

Analyzing Human Gait and Posture by Combining Feature Selection and Kernel Methods

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Abstract

This paper evaluates a set of computational algorithms for the automatic estimation of human postures and gait properties from signals provided by an inertial body sensor. The use of a single sensor device imposes limitations for the automatic estimation of relevant properties, like step length and gait velocity, as well as for the detection of standard postures like sitting or standing. Moreover, the exact location and orientation of the sensor is also a common restriction that is relaxed in this study.

Based on accelerations provided by a sensor, known as the ‘9×2’, three approaches are presented extracting kinematic information from the user motion and posture. Firstly, a two-phases procedure implementing feature extraction and Support Vector Machine based classification for daily living activity monitoring is presented. Secondly, Support Vector Regression is applied on heuristically extracted features for the automatic computation of spatiotemporal properties during gait. Finally, sensor information is interpreted as an observation of a particular trajectory of the human gait dynamical system, from which a reconstruction space is obtained, and then transformed using standard principal components analysis, finally Support Vector Regression is used for prediction.

Daily living Activities are detected and spatiotemporal parameters of human gait are estimated using methods sharing a common structure based on feature extraction and kernel methods. The approaches presented are susceptible to be used for medical purposes.

Key words: Human gait and posture detection, inertial body sensor, Kernel methods application, Time series analysis

PACS:

1 Introduction

One of the consequences of chronic diseases and strokes is the limitation of the motion capacity and a straightforward lack of physical activity, having a direct impact on quality of life of the patient. By extracting spatiotemporal parameters from human gait and posture, medical treatments would count with valuable additional information, allowing a better diagnose and treatment assessment for diseases like Parkinson's [1], diabetes [2], and for the early detection of other conditions like risk of falling, avoiding possible hip break episodes and its consequences in elderly people [3].

Usual instruments to supervise patients mobility are based on the subjective perceptions of an observer or the use of large and expensive measurement equipment like posturometers or walkway systems [4]. Moreover, during the last decade several advances have been developed on wearable systems based on accelerometry for the automatic extraction of spatiotemporal gait parameters [27] and daily activity monitoring [28]. Compactness and objectiveness of inertial based devices allow the development of truly ambulatory systems predicting and detecting gait anomalies in real-time, overcoming the need of questionnaires [5] and clinical trials, where users may act differently from real life conditioned by the environment (e.g., being observed) and other uncontrolled variables like lack of memory of the patients.

The use of inertial sensors to extract this information has been successfully applied in diverse studies, e.g., [6]. Nevertheless, available systems for the reliable ambulatory extraction of spatiotemporal gait parameters usually require the use of several devices [7] and often carrying a bunch of wires along the body communicating devices [8,9]. Moreover, recently developed wireless ambulatory systems [9,10] still need more than one device in order to extract features like step size, stride length, and step velocity from human gait using gyroscopes tied at legs. Wearing these devices on the legs during daily life activity seems a drawback, leaving the application scope of this method to clinical environments. In the case of accelerometers, they are usually positioned at the dorsal side of the trunk, near the region of the L3 vertebra of the subject, since it is the Center of Mass (CoM) location. In this position, 3D CoM ac-

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33 celeration, velocity and displacement can be estimated [10,11]. However, our
34 studies on usability indicated that this position is not practical when sitting
35 or performing some daily physical activities. To the best of our knowledge,
36 there is no any user-friendly wearable device / location that patients may use
37 outside the hospital.

38 A measurement system composed by a single device would cover the need of
39 an ambulatory solution easy to be worn during daily life. This system imposes
40 a challenge for the extraction of reliable information from the limited signals
41 obtained. This paper study the use of one of such simple systems, motivated
42 by the high impact that it will have on the end-users acceptability. Other
43 approaches using just one device [11], are sensitive to the precise location and
44 adjustment of the sensor on the patient: lumbar zone, chest or lateral hip.
45 Some of them inclusive requires a non-intuitive location (foot, knee, ankle),
46 forcing the user to modify natural motions during sitting, standing and laying
47 postures and transitions. Besides, works on ambulatory activity monitoring
48 using a single sensor rely on the off line processing of logged data. The purpose
49 of our research is to analyze human gait and posture using features extracted
50 from signals provided online by a small-sized wearable sensor module located
51 in the patient's waist. Therefore, this system can be used everywhere during
52 daily life avoiding the need of special infrastructure. The measurement system
53 employed in this study is briefly described in Section 2 where a comparison
54 with other devices is also presented.

55 This work is based on two results, the first one is oriented to demonstrate that
56 the system can be used to detect diverse human postures, thus, using kernel
57 based algorithms, the system offers detection properties similar to those of
58 already commercially available systems. Secondly, kernel methods are used to
59 extract gait spatiotemporal properties from accelerometry data.

60 The posture detection and gait properties estimation approaches may be dis-
61 criminated as follows: (i) A two-phases procedure implementing feature extrac-
62 tion from raw acceleration signals and Support Vector Machine (SVM) based
63 classification; (ii) The use of Support Vector Regression (SVR) on heuristically
64 extracted features from acceleration signals for step length and velocity esti-
65 mation and (iii) an approach based on the assumption that sensor information
66 encapsules information of an unknown dynamical system resulted during the
67 human gait, standard principal component analysis and SVR completes this
68 spatiotemporal properties estimation.

69 The remaining of the paper is organized as follows. Section 2 reviews other ac-
70 celerometry systems used to analyze human motion, it also presents a compar-
71 ison with the accelerometry system used in this study. Section 3 presents the
72 approach to identify among 5 common motion activities. Section 4 describes
73 a regression approach to estimate step length and velocity from acceleration

74 signals collected from the subject’s waist. Section 5 tackles the same problem
75 but using an approach based on intrinsic properties of a hidden dynamical sys-
76 tem. Finally, Section 6 concludes the paper with some remarks and comments
77 about future research.

78 2 System Overview

79 First a review of the features of some accelerometry based systems is presented,
80 then the system used for this study is described and compared with other
81 devices.

82 2.1 Accelerometry Based Systems for Human Motion Systems

83 Lately, detection and classification of human daily living activity have received
84 wide attention from the research community. Besides the sensor used in this
85 study, so-called ‘9x2’, there are already several commercial physical activity
86 monitors that manage to detect several activities: Shimmer [29] is a small wire-
87 less wearable sensor that can also record and wirelessly transmit physiological
88 and kinematic data in real-time. Its small size, however, constraints battery
89 duration to 3-4 hours when using a 50Hz sampling rate. Xsense MTi [31] is a
90 system containing gyroscopes, accelerometers and magnetometers. The inter-
91 nal low-power digital signal processor runs a real-time sensor fusion algorithm
92 providing drift-free 3D orientation data. Xsense MTw [31] sends data using
93 RF communication technology, however battery duration is reduced from 18.5
94 to 3.5 hours. The microberts DynaPort MiniMod [32] supports applications
95 where a subject wears the sensor at the lower back for a longer period of time
96 under free living conditions and it is able to analyze the patient’s quantity of
97 movement.

98 Other specialized platforms exist, having battery life as main feature, like
99 activPAL [33]. It identifies and classifies individual’s free-living activity like
100 sitting, standing and walking. Data can be collected during 10 days using a
101 very low sampling rate, and no on-line process can be implemented. Physilog,
102 developed at EPFL, [8] has not wireless data transmission. MicroStrain 3DM-
103 GX1 [35] considers 9 axes of measurement, but it presents the same restrictions
104 that Xsens MTi. Finally, Activity Monitor [33] is an IMU, worn in the wrist,
105 developed to measure physical activity. It is endowed with RF for wireless
106 communication.

107 Special attention should be presented to the commercial platform MiniSun
108 IDEEA (Intelligent Device for Energy Expenditure and Activity) [34] specifi-

109 cally designed to measure movement, it may compute duration, frequency and
110 intensity of diverse types of human physical activity (PA). The working prin-
111 ciple of IDEEA is the constantly monitoring of the body and limb motions
112 through five sensors attached to the chest, thighs, and feet. Data are then
113 downloaded to a computer for off-line analysis at the end of each test. For
114 the calibration of IDEEA, the subject was asked to sit in an upright position
115 with feet and thighs parallel to the floor and the upper body in a vertical po-
116 sition. Calibration takes 5 seconds, this process ensures a maximal deviation
117 of 15 degrees in each direction. Although it detects locomotion well (such as
118 walk-ing or running), activities involving mainly arm motion, such as rowing,
119 swinging a ball or bat, operating a vacuum cleaner, etc., would not be correctly
120 identified.

121 These examples demonstrates that despite that human activity is already suc-
122 cessfully identified using commercially available devices, it is either employing
123 several sensors on the patient’s body or extracting data to be processed of-
124 line, preventing the use of its outputs in real-time applications like tele-care,
125 automatic infusion of drugs or ambient intelligence integration. Restricting
126 the number of devices in the system and demanding on-line detection and
127 extraction imposes challenges for the technical and algorithmic approaches.

128 2.2 ‘9×2’ System Description

129 The inertial system is a single unit device. All the electronic components plus
130 a Li-on battery (1000mAh) are encapsuled in a $78 \times 37 \times 10mm$ black case. It
131 weights 125g (battery included). The prototype also includes a wall battery
132 charger. Fig. 1 shows the prototype and its corresponding μ SD card.

133 Internally, the system includes the classical elements of an Inertial Measure-
134 ment Unit (IMU) as well as a system dedicated to the battery control and
135 energy consumption optimization. The status of both, the battery level and
136 the main application process, is shown to the user using a very simple user
137 interface comprised of three LEDs (Light Emission Diodes). A switch allows
138 the user to interact with the device at any time. Figure 1 shows the device.

139 Table 1 shows a technical comparison of the analyzed commercial platforms.
140 Presented information for each platform is its sampling rate, battery life, di-
141 mensions, processing capacity, datalog function, wireless communication, and
142 sensors included (accelerometers, gyroscopes and magnetometers).



Fig. 1. Sensor prototype

Name	Hz	hours	dim	CPU.Data.Wi	Ac.Gy.Ma
CETpD-UPC 9x2	200	18	75x37x21	Y.Y.Y	Y.Y.Y
Xsens MTi	120	9.4	53x38x20	N.N.N	Y.Y.Y
Xsens MTw	150	3.5	58x34x14	N.N.Y	Y.Y.Y
Shimmer 9DoF	50	3-4	53x32x19	N.N.N	Y.N.N
Shimmer WSP	–	3.5	50x25x12	N.Y.Y	Y.N.N
miniSun IDEEA	32	60	70x55x18	?.Y.N	Y.N.N
microberts DynaPort	100	47	83x51x9	N.Y.N	Y.N.N
PAL ActivPAL	20	240	53x35x7	N.Y.N	Y.N.N
EPFL Physilog	200	14	61x50x18	N.Y.N	Y.Y.N
Activity Monitor	50	24	46x36x15	N.N.Y	Y.N.N
MicroStrain 3DM-GX1	100	15.4	90x64x25	?.N.N	Y.Y.Y

Table 1

IMU-based physical activity monitors. Presented information for each platform is its sampling rate (Hz), battery life (hours), dimensions (dim), processing capacity (CPU), datalog function (Data), wireless communication (Wi), and sensors included, i.e., accelerometers (A), gyroscopes(Gy) and magnetometers (Ma)

143 3 Daily Living Activities Identification

144 As a first approach to demonstrate the system properties and the type of
 145 on-line algorithms that are studied, this section presents an experience of
 146 treatment of acceleration data provided by the ‘9×2’. Identification of human
 147 activities is completed using kernel methods.

148 3.1 Methodology

149 A test group of subjects was employed to collect data from the sensor while
150 performing activities. The group was confirmed by 6 healthy subjects with no
151 mobility limitations and aged 38.17 ± 12.6 . Data was collected while subjects
152 perform the following sequence of activities: Stay steady in vertical position,
153 walk about 4 meters, sit down on a chair, stay sit down for a few seconds,
154 stand up, walk, sit down again to finally stay sit down. This sequence was
155 repeated 3 times for each subject and experiments were video recorded to
156 enable labeling of activities.

157 3.2 Activities Analysis

158 Signals and video information from the following activities were manually
159 isolated and analyzed,

- 160 (1) Standing up. This activity lasts for 1 to 2.5 seconds with differentiated
161 phases: forward bending, active raising, passive raising and downward
162 bending. Timing and magnitude between phases may determine several
163 pathological characteristics.
- 164 (2) Sitting down. This action also ranges from 1 to 2.5 seconds. It is similar
165 to inverse of standing up, these pairs of signals being the most similar in
166 the group of activities.
- 167 (3) Transition Movement. Due to high similarity between sit down and stand
168 up activities, an auxiliary control state has been created to classify ac-
169 tivities different from stand or sit signals. It can be viewed as an activity
170 occurring just before (after) sitting down (standing up).
- 171 (4) Walking activity. Step duration varies between 0.5 and 1.5 seconds, classi-
172 fiers are trained to look for a complete walking episode instead of focusing
173 on individual steps.
- 174 (5) Steady activity. Acceleration signals for this activity are simple and pre-
175 dictable, but it occurs on unbounded time windows. Steady activity is
176 similar when user is sitting or standing.

177 3.3 Signal Processing

178 The duration of the activities to be classified ranges from 0.5 seconds, for
179 walking, up to 2.4 seconds, for the stand up activity. Since raw data is obtained
180 sampling at 50 Hz, the use of windows of 120 samples ensures the capture of
181 the longest type of activity.

182 Let us define as

$$183 \quad \mathbf{a}(k) = (a_x(k), a_y(k), a_z(k)) \quad (1)$$

184 to the acceleration vector provided by the sensor at time k . The following
185 signals are empirically chosen and computed from Eq. (1)

- 186 • Module: it allows to reduce data dimension and makes data independent
187 from orientation [12]:

$$188 \quad r(k) = \sqrt{a_x^2(k) + a_y^2(k) + a_z^2(k)} \quad (2)$$

- Orientation angles: Earth gravity allows to calculate orientation for the sensor device. Formulation works fine in static movement conditions. Impact of low centripetal accelerations is not important [13], nevertheless impacts or large accelerated movements incorporate error.

$$\theta(k) = \arctan \left(a_x(k), \sqrt{a_y^2(k) + a_z^2(k)} \right) , \quad \phi(k) = \arctan (a_y(k), a_z(k))$$

- Vertical $a_V(k)$ and forward $a_F(k)$ components: Accelerations in the inertial reference (fix frame) can be computed from the mobile reference using the orientation angles. Features values are robust to the measuring device orientation:

$$a_F(k) = \cos(\theta(k))a_x(k) + \sin(\theta(k))a_z(k)$$

$$189 \quad a_V(k) = -\cos(\phi(k))\sin(\theta(k))a_x(k) + \sin(\phi(k))a_y(k) + \cos(\theta(k))(a_z(k) + g)$$

190

- Energy expenditure indicators: acceleration signals are used to calculate the integral of absolute value (IAA) and the integral of magnitude (IAV)⁴:

$$IAA = \sum_k (|a_x(k)| + |a_y(k)| + |a_z(k)|) , \quad IAV = \sum_k r(k)dt$$

- Increments in the acceleration module,

$$\Delta r(k) = r(k) - r(k-1).$$

191 Frequency-based features can be obtained by performing the Fast Fourier
192 Transform (FFT) on the acceleration signals, however this approach is out
193 of the scope of this research due to the high processing time demanded when
194 implementing its computation within the microprocessor of the sensor.

⁴ IAV has been identified as less accurate than IAA [14].

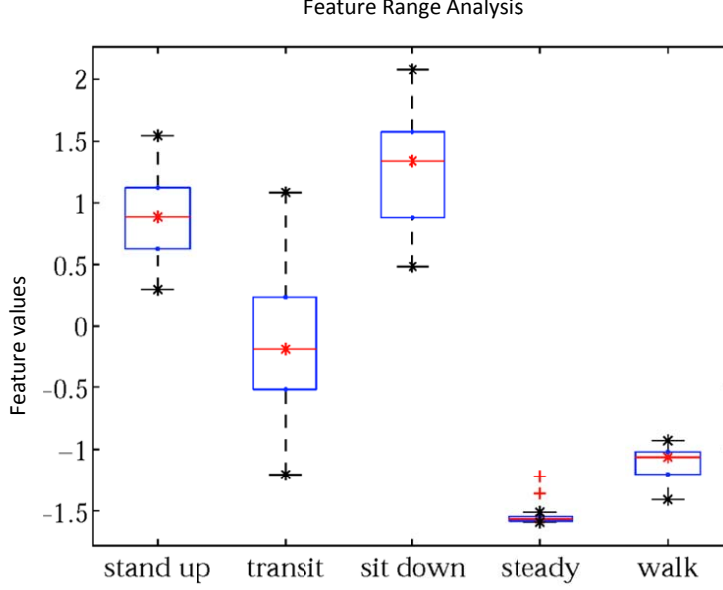


Fig. 2. Intervals for the 5 activities based on ‘range θ ’ feature.

195 3.4 Feature Selection

196 Standard statistical properties of the previously defined signals, i.e., mean,
 197 max, min, range, standard deviation, entropy, etc, conform a huge set of fea-
 198 tures characterizing the behavior of the signal. This has already been proved
 199 to be useful in similar SVM-based works [15]. These features capture relevant
 200 information about the motion within a given time-window, enabling the pro-
 201 cess of data stream, i.e., input data for the classification algorithm containing
 202 relevant information of the correspondent window allows a batch process every
 203 half-size window.

204 A data base with observations of the activities provided by different users is
 205 generated. Fig 2 presents a sample feature (‘range θ ’) using boxplots, which
 206 bounds are defined on the 25% and the 75% percentile. All features are nor-
 207 malized so relevance and performance for each feature can be compared [16].

208 Whiskers to bound intervals are defined as the most extreme data value within
 209 $\frac{3}{2} \cdot IQR$, where IQR is the interquartile range of the sample. Data outside the
 210 whiskers are considered as outliers.

211 Giving a pair of intervals (A, B) , let us define a separation value between them
 212 as,

$$213 \quad d = \max \begin{cases} \min A - \max B \\ \min B - \max A \end{cases} \quad (3)$$

214 Separation between intervals is used to select discriminant features, i.e., inter-
 215 class distances are used to rank features similarly to [30]. A symmetric matrix
 216 $D_f \in \mathbb{R}^{5 \times 5}$ for any given feature f represents its separation to the remaining
 217 features. Note that the main diagonal in D_f is composed by zeros. Whether
 218 different activities are represented by non overlapping data ranges, then sep-
 219 aration values are positive, therefore this feature classify the pair of implied
 220 activities by itself. Negative values of separation are interpreted as overlap-
 221 ping among classes. Nevertheless, separability among classes is improved using
 222 several features.

223 The number of classes that a given feature can discriminate is given by the
 224 number of rows containing distances greater than a given threshold. This
 225 threshold may be fixed to zero if no overlapping among classes is desired.

226 Three indicators were tested to incrementally select the best set of features:

- 227 (1) The number of pair of activities that a single feature discriminates using
 228 a given threshold , i.e. the number of positive values for each distance
 229 matrix D_f . Given that the main diagonal is null, the maximum num-
 230 ber of possible positive values is 20. Nevertheless, not a single feature
 231 demonstrated to be a discriminant for all classes.
- 232 (2) The sum of distances between classes, a value representing how different
 233 is a feature for each class or activity. Since features are normalized and
 234 negative values for overlapping activities are considered, values from -20
 235 to $+20$ can be expected.
- 236 (3) The sum of positive distances between classes. In this case only not over-
 237 lapping intervals are considered, being a particular case of the previous
 238 indicator. Here, values range from 0 to $+20$.

239 3.4.1 Detection Results and Analysis

240 Using the indicators presented above, features were ordered according to its
 241 class separability degree. The length of the vector of features was not restricted
 242 in order to check the method accuracy with different vector lengths. Five
 243 one-versus-rest SVM classifiers in a multi-class structure were trained with
 244 Gaussian kernel, inputs being assigned to the voted class. Whether no positive
 245 votes exist or more than one class voted, then no label is assigned. A 10-fold
 246 cross-validation procedure, with 3 repetitions, was performed for each length
 247 of the feature vector, ranging from 1 to 30 features.

248 Figure 3 shows the maximum accuracy reached by any of the three feature
 249 vector for each possible length. The best result was obtained when the sum of
 250 positive distance between classes was used as indicator and the length of the
 251 feature vector is 7. Its correspondent accuracy is 91.06%, while the selected
 252 features are: ‘std $a_x(k)$ ’, ‘min $a_x(k)$ ’, ‘std $a_V(k)$ ’, ‘std $a_F(k)$ ’, ‘min $a_F(k)$ ’, ‘std

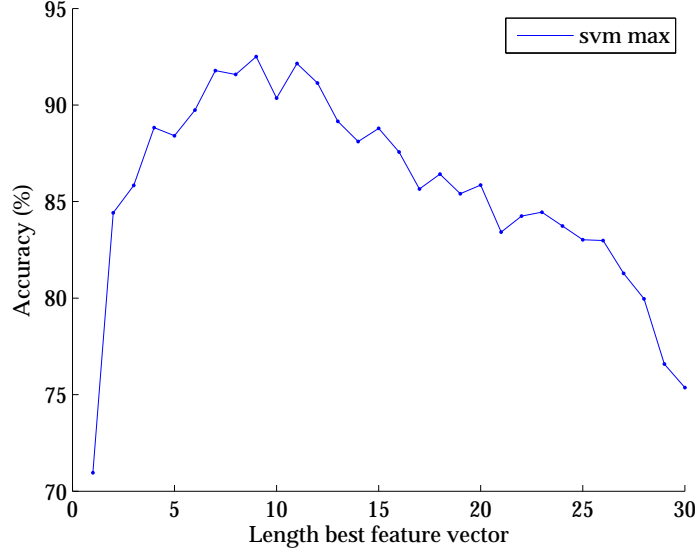


Fig. 3. Accuracy results versus number of features used.

$\theta(k)$ ' and 'range $\theta(k)$ ', where 'std' stands for standard deviation. Table 2 contains the confusion matrix for this experiment. It can be noted how stand up / sit down and steady / walk are two groups of activities perfectly discriminated by the classifier. Stand up and sit down activities are sometimes labeled as a transition movement. It is used to happen when movement is starting or ending, so it is difficult to the classifier discriminate between actions.

Label	Stand up	Sit down	Steady	Walk	Transition
Stand up	75.56	14.44	0	0	10
Sit down	6.06	89.09	0	0	4.85
Steady	0	0	93.33	6.67	0
Walk	0	0	2.22	95.56	2.22
Transition	1.39	1.39	0	3.06	94.17

Table 2

Confusion Matrix (%) when the third indicator and a feature vector of length seven is considered.

Signal processing takes, in the worst case, less than a half window of samples, so the final classifier identifies activities performed with a 1.2 seconds delay. Instead of using raw data as input variable to the kernel method, the use of features to represent the behavior of the acceleration speeds up the training and classification procedures, nevertheless it adds a processing layer which is also time consuming.

Calculating the standard deviation related features requires relative high processing real time efforts that the '9×2' can handle. Lower, but still high, accu-

267 racy results are achieved using features easier to be calculated. For instance, a
268 90.03% accuracy has been obtained when a vector of easy-to-compute features
269 is used.

270 4 Estimating Spatiotemporal properties of Human Gait: first ap- 271 proach

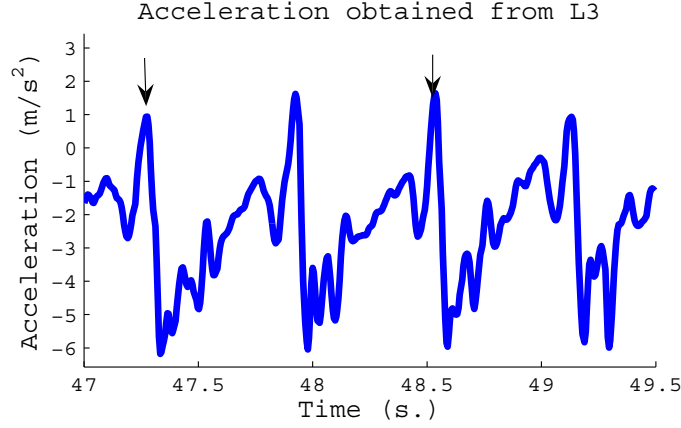
272 Many motor complications affect spatiotemporal properties of the patients'
273 gait [9]. Length and speed of the steps change due to the increment of the
274 impact of the disease. In this section, a method based on SVM-regression (ϵ -
275 SVR) is proposed to extract spatiotemporal properties from signals obtained
276 from the '9×2' system. Figure 4, shows the typical output of the sensor during
277 the human walk. The device is sewed to a belt in order to obtain two main
278 properties: step length and step velocity.

279 4.1 *Signal Processing for Gait Analysis*

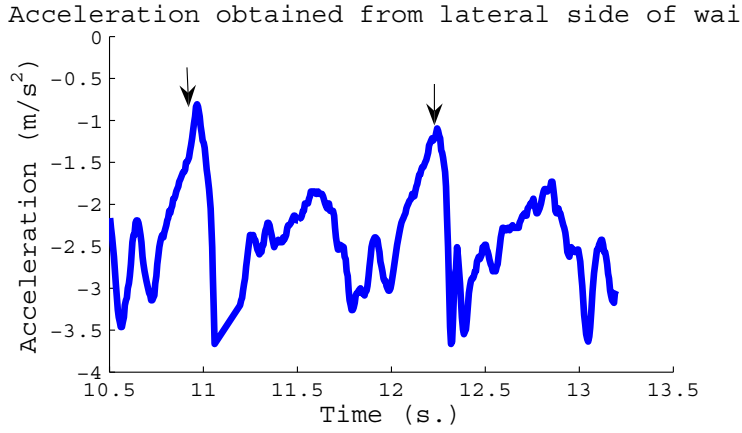
280 Gait is analyzed based on triaxial accelerations signals from the device when
281 located at any of both lateral sides of the waist. Raw data was low-pass filtered
282 before any analysis using a second-order zero-lag Butterworth filter with a cut-
283 off frequency of 15Hz, which is enough given that 99% of energy is contained
284 below 15Hz [19].

285 Accelerations signals obtained from the lateral side of the waist differ from
286 usual signals obtained from the region near L3. Figure 4 shows anterior-
287 posterior acceleration on normal gait obtained by the sensor from both lo-
288 cations. The signal obtained from the L3 region is similar to that reported on
289 the literature [11], where negative peaks of the anterior-posterior acceleration
290 are due to the end of the single support phase and the beginning of double
291 support phase. These peaks are preceded by a positive peak, produced in the
292 feet-floor contact. On the other hand, when the accelerometer is located in
293 the lateral side of the waist, the negative peaks are also observed, but not all
294 the positive peaks appear. Only those contacts generated by the foot of the
295 side where the sensor is located produce positive peaks.

296 Next, the two-phases methodology for the gait analysis wearing the sensor in
297 this position is presented.



(a) L3 region.



(b) Lateral side.

Fig. 4. Forward acceleration obtained from L3 region, and lateral side of waist.

298 4.2 Features Definition

299 Biomechanics characteristics of gait allow to automatically identifying steps
 300 from tri-axial acceleration signals [6]. Figure 5 shows how segments of acceler-
 301 ation signals related with a step are automatically detected in a pre-processing
 302 phase.

303 Three features are empirically defined for this experimentation based on the
 304 acceleration vector $\mathbf{a}(k)$ (Eq. 1) and its module $r(k)$ (Eq. 2) along each time-
 305 variant segmented acceleration signals:

- (1) the mean of acceleration modules,

$$\bar{r}_{1,s} = \frac{1}{T_s} \sum_{k=k_{s,0}}^{k_{s,0}+T_s-1} r(k)$$

306 where T_s is the number of samples during the s^{th} step, and $k_{s,0}$ the starting

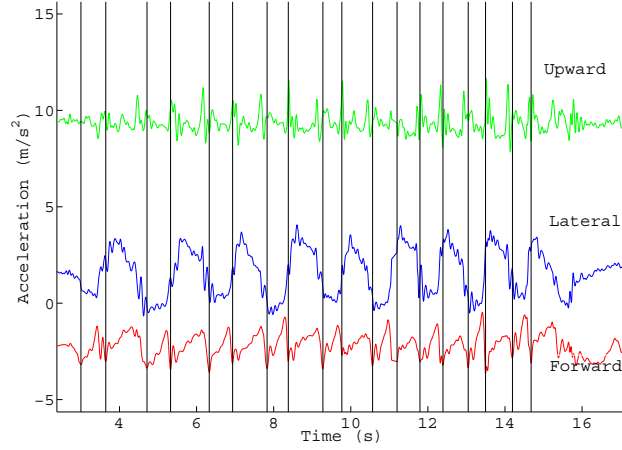


Fig. 5. Automatic step detection.

- sample for the s^{th} segmented step;
 (2) the sum of the absolute value of the components,

$$\bar{r}_{2,s} = \sum_{k=k_{s,0}}^{k_{s,0}+T_s-1} (|a_x(k)| + |a_y(k)| + |a_z(k)|)$$

- which is related to the well-know Energy Expenditure Indicator IAA
 employed in the precedent experiment;
 (3) the mean of the absolute values of the time-step increments,

$$\bar{r}_{3,s} = \frac{1}{T_s - 1} \sum_{k=k_{s,0}+1}^{k_{s,0}+T_s-1} |r(k) - r(k-1)|$$

- i.e the mean of the jerk absolute value.

These features are affected by the stride dynamics, for instance, the energy expended on a stride is related to its length and velocity. The faster the step is the higher the acceleration signal values and its increments are, so the mean norm and the mean jerk reflects it.

Additionally, the length and velocity of a given step, measured directly from the experiments, are denoted as l_s and v_s , respectively. The problem at hands can be formulated as find out mappings $f(\cdot)$ and $g(\cdot)$ such that,

$$l_s = f(\bar{r}_{1,s}, \bar{r}_{2,s}, \bar{r}_{3,s}) \quad , \quad v_s = g(\bar{r}_{1,s}, \bar{r}_{2,s}, \bar{r}_{3,s})$$

The ϵ -Support Vector Regression [20] was the kernel method selected in order to extract this relationship from experimental data as it is able to establish non-linear relations between input and output.

319 Ten volunteers were asked to walk several times over a plain surface of 6 m.
 320 length while a tri-axial accelerometer recorded the measures. As mentioned
 321 before, the accelerometer was attached to a belt and it was approximately
 322 located at the lateral side of the waist. Its orientation depends on how the
 323 belt was worn by the volunteer, thus quite different positions and orienta-
 324 tions were used between volunteers. Experiments were recorded by a video
 325 camera. Two methods were used to obtain actual step length: footprints and
 326 visual markers. Firstly, volunteer's shoe soles where painted and footprints
 327 left were measured. Secondly, visual markers distributed every 30 cm. were
 328 used to determine by video recordings step lengths. Actual step velocity was
 329 obtained by dividing step length by its duration obtained from recordings.
 330 These actual values are used as ground truth required to perform regressions
 331 against the sensor information. Local ethics committee approved the study,
 332 and subjects participation was informed consent. Technical information about
 333 the data acquisition procedures and experiments is available in [25].

334 A ϵ -Support Vector Regression with a cubic polynomial kernel is designed
 335 based on the defined features. In order to evaluate its prediction ability, a
 336 randomly selected set composed by 80% of the steps is used to train the ϵ -
 337 SVR, and the remaining data is used to establish mean squared error (MSE)
 338 rate. Finally, ϵ -SVR is also compared against linear regression on the same
 339 training and evaluation sets for each repetition.

340 Results for step velocity are summarized in Table 4.3. It can be observed that
 341 the mean MSE of ϵ -SVR is significantly lower than the error obtained with
 342 linear regression. A mean RMSE error of 14.64 cm/s is obtained when using
 343 ϵ -SVR for predicting new step velocities.

344 Features used on predicting step length are the same used on step velocity
 345 combined with duration time of the step. Results are also summarized in Table
 346 4.3. MSE value for ϵ -SVR is much lower than obtained on linear regression.
 347 However, an MSE value of 340.9 cm² is obtained, which is greater than the
 348 obtained for the case of velocity. It means that prediction of the step length
 349 is more complex than the estimation of the step velocity using the same set
 350 of features.

351 5 Human Gait as a Dynamical System

352 As a second approach for gait analysis, extending ideas from [21], human gait is
 353 analyzed as a dynamical system (DS), where internal states behave differently

	Step velocity	Step length
Regression	Mean MSE (cm/s)	Mean MSE (cm)
Linear	301.5	605.5
ϵ -SVR	214.37	340.9

Table 3

Summary of results for step velocity and step length.

according to the dynamic state of the system. Gait parameters are considered as unknown intrinsic properties of that DS. Acceleration signals are assumed to be a reliable source of information, where the intrinsic system is encoded in form of embedded time-series. Using this dynamical approach, a spectral approximation is followed as in [22], where principal component analysis (PCA) is applied to a conveniently organized set of time series provided by sensor measurements. It allows to discriminate the internal dynamics of the system and correlate it with the actual spatiotemporal properties obtained during gait.

Let us consider human gait as a completely determined, but unknown, dynamical system, $\mathbf{x}_{k+1} = T(\mathbf{x}_k) \in \mathcal{X}$, where T is a unknown deterministic rule. Internal states \mathbf{x}_k cannot be directly observed, however a certain measure $s_k \in \mathcal{S} \subset \mathbb{R}$ is available, through a device sensor, for instance, which corresponds to the application of certain function $f : \mathcal{X} \rightarrow \mathcal{S}$. A sequence of measures conforms a m -tuple, $\mathbf{r}_k(\mathbf{x}_k) = (s_{k-m+1}, s_{k-m+2}, \dots, s_k) = (f(\mathbf{x}_k), f(T(\mathbf{x}_k)), \dots, f(T^{m-1}(\mathbf{x}_k)))$, that is said to belong the reconstruction space, i.e., $\mathbf{r}_k \in \mathcal{R}$, where $\mathcal{R} \subset \mathbb{R}^m$.

The Takens theorem [23] establishes diverse conditions for the reconstruction space \mathcal{R} to be an embedding of \mathcal{X} , i.e. to encapsule dynamics of internal states \mathbf{x} . A crucial condition is imposed to the size of \mathbf{r}_k in order to guarantee the embedding property,

$$m > 2 \cdot \dim(\mathcal{X}) \quad (4)$$

The reconstruction of the state space is obtained from measurements of a triaxial accelerometer attached to one side of the patients' waist⁵. The module of the acceleration vector $r(k)$ (Eq. 2) is used as the s_k measure of the current state of the DS. From this measure, the hidden dynamics of the system can be observed using the reconstruction space with the embedding property. Thus, the elements of the reconstruction space corresponding to the s^{th} step are

⁵ It will be now assumed the right side as the one of interest, nevertheless it must be noted that the method is invariant to this selection.

382 given by the vectors available in the time-series,

$$383 \quad \mathbf{r}^s(\mathbf{x}_k) = (r(k - m + 1), r(k - m + 2), \dots, r(k))^T \quad k = k_{s,0} : k_{s,0} + T_s - m \quad (5)$$

384 where $m < T_s$. The value of m must satisfy (4) in order to obtain a valid
385 reconstruction space. Nevertheless, as $\dim(\mathcal{X})$ is unknown, a reasonable high
386 value must be selected.

387 Defining a matrix \mathbf{R}^s , an arrangement of the $\mathbf{r}^s(\mathbf{x}_k)$ vectors, is a reconstruction
388 of the internal dynamics for the s -th step. From now on, notation is simplified,

$$389 \quad \mathbf{R}^s = (\mathbf{r}_0 \quad \mathbf{r}_1 \quad \dots \quad \mathbf{r}_{n_s})^T, \quad (6)$$

390 thus, the i -th row in \mathbf{R}^s corresponds to a point in the representation space
391 that represents the state of the system \mathbf{x} in the time-step k . The whole matrix
392 represents a state trajectory of the states of the body dynamics $(\mathbf{x}_0, \dots, \mathbf{x}_n)$
393 during the s^{th} step.

394 Since reconstruction of state space is based on module measures, the method
395 is insensitive to the orientation of the device.

396 5.1 Feature Selection

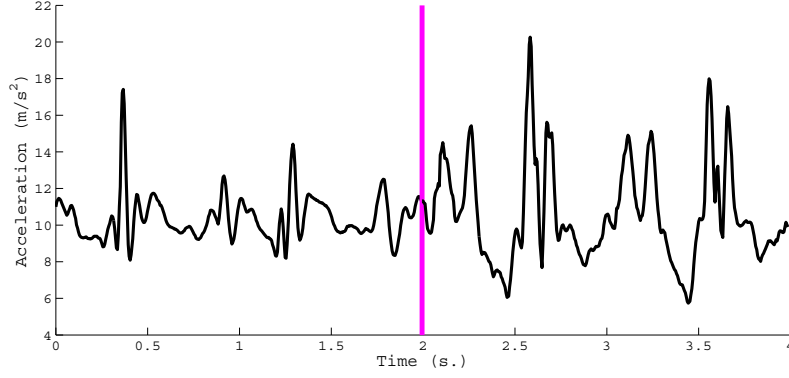
397 The size of the reconstruction space \mathcal{R} is determined by the chosen dimension
398 m , which should be large enough for leading to a space with capacity to capture
399 the system dynamics. At the same time, using a large number of sensor data,
400 i.e., a large time-series, leads to a large representation space with the valuable
401 information spread along the columns in (6).

402 The use of principal component analysis theory (PCA) transforms the repre-
403 sentation matrix \mathbf{R} , a huge database of time-series provided by sensor signals,
404 through a transformation matrix $\mathbf{B} \in \mathbb{R}^{m \times m}$, so that relevant information of
405 the DS behavior is concentrated in first latent variables,

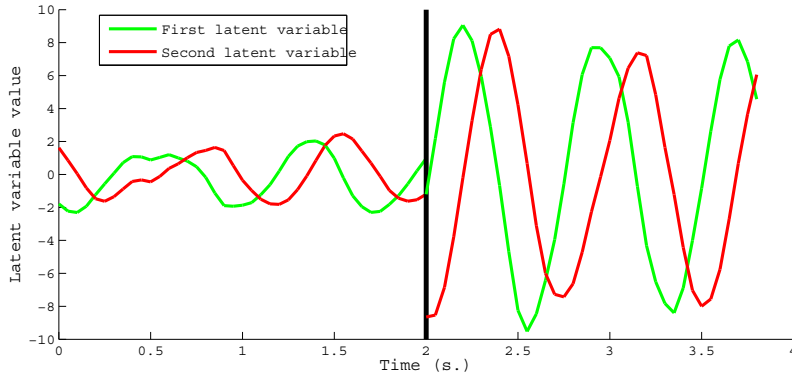
$$406 \quad \mathbf{Y} = \mathbf{R}\mathbf{B} \quad (7)$$

407 i.e., the columns of \mathbf{Y} , namely \mathbf{y}_j , $j = 0, \dots, m$. Moreover, each row of \mathbf{Y} still
408 corresponds to a given time-step of the state space.

409 Only the first latent variables, containing most part of information, are em-
410 ployed, then, discarded latent variables are considered to contain only noise.
411 Distinguishing between relevant or noisily variables is performed by observ-
412 ing its contribution: noisily variables hardly contribute in comparison to the



(a) Acceleration Magnitude (raw data)



(b) First Latent Variable

Fig. 6. Original and latent variables during both slow and fast gait

413 relevant ones. Fig. 6 shows an example of both, the original module for the
 414 acceleration and the first and second more informative latent variables dur-
 415 ing a gait episode, which includes fast and slow walking dynamics. Vertical
 416 line discriminates walking velocity during a gait episode, the first cycle cor-
 417 responding to a gait velocity of 35 cm/s, while the second one represents a
 418 magnitude of 189 cm/s.

419 It can be observed how latent variables behave similarly to a sinusoidal signal.
 420 A direct relationship exists between amplitude of the new signal and human
 421 gait velocity. Therefore, the problem of estimating the stride length and ve-
 422 locity could be solved by using regression on latent variables. As depicted in
 423 Fig.6(b), both latent variables would discriminate a slow gait episode from a
 424 fast one, therefore, for the estimation of step length and velocity both variables
 425 ($\mathbf{y}_1, \mathbf{y}_2$) are chosen as input space for the regressor. First two latent variables
 426 contain main information described as covariance, as Fig. 8 presents. Only
 427 these two latent variables are out of the noise level.

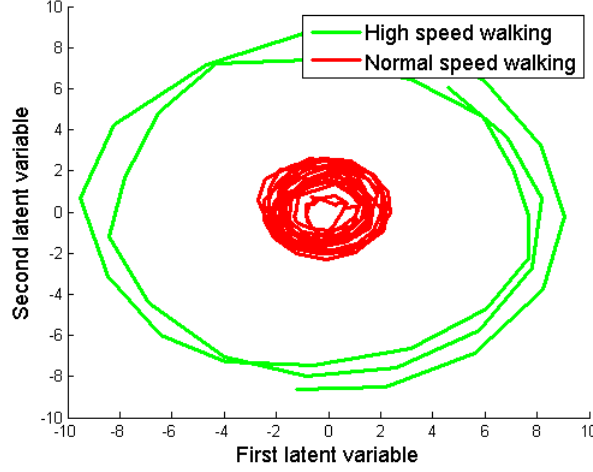


Fig. 7. Recurrence plot of a volunteer

In fact, final features used for the regression are given by

$$\bar{r}_4 = \max_j (w_j \cdot \tau) \quad (8)$$

where

$$w_j = \sqrt{(y_{j,1})^2 + (y_{j,2})^2}, \quad (9)$$

and τ represents the step's duration.

The sum of the square components in (9) represents the instantaneous radius of the trajectory in the space formed by the first two latent variables. A graphical representation is presented in Fig. 7, where two different gait velocities are described.

To the best of our knowledge, it does not exist any method to determine the correct reconstruction of the state space of a DS. Taken's theorem is valid only for noiseless measures although it has been extensively and successfully applied for noisy cases. In this work, since we are measuring gait properties, recurrence plots may clarify whether our reconstruction is valid. Recurrence plots are a common technique helpful to visualize the recurrences of dynamical systems [26]. Given a sequence of (reconstructed) states x_1, \dots, x_n of a system, a matrix $M_{n \times n}$ is considered where each element m_{ij} may have two values: 1 when $x_i \approx x_j$ and 0 otherwise. Note that similarity is defined by ϵ -insensitivity. This matrix is plotted, and periodic motions are reflected by long and uninterrupted diagonals. The vertical distance between these lines corresponds to the period of the oscillation. Figure 9 shows the recurrence plot for a volunteer when using embedding dimension 30 and $\epsilon = 10.5$. Similar results were obtained by the rest of volunteers. Periodic orbits are clearly distinguishable, which

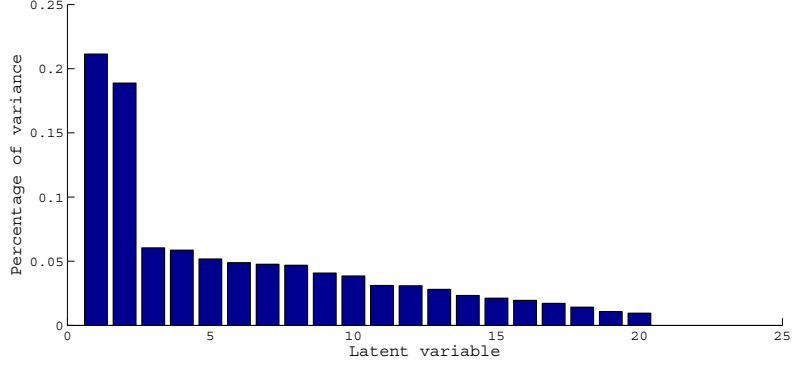


Fig. 8. Variance explained by each latent variable

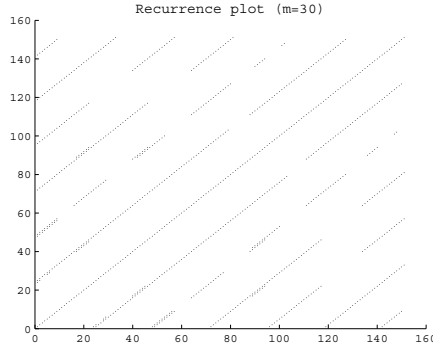


Fig. 9. Recurrence plot of a volunteer

completely agrees with the periodic nature of gait, suggesting that a good reconstruction has been obtained.

5.2 Results using Latent Variables

The method presented was applied on real data obtained from the same experiment in the precedent case, for comparison purposes. This section compares the estimation results of spatiotemporal parameters using r_4 and when signal characteristics $\bar{r}_1, \bar{r}_2, \bar{r}_3$ from the precedent experiment are used.

Table 4 shows the best results obtained when predicting length and velocity for each regression model ($m=30$, sampling at 50Hz). In order to evaluate the prediction capability of the the regression using raw data, a randomly generated set (80% of the samples) was used to train ϵ -SVR model, the remaining samples were used to establish the MSE error rate. This process was repeated one hundred times to obtain significant values. A 10-fold cross validation was performed in order to obtain prediction error measures on features extracted from latent variables. This process was repeated 30 times to establish significant values. For the embedding approach, the best result was obtained when

using ϵ -SV regression with a RBF kernel for both spatiotemporal parameters, which improves the results provided by other type of regressions, (e.g., polynomial or linear kernels). When using those features extracted from raw data, the best result was that provided by the ϵ -SV regression, using a cubic polynomial kernel. From the medical point of view these results may be accurately enough to value the subjects' gait performance.

	Step velocity	Step length
Regression	Mean MSE (cm/s)	Mean MSE (cm)
Direct (ϵ -SVR cubic kernel)	214.37	340.9
Embedding(ϵ -SVR RBF kernel)	110.2	240.2

Table 4

Summary of results for step velocity and step length.

A more understandable prediction error measures of the results are listed in Table 5 and 6, where a specific estimation and its errors are presented. The relative error between the RMSE and the average value of each spatiotemporal parameters is presented.

5.3 Discussion

Table 4 compares results from embedding approach against those obtained using a direct model, which are also presented in Table 4.3. Time embedding approach outperforms the direct model results. A single value calculated from the reduced reconstruction space outperforms predictions based on different features of the original signal. Figure 6 suggests that it would be easier to extract information from latent variables, and estimation results evidence it.

Estimation errors are presented in Table 5 and 6. The embedding approach shows better performance on estimating both spatiotemporal parameters. Relative errors between RMSE and the average value are also shown. Embedding approach provides an error of 15.3% for step velocity and 18.6% for step length. This apparently high error may not be a problem in most medical applications, since step length and velocity assessment does not require an extremely precise measurements. A long ambulatory assessment of the step length and velocity of patients can be performed through this estimation method, since significative changes will be reflected on the estimations.

A previous study which used 4 gyroscopes reported a RMSE of 7 cm/s for step velocity and 8 cm for step length [8]. Sensors should be located carefully in thigh and shanks, and they were sensitive to orientation. Such results are more accurate than those obtained by the embedding approach used in this study. However, it must be taken into account that this lower precision is a

Table 5

Velocity Error Case Analysis (Average Velocity = 68 cm/s)

Approach	Vel Error (cm/s) - (%)
Embedding (ϵ -SVR RBF kernel)	10.50 – (15.3%)
Direct (ϵ -SVR 3-degree polynom. kernel)	14.64 – (21.3%)

Table 6

Length Error Case Analysis (Average Length = 83.24 cm)

Approach	Length Error (cm) - (%)
Embedding (ϵ -SVR RBF kernel)	15.49 – (18.6%)
Direct (ϵ -SVR 3-degree polynom. kernel)	18.46 – (22.18%)

consequence of usability restrictions. An unique wearable sensor attached to the waist, which must be insensible to orientation provides quite different and irregular signals between volunteers. Thus, embedding approach has been able to adapt to such signals but resulting in higher errors.

Using the reconstruction of the state space of human gait rather than employing signal features is showed to be more precise for the estimation of gait parameters. Nevertheless, it is possible that other features could obtain more accurate estimations. In order to find them, a large process comprising feature definition, feature selection and testing should be done. By contrast, state space reconstruction combined with PCA analysis has provided a gait representation easily interpretable which made feature definition obvious.

Step velocity estimations are more precise than those obtained for length. The reason may be caused by the nature of the sensor measurements which are accelerations. A measurement error induced by noise may affect length regression stronger than the case of velocity since there is a double cumulative relation which is likely to disturb.

6 Conclusions

Three approaches for detecting posture and activities and estimating spatiotemporal parameters of gait have been presented. A common structure based on feature extraction and kernel method is used. Posture changes and activities are detected by SVM classification over features obtained from the measurements of the 9×2 device. Thus, the device is comparable to some commercially available sensors. Moreover, spatiotemporal parameters of gait are estimated using either a direct model, which extracts features directly from the accelerations comprising a step, or by features extracted from a reconstructed space when the behavior is considered as a DS.

524 A new approach for gait parameters estimation is presented, based on the
 525 implicit modeling of the human gait as a DS. The state space reconstruction
 526 analyzed using PCA is shown to be a simple method to extract gait properties.
 527 The goodness of the reconstruction is empirically demonstrated. Human gait
 528 is a cyclical process and recurrence plots evidenced that trajectories in the
 529 state space reconstruction are also periodic. Furthermore, the trajectories in
 530 the latent space are also periodic since the first two variables are a pair of
 531 sinusoidal signals.

532 The feature selection algorithm combined with kernel methods has provided
 533 perfect discrimination between activities. Furthermore, kernel methods for re-
 534 gression purposes have resulted in an accurate estimation of spatiotemporal
 535 parameters of gait. Using the reconstruction space as input space for the PCA
 536 analysis provides an efficient method, obtaining truthful estimations when ex-
 537 tracting the most interesting information that is spread along the dimensions
 538 of the reconstruction space.

539 This method provides a comfortable way to extract gait parameters by using a
 540 unique sensor located at the waist lateral side. The approach used is insensitive
 541 to orientation and assumes changes in the exact location of the sensor between
 542 users. Results show slightly lower accuracies in comparison to other systems
 543 that use more sensors and are sensitive to the exact position of the devices.
 544 It seems that there exists a trade-off between comfortability and precision in
 545 inertial sensors for the estimation of gait parameters.

546 The approaches presented are susceptible to be used for medical purposes. A
 547 long term ambulatory assessment of postures, activities and gait parameters
 548 is feasible by using the presented algorithms. However, it is considered that
 549 a main requirement should be accomplished: usability restrictions imposes a
 550 single device so that it may be used during daily life. As algorithms should be
 551 processed in the device, extracted information must be saved in order to be
 552 analyzed by physicians, future directions are on developing real-time versions
 553 of the algorithms presented.

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