Multiple Object Tracking: Course Outline

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- 5 Multiple Object Tracking Using Conjugate Pairs

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 - Measurement Modeling
 - Kalman Filter: A Bayesian Filtering Example

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Introduction

Single Object Tracking (SOT) and Multiple Object Tracking (MOT)

Single Object Tracking (SOT): SOT is a filtering problem. It can be described as the sequential processing of noisy sensor measurements to determine an object's state:

- Position.
- Other properties like kinematics, etc.
- Other attributes related to the detected object like Electronic Support Measures (ESM) data.

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Introduction

Definition

Multiple Object Tracking (MOT): Multiple Object Tracking (MOT) is the sequential processing of noisy sensor measurements to determine

- the number of dynamic objects,
- and each dynamic object's state.

Simply put, MOT, jointly detects object and applies Single Object Tracking (SOT) to each of these objects.

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Introduction

- Multiple sensors-multiple target tracking scenario.
- Associating tracks from multiple sensors to a target.
- Errors can affect operators ability to analyze formations and consequently, the intent.

Introduction Challenges in MOT

- The first challenge is detecting objects. Since the number of dynamic objects is unknown, detection needs to be done at each time step.
- The states of the detected objects are also unknown, thus their states need to be estimated at each time step.
- New objects can enter the sensor's range and objects detected in the previous time step can leave the sensor's range.
- Objects can occlude one another leading to missed detections.
- False alarms or missed detections due to inherent sensor noise.
- Data association
 - which detections are from objects detected previously.
 - which detections are from new objects in the sensors range.
 - false detections (clutter).



- Point Object Tracking: a single detection is returned per object per time step.
- Extended Object Tracking: multiple detections are returned per object per time step.
- Group Object Tracking: multiple resolvable objects are treated as a group per time step.
- Tracking with Muli-Path Propagation: tracking Non Line-of-Sight (NLOS) dynamic objects.
- Tracking with Unresolved Measurements: multiple objects return a single measurement.



- Tracking is basically detection of dynamic objects and estimation of their hidden states in the presence of uncertainty.
- Bayesian filters have been shown to perform well in estimating hidden states in the presence of uncertainty.
- All Bayesian filters successively follow a two step process.
 - Motion Update (Prediction): Use a motion model to predict the state of the objects in the next time-step.
 - Measurement Update: Update the object state's distributions using a measurement model based on the measurement obtained in the current time- step.



Nomenclature

- \mathbf{x}_k is the state vector of an object at time k.
- \mathbf{z}_k is the measurement vector at time k and $\mathbf{z}_{1:\tau} = (\mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_{\tau})$ is a sequence of measurements upto time τ .
- Bayesian Filtering Recursion
 - Prediction (Chapman-Kolmongorov Equation)

$$p(\mathbf{x}_k|\mathbf{z}_{1:k-1}) = \int p(\mathbf{x}_k|\mathbf{x}_{k-1}) p(\mathbf{x}_{k-1}|\mathbf{z}_{1:k-1}) d\mathbf{x}_{k-1}$$
(1)

Update (Bayes Rule)

$$p(\mathbf{x}_{k}|\mathbf{z}_{1:k}) = \frac{p(\mathbf{z}_{k}|\mathbf{x}_{k})p(\mathbf{x}_{k}|\mathbf{z}_{1:k-1})}{p(\mathbf{z}_{k}|\mathbf{z}_{1:k-1})}$$
(2)

Predicted Likelihood (Distribution/Probability of Evidence)

Nomenclature

Bayes Update:

$$p(\mathbf{x}_k|\mathbf{z}_{1:k}) = \frac{p(\mathbf{z}_k|\mathbf{x}_k)p(\mathbf{x}_k|\mathbf{z}_{1:k-1})}{p(\mathbf{z}_k|\mathbf{z}_{1:k-1})}$$

$$p(\mathbf{x}_k|\mathbf{z}_{1:k}) \rightarrow \text{Posterior}.$$

$$p(\mathbf{z}_k|\mathbf{x}_k) \rightarrow \text{Measurement Likelihood}.$$

$$p(\mathbf{x}_k|\mathbf{z}_{1:k-1}) \rightarrow \mathsf{Prior}.$$

$$p(\mathbf{z}_k|\mathbf{z}_{1:k-1}) \to \text{Predicted Likelihood}.$$

Nomenclature

Bayesian filtering alternatively applies the prediction and measurement updates to update the posterior of the object state at each time step.

Initial: $p(\mathbf{x}_1)$

Update: $p(\mathbf{x}_1|\mathbf{z}_1)$

Prediction: $p(\mathbf{x}_2|\mathbf{z}_1)$

Update: $p(\mathbf{x}_2|\mathbf{z}_{1:2})$

Prediction: $p(\mathbf{x}_3|\mathbf{z}_{1:2})$

Update: $p(\mathbf{x}_3|\mathbf{z}_{1:3})$

Prediction: $p(\mathbf{x}_4|\mathbf{z}_{1:3})$

Update: $p(\mathbf{x}_4|\mathbf{z}_{1:4})$