

## Sheet 5

Topic: Sensor Models, Error Propagation, and Feature Extraction

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### Exercise 1: Sensor Model

*Remark: This exercise is to be solved without Octave.*

Assume you have a robot equipped with a sensor capable of measuring the distance and bearing to landmarks. The sensor furthermore provides you with the identity of the observed landmarks.

A sensor measurement  $z = (z_r, z_\theta)^T$  is composed of the measured distance  $z_r$  and the measured bearing  $z_\theta$  to the landmark  $l$ . Both the range and the bearing measurements are subject to zero-mean Gaussian noise with variances  $\sigma_r^2$ , and  $\sigma_\theta^2$ , respectively. The range and the bearing measurements are independent of each other.

A sensor model

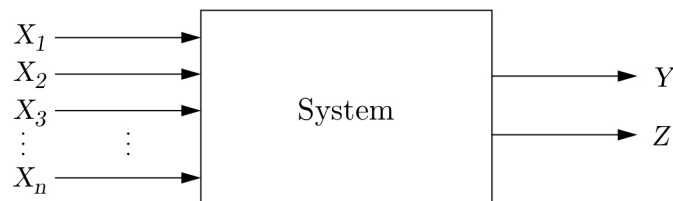
$$p(z \mid x, l)$$

models the probability of a measurement  $z$  of landmark  $l$  observed by the robot from pose  $x$ .

Design a sensor model  $p(z \mid x, l)$  for this type of sensor. Furthermore, explain your sensor model.

### Exercise 2: First-Order Error Propagation

Suppose the general case of a non-linear multi-input multi-output system with  $n$  correlated one dimensional input random variables  $X_1, \dots, X_n$  with  $X_i \sim \mathcal{N}(\mu_{X_i}, \sigma_{X_i}^2)$  and (without loss of generality) two output random variables  $Y$  and  $Z$ .



We set  $Y = f(X_1, \dots, X_n)$  and  $Z = g(X_1, \dots, X_n)$  and approximate the functions  $f(\cdot)$  and  $g(\cdot)$  by a first-order Taylor series expansion:

$$Y \approx f(\mu_1, \dots, \mu_n) + \sum_{i=1}^n \left. \frac{\partial f}{\partial X_i} \right|_{\mu_1, \dots, \mu_n} (X_i - \mu_i) \quad (1)$$

$$Z \approx g(\mu_1, \dots, \mu_n) + \sum_{i=1}^n \left. \frac{\partial g}{\partial X_i} \right|_{\mu_1, \dots, \mu_n} (X_i - \mu_i) \quad (2)$$

Derive the expression for the covariance  $\sigma_{YZ}$  between  $Y$  and  $Z$  given the rules for the expected value

$$E[a] = a \quad (3)$$

$$E[aX] = aE[X] \quad (4)$$

$$E[X + Y] = E[X] + E[Y] \quad (5)$$

$$E[XY] = E[X]E[Y] \quad \text{if } X \text{ and } Y \text{ are independent} \quad (6)$$

and the following definitions for mean, variance and covariance:

$$\mu_X = E[X] \quad (7)$$

$$\sigma_X^2 = E[(X - E[X])^2] \quad (8)$$

$$\sigma_{XY} = E[(X - E[X])(Y - E[Y])] \quad (9)$$

- (a) Derive the expression for the covariance  $\sigma_{YZ}$  between  $Y$  and  $Z$ .
- (b) Simplify this expression assuming stochastic independence of  $X_1, \dots, X_n$ .

### Exercise 3: Split and Merge

In this exercise, you will implement the split and merge algorithm for line extraction. Once you have completed the stubs, you can generate plots by executing `test_split` in *Octave*. You can test your implementation on two datasets. To change the dataset, modify `test_split.m` accordingly.

Complete the stub in `split_and_merge.m` for the simple threshold based split and merge. As threshold use 0.5.