Hierarchical Monte-Carlo Localization Balances Precision and Speed Vladimir Estivill-Castro Blair McKenzie



Australia

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### Outline

#### Localization

- Kalman filters
- Markov approach
- Monte Carlo methods
- Our method
- Details that are needed
- Experiment and Results
- Conclusion

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#### Localization

- Fundamental problem of mobile autonomous robots
- Use sensor information to determine the robot whereabouts



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#### Variants to localization

#### Self-localization

- Recognize where I am now on a previously described world
- Position tracking
  - Regularly monitoring position
- Kidnap problem
  - Recovering for being transported (uniformed)

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#### Methods

- The classical triangulation
  - Sensors must be very accurate
  - Enough landmarks
  - No ambiguity
- The modern methods
  - Kalman filters
  - Markov Models
  - Monte-Carlo Localization





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#### General framework



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### Kalman filter

- Very popular for motion tracking
- Models whereabouts as probability distribution
  - A multivariate Gaussian
  - The estimated current position has a probability
- Can be interpreted as an application of Bayes Theory
- Difficulty with kidnap problem or self-localization problem
  - Some variants improve upon this
- Difficulty with ambiguous settings

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#### Markov Models

- Allow for the representation of belief to be a piecewise linear function
- More flexible model of belief
  - And of sensor error and of motion modelling uncertainty
- Use Bayes rule to update belief
- Computational requirements are high

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#### Monte-Carlo Localization

- Represent belief as a very large sample of potential postures (positions)
  - Also known as particles or marbles
- Shown to be superior to Extended Kalman Filter and Markov models[Gutmann and Fox, 2002]
- Shown to be effective for SONY Aibo league (Ambiguity of localizing on lines) [Röfer and Jüngel,2004]

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#### More advantages Monte-Carlo Localization

- Belief does not need to be a parametric probabilistic model
  - Maintain ambiguous hypothesis
- Sensor (Noise) model can also very flexible
  - Several sensors (data fusion)
- Motion model can also be flexible
  - Robot skates, pushed, pick-ed up
- Simple to implement

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# Monte-Carlo localization working example

One dimensional example, with particles in  $\{0,1,\ldots,9\}$ 

A particle • has a weight attached to it

• Small weight

Large weight

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#### Initialization

Random particles in  $\{0, 1, \dots, 9\}$  with random weights





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### Apply an action

For as many as the total number of particles Draw a particle using the distribution and apply motion model to the particle



Move one square right

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### Apply an action

For as many as the total number of particles Draw a particle using the distribution and apply motion model to the particle

Move one square right

Motion model may include failure possibility (one in 4 moves does not happen)

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### Apply an action

For as many as the total number of particles Draw a particle using the distribution and apply motion model to the particle



Move one square right



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#### Read sensor information

For each particle,

modify weight as how likely is that such a sensor reading would have been resulted from that posture

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Suppose we read 4



#### Monte Carlo disadvantages

- Stochastic nature of algorithm implies number of particles can not be small
- Must model the possibility of a kidnap by randomly introducing new particles to the space
- Slow to converge if the sensors are too accurate
- Little theoretical foundation for some of its fixes

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### Hierarchical MCL

- Organize the k-dimensional space for a pose by a kd-tree[Bentley,1975].
  - Partition the space at each level by an alternating hyper-planes
- Place a Vanilla MCL at each node to determine the section of the space for the whereabouts of the robot

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kd-tree  $y_1$  $y_3$ • Illustration in 2D - First division with respect to x

- Second partition
   with respect to y
- Third partition with respect to x
- A region corresponds to a path in the tree

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 $x_0$ 

 $x_2$ 

# Two variants of Hierarchical MCL

- Full description
  - At each node a Vanilla MCL with particles that represent a complete pose descriptor
    - A vector  $x \rightarrow$
- Zone descriptor
  - At each node a Vanilla MCL with particles that are in the discrete universe {0,1}
    - "Go left –0; Go right 1."

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#### Intuition

- Less particles are necessary to determine which half of a region the robot is in
- Many times we just need more global information for decision making than very specific information
  - Which half of the field I am in can be answered by the root node

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# Two schemes for allocation of particles

- Let m be the number of particles you would use in Vanilla MCL
- Schema 1, place m<sub>0</sub>=m/(depth+1) at each node and the complexity of Hierarchical MCL is the equivalent
- Schema 2 place  $m_0 = m(1 1/2^{depth})$  and then  $m_i = 2m_{i+1}$  and the space requirements of Hierarchical MCL are equivalent to Vanilla MCL
- (with equivalent time complexity)

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# Important implementation aspects

- No migration of particles to siblings
- Particles in a node represent positions outside the region covered by the node
- Incorporation of high precision sensors and low precision sensors
  - Conversion of high precision sensors to virtual low resolution sensors
- Some percentage of particles are always random
- Conditional approach to the importance step

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# No migration of particles to siblings

- A particle at a node receives the Motion Model modification
- Particle does not shift to sibling





Particles in a node represent positions outside the region covered by the node

- Locally, this represents the robot is not at this node
- With in ε so that the Motion Model can place the particle if the robot enter the region of the node again
- Upper levels direct the belief



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### Incorporation of low precision sensors

- A sensor of low accuracy does not modify nodes deep in the tree
  - Can be skipped





### Incorporation of high precision

#### sensors

- A sensor with high accuracy is made a virtual low resolution sensor on shallow nodes
  - Otherwise particles in one half are essentially modified by stochastic noise
    - The only hope is the particles included for the kidnap problem





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### Some percentage of particles are always random

- At every node,
  - we take 90% of the particles drawn from the current representation of the probability distribution
  - We take 10% of the particles as random poses
- Protection for stochastic noise and kidnap problem

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### Conditional approach to the importance step

Once the iteration
 loop is performed at
 the loop, the
 children is chosen to
 go down the tree and
 perform the iteration
 loop



After the motion goes left



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#### Experiments Self-localization problem 140 Vanilla MCL /36 Particles / Low Precision Sensors 120 Vanilla MCL /16 Particles / Low Precision Sensors 100 Hybrid MCL /6-uniform Particles / Low Precision Sensors 80 Vanilla MCL /36 Particles / High Precision Sensors Hybrid MCL /36-root and half in child particles 60 /Low Precision Sensors 20 100 200 300 400 500 600 700 800 900 griffithuniversity

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#### Experiments



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#### Discussion

- The approach called kd-trees [Guttmann and Fox, 2002] and [Thrun et al, 2001] is truly a kernel density tree approach to represent piece-wise linear distributions
  - Not a mechanism to structure particles efficiently
- The improvements to Markov Localization (precomputation of sensor model and selective update)[Fox et al 1991] demand high memory requirements
  - Closest work is Octrees approach [Burgard et al, 1998] but dynamically upgrading the tree is not trivial
  - Work is still proportional to nodes in the tree
    - Our work is proportional to path to the leaf in the tree
- Fox,2003] discusses managing particles efficiently
  - Our two schemes for particle allocation handle this

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#### Conclusion

- Hierarchical MCL allows incorporation of sensors of different precision at the right level of information content.
- Method is computationally competitive with Vanilla MCL and faster to answer global / regional queries

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#### THANK YOU

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