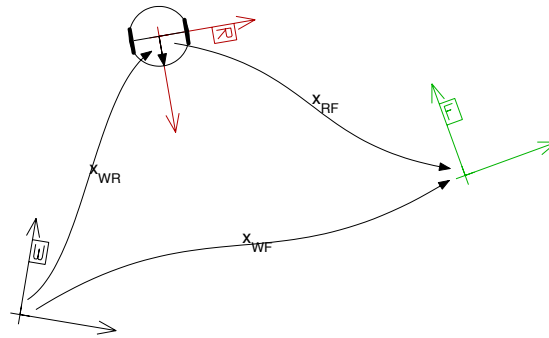


# librobotics Reference



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# 1 About librobotics

For the sake of brevity, here just the facts:

- librobotics is a small library with frequently used Octave/Matlab functions in Robotics, especially for visualization.
- All commands are fully documented, just type `help command`.
- librobotics is compatible with both, Matlab and Octave.
- It's open source, feel free to distribute and extend.
- librobotics was written by Kai Arras mainly in 2003-4 as part of the CAS Robot Navigation Toolbox. Minor adaptations since then.
- librobotics can be downloaded from the Social Robotics Lab homepage at <http://srl.informatik.uni-freiburg.de/downloads>

Enjoy!

## 2 Reference

### 2.1 chi2invtable

Lookup table of the inverse of the  $\chi^2$  cumulative distribution function.

`x = chi2invtable(p,v)` returns the inverse of the  $\chi^2$  cumulative distribution function (cdf) with `v` degrees of freedom at the value `p`. The  $\chi^2$  cdf with `v` degrees of freedom, is the  $\Gamma$  cdf with parameters `v/2` and `2`.

Opposed to `chi2inv` of the Matlab statistics toolbox (which might be not part of your Matlab installation), `chi2invtable` is a lookup table and thereby much faster than `chi2inv`. However, as any lookup table is a collection of sample points, accuracy is smaller. Between the sample points of the cdf, a linear interpolation is made.

Currently, the function supports the degrees of freedom `v` between 1 and 10 and the probability levels `p` between 0 and 0.9999 in steps of 0.0001 plus the level 0.99999.

**Example:** A typical usage scenario of `chi2invtable` (or `chi2inv`) is during the matching step of a Kalman filter localization or slam cycle. Given the probability  $\alpha$  and features of dimension  $n$ , `chi2invtable` yields the maximal Mahalanobis distance (or gate distance)  $\chi_{n,\alpha}^2$  which a candidate pairing with innovation  $\nu_{ij}$  and innovation covariance  $S_{ij}$  may have in order to be accepted. In other words, the pairing is accepted if the following holds:

$$\nu_{ij}^T S_{ij} \nu_{ij} < \chi_{n,\alpha}^2$$

See also `chi2inv`.

## 2.2 compound

Compound relationship in 2D.

`xik = compound(xij,xjk)` returns the compound relationship of the two 2D transforms `xij` and `xjk` which are arranged head-to-tail. `x`'s are  $3 \times 1$ -vectors  $[x, y, \theta]^T$ , orientations within  $[0..2\pi[$ .

**Example:** Given the transform  $x_{WR}$  which expresses entity  $R$  in the reference frame of  $W$  and transform  $x_{RS}$  which represents entity  $S$  in the frame of  $R$ , then the composition  $x_{WS}$  is the relationship which expresses  $S$  in the frame of  $W$ :

$$x_{WS} = x_{WR} \oplus x_{RS}$$

Note that the compound operation would be the same as vector addition if there were no orientations.

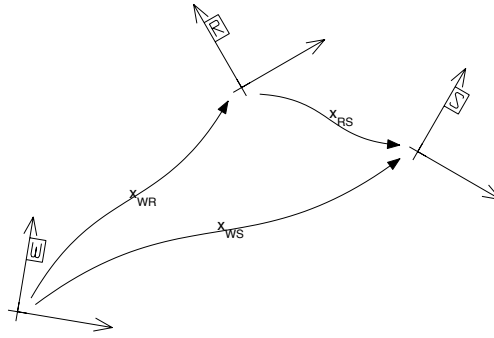


Figure 1: `compound.m`

**Reference:** R. Smith, M. Self, P. Cheeseman, "Estimating Uncertain Spatial Relationships in Robotics," in *Autonomous Robot Vehicles*, I.J. Cox and G.T. Wilfong, Eds.: Springer-Verlag, 1990, pp. 167-193.

See also `icomound`, `j1comp`, `j2comp`.

## 2.3 diffangle

Take difference of two angles and unwrap it.

$\alpha = \text{diffangle}(\alpha_1, \alpha_2)$  determines the minimal difference  $\alpha = \alpha_1 - \alpha_2$  between two angles  $\alpha_1$  and  $\alpha_2$ . If either  $\alpha_1$  or  $\alpha_2$  is `Inf`, `Inf` is returned.

**Example:** The difference of  $\alpha_1 = 107.54$  and  $\alpha_2 = -115.97$  is  $\alpha = -136.49$ .

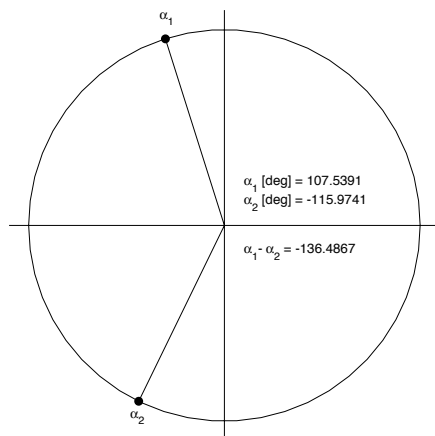


Figure 2: `diffangle.m`

See also [normangle](#).

## 2.4 normangle

Put angle into a  $2\pi$  interval.

`ar = normangle(a,min)` puts angle `a` into the interval `[min..min+2 $\pi$ [`. If `a` is `Inf`, `Inf` is returned.

See also [diffangle](#).

## 2.5 drawarrow

Draw an arrow.

`drawarrow(xs,xe,filled,hsize,color)` draws an arrow from `xs` to `xe`. The first two elements of `xs`, `xe` are interpreted as the  $x$ - and  $y$ -positions. `filled` enables and disables head filling, `hsize` scales the size of the head in [m], and `color` is a [r g b]-vector or a color string such as 'r' or 'g'.

`h = drawarrow(...)` return a column vector of handles to the graphic objects of the arrow drawing.

**Example:** The commands

```
drawarrow([1 3 -pi/1.8],[2 0 pi/30],0,1,'k');  
drawarrow([-3 2 -pi/8],[-2 1 3*pi/2],0,0.3,'b');  
drawarrow([0.5 -0.5],[0 2.2],1,1,[0.4 0.9 0.1]);  
drawarrow([-1 2], [-2 -1],1,0.2,[0.6 0.6 0.2]);  
h = drawarrow([0 -1],[-1 -1.6],1,0.5,'r');  
set(h,'LineWidth',3);
```

generate the arrows shown in the figure below. Note that the line width of the last arrow in the bottom of the figure has been changed using the handle vector `h`.

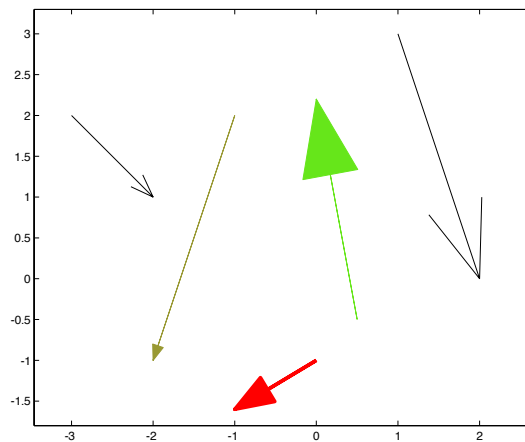


Figure 3: `drawarrow.m`

See also [drawreference](#), [plot](#).

## 2.6 drawellipse

Draw ellipse.

`drawellipse(x,a,b,color)` draws an ellipse at  $\mathbf{x} = [x, y, \theta]^T$  with half axes **a** and **b**. Orientation  $\theta$  is the inclination angle of **a**, regardless if **a** is smaller or greater than **b**. **color** is a [r g b]-vector or a color string such as 'r' or 'g'.

**h** = `drawellipse(...)` returns the graphic handle **h**.

**Example:** The commands

```
plot(1,-0.4,'k+');
drawellipse([1 -0.4 pi/6],1,0.5,'k')
plot(0.5,0,'k+');
drawellipse([0.5 0 pi/6],0.25,0.5,'b');
plot(1.8,-0.8,'k+');
h = drawellipse([1.8 -0.8 pi/6],0.2,0.2,[0 0.7 0.3]);
set(h,'LineStyle','-');;
```

generate the ellipses shown below. Note that the line style of the circle can be changed using the handle vector **h**.

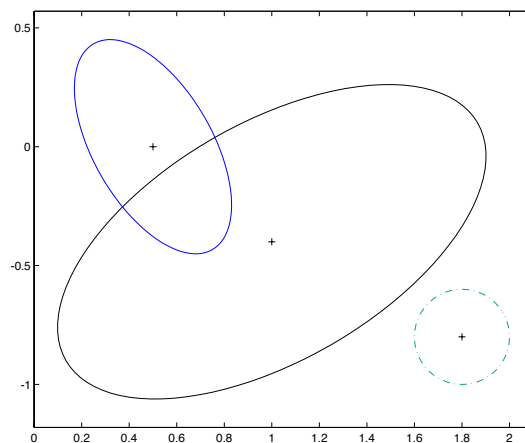


Figure 4: `drawellipse.m`

See also `drawprobelipse`.

## 2.7 drawlabel

Draw scalable text.

`drawlabel(x,str,scale,offset,color)` draws scalable text `str` at pose `x = [x, y,  $\theta$ ]T` imitating the OCR font. With `scale = 1`, the height of the letters is 1 meter. `offset` shifts the text in [m] from the `x, y` position in postive `x`- and `y`-direction. `color` is either a [r g b]-vector or a color string such as 'r' or 'g'.

Currently, the following characters are implemented: 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, W, R, S, E, F, M, P.

`h = drawlabel(...)` returns a column vector of handles to all line objects of the drawing, one handle per line.

**Example:** The commands

```
plot(-3,2,'k+'); drawlabel([-3 2 0],'123',0.5,0.0,'k');
plot(-3,1,'k+'); drawlabel([-3 1 0],'123',0.5,0.1,'k');
plot(-3,0,'k+'); drawlabel([-3 0 0],'123',0.5,0.2,'k');
plot(-1,2,'k+'); drawlabel([-1,2 -2.8],'R1',0.2,0.1,[.5 .5 .5]);
plot( 1,3,'k+'); drawlabel([ 1 3 -pi/1.8],'F30493',0.8,0.3,'g');

plot(-2,-1,'k+'); h = drawlabel([-2 -1 2.6],'S04',0.3,0.1,'r');
set(h,'LineWidth',3);
plot(-1,-2,'k+'); h = drawlabel([-1 -2 pi/3],'REF',0.3,0.1,'m');
set(h,'LineWidth',2);
```

generate the figure shown below. Note that line width can be varied using the handle vector `h`.

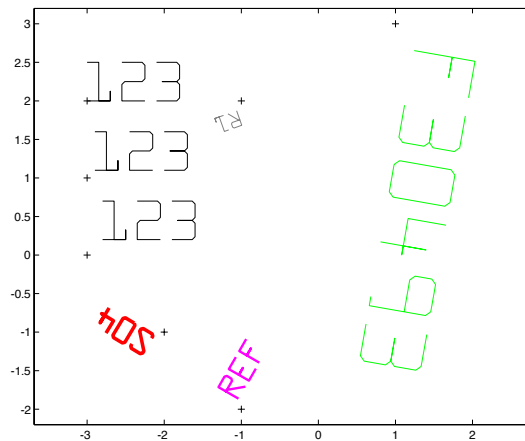


Figure 5: drawlabel.m

See also `text`.



## 2.8 drawprobelipse

Draw elliptic probability region of a Gaussian in 2D.

`drawprobelipse(x,C,alpha,color)` draws the elliptic iso-probability contour of a Gaussian distributed bivariate random vector  $\mathbf{x}$  at the significance level  $\alpha$ . The ellipse is centered at  $\mathbf{x} = [x, y]^T$  where  $\mathbf{C}$  is the associated  $2 \times 2$  covariance matrix. `color` is a `[r g b]`-vector or a color string such as `'r'` or `'g'`.

$\mathbf{x}$  and  $\mathbf{C}$  can also be of size  $3 \times 1$  and  $3 \times 3$  respectively.

The function uses `chi2invtable` instead of `chi2inv` from the Matlab statistics toolbox.

In case of a negative definite matrix  $\mathbf{C}$ , the ellipse collapses to a line which is drawn instead.

`h = drawprobelipse(...)` returns the graphic handle `h`.

**Example:** The commands

```
x1 = [ 1,2]; C1 = [0.25 -0.2; -0.2 0.3];  
drawprobelipse(x1,C1,0.95,'k');  
x2 = [-1,0]; C2 = [0.3 -0.03; -0.03 0.01];  
drawprobelipse(x2,C2,0.95,'k');  
x3 = [-2,3]; C3 = [0.01 0.005; 0.005 0.015];  
drawprobelipse(x3,C3,0.95,'k');
```

generate the ellipses shown below. Note that line width can be varied using the handle vector `h`.

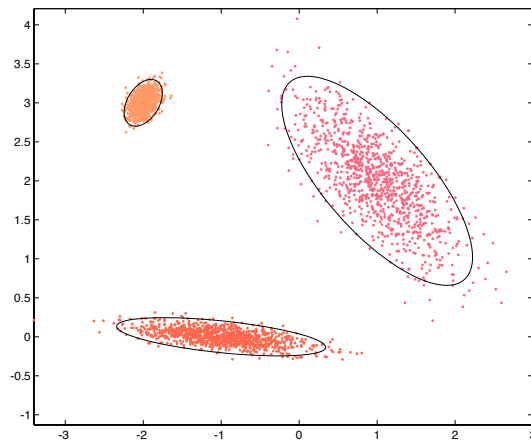


Figure 6: `drawprobelipse.m`

See also [drawellipse](#), [chi2invtable](#), [chi2inv](#).

## 2.9 drawreference

Draw coordinate reference frame.

`drawreference(x,label,size,color)` draws a reference frame at pose  $\mathbf{x} = [x, y, \theta]^T$  and labels it with the string `label`. `size` is the length of the frame axes in [m], and `color` is a [r g b]-vector or a color string such as 'r' or 'g'.

`h = drawreference(...)` returns a column vector of handles to all graphic objects of the drawing. Remember that not all graphic properties apply to all types of graphic objects. Use `findobj` to find and access the individual objects.

**Example:** The commands

```
drawreference([0 2 pi/8],'W',1,'k');
drawreference([0 0 pi/3],'R2',0.4,'b');
drawreference([0.8 1.3 -1.8],'S43',0.5,[.8 .5 .1]);
drawreference([2 2.3 -0.3],'',0.6,[.6 .6 .6]);

h = drawreference([2 0.7 pi/9],'98',0.8,[.3 .7 .3]);
set(h,'LineWidth',2);
```

generate the figure shown below. Note that line width, line style and color can be varied using the handle vector `h`.

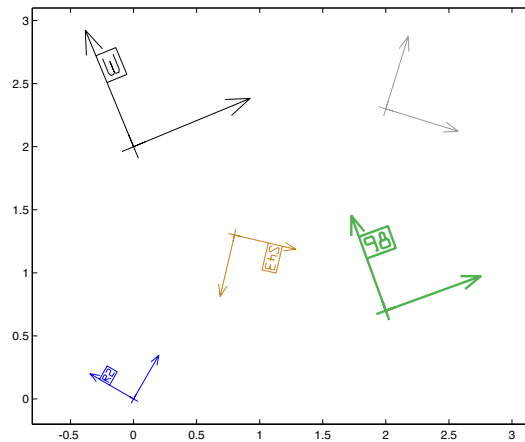


Figure 7: `drawreference.m`

See also `drawarrow`, `drawlabel`, `findobj`, `plot`.

## 2.10 drawrobot

Draw robot.

`drawrobot(x,color)` draws a robot at pose  $\mathbf{x} = [x, y, \theta]^T$  such that the robot reference frame is attached to the center of the wheelbase with the  $x$ -axis looking forward. `color` is a `[r g b]`-vector or a color string such as `'r'` or `'g'`.

`drawrobot(x,color,type)` draws a robot of type `type`. Five different models are implemented:

- `type = 0` draws only a cross with orientation  $\theta$
- `type = 1` is a differential drive robot without contour
- `type = 2` is a differential drive robot with round shape
- `type = 3` is a round shaped robot with a line at  $\theta$
- `type = 4` is a differential drive robot with rectangular shape
- `type = 5` is a rectangular shaped robot with a line at  $\theta$

`drawrobot(x,color,type,w,l)` draws a robot of type `type` with width `w` and length `l` in [m].

`h = drawrobot(...)` returns a column vector of handles to all graphic objects of the robot drawing. Remember that not all graphic properties apply to all types of graphic objects. Use `findobj` to find and access the individual objects.

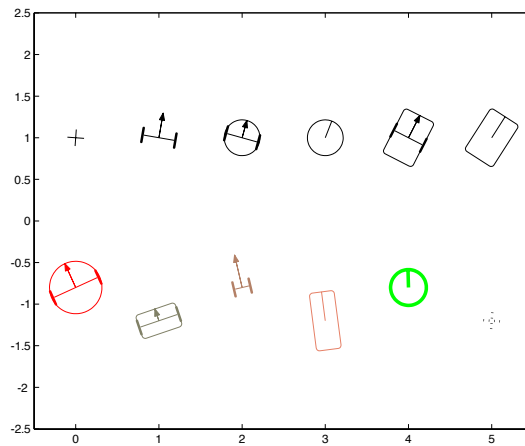


Figure 8: `drawrobot.m`

**Example:** The commands

```
drawrobot([0 1 1.5], 'k', 0);
drawrobot([1 1 1.4], 'k', 1);
drawrobot([2 1 1.3], 'k', 2);
drawrobot([3 1 1.2], 'k', 3);
drawrobot([4 1 1.1], 'k', 4);
drawrobot([5 1 1.0], 'k', 5);

drawrobot([0 -0.8 2.0], 'r', 2, 0.6, 0.6);
drawrobot([1 -1.2 1.9], [.5 .5 .4], 4, 0.5, 0.3);
drawrobot([2 -0.8 1.8], [.7 .5 .4], 1, 0.2, 0.8);
```

```
drawrobot([3 -1.2 1.7],[.9 .5 .4],5,0.3,0.7);  
  
h = drawrobot([4 -0.8 1.6],'g',3,0.4,0.1);  
set(h,'LineWidth',3);  
h = drawrobot([5 -1.2 1.5],'k',0,0.4,0.1);  
set(h,'LineWidth',2,'LineStyle',':');
```

generate the robots shown above. Note that line width, line style and color can be varied using the handle vector **h**.

See also [drawrect](#), [drawarrow](#), [findobj](#), [plot](#).

## 2.11 drawrect

Draw rounded rectangle.

`drawrect(x,w,h,r,filled,color)` draws a rectangle with round corners of radius `r`, width `w` and height `h`, centered at pose `x` where `x` is the  $3 \times 1$  vector  $[x, y, \theta]^T$ . With `filled = 1` the rectangle is filled with color `color`, with `filled = 0` only the contour is drawn. `color` is a `[r g b]`-vector or a Matlab color string such as `'r'` or `'g'`.

Note that  $2r$  must be greater or equal than the smaller of the two values `w`, `h`. For  $2r = w = h$ , `drawrect` draws a circle.

`h = drawrect(...)` returns the graphic handle `h`.

**Example:** The commands

```
drawrect([0.4 1 2.6],1,0.6,0.2,0,'b');
drawrect([1.9 2 2.5],1,1.2,0.1,1,[.4 .9 .0]);
drawrect([1.9 2 2.5],1,1.2,0.1,0,[.2 .7 .0]);
drawrect([3.0 1 2.4],0.2,1.7,0.0,0,'r');
drawrect([4.0 0 2.3],0.4,0.4,0.2,1,[.8 .8 .8]);

h = drawrect([4 0 2.3],0.4,0.4,0.2,0,'k');
set(h,'LineWidth',2);
h = drawrect([5 1 0.6],0.3,0.7,0.15,0,[.9 .7 .0]);
set(h,'LineWidth',4);
```

generates the figure shown below. Note that line width, line style and color can be varied using the handle vector `h`.

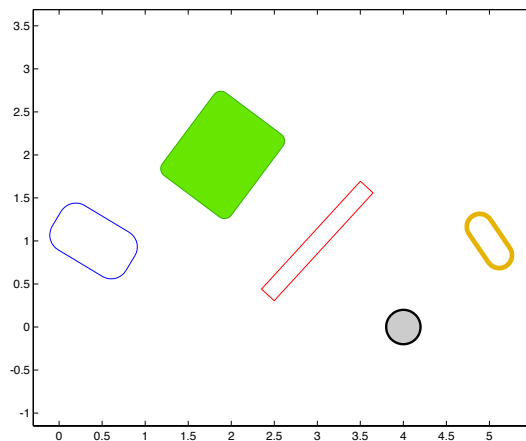


Figure 9: `drawrect.m`

See also [drawreference](#), [plot](#).

## 2.12 drawtransform

Illustrates a spatial relationship.

`drawtransform(xs,xe,shape,label,color)` draws a nice looking curved arrow from location `xs` ( $3 \times 1$ ) to `xe` ( $3 \times 1$ ) and labels it with the string `label`. `color` is a `[r g b]`-vector or a Matlab color string such as `'r'` or `'g'`. `shape` controls the shape of the curve: `'/'` for a S-shape, `'\'` for a Z-shape, `'('` for a left arc and `')'` for a right arc.

`h = drawtransform(...)` returns a column vector of handles to all graphic objects of the drawing. Remember that not all graphic properties apply to all types of graphic objects.

**Example:** The commands

```
plot(0,0,'k+'); plot(0.2, 1.5,'k+');
drawtransform([0 0],[0.2 1.5],'/','x1',[.9 .8 .0]);
plot(1,0,'k+'); plot(1.2, 1.5,'k+');
drawtransform([1 0],[1.2 1.5],'\','x2',[.7 .6 .0]);
plot(2,0,'k+'); plot(2.2, 1.5,'k+');
drawtransform([2 0],[2.2 1.5], '(' , 'x3', [.5 .3 .0]);
plot(3,0,'k+'); plot(3.2, 1.5,'k+');
drawtransform([3 0],[3.2 1.5], ')', 'x4', [.3 .0 .0]);

h = drawtransform([0 0],[2 0],')', '', 'k');
set(h,'LineStyle','--');
h = drawtransform([1 0],[3 0],')', '', 'k');
set(h,'LineStyle',':');
```

generate the arrows shown below. Note that line width, line style and color can be set using the handle vector `h`.

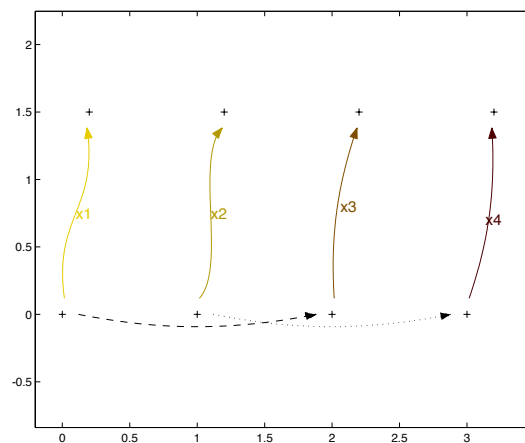


Figure 10: `drawtransform.m`

See also [drawreference](#), [plot](#).

### 2.13 icompound

Inverse 2D relationship.

`xji = icompound(xij)` returns the inverted 2D transform `xji` given the relationship `xij`. All `x`'s are  $3 \times 1$ -vectors, all angles within  $[0..2\pi[$ .

**Example:** Given a feature with attached frame  $F$  and the robot with attached frame  $R$  represented both in the world reference frame  $W$  by the transforms  $x_{WF}$  and  $x_{WR}$ , we look for  $F$  expressed in the robot reference frame  $R$ . The solution is the composition of the inverted  $x_{WR}$  with  $x_{WF}$ :

$$x_{RF} = \ominus x_{WR} \oplus x_{WF} \quad (1)$$

This frame transform is usually called *measurement prediction* in the context of

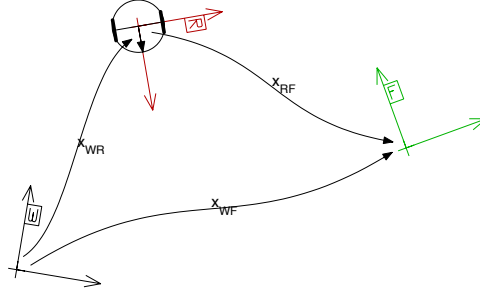


Figure 11: `icompound.m`

feature-based Kalman filter localization or slam (with the simplifying assumption that sensor frame and robot frame coincide).

The figure has been generated by the following code:

```
xwr = [1.0, 2, -1.4];
xwf = [3.2, 1, pi/9];
drawreference([0 0 -pi/19], 'W', 0.7, 'k');
drawreference(xwr, 'R', 0.7, [0.7 0 0]);
drawrobot(xwr, 'k');
drawtransform(zeros(3,1), xwr, '\', 'x_W_R', 'k');
drawreference(xwf, 'F', 0.7, [0 0.7 0]);
drawtransform(zeros(3,1), xwf, '/', 'x_W_F', 'k');
drawtransform(xwr, xwf, '/', 'x_R_F', 'k');
```

**Reference:** R. Smith, M. Self, P. Cheeseman, "Estimating Uncertain Spatial Relationships in Robotics," in *Autonomous Robot Vehicles*, I.J. Cox and G.T. Wilfong, Eds.: Springer-Verlag, 1990, pp. 167-193.

See also `compound`, `jinv`.

## 2.14 j1comp

First Jacobian of the compound operator.

$J = \text{j1comp}(\mathbf{x_i}, \mathbf{x_j})$  returns the Jacobian matrix of the 2D composition of  $\mathbf{x_i}$  and  $\mathbf{x_j}$  derived with respect to the first operand  $\mathbf{x_i}$ . All  $\mathbf{x}$ 's are  $3 \times 1$ -vectors,  $J$  is a  $3 \times 3$ -matrix.

The Jacobian is used to perform first-order error propagation when the input transforms  $\hat{x}_{ij}$  and  $\hat{x}_{jk}$  of the composition  $\hat{x}_{ik} = \hat{x}_{ij} \oplus \hat{x}_{jk}$  are uncertain. To calculate the uncertainty of the output  $\hat{x}_{ik}$ , the compound operator is derivated with respect to the two operands yielding a  $3 \times 6$  Jacobian matrix  $J_{\oplus}$  which consists of a left  $3 \times 3$  half,  $J_{1\oplus}$ , and a right  $3 \times 3$  half,  $J_{2\oplus}$ .

$$J_{1\oplus} = \left. \frac{\delta \hat{x}_{ik}}{\delta x_{ij}} \right|_{\hat{x}_{ij}} \quad J_{2\oplus} = \left. \frac{\delta \hat{x}_{ik}}{\delta x_{jk}} \right|_{\hat{x}_{jk}}$$

$$J_{\oplus} = [J_{1\oplus} \quad J_{2\oplus}]$$

With  $C_{ijk}$  as the input covariance matrix

$$C_{ijk} = \begin{bmatrix} C_{ij} & C_{ijjk} \\ C_{jkij} & C_{jk} \end{bmatrix}$$

the covariance matrix of the output transform  $C_{ik}$  is given by the error propagation law

$$\begin{aligned} C_{ik} &= J_{\oplus} C_{ijk} J_{\oplus}^T \\ &= J_{1\oplus} C_{ij} J_{1\oplus}^T + J_{1\oplus} C_{ijjk} J_{2\oplus}^T + J_{2\oplus} C_{jkij} J_{1\oplus}^T + J_{2\oplus} C_{jk} J_{2\oplus}^T \end{aligned}$$

where the submatrix  $C_{ijjk}$  ( $= C_{jkij}^T$ ) is the cross-correlation between  $\hat{x}_{ij}$  and  $\hat{x}_{jk}$ .

See also [j2comp](#), [jinv](#), [compound](#), [icompound](#).

## 2.15 j2comp

Second Jacobian of the compound operator.

$J = \text{j2comp}(\mathbf{x_i}, \mathbf{x_j})$  returns the Jacobian matrix of the 2D composition of  $\mathbf{x_i}$  and  $\mathbf{x_j}$  derived with respect to the second operand  $\mathbf{x_j}$ . All  $\mathbf{x}$ 's are  $3 \times 1$ -vectors,  $J$  is a  $3 \times 3$ -matrix.

See explanation at [j1comp](#).

See also [j1comp](#), [jinv](#), [compound](#), [icompound](#).



## 2.16 jinv

Jacobian of the inverse compound operator.

`J = jinv(xij)` returns the Jacobian matrix of the inversion `xji` of `xij`. All `x`'s are  $3 \times 1$ -vectors.

The Jacobian is used to perform first-order error propagation when the input transform  $\hat{x}_{ij}$  of the inversion  $\hat{x}_{ji} = \ominus \hat{x}_{ij}$  is uncertain. To calculate the uncertainty of the output  $\hat{x}_{ji}$ , the inverse compound operator is derivated with respect to the operand yielding the  $3 \times 3$  Jacobian matrix  $J_{\ominus}$ .

$$J_{\ominus} = \left. \frac{\delta \hat{x}_{ji}}{\delta x_{ij}} \right|_{\hat{x}_{ij}}$$

With  $C_{ij}$  as the input covariance matrix, the covariance matrix of the output transform,  $C_{ji}$ , is given by the error propagation law

$$C_{ji} = J_{\ominus} C_{ij} J_{\ominus}^T$$

See also `j1comp`, `j2comp`, `compound`, `icomponent`.

## 2.17 mahalanobis

Calculate the Mahalanobis distance.

`d = mahalanobis(v,S)` calculates the chi square distributed Mahalanobis distance given the innovation vector `v` and the innovation covariance matrix `S`.

Formally, with the innovation  $\nu$  and the innovation covariance matrix  $S$ , the Mahalanobis distance is

$$D = \nu^T S \nu \quad (2)$$

The Mahalanobis distance is a quadratic form and allows to test on positive definiteness of a matrix  $S$ . With any  $\nu \neq 0$ ,  $S$  is positive definite if  $D > 0$  and positive semidefinite if  $D \geq 0$ .

See also [chi2invtable](#), [chi2inv](#).

## 2.18 meanwm

Multivariate weighted mean (Information Filter).

`[xw,Cw] = meanwm(x,C)` calculates the multivariate weighted mean.  $\mathbf{x}$  is a matrix of dimension  $m \times n$  where each column is interpreted as a Gaussian distributed random vector of dimension  $m \times 1$ .  $\mathbf{C}$  is a  $m \times m \times n$  matrix where each  $m \times m$  matrix is interpreted as the covariance estimate associated to its respective row vector. The function returns the weighted mean vector  $\mathbf{xw}$  and the weighted covariance matrix  $\mathbf{Cw}$  of dimensions  $m \times 1$  and  $m \times m$  respectively.

The multivariate weighted mean is also known as the Information Filter (IF), a batch formulation of the (recursive) Kalman filter. Given the random vectors  $x_1, x_2, \dots, x_n$  with associated covariance matrices  $C_1, C_2, \dots, C_n$ , the IF calculates

$$\begin{aligned} x_w &= C_w \sum C_i^{-1} x_i \\ C_w^{-1} &= \sum C_i^{-1} \end{aligned}$$

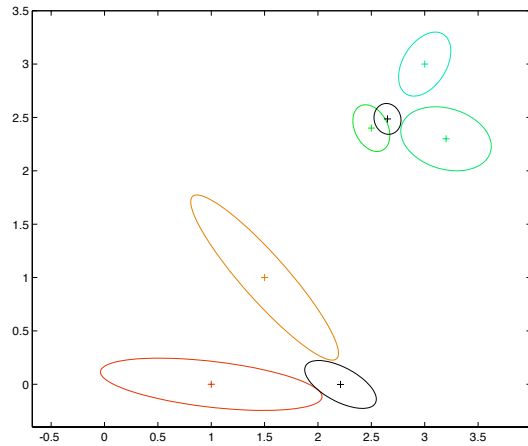


Figure 12: meanwm.m

**Example:** The Matlab code

```
x1 = [1.5; 1]; C1 = [0.08 -0.082; -0.082 0.1];
drawprobellipse(x1,C1,0.95,[.9 .5 0]);
plot(x1(1),x1(2),'+', 'Color',[.9 .5 0]);
x2 = [1; 0]; C2 = [0.18 -0.02; -0.02 0.01];
drawprobellipse(x2,C2,0.95,[.9 .2 0]);
plot(x2(1),x2(2),'+', 'Color',[.9 .2 0]);

xin = cat(2,x1,x2); Cin = cat(3,C1,C2);
[xw,Cw] = meanwm(xin,Cin);
drawprobellipse(xw,Cw,0.95,'k');
plot(xw(1),xw(2),'k+');

x3 = [3; 3]; C3 = [0.01 0.005; 0.005 0.015];
drawprobellipse(x3,C3,0.95,[0 .9 .7]);
plot(x3(1),x3(2),'+', 'Color',[0 .9 .7]);
```

```

x4 = [3.2; 2.3]; C4 = [0.03 -0.005; -0.005 0.015];
drawprobelipse(x4,C4,0.95,[0 .9 .4]);
plot(x4(1),x4(2),'+', 'Color',[0 .9 .4]);
x5 = [2.5; 2.4]; C5 = [0.005 -0.002; -0.002 0.008];
drawprobelipse(x5,C5,0.95,[0 .9 .1]);
plot(x5(1),x5(2),'+', 'Color',[0 .9 .1]);

xin = cat(2,x3,x4,x5); Cin = cat(3,C3,C4,C5);
[xw,Cw] = meanwm(xin,Cin);
drawprobelipse(xw,Cw,0.95,'k');
plot(xw(1),xw(2),'k+');

```

generates the figure shown below. Note how the command `cat` is used to prepare the input arguments.

See also `mean`, `cat`, `drawprobelipse`.