

$$\begin{aligned}
&\stackrel{\text{Bayes}}{=} \eta \frac{p(z_t | x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) p(x_{1:t-1}^{[k]} | u_{1:t}, z_{1:t-1}, c_{1:t})}{p(x_{1:t-1}^{[k]} | u_{1:t-1}, z_{1:t-1}, c_{1:t-1})} \\
&\stackrel{\text{Markov}}{=} \eta \frac{p(z_t | x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) p(x_{1:t-1}^{[k]} | u_{1:t-1}, z_{1:t-1}, c_{1:t-1})}{p(x_{1:t-1}^{[k]} | u_{1:t-1}, z_{1:t-1}, c_{1:t-1})} \\
&= \eta p(z_t | x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t})
\end{aligned}$$

The reader may notice that this expression is the inverse of our normalization constant $\eta^{[k]}$ in (13.27). Further transformations give us the following form:

$$\begin{aligned}
(13.52) \quad w_t^{[k]} &= \eta \int p(z_t | x_t, x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) \\
&\quad p(x_t | x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) dx_t \\
&\stackrel{\text{Markov}}{=} \eta \int p(z_t | x_t, x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) p(x_t | x_{t-1}^{[k]}, u_t) dx_t \\
&= \eta \int \int p(z_t | m_{c_t}, x_t, x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) \\
&\quad p(m_{c_t} | x_t, x_{1:t-1}^{[k]}, u_{1:t}, z_{1:t-1}, c_{1:t}) dm_{c_t} p(x_t | x_{t-1}^{[k]}, u_t) dx_t \\
&\stackrel{\text{Markov}}{=} \eta \int \underbrace{p(x_t | x_{t-1}^{[k]}, u_t)}_{\sim \mathcal{N}(x_t; g(\hat{x}_{t-1}^{[k]}, u_t), R_t)} \int \underbrace{p(z_t | m_{c_t}, x_t, c_t)}_{\sim \mathcal{N}(z_t; h(m_{c_t}, x_t), Q_t)} \\
&\quad \underbrace{p(m_{c_t} | x_{1:t-1}^{[k]}, u_{1:t-1}, z_{1:t-1}, c_{1:t-1})}_{\sim \mathcal{N}(m_{c_t}; \mu_{c_t, t-1}^{[k]}, \Sigma_{c_t, t-1}^{[k]})} dm_{c_t} dx_t
\end{aligned}$$

We find that this expression can once again be approximated by a Gaussian over measurements z_t by linearizing h . As it is easily shown, the mean of the resulting Gaussian is \hat{z}_t , and its covariance is

$$(13.53) \quad L_t^{[t]} = H_x R_t H_x^T + H_m \Sigma_{c_t, t-1}^{[k]} H_m^T + Q_t$$

Put differently, the (non-normalized) importance factor of the k -th particle is given by the following expression:

$$(13.54) \quad w_t^{[k]} = |2\pi L_t^{[t]}|^{-\frac{1}{2}} \exp \left\{ -\frac{1}{2} (z_t - \hat{z}_t)^T L_t^{[t]-1} (z_t - \hat{z}_t) \right\}$$

As in FastSLAM 1.0, particles generated in Steps 1 and 2, along with their importance factor calculated in Step 3, are collected in a temporary particle set.

The final step of the FastSLAM 2.0 update is a resampling step. Just as in FastSLAM 1.0, FastSLAM 2.0 draws (with replacement) M particles from