

Accident avoidance by active intervention for Intelligent Vehicles



Multisensor Fusion: Advanced Methods and Applications

PD Dr. Wolfgang Koch Fraunhofer FKIE / University of Bonn, Germany Email: w.koch@ieee.org

interactIVe Summer School 4-6 July, 2012 Prior to its technical realization or the scientific reflection on it:

Information Fusion – an Omnipresent Phenomenon!

All living creatures by nature perform information fusion:

- Multiple, mutually complementary sense organs
- Knowledge learned from previous experiences
- Communications obtained from other creatures

Result: "mental model", the basis of behaving appropriately to avoid harm or reach a goal

Branch of Applied Informatics: "Cognitive Tools"

- 1. Understand, automate, enhance.
- 2. Integrate new information sources.
 - networking, mobile sensors of high sensitivity, range
 - new dimensions of apprehension otherwise hidden
 - data base systems containing vast context information
 - interaction with humans: exploit natural intelligence!





"Institute for Network Enabled Capabilities"



FUSION: Mission Statement



Forschungsthema: zu fusionierende Information ist unscharf! (ungenau, unvollständig, mehrdeutig, unaufgelöst, falsch, verfälscht, schwer formalisierbar, widersprüchlich,...)

Kritische Masse durch interdisziplinär aufgestelltes Team: > 40 Ingenieure, Physiker, Mathematiker, Informatiker (+ Techniker, Math.-Techn. Assistenten, Studenten, ...)





Typically: temporally limited cross-group research projects





Sensor Data Fusion: Trends, Solutions, Applications

Call for Papers

Motivation

Contributions

To a degree never known before, human decision makers or decision making systems have access to a vast amount of data. For making use of this information potential, real-time data streams must not overwhelm the actors involved. On the contrary, the data are to be fused to high-quality information to provide decision support on various archical levels. Being a challenging exploitation technology at the common interface between sensors, command & control systems, data and information fusion has a large potential for future security systems and Intelligence, Surveillance, Reconnaissance in defence and civilian applications.

Scope

Sensor Data Fusion techniques provide higherlevel information from multiple sensor data by spatio-temporal data integration, the exploitation of redundant and complementary information, and the available context. This growing branch of applied informatics aims at the production of comprehensive, precise, and near real-time situation pictures, which are basic for further decisions or actions. Important applications exist in logistics, advanced driver assistance systems, medical care, public security, defence, aerospace, robotics, industrial production, precision agriculture, traffic monitoring.

Key Aspects

- Distributed sensor fusion in complex scenarios
- Fusion of heterogeneous sensor information
- Exploitation of non-sensor context knowledge
- Detection & analysis of large scale phenomena
- · Performance: measures, evaluation, prediction
- · Risk analysis / data driven sensor management
- · Case studies of multiple sensor fusion systems

Participants

The workshop addresses end users, software developers, research engineers, and scientists working in the area of sensor data fusion. They gain insight into current research trends, innovative algorithms/system solutions, and new applications in a prospering evolving branch of applied informatics.

Prospective authors are encouraged to submit high-quality full draft papers (4-6 pages, IEEE format) via www.fkie.fraunhofer.de/sdf2012. All submissions are subject to a peer-review process by the technical program committee. Industry participation is much encouraged. Accepted papers will appear on a DVD and be made searchable via the IEEE Xplore data base. At least one of the authors of each accepted contribution is expected to register for Future Security 2012 to be held in Bonn in the former West-German Parliament and to present the paper orally. For details follow www.futuresecurity.eu or contact w.koch@ieee.org.

Important Dates

1.06.2012 9.06.2012	Submission of full draft papers Notification of acceptance

Organisation

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Scientific Systematization in "George Orwell's Year" 1984



Joint Directors of Laboratories (JDL): Data Fusion Model





Level 0 processing (subobject data association and estimation)

is aimed at combining signal level data to obtain initial information about an observed target's characteristics.



A Look at GSM Illuminators for Covert Observation

- Development of a demonstrator for GSM passive radar
- Tracking / De-ghosting also for other illuminators: DAB / DVB frontend

GSM Mobile Phone Base Stations

- ✓ Illuminators even in remote areas: OOA, littoral regions
- Frequency diversity of illuminators: less ghosts
- ✓ "Radar"-frequency 1.8 GHz \rightarrow good angular resolution







(GAMMA: Gruppenantenne für militärische Mobilfunkaufklärung)



Measurements with TRANSALL Aircraft



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Measurements with TRANSALL Aircraft

R.Oberb/km=3.0289 R.Berku/km=0.54478



Measurements with TRANSALL Aircraft 23 June 2009

R.Oberb/km=3.0289 R.Berku/km=0.54478





Coverage with GSM Radar with RX/Tx-Diagramm (Az&El)

Scenario TRS Scenario TRS -0.9 -0.8 -0.7 -0.6 0.5 0.4 0.3 0.2 0.1

PD for Tx1 @PFA=0.0001/target RCS10m² height=3km/ φ_{rv}(north)=50 °/ φ_{rv}(north)=37°

PD for Tx3 @PFA=0.0001/target RCS10m² height=3km/ \phi_(north)=60 °/ \phi_r(north)=37°

Basisstation Venusberg Bündelung 70° Elevation 120° Azimut Zielhöhe 3 km Basisstation Flughafen Bündelung 70° Elevation 120° Azimut Zielhöhe 3 km



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Coverage with GSM Radar by Fusing 3 Illuminators

Cumulative PD, PFA=10⁻⁴, 10m² target at 3km height

Dislocation of illuminators is decisive for illumination of the observation area!

→ GIS based base station selection manager is necessary.



cumulative PD (all Tx) @PFA=0.0001/target RCS10m² height=3km/ φ_h (north)=50 °, 80 ° and 60 °/ φ_r (north)=37°



Level 1 processing (object refinement) is aimed at combining sensor data to obtain estimates of an entity's position, velocity, attributes, and identity.



Why is Tracking so important? Example: Passive Radar

Target positions and motion can only be extracted by **observing** a longer time series of imprecise, ambiguous measurements.

More precise:

- Estimate the target kinematical state by statistical methods = Tracking, Parameter : position, velocity, acceleration
- Partial problems
 - Associate measurements (plots) to existing tracks
 - Track extraction (birth of new tracks)
 - Track deletion (death pf tracks)
 - Evolution model or ships (estimate velocity, acceleration)
 - Definition of feasible motion space (at sea, illumination by transmitters)



Challange: Resolution



How many targets are in the Field of View?

Which measurements belon to which target? (data association)

State estimation from measurements of multiple transmitters at multiple instants of time

- *multi-target conflicts, if measurements of different targets intersect*
- False measurements increase ambiguity
- Size of measurement error defines the dimension of the association problem

Challenges of GSM-PCL

- Relatively large errors in azimuth and range
- Strong clutter by direct signal



Solution of the tracking and association problem: Multi-Hypothesen Tracking (MHT)



Interpretation by different hypotheses: Hypothesis 1: $z_2 \& z_3$ Hypothesis 2: $z_3 \& z_5$ Hypothesis 3: $z_4 \& z_5$ Hypothesis 4: $z_5 \& z_6$

Estimated probabilities of hypotheses over time t

Use informationen of *target evolution* (model & Doppler measurement!) and *a-priori knowledge* (sea abd clutter maps, ...)



Exploration of GSM Base Stations at the Baltic Sea Shore

Generation of a data base of GSM stations (broadcast signal)



Hardware, Data Flow, and Software





Szenario 1: Lübecker Bucht





Precision and sensor-to-target geometry (real data)





Szenario 1: Lübecker Bucht – Clutter Areas





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Szenario 2: Fehmarn Belt – Clutter Areas





UAS sensor platforms with FKIE involvement





RF sensors used in FKIE experiments



3 Spiral Elements



Spinning

DF

3 L-Quad-Elements (dual-polarized)





8 Elements Array



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Emitter Localization: Fusion of AoA, TDoA, FDoA

GAMMA: Urban Emitter Localization

Algeier, V., Demissie, B., Koch, W., Thomä, R., State Space Initiation for Blind Mobile Terminal Position Tracking. *EURASIP* Journal on Advances in Signal Processing, Special Issue on Track-before-Detect Algorithms, Volume 2008 (2008), ID 394219.

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[1] V. Algeier, "Blind Localization of Mobile Terminals in Urban Scenarios", Dissertation TU Ilmenau, 2010.

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Level 2 processing (situation refinement) dynamically develops a description of current relationships among entities and events in the context of their environment (clustering & relational analysis: force structure, cross-force relations, communications,...).

NEC: Situational Awareness for ISR Coalitions

Multi-Target Tracking: Examples from MAJIIC

Automated Track Extraction, Track Maintenance, Target # Estimates Road maps: fast extraction, precise, continuous, off-on-road classification,...

Multi-Target Tracking: Examples from MAJIIC

Joint Multitarget Probability Density (JMPD)

Multiple Target Tracking: Iterative Calculation of $p(\mathbf{X}_k | \mathbf{Z}^k)$ Joint Kinematical Target State Vector: $\mathbf{X}_k = (\mathbf{x}_k^{(1)}, \dots, \mathbf{x}_k^{(n)})^{\mathsf{T}}$

$$p(\mathbf{X}_{k+1}|\mathbf{Z}^k) = \int d\mathbf{X}_k \, p(\mathbf{X}_{k+1}|\mathbf{X}_k) \, p(\mathbf{X}_k|\mathbf{Z}^k)$$
$$p(\mathbf{X}_{k+1}|\mathbf{Z}^{k+1}) \propto p(\mathbf{Z}_{k+1}|\mathbf{X}_k) \, p(\mathbf{X}_{k+1}|\mathbf{Z}^k)$$

Kinematical model:potentially complex, correlated target dynamicsLikelihood function:# associations grows exponentially in n and mApproximations:Gating, NN, (J)PDAF, MHT, Particle Filtering, ...

JMPD reasonably tractable for well-separated target groups with $n \le 5$

Problem: Complexity due to Associations

Number of possible associations grows exponentially with number of targets n and number of detections m.

A Different Point of View: Probability Hypothesis Density (PHD)

Measure of the probability that a target exists in a certain "region" Identity of targets often irrelevant For a multitarget PDF (identical targets): $p(\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)})$: $v(\mathbf{x}|n) = \int d\mathbf{y}^{(1)} \dots d\mathbf{y}^{(n-1)} p(\mathbf{x}, \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n-1)})$ + $\int d\mathbf{y}^{(1)} \dots d\mathbf{y}^{(n-1)} p(\mathbf{y}^{(1)}, \mathbf{x}, \dots, \mathbf{y}^{(n-1)}) + \dots$ $= n \int d\mathbf{y}^{(1)} \dots d\mathbf{y}^{(n-1)} p(\mathbf{x}, \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n-1)}) \qquad \begin{array}{l} \text{JMPD symmetric under} \\ \text{target permutations} \end{array}$ **PHD:** $v(\mathbf{x}) = \sum_{n=0}^{\infty} v(\mathbf{x}|n) P(n)$ Dimension of a single target density PHD: Is a target "here"? "Cardinality" distribution: P(n)In a region: $\int d\mathbf{x} v(\mathbf{x}) = \sum_{n=1}^{\infty} n P(n) = \langle n \rangle$ (target number estimator) If P(n) = 0 for n > 1: $v(\mathbf{x}) = P(1) p(\mathbf{x})$ (single target pdf)

Cardinalized PHD Filtering: Properties

Bayes Rule & Combinatorics:

$$\begin{aligned} v_{k|k}(\mathbf{x}) &= \mathcal{F}\left[v_{k|k-1}(\mathbf{x}), P_{k|k-1}(n), \mathbf{Z}_k\right] & \text{PHD: Is a target "here"?} \\ P_{k|k}(n) &= \mathcal{G}\left[v_{k|k-1}(\mathbf{x}), P_{k|k-1}(n), \mathbf{Z}_k\right] & \text{Cardinality Distribution} \end{aligned}$$

- Independent targets; target-independent, Poisson-distributed clutter
- Number of false measurements / targets are mutually independent
- Avoidance of combinatorial disaster / curse of dimensionality

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- Independent targets; target-independent, Poisson-distributed clutter
- Number of false measurements / targets are mutually independent
- Avoidance of combinatorial disaster / curse of dimensionality
- Gaussian Mixture approximation: Vo; Erdinc, Willett (UConn); Ulmke (FKIE)
 - "real time" multiple target tracking: $T_{\rm CPU} \propto J \, m^3, \quad J \propto n$
 - simple target number / single target state estimation
 - simple extension to EKF, IMM, Gaussian mixture filtering
 - for n=0, 1: GMCPHD identical to Bayesian MHT with LR sequential initiation

Multi-object localization and tracking

Input: $Z_k = \{ \mathbf{z}_i \}_{i=1}^M$, with $\mathbf{z}_i = (\alpha_i, \varepsilon_i)^T$

Output:
$$X_k = \{ \mathbf{x}_j \}_{j=1}^N$$
, with $\mathbf{x}_j = (x, y, z, v_x, v_y, v_z)^T$

Method: Approximation of the multi-object multi-sensor Bayes filter

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Abstract—Poisson point processes (PPP's) are very useful theoretical models for diverse applications. One of those is multitarget tracking of an unknown number of targets, leading to the intensity filter (iFilter) as a generalization of the probability hypothesis density (PHD) filter. This article develops a sequential Monte Carlo (SMC) implementation of the iFilter. In theory it was shown that the iFilter can estimate a clutter model from the measurements and thus does not need it as a-priori knowledge, like the PHD filter does. Our studies show that this property holds not only in simulations but also in real world applications. In addition it can be shown, that the performance of the PHD filter decreases substantially if the a-priori knowledge of the clutter intensity is chosen incorrectly.

Keywords: Intensity Filter, Sequential Monte Carlo, Multitarget tracking, PHD Filter, Poisson point processes (PPP's)

I. INTRODUCTION

a performance analysis of this new filter is illustrated on simulated and real data. To obtain an objective judgement the PHD filter is also used for the same scenarios. This article is structured as follows: Firstly, some basic theory about PPP's is described to make the article self-contained. Secondly, the iFilter and its SMC implementation is derived. Followed by numerical studies on simulated and real data for linear and not linear scenarios. We close with a discussion about the results. In the appendix the relationship between the iFilter and the PHD filter is presented.

II. POISSON POINT PROCESSES (PPP'S)

This section gives a short introduction to basics of PPP's, which are used in the following. For further background see [7]. Every PPP defined on a general set S is parametrized by a non-negative function g, called the intensity, with $\int_{S} g(s) ds < \infty$ In multi-target tracking applications g is not constant, so

First published SMC realization and experimental evaluation of the iFilter!

clutter [1]. Classical approaches like the Joint Frobabiliste Data Association filter (JPDAF) [2] and multi hypothesis tracking (MHT) [3] need in general the knowledge of the expected target number. In recent time the intensity filter (iFilter) [4], [5] has been presented as a generalization of the probability density hypothesis (PHD) filter [6]. Both filters use multi-target and multi-measurement states along with the estimation of the number of target. While the PHD filter was originally derived using finite set statistics the iFilter was

$$\Pr[n] = \exp\left(-\int_{\mathcal{S}} g(s) \mathrm{d}s\right) \frac{\left(\int_{\mathcal{S}} g(s) \mathrm{d}s\right)^n}{n!}, n = 0, 1, 2, \dots$$
(1)

Take into account that

$$\mathbf{E}[n] = \int_{S} g(s) \mathrm{d}s. \tag{2}$$

The *n* points in S are obtained as independent and identically

Field trials for emitter localization with PPP's

Zellendorf (July 2010)

- Localization with UAS demonstrator Smaragd
- Three stationary and one moving emitter
- Bearing measurements from 4-element antenna array and camera system

iFilter Results: Multiple Emitter Localization: RF Sensor Only

iFilter Results: Multiple Emitter Localization: RF + E/O Sensor

Level 3 processing (impact assessment, significance estimation)

projects the current situation into the future to draw inferences about enemy threats, friend and foe vulnerabilities, and opportunities for operation.

Multiple Sensor Security Assistance Systems

General Task

Covert & Automated Surveillance of a Person Stream: Identification of Anomalous Behavior

Towards a Solution

Exploit Heterogeneous Multiple Sensor Systems.

Security Applications: Well-defined Access Regions.

Task: Detect persons carrying hazardous materials in a person flow.

Tunnels / Underground

Problem: limited spatio-temporal resolution of chemical sensors

Solution: compensate poor resolution by space-time data fusion

Track Extraction / Maintenance

Laser-Range-Scanner Sensors

Video Data

Supporting Information

Attributes

Chemical Sensors

EU Project HAMLeT: Hazardous Material Localization and Person Tracking

Fusion: Kinematics Attributes

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Classification problem: Why carries the bomb? Fuse all position and signature measurements over time!

Position measurements: reconstruction of the kinematic behaviour CBRNE signatures: low space-time resolution \rightarrow non-trivial association

Multiple Person Tracking

Solve the association problem via *Expectation-Maximization*!

Basis: Calculate relevancy of the signatures of each chemo sensor at all instants of time for each individual person.

Individual relevancies of the signatures of all chemo sensors at all instants of time for persons 2 and 3 along their tracks:

Iterative calculation of the classification matrix for each person

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Fusion: Problems

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Radioactive Material as Potential Terrorist Threat

Localization?

- Radioactive Dispersion Devices (RDD / Dirty Bomb)
 - ⇒ Combination of Conventional Explosive with Radioactive Material
 - ⇒ High Damage Potential: Contaminated Areas, Health Damage
- RDD not yet applied but Growing Concerns
 - ⇒ Radioactive material readily available for medical / commercial use
 - ⇒ Numerous accidents involving loss or theft of radioactive sources
- Early Localization of Radioactive Material in Public Spaces

Experimental Results



Level 4 processing (process refinement) is a meta-process that monitors the overall data fusion process to assess and improve real-time system performance (resource management).



Joint Directors of Laboratories Data Fusion Model



