

Spectrum Cartography under Spatially Correlated Shadowing

Geethu Joseph

IISc, Bangalore

June 14, 2014

Overview

Motivation and Context

System Model

Spectral Map Estimation

Analysis of Algorithm

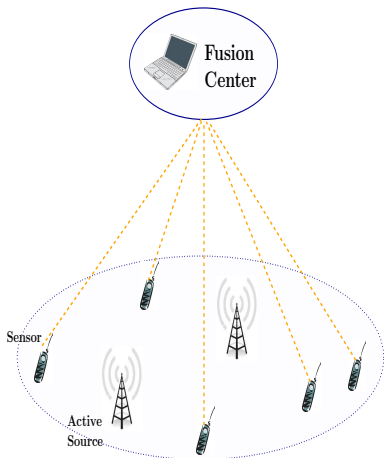
Summary

Spectrum Cartography

- Constructing maps across **space** and **time** using **spectrum measurements**
- Two types:
 - Power distribution across frequency
 - Channel gain across frequency between each node and any given point in space
- **Focus:** Expected value that reflects **long term effects** on the power of a signal, distributed in space

Problem

- Primary network
 - Number of transmitters
 - Transmitter Locations
 - Transmit Powers
- Sensors the power received over a given frequency bin at their location
- measurements are sent to a fusion center
- **Aim:** Reconstruct the **spatial power map** at the fusion center using **measurement - sensor location** pairs



Motivation: Spectrum Management

- Monitoring radio spectrum utilization
- Applications:
 - Dynamic spectrum allocation
 - Radio planning
 - Monitoring spectrum usage

Cognitive Radio Network

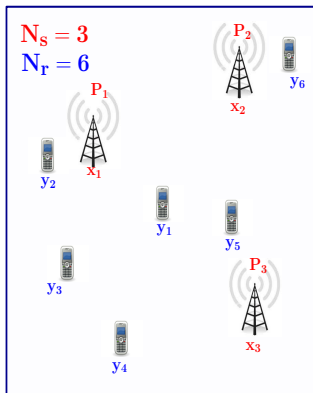
- **Cognitive Radio**: context-aware intelligent radio
- Adaptive spectrum sharing without disturbing primary users
- Secondary users scan for instantaneous availability of spectrum bands
- Requires knowledge of the spatial and temporal traffic statistics of different services

Other Applications

- Radio planning
 - Interference analysis
 - Resource allocation
 - Identification of coverage holes in the service area for placement of new Access Points or Base Stations.
- Monitoring spectrum
 - Detect any unauthorized transmissions in licensed band

Problem Setup

- Primary network
 - N_s stationary, mutually independent transmitting sources
 - Transmitter locations $\mathcal{X} = \{\mathbf{x}_s\}_{s=1}^{N_s}$
 - Transmit power $\mathcal{P} = \{P_s\}_{s=1}^{N_s}$
- Secondary network
 - N_r coordinated sensors
 - Sensor locations $\mathcal{Y} = \{\mathbf{y}_r\}_{r=1}^{N_r}$
- **Objective:** Reconstruct the power map over the entire area



Received Signal Strength

- Signal received at sensor r is a superposition of the signals from all the transmitters
- The average received power at \mathbf{y}_r is

$$\phi(r) = \sum_{s=1}^{N_s} P_s H_{sr} \quad r = 1, 2, \dots, N_r$$

H_{sr} is the random attenuation of power

Power Attenuation Model

- H_{sr} can be characterized using two multiplicative components:

$$H_{sr} = \rho(\|\mathbf{x}_s - \mathbf{y}_r\|)\xi(\mathbf{y}_r)$$

- Distance dependent **path loss** $\rho(d) = \min \left\{ 1, \left(\frac{d_0}{d} \right)^\eta \right\}$
 - η - path loss exponent, d_0 - reference distance
 - d - distance between transmitter and receiver
- **Shadowing fading** or large scale fading ξ

- Measurements are

$$\phi(r) = \sum_{s=1}^{N_s} P_s H_{sr} \quad r = 1, 2, \dots, N_r$$

Power Attenuation Model

- H_{sr} can be characterized using two multiplicative components:

$$H_{sr} = \rho(\|\mathbf{x}_s - \mathbf{y}_r\|)\xi(\mathbf{y}_r)$$

- Distance dependent **path loss** $\rho(d) = \min \left\{ 1, \left(\frac{d_0}{d} \right)^\eta \right\}$
 - η - path loss exponent, d_0 - reference distance
 - d - distance between transmitter and receiver
- **Shadowing fading** or large scale fading ξ

- Measurements are

$$\phi(r) = \sum_{s=1}^{N_s} P_s H_{sr} \quad \Longrightarrow \quad \phi(r) = \sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_r - \mathbf{x}_s\|) \xi(r)$$

Power Attenuation Model

- H_{sr} can be characterized using two multiplicative components:

$$H_{sr} = \rho(\|\mathbf{x}_s - \mathbf{y}_r\|)\xi(\mathbf{y}_r)$$

- Distance dependent **path loss** $\rho(d) = \min \left\{ 1, \left(\frac{d_0}{d} \right)^\eta \right\}$
 - η - path loss exponent, d_0 - reference distance
 - d - distance between transmitter and receiver
- **Shadowing fading** or large scale fading ξ

- Measurements in decibel (dB) scale are

$$\phi_{\text{dB}}(r) = 10 \log_{10} \left[\sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_r - \mathbf{x}_s\|) \right] + \xi_{\text{dB}}(r)$$

$$r = 1, 2, \dots, N_r$$

Shadowing Model

- Shadowing ξ follows log-normal distribution
- ξ_{dB} is spatially correlated Gaussian random process
- Zero mean, variance σ^2
- Widely accepted [Gudmundson's model](#) for correlation
- Correlation between any two points \mathbf{u} and \mathbf{v}

$$R(\mathbf{u}, \mathbf{v}) = e^{-\|\mathbf{u}-\mathbf{v}\| \ln 2 / d_{\text{cor}}}$$

d_{cor} - decorrelation distance

Goal

- Reconstruction algorithm for the power map of entire area
- Inputs: Sensor observations and sensor locations
- Assumption: Knowledge of environment dependent parameters
 - decorrelation distance and path loss exponent

Spatial Interpolation

- Deterministic methods
 - Extent of similarity (Inverse Distance Weighted)
 - The degree of smoothing (Splines based methods)
- Stochastic methods - [kriging](#)

Why Stochastic Methods?

- Incorporates the concept of randomness in function to be interpolated
- Exploits knowledge of statistical model of function
- Indication of estimation error

Two-part reconstruction framework

- Power received at any point in space can be treated as a random field with two components

$$\phi_{\text{dB}}(r) = \underbrace{10 \log_{10} \left[\sum_{s=1}^{N_s} P_s \rho(\|y_r - x_s\|) \right]}_{\text{Pathloss}} + \underbrace{\xi_{\text{dB}}(r)}_{\text{Shadowing}}$$

- Trend component - path loss part
 - Residual component - shadowing part
- First and second order statistics
 - Mean - unknown
 - Covariance - known
- Strategy:** Estimate the deterministic component first and random part of using this estimate

Stage 1: Path loss Component Estimation

- The path loss model gives a parametric form to measurements

$$\phi_{\text{dB}}(r) = \underbrace{10 \log_{10} \left[\sum_{s=1}^{N_s} P_s \rho(\|y_r - x_s\|) \right]}_{\text{Parametric form}} + \underbrace{\xi_{\text{dB}}(r)}_{\text{Correlated Gaussian term}}$$

- Parameters
 - Transmitter locations $\{x_s\}_{s=1}^{N_s}$
 - Transmit power $\{P_s\}_{s=1}^{N_s}$

Why not conventional approaches?

- Classical approaches:
 - Least Squares, Maximum Likelihood, Maximum A Posteriori
- Difficult!
 - **Logarithm** of sum of **unknown** parametric components
- Consider measurements in linear scale to avoid the logarithm?
 - Shadowing becomes **multiplicative**

Dictionary Based Estimation

- An alternate approach: **Basis Expansion Model (BEM)***
- Sample the parameter to be estimated over the range of possible values to form an over-complete basis
- Candidate set of N source locations $\mathcal{Z} = \{z_i\}_{i=1}^N$, based on a virtual network grid

Virtual Grid Model

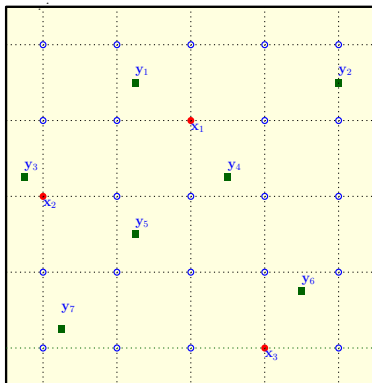


Figure: Wireless network with $N_s = 3$ transmitters, $N_r = 7$ sensors and $N = 25$ candidate locations

Path loss Component Representation

- Path loss component in linear scale,

$$\sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_r - \mathbf{x}_s\|) = [\rho(\|\mathbf{z}_1 - \mathbf{y}_r\|) \quad \rho(\|\mathbf{z}_2 - \mathbf{y}_r\|) \quad \dots \quad \rho(\|\mathbf{z}_N - \mathbf{y}_r\|)] \underbrace{\begin{bmatrix} \theta_1 \\ \theta_2 \\ \vdots \\ \theta_N \end{bmatrix}}_{\boldsymbol{\theta}}$$

- $\boldsymbol{\theta}$ is N_s sparse power vector

Path loss Component Representation

- Path loss component in linear scale,

$$\begin{bmatrix} \sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_1 - \mathbf{x}_s\|) \\ \sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_2 - \mathbf{x}_s\|) \\ \vdots \\ \sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_N - \mathbf{x}_s\|) \end{bmatrix} = \underbrace{\begin{bmatrix} \rho(\|\mathbf{z}_1 - \mathbf{y}_1\|) & \rho(\|\mathbf{z}_2 - \mathbf{y}_1\|) & \dots & \rho(\|\mathbf{z}_N - \mathbf{y}_1\|) \\ \rho(\|\mathbf{z}_1 - \mathbf{y}_2\|) & \rho(\|\mathbf{z}_2 - \mathbf{y}_2\|) & \dots & \rho(\|\mathbf{z}_N - \mathbf{y}_2\|) \\ \vdots & \vdots & \ddots & \vdots \\ \rho(\|\mathbf{z}_1 - \mathbf{y}_{N_r}\|) & \rho(\|\mathbf{z}_2 - \mathbf{y}_{N_r}\|) & \dots & \rho(\|\mathbf{z}_N - \mathbf{y}_{N_r}\|) \end{bmatrix}}_{\mathbf{A}} \underbrace{\begin{bmatrix} \theta_1 \\ \theta_2 \\ \vdots \\ \theta_N \end{bmatrix}}_{\boldsymbol{\theta}}$$

- $\boldsymbol{\theta}$ is N_s sparse power vector

Path loss Component Representation

- Measurements in dB scale,

$$\underbrace{\begin{bmatrix} \phi_{\text{dB}}(1) \\ \phi_{\text{dB}}(2) \\ \vdots \\ \phi_{\text{dB}}(N_r) \end{bmatrix}}_{\phi_{\text{dB}}} = 10 \log_{10} \{ \mathbf{A} \boldsymbol{\theta} \} + \underbrace{\begin{bmatrix} \xi_{\text{dB}}(1) \\ \xi_{\text{dB}}(2) \\ \vdots \\ \xi_{\text{dB}}(N_r) \end{bmatrix}}_{\xi_{\text{dB}}}$$

- $\boldsymbol{\theta}$ is N_s sparse power vector

Measurement Model

- The measurements can be written as

$$\phi_{\text{dB}} = 10 \log_{10}(\mathbf{A}\boldsymbol{\theta}) + \boldsymbol{\xi}_{\text{dB}}$$

- Sparse solution reveals the location of sources and their transmit power
- Model is **not linear**
- Traditional compressive sensing techniques do not apply directly

Exploiting Spatial Correction

- Measurement vector $\phi_{\text{dB}} \sim \mathcal{N}(\boldsymbol{\mu}, \sigma^2 \boldsymbol{\Gamma})$
 - Mean vector $\boldsymbol{\mu} \in \mathbb{R}^{N_r}$ is path loss component in dB scale

$$\boldsymbol{\mu}_i = 10 \log_{10} \left(\sum_{s=1}^{N_s} P_s \rho(\|\mathbf{y}_i - \mathbf{x}_s\|) \right)$$

- σ^2 is shadowing variance
- Shadowing correlation matrix $\boldsymbol{\Gamma} \in \mathbb{R}^{N_r \times N_r}$ is defined using modified Gudmundson's model

Greedy Approach

- Locate a source in each iteration
 - Search over the candidate locations set to find the location that maximizes a likelihood function
 - Evaluate corresponding transmitter power to update transmit power estimate
- Update the likelihood function to add the contribution of the identified source
- Repeat until no candidate can further improve likelihood

Likelihood Function

- The ML estimate of transmitter locations over \mathcal{Z} , given estimates till $k - 1$ th iteration $\{\mathcal{I}^{k-1}, \tilde{\boldsymbol{\theta}}^{k-1}\}$

$$[l_{\text{ML}} \quad \hat{\boldsymbol{\theta}}_{\text{ML}}] = \underset{1 \leq l \leq N, \hat{\boldsymbol{\theta}} > 0}{\operatorname{argmax}} f(\phi_{\text{dB}} | l, \hat{\boldsymbol{\theta}}, \mathcal{I}^{k-1}, \tilde{\boldsymbol{\theta}}^{k-1}) \quad (1)$$

- Probability density function f
 - Correlated Gaussian distribution
 - Covariance $\sigma^2 \boldsymbol{\Gamma}$
 - Mean $\boldsymbol{\mu}(l, \tilde{\boldsymbol{\theta}} | \mathcal{I}^k, \tilde{\boldsymbol{\theta}}^k) = 10 \log_{10} (\mathbf{A} \tilde{\boldsymbol{\theta}}^k + \tilde{\boldsymbol{\theta}} \mathbf{A}_l)$

Optimization Problem

$$l_{\text{ML}} = \underset{1 \leq l \leq N}{\operatorname{argmin}} \left\{ \left[\phi_{\text{dB}} - \boldsymbol{\mu}(l, \hat{\boldsymbol{\theta}}_{\text{ML}}(l) | \mathcal{I}^{k-1}, \hat{\boldsymbol{\theta}}^{k-1}) \right]^{\text{T}} \boldsymbol{\Gamma}^{-1} \right. \\ \left. \left[\phi_{\text{dB}} - \boldsymbol{\mu}(l, \hat{\boldsymbol{\theta}}_{\text{ML}}(l) | \mathcal{I}^{k-1}, \hat{\boldsymbol{\theta}}^{k-1}) \right] \right\} \quad (2)$$

$$\hat{\boldsymbol{\theta}}_{\text{ML}}(l) = \underset{\hat{\boldsymbol{\theta}} > 0}{\operatorname{argmin}} \left\{ \left[\phi_{\text{dB}} - \boldsymbol{\mu}(l, \hat{\boldsymbol{\theta}} | \mathcal{I}^{k-1}, \hat{\boldsymbol{\theta}}^{k-1}) \right]^{\text{T}} \boldsymbol{\Gamma}^{-1} \right. \\ \left. \left[\phi_{\text{dB}} - \boldsymbol{\mu}(l, \hat{\boldsymbol{\theta}} | \mathcal{I}^{k-1}, \hat{\boldsymbol{\theta}}^{k-1}) \right] \right\} \quad (3)$$

Wrong Approach!

- Does not work: In k th iteration, it tries explain all measurements with k sources when there are actually N_s sources
- Once a wrong location is chosen, the error propagates through the subsequent iterations

Modify Likelihood Function

- Modification: Insert a **damping term** in the cost function
- The path loss function is a decaying function
- Forgetting term gives exponentially less weight to measurements which are away from the candidate location
- Damping term for measurement at \mathbf{y}_r and candidate location \mathbf{z} : $e^{-\lambda\|\mathbf{y}_r-\mathbf{z}\|}$, $\lambda > 0$

Modified Likelihood Function

- The negative log likelihood function for candidate location index l and transmit power $\tilde{\theta}$ in the k th iteration is given by

$$L_k(l, \hat{\theta}) = \left[\phi_{\text{dB}} - \mu(l, \hat{\theta} | \mathcal{I}^{k-1} \hat{\theta}^{k-1}) \right]^T \mathbf{F}_l \mathbf{\Gamma}^{-1} \mathbf{F}_l \left[\phi_{\text{dB}} - \mu(l, \hat{\theta} | \mathcal{I}^{k-1}, \hat{\theta}^{k-1}) \right] \quad (4)$$

- The forgetting term matrix $\mathbf{F}_l \in \mathbb{R}^{N_r \times N_r}$ is a diagonal matrix with (i, i) th entry as $e^{-\lambda \| \mathbf{y}_i - \mathbf{z}_i \|}$

Power Estimation

- Power estimate can be now approximated as

$$\Theta(l) \approx \left(\frac{\mathbf{1}^T \mathbf{F}_l \mathbf{\Gamma}^{-1} \mathbf{F}_l [\phi_{\text{dB}} - 10 \log_{10}(\mathbf{A}_l)]}{\mathbf{1}^T \mathbf{F}_l \mathbf{\Gamma}^{-1} \mathbf{F}_l \mathbf{1}} \right)^+$$

- Estimate of power if there is a transmitting source at candidate location l

Algorithm Input and Output

- Inputs from sensor network
 - Measurements in dB scale:
 $\phi_{\text{dB}} \in \mathbb{R}^{N_r \times 1}$
 - Sensor locations $\{\mathbf{y}_r\}_{r=1}^{N_r}$

Algorithm Input and Output

- Inputs from sensor network

- $\phi \in \mathbb{R}^{N_r \times 1}$
- $\{\mathbf{y}_r\}_{r=1}^{N_r}$

- Outputs

- Source location indices \mathcal{I}
- Transmit power estimates $\hat{\theta}$

Algorithm Input and Output

- Inputs from sensor network

- $\phi \in \mathbb{R}^{N_r \times 1}$
- $\{\mathbf{y}_r\}_{r=1}^{N_r}$

- Knowledge of environment parameters

- Shadowing decorrelation distance d_{cor}
- Path loss exponent η
- Reference Distance d_0

- Outputs

- \mathcal{I}
- $\hat{\theta}$

Algorithm Input and Output

- Inputs from sensor network

- $\phi \in \mathbb{R}^{N_r \times 1}$
- $\{\mathbf{y}_r\}_{r=1}^{N_r}$

- Knowledge of environment parameters

- d_{cor}
- η
- d_0

- Outputs

- \mathcal{I}
- $\hat{\theta}$

Algorithm Input and Output

- Inputs from sensor network

- $\phi \in \mathbb{R}^{N_r \times 1}$
- $\{\mathbf{y}_r\}_{r=1}^{N_r}$

- Knowledge of environment parameters

- d_{cor}
- η
- d_0

- Outputs

- \mathcal{I}
- $\hat{\theta}$

- Parameters

- Candidate locations
 $\mathcal{Z} = \{\mathbf{z}_i\}_{i=1}^N$
- Forgetting factor parameter
 λ

Algorithm Input and Output

- Inputs from sensor network

- $\phi \in \mathbb{R}^{N_r \times 1}$
- $\{\mathbf{y}_r\}_{r=1}^{N_r}$

- Knowledge of environment parameters

- d_{cor}
- η
- d_0

- Outputs

- \mathcal{I}
- $\hat{\theta}$

- Parameters

- $\mathcal{Z} = \{\mathbf{z}_i\}_{i=1}^N$
- λ

Greedy Algorithm

Input: $\phi_{\text{dB}}, \mathcal{Y}, \mathcal{Z}$

measurements, sensor locations, candidate set

Output: $\mathcal{I}, \tilde{\theta}$

index set, power estimates

Greedy Algorithm

Input: $\phi_{\text{dB}}, \mathcal{Y}, \mathcal{Z}$ measurements, sensor locations, candidate set

Output: $\mathcal{I}, \tilde{\theta}$ index set, power estimates

Initialization: $k \leftarrow 1, \mathcal{I} = \{\}$, $\tilde{\theta} = \mathbf{0}$,

$\Omega_0 \leftarrow 1, 2, \dots, N$

Greedy Algorithm

Input: $\phi_{\text{dB}}, \mathcal{Y}, \mathcal{Z}$ measurements, sensor locations, candidate set

Output: $\mathcal{I}, \tilde{\theta}$ index set, power estimates

Initialization: $k \leftarrow 1, \mathcal{I} = \{\}$, $\tilde{\theta} = \mathbf{0}$,

$\Omega_0 \leftarrow 1, 2, \dots, N$

Repeat

$\mathcal{I}(k) \leftarrow \min_{l \in \Omega_{k-1}} L_k(l, \tilde{\theta}_l)$ best among eligible candidates

Greedy Algorithm

Input: $\phi_{\text{dB}}, \mathcal{Y}, \mathcal{Z}$ measurements, sensor locations, candidate set

Output: $\mathcal{I}, \tilde{\theta}$ index set, power estimates

Initialization: $k \leftarrow 1, \mathcal{I} = \{\}$, $\tilde{\theta} = \mathbf{0}$,

$\Omega_0 \leftarrow 1, 2, \dots, N$

Repeat

$\mathcal{I}(k) \leftarrow \min_{l \in \Omega_{k-1}} L_k(l, \tilde{\theta}_l)$ best among eligible candidates

$\theta(\mathcal{I}(k)) \leftarrow \tilde{\Theta}_{\mathcal{I}(k)}$ power estimate

Greedy Algorithm

Input: $\phi_{\text{dB}}, \mathcal{Y}, \mathcal{Z}$ measurements, sensor locations, candidate set

Output: $\mathcal{I}, \tilde{\theta}$ index set, power estimates

Initialization: $k \leftarrow 1, \mathcal{I} = \{\}$, $\tilde{\theta} = \mathbf{0}$,

$\Omega_0 \leftarrow 1, 2, \dots, N$

Repeat

$\mathcal{I}(k) \leftarrow \min_{l \in \Omega_{k-1}} L_k(l, \tilde{\theta}_l)$ best among eligible candidates

$\theta(\mathcal{I}(k)) \leftarrow \tilde{\Theta}_{\mathcal{I}(k)}$ power estimate

$k \leftarrow k + 1$

Greedy Algorithm

Input: $\phi_{\text{dB}}, \mathcal{Y}, \mathcal{Z}$ measurements, sensor locations, candidate set

Output: $\mathcal{I}, \tilde{\theta}$ index set, power estimates

Initialization: $k \leftarrow 1, \mathcal{I} = \{\}, \tilde{\theta} = \mathbf{0},$

$\Omega_0 \leftarrow 1, 2, \dots, N$

Repeat

$\mathcal{I}(k) \leftarrow \min_{l \in \Omega_{k-1}} L_k(l, \tilde{\theta}_l)$ best among eligible candidates

$\theta(\mathcal{I}(k)) \leftarrow \tilde{\Theta}_{\mathcal{I}(k)}$ power estimate

$k \leftarrow k + 1$

$\Omega_k \leftarrow \{l : L_k(l, \tilde{\theta}_l) < L_k(l, \mathbf{0})\}$ set of eligible candidates

Until $\Omega_k = \{\}$ stop: no candidate improves likelihood

Stage 2: Shadowing Component Estimation

- Remove path loss component from the measurements to obtain shadowing observations

$$\hat{\xi}_{\text{dB}} = \phi_{\text{dB}} - 10 \log_{10}(\mathbf{A}_{\mathcal{I}}\tilde{\boldsymbol{\theta}})$$

- Mean square error optimal estimate of shadowing is obtained by *Simple Kriging*
- Linear interpolation

$$\tilde{\xi}_{\text{dB}}(\mathbf{u}) = \sum_{r=1}^{N_r} G_r \hat{\xi}_{\text{dB}}(r) \quad (5)$$

Shadowing Component Estimation

- Interpolation weights are given by Wiener-Hopf equation
- Estimate at a point \mathbf{u} is

$$\tilde{\xi}_{\text{dB}}(\mathbf{u}) = \gamma_{\mathbf{u}\mathbf{y}}^{\text{T}}(\sigma^2\mathbf{\Gamma})^{-1}\hat{\xi}_{\text{dB}} \quad (6)$$

$$\gamma_{\mathbf{u}\mathbf{y}} \in \mathbb{R}^{N_r \times 1}, \gamma_{\mathbf{u}\mathbf{y}}(i) = \sigma^2 e^{-\Delta\|\mathbf{y}_i - \mathbf{u}\|/d_{\text{cor}}}$$

- Lower bound on MSE error

$$\epsilon(\mathbf{u}) = \sigma^2 - \gamma_{\mathbf{u}\mathbf{y}}^{\text{T}}(\sigma^2\mathbf{\Gamma})^{-1}\gamma_{\mathbf{u}\mathbf{y}} \quad (7)$$

Power Map Estimate

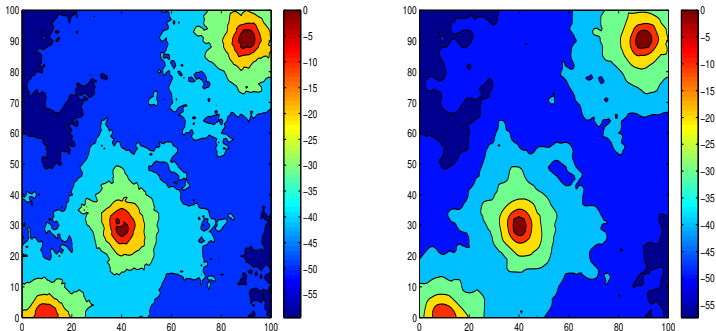
- Combine shadowing estimate with path loss estimate at all points to obtain the estimated power map

$$\tilde{\phi}(\mathbf{u}) = 10 \log_{10} \left(\sum_{s \in \mathcal{I}} \tilde{\theta}(s) \rho(\|\mathbf{u} - \mathbf{z}_s\|) \right) + \frac{1}{\sigma^2} \gamma_{\mathbf{u}}^T \mathbf{\Gamma}^{-1} \hat{\xi}_{\text{dB}} \quad (8)$$

Simulation Setup

- 100 m \times 100 m
- 3 sources transmitting at unit power
- Path loss model: $\min\{1, \Delta/d^\eta\}$
 - Path loss exponent $\eta = 4$
 - Reference parameter $\Delta = 60\text{m}^4$
- Shadowing decorrelation distance $d_{\text{cor}} = 25$ m
- Grid spacing = 10 m

Reconstructed Map



- (a) Power map generated by 3 sources (b) Power distribution recovered by the algorithm with $N_r = 1000$, $N = 121$

Figure: Power distribution over an area of 10^4m^2 , $\sigma = 4\text{dB}$

Algorithm Performance

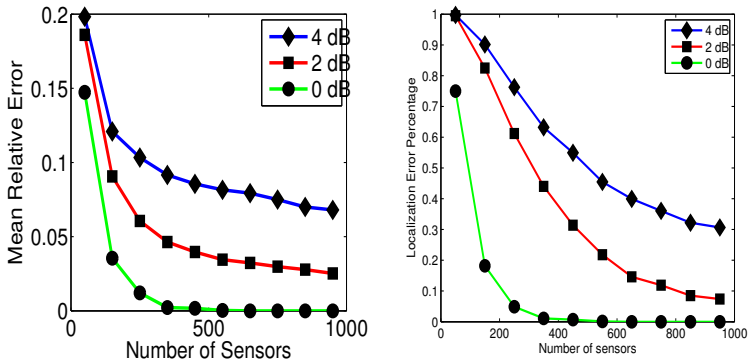


Figure: Performance of algorithm with varying number of sensors with $\lambda = 1$ and $N = 121$

Forgetting Factor λ

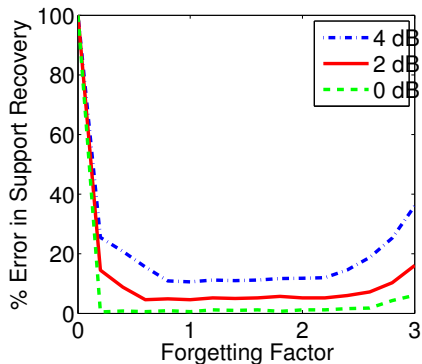


Figure: Performance of algorithm with varying forgetting factor λ with $N_r = 1000$ with no shadowing component

Error Analysis

- Interpolation problems - Mean and mean square error at any arbitrary point in the operational area
- Difficulty: Complicated sequential nature of greedy algorithm
- Analysis under simplified assumptions
- Lower bound on statistics of error

Simplifying Assumptions

- Assumptions:
 1. Algorithm picks the candidate location closer to each of the actual transmitter location
 2. Transmit power estimates are exactly equal to actual transmit power when shadowing is absent
- Error can be due to
 1. Quantization of source location
 2. Shadowing term

Defintions

- Grid dimensions: ϑ_1, ϑ_2
- Parameter vector: $\boldsymbol{\Upsilon} \in \mathbb{R}^{3N_s \times 1}$

$$\boldsymbol{\Upsilon} \triangleq [P_1 \quad \mathbf{x}_1^T \quad P_2 \quad \mathbf{x}_2^T \quad \dots \quad P_{N_r} \quad \mathbf{x}_{N_r}^T]^T$$

Notations

- $\kappa = \frac{10}{\ln 10}$
- $\mathbf{B}_s \triangleq \frac{\mathbf{F}_{\ell_s} \boldsymbol{\Gamma}^{-1} \mathbf{F}_{\ell_s}}{\mathbf{1}^T \mathbf{F}_{\ell_s} \boldsymbol{\Gamma}^{-1} \mathbf{F}_{\ell_s} \mathbf{1}}$, where ℓ_s is the index of candidate location corresponding to s^{th} transmitter.
- $\boldsymbol{\zeta}_s \triangleq \kappa \frac{\eta}{2} \left[\frac{\mathbf{y}_1 - \mathbf{x}_s}{\|\mathbf{y}_1 - \mathbf{x}_s\|^2} \quad \frac{\mathbf{y}_2 - \mathbf{x}_s}{\|\mathbf{y}_2 - \mathbf{x}_s\|^2} \quad \cdots \quad \frac{\mathbf{y}_{N_R} - \mathbf{x}_s}{\|\mathbf{y}_{N_R} - \mathbf{x}_s\|^2} \right]^T \in \mathbb{R}^{N_R \times 2}$,
for $s = 1, 2, \dots, N_S$
- $\mathbf{R} \triangleq \text{bdiag} \{ \mathbf{R}_s^T \mathbf{R}_s, 1 \leq s \leq N_S \} \in \mathbb{R}^{3N_S \times 3N_S}$ with
 $\mathbf{R}_s = \begin{bmatrix} 2\boldsymbol{\zeta}_s^T \mathbf{B}_s \mathbf{1} & \mathbf{I} \end{bmatrix} \in \mathbb{R}^{2 \times 3}$.
- $\mathbf{M} = \begin{bmatrix} \mathbf{B}_1 \mathbf{1} & \mathbf{0} & \mathbf{0} & \mathbf{B}_2 \mathbf{1} & \mathbf{0} & \mathbf{0} & \cdots & \mathbf{B}_{N_S} \mathbf{1} & \mathbf{0} & \mathbf{0} \end{bmatrix}^T \in \mathbb{R}^{3N_S \times N_R}$

Greedy Algorithm Performance

- Under the above stated assumptions and when $\vartheta_1 = \vartheta_2 = \vartheta$
 1. Estimates are unbiased
 2. Covariance matrix $\mathbf{C} = \frac{\vartheta^2}{12} \mathbf{R} + \sigma^2 \mathbf{M} \mathbf{\Gamma} \mathbf{M}^T$
- Two terms representing to quantization error and error due to shadowing.
- Smaller grid size and shadowing variance result in better performance.

- When $\vartheta_1 \neq \vartheta_2$ transmit power estimates are unbiased
- Bias of s^{th} transmitter is

$$\mathbb{E}\{\Delta P_s\} = \kappa \frac{\eta}{24} (\vartheta_1^2 - \vartheta_2^2) \mathbf{1}^T \mathbf{B}_s \boldsymbol{\tau}, \quad (9)$$

where $\boldsymbol{\tau} \in \mathbb{R}^{N_R \times 1}$, $\boldsymbol{\tau}_r = \frac{(\mathbf{y}_{r,1} - \mathbf{x}_{s,1})^2 - (\mathbf{y}_{r,2} - \mathbf{x}_{s,2})^2}{\|\mathbf{y}_r - \mathbf{x}_s\|^4}$

Cramér Rao Bound

CRB = $\sigma^2 (\mathbf{D}^T \mathbf{\Gamma}^{-1} \mathbf{D})^{-1}$, where $\mathbf{D} \in \mathbb{R}^{N_R \times 3N_s}$ with

$$\mathbf{D}_{ij} = d_0 \frac{10^{\frac{1}{10}[P_s - \mu_i(\mathbf{r})]}}{\|\mathbf{y}_i - \mathbf{x}_s\|^\eta} \begin{cases} 1 & \text{for } j \bmod 3 = 1 \\ \acute{k}\eta \frac{(\mathbf{y}_{i,1} - \mathbf{x}_{s,1})}{\|\mathbf{y}_i - \mathbf{x}_s\|^2} & \text{for } j \bmod 3 = 2, s = \left\lceil \frac{j}{3} \right\rceil \\ \acute{k}\eta \frac{(\mathbf{y}_{i,2} - \mathbf{x}_{s,2})}{\|\mathbf{y}_i - \mathbf{x}_s\|^2} & \text{for } j \bmod 3 = 0, \end{cases}$$

Cramér Rao Bound

- For any unbiased estimator,
 - $\mathbb{E} \left\{ \|\mathbf{x}_s - \hat{\mathbf{x}}_s\|^2 \right\} \geq [\mathbf{J}^{-1}]_{3s-1,3s-1} + [\mathbf{J}^{-1}]_{3s,3s}$
 - $\mathbb{E} \left\{ \left(P_s - \hat{P}_s \right)^2 \right\} \geq [\mathbf{J}^{-1}]_{3s-2,3s-2}$
- No efficient estimator exists
 - Signal model is not affine in the parameters

Spectral map estimation error - Sensor Location

- There is an exact match between measured value and reconstructed map at sensor locations

$$\hat{\phi}(\mathbf{y}_r) = \mu(\mathbf{y}_r; \hat{\mathbf{T}}) + \mathbf{g}_{\mathbf{y}_r} \hat{\xi} \quad (10)$$

$$= \mu(\mathbf{y}_r; \hat{\mathbf{T}}) + \hat{\xi}[r] \quad (11)$$

$$= \phi[r] \quad (12)$$

More Defintions

- Gradient of the path loss component,

$$\mathbf{d}_{\mathbf{u}} = \left(\frac{d\mu(\mathbf{u}; \hat{\mathbf{r}})}{d\hat{\mathbf{r}}} \right)_{\hat{\mathbf{r}}=\mathbf{r}} = [\mathbf{d}_{\mathbf{u}1} \quad \mathbf{d}_{\mathbf{u}2} \quad \dots \quad \mathbf{d}_{\mathbf{u}N_S}] \in \mathbb{R}^{3N_S \times 1}$$

$$\text{with } \mathbf{d}_{\mathbf{u}s} = \dot{m}_{\mathbf{u}s} \left[1 \quad \frac{\eta \kappa(\mathbf{u} - \mathbf{x}_s)^T}{\|\mathbf{u} - \mathbf{x}_s\|^2} \right]^T \in \mathbb{R}^{3 \times 1} \text{ and}$$

$$\dot{m}_{\mathbf{u}s} = d_0 \frac{10^{\frac{1}{10} [P_s - \mu(\mathbf{u}; \mathbf{r})]}}{\|\mathbf{u} - \mathbf{x}_s\|^\eta}$$

- $\mathbf{K}_{\mathbf{u}} = \text{bdiag} \left\{ \frac{1}{\dot{m}_{\mathbf{u}s}} \mathbf{d}_{\mathbf{u}s} \mathbf{d}_{\mathbf{u}s}^T, 1 \leq s \leq N_S \right\}$

Map Error at an arbitrary point \mathbf{u}

- Mean error is

$$\frac{1}{2} \text{tr} \left\{ \mathbf{C} \left(\mathbf{K}_{\mathbf{u}} - \sum_{r=1}^{N_R} \mathbf{g}_{\mathbf{u}}[r] \mathbf{K}_{\mathbf{y}_r} \right) \right\} \\ - \frac{1}{2k} \left\{ \mathbf{d}_{\mathbf{u}}^T \mathbf{C} \mathbf{d}_{\mathbf{u}} + \frac{1}{2k} \mathbf{g}_{\mathbf{u}}^T \text{diag} \{ \mathbf{D} \mathbf{C} \mathbf{D}^T \} \right\}$$

- Mean square error

$$\left(\mathbf{d}_{\mathbf{u}} - \mathbf{D}^T \mathbf{\Gamma}^{-1} \boldsymbol{\gamma}_{\mathbf{u}} \right)^T \mathbf{C} \left(\mathbf{d}_{\mathbf{u}} - \mathbf{D}^T \mathbf{\Gamma}^{-1} \boldsymbol{\gamma}_{\mathbf{u}} \right) + \sigma^2 \left(1 - \boldsymbol{\gamma}_{\mathbf{u}}^T \mathbf{\Gamma}^{-1} \boldsymbol{\gamma}_{\mathbf{u}} \right).$$

Special Cases

- Single Transmitter
 - Unbiased estimators
- Shadowing is uncorrelated
 - Mean error = $\frac{1}{2}\text{tr}\{\mathbf{C}\mathbf{K}_u\} - \frac{1}{2\kappa}\mathbf{d}_u^T\mathbf{C}\mathbf{d}_u$,
 - Mean square error = $\mathbf{d}_u^T\mathbf{C}\mathbf{d}_u + \sigma^2$ for $\forall \mathbf{u} \notin \{\mathbf{y}_r\}_{r=1}^{N_R}$

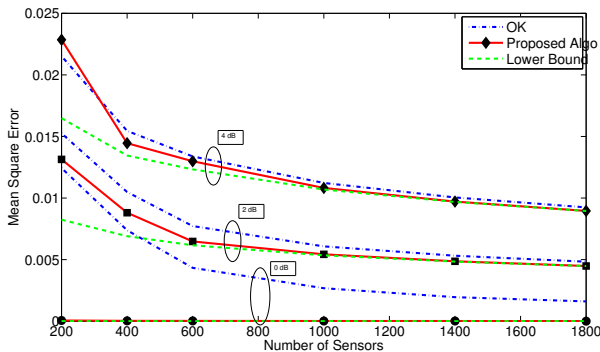


Figure: Performance of algorithm with varying number of sensors N_r for shadowing variances $\sigma = 0$ dB, 2 dB and 4 dB

Conclusion

- Goal: Reconstruction of spatial power map using power measurements at N_r sensors at known locations
- Unknown number of transmitters, transmit powers, Lognormal shadowing
- Proposed a 2-step solution:
 1. Greedy algorithm for ML estimation of transmitter locations and powers
 2. Exploit spatial correlation to reconstruct power map using Kriging
- Bounds on error in estimation and Cramér Rao Bound for estimation problem