

# Multimodal Sensor Fusion and Navigation

## 1. SYLLABUS INFORMATION

### 1.1. Course title

Multimodal Sensor Fusion and Navigation

### 1.2. University

Pázmány Péter Catholic University

### 1.3. Semester

1<sup>st</sup> year, 1st semester

## 2. COURSE DETAILS

### 2.1. Course nature

Pooled elective

### 2.2. ECTS Credit allotment

5

### 2.3. Faculty data

Dr. Horváth András

## 3. COMPETENCES AND LEARNING OUTCOMES

### 3.1. Course objectives

The main goal of the course is to give an overview about real time algorithms and architectures used in multi-sensor data fusion and navigation.

The focus of the course is multiparallel processing and target tracking.

The course introduces estimation theory, the necessary definitions in static, dynamic linear and non-linear cases and also in discrete and continuous systems. Reveals and explains such generally used algorithms like the Kalman- and the Bootstrap-filter. Also the limitations and applications of these algorithms in practical problems.

The course gives comprehensive knowledge about system level computations in both top-down and bottom up design of adaptive algorithmic solutions. Examines the topographic and non-topographic partitioning of data-flows regarding the modern multi-parallel architectures.

### 3.2. Course contents

1. Data-fusion in the human nervous system
2. Definition and basics of estimation theory, MLE, MSE estimators
3. Estimation in static systems, Estimation of: Gaussian random vectors, least squares estimation, polynomial fitting etc.

4. Filtering, Prediction, Smoothing, State estimation in discrete state spaces (Viterbi, Forward-Backward, Baum)
5. State estimation methods in linear dynamic systems/ Kalman Filter, kinematic models
6. State estimation methods in non-linear dynamic (but linearizable) systems / Extended Kalman filter, Unscented Kalman Filter
7. State estimation methods in non-linear dynamic systems I.: Particle Filter
8. State estimation methods in non-linear dynamic systems II: Sampling, Resampling, Bootstrap Filter
9. Data association and data matching / SNF, NNF, PDA, JPDA, JVC, MHT methods and algorithms
10. Image fusion: Topographic and non-topographic (rigid Non-rigid, registration)
11. Adaptive tracking of maneuvering targets / IMM model and applications, IMM-JVC and IMM-JPDA models

### 3.3. Course bibliography

Compulsory and/or recommended literature:

Yaakov Bar-Shalom: Estimation with Applications to Tracking and Navigation

Jitendra R. Rao: Multi-Sensor Data Fusion with MATLAB

Ramon van Handel: Hidden Markov Models

## 4. EVALUATION

Exam