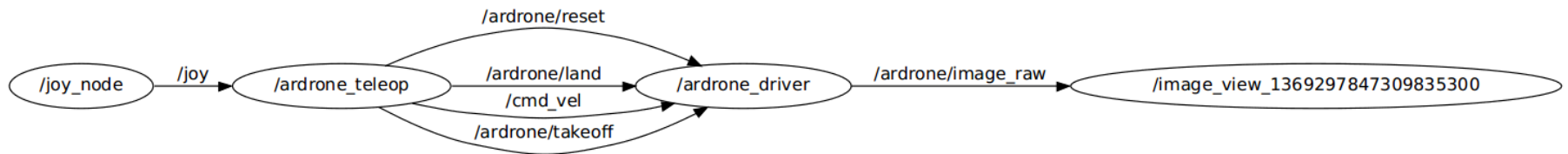


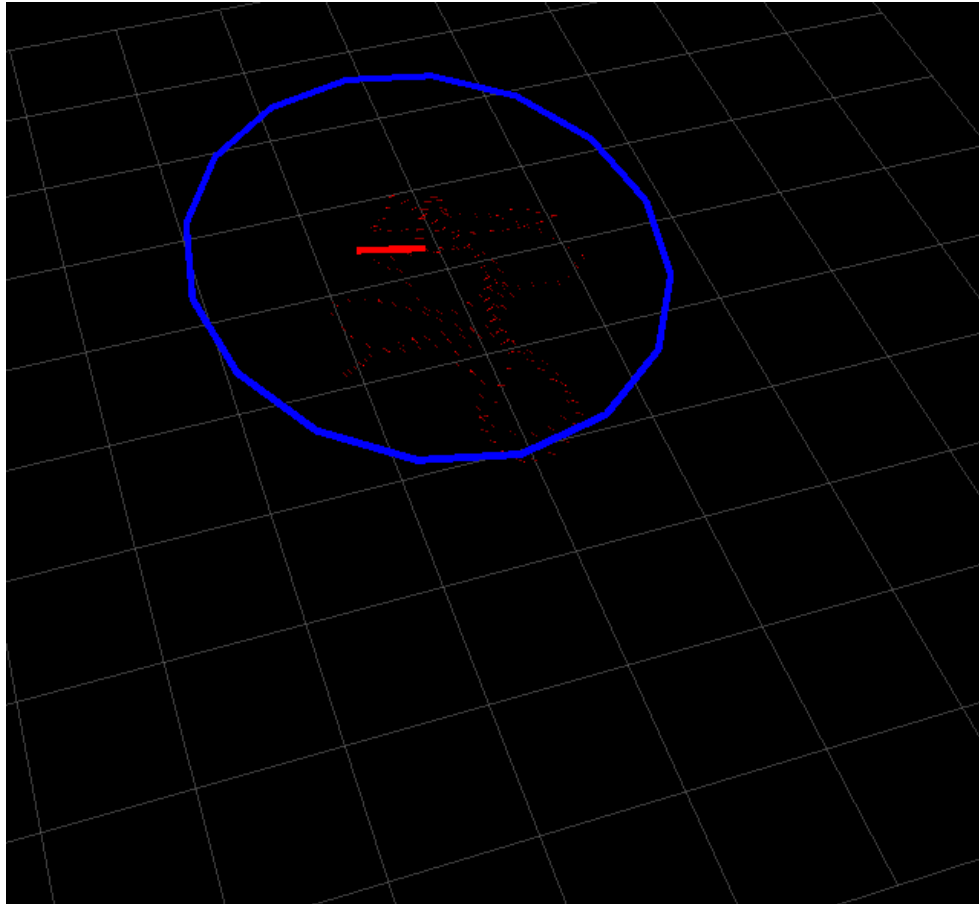
# VisNav Exercise 02: Solution

Dr. Jürgen Sturm  
Jakob Engel    Christian Kerl

# Exercise 1: Manual Flight

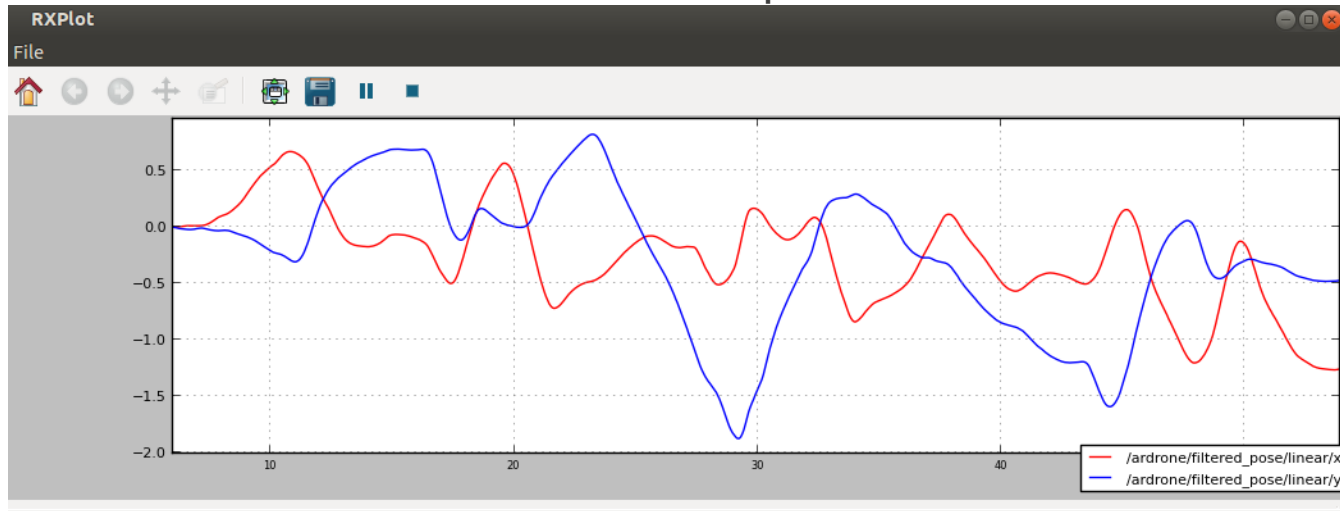


# Exercise 2: EKF

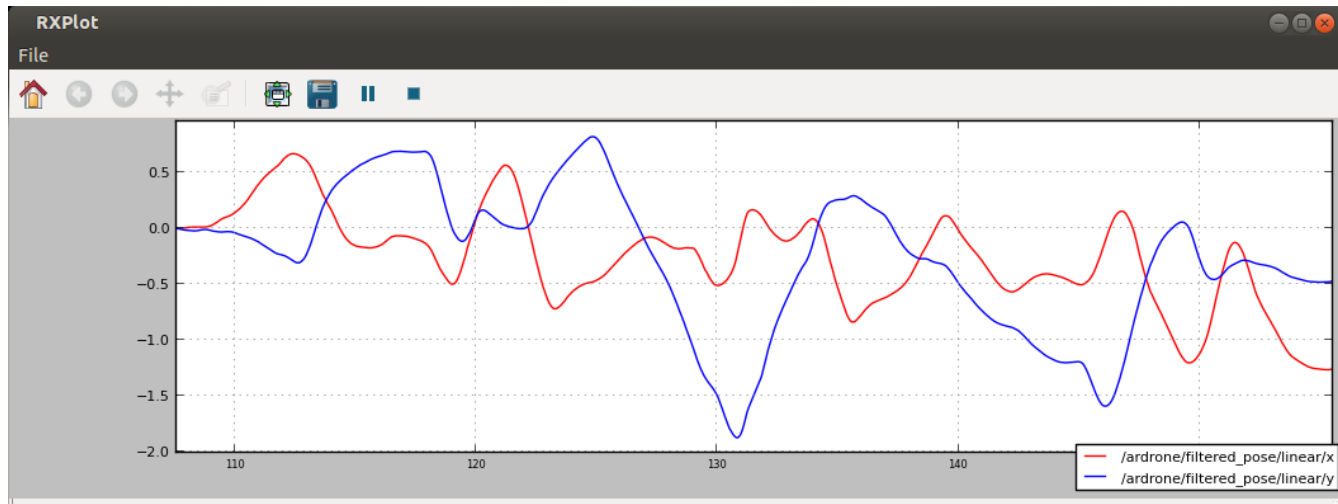


# Exercise 2: EKF

No Correction, small prediction noise



No Correction, large prediction noise



# Exercise 2: EKF

**Measurement Function:**

$$h \left( \mathbf{x} = \begin{pmatrix} x_d \\ y_d \\ \Psi_d \end{pmatrix} \right) = \begin{pmatrix} \cos \Psi_d (x_m - x_d) + \sin \Psi_d (y_m - y_d) \\ -\sin \Psi_d (x_m - x_d) + \cos \Psi_d (y_m - y_d) \\ \Psi_m - \Psi_d \end{pmatrix}$$

Drone's state

Marker Position

**Measurement Function Jacobian:**

$$H = \frac{dh}{d\mathbf{x}} = \begin{pmatrix} -\cos \Psi_d & -\sin \Psi_d & -\sin \Psi_d (x_m - x_d) + \cos \Psi_d (y_m - y_d) \\ \sin \Psi_d & -\cos \Psi_d & -\cos \Psi_d (x_m - x_d) - \sin \Psi_d (y_m - y_d) \\ 0 & 0 & -1 \end{pmatrix}$$

# Exercise 2: EKF

```
void ExtendedKalmanFilter::correctionStep(const Eigen::Vector3f& measurement, const Eigen::Vector3f& global_marker_pose)
{
    printf("ekf: %f %f %f;   obs: %f %f %f\n",
           state[0], state[1], state[2],
           measurement[0], measurement[1], measurement[2]);

    // compute expected measurement:
    Vector3f z_exp; // z_exp = h(x)

    float psi = state(2);

    z_exp(0) = cos(psi)*(global_marker_pose(0) - state(0)) + sin(psi)*(global_marker_pose(1) - state(1));
    z_exp(1) = -sin(psi)*(global_marker_pose(0) - state(0)) + cos(psi)*(global_marker_pose(1) - state(1));
    z_exp(2) = global_marker_pose(2) - psi;

    Vector3f err = measurement - z_exp;

    // normalize angle: diff has to be between -180 and 180 degree.
    while(err[2] > M_PI) err[2] -= 2*M_PI;
    while(err[2] < -M_PI) err[2] += 2*M_PI;

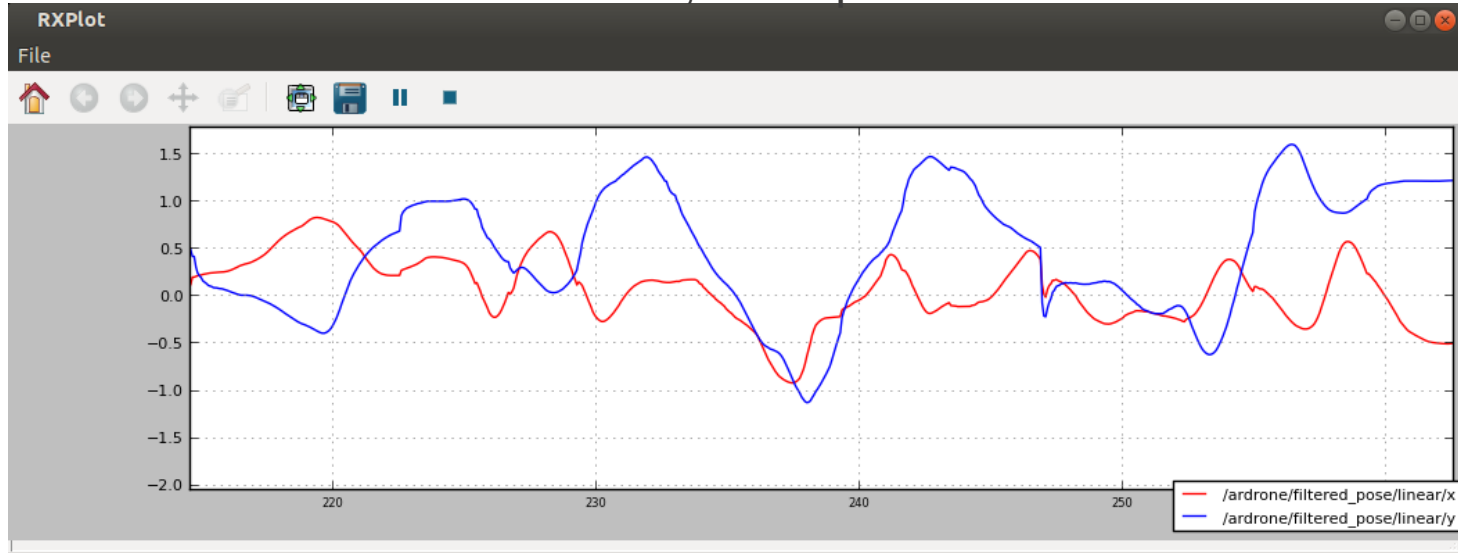
    // dh/dx
    Matrix3f H;
    H << -cos(psi), -sin(psi), sin(psi)*(state(0) - global_marker_pose(0)) - cos(psi)*(state(1) - global_marker_pose(1)),
         sin(psi), -cos(psi), cos(psi)*(state(0) - global_marker_pose(0)) + sin(psi)*(state(1) - global_marker_pose(1)),
         0, 0, -1;

    Matrix3f K = sigma * H.transpose() * ((H * sigma * H.transpose() + R).inverse()); // Kalman Gain

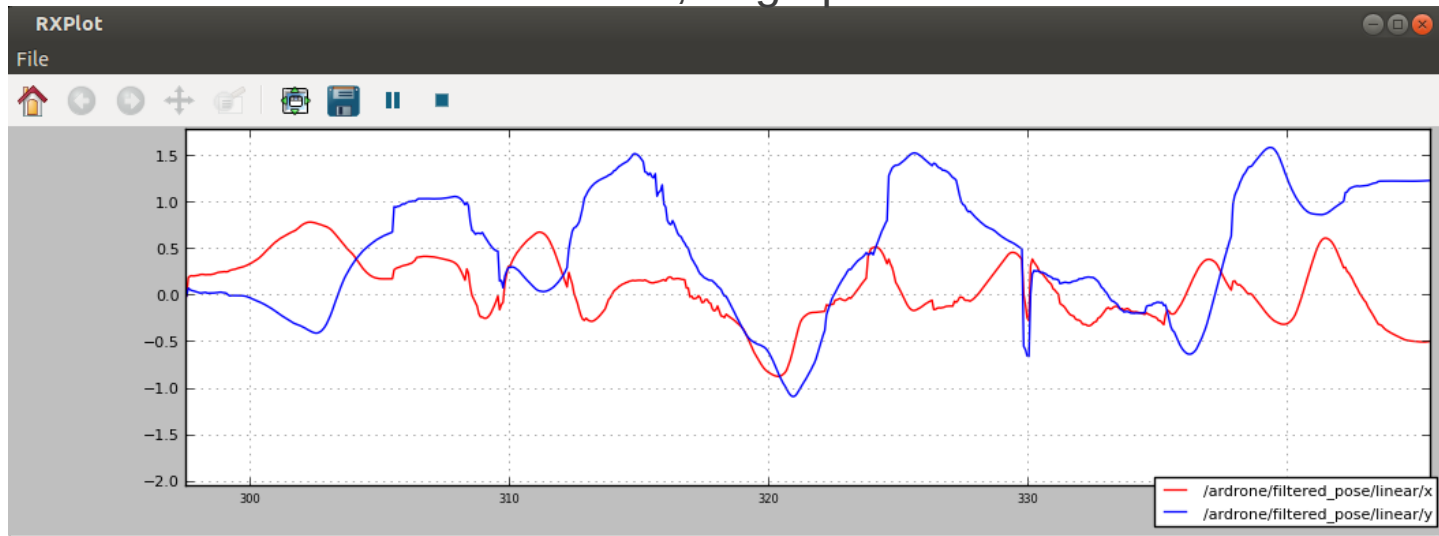
    // correct pose estimate
    state = (state + K*( err ));
    sigma = (Matrix3f::Identity() - K*H)*sigma;
}
```

# Exercise 2: EKF

With Correction, small prediction noise

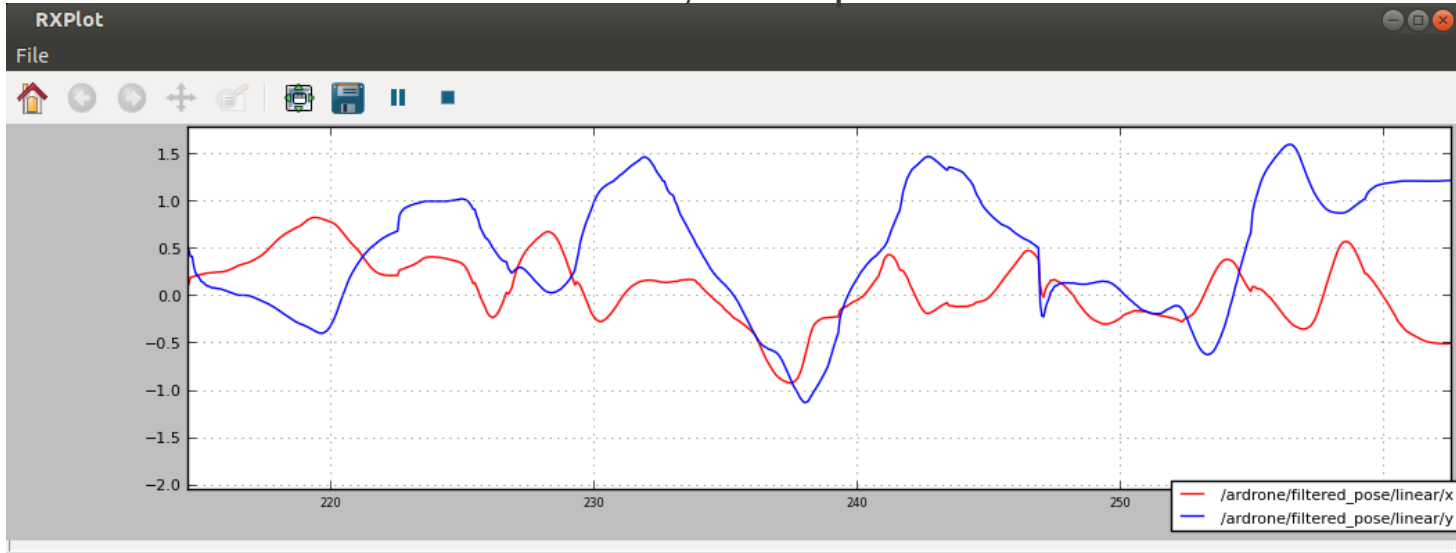


With Correction, large prediction noise

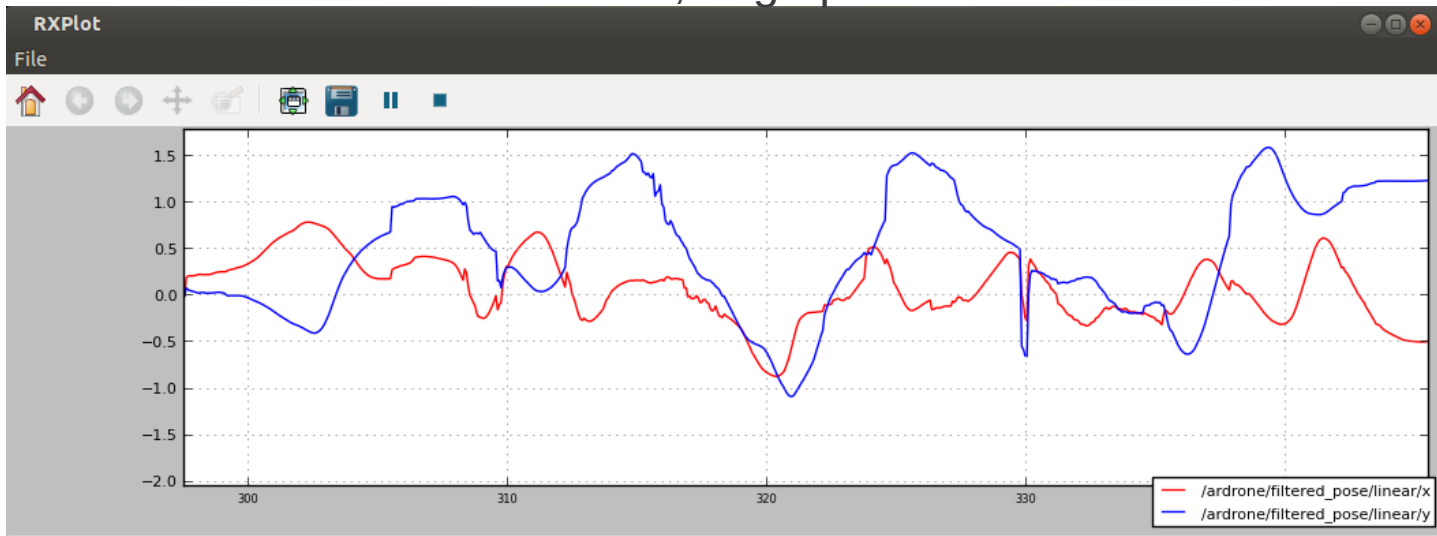


# Exercise 2: EKF

With Correction, small prediction noise



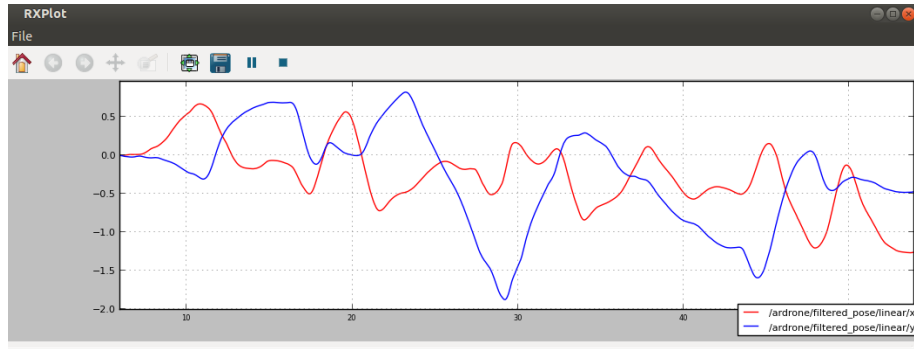
With Correction, large prediction noise



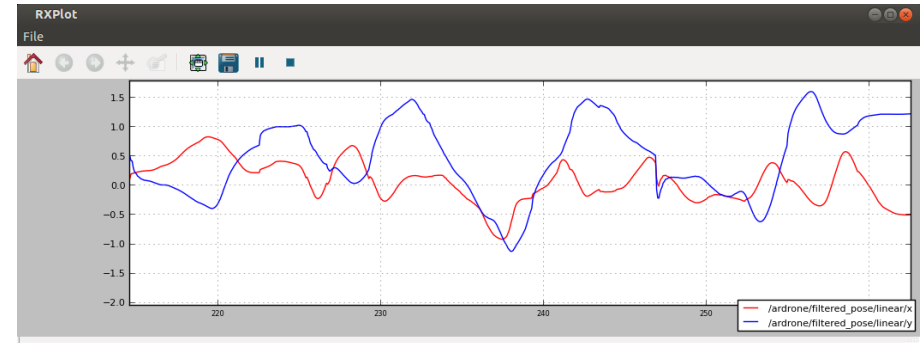


# Exercise 2: EKF

No Correction



With Correction



Final x-Drift: 1.8m  
Final y-Drift: 0.8m