Recursive Bayes Filtering

Advanced AI

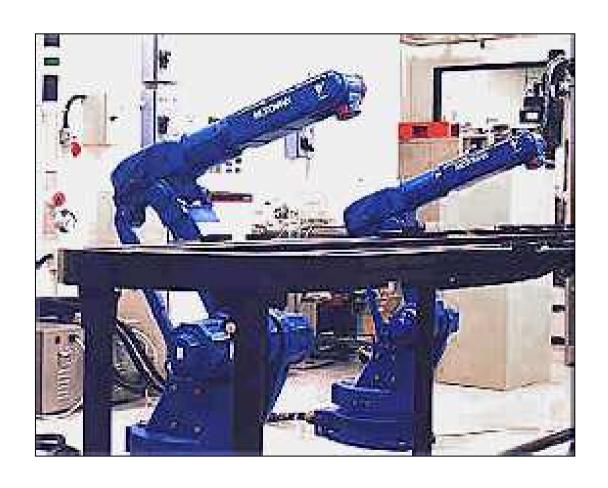
Wolfram Burgard

Tutorial Goal

To familiarize you with probabilistic paradigm in robotics

- Basic techniques
 - Advantages
 - Pitfalls and limitations
- Successful Applications
- Open research issues

Robotics Yesterday



Robotics Today





ome











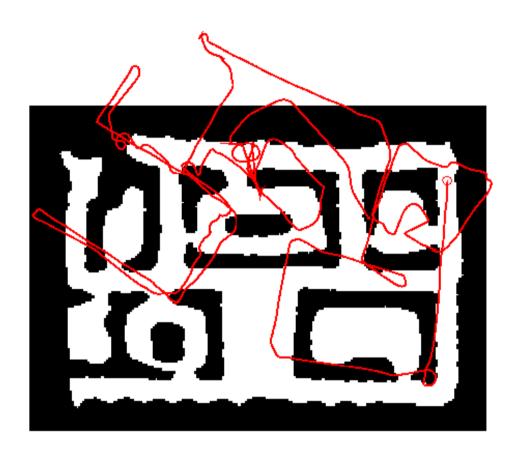
RoboCup

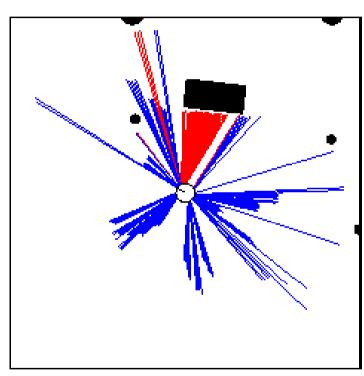


Physical Agents are Inherently Uncertain

- Uncertainty arises from four major factors:
 - Environment stochastic, unpredictable
 - Robot stochastic
 - Sensor limited, noisy
 - Models inaccurate

Nature of Sensor Data





Odometry Data

Range Data

Probabilistic Techniques for Physical Agents

Key idea: Explicit representation of uncertainty using the calculus of probability theory

Perception = state estimation Action = utility optimization

Advantages of Probabilistic Paradigm

- Can accommodate inaccurate models
- Can accommodate imperfect sensors
- Robust in real-world applications
- Best known approach to many hard robotics problems

Pitfalls

- Computationally demanding
- False assumptions
- Approximate

Outline

- Introduction
- Probabilistic State Estimation
- Robot Localization
- Probabilistic Decision Making
 - Planning
 - Between MDPs and POMDPs
 - Exploration
- Conclusions

Axioms of Probability Theory

Pr(A) denotes probability that proposition A is true.

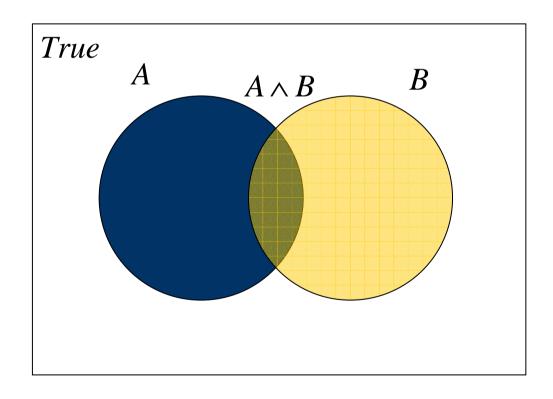
$$0 \le \Pr(A) \le 1$$

$$\Pr(True) = 1$$
 $\Pr(False) = 0$

$$Pr(A \lor B) = Pr(A) + Pr(B) - Pr(A \land B)$$

A Closer Look at Axiom 3

$$Pr(A \lor B) = Pr(A) + Pr(B) - Pr(A \land B)$$



Using the Axioms

$$Pr(A \lor \neg A) = Pr(A) + Pr(\neg A) - Pr(A \land \neg A)$$

$$Pr(True) = Pr(A) + Pr(\neg A) - Pr(False)$$

$$1 = Pr(A) + Pr(\neg A) - 0$$

$$Pr(\neg A) = 1 - Pr(A)$$

Discrete Random Variables

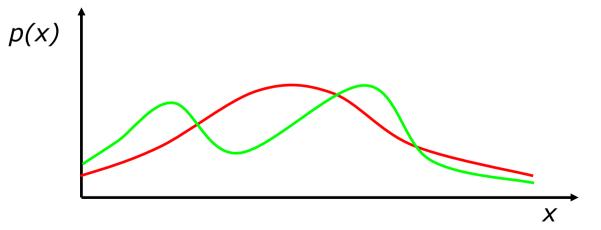
- X denotes a random variable.
- X can take on a finite number of values in $\{x_1, x_2, ..., x_n\}$.
- $P(X=x_i)$, or $P(x_i)$, is the probability that the random variable X takes on value x_i .
- $P(\cdot)$ is called probability mass function.
- **E.g.** $P(Room) = \langle 0.7, 0.2, 0.08, 0.02 \rangle$

Continuous Random Variables

- X takes on values in the continuum.
- p(X=x), or p(x), is a probability density function.

$$\Pr(x \in [a,b]) = \int_{a}^{b} p(x)dx$$

■ E.g.



Joint and Conditional Probability

- P(X=x and Y=y) = P(x,y)
- If X and Y are independent then P(x,y) = P(x) P(y)
- $P(x \mid y)$ is the probability of x given y $P(x \mid y) = P(x,y) / P(y)$ $P(x,y) = P(x \mid y) P(y)$
- If X and Y are independent then $P(x \mid y) = P(x)$

Law of Total Probability, Marginals

Discrete case

Continuous case

$$\sum_{x} P(x) = 1$$

$$\int p(x) \, dx = 1$$

$$P(x) = \sum_{y} P(x, y)$$

$$p(x) = \int p(x, y) \, dy$$

$$P(x) = \sum_{y} P(x \mid y) P(y)$$

$$P(x) = \sum_{y} P(x \mid y)P(y) \qquad p(x) = \int_{y} p(x \mid y)p(y) dy$$

Bayes Formula

$$P(x, y) = P(x | y)P(y) = P(y | x)P(x)$$

$$\Rightarrow$$

$$P(x|y) = \frac{P(y|x) P(x)}{P(y)} = \frac{\text{likelihood} \cdot \text{prior}}{\text{evidence}}$$

Normalization

$$P(x | y) = \frac{P(y | x) P(x)}{P(y)} = \eta P(y | x) P(x)$$
$$\eta = P(y)^{-1} = \frac{1}{\sum_{x} P(y | x) P(x)}$$

Algorithm:

$$\forall x : aux_{x|y} = P(y \mid x) P(x)$$

$$\eta = \frac{1}{\sum_{x} \operatorname{aux}_{x|y}}$$

$$\forall x : P(x \mid y) = \eta \text{ aux}_{x \mid y}$$

Conditioning

Total probability:

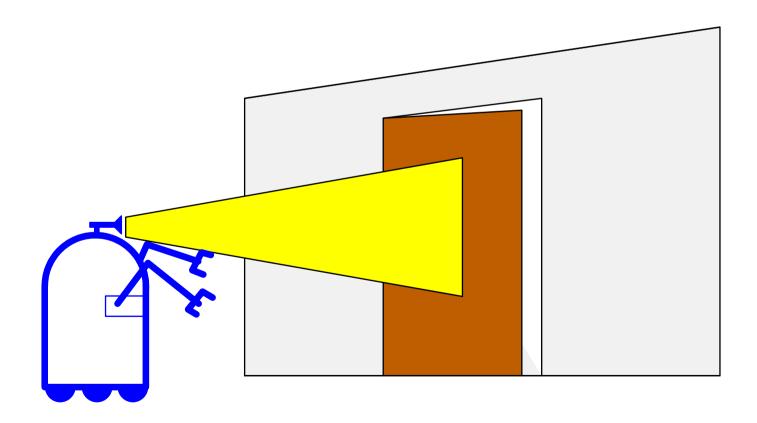
$$P(x|y) = \int P(x|y,z) P(z|y) dz$$

Bayes rule and background knowledge:

$$P(x | y, z) = \frac{P(y | x, z) P(x | z)}{P(y | z)}$$

Simple Example of State Estimation

- Suppose a robot obtains measurement z
- What is P(open|z)?



Causal vs. Diagnostic Reasoning

- \blacksquare P(open|z) is diagnostic.
- P(z|open) is causal.
- Often causal knowledge is easier to obtain.
 count frequencies!
- Bayes rule allows us to use causal knowledge:

$$P(open \mid z) = \frac{P(z \mid open)P(open)}{P(z)}$$

Example

■
$$P(z/open) = 0.6$$
 $P(z/\neg open) = 0.3$

■
$$P(open) = P(\neg open) = 0.5$$

$$P(open | z) = \frac{P(z | open)P(open)}{P(z | open)p(open) + P(z | \neg open)p(\neg open)}$$

$$P(open | z) = \frac{0.6 \cdot 0.5}{0.6 \cdot 0.5 + 0.3 \cdot 0.5} = \frac{2}{3} = 0.67$$

z raises the probability that the door is open.

Combining Evidence

- Suppose our robot obtains another observation z_2 .
- How can we integrate this new information?
- More generally, how can we estimate $P(x/z_1...z_n)$?

Recursive Bayesian Updating

$$P(x \mid z_1,...,z_n) = \frac{P(z_n \mid x, z_1,...,z_{n-1}) P(x \mid z_1,...,z_{n-1})}{P(z_n \mid z_1,...,z_{n-1})}$$

Markov assumption: z_n is independent of $z_1, ..., z_{n-1}$ if we know x_n .

$$P(x \mid z_{1},...,z_{n}) = \frac{P(z_{n} \mid x) P(x \mid z_{1},...,z_{n-1})}{P(z_{n} \mid z_{1},...,z_{n-1})}$$

$$= \eta P(z_{n} \mid x) P(x \mid z_{1},...,z_{n-1})$$

$$= \eta_{1...n} \prod_{i=1...n} P(z_{i} \mid x) P(x)$$

Example: Second Measurement

■
$$P(z_2/open) = 0.5$$
 $P(z_2/\neg open) = 0.6$

 $P(open/z_1) = 2/3$

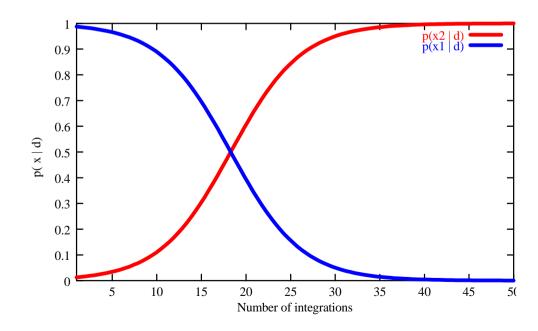
$$P(open | z_2, z_1) = \frac{P(z_2 | open) P(open | z_1)}{P(z_2 | open) P(open | z_1) + P(z_2 | \neg open) P(\neg open | z_1)}$$

$$= \frac{\frac{1}{2} \cdot \frac{2}{3}}{\frac{1}{2} \cdot \frac{2}{3} + \frac{3}{5} \cdot \frac{1}{3}} = \frac{5}{8} = 0.625$$

• z_2 lowers the probability that the door is open.

A Typical Pitfall

- Two possible locations x_1 and x_2
- $P(x_1) = 1 P(x_2) = 0.99$
- $P(z|x_2)=0.09 P(z|x_1)=0.07$



Actions

- Often the world is dynamic since
 - actions carried out by the robot,
 - actions carried out by other agents,
 - or just the time passing by change the world.

How can we incorporate such actions?

Typical Actions

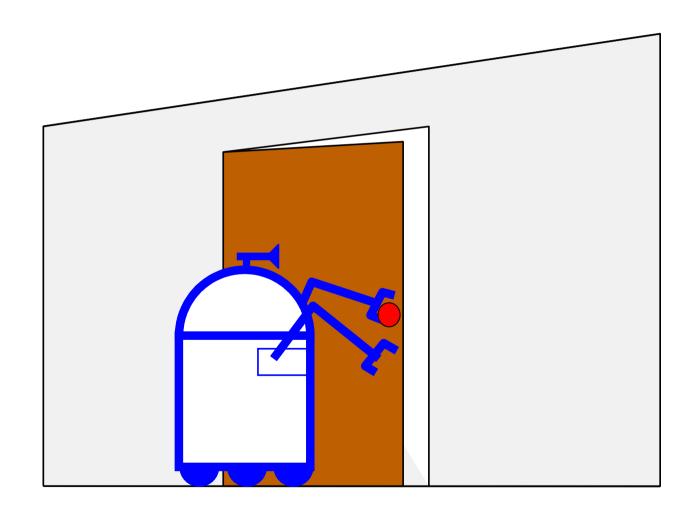
- The robot turns its wheels to move
- The robot uses its manipulator to grasp an object
- Plants grow over time...
- Actions are never carried out with absolute certainty.
- In contrast to measurements, actions generally increase the uncertainty.

Modeling Actions

To incorporate the outcome of an action u into the current "belief", we use the conditional pdf

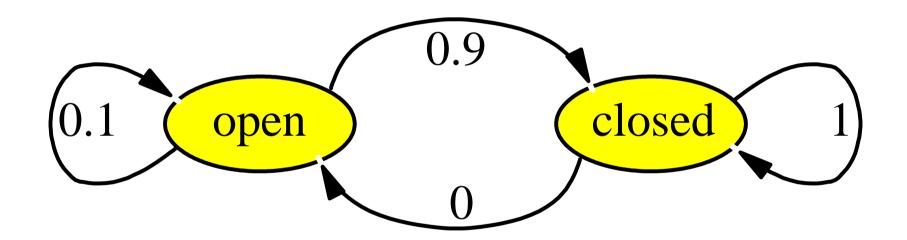
This term specifies the pdf that executing u changes the state from x' to x.

Example: Closing the door



State Transitions

P(x|u,x') for u ="close door":



If the door is open, the action "close door" succeeds in 90% of all cases.

Integrating the Outcome of Actions

Continuous case:

$$P(x \mid u) = \int P(x \mid u, x') P(x') dx'$$

Discrete case:

$$P(x \mid u) = \sum P(x \mid u, x') P(x')$$

Example: The Resulting Belief

$$P(closed | u) = \sum P(closed | u, x')P(x')$$

$$= P(closed | u, open)P(open)$$

$$+ P(closed | u, closed)P(closed)$$

$$= \frac{9}{10} * \frac{5}{8} + \frac{1}{1} * \frac{3}{8} = \frac{15}{16}$$

$$P(open | u) = \sum P(open | u, x')P(x')$$

$$= P(open | u, open)P(open)$$

$$+ P(open | u, closed)P(closed)$$

$$= \frac{1}{10} * \frac{5}{8} + \frac{0}{1} * \frac{3}{8} = \frac{1}{16}$$

$$= 1 - P(closed | u)$$

Bayes Filters: Framework

Given:

Stream of observations z and action data u:

$$d_t = \{u_1, z_2, \dots, u_{t-1}, z_t\}$$

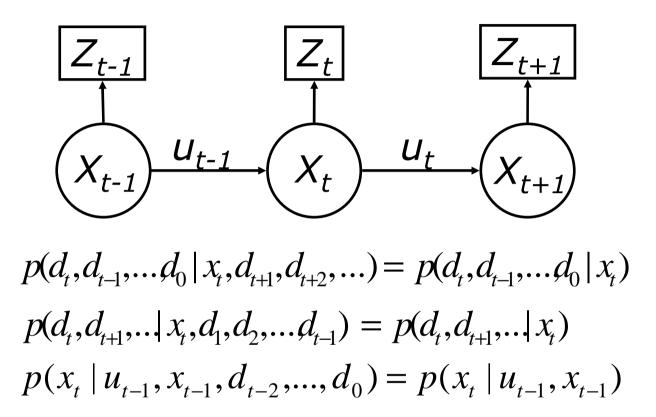
- Sensor model P(z|x).
- Action model P(x|u,x').
- Prior probability of the system state P(x).

Wanted:

- Estimate of the state X of a dynamical system.
- The posterior of the state is also called Belief:

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

Markov Assumption



Underlying Assumptions

- Static world
- Independent noise
- Perfect model, no approximation errors

z = observation

u = actionx = state

Bayes Filters

$$\begin{split} & \textit{Bel}(x_t) = P(x_t \mid u_1, z_2 \dots, u_{t-1}, z_t) \\ & \textit{Bayes} &= \eta \ P(z_t \mid x_t, u_1, z_2, \dots, u_{t-1}) \ P(x_t \mid u_1, z_2, \dots, u_{t-1}) \\ & \textit{Markov} &= \eta \ P(z_t \mid x_t) \ P(x_t \mid u_1, z_2, \dots, u_{t-1}) \\ & \textit{Total prob.} &= \eta \ P(z_t \mid x_t) \int P(x_t \mid u_1, z_2, \dots, u_{t-1}, x_{t-1}) \\ & \qquad \qquad P(x_{t-1} \mid u_1, z_2, \dots, u_{t-1}) \ dx_{t-1} \\ & \textit{Markov} &= \eta \ P(z_t \mid x_t) \int P(x_t \mid u_{t-1}, x_{t-1}) \ P(x_{t-1} \mid u_1, z_2, \dots, u_{t-1}) \ dx_{t-1} \\ &= \eta \ P(z_t \mid x_t) \int P(x_t \mid u_{t-1}, x_{t-1}) \ Bel(x_{t-1}) \ dx_{t-1} \end{split}$$

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

```
Algorithm Bayes_filter( Bel(x),d ):
2.
     \eta = 0
     if d is a perceptual data item z then
3.
4.
         For all x do
             Bel'(x) = P(z \mid x)Bel(x)
5.
             \eta = \eta + Bel'(x)
6.
         For all x do
7.
             Bel'(x) = \eta^{-1}Bel'(x)
8.
9.
      else if d is an action data item u then
10.
         For all x do
             Bel'(x) = \int P(x \mid u, x') Bel(x') dx'
11.
12.
      return Bel'(x)
```

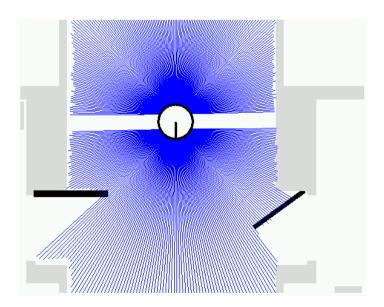
Bayes Filters are Familiar!

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

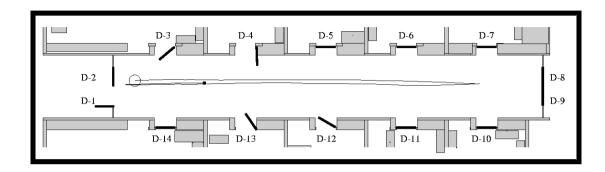
- Kalman filters
- Particle filters
- Hidden Markov models
- Dynamic Bayes networks
- Partially Observable Markov Decision Processes (POMDPs)

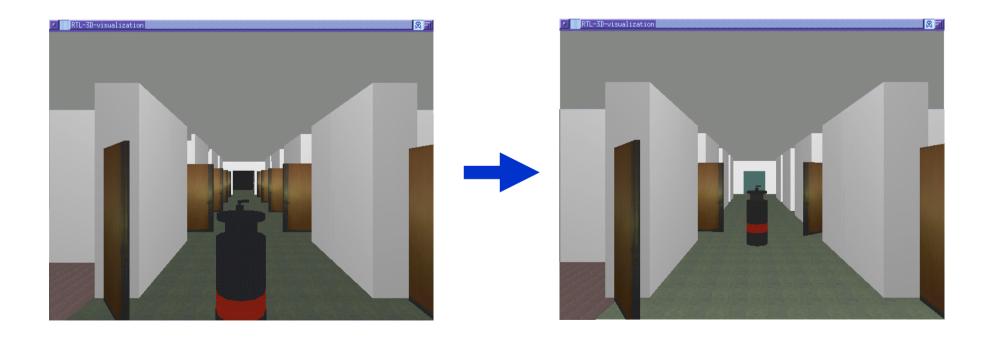
Application to Door State Estimation

- Estimate the opening angle of a door
- and the state of other dynamic objects
- using a laser-range finder
- from a moving mobile robot and
- based on Bayes filters.



Result





Lessons Learned

- Bayes rule allows us to compute probabilities that are hard to assess otherwise.
- Under the Markov assumption, recursive Bayesian updating can be used to efficiently combine evidence.
- Bayes filters are a probabilistic tool for estimating the state of dynamic systems.

Tutorial Outline

- Introduction
- Probabilistic State Estimation
- Localization
- Probabilistic Decision Making
 - Planning
 - Between MDPs and POMDPs
 - Exploration
- Conclusions

The Localization Problem

"Using sensory information to locate the robot in its environment is the most fundamental problem to providing a mobile robot with autonomous capabilities."

[Cox '91]

Given

- Map of the environment.
- Sequence of sensor measurements.

Wanted

Estimate of the robot's position.

Problem classes

- Position tracking
- Global localization
- Kidnapped robot problem (recovery)

Representations for Bayesian Robot Localization

Discrete approaches ('95)

- Topological representation ('95)
 - uncertainty handling (POMDPs)
 - occas. global localization, recovery
- Grid-based, metric representation ('96)
 - global localization, recovery

Particle filters ('99)

- sample-based representation
- global localization, recovery

Kalman filters (late-80s?)

- Gaussians
- approximately linear models
- position tracking

Robotics

Multi-hypothesis ('00)

- multiple Kalman filters
- global localization, recovery

ΑI

What is the Right Representation?

- Kalman filters
- Multi-hypothesis tracking
- Grid-based representations
- Topological approaches
- Particle filters

Gaussians

$$p(x) \sim N(\mu, \sigma^2)$$
:

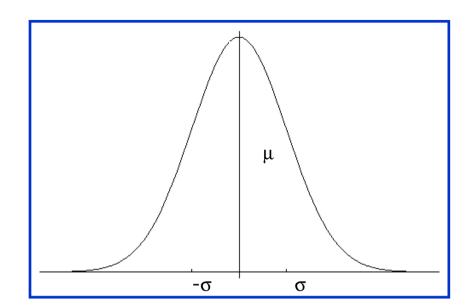
$$p(x) = \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{1}{2}\frac{(x-\mu)^2}{\sigma^2}}$$

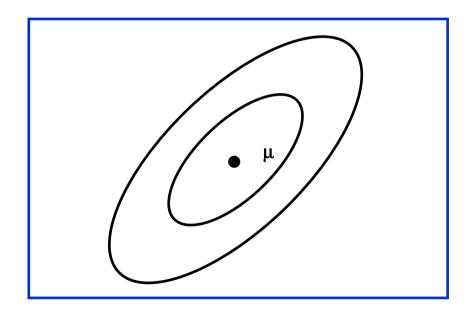
Univariate

$$p(\mathbf{x}) \sim N(\boldsymbol{\mu}, \boldsymbol{\Sigma})$$
:

$$p(\mathbf{x}) = \frac{1}{(2\pi)^{d/2} |\mathbf{\Sigma}|^{1/2}} e^{-\frac{1}{2}(\mathbf{x} - \mathbf{\mu})^t \mathbf{\Sigma}^{-1} (\mathbf{x} - \mathbf{\mu})}$$

Multivariate





Kalman Filters

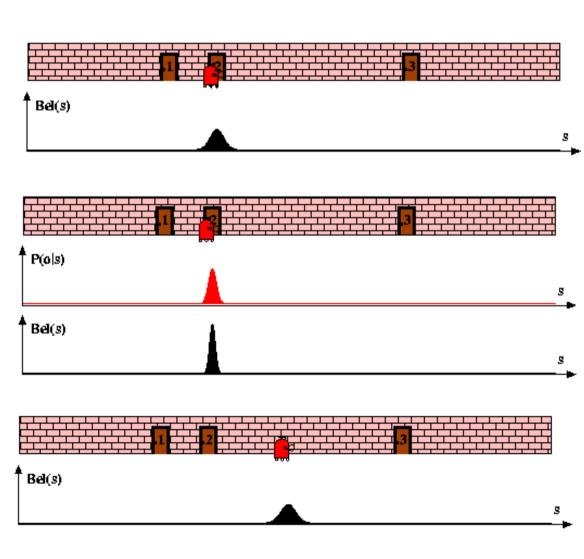
Estimate the state of processes that are governed by the following linear stochastic difference equation.

$$x_{t+1} = Ax_t + Bu_t + v_t$$
$$z_t = Cx_t + w_t$$

The random variables v_t and w_t represent the process measurement noise and are assumed to be independent, white and with normal probability distributions.

Bel(s)

Kalman Filters



[Schiele et al. 94], [Weiß et al. 94], [Borenstein 96], [Gutmann et al. 96, 98], [Arras 98]

Kalman Filter Algorithm

- 1. Algorithm **Kalman_filter**($<\mu,\Sigma>$, d):
- 2. If d is a perceptual data item z then

3.
$$K = \Sigma C^{T} \left(C \Sigma C^{T} + \Sigma_{obs} \right)^{-1}$$

$$4. \qquad \mu = \mu + K(z - C\mu)$$

$$\mathbf{5.} \qquad \Sigma = (I - KC)\Sigma$$

- 6. Else if d is an action data item u then
- 7. $\mu = A\mu + Bu$
- $\Sigma = A \Sigma A^T + \Sigma_{act}$
- 9. Return $\langle \mu, \Sigma \rangle$

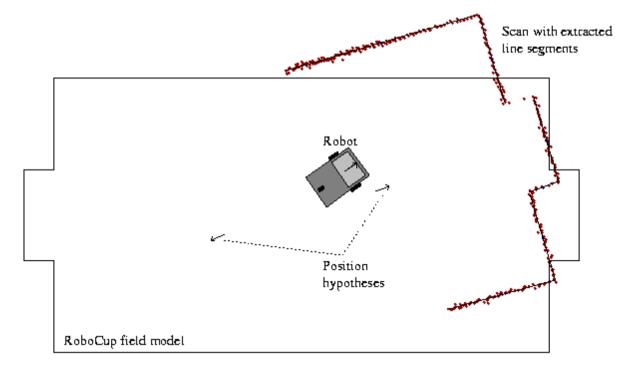
Non-linear Systems

- Very strong assumptions:
 - Linear state dynamics
 - Observations linear in state
- What can we do if system is not linear?
 - Linearize it: **EKF**
 - Compute the Jacobians of the dynamics and observations at the current state.
 - Extended Kalman filter works surprisingly well even for highly non-linear systems.

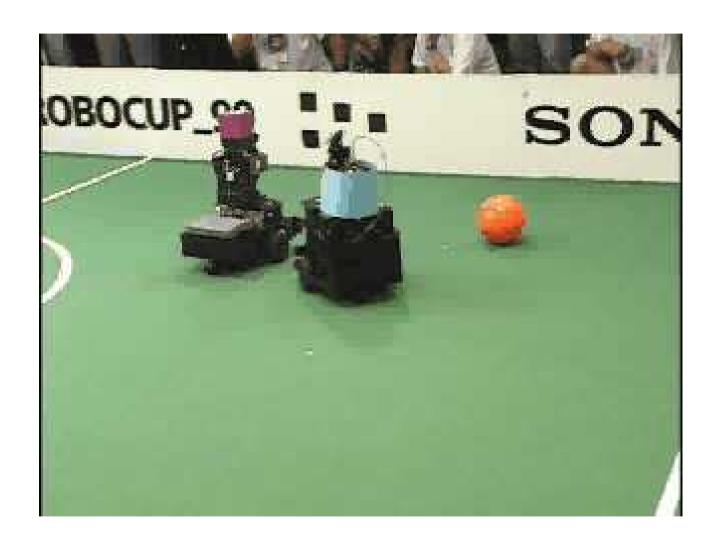
Kalman Filter-based Systems (1)

- [Gutmann et al. 96, 98]:
 - Match LRF scans against map
 - Highly successful in RoboCup mid-size league



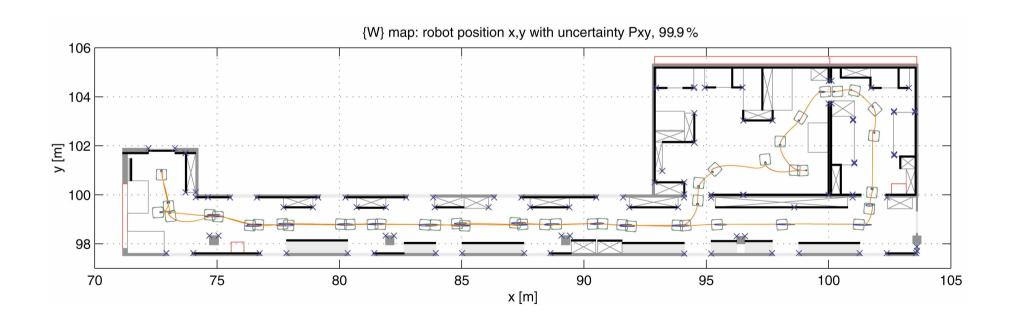


Kalman Filter-based Systems (2)

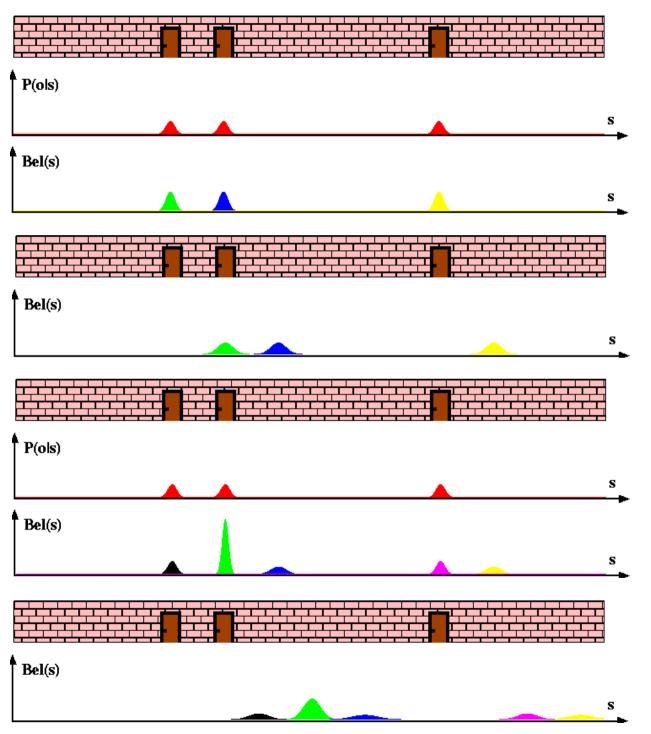


Kalman Filter-based Systems (3)

- [Arras et al. 98]:
 - Laser range-finder and vision
 - High precision (<1cm accuracy)</p>



Multihypothesis Tracking



Localization With MHT

- Belief is represented by multiple hypotheses
- Each hypothesis is tracked by a Kalman filter

Additional problems:

- Data association: Which observation corresponds to which hypothesis?
- Hypothesis management: When to add / delete hypotheses?
- Huge body of literature on target tracking, motion correspondence etc.

MHT: Implemented System (1)

- [Jensfelt and Kristensen 99,01]
 - Hypotheses are extracted from LRF scans
 - Each hypothesis has probability of being the correct one:

$$H_i = \{\hat{x}_i, \Sigma_i, P(H_i)\}$$

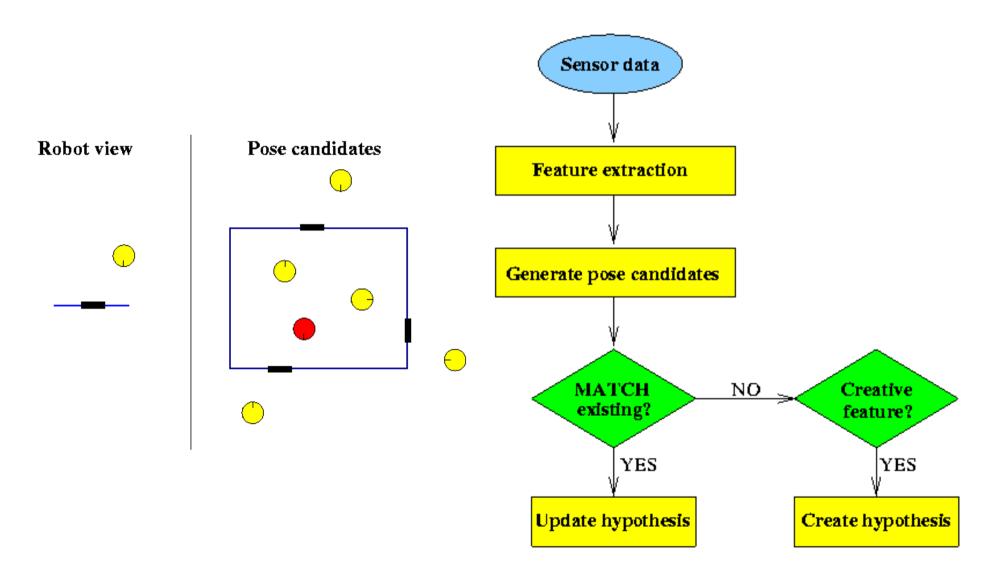
■ Hypothesis probability is computed using Bayes' rule P(S|H)P(H)

$$P(H_i | s) = \frac{P(s | H_i)P(H_i)}{P(s)}$$

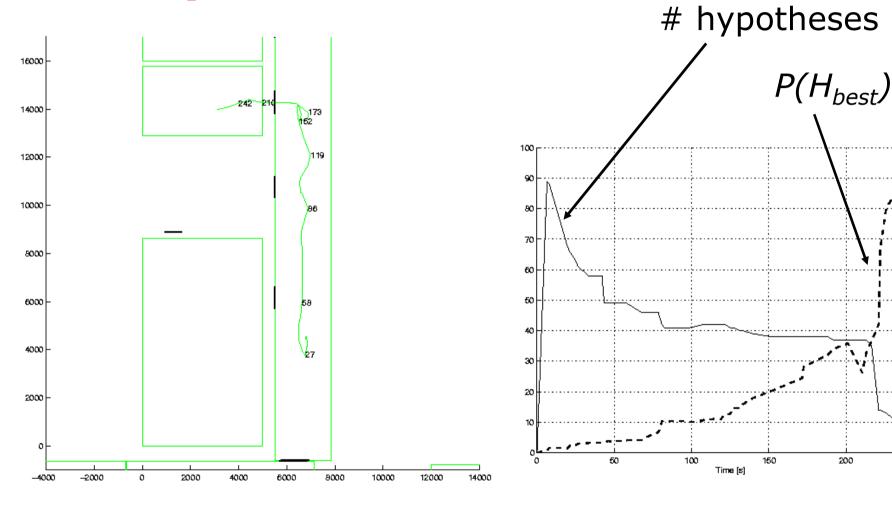
- Hypotheses with low probability are deleted
- New candidates are extracted from LRF scans

$$C_{j} = \{z_{j}, R_{j}\}$$

MHT: Implemented System (2)



MHT: Implemented System (3) Example run

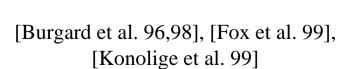


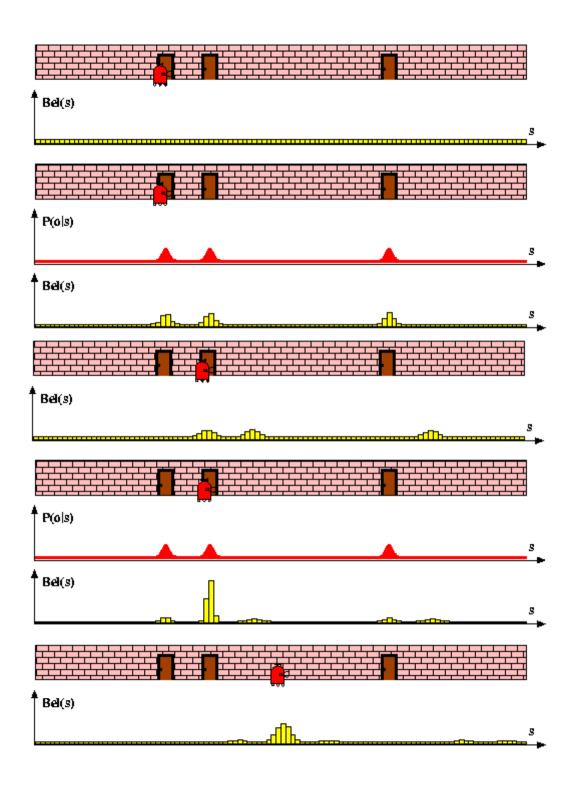
Map and trajectory

Hypotheses vs. time

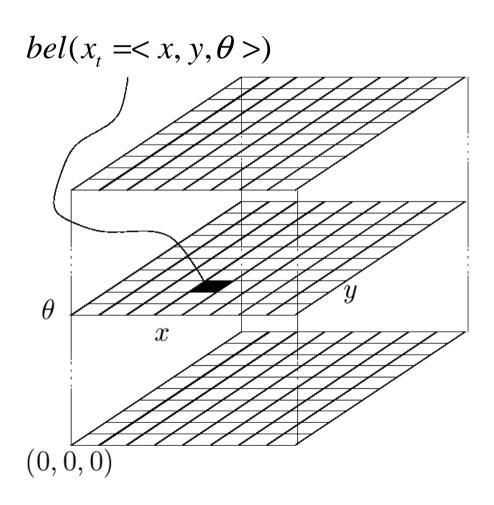
Courtesy of P. Jensfelt and S. Kristensen

Piecewise Constant

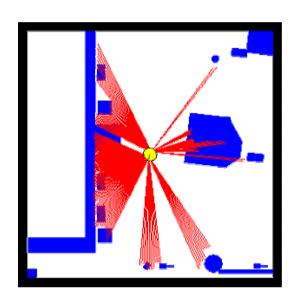


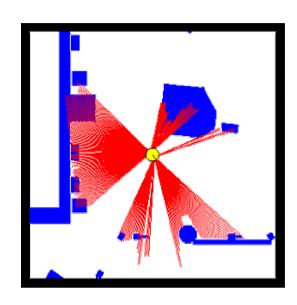


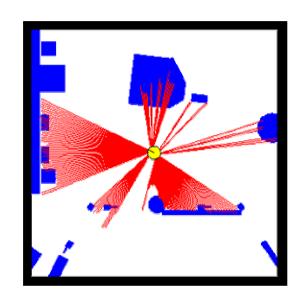
Piecewise Constant Representation

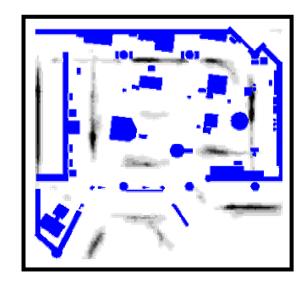


Grid-based Localization

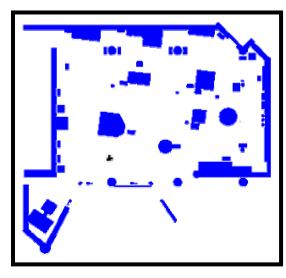






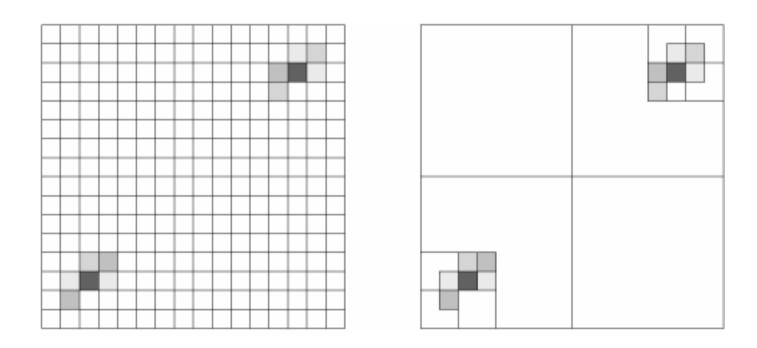






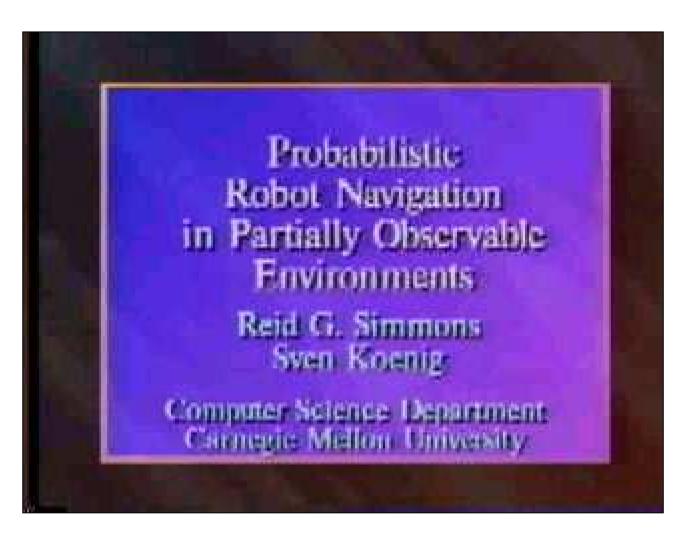
Tree-based Representations (1)

Idea: Represent density using a variant of Octrees



Xavier:

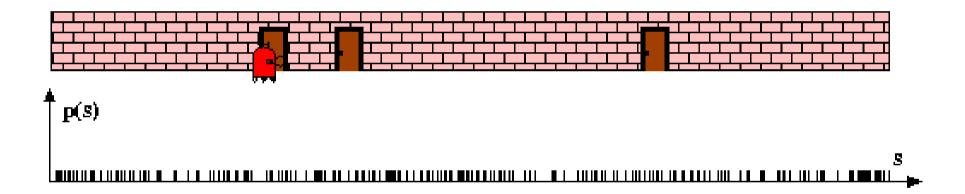
Localization in a Topological Map



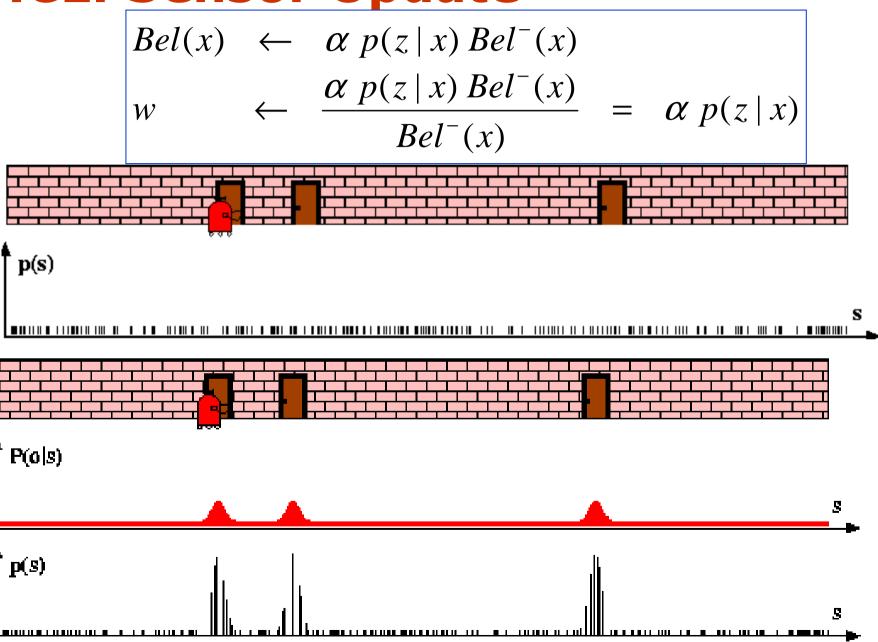
Particle Filters

- Represent density by random samples
- Estimation of non-Gaussian, nonlinear processes
- Monte Carlo filter, Survival of the fittest,
 Condensation, Bootstrap filter, Particle filter
- Filtering: [Rubin, 88], [Gordon et al., 93], [Kitagawa 96]
- Computer vision: [Isard and Blake 96, 98]
- Dynamic Bayesian Networks: [Kanazawa et al., 95]

MCL: Global Localization

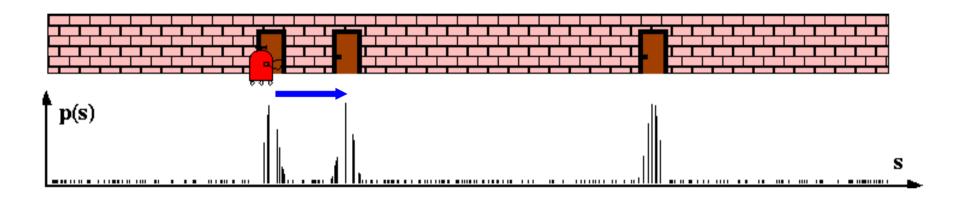


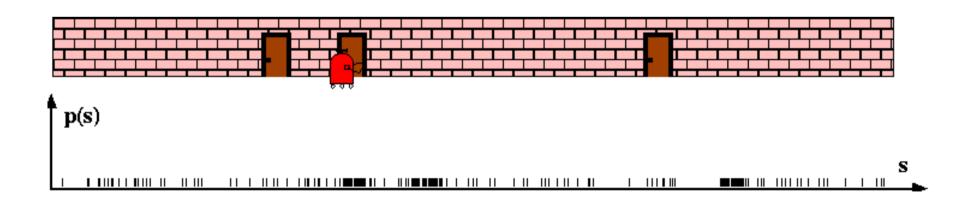
MCL: Sensor Update



MCL: Robot Motion

$$Bel^{-}(x) \leftarrow \int p(x|u,x') Bel(x') dx'$$

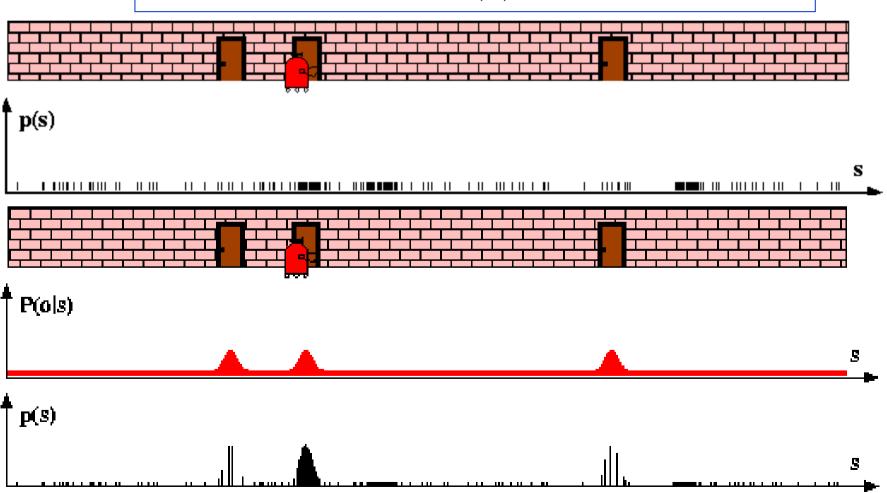




MCL: Sensor Update

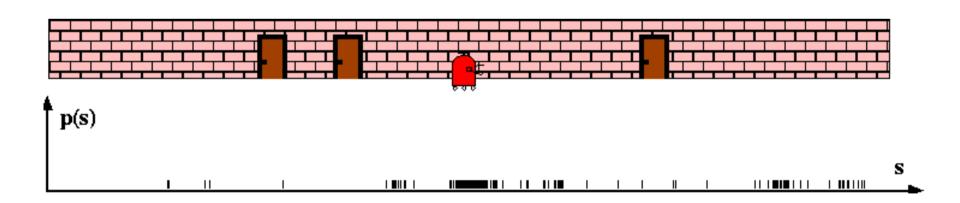
$$Bel(x) \leftarrow \alpha p(z|x) Bel^{-}(x)$$

$$w \leftarrow \frac{\alpha p(z|x) Bel^{-}(x)}{Bel^{-}(x)} = \alpha p(z|x)$$



MCL: Robot Motion

$$Bel^{-}(x) \leftarrow \int p(x|u,x') Bel(x') dx'$$
 $p(s)$



Particle Filter Algorithm

- 1. Algorithm **particle_filter**(S_{t-1} , U_{t-1} Z_t):
- $2. \quad S_t = \emptyset, \quad \eta = 0$
- 3. For i = 1...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}
- $6. w_t^i = p(z_t \mid x_t^i)$

Compute importance weight

 $\eta = \eta + w_t^i$

Update normalization factor

8. $S_t = S_t \cup \{\langle x_t^i, w_t^i \rangle\}$

Insert

- **9. For** i = 1...n
- $10. w_t^i = w_t^i / \eta$

Normalize weights

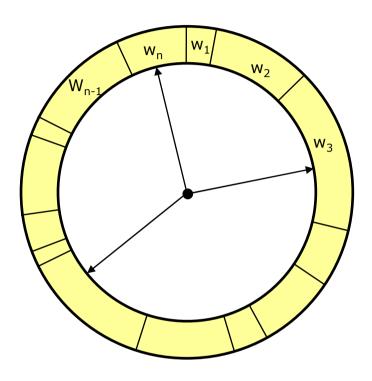
Resampling

Given: Set S of weighted samples.

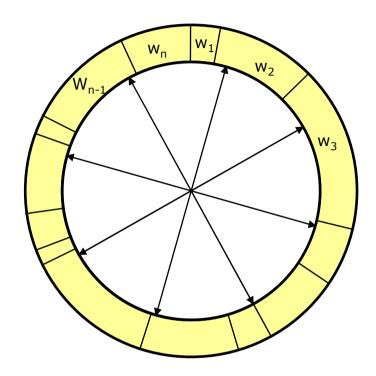
• Wanted: Random sample, where the probability of drawing x_i is given by w_i .

■ Typically done *n* times with replacement to generate new sample set *S′*.

Resampling



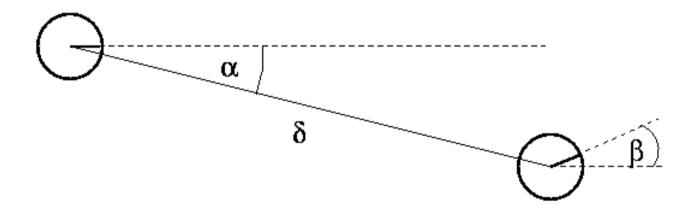
- Roulette wheel
- Binary search, log n



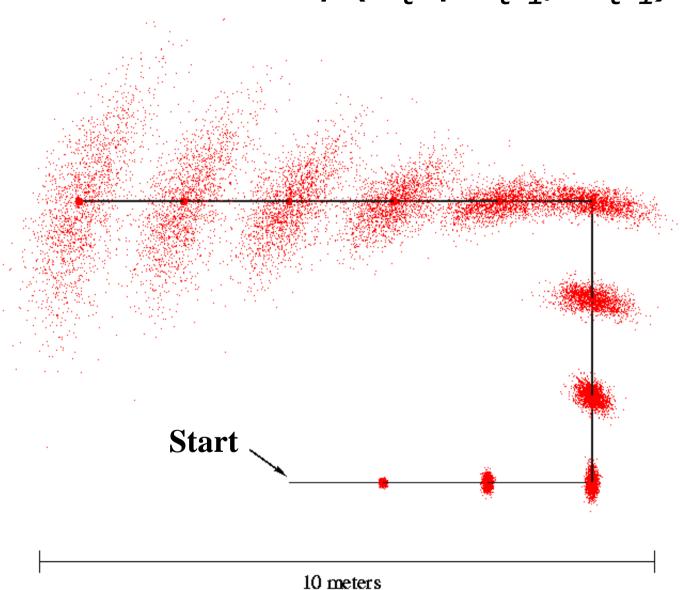
- Stochastic universal sampling
- Systematic resampling
- Linear time complexity
- Easy to implement, low variance

Motion Model $p(x_t \mid a_{t-1}, x_{t-1})$

Model odometry error as Gaussian noise on α , β , and δ



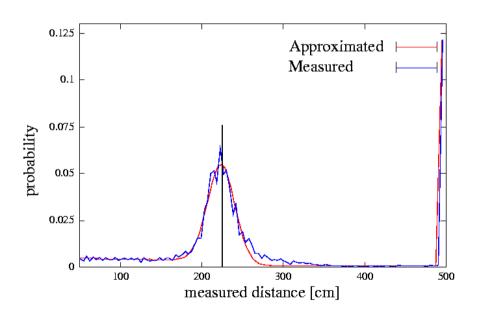
Motion Model $p(x_t \mid a_{t-1}, x_{t-1})$

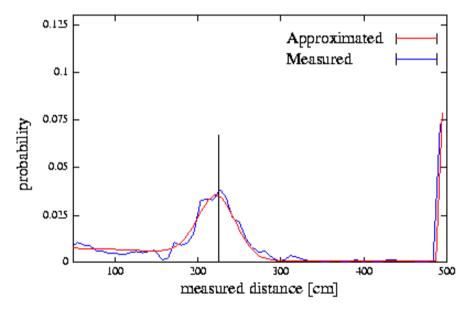


Model for Proximity Sensors

The sensor is reflected either by a known or by an unknown obstacle:

$$P(d_i | l) = 1 - (1 - (1 - \sum_{j < i} P_u(d_j)) c_d P_m(d_i | l)) \cdot (1 - (1 - \sum_{j < i} P(d_j)) c_r)$$

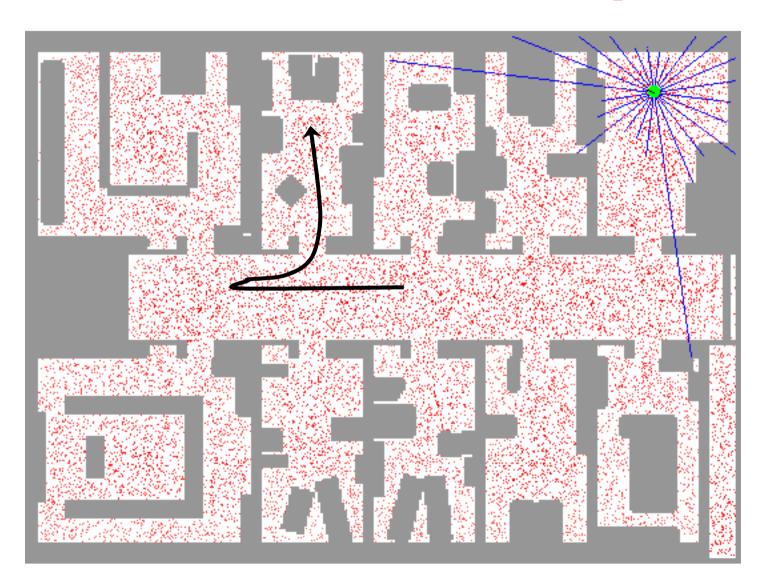




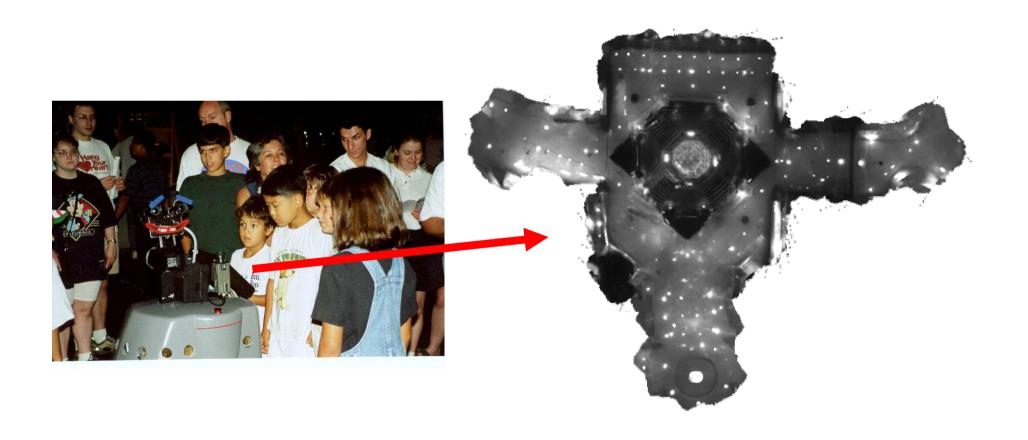
Laser sensor

Sonar sensor

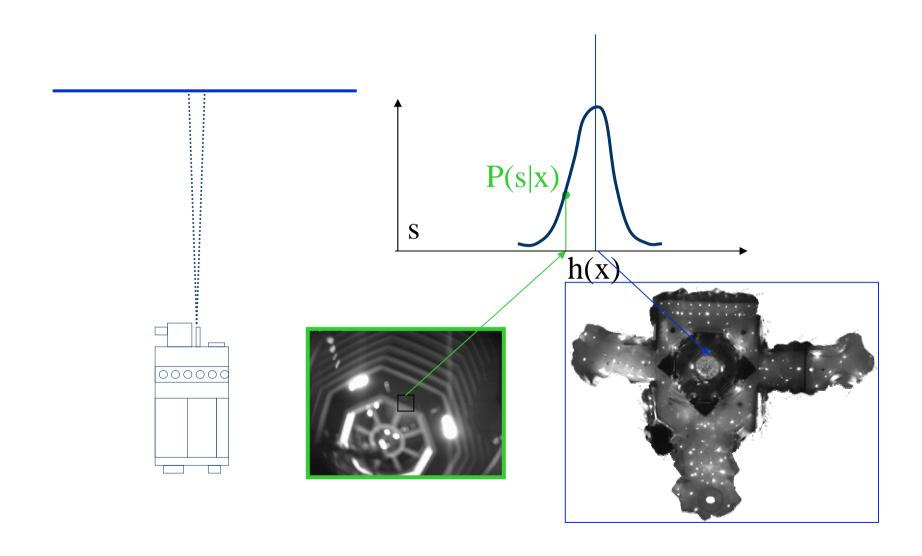
MCL: Global Localization (Sonar)



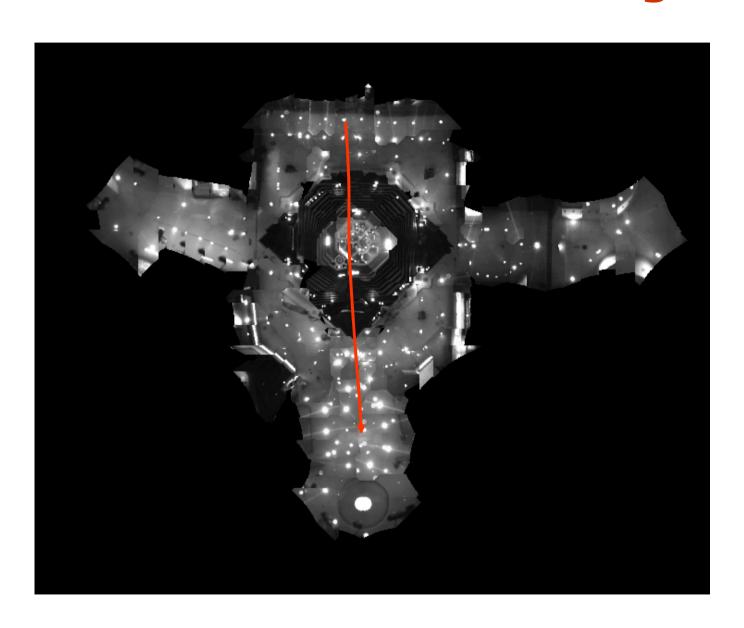
Using Ceiling Maps for Localization



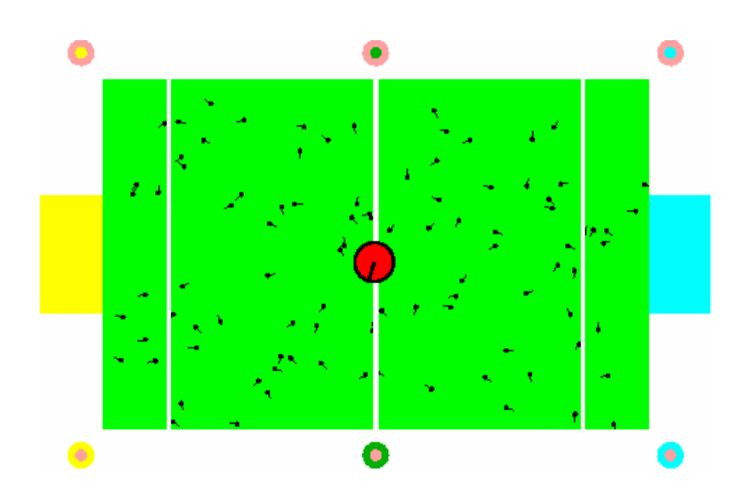
Vision-based Localization



MCL: Global Localization Using Vision



Localization for AIBO robots



Adaptive Sampling



KLD-sampling

• Idea:

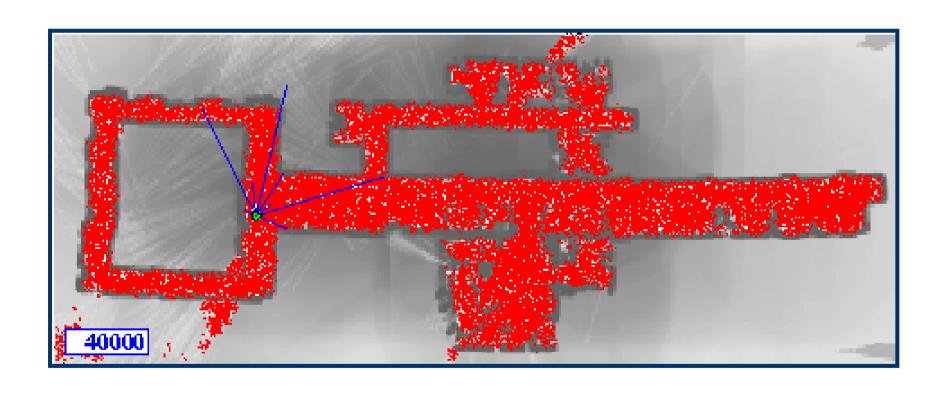
- Assume we know the true belief.
- Represent this belief as a multinomial distribution.
- Determine number of samples such that we can guarantee that, with probability (1- δ), the KL-distance between the true posterior and the sample-based approximation is less than ε .

Observation:

• For fixed δ and ε , number of samples only depends on number k of bins with support:

$$n = \frac{1}{2\varepsilon} X^{2}(k-1, 1-\delta) \cong \frac{k-1}{2\varepsilon} \left\{ 1 - \frac{2}{9(k-1)} + \sqrt{\frac{2}{9(k-1)}} z_{1-\delta} \right\}^{3}$$

MCL: Adaptive Sampling (Sonar)



Particle Filters for Robot Localization (Summary)

- Approximate Bayes Estimation/Filtering
 - Full posterior estimation
 - Converges in $O(1/\sqrt{\#\text{samples}})$ [Tanner'93]
 - Robust: multiple hypotheses with degree of belief
 - Efficient in low-dimensional spaces: focuses computation where needed
 - Any-time: by varying number of samples
 - Easy to implement

Localization Algorithms - Comparison

	Kalman filter	Multi- hypothesis tracking	Topological maps	Grid-based (fixed/variable)	Particle filter
Sensors	Gaussian	Gaussian	Features	Non-Gaussian	Non- Gaussian
Posterior	Gaussian	Multi-modal	Piecewise constant	Piecewise constant	Samples
Efficiency (memory)	++	++	++	-/+	+/++
Efficiency (time)	++	++	++	0/+	+/++
Implementation	+	0	+	+/0	++
Accuracy	++	++	-	+/++	++
Robustness	-	+	+	++	+/++
Global localization	No	Yes	Yes	Yes	Yes

Localization: Lessons Learned

- Probabilistic Localization = Bayes filters
- Particle filters: Approximate posterior by random samples
- Extensions:
 - Filter for dynamic environments
 - Safe avoidance of invisible hazards
 - People tracking
 - Recovery from total failures
 - Active Localization
 - Multi-robot localization