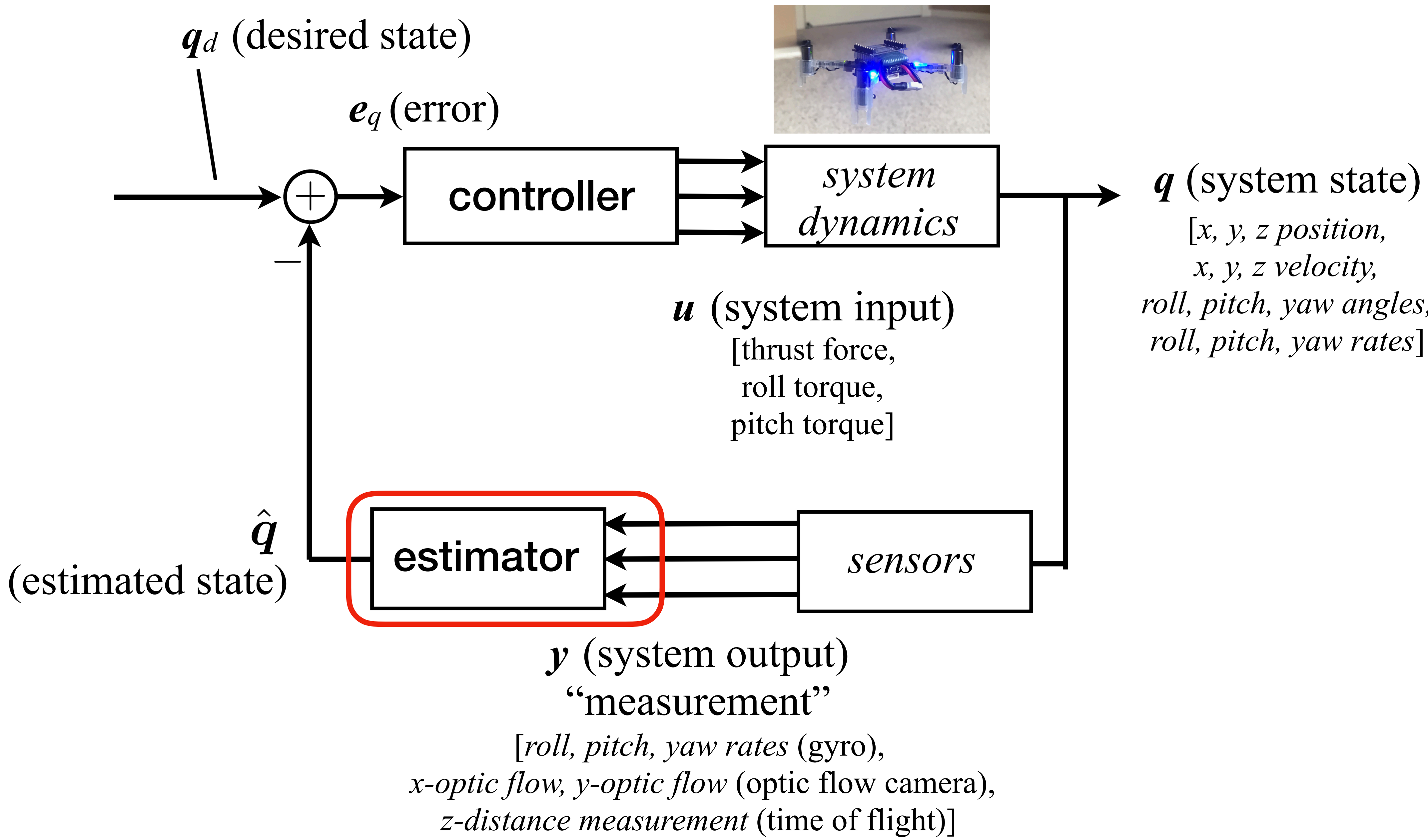
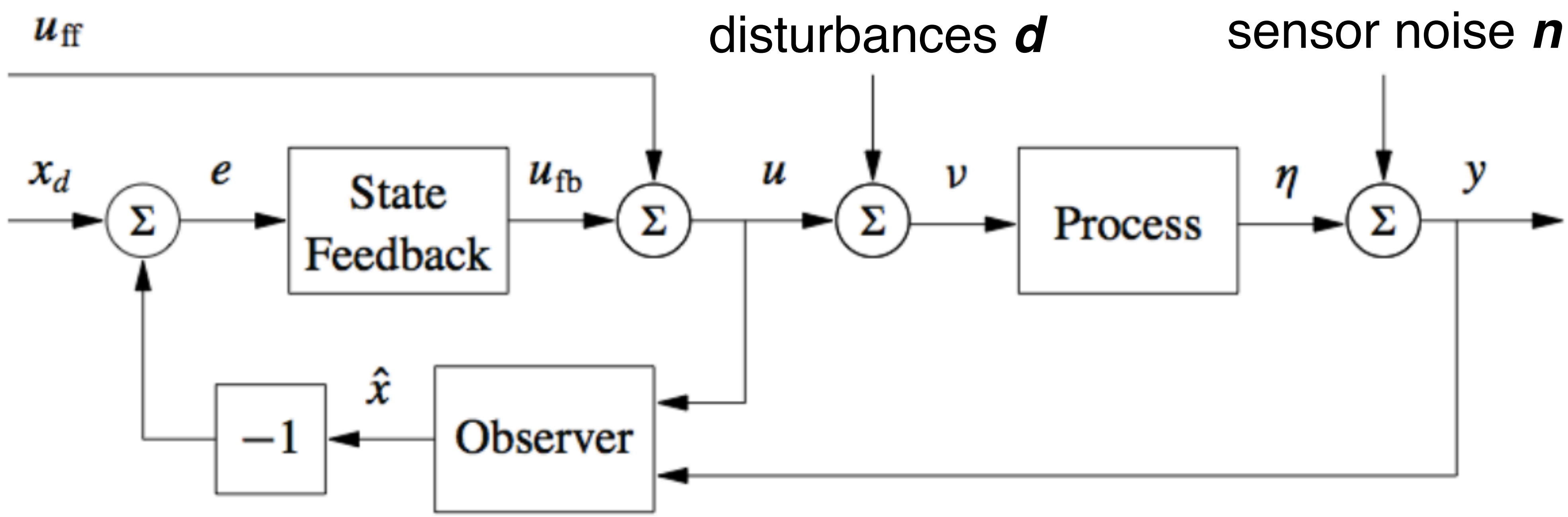
the control task



- estimator must reconstruct state vector from limited sensor information (number of sensors is typically < number of states)
- *separation principle* states that controller and estimator can be designed independently

State estimation for control



Problem Setup

- Given a dynamical system with noise and uncertainty, estimate the state

$$\begin{aligned} \dot{\boldsymbol{x}} &= A\boldsymbol{x} + B\boldsymbol{u} + G\boldsymbol{d} \\ \boldsymbol{y} &= C\boldsymbol{x} + \boldsymbol{n} \end{aligned} \longrightarrow \begin{aligned} &\dot{\widehat{x}} = \alpha(\widehat{x}, y, u) \\ &\lim_{t\to\infty} E(x - \widehat{x}) = 0 \end{aligned}$$

estimator

expected value

- $\widehat{x}$ is called the *estimate* of x

Remarks

- Several sources of uncertainty: noise, disturbances, process, initial condition
- Uncertainties are unknown, except through their effect on measured output
- First question: when is this even *possible?*

Observability

Defn A dynamical system of the form

$$\dot{x} = f(x, u)$$
$$y = h(x, u)$$

is *observable* if for any $T > 0$ it is possible to determine the state of the system $x(T)$ through measurements of $y(t)$ and $u(t)$ on the interval $[0,T]$

Remarks

- Observability must respect *causality*: only get to look at past measurements
- We have ignored noise, disturbances for now ⇒ estimate exact state
- Intuitive way to check observability:

$$\dot{x} = Ax + Bu \qquad y = Cx$$

$$\begin{aligned} y &= \underline{Cx} \\ \dot{y} &= C\dot{x} = \underline{CAx} + CBu \\ \ddot{y} &= \underline{CA^2x} + CABu + CB\dot{u} \\ &\vdots \end{aligned}$$

$$W_o = \begin{bmatrix} C \\ CA \\ CA^2 \\ \vdots \\ CA^{n-1} \end{bmatrix}$$

Thm A linear system is observable if and only if the observability matrix W_o is full rank

State estimation: observer

Given that a system is observable, how do we actually estimate the state?

- Key insight: if current estimate is correct, follow the dynamics of the system

$$\dot{x} = Ax + Bu \qquad \dot{\hat{x}} = \underbrace{A\hat{x} + Bu}_{} + L(y - C\hat{x})$$
$$y = Cx$$

correction (based on output error)

prediction (copy of dynamics)

- Modify the dynamics to correct for error based on a linear feedback term
- L is the *observer gain matrix*; determines how to adjust the state due to error
- Look at the error dynamics for $\tilde{x} = x - \hat{x}$ to determine how to choose L:

$$\dot{\tilde{x}} = \dot{x} - \dot{\hat{x}} = Ax + Bu - (A\hat{x} + Bu + LC(x - \hat{x})) = (A - LC)\tilde{x}$$

Thm If the pair (A, C) is observable (associated W_o is full rank), then we can place the eigenvalues of $A\text{-}LC$ arbitrarily through appropriate choice of L.

How to choose gain *L*?

- "Kalman Filter" formulation: given system

$$\begin{aligned} \dot{\boldsymbol{q}} &= A\boldsymbol{q} + B\boldsymbol{u} + G\boldsymbol{d} \\ \boldsymbol{y} &= C\boldsymbol{q} + \boldsymbol{n} \end{aligned}$$

where ***d*** is process noise ("disturbance"), ***n*** is sensor noise.

d and ***n*** are zero-mean white Gaussian noise (eg for scalar *d*, $p(d) = \frac{1}{\sqrt{2\pi\sigma_d^2}} e^{-\frac{1}{2}\left(\frac{d}{\sigma_d}\right)^2}$)

and $E\{\boldsymbol{d}\boldsymbol{d}^T\} = Q_N = Q_N^T \geq 0 \quad E\{\boldsymbol{n}\boldsymbol{n}^T\} = R_N = R_N^T > 0$

- if noise is "stationary" (not changing with time) then the Kalman gain *L* minimizes expected squared error of the state estimate

$$\hat{\boldsymbol{q}} = A\hat{\boldsymbol{q}} + B\boldsymbol{u} + L(\boldsymbol{y} - C\hat{\boldsymbol{q}})$$

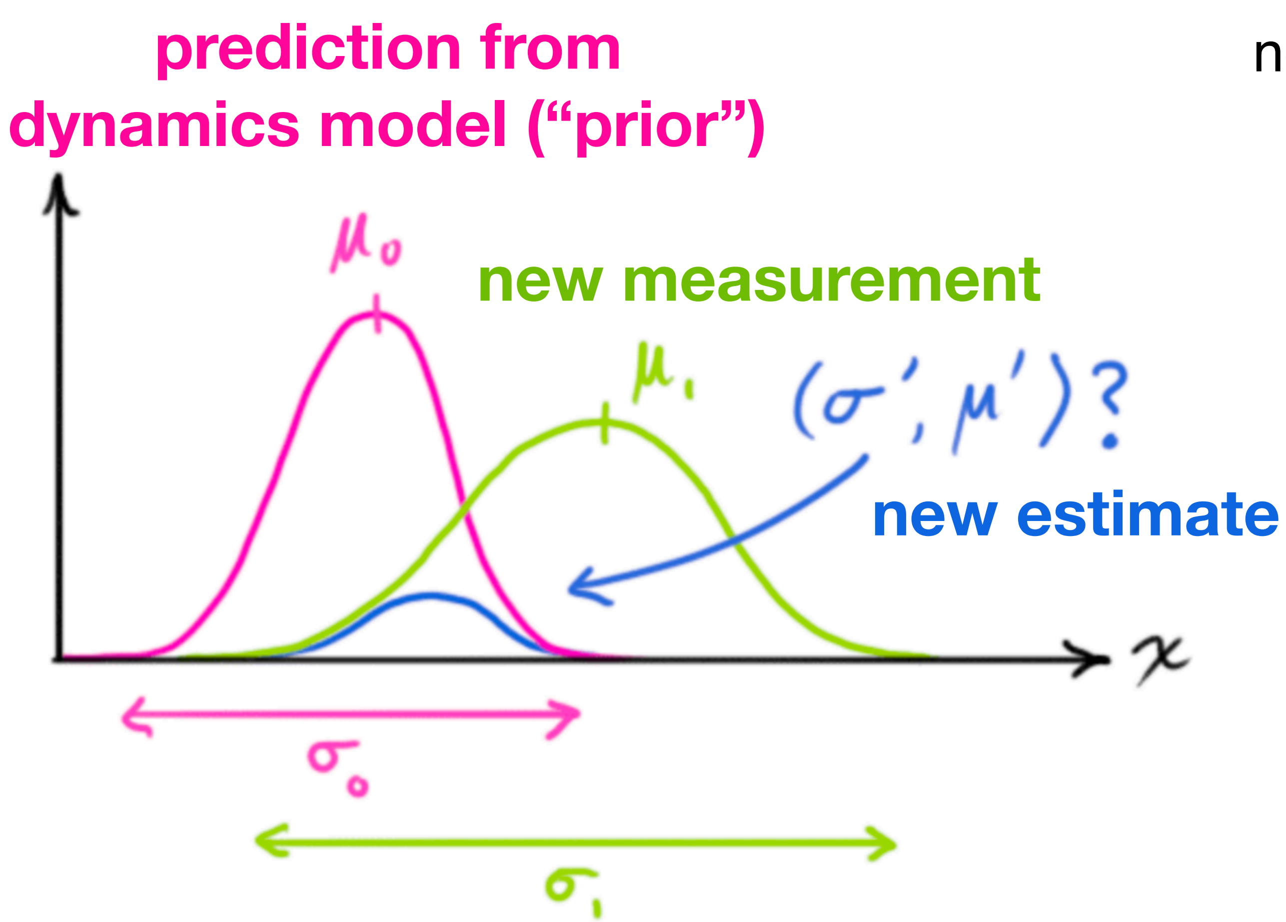
Remarks

- *L* is *also* the solution to an algebraic Riccati equation
  - use `lqe(A,B,G,QN,RN)` or MATLAB `lqe(A,B,Q,R)`
- Can choose other *L*'s, but Kalman *L* minimizes error noise

intuition

- Kalman Filter combines information from dynamics prediction with information sensor measurements using a “bayesian update”
  - multiply the probability density function (PDF) of the state estimate by the PDF of the new measurement

1D case



Bayesian inference:
new PDF = prior PDF * measurement PDF

$$\mu' = \mu_0 + \frac{\sigma_0^2(\mu_1 - \mu_0)}{\sigma_0^2 + \sigma_1^2}$$

$$\sigma'^2 = \sigma_0^2 - \frac{\sigma_0^4}{\sigma_0^2 + \sigma_1^2}$$

(KF does this for *n* dimensions)

remarks

- matrices Q_N and R_N are usually diagonal, meaning noise is not correlated
- sensor noise matrix R_N can come from datasheet or can be estimated:

$$R_N = \begin{bmatrix} \sigma_{n1}^2 & 0 & \cdots \\ 0 & \sigma_{n2}^2 & \\ \vdots & & \ddots \end{bmatrix} \quad \sigma_n = \sqrt{\frac{1}{N-1}\Sigma_i (y_i - y_{i,m})^2}$$

$y_{i,m}$ is sensor's measurement
y_i is ground truth measurement

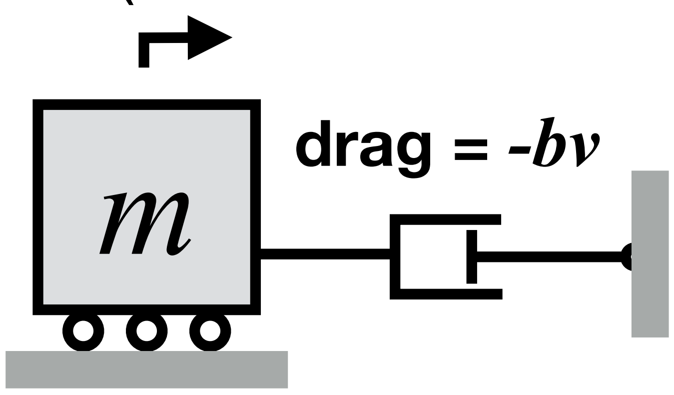
= `numpy.linalg.std(`$y_m - y$`)` if y's are arrays of data

- disturbance noise Q_N is harder to measure. Perspective: is tuning knob
  - large disturbance $Q_N \Rightarrow$ trust sensors more than prediction $\Rightarrow$ large L
  - small disturbance $Q_N \Rightarrow$ trust prediction more than sensors $\Rightarrow$ small L
- linear KF requires very little computation, just a few matrix multiply operations
  - rose to prominence on the Moon Lander in the 1960's (!)
- important variants:
  - sensors that do not update at equal intervals: use "information form" that separates prediction from correction step, using different L for each sensor
  - for nonlinear system, use extended KF ("EKF") (see Murray, Optimization-Based Control) or unscented KF ("UKF") (more computation needed)
    - crazyflie uses an extended KF to enable more aggressive maneuvers (Greif2017 on course website)

Example: me586_example_kalman_estimator.ipynb

A) Kalman Filter to estimate velocity from this dynamical system:

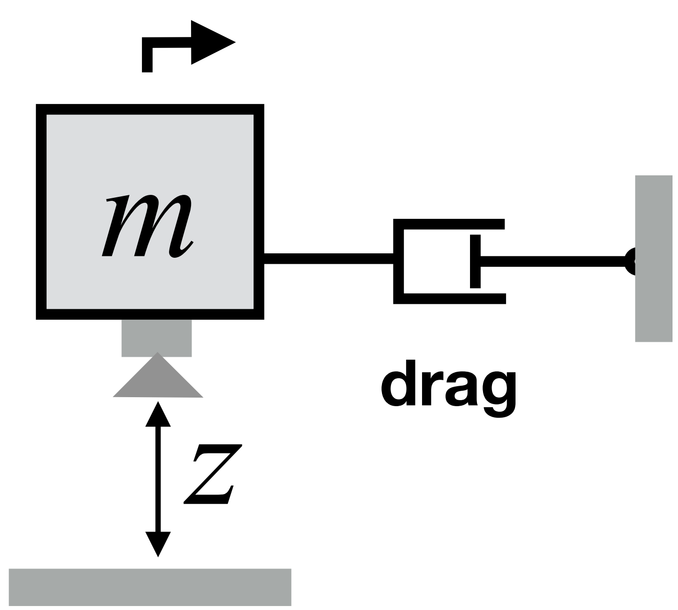
$v_m = v + n$ (vel measurement = true value + noise)



B) Vary tuning knob Q_N (magnitude of disturbance noise)

C) helicopter-based optic flow (must linearize at desired height $z=z_d$)

$$v_m = \Omega_m z + n$$



compared to a low-pass filter, the Kalman Filter:

- can estimate “hidden” but observable states
- can perform sensor fusion between different sensors at different update rates
- can accommodate effect of known inputs
- reduces estimate lag time, if the quantity you are interested in behaves as a dynamical system
- minimizes expected squared estimate error
- but needs a model of dynamics

well-suited to a dynamical system such as an aircraft with a good model (eg N-E equations) and states that are not directly measured by sensors (e.g. orientation)

The separation principle

Feedback the estimated state: $u = -K\hat{x} + k_r r$

driving the output *y* to the value *r* is another way to do trajectory tracking

- **Analysis:** Again, let $\tilde{x} = x - \hat{x}$ denote the error in the state estimate. The dynamics of the controlled system under this feedback are:

$$\dot{x} = Ax + Bu = Ax - BK\hat{x} - Bk_r r = Ax - BK(x - \tilde{x}) + Bk_r r$$

$$= (A - BK)x + BK\tilde{x} + Bk_r r$$

  - Introduce a new *augmented* state: $q = [x \quad \tilde{x}]^T$. The dynamics of the system defined by this state is:

$$\begin{bmatrix} \dot{x} \\ \dot{\tilde{x}} \end{bmatrix} = \begin{bmatrix} (A - BK) & BK \\ 0 & (A - LC) \end{bmatrix} \begin{bmatrix} x \\ \tilde{x} \end{bmatrix} + \begin{bmatrix} Bk_r \\ 0 \end{bmatrix} r \equiv Mq + B_M r$$

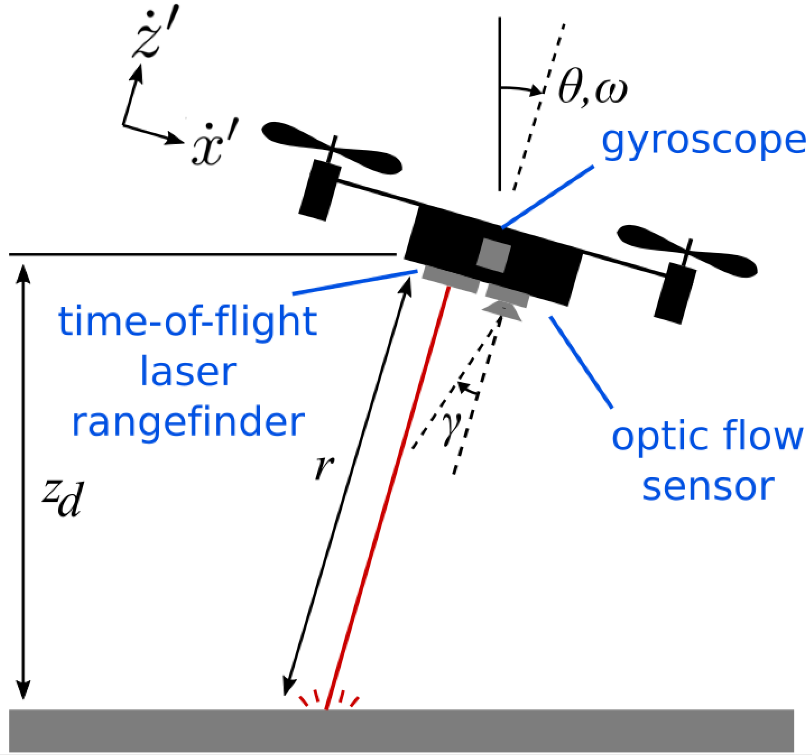
  The characteristic polynomial of M is:

$$\lambda_M(s) = \det(sI - A + BK)\det(sI - A + LC)$$

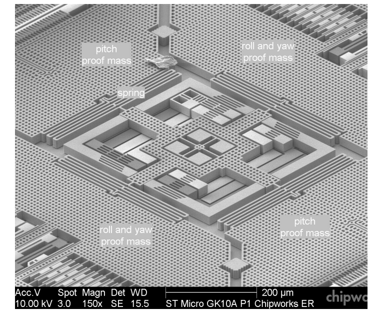
- If the system is *observable* and *reachable*, then the poles of $(A - BK)$ and $(A - LC)$ can be set *arbitrarily* and *independently*

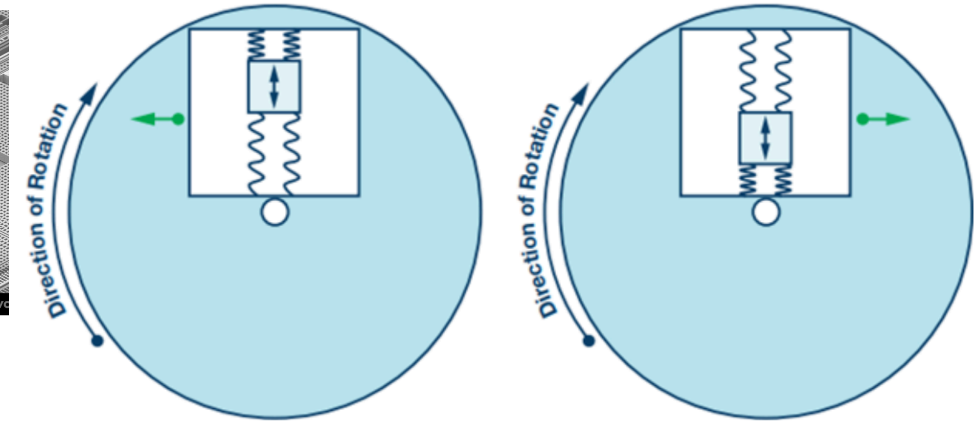
- If *K* is an LQR controller and *L* is a Kalman Filter, then is a “Linear Quadratic Gaussian” (LQG) controller

sensors



Gyroscope: Bosch BMI088

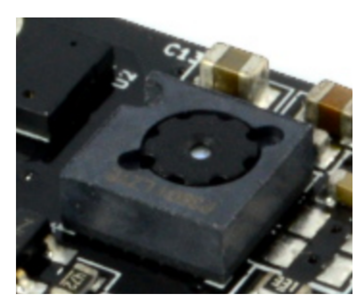




principle: sense coriolis forces using a rotating, vibrating proof mass

$$\omega_m = \omega + n_g$$

Optic flow sensor: Pixart PMW3901

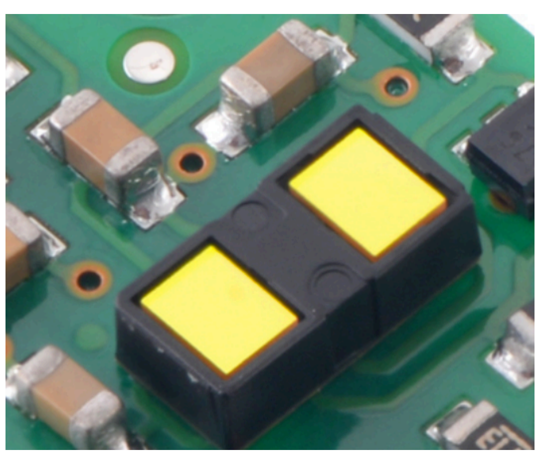


principle: measure speed of motion of visual scenery directly below to estimate lateral velocity

$$\Omega_m = \Omega + n_o = -\omega + \frac{1}{r}(\dot{x}' \cos\gamma - \dot{z}' \sin\gamma) + n_o$$

(derive on board)

Time-of-flight laser rangefinder: ST VL53L1



principle: measure time taken for laser light to reflect

model for sensor: $r_m = r + n_t$ ← **noise**

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