Probabilistic Robotics PRRO6, Fall 2017 Book Assignment 4.6.1 Assigned: Tuesday September 12; Due: Tuesday September 19, 13:00 in the afternoon

September 28, 2017

In this exercise, you will be asked to implement a histogram filter for a linear dynamical system studied in the previous chapter.

- (a) Implement a histogram filter for the dynamical system described in Exercise 1 of the previous chapter (Exercise 3.8.1 at page 81). Use the filter to predict a sequence of posterior distributions for t = 1, 2, ..., 5. For each value of t, plot the joint posterior over x and \dot{x} into a diagram, where x is the horizontal and \dot{x} is the vertical axis.
- (b) Now implement the measurement update step into your histogram filter, as described in Exercise 2 of the previous chapter (Exercise 3.8.1 at page 82). Suppose at time t = 5, we observe a measurement z = 5. State and plot the posterior before and after updating the histogram filter.

Hand-In

When you have completed the assignment, upload your solution to Blackboard, together with your solution of Assignment 4.6.4. This should be a PDF, with your Matlab scripts as pseudo-code (for example with the matlab-prettifier package). If you have only partially solved the assignment, upload your partial solution.