

An Epistemic Utility Based Set-Valued Multiple-Target Tracker

W.C. Stirling and J.B. Thompson
Elect. & Comp. Eng'g Dept.
Brigham Young University
Provo, UT 84602

D.R. Morrell
Elect. & Comp. Eng'g Dept.
Arizona State University
Tempe, AZ 85287-5706

Abstract

The performance of a MTT (multiple target tracking) method should degrade gracefully as the conditions of the collection become less favorable to optimal operation. By stressing the avoidance, rather than the explicit minimization, of error, we obtain a decision rule for trajectory-data association that does not require the resolution of all conflicting hypotheses when the database does not contain sufficient information to do so reliably.

1 Introduction

We develop a multiple target trajectory-data association decision rule that is expressed in terms of two probabilities: one governing the informational value of the association hypothesis, and one governing the subjective belief, or credal, probability of the association hypothesis [1]. We also define a criterion of *serious possibility*, and all trajectory-data associations that are seriously possible are retained; it is not necessary to resolve all conflicting hypotheses before processing more data.

We employ an *set-valued* estimator, rather than the conventional point-valued estimator, to describe the evolution of the vehicle trajectory. The set-valued estimator is based upon the set-valued Kalman filter [2], which computes a convex set of trajectories, all with equal claims to validity, given the observations.

2 Epistemic Utility Theory

For an inquiry under investigation, suppose there are finitely many hypotheses that may be considered. Let U denote this set of possible answers and assume that exactly one element of U is correct, and that all elements of U are consistent. U is said to be an *ultimate partition*, and a *potential answer* is the collection of hypotheses remaining after we have rejected all members of a subset of U . Each element of a potential answer is said to be a *serious possibility*.

Epistemic utility is composed of a convex combination of two probability functions, one measuring the

importance of acquiring new information, the other measuring the importance of avoiding error. We define the utility of accepting $g \subset U$ in the interest of avoiding error as $\mathcal{T}(g; \ell) = 1$ if $\ell = \text{true}$, and $\mathcal{T}(g; \ell) = 0$ if $\ell = \text{false}$. In addition to the cost of error, we also apportion a unit of informational value to each hypothesis $h_i \in U$ by assigning to elements of U non-negative real values such that their sum is unity. If we enumerate $U = \{h_1, h_2, \dots, h_n\}$, and let $\mathcal{M}(h_j) \geq 0$ denote the value assigned to h_j , then $\sum_{j=1}^n \mathcal{M}(h_j) = 1$, and for any set $g \subset U$, we define $m(g) = \sum_{h_j \in g} \mathcal{M}(h_j)$ as the informational value of rejecting g .

We may address the conflict that exists between the goals of avoiding error and acquiring information by defining an *epistemic utility function* for acquiring error-free knowledge (that is, making a decision) as the convex combination $u(g; \ell) = \alpha \mathcal{T}(g; \ell) + (1 - \alpha)(1 - m(g))$. The quantity α represents the relative importance attached to avoiding error versus acquiring new information. We must restrict $\frac{1}{2} \leq \alpha \leq 1$ to ensure that no erroneous answer is preferred to any correct answer. Since all utility functions that are related by a positive linear transformation are equivalent, we may simplify this utility function by defining $u^a(g; \ell) = \frac{1}{\alpha} u(g; \ell) - \frac{1-\alpha}{\alpha}$. The resulting utility function for accepting g in the interest of both avoiding error and acquiring new knowledge is

$$u^a(g; \ell) = \begin{cases} 1 - bm(g) & \text{if } \ell = t \\ -bm(g) & \text{if } \ell = f \end{cases}, \quad (1)$$

where $b = \frac{1-\alpha}{\alpha}$ is the *coefficient of boldness* and lies in the unit interval. The closer b is to unity, the less caution is exercised that error will be introduced (increased boldness in accepting hypotheses); the closer b is to zero, the lower the risk of error (decreased boldness).

We must also establish a probabilistic measure of belief for the hypotheses that are available. *Credal* probability is probability formed on the basis of subjective judgment, represents the likelihood that an option is true, and is independent of any informational value or demand that might be associated with the option.

For a given ultimate partition U , let $q(g)$ denote the credal probability assignment to any element $g \in U$. For $g \in U$, the expected utility is

$$\begin{aligned} E_q u_a(g; \ell) &= [1 - bm(g)]q(g) - bm(g)[1 - q(g)] \\ &= q(g) - bm(g), \end{aligned}$$

where $E_q(\cdot)$ is mathematical expectation. This expected utility represents a tradeoff between the desire to acquire new knowledge and the desire to avoid error. The choice of b establishes a threshold at which the demand for knowledge renders the risk of error worthwhile.

We may adopt any set of hypotheses in the Boolean algebra generated by the elements of the ultimate partition, U . This expands our possibilities; we are not constrained to select only the elementary hypotheses, h_i , but may choose any subset of them. This decision philosophy may be summarized as follows:

Levi's Rule of Epistemic Utility [3, page 53]: *Given a finite ultimate partition U , an information-determining probability function m defined over the Boolean algebra of elements of U , an expectation-determining probability function q defined over the same algebra, and an index of boldness b , the agent should reject all and only those elements of $h_i \in U$ satisfying $q(h_i) < bm(h_i)$.*

3 Multiple Target Tracking

3.1 Track Initialization

We assume that each track is characterized by a linear stochastic dynamics model of the form

$$\mathbf{x}_{jt} = F_{j,t-1}\mathbf{x}_{j,t-1} + G_{j,t-1}\mathbf{u}_{j,t-1}, \quad (2)$$

where $j = 1, 2, \dots, T_t$ and $\mathbf{u}_{j,t-1} \sim \mathcal{N}(0, Q_{j,t-1})$ (i.e., $\mathbf{u}_{j,t-1}$ is Gaussian with mean 0 and covariance matrix $Q_{j,t-1}$); there are T_t active tracks at time t (T_t is unknown). The number of tracks is allowed to vary since tracks may be initiated or terminated at any time. We assume that all tracks lie in the same state space.

In the interest of brevity, we restrict attention to the outputs of a single sensor, and assume that this output may be characterized by a linear stochastic model of the form

$$\mathbf{z}_{it} = H_{it}\mathbf{x}_{jt} + \mathbf{v}_{it}, \quad i = 1, \dots, s_t, \quad (3)$$

where s_t is the number of observations vectors at time t and \mathbf{z}_{it} is an r_{it} -dimensional random vector, and $\mathbf{v}_{it} \sim \mathcal{N}(0, R_{it})$. Each observation vector, therefore, lies in an r_{it} dimensional space corresponding to the column space of H_{it} . We assume that each such space is a subset of the state space ($r_{it} \leq n$). We do not, however, require all observations to lie in the same dimensional subspace of the state space, and we permit the dimensionality of these column spaces to be time-varying.

Before data are collected, we characterize the target environment with one set-valued track defined by an

initial credal matrix K_0 , an initial centroid state $\underline{\mathbf{c}}_0$, and a prior covariance matrix Π_0 . The initial state-vector set is

$$\mathbf{X}_{0|0} = \left\{ \mathbf{x} \sim \mathcal{N}(\underline{\mathbf{x}}, P_{0|0}) : \underline{\mathbf{x}} \in \underline{\mathbf{X}}_{0|0} \right\},$$

where

$$\underline{\mathbf{X}}_{0|0} = \left\{ \underline{\mathbf{x}} \in \mathbb{R}^n : (\underline{\mathbf{x}} - \underline{\mathbf{c}}_{0|0})^T [S_{0|0}]^{-1} (\underline{\mathbf{x}} - \underline{\mathbf{c}}_{0|0}) \leq 1 \right\},$$

$P_{0|0} = \Pi_0$ is a positive-definite matrix, and $S_{0|0} = K_0 K_0^T$. For sample times $t = 1, 2, \dots$, we observe s_t observations $\underline{\mathbf{Z}}_t = \{\underline{\mathbf{z}}_{1t}, \dots, \underline{\mathbf{z}}_{s_t t}\}$. Let us suppose, at time t , that we have T_{t-1} sets of predicted (from time $t-1$) random variables of the form

$$\mathbf{X}_{t|t-1}^j = \left\{ \mathbf{x} \sim \mathcal{N}(\underline{\mathbf{x}}, P_{t|t-1}^j) : \underline{\mathbf{x}} \in \underline{\mathbf{X}}_{t|t-1}^j \right\},$$

where

$$\underline{\mathbf{X}}_{t|t-1}^j = \left\{ \underline{\mathbf{x}} \in \mathbb{R}^n : (\underline{\mathbf{x}} - \underline{\mathbf{c}}_{t|t-1}^j)^T [S_{t|t-1}^j]^{-1} (\underline{\mathbf{x}} - \underline{\mathbf{c}}_{t|t-1}^j) \leq 1 \right\}, \quad (4)$$

where $S_{t|t-1}^j = [K_{t|t-1}^j] [K_{t|t-1}^j]^T$ with

$$\underline{\mathbf{c}}_{t|t-1}^j = F_{t-1} \underline{\mathbf{c}}_{t-1|t-1}^j \quad (5)$$

$$P_{t|t-1}^j = F_{t-1} P_{t-1|t-1}^j F_{t-1}^T + G_{t-1} Q_{t-1} G_{t-1}^T \quad (6)$$

$$K_{t|t-1}^j = F_{t-1} K_{t-1|t-1}^j, \quad (7)$$

for $j = 1, \dots, T_{t-1}$. We shall use the same F_t , G_t , and Q_t matrices for each track, thus it will not be necessary to index these matrices with their track identifications.

3.2 The Ultimate Partition

At each time, t , there exist s_t observation sample vectors, $\{\underline{\mathbf{z}}_{it}\}_{i=1}^{s_t}$ of the random variables $\{\mathbf{z}_{it}\}_{i=1}^{s_t}$, and T_{t-1} predicted track sets, $\{\underline{\mathbf{X}}_{t|t-1}^j\}_{j=1}^{T_{t-1}}$. We wish to make decisions regarding the association of each $\underline{\mathbf{z}}_{it}$ with each track set $\underline{\mathbf{X}}_{t|t-1}^j$.

We must define an ultimate partition for each sample vector, resulting in a set of s_t ultimate partitions of the form $U_{it} = \{h_{it1}, \dots, h_{itT_{t-1}}, h_{itT_t}\}$, $i = 1, \dots, s_t$, where

$$h_{itj} = \begin{cases} \exists \underline{\mathbf{x}} \in \underline{\mathbf{X}}_{t|t-1}^j : \underline{\mathbf{z}}_{it} = H_{it}\underline{\mathbf{x}} & j = 1, \dots, T_{t-1} \\ \emptyset & j = T_t \end{cases},$$

where \emptyset signifies the hypothesis that none of the track sets associate with the observation $\underline{\mathbf{z}}_{it}$. We shall say that track set $\underline{\mathbf{X}}_{t|t-1}^j$ is *associated* with observation sample vector $\underline{\mathbf{z}}_{it}$ if we fail to reject the hypothesis h_{itj} . Each ultimate partition, U_{it} , has the property that exactly one element is true, although each is logically possible.

3.3 Calculation of the m -Function

The m -function measures the information-value of rejecting an association. One such measure of rejecting the association of a predicted track set $\underline{X}_{t|t-1}^j$ with an observation \underline{z}_{it} is the distance between sample values of the observation and the track set; if the distance is small there is little value in rejecting the association (in other words, there is great value in accepting it). For $\underline{x} \in \underline{X}_{t|t-1}^j \subset \mathbb{R}^n$ and $\underline{z}_{it} \in \mathbb{R}^m$, we define the *generalized distance* between them as

$$d(\underline{x}, \underline{z}_{it}) = \|\underline{H}_{it}\underline{x} - \underline{z}_{it}\| \stackrel{\text{def}}{=} [(H_{it}\underline{x} - \underline{z}_{it})^T (H_{it} - \underline{z}_{it})]^{\frac{1}{2}}.$$

We restrict attention only to a *seriously possible region* for \underline{z}_{it} , given by

$$\underline{\Sigma}_{it} = \{\underline{\zeta} \in \mathbb{R}^m : |\zeta_\ell - z_{it\ell}| \leq \theta \rho_{it\ell}, \ell = 1, r_{it}\}, \quad (8)$$

where $R_{it} = \text{diag}\{\rho_{i1}^2, \dots, \rho_{ir_{it}}^2\}$, and θ a given constant. Define

$$m_{it}(\underline{x}) = \frac{d(\underline{x}, \underline{z}_{it})}{\int_{\underline{\Sigma}_{it}} \|\underline{\zeta} - \underline{z}_{it}\| d\underline{\zeta}} = \frac{\|\underline{H}_{it}\underline{x} - \underline{z}_{it}\|}{\int_{\underline{\Sigma}_{it}} \|\underline{\zeta} - \underline{z}_{it}\| d\underline{\zeta}} \quad (9)$$

for all \underline{x} whose projection onto the space spanned by the columns of \underline{H}_{it} lies in $\underline{\Sigma}_{it}$. We shall denote this space by $\Xi_{it} = \{\underline{x} \in \mathbb{R}^n : \mathcal{P}_{it}\underline{x} \in \underline{\Sigma}_{it}\}$, where \mathcal{P}_{it} is the projection operator onto the space spanned by the columns of \underline{H}_{it} .

The function $m_{it}(\underline{x})$ is a normalized distance between \underline{z}_{it} and $\underline{x} \in \underline{X}_{t|t-1}^j$, and is a measure of the information gained by rejecting the association of $\underline{x} \in \underline{X}_{t|t-1}^j$ and \underline{z}_{it} . Let $\underline{B}_{\underline{x}}$ be a ball with center at $\underline{x} \in \underline{X}_{t|t-1}^j$. The information value of rejecting the association of $\underline{B}_{\underline{x}}$ with \underline{z}_{it} is

$$m_{it}(\underline{B}_{\underline{x}}) = \int_{\mathcal{P}_{it}\underline{B}_{\underline{x}} \cap \underline{\Sigma}_{it}} m_{it}(\underline{\zeta}) d\mathcal{P}_{it}\underline{\zeta}, \quad i = 1, \dots, s_t, \quad (10)$$

where $\mathcal{P}_{it}\underline{B}_{\underline{x}}$ is the projection of the ball $\underline{B}_{\underline{x}}$ onto the space spanned by the columns of \underline{H}_{it} . The vector $\mathcal{P}_{it}\underline{x}$ is the projection of \underline{x} onto the same column space.

For $\underline{x} \in \underline{X}_{t|t-1}^j$ and $\underline{x}' \in \underline{X}_{t|t-1}^j$ with $\underline{x} \neq \underline{x}'$, let the diameter of the balls $\underline{B}_{\underline{x}}$ and $\underline{B}_{\underline{x}'}$ become arbitrarily small. Then the condition $m_{it}(\underline{B}_{\underline{x}}) < m_{it}(\underline{B}_{\underline{x}'})$ indicates that the information value of accepting the association of \underline{x} with \underline{z}_{it} is greater than the value of accepting the association of \underline{x}' and \underline{z}_{it} .

3.4 Calculation of the q -Functions

The credal probability, or q -function, is the probability that a given track-data association is correct. This probability is characterized by the conditional distribution of the observation given the track. For each

$j = 1, \dots, T_{t-1}$, the set of predicted random vectors is given by

$$\mathbf{X}_{t|t-1}^j = \{\mathbf{x} \sim \mathcal{N}(\underline{x}, P_{t|t-1}^j) : \underline{x} \in \underline{X}_{t|t-1}^j\}.$$

For each observation random vector \mathbf{z}_{it} we represent the corresponding set of filtered random vectors by

$$\mathbf{X}_{t|t}^{ij} = \{\hat{\mathbf{x}} : \hat{\mathbf{x}} = \mathbf{x} + W_{it}[\mathbf{z}_{it} - H_{it}\mathbf{x}], \quad \mathbf{x} \in \mathbf{X}_{t|t-1}^j\},$$

where W_{it} is the Kalman gain matrix given via the Kalman filter.

The probability distributions of $\{\hat{\mathbf{x}} \in \mathbf{X}_{t|t}^{ij}\}$ are characterized by the family of posterior distributions $\{p_{\hat{\mathbf{x}}_{t|t}}^{ij}(\underline{\xi}; \underline{x}) : \underline{x} \in \underline{X}_{t|t-1}^j\}$ obtained via Bayes rule. We shall restrict consideration to the case where $\mathbf{x} \in \mathbf{X}_{t|t-1}^j$ and \mathbf{z}_{it} are jointly normal, so the mean and variance associated with this conditional distribution are given by the Kalman filter. For each observation $\mathbf{z}_{it} = \underline{z}_{it}$, we calculate the filtered set-valued estimate according to

$$\underline{X}_{t|t}^{ij} = \left\{ \underline{x} \in \mathbb{R}^n : (\underline{x} - \underline{c}_{t|t}^{ij})^T \left[S_{t|t}^{ij} \right]^{-1} (\underline{x} - \underline{c}_{t|t}^{ij}) \leq 1 \right\}, \quad (11)$$

for $i = 1, \dots, s_t$, where $S_{t|t}^{ij} = K_{t|t}^{ij} \left[K_{t|t}^{ij} \right]^T$ and

$$\underline{c}_{t|t}^{ij} = \underline{c}_{t|t-1}^{ij} + W_{ijt}[\underline{z}_{it} - H_{it}\underline{c}_{t|t-1}^{ij}] \quad (12)$$

$$P_{t|t}^{ij} = [I - W_{ijt}H_{it}]P_{t|t-1}^{ij} \quad (13)$$

$$K_{t|t}^{ij} = [I - W_{ijt}H_{it}]K_{t|t-1}^{ij} \quad (14)$$

for $j = 1, \dots, T_{t-1}$, with W_{ijt} the Kalman gain defined by $W_{ijt} = P_{t|t-1}^{ij} H_{it}^T [H_{it} P_{t|t-1}^{ij} H_{it}^T + R_{it}]^{-1}$. The posterior densities assume the form (for $\underline{x} \in \underline{X}_{t|t-1}^j$)

$$p_{\hat{\mathbf{x}}_{t|t}}^{ij}(\underline{\xi}; \underline{x}) = \mathcal{N}(\underline{x} + W_{ijt}(\underline{z}_{it} - H_{it}\underline{x}), [I - W_{ijt}H_{it}]P_{t|t-1}^{ij}), \quad (15)$$

But $\mathcal{N}(\underline{x} + W_{ijt}(\underline{z}_{it} - H_{it}\underline{x}), [I - W_{ijt}H_{it}]P_{t|t-1}^{ij}) = \mathcal{N}(\hat{\underline{x}}, P_{t|t}^{ij})$, where we define

$$\hat{\underline{x}} = \underline{x} + W_{ijt}(\underline{z}_{it} - H_{it}\underline{x}). \quad (16)$$

The posterior density is

$$p_{\hat{\mathbf{x}}_{t|t}}^{ij}(\underline{\xi}; \underline{x}) = \frac{1}{(2\pi)^{\frac{n}{2}} |P_{t|t}^{ij}|^{\frac{1}{2}}} e^{-\frac{1}{2}(\underline{\xi} - \hat{\underline{x}})^T [P_{t|t}^{ij}]^{-1} (\underline{\xi} - \hat{\underline{x}})}, \quad (17)$$

with $\hat{\underline{x}}$ a function of \underline{x} given by (16).

The family of densities $\{p_{\hat{\mathbf{x}}_{t|t}}^{ij}(\underline{\xi}; \underline{x}), \quad \underline{x} \in \underline{X}_{t|t-1}^j\}$ provides a measure of the truth-value of the association of each $\underline{x} \in \underline{X}_{t|t-1}^j$ with the observation \underline{z}_{it} .

Let $\underline{B}_{\underline{x}}$ be a ball with center at \underline{x} . The credal probability that the true state lies in $\underline{B}_{\underline{x}}$ conditioned on the observational value \underline{z}_{it} is

$$q_{ijt}(\underline{B}_{\underline{x}}; \underline{x}) = \int_{\underline{B}_{\underline{x}}} p_{\hat{x}_{it}}^{ij}(\underline{\xi}; \underline{x}) d\underline{\xi}. \quad (18)$$

For $\underline{x} \in \underline{X}_{t|t-1}^j$ and $\underline{x}' \in \underline{X}_{t|t-1}^j$ with $\underline{x} \neq \underline{x}'$, the condition $q_{ijt}(\underline{B}_{\underline{x}}; \underline{x}) > q_{ijt}(\underline{B}_{\underline{x}'}; \underline{x}')$ indicates that the association of \underline{x} with \underline{z}_{it} is more credible, or believable, than the association of \underline{x}' and \underline{z}_{it} .

3.5 The Association Likelihood Ratio Test

The decision rule may be formulated in terms of the information-determining probability density, $m_{it}(\underline{x})$ (where $\underline{x} \in \underline{X}_{t|t-1}^j$), and the family of subjective belief, or credal, probability density functions functions, $\{p_{\hat{x}_{it}}^{ij}(\underline{\xi}; \underline{x}), \underline{x} \in \underline{X}_{t|t-1}^j\}$. We desire to apply Levi's rule of expected utility to this problem.

For $\underline{x} \in \underline{X}_{t|t-1}^j$, let $\underline{B}_{\underline{x}}$ be a ball with center at \underline{x} . Using (10) and (18), Levi's rule of expected utility indicates we may not reject the association of $\underline{B}_{\underline{x}}$ and \underline{z}_{it} if

$$q_{ijt}(\underline{B}_{\underline{x}}; \underline{x}) \geq bm_{it}(\underline{B}_{\underline{x}}). \quad (19)$$

Now let the radius of $\underline{B}_{\underline{x}}$ go to zero, and define the function

$$q_{ijt}(\underline{x}) \stackrel{\text{def}}{=} p_{\hat{x}_{it}}^{ij}(\underline{x}; \underline{x}). \quad (20)$$

Since the densities are continuous at \underline{x} , a necessary condition for (19) to hold for all balls $\underline{B}_{\underline{x}}$ is that

$$q_{ijt}(\underline{x}) \geq bm_{it}(\underline{x}). \quad (21)$$

If (21) holds for any $\underline{x} \in \underline{X}_{t|t-1}^j$, we may not reject the association of \underline{x} with \underline{z}_{it} ; consequently, we may not reject the association of the track set $\underline{X}_{t|t-1}^j$ with \underline{z}_{it} . Since

$$p_{\hat{x}_{it}}(\underline{\xi}; \underline{x}) = \underbrace{\mathcal{N}\{\underline{x} + W_{ijt}(\underline{z}_{it} - H_{it}\underline{x}), [I - W_{ijt}H_{it}]P_{t|t-1}^j\}}_{\hat{\underline{x}}} \underbrace{P_{t|t-1}^j}_{P_{t|t-1}^j},$$

we have

$$\begin{aligned} q_{ijt}(\underline{x}) &= \frac{1}{(2\pi)^{\frac{n}{2}} |P_{t|t-1}^{ij}|^{\frac{1}{2}}} e^{-\frac{1}{2}(\underline{\xi} - \hat{\underline{x}})^T [P_{t|t-1}^{ij}]^{-1} (\underline{\xi} - \hat{\underline{x}})} \Big|_{\underline{\xi}=\underline{x}} \\ &= \frac{e^{-\frac{1}{2}(H_{it}\underline{x} - \underline{z}_{it})^T W_{ijt}^T [P_{t|t-1}^{ij}]^{-1} W_{ijt} (H_{it}\underline{x} - \underline{z}_{it})}}{(2\pi)^{\frac{n}{2}} |P_{t|t-1}^{ij}|^{\frac{1}{2}}} \end{aligned} \quad (22)$$

Given the information-value determining probability density (9) and the credal probability density (22),

we may form the Association Likelihood Ratio Test (ALRT):

Let $\underline{X}_{t|t-1}^j$ be a predicted track set, and let \underline{z}_{it} be a sample value of the observation vector \underline{z}_{it} . We shall say that $\underline{X}_{t|t-1}^j$ and \underline{z}_{it} are associated with boldness b if $q_{ijt}(\underline{x}) \geq bm_{it}(\underline{x})$ for some $\underline{x} \in \Xi_{it} \cap \underline{X}_{t|t-1}^j$. That is, there exists $\underline{x} \in \Xi_{it} \cap \underline{X}_{t|t-1}^j$ such that

$$\begin{aligned} & \frac{1}{(2\pi)^2 |P_{t|t-1}^{ij}|^{\frac{1}{2}}} e^{-\frac{1}{2}(H_{it}\underline{x} - \underline{z}_{it})^T W_{ijt}^T [P_{t|t-1}^{ij}]^{-1} W_{ijt} (H_{it}\underline{x} - \underline{z}_{it})} \\ & \geq b \frac{\|H_{it}\underline{x} - \underline{z}_{it}\|}{\int_{\Xi_{it}} \|H_{it}\underline{\xi} - \underline{z}_{it}\| d\underline{\xi}}, \end{aligned}$$

in which case, $\underline{X}_{t|t-1}^{ij}$ obtained via (11) is a filtered track set. If $\underline{X}_{t|t-1}^j \cap \Xi_{it} = \emptyset$, then we deem \underline{z}_{it} and $\underline{X}_{t|t-1}^j$ to be dissociated, and the set $\underline{X}_{t|t-1}^{ij}$ has no meaning and is discarded.

If $\underline{X}_{t|t-1}^j$ survives the ALRT for \underline{z}_{it} , then the likelihood that $\underline{X}_{t|t-1}^j$ is associated with \underline{z}_{it} is greater than the information value gained by rejecting the association.

4 Example

To illustrate the concept of the ALRT methodology, consider the case of tracking targets constrained to planar motion. Let $\underline{x} = [x, y, \dot{x}, \dot{y}]^T$ denote the kinematic state of a target in some convenient coordinate system ($n = 4$). The dynamics equation is

$$\underline{x}_t = \begin{bmatrix} 1 & 0 & \Delta_t & 0 \\ 0 & 1 & 0 & \Delta_t \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \underline{x}_{t-1} + \begin{bmatrix} u_{x_t} \\ u_{y_t} \\ u_{\dot{x}_t} \\ u_{\dot{y}_t} \end{bmatrix},$$

where Δ_t is the sample interval, and we have set $G \equiv I$. Possible target maneuvers are assumed to be characterized by the process noise, \underline{u}_t , whose covariance is Q_t . We assume that angle-of-arrival data are available; further, we assume that the sensor is sufficiently far from the target that the linearized model is adequate. For convenience we also assume that the coordinate system is resolved along the azimuth and elevation angles $H_{it} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}$; that is, $r_{it} \equiv 2$.

Let $\underline{x} = [x_1, x_2, x_3, x_4]^T \in \underline{X}_{t|t-1}^j$, $\underline{z}_{it} = [z_{it1}, z_{it2}]^T$, and suppose $R_{it} = \text{diag}\{\rho_1^2, \rho_2^2\}$. Then the seriously possible region is

$$\Sigma_{it} = \left\{ \begin{bmatrix} \zeta_1 \\ \zeta_2 \end{bmatrix} : |\zeta_1 - z_{it1}| \leq \theta \rho_1, \quad |\zeta_2 - z_{it2}| \leq \theta \rho_2 \right\},$$

and the information-value determining probability density is

$$m_{it}(\underline{x}) = \frac{\sqrt{(x_1 - z_{it1})^2 + (x_2 - z_{it2})^2}}{\int_{-\theta_{\rho_2}}^{\theta_{\rho_2}} \int_{-\theta_{\rho_1}}^{\theta_{\rho_1}} \sqrt{\zeta_1^2 + \zeta_2^2} d\zeta_1 d\zeta_2}. \quad (23)$$

Each $\underline{x} \in \underline{X}_{t|t-1}^j$ represents the mean value of a predicted conditional distribution. For each such \underline{x} there exists a filtered conditional density of the form

$$p_{\hat{x}_{it}}^{ij}(\underline{\xi}; \underline{x}) = \mathcal{N}\{\underline{x} + W_{ijt}(\underline{z}_{it} - H_{it}\underline{x}), [I - W_{it}H_{it}]P_{t|t-1}\}, \quad (24)$$

$\underline{x} \in \underline{X}_{t|t-1}^j$, and evaluating this expression at $\underline{\xi} = \underline{x}$,

$$q_{ijt}(\underline{x}) = \frac{(2\pi)^2 |P_{t|t}^{ij}|^{\frac{1}{2}}}{e^{-\frac{1}{2}[\underline{x}_1 - z_{it1}, \underline{x}_2 - z_{it2}]^T W_{ijt}^T [P_{t|t}^{ij}]^{-1} W_{ijt} \begin{bmatrix} z_{it1} - x_1 \\ z_{it2} - x_2 \end{bmatrix}}}$$

The ALRT is: Associate $\underline{X}_{t|t-1}^j$ and $\underline{z}_{it} = [z_{it1}, z_{it2}]^T$ if, for any $\underline{x} = [x_1, x_2, x_3, x_4]^T \in \underline{X}_{t|t-1}$, $q_{ijt}(\underline{x}) \geq b m_{it}(\underline{x})$.

Figure 1(a) illustrates a family of three crossing trajectories. The tracks move generally from left to right at time increases; the lines correspond to the x and y position components and the $+$ symbols correspond to noise-corrupted observations. Figure 1(b) displays the filtered track sets corresponding to this simulation, with the ellipses representing the projections of the track sets onto position space. The initial predicted track set $\mathcal{X}_{0|1}$ includes the entire field of view, and is not shown. The three large elliptical regions correspond to the the filtered track sets after the first set of observations have been processed. As time increases, the size of these track sets decreases rapidly; for the first few observations corresponding to Tracks 1 and 3, however, there are multiple associations, since the tracks are fairly close and the track sets are still fairly large. As more confidence is obtained in the associations, these tracks become uniquely associated, and the elliptical regions decrease rapidly in size, and will asymptotically become point tracks. At sample ten, Tracks 1 and 2 nearly intersect, and both tracks associate with the observations. These multiple associations persist for a few samples, but as the tracks diverge, the associations again become unique. Track 2 is unambiguously associated and estimated, as evidenced by the radius of the track set converging to zero, and the set-valued estimates asymptotically become point-valued.

References

- [1] W. C. Stirling and D. R. Morrell, Convex Bayes Decision Theory, *IEEE Transactions on Systems, Man, and Cybernetics*, **21**(1):173-183, January/February 1991.

- [2] D. R. Morrell and W. C. Stirling, Set-Valued Filtering and Smoothing, *IEEE Transactions on Systems, Man, and Cybernetics*, **21**(1):184-193, January/February 1991.
- [3] I. Levi, *The Enterprise of Knowledge*, MIT Press, Cambridge, Massachusetts, 1980.

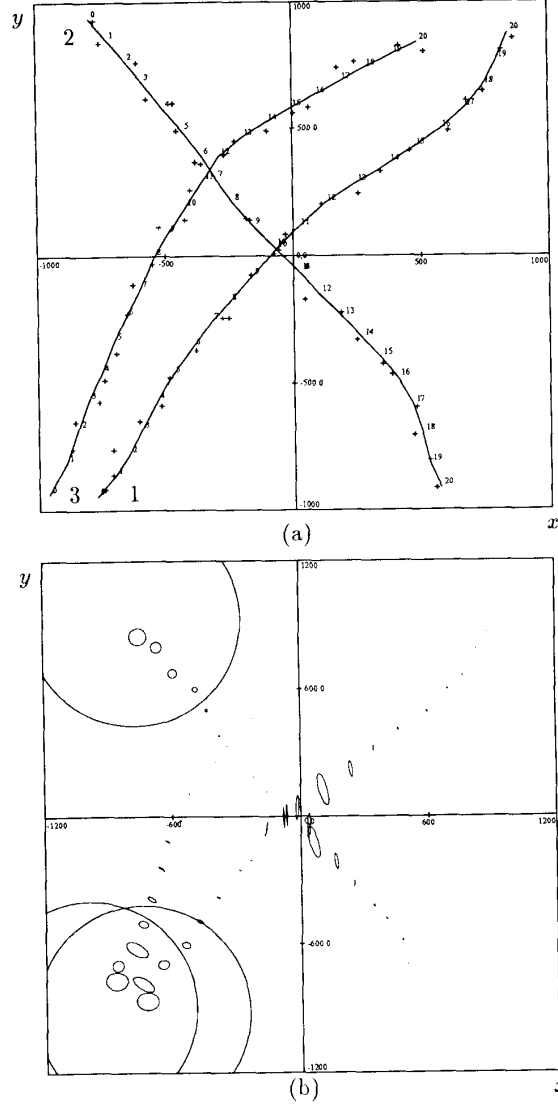


Figure 1: Three Crossing Tracks: (a) simulated trajectories and observations; (b) filtered track sets.