

HSFM- Σ NN: Combining a Feedforward Motion Prediction Network and Covariance Prediction

A.Postnikov, A.Gamayunov, G.Ferrer

Approach

Human beings tend to be **hardly predictable** on their decisions and motion. But properly predicted motion uncertainties can be used in many other fields.

HSFM- Σ NN - proposed **method** of pedestrians **motion prediction with uncertainty estimation**.

HSFM- Σ NN **combines** two different approaches: a model-based transition functions - **HSFM*** and a shallow **Neural Network (NN)** for covariance prediction.

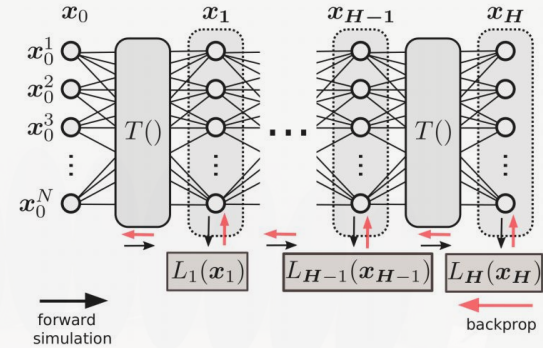


Fig.1 - The initial configuration x_0 propagates through several layers, each representing the transition function $T()$.

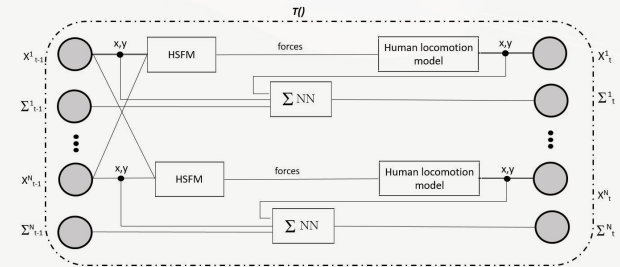


Fig.2 - Diagram of the proposed method, HSFM- Σ NN.

At each time-step the HSFM generates virtual forces, which are then integrated. Our approach combines this with a NN for covariance prediction.

*Mehta, D., Ferrer, G., Olson, E. (2018, May). "Backprop-MPDM(ICRA) (pp. 1740-1746)

*Farina, F., Fontanelli, D., Garulli, A., Giannitrapani, A., Prattichizzo, D. (2016, December). "When Helbing meets Laumond: the headed social force model" CDC conference (pp. 3548-3553)

Compared methods

A. Linearization and Covariance Forward-Propagation (FP)

$$x_{t+1} = T(\mu_t) + G_t(x_t - \mu_t)$$

B. Monte-Carlo(MC) Covariance Estimation

$$x_t^i \sim p(x_t), \quad i = 1, \dots, N, \quad x_{t+1}^i = T(x_t^i)$$

C. Neural Network(ΣNN) Covariance Prediction

Shallow NN

Method	percent of predicted values inside 1σ (Δ from expected)	percent of predicted values inside 3σ (Δ from expected)
LSTM	47.60 (-16.39)	69.74 (-28.25)
LSTM MC	37.16 (-26.83)	51.33 (-46.66)
HSFM MC	37.11 (-26.88)	60.98 (-37.01)
HSFM FP	6.06 (-57.93)	8.60 (-89.39)
HSFM-ΣNN	58.79 (-5.20)	85.45(-12.54)

Table.1 Comparison of calculated covariances

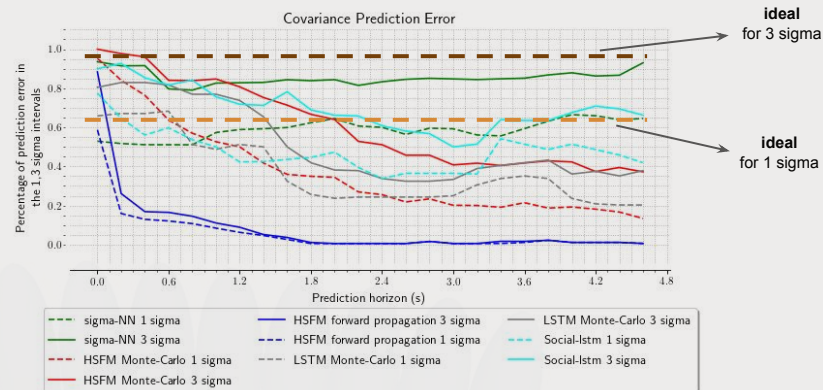


Fig.3 Evaluation of calculated covariances

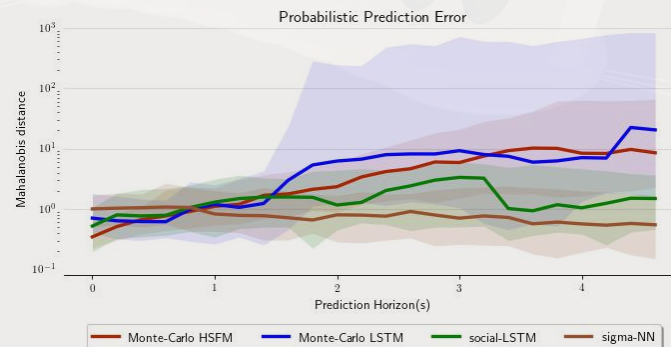


Fig.4 Mahalanobis distances

Conclusions

- FP collapses - linearization error & vanishing gradients
- MC - expensive and underestimate uncertainties
- LSTM - degrades over time, underestimate uncertainties
- HSFM- Σ NN (proposed) - achieves consistent results, best predicted uncertainties

Aleksey Postnikov - postnikov.a.l@sberbank.ru

Aleksander Gamayunov gamayunov.a.r@sberbank.ru

Gonzalo Ferrer - g.ferrer@skoltech.ru