



# Motion Models and Particle Filter tracker

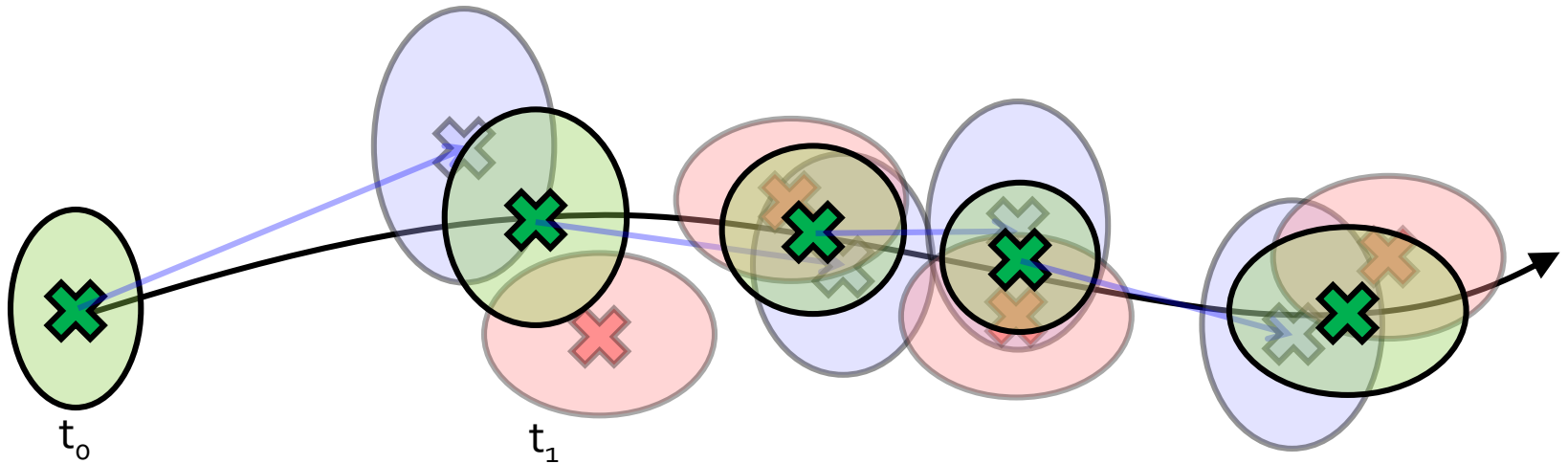
## Advanced Computer Vision Methods Exercise 4

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# Motion models: idea

- We have some measurements
  - Typically: noisy
- We want the measurements to be more *consistent*
- Also think about this as smoothing



- **Green**: our current state (i.e., position) at time  $t$  (combined measurement and prediction)
- **Red**: measurement (i.e., position from tracker, radar, ...)
- **Blue**: prediction (i.e., from motion model)



# Motion model: Kalman filter

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- Implement Kalman filter for **motion prediction**
- Use the theory from lectures
- Most of the Kalman filter is already implemented (see exercise code material: **kalman\_update**)
- All you need to do is **define input/output** elements
- All these elements depend on how you define your **state**



# Motion model: Kalman filter

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$[x\_new, V\_new] = \text{kalman\_step}(A, C, Q, R, y, x, V)$

- A: System matrix (on lect. slides:  $F_i$  or  $\Phi$ )
- C: Observation matrix (on lect. slides:  $H$ )
- Q: System covariance (on lect. slides:  $Q$ )
- R: Observation covariance (on lect. slides:  $R, \dots$ )
- y: Current observation (measurement, on lect. slides:  $y_k$ )
- x: Prior mean (previous state, on lect. slides:  $x_k$ )
- V: Prior covariance (previous covariance, on lect. slides:  $P_k$ )

# Motion model: Kalman filter

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- Define your state  $x$  (position, ?velocity?, ?acceleration?)
- Define transition matrix  $F$ : ( $\dot{x} = Fx$ )
- From  $F$  obtain  $F_i$  – also called  $\Phi$ 
  - RBF1: [slide 37](#)
  - If we process frame-by-frame:  $\Delta T = 1$
- Define  $L$  and derive  $Q$  (integrate using  $F_i$  and  $L$ )
  - RBF1: [slide 41](#)
- Define observation matrix  $H$  (how  $y$  is obtained from  $x$ )
  - RBF2: [slide 14](#)
- Define observation covariance  $R$
- Initialize  $x$  and  $y$ , initialize prior covariance  $P$



# Motion model: Kalman filter

- System covariance  $Q$  depends on parameter  $q$ 
  - RBF1: [slide 41](#)

$$Q = Q(q, \Delta T) = q Q(\Delta T)$$

- Observation covariance  $R$

Start with  $q=1$ ,  $r=1$   
and find the best values

$$R = r \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

- Prior covariance  $P$

$$X = \begin{bmatrix} x \\ y \\ \dot{x} \\ \dot{y} \end{bmatrix} \quad \Rightarrow \quad P = \begin{bmatrix} \alpha w & 0 & 0 & 0 \\ 0 & \alpha h & 0 & 0 \\ 0 & 0 & \beta w & 0 \\ 0 & 0 & 0 & \beta h \end{bmatrix}$$

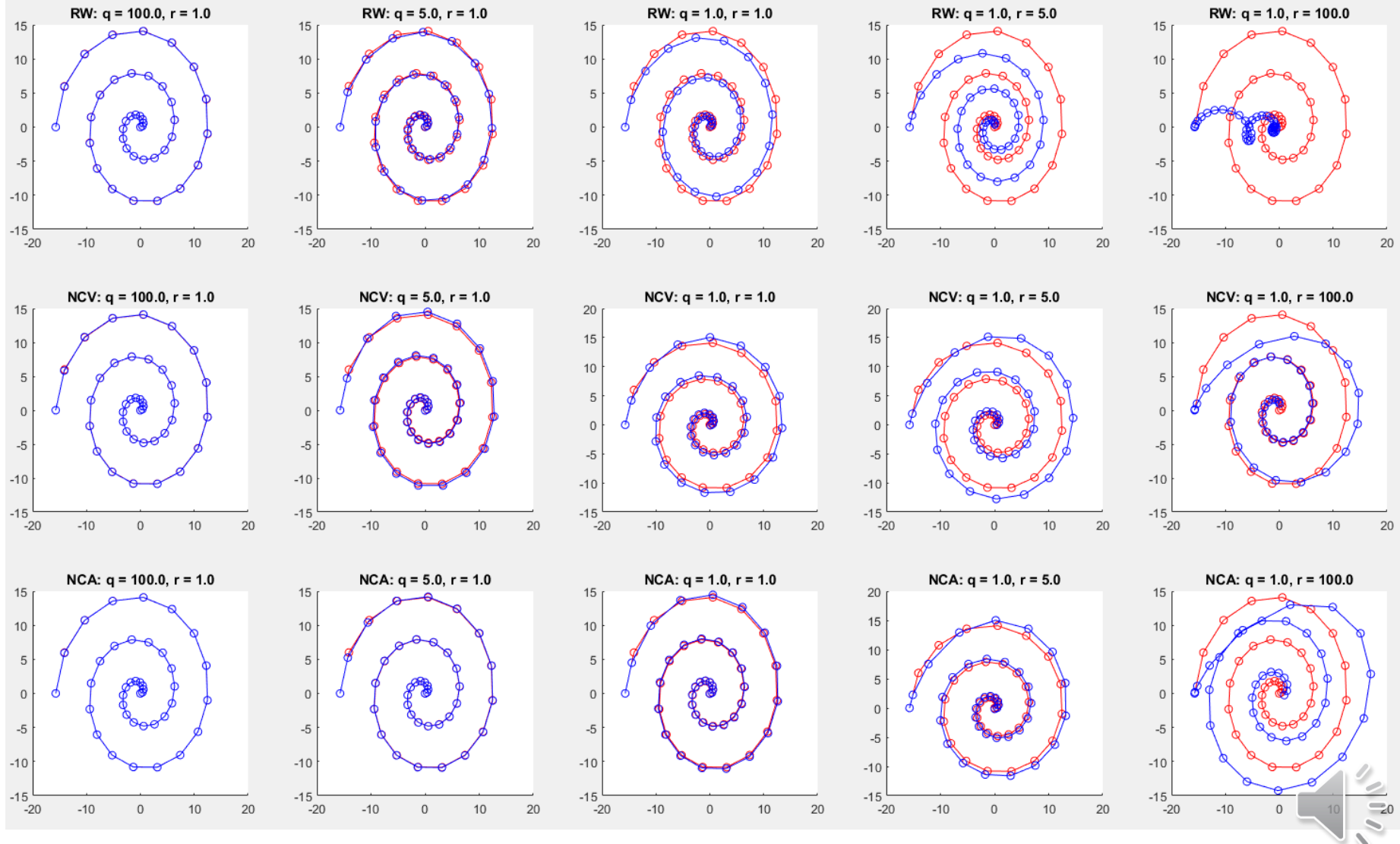
$w, h$ : target width and height

Covariance for speed should be  
larger than the position  
at the initialization step



# Kalman filter: example

Red curve: measurements (observations); Blue curve: filtered measurements



# Kalman filter: questions

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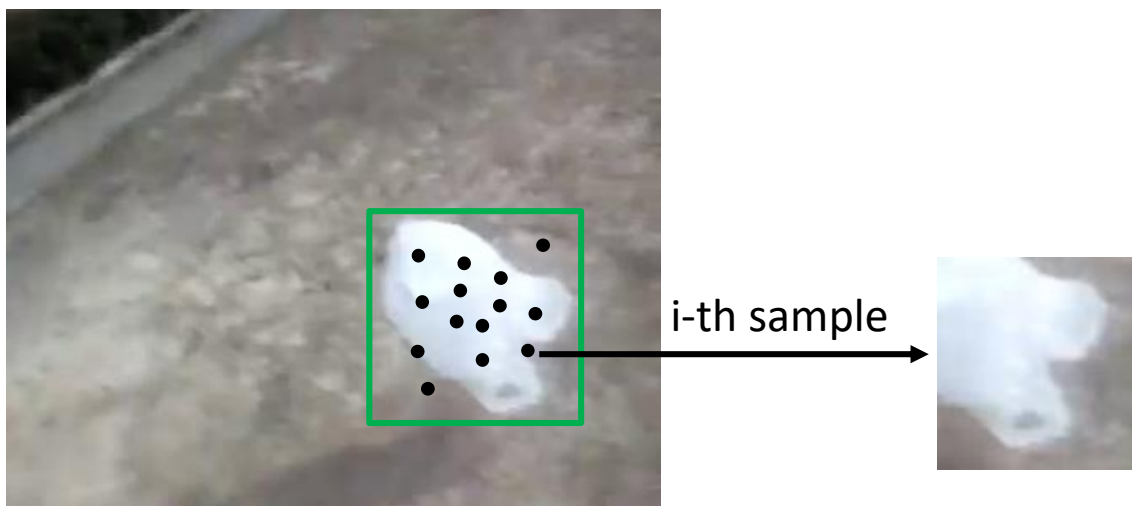
- Test different motion models
  - RW, NCV, NCA
  - In the report [include the following elements for each motion model](#):  
state  $x$ ,  $F$ ,  $\Phi$ ,  $L$ ,  $Q$  and  $H$   
(You can include these elements on the third page of the report as an Appendix)
- What are the optimal parameters for different motion models?
- How the parameters effect performance?





# Particle filter: idea

- Represent the target with **N samples**
  - Each sample has its own **weight**  $w_i$



Possible visual representations of samples:

- Color histogram
- Template (NCC)
- Correlation filter

- Track the target by **refining the sample set**:
  - Keep the samples with high weight
  - Discard samples with low weight



# Particle filter: tracker initialization

- First frame: obtain **target visual representation**
  - Let's choose **color histogram** for visual target representation



Example: extract  
color histogram  $h^{(TAR)}$

- Use function for histogram extraction from Exercise 2 (mean-shift)
- You can use epanechnikov kernel for histogram extraction.



# Particle filter: tracker initialization

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- First frame: define (choose) **motion model**
  - Similar idea as Task 1 of this Exercise  
(but **do not** use `kalman_update` function)
- Define matrices:
  - Particle state:  $X = [x, y, \dot{x}, \dot{y}]$  if NCV is chosen
  - System matrix:  $\Phi$
  - System covariance  $Q$   
(experiment with different  $q$ , should be **dependent on target size**)



# Particle filter: tracker initialization

- First frame: initialize  $N$  samples (particles)



Particles initialized  
on target center

Add noise sampled from:  $\mathcal{N}(0, Q)$

Multivariate normal distribution

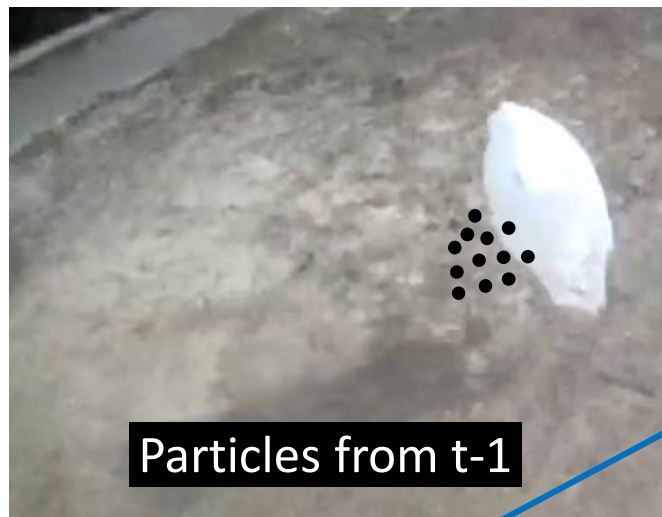
See function `sample_gauss`  
from the material on Učilnica

- All weights are initialized equally i.e.,  $w_i = 1$



# Particle filter: tracking iteration

- New frame (t):



Resampled particles from t-1

- Resample particles according to their weights (some of them will be chosen multiple times, some of them will not be chosen at all)
- Move each particle:  
deterministic shift + noise  
 $\Phi X_{t-1}$       Sampled from:  $\mathcal{N}(0, Q)$
- Re-calculate weights on new positions
- Calculate new position of the target (weighted mean of the position of the particles)
- Update target visual model (histogram  $h^{(TAR)}$ )  
$$h^{(TAR)} = (1 - \alpha)h^{(TAR)} + \alpha h_{NEW}^{(TAR)}$$

Compare current position with the target visual model  
If target is represented with the color histogram:  
Hellinger distance (see next slide)



# Particle filter: tracking iteration

- How to re-calculate **particle weight**?



Let's see just particle  $i$ :  
How similar is it to the target?



Extract patch from this position



Extract color histogram  $h_i$  from this patch



Compare histogram  $h_i$  to the  
target model (histogram  $h^{(TAR)}$ )

Convert distance to probability:

$$w_i = p_i = e^{-\frac{1}{2} \frac{(d_i^{(HEL)})^2}{\sigma^2}}$$

Hellinger distance:

$$d_i^{(HEL)} = d(h_i, h^{(TAR)})$$



After localization update visual model (histogram - similar as in mean-shift exercise)



# Particle filter: common mistakes

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- Particles are going **over entire image**
  - Parameter  $q$  is too large
  - Weights of the particles are not correct (check distance measure, conversion to probability, sigma)
- Tracker doesn't handle well **large movements** of the target
  - Parameter  $q$  is too small
- Parameter  $q$ : typically **proportional to target size**
- Number of particles  $N$ : **start with 100**,  
find optimal Price/Performance
- Advice for implementation: constantly **visualize** particles
  - Their positions and weights!





# Particle filter: tracking example





# Particle filter: open questions

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- Which motion model did you choose and why?
- What visual model did you choose?
  - Color histogram (which colorspace?, number of bins?)
  - Template (NCC, SSE)
  - Correlation filter (probably slow?)
- How did you set the parameters, their impact to the tracking performance?
- What is the tracking speed?
  - How does it change with the number of particles?

