

#### Non-Parametric Bayesian Filtering for Multiple Object Tracking

von der Fakultät für Elektrotechnik und Informationstechnik der Technischen Universität Chemnitz

genehmigte

#### Dissertation

zur Erlangung des akademischen Grades

Doktoringenieur (Dr.-Ing.)

vorgelegt von

**Dipl.-Ing. Eric Richter** geboren am 25. März 1978 in Karl-Marx-Stadt (heute Chemnitz)

eingereicht am 13. Februar 2012

Gutachter: Prof. Dr.-Ing. Gerd Wanielik

Prof. Dr.-Ing. Peter Protzel

Tag der Verleihung: 24. Juli 2012

## Forschungsberichte der Professur Nachrichtentechnik herausgegeben von Prof. Dr.-Ing. Gerd Wanielik

#### Band 8

#### **Eric Richter**

# Non-Parametric Bayesian Filtering for Multiple Object Tracking

D 93 (Diss. TU Chemnitz)

Shaker Verlag Aachen 2012

#### Bibliographic information published by the Deutsche Nationalbibliothek

The Deutsche Nationalbibliothek lists this publication in the Deutsche Nationalbibliografie; detailed bibliographic data are available in the Internet at http://dnb.d-nb.de.

Zugl.: Chemnitz, Techn. Univ., Diss., 2012

Copyright Shaker Verlag 2012

All rights reserved. No part of this publication may be reproduced, stored in a retrieval system, or transmitted, in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without the prior permission of the publishers.

Printed in Germany.

ISBN 978-3-8440-1488-4 ISSN 1610-1251

Shaker Verlag GmbH • P.O. BOX 101818 • D-52018 Aachen Phone: 0049/2407/9596-0 • Telefax: 0049/2407/9596-9

Internet: www.shaker.de • e-mail: info@shaker.de

## **Acknowledgments**

This work has been developed during my employment as a research associate at the professorship of Communications Engineering at Chemnitz University of Technology.

I would like to thank my PhD supervisor Prof. Dr.-Ing. Gerd Wanielik for his excellent expert advises and great support during the last years. Especially, the scientific and technical conditions provided by him gave me the opportunity to continuously research within the field of automotive engineering.

I would also like to thank Prof. Dr.-Ing. Peter Protzel for his interest in my work and his efforts as a reviewer of this thesis.

Robin, I am very grateful for our numerous scientific and non-scientific conversations. I thank you and Dr. Ulrich Neubert for reading this thesis and for your critical feedback.

Marcus, thank you for your steadily research support which helped a lot for successfully finishing this thesis.

## **Summary**

Advanced driver assistance systems increase the comfort, efficiency, and safety of nowadays and future automobiles. Especially if these systems need to derive a safety critical decision like an emergency brake they require a reliable and precise environment recognition in order to keep the false triggering rate close to zero.

In this work, environment recognition means to recursively estimate both the time varying number of objects in a scene and their parameters like position and velocity—so called multiple object tracking. The thesis summarizes typical state of the art multiple object tracking approaches which classically consist of separate detection, observation association, and estimation stages. Often, the detection and association steps derive decisions which are hardly reversible during the tracking process. Additionally, the majority of current multiple object tracking systems insufficiently model the spatial extension of objects though high resolution sensors like laser scanner can observe it.

The scope of this work is to overcome these limitations by integrating dynamic as well as a priori knowledge into one Bayes filter, which is implemented by a reversible jump Markov chain Monte Carlo sampling approach. By that, it is possible to track spatially extended objects without dedicated detection and association steps. Instead, several models are combined in an integrated Bayesian estimation process. These models include how objects look like and move, where they are expected to appear and disappear, and how they interact with each other. By that, the approach contributes to the field of spatially extended object tracking and provides many connection points for further investigation.

The resulting multiple object tracking system rigorously utilizes the Bayesian framework to cope with the uncertainties occurring in different domains. This includes association ambiguities as well as observation and system process noises. Furthermore, a track management is included in a statistical fashion.

The work demonstrates three case studies of multiple spatially extended object tracking utilizing different sensors and algorithmic approaches. At first, a data fusion system combining a radar and a camera sensor using a classical multiple object tracking method is shown. Hereafter, a lidar based system is demonstrated which uses advanced occupancy grid methods in order to detect and track spatially extended objects. Finally, an implementation of

the reversible jump Markov chain Monte Carlo sampling approach for a lidar based tracking of spatially extended objects is shown.

## **Contents**

Glossary			
Lis	st of	Acronyms	xv
1	Intro	oduction	1
	1.1	Challenges in Multiple Object Tracking	3
	1.2	Statistical Environment Modeling	5
	1.3	Limitations of Current Solutions	6
	1.4	Scope of the Work and Document Structure	7
ı	Th	eoretical Background	9
2	Bay	esian Filtering	13
	2.1	Probability Concept and Notations	13
	2.2	Bayes' Theorem	14
	2.3	Bayes Filter for Time Discrete Systems	15
	2.4	Kalman Filter and Derivatives	16
		2.4.1 Unscented Kalman Filter	18
	2.5	Sequential Monte Carlo Methods	21
		2.5.1 Monte Carlo Integration	21
		2.5.2 Importance Sampling	22
		2.5.3 Sequential Importance Sampling	24
		2.5.4 Importance Resampling	25
		2.5.5 Particle Filter	26
		2.5.6 Maximum a Posteriori Approximation	26
	2.6	Effective Sampling Methods	28
		2.6.1 Markov Chain Monte Carlo	29
		2.6.2 Reversible Jump Markov Chain Monte Carlo	36
	2.7	Summary	39
3		e of the Art in Multiple Object Tracking	41
	3.1	Classical Multiple Object Tracking	41
	3.2	Multiple Hypothesis Tracking	4.5

	3.3 3.4 3.5 3.6	Integrated Probabilistic Data Association	45 50 51
	3.7	Discussion	53
4 Reversible Jump Markov Chain Monte Carlo for M Tracking		ersible Jump Markov Chain Monte Carlo for Multiple Object	55
	4.1	Motivation	55
	4.2	RJMCMC Filter	56
		4.2.1 Bayes Filter for a Dynamic Number of Objects	57
	4.0	4.2.2 RJMCMC Filter for a Dynamic Number of Objects .	58
	4.3	Summary	60
Ш	Ca	se Studies of Spatially Extended Object Tracking	61
5	Mul	tiple Object Tracking by Radar and Vision based Data Fusion	65
	5.1	System Overview	65
	5.2	Motion Model	66
	5.3	Ego Motion Compensation and Prediction	68
	5.4	Observation Models	70
		5.4.1 Radar Model	70
	5.5	5.4.2 Camera Model	70 71
	5.6	Observation Association and Filter Incorporation	72
	5.7	Results and Conclusions	72
6	Spa	tially Ext. Object Tracking using an Ext. Occupancy Grid	
_		roach	<b>7</b> 9
	6.1	System Architecture	79
	6.2	Advanced Occupancy Grid Approach	80
	6.3	Ego Motion Compensation	82
	6.4	Bayesian Filtering	84
	6.5	Clustering	87
	6.6	Optimization	88
	6.7	Results and Conclusions	90
7		tially Extended Object Tracking using an RJMCMC Method	95
	7.1	General Approach	95

	7.2	Dynamics Model	97
	7.3	Appearing & Disappearing Model	99
	7.4	Multiple Object Multiple Source Likelihood	100
	7.5	Occlusion Model	101
	7.6	Interaction Model	102
	7.7	Feature Assignment	103
	7.8	Proposal Density Moves	104
		7.8.1 Object State Change Moves	104
		7.8.2 Object Add and Delete Moves	105
		7.8.3 Feature Assign and Deassign	106
	7.9	Results and Conclusions	106
8	Case	e Study Comparison	113
9	Sum	nmary	117
	9.1	Accomplishments of the Work	118
	9.2	Remaining Issues and Potentially Subsequent Work	119

## **Glossary**

#### Greek letters

Unscented Kalman filter parameter
IPDA weights
Unscented Kalman filter parameter
Unscented Kalman filter scaling parameter
Unscented Kalman filter parameter
Sigma points
Transformed sigma points
Random walk process noise
Normalization constant
Gamma function
Parameter of the Poisson distribution
Weight of $x$
Covariance matrix
Standard deviation

### Measurement and state space variables

a	Acceleration
$\Delta x$	x component of the ego motion between $k-1$ and $k$
$\Delta x$	y component of the ego motion between $k-1$ and $k$
$\Delta \theta$	$\theta$ component of the ego motion between $k-1$ and $k$
$\omega$	Object yaw rate
$\phi$	Radar beam angle
$\dot{r}$	Radar range rate
r	Radar range
$\theta$	Object heading
v	Velocity
l	Object length
w	Object width
x	Position $x$
y	Position $y$

## Probabilistic expressions and operators

 $\delta_{\mu}(\cdot)$  Delta distribution at  $\mu$ 

$\mathcal{N}(x,\hat{x},S)$	Gaussian PDF of x with mean $\hat{x}$ and variance S
$\pi$	Stationary probability density function
$\mathcal{U}(x_{\min}, x_{\max})$	) Uniform PDF of $x$ with lower and upper bound $x_{\min}$ , $x_{\max}$
$p(z_k x_k)$	Likelihood function of $z$ at time $k$
$p(x_k Z_k)$	A posteriori PDF of $x$ at time $k$
$p(x_k Z_{k-1})$	A priori PDF of $x$ at time $k$
$p(x_k x_{k-1})$	Transition PDF of $x$ at time $k$
	Conditioned on
$\propto$	Proportional to
$\sim$	Distributed according to
$\exists m$	Existence random variable of object $m$
∃ ∄	Object exists
∄	Object does not exist
$p_D$	Detection probability
$p_F$	False alarm probability
$p_B$	Object birth probability
$p_P$	Object persistence probability
Domon lette	ma
Roman lette	
$\mathbf{A}$	Camera calibration matrix
a	Acceptance rate
$A_{ad}$	Appearing and disappearing area
$A_o$ $B$	Constant object number area
b	Number of beams
$c^{(i,j)}$	Beam index
	Grid cell at index $i, j$
d	Mahalanobis distance
$d_b$	Distance at beam b
$\Delta T$	Timespan between $t_{k-1}$ and $t_k$
$d_f$	Observed distance at feature f
$f(\cdot)$	State transition function
f	Feature
$\mathbf{F}$	State transition matrix

State transition matrix Normalized entropy

Number of objects/observations

Observation function Observation matrix

Kalman gain Discrete time

Object index

Observation index

 $\mathbf{x}$ 

 $H_n$   $h(\cdot)$ 

H K

k

M

 $m\\ s,e,r,l,m$ 

n	Sample index
$O(\cdot)$	Upper bound on the growth rate of a function
P	Covariance matrix of the state
$p(\cdot)$	Probability density function
$p^*(\cdot)$	Non-normalized probability density function
Q	Covariance matrix of the process noise
$\mathbf{R}$	Covariance matrix of the observation noise
W	Unscented Kalman filter weights
$q(\cdot)$	Proposal density function
$q_r$	Proposal ratio
$\mathbf{R}$	Rotation matrix of a homogeneous transformation
$\mathbf{r}_x$	Grid resolution in $x$ direction
$\mathbf{r}_y$	Grid resolution in $y$ direction
${f T}$	Translation matrix of a homogeneous transformation
t	Time
U	Logarithmic existence probability ratio
$\mathbf{U}$	Covariance matrix of the expected observation
V	Hyper volume of the gate
S	Variance of $x$
$\hat{x}$	Mean of $x$
$\dot{w}$	Width in image coordinates
$\dot{x}$	Image $x$ coordinate
$^{\mathbf{i}}y$	Image $y$ coordinate
x	State space
$x_k$	Probably multidimensional state of a system at time $k$
x'	Proposal sample
x	Probably multidimensional random variable
$x_0$	Grid position offset in $x$ direction
$x_t$	State of a Markov chain at $t$
$x^{(n)}$	Sample $n$
$y_0$	Grid position offset in $y$ direction
z	Probably multidimensional random variable
$Z_k$	Set of all observations until time $k$
$z_k$	Probably multidimensional observation at time $k$

Number of samples

## Set expressions and auxiliary operators

N

$\mathcal{C}$	Occupancy grid cells, current object set
$ \mathcal{S} $	Cardinality of $S$
$\sqrt{\mathbf{P}}$	Cholesky decomposition of P
$ \mathbf{P} $	Determinant of <b>P</b>

$\mathbb{E}(\cdot)$	Expectation value operator
$\mathcal{F}$	Feature pool
$\mathcal{F}_a$	Assignable features
$\mathcal{F}_o$	Assigned features
$\mathbf{P}^{-1}$	Inverse of $\mathbf{P}$
IN	Set of natural numbers
${\cal E}$	Entering objects
Ø	Empty set
$\mathcal L$	Leaving objects
$\mathcal R$	Set of objects that stay
$\mathcal S$	Set of objects
$\mathcal{X}$	Set of samples

## List of Acronyms

ACC Adaptive cruise control

ADAS Advanced driver assistance systems

CDF Cumulative density function

CTRA Constant turn rate and acceleration

EKF Extended Kalman filter

FIR Far infrared

FMCW Frequency modulated continuous wave

GNSS Global navigation satellite system

HMI Human machine interface

INS Inertial navigation system

IPDA Integrated probabilistic data association

JIPDA Joined integrated probabilistic data association

LDW Lane departure warning

MAP Maximum a posteriori approximation

MCMC Markov chain Monte Carlo MHT Multiple hypothesis tracking MIT Most important target

MOT Multiple object tracking

OSPA Optimal subpattern assignment

PDA Probabilistic data association PDF Probability density function

RJMCMC Reversible jump Markov chain Monte Carlo

ROI Region of interest

SIR Sampling-Importance-Resampling SIS Sequential importance sampling SPRT Sequential probability ratio testing

TBD Track-before-detect

UKF Unscented Kalman filter