

# Signal Processing for CBR defence

**Branko Ristic**<sup>1</sup>

DST group, Australia



Australian Government  
Department of Defence  
Defence Science and  
Technology Organisation

SSPD, September 2015

---

<sup>1</sup>With contributions from A. Skvortsov, A. Gunatilaka, R. Gailis, M. Roberts, A. Walker, M. Morelande

- CBR defence: protective measures against a
  - chemical (C)
  - biological (B)
  - radiological (R)attack.
- CBR defence covers a fairly broad spectrum of measures; multi-disciplinary scientific effort
- This talk will focus on [signal processing](#) techniques applied to recent and ongoing projects within the Land Division of DST group

- ① Localisation of a source of biochemical agent release
- ② Autonomous search techniques for CBR sources
- ③ Image reconstruction for a standoff gamma radiation detector
- ④ Forecasting of an epidemic outbreak
- ⑤ Extinction of biological systems with competition

- ① Localisation of a source of biochemical agent release
- ② Autonomous search techniques for CBR sources
- ③ Image reconstruction for a standoff gamma radiation detector
- ④ Forecasting of an epidemic outbreak
- ⑤ Extinction of biological systems with competition

# Localisation of a biochemical source: Context

- Deliberate or accidental release of toxic material (gas, aerosols) into the atmosphere
- **Problem:** Given the readings supplied by a network of spatially distributed biochemical sensors, estimate the location of the source
- **Technical difficulties:**
  - source strength unknown;
  - characteristics of sensor measurements not well understood  
(plethora of air dispersion models;  
likelihood function only a guess)



# Localisation of a biochemical source: Problem formulation

- **Parametric approach** - parameter vector  $\theta$  includes
  - Source location  $(x_0, y_0, z_0)$ , strength  $Q_0$  (possibly size)
  - Enviro/meteo parameters  
e.g. wind speed, direction, canopy characteristics
- **Concentration measurements** at spatially distributed sensor locations  $z_i \geq 0, i = 1, \dots, S$ 
  - Mean concentration at sensor  $i$ :  $\mathbb{E}\{z_i\} = h_i(\theta)$   
... based on the adopted dispersion model
  - Random fluctuations (capture both the dispersion modelling errors and measurement noise)
  - Possibly quantised
- **Bayesian estimation framework**

$$\underbrace{p(\theta|z_1, \dots, z_S)}_{\text{posterior PDF}} \propto \underbrace{\ell(z_1, \dots, z_S|\theta)}_{\text{likelihood function}} \cdot \underbrace{\pi(\theta)}_{\text{prior PDF}}$$

# Dispersion plume videos

Due to turbulence:

- meandering of the plume
- intermittent measurements



(diffusion)



(diffusion + advection)

## Two categories of transport of substances in the environment

- **Advection** - transport with the mean fluid flow
- **Diffusion** - transport through the action of random motions

# Robust localisation of a biochemical source

- Previous approaches:

- Adopt a dispersion model (which determines  $h_i(\boldsymbol{\theta})$ )
- Adopt a certain model of random measurement fluctuations (Gaussian, log-normal)
- Use Markov chain Monte Carlo (MCMC) to approximate the posterior  $p(\boldsymbol{\theta}|z_1, \dots, z_S)$

- Proposed framework<sup>2</sup>:

- Adopt several candidate dispersion models:  $\mathcal{M} = \{1, \dots, M\}$
- Likelihood-free estimation
- Use approximate Bayesian computation (ABC) to simultaneously estimate  $p(m|z_1, \dots, z_S)$  and  $p(\boldsymbol{\theta}_m|m, z_1, \dots, z_S)$

---

<sup>2</sup>Ref: B. Ristic et al. 'Bayesian likelihood-free localisation of a biochemical source using multiple dispersion models', *Signal Processing*, 2015

# Multiple-model ABC rejection sampler

- $\pi_{\mathcal{M}}(m)$  ... prior PDF over dispersion models  $m = 1, 2, \dots, M$
- $\pi_{\theta_m}(\theta_m)$  ... prior PDF over the parameter space for model  $m$

```
1: Input:  $\mathbf{z} = [z_1, \dots, z_S]^T$ ;  $\epsilon$ ;  $N$ 
2: Initialise:  $\mathcal{X}_1 = \dots = \mathcal{X}_M = \emptyset$ 
3: repeat
4:   Draw  $m^*$  from  $\pi_{\mathcal{M}}(m)$ 
5:   Draw  $\theta_{m^*}$  from  $\pi_{\theta_{m^*}}(\theta_m)$ 
6:   Simulate measurement  $\mathbf{z}^*$  using model  $m^*$  and parameter  $\theta_{m^*}$ 
7:   Compute distance  $d^* = D(\mathbf{z}, \mathbf{z}^*)$ 
8:   if  $d^* \leq \epsilon$  then
9:      $\mathcal{X}_{m^*} = \mathcal{X}_{m^*} \cup \{\theta_{m^*}\}$ 
10:  end if
11: until  $\sum_{m=1}^M |\mathcal{X}_m| = N$ 
12: Output:  $\mathcal{X}_1, \dots, \mathcal{X}_M$ 
```

$$p(m|\mathbf{z}) \approx \frac{|\mathcal{X}_m|}{N}; \quad p(\theta_m|m, \mathbf{z}) \text{ approximated by the sample } \mathcal{X}_m$$

- Rejection sampling is inefficient (very low acceptance rate)
- We developed a more efficient scheme: rejection sampling is applied using a sequence of monotonically decreasing tolerance levels  $\epsilon_1 > \epsilon_2 > \dots > \epsilon_T > 0$ ;
- The subsequent approximations gradually approach the true posterior
- Similar to the SMC-ABC sampler (Toni et al., 2009), but no need to specify in advance tolerances  $\epsilon_1, \dots, \epsilon_T$ ; instead, iteration  $t$  computes the tolerance for the next iteration,  $\epsilon_{t+1}$

- $M = 3$  models considered:

- $m = 1$ : Gaussian plume with a linear spread,  $\dim(\theta_1) = 7$
- $m = 2$ : Gaussian plume with a nonlinear spread,  $\dim(\theta_2) = 9$
- $m = 3$ : Stretch exponential model,  $\dim(\theta_3) = 10$

- Gaussian plume model

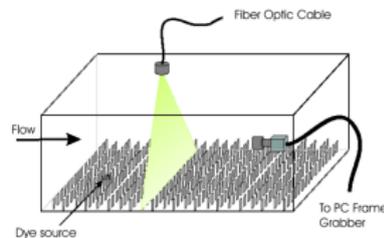
- Gaussian distribution of the plume in the vertical and horizontal directions.
- By convention,  $x$ -axis coincides with the average wind velocity vector
- Mean concentration at sensor  $i$

$$C_i = h_i(\theta) = \frac{Q_0}{2\pi\sigma_{y_i}\sigma_{z_i}U} e^{-\frac{(y_i-y_0)^2}{2\sigma_{y_i}^2}} \left[ e^{-\frac{(z_i-z_0)^2}{2\sigma_{z_i}^2}} + e^{-\frac{(z_i+z_0)^2}{2\sigma_{z_i}^2}} \right]$$

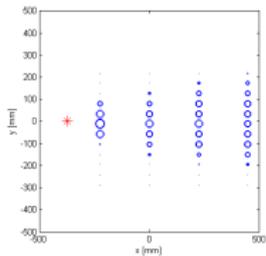
with  $\sigma_{y_i} = \frac{\sigma_y}{U}(x_i - x_0)$ ,  $\sigma_{z_i} = \frac{\sigma_w}{U}(x_i - x_0)$  for  $m = 1$  (point source)

# Experimental dataset for algorithm evaluation

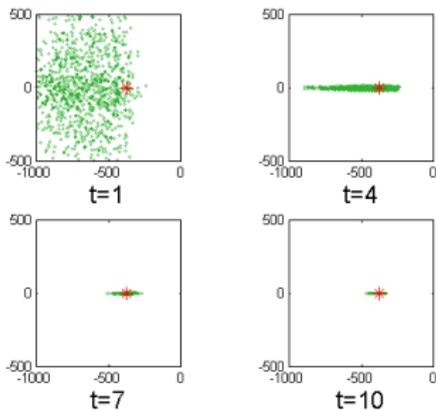
- Collected using a recirculating water channel (COANDA R&D Corp), 10m × 1.5m × 0.9m
- The source: constant release of fluorescent dye from a narrow tube
- Concentration measurements collected at  $S = 48$  downstream positions using laser induced fluorescence (LIF); averaged over 100 sec
- The floor of the w/c covered with a mesh to give surface roughness
- Two scenarios considered:
  - without obstacles (open terrain);
  - with obstacles (urban environment)



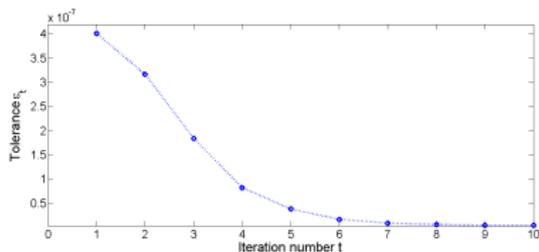
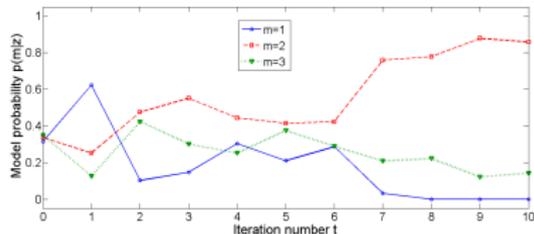
# Experimental dataset: Results (1)



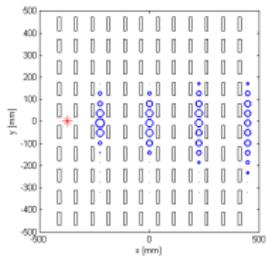
Top-down view of the experimental setup



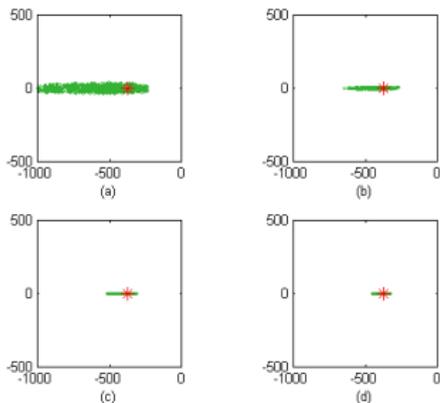
Localisation at iterations  $t = 1, 4, 7, 10$



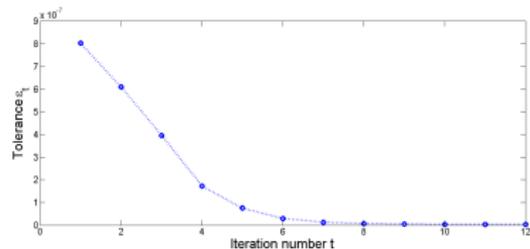
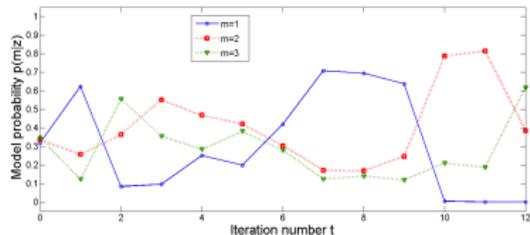
# Experimental dataset: Results (2)



Top-down view of the experimental setup



Localisation at iterations  $t = 3, 6, 9, 12$



# Localisation of a biochemical source: CR bounds (1)

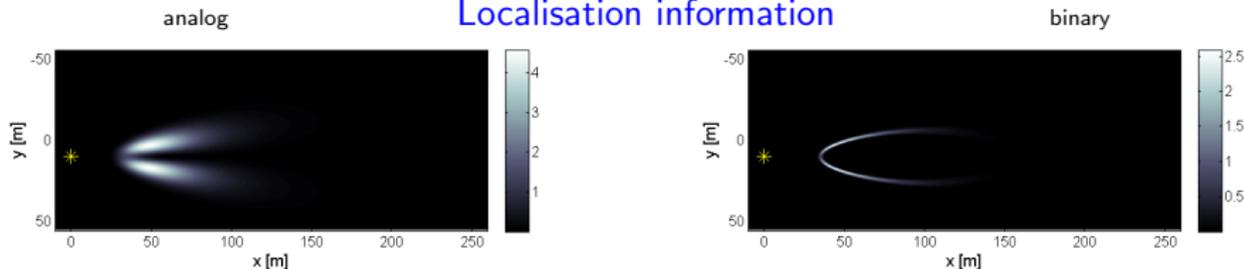
## Assuming:

- Gaussian plume dispersion model
- Additive white Gaussian measurement noise

Derived the theoretical Cramer-Rao lower bounds for estimation<sup>3</sup> of  $\theta$

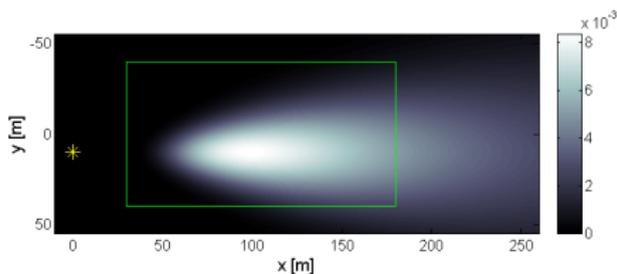
- analog measurements:  $z_i = h_i(\theta) + w_i$ ,
- binary measurements:  $b_i = \begin{cases} 1, & z_i > \tau \\ 0, & z_i \leq \tau \end{cases}, i = 1, \dots, S$

## Localisation information



<sup>3</sup>Ref: B. Ristic et al., "Achievable accuracy in Gaussian plume parameter estimation ...", *Information Fusion*, 2015.

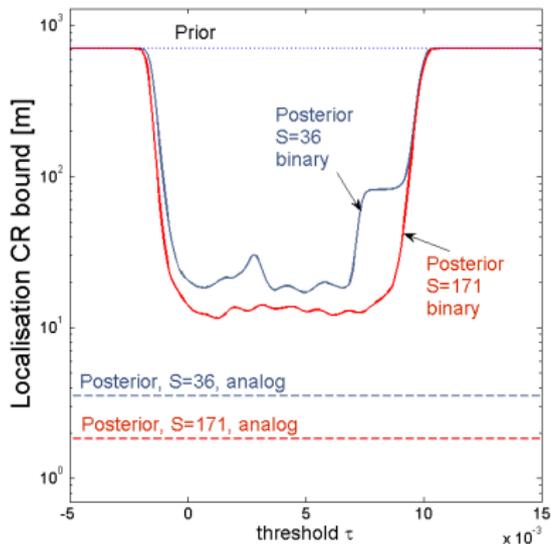
# Localisation of a biochemical source: CR bounds (2)



Two (uniform) placements of sensors:

①  $S = 36$

②  $S = 171$



# Localisation of a biochemical source: binary measurements

Problem:

- Identical spatially distributed binary sensors
- Binary threshold  $\tau$  is unknown (vague prior)
- Semiurban environment

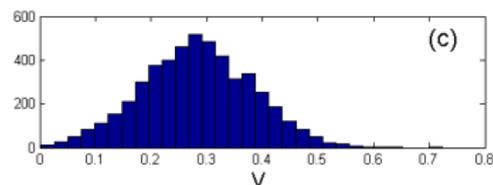
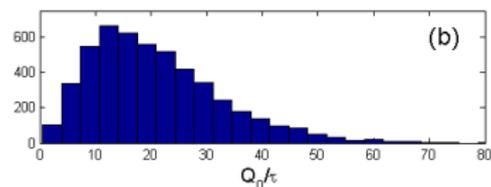
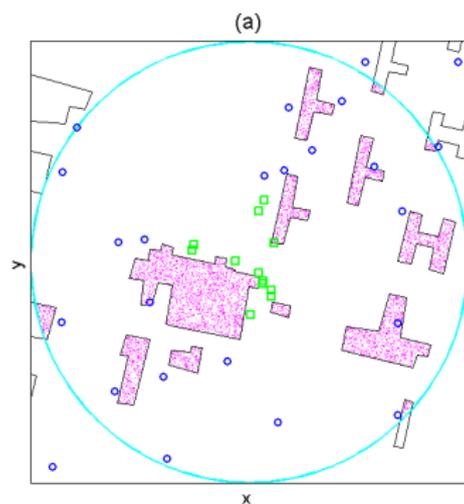
**Question:** Can we localise the source (estimate  $\theta$ ) in this case (since the source strength  $Q_0$  is also unknown)?

**Answer:** Yes, replace  $Q_0$  (in  $\theta$ ) with  $Q_0/\tau$ .

# Localisation using experimental binary data (1)

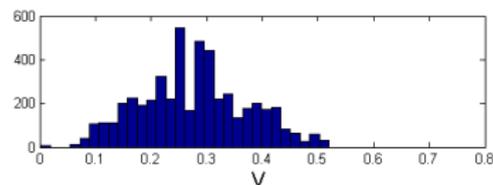
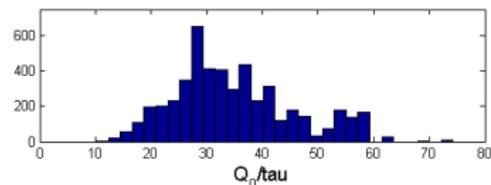
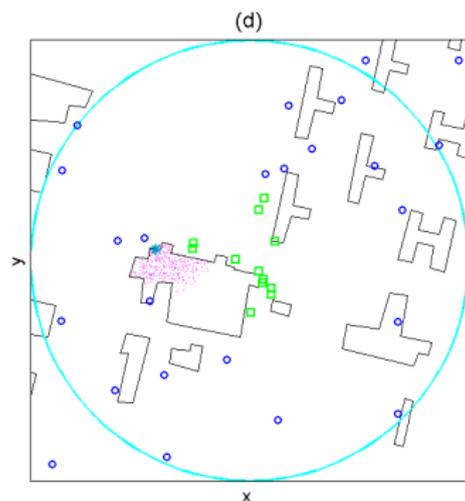
- State vector:  $\theta = [x_0 \ y_0 \ Q_0/\tau \ U]^T$
- Dispersion model: the count of particle encounters in 2D (Vergassola et al, Nature, 2007)
- Likelihood function for the measurement vector  $\mathbf{b} = [b_1, \dots, b_S]^T$  derived assuming that  $z_i$  is Poisson distributed

Prior distributions:



# Localisation using experimental binary data (2)

## Posterior distributions<sup>4</sup>



- Estimation carried out using the importance sampling technique
- Similar results obtained for three experimental datasets

<sup>4</sup>Ref: B. Ristic et al. 'Source Localisation in turbulent flow using a binary sensor network', *IEEE SPL* (in review), 2015

- 1 Localisation of a source of biochemical agent release
- 2 **Autonomous search techniques for CBR sources**
- 3 Image reconstruction for a standoff gamma radiation detector
- 4 Forecasting of an epidemic outbreak
- 5 Extinction of biological systems with competition

# Autonomous search vs Localisation

- Consider sensors that can be controlled, e.g.
  - where to go
  - how long to stay
- Search is a repetitive cycle of sensing, estimation (localisation), and **sensor control**
- Decisions (controls, actions) are made sequentially and autonomously (AI) in the presence of uncertainty, using only past measurements and past actions.
- Goal: minimise the search time via on-line control of individual sensors (need to define in advance the termination criterion)

- Search strategies for finding a source of an emission (gas, particles, smell, energy) based on **sparse cues** are of great importance
  - National security (e.g. release of hazardous substances)
  - Recovery & rescue emissions (e.g. MH370)
  - Understanding nature (foraging behaviour of animals)
- Very popular subject; huge amount of literature (top journals); various scientific disciplines (e.g. biology, physics, operations research, robotics)
- Categories:
  - Deterministic (systematic search) vs random search
  - Random search models: diffusion, Lévy flight, intermittent search (exploration vs exploitation)
  - Gradient search (chemotaxis) vs information driven search (infotaxis)

# Sequential decisions under uncertainty

“Partially observed Markov decision problem” formulation

The elements of POMDP:

- A set of admissible actions (controls) at discrete-time  $k$ :  $\mathbb{U}_k$ ;
- The (information) state of the system at time  $k$ :  $\mathcal{I}_k$
- A reward function associated with each action  $\mathbf{u} \in \mathbb{U}_k$ :  $\mathcal{R}(\mathbf{u}, \mathcal{I}_k)$

The best action should be based on the reward computed a few steps ahead.

One step ahead optimal sensor control:

$$\mathbf{u}_k = \arg \max_{\mathbf{v} \in \mathbb{U}_k} [\mathcal{R}(\mathbf{v}, \mathcal{I}_k)]$$

# Bayesian - Information Theoretic Approach

- The (information) state of the system is the *posterior PDF*:

$$\mathcal{I}_k = p(\boldsymbol{\theta} | \mathbf{z}_{1:k}, \mathbf{u}_{0:k-1}), \quad (\mathbf{z}_{1:k} \equiv \mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_k)$$

- Sequential Bayesian estimation; particle filter implementation
- **Reward function**: an information theoretic measure, e.g.

- **Entropy difference**:  $\mathcal{R} = \mathbb{E}\{H_{k+1}(\mathbf{u}, \mathcal{I}_{k+1})\} - H_k(\mathcal{I}_k)$   
where  $H_k(\mathcal{I}_k) = - \int p(\boldsymbol{\theta} | \mathbf{z}_{1:k}, \mathbf{u}_{0:k-1}) \ln p(\boldsymbol{\theta} | \mathbf{z}_{1:k}, \mathbf{u}_{0:k-1}) d\boldsymbol{\theta}$

- **Rényi divergence**

$$\mathcal{R} = \mathbb{E} \left\{ \frac{1}{\alpha - 1} \log \int [p(\boldsymbol{\theta} | \mathbf{z}_{1:k+1}, \mathbf{u}_{0:k})]^\alpha [p(\boldsymbol{\theta} | \mathbf{z}_{1:k}, \mathbf{u}_{0:k-1})]^{1-\alpha} d\boldsymbol{\theta} \right\}$$

( $\alpha = 1 \Rightarrow$  Kullback-Liebler div.;  $\alpha = 0.5 \Rightarrow$  Bhattacharyya dist. )

- Turbulent diffusion
- Real (COANDA) data



# Autonomous search demo: Explanation

- Likelihood function: Poisson distribution
- Dispersion model: the count of particle encounters in 2D (Vergassola et al., Nature, 2007); the mean of the Poisson distribution at sensor  $i$

$$C_i = h_i(\boldsymbol{\theta}) = \frac{Q_0}{\ln\left(\frac{\lambda}{a}\right)} \exp\left[\frac{(x_0 - x_i)U}{2D}\right] \cdot K_0 \left(\frac{\sqrt{(x_i - x_0)^2 + (y_i - y_0)^2}}{\lambda}\right)$$

where  $\lambda = \sqrt{(DT_0)/(1 + \frac{U^2 T_0}{4D})}$ ,

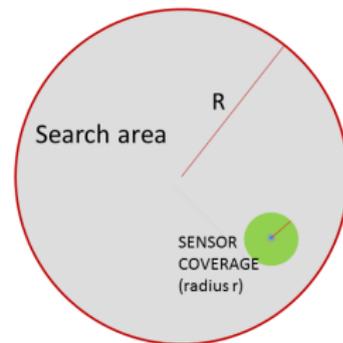
$a$  - size of the sensor;  $D$  - diffusivity;  $T_0$  - mean lifetime of a particle;  $U$  - mean wind speed

- The reward function: Entropy difference

# Autonomous search: study<sup>5</sup>

- All information theoretic based reward functions perform similarly.
- An important factor in search performance is the ratio  $\rho = \frac{A_{search}}{A_{sense}}$

The smaller  $\rho$ , the more efficient information driven search strategy (infotaxis) is compared to the systematic search (and vice versa)

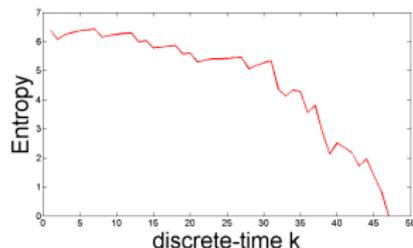


<sup>5</sup>B. Ristic et al., A study of cognitive strategies for an autonomous search using sparse cues, *Information Fusion*, 2015

# The PDF of search time (1)

Let the reward function be the entropy difference.

**Postulation:** Dynamic model of entropy during the search is a Gauss-Markov random walk with a constant (negative) drift.

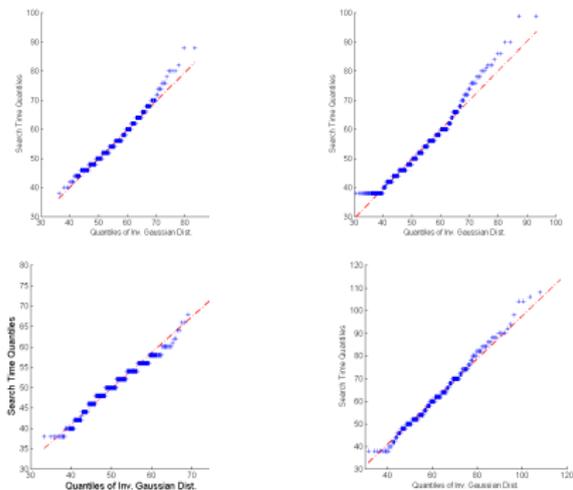


Brownian motion (as a continuous-time limiting case of a Gauss-Markov random walk) has the following property:

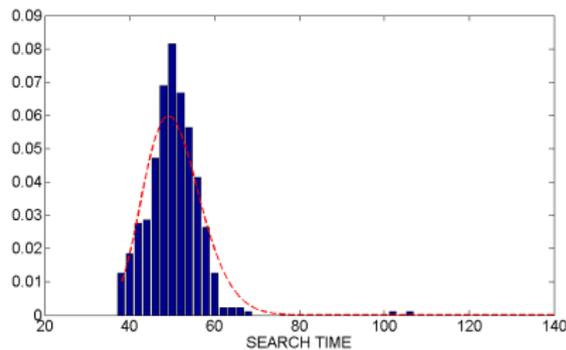
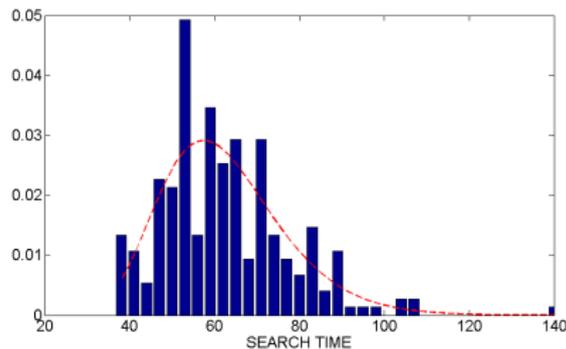
## Distribution of the “first passage time”

The time which Brownian motion  $X_t = \nu t + \sigma W_t$ , with a drift  $\nu < 0$ , takes to reach a certain (negative) level, is an inverse Gaussian RV

# The PDF of search time (2)



QQ plots of 4 samples of search time  
(varying  $U$  and  $Q_0$ )

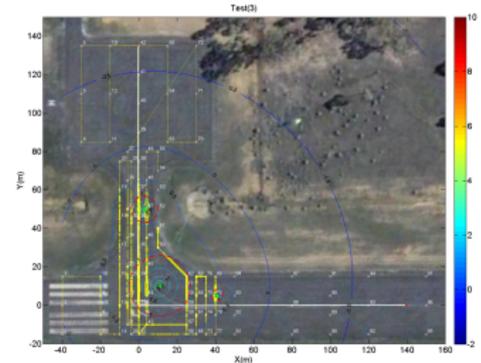


# Autonomous search for radiological point sources<sup>6</sup>

- Sensor: low-cost, non-directional (Geiger counter)
- Unknown number of sources  $R \geq 0$ ; unknown intensities
- Control vectors: where to go, how long to stay
- Propagation model: *inverse distance squared*

$$C_i = h_i(\boldsymbol{\theta}) = \sum_{r=1}^R \frac{Q_0^{(r)}}{\left[ x_i - x_0^{(r)} \right]^2 + \left[ y_i - y_0^{(r)} \right]^2}$$

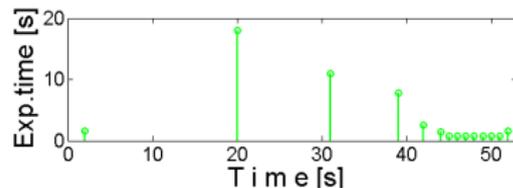
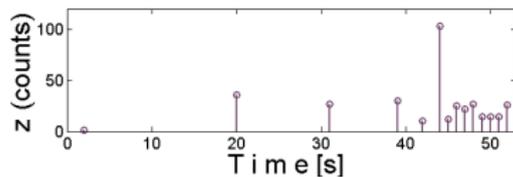
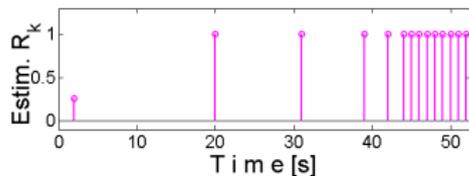
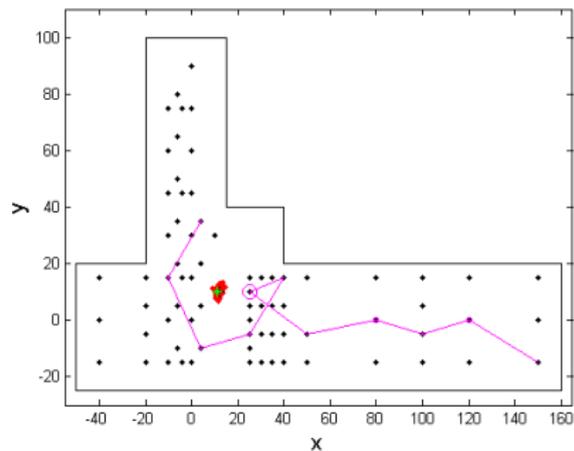
- Likelihood function: Poisson, i.e.  $z_i \sim \mathcal{P}(h_i(\boldsymbol{\theta}) + \beta)$



Top down view of the data experimental set-up

<sup>6</sup>B. Ristic et al., Information driven search for point sources of gamma radiation, *Signal Processing*, 2010

# Autonomous search for radiological point sources (cont'd)



# Autonomous search in an unknown structured environment

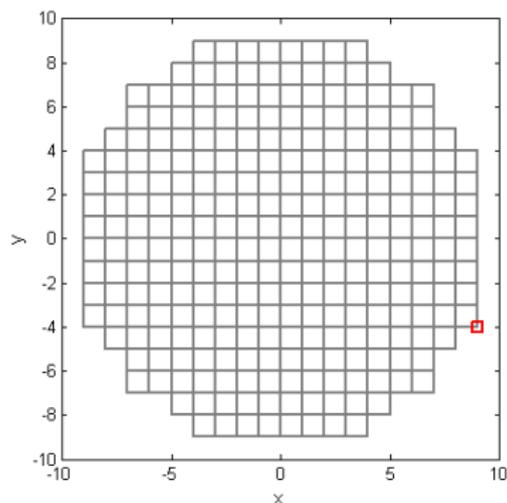
- Context<sup>7</sup>:
  - A **diffusive** source of toxic substance (gas, particles)
  - Search domain contains **obstacles**
  - GPS denied environment; **the map is unknown**
  - The initial position and the search domain boundary are given
- Goal: Estimate the source location and the path to it!
- Assumption: The searcher can sense
  - 1 the concentration (of toxic substance)
  - 2 the presence / absence of obstacles



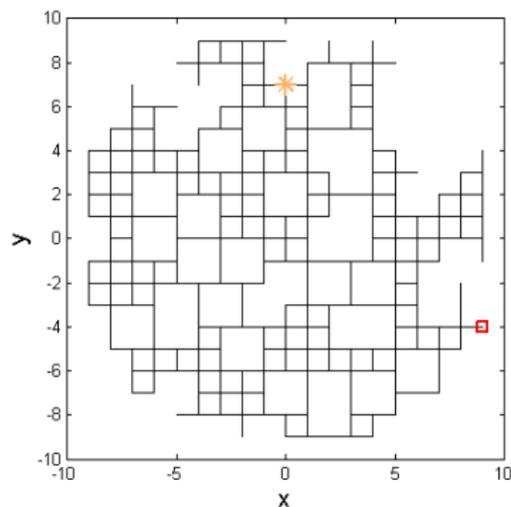
---

<sup>7</sup>B. Ristic et al., Autonomous search for a diffusive source in an unknown structured environment, *Entropy*, 2014

# Discretisation of the search area



Complete lattice  
(known a priori)

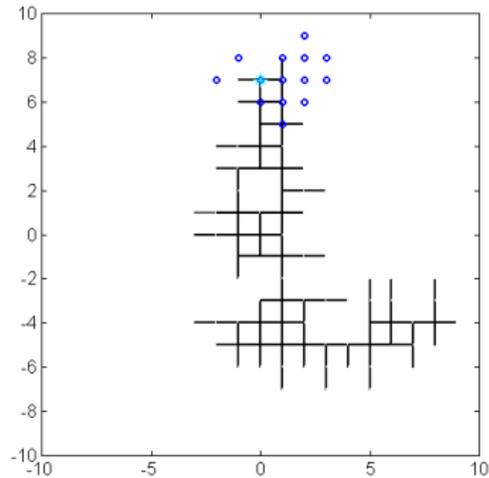
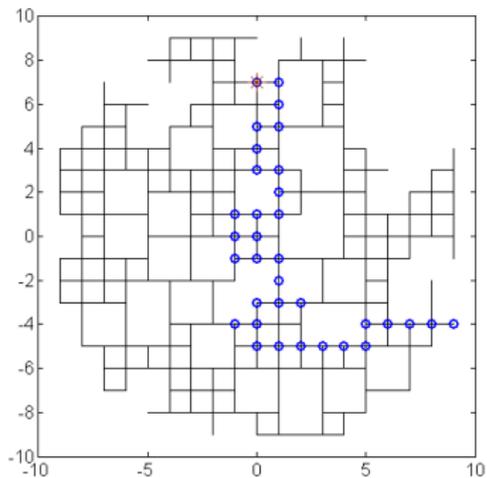


Incomplete lattice (unknown)  
(obstacles are missing links,  $\sim 35\%$ )  
(percolation threshold)

# Search in an unknown structured environment: demo (1)

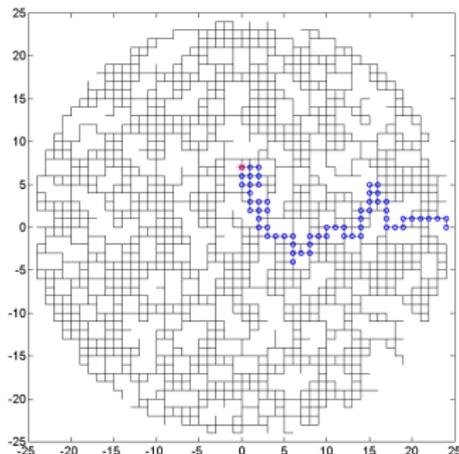
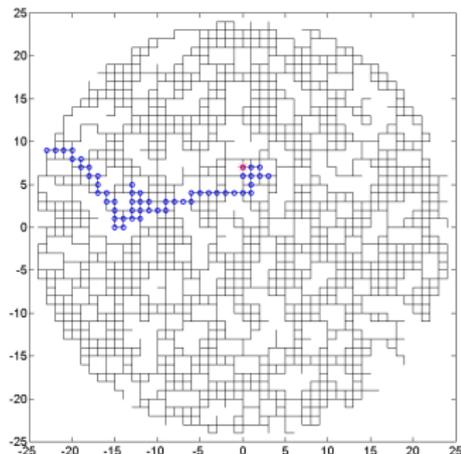
- The correct likelihood function depends on the map - because the map is unknown, the searcher uses an approximation derived using the conformal mapping technique
- Execution of motion controls prone to error (with prob  $p_e \ll 1$ )
- The state vector  $\theta$  includes:
  - 1 Coordinates  $(x_0, y_0)$ , intensity of the source  $Q_0$
  - 2 The map (i.e. existence of all links in the lattice)
  - 3 The searcher position on the map
- Admissible actions:  $\mathcal{U}_k = \{., \rightarrow, \leftarrow, \uparrow, \downarrow\}$
- Reward function: Bhattacharyya distance (over  $x_0, y_0, Q_0$  only)

# Search - unknown structured environment: demo (2)



# Autonomous search in an unknown structured environment

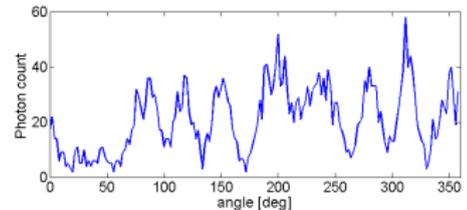
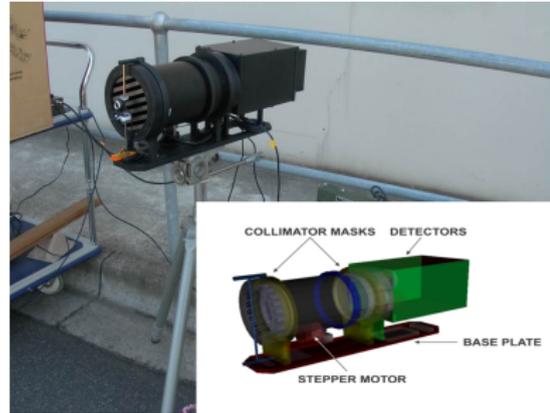
## Examples on a bigger scale



- ① Localisation of a source of biochemical agent release
- ② Autonomous search techniques for CBR sources
- ③ Image reconstruction for a standoff gamma radiation detector
- ④ Forecasting of an epidemic outbreak
- ⑤ Extinction of biological systems with competition

# Gamma radiation image reconstruction<sup>8</sup>

- DSTO recently built a prototype of a standoff imaging gamma radiation detector
- Purpose: determine exact locations of radiological sources within the field of view
- Rotational modulation collimation
  - Two attenuating masks separated by a known distance
  - Co-rotating on a cylinder in front of three gamma ray detectors
- Problem: Reconstruct the image from its RMC projection



<sup>8</sup>Ristic, Roberts, "A parametric Bayesian RMC gamma-ray image reconstruction", ICASSP 2015

# RMC image reconstruction: parametric vs non-parametric

- **Non-parametric formulation**

- Emission tomography (reconstruction of medical images)
- Standard algorithms: EM, MAP

$$\text{Measurements: } y_i \sim \mathcal{P}_{y_i} \left( \sum_{j=1}^N A_{ij} \lambda_j \right), \quad (\text{rot. angles } i = 1, \dots, M)$$

- Goal: reconstruct image  $\boldsymbol{\lambda} = [\lambda_1, \dots, \lambda_N]^\top$  using  $\mathbf{y} = [y_1, \dots, y_M]^\top$

- **Parametric formulation**

- Motivation: limited projections ☹; simpler images 😊
- Image: a weighted sum of Gaussian radial basis functions:

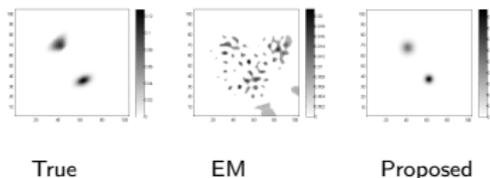
$$\lambda_j(\boldsymbol{\theta}) = \sum_{k=1}^Q \lambda_{jk}(\boldsymbol{\theta}), \text{ where } \lambda_{jk}(\boldsymbol{\theta}) = w_k e^{-\frac{(x_j - \bar{x}_k)^2 + (y_j - \bar{y}_k)^2}{\sigma_k^2}}$$

- Goal: reconstruct the image by estimating the  $4Q$ -dimensional parameter vector  $\boldsymbol{\theta} = [\mathbf{w}^\top \ \bar{\mathbf{x}}^\top \ \bar{\mathbf{y}}^\top \ \boldsymbol{\sigma}^\top]^\top$

# Bayesian parametric RMC image reconstruction

- Bayesian parameter estimation framework:  
 $\pi(\boldsymbol{\theta}|\mathbf{y}) \propto p(\mathbf{y}|\boldsymbol{\theta}) \pi_0(\boldsymbol{\theta})$
- Implementation: importance sampling with progressive correction and Metropolis-Hastings step
- The proposed method works much better for extended (non-point) sources
- Work in progress: model selection for unknown  $Q$ ; fast estimation (to deal with large  $Q$ , e.g. non-homogeneous background radiation)

Point source (Cs-137), distance 260m



- ① Localisation of a source of biochemical agent release
- ② Autonomous search techniques for CBR sources
- ③ Image reconstruction for a standoff gamma radiation detector
- ④ Forecasting of an epidemic outbreak
- ⑤ Extinction of biological systems with competition

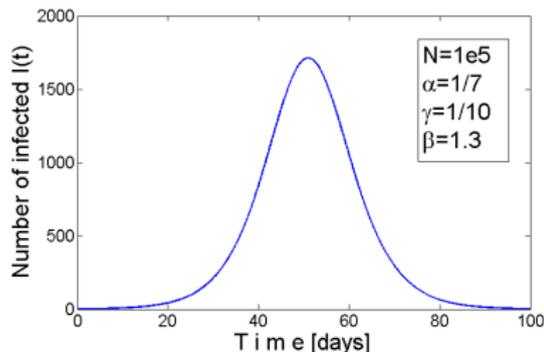
# Dynamics of infectious disease

- Epidemic:
  - a complex dynamic stochastic system
  - on the macroscopic level: compartmental models of disease transmission
- Example: SEIR (compartmental) model (measles, pox, influenza, ...)



(ignoring birth, migration, death by natural causes)

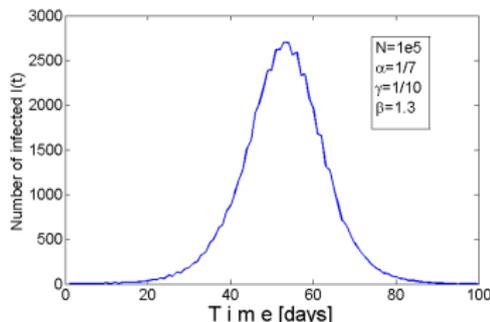
$$\begin{aligned}\dot{S} &= -\beta IS/N \\ \dot{E} &= \beta IS/N - \alpha E \\ \dot{I} &= \alpha E - \gamma I \\ R &= N - (S + E + I)\end{aligned}$$



# Sequential Epidemic State Estimation (and Prediction)

- Nonlinear (stochastic) filtering framework
- Stochastic SEIR model: Gillespie algorithm, approximations

$$\begin{aligned} S_k &= S_{k-1} - \nu_k, & \nu_k &\sim \mathcal{P}(\beta I_{k-1} S_{k-1} \Delta / N) \\ E_k &= E_{k-1} + \nu_k - \mu_k, & \mu_k &\sim \mathcal{B}(E_{k-1}, e^{-\Delta\alpha}) \\ I_k &= I_{k-1} + \mu_k - \eta_k, & \eta_k &\sim \mathcal{B}(I_{k-1}, e^{-\Delta\gamma}) \end{aligned}$$

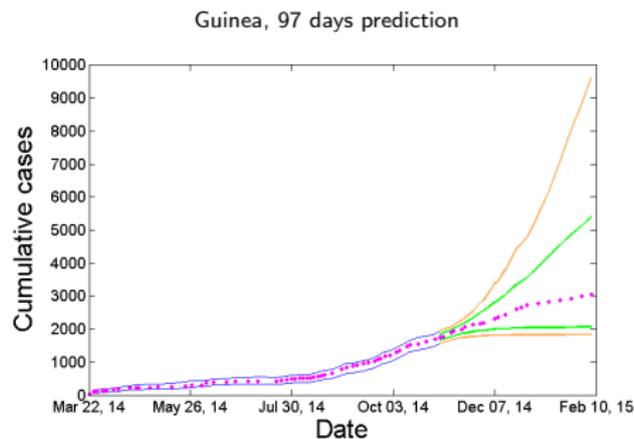
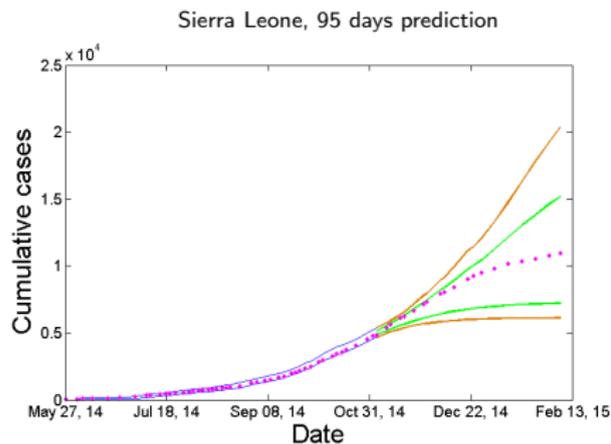


- Measurements
  - Cumulative number of infected cases (e.g. Ebola)
  - Syndromic surveillance (e.g. flu - number of Google searches)
- Implementation: particle filter<sup>9</sup>

<sup>9</sup>Skvortsov, Ristic, "Monitoring and prediction of an epidemic outbreak", *Math. Biosciences*, 2012

# Application: Ebola virus epidemic in west Africa

- WHO data (available online)
- Likelihood function unknown: Neg-Binomial vs Poisson



10

<sup>10</sup> Ristic, Dawson, "Forecasting an Epidemic Outbreak: Application to Ebola Cases", *Signal Processing* (in review), 2015

- ① Localisation of a source of biochemical agent release
- ② Autonomous search techniques for CBR sources
- ③ Image reconstruction for a standoff gamma radiation detector
- ④ Forecasting of an epidemic outbreak
- ⑤ Extinction of biological systems with competition

# Extinction and survival in a competitive world

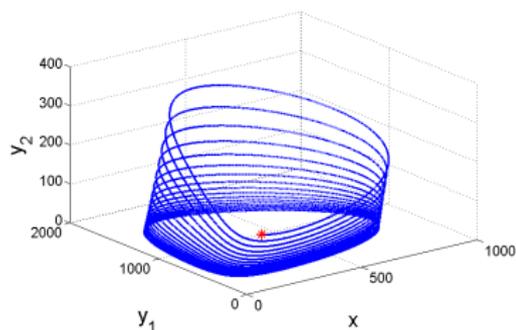
- Central themes of population biology
- Relevant in a broader context of complex stochastic dynamic systems (e.g. virus evolution, stock market trading)
- Mathematical model:  
single-prey multiple-predator Lotka-Volterra (LV-1n) system

- prey population (food for predators):  $x$
- competing predators:  $y_1, \dots, y_n$

$$\dot{x} = \alpha x \left( 1 - \sum_{i=1}^n \beta_i y_i \right)$$
$$\dot{y}_i = \beta_i x y_i - \gamma_i y_i$$

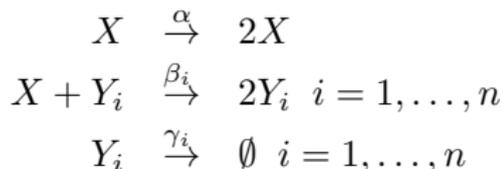
$$\alpha, \beta_1, \gamma_1, \dots, \beta_n, \gamma_n > 0$$

Deterministic model - no extinction!

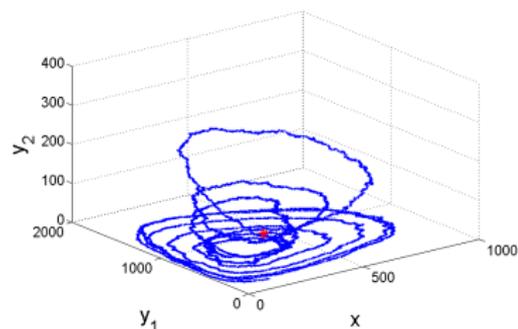


# PDF of extinction time for a stochastic LV-1n

$2n + 1$  biochemical reactions:



Master eq.  $\Rightarrow$  exact simulation algorithm  
(Gillespie)



- We are after the PDF of extinction time  $T$
- Simplification: competing predators collapse into one aggregated predator  $y$  (parameters  $\beta, \gamma$ )
- Analytic expression for the PDF of  $\tilde{T} = T/\tau$  is then known (Kamenev, Parker, 2009)

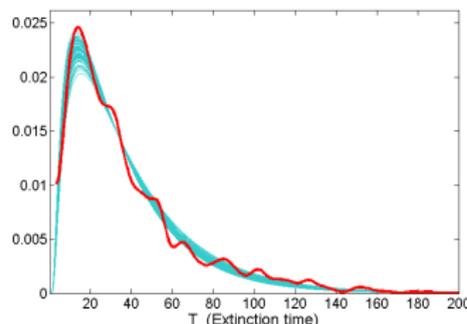
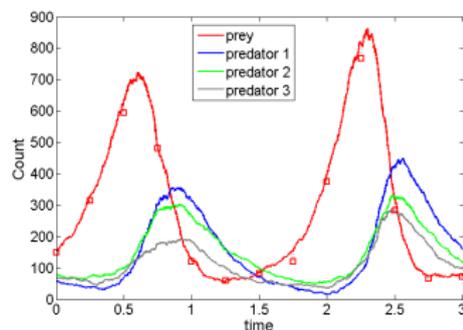
$$p(\tilde{T}) = \frac{a}{\sqrt{\pi\tilde{T}^3}} \exp \left[ - (\tilde{T} - a)^2 / \tilde{T} \right]$$

where:  $\tau$  is a (known) function of  $x(0), y(0), \alpha, \beta$  and  $\gamma$ ;  $a \approx 0.5$

# PDF of extinction time: example

- Suppose we observe occasionally, over a period of time, the prey count of an LV-1 $n$  system<sup>11</sup> (N.B.  $n$  can be unknown!)
- Assuming:
  - an aggregated stochastic LV-11 model
  - Poisson likelihood of prey count measurements

we can estimate  $x(0)$ ,  $y(0)$ ,  $\alpha$ ,  $\beta$  and  $\gamma$  (e.g. using the pMCMC algorithm), find  $\tau$  and the PDF of  $T$



<sup>11</sup>Ristic, Skvortsov, "Predicting extinction of a biological system with competition", Chapter 25 in *Emerging Trends in Computational Biology, Bioinformatics, and Systems Biology*, 2015

# Summary and future work

- Review signal processing techniques applied to a few recent and ongoing CBR defence projects in Land Division of DSTO
- Future work:
  - Practical: build autonomous search robots
  - Theoretical: distributed multi-platform search (estimation, control), intermittent search strategies, parameter estimation of large stochastic reaction networks (system biology: signaling pathways)

Questions ???