

Bayesian methods for Extended Object Tracking

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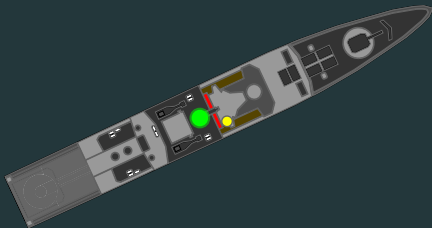
Outline

Introduction	whoami, problem definition, state of the art and motivation
Part 1	tracking for maneuvering objects
Part 2	tracking for elliptical objects
Part 3	tracking for general objects
Conclusions	future research directions

Introduction

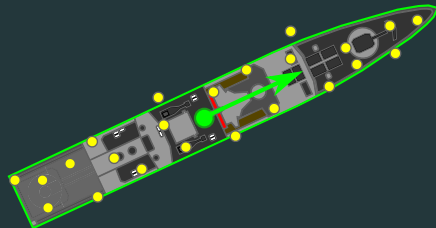
Whomai

Problem definition



Point Object Tracking

single point \longrightarrow position



Extended Object Tracking

point cloud $\begin{cases} \longrightarrow \text{position} \\ \longrightarrow \text{orientation} \\ \longrightarrow \text{shape} \end{cases}$

Extended Object Tracking (EOT) problem

Given the time sequence of point clouds $\mathcal{Y}_1, \dots, \mathcal{Y}_k$, estimate in a Bayesian fashion the state x_k of the extended object (including position, orientation and shape).

State of the art

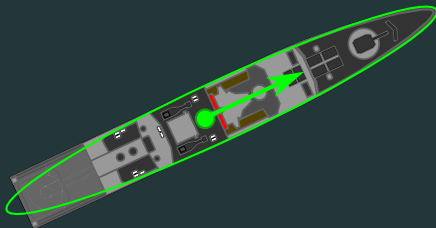
Random Matrix Model [Koch]

characteristic equation

$$z(s, \theta) \triangleq p + s U(h) \begin{bmatrix} a \cos \theta \\ b \sin \theta \end{bmatrix}$$

parameters

position	$p \in \mathbb{R}^2$
heading	$h \in [-\pi, \pi)$
semi-length	$a \in \mathbb{R}_{>0}$
semi-width	$b \in \mathbb{R}_{>0}$



Filters

Gaussian-Inverse-Wishart [Koch]

MEM-EKF* [Baum]

Random Hypersurface Model [Baum]

characteristic equation

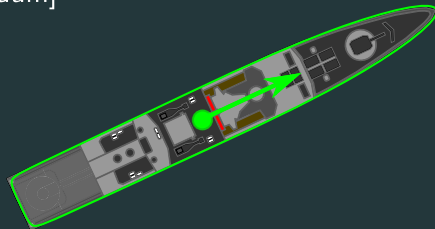
$$z(s, \theta) \triangleq p + s U(h) \rho(\theta)$$

parameters

position $p \in \mathbb{R}^2$

heading $h \in [-\pi, \pi)$

radius $\rho(\cdot) \in \mathcal{C}^0([0, 2\pi])$



Filters

Fourier UKF [Baum]

Radial Gaussian Processes [Wahlstrom]

Motivation

- **Maneuvering objects:** take advantage of the heading information to improve turning rate estimation in coordinated turn models (and their generalizations).
PRO: discard interacting multiple models in prediction.
CON: fragile to measurement noise.

Motivation

- **Efficient statistics:** rather than process each point in $\mathcal{Y} = \{y_1, \dots, y_m\}$, process

$$\bar{y} \triangleq \frac{1}{m} \sum_{j=1}^m y^{(j)}$$

sample mean

$$\bar{Y} \triangleq \frac{1}{m-1} \sum_{j=1}^m (y^{(j)} - \bar{y}) (y^{(j)} - \bar{y})'$$

sample covariance

to infer the object's position p , heading h , length $2\ell_1$, width $2\ell_2$.

PRO: cheap computational cost.

CON: loss of information.

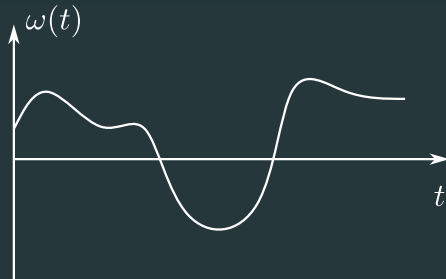
Motivation

- **Shape classification:** cast shape estimation as a classification problem over a known shape family (**shape library**).
 - PRO:** arbitrarily complex shapes can be recognized.
 - PRO:** robustness to occlusion.
 - CON:** only known shapes can be handled.

Tracking for maneuvering objects

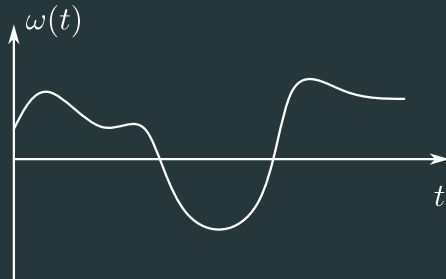
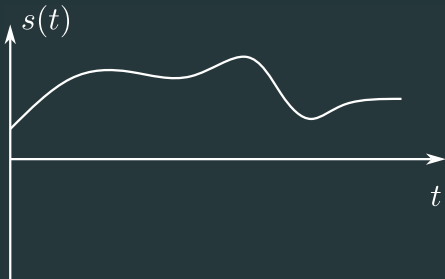
Tracking for maneuvering objects

An object is **maneuvering** iff its speed $s(t)$ and/or turning rate $\omega(t)$ vary in time.



Tracking for maneuvering objects

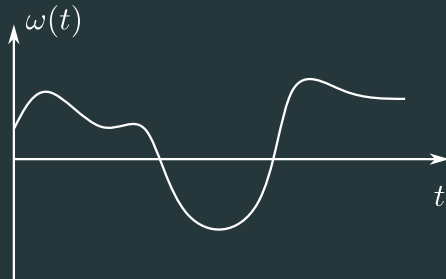
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(1) such variables are useful to improve position and heading predictions.

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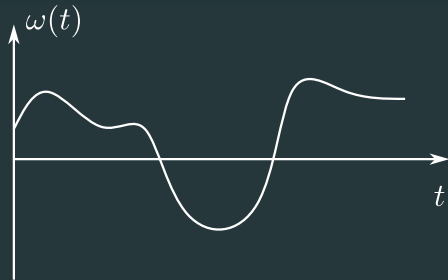
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- (2) in EOT, we can “directly observe” position and heading from data.

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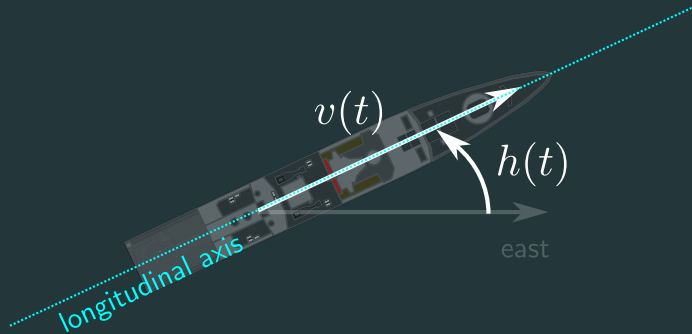
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- (1) such variables are useful to improve position and heading predictions.
- (2) in EOT, we can “directly observe” position and heading from data.

IDEA: define a prediction model to estimate s , ω and their derivatives

Tracking for maneuvering objects



polar velocity

$$v(t) \triangleq s(t) \begin{bmatrix} \cos h(t) \\ \sin h(t) \end{bmatrix}$$

motion dynamics
(unicycle)

$$\dot{p}(t) = v(t)$$

$$\dot{h}(t) = \omega(t)$$

input dynamics

$$s^{(\Lambda)}(t) \triangleq 0$$

$$\omega^{(O)}(t) \triangleq 0$$

Tracking for maneuvering objects

Kinematic state

$$x \triangleq \begin{bmatrix} p' & \ell' \end{bmatrix}' \quad \ell \triangleq \begin{bmatrix} h & s & \dots & s^{(\Lambda-1)} & \omega & \dots & \omega^{(O-1)} \end{bmatrix}'$$

Tracking for maneuvering objects

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Dynamics discretization

$$\begin{aligned} \dot{p}(t) &= f(\ell(t)) \\ \dot{\ell}(t) &= A\ell(t) \end{aligned} \quad \Rightarrow \quad \begin{aligned} p_k &= p_{k-1} + \int_{(k-1)T}^{kT} v(\ell(\tau)) \, d\tau \\ \ell_k &= \exp(AT) \ell_{k-1} \end{aligned}$$

Tracking for maneuvering objects

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$A : O$ prediction model

$$\begin{aligned} p_k &= p_{k-1} + T \frac{v(\ell_{k-1}) + v(\ell_k)}{2} + w_k^p \\ \ell_k &= \exp(AT) \ell_{k-1} + w_k^\ell \end{aligned} \quad w_k \sim \mathcal{N}(0, Q)$$

Tracking for maneuvering objects

$\Lambda : O$ predictor

$$x_{k|k-1} = \bar{f}_{k|k-1}$$

$$P_{k|k-1} = F_{k|k-1} + Q$$

where

$$f(x) \triangleq \begin{bmatrix} p + T \frac{v(\ell) + v(\exp(AT)\ell)}{2}; & \exp(AT)\ell \end{bmatrix}$$

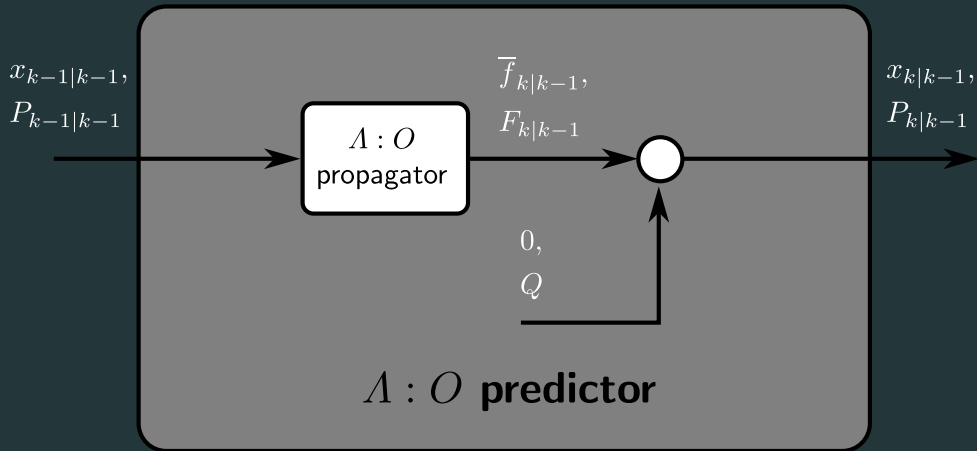
$$\bar{f}_{k|k-1} \triangleq \int f(x) \mathcal{N}(x; x_{k-1|k-1}, P_{k-1|k-1}) \, dx$$

$$F_{k|k-1} \triangleq \int \left(f(x) - \bar{f}_{k|k-1} \right) \left(f(x) - \bar{f}_{k|k-1} \right)' \mathcal{N}(x; x_{k-1|k-1}, P_{k-1|k-1}) \, dx$$

and the integrals can be computed via:

- linearization (EKF);
- Gaussian quadrature (e.g., UKF, CKF);
- or any other integration method (Grid integration, Importance Sampling, etc...).

Tracking for maneuvering objects



Tracking for elliptical objects

Tracking for elliptical objects

Multiplicative error model (MEM) [Baum]

$$\begin{aligned} y &= p + U(h) D(e) q + v \\ q &\sim \mathcal{N}(0, I/k) \\ v &\sim \mathcal{N}(0, \sigma_v^2 I) \end{aligned} \quad \begin{aligned} U(h) &\triangleq \begin{bmatrix} \cos h & -\sin h \\ \sin h & \cos h \end{bmatrix} \\ D(e) &\triangleq \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix} \end{aligned}$$

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Measurement distribution (given p, h, ℓ)

$$y \sim \mathcal{N} \left(p, \quad U(h) D \left(\begin{bmatrix} \frac{a^2}{k} + \sigma_v^2 & \\ & \frac{b^2}{k} + \sigma_v^2 \end{bmatrix} \right) U(h)' \right)$$

- $k = 2$ if we model a point cloud distributed over the object contour;
- $k = 4$ if we model a point cloud distributed over the object surface.

Tracking for elliptical objects

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- $k = 2$ if we model a point cloud distributed over the object contour;
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IDEA: estimate p, h, ℓ *directly* from $\bar{y} \approx p, \bar{Y} \approx \Sigma_y$

Tracking for elliptical objects

QUESTION: what does it mean *directly*?

ANSWER: we define the pseudo-measurement, called *static estimate*, as

$$\mathbb{Y} \triangleq \begin{bmatrix} \hat{p}' & \hat{h} & \hat{e}' \end{bmatrix}'$$

and its covariance

$$\Sigma_{\mathbb{Y}} \triangleq \begin{bmatrix} \Sigma_{\hat{p}} & \Sigma_{\hat{p}\hat{h}} & \Sigma_{\hat{p}\hat{e}} \\ * & \Sigma_{\hat{h}} & \Sigma_{\hat{h}\hat{e}} \\ * & * & \Sigma_{\hat{e}} \end{bmatrix}$$

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Then we perform a *one-shot* (!!!) Kalman correction based on \overline{Y} .

NOTE: mixed terms $\Sigma_{\hat{p}\hat{h}}$, $\Sigma_{\hat{p}\hat{e}}$, $\Sigma_{\hat{h}\hat{e}}$ are neglected for simplicity.

Tracking for elliptical objects

How do we compute the static estimates?

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$$\hat{p} \triangleq \bar{y}$$

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$$\hat{h} \triangleq \frac{1}{2} \text{atan2} (2\bar{Y}_{12}, \bar{Y}_1 - \bar{Y}_2)$$

$$\Sigma_{\hat{h}} = \frac{1}{m-1} \frac{\lambda_1 \lambda_2}{(\lambda_1 - \lambda_2)^2}$$

$$\hat{e} \triangleq \sqrt{k} \begin{bmatrix} \sqrt{\lambda_1 - \sigma_v^2} \\ \sqrt{\lambda_2 - \sigma_v^2} \end{bmatrix}$$

$$\Sigma_{\hat{e}} = \frac{1}{m-1} \frac{k}{2} \begin{bmatrix} \frac{\lambda_1^2}{\lambda_1 - \sigma_v^2} & \frac{\lambda_1 \lambda_2}{2\sqrt{(\lambda_1 - \sigma_v^2)(\lambda_2 - \sigma_v^2)}} \\ * & \frac{\lambda_2^2}{\lambda_2 - \sigma_v^2} \end{bmatrix}$$

where λ_1, λ_2 are the eigenvalues of $\bar{Y} = [\bar{Y}_1, \bar{Y}_{12}; *, \bar{Y}_2]$ and m is the cloud cardinality.

$\Sigma_{\hat{h}}, \Sigma_{\hat{e}}$ are obtained via first-order error propagation, i.e.

$$\Sigma_{\chi} = \frac{\partial \chi}{\partial \text{vec} \bar{Y}} \Sigma_{\text{vec} \bar{Y}} \left(\frac{\partial \chi}{\partial \text{vec} \bar{Y}} \right)' \quad \chi = \hat{h}, \hat{e}$$

Tracking for elliptical objects

Recall

$$\Sigma_{\hat{h}} = \frac{1}{m-1} \frac{\lambda_1 \lambda_2}{(\lambda_1 - \lambda_2)^2} \quad \Sigma_{\hat{\ell}} = \frac{1}{m-1} \frac{k}{2} \begin{bmatrix} \frac{\lambda_1^2}{\lambda_1 - \sigma_v^2} & \frac{\lambda_1 \lambda_2}{2\sqrt{(\lambda_1 - \sigma_v^2)(\lambda_2 - \sigma_v^2)}} \\ * & \frac{\lambda_2^2}{\lambda_2 - \sigma_v^2} \end{bmatrix}$$

Tracking for elliptical objects

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Implicit assumptions in Extended Object Tracking:

$$\lambda_1 \gg \lambda_2 \gg \sigma_v^2$$

We can consider the margins $\lambda_1 - \lambda_2$, $|\lambda_2 - \sigma_v^2|$ as **quality indicators** of the Signal-to-Noise Ratio (SNR) characterizing the point cloud.

Tracking for elliptical objects

Augmented $\Lambda : O$ state x and static estimate \mathbb{Y}

$$x \triangleq \begin{bmatrix} p' & \ell' \end{bmatrix}' \quad \ell \triangleq \begin{bmatrix} h & s & \dots & s^{(\Lambda-1)} & \omega & \dots & \omega^{(O-1)} & e' \end{bmatrix}'$$
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Prediction equations (random walk for e)

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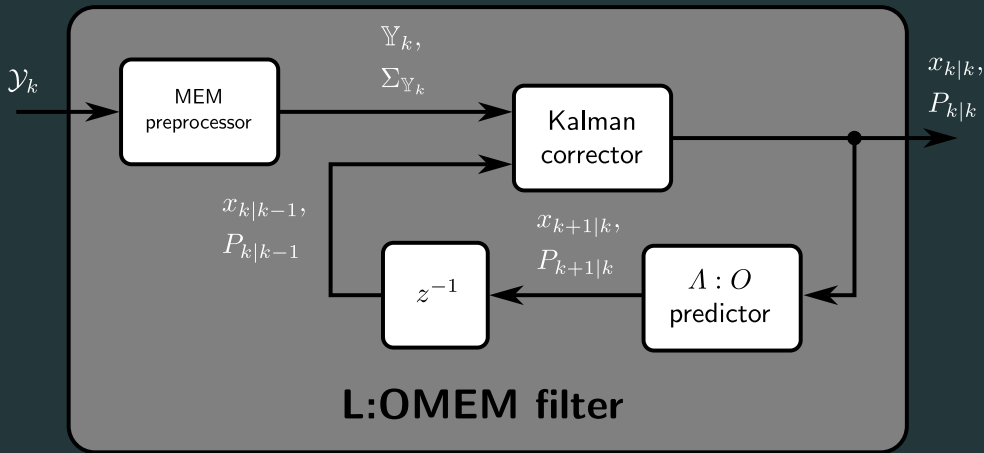
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Correction equations

$$L_k = P_{k|k-1} H' (H P_{k|k-1} H' + \Sigma_{\mathbb{Y}_k})^{-1}$$
$$x_{k|k} = (I - L_k H) x_{k|k-1} + L_k \mathbb{Y}_k$$
$$P_{k|k} = (I - L_k H) P_{k|k-1}$$

Tracking for elliptical objects



Tracking for elliptical objects

Preprocessing has 2 main advantages over conventional approaches:

- **computational efficiency:** instead of processing m points sequentially ($\mathcal{O}(m)$) or processing a single stack of m points ($\mathcal{O}(m^3)$), preprocessing reduces the correction to $\mathcal{O}(1)$;

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- **computational efficiency:** instead of processing m points sequentially ($\mathcal{O}(m)$) or processing a single stack of m points ($\mathcal{O}(m^3)$), preprocessing reduces the correction to $\mathcal{O}(1)$;
- **white box correction:** the static estimate \mathbb{Y}_k is a subset of the object state x_k and not a nonlinear function $h(x)$ of it (as in RMM and RHM). Hence, we have "maximum correlation" $\Sigma_{x\mathbb{Y}}$ between observation \mathbb{Y}_k and state x_k .

Tracking for general objects

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Elliptic models are great for several reasons:

- Easy to implement and, more importantly, computationally cheap;
- Allows for closed-form Bayesian updates
(+ simple multi-object, multi-sensor extensions);
- They can classify objects with well-distinguished extensions.

Tracking for general objects

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- Easy to implement and, more importantly, computationally cheap;
- Allows for closed-form Bayesian updates
(+ simple multi-object, multi-sensor extensions);
- They can classify objects with well-distinguished extensions.

However, in some scenarios they are deemed to fail:

- When we have to distinguish objects with similar extensions;
- When we have to deal with **occlusions**.

Tracking for general objects

TODO: Elliptic fails picture

Tracking for general objects

QUESTION: how do we overcome the limitations of elliptic models?

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(rather than a regression problem)

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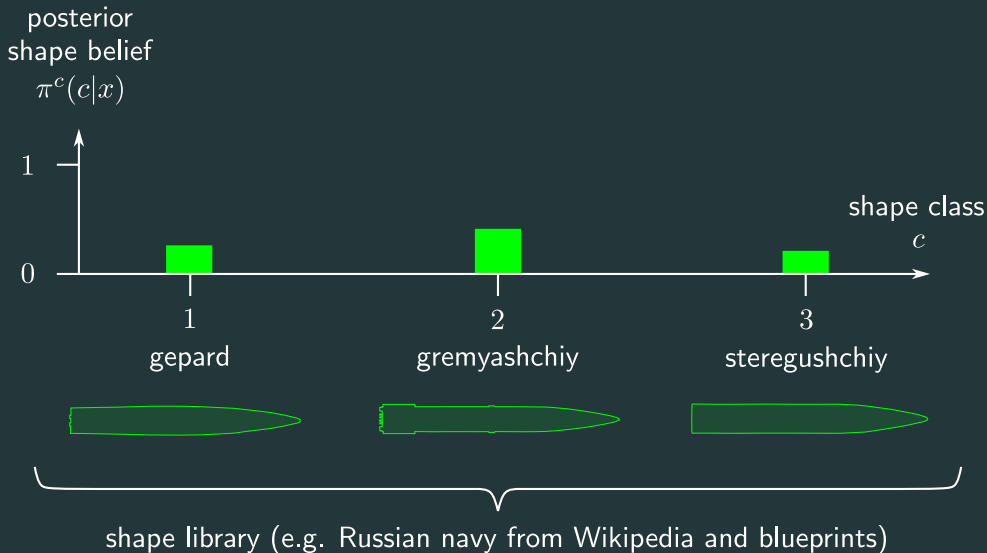
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Assumption: we have at disposal a **shape library** of C known "shapes" $c = 1, \dots, C$.

Tracking for general objects



Tracking for general objects

Why not using Random Hypersurface Models?

Tracking for general objects

Why not using Random Hypersurface Models?

- RHM handle only star-convex shapes.
- RHM-based filters employ Kalman filters (EKF, UKF) including in the state vector n Fourier coefficients, or n radius points, or n vertex positions.

RHM regression: $\mathcal{O}(n^3)$

- Typically, we use the estimated shape by RHM filters to classify tracked objects. Why not directly perform classification?

Tracking for general objects

Hybrid L:OMEM state

$$\mathbf{x} \triangleq \begin{bmatrix} x' & c \end{bmatrix}' \quad \begin{aligned} x &\triangleq \begin{bmatrix} p' & h & s & \dots & s^{(\Lambda-1)} & \omega & \dots & \omega^{(O-1)} & e' \end{bmatrix}' \\ c &\in \{1, \dots, C\} \end{aligned}$$

Joint tracking and classification belief

$$\pi(\mathbf{x}) \triangleq \pi(x, c) = \underbrace{\pi^x(x)}_{\text{kinematic belief}} \underbrace{\pi^c(c|x)}_{\text{shape belief}}$$

¹not necessarily L:OMEM

Tracking for general objects

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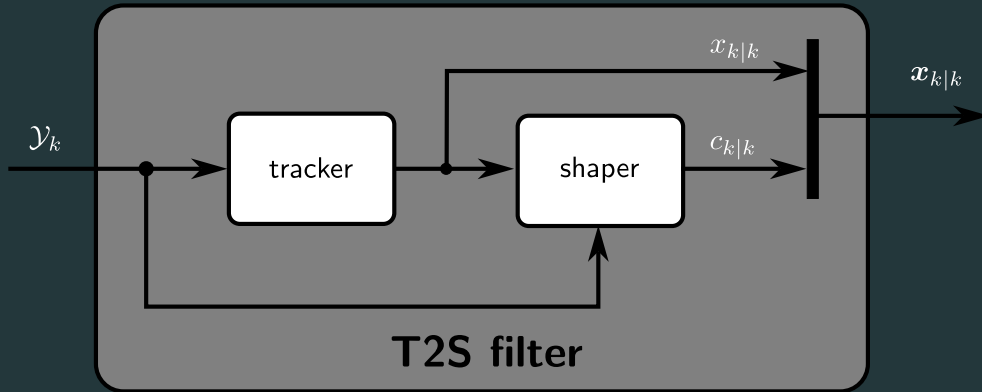
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Track-to-Shape (T2S) filter

- employs a *tracker*¹ to update $\pi^x(x)$ according to data;
- employs a *shaper* to update $\pi^c(c|x)$ according to data .

¹not necessarily L:OMEM

Tracking for general objects



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We look for a definition that is:

- invariant to translation;
- invariant to rotation;
- invariant to scale.

and generalizes the elliptic model and the RHM model.

Tracking for general objects

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and generalizes the elliptic model and the RHM model.

Accordingly, we define the *object shape* as a closed and non self-intersecting polygon contained in the unit square $[-0.5, +0.5]^2$.

Such polygon is defined by a **shape vector** \tilde{S} stacking the vertex coordinates.

Tracking for general objects

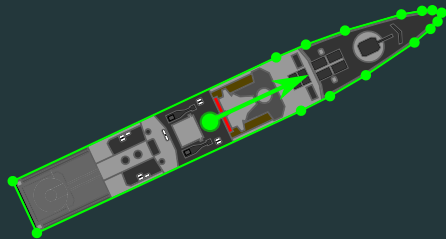
Linear Spline Model

contour equation

$$z(\alpha) \triangleq p + U(h) D(e) B(\alpha) \tilde{S}$$

parameters

position	$p \in \mathbb{R}^2$
heading	$h \in [-\pi, \pi)$
semi-length	$a \in \mathbb{R}_{>0}$
semi-width	$b \in \mathbb{R}_{>0}$



Filters

T2S (Track-to-Shape)
TNS (Track-and-Shape)

$$\text{shape vector} \quad \tilde{S} \triangleq \begin{bmatrix} \tilde{V}'_1 & \dots & \tilde{V}'_r \end{bmatrix}' \in \mathbb{R}^{2r}$$

Tracking for general objects

Since the shape library $\{\tilde{S}^{(c)}\}_{c=1}^C$ is defined over the unit square $[-0.5, +0.5]^2$, we need to **whiten** the measurements before feeding them to the shaper.

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This is an operation based on the output of the tracker

$$\tilde{\mathcal{Y}} \triangleq \{\tilde{y}^{(j)}\}_{j=1}^m \quad \tilde{y}^{(j)} \triangleq \left(U(\hat{h}) D(\hat{e}) \right)^{-1} \left(y^{(j)} - \hat{p} \right)$$

Tracking for general objects

Since the shape library $\{\tilde{S}^{(c)}\}_{c=1}^C$ is defined over the unit square $[-0.5, +0.5]^2$, we need to **whiten** the measurements before feeding them to the shaper.

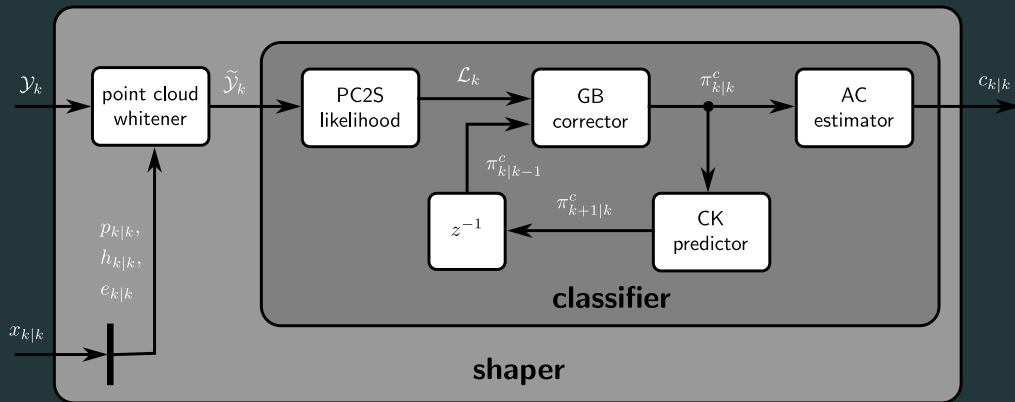
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Once whitened, the pointcloud can be compared to the shapes in the library via a **Bayesian classifier**, composed of:

- **(1) an Anti-Chattering (AC) estimator.**
- **(2) a Chapman-Kolmogorov (CK) prediction step** based on some suitable transition matrix;
- **(3) a Generalized Bayesian (GB) correction step** based on some suitable Pointcloud-to-Shape (PC2S) likelihood function;

Tracking for general objects



Tracking for general objects

Notations

$$\pi^c \triangleq \left[\pi^c(1|x) \quad \cdots \quad \pi^c(C|x) \right]'$$
$$\mathcal{L} \triangleq \text{diag} \left(\mathcal{L}(\tilde{\mathcal{Y}}|\tilde{S}^{(1)}), \dots, \mathcal{L}(\tilde{\mathcal{Y}}|\tilde{S}^{(C)}) \right)$$

Tracking for general objects

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Chapman-Kolmogorov prediction

$$\pi_{k|k-1}^c = \mathcal{T} \pi_{k-1|k-1}^c$$

for a suitable transition matrix \mathcal{T} .

Tracking for general objects

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for a suitable transition matrix \mathcal{T} .

Generalized Bayesian correction

$$\pi_{k|k}^c \propto \mathcal{L}_k^{\frac{1}{\tau}} \pi_{k|k-1}^c$$

for a suitable temperature parameter $\tau > 0$ and a suitable PC2S likelihood matrix \mathcal{L} .

(1) AC estimator

$$\pi_{k|k}^c = \mathcal{A} \pi_{k|k-1}^c$$

this estimator smooths out frequent changes in the Maximum A Posteriori (MAP) class estimate.

Tracking for general objects

(2) Transition matrix

$$\mathcal{T} \triangleq (1 - \lambda) \mathcal{S} + \lambda \mathcal{R}$$

where $\lambda \in (0, 1)$ is a forgetting factor and:

- **similarity matrix**

$$[\mathcal{S}]_{ij} \triangleq \text{sim} \left(\tilde{S}^{(i)}, \tilde{S}^{(j)} \right)$$

This term makes the classifier robust against geometric ambiguities between similar shapes. Examples of similarity metrics are complementary Hausdorff distance, chamfer distance, earth mover distance, etc...

- **regularization matrix**

$$[\mathcal{R}]_{ij} \triangleq \frac{1}{C}$$

This term makes the classifier robust against underflow issues.

(3) PC2S likelihood

$$\mathcal{L}(\tilde{\mathcal{Y}} | \tilde{S}^{(c)}) \triangleq \mathcal{L}^C(|\tilde{\mathcal{Y}}| | \tilde{S}^{(c)}) \prod_{\tilde{y} \in \tilde{\mathcal{Y}}} \mathcal{L}^S(\tilde{y} | \tilde{S}^{(c)})$$

where:

- $\mathcal{L}^C(|\tilde{\mathcal{Y}}| | \tilde{S}^{(c)})$ is the **cardinality likelihood**.
It provides a cheap pre-screening of unlikely shapes based on the number of points in the cloud;
- $\mathcal{L}^S(\tilde{y} | \tilde{S}^{(c)})$ is the **spatial likelihood**.
It provides a deep analysis of the compatibility between each point in the cloud and the shape under test.

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Accordingly, the pointcloud $\tilde{\mathcal{Y}}$ is modeled as an **Independent and Identically Distributed Cluster (IIDC)** Random Finite Set.

Tracking for general objects

Measurement model (surface)

$$\tilde{y} \triangleq \tilde{z} + v$$

$$\tilde{z} \sim \mathcal{U}(\tilde{\mathcal{I}}) \quad \tilde{\mathcal{I}} \triangleq \text{object surface}$$

$$v \sim \mathcal{N}(0, R)$$

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Single point and point-cloud likelihoods

$$\mathcal{L}_s(\tilde{y}|\tilde{S}) \triangleq \int \mathcal{N}(\tilde{y} - \tilde{z}; 0, R) \mathcal{U}(\tilde{z}; \tilde{\mathcal{I}}) \, d\tilde{z}$$

$$\mathcal{L}_s(\tilde{\mathcal{Y}}|\tilde{S}) \triangleq \prod_{j=1}^m \mathcal{L}_s(\tilde{y}^{(j)}|\tilde{S})$$

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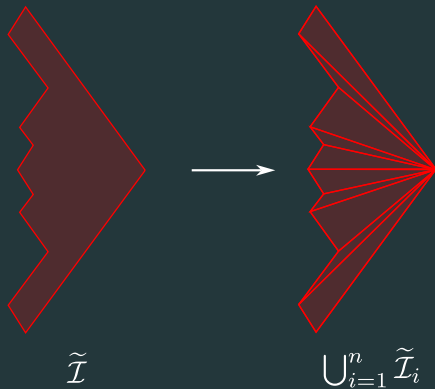
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Uniform scattering distribution

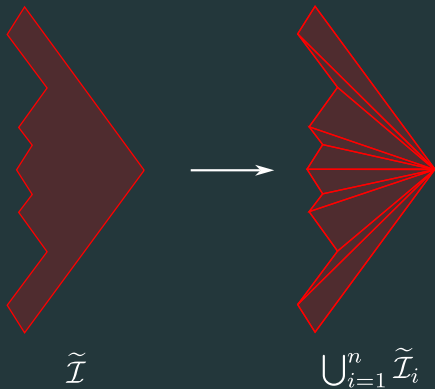
$$\mathcal{U}(z; \tilde{\mathcal{I}}) \triangleq \frac{\mathbb{1}_{\tilde{\mathcal{I}}}(z)}{\int_{\tilde{\mathcal{I}}} d\zeta} = \frac{\mathbb{1}_{\tilde{\mathcal{I}}}(z)}{\text{area}(\tilde{\mathcal{I}})}$$

Tracking for general objects



triangular
decomposition

Tracking for general objects

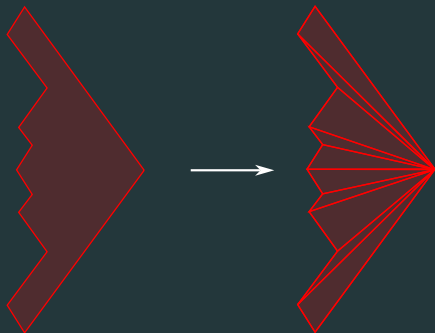


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Tracking for general objects



$\tilde{\mathcal{I}}$

$\bigcup_{i=1}^n \tilde{\mathcal{I}}_i$

triangular
decomposition

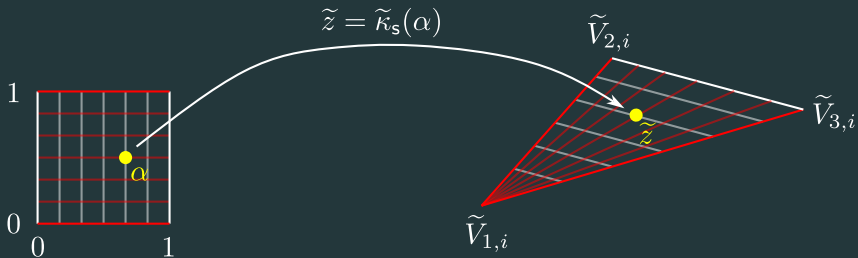
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Single point likelihood

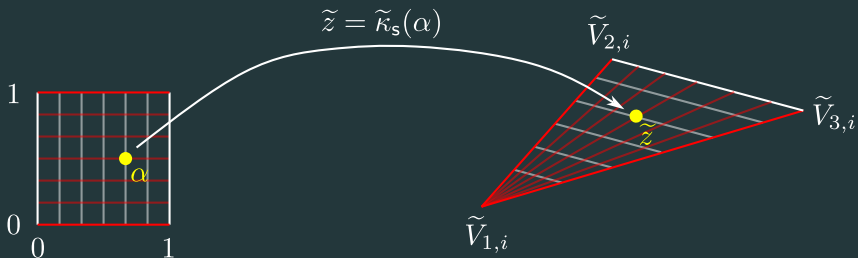
$$\mathcal{L}_s(\tilde{y}|\tilde{S}) = \sum_{i=1}^n w_{s,i} \underbrace{\int \mathcal{N}(\tilde{y} - \tilde{z}; 0, R) \mathcal{U}(\tilde{z}; \tilde{\mathcal{I}}_i) \, d\tilde{z}}_{\triangleq \mathcal{L}_{s,i}(\tilde{y}; R)}$$

Tracking for general objects



$$\tilde{\kappa}_s(\alpha) \triangleq (1 - \sqrt{\alpha_1}) \tilde{V}_{1,i} + \sqrt{\alpha_1}(1 - \alpha_2) \tilde{V}_{2,i} + \sqrt{\alpha_1} \alpha_2 \tilde{V}_{3,i}$$

Tracking for general objects



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$$\begin{aligned} \mathcal{L}_{s,i}(\tilde{y}; R) &= \int_{[0,1]^2} \mathcal{N}(\tilde{y} - \tilde{\kappa}_s(\alpha); 0, R) \, d\alpha \\ &\approx \frac{1}{N_i} \sum_{k=1}^{N_i} \mathcal{N}(\tilde{y} - \tilde{\kappa}_s(\alpha^{(k)}); 0, R) \quad \alpha^{(k)} \sim \mathcal{U}([0, 1]^2) \end{aligned}$$

Tracking for general objects

Measurement model (contour)

$$\tilde{y} \triangleq \tilde{z} + v$$

$$\tilde{z} \sim \mathcal{U}(\partial\tilde{\mathcal{I}}) \quad \partial\tilde{\mathcal{I}} \triangleq \text{object contour}$$

$$v \sim \mathcal{N}(0, R)$$

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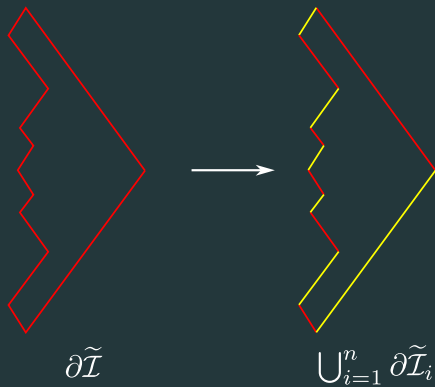
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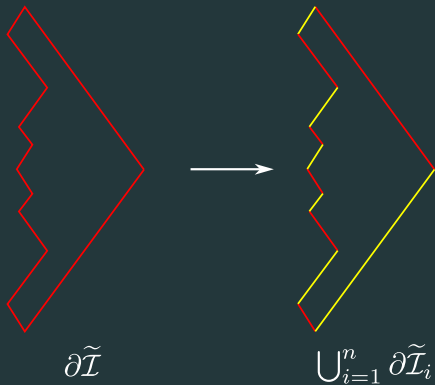
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Tracking for general objects



edge
decomposition

Tracking for general objects

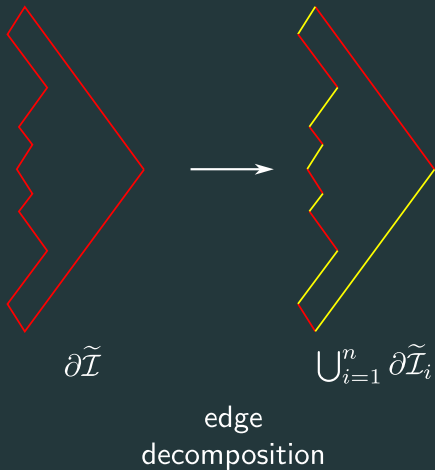


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$$\mathcal{U}(z; \partial \tilde{I}) = \sum_{i=1}^n \underbrace{\frac{\text{length}(\partial \tilde{I}_i)}{\text{length}(\partial \tilde{I})}}_{\triangleq w_{c,i}} \underbrace{\frac{\mathbb{1}_{\partial \tilde{I}_i}(z)}{\text{length}(\partial \tilde{I}_i)}}_{=\mathcal{U}(z; \partial \tilde{I}_i)}$$

Tracking for general objects



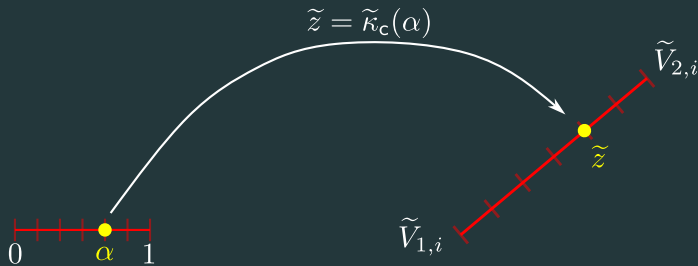
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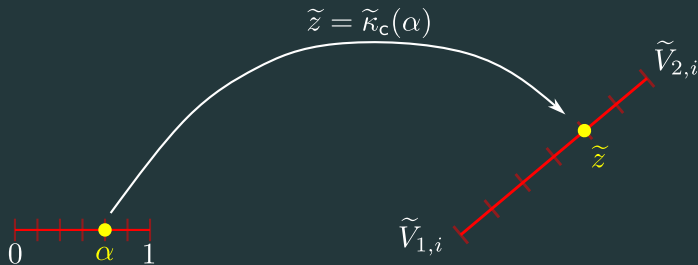
$$\mathcal{L}_c(\tilde{y} | \tilde{S}) = \sum_{i=1}^n w_{c,i} \underbrace{\int \mathcal{N}(\tilde{y} - \tilde{z}; 0, R) \mathcal{U}(\tilde{z}; \partial \tilde{I}_i) d\tilde{z}}_{\triangleq \mathcal{L}_{c,i}(\tilde{y}; R)}$$

Tracking for general objects



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Tracking for general objects



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$$\begin{aligned} \mathcal{L}_{c,i}(\tilde{y}; R) &= \int_0^1 \mathcal{N}(\tilde{y} - \tilde{\kappa}_c(\alpha); 0, R) \, d\alpha \\ &= \int_0^1 \mathcal{N}(A_i \alpha + B_i; 0, R) \, d\alpha \end{aligned}$$

Tracking for general objects

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$$\begin{aligned}\mathcal{L}_{c,i}(\tilde{y}; R) &= \int_0^1 \mathcal{N}(A_i \alpha + B_i; 0, R) \, d\alpha \\ &= \int_0^1 \frac{\mathcal{N}(B_i; 0, R)}{\mathcal{N}\left(\frac{B_i' R^{-1} A_i}{A_i' R^{-1} A_i}; 0, 1\right)} \frac{\mathcal{N}\left(\alpha; -\frac{B_i' R^{-1} A_i}{A_i' R^{-1} A_i}, \frac{1}{A_i' R^{-1} A_i}\right)}{\sqrt{A_i' R^{-1} A_i}} \, d\alpha \quad (\text{square compl.})\end{aligned}$$

Tracking for general objects

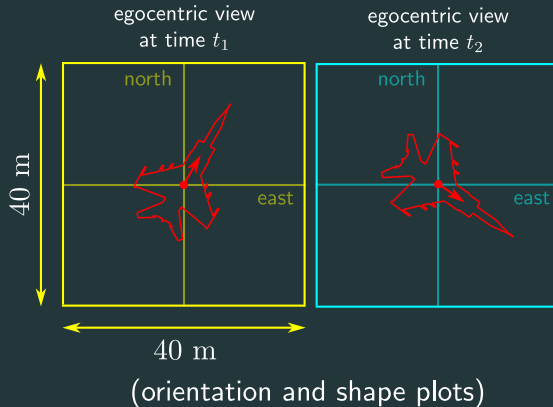
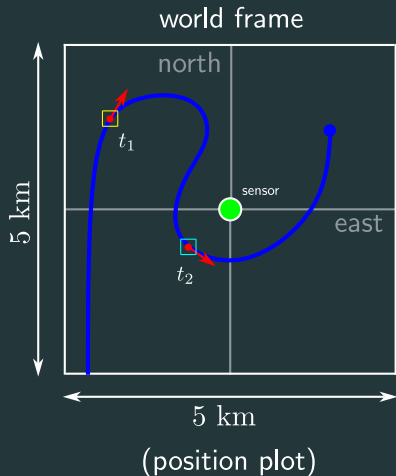
$$\begin{aligned}\mathcal{L}_{c,i}(\tilde{y}; R) &= \int_0^1 \mathcal{N}(A_i \alpha + B_i; 0, R) \, d\alpha \\ &= \int_0^1 \frac{\mathcal{N}(B_i; 0, R)}{\mathcal{N}\left(\frac{B_i' R^{-1} A_i}{A_i' R^{-1} A_i}; 0, 1\right)} \frac{\mathcal{N}\left(\alpha; -\frac{B_i' R^{-1} A_i}{A_i' R^{-1} A_i}, \frac{1}{A_i' R^{-1} A_i}\right)}{\sqrt{A_i' R^{-1} A_i}} \, d\alpha \quad (\text{square compl.}) \\ &= C_i(\tilde{y}; R) \int_0^1 \mathcal{N}\left(\alpha; \mu_i(\tilde{y}; R), \sigma_i^2(\tilde{y}; R)\right) \, d\alpha\end{aligned}$$

Tracking for general objects

$$\begin{aligned}\mathcal{L}_{c,i}(\tilde{y}; R) &= \int_0^1 \mathcal{N}(A_i \alpha + B_i; 0, R) \, d\alpha \\ &= \int_0^1 \frac{\mathcal{N}(B_i; 0, R)}{\mathcal{N}\left(\frac{B_i' R^{-1} A_i}{A_i' R^{-1} A_i}; 0, 1\right)} \frac{\mathcal{N}\left(\alpha; -\frac{B_i' R^{-1} A_i}{A_i' R^{-1} A_i}, \frac{1}{A_i' R^{-1} A_i}\right)}{\sqrt{A_i' R^{-1} A_i}} \, d\alpha \quad (\text{square compl.}) \\ &= C_i(\tilde{y}; R) \int_0^1 \mathcal{N}(\alpha; \mu_i(\tilde{y}; R), \sigma_i^2(\tilde{y}; R)) \, d\alpha \\ &= C_i(\tilde{y}; R) \left[\Phi\left(\frac{1 - \mu_i(\tilde{y}; R)}{\sigma_i(\tilde{y}; R)}\right) - \Phi\left(-\frac{\mu_i(\tilde{y}; R)}{\sigma_i(\tilde{y}; R)}\right) \right]\end{aligned}$$

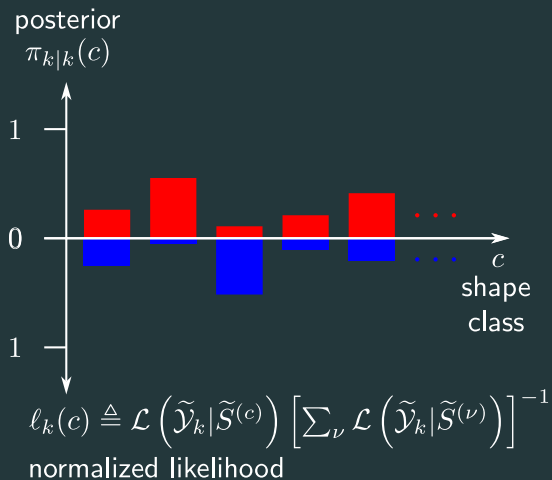
[Tesori et al., 2024]

Simulation



Ground truth representation

Simulation



dictionary
(shapes in scale)

Shape belief representation

Simulation



T2S demo

Conclusions

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- **Direction 5:** 3-dimensional EOT via computer vision models

$$\hat{\Sigma}_{\chi,t} = \frac{1}{m_t} \begin{bmatrix} \hat{\Sigma}_t & 0 \\ 0 & \frac{\hat{\lambda}_{1,t} \hat{\lambda}_{2,t}}{(\hat{\lambda}_{1,t} - \hat{\lambda}_{2,t})^2} \end{bmatrix} \quad \tilde{\Sigma} \triangleq \int_{[0,1]^d} \tilde{\sigma}(\alpha) \tilde{\sigma}(\alpha)' p_{\alpha}(\alpha) \, \mathrm{d}\alpha. \quad G(\alpha; \tilde{\sigma}) \triangleq \sqrt{\det \left[\frac{\partial \tilde{\sigma}'}{\partial \alpha} \frac{\partial \tilde{\sigma}}{\partial \alpha} \right]}$$

$$\mu(\mathcal{R}; \tilde{\mathcal{I}}, w) \triangleq \int_{\tilde{\sigma}^{-1}(\mathcal{R} \cap \tilde{\mathcal{I}})} w(\tilde{\sigma}(\alpha)) G(\alpha; \tilde{\sigma}) \, \mathrm{d}\alpha. \quad \tilde{y} = U(h)'(y - p) \quad [G(\beta; \tilde{\kappa}_i)]_{\beta=\beta_i(\alpha)} = M_i.$$

$$\mathcal{L}(\tilde{y}|\tilde{S}) = \sum_{i=1}^n \frac{M_i}{M} \int_{[0,1]^d} \gamma(\tilde{y}, \tilde{\sigma}(\beta)) p_{\alpha}(\beta_i^{-1}(\beta)) \, \mathrm{d}\beta$$

$$\tilde{\kappa}(\alpha; \tilde{S}) \triangleq \sum_{i=1}^n 1_{\mathcal{A}_i}(\alpha) B(\beta_i(\alpha)) \tilde{P}_i$$

Thank you

$$\mathbb{P}(\mathcal{R}; \tilde{\mathcal{I}}, w) \triangleq \frac{\mu(\mathcal{R}; \tilde{\mathcal{I}}, w)}{\mu(\mathbb{R}^2; \tilde{\mathcal{I}}, w)}. \quad \begin{cases} y &= p + U(h) \tilde{\sigma}(\alpha) + v \\ \alpha &\sim p_{\alpha}(\cdot) \\ v &\sim p_v(\cdot) \end{cases} \quad p_{\alpha}(\alpha) = \frac{w(\tilde{\sigma}(\alpha)) G(\alpha; \tilde{\sigma})}{\int_{[0,1]^d} w(\tilde{\sigma}(\beta)) G(\beta; \tilde{\sigma}) \, \mathrm{d}\beta}$$

$$\mathcal{L}_{i,c}(\tilde{y}) \triangleq \frac{\mathcal{N}(b_i; 0, P)}{\mathcal{N}\left(\frac{b_i' R^{-1} a_i}{\sqrt{a_i' R^{-1} a_i}}; 0, 1\right)} \quad x_{t|t} \triangleq (I - L_t H) x_{t|t-1} + L_t \chi_t$$

“The first principle is that you must not fool yourself,
and you are the easiest person to fool.”

— Richard Feynman