$$

$$\left.\begin{array}{l} X_1 \sim N(\mu_1,\sigma_1^{\ 2}) \\ X_2 \sim N(\mu_2,\sigma_2^{\ 2}) \end{array}\right\} \Rightarrow p(X_1)\cdot p(X_2) \sim N\left(\frac{\sigma_2^{\ 2}}{\sigma_1^{\ 2}+\sigma_2^{\ 2}}\mu_1 + \frac{\sigma_1^{\ 2}}{\sigma_1^{\ 2}+\sigma_2^{\ 2}}\mu_2, \quad \frac{1}{\sigma_1^{\ -2}+\sigma_2^{\ -2}}\right)$$

- Multivariate

$$\left.\begin{array}{l} X \sim N(\mu,\Sigma) \\ Y = AX + B \end{array}\right\} \Rightarrow \quad Y \sim N(A\mu + B, A\Sigma A^T)$$

$$\left.\begin{array}{l} X_1 \sim N(\mu_1,\Sigma_1) \\ X_2 \sim N(\mu_2,\Sigma_2) \end{array}\right\} \Rightarrow p(X_1)\cdot p(X_2) \sim N\left(\frac{\Sigma_2}{\Sigma_1+\Sigma_2}\mu_1 + \frac{\Sigma_1}{\Sigma_1+\Sigma_2}\mu_2, \quad \frac{1}{\Sigma_1^{-1}+\Sigma_2^{-1}}\right)$$

- We stay in the “Gaussian world” as long as we start with Gaussians and perform only linear transformations

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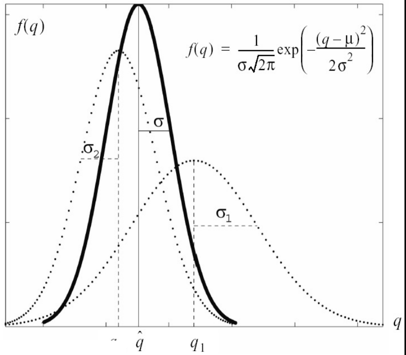
Introduction to Kalman Filter (1)



- Two measurements no dynamics

$\hat{q}_1 = q_1$ with variance σ_1^2

$\hat{q}_2 = q_2$ with variance σ_2^2

- Weighted least-square

$$S = \sum_{i=1}^{n} w_i(\hat{q} - q_i)^2$$

- Finding minimum error

$$\frac{\partial S}{\partial \hat{q}} = \frac{\partial}{\partial \hat{q}}\sum_{i=1}^{n} w_i(\hat{q} - q_i)^2 = 2\sum_{i=1}^{n} w_i(\hat{q} - q_i) = 0$$

- After some calculation and rearrangements

$$\hat{q} = q_1 + \frac{\sigma_1^2}{\sigma_1^2 + \sigma_2^2}(q_2 - q_1)$$

- Another way to look at it – weigthed mean

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Discrete Kalman Filter

- Estimates the state x of a discrete-time controlled process that is governed by the linear stochastic difference equation

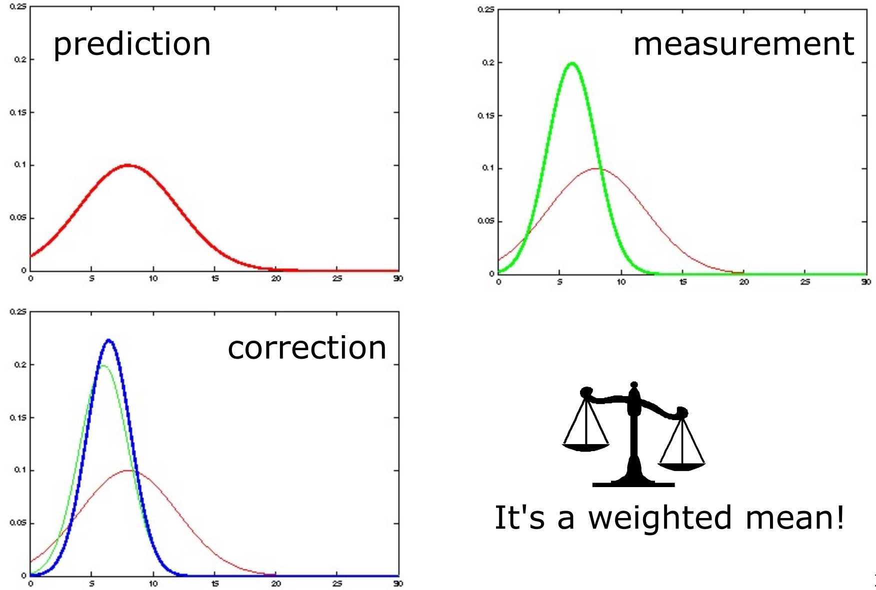
$$x_t = A_t x_{t-1} + B_t u_t + \varepsilon_t$$

- with a measurement

$$z_t = C_t x_t + \delta_t$$

A_t	Matrix (nxn) that describes how the state evolves from t to $t-1$ without controls or noise.
B_t	Matrix (nxl) that describes how the control u_t changes the state from t to $t-1$.
C_t	Matrix (kxn) that describes how to map the state x_t to an observation z_t.
ε_t δ_t	Random variables representing the process and measurement noise that are assumed to be independent and normally distributed with covariance R_t and Q_t respectively.

Kalman Filter Updates in 1D

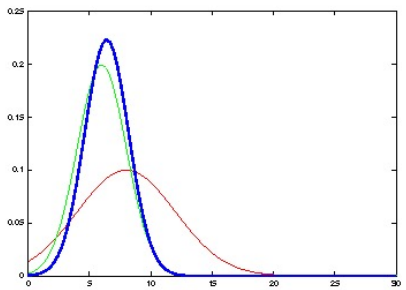


It's a weighted mean!

Kalman Filter Updates in 1D/2D

$$bel(x_t) = \begin{cases} \mu_t = \bar{\mu}_t + K_t(z_t - \bar{\mu}_t) \\ \sigma_t^2 = (1 - K_t)\bar{\sigma}_t^2 \end{cases} \quad \text{with} \quad K_t = \frac{\bar{\sigma}_t^2}{\bar{\sigma}_t^2 + \bar{\sigma}_{obs,t}^2}$$

$$bel(x_t) = \begin{cases} \mu_t = \bar{\mu}_t + K_t(z_t - C_t\bar{\mu}_t) \\ \Sigma_t = (I - K_t C_t)\bar{\Sigma}_t \end{cases} \quad \text{with} \quad K_t = \bar{\Sigma}_t C_t^T (C_t \bar{\Sigma}_t C_t^T + Q_t)^{-1}$$



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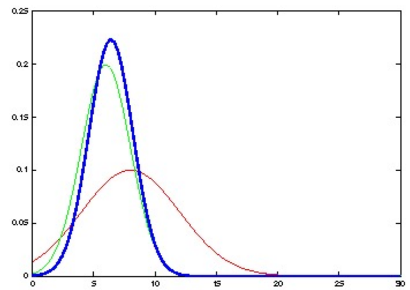
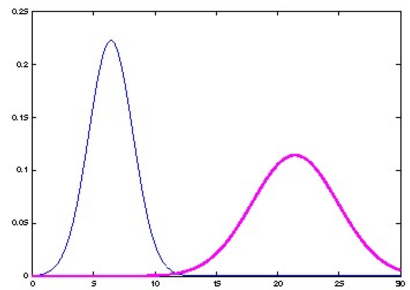
Kalman Filter Updates in 1D/2D

$$\overline{bel}(x_t) = \begin{cases} \bar{\mu}_t = a_t \mu_{t-1} + b_t u_t \\ \bar{\sigma}_t^2 = a_t^2 \sigma_t^2 + \sigma_{act,t}^2 \end{cases}$$

$$\overline{bel}(x_t) = \begin{cases} \bar{\mu}_t = A_t \mu_{t-1} + B_t u_t \\ \bar{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t \end{cases}$$





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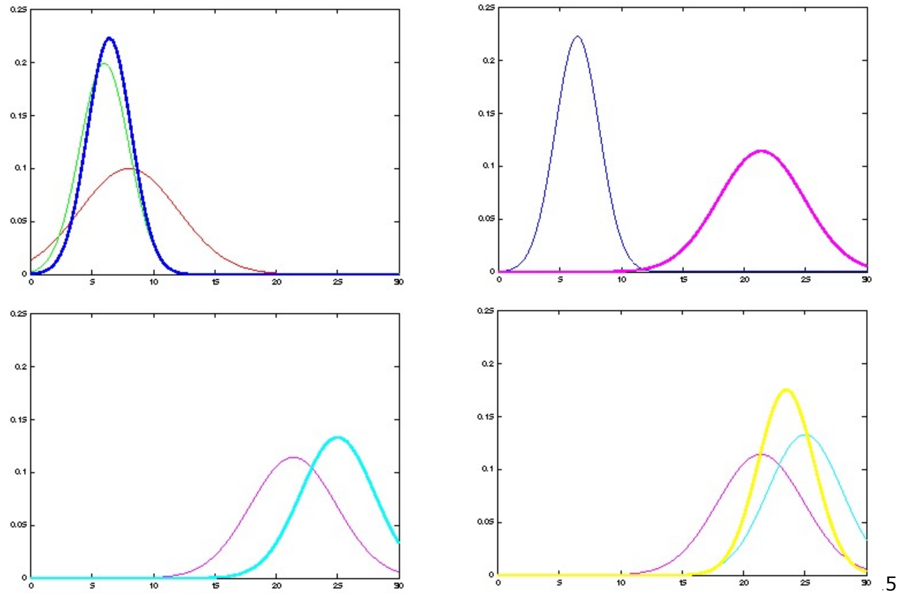
Kalman Filter Updates



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Linear Gaussian Systems: Initialization

- Initial belief is normally distributed:

$$bel(x_0) = N\left(x_0; \mu_0, \Sigma_0\right)$$

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Linear Gaussian Systems: Dynamics

- Dynamics are linear function of state and control plus additive noise:

$$x_t = A_t x_{t-1} + B_t u_t + \varepsilon_t$$

$$p(x_t \mid u_t, x_{t-1}) = N\left(x_t; A_t x_{t-1} + B_t u_t, R_t\right)$$

$$\overline{bel}(x_t) = \int p(x_t \mid u_t, x_{t-1}) \qquad bel(x_{t-1})\, dx_{t-1}$$

$$\Downarrow \qquad\qquad \Downarrow$$

$$\sim N\left(x_t; A_t x_{t-1} + B_t u_t, R_t\right) \quad \sim N\left(x_{t-1}; \mu_{t-1}, \Sigma_{t-1}\right)$$

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Linear Gaussian Systems: Dynamics

$$\overline{bel}(x_t) = \int p(x_t \mid u_t, x_{t-1}) \qquad bel(x_{t-1})\, dx_{t-1}$$

$$\Downarrow \qquad\qquad \Downarrow$$

$$\sim N\left(x_t; A_t x_{t-1} + B_t u_t, R_t\right) \quad \sim N\left(x_{t-1}; \mu_{t-1}, \Sigma_{t-1}\right)$$

$$\Downarrow$$

$$\overline{bel}(x_t) = \eta \int \exp\left\{-\frac{1}{2}(x_t - A_t x_{t-1} - B_t u_t)^T R_t^{-1} (x_t - A_t x_{t-1} - B_t u_t)\right\}$$

$$\exp\left\{-\frac{1}{2}(x_{t-1} - \mu_{t-1})^T \Sigma_{t-1}^{-1} (x_{t-1} - \mu_{t-1})\right\} dx_{t-1}$$

$$\overline{bel}(x_t) = \begin{cases} \bar{\mu}_t = A_t \mu_{t-1} + B_t u_t \\ \bar{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t \end{cases}$$

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Linear Gaussian Systems: Observations

- Observations are linear function of state plus additive noise:

$$z_t = C_t x_t + \delta_t$$

$$p(z_t \mid x_t) = N\left(z_t; C_t x_t, Q_t\right)$$

$$bel(x_t) = \eta \quad p(z_t \mid x_t) \quad \overline{bel}(x_t)$$

$$p(z_t \mid x_t) \Downarrow \sim N\left(z_t; C_t x_t, Q_t\right) \qquad \overline{bel}(x_t) \Downarrow \sim N\left(x_t; \bar{\mu}_t, \bar{\Sigma}_t\right)$$

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Linear Gaussian Systems: Observations

$$bel(x_t) = \eta \quad p(z_t \mid x_t) \quad \overline{bel}(x_t)$$

$$p(z_t \mid x_t) \Downarrow \sim N\left(z_t; C_t x_t, Q_t\right) \qquad \overline{bel}(x_t) \Downarrow \sim N\left(x_t; \bar{\mu}_t, \bar{\Sigma}_t\right)$$

$$\Downarrow$$

$$bel(x_t) = \eta \exp\left\{-\frac{1}{2}(z_t - C_t x_t)^T Q_t^{-1}(z_t - C_t x_t)\right\} \exp\left\{-\frac{1}{2}(x_t - \bar{\mu}_t)^T \bar{\Sigma}_t^{-1}(x_t - \bar{\mu}_t)\right\}$$

$$bel(x_t) = \begin{cases} \mu_t = \bar{\mu}_t + K_t(z_t - C_t \bar{\mu}_t) \\ \Sigma_t = (I - K_t C_t)\bar{\Sigma}_t \end{cases} \quad \text{with} \quad K_t = \bar{\Sigma}_t C_t^T (C_t \bar{\Sigma}_t C_t^T + Q_t)^{-1}$$

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Kalman Filter Algorithm

1. Algorithm **Kalman_filter**($\mu_{t-1}, \Sigma_{t-1}, u_t, z_t$):

2. Prediction:
3. $\bar{\mu}_t = A_t \mu_{t-1} + B_t u_t$
4. $\bar{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t$

5. Correction:
6. $K_t = \bar{\Sigma}_t C_t^T (C_t \bar{\Sigma}_t C_t^T + Q_t)^{-1}$
7. $\mu_t = \bar{\mu}_t + K_t (z_t - C_t \bar{\mu}_t)$
8. $\Sigma_t = (I - K_t C_t) \bar{\Sigma}_t$

9. Return μ_t, Σ_t

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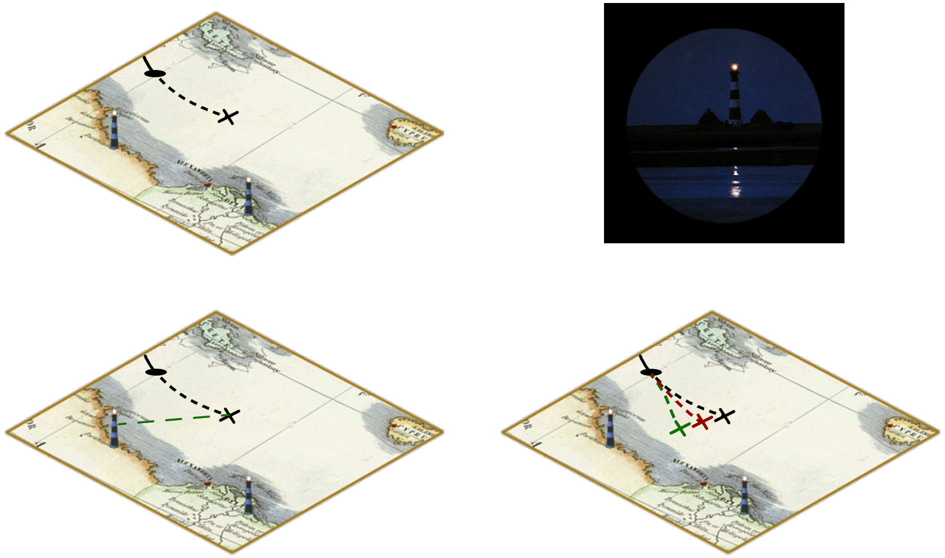
Kalman Filter Algorithm



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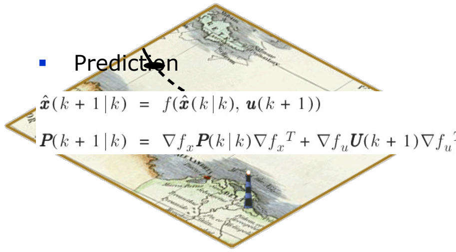
Kalman Filter Algorithm

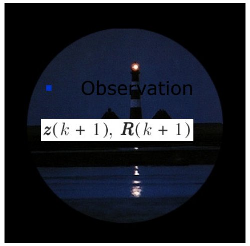
- Prediction



$$\hat{\boldsymbol{x}}(k+1|k) = f(\hat{\boldsymbol{x}}(k|k), \boldsymbol{u}(k+1))$$

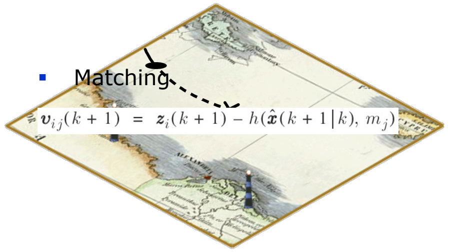
$$\boldsymbol{P}(k+1|k) = \nabla f_x \boldsymbol{P}(k|k) \nabla f_x^T + \nabla f_u \boldsymbol{U}(k+1) \nabla f_u^T$$

- Observation



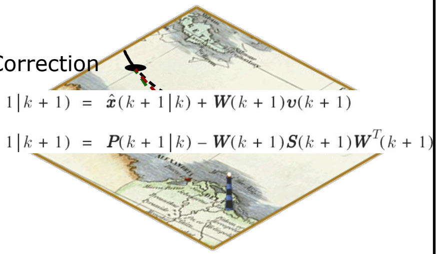
$$\boldsymbol{z}(k+1),\ \boldsymbol{R}(k+1)$$

- Matching



$$\boldsymbol{v}_{ij}(k+1) = \boldsymbol{z}_i(k+1) - h(\hat{\boldsymbol{x}}(k+1|k), m_j)$$

- Correction



$$\hat{\boldsymbol{x}}(k+1|k+1) = \hat{\boldsymbol{x}}(k+1|k) + \boldsymbol{W}(k+1)\boldsymbol{v}(k+1)$$

$$\boldsymbol{P}(k+1|k+1) = \boldsymbol{P}(k+1|k) - \boldsymbol{W}(k+1)\boldsymbol{S}(k+1)\boldsymbol{W}^T(k+1)$$

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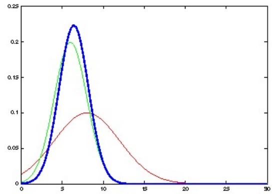
The Prediction-Correction-Cycle



$$\overline{bel}(x_t) = \begin{cases} \bar{\mu}_t = a_t \mu_{t-1} + b_t u_t \\ \bar{\sigma}_t^2 = a_t^2 \sigma_t^2 + \sigma_{act,t}^2 \end{cases}$$

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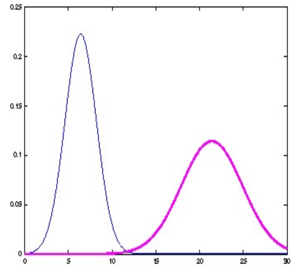

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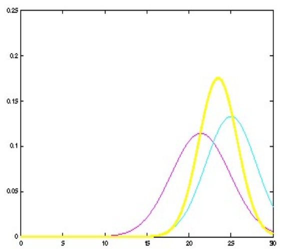
The Prediction-Correction-Cycle



$$bel(x_t) = \begin{cases} \mu_t = \bar{\mu}_t + K_t(z_t - \bar{\mu}_t) \\ \sigma_t^2 = (1-K_t)\bar{\sigma}_t^2 \end{cases}, K_t = \frac{\bar{\sigma}_t^2}{\bar{\sigma}_t^2 + \bar{\sigma}_{obs,t}^2}$$

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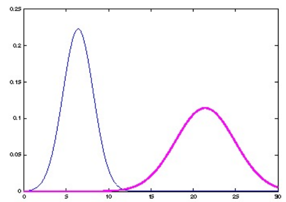

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The Prediction-Correction-Cycle

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Kalman Filter Summary

- Highly efficient: Polynomial in measurement dimensionality k and state dimensionality n:
  $O(k^{2.376} + n^2)$
- Optimal for linear Gaussian systems!
- Most robotics systems are nonlinear!

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Nonlinear Dynamic Systems

- Most realistic robotic problems involve nonlinear functions

$$x_t = g(u_t, x_{t-1})$$

$$z_t = h(x_t)$$

- To be continued

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