

# B3M33MKR

## Particle Filter

Miroslav Kulich, Gaël Écorchard

Intelligent and Mobile Robotics Group  
Czech Technical University in Prague

Winter semester 2017/2018



# Assignment

- Implement Particle filter
  - Motion model
  - Sensor model
  - Integrate
- Input data are the same as for ICP
- Program template similar



# Particle filter - the algorithm

Particle\_filter( $S_{t-1}, u_{t-1}, z_t$ )

$$S_t = \emptyset, \eta = 0$$

**for**  $i = 1, \dots, n$  **do**

Generate new particles

Sample index  $j_i$  from the discrete distribution given by  $w_{t-1}$

Sample  $x_t^i$   $\sim p(x_t | x_{t-1}, u_{t-1})$  using  $x_{t-1}^{j_i}$  and  $u_{t-1}$

$$w_t^i = p(z_t | x_t^i)$$

Compute importance weight

$$\eta = \eta + w_t^i$$

Update normalization factor

$$S_t = S_t \cup \{ \langle x_t^i, w_t^i \rangle \}$$

Insert a particle

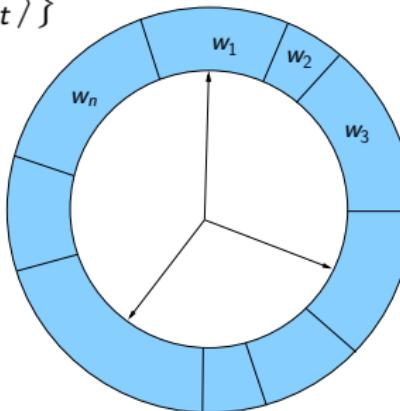
**end for**

**for**  $i = 1, \dots, n$  **do**

Normalize weights

$$w_t^i = \frac{w_t^i}{\eta}$$

**end for**



# Odometry-based model for sampling

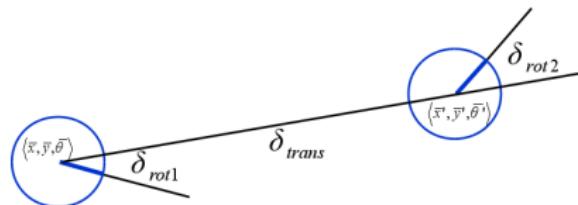
$$u = \langle \delta_{rot_1}, \delta_{rot_2}, \delta_{trans} \rangle, x = \langle x, y, \phi \rangle \Rightarrow x' = \langle x', y', \phi' \rangle$$

## Random control

$$\begin{aligned}\hat{\delta}_{rot_1} &= \delta_{rot_1} + \text{sample}(\alpha_1 |\delta_{rot_1}| + \alpha_2 |\delta_{trans}|) \\ \hat{\delta}_{trans} &= \delta_{trans} + \text{sample}(\alpha_3 |\delta_{trans}| + \alpha_4 (|\delta_{rot_1}| + |\delta_{rot_2}|)) \\ \hat{\delta}_{rot_2} &= \delta_{rot_2} + \text{sample}(\alpha_1 |\delta_{rot_2}| + \alpha_2 |\delta_{trans}|)\end{aligned}$$

## Position determination

$$\begin{aligned}x' &= x + \hat{\delta}_{trans} \cos(\phi + \hat{\delta}_{rot_1}) \\ y' &= y + \hat{\delta}_{trans} \sin(\phi + \hat{\delta}_{rot_1}) \\ \phi' &= \phi + \hat{\delta}_{rot_1} + \hat{\delta}_{rot_2} \\ \text{return } &\langle x', y', \phi' \rangle\end{aligned}$$



## Naive (not good!) approach



## Correct approach

Points ...,  $\alpha_2$  is large



## Correct approach

Points ...,  $\alpha_3$  is large



## Correct approach

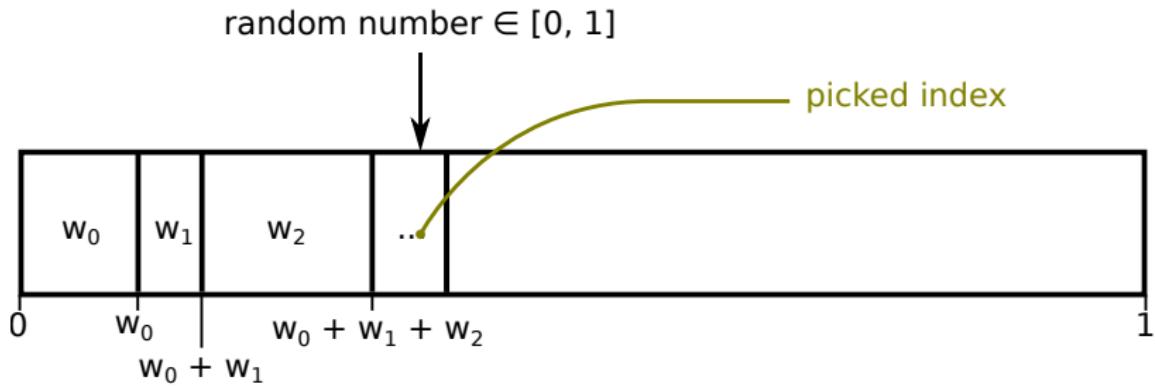
$\alpha_2$  is large



# Correct approach



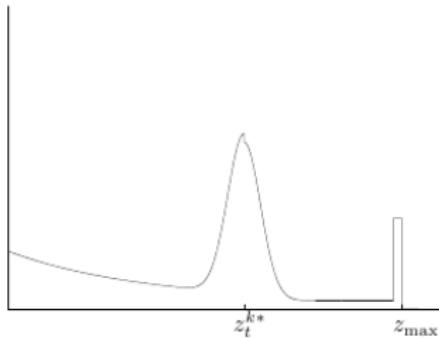
# Roulette wheel



# Sensor model

- The aim is to determine  $p(z|m, x)$ .
- Scan is composed from  $k$  measurements (beams):  

$$z = \{z_1, z_2, \dots, z_k\}$$
- Individual measurements are independent given the robot position (strong assumption):  $P(z|x, m) = \prod_{k=1} P(z_k|x, m)$

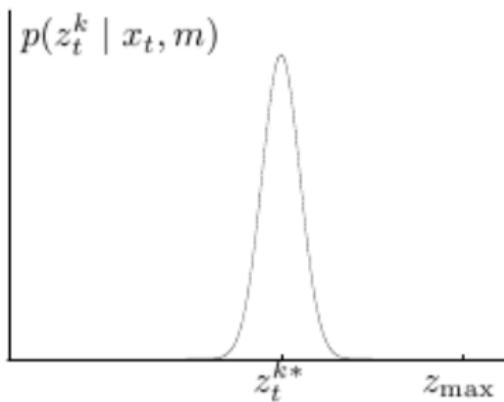


$$p(z|x, m) = \begin{pmatrix} \alpha_{hit} \\ \alpha_{short} \\ \alpha_{rand} \\ \alpha_{max} \end{pmatrix}^T \begin{pmatrix} p_{hit}(z|x, m) \\ p_{short}(z|x, m) \\ p_{rand}(z|x, m) \\ p_{max}(z|x, m) \end{pmatrix}$$

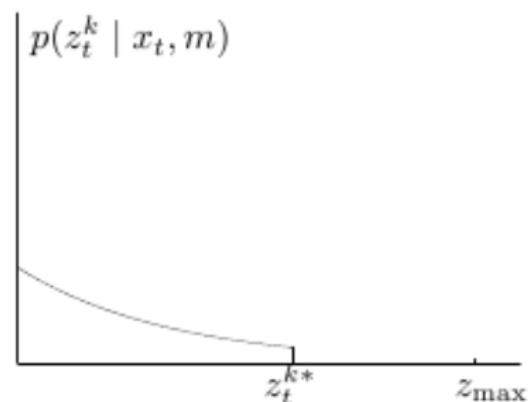


# Beam-based model - components

Measurement noise



Unexpected obstacles



$$p_{hit}(z|x, m) = \begin{cases} \eta N(z, z^*, \sigma_{hit}^2) & \text{if } 0 \leq z \leq z_{\max} \\ 0 & \text{otherwise} \end{cases}$$

Normal distribution

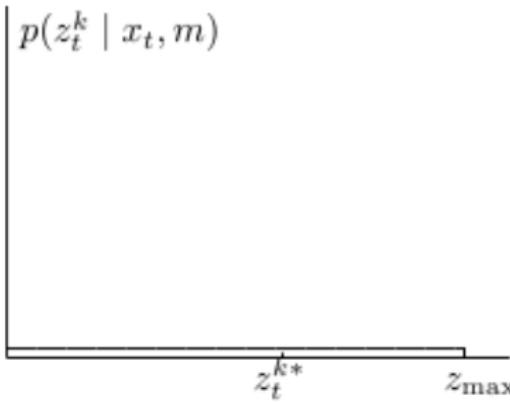
$$p_{short}(z|x, m) = \begin{cases} \eta \lambda_{short} e^{-\lambda_{short} z} & \text{if } 0 \leq z \leq z^* \\ 0 & \text{otherwise} \end{cases}$$

Exponential distribution



# Beam-based model - components

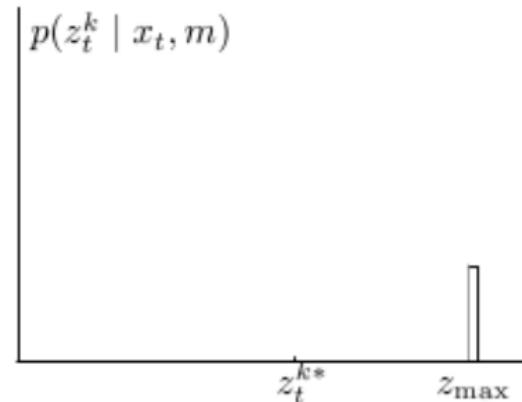
Random measurement



$$p_{rand}(z|x, m) = \begin{cases} \frac{1}{z_{\max}} & \text{if } 0 \leq z \leq z_{\max} \\ 0 & \text{otherwise} \end{cases}$$

Uniform distribution

Max range



$$p_{max}(z|x, m) = \begin{cases} 1 & \text{if } z = z_{\max} \\ 0 & \text{otherwise} \end{cases}$$

Discrete distribution :-)

