

Fast Average Gossiping Under Asymmetric Links in Wireless Sensor Networks

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Contributions

Proposal: A new algorithm for average consensus:

- 1) Efficient in terms of consensus time
- 2) Asymmetric communications allowed
- 3) Possibility of being performed distributively

Result: No control mechanism are necessary.

Formulation: Graph theory

- Network modeled as graph $\mathbf{G}(k) = (\mathbf{V}, \mathbf{E}(k))$, set \mathbf{V} of N nodes and set \mathbf{E} of edges.

- Neighbors i : $\Omega_i(k) = \{j \in \mathbf{V} : (i, j) \in \mathbf{E}(k)\}$.

- Adjacency matrix $\mathbf{A}(k)$, where an entry $[\mathbf{A}(k)]_{ij}$ is equal to 1 if $(i, j) \in \mathbf{E}(k)$ and 0 otherwise.

- Laplacian matrix: $\mathbf{L}(k) = \mathbf{D}(k) - \mathbf{A}(k)$.

- Directed edge: e_{ij} , data flow from i to j .

Formulation: Traditional Gossip algorithms

- Initial vector: $\mathbf{x}(0)$, whose average is: $\mathbf{x}_{\text{avg}} = \frac{\mathbf{1}\mathbf{1}^T\mathbf{x}(0)}{N}$, where $\mathbf{1}$ denotes all ones column vector.

- Linear update of sensors state:

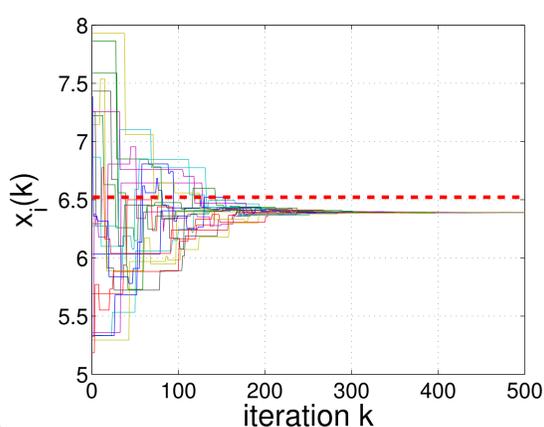
$$x_i(k+1) = (1-\epsilon)x_i(k) + \epsilon x_j(k) \quad (1)$$

$$x_j(k+1) = \epsilon x_i(k) + (1-\epsilon)x_j(k) \quad (2)$$

Requisites:

- i) Connected undirected graph $\mathbf{G} = (\mathbf{V}, \mathbf{E})$
- ii) Symmetric $N \times N$ matrix $\mathbf{W}(k)$, at each iteration k , such that $[\mathbf{W}(k)]_{ij} = 0$ if $[\mathbf{A}(k)]_{ij} = 0$
- iii) $\mathbf{W}(k)\mathbf{1} = \mathbf{1}$, $\mathbf{1}^T\mathbf{W}(k) = \mathbf{1}^T$

Deviation under asymmetry: (1) but not (2)

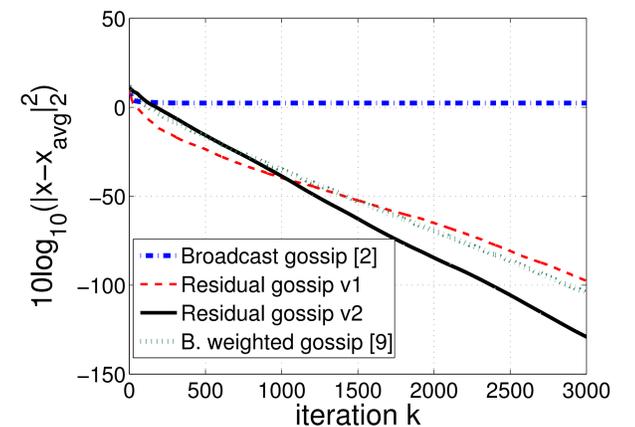
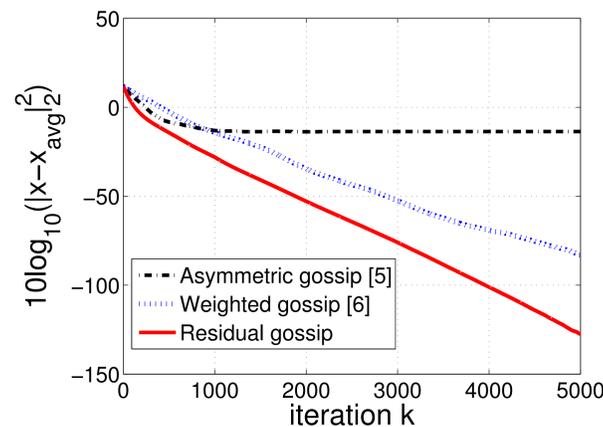


Cause of the deviation

A residual component is ignored:

$$r_j = x_j(k) - (\epsilon x_i(k) + (1-\epsilon)x_j(k)), \quad \forall j \in \Omega_i(k) \quad (3)$$

Numerical results



Proposed methodology

We propose to include in the packet the accumulated residual r_i . Thus, system evolves:

$$x_j(k+1) = \epsilon x_i(k) + (1-\epsilon)(x_j(k) + r_i(k)), \quad \forall j \in \Omega_i(k) \quad (4)$$

which implies that the residuals evolve as follows:

$$r_j(k+1) = r_j(k) + x_j(k) - x_j(k+1) + r_i(k), \quad \forall j \in \Omega_i(k) \quad (5)$$

and $r_i(k+1) = 0$.

Scheme defined by (4) and (5) preserves the summation of the initial data along iterations. Is still able to converge to a common state? If does, it is surely the average.

From expression (4), the weight matrix $\mathbf{W}(k)$ of the asymmetric gossip is:

$$[\mathbf{W}(k)]_{\ell j} = \begin{cases} 1-\epsilon & \text{if } j = \ell, \ell \in \Omega_i(k) \\ \epsilon & \text{if } j \neq \ell, j = i, \ell \in \Omega_i(k) \\ 1 & \text{if } j = \ell, \ell \notin \Omega_i(k) \\ 0 & \text{otherwise} \end{cases}$$

where node i is chosen to send data in the current iteration k .

Equivalently, we define the residual vector \mathbf{s} as follows:

$$[\mathbf{s}(k)]_j = \begin{cases} r_i(k) & \text{if } j \in \Omega_i(k) \\ 0 & \text{otherwise} \end{cases}$$

which allows us to express (4) as:

$$\mathbf{x}(k+1) = \prod_{i=0}^k (\mathbf{W}(i)\mathbf{x}(0)) + \sum_{j=0}^k \left(\prod_{\ell=j}^k (\mathbf{W}(\ell)\mathbf{s}(j)) \right) \quad (6)$$

Proposition 1: The system defined by (6) reaches probabilistic average consensus $\lim_{k \rightarrow \infty} \mathbf{x}(k) = \mathbf{x}_{\text{avg}}$, provided that $\lim_{k \rightarrow \infty} r_i(k) = 0 \quad \forall i \in \mathbf{V}$.

Methodology to exploit residuals (unicast):

Min-max approach (h1): Choose neighbor with minimum state value if residual of origin node i is positive and or the maximum if it is negative.

Methodology to exploit residuals (broadcast):

Equitable approach (h2): Equally distributing the residuals. The origin node i broadcastly sends $(x_i(k), \frac{r_i(k)}{d_i})$ to every node $j \in \Omega_i(k)$, that computes its new state (4) and residual (5).

Large-small approach (h3): Update neighbors with smaller state value than node i if current residual is positive or it updates the state of the neighbors with larger state value otherwise. The rest of neighboring nodes only update their residual.

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