

Robot Mapping

FastSLAM – Feature-based SLAM with Particle Filters

Cyrill Stachniss



1

Particle Filter in Brief

- Non-parametric, recursive Bayes filter
- Posterior is represented by a set of weighted samples
- Not limited to Gaussians
- Proposal to draw new samples
- Weight to account for the differences between the proposal and the target
- Works well in low-dimensional spaces

2

Particle Filter Algorithm

1. Sample the next particle set using the proposal distribution

$$x_t^{[i]} \sim \text{proposal}(x_t \mid \dots)$$

2. Compute the importance weights

$$w_t^{[i]} = \frac{\text{target}(x_t^{[i]})}{\text{proposal}(x_t^{[i]})}$$

3. Resampling: “Replace unlikely samples by more likely ones”

3

Particle Representation

- A set of weighted samples

$$\mathcal{X} = \{ \langle x^{[i]}, w^{[i]} \rangle \}_{i=1, \dots, N}$$

- Think of a sample as one hypothesis about the state
- For feature-based SLAM:

$$x = (\underbrace{x_{1:t}}_{\text{pose}}, \underbrace{l_{1,x}, l_{1,y}, \dots, l_{M,x}, l_{M,y}}_{\text{landmarks}})^T$$

4

Dimensionality Problem

Particle filters are effective in low dimensional spaces as the likely volumes of the state space need to be covered with samples.

$$x = (x_{1:t}, l_{1,x}, l_{1,y}, \dots, l_{M,x}, l_{M,y})^T$$

high-dimensional


5

Can We Exploit Dependencies Between the Different Dimensions of the State Space?

$$x_{1:t}, l_1, \dots, l_M$$


6

If We Know the Poses of the Robot, Mapping is Easy!

$$\underline{x_{1:t}}, \underline{l_1}, \dots, \underline{l_M}$$


7

Key Idea

$$\underline{x_{1:t}}, \underline{l_1}, \dots, \underline{l_M}$$


If we use the particle set only to model the robot's path, each sample is a path hypothesis. For each sample, we can then compute an individual map of landmarks

8

Rao-Blackwellization

- Factorization to exploit dependencies between variables:

$$p(a, b) = p(b | a) p(a)$$

- If $p(b | a)$ can be computed in closed form, represent only $p(a)$ with samples and compute $p(b | a)$ for every sample

9

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

$$p(x_{0:t}, l_{1:M} | z_{1:t}, u_{1:t})$$

Diagram showing dependencies: "poses" points to $x_{0:t}$, "map" points to $l_{1:M}$, and "observations & movements" points to $z_{1:t}, u_{1:t}$.

First introduced for SLAM by Murphy in 1999

10

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

$$p(x_{0:t}, l_{1:M} | z_{1:t}, u_{1:t}) = p(x_{0:t} | z_{1:t}, u_{1:t}) p(l_{1:M} | x_{0:t}, z_{1:t})$$

Diagram showing dependencies: "poses" points to $x_{0:t}$, "map" points to $l_{1:M}$, and "observations & movements" points to $z_{1:t}, u_{1:t}$. Below the equation, "path posterior" points to $p(x_{0:t} | z_{1:t}, u_{1:t})$ and "map posterior" points to $p(l_{1:M} | x_{0:t}, z_{1:t})$.

First introduced for SLAM by Murphy in 1999

11

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

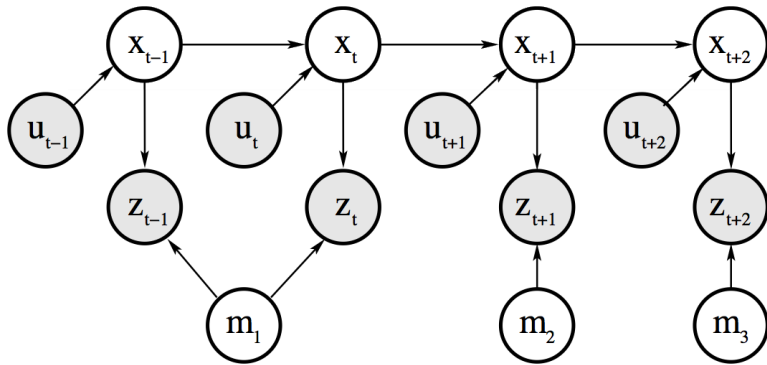
$$p(x_{0:t}, l_{1:M} | z_{1:t}, u_{1:t}) = p(x_{0:t} | z_{1:t}, u_{1:t}) \underline{p(l_{1:M} | x_{0:t}, z_{1:t})}$$

How to compute this term efficiently?

First introduced for SLAM by Murphy in 1999

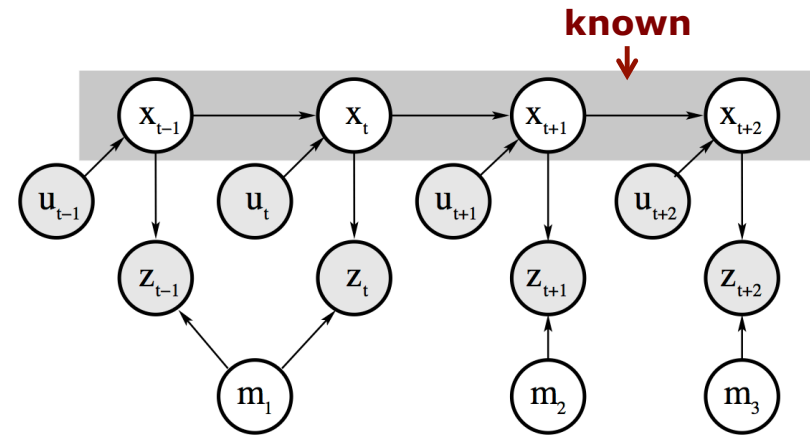
12

Revisit the Graphical Model



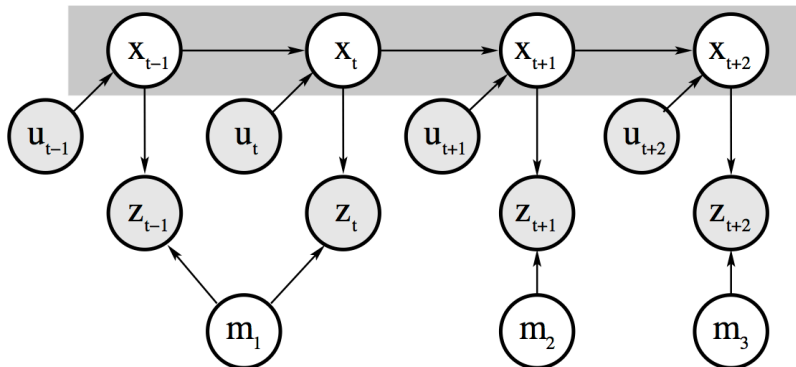
13

Revisit the Graphical Model



14

Landmarks are Conditionally Independent Given the Poses



Landmark variables are all disconnected (i.e. independent) given the robot's path

15

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

$$p(x_{0:t}, l_{1:M} \mid z_{1:t}, u_{1:t}) = p(x_{0:t} \mid z_{1:t}, u_{1:t}) \underbrace{p(l_{1:M} \mid x_{0:t}, z_{1:t})}_{\text{Landmarks are conditionally independent given the poses}}$$

Landmarks are conditionally independent given the poses

First exploited in FastSLAM by Montemerlo et al., 2002

16

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

$$\begin{aligned}
 p(x_{0:t}, l_{1:M} \mid z_{1:t}, u_{1:t}) & \\
 &= p(x_{0:t} \mid z_{1:t}, u_{1:t}) p(l_{1:M} \mid x_{0:t}, z_{1:t}) \\
 &= p(x_{0:t} \mid z_{1:t}, u_{1:t}) \prod_{i=1}^M p(l_i \mid x_{0:t}, z_{1:t})
 \end{aligned}$$

First exploited in FastSLAM by Montemerlo et al., 2002

17

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

$$\begin{aligned}
 p(x_{0:t}, l_{1:M} \mid z_{1:t}, u_{1:t}) & \\
 &= p(x_{0:t} \mid z_{1:t}, u_{1:t}) p(l_{1:M} \mid x_{0:t}, z_{1:t}) \\
 &= p(x_{0:t} \mid z_{1:t}, u_{1:t}) \prod_{i=1}^M \underline{p(l_i \mid x_{0:t}, z_{1:t})}
 \end{aligned}$$

2-dimensional EKFs!

First exploited in FastSLAM by Montemerlo et al., 2002

18

Rao-Blackwellization for SLAM

- Factorization of the SLAM posterior

$$\begin{aligned}
 p(x_{0:t}, l_{1:M} \mid z_{1:t}, u_{1:t}) & \\
 &= p(x_{0:t} \mid z_{1:t}, u_{1:t}) p(l_{1:M} \mid x_{0:t}, z_{1:t}) \\
 &= \underline{p(x_{0:t} \mid z_{1:t}, u_{1:t})} \prod_{i=1}^M \underline{p(l_i \mid x_{0:t}, z_{1:t})}
 \end{aligned}$$

particle filter similar to MCL

2-dimensional EKFs!

First exploited in FastSLAM by Montemerlo et al., 2002

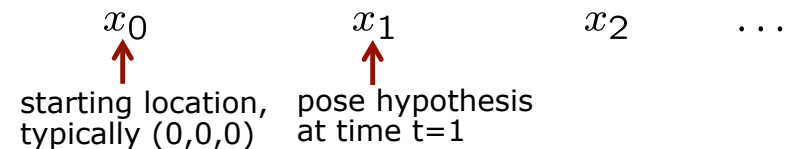
19

Modeling the Robot's Path

- Sample-based representation for

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

- Each sample is a path hypothesis

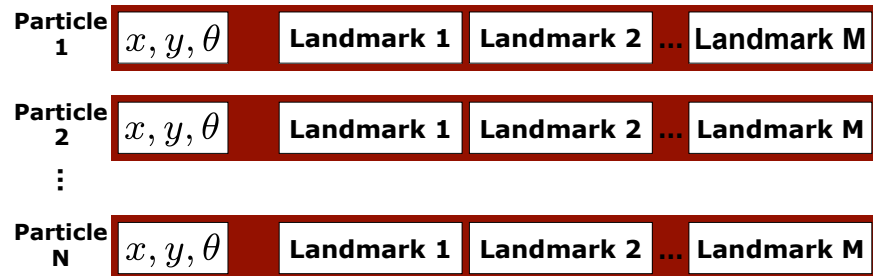


- Past poses of a sample are not revised
- No need to maintain past poses in the sample set

20

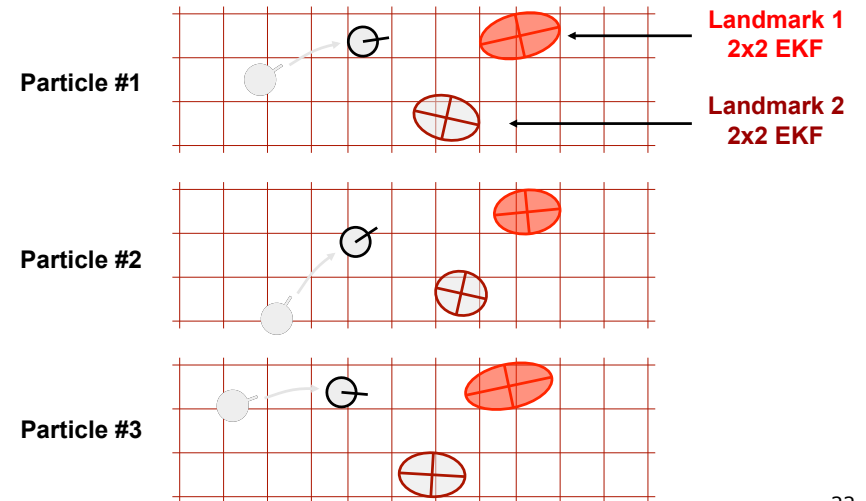
FastSLAM

- Proposed by Montemerlo et al. in 2002
- Each landmark is represented by a 2x2 EKF
- Each particle therefore has to maintain M individual EKFs



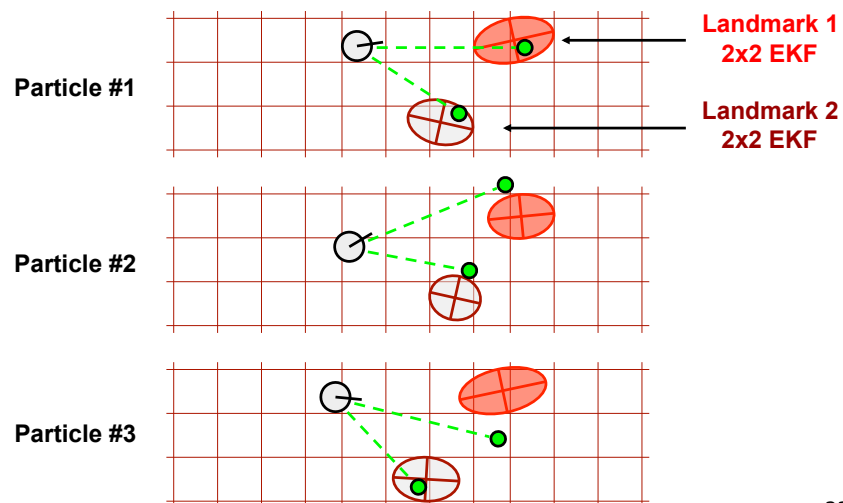
21

FastSLAM – Action Update



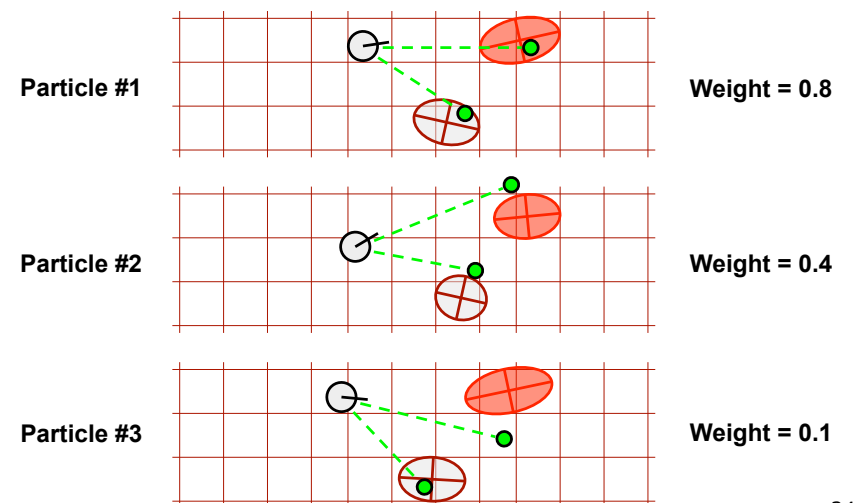
22

FastSLAM – Sensor Update



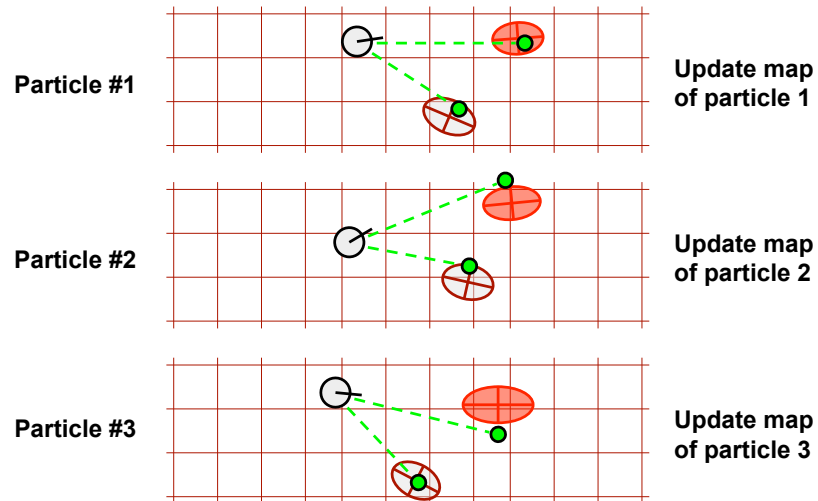
23

FastSLAM – Sensor Update



24

FastSLAM – Sensor Update



25

Key Steps of FastSLAM 1.0

- Extend the path posterior by sampling a new pose for each sample

$$x_t^{[k]} \sim p(x_t | x_{t-1}^{[k]}, u_t)$$

- Compute particle weight

$$w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]}) \right\}$$

measurement covariance

exp. observation

- Update belief of observed landmarks (EKF update rule)
- Resample

26

FastSLAM 1.0 – Part 1

```

1: FastSLAM1.0_known_correspondence( $z_t, c_t, u_t, \mathcal{X}_{t-1}$ ):
2:   for  $k = 1$  to  $N$  do
3:     Let  $\langle x_{t-1}^{[k]}, \langle \mu_{1,t-1}^{[k]}, \Sigma_{1,t-1}^{[k]} \rangle, \dots \rangle$  be particle  $k$  in  $\mathcal{X}_{t-1}$  // loop over all particles
4:      $x_t^{[k]} \sim p(x_t | x_{t-1}^{[k]}, u_t)$  // sample pose
    
```

27

FastSLAM 1.0 – Part 1

```

1: FastSLAM1.0_known_correspondence( $z_t, c_t, u_t, \mathcal{X}_{t-1}$ ):
2:   for  $k = 1$  to  $N$  do
3:     Let  $\langle x_{t-1}^{[k]}, \langle \mu_{1,t-1}^{[k]}, \Sigma_{1,t-1}^{[k]} \rangle, \dots \rangle$  be particle  $k$  in  $\mathcal{X}_{t-1}$  // loop over all particles
4:      $x_t^{[k]} \sim p(x_t | x_{t-1}^{[k]}, u_t)$  // sample pose
5:      $j = c_t$  // observed feature
6:     if feature  $j$  never seen before
7:        $\mu_{j,t}^{[k]} = h^{-1}(z_t, x_t^{[k]})$  // initialize mean
8:        $H = h'(\mu_{j,t}^{[k]}, x_t^{[k]})$  // calculate Jacobian
9:        $\Sigma_{j,t}^{[k]} = H^{-1} Q_t (H^{-1})^T$  // initialize covariance
10:       $w^{[k]} = p_0$  // default importance weight
11:     else
    
```

28

FastSLAM 1.0 – Part 2

```

11:     else
12:          $\langle \mu_{j,t}^{[k]}, \Sigma_{j,t}^{[k]} \rangle = \text{EKF-Update}(\dots)$  // update landmark
13:          $w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]}) \right\}$ 
           measurement cov. ↑  $Q = H \Sigma_{j,t-1}^{[k]} H^T + Q_t$  exp. observation ↑
14:     endif
15:     for all unobserved features  $j'$  do
16:          $\langle \mu_{j',t}^{[k]}, \Sigma_{j',t}^{[k]} \rangle = \langle \mu_{j',t-1}^{[k]}, \Sigma_{j',t-1}^{[k]} \rangle$  // leave unchanged
17:     endfor
18: endfor
19:  $\mathcal{X}_t = \text{resample} \left( \left\langle x_t^{[k]}, \left\langle \mu_{1,t}^{[k]}, \Sigma_{1,t}^{[k]} \right\rangle, \dots, w^{[k]} \right\rangle_{k=1, \dots, N} \right)$ 
20: return  $\mathcal{X}_t$ 

```

29

FastSLAM 1.0 – Part 2 (long)

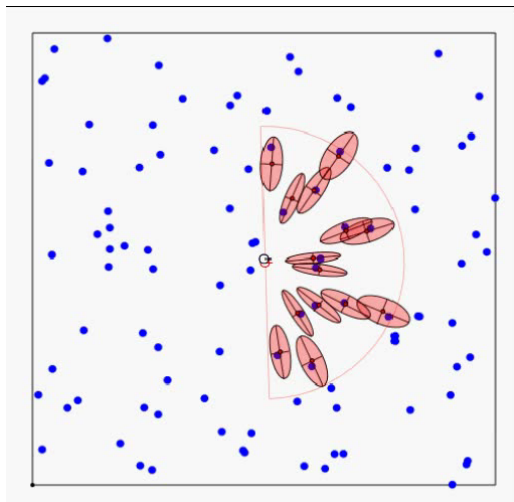
```

11:     else
12:          $\hat{z}^{[k]} = h(\mu_{j,t-1}^{[k]}, x_t^{[k]})$  // measurement prediction
13:          $H = h'(\mu_{j,t-1}^{[k]}, x_t^{[k]})$  // calculate Jacobian
14:          $Q = H \Sigma_{j,t-1}^{[k]} H^T + Q_t$  // measurement covariance
15:          $K = \Sigma_{j,t-1}^{[k]} H^T Q^{-1}$  // calculate Kalman gain
16:          $\mu_{j,t}^{[k]} = \mu_{j,t-1}^{[k]} + K(z_t - \hat{z}^{[k]})$  // update mean
17:          $\Sigma_{j,t}^{[k]} = (I - K H) \Sigma_{j,t-1}^{[k]}$  // update covariance
18:          $w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]}) \right\}$  // importance factor
19:     endif
20:     for all unobserved features  $j'$  do
21:          $\langle \mu_{j',t}^{[k]}, \Sigma_{j',t}^{[k]} \rangle = \langle \mu_{j',t-1}^{[k]}, \Sigma_{j',t-1}^{[k]} \rangle$  // leave unchanged
22:     endfor
23: endfor
24: endfor
25:  $\mathcal{X}_t = \text{resample} \left( \left\langle x_t^{[k]}, \left\langle \mu_{1,t}^{[k]}, \Sigma_{1,t}^{[k]} \right\rangle, \dots, w^{[k]} \right\rangle_{k=1, \dots, N} \right)$ 
26: return  $\mathcal{X}_t$ 

```

30

FastSLAM in Action



Courtesy: Mike Montemerlo

31

The Importance Weight

- Derivation of the importance weight
- Based on the importance sampling principle

$$w^{[k]} = \frac{\text{target}(x^{[k]})}{\text{proposal}(x^{[k]})}$$

32

The Importance Weight

- The target distribution is

$$p(x_{1:t} \mid z_{1:t}, u_{1:t})$$

- The proposal distribution is

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

- Proposal is used step-by-step

$$p(x_{1:t} \mid z_{1:t-1}, u_{1:t}) = \underbrace{p(x_t \mid x_{t-1}, u_t)}_{\text{from } \mathcal{X}_{t-1} \text{ to } \bar{\mathcal{X}}_t} \underbrace{p(x_{1:t-1} \mid z_{1:t-1}, u_{1:t-1})}_{\mathcal{X}_{t-1}}$$

33

The Importance Weight

$$w^{[k]} = \frac{\text{target}(x^{[k]})}{\text{proposal}(x^{[k]})} = \frac{p(x_{1:t}^{[k]} \mid z_{1:t}, u_{1:t})}{p(x_t^{[k]} \mid x_{t-1}, u_t) p(x_{1:t-1}^{[k]} \mid z_{1:t-1}, u_{1:t-1})}$$

34

The Importance Weight

$$w^{[k]} = \frac{\text{target}(x^{[k]})}{\text{proposal}(x^{[k]})} = \frac{p(x_{1:t}^{[k]} \mid z_{1:t}, u_{1:t})}{p(x_t^{[k]} \mid x_{t-1}, u_t) p(x_{1:t-1}^{[k]} \mid z_{1:t-1}, u_{1:t-1})}$$

Bayes rule + factorization

35

The Importance Weight

$$w^{[k]} = \frac{\text{target}(x^{[k]})}{\text{proposal}(x^{[k]})} = \frac{p(x_{1:t}^{[k]} \mid z_{1:t}, u_{1:t})}{p(x_t^{[k]} \mid x_{t-1}, u_t) p(x_{1:t-1}^{[k]} \mid z_{1:t-1}, u_{1:t-1})} = \frac{\eta p(z_t \mid x_{1:t}^{[k]}, z_{1:t-1}) p(x_t \mid x_{t-1}^{[k]}, u_t)}{p(x_t^{[k]} \mid x_{t-1}^{[k]}, u_t)} \frac{p(x_{1:t-1}^{[k]} \mid z_{1:t-1}, u_{1:t-1})}{p(x_{1:t-1}^{[k]} \mid z_{1:t-1}, u_{1:t-1})}$$

36

The Importance Weight

$$\begin{aligned}
 w^{[k]} &= \frac{\text{target}(x^{[k]})}{\text{proposal}(x^{[k]})} \\
 &= \frac{p(x_{1:t}^{[k]} | z_{1:t}, u_{1:t})}{p(x_t^{[k]} | x_{t-1}, u_t) p(x_{1:t-1}^{[k]} | z_{1:t-1}, u_{1:t-1})} \\
 &= \frac{\eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1}) \cancel{p(x_t | x_{t-1}^{[k]}, u_t)}}{\cancel{p(x_t | x_{t-1}^{[k]}, u_t)}} \\
 &= \frac{\cancel{p(x_{1:t-1}^{[k]} | z_{1:t-1}, u_{1:t-1})}}{\cancel{p(x_{1:t-1}^{[k]} | z_{1:t-1}, u_{1:t-1})}} \\
 &= \eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1})
 \end{aligned}$$

37

The Importance Weight

$$\begin{aligned}
 w^{[k]} &= \frac{\text{target}(x^{[k]})}{\text{proposal}(x^{[k]})} \\
 &= \frac{p(x_{1:t}^{[k]} | z_{1:t}, u_{1:t})}{p(x_t^{[k]} | x_{t-1}, u_t) p(x_{1:t-1}^{[k]} | z_{1:t-1}, u_{1:t-1})} \\
 &= \frac{\eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1}) \cancel{p(x_t | x_{t-1}^{[k]}, u_t)}}{\cancel{p(x_t | x_{t-1}^{[k]}, u_t)}} \\
 &= \frac{\cancel{p(x_{1:t-1}^{[k]} | z_{1:t-1}, u_{1:t-1})}}{\cancel{p(x_{1:t-1}^{[k]} | z_{1:t-1}, u_{1:t-1})}} \\
 &= \eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1})
 \end{aligned}$$

38

The Importance Weight

- Integrating over the pose of the observed landmark leads to

$$\begin{aligned}
 w^{[k]} &= \eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1}) \\
 &= \eta \int_{l_j} p(z_t | x_{1:t}^{[k]}, z_{1:t-1}, l_j) p(l_j | x_{1:t}^{[k]}, z_{1:t-1}) dl_j
 \end{aligned}$$

39

The Importance Weight

- Integrating over the pose of the observed landmark leads to

$$\begin{aligned}
 w^{[k]} &= \eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1}) \\
 &= \eta \int_{l_j} p(z_t | x_{1:t}^{[k]}, z_{1:t-1}, l_j) p(l_j | x_{1:t}^{[k]}, z_{1:t-1}) dl_j \\
 &= \eta \int_{l_j} p(z_t | x_t^{[k]}, l_j) p(l_j | x_{1:t-1}^{[k]}, z_{1:t-1}) dl_j
 \end{aligned}$$

40

The Importance Weight

- Integrating over the pose of the observed landmark leads to

$$\begin{aligned}
 w^{[k]} &= \eta p(z_t | x_{1:t}^{[k]}, z_{1:t-1}) \\
 &= \eta \int_{l_j} p(z_t | x_{1:t}^{[k]}, z_{1:t-1}, l_j) p(l_j | x_{1:t}^{[k]}, z_{1:t-1}) dl_j \\
 &= \eta \int_{l_j} \underbrace{p(z_t | x_t^{[k]}, l_j)}_{\mathcal{N}(z_t; \hat{z}^{[k]}, Q_t)} \underbrace{p(l_j | x_{1:t-1}^{[k]}, z_{1:t-1})}_{\mathcal{N}(l_j; \mu_{j,t-1}^{[k]}, \Sigma_{j,t-1}^{[k]})} dl_j
 \end{aligned}$$

41

The Importance Weight

- This leads to

$$w^{[k]} = \eta \int_{l_j} \underbrace{p(l_j | x_{1:t-1}^{[k]}, z_{1:t-1})}_{\mathcal{N}(l_j; \mu_{j,t-1}^{[k]}, \Sigma_{j,t-1}^{[k]})} \underbrace{p(z_t | x_t^{[k]}, l_j)}_{\mathcal{N}(z_t; \hat{z}^{[k]}, Q_t)} dl_j$$

$$Q = H \Sigma_{j,t-1}^{[k]} H^T + Q_t$$

↑
**measurement covariance
(pose uncertainty of l and measurement noise)**

42

The Importance Weight

- This leads to

$$w^{[k]} = \eta \int_{l_j} \underbrace{p(l_j | x_{1:t-1}^{[k]}, z_{1:t-1})}_{\mathcal{N}(l_j; \mu_{j,t-1}^{[k]}, \Sigma_{j,t-1}^{[k]})} \underbrace{p(z_t | x_t^{[k]}, l_j)}_{\mathcal{N}(z_t; \hat{z}^{[k]}, Q_t)} dl_j$$

$$Q = H \Sigma_{j,t-1}^{[k]} H^T + Q_t$$

$$w^{[k]} \simeq |2\pi Q|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]}) \right\}$$

43

FastSLAM 1.0 – Part 2

```

11:     else
12:          $\langle \mu_{j,t}^{[k]}, \Sigma_{j,t}^{[k]} \rangle = \text{EKF-Update}(\dots)$  // update landmark

13:          $w^{[k]} = |2\pi Q|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}^{[k]})^T Q^{-1} (z_t - \hat{z}^{[k]}) \right\}$ 

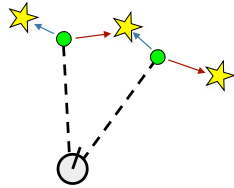
14:     endif
15:     for all unobserved features  $j'$  do
16:          $\langle \mu_{j',t}^{[k]}, \Sigma_{j',t}^{[k]} \rangle = \langle \mu_{j',t-1}^{[k]}, \Sigma_{j',t-1}^{[k]} \rangle$  // leave unchanged
17:     endfor
18: endfor

19:  $\mathcal{X}_t = \text{resample} \left( \left\langle x_t^{[k]}, \langle \mu_{1,t}^{[k]}, \Sigma_{1,t}^{[k]} \rangle, \dots, w^{[k]} \right\rangle_{k=1, \dots, N} \right)$ 
20: return  $\mathcal{X}_t$ 
    
```

44

Data Association Problem

- Which observation belongs to which landmark?

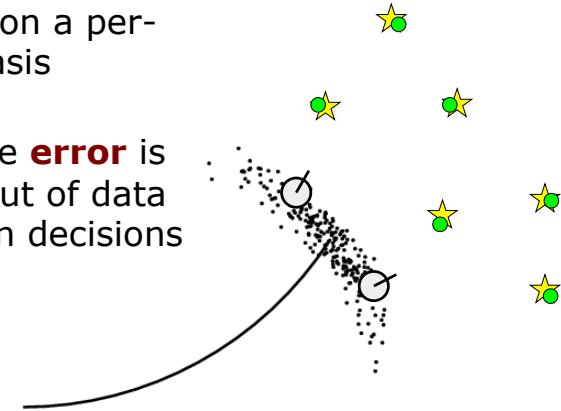


- More than one possible association
- Potential data associations depend on the pose of the robot**

45

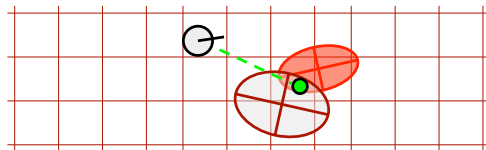
Particles Support for Multi-Hypotheses Data Association

- Decisions on a per-particle basis
- Robot pose **error** is factored out of data association decisions



46

Per-Particle Data Association

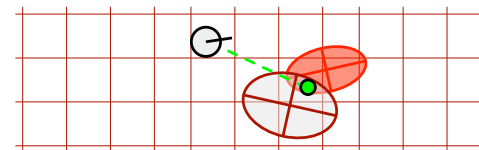


Was the observation generated by the **red** or by the **brown** landmark?

$$P(\text{observation}|\text{red}) = 0.3 \quad P(\text{observation}|\text{brown}) = 0.7$$

47

Per-Particle Data Association



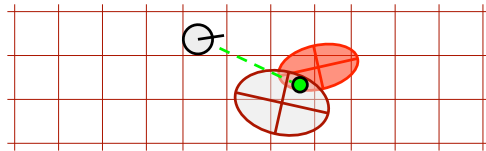
Was the observation generated by the **red** or by the **brown** landmark?

$$P(\text{observation}|\text{red}) = 0.3 \quad P(\text{observation}|\text{brown}) = 0.7$$

- Two options for per-particle data association
 - Pick the most probable match
 - Pick a random association weighted by the observation likelihoods
- If the probability for an assignment is too low, generate a new landmark

48

Per-Particle Data Association



Was the observation generated by the **red** or by the **brown** landmark?

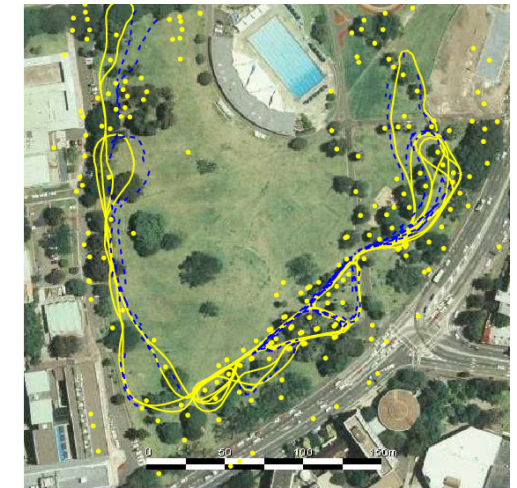
- Multi-modal belief
- Pose error is factored out of data association decisions
- **Simple but effective** data association
- Big **advantage of FastSLAM** over EKF

49

Results – Victoria Park

- 4 km traverse
- < 2.5 m RMS position error
- 100 particles

Blue = GPS
Yellow = FastSLAM



Courtesy: Mike Montemerlo 50

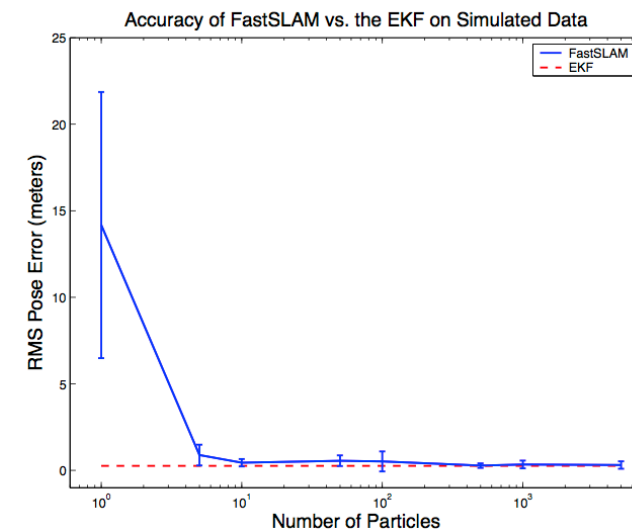
Results – Victoria Park (Video)



Courtesy: Mike Montemerlo

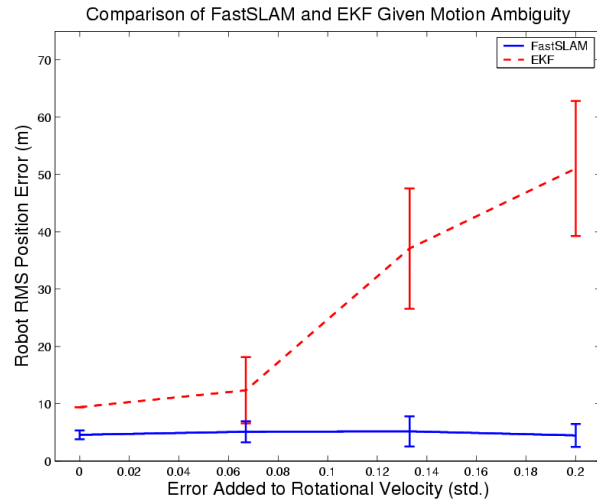
51

Results (Sample Size)



52

Results (Motion Uncertainty)



53

FastSLAM 1.0 Summary

- Use a particle filter to model the belief
- Factors the SLAM posterior into low-dimensional estimation problems
- Model only the robot's path by sampling
- Compute the landmarks given the path
- Per-particle data association
- No robot pose uncertainty in the per-particle data association

54

FastSLAM Complexity – Simple Implementation

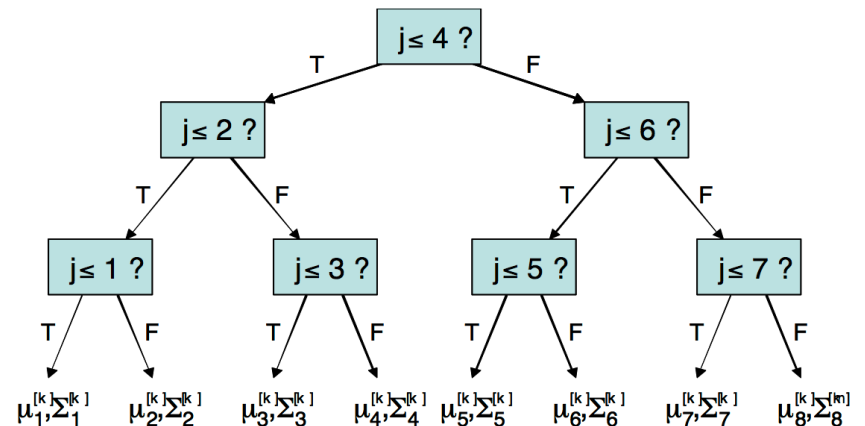
- Update robot particles based on the control $\mathcal{O}(N)$
- Incorporate an observation into the Kalman filters $\mathcal{O}(N)$
- Resample particle set $\mathcal{O}(NM)$

N = Number of particles
M = Number of map features

$\mathcal{O}(NM)$

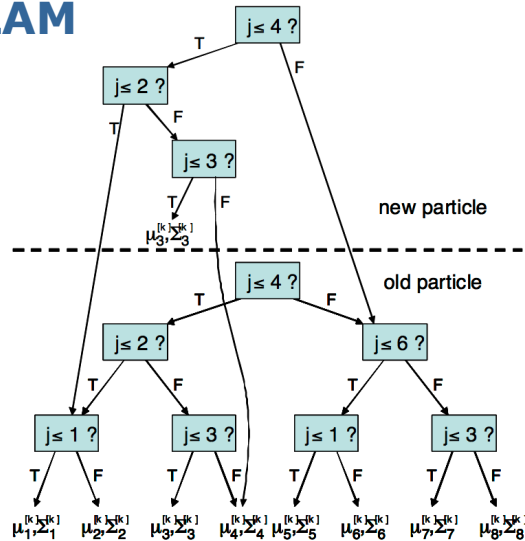
55

A Better Data Structure for FastSLAM



56

A Better Data Structure for FastSLAM



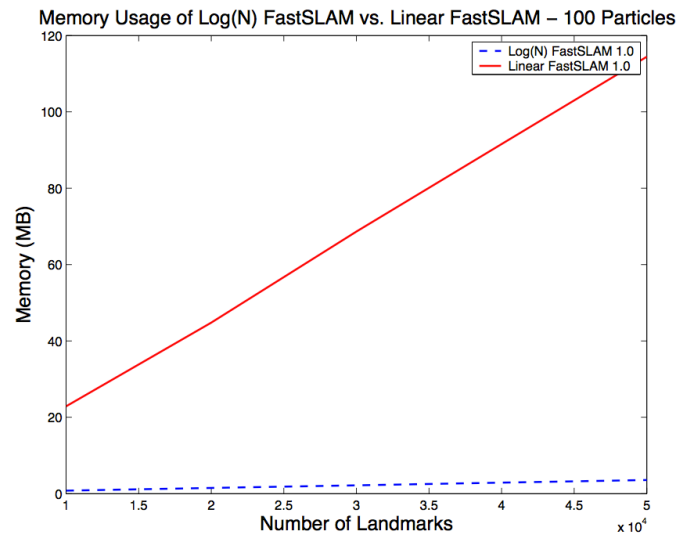
57

FastSLAM Complexity

- Update robot particles based on the control $\mathcal{O}(N)$
 - Incorporate an observation into the Kalman filters $\mathcal{O}(N \log M)$
 - Resample particle set $\mathcal{O}(N \log M)$
-
- N** = Number of particles
M = Number of map features
- $\mathcal{O}(N \log M)$

58

Memory Complexity



59

FastSLAM 1.0

- FastSLAM 1.0 uses the motion model as the proposal distribution

$$x_t^{[k]} \sim p(x_t | x_{t-1}^{[k]}, u_t)$$

- Is there a better distribution to sample from?**

[Montemerlo et al., 2002] 60

FastSLAM 1.0 to FastSLAM 2.0

- FastSLAM 1.0 uses the motion model as the proposal distribution

$$x_t^{[k]} \sim p(x_t | x_{t-1}^{[k]}, u_t)$$

- FastSLAM 2.0 **considers also the measurements during sampling**
- Especially useful if an accurate sensor is used (compared to the motion noise)

[Montemerlo et al., 2003] 61

FastSLAM 2.0 (Informally)

- FastSLAM 2.0 samples from

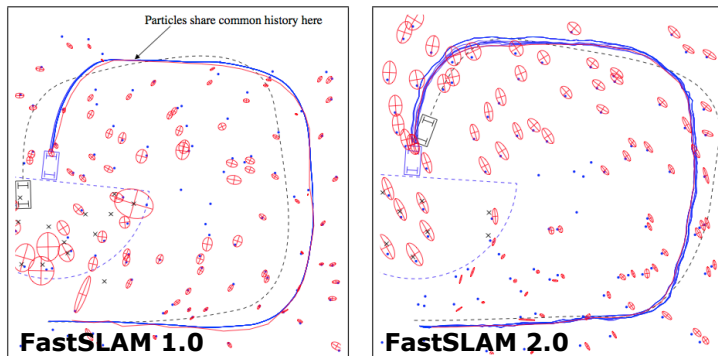
$$x_t^{[k]} \sim p(x_t | x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t})$$

- Results in a more peaked proposal distribution
- Less particles are required
- More robust and accurate
- But more complex...

[Montemerlo et al., 2003] 62

FastSLAM Problems

- How to determine the sample size?
- Particle deprivation, especially when closing (multiple) loops



63

FastSLAM Summary

- Particle filter-based SLAM
- Rao-Blackwellization: model the robot's path by sampling and compute the landmarks given the poses
- Allow for per-particle data association
- FastSLAM 1.0 and 2.0 differ in the proposal distribution
- Complexity $\mathcal{O}(N \log M)$

64

FastSLAM Results

- Scales well (1 million+ features)
- Robust to ambiguities in the data association
- Advantages compared to the classical EKF approach (especially with non-linearities)

65

Literature

FastSLAM

- Thrun et al.: "Probabilistic Robotics", Chapter 13.1-13.3 + 13.8 (see errata!)
- Montemerlo, Thrun, Kollar, Wegbreit: FastSLAM: A Factored Solution to the Simultaneous Localization and Mapping Problem, 2002
- Montemerlo and Thrun: Simultaneous Localization and Mapping with Unknown Data Association Using FastSLAM, 2003

66