

Chair of Software Engineering



Robotics Programming Laboratory

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Lecture 9: Localization and mapping

This lecture is based on "Probabilistic Robotics" by Thrun, Burgard, and Fox (2005).

Where am I?





Localization

Localization: process of locating an object in space



Type of localization

- Local localization: initial pose is known.
- Global localization: initial pose is unknown.
- Kidnapped robot problem: the robot gets teleported to some location during the operation.

Environments

- Static: the robot is the only moving object.
- Dynamic: other objects change their configuration or location over time.

Approaches

- Passive: the localization module only observes the robot.
- Active: the localization module actively controls the robot to minimize the error and/or the cost of bad localization.

Number of robots

- Single-robot: all data are collected at a single robot platform.
- Multi-robot: communication between the robots can enhance their localization.

Probabilistic robotics

Uncertainty!

- Environment, sensor, actuation, model, algorithm
- Represent uncertainty using the calculus of probability theory

Probability theory

- X: random variable
 - Can take on discrete or continuous values

P(X = x), P(x) : probability of the random variable X taking on a value x
 Properties of P(x)

$$\succ P(X = x) >= o$$

>
$$\sum_{\mathbf{X}} P(\mathbf{X} = \mathbf{x}) = 1 \text{ or } \int_{\mathbf{X}} p(\mathbf{X} = \mathbf{x}) = 1$$

Probability

P(x,y) : joint probability

> P(x,y) = P(x) P(y) : X and Y are independent

> P(x | y) : conditional probability of x given y

> P(x | y) = p(x) : X and Y are independent

> P(x,y | z) = P(x | z) P(y | z) : conditional independence

$$\blacktriangleright P(x \mid y) = P(x,y) / P(y)$$

$$\succ P(x,y) = P(x \mid y) P(y) = P(y \mid x) P(x)$$



 $P(\text{door=open} \mid \text{sensor=far})$ $= \frac{P(\text{far} \mid \text{open}) P(\text{open})}{P(\text{far})}$ $= \frac{P(\text{far} \mid \text{open}) P(\text{open})}{P(\text{far} \mid \text{open}) P(\text{open}) + P(\text{far} \mid \text{closed}) P(\text{closed})}$

Bayes' filter

 $bel(x_t) = p(x_t | z_{1:t}, u_{1:t})$: belief on the robot's state x_t at time t

Compute robot's state: bel(x_t)

➢ Predict where the robot should be based on the control u_t bel*(x_t) = ∫p(x_t | u_t, x_{t-1}) bel(x_{t-1}) dx_{t-1}

► Update the robot state using the measurement z_t bel $(x_t) = \eta p(z_t | x_{t-1}) bel^*(x_t)$

Markov localization

World









Markov localization





Markov_localize ($bel(x_{t-i})$: BELIEF; u_t : ROBOT_CONTROL; z_t : SENSOR_MEASUREMENT; m: MAP) : BELIEF

do

across $bel(x_t)$ as x_t loop Motion Update $bel^*(x_t) := \int p(x_t \mid u_t, x_{t-t}, m) bel(x_{t-1}) dx_{t-1}$ Sensor Update $bel(x_t) := \eta p(z_t \mid x_{t-t}, m) bel^*(x_t)$ end Result $:= bel^*(x_t)$ end

Representation of the robot states



Markov localization

Can be used for both local localization and global localization

> If the initial pose (x_{o}^{*}) is known: point-mass distribution

•
$$bel(x_o) = \begin{cases} 1 & \text{if } x_o = x *_o \\ 0 & \text{otherwise} \end{cases}$$

If the initial pose (x^{*}_o) is known with uncertainty Σ: Gaussian distribution with mean at x^{*}_o and variance Σ

•
$$bel(x_o) = det(2\pi\Sigma)^{-\frac{1}{2}} exp\left\{-\frac{1}{2}(x_o - x *_o)^T \Sigma^{-1}(x_o - x *_o)\right\}$$

If the initial pose is unknown: uniform distribution

•
$$bel(x_o) = \frac{1}{|X|}$$

- Computationally expensive
 - Higher accuracy requires higher grid resolution

What if we keep track of multiple robot poses?







Particle filter

A sample-based Bayes filter

- Approximate the posterior bel(x_t) by a finite number of particles
- Each particle represents the probability of a particular state vector given all previous measurements
- The distribution of state vectors within the particle is representative of the probability distribution function for the state vector given all prior measurements



Generate samples from a distribution

$$E_{f}[I(x \in A)] = \int f(x) I(x \in A) dx$$
$$= \int f(x)/g(x) g(x) I(x \in A) dx$$
$$= E_{g}[w(x) I(x \in A)]$$

f(x) : target distribution g(x) : proposal distribution – $f(x) > o \rightarrow g(x) > o$

particle_filter_localize (X_{t-1} : PARTICLES; u_t : ROBOT_CONTROL; z_t : SENSOR_MEASUREMENT; m: MAP) : PARTICLES

do

across X_t as x_t loopMotion Update x_t .pose := motion_update(x_{t-v}, u_t)Sensor Update x_t .weight := sensor_update(x_v, z_v, m)endResult := resample(X_t)

- Global localization
 - Track the pose of a mobile robot without knowing the initial pose
- Can handle kidnapped robot problem with little modification
 - Insert some random samples at every iteration
 - Insert random samples proportional to the average likelihood of the particles
- > Approximate
 - Accuracy depends the number of samples

Motion models

Velocity-based

- > No wheel encoders are given.
- > New pose is based on the velocities and time elapsed.

Odometry-based

> Systems are equipped with wheel encoders.

Velocity model



Sampling from velocity motion model

sample_motion_model_velocity (x_{t-1} : ROBOT_POSE; u_t : ROBOT_CONTROL) : ROBOT_POSE

do

$$\hat{v} := v + \mathbf{sample} \left(\alpha_1 v^2 + \alpha_2 \omega^2 \right)$$
$$\hat{\omega} := \omega + \mathbf{sample} \left(\alpha_3 v^2 + \alpha_4 \omega^2 \right)$$

$$\begin{aligned} x' &\coloneqq x - \frac{\hat{v}}{\hat{\omega}} \sin(x.\theta) + \frac{\hat{v}}{\hat{\omega}} \sin(\theta + \hat{\omega} \,\Delta t) \\ y' &\coloneqq y + \frac{\hat{v}}{\hat{\omega}} \cos(x.\theta) - \frac{\hat{v}}{\hat{\omega}} \cos(\theta + \hat{\omega} \,\Delta t) \\ \theta' &\coloneqq \theta + \hat{\omega} \,\Delta t + \mathbf{sample} \,(\alpha_5 \,v^2 + \alpha_6 \,\omega^2) \,\Delta t \end{aligned}$$

Result := $(x', y', \theta')^T$ end

Odometry motion model

- Robot moves from $\langle \overline{x}, \overline{y}, \overline{\theta} \rangle$ to $\langle \overline{x'}, \overline{y'}, \overline{\theta'} \rangle$
- Odometry information $u = \langle \delta_{rot 1}, \delta_{rot 2}, \delta_{trans} \rangle$



Sampling from odometry motion model

sample_motion_model_velocity (x_{t-1} : **ROBOT_POSE**; u_t : **ROBOT_CONTROL**) : **ROBOT_POSE**

do

$$\begin{split} \delta_{\text{rot1}} &\coloneqq \text{atan2} \left(\ \overline{y}' - \overline{y}, \ \overline{x}' - \overline{x} \ \right) - \overline{\theta} \\ \delta_{\text{trans}} &\coloneqq \sqrt{(\overline{x} - \overline{x}')^2 + (\overline{y} - \overline{y}')^2} \\ \delta_{\text{rot2}} &\coloneqq \overline{\theta}' - \overline{\theta} - \delta_{\text{rot1}} \end{split}$$

$$\begin{split} &\widehat{\delta}_{\text{rot}_{1}} \coloneqq \delta_{\text{rot}_{1}} - \mathbf{sample} \left(\alpha_{1} \delta_{\text{rot}_{1}}^{2} + \alpha_{2} \delta_{\text{trans}}^{2} \right) \\ &\widehat{\delta}_{\text{trans}} \coloneqq \delta_{\text{trans}} - \mathbf{sample} \left(\alpha_{3} \delta_{\text{trans}}^{2} + \alpha_{4} \delta_{\text{rot}_{1}}^{2} + \alpha_{4} \delta_{\text{rot}_{2}}^{2} \right) \\ &\widehat{\delta}_{\text{rot}_{2}} \coloneqq \delta_{\text{rot}_{2}} - \mathbf{sample} \left(\alpha_{1} \delta_{\text{rot}_{2}}^{2} + \alpha_{2} \delta_{\text{trans}}^{2} \right) \end{split}$$

$$\begin{aligned} x' &\coloneqq x + \hat{\delta}_{\text{trans}} \cos \left(\theta + \hat{\delta}_{\text{rot}}\right) \\ y' &\coloneqq y + \hat{\delta}_{\text{trans}} \sin \left(\theta + \hat{\delta}_{\text{rot}}\right) \\ \theta' &\coloneqq \theta + \hat{\delta}_{\text{rot}} + \hat{\delta}_{\text{rot}} \end{aligned}$$

Result := $(x', y', \theta')^T$

Effect of different noise parameter settings

Velocity model



 α_1 to α_6 : moderate



 α_3 and α_4 : small α_1 and α_2 : large



α_3 and α_4 : large α_1 and α_2 : small



 α_1 and α_4 : large α_2 and α_3 : small

Odometry motion model



 α_1 to α_4 : moderate

 α_1 and α_4 : small α_2 and α_3 : large

Sensor models

Direct modeling of the sensor readings

Feature-based models

Beam-based sensor model

Scan *z* consists of *K* measurements: $z = \{z_1, z_2, ..., z_K\}$

Individual measurements are independent given the robot position:

$$P(z \mid x, m) = \prod_{k=1}^{K} P(z_k \mid x, m)$$













Unexpected obstacles



Advantages

Closely linked to the geometry and physics of range finders

Disadvantages

- Lack of smoothness
- Computationally involved

Likelihood fields

Map *m*

 $p(z_{t}^{k} | x_{t}, m) = z_{hit} p_{hit} + z_{rand} p_{rand} + z_{max} p_{max}$ $z_{hit}, z_{rand}, z_{max} : mixing weights$



P(z|x,m)



Likelihood field

Likelihood fields

Project the end points of a sensor scan z_t into the map

- Measurement noise: Zero-centered Gaussian distribution
 - > $p_{hit}(z_t^k | x_t, m) = \varepsilon_{\sigma}(dist)$
 - dist: distance between the measurement and the nearest obstacle in the map m
- Failures: Point-mass distribution

$$p_{\max}(z_t^k \mid x_t, m) = \begin{cases} 1 & \text{if } z = z_{\max} \\ 0 & \text{otherwise} \end{cases}$$

Unexplained random measurements: Uniform distribution

$$p_{\text{rand}} (z_t^k \mid x_t, m) = \begin{cases} \frac{1}{z_{\text{max}}} & \text{if } o \le z_t^k \le z_{\text{max}} \\ o & \text{otherwise} \end{cases}$$

lacksquare

likelihood_field_range_finder (x_t : ROBOT_POSE; z_t : SENSOR_MEASUREMENT; m: MAP) : REAL_64

do

q := 1.0 across z_t loop if $z_t^k < z_{max}$ then $x_{z_t^k} \coloneqq x + x_{k,sens} \cos(\theta) - y_{k,sens} \sin(\theta) + z_t^k \cos(\theta + \theta_{k,sens})$ Measurement $y_{z_t^k} := y + y_{k,sens} \cos(\theta) + x_{k,sens} \sin(\theta) + z_t^k \sin(\theta + \theta_{k,sens})$ coordinate d := m.compute_distance_to_the_nearest_obstacle($x_{z_t^k}$, $y_{z_t^k}$) $q := q \cdot (z_{hit} \cdot \mathbf{prob}(d, \sigma_{hit}) + \frac{Z_{rand}}{Z_{max}})$ end end **Result** := q end

Advantages

- Smooth
 - Small changes in the robot's pose result in small changes of the resulting distribution
- Computationally more efficient than ray casting

Disadvantages

- No modeling of dynamic objects
- Sensors can see through the wall
 - Nearest neighbor cannot determine if a path is obstructed by an obstacle
- No map uncertainty considered
 - Can change occupancy to occupied, free, and unknown

Correlation-based measurement model



•

Map matching

- **1.** Compute a local map m_{robot} from the scans z_t in robot frame
- 2. Transform the local map m_{robot} to the global coordinate frame m_{local}
- 3. Compare the local map m_{local} and the map m

$$\rho = \frac{\sum_{X,Y} (m_{x,y} - \overline{m}) \cdot (m_{x,y,local} (x_t) - \overline{m})}{\sqrt{\sum_{X,Y} (m_{x,y} - \overline{m})^2 \sum_{X,Y} (m_{x,y,local} (x_t) - \overline{m})^2}} : \text{ correlation}$$
$$\overline{m} = \frac{1}{2N} \sum_{X,Y} (m_{x,y} + m_{x,y,local}) : \text{ average map value}$$
$$p(m_{local} \mid x_t, m) = \max \{ \rho, o \}$$

Advantages

- Easy to compute
- Explicitly considers free-space

Disadvantages

- Does not yield smooth probability in pose x_t
 - > May convolve the map m with a Gaussian kernel first
- > Can incorporate inappropriate local map information
 - > May contain areas beyond the maximum sensor range
- Does not include the noise characteristic of range sensors

Feature extraction

feature: compact representation of raw data

- Range scans: lines, corners, local minima in range scans, etc.
- Camera images: edges, corners, distinct patterns, etc.
- High level features in robotics: places

Advantages of using features

- Reduction of computational complexity
 - Increase in feature extraction
 - Decrease in feature matching

Feature extraction: split and merge



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Feature extraction: split and merge

```
split( s: POINT_SET ) : LINE_SET -- sorted points
    do
```

end

```
Result := lines
```

end

merge(lines: LINE_SET) : LINE_SET
 do

from until not lines.is_next_pair_collinear loop l.merge_lines(lines.left_line , lines.right_line) **if** l.compute_distance(l.compute_farthest_point) < d_{max} **then** out_lines.add(l) lines.mark_current_pair_as_used end lines.increment_next_pair end out_lines.add_set(lines.get_all_unmarked_lines) **Result** := out lines

end



Fischler, M. and Bolles, R. 1981. "Random Sample Consensus: A Paradigm for Model Fitting with Applications to Image Analysis and Automated Cartography". Communications of the ACM. 24(6).

Data association



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Data association: nearest neighbor

nearest_neighbor(F, M: ARRAY[FEATURE]) : HYPOTHESIS do

end

```
from i := 1 until i > n loop
   f_i := F.item(i)
   d_{\min} := d_{\min}.Max_value
    from j := 1 until j > l loop
            m_i := M.item(j)
            d_{temp} := Mahalanobis2(f_i, m_j)
            if d_{temp} < d_{min} then
                   d_{\min} := d_{temp}
                   m_{nearest} := m_i
            end
    end
    if d_{\min} < X^2(d_i, \alpha) then -- d_i = \dim(z_i), \alpha: desired confidence level
            H.add_pair(f_i, m_{nearest})
    else
            H.add_pair(f_i, o)
   end
end
Result := H
```

Measurement: $F = \{f_1, ..., f_n\}$

Map features: $M = \{m_1, ..., m_l\}$

Data association: joint compatibility

joint_compatibility(H: HYPOTHESIS; i: INTEGER_16; F, M: ARRAY[FEATURE]) do

> $f_i := F.item(i)$ Measurement: $F = \{f_1, ..., f_n\}$ if i > | then Map features: $M = \{m_1, ..., m_l\}$ if H.score > Best.score then Best := Hend else from j := 1 until j > 1 loop $m_i := M.item(j)$ **if** is_compatible(f_i, m_i) **and** H.is_joint_compatible(f_i, m_i) **then** joint_compatibility(H.add_pair(f_i, m_i) , i+1, F, M) end end **if** H.score + n – i >= Best.score **then** -- **can** do better? joint_campatibility(H.add_pair(f_i, o), i+1, F, M)

end

end

end

Neira, J. Tardos, J.D. 2001. "Data association in stochastic mapping using the joint compatibility test", Robotics and Automation, IEEE Transactions on 17 (6): 890–897.

Resampling

Roulette wheel sampling



Stochastic universal sampling



distance between two samples = total weight / number of samples starting sample: random number in [o, distance between samples)

Mapping

Map: a list of objects and their locations in an environment
➤ Given N objects in an environment
m = { m₁, ..., m_N }

Mapping: the process of creating a map



Types of Maps

Lacation-based map

- > $m = \{ m_1, ..., m_N \}$ contains N locations
- Volumetric representation
 - > A label for any location in the world
 - Knowledge of presence and absence of objects

Feature-based map

- > $m = \{ m_1, ..., m_N \}$ contains N features
- Sparse representation
 - A label for each object location
 - > Easier to adjust the position of an object

- Location-based map
- An environment as a collection of grid cells
- > Each grid cell with a probability value that the cell is occupied
 - Each grid cell is independent!
- Easy to combine different sensor scans and different sensor modalities
- No assumption about type of features

Occupancy grid mapping





 \mathbf{m}_i : the grid cell with index i z_t : the measurement at time t x_t : the robot's pose (x, y, θ) at time t

 $p(\mathbf{m}_i \mid z_t, x_t)$: probability of occupancy

$$\frac{p(\mathbf{m}_{i\mid} z_{t}, xt)}{p(\neg \mathbf{m}_{i\mid} z_{t}, x_{t})} = \frac{p(\mathbf{m}_{i\mid} z_{t}, x_{t})}{1 - p(\mathbf{m}_{i\mid} z_{t}, x_{t})} : \text{odds of occupancy}$$

$$l_{t,i} = \log \frac{p(\mathbf{m}_{i \mid} z_t, xt)}{1 - p(\mathbf{m}_{i \mid} z_t, xt)} : \text{log odds of occupancy}$$

$$p(\mathbf{m}_{i} | z_{t}, x_{t}) = 1 - \frac{1}{1 + \exp(lt_{i})}$$

$$p(A|B) = \frac{p(B|A) p(A)}{p(B)}$$

$$p(\neg A|B) = \frac{p(B|\neg A) p(\neg A)}{p(B)}$$

$$o(A|B) = \frac{p(A|B)}{p(\neg A|B)} = \frac{p(B|A) p(A)}{p(B|\neg A) p(\neg A)} = \lambda(B|A) o(A)$$

 $\log(o(A|B)) = \log(\lambda(B|A)) + \log(o(A))$

▶ Ranges between $-\infty$ and ∞

Avoids truncation problem around probabilities near 0 and 1

occupancy_grid_mapping (x_t : ROBOT_POSE; z_t : SENSOR_MEASUREMENT; $\{l_{t-1,i}\}$: OCCUPANCY) : OCCUPANCY

do

 $across m as m_i loop$ **if m**_{*i*}.is_in_perceptiual_field(z) **then** $l_{t,i} := l_{t-1,i} + inverse_sensor_model(x_t, z_t, m_i) - l_o$ else $l_{t,i} := l_{t-1,i}$ end $l_{t,i} \coloneqq \log \frac{p(\mathbf{m}_i | \mathbf{x}_{i:t}, \mathbf{z}_{i:t})}{1 - p(\mathbf{m} | \mathbf{x}_{i:t}, \mathbf{z}_{i:t})}$ end **Result :=** $\{l_{t,i}\}$ end $l_o := \log \frac{p(\mathbf{m}_i = 1)}{p(\mathbf{m}_i = 0)} := \log \frac{p(\mathbf{m}_i)}{1 - p(\mathbf{m}_i)}$

Occupancy grid mapping

inverse_range_sensor_model (x_t : ROBOT_POSE; z_t : SENSOR_MEASUREMENT; \mathbf{m}_i : GRID_CELL) : REAL_64

do

$\begin{aligned} x_{i} &:= \mathbf{m}_{i, x} \\ y_{i} &:= \mathbf{m}_{i, y} \\ \mathbf{r} &:= \sqrt{\left((x_{i} - x)^{2} + (y_{i} - y)^{2} \right)} \\ \phi &:= \operatorname{atan2}(y_{i} - y, x_{i} - x) - \theta \\ k &:= \operatorname{argmin}_{j} \phi - \theta_{j, \operatorname{sens}} \\ \mathbf{if} \ \mathbf{r} &> \min(z_{max}, z_{t}^{k} + \alpha/2) \text{ or } \phi - \theta_{j, \operatorname{sens}} \\ \mathbf{Result} &:= \mathbf{l}_{o} \qquad \operatorname{grid} \operatorname{out} \operatorname{of} \operatorname{range}_{j, \operatorname{sens}} \\ \mathbf{elseif} \ z_{t}^{k} < z_{\max} \text{ and } \mathbf{r} - z_{t}^{k} < \alpha/2 \text{ then} \end{aligned}$	α : thickness of the obstacle
	β : opening angle of the bear
$y_i := \mathbf{m}_{i, y}$	z _{max} : max range of the beam
$r := \sqrt{((x_i - x)^2 + (y_i - y)^2)}$	grid range
$\phi := \operatorname{atan2}(y_i - y, x_i - x) - \theta$	grid angle
k := $\operatorname{argmin}_{j} \phi - \theta_{j, \operatorname{sens}} $	beam index
if r > min(z_{max} , $z_t^k + \alpha/2$) or $ \phi - \theta_{j,sens} > \beta/2$ then	
Result := l_o grid out of rar	nge or behind an obstacle
Result := I_o grid out of range or behind an obstacle elseif $z_t^k < z_{max}$ and $ r - z_t^k < \alpha/2$ then	
Result := l _{occ}	grid in the obstacle
else r <= Z_t^k	
Result := l _{free}	grid unaccupied
end	

end

But what about drift?

Localization

> If we have a map, we can localize

Mapping

> If we know the robot's pose, we can map

Do both!

- Estimate a map
- Localize itself relative to the map

Simultaneous Localization and Mapping (SLAM)

```
Localization: p( x | m, z, u )
Mapping: p( m | x, z )
```

```
SLAM: p(x, m | z, u)
```

> The map depends on the robot's pose during the measurement

If the pose is known, mapping is easy

 $p(x_{1:t}, m \mid z_{1:t}, u_{0:t-1}) = p(x_{1:t} \mid z_{1:t}, u_{0:t-1}) p(m \mid x_{1:t}, z_{0:t-1})$

SLAM posterior = robot path posterior * mapping with known poses

 $\frac{\mathbf{p}(\mathbf{x}_{1:t} \mid \mathbf{z}_{1:t}, \mathbf{u}_{0:t-1})}{\mathbf{p}(\mathbf{m} \mid \mathbf{x}_{1:t}, \mathbf{z}_{0:t-1})} : \text{localization}$

 $x_{1:t}$: the robot's poses (x, y, θ) m: the map $z_{1:t}$: the measurements $u_{0:t-1}$: the controls

Murphy, K. 1999. Bayesian map learning in dynamic environments. In NIPS '99 (Neural Info. Proc. Systems)

Rao-Blackwellized particle filter SLAM

Use a particle filter to represent potential trajectories of the robot

- Every particle carries its own map
- The probability of survival of a particle is proportional to the likelihood of the measurement with respect to the particle's own map

Problem: big map * large number of particles!

Improve pose estimate

- > Use scan matching to compute locally consistent pose correction
- Smaller error -> fewer particles necessary