

LINMA1731 – Project 2019

Fish schools tracking

By LOUIS NAVARRE and GILLES PEIFFER

Abstract

In this paper we solve the first part of the project for the class “Stochastic processes: Estimation and prediction” given during the Fall term of 2019 at the EPL by Luc Vandendorpe and Pierre-Antoine Absil. The average speed of each fish in a school of fish is approximated by a gamma-distributed random variable with a shape parameter k and a scale parameter s , and various methods for estimating this quantity are given; numerical simulations are also included, using Julia and J^uMP [1].

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Part 1. Average speed estimation

1. Introduction

For the purpose of this project, we assume that the speed of each fish in a school at time i is a random variable V_i following a Gamma distribution, as suggested in [4]. This distribution is characterized by two parameters: a shape parameter $k > 0$ and a scale parameter $s > 0$. The parameters are the same for every fish and are time invariant. The aim of this first part is to identify these two parameters using empirical observations v_i .

2. A maximum likelihood estimator for the scale parameter

Let v_i be i.i.d. realisations of a random variable following a Gamma distribution $\Gamma(k, s)$ (with $i = 1, \dots, N$) [10]. We first assume that the shape parameter k is known.

We start by deriving the maximum likelihood estimator of $\vartheta := s$ based on N observations [13]. Since the estimand ϑ is a deterministic quantity, we use Fisher estimation. In order to do this, let us restate the probability density function of $V_i \sim \Gamma(k, s)$:

$$(2.1) \quad f_{V_i}(v_i; k, s) = \frac{1}{\Gamma(k)s^k} v_i^{k-1} e^{-\frac{v_i}{s}}, \quad i = 1, \dots, N.$$

With this in mind, we can find that the likelihood $\mathcal{L}(v_1, \dots, v_N; k, \vartheta)$ is given by

$$(2.2) \quad \mathcal{L}(v_1, \dots, v_N; k, \vartheta) = \prod_{i=1}^N f_{V_i}(v_i; k, \vartheta) = \prod_{i=1}^N \frac{1}{\Gamma(k)\vartheta^k} v_i^{k-1} e^{-\frac{v_i}{\vartheta}}.$$

In order to alleviate notation, we compute instead the log-likelihood, which is generally easier to work with¹:

$$(2.3) \quad \ell(v_1, \dots, v_N; k, \vartheta) := \ln \mathcal{L}(v_1, \dots, v_N; k, \vartheta)$$

$$(2.4) \quad = \sum_{i=1}^N \ln \left(\frac{1}{\Gamma(k)\vartheta^k} v_i^{k-1} e^{-\frac{v_i}{\vartheta}} \right)$$

$$(2.5) \quad = (k-1) \sum_{i=1}^N \ln v_i - \sum_{i=1}^N \frac{v_i}{\vartheta} - N(k \ln \vartheta + \ln \Gamma(k)).$$

Now, in order to obtain the maximum likelihood estimate $\hat{\vartheta}$, we must differentiate the log-likelihood with respect to the estimand ϑ , and set it equal to zero:

$$(2.6) \quad \left. \frac{\partial \ell(v_1, \dots, v_N; k, \vartheta)}{\partial \vartheta} \right|_{\vartheta=\hat{\vartheta}} = -\frac{kN}{\hat{\vartheta}} + \frac{\sum_{i=1}^N v_i}{\hat{\vartheta}^2} = 0$$

$$(2.7) \quad \iff \hat{\vartheta} = \frac{\sum_{i=1}^N v_i}{kN} = \frac{\bar{v}}{k}.$$

This then allows us to find the maximum likelihood estimator $\hat{\Theta}$, given by

$$(2.8) \quad \hat{\Theta} = \frac{\sum_{i=1}^N V_i}{kN} = \frac{\bar{V}}{k}.$$

3. Asymptotic properties of the maximum likelihood estimator

We now wish to show some of the properties of this estimator. The definitions of these properties are given in Appendix A.

¹This is possible because the values of ϑ which maximize the log-likelihood also maximize the likelihood.

PROPERTY 3.1. *The maximum likelihood estimator derived in (2.8) is asymptotically unbiased, that is,*

$$(3.1) \quad \lim_{N \rightarrow +\infty} \mathbb{E}[g(V_1, \dots, V_N); \vartheta] = \vartheta.$$

Proof. We wish to prove that $\lim_{N \rightarrow +\infty} \mathbb{E}\left[\frac{\bar{V}}{k}\right] = \vartheta$. We recall that $\mathbb{E}[V_i] = k\vartheta$ for $V_i \sim \Gamma(k, \vartheta)$ and that the expected value operator is linear to obtain

$$(3.2) \quad \mathbb{E}\left[\frac{\bar{V}}{k}\right] = \frac{\mathbb{E}\left[\frac{1}{N} \sum_{i=1}^N V_i\right]}{k} = \frac{\frac{1}{N} \sum_{i=1}^N \mathbb{E}[V_i]}{k} = \frac{\frac{1}{N} N k \vartheta}{k} = \vartheta.$$

This proves that the maximum likelihood estimator of (2.8) is unbiased, hence it is also asymptotically unbiased. This can be seen on Figures 1a and 1b. \square

PROPERTY 3.2. *The maximum likelihood estimator derived in (2.8) is efficient.*

Proof. We use the fact that the random variables are independent to simplify the computations. Since ϑ is a scalar parameter, the Fisher information matrix is a scalar, equal to

$$(3.3) \quad \mathcal{I}(\vartheta) = -N \mathbb{E} \left[\frac{\partial^2}{\partial \vartheta^2} \left((k-1) \ln v_1 - \frac{v_1}{\vartheta} - (k \ln \vartheta + \ln \Gamma(k)) \right) \right]$$

$$(3.4) \quad = N \mathbb{E} \left[\frac{\partial^2}{\partial \vartheta^2} \left(\frac{v_1}{\vartheta} + k \ln \vartheta \right) \right] = \frac{kN}{\vartheta^2}.$$

We must also compute the variance of the ML estimator $\hat{\Theta}$, which is given by

$$(3.5) \quad \mathbb{V}[\hat{\Theta}] = \mathbb{V}\left[\frac{\bar{V}}{k}\right] = \frac{\vartheta^2}{kN}.$$

The Cramr–Rao lower bound is thus reached for all values of ϑ , which concludes the proof. This is shown on Figure 2. \square

PROPERTY 3.3. *The maximum likelihood estimator of (2.8) is best asymptotically normal.*

Proof. In our case, we can show using the Cramr–Rao lower bound that Σ is minimal if it is equal to $\mathcal{I}^{-1}(\vartheta)$. To alleviate notations, we will write $\ell(\vartheta)$ instead of $\ell(v_1, \dots, v_N; k, \vartheta)$. By definition, since $\hat{\vartheta} = \arg \max_{\vartheta} \ell(\vartheta)$, we know that $\ell'(\hat{\vartheta}) = 0$. Let ϑ_0 be the true value of the parameter ϑ . We can then use Taylor expansion on $\ell'(\hat{\vartheta})$ around $\hat{\vartheta} = \vartheta_0$ to obtain

$$(3.6) \quad \ell'(\hat{\vartheta}) = \ell'(\vartheta_0) + \frac{\ell''(\vartheta_0)}{1!}(\hat{\vartheta} - \vartheta_0) + \mathcal{O}((\hat{\vartheta} - \vartheta_0)^2).$$

We know the expression on the left is zero, hence

$$(3.7) \quad \ell'(\vartheta_0) = -\ell''(\vartheta_0)(\hat{\vartheta} - \vartheta_0) + \mathcal{O}((\hat{\vartheta} - \vartheta_0)^2).$$

Rearranging and multiplying by \sqrt{n} , we get

$$(3.8) \quad \sqrt{n}(\hat{\vartheta} - \vartheta_0) = \frac{\ell'(\vartheta_0)/\sqrt{n}}{-\ell''(\vartheta_0)/n + \mathcal{O}((\hat{\vartheta} - \vartheta_0)/n)}.$$

Next, we need to show that $\frac{1}{\sqrt{n}}\ell'(\vartheta_0) \sim \mathcal{N}(0, \mathcal{I}(\vartheta_0))$. This is done using the Lindeberg–Lvy central limit theorem, in Appendix B [8]. We know that $\frac{1}{N}\ell''(\vartheta_0) = \mathcal{I}(\vartheta_0)$. Finally, we can rewrite

$$(3.9) \quad \sqrt{N}(\hat{\vartheta} - \vartheta_0) \sim \frac{\mathcal{N}(0, \mathcal{I}(\vartheta_0))}{\mathcal{I}(\vartheta_0)} = \mathcal{N}(0, \mathcal{I}^{-1}(\vartheta_0)),$$

where we didn't take into account the remainder of the Taylor series, which goes to zero. This proves that the ML estimator is best asymptotically normal. \square

PROPERTY 3.4. *The maximum likelihood estimator of (2.8) is consistent.*

Proof. We have shown that the estimator is unbiased, hence its MSE is equal to its variance. Since the estimator is efficient by Property 3.2, we know that its variance is equal to the Cramr–Rao lower bound, $\text{cov } \widehat{\Theta} = \mathcal{I}^{-1}(\vartheta)$. We found this lower bound to be equal to $\frac{\vartheta^2}{kN}$ in (3.4). We have

$$(3.10) \quad \lim_{N \rightarrow +\infty} \text{cov } \widehat{\Theta} = \lim_{N \rightarrow +\infty} \frac{\vartheta^2}{kN} = 0.$$

This proves that the variance (and hence the mean square error) of the estimator goes to zero as N goes to infinity, hence the estimator is consistent. \square

4. Joint maximum likelihood estimation

We now consider $V_i \sim \Gamma(k, s)$ (for $i = 1, \dots, N$) with both k and s unknown. Before, we assumed k was known, so we could maximize the log-likelihood function with respect to s . Now, we have to maximize this function with respect to s and k at the same time. We know the maximum likelihood estimator of s , $\hat{s} = f(k)$. Therefore, in the log-likelihood function, we can replace all the occurrences of s by the estimator we found, \hat{s} . One then gets a function of k only, which can be differentiated and its derivative set to zero. Solving this, one can find the maximum likelihood estimator of k . We abusively write $\ell(\vartheta)$ instead of $\ell(v_1, \dots, v_N; \vartheta)$. Substituting in the estimator \hat{s} instead of ϑ in the log-likelihood given in (2.5), one finds

$$(4.1) \quad \ell(\vartheta) = (k-1) \sum_{i=1}^N \ln v_i - \sum_{i=1}^N \frac{kv_i}{\bar{v}} - Nk \ln \bar{v} + Nk \ln k - N \ln \Gamma(k).$$

Taking the derivative of this function with respect to k , we get

$$(4.2) \quad \left. \frac{\partial \ell(\vartheta)}{\partial k} \right|_{k=\hat{k}} = \sum_{i=1}^N \ln v_i - N - N \ln \bar{v} + N \ln \hat{k} + \frac{N\hat{k}}{\hat{k}} - N \frac{\Gamma(\hat{k})}{\Gamma(\hat{k})} \psi_0(\hat{k})$$

$$(4.3) \quad = \sum_{i=1}^N \ln v_i - N \ln \sum_{i=1}^N v_i + N \ln \hat{k} + N \ln N - N \psi_0(\hat{k}),$$

where ψ_0 is the digamma function, i.e. the logarithmic derivative of the gamma function [2]. One must now look for a root of this equation:

$$(4.4) \quad \ln \hat{k} - \psi_0(\hat{k}) = \ln \left(\sum_{i=1}^N v_i \right) - \ln N - \frac{\sum_{i=1}^N \ln v_i}{N}$$

$$(4.5) \quad \iff \ln \hat{k} - \psi_0(\hat{k}) = \ln \left(\frac{\sum_{i=1}^N v_i}{N} \right) - \frac{\sum_{i=1}^N \ln v_i}{N}.$$

This equation has no closed-form solution for \hat{k} , but can be approximated using numerical methods since the function is very well-behaved.

5. Numerical experiments with various estimators

For the numerical simulation, N random variables were generated from a distribution with parameters $\Gamma(1, 2)$, for different values of N (10:50:1000). For each value of N , the experiment was repeated $M = 500$ times.

In order to use method of moments estimation for the Gamma distribution given in (2.1), one first needs to know its characteristic function: $\varphi_{V_i}(t) = \mathbb{E} [e^{itV_i}] = (1 - jst)^{-k}$. The n th moment is given by $\mu_n = \mathbb{E} [V_i^n] = j^{-n} \varphi_{V_i}^{(n)}(0)$ [9]. Since the parameter vector has dimension two, we need to compute the first two moments. These are given by $\mu_1 = ks$ and $\mu_2 = k(k+1)s^2$. One can use the

sample moments $\hat{\mu}_1 = \frac{1}{N} \sum_{i=1}^N v_i$ and $\hat{\mu}_2 = \frac{1}{N} \sum_{i=1}^N v_i^2$ to estimate μ_1 and μ_2 . Using some simple algebra, one then finds

$$(5.1) \quad \hat{k}_{\text{MOM}} = \frac{\hat{\mu}_1^2}{\hat{\mu}_2 - \hat{\mu}_1^2}, \quad \hat{s}_{\text{MOM}} = \frac{\hat{\mu}_2}{\hat{\mu}_1} - \hat{\mu}_1.$$

The maximum likelihood estimators are computed using the formulas in (2.8) and (4.5), for the given sample. As mentioned in Section 4, the maximum likelihood estimator for k has no closed-form solution, but can be approximated using numerical methods which require an initial guess. One such first guess could be provided by the method of moments estimator for the parameter, that is

$$(5.2) \quad \hat{k}_{\text{ML}}^{(0)} = \hat{k}_{\text{MOM}} = \frac{\hat{\mu}_1^2}{\hat{\mu}_2 - \hat{\mu}_1^2}.$$

Another possible choice for the first guess is

$$(5.3) \quad \hat{k}_{\text{ML}}^{(0)} = \frac{3 - \xi + \sqrt{(\xi - 3)^2 + 24\xi}}{12\xi}, \quad \text{where } \xi = \ln \bar{v} + \frac{1}{N} \sum_{i=1}^N \ln v_i.$$

This guess can be shown to be within 1.5 % of the actual value [5]. The estimator for s can then be found from (2.8), using \hat{k}_{ML} instead of k .

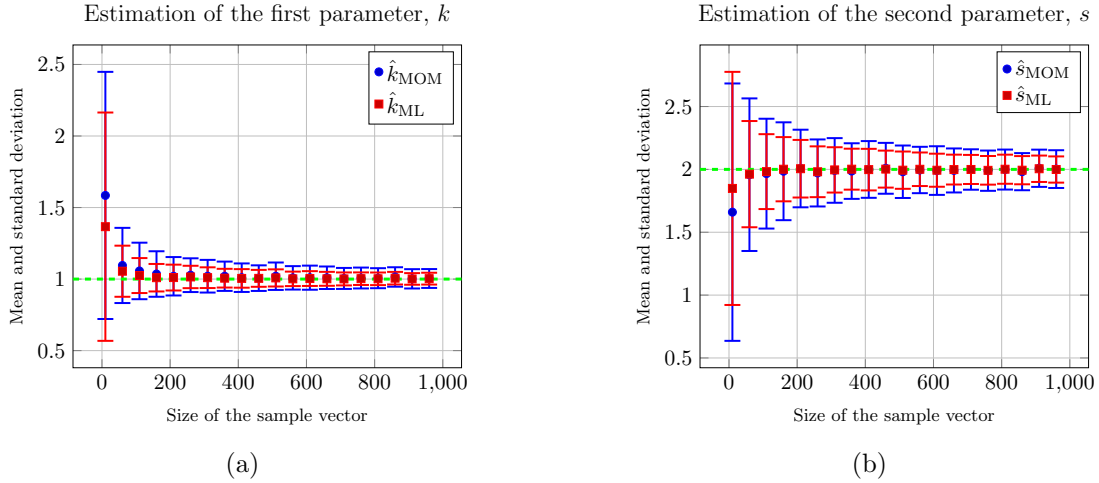


Figure 1. Both the method of moments estimator and the maximum likelihood estimator get increasingly accurate as the sample size goes up. The green line is the true value of the parameter, while the dots and squares indicate the mean of the estimators for a given value of N . The error bars are determined by the standard deviation of the estimators.

On Figures 1a and 1b, the mean and standard deviation are shown for the M values of both the method of moments estimator and the maximum likelihood estimator, for different values of the size of the sample, N . For both parameters, both estimators are unbiased, but the ML estimator has a lower variance. This should not come as a surprise: since it is efficient, every other estimator must have a greater or equal asymptotic variance. As is shown numerically in Section 7, this variance asymptotically goes to $\mathcal{I}^{-1}(\vartheta)$, the Cramr–Rao lower bound. This is also expected, in light of Property 3.2.²

²While Property 3.2 is only proved for the estimator in (2.8), it also holds for the estimator found in (4.5), as it is a general property of maximum likelihood estimators.

6. An analytical derivation of the Fisher information matrix

One can analytically derive the Fisher information matrix. Since there are two estimators, the dimensions of the matrix are 2×2 . Using the definition of the Fisher information matrix given in Theorem A.1, the Fisher matrix is given by

$$(6.1) \quad \mathcal{I}(\vartheta) = \begin{pmatrix} -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial s^2} \right] & -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial k \partial s} \right] \\ -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial s \partial k} \right] & -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial k^2} \right] \end{pmatrix},$$

where $\ell(v; k, s)$ is used as a shorthand for $\ell(v_1, \dots, v_N; k, s)$, given by

$$(6.2) \quad \ell(v_1, \dots, v_N; k, s) = (k-1) \sum_{i=1}^N \ln v_i - \sum_{i=1}^N \frac{v_i}{s} - N(k \ln s + \ln \Gamma(k)).$$

Computing the entries of the matrix is fairly tedious, and the details are in Appendix C. The Fisher information matrix is then

$$(6.3) \quad \mathcal{I}(\vartheta) = N \begin{pmatrix} \frac{k}{s^2} & \frac{1}{s} \\ \frac{1}{s} & \psi_1(k) \end{pmatrix},$$

and the Cramr–Rao lower bound, given by the inverse of the Fisher information matrix, is

$$(6.4) \quad \mathcal{I}^{-1}(\vartheta) = \frac{1}{N} \begin{pmatrix} \psi_1(k) & -\frac{1}{s} \\ -\frac{1}{s} & \frac{k}{s^2} \end{pmatrix} \frac{s^2}{k\psi_1(k) - 1},$$

where ψ_1 is the trigamma function, i.e. the second derivative of the logarithm of the gamma function [3].

7. Numerical evidence of convergence to the Cramr–Rao bound

Figure 2 gives the spectral norm as defined in [12] of

$$(7.1) \quad \mathcal{R} = \text{cov} \widehat{\Theta} \oslash \mathcal{I}(\vartheta) - \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix},$$

where \oslash denotes Hadamard division as defined in [11] and $\widehat{\Theta}$ is $(\hat{k}_{\text{ML}}, \hat{s}_{\text{ML}})$, for different values of N . If this estimator is efficient, we know by Definition A.2 that its covariance should asymptotically go to the inverse of the Fisher information matrix.

Let the covariance matrix be defined as in [7], that is

$$(7.2) \quad \text{cov} \widehat{\Theta} = \frac{1}{M-1} \begin{pmatrix} \sum_{i=1}^M \hat{s}_{i,c}^2 & \sum_{i=1}^M \hat{k}_{i,c} \hat{s}_{i,c} \\ \sum_{i=1}^M \hat{s}_{i,c} \hat{k}_{i,c} & \sum_{i=1}^M \hat{k}_{i,c}^2 \end{pmatrix}.$$

where \hat{k}_i and \hat{s}_i are the maximum likelihood estimators for the sample in the i th repetition of the experiment, and $\hat{\varrho}_{i,c} = \hat{\varrho}_i - \bar{\varrho}$, with $\bar{\varrho}$ denoting the mean over all experiments of $\hat{\varrho}$ for a given value of N , for $\varrho = k, s$.

If one takes the Hadamard division of the covariance matrix by the inverse of the Fisher information matrix, the result should converge to a matrix of ones [11]. In order to visualize this convergence, the matrix must be “centered”, by removing one in every position³.

For any norm⁴ of the resulting matrix \mathcal{R} , one can then observe that $\lim_{N \rightarrow +\infty} \|\mathcal{R}\| = 0$. This is shown for the spectral norm on Figure 2. To generate this picture, estimators were computed for samples of size $N \in \{10, 50, 150, 3000\}$. This experiment was repeated $M = 10000$ times. The

³If the matrix is not centered so as to make its asymptotic value equal to the zero matrix, then the norm does not suffice to prove convergence to a matrix of ones.

⁴For this paper, the spectral norm is used, but any norm would give similar results.

ratio matrix was then computed as the element-wise division between the empirical covariance of the estimators for a given N and the inverse of the Fisher information matrix, given by (6.4). Finally, the matrix was centered, and its spectral norm was computed.

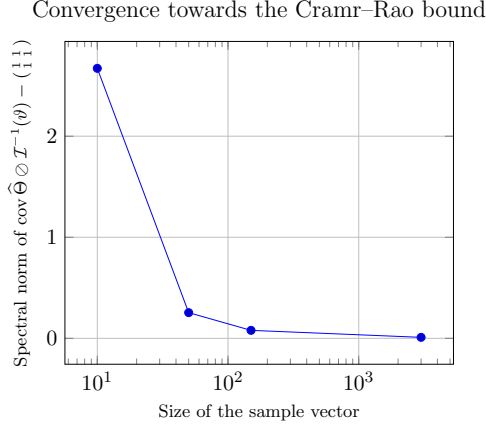


Figure 2. Using an adequately-centered spectral norm, one can visualize to which extent the Cramr–Rao lower bound is reached. The symbol “ \oslash ” denotes Hadamard division [11].

Part 2. Particle filtering

8. Estimation of the parameters from noisy measurements

Recall that the speed of the fish follows a Gamma distribution ($V_i \sim \Gamma(k, s)$). Here, one gets noisy observations of the position of a fish at given instants in time. It is rather straightforward to transform a noisy observation of the speed from these positions measurement, knowing the sampling period t_s . Once we have extracted a noisy approximation of the speed from this set of data, we can repeat what we explained earlier in the document, in Section 5, to estimate the parameters of the distribution.

We begin by defining the formula for the speed more rigorously: from $x_p(i)$, the noisy measurement of the position of fish p at time $t = t_s i$, one can get $v_p(i)$, the noisy observation of the speed of that fish at that time, by

$$(8.1) \quad v_p(i) = \frac{\|x_p(i+1) + \mathbf{n}_p(i+1) - (x_p(i) + \mathbf{n}_p(i))\|}{t_s}, \quad \forall p,$$

with $\mathbf{n}_p(i) \sim \mathcal{N}(0, \sigma_{\text{obs}}^2)$ an additive white noise. Using the estimation techniques of Section 4, one can get estimators of the two parameters of the Gamma distribution of the speed, \hat{k} and \hat{s} , based on the observed speeds.

We can see that the zero-mean white noise has no effect on our estimators. Indeed, as shown in (8.1), the white-noise from time $i+1$ is “cancelled” with the white-noise from time i . We hence subtract the bias (which follows the same distribution) of two biased measurements of the position, and it is then “cancelled”.

9. Monte-Carlo filter

Assumptions to the lector. Here we assume that the lector is familiar to the Monte-Carlo filter, and about the working computation of it. We now would like to track the position of the fishes and the predator, based on noisy measurements generated by `GenerateObservations`. Our goal is to

use these observations S_t and the noisy measurement of the position, y_{t+1} to compute the sample set S_{t+1} . We can then first create the new sample set; and then correct those values thanks to the noisy measurement.

9.1. Initialization. When we first call the function, the initial step S_1 is empty. To fill it, we use the noisy observation y_1 and add a zero-mean white-noise to each particle. This approximation allows us to start from the only approximation of the position we know. To compute the initial orientation of the fish, we use again the noisy measurements from y_2 and y_1 .

9.2. Prediction step. To predict the samples at time $t + 1$, we can use the posterior samples at time t , using the prediction density $f(x_{t+1}|y_1, \dots, y_t)$. We can compute the prediction set, \tilde{S}_{t+1} , of samples \tilde{x}_t^i . One can show that those last samples are samples from $f(x_{t+1}|y_1, \dots, y_t)$.

In our case, we use the **StateUpdate** function to generate the samples at time $t + 1$, which gives the state-model update of the position.

The basic idea comes from equation 9.1

$$(9.1) \quad f(x_{t+1}|y_1, \dots, y_t) = \int_{x_t} f(x_{t+1}|y_1, \dots, y_t) f(x_t|y_1, \dots, y_t) dx_t,$$

Since x_t^i is a sample from $f(x_t|y_1, \dots, y_t)$, we can use a sample from the conditional density $f(x_{t+1}|x_t^i)$. One can also show that $\tilde{x}_t^i \sim f(x_{t+1}|x_t^i)$ is a sample from $f(x_{t+1}|y_1, \dots, y_t)$, and we call this set \tilde{S}_{t+1} the prediction set.

9.3. Correction. We use here the predictions computed earlier, \tilde{S}_{t+1} to generate posterior samples from the posterior density function. The goal here is to compute weights \tilde{w}_{t+1}^i for each particle of this set. Those weights allow to give more importance to particles which have a higher probability to be close to the true value of the position at time $t + 1$. Hence, the particles which are further from the true value are likely to have a low weight. These weights are then normalized, which gives \tilde{w}_{t+1}^i . One can show that if we resample from the set \tilde{S}_{t+1} with probabilities given by $\{\tilde{w}_{t+1}^1, \dots, \tilde{w}_{t+1}^{Np}\}$ then, the resulting values are samples from the posterior. Generating Np samples, we can call the result x_{t+1}^i and get then sample set

$$(9.2) \quad \tilde{S}_{t+1} = \{x_{t+1}^1, x_{t+1}^2, \dots, x_{t+1}^{Np}\},$$

Which is the corrected sample set for time $t + 1$.

9.4. Termination. For each time step, we have computed the posterior sample set of the position for each fish and the predator. But the final goal of our computation is to give a valid approximation of the true value of the position of each animal. One can get those approximation, for time t and animal p by computing the sample mean of the sample set S_t relative to the animal p .

10. Mean squared error analysis

Using the particle filter of Section **TODO**, one can perform several experiments in order to determine the quality of the filter. In order to do this, we use the mean square error, defined as

$$(10.1) \quad E_{\text{MSE}} = \frac{1}{NP} \sum_{p=1}^P \sum_{i=1}^N \|\mathbf{x}_p(i) - \hat{\mathbf{x}}_p(i)\|_2^2.$$

Experiments were conducted for different values of three parameters. The default values were $w = 20$, $P = 3$, $N = 100$, $N_p = 200$, $t_s = 0.1$ and $\sigma_{\text{obs}} = 0.2$. All experiments were repeated $M = 100$ times.

First, the effect of varying the number of particles per fish was studied. Simulations were run with $N_p = 10, 20, 50, 100, 200, 500, 1000$. The results are shown on Figure 3. The figure shows

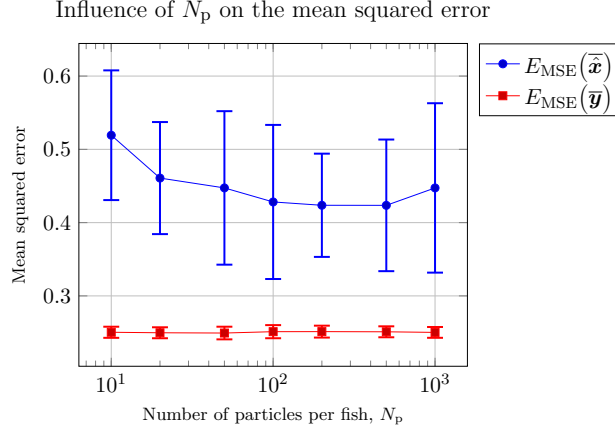


Figure 3. Mean squared error resulting from the filtered position estimates, for varying values of N_p .

that the mean squared error barely depends on the value of N_p , if the parameter is sufficiently big ($N_p \geq 10$ seems to work). We can also observe that the mean squared error resulting from simply passing the observed positions as estimates is lower than the error with the particle filter.

Next, we studied the influence of the sampling period t_s . Simulations were run with $t_s = 0.05, 0.1, 0.2, 0.5, 1, 2, 5$. The results are shown on Figure 4. In line with physical intuition, the larger

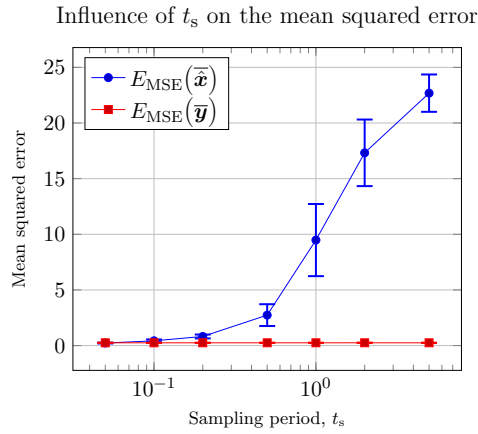


Figure 4. Mean squared error resulting from the filtered position estimates, for varying values of t_s .

the sampling period, the less accurate the results become. A sampling period of $t_s = 0.2$ s is the maximum acceptable value, with an average error around 1. Again, we observe that simply passing the positional observations as estimated positions yields better results than using the conventional filter.

Finally, the last parameter whose influence was examined is the standard deviation on the observed values, σ_{obs} . Simulations were run with $\sigma_{\text{obs}} = 0.01, 0.1, 0.2, 0.5, 1, 2, 5$. The results are shown on Figure 5.

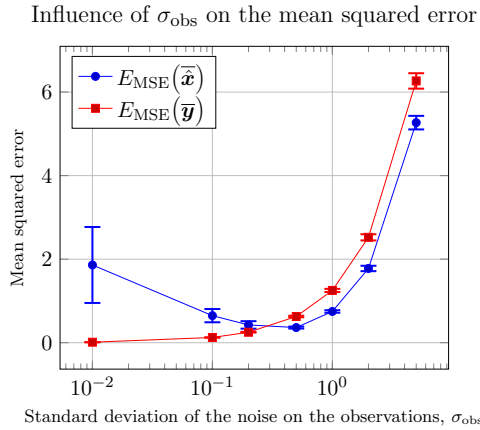


Figure 5. Mean squared error resulting from the filtered position estimates, for varying values of σ_{obs} .

11. Conclusion

In Section 2, we looked at maximum likelihood estimation for the scale parameter of a Gamma distribution, s . We found the result to be $\hat{s}_{\text{ML}} = \frac{\bar{V}}{\bar{k}}$ in (2.8). We proved some asymptotic properties of this estimator in Section 3, showing that it is asymptotically unbiased, efficient, best asymptotically normal and consistent. After establishing this, in Section 4, we looked into estimating both parameters of the Gamma distribution jointly, using our previous estimator. This led us to find that \hat{k}_{ML} is the solution of (4.5). This estimator has no closed form, hence in Section 5 we turned to numerical methods to estimate it; comparing the maximum likelihood estimators with the method of moments estimators showed that both are unbiased (for both parameters), with the former generally having lower variance, while the latter can be useful as an initial guess for the maximum likelihood estimator. Section 6, together with Appendix C, details an analytical derivation of the bound given by the Cramér–Rao inequality of Theorem A.1. Finally, in Section 7, empirical evidence of the efficiency of the maximum likelihood estimator was found.

Appendix A. Definitions of properties

Definition A.1 (Unbiased estimator). The Fisher estimator $\widehat{\Theta} = g(Z)$ of ϑ is *unbiased* if

$$(A.1) \quad m_{\widehat{\Theta};\vartheta} := \mathbb{E}[g(Z); \vartheta] = \vartheta, \quad \text{for all } \vartheta.$$

THEOREM A.1 (Cramr–Rao inequality). *If $Z = (Z_1, \dots, Z_N)^T$ with i.i.d. random variables Z_k and if its probability density function given by $f_Z(z; \vartheta) = \prod_{k=1}^N f_{Z_k}(z_k; \vartheta)$ satisfies certain regularity conditions, then the covariance of any unbiased estimator $\widehat{\Theta}$ satisfies the Cramr–Rao inequality*

$$(A.2) \quad \text{cov } \widehat{\Theta} \succeq \mathcal{I}^{-1}(\vartheta),$$

where $\mathcal{I}(\vartheta)$ is the $p \times p$ Fisher information matrix, defined by

$$(A.3) \quad [\mathcal{I}(\vartheta)]_{i,j} := -\mathbb{E} \left[\frac{\partial^2 \ln f_Z(z; \vartheta)}{\partial \vartheta_i \partial \vartheta_j} \right].$$

Definition A.2 (Efficient estimator). An unbiased estimator is said to be *efficient* if it reaches the Cramr–Rao bound for all values of ϑ , that is,

$$(A.4) \quad \text{cov } \widehat{\Theta} = \mathcal{I}^{-1}(\vartheta), \quad \forall \vartheta.$$

Definition A.3 (Best asymptotically normal estimator). A sequence of consistent estimators $\{\widehat{\Theta}_N(Z)\}_{N \in \mathbb{N}}$ of ϑ is called *best asymptotically normal* if

$$(A.5) \quad \sqrt{N} (\widehat{\Theta}_N(Z) - \vartheta) \xrightarrow[N \rightarrow +\infty]{\mathcal{D}} \mathcal{N}(0, \Sigma),$$

for some minimal positive definite matrix Σ .

Definition A.4 (Consistent estimator). A sequence $\{\widehat{\Theta}_N(Z)\}_{N \in \mathbb{N}}$ of estimators of ϑ is called *consistent* if

$$(A.6) \quad \text{plim}_{N \rightarrow +\infty} \widehat{\Theta}_N(Z) = \vartheta.$$

Theorem 9.1 of [6] proves that this is equivalent to the statement that the MSE of the estimator converges to zero as N goes to infinity.

Appendix B. Omitted proofs

The following is a proof of asymptotic normality for the estimator in (2.8), using the Lindeberg–Lvy formulation of the central limit theorem.

Proof. We want to prove that $\frac{1}{\sqrt{N}} \ell'(\vartheta_0) \sim \mathcal{N}(0, \mathcal{I}(\vartheta_0))$. We simplify notation by writing $f(v_i)$ instead of $f_{V_i}(v_i; k, \vartheta)$ and using Euler’s notation for partial derivatives [14]. First, we show that

the expected value of $\frac{1}{\sqrt{N}}\ell'(\vartheta_0)$ is zero.

$$(B.1) \quad \mathbb{E} \left[\frac{\ell'(\vartheta_0)}{\sqrt{N}} \right] = \int_{-\infty}^{+\infty} \partial_{\vartheta_0} \left(\sum_{i=1}^N \frac{\ln f(v_i)}{\sqrt{N}} \right) f(v_i) dv_i$$

$$(B.2) \quad = \frac{1}{\sqrt{N}} \sum_{i=1}^N \int_{-\infty}^{+\infty} \frac{\partial_{\vartheta} f(v_i)}{f(v_i)} f(v_i) dv_i$$

$$(B.3) \quad = \frac{1}{\sqrt{N}} \sum_{i=1}^N \int_{-\infty}^{+\infty} \frac{\partial_{\vartheta} f(v_i)}{f(v_i)} f(v_i) dv_i$$

$$(B.4) \quad = \frac{1}{\sqrt{N}} \sum_{i=1}^N \int_{-\infty}^{+\infty} \partial_{\vartheta} f(v_i) dv_i$$

$$(B.5) \quad = \frac{1}{\sqrt{N}} \sum_{i=1}^N \partial_{\vartheta} \int_{-\infty}^{+\infty} f(v_i) dv_i$$

$$(B.6) \quad = 0.$$

Next, we compute the variance of $\frac{1}{N}\ell'(\vartheta_0)$ (for $i = 1, \dots, N$)

$$(B.7) \quad \mathbb{E} \left[\left(\partial_{\vartheta_0} \ln f(v_i) \right)^2 \right] = \int_{-\infty}^{+\infty} \partial_{\vartheta_0} \ln f(v_i) \frac{\partial_{\vartheta_0} f(v_i)}{f(v_i)} f(v_i) dv_i$$

$$(B.8) \quad = \int_{-\infty}^{+\infty} \partial_{\vartheta_0} \ln f(v_i) \partial_{\vartheta_0} f(v_i) dv_i.$$

Using the product rule, we can then find

$$(B.9) \quad = - \int_{-\infty}^{+\infty} \partial_{\vartheta_0 \vartheta_0} \ln f(v_i) f(v_i) dv_i \\ + \int_{-\infty}^{+\infty} \partial_{\vartheta_0} \left(\partial_{\vartheta_0} \ln f(v_i) f(v_i) \right) dv_i$$

$$(B.10) \quad = -\mathbb{E} [\partial_{\vartheta_0 \vartheta_0} \ln f(v_i)] + \partial_{\vartheta_0} \int_{-\infty}^{\infty} \frac{\partial_{\vartheta_0} f(v_i)}{f(v_i)} f(v_i) dv_i$$

$$(B.11) \quad = \mathcal{I}(\vartheta),$$

where the last expression can be shown to be zero by a similar argument as the one used above for the expected value. Knowing this, one easily finds

$$(B.12) \quad \mathbb{V} \left[\frac{\ell'(\vartheta_0)}{\sqrt{N}} \right] = \frac{1}{N} \mathbb{V} \left[\sum_{i=1}^N \partial_{\vartheta_0} \ln f(v_i) \right] = \mathcal{I}(\vartheta_0),$$

since the random variables are i.i.d.. Using the Lindeberg–Lvy CLT, we thus have

$$(B.13) \quad \frac{\ell'(\vartheta_0)}{\sqrt{N}} \sim \mathcal{N}(0, \mathcal{I}(\vartheta_0)). \quad \square$$

Appendix C. Computation of the Fisher information matrix

In order to derive an analytical expression for the Fisher information matrix, we start by computing various derivatives of the log-likelihood which will be needed later (writing $\ell(v; k, s)$

instead of $\ell(v_1, \dots, v_N; k, s)$:

$$(C.1) \quad \frac{\partial \ell(v; k, s)}{\partial s} = \frac{1}{s^2} \sum_{i=1}^N v_i - \frac{Nk}{s},$$

$$(C.2) \quad \frac{\partial \ell(v; k, s)}{\partial k} = \sum_{i=1}^N \ln v_i - N \ln s - N\psi_0(k),$$

$$(C.3) \quad \frac{\partial^2 \ell(v; k, s)}{\partial s^2} = -\frac{2}{s^3} \sum_{i=1}^N v_i + \frac{Nk}{s^2},$$

$$(C.4) \quad \frac{\partial^2 \ell(v; k, s)}{\partial k^2} = -N\psi_1(k),$$

$$(C.5) \quad \frac{\partial^2 \ell(v; k, s)}{\partial k \partial s} = \frac{\partial^2 \ell(v; k, s)}{\partial s \partial k} = -\frac{N}{s}.$$

In order to find the entries of the Fisher matrix, one must take the expectation of the previous derivatives:

$$(C.6) \quad [\mathcal{I}(\vartheta)]_{0,0} = -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial s^2} \right] = -\mathbb{E} \left[-\frac{2}{s^3} \sum_{i=1}^N v_i + \frac{Nk}{s^2} \right]$$

$$(C.7) \quad = \frac{2}{s^3} Nks - \frac{Nk}{s^2} = \frac{Nk}{s^2},$$

$$(C.8) \quad [\mathcal{I}(\vartheta)]_{0,1} = [\mathcal{I}(\vartheta)]_{1,0} = -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial k \partial s} \right] = \frac{N}{s},$$

$$(C.9) \quad [\mathcal{I}(\vartheta)]_{1,1} = -\mathbb{E} \left[\frac{\partial^2 \ell(v; k, s)}{\partial k^2} \right] = -N\psi_1(k).$$

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UNIVERSIT CATHOLIQUE DE LOUVAIN, OTTIGNIES-LOUVAIN-LA-NEUVE, BELGIUM
E-mail: navarre.louis@student.uclouvain.be

UNIVERSIT CATHOLIQUE DE LOUVAIN, OTTIGNIES-LOUVAIN-LA-NEUVE, BELGIUM
E-mail: gilles.peiffer@student.uclouvain.be