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Robust and optimal alignment of high-dimensional data using maximum likelihood estimation through a random sample consensus framework

Adam Watts1 - Dustin Harvey1

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Abstract

Correcting spatial orientations of groups of high-dimensional data sets such that they are all in a consistent coordinate system is often a time-consuming and error-prone process. Automation of this process can be accomplished by using Generalized Procrustes Analysis to estimate the relative orientations among a population of high-dimensional data sets. A least squares Procrustes solution is applied through a maximum likelihood estimation and random sample consensus framework for robustness. The likelihood model is comprised of a mixture distribution where inliers are modeled using r-distribution and outliers from a uniform distribution. Applications will focus on a synthetic data set that emulates triaxial acceleration data and also real shock data from a population of triaxial accelerometers. Outliers represent either non-rigid body responses, environmental noise, and/or sensor and data acquisition issues. The intended application for the methodology is to robustly automate the rotation of populations of experimentally collected triaxial accelerometer data sets to a single global coordinate system.

Keywords Procrustes - RANSAC - Orientation - Retation

1 Introduction

Optimal spatial alignment of one high-dimensional data set to another has been explored through the literature by the use of an Orthogonal Procrustes Rotation [1]. Numerous "flavors" of Procrustes-type methods exist; however, the Procrustes methods discussed herein apply to linear transformations of the data set, hence an orthonormal rotation, which differs from projection problems, transformations by non-square, orthonormal, matrices. The name originates back to Greek mythology. Procrustes was a giant who had an iron bed (or, according to some accounts, two beds) on which he compelled his victims to lie. If the victim was shorter than the bed, Procrustes stretched them by hammering or racking the body to fit. Alternatively, if the victim was longer than the bed, Procrustes would cut off the legs to make the body fit the bed's length. In either event, the victim died [2, 3]. In

a similar, but less gruesome manner, Procrustes Analysis or Procrustes methods refer to a set of least squares mathematical techniques used to perform transformations among corresponding points belonging to a generic m-dimensional space, to satisfy some maximum agreement [3].

2 Motivation, applications, and preview

2.1 Motivation

Little literature exists as to how errors are propagated through Procrustes-type problems, each piece of literature is highly dependent on the structure of the problem. Maset, Crosilla, and Fusiello provided an Errors-In-Variables model in the anisotropic, row-scaling Procrustes analysis with a solution that can deal with the uncertainty affecting both sets of observations [4]. Others have looked at the problem through estimating the probability distributions over the set of 3D rotations SO(3) using a von Mises-Fisher distribution in R³ [5]. A full uncertainty characterization of the optimization problem of obtaining the transformation between corresponding m-dimensional point sets and their closed-form solution while considering point sets perturbed by

Dustin Harvey harveydy @ land.gov

E-14 Test Engineering, Los Alamos National Laboratory, P.O. Box 1663, Los Alamos, NM 87545, USA

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Path Method CPM for the Polaris missile project and the U S Navy s development of the Program Evaluation and Review Technique PERT The American Association of Cost Engineers invented the Total Cost Management Framework Early practitioners of project management and the associated specialties of planning and scheduling cost estimating cost and schedule control formed the AACE in 1956 Total cost management is a process for applying the skills and knowledge of cost engineering It is also the first integrated process or method of portfolio programmed and project management The United States Department of Defense created the WBS concept as part of the Polaris mobile submarine launched ballistic missile Applied Optimal Estimation The Analytic Sciences Corporation, 1974-05-15 This is the first book on the optimal estimation that places its major emphasis on practical applications treating the subject more from an engineering than a mathematical orientation Even so theoretical and mathematical concepts are introduced and developed sufficiently to make the book a self contained source of instruction for readers without prior knowledge of the basic principles of the field The work is the product of the technical staff of The Analytic Sciences Corporation TASC an organization whose success has resulted largely from its applications of optimal estimation techniques to a wide variety of real situations involving large scale systems Arthur Gelb writes in the Foreword that It is our intent throughout to provide a simple and interesting picture of the central issues underlying modern estimation theory and practice Heuristic rather than theoretically elegant arguments are used extensively with emphasis on physical insights and key questions of practical importance Numerous illustrative examples many based on actual applications have been interspersed throughout the text to lead the student to a concrete understanding of the theoretical material The inclusion of problems with built in answers at the end of each of the nine chapters further enhances the self study potential of the text After a brief historical prelude the book introduces the mathematics underlying random process theory and state space characterization of linear dynamic systems. The theory and practice of optimal estimation is them presented including filtering smoothing and prediction Both linear and non linear systems and continuous and discrete time cases are covered in considerable detail New results are described concerning the application of covariance analysis to non linear systems and the connection between observers and optimal estimators The final chapters treat such practical and often pivotal issues as suboptimal structure and computer loading considerations This book is an outgrowth of a course given by TASC at a number of US Government facilities Virtually all of the members of the TASC technical staff have at one time and in one way or another contributed to the material contained in the work

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