

Task: Write a MATLAB function that implements a n-object tracker using the joint

probabilistic data association algorithm.

Your implementation (for each filtering recursion) should follow these steps:

1. implement ellipsoidal gating for each local hypothesis seperately;
2. construct 2D cost matrix of size (number of objects, number of measurements that at least fall inside the gates + number of objects);
3. find the M best assignment matrices using a M-best 2D assignment solver;
4. normalise the weights of different data association hypotheses;
5. prune assignment matrices that correspond to data association hypotheses with low weights and renormalise the weights;
6. create new local hypotheses for each of the data association results;
7. merge local hypotheses that correspond to the same object by moment matching;
8. extract object state estimates;
9. predict each local hypothesis.

The M-best 2D assignment solver has been provided as a reference function.

```
[col4rowBest,row4colBest,gainBest]=kBest2DAssign(C,k)
```

KBEST2DASSIGN: Find the k lowest cost 2D assignments for the two-dimensional assignment problem with a rectangular cost matrix C.

INPUT: C: A numRowXnumCol cost matrix.

OUTPUTS: col4rowBest: A numRowXk vector where the entry in each element is an assignment of the element in that row to a column. 0 entries signify unassigned rows.

row4colbest: A numColXk vector where the entry in each element is an assignment of the element in that column to a row. 0 entries signify unassigned columns.

gainBest: A kX1 vector containing the sum of the values of the assigned elements in C for all of the hypotheses.

Note:

1. When constructing your 2D cost matrix, if measurement j does not fall inside the gate of object i , set the corresponding entry (i, j) to $+\infty$.
2. Set parameter k used in kBest2DAssign to obj.reduction.M.
3. We can use gating to further group objects into subsets and process each subset independently. However, this is **NOT** covered in this task.
4. When normalising weights in logarithmic scale, you can call function normalizeLogWeights, which has also been provided as a reference function.

Hint:

1. If you want to apply a function to each element of a struct array, you can use MATLAB command arrayfun, which makes your implementation faster than using for loops.
2. When pruning low weight data association events, you can call the hypothesisReduction.prune method you have written in the first home assignment. You simply need to change the second input parameter from struct array to hypotheses indices.

Files referenced:

- *modelgen.m*
- *measmodel.m*
- *GaussianDensity.m*
- *hypothesisReduction.m*
- *motionmodel.m*
- *normalizeLogWeights.m*
- *log_mvnpdf.m*
- *kBest2DAssign.m*

Note that `obj.density` is a function handle bound to MATLAB class `GaussianDensity`. For instance, you can simply call `obj.density.update` to perform a Kalman update instead of using your own code.