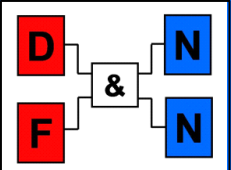


Data Fusion & Resource Management (DF&RM) Dual Node Network (DNN) Association Hypothesis Evaluation

Christopher Bowman, PhD.

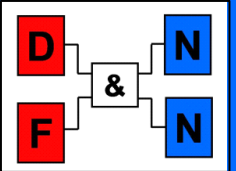
Data Fusion & Neural Networks (DF&NN)

Sept 2020



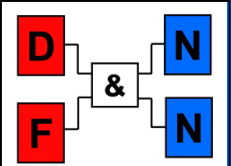
Briefing Objectives

- Provide an understanding of the **roles for Data Fusion & Resource Management (DF&RM)**
- Describe how the Data Fusion heritage can be used to **“jump-start”** dual Resource Management solutions
- Describe DF&RM Dual Node Network (DNN) Technical Architecture
- Provide Problem-to-Solution Mappings for Data Association
- Provide Baseline Max A Posteriori (MAP) Data Association Hypothesis Evaluation Equations

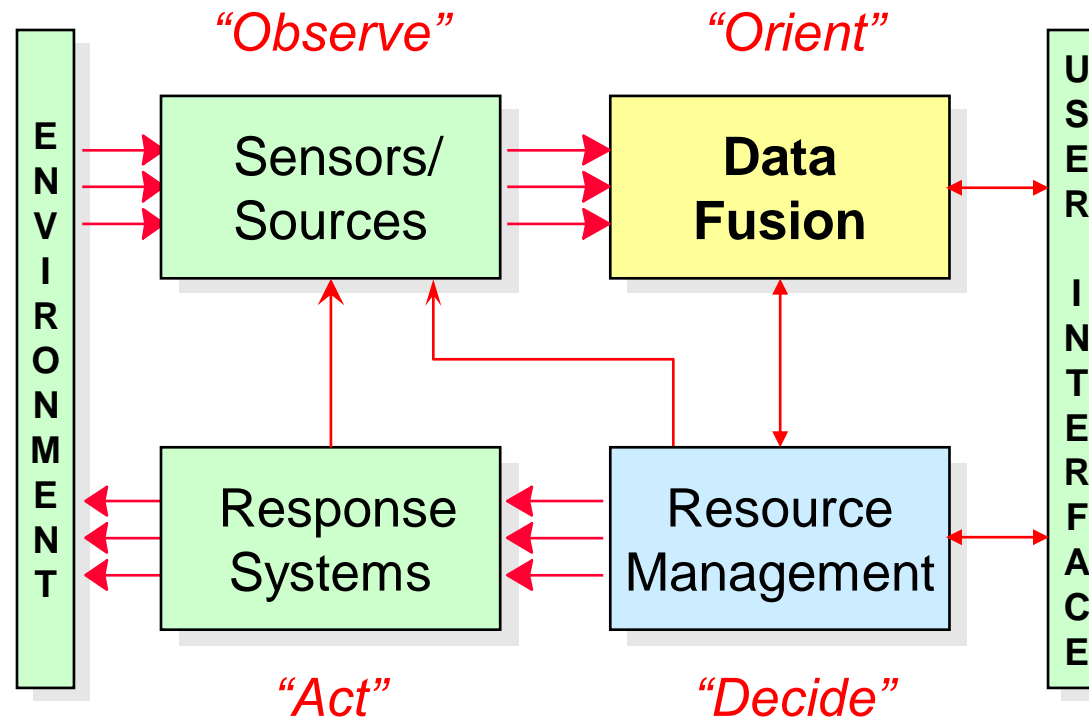


AGENDA

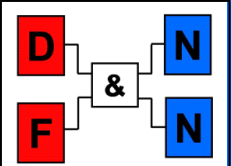
- ❖ DF&RM Dual Node Network (DNN) Technical Architecture
- Distributed Data Fusion Node Networks
- Data Association Hypothesis Evaluation Alternatives



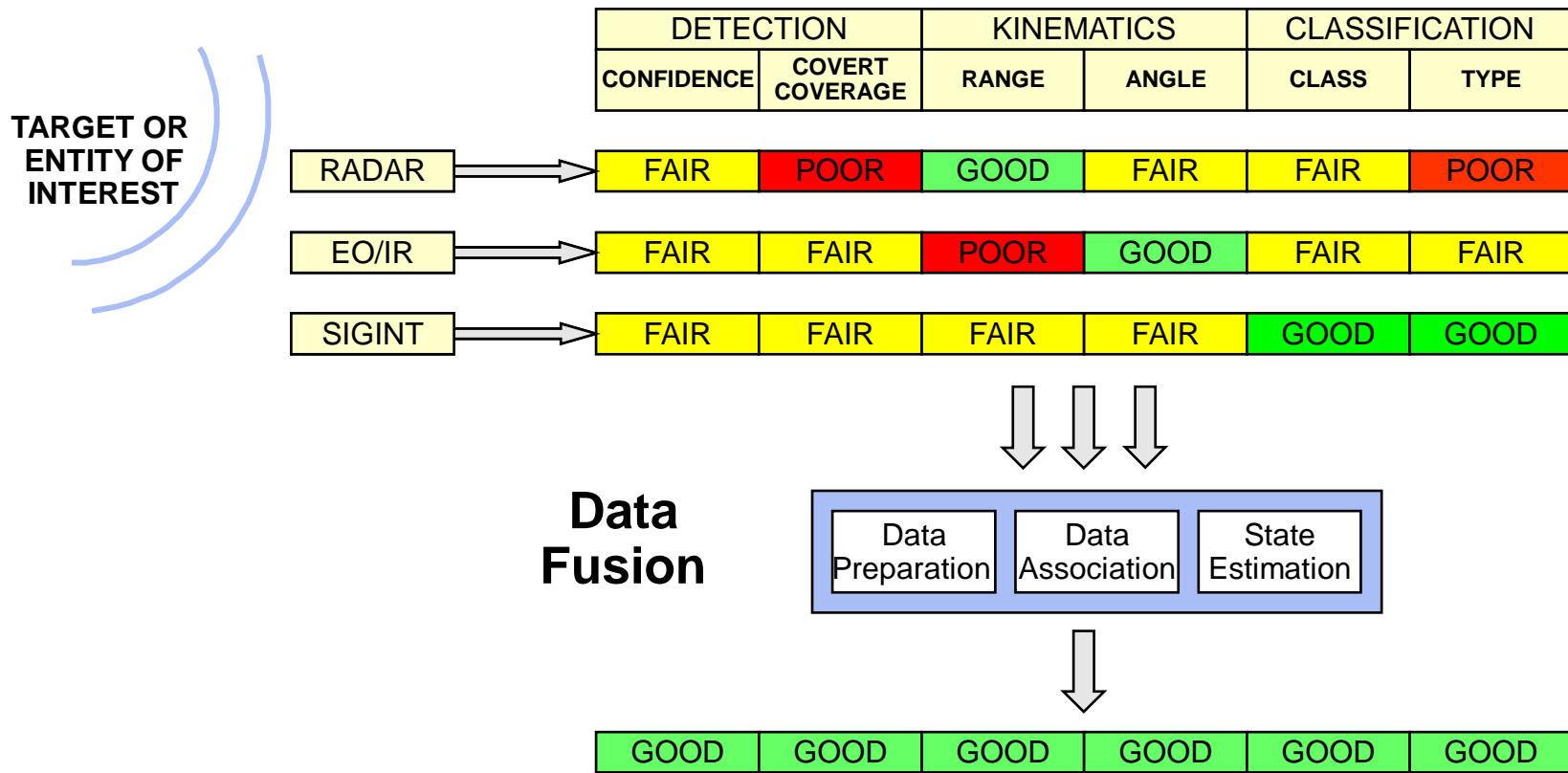
Fusion & Management Lie in the Gap Between “Observe” and “Act”



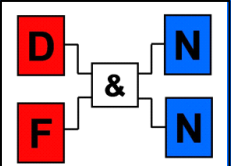
- **Data Fusion** is the process of combining data/information to estimate or predict the state of some aspect of the world.
- **Resource Management** is the process of planning/controlling response capabilities to meet mission objectives



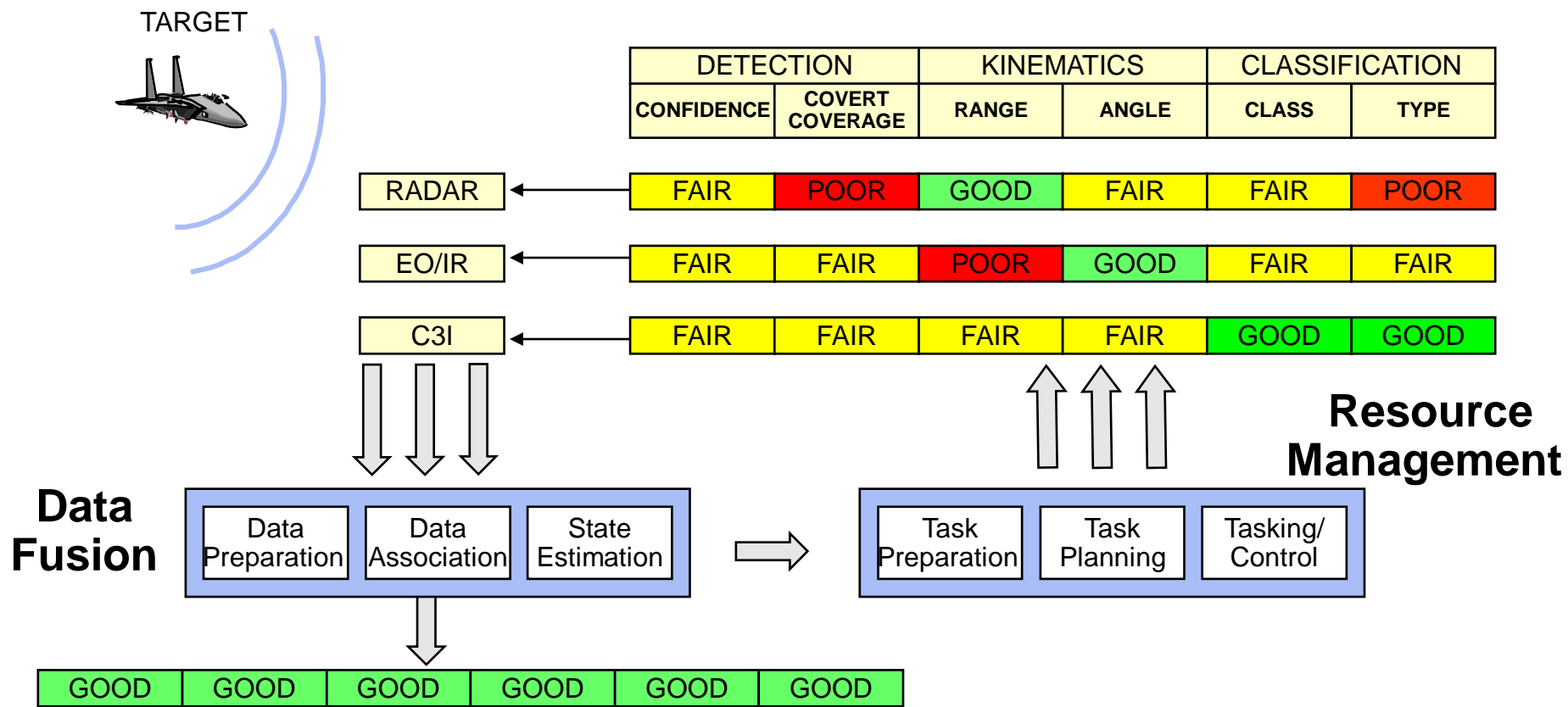
Sensor Fusion Exploits Sensor Commonalities and Differences



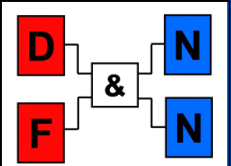
Data Association Uses Overlapping Sensor Capabilities so that State Estimation Can Exploit their Synergies



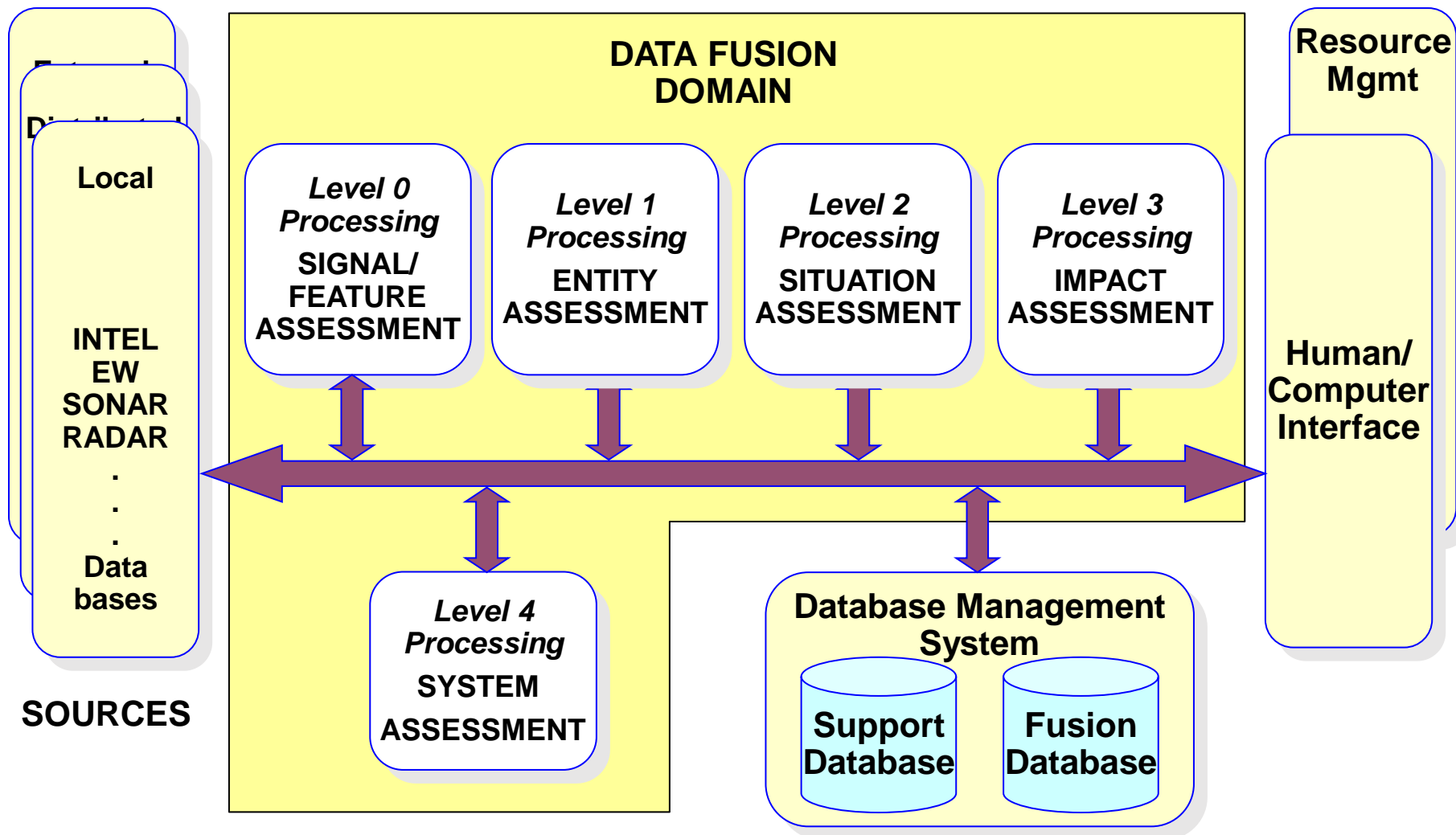
Resource Management Exploits Sensor Commonalities & Differences (Sensor Management Example)

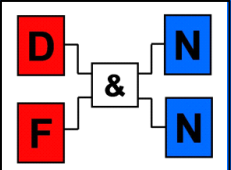


Sensor Task Planning Uses Overlapping Sensor Capabilities so that Control Can Exploit their Synergies



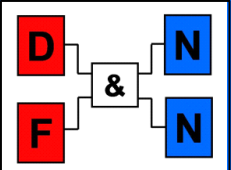
2004 Revision of the Joint Director's Lab Data Fusion Model



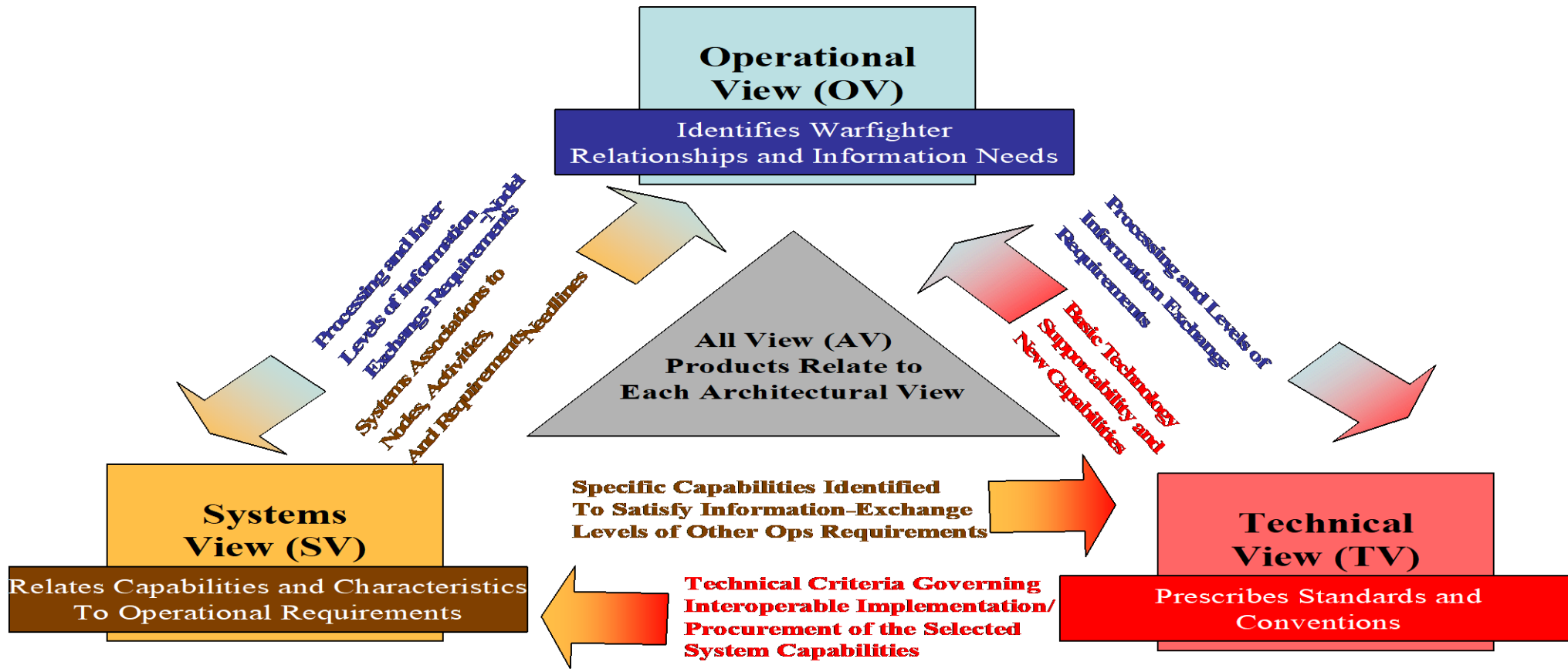


Using a Fusion & Management Architecture Will Stop One-of-a-Kind Software Developments

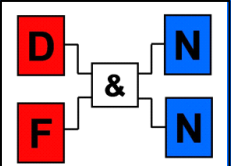
- Architectures are frequently used mechanisms to address a broad range of common requirements to achieve interoperability and affordability objectives
- An architecture (IEEE definition) is a structure of components, their relationships, and the principles and guidelines governing their design and evolution over time
- An architecture should:
 - Identify a focused purpose with sufficient breadth to achieve affordability objectives
 - Facilitate user understanding/communication
 - Permit comparison, integration, and interoperability
 - Promote expandability, modularity, and reusability
 - Achieve most useful results with least cost of development



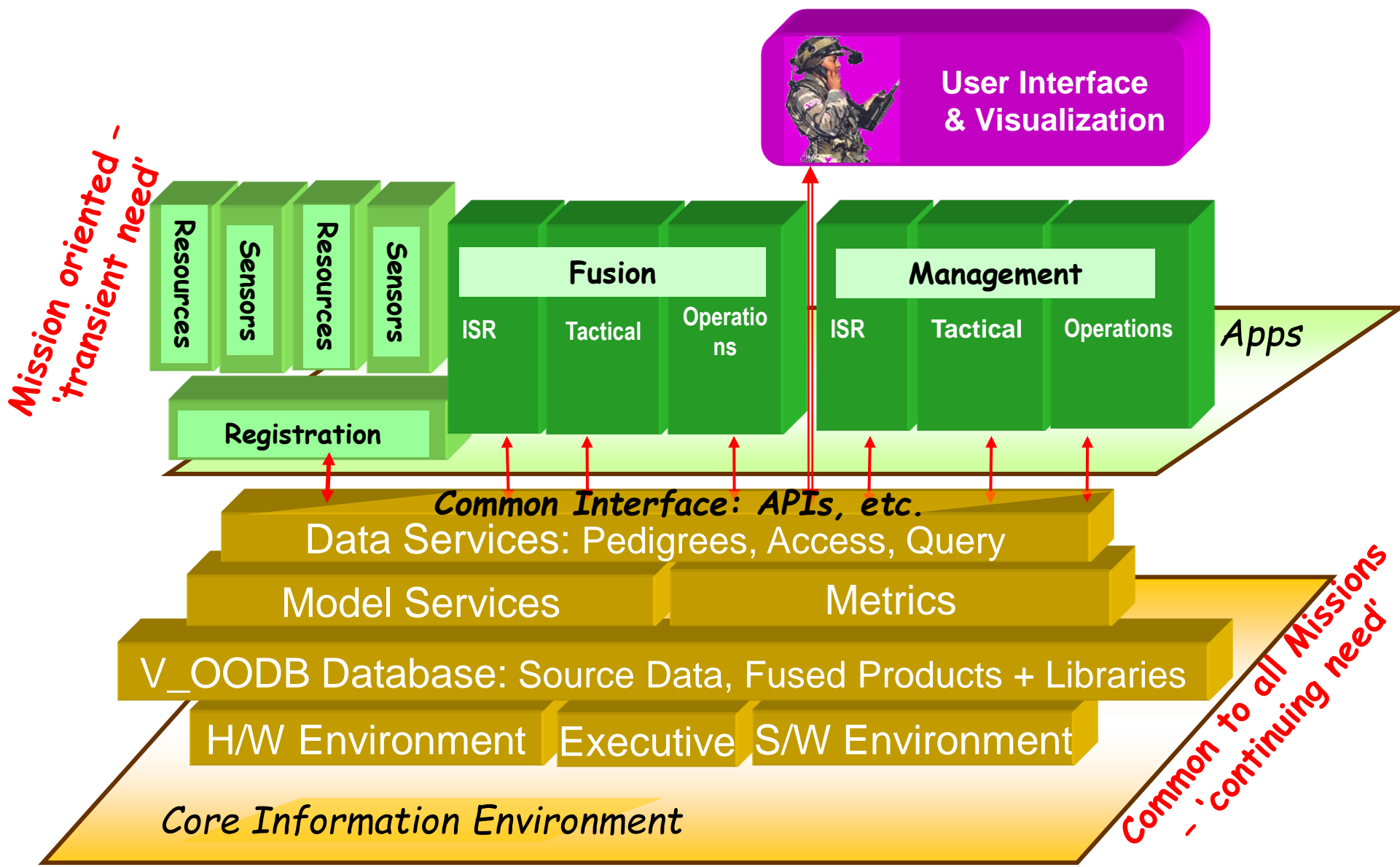
Role for DF&RM DNN Technical Architecture Within the “DoD Architecture Framework”

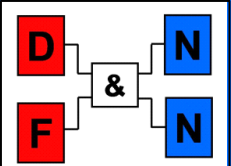


- The operational architecture provides the “what and who” operational needs
- The technical architecture provides “problem-to-solution space” guidance
- The systems architecture defines the “how” to build the operational system

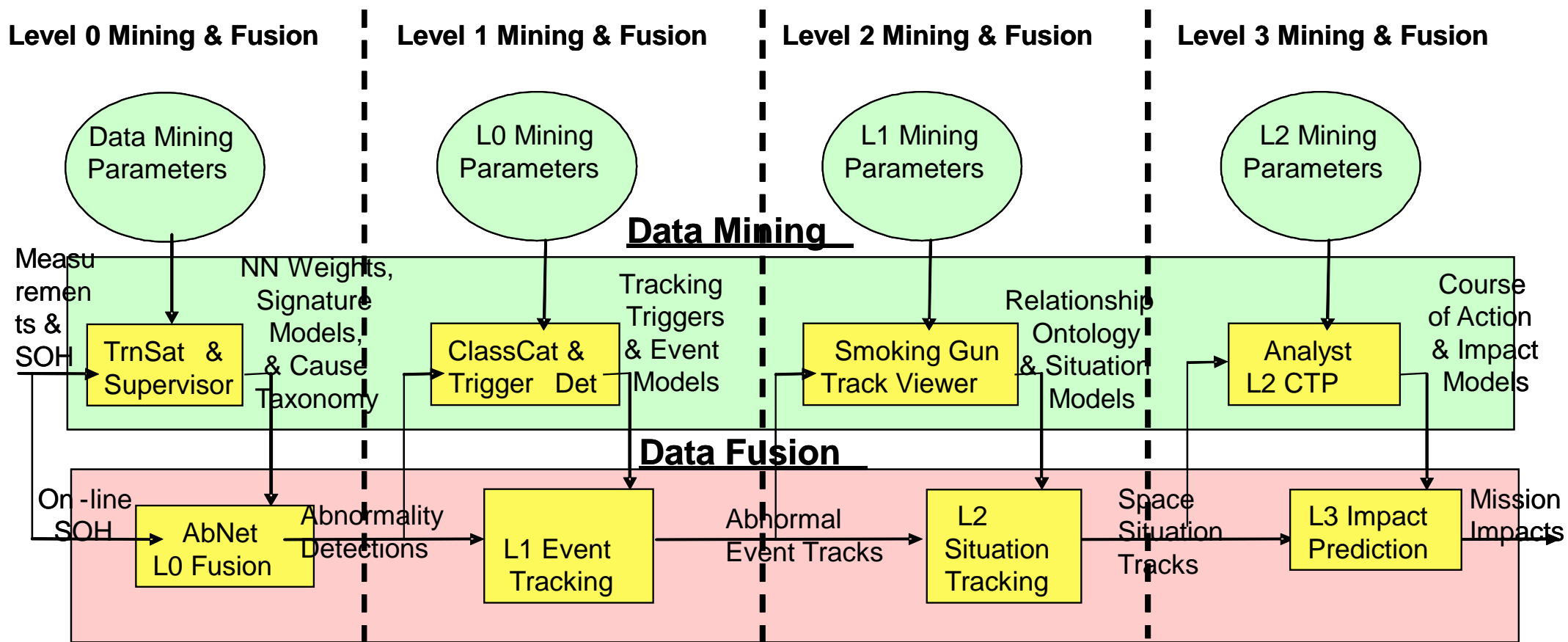


DF&RM DNN Technical Architecture Applies at Application Layer

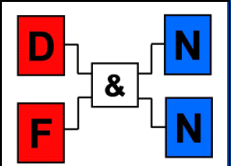




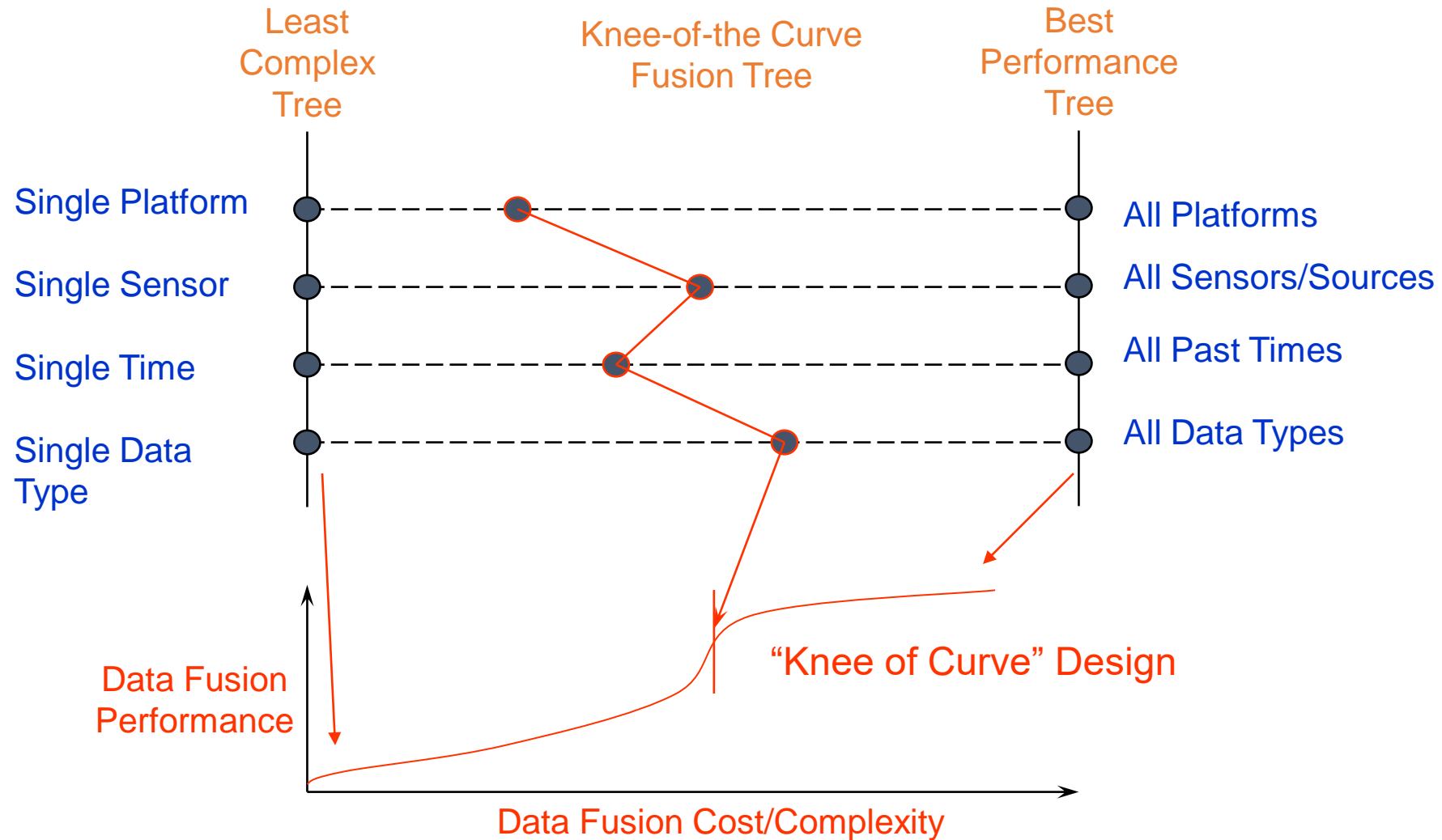
Data Mining Provides DF&RM Models

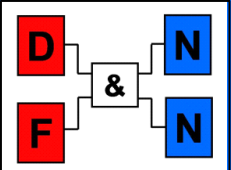


- Data Mining discovers and models some as aspect of data input to each fusion level
- Data Fusion combines data to estimate/predict the desired state at each fusion level

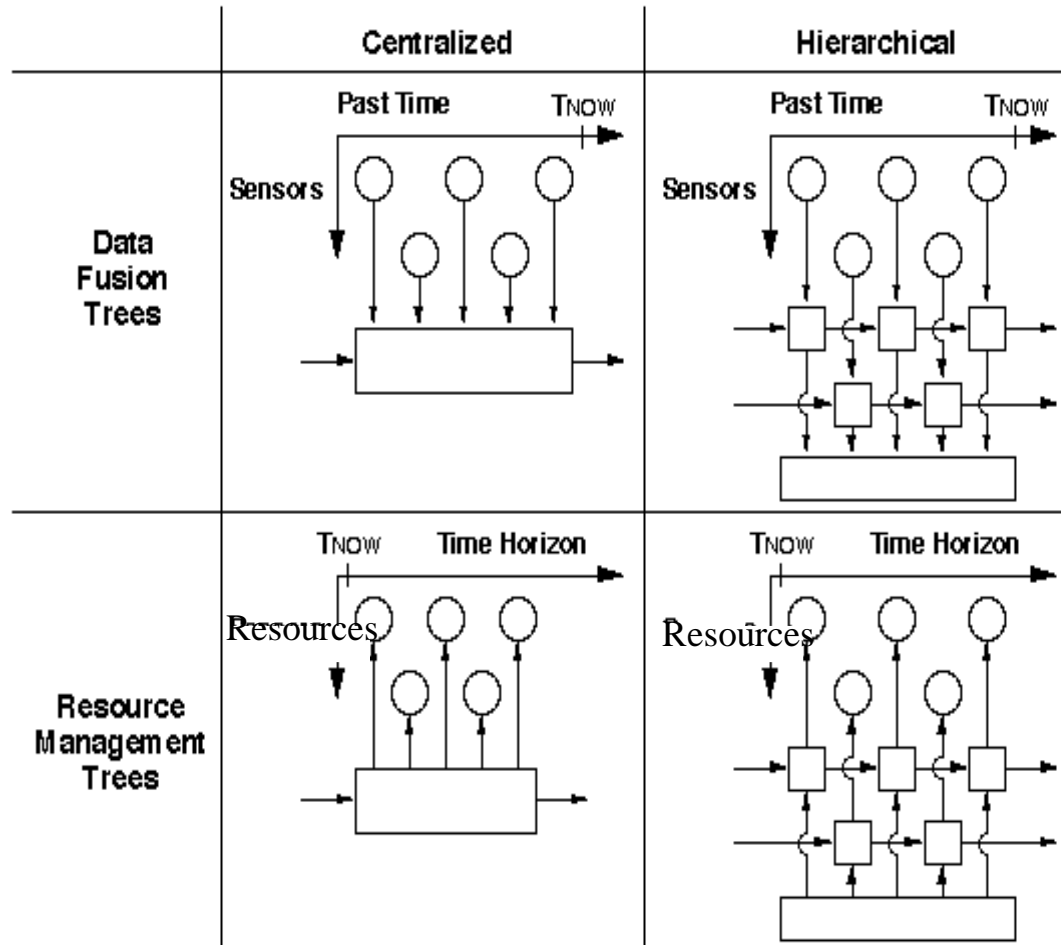


Fusion Network Selected to Balance Performance & Complexity





DF&RM Trees Divide & Conquer the Problem



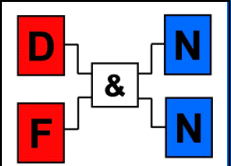
- Fusion tree defines batching of data by
 - Sensor/source
 - Past time
 - Data type

- Management tree defines batching of commands by
 - Resource (sensor or response)
 - Time horizon
 - Command type

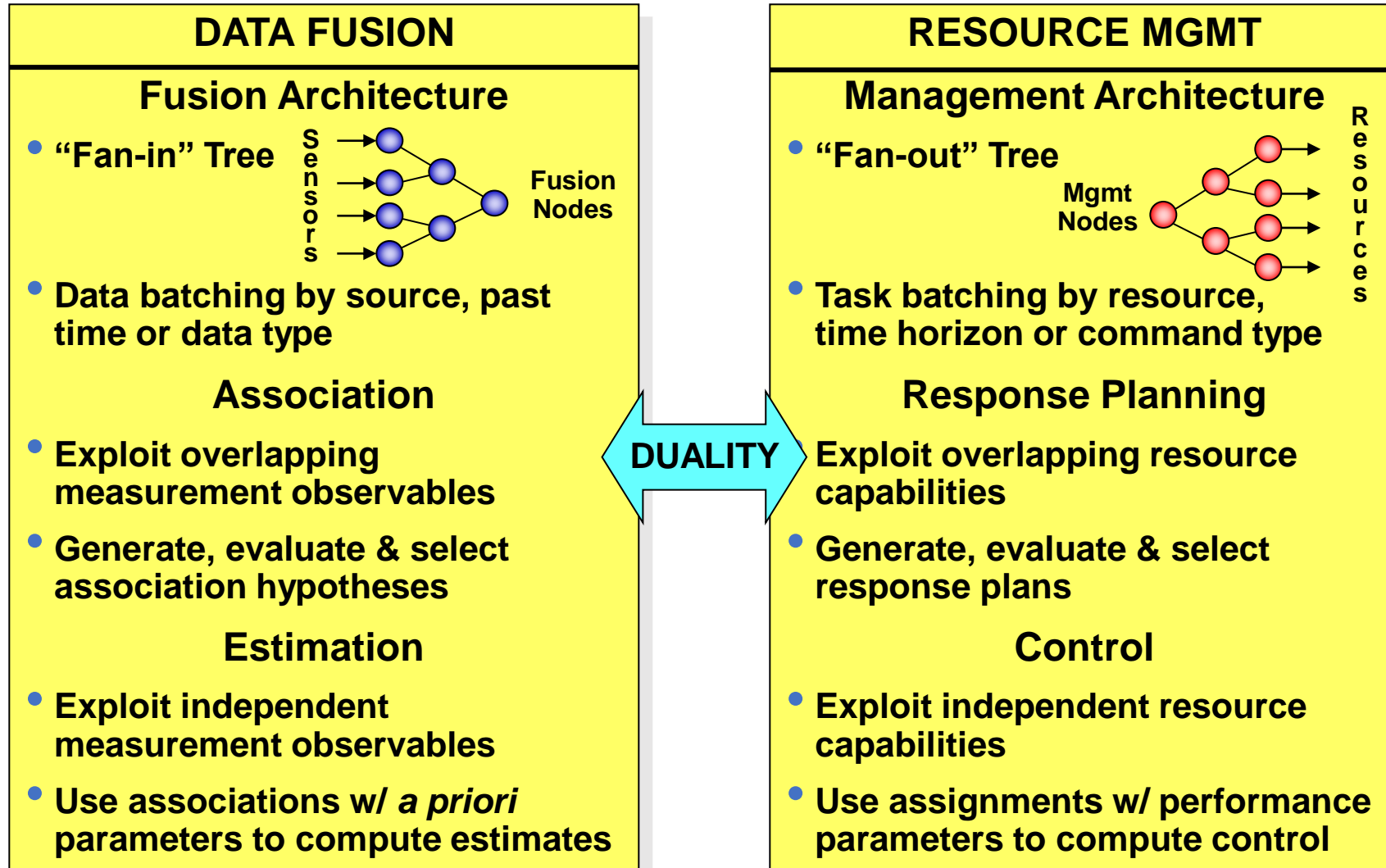
- High performance
- High complexity/cost

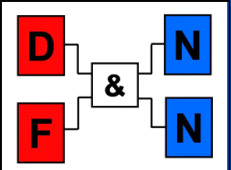
- Sufficient performance
- Reduced complexity/cost

Each node in each tree generates, evaluates, and selects solutions for knee-of-the-curve performance vs. cost

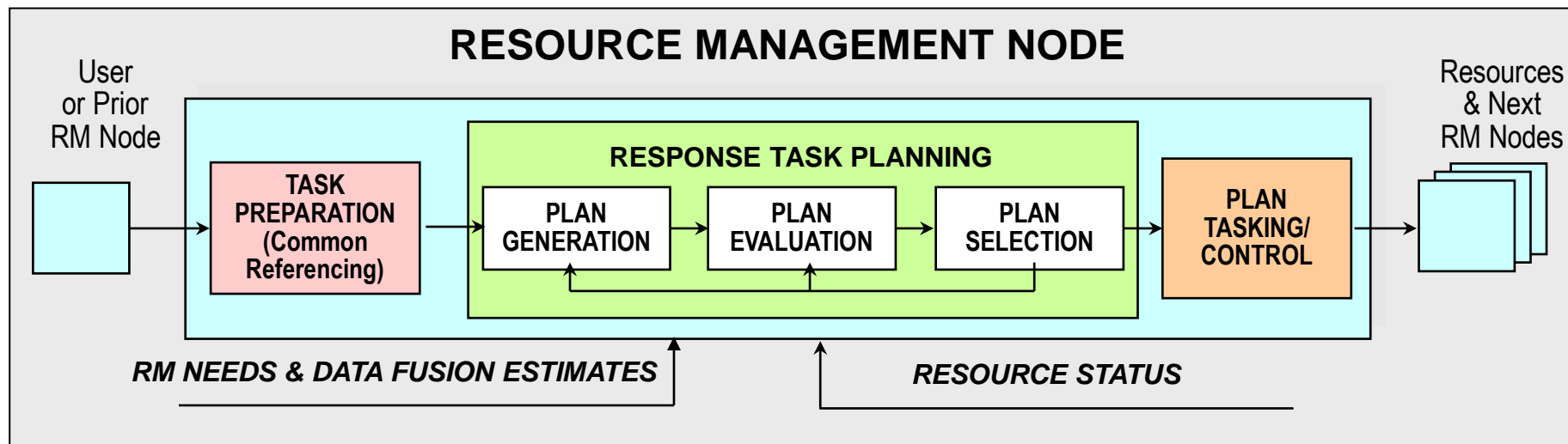
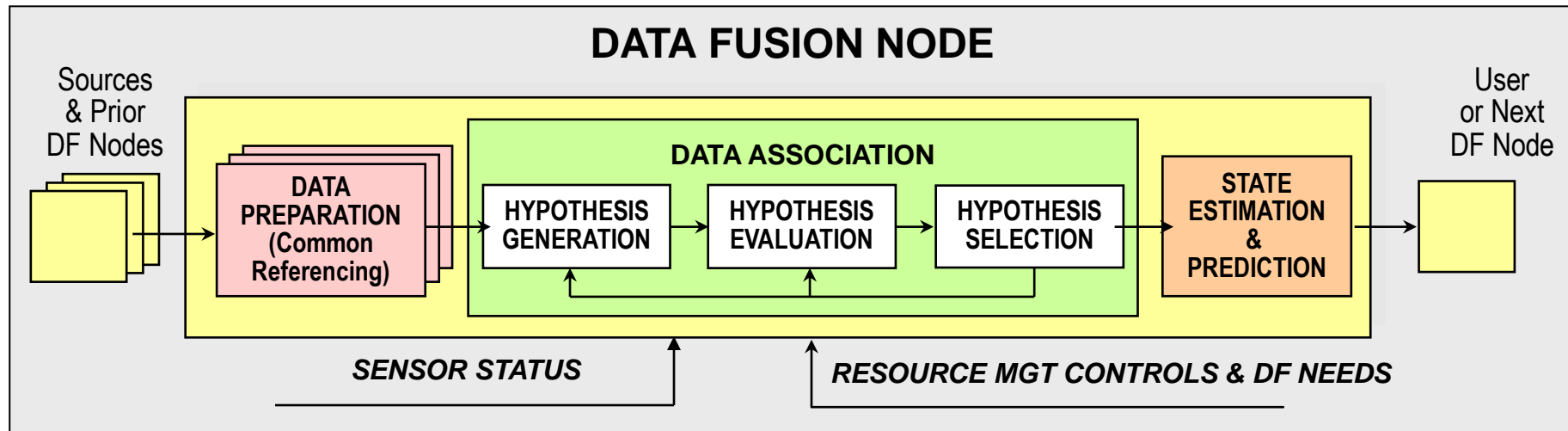


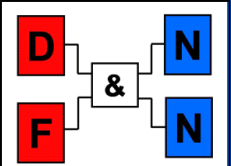
DF/RM Duality Allows Similar Approaches & Consistent Operation



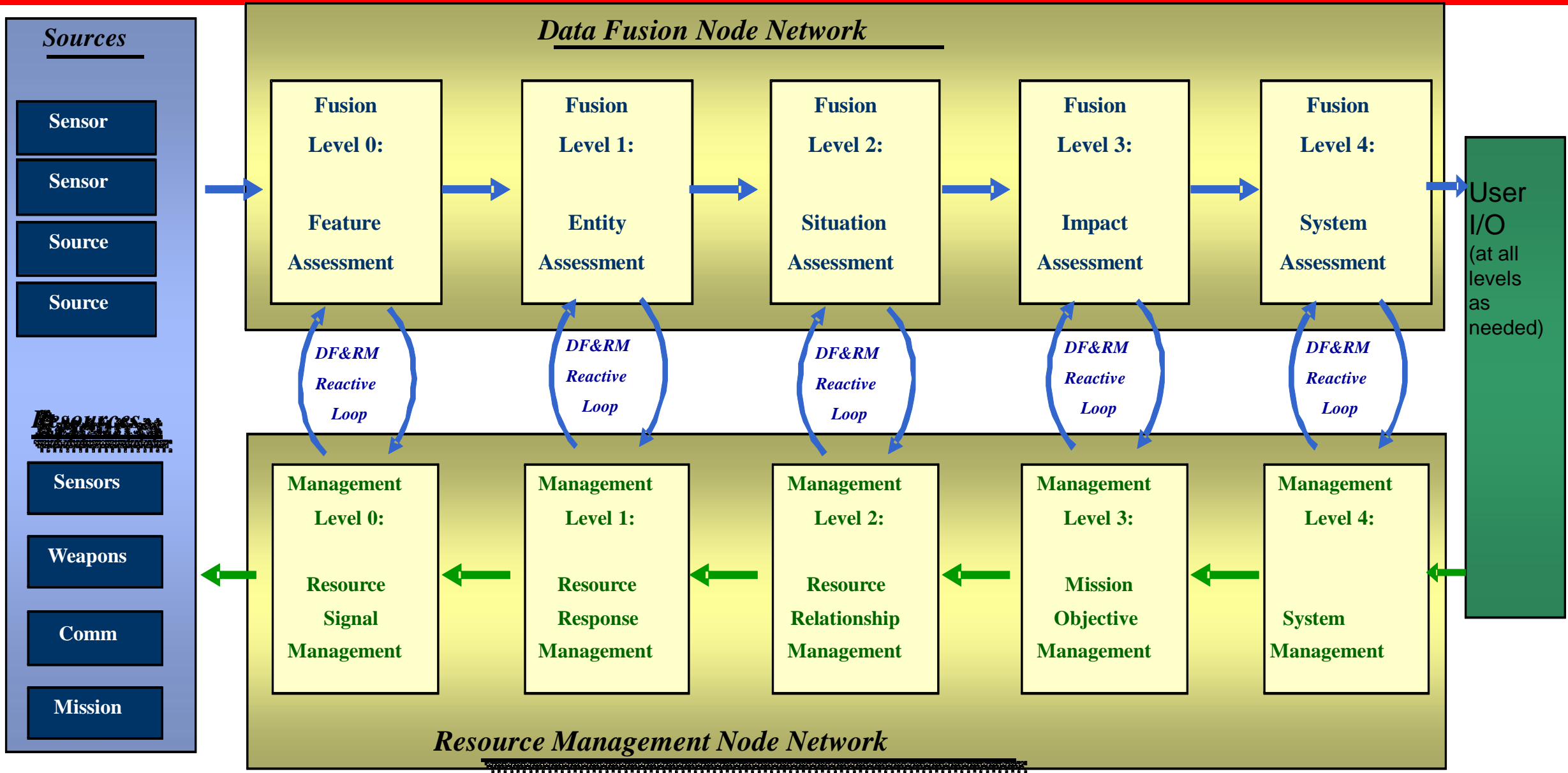


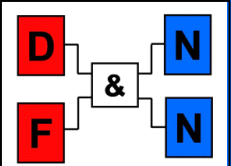
DF & RM Node Duality Facilitates Understanding of Alternatives & Reuse



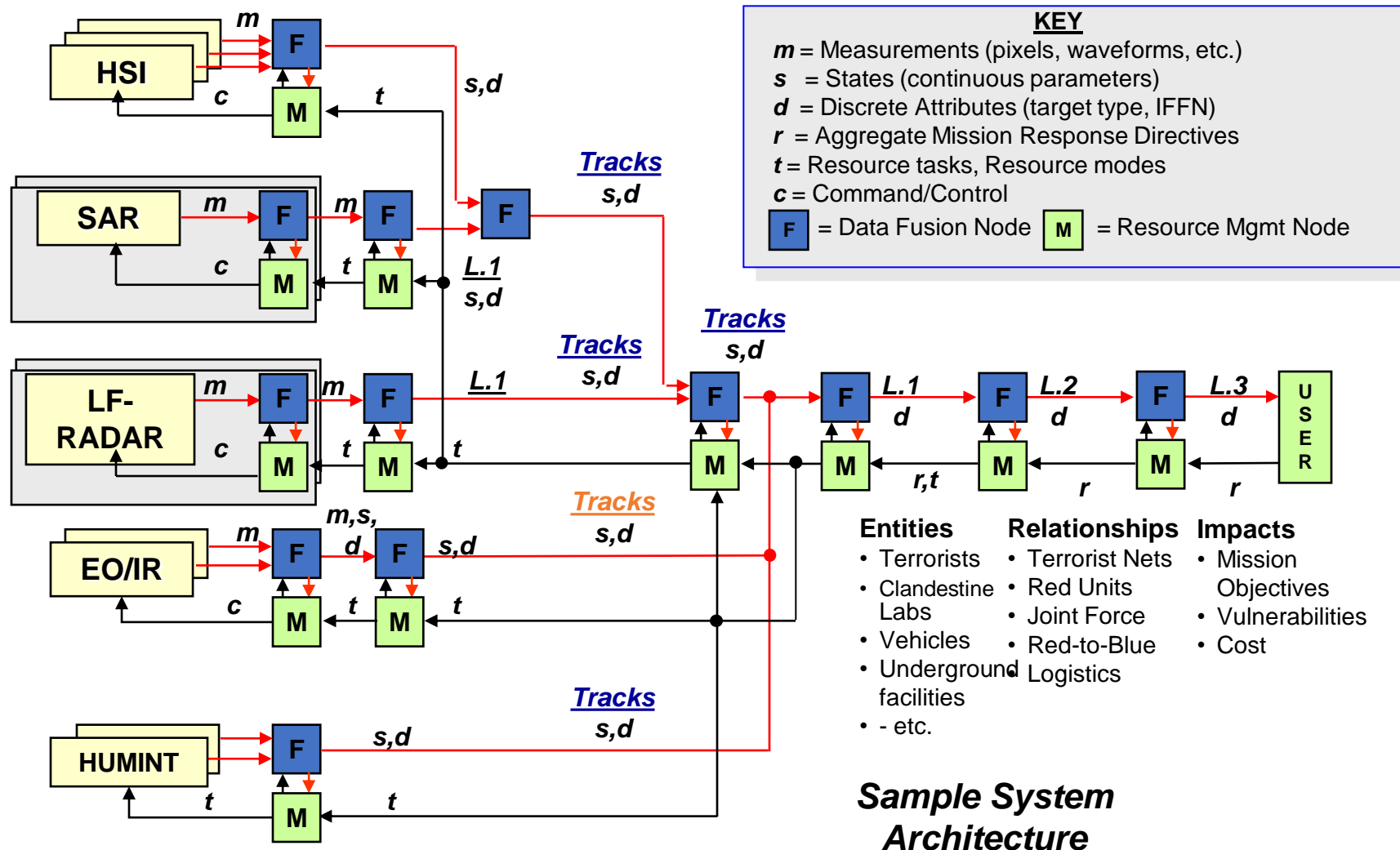


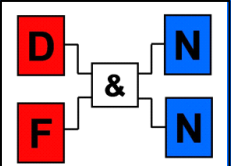
Sample Interlaced Network of DF&RM Dual Level Interactions



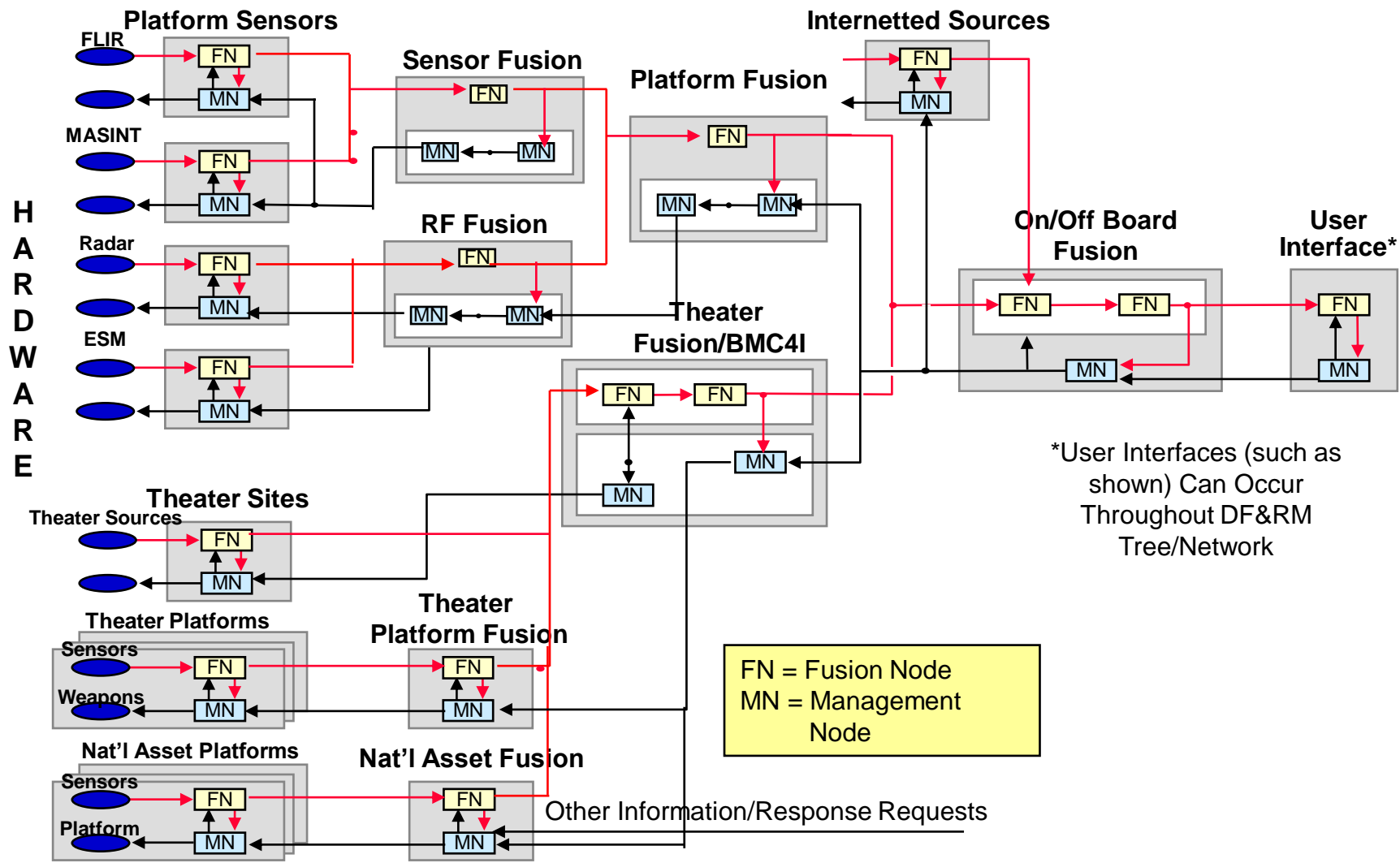


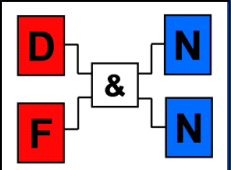
Sample DF&RM Node Network for Battlefield Awareness



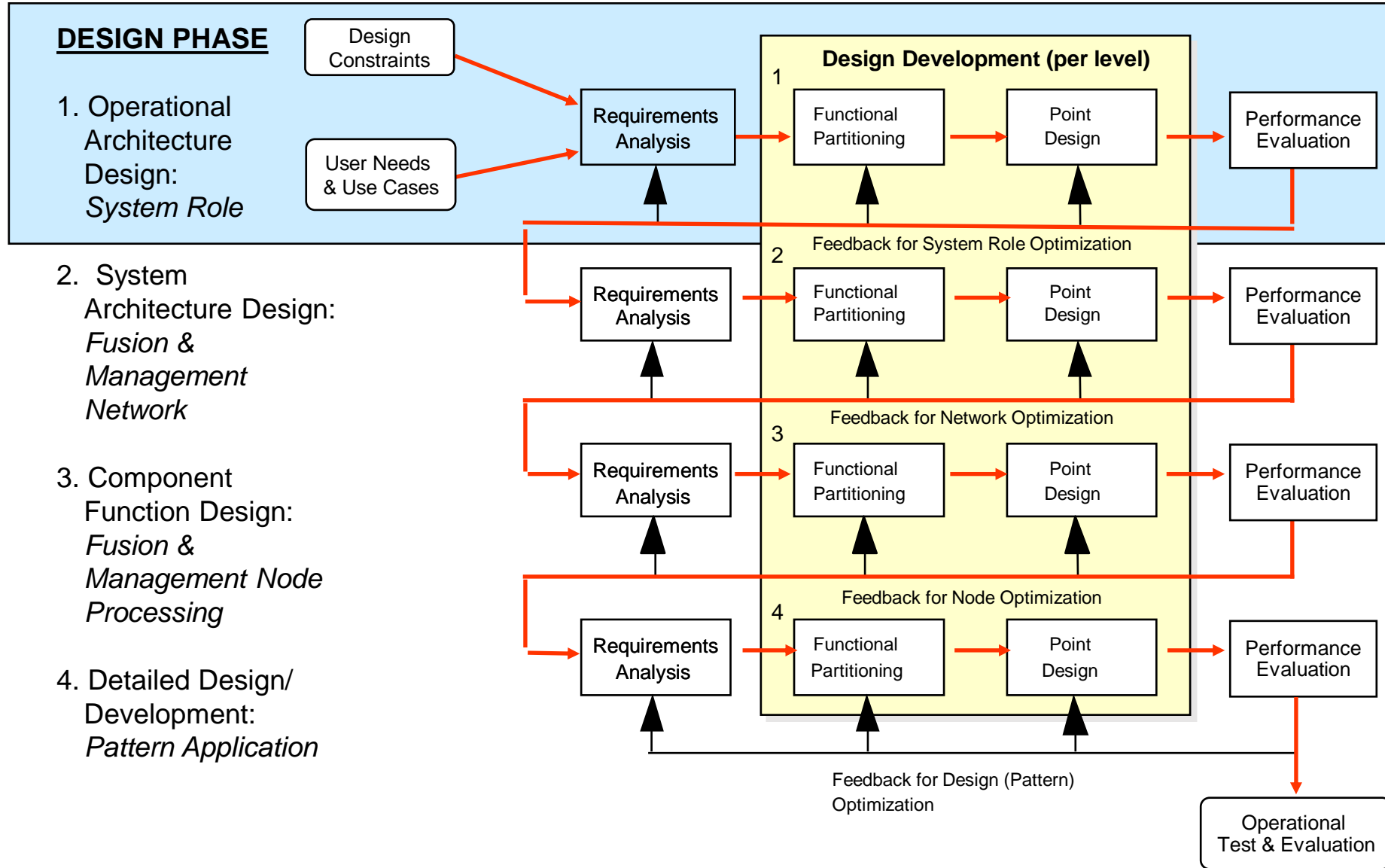


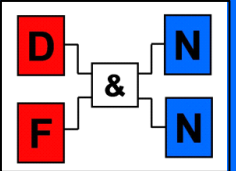
Sample Interlaced Tree of DF&RM Nodes





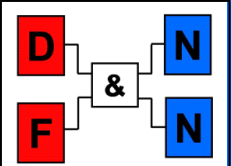
The DNN Architecture DF&RM System Engineering Process Includes Rapid Prototyping



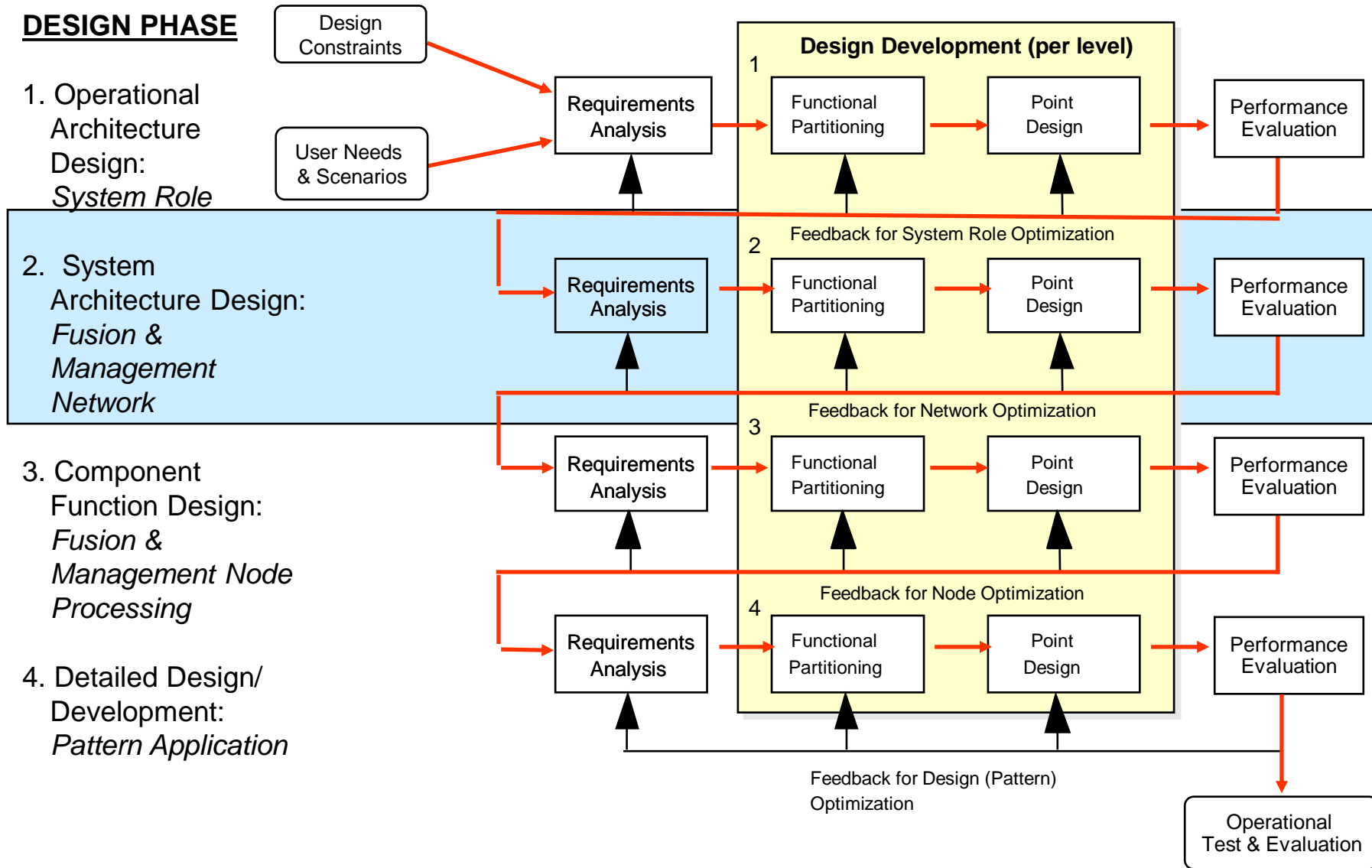


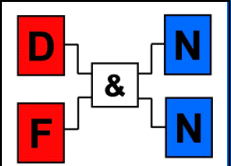
AGENDA

- DF&RM Dual Node Network (DNN) Technical Architecture
- ❖ Distributed Data Fusion Node Networks
- Data Association Hypothesis Evaluation Alternatives



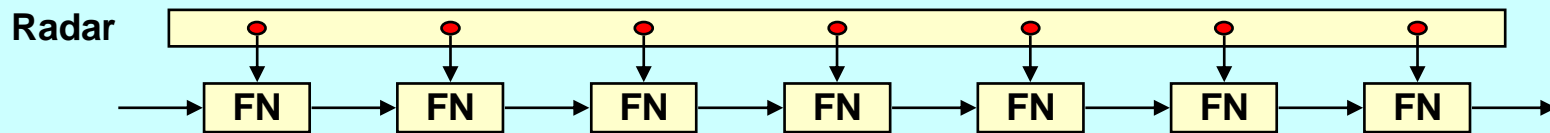
The DNN Architecture DF&RM System Engineering Process



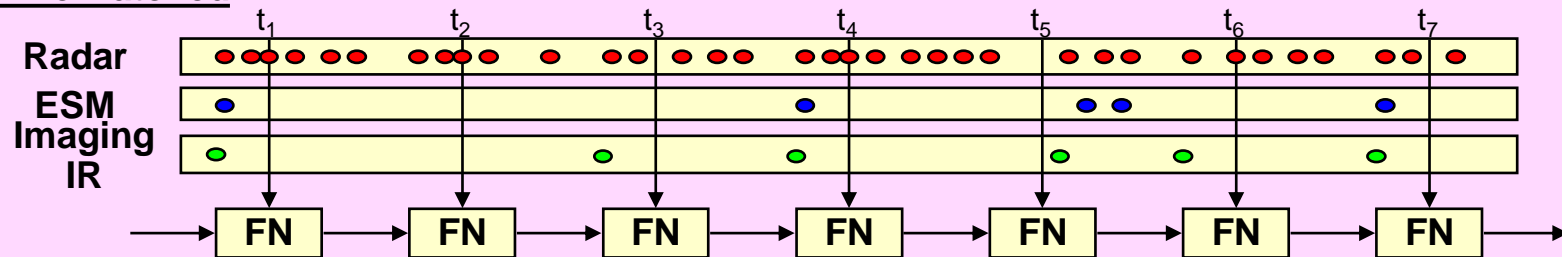


Fusion Node Network Examples

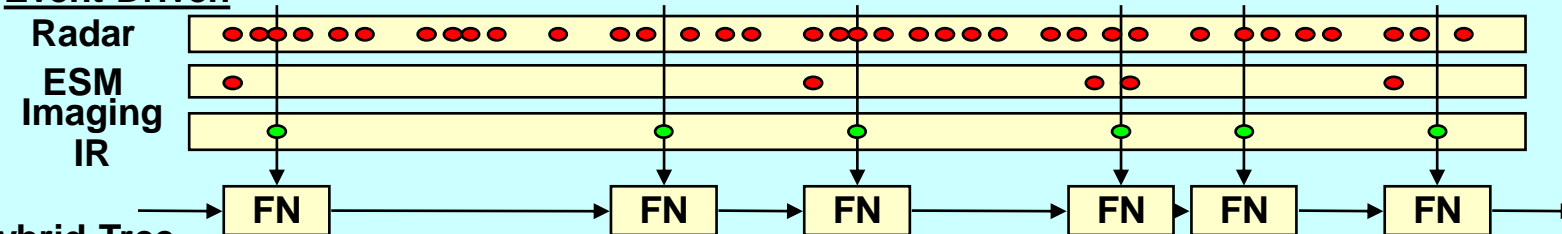
Single Source Tracker



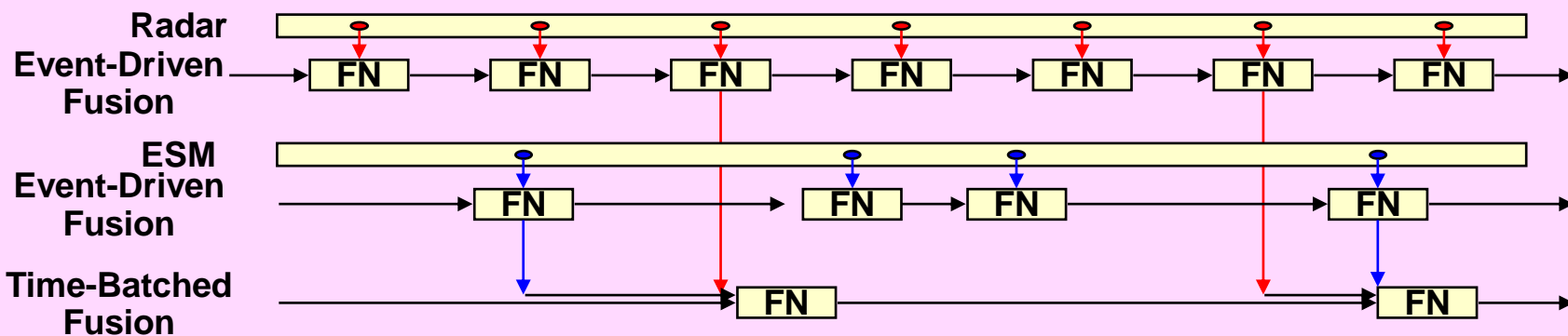
Time-Batched

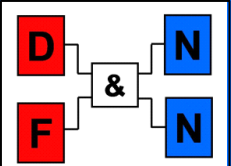


Event-Driven



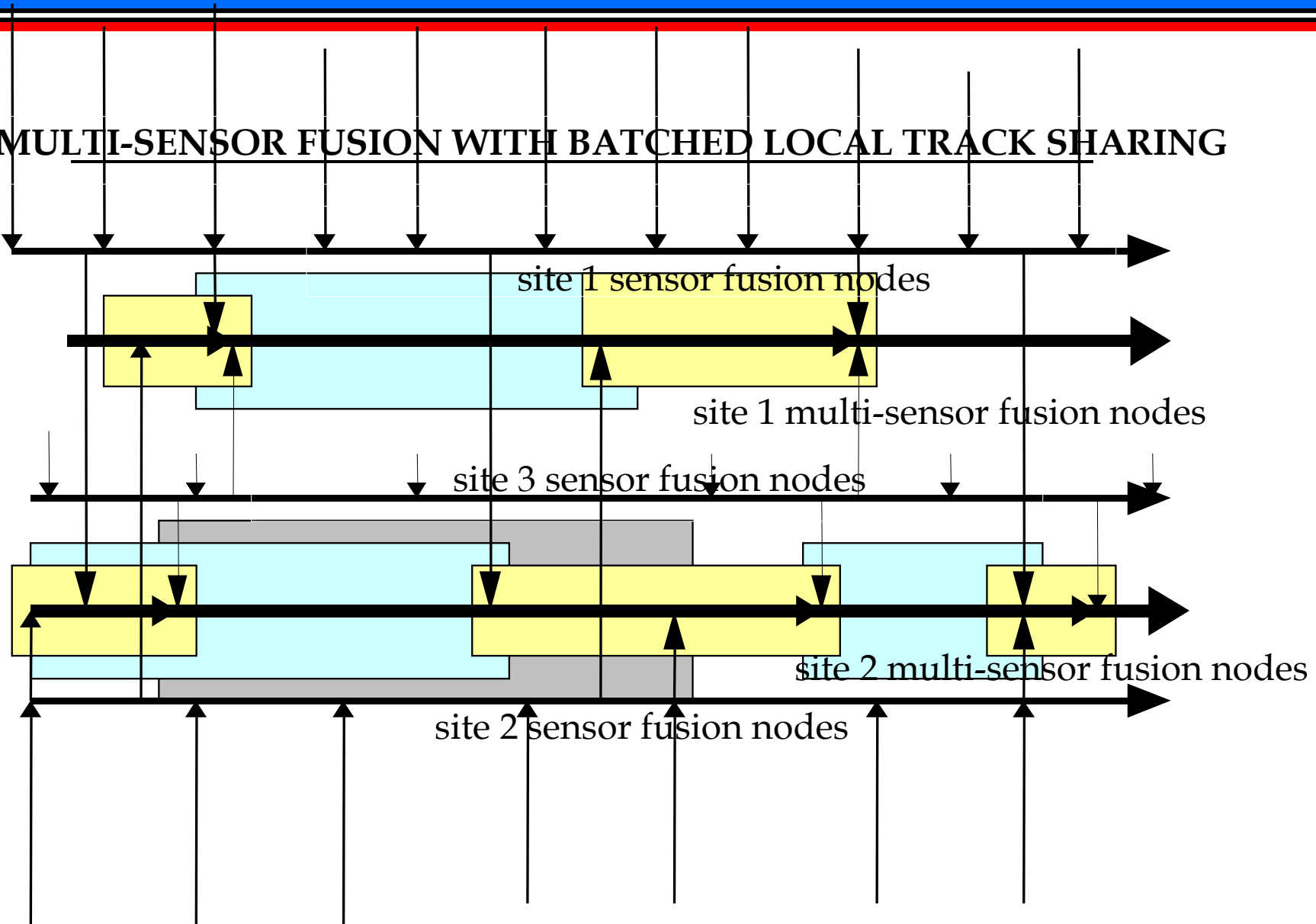
Hybrid Tree

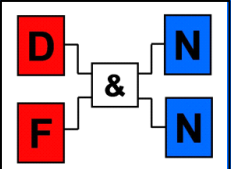




Global Track Reinitialization with Local Track Sharing

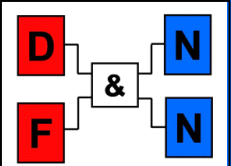
MULTI-SENSOR FUSION WITH BATCHED LOCAL TRACK SHARING



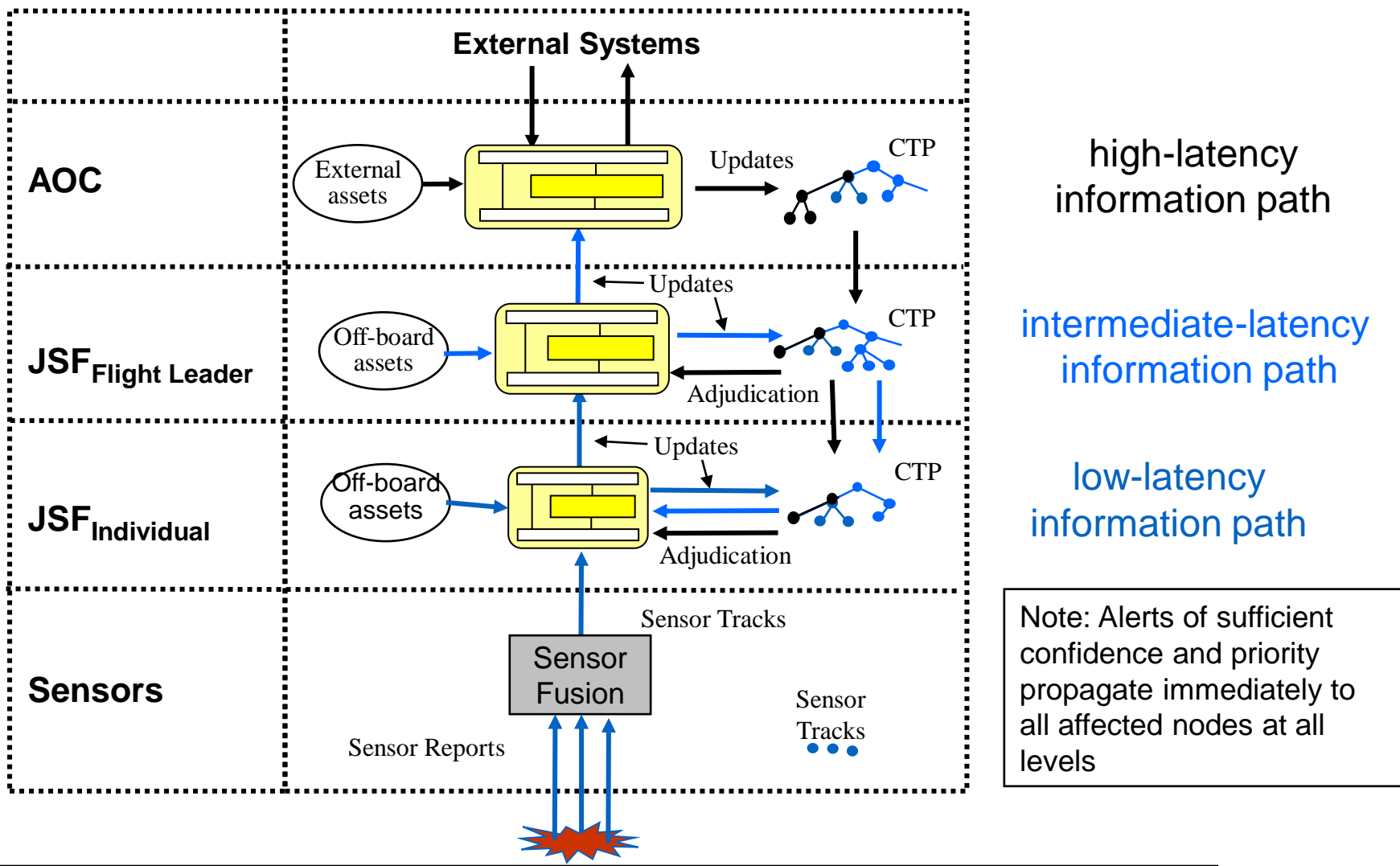


Complementarity of Five Distributed Tracking Fusion Networks

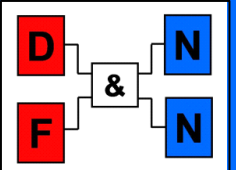
FUSION TREES		PERFORMANCE	DESCRIPTORS		
Multi-Sensor Fusion with	Data Communicated	Track Reinitialization	Sensor Tracker Impacts	Track Error Correlations	Flexibility Issues
Measurement Sharing	sensor measurements	no reinitialization	sensor track tailoring at global sites	none	highest bandwidth comm
Sensor Node Track Reinitialization	local track state	sensor filter reinitialization after send	sensor filter modifications needed	sensor filter process noise correlations	simultaneous comm output
Tracklets From Tracks	local track state	no reinitialization	only standard KF updates	inverse KF to remove correlations	For non-maneuvering entities
Local Track Sharing	local track state (plus reports)	global track reinitialization	use tailored sensor trackers as is	process noise & misalignments correlate	Sending reports Increases BW
Global Track Sharing	global track state	no global filter	use tailored sensor trackers as is	correlations reduce accuracy	ID with pedigree fused



Fusion Updates CTP with New Data; Adjudication Maintains Consistency

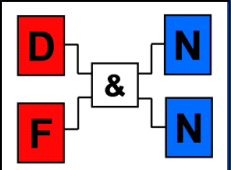


Advisements Sent up and **Directives** Sent Down Echelons Insure Consistency of the Operational Picture.

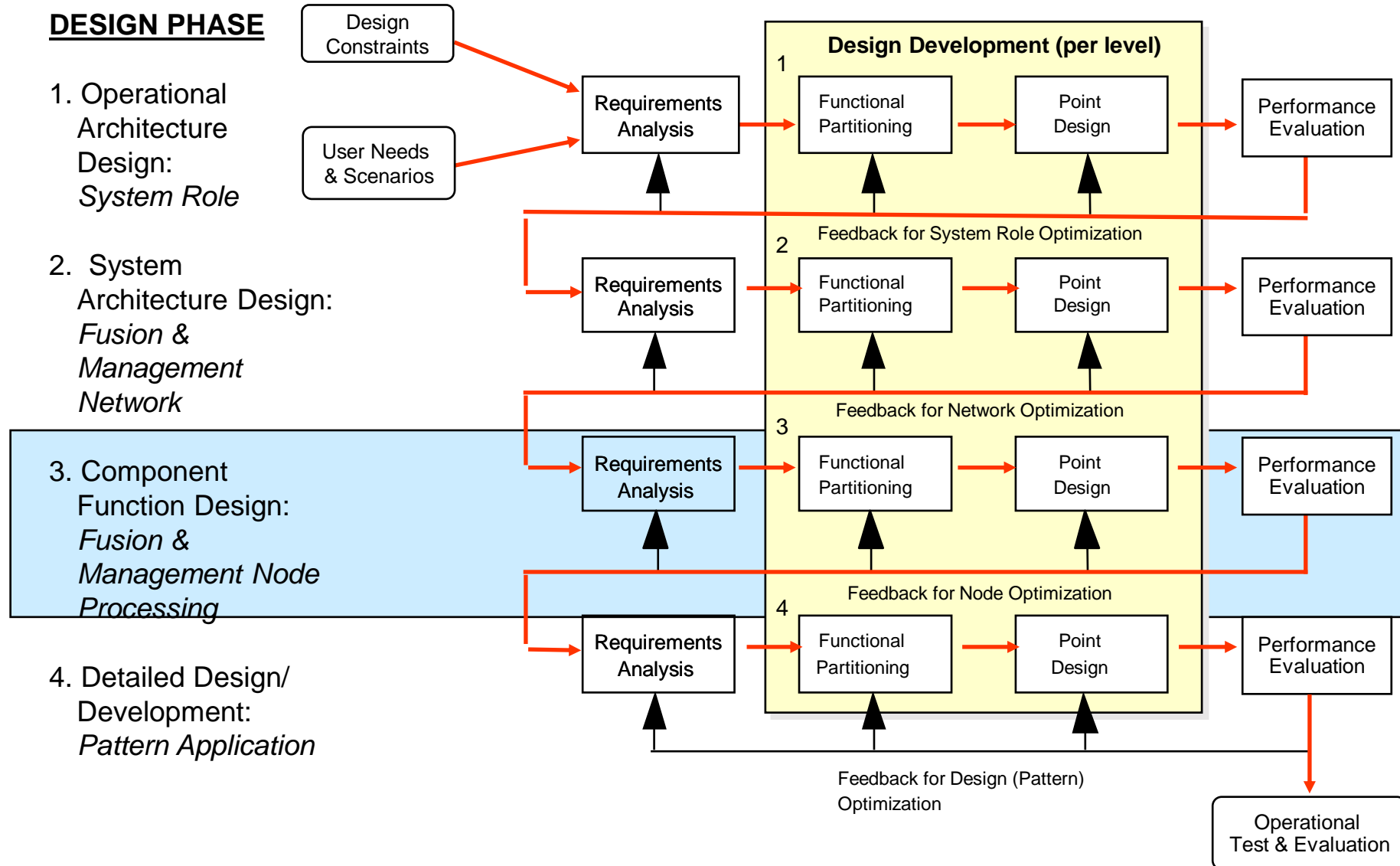


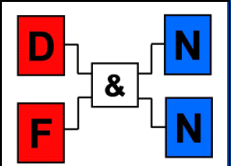
AGENDA

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- Distributed Data Fusion Node Networks
- ❖ Data Association Hypothesis Evaluation Alternatives

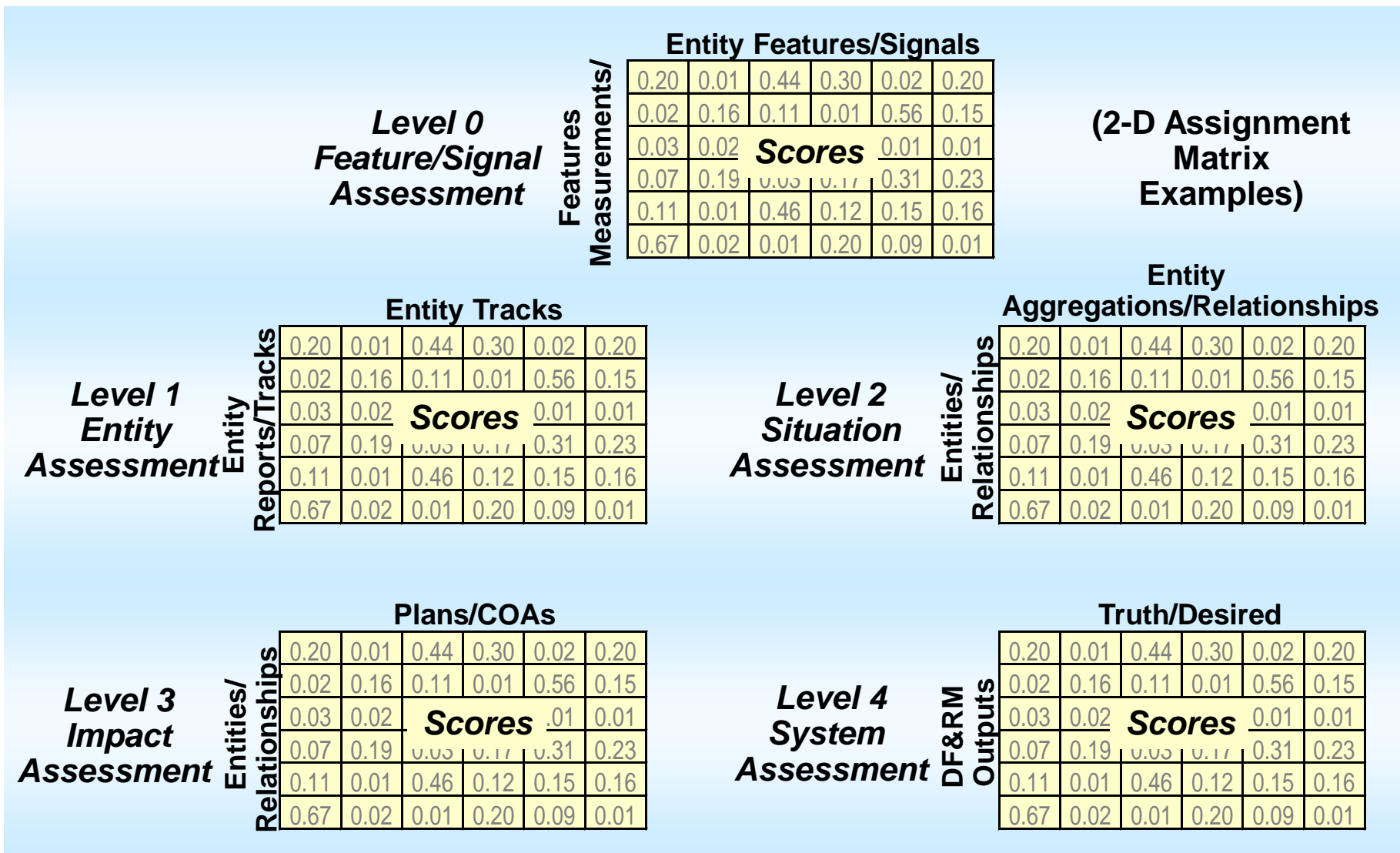


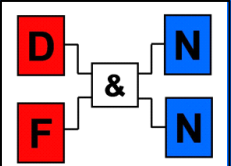
The DNN Architecture DF&RM System Engineering Process





Data Association Problems Occur at All Fusion Levels





Resource Management Has Dual Response Planning Problems at All Levels

Resource Signals

**Level 0
Resource
Signal
Management**

Tasks/Signals

0.20	0.01	0.44	0.30	0.02	0.20
0.02	0.16	0.11	0.01	0.56	0.15
0.03	0.02	Scores		0.01	0.01
0.07	0.19	0.03	0.11	0.31	0.23
0.11	0.01	0.46	0.12	0.15	0.16
0.67	0.02	0.01	0.20	0.09	0.01

**(2-D Assignment
Matrix
Examples)**

**Level 1
Resource
Response
Management**

Tasks

0.20	0.01	0.44	0.30	0.02	0.20
0.02	0.16	0.11	0.01	0.56	0.15
0.03	0.02	Scores		0.01	0.01
0.07	0.19	0.03	0.11	0.31	0.23
0.11	0.01	0.46	0.12	0.15	0.16
0.67	0.02	0.01	0.20	0.09	0.01

**Level 2
Resource
Relationship
Management**

**Resources/
Relationships**

0.20	0.01	0.44	0.30	0.02	0.20
0.02	0.16	0.11	0.01	0.56	0.15
0.03	0.02	Scores		0.01	0.01
0.07	0.19	0.03	0.11	0.31	0.23
0.11	0.01	0.46	0.12	0.15	0.16
0.67	0.02	0.01	0.20	0.09	0.01

Resource Responses/Modes

**Resource Aggregations/
Relationships**

**Level 3
Mission
Objective
Management**

**Resources/
Relationships**

0.20	0.01	0.44	0.30	0.02	0.20
0.02	0.16	0.11	0.01	0.56	0.15
0.03	0.02	Scores		0.01	0.01
0.07	0.19	0.03	0.11	0.31	0.23
0.11	0.01	0.46	0.12	0.15	0.16
0.67	0.02	0.01	0.20	0.09	0.01

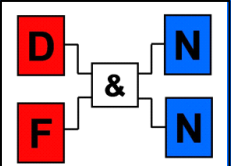
**Level 4
System
Management**

**DF&R
Functions**

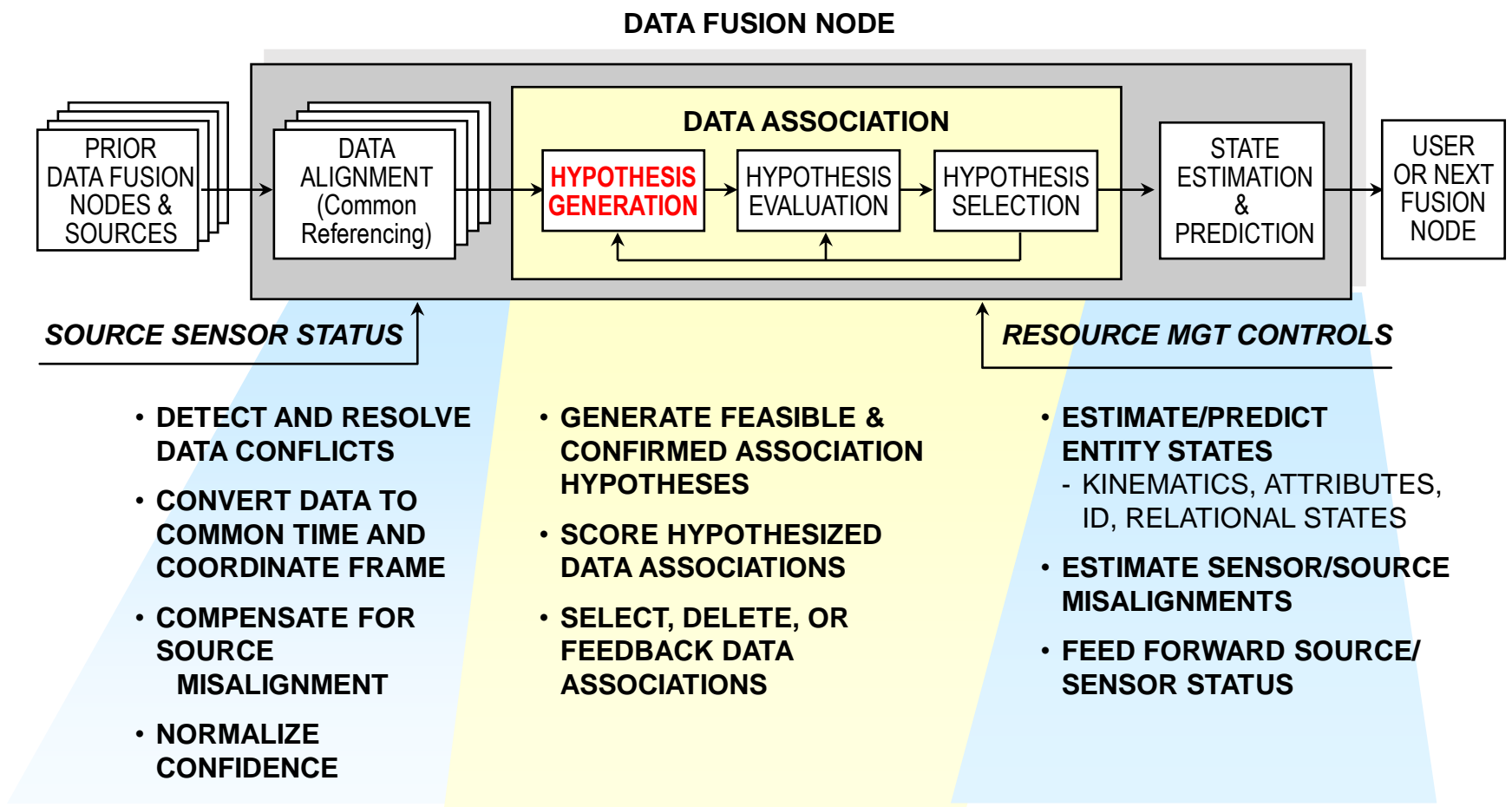
0.20	0.01	0.44	0.30	0.02	0.20
0.02	0.16	0.11	0.01	0.56	0.15
0.03	0.02	Scores		0.01	0.01
0.07	0.19	0.03	0.11	0.31	0.23
0.11	0.01	0.46	0.12	0.15	0.16
0.67	0.02	0.01	0.20	0.09	0.01

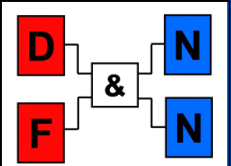
Objectives

DF&RM Designs



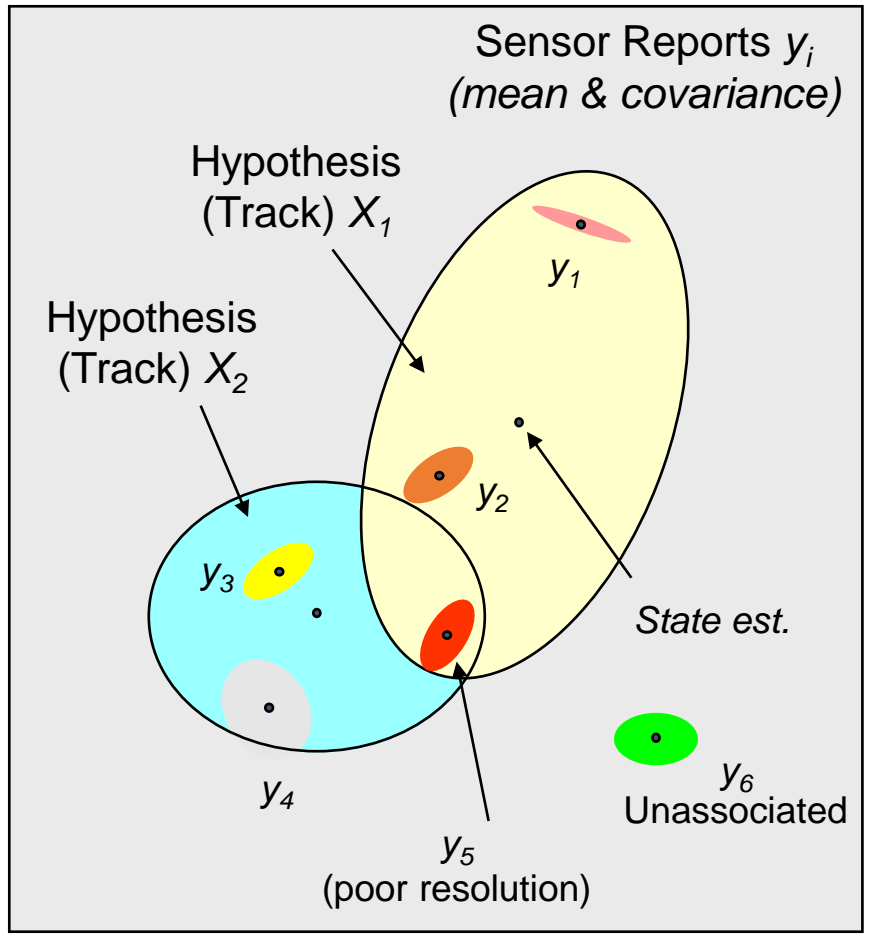
Data Association Is the Core of Data Fusion



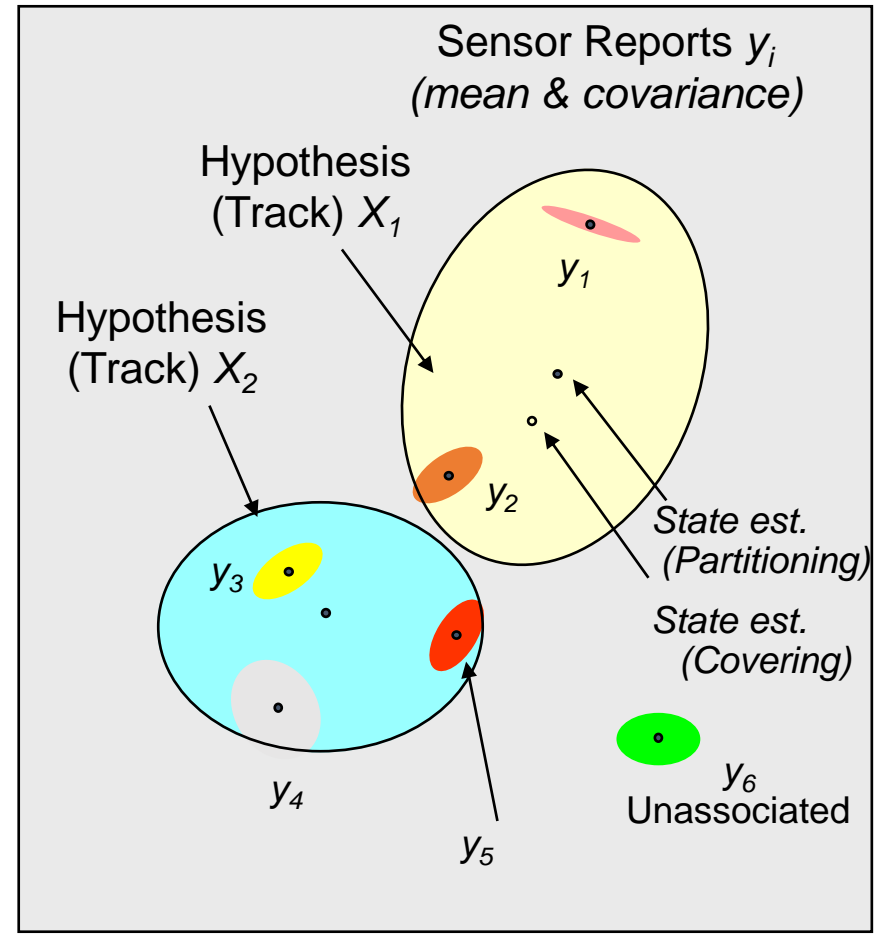


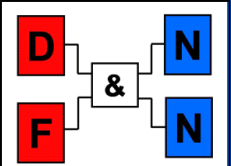
Level 1 Entity Data Association Is a Labeled Set Covering Problem

Set Covering

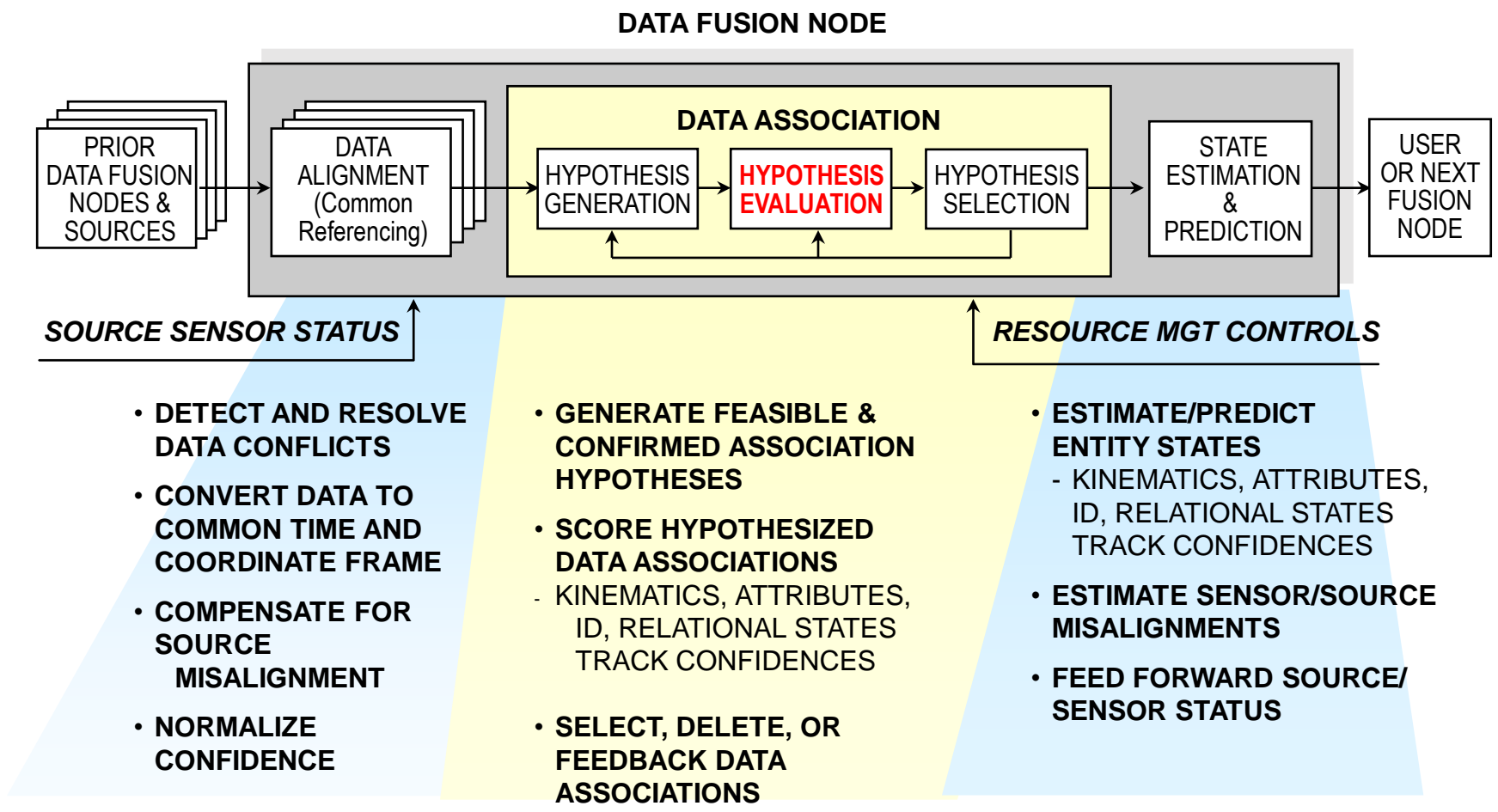


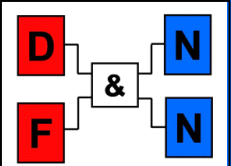
Set Partitioning



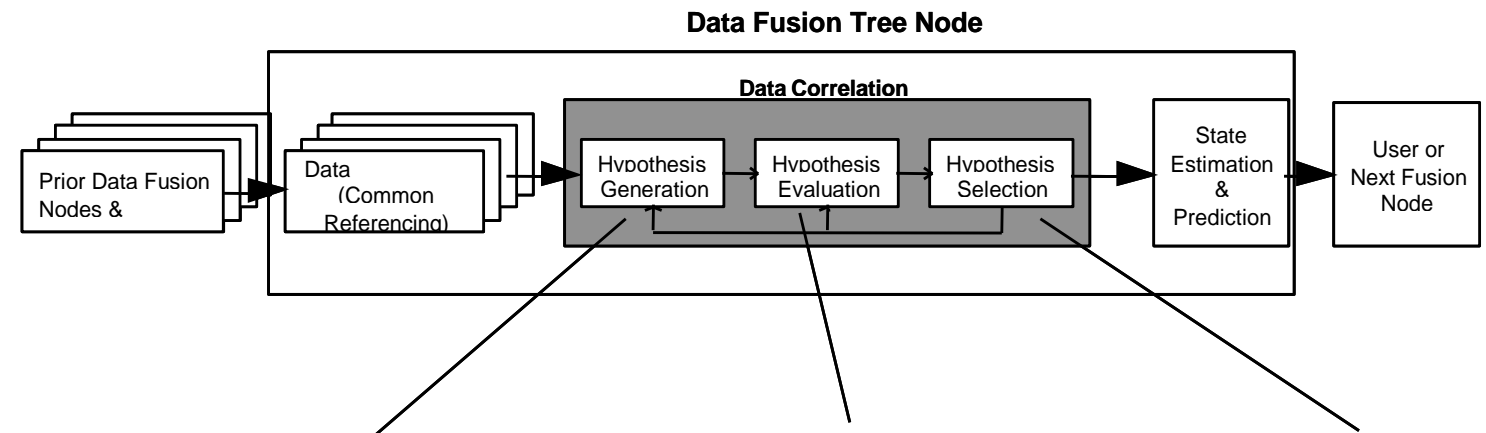


Hypothesis Evaluation Is the Core of Data Association

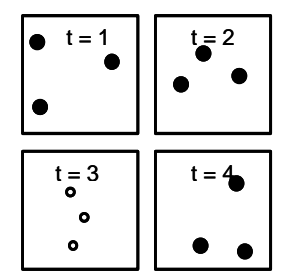




Processing Load Is Balanced Within Each Fusion Node Component

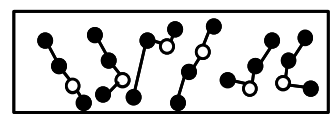


RAW SENSOR DATA

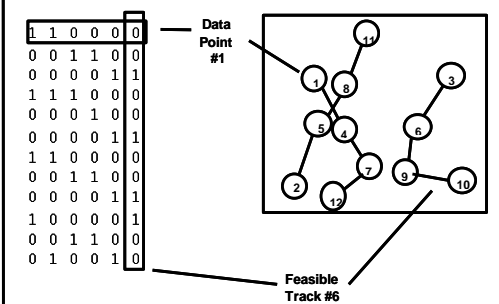


12 Sensor

FEASIBLE HYPOTHESIS



REPORT ASSOCIATION MATRIX



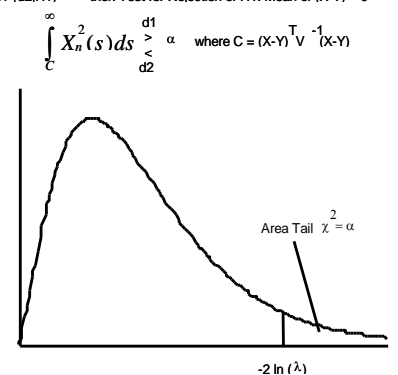
ASSOCIATION SCORING

DETERMINISTIC DATA ASSOCIATION THEN TARGET STATE ESTIMATION
 $\text{MAX}_H P(H|\text{REPORTS}) = \text{MAX}_H [P(\text{REPORTS}|H)P(H)]$ THEN $\text{MAX}_\theta P(\theta|H)$

TARGET STATE ESTIMATION WITH PROBABILISTIC DATA ASSOCIATION
 $\text{MAX}_\theta P(\theta|\text{REPORTS}) = \text{MAX}_\theta [\sum_H P(\text{REPORTS}|H)P(H, \theta)P(\theta|H)P(\theta)]$

JOINT ASSOCIATION DECISION AND TARGET STATE ESTIMATION
 $\text{MAX}_{H, \theta} P(H, \theta|\text{REPORTS}) = \text{MAX}_{H, \theta} [\text{MAX}_H P(\theta|\text{REPORTS}, H)P(H)P(H|\text{REPORTS})]$

Chi-Square Tail Test:
 Fix $P(d|H1) = \alpha$ then Test for Rejection of $H1$: Mean of $(X-Y) = 0$



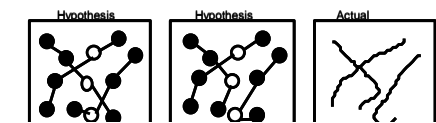
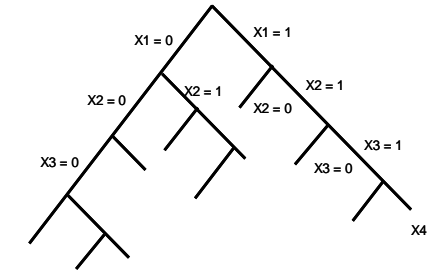
SEARCH ALGORITHMS

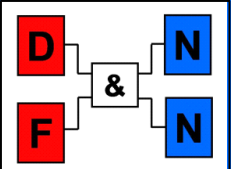
MINIMIZE $\sum_{i \in I} P_i X_i$

WHERE $\sum_{i \in I} A_{ij} X_i \geq 1$

$P_i = -\text{LOG} P(\lambda_i | \text{REPORTS}) \geq 0$

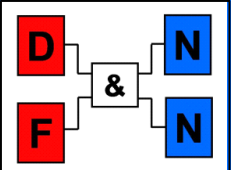
Pierce Column - Search (Binary)





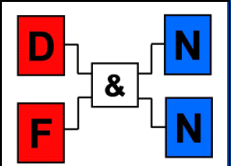
Applicability of Alternative Scoring Schemes (1 of 2)

- Probabilistic: Preferred if statistics known
 - > Chi-Square Distance
 - Doesn't require prior densities
 - Useful for comparing multi-dimensional Gaussian data
 - However, no natural way to incorporate attribute and *a priori* data
 - > Max Likelihood
 - Doesn't require unconditional prior densities, $p(x)$
 - Does require conditional priors, $p(Z|x)$
 - > Bayesian Maximum a Posteriori (MAP)
 - Naturally combines kinematics, attribute, and a priori data
 - Provides natural track association confidence measure
 - However, requires prior probability (e.g. kinematics and class) densities; difficult to specify



Applicability of Alternative Scoring Schemes (2 of 2)

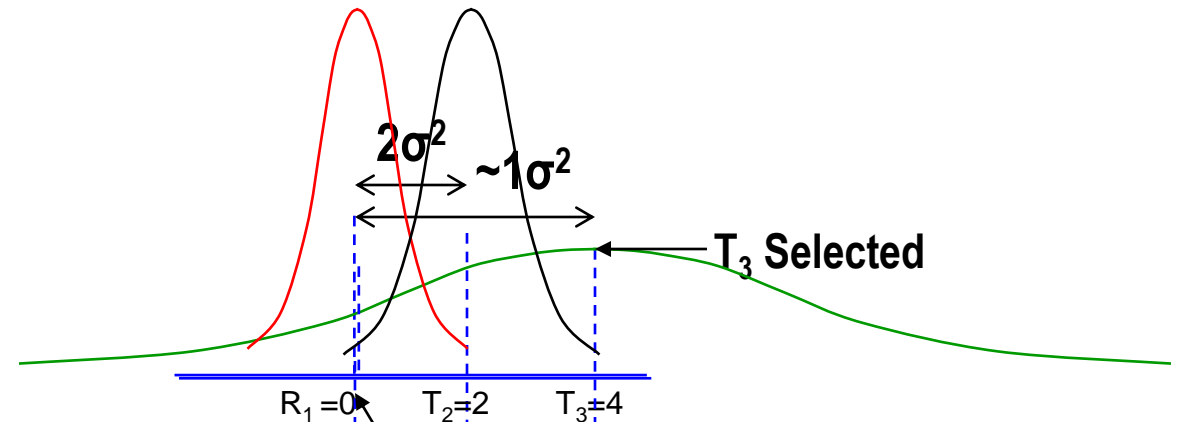
- Non-Probabilistic: Useful if high uncertainty in the uncertainty
 - > Evidential (Dempster-Shafer)
 - Non-statistical: User specifies evidence “mass” values (support and plausibility numbers)
 - Essentially 2-point calculus (uniform uncertainty-in-the-uncertainty with simple knowledge combination rules)
 - > Fuzzy Sets
 - User specifies membership functions to represent the uncertainty-in-the-uncertainty
 - User specifies fuzzy knowledge combination rules (e.g., sum, prod, max/min) which are much easier compute than second-order Bayesian
 - More complex to develop, maintain, and extend
 - > Confidence Factors and Other *ad hoc* Methods
 - Explicit derivation of logical relationships
 - Generally *ad hoc* weightings to relate significance of factors
 - Can include information theoretic and utility weightings



MAP Scoring Correctly Balances Less Accurate Further Away Tracks

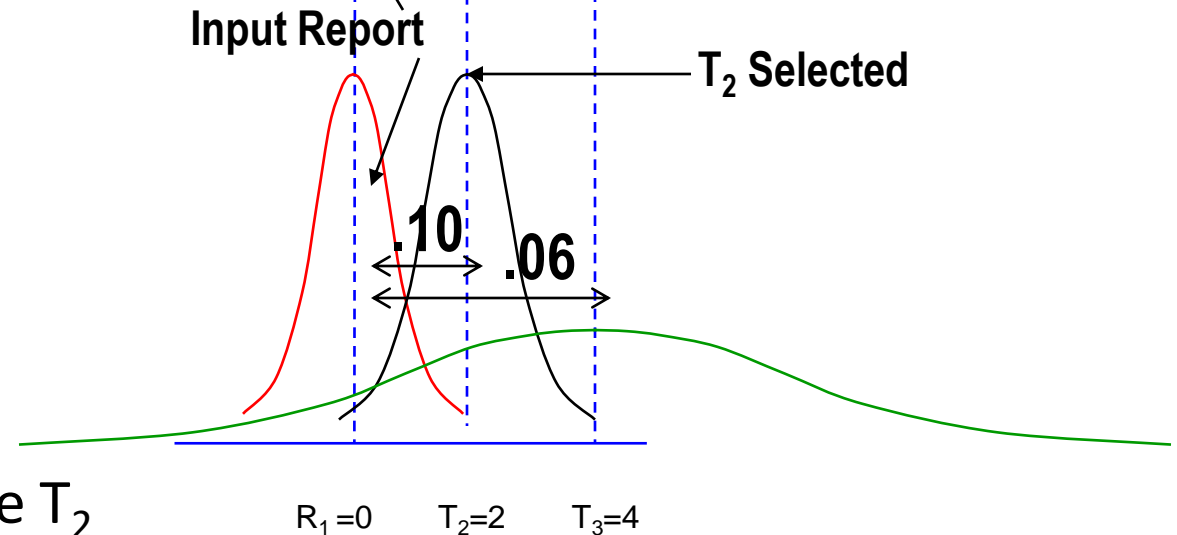
- Chi-square (Mahalanobis) Scoring:

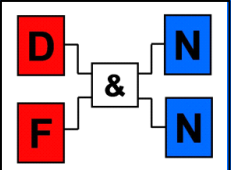
- $|tV^{-1}| = [R_1 - T_2]^2 / [\sigma_R^2 + \sigma_{T_2}^2] = 2^2 / [1 + 1] = 2$
- $|tV^{-1}| = [R_1 - T_3]^2 / [\sigma_R^2 + \sigma_{T_3}^2] = 4^2 / [1 + 16] = 16/17$
- R associated to 1 sigma away but further distance away less accurate T_3



- Max. a Posteriori (Bayesian):

- $[2\pi V]^{-.5} e(-.5|tV^{-1}|) = [6.28 * 2]^{-.5}$
 $e(-.5[R_1 - T_2]^2 / [\sigma_R^2 + \sigma_{T_2}^2]) \sim .28 e^{-1} \sim .10$
- $[2\pi V]^{-.5} e(-.5|tV^{-1}|) = [6.28 * 17]^{-.5} e(-.5[R_1 - T_3]^2 / [\sigma_R^2 + \sigma_{T_3}^2]) \sim .097 e^{-.47} \sim .060$
- R is associated to the closer more accurate T_2





Alternative MAP Association Scoring

- **Deterministic Data Association then target estimation**

$$\underset{H}{\text{MAX}} P(H | \text{REPORTS}) = \underset{H}{\text{MAX}} [P(\text{REPORTS} | H) P(H)] \text{ THEN } \underset{\theta}{\text{MAX}} P(\theta | \hat{H})$$

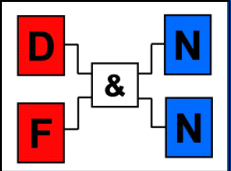
- **Target state estimation with probabilistic data association**

$$\underset{\theta}{\text{MAX}} P(\theta | \text{REPORTS}) = \underset{\theta}{\text{MAX}} [\sum_H P(\text{REPORTS} | H, \theta) P(H | \theta)] P(\theta)$$

- **Joint association decision and target state estimation**

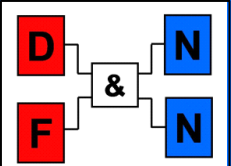
$$\underset{H, \theta}{\text{MAX}} P(H, \theta | \text{REPORTS}) = \underset{H}{\text{MAX}} [\underset{\theta}{\text{MAX}} P(\theta | \text{REPORTS}, H)] P(H | \text{REPORTS})$$

H is the association hypothesis and Theta is the track state.



Max A Posteriori (MAP) Hypothesis Scoring

- The total scene hypothesis score is the product of the individual hypothesis scores for the 5 possible hypothesis types:
 - association hypotheses
 - pop-up (i.e., track initiation) hypotheses
 - input false alarm (FA) hypotheses
 - track propagation (missed coverage) hypotheses
 - drop track (false track) hypotheses
- P_d and P_{fa} use track association confidences and incorporate the entity birth and death statistics
- Track confidence estimates are needed to differentiate the 5 hypotheses types
- When the class tree uncertainty-in-the-uncertainty is high it is not used in scoring



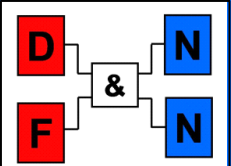
Source Noncommensurate Attributes Scored Using Entity Class Tree

- Sources 1 & 2 have **noncommensurate** attributes if for an exhaustive set of disjoint of entity classes, K,

$$P(Z(S_1) \mid Z(S_2), \text{Class } K, Y(S_i), H) = P(Z(S_1) \mid \text{Class } K, Y(S_1), H)$$

where,

- $Z(S_i)$ is the set of measured attributes (i.e., all non kinematics measurements) from each source i ,
- H is the association hypothesis between sources S_1 & S_2 ,
- $Y(S_i)$ are the measured kinematics from the two sources
- All source attributes not conditionally independent are treated as separately commensurate parameters
- For commensurate sources, feature differences are scored



Sample Hierarchical Disjoint Entity Class Taxonomy

Entity Type Declarations (Statistics per Truth Type)

Helicopter (M)

- Manually classified: 1.0

Tracked Vehicle (A)

Unknown (A,M)

- includes personnel
- includes helicopters if automatically detected

Unclassified (A)

-No ATR

Wheeled Vehicle (A)

T72
(A,M)

M60
(A,M)

MI
(A,M)

Challenger
(M)

Warrior
(M)

BMP
(A,M)

FV432
(A,M)

Spartan
(A,M)

HMMWV
(A,M)

Range Rover
(M)

T72: 36
M60: 1.6
MI: 1.6
BMP: 20
FV432: 10.4
Spartan: 10.4
HMMWV: 0
Unknown: 20

MI: 53.6
T72: 1.6
M60: 2.4
BMP: 0
FV432: 11.2
Spartan: 11.2
HMMWV: 0
Unknown: 20

FV432: 41.6
T72: 6.4
M60: 6.4
MI: 6.4
BMP: 6.4
Spartan: 6.4
HMMWV: 6.4
Unknown: 20

HMMWV: 40
T72: 1.6
M60: 4.8
MI: 0
BMP: 16
FV432: 8.8
Spartan: 8.8
Unknown: 20

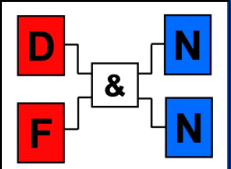
M60: 53.6
T72: 0
MI: 5.6
BMP: 0
FV432: 10.4
Spartan: 10.4
HMMWV: 0
Unknown: 20

Note: Values based on simulation test results except for FV432, Spartan, and Unknown which were added in based on engineering judgment.

BMP: 50.4
T72: 5.6
M60: 1.6
MI: 0
FV432: 10.4
Spartan: 10.4
HMMWV: 1.6
Unknown: 20

Spartan: 41.6
T72: 6.4
M60: 6.4
MI: 6.4
BMP: 6.4
FV432: 6.4
HMMWV: 6.4
Unknown: 20

A: automated
M: manual



Max a Posteriori Association Hypothesis Scoring

The total scene hypothesis score is the product of scores for 5 types of S to T association hypotheses of kinematics, Y, attributes, Z, and entity class confidences, K:

1. Association Hypotheses

$$P(Y(S) | Y(T), H) P(Z(S), Z(T) | Y(S), Y(T), H) P(H) = \{ |V|^{-1/2} \} \exp[-1/2\{I^T V^{-1} I\}] \cdot \{ \Sigma_K [P(K | Z(T), Y(T), H) P(K | Z(S), Y(S), H) / P(K | Y(T), Y(S), H)] \} \cdot [1 - P_{FA}(S)] [1 - P_{FA}(T)] P_D(S) P_D(T)$$

2. Pop-up (i.e., Track Initiation) Hypotheses

$$P(Y(S) | Y(T), H) P(Z(S), Z(T) | Y(S), Y(T), H) P(H) = \{ E(|V|^{-1/2}) \} \exp[-1/2\{\mu\}] \cdot [1 - P_{FA}(S)] [1 - P_D(T)] P_D(S)$$

3. False Alarm (FA) Hypotheses

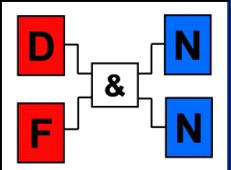
$$P(Y(S) | Y(T), H) P(Z(S), Z(T) | Y(S), Y(T), H) P(H) = \{ E(|V|^{-1/2}) \} \exp[-1/2\{\mu\}] \cdot P_{FA}(S) P_D(S)$$

4. Propagation Hypotheses

$$P(Y(S) | Y(T), H) P(Z(S), Z(T) | Y(S), Y(T), H) P(H) = [1 - P_{FA}(T)] [1 - P_D(S)] P_D(T)$$

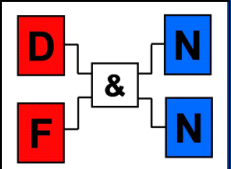
5. Track Drop Hypotheses

$$P(Y(S) | Y(T), H) P(Z(S), Z(T) | Y(S), Y(T), H) P(H) = P_{FA}(T) P_D(T)$$



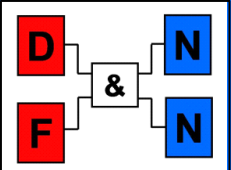
Scoring Nomenclature

- $Y(S)$ are the sensor report Gaussian kinematics with covariance R
- $Y(T)$ are the track Gaussian kinematics with covariance P_k^+ ,
- H is one of 5 association hypothesis types, E is expectation fcn
- $|V|$ is determinant of innovations covariance, $V = H [P_k^+] H^T + R$,
- μ is the mean of the chi-square statistic (i.e., $\{I^T V^{-1} I\}$)
- I is the innovations vector, $I = Y(S) - H Y(T)$,
- $P(K)$ are the confidences of the disjoint entity class tree,
- $Z(T)$ [$Z(S)$] are the parameters/attributes from the track [report],
- $P_D(S)$ [$P_D(T)$] is the sensor [track file] probability of detection
- $P_{FA}(S)$ [$P_{FA}(T)$] is the sensor [track file] probability of false alarm,



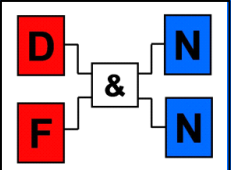
Approximate Class Confidence Generation from Declarations

- $P(K|D) = P(D|K) P(K) / \sum_T (P(\text{Truth } T) P(D | \text{Truth } T))$ where
- $P(K|D)$ is the probability of the entity being of class K given the specified sensor declaration D that is computed for all the possible disjoint classes. These terms are inserted for the n $P(K|Z(S), Y(S), H)$ sensor report disjoint classification type confidences.
- $P(K)$ is the a priori probability of the entity being of class K
- $P(D|K)$ is the probability that the declaration D is made given the entity is of class K from the declaration confusion matrix
- $P(D | \text{Truth } T)$ is the probability of the specified declaration D given the entity is of truth type T from the declaration confusion matrix where T varies over the possible scenario truths
- $P(\text{Truth } T)$ is the a priori probability of the truth in the scenario being of type T where T varies over the possible scenario truths



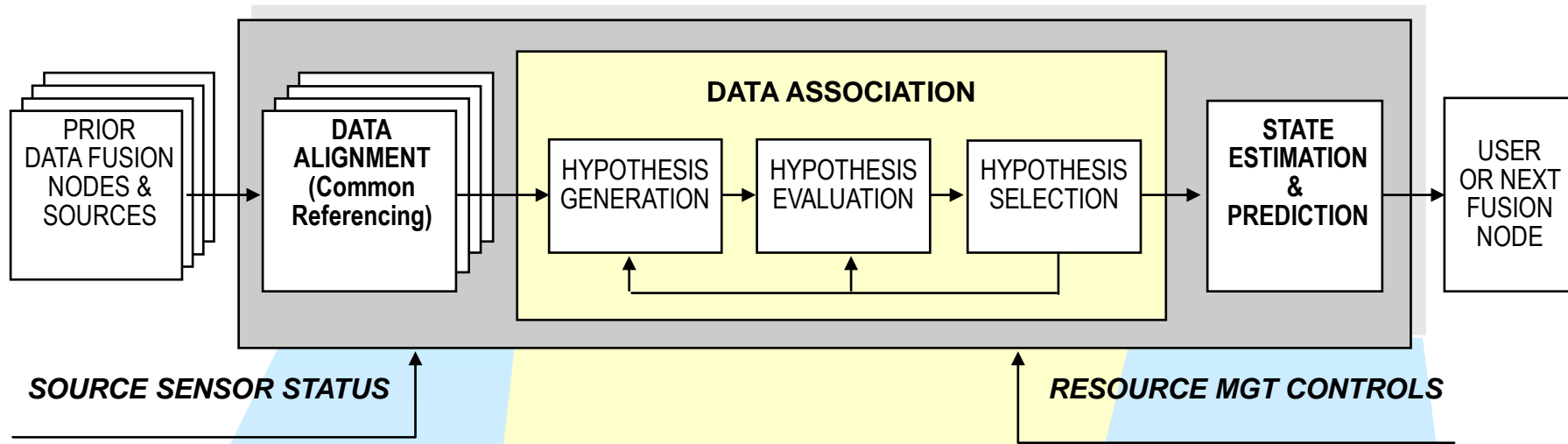
MAP Scoring Uses Kinematics, ID, Track Confidence & Pedigree Information

- Uses the separation point on the PDF as the kinematics score, so high uncertainty tracks do not overly attract reports as w/chi-square scoring
- Bayesian scoring and update of the classification uncertainties with **pedigree** of noncommensurates used for class error correlation compensation or separate noncommensurate class vectors
- **Track confidence estimation** provides rigorous basis for the scoring of the four non-association hypotheses
- **Misalignment** bias states & uncertainties added for scoring and to remove relative misalignments



Track Confidence Is Updated Using Source Parameters & Association Results

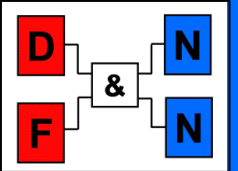
DATA FUSION NODE



- DETECT AND RESOLVE DATA CONFLICTS
- CONVERT TRACK CONFIDENCE & DATA TO COMMON TIME AND COORDINATE FRAME
- COMPENSATE FOR SOURCE MISALIGNMENT

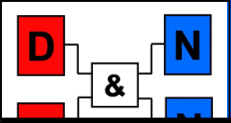
- GENERATE FEASIBLE & CONFIRMED ASSOCIATION HYPOTHESES
- SCORE HYPOTHESIZED DATA ASSOCIATIONS USING TRACK CONFIDENCE
- SELECT, DELETE, OR FEEDBACK DATA ASSOCIATIONS

- ESTIMATE/PREDICT ENTITY STATES
- KINEMATICS, ATTRIBUTES, ID, RELATIONAL STATES
- ESTIMATE SENSOR/SOURCE MISALIGNMENTS
- ESTIMATE TRACK CONFIDENCES
- FEED FORWARD SOURCE/SENSOR STATUS



Track Confidences Needed for MAP: Bayesian Equations for COP Track Confidence Have Been Derived

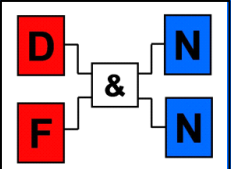
- Propagation of Probability for Entity Track in Consistent Operational Picture (COP) & False Track
- Track Confidence Contribution to Association Hypothesis Scoring
- Update of Probability of Entity Track in COP and False Track Confidences With Track Propagations and Pop Ups
- Update of COP Probability of False Track for Associated Tracks, Propagated Tracks, & Pop Ups



Hyp Eval Problem to Solution Space Mapping

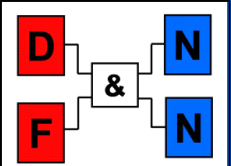
SOLUTION SPACE		Probabilistic						Possibi-istic		Logic/Symbolic				Neural			Unified
PROBLEM SPACE	AdH	Lkl	Bay	NP	Chi	CEA	Inf	DS	Fuz	S/F	SD	ES	C-B	US	FF	Rec	RS
INPUT DATA																	
• Identity/attributes		Y	Y		N												Y
• Kinematics		Y	Y		Y												Y
• Parameter attributes			Y	Y	Y												Y
• A priori sensor data		N	Y		N												Y
• Linguistic data	Y					Y		Y	Y		Y						Y
• Spatio-temporal										Y							Y
• High uncertainty								Y	Y								Y
• Unknown structure														Y	Y	Y	
• Non-parametric data	Y			Y			Y		Y								
• Partial data											Y						
• Differing dimensions					Y												
• Differing conditionals						Y											
• Error PDF known		N	Y	Y	N		N	N	N	N	N	N	N	N	N	N	N
SCORE OUTPUT																	
• Yes/no, pass-through	Y																
• Discrete score bins	Y									Y	Y	Y	Y	Y	Y	Y	
• Numerical scores		Y	Y	Y	Y	Y	Y										Y
• Multi scores per								Y									Y
• Confidence function									Y								Y
PERFORM MEAS																	
• Low cost/complexity	Y	Y	Y	Y	Y	N	N	N	N	N	N	N	Y	Y	Y	Y	N
• Compute efficiency										N		N	Y	Y	Y	Y	
• Score accuracy	N	Y	Y	N	Y	Y		Y	Y	N	N	N	N	N	N	N	Y
• User adaptability										Y		Y	Y	Y	Y	Y	
• Training set required													N	N	Y	Y	
• Self-coded/trained		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	
• Robustness to error													Y	Y	Y	Y	
• Result explanation	N									Y	Y	Y	Y	Y	Y	Y	
• High processing Avail	N		N	N		y	Y		N	Y		Y	Y	Y	Y	Y	

- KEY**
- AdH Ad Hoc
 - Lkl Likelihood
 - Bay Bayesian
 - NP Non-parametric
 - Chi Chi-Squared
 - CEA Conditioned Event Algebra
 - Inf Information Theoretic
 - DS Dempster-Shafer
 - Fuz Fuzzy Logic
 - S/F Scripts/ Frames
 - SD Semantic Distance
 - ES Expert Systems
 - C-B Case-Based Reasoning
 - US Unsupervised Learning
 - FF Feed-Forward
 - Rec Recurrent Supervised Learning
 - RS Random Set



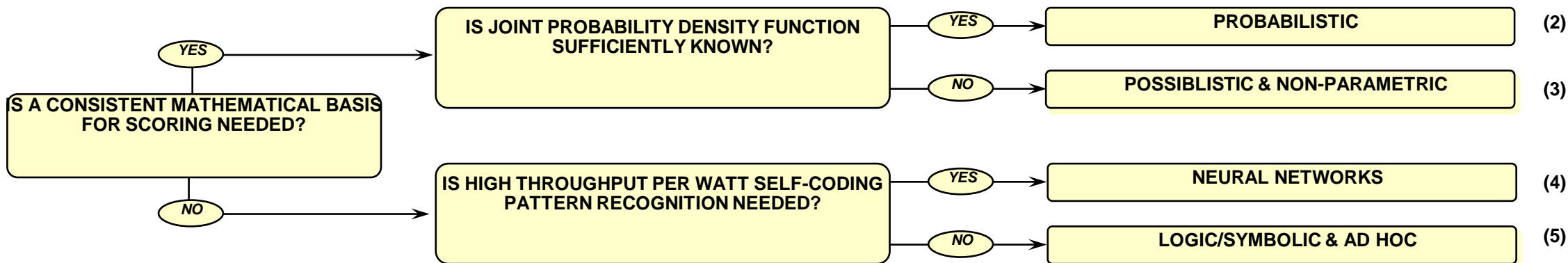
Alternative DF&RM Techniques Are Synergistic

Methods	Approach	Event Representation	Problem Domain	Solution Development	Costs/Risks	Performance	Verification	Speed
Ad Hoc	analyst driven	table look-up	predefined fixed features	rule-of-thumb	simple not upgradable	approximate; brittle	all cases tested	fast table look-up
Probabilistic	algorithm driven	pointwise probability	rigorously defined features	analyst solves rigorously	upgradable SW	precise; extendable	alternative path tests	via path parallelization
Possibilistic	algorithm driven	uncertainty-in-the-uncertainty	feature uncertainties known	analyst solves approximation	upgradable; more complex	Broader app's; extendable	alternative path tests	via path parallelization
Logic/Symbolic	rule driven	setwise degree of membership	expert described features	expert defines rules	rule compatibility/ scalability	gets close; user adaptable	rules explanation	via rule parallelization
Neural Networks	self-organized	firing level patterns	unknown feature relationships	data driven; user objectives	training breadth; HW scalability	approximate; non-linear interpolation	numerous training cases	massively parallel chips
Unified	algorithm & rule driven	normalized representation	combination s of the above	analyst solves hybrid	most complex	most breadth	alternative path tests	via approximation

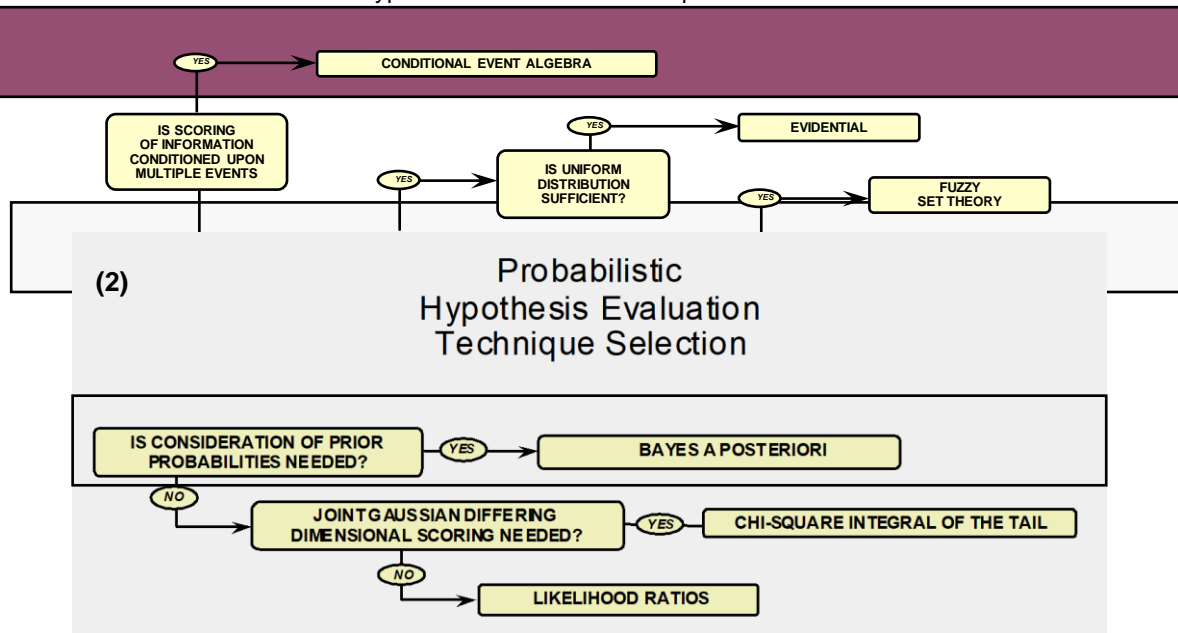


Decision Flow for Technique Selection

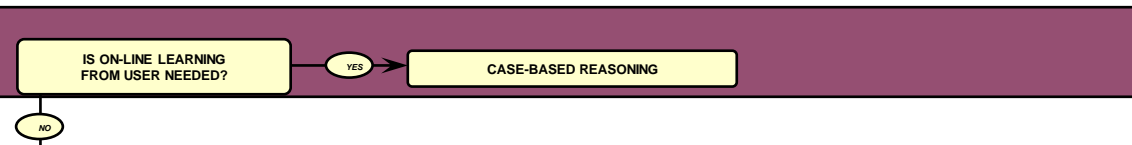
(Hypothesis Evaluation Example)



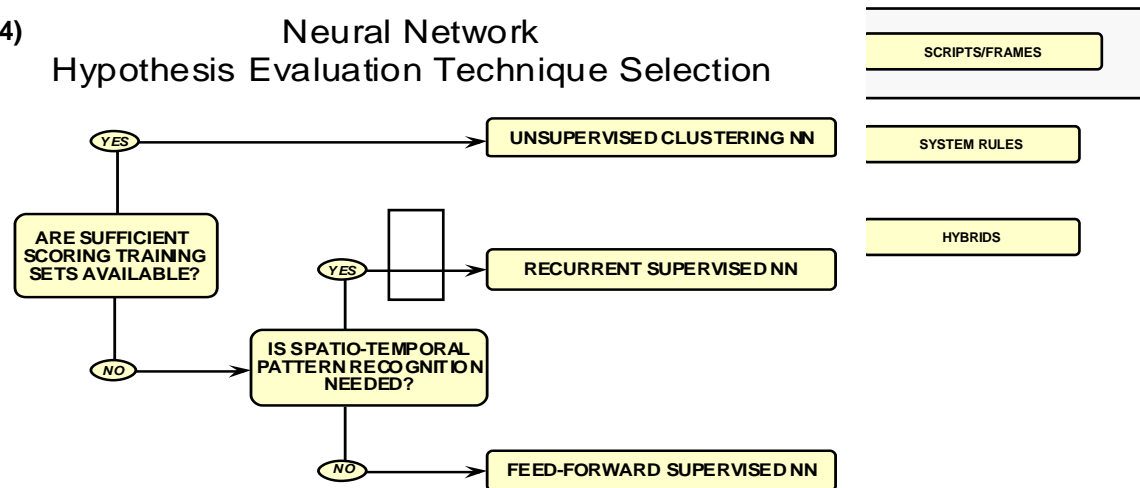
(3) Possibilistic, Non-Parametric and other Rigorous Hypothesis Evaluation Technique Selection

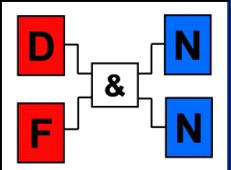


(5) Logical, Symbolic and *ad hoc* Hypothesis Evaluation Technique Selection

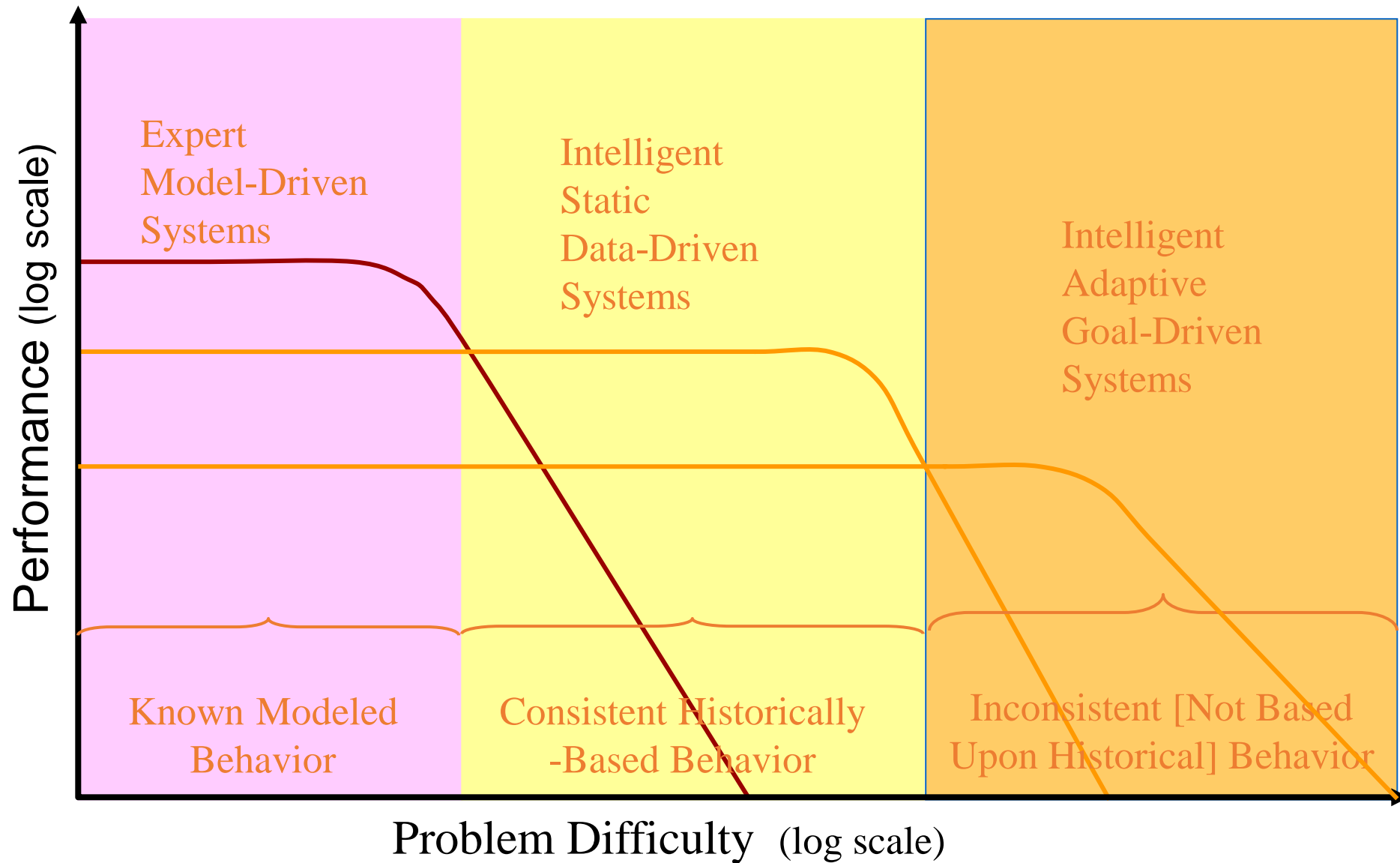


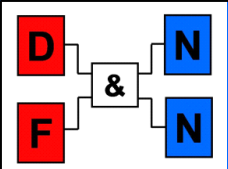
(4) Neural Network Hypothesis Evaluation Technique Selection





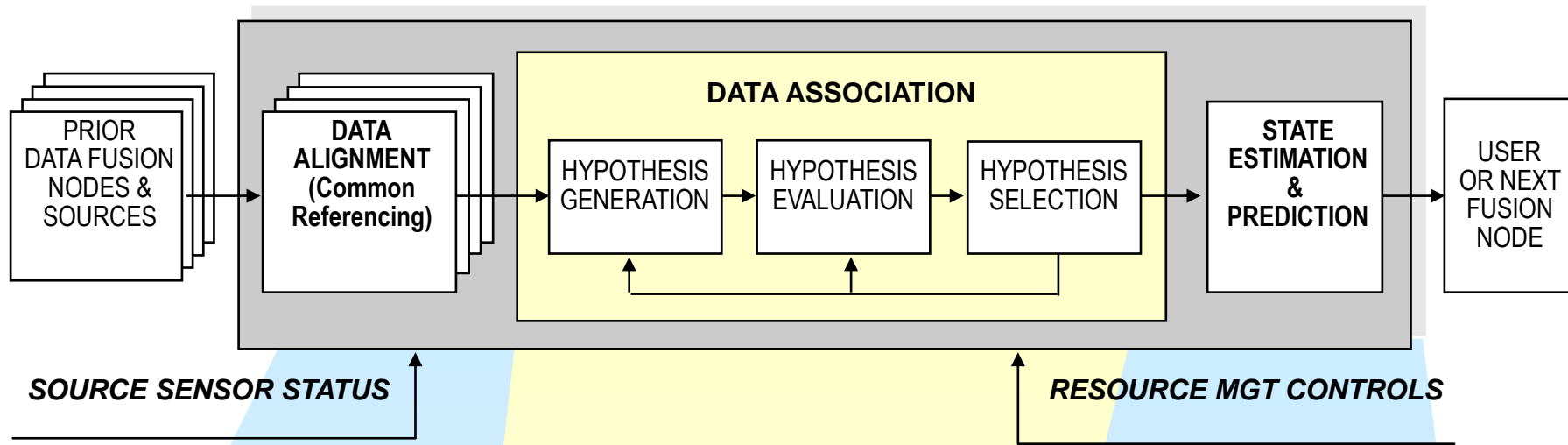
Solution Selection Depends upon Problem Difficulty





Hypothesis Selection Determines How Alternative Association World Views to Be Maintained

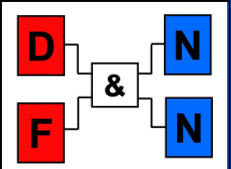
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Hypothesis Selection Problem

- Need to Search through Association Matrix to find best Global Hypothesis

										Reports
Tracks										
										Scores

- Association Matrix:

- Types of Global Hypotheses

- Set Partitioning: no two tracks (local hypotheses) share a report
- Set Covering: There may be shared reports

- N-D Approaches: Search All Scans by All Sources

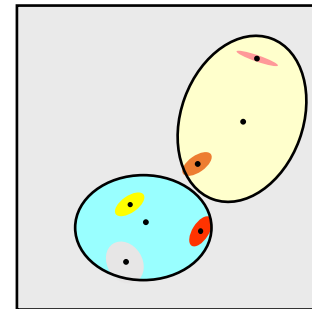
- Globally Optimal Solution
- Computationally Demanding
(NP-Hard: \leq Exponential Run-Time)

- 2-D Approaches: Search only Current Scan

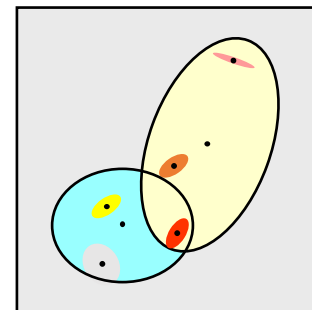
- Locally Optimal Solution
- Polynomial Run-Time

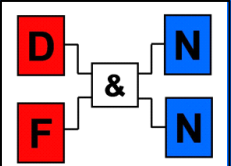
TYPES OF GLOBAL HYPOTHESIS

Set Partitioning



Set Covering

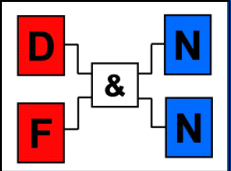




Conversion of Association Matrix for 2-D Assignment Problem

	Current Reports			No Observation	
Current Tracks	$-\ln[P(R_1, T_1 H)P(H)]$	$-\ln[P(R_2, T_1 H)P(H)]$	$-\ln[P(R_3, T_1 H)P(H)]$	$-\ln P(H_2)$	inf
	$-\ln[P(R_1, T_2 H)P(H)]$	$-\ln[P(R_2, T_2 H)P(H)]$	$-\ln[P(R_3, T_2 H)P(H)]$	inf	$-\ln P(H_2)$
Track Initiation or FA	$-\ln P(H_1)$	inf	inf	0	0
	inf	$-\ln P(H_1)$	inf	0	0
	inf	inf	$-\ln P(H_1)$	0	0

- “No Observation” columns added to denote the better hypothesis, H_2 , of false or propagated tracks for unassociated tracks
- “No Association” rows added to denote the better hypothesis, H_1 , of false alarm or initiated tracks for unassociated reports
- Zero’s in lower right box discourage selection of non-association hypotheses

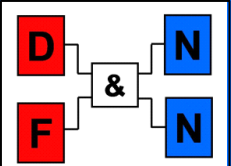


Entity Class Tree Confidence Update With Noncommensurate Sources

$$P(\text{class } C \mid \text{all } S_i, H) = \frac{\prod_i \{P(C \mid S_i, H) / P(C \mid Y(S_i \text{ for all } i), H)\} P(C \mid Y(S_i \text{ for all } i), H)}{\sum_K \{ \prod_i \{P(K \mid S_i, H) / P(K \mid Y(S_i \text{ for all } i), H)\} P(K \mid Y(S_i \text{ for all } i), H)\}}$$

if $P(C \mid H) \neq 0$ [= 0 if $P(C \mid H) = 0$]

- C is the element of the fused entity class tree being updated,
- S_i for each source i is its measured data [both kinematic and attribute]
- $P(C \mid Y(S_i), H)$ is the probability of an entity of type C given only kinematics data from source i & H, the association hypothesis,
- K is the index of type disjoint tree classes [summed over for normalization],
- $P(C \mid S_i, H)$ are the entity class tree confidences based upon all measurements from each source i



Sample Interlaced Network of DF&RM Dual Level Interactions

