

Performance metric in closed-loop sensor management for stochastic populations

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2 Information gain for stochastic populations



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① Closed-loop sensor management for multi-object filtering

2 Information gain for stochastic populations

3 Further developments

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Multi-object tracking problem

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 $\bullet~\mathbf{X}:$ physical space of interest (surveillance area)

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Multi-object tracking problem



- X: physical space of interest (surveillance area)
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Bayesian flow $P_{\mathfrak{Y}_{t-1}}$ prediction $P_{\mathfrak{Y}_{t|t-1}}$ update $P_{\mathfrak{Y}_{t}}$ $P_{\mathfrak{Y}_{t-1}}$ prediction $P_{\mathfrak{Y}_{t|t-1}}$ update $P_{\mathfrak{Y}_{t}}$ Plande. Houssineau, Clark (H-W U) Sensor management September 9, 2014 4/18

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Bayesian flow



• $P_{\mathfrak{Y}_t}$: "information" known by operator at time t on all targets

• Z_t : observations produced and collected at time t by the operator

What is a sensor, from a tracking perspective?

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Stochastic description

Likelihood l_t(z, x): how likely is obs. z to come from a target with state x?



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Image: A matrix and a matrix

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- Likelihood l_t(z, x): how likely is obs. z to come from a target with state x?
- Probability of detection $p_{d,t}(x)$: how likely is a target with state x to be detected?
- Probability of false alarm $p_{fa,t}(z)$: how likely is the sensor to produce a false alarm with state z?



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• *Discrete* observation space \mathbf{Z}_t

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 In each cell z ∈ Z_t, false alarm occurs with probability p_{fa,t}(z)

- \mathbf{Z}_t projected onto \mathbf{X} shapes the sensor field of view (FoV)
- Outside of the sensor FoV, $p_{d,t}$ is always zero (i.e. no target detection)



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- Question: which action u_i should be selected to collect the "best" observations Z_t ?

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Closed-loop sensor management for multi-object filtering

2 Information gain for stochastic populations

3 Further developments

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Information gain

Construction of information gain: principle

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Objective

The operator has access to the predicted information $P_{\mathfrak{Y}_{t|t-1}}$ and considers some action $u \in U_t$ for the next observation. Can we quantify the expected information gain G_u of action u?

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Mathematical framework: stochastic populations for Bayesian estimation

- Well-defined probabilistic framework, developed by J. Houssineau (PhD student) and D. Clark (supervisor)
- Tracking algorithm: ISP filter (Delande, Houssineau, Clark)
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The population of appearing targets $\mathfrak{Y}^{\mathbf{a}}_t$

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The population of appearing targets $\mathfrak{Y}_t^{\mathbf{a}}$

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Example: the operator expects (eventual) targets entering from the South-West

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 $\tilde{p}^y_{t|t-1}(\cdot) = \frac{\mathbf{1}_{\mathbf{x}}(\cdot)p^y_{t|t-1}(\cdot)}{p^y_{t|t-1}(\mathbf{1}_{\mathbf{x}})}$ is the spatial distribution in the scene



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The population of previously detected targets $\mathfrak{Y}^{d}_{t|t-1}$: individual level

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 $\tilde{p}_{t|t-1}^{y}(\cdot) = \frac{\mathbf{1}_{\mathbf{x}}(\cdot)p_{t|t-1}^{y}(\cdot)}{p_{t|t-1}^{y}(\mathbf{1}_{\mathbf{x}})}$ is the *spatial distribution* in the scene $\bar{p}_{t|t-1}^{y} = p_{t|t-1}^{y}(\mathbf{1}_{\mathbf{x}})$ is the *probability of presence* in the scene



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- Track y is described by probability measure $p_{t|t-1}^{y}(\cdot)$ on $\bar{\mathbf{X}}$:

 $\tilde{p}_{t|t-1}^{y}(\cdot) = \frac{\mathbf{1}_{\mathbf{x}}(\cdot)p_{t|t-1}^{y}(\cdot)}{p_{t|t-1}^{y}(\mathbf{1}_{\mathbf{x}})}$ is the *spatial distribution* in the scene $\bar{p}_{t|t-1}^{y} = p_{t|t-1}^{y}(\mathbf{1}_{\mathbf{x}})$ is the *probability of presence* in the scene



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The population of previously detected targets $\mathfrak{Y}^{d}_{t|t-1}$: individual level

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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t

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The population of previously detected targets $\mathfrak{Y}^{\mathrm{d}}_{t|t-1}\!\!:$ hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t

Time t

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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



Image: A math a math

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



Image: A matrix and a matrix

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



The population of previously detected targets $\mathfrak{Y}^{\mathrm{d}}_{t|t-1}:$ hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



A D >
 A B >
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The population of previously detected targets $\mathfrak{Y}^{\mathrm{d}}_{t|t-1}:$ hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



4 D F 4 A F

The population of previously detected targets $\mathfrak{Y}^{\mathrm{d}}_{t|t-1}:$ hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



4 D F 4 A F

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



4 D F 4 A F

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level • $Y_{t|t-1}$: all possible tracks, up to time t



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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level • $Y_{t|t-1}$: all possible tracks, up to time t



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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level • $Y_{t|t-1}$: all possible tracks, up to time t



1 D F 1 A F

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



• Hypothesis $h \subseteq Y_{t|t-1}$: any subset of *compatible* tracks

Image: A math a math

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



• Hypothesis $h \subseteq Y_{t|t-1}$: any subset of *compatible* tracks $\rightarrow \emptyset, \{y\}, \{y'\}, \{y''\}, \{y, y'\}, \{y', y''\}$ OK,

Delande, Houssineau, Clark (H-W U)

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The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

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First things first... (cont.)

The population of previously detected targets $\mathfrak{Y}_{t|t-1}^{d}$: hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



Hypothesis h ⊆ Y_{t|t-1}: any subset of *compatible* tracks
→ Ø, {y}, {y'}, {y''}, {y, y'}, {y', y''} OK, {y, y''}, {y, y', y''} not OK
c_{t|t-1}(h): probability of hypothesis h (∑_{h∈H_{t|t-1}} c_{t|t-1}(h) = 1)

Delande, Houssineau, Clark (H-W U)

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First things first... (cont.)

The population of previously detected targets $\mathfrak{Y}^{\mathrm{d}}_{t|t-1}:$ hypothesis level

• $Y_{t|t-1}$: all possible tracks, up to time t



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→ Ø, {y}, {y'}, {y''}, {y, y'}, {y', y''} OK, {y, y''}, {y, y', y''} not OK
c_{t|t-1}(h): probability of hypothesis h (∑_{h∈H_{t|t-1}} c_{t|t-1}(h) = 1)
→ i.e. how likely is h to represent the true target configuration?

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- 3

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Data association (ISP filter, unpublished)

Given a possible configuration $(h \in H_{t|t-1}, n \in \mathbb{N})$ of the target population, what are the possible associations with the collected observations Z?

Data association (ISP filter, unpublished)

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Each association $\mathbf{a} = (h, n, \mathbf{h} \in \operatorname{Adm}_{Z_t}(h, n))$ leads to a unique hyp. $\hat{h} \in H_t$:

- Assessed by prob. $P_u^{\mathbf{a}}$ (i.e. how likely is the association producing \hat{h} ?)
- Composed of tracks $\hat{h} = \bigcup_{y \in h_d} \{y : \nu(y)\} \cup \bigcup_{y \in h \setminus h_d} \{y : \phi\} \cup \bigcup_{z \in Z_a} \{a : z\}$
- Update from $p_{t|t-1}^y$ to $p_u^{y:z}$: usual single-measurement/single-target update (e.g. Kalman)

Information gain

Then, what is the information gain for track y?

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Rényi divergence

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Image: A math a math

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Closed-loop sensor management for multi-object filtering

2 Information gain for stochastic populations

③ Further developments

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Information gain G_u global by nature, but core element is *track*-based Rényi divergence

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Exclusion of *regions* from decision policy

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Thank you for your attention!

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