

Unit 4: Localization Part 4

Monte Carlo Localization

Computer Science 4766/6912

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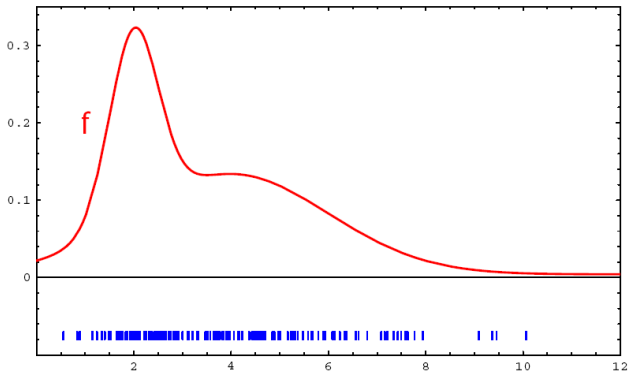
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- The estimation of a sampled representation is known by other names: particle filters, condensation, “survival of the fittest”
- For a derivation of the algorithm see [Thrun et al., 2005]

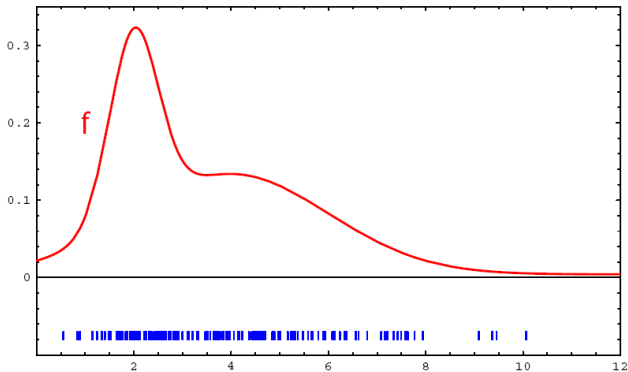
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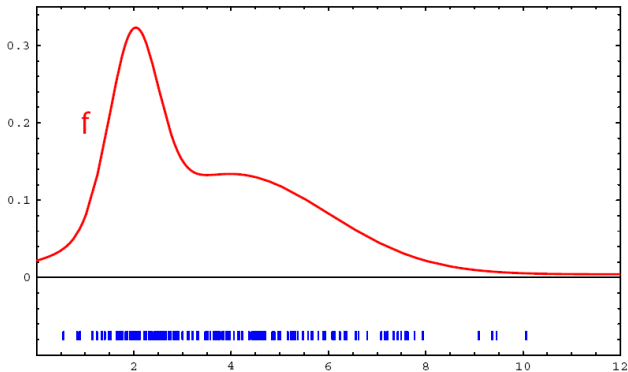


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A particle filter is just the application of Bayes filter to estimate a probability distribution, where that distribution is represented by a set of samples

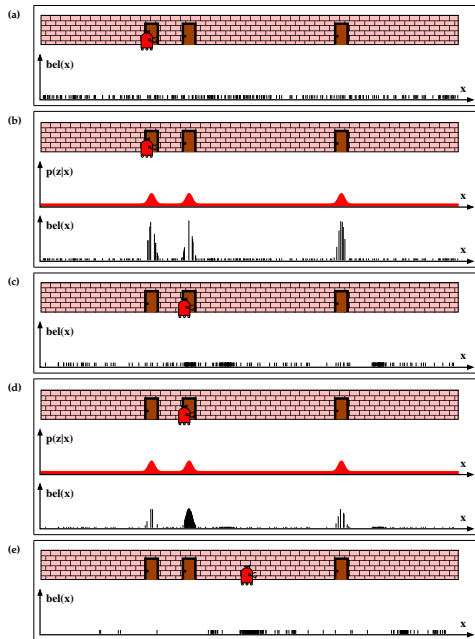


Figure 8.11 Monte Carlo Localization, a particle filter applied to mobile robot localization.

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where M is the number of particles

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The set of particles \bar{X}_t represents $\overline{bel}(x_t)$; But how does this 'sample' step work?

Consider again the odometry motion model:

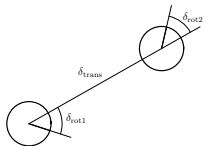


Figure 5.7 Odometry model: The robot motion in the time interval $(t - 1, t]$ is approximated by a rotation δ_{rot1} , followed by a translation δ_{trans} and a second rotation δ_{rot2} . The turns and translations are noisy.

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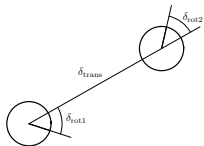


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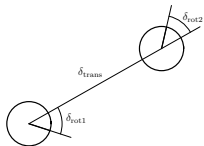


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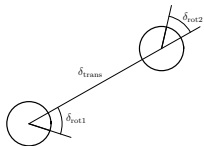


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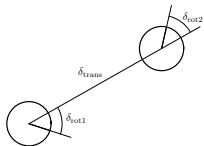


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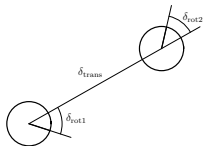


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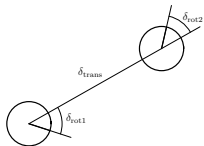


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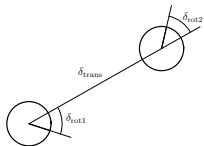


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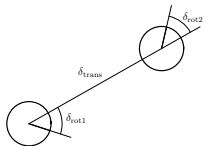


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where $\text{sample}(\sigma^2)$ draws a random value from a Gaussian distribution with variance σ^2

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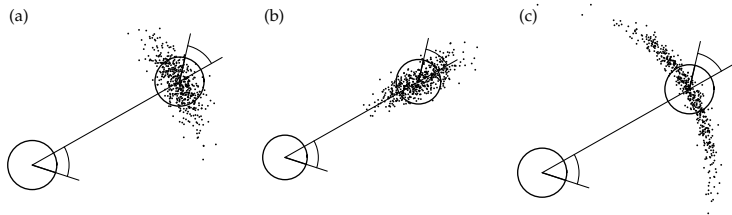


Figure 5.9 Sampling from the odometry motion model, using the same parameters as in Figure 5.8. Each diagram shows 500 samples.

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To obtain $bel(x_t)$ we must take measurements into account; This is accomplished by giving each particle, $x_t^{[m]}$, a weight of $p(z_t|x_t^{[m]})$; We then randomly select the new particle set X_t from \bar{X}_t by picking M particles at random with the probability of each particle being selected as proportional to its weight $w_t^{[m]}$

The algorithm `Particle_Filter_Prediction` uses sampling to produce the new set of particles \bar{X}_t from the old set \bar{X}_{t-1}

In the limit as $M \rightarrow \infty$ the distribution of \bar{X}_t will approximate $\overline{bel}(x_t)$; For finite M this is only an approximation

To obtain $bel(x_t)$ we must take measurements into account; This is accomplished by giving each particle, $x_t^{[m]}$, a weight of $p(z_t|x_t^{[m]})$; We then randomly select the new particle set X_t from \bar{X}_t by picking M particles at random with the probability of each particle being selected as proportional to its weight $w_t^{[m]}$

Incorporating this step yields the full particle filter algorithm...

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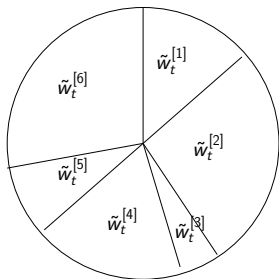
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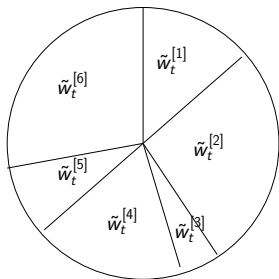
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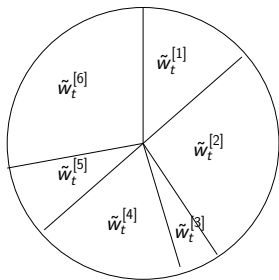


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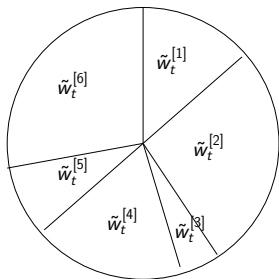
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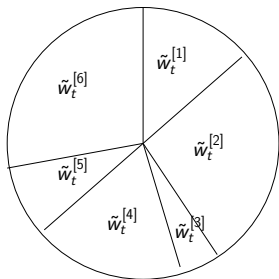
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$$\tilde{w}_t^{[i]} = \frac{w_t^{[i]}}{s}, \quad \text{where } s = \sum_j w_t^{[j]}$$

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- Particle deprivation can also be addressed by the addition of random particles; This has the added benefit of solving the kidnapped robot problem (if one of the random particles is close enough to the location of the kidnapped robot)

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- They are (relatively) easy to implement!

References



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