

Course introduction

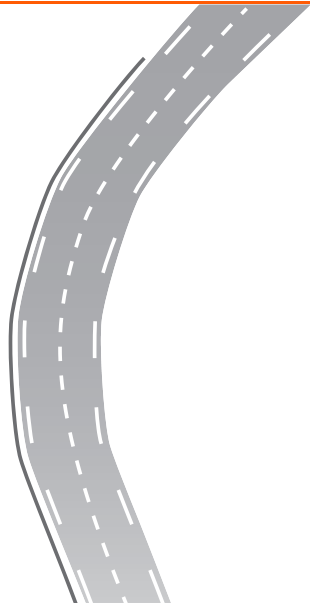
Sensor fusion & nonlinear filtering

Lars Hammarstrand

SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

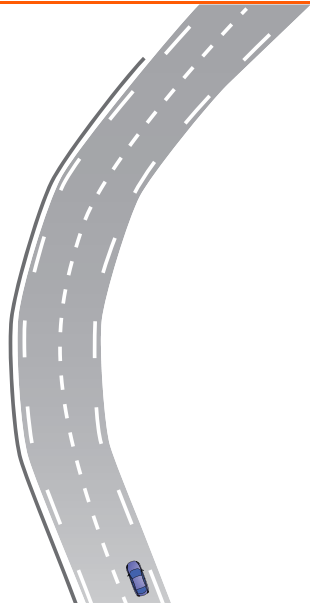
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

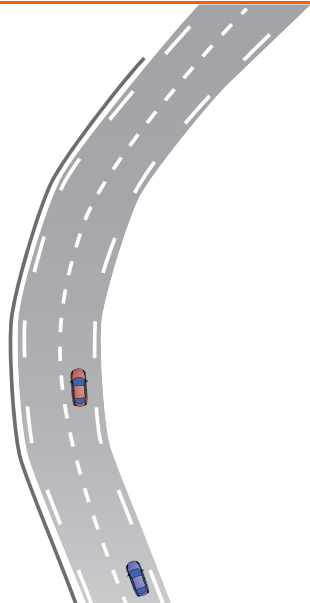
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

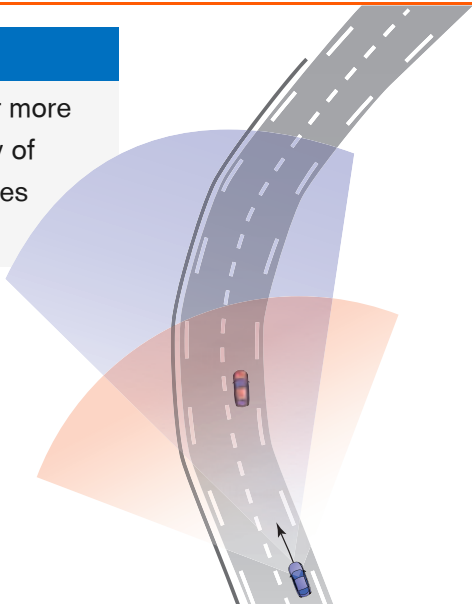
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

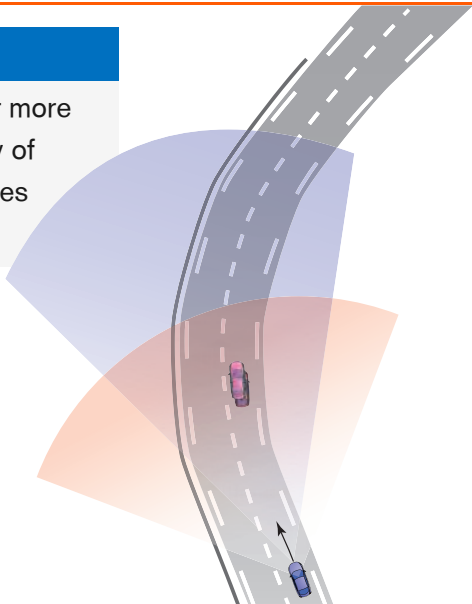
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

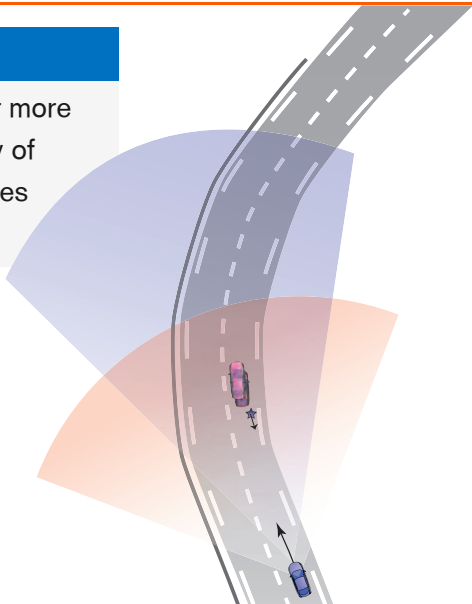
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

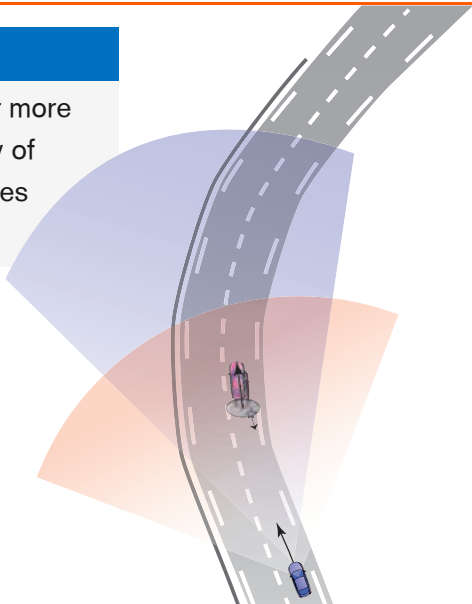
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

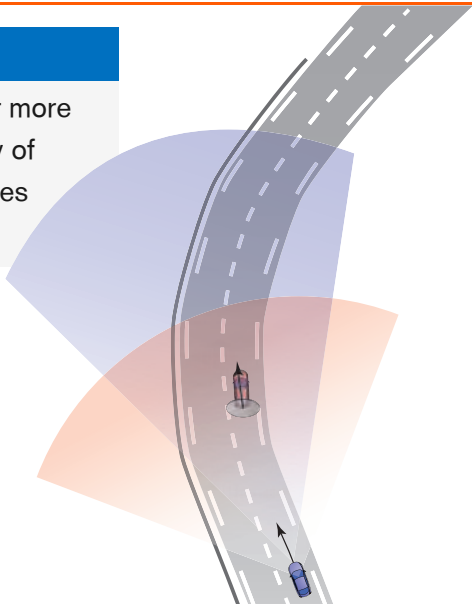
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

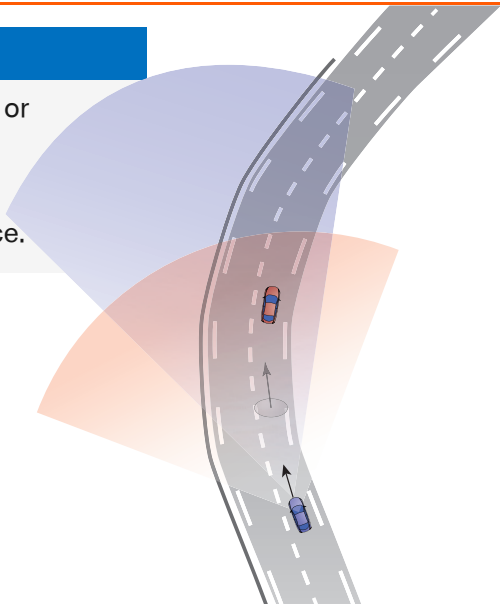
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

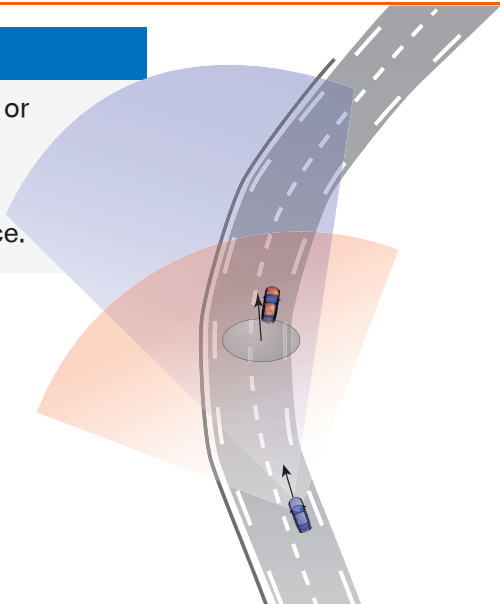
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

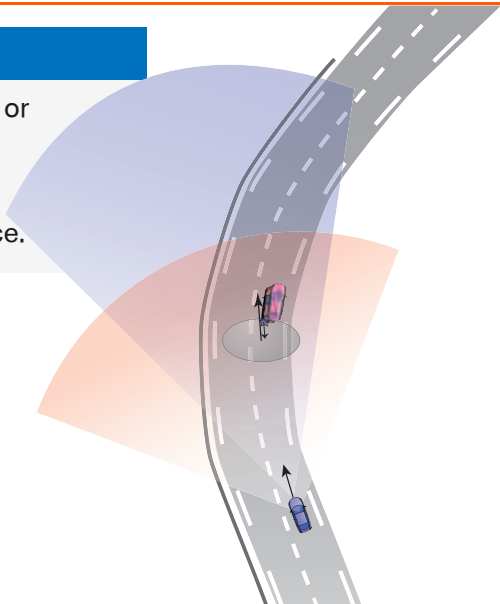
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

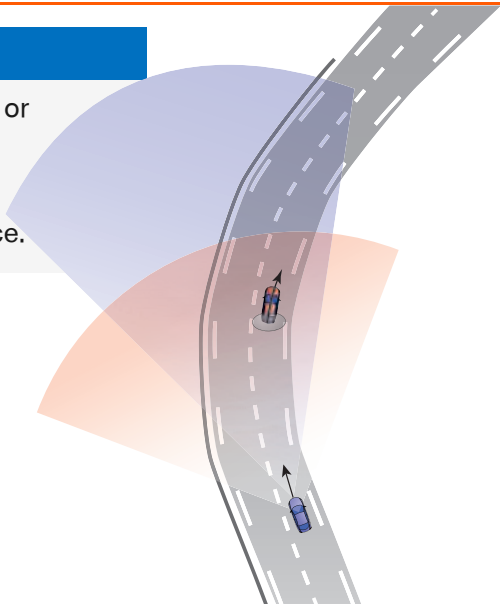
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

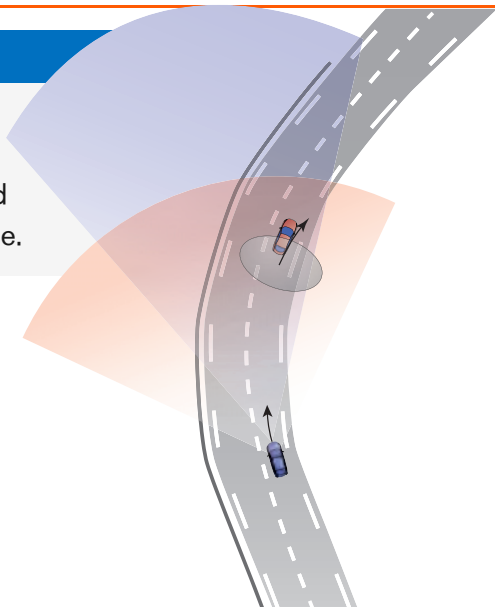
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

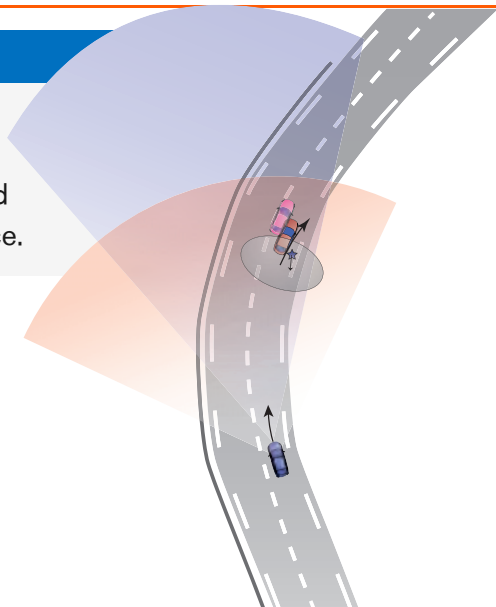
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

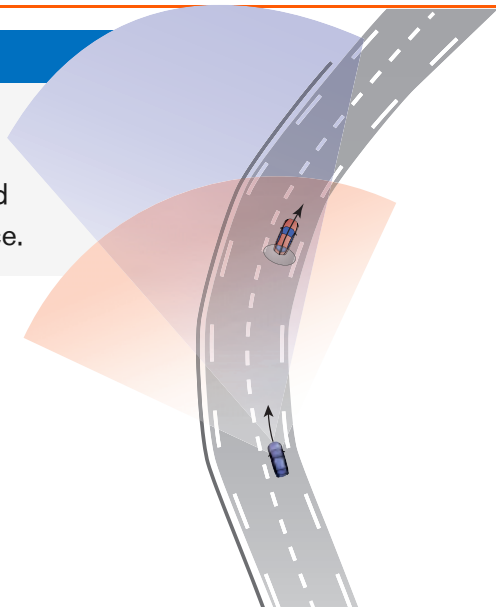
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

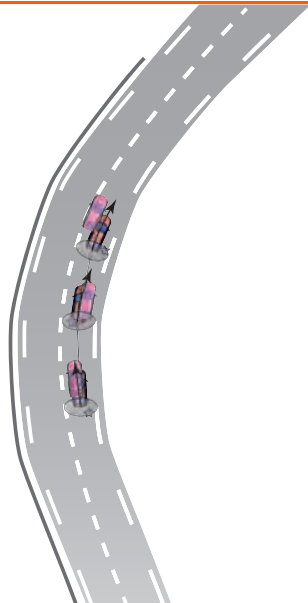
- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



SENSOR FUSION AND NONLINEAR FILTERING

Sensor fusion and (nonlinear) filtering

- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.



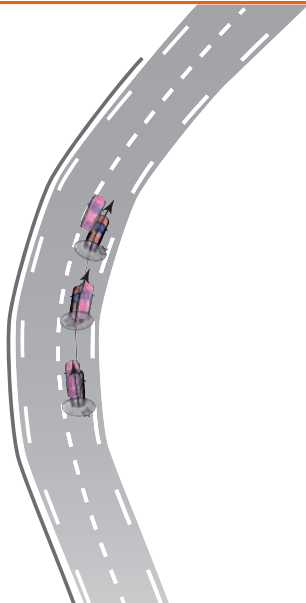
SENSOR FUSION AND NONLINEAR FILTERING

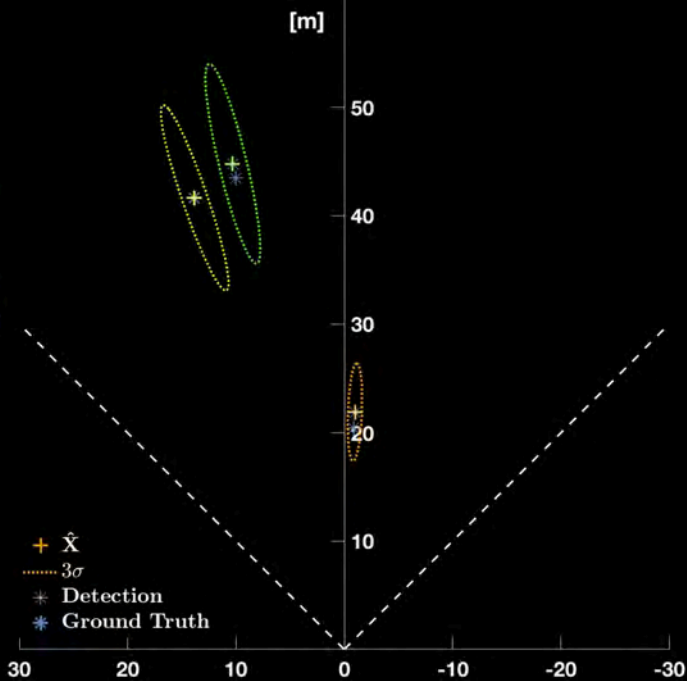
Sensor fusion and (nonlinear) filtering

- Use a sequence of noisy observations from one or more sensors to better estimate some unknown quantity of interest (state) and associated uncertainty measures at the current time instance.

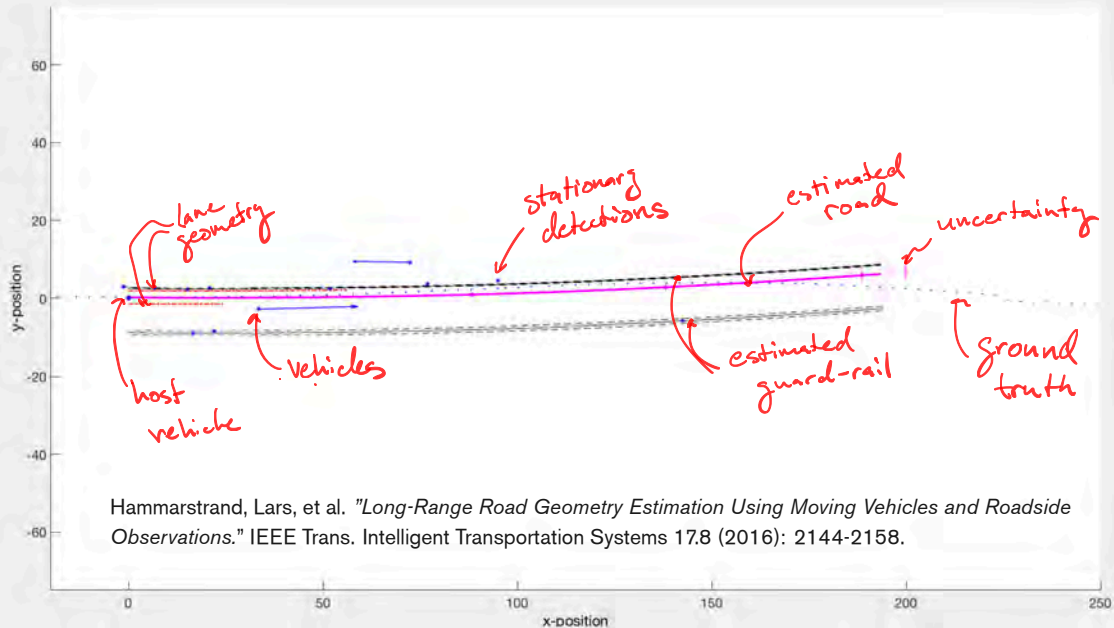
Note:

- In this course we will not consider the data association problem or handle multiple objects
- Although we will mainly give examples related to automotive applications, the theory and methods learned in this course are much more general than that!





Scheidegger, Samuel, et al., "Mono-Camera 3D Multi-Object Tracking Using Deep Learning Detections and PMBM Filtering". IV 2018, China, June 26-30, 2018





Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocery

Residence On Fifth

The Quad

The Quad

The Quad

central catholic
high school

N Shields St

Shields St

Shields St

Shields St

Shields St

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave



Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocery

Residence On Fifth

The Quad

The Quad

The Quad

central catholic
high school

N. Franklin St

Franklin St

Franklin St

Franklin St

Fifth Ave

Fifth Ave

Fifth Ave

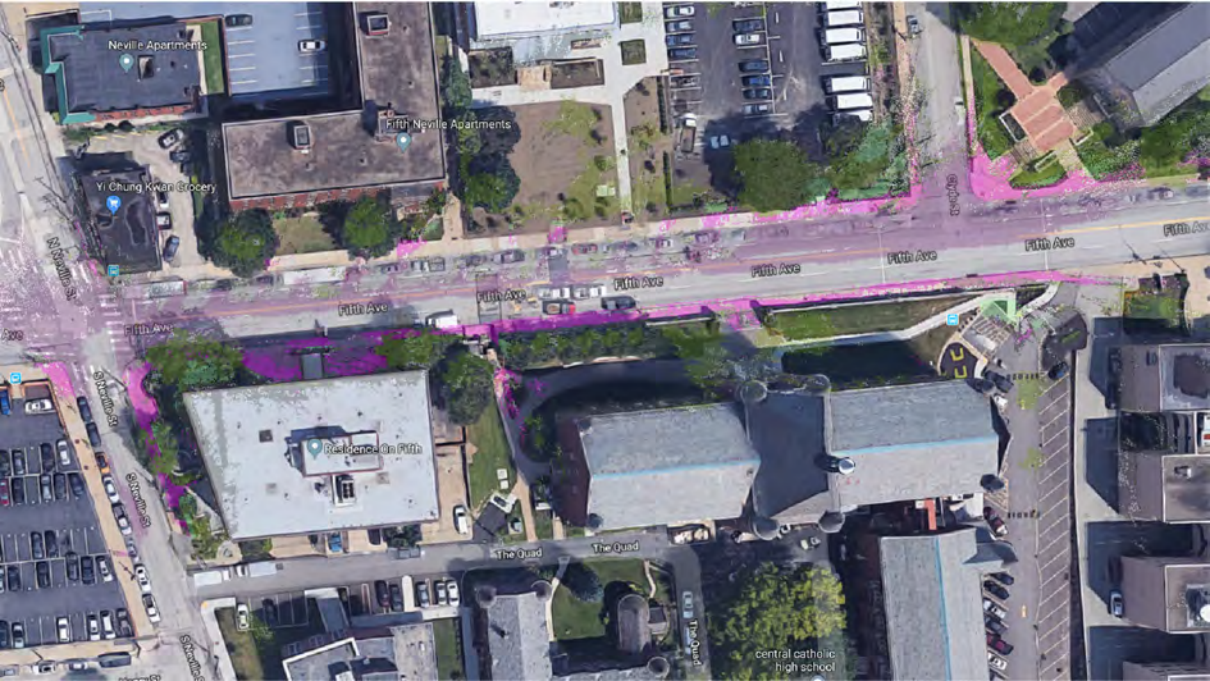
Fifth Ave

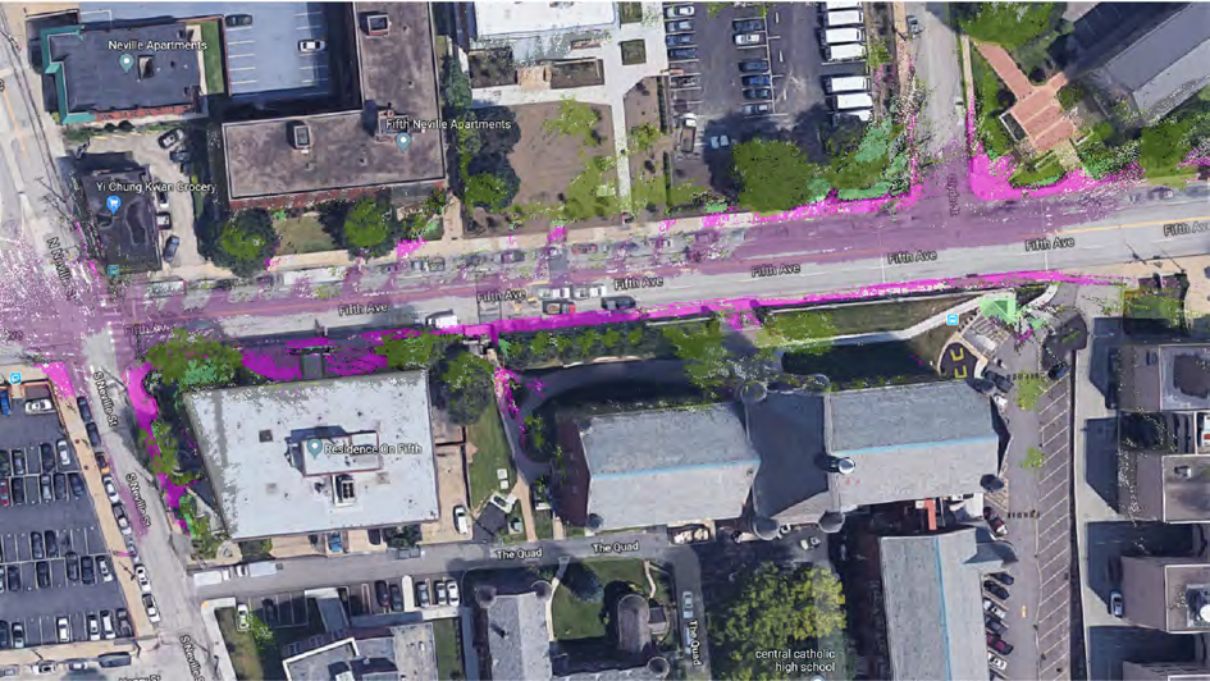
Fifth Ave

Fifth Ave

Fifth Ave

Franklin St





Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocery

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

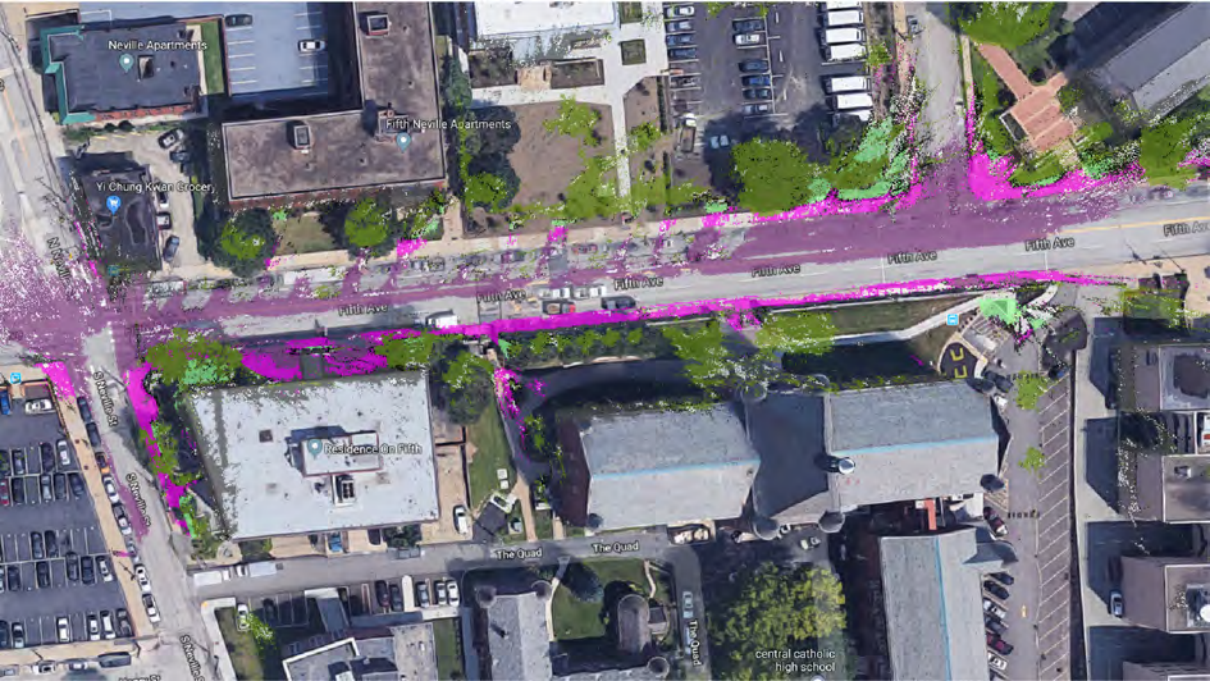
Residence On Fifth

The Quad

The Quad

The Quad

central catholic
high school



Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocery

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

Fifth Ave

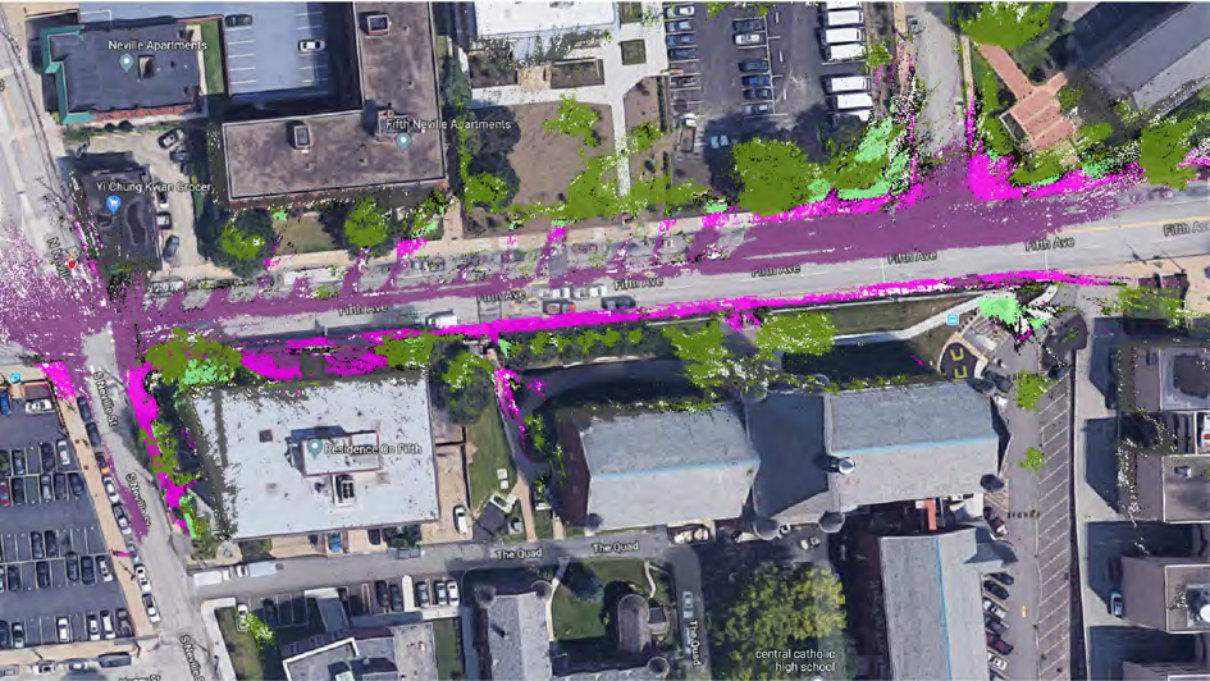
Residence On Fifth

The Quad

The Quad

The Quad

central catholic
high school



Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocer

Residence On Fifth

The Quad

The Quad

The Quad

central catholic
high school



Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocer

Residence On Fifth

The Quad

The Quad

The Quad

central catholic
high school



Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocer

Residence Inn PQR

The Quad

The Quad

The Quad

central catholic
high school



Neville Apartments

Fifth Neville Apartments

Yi Chung Kwan Grocer

Residence Inn

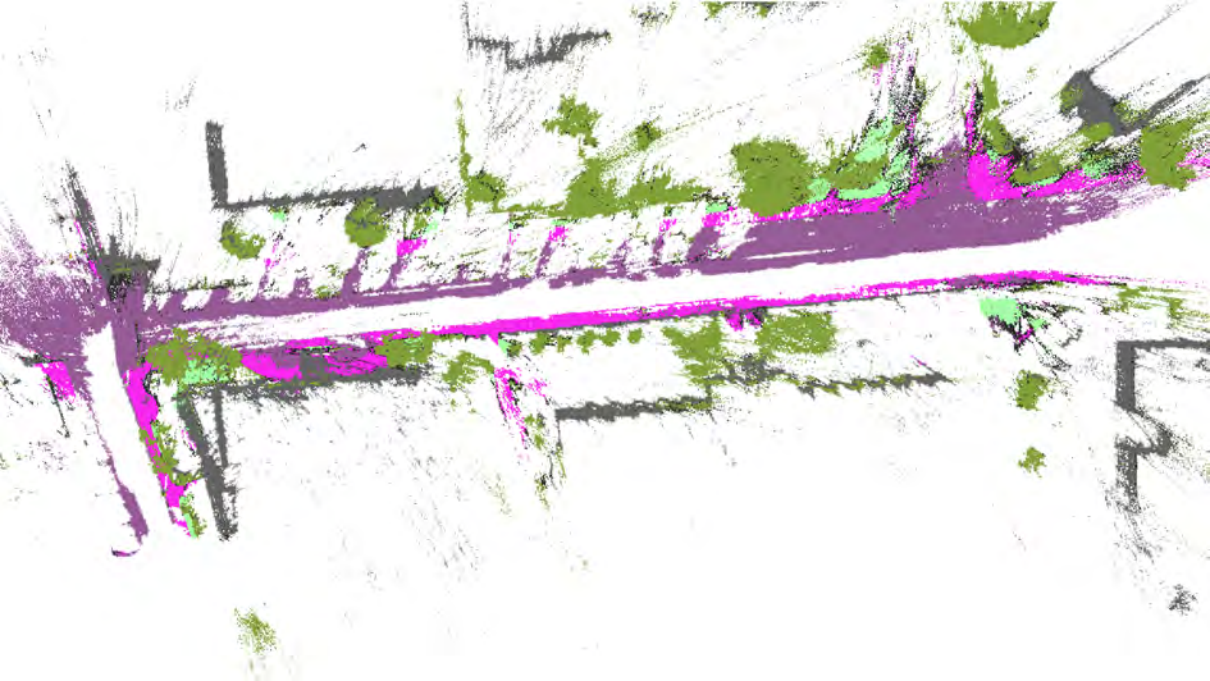
The Quad

The Quad

The Quad

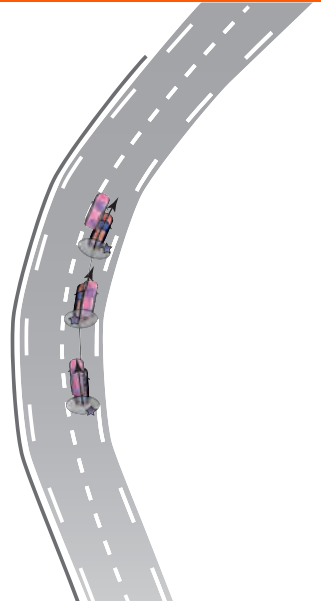
Central Catholic High School





LECTURE CONTENTS AND LEARNING OBJECTIVES

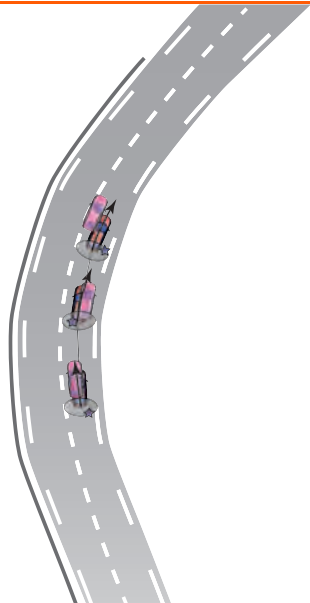
The content of this course divided into 7 sections:



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

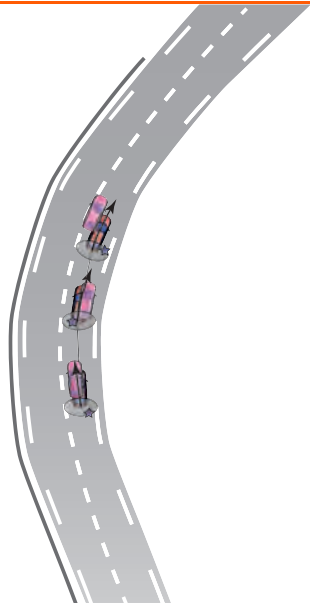
1. Course introduction and a primer in statistics



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

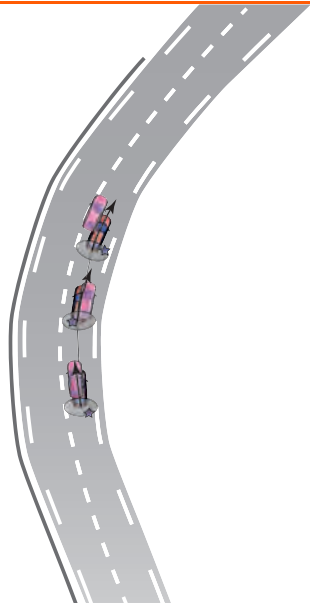
1. Course introduction and a primer in statistics
2. Bayesian statistics



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

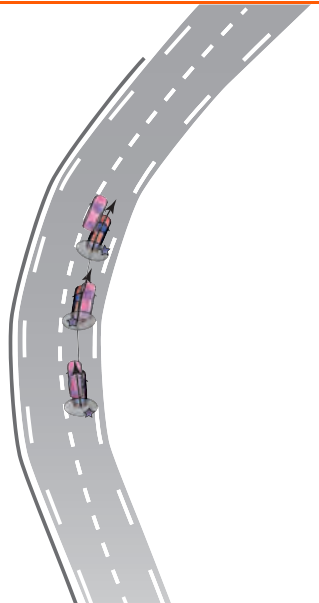
1. Course introduction and a primer in statistics
2. Bayesian statistics
3. State space models and optimal filters



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

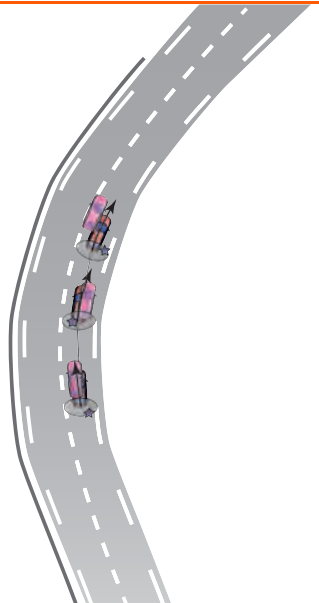
1. Course introduction and a primer in statistics
2. Bayesian statistics
3. State space models and optimal filters
4. The Kalman filter and its properties



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

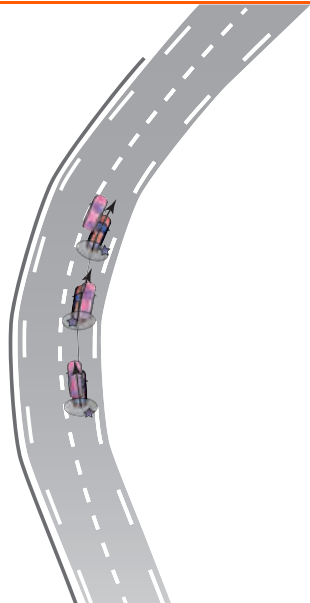
1. Course introduction and a primer in statistics
2. Bayesian statistics
3. State space models and optimal filters
4. The Kalman filter and its properties
5. Motion and measurement models



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

1. Course introduction and a primer in statistics
2. Bayesian statistics
3. State space models and optimal filters
4. The Kalman filter and its properties
5. Motion and measurement models
6. Nonlinear Gaussian filters



LECTURE CONTENTS AND LEARNING OBJECTIVES

The content of this course divided into 7 sections:

1. Course introduction and a primer in statistics
2. Bayesian statistics
3. State space models and optimal filters
4. The Kalman filter and its properties
5. Motion and measurement models
6. Nonlinear Gaussian filters
7. Particle filters

