

2.3 An Empirical Bayes Analysis of Object Trajectory Representation Models ^[1]

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Motivation

- Past and future motion of traffic participants are restricted by physical constraints.
- Trajectory tracking and prediction methods must respect and should utilizes these constraints for regularization.
- We propose an interpretable, physically informed, and efficient parametric trajectory



representations as a fundamental building block of tracking and prediction algorithms.



Figure 1: Example trajectories in Argoverse Motion Forecasting 1.1 [2]

Technical Problem

- Characterize the trade-off between model complexity and representation error.
- Estimate prior distributions over model parameters and observation noise from empirical data.

Technical Solution

A trajectory $c(\tau) \in \mathbb{R}^{md}$ with m points is represented as a linear combination of n + 1polynomial basis functions $\Phi(\tau) \in$ $\mathbb{R}^{(n+1)d \times md}$ and model parameters $w \in$ $\mathbb{R}^{(n+1)d}$. Figure 2: A typical scene from a trajectory prediction dataset, here Argoverse Motion Forecasting v1.1 [2]. The object trajectory fitted with a polynomial trajectory representation estimated via eq. (4). The resulting posterior covariances for agent positions are also shown, enlarged by a factor of 8 for better visibility. (© Continental AG)

Using this prior, the posterior estimate of model parameters for a single trajectory c_i is given in closed form:

$$\Sigma_{w,i}^{post} = (\Sigma_w^{-1} + \Phi_i \Sigma_{o,i}^{-1} \Phi_i^T)^{-1}$$

$$w_i^{post} = \Sigma_{w,i}^{post} \Phi_i \Sigma_{o,i}^{-1} c_i^{ob}$$

$$(4)$$

Results

- Real world trajectories over relevant time scales can be represented with high fidelity by simple linear models.
- The linear model enables efficient Kalman filtering of parameters [3].
- Trajectory prediction can then be formulated as a filtering problem [3].



 $\boldsymbol{c}(\tau) = \boldsymbol{\Phi}^T(\tau) \, \boldsymbol{w} \tag{1}$

We formulate trajectories in datasets with Type-II likelihood based on parameters $\boldsymbol{\theta}$ for constructing observation covariance $\boldsymbol{\Sigma}_o(\boldsymbol{\theta})$ and model parameter covariance $\boldsymbol{\Sigma}_w$:

$$p(\mathbf{C}|\mathbf{\Sigma}_{o}(\boldsymbol{\theta}), \mathbf{\Sigma}_{w}) = \prod_{i=1}^{N} \int \mathcal{N}(\mathbf{c}_{i}^{ob} | \mathbf{\Phi}_{i}^{T} \mathbf{w}, \mathbf{\Sigma}_{o,i}(\boldsymbol{\theta})) \mathcal{N}(\mathbf{w}|\mathbf{0}, \mathbf{\Sigma}_{w}) d\mathbf{w}$$
$$= \prod_{i=1}^{N} \mathcal{N}(\mathbf{c}_{i}^{ob} | \mathbf{0}, \mathbf{\Sigma}_{o,i}(\boldsymbol{\theta}) + \mathbf{\Phi}_{i}^{T} \mathbf{\Sigma}_{w} \mathbf{\Phi}_{i})$$
(2)

Where C denotes all *N* trajectories in the dataset and c_i^{ob} denotes the measurement of i^{th} trajectory. We maximize the log of (2) with respect to Σ_w and $\boldsymbol{\theta}$ for object trajectories of multiple types separately using gradient descent. These optima represent the prior parameters estimated from the dataset:

$$\widehat{\boldsymbol{\theta}}, \widehat{\boldsymbol{\Sigma}}_{w} = \operatorname{argmax}_{\boldsymbol{\theta}, \boldsymbol{\Sigma}_{w}} p(\boldsymbol{C} | \boldsymbol{\Sigma}_{o}(\boldsymbol{\theta}), \boldsymbol{\Sigma}_{w})$$
 (3)

Figure 3: The longitudinal fit error of models for vehicle trajectories with $T \in [3s, 5s, 8s]$."A, B" denote the model complexity $n = \hat{n}$ that maximizes AIC and BIC, respectively. The upper whisker denotes the 99.9% percentile. (© Continental AG)

References

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KI Wissen is a project of the KI Familie. It was initiated and developed by the VDA Leitinitiative autonomous and connected driving and is funded by the Federal Ministry for Economic Affairs and Climate Action.

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Funded by the European Union NextGenerationEU

on the basis of a decision by the German Bundestag

Supported by: Federa for Ecc and Cl

Model Complexity (Degree of Polynomial)