

CS-541 Wireless Sensor Networks

Lecture 9: Distributed In-network Processing for WSN

Spring Semester 2017-2018

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Today's objectives

Network signal processing types

Centralized \rightarrow Graph signal processing

Routing based \rightarrow Network coding

Distributed \rightarrow Gossip

Communication architectures

Communication architectures

Graph based WSN models

Types of signals on graphs

Social networks **Electrical networks Electrical networks**

Environmental

monitoring

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 -6 -7 -8 -9

Modeling signals on graphs

Edge weight <-> similarity between vertices.

Known

- \triangleright Social media
- \triangleright Sensor network
- Unknown
- \triangleright Neuroimaging

Common data processing tasks:

- Filtering, denoising, inpainting, compression Challenges
- What is translation, downsampling ?

The height of each blue bar represents the signal value at the vertex.

Regular graph structures

1D Timeseries

- Nodes <-> time instances
- Edges are unweighted and directed

2D images

- Nodes <-> pixel
- Edges <-> similarity

70

60

Spring day in Philadelphia

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Signals on Graphs

Graphs: generic data representation forms encoding the geometric structures of data

Applications: social networks, energy distribution networks, transportation network, **wireless sensor network**, and neuronal networks.

Signals on Graphs

Graph signal f in R^N , where $|V|=N$

Graph Laplacian $\mathcal{L} := D - W$, D: diagonal with sums of weights W: weight matrix Normalized Graph Laplacian $\mathcal{L} = \mathbf{D}^{-1/2} \mathbf{L} \mathbf{D}^{-1/2}$

Graph Laplacian

Spectral properties $\mathcal{L} \mathbf{u}_{\ell} = \lambda_{\ell} \mathbf{u}_{\ell}$

- Laplacian is Positive Semi-definite matrix
- Eigenvalues: $0 = \lambda_1(L) \leq \lambda_2(L) \leq ... \leq \lambda_{N-1}(L)$

$$
\mathbf{x}^T \mathbf{L} \mathbf{x} = \frac{1}{2} \sum_{(i,j) \in \mathcal{E}} w_{ij} (x_i - x_j)^2 \ge 0
$$
, for all \mathbf{x}
All eigenvalues are nonnegative, i.e. $\lambda_i \ge 0$ for all

Eigenvectors of Graph Laplacian

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Laplacian Regularization

- One signal <-> many different graphs
- Only 1 leads to a smooth graph signal.
- \triangleright Only G1 favors smoothness of the resulting graph signal.

Graph Fourier Transform

Graph based approximation
$$
\hat{f}(\lambda_{\ell}) := \langle f, u_{\ell} \rangle = \sum_{i=1}^{N} f(i) u_{\ell}^{*}(i)
$$
.

 $\| f \|_{\mathcal{L}} := \| \mathcal{L}^{\frac{1}{2}} f \|_{2} = \sqrt{f^{T} \mathcal{L} f} = \sqrt{S_{2}(f)}.$ Smoothness w.r.t. graph

Graph spectral filtering (regularization)

$$
\min_{f} \{ \|\mathbf{f} - \mathbf{y}\|_{2}^{2} + \gamma S_{p}(f) \},
$$

argmin_{f} \{\|\mathbf{f} - \mathbf{y}\|_{2}^{2} + \gamma \mathbf{f}^{T} \mathcal{L} \mathbf{f} \}.

Connectivity of the graph -> encoded in graph Laplacian Define both a graph Fourier transform (graph Laplacian eigenvectors) Different notions of smoothness

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Graph Fourier Transform

A graph filter is a system $\tilde{\mathbf{s}} = \mathbf{H}(\mathbf{s})$

Equivalent $\widetilde{\mathbf{s}} = \mathbf{H}(\mathbf{s}) = h(\mathbf{A})\mathbf{s}$.

Where
$$
h(\mathbf{A}) = h_0 \mathbf{I} + h_1 \mathbf{A} + \ldots + h_L \mathbf{A}^L
$$
.

Jordan decomposition $\mathbf{A} = \mathbf{V}.\mathbf{J}\,\mathbf{V}^{-1}$

Graph Fourier Transform $\hat{\mathbf{s}} = \mathbf{F} \, \mathbf{s} = \mathbf{V}^{-1} \, \mathbf{s}$

Filters on graphs

Wavelet filterbank

(a) 2 Channel Filterbank

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Spatial Signal Graphs

1-hop averaging transform
\n
$$
y[n] = \frac{1}{d_n} \sum_{m=1}^{N} A[n, m]x[m]
$$

1-hop difference transform
\n
$$
y[n] = \frac{1}{d_n} \sum_{m=1}^{N} A[n, m](x[n] - x[m])
$$

$$
\mathbf{y} = \mathbf{D}^{-1}\mathbf{A}\mathbf{x} = \mathbf{P}_{\text{rw}}\mathbf{x}
$$

$$
\mathbf{y} = \mathcal{L}_{\mathsf{rw}} \mathbf{x} = \mathbf{x} - \mathbf{P}_{\mathsf{rw}} \mathbf{x}
$$

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Spectral anomaly detection in WSN

 $\mathcal{L}_G = U_G \Lambda_G U_G^t$ Decomposition of Laplacian

 $h(\mathcal{L}_G) = U_G(h(\Lambda_G))U_G^t$ Alternative approach $[w_{i,j}]_b = \exp\left(-\frac{(1-\|\rho(i,j)\|_1)^2}{\Delta_c^2}\right) \cdot \exp\left(-\frac{\tilde{D}(i,j)^2}{\Delta_a^2}\right)$ Graph construction Data fit in graph $\sigma_l^2 = s^2[\mathbf{u}_l^t \mathbf{X}]$ where $s^2[\mathbf{p}^t]$ is the sample variance

$$
\arg\max_{c} \sum_{l=1}^{c} \frac{\sigma_l^2}{\sigma_T^2} \quad \text{subject to } \sum_{l=1}^{c} \frac{\sigma_l^2}{\sigma_T^2} \le \theta_s
$$

Target ratio

Global Distributed

Product Graphs

- Assume: $G_1 = (V_1, A_1)$ and $G_2(V_2, A_2)$
- Product graph: $G = G_1 \diamond G_2 = (\mathcal{V}, \mathbf{A}_{\diamond}),$

Measurements

- Kronecker:
	- $\mathbf{A}_{\otimes} = \mathbf{A}_1 \otimes \mathbf{A}_2.$
- Cartesian:

 $\mathbf{A}_{\times} = \mathbf{A}_1 \otimes \mathbf{I}_{N_2} + \mathbf{I}_{N_1} \otimes \mathbf{A}_2.$

• Strong:

at one time step

Measurements of one sensor

Sensor network measurements

Sensor network

Time series

 $\mathbf{A}_{\boxtimes} = \mathbf{A}_1 \otimes \mathbf{A}_2 + \mathbf{A}_1 \otimes \mathbf{I}_{N_2} + \mathbf{I}_{N_1} \otimes \mathbf{A}_2.$

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Communication architectures

Communication architectures

Network Coding (NC)

Typical routing: Each message on an output link must is a copy of a message that arrived earlier on an input link

Network coding: each message sent on a node's output link can be some function or "mixture" of messages that arrived earlier on the node's input links

Motivation: **improve throughput**

• Delay

R. Ahlswede, N. Cai, S.-Y. R. Li, and R.W. Yeung, "Network information flow," *IEEE Trans. on Information Theory*, vol. 46, no. 4, July 2000

Typical Unicast

Without network coding

- Simple store and forward
- Multicast rate of 1.5 bits per time unit

Unicast with NC

With network coding X -OR \rightarrow one of the simplest form of coding Multicast rate of 2 bits per time unit Disadvantages:

• Coding/decoding scheme has to be agreed upon beforehand

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Generalize to packets

• Operate on packets instead of on bit-streams

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NC encoding & decoding

$$
y(e) = \sum_{e':out(e')=v} m_e(e')y(e')
$$

Message **Encoding vector** Encoding vector

$$
\overrightarrow{m(e)} = [m_e(e')]_{e':out(e')=v}
$$

$$
y(e) = \sum_{i=1}^{h} g_i(e)x_i
$$

$$
\overrightarrow{g(e)}\,=\,[g_1(e),\ldots,g_h(e)]
$$

Decoding

$$
\begin{bmatrix}\ny(e_1) \\
\vdots \\
y(e_h)\n\end{bmatrix} =\n\begin{bmatrix}\ng_1(e_1) & \cdots & g_h(e_h) \\
\vdots & \ddots & \vdots \\
g_1(e_h) & \cdots & g_h(e_h)\n\end{bmatrix}\n\begin{bmatrix}\nx_1 \\
\vdots \\
x_h\n\end{bmatrix} = G_t\n\begin{bmatrix}\nx_1 \\
\vdots \\
x_h\n\end{bmatrix}
$$

NC encoding & decoding

Node t can recover the source symbols x¹ , . . . , x^h as long as the matrix G^t , formed by the global encoding vectors, has (full) rank.

$$
\begin{bmatrix} x_1 \\ \vdots \\ x_h \end{bmatrix} = G_t^{-1} \begin{bmatrix} y(e_1) \\ \vdots \\ y(e_h) \end{bmatrix}
$$

G^t will be invertible w.h.p. if local encoding vectors are random and the field size is sufficiently large

R. Koetter,M.Medard, "An algebraic approach to network coding", *IEEE/ACM Trans. on Networking*, 2003

Practical NC: Random NC

Issues

- Synchronous / asynchronous packet delivery
- Varying capacity edges
- Packet delays and drops
- Central coding pattern knowledge

Random NC: random linear coefficients in a finite field and send the encoding vector within the same packet

Packetization: Header removes need for centralized knowledge of graph topology and encoding/decoding functions

Buffering: Nodes stores within their buffers the received packets. Allows asynchronous packets arrivals & departures with arbitrarily varying rates, delay, loss

Random NC simulation results

Energy consumption: number of transmissions and receptions needed to gather all the required packets

Delay: number of time units needed to decode all the required packets

Communication architectures

In-network processing

Collaborative signal processing:

 Exploit local computational resources -> reduce data transmissions

Power(Communications) > Power(Processing)

- Applications
	- Detection, Classification, Parameter Estimation, Tracking…
- Assumptions
	- Specialized routing protocols
	- spatio-temporal smoothness

Address-based routing vs. data-centric forwarding

- Address-based routing
	- Directed towards a well-specified *particular destination* (sink)
	- Support for unicast, multicast, and broadcast messages

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Data-Centric Networking

The traditional communication paradigm focuses on the relationship between communicating peers

In WSNs, the application is not interested in the *identity* of the nodes, but rather in the information about the *physical environment*

Objectives

- In-network aggregation
- Data-centric addressing
- Decoupling in time
- Fault-tolerance
- Scalability

Flooding

- Basic mechanism:
	- Each node that receives a packet re-broadcasts it to all neighbors
	- The data packet is discarded when the maximum hop count is reached

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Flooding

Simplest method for message delivery from observation node to sink

- NO routing table NOR next hop estimation
- On receiving the packet, a sensor just rebroadcasts it
- (+) Low computing complexity
- (+) No memory for path caching
- (-) Implosion: duplicated messages are received
- (-) *Overlay: flooding of* overlapping data
- (-) Resource blindness

Distributed Aggregation

- Every node has a measurement (e.g sensing temperature)
- Every node wants to access the global average
- Want a truly distributed, localized and robust algorithm to compute the average.

Goal: every node gets (2+2+3+5+12)/5=4.8 with the minimum energy cost

Consensus algorithms

Having a set of agents to agree upon a certain value (usually global function) using only local information exchange (local interaction)

Objectives:

- Distributed computation of general functions
- Computational efficient
- Robust to failures
- \triangleright Independent of topology

Distributed Average Consensus

Nodes measure \rightarrow average

Assumptions

- Nodes their neighbors (location)
- Dynamic network topology

 $x_i \rightarrow x_{ave} = \sum x_i / n$

Gossip Algorithms for Aggregations

- Start with initial measurement as an estimate for the average and update
- Each node interacts with a random neighbor and both compute **pairwise** average (one update)
- Converges to true average
- Useful building block for more complex problems

Gossip Algorithms

One solution to distributed consensus

- Each node (*n* nodes in total) holds an estimate
- Goal: for every node estimate average of all *n* initial values

Iterative + random

- At each iteration:
	- \triangleright random groups communicate & average
- Local estimation \rightarrow global consensus
- Q: Time? Packets? Quality? Synchronization?

What is a Random Walk

- Given a graph and a starting point (node), we select a neighbor of it at random, and move to this neighbor;
- Then we select a neighbor of this node and move to it, and so on;
- The (random) sequence of nodes selected this way is a random walk on the graph

What is a random walk

- nxn Adjacency matrix A.
	- A(i,j) = weight on edge from *i* to *j*
	- If the graph is undirected A(i,j)=A(j,i), i.e. A is symmetric

• nxn Transition matrix P.

- P is row stochastic (doubly for undirected)
- P(i,j) = probability of stepping on node j from node i $= A(i,j)/\sum_i A(i,j)$
- nxn Laplacian Matrix L.
	- L(i,j)=∑**i**A(i,j)-A(i,j)
	- Symmetric positive semi-definite for undirected graphs
	- Singular

1/2

1/2

1

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1/2 ¹

1/2 ¹

t=2

Probability Distributions

- $x_t(i)$ = prob. that the surfer is at node *i* at time *t*
- $x_{t+1}(i) = \sum_j (Prob. of being at node j) * Pr(j-> i) = \sum_j x_{t}(j) * P(j,i)$
- $x_{t+1} = x_t P = x_{t-1} * P * P = x_{t-2} * P * P * P = ... = x_0 P^t$

When one keeps walking for a long time?

• For the stationary distribution v_0 we have $v_0 = v_0 * \pi$

For connected, non-bipartite graphs

 $\pi(v)$ = node degree/2*#edges = d(v)/2m

The more neighbors you have, the more chance you'll be reached

Cover time in Graphs

Given a graph G, let $T_{cover}(u)$ be the expected length of a simple random walk that starts at node *u* and visits every node in G at least once.

Cover time of $G \Rightarrow T_{cover}(G) = max_{\text{u in } G} T_{cover}(\text{u}).$

Given a random geometric graph G with n nodes, if it is a connected graph with high probability, then

$$
T_{ave}(\varepsilon, n) = \Theta(n(\log n + T_{mix}(\varepsilon)))
$$

A random walk visits each node once by requiring that it makes **C n log n** steps for some $C > 0$. $T_{ave}(\mathcal{E}, n) = \Theta(n(\log n + T_{mix}(\mathcal{E})))$
A random walk visits each node once by requiring that it makes **C n log**
in steps for some C > 0.
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Standard gossip

$x(t) = W(t) x(t-1) = \prod_{t} W(t) x(0)$

W(t) iid random matrices

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How many messages

• ε-averaging time: First time where x(t) is ε-close to the normalized true average with probability greater than 1-ε.

$$
T_{ave}(n,\varepsilon) = \sup_{x(0)} \inf \left\{ t : P\left(\frac{\|x(t) - x_{ave}^1\|}{\|x(0)\|} \ge \varepsilon \right) \le \varepsilon \right\}
$$

•
$$
x(t) = W(t) x(t-1) = \prod_t w(t) x(0)
$$
.

- Define $W = E W(t)$
- Theorem: ε-averaging time can be bounded using the spectral gap of **W**:

$$
T_{ave}[n,\varepsilon] \le \frac{3\log(\varepsilon^{-1})}{1 - \lambda_2(W)}
$$

(Boyd, Gosh, Prabhakar and Shah, IEEE Trans. On Information Theory, June 2006)

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Cost of standard Gossip

• Standard Gossip algorithms **require a lot of energy**. (For realistic sensor network topologies)

- **Why:** useful information performs random walks, diffuses slowly
- Can we save energy with extra information?
- **Idea:** gossip in random directions, diffuse faster.
- Assume each node knows its location and locations of 1-hop neighbors.

Random Target Routing

- Node picks a random location (="target")
- Greedy routing towards the target
- Probability to receive \sim Voronoi cell area

Geographic Gossip

- Nodes use random routing to gossip with nodes far away in the network
- Each interaction costs

$$
O(\sqrt{\frac{n}{\log n}}) = O(\frac{1}{r(n)})
$$

- But faster mixing
- Number of messages

 $T_{ave}(n) \sim O(n^{1.5})$

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2 2.5

Path averaging

Averaging on the routed path?

The routed packet computes the sum of all the nodes it visits, and a hop-count. The average is propagated backwards to all the nodes on the path.

<u>2</u>

2

2

2

Theorem: Geographic gossip with path averaging on G(n, r) requires expected number of messages

Tave =Θ(**n** log1/ε)

Optimal number of messages

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2

 $2 - 2$

 $2 \rightarrow 2$

Data management in WSN

Conventional approach

Sample -> aggregate to sink -> perform analysis

Limitations

- Inefficient for large scale network
- Deployment constraints -> inaccessible sink

Alternative approach

Nodes store data locally -> collector (mobile) gathers Unreliable & failed nodes Persistent data storage

Distributed Data Storage

n: nodes in the network

k: sensors take measurements

Objective

- Each sensors stores *one* packet
- Recovery from any *k(1+ε)* nodes
- Decentralized operation

Storage node Recovery region

Measuring node

- Localized data gathering (energy)
- Recovery from failing networks

Motivation

Erasure Codes

Data persistence with Fountain Codes

Erasure codes: encode message of k symbols -> n symbols (where k<n) s.t. original message can be recovered from a subset of the n symbols.

Fountain codes (rateless erasure codes)

- limitless sequence of symbols from a given set of source symbols
- original source symbols can be recovered from *any subset* of the symbols of size *equal* to the number of source symbols
- Key representatives: **Luby Transform (LT)** and **Raptor**

Erasure Codes: LT-Codes

- 1. Pick *degree d¹* from a pre-specified distribution. $(d_1=2)$
- 2. Select *d¹* input blocks uniformly at random. (Pick b_1 and b_4)
- 3. Compute their sum (XOR).
- 4. Output sum, block IDs

 $F = \begin{bmatrix} b_1 \end{bmatrix} \begin{bmatrix} b_2 \end{bmatrix} \begin{bmatrix} b_3 \end{bmatrix} \begin{bmatrix} b_4 \end{bmatrix} \begin{bmatrix} b_5 \end{bmatrix}$ *n*=5 input blocks

LT-Codes: Encoding

LT-Codes: Encoding

LT-Codes: Decoding

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Linear code fundamentals

- Generator matrix **s=mG**
- s = encoded vector, $m = input vector$, G in $R^{M \times K}$
- $K = degree$

Ideal Soliton distribution

$$
\rho(i) = \begin{cases} 1/K & \text{if } i = 1, \\ 1/i(i-1) & \text{for } i = 2, 3, \dots, K. \end{cases}
$$

Recovery

- $k + O(\sqrt{k}\ln^2(k/\delta))$ encoding symbols w.h.p. (1 δ). 0.4 **Complexity**
- \bullet $O(k\ln(k/\delta))$

Data dissemination

 \triangleright A random walk with length L will stops at a node.

 \triangleright If the length L of random walk is sufficiently long, then the distribution will achieve steady state.

Algorithmic steps

- Step 1 : Degree generation
- Step 2 : Compute steady-state distribution
- Step 3 : Compute probabilistic forwarding table
- Step 4 : Compute the number of random walks
- Step 5 : Block dissemination
- Step 6: Encoding

Distributed Data Storage with LC

Encoding and Storage Phase (at all nodes u)

- 1) Node u draws $d_c(u)$ from $\{1, \ldots, \hat{k}(u)\}\$ according to Ω .
- 2) Upon reciving packet x, if $c(x) < C_1 \hat{n} \log \hat{n}$, node u
	- puts x into its forward queue and increments $c(x)$.
	- with probability $d_c(u)/\hat{k}$, accepts x for storage and updates its storage variable y_u^- to y_u^+ as

$$
y_u^+ = y_u^- \oplus x_s, \qquad (14)
$$

If $c(x) < C_1 \hat{n} \log \hat{n}$, x is removed from circulation.

- 3) When a node receives a packet before the current round, it forwards its head-of-line (HOL) packet to a randomly chosen neighbor.
- 4) Encoding phase ends and storage phase begins when each node has seen its $k(u)$ source packets.

Experimental results

Coding + Storage Networks = New open problems

Reading List

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