# CSCE 574 ROBOTICS 

Localization

## Fundamental Problems In Robotics

- How to Go From A to B ? (Path Planning)
- What does the world looks like? (mapping)
- sense from various positions
- integrate measurements to produce map
- assumes perfect knowledge of position
- Where am I in the world? (localization)
- Sense
- relate sensor readings to a world model
- compute location relative to model
- assumes a perfect world model
- Together, the above two are called SLAM
(Simultaneous Localization and Mapping)


## Localization

- Tracking: Known initial position
- Global Localization: Unknown initial position
- Re-Localization: Incorrect known position
- (kidnapped robot problem)


## Uncertainty

## Central to any real system!

## Localization

Initial state detects nothing:


Moves and detects landmark:


Moves and detects nothing:


Moves and detects landmark:


## Sensors

- Proprioceptive Sensors (monitor state of vehiclepropagate)
- IMU (accels \& gyros)
- Wheel encoders
- Doppler radar ...
- Noise
- Exteroceptive Sensors
(monitor environment-update)
- Cameras (single, stereo, omni, FLIR ...)
- Laser scanner
- MW radar
- Sonar
- Tactile...
- Uncertainty



## Bayesian Filter

- "Filtering" is a name for combining data.
- Nearly all algorithms that exist for spatial reasoning make use of this approach
- If you're working in robotics, you'll see it over and over!
- Efficient state estimators
- Recursively compute the robot's current state based on the previous state of the robot


## State Estimation

- What is the robot's state?
- Depends on the robot
- Indoor mobile robot
- $x=[\mathrm{x}, \mathrm{y}, \theta]$
- 6DOF mobile vehicle
- $x=[\mathrm{x}, \mathrm{y}, \mathrm{z}, \varphi, \psi, \theta]$
- Manipulators

- $x=\left[\theta_{1}, \theta_{2}, \ldots, \theta_{\mathrm{n}}\right]$ or
- $x=[x, y, z, \varphi, \Psi, \theta]$ pose of endeffector



## Bayesian Filter

- Estimate state $x$ from data $Z$
- What is the probability of the robot being at x?
- $x$ could be robot location, map information, locations of targets, etc...
- $Z$ could be sensor readings such as range, actions, odometry from encoders, etc...)
- This is a general formalism that does not depend on the particular probability representation
- Bayes filter recursively computes the posterior distribution:

$$
\operatorname{Bel}\left(x_{T}\right)=P\left(x_{T} \mid Z_{T}\right)
$$

## Derivation of the Bayesian Filter

Estimation of the robot's state given the data:

$$
\operatorname{Bel}\left(x_{t}\right)=p\left(x_{t} \mid Z_{T}\right)
$$

The robot's data, $Z$, is expanded into two types: observations $o_{i}$ and actions $a_{i}$

$$
\operatorname{Bel}\left(x_{t}\right)=p\left(x_{t} \mid o_{t}, a_{t-1}, o_{t-1}, a_{t-2}, \ldots, o_{0}\right)
$$

Invoking the Bayesian theorem

$$
\operatorname{Bel}\left(x_{t}\right)=\frac{p\left(o_{t} \mid x_{t}, a_{t-1}, \ldots, o_{0}\right) p\left(x_{t} \mid a_{t-1}, \ldots, o_{0}\right)}{p\left(o_{t} \mid a_{t-1}, \ldots, o_{0}\right)}
$$

## Derivation of the Bayesian Filter

Denominator is constant relative to $x_{t}$

$$
\eta=1 / p\left(o_{t} \mid a_{t-1}, \ldots, o_{0}\right)
$$

$$
\operatorname{Bel}\left(x_{t}\right)=\eta p\left(o_{t} \mid x_{t}, a_{t-1}, \ldots, o_{0}\right) p\left(x_{t} \mid a_{t-1}, \ldots, o_{0}\right)
$$

First-order Markov assumption shortens first term:

$$
\operatorname{Bel}\left(x_{t}\right)=\eta p\left(o_{t} \mid x_{t}\right) p\left(x_{t} \mid a_{t-1}, \ldots, o_{0}\right)
$$

Expanding the last term (theorem of total probability):

$$
\operatorname{Bel}\left(x_{t}\right)=\eta p\left(o_{t} \mid x_{t}\right) \int p\left(x_{t} \mid x_{t-1}, a_{t-1}, \ldots, o_{0}\right) p\left(x_{t-1} \mid a_{t-1}, \ldots, o_{0}\right) d x_{t-1}
$$

## Derivation of the Bayesian Filter

First-order Markov assumption shortens middle term:
$\operatorname{Bel}\left(x_{t}\right)=\eta p\left(o_{t} \mid x_{t}\right) \int p\left(x_{t} \mid x_{t-1}, a_{t-1}\right) p\left(x_{t-1} \mid a_{t-1}, \ldots, o_{0}\right) d x_{t-1}$
Finally, substituting the definition of $\operatorname{Bel}\left(x_{t-1}\right)$ :
$\operatorname{Bel}\left(x_{t}\right)=\eta p\left(o_{t} \mid x_{t}\right) \int p\left(x_{t} \mid x_{t-1}, a_{t-1}\right) \operatorname{Bel}\left(x_{t-1}\right) d x_{t-1}$
The above is the probability distribution that must be estimated from the robot's data

## Iterating the Bayesian Filter

- Propagate the motion model:

$$
\operatorname{Bel}_{-}\left(x_{t}\right)=\int P\left(x_{t} \mid a_{t-1}, x_{t-1}\right) \operatorname{Bel}\left(x_{t-1}\right) d x_{t-1}
$$

Compute the current state estimate before taking a sensor reading by integrating over all possible previous state estimates and applying the motion model

- Update the sensor model:

$$
\operatorname{Bel}\left(x_{t}\right)=\eta P\left(o_{t} \mid x_{t}\right) \operatorname{Be} l_{-}\left(x_{t}\right)
$$

Compute the current state estimate by taking a sensor reading and multiplying by the current estimate based on the most recent motion history

## Reminder: Bayes Rule

- Conditional probabilities

$$
p(o \wedge S)=p(o \mid S) p(S)
$$

- Bayes theorem relates conditional probabilities

$$
p(o \mid S)=\frac{p(S \mid O) p(o)}{p(S)}
$$

- So, what does this say about odds( o $\left.\mid S_{2} \wedge S_{1}\right)$ ?

Can we update easily ?

$$
p(a \mid b, c)=\frac{p(b \mid a, c) p(a \mid c)}{p(b \mid c)}
$$

Graphical Models, Bayes' Rule and the Markov Assumption


Bayes theorem: $p(x \mid y)=\frac{p(y \mid x) p(x)}{p(y)}$
Markov: $p\left(x_{t} \mid x_{t-1}, a_{t}, a_{0}, z_{0}, a_{1}, z_{1}, \ldots, z_{t-1}\right)=p\left(x_{t} \mid x_{t-1}, a_{t}\right)$

## Bayes Filter



## Representation of the Belief Function

Sample-based
representations
e.g. Particle filters


$$
\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right),\left(x_{3}, y_{3}\right), \ldots\left(x_{n}, y_{n}\right)
$$

## Parametric representations



$$
y=m x+b
$$

## Different Approaches

Kalman filters (Early-60s?)

- Gaussians
- approximately linear models
- position tracking

Extended Kalman Filter Information Filter Unscented Kalman Filter

Multi-hypothesis ('00)

- Mixture of Gaussians
- Multiple Kalman filters
- Global localization, recovery

Discrete approaches ('95)

- Topological representation ('95)
- Uncertainty handling (POMDPs)
- occas. global localization, recovery
- Grid-based, metric representation ('96)
- global localization, recovery

Particle filters ('98)

- Condensation (Isard and Blake '98)
- Sample-based representation
- Global localization, recovery
- Rao-Blackwellized Particle Filter


## Bayesian Filter : Requirements for Implementation

- Representation for the belief function
- Update equations
- Motion model
- Sensor model
- Initial belief state

