ECE 4960

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Fast Robots (Lecture 14 KF-Graph Construction)



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Kalman Filter (one last example)



Kalman Filter

• Incorporate uncertainty to get better estimates based on inputs and observations



Kalman Filter Implementation

Kalman Filter (μ (t-1), Σ (t-1), u(t), z(t))

- 1. $\mu_{p}(t) = A \mu(t-1) + B u(t)$
- 2. Σ_p (t) = A Σ (t-1) A^T + Σ_u
- 3. $K_{KF} = \Sigma_p(t) C^T (C \Sigma_p(t) C^T + \Sigma_z)^{-1}$
- 4. μ (t)= μ_{p} (t)+ K_{KF} (z(t) C μ_{p} (t))
- 5. $\Sigma(t) = (I K_{KF} C) \Sigma_{p}(t)$

6. Return μ (t) and Σ (t)

Kalman filter gain: K
Measurement noise:
$$\Sigma_z$$
updateupdate $IQR \leftarrow KF \leftarrow noise$

State estimate: $\mu(t)$

Process noise: Σ_{μ}

State uncertainty: $\Sigma(t)$

$$\Sigma_{u} = \begin{bmatrix} \sigma_{1}^{2} & 0 & 0 \\ 0 & \sigma_{2}^{2} & 0 \\ 0 & 0 & \sigma_{3}^{2} \end{bmatrix}, \Sigma_{z} = \begin{bmatrix} \sigma_{4}^{2} & 0 \\ 0 & \sigma_{5}^{2} \end{bmatrix}$$

Lab 6-8: PID control – Sensor Fusion - Stunt

- Task A: Don't Hit the Wall!
- Task B: Drift much?

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- Task C: Thread the Needle!
 - Benefit: Best use of a Kalman
 Filter and LQG





Lab 6-8: PID control – Sensor Fusion - Stunt

- Task A: Don't Hit the Wall!
- Task B: Drift much?
- Task C: Thread the Needle!

Procedure

- Lab 6: Get basic PID to work
- Lab 7: Sensor Fusion
 - Approximate the state space equations
 - Step response
 - Implement Kalman Filter
 - Determine process and measurement noise
 - Try it offline on solution from lab 6
 - Try it online on your robot
- Lab 8: Use KF and PID control to execute fast stunts



Lab 7, Task C: State Space Equations

- Equations of Motion
 - $\dot{z} = vsin(\theta)$
 - Small-angle appr.: $\dot{z} = v\theta$
 - Input, *u*, is a torque
 - $u d\dot{\theta} = I\ddot{\theta}$

•
$$\frac{u}{l} - \frac{d}{l}\dot{\theta} = \ddot{\theta}$$
 V, d, l?

$$\begin{bmatrix} \dot{z}\\ \dot{\theta}\\ \ddot{\theta}\\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & v & 0\\ 0 & 0 & 1\\ 0 & 0 & -\frac{d}{I} \end{bmatrix} \begin{bmatrix} z\\ \theta\\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0\\ 0\\ 1\\ \frac{1}{I} \end{bmatrix} u$$



• Find *d* at steady state

•
$$\ddot{\theta}_{SS} = 0$$

•
$$\frac{u_{step}}{I} - \frac{d}{I}\dot{\theta}_{SS} = 0$$

•
$$d = \frac{u_{step}}{\dot{\theta}_{SS}}$$



Lab 7, Task C: State Space Equations

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 V, d, !?

$$\begin{bmatrix} \dot{z} \\ \dot{\theta} \\ \ddot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & \nu & 0 \\ 0 & 0 & 1 \\ 0 & 0 & -\frac{d}{I} \end{bmatrix} \begin{bmatrix} z \\ \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \frac{1}{I} \\ \overline{I} \end{bmatrix} u$$

Use the 90% rise time to determine *I*

• Pretend $\dot{\theta}$ =x:



Lab 7, Task C: Kalman Filter



•
$$d = \frac{u_{Step}}{\theta_{SS}} = \frac{-1}{-28\pi/180} = 2.047$$

• $I = \frac{-dt_{0.9}}{\ln(0.1)} = \frac{-2.047 \cdot 1.3}{-2.3026} = 1.156$
• $\Sigma_u = \begin{bmatrix} \sigma_1^2 & 0 & 0\\ 0 & \sigma_2^2 & 0\\ 0 & 0 & \sigma_3^2 \end{bmatrix}$
• $\sigma_1 = \sqrt{5^2 \cdot \frac{1}{0.05}} = 22mm$
• $\sigma_2 = 0.1rad = 5.7deg, \ \sigma_3 = 0.1\frac{rad}{s} = 5.7\frac{deg}{s}$
• $\Sigma_Z = \begin{bmatrix} \sigma_4^2 & 0\\ 0 & \sigma_5^2 \end{bmatrix}$
• $\sigma_4 = 5mm, \sigma_5 = 0.4\frac{rad}{s}$
• Initial covariance: $\Sigma = \begin{bmatrix} 5^2 & 0 & 0\\ 0 & 0.1^2 & 0\\ 0 & 0 & 0.05^2 \end{bmatrix}$

Lab 7, Task C: Kalman Filter



- What about *v*?
 - Drive towards a wall at base speed and use ToF data
 - Max speed
 - Appr. 1750mm/s
 - Check it visually in our video
 - Max speed
 - Appr. 6000mm/8s = 750mm/s
 - Why??

.........

Lab 7, Task C: State Space Equations

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$$\begin{bmatrix} \dot{z} \\ \dot{\theta} \\ \ddot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & v & 0 \\ 0 & 0 & 1 \\ 0 & 0 & -\frac{d}{I} \end{bmatrix} \begin{bmatrix} z \\ \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \frac{1}{I} \end{bmatrix} u$$

(measured by driving at base speed towards a wall)

- We know A and B, we measured (d, I, v) • $C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
- We estimated:
 - $\Sigma_u, \Sigma_z, \Sigma$
- Convert from A, B to A_d, B_d
- Convert from unit input to real input



Lab 7, Task C: PID control and Kalman Filter



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Lab 7, Task C: PID control and Kalman Filter



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*We could run this both when TOF- and when gyroscope measurements come in.

Kalman Filter Implementation



Why KF?

- Not full state feedback
- Bad sensors
- Slow feedback



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Constructing Graphs



Global Motion Planning with Maps



Graph Construction

• Transform continuous/discrete/topological maps to a discrete graph

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- Why?
 - Model the path planning problem as a search problem
 - Graph theory has lots of tools
 - Real-time capable algorithms
 - Can accommodate for evolving maps
 - 1. Divide space into simple, connected regions, or "cells"
 - 2. Determine adjacency of open cells
 - 3. Construct a connectivity graph
 - 4. Find cells with initial and goal configuration
 - 5. Search for a path in the connectivity graph to join them
 - 6. From the sequence of cells, compute a path within each cell
 - e.g. passing through the midpoints of cell boundaries or by sequence of wall following movements

Geometry-Based Planners

Topological Maps

- Good abstract representation
- Tradeoff in # of nodes
 - Complexity vs. accuracy
 - Efficient in large, sparse environments
 - Loss in geometric precision
- Edges can carry weights
- Limited information



Fixed Cell Decomposition





Adaptive Cell Decomposition



Trapezoidal Cell Decomposition





• Connect initial and goal locations with all visible vertices



- Connect initial and goal locations with all visible vertices
- Connect each obstacle vertex to every visible obstacle vertex



- Connect initial and goal locations with all visible vertices
- Connect each obstacle vertex to every visible obstacle vertex
- Remove edges that intersect the interior of an obstacle



- Connect initial and goal locations with all visible vertices
- Connect each obstacle vertex to every visible obstacle vertex
- Remove edges that intersect the interior of an obstacle
- Plan on the resulting graph



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Sampling-Based Planners

- Explicit geometry-based planners are impractical in high dimensional spaces
- Sampling-based planners
 - Often efficient in high dimensional spaces
 - Rather than computing the C-Space explicitly, we sample it
 - Compute if a robot configuration is in collision
 - Just need forward kinematics for each configuration
 - (Local path plans between each configuration)
- Examples
 - Probabilistic Roadmaps (PRM)
 - Rapidly Exploring Random Trees (RRT)

Lydia Kavraki, 1996 Rice Univeristy



Configurations are sampled by picking coordinates at random



Sampled configurations are tested for collision



Each configuration is linked by straight paths to its nearest neighbors



The collision-free links are retained as local paths to form the PRM



The start and goal configurations are included as milestones



The PRM is searched for a path from start to goal



Constructing the graph

- Initially empty Graph G
- A configuration q is randomly chosen
- If $q \in Q_{free}$ then add to G
 - o <need collision detection>
- Repeat until N vertices chosen
- For each q, select k closest neighbors
- Local planner, Δ , connects q to neighbor q'
- If connection is collision free, add edge (q, q')
- Algorithm 6 Roadmap Construction Algorithm Input: *n* : number of nodes to put in the roadmap k: number of closest neighbors to examine for each configuration **Output:** A roadmap G = (V, E)1: $V \leftarrow \emptyset$ 2: $E \leftarrow \emptyset$ 3: while |V| < n do repeat 4: $q \leftarrow$ a random configuration in Q5: **until** q is collision-free 6: $V \leftarrow V \cup \{q\}$ 7: 8: end while 9: for all $q \in V$ do $N_q \leftarrow$ the k closest neighbors of q chosen from V according to dist 10: for all $q' \in N_q$ do 11: 12: if $(q, q') \notin E$ and $\Delta(q, q') \neq \text{NIL}$ then $E \leftarrow E \cup \{(q, q')\}$ 13: end if 14: end for 15: 16: end for

Finding the Path

- Connect q_{init} and q_{goal} to the roadmap
- Find k nearest neighbors of q_{init} and q_{goal} in roadmap, plan local path Δ
- Compute cost of path
- Repeat until graphs are connected
- Choose cheapest path

Algorithm 7 Solve Query Algorithm
Input:
q_{init} : the initial configuration
q_{goal} : the goal configuration
k: the number of closest neighbors to examine for each configuration
G = (V, E): the roadmap computed by algorithm 6
Output:
A path from q_{init} to q_{goal} or failure
1: $N_{q_{init}} \leftarrow$ the k closest neighbors of q_{init} from V according to dist
2: $N_{q_{\text{real}}} \leftarrow$ the k closest neighbors of q_{goal} from V according to dist
3: $V \leftarrow \{q_{\text{init}}\} \cup \{q_{\text{goal}}\} \cup V$
4: set q' to be the closest neighbor of q_{init} in $N_{q_{init}}$
5: repeat
6: if $\Delta(q_{\text{init}}, q') \neq \text{NIL}$ then
7: $E \leftarrow (q_{\text{init}}, q') \cup E$
8: else
9: set q' to be the next closest neighbor of q_{init} in $N_{q_{init}}$
10: end if
11: until a connection was successful or the set $N_{q_{init}}$ is empty
12: set q' to be the closest neighbor of q_{goal} in $N_{q_{\text{goal}}}$
13: repeat
14: if $\Delta(q_{\text{goal}}, q') \neq \text{NIL}$ then
15: $E \leftarrow (q_{\text{goal}}, q') \cup E$
16: else
17: set q' to be the next closest neighbor of q_{goal} in $N_{q_{\text{goal}}}$
18: end if
19: until a connection was successful or the set $N_{q_{\text{goal}}}$ is empty
20: $P \leftarrow \text{shortest path}(q_{\text{init}}, q_{\text{goal}}, G)$
21: if P is not empty then
22: return P
23: else
24: return failure
25: end if

Finding the Path



Figure 7.4 An example of how to solve a query with the roadmap from figure 7.3. The configurations q_{init} and q_{goal} are first connected to the roadmap through q' and q''. Then a graph-search algorithm returns the shortest path denoted by the thick black lines.

Considerations

- Single query/multi query
- How are nodes placed?
 - Uniform sampling strategies
 - Non-uniform sampling strategies
- How are local neighbors found?
- How is collision detection performed?
 - Dominates time consumption in PRMs



- "Robot Motion Planning on a Chip", Murray et al. RSS 2016
- Company: Real Time Robotics
 - PRM on an FPGA
 - Collision detection circuits on each edge in logic gates for massive parallel operation
 - 6DOF planning in <1ms



Fig. 3: Our process for producing robot-specific motion planning circuitry. Given a robot description (a), we construct a PRM (b), most likely subsampled for coverage from a much larger PRM. We discretize the robot's reachable space into depth pixels and, for each edge i on the PRM, precompute all the depth pixels that collide with the corresponding swept volume (c). We use these values to construct a logical expression that, given the coordinates of a depth pixel encoded in binary, returns true if that depth pixel collides with edge i (d); this logical expression is optimized and used to build a collision detection circuit (CDC) (e). For each edge in the PRM there is one such circuit. When the robot wishes to construct a motion plan, it perceives its environment, determines which depth pixels correspond to obstacles, and transmits their binary representations to every CDC (f). All CDCs perform collision detection *simultaneously, in parallel* for each depth pixel, storing a bit which indicates





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Rapidly Exploring Random Trees (RRT)



Rapidly Exploring Random Trees (RRT) – Uniform/biased sampling

2

Aaron Becker, UH, Wolfram Player example

S. LaValle, UIUC / Oculus

Rapidly Exploring Random Trees (RRT)



- 1. Maintain a tree rooted at the starting point
- 2. Choose a point at random from free space
- 3. Find the closest configuration already in the tree
- 4. Extend the tree in the direction of the new configuration /

Rapidly Exploring Random Trees (RRT)

```
1. Algorithm BuildRRT
```

- 2. Input: Initial configuration q_{init} , number of vertices K, incremental distance Δq)
- 3. Output: RRT graph G
- 4. G.init(q_{init})
- 5. for k = 1 to K
- 6. qrand \leftarrow RAND_CONF()
- 7. $qnear \leftarrow NEAREST_VERTEX(qrand, G)$
- 8. qnew \leftarrow NEW_CONF (qnear, qrand, Δq)
- 9. G.add_vertex(qnew)
- 10. G.add_edge(qnear, qnew)
- 11. return G

Rapidly Exploring Random Trees (RRT) - Considerations

- Sensitive to step-size (Δq)
 - Small: many nodes, closely spaced, slowing down nearest neighbor computation
 - Large: Increased risk of suboptimal plans / not finding a solution
- How are samples chosen?
 - Uniform sampling may need too many samples to find the goal
 - Biased sampling towards goal can ease this problem
- How are local paths generated?
- How are closest neighbors found?

Rapidly Exploring Random Trees (RRT) - Variations

- RRT Connect
 - Two trees rooted at start and goal locations
- RRT*
 - Converges towards an optimal solution
 - Aaron Becker, UH, Wolfram Player example
- A*-RRT
- Informed RRT*, Real-Time RRT*, Theta*-RRT, etc.

- Robot is treated as a point under the influence of a (continuous) artificial potential field
- Robot movement becomes similar to a ball rolling down a hill



Khatib, Stanford

Khatib, 1986



- The goal creates an attractive force ightarrow
 - Modeled as a spring ullet
 - Hooke's law: F = -kXullet
 - "Parabolic attractor"
 - $U_{att}(q) = k_{att}(q q_{goal})^2$
 - $F_{att}(q) = -\nabla U_{att} = k_{att}(q q_{goal})$
- Obstacles are repulsive forces ightarrow
 - Modeled as charged particles ullet
 - Coulomb's law: $F = k q_1 q_2 / r^2$ ightarrow

•
$$U_{rep}(q) = \begin{cases} 0.5k_{rep} \left(\frac{1}{\rho(q)} - \frac{1}{\rho_0}\right)^2 & \text{, if } \rho(q) \le \rho_0 \\ 0 & \text{, if } \rho(q) \ge \rho_0 \end{cases}$$

•
$$F_{rep}(q) = \begin{cases} k_{rep} \left(\frac{1}{\rho(q)} - \frac{1}{\rho_0}\right) \frac{1}{\rho(q)^2} \frac{q - q_{obst}}{\rho(q)} & \text{, if } \rho(q) \le \rho_0 \\ 0 & \text{, if } \rho(q) \ge \rho_0 \end{cases}$$



 ρ_0

- Goal generates attractive force
 - Modeled as a spring
 - Hooke's law: F = -kX
- Obstacle are repulsive forces
 - Modeled as charged particles
 - Coulomb's law: $F = k q_1 q_2 / r^2$
- Model navigation as the sum of forces on the robot
 - The overall potential field
 - $U(q) = U_{goal}(q) + \sum U_{obstacles}(q)$
 - Robot motion is proportional to induced force
 - $F(q) = -\nabla U(q)$
 - e.g. 2 DOF robot will experience

•
$$F(q) = -\nabla U(q) = \left(\frac{\partial U}{\partial x}, \frac{\partial U}{\partial y}\right)$$



- Goal generates attractive force
 - Modeled as a spring
 - Hooke's law: F = -kX
- Obstacle are repulsive forces
 - Modeled as charged particles
 - Coulomb's law: $F = k q_1 q_2 / r^2$
- Model navigation as the sum of forces on the robot
- Pitfalls / local minima
 - U-shaped obstacles
 - Long walls
 - Solutions
 - Incorporate high-level planner
 - Incorporate procedural planner
 - Adapt the field to have gradual repulsion
 - Adding stochasticity



Global Motion Planning with Maps

