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Doctoral Thesis

Human Acitivity Recognition Using Accelerometer Data

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in the

Research Group Name
Department or School Name

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Declaration of Authorship

I, R.Q. Vlasveld, declare that this thesis titled, 'Human Acitivity Recognition Using Accelerometer Data' and the work presented in it are my own. I confirm that:

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"Thanks to my solid academic training, today I can write hundreds of words on virtually any topic without possessing a shred of information, which is how I got a good job in journalism."

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Abstract

Faculty Name
Department or School Name

Master of Science

Human Acitivity Recognition Using Accelerometer Data

by R.Q. Vlasveld

The Thesis Abstract is written here (and usually kept to just this page). The page is kept centered vertically so can expand into the blank space above the title too...

Acknowledgements

The acknowledgements and the people to thank go here, don't forget to include your project advisor...

Contents

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Abbreviations

LAH **L**ist **A**bbreviations **H**ere

Physical Constants

Speed of Light $c = 2.997\ 924\ 58 \times 10^8\ \mathrm{ms}^{-\mathrm{S}}$ (exact)

Symbols

a	distance	m
P	power	W (Js^{-1})
ω	angular frequency	rads^{-1}

For/Dedicated to/To my...

Chapter 1

Introduction

1.1 Problem statement

*** Give context problems, means to reach (e.g. monitoring of patients, getting conclusions over health and activity).

1.2 Literature review

Look into earlier application mentioned in the literature to this kind of problems. Look for similarities in the problem and address where the techniques used fail or are not applicable.

1.3 Learning LaTeX

Chapter 2

Techniques

2.1 Signal pro-processing and sensor fusion for timed patterns

2.2 Temporal Segmentation

This section will give an introduction and in-depth analysis of temporal segmentation.

2.2.1 Aims of segmentation

When processing and analyzing time series of data, e.g. motion measurements, stock market fluctuations or natural language, first a low-level division between the discriminative parts of the stream must be made. One can view this as splitting the series into the *atoms*, which are the building blocks of the total stream. These building blocks will be the aggregation of non-overlapping, internally homogeneous segments [1]. This means that the data points inside a segment should have some resemblance relation to each other and their difference lies between some boundary. The process of segmenting can be viewed as a subproblem to context analysis of time series. Temporal segmentation is closely related to temporal clustering, although it is a stricter, and simpler, process. Whereby clustering only restricts the data points on their distance relation (as used in a Voronoi diagram), within a segment the data points must also be contiguous.

The task of segmentation can be performed in a manual matter, by cutting and labeling parts of the stream into coherent parts. This would require human (expert) knowledge and does not yield a clear cut because of ambiguity. With increasing storage abilities and easier motion capture systems, there is a desire for automated systems which perform

the segmentation task unsupervised. Some algorithms used have the (often desired) side-effect of also clustering the segments, such that classes of segments can be discovered in the time series. These algorithms would not only be able to make a distinction between walking, sitting and walking, but would also recognize the reappearance of the walking activity.

2.2.2 Formal definition

Formally, temporal segmentation is dividing a time series s, which consists of N samples $\mathbf{x}(1), \mathbf{x}(2), \ldots, \mathbf{x}(N)$ from $\mathbf{R}^d$. Individual *segments* are referenced by $s(a, b)$, consisting of the consecutive samples $\mathbf{x}(a), \mathbf{x}(a+1), \ldots, \mathbf{x}(b)$, $a \leq b$. Let $s_1 = s(a, b)$ and $s_2 = s(b+1, c)$ be two segments, then their concatenation is $s_1 s_2 = s(a, c)$. A segmentation S of s consists of a sequence of k non-empty segments $s_1 s_2 \ldots s_k = s$. This notation is adopted from [1].

As stated, informally each segment should be internally homogeneous. This can formally be measured with an cost function F, indication the heterogeneity of a segment. The overall aim is to minimize the cost F. The cost of a segment is a function from the data points and the number of data points $n = b - a + 1$ and is expressed as

$$\text{cost}_F(s(a, b)) = F(\mathbf{x}; n | \mathbf{x} \in s(a, b)) \tag{2.1}$$

The cost of a *k-segmentation* S is the summation of the costs of the k segments:

$$\text{Cost}_F(s_1 s_2 \ldots s_k) = \sum_{i=1}^{k} \text{cost}_F(s_k) \tag{2.2}$$

With the objective of minimizing the cost function, the optimal k-segmentation $S_F^{opt}(s; k)$ is the segmentation with minimal $\text{Cost}_F(s_1 s_2 \ldots s_k)$ over all possible k-segmentations.

The cost function, to calculate the heterogeneity of a (set of) segment(s), can be any function. A simple and natural function would be the sum of variances of the segments. The overall cost function would then be

$$\text{Cost}_V = \frac{1}{N} \sum_{i=i}^{k} \sum_{j=c_{i-1}+1}^{c_i} \|\mathbf{x}(j) - \mu_i\|^2 \tag{2.3}$$

where μ_i is the mean vector of data points in segment s_i.

2.2.3 Application in research fields

[CHARACTERISTICS OF HUMAN MOTION] temporal variability, invariance over time, metrics over actions.

[COMPUTER VISION]

[GRAPHICS/VIDEO]

[DATA-MINING]

[MODEL BASED]

To analyze time series it is often preferred to divide the stream in segments of correlated data. After dividing, each segment represent a period in time in which the same activity is performed. Or, stated otherwise, it results in transitions moments between activities.

2.2.4 PCA Based Methods

Many fields of research have been active in the unsupervised segmentation of data. Many authors rely on a form of Principal Component Analysis (PCA), as used a.o. in [2]. Often PCA is used to reduce the dimensionality of the data being processed [REFERENCE] by only using the top r dimensions to describe the data set. It is observed that data series of simple motions have a lower dimensionality then complexer motions. When a simple (repetitive) motion is about to end and fluently transforms in a new motion, there will be a window of time in which a high dimensionality will be present, due to the new motion. After this period of transition, the dimensionality will decrease, since only the new simple motion is present in the window of time. The first algorithm of [2] is based on this principle.

Given a set of data points, a lower dimensional hyperplane can by constructed to which the data points can be projected. This projection on a lower dimension introduces a error to the original position. When the error is fixed, less dimensions are needed for simple motions in which movements of body parts are highly correlated. For segments in which the data points are lesser correlated, e.g. because of transition state, a higher degree of dimensions of the hyperplane is needed to represent the data with equal error degree. When the dimensionality is reduced from d to $r \leq d$, the ratio of error E_r can be calculated as

$$E_r = \frac{\sum_{j=1}^{r} \sigma_j^2}{\sum_{j=1}^{d} \sigma_j^2} \tag{2.4}$$

where σ_j are the singular values as a result from Singular Value Decomposition (SVD), which is closely related to PCA [3].

In [2] the stream of frames is analyzed on cut-frames to find transitions between action. First, for a number of k frames (e.g. the equivalent of 2.5 seconds) the required dimensionality r to keep the error E_r below some threshold τ is calculated. This will yield in an error e_i for the first i frames. When more frames are added to the window, the error will increase with a low constant when it is still in the same activity, due to noise in the activity. When a new activity starts, e.g. at frame j, the error at frame j will start increasing faster. This can be expressed by the derivative of the error rate $d_i = e_i - e_{i-l}$, where l is a constant to remove noise. From this derivative the mean and standard deviation can be calculated, for each point. When a derivative d_j rises more than a factor $k_\sigma = 3$ standard deviations from the mean, a transition point is encountered. The previous frames are then cut from the sequence (as a segment) and the algorithm starts over.

A second approach in [2] uses the probabilistic variant of PCA (PPCA) to model the data set as a Gaussian distribution instead of ignoring the frames which do not fit in the subspace. Over windows of frames the mean and variance are calculated. In a forward manner the Mahalanobis distance of a new window of frames is calculated, which represents the likelihood of the new window belonging to the same segment as the original widow. When the distance decreases, the likelihood increases which happens when the motions in the becomes more homogeneous. When a peak in the distance is reached, the new window of frames indicates a heterogeneous collection of motions in the window and thus a low likelihood of membership and a indication of a transition. In order to distinct activities and subactivities (which require a subset of motions is a distinct activity) the algorithm is also processed backward over the data series.

The third algorithm in [2] is based on the observation that data points (frames) tend to form clusters in the space. These clusters are represented by k Gaussian distributions for which each the Expectation-Maximization (EM) algorithm estimates the mean m_j, covariance matrix $\sum_j$ and prior π_j. With all the Gaussian distributions estimated, the data points are assigned to the cluster with the highest membership likelihood. When two consecutive frames x_i and x_{i+1} belong to different clusters, a transition of activities is recognized. Note that this algorithm succeeds in segmenting the data and also labels the similar simple activities.

A drawback in this system, and many others which implement a variant of the k-means algorithm, is that the number of clusters k need to be predetermined. To cope with this, often the algorithm is performed multiple times for different values of k. Using some

criteria, e.g. the Bayesian Information Criterion [4] or the Davies-Bouldin Index which guides k-means clustering as used in [5].

2.2.5 Principal Component Analysis

When working with simple 2- or 3-dimensional data it is often, for humans, easy to discover patterns in the set. The data can be plotted and the lines or planes among which the data points lie gives an indication of the pattern. With Principal Component Analysis (PCA) this process is also possible for automated systems. With this method the overall form of a set of data points can be represented, the most discriminative dimensions can be found, the dimensionality of a set can be reduced (which yield in data compression) or the result can be used to characterize and differentiate sets of data points.

The following steps are performed, which are explained below and illustrated in figure *** [add figure with plot of sets] **??**:

1. **Gather data** and represent them in a chosen number of features,
2. **Subtract mean** to center the data around the axis. The new data set will have mean zero,
3. **Generate covariance matrix** by calculating all pairwise feature variances,
4. **Calculate Eigenvectors and Eigenvalues** of the covariance matrix. The Eigenvectors are then normalized to make further calculations easier,
5. **Generate feature vector** which indicated which features are characteristic or meant to keep in de data set, by comparing the Eigenvalues.

The workings of the PCA [6] relies on the concepts of standard deviation, variance, covariance, eigenvectors and eigenvalues of matrices. These concepts will be discussed very briefly [1]. The standard deviation and variance of a set are measures for the spread around the mean for a single dimension, or feature. The covariance between two features (dimensions of the data points) indicates how they are related; when positive the two features will increase together; when negative one will decrease when the other increases and when zero they are unrelated. The covariance matrix gives all the covariances for all pairs of features. This matrix is symmetrical about the diagonal and the values on the diagonal are the variances for each feature. For this matrix the eigenvectors can be computed. Eigenvectors have the characteristic that when they multiply a matrix, the

[1] For a more in-depth discussion we would like to refer the reader to [7]

resulting vector is a multiple of the Eigenvector. The amount by which it is the multiple is the Eigenvalue. This is illustrated in formulae 2.5 and 2.6. The second formula shows an Eigenvector $\binom{3}{2}$ and its associated Eigenvalue, 4. The vector in the first formula is not an Eigenvector.

$$\begin{pmatrix} 2 & 3 \\ 2 & 1 \end{pmatrix} \times \begin{pmatrix} 1 \\ 3 \end{pmatrix} = \begin{pmatrix} 2 \cdot 1 + 3 \cdot 3 \\ 2 \cdot 1 + 1 \cdot 3 \end{pmatrix} = \begin{pmatrix} 11 \\ 5 \end{pmatrix} \tag{2.5}$$

$$\begin{pmatrix} 2 & 3 \\ 2 & 1 \end{pmatrix} \times \begin{pmatrix} 3 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \cdot 3 + 3 \cdot 2 \\ 2 \cdot 3 + 1 \cdot 2 \end{pmatrix} = \begin{pmatrix} 12 \\ 8 \end{pmatrix} = 4 \times \begin{pmatrix} 3 \\ 2 \end{pmatrix} \tag{2.6}$$

It are these Eigenvectors and Eigenvalues that makes PCA possible. Given a matrix of size $n \times n$ (only square matrices have Eigenvectors), n Eigenvectors can be found. Each Eigenvector is perpendicular, or orthogonal, to the others. The Eigenvectors combined describes the lines over which the data is plotted. The Eigenvector with the largest Eigenvalue is the *principal* component of the data set. It is said that it is the most significant feature. Thus the Eigenvectors, and thereby the features or dimensions of the data set, can be sorted on significance by the Eigenvalues.

With this ordering there are a few applications possible. The first is to just make a (comprehensible) representation of the data. The Eigenvectors describe the cloud of data points and thus are a compressed representation of the data. When the original data points are to be compressed, it is possible to remove the least significant features and reconstruct the data points from the resulting Eigenvectors. This will yield in a lossy compression. *** [figure to illustrate]. An extension of this application is to determine the number of features needed to keep the compression within a certain error criterion, as used in [2]. Sets of data can then be distinguished by the number of features needed to describe the points.

*** [graph, a bit of formulae with sets and dimensions]

2.2.6 Segmentation as clustering

In the previous section the discussed methods all relied on the stream of data points and tried to find cuts the discriminate between successive different type of activities. An other approach is to consider the tasks of segmentation as a type of clustering [8]. In clustering the objective is to assign labels, or classes, to all the data points indication a similar type of activity. A clustering $\mathcal{L}$ is thereby more informative then a segmentation but is also harder to produce.

A clustering $\mathcal{L}$ is generated from a sequence of elements $\mathbf{X}$ which is decomposed in m disjoint segments, each belonging to one of the k classes. A segment $\mathbf{Y}_i \hat{=} \mathbf{X}_{[s_i, s_{i+1})}$ is composed of frames from position s_i to s_{i+1}. A vector $g_{ci} = 1$ indicates class membership if $\mathbf{Y}_i$ belongs to class c, otherwise $g_{ci} = 0$.

When regarding segmentation of human motion as a task of clustering the difficulty is to model the temporal variability of actions and defining a robust metric between temporal actions. To overcome this, [8] introduces Aligned Cluster Analysis (ACA), by minimizing

$$J_{ACA}(\mathbf{G}, \mathbf{s}) = \sum_{c=i}^{K} \sum_{i=1}^{m} g_{ci} \, dist_c(\mathbf{X}_{[s_i, s_{i+1})}) \tag{2.7}$$

The characteristic of ACA is that is enables segments to span over different number of data points, whereas the standard kernel k-means algorithm results in equally sized segments. [!!! TRUE?!] The second difference is that the kernel used in $dist_c$ to measure the distance from a segment to the class which it is assigned to uses the Dynamic Time Alignment Kernel [REFERENCE?] to measure between time series.

2.3 Clustering

This section will give an introduction and overview to clustering of data. When processing time series of data the line of distinction between segmentation and clustering is very fine. This section will introduce clustering for the purpose as used in this project.

Data clustering can be used with two different applications, exploratory or confirmatory [9]. In the former, the purpose is to discover clusters in a point cloud of data points. Here the cluster is defined as a group of homogeneous data points measured by some coherence measure, often a distance function with the data points being defined as vectors. The produced clusters, which together form a representation of the data examined, can be used in the latter application to assign new provided data points to a cluster and thereby classify them.

Depended on the precise setup, clustering can be used as a successive step after or an implementation of temporal segmentation. When temporal segmentation is used to create successive coherent data points, clustering can be used to recognize the same activities in different points of time. The data points provided to the clustering will be some representation of each segment and each segment will be labeled with a activity. Another mechanism could be to extract features from the raw data points and use these to create clusters directly *** [temporal modifications]. Both mechanisms requires the exploratory and confirmatory phases.

The exploratory phase roughly consists of the following five steps [9]

1. data point representation,
2. definition of coherence,
3. grouping data points,
4. cluster abstraction,
5. output qualification

The first step is to find a *representation* of the data points and clusters, considering the number, type and scale of the features and the number of desired classes to cluster in. When dealing with high-dimensional data points a *feature selection* can be performed to use only the most discriminating features. When the raw features are not useful enough, *extraction* can be used to create new synthetic features. *** [qualitative versus quantitative/conceptual]

When the data points are represented in a meaningful way, the measure of *coherence* between pairs of points must be defined. Often this is implemented as the Euclidean or Mahalanobis distance when the data points are represented as vectors or other similarity measures for conceptual patterns.

In the most critical step, the *grouping*, the data points with the highest coherence are linked together to form a cluster. The result can be a hard partition over the data or a fuzzy membership degree to each cluster for each data point. When applying rules for merging and splitting cluster, a hierarchical partition is constructed. Partitional clustering algorithms assign data points to clusters by optimizing some criterion, e.g. the mean squared distance from each data point to the clusters' centroid.

Especially in case of large data sets, the resulting clusters will be defined by many data points. To form a compacter and simpler representation, *abstraction* can be used. This will simply analysis by humans or automated systems. A common abstraction is to use the clusters' centroid [10] or parameters of Gaussian patterns.

The final step which can be applied to the resulting partition is some *qualification*. The quality of multiple partitions can be compared and the validity of the partition can be determined. A partition is valid if reasonably it could not been constructed by change or as some random process. External references of models can be used to compare, or the internal data points can be examined. *** [better wordings]

2.3.1 Formal definition

2.3.2 Application is research fields

2.4 Temporal pattern recognition

2.4.1 Dynamic Time Warping

Used to measure similarity between time sequences. Exact matching is high-cost, so approximations such as Minimum Bounding Rectangles are used.

2.4.2 k-means clustering

[EXPLAIN] divide data set n into k clusters.

Among many unsupervised clustering techniques, k-means is successfully applied to large data sets. It is simple to implement and linear in time complexity so computationally attractive [9]. A drawback of the method is that the results of the algorithm greatly depends on the initial configuration (the data points which will act as centroids) and the number of cluster k must be determined beforehand.

Generally, the k-means methods will minimize the squared error for a clustering $\mathcal{L}$ criterion which is defined as the distance from the data points the centroid for each cluster in $\mathcal{K}$. This is expressed as optimizing to a local optimum the energy function

$$e^2(\mathcal{K}, \mathcal{L}) = \sum_{j=i}^{K} \sum_{i=1}^{n_j} \|\mathbf{x}_i^{(j)} - \mathbf{c}_j\|^2 \tag{2.8}$$

There are several limitation on the k-means method. One of these is that only spherical shapes of cluster can be generated. One of the extensions is kernel k-means [11], which implicitly projects the data points to a higher dimension and thereby is able to form irregular shaped cluster.

2.4.3 Self-organizing Map

2.4.4 Support Vector Machine

2.4.5 Naïve Bayes

2.5 Unsupervised clustering of temporal patterns

Chapter 3

Experiments

3.1

Chapter 4

Results

4.1

Chapter 5

Discussion

5.1

Chapter 6

Conclusions

6.1

Appendix A

Appendix Title Here

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