Distributed Environmental Estiamtion Using A Group of UGVs Under Dynamically Changing Interaction Topologies

Chang Liu¹, Shengbo Eben Li² and J. Karl Hedrick³

Abstract—This paper presents a measurement disseminationbased distributed Bayesian filtering (DBF) method for a multi-UGV network, utilizing the Latest-In-and-Full-Out (LIFO) local exchange protocol of observations. Different from statistics dissemination approaches that transmit posterior distributions or likelihood functions, each UGV under LIFO only exchanges with neighboring UGVs a full communication buffer consisting of latest available measurements, which significantly reduces the transmission burden between each pair of UGVs from the order of environmental size to that of UGV number. Under the condition of fixed and undirected topology, LIFO can guarantee nonintermittent dissemination of all observations over the network within finite time. Two types of LIFO-based DBF algorithms are then derived to estimate individual posterior density function (PDF) for static and moving target, respectively. For the static target, each UGV locally fuses the newly received observations while for the moving target, a set of historical observations is stored and updated. The consistency of LIFO-based DBF is proved that estimated target position converges in probability to the true target position when the number of observations tends to infinity. The effectiveness of this method is demonstrated by simulations of target localization.

I. INTRODUCTION

Distributed filtering that focuses on using a group of networked UGVs to collectively infer environment status has been used for various applications, such as intruder detection [1], pedestrian tracking [2] and micro-environmental monitoring [3]. Several techniques have been developed for distributed filtering. For example, Olfati-Saber (2005) proposed a distributed Kalman filter (DKF) for estimating states of linear systems with Gaussian process and measurement noise [4]. Each DKF used additional low-pass and bandpass consensus filters to compute the average of weighted measurements and inverse-covariance matrices. Madhavan et al. (2004) presented a distributed extended Kalman filter for nonlinear systems [5]. This filter was used to generate local terrain maps by using pose estimates to combine elevation gradient and vision-based depth with environmental features. Gu (2007) proposed a distributed particle filter for Markovian target tracking over an undirected sensor network [6]. Gaussian mixture models (GMM) were adopted to approximate

*The first two authors, C. Liu and S. Li, have equally contributed to this research.

the posterior distribution from weighted particles and the parameters of GMM were exchanged via average consensus filter. As a generic filtering scheme for nonlinear systems and arbitrary noise distributions, distributed Bayesian filters (DBF) have received increasing interest during past years [7], [8], which is the focus of this study.

The design of distributed filtering algorithms is closely related to communication topology of multi-UGV network, which can be classified into two types: fusion center (FC)-based and neighborhood (NB)-based. In FC-based approaches, each UGV uses a filter to estimate local statistics of environment status based on its own measurement. The local statistics is then transmitted (possibly via multi-hopping) to a single FC, where a global posterior distribution (or statistical moments in DKF [9]) is calculated at each filtering cycle after receiving all local information [10], [11]. In NBbased approaches, a set of UGVs execute distributed filters to estimate individual posterior distribution. Consensus of individual estimates is achieved by solely communicating statistics and/or observations within local neighbors of these UGVs. The NB-based methods have become popular in recent years since such approaches do not require complex routing protocols or global knowledge of the network and therefore are robust to changes in network topology and to link failures.

So far, most studies on NB-based distributed filtering have mainly focused on the so-called statistics dissemination strategy that each UGV actually exchanges statistics, including posterior distributions and likelihood functions, with neighboring UGVs [12]. This strategy can be further categorized into two types: leader-based and consensus-based. In the former, statistics is sequentially passed and updated along a path formed by active UGVs, called leaders. Only leaders perform filtering based on its own measurement and received measurements from local neighbors. For example, Sheng et al. (2005) proposed a multiple leader-based distributed particle filter with Gaussian Mixer for target tracking [13]. Sensors are grouped into multiple uncorrelated cliques, in each of which a leader is assigned to perform particle filtering and the particle information is then exchanged among leaders. In consensus-based distributed filters, every UGV diffuses statistics among neighbors, via which global agreement of the statistics is achieved by using consensus protocols [9], [14], [15]. For example, Hlinka et al. (2012) proposed a distributed method for computing an approximation of the joint (all-sensors) likelihood function by means of weightedlinear-average consensus algorithm when local likelihood functions belong to the exponential family of distributions

¹Chang Liu is with the Vehicle Dynamics & Control Lab, Department of Mechanical Engineering, University of California, Berkeley, Berkeley, CA 94709, USA. Email: changliu@berkeley.edu

²Shengbo Eben Li is with the Department of Automotive Engineering, Tsinghua University, Beijing, 100084, China. He is currently working at Department of Mechanical Engineering, University of California, Berkeley as a visiting scholar. Email: lisb04@gmail.com

³J. Karl Hedrick is with the Vehicle Dynamics & Control Lab, Department of Mechanical Engineering, University of California, Berkeley, Berkeley, CA 94709, USA. Email: khedrick@me.berkeley.edu

[16]. Saptarshi et al. (2014) presented a Bayesian consensus filter that uses logarithmic opinion pool for fusing posterior distributions of the tracked target [7]. Other examples can be found in [8], [17].

Despite the popularity of statistics dissemination strategy, exchanging statistics can consume high communication resources. Approximating statistics with parametric models, such as Gaussian Mixture Models [13], can significantly reduce communication burden. However, such manipulation increases the computation burden for each UGV and sacrifices accuracy of filtering due to the approximation. One promising remedy is to disseminate measurement instead of statistics among neighbors, which, however, has not been fully exploited. One pioneering work was done by Coates et al. (2004), who used adaptive encoding of observations to minimize communication overhead [18]. Ribeiro et al. (2006) exchanged quantized observations along with error-variance limits considering more pragmatic signal models [19]. A recent work was conducted by Djuric et al. (2011), who proposed to broadcast raw measurements to other agents, and therefore each UGV has a complete set of observations of other UGVs for executing particle filtering [20]. A shortcoming of aforementioned works is that their communication topologies are assumed to be a complete graph that every pair of distinct UGVs is directly connected by a unique edge, which is not always feasible in reality.

This paper extends existing works by introducing a Latest-In-and-Full-Out (LIFO) protocol into distributed Bayesian filters (DBF) for networked UGVs. Each UGV is only allowed to broadcast observations to its neighbors by using single-hopping and then implements individual Bayesian filter locally after receiving transmitted observations. The main benefit of using LIFO is on the reduction of communication burden, with the transmission data volume scaling linearly with the UGV number, while a statistics dissemination-based strategy can suffer from the order of environmental size. The proposed LIFO-based DBF has following properties: (1) For a fixed and undirected network, LIFO guarantees the global dissemination of observations over the network in a non-intermittent manner. (2) The corresponding DBF ensures consistency of estimated target position, which also implies the consensus of target PDFs.

The rest of this paper is organized as follows: The problem of distributed Bayesian filtering is formulated in Section II. The LIFO-based DBF algorithm is described in Section III, followed by the proof of consistency and consensus in Section III-B. Simulation results are presented in Section IV and Section V concludes the paper.

II. LATEST-IN-AND-FULL-OUT PROTOCOL FOR DYNAMICALLY CHANGING TOPOLOGIES

Consider a network of N UGVs in a bounded twodimensional space S. Each UGV is equipped with a binary sensor for environmental perception. Due to the limit of communication range, each UGV can only exchange observations with its neighbors. The Bayesian filter is run locally on each UGV based on its own and received observations via single-hopping to estimate true position of target.

A. Probabilistic Model of Binary Sensor

The binary sensor only gives two types of observation: 1 if the target is detected, and 0 if no target is detected. The observation of $i^{\rm th}$ sensor at $k^{\rm th}$ time step is denoted as z_k^i . The likelihood function that the target is detected is:

$$P(z_k^i = 1 | x_k^T; x_k^{R,i}) \in [0, 1], \ x_k^T \in S$$
 (1)

where \boldsymbol{x}_k^T denotes the target position; $\boldsymbol{x}_k^{R,i}$ is the UGV position. Correspondingly, the likelihood function that no target is detected is:

$$P(z_k^i = 0 | x_k^T; x_k^{R,i}) = 1 - P(z_k^i = 1 | x_k^T; x_k^{R,i})$$
 (2)

The combination of Eq. (1) and Eq. (2) forms a binary sensor model parameterized by x_k^T and $x_k^{R,i}$. For the purpose of simplicity, we will not explicitly write $x_k^{R,i}$ when no confusion may occur. The commonly used likelihood functions for binary sensor include Gaussian function [21] and step function [22].

Remark 1: Given the knowledge of current target and UGV positions, current observation of each UGV is conditionally independent from its own past observations and those of other UGVs.

Remark 2: The proposed LIFO protocol to be described in Section III is applicable for both homogeneous and heterogeneous binary sensors. A homogeneous model can simplify the analysis of completeness, while a heterogeneous model is more close to real sensing characteristics. In addition, it also works for other types of sensors, such as laser scanners and cameras.

B. Graphical Model of Communication Topology

Consider a simple¹, undirected graph G = (V, E) to represent the communication topology of the UGV network, where $V = \{1, \ldots, N\}$ represents the index set of UGVs and $E = V \times V$ denotes the edge set. The *adjacency matrix* $M = [m_{ij}]$ of graph G describes the communication topology:

$$m_{ij} = \begin{cases} 1 & \text{if } (i,j) \in E \\ 0 & \text{if } (i,j) \notin E \end{cases},$$

where m_{ij} denotes the entity of adjacency matrix. The notation $m_{ij}=1$ indicates that a communication link exists between $i^{\rm th}$ and $j^{\rm th}$ UGV and $m_{ij}=0$ indicates no communication between them.

The communication topology can be dynamically changing due to limited communication range, varying team formation or link failure. Let $\bar{G} = \{G_1, G_2, \ldots, G_L\}$ denote the set of all possible undirected communication graphs defined for the network of UGV. The adjacency matrix associated with graph G_l , $l = \{1, 2, \ldots, L\}$ is denoted as $M^l = [m^l_{ij}]$. It is easy to know that \bar{G} has finite elements. Define the *union* of a collection of simple graphs $\{G_{i_1}, G_{i_2}, \ldots, G_{i_k}\} \subset \bar{G}$ as the undirected graph with nodes in V and edge set given by

 $^{^1}$ An undirected graph G is simple if it has no self-loops or repeated edges, i.e., $(i,j) \in E$, $onlyifi \neq j$ and E only contains distinct elements. A graph is connected when there is a path between every pair of vertices.

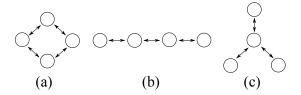


Fig. 1: Three types of topologies: (a) ring topology; (b) line topology; (c) star topology

the union of edge sets of G_{i_j} , $j = 1 \dots, k$. Such collection is defined to be *jointly connected* if the union of its members forms a connected graph.

We define two concepts of neighborhood in a UGV network. The *direct neighborhood* of i^{th} UGV under topology G_l is defined as $\mathcal{N}_i(G_l) = \{j | m_{ij}^l = 1, \forall j \in \{1, \dots, N\}\}$. All the UGVs in $\mathcal{N}_i(G_l)$ can directly exchange information with i^{th} UGV. In addition to direct neighborhood, another set called *available neighborhood* is defined as $\mathcal{Q}_i(G_l)$, which contains indices of UGVs whose observations can be received by the i^{th} UGV given a specific observation exchange protocol and the topology G_l . Note that in general $\mathcal{N}_i(G_l) \subseteq \mathcal{Q}_i(G_l)$. Fig. 1 illustrates three types of typical topologies: ring [23], line [24], and star [25]. All of them are simple and undirected graphs.

C. Latest-In-and-Full-Out (LIFO) Protocol

This study proposes a Latest-In-and-Full-Out (LIFO) protocol for observation exchange. Under LIFO, each UGV contains a communication buffer (CB) to store its latest knowledge of observations of all UGVs:

$$\mathbf{z}_k^{CB,i} = \left[z_{k_1^i}^1, \dots, z_{k_N^i}^N \right]$$

where $z_{k_j^i}^j$ represents the observation made by j^{th} UGV at time k_j^i . Note that under LIFO, $\mathcal{Q}_i = \{1,\dots,N\}\setminus\{i\}$, which will be proved in Corollary 1. At time $k, z_{k_j^i}^j$ is received and stored in i^{th} UGV CB, in which k_j^i is the latest observation time of j^{th} UGV available to i^{th} UGV. Due to the communication delay, $k_j^i < k, \forall j \neq i$ and $k_i^i = k$ always holds. The **LIFO protocol** is stated in Algorithm 1. For explanation of DBF in Section III, we define a *new observation set* $\mathbf{z}_k^{new,i}$ for each UGV to denote the set of observations that the i^{th} UGV receives and stores in its CB at k.

Remark 3: Compared to statistics dissemination, LIFO is generally more communication-efficient for distributed filtering. To be specific, consider an $D \times D$ grid environment with a network of N UGVs, the transmitted data of LIFO between each pair of UGVs are only the CB of each UGV and the corresponding UGV positions where observations were made, the length of which is O(N). On the contrary, the length of transmitted data for a statistics dissemination approach that transmits unparameterized posterior distributions or likelihood functions is $O(D^2)$, which is in the order of environmental size. Since D is generally much larger than

Algorithm 1 LIFO Protocol

(1) Initialization: The CB of $i^{\rm th}$ UGV is initialized when k=0:

$$z_{k_i^i}^j = \varnothing, \ k_j^i = 0, \ j = 1, \dots, N$$

(2) At k^{th} step for i^{th} UGV :

(2.1) Receiving Step:

The i^{th} UGV receives all CBs of its direct neighborhood \mathcal{N}_i . The received CBs are totally $|\mathcal{N}_i|$ groups, each of which corresponds to the (k-1)-step CB of a UGV in \mathcal{N}_i . The received CB from l^{th} ($l \in \mathcal{N}_i$) UGV is denoted as

$$\mathbf{z}_{k-1}^{CB,l} = \left[z_{(k-1)_1^l}^1, \dots, z_{(k-1)_N^l}^N \right], \ l \in \mathcal{N}_i$$

(2.2) Observation Step:

The i^{th} UGV updates $z^{j}_{k^{i}_{j}}$ (j=i) by its own observation at current step:

$$z_{k_{j}^{i}}^{j}=z_{k}^{i},\;k_{j}^{i}=k,\;\mathrm{if}\;j=i.$$

Add z_k^i to $\mathbf{z}_k^{new,i}$.

(2.3) Comparison Step:

The i^{th} UGV updates other elements of its own CB, i.e., $z_{k_j^i}^j (j \neq i)$, by selecting the latest information among all received CBs from \mathcal{N}_i . For all $j \neq i$,

$$\begin{split} l_{\text{latest}} &= \operatorname*{argmax}_{l \in \mathcal{N}_i, \ i} \left\{ (k-1)^i_j \,, (k-1)^l_j \right\} \\ &\text{If} \quad l_{\text{latest}} > z^j_{(k-1)^i_j}, \quad \text{add} \ z^i_{(k-1)^{l_{\text{latest}}}} \text{ to } \mathbf{z}^{new,i}_k. \\ &z^j_{k^i_j} = z^j_{(k-1)^{l_{\text{latest}}}}, \ k^i_j = (k-1)^{l_{\text{latest}}}_j \end{split}$$

(2.4) Sending Step:

The i^{th} UGV broadcasts its updated CB to all of its neighbors defined in \mathcal{N}_i .

(3)
$$k \leftarrow k + 1$$
 until stop

 ${\cal N}$ in applications such as target localization, LIFO requires much less communication resources.

(TODO: change the figure to be a switching topology. change the contents here accordingly) Fig. 2 illustrates the LIFO cycles with 3 UGVs using a connected line topology. Two facts can be noticed in Fig. 2: (1) all UGV CBs are filled within 3 steps, which means under LIFO each UGV has a maximum delay of 2 steps for receiving observations from other UGVs; (2) after filled, CBs are updated non-intermittently, which means each UGV continuously receives new observations of other UGVs. Extending the two facts to a network of N UGVs, we have the following proposition:

Proposition 1: Consider an undirected network of N UGVs. Let $G[k] \in \bar{G}$ be the communication topology at time t=kT. If there exists an infinite sequence of contiguous, nonempty and uniformly bounded time intervals $[k_m, k_{m+1})$, $m=1,2,\ldots$, starting at $k_1=0$, with the property that the union of graphs across each such interval is jointly connected, then any pair of UGVs can exchange observations under LIFO. In addition, the delay between

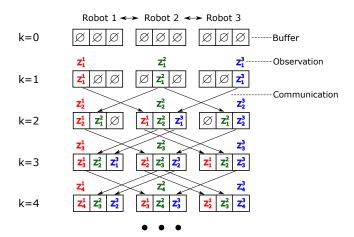


Fig. 2: Example of LIFO with three UGVs using line communication topology

an arbitrary pair of UGVs is no greater than $(N-1)T_u$, where $T_u = \sup_{m=1,2,...} (k_{m+1} - k_m)T$ is the upper bound of intervals.

Proof: Consider the data transmission between i^{th} and jth UGV. Since the union of graphs across time interval $[k_1, k_2)$ is jointly connected, i^{th} UGV is connected to at least one another UGV at some time step, i.e., $\exists l_1 \in V, t_1 \in$ $[k_1,k_2)$ such that $i\in\mathcal{N}_{l_1}(G_{t_1}).$ This implies that observation $z_{t_1}^i$ is received and stored in the CB of l_1^{th} UGV at t_1+1 under LIFO. Therefore, we have shown that at least one UGV have received observation from i^{th} UGV by k_2 . If $l_1 = j$, then we have proved the exchange of observations between i and j. If $l_1 \neq j$, we consider time interval $[k_2, k_3)$. By using similar reasoning as before, it is easy to understand that $\exists l_2 \in V, t_2 \in [k_2, k_3)$ such that $i \in \mathcal{N}_{l_2}(G_{t_2})$ or $l_1 \in \mathcal{N}_{l_2}(G_{t_2})$. For the former case, $z_{t_2}^i$ is received and stored in the CB of l_2^{th} UGV at t_2+1 under LIFO; For the latter case, $z_{t_1}^i$ is received by l_2^{th} UGV at $t_2 + 1$ but may not be stored in its CB. This occurs if l_2^{th} UGV has received a newer observation $z_{t'_1}^i$, $t'_2 > t_1$ from UGVs other than l_1 . In both cases, it is shown that at least two UGVs have received and stored an observation from i^{th} UGV by k_3 . Using similar derivation, it can be shown that N-1 UGVs, except i^{th} UGV, will receive and store an observation from i no later by k_N . Therefore, the transmission delay between an arbitrary pair of UGVs is no greater than $(N-1)T_u$.

Corollary 1: For the same network condition in Proposition 1, all elements in $\mathbf{z}_k^{CB,i}$ under LIFO become filled when $k \geq (N-1)T_u$, i.e., $\mathcal{Q}_i = \{1,\dots,N\} \setminus \{i\}$. Additionally, each element keeps getting updated after finite intervals.

Proof: Based on Proposition 1, the transmission delay between an arbitrary pair of UGVs is no greater than $(N-1)T_u$. Therefore, CBs of all UGV will be filled when $k \ge (N-1)T_u$. In addition, each element in CBs gets updated after finite interval no greater than $(N-1)T_u$.

III. DISTRIBUTED BAYESIAN FILTER VIA LATEST-IN-AND-FULL-OUT PROTOCOL

A. Distributed Bayesian Filter for Multiple UGVs

The distributed Bayesian filter (DBF) using LIFO protocol is introduced in this section. Each UGV has its individual estimation of posterior density function (PDF) of target position, called *individual PDF*. The individual PDF of i^{th} UGV at time k is defined as $P_{pdf}^i(x_k^T|\mathbf{z}_{1:k}^{new,i})$, where $\mathbf{z}_{1:k}^{new,i}$ denotes the set of new observation set by i^{th} UGV from time 1 to k. The individual PDF is initialized as $P_{pdf}^i(x_0^T|\mathbf{z}_0^{new,i}) = P(x_0^T)$, given all available prior information including past experience and environmental knowledge. Under the framework of DBF, the individual PDF is recursively estimated by two steps, i.e., prediction step and updating step, based on observations of i^{th} UGV and UGVs in \mathcal{Q}_i .

1) Prediction: At time k, the prior individual PDF $P_{pdf}^i(x_{k-1}^T|\mathbf{z}_{1:k-1}^{new,i})$ is first predicted forward by using the Chapman-Kolmogorov equation:

$$P_{pdf}^{i}(x_{k}^{T}|\mathbf{z}_{1:k-1}^{new,i}) = \int P(x_{k}^{T}|x_{k-1}^{T}) P_{pdf}^{i}(x_{k-1}^{T}|\mathbf{z}_{1:k-1}^{new,i}) dx_{k-1}^{T}$$
(3

where $P(x_k^T|x_{k-1}^T)$ is a Markov motion model of the target, independent of UGV states. This model describes the state transition probability of the target from a prior state x_{k-1}^T to posterior state x_k^T . Note that the target is static in many search applications, such as the indoor search for stationary objects [26]. For a static target, its Markov motion model is simplified to be

$$P(x_k^T | x_{k-1}^T) = \begin{cases} 1 & \text{if } x_k^T = x_{k-1}^T \\ 0 & \text{if } x_k^T \neq x_{k-1}^T \end{cases}.$$

This work focuses on the localization of static target. Therefore, we remove the subscript of x_k^T for the rest of the paper.

2) Updating: The i^{th} individual PDF is then updated by Bayes' formula using the set of newly received observations at time k, $\mathbf{z}_k^{new,i}$:

$$P_{pdf}^{i}(x^{T}|\mathbf{z}_{1:k}^{new,i}) = K_{i}P_{pdf}^{i}(x^{T}|\mathbf{z}_{1:k-1}^{new,i})P(\mathbf{z}_{k}^{new,i}|x^{T})$$

$$= K_{i}P_{pdf}^{i}(x^{T}|\mathbf{z}_{1:k-1}^{new,i})\prod_{\substack{z_{k_{j}^{i}}^{j} \in \mathbf{z}_{k}^{new,i}}} P(z_{k_{j}^{i}}^{j}|x^{T})dx^{T}$$
(4)

where K_i is a normalization factor, given by:

$$K_i = 1/\int P_{pdf}^i(x^T | \mathbf{z}_{1:k-1}^{new,i}) \prod_{\substack{z_{k_i^j}^j \in \mathbf{z_k^{new,i}}}} P(z_{k_i^j}^j | x^T) dx^T$$

and $P_{pdf}^{i}(x_{k}^{T}|\mathbf{z}_{1:k}^{new,i})$ is called posterior individual PDF; $P(z_{k_{j}^{i}}^{j}|x_{k}^{T})$ is the likelihood function of observation $z_{k_{j}^{i}}^{j}$, described in Eq. (1) and Eq. (2).

B. Proof of Consistency and Consensus

This section proves consistency and consensus of LIFO-DBF. Considering S is finite and x^{T^*} is the true location of target, the consistency of LIFO-DBF for static UGVs is stated as follows:

Theorem 1: When UGVs are static, the estimated target position converges to the true position of target in probability using LIFO-DBF, i.e.,

$$\lim_{t \to \infty} P(x^T = x^{T^*} | \mathbf{z}_{1:k}^{new,i}) = 1, \ i = 1, \dots, N.$$

 $\lim_{k\to\infty}P(x^T=x^{T^*}|\mathbf{z}_{1:k}^{new,i})=1,\ i=1,\dots,N.$ *Proof:* For the purpose of clarity, define a time set $\mathcal{K}_j^i,\ j\in\{1,\dots,N\}$ for i^{th} UGV that contains time steps when associated observations by j^{th} UGV are in $\mathbf{z}_{1:k}^{new,i}$. Considering the conditional independence of observations given $x^T \in S$, the batch form of DBF at k^{th} step is:

$$P_{pdf}^{i}(x^{T}|\mathbf{z}_{1:k}^{new,i}) = \frac{P_{pdf}^{i}(x^{T}) \prod_{j=1}^{N} \prod_{l \in \mathcal{K}_{j}^{i}} P(z_{l}^{j}|x^{T})}{\sum_{x^{T} \in S} P_{pdf}^{i}(x^{T}) \prod_{j=1}^{N} \prod_{l \in \mathcal{K}_{j}^{i}} P(z_{l}^{j}|x^{T})}, \quad (5)$$

where P^i_{pdf} is i^{th} initial individual PDF. It is known from Corollary 1 that the cardinality of \mathscr{K}^i_j has following property: $k - (N-1)T_u < |\mathcal{K}_j| \le k$. Comparing $P_{pdf}^i(x^T|\mathbf{z}_{1:k}^{new,i})$ with $P_{pdf}^i(x^{T^*}|\mathbf{z}_{1:k}^{new,i})$ yields

$$\frac{P_{pdf}^{i}(x^{T}|\mathbf{z}_{1:k}^{new,i})}{P_{pdf}^{i}(x^{T^{*}}|\mathbf{z}_{1:k}^{new,i})} = \frac{P_{pdf}^{i}(x^{T}) \prod_{j=1}^{N} \prod_{l \in \mathcal{K}_{j}^{i}} P(z_{l}^{j}|x^{T})}{P_{pdf}^{i}(x^{T^{*}}) \prod_{j=1}^{N} \prod_{l \in \mathcal{K}_{z}^{i}} P(z_{l}^{j}|x^{T^{*}})}$$
(6)

Take the logarithm of Eq. (6) and average it over k steps:

$$\frac{1}{k} \ln \frac{P_{pdf}^{i}(\boldsymbol{x}^{T} | \mathbf{z}_{1:k}^{new,i})}{P_{pdf}^{i}(\boldsymbol{x}^{T*} | \mathbf{z}_{1:k}^{new,i})} = \frac{1}{k} \ln \frac{P_{pdf}^{i}(\boldsymbol{x}^{T})}{P_{pdf}^{i}(\boldsymbol{x}^{T*})} + \sum_{j=1}^{N} \frac{1}{k} \sum_{l \in \mathcal{K}^{i}} \ln \frac{P(z_{l}^{j} | \boldsymbol{x}^{T})}{P(z_{l}^{j} | \boldsymbol{x}^{T*})}.$$

Since $P_{pdf}^{i}(x^{T})$ and $P_{pdf}^{i}(x^{T^{*}})$ are bounded, then

$$\lim_{k \to \infty} \frac{1}{k} \ln \frac{P_{pdf}^{i}(x^{T})}{P_{pdf}^{i}(x^{T^{*}})} = 0.$$
 (8)

The binary observations subject to Bernoulli distribution $B(1, p_i)$, yielding

$$P(z_l^j|x^T) = p_i^{z_l^j} (1 - p_j)^{1 - z_l^j}$$

where $p_j = P(z_l^j = 1|x^T)$. Utilizing the facts: (1) z_l^j are conditionally independent samples from $B(1, p_j^*)$ and (2) k-1 $(N-1)T_u < |\mathcal{K}_i^i| \le k$, the law of large numbers yields

$$\frac{1}{k}\sum_{l\in\mathcal{K}_j^i}z_l^j\stackrel{P}{\longrightarrow}p_j^*,\quad \frac{1}{k}(|\mathcal{K}_j^i|-\sum_{l\in\mathcal{K}_j^i}z_l^j)\stackrel{P}{\longrightarrow}1-p_j^*$$

where $p_j^* = P(z_l^j = 1|x^{T^*})$ and " $\stackrel{P}{\longrightarrow}$ " denotes "convergence in probability". Then,

$$\frac{1}{k} \sum_{l \in \mathcal{K}_i^i} \ln \frac{P(z_l^j | x^T)}{P(z_l^j | x^{T^*})} \xrightarrow{P} p_j^* \ln \frac{p_j}{p_j^*} + (1 - p_j^*) \ln \frac{1 - p_j}{1 - p_j^*}$$
(9)

Note that the right-hand side of Eq. (9) achieves maximum value 0 if and only if $p_j = p_j^*$. Define

$$c(x^{T}) = \sum_{j=1}^{N} p_{j}^{*} \ln \frac{p_{j}}{p_{j}^{*}} + (1 - p_{j}^{*}) \ln \frac{1 - p_{j}}{1 - p_{j}^{*}}.$$

Considering Eq. (8) and Eq. (9), the limit of Eq. (7) is

$$\frac{1}{k} \ln \frac{P_{pdf}^{i}(x^{T} | \mathbf{z}_{1:k}^{new,i})}{P_{ndf}^{i}(x^{T*} | \mathbf{z}_{1:k}^{new,i})} \xrightarrow{P} c(x^{T})$$

$$(10)$$

It follows from Eq. (10) that

$$\frac{P_{pdf}^{i}(\boldsymbol{x}^{T}|\mathbf{z}_{1:k}^{new,i})}{P_{pdf}^{i}(\boldsymbol{x}^{T*}|\mathbf{z}_{1:k}^{new,i})e^{c(\boldsymbol{x}^{T})k}} \xrightarrow{P} 1$$
 (11)

Define the set $\bar{X}^T = S \setminus \left\{x^{T^*}\right\}$ and $c_M = \max_{x^T \in \bar{X}^T} c(x^T)$. Then $c_M < 0$. Summing Eq. (11) over \bar{X}^T yields

$$\frac{\sum\limits_{x^T \in \bar{X}^T} P^i_{pdf}(x^T | \mathbf{z}^{new,i}_{1:k}) e^{\left[c_M - c(x^T)\right]k}}{P^i_{ndf}(x^{T*} | \mathbf{z}^{new,i}_{1:k}) e^{c_M k}} \xrightarrow{P} |\bar{X}^T| \tag{12}$$

where $|\bar{X}^T|$ denotes the cardinality of \bar{X}^T .

Since $c_M < 0$, $P_{pdf}^i(x^{T^*}|\mathbf{z}_{1:k}^{new,i})e^{c_M k} \longrightarrow 0$, Eq. (12) implies

$$\sum_{x^T \in \bar{X}^T} P_{pdf}^i(x^T | \mathbf{z}_{1:k}^{new,i}) e^{\left[c_M - c(x^T)\right]k} \xrightarrow{P} 0 \qquad (13)$$

Utilizing the relation

$$0 \le P_{ndf}^{i}(x^{T}|\mathbf{z}_{1\cdot k}^{new,i}) \le P_{ndf}^{i}(x^{T}|\mathbf{z}_{1\cdot k}^{new,i})e^{[c_{M}-c(x^{T})]k}$$

it can be derived from Eq. (13) that

$$\sum_{x^T \in \bar{X}^T} P_{pdf}^i(x^T | \mathbf{z}_{1:k}^{new,i}) \stackrel{P}{\longrightarrow} 0$$

$$\lim_{k \to \infty} P(x^T = x^{T^*} | \mathbf{z}_{1:k}^{new,i}) = 1 - \lim_{k \to \infty} \sum_{x^T \in \bar{X}^T} P_{pdf}^i(x^T | \mathbf{z}_{1:k}^{new,i}) = 1$$

Remark 4: Consistency implies that all individual PDFs converge to the same distribution (true target PDF), thus the consensus is also guaranteed. It must be noted that traditional statistics dissemination-based methods only ensure consensus of individual PDFs [7], [8]. To the best knowledge of authors, there is no proof of consistency on estimated target position.

IV. SIMULATION

(**TODO:** change simulation plots) This section simulates two scenarios of target localization to demonstrate the effectiveness of LIFO-BDF. In all scenarios, six UGVs are utilized and each UGV is equipped with a binary sensor. All sensors are modeled with identical Gaussian functions [21]:

$$P(z_k^i = 1 | x_k^T; x_k^{R,i}) = e^{-\frac{1}{2}(x_k^T - x_k^{R,i})^T \sum^{-1} (x_k^T - x_k^{R,i})}$$
(14a)

$$P(z_k^i = 0 | x_k^T; x_k^{R,i}) = 1 - P(z_k^i = 1 | x_k^T; x_k^{R,i}).$$
(14b)

The first scenario consists of six static UGVs and a single static target. The second scenario subsequently deals with six moving UGVs for localizing a moving target. UGV positions are randomly generated at each time step. A single-integrator dynamics is used as the target motion model.

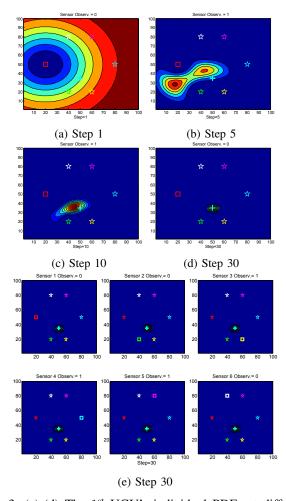


Fig. 3: (a)-(d) The 1st UGV's individual PDFs at different times; (e) All UGVs' individual PDFs at time 30. The square denotes the current UGV and stars represent other UGVs. The cross stands for the target.

A. Static UGVs, Static Target

The positions of six static UGVs are shown as stars and square in Fig. 3. The LIFO-DBF for static target is implemented on each UGV for target localization. The networked UGVs use a ring communication topology that each UGV can communicate with two fixed neighbors. Fig. 3 shows the estimation results of the static target. After the initial observation, each UGV forms a circular individual PDF, centered at its own position. The circular PDF happens because the Gaussian sensor model (Eq. (14)) only depends on the distance between UGV and target. As more observations are used, the posterior individual PDF concentrates to the true location of the target (Fig. 3d), which accords with the consistency of LIFO-DBF.

B. Moving UGVs, Moving Target

The six UGVs move within the field to estimate the target position, using the same topology and neighborhood as in Section IV-A. In this work, UGV positions are randomly generated at each time. Readers interested in the motion

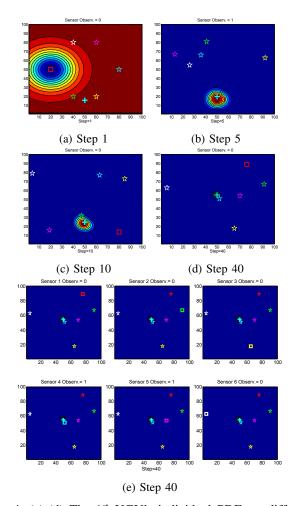


Fig. 4: (a)-(d) The 1st UGV's individual PDFs at different times; (e) All UGVs' individual PDFs at time 40.

planning of UGVs for effective target localization can refer to [27]. The target dynamics is given by a single-integrator model: $x^T(k+1) = x^T(k) + v\Delta T$, where v is the constant velocity of the target; ΔT is the sampling time.

The LIFO-DBF described in ?? is utilized for target localization. Fig. 4 shows the estimation results of the moving target. It is interesting to notice that the posterior individual PDFs concentrate to the true target location at each time, even when the target constantly moves.

V. CONCLUSION

This paper presents a measurement dissemination-based distributed Bayesian filtering (DBF) method for a multi-UGV network, utilizing the Latest-In-and-Full-Out (LIFO) protocol for observation exchange. Different from statistics dissemination approaches that transmit posterior distributions or likelihood functions, each UGV under LIFO only exchanges with neighboring UGVs a full communication buffer consisting of latest available measurements, which significantly reduces the transmission burden between each pair of UGVs from the order of environmental size to that of UGV number. Under the condition of fixed and undirected topology, LIFO can guarantee non-intermittent dissemination

of all observations over the network within finite time via local communication among direct neighborhood. It is worth noting that LIFO is a general measurement exchange protocol and applicable to various sorts of sensors. Two types of LIFO-based DBF algorithms are proposed to estimate individual PDF for static and moving target, respectively. For the static target, each UGV locally fuses the newly received observations while for the moving target, a record set of historical observations is stored and updated. The consistency of LIFO-based DBF is proved by utilizing the law of large numbers, which ensures that estimated target position converges in probability to the true target position when the number of observations tends to infinity.

Future work includes how to handle other types of sensors and switching topology. Other types of sensors may have biased observations and subject to non-Bernoulli distribution, which complicates the design and analysis of LIFO-based Bayesian filters. The switching topology, including package loss, can lead to unpredictable delay and intermittent transmission, which may affect the consistency and consensus of LIFO-DBF.

ACKNOWLEDGMENT

The authors gratefully acknowledges the Office of Naval Research for supporting the research described in this paper. They would also like to thank Yuting Wei in the Department of Statistics, UC Berkeley for her sincere help and fruitful discussion on the consistency proof.

REFERENCES

- [1] J.-F. Chamberland and V. V. Veeravalli, "Wireless sensors in distributed detection applications," *Signal Processing Magazine, IEEE*, vol. 24, no. 3, pp. 16–25, 2007.
- [2] H. Wang, H. Lenz, A. Szabo, J. Bamberger, and U. D. Hanebeck, "Wlan-based pedestrian tracking using particle filters and low-cost mems sensors," in *Positioning, Navigation and Communication*, 2007. WPNC'07. 4th Workshop on. IEEE, 2007, pp. 1–7.
- [3] X. Cao, J. Chen, Y. Zhang, and Y. Sun, "Development of an integrated wireless sensor network micro-environmental monitoring system," ISA transactions, vol. 47, no. 3, pp. 247–255, 2008.
- [4] R. Olfati-Saber, "Distributed kalman filter with embedded consensus filters," in *Decision and Control*, 2005 and 2005 European Control Conference. CDC-ECC'05. 44th IEEE Conference on. IEEE, 2005, pp. 8179–8184.
- [5] R. Madhavan, K. Fregene, and L. E. Parker, "Distributed cooperative outdoor multirobot localization and mapping," *Autonomous Robots*, vol. 17, no. 1, pp. 23–39, 2004.
- [6] D. Gu, "Distributed particle filter for target tracking," in Robotics and Automation, 2007 IEEE International Conference on. IEEE, 2007, pp. 3856–3861.
- [7] S. Bandyopadhyay and S.-J. Chung, "Distributed estimation using bayesian consensus filtering," in *American Control Conference (ACC)*, 2014. IEEE, 2014, pp. 634–641.
- [8] B. J. Julian, M. Angermann, M. Schwager, and D. Rus, "Distributed robotic sensor networks: An information-theoretic approach," *The International Journal of Robotics Research*, vol. 31, no. 10, pp. 1134–1154, 2012.
- [9] R. Olfati-Saber, A. Fax, and R. M. Murray, "Consensus and cooperation in networked multi-agent systems," *Proceedings of the IEEE*, vol. 95, no. 1, pp. 215–233, 2007.
- [10] L. Zuo, K. Mehrotra, P. K. Varshney, and C. K. Mohan, "Bandwidth-efficient target tracking in distributed sensor networks using particle filters," in *Information Fusion*, 2006 9th International Conference on. IEEE, 2006, pp. 1–4.

- [11] M. Vemula, M. F. Bugallo, and P. M. Djurić, "Target tracking in a two-tiered hierarchical sensor network," in *Acoustics, Speech and Signal Processing*, 2006. ICASSP 2006 Proceedings. 2006 IEEE International Conference on, vol. 4. IEEE, 2006, pp. IV–IV.
- [12] O. Hlinka, F. Hlawatsch, and P. M. Djuric, "Distributed particle filtering in agent networks: A survey, classification, and comparison," *Signal Processing Magazine, IEEE*, vol. 30, no. 1, pp. 61–81, 2013.
- [13] X. Sheng, Y.-H. Hu, and P. Ramanathan, "Distributed particle filter with gmm approximation for multiple targets localization and tracking in wireless sensor network," in *Proceedings of the 4th international* symposium on Information processing in sensor networks. IEEE Press, 2005, p. 24.
- [14] W. Ren, R. W. Beard, et al., "Consensus seeking in multiagent systems under dynamically changing interaction topologies," *IEEE Transactions on automatic control*, vol. 50, no. 5, pp. 655–661, 2005.
- [15] A. Jadbabaie, J. Lin, et al., "Coordination of groups of mobile autonomous agents using nearest neighbor rules," Automatic Control, IEEE Transactions on, vol. 48, no. 6, pp. 988–1001, 2003.
- [16] O. Hlinka, O. Slučiak, F. Hlawatsch, P. M. Djurić, and M. Rupp, "Likelihood consensus and its application to distributed particle filtering," *Signal Processing, IEEE Transactions on*, vol. 60, no. 8, pp. 4334–4349, 2012.
- [17] J. Beaudeau, M. F. Bugallo, and P. M. Djuric, "Target tracking with asynchronous measurements by a network of distributed mobile agents," in Acoustics, Speech and Signal Processing (ICASSP), 2012 IEEE International Conference on. IEEE, 2012, pp. 3857–3860.
- [18] M. Coates, "Distributed particle filters for sensor networks," in Proceedings of the 3rd international symposium on Information processing in sensor networks. ACM, 2004, pp. 99–107.
- [19] A. Ribeiro and G. B. Giannakis, "Bandwidth-constrained distributed estimation for wireless sensor networks-part ii: unknown probability density function," *Signal Processing, IEEE Transactions on*, vol. 54, no. 7, pp. 2784–2796, 2006.
- [20] P. M. Djurić, J. Beaudeau, and M. F. Bugallo, "Non-centralized target tracking with mobile agents," in Acoustics, Speech and Signal Processing (ICASSP), 2011 IEEE International Conference on. IEEE, 2011, pp. 5928–5931.
- [21] D. Bonnie, S. Candido, T. Bretl, and S. Hutchinson, "Modelling search with a binary sensor utilizing self-conjugacy of the exponential family," in *Robotics and Automation (ICRA)*, 2012 IEEE International Conference on. IEEE, 2012, pp. 3975–3982.
- [22] P. M. Djurić, M. Vemula, and M. F. Bugallo, "Target tracking by particle filtering in binary sensor networks," *Signal Processing, IEEE Transactions on*, vol. 56, no. 6, pp. 2229–2238, 2008.
- [23] J. R. Lawton, R. W. Beard, and B. J. Young, "A decentralized approach to formation maneuvers," *Robotics and Automation, IEEE Transactions on*, vol. 19, no. 6, pp. 933–941, 2003.
- [24] H. Liu, X. Chu, Y.-W. Leung, and R. Du, "Simple movement control algorithm for bi-connectivity in robotic sensor networks," *Selected Areas in Communications, IEEE Journal on*, vol. 28, no. 7, pp. 994– 1005, 2010.
- [25] G. Thatte and U. Mitra, "Sensor selection and power allocation for distributed estimation in sensor networks: Beyond the star topology," *Signal Processing, IEEE Transactions on*, vol. 56, no. 7, pp. 2649– 2661, 2008.
- [26] M. Kulich, L. Preucil, and J. J. Miranda Bront, "Single robot search for a stationary object in an unknown environment," in *Robotics and Automation (ICRA)*, 2014 IEEE International Conference on. IEEE, 2014, pp. 5830–5835.
- [27] J. Tisdale, Z. Kim, and J. K. Hedrick, "Autonomous uav path planning and estimation," *Robotics & Automation Magazine, IEEE*, vol. 16, no. 2, pp. 35–42, 2009.