

Computer Vision Group Prof. Daniel Cremers



# Practical Course: Vision-based Navigation Summer Term 2015

# Lecture 4: State Estimation and Control

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### What we will cover today

- Introduction to vision-based state estimation and control
- State estimation
  - Bayes Filter
  - Extended Kalman Filter
  - Unscented Kalman Filter
- Control
  - PID Control
  - Cascaded Control

Vision-based Navigation



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# Models, State Estimation and Control



# **The State Estimation Problem**

We want to estimate the world state  $x_t$  from

- 1. Sensor measurements  $z_{1:t}$  and
- 2. Controls (or odometry readings)  $u_{1:t}$

Probabilistic filtering:  $p(x_t \mid u_{1:t}, z_{1:t})$ 

- How do we perform inference for the state?
- How do we model the relationship between these random variables?

### **Probabilistic Measurement Model**

- Measurements depend on the actual state, but robot sensors only provide noisy versions
- Quantify probability distribution on measurements (given state)

 $p(z_t \mid x_t)$ 

• Typical model: non-linear function of state and additive noise

$$z_t = h(x_t) + \delta_t \qquad \text{e.g. } \delta_t \sim \mathcal{N}(0, R)$$
sensor world state measurement function

### **Probabilistic State-Transition Model**

- Robot executes a control not accurately, i.e. the control outcome can only be predicted up to some uncertainty
- Quantify probability on control outcome (given prev. state)

 $p(x_t \mid x_{t-1}, u_t)$ 

 Typical model: non-linear function of control and prev. state with additive noise

state-transition executed  
function control  

$$\downarrow \qquad \downarrow$$
  
 $x_t = g(x_{t-1}, u_t) + \epsilon_t$  e.g.  $\epsilon_t \sim \mathcal{N}(0, Q)$   
 $\uparrow \qquad \uparrow$   
current state previous  
state

### **Bayes Filter**

- Given:
  - Stream of measurements and controls:  $z_{1:t}$   $u_{1:t}$
  - Measurement model  $p(z_t \mid x_t)$
  - State-transition model  $p(x_t \mid x_{t-1}, u_t)$
  - Prior probability of the system state  $p(x_0)$
- Wanted:
  - Estimate of the state  $x_t$  of the dynamic system
  - Posterior of the state is also called belief

$$Bel(x_t) = p(x_t \mid u_{1:t}, z_{1:t})$$

# **Markov Assumption**

Measurements depend only on current state

$$p(z_t \mid x_{0:t}, z_{1:t-1}, u_{1:t}) = p(z_t \mid x_t)$$

Current state depends only on prev. state and current control

$$p(x_t \mid x_{0:t}, z_{1:t}, u_{1:t}) = p(x_t \mid x_{t-1}, u_t)$$

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

### **Bayes Filter**

For each time step, do

1. Apply motion model

$$\overline{\operatorname{Bel}}(x_t) = \int_{x_{t-1}} p(x_t \mid x_{t-1}, u_t) \operatorname{Bel}(x_{t-1}) dx_{t-1}$$

2. Apply sensor model

$$\operatorname{Bel}(x_t) = \eta \, p(z_t \mid x_t) \, \overline{\operatorname{Bel}}(x_t)$$

# **Kalman Filter**

- Bayes filter with
  - continuous states
  - Gaussian state variable and model noise
  - Linear measurement and state-transition functions
  - Extension to non-linear models (Extended Kalman Filter EKF)
- Developed in the late 1950's
- Kalman filter is very efficient (only requires a few matrix operations per time step)
- Applications range from economics, weather forecasting, satellite navigation to robotics and many more
- Most relevant Bayes filter variant in practice

# **Normal Distribution**

Multivariate normal distribution

$$X \sim \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$$
$$p(\mathbf{x}) = \mathcal{N}(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma})$$
$$= \frac{1}{(2\pi)^{d/2}} \exp\left(-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu})^{\top} \boldsymbol{\Sigma}^{-1}(\mathbf{x} - \boldsymbol{\mu})\right)$$

Example: 2-dimensional normal distribution



### **Properties of Normal Distributions**

• Linear transformation  $\rightarrow$  remains Gaussian

$$X \sim \mathcal{N}(\mu, \Sigma), Y \sim AX + B$$
$$\Rightarrow Y \sim \mathcal{N}(A\mu + B, A\Sigma A^{\top})$$

• Intersection of two Gaussians  $\rightarrow$  remains Gaussian

$$X_1 \sim \mathcal{N}(\mu_1, \Sigma_1), X_2 \sim \mathcal{N}(\mu_2, \Sigma_2)$$
$$\Rightarrow p(X_1, X_2) = \mathcal{N}\left(\frac{\Sigma_2}{\Sigma_1 + \Sigma_2}\mu_1 + \frac{\Sigma_1}{\Sigma_1 + \Sigma_2}\mu_2, \frac{1}{\Sigma_1^{-1} + \Sigma_2^{-1}}\right)$$

### **Kalman Filter**

Estimates the state  $x_t$  of a discrete-time controlled process that is governed by the linear stochastic difference equation

$$x_t = Ax_{t-1} + Bu_t + \epsilon_t$$

and (linear) measurements of the state

$$z_t = Cx_t + \delta_t$$

with  $\delta_t \sim \mathcal{N}(0, R)$  and  $\epsilon_t \sim \mathcal{N}(0, Q)$ 

Initial belief is Gaussian  $Bel(x_0) = \mathcal{N}(x_0; \mu_0, \Sigma_0)$ 

# **From Bayes Filter to Kalman Filter**

For each time step, do

1. Apply state-transition model

$$\overline{\operatorname{Bel}}(x_t) = \int \underbrace{p(x_t \mid x_{t-1}, u_t)}_{\mathcal{N}(x_t; A x_{t-1} + B u_t, Q)} \underbrace{\operatorname{Bel}(x_{t-1})}_{\mathcal{N}(x_{t-1}; \mu_{t-1}, \Sigma_{t-1})} dx_{t-1}$$
$$= \mathcal{N}(x_t; A \mu_{t-1} + B u_t, A \Sigma A^\top + Q)$$
$$= \mathcal{N}(x_t; \bar{\mu}_t, \bar{\Sigma}_t)$$

# **From Bayes Filter to Kalman Filter**

For each time step, do

2. Apply measurement model

$$Bel(x_t) = \eta \underbrace{p(z_t \mid x_t)}_{\mathcal{N}(z_t; Cx_t, R)} \underbrace{\overline{Bel}(x_t)}_{\mathcal{N}(x_t; \bar{\mu}_t, \bar{\Sigma}_t)}$$
$$= \mathcal{N}(x_t; \bar{\mu}_t + K_t(z_t - C\bar{\mu}), (I - K_t C)\bar{\Sigma})$$
$$= \mathcal{N}(x_t; \mu_t, \Sigma_t)$$

#### with $K_t = \overline{\Sigma}_t C^\top (C \overline{\Sigma}_t C^\top + R)^{-1}$

### **Kalman Filter**

For each time step, do

1. Apply state-transition model

$$\bar{\mu}_t = A\mu_{t-1} + Bu_t$$
$$\bar{\Sigma}_t = A\Sigma A^\top + Q$$

For the interested readers: See Probabilistic Robotics for full derivation (Chapter 3)

2. Apply measurement model

$$\mu_t = \bar{\mu}_t + K_t (z_t - C\bar{\mu}_t)$$
  
$$\Sigma_t = (I - K_t C) \bar{\Sigma}_t$$

with

$$K_t = \bar{\Sigma}_t C^\top (C\bar{\Sigma}_t C^\top + R)^{-1}$$

# **Kalman Filter**

 Highly efficient: Polynomial in the measurement dimensionality k and state dimensionality n:

$$O(k^{2.376} + n^2)$$

- Optimal for linear Gaussian systems!
- Most robotics systems are nonlinear!
   (i.e. nonlinear measurement and state-transition model)

# **Taylor Expansion**

- Solution: Linearize both functions
- State-transition function

$$g(x_{t-1}, u_t) \approx g(\mu_{t-1}, u_t) + \frac{\partial g(\mu_{t-1}, u_t)}{\partial x_{t-1}} (x_{t-1} - \mu_{t-1})$$
$$= g(\mu_{t-1}, u_t) + G_t (x_{t-1} - \mu_{t-1})$$

Measurement function

$$h(x_t) \approx h(\bar{\mu}_t) + \frac{\partial h(\bar{\mu}_t)}{\partial x_t} (x_t - \mu_t)$$
$$= h(\bar{\mu}_t) + H_t (x_t - \mu_t)$$

### **Extended Kalman Filter**

For each time step, do

1. Apply state-transition model

$$ar{\mu}_t = g(\mu_{t-1}, u_t)$$
  
 $ar{\Sigma}_t = G_t \Sigma G_t^\top + Q$  with

2. Apply measurement model

$$\mu_t = \bar{\mu}_t + K_t (z_t - h(\bar{\mu}_t))$$
  
$$\Sigma_t = (I - K_t H_t) \bar{\Sigma}_t$$

with  $K_t = \bar{\Sigma}_t H_t^{\top} (H_t \bar{\Sigma}_t H_t^{\top} + R)^{-1}$  and  $H_t = \frac{\partial h(\bar{\mu}_t)}{\partial x_t}$ 

For the interested readers: See Probabilistic Robotics for full derivation (Chapter 3)

$$G_t = \frac{\partial g(\mu_{t-1}, u_t)}{\partial x_{t-1}}$$

- 2D case
- State  $\mathbf{x} = \begin{pmatrix} x & y & \psi \end{pmatrix}^{\top}$  Odometry  $\mathbf{u} = \begin{pmatrix} \dot{x} & \dot{y} & \dot{\psi} \end{pmatrix}^{\top}$
- Measurements  $\mathbf{z} = (z_x \, z_y \, z_\theta)^T$  (relative to robot pose) of visual marker at position  $\mathbf{l} = (l_x l_y)^T$
- Fixed time intervals  $\Delta t$

State-transition function

$$g(\mathbf{x}, \mathbf{u}) = \begin{pmatrix} x + (\cos(\psi)\dot{x} - \sin(\psi)\dot{y})\Delta t \\ y + (\sin(\psi)\dot{x} + \cos(\psi)\dot{y})\Delta t \\ \psi + \dot{\psi}\Delta t \end{pmatrix}$$

Derivative of state-transition function

$$G = \frac{\partial g(\mathbf{x}, \mathbf{u})}{\partial \mathbf{x}} = \begin{pmatrix} 1 & 0 & (-\sin(\psi)\dot{x} - \cos(\psi)\dot{y})\Delta t \\ 0 & 1 & (\cos(\psi)\dot{x} + \sin(\dot{\psi})\dot{y})\Delta t \\ 0 & 0 & 1 \end{pmatrix}$$

Measurement function

$$h(\mathbf{x}) = \begin{pmatrix} \mathbf{R}(\psi)^T & 0\\ \mathbf{0} & 1 \end{pmatrix} \begin{pmatrix} l_x - x\\ l_y - y\\ \arctan\left(\frac{l_y - y}{l_x - x}\right) - \psi \end{pmatrix}$$
$$H = \frac{\partial h(\mathbf{x})}{\partial \mathbf{x}} = \nabla_{\mathbf{x}} \begin{pmatrix} \mathbf{R}(\psi)^T & 0\\ \mathbf{0} & 1 \end{pmatrix} \begin{pmatrix} l_x - x\\ l_y - y\\ \arctan\left(\frac{l_y - y}{l_x - x}\right) - \psi \end{pmatrix}$$
$$+ \begin{pmatrix} \mathbf{R}(\psi)^T & 0\\ \mathbf{0} & 1 \end{pmatrix} \nabla_{\mathbf{x}} \begin{pmatrix} l_x - x\\ l_y - y\\ \arctan\left(\frac{l_y - y}{l_x - x}\right) - \psi \end{pmatrix}$$

- Dead reckoning (no measurements)
- Large process noise in x+y



- Dead reckoning (no measurements)
- Large process noise in x+y+yaw



- Now with measurements (limited visibility)
- Assume robot knows correct starting pose



What if the initial pose (x+y) is wrong?



What if the initial pose (x+y+yaw) is wrong?



 If we are aware of a bad initial guess, we set the initial covariance to a large value (large uncertainty)





# Linearization via Unscented Transform (1)



# Linearization via Unscented Transform (2)



# Linearization via Unscented Transform (3)



### **Unscented Transform**



Pass sigma points through nonlinear function

 $\psi^i = g(\chi^i)$ 

2.

Recover mean and covariance

$$\mu' = \sum_{i=0}^{2n} w_m^i \psi^i$$
$$\Sigma' = \sum_{i=0}^{2n} w_c^i (\psi^i - \mu) (\psi^i - \mu)^T$$

Unscented Transform on SE(3): C. Hertzberg et al., "Integrating Generic Sensor Fusion Algorithms with Sound State Representations through Encapsulation of Manifolds", http://arxiv.org/pdf/1107.1119.pdf
# **Cholesky Decomposition**

 Symmetric positive definite matrices (such as covariances) can be factored into

$$\mathbf{\Sigma} = \mathbf{L}\mathbf{L}^T$$

using the Cholesky decomposition.

The matrix square root is defined as

$$\sqrt{\Sigma} := \mathrm{L}$$

#### **Unscented Kalman Filter – Prediction Step**

1: Unscented\_Kalman\_filter(
$$\mu_{t-1}, \Sigma_{t-1}, u_t, z_t$$
):  
2:  $\mathcal{X}_{t-1} = (\mu_{t-1} \quad \mu_{t-1} + \gamma \sqrt{\Sigma_{t-1}} \quad \mu_{t-1} - \gamma \sqrt{\Sigma_{t-1}})$   
3:  $\bar{\mathcal{X}}_t^* = g(u_t, \mathcal{X}_{t-1})$   
4:  $\bar{\mu}_t = \sum_{i=0}^{2n} w_m^{[i]} \bar{\mathcal{X}}_t^{*[i]}$   
5:  $\bar{\Sigma}_t = \sum_{i=0}^{2n} w_c^{[i]} (\bar{\mathcal{X}}_t^{*[i]} - \bar{\mu}_t) (\bar{\mathcal{X}}_t^{*[i]} - \bar{\mu}_t)^T + R_t$ 

#### **Unscented Kalman Filter – Correction Step**

6: 
$$\bar{\mathcal{X}}_{t} = (\bar{\mu}_{t} \quad \bar{\mu}_{t} + \gamma \sqrt{\bar{\Sigma}_{t}} \quad \bar{\mu}_{t} - \gamma \sqrt{\bar{\Sigma}_{t}})$$
  
7:  $\bar{\mathcal{Z}}_{t} = h(\bar{\mathcal{X}}_{t})$   
8:  $\hat{z}_{t} = \sum_{i=0}^{2n} w_{m}^{[i]} \bar{\mathcal{Z}}_{t}^{[i]}$   
9:  $S_{t} = \sum_{i=0}^{2n} w_{c}^{[i]} (\bar{\mathcal{Z}}_{t}^{[i]} - \hat{z}_{t}) (\bar{\mathcal{Z}}_{t}^{[i]} - \hat{z}_{t})^{T} + Q_{t}$   
10:  $\bar{\Sigma}_{t}^{x,z} = \sum_{i=0}^{2n} w_{c}^{[i]} (\bar{\mathcal{X}}_{t}^{[i]} - \bar{\mu}_{t}) (\bar{\mathcal{Z}}_{t}^{[i]} - \hat{z}_{t})^{T}$   
11:  $K_{t} = \bar{\Sigma}_{t}^{x,z} S_{t}^{-1}$   
12:  $\mu_{t} = \bar{\mu}_{t} + K_{t} (z_{t} - \hat{z}_{t})$   
13:  $\Sigma_{t} = \bar{\Sigma}_{t} - K_{t} S_{t} K_{t}^{T}$   
14: return  $\mu_{t}, \Sigma_{t}$ 

# **Summary: State Estimation**

- Probabilistic state estimation
  - Uncertainty in measurement and state-transition
  - Bayes filter
- Kalman filters
  - Linear KF for continuous Gaussian state variables and Gaussian model noise
  - Linear KF is optimal (if model is valid)
  - Extended KF: allow for non-linear measurement and statetransition models
  - Unscented KF: improve on linearization in EKF through unscented transform
  - Efficient filtering techniques

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- State estimation
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  - Extended Kalman Filter
  - Unscented Kalman Filter
- Feedback Control
  - PID Control
  - Cascaded Control

# **Feedback Control**

- Given:
  - Goal state x<sub>des</sub>
  - Measured state (feedback) z
- Wanted:
  - Control signal u to reach goal state
- How to compute the control signal?









#### **Feedback Control - Example**



### **Measurement Noise**

• What effect has noise in the measurements?



How can we fix this?

# **Proper Control with Measurement Noise**





# What do High Gains do?

High gains are always problematic (K=2.15)



# What happens if sign is messed up?

Check K=-0.5



#### **Saturation**

- In practice, often the set of admissible controls u is bounded
- This is called (control) saturation



# **Block Diagram**



#### **Delays**

- In practice most systems have delays
- Can lead to overshoots/oscillations/de-stabilization





• What is the total dead time of this system?





• What is the total dead time of this system?



Can we distinguish delays in the measurement from delays in actuation?



• What is the total dead time of this system?



 Can we distinguish delays in the measurement from delays in actuation? No!

# **Position Control**



# **Rigid Body Kinematics**

- Consider a rigid body
- Free floating in 1D space, no gravity
- In each time instant, we can apply a force F
- Results in acceleration  $\ddot{x} = F/m$
- Desired position  $x_{des} = 1$

• What happens for this control law?

$$u_t = K(x_{\text{des}} - x_{t-1})$$

This is called proportional control

• What happens for this control law?

$$u_t = K(x_{\text{des}} - x_{t-1})$$

This is called proportional control



• What happens for this control law?

$$u_t = K_P(x_{\text{des}} - x_{t-1}) + K_D(\dot{x}_{\text{des}} - \dot{x}_{t-1})$$

Proportional-Derivative control



• What happens for this control law?

$$u_t = K_P(x_{\text{des}} - x_{t-1}) + K_D(\dot{x}_{\text{des}} - \dot{x}_{t-1})$$

What if we set higher gains?



What happens for this control law?

$$u_t = K_P(x_{\text{des}} - x_{t-1}) + K_D(\dot{x}_{\text{des}} - \dot{x}_{t-1})$$

• What if we set **lower** gains?



• What happens when we add gravity?



### **Gravity compensation**

Add as an additional term in the control law

$$u_t = K_P(x_{\text{des}} - x_{t-1}) + K_D(\dot{x}_{\text{des}} - \dot{x}_{t-1}) + F_{\text{grav}}$$

Any known (inverse) dynamics can be included



1

- What happens when we have systematic errors? (control/sensor noise with non-zero mean)
- Example: unbalanced quadrocopter, wind, ...
- Does the robot ever reach its desired location?



Idea: Estimate the system error (bias) by integrating the error

$$u_t = K_P(x_{\text{des}} - x_t) + K_D(\dot{x}_{\text{des}} - \dot{x}_t) + K_I \int_{-\infty}^t x_{\text{des}} - x_t dt$$

Proportional+Derivative+Integral Control



Idea: Estimate the system error (bias) by integrating the error

$$u_t = K_P(x_{\text{des}} - x_t) + K_D(\dot{x}_{\text{des}} - \dot{x}_t) + K_I \int_{-\infty}^t x_{\text{des}} - x_t dt$$

- Proportional+Derivative+Integral Control
- For steady state systems, this can be reasonable
- Otherwise, it may create havoc or even disaster (wind-up effect)

# **Example: Wind-up effect**

- Quadrocopter gets stuck in a tree → does not reach steady state
- What is the effect on the I-term?



# How to Choose the Coefficients?

- Gains too large: overshooting, oscillations
- Gains too small: long time to converge
- Heuristic methods exist
- In practice, often tuned manually

![](_page_70_Figure_5.jpeg)

## **De-coupled Control**

- So far, we considered only single-input, single-output systems (SISO)
- Real systems have multiple inputs + outputs
- MIMO (multiple-input, multiple-output)
- In practice, control is often de-coupled

![](_page_71_Figure_5.jpeg)
#### **Cascaded Control**



# **Assumptions of Cascaded Control**

- Dynamics of inner loops is so fast that it is not visible from outer loops
- Dynamics of outer loops is so slow that it appears as static to the inner loops

## **Example: Ardrone**

Cascaded control

- Inner loop runs on embedded PC and stabilizes flight
- Outer loop runs externally and implements position control



## **Ardrone: Inner Control Loop**

Plant input: motor torques

$$\mathbf{u}_{ ext{inner}} = egin{pmatrix} au_1 & au_2 & au_3 & au_4 \end{pmatrix}^ op$$

Plant output: roll, pitch, yaw rate, z velocity



## **Ardrone: Inner Control Loop**

Plant input: motor torques

$$\mathbf{u}_{ ext{inner}} = egin{pmatrix} au_1 & au_2 & au_3 & au_4 \end{pmatrix}^ op$$

Plant output: roll, pitch, yaw rate, z velocity

$$\mathbf{x}_{\text{inner}} = \begin{pmatrix} \omega_x & \omega_y & \omega_z & z \end{pmatrix}^\top$$



#### **Ardrone: Outer Control Loop**

- Outer loop sees inner loop as a plant (black box)
- Plant input: roll, pitch, yaw rate, z velocity
- Plant output:

$$\mathbf{u}_{\text{outer}} = \begin{pmatrix} \omega_x & \omega_y & \dot{\omega}_z & \dot{z} \end{pmatrix}^\top \\ \mathbf{x}_{\text{outer}} = \begin{pmatrix} x & y & z & \psi \end{pmatrix}^\top$$



# **Mechanical Equivalent**

 PD Control is equivalent to adding spring-dampers between the desired values and the current position





# **Advanced Control Techniques**

What other control techniques do exist?

- Adaptive control
- Robust control
- Optimal control
- Linear-quadratic regulator (LQR)
- Reinforcement learning
- Inverse reinforcement learning
- ... and many more

## **Summary: Feedback Control**

PID control is the most used control technique in practice

- P control → simple proportional control, often enough
- PI control  $\rightarrow$  can compensate for bias (e.g., wind)
- PD control → can be used to reduce overshoot (e.g., when acceleration is controlled)
- PID control  $\rightarrow$  all of the above

#### **Lessons Learned Today**

- Probabilistic state estimation techniques
  - Linear Kalman Filter, Extended KF, Unscented KF
  - Efficient filtering techniques, well suited for onboard processing
- How to control a system using PID controllers
  - Intuitive control laws
  - Easy to implement
  - Can be tricky to optimize parameters
- System simplifications: Decoupled and cascaded control

Questions ?