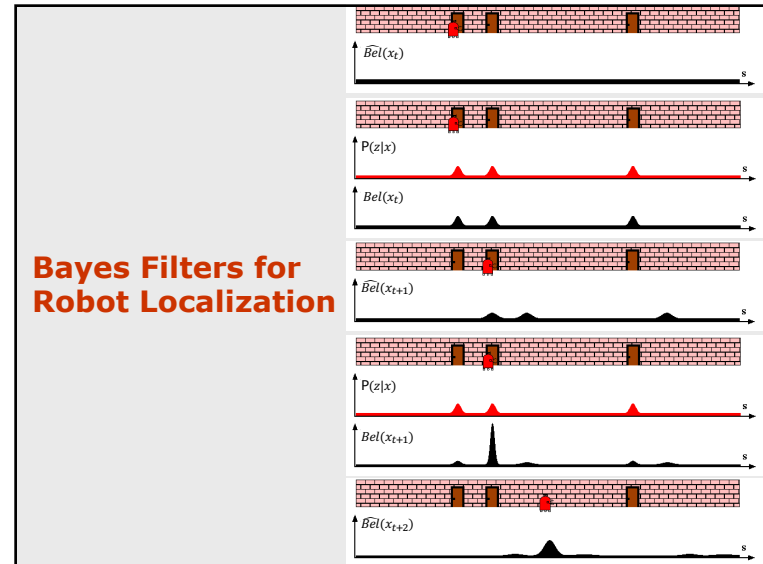


# CSE-571 Robotics

## Bayes Filter Implementations

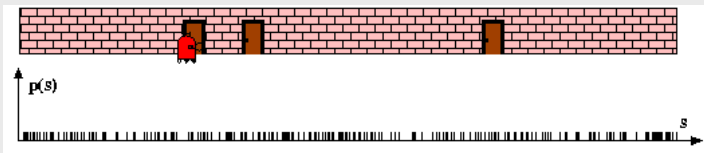
Particle filters

1



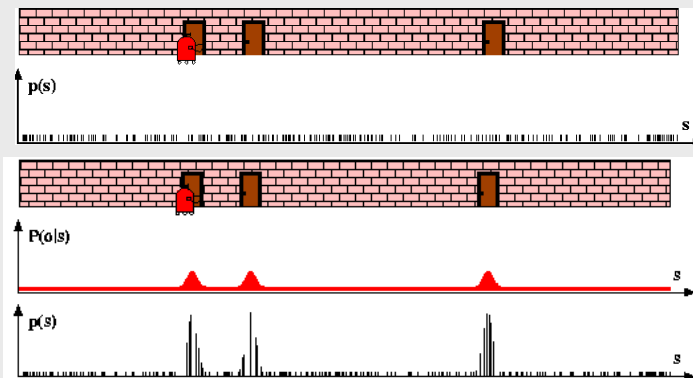
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## Particle Filters

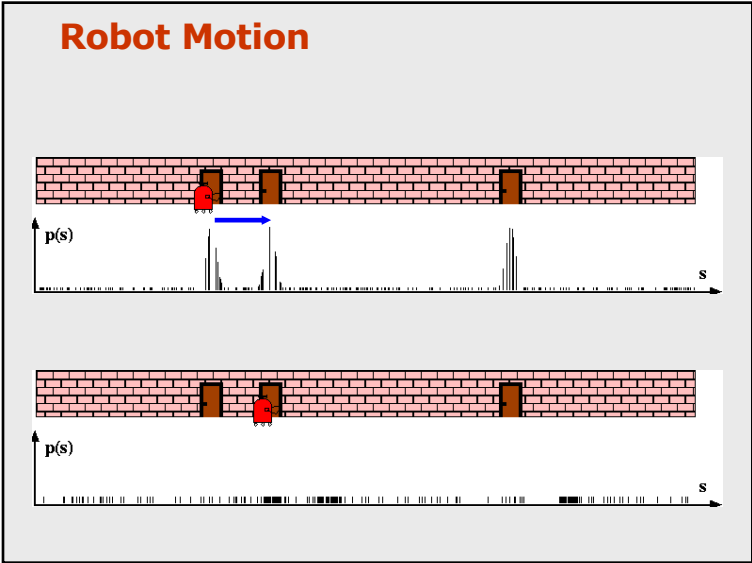


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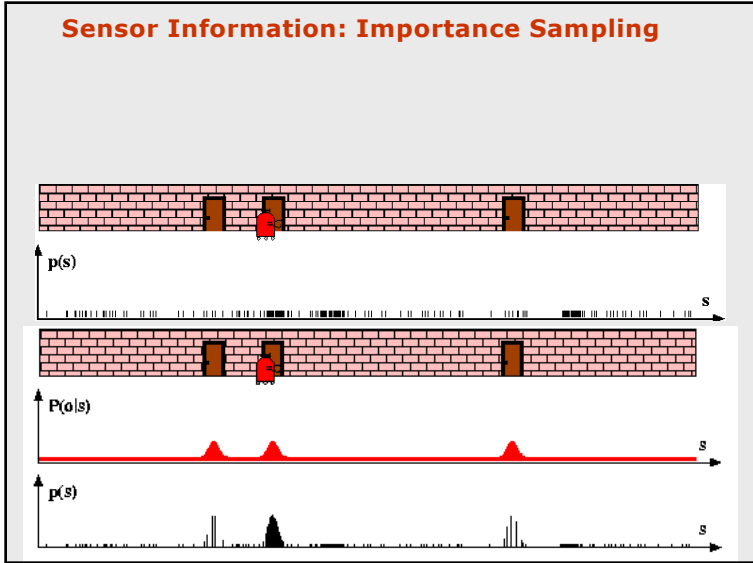
## Sensor Information: Importance Sampling



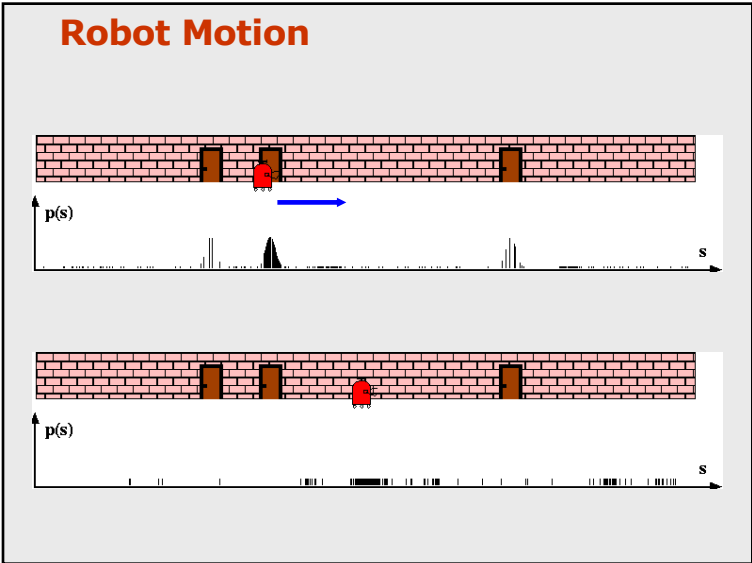
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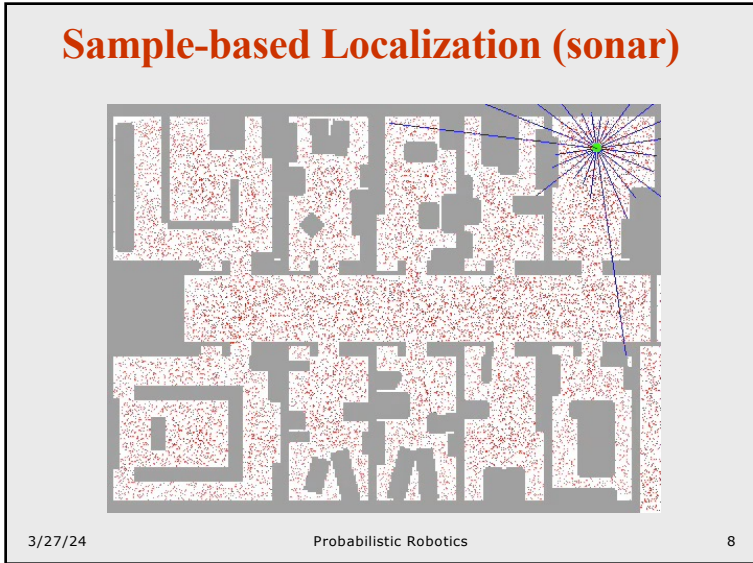
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6



7

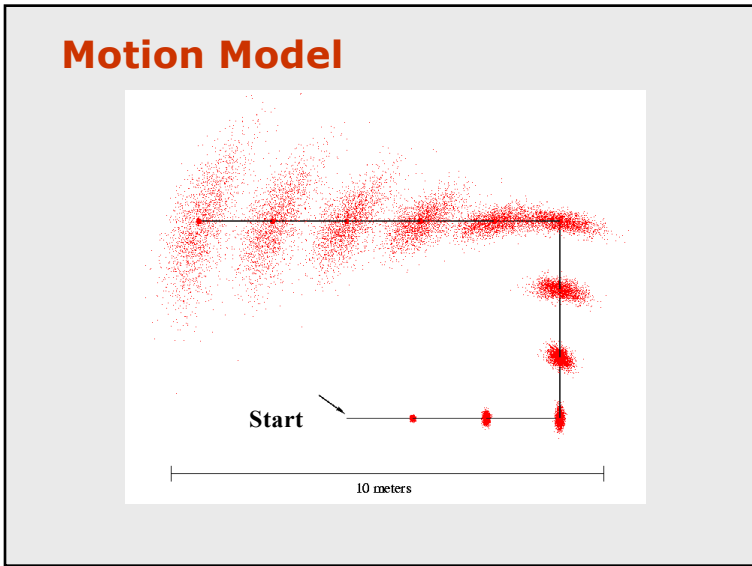


3/27/24

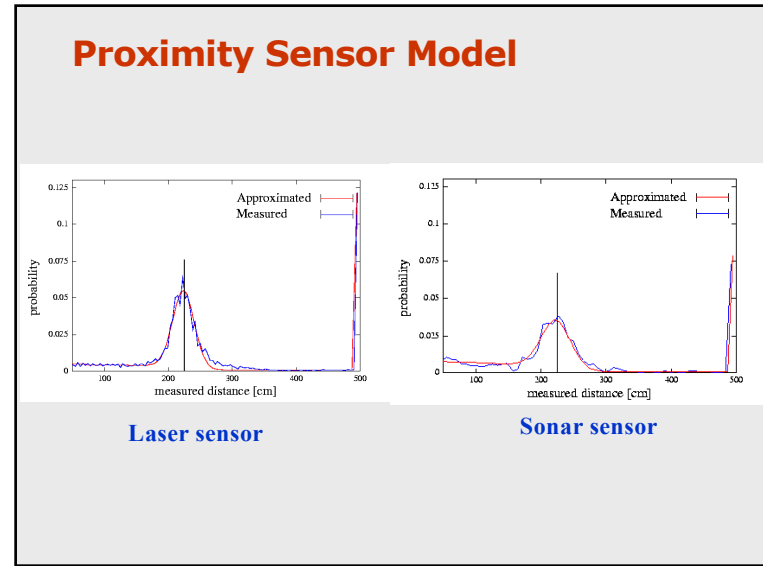
Probabilistic Robotics

8

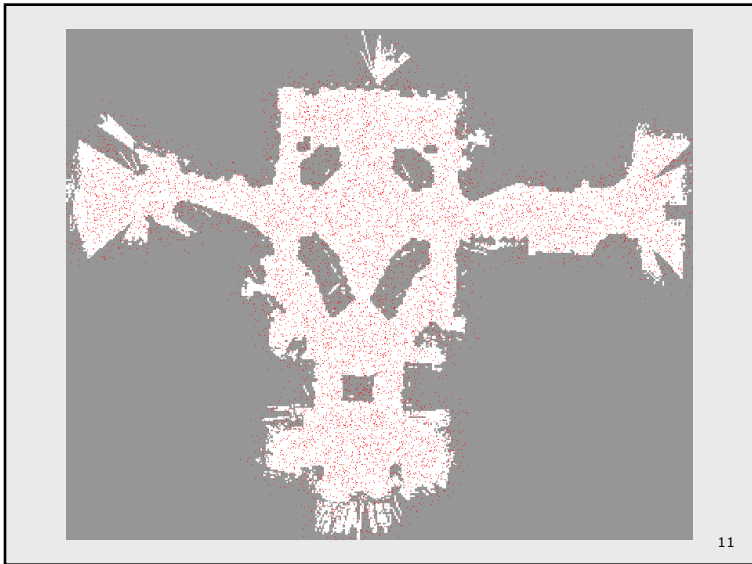
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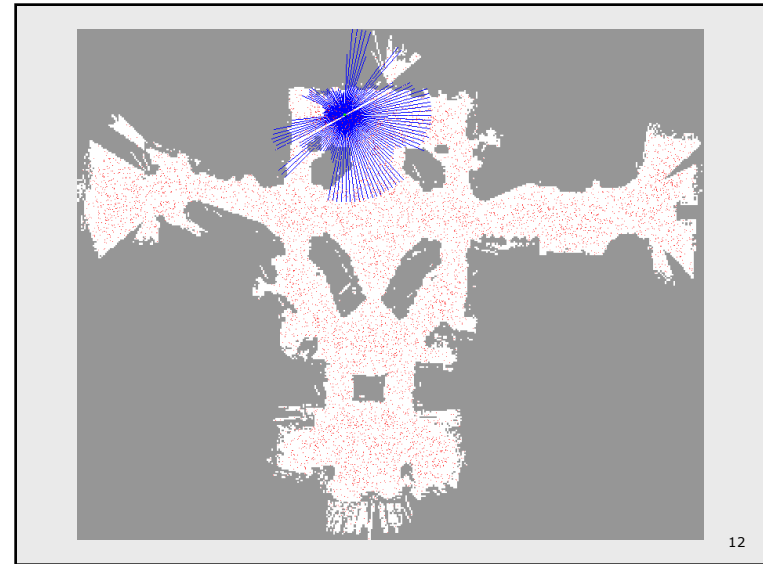
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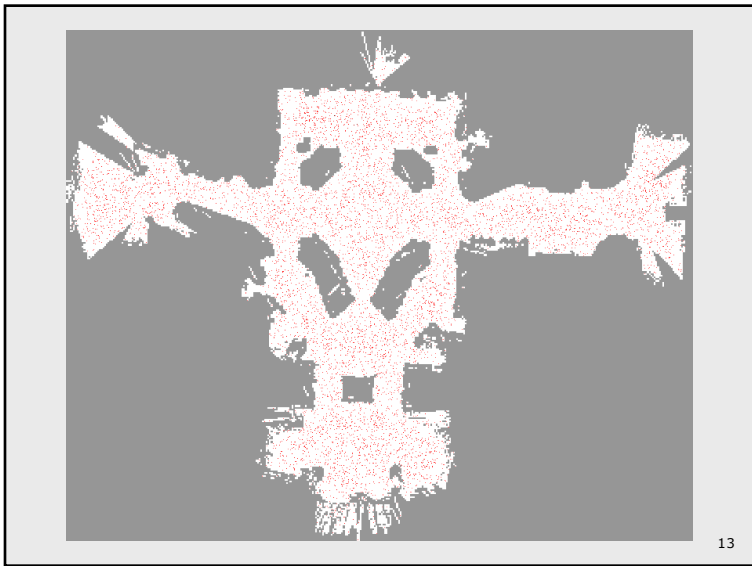
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11



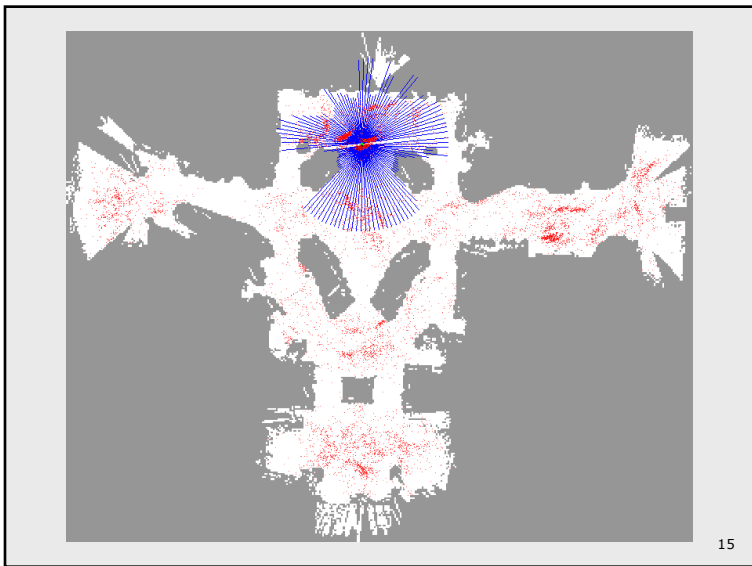
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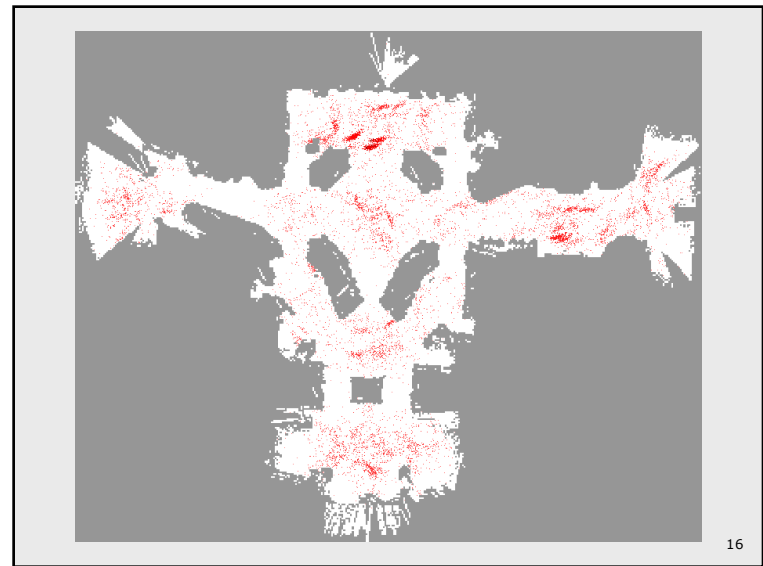
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14



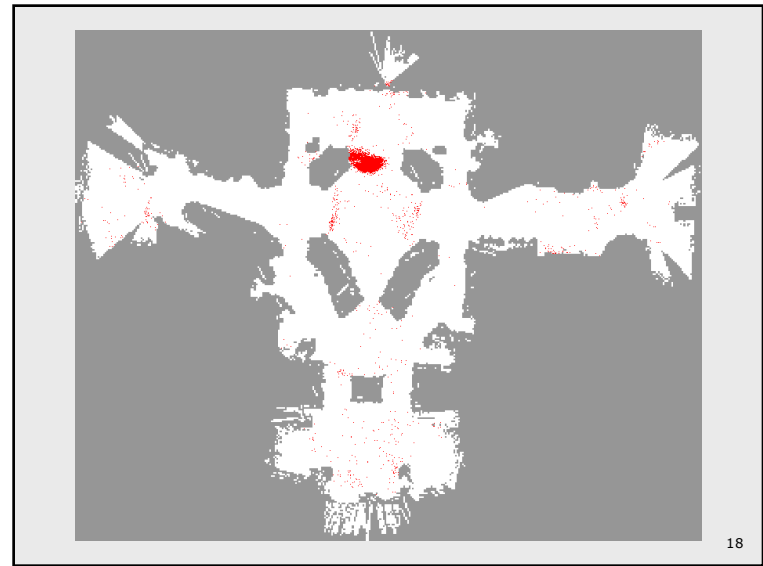
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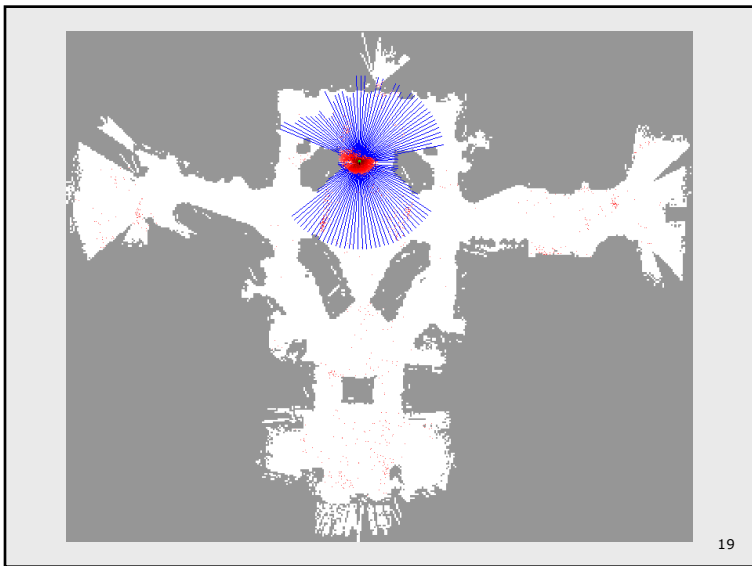
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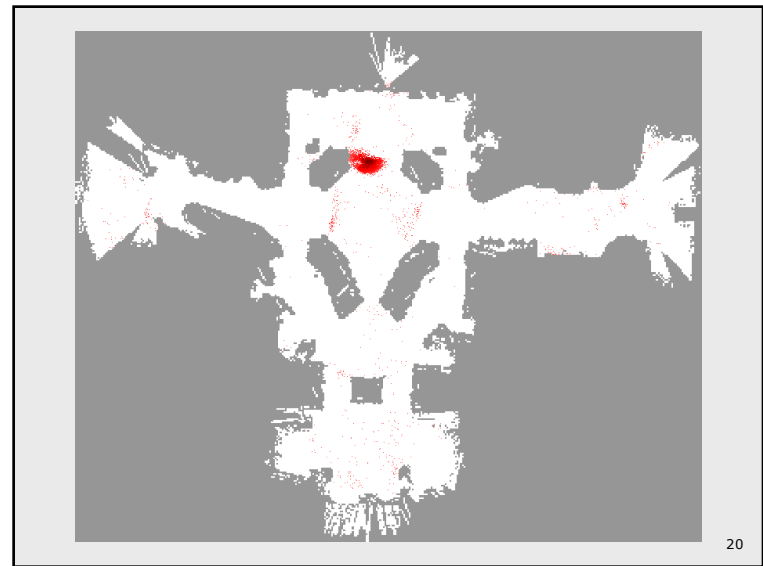
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18



19



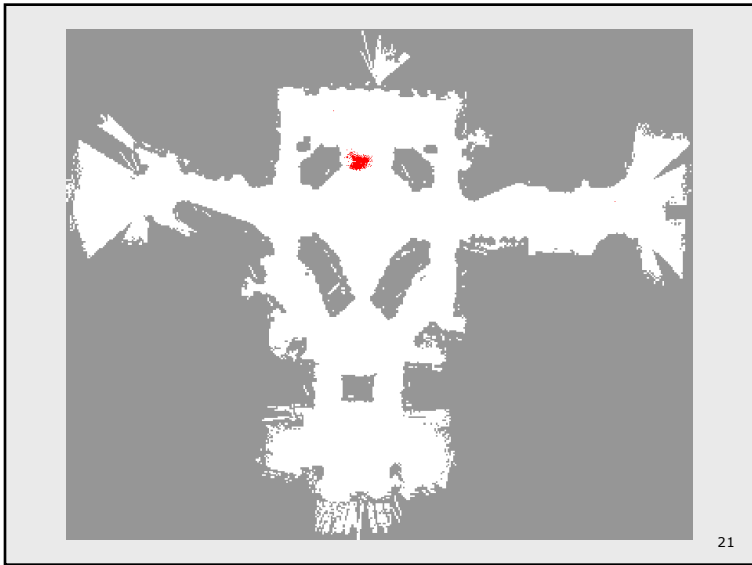
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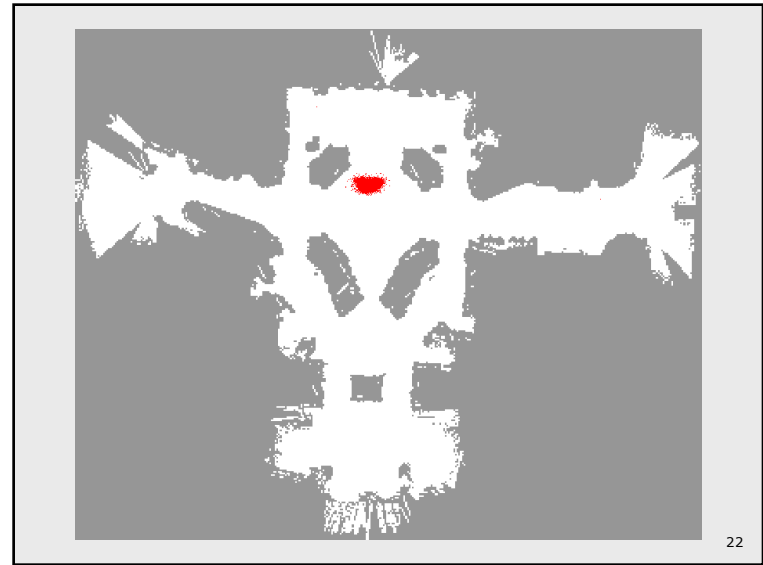
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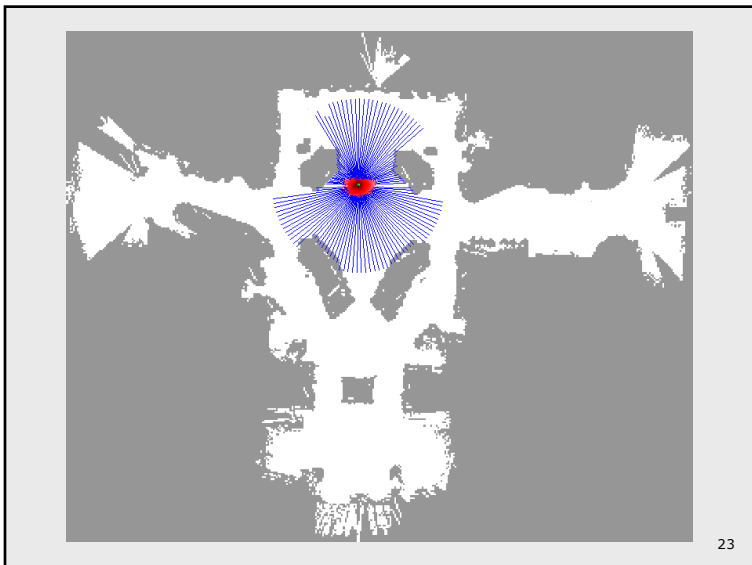
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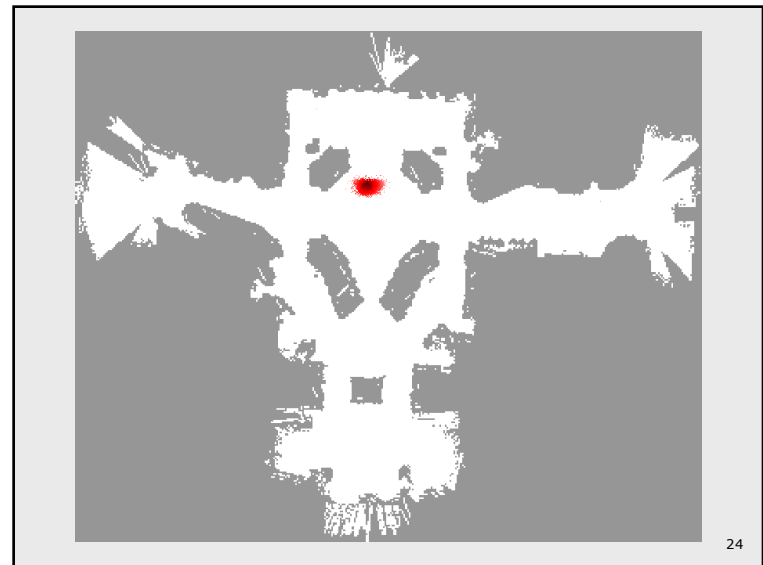
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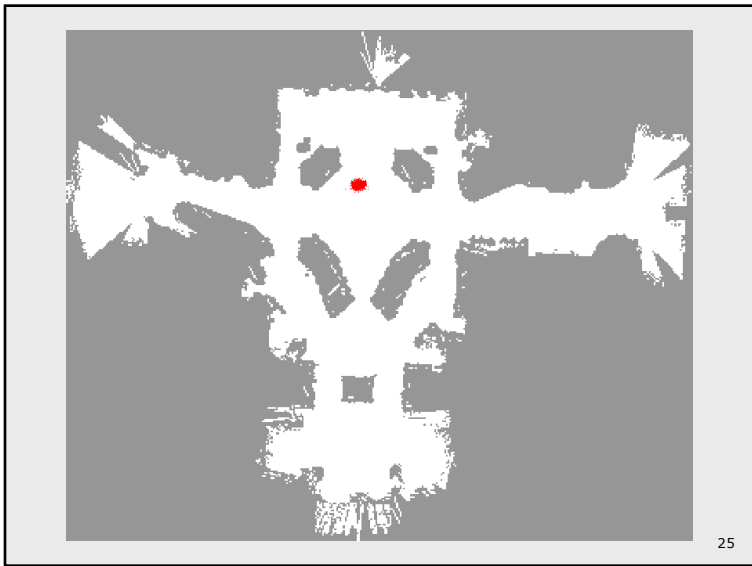
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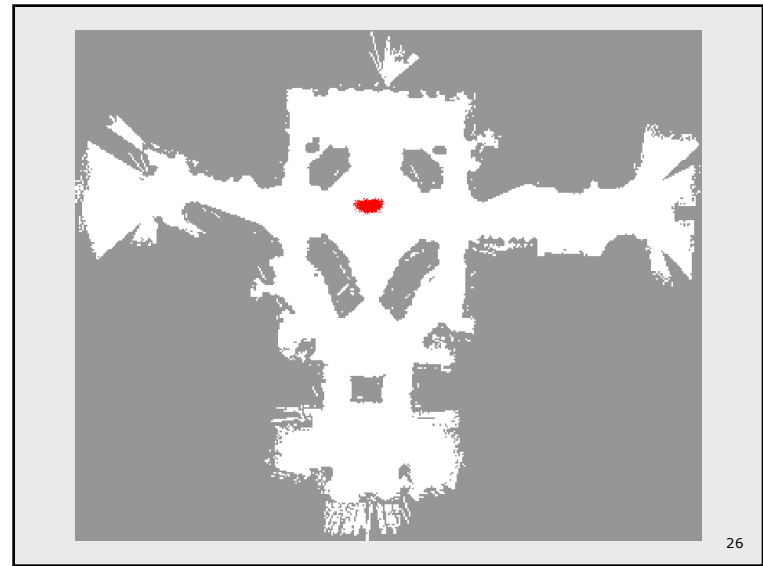
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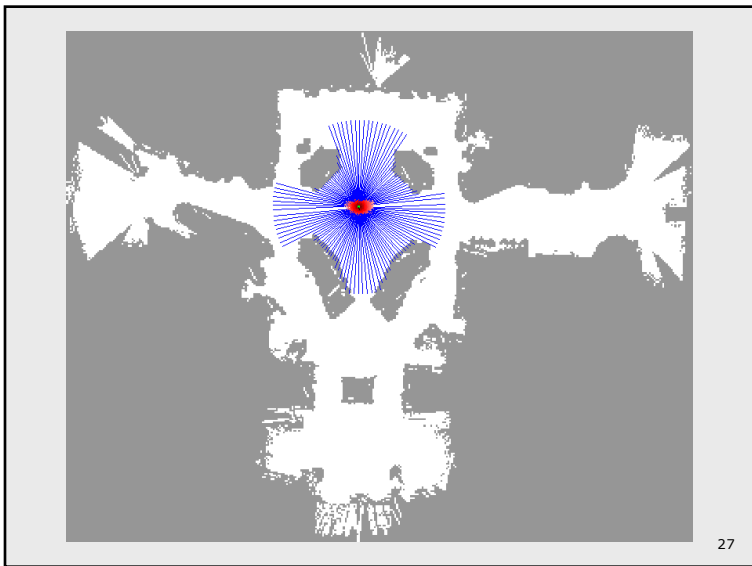
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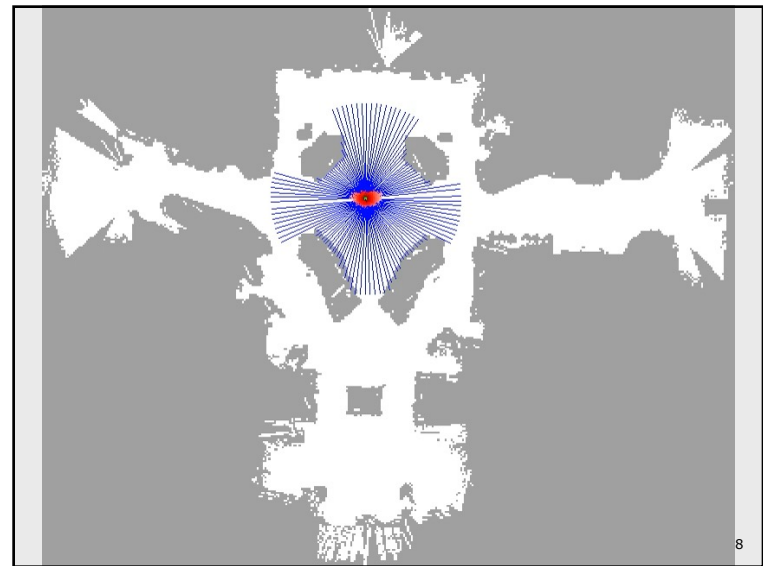
25



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27



8

25

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28

## Particle Filter Algorithm

1. Algorithm **particle\_filter**(  $S_{t-1}, u_{t-1}, z_t$ ):
2.  $S_t = \emptyset, \eta = 0$
3. **For**  $i = 1 \dots n$  *Generate new samples*
4. Sample index  $j(i)$  from the discrete distribution given by  $w_{t-1}$
5. Sample  $x_t^i$  from  $p(x_t | x_{t-1}, u_{t-1})$  using  $x_{t-1}^{j(i)}$  and  $u_{t-1}$
6.  $w_t^i = p(z_t | x_t^i)$  *Compute importance weight*
7.  $\eta = \eta + w_t^i$  *Update normalization factor*
8.  $S_t = S_t \cup \{ \langle x_t^i, w_t^i \rangle \}$  *Insert*
9. **For**  $i = 1 \dots n$
10.  $w_t^i = w_t^i / \eta$  *Normalize weights*