A Exploration of Robust Kalman Filtering for Vehicle Localization

Fatim Majumder

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Department of Mathematics and Computer Science

Introduction

Advancements in Autonomous Vehicles and Intelligent Transportation

1. **Key Technologies in Autonomous Navigation**:
    - *GPS*: Critical for global positioning and route planning.
    - *LiDAR*: Essential for 3D environmental mapping.
    - *Computer Vision*: Crucial for detecting objects and obstacles.
2. **Significance of Accurate Localization**:
    - Facilitates safe navigation, particularly in urban and complex traffic environments.
    - Improves adaptability to dynamic traffic and diverse weather conditions.
3. **Traffic Management and Safety**:
    - Utilizes real-time data to mitigate congestion and enhance road safety.
4. **Ongoing Technological Evolution**:
    - Continual development to meet evolving safety and efficiency needs.

Objectives in Enhancing Vehicle Localization

- **Primary Goal:**
  - Focus on substantially improving vehicle localization accuracy by integrating and analyzing multi-sensor data, particularly in challenging environments.
- **Modeling Vehicle Dynamics:**
  - Developing a detailed model of vehicle motion as a discrete-time linear system, considering various dynamic factors.
- **Evaluating Standard Kalman Filter:**
  - Analyzing the effectiveness of the standard Kalman filter in typical scenarios with Gaussian noise.
- **Exploring Robust Kalman Filter Techniques:**
  - Investigating enhanced Kalman filtering methods for improved accuracy in environments with non-standard noise patterns.

Kalman Filters in the Context of Optimization

Fundamentals of Kalman Filtering

Kalman filters serve as optimal recursive estimators in **discrete-time linear dynamic systems**, uniquely capable of handling noisy sensor data. Their efficacy is grounded in sophisticated covariance analysis for refining state estimates.

- **Effectiveness in Gaussian Noise:**
  - The filter excels in minimizing mean square error under Gaussian noise, making it ideal for applications like vehicular navigation and aerospace tracking.
- **Two-Step State Prediction Process:**
  - It alternates between predicting future states based on current estimates and adjusting these predictions using new data, ensuring accurate state estimation in dynamic scenarios.

Covariance and Diagonalization in Kalman Filtering

Covariance's Critical Role: Covariance quantifies the degree of variation between two variables, essential for estimating uncertainty:

$$\text{cov}(x_1, x_2) = E[(x_1 - \bar{x}_1)(x_2 - \bar{x}_2)]$$

Diagonalization and Its Implications:

- **Eigenvector Alignment and Error Analysis:**
    - Aligning covariance matrix eigenvectors with error ellipse axes enables clear error interpretation, vital in error source identification.
- **Uncertainty Isolation:**
    - Diagonalization isolates uncertainty components, simplifying the estimation process in complex systems.

Discrete-Time System Dynamics and Kalman Filters

- **State Vector Significance:**
  - The state vector, regularly updated to reflect the system's current state, is central to the filter's function.
- **Predictive and Corrective Cycles:**
  1. **Prediction Phase:** Involves forecasting future states and error covariance.
  2. **Correction Phase:** Refines these forecasts using new observational data.
- **Iterative Precision Enhancement:**
  - This cyclical approach ensures continual error covariance reduction, enhancing overall precision.

Least-Squares Optimization in Kalman Filters

Optimization Framework:

$$\begin{array}{ll} \text{minimize} & \sum_{t=0}^{N-1} \left(\|w_t\|_2^2 + \tau \|v_t\|_2^2 \right) \\ \text{subject to} & x_{t+1} = Ax_t + Bw_t, \quad t = 0, \ldots, N-1 \\ & y_t = Cx_t + v_t, \quad t = 0, \ldots, N-1, \end{array}$$

Key Variables and Their Roles:

- Process noise (w_t), measurement noise (v_t), state vector (x_t), measured output (y_t), and system matrices (A, B, C).
- τ balances process and measurement noise effects.

Challenges in Traditional Kalman Filtering

- **Assumptions and Real-World Deviations:**
  - The filter's assumption of Gaussian noise can limit its applicability in dynamic environments with non-Gaussian noise distributions.
- **Outlier Sensitivity:**
  - Sensitivity to outliers, resulting from the quadratic nature of its cost function, can lead to inaccurate state estimations in scenarios with anomalous measurements.
- **Need for Robust Alternatives:**
  - These limitations highlight the necessity for robust Kalman filtering variants better suited to handle outlier scenarios.

Introduction to Robust Kalman Filters

Optimization with the Huber Function:

$$\begin{aligned} \text{minimize} \quad & \sum_{t=0}^{N-1} \left(\|w_t\|_2^2 + \tau \phi_\rho(v_t) \right) \\ \text{subject to} \quad & x_{t+1} = Ax_t + Bw_t, \quad t = 0, \ldots, N-1 \\ & y_t = Cx_t + v_t, \quad t = 0, \ldots, N-1, \end{aligned}$$

Definition of the Huber Function:

- The Huber function ϕ_ρ is defined as:

$$\phi_\rho(v) = \begin{cases} \frac{1}{2}v^2 & \text{for } |v| \leq \rho \\ \rho(|v| - \frac{1}{2}\rho) & \text{otherwise} \end{cases}$$

- It applies a quadratic penalty for errors within a threshold ρ and a linear penalty beyond this threshold. This dual penalty approach significantly reduces the influence of large outliers.

Vehicle Tracking

State Model in Vehicle Tracking Applications

State Vector Representation: In vehicle tracking, the state of a vehicle at time t is represented by a vector x_t in $\mathbb{R}^4$, designed to encapsulate the critical aspects of vehicle motion in a 2-D space.

Components of the State Vector:

- *Position*: The first two components ($x_t[1]$, $x_t[2]$) represent the vehicle's position in x and y coordinates.
- *Velocity*: The last two components ($x_t[3]$, $x_t[4]$) indicate the vehicle's velocity along the x and y axes.

Dynamics of Vehicle Motion:

- The state vector x_t offers a comprehensive snapshot of the vehicle's current motion status, crucial for effective tracking and predictive analysis. The evolution of this state over time is governed by specific matrices within the tracking model.

Vehicle Dynamics and Influence Matrices

- **State Transition Model** A**:**

$$A = \begin{bmatrix} 1 & 0 & \left(1 - \frac{\gamma}{2}\Delta t\right)\Delta t & 0 \\ 0 & 1 & 0 & \left(1 - \frac{\gamma}{2}\Delta t\right)\Delta t \\ 0 & 0 & 1 - \gamma\Delta t & 0 \\ 0 & 0 & 0 & 1 - \gamma\Delta t \end{bmatrix},$$

- **External Forces/Control Inputs Model** B**:**

$$B = \begin{bmatrix} \frac{1}{2}\Delta t^2 & 0 \\ 0 & \frac{1}{2}\Delta t^2 \\ \Delta t & 0 \\ 0 & \Delta t \end{bmatrix},$$

- **Observable State Components Extractor** C**:**

$$C = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix},$$

- γ: Damping coefficient, influences the decay of velocity over

1D Model Dynamics in Vehicle Tracking

One-Dimensional Model Equations: To develop a fundamental understanding of vehicle tracking, consider a simplified one-dimensional model:

$$x_{t+1} = x_t + \left(1 - \frac{\gamma \Delta t}{2}\right) v_t \Delta t + \frac{1}{2} w_t \Delta t^2,$$

$$v_{t+1} = (1 - \gamma \Delta t)\, v_t + w_t \Delta t.$$

- **Velocity and Damping Effects:**
  - The expression $(1 - \gamma \Delta t)\, v_t$ in the velocity update reflects how the vehicle's speed is affected by damping, a factor simulating resistive forces like air friction or mechanical losses.
- **Influence of External Forces:**
  - The terms $\frac{1}{2} w_t \Delta t^2$ and $w_t \Delta t$ in position and velocity equations, respectively, represent the impact of external forces or acceleration, capturing how the vehicle responds to driving inputs or environmental influences.

Simulation Overview: Vehicle Tracking

- Time Frame: The simulation runs over $N = 1000$ time steps, spanning from 0 to $T = 50$ units, with a consistently fixed time step Δt.

- State Matrix A: Configured for two-dimensional motion, integrating a damping coefficient $\gamma = 0.05$ to model forces.
- Control Matrix B: Translates input forces into state changes, reflecting the vehicle's response to external influences.
- Observation Matrix C: Designed to extract positional data from the state matrix, representing the measurements obtained from sensors.

- Random Inputs: Generates random forces (w_t) and measurement noises (v_t). Approximately 20% of the measurement noises are replaced with outliers to mimic real-world data imperfections and sensor errors.

Simulated vehicle's state and input forces over time

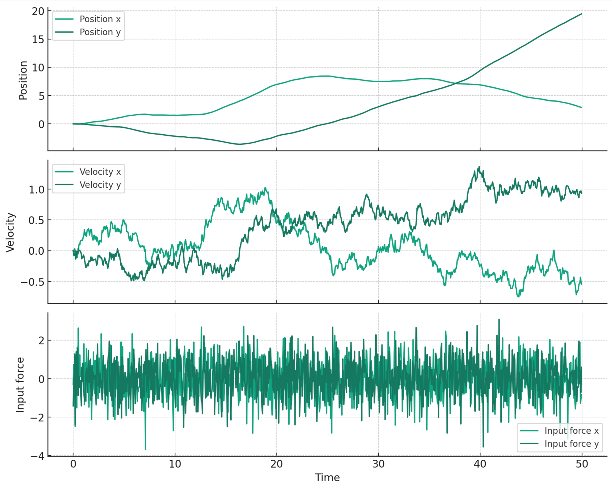

Figure 1: Visualization of the simulated vehicle's state and input forces over time.

Simulated vehicle's trajectory and observations

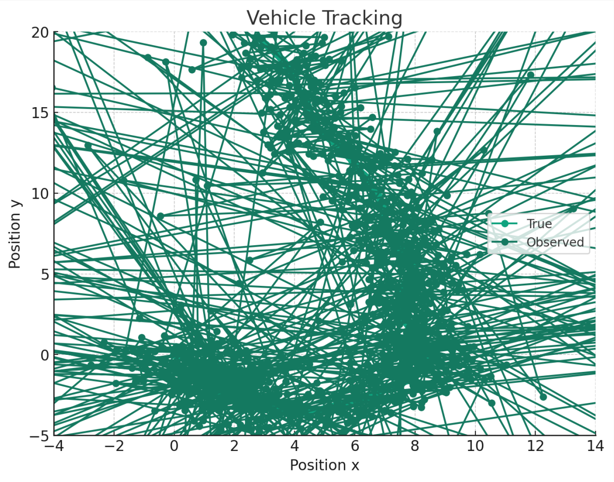

Figure 2: Plot of the simulated vehicle's trajectory and noisy observations.

Standard v.s Robust Kalman Filter

Implementation of Standard Kalman Filter

Implementation Framework:

- Utilized the convex optimization library CVXPY for implementing the standard Kalman filter, focusing on a data-driven approach in the context of vehicle tracking.

Parameter Settings:

- Damping Coefficient (γ): Set at 0.05 to simulate resistive forces like air friction.
- Tuning Parameter (τ): Configured at 0.08 to balance the impact of process noise against measurement noise.

Optimization Objective:

- Formulated to minimize the cumulative impact of squared process noise (w) and scaled squared measurement noise (v), aiming to reduce the total estimation error.

Kalman filtering recovery - Vehicle Trajectory Estimation

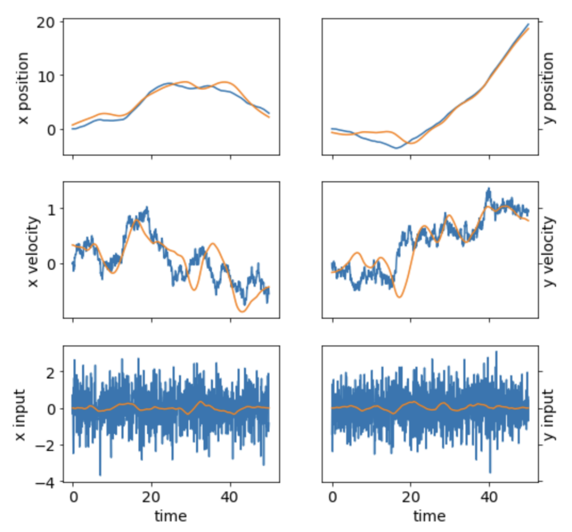

Figure 3: Kalman filter recovery of vehicle trajectory, iteration 1.

Kalman filtering recovery - Convergence Visualization

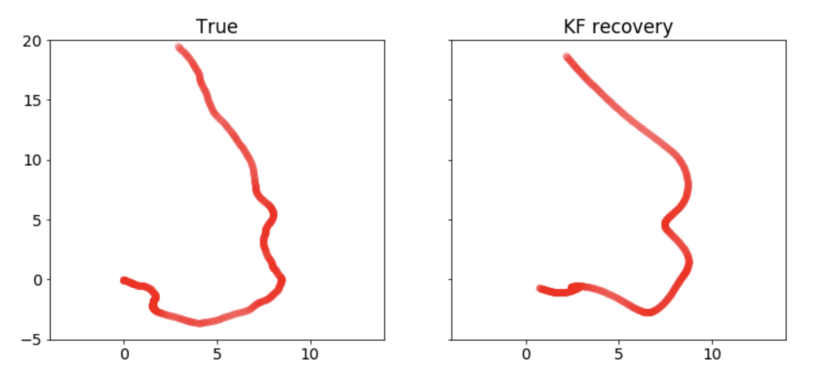

Figure 4: Visualization of Kalman filter convergence over iterations.

Refining Vehicle Tracking: Development of Robust Kalman Filter

Implementation Basis:

- The robust Kalman filter is implemented using the CVXPY library, specifically adapted to tackle the challenges of outliers in measurement data.

Incorporating the Huber Function:

- A significant modification is the integration of the Huber function into the objective function. This function applies a mixed quadratic-linear penalty on measurement noise (v), effectively reducing the influence of outliers.
- The robust filter utilizes parameters $\tau = 2$ and $\rho = 2$, which are key in the Huber function. These parameters are crucial in achieving an optimal balance between sensitivity to regular noise and resilience against outliers.

Robust Kalman filtering recovery - Initial Iteration

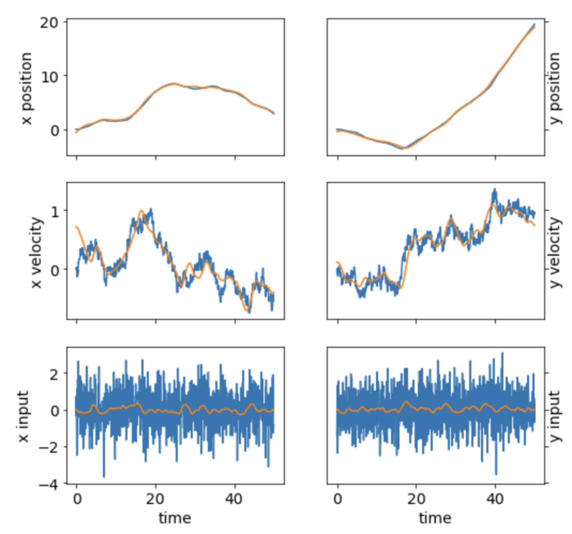

Figure 5: Initial iteration of robust Kalman filter recovery process.

Robust Kalman filtering recovery - Final Iteration

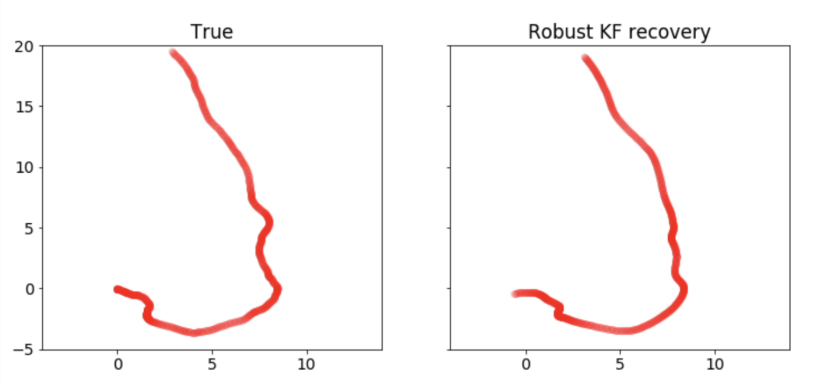

Figure 6: Final iteration of robust Kalman filter recovery, demonstrating convergence.

Robust Kalman Filter Performance

Overall Performance in Outlier Mitigation:

- The robust Kalman filter demonstrates a significant capability to mitigate the effects of outliers in measurement data, showcasing its enhanced accuracy and reliability in such scenarios.

Reliability in Adverse Conditions:

- The robust filter's consistent ability to maintain accurate state estimates, even in the face of substantial measurement noise, is underscored. This aspect underlines its potential for practical applications, especially in environments where data quality can be compromised.

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