

Training School, Low Wood Bay, Windermere, Cumbria, Lake District UK, September 14-16, 2011

Day 1: Wednesday 14th September

Tutorial Session: 9 – 15h

Presentations of the Research Fellows: 14.00-18.00h

Low Wood Bay

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| | Tutorial session |
| 9:00 - 12:00 | Professor Oliver Cappé, France, From Importance Sampling to Sequential Monte Carlo Methods |
| 10:40 - 11:00 | <i>Coffee</i> |
| 12:00 - 13:00 | Professor Simon Godsill, Cambridge University, United Kingdom Advances in Bayesian filtering using Monte Carlo methods |
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| 13:00 - 14:00 | <i>Lunch</i> |
| 14:00 - 14:45 | Professor Simon Godsill, Cambridge University, United Kingdom Advances in Bayesian filtering using Monte Carlo methods |
| 14:45 - 15:00 | <i>Afternoon Tea</i> |
| 15:00 – 17.30 | Presentations of the fellows |
| 15.00 – 15.30 | AOKI Edson Hiroshi, Thales Nederland Energy efficient sensor scheduling for sensor networks of simple sensors |
| 15.30 – 16.00 | Nikolay Petrov, Lancaster University, United Kingdom Sequential Monte Carlo Methods for Extended and Group Object Tracking |
| 16.00 – 16.30 | Murat Aslan, Saab, Sweden Multiple target tracking in a ground sensor network |
| 16.30 – 17.00 | Giulia Battistello, FKIE Fraunhofer, Germany, GIS for multiple sensor air-to-ground surveillance and traffic monitoring |
| 17.00 – 17.30 | Katerina Tzavella, FKIE Fraunhofer, Germany GIS based track evaluation and anomaly detection |
| 17.30 – 18.00 | Melanie, Bocquel, Thales Nederland, Integrated information extraction |
| 19:00 | <i>Welcome Dinner</i> |

Thursday 15^h September

Presentations of the Fellows

Low Wood Bay

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| 09.00 - 9:30 | Fotios Katsilieris, Thales Nederland, Sensor management aspects |
| 9.30-10.00 | George Mathai, Saab, Sweden, Track-Before-Detect based on acoustic sensors |
| 10.00 - 10.30 | Francesco Papi, Exploiting prior sensor & environmental knowledge |
| 10.30 – 10.45 | <i>COFFEE</i> |
| 10.45 – 11.15 | Anna Zvikhachevskaya, Lancaster University, United Kingdom Localisation in Unknown Urban Environment |
| 11.15 – 11.45 | Marek Syldatk, Saab, Sweden, Localization and calibration of ground sensors |
| 11.45 – 12.15 | Denis Rodionov, Rinicom UK, Localization and positioning on WiMAX networks |
| 12.15 – 12.45 | Manon Kok, Linköping University, Sweden, Magnetometer calibration methods |
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| 12.45 – 13.45 | <i>Lunch</i> |
| 13:45 - 14:15 | Miao ZHANG, Xsens, Netherlands, Indoor orientation and tracking system using MEMS |
| 14:15 - 14:45 | Kirill Bushminkin, Rinikom, UK, Ad Hoc Mesh Sensor Networks |
| 14:45 - 15:00 | Michael Roth, Linköping University, Sigma point approaches to extended Kalman filtering |
| 15:00 – 15:30 | <i>COFFEE</i> |
| 15.30 – 16.00 | Discussions |

Friday 16th September

Presentations at Lancaster University, INFOLAB21, Room C74 (morning) and a visit to Rinicom (afternoon)

Note: Coach to leave at 8:30 from Windermere, Lake District to Lancaster University

Suggested presentations

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| 10:00 - 10:10 | COFFEE |
| 10.10 - 10.30 | Welcome by the Dean of Lancaster University, Prof. Mary Smyth |
| 10:30 – 11.10 | Professor Garik Markarian, Lancaster University |
| 11:10 - 12:00 | Dr. Simon Maskell, Qinetiq, A large-scale particle filter for tracking numerous low-observables |
| 12:00 – 12.40 | Dr Daniel Clark, Heriot-Watt University, Edinburgh, Bayesian Filtering for Multi-object Systems |
| 12:40 - 13:40 | Lunch and coffee |
| 13:40 - 16:00 | Showing of prototype systems at Lancaster University and equipment from RINICOM and AEROFLEX |
| 16.00 -16.30 | Coffee |
| 16.30 – 18.00 | Showing of prototype systems at Lancaster University and equipment from RINICOM and AEROFLEX |

Coach departs from Lancaster University at 18.00 for the Lake District.

Abstracts of the tutorials

From Importance Sampling to Sequential Monte Carlo Methods

Prof. Olivier Cappé

Telecom ParisTech & CNRS

Paris, France

Email: cappe@telecom-paristech.fr

This tutorial will cover the main building blocks used in constructing Sequential Monte Carlo (in short, SMC, also known as particle filtering) techniques. We will start from the basic importance sampling method and will then move to SMC approaches and cover more advanced aspects such as auxiliary methods, smoothing and parameter estimation. We will insist on quantitative measures and diagnostics that can serve as guidelines when using SMC as well as on the interpretation of theoretical results regarding the convergence of SMC approximations.

Advances in Bayesian filtering using Monte Carlo methods

Prof Simon Godsill

University of Cambridge

Cambridge, United Kingdom

Email: sjg@eng.cam.ac.uk

In this survey I will cover various aspects of the Bayesian filtering problem. I will start with a basic overview of state-space methods and particle filters in their standard form. Then I will

consider more exotic recent developments including Monte Carlo smoothers, the incorporation of Markov Chain Monte Carlo (MCMC) methods into the filters, and SMC sampler-based approaches to the problem. I will illustrate with applications in multiple object tracking, group object tracking and musical note transcription from raw audio data.

Venue for the Training School

Low Wood Bay

Ambleside road, Windermere, Cumbria LA23 1LP

Tel:015394 39441

Web site: englishlakes.co.uk

<http://www.englishlakes.co.uk/hotels/lowwood/index.aspx>

Room Booking:

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|--------------------|--|
| English Lakes | T 015394 39440 |
| Group Sales Office | F 015394 39475 |
| Low Wood Bay | E sales.coordinator@englishlakes.co.uk |
| Windermere | W englishlakes.co.uk/conferences |
| Cumbria | |
| LA23 1LP | |

Travel from abroad

- Nearest Airport is Manchester International Airport

Recommended airlines

- KLM, easyJet
- Luftshana Airlines
- SAS Airlines

Travel from Manchester Airport to Windermere/ Low Wood Bay

Manchester International Airport is the nearest Airport to Windermere. From Manchester Airport you can travel by train to Windermere Station (see <http://www.thetrainline.com/buytickets/> or <http://www.rail.co.uk/ukrail/planner/planner.htm> for train timetable), the trains are hourly, and then take a taxi to your chosen hotel. It takes about two hours to travel from Manchester Airport to Windermere.

Other hotel Accommodation in Windermere

Please see link: <http://www.lakedistricthotels-cumbria.co.uk>

<http://www.hotelsonwindermere.co.uk>