Welcome to UDRC-EURASIP Summer School 2022

27th June to 30th June 2022

dstl



University Defence Research Collaboration in Signal Processing

[a partnership between government, industry and academia]

Mike Davies, UDRC Director University of Edinburgh









Engineering and Physical Sciences Research Council

The UDRC

Collaborative Centre of Excellence for Signal Processing

Aims

- World-class research
- Long-term sustainable skills
- Community of practice

Approach

- Joint funding with EPSRC
- Dstl technical leadership
- Close, early engagement with industry









Phase 3 UDRC



Fostering the signal processing community

Annual Conference



Educating the next generation



Special journal editions, books, articles, theme meetings







Engineering and Physical Sciences Research Council





Sensor Signal Processing for Defence Conference 2022

Conference – 13th – 14th September 2022

Location: IET London: Savoy Place

www.sspdconference.org

- Academic Keynote F. Barbaresco, Thales
- Industry/Defence Sessions

Invited speakers

- Simon Godsill, University of Cambridge
- Lance M. Kaplan, ARL

Registration is open and the conference will be face to face in London and also online



Welcome to UDRC-EURASIP Summer School 2022

- 8th Summer School (since 2013)
- 75 people registered over 4 days
- 25 different organisations (industry and academia)
- Funded by EPSRC, Dstl and EURASIP

Experts from:

- University of Edinburgh
- Heriot-Watt University
- University of Strathclyde
- University of Liverpool
- Dstl
- Leonardo

UDRC-EURASIP Summer School

Summer School Packs:

- Programme, notebook, pen, WIFI instructions, welcome letter and details of bus routes/maps
- Presentation/Lecture Notes: www.mod-udrc.org/resources
- Evaluation forms will be emailed to you
- **SSPD2022 conference flyer**
- Certificate of attendance on request

Programme

- Refreshment breaks tea/coffee/snacks and Lunch
- All lectures in this room

Networking activities

- Monday evening Ghost Tour (Meet at 7pm at Mercat Cross, High Street). Tours will be split into three groups and will leave at intervals from 7pm.
- Wednesday evening Dinner at the Salisbury Arms (Meet at 7pm at restaurant).

Summer School Programme

	Monday 27th June -Statistical Signal Processing	Tuesday 28 th June – Tracking and Sensing	Wednesday 29th June - Machine Learning	Thursday 30 th June - Source Separation and Beamforming
08:30	Coffee	Coffee	Coffee	Coffee
09:00	Introduction: Introducing exemplar application areas that use statistical signal processing concepts, such as target localization, blind source separation, and other timely topics. Probability and Random Variables: Axioms of probability and classic paradoxes; scalar and vector random variables; probability transformations and applications; statistical descriptors; central limit theorem. Classical Estimation Theory: Basic concepts; properties of estimators; maximum likelihood; least squares. The theory will be linked to a "breakdown" of the localization problem. James Hopgood, University of Edinburgh	State estimation and multi-target tracking: introduction: Mathematical foundations of tracking and state estimation – transition models, sensor models; Recursive state estimation (Bayes filtering). Single target tracking; the Kalman filter, extended Kalman filter (EKF), unscented Kalman filter (UKF) and particle filter (PF). Jordi Barr, Dstl Single target tracking: Introduction to Stone Soup Practicals on Kalman filter, EKF, UKF and PF James Wright, Dstl	Introduction to Machine Learning: Basic concepts; problem formulation: data, labels, objective function, constraints, regularization; examples in pattern classification; kernel PCA and KDA, support vector machines, neural networks (NN). Deep Neural Networks I: Introduction; simple feed forward neural network architecture; how to train neural network; backpropagation theory; introduction to convolutional neural networks. Sotirios Tsaftaris, University of Edinburgh	Introduction to Array Processing: Discussion of applications, signal model, and assumptions. Narrowband array processing: steering vectors, angle or arrival (AoA) estimation, and beamforming. broadband processing via tap delay lines: broadband AoA estimation via coherent signal subspace methods; formulation of constraints for broadband beamforming and beamforming solutions. <i>Stephan Weiss, University of Strathclyde</i>
10:30	Refreshments / Informal Networking	Refreshments / Informal Networking	Refreshments / Informal Networking	Refreshments / Informal Networking
11:00 12:00	Further Estimation Theory and Examples: Cramér–Rao lower bounds and Examples; Generative modelling, physical modelling, and Bayesian Estimation Theory. Overview of Monte-Carlo Methods: Applications for integration and optimization, generating random variables, accept-reject and importance sampling, MCMC techniques. James Hopgood	Multiple targets, clutter and data association: The issues introduced by ambiguous association, combinatorics; Absolute assignment schemes (nearest neighbour); Probabilistic assignment schemes. Jordi Barr Multiple target tracking: practical session. Data association, multiple targets, PDA and JPDA. James Wright	Deep neural networks II: Deep learning architectures; key factors behind deep learning; residual neural networks; latest developments in neural network architectures. Some applications as examples of deep learning. Sen Wang, Heriot-Watt University	Source Separation and Beamforming Background: Application of linear algebra to array problems, including subspace decompositions, and robust beamforming. Adaptive signal processing for beamforming, with application to minimum variance distortion less response beamformer. Ian Proudler, University of Strathclyde
12:30	Lunch / Informal Networking	Lunch / Informal Networking	Lunch / Informal Networking	Lunch / Informal Networking
13:30	Random Processes: Ensembles, statistical descriptors; input- output system statistics; PSDs; Bayesian Recursions James Hopgood Application: Expectation Propagation (EP) for Scalable Inverse Imaging Problems: introduction to expectation propagation, approximate Bayesian inference, message passing, factor graphs, scalable image restoration, uncertainty quantification, photon-limited imaging. Dan Yao, Heriot-Watt University	Practical aspects and simulation – Initiators/Deleters Metrics. Bringing all components together. Practical sessions on initiation/deletion/metrics and complete simulations. <i>James Wright</i>	Deep Neural Networks III: Deep learning on sparse data using meta-learning and self- supervised learning. Robust deep learning for adversarial defense and domain-shift. Some practical examples in vision, language and control. <i>Tim Hospedales, University of Edinburgh</i>	Introduction to Polynomial Matrix Algebra and Applications: Formulation of broadband array problems using polynomial matrix notation; polynomial matrix factorisations; broadband AoA estimation via polynomial matrix techniques; broadband MVDR adaptive beamforming. <i>Stephan Weiss and Ian Proudler</i>
15:00	Refreshments / Informal Networking	Refreshments / Informal Networking	Refreshments / Informal Networking	Refreshments / Informal Networking
15:30	Decision theory: Risk, optimal decisions, likelihood ratio test, connections with MAP and maximum likelihood estimation, types of errors, and Neyman-Pearson lemma. João Mota, Heriot-Watt University Summary and Conclusions of Key Points from the Day. João Mota and James Hopgood.	Demonstrations and Advanced Topics –Tracking in video, AIS-based tracking. Lyudmil Vladimirov, University of Liverpool; David Cormack, Leonardo; James Wright	Resource Constrained Embedded Deep Learning: deployment complexities, optimised models, quantised DNNs, hardware accelerator architectures, real-word examples and demos. Mehrdad Yaghoobi, University of Edinburgh	Exploring the Underwater Environment: applications of beamforming and Bayesian inference to sonar array processing. Lyudmil Vladimirov, University of Liverpool Close 16:30

Any Questions?





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