

Robotics Spring 2023

Abhishek Gupta

TAs: Yi Li, Srivatsa GS

Recap: Course Overview

Filtering/Smoothing Localization

Mapping SLAM

Search Motion Planning

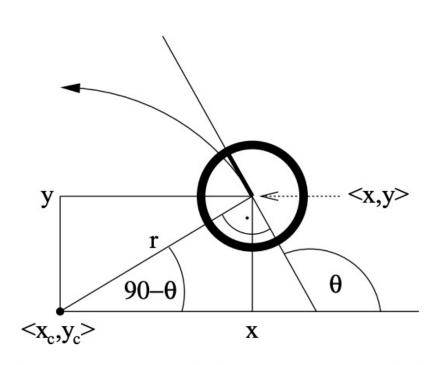
TrajOpt Stability/Certification

MDPs and RL

Imitation Learning Solving POMDPs

Recap: Velocity Based Sampling

Generate noise free motion and then add noise to it



Useful for particle filters

Given ν , ω first compute the radius of motion to get x, y and then compute the heading change

$$x_c = x_t - r\sin\theta y_c = y_t + r\cos\theta$$

$$r = \frac{\nu}{\omega}$$

$$\begin{pmatrix} x' \\ y' \\ \theta' \end{pmatrix} = \begin{pmatrix} x_c + \frac{v}{\omega} \sin(\theta + \omega \Delta t) \\ y_c - \frac{v}{\omega} \cos(\theta + \omega \Delta t) \\ \theta + \omega \Delta t \end{pmatrix}$$
$$= \begin{pmatrix} x \\ y \\ \theta \end{pmatrix} + \begin{pmatrix} -\frac{v}{\omega} \sin \theta + \frac{v}{\omega} \sin(\theta + \omega \Delta t) \\ \frac{v}{\omega} \cos \theta - \frac{v}{\omega} \cos(\theta + \omega \Delta t) \\ \omega \Delta t \end{pmatrix}$$

Add noise to the velocities

$$\begin{pmatrix} \hat{v} \\ \hat{\omega} \end{pmatrix} = \begin{pmatrix} v \\ \omega \end{pmatrix} + \begin{pmatrix} \varepsilon_{\alpha_1|v|+\alpha_2|\omega|} \\ \varepsilon_{\alpha_3|v|+\alpha_4|\omega|} \end{pmatrix}$$

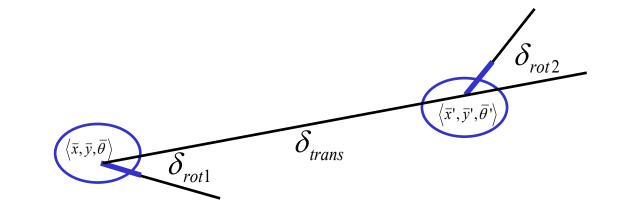
Replace v, ω by \hat{v}, \hat{w}

Recap: Odometry Based Model Sampling

Goal: sample $\mathbf{x}_{\mathsf{t+1}}$ from \mathbf{x}_{t} with action $u = (\bar{x}, \bar{x'})$

- 1. Reparametrize u from $(\bar{x}, \bar{x'})$ to $(\delta_{\text{rot}1}, \delta_{\text{rot}2}, \delta_{\text{trans}})$
- 2. Add noise to $(\delta_{\text{rot}1}, \delta_{\text{rot}2}, \delta_{\text{trans}})$ to get $(\hat{\delta}_{\text{rot}1}, \hat{\delta}_{\text{rot}2}, \hat{\delta}_{\text{trans}})$
- 3. Compute next state x_{t+1} from $(\hat{\delta}_{rot1}, \hat{\delta}_{rot2}, \hat{\delta}_{trans})$

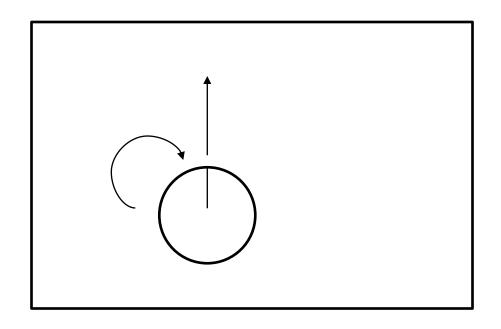
Key idea: odometry gives you change in angles, this is noisy and gives next state

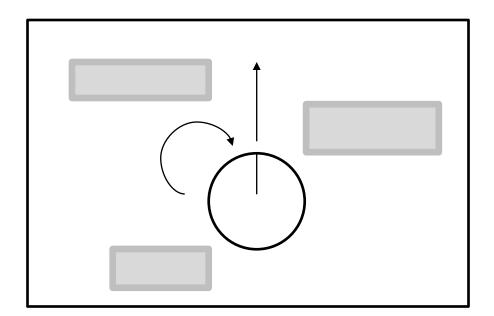


Integrating Maps into Motion Models

From free space motion models to maps

Free space motion models do not account for obstacles in a **known** map

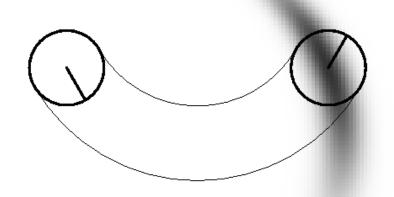


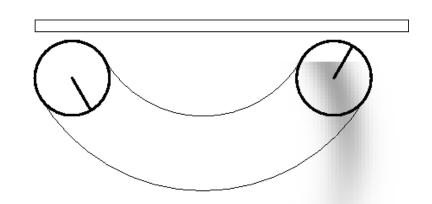


$$p(x'|u, x, m) \approx p(x'|m)p(x'|x, u)$$

Zero-out positions that are not possible in the map

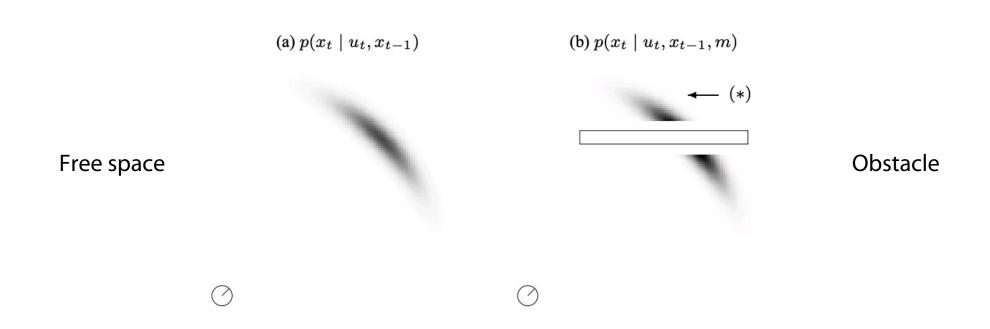
Motion Model with Map





$$p(x'|u, x, m) \approx p(x'|m)p(x'|x, u)$$

Failure Case



Don't account for motion through walls → deal with by increasing frequency

Lecture Outline

Sensor Models

Parameter Estimation

Occupancy Mapping

Sensor Models for Bayesian Filtering

$$Bel(x_t) = P(x_t|u_{0:t-1}, z_{0:t})$$

$$= \eta \ p(z_t|x_t) \int P(x_t|u_{t-1}, x_{t-1})Bel(x_{t-1})dx_{t-1}$$

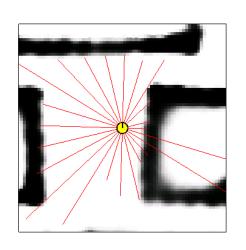


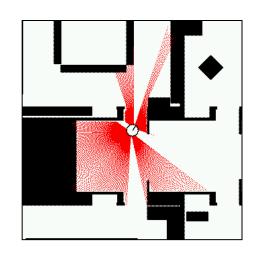
Let's try and specify what this is

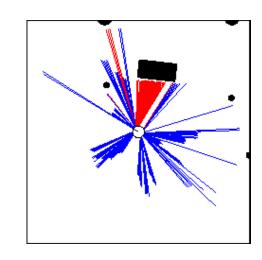
Sensors for Mobile Robots

- Contact sensors: Bumpers, touch sensors
- Internal sensors
 - Accelerometers (spring-mounted masses)
 - Gyroscopes (spinning mass, laser light)
 - Compasses, inclinometers (earth magnetic field, gravity)
 - Encoders, torque
- Proximity sensors
 - Sonar (time of flight)
 - Radar (phase and frequency)
 - Laser range-finders (triangulation, tof, phase)
 - Infrared (intensity)
- Visual sensors: Cameras, depth cameras
- Satellite-style sensors: GPS, MoCap

Proximity Sensors







- The central task is to determine P(z|x), i.e. the probability of a measurement z given that the robot is at position x.
- Question: Where do the probabilities come from?
- Approach: Let's try to explain a measurement.

Scan z consists of K measurements.

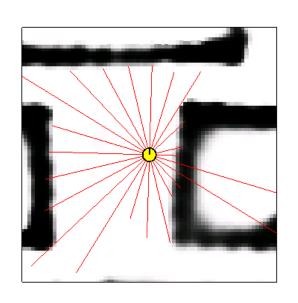
$$z = \{z_1, z_2, ..., z_K\}$$

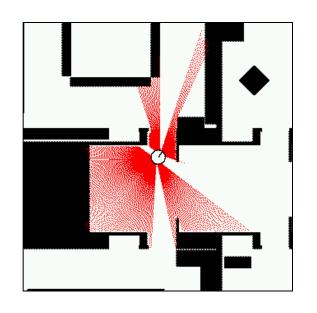
Scan z consists of K measurements.

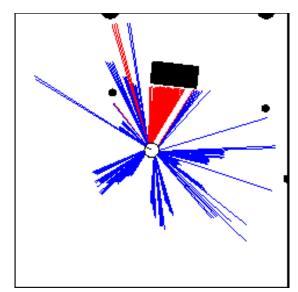
$$z = \{z_1, z_2, ..., z_K\}$$

Individual measurements are independent given the robot position and a map. K

$$P(z \mid x, m) = \prod_{k=1}^{K} P(z_k \mid x, m)$$







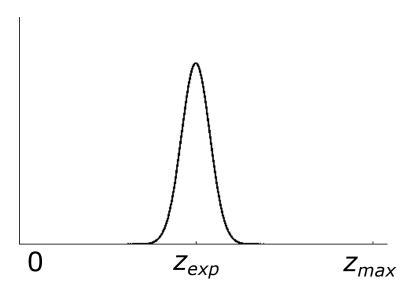
$$P(z \mid x, m) = \prod_{k=1}^{K} P(z_k \mid x, m)$$

Proximity Measurement

- Measurement can be caused by ...
 - a known obstacle.
 - cross-talk.
 - an unexpected obstacle (people, furniture, ...).
 - missing all obstacles (total reflection, glass, ...).
- Noise is due to uncertainty ...
 - in measuring distance to known obstacle.
 - in position of known obstacles.
 - in position of additional obstacles.
 - whether obstacle is missed.

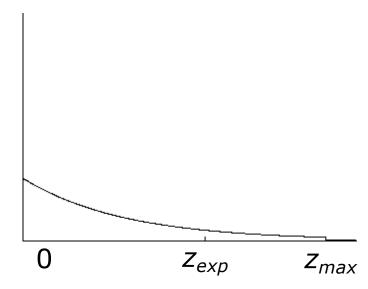
Beam-based Proximity Model

Measurement noise



$$P_{hit}(z \mid x, m) = \eta \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2}\frac{(z-z_{\exp})^2}{\sigma^2}}$$

Unexpected obstacles



$$P_{\text{unexp}}(z \mid x, m) = \eta \lambda e^{-\lambda z}$$

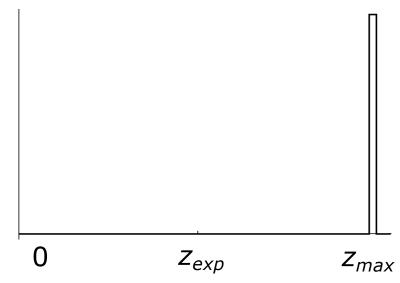
Beam-based Proximity Model

Random measurement



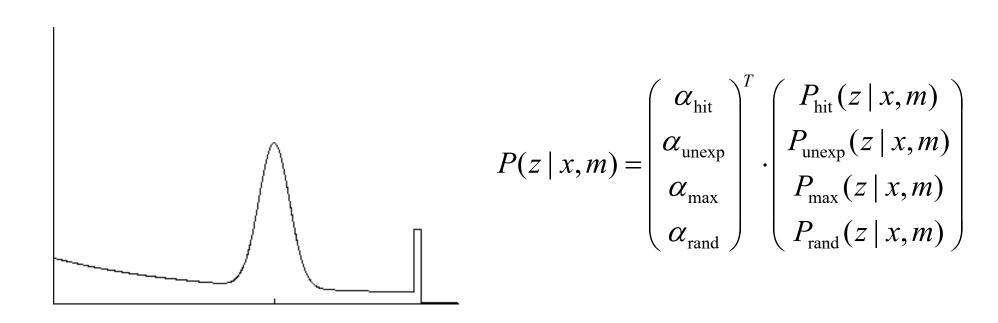
$$P_{rand}(z \mid x, m) = \eta \frac{1}{z_{\text{max}}}$$

Max range



$$P_{\max}(z \mid x, m) = \eta \frac{1}{z_{small}}$$

Mixture Density



How can we determine the model parameters?

→ More on this next

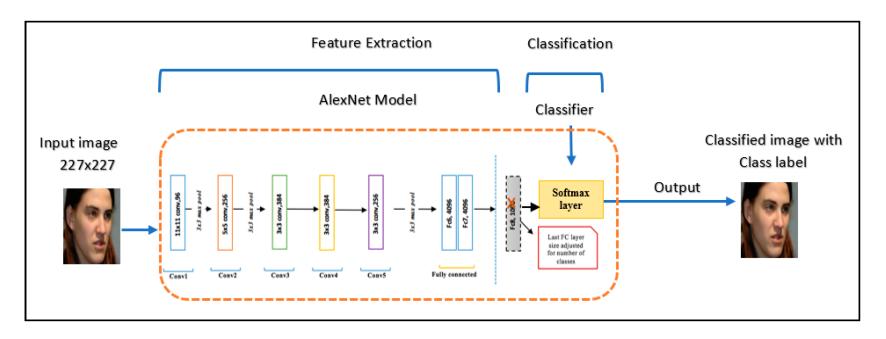
Summary Beam-based Model

- Assumes independence between beams.
 - Overconfident!
- Models physical causes for measurements.
 - Mixture of densities for these causes.
- Implementation
 - Learn parameters based on real data.
 - Different models can be learned for different angles at which the sensor beam hits the obstacle.
 - Determine expected distances by ray-tracing.
 - Expected distances can be pre-processed.

Landmark-based Sensor Model

When are raw measurement based models not enough?

Scales unfavorably with dimensionality of the measurement



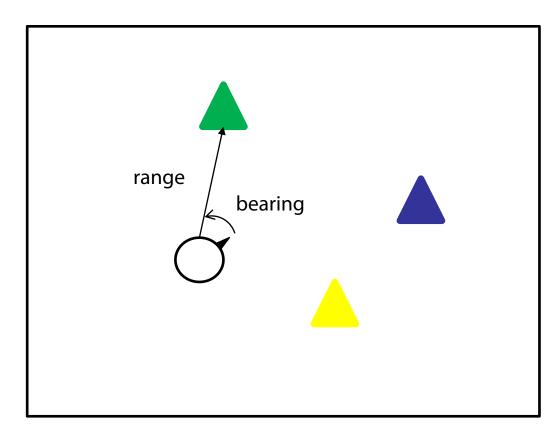
Common strategy in machine learning - extract low dimensional features

Landmarks

- Active beacons (e.g. radio, GPS)
- Passive (e.g. visual, retro-reflective)
- Sensor provides
 - distance, or
 - bearing, or
 - distance and bearing.
 - signature

Distance and Bearing





Probabilistic Model

Compute expected range/bearing

Compute likelihood

1. Algorithm landmark_detection_model(z,x,m): $z = \langle i, d, \alpha \rangle, x = \langle x, y, \theta \rangle$

2.
$$\hat{d} = \sqrt{(m_x(i) - x)^2 + (m_y(i) - y)^2}$$

3.
$$\hat{\alpha} = \operatorname{atan2}(m_{v}(i) - y, m_{x}(i) - x) - \theta$$

4.
$$p_{\text{det}} = \text{prob}(\hat{d} - d, \varepsilon_d) \cdot \text{prob}(\hat{\alpha} - \alpha, \varepsilon_\alpha)$$

5. Return
$$z_{\text{det}} p_{\text{det}} + z_{\text{fp}} P_{\text{uniform}}(z \mid x, m)$$

HW 1EKF Correction Step Pseudocode: Landmark Style

- 1. def EKF_correction($\mu_{t+1|0:t}$, $\Sigma_{t+1|0:t}$, u_t , z_{t+1}):
- 2. Linearize measurement:

$$H = \begin{bmatrix} \frac{\partial \phi}{\partial x} & \frac{\partial \phi}{\partial y} & \frac{\partial \phi}{\partial \theta} \end{bmatrix}$$

3. Correction:

$$K_{t+1} = \sum_{t+1|0:t} H^{T} (H \sum_{t+1} H^{T} + R) \underbrace{ \begin{pmatrix} 1 \\ \mu_{t+1|0:t+1} \end{pmatrix}^{-1} + K_{t+1|0:t}}_{h(\mu_{t+1}|0:t)}$$

$$\sum_{t+1|0:t+1} = (I - K_{t+1}H) \sum_{t+1|0:t}$$

4. Return $\mu_{t+1|0:t+1}$, $\Sigma_{t+1|0:t+1}$

State – (x, y, θ) Measurement – ϕ (assumes d is perfectly known)

$$\begin{array}{c} -\phi = \underbrace{\operatorname{atan2}(l_y - y, l_x - x) - \theta} + \delta \\ \delta \sim \mathcal{N}(0, \sigma_{\delta}^2) \\ \mathbf{R} \end{array}$$

Summary of Parametric Motion and Sensor Models

- Explicitly modeling uncertainty in motion and sensing is key to robustness.
- In many cases, good models can be found by the following approach:
 - 1. Determine parametric model of noise free motion or measurement.
 - 2. Analyze sources of noise.
 - 3. Add adequate noise to parameters (eventually mix in densities for noise).
 - 4. Learn (and verify) parameters by fitting model to data.
 - 5. Likelihood of measurement is given by "probabilistically comparing" the actual with the expected measurement.
- It is extremely important to be aware of the underlying assumptions!

Lecture Outline

Sensor Models

Parameter Estimation

Occupancy Mapping

But where do the actual noise values and A, B come from?

- Case 1: Fully observed training
 - We have an oracle technique to observe x, z, u (motion capture) at training time.
 - Maximize likelihood
- Case 2: Partially observed training
 - We can only observe z, u
 - Expectation-Maximization

Case 1: Observed z, x, u – Maximize Likelihood

 Maximize log likelihood of the data (z, x, u) under the motion and sensor models

Linear Gaussian

$$x_{t+1} = Ax_t + Bu_t + \epsilon_t$$

$$\epsilon_t \sim \mathcal{N}(0, Q)$$

$$z_{t+1} = Cx_{t+1} + \delta_t$$

$$\delta_t \sim \mathcal{N}(0, R)$$



$$\max_{A,B,Q} \mathbb{E}_{(x,u,x')} \left[\hat{p}(x'|x,u) \right]$$

$$\hat{p}(.|x,u) = \mathcal{N}(Ax + Bu, Q)$$

$$\max_{C,R} \mathbb{E}_{(z,x)} \left[\hat{p}(z|x) \right]$$

$$\hat{p}(.|x) = \mathcal{N}(Cx,R)$$

Non-linear

$$x_{t+1} = g(x_t, u_t) + \epsilon_t$$

$$\epsilon_t \sim \mathcal{N}(0, Q)$$

$$z_t = h(x_t) + \delta_t$$

$$\delta_t \sim \mathcal{N}(0, R)$$

Solve with LS or SGD

$$\max_{\theta} \mathbb{E}_{(x,u,x')} \left[\hat{p}(x'|x,u) \right]$$

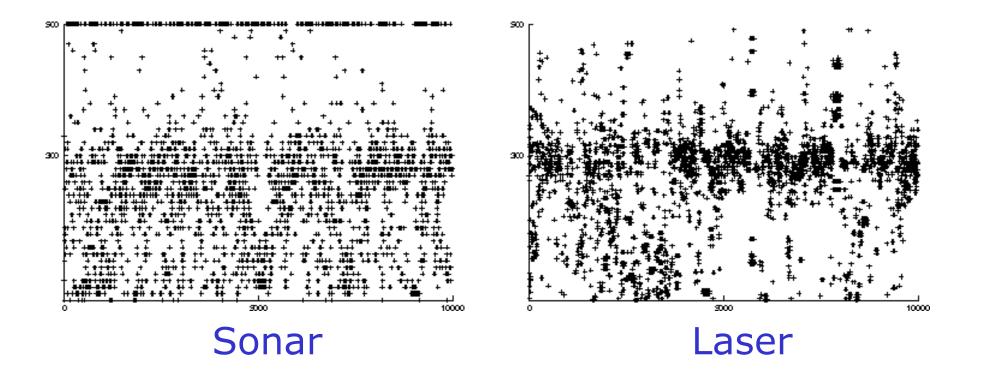
$$\hat{p}(.|x,u) = \mathcal{N}(g_{\theta}(x,u), Q_{\theta})$$

$$\max_{\phi} \mathbb{E}_{(z,x)} \left[\hat{p}(z|x) \right]$$

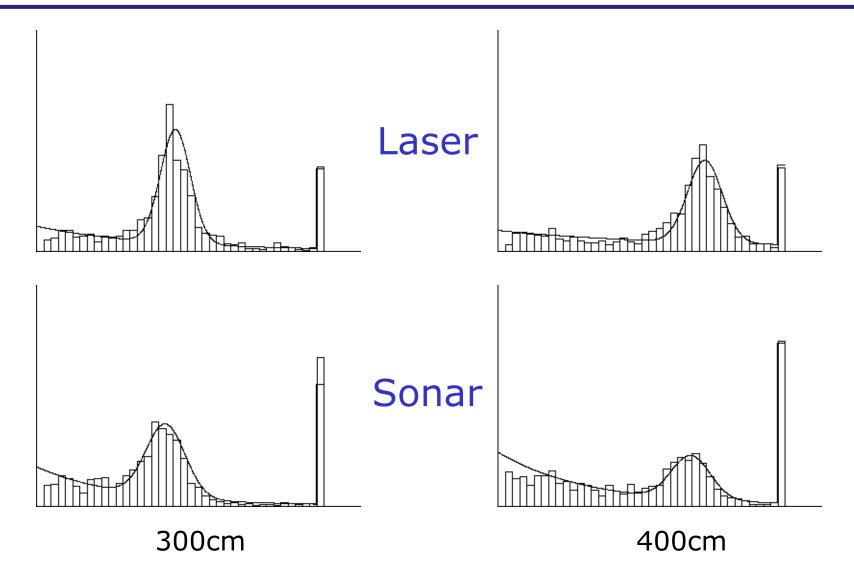
$$\hat{p}(.|x) = \mathcal{N}(h_{\phi}(x), R_{\phi})$$

Raw Sensor Data

Measured distances for expected distance of 300 cm.

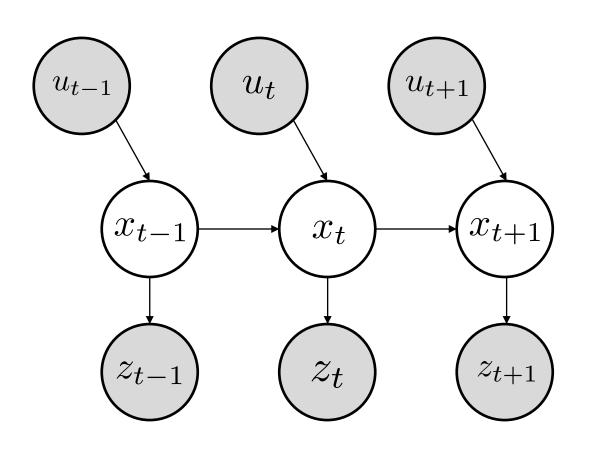


Approximation Results



4/18/23

Why is estimating parameters generally not so easy?

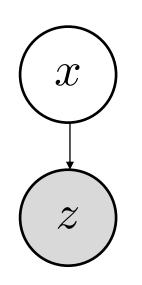


X is actually not observed typically, only z, u

Latent variable inference problem

Parameter Estimation in Latent Variable Models

Hard problem to solve exactly



$$\max \log p(z)$$

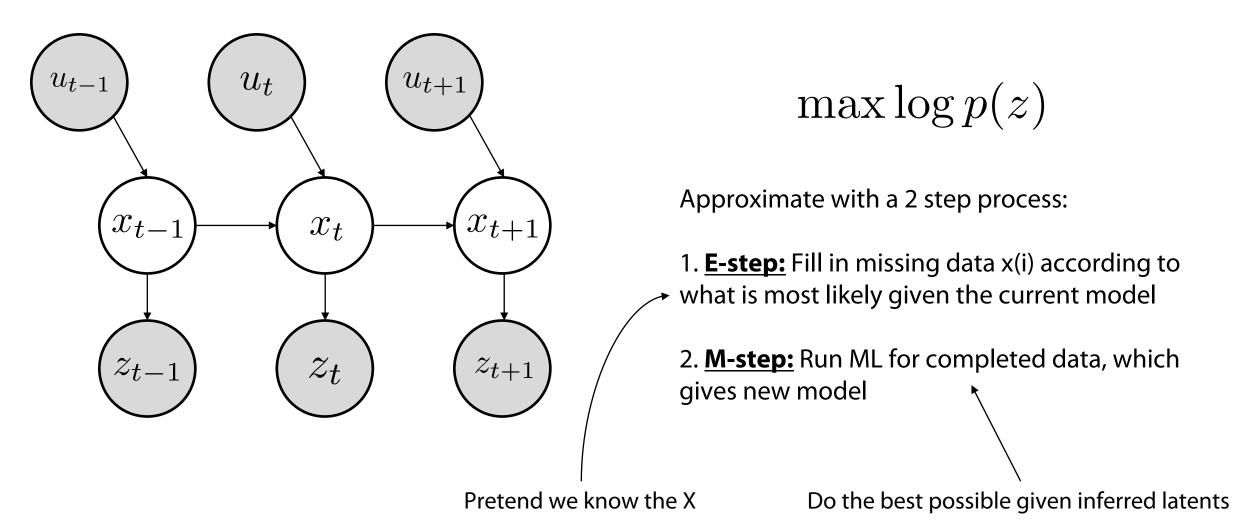
$$= \log \int p(z|x)p(x)dx$$

Intractable problem

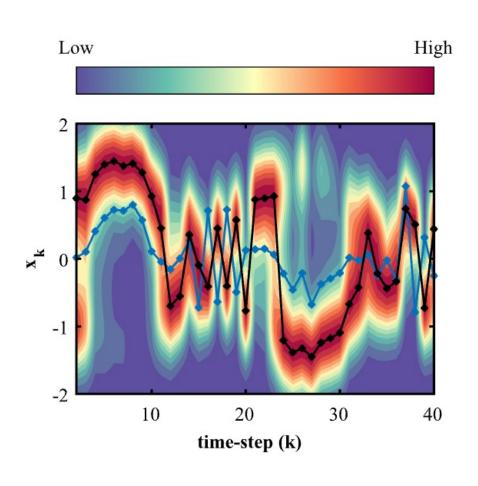
Solve via iterative optimization – Expectation Maximization algorithm (EM)

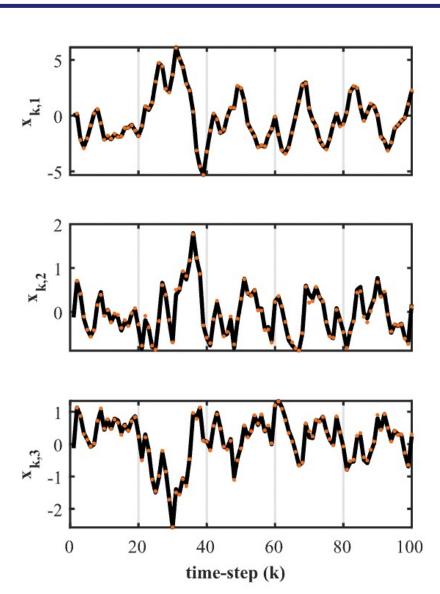
Much more general than filtering/localization

EM Algorithm for Latent Variable Parameter Estimation



EM Algorithms in Action for Estimating Motion/Sensor Models





Recap: Course Overview

Filtering/Smoothing Localization

Mapping SLAM

Search Motion Planning

TrajOpt Stability/Certification

MDPs and RL

Imitation Learning Solving POMDPs

Lecture Outline

Sensor Models

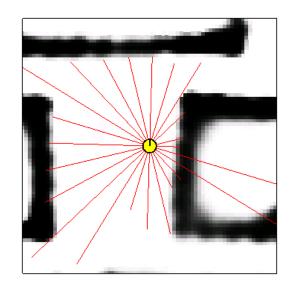
Parameter Estimation

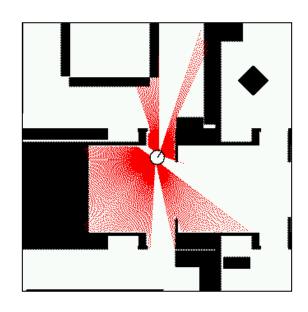
Occupancy Mapping

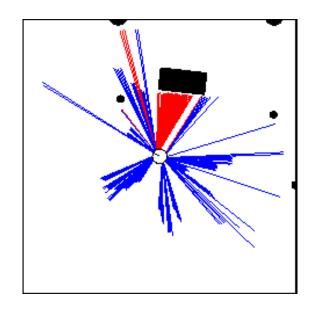
What is mapping?

In all the localization examples thus far, the map m was assumed to be known

→ Not trivial in most environments

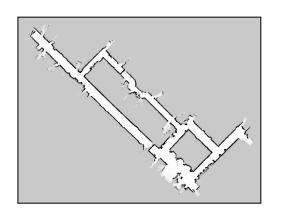






Types of Maps

Grid maps or scans



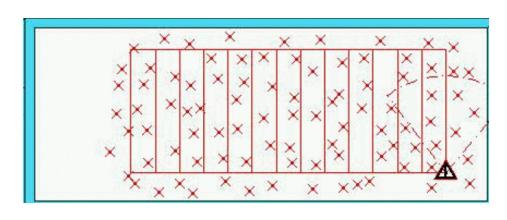


Spatial 2-D or 3-D map:

→ Each grip cell has occupancy 0/1

and a signature

Sparse landmarks or RGB / Depth Maps





List of landmarks and their positions

Problems in Mapping

- Sensor interpretation
 - How do we extract relevant information from raw sensor data?
 - How do we represent and integrate this information over time?

- Robot locations have to be known
 - How can we estimate them during mapping?

Occupancy Grid Maps

- Introduced by Moravec and Elfes in 1985
- Represent environment by a grid.
- Estimate the probability that a location is occupied by an obstacle.
- Key assumptions
 - Occupancy of individual cells is independent

$$Bel(m_t) = P(m_t | u_1, z_2 ..., u_{t-1}, z_t)$$

$$= \prod_{x,y} Bel(m_t^{[xy]})$$

Robot positions are known!

Updating Occupancy Grid Maps

Idea: Update each individual cell using a binary Bayes filter.

$$Bel(m_t^{[xy]}) = \eta \ p(z_t \mid m_t^{[xy]}) \sum_{m_{t-1}^{[xy]}} p(m_t^{[xy]} \mid m_{t-1}^{[xy]}, u_{t-1}) Bel(m_{t-1}^{[xy]})$$

Additional assumption: Map is static

$$Bel(m_t^{[xy]}) = \eta \ p(z_t \mid m_t^{[xy]}) Bel(m_{t-1}^{[xy]})$$

- What is a binary Bayes?
 - Random variable are binary, map is static
 - Tricks for numerical stability/efficiency

Binary Bayes Filter

Remember the Bayes Filter

$$Bel(x_t) = P(x_t|u_{0:t-1}, z_{0:t})$$

$$= \eta p(z_t|x_t) \int P(x_t|u_{t-1}, x_{t-1}) Bel(x_{t-1}) dx_{t-1}$$

Let us just treat the variable x as binary! \rightarrow occupied or not

Allows us to define a very simple, stable algorithm \rightarrow filtering on m, not x

Express as Log-Odds

$$\frac{p(m_i|z_{1:t}, x_{1:t})}{\diamondsuit}$$

$$\frac{p(m_i|z_{1:t}, x_{1:t})}{p(\neg m_i|z_{1:t}, x_{1:t})}$$

Recursion on Log-Odds

$$l_{t,i} = l_{t-1,i} + \log \frac{p(m_i|z_t, x_t)}{1 - p(m_i|z_t, x_t)} - \log \frac{p(m_i)}{1 - p(m_i)}$$

Binary Bayes Filter: Log Odds

Simple, numerically stable, efficient way to represent likelihoods

Odds:

Log Odds → makes products of odds additive.

Directly represent things in log space

$$\frac{p(x)}{p(\neg x)} = \frac{p(x)}{1 - p(x)}$$

$$\log \frac{p(x)}{1 - p(x)}$$

Easy conversion between log-odds and probs:

$$p(x) = 1 - \frac{1}{1 + \exp(l(x))}$$

Binary Bayes Filter: Recursive Update

Original Filtering problem: $p(m_i|z_{1:t}, x_{1:t})$

$$p(m_i|z_{1:t}, x_{1:t}) = \frac{p(z_t|m_i, x_{1:t}, z_{1:t-1})p(m_i|z_{1:t-1}, x_{1:t})}{p(z_t|z_{1:t-1}, x_{1:t})}$$

$$p(m_i|z_{1:t}, x_{1:t}) = \frac{p(z_t|m_i, x_t)p(m_i|z_{1:t-1}, x_{1:t-1})}{p(z_t|z_{1:t-1}, x_{1:t})}$$

$$p(m_i|z_{1:t}, x_{1:t}) = \frac{p(m_i|z_t, x_t)p(z_t|x_t)p(m_i|z_{1:t-1}, x_{1:t-1})}{p(m_i|x_t)p(z_t|z_{1:t-1}, x_{1:t})}$$

$$p(m_i|z_{1:t}, x_{1:t}) = \frac{p(m_i|z_t, x_t)p(z_t|x_t)p(m_i|z_{1:t-1}, x_{1:t-1})}{p(m_i)p(z_t|z_{1:t-1}, x_{1:t})}$$

$$p(\neg m_i|z_{1:t}, x_{1:t}) = \frac{p(\neg m_i|z_t, x_t)p(z_t|x_t)p(\neg m_i|z_{1:t-1}, x_{1:t-1})}{p(\neg m_i)p(z_t|z_{1:t-1}, x_{1:t})}$$

$$\frac{p(m_i|z_{1:t},x_{1:t})}{p(\neg m_i|z_{1:t},x_{1:t})} = \frac{p(m_i|z_t,x_t)p(m_i|z_{1:t-1},x_{1:t-1})p(\neg m_i)}{p(\neg m_i|z_t,x_t)p(\neg m_i|z_{1:t-1},x_{1:t-1})p(m_i)}$$

Bayes Rule

Markov Property

Bayes Rule

Independence

Same operations for negation

Odds

Binary Bayes Filter: Recursive Update

Original Filtering problem: $p(m_i|z_{1:t}, x_{1:t})$

$$\frac{p(m_i|z_{1:t}, x_{1:t})}{p(\neg m_i|z_{1:t}, x_{1:t})} = \frac{p(m_i|z_t, x_t)p(m_i|z_{1:t-1}, x_{1:t-1})p(\neg m_i)}{p(\neg m_i|z_t, x_t)p(\neg m_i|z_{1:t-1}, x_{1:t-1})p(m_i)}$$

$$\log \frac{p(m_i|z_{1:t}, x_{1:t})}{p(\neg m_i|z_{1:t}, x_{1:t})} = \log \frac{p(m_i|z_t, x_t)}{p(\neg m_i|z_t, x_t)} + \log \frac{p(m_i|z_{1:t-1}, x_{1:t-1})}{p(\neg m_i|z_{1:t-1}, x_{1:t-1})} + \log \frac{p(\neg m_i)}{p(m_i)}$$

$$l_{t,i} = \log \frac{p(m_i|z_t, x_t)}{p(\neg m_i|z_t, x_t)} + l_{t-1,i} + \log \frac{p(\neg m_i)}{p(m_i)}$$

Simple recursive update!

Inverse measurement model

Previous log odds

Prior

Can recover map likelihood per cell from here

→ Likelihood of an entire map is the product of individual grid likelihoods

$$p(m|z_{1:t}, x_{1:t}) = \prod_{i} p(m_i|z_{1:t}, x_{1:t})$$

Inverse Sensor Model for Occupancy Grid Maps

Predict map likelihood from z, x - $p(m_i|z_t,x_t)$

```
Algorithm inverse_range_sensor_model(i, x_t, z_t):
                  Let x_i, y_i be the center-of-mass of \mathbf{m}_i
                 r = \sqrt{(x_i - x)^2 + (y_i - y)^2}
                  \phi = \operatorname{atan2}(y_i - y, x_i - x) - \theta
                  k = \operatorname{argmin}_{i} |\phi - \theta_{j, \text{sens}}|
5:
                 if r > \min(z_{\text{max}}, z_t^k + \alpha/2) or |\phi - \theta_{k, \text{sens}}| > \beta/2 then
6:
7:
                       return l_0
                  if z_t^k < z_{\max} and |r - z_{\max}| < \alpha/2
8:
9:
                       return l_{\rm occ}
                 if r \leq z_t^k
10:
11:
                       return l_{\rm free}
12:
                  endif
```

Combined Occupancy Mapping Algorithm

$$p(m_i)$$

$$p(m_i|z_t,x_t)$$

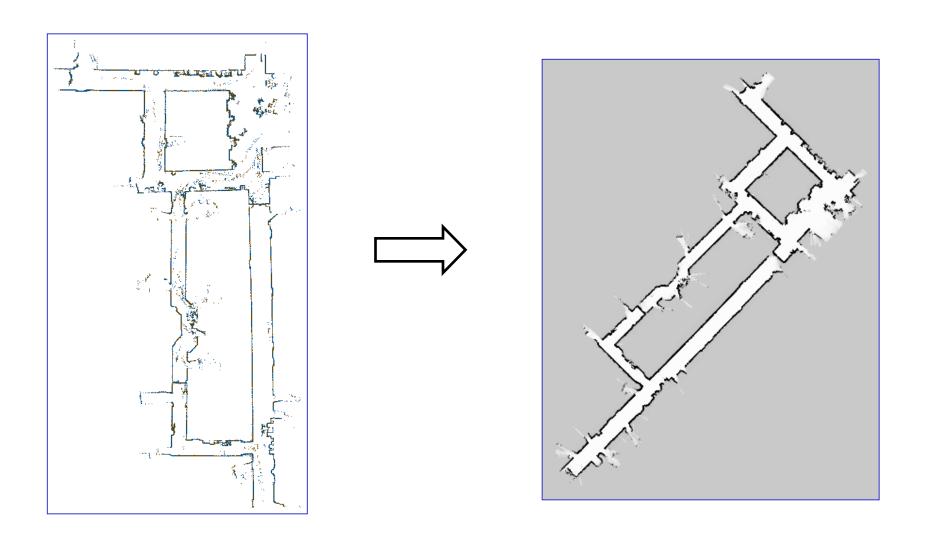
$$l_{t,i} = \log \frac{p(m_i|z_t, x_t)}{p(\neg m_i|z_t, x_t)} + l_{t-1,i} + \log \frac{p(\neg m_i)}{p(m_i)}$$

Discretize grid, initialize prior, log-odds

Move positions, take measurement z

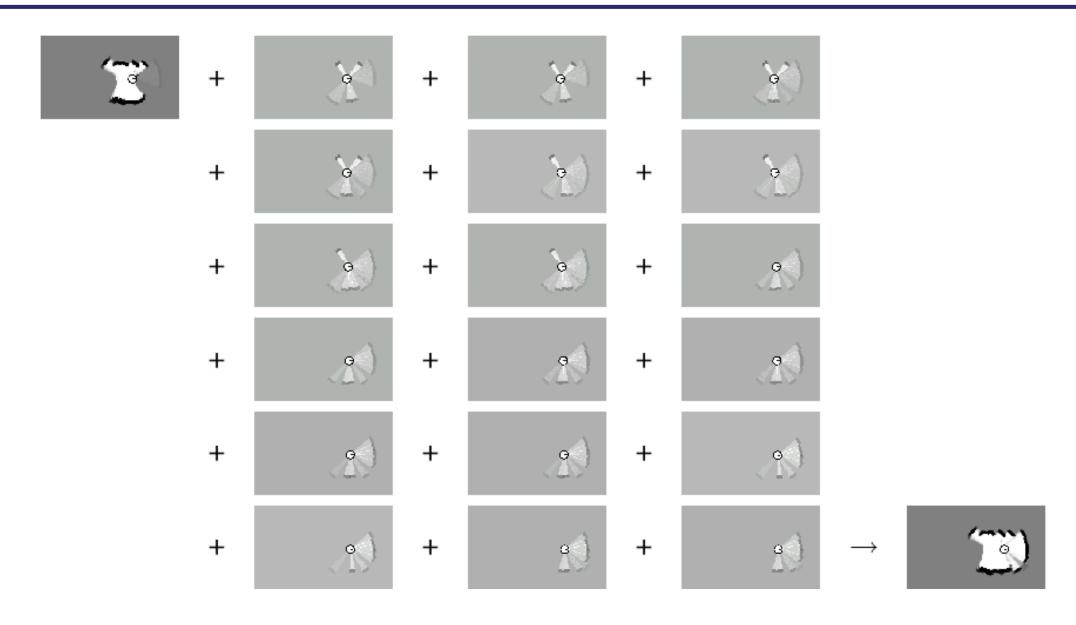
Update log odds for each grid cell

Occupancy Grids: From scans to maps

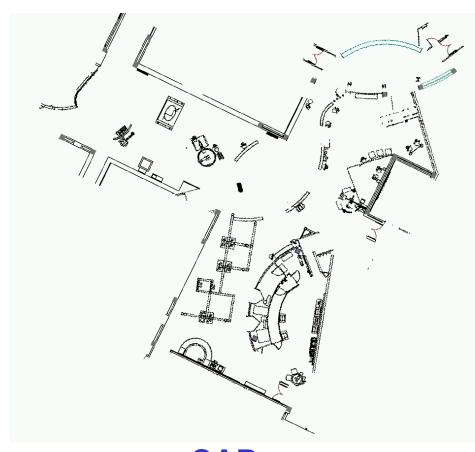


Much less random noise, more traversable!

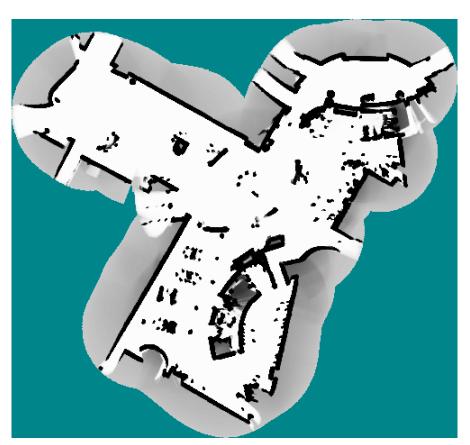
Incremental Updating of Occupancy Grids (Example)



Tech Museum, San Jose



CAD map

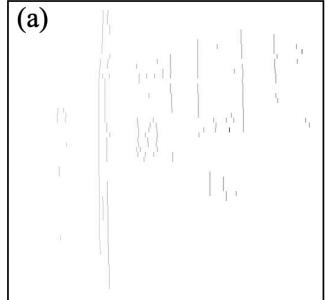


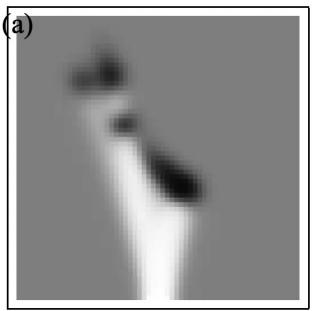
occupancy grid map

Multi-sensor Fusion

Occupancy maps produced by every sensor may be different

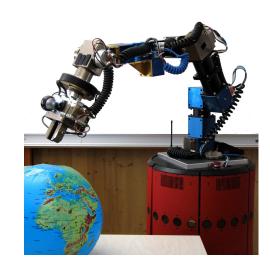






Construct most pessimistic estimate $\mathbf{m}_i = \max_k \mathbf{m}_i^k$

Robots in 3D Environments



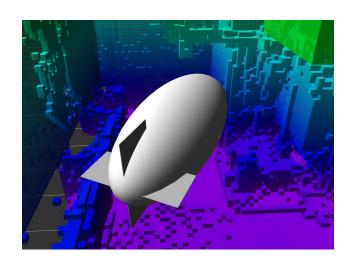
Mobile manipulation



Humanoid robots



Outdoor navigation



Flying robots

3D Map Requirements

Full 3D Model

- Volumetric representation
- Free-space
- Unknown areas (e.g. for exploration)

Can be updated

- Probabilistic model (sensor noise, changes in the environment)
- Update of previously recorded maps

Flexible

- Map is dynamically expanded
- Multi-resolution map queries

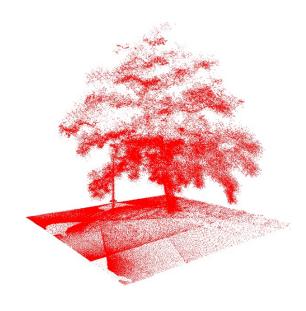
Compact

- Memory efficient
- Map files for storage and exchange

Map Representations: Pointclouds

Pro:

- No discretization of data
- Mapped area not limited



Cons:

- Unbounded memory usage
- No direct representation of free or unknown space

Map Representations: 3D voxel grids

Pros:

- Probabilistic update
- Constant access time

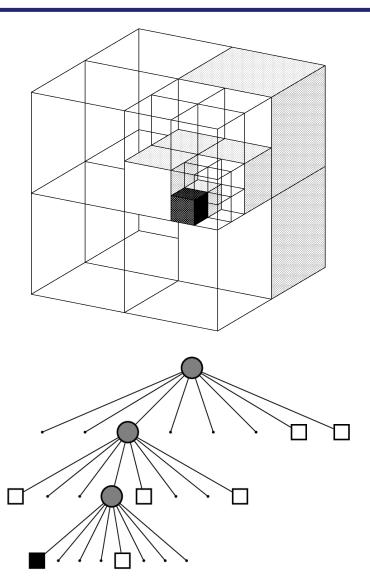
Cons:

- Memory requirement
 - Extent of map has to be known
 - Complete map is allocated in memory



Map Representations: Octrees

- Tree-based data structure
- Recursive subdivision of space into octants
- Volumes allocated as needed
- Multi-resolution





OctoMap

A Probabilistic, Flexible, and Compact 3D Map Representation for Robotic Systems



Humanoid Robots Lab

University of Freiburg

K.M. Wurm, A. Hornung,

M. Bennewitz, C. Stachniss, W. Burgard

University of Freiburg, Germany

Map Representations: Octrees

Pro:

- Full 3D model
- Probabilistic
- Flexible, multi-resolution
- Memory efficient

Cons:

- Implementation can be tricky (memory, update, map files, ...)
- Open source implementation as C++ library available at http://octomap.sf.net



Probabilistic Map Update

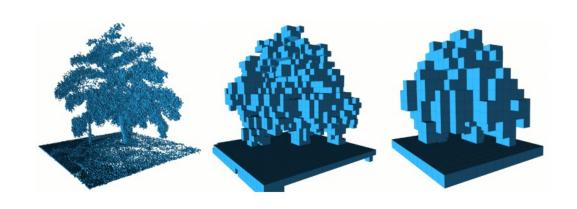
OctoMap:

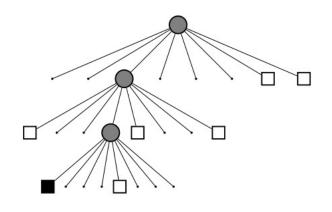
An Efficient Probabilistic 3D Mapping Framework Based on Octrees

Armin Hornung · Kai M. Wurm · Maren Bennewitz

Cyrill Stachniss · Wolfram Burgard

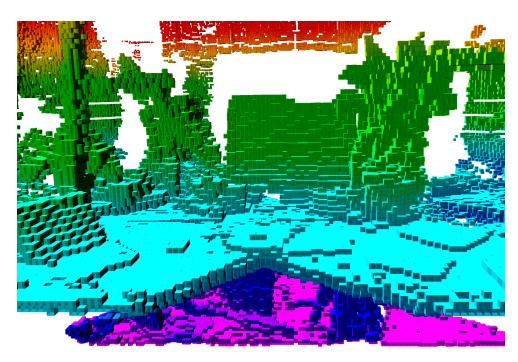
- Perform standard log-odds update on 3-D map
 - Clamping updates
 - Multi-resolution queries on non-leaf nodes





Examples

Cluttered office environment

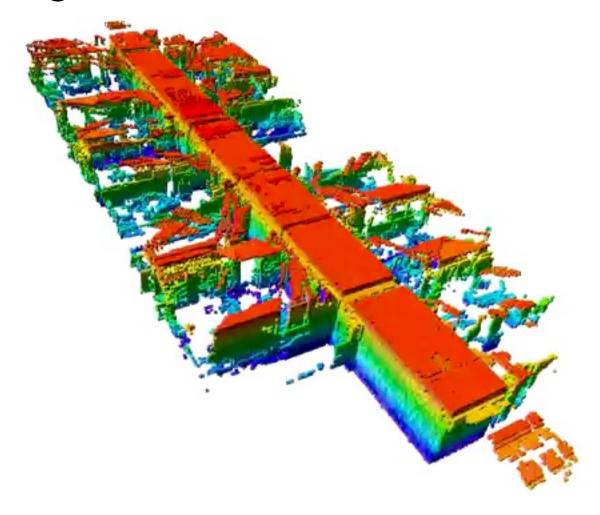




Map resolution: 2 cm

Examples: Office Building

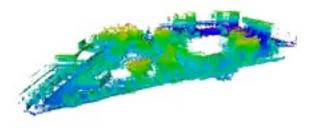
Freiburg, building 079



Examples: Large Outdoor Areas

Freiburg computer science campus

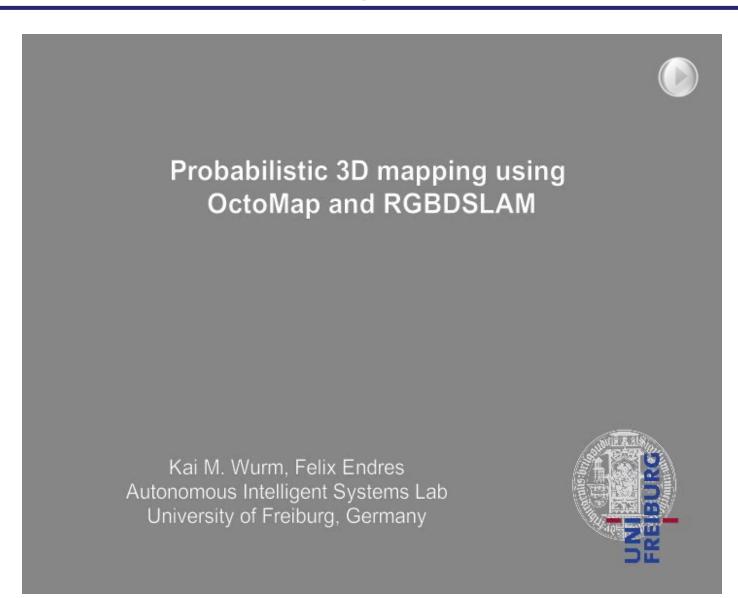
 $(292 \times 167 \times 28 \text{ m}^3, 20 \text{ cm resolution})$



Examples: Tabletop



Adding Color



Lecture Outline

Sensor Models

Parameter Estimation

Occupancy Mapping