

```

1  set(0,'DefaultFigureWindowStyle','docked')
2  %% Landmarks
3  % known correspondence
4  N = 15;
5  scale = 200;
6  map = scale * rand(N,2);
7
8  % Plot map
9  figure(1)
10 hold on; box on; axis equal
11
12 xlim([-0.2*scale-100,1.1*scale+100])
13 ylim([-0.1*scale-50,1.1*scale])
14 for i=1:N
15     rectangle('Position',[map(i,1), map(i,2),5,5])
16 end
17
18 %% Parameters
19 dt=0.5;           % timestep [s]
20 Nt=200;           % number of steps
21 T=dt*Nt;
22 t=dt:dt:T;        % time coordinates
23 v=7.5;            % speed [m/s]
24
25 %% Models
26 % Motion model
27
28 g=@(v,w,fi) [-v/w*sin(fi)+v/w*sin(fi+w*dt);
29              v/w*cos(fi)-v/w*cos(fi+w*dt);
30              w*dt];
31
32 G=@(v,w,fi) [1 0 -v/w*sin(fi)+v/w*sin(fi+w*dt);
33              0 1 v/w*cos(fi)-v/w*cos(fi+w*dt);
34              0 0 1];
35
36 F=@(v,w,fi) [G(v,w,fi) zeros(3,2*N);
37              zeros(2*N,3) eye(2*N)];
38
39 Q = zeros(3+2*N);
40 Q(1,1) = 0.1;
41 Q(2,2) = 0.1;
42 Q(3,3) = 0.01;
43 Q = Q / 1;
44
45 % Measurement model
46 H1=@(delta,q) [-sqrt(q)*delta(1) -sqrt(q)*delta(2) 0;
47               delta(2) -delta(1) -q];
48
49 H2=@(delta,q) [sqrt(q)*delta(1) sqrt(q)*delta(2);
50               -delta(2) delta(1)];
51 H=@(delta,q,j) 1/q*[H1(delta,q),zeros(2,2*j-2),H2(delta,q),zeros(2,2*N-2*j)];
52
53 R = [0.01, 0;
54      0, 0.001] / 1;
55
56 %% Path of the robot - a spiral
57 r=linspace(120,70,Nt); % changing radius
58 w=-v./r;               % changing angular speed
59 robot(1).x = [0,scale/2-20,pi/2]';
60 robot(Nt).x = [];
61
62 plot(robot(1).x(1),robot(1).x(2))
63 for k = 2:Nt
64     robot(k).x = g(v,w(k-1),robot(k-1).x(3)) + robot(k-1).x;
65     plot(robot(k).x(1),robot(k).x(2),'ko')
66 end
67
68 %% Init filter
69 X = [robot(1).x; zeros(2*N,1)];
70 P = ones(3+2*N)* 1e10;
71 P(1:3,1:3) = 0;
72 FH = [];
73

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74 for k = 2:Nt
75     X = X + [g(v,w(k-1),robot(k-1).x(3)); zeros(2*N,1)];
76     X(3) = mod(X(3),2*pi);
77     P = F(v,w(k),X(3)) * P + F(v,w(k),X(3))' + Q;
78
79     plot(X(1),X(2),'rx')
80
81     % Generate measurement data
82     D=1e3; % range of the sensor
83     Z=[];
84     for i=1:N
85         delta=[map(i,1)-robot(k).x(1); map(i,2)-robot(k).x(2)];
86         q=delta'*delta;
87         sqrt(q);
88
89         z(1,i)=sqrt(q);
90         z(2,i)=atan2(delta(2),delta(1))-robot(k).x(3);
91         z(:,i) = z(:,i) + sqrtm(R)*randn(2,1);
92         if sqrt(q)<D
93
94             Z=[Z,[z(:,i);i]];
95
96             % Initialize landmark
97             if(X(3+2*i)==0)
98                 X(3+2*i-1)=X(1)+z(1,i)*cos(z(2,i)+X(3));
99                 X(3+2*i+0)=X(2)+z(1,i)*sin(z(2,i)+X(3));
100                 disp('New landmark')
101                 %pause
102                 continue
103             end
104             H(delta,q,i);
105
106             S = H(delta,q,i) * P * H(delta,q,i)' + R;
107             K = P * H(delta,q,i)' * inv( S );
108
109             delta=[map(i,1)-X(1);map(i,2)-X(2)];
110             q=delta'*delta;
111
112             zz(1)=sqrt(q);
113             zz(2)=atan2(delta(2),delta(1))-X(3);
114
115             rez = z(:,i)-zz(:);
116             rez(2) = mod(rez(2),2*pi);
117             % Normalize angular variable
118             if rez(2) > pi
119                 rez(2) = rez(2)-2*pi;
120             end
121             if rez(2) < -pi
122                 rez(2) = rez(2)+2*pi;
123             end
124             rez;
125             X = X+K*(rez);
126             P = P-K*H(delta,q,i)*P;
127         end
128     end
129
130     plot(X(1),X(2),'rx')
131
132     if ~isempty(FH)
133         delete(FH(:))
134     end
135     XX=reshape(X(4:end)',2,N)';
136     for i=1:N
137         fh = rectangle('Position',[XX(i,1),
138             XX(i,2),5,5], 'Curvature',1, 'FaceColor','red');
139         FH(i) = fh;
140     end
141     drawnow
142
143 end
144 XX=map
145 s=diag(diag(P));
146 cor = s^(-1/2)*P*s^(-1/2);

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```
146 figure
147 subplot(1,2,1)
148 imagesc(cor)
149 subplot(1,2,2)
150 imagesc(inv(cor))
151
152
```