Created by He Entong

Contents

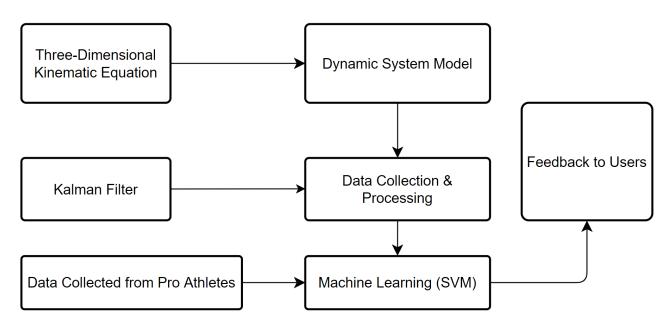
1	Introduction			
	1.1	Project Detail	2	
	1.2	Algorithm Framework	2	
2	Kalr	nan Filter	2	
	2.1	Derivation	2	
	2.2	Loop Procedure	3	
3	Physical Model			
	3.1	Kinematic Equation	4	
	3.2	Stochastic Model		
	3.3	Measurement Model		
		Filtering Process		
		From Kinematic Quantities to Attitude		
4	Data	a Analysis	7	
	4.1	Model of Users' Motion	7	
		Data Analysis Method: Support Vector Machine		

1 Introduction

1.1 Project Detail

This article is used for ENGG1320 group project: AI Coaching System. We introduced a method to calculate the limb actions of basketball players with wearable device (bracelet integrated with gyroscope, accelerometer and velocity detector and action-tracing gloves).

1.2 Algorithm Framework



2 Kalman Filter

Our model requires Bayesian model to build up the detection. Thus we apply Kalman filter on the dataset. The following gives a brief derivation.

2.1 Derivation

Two possible noise are the white noise $w_k \sim N(0, \sigma_{w_k}^2)$ and measurement noise v_k . Then for real data and data measured,

$$x_{k+1} = \Phi x_k + w_k \quad z_k = H x_k + v_k \tag{1}$$

Assume for data estimation, the prior prediction is \hat{x}'_k , and actual estimation is \hat{x}_k . Estimation bias is $e_k = x_k - \hat{x}_k$, and one assumption is that prior model bias is proportional to measurement bias, i.e.

$$\hat{x}_k - \hat{x}_k' = K_k(z_k - H\hat{x}_k') \tag{2}$$

where K_k is the Kalman gain. The filter tends to maximize the sum of variance of estimation bias. We first consider bias covariance matrix

$$E(e_k e_k^T) = P_k = E[(x_k - \hat{x}_k)(x_k - \hat{x}_k)^T]$$

$$E[(x_k - \hat{x}_k' - K_k z_k + K_k H \hat{x}_k)(x_k - \hat{x}_k' - K_k z_k + K_k H \hat{x}_k)^T]$$

$$= (I - K_k H) E[(x_k - \hat{x}_k')(x_k - \hat{x}_k')^T](I - K_k H)^T + K_k E(v_k v_k^T) K_k^T$$
(3)

Define $P'_k = E[(x_k - \hat{x}'_k)(x_k - \hat{x}'_k)^T] = E(e'_k e'^T_k), E(v_k v_k^T) = R$ as the prior covariance matrix. Then

$$P_k = (I - K_k H) P_k' (I - K_k H)^T + K_k R K_k^T$$
(4)

The model tends to minimize the variance of estimation bias (trace of covariance matrix), according to which coefficient K_k is determined, that is

$$\arg\min_{K_k} \mathbf{tr}(P_k) \to \frac{\partial}{\partial K_k} \mathbf{tr}(P_k) = 0$$

$$\longrightarrow -2(HP_k')^T + 2K_k(HP_k'H^T + R) = 0$$

$$\longrightarrow K_k = P_k'H^T(HP_k'H^T + R)^{-1} = K_k^*$$
(5)

then

$$\min \mathbf{tr}(P_k) = \mathbf{tr}(P_k') - 2\mathbf{tr}[K_k H P_k'] + T\left[K_k (H P_k' H + R) K_k^T\right] \Big|_{K_k = K_k^*}$$

$$= (I - K_k^* H) P_k'$$
(6)

Then the prior prediction bias $e'_{k+1} = x_{k+1} - \hat{x}'_{k+1}$. Based on previous data, prior prediction can be predicted as

$$\hat{x}_{k+1}' = \Phi \hat{x}_k \tag{7}$$

Thus the prior prediction bias can be calculated as follows

$$e'_{k+1} = x_{k+1} - \hat{x}'_{k+1} = (\Phi x_k + w_k) - \Phi \hat{x}_k = \Phi e_k + w_k$$
 (8)

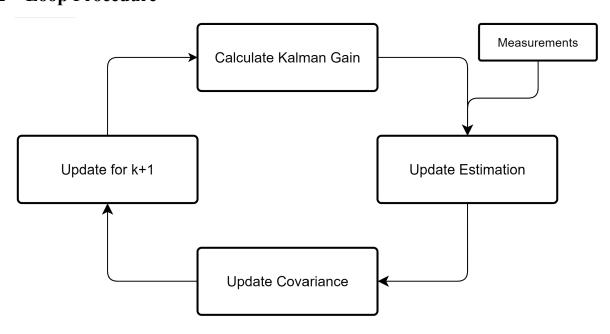
Notice that the bias and noise are mutually independent, hence the prior prediction bias matrix

$$P'_{k+1} = E(e'_{k+1}e^{T}_{k+1})$$

$$= E\left[(\Phi e_k + w_k)(\Phi e_k + w_k)^{T}\right]$$

$$= \Phi E(e_k e_k^{T})\Phi^{T} + E(w_k w_k^{T}) = \Phi P_k \Phi^{T} + Q_w$$
(9)

2.2 Loop Procedure



Algorithm 1 Kalman Filter

Require: sampling period T_s , initial state P'_0

while $k \in T_s$ do

Kalman Gain: $K_k = P_k'H^T(HP_k'H^T + R)^{-1}$ Update Estimate: $\hat{x}_k = \hat{x}_k' + K_k(z_k - H\hat{x}_k')$ Update Covariance: $P_k = (I - K_kH)P_k'$

Project to Next Loop:

$$\hat{x}'_{k+1} = \Phi \hat{x}_k$$

$$P_{k+1} = \Phi P_k \Phi^T + Q_w$$

end while

3 Physical Model

The following is the physical model to be applied in the motion detection algorithm. Physical quantities we require include the body velocity v_b , acceleration a_b , limb angular velocity ω_b and attitude angles (roll angle γ , pitch angle θ).

3.1 Kinematic Equation

We first consider kinematic equation in limb movement. Acceleration a_b gives

$$a_{b} = \frac{\partial}{\partial t} v_{b} = \frac{\partial}{\partial t} (v_{\theta} \hat{\theta} + v_{r} \hat{r})$$

$$= (\dot{v_{\theta}} + \dot{v_{r}}) + (v_{\theta} \frac{\partial \hat{\theta}}{\partial \theta} \frac{\partial \theta}{\partial t} + v_{r} \frac{\partial \hat{r}}{\partial \theta} \frac{\partial \theta}{\partial t}) = (\dot{v_{\theta}} + \dot{v_{r}}) + \omega(-v_{\theta} \hat{r} + v_{r} \hat{\theta}) = \dot{v_{b}} + \omega \times v_{b}$$
(10)

Accelerometer measurement f_b and body acceleration a_b has relationship

$$f_b = q_b + a_b \tag{11}$$

Assume in accelerometer measurement, acceleration a_b has relationship

$$\dot{a}_b = \eta a_b + w_1 \tag{12}$$

where Gaussian noise $w_1 \sim N(0, \sigma_{w_1}^2)$, and rational coefficient η is a constant.

3.2 Stochastic Model

Assume that we combine the limb motion together to form a matrix X_1 , where

$$X_1 = \begin{bmatrix} v_b \\ a_b \end{bmatrix} \tag{13}$$

and it holds for time-shifting relationship as follows, where gyroscope zero shift w_g has standard deviation σ_{w_g} .

$$\dot{X}_1 = \begin{bmatrix} \dot{v}_b \\ \dot{a}_b \end{bmatrix} = \begin{bmatrix} a_b - \omega_b \times v_b + w_g \\ \eta a_b + w_1 \end{bmatrix} = \begin{bmatrix} -[\omega_b]_{\times} & I_3 \\ 0_3 & \eta I \end{bmatrix} X_1 + \begin{bmatrix} w_g \\ w_1 \end{bmatrix} = A_1 X_1 + W_1$$
 (14)

During sampling period $T_s \in \mathcal{T}$, we have state transition equation

$$v_b^{(k+1)} \approx v_b^{(k)} + \dot{v}_b^{(k)} \Delta t \to v_b^{(k+1)} \approx (I - [\omega_b]_{\times} T_s + R_a^v) v_b^{(k)} + w_g T_s$$

$$a_b^{(k+1)} \approx a_b^{(k)} + \dot{a}_b^{(k)} \Delta t \to a_b^{(k+1)} \approx (I + \eta I T_s) a_b^{(k)} + w_1 T_s$$

$$(15)$$

Then the noise covariance matrix, given that the measurement and noise have no correlation, is

$$Q_1^{(k)} = \begin{bmatrix} Q_{w_g}^{(k)} & 0_3 \\ 0_3 & Q_{w_1}^{(k)} \end{bmatrix} = \begin{bmatrix} \sigma_{w_g}^2 T_s^2 [v_b]_{\times}^{(k)} \left([v_b]_{\times}^{(k)} \right)^T & 0_3 \\ 0_3 & \sigma_{w_1}^2 T_s^2 I_3 \end{bmatrix}$$
(16)

Assume the noise can be neglected in the iteration of dynamic system, then the state equation in respect of time for X_1 is

$$\dot{X}_1 = A_1(T_s)X_1 \to X_1^{(k+1)} = \exp\left(A_1^{(k)}T_s\right)X_1^{(k)} + W_1^{(k)}$$
(17)

Zhaoying Zhou et al. (2004) developed equation

$$\begin{bmatrix} \dot{g}_x \\ \dot{g}_y \\ \dot{g}_z \end{bmatrix} = \begin{bmatrix} 0 & -\omega_z & \omega_y \\ \omega_z & 0 & -\omega_x \\ -\omega_y & \omega_x & 0 \end{bmatrix} \begin{bmatrix} g_x \\ g_y \\ g_z \end{bmatrix} \longrightarrow \dot{g}_b = [\omega_b]_{\times} g_b$$
(18)

Like wise, the recursive relationship and covariance matrix can be derived as

$$g_b^{(k+1)} = \exp\left([\omega_b]_{\times}^{(k)} T_s\right) g_b^{(k)} + W_2^{(k)}$$
(19)

where W_2 is corresponding process noise. Likewise,

$$g_b^{(k+1)} \approx g_b^{(k)} + \dot{g}_b^{(k)} \Delta t = g_b^{(k)} + [\omega_b]_{\times} (g_b^{(k)} + g_b^{(k)} + g_b^{(k)} + g_{b \text{ noise}}) T_s$$

$$\approx (I + [\omega_b]_{\times} T_s) g_b^{(k)} + [\omega_b]_{\times} g_{b \text{ noise}} T_s$$
(20)

Then the noise covariance equation

$$Q_2 = \sigma_g^2 T_s^2 [g_b]_{\times} ([g_b]_{\times})^T$$
(21)

3.3 Measurement Model

Assume that the data (tri-axis velocity v_m and body total acceleration f_m) we collect from wearable device have Gaussian noise $\nu_1 \sim N(0, \sigma_{\nu_1}), \nu_2 \sim N(0, \sigma_{\nu_2})$ respectively. Then denote the state matrix as Y.

$$Y = \begin{bmatrix} v_m \\ f_m \end{bmatrix} = \begin{bmatrix} v_b + \nu_1 \\ a_b + g_b + \nu_2 \end{bmatrix} = \begin{bmatrix} I_3 & 0_3 & 0_3 \\ 0_3 & I_3 & I_3 \end{bmatrix} \begin{bmatrix} v_b \\ a_b \\ g_b \end{bmatrix} = H \begin{bmatrix} X_1 \\ g_b \end{bmatrix} + \nu$$
 (22)

Take the augmented state matrix $X = \begin{bmatrix} X_1 \\ g_b \end{bmatrix}$ and augmented noise matrix $W = \begin{bmatrix} W_1 \\ W_2 \end{bmatrix}$, then

$$Y = HX + \nu \to Y^{(k+1)} = H^{(k)}X^{(k)} + \nu^{(k)}$$
(23)

$$X^{(k+1)} = \begin{bmatrix} \exp\left(A_1^{(k)}T_s\right) & 0_3\\ 0_3 & \exp\left(\left[\omega_b\right]_{\times}^{(k)}T_s\right) \end{bmatrix} X^{(k)} + W^{(k)} = \Phi^{(k)}X^{(k)} + W^{(k)}$$
 (24)

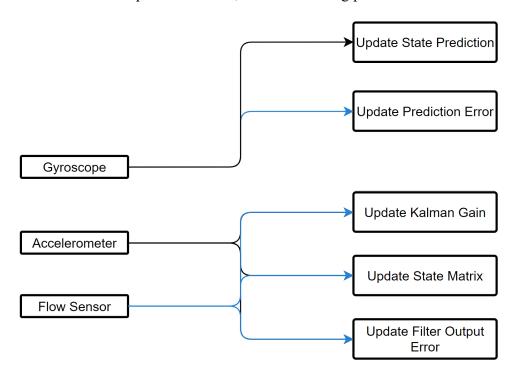
$$Q^{(k)} = \begin{bmatrix} Q_1^{(k)} & 0_{6\times 3} \\ 0_{3\times 6} & Q_2^{(k)} \end{bmatrix}$$
 (25)

Measurement noise covariance R can be calculated as

$$R^{(k)} = \nu^{(k)} \left(\nu^{(k)} \right)^T \tag{26}$$

3.4 Filtering Process

Assume that P is the state prediction error, then the filtering process is shown as



Algorithm 2 Data Measurement Filtering

```
Require: sampling period T_s, initial state P_0'

while k \in T_s do

Update state prediction: (X^{(k+1)})' = \Phi^{(k)} X^{(k)}

Update prediction error: (P^{(k+1)})' = \Phi^{(k)} P^{(k)} (\Phi^{(k)})^T + Q^{(k)}

Update Kalman gain: K^{(k+1)} = (P^{(k+1)})' (H^{(k)})^T (H^{(k)} (P^{(k+1)})' (H^{(k)})^T + R^{(k)})^{-1}

Update state matrix: X^{(k+1)} = (X^{(k+1)})' + K^{(k+1)} (Y^{(k+1)} - H^{(k)} (X^{(k+1)})')

Update covariance: P^{(k+1)} = (I - K^{(k+1)} H^{(k)}) (P^{(k+1)})'

end while
```

3.5 From Kinematic Quantities to Attitude

We use Euler's angle to depict attitude of limbs. Roll and pitch angles (γ, θ) can be measured by the gravitational acceleration g_b we obtained from the model. Assume no yaw angle occurs, then

$$\mathbf{g}_{b} = \mathbf{Z}_{\gamma} \mathbf{Z}_{\theta} \mathbf{g} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \gamma & -\sin \gamma \\ 0 & \sin \gamma & \cos \gamma \end{bmatrix} \begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ -g \end{bmatrix}$$

$$= \begin{bmatrix} -\sin \theta \\ \sin \gamma \cos \theta \\ -\cos \gamma \cos \theta \end{bmatrix} g$$
(27)

Then we can come up with the attitude from the body reference frame gravitational acceleration, where

$$\begin{cases} \gamma = -\arctan \frac{g_{by}}{g_{bz}} \\ \theta = \arctan \left(\frac{g_{bx}}{\cos \gamma g_{bz}} \right) \end{cases}$$
 (28)

4 Data Analysis

4.1 Model of Users' Motion

We establish the state model S for motion of players. Data considered in analysis section includes the roll angle and pitch angle of players' limbs. Upper limb angles are denoted as (θ_1, γ_1) , and thigh angles are denoted as (θ_2, γ_2) . Wearable devices are adjusted to two independent coordinate respectively. Average angular velocity $\bar{\omega}$ can be measured by

$$\bar{\omega} = \frac{1}{\sum_{T_s} \Delta t} \sum_{t \in T_s} \theta(t)$$
 (29)

Assume during time period (t_1, t_2) , positive total acceleration is detected, then the maximum height h from the ground can be measured by

$$h = \frac{1}{2}g\left(\sum_{t_1}^{t_2} \Delta t\right)^2 \tag{30}$$

Under polar coordinate, we depict the comparative position of user with the basket with (β, r) . Then the complete characteristic vector S is

$$S = \begin{bmatrix} \boldsymbol{\theta}_1 & \boldsymbol{\gamma}_1 & \boldsymbol{\theta}_2 & \boldsymbol{\gamma}_2 & \bar{\boldsymbol{\omega}}_1 & h & \beta & r \end{bmatrix}^T \tag{31}$$

where

$$\boldsymbol{\theta}_1 = \begin{bmatrix} \theta_{\text{left upper limb}} & \theta_{\text{right upper limb}} \end{bmatrix}$$
 (32)

$$\gamma_1 = \begin{bmatrix} \gamma_{\text{left upper limb}} & \gamma_{\text{right upper limb}} \end{bmatrix}$$
 (33)

$$\boldsymbol{\theta}_2 = \begin{bmatrix} \theta_{\text{left thigh}} & \theta_{\text{right thigh}} \end{bmatrix} \tag{34}$$

$$\gamma_1 = \begin{bmatrix} \gamma_{\text{left thigh}} & \gamma_{\text{right thigh}} \end{bmatrix}$$
 (35)



4.2 Data Analysis Method: Support Vector Machine

The user shooting outcome can be mapped into label space \mathcal{H} , where

$$\mathcal{H} = \begin{cases} -1 & \text{field goal in} \\ 1 & \text{field goal made} \end{cases}$$
 (36)