

NONLINEAR ANALYSIS TO QUANTIFY MOVEMENT VARIABILITY IN HUMAN-HUMANOID INTERACTION

by

MIGUEL XOCHICALE

A thesis submitted to
The University of Birmingham
for the degree of
DOCTOR OF PHILOSOPHY

School of Engineering
College of Engineering and Physical Sciences
The University of Birmingham
20 May 2019

Abstract

Nonlinear analysis can be applied to investigate the dynamics of time-ordered data. Such dynamics relate to sensorimotor variability in the context of human-humanoid interaction. Hence, this dissertation not only explores questions such as how to quantify movement variability or which methods of nonlinear analysis are appropriate to quantify movement variability but also how methods of nonlinear analysis are affected by real-world time series data (e.g. non-stationary, data length size, sensor sources or noise). Methods are explored to determine embedding parameters, reconstructed state spaces, recurrence plots and recurrence quantification analysis. Additionally, this thesis presents three dimensional surface plots of recurrence quantification analysis with which to consider the variation of embedded parameters and recurrence thresholds. These show that three dimensional surface plots of Shannon entropy might be a suitable approach to understand the dynamics of real-world time series data. This thesis opens new avenues of applications in human-humanoid interaction where humanoid robots can be pre-programmed with nonlinear analysis algorithms to evaluate, for instance, the improvement of movement performances, to quantify and provide feedback of skill learning or to quantify movement adaptations and pathologies.

$$\min_G \max_X F(G, X)$$

Acknowledgements

I would like to acknowledge to both the Mexican National Council of Science and Technology and the University of Birmingham that funded my curiosity-driven PhD degree. To Professor Chris Baber for supervising my scientific endeavours and who wisely loosed the leash in any of my explorations so as to take me back at the right time to write up this thesis. To Professor Martin J Russell who, in the first year of my PhD, helped with his acute comments and critics to make a better use of the language of mathematics. To Mourad Oussalah who kindly dedicate his time to discuss my research interests and our collaboration with three peer-reiview conference papers. I would also like to thank to Dr. Dolores Columba Perez Flores for her valuable comments that help me to have a better insight on nonlinear analysis, and to Constantino Antonio Garcia Martinez for developing the `nonlinearTseries` R package that was of significant help to accelerate the results of this thesis. Last but not least, many thanks to Patricia Herterich, from Library Services of the University of Birmingham, who helped me to find the first published phd dissertations in 1901 and e-thesis in 2011 which allow me to state that this thesis is the first Open Access PhD thesis at the University of Birmingham.

Miguel Xochicale

Birmingham, UK

May 2019

Table of contents

List of figures	xv
1 Introduction	1
1.1 Background	1
1.2 Movement variability	3
1.2.1 Modelling human movement variability	4
1.2.2 Movement variability in human-humanoid interaction	9
1.3 Research questions	13
1.4 Outline of the thesis	15
1.5 Publications	17
1.6 Open access PhD thesis	18
2 Quantifying Movement Variability	19
2.1 Introduction	19
2.2 Fundamentals of time-series analysis	19
2.2.1 Linear and non-linear systems	20
2.2.2 Stationary and non-stationary signals	20
2.2.3 Deterministic and stochastic systems	20
2.2.4 Deterministic-chaotic time series	21
2.3 Quantifying movement variability with nonlinear analysis	21

Table of contents

2.3.1	What to quantify in movement variability?	23
2.3.2	Which methods of nonlinear analysis are appropriate to quantify movement variability?	24
2.4	Nonlinear analysis with real-world data	27
2.4.1	Non-stationarity	28
2.4.2	Data length	29
2.4.3	Sampling rate	30
2.4.4	Noise	30
2.5	Final remarks	32
3	Nonlinear Analysis	33
3.1	Introduction	33
3.2	State Space Reconstruction Theorem	34
3.3	Uniform Time-Delay Embedding (UTDE)	35
3.4	Estimation of Embedding Parameters	37
3.4.1	False Nearest Neighbours (FNN)	39
3.4.2	Average Mutual Information (AMI)	42
3.4.3	Overall minimum embedding parameters	44
3.5	Reconstructed State Space with UTDE	45
3.6	Recurrence Plots (RP)	45
3.6.1	Structures of Recurrence Plots	47
3.7	Recurrence Quantifications Analysis (RQA)	49
3.7.1	Measures of RP based on the recurrence density	49
3.7.2	Measures of RP based on diagonal lines	49
3.7.3	Some weaknesses and strengths of RP and RQA.	50
3.7.4	3D surface plots of RQA	51
3.8	Final remarks	54

4	Experiments	55
4.1	Aims	55
4.2	Participants	56
4.2.1	Human-image imitation activities	56
4.2.2	Human-humanoid imitation activities	56
4.3	Equipment	57
4.4	Ethics	57
4.5	Experiments	57
4.5.1	Human-image imitation activities	57
4.5.2	Human-humanoid imitation activities	59
4.6	Processing of time series	62
4.6.1	Raw time-series	62
4.6.2	Postprocessing time-series	64
4.6.3	Window size of time-series	64
4.6.4	Normalization of time-series	65
4.6.5	Smoothing time-series	65
5	Quantifying Human-Image Imitation Activities	67
5.1	Introduction	67
5.2	Time series	68
5.3	Minimum Embedding Parameters	71
5.3.1	Average minimum embedding parameters	73
5.4	Reconstructed state spaces with UTDE	73
5.5	Recurrences Plots	79
5.6	Recurrence Quantification Analysis	85
5.7	Weaknesses and strengths of RQA	89
5.7.1	Sensors and activities	91

Table of contents

5.7.2	Window size	97
5.7.3	Smoothness	97
5.7.4	Participants	100
5.7.5	Final remarks	102
6	Quantifying Human-Humanoid Imitation Activities	103
6.1	Introduction	103
6.2	Time series	104
6.3	Minimum Embedding Parameters	107
6.3.1	Average minimum embedding parameters	109
6.4	Reconstructed state spaces with UTDE	109
6.5	Recurrences Plots	113
6.6	Recurrence Quantification Analysis	116
6.7	Weaknesses and strengths of RQA	119
6.7.1	Sensors and activities	121
6.7.2	Window size	121
6.7.3	Smoothness	125
6.7.4	Participants	125
6.7.5	Final remarks	128
7	Conclusions and future work	129
7.1	Conclusions	129
7.2	Future work	132
Appendix A	Examples of Uniform Time-Delay Embedding	139
A.1	20 sample length vector.	139
A.2	Time series for horizontal movement of a triaxial accelerometer.	141

Appendix B Equipment	145
B.1 NeMEMsi IMU sensors	145
B.1.1 Issues with IMUs	147
B.2 Time-series preprocessing	148
B.2.1 Organising Data in Multidimensional Arrays	148
B.2.2 Data Synchronisation	148
B.2.3 Time Alignment	149
B.3 NAO – humanoid robot	150
Appendix C Experiment Design	151
C.1 Experiment Check List	151
C.2 Information Sheet	151
Appendix D Additional Results for HII experiment	157
D.1 Time Series	157
D.2 Embedding parameters	164
D.2.1 Minimum dimension embedding values	164
D.2.2 Minimum delay embedding values	169
D.3 RSSs	174
D.4 RPs	183
D.5 RQAs	188
D.5.1 REC values	188
D.5.2 DET values	191
D.5.3 RATIO values	194
D.5.4 ENTR values	197
Appendix E Additional results for HHI experiment	201
E.1 Time Series	201

Table of contents

E.2	Embedding parameters	208
E.2.1	Minimum dimension embedding values	208
E.2.2	Minimum delay embedding values	211
E.3	RSSs	214
E.4	RPs	219
E.5	RQAs	224
E.5.1	REC values	224
E.5.2	DET values	225
E.5.3	RATIO values	227
E.5.4	ENTR values	228
Appendix F Open Access Code and Data		231
F.1	Code and data organisation	231
F.2	How results can be replicated	232
References		233

List of figures

1.1	Thesis outline	16
3.1	State space reconstruction methodology	36
3.2	Uniform time-delay embedding	38
3.3	Minimum dimension embedding values with Cao's method	41
3.4	Minimum delay embedding values with AMI's method	43
3.5	Recurrence Plots	47
3.6	Patterns in Recurrence Plots	48
3.7	3D surface plots	53
4.1	Human-image imitation (HII) activities	59
4.2	Time series for horizontal and vertical arm movements	60
4.3	Human-humanoid imitation activities	61
4.4	Time series duration of horizontal and vertical arm movements	63
5.1	Time series for horizontal arm movements	69
5.2	Time series for vertical arm movements	70
5.3	Box plots for minimum embedding dimensions	72
5.4	Box plots for 1st minimum AMI	72
5.5	RSSs for horizontal arm movements (no beat)	75
5.6	RSSs for horizontal arm movements (with beat)	76

List of figures

5.7	RSSs for vertical arm movements (no beat)	77
5.8	RSSs for vertical arm movements (with beat)	78
5.9	RP for horizontal arm movements (no beat)	81
5.10	RP for horizontal arm movements (with beat)	82
5.11	RP for vertical arm movements (no beat)	83
5.12	RP for vertical arm movements (with beat)	84
5.13	Box plots of RQA values for horizontal arm movements	87
5.14	Box plots for RQA values for vertical arm movements	88
5.15	3D surface plots of RQA metrics	90
5.16	3D surface plots of RQA metrics for horizontal arm movements with HS01	93
5.17	3D surface plots of RQA metrics for horizontal arm movements with HS02	94
5.18	3D surface plots of RQA metrics for vertical arm movements with HS01	95
5.19	3D surface plots of RQA metrics for vertical arm movements with HS02	96
5.20	3D surface plots of RQA metrics for different window lengths	98
5.21	3D surface plots of RQA metrics with three levels of smoothness	99
5.22	3D surface plots of RQA metrics with four participants	101
6.1	Time series for horizontal arm movements	105
6.2	Time series for vertical arm movements	106
6.3	Box plots of minimum embedding parameters	108
6.4	RSSs for horizontal arm movements	111
6.5	RSSs for vertical arm movements	112
6.6	RP for horizontal arm movements	114
6.7	RP for vertical arm movements	115
6.8	Box plots for RQA values	118
6.9	3D surface plots for RQA metrics	120
6.10	3D surface plots of RQA metrics for HS01 sensor	122

6.11	3D surface plots of RQA metrics for RS01 sensor	123
6.12	3D surface plots of RQAs metrics with four window lengths	124
6.13	3D surface plots of RQA metrics with three levels of smoothness	126
6.14	3D surface plots of RQA metrics with three participants	127
A.1	Examples of time series with an IMU	143
B.1	Inertial Measurement Sensor	147
B.2	NAO, humanoid robot from SoftBank	150
C.1	Experiment Check List	152
C.2	Participant Information Sheet (p. 1/4)	153
C.3	Participant Information Sheet (p. 2/4)	154
C.4	Participant Information Sheet (p. 3/4)	155
C.5	Participant Information Sheet (p. 4/4)	156
D.1	Time series for horizontal arm movements (sg0)	158
D.2	Time series for horizontal arm movements (sg1)	159
D.3	Time series for horizontal arm movements (sg2)	160
D.4	Time series for vertical arm movements (sg0)	161
D.5	Time series for vertical arm movements (sg1)	162
D.6	Time series for vertical arm movements (sg2)	163
D.7	Minimum embedding dimensions for horizontal arm movements (no beat)	165
D.8	Minimum embedding dimensions for horizontal arm movements (with beat)	166
D.9	Minimum embedding dimensions for vertical arm movements (no beat)	167
D.10	Minimum embedding dimensions for vertical arm movements (with beat)	168
D.11	First minimum AMI values for horizontal arm movements (no beat) . .	170
D.12	First minimum AMI values for horizontal arm movements (with beat) .	171

List of figures

D.13 First minimum AMI values for vertical arm movements (no beat) . . .	172
D.14 First minimum AMI values for vertical arm movements (with beat) . .	173
D.15 RSSs for horizontal normal arm movements (no beat)	175
D.16 RSSs for horizontal normal arm movements (with beat)	176
D.17 RSSs for horizontal faster arm movements (no beat)	177
D.18 RSSs for horizontal faster arm movements (with beat)	178
D.19 RSSs for vertical normal arm movements (no beat)	179
D.20 RSSs for vertical normal arm movements (with beat)	180
D.21 RSSs for vertical faster arm movements (no beat)	181
D.22 RSSs for vertical faster arm movements (with beat)	182
D.23 RPs for horizontal normal arm movements	184
D.24 RPs for horizontal faster arm movements	185
D.25 RPs for vertical normal arm movements	186
D.26 RPs for vertical faster arm movements	187
D.27 REC values for horizontal arm movements	189
D.28 REC values for vertical arm movements	190
D.29 DET values for horizontal arm movements	192
D.30 DET values for vertical arm movements	193
D.31 RATIO values for horizontal arm movements	195
D.32 RATIO values for vertical arm movements	196
D.33 ENTR values for horizontal arm movements	198
D.34 ENTR values for vertical arm movements	199
E.1 Time series for horizontal arm movements (sg0)	202
E.2 Time series for horizontal arm movements (sg1)	203
E.3 Time series for horizontal arm movements (sg2)	204
E.4 Time series for vertical arm movements (sg0)	205

E.5	Time series for vertical arm movements (sg1)	206
E.6	Time series for vertical arm movements (sg2)	207
E.7	Minimum embedding dimensions for horizontal arm movements	209
E.8	Minimum embedding dimensions for vertical arm movements	210
E.9	First minimum AMI values for horizontal arm movements	212
E.10	First minimum AMI values for vertical arm movements	213
E.11	RSSs for horizontal normal arm movements	215
E.12	RSSs for horizontal faster arm movements	216
E.13	RSSs for vertical normal arm movements	217
E.14	RSSs for vertical faster arm movements	218
E.15	RP's for horizontal normal arm movements	220
E.16	RP's for horizontal faster arm movements	221
E.17	RP's for vertical normal arm movements	222
E.18	RP's for vertical faster arm movements	223
E.19	REC values for horizontal arm movements	224
E.20	REC values for vertical arm movements	225
E.21	DET values for horizontal arm movements	226
E.22	DET values for vertical arm movements	226
E.23	RATIO values for horizontal arm movements	227
E.24	RATIO values for vertical arm movement	228
E.25	ENTR values for horizontal arm movements	229
E.26	ENTR values for vertical arm movements	229

