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function [ ReconstructedFullDataSet ] = ...
    PredictMissingMarkers( Data_gaps, nearNeighbours,...
                          secondaryNeighbours,...
                          weights_nearNeighbours,...
                          weights_secondaryNeighbours)

% PredictMissingMarkers
% searches for gaps ("NaN") in the marker coordinates and fills these gaps
% using the natural correlation structure in the marker coordinates.
%
% Input:
% Data_gaps: matrix with marker data organized in the form
%           [ x1(t1), y1(t1), z1, x2, y2, z2, x3, ..., zn(t1)
%             x1(t2), y1(t2), ...
%             ...
%             x1(tm), y1(tm), ..., zn(tm) ]
% nearNeighbors, secondaryNeighbours: if it is known which markers have
% gaps, then neighbouring markers can be pointed out to
% improve the prediction (see paper)
% weights_nearNeighbours, weights_secondaryNeighbours: the weights on
% neighbouring markers can be modified manually (see paper).
% The recommended default values are 10 and 5 for near and
% secondary neighbours, respectively.
%
%
% Output:
% ReconstructedFullDataSet: Matrix in the same form as the input matrix
% with columns that had gaps replaced by a
% reconstructed marker trajectory
%
% Limitations: There are types of motion analysis data where this code
% should not be used and there are a number of additional
% limitations.
% Please find more information in the paper.
%
%
% (c) Peter Federolf, 2013, version 2.0, all rights reserved.
% If you use this code for research - in the current or in a modified
% version - then please cite the corresponding paper:
% Federolf P.: A novel approach to solve the "missing marker problem"
% in marker-based motion analysis that exploits the segment coordination
% patterns in multi-limb motion data. Plos One. (submitted 2013)

%% Variable Definitions

columns = size(Data_gaps,2);
frames  = size(Data_gaps,1);

define_weights = ones(1,columns/3);

if nargin==1
elseif nargin==2
    for i = 1:size(nearNeighbours,2)
        define_weights(nearNeighbours(i))= 10;
    end
    % if weight inputs are empty, then set to default

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elseif nargin==3
    for i = 1:size(nearNeighbours,2)
        define_weights(nearNeighbours(i)) = 10;
    end
    for i = 1:size(secondaryNeighbours,2)
        define_weights(secondaryNeighbours(i)) = 5;
    end
    % if weight inputs are empty, then set to default

elseif nargin==4
    for i = 1:size(nearNeighbours,2)
        define_weights(nearNeighbours(i)) = weights_nearNeighbours;
    end
    for i = 1:size(secondaryNeighbours,2)
        define_weights(secondaryNeighbours(i)) = 5;
    end
elseif nargin==5
    for i = 1:size(nearNeighbours,2)
        define_weights(nearNeighbours(i)) = weights_nearNeighbours;
    end
    for i = 1:size(secondaryNeighbours,2)
        define_weights(secondaryNeighbours(i)) = weights_secondaryNeighbours;
    end
end
end

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%% Step 1: Detect which columns have gaps and where
columns_with_gaps = find(any(isnan(Data_gaps),1));
frames_with_gaps = find(any(isnan(Data_gaps),2));

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%% Step 2: center the data by subtracting a mean trajectory,
%          then define the matrices needed for the prediction

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Data_without_compromized_markers = Data_gaps;
Data_without_compromized_markers(:,columns_with_gaps) = [];

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mean_trajectory.x = ...
    mean(Data_without_compromized_markers(:, ...
        1:3:columns-size(columns_with_gaps,2) ),2);
mean_trajectory.y = ...
    mean(Data_without_compromized_markers(:, ...
        2:3:columns-size(columns_with_gaps,2) ),2);
mean_trajectory.z = ...
    mean(Data_without_compromized_markers(:, ...
        3:3:columns-size(columns_with_gaps,2) ),2);

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Data_centered(:,1:3:columns) = ...
    Data_gaps(:,1:3:columns) - ...
    repmat(mean_trajectory.x,1,columns/3);
Data_centered(:,2:3:columns) = ...
    Data_gaps(:,2:3:columns) - ...
    repmat(mean_trajectory.y,1,columns/3);

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Data_centered(:,3:3:columns) = ...
    Data_gaps(:,3:3:columns)-...
    repmat(mean_trajectory.z,1,columns/3);

M__ = Data_centered;

M__zeros = M__;
M__zeros(:,columns_with_gaps)=0;

N__no_gaps = Data_centered( ~any(isnan(M__),2),:);

N__zeros = N__no_gaps;
N__zeros(:,columns_with_gaps) = 0;

%% Step 3: normalization:
%     all markers are treated as if they carry the same
%     amount of information: normalization to unit variance.
%     Then markers are multiplied with a weight vector that may
%     emphasise adjacent markers for higher precision.

mean_N__no_gaps    = mean(N__no_gaps,1);
mean_N__zeros     = mean(N__zeros,1);
stdev_N__no_gaps  = std(N__no_gaps,1,1);

M__zeros = (M__zeros - repmat(mean_N__zeros,size(M__zeros,1),1))./...
    repmat(stdev_N__no_gaps,size(M__zeros,1),1).*...
    repmat(reshape([1 1 1]'*define_weights,1,[]),...
        size(M__zeros ,1),1);

N__no_gaps = (N__no_gaps-repmat(mean_N__no_gaps,size(N__no_gaps ,1),1))./...
    repmat(stdev_N__no_gaps,size(N__no_gaps ,1),1).*...
    repmat(reshape([1 1 1]'*define_weights,1,[]),...
        size(N__no_gaps ,1),1);

N__zeros = (N__zeros - repmat(mean_N__zeros,size(N__zeros ,1),1))./...
    repmat(stdev_N__no_gaps,size(N__no_gaps ,1),1).*...
    repmat(reshape([1 1 1]'*define_weights,1,[]),...
        size(N__no_gaps ,1),1);

%% Step 4: Perform a PCA on the incomplete and full Markersets

function PCA_result = PCA( Data )

n_eig = min(40,size(Data,2)-3);
opts.v0 = ones(size(Data,2),1);

% compute covariance matrix on time series
% c = cov(Data,1);

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c = Data'*Data / size(Data,1);

%Eigenvalue decomposition
[v,EV] = eigs(c,n_eig,'lm',opts );

% build the output structure
PCA_result.Eigenvectors = v;
%PCA_result.Eigenvalues = diag(EV);
end

PCA__no_gaps = PCA(N__no_gaps);
PC_vectors__no_gaps = PCA__no_gaps.Eigenvectors;

PCA__zeros = PCA(N__zeros);
PC_vectors__zeros = PCA__zeros.Eigenvectors;

%% Step 5: Calculate Transformation Matrix for Principal Movements
%       Transform Data first into incomplete-, then into full-PC basis
%       system.

T__ = PC_vectors__no_gaps' * PC_vectors__zeros;

ReconstructedData = M__zeros*PC_vectors__zeros*T__*PC_vectors__no_gaps';
% Equation 1 in the paper

%% Step 6: Reverse normalization

ReconstructedData = repmat(mean_N__no_gaps,frames,1)+ReconstructedData.*...
    repmat(stdev_N__no_gaps,size(ReconstructedData ,1),1)./...
    repmat(reshape([1 1 1]'*define_weights,1,[]),...
           size(M__zeros ,1),1);

%% Step 7: Add mean trajectory subtracted in step 2 to obtain original
%       dataset + missing marker

ReconstructedData(:,1:3:columns) = ...
    ReconstructedData(:,1:3:columns) + ...
    repmat(mean_trajectory.x,1,columns/3);
ReconstructedData(:,2:3:columns) = ...
    ReconstructedData(:,2:3:columns) + ...
    repmat(mean_trajectory.y,1,columns/3);
ReconstructedData(:,3:3:columns) = ...
    ReconstructedData(:,3:3:columns) + ...
    repmat(mean_trajectory.z,1,columns/3);

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%% Prepare Output
%
ReconstructedFullDataSet = Data_gaps;
for j = columns_with_gaps
    ReconstructedFullDataSet(:,j) = ReconstructedData(:,j);

end

end % function
```