Experiment 2 Proposal

Zachary Saunders and Shimrit Shtern

March 14, 2016

- I. Randomly generate 100 unique scenarios of true trajectories
 - A. Various scenario sizes
 - i. $P \in [4, 6, 8, 10]$
 - ii. $T \in [4, 6, 8, 10]$
 - B. Generate 50 crossing scenarios and 50 parallel scenarios of each size
 - C. Save true position data
- II. Randomly generate 30 noise perturbations (η)
 - A. $\eta \sim \mathcal{N}(0,1)$
 - B. Save perturbations
- III. Calculate error ϵ
 - A. Consider noise coefficients $\sigma \in [0.1, 2.0]$ with step size 0.1
 - B. $\epsilon = \sigma \gamma$
- IV. Generate detections
 - A. $x_{jt} = \alpha_j^T + \beta_j^T * t + \epsilon$
 - B. Let $\mathcal{D}_t = \{x_{1t}, ..., x_{jt}, ..., x_{Pt}\}$ be the unordered set all all detections for scan t
- V. Simulate missed detections
 - A. Known missed detection rate of γ
 - B. Simulate random variable $\psi_{jt} \sim \mathcal{U}(0,1)$ for each detection x_{jt}
 - C. Remove detection if $\psi_{jt} > (1 \gamma)$
- VI. Simulate false alarms
 - A. Known false alarm rate of λ

- B. Simulate random variable $\mu_t \sim \text{Pois}(\lambda)$ for each scan t
- C. Randomly generate μ_t false alarms F_{it} uniformly within the scenario space
- D. Let $\mathcal{F}_t = \{F_{1t}, ..., F_{\mu_t t}\}$ bet the unordered set of false alarms for scan t

VII. Assemble scans and data

- A. Scan of data now represented by $\mathcal{X}_t = \mathcal{D}_t \cup \mathcal{F}_t$ for all t
- B. Data (\mathcal{X}) is the set of all scans \mathcal{X}_t

VIII. Run heuristic on each simulation

- A. Heuristic run heuristic with a range of starting points (N)
- B. $N = [100 \ 1,000 \ 10,000]$

IX. Warm start MIO with each heuristic solution

- A. Run MIO for a range of time limits $\{1, T, 2T, 3T\}$
- B. Terminate optimization after time limit reached
- C. Save solution at termination

X. Save all data and metrics

- A. Heuristic, MIO, and total run times
- B. Heuristic and MIO objective scores (both absolute value and RSS)
- C. Heuristic and MIO assignments (x_{it} assigned to j)

XI. After completion of all simulation runs, analyze performance

A. Scalability

- i. Objective score (either abs value or RSS) vs time
- ii. Choice to add bound vs time
- iii. Summary of run times with comparison by # heuristic starting points (N)
- iv. Show in panels of PxT for comparison

B. Quality of Solution

- i. Performance measures
 - a. RSS
 - b. Developed performance metric (δ)
 - c. % correct assignments
- ii. Compare Random, Heuristic, MIO, and Ideal
- iii. Plot vs σ in panels of PxT for comparison