Robot Mapping

Extended Kalman Filter

Cyrill Stachniss
SLAM is a State Estimation Problem

- Estimate the map and robot’s pose
- Bayes filter is one tool for state estimation

**Prediction**

\[
\overline{bel}(x_t) = \int p(x_t | u_t, x_{t-1}) \overline{bel}(x_{t-1}) \, dx_{t-1}
\]

**Correction**

\[
bel(x_t) = \eta \, p(z_t | x_t) \, \overline{bel}(x_t)
\]
Kalman Filter

- It is a Bayes filter
- Estimator for the linear Gaussian case
- Optimal solution for linear models and Gaussian distributions
Kalman Filter Distribution

- Everything is Gaussian

\[ p(x) = \det(2\pi \Sigma)^{-\frac{1}{2}} \exp \left( -\frac{1}{2} (x - \mu)^T \Sigma^{-1} (x - \mu) \right) \]
Properties: Marginalization and Conditioning

- Given

\[ x = \begin{pmatrix} x_a \\ x_b \end{pmatrix} \quad p(x) = \mathcal{N} \]

- The marginals are Gaussians

\[ p(x_a) = \mathcal{N} \quad p(x_b) = \mathcal{N} \]

- as well as the conditionals

\[ p(x_a \mid x_b) = \mathcal{N} \quad p(x_b \mid x_a) = \mathcal{N} \]
Marginalization

- Given \( p(x) = p(x_a, x_b) = \mathcal{N}(\mu, \Sigma) \)

  with \( \mu = \begin{pmatrix} \mu_a \\ \mu_b \end{pmatrix} \quad \Sigma = \begin{pmatrix} \Sigma_{aa} & \Sigma_{ab} \\ \Sigma_{ba} & \Sigma_{bb} \end{pmatrix} \)

- The marginal distribution is

  \[
p(x_a) = \int p(x_a, x_b) \, dx_b = \mathcal{N}(\mu, \Sigma)
  \]

  with \( \mu = \mu_a \quad \Sigma = \Sigma_{aa} \)
Conditioning

- Given \( p(x) = p(x_a, x_b) = \mathcal{N}(\mu, \Sigma) \)

  with \[ \mu = \begin{pmatrix} \mu_a \\ \mu_b \end{pmatrix} \quad \Sigma = \begin{pmatrix} \Sigma_{aa} & \Sigma_{ab} \\ \Sigma_{ba} & \Sigma_{bb} \end{pmatrix} \]

- The conditional distribution is

  \[ p(x_a \mid x_b) = \frac{p(x_a, x_b)}{p(x_b)} = \mathcal{N}(\mu, \Sigma) \]

  with \[ \mu = \mu_a + \Sigma_{ab} \Sigma_{bb}^{-1} (b - \mu_b) \]

  \[ \Sigma = \Sigma_{aa} - \Sigma_{ab} \Sigma_{bb}^{-1} \Sigma_{ba} \]
Linear Model

- The Kalman filter assumes a linear transition and observation model.
- Zero mean Gaussian noise.

\[
x_t = A_t x_{t-1} + B_t u_t + \epsilon_t
\]

\[
z_t = C_t x_t + \delta_t
\]
Components of a Kalman Filter

$A_t$ Matrix $(n \times n)$ that describes how the state evolves from $t - 1$ to $t$ without controls or noise.

$B_t$ Matrix $(n \times l)$ that describes how the control $u_t$ changes the state from $t - 1$ to $t$.

$C_t$ Matrix $(k \times n)$ that describes how to map the state $x_t$ to an observation $z_t$.

$\epsilon_t$ Random variables representing the process and measurement noise that are assumed to be independent and normally distributed with covariance $R_t$ and $Q_t$ respectively.
Linear Motion Model

- Motion under Gaussian noise leads to

\[ p(x_t | u_t, x_{t-1}) = ? \]
Linear Motion Model

- Motion under Gaussian noise leads to

\[ p(x_t | u_t, x_{t-1}) = \det(2\pi R_t)^{-\frac{1}{2}} \exp \left( -\frac{1}{2} (x_t - A_t x_{t-1} - B_t u_t)^T R_t^{-1} (x_t - A_t x_{t-1} - B_t u_t) \right) \]

- \( R_t \) describes the noise of the motion
Linear Observation Model

- Measuring under Gaussian noise leads to

\[ p(z_t \mid x_t) = ? \]
Linear Observation Model

- Measuring under Gaussian noise leads to

\[ p(z_t \mid x_t) = \det(2\pi Q_t)^{-\frac{1}{2}} \exp \left( -\frac{1}{2} (z_t - C_t x_t)^T Q_t^{-1} (z_t - C_t x_t) \right) \]

- \( Q_t \) describes the measurement noise
Everything stays Gaussian

- Given an initial Gaussian belief, the belief is always Gaussian

\[
\overline{bel}(x_t) = \int p(x_t \mid u_t, x_{t-1}) \, bel(x_{t-1}) \, dx_{t-1}
\]

\[
bel(x_t) = \eta \, p(z_t \mid x_t) \, \overline{bel}(x_t)
\]

- Proof is non-trivial
  (see Probabilistic Robotics, Sec. 3.2.4)
Kalman Filter Algorithm

1: Kalman_filter($\mu_{t-1}, \Sigma_{t-1}, u_t, z_t$):

2: $\tilde{\mu}_t = A_t \mu_{t-1} + B_t u_t$

3: $\tilde{\Sigma}_t = A_t \Sigma_{t-1} A_t^T + R_t$

4: $K_t = \tilde{\Sigma}_t C_t^T (C_t \tilde{\Sigma}_t C_t^T + Q_t)^{-1}$

5: $\mu_t = \tilde{\mu}_t + K_t (z_t - C_t \tilde{\mu}_t)$

6: $\Sigma_t = (I - K_t C_t) \tilde{\Sigma}_t$

7: return $\mu_t, \Sigma_t$
1D Kalman Filter Example (1)

It's a weighted mean!
1D Kalman Filter Example (2)

- Prediction
- Correction
- Measurement
Kalman Filter Assumptions

- Gaussian distributions and noise
- Linear motion and observation model

\[ x_t = A_t x_{t-1} + B_t u_t + \epsilon_t \]
\[ z_t = C_t x_t + \delta_t \]

What if this is not the case?
Non-linear Dynamic Systems

- Most realistic problems (in robotics) involve nonlinear functions

\[
x_t = A_t x_{t-1} + B_t u_t + \epsilon_t
\]

\[
z_t = C_t x_t + \delta_t
\]

\[
x_t = g(u_t, x_{t-1}) + \epsilon_t
\]

\[
z_t = h(x_t) + \delta_t
\]
Linearity Assumption Revisited
Non-Linear Function

Non-Gaussian!
Non-Gaussian Distributions

- The non-linear functions lead to non-Gaussian distributions
- Kalman filter is not applicable anymore!

What can be done to resolve this?
Non-Gaussian Distributions

- The non-linear functions lead to non-Gaussian distributions
- Kalman filter is not applicable anymore!

What can be done to resolve this?

Local linearization!
EKF Linearization: First Order Taylor Expansion

- **Prediction:**

\[ g(u_t, x_{t-1}) \approx g(u_t, \mu_{t-1}) + \frac{\partial g(u_t, \mu_{t-1})}{\partial x_{t-1}} (x_{t-1} - \mu_{t-1}) \]

\[ =: G_t \]

- **Correction:**

\[ h(x_t) \approx h(\bar{\mu}_t) + \frac{\partial h(\bar{\mu}_t)}{\partial x_t} (x_t - \bar{\mu}_t) \]

\[ =: H_t \]

Jacobian matrices
Reminder: Jacobian Matrix

- It is a **non-square matrix** $m \times n$ in general

- Given a vector-valued function

  $$g(x) = \begin{pmatrix}
g_1(x) \\
g_2(x) \\
\vdots \\
g_m(x)
\end{pmatrix}$$

- The **Jacobian matrix** is defined as

  $$G_x = \begin{pmatrix}
\frac{\partial g_1}{\partial x_1} & \frac{\partial g_1}{\partial x_2} & \cdots & \frac{\partial g_1}{\partial x_n} \\
\frac{\partial g_2}{\partial x_1} & \frac{\partial g_2}{\partial x_2} & \cdots & \frac{\partial g_2}{\partial x_n} \\
\vdots & \vdots & \ddots & \vdots \\
\frac{\partial g_m}{\partial x_1} & \frac{\partial g_m}{\partial x_2} & \cdots & \frac{\partial g_m}{\partial x_n}
\end{pmatrix}$$
Reminder: Jacobian Matrix

- It is the orientation of the tangent plane to the vector-valued function at a given point

- Generalizes the gradient of a scalar valued function
EKF Linearization: First Order Taylor Expansion

- **Prediction:**
  \[ g(u_t, x_{t-1}) \approx g(u_t, \mu_{t-1}) + \frac{\partial g(u_t, \mu_{t-1})}{\partial x_{t-1}} (x_{t-1} - \mu_{t-1}) \]
  \[ =: G_t \]

- **Correction:**
  \[ h(x_t) \approx h(\bar{\mu}_t) + \frac{\partial h(\bar{\mu}_t)}{\partial x_t} (x_t - \bar{\mu}_t) \]
  \[ =: H_t \]

Linear functions!
Linearity Assumption Revisited
Non-Linear Function
EKF Linearization (1)
EKF Linearization (2)
EKF Linearization (3)
Linearized Motion Model

- The linearized model leads to

\[ p(x_t \mid u_t, x_{t-1}) \approx \det (2\pi R_t)^{-\frac{1}{2}} \exp \left( -\frac{1}{2} \left( x_t - g(u_t, \mu_{t-1}) - G_t (x_{t-1} - \mu_{t-1}) \right)^T R_t^{-1} \left( x_t - g(u_t, \mu_{t-1}) - G_t (x_{t-1} - \mu_{t-1}) \right) \right) \]

- \( R_t \) describes the noise of the motion
The linearized model leads to

\[
p(z_t \mid x_t) = \det (2\pi Q_t)^{-\frac{1}{2}} \exp \left( -\frac{1}{2} (z_t - h(\mu_t) - H_t(x_t - \mu_t))^T Q_t^{-1} (z_t - h(\mu_t) - H_t(x_t - \mu_t)) \right)
\]

- \(Q_t\) describes the measurement noise
Extended Kalman Filter Algorithm

1: Extended Kalman filter($\mu_{t-1}, \Sigma_{t-1}, u_t, z_t$):

2: $\bar{\mu}_t = g(u_t, \mu_{t-1})$

3: $\bar{\Sigma}_t = G_t \Sigma_{t-1} G_t^T + R_t$

4: $K_t = \bar{\Sigma}_t H_t^T (H_t \bar{\Sigma}_t H_t^T + Q_t)^{-1}$

5: $\mu_t = \bar{\mu}_t + K_t (z_t - h(\bar{\mu}_t))$

6: $\Sigma_t = (I - K_t H_t) \bar{\Sigma}_t$

7: return $\mu_t, \Sigma_t$

KF vs. EKF
Extended Kalman Filter Summary

- Extension of the Kalman filter
- One way to handle the non-linearities
- Performs local linearizations
- Works well in practice for moderate non-linearities
- Large uncertainty leads to increased approximation error error
Literature

Kalman Filter and EKF

- Thrun et al.: “Probabilistic Robotics”, Chapter 3
- Schön and Lindsten: “Manipulating the Multivariate Gaussian Density”
- Welch and Bishop: “Kalman Filter Tutorial”