SENSOR MANAGEMENT FOR ESTIMATION IN WIRELESS SENSOR NETWORKS



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OUTLINE

• Introduction

- Sensor management: Motivation and problem formulation
- State of the art
- Sensor management approaches
 - Sensor management in WSNs
 - Multi-objective optimization (MOP) based sensor management for target tracking with uncertainty
 - Sensor management in crowdsourcing based WSNs
 Cloud sensing enabled target localization
- Concluding remarks



SENSOR MANAGEMENT IN WSNS

• Power consumption profile of sensor nodes



• Limited resources (energy, bandwidth, etc.)

- Proper management
 - Energy: conserve to prolong lifetime of the WSN
 - Bandwidth: more efficient transmission

SENSOR MANAGEMENT FOR ESTIMATION IN WSNS





- Sensor networks for estimation: Environment/health monitoring, target localization and tracking
- Limited network resources: Sensor battery power, communication bandwidth, storage and computing capacity
- **Resource management:** Optimal sensor selection/scheduling, optimal inter-sensor collaboration

SENSOR MANAGEMENT FOR ESTIMATION IN WSNS



- **Resource management:** Optimal sensor selection/scheduling, optimal inter-sensor collaboration
 - a) **Sensor selection/scheduling:** Find optimal tradeoff between estimation accuracy and sensor activations over space and/or time
 - b) Sensor collaboration: Find optimal inter-sensor communication topology and power allocation scheme





SENSOR SELECTION

- Sensor selection (myopic/one-time ahead): Select optimal subset of sensors in space to minimize estimation error (or other performance measure) subject to energy constraints (or other constraints)
- **Example:** sensor selection for field estimation





SENSOR SCHEDULING

- Sensor scheduling (multiple-time ahead/non-myopic): Seek optimal sensor schedules in *both space and time*
- For example, sensor scheduling for target tracking



Figure: sensor schedule at t = 10 (left); sensor schedule at t = 24 (right)



STATE OF THE ART: SENSOR SELECTION/SCHEDULING

• Sensor selection/scheduling: several variations of the problems have been addressed according to types of measurement models, cost/utility functions, energy and topology constraints, and length of time horizon (one-time ahead, finite time, infinite time)



STATE OF THE ART: SENSOR SELECTION

- Sensor selection for different types of measurement models:
 - a) Linear measurement model (commonly studied): *closed form* of estimation distortion (namely, mean squared error) w.r.t. sensor selection variables [JoshiBoyd'09] (and many others)
 - b) Non-linear measurement model: *No closed form* of estimation distortion w.r.t. selection variables; *alternative performance* measure of sensor selection: entropy, mutual information, Fisher information (inverse of Cramér-Rao lower bound on estimation error) [JWFisher'03, WangEstrin'04, ZuoPKV'07, ShenLiuPKV'14, ChepuriLeus'15]
 - c) Quantized measurement: *No closed form* of estimation distortion w.r.t. selection variables; alternative performance measure used while incorporating the effect of quantization [ZuoPKV'08, MasazadePKV'10]



STATE OF THE ART: SENSOR SELECTION

- Sensor selection Under Noise/Signal correlation:
 - a) Uncorrelated measurement noise (commonly studied): observations are *conditionally independent* given the underlying parameter; each sensor contributes to Fisher information in an *additive* manner [JoshiBoyd'09, ChepuriLeus'15] (and many others)
 - b) Weakly correlated measurement noise: noise covariance matrix has small off-diagonal entries; assumption of weak noise correlation facilitates problem formulation and has computational merits [Jamali-Rad'14, ShenPKV'14]
 - c) Arbitrary noise correlation: involved formulation but efficient solution has been found recently [LiuPKV'16]



STATE OF THE ART: SENSOR SELECTION

- Sensor selection for different cost/utility functions and constraints:
 - a) Choice of cost/utility function relies on types of measurement models:
 - Mean squared error: linear measurement model
 - Information measures including Shannon and Fisher: non-linear measurement model [Zhao'02, JWFisher'03]

b) Constraints on sensor selection:

- Number of selected sensors (commonly used)
- Sensor Coverage: geographically distributed sensor nodes to ensure network-wide sensing coverage [Wang'11]
- Energy harvesting constraints: sensors with energy harvester subject to causality constraints of power flow [LiuWangPKV'16, Calvo-Fullana'16]



STATE OF THE ART: SENSOR SCHEDULING

- a) Sensor scheduling for linear dynamical systems (finite time horizon)
 - Scheduling continuous/discrete-time Kalman filters [MoSinopoli'11]
 - Sensor scheduling via design of sparse Kalman filter gain matrices [MasazadePKV'12]
 - Compressive sensing based probabilistic sensor scheduling for target tracking [CaoPKV'15]

b) Sensor scheduling for non-linear dynamical systems (finite time horizon)

• Recursive Fisher information or Posterior Cramér-Rao lower bound as surrogate performance measure for nonlinear systems [ZuoPKV'07, ShenPKV'14, ChepuriLeus'15]



STATE OF THE ART: SENSOR SCHEDULING

c) Sensor scheduling for linear dynamical systems (infinite time horizon)

- Optimal sensor schedule for an infinite horizon problem can be approximated arbitrarily well by a periodic schedule with a finite period [Shi'11, Tomlin'12]
- Periodic switching policy using lower bound on the performance of scheduling sensors over an infinite time [Ny'11]
- Determine optimal periodic sensor schedules by designing optimal sparse Kalman filter gain matrices under periodicity conditions [LiuPKV'14]



STATE OF THE ART: DISTRIBUTED ALGORITHMS

- **Distributed sensor selection:** In the absence of the fusion center, sensor selection is carried out in a distributed way and by the sensors themselves
- Why is this important? Robust to failure of FC, low communication burden between sensors and FC
- Why is this difficult? Each sensor has access only to the information in its neighborhood; Make a global decision based on local data & local communications



STATE OF THE ART: DISTRIBUTED ALGORITHMS

• Distributed algorithms

- Greedy algorithm based on submodular utility function (with diminishing return property) [Krause'10]
- Distributed sensor selection for parameter estimation under linear Gaussian model with weakly correlated measurement noise [Jamali-Rad'15]
- Distributed sensor selection for estimation of spatiallycorrelated random field [LiuHero'16]



SENSOR COLLABORATION

• Sensor collaboration: Determine optimal inter-sensor communication strategies (namely, collaboration links) in order to enhance the estimation performance under limited network resources





STATE OF THE ART: SENSOR COLLABORATION

• Approaches for sensor collaboration

- Power allocation for communication systems with *fullyconnected* collaboration network[Fang'09, Fanaei'14]
- Sensor selection and power allocation under *given network topologies: tree, branch, linear* [Mitra'06, Mitra'08]
- Linear coherent estimation with spatial collaboration under *arbitrary known network topologies* [KarPKV'13]
- Sensor collaboration with *unknown* network topologies: jointly optimize sensor-to-sensor (collaboration) and sensor-to-FC (selection) schemes [LiuPKV'15]
- Sensor collaboration in the presence of temporal dynamics: determine inter-sensor communication strategy while tracking a random process rather than estimating a static parameter [KarPKV'12, LiuPKV'16]

CROWDSOURCING BASED WSNs



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Almost everyone has devices with built-in sensors





CROWDSOURCING BASED WSNS





CROWDSOURCING BASED WSNS



The users may not participate in sensing and inference tasks unless suitable incentives are provided to them.



STATE OF THE ART: CROWDSOURCING BASED WSNS



Sensor management in crowdsourcing based WSNs

- Concept [Mullen'06]
- Walrasian equilibrium based sensor management [Chavali, Nehorai'12],[Masazade, Varshney'13]
- Auction design for resource management [Yang'16], [Chen'16]



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TARGET TRACKING IN WIRELESS SENSOR NETWORKS



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TARGET TRACKING TARGET DYNAMICS



• Target motion dynamics: $\mathbf{x}_{t+1} = \mathbf{F}\mathbf{x}_t + w_t$ $\mathbf{x}_t = \begin{bmatrix} x_t & y_t & \dot{x}_t & \dot{y}_t \end{bmatrix}^T$ i.i.d Gaussian noise Target location Target velocity

• Isotropic power attenuation model of target:

 $P_{i,t}(\mathbf{x}_t) = \frac{P_0 \longrightarrow \text{Power at distance } 0}{1 + \alpha d_{i,t}^n} \xrightarrow{\text{Power at distance } 0} \text{Distance between target and sensor } i$

• Signal amplitude received by sensor *i* at time step *t*: $h_{i,t}(\mathbf{x}_t) = \sqrt{P_{i,t}(\mathbf{x}_t)}$

TARGET TRACKING SENSOR MEASUREMENTS



- Uncertainty in wireless sensor networks
 - Random interruptions in the channel
 - Sensor failures
 - Jamming or interference
 - Obstacles
- Unreliable analog sensor measurements

$$z_{i,t} = \begin{cases} h_{i,t}(\mathbf{x}_t) + v_{i,t}, & \text{with probability } p_s^{(i)} \\ v_{i,t}, & \text{with probability } 1 - p_s^{(i)} \end{cases}$$

• Probabilistic model:

$$p(z_{i,t}|\mathbf{x}_t) = p_s^{(i)} \mathcal{N}(h_{i,t}(\mathbf{x}_t), \sigma^2) + (1 - p_s^{(i)}) \mathcal{N}(0, \sigma^2)$$



TARGET TRACKING Sensor Measurements

• Quantized sensor measurements:

$$D_{i,t} = \begin{cases} 0 & -\infty < z_{i,t} < \eta_1 \\ 1 & \eta_1 < z_{i,t} < \eta_2 \\ \vdots & \\ L - 1 & \eta_{(L-1)} < z_{i,t} < \infty \end{cases}$$

• Probabilistic model

$$p(D_{i,t} = l | \mathbf{x}_t) = \Pr(\eta_l \le z_{i,t} \le \eta_{l+1} | \mathbf{x}_t)$$

= $p_s^{(i)} \Pr(\eta_l \le z_{i,t} \le \eta_{l+1} | z_{i,t} \sim \mathcal{N}(h_{i,t}(\mathbf{x}_t), \sigma^2))$
+ $(1 - p_s^{(i)}) \Pr(\eta_l \le z_{i,t} \le \eta_{l+1} | z_{i,t} \sim \mathcal{N}(0, \sigma^2))$

TARGET TRACKING FILTER



- Estimation of the target location is based on the posterior probability density function (pdf)
- Recursive filter for estimation:
 - **Predict** the target location with posterior pdf
 - Update the estimate using the sensor measurements



PARTICLE FILTERING

• Particle filter: $f(\mathbf{x}_t | \mathbf{D}_{1:t}) \approx \sum_{i=1}^{N_s} w_t^s \delta(\mathbf{x}_t - \mathbf{x}_t^s)$

 $w_{t+1}^s \propto f(\mathbf{D}_{t+1}|\mathbf{x}_{t+1}^s)$ (Updating weights)

 $w_{t+1}^{s} = \frac{w_{t+1}^{s}}{\sum_{s=1}^{N_{s}} w_{t+1}^{s}} \text{ (Normalizing weights)}$ $\mathbf{\hat{x}}_{t+1} = \sum_{s=1}^{N_{s}} w_{t+1}^{s} \mathbf{x}_{t+1}^{s}$ $\{\mathbf{x}_{t+1}^{s}, N_{s}^{-1}\} = \text{Resampling}(\mathbf{x}_{t+1}^{s}, w_{t+1}^{s})$



Sensor Management

- Weights in particle filtering are updated through measurements from selected sensors
- Sensor management criteria: estimation lower bound, Fisher information, mutual information...



FISHER INFORMATION

- Cramer-Rao lower bound (CRLB): lower bound for estimation performance
- Fisher information (FI): inverse of CRLB

$$E\left\{\left[\hat{\mathbf{x}}_t - \mathbf{x}_t\right]\left[\hat{\mathbf{x}}_t - \mathbf{x}_t\right]^T\right\} \ge J_t^{-1}$$

$$\begin{aligned} \mathbf{J}_t &= E[-\Delta_{\mathbf{x}_t}^{\mathbf{x}_t} \log p(\mathbf{D}_t, \mathbf{x}_t)] \\ &= E[-\Delta_{\mathbf{x}_t}^{\mathbf{x}_t} \log p(\mathbf{D}_t | \mathbf{x}_t)] + E[-\Delta_{\mathbf{x}_t}^{\mathbf{x}_t} \log p(\mathbf{x}_t)] \\ &= \mathbf{J}_t^D + \mathbf{J}_t^P \end{aligned}$$

- FI for analog sensor measurement model
- FI for quantized sensor measurement model



MUTUAL INFORMATION

• Mutual information (MI) for analog sensor measurement model

 $I(\mathbf{z}_t; \mathbf{x}_t) = H(\mathbf{z}_t) - H(\mathbf{z}_t | \mathbf{x}_t)$

• Mutual information for quantized sensor measurement model

 $I(\mathbf{D}_t; \mathbf{x}_t) = H(\mathbf{D}_t) - H(\mathbf{D}_t | \mathbf{x}_t)$

• Mutual information upper bound (MIUB)

$$I(\mathbf{z}_t; \mathbf{x}_t) = \sum_{i=1}^N I(z_{i,t}; \mathbf{x}_t | z_{i-1,t}, \cdots, z_{1,t})$$
$$\leq I(z_{i,t}; \mathbf{x}_t | z_{i-1,t}, \cdots, z_{2,t})$$
$$\leq I(z_{i,t}; \mathbf{x}_t).$$

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SIMULATION: WSN



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SIMULATION: ANALOG DATA, **5-BIT QUANTIZED DATA, AND 2-BIT QUANTIZED DATA**



Target tracking performance with analog data, 5-bit quantized data, and 2-bit quantized data, (a) MSE performance; (b) average percentage of reliable sensors selected.



MI selects more reliable sensors – better MSE



SIMULATION: MI AND MIUB

Target tracking performance for MI and MIUB, \$A=2\$.



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MOP BASED SENSOR MANAGEMENT

Conflicting

- Number of sensors to be selected not predetermined
- Multiple objectives:

Lifetime (max)

Detection capability (max)

Information gain (max)

Estimation error (min)

Energy costs (min)

Communication costs (min)

Deployment costs (min)

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MOP BASED SENSOR MANAGEMENT

• Sensor management in existing literature:

• Maximize information gain (or minimize error metric), subject to a constraint on the number of

sensors

$$\max_{\alpha} \operatorname{log det} \left(\sum_{i=1}^{N} \alpha_{i,t} \mathbf{J}_{i,t}^{D} + \mathbf{J}_{t}^{P} \right)$$
subject to
$$\sum_{i=1}^{N} \alpha_{i,t} \leq A$$
Selection state of
sensor *i* at time step *t*

- MOP based sensor management
 - Determines the **optimal** sensor set (the number of sensors and which sensors)
 - Saves **resources**: use more or less sensors as needed
MOP BASED SENSOR MANAGEMENT OBJECTIVE FUNCTIONS



• FI based objective function

$$f_1(\boldsymbol{\alpha}_t) = \frac{\log \det \left(\sum_{i=1}^N J_{i,t}^D + J_t^P\right) - \log \det \left(\sum_{i=1}^N \alpha_{i,t} J_{i,t}^D + J_t^P\right)}{\log \det \left(\sum_{i=1}^N J_{i,t}^D + J_t^P\right)}$$

• MIUB based objective function

$$f_1(\boldsymbol{\alpha}_t) = \frac{\sum_{i=1}^{N} I^{(i)} - \sum_{i=1}^{N} \alpha_{i,t} I^{(i)}}{\sum_{i=1}^{N} I^{(i)}}$$

Information gap between all sensors and selected sensors

• Sensor cardinality based objective function

$$f_2(\boldsymbol{\alpha}_t) = \frac{1}{N} \sum_{i=1}^N \alpha_{i,t}$$

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MULTIOBJECTIVE OPTIMIZATION PROBLEM (MOP)

n objective optimization problem: 0

> {f₁($\boldsymbol{\alpha}$), f₂($\boldsymbol{\alpha}$), ..., f_n($\boldsymbol{\alpha}$)} min

subject to $a \leq \alpha_i \leq b, h(\boldsymbol{\alpha}) = 0, g(\boldsymbol{\alpha}) \leq 0$

Pareto Frontiei

Infeasible Poin

Utopia Point

- Feasible solutions: those that satisfy constraints
- Solution α^1 dominates $\alpha^2 (\alpha^1 \succ \alpha^2)$ if and only if Objective 2 (e.g. cost)

$$f_u(\boldsymbol{\alpha}^1) \leq f_u(\boldsymbol{\alpha}^2) \quad \forall u \in \{1, 2, \dots n\}$$

 $\mathbf{f}_v(\boldsymbol{\alpha}^1) < \mathbf{f}_v(\boldsymbol{\alpha}^2) \quad \exists v \in \{1, 2, \dots n\}$

• α^* is called a Pareto optimal solution if and only if there is no α that dominates α^*

Utopia point: at which all objectives are minimized

1. http://www.noesissolutions.com/Noesis/sites/default/files/Pareto_Front.png



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Pareto Point

Objective 1



SOLVING MOP

- Weighted sum: $w_1 f_1(\boldsymbol{\alpha}_t) + (1 w_1) f_2(\boldsymbol{\alpha}_t)$
 - Uniform spread of Pareto solutions not guaranteed
 - Reduce design alternatives ¹
- Nondominating sorting genetic algorithm-II (NSGA-II)²
 - Sort individuals according to level of nondomination
 - Store nondominated solutions
 - Guarantee diversity



- 1. R. T. Marler et al., 2004
- 2. K. Deb et al., 2002

Objective 1



SOLUTION SELECTION

- Knee point solution
 - Small sacrifice in one objective results in a large gain in another





SIMULATION: WSN



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SIMULATION: PARETO FRONT

Pareto optimal front obtained by using NSGA-II at time step t=3 and t=6, (a) FI; (b) MIUB





SIMULATION: SOLUTION SELECTION

Tracking performance at each time step with different solution selection methods.





SIMULATION: NSGA-II, CVX, WS

Tracking performance for MOP with NSGA-II, convex relaxation, and weighted sum methods (a) MSE for MIUB; (b) MSE for FI.



WS rarely produces a uniform spread of points on the Pareto front with a uniform spread of weights



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CLOUD SENSING





A FEW CLOUD SENSING EXAMPLES

- Find lost/stolen items
- Spectrum Sensing in Cognitive Radio nets.
- Customer need assessment using embedded sensors
- Smart Cities



CLOUD SENSING EXAMPLE



Perera, Charith, et al. "Sensing as a service model for smart cities supported by internet of things". *Transactions on Emerging Telecommunications Technologies* 25.1 (2014): 81-93.



BILATERAL MECHANISM FRAMEWORK



FC: provides the service of finding the target in the WSN **User**: wants to find the target by paying the FC for the service

Problem encompasses Signal Processing and Economics.



BILATERAL MECHANISM FRAMEWORK





MECHANISM DESIGN FACTORS

- i. Individual rationality (IR)
 - * Non-negative utilities.
 - * Guarantees the participation of the users.
- ii. Incentive compatibility (IC)
 - * Utility of telling truth \geq Utility of lying.
 - * Ensures honest reporting.



MECHANISM DESIGN FACTORS

iii. Ex post efficiency

- Buyer gets the service whenever his/her total gain is greater than the cost of service provisioning.
- Seller does not provide the service whenever the cost of service provisioning is greater than the buyer's gain.



MECHANISM DESIGN FACTORS

• Maximize the social welfare – the total expected utilities of the FC and the user

- Need to define utility functions
- Investigate the IR, IC and ex post efficiency properties of the mechanism
 - Need to define IR, IC and ex post efficiency
- Formulate the optimization problem



UTILITY DEFINITION



Private valuations \mathcal{V}_{C} (Per unit gain) \mathcal{V}_{f} (Per unit cost) $v_{c} \sim f_{c} : [a_{c}, b_{c}] \rightarrow \mathbf{R}_{+}$ $v_{f} \sim f_{f} : [a_{f}, b_{f}] \rightarrow \mathbf{R}_{+}$ Expected utility $U_{c}(v_{c})$ $U_{f}(v_{f})$ $\bar{p}_{c}(v_{c}) [v_{c}G(\mathbf{z})] - \bar{x}_{c}(v_{c})$ $\bar{x}_{f}(v_{f}) - \bar{p}_{f}(v_{f}) [v_{f}C(\mathbf{z})]$ Value of gain PaymentPaymentValue of cost



DEFINITION OF IR AND IC IR condition User: $U_c(v_c) \ge 0$ **FC:** $U_f(v_f) \ge 0$ **Utility if lying** User: $U_c(v_c) \ge \bar{p}_c(w_c) \left[v_c G(\mathbf{z}) \right] - \bar{x}_c(w_c)$ **IC condition** Gain **Utility if honest** Cost FC: $U_f(v_f) \ge \bar{x}_f(w_f) - \bar{p}_f(w_f) \left[v_f C(\mathbf{z}) \right]$ Utility if lying **Private valuation** User: v_c **FC**: v_f Untruthful valuation User: w_c $\mathbf{FC}: w_f$ **User:** $U_c(v_c)$ Utility **FC:** $U_f(v_f)$

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DEFINITION OF EX POST EFFICIENCY

• For an ex post efficient bilateral mechanism, the trading probability is

 $p(v_f, v_c) = \begin{cases} 1 & \text{if } v_f C(\mathbf{z}) < v_c G(\mathbf{z}) \\ 0 & \text{if } v_f C(\mathbf{z}) > v_c G(\mathbf{z}) \end{cases}$ User's valuation of gain

Private valuation User: $v_c \in [a_c, b_c]$ **FC**: $v_f \in [a_f, b_f]$





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INTRODUCTION



• Crowdsourcing

• Energy consumption – incentive is needed

• Fusion center designs optimal auction mechanism to buy data from users – gets the optimal solution of *from whom to buy data* and *how much to pay to the winning user*

INTRODUCTION REVERSE AUCTION



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REVERSE AUCTION







Sensor

Value estimate per unit energy cost

& how much to pay

Decide from whom to buy

INTRODUCTION





MECHANISM DESIGN

- Optimization
 - Maximize expected utility of FC 🔶 Profit
 - Subject to IR, IC, and resource constraints
- Analyze the constraints
- Find an equivalent optimization problem
- Solve the optimization problem through dynamic programming method or convex optimization method

AUCTION DESIGN WITH OTHER CONSIDERATIONS



• Sensors send quantized bids to the FC (Because of limited resources or privacy issues)





SUMMARY

- Overview of sensor management problems including state-of-the-art discussion
- Multi-objective optimization problem based sensor management
 - Dynamic sensor selection
- Optimal auction design for sensor management problems
 - Crowdsourcing
 - Optimization



SUMMARY

• Open research problems

- Joint distributed sensor management and parameter estimation
- Non-parametric sensor selection based on online streaming data
- Scalable methods for large-scale networks
- Other inference problems: detection and classification
- Graph signal processing problems such as topology design/inference for suitable objective functions
- Privacy issues need to be considered in crowdsourcing based WSNs
- Sensor management in fully autonomous sensor networks



Thank You!