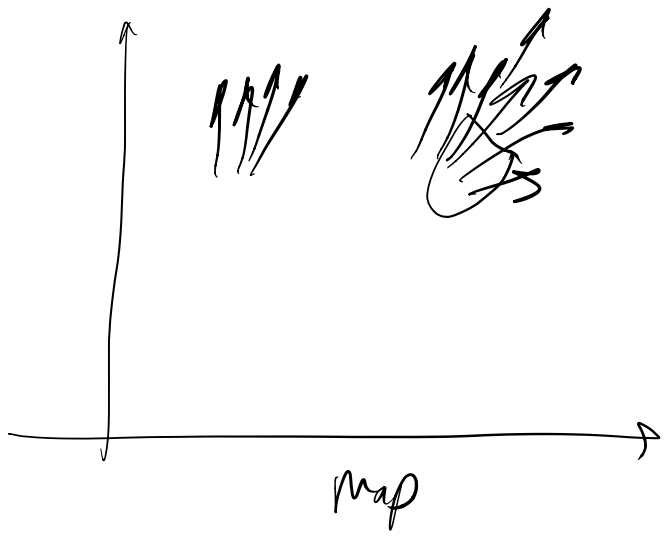


Particle Filter

State is x_t , sensors are z_t , motor cmd is u_t

$$\underline{p(x_t | u_1 \dots u_t, z_1 \dots z_t)}$$

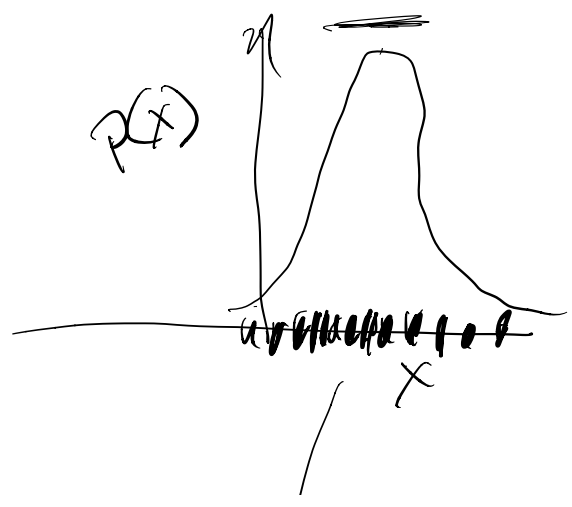
approximate using samples

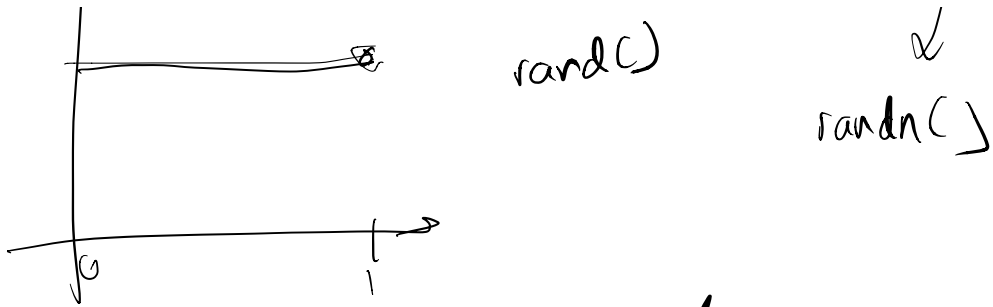


Step 1: Create initial particles

Gaussian

For $i = 1 \dots m$ $x_i^{(0)} \sim p(x_0)$
↑
means sample

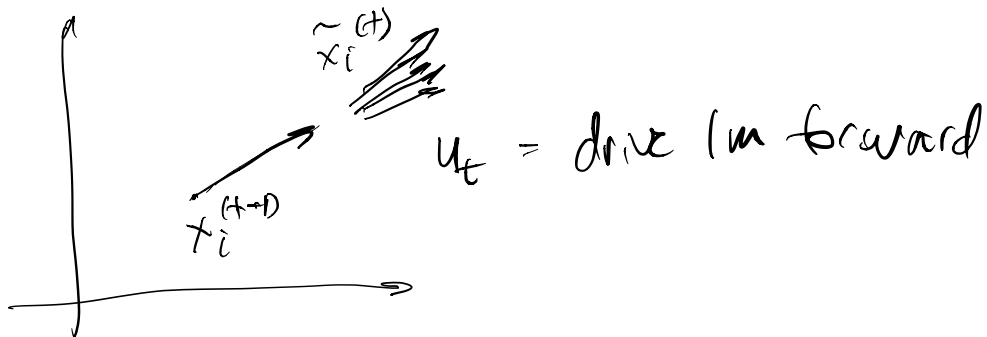




Step 2: apply motion model

For i from 1 to m :

$$\tilde{x}_i^{(t)} \sim p(x_t | \underline{x_{t-1} = x_i^{(t-1)}}, \underline{u_t})$$



Step 3 apply sensor model laser scan

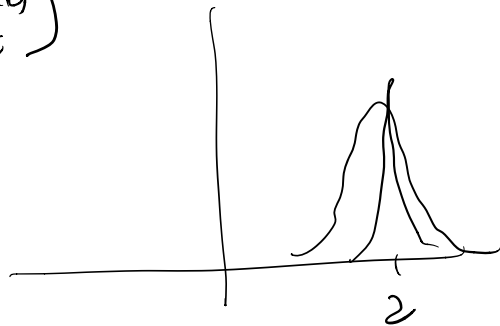
$$w_i^{(t)} = \frac{p(z_t | x_t = \tilde{x}_i^{(t)})}{\sum_{j=1}^m p(z_t | x_t = \tilde{x}_j^{(t)})}$$

weights sum to 1



$$\tilde{X}_i^{(t)}$$

$$p(z_t | X_t = \tilde{X}_i^{(t)})$$

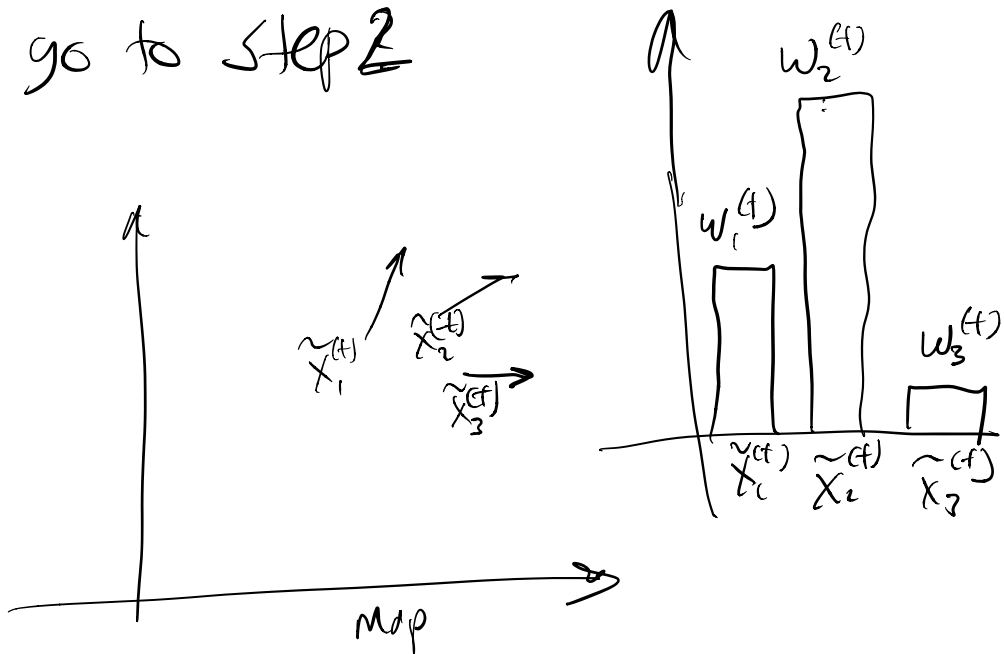


Step 4 resampling

For i from 1 to m

$$X_i^{(t)} \sim p(X_i^{(t)} = \tilde{X}_j^{(t)}) = w_j^{(t)}$$

Step 5 go to step 2



Particle Filter and Coordinate Frames

Motion Estimates

(1) Odometry (odom)

derived from sensors wheel encoders

pros: very fast, always available

cons: subject to drift

(2) Landmarks (lscan)

Estimating absolute position of robot relation to fixed landmarks

cons: slow, not always available

pros: correct motion estimation errors

