## **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**



















#### 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.



## 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<sub>1</sub>, x<sub>2</sub>, ..., x<sub>n</sub>}.
- $P(X=x_i)$ , 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.

■ E.g.

p(X=x), or p(x), is a probability density function.



#### Joint and Conditional Probability

• 
$$P(X=x \text{ and } Y=y) = P(x,y)$$

• 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  
 $P(x \mid y) = P(x,y) \mid P(y)$   
 $P(x,y) = P(x \mid y) P(y)$ 

• If X and Y are independent then  

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

## Law of Total Probability, Marginals

Discrete case

Continuous case

 $\sum_{x} P(x) = 1 \qquad \qquad \int p(x) \, dx = 1$ 

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

## **Bayes Formula**

 $\Rightarrow$ 

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

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

#### Normalization

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

Algorithm:

$$\forall x : \operatorname{aux}_{x|y} = P(y \mid x) \ P(x)$$

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

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

#### Conditioning

Total probability:

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

Bayes rule and background knowledge:

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

#### Simple Example of State Estimation

Suppose a robot obtains measurement z
What is *P(open/z)?*



#### Causal vs. Diagnostic Reasoning

- *P(open/z)* is diagnostic.
- *P(z/open)* is causal.
- Often causal knowledge is easier to obtain.
- 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  $P(z/\neg open) = 0.3$ ■  $P(open) = P(\neg open) = 0.5$ 

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

• 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**

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

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

$$P(x \mid z_1, \textcircled{\textcircled{$:}}, z_n) = \frac{P(z_n \mid x) P(x \mid z_1, \textcircled{\textcircled{$:}}, z_{n-1})}{P(z_n \mid z_1, \textcircled{\textcircled{$:}}, z_{n-1})}$$
$$= \eta P(z_n \mid x) P(x \mid z_1, \textcircled{\textcircled{$:}}, z_{n-1})$$
$$= \eta_{1\dots n} \prod_{i=1\dots n} P(z_i \mid x) P(x)$$

#### **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<sub>1</sub> and x<sub>2</sub>
P(x<sub>1</sub>) = 1-P(x<sub>2</sub>) = 0.99
P(z|x<sub>2</sub>)=0.09 P(z|x<sub>1</sub>)=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

P(x|u,x')

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) $=\frac{1}{3} + \frac{5}{3} + \frac{0}{3} + \frac{3}{3} = \frac{1}{3}$ 10 8 1 8 16  $=1-P(closed \mid u)$ 

### **Bayes Filters: Framework**

#### Given:

Stream of observations z and action data u:

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

- 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:

$$Bel(x_t) = P(x_t | u_1, z_2 \oplus, u_{t-1}, z_t)$$
### **Markov Assumption**



$$p(d_t, d_{t-1}, \dots, d_0 | x_t, d_{t+1}, d_{t+2}, \dots) = p(d_t, d_{t-1}, \dots, d_0 | x_t)$$

$$p(d_t, d_{t+1}, \dots, | x_t, d_1, d_2, \dots, d_{t-1}) = p(d_t, d_{t+1}, \dots, | x_t)$$

$$p(x_t | u_{t-1}, x_{t-1}, d_{t-2}, \dots, d_0) = p(x_t | u_{t-1}, x_{t-1})$$

#### **Underlying Assumptions**

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

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

- 1. Algorithm **Bayes\_filter**(*Bel(x),d*):
- *2.* η=0
- 3. if *d* is a perceptual data item *z* then
- 4. For all x do
- 5.  $Bel'(x) = P(z \mid x)Bel(x)$

$$\theta. \qquad \eta = \eta + Bel'(x)$$

7. For all *x* do

8. 
$$Bel'(x) = \eta^{-1}Bel'(x)$$

9. else if *d* is an action data item *u* then

10. For all x do  
11. 
$$Bel'(x) = \int P(x | u, x') Bel(x') dx'$$

12. return *Bel'(x)* 

### **Bayes Filters are Familiar!**

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

- 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

#### AI

#### 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

# What is the Right Representation?

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



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.



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

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

5. 
$$\Sigma = (I - KC)\Sigma$$

6. Else if *d* is an action data item *u* then

$$7. \qquad \mu = A\mu + Bu$$

- 8.  $\Sigma = A\Sigma A^T + \Sigma_{act}$
- 9. Return  $<\mu,\Sigma>$

### **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





Courtesy of S. Gutmann

# Kalman Filter-based Systems (2)



Courtesy of S. Gutmann

# Kalman Filter-based Systems (3)

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



# Multihypothesis Tracking



[Cox 92], [Jensfelt, Kristensen 99]

# **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  $P(H_i|s) = \frac{P(s|H_i)P(H_i)}{P(s)}$
- Hypotheses with low probability are deleted
- New candidates are extracted from LRF scans

$$C_j = \{z_j, R_j\}$$

# MHT: Implemented System (2)



Courtesy of P. Jensfelt and S. Kristensen

# MHT: Implemented System (3) Example run



#### Map and trajectory

Courtesy of P. Jensfelt and S. Kristensen

Hypotheses vs. time

# Piecewise Constant

[Burgard et al. 96,98], [Fox et al. 99], [Konolige et al. 99]



### Piecewise Constant Representation



#### **Grid-based Localization**













#### Tree-based Representations (1)

Idea: Represent density using a variant of Octrees





#### Xavier: Localization in a Topological Map



[Simmons and Koenig 96]

#### **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: Robot Motion**

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





### **MCL: Robot Motion**





#### 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  $i = 1 \bigoplus n$  *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

$$\eta = \eta + w_t^i$$

- 8.  $S_t = S_t \cup \{< x_t^i, w_t^i > \}$
- **9.** For  $i = 1 \bigoplus n$

Update normalization factor Insert

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<sub>i</sub> is given by w<sub>i</sub>.

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** $p(x_t | a_{t-1}, x_{t-1})$

Model odometry error as Gaussian noise on  $\alpha$ ,  $\beta$ , and  $\delta$ 



# Motion Model $p(x_t | a_{t-1}, x_{t-1})$



## Model for Proximity Sensors

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

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



## MCL: Global Localization (Sonar)



[Fox et al., 99]

# Using Ceiling Maps for Localization



[Dellaert et al. 99]

## **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- $\delta$ ), the KL-distance between the true posterior and the sample-based approximation is less than  $\varepsilon$ .

#### • **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( $1/\sqrt{\#}$ 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