



```

function [W , cvx_optval] = Dcomp(D, alpha)

m = size(D,1);
T = size(D,2);

D = shiftdim(D,2);

cvx_begin quiet
    variable W(m,m,T);

    swicost = 0;
    for t = [1 : T-1]
        swicost = swicost +
            sum(sum(abs( W(:, :, t+1) - W(:, :, t) )));
    end

    minimize    sum(sum(sum(D.*W)))
                +    alpha*swicost;

    subject to
        W >= 0;
        for t = [1:T]
            sum(W(:, :, t), 1) == 1;
            sum(W(:, :, t), 2) == 1;
        end
    end
cvx_end

```

Fig. 9. Simple Matlab CVX code to compute  $\mathcal{D}_{comp}$ .

$m$  tensor that holds the matrices of distances  $\{D^{AB}(t)\}$  as specified in the definition of  $\mathcal{D}_{comp}$  in equation (2). The output of the code is the tensor  $W$  that holds the optimal values of the association matrices  $\{W(t)\}$  and the scalar `cvx_optval` that is created after the CVX code runs and that holds the value of  $\mathcal{D}_{comp}(A, B)$ .

In the code, the matrix norm we use in the switch cost is the element-wise 1-norm but the code can be quickly modified to consider other norms.

With a little bit more of effort it is possible to write a faster code, also in Matlab CVX, that now can exploit sparsity. In particular, we now have a new input variable, the threshold level `maxvalthre`, that imposes that if  $D_{ij}^{AB}(t) > \text{maxvalthre}$  then  $W_{ij}(t) = 0$ . The other input and output variables are the same.

Finally, we can use the built-in LP solver in Matlab to produce yet another implementation of  $\mathcal{D}_{comp}$ . This allows us to use the mixed-integer linear program solver of Matlab to force the  $W(t)$  matrices to be permutation matrices, which allows us to approximate the value of  $\mathcal{D}_{nat}$ . Now we have one extra input, the flag `forceint`. The other input and output variables are the same as before. To estimate  $\mathcal{D}_{nat}$  we just need to set `forceint` to 1.

Table I shows the run-time between the different codes for problems of different size. Recall that  $m$  = number of (extended) trajectories and  $T$  = number of frames. Time is measured in seconds.

When looking at these results, it is important to recall that our work is about a metric to compare sets of trajectories and not about performing tracking in any way. Consider the ground truth  $A$  and output of a tracker  $B$  operating at 10 frames per second. Using the second code we can compute  $\mathcal{D}(A, B)$  for

TABLE I  
RUN-TIME OF THE DIFFERENT CODES

$m$	$T$	Code 1	Code 2	Code 3
10	100	27	4	4
20	100	-	62	45
40	100	-	534	-
10	500	-	35	51
10	1000	-	85	248

$T = 1000$  frames in about 85 seconds. This does not mean that we can compute  $\mathcal{D}_{comp}$  in real-time or in an online fashion at 11 frames per second. We do not receive the points from the trajectories of  $A$  and  $B$  sequentially in time. To compare two sets of trajectories  $A$  and  $B$  we need to operate offline and in a full-batch setting.

```

function [W , cvx_optval] = Dcomp(D, alpha,
                                maxvalthre, forceint)

m = size(D,1);
T = size(D,2);

Dtild = shiftdim(D,2);

Esparseix = (Dtild(:, :, 2:T) < maxvalthre)
            | (Dtild(:, :, 1:T-1) < maxvalthre);
Esparseix = Esparseix(:);

function [W , cvx_optval] = Dcomp(D, alpha, maxvalthre)
Dtild = Dtild(:);
Dsparseix = Dtild < sparsemaxval;
ixintvars = find(Dsparseix);

bothsparseix = sparse([Dsparseix ; Esparseix]);
numvars = sum(bothsparseix);

objcoeff = [ Dtild' , alpha*ones(1,m*m*(T-1)) ];
objcoeff = objcoeff(bothsparseix);

modifeye = eye(T); modifeye(T,T) = 0;
diffmat = kron( modifeye - diag(ones(T-1,1),1)
               , eye(m*m) );
diffmat = sparse(diffmat);
diffmat = sparse( [ diffmat(1:end-m*m, :) ,
                  -kron( eye(T-1) , eye(m*m) ) ;
                  -diffmat(1:end-m*m, :) ,
                  - kron( eye(T-1) , eye(m*m) ) ] );
diffmat = diffmat(:,bothsparseix);

constsumone = sparse([ kron( eye(m*T) ,
                           ones(1,m) ) , zeros(m*T,m*m*(T-1));
                     kron(eye(T),kron(ones(1,m),eye(m)) ) ,
                     zeros(m*T,m*m*(T-1)) ]);
constsumone = constsumone(:,bothsparseix);

if (forceint == 1)
    [WE , cvx_optval] = intlinprog(objcoeff,ixintvars,
    diffmat, zeros(size(diffmat,1),1),constsumone,
    ones(size(constsumone,1)
    1), zeros(numvars,1), ones(numvars,1));
else
    [WE , cvx_optval] = linprog(objcoeff,
    diffmat, zeros(size(diffmat,1),1),constsumone,
    ones(size(constsumone,1)
    1), zeros(numvars,1), ones(numvars,1));
end

W = WE(1:n*n*T);

```

Fig. 10. Matlab CVX that exploits sparsity to compute  $\mathcal{D}_{comp}$ .

Fig. 11. Using Matlab's LP solver and sparsity to compute  $\mathcal{D}_{comp}$  and estimate  $\mathcal{D}_{nat}$ .