Pattern Kalman Filtering

Bounding box corner location

State vector s:

$$s = \begin{bmatrix} l \\ v \end{bmatrix}$$

where

l = location coordinate (x_{min}, x_{max}, y_{min}, y_{max}) of the bounding box corner in the image
v = velocity (vx_{min}, vx_{max}, vy_{min}, vy_{max}) of the bounding box corner in the image

State equation in differential form:

$$\frac{ds(t)}{dt} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} * s(t) + \epsilon(t) = A_1 * s$$

State equation in difference form:

$$s(k+1) = (I + \Delta * A_1) * s(k) + \epsilon(k)$$

$$= \begin{bmatrix} 1 & \Delta \\ 0 & 1 \end{bmatrix} * s(k) + \varepsilon(k) = A * s(k) + \varepsilon(k)$$

where Δ is the time increment and ε Gaussian noise with covariance R.

Measurement equation

$$z(k) = [1 \quad 0] * s(k) + \delta(k) = C * s(k) + \delta(k)$$

Where δ is Gaussian noise with covariance matrix Q.

Kalman filter initialization:

$$\mu(0) = \begin{bmatrix} l(0) \\ 0 \end{bmatrix}$$

where l(0) is the first location measurement.

$$\Sigma(0) = \begin{bmatrix} 10.0 & 0 \\ 0 & 10000.0 \end{bmatrix}$$

where 10.0 and 10000.0 are believed initial error variances of location and velocity.

$$R = \begin{bmatrix} 1.0 & 0 \\ 0 & 1.0 \end{bmatrix}$$

where diagonal elements are believed state equation variances of location and velocity.

$$Q = [10.0]$$

Where 10.0 is the believed measurement variance.

Kalman filter update:

$$\mu_1(k) = A * \mu(k-1)$$

$$\Sigma_1(k) = A * \Sigma(k-1) * A^T + R$$

$$K(k) = \Sigma_1(k) * C^T * (C * \Sigma_1(k) * C^T + Q)^{-1}$$

$$\mu(k) = \mu_1(k) + K(k) * (z(k) - C * \mu_1(k))$$

$$\Sigma(k) = (I - K(k) * C) * \Sigma_1(k)$$