Parameter estimation of social forces in crowd dynamics models via a probabilistic method

by

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PARAMETER ESTIMATION OF SOCIAL FORCES IN CROWD DYNAMICS MODELS VIA A PROBABILISTIC METHOD

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Abstract. Focusing on a specific crowd dynamics situation, including real life experiments and measurements, our paper targets a twofold aim: (1) we present a Bayesian probabilistic method to estimate the value and the uncertainty (in the form of a probability density function) of parameters in crowd dynamic models from the experimental data; and (2) we introduce a fitness measure for the models to classify a couple of model structures (forces) according to their fitness to the experimental data, preparing the stage for a more general model-selection and validation strategy inspired by probabilistic data analysis. Finally, we review the essential aspects of our experimental setup and measurement technique.

1. Introduction

1.1. Background. Crowd models are powerful tools to explore the complex dynamics which characterizes the motion of pedestrians, cf. e.g. the overview [27] and references cited therein. Understanding how crowds move and eventually being able to predict their behavior under given (possibly extreme) conditions becomes an increasingly important matter for our society. Reliable mathematical models for crowds would be of great benefit, for instance, to increase pedestrian comfort (ensuring a regular flow motion at acceptable densities), security (evacuation assessments) and structural serviceability (crowd-structure interaction), in particular if the theoretical information/forecast is in real-time agreement with the actual crowd behavior.

Aiming at quantitative models, a proper assessment of the uncertainty is needed given experimental data (e.g., in the form of crowd recordings) together with a model or a collection of models. This paper treats a basic crowd scenario: pedestrians crossing an U-shaped landing (corridor) in a defined direction. In particular, the questions we consider here relate to a low density regime, in which pedestrians can be considered as moving alone, being just influenced by their desires as well as the geometry of the (built) environment in their surroundings (“rarefied gas” regime). We explicitly wonder (in a quantitative sense specified afterwards): do pedestrians interact with walls? How does the presence of walls affect the pedestrian motion? Are walls purely repulsive, or could they be attractive?

To address these (and related) questions, we made many video recordings of the landing considered (see Appendix A) and took as test models 7 different evolution equations describing the pedestrian-wall interaction.

1.2. Simple crowd models. Ensembles. Since the movement of pedestrians is to a large extent non-deterministic, any model that describes the detailed motion of pedestrians requires the introduction of some elements of noise. To address this issue, one may choose to describe the dynamics from a “coarse grained” point of view, hence either at the mesoscopic scale or at the macroscopic scale. For instance, when a macroscopic level of description is used, a balance equation for the density of pedestrians (possibly supported by balance of momentum, see e.g. [8] for details on balance laws) models the evolution of the crowd, while the detailed microscopic behaviors are averaged out. In principle, the latter equations can be derived directly from the microscopic equations, although a problem remains: microscopic models for crowd dynamics (see, for instance, the social force model proposed by Helbing and Molnar [15]) describe the detailed motion of pedestrians, but to which extent the microscopic details are relevant to capture the intrinsic crowd patterns at larger scales and what is the role of noise and uncertainty? In other words, which details of the microscopic information are necessary to capture the behavior of the crowd?

Usually, in an attempt to keep into account the observed non-deterministic behavior of the crowds, noise is added to deterministic models turning them into Langevin-like equations for the so-called active Brownian particles (see e.g. [26, 27]) or in measure-valued evolutions (see e.g. [1, 13, 2]).

Since we cannot describe deterministically the motion of pedestrians, we opt for a different strategy. We choose to construct a probabilistic ensemble of pedestrians
We construct such crowd ensemble by the means of a connection to simple evolution models, which can be cast in the form of a potential of interaction of pedestrians with obstacles or amongst themselves together via Newtonian dynamics. The potential or force in the model is characterized by a set of parameters, whose statistical properties can be obtained by comparing the model with well-controlled experimental data. Thus the model and the probability distribution of the model parameters (inferred from data) define our crowd ensemble. In this way we cast the force estimation problem into a well defined procedure of probabilistic data analysis, very much inspired by [30, 29]. A related approach for traffic-flow models is mentioned in [16] and references therein.

1.3. Aim of the paper. We focus our attention on the effects of walls (obstacles) on pedestrian motion for a specific crowd dynamics scenario (extensively described in Section 1.4 from a qualitative point of view, and in the Appendix A from a technical point of view). Once the effect of walls is understood, considering pedestrian-pedestrian interactions in the same scenario is expected to be easier.

Note that even standard crowd dynamics situations are actually rather complex, in particular, the following aspects among others need to be considered carefully:

(i) the motion of pedestrian is complex and influenced by many sources, among others: desires/aims, interaction with geometry and interaction with neighboring peers;

(ii) the effects of these interaction appears simultaneously and in an entangled way.

To attempt to disclose the cause-effect relations in this complex motion, we choose a step by step approach; therefore, we opt to look exclusively at situations in which the interaction among pedestrians is absent and the motion is fully regulated by own desires and neighboring geometry. As a clear consequence, this study sets a possible stage for the analysis of pedestrian-pedestrian interactions which is inevitably perturbed by the effects mentioned at (i) and (ii). To make the complete dynamics approachable, the hypothesis of linear superposition of effects has to be made.

In social-force models [15, 10, 25, 32, 4] (for overviews on the matter see, e.g., [12, 27]), pedestrians move according to a Newtonian dynamics; in particular, in the absence of neighboring peers, the force acting on a single particle can be expressed as:

\[ F = F_{vd} + F_{wall}, \]

where

- \( F_{vd} \) is a force which keeps into account the desires of the pedestrians in terms of the direction he/she is willing to follow. Usually, this term induces a relaxation of the velocity \( v \) of the pedestrian towards a background desired velocity field \( v_d = v_d(x, y) \). The desired velocity field usually drives the pedestrian all over the domain toward a given “desired” target. In formulas, this term reads as \( F_{vd} = (v - v_d)/\tau \), where \( \tau \) is a characteristic relaxation time.

\footnote{By “ensemble” we understand a collection of the copies of a system distributed according to a probability distribution function (pdf).}
\textbullet \ F_{wall} \ describes \ the \ interactions \ pedestrians \ have \ with \ walls. \ This \ term 
doesn’t \ just \ model \ the \ impenetrability \ of \ the \ latter, \ rather \ it \ is \ aimed \ at 
taking \ into \ account \ the \ will \ of \ pedestrians \ to \ maintain \ a \ certain \ distance 
from \ walls.

Structure \ and \ parameters \ dependence \ of \ \( v_d \) \ and \ \( F_{wall} \) \ shall \ be \ assumed. \ In \ the 
following, \ we \ suppose \ \( v_d \) \ to \ be \ parametrized \ by \ its \ magnitude \ (the \ \textit{desired speed} \ \( |v_d| \equiv \text{const} \)), \ whilst \ its \ direction \ is \ kept \ as \ a \ model \ feature.

On \ the \ other \ hand, \ \( F_{wall} \) \ is \ assumed \ to \ be \ a \ sum \ of \ forces \ pointing \ outwards 
every \ wall \ in \ the \ particle \ proximity, \ i.e.

\[
F_{wall} = \sum_{w \in \text{Walls}} F_{wall}^w.
\]

One \ usually \ supposes \ that \ every \ contribution \ \( F_{wall}^w \) \ has \ a \ fixed \ functional \ form 
which \ depends \ on \ the \ distance \ between \ the \ pedestrian \ and \ the \ wall, \ and \ is \ parametrized 
by \ a \ set \ of \ \( N_p \) \ parameters \ \( \bar{P} = \{P_i\} \). \ Note, \ however, \ that \ different, \ more \ general, 
forms \ of \ \( F_{wall} \) \ can \ be \ chosen; \ see \ e.g. \ [17].

In \ the \ present \ work, \ our \ main \ purpose \ is \ to \ estimate \ the \ probability \ distribution 
functions \ of \ the \ model \ parameters \ \( v_d \) \ and \ \( \{P_i\} \) \ from \ experimental \ data \ (cf. \ Section 
1.4 \ and \ Appendix \ A).

1.4. \ Experimental data. \ The \ kinematic \ data \ referring \ to \ trajectories \ of \ pedes-
trians \ (positions, \ velocities, \ accelerations) \ walking \ through \ a \ rectangular \ landing 
(see \ Figure \ 1. \ Consider \ Appendix \ A \ for \ details), \ are \ acquired \ via \ an \ over \ head
recording \ camera. \ Due \ to \ the \ geometry \ of \ the \ setting, \ trajectories \ of \ pedestrians \ tend \ to \ bend \ slightly \ as \ the \ landing \ is \ crossed. \ This \ is \ a \ consequence \ of \ the \ presence 
of \ 90 \ degree \ turns \ at \ the \ entrance \ and \ at \ the \ exit \ of \ the \ landing.

In \ the \ following, \ since \ we \ focus \ our \ attention \ on \ the \ walls-pedestrian \ interaction, 
we \ consider \ only \ data \ concerning \ a \ single \ pedestrian \ (i.e. \ appearing \ alone \ in \ the 
camera \ field \ of \ view) \ and \ going \ in \ a \ specific \ direction \ (specifically, \ from \ left \ to \ the 
right) \ are \ considered. \ In \ other \ words, \ all \ data \ referring \ to \ situations \ in \ which \ more 
than \ one \ pedestrian \ are \ present \ at \ a \ time \ are \ not \ taken \ into \ consideration.

The \ final \ measured \ data \ consists \ of \ a \ set \ of \ \( N_T \) \ pedestrian \ trajectories \ \( N_T \approx 1500) 
\{T_i| 1 \leq i \leq N_T \}.

Every \ trajectory \ is \ a \ set \ of \ recorded \ points \ in \ the \ \( 2 + 1 \)-dimensional \ space-time 
of \ the \ landing \ (i.e., \ a \ given \ pedestrian \ having \ trajectory \ \( T_i \) \ has \ spatial \ position 
\( (x_k^i, y_k^i) \) \ at \ time \ instant \ \( t_k^i \)). \ In \ formulas, \ we \ describe \ a \ trajectory \ like

\[
T_i = \{(x_k^i, y_k^i, t_k^i)| 1 \leq k \leq M_i\},
\]

where \ \( M_i \) \ is \ the \ number \ of \ points \ in \ the \ considered \ trajectory.

Remark 1. \ Looking \ back \ at \ the \ considered \ model \ parameters \ (i.e., \ the \ \textit{desired speed} \ \( |v_d| \) \ and \ the \ \textit{wall force parameters}, \ \( \{P_i\} \)), \ we \ observe \ that \ \( |v_d| \) \ is \ a \ parameter 
specific \ of \ the \ trajectories, \ i.e. \ to \ every \ trajectory \ it \ corresponds \ a \ specific \ value 
\( |v_d| \) \ that \ needs \ to \ be \ estimated. \ In \ contrast, \ one \ can \ think \ of \ \( \{P_i\} \) \ as \ a \ set \ of 
global \ parameters, \ in \ the \ sense \ that \ they \ are \ shared \ between \ all \ trajectories. \ This 
would \ suggest \ the \ use \ of \ a \ two-steps \ optimization \ procedure; \ see \ Section \ 2.4. \ In 
this \ paper, \ we \ decide \ to \ treat \ all \ parameters \ in \ the \ same \ way, \ and \ thus \ we \ postpone 
the \ two-steps \ optimization \ idea \ for \ a \ later \ approach.
1.5. **Structure of the paper.** The paper is organized as follows: Section 2 contains the working methodology which is based on probability estimates guided by Bayes theorem; in Section 3 we point out how Bayes theorem can be used for model selection. The main result of this paper is presented in Section 4: following the described working methodology, parameters of a number of simple wall force models for our crowd scenario are estimated. Moreover, on this basis, models are compared quantitatively and qualitatively. Section 5 discusses the obtained results. Finally, the measurement technique and the collected experimental data are described in Appendix A.

## 2. Probabilistic data analysis of crowd ensembles

In this section, we introduce the methodology behind the probabilistic data analysis used here. For more details, we refer the reader to the introductory guide by Skilling [30] or to the mathematical background presented by Sivia in [29].

2.1. **Probability estimates. Bayes theorem.** We denote all the measured data by $D$ and all prior information by $I$. In other words, while $D$ encloses all the information acquired in the measurement process, $I$ includes the assumptions made on model and thus on the type of dynamics.

Our goal is to identify the parameters for a considered set of pedestrian models $([v_d], \{P_i\})$ for the considered scenario. This task can be performed by estimating the posterior probability law

$$Prob ([v_d], \{P_i\} | D, I),$$

which describes the probability associated to the parameters of a considered model being conditioned on data $D$ and all prior information $I$. Such probability law can be either peaked around a given maximum value, which does correspond to the solution of the estimation problem, or can be dispersed. In such case the mean
value and the standard deviation of the law can be used as a fair representation of the full distribution.

By means of Bayes theorem (see e.g. [7, 6, 20]), the posterior probability can be related to other probabilities of easier computation (or even known already). The theorem reads as

$$\operatorname{Prob}(v_d, \{P_i\} | D, I) = \frac{\operatorname{Prob}(D|v_d, \{P_i\}, I) \operatorname{Prob}(v_d, \{P_i\} | I)}{\operatorname{Prob}(D|I)}.$$  \hspace{1cm} (3)

The probabilities involved in the l.h.s are respectively

- the likelihood function $\operatorname{Prob}(D|v_d, \{P_i\}, I)$;
- the prior probability $\operatorname{Prob}(v_d, \{P_i\} | I)$;
- the data evidence $\operatorname{Prob}(D|I)$.

In the following subsections such probabilities are extensively used and details regarding their computations are given. It is worth to notice that, since the data $D$ is assumed as given, the data evidence plays the role of a mere normalization constant and, as a consequence, we can write

$$\operatorname{Prob}(v_d, \{P_i\} | D, I) \approx \operatorname{Prob}(D|v_d, \{P_i\}, I) \operatorname{Prob}(v_d, \{P_i\} | I),$$  \hspace{1cm} (4)

to stress the fact that the quantities playing a significant role in parameter estimation are just the likelihood function and the prior probability.

2.2. Likelihood function. Misfit norm(s). The likelihood function measures how well the model with the given parameters fits the data. We distinguish between four different schemes to compare data and models:

(i) positions in trajectory data versus positions predicted in the model;
(ii) velocities obtained from data versus velocities as calculated from the model;
(iii) acceleration deducted from data versus acceleration in the model;
(iv) a combination of the previous three.

It is worth to remark that the third scheme has the advantage of not requiring the computation of the full trajectories generated by the model. On the other hand, acceleration data are usually more noisy, as a consequence of the double time differentiation of pedestrian trajectories (which is never exempt from noise).

The likelihood function can be obtained from the Principle of Maximum Entropy (MaxEnt) once the kind of noise in the data is assumed, see [29] for details. In particular, assuming Gaussian noise, the likelihood function results in

$$\operatorname{Prob}(D|v_d, \{P_i\}, I) = \prod_{k=1}^{N_k} \left( \sigma_k \sqrt{2\pi} \right)^{-1} \exp \left( -\sum_{k=1}^{N_k} \frac{(d_k - m_k)^2}{2\sigma_k^2} \right),$$  \hspace{1cm} (5)

where $d_k$ is the acceleration in the trajectory data, at sample $k$, and $m_k$ is the acceleration provided by the model with parameters $|v_d|$ and $\{P_i\}$ at the same point. According to the adopted notation, $\sigma_k$ is the error estimation, or standard deviation, for the experimental acceleration $d_k$.

We consider the likelihood function for two different assumptions on the noise in the data: (i) Gaussian noise and (ii) Exponential noise. Different assumptions on the noise may be made\(^2\). The choices (i) and (ii) seem to be more common in literature. In this paper, we decide to employ (i) and to leave for further investigations the structure of the noise in our data (see [5]).

\(^2\)Note that in the Bayesian framework the noise is part of the model.
2.2.1. Gaussian noise. The misfit function $\chi^2$ is defined such that

$$\chi^2 = -2 \log \text{Prob}(D|v_d, \{P_i\}, I) + C(\sigma_k, N_k)$$

or

$$\text{Prob}(D|v_d, \{P_i\}, I) \approx \exp\left(-\frac{\chi^2}{2}\right).$$

Therefore, for the case of Gaussian noise in the data, we have the $\ell_2$ norm for the “distance” between the model and data;

$$\chi^2 = \sum_{k=1}^{N_k} \frac{(d_k - m_k)^2}{\sigma_k^2}.$$

Since the logarithm is a monotonically increasing function, finding the maximum of $\text{Prob}(D|v_d, \{P_i\}, I)$ is equivalent to finding a minimum for $\chi^2$. It becomes more simplified if $\sigma_k$ are equal to $\sigma$, 

$$\chi^2 = \frac{1}{\sigma^2} \sum_{k=1}^{N_k} (d_k - m_k)^2$$

or more reasonably since we would intuitively expect that the error estimate be proportional to the data $\sigma_k = \sigma |d_k|$ and define a new misfit norm by dividing the previous one by $N_k$;

$$\chi^2 = \frac{1}{N_k \sigma^2} \sum_{k=1}^{N_k} \left(\frac{d_k - m_k}{d_k}\right)^2.$$

Remark 2. Since we do not study explicitly the absolute magnitude of the noise, we take everywhere in the paper $\sigma$ to be 1.

This form of $\chi^2$ has the interesting property that if $m_k = d_k(1 + \epsilon\sigma)$, i.e., if the model misses the data by a (small) fraction of $\epsilon$ of the error estimate, then we have

$$\chi^2(\epsilon) = \epsilon^2.$$

2.2.2. Exponential noise. The exponential noise in the data corresponds to

$$\text{Prob}(D|v_d, \{P_i\}, I) = \prod_{k=1}^{N_k} (2\sigma_k)^{-1} \exp\left(-\sum_{k=1}^{N_k} \frac{|d_k - m_k|}{\sigma_k}\right),$$

therefore the misfit $\chi^2$ in this case will be the $l_1$ norm

$$\chi^2 = \sum_{k=1}^{N_k} \frac{|d_k - m_k|}{\sigma_k}.$$  

Again if we assume $\sigma_k = \sigma |d_k|$ and divide by $N_k$ we obtain

$$\chi^2 = \frac{1}{N_k \sigma} \sum_{k=1}^{N_k} \left|\frac{d_k - m_k}{d_k}\right|.$$
A similar calculation as the one we did for Gaussian noise for the deviation $m_k = d_k(1 + \epsilon \sigma)$, yields

$$\chi^2(\epsilon) = \epsilon.$$

The exponential distribution is less centrally distributed than a Gaussian. Consequently, the $\ell_1$ norm is more robust and it is expected to fit better data that contains a number of “wildly” distributed points.

With our choice of the misfit functions $\chi^2$, we are de facto pushing forward an empirical probability measure (defined by the data), from the parameter space onto the real line. This allows us to compare in a natural fashion different models.

2.3. Prior probability.

2.3.1. Background. The prior probability $\text{Prob}(v_d, \{P_i\} | I)$ encodes our prior state of knowledge on the parameters, before taking into account the acquired data $D$. For most practical purposes we can suppose that it is a constant over the range of parameters that we consider acceptable. More precisely we can use the symmetry group transformations and/or the principle of maximum entropy to assign the prior probabilities. From translation symmetry arguments, it turns out that for position parameters, like coordinates, a uniform prior distribution over the expected range is the optimal choice. For scale parameters, the right prior is the Jeffreys distribution $\text{Prob}(p) \propto \frac{1}{p}$, which is a consequence of scale invariance symmetry [20, 18, 19]. As long as the data is of good quality and the range of parameters is chosen well, one expects that the effect of the likelihood function dominates, and the posterior probability is less sensitive to the exact choice of the prior probability.

2.3.2. Law of large numbers. Since the number of trajectories measured can be arbitrarily large, we expect that the law of large numbers applies and that one can use an optimization procedure on each single trajectories separately and then employ the resulting histogram to estimated the parameters as the probability distribution for the value of the parameters. Thus having access to a large number of trajectories simplifies the estimation scheme.

2.4. Two-steps optimization. As mentioned in Remark 1, the experimental technique and setup indicate that there is an intrinsic difference between the parameters $v_d$ and $\{P_i\}$, the former being trajectory dependent and the later being global. One way to take this into account is to estimate firstly the parameters for each trajectory, in particular $v_d$, obtaining $v_{d,i}$. As the second step, one can afterwards use the data $\{(T_i, v_{d,i}) | 1 \leq i \leq N_T\}$ for globally estimating $\{P_i\}$ and calculating the global fitness of the model to data. We do not follow this approach here, rather we treat all parameters equally.

2.5. Simulated annealing. The parameter space is in general multidimensional, and posterior probability is likely to be multi-modal, where the probability maximums (or the minimum of the misfit norm) are generally not analytically solvable. One can use the simulated annealing method [21] to tackle this problem; in analogy with thermodynamics, one supposes that the misfit norm is an energy function and uses the Metropolis Monte Carlo algorithm [23] to sample the points in parameter space according to the Boltzmann-Gibbs distribution at a given temperature, $T$:

$$\text{Prob}_T(v_d, \{P_i\}) \propto e^{-\chi^2}.$$
Clearly by setting $T = 1$ we get the same distribution as the desired likelihood probability. The basic idea of simulated annealing is to start with $T > 1$ and then reduce the temperature dynamically until $T = 1$. In this way, starting from a more “energetic” point, it is more likely to overcome the local minimum traps of the misfit function, and reach the most significant parts around the global minimum. Afterwards we will continue the sampling with $T = 1$ to obtain the points in parameter space distributed according to the posterior. In order to achieve good convergence, it might be necessary to repeat the whole annealing procedure several times and by starting from different random initial points. The resulting distribution can be used to obtain the marginal probability distribution of for example $v_d$;

$$\text{Prob}(v_d) = \int \text{Prob}_{T=1}(v_d, \{P_i\}) \prod dP_i,$$

which can be directly plotted or used to calculate the average and the standard deviation for the parameter;

$$\overline{v_d} = \langle v_d \rangle = \int v_d \text{Prob}_{T=1}(v_d, \{P_i\}) \prod dP_i$$

$$\sigma^2_{v_d} := \langle (v_d - \overline{v_d})^2 \rangle = \int v_d^2 \text{Prob}_{T}(v_d, \{P_i\}) \prod dP_i - \overline{v_d}^2.$$

In the framework of this paper, using many trajectories as data, we perform the per-trajectory optimization approach mentioned in Section 2.3.2 and we thus do not require the simulated annealing approach.

3. Selection and hierarchy of models

3.1. Background. Suppose we have two models $M_A$ and $M_B$. In such case, we can apply the Bayes theorem to obtain

$$\text{Prob}(M_A|D,I) = \frac{\text{Prob}(D|M_A,I) \text{Prob}(M_A|I)}{\text{Prob}(D|I)}$$

and, similarly for $M_B$. Therefore, we have

$$\frac{\text{Prob}(M_A|D,I)}{\text{Prob}(M_B|D,I)} = \frac{\text{Prob}(D|M_A,I) \text{Prob}(M_A|I)}{\text{Prob}(D|M_B,I) \text{Prob}(M_B|I)}.$$

In general, the two models will have different set of parameters, $\overrightarrow{P}_A$ and $\overrightarrow{P}_B$, respectively. We have for the data $D$ and assuming model $M_A$ that

$$\text{Prob}(D|M_A,I) = \int \text{Prob}(D|\overrightarrow{P}_A, M_A, I) \text{Prob}(\overrightarrow{P}_A|M_A, I) \, d\overrightarrow{P}_A,$$

hence

$$\frac{\text{Prob}(M_A|D,I)}{\text{Prob}(M_B|D,I)} = \frac{\text{Prob}(M_A|I) \int \text{Prob}(D|\overrightarrow{P}_A, M_A, I) \text{Prob}(\overrightarrow{P}_A|M_A, I) \, d\overrightarrow{P}_A}{\text{Prob}(M_B|I) \int \text{Prob}(D|\overrightarrow{P}_B, M_B, I) \text{Prob}(\overrightarrow{P}_B|M_B, I) \, d\overrightarrow{P}_B}.$$

$\text{Prob}(M|I)$ indicates our prior probability for the model $M$. The integrals over the likelihood function can be calculated with the same stochastic procedure as explained in the section for simulated annealing. We see now that the parameters
Figure 2. The setup of the models as seen from the camera. From up to bottom; the desired velocity field of $M_1$, the desired velocity field of $M_3$ and the force field of $M_5$.

priors $\text{Prob}(\vec{P}|M,I)$ play a role, therefore it is important to make sure they are assigned properly, especially when the two models are nearly identical. We take here $\frac{\text{Prob}(M_A|I)}{\text{Prob}(M_B|I)} = 1$ but, in principle, this ratio does not need to be one and it can therefore be used for the updating procedures provided previous information are available.

3.2. Law of large numbers. As in the previous section, we use again the fact that we are in a law of large numbers regime and, after the optimization procedure on each single trajectory separately, we use the resulting histogram of the minimum value of the misfit function as the criteria for the model selection. If only one number is required to compare the models, it will be then the average of

$$L = \chi^2$$

in such histograms, for each model, the smaller values are an indication that the model fits better to the data.

4. Estimating wall forces

4.1. Choice of models. We consider 7 different simple crowd models which we denote by the symbols $M_1, M_2, \ldots, M_7$, respectively. We apply the probabilistic parameter estimation technique described in Section 2 - Section 3, together with our experimental test scenario described in Appendix A.

The chosen models aim at reproducing the basic aspects of the pedestrian motion for individuals going from the left hand side to the right hand side of the landing. As previously mentioned (see also Figure 1 (right)), pedestrian trajectories are slightly bending as a consequence of the landing shape.

$M_1 - M_7$ feature different levels of complexity as more and more phenomenological aspects are introduced. In the simplest case, a rightward directed homogeneous
velocity field is considered. Hence, terms to take into account the wall forces and also to keep track of the shape of the corridor (e.g. via the desired velocity) are added.

More precisely, the models $M_1 - M_7$ are:

$M_1$: An homogeneous desired velocity field parallel to the span-wise walls is adopted. The repulsion force of the walls is neglected. The relaxation time is hereby adopted as fixed and, according to [15], the value $\tau = 0.5s$ is chosen. As a consequence, the parameter to estimate is the desired speed $|v_d|$, i.e. $\overrightarrow{P}_1 = \{\}$; see Figure 2 (top).

$M_2$: An homogeneous velocity field analogous to the one in $M_1$ is chosen, however the relaxation time $\tau$ is also treated as a parameter to be estimated, i.e. $\overrightarrow{P}_2 = \{\tau\}$.

$M_{3,4}$: These models are similar - respectively - to $M_1$ and $M_2$, and they differ from the latter as the desired velocity field is such that at every point the desired velocity vector is directed towards the exit point, i.e. $\overrightarrow{P}_3 = \{\}$ and $\overrightarrow{P}_4 = \{\tau\}$; see Figure 2 (middle).

$M_5$: This model features exclusively the wall force $F_{wall}$ and no relaxation toward a desired velocity field. This force is directed radially in any point toward the center $C$ of the “lower” wall.

More precisely, the force at a point $(x, y)$ is given by

$$F_{wall}(x, y) = m(x, y)\vec{i}(x, y),$$

where $m(x, y)$ is the magnitude of the force and $\vec{i}(x, y)$ is a unit vector field pointing towards $C$. Moreover, we assume that

$$m(x, y) = A \sum_{i=1}^{3} e^{-kd(r_i(x, y))} + B,$$

where $A, B$ and $k$ are parameters to be estimated and $d(r_i(x, y))$ is the distance of the point $(x, y)$ to the center of the lower wall, i.e. $\overrightarrow{P}_5 = \{A, B, k\}$.

$M_6$: This is a particular case of $M_5$, where we suppose that the force magnitude is constant, i.e.

$$m(x, y) = A.$$

Here $A$ is the parameter to be estimated, in other words, $\overrightarrow{P}_6 = \{A\}$.

$M_7$: This is similar to $M_5$, but, in addition to the force, a desired velocity is also taken into account. This desired velocity field is chosen to be similar to one in the models $M_3$ and $M_4$, pointing towards the exit. As in $M_3$, $\tau = 0.5s$, i.e. $\overrightarrow{P}_7 = \{A, B, k\}$.

4.2. Optimization method. We use the $\ell_2$ norm for the misfit function (corresponding to the choice of Gaussian noise) and a “global” brute-force-based optimization procedure to find the best fitting parameters per trajectory. A priori knowledge on the parameters range is assumed and this defines a box in the parameters space. The box has been evenly sampled and the cost function has been evaluated. A gradient descent approach is then applied on the sample of minimum cost used to refine the result.

In Figure 3, we compare the models based on the histogram distribution of the misfit function. In Figures 4 and 5, empirical distributions of the value of the
Figure 3. Comparison of the models based on the misfit histogram distributions [counts (frequency) vs. misfit $L$ cf. (6)].

Figure 4. Histogram distributions (counts (frequency) vs. values) for the value of parameters corresponding to models $M_1, \ldots, M_4$.

Parameters are histogrammed. In Table 1 the average value of the parameters and the misfit norms calculated from the histograms are presented.
4.3. **First observations.** Looking at the results of the estimation method, shown in Figure 3, we observe that in the sense of accordance with the data\(^3\) the two best performing models are the force only models, that is \(M_5\) and \(M_6\), then followed by \(M_3\).

The wide reduction in terms of \(\langle L \rangle\) in \(M_4\) compared to \(M_2\) shows the importance of having a good\(^4\) desired velocity field, and that more complicated fields might reduce \(\langle L \rangle\) even further. However, it is still more than \(\langle L \rangle\) for \(M_5\), even though \(M_5\) uses a quite simple force field.

Comparing the outcome for models \(M_1\) and \(M_2\) (or similarly for models \(M_3\) and \(M_4\)), we notice that introducing the extra parameter for the relaxation time \(\tau\) decreases \(\langle L \rangle\), thus making a better fit to the data. However it has a negligible effect on the magnitude of the desired velocity. The average \(\tau\), on the other hand, is rather dependent on the desired velocity field, as it can be seen from a comparison of models \(M_2\) and \(M_4\), but again the average magnitude of the desired velocity is not very sensitive to the choice of the field and in fact varies very little across the models \(M_1\), \(M_2\), \(M_3\), \(M_4\) and \(M_7\). The estimated desired speed shows agreeing values (see the histograms of \(|v_d|\) in Figures 4 and 5, and its average values in Table 4.3) which, furthermore, are slightly overestimating the actual pedestrian velocities measured \((\langle v \rangle \approx 1.05 \text{ m/s})\) consistent with the fact that they define a comfortable target velocity the pedestrians aim at achieving.

We found considerable correlations between the values of \(A\) and \(B\) in the models \(M_5\) and \(M_7\). This indicates that the data that we have is not able to estimate these two parameters separately very well, but their sum \(A + B\) can be rather well

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\(^3\)As mentioned before, the property of having the least amount of \(\langle L \rangle\), or, in other words; the more the distribution of \(L\) gravitates towards 0, the better the fit.

\(^4\)In this context, by “good” we mean small misfit or large likelihood.
estimated, which is approximately (given that $k$ in $M_5$ and $M_7$ is small) what is being done in $M_6$, where the histogram for $A$ is more sharply peaked than the histogram for either $A$ or $B$ in the models $M_5$ and $M_7$.

5. Discussion

Focusing on a specific pedestrian dynamics scenario, we presented a procedure for estimating models parameters for pedestrian movement based on cameras real life measurements. Basing the method on its Bayesian foundations, we indicated how having access to a large number of measurements simplifies and improves the parameter estimation and the models selection procedures.

The desired velocity and external force acting on pedestrians are two different modeling routes and ingredients, used sometimes separately, and sometimes in combinations. For instance, in the social force model both ingredients are usually present. In the simple landing setup studied in this paper, we found that in case that we use simple models based on force or desired velocity fields, the force-only models do a significantly better job to match the data. The force-only models apparently outperform also models that combine force and desired velocities. This is presumably due to the fact that the slight increased complexity of the model is not necessarily producing better fit to the data in general. The outcome of such increase in models complexity is nontrivial.

Possible extensions of this work can go in multiple directions: for instance, one definitely needs to study other geometries and experimental setups as well as more detailed models allowing for instance the interplay between pedestrian(s)-wall vs. pedestrian-pedestrian interaction. Last but not least, we expect that from the experimental measurements much can be learned on the time and space structure of the correlations in the pedestrian flow (to be followed by us in [5]).

Finally, it worths noting that the approach presented here is not exclusively meant for crowd dynamics applications. The parameter identification procedure can be exploited in a large variety of settings ranging from the tracking of cells motion in biological flows, the motion of colloidal suspensions, the detection of localization patterns of stress-driven defects in materials.

Appendix A. Experimental setup

We provide hereby fundamental information on the experimental setup and data used in this paper.
A.1. **Lagrangian measurement of pedestrian dynamics.** The experimental data considered in this paper, which have been used as a reference to tune and to compare pedestrian models, have been collected during a months-long experimental campaign.

Heavily trafficked landing (see Figure 6), which connects the canteen to the dining area of the MetaForum building at Eindhoven University of Technology, has been recorded on full-time (24/7) basis. These recordings allowed us to gather the statistics concerning pedestrian trajectories that we considered throughout this manuscript.

It is important to highlight that our data do not refer to pedestrians instructed a-priori to cross the landing (as common in many “laboratory” crowd experiments); rather, they refer to the actual, unbiased, “field” measurement of pedestrian traffic.

Following an approach similar to the one already introduced by Seer et al. [28], we performed recordings by employing a standard commercial *Kinect*™ sensor by Microsoft Corp. [24] that allows reliable acquisition of pedestrian positions.

The *Kinect*™ sensor is equipped with a special camera designed to enhance natural interaction, i.e., an interaction with computers and the gaming consoles (Microsoft Xbox 360™) based on movements. In particular, in addition to an ordinary camera, the *Kinect*™ is able to perform hardware measurements of the depth map of the observed scene. The depth map is a two dimensional grey-scale map which associates to every recorded pixel an intensity proportional to its distance from the camera plane (see Figure 7). In our experiments, in order to track pedestrians, we did not acquire any recordings from the standard camera, rather we relied totally on the depth map measurements.

As typically done in literature (cf. e.g. [14, 3, 22]) when one is concerned with the measurement of pedestrian trajectories, it is often favorable to record the top view of the scene. From the top view phenomena like partial body exposure to the camera or mutual hiding, are absent. The problem of constructing pedestrian trajectories can be solved via identification and tracking of heads. Although the heads are always exposed to a top-viewing camera, performing their automatic tracking without additional hypothesis, e.g. on the clothing of pedestrian, can be hard. As pointed out in [28], the depth map associated to the top view of a given scene can be fruitfully used to detect heads. Heuristically speaking, the objects which are closest to the camera generate the local minima in the depth map: such objects, modulo a background subtraction, are most likely to be heads.
To generate pedestrian trajectories, “raw” depth maps were first processed to extract head positions in each frame; then, well-established particle tracking algorithms (developed for Particle Tracking Velocimetry) were used to generate tracks.

A.2. The algorithm. We report hereby the overall algorithmic procedure. Note that some of the first steps coincide with those explained in [28].

Let $f^n = f^n(z)$ be the depth map recorded by Kinect™ (VGA resolution 640 × 480px²) at time instant $n$ at position $z$, i.e.

$$f^n(z) := \text{dist(element in } z, \text{camera plane)}, \quad (7)$$

where $z = (x, y)$ is a point in the VGA frame.

1. **Background subtraction.** In the recorded picture, and hence in the depth maps, a common background is expected.
   
   To detect pedestrians, the foreground must be first isolated. Let $B = B(z)$ be a depth map of the background (possibly built after suitable averages of empty backgrounds), the foreground $F^n = F^n(z)$ associated to a depth map $f^n = f^n(z)$ is obtained through the thresholding

   $$F^n(z) \leftarrow f^n(z) \cdot [f^n(z) - B(z) > \epsilon_1],$$

   where $\epsilon_1 > 0$ is a given (small) threshold, and $[P] = 1$ if proposition “$P$” holds true, $[P] = 0$, otherwise.

2. **Height thresholding.** A second thresholding operation is performed to eliminate objects which, although part of the foreground, are too small to be pedestrians, i.e.

   $$F^n(z) \leftarrow F^n(z) \cdot [F^n(z) > h_1].$$

3. **Generation of a sparse depth map.** For computational reasons, the foreground of the thresholded depth map $F^n$ is random sampled generating

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**Figure 7.** Left: schematic of how the sensor observe pedestrians passing in the landing; on the right: actual depth map recorded in the measurement site.
a sparse depth map of $N$ samples

$$F^n_s = \{(z_1, F^n(z_1)), (z_2, F^n(z_2)), \ldots, (z_N, F^n(z_N))\},$$

where every pair $(z_i, F^n(z_i))$ satisfies $F^n(z_i) \neq 0$, i.e. the selected sample owns to the foreground and, likely, to a pedestrian.

**(4) Sparse samples clusterization and pedestrian detection.** In order to identify and isolate pedestrians, sparse samples are agglomerated in macro-samples which likely are in correspondence with pedestrians themselves. The agglomeration is performed via a hierarchical clustering based on the geometrical distance between points, in particular, a complete linkage clustering algorithm is used [11]. Heuristically speaking, the sparse samples get agglomerated in a binary fashion forming larger and larger macro-samples. Ideally, macro-samples whose mutual distance is larger than the scale length of the human body $S$ (e.g., average distance between the shoulders) do correspond to individuals.

The iterative agglomeration procedure merges macro-samples on the basis of their distance starting from the closest pairs. In particular, given two macro-samples $q_1$ and $q_2$, the metric used satisfies

$$d^\infty(q_1, q_2) = \max_{z_1 \in q_1, z_2 \in q_2} d^\infty(z_1, z_2),
\begin{cases} d^\infty(z_1, z_2) = d(z_1, z_2), & \text{if } z_1 \text{ and } z_2 \text{ are simple samples,} \\
\end{cases}$$

where $d$ is the ordinary euclidean distance on the plane.

The agglomeration procedure can be described as reported below. It is worth to remark that has computational complexity $O(N^3)$, while optimal computational complexity $O(N^2 \log N)$ can be reached [11].

**Data:** Set of all the samples (as macro-samples): $Q^n_0 = \{\{z\}: x \in F^n_s\}$

$$m \leftarrow 0$$

while $|Q^n_m| > 1$ do

$$(q_1^m, q_2^m) \leftarrow \arg \min_{q_1, q_2^m \in Q^n_m} d^\infty(q_1, q_2^m)$$

$Q^n_{m+1} \leftarrow (Q^n_m - \{q_1^m, q_2^m\}) \cup \{q_1^m, q_2^m\}$

$m \leftarrow m + 1$

end

The procedure, which iteratively builds the super-sample $Q^n_{N-1}$, can be visualized via a dendrogram (see Figure 8).
To conclude, we observe that if the agglomeration procedure is truncated at a step \( m \) such that
\[
\left\{ \begin{array}{l}
  d_{\infty}(q_m^1, q_m^2) < S \\
  d_{\infty}(q_m^{1+1}, q_m^{2+1}) \geq S,
\end{array} \right.
\]
then the super-samples in \( Q_m^n \) feature a mutual distance larger than \( S \); as such, they are associated with pedestrians.

(5) **Head position estimation.** Given pedestrian identified by the cluster \( C_j^n \in Q_m^n \), for some \( j, 1 \leq j \leq N^n \) (being \( N^n \) the total number of pedestrians present in frame \( n \)), we consider as head the set \( H_j^n \subset C_j^n \) of samples whose depth is smaller than a given percentile \( \alpha_k \) (usually \( k = 10 \)) of the depth distribution of \( C_j^n \),
\[
H_j^n = \{ z \in C_j^n : \text{depth}(z) \geq \alpha_k \}.
\]
The head position is then estimated considering the centroid of the set, in formulas
\[
\bar{z}_j^n = (x_j^n, y_j^n) = \text{mean}(H_j^n).
\]

(6) **Linking positions across the frames.** An estimate \( \bar{z}_j^n \) of the heads position across the frames has been given. In order to approximate the pedestrian trajectories, heads positions must hence be tracked.

The problem of tracking time-sampled particle positions has been studied in several fields, in particular, it is central in Experimental Fluid Dynamics when a Lagrangian approach to flows is pursued. Following standard approaches in experimental Particle Tracking Velocimetry (PTV), and especially via OpenPTV [33, 31], Pedestrian trajectories are generated. In particular, sequences in the form of Equation (2) are obtained.

(7) **Estimation of kinematic observables associated to trajectories.**
Once the trajectories are known in their sampled form, kinematic observables such as velocities and accelerations must be estimated. Since the head estimation procedure is not exempt of measurement noise, and a certain degree of regularity in trajectories is expected, a smoothing spline (with smoothing parameter \( \lambda = 1 \)) is used [9] (See Figure 9 for an example of some of the final trajectories).

After such procedure, the set of trajectories including relative velocities and accelerations is deducted.

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