

Contents

1	Introduction to Intelligent Signal Processing and Data Mining	1
	<i>Lyudmila Mihaylova, Petia Georgieva, Lakhmi C. Jain</i>	
1.1	Introduction	1
1.2	Chapters Included in the Book	2
1.3	Conclusion	4
1.4	Resources	5
	References	5
2	Monte Carlo-Based Bayesian Group Object Tracking and Causal Reasoning	7
	<i>Avishy Y. Carmi, Lyudmila Mihaylova, Amadou Gning, Pini Gurfil, Simon J. Godsill</i>	
2.1	Overview	7
2.1.1	Reasoning About Behavioral Traits	8
2.1.2	Novelties and Contributions	9
2.1.3	Multiple Group Tracking	9
2.2	Group Tracking by Sequential Monte Carlo (SMC) Methods and Evolving Networks	11
2.2.1	Problem Formulation	12
2.2.2	A Nearly Constant Velocity Model for Individual Targets	13
2.2.3	Observation Model	14
2.2.4	Particle Filtering Algorithms for Group Motion Estimation	14
2.3	The Cluster Tracking Problem	18
2.4	Bayesian Formulation	19
2.4.1	Likelihood Derivation	19
2.4.2	Modeling Cluster Evolution	20
2.4.3	Markov Chain Monte Carlo (MCMC) Particle Algorithm for Cluster Tracking	23

2.5	Bayesian Causality Detection of Group Hierarchies	26
2.5.1	G-Causality and Causal Networks	29
2.5.2	Inferring Causal Relations from Empirical Data	31
2.5.3	Structural Dynamic Modeling	33
2.5.4	Dominance and Similarity	34
2.5.5	Bayesian Estimation of $\alpha^{j \rightarrow i}$	35
2.5.6	A Unified Causal Reasoning and Tracking Paradigm	35
2.6	Numerical Study	36
2.7	Concluding Remarks	44
2.8	Appendix: Algorithms for the Evolving Graphs	44
2.8.1	Evolving Graph Models	44
2.8.2	Graph Initialization - Model f_I	45
2.8.3	Edge Updating - Model f_{EU}	45
2.8.4	New Node Incorporation - Model f_{NI}	46
2.8.5	Old Node Suppression - Model f_{NS}	48
	References	49
3	A Sequential Monte Carlo Method for Multi-target Tracking with the Intensity Filter	55
	<i>Marek Schikora, Wolfgang Koch, Roy Streit, Daniel Cremers</i>	
3.1	Introduction	55
3.2	Poisson Point Processes (PPPs)	57
3.2.1	PPP Sampling Procedure	57
3.2.2	PPPs for Multi-target Tracking	58
3.3	The Intensity Filter	59
3.3.1	General Overview	59
3.3.2	The SMC-iFilter	61
3.3.3	Relationship to the Probability Hypothesis Density (PHD) Filter	67
3.4	Numerical Studies	68
3.4.1	Scenario - 1	68
3.4.2	Scenario - 2	75
3.5	Applications	76
3.5.1	Bearings-Only Tracking	77
3.5.2	Video Tracking	80
3.6	Conclusions	85
	References	85
4	Sequential Monte Carlo Methods for Localization in Wireless Networks	89
	<i>Lyudmila Mihaylova, Donka Angelova, Anna Zvikhachevskaya</i>	
4.1	Motivation	89
4.1.1	Methods for Localization	90
4.2	Localization of Mobile Nodes	92
4.2.1	Motion Model of the Mobile Nodes	92
4.2.2	Observation Model	93

4.2.3	Correlated in Time Measurement Noise	94
4.2.4	Motion and Observation Models for Simultaneous Localization of Multiple Mobile Nodes	95
4.3	Sequential Bayesian Framework	95
4.3.1	General Filtering Framework	95
4.3.2	Auxiliary Multiple Model Particle Filtering for Localization	96
4.3.3	Approaches to Deal with the Time Correlated Measurement Noise	98
4.4	Estimation of the Measurement Noise Parameters	100
4.5	Gibbs Sampling for Noise Parameter Estimation	101
4.6	Performance Evaluation of the Gibbs Sampling Algorithm for Measurement Noise Parameter Estimation	103
4.6.1	Measurement Noise Parameter Estimation with Simulated Data	103
4.6.2	Measurement Noise Parameter Estimation with Real Data	106
4.7	Performance Evaluation of the Multiple Model Auxiliary Particle Filter	108
4.7.1	Results with Simulated Data	109
4.7.2	Results with Real Data	112
4.8	Conclusions	114
	References	115
5	A Sequential Monte Carlo Approach for Brain Source Localization	119
	<i>Petia Georgieva, Lyudmila Mihaylova, Filipe Silva, Mariofanna Milanova, Nuno Figueiredo, Lakhmi C. Jain</i>	
5.1	Introduction	120
5.2	Sequential Monte Carlo Problem Formulation	121
5.3	The State Space Electroencephalography (EEG) Source Localization Model	125
5.4	Beamforming as a Spatial Filter	128
5.5	Experimental Results	130
5.6	Conclusions	136
	References	137
6	Computational Intelligence in Automotive Applications	139
	<i>Yifei Wang, Naim Dahnoun, Alin Achim</i>	
6.1	Introduction	139
6.1.1	Lane Detection	139
6.1.2	Lane Tracking	141
6.1.3	Chapter Structure	142
6.2	Lane Modelling	142
6.3	Lane Feature Extraction	147
6.3.1	Theoretical Preliminaries	149

6.3.2	Vanishing Point Detection	150
6.3.3	Feature Extraction	152
6.4	Lane Model Parameter Estimation	155
6.5	Lane Tracking	157
6.5.1	Time Update	159
6.5.2	Measurement Update	160
6.5.3	Parameter Selection	162
6.6	Experimental Results	162
6.6.1	Lane Feature Extraction Results	162
6.6.2	Lane Model Parameter Estimation Results	165
6.6.3	Lane Tracking Results	167
6.7	Conclusions	172
	References	173
7	Detecting Anomalies in Sensor Signals Using Database Technology	175
	<i>Gereon Schüller, Andreas Behrend, Wolfgang Koch</i>	
7.1	Introduction	175
7.2	Driving Factors for a Tracking and Awareness System	176
7.3	Criteria for Anomaly Detection	178
7.3.1	Pattern Based Filtering for Improved Classification and Threat Detection	178
7.3.2	Violation of Space-Time Regularity Patterns	180
7.3.3	Exploiting Poor-Resolution Sensor Attributes	180
7.3.4	Varying Criteria and the Need for Flexibility	181
7.4	Relational DBMSs for Processing Sensor Data	181
7.4.1	Relational Databases and Relational Algebra	182
7.5	Expressing Anomalies in Relational Algebra	184
7.5.1	Velocity/Acceleration Classification	184
7.5.2	Context Information and Several Sensors	184
7.5.3	Incremental Evaluation of Relational Queries	185
7.6	Anomaly Detection for Improving Air Traffic Safety	187
7.6.1	Problem Setting	187
7.6.2	View-Based Flight Analysis	190
7.6.3	Enhancing Robustness and Track Precision	191
7.6.4	History Management	193
7.6.5	Experiences	194
7.7	Future Work and Conclusion	194
	References	195
8	Hierarchical Clustering for Large Data Sets	197
	<i>Mark J. Embrechts, Christopher J. Gatti, Jonathan Linton, Badrinath Roysam</i>	
8.1	Introduction	197
8.2	Introduction to Clustering	198
8.3	Hierarchical Clustering	202

8.4	Displaying Hierarchical Clustering with Dendrograms	207
8.4.1	Data Reordering	209
8.4.2	Leaf Reordering	210
8.5	Data Sets	211
8.6	Cluster Plots	213
8.6.1	Cartoon Cluster Plot	214
8.6.2	Timeline Analysis with Principal Components Analysis	215
8.6.3	Bicluster Plots	216
8.7	Assessing Cluster Quality with Cluster Evaluation Indices	216
8.7.1	Internal Cluster Validation Indices	218
8.7.2	External Cluster Validation Indices	222
8.8	Speeding Up Hierarchical Clustering with Cluster Seeding	224
8.8.1	Scaling of Hierarchical Clustering in Memory and Time	224
8.8.2	Speeding Up Hierarchical Clustering	225
8.8.3	Improving the Scaling of Computing Time for the SAHN Algorithm with Cluster Seeding	226
8.8.4	Improving the Scaling of Memory for the SAHN Algorithm with a Divide and Conquer Approach	228
8.9	Conclusions	229
	References	230
9	A Novel Framework for Object Recognition under Severe Occlusion	235
	<i>Stamatia Giannarou, Tania Stathaki</i>	
9.1	Introduction	235
9.2	Prior Work on Shape Analysis and Identification	236
9.3	Shape Context Representation and Matching	238
9.3.1	Shape Context Descriptor	238
9.3.2	Many-to-One Edge Point Matching	240
9.4	Clustering of the Matched Points on the Complex Scene	242
9.5	Object Identification	244
9.5.1	Cluster Elimination Based on Cluster-Activity Estimation	244
9.5.2	Cluster Selection for the Identification of Suspicious Regions	247
9.6	Experimental Results	251
9.7	Discussion	257
	References	257
10	Historical Consistent Neural Networks: New Perspectives on Market Modeling, Forecasting and Risk Analysis	259
	<i>Hans-Georg Zimmermann, Christoph Tietz, Ralph Grothmann</i>	
10.1	Introduction	259
10.2	Historical Consistent Neural Networks (HCNN)	260

10.2.1	Modeling Open Dynamic Systems with Recurrent Neural Networks (RNN)	261
10.2.2	Modeling of Closed Dynamic Systems with HCNN	263
10.3	Applications in Financial Markets	269
10.3.1	Price Forecasts for Procurement	269
10.3.2	Risk Management	271
10.4	Summary and Outlook	273
	References	273
11	Reinforcement Learning with Neural Networks: Tricks of the Trade	275
	<i>Christopher J. Gatti, Mark J. Embrechts</i>	
11.1	Introduction	275
11.2	Overview of Reinforcement Learning	276
11.2.1	Sequential Decision Processes	278
11.2.2	Reinforcement Learning with a Neural Network	280
11.3	Implementing Reinforcement Learning	281
11.3.1	Environment Representation	281
11.3.2	Agent Representation	285
11.4	Examples of Reinforcement Learning	297
11.4.1	Tic-Tac-Toe	297
11.4.2	Chung Toi	301
11.4.3	Applying/Extending to Other Games/Scenarios	305
11.5	Summary	308
	References	309
12	Sliding Empirical Mode Decomposition-Brain Status Data Analysis and Modeling	311
	<i>A. Zeiler, R. Faltermeyer, A.M. Tomé, I.R. Keck, C. Puntonet, A. Brawanski, E.W. Lang</i>	
12.1	Introduction	311
12.1.1	Empirical Mode Decomposition	311
12.1.2	Neuromonitoring	312
12.1.3	Dynamic Cerebral Autoregulation	313
12.1.4	Modeling of Cerebral Circulation and Oxygen Supply	313
12.2	Empirical Mode Decomposition	315
12.2.1	The Standard Empirical Mode Decomposition (EMD) Algorithm	316
12.2.2	The Hilbert - Huang Transform	317
12.2.3	Ensemble Empirical Mode Decomposition	318
12.3	Sliding Empirical Mode Decomposition	319
12.3.1	The Principle of Sliding Empirical Mode Decomposition (SEMD)	320
12.3.2	Properties of SEMD	323

12.3.3	Application of SEMD to Toy Data	323
12.3.4	Performance Evaluation of SEMD	327
12.4	Weighted Sliding EMD	329
12.4.1	Error Range of EMD	330
12.4.2	The Principle of Weighted SEMD	332
12.4.3	Performance Evaluation of Weighted SEMD	332
12.4.4	Completeness	335
12.4.5	Examination of the Intrinsic Mode Functions (IMF) Criteria	335
12.5	Analysis of Brain Status Data	337
12.5.1	EEMD Applied to Brain Status Data	337
12.5.2	SEMD Applied to Brain Status Data	342
	References	348
	Author Index	351