A constraint approach for the data association problem with application to underwater localization

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Boatbot

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Robots

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Formalization

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State estimation problem

$$egin{array}{lll} \dot{\mathsf{x}}(t) = \mathsf{f}(\mathsf{x}(t)), \mathsf{u}(t)) \ \mathsf{g}(\mathsf{x}(t_i)) \in [\mathsf{y}](t_i) \ \mathsf{x}(0) \in \mathbb{X}_0 \end{array}$$

(evolution equation) (observation constraint) (initial state)

Implicit form

$$egin{aligned} \dot{\mathbf{x}}(t) &= \mathbf{f}(\mathbf{x}(t)), \mathbf{u}(t)) \ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}(t_i)) &= \mathbf{0}, \ \mathbf{y}(t_i) &\in [\mathbf{y}](t_i) \ \mathbf{x}(\mathbf{0}) \in \mathbb{X}_0 \end{aligned}$$

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We have

$$\mathbf{g}(\mathbf{x}, \mathbf{y}) = \begin{pmatrix} x_1 + y_1 \cdot \cos(x_3 + y_2) - 4 \\ x_2 + y_1 \cdot \sin(x_3 + y_2) - 5 \end{pmatrix}$$

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If now, the robot only measures the distance to the landmark, we get

$$g(\mathbf{x}, y) = (x_1 - 4)^2 + (x_2 - 5)^2 - y^2.$$

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In the more general case, the observation constraint is

$$egin{aligned} \mathsf{g}(\mathsf{x}(t_i),\mathsf{y}(t_i),\mathsf{m}(t_i)) &= \mathbf{0} \ \mathsf{y}(t_i) \in [\mathsf{y}](t_i) \ \mathsf{m}(t_i) \in [\mathsf{m}](t_i) \end{aligned}$$

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In our context, the data are not associated. The observation constraint has the form

$$\mathbf{g}(\mathbf{x}(t_i),\mathbf{y}(t_i),\mathbf{m}(t_i)) = \mathbf{0}$$
$$\mathbf{m}(t_1) \in [\mathbf{m}_1] \lor \cdots \lor \mathbf{m}(t_\ell) \in [\mathbf{m}_\ell]$$

or equivalently

$$\begin{aligned} & \mathsf{g}(\mathsf{x}(t_i),\mathsf{y}(t_i),\mathsf{m}(t_i)) = \mathsf{0} \\ & \mathsf{m}(t_i) \in \mathbb{M} = [\mathsf{m}_1] \cup \cdots \cup [\mathsf{m}_\ell] \end{aligned}$$

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t)), \mathbf{u}(t)) \\ \mathbf{g}(\mathbf{x}(t_i), \mathbf{y}(t_i), \mathbf{m}(t_i)) = \mathbf{0} \\ \mathbf{y}(t_i) \in [\mathbf{y}](t_i) \\ \mathbf{m}(t_i) \in \mathbb{M} \\ \mathbf{x}(0) \in \mathbb{X}_0 \end{cases}$$

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Contractors

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The operator $\mathscr{C} : \mathbb{IR}^n \to \mathbb{IR}^n$ is a *contractor* for $f(\mathbf{x}) = 0$, if

$$\left\{ \begin{array}{ll} \mathscr{C}([\mathbf{x}]) \subset [\mathbf{x}] & (\text{contractance}) \\ \mathbf{x} \in [\mathbf{x}] \text{ and } f(\mathbf{x}) = 0 \Rightarrow \mathbf{x} \in \mathscr{C}([\mathbf{x}]) & (\text{consistence}) \end{array} \right.$$

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Building contractors Consider the equation

$$x_1 + x_2 - x_3 = 0$$

with $x_1 \in [x_1]$, $x_2 \in [x_2]$, $x_3 \in [x_3]$.

We have

$$\begin{array}{rcl} x_3 = x_1 + x_2 \Rightarrow & x_3 \in & [x_3] \cap ([x_1] + [x_2]) \\ x_1 = x_3 - x_2 \Rightarrow & x_1 \in & [x_1] \cap ([x_3] - [x_2]) \\ x_2 = x_3 - x_1 \Rightarrow & x_2 \in & [x_2] \cap ([x_3] - [x_1]) \end{array}$$

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The contractor associated with $x_1 + x_2 = x_3$ is thus

$$\mathscr{C}\left(\begin{array}{c} [x_1]\\ [x_2]\\ [x_3] \end{array}\right) = \left(\begin{array}{c} [x_1] \cap ([x_3] - [x_2])\\ [x_2] \cap ([x_3] - [x_1])\\ [x_3] \cap ([x_1] + [x_2]) \end{array}\right)$$

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Our constraint $: \textbf{m} \in \mathbb{M}$

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For efficiency, a balanced quadtree is created first



The contractor has now a logarithmic complexity

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