

Problem definition

Karel Zimmermann

Prerequisites

- **Mathematical analysis (B0B01MA2):** gradient, Jacobian, Hessian, multidimensional Taylor polynomial
- **Optimization (B0B33OPT):** Gauss-Newton method, Levenberg Marquardt method, full Newton method
- **Linear algebra (B0B01LAG):** pseudo-inverse, SVD decomposition, least-squares method
- **Probability theory (B0B01PST):** multivariate gaussian probability, Bayes theorem
- **Statistics (B0B01PST):** maximum likelihood and maximum a posteriori estimate
- **Programming (B3B33ALP + B3B36PRG):** python + linux



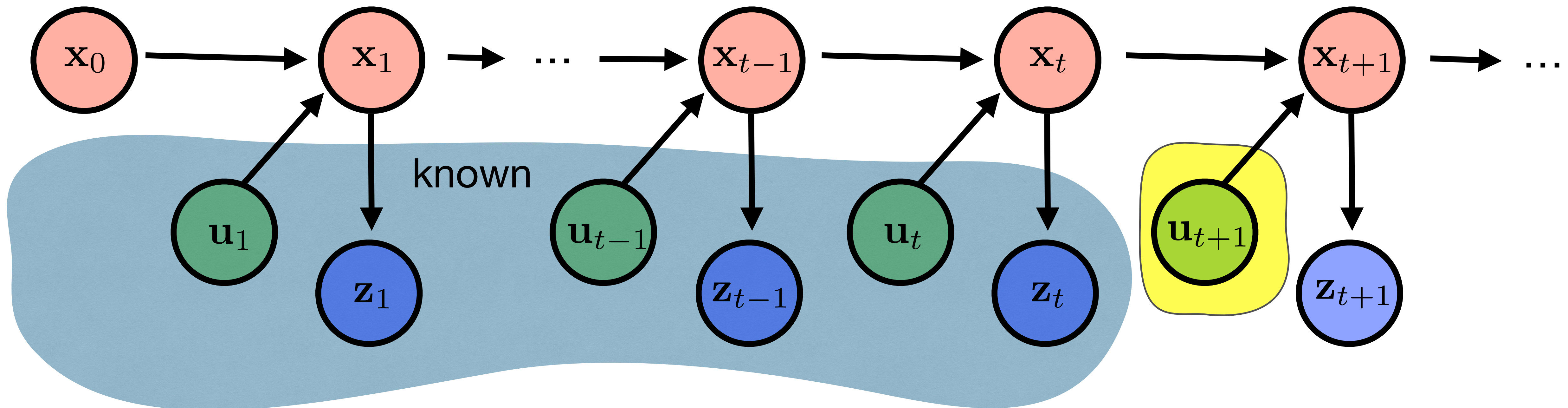
Problem definition

States: $\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_t \in \mathcal{R}^n$

Actions: $\mathbf{u}_1, \dots, \mathbf{u}_t \in \mathcal{R}^m$

Measurements: $\mathbf{z}_1, \dots, \mathbf{z}_t \in \mathcal{R}^k$

Algorithm: $\mathbf{u}_{t+1} = \pi(\mathbf{z}_{1:t}, \mathbf{u}_{1:t})$



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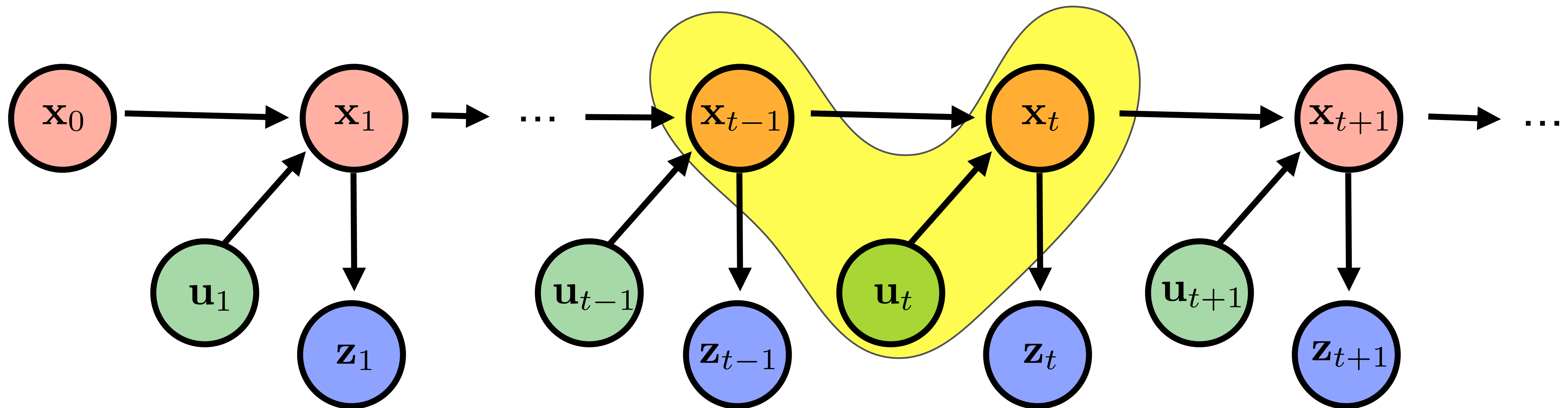
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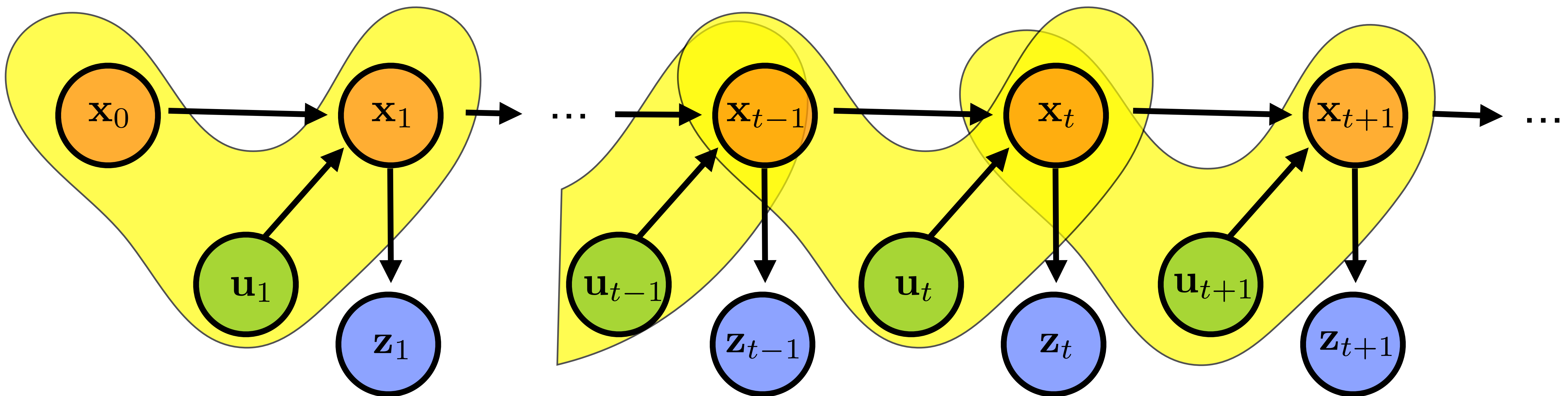
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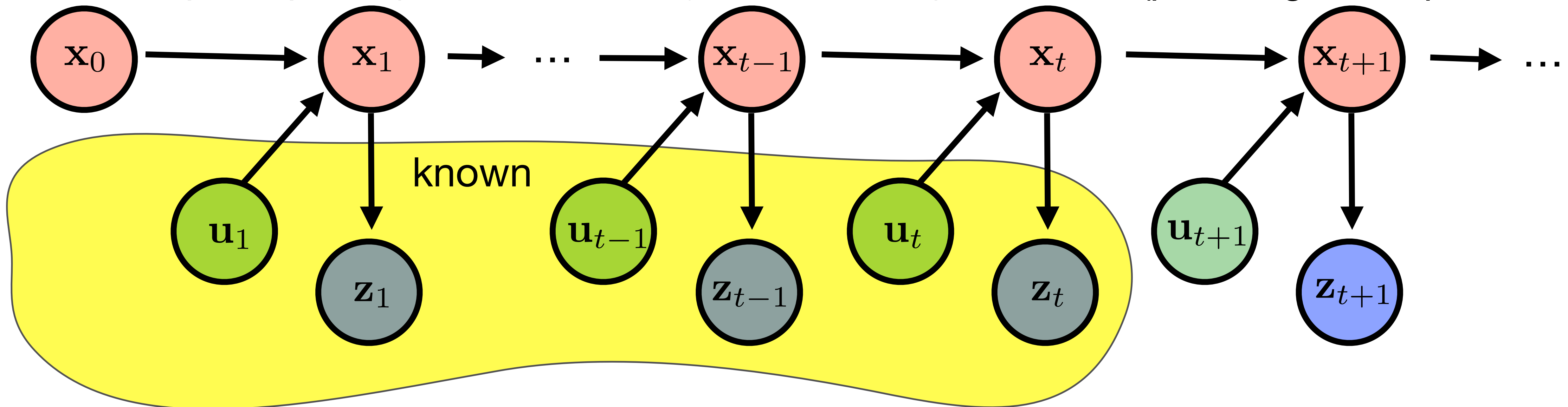
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Algorithm: $\mathbf{z}_0, \mathbf{u}_1, \mathbf{z}_1, \dots \Rightarrow$ estimate $p(\mathbf{x}_t | \mathbf{z}_{1:t}, \mathbf{u}_{1:t}) \stackrel{\pi(\mathbf{x}_t)}{\Rightarrow}$ decide following action \mathbf{u}_{t+1}
perception (local, SLAM, object detection) control (planning, RL, opt.control)



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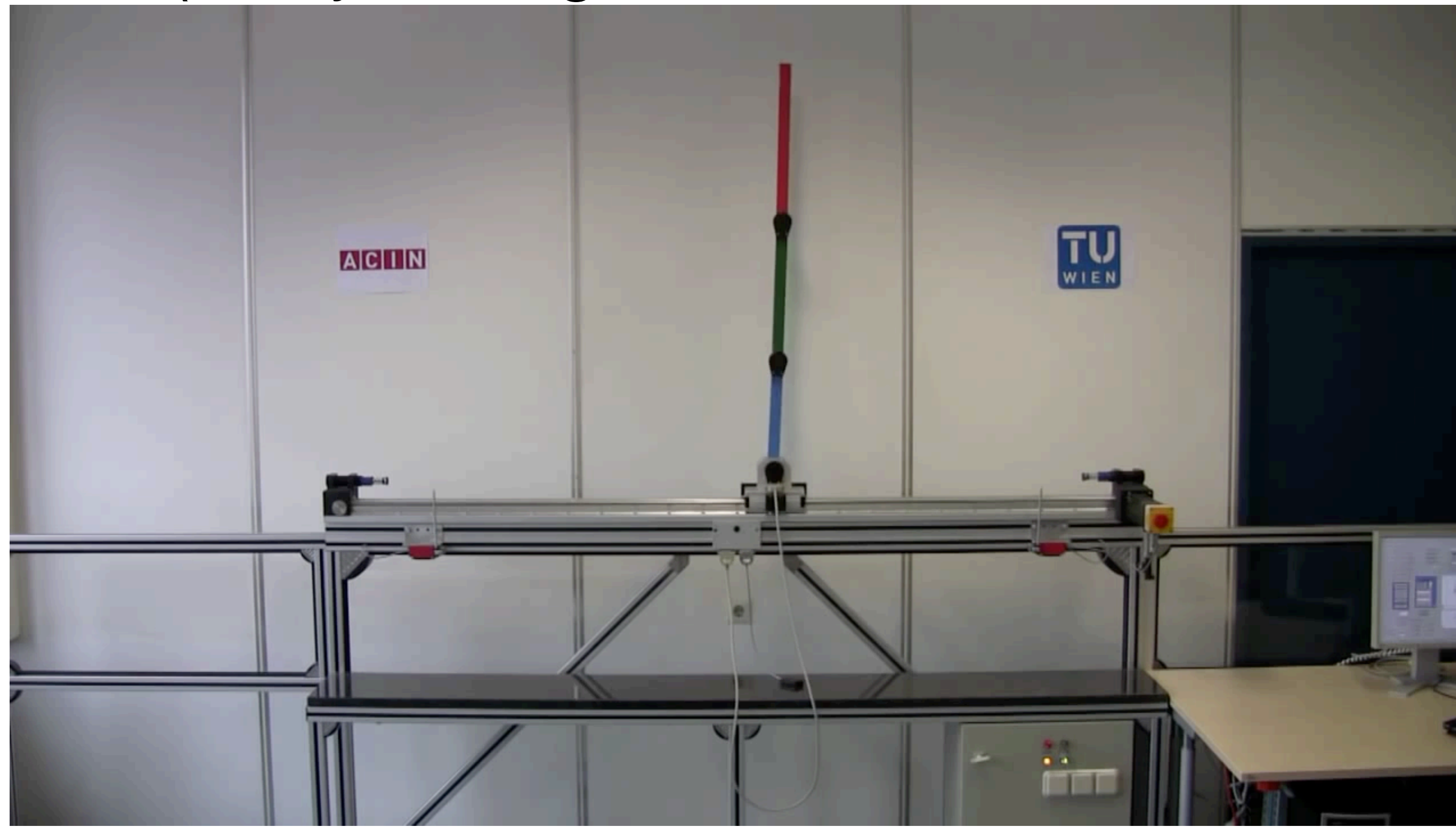
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- Balancing pendulum (z=x: joint angles/velocities/accelerations, u: base vel., r: height)

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z:



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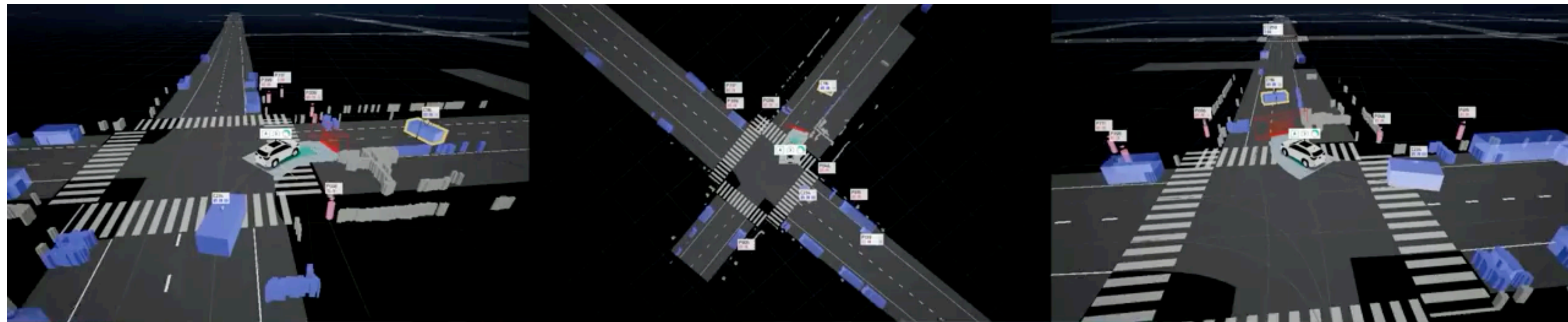
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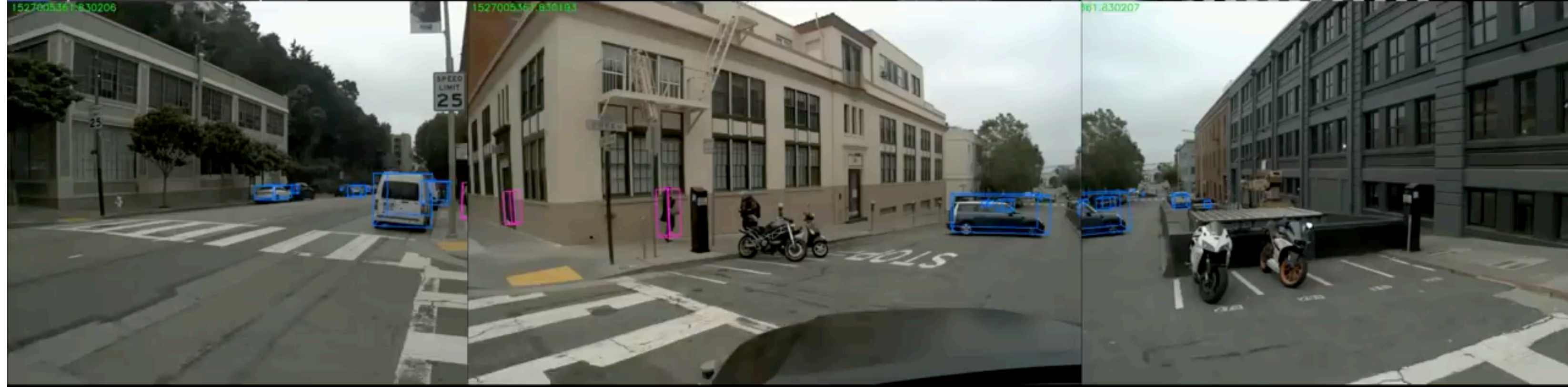
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x:



z:



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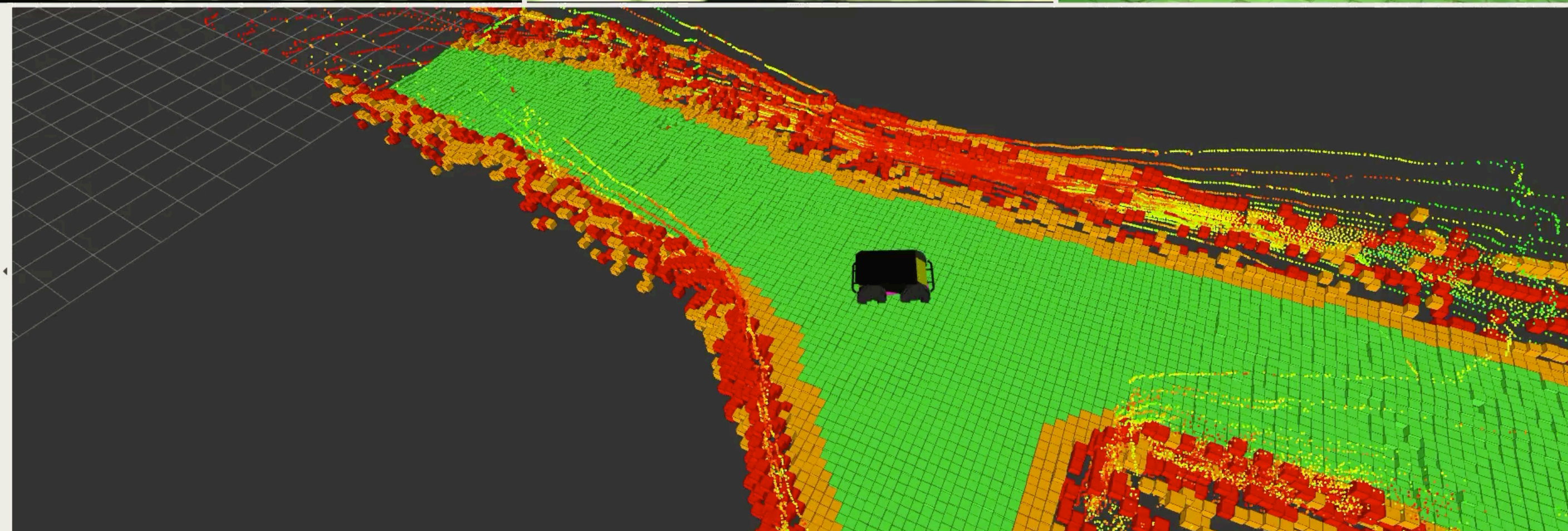
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z:



x:



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- DARPA exploration scenario (x: successively constructed map+pose)
- Exotic tasks also covered: e.g. Active SLAM (r: accurate state estimate)

Summary

- State, action, measurements, reward, cost, criterion,
- Goal is policy/algorithmn/pipeline/regulator that optimise criterion
- Two subproblems: Perception vs motion planning/control
- Further reading Probabilistic Robotics book
<https://docs.ufpr.br/~danielsantos/ProbabilisticRobotics.pdf>
- Next lecture: Localization