

Network Size Estimation using Distributed Orthogonalization

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Abstract—We present novel distributed algorithms for estimating the number of nodes in a wireless sensor network without any a-priori knowledge or node preferences. The algorithms originate from distributed forms of Gram-Schmidt orthogonalization algorithms where the goal is to distributively find a set of orthogonal vectors. Using concepts from linear algebra, by finding the number of independent (orthogonal) vectors, we also find the number of nodes in a network.

Index Terms—distributed algorithm, network size, orthogonal vectors, wireless sensor networks.

I. INTRODUCTION

A typical requirement in distributed algorithms is that the number of nodes N is known at each node beforehand. This knowledge is especially crucial in distributed algorithms that are based on consensus algorithms, e.g., [1]–[3].

Known methods for obtaining the number of nodes require, however, either some node *tagging*, when each node has a predefined ID (by a manufacturer) and nodes store tables containing these IDs, or, similarly, an *ordered numbering* scheme is used, in which the nodes exchange and store only the maximal value (max-consensus). Obviously, the drawback of these methods is a necessity of pre-set “keys” on nodes [4].

Another option is to use an average consensus algorithm. Initializing one node to value 1 while all others to 0, the algorithm converges to $1/N$ at each node [5], [6]. The drawback of this method is a preference of one node (leader) to others. The leader can be pre-set, or, found using a max-consensus algorithm [6]. Although it may be argued that this approach is preferably better and simpler than the previous ones, they both possess, fundamentally, the same disadvantages.

Probabilistic approaches have been also proposed (e.g., [7], [8]), where the estimation accuracy grows with the network size and typically an a-priori knowledge of some parameters is required. Also such algorithms are based on some type of a consensus algorithm, e.g., max-consensus [8], and may have complicated stopping criteria [7]. Nevertheless, these methods can provide good estimates in case of large and dynamic networks.

In this paper we present novel algorithms based on a distributed orthogonalization [9]–[11] for obtaining the number of nodes (network size) N in a Wireless Sensor Network (WSN) without any predefined node IDs, non-uniform initialization of the values in the network, or *any* other a-priori knowledge, with *simple local* stopping criteria.

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Notation: We describe the algorithms from the *global* (network) point of view, i.e., vector $\mathbf{x} \in \mathbb{R}^{N \times 1}$ represents N scalars x_k , one at each node k . Vector $\mathbf{1}$ denotes a (column) vector of all ones. Matrix \mathbf{W} represents the weight matrix which describes the weighted connections in the network [1], [12]. The average degree in such network is denoted by \bar{d} . The notation $[\mathbf{W}^{(I)}]_{k,1:N}$ represents the k -th row of matrix \mathbf{W} after I iterations¹. An element-wise multiplication is denoted as \circ . The operation $\mathbf{X} \otimes \mathbf{Y}$ is defined as follows: Having two matrices $\mathbf{X} = (\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m)$ and $\mathbf{Y} = (\mathbf{y}_1, \mathbf{y}_2, \dots, \mathbf{y}_m)$, the resulting matrix $\mathbf{Z} = \mathbf{X} \otimes \mathbf{Y}$ is a stacked matrix of all matrices \mathbf{Z}_i such that $\mathbf{Z}_i = (\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_i) \circ ((\underbrace{1, 1, \dots, 1}_i) \otimes \mathbf{y}_{i+1})$

(\otimes denotes Kronecker product; $\forall i = 1, 2, \dots, m - 1$), i.e., $\mathbf{Z} = (\underbrace{\mathbf{x}_1 \circ \mathbf{y}_2}_{\mathbf{Z}_1}, \underbrace{\mathbf{x}_1 \circ \mathbf{y}_3, \mathbf{x}_2 \circ \mathbf{y}_3}_{\mathbf{Z}_2}, \dots, \underbrace{\mathbf{x}_{m-2} \circ \mathbf{y}_m, \mathbf{x}_{m-1} \circ \mathbf{y}_m}_{\mathbf{Z}_{m-1}})$,

thus creating a big matrix containing combinations of column vectors. This later corresponds in our algorithm to the off-diagonal elements of the matrix \mathbf{R} (See [11] for more details).

II. DETERMINING NETWORK SIZE

Applying the ideas from [9]–[11], where the goal is to find a factorization of a matrix $\mathbf{A} = (\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_m) \in \mathbb{R}^{N \times m}$ such that $\mathbf{A} = \mathbf{Q}\mathbf{R}$ (matrix $\mathbf{Q} = (\mathbf{q}_1, \mathbf{q}_2, \dots, \mathbf{q}_m) \in \mathbb{R}^{N \times m}$ contains orthogonal column vectors; and the matrix $\mathbf{R} \in \mathbb{R}^{m \times m}$ is an upper-triangular matrix), we propose an algorithm for finding the number of nodes N in a network.

The main idea is the following: Since matrix $\mathbf{Q} \in \mathbb{R}^{N \times m}$ is a matrix of orthogonal vectors, it contains *at most* N independent vectors spanning the linear space \mathbb{R}^N , i.e., $m \leq N$. Thus, finding the maximum number of independent vectors is equivalent to finding the number of nodes N in the network.

A. Static and dynamic average consensus algorithm

The “static” distributed average consensus algorithm in a WSN computes at each node an estimate of the global *mean* (average) of distributed initial data $\mathbf{x}(0)$. In every iteration t each node updates its estimate using the weighted data received from its neighbors. The global view delivers

$$\mathbf{x}(t) = \mathbf{W}\mathbf{x}(t-1). \quad (1)$$

The selection of the *weight matrix* \mathbf{W} , containing the weighted connections in the network, crucially influences the convergence of the average consensus algorithm [1], [12].

In contrast to the static average consensus algorithm, Eq.(1), which computes the mean of constant values, the “dynamic”

$${}^1 \lim_{I \rightarrow \infty} \mathbf{W}^I = \frac{1}{N} \mathbf{1}\mathbf{1}^\top \Rightarrow \lim_{I \rightarrow \infty} [\mathbf{W}^{(I)}]_{k,1:N} = \frac{1}{N} \mathbf{1}^\top, k=1,2,\dots,N.$$

2) *DNS-DC*: To reduce the number of necessary transmissions, we proposed in [10] a novel orthogonalization algorithm based on the dynamic consensus algorithm, Eq. (2). Originating from this approach, we present an algorithm for obtaining the number of nodes (denoted as *DNS-DC*; see Alg. 2).

The main modification to our algorithm in [10] is that here we do not need to compute *orthonormal* vectors (orthogonal is sufficient) and we do not need to store the whole matrix \mathbf{R} . Also, since the proposed decision rule for adding a new column (new random value at each node) is given by the inner product of the last two consequent column vectors $\hat{\mathbf{q}}_{m-1}$ and $\hat{\mathbf{q}}_m$, this has to be computed distributively (see $\Psi^{(4)}$), as well. If the absolute value of the inner product $|\bar{q}_k(t)|$ at each node is smaller than a given ϵ , we add a new value and find a new vector $\hat{\mathbf{q}}_m$. If the absolute value of the inner product does not drop in I consensus iterations below ϵ , the algorithm stops and the number of nodes is given by the number of stored values m at each node. The number of transmitted messages is dramatically reduced, i.e., each node has to broadcast $O(I\hat{N})$ number of messages (cf. $O(I\hat{N}^2)$ in *DNS-SC*).

As mentioned in [10], since the factorization error for the *DNS-DC* behaves in the same manner as the orthogonality error, observing the factorization error locally at each node may serve as a stopping criterion for the orthogonality error. In that case, we have to compute the full matrix \mathbf{R} , but we do not need to compute the value of $\bar{\mathbf{q}}(t)$ (i.e., $\Psi^{(4)}$ in Step 4 in *DNS-DC*). Analogously to *DNS-SC-b*, we denote such modified version of the algorithm as *DNS-DC-b* in the Sec. III.

Note that, as we showed in [11], the numerical accuracy of the distributed orthogonalization algorithm highly depends on the condition number of the input matrix and network topology. Therefore, by adding random numbers (c_k) to all nodes, there is no guarantee that the input (global) matrix \mathbf{A} will not be ill-conditioned and thus this may lead to a premature stopping of the *DNS-DC* and imprecise determination of the network size, an effect we observe in our simulations.

III. SIMULATION

In our simulations we use the Metropolis weight matrix \mathbf{W} [11], [12]. We note that also for obtaining these weights the knowledge of N is not necessary.

A typical behaviour of the orthogonality error is depicted in Fig. 1, where we observe that after some iterations the orthogonality error does not decrease anymore. This means that after adding the 9th column the algorithm cannot find, within the last I iterations, any vector orthogonal to the previous vectors \mathbf{Q} and stops.

We further study the number of detected number of nodes \hat{N} while changing the size of the network from $N = 2$ to $N = 120$, for two different topologies – complete (fully connected)² and geometric (randomly deployed nodes communicating only with the nodes within some radius (WSN)). We consider connected, static networks with synchronous transmissions. In case of a geometric topology we observe, e.g., in Fig. 2a, that with increasing number of nodes the performance

²A complete topology is simulated only to allow for comparisons. Naturally, it is straightforward to obtain a number of nodes in a complete topology just by counting the received messages in every node.

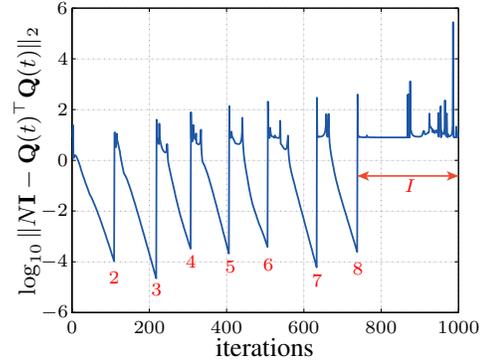


Fig. 1: Example of the evolution of the orthogonality error (*DNS-DC*) in a geometric network, $\bar{d}=4$, $\hat{N}=8$, $\epsilon = 0.0001$.

of the algorithms *DNS-DC* and *DNS-DC-b* worsens. For a complete topology, the performance depicted in Fig. 2c and Fig. 2f is independent on the number of nodes (lines overlap). Algorithms *DNS-SC* and *DNS-SC-b* perform well for all cases. We also observe that the stopping criterion ϵ influences the algorithm's precision. The difference between the two approaches is caused by the usage of the dynamic consensus algorithm and, as mentioned in Sec. II-B2, by its undesirable numerical properties. In Fig. 2 we compare our algorithms with a state-of-the-art algorithm [8], which uses a max-consensus, with overall number of transmitted numbers $O(MI_m)$. Parameters M and γ are defined in [8] and influence the maximum likelihood estimation. I_m is the number of max-consensus iterations and may differ from I (See [8]).

	$N \setminus I$	5	20	80	100
<i>DNS-SC</i>	0-40	0	0	0	0
	41-80	0	0	0	0
	81-120	0	0	0	0
<i>DNS-SC-b</i>	0-40	0	0	0	0
	41-80	0	0	0	0
	81-120	0	0	0	0
<i>DNS-DC</i>	0-40	0.0142	0.0142	0.0345	0.0313
	41-80	0.0017	0.0017	0.0016	0.0015
	81-120	0.0013	0.0013	0.0013	0.0018
<i>DNS-DC-b</i>	0-40	0.0412	0.0412	0.0187	0.0327
	41-80	0.0030	0.0030	0.0026	0.0032
	81-120	0.0035	0.0035	0.0035	0.0036
Terelius [8], ($M=100, \gamma=0$, $I_m=I$)	0-40	0.0848	0.0839	0.079	0.083
	41-80	0.083	0.0783	0.0819	0.08
	81-120	0.0802	0.0854	0.0817	0.0833

TABLE I: Rel. estimation error. Complete topology, $\epsilon=0.0001$.

	$N \setminus I$	100	500	1000	2000
<i>DNS-SC</i>	0-40	0.0371	0.0145	0.0245	0.0075
	41-80	0	0	0	0
	81-120	0	0	0	0
<i>DNS-SC-b</i>	0-40	0.0099	0	0	0
	41-80	0	0	0	0
	81-120	0	0	0	0
<i>DNS-DC</i>	0-40	0.0386	0.0188	0.0253	0.0184
	41-80	0.1559	0.1494	0.1364	0.1188
	81-120	0.3226	0.3115	0.3005	0.2908
<i>DNS-DC-b</i>	0-40	0.0183	0.0038	0.0025	0.0025
	41-80	0.1610	0.1495	0.1322	0.1122
	81-120	0.3478	0.3266	0.3373	0.3085
Terelius [8], ($M=100, \gamma=0$, $I_m=I$)	0-40	0.0966	0.0834	0.0828	0.08
	41-80	0.0806	0.0824	0.0847	0.0787
	81-120	0.0825	0.0868	0.084	0.0872

TABLE II: Rel. est. error. Geometric topology, $\epsilon=0.0001$.

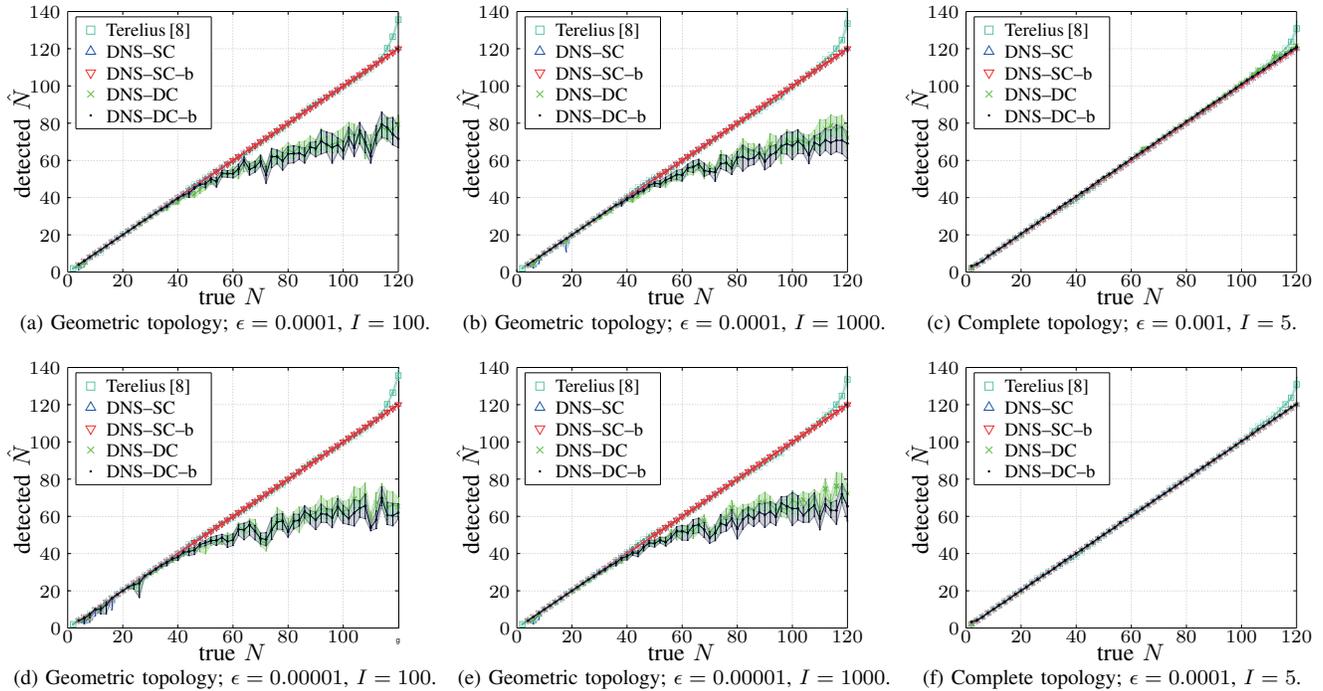


Fig. 2: Detected number of nodes vs. true number of nodes; 95% CI based on 12 runs. For the Alg. [8]: $M=100, \gamma=0, I_m=I$.

Furthermore, in Tab. I and Tab. II we show the dependence on the number I of iterations of the consensus algorithms. The shown error is a relative, average detection error over 12 independent initializations (runs) for the given range of number of nodes ($N \in (0, 40)$, $N \in (41, 80)$, $N \in (81, 120)$) and defined as $E_{\text{init}}\{\frac{|\hat{N}-N|}{N}\}$. We observe in Tab. I that for a complete topology, the correct number is obtained for very few consensus steps I . On the other hand, in case of a geometric topology, we observe in Tab. II that even after many consensus iterations, the relative detection error decreases only very slowly or remains constant. In both cases the best performance is achieved for $N < 40$, as can also be seen from Fig. 2a–Fig. 2f. The average relative error of [8] remains almost constant ($\sim 8\%$ for selected parameters $M=100, \gamma=0$).

We observe that the DNS-SC and DNS-SC-b perform always better than DNS-DC and DNS-DC-b but at the cost of higher communication. The estimation error in case of DNS-DC and DNS-DC-b is caused by the instability of the algorithm since by adding random numbers we cannot guarantee that the *global* factorized matrix has appropriate numerical properties.

IV. CONCLUSION

We presented two novel algorithms for estimating the number of nodes N in a network based on distributed Gram-Schmidt orthogonalization. The algorithms do not require any a-priori knowledge on the network topology. By finding the maximum number of orthogonal vectors we find locally at each node the number of nodes in the network. We observed that the estimation error depends on the network topology and the chosen stopping criteria. Although we studied only static networks, it would be of interest to design a distributed algorithm which could dynamically “track” the dimension of a space and thus track time-varying number of nodes.

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