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Supplementary Material

<table>
<thead>
<tr>
<th>Terms</th>
<th>Notation</th>
<th>Meaning</th>
</tr>
</thead>
<tbody>
<tr>
<td>Agent State</td>
<td>w</td>
<td>(w = {p, v}) where (p) and (v) are the position and orientation of an agent</td>
</tr>
<tr>
<td>Data Segments</td>
<td>d</td>
<td>Trajectory and velocity data of the crowd. (d = {w_i}).</td>
</tr>
<tr>
<td>Path Pattern</td>
<td>(\beta)</td>
<td>A mixture of paths.</td>
</tr>
<tr>
<td>DP Atoms</td>
<td>(h_{ij}, c_{ij})</td>
<td></td>
</tr>
<tr>
<td>DP Weight Parameters</td>
<td>(\alpha, \beta, \omega, \alpha)</td>
<td></td>
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<td>Component Indices</td>
<td>(j, i, l, k) and their totals: (J, I, L, K)</td>
<td></td>
</tr>
</tbody>
</table>

Table 1: Terminology and Parameters

1 SV-DHDP Model

We first briefly review Dirichlet Processes (DPs) and Dependant Dirichlet Processes (DDPs). A DP can be seen as a probabilistic distribution over distributions, which means any draw from a DP is a probabilistic distribution itself. In a stick-breaking representation [Sethuraman 1994] of DP: \(G = \sum_{i=1}^{\infty} \sigma_i(v) \beta_i\), where \(\sigma_i(v) = v_k \prod_{j=1}^{k-1} (1 - v_j), \sum_{k=1}^{\infty} \sigma_k(v) = 1\) and \(\beta_k \sim H(\eta)\).

\(\beta_k\) are DP atoms drawn from some base distribution \(H\). In our problem, they are Multinomials drawn from a Dirichlet(\(\eta\)). The \(\sigma_k(v)\)s are called stick proportions or DP weights because it mimics breaking a stick iteratively in the following way. Assuming the length of a stick is 1, in each iteration, a proportion \(v_k\) of what is left of the stick, \(\prod_{j=1}^{k-1} (1 - v_j)\), is broken away. \(v\) is Beta-distributed.

A DDP [MacEachern 1999] generalizes the concept of DP by replacing its weights and atoms with stochastic processes. In our context, a DDP can be represented as: \(G_i = \sum_{i=1}^{\infty} \sigma_i(v) G_{i_i}\), where everything is the same representation except that the atoms are now \(\{G_{i_i}\}\). Each \(G_{i_i}\) itself is a DP and all \(\{G_{i_i}\}\) are draws from same base DP. Both DP and DDP are ideal priors for modeling infinite clusters.

With terminologies defined in Table 1 and equipped with DP and DDP, we are ready to fully define our model. In a standard hierarchical Bayesian setting, a tree is constructed in attempt to explaining the observations through a hierarchy of factors. In our problem, the observations are agent states. We segment them into equal-length data segments along time domain. Our goal is to find a set of path patterns \(\{\beta_k\}\) that, when combined with their respective weights, best describe all the segments in their likelihoods.

As shown in the toy example in the paper, a subset of \(\{\beta_k\}\) is needed to describe a data segment. \(\{\beta_k\}\) are shared across all segments. A two-layer tree is used to model this phenomenon. The root node is \(\{\beta_k\}\) governed by a global DP prior. Each leaf node represents a data segment with a DP drawn from the global DP prior to model its own pattern set \(\{\beta_k\}\) of \(\{\beta_k\}\). This is a standard two-layer HDP.

Further, imagine some data segments share a bigger subset of \(\{\beta_k\}\), namely \(\{\beta_k\}_c\), so that \(\{\beta_k\}_c \subset \{\beta_k\}\) and they form a segment cluster. Also, we have potentially infinitely many such clusters. We need a middle layer to capture this effect. At this layer, there is a nested clustering. First, each \(\{\beta_k\}_c\) can contain infinite elements. Second, the number of clusters can be infinitely big. This effect can be captured by adding a DDP layer immediately below all \(\{\beta_k\}_c\) but higher than leaf nodes. After constructing such a tree structure, we can compute \(\{\beta_k\}\) by clustering the agent states layer by layer up to the top.

Such a tree structure is shown in Figure 1. Each sharp-cornered rectangle is a DP. \(G\) on the right is the global DP over \(\{\beta_k\}\). The bottom-left segment-level distribution, \(G_d\), is the local DP over \(\{\beta_k\}_d\). \(G_l\) is the DDP. The number of atoms in \(G_l\) is the number of segment clusters. Each atom \(G_{i_l}\) is a DP governing \(\{\beta_k\}_c\). All stick proportions sum to 1, s.t. \(\sum v = 1, \sum g = 1, \sum \epsilon = 1\) and \(\sum \pi = 1\). \(\beta_k, h_{ij}\) and \(c_{ij}\) are DP atoms.

This model explains how the observations, \(w\) (shaded), are generated from \(\beta_k\) through a hierarchical factors between \(w_v\) and \(\beta_k\). This dependency is explained in Algorithm 1 in the supplementary material. We explain, in Algorithm 1, the dependency between the observed agent states and the latent path patterns we are solving for.

2 Variational Inference for SVDHDP

In this section we give details of the variational inference of our SVDHDP model. Variational Inference (VI) [Bishop 2007] approximates a target distribution by solving an optimization problem. When the target distribution is intractable, VI uses a family of tractable distributions (variational distributions) to approximate the target distribution. By optimizing for the parameters of the variational distributions, the target distribution can be approximated. The optimization is done by minimizing the Kullback-Leibler (KL) divergence between the posterior distribution and the variational distribution \(q(\beta, \Omega)\), which amounts to maximizing the
The optimization for a natural gradient can be computed using a Riemannian metric to correct the traditional gradient. Since we are trying to optimize the parameters to minimize the KL-divergence, it is more reasonable to compute the natural gradient of the ELBO instead of the Euclidean gradient. The natural gradient of a function accounts for the information geometry of its parameter space, using a Riemannian metric to correct the traditional gradient. According to [Amari 1998], a natural gradient can be computed by pre-multiplying the gradient by the inverse of the Riemannian metric $G(\omega)^{-1}$:

$$\nabla^*_\lambda f(\lambda) \triangleq G(\lambda)^{-1} \nabla f(\lambda)$$

where $G(\lambda)^{-1}$ is the Fisher information matrix of $q(\lambda)$. When $q(\beta|\lambda)$ is from the exponential family, $G(\lambda) = \nabla \beta q(\beta, \lambda)$ and $\nabla \lambda \mathcal{L} = \mathbb{E}_q[p(w, \Omega, \eta)] - \lambda$. The natural gradient of $\mathcal{L}$ with respect to $\xi$ is in a similar form, but only depending on its local contexts.

### 2.2 Stochastic Optimization

Optimizing Equation 1 for $\lambda$ and $\xi$ by a traditional coordinate ascent algorithm involves nested iteration loops. The inner loop iterates on all data segments to update $\xi$ until it converges and jumps out to the outer loop to make one update on $\lambda$, then the iteration starts over again until $\lambda$ also converges. This is very slow especially when the number of data segments is large, because before updating $\lambda$ for one step, the inner loop has to compute the gradient at every data segment in the dataset.

To further speed up the training, we employ Stochastic Optimization. Stochastic optimization uses noisy gradient estimates with a decreasing step size to discover good local optima. Noisy gradient. Stochastic optimization uses noisy gradient estimates with a one step, the inner loop has to compute the gradient at every data time step and the step size $\lambda^t$ satisfies:

$$\sum \rho_t = \infty$$

where $\rho_t$ is an independent draw from the noisy gradient $B$, $t$ is time step and the step size $\rho_t$ satisfies:

$$\rho_t = (t + \tau)^{-\kappa}$$

where $\tau$ down-weights the early iterations and $\kappa$, the forgetting rate, controls how much the new information is valued in each iteration. From Equation 7, we can sample the gradient on one data segment instead of all of them to compute the gradient.

We further extend Equation 7 to a mini batch version of Equation 7. In each iteration, we sample $D$ data segments and compute...
Equation 7 for each of them, then average the results as the final update:

$$\lambda^{(t)} = (1 - \rho_t)\lambda^{(t-1)} + \rho_t \frac{1}{D} \sum_d b_d^{(t)}(\lambda^{(t-1)})$$  \hspace{1cm} (10)$$

where $b_d^{(t)}$ is the stochastic gradient computed from sample $d$ and $D$ is the sample number. Since the mini batch version is highly parallelizable and gives better estimations of the gradient, we thus further speed up the computation and improve the results.

In practice, we cannot perform computations for an infinite number of path patterns. So a truncation number is given at each level. This number is the maximum cluster number modeled at its level. It is set bigger than needed so that only a part of clusters are used in the clustering. The truncation number for each layer is much smaller than the one above it because we expect a much smaller number of path patterns in a child node than its parent. We emphasize that this is fundamentally different from giving a pre-defined cluster number and the model can still automatically compute the desirable number of clusters.

Given, $D$ data segments, each containing $N$ agent states, we assume that the whole data set contains $K$ path patterns where $K < K$. Data segments can be clustered into $L$ clusters where $L < L$, each of which contain $I$ path pattern indices where $I < I$. Finally, in each data segment $d$, the agent states can be clustered into $J$ groups where $J < J$. We give the complete algorithm in Algorithm 2 and refer the readers to the supplementary material for the function subroutines and the mathematical deduction.

**Algorithm 2: VI Optimization**

1. Initialize $\lambda^0$, set $o^1 = 1$ and $o^2 = \omega$, $p^1 = 1$, $p^2 = b$, $q^1 = 1$, $q^2 = a$;
2. Set up step size $\rho$, set init $t = 0$;
3. while not converged do
4. sample a data segment $w_d$;
5. $[\omega, \mu_d, \zeta_d, \phi_d] = \text{initLocal}(w_d, \lambda)$ (Algorithm 3);
6. $[\mu_d, \zeta_d, \phi_d] = \text{opLocal}(w_d, e, \zeta_d, \phi_d, \beta)$ (Algorithm 4);
7. $[\lambda^{(t)}, o^1(t), o^2(t)] = \text{updateGlobal}(w_d, \eta, e, \zeta_d, \phi_d, \rho)$;
8. $\lambda^{(t-1)}, o^1(t-1), o^2(t-1)$ (Algorithm 5);
9. $t = t + 1$;
10. end

2.3 Computational Details

Based on Figure 1 and the complete conditional explained in the paper Equation 2. However, Equation 2 is for the purpose of explaining Variational Inference in the paper and does not contain all the details. To do variational inference, we condition our model parameters on their own hyper-parameters. Here we expand it into:

$$q(\beta, \Omega) = \prod_{k=1}^{K} q(\beta_k | \lambda_k) q(v_k | \omega_k)$$

$$\times \prod_{l=1}^{L} q(c_l | p_l) \prod_{i=1}^{I} q(e_i | q_i) q(h_{il} | e_{il})$$

$$\times \prod_{d=1}^{D} q(c_d | \mu_d) \prod_{j=1}^{J} q(c_d | \zeta_d) q(\pi_d | \alpha_d) \prod_{n=1}^{N} q(z_{dn} | \phi_d n)$$  \hspace{1cm} (11)$$

This is the complete variational distribution. From this, we can deduce the complete conditional for every parameter. A complete conditional is the distribution of a parameter given all the other parameters. We also assume the conditional distribution of parameters on their hyper-parameters are also from the same exponential families. So $q(c | \phi)$, $q(c | \zeta)$ and $q(h | e)$ are Multinomial distributions, $q(\pi | \alpha^2, \alpha^2)$, $q(e | q^2, q^2)$, $q(g | p^2, p^2)$ and $q(v | \omega^2, \omega^2)$ are Beta distributions. Finally, $q(\beta | \lambda)$ is Dirichlet distribution.

We abuse the notation a bit here. We convert our denotations into vector indicators. For instance, we treat $w$ as a vector of size $(S)$. So if the $n$th agent state in $d$th data segment is $v$, it can be represented by $w^{(n)} = 1$. $z_{ij} = 1$ means the $n$th agent state in the $i$th data segment is classified into the $j$th group in this segment. Similarly, $c_{ij} = 1$ means the $j$th group in the $d$th data segment is assigned to the $i$th component in cluster $l$. Finally, $h_{ik} = 1$ means the $i$th component in the $k$th cluster is assigned to the $l$th pattern. So the complete conditionals for Multinomial nodes are:

$$P(z_{ij} = 1 | \pi_d, w_{dn}, c_d, e_d, h, \beta)$$

$$\propto \exp \{ \log \sigma_j(\pi_d) + \sum_{l=1}^{L} c_{ij} \sum_{k=1}^{K} h_{ik} \log \beta_k, w_{dn} \}$$  \hspace{1cm} (12)$$

$$P(c_{ij} = 1 | w_d, z_d, e_d, h, \epsilon, \beta)$$

$$\propto \exp \{ \log \sigma_i(\epsilon) + \sum_{n=1}^{N} \sum_{k=1}^{K} h_{ik} \log \beta_k, w_{dn} \}$$  \hspace{1cm} (13)$$

$$P(h_{ik} = 1 | g, w_d, z_d, c_d, h, \beta)$$

$$\propto \exp \{ \log \sigma_k(g) + \sum_{i=1}^{I} \sum_{j=1}^{J} c_{ij} \sum_{n=1}^{N} h_{ik} \log \beta_k, w_{dn} \}$$  \hspace{1cm} (14)$$

$$P(h_{ik} = 1 | v, w, z, e, c, \beta)$$

$$\propto \exp \{ \log \sigma_k(v) + \sum_{d=1}^{D} \sum_{j=1}^{J} c_{ij} \sum_{n=1}^{N} h_{ik} \log \beta_k, w_{dn} \}$$  \hspace{1cm} (15)$$

Aside from the Multinomial nodes, we also have Beta nodes:

$$P(v_k | h, w) = \text{Beta}(1 + \sum_{i=1}^{I} h_{ik}^{m} , \omega + \sum_{l=1}^{L} \sum_{m=1}^{M} h_{il}^{m} )$$  \hspace{1cm} (16)$$

$$P(q | b, c) = \text{Beta}(1 + \sum_{d=1}^{D} c_{id}, b + \sum_{d=1}^{D} \sum_{m=1}^{M} c_{id})$$  \hspace{1cm} (17)$$
\[ P(\epsilon_{i} | a, c) = \text{Beta}(1 + \sum_{d=1}^{D} \sum_{j=1}^{J} c_{d,j}^{i}, a + \sum_{d=1}^{D} \sum_{m>j} c_{d,m}^{i}) \]  

\[ P(\pi_{d} | \alpha, z_{d}) = \text{Beta}(1 + \sum_{n=1}^{N} z_{d,n}^{i}, \sum_{n=1}^{N} \sum_{m>j} z_{d,m}^{i}) \]  

Finally, the path patterns are Dirichlet distributions:

\[ P(\beta_{k} | \omega, \varepsilon, \kappa, \eta) = \text{Dirichlet}(\eta + \sum_{d=1}^{D} \sum_{l=1}^{L} \sum_{i=1}^{I} \mu_{d}^{l} c_{d,i}^{l} + \sum_{l=1}^{L} \sum_{k=1}^{K} \phi_{d}^{l} \sum_{k=1}^{K} \log \beta_{k,d}^{l}, w_{d}) \]  

Given the complete conditionals, now we can compute the hyper-parameters. We first give the distributions of hyper-parameters of the Multinomial distributions:

\[ \phi_{d,n}^{l} = \mathbb{E}[\epsilon_{d,n}] \propto \exp \{ \log \sigma_{l} \} + \sum_{l=1}^{L} \mu_{d}^{l} \sum_{i=1}^{I} c_{d,i}^{l} \sum_{k=1}^{K} \epsilon_{d,k}^{l} \mathbb{E}[\log \beta_{k,d}^{l}, w_{d}] \]  

\[ \zeta_{d,j}^{l} = \mathbb{E}[\epsilon_{d,j}^{l}] = \sum_{l=1}^{L} \mu_{d}^{l} \sum_{i=1}^{I} c_{d,i}^{l} \sum_{k=1}^{K} \epsilon_{d,k}^{l} \mathbb{E}[\log \beta_{k,d}^{l}, w_{d}] \]  

\[ \mu_{d}^{l} = \mathbb{E}[\phi_{d,n}^{l}] \propto \exp \{ \log \sigma_{l} \} + \sum_{n=1}^{N} \phi_{d,n}^{l} \sum_{k=1}^{K} \sum_{k=1}^{K} \epsilon_{d,k}^{l} \mathbb{E}[\log \beta_{k,d}^{l}, w_{d}] \]  

\[ \epsilon_{d,n}^{l} = \mathbb{E}[\phi_{d,n}^{l}] = \sum_{l=1}^{L} \mu_{d}^{l} \sum_{i=1}^{I} c_{d,i}^{l} \sum_{k=1}^{K} \epsilon_{d,k}^{l} \mathbb{E}[\log \beta_{k,d}^{l}, w_{d}] \]

Finally, for the sake of completeness, we give the equations to calculate \( \mathbb{E}[\log \sigma_{l} (v)] \) and \( \mathbb{E}[\log \beta_{k,d}^{l}] \):

\[ \mathbb{E}[\log \sigma_{k}] = \Psi(o_{k}^{0}) - \Psi(o_{k}^{0} + o_{k}^{2}) \]

\[ \mathbb{E}[\log (1 - v_{k})] = \Psi(o_{k}^{0}) - \Psi(o_{k}^{1} + o_{k}^{2}) \]

\[ \mathbb{E}[\log \sigma_{k} (v)] = \mathbb{E}[\log \sigma_{k}] + \sum_{l=1}^{L} \sum_{k=1}^{K} \mathbb{E}[\log \beta_{k,d}^{l}] \]  

\[ \mathbb{E}[\log \beta_{k,d}^{l}] = \Psi(\lambda_{k,d}) - \Psi(\sum_{v} \lambda_{k,v}) \]  

where \( \Psi \) is digamma function.

**Algorithm 3:** initLocal

<table>
<thead>
<tr>
<th>Data: ( w_{d} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Result: ( \varepsilon, \zeta, \phi, \mu, \sigma )</td>
</tr>
<tr>
<td>for ( l \in {1, \ldots, L} ) do</td>
</tr>
<tr>
<td>for ( k \in {1, \ldots, K} ) do</td>
</tr>
<tr>
<td>( \varepsilon_{d,k}^{l} \propto \exp { \sum_{n=1}^{N} \mathbb{E}[\log \beta_{k,d}^{l}, w_{d}] } ), ( k \in {1, \ldots, K} );</td>
</tr>
<tr>
<td>end</td>
</tr>
<tr>
<td>end</td>
</tr>
<tr>
<td>for ( l \in {1, \ldots, L} ) do</td>
</tr>
<tr>
<td>for ( j \in {1, \ldots, J} ) do</td>
</tr>
<tr>
<td>( \phi_{d,j}^{l} \propto \exp { \sum_{n=1}^{N} \mathbb{E}[\log \beta_{k,d}^{l}, w_{d}] }, j \in {1, \ldots, J} );</td>
</tr>
<tr>
<td>end</td>
</tr>
<tr>
<td>end</td>
</tr>
<tr>
<td>for ( n \in {1, \ldots, N} ) do</td>
</tr>
<tr>
<td>( \phi_{d,n}^{l} \propto \exp { \sum_{l=1}^{L} \mu_{d}^{l} \sum_{i=1}^{I} c_{d,i}^{l} \sum_{k=1}^{K} \mathbb{E}[\log \beta_{k,d}^{l}], j \in {1, \ldots, J} };</td>
</tr>
<tr>
<td>end</td>
</tr>
</tbody>
</table>

### 3 Additional Patterns

#### 3.1 Bi-directional Flows

Here, we show some data segments of the simulations done for our bi-directional flow example. They are shown in Figure 2.

#### 3.2 Park

Trajectories and data segments of the park dataset shown in Figure 3.

#### 3.3 Train Station

#### 3.3.1 Patterns learned by SVDHDP

Figure 4 shows some snapshots of the data segments of the train station dataset. Some additional patterns for the train station dataset shown in Figure 5.

#### 3.3.2 Patterns learned by Gibbs Sampling

The top 32 patterns learned by Gibbs Sampling for the train station dataset shown in Figure 6 and Figure 7.
4 Similarity

4.1 Park Simulation

Here we show, in Figure 8, some data segments of the four simulations we used in similarity computation in the park example.

4.2 Train Station Simulation

Here we show, in Figure 9, some data segments of the four simulations we used in similarity computation in the train station example. Learned patterns can be found in the main paper.

References


Figure 2: Data segment samples from PARIS07, ONDREJ10, PETT09 and MOU09.

Figure 3: a: All trajectories. The red dots are cameras. The blue circles are exits/entrances. b-d: data segments. All data segments span 5 seconds.

Figure 4: Two data segments in train station dataset.

Figure 5: Additional patterns learned by SVDHDP from train station dataset.

Figure 6: Patterns learned Gibbs Sampling from train station dataset.
Figure 7: Patterns learned Gibbs Sampling from train station dataset.

Figure 8: Data segment samples for park simulation from PARIS07, ONDREJ10, PETT09 and MOU09

Figure 9: Data segment samples for train station simulation from PARIS07, ONDREJ10, PETT09 and MOU09