

EQ2341 Pattern Recognition and Machine Learning

Project Activity Recognition

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1 Introduction

In this project, we will implement a classifier for activity recognition based on data from the phone's sensors. We are given a set of training and testing acceleration data. We will firstly train our Hidden Markov Model parameters by using the EM algorithm. Then we will apply our trained model to test data and predict the state from three activities, standing still, walking, and running.

2 Acceleration data

We are given a set of training and testing acceleration data. Each component is a three-dimensional vector representing accelerated speed in x, y and z directions. The training and testing data are saved as "iphone_data_3.txt" and "iphone_test.txt". The data information is plotted in figure 1. The training data contains 3760 samples and the testing data contains 2742 samples.

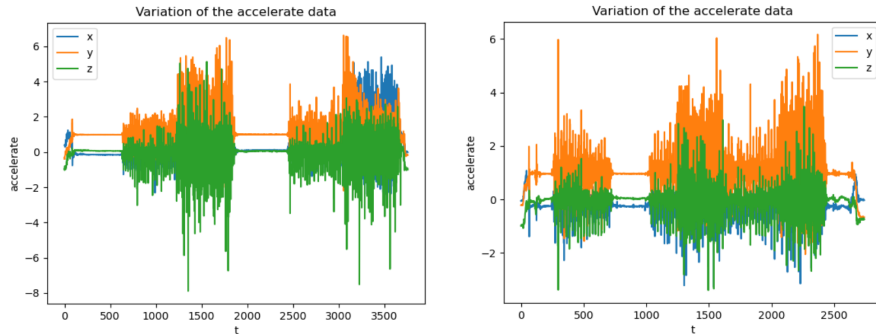


Figure 1: training samples(left) versus testing samples(right)

3 Model Training

We choose to use our already-designed HMM model $\lambda = (q, A, B)$ to fit data and do further prediction. There are three states in this model which represents walking, standing still and running respectively. In this particular problem, each output distribution corresponding each state is three-dimensional Gaussian distribution. Thus, the B matrix is denoted by the mean and covariance vector. In the model parameter initialization part, the initial values are given in figure 2:

```
# define distribution and observed data
g1 = GaussD(means=[0, 0, 0], cov=np.array([[1, 0, 0], [0, 1, 0], [0, 0, 1]]))
g2 = GaussD(means=[0, 0, 0], cov=np.array([[1, 0, 0], [0, 1, 0], [0, 0, 1]]))
g3 = GaussD(means=[0, 0, 0], cov=np.array([[1, 0, 0], [0, 1, 0], [0, 0, 1]]))
g = [g1, g2, g3]
q = np.array([1, 0, 0])
A = np.array([[0.8, 0.1, 0.1], [0.1, 0.8, 0.1], [0.1, 0.1, 0.8]])
```

Figure 2: Parameter Initialization

Then we apply the EM approach to the problem of HMM training. The algorithm derivation could be found in section 7.6[1]. As a result, the updating schemes for q , A , B are denoted in equation 7.55, 7.59 and 7.70 respectively. Then after iterating the updating schemes 20 times by using the pre-recorded training dataset, the trained model parameter values are printed in figure 3

```
training iteration: 20
updated q=
[1.0000000000000204, 0.0, 0.0]
updated A matrix=
[[9.98258445e-01 1.35147597e-03 3.98079447e-04]
 [4.18154542e-03 8.88248111e-01 1.07570344e-01]
 [4.88562628e-07 3.46033571e-02 9.65396154e-01]]
updated mean vector=
[array([ 0.35562778,  0.93880978, -0.12032268]), array([-0.1509643 ,  0.91452328, -0.14677544]), array([-0.00526857,  1.03824045,  0.01608972])]
updated Covariance matrix=
[array([[ 0.9790841 ,  0.32204988, -0.22272653],
        [ 0.32204988,  1.42584955, -0.20951307],
        [-0.22272653, -0.20951307,  1.09822352]])]
[array([[ 0.2867492 , -0.0360666 ,  0.0590565 ],
        [-0.0360666 ,  0.61392279, -0.22396692],
        [ 0.0590565 , -0.22396692,  0.6654783 ]])]
```

Figure 3: Updated model parameters

4 State prediction

After training the HMM model parameters, we predict the hidden state of each given sample in test data. We calculate the probability of each state given all the observations $P(S_t = i | \mathbf{x}, \lambda)$ and choose the state with maximum probability as the predicted state.

Since EM algorithm is unsupervised learning, we implement prediction part on our training data in the first place to intuitively see the relationship between observed behaviour and its corresponding state. From figure 4 we could conclude that through learning process, state 2 corresponds to standing still behaviour, state 1 corresponds to walking behaviour and state 0 corresponds to running behaviour.

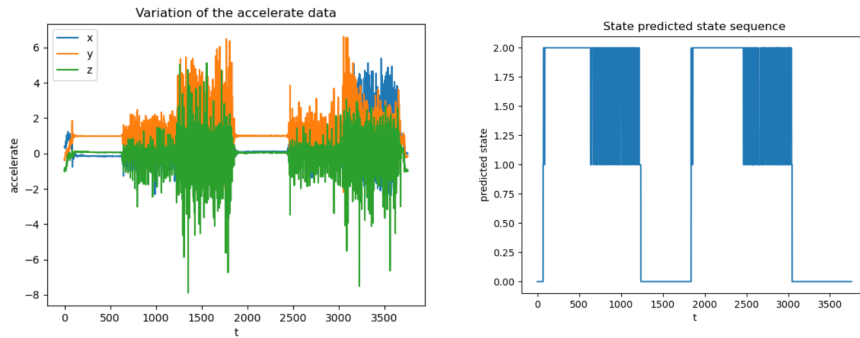


Figure 4: training data(left) versus prediction state(right)

Then we implement the HMM model to predict the most likely state in testing data samples. By comparing the two sub-figures in figure 5, we could conclude that the state prediction aligns with the variation of acceleration data.

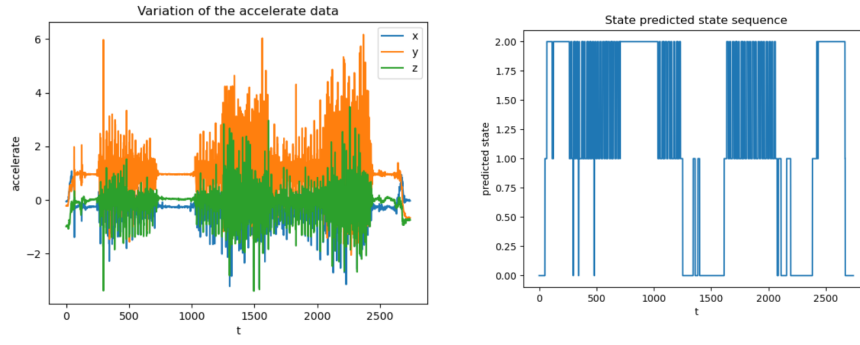


Figure 5: testing data(left) versus prediction state(right)

References

- [1] EQ2341 PattRecKompPRINT_Marked, *Machine learning and Pattern recognition*