

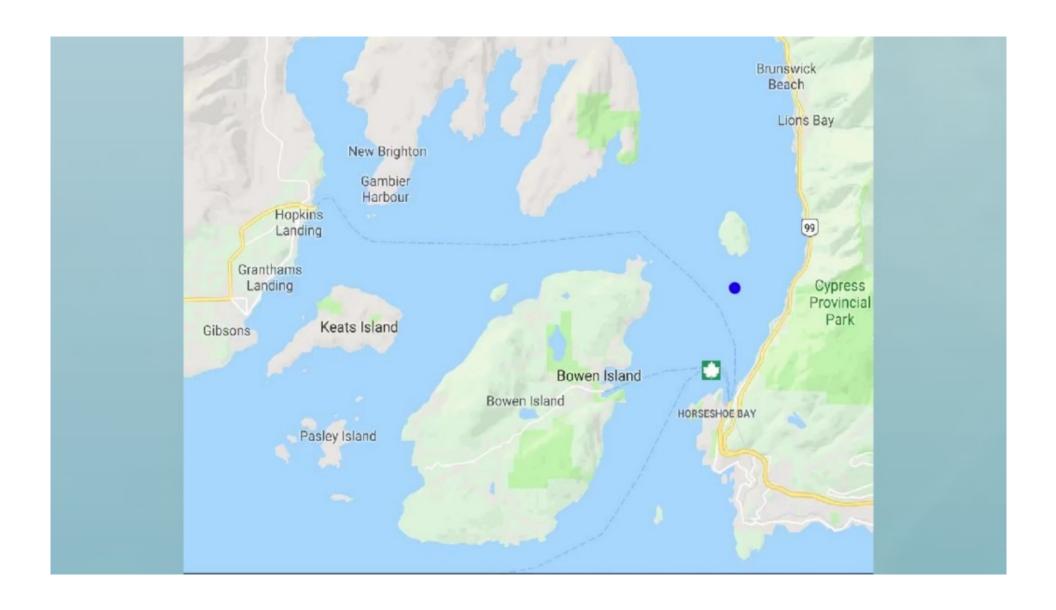
#### **Main Goal**

Predict the path of any given boat



Recognize and fix data with large amounts of noise

Fix ship paths so they do not go over land



# **Data**

#### Current Data

Past 10 days

Every 10s -1 day

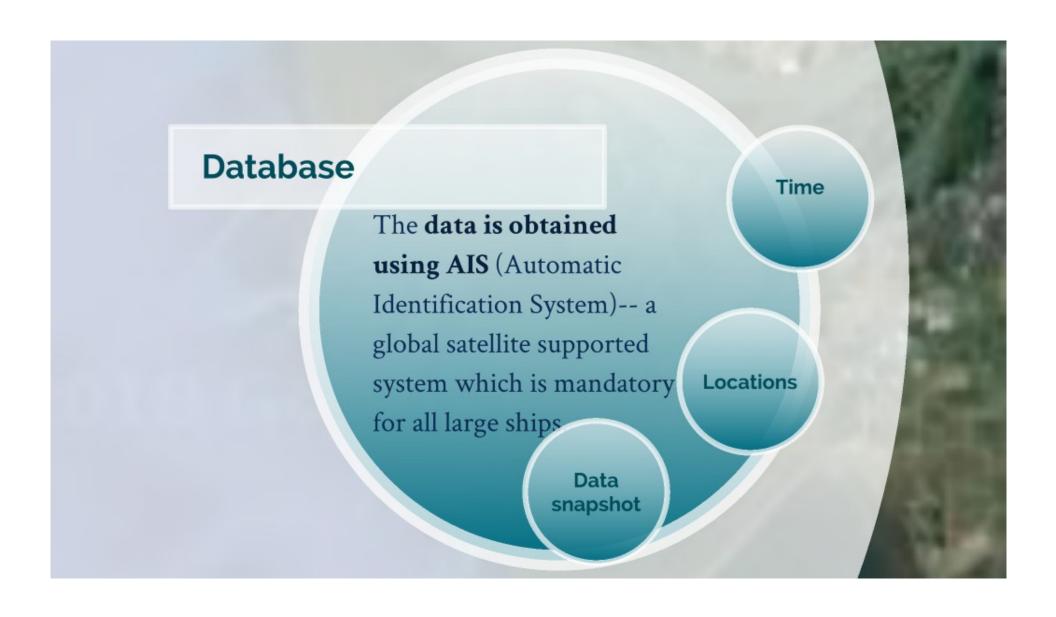
~460 Boats

Historial Data

Past 87 days

Every 5min -1 day

~2100 Boats

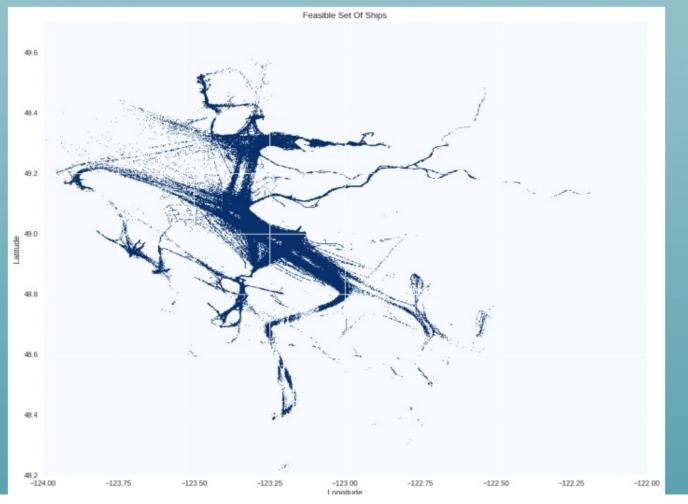


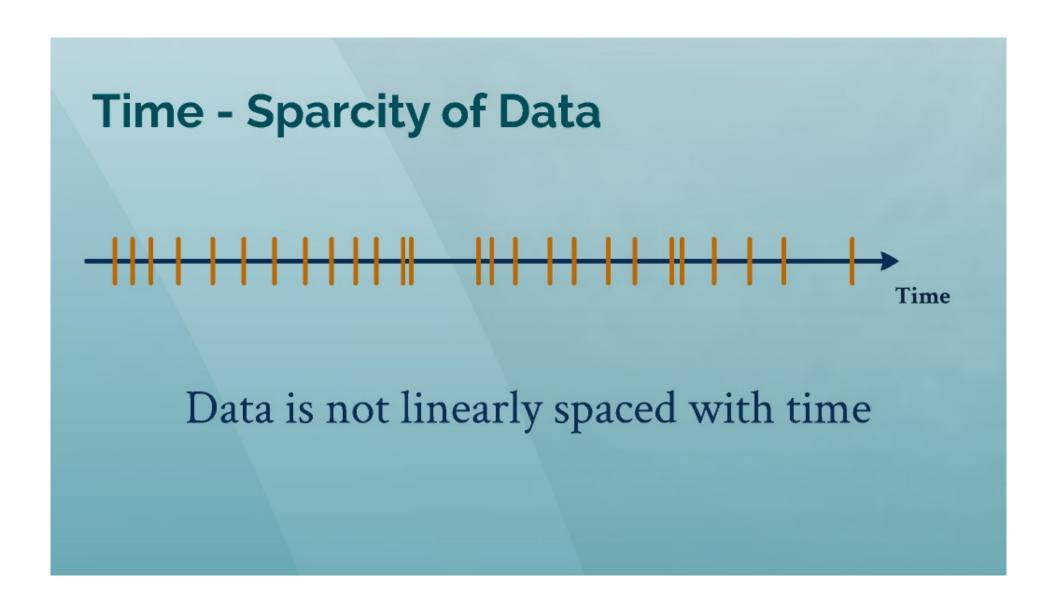
# **Data snapshot**

	UserID	NavigationalStatus	ROT	sog	PositionAccuracy	Longitude	Latitude	cog	TrueHeading	TimeStamp	ReceivedTime	rowid
0	316005621	0	-127.0	0.1	0	-122.77156	49.23065	32.6	511.0	24	2013-10-22 01:05:24.510	311057489
1	316018851	0	0.0	1.7	0	-123.05445	49.29853	67.0	110.0	24	2013-10-22 01:05:25.400	311057490
2	316003679	2	-127.0	0.1	0	-123.10751	49.31308	150.8	511.0	24	2013-10-22 01:05:25.853	311057491
3	316014621	0	127.0	12.3	0	-123.09534	49.29940	210.7	210.0	26	2013-10-22 01:05:26.027	311057492
4	316005721	0	-127.0	0.1	0	-123.10684	49.31094	166.9	511.0	25	2013-10-22 01:05:26.620	311057493

	Observation	Days	Ships
Delta_Current	2560654	10	460
Delta_History	2296035	83	2192
NewWest_Current	3810941	10	525
NewWest_History	2750853	83	2217

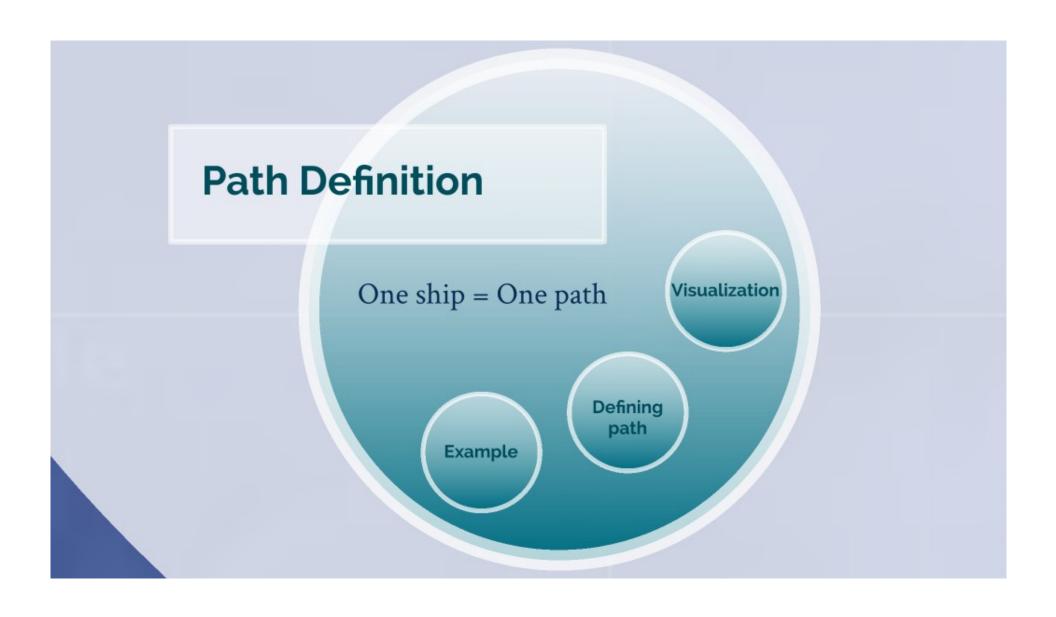
# Locations

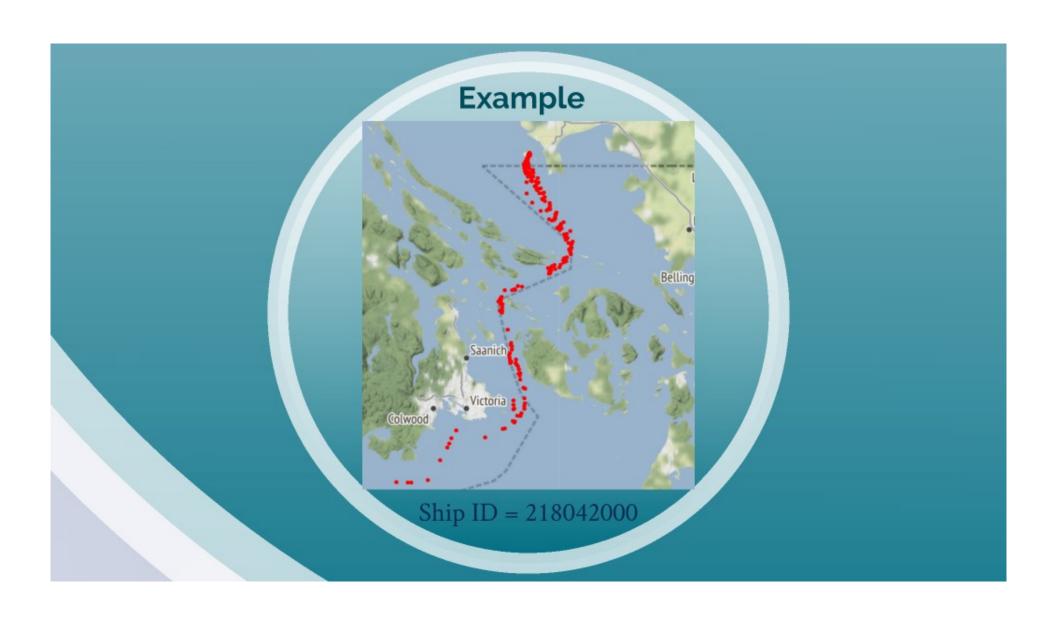






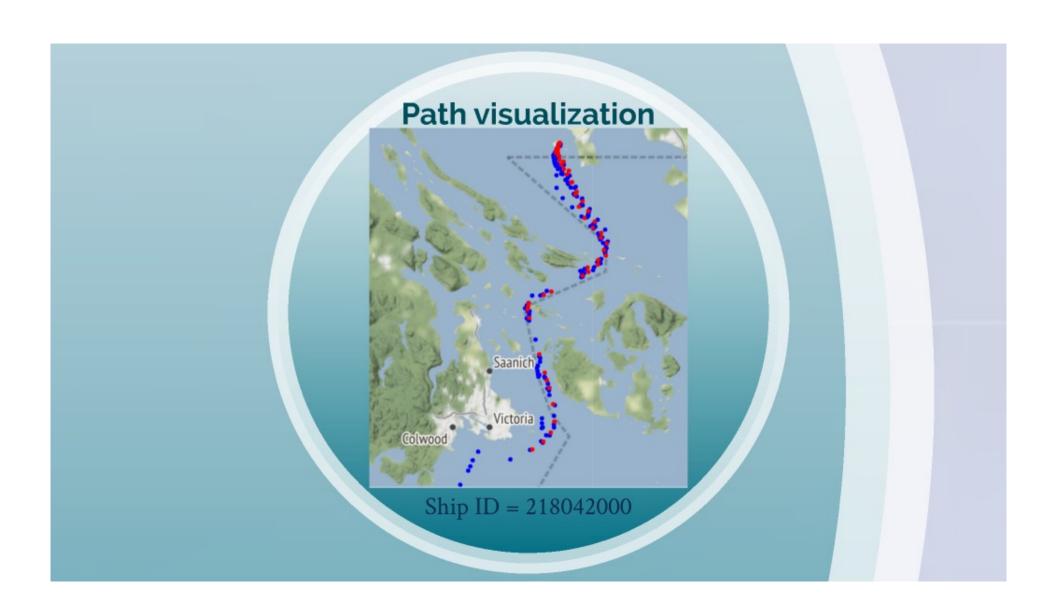






#### **Definition of path**

- (1) If there is no data for the ship for at least 1 hour and the last known location of the ship is close to boundary of Port of Metro Vancouver, then we assume that the ship leaves Metro Vancouver area. New path starts from theat point.
- (2) We **split the data in two chunks** if there is no data for more than **2 hours**.



### Regularize time

Recall: samples are taken irregularly.

**Solution:** granularity of time. We set time accuracy to 6 minutes.

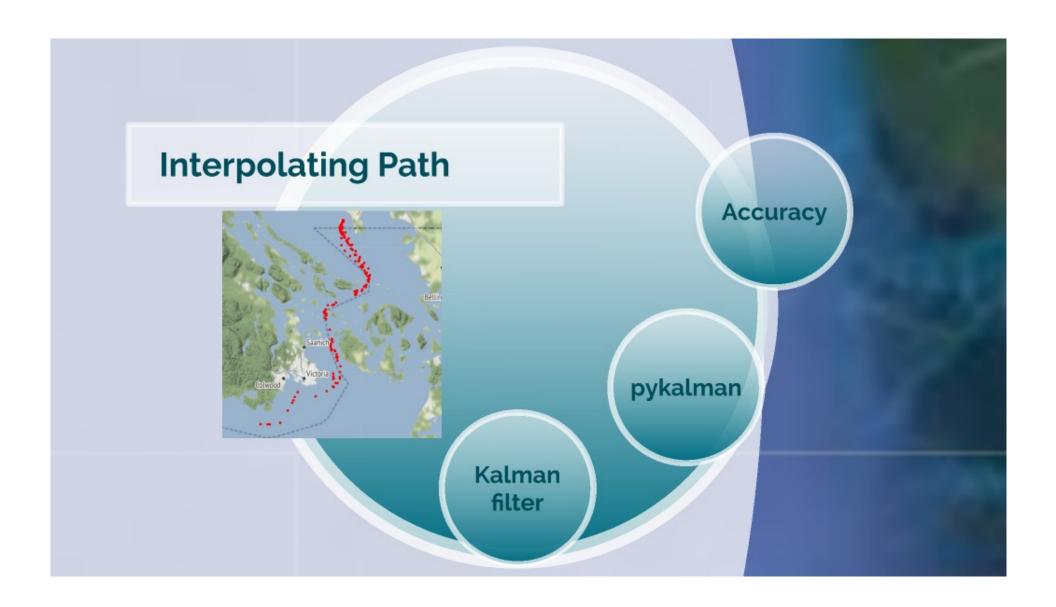
Details: For multiple samples at the same time, we store the average

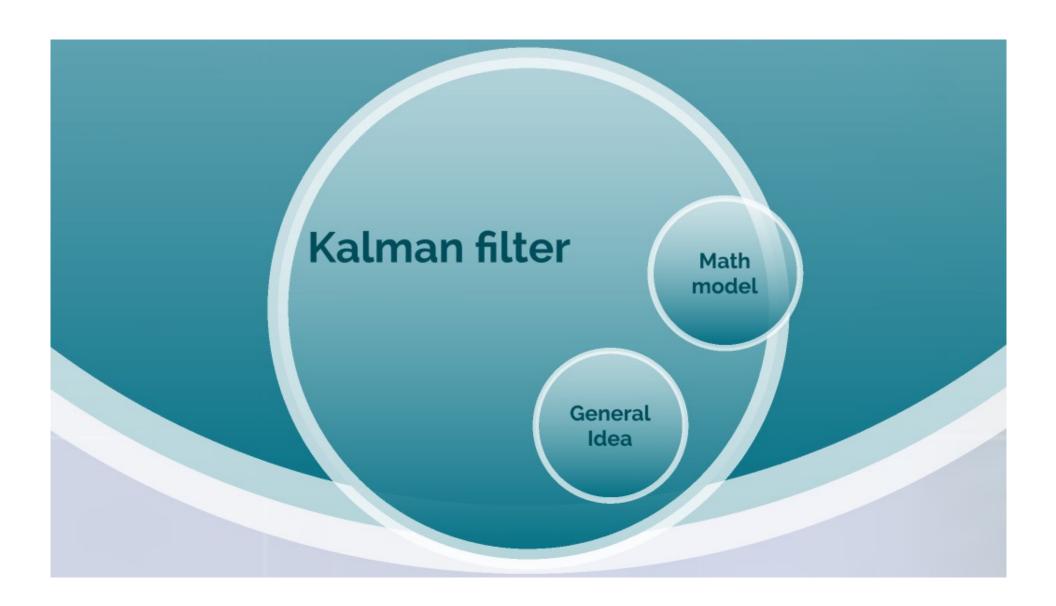


### Missing samples: where

Since data is not taken regularly, what samples do we consider to be missing?

Now, with granular and regularized time, the sample is missing if no data was taken for 6 minutes.





### General Idea of the Kalman Filter

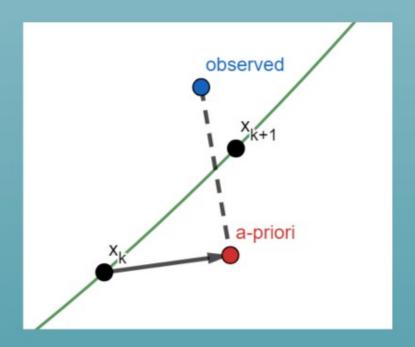
Suppose that we know ship location, velocity and acceleration. Can we predict new location?

$$\begin{bmatrix} x_{k+1}^{\text{a-priori}} \\ v_{k+1}^{\text{a-priori}} \\ a_{k+1}^{\text{a-priori}} \end{bmatrix} = \begin{bmatrix} x_k + v_k \Delta t + a_k \frac{\Delta t^2}{2} \\ v_k + a_k \Delta t \\ a_k \end{bmatrix} + \text{process noise}$$

Now suppose that we also observe the ship location. Can we refine the reconstruction?

$$\begin{bmatrix} \widetilde{x}_{k+1} \\ \widetilde{v}_{k+1} \end{bmatrix} = \begin{bmatrix} x_k \\ v_k \end{bmatrix} + \text{sampling noise}$$

## Can we refine the interpolation?

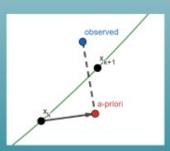


Consider a linear combination of a-priori prediction and observed point

#### Kalman Filter: Math formulation

$$x_{k+1}^{\text{a-priori}} = T x_k^{\text{true}} + \text{process noise}$$

$$x_{k+1}^{observed} = M x_{k+1}^{true} +$$
 sampling noise



$$x_{k+1}^{\operatorname{a-post}} = x_{k+1}^{\operatorname{a-priori}} + K(Hx_{k+1}^{\operatorname{observed}} - x_{k+1}^{\operatorname{a-priori}})$$

## Using the Kalman Filter with pykalman

pykalman is a Python library that implements Kalman filter.

#### Pros:

- 1. pyklaman handles missed entries
- 2. pykalman approximates covariance matrices of process noise and measurement
- 3. pykalman also smooths the path

#### Cons:

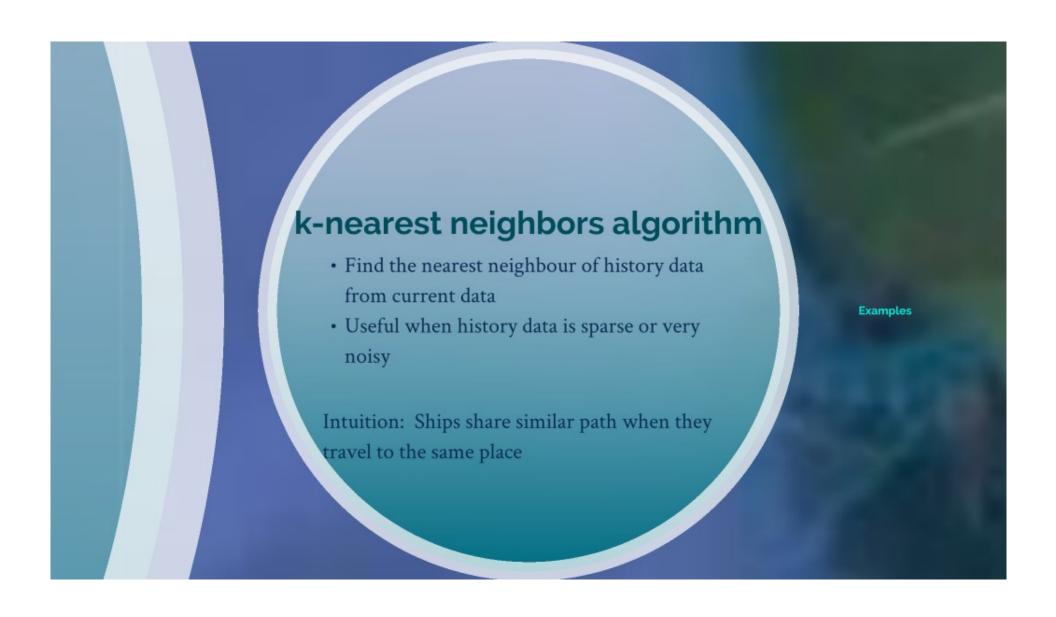
- **1.** pykalman does not allow to inject different distribution of the measurement noise over path
- 2. Noise is assumed to be Gaussian











e nearest neighbour of histor rrent data when history data is sparse o

