

# DDSIF: A New Approach for Cooperative Decentralized Tracking

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## Abstract

This paper presents a decentralized data fusion approach to perform cooperative perception with data gathered from heterogeneous sensors, which can be static or carried by robots. Particularly, a Decentralized Delayed-State Information Filter (DDSIF) is described, where full-state trajectories (that is, delayed states) are considered to fuse the information. This approach allows obtaining an estimation equal to that provided by a centralized system and reduces the impact of communications delays and latency into the estimation. The sparseness of the information matrix maintains the communication overhead at a reasonable level. The method is applied to cooperative tracking and some results in disaster management scenarios are shown. In this kind of scenarios the target might move in both open field and indoor areas, so fusion of data provided by heterogeneous sensors is beneficial. The paper also shows experimental results with real data and integrating several sources of information.

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## 1. Introduction

Robotic application scenarios have evolved in the last decades from very simple and controlled environments to real-world dynamic applications. In this sense, the cooperation among robots and heterogeneous sensors embedded in the environment for different tasks, like surveillance in urban scenarios [1] or disaster management [2], holds as a very important issue. Real scenarios involve dynamic environments and varying conditions for perception. The robustness and reliability of autonomous perception in these scenarios are critical. In most cases, a single autonomous entity (e.g. a robot or a static surveillance camera) is not able to acquire all the information required for the application because of the characteristic of the particular task or the harmful conditions (e.g. loss of visibility), and thus, the cooperation of several of these entities is relevant.

Therefore, the goal would be to develop a data fusion framework that allows to combine information provided by a wide variety of heterogeneous sensors, as cameras, laser range-finders, and other sensors. A potential solution would be a centralized scheme, in which each sensor just sends all its measurements to a central node where the data fusion is performed. However, this architecture presents some disadvantages that make it unsuitable in real-world applications. These drawbacks include (i) high bandwidth requirements, especially for transmission of high-frequency motion data, (ii) limited range, since each sensor should be within communication range of

23 the central node, and (iii) robustness issues, because a failure in the central  
24 node implies that the whole system fails.

25 The approach should be scalable, robust to communication failures and  
26 delays, and work properly under limited bandwidth. Undoubtedly, decen-  
27 tralized approaches can cope with these requirements better than centralized  
28 ones [3]. In them, each node of the network employs only information from  
29 local sensors and shares its estimations with its neighbors without any knowl-  
30 edge of the full sensor network topology (which will change dynamically if  
31 mobile robots are considered) or broadcast facilities. Thus, the need for a  
32 central node is eliminated and, as only local communications are performed,  
33 scalability is achieved. Moreover, the different agents of the multi-robot  
34 platform are allowed to work more independently without the need to keep  
35 continuously communication range with a central node.

36 This paper considers the use of a delayed-state Information Filter (IF)  
37 to solve the decentralized cooperative perception problem. As it will be  
38 described, the filter considers the trajectory of the state; that is, it maintains  
39 information about past states. The main contribution is that using this full-  
40 state trajectory (not just the latest state) the nodes can recover the same  
41 information than in a centralized version, at the cost of higher message sizes.  
42 The paper shows how using a conventional decentralized IF (without past  
43 states), the exact solution that would be obtained in a central node fusing  
44 all the measurements at their right time steps, cannot be achieved. In the  
45 case of dynamic states, some information is proved to be missed when the  
46 fusion is carried out by using just the latest state.

47 This previous concept is applied efficiently to the Gaussian case thanks

to the IF. The proposed delayed-state IF keeps a constant computational complexity when the trajectory grows. In addition, the sparse structure of the information matrix, whose size grows linearly with the trajectory, is used in order to keep the communication requirements bounded.

Another advantage of this proposal is the possibility to cope with latency in the network, as past information can be fused. Moreover, the approach deals naturally with data that arrive out of order. Also, information about the state trajectory becomes quite important for the multi-target case, in which data association turns out to be a key issue. Since information from the past is maintained, this technique would allow to cope with previous wrong associations. Once a wrong association is detected in a past time step, the trajectory could be recalculated forward from then.

The paper is organized as follows; Section II discusses some issues related to decentralized fusion. Section III describes the overall decentralized data fusion framework and details the use of state trajectories in the fusion process. Section IV is devoted to present some experimental results. Finally, Section V gives some conclusions and future work.

### *1.1. Related work*

Fusion of data gathered from a network of heterogeneous sensors is a highly relevant problem in robotics that has been widely addressed in the literature. Most of those works are based on Bayesian approaches, where the sensors are modeled like uncertain sources. There are other possible approaches. For instance, some authors employ Dempster-Shafer theory of evidence [4, 5] for information fusion (see for instance [6], where the authors present a multi-robot map-building approach based on evidential reasoning).

73 Also, there are approaches based on possibility theory [7], built over the  
74 arithmetic of fuzzy sets, as for instance in [8], where the authors employ it  
75 for cooperative localization and ball position estimation in Robocup. There  
76 are also approaches that work with probabilistic beliefs but employ Con-  
77 sensus Theory to combine them, by using what is called an opinion pool.  
78 These approaches were largely ignored within the multi-robot research until  
79 recently [9, 10]. This kind of techniques tries to deal also with the issue of  
80 disagreement (when two or more robots have inconsistent estimations).

81 This paper deals with Bayesian information fusion. The simplest way  
82 to solve the problem is by fusing all the information from the network in a  
83 central entity. In [11], for instance, a centralized Extended Kalman Filter  
84 is proposed to perform cooperative tracking. Measurements provided by  
85 cameras and a wireless sensor network are sent to a central node where the  
86 filter is running.

87 Nevertheless, in many works such as [3, 12, 13] the advantages of a decen-  
88 tralized scheme are highlighted. These previous works propose decentralized  
89 data fusion approaches where active sensor networks share information by  
90 means of Bayesian filters. The idea of the Channel Filters in order to fuse  
91 the information in a consistent manner is considered in all of them. In [12],  
92 the decentralized data fusion algorithm is also used to control a group of  
93 robots maximizing locally the expected information. Even though there is  
94 no explicit negotiation, the exchange of information among the members may  
95 influence others. This concept is introduced as coordinated control.

96 On the contrary, in [14] the *Covariance Intersection* algorithm is pre-  
97 sented. This conservative fusion rule allows to achieve a consistent estima-

tion without the need for Channel Filters when no assumptions can be made about the network topology. Moreover, Uhlmann [15] presents the *Covariance Union* method, which tries to deal with disagreement in a Gaussian decentralized fusion setup.

The main issues and problems with decentralized information fusion can also be traced back to the work [16], where the Information Filter (IF, dual of the Kalman Filter) is used as the main tool for data fusion for process plant monitoring. The IF has very nice characteristics for decentralization, and for instance it has been used for decentralized mapping with aerial vehicles in [17, 18]. These works demonstrate that, for the case of static states (for instance, in mapping applications), the decentralized implementation of the IF allows to obtain locally a final estimation that is the same as that obtained by a centralized node with access to all the information. In particular, this is applied in [17] by means of the project ANSER, where a team of UAVs was developed in order to perform decentralized tracking and SLAM.

In the case of dynamic states, for instance in tracking applications, it was noticed in [19, 20] that if only information about the current estimation is exchanged, information will be missed with respect to a centralized estimation. The problem is due to the fact that there is some information not taken into account when performing the prediction steps in each fusing node. In both approaches, delayed-state information is considered to tackle this problem. To the best of the author’s knowledge, [20] is the closest work to the approach presented in this paper. It also shows how using delayed information can be even used to overcome the problems of rumor propagation in decentralized systems. However, only results in simulation are shown. [19] adds

123 a protocol that enables to selectively communicate maximally informative  
124 measurements. Hence, there is no need to send all the delayed information  
125 every time.

126 Furthermore, in [21] is shown how the exact centralized solution can be  
127 obtained with a single IF just when the measurements arrive in order. Thus,  
128 when a measurement arrives, some predictions are made backwards to cal-  
129 culate the previous state and add the update information at its right time.  
130 Once this information is incorporated, the state can be predicted forward  
131 again. However, when the information can arrive out of order, they propose  
132 to keep a history of the previous states to recover the centralized solution.

133 Delayed-state filters have been increasingly used by the SLAM commu-  
134 nity, as in [22, 23], but mainly due to the sparseness characteristics of the IF  
135 for Markov processes with high dimensional states. In [22], the Sparse Ex-  
136 tended Information Filter is introduced. When the links between the robot  
137 and the features are bounded, a sparse information matrix can be maintained  
138 by this filter. Moreover, in [23] it is demonstrated that the information ma-  
139 trix (for the SLAM problem) is exactly sparse in the delayed-state framework.  
140 In [24], the authors take into account both advantages, easy decentralization  
141 and sparseness, at the same time for decentralized mapping of sensor nodes  
142 based on signal strength.

143 In particular, this paper is an extension of the previous work [25]. In this  
144 paper, all the details for the algorithms in [25] are addressed and a wider  
145 range of experimental results are shown too.

## 146 2. Decentralized Data Fusion

147 A decentralized data fusion approach is characterized by the following  
148 [18]:

- 149 • Each node only accesses measurements from its local sensors and obtain  
150 a local estimate.
- 151 • Each node communicates with its neighbors its local estimate, and  
152 receives estimates from its neighbors.
- 153 • There is no broadcast facility, in the sense that cannot be ensured that  
154 the information sent will reach all the network nodes.

155 When a decentralized data fusion approach is considered, some relevant  
156 issues must be taken into account carefully. These issues are highly important  
157 in the sense that they could lead to inconsistent estimations. If the estimated  
158 covariances are higher than the actual ones, the estimation is considered to  
159 be consistent. In the case of inconsistent estimations, the filter may end up  
160 diverging.

161 Firstly, decentralized information fusion raises the problem of rumor prop-  
162 agation (or double counting of information). This problem consists of incor-  
163 porating locally the same received information more than once. Actually,  
164 this would reduce the covariance of the estimation artificially, what could  
165 lead to inconsistent estimations. Therefore, when non-independent sources  
166 of information are fused, their correlation (common information) must be  
167 removed in order to assure consistent outcomes [14].



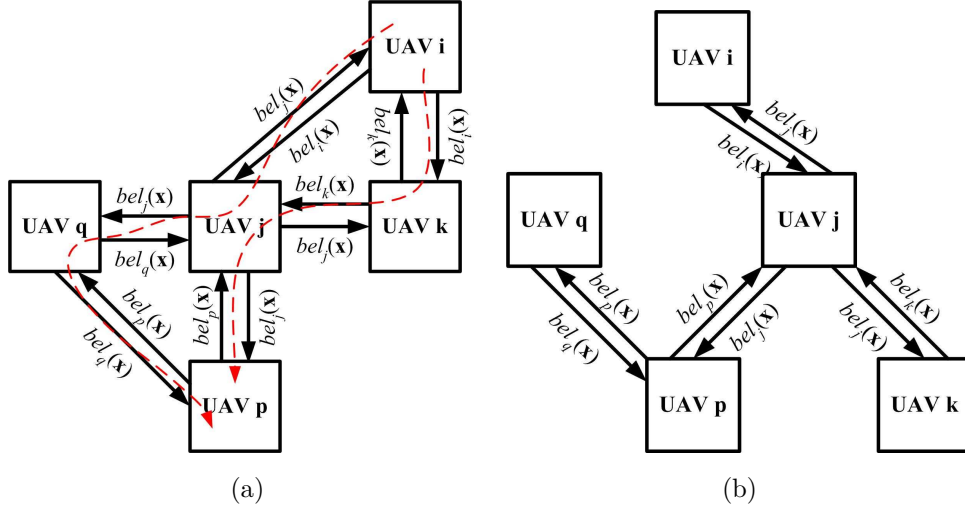


Figure 1: (a) Rumor propagation example due to multi-path communication. (b) Tree-like network solution.

168 If a pair of nodes maintains a communication link, they both will fuse all  
 169 the information received from each other. However, the information previ-  
 170 ously incorporated from the other node should be discarded. For instance, a  
 171 multi-path network could lead to a situation where a node receives a message  
 172 which has been previously received by an alternative path (see Fig. 1a).

173 Thus, the common information between two nodes (information previ-  
 174 ously shared by them) should be removed before fusing in order to avoid  
 175 rumor propagation, which can lead to non-consistent estimations (due to the  
 176 lost of independence in the sources) [16, 17]. In the literature, some typical  
 177 solutions to cope with this problem can be found. The simplest one is to  
 178 force a tree topology in the network, as it is depicted in Figure 1. In case of  
 179 considering fixed network topologies such as tree-like structures, this prob-  
 180 lem can be overcome by means of channel filters that maintain the common

181 information through a communication channel along time [3, 12]. These fixed  
182 topologies can be too rigid for fleets of mobile robots though. Gaussian filters  
183 also provide analytical solutions for fusion under unknown common informa-  
184 tion by using the *covariance intersection* (CI) algorithm [14], which leads  
185 to conservative estimations. Furthermore, the use of delayed states allows  
186 the filter to avoid common information due to common prediction functions,  
187 which is not considered by the canonical IF.

188 A second important issue is the loss of information when a decentralized  
189 approach is used instead of a centralized one. In the ideal case, all the  
190 decentralized estimations of the system should converge to the centralized  
191 solution, which is considered to be optimal. This can be easily achieved  
192 when the states are static. For dynamic states though, further constraints  
193 are required. In this case, the marginal belief of the last time step is not  
194 enough to recover the centralized solution [19], since some information can  
195 be missed during the prediction steps if measurements are not incorporated at  
196 its right moment and order. As it will be shown in detail in following sections,  
197 a filter which considers delayed states can be used to cope with this problem.  
198 Thus, past information which is received later due to communication delays  
199 could be added correctly into the filter.

## 200 2.1. Bayesian Decentralized Data Fusion

201 In a Bayesian setup, the objective is to estimate a degree of belief  $bel(\mathbf{X})$   
202 of the state  $\mathbf{X}$  of the environment by using all the measurements gathered

203 by the sensors on the  $M$  robots of a fleet<sup>1</sup>,  $\mathbf{z}^t = [\mathbf{z}_1^t, \dots, \mathbf{z}_M^t]^T$ . This belief  
 204 is the conditional probability distribution of the state given the real data,  
 205  $p(\mathbf{X}|\mathbf{z}^t)$ . Assuming that the data gathered by the different robots at any  
 206 time instant  $t$  are *conditionally independent* given the state at that instant  
 207  $\mathbf{X}_t$  (a typical assumption for data fusion that requires that the state carries  
 208 enough information to model the measurement process; as it will be seen,  
 209 this assumption is adequate for the experiments shown in this paper), and  
 210 the usual Markovian assumptions, the Bayes filter to compute the belief state  
 211  $bel(\mathbf{X}_t)$  is given by:

$$p(\mathbf{X}_t|\mathbf{z}^t) = \underbrace{\eta' \prod_{j=1}^{M(\tau)} p(\mathbf{z}_j|\mathbf{X}_t)}_{update} \underbrace{\int p(\mathbf{X}_t|\mathbf{X}_{t-1})p(\mathbf{X}_{t-1}|\mathbf{z}^{t-1})d\mathbf{X}_{t-1}}_{prediction} \quad (1)$$

212 with  $M(\tau)$  the number of observations obtained at time  $\tau$ , and  $\eta'$  a normal-  
 213 ization constant.

214 The belief state  $bel(\mathbf{X}^t)$  for the state trajectory (from time 0 up to time  
 215  $t$ ) can also be derived:

$$p(\mathbf{X}^t|\mathbf{z}^t) = \eta'' p(\mathbf{X}_0) \prod_{\tau=1}^{\tau=t} \left[ \prod_{j=1}^{M(\tau)} p(\mathbf{z}_j|\mathbf{X}_\tau) \right] p(\mathbf{X}_\tau|\mathbf{X}_{\tau-1}) \quad (2)$$

216 where  $p(\mathbf{X}_0)$  is the prior. In these centralized filters, accessing to all the infor-  
 217 mation provided by the team at any moment is required. In a decentralized  
 218 approach, however, each robot employs only its local data  $\mathbf{z}^t$  and then *shares*

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<sup>1</sup>Capital letters indicate random quantities, and lower case letters realizations of these quantities. A subindex indicates information at time  $t$ , while a super index indicate up to time  $t$ . The prefix refers to the robot's index.

219 its belief with its neighbors. The received information from other teammates  
 220 is locally fused in order to improve the local perception of the world. The  
 221 belief state  $bel_i(\mathbf{X}_t)$  for robot  $i$  is:

$$bel_i(\mathbf{X}_t) = p(\mathbf{X}_t | \mathbf{z}^t) = \eta'_i p(\mathbf{z}_t | \mathbf{X}_t) \int p(\mathbf{X}_t | \mathbf{X}_{t-1}) p(\mathbf{X}_{t-1} | \mathbf{z}^{t-1}) d\mathbf{X}_{t-1} \quad (3)$$

Considering the full trajectory it results in:

$$bel_i(\mathbf{X}^t) = \eta''_i p(\mathbf{X}_0) \prod_{\tau=1}^{\tau=t} p(\mathbf{z}_\tau | \mathbf{X}_\tau) p(\mathbf{X}_\tau | \mathbf{X}_{\tau-1}) \quad (4)$$

222 Comparing equations (3) and (1), the relation between the complete belief  
 223 and the local ones is given by:

$$bel(\mathbf{X}_t) = \eta \prod_{i=1}^M \frac{bel_i(\mathbf{X}_t)}{\int p(\mathbf{X}_t | \mathbf{X}_{t-1}) bel_i(\mathbf{X}_{t-1}) d\mathbf{X}_{t-1}} \int p(\mathbf{X}_t | \mathbf{X}_{t-1}) bel(\mathbf{X}_{t-1}) d\mathbf{X}_{t-1} \quad (5)$$

224 If the predicted belief is represented by  $\hat{bel}(\mathbf{X}_t) = \int p(\mathbf{X}_t | \mathbf{X}_{t-1}) bel(\mathbf{X}_{t-1}) d\mathbf{X}_{t-1}$ ,  
 225 the same equation can be written as:

$$bel(\mathbf{X}_t) = \eta \prod_{i=1}^M \frac{bel_i(\mathbf{X}_t)}{\hat{bel}_i(\mathbf{X}_t)} \hat{bel}(\mathbf{X}_t) \quad (6)$$

226 Figure 2 describes equation (6) in logarithmic form. This equation pro-  
 227 duces the same output than a centralized version only if each robot sends its  
 228 belief any time they update it with new data. Otherwise, information will  
 229 be missed and, clearly, the result will be different than the belief state that  
 230 would be computed in a centralized system that received all data at any time  
 231 [19, 26, 27].

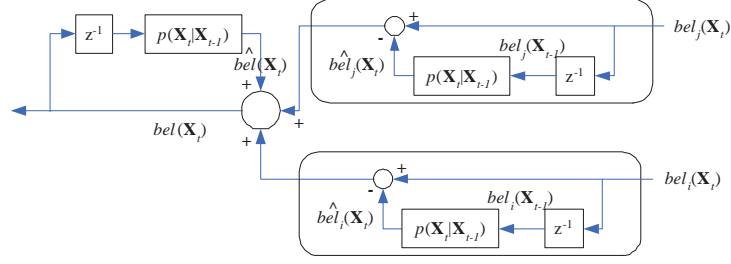


Figure 2: An scheme of the fusion procedure of equation (5) or (6), in logarithmic form. The block  $\mathbf{z}^{-1}$  represents a time delay. The predicted belief for each robot is subtracted from the received belief to obtain the likelihood, which is then added to the centralized predicted belief. In the dynamic case, delays in the transmission or missing information will lead to errors with respect to the optimal centralized estimation.

232 The problem is that, when the state is dynamic, the predicted belief state  
 233 at any given time depends on all the past observations, so the predicted belief  
 234 for a node with access to all the information is not the same as the predicted  
 235 belief for each individual robot. Moreover, the importance of these differences  
 236 is strongly related to the prediction model and the number of prediction steps  
 237 carried out in the local nodes between consecutive communications [26].

238 As noted in [19], in a dynamic state the belief state over the full state  
 239 trajectory up to time  $t$ ,  $bel(\mathbf{X}^t)$ , is required to obtain the exact solution.  
 240 Therefore, comparing (4) and (2), it is possible to obtain the global belief  
 241 from the local ones:

$$bel(\mathbf{X}^t) = \eta p(\mathbf{X}_0^t) \prod_{i=1}^M \frac{bel_i(\mathbf{X}^t)}{p(\mathbf{X}_0^t)} \quad (7)$$

242 where  $p(\mathbf{X}_0^t) = p(\mathbf{X}_0) \prod_{\tau=1}^{t-1} p(\mathbf{X}_\tau | \mathbf{X}_{\tau-1})$ . Then, if a node of the network

243 receives all the beliefs from the other nodes, the fusion operation consists  
 244 of combining all the local beliefs after removing the common information  
 245 they share (the prior over the trajectory  $p(\mathbf{X}_0^t)$ ). Applying this equation, the  
 246 centralized belief can be exactly recovered.

247 If (1) is considered, another possibility is to communicate to a central  
 248 node only the likelihood  $p(j\mathbf{z}_t|\mathbf{X}_t)$  at a given instant. In this case, the prob-  
 249 lem is that the transmission of information cannot be delayed (otherwise,  
 250 information is lost with respect to the fully centralized filter). Besides, with  
 251 this method the use of a robot as *data mule* is lost: one robot that collects  
 252 the evidence from a group of local neighbors will communicate it to other  
 253 robots that could be initially disconnected from the first ones. Moreover, if  
 254 the connection between two robots is lost, it will lose information that would  
 255 have been available in future transmissions in the case that the robots had  
 256 sent their complete beliefs.

257 Another advantage of using delayed states is that the belief states can be  
 258 received asynchronously. Each robot can accumulate evidence, and send it  
 259 whenever it is possible. However, as the state grows over time, the size of the  
 260 message needed to communicate its belief also does. For the normal operation  
 261 of the robots, only the state trajectory over a time interval is needed, so these  
 262 belief trajectories can be bounded. However, the trajectories should be longer  
 263 than the maximum expected delay in the network in order not to miss any  
 264 information about past measurements.

265 In decentralized systems, not only does each robot receives from its neigh-  
 266 bors, but also sends information to them. In this case, the fusion equation is  
 267 slightly different. If robot  $i$  received information from  $j$ , its belief would be

268 updated as it follows:

$$bel_i(\mathbf{X}^t) \leftarrow \eta \frac{bel_i(\mathbf{X}^t)bel_j(\mathbf{X}^t)}{bel_{ij}(\mathbf{X}^t)} \quad (8)$$

269 where  $bel_{ij}(\mathbf{X}^t)$  represents the common information between the robots (i.e.,  
 270 the common prior mentioned above but also information previously exchanged  
 271 between the robots). This common information can be maintained by a sep-  
 272 arate filter called channel filter [26], which is basically in charge of predicting  
 273 the common information up to time  $t$ . Every time a node  $i$  sends or re-  
 274 ceives information to/from another node  $j$ , its common information must be  
 275 updated as follows (assuming beliefs in logarithmic form):

$$bel_{ij}(\mathbf{X}^t) \leftarrow bel_{ij}(\mathbf{X}^t) + \underbrace{bel_j(\mathbf{X}^t) - bel_{ij}(\mathbf{X}^t)}_{j \rightarrow i} + \underbrace{bel_i(\mathbf{X}^t) - bel_{ij}(\mathbf{X}^t)}_{i \rightarrow j} \quad (9)$$

276 where the new information received or transmitted is added to the previous  
 277 common information.

278 The previous channel filter equations can only be applied if the belief  
 279 network topology is tree-shaped, that is, if there is a unique path between  
 280 any pair of providers and receivers [28]. If there are loops in the informa-  
 281 tion channels, each robot cannot determine locally if the received data were  
 282 previously added. Thus, the same information could be counted twice, what  
 283 can lead to overconfident estimations.

284 As a conclusion, all the previous equations have not, in general, an an-  
 285 alytic solution. Next section will present how, for Gaussian filters, there  
 286 is an analytic solution, which, employing delayed states, is able, in theory,

287 to obtain the same results than a centralized node for the case of dynamic  
 288 states.

### 289 **3. Decentralized Delayed-State Information Filter**

#### 290 *3.1. Delayed-State Information Filter*

291 In the particular case of Gaussian distributions, there are analytical solu-  
 292 tions to the previous filters, the well-known Kalman Filter (KF). The Infor-  
 293 mation Filter is a more natural approach for decentralized estimation. The  
 294 IF corresponds to the dual implementation of the KF. The constraints for  
 295 the application of both filters are the same [29]: Markovian processes, linear  
 296 prediction and measurement functions, Gaussian noises and initial Gaussian  
 297 priors. Whereas the KF represents the distribution using its first  $\boldsymbol{\mu}$  and  
 298 second  $\boldsymbol{\Sigma}$  order moments, the IF employs the so-called *canonical represen-*  
 299 *tation*. The fundamental elements are the *information vector*  $\boldsymbol{\xi} = \boldsymbol{\Sigma}^{-1}\boldsymbol{\mu}$   
 300 and the *information matrix*  $\boldsymbol{\Omega} = \boldsymbol{\Sigma}^{-1}$ . Prediction and updating equations  
 301 for the (standard) IF can also be derived from the usual KF. In the case of  
 302 non-linear prediction or measurement, first order linearization leads to the  
 303 Extended Information Filter (EIF). For more details, see [27, 29].

304 The IF presents some advantages and drawbacks when compared to the  
 305 KF. One of the advantages of the canonical representation is that it can  
 306 consider complete uncertainty seamlessly in the filter, by setting  $\boldsymbol{\Omega}_t = \mathbf{0}$ .  
 307 Furthermore, the prediction and updating steps are dual in the KF and IF,  
 308 in the sense that the prediction is more complicated in the IF than in the KF,  
 309 but, on the other hand, the update steps are easier. Moreover, the additive  
 310 nature of its updating step is what makes the IF interesting for decentralized



311 applications.

312 The information form also presents some interesting properties when the  
 313 full-state trajectory  $bel(\mathbf{X}^t)$  is considered which allow to run the filter ef-  
 314 ficiently. If the assumptions for the IF hold, it can be seen that the joint  
 315 distribution over the full state is also Gaussian. The IF considering delayed  
 316 states can be derived from the general equation (4)(see [27]). In order to  
 317 consider a more general case, the EIF equations can be also used to describe  
 318 the full-state trajectory filter. The following system is considered:

$$\mathbf{X}_t = \mathbf{f}_t(\mathbf{X}_{t-1}) + \boldsymbol{\nu}_t \quad (10)$$

$$\mathbf{Z}_t = \mathbf{g}_t(\mathbf{X}_t) + \boldsymbol{\varepsilon}_t \quad (11)$$

319 where  $\boldsymbol{\nu}_t$  and  $\boldsymbol{\varepsilon}_t$  are additive Gaussian noises. In general,  $\mathbf{f}_t$  and  $\mathbf{g}_t$  could  
 320 be non-linear functions, so a linearization would be required. Defining the  
 321 matrices  $\mathbf{A}_t$  and  $\mathbf{M}_t$  as  $\mathbf{A}_t = \nabla \mathbf{f}_t(\boldsymbol{\mu}_{t-1})$  and  $\mathbf{M}_t = \nabla \mathbf{g}_t(\bar{\boldsymbol{\mu}}_t)$ , and knowing the  
 322 information matrix and vector up to time  $t-1$ ,  $\boldsymbol{\Omega}^{t-1}$  and  $\boldsymbol{\xi}^{t-1}$ , the prediction  
 323 steps are:

$$\begin{aligned} \bar{\boldsymbol{\Omega}}^t = & \begin{pmatrix} \mathbf{0} & \mathbf{0}^T & \mathbf{0}^T \\ \mathbf{0} & \boldsymbol{\Omega}_{(t-1)(t-1)} & \dots \\ \mathbf{0} & \vdots & \ddots \end{pmatrix} + \\ & + \begin{pmatrix} \mathbf{R}_t^{-1} & -\mathbf{R}_t^{-1}\mathbf{A}_t & \mathbf{0}^T \\ -\mathbf{A}_t^T\mathbf{R}_t^{-1} & \mathbf{A}_t^T\mathbf{R}_t^{-1}\mathbf{A}_t & \mathbf{0}^T \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{pmatrix} \end{aligned} \quad (12)$$

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**Algorithm 1**  $(\xi^t, \Omega^t) \leftarrow \text{EIF}(\xi^{t-1}, \Omega^{t-1}, \mathbf{z}_t)$

---

$$\begin{aligned}
1: \bar{\Omega}^t &= \text{Add\_Block\_Matrix}(\Omega^{t-1}) + \begin{pmatrix} \begin{pmatrix} \mathbf{I} \\ -\mathbf{A}_t^T \end{pmatrix} \mathbf{R}_t^{-1} \begin{pmatrix} \mathbf{I} & -\mathbf{A}_t \end{pmatrix} & \mathbf{0}^T \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \\
2: \bar{\xi}^t &= \text{Add\_Block\_Vector}(\xi^{t-1}) + \begin{pmatrix} \mathbf{R}_t^{-1}(\mathbf{f}_t(\boldsymbol{\mu}_{t-1}) - \mathbf{A}_t \boldsymbol{\mu}_{t-1}) \\ -\mathbf{A}_t^T \mathbf{R}_t^{-1}(\mathbf{f}_t(\boldsymbol{\mu}_{t-1}) - \mathbf{A}_t \boldsymbol{\mu}_{t-1}) \\ \mathbf{0} \end{pmatrix} \\
3: \Omega^t &= \bar{\Omega}^t + \begin{pmatrix} \mathbf{M}_t^T \mathbf{S}_t^{-1} \mathbf{M}_t & \mathbf{0}^T \\ \mathbf{0} & \mathbf{0} \end{pmatrix} \\
4: \xi^t &= \bar{\xi}^t + \begin{pmatrix} \mathbf{M}_t^T \mathbf{S}_t^{-1}(\mathbf{z}_t - \mathbf{g}_t(\bar{\boldsymbol{\mu}}_t) + \mathbf{M}_t \bar{\boldsymbol{\mu}}_t) \\ \mathbf{0} \end{pmatrix}
\end{aligned}$$


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$$\bar{\xi}^t = \begin{pmatrix} \mathbf{0} \\ \xi_{t-1} \\ \xi^{t-2} \end{pmatrix} + \begin{pmatrix} \mathbf{R}_t^{-1}(\mathbf{f}_t(\boldsymbol{\mu}_{t-1}) - \mathbf{A}_t \boldsymbol{\mu}_{t-1}) \\ -\mathbf{A}_t^T \mathbf{R}_t^{-1}(\mathbf{f}_t(\boldsymbol{\mu}_{t-1}) - \mathbf{A}_t \boldsymbol{\mu}_{t-1}) \\ \mathbf{0} \end{pmatrix} \quad (13)$$

324 And, if one measurement is received, the updating equations are:

$$\Omega^t = \bar{\Omega}^t + \begin{pmatrix} \mathbf{M}_t^T \mathbf{S}_t^{-1} \mathbf{M}_t & \mathbf{0}^T & \mathbf{0}^T \\ \mathbf{0} & \mathbf{0} & \mathbf{0}^T \\ \mathbf{0} & \mathbf{0} & \mathbf{0} \end{pmatrix} \quad (14)$$

$$\xi^t = \bar{\xi}^t + \begin{pmatrix} \mathbf{M}_t^T \mathbf{S}_t^{-1}(\mathbf{z}_t - \mathbf{g}_t(\bar{\boldsymbol{\mu}}_t) + \mathbf{M}_t \bar{\boldsymbol{\mu}}_t) \\ \mathbf{0} \end{pmatrix} \quad (15)$$

325 where  $\mathbf{R}_t$ ,  $\mathbf{S}_t$  are the corresponding covariances of the additive noises for  
326 the prediction and measurement models (10) and (11) respectively. Further



each time instant only involve the previous block. These considerations allow the proposed approach to cope with the delayed states more efficiently than the classical KF does.

### 3.1.1. State Reduction

In certain situations, the length of the estimated trajectory should be limited, for instance due to storage or bandwidth restrictions. Therefore, a method for reducing the state whenever the size of the trajectory grows over a given threshold is required.

In order to do this, the removed part of the trajectory should be marginalized out. The marginal of a multivariate Gaussian in the canonical form can be computed in closed form [23]. Moreover, due to the structure of the information matrix for this case, the computations required only involve local block matrix operations (see Fig. 4). In addition, this marginalization operation maintains the block tridiagonal structure of the matrix. In general, if the information at time  $t$  is eliminated, the only blocks affected are those linked to it (that is,  $t - 1$  and  $t + 1$ ), following:

$$\begin{aligned}
\Omega_{t-1t-1} &\leftarrow \Omega_{t-1t-1} - \Omega_{tt-1}^T \Omega_{tt}^{-1} \Omega_{tt-1} \\
\xi_{t-1} &\leftarrow \xi_{t-1} - \Omega_{tt-1}^T \Omega_{tt}^{-1} \xi_t \\
\Omega_{t+1t+1} &\leftarrow \Omega_{t+1t+1} - \Omega_{t+1t} \Omega_{tt}^{-1} \Omega_{t+1t}^T \\
\xi_{t+1} &= \xi_{t+1} - \Omega_{t+1t} \Omega_{tt}^{-1} \xi_t \\
\Omega_{t+1t-1} &\leftarrow -\Omega_{t+1t} \Omega_{tt}^{-1} \Omega_{tt-1}
\end{aligned} \tag{16}$$

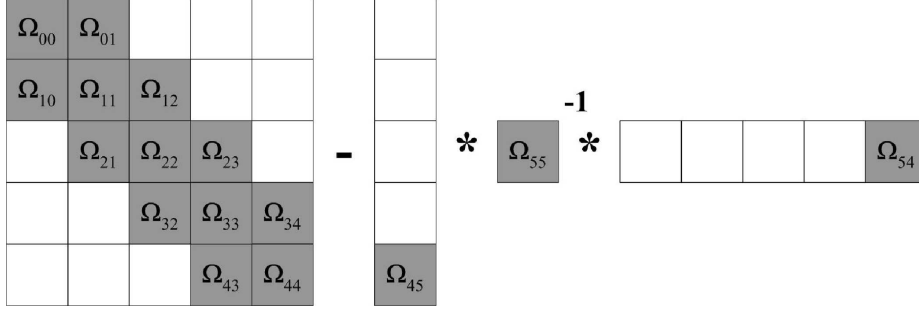


Figure 4: Marginalization of the removed point of the trajectory. Due to the structure of the information matrix, the marginalization only involves local block operations.

### 3.2. Decentralized Information Filter

The proposed EIF can be easily extended to the multi-robot case, considering a decentralized approach. In this case, each robot will run locally Algorithm 1, updating its full-trajectory state with the information obtained from its sensors. When a robot  $i$  is within communication range with other robot  $j$ , they can share their beliefs, represented by their information vectors  ${}_i\boldsymbol{\xi}^t$  and  ${}_j\boldsymbol{\xi}^t$ , and matrices  ${}_i\boldsymbol{\Omega}^t$  and  ${}_j\boldsymbol{\Omega}^t$ . For Gaussian distributions, equation (8) leads to a quite simple fusion rule:

$${}_i\boldsymbol{\Omega}^t \leftarrow {}_i\boldsymbol{\Omega}^t + {}_j\boldsymbol{\Omega}^t - {}_{ij}\boldsymbol{\Omega}^t \quad (17)$$

$${}_i\boldsymbol{\xi}^t \leftarrow {}_i\boldsymbol{\xi}^t + {}_j\boldsymbol{\xi}^t - {}_{ij}\boldsymbol{\xi}^t \quad (18)$$

which only requires using a separate EIF to maintain  ${}_{ij}\boldsymbol{\Omega}^t$  and  ${}_{ij}\boldsymbol{\xi}^t$  (which represent the common information exchanged between  $i$  and  $j$  in the past). It is important to remark that, if the IF constraints are fulfilled, using this fusion equation and considering delayed states, the local estimator can obtain

367 an estimation that is equal to that obtained by a centralized system. Nev-  
 368 ertheless, note that in the case of considering an EIF, local and centralized  
 369 estimations are no longer exactly the same. This is because the Jacobians  
 370 calculated for each one could be evaluated for different points ( $\boldsymbol{\mu}_t$ ) at certain  
 371 time steps.

372 The common information can be locally estimated assuming a tree-shaped  
 373 network topology (no cycles or duplicated paths of information). However,  
 374 this fixed network topology is a constraint too strong on the potential com-  
 375 munication links among the (mobile) robots. If there are no assumptions  
 376 about the network topology, prior to combining the beliefs, unknown com-  
 377 mon information should be removed. If not, non-consistent estimations could  
 378 be obtained due to the fact of adding several times the same information.  
 379 Another option is to employ a conservative fusion rule, which ensures that  
 380 the system does not become overconfident even in presence of duplicated  
 381 information. As mentioned previously, for the case of the IF, there is an an-  
 382 alytic solution for this, given by the Covariance Intersection algorithm [14].  
 383 Therefore, the conservative rule to combine the local belief of a robot  $i$  with  
 384 that received from another robot  $j$  is given by:

$${}_i\boldsymbol{\Omega}^t \leftarrow \omega({}_i\boldsymbol{\Omega}^t) + (1 - \omega)({}_j\boldsymbol{\Omega}^t) \quad (19)$$

$${}_i\boldsymbol{\xi}^t \leftarrow \omega({}_i\boldsymbol{\xi}^t) + (1 - \omega)({}_j\boldsymbol{\xi}^t) \quad (20)$$

385 for  $\omega \in [0 \ 1]$ . It can be seen that the estimation is consistent (in the sense  
 386 that no overconfident estimations are done) for any  $\omega$ . The value of  $\omega$  can be  
 387 selected following some criteria, such as maximizing the obtained determinant  
 388 of  ${}_i\boldsymbol{\Omega}^t$  (minimizing the entropy of the final distribution). The option chosen

389 by the authors is to use  $\omega$  as a fixed weight that setup the system confidence  
 390 in its own estimation and the neighbor's ones.

391 Although employing the CI formula avoids the need to maintain an esti-  
 392 mation of the common information transmitted to the neighbor systems, as  
 393 these fusion rules are conservative, some information is lost with respect to  
 394 the purely centralized case.

395 Finally, figure 5 depicts the scheme that follows the approach proposed  
 396 here. The DDSIF for a local agent with its corresponding functional blocks  
 397 is shown.

### 398 3.2.1. *Synchronization of the trajectories*

399 Special care has to be taken considering synchronization issues when com-  
 400 bining different trajectories. The trajectories are represented at discrete time  
 401 intervals. The combination formula will work provided that the differences  
 402 in these intervals are bounded. Therefore, trajectories should be adjusted so  
 403 that the state space is the same in both cases. Fig. 6 depicts an example of  
 404 the method.

405 In this method, first, the newest time steps are predicted by using equa-  
 406 tions (12) and (13), and the eldest ones are marginalized out (16) until tra-  
 407 jectories are adjusted. Thus, in the example,  $T'_0$  must be removed and  $T'_4$   
 408 predicted. Then, each time step is matched with the closest one of the  
 409 other trajectory. Furthermore, matchings are just allowed if the time differ-  
 410 ence is lower than a certain threshold. No matched time steps must be also  
 411 marginalized out before fusing ( $T_2$  in the example).

412 Finally, notice that the algorithm cannot allow crossed matchings such as  
 413 the one labeled as *WRONG* in Fig. 6 This kind of wrong matchings could

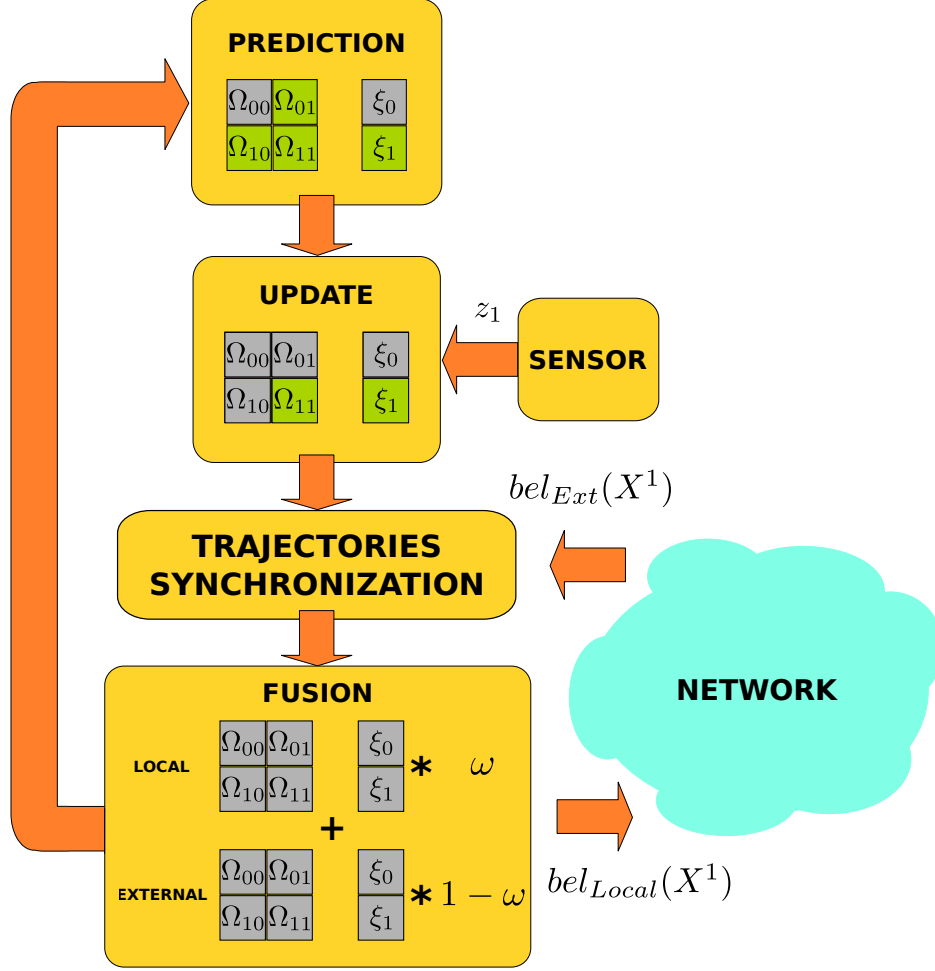


Figure 5: Flow chart of the DDSIF proposed for a local agent. For simplicity, only an example with trajectories of two time instants is shown. In the prediction and update stages, the blocks of the information matrix and vector that are modified are coloured green.



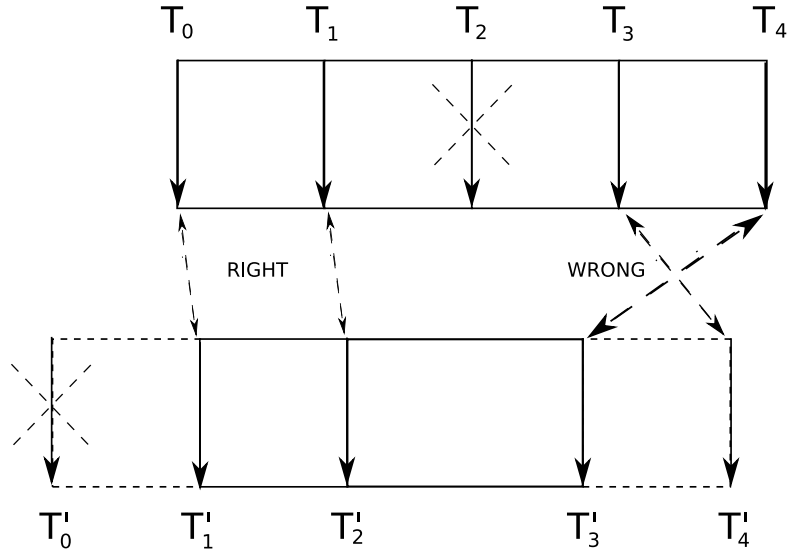


Figure 6: Example of the method to synchronize two trajectories.

414 result in fatal errors in the estimations.

## 415 4. Experimental Results

### 416 4.1. Simulation Example

417 In this section, some simulations in Matlab are shown. These simple  
 418 examples were simulated in order to show the concept of missing information  
 419 when full trajectories are not considered in the estimation of the state. Very  
 420 similar examples are shown in [21] for the same purposes.

421 The simulations consist of two agents with sensors tracking a moving  
 422 vehicle, which is able to move along the  $X$  axis (see figure 7). The state  
 423 to estimate is composed by the position (m) and the velocity (m/s) of the  
 424 vehicle at every time step:

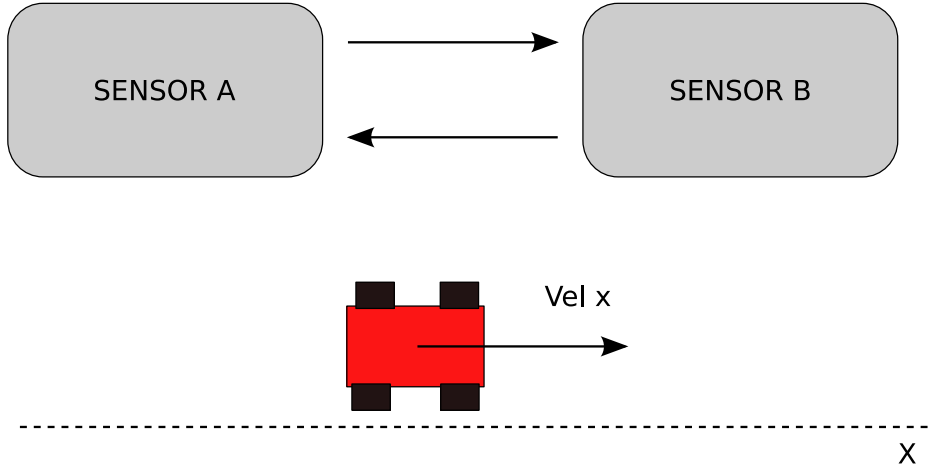


Figure 7: Example simulated in Matlab.

$$\mathbf{X}_t = \begin{pmatrix} X & V_x \end{pmatrix}^T \quad (21)$$

Each agent has a noisy sensor that can measure the vehicle's position directly, so the update model used is linear:

$$\mathbf{z}_t = \begin{pmatrix} 1 & 0 \end{pmatrix} \cdot \mathbf{X}_t + \boldsymbol{\varepsilon}_t \quad (22)$$

with the noise variance  $\mathbf{S}_t = 1m^2$ . The simulated vehicle always starts at  $X = 5m$  and moves with a constant velocity ( $8m/s$ ). As a generic motion model of the target, a discrete version of the continuous white noise acceleration model or second-order kinematic model is used [30, 31]. In this model, the velocity is assumed to be affected by an acceleration modeled as a white noise of zero mean and with power spectral density  $\mathbf{q}$ . The discretized version of this linear motion model is characterized by:

Agent 1		Agent 2	
Measurement	Time Step	Measurement	Time Step
46.18	5	165.91	20

Table 1: Simulated measurements for the experiment 1

Agent 1		Agent 2	
Measurement	Time Step	Measurement	Time Step
46.18	5	84.41	10
205.63	25	125.12	15
		165.91	20

Table 2: Simulated measurements for the experiment 2

$$\mathbf{A}_t = \begin{pmatrix} 1 & \Delta t \\ 0 & 1 \end{pmatrix} \quad (23)$$

434 and

$$\mathbf{R}_t = \begin{pmatrix} \frac{1}{3}\Delta t^3 & \frac{1}{2}\Delta t^2 \\ \frac{1}{2}\Delta t^2 & \Delta t \end{pmatrix} \mathbf{q} \quad (24)$$

435 where  $\Delta t = 1s$  and  $\mathbf{q} = 0.05m^2/s^3$ .

436 Two similar experiments with the same two agents tracking the vehicle  
437 were performed. The measurements gathered locally by each agent's sensors  
438 are summarized in the tables 1 and 2.

439 For every experiment three different approaches were run: (i) A central-  
440 ized IF, (ii) a decentralized IF without considering delayed states (that is,

441 the proposed algorithm but considering only the last state), and (iii) the pro-  
 442 posed delayed-state IF. Moreover, since there were just two agents, a channel  
 443 filter was able to compute exactly the common information between the two  
 444 perception entities. Thus, no CI rules were needed during the performance.

445 The filter initialization was the same for all the simulations:

$$\begin{aligned}\mu_0 &= \begin{pmatrix} 5 \\ 10 \end{pmatrix} \\ \Sigma_0 &= \begin{pmatrix} 2.5 & 0 \\ 0 & 3 \end{pmatrix}\end{aligned}\tag{25}$$

446 The values shown in the tables 1 and 2 were obtained simulating the  
 447 previous models of the vehicle and the sensors for 25 seconds. In both ex-  
 448 periments, at the time step 25 the agent 1 fused information received from  
 449 the other one. The measurements of the sensors were taken at previous time  
 450 steps in order to show what happens when the fusion is not done every time a  
 451 local measurement is updated. Thus, between the initialization (which is the  
 452 same for both agents) and the fusion step, there are several local predictions  
 453 and updates that are not transmitted until the end of the experiment, what  
 454 leads to some differences between the tested approaches.

455 Figure 8 depicts the results of the simulations. Regarding the vehicle's  
 456 position, standard deviations of the three approaches are compared for the  
 457 experiment 1 and 2. Just the results for the agent 1 are shown. In both  
 458 experiments, a zoom has been made at the time step 25 in order to highlight  
 459 the differences after the fusion.

460 The specific values of experiment 1 try to show how even in such a simple

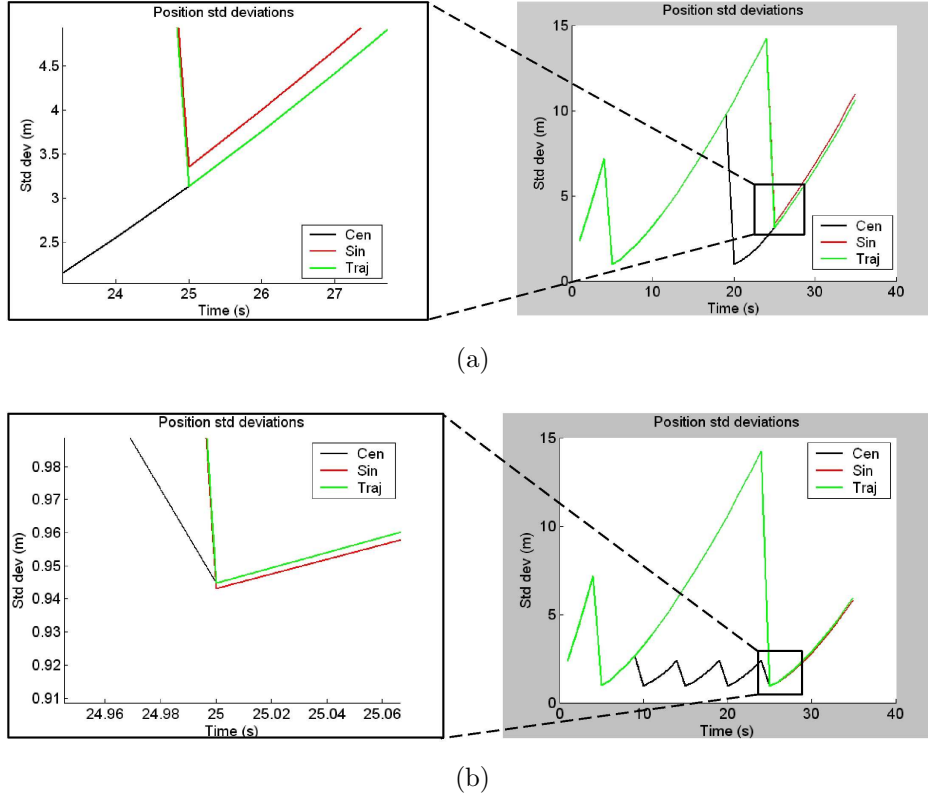


Figure 8: Standard deviations for the experiment 1 (a) and the experiment 2 (b). Black solid line is the centralized estimation, the red solid line is the decentralized estimation without considering delayed states and the green solid line stands for the proposed delayed-state IF. On the left, both experiments are zoomed at the fusion instant to show that the delayed-state IF is superimposed on the centralized solution.

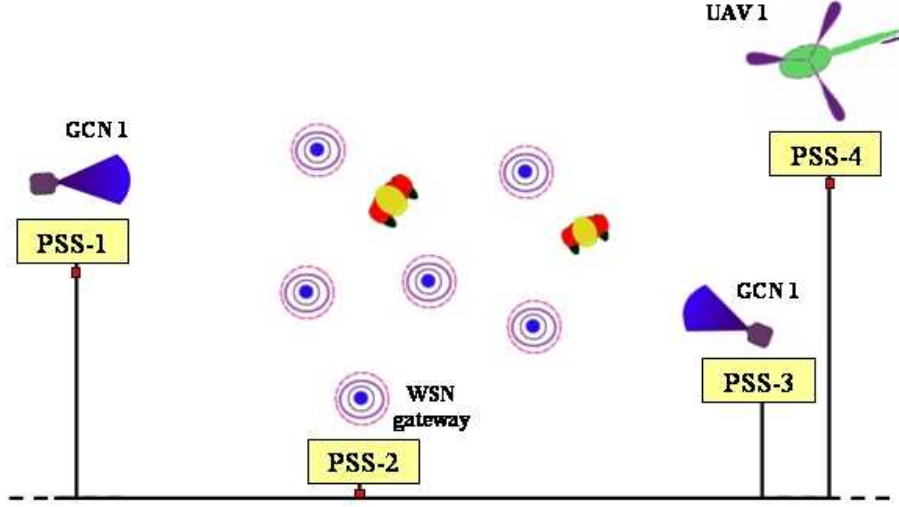


Figure 9: AWARE experiments setup.

example, the centralized solution is not recovered with the decentralized filter which does not consider the full-state trajectories. However, the delayed-state filter is able to recover this centralized estimation. Besides, experiment 2 is included to show another remarkable result: the estimation without delayed states can become overconfident (its variance is smaller than the centralized one after the fusion). This fact indicates that, without considering the trajectories, the estimation could become inconsistent in some cases.

#### 4.2. Real Experiments

In order to test the decentralized perception scheme presented above, a real tracking application is considered in this Section.

The work described in this Section has been developed within the European Commission project AWARE, or Autonomous self-deploying and operation of Wireless sensor-actuator networks cooperating with UAVs [2]. The



(a)



(b)

Figure 10: (a) UAVs flying over the experiments area during the AWARE 2009 General Experiments. (b) Ground cameras used to gather visual information during those experiments.

474 project considers the development of a whole platform considering UAVs,  
 475 sensors and actuators which can self-deploy. The project deals with issues  
 476 related to the cooperation among different UAVs and Ground Sensor Net-  
 477 works, such as the systems shown in Fig. 10.

478 Cooperative tracking is one of the functionalities of the AWARE project,  
 479 and the presented algorithms were applied within the framework of this  
 480 project in order to track real fire-fighters in outdoor disaster management  
 481 scenarios.

482 The AWARE platform is composed by different Perception Subsystems

483 (PSS) cooperating among them in order to achieve common objectives (see  
484 Fig. 9). Each PSS runs a perception process which is in charge of updating  
485 the subsystem status. Thus, this process incorporates the local information  
486 obtained by its sensors as well as the information provided by other PSSs  
487 (neighbours' beliefs).

488 Experimental results obtained during real field experiments integrating  
489 three sources of information (two cameras and a wireless sensor network)  
490 are presented. The information provided by these sensors have been used to  
491 track the position of a person moving into the experiments area by means of  
492 the decentralized data fusion approach.

493 The cameras were used to detect the person into the field of view, provid-  
494 ing bearing-only information about the position. This measurements can be  
495 obtained through a non-linear pin-hole model which will be described in de-  
496 tail. Both cameras were fixed, with known intrinsic and extrinsic calibration  
497 parameters. In addition, the person being tracked carried a wireless sensor  
498 node that was used by the sensor network to provide positioning information  
499 based on the Received Signal Strength Information (RSSI) by means of an  
500 approach similar to [24]. Since the provided information consisted of poses  
501 referenced to a global frame, it was used to initialize the track.

502 A C++ implementation of the decentralized data fusion scheme called  
503 Perception Subsystem (PSS) has been used to locally process the data gath-  
504 ered by each sensor. These processes incorporate the local information ob-  
505 tained by their sensors as well as the information provided by other PSSs  
506 (neighbours' beliefs), cooperating among them in order to achieve common  
507 objectives. Then, three PSSs were launched during the experiments: camera



508 1, camera 2 and wireless sensor network.

The state estimated and shared between PSSs consists of the 3D position and velocity of the person to track, both in the global coordinate system:

$$\mathbf{X}_t = \begin{pmatrix} X & Y & Z & V_x & V_y & V_z \end{pmatrix}^T \quad (26)$$

509 The prediction model used is the one detailed in the simulation section  
510 4.1, with  $\Delta t = 0.2s$  and  $\mathbf{q} = 0.05m^2/s^3$ .

511 When dealing with heterogeneous PSSs, different measurement models  
512 should be used for each of them. In this case, those models in [11] have been  
513 also applied here.

514 Since the wireless sensor network provides 3D measurements referenced  
515 to the global coordinate system, its measurement model is straightforward:

$$\mathbf{z}_t^{wsn} = \begin{pmatrix} X_t & Y_t & Z_t \end{pmatrix}^T + \boldsymbol{\epsilon}_t^{wsn} \quad (27)$$

516 On the other hand, each camera provides a measurement composed by  
517 the position  $(u, v)$  and velocity  $(\dot{u}, \dot{v})$  of the target referenced to its image  
518 plane, expressed in pixel and pixel/s respectively. These measurements were  
519 obtained by means of visual segmentation algorithms that depend on the  
520 kind of target.

$$\mathbf{z}_t^{cam} = \begin{pmatrix} u_t^{cam} & v_t^{cam} & \dot{u}_t^{cam} & \dot{v}_t^{cam} \end{pmatrix}^T \quad (28)$$

521 In order to obtain the measurement model, it is needed to relate objects  
522 on the image plane with their positions in the 3D world. Cameras project  
523 points in the space into points on the image plane and are usually modeled  
524 using the tools of projective geometry [32, 33]. The projection is modeled by

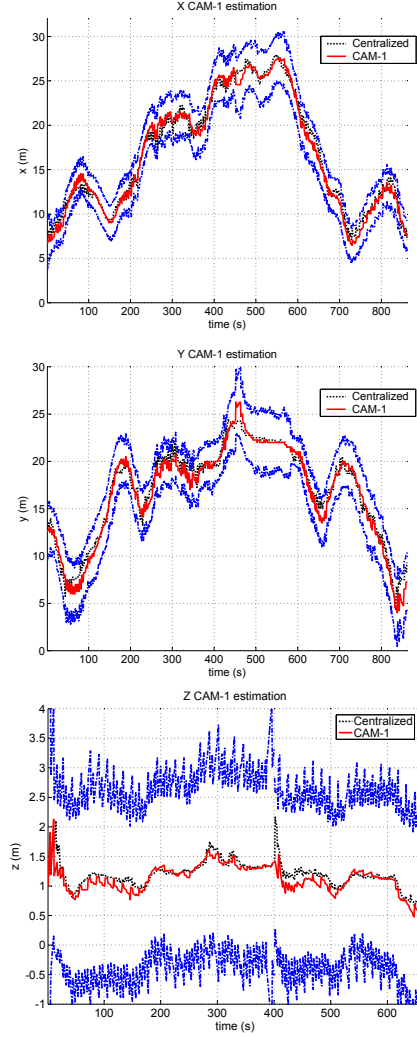


Figure 11: Position estimation of the person using the decentralized approach presented in this paper (red solid line) in camera 1. The estimation provided by a centralized filter is also presented (black dotted line). It can be seen how the estimation is always inside the  $3\sigma$  confident interval (blue dashed line)

the *pin-hole* projection model. Following this model, each point in the space,  
 $\mathbf{p} = \begin{pmatrix} X_t & Y_t & Z_t \end{pmatrix}^T$  and its corresponding image pixel  $\mathbf{m} = \begin{pmatrix} u_t^{cam} & v_t^{cam} \end{pmatrix}^T$   
on the image plane of the camera are related by equation (29), where  $\mathbf{p}$  and  
 $\mathbf{m}$  are in homogeneous coordinates:

$$s\mathbf{m}_t = \mathbf{A}_{cal} \begin{pmatrix} \mathbf{Rot}_t & -\mathbf{Rot}_t \mathbf{t}_t \end{pmatrix} \mathbf{p}_t \quad (29)$$

Here,  $\mathbf{A}_{cal}$  is the upper triangular intrinsic calibration matrix of the cam-  
era.  $\mathbf{Rot}_t$  is the rotation matrix from the global reference system to the  
camera system, and  $\mathbf{t}_t$  is the translation camera vector in the global system.

Previous equations imply a non-linear relation between the state and  
the measurements (due to the homogeneous coordinates). Moreover, if the  
camera pose is uncertain, it has to be considered when obtaining the cor-  
responding likelihood (and, also in this case, the relation among variables  
are non-linear). Therefore, if an IF is to be used, a previous linearization  
is required. In this case, a first order Taylor expansion was used in order  
to derive an EIF. Although camera poses at each step were assumed to be  
known, their uncertainties were also considered and propagated through the  
model Jacobians. In such a way, the noise vector was composed by the addi-  
tive noises from the measurement itself (they depended on the segmentation  
algorithm accuracy) and the camera pose uncertainties.

It can be seen that the measurements obtained by the cameras and the  
wireless sensor networks depend only on the position and velocity of the tar-  
get (the state), and thus the conditional independence assumption of Section  
2.1 is applicable here.

The results of the proposed algorithm are compared with the results ob-

548 tained by a centralized implementation. In that version, all the measurements  
549 were processed off-line by a centralized EIF without considering communica-  
550 tion issues or delays. The centralized filter has access to all the information  
551 provided by all the sensors instantly, a very important advantage with respect  
552 to the decentralized approach.

553 Thus, Fig. 11 shows the estimated X, Y and Z position of the target  
554 provided by the software instance attached to camera 1. It can be seen  
555 how the error with respect to the centralized estimation is, in mean, about  
556 one meter. In addition, the estimated standard deviation from the filter is  
557 coherent with the errors and always inside the  $3\sigma$  confident interval.

558 Note that in this case, thanks to the fusion among the different sources,  
559 the bearing only information provided by the cameras can be used to estimate  
560 the full target position. This issue would have been hardly addressed with a  
561 single camera.

562 Another important aspect in decentralized approaches is to verify that  
563 the estimation carried out by the different software instances converge to a  
564 single solution. This is shown in Fig. 12, where the estimated XY trajectory  
565 provided by camera 1, camera 2 and wireless sensor network are plot together  
566 with the centralized estimation. It can be seen how all estimations converge  
567 to the same solution with errors in the order of one meter.

568 Fig. 13 presents the estimated standard deviation computed by the de-  
569 centralized approach and the estimated by the centralized filter. The decen-  
570 tralized approach presents more conservative estimations than the centralized  
571 filter. The difference between the solutions in this case is explained by differ-  
572 ent linearization points for the Jacobians in the centralized and decentralized

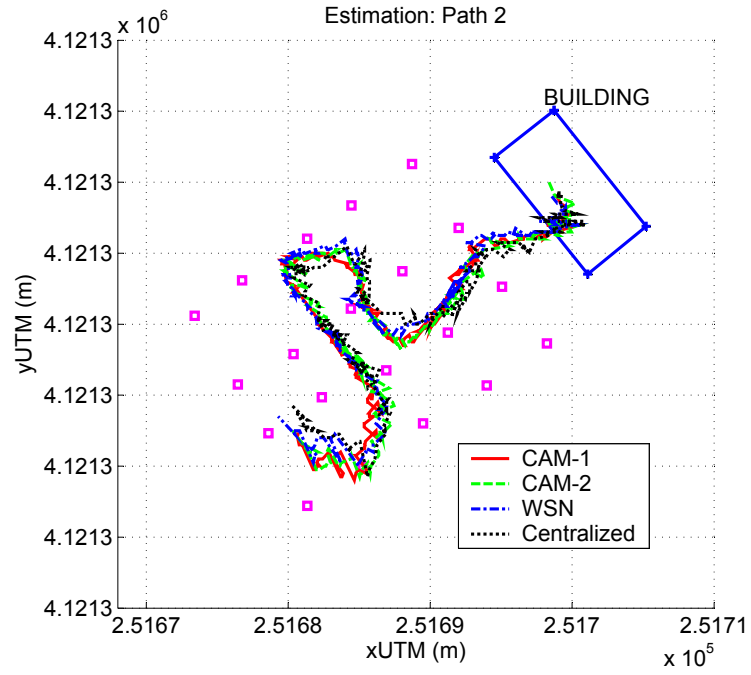


Figure 12: XY estimation provided by the two cameras and the wireless sensor network, and centralized estimation. A sensor network was deployed into the experiments area, pink squares denote the position of each sensor node.

573 filters; and, mainly, by the use of the *covariance intersection* algorithm. How-  
574 ever, it is worth to mention the closeness of both estimations, which differ in  
575 no more than half a meter. This fact remarks the consistency and benefits  
576 of the proposed approach.

577 Finally, Fig. 14 shows how the algorithm works when the transmission  
578 frequency between the fusion nodes is increased. In these experiments, this  
579 transmission period was varied from 1 second to 5 seconds. It can be seen  
580 how, after the fusion steps, the estimation is very similar in all cases, due to  
581 the use of delayed states. Clearly, between the fusion steps, the differences are  
582 higher when the frequency is lower (although after the fusion steps also the  
583 past states are recovered, and therefore the same solution as in the central  
584 filter is achieved, although with latency). This is an expected result and  
585 thus, the transmission frequency is a parameter that should be chosen as a  
586 compromise between performance and required bandwidth. Here and in the  
587 previous experiments, 5-second trajectories were used so that no information  
588 was missed during the performance. Again, some differences can be seen in  
589 the cases mainly due to different linearization points in the filters.

590 To sum up, the experiments showed that the proposed decentralized ap-  
591 proach is able to provide estimations with small errors (one meter) with  
592 respect to centralized filters and very similar standard deviation estimations  
593 (less than half a meter difference), but with the advantage of processing the  
594 information in a fully decentralized manner, which basically improves the  
595 fault tolerance and scalability of the system.

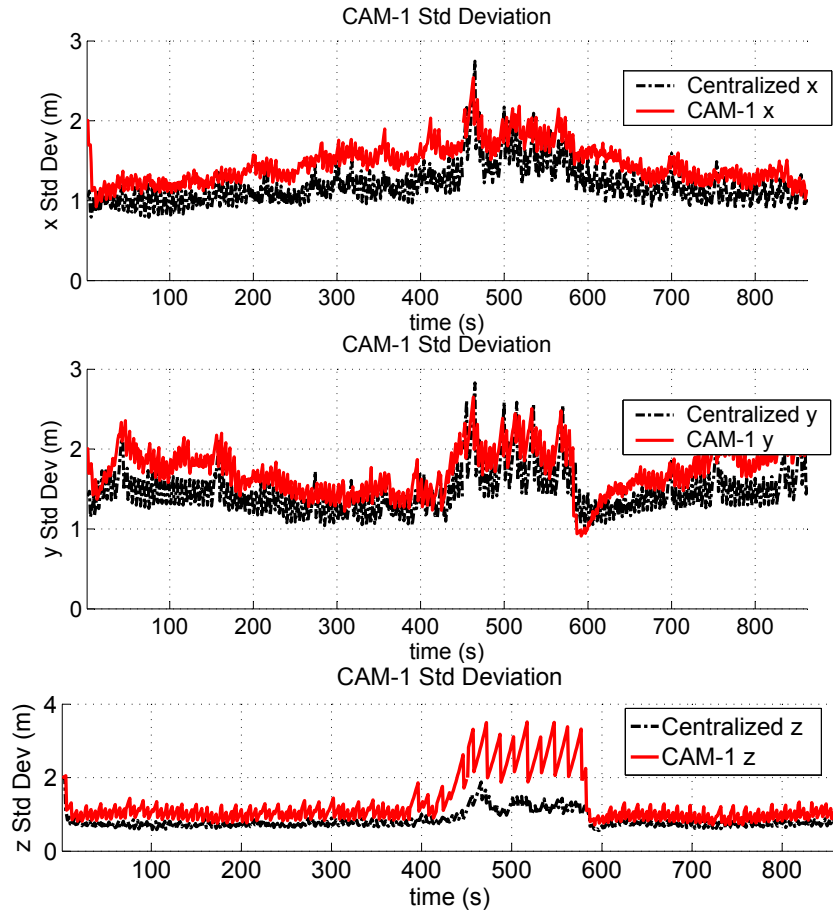


Figure 13: Estimated standard deviation using the decentralized approach (red solid line) versus standard deviation computed by the centralized filter (black dashed line)

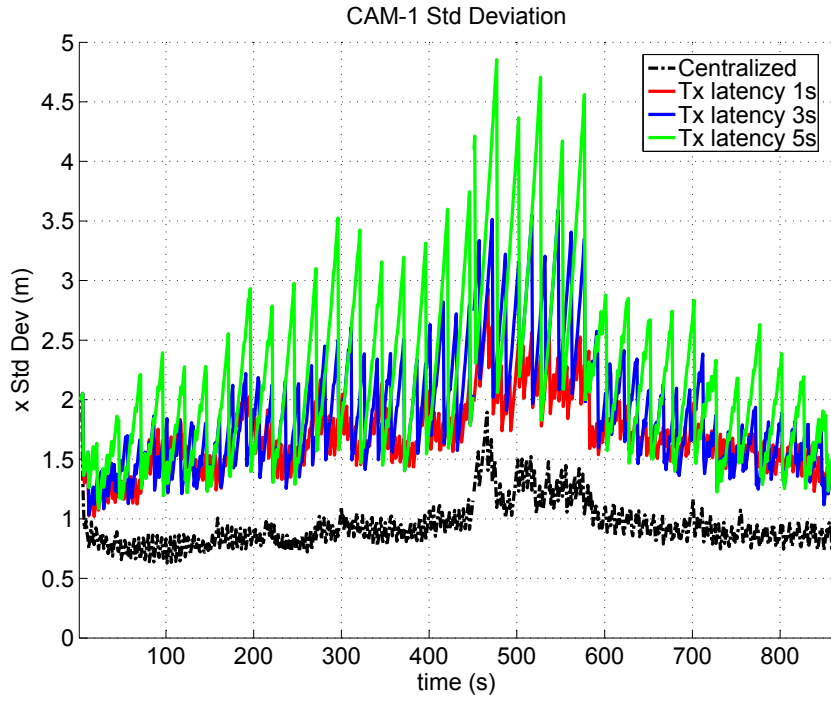


Figure 14: Estimated standard deviation using the decentralized approach varying the transmission frequency between nodes versus standard deviation computed by the centralized filter



## 5. Conclusions and Future Works

The paper presented a decentralized data fusion scheme valid to perform cooperative perception tasks using a set of heterogeneous sensors. An extension of the usual EIF considering delayed states was proposed, which allows to obtain locally the same estimation than a centralized filter, and permits to overcome the usual delays and latency in inter-process communications.

In addition, methods to match trajectories from different agents and to fuse the information in a conservative way were explained. This is particularly important in decentralized architectures in order to face double counting information.

Simple simulations were proposed in order to illustrate how some information can be missed with respect to the centralized case when a standard IF is used in a decentralized manner. The presented approach was proved to be valid to overcome this problem though.

The decentralized data fusion approach has been implemented and tested with real information as well. In particular, three data sources have been integrated in those tests. The experimental results showed that the proposed approach is able to track the position of a moving object in a fully decentralized manner with small errors with respect to a centralized filter, obtaining similar results in mean (about one meter error) and standard deviation (about half a meter difference).

The proposed method is attempted to be a generic approach. Hence, some approximations were described so that non-linear models could be considered and no constraints about the network topology had to be made. It is important to notice that when the information is fused in a conservative manner

621 or linearized models are used, the centralized solution is no longer reached.  
622 In those cases (e.g. the open field experiments proposed in this paper), it  
623 could be thought that the use of delayed states would not be so beneficial  
624 and would just increase the required bandwidth. However, even in those  
625 cases, the use of delayed states leads to more robust estimations. Moreover,  
626 considering state trajectories can become a powerful tool for other purposes.

627 For instance, maintaining delayed states, wrong data associations made in  
628 the past could be detected later and fixed by recomputing the trajectory up to  
629 the current time step. Besides, for tracking applications, keeping a trajectory  
630 of the target would provide more useful information when a prediction of its  
631 movement has to be made before planning actions.

632 In addition, the other advantage of the Delayed-State Information Filter  
633 is that the communication bandwidth is increased at a fair rate and the tra-  
634 jectories can be bounded in time by means of the presented algorithms. The  
635 length of these trajectories has to be chosen so that a compromise between  
636 missing information and required bandwidth is reached.

637 Future works will consider exploiting the information provided by the  
638 trajectory. Techniques such as mutual information [34] could be very use-  
639 ful in order to cope with the track-to-track association problem. Moreover,  
640 extending that work to the multi-target case, new algorithms could be de-  
641 veloped in order to deal with wrong associations made in the past by using  
642 the trajectories. Finally, to demonstrate the scalability of the approach, the  
643 authors plan to apply it to a bigger network involving several robots, a fixed  
644 camera network of around 20 cameras and a Wireless Sensor Network.

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