

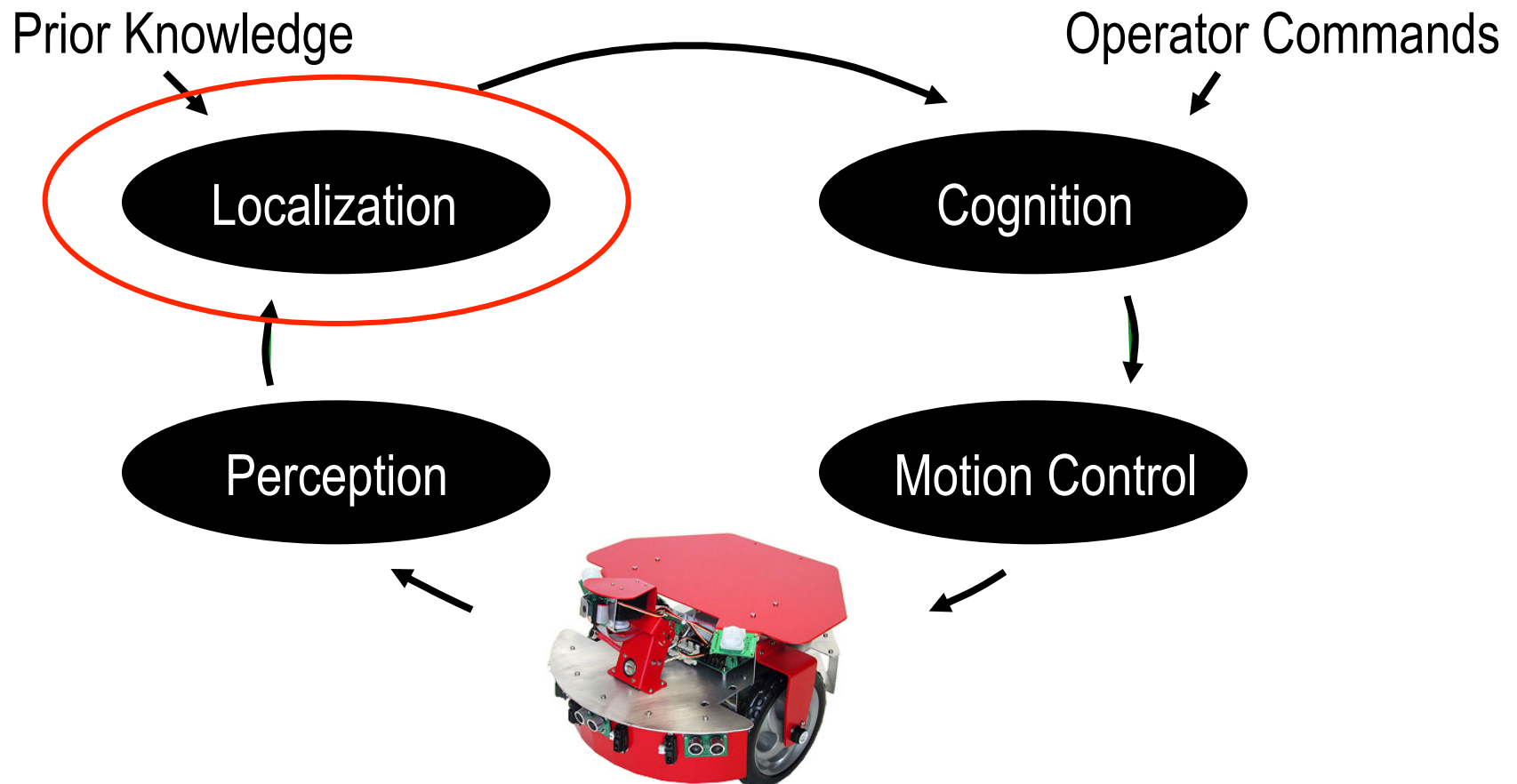


# **COS 495 - Lecture 14**

## **Autonomous Robot Navigation**

Instructor: Chris Clark  
Semester: Fall 2011

# Control Structure



# Outline

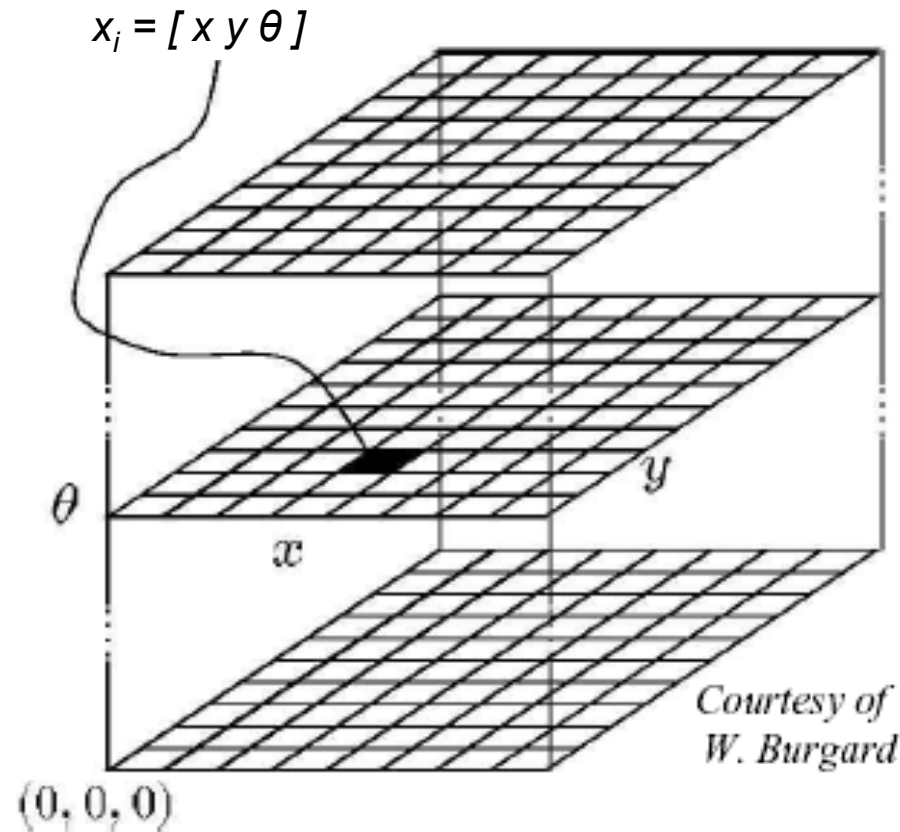
1. **Markov Localization Algorithm**
  1. Overview
  2. Prediction Step
  3. Correction Step
2. ML Example

# Markov Localization

- Markov localization uses an explicit, **discrete** representation for the probability of all positions in the state space.
- Usually represent the environment by a finite number of (states) positions:
  - Grid
  - Topological Map
- At each iteration, the probability of each state of the entire space is updated

# Markov Localization Grid Based Example

- Use a fixed decomposition grid by discretizing each dof:  
 $(x, y, \theta)$ 
  - For each location  $x_i = [x \ y \ \theta]$  in the configuration space:
  - Determine probability  $P(x_i)$  of robot being in that state.



# Markov Localization

- We assume in localization the Markov Property holds true...
- Markov Property
  - aka memorylessness,
  - A stochastic Process satisfies the Markov Property if it is conditional *only on the present state of the system, and its future and past are independent*

# Markov Localization

- Algorithm PseudoCode to update all  $n$  states

for  $i = 1:n$

$$P(x_i) = 1/n$$

while (true)

o = getOdometryMeasurements

z = getRangeMeasurements

for  $i = 1:n$

$$P(x_i') = \text{predictionStep}(P(x_i), o)$$

for  $i = 1:n$

$$P(x_i) = \text{correctionStep}(P(x_i'), z)$$

# Markov Localization

## Applying Probability Theory

### 1. PREDICTION Step: Updating the belief state

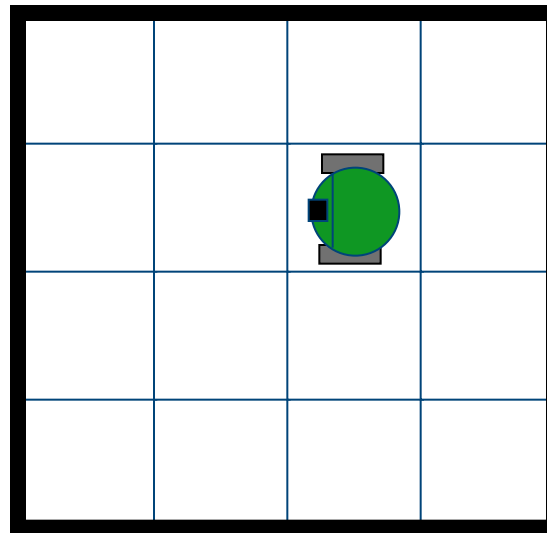
$$\begin{aligned} P(x'_{i,t}) &= P(x_{i,t} | o_t) \\ &= \sum_{j=1}^n P(x_{i,t} | x_{j,t-1}, o_t) P(x_{j,t-1}) \end{aligned}$$

- Map from a belief state  $P(x_{j,t-1})$  and action  $o_t$  to a new predicted belief state  $P(x'_{i,t})$
- Sum over all possible ways (i.e. from all states  $x_{j,t-1}$ ) in which the robot may have reached  $x'_{i,t}$
- This assumes that update only depends on previous state and most recent actions/perception



# Markov Localization Grid Based Example

- Example Problem:
  - *Consider a robot equipped with encoders and a perfect compass moving in a square room that is discretized into a map of 16 cells:*



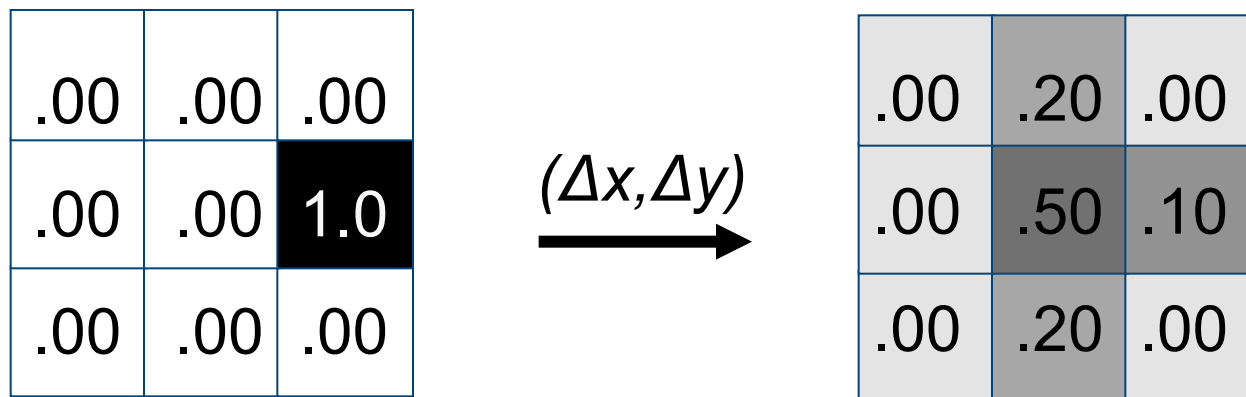
# Markov Localization Grid Based Example

- Example Problem:
  - *What is the probability of being in position (2,3) given odometry  $o_t = (\Delta x, \Delta y) = (-1.0 \text{ cells}, 0.0 \text{ cells})$ , and starting from the following distribution?*

.02	.05	.05	.05
.02	.05	.18	.05
.05	.05	.18	.05
.05	.05	.05	.05

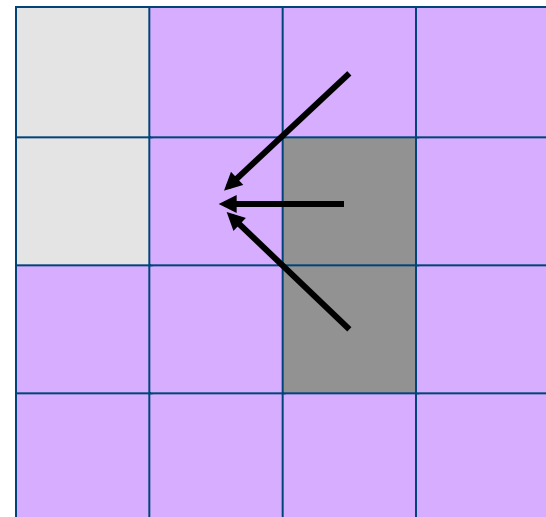
# Markov Localization Grid Based Example

- Example Solution:
  - *We must have a model of how well our odometry works. For example, we could use a model for  $o_t = (\Delta x, \Delta y) = (-1.0, 0.0)$  that looks like:*



# Markov Localization Grid Based Example

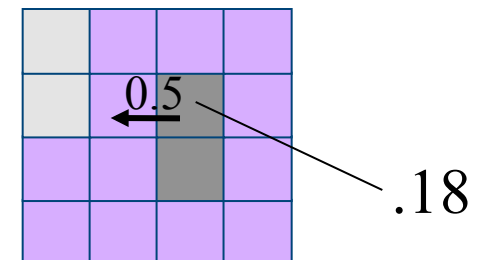
- Example Solution:
  - *Now apply this model to the initial state. We must consider the following possible scenarios for getting to position (2,3):*
    - $(3,3) \rightarrow (2,3)$
    - $(2,3) \rightarrow (2,3)$
    - $(3,2) \rightarrow (2,3)$
    - $(3,4) \rightarrow (2,3)$



# Markov Localization Grid Based Example

- Example Solution:
  - *Consider the first possibility:*
    - $(3,3) \rightarrow (2,3)$
  - *We can calculate the probability of this happening*

$$\begin{aligned}
 &P(x_{i,t} | x_{j,t-1}, o_t) P(x_{j,t-1}) \\
 &= P(x_t=(2,3) | x_{t-1}=(3,3), o_t=(-1,0)) P(x_{t-1}=(3,3)) \\
 &= (0.5) (0.18) \\
 &= 0.09
 \end{aligned}$$



# Markov Localization Grid Based Example

- Example Solution:
  - *Similarly, we can calculate the probability of all other possible ways to get to (2,3).*

$$P(x_t=(2,3) \mid x_{t-1}=(2,3), o_t=(-1,0)) P(x_{t-1}=(2,3)) \\ = 0.005$$

$$P(x_t=(2,3) \mid x_{t-1}=(3,2), o_t=(-1,0)) P(x_{t-1}=(3,2)) \\ = 0.036$$

$$P(x_t=(2,3) \mid x_{t-1}=(3,4), o_t=(-1,0)) P(x_{t-1}=(3,4)) \\ = 0.01$$

# Markov Localization Grid Based Example

- Example Solution:
  - *So the probability of being at position (2,3) given the odometry is the total probability of moving there from each possible position:*

$$\begin{aligned} P(x_{it}=(2,3) | o_t=(-1,0)) &= \sum P(x_t=(2,3) | x_{j,t-1}, o_t=(-1,0)) P(x_{j,t-1}) \\ &= 0.09 + 0.005 + 0.036 + 0.01 \\ &= 0.141 \end{aligned}$$

# Markov Localization

## Applying Probability Theory

2. CORRECTION Step: refine the belief state

$$P(x_{i,t} | z_t) = \frac{P(z_t | x'_{i,t}) P(x'_{i,t})}{P(z_t)}$$

- $P(x'_{i,t})$ : the belief state before the perceptual update i.e.  $P(x_{i,t} | o_t)$
- $P(z_t | x'_{i,t})$ : the probability of getting measurement  $z_t$  from state  $x'_t$
- $P(z_t)$ : the probability of a sensor measurement  $z_t$ . Calculated so that the sum over all states  $x_{i,t}$  from equals 1.



# Markov Localization

- Critical challenge is calculation of  $P(z | x)$ 
  - The number of possible sensor readings and geometric contexts is extremely large
  - $P(z | x)$  is computed using a model of the robot's sensor behavior, its position  $x$ , and the local environment metric map around  $x$ .
- Assumptions
  - Measurement error can be described by a distribution with a mean
  - Non-zero chance for any measurement

# Markov Localization Grid Based Example

- Example Problem:
  - *What is the probability of being in state  $x = (2,3)$  given we have range measurement  $z = 1.2m$  ?*

$$\begin{aligned} P(x_t = (2,3) | z_t = 1.2) \\ = \frac{P(z_t = 1.2 | x'_t = (2,3)) P(x'_t = (2,3))}{P(z_t = 1.2)} \end{aligned}$$

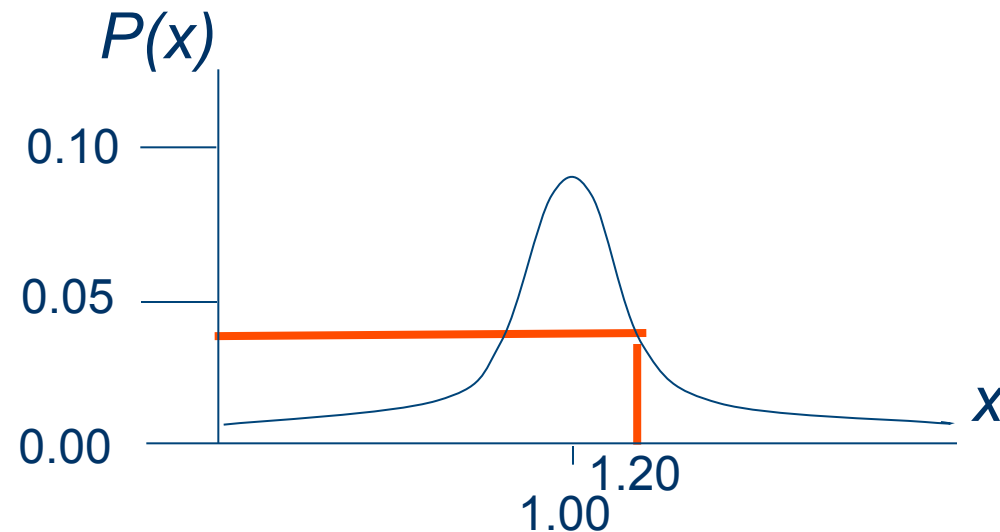
# Markov Localization

## Grid Based Example

- Example Solution:
  - *We can use the probability  $P(x'_t=(2,3)) = 0.141$  from the previous example.*
  - *The interesting term is  $P(z_t=1.2 | x'_t=(2,3))$ .*
    - *Using the map, we can calculate the expected value of the range sensor measurement.*
    - *If the robot is at (2,3) and facing to the left, it should get a range measurement of 1m.*
    - *Recall that we can use the probability density function representing the sensor characteristics, and that the expected value is*

# Markov Localization Grid Based Example

- Example Solution:
  - *For Ultrasound,  $P(z|x)$  can be taken from the following distribution:*



$$P(z|x) = 0.04$$

# Markov Localization

## Grid Based Example

- Example Solution:
  - *Now we can calculate the numerator for*

$$p(x_t = (2,3) | z_t = 1.2)$$

$$= \frac{p(z_t = 1.2 | x'_t = (2,3)) p(x'_t = (2,3))}{p(z_t = 1.2)}$$

$$= \frac{(0.04) (0.141)}{p(z_t = 1.2)}$$

# Markov Localization Grid Based Example

- Example Solution:
  - *Finally, we can calculate the denominator by ensuring the sum of all probabilities is 1.*

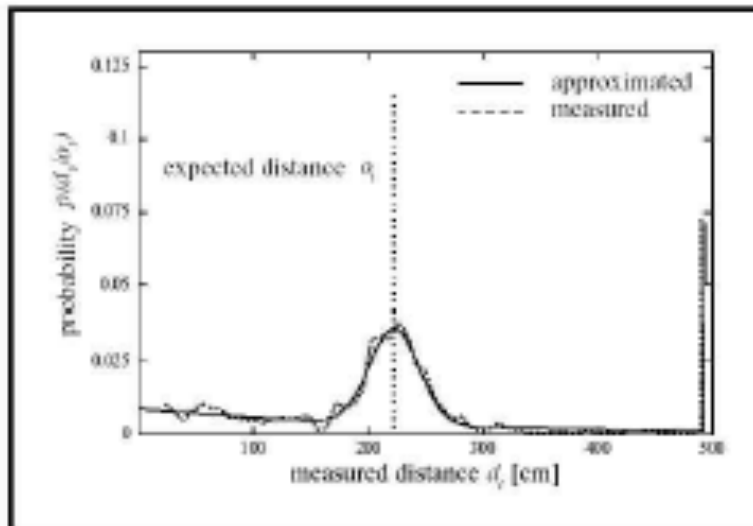
$$\begin{aligned} 1 &= \sum_{i=1}^n P(x_{i,t} \mid z_t = 1.2) \\ &= \frac{\sum_{i=1}^n P(z_t = 1.2 \mid x'_{i,t}) P(x'_{i,t})}{P(z_t = 1.2)} \end{aligned}$$

Therefore:

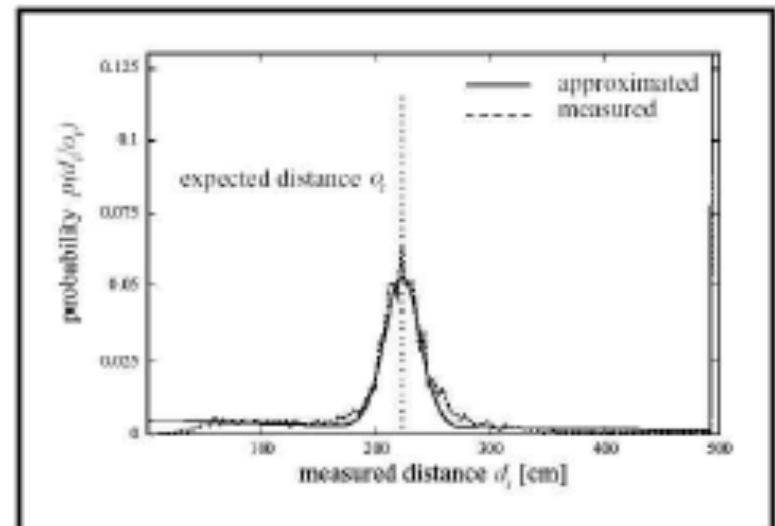
$$P(z_t = 1.2) = \sum P(z_t = 1.2 \mid x'_{i,t}) P(x'_{i,t})$$

# Markov Localization Grid Based Example

- Here are some typical sensor distributions:



Ultrasound.



Laser range-finder.

# Markov Localization: Outline

## 1. Markov Localization Algorithm

1. Overview
2. Prediction Step
3. Correction Step

## 2. ML Example

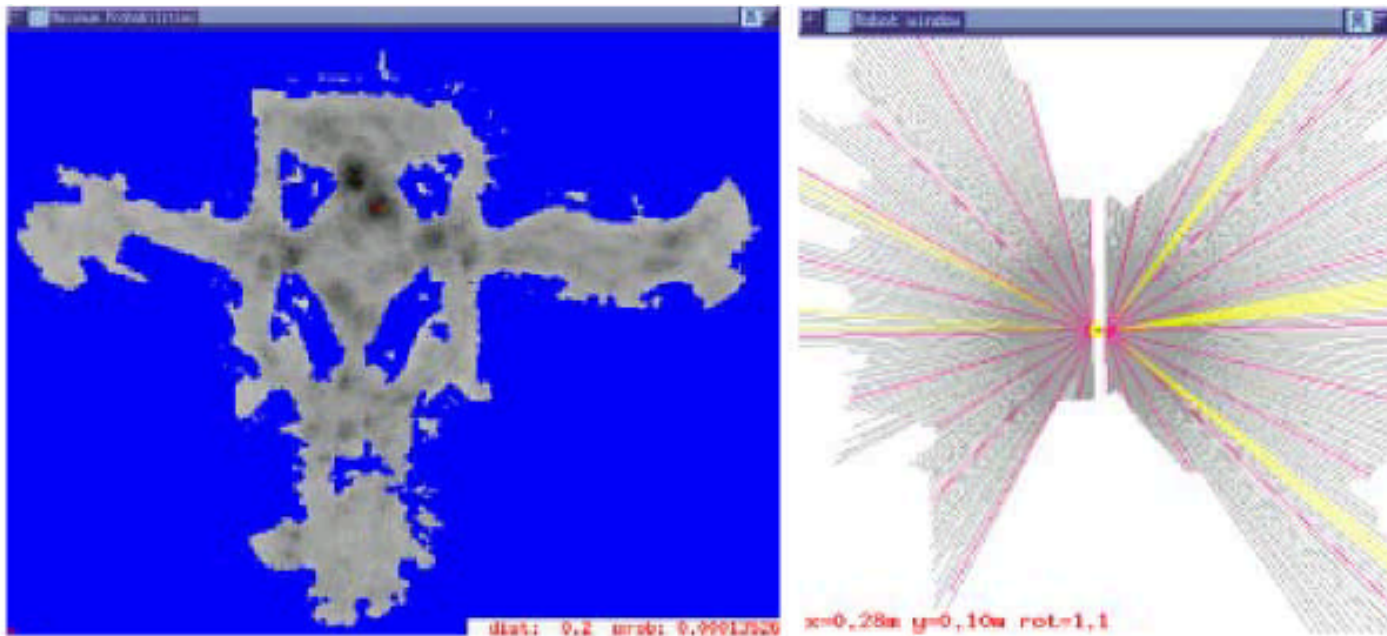


# Markov Localization: Outline

- Markov Localization Example
  - Time steps taken from ML example of the robot Minerva navigating around the Smithsonian.
  - In the following figures:
    - Left side shows belief state. Darker means higher probability.
    - Right side shows actual robot position and sensor measurements.

# Markov Localization Grid Based Example

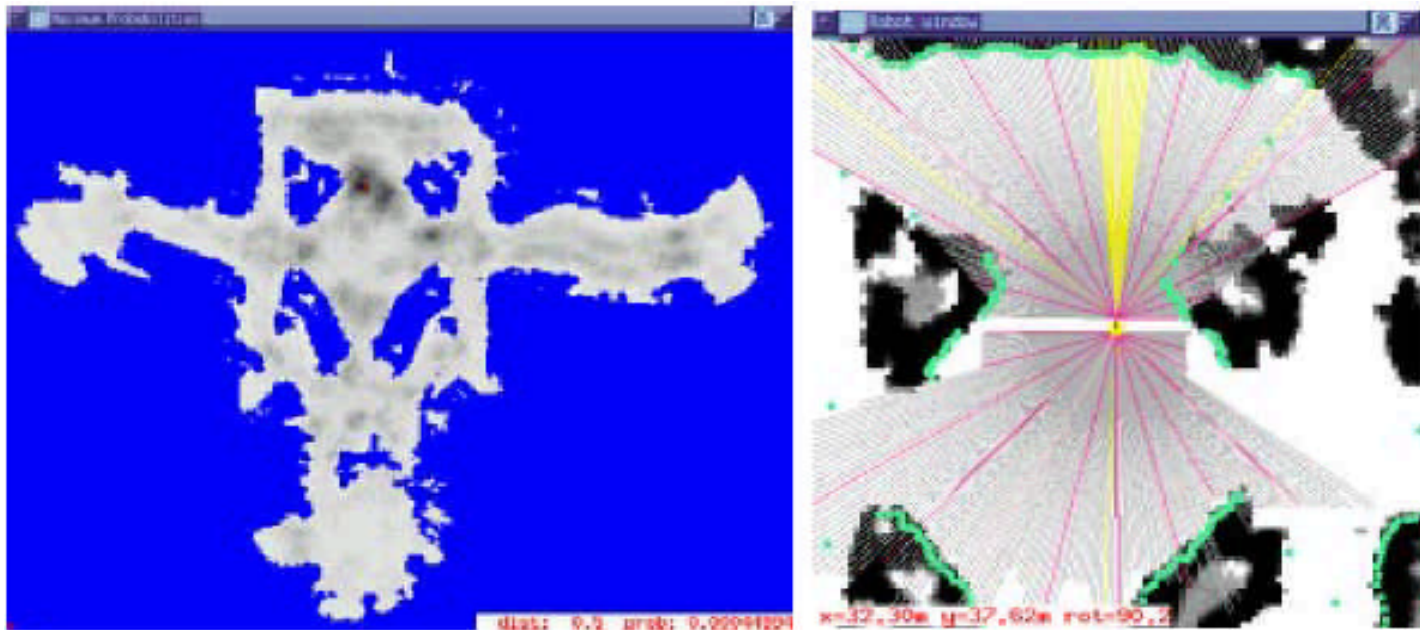
- Laser Scan 1 of Museum



*Figures courtesy of W. Burgard*

# Markov Localization Grid Based Example

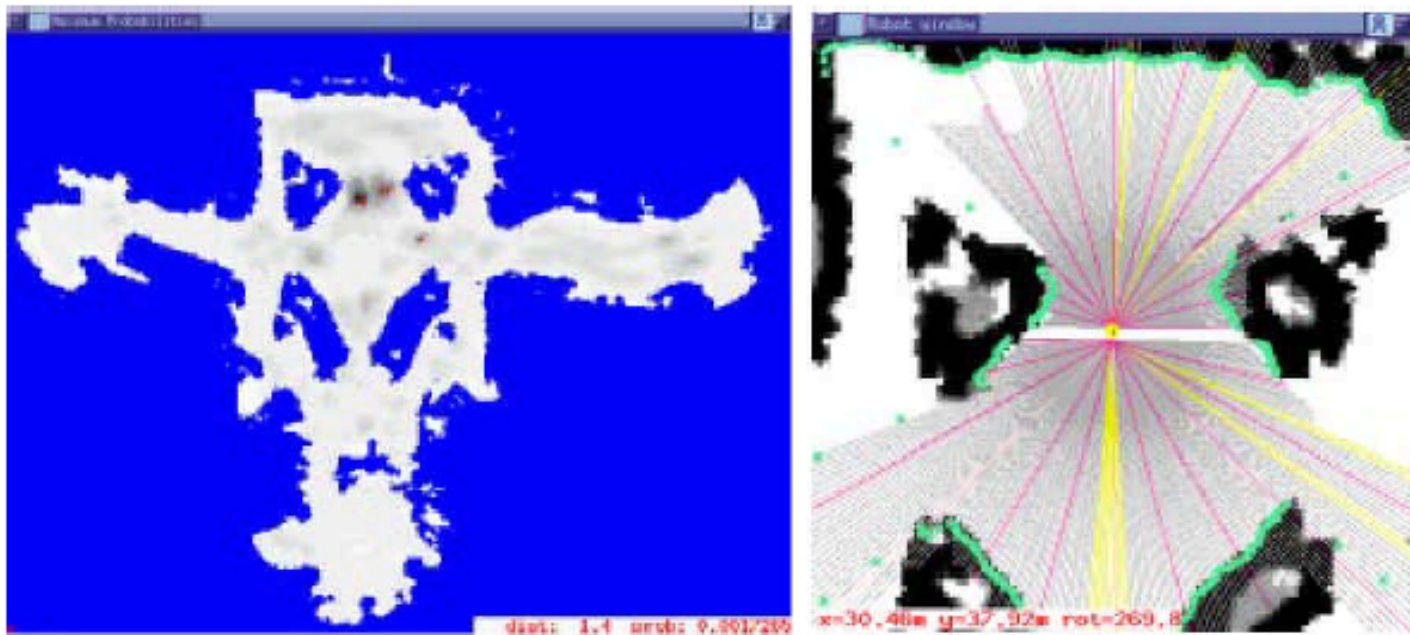
- Laser Scan 2 of Museum



*Figures courtesy of W. Burgard*

# Markov Localization Grid Based Example

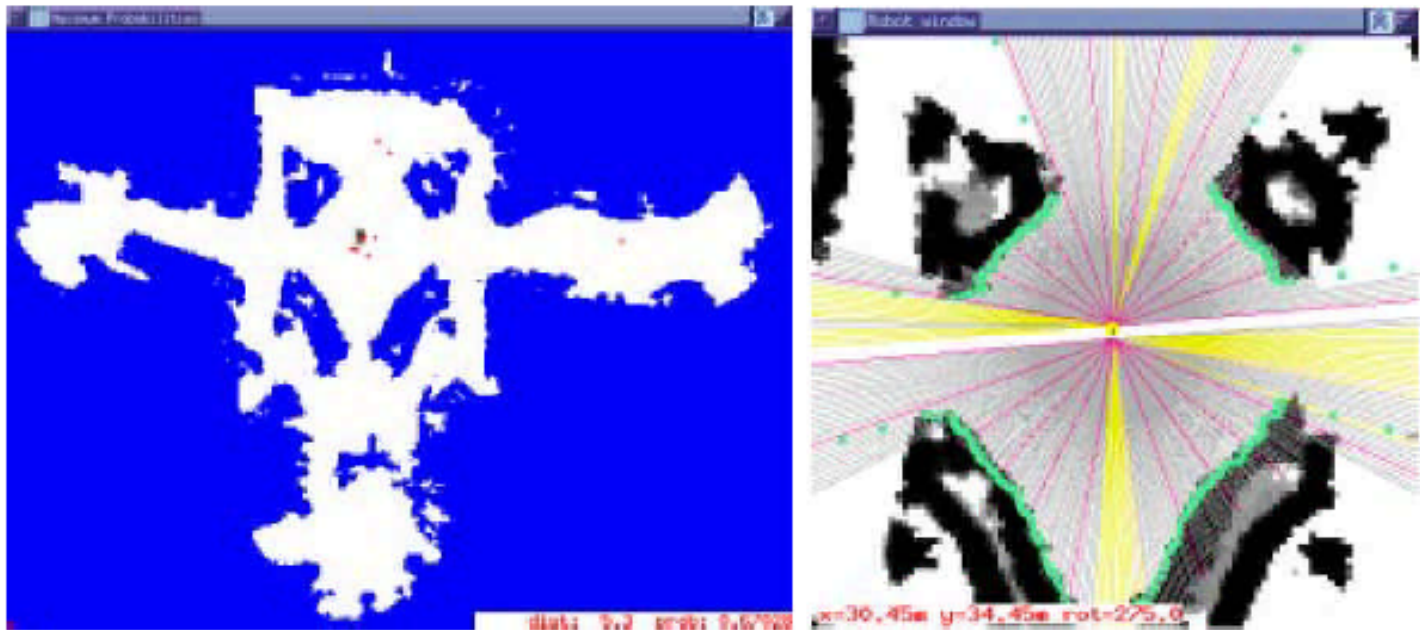
- Laser Scan 3 of Museum



*Figures courtesy of W. Burgard*

# Markov Localization Grid Based Example

- Laser Scan 13 of Museum

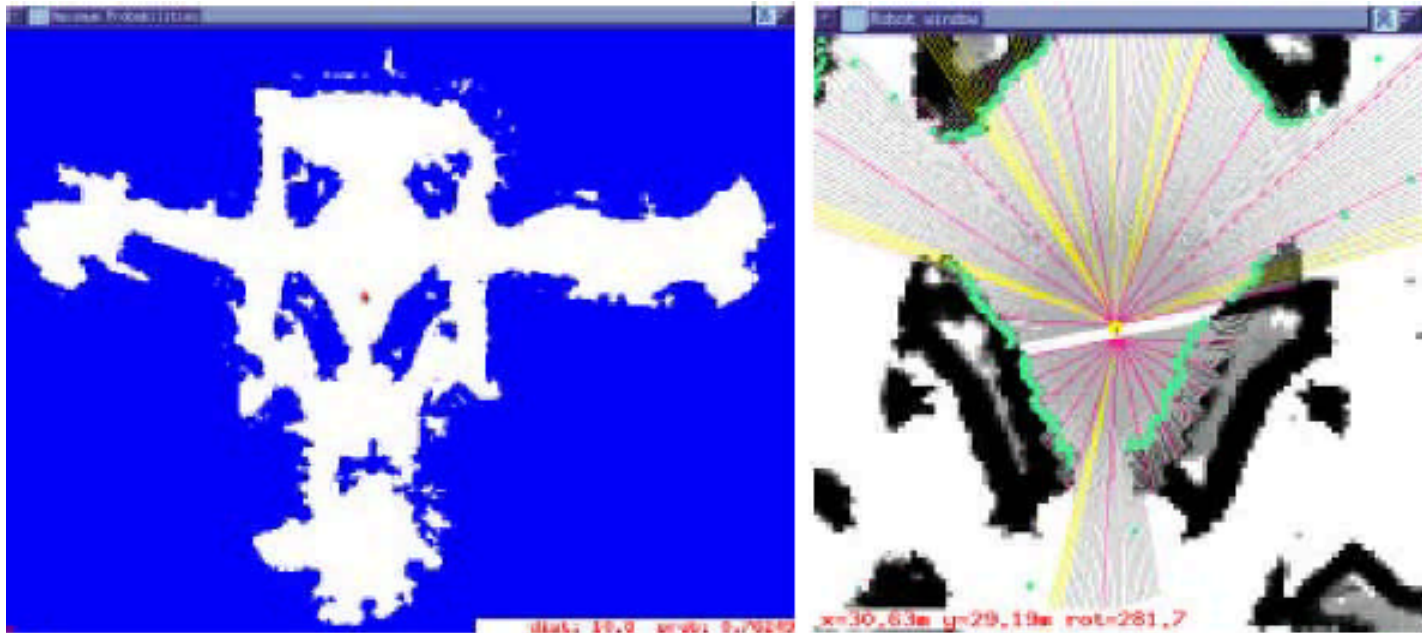


*Figures courtesy of W. Burgard*



# Markov Localization Grid Based Example

- Laser Scan 21 of Museum



*Figures courtesy of W. Burgard*