MAC Delay in Belief Consensus for Distributed Tracking

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Abstract—In target tracking applications where many sensors must have a common view of the target's state, distributed particle filtering with belief consensus is an attractive solution. It allows for a fully distributed, scalable solution, guarantees consensus in connected networks, and converges fast for network with high connectivity. However, for medium access control, high connectivity is detrimental, possibly leading to a different convergence/performance trade-off. We study the delay/performance trade-off of distributed particle filtering with belief consensus in the presence of time division medium access control. We found that for small networks, (i) the impact of max-consensus should be accounted for; (ii) a simple round-robin schedule combined with a large communication range gives the best delay/performance trade-off.

I. INTRODUCTION

An important application of wireless sensor networks (WSN) is to cooperatively track changes in an environment or of an object over time, by taking individual sensor’s measurements and combining these to form a global estimate. This sensor fusion can be implemented in a fully distributed way to improve robustness to node and link failures, to achieve a high degree of scalability, to evenly distribute energy consumption in the network, and to ensure that a global estimate can be accessed from any sensor in the WSN [1].

Under certain conditions, distributed methods based on the Kalman filter can be applied [2]. However, due to non-linearities or non-Gaussian noise, algorithms based on particle filters are a popular choice for distributed tracking (see [1] for a recent overview). Such a distributed particle filter (DPF) generally utilizes some form of distributed belief consensus (BC) algorithm to ensure agreement among sensor nodes about the target’s state. In [3], every sensor has the same set of particles at every time step (achieved through proper seeding of random number generators) and relies on average belief consensus to agree on the particle weights. In [4], a consensus based algorithm for distributed target tracking is combined with a cooperative self-localization method based on non-parametric belief propagation to improve the results of both tasks. Average consensus can also be applied to other parameters, such as the parameters of the posterior distributions [5], [6] or the likelihood functions [7], [8].

The convergence behavior of consensus algorithms with different practical impairments is well-studied in the literature. Example include quantization [9]–[11] and packet loss [12].

The convergence rate is generally studied by investigating the flow of information through the network, though little is known regarding the impact of packet collisions or medium access control (MAC) [1]. To the best of our knowledge, this issue is only studied in [13], where it was shown that for dense, two-dimensional networks, the convergence rate asymptotically no longer depends on the communication radius when scheduling is accounted for. However, it is not clear if this conclusion is valid for target tracking applications in small and medium-sized networks with specific performance requirements.

In this paper, we investigate how MAC delay and performance trade-off in a DPF with belief consensus. In particular, we consider different communication ranges, and form collision-free broadcast schedules. Each execution of such a schedule corresponds to one consensus iteration. This allows us to determine the time to execute a certain number of consensus iterations. In combination with the performance degradation with respect to a centralized solution, we are able to determine the time required to achieve a certain required performance.

II. SYSTEM MODEL

A. Sensor and Target Model

We consider a WSN deployed in a surveillance area. The WSN consists of \( N_s \) static sensors with known positions, where the position of the \( n \)-th sensor is denoted by \( z_n \). The target is described by its state \( x_t \), with known a priori distribution \( p(x_0) \). The target moves in discrete time slots\(^1\) according to the following mobility model

\[
x_t = f(x_{t-1}, u_t), \quad (1)
\]

where \( f(\cdot) \) is a mobility function, and \( u_t \) is process noise. At time \( t \), a subset \( M_t \) of sensors can measure some physical quantity related to the state of the object, e.g., range, speed, or angle. Here, we will consider \( M_t \) as the sensors within sensing range \( r \) from the target. We denote the measurement of sensor \( n \) at time \( t \) by

\[
y_{n,t} = g_n(x_t, v_{n,t}), \quad (2)
\]

\(^1\)We assume sufficient synchronization among the nodes to enable time division scheduling (see Section IV).
where $v_{n,t}$ is observation noise, assumed to temporally white and independent from sensor to sensor. We have omitted the dependence of $g_n(\cdot)$ on the known sensor position $z_n$ for notational convenience. We further introduce $y_t = \{y_{n,t}\}_{n \in M_t}$. The goal of the sensor network is for every sensor to determine $b(x_t) = p(x_t | y_{1:t})$.

### B. Communication Model

Sensors can communicate with neighboring sensors within communication range $r$ [14], using packets containing $N_{data}$ bits, sent at a rate $R_{data}$ bits/s. Communication is over a common channel and is coordinated through a time-division multiple access (TDMA) protocol. All transmissions that do not collide are assumed to be error-free.

### III. TARGET TRACKING

We use a Bayesian filtering approach, where we recursively determine

$$p(x_t | y_{1:t-1}) = \int b(x_{t-1}) p(x_t | x_{t-1}) dx_{t-1},$$

in which $p(x_t | x_{t-1})$ is obtained from (1), and

$$b(x_t) \propto p(x_t | y_{1:t-1}) p(y_t | x_t)$$

$$= p(x_t | y_{1:t-1}) \prod_{n \in M_t} p(y_{n,t} | x_t),$$

where the last transition is due to the independence of the measurements, and where $p(y_{n,t} | x_t)$ is obtained from (2). We initialize (5) with $p(x_t | y_{1:t-1}) = p(x_0)$ for $t = 0$. To enable efficient computation of (3)–(5), we resort to a particle filter solution [15].

#### A. Centralized Tracking

We first describe a centralized particle filter (CPF), in which at every time slot, a fusion center (FC) collects all observations from the sensors to determine $b(x_t)$. At the end of time slot $t - 1$, the fusion center has a particle representation of $b(x_{t-1})$, given by $\{x^{(k)}_{t-1}, w^{(k)}_{t-1}\}_{k=1}^{N_p}$. To compute a particle representation of $b(x_t)$, the FC proceeds as follows: (i) for every particle $x^{(k)}_{t-1}$, we generate a new particle $x^{(k)}_t$ from a proposal distribution $q(x_t | x^{(k)}_{t-1})$; (ii) we adjust the weight of the $k$-th particle as

$$w^{(k)}_t \propto w^{(k)}_{t-1} \frac{p(y_t | x^{(k)}_t)p(x^{(k)}_t | x^{(k)}_{t-1})}{q(x^{(k)}_t | x^{(k)}_{t-1})},$$

assuming the weights are normalized; (iii) the estimate of $x_t$ is given by

$$\hat{x}_t = \sum_{k=1}^{N_p} w^{(k)}_t x^{(k)}_t,$$

(iv) to avoid degeneracy problems, resampling is commonly applied, resulting in $N_p$ equal-weight samples $\{x^{(k)}_t, 1/N_p\}_{k=1}^{N_p}$, which form a particle representation of $b(x_t)$.

While in general $q(x_t | x^{(k)}_{t-1})$ can also depend on $y_t$, a popular choice for $q(x_t | x^{(k)}_{t-1})$ is $p(x_t | x^{(k)}_{t-1})$, so that the particles $\{x^{(k)}_t, w^{(k)}_t\}_{k=1}^{N_p}$ can be interpreted as a particle representation of $p(x_t | y_{1:t-1})$, and (6) reverts to $w^{(k)}_{t-1} \propto w^{(k)}_{t-1} p(y_t | x^{(k)}_{t-1})$. It should be noted that (6) can be further expanded as (assuming sampling from $p(x_t | x^{(k)}_{t-1})$)

$$w^{(k)}_t \propto w^{(k)}_{t-1} \prod_{n \in M_t} p(y_{n,t} | x^{(k)}_t).$$

#### B. Distributed Tracking using Belief Consensus

As the use of a fusion center is not scalable for large WSN, we consider a DPF [1]. Assuming each sensor has access to the same particle representation $\{x^{(k)}_{t-1}, w^{(k)}_{t-1}\}_{k=1}^{N_p}$, and uses the same proposal density $q(x_t | x^{(k)}_{t-1})$, the distributed particle filter (DPF) with standard belief consensus (SBC) is able to recursively compute $\{x^{(k)}_t, w^{(k)}_t\}_{k=1}^{N_p}$ in a fully decentralized manner, such that every node has the same particle representation of $b(x_t)$. DFP-SBC operates as follows:

1. **Sampling:** Every sensor generates the same samples $x^{(k)}_t$ from $q(x_t | x^{(k)}_{t-1})$. This can be achieved by setting the seed state in the pseudorandom number generators of the sensors equally.

2. **Local weight computation:** Every sensor computes a local weight

$$w^{(k)}_{n,t} = \begin{cases} p(y_{n,t} | x^{(k)}_t) & n \in M_t, \\ 1 & \text{else.} \end{cases}$$

3. **Average weight consensus:** The sensors run a two-stage distributed consensus algorithm to compute $\prod_{n \in M_t} w^{(k)}_{n,t} = \prod_{n \in M_t} p(y_{n,t} | x^{(k)}_t)$, which is used to update the common weights $w^{(k)}_t$ in (6). The nodes first run average consensus on $\log w^{(k)}_{n,t}$:

$$\log w^{(k,i)}_{n,t} = \log w^{(k,i-1)}_{n,t} + \xi(r) \sum_{u \in N_n} \left( \log w^{(k,i-1)}_{u,t} - \log w^{(k,i-1)}_{n,t} \right),$$

where $\xi(r)$ is generally chosen to be smaller than the inverse of the maximum node degree $\Delta_{\max}(r)$. $N_n$ is the set of sensors in the neighborhood of sensor $n$, and $i$ is an iteration index, with $\log w^{(k,i)}_{n,t} = \log w^{(k,0)}_{n,t}$. It can be shown that as $i \rightarrow +\infty$, $\log w^{(k,i)}_{n,t} \rightarrow \sum_{n} \log w^{(k,i-1)}_{n,t} / N_s$. Note that (10) involves every node broadcasting $\{\log w^{(k,i-1)}_{n,t}\}_{n=1}^{N_p}$ to all of its neighbors, receiving $\log w^{(k,i-1)}_{n,t}$ from all of its neighbors, and then computing (10).

4. **Max Weight consensus:** After a pre-defined number of iterations, say $I$, (10) is halted and max-consensus is run to achieve exact agreement on the weights

$$\log w^{(k,I+j)}_{n,t} = \max_{u \in N_n} \left( \log w^{(k,I+j-1)}_{u,t}, \log w^{(k,I+j-1)}_{n,t} \right),$$

where $\max(r)$ is effectively $\log w^{(k,I+j)}_{n,t}$.
for \( j = 0, 1, 2, \ldots \). Max-consensus is also implemented by broadcasts, and converges to \( \log \hat{w}_t^{(k)} = \max_n \log w_n^{(k,t)} \approx \sum_n \log w_n^{(k,t)}/N_s \) after \( D_r \) iterations, where \( D_r \) is the graph diameter.

It should be noted that other exact consensus algorithms can be executed instead of max-consensus, for example min-consensus. How well \( \log \hat{w}_t^{(k)} \) approximates the desired value \( \sum_n \log w_n^{(k,t)}/N_s \) depends on \( I \) and the structure of the communication graph. Multiplying \( \log \hat{w}_t^{(k)} \) by \( N_s \), taking exponentials, and normalizing, gives us a fully distributed way to compute (6).

IV. COMMUNICATION DELAY

In this section, we will determine the delay incurred when performing \( I \) iterations of average consensus, followed by \( D_r \) iterations of max-consensus, based on the communication model from Section II-B. As both algorithms are based on broadcasts, we first determine the time required for every node to perform a broadcast. The time will be measured in micro-slots. Note that an iteration takes multiple micro-slots (depending on the schedule, and on the size of the packets), and that in a time-slot \( I + D_r \) iterations are executed.

A. Time per Iteration

We represent the sensor network by a communication graph \( G = (V,E) \) consisting of \( N_s \) vertices (nodes) and \( E \) edges, where \( (n,n') \in E \) when \( n \) and \( n' \) are within a distance of \( r \). We aim to find the minimum number of time slots required to perform one broadcast for all the nodes in the network, based on spatial time division multiple access (STDMA). In graph theory, this is called node or vertex coloring. Vertex coloring can be formulated mathematically as an integer programming problem [16] as follows, assuming to have a maximum of \( T = N_s \) slots available:

\[
\begin{align}
\text{minimize} & \quad \sum_{\tau=1}^{T} s_{\tau} \\
\text{s.t.} & \quad \sum_{n=1}^{N} s_{n\tau} \leq s_{\tau} N_s, \quad \forall \tau \in T \\
& \quad \sum_{\tau=1}^{T} s_{n\tau} = 1, \quad \forall n \in V \\
& \quad s_{n\tau} + \sum_{k \in N_n} s_{k\tau} \leq 1, \quad \forall n \in V, \tau \in T \\
& \quad s_{n\tau} \in \{0,1\}, \quad \forall n \in V, \tau \in T
\end{align}
\]

where \( s_{\tau} = 1 \) when a transmission occurs in micro-slot \( \tau \), \( s_{n\tau} = 1 \) is one when node \( n \) broadcasts in slot \( \tau \). The objective (12) aims to minimize the total number of micro-slots. The constraints impose the following: (13) specifies that the number of nodes scheduled in one slot should not be more than the total number of nodes in the network; (14) states that every node must be assigned a slot in the schedule; (15) ensures that for successful transmission of a packet, a node should not transmit and receive at the same time; and, finally, constraints (16) and (17) imposes the integer requirements on the optimization variables. The above formulation is binary integer programming (BIP), which we solved to optimality using CVX [17] with support of MILP programming from MOSEK [18]. The solution in terms of the number of micro-slots is denoted by \( N^*_s \). While our scheduler is centralized, we note that for a distributed schedule, the number of micro-slots will be at least \( N^*_s \).

Rather than solving the optimization problem exactly, we can also use \( d_{\text{max}}(r) + 1 \leq N^*_s \) as a lower bound.

B. Total Time

The average consensus requires \( I \) iterations, and max-consensus requires an additional \( D_r \) iterations, which varies with \( r \). In every micro-slot, we can send packets of \( N_{\text{data}} \) bits, at a rate of \( R_{\text{data}} \) bits per second, thus taking \( N_{\text{data}}/R_{\text{data}} \) seconds. Assuming the weights are quantized with \( q \) bits, nodes broadcast \( q N_s \) bits per iteration, requiring \( q N_s/N_{\text{data}} \) packets, requiring \( q N_s/N_{\text{data}} \) seconds. Hence, the total duration to run DPF per time slot takes

\[
T_{\text{DPF}}[s] = N_{\text{tot,r}} [qN_s/N_{\text{data}}] N_{\text{data}}/R_{\text{data}},
\]

where we have introduced the total number of micro-slots per time slot \( T_s \) as

\[
N_{\text{tot,r}} = N^*_s (I + D_r).
\]

Note that for tracking to operate, \( T_{\text{DPF}} \leq T_s \), where \( T_s \) is the time slot duration.

C. Relation Between Time and Performance

We consider a fixed number of nodes, \( N_s \). The error in average consensus goes down exponentially with \( 1 - \xi(r)\lambda_2(r) \), where \( \lambda_2(r) \) is the spectral gap of the graph Laplacian. Hence, after \( I \) iterations, the relative disagreement

\[
\delta \approx (1 - \xi(r)\lambda_2(r))^I.
\]

In other words, to achieve a relative disagreement of \( \delta \), we can solve (20) for \( I \), substitute in (19), and find that in total we require

\[
N_{\text{tot,r}} = \left( \left[ \log \frac{\delta}{\log(1 - \xi(r)\lambda_2(r))} + D_r \right] N^*_s \right)
\]

micro-slots for average consensus and max-consensus. For large \( r \), \( \lambda_2(r) \to N_s \), \( \xi(r) \to 1/N_s \), \( N^*_s \to N_s \), and \( D_r \to 1 \), so that the number of micro-slots will tend to \( N_s \), irrespective of \( \delta \). For \( r \to r_{\text{min}} \), the smallest radius for a connected network, \( \lambda_2(r) \to 0 \), so that the number of iterations is essentially \( \log \delta \), and the total time becomes

\[3\text{The relative disagreement is defined as}
\]

\[
\delta = \left( \log w_t^{(k,i)} - \frac{1}{N} \sum_n \log w_n^{(k,0)} \right),
\]

where \( \log w_t^{(k,i)} = \log w_1^{(k,0)}, \ldots, \log w_N^{(k,0)} \). Note that though \( \delta \) depends on the specific time \( t \) and the specific particle \( k \), we simply write \( \delta \) for notational convenience.
$N_{tot,r} = (\lceil \log \delta \rceil + D_r) N_{r}^*$ micro-slots. Hence, for large allowable disagreement, only when $D_r N_{r}^* < N_s$, it is advantageous to have a small $r$. For very small allowable disagreement, it is preferred to have large $r$.

V. NUMERICAL RESULTS

A. Simulation Setup

We consider a network of 25 sensors placed in a square grid with a minimum distance of 20 m between two neighboring sensors (see Fig. 1). The target’s state is given by its two-dimensional position $[x_{1,t}, x_{2,t}]$ and its two-dimensional velocity $[\dot{x}_{1,t}, \dot{x}_{2,t}]$, so that $x_t = [x_{1,t} \ x_{2,t} \ x_{1,t} \ x_{2,t}]^T$. At time $t = 0$, the target has a known circular Gaussian prior distribution $p(x_0)$, with standard deviation 2 meters and a properly chosen mean. The target moves through the area surveyed by the sensors according to a white Gaussian acceleration model, described by

$$x_t = Ax_{t-1} + Bu_t,$$

where

$$A = \begin{bmatrix} 1 & 0 & T_s & 0 \\ 0 & 1 & 0 & T_s \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} T_s^2/2 & 0 \\ 0 & T_s^2/2 \\ T_s & 0 \\ 0 & T_s \end{bmatrix},$$

and $u_t = [u_{1,t} \ u_{2,t}]^T$ and $u_{1,t}, u_{2,t} \sim \mathcal{N}(0, 0.04)$, the sampling interval $T_s = 1$ second. The target moves for a duration of 50 seconds. The sensing range is set to $r_{sens} = +\infty$, so that all sensors collect range measurements every second

$$y_{n,t} = \| z_n - (x_{1,t}, x_{2,t}) \| + v_{n,t},$$

where $v_{n,t} \sim \mathcal{N}(0, 1 m^2)$. The communication range $r$ is varied between the minimum and maximum distance separating two sensors (i.e., $r \in [20 m, 114 m]$). The SBC algorithm is evaluated for a fixed number of particles ($N_p = 256$) but a varying number of iterations $I \in \{0, 1, 2, 4, 8, 16, 32, 64, 128, 256\}$. Note that $I = 0$ means that we only run max-consensus. In terms of communication capabilities, we assume a packet size is set to $N_{data} = 256$ kbit, a 25-level quantization (i.e., $q = 8$) of the particle weights, and a data rate of $R_{data} = 500$ kbit/s leading to micro-slots of 4.1 ms.

As a performance measure, we consider the degradation with respect to the CPF, running with the same number of particles. Let $\hat{x}_t,C$ be the CPF estimate, and $\hat{x}_{t,D}$ the DPF-SBC estimate (which depends on $I$ and $r$), then the relative error is defined as

$$e_{rel} = \mathbb{E} \left\{ \frac{\| \hat{x}_{t,C} - \hat{x}_{t,D} \|}{\| \hat{x}_{t,C} - x_t \|} \right\},$$

where the expectation is taken over a steady state time window (here set between $t \in [10s, 40s]$). The relative error $e_{rel}$ is estimated through 200 Monte Carlo runs, where the target track is kept constant, but new observations are generated in each trial. The target track is visualized in Fig. 1. The total time to run DPF-SBC per time slot is computed as stated in (18), and the time to take the measurement is disregarded.

B. Simulation Results and Discussion

We first show some indicative performance results for $r = 20$ m, for varying number of iterations $I \in \{0, 8, 128\}$ in Fig. 1. We see that the CPF closely follows the true track, and that DPF-SBC is able to achieve good performance for $I \geq 8$. When only max-consensus is performed (i.e., $I = 0$), large tracking errors are visible.

Fig. 2 shows the number of micro-slots required to perform one iteration in SBC, as a function of $r$. Both the outcome from the optimization (12) as well as the lower bound $d_{\text{max}}(r) + 1$.
increasing example, increasing. For this particular network, setting error but results in significant additional scheduling delays. I delay time increases. As we increase I the error decreases, but the delay time increases.

Fig. 3. The delay time in milliseconds plotted against the error for 5 different communication ranges represented by the 5 curves, when performing exact consensus by max-consensus. We see that the number of slots varies from 5 to 25 and that the lower bound is tight.

Fig. 3 shows the total time $T_{\text{DPF}}$ for different r, and a varying number of iterations, as a function of the achieved $e_{\text{rel}}$ when running max-consensus in the final stage of the algorithm. When $I = 0$, $e_{\text{rel}}$ is independent of r but the delay $T_{\text{DPF}}$ increases when r is reduced, as a reduction in r results in a larger graph diameter. For a fixed r, increasing I decreases the error exponentially. However, for a fixed I, increasing r does not always impact the error greatly. For example, increasing r from 40 m to 46 m barely changes the error but results in significant additional scheduling delays. For this particular network, setting $r = 46$ m gives the worst performance/delay trade-off. Selecting a communication range that covers the whole network gives the best performance/delay trade-off. An interesting thing to note is the slow increase of the delay for small r. This highlights the dominating effect of the max-consensus in the delay, when the number of SBC iterations is small. The max-consensus delay affects the smaller communication ranges to a much larger extent due to the slower convergence of the max-consensus in those networks, which is proportional to the communication diameter of the network. This is an important practical consideration.

Finally, in Fig. 4, we show the performance/delay trade-off when running min-consensus to achieve exact consensus on the weights. We observe that min-consensus gives a gain in performance over max-consensus. The difference in performance is due to min-consensus being more similar to the operation of multiplication of the weights than max-consensus. Hence, min-consensus approximates the CPF better, which leads to a smaller error for the considered scenario.

VI. CONCLUSIONS

We have studied the impact of TDMA scheduling delays in distributed target tracking. Our focus was on the DPF-SBC, which is known to benefit from highly connected networks, but may suffer large scheduling delays, due to increased interference. We found that for small regular networks, limited communication ranges are not recommended, despite fast schedules: they lead to slow convergence of the SBC, and also require a relatively long delays for max-consensus. The best performance/delay trade-off is achieved when the communication range is set to cover the whole network when the network is small. For practical systems, where only few nodes will be involved in DPF-SBC, our findings allow for very simple scheduling, as only one sensor at the time can be allowed to broadcast. For very large networks, highly irregular networks, or networks with limited sensing range, this conclusion may no longer hold, and warrants further investigation.

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