

## Institute



## Authors

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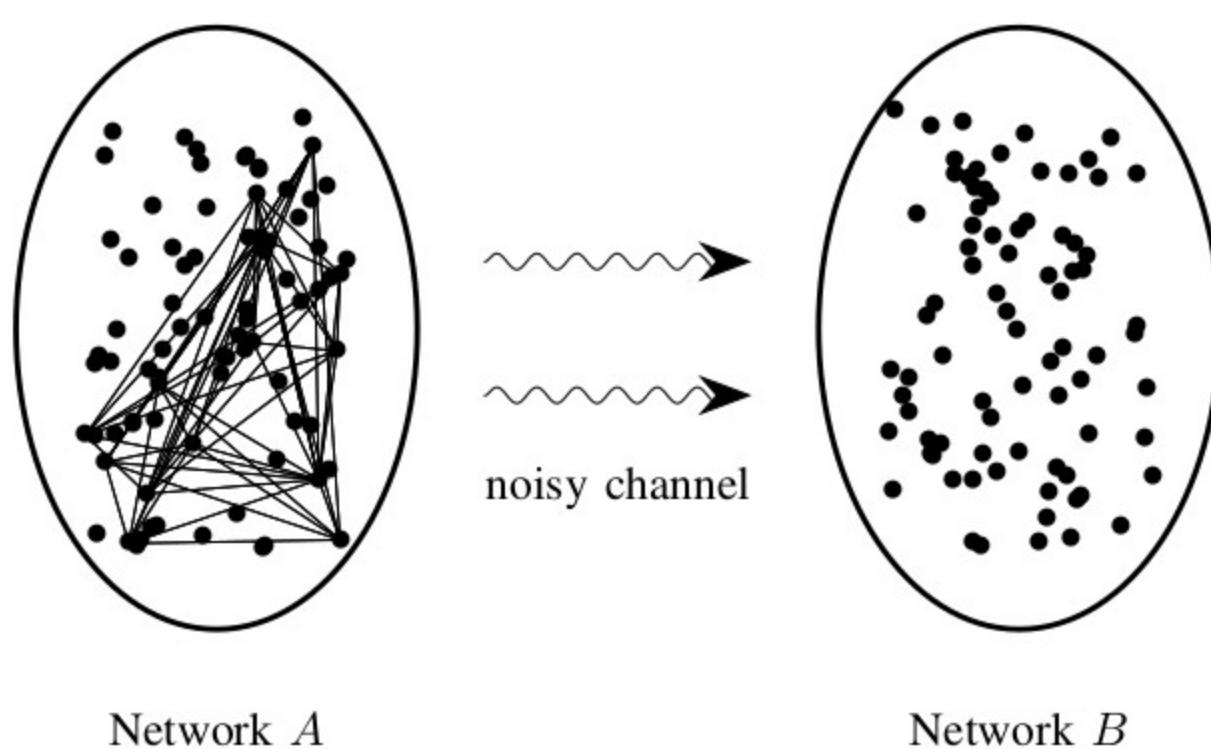


Figure: How to transmit Network A to Network B?

$$\begin{cases} \frac{dV}{dt} = -V + h(W \cdot V + I) \\ \frac{dW}{dt} = s(\epsilon \cdot VV^\top + W) - W \end{cases}$$

Figure: Recurrent equations of the network

## Partners



European Research Council  
Established by the European Commission

## 2) Hubs

- As long distance communication is possible, we build architectures comprising several neural clique networks: hubs.
- Hubs correlate information from different sources.
- These novel connectionist models open the way to aggregation of multi-modal data (for example audio and visual).
- The architecture can be further scaled to obtain “hubs of hubs”, which are commonly depicted in neuroscience articles.

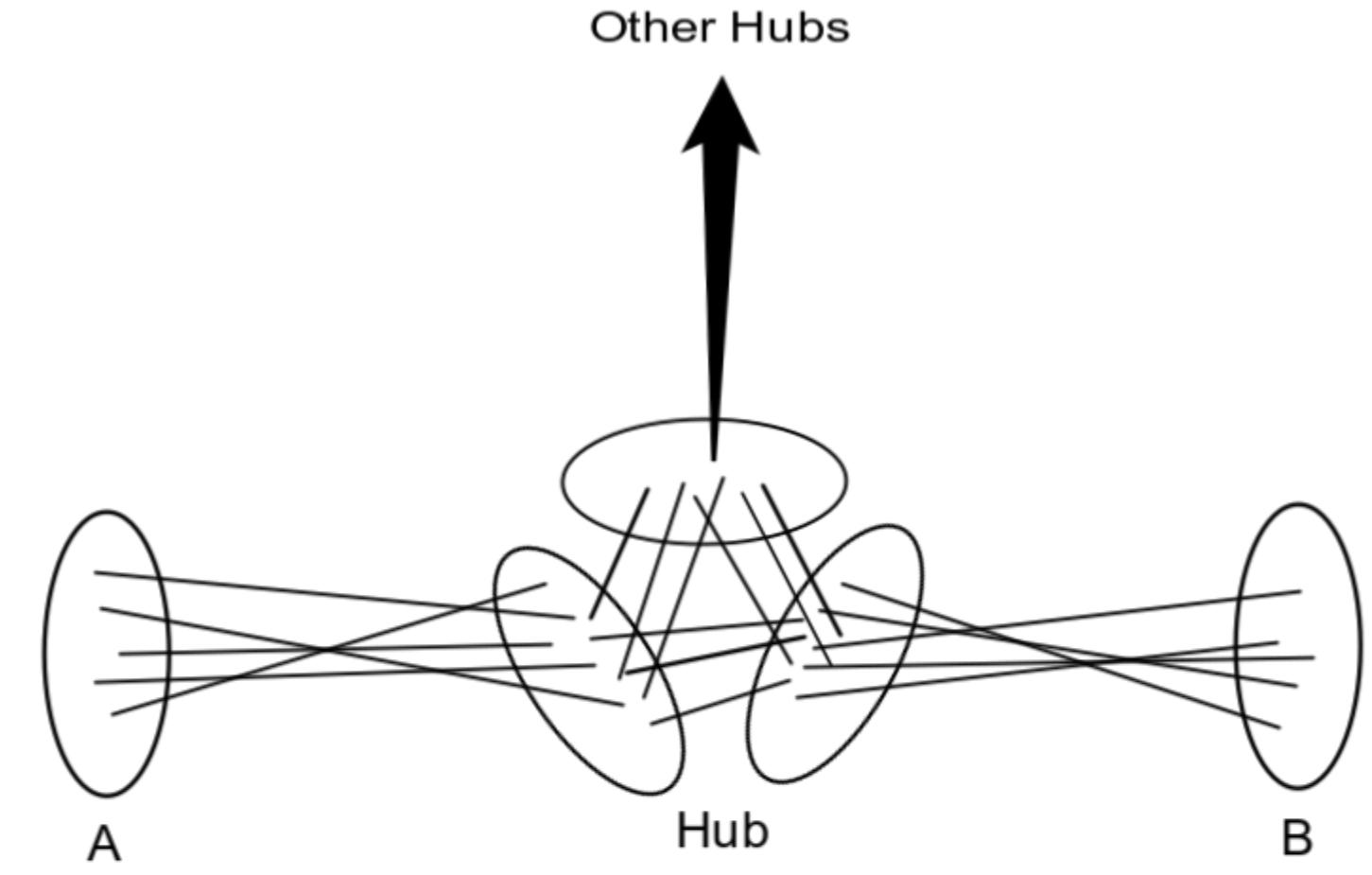


Figure: Architecture comprised of multiple neural clique networks, able to perform associations between elements of network A and B and communicate with other hubs.

## Future work

- Combine local learning with global storing.
- Cross-reference multi-modal data to solve challenging cognitive tasks.
- Suggest new connectionist components for a novel model of computation.

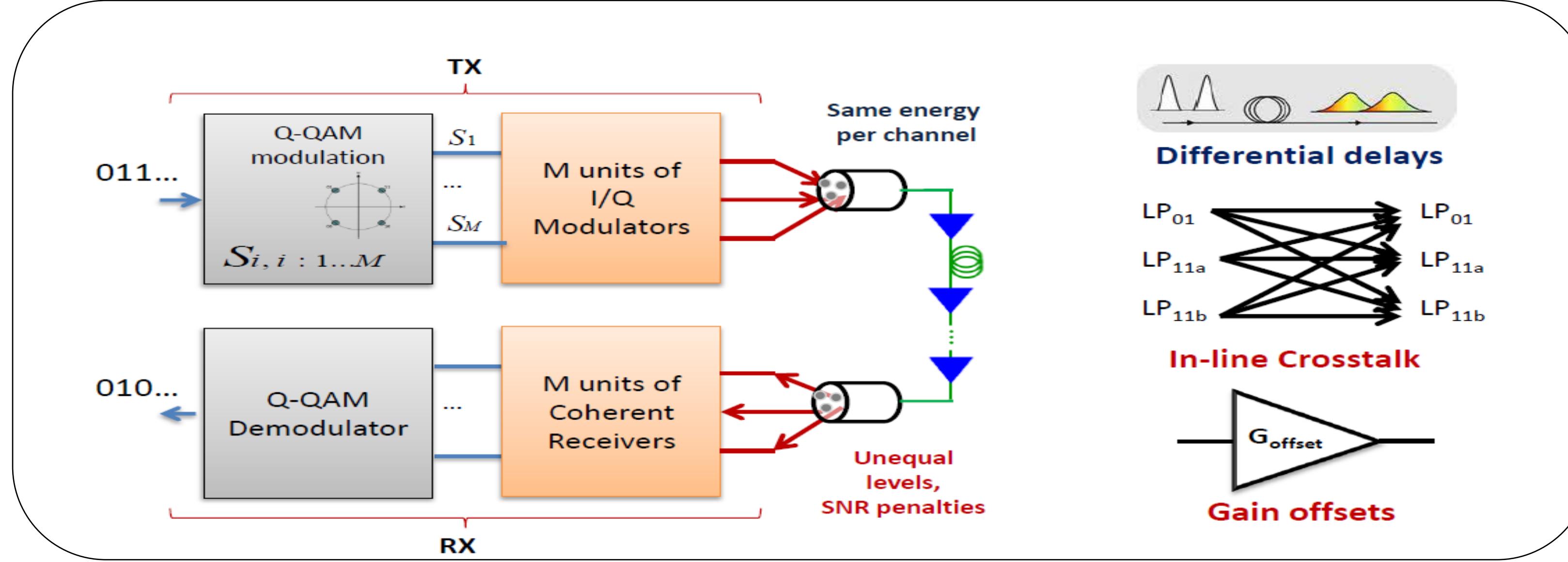
## Publications

**Consolidated Hebbian learning and parsimonious energy consumption, resulting in large capacitive associative memories** Elliott Coyac, Vincent Gripon, Charlotte Langlais, Claude Berrou. *ICMNS 2015*

**Impact du bruit synaptique sur les performances des réseaux de cliques neurales** Elliott Coyac, Vincent Gripon, Charlotte Langlais, Claude Berrou. *Gretsi 2015*

# Coding Techniques for Few Mode Fibers

## Space Division Multiplexing Optical Transmission System

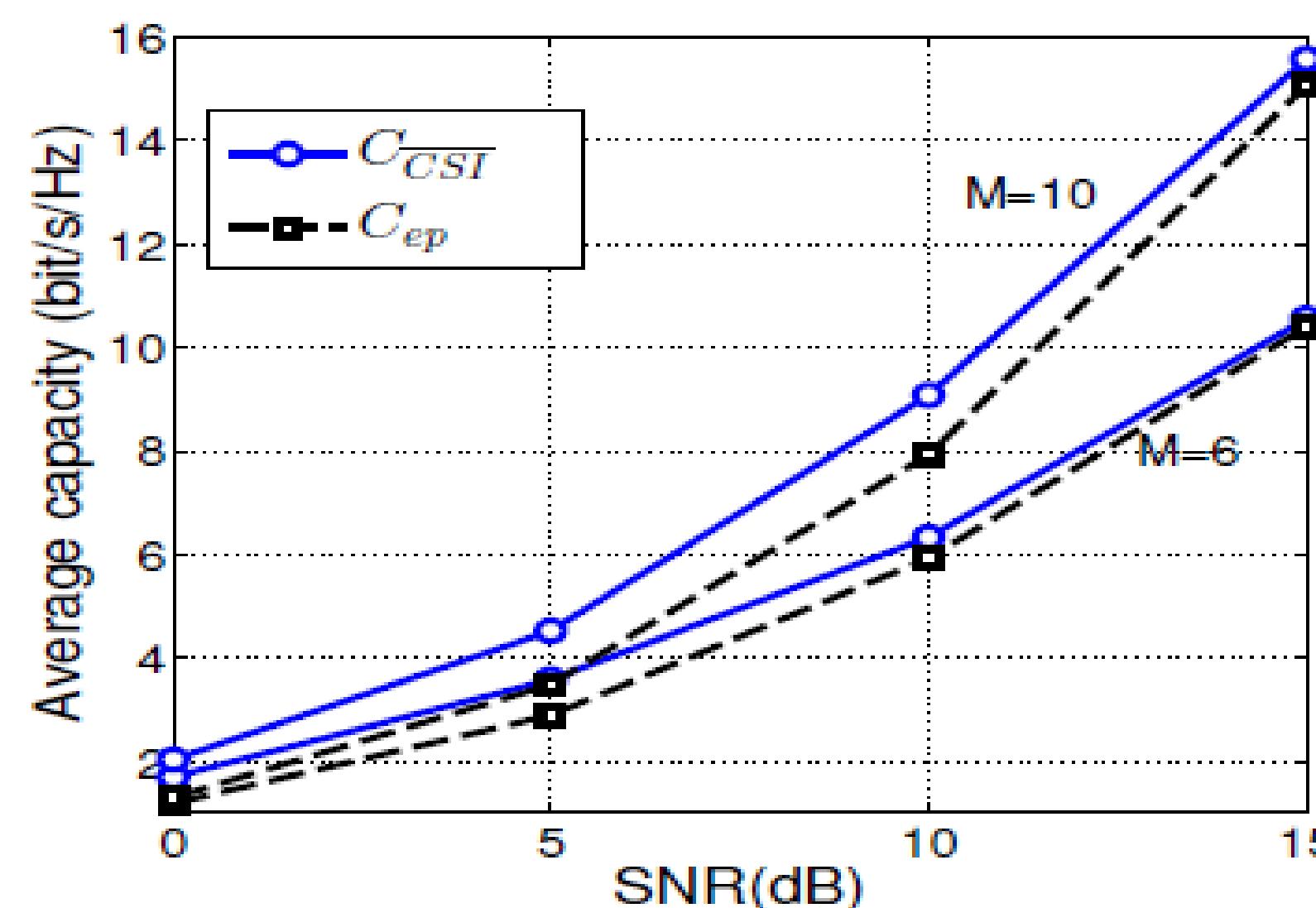


Partie prenante

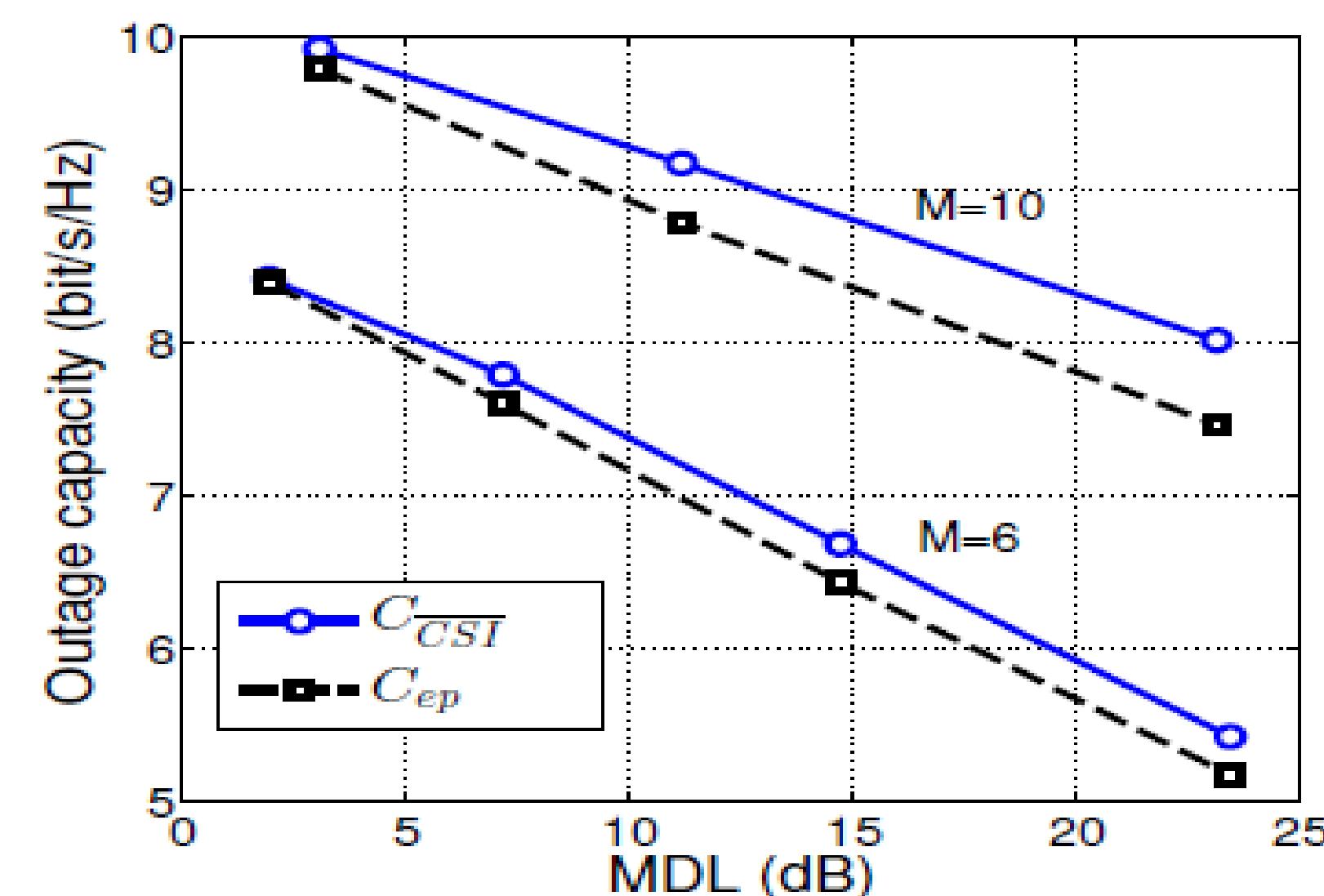


Auteurs

- El Mehdi AMHOUD
- Ghaya REKAYA BEN-OTHMAN
- Yves Jaouen



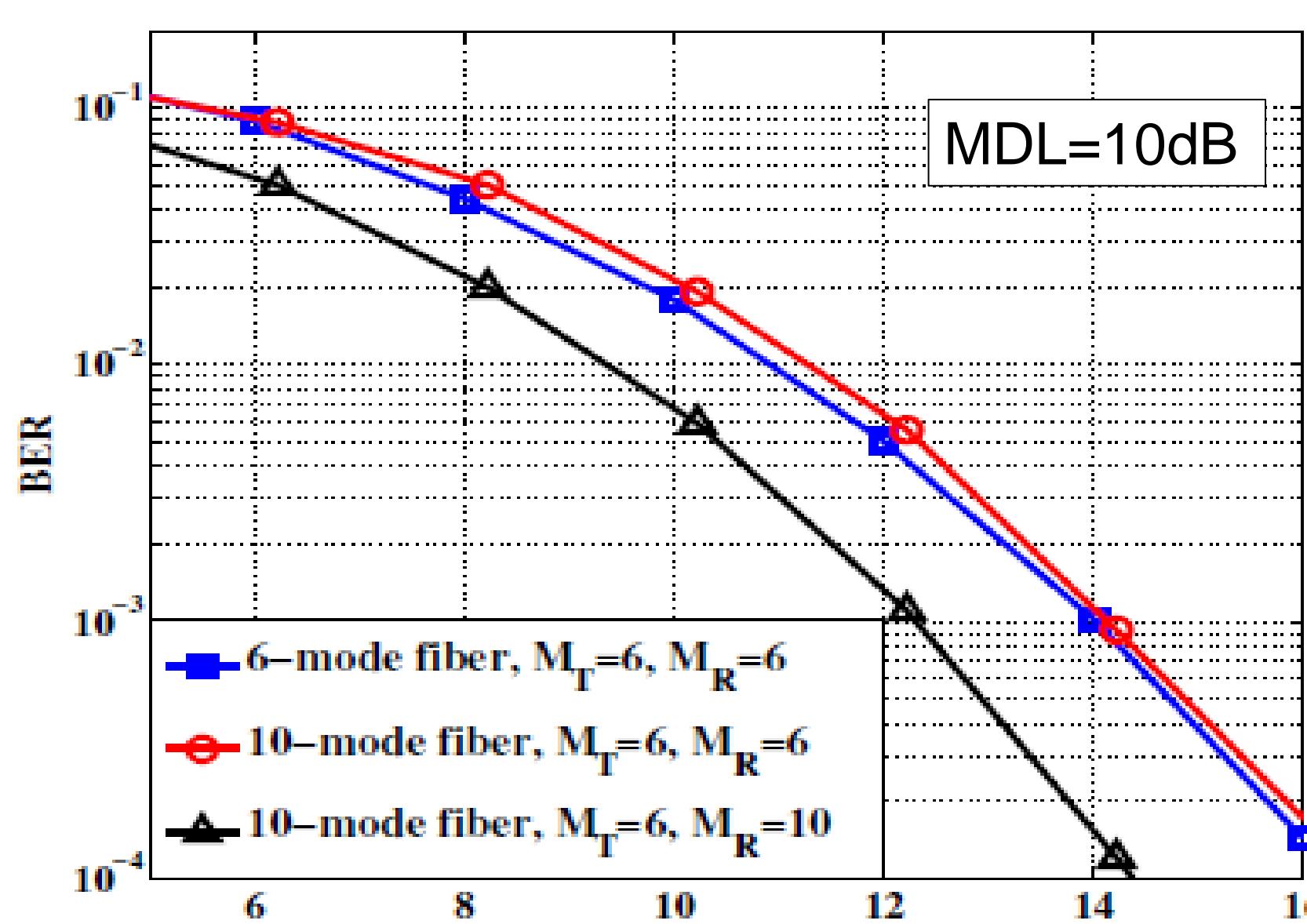
Average capacities VS SNR for  $M=6, 10$  modes,  $\overline{CSI}$  and  $C_{ep}$  (equal power without CSI) for  $MDL=20dB$



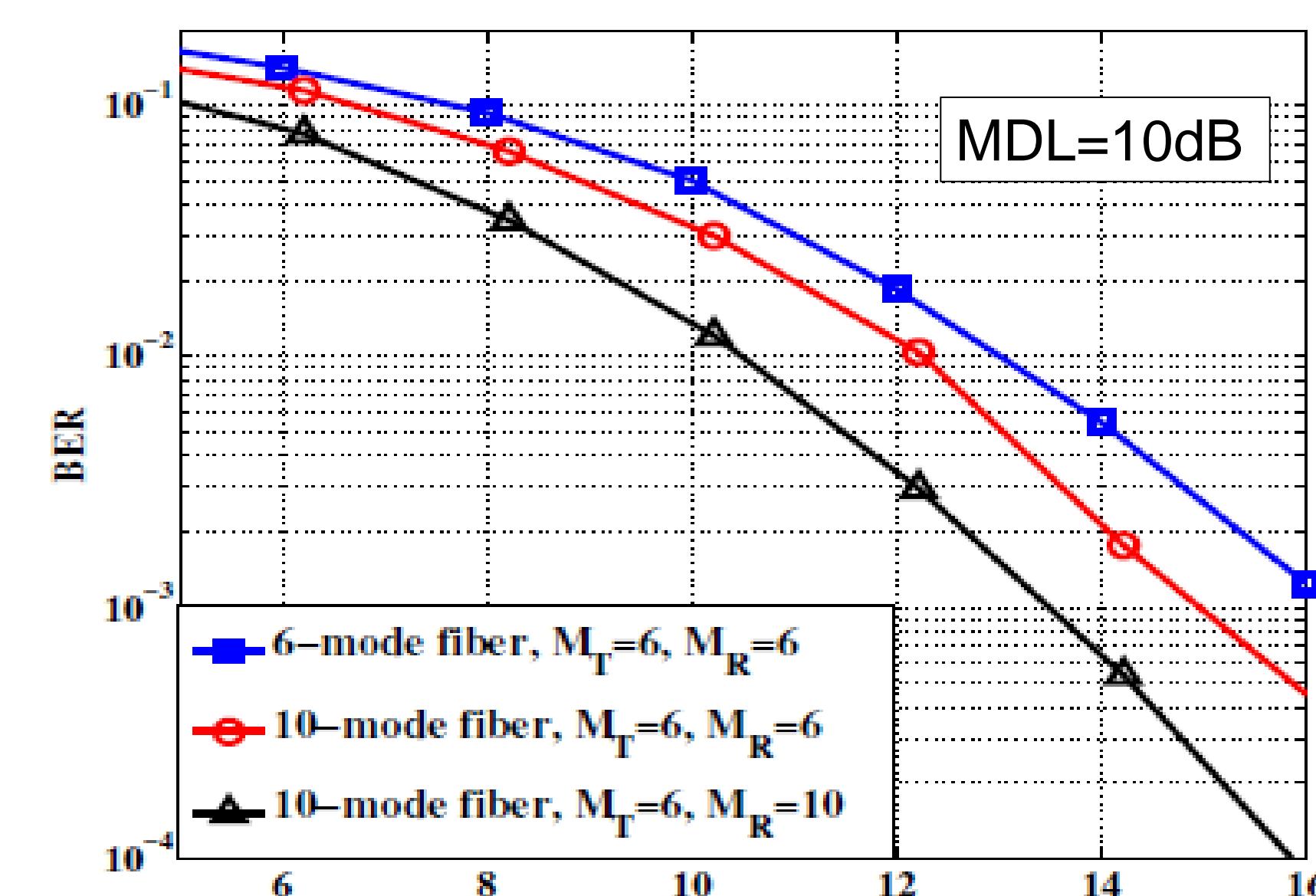
Outage capacities VS MDL for  $M=6$  modes.  $\overline{CSI}$  and  $C_{ep}$  (equal power without CSI) for  $SNR=10dB$ .

## Mode Selection for SDM Systems

- Selection of only a small number of modes for multiplexing information symbols.
- Smaller MIMO systems: Low complexity decoding at the receiver side.
- Scalable technique for future MIMO SDM systems.



Performance of 6 and 10 mode fibers using  $M_T$  transmit modes and  $M_R$  receiver side modes. Spectral efficiency=12 bits/s



## Perspectives and future work

- Investigate mode selection with inline distributed noise.
- Investigate the benefits of space time coding for SDM optical systems
  - numerical simulations and experimental validation
  - derivation of an upper bound for the error probability.

## Publications

- E-M. Amhoud; E. Awwad; G. Rekaya Ben-Othman; Y. Jaouen. "Mode selection and larger set equalization for mode-multiplexed fiber transmission systems" OFC, March 2015.
- E-M. Amhoud; Y. Jaouen; G. Rekaya Ben-Othman. "Capacity Enhancement of Space-Division Multiplexed Systems by using Statistical Channel State Information" ACP, November 2015.

# Wireless Node Cooperation:

## The Nearest Neighbor Model.

Parties prenantes



### INTRODUCTION

#### Cooperating Base Stations. Why ?

Necessary due to densification through HetNets.  
Coverage improvement, Higher spectral efficiency, Better service at cell edge.

**Dynamic** : Overburdens the backhaul, time-sharing between clusters.

**Static** : Reasonable information exchange, no resource-sharing,  
one controller per cluster.

#### Our work.

**Static groups by means of proximity** : strong signal, weak interference,  
fast coordination, BSs share planar area of common interest.

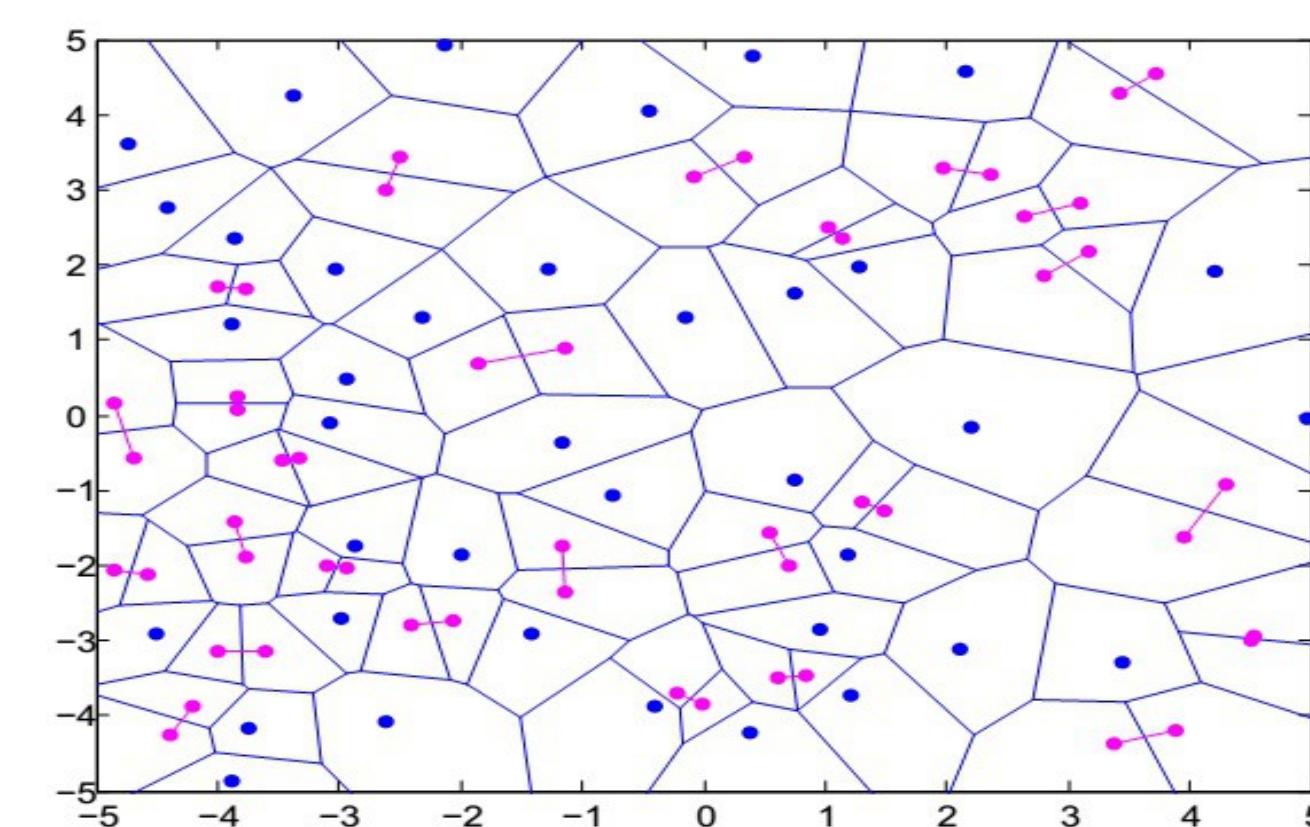
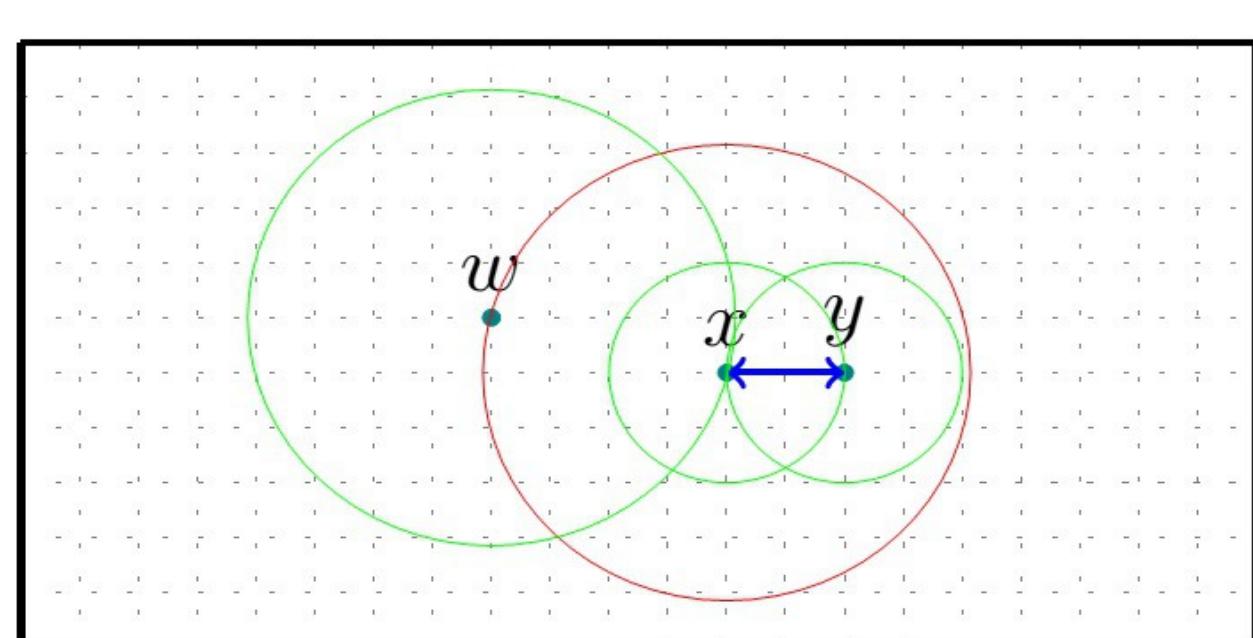
**The maximum group size is 2** : single BSs operating individually, pairs of  
BSs providing service cooperatively.

Auteurs

 Luis David Álvarez Corrales,  
INFRES, Télécom ParisTech.

 Advisors : CNRS Anastasios  
Giovanidis, Professor Philippe  
Martins, INFRES, Télécom  
ParisTech.

#### Single BSs, cooperating pairs



### CONSTRUCTION AND SOME PROPERTIES

Given a stationary point process, we define the stationary point processes  
of (a) singles and (b) pairs from the Nearest Neighbour thinning.

#### Properties of the subprocesses originating from a Poisson

62% points are in pair and 38% are singles.

The two processes are not Poisson.

There is **attraction** between atoms in pair and **repulsion** between singles.

Expressions for the Palm measures of both processes resulted in the  
derivation of the distribution of the distance between two cooperating  
BSs. This is a Rayleigh random variable, with scale parameter depending  
on the density of the original process.

Partenaires



### INTERFERENCE

$$\mathcal{I}^{(1)} = \sum_{x \in \Phi^{(1)}} f(x),$$

$$\mathcal{I}^{(2)} = \frac{1}{2} \sum_{y \in \Phi^{(2)}} \sum_{z \in \Phi^{(2)}} g(y, z) \mathbb{1}_{\{y \leftrightarrow z\}}$$

If  $v_x$  represents the random propagation effects from the BS  $x$   
to the typical user,

$$f(x) = \frac{v_x}{\|x\|^\beta},$$

$$g(y, z) = \begin{cases} \frac{v_y}{\|y\|^\beta} + \frac{v_z}{\|z\|^\beta}, & [NC] \\ \max\left(\frac{v_y}{\|y\|^\beta}, \frac{v_z}{\|z\|^\beta}\right), & [OF1] \\ \mathbb{1}_{on_y} \frac{v_y}{\|y\|^\beta} + (1 - \mathbb{1}_{on_z}) \frac{v_z}{\|z\|^\beta}, & [OF2] \\ \left| \sqrt{\frac{v_y}{\|y\|^\beta}} e^{i\theta_y} + \sqrt{\frac{v_z}{\|z\|^\beta}} e^{i\theta_z} \right|^2, & [PH] \end{cases}$$

Expressions for the expected value of interference, when the  
random fields  $f$  and  $g$  are independent of the process.

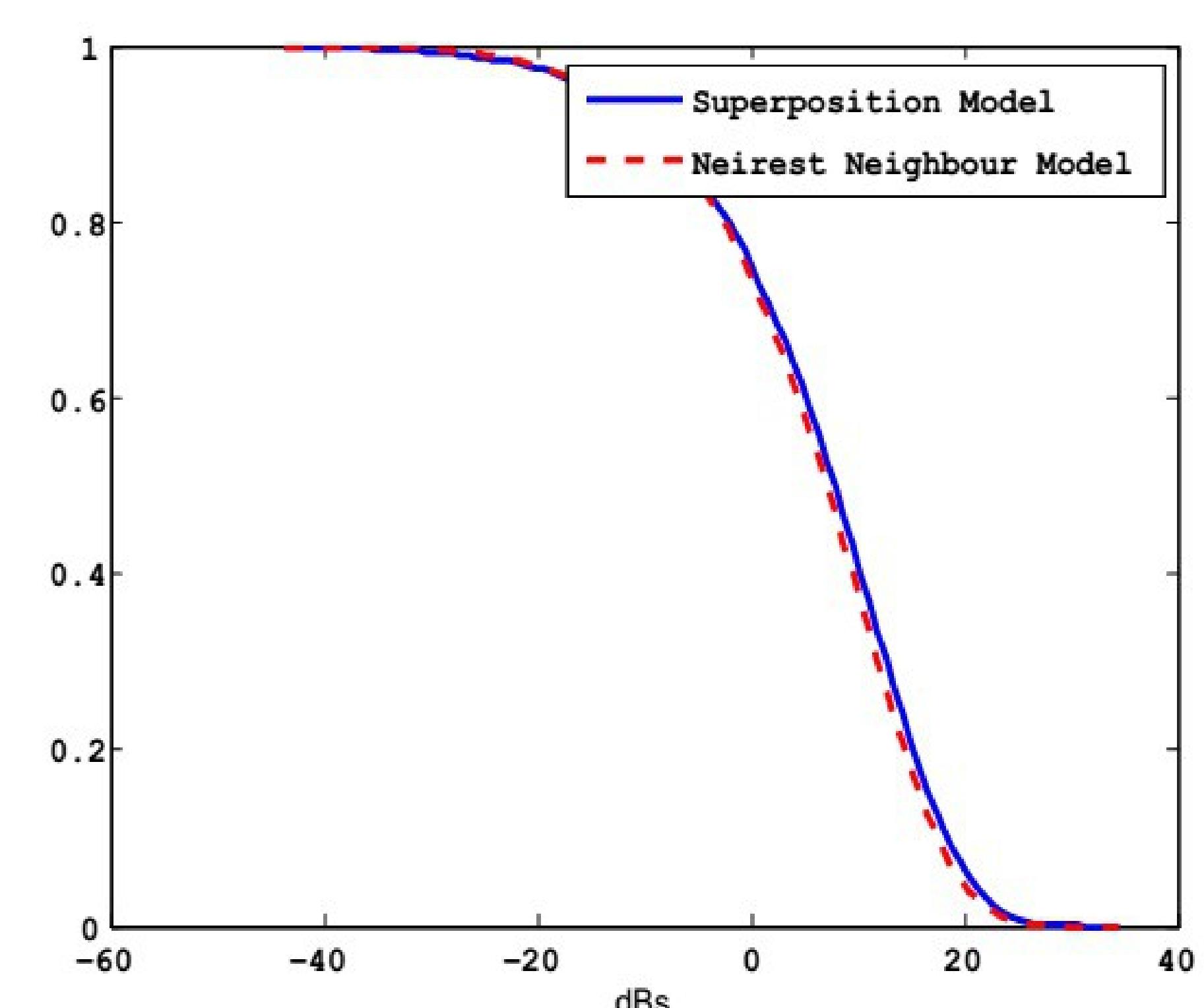
Approximation for the Laplace transform of the interference.

### POISSON SUPERPOSITION MODEL

Given a density  $\lambda > 0$  for the BSs we define a Poisson process with  
parameter  $(0.3785)\lambda$  for the single atoms,  
and a *marked* Poisson process with parameter  $(0.6215)\lambda/2$   
for the pair parents.

Each mark  $Z_r$  represents  
the distance  
of the second cooperating BS  
(child) from the origin.

$Z_r$  follows a Rice distribution,  
with parameter depending  
on  $r$  and the density  $\lambda$ .



# Citizen's Privacy in RFID & IoT contexts: An exploratory study about the socio-technical viability of the concept of 'silence of the chips'

## THE STUDY

### Parties prenantes



### Auteurs

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### Partenaires



### The concept of "Silence of the chips" (SoC)

- Elaborated while the use of RFID has been generalized (2005)
- Individuals should be able to disconnect their 'objects' from digital infrastructures at any time

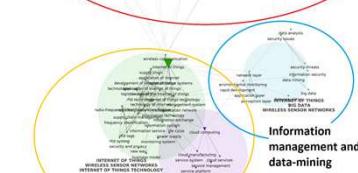
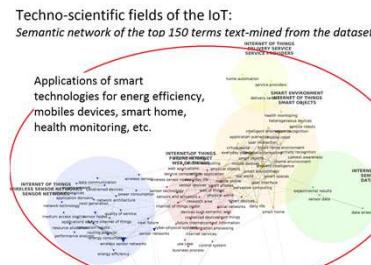
### Our research question

*In a hyper-connected world characterized through the generalization of the IoT, does the concept of SoC relevant to protect consumers/citizens from the violation of their privacy?*

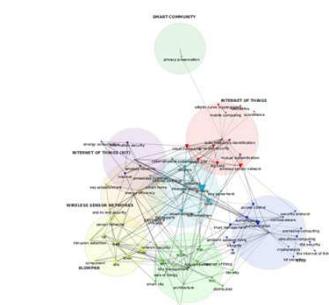
### The approach / methodology

- a) The emergence and genealogy of the IoT in relation to the RFID device:  
→ Scientific literature review (*ISI Web of Science*) and documentary analysis
- b) Opening the black box of the IoT by exploring the techno-scientific debate related to the issues of security and privacy in the field of the IoT  
→ Bibliometric cartography of the scientific debate (*Cortex platform*)
- c) Collecting the voices of the policymakers & embracing the techno-scientific vision wrt the right to the SoC:  
→ 6 in-depth interviews with 3 policymakers/advisors (*DG Connect – UE; CNIL; Institut de la Souveraineté Numérique*) and 3 researchers (*CNRFID and JRC*)

## RESULTS: some key illustrations



Security & Privacy in IoT context:  
Semantic network of top 90 terms text-mined from the dataset



- **The concept of SoC is absent** of the techno-scientific literature & debate

### From the interviews:

The SoC: a 'concept' without 'real' technical solutions, a political construction to promote the idea of the necessity to control their own personal data in order to protect citizens/consumers' privacy.

- Predominance of technical solutions to guarantee the **security** of the infrastructures through which smart objects are connected anytime & anywhere
- Techno-scientific contributions do not strongly put into question issues related to the life cycle of information generated by smart objects (i.e. **few consideration about 'privacy'**)

## RECOMMENDATIONS: Beyond this concept, which new strategy?

### Main policy recommendations (ex.)

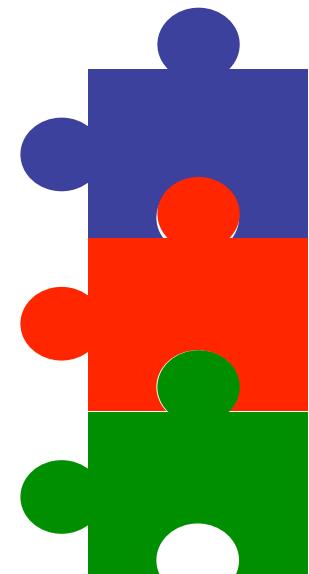
- Strengthening the autonomy of/ empowering the users in managing the entire lifecycle of their personal data in the IoT & IoEverything
- Activating a full right of access, modification, and deletion of personal data generated by users through IoT devices & in the IoEverything
- Supporting an European initiative supporting an institutional ethical brand in order to promote privacy & security as central assets for enterprises

### Main industrial guidelines (ex.)

- Providers: Ensuring transparency, even for non-experts, about data collection, storage & possibility to edit/delete it.
- Consistently resorting to the *privacy-by-design* principles
- Supporting the design of technical functionalities, apps & objects allowing users to export / edit / delete in a friendly way their personal data (both in raw & aggregated format) & allowing the personalization of privacy management following the different types of users (e.g. Kids)

## MOBILITY MANAGEMENT CHALLENGES

On different layers of the communication stack



Transport: Keep session continuity

Network: Keep connectivity with routing topology

Data link (MAC): Integrate in transmissions

■ Focus on Network layer mobility:  
Routing based solution using RPL

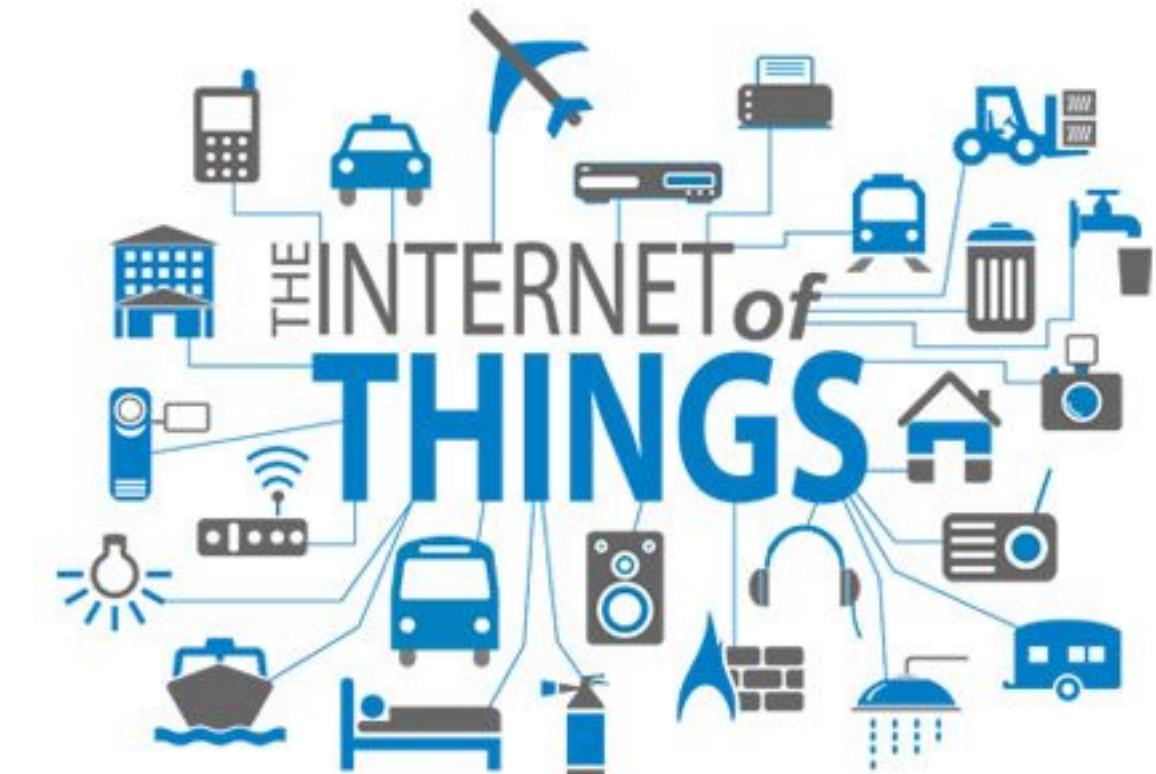
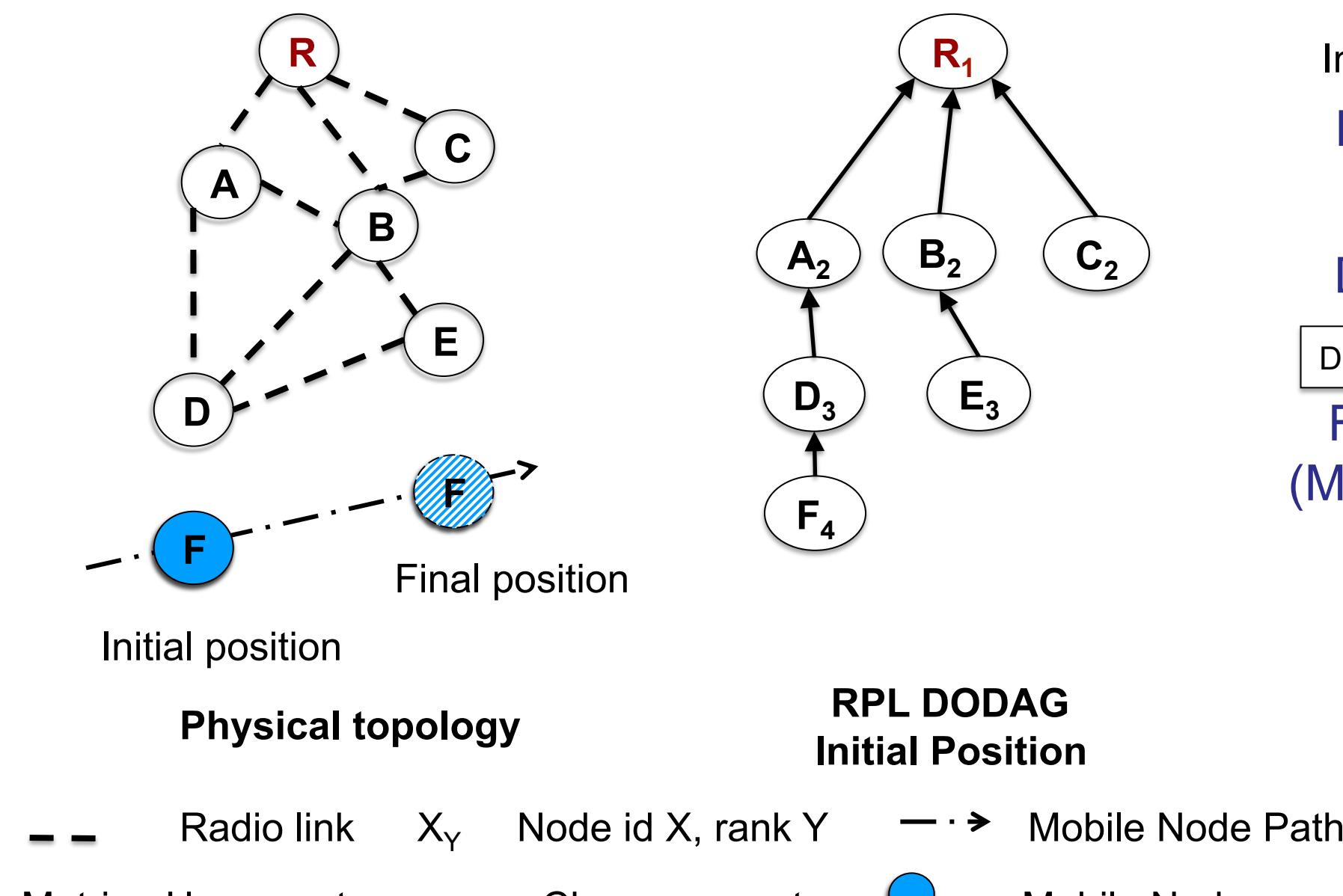


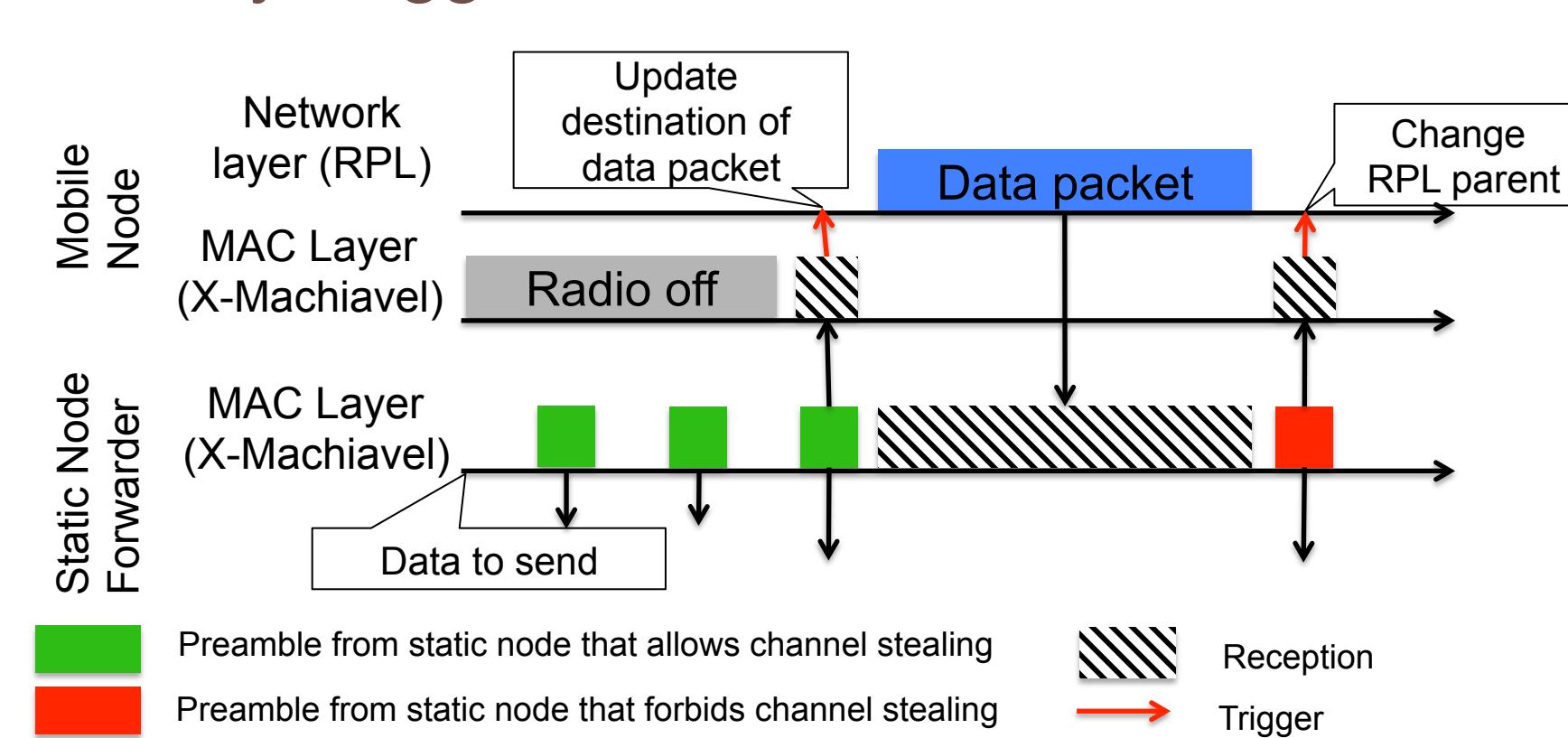
Image credit: <http://www.3g.co.uk/PR/Feb2015/internet-of-things-everything-you-need-to-know.html>

## SCIENTIFIC CONTRIBUTION

Problem statement



## Mobility-Triggered RPL



■ Opportunistic forwarding through channel stealing

## Conclusion

Enabling parent unreachability detection at mobile nodes

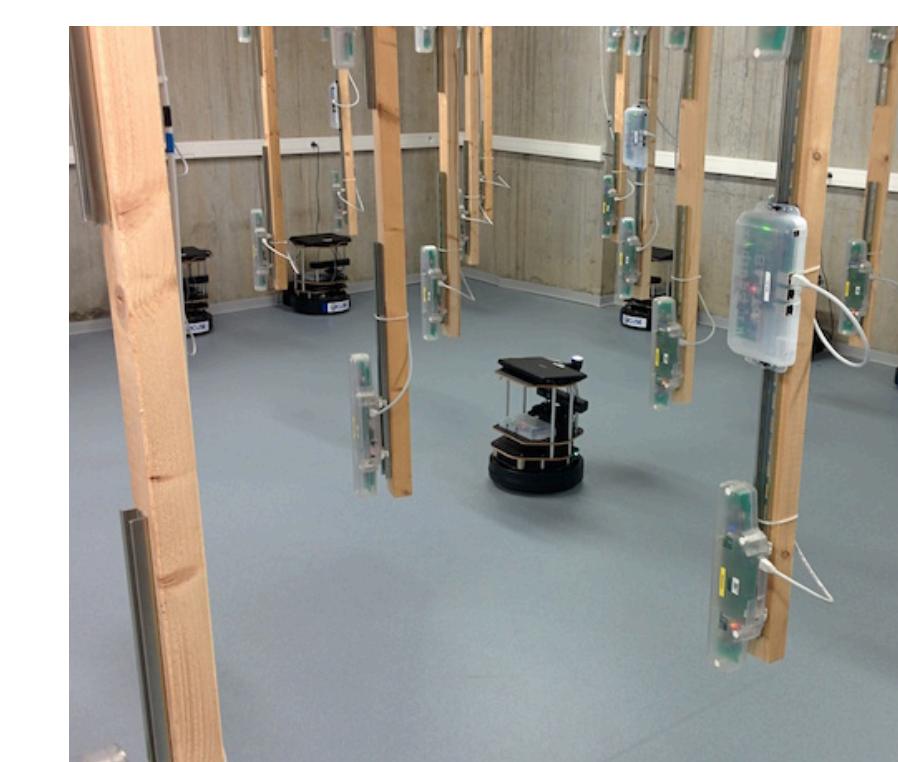
- reduces node disconnection time from the routing topology
- improves packet delivery ratio

## Perspectives

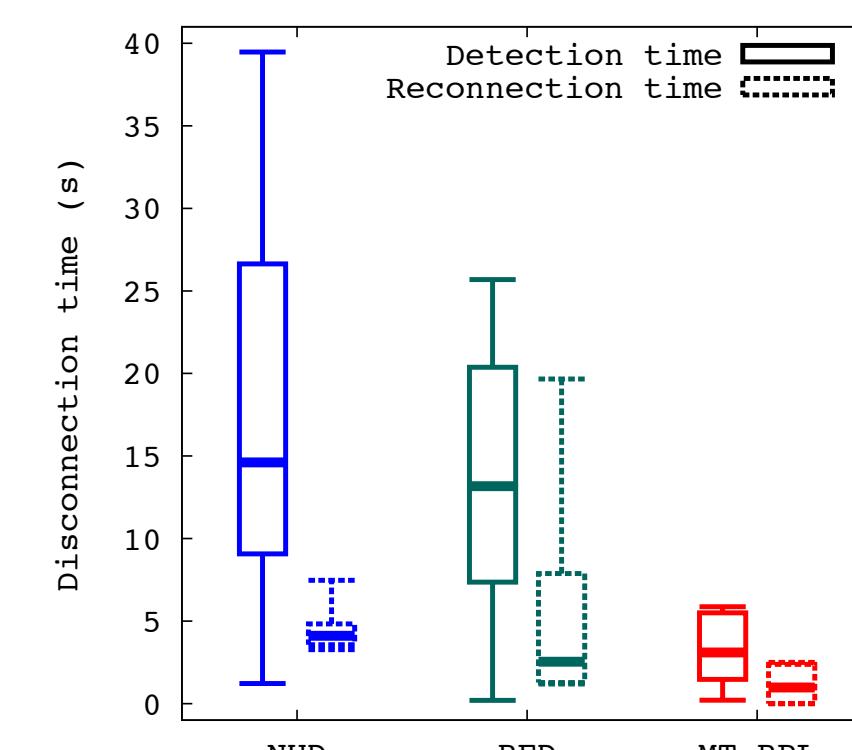
- Enhance experiments with multiple mobile nodes
- Mobility between multiple DODAGs

### Publications

- [1] C. Cobârzan, J. Montavont and T. Noël, Integrating mobility in RPL, in proceedings of the 12th European Conference on Wireless Sensor Networks (EWSN 2015), Porto, Portugal, February 2015
- [2] J. Montavont, C. Cobârzan and T. Noël, Theoretical Analysis of IPv6 Stateless Address Autoconfiguration in Low-power and Lossy Wireless Networks, in proceedings of the 11th IEEE-RIVF International Conference on Computing and Communication Technologies (RIVF15), Cantho, Vietnam, January 2015
- [3] C. Cobârzan, J. Montavont and T. Noël, Analysis and performance evaluation of RPL under mobility, in proceedings of the 19th IEEE Symposium on Computers and Communication (ISCC'14), Funchal, Portugal, June 2014



FIT IoT-LAB experimental platform – Strasbourg



Mobile node disconnection time – Strasbourg experiments

# Cloud resource scheduling and pricing

Parties prenantes



Auteurs

Patrick Loiseau

Xiaohu Wu

Partenaires



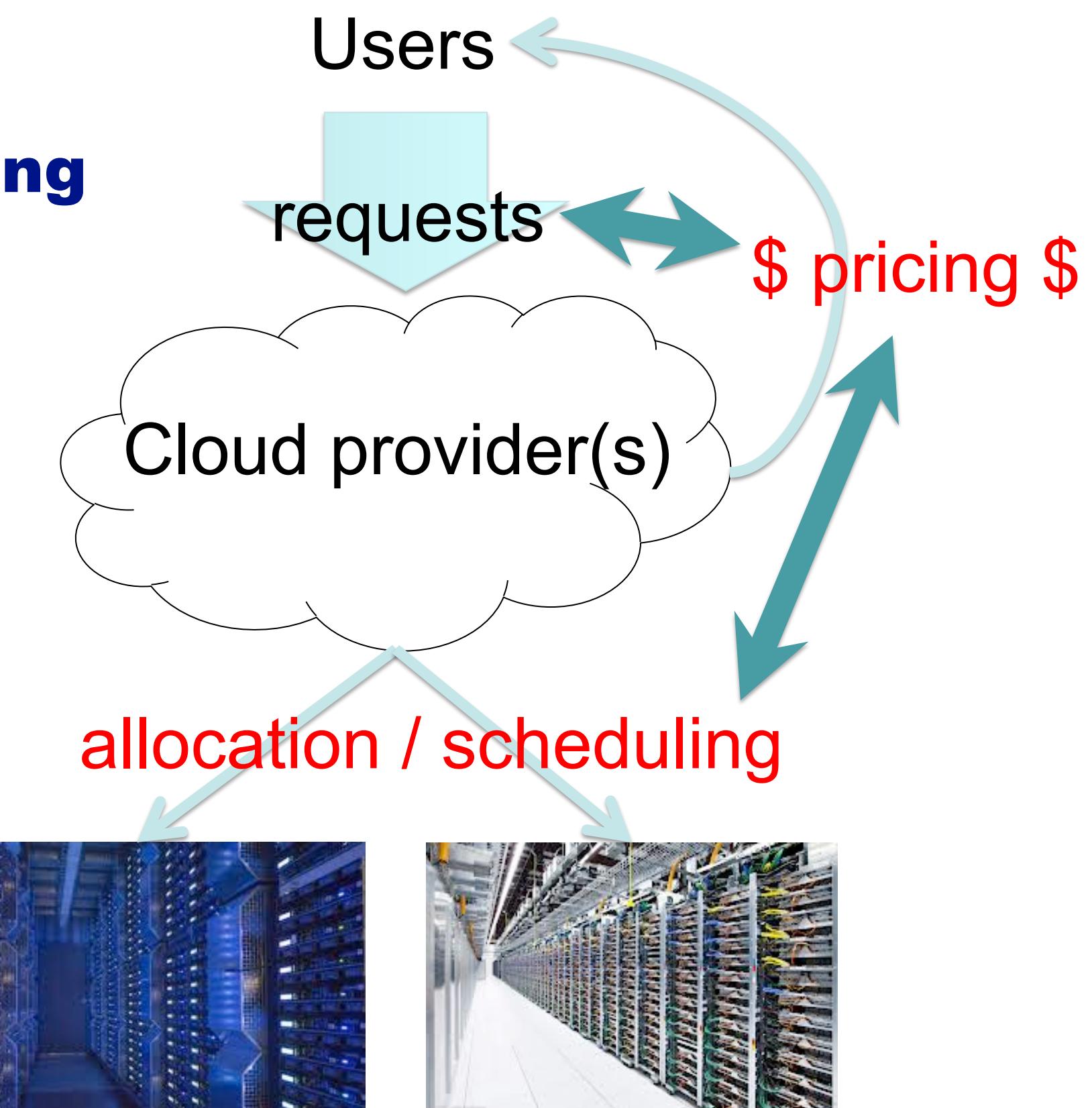
## Cloud resource allocation and pricing

### Context and challenges

- Gap between tenants needs and cloud providers offer
  - inefficiencies and potential loss of revenue

### Main questions

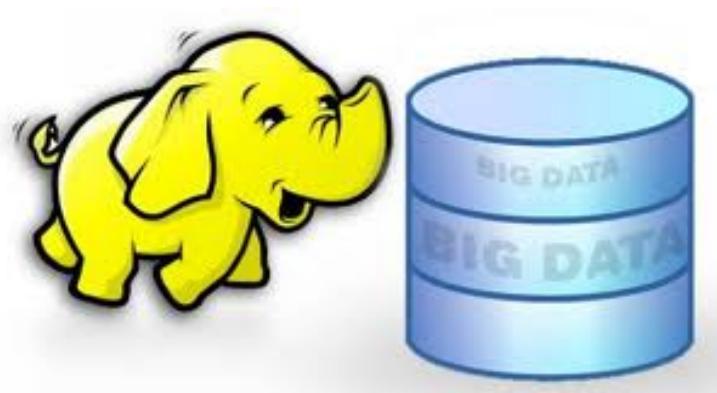
- How to **allocate resources** in the data center?
  - Batch jobs: how to schedule parallel tasks with deadlines?
- How to **price** requests?
  - Objective: maximizing revenue/social welfare
  - Challenge: first understand how users will allocate resource between instances to minimize their cost



## Scheduling work-preserving tasks (ex: Hadoop)

### Model

- Cloud of capacity  $C$ ,  $n$  tasks to schedule
- Tasks are defined by (1) value  $v_i$  (2) demand  $D_i$  (3) parallelism constraint  $k_i$  (4) deadline  $d_i$
- Work preserving: demand remains constant if executed in parallel with  $p_i$  processors



### Core results

- A boundary condition under which a set of tasks can be scheduled on  $C$  machines
- A scheduling algorithm that maximizes the resource utilization
  - Complexity  $O(n^2)$
  - LDF (latest deadline first): allocate from deadline towards earlier slots, move previous allocation to fit a new job if necessary
- New framework to design and analyze algorithms for various objectives with deadlines

### Applications:

- Best possible greedy algorithm for social welfare optimization
- First exact dynamic programming algorithm for social welfare optimization
- First exact algorithm for machine minimization
- A  $(1, 1+\epsilon)$ -approximation algorithm for the general minmax objective

## Other scheduling problems

### Scheduling monotonic tasks

- Monotonic tasks: allocating more processors increases demand
  - Captures inefficiencies introduced by parallelization
- Result: generic greedy approximation algorithm,  $2/3$ -approximation under mild assumption

### Learning framework to allocation instances

- Flexible scheduling between reserved, on-demand and spot
- Learning algorithm to allocation between spot and on-demand

## Stakeholders



## Authors

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CNRS/Lab-STICC:  
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Takahiro Hanyu  
Naoya Onizawa

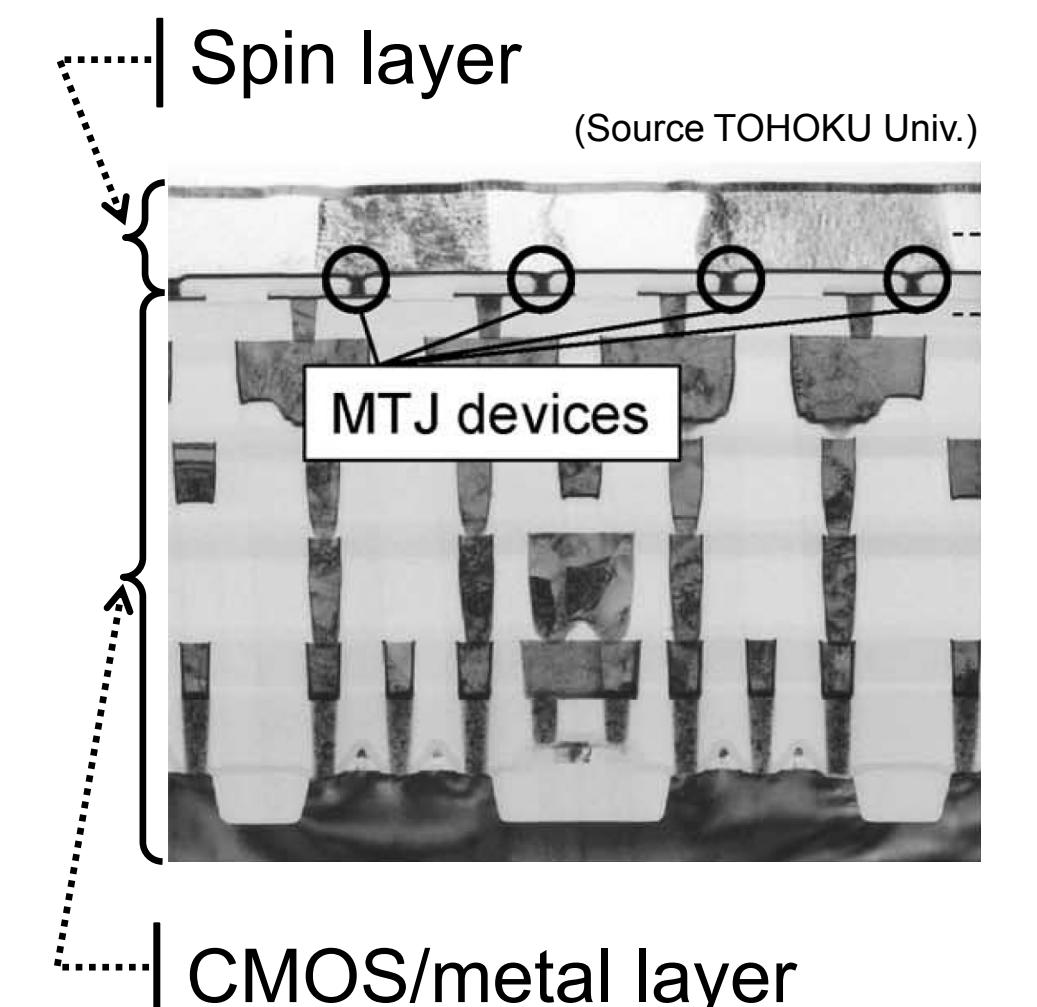
## Partners



## Context & Objective

### Disruptive technology: Memristors

- Original features to overcome current barriers: low power, configuration backup, logic-in-memory, CMOS compatible, Back End Of Line integration.
- Several variants of emerging non-volatile memory technologies: Phase Change RAM, Magnetic RAM, Resistive RAM (Conductive-Bridge RAM and Metal oxide RAM)  
→ MTJ (Magnetic Tunnel Junction) RAM technology available at TOHOKU University



### Proof-of-concept application: Sparse Clustered Network (SCN)

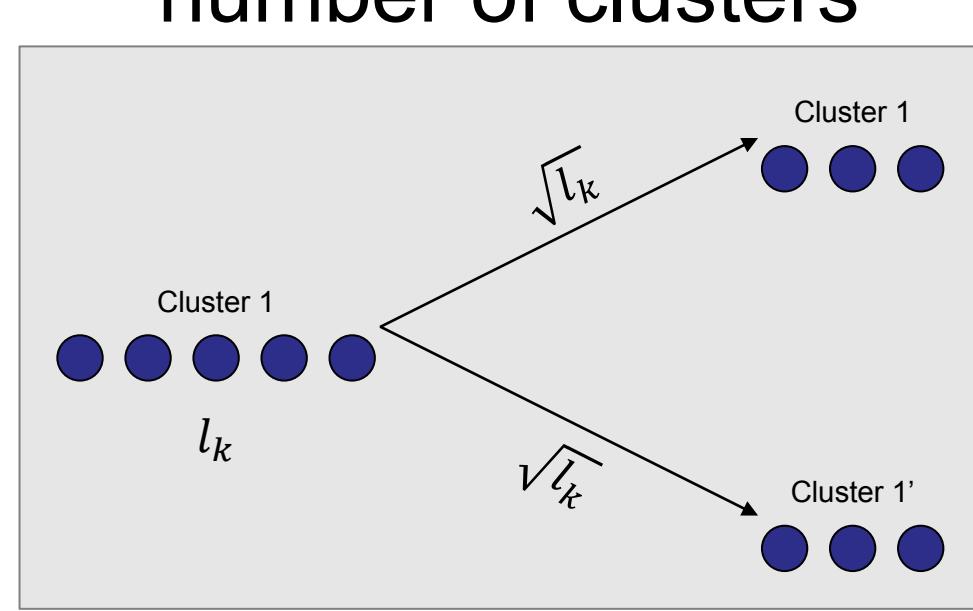
- Original neural network approach based on information theory proposed in Telecom Bretagne
- Search engine in large databases as target application

**Objective: proposal of novel reconfigurable energy-efficient architecture models that take full advantage of emerging memristors technologies**

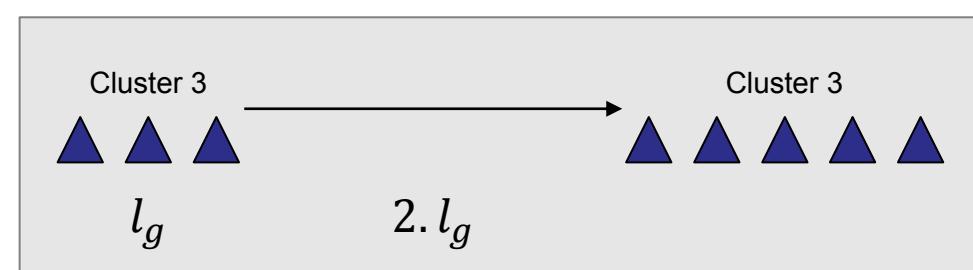
## Contribution 1

### New SCN homogenization approach

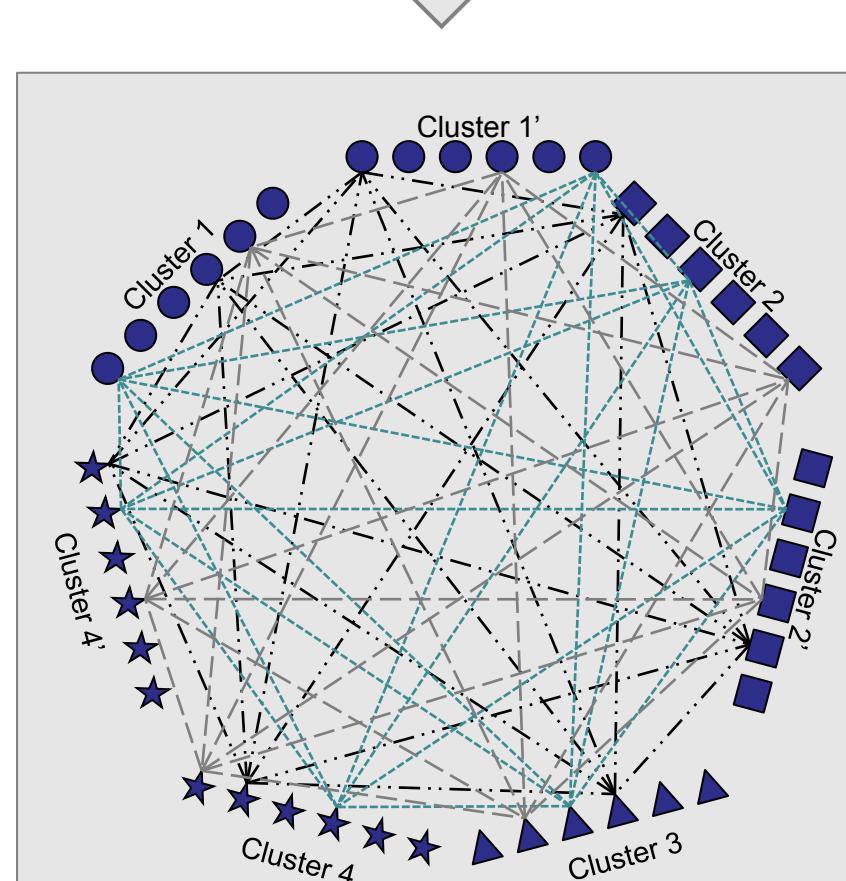
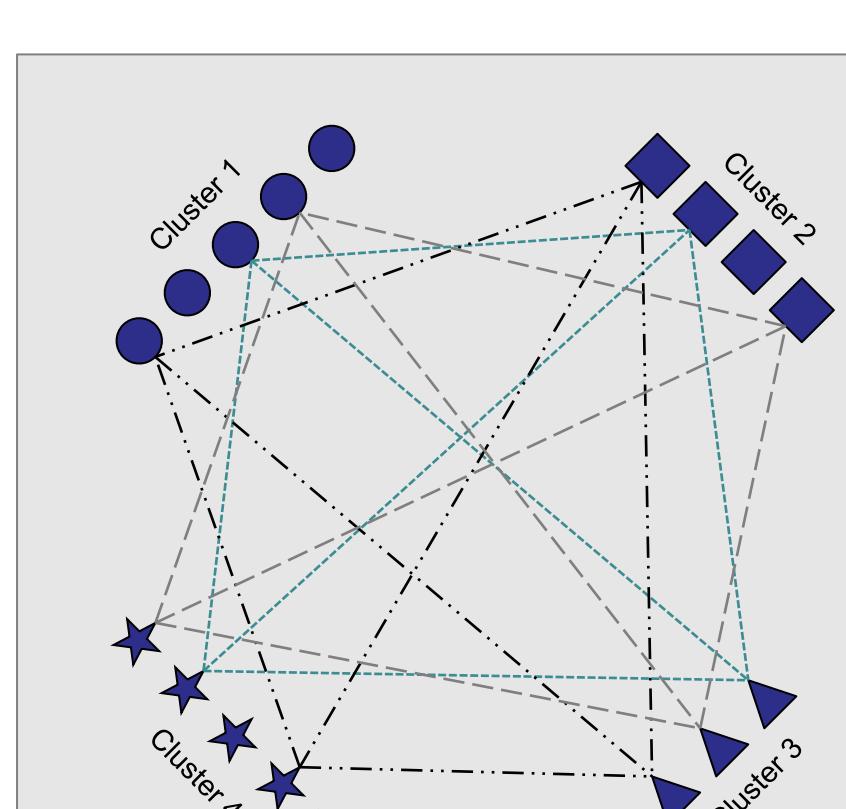
- Trade-off area/error rate  $P_e$  for the SCN
  - Area ← max. number of interconnection
  - $P_e \leftarrow$  number of fanals  $l_i$  in the cluster  $c_i$  and number of messages stored
- Homogenization of the Database
  - Cut the biggest clusters if  $\max(l_k) \gg \max(l_g)$ , with  $k, g \in [1, N]$ ,  $N$  the number of clusters



2. Duplicate the smallest clusters



3. Duplicate the cut clusters if necessary to homogenize the SCN



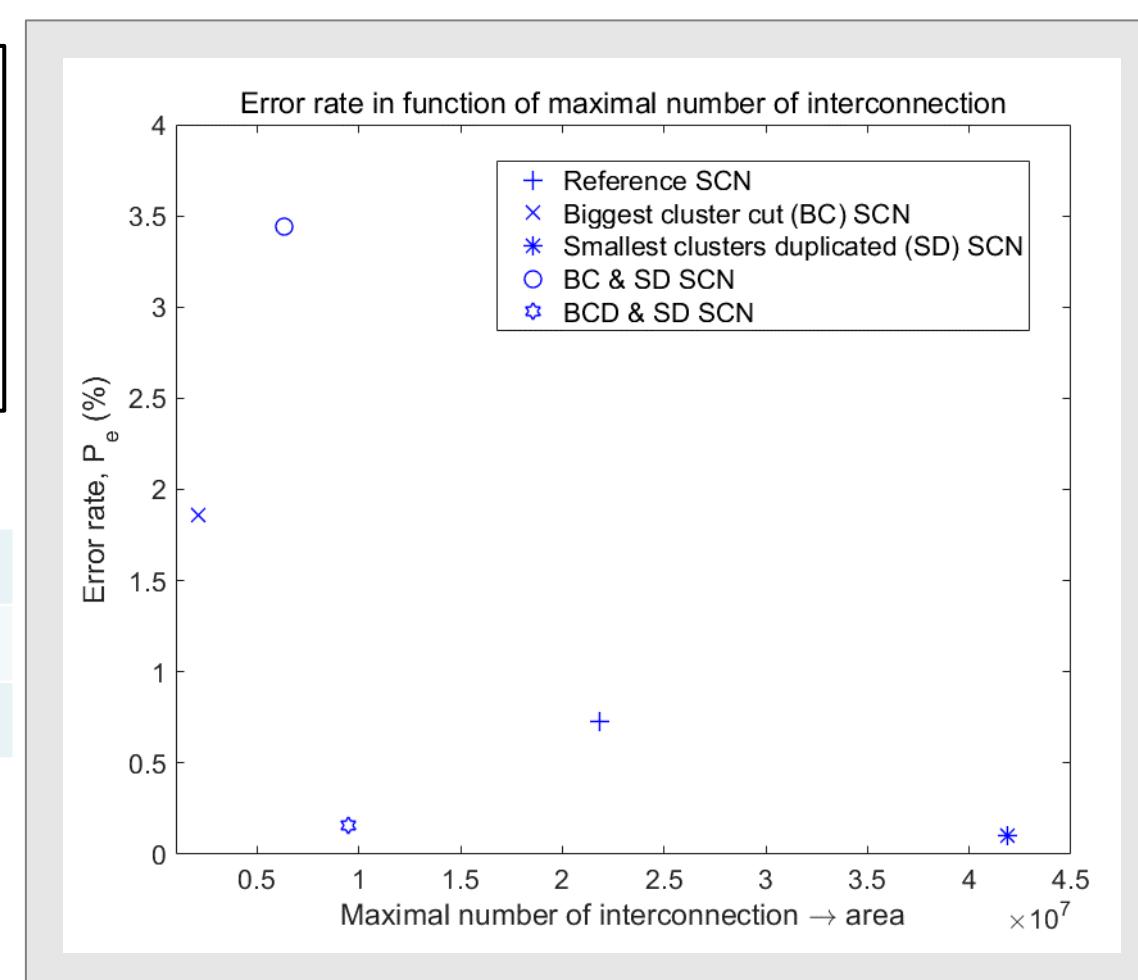
## Results

- Reference SCN
  - [100; 200; 300; 400; 500; 256; 256; 1000]

SCN	BC	SD	BC&SD	BCD&SD
100	1	1	1	1
1	1	1	1	1
5	3	2	1	2
5	3	2	1	2
5	3	2	1	2

$$P_e \times 2.55 \quad \div 6.94 \quad \times 4.71 \quad \div 4.52$$

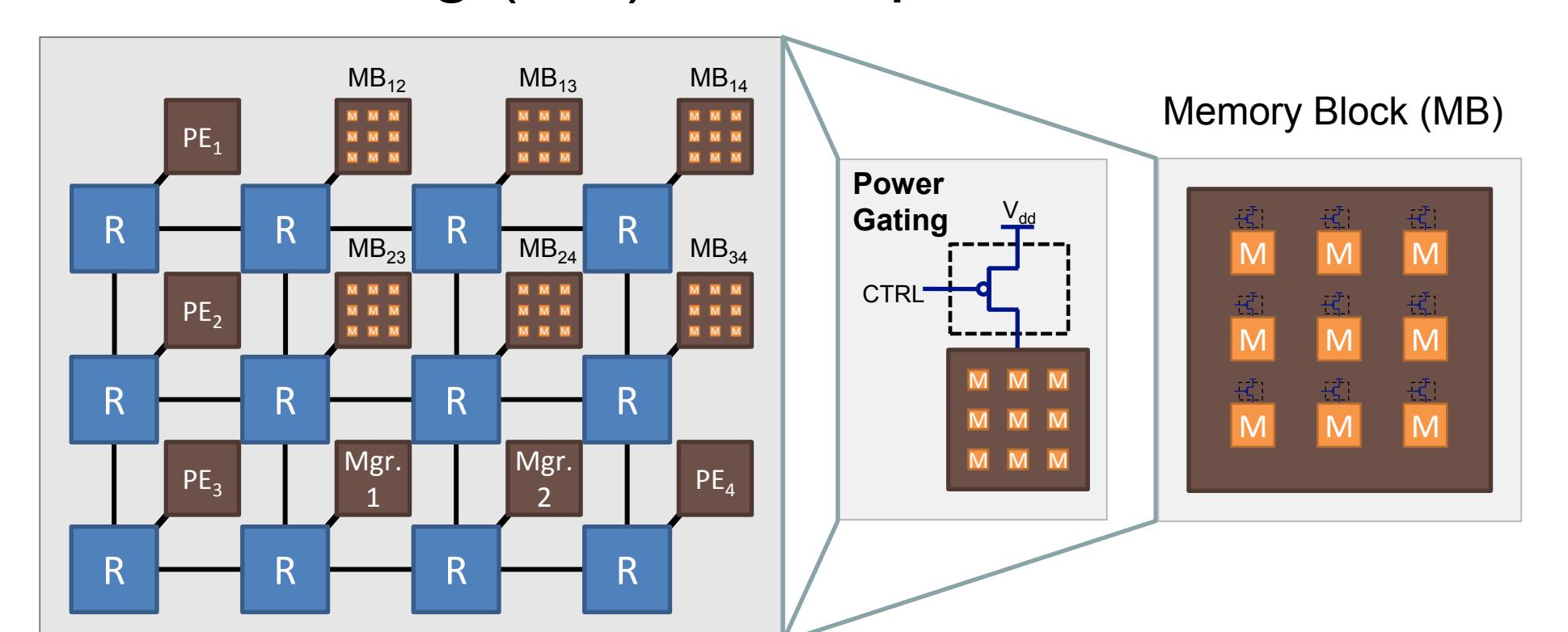
$$\text{Area} \quad \div 10.4 \quad \times 1.92 \quad \div 3.43 \quad \div 2.30$$



## Contribution 2

### Flexible MTJ and NoC based design

- Trade-off area/performance/power consumption
  - Area ← size of the Network on Chip (NoC), number of memories and size of memories
  - Performance ← latency of the NoC, access time of MTJ
  - Power consumption ← power consumption of Memory Blocks (MB) and granularity of Power Gating (PG) technique



- Flexibility parameters
  - Size of the NoC
  - Size & number of Memory Blocks
  - NoC mapping
  - Memory mapping (shared MB or not)
- Ongoing work at TOHOKU University
  - Extract power consumption, access time and configuration time of MTJ Memory Blocks
  - Establish a model of power consumption
  - Extract the power consumption of the NoC
  - Two publications** on SCN homogenization approach & MFC NoC-based implementation

## Perspectives

- Power Management methods to advise trade-off values of the flexibility parameters
- Extension of the proposed memory-based flexible computing to other application domains

# A Discrete-Time Direct Delta-Sigma Receiver for SDR

Parties prenantes



Auteurs

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Partenaires



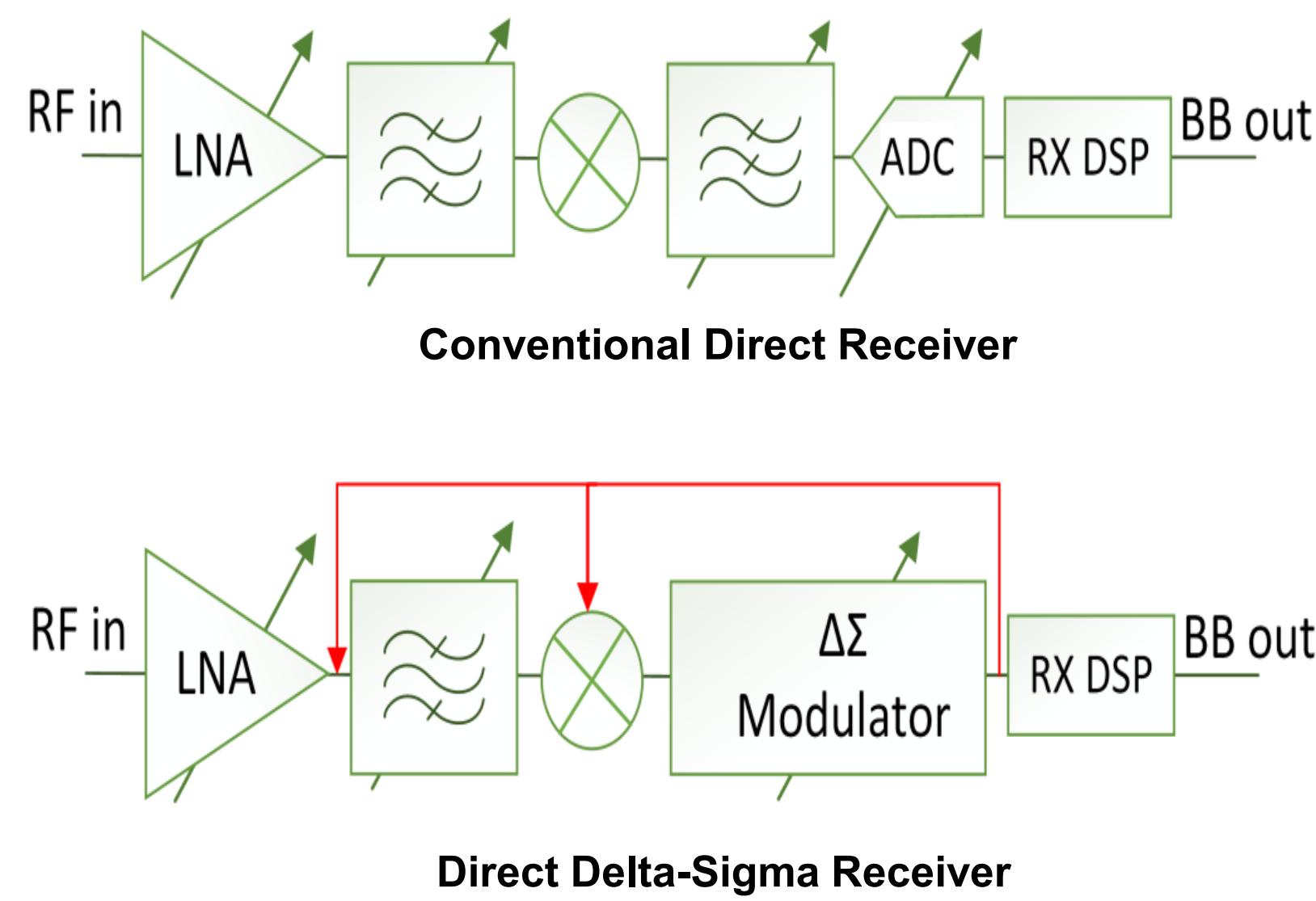
## Challenges for Flexible Receivers

- High numbers of bands and standards → **High Flexibility**
- Coexistence with strong blockers → **High Dynamic Range**
- Handset applications → **Low Power Consumption**



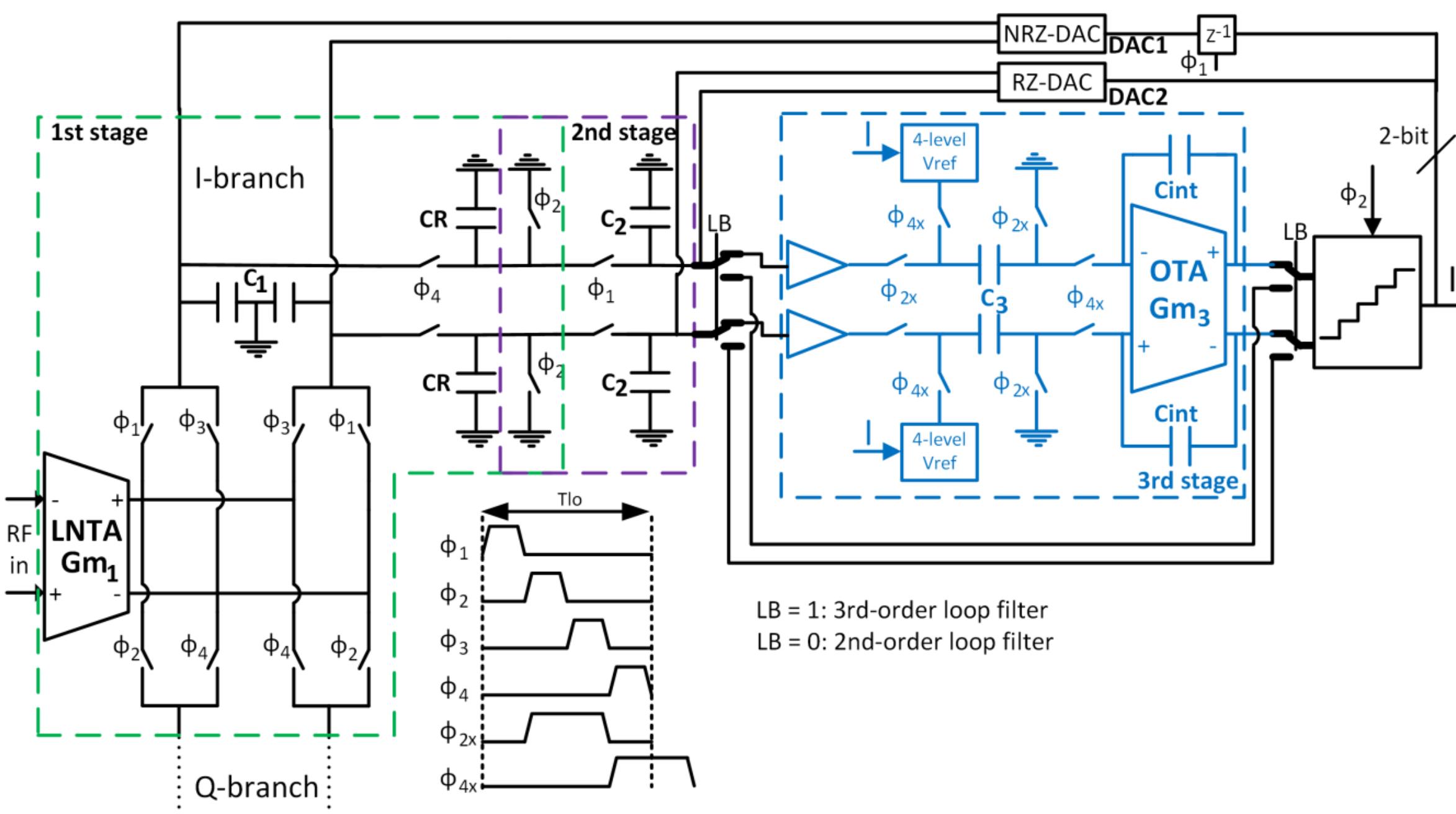
5 GSM bands  
4 CDMA bands  
5 HSDPA bands  
1 EVDO band  
2 TD-SCDMA bands  
20 LTE bands  
WLAN/Bluetooth/GPS/NFC

[<http://www.gsmarena.com/>]



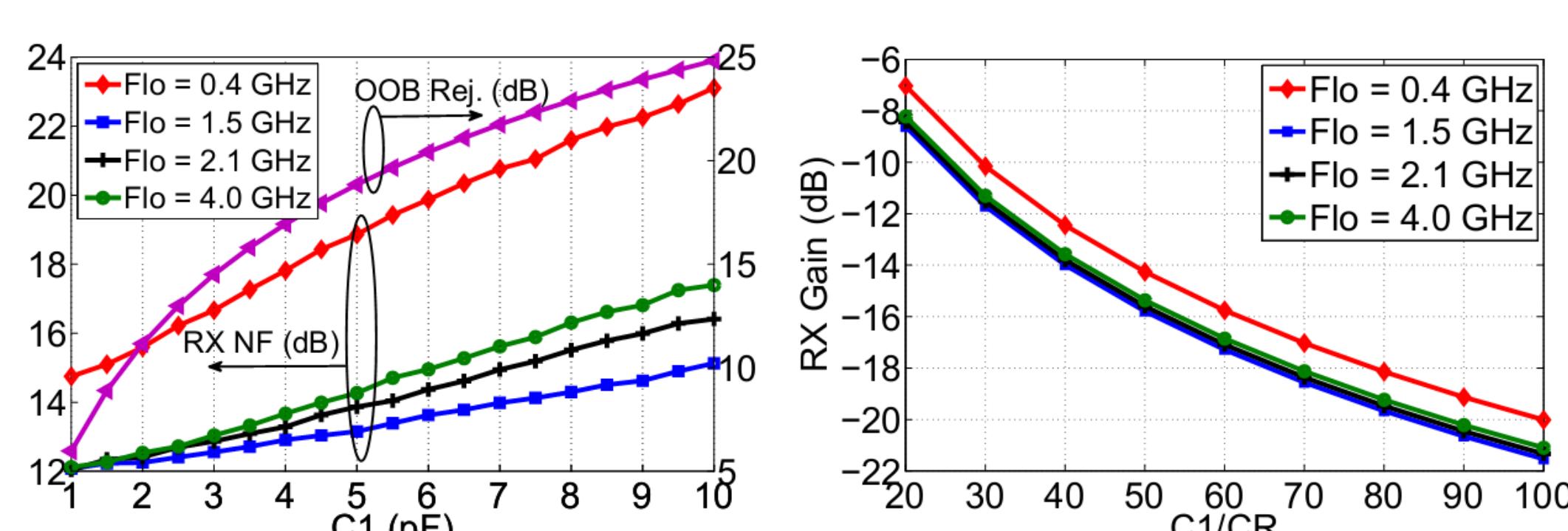
## Direct Delta-Sigma Receivers (DDSR)

- Feedback from the baseband to the RF blocks
- The whole receiver is an ADC**
- The RF feedback loops :
  - Reduce the swing at RF → **Better linearity**
  - Increase number of ADC stages → **Better resolution**



## Proposed 2<sup>nd</sup>/3<sup>rd</sup>-order DT DDSR

- 1<sup>st</sup> stage: 25% duty-cycle passive mixer
- 2<sup>nd</sup> stage: passive integrator to save power
- 3<sup>rd</sup> stage: can be turned off/on in high/low bands to have good NF & power efficiency
- Quantizer: 2-bit for good trade-off between quantization noise and complexity
- RF DAC : NRZ for low jitter sensitivity

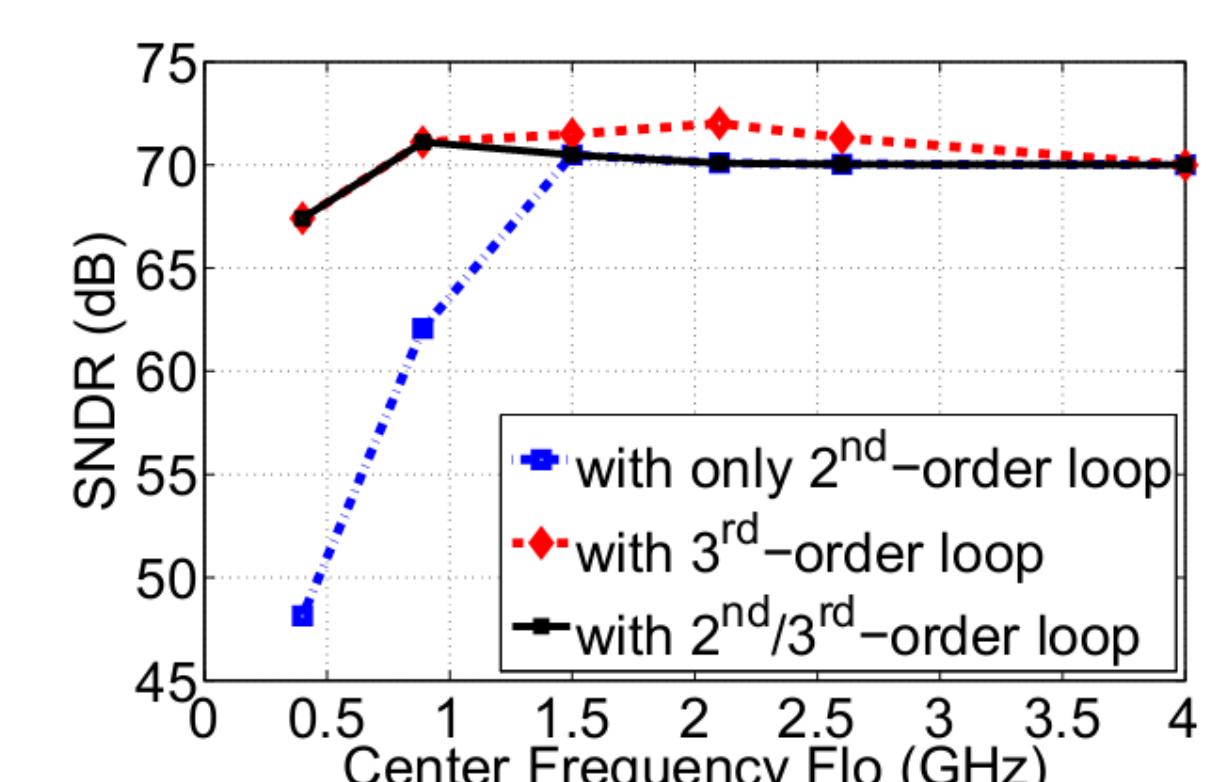
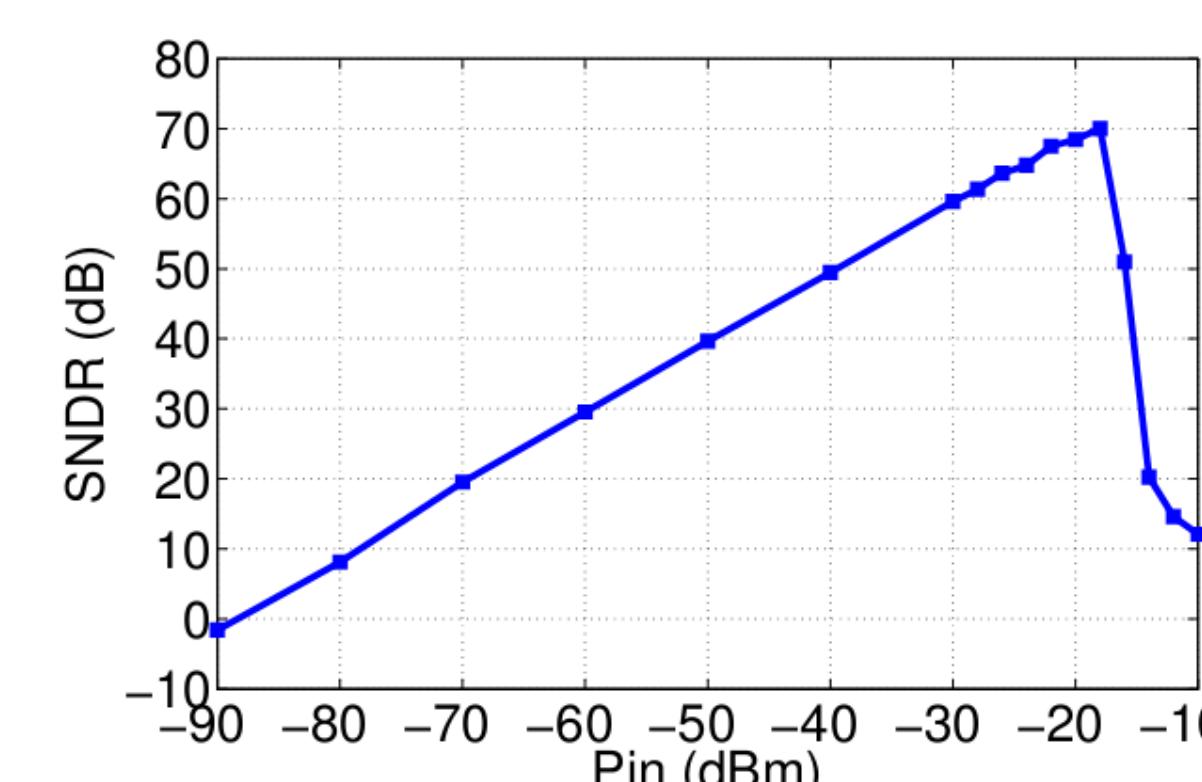


## Receiver Design

- Target 0.4 GHz – 4.0 GHz bands, 10 MHz BW, 65 dB SNDR
- Design in a 1.2 V 65 nm CMOS technology from STM
- Size C1, C2 based on NF and OOB rejection
- Size C1/CR, C2/CR ratio based on receiver gain

## Simulation results

- Obtained SDNR from 67.4 dB to 71.1 dB
- 3<sup>rd</sup>-order improves the SNDR by 19 dB at 0.4 GHz
- Obtained SDNR from 67.4 dB to 71.1 dB
- Achieved 10 dBm receiver IIP3



## Conclusions

- Compared with [2], the resolution improvement in low bands is 1 to 3 bit at the cost of 10 % power consumption increase
- Compared with the DDSR in [1], the receiver features fewer RF stages and quantization noise folding free

## References

- [1] M. Englund *et al.*, "A Programmable 0.7-to-2.7 GHz Direct Receiver in 40 nm CMOS," *IEEE J. Solid-State Circuits*, vol. 45, no. 99, pp. 1–12, 2015.
- [2] C. Wu *et al.*, "A Wideband 400 MHz-to-4 GHz Direct RF-to-Digital Multimode Receiver," *IEEE J. Solid-State Circuits*, vol. 49, no. 7, pp. 1639–1652, July 2014.
- [3] M.T. Nguyen *et al.*, "A Flexible Receiver Using  $\Delta\Sigma$  Modulation," to be published in *ISCAS*, May 2016.

# Timed FSM strategy for optimizing web service compositions w.r.t. the quality and safety issues

## THESIS OVERVIEW

Started: 01.10.2012 Defended: 03.12.2015 NNT : 2015SACLL004

### Objectives:

- Propose a finite state model capable of **integrating functional, quality and safety requirements** for complex services.
- **Define a composition** for the proposed model for describing communicative behavior of complex services.
- Develop methods for effective **optimal component selection** based on proposed model.

### Parties prenantes



### Auteurs

Olga Kondratyeva

Thesis supervised by

Ana Cavalli

(Telecom SudParis, France)

Nina Yevtushenko (Tomsk State University, Russia)

### Partenaires



### Acknowledgements

Jury of the thesis:

M. David Sadek (Institut Mines-Télécom)

Prof. Pascal Poizat (Université Paris Ouest)

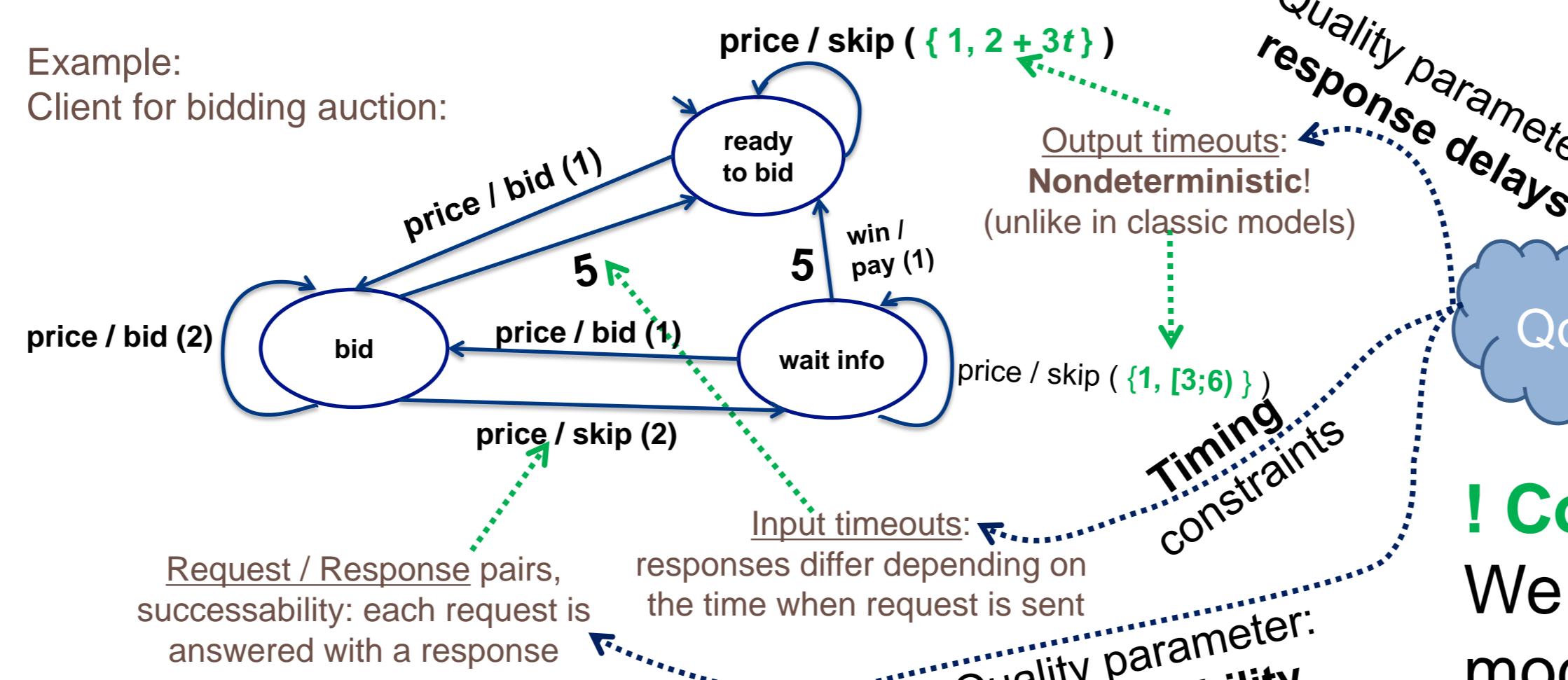
Prof. Roland Groz (Grenoble INP)

Prof. Sébastien Salva (Université d'Auvergne)

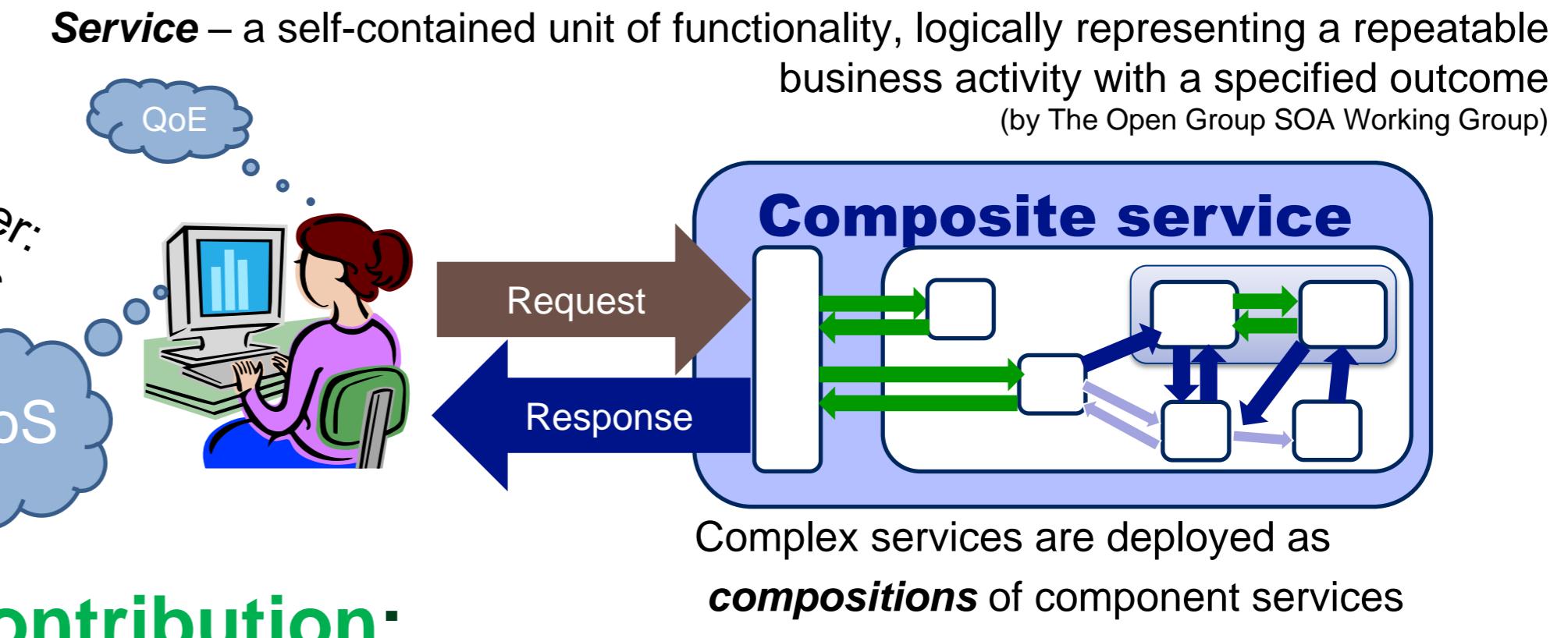
Mme Fatiha Zaïdi (Université Paris-Sud XI)

## Finite State Machine with Timeouts

Example:  
Client for bidding auction:



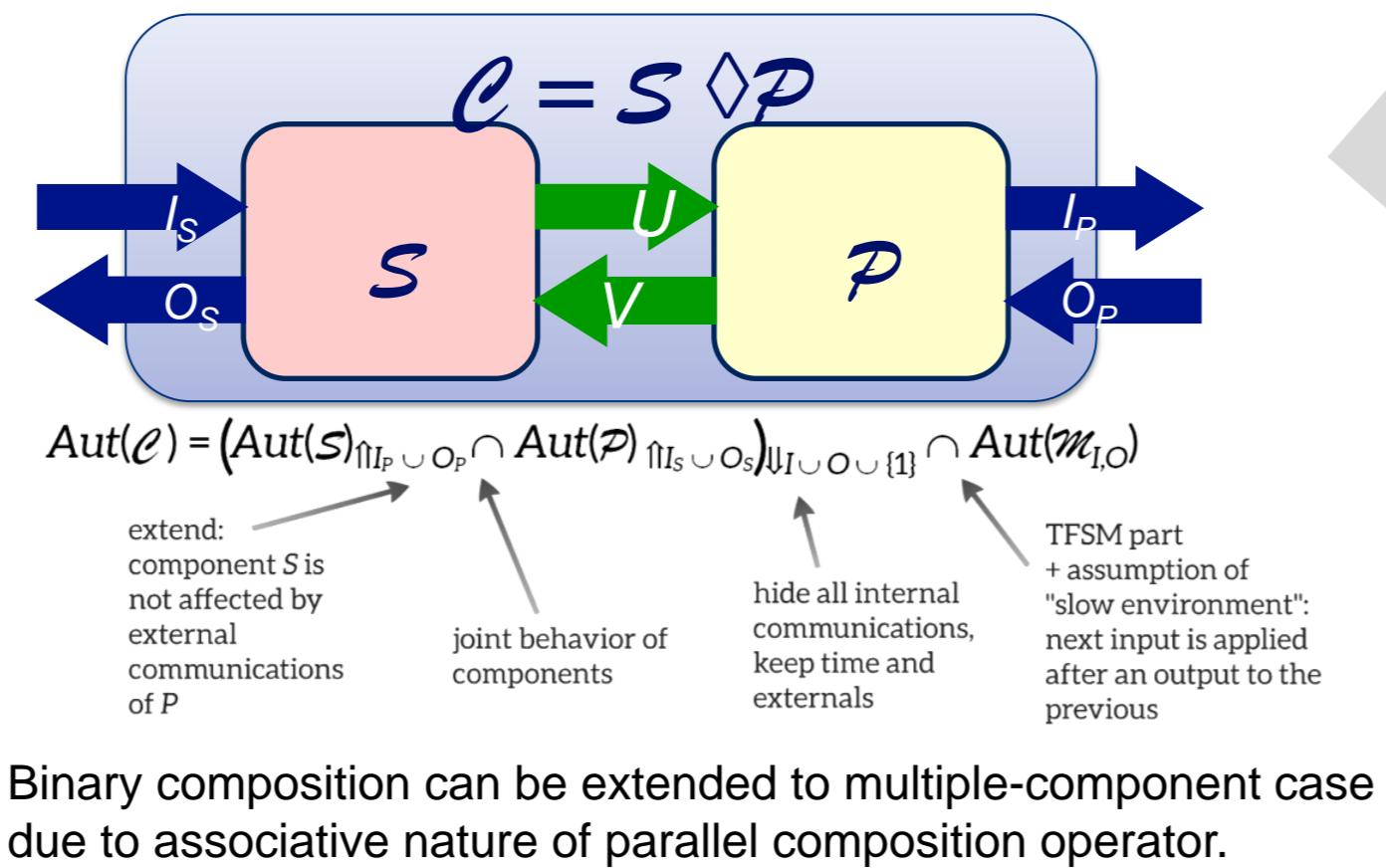
## Service-oriented architecture



### ! Contribution:

We propose the **time-nondeterministic** extension of the model of an FSM with Timeouts (TFSM). This extension allows us to describe component services with nondeterministic behavior, and to derive the composition of nondeterministic component services.

## Parallel composition



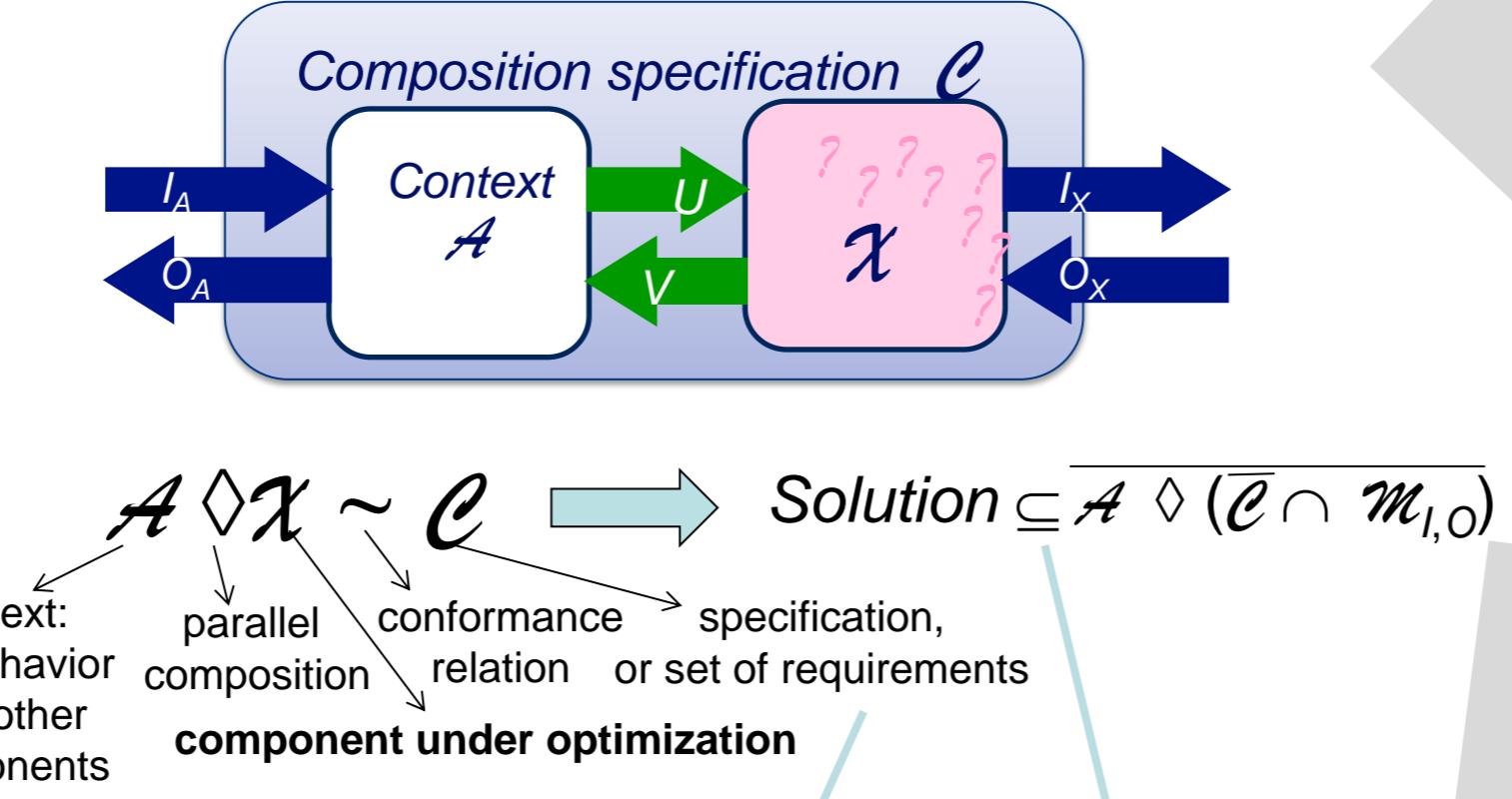
## COMPOSE

## VERIFY

### ! Contribution:

Checking the **conformance** between models with real values of time variable is a complex issue. Hence, we prove that two given TFSMs are conforming if and only if they are conforming w.r.t. **integer time instances**.

## Solve equation



## OPTIMIZE

## SELECT

### ! Contribution:

We have proposed a method for **deriving** the largest solution containing **all permissible component service behaviors**, based on solving TFSM parallel equation.

### ! Contribution:

We have proposed a method for **minimization of the set of requirements** for service compositions given over finite number of scenarios: the method is based on comparing which parts of the component under optimization are involved in satisfying or violating each required scenario.

### Main results published in:

- Kondratyeva O., Kushik N., Cavalli A., Yevtushenko N. Using Finite State Models for Quality Evaluation at Web Service Development Steps. International Journal on Service Computing (IJSC), ISSN 2330-4472, 2013, Issue 1(1), pp. 1-12.
- Kondratyeva O., Yevtushenko N., Cavalli A., Solving parallel equations for Finite State Machines with Timeouts. Proceedings of the Institute for System Programming. 2014. Volume 26 (Issue 6), P. 85-98 (peer-review journal, in Russian)
- Kondratyeva O., Yevtushenko N., Cavalli A., Parallel composition of nondeterministic Finite State Machines with Timeouts. Tomsk State University Journal of Control and Computer Science. 2014. Volume 2 (Issue 27). P. 73–81. (peer-review journal, in Russian)
- Kondratyeva O., Kushik N., Cavalli A., Yevtushenko N. Evaluating Quality of Web Services: a Short Survey / Proceedings of the IEEE 20th International Conference on Web Services (ICWS 2013), July 2013. – pp. 587-594. (rank A conference)
- Kondratyeva O., Kushik N., Cavalli A., Yevtushenko N. Evaluating Web Service Quality using Finite State Models / Proceedings of the 13th International Conference on Quality Software (QSIC 2013), July 2013. – pp. 95-102.

### Presentation of results:

- Poster presentation at La Journée Futur & Ruptures (l'Institut Mines-Télécom), the best poster award, January 2014
- International Conference on Web Services (ICWS 2013), 27 June – 2 July 2013, Santa Clara, California, USA (rank A conference)
- First Franco-Russian Seminar on Software Verification, Testing, and Quality Estimation, November 2014, Paris, France
- 10th International Summer School on Training And Research On Testing (TAROT 2014), 30 June – 04 July 2014, Porto, Portugal
- Tarragona International Summer School on Trends in Computing (SSTiC 2014), 07 July – 11 July 2014, Tarragona, Spain
- Concours "Ma Thèse en 180 secondes", 07 April 2014, Université Evry Val d'Essonne, Evry, France

# Generic Autonomic Service Management for Complex Systems

## Parties prenantes



## Auteurs

Nabila BELHAJ  
Djamel BELAÏD  
Samir TATA

## Partenaires



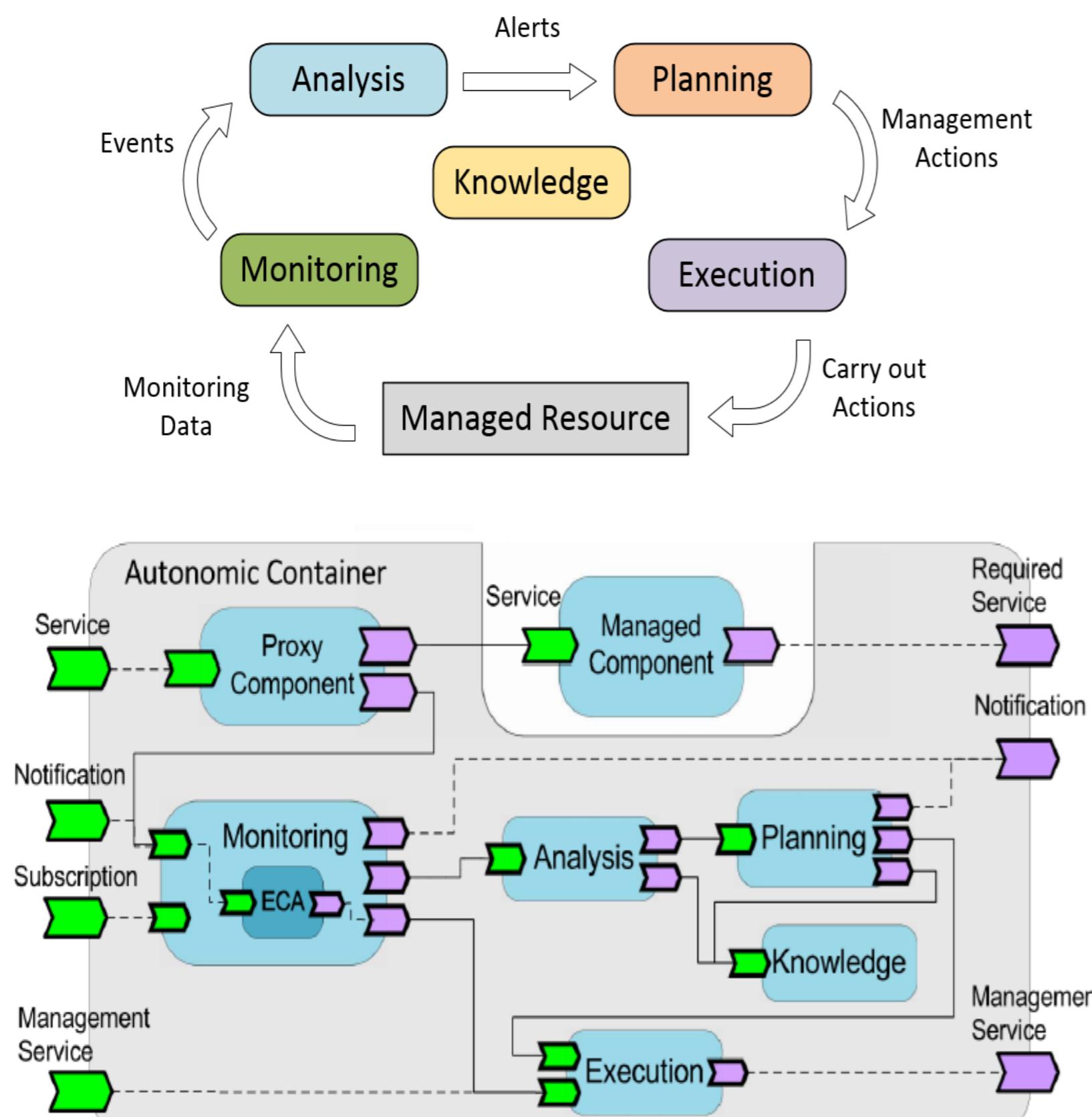
## Complex systems and necessity for Autonomic Computing

### Complex System

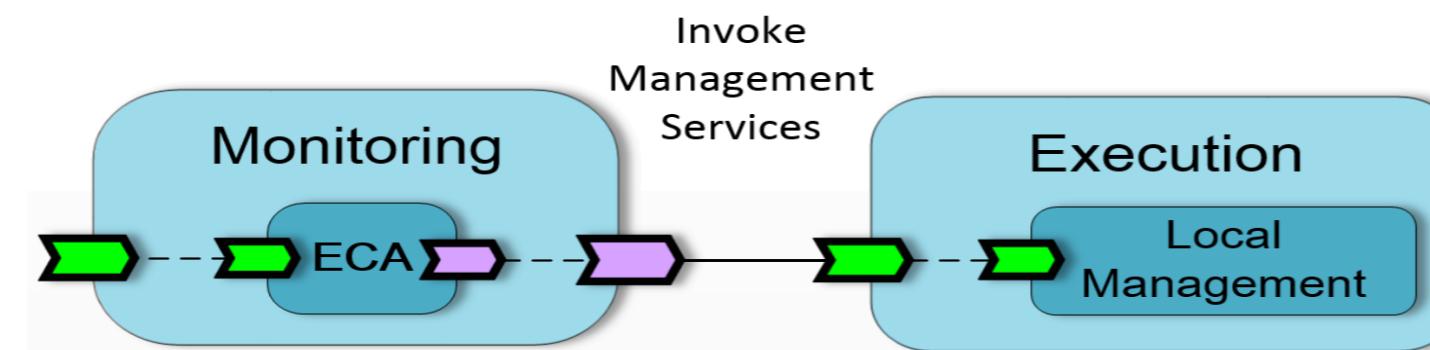
- System composed of distributed systems
- Continuous and dynamic evolution due to increasing size
- Complex design with unpredictable behavior

### Autonomic Computing

- Self-properties of: Configuration, Optimization, Protection and Healing

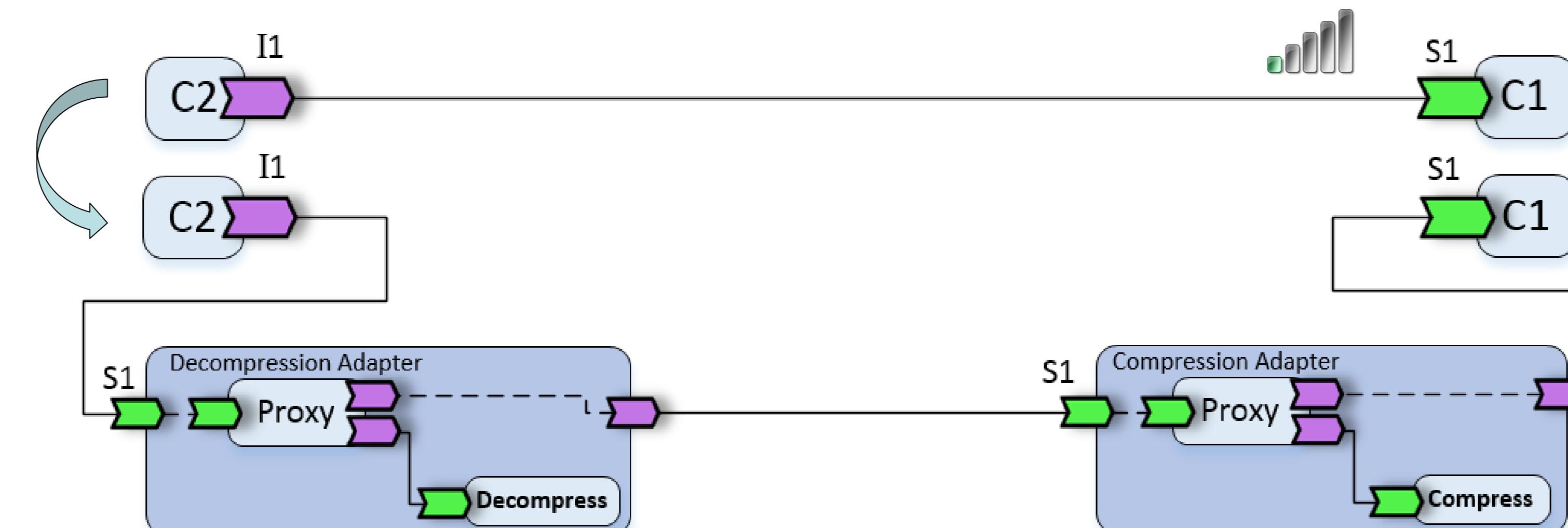


- The adaptation plan may entail the invocation of the Local Management service for local adaptations or Remote Management services for remote adaptations which requires collaboration between containers
- The container performs reactive and deliberative autonomic loops



## Implementation and Evaluation Results

- Implementing container and components using SCA standard - FraSCAti
- Mapping some of the container's functionalities to REST queries to the PaaS manager when deployed in the Cloud
- Evaluation of a performed Adaptation – Horizontal Collaboration
  - Reasonable time for proxy generation even with several implemented interfaces
  - Introduction of the adapters enhances the components' behavior even in low bandwidth

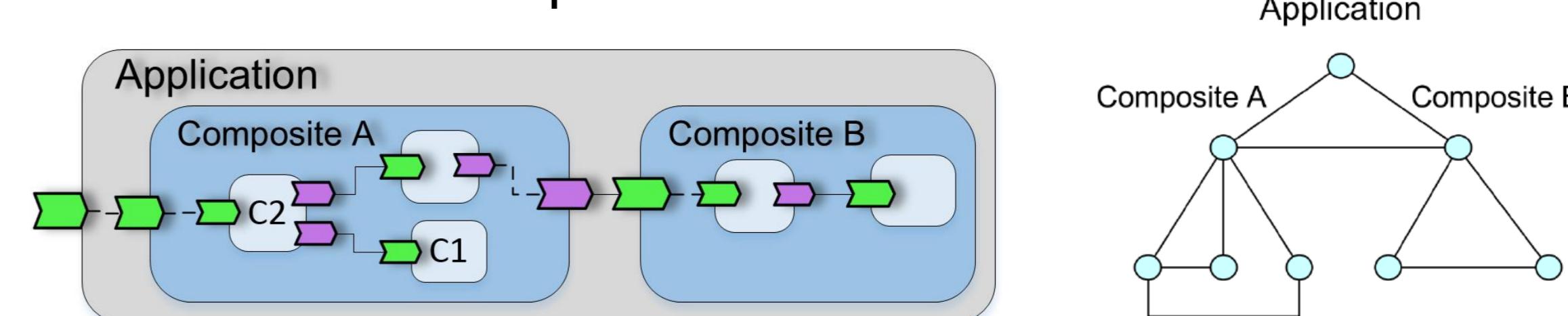


## Future Work

- Investigation of machine learning techniques to support predictive analysis and learning strategies planning
- Investigation of autonomic management and collaboration among containers in Pervasive and Cloud environments

### Example - Component-based Applications

- Composite encapsulating components
- Horizontal and vertical relationships exist between components

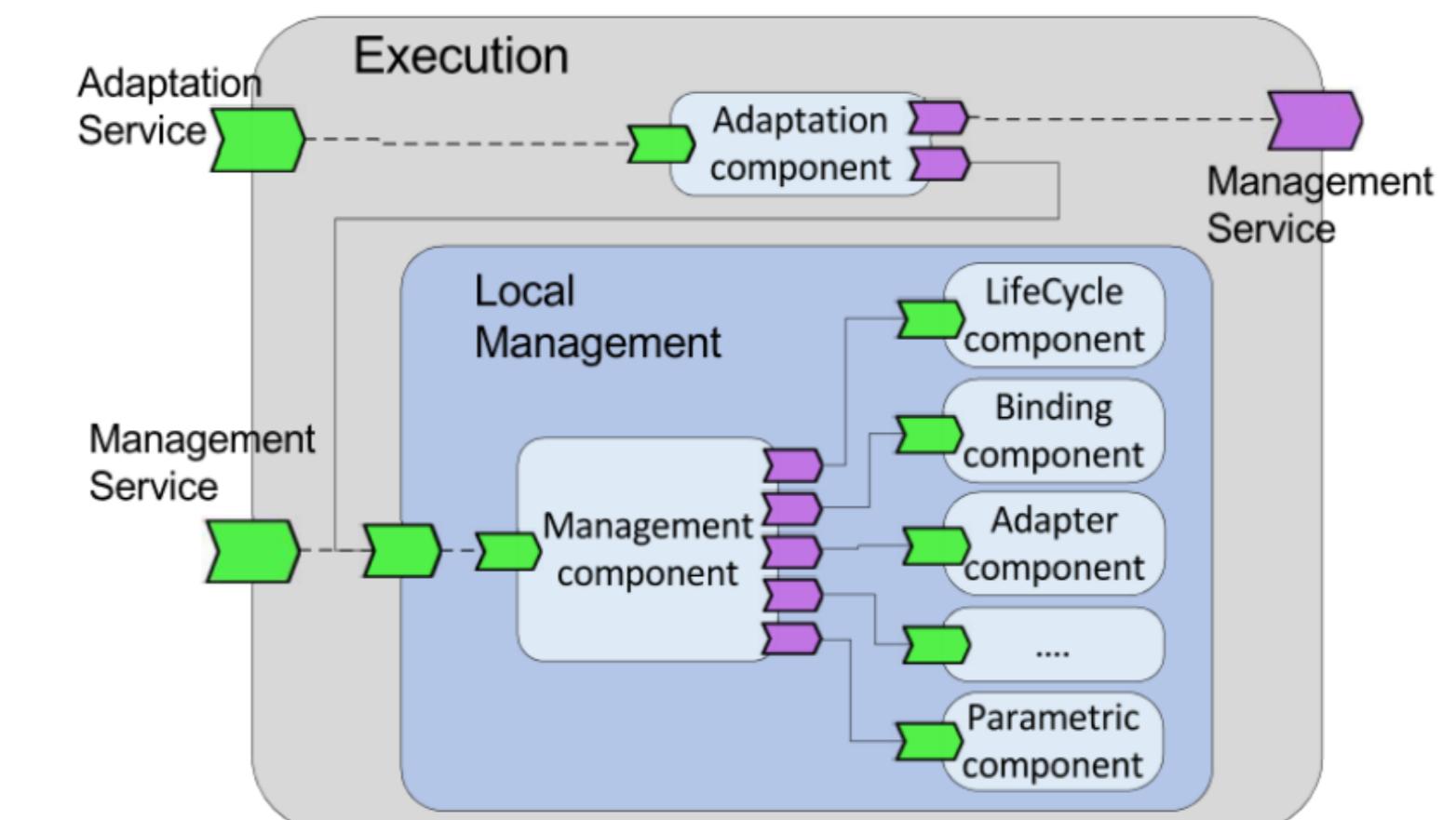


### Contribution objectives

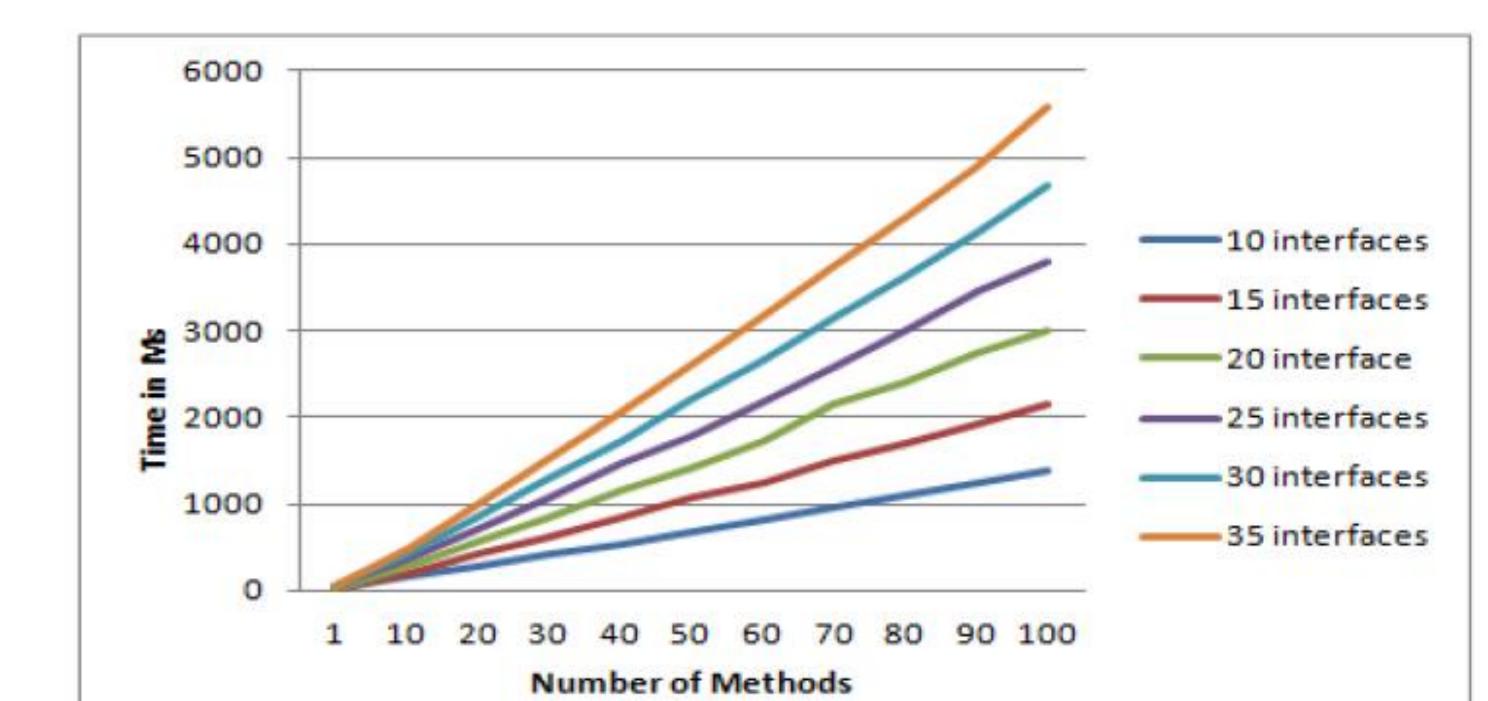
- Free application developers from the burden of management tasks to focus on their business requirements
- Propose a generic and flexible AM for the management of component-based applications
- Make autonomic loops collaborate for the overall management of an application

## Structure of the Autonomic Container

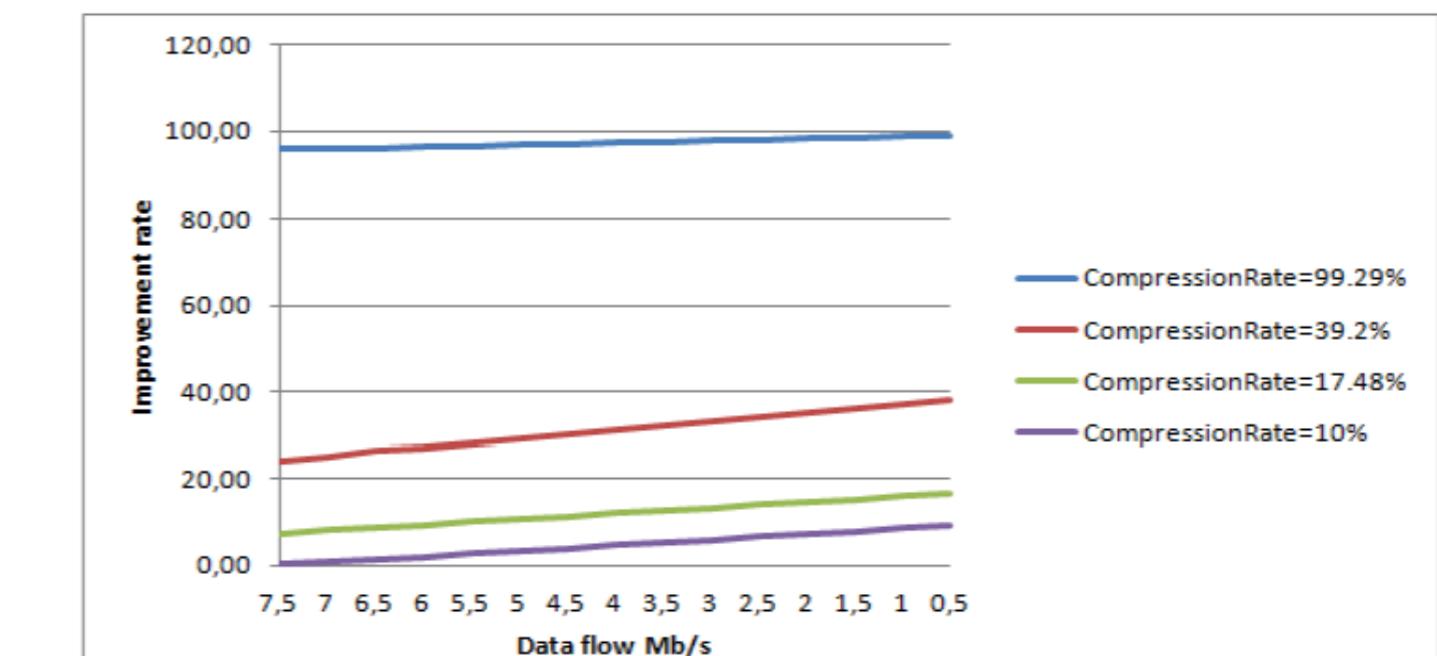
- Provides autonomic management facilities and collaboration capabilities
- Separates the functionalities offered by a classical autonomic loop and provides them into separate components in purpose of flexibility and reusability

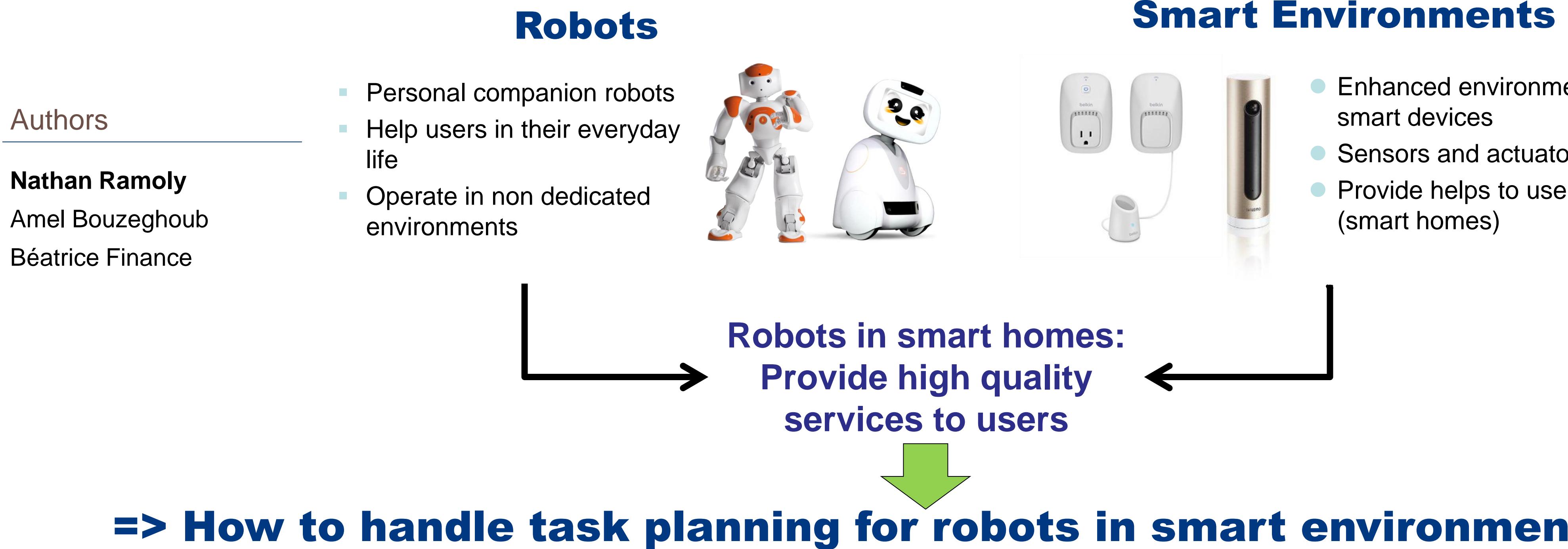


### Settling time of the adaptation



### Accuracy of the adaptation





## 1. Motivations/Problem

- Classical planner (STRIPS, HTN, etc.) limitation:
  - Highly variable context => outdated plan
  - Data unavailable at planning => incorrect plan
- Smart environment constraints:
  - Numerous sensors => data overflow
  - Limited devices => useless query
  - Energy, memory, processing, etc...

## 2. Objectives

- Use an adapted planning paradigm
- Handle context sensitive plan
- Observe partially and smartly the context

## 3. Solutions

- Dynamic HTN:** Task planner based on HTN
  - Plan created on the fly, step by step
  - Context observation at runtime through time window
  - Partial context observation based on preconditions

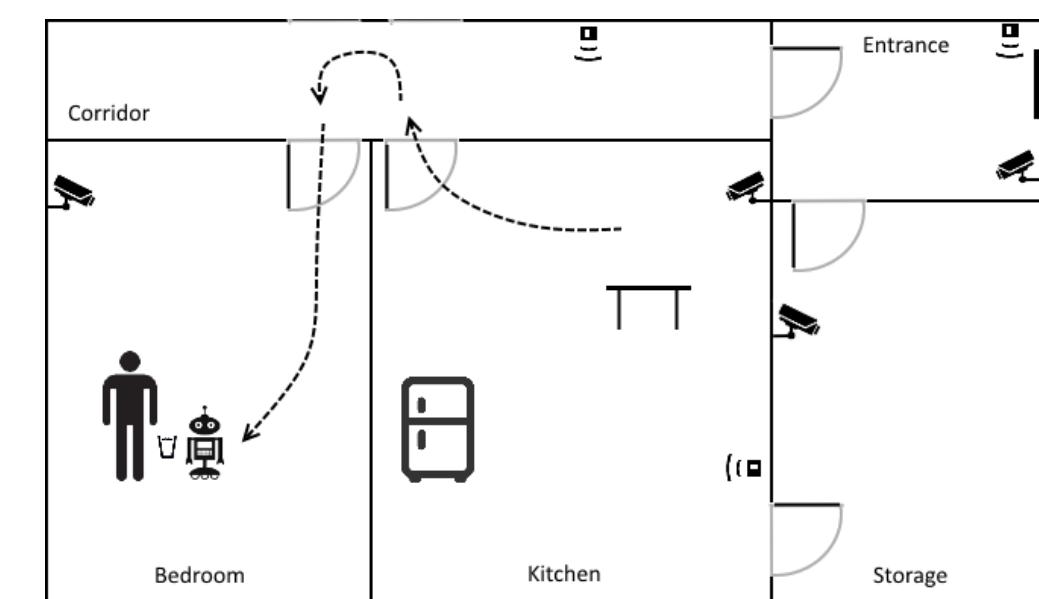
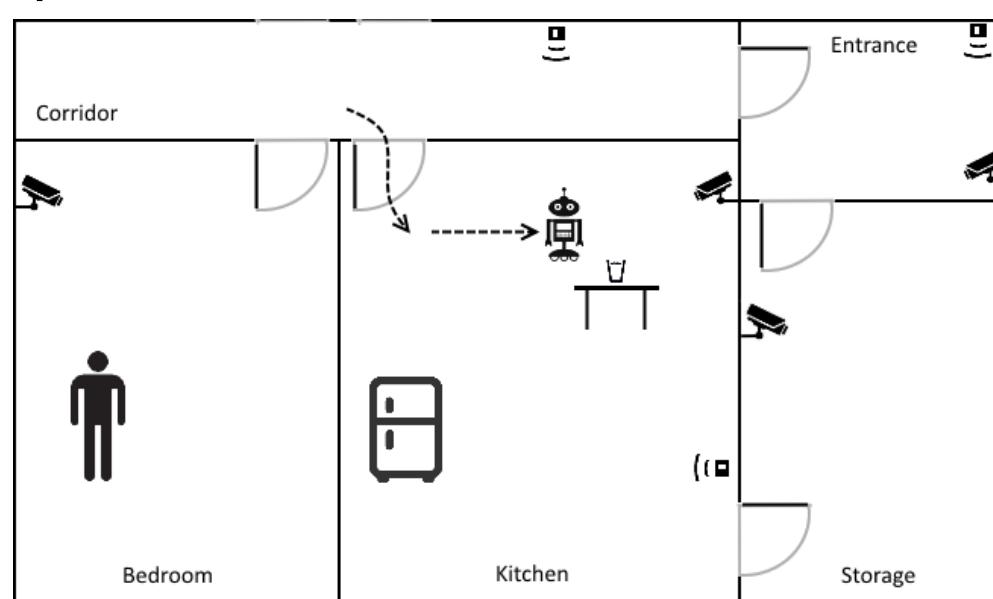
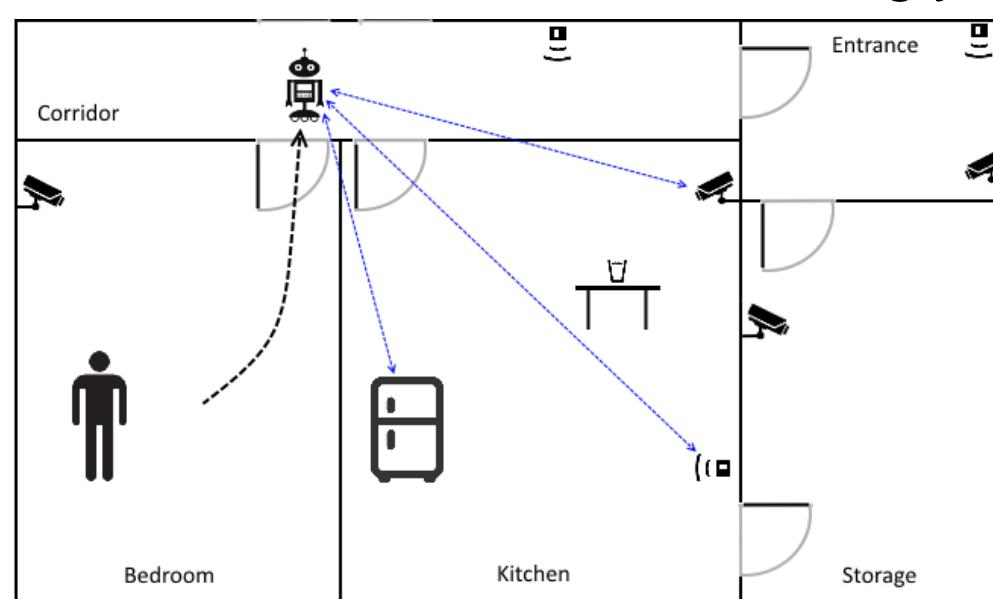
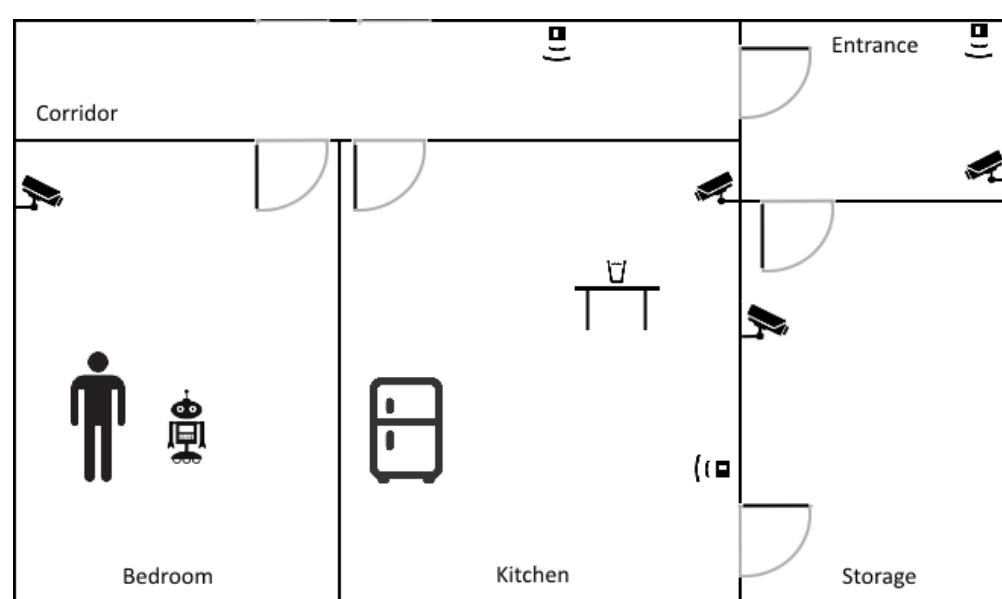
## Running example:

The robot is asked to fetch some water for the user

The robot will soon need to refine a task (fetch\_water): it observes the context accordingly

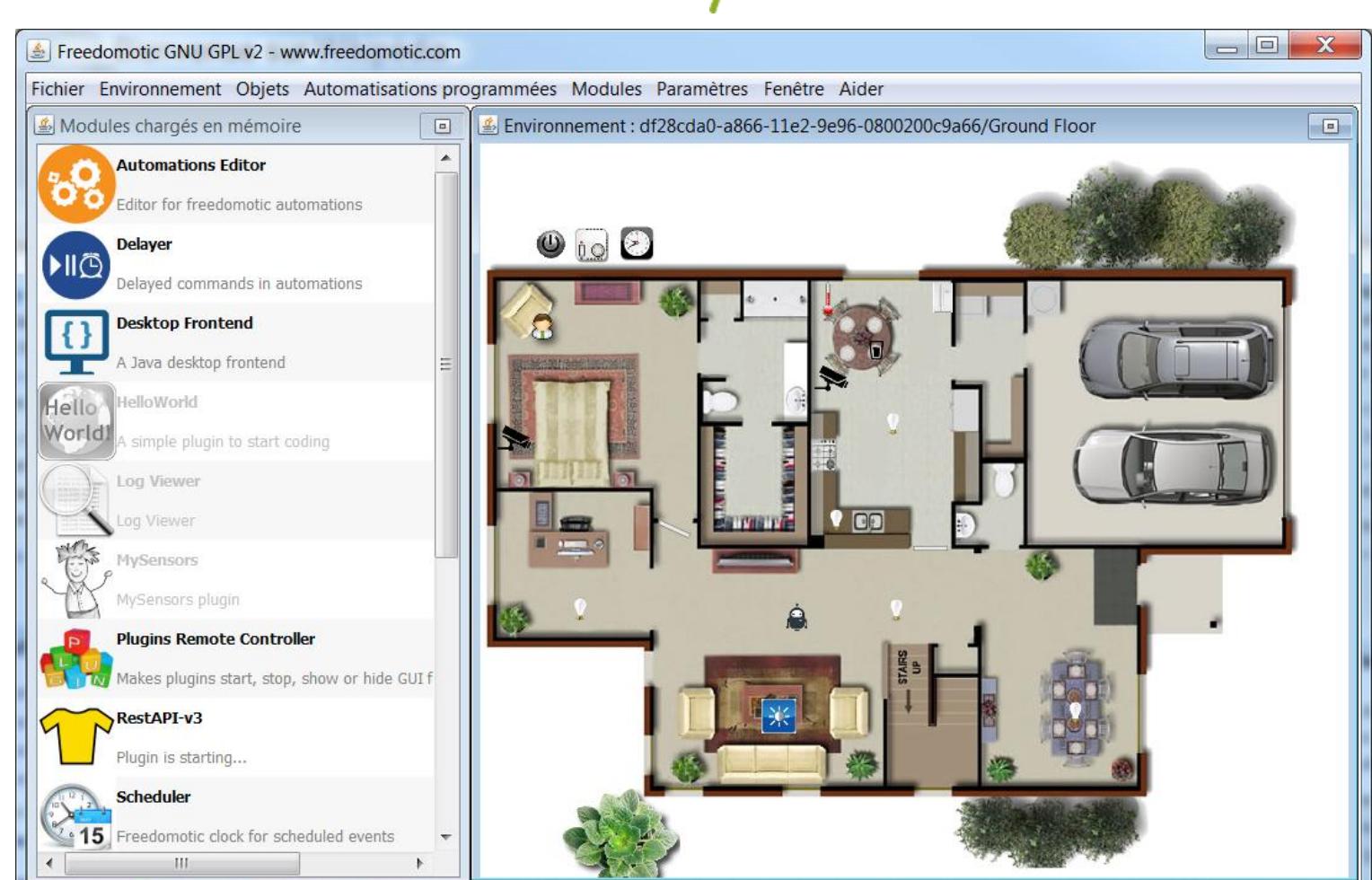
The robot uses the updated partial context to select a sub-plan and execute it

The robot has delivered a drink, the user is happy

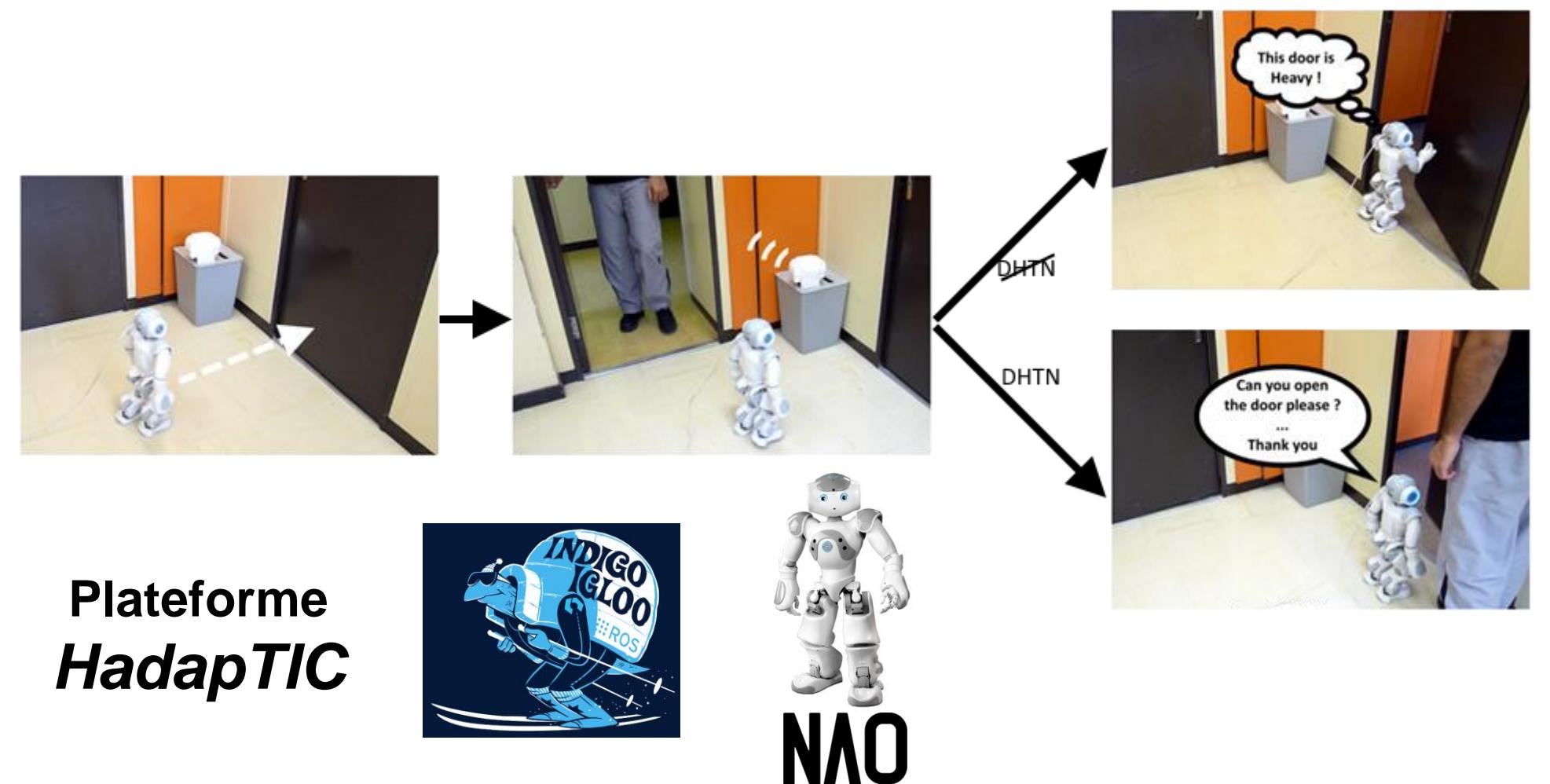


## Implementation:

### Simulation *freedomotic*



### Real robot



# Personal data in networks: incentives and fair monetization

## Parties prenantes



## Auteurs

Michela Chessa  
Patrick Loiseau

## Collaborations:

Jens Grossklags (PennState)  
Stratis Ioannidis (Northeastern)

## Partenaires



## Incentives for high quality data release

### Context and challenges

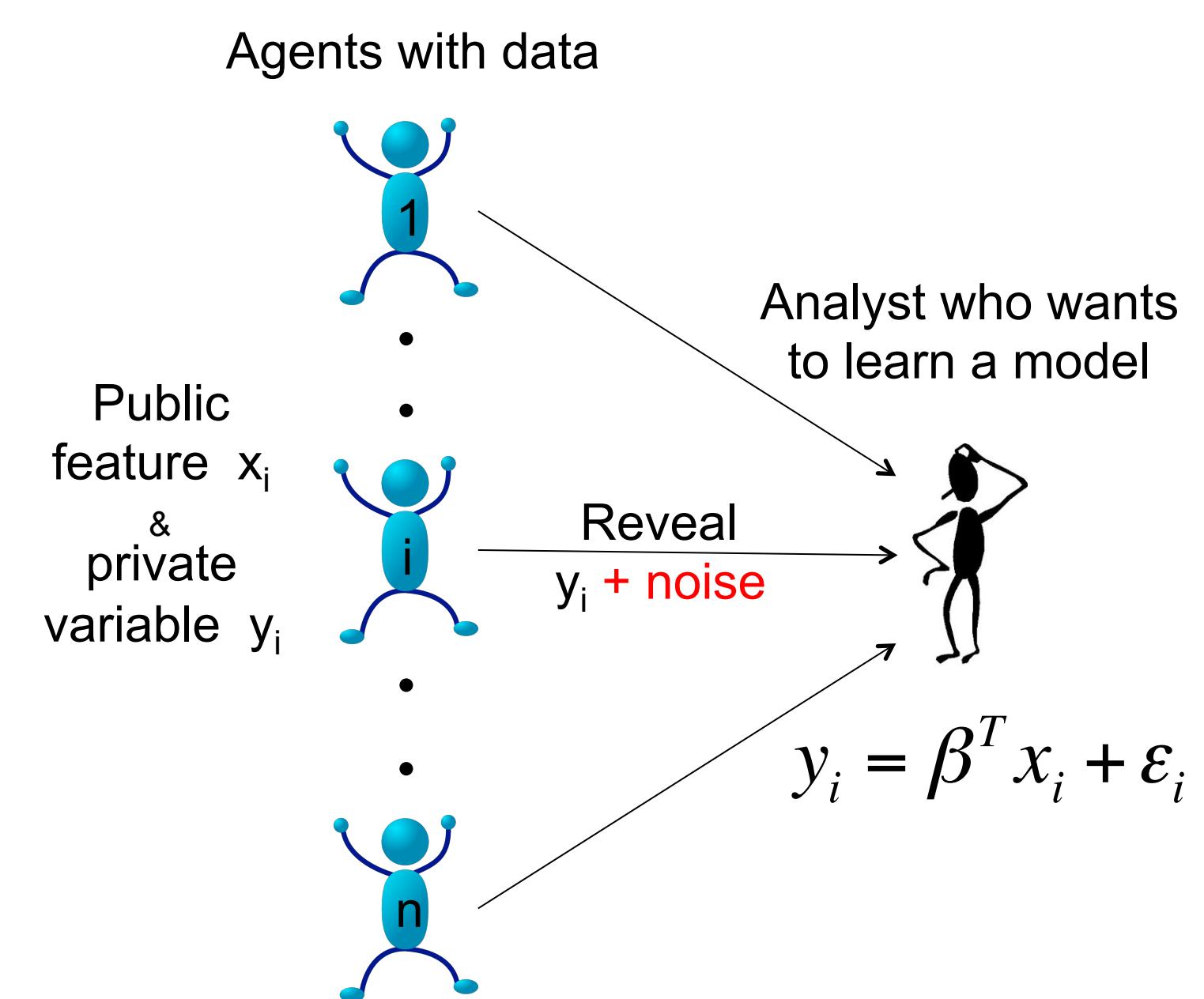
- Useful data gathered from external agents
  - Need to incentivize agents to provide **high quality data**

### General model

- Linear regression as a non-cooperative game
  - Users max  $f(\text{estimation precision}) - \text{cost}(\text{added noise})$
  - **Information as a public good** quantified by estim. precision

### Main results

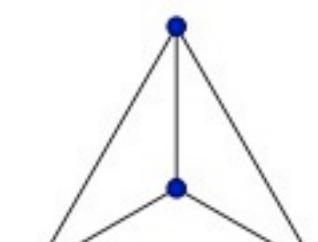
- **Incentive compatibility of GLS**
  - Users reveal the variance added **truthfully** (almost)
- New **incentive mechanism**
  - Impose maximum added noise (with drop-out option)
  - Procedure to compute the optimal maximum imposed
  - Increases aggregate precision (**simple, non-monetary, efficient**)



## Quantifying the value of data in networks

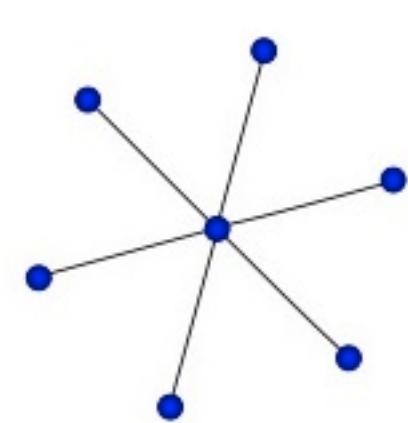
### Main problem and challenges

- How to quantify the value of personal data revealed by a user?
  - It depends on the data revealed by other users (externalities)
  - Externalities are often local (social networks)



### Our solution

- Propose a **cooperative extension of a local public good game**
  - Users choose the precision  $d_i$  of data revealed
$$U(d_i, d_{-i}, g) = f(d_i + \delta \sum_{j \in N_i(g)} d_j) - kd_i \quad v(S) = \max_{d_S} \sum_{i \in S} U(d_i, d_{S-i}, g_S)$$
- Quantify value of each user's data by **allocation** (solution of the cooperative game)
  - Shapley value, core



### Main results

- Game is monotonic and superadditive → core non-empty, Shapley stable for some topologies
- No incentive to hide link, complete graph efficient → dense graphs yield more value

## Publications

- M. Chessa, S. Ioannidis and P. Loiseau. Linear Regression and Incentive Compatibility. Preprint, 2015.
- M. Chessa and P. Loiseau. A cooperative game-theoretic approach to quantify the value of personal data in networks. Preprint, 2015.
- M. Chessa and P. Loiseau. The impact of the graph structure on a public good provision game: a cooperative approach with applications to personal data release on social networks. SING11-GTM2015, European meeting on game theory 2015.
- M. Chessa, J. Grossklags and P. Loiseau. A Game-Theoretic Study on Non-Monetary Incentives in Data Analytics Projects with Privacy Implications. CSF '15.
- M. Chessa, J. Grossklags and P. Loiseau. A short paper on the incentives to share private information for population estimates. FC '15.

# Analyse de Séquences Faciales 3D en vue de la Reconnaissance d'Identité et la Détection d'Emotions

## Parties prenantes



## Auteurs

Taleb Alashkar (Doctorant\*)

Boulbaba Ben Amor

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Télécom Lille)

Mohamed Daoudi

(Directeur de thèse, Télécom  
Lille)

Stefano Berretti

(Collaborateur, Université de  
Florence, Italie)

\*Thèse soutenue le 2/11/2015, Taleb est actuellement post-doctorant à Northeastern University, Boston, USA.

## Partenaires



journée de restitution du Programme « Fluir & Ruptures »

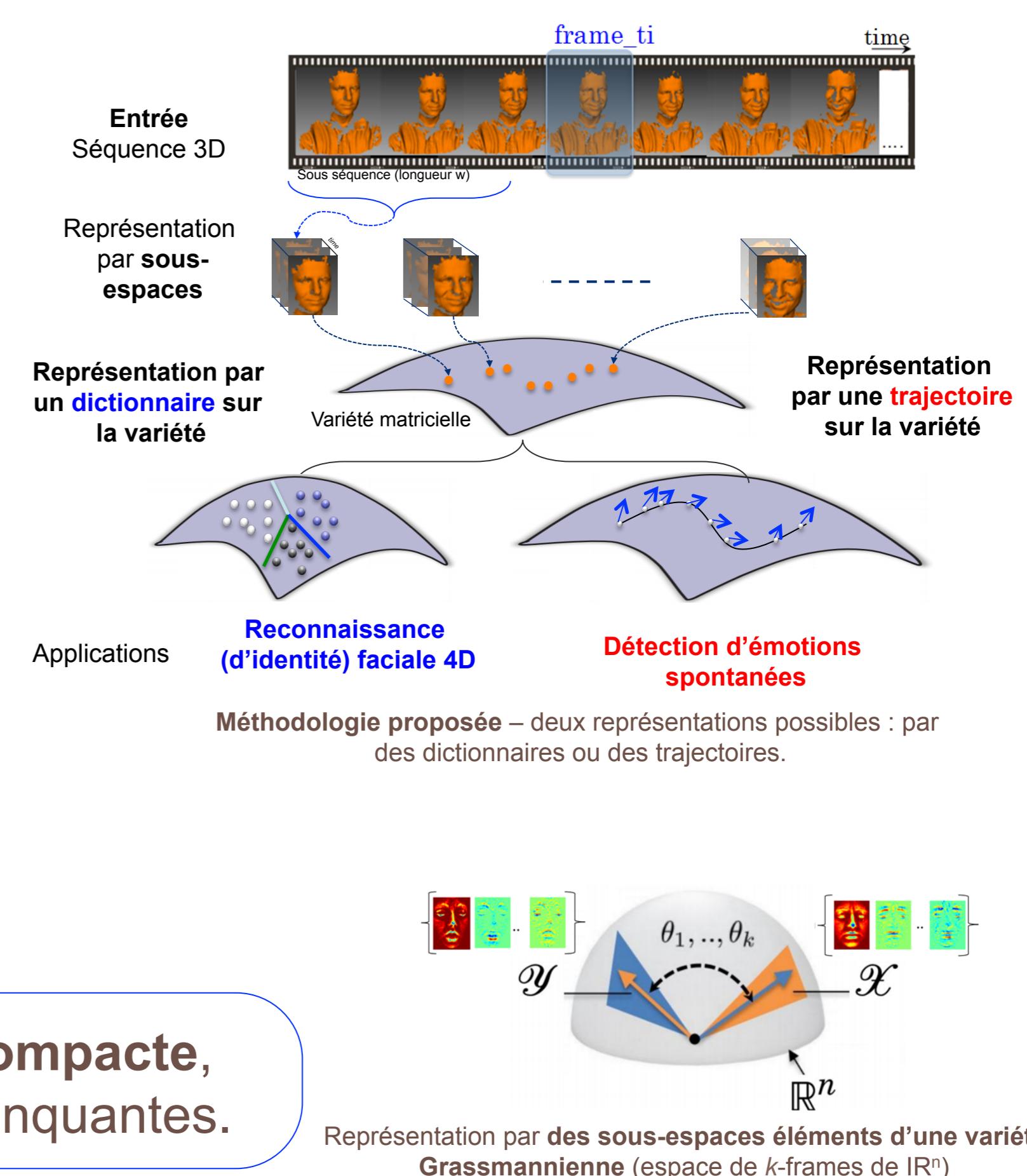
Janvier 2016

## Introduction et défis scientifiques

### Quel rôle de la dynamique faciale dans la reconnaissance d'identité et d'émotions?

- Motivation à l'analyse faciale 4D (3D+temps)
  - Robustesse aux variations d'illumination et de pose,
  - Richesse en géométrie (forme) et déformations – certaines Unités d'Action (AU) cachées en 2D sont visibles en 3D,
  - Disponibilité de capteurs 4D de haute résolution (e.g. Di4D) et l'émergence de capteurs légers et grand public (e.g. Kinect)
- Défis scientifiques de l'analyse faciale 4D (3D+temps)
  - Le volume important des données (aucune compression!),
  - Données bruitées, peu précises et de faible résolution (dans le cas des données Kinect),
  - Données non-recalées (dans le temps) en présence de transformations rigides (rotation et translation) et non-rigides (expressions faciales),
  - Données manquantes (capteur à une seule vue).

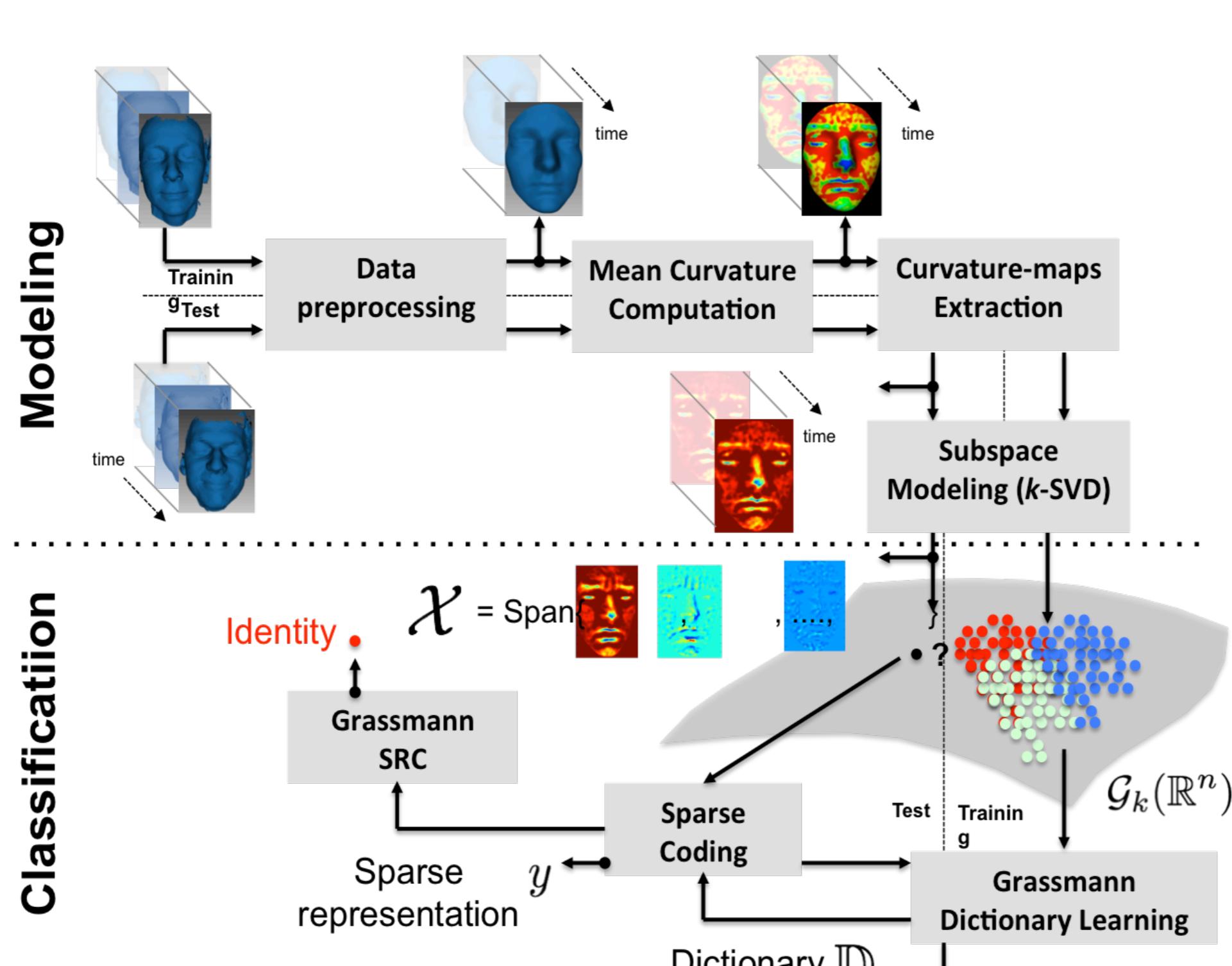
Nécessité d'une **représentation spatio-temporelle (4D) compacte, robuste aux bruits d'acquisition et tolérant les données manquantes.**



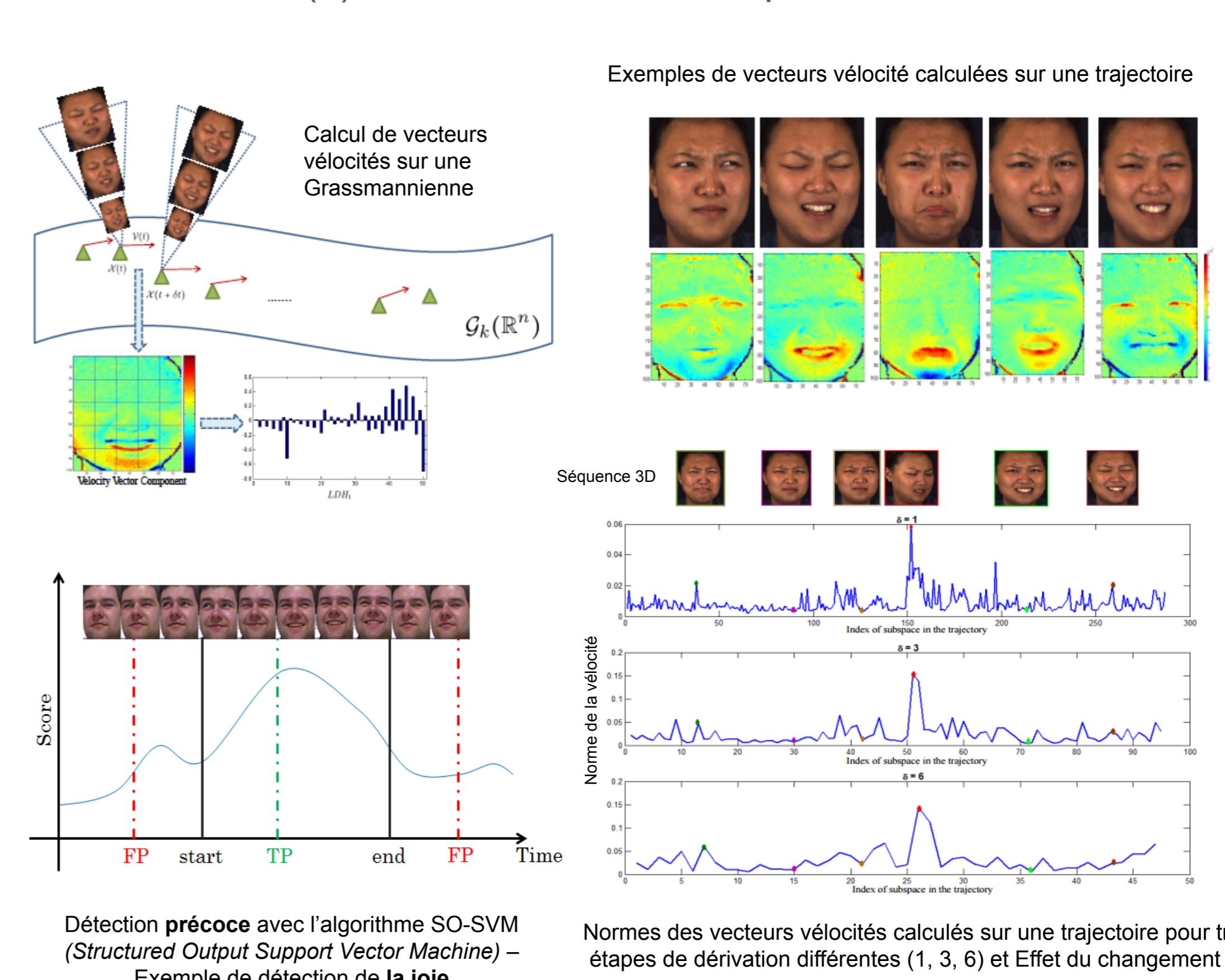
## Approches proposées



### (a) Reconnaissance faciale 4D



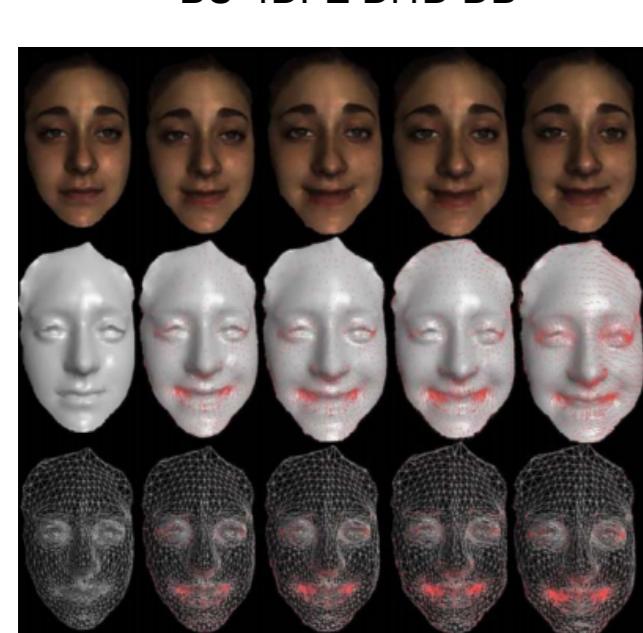
### (b) Détection d'émotion à partir de formes 4D



## Résultats obtenus

### (a) Reconnaissance faciale 4D

BU-4DFE Di4D DB



ED – Dépendant de l'expression

Method	RR (%)
Gabor-wavelet on 2D videos (from [6])	85.09
LLE on static 3D (from [6])	82.34
PCA on static 3D (from [6])	80.78
LDA on static 3D (from [6])	91.37
ST-HMM on 4D (proposed in [6])	97.47
GNN on 4D	93.69
GGDA on 4D	98.08
GSR on 4D	100

ED – Dépendant de l'expression & EI – Indépendant de l'expression

Method	EI – RR (%)	ED – RR (%)
2D video A-HMM [32] (from [6])	67.05	93.97
4D ST-HMM [6]	94.37	97.47
4D GSR	84.13	100

Temps nécessaire pour le traitement

Processing Step	Processing time (s)
One 3D frame processing	15
One probe recognition	5
Full video processing - 100 frames	1500

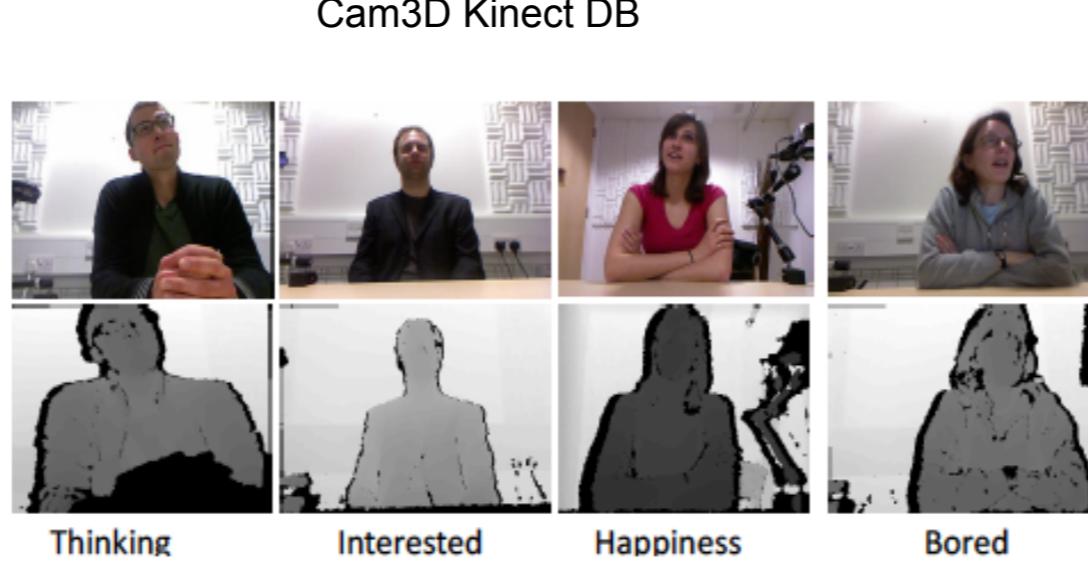
## Publications

[1] Taleb Alashkar, Boulbaba Ben Amor, Stefano Berretti, Mohamed Daoudi: Analyzing trajectories on Grassmann manifold for early emotion detection from depth videos. FG 2015: 1-6

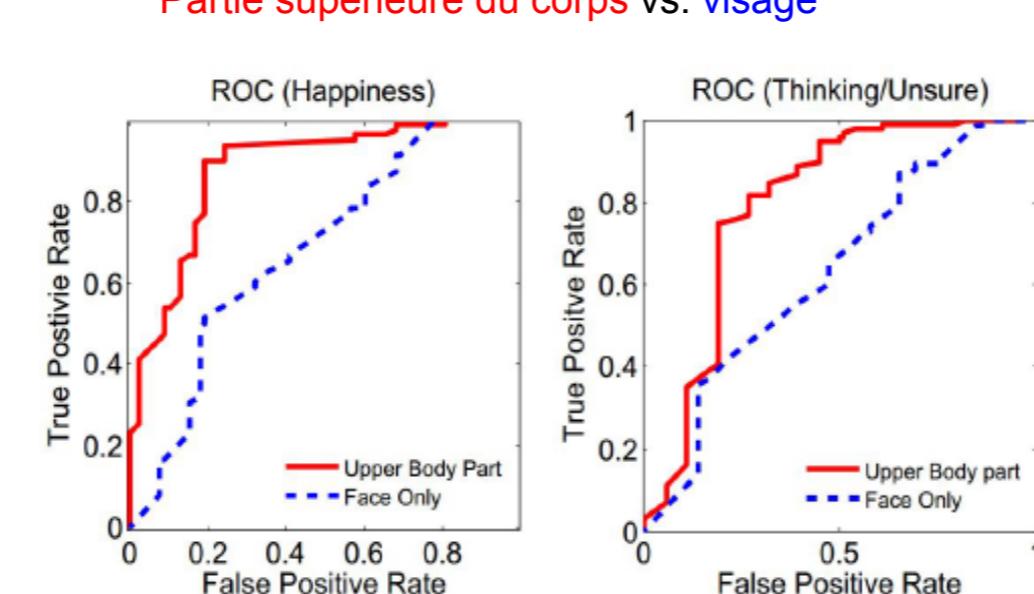
[2] Taleb Alashkar, Boulbaba Ben Amor, Mohamed Daoudi, Stefano Berretti: A Grassmannian Framework for Face Recognition of 3D Dynamic Sequences with Challenging Conditions. ECCV Workshops (4) 2014: 326-340

### (b) Détection des états de joie et de l'incertitude

Cam3D Kinect DB

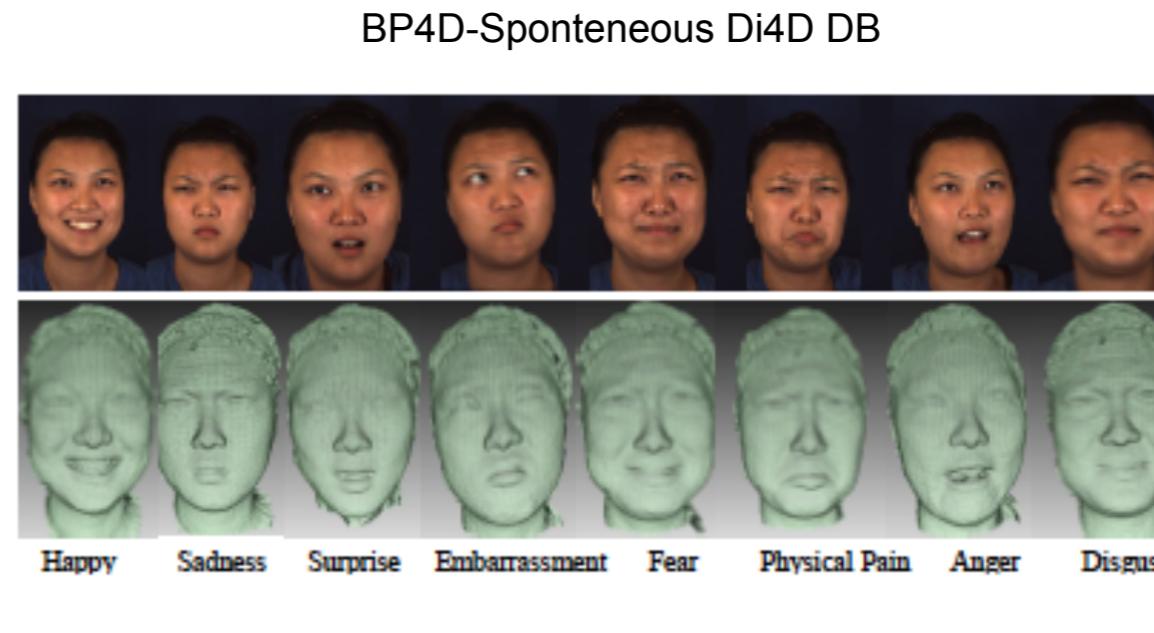


Partie supérieure du corps vs. visage

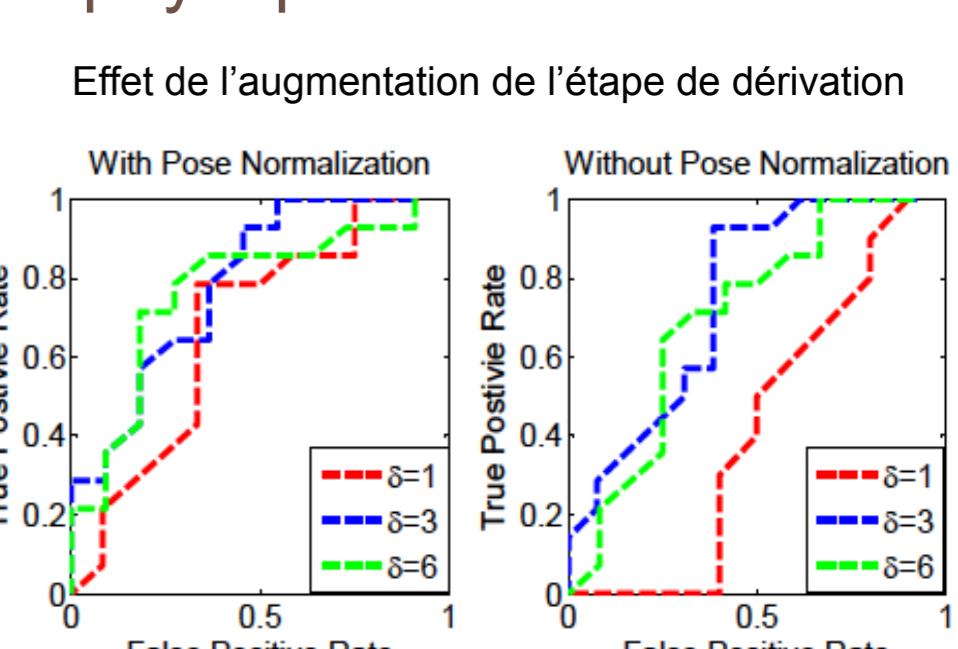
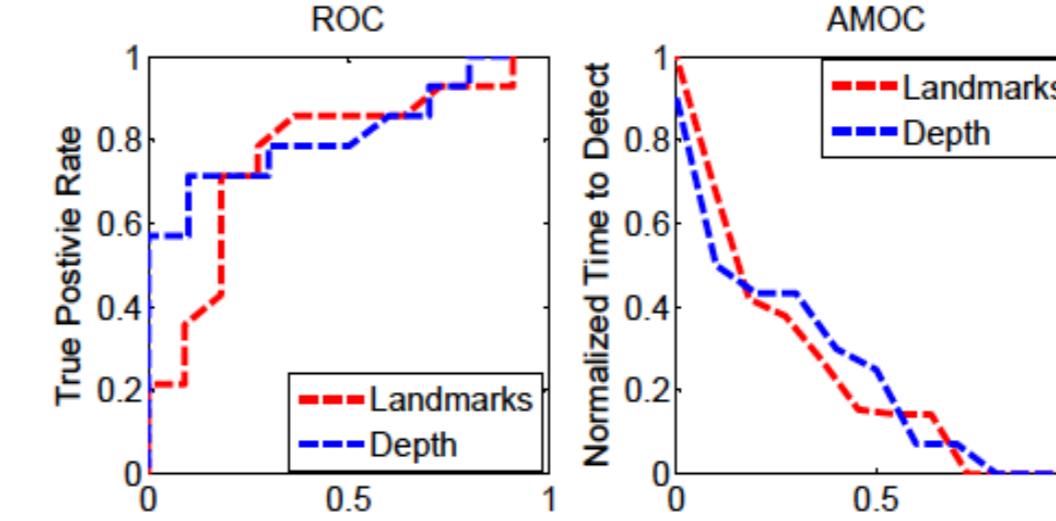


### (c) Détection de la douleur physique

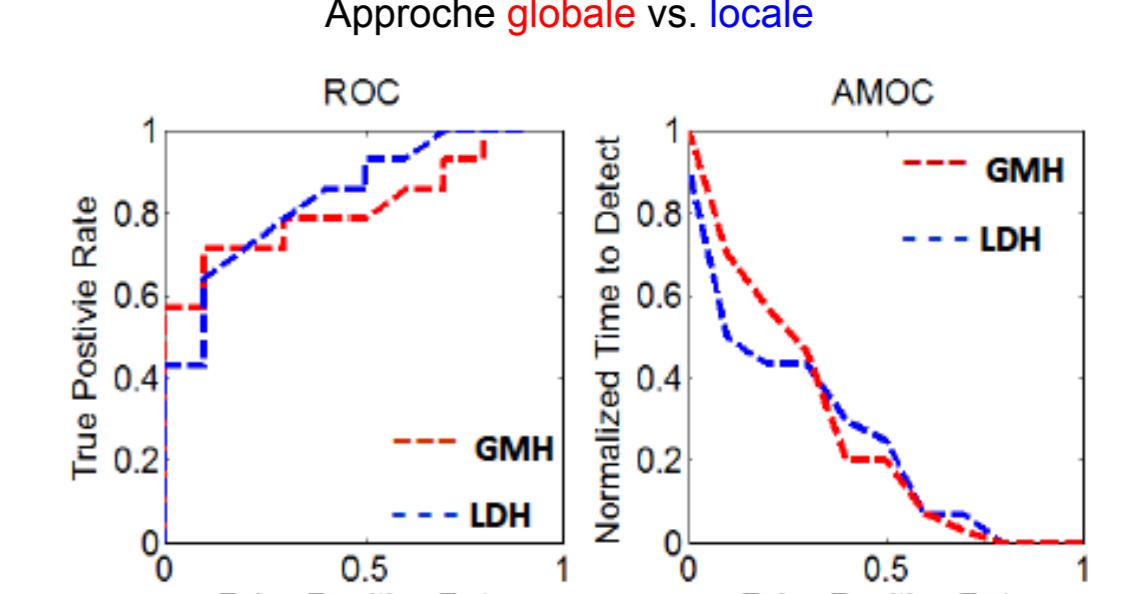
BP4D-Spontaneous Di4D DB



Profondeur vs. Landmarks



Approche globale vs. locale



# Ultra-low Bitrate Compression of Crowded Public Scenes

Parties prenantes



Auteurs

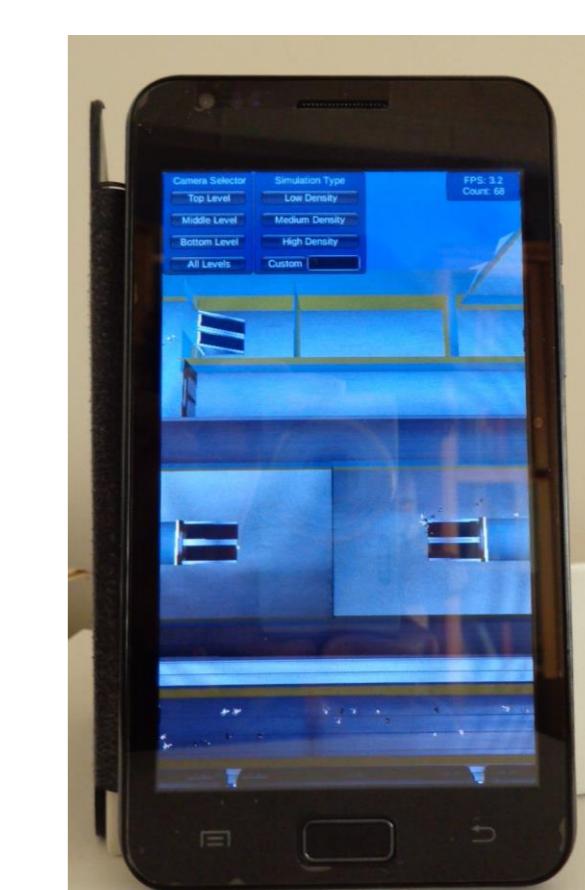
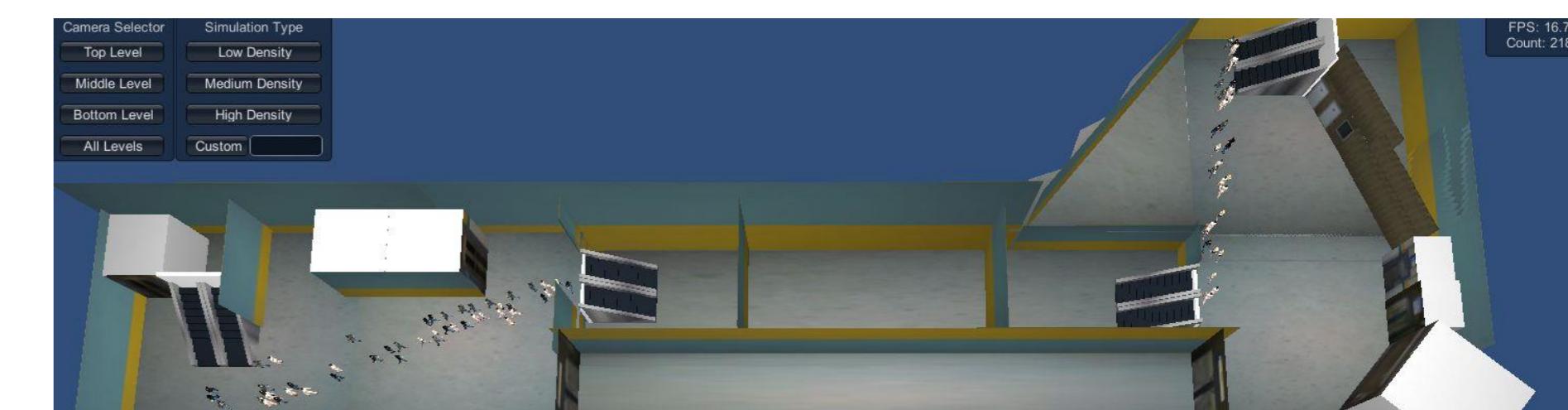
A. Basu, Univ. of Alberta  
F. Dufaux, Télécom ParisTech

Partenaires



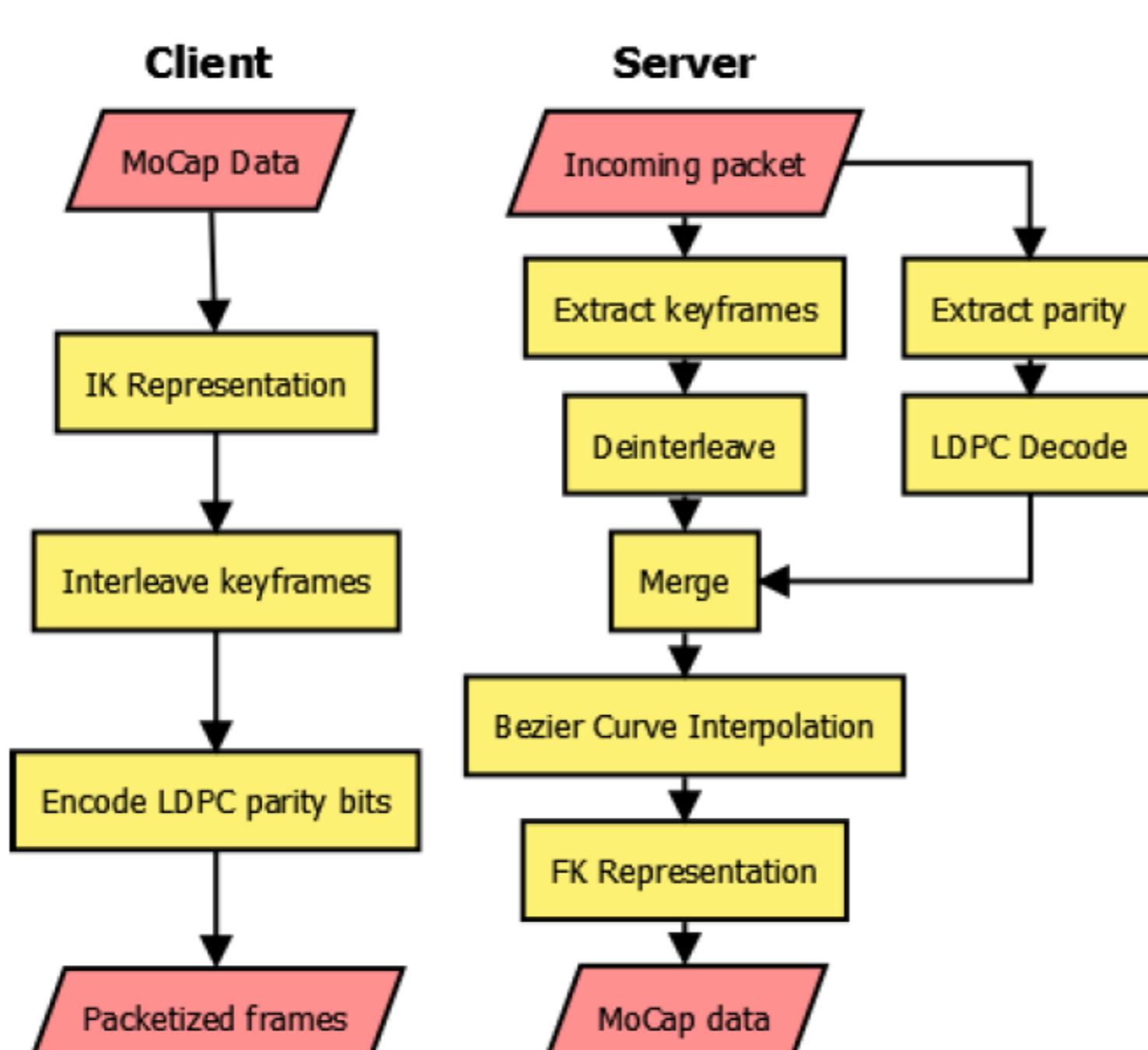
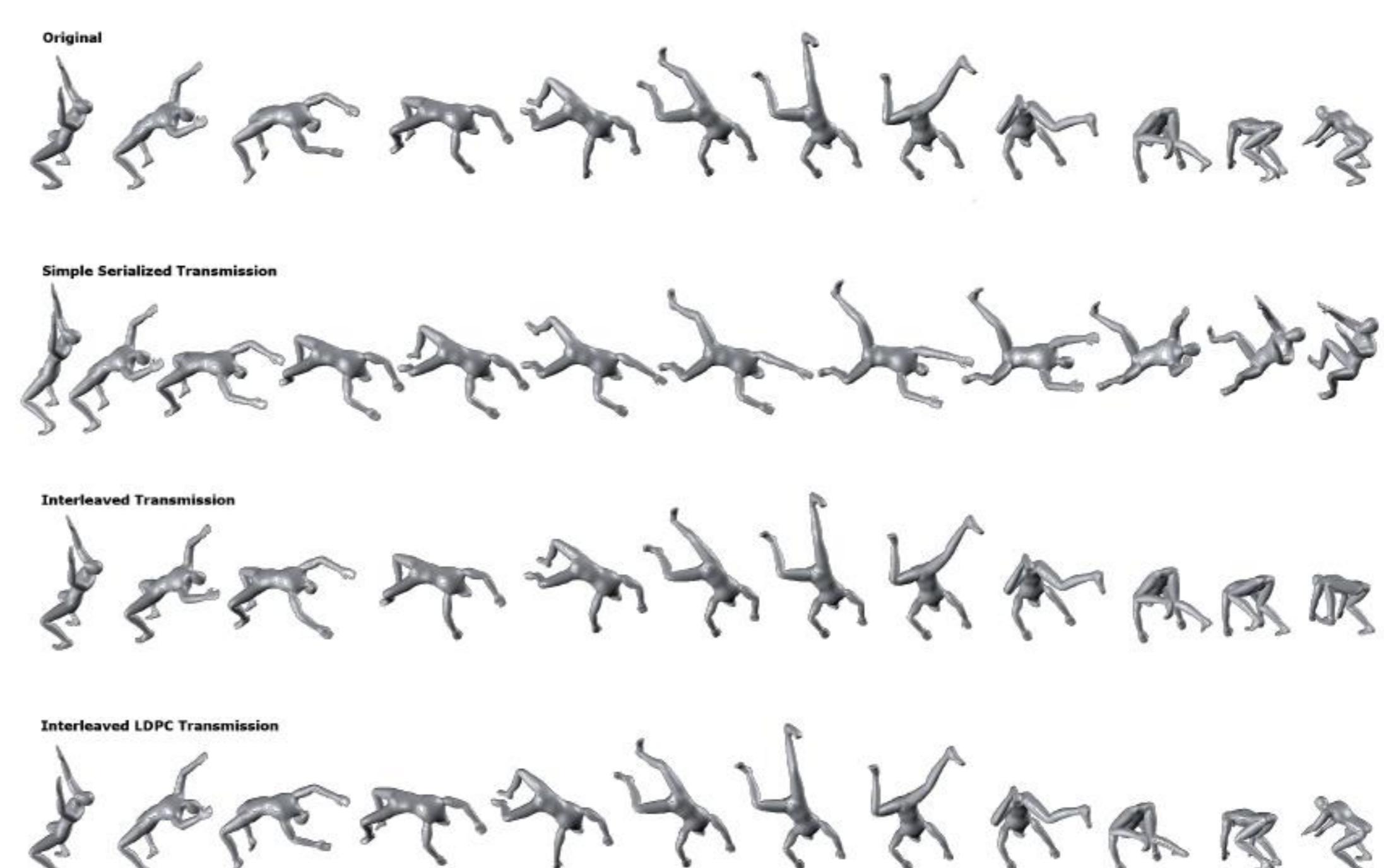
## Abstract

- Ultra-low bitrate privacy preserving compression of crowded public scenes is important for a variety of applications like real-time mobile visualization, security and interactive online games.
- Given the ubiquity of wireless handheld devices, it is important to tune applications to these platforms. We target crowd visualization on wireless and handheld devices combining compression, 3D modeling and interactive visualization.
- Key words: Crowd Motion Compression, Privacy, Robust Transmission



## Robust transmission of Motion Capture Data

- Inverse Kinematics representation
- Interleaved Low-Density Parity-Check (LDPC)
- To preserve visual quality, Bezier cubic splines is applied for keyframe interpolation
- Results: simple serialized transmission, interleaved transmission, interleaved LDPC transmission



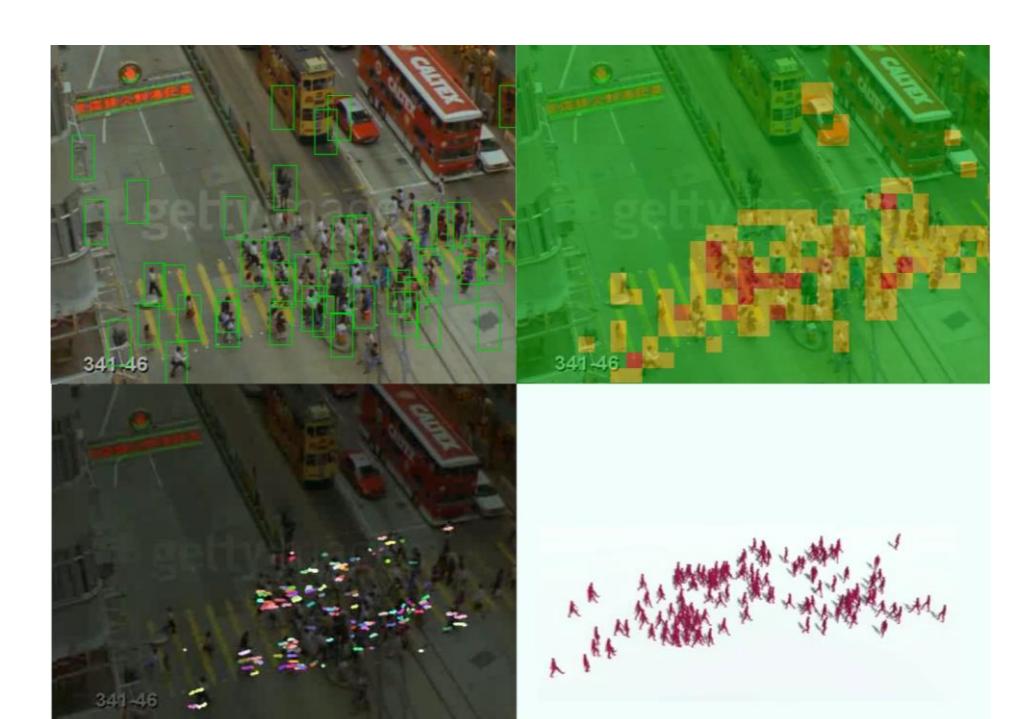
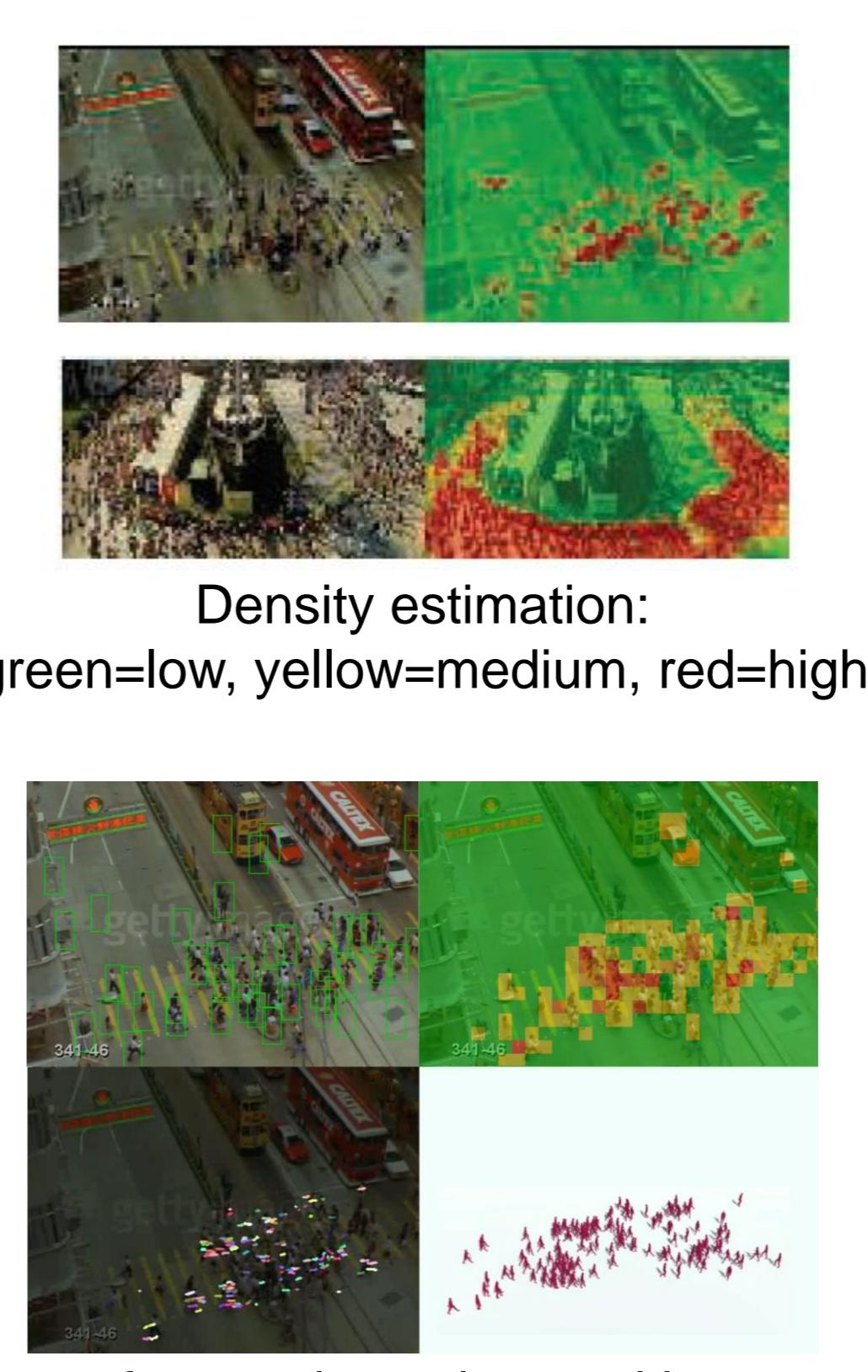
```

struct PACK_FRAGMENT {
    int joint_id;
    long long key_time;
    TRANSFORMATION_TYPE key_type;
    float val_x, val_y, val_z;
};

```

## Crowd Simulation

- Targeting low bandwidth mobile devices
- Based on video scene features:
  - Crowd density computation
  - Optical flow at macro level
  - Affine rectification
  - Robust object tracking
- Synthesizing MoCap data
  - ~ 260 bps per person
  - ~ 8 kbps for 30 characters



## Outcome and publications

- The project has established ongoing collaboration between Télécom ParisTech and the Univ. of Alberta.
- A.C. Furtado, I. Cheng, A. Basu, F. Dufaux, "Robust Transmission of Motion Capture Data using Interleaved LDPC and Inverse Kinematics", EUROGRAPHICS 2016 (submitted).
- A.C. Furtado, I. Cheng, A. Basu, F. Dufaux, "Crowd Simulation based on Video Scene Features for Low Bandwidth Mobile Devices" (in preparation).
- N.K. Kottayil, I. Cheng, F. Dufaux, A. Basu, "A Color Intensity Invariant Low Level Feature Optimization Framework for Image Quality Assessment" Signal, Image and Video Processing (submitted)
- I. Cheng, M. Mohammadkhani, A. Basu, F. Dufaux, "Foveated High Efficiency Video Coding for Low Bit Rate Transmission", in Proc. IEEE International Symposium on Multimedia (ISM 2015), Miami, FL, Dec. 2015 (published).

# Searching over Encrypted Data

## Involved Schools



## Authors

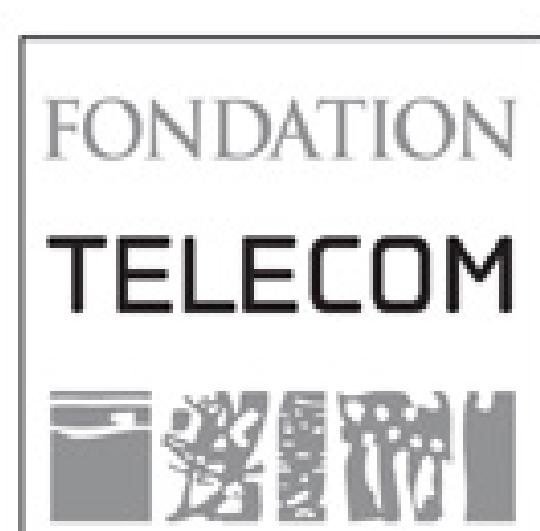
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**Indrakshi Ray**  
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## Partners

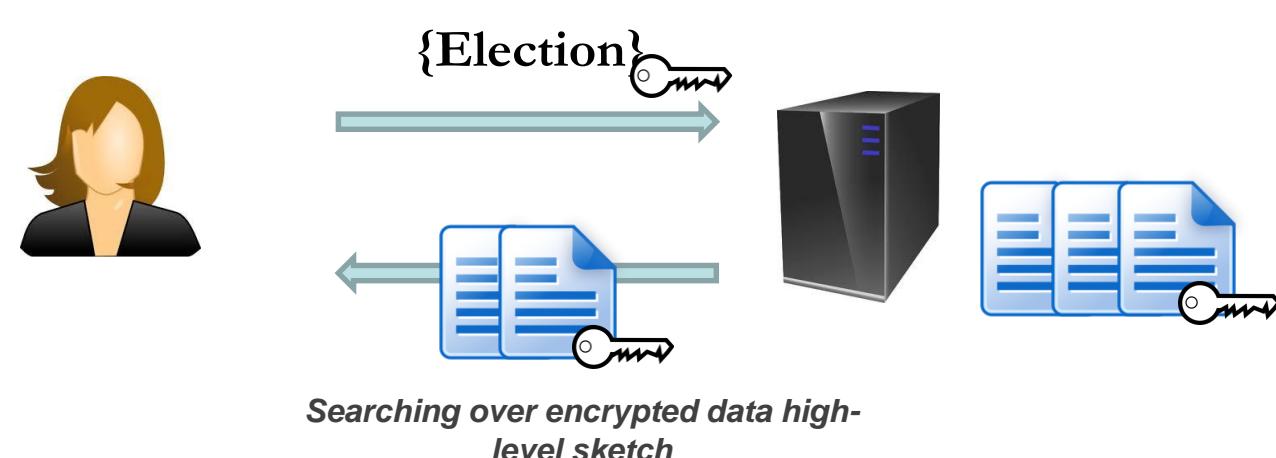


**INSTITUT CARNOT**  
Télécom & Société numérique

## Problem Statement

### Thesis's main question:

How can one perform secure search on the encrypted data on the cloud server side while guaranteeing a well-defined security assurance and practical search and storage complexity?



### Possible solution

- **Searchable encryption:** Searching encrypted keywords using encrypted queries in order to retrieve encrypted documents without any leak of information of the content of queries and documents
- **Oblivious RAM:** Cryptographic primitive that enables hiding the search and access pattern. After every access the memory is shuffled.

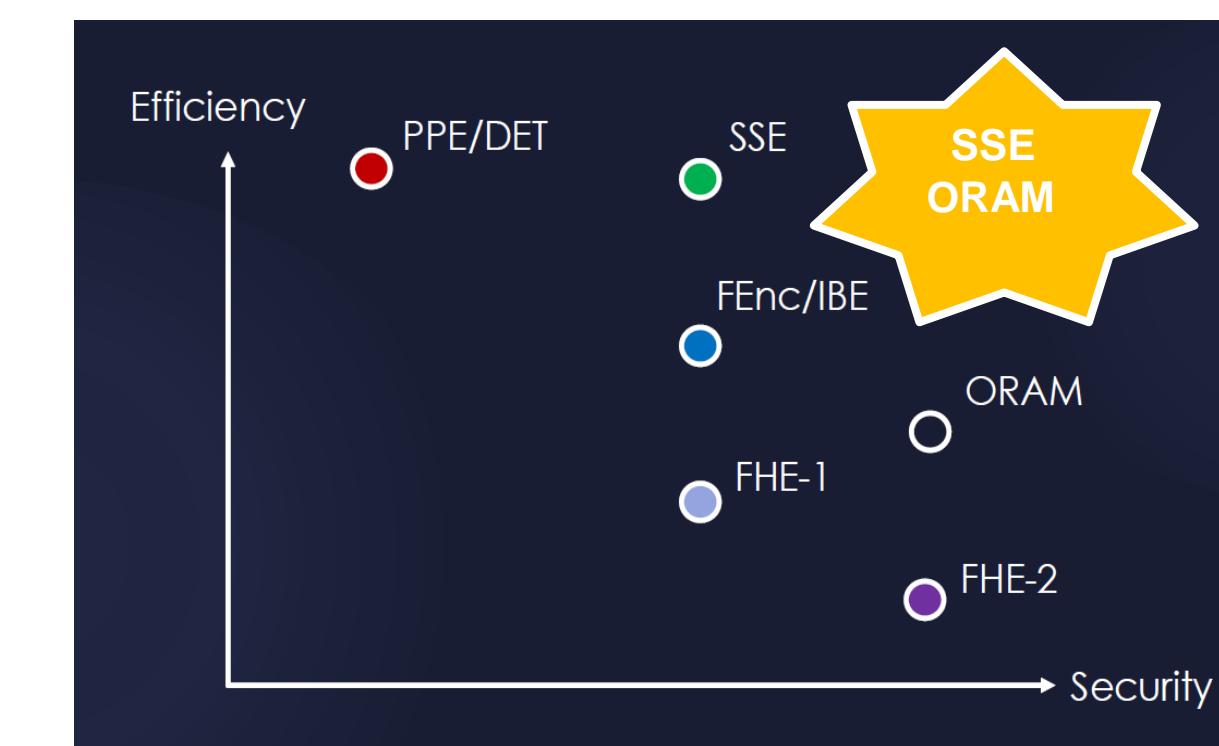
### Existing approaches

- **Exact Search** over encrypted data [2000].
- **Range Queries Search** over encrypted data [2007].
- **Conjunctive Exact Search** over encrypted data [2013].
- ...

## Why Searchable Encryption (SE) ?

### Other possible solutions (Out of the thesis scope)

- Full Homomorphic Encryption, Private Information Retrieval, Property Preserving Encryption, Functional Encryption



\*Modified from Seny Kamara talk

Searchable encryption and ORAM have good balance between Security and Efficiency

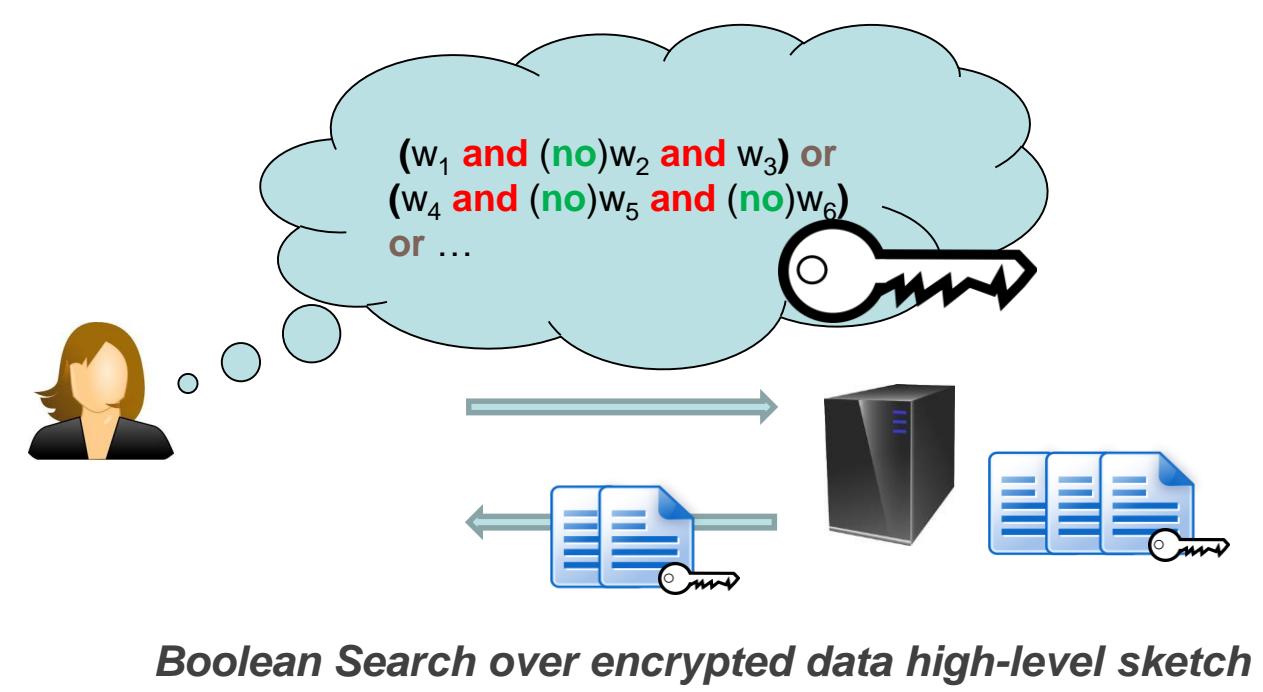
### Thesis objectives

- Exploring the limitations of searchable encryption in order to enable the same set of search options as plaintext search.
- Exploring ORAM techniques for better efficient constructions
- Develop practical, real-world proof-of-concept prototypes that will demonstrate the schemes efficiency and readiness for deployment.

## Ph.D. Contributions

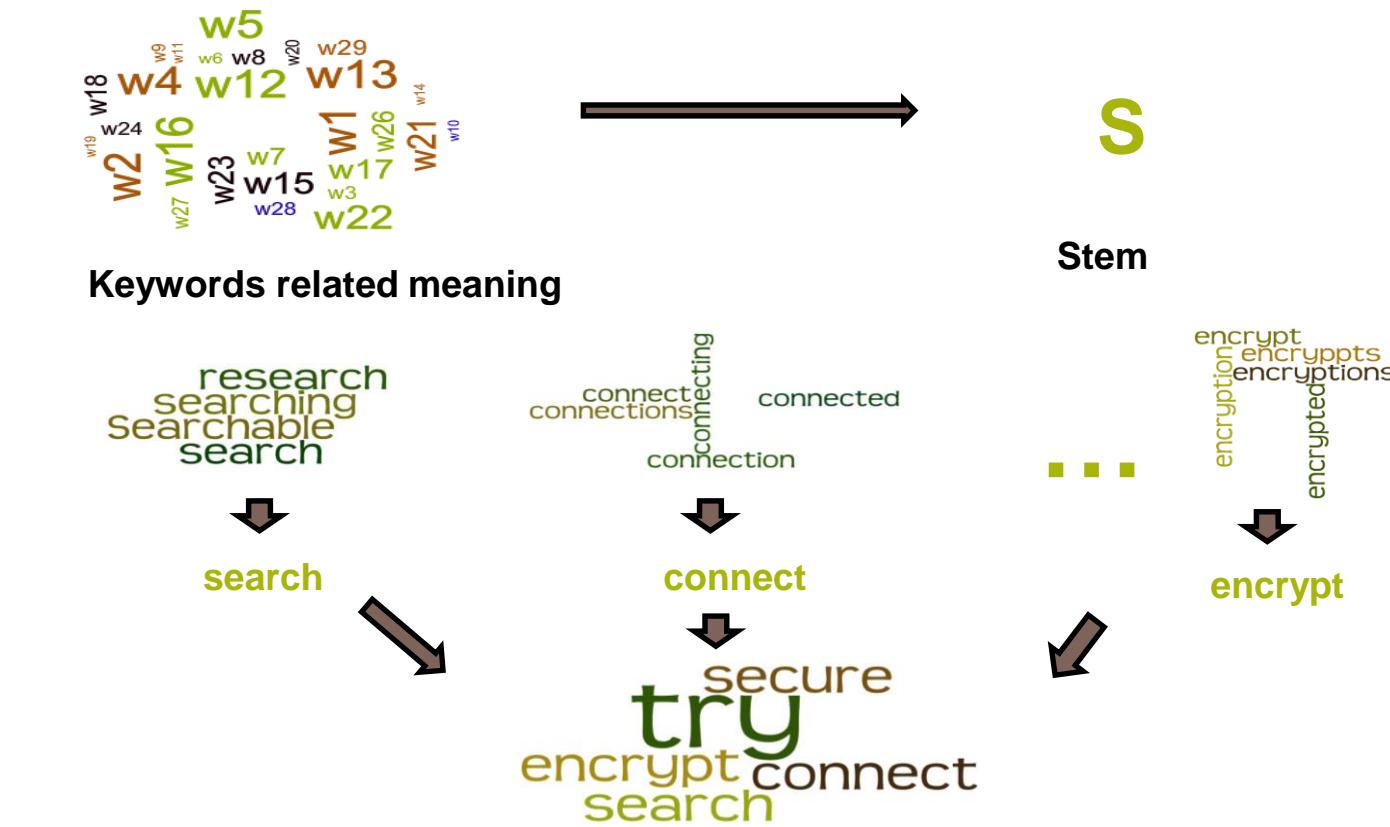
### Boolean Search (BSSE)

- **Boolean Search (BSSE)** allows searching for disjunctions, conjunctions and negation at the same time on encrypted data.
- Our work represents the *first* solution in literature.
- **Main idea :**
  - Each keyword is considered as a vector in order to perform inner product during the search phase.
  - Boolean symmetric searchable encryption BSSE is mainly based on the orthogonalization of the keyword field according to the Gram-Schmidt process.
- The scheme has a *linear* search complexity.
- Search queries can be written under the *disjunctive normal form* (DNF) or *conjunctive normal form* (CNF).
- Security is proven under adaptive chosen keyword attack.



### Semantic Search

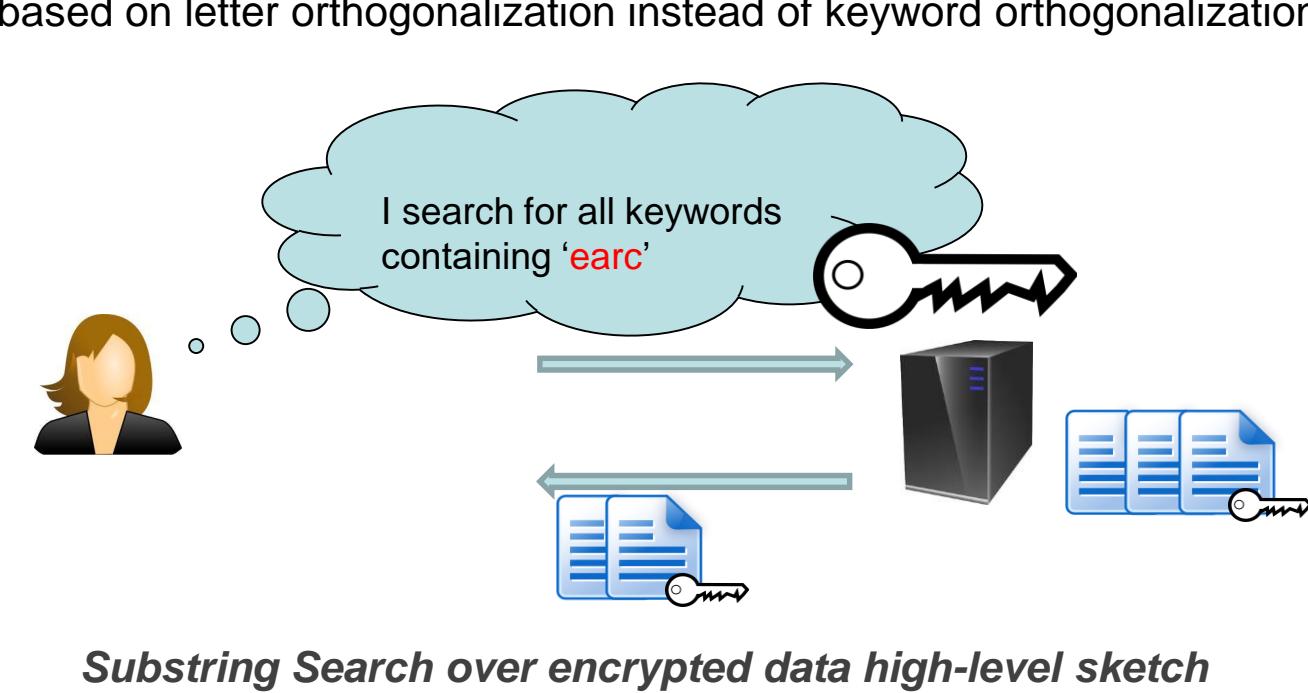
- **Semantic search** enables the user to search for all documents containing keywords with roughly the same meaning.
- Semantic search over plaintext data is often based on "stemming algorithms".
- **Stemming** is a general morphological process analyzer aiming first to identify words having the same meaning then to associate them with a unique keyword called the **stem**.



The scheme consists on mixing the most efficient searchable encryption scheme with the appropriate stemming algorithm.

### Substring Search (SED)

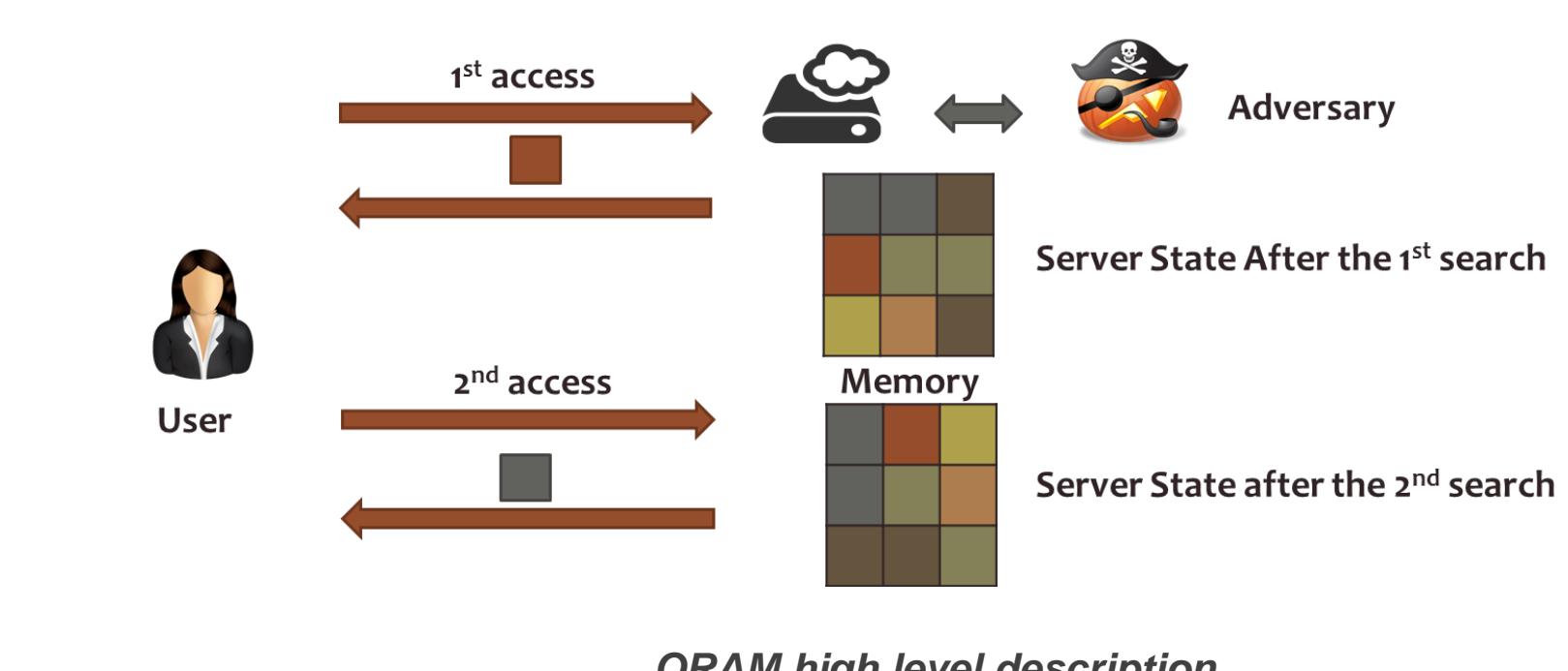
- **Substring Search over Encrypted Data (SED)** enables the user to securely search for substrings.
- Our work represents the *first* solution in literature.
- **Main Challenges :**
  - Avoid an exponential storage overhead.
  - Threat model for substring search is very hard to define due to the pattern-keyword additional leakage.
  - Avoid a linear search complexity
- Our scheme enables a sublinear search complexity and a linear storage complexity.
- The idea is based on letter orthogonalization instead of keyword orthogonalization in the BSSE.



### Privacy-preserving search (PCSSE)

- **Privacy-preserving conjunctive search (PCSSE)** permits the user to hide his *search pattern* while performing conjunctive search over encrypted data.
- **Main Challenges :**
  - Prevent any adversary to learn the statistical search behavior of the user.
  - Enable an efficient search for *moderate* dataset size.
- PCSSE enables a linear search with a hidden search pattern.
- The security is based on the hardness assumption of the discrete logarithm.
- **Privacy-preserving features :**
  - The scheme permits a client to generate randomized search queries, i.e. every search query is different from previous ones even when the client is searching the same conjunction of keywords.
  - The scheme hides the number of keywords that are submitted in a client's query.
  - The servers do not have any information on the number of keywords contained in each document.

### Constant Communication ORAM (C-ORAM)



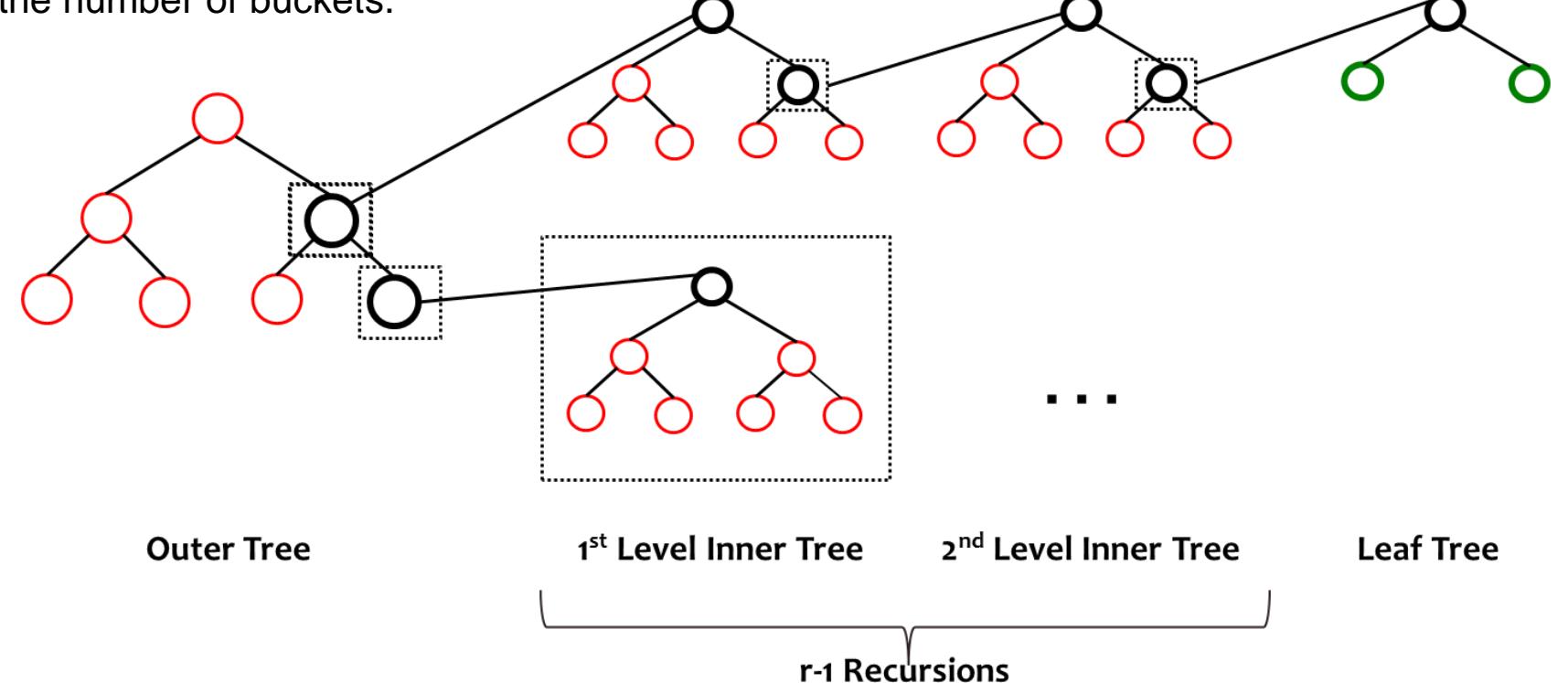
- A constant communication blowup with small Block Size in  $O(\log^4 N)$  for  $N$  blocks.
- New Oblivious-Merge technique.
- Constant client storage overhead.

### Recursive ORAM (r-ORAM)

Optimize the search complexity:

- Reduce the height of the binary tree to enhance the communication complexity.
- Reduce the storage overhead:

  - Reduce the size of the buckets.
  - Reduce the number of buckets.



## Future Works

- **Semantic Search :**
  - Improve the semantic search by adding a weight between lexemes of the same stem.
- **Boolean Search :**
  - Search for any general Boolean query with search complexity *less than linear* in the number of documents in the corpus.
- **Constant communication ORAM**
  - ORAM without encryption to enhance ORAM efficiency.
- **Resizable ORAM**
  - ORAM with dynamic updates.

# Réalisation expérimentale d'intrication multipartite

L'intrication est une ressource au cœur des communications et l'information quantique. Pour être en mesure de trouver de réelles applications il faut augmenter le nombre de qubits intriqués. Dans nos expériences, nous utilisons des processus d'optique non linéaire pour générer des états intriqués en polarisation. Nous utiliserons cette intrication pour réaliser de nouveaux protocoles.

## Distribution multi-utilisateur de paires de photons intriqués aux longueurs d'onde telecom

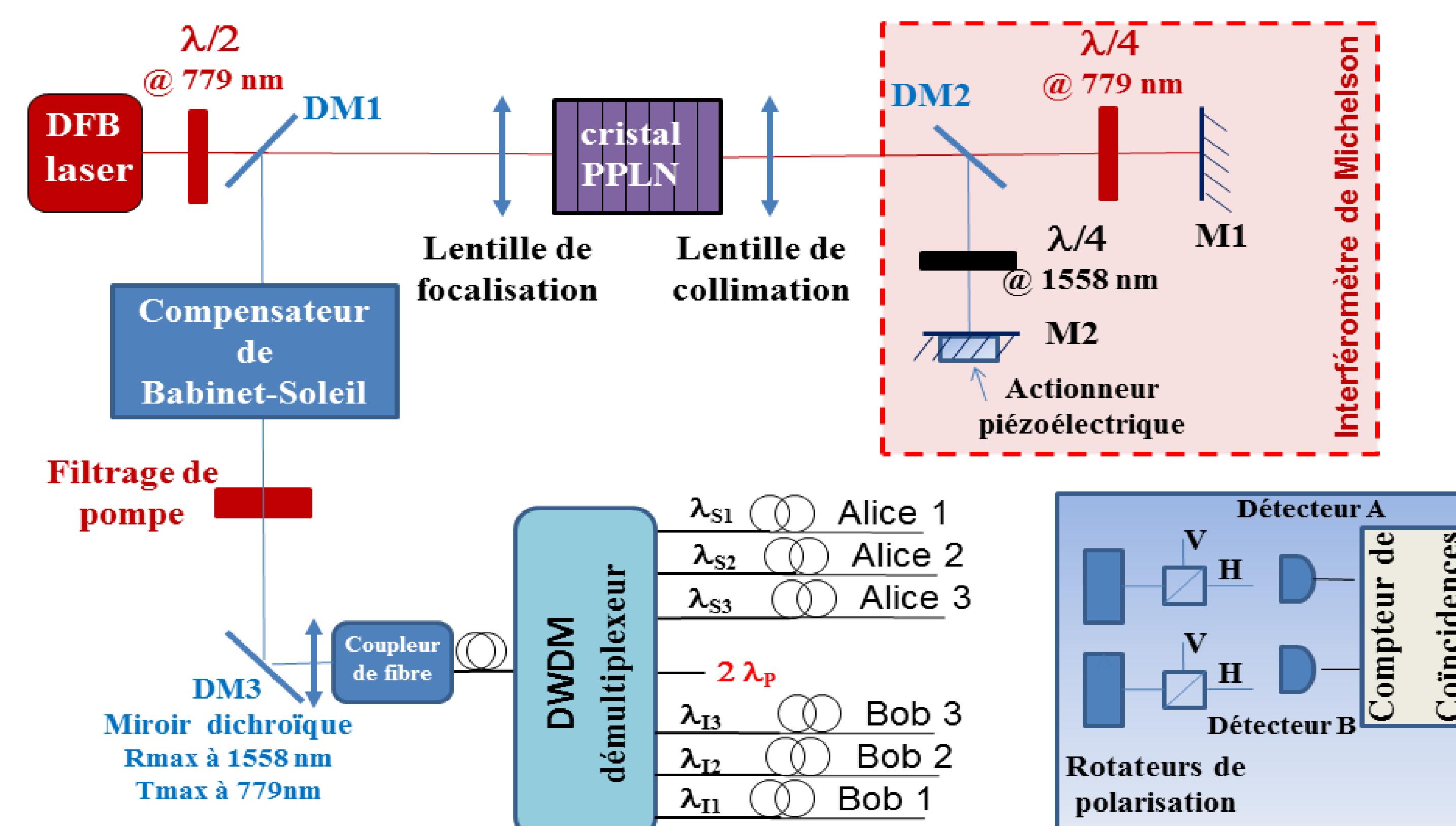
### Parties prenantes



- Fluorescence paramétrique dans un cristal PPLN (periodically poled lithium niobate).
- Conservation de l'énergie :  $h\nu_{pompe} = h\nu_{signal} + h\nu_{idler}$
- Séparation déterministe des photons de la paire par démultiplexage en longueur d'onde en utilisant leur symétrie en fréquence.
- Génération de l'intrication en polarisation par double passage dans un cristal non linéaire :

$$|\phi\rangle = \frac{1}{\sqrt{2}}(|HH\rangle + e^{i\varphi}|VV\rangle)$$

- Stabilisation active de la phase à l'aide d'un interféromètre de Michelson.



### Auteurs

Julien Trapateau  
Joe Ghalbouni  
Adeline Orieux  
Eleni Diamanti  
Isabelle Zaquine

### Caractéristiques des démultiplexeurs

Facteur de qualité:  $\zeta_Q = \frac{I_2^2}{I_{1s} I_{1i}} T_s T_i$ ,

$$I_{1s,i} = \int F(v_{s,i} - v_c) dv_{s,i},$$

$$I_2(v_0, v_p) = \int F(v_s - v_0) F(v_p - v_s - v_0) dv_s$$

T : Transmission maximale

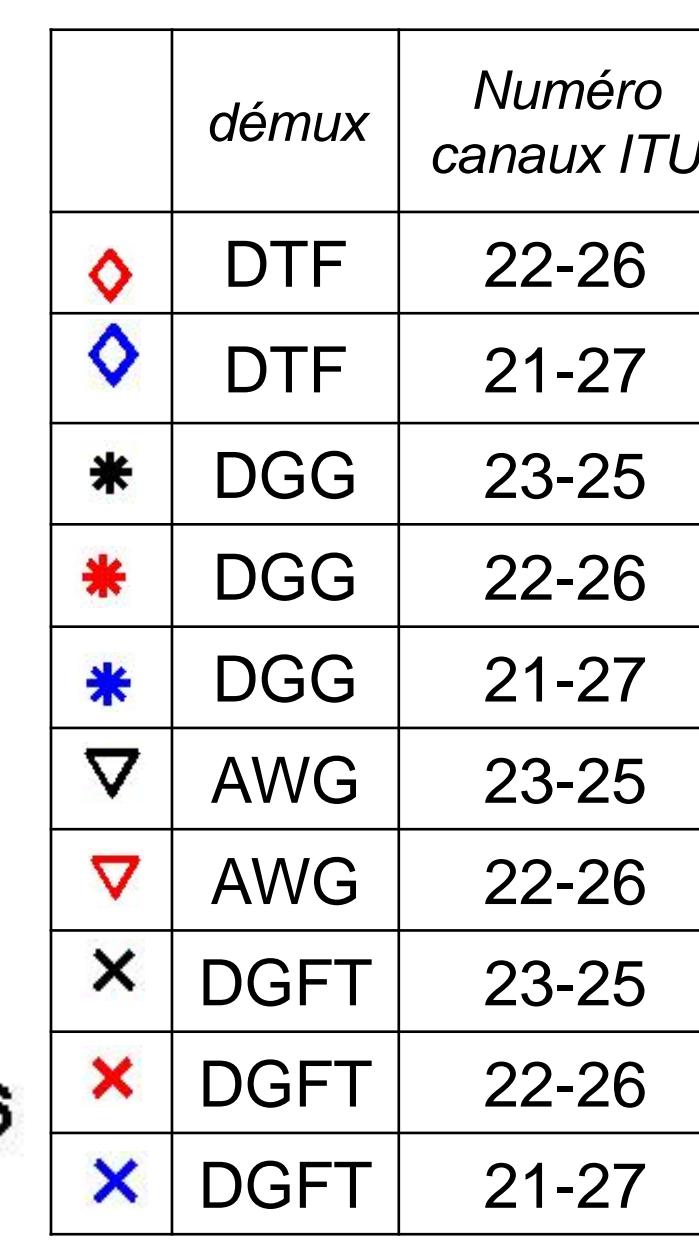
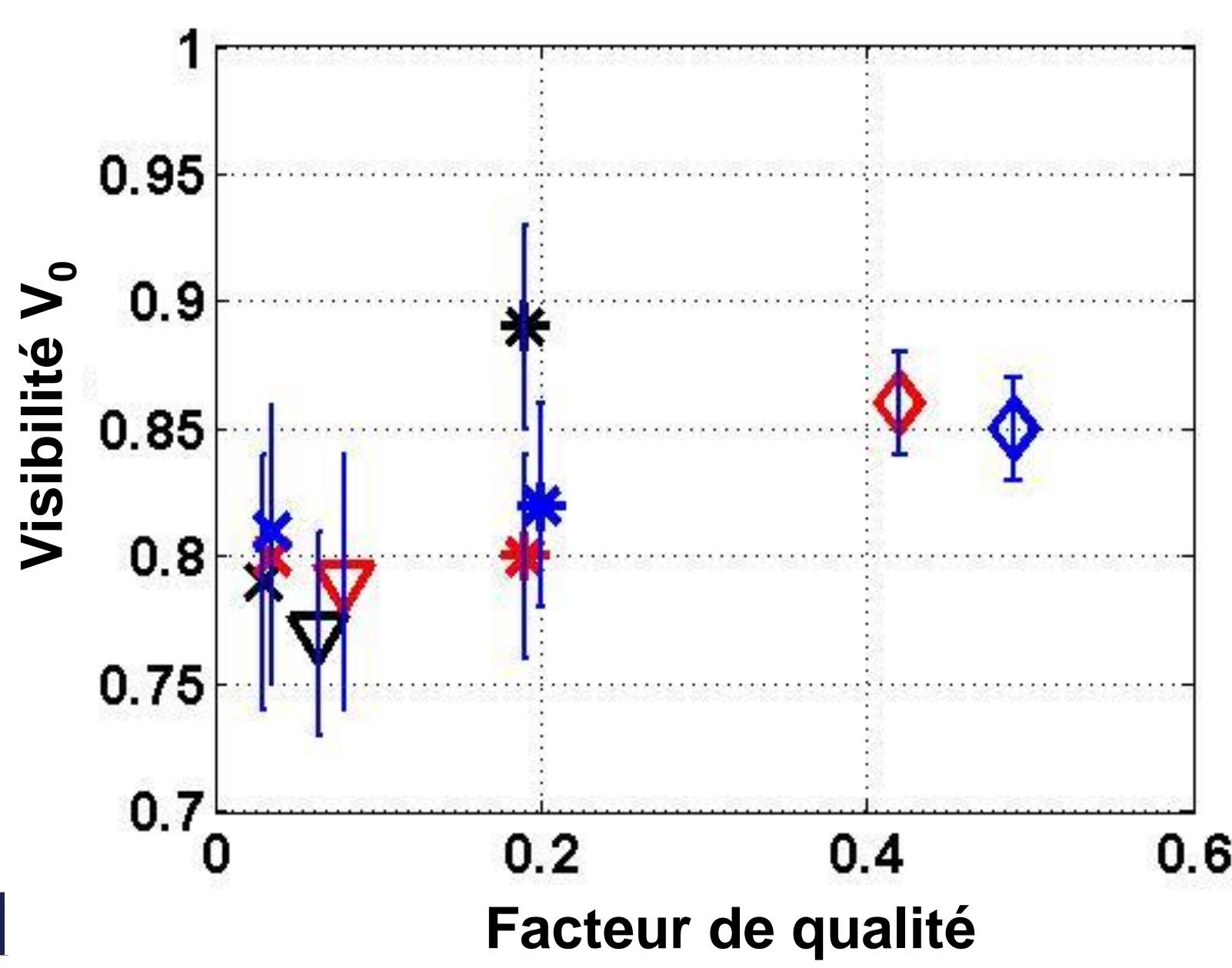
$v_c$ : Fréquence centrale du canal

F : Transmission normalisée

$v_0$  : Fréquence centrale de la paire de canaux

	Technologie du démultiplexeur	Profil spectral du canal de transmission
AWG	Arrayed-Waveguide	Flat top
DTF	Dielectric Thin-Film	Flat top
DGFT	Diffraction Grating	Flat top
DGG	Diffraction Grating	Gaussian

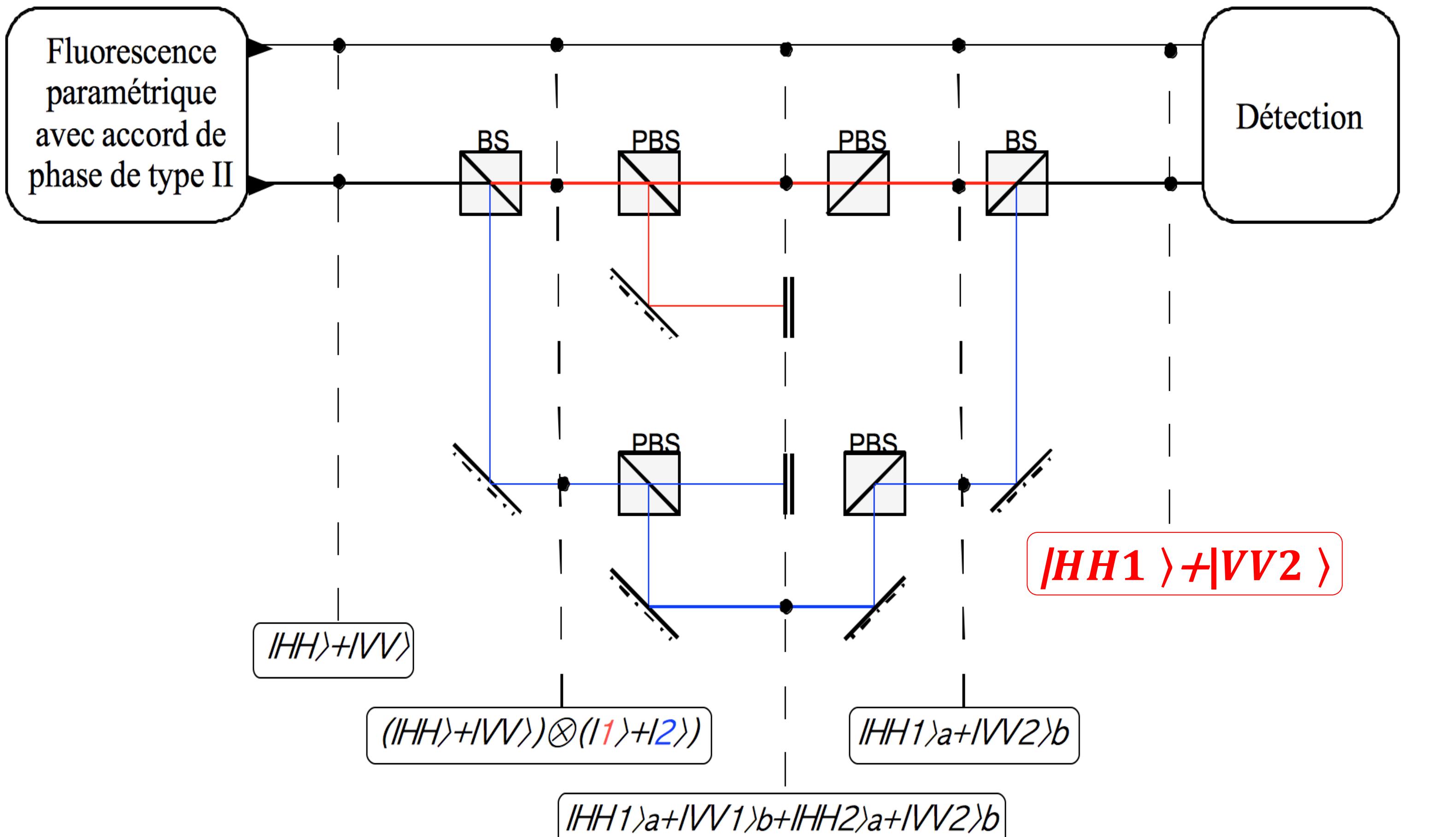
### Partenaires



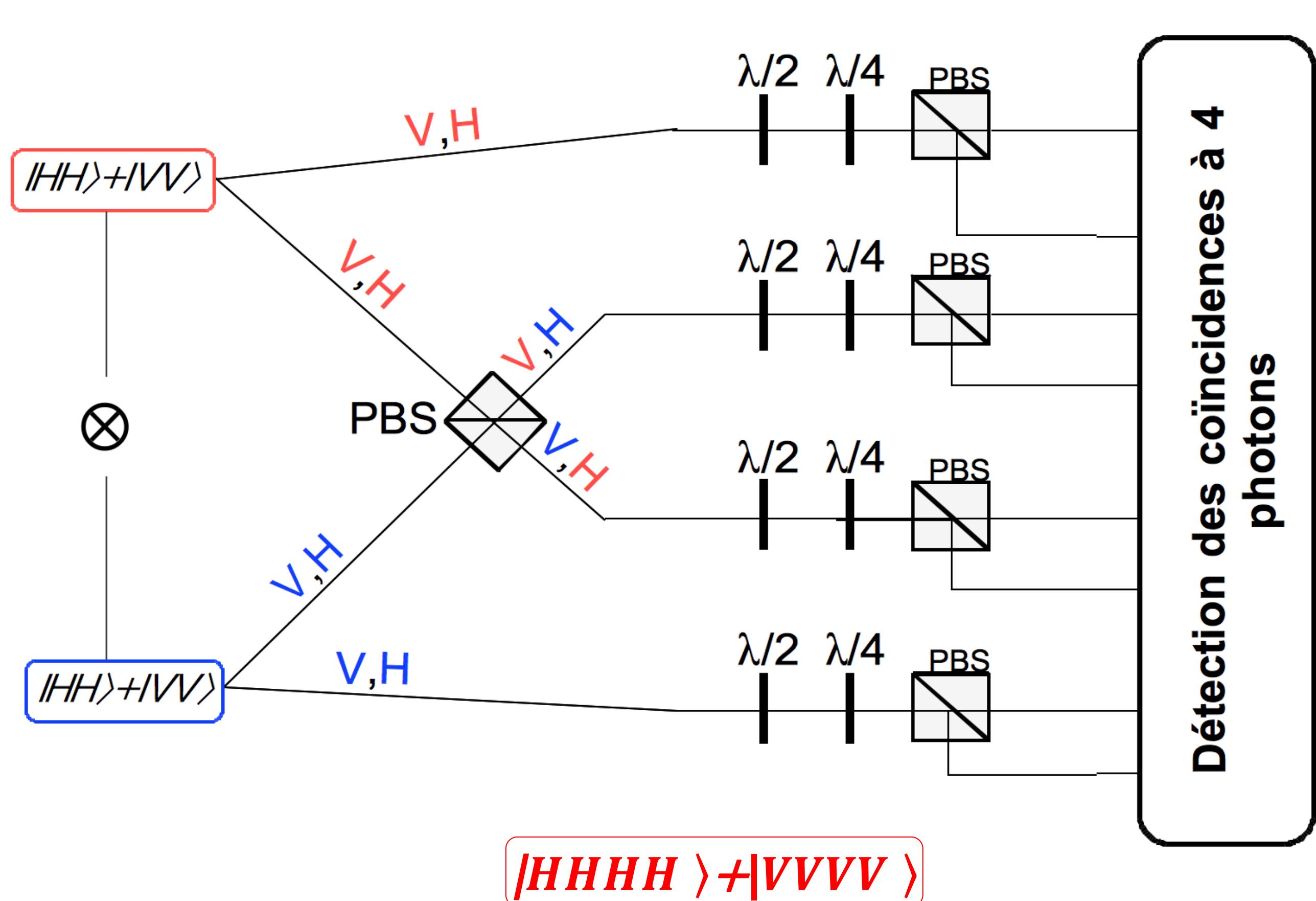
S : Paramètre de Bell  
C : nombre de coïncidences  
V : Visibilité (bases 0° et 45°)  
Fenêtre de détection : 20 ns  
Fenêtre de coïncidences : 1 ns  
Temps d'intégration : 3 min  
 $\lambda_p = 779$  nm  
 $\lambda_c = 2 \lambda_p = 1558$  nm

• Multi-user distribution of polarization entangled photon pairs, J.Trapateau, J.Ghalbouni, A.Orieux, E. Diamanti and I.Zaquine J.Appl.Phys. 118, 143106 (2015)

## Schéma expérimentaux de réalisation d'états intriqués à plus de 2 qubits



Interféromètre permettant d'obtenir un état à trois qubits avec deux photons.



« Fusion » de deux sources produisant un état intriqué à quatre qubits avec quatre photons.

# Secure and privacy-preserving collaborative computation for the Internet of Things

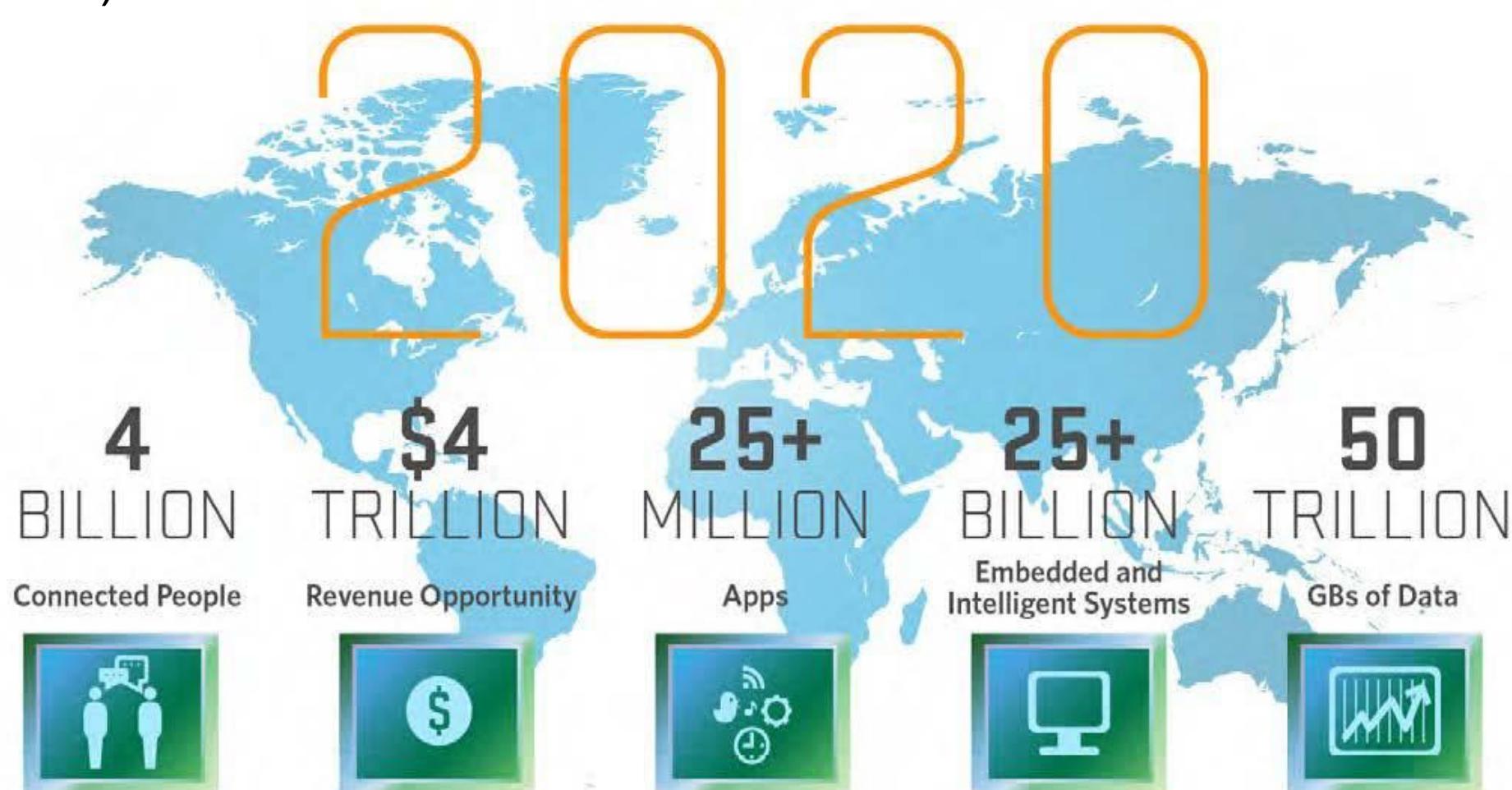
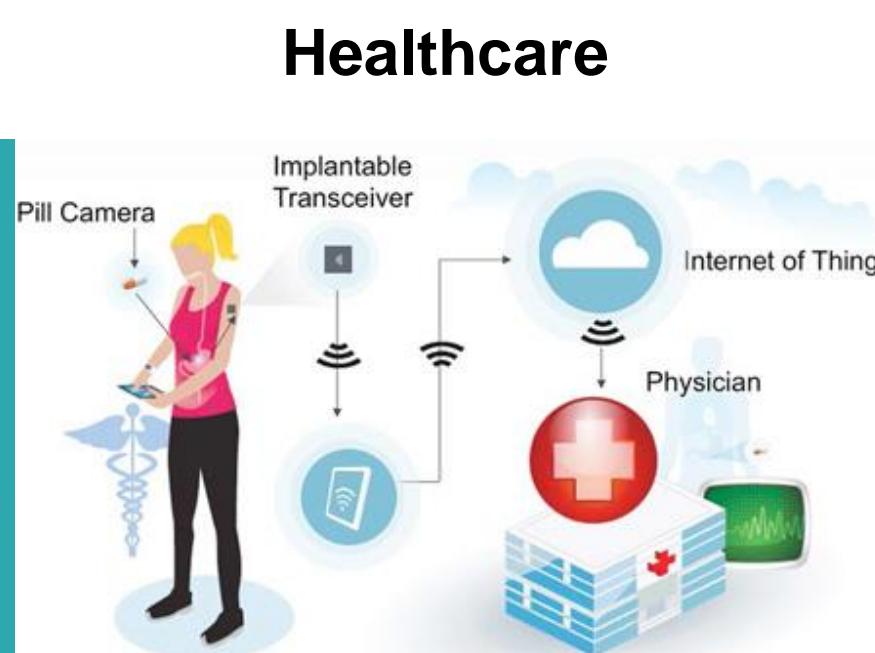
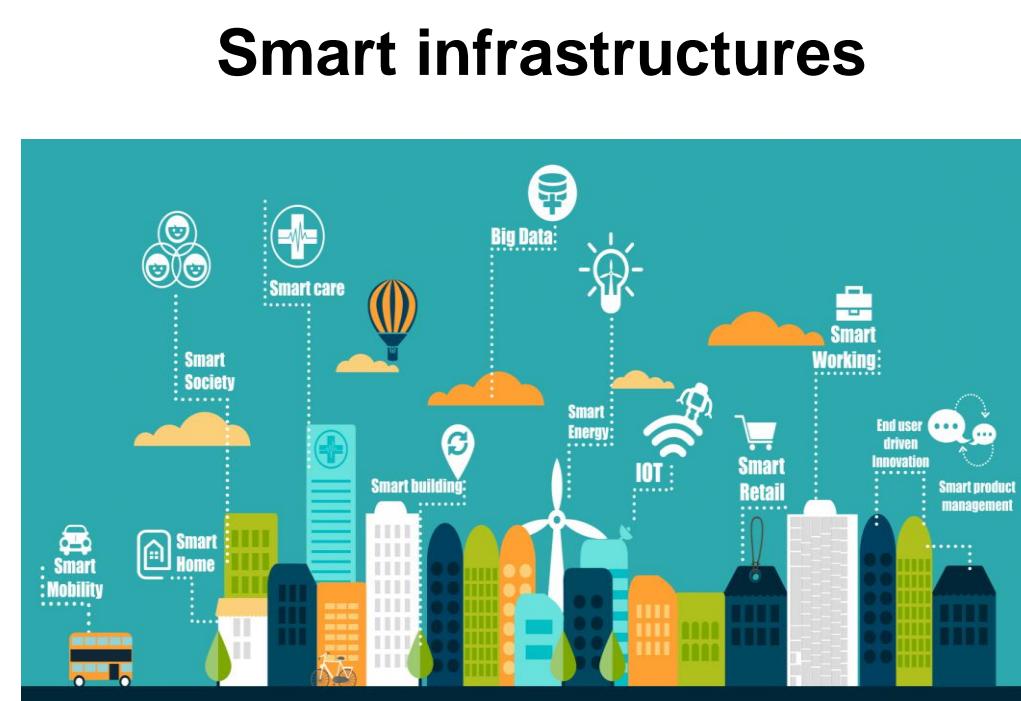
## Partners



## Internet of things

### Context

- Network of physical objects
- Objects associated to different physical users
- Sensitivity of data collected and processed locally by users' objects (e.g. health data)



### Constraints

- Constrained resources of objects (computation, memory, energy)
- Need for data privacy (to counteract data leakage)
- Need for data security (protection against data manipulations)
- Objects can not be trusted

## Authors

Amina KERKAR  
Maryline LAURENT

## Private and Secure Collaborative Computation

### Objective

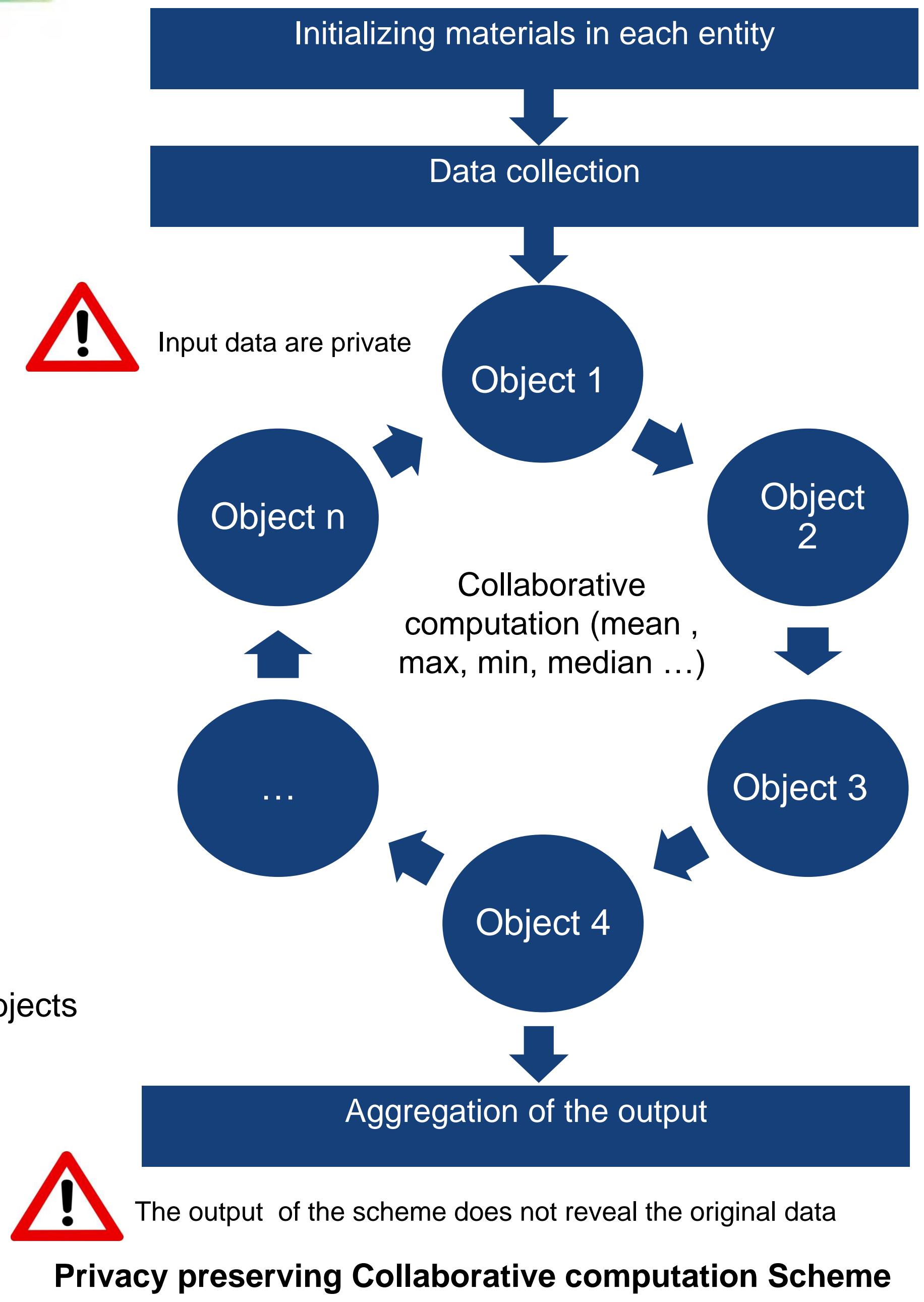
- Aggregating data among a group of objects to offer new services
- Propose statistical computations

### Idea

- Use of secure multiparty computing and collaborative asymmetric cryptographic algorithms and lightweight communications based on error-correcting codes cryptography

### Privacy and security properties

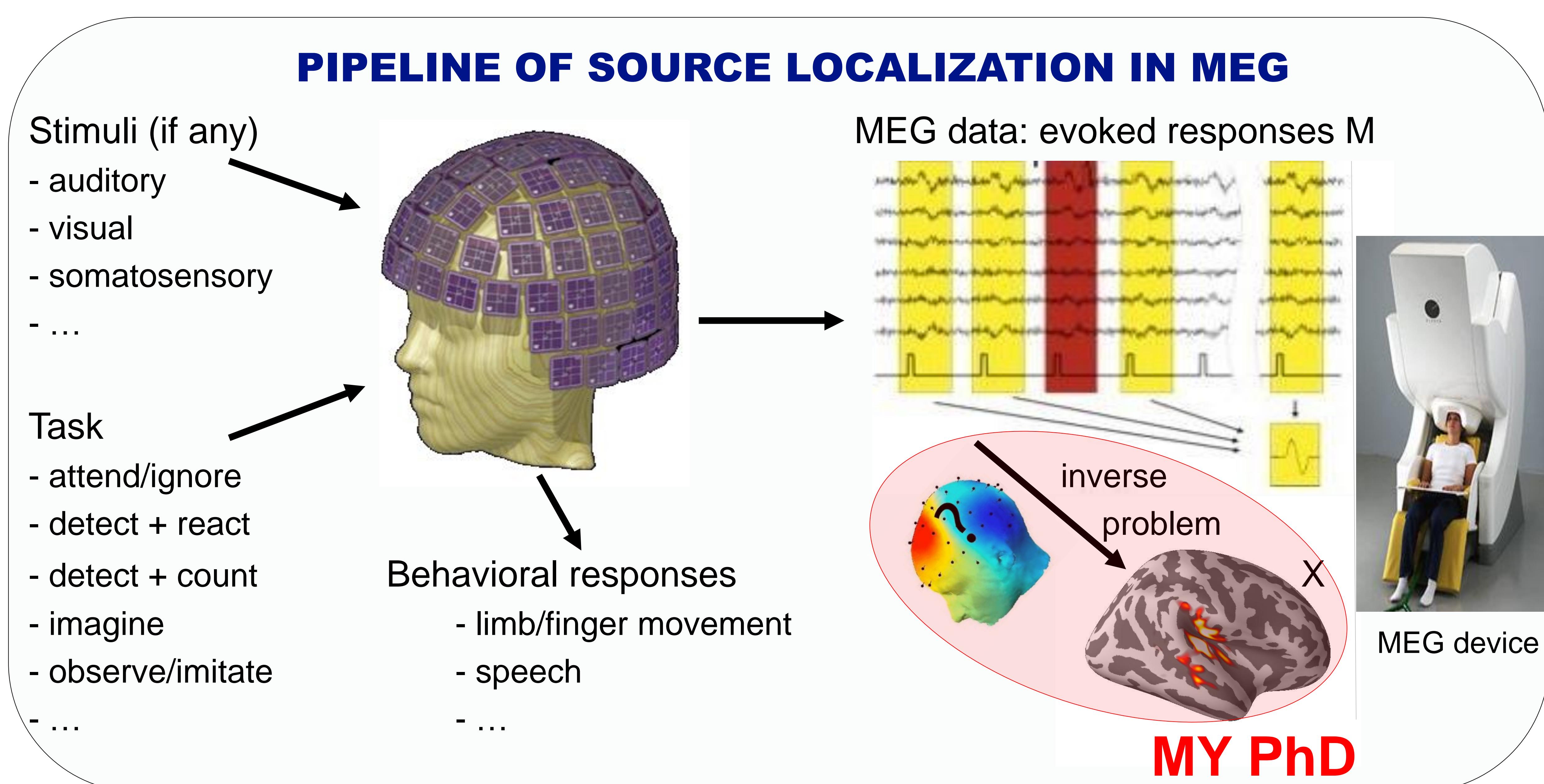
- Unlinkability between the data and the owner
- Resistance to collisions among users owning different objects
- Verification of the integrity of the output data



# Source localization for functional brain imaging with M/EEG

Yousra Bekhti, Roland Badeau, and Alexandre Gramfort

Partenaires



**(PART OF)  
STATE OF THE ART**

- $M = GX + E$
$$\hat{X} = \arg \min_X \frac{1}{2} \|M - GX\|_{Fro}^2 + \mathcal{P}(X)$$
- **MNE:** Minimum Norm Estimate  
 $\mathcal{P}(X) = \lambda \|X\|_{Fro}^2$
- **MxNE:** Mixed Norm Estimate  
 $\mathcal{P}(X) = \lambda \|X\|_{2,1}^2$
- **irMxNE:** Iterative reweighted MxNE  

$$\mathcal{P}(X) = \lambda \sum_{s=1}^S \sqrt{\|X_s\|_{Fro}}$$
- Time-Frequency based solution**
- $M = GZ\Phi + E$
$$\hat{Z} = \arg \min_Z \frac{1}{2} \|M - GZ\Phi\|_{Fro}^2 + \mathcal{P}(Z)$$
- **TF-MxNE:** Time-frequency MxNE  
 $\mathcal{P}(Z) = \lambda_{space} \|Z\|_{2,1} + \lambda_{time} \|Z\|_1$
- **irTF-MxNE:** iterative reweighted TF-MxNE  

$$\mathcal{P}(Z) = \lambda_{space} \|Z\|_{2,0.5} + \lambda_{time} \|Z\|_{0.5}$$

**CONTRIBUTIONS**

- Scanning Method:**
  - **RAP-MUSIC:** Recursively applied and projected MUSIC: Signal subspace ( $\Phi_s$ ) correlation to find the best focal sources.  

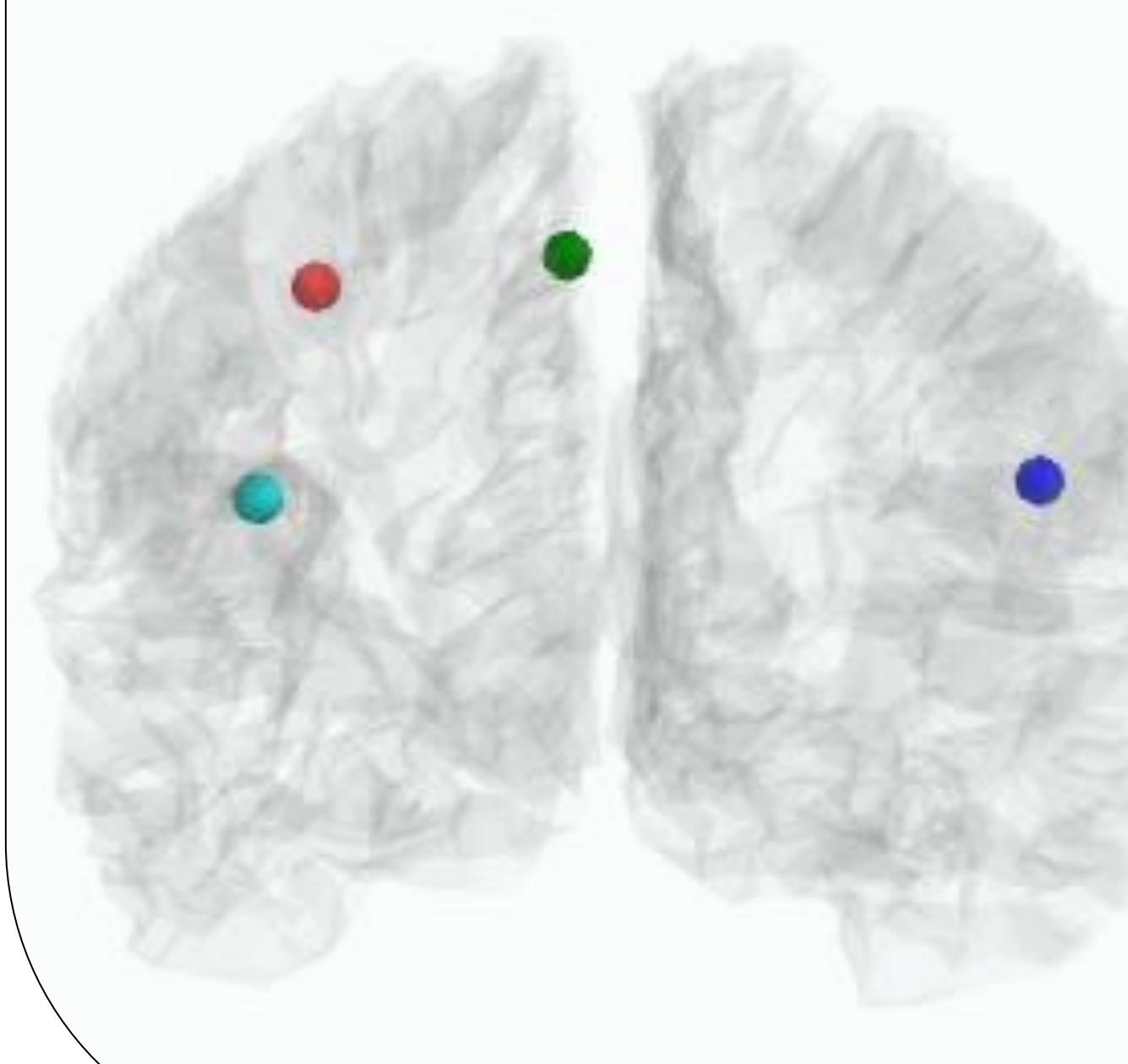
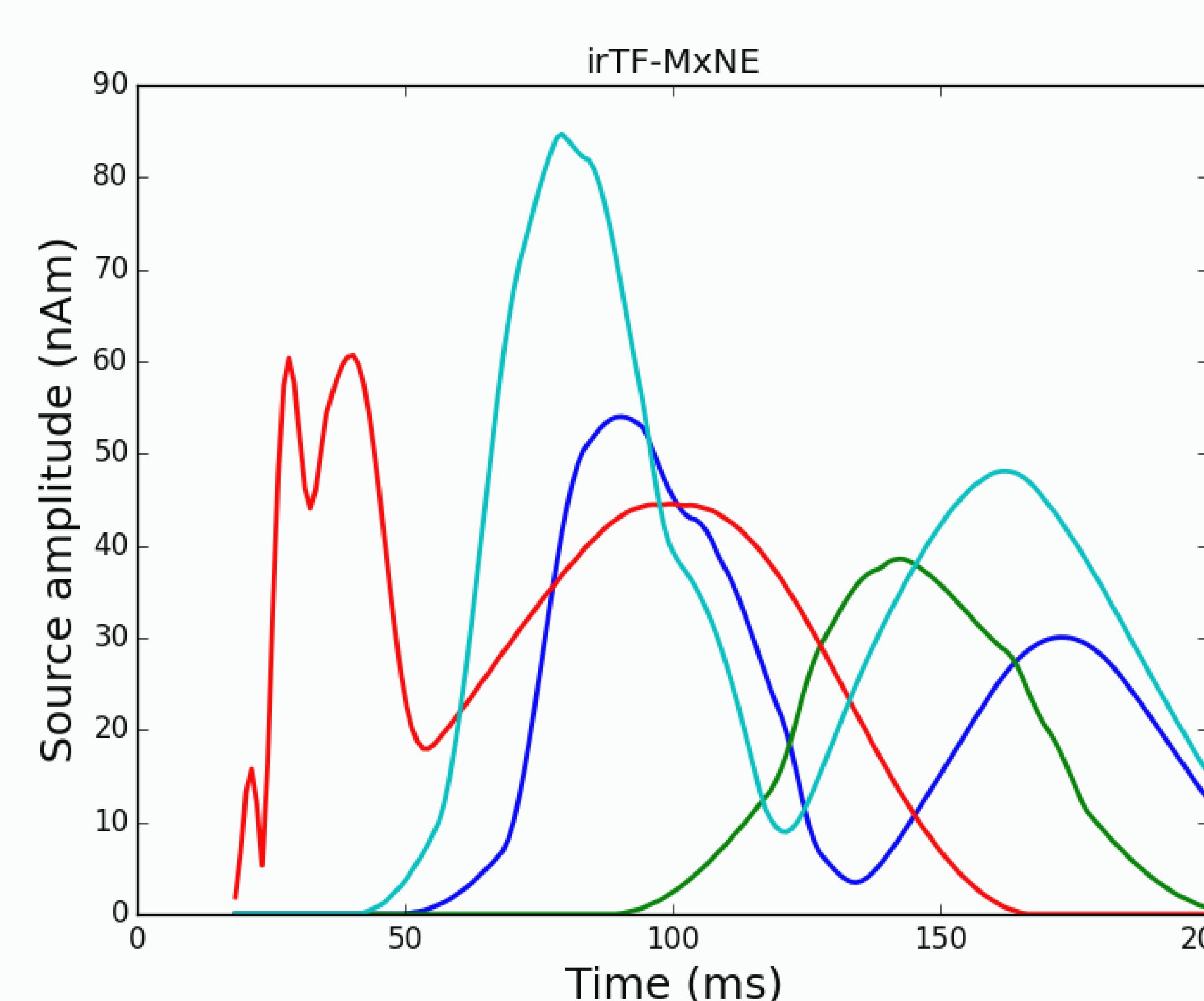
$$\arg \max_{\rho} (\text{subcorr}_I(\mathbf{G}(\rho), \hat{\Phi}_s))$$

Implemented for irMxNE comparison.
- Distributed Method**
  - **irTF-MxNE:** iterative reweighted TF-MxNE with multiple dictionaries.

**M = GZ\Phi + E**

**Z = [Z<sub>1</sub>, Z<sub>2</sub>]**

**Φ = [Φ<sub>1</sub>; Φ<sub>2</sub>]**

TMI 2015 - submitted

PRNI 2016 - WIP

## Publications:

- Strohmeier, D, Bekhti, Y., Haueisen, J., Gramfort, A., The iterative reweighted Mixed-Norm Estimate for spatio-temporal MEG/EEG source reconstruction, IEEE TMI -- State: in revision
- Bekhti, Y., Gramfort, A., van Wassenhove, V., Brain reading with ordered targets using ranking metric, Poster presented at Women in Machine Learning workshop collocated with NIPS, December 2015 – Montréal, Canada.

# Segmentation du cortex cérébral en IRM à 7 teslas pour l'analyse fine de sa morphologie

## Parties prenantes



LTCI : Laboratoire  
Traitement et  
Communication  
de l'Information

Département TSI :  
Traitement du Signal  
et des Images

Groupe TII :  
Traitement et  
Interprétation  
des Images

## Auteurs

Yann Leprince,  
post-doctorant

Isabelle Bloch,  
encadrante

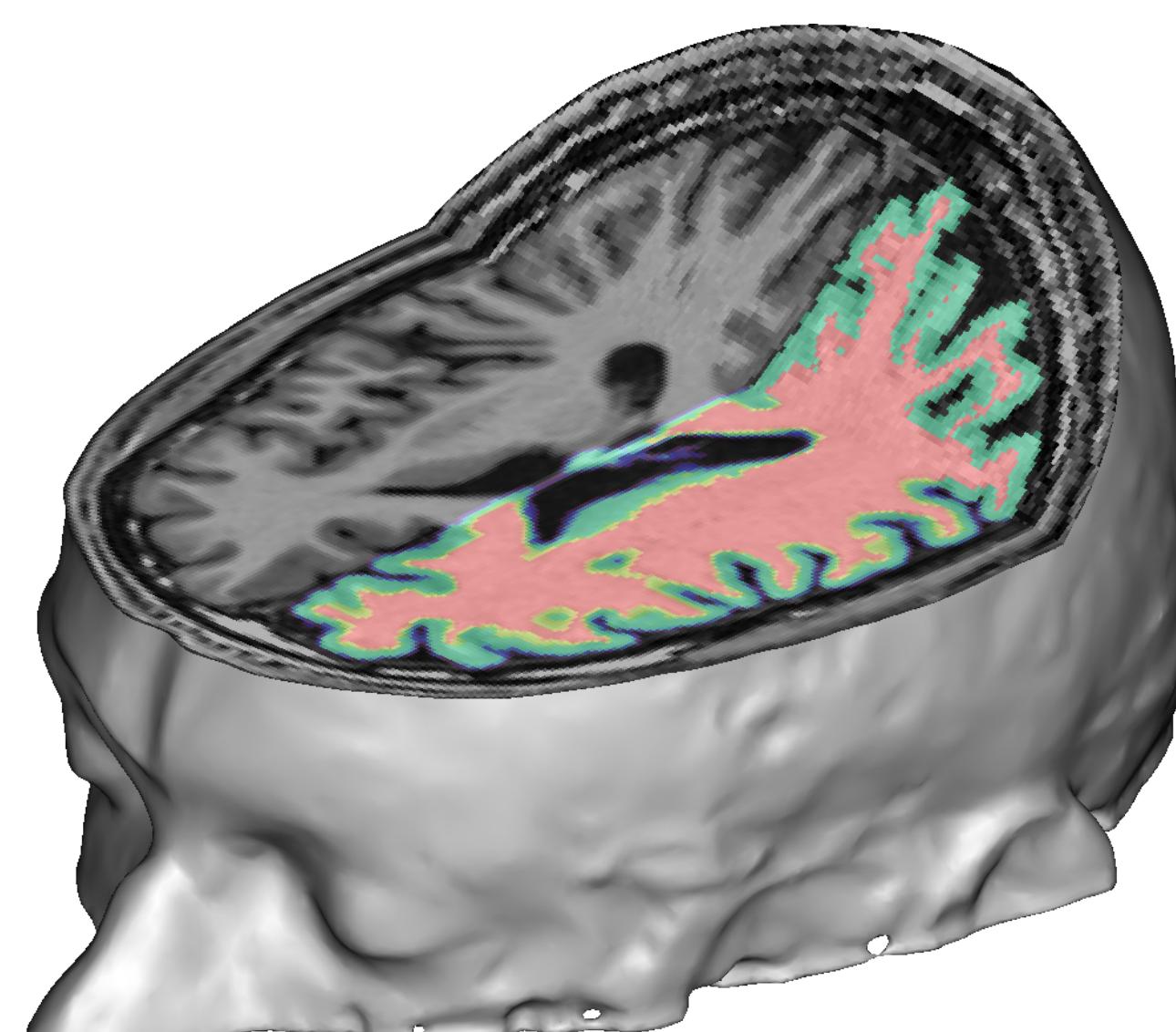


Image composite montrant la segmentation de l'hémisphère gauche (cortex, substance blanche)

## Partenaires



## CONTEXTE : L'IRM CÉRÉBRALE À 7 TESLAS

### Une technique de pointe pour la recherche sur le cerveau

- L'imagerie par résonance magnétique (IRM) fournit des images 3D des tissus, de manière non invasive et sans rayonnements ionisants.
- En comparaison des imageurs cliniques opérant à 1,5 T ou 3 T (standard), l'augmentation du champ magnétique jusqu'à 7 T :
  - fournit un meilleur rapport signal à bruit intrinsèque, permettant une meilleure résolution spatiale (jusqu'à 0,3 mm environ) ;
  - permet de nouveaux contrastes (sensibilité au fer, à la myéline) ;
  - produit des images entachées de biais en contraste et en intensité.
- Une quarantaine d'appareils sont installés dans le monde, 2 en France dont un chez notre partenaire NeuroSpin (CEA Saclay).

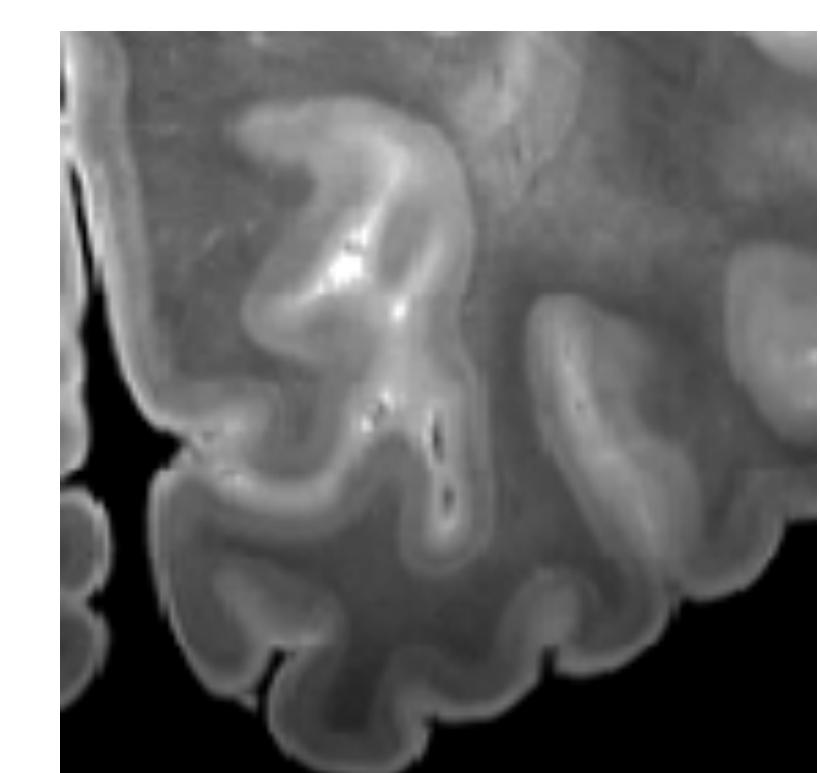


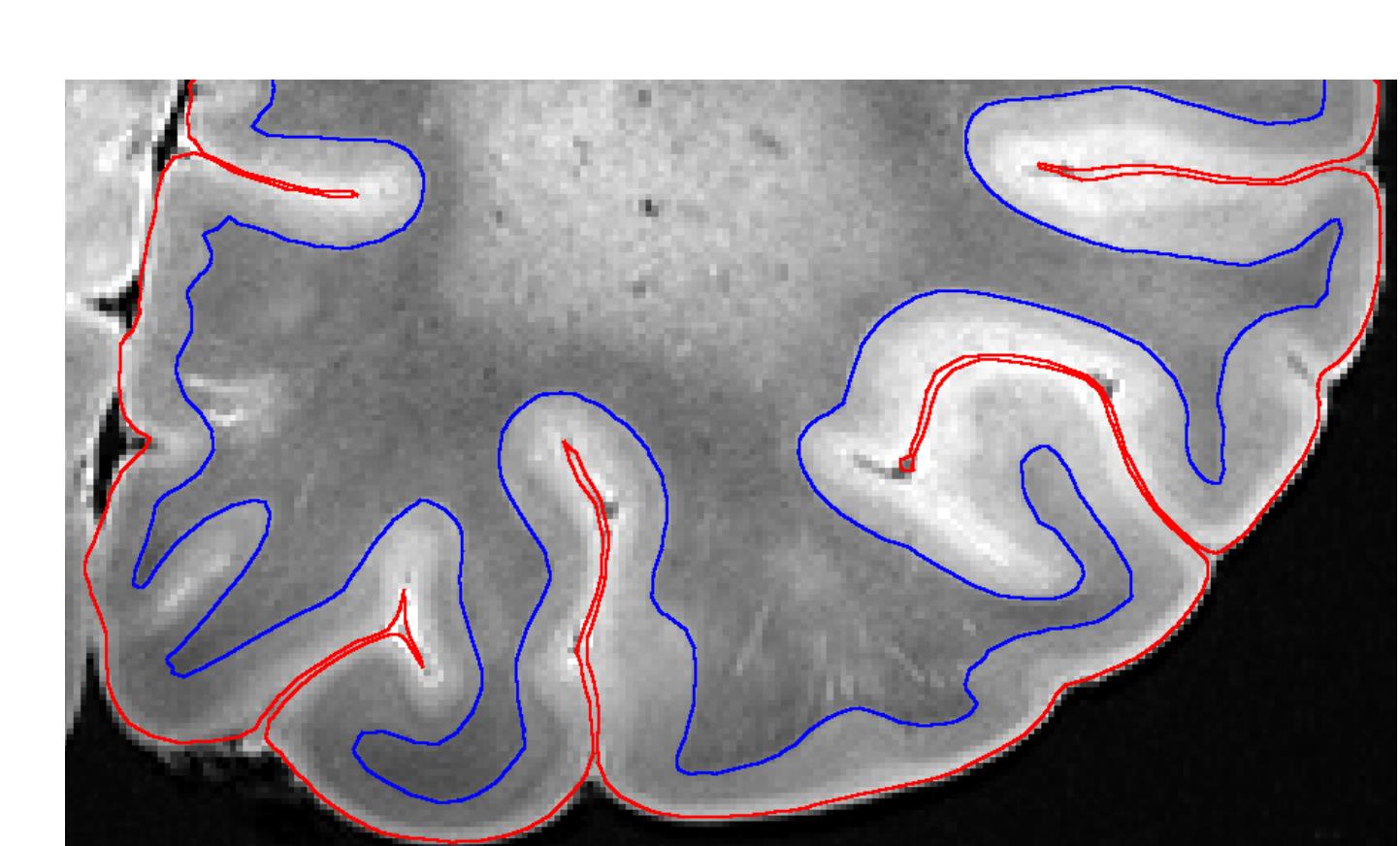
Image standard à 3 T (pondération T<sub>1</sub>)  
Haute résolution à 7 T (pondération T<sub>2</sub>)

## LE CORTEX CÉRÉBRAL

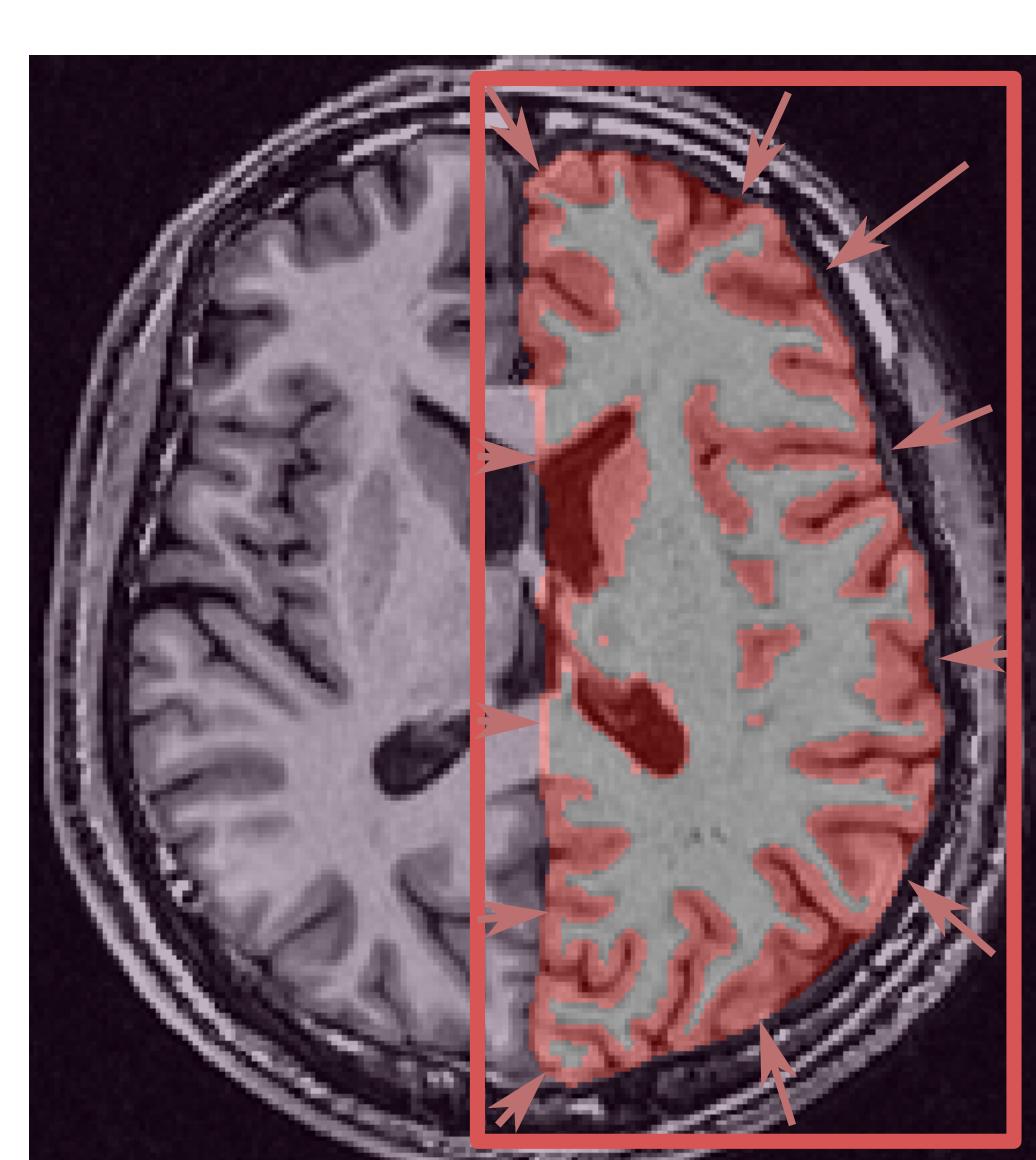
- Le cortex est un manteau de substance grise épais de 2 à 6 mm, fortement plissé, qui recouvre les hémisphères cérébraux.
- C'est le siège des processus cognitifs les plus évolués, donc un objet d'étude privilégié.
- La segmentation du cortex revient à détecter deux interfaces :
  - L'interface interne, qui sépare le cortex de la substance blanche ;
  - L'interface externe, qui sépare le cortex du liquide cérébro-spinal et des méninges.
- Chacune de ces interfaces a la topologie d'une sphère, cette propriété doit être respectée par la segmentation.
- Des logiciels existent pour segmenter les IRM acquises à 3 T (FreeSurfer, Morphologist, etc.)
- La segmentation d'images acquises à 7 T nécessite de nouvelles méthodes, robustes aux hétérogénéités de signal et de contraste.

## MODÈLE DÉFORMABLE POUR LA SEGMENTATION

- La méthode de segmentation développée s'appuie sur un modèle déformable basé sur le formalisme des surfaces de niveau : chaque interface est représentée par la surface de niveau 0 d'une fonction  $\phi(x, y, z, t)$ , évoluant au cours du temps.
- Ce formalisme permet d'intégrer différentes forces dans l'évolution des interfaces :  $\frac{d\phi}{dt}$ 
  - Force d'attraction vers les contours, basée sur le gradient de l'image :  $\nababla I_\sigma \cdot \nababla \phi$
  - Force de couplage entre les interfaces, permettant de garantir une épaisseur plausible du cortex :  $H_\epsilon(\phi_2 - e_{\min}) - H_\epsilon(e_{\max} - \phi_2)$
  - Force de régularisation, basée sur la courbure :  $\nabla \cdot \frac{\nababla \phi}{\|\nababla \phi\|}$
  - Force attractive ou répulsive, permettant la correction manuelle au cours de l'évolution de l'algorithme.
- L'évolution des interfaces peut être observée en temps réel, jusqu'à convergence.



Interfaces interne et externe du cortex sur une coupe d'IRM à 7 T



Obtention d'une topologie sphérique par déformation de boîte englobante

## GARANTIE TOPOLOGIQUE

- La topologie sphérique peut être garantie en initialisant la segmentation par une boîte englobante cubique de l'objet, qui est ensuite déformée par érosion itérative.
- L'homotopie est assurée en déformant l'objet par une suite de transformations homotopiques élémentaires, où un seul voxel change de classe.
  - Au sens de la topologie discrète classique, considérant un objet 6-connexe et son complémentaire 26-connexe, la topologie est conservée si le voxel qui change de classe est un point simple (caractérisation locale sur un voisinage 3x3).
  - Un critère analogue, utilisant la topologie non ambiguë, a été implémenté. La topologie de l'objet ne dépend alors plus de la connexité considérée.
- Ces caractérisations pourront être testées à chaque itération du modèle déformable, permettant la préservation de la topologie tout au long du processus.

## Stakeholders

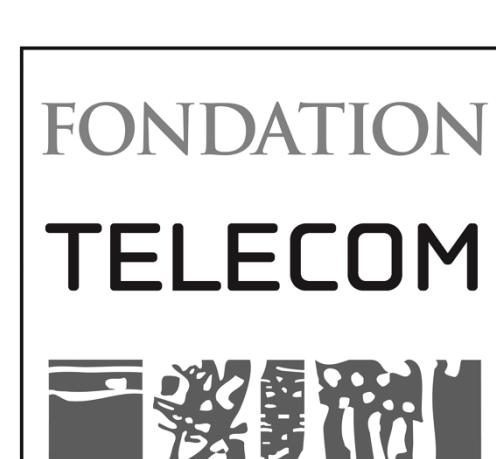


## Authors

PhD Student:  
**Amira REZGUI**

Thesis supervised by:  
**Nicolas JULLIEN**

## Partners

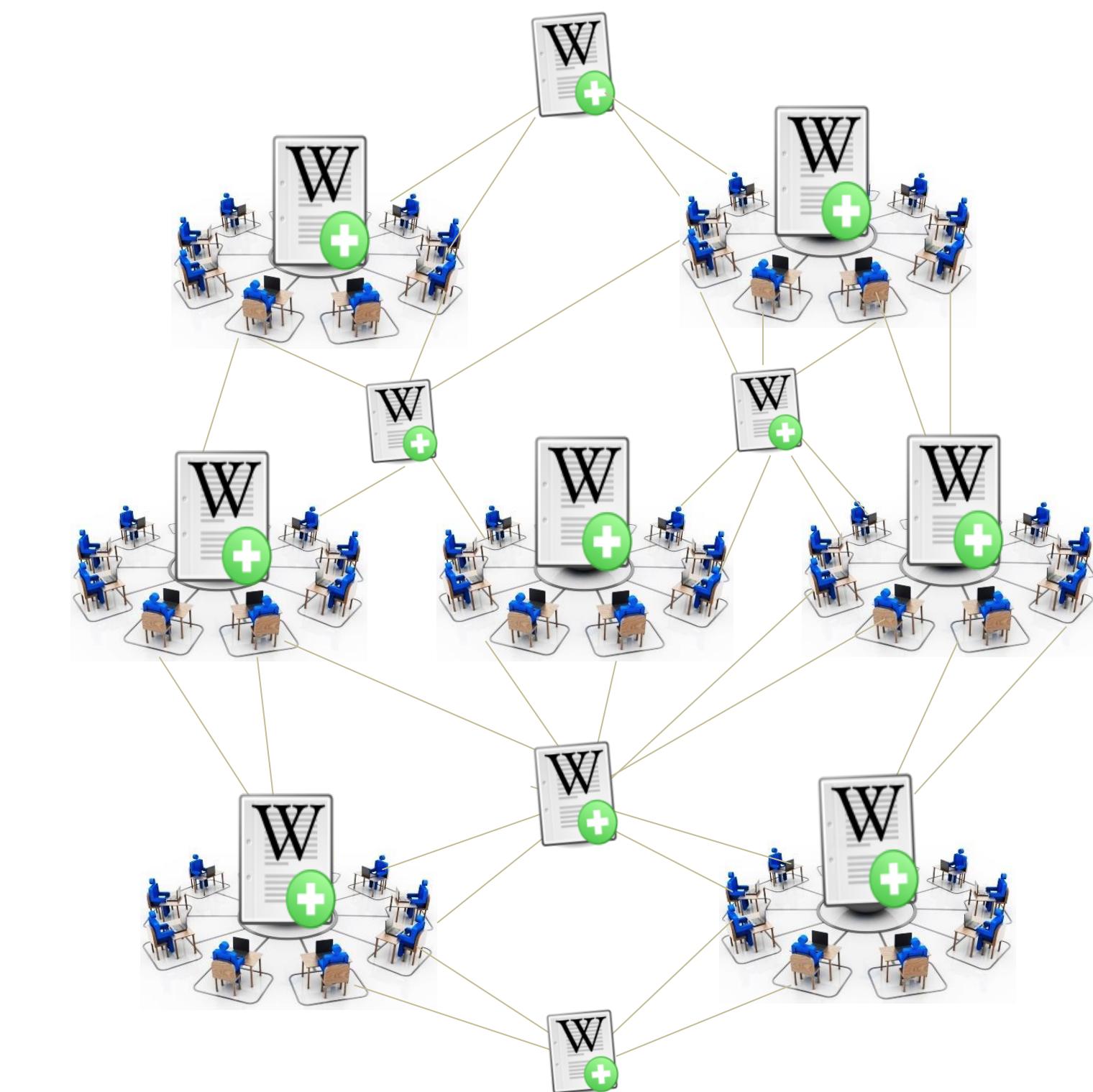


## THESIS OVERVIEW

Start 01/11/2014 End 31/10/2017

### Context

- **Online epistemic community:** a socio-economic system of open online knowledge production (example Wikipedia).
- As a free and open access online encyclopedia, Wikipedia attracts thousands of volunteer contributors.
- **How do online projects work? What do they teach us about online virtual work?**

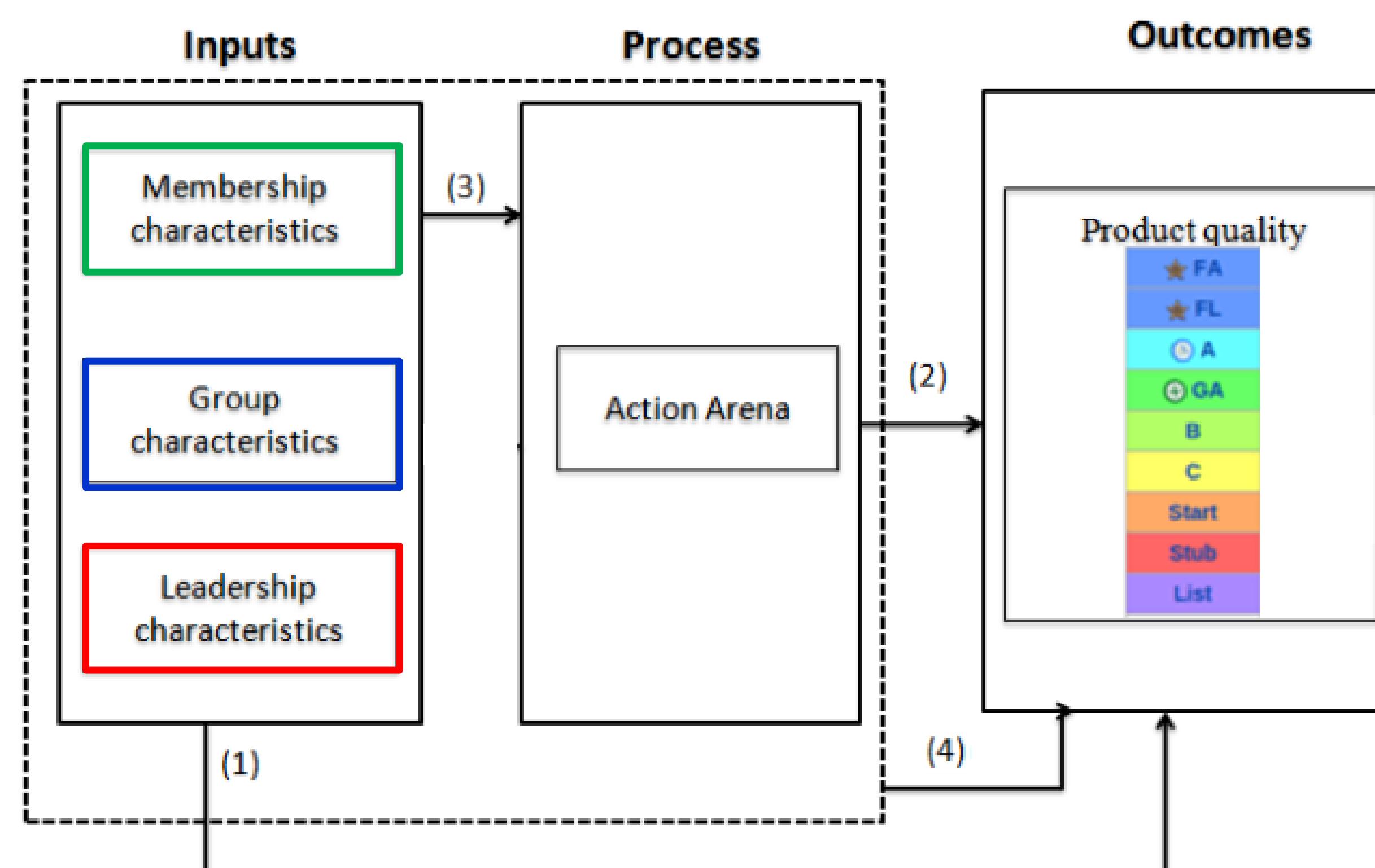


### Objective

- To **organize** a virtual team without traditional organizational structures in order to produce knowledge of quality (high quality articles).
- To predict the most important attributes of a team structure that contribute to produce **successful projects**.
- To fix the characteristic of a good virtual **leadership**.

## APPROACH AND CONTRIBUTIONS

To understand the production of knowledge in Wikipedia our hypotheses are based on Hess and Ostrom's framework.

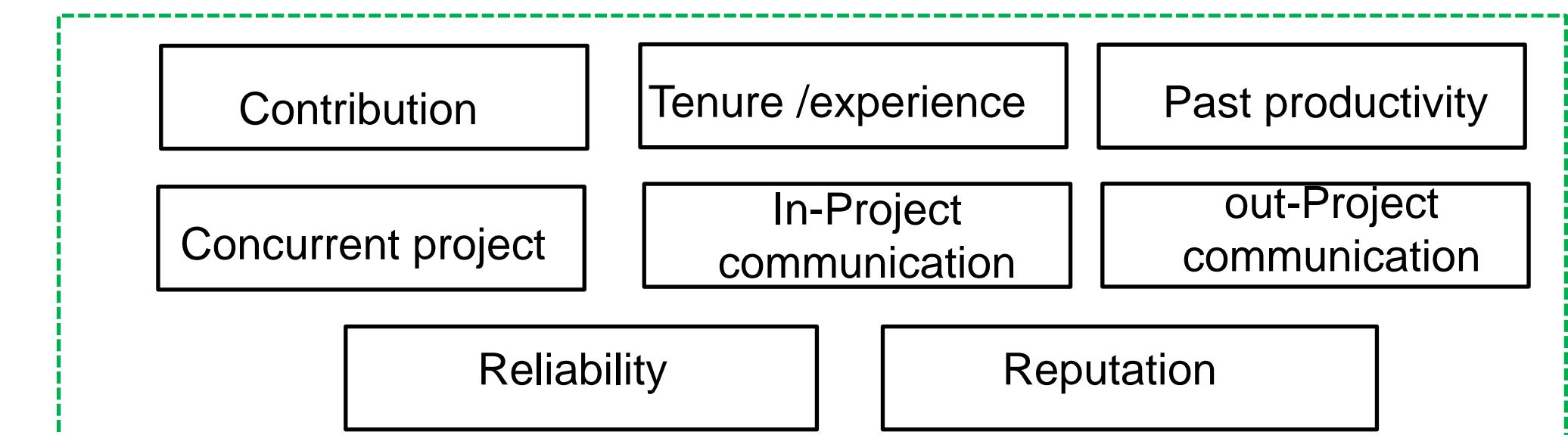


We study :

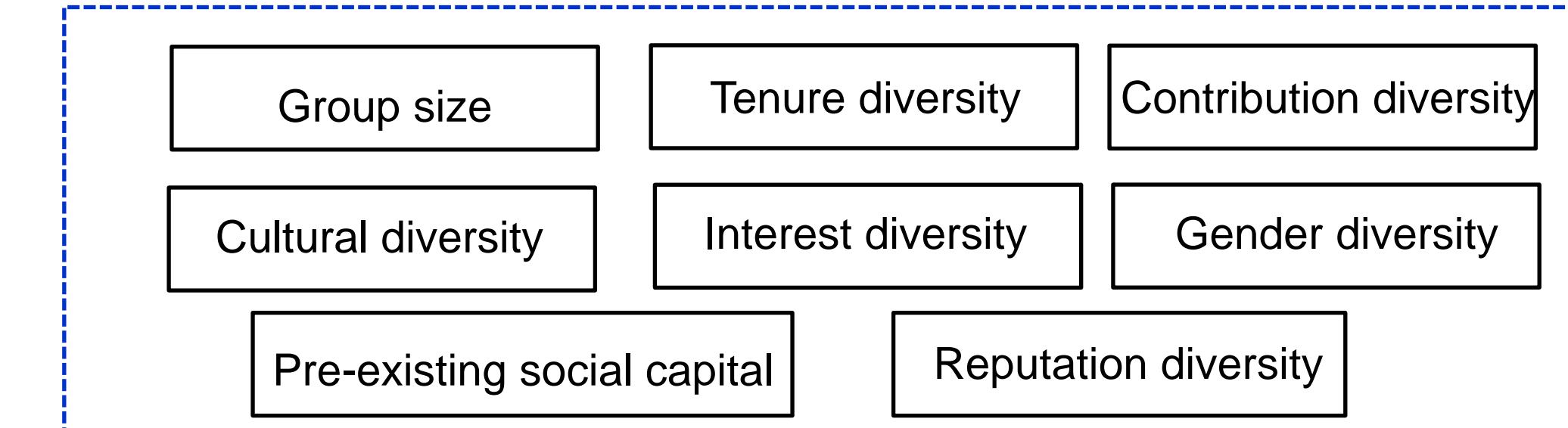
1. The effect of inputs/ or community characteristics on outcomes (product quality)
2. The effect of the process or the way people interact on outcomes
3. The effect of community characteristics on the way people interact
4. The effect of both the process and community characteristics on outcomes

### Hypotheses

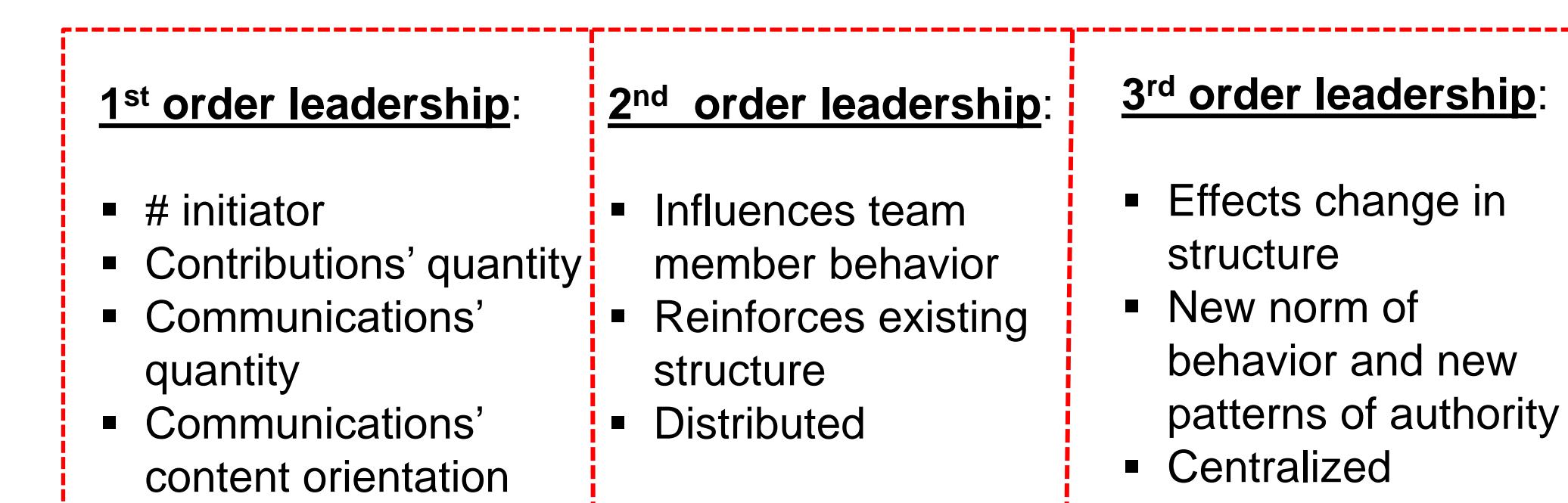
#### 1.a Product quality is positively related to membership characteristics



#### 1.b Product quality is positively related to group characteristics



#### 1.c Product quality is positively related to leadership characteristics

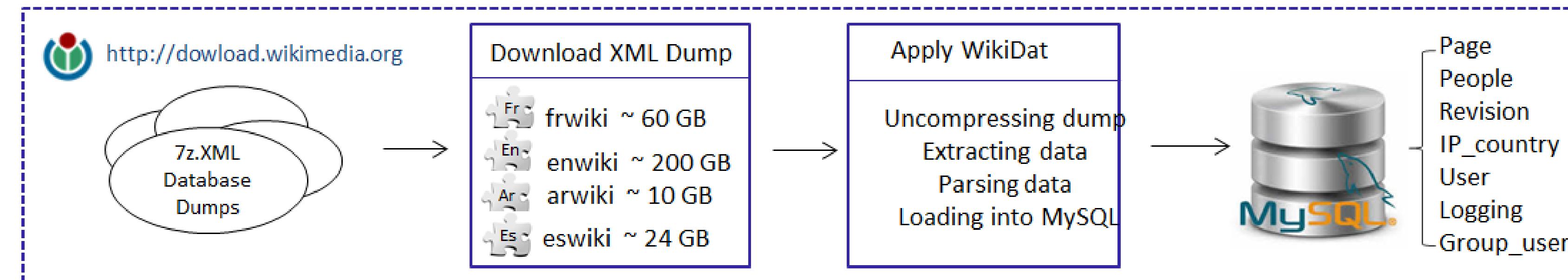


## METHODS

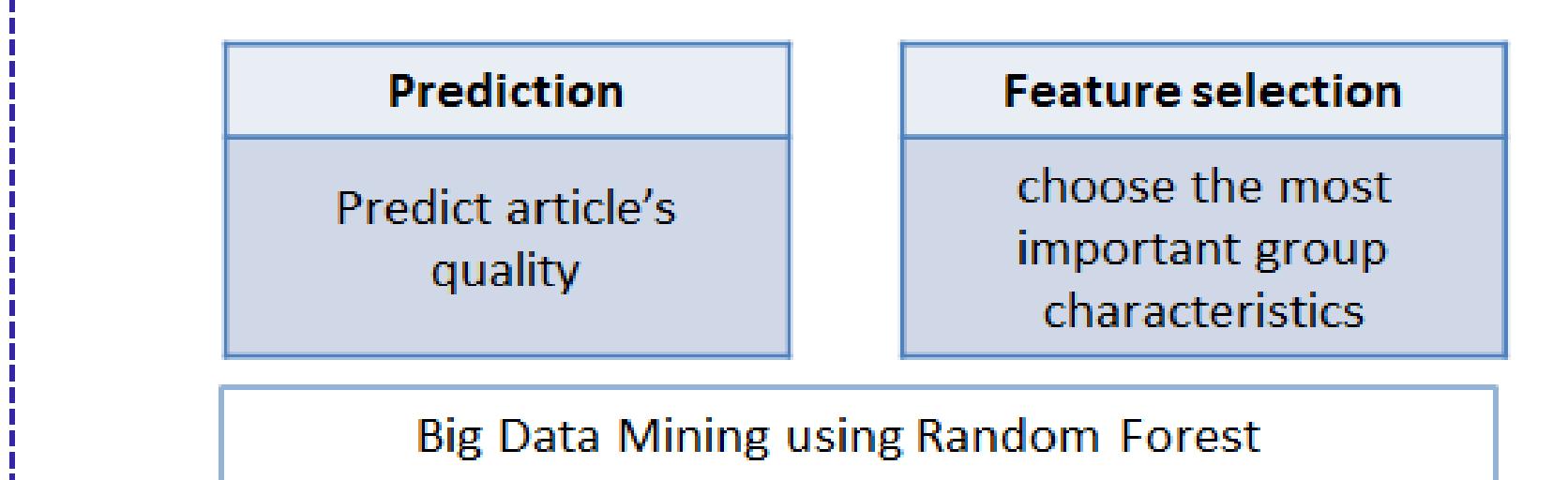


**WIKIPEDIA**  
The Free Encyclopedia

### Data Collection



### Data Analysis



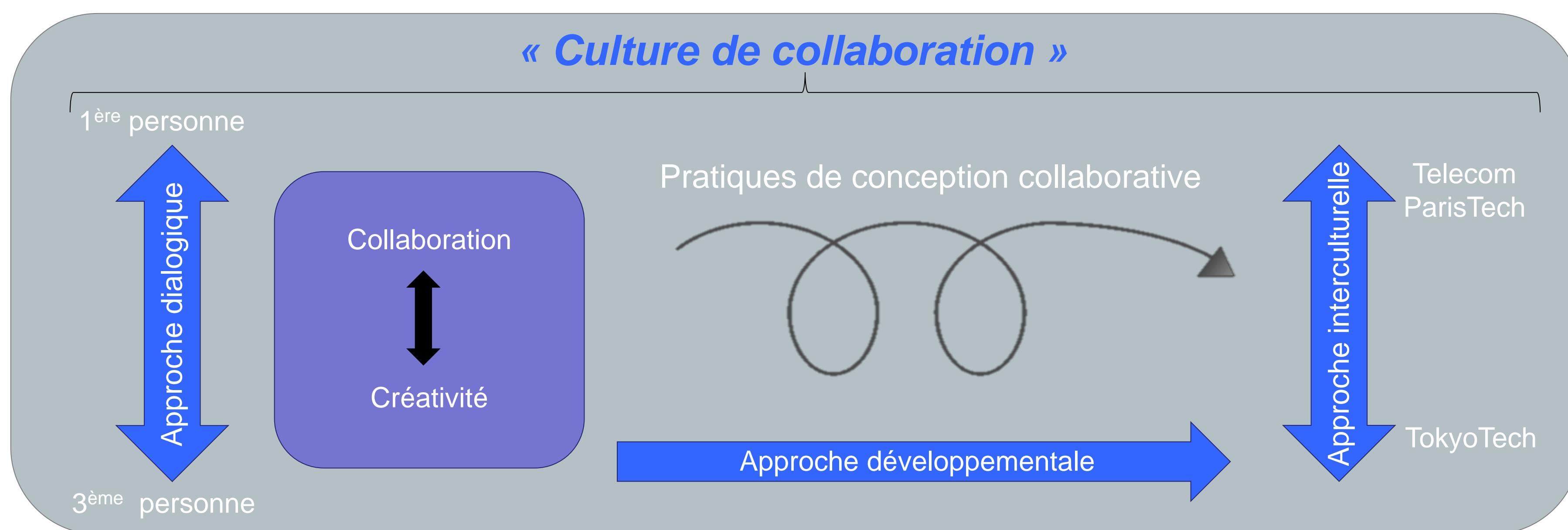
## Objectifs & originalité de la recherche

Auteurs

**Mohini Vanhille**  
Doctorante Psychologie  
Ergonomique  
Financement Fondation  
Télécom – programme  
« Futur & Ruptures »

Thèse dirigée par  
Françoise Détienne  
& Michael Baker

Collaboration



Céline Mougenot



Katsumi Watanabe



Séjours à TokyoTech  
(1 semaine – 3 mois)

Partenaires



### Analyse des relations entre « culture de collaboration » & créativité

#### Trois approches complémentaires

Développementale	évolution & stabilisation des pratiques collaboratives en normes & valeurs
Dialogique	articuler les points de vue chercheur/collaborateurs
Interculturelle	influence de la culture nationale (dimensions de Hofstede, 1980; 1991)

## Corpus de données (France/Japon)

 PACT

PROJET D'APPRENTISSAGE COLLABORATIF THÉMATIQUE

- Enregistrements vidéo de plus de 200 heures de l'ensemble des séances de travail (6 mois) de 2 groupes
- Allo-confrontations
- Questionnaire d'après méthode Q.C<sup>3</sup> administré à l'ensemble des 140 élèves
- Recueil des échanges par mails

cm + design lab

Tokyo Institute of Technology

CREATIVE DESIGN FOR INNOVATION PROJECT

- Enregistrements vidéo recueillis par Ye Dong, Research Assistant / M2
- Croisement des points de vue de juges JP/FR sur des séquences sélectionnées du corpus/grille d'évaluation Q.C<sup>3</sup>

Des observations sur un terrain privilégié ... mises en contraste avec des données issues d'un projet similaire

## Une analyse multi-dimensionnelle (cognitive, sociale & affective) : la méthode Q.C<sup>3</sup>

Fluidité de la collaboration	Attention conjointe & compréhension mutuelle	Co-Design & Créativité	Argumentation dans la résolution de problèmes	Distribution des ≠ types d'activités	Distributions des rôles	Relations interpersonnelles
Coordination de la communication ( <i>turn taking</i> ) & de l'utilisation du matériel	Focus de l'attention Compréhension mutuelle	Divergence/convergence : Quantité, originalité, diversité des idées Reprise/approfondissement des idées <i>Premature commitment</i>	Formes de l'argumentation : • Degré • Compétition vs coopération	<ul style="list-style-type: none"> <li>• Planification court/long terme</li> <li>• Coordination (sous-tâches, temps)</li> <li>• Distribution entre problème vs interpersonnel</li> <li>• Distribution entre tâche vs hors tâche</li> <li>• Réflexivité</li> </ul>	<ul style="list-style-type: none"> <li>• Rôles: proposant, critique, coordinateur...</li> <li>• Degré de symétrie/de réciprocité des rôles</li> </ul>	<ul style="list-style-type: none"> <li>• Climat socio-relational</li> <li>• Intensité émotionnelle</li> <li>• Régulation des tensions</li> <li>• Soutien mutuel</li> <li>• Engagement</li> </ul>

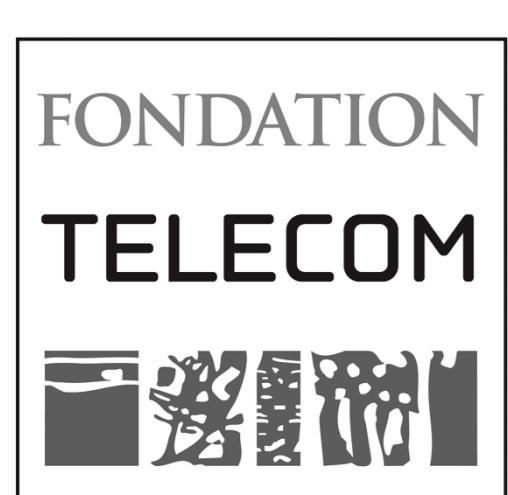
Basée sur QC: Détienne, F., Baker, M. & Burkhardt, J-M (2012) Quality of collaboration in design meetings: methodological reflexions. Special issue : Perspectives on quality of collaboration in design. *CoDesign: International Journal of CoCreation in Design and the Arts.* 8(4), 247-261.

# Identités numériques et gestion des informations personnelles

## Parties prenantes



## Partenaires



## Auteurs

Yann Balgobin

### Direction :

- David Bounie
- Patrick Waelbroeck

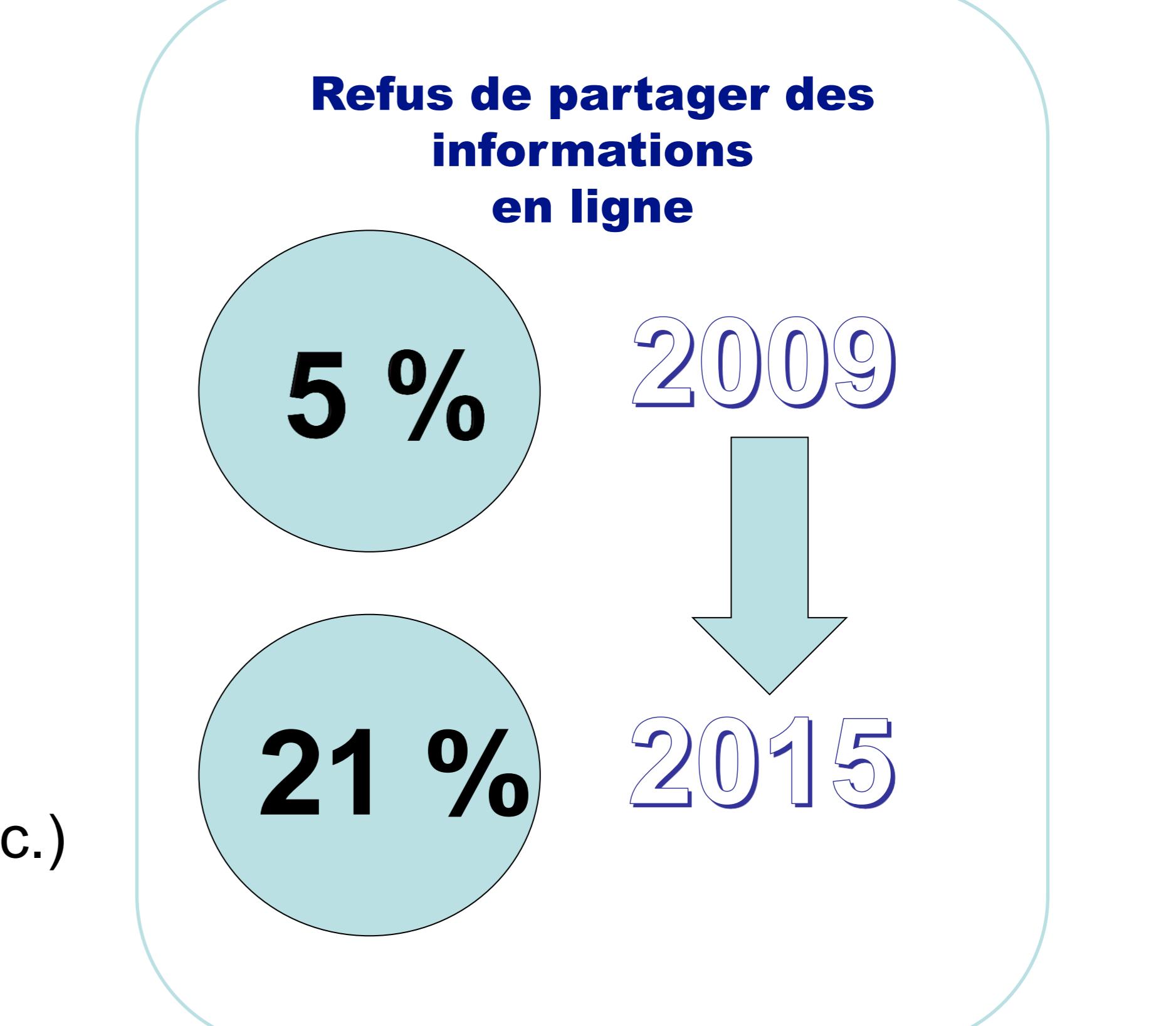
## Une identification croissante des individus en ligne

- *Tracking, surveillance, lutte contre la fraude*
- Algorithmes de recommandation
- Développement du *Big Data*

Cette identification peut représenter un coût :

- Exploitation des données personnelles (publicité, *spamming, credit scoring*, etc.)
- Vols de données
- Surveillance (par l'Etat, les entreprises, l'employeur, les pairs, etc.)

## La mise en place de stratégies de dissimulation



**44 %** des Internautes interrogés utilisent des bloqueurs de publicités

**13 %** utilisent des extensions de navigateur Internet afin de renforcer leur vie privée en ligne

**70 %** ont déjà effacé leurs *cookies*

Source : Baromètre ACSEL-CDC de la Confiance des Français dans le numérique (2015)

Autres stratégies :

- Pseudonymat
- Multiplicité des comptes et adresses mail
- PETs (*privacy enhancing tools*)

## Quels sont les effets de ces stratégies sur les modèles d'affaires du numérique ?

## Projets de recherche

- Quelle offre d'informations personnelles ?
- Moyens de paiement non-bancaires, commerce en ligne et modèles d'affaires des banques
- Droit à l'oubli, pseudonymat, *real name policy*
- Quel avenir pour un service de gestion des identités de type *FranceConnect* ?

# Modèles Markoviens pour l'extraction d'information en imagerie SAR

## Auteurs

Sylvain Lobry (LTCI/CNES)

### Encadrants:

Florence Tupin (LTCI)

Roger Fjørtoft (CNES)

## Publications

### Publié:

MultiTemp 2015

### En cours de révision:

EUSAR 2016

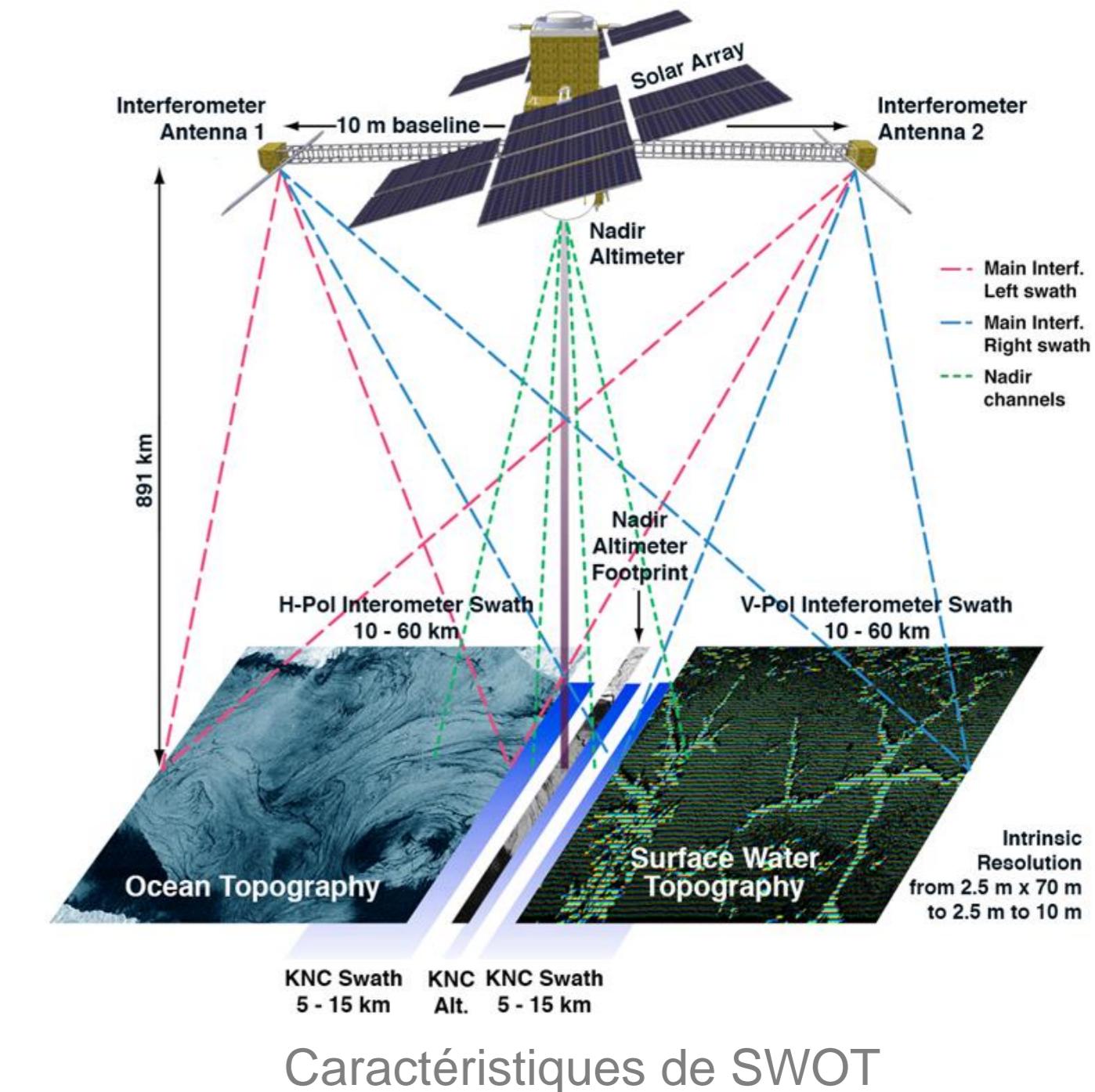
JSTARS

## Contexte et objectifs de la thèse

- Cette thèse s'inscrit dans le contexte de la mission SWOT (CNES / NASA).
- Objectif: obtenir une mesure globale des hauteurs des différentes surfaces d'eau.
- Objectif de la thèse: proposer des méthodes automatiques d'extraction de surfaces d'eau et de réseaux hydrologiques.
- Utilisation des données interférométriques multi-temporelles acquises par SWOT et d'informations exogènes.
- Deux axes de recherche:
  - La classification des images SAR (Synthetic aperture radar).
  - L'exploitation de séries multi-temporelles.

Résolution	Angle d'incidence	Temps de revisite	Bande
2m (azimuth) / 10-70m (fauchée)	1-4°	22 jours	Ka (35.6 GHz / 0.84 cm)

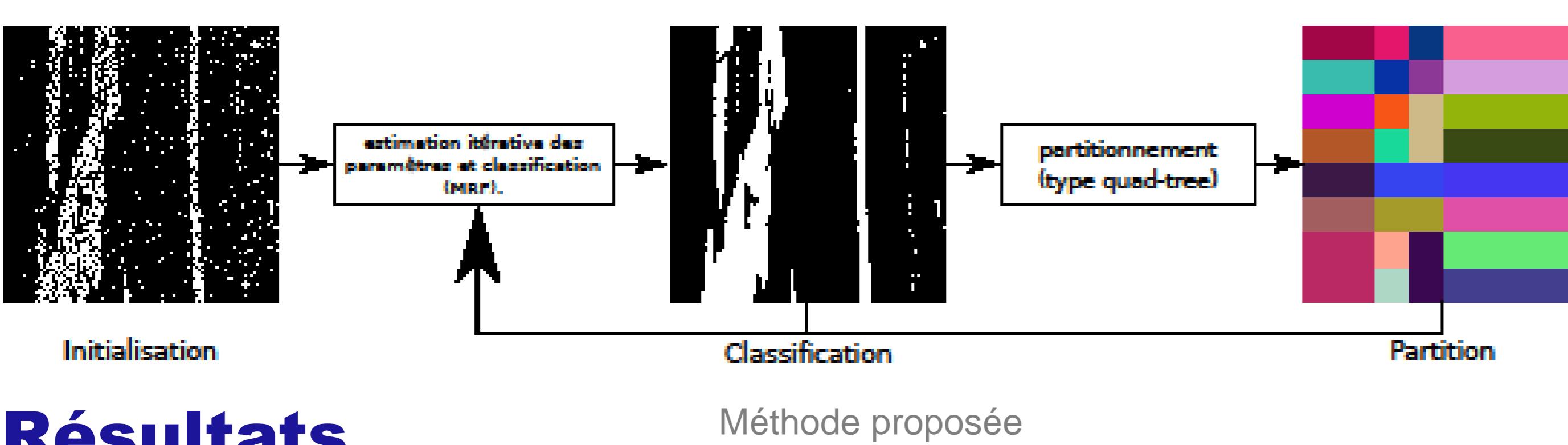
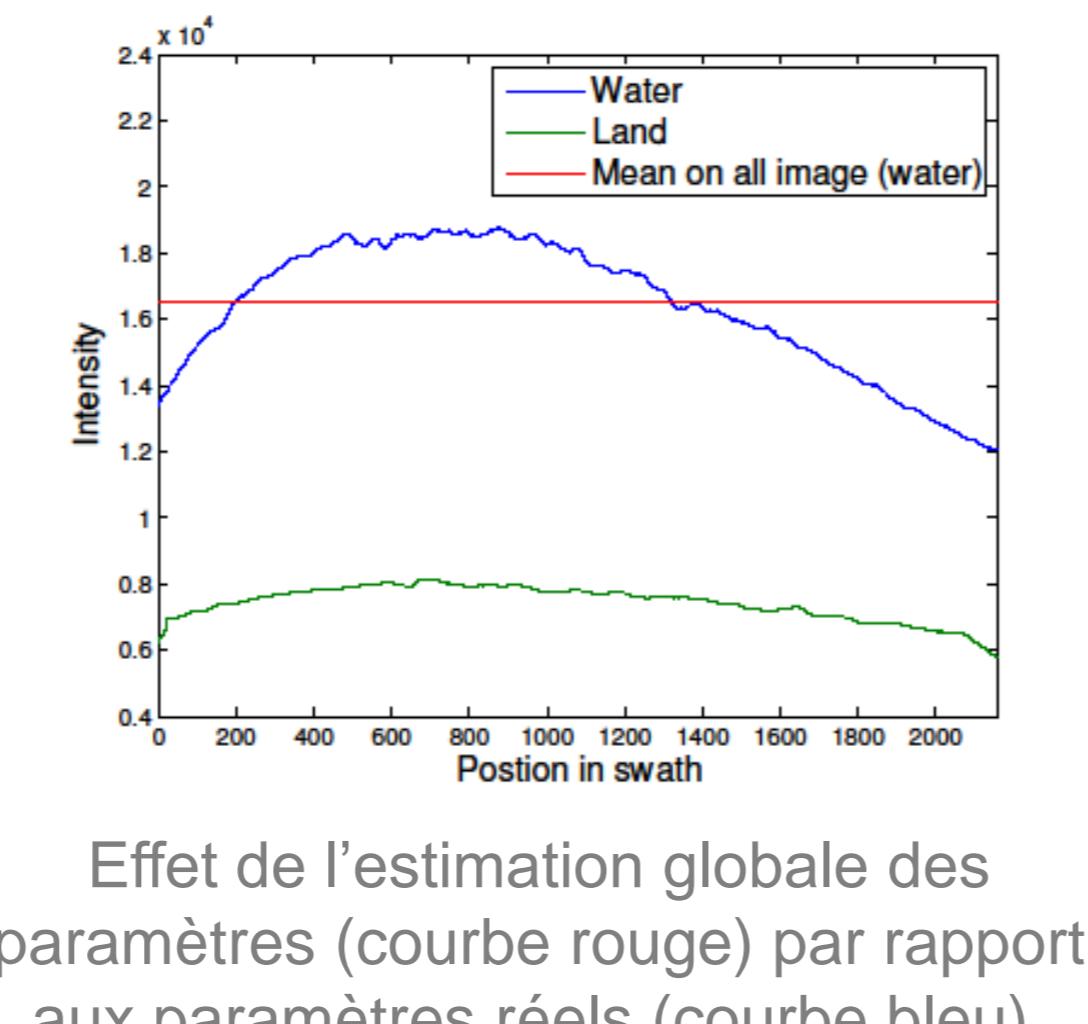
Caractéristiques de SWOT



## Classification de l'eau

### Principe

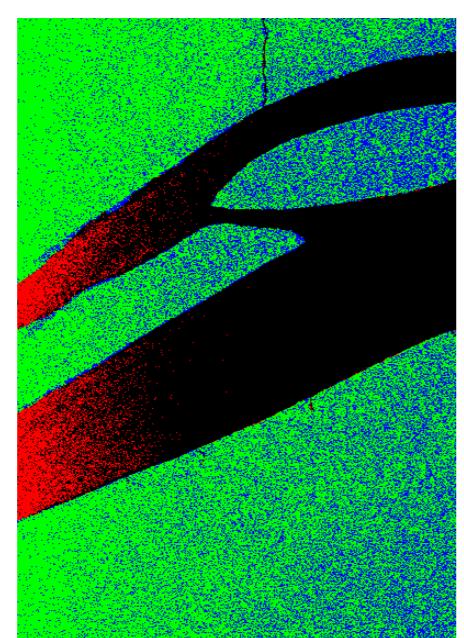
- Avec la variation de l'angle d'incidence, les paramètres de classe ne sont pas constants dans l'image en distance.
- On propose un modèle Markovien non uniforme avec estimation automatique des paramètres.
- Les paramètres sont estimés localement avec un partitionnement de l'image et globalement avec une régularisation par ajustement de courbe.



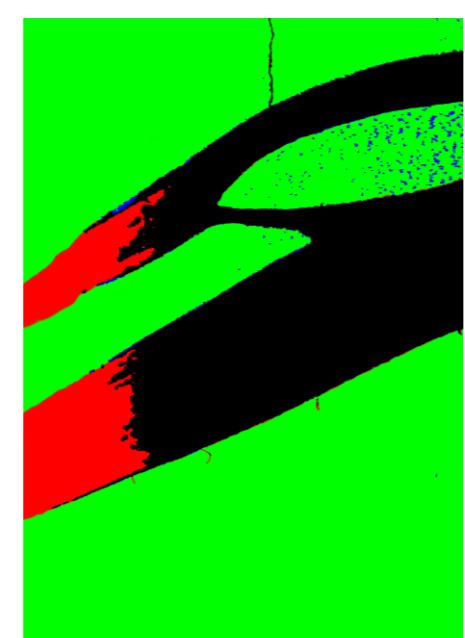
### Résultats TropiSAR



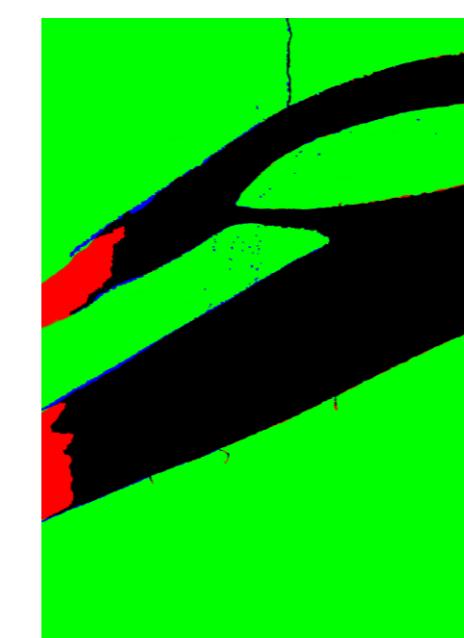
Image d'entrée



Classification initiale  
Taux d'erreur = 35.6%



MRF Uniforme  
Taux d'erreur = 11.4%

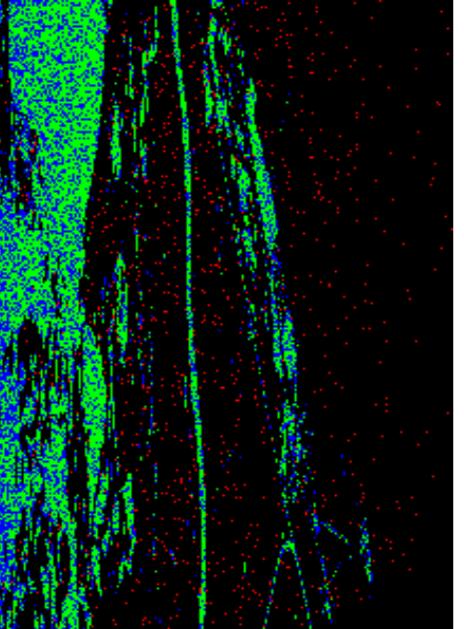


Taux d'erreur = 4.5%

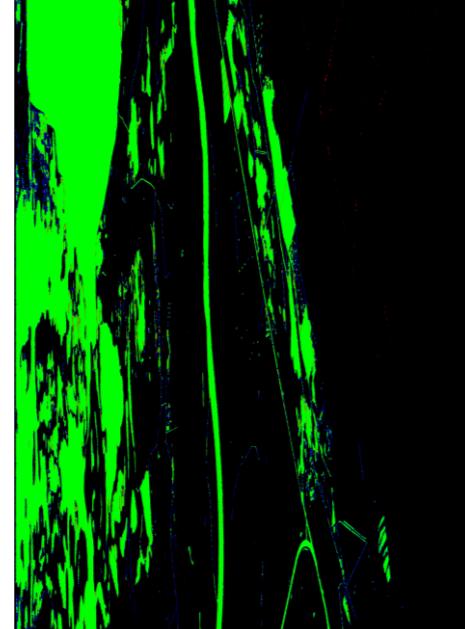
### SWOT



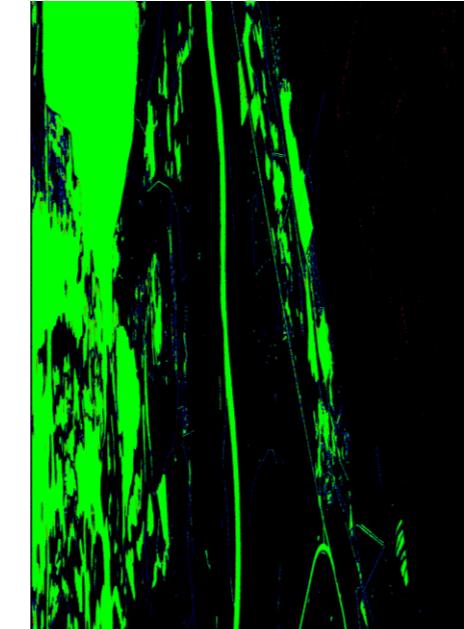
Image d'entrée



Classification initiale  
Taux d'erreur = 48.5%



MRF Uniforme  
Taux d'erreur = 5.8%



Taux d'erreur = 5.6%

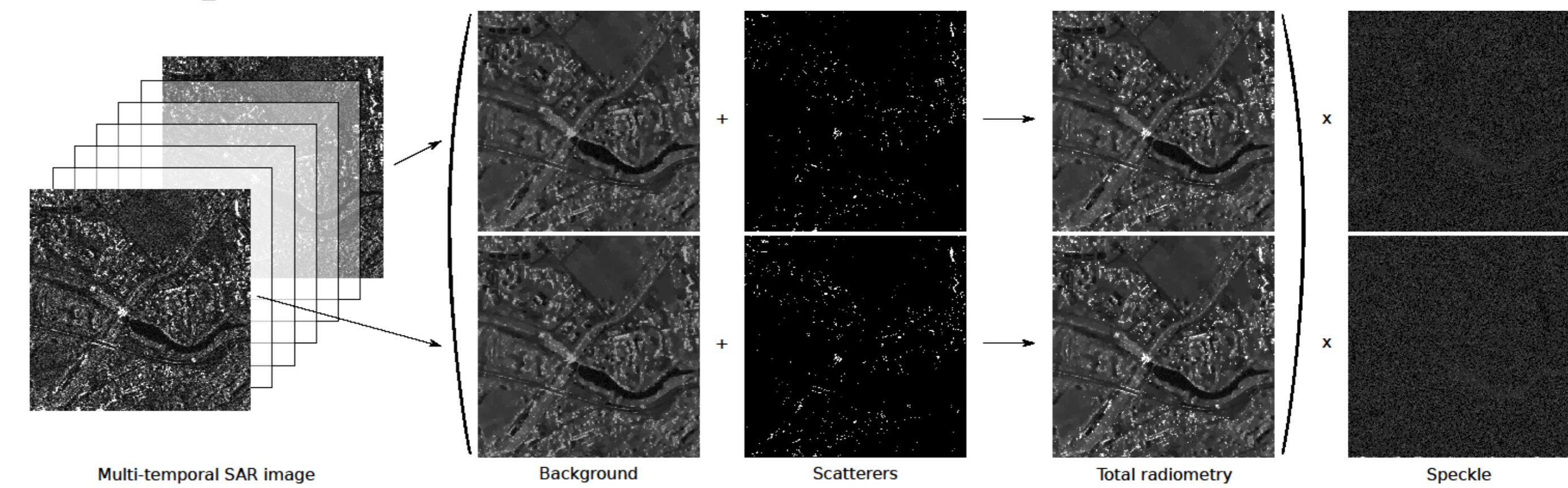
## Travaux futurs

- Extraction des réseaux fins (souvent éliminés par les MRFs).
- Utilisation des informations interférométriques et/ou exogènes (satellites optiques et/ou SAR, multi-temporel, masque a priori des surfaces d'eau).

## Modèles de décomposition de piles temporelles

Travail effectué avec Loïc Denis (Laboratoire Hubert Curien)

### Principe

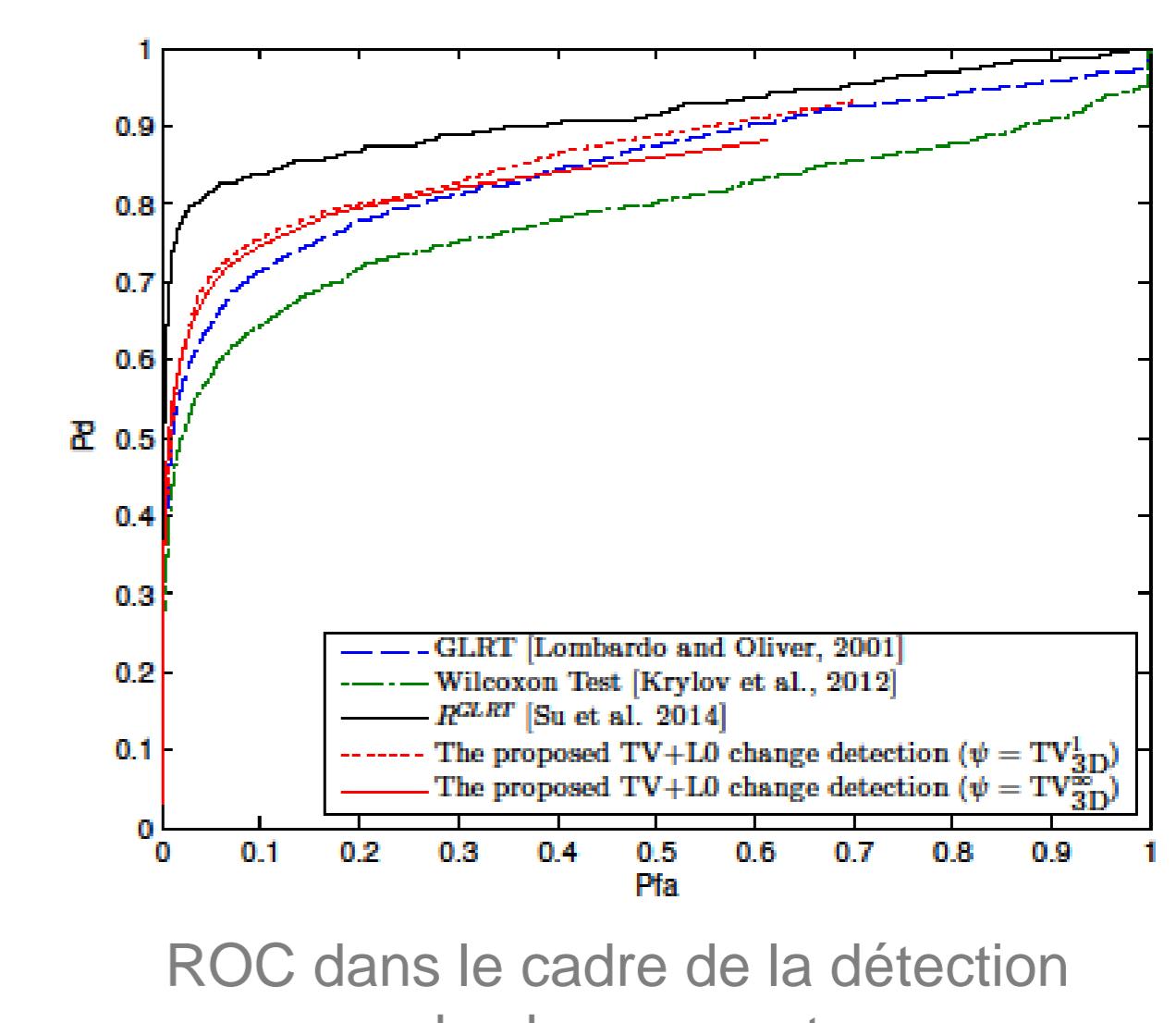
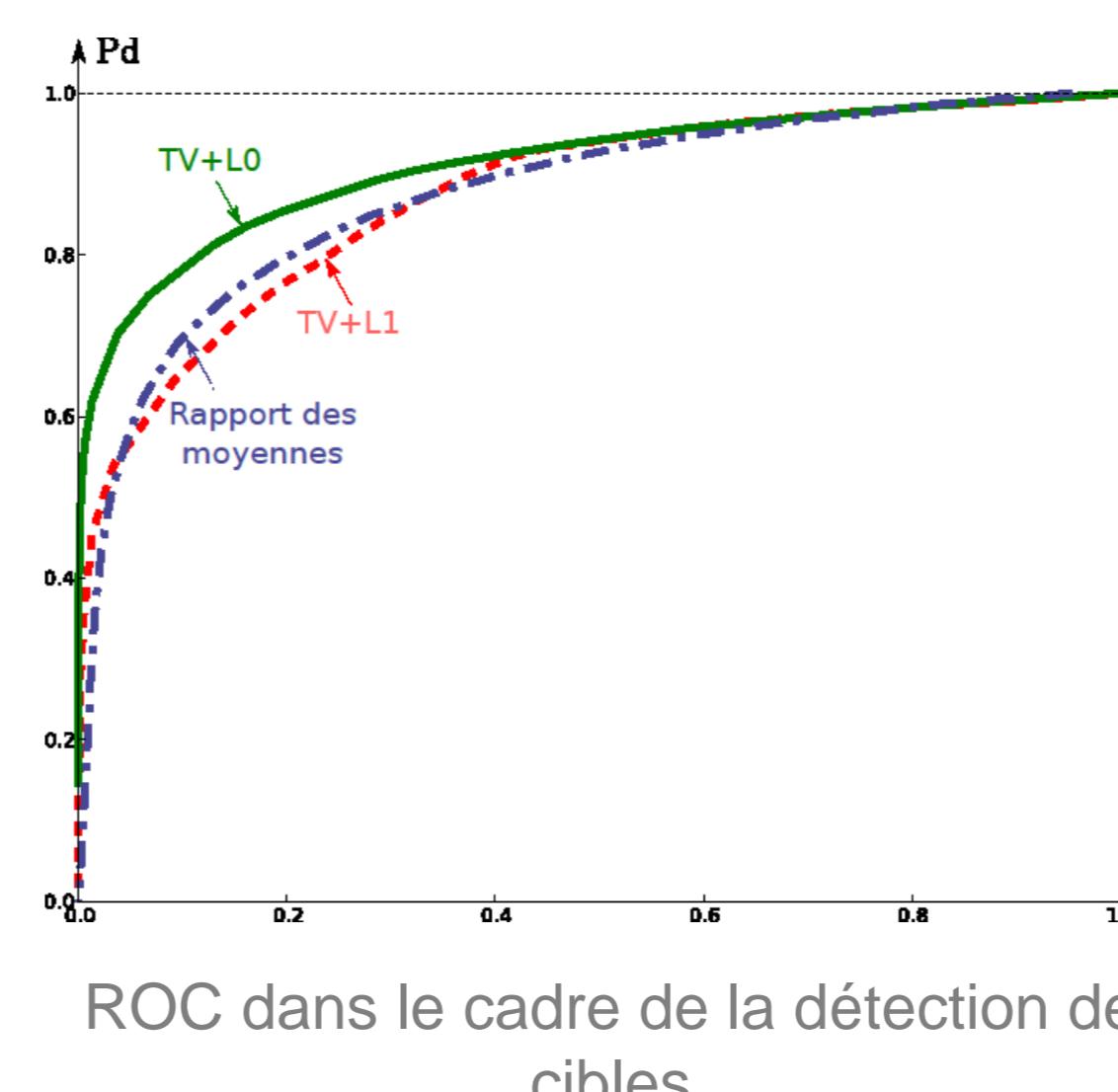


- Régularisation des images SAR nécessaire pour certaines applications.
- Problème difficile à cause de la forte dynamique des images (présence de cibles).
- Décomposition en composantes fond et cibles suivant deux a priori :
  - La variation totale (temporelle et spatiale) pour le fond:

$$TV_{3D}(\mathbf{u}_b) = \sum_t \sum_{i \sim j} |u_{b_{t,i}} - u_{b_{t,j}}| + \sum_i \sum_t |u_{b_{t+1,i}} - u_{b_{t,i}}|$$

- Pseudo-norme L0 pour les cibles:  $\|\mathbf{U}_s\|_0$
- Modèle applicable à des piles temporelles d'images.
- Minimisation exacte par coupe dans un graphe
- Premières applications à la détection de changement et de cibles.

### Résultat



## Travaux futurs

- Modèles prenant en compte la détection de changement afin d'améliorer la performance dans ce cadre.
- Changer le critère de détection de cible (LMP, GLRT, ...)

## Participants



## QC COMPLEMENTARY DUAL CODES

### Characterization and Asymptotics

- Complete characterization of quasi-cyclic codes that are LCD by using their concatenated structure
- Like quasi-cyclic codes and linear complementary dual codes, quasi-cyclic complementary dual codes are also shown to be asymptotically good.
- Introduction of Hermitian LCD codes and the characterization of their cyclic subclass
- Explicit constructions from LCD codes over larger alphabets
- Optimal and suboptimal examples in addition to the asymptotic performance

$m/\ell$	3	5	7	9	11	13	15	17
2	2(3)	3(4)	4(4)	4(6)	5(7)	6(7)	6(8)	6(8)
3	3(4)	5(7)	7(8)	8(10)	9(12)	10(12)	11(14)	
5	7(8)	10(12)	13(16)	15(18)				
7	10(12)							

TABLE 1. Suboptimal QCDD Codes

$m$	3	5	7	9	11	13	15	17
$d$	1	3	4*	3	6	7*	5	8*
$d^*$	3	4	4	6	7	7	8	8

TABLE 2. Double Circulant QCDD Codes

## Authors

Steven T. Dougherty

Cem Güneri

Jon-Lark Kim

Buket Özkaya

Lin Sok

Patrick Solé

## GENERALIZED QUASI-CYCLIC CODES

### Concatenated Structure and Asymptotics

- Development of the algebraic structure based on the known CRT decomposition of GQC codes
- Trace representation of the codewords by using the concatenated structure, which generalizes QC case
- Characterization and analysis of self-dual and complementary dual GQC codes
- Asymptotic results on certain classes of complementary dual GQC codes, along with generalizations of the previous work on QC case
- Explicit constructions from codes over larger alphabets

$$\begin{pmatrix} c_{j,0}(\lambda_{1,j}, \dots, \lambda_{s,j}) \\ c_{j,1}(\lambda_{1,j}, \dots, \lambda_{s,j}) \\ \vdots \\ c_{j,m_j-1}(\lambda_{1,j}, \dots, \lambda_{s,j}) \end{pmatrix}_{1 \leq j \leq \ell}$$

## THE COMBINATORICS OF LCD CODES

### Linear Programming Bound and Orthogonal Matrices

- Linear Complementary Dual (LCD) codes intersect with their dual trivially and they are used in counter measures to passive and active side channel analyses on embedded cryptosystems.
- Constructions of LCD codes by using orthogonal matrices, self-dual codes, combinatorial designs and Gray map from codes over certain family of rings
- A linear programming bound on the largest size of an LCD code of given length and minimum distance
- Table of lower bounds for this combinatorial function for modest values of the parameters



```

Maple 12.02-8-4   Tue Dec 01 2015 16:39:27 on SU13229 [Seed = 2559799791]
Type ? for help.  Type Ctrl+C to quit.
> U:=function(n,d,M);
Function? R := RealField();
Function? F := FunctionField();
Function? f := function(i,j,k,S);
Function? f1 := function(j,k);
Function? f2 := function(i,j);
Function? f3 := function(k);
Function? f4 := function(i,j,k);
Function? f5 := function(i,j,k,l);
Function? f6 := function(i,j,k,l,m);
Function? f7 := function(i,j,k,l,m,n);
Function? f8 := function(i,j,k,l,m,n,o);
Function? f9 := function(i,j,k,l,m,n,o,p);
Function? f10 := function(i,j,k,l,m,n,o,p,q);
Function? f11 := function(i,j,k,l,m,n,o,p,q,r);
Function? f12 := function(i,j,k,l,m,n,o,p,q,r,s);
Function? f13 := function(i,j,k,l,m,n,o,p,q,r,s,t);
Function? f14 := function(i,j,k,l,m,n,o,p,q,r,s,t,u);
Function? f15 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v);
Function? f16 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w);
Function? f17 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x);
Function? f18 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y);
Function? f19 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z);
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Function? f21 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u);
Function? f22 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v);
Function? f23 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w);
Function? f24 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x);
Function? f25 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f26 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z);
Function? f27 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t);
Function? f28 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u);
Function? f29 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v);
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Function? f31 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x);
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Function? f35 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u);
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Function? f41 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t);
Function? f42 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u);
Function? f43 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v);
Function? f44 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w);
Function? f45 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x);
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Function? f47 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z);
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Function? f52 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x);
Function? f53 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
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Function? f55 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t);
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Function? f57 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v);
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Function? f60 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f61 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z);
Function? f62 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t);
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Function? f64 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v);
Function? f65 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w);
Function? f66 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x);
Function? f67 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f68 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f69 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f70 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f71 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f72 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f73 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f74 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f75 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f76 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
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Function? f78 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
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Function? f80 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f81 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f82 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f83 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f84 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f85 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f86 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f87 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f88 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
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Function? f90 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f91 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f92 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
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Function? f94 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f95 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f96 := function(i,j,k,l,m,n,o,p,q,r,s,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y,z,t,u,v,w,x,y);
Function? f97 := function(i,j,k,l,m,n,o
```

## Parties prenantes



## Lissage rapide bayésien exact avec SCGOMSM

Dans un contexte du processus de Markov caché  $(X, Y)$  à temps discret, stationnaire, avec  $X$  caché, nous nous intéressons au problème du lissage, i.e. à l'évaluation de  $\mathbb{E}[X_n | \{Y_t\}_{t=1}^N = \{y_t\}_{t=1}^N]$ , où  $\{y_t\}_{t=1}^N$  est une observation de  $Y$ .

- Lorsque  $(X, Y)$  n'est pas un processus gaussien linéaire, l'estimation exacte de  $X$  *a posteriori* n'est pas possible en général et des approximations numériques - telles que EKF, UKF - ou des méthodes de Monte Carlo séquentielles, sont utilisées.
- Une représentation originale (SCGOMSM) est proposée.
- Dans cette représentation, lissage exact et rapide devient possible.
- La méthode proposée est de 10 à 50 fois plus rapide que le lissage particulier.
- C'est une alternative simple, rapide et affranchie du problème de dégénérescence des poids.

## Auteurs

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## La représentation SCGOMSM

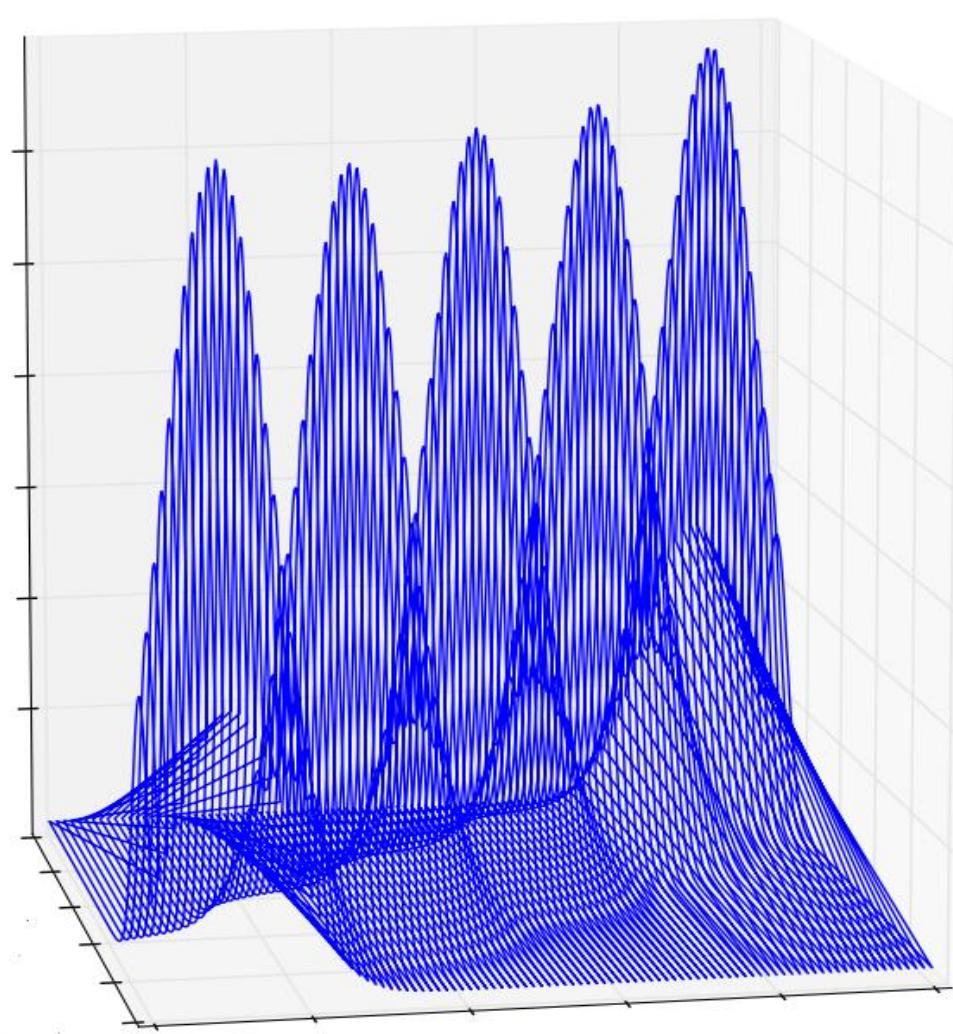
**Le SCGOMSM est un modèle auxiliaire, dans lequel lissage exacte et rapide est possible**

- L'idée clé de l'utilisation d'un SCGOMSM est d'approcher la distribution stationnaire  $p(x_1, y_1, x_2, y_2)$  du processus  $(X, Y)$  par un mélange gaussien:

$$p(x_1, y_1, x_2, y_2) \approx \sum_{1 \leq i, j \leq K} c_{ij} p_{ij}(x_1, y_1, x_2, y_2) \quad (1)$$

où les composants  $p_{ij}$  vérifient  $p_{ij}(y_2 | y_1, x_2) = p_{ij}(y_2 | y_1)$ . Cette propriété des composantes est cruciale pour l'existence de l'algorithme de lissage rapide dans le SCGOMSM donné par (1).

- Les paramètres de la représentation, qui sont les  $K^2$  moyennes, matrices de covariance et coefficients des poids des composants gaussiennes, sont trouvés grâce à l'algorithme EM à partir d'un échantillon «d'entraînement», simulé avec le modèle original du processus  $(X, Y)$  indépendamment de l'observation  $\{y_t\}_{t=1}^N$ .
- Pour une observation  $\{y_t\}_{t=1}^N$ , l'algorithme de lissage de SCGOMSM assure l'estimation de  $X$  *a posteriori*. La complexité de cet algorithme est  $O(N \times K^2)$ .



## Partenaires



## Exemple d'application

- Un modèle de volatilité stochastique cherche à quantifier les fluctuations d'un actif. Nous avons considéré l'exemple de la volatilité stochastique, dont la distribution stationnaire  $p(x_1, y_1, x_2, y_2)$  est donnée par

$$p(x_1, x_2, y_1, y_2) = \mathcal{N}(x_1; 0, \sigma_0^2) \mathcal{N}(x_2; \varphi x_1, \sigma) \mathcal{N}(y_1; 0, \exp(x_1)) \mathcal{N}(y_2; 0, \exp(x_2))$$

- L'idée est d'approcher cette distribution par un SCGOMSM, puis d'utiliser l'algorithme de lissage rapide exact dans SCGOMSM.
- Pour  $K=5$  l'estimation de  $X$  *a posteriori* est proche de celle obtenue par un lissage particulier avec 1500 particules. Ainsi notre méthode assure un gain en vitesse de facteur  $1500/25 = 60$ , et donne une estimation quasi-optimale.

