

Probabilistic estimation of End-to-End Path Latency in Wireless Sensor Networks

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Outline

Introduction

Proposals of estimators

- Hypotheses and constraints

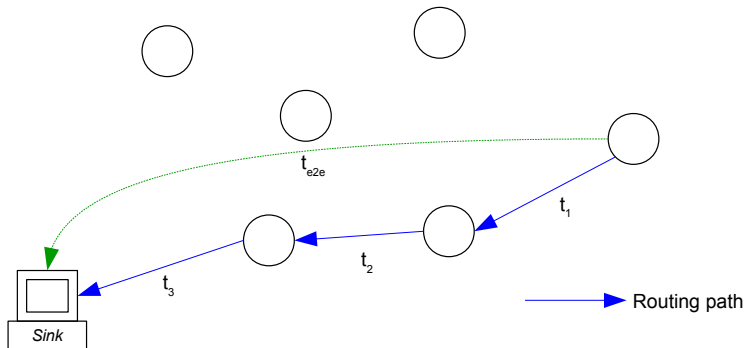
- Specific case : single-hop path

- General case : k -hop path

Experiment

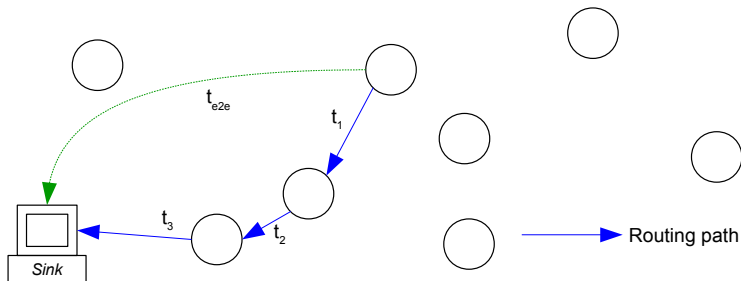
Conclusion

Wireless Sensor Networks



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Wireless Sensor Networks





Notion of timeliness

- The notion of timeliness defines a framework to guarantee **quality of service**
- Guarantees provided :
 - Time bounds for arrival between nodes, for each packet
 - Level of confidence
 - Quality of service indicator
- This doesn't fit WSNs...
 - Energy limits data rate
 - Its constraints are too strong



Related work

- O. Chipara [3], T. He [5], A. Sahoo [8] : assumptions on message speed and topology of the network to deduce hop number limits
- K. Karenos [6], L. Abeni [2], E. Felemban [4] : probabilistically computed deadlines are strictly enforced by dropping out-of-time packets
- S. Gabriel [7] : use of TDMA (shedule construction), does not fit error-prone and mobile environments
- T. Abdelzaher [1] : exact computation of arrival times is not possible with WSNs



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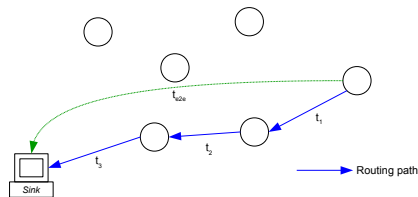
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Hypotheses and constraints

- Our goal : a probabilistic estimation of the end-to-end latency
- WSN-related assumptions :
- Packets dropped if their end-to-end deadline isn't met
 - No full connectivity, thus no bounded delays
 - Limited computational resources on each node
 - Variable network conditions (topology)
- We will do statistical analysis at each node instead





Requirements

- Performance should be achievable
- i.e. applications should be have lighter demands than per-message
- The model should be more fine-grained than « success / failure »
 - i.e. we want a continuous function that models the probability of success
- A confidence indicator should be given with the estimated deadlines

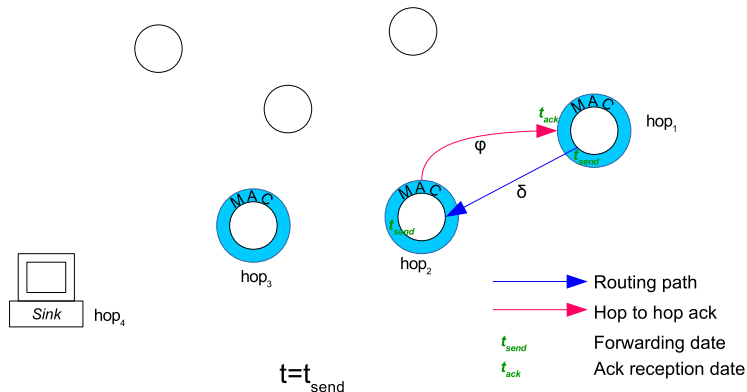


Definitions

- Regular timeliness
- applies to individual messages
 - sets hop-by-hop deadlines
- Generalized notion of timeliness
 - applies to a **sequence of messages** M
 - each sequence M has a **runtime interval** $[t_i, t_j]$ with **confidence** $p \in [0, 1]$ on its bounds
 - the **end-to-end delay** is a distribution function D_{e2e}

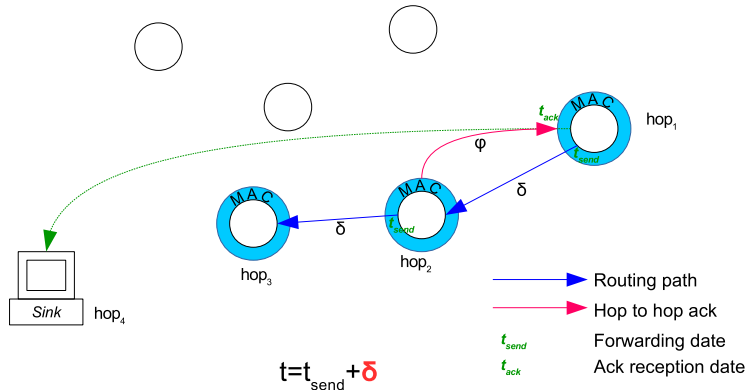


Wireless sensor networks (2)



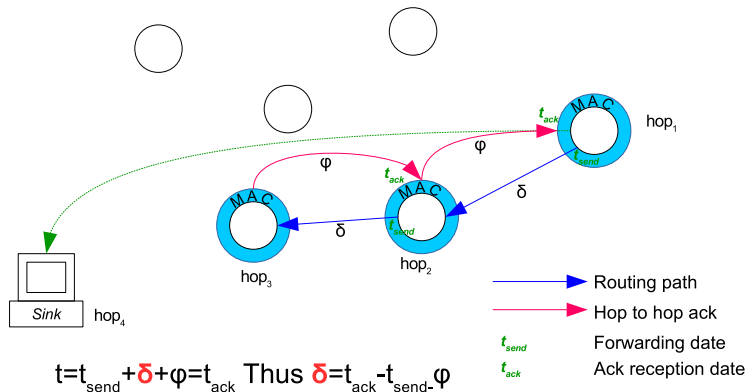


Wireless sensor networks (2)





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Simple case : One single hop

- The path ($\text{hop}_1, \text{hop}_2$) is run with δ_{hop_1}
- Thus $D_{e2e} = \delta_{\text{hop}_1}$
 - D_{e2e} is a **random variable**
 - Assumption : D_{e2e} has a mean μ and a variance σ
 - We estimate with samples : mean \bar{x} , variance \bar{s}^2
- Exponential Weighted Moving Average estimator :

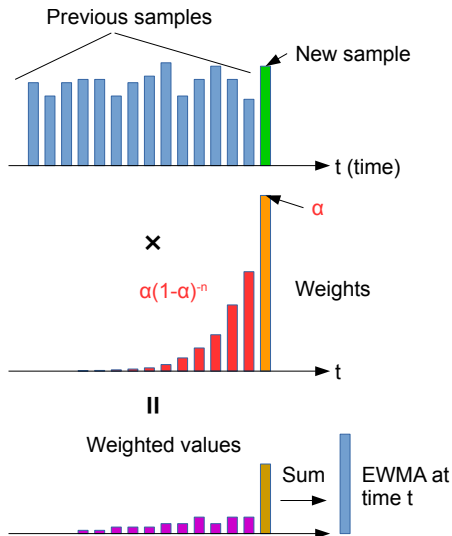
$$\bar{x}_t = \alpha \delta_t + (1 - \alpha) \bar{x}_{t-1} \quad \bar{s}_t^2 = \frac{\alpha}{2 - \alpha} s_t^2$$

- EWMA requires no sample history

$$\begin{cases} \bar{x}_{t+1} = \alpha \delta_{t+1} + (1 - \alpha) \bar{x}_t \\ s_{t+1}^2 = \frac{t}{t+1} s_t^2 + \frac{1}{t} (\delta_{t+1} - \bar{x}_{t+1})^2 \end{cases}$$

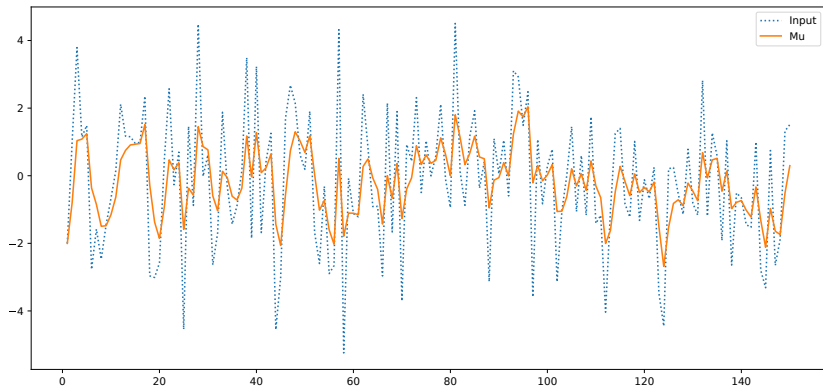


Exponential Weighted Moving Average





Exponential Weighted Moving Average





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General case : k -hop path

- We rely on the **central limit theorem**
- Suppose that we have a large number of samples of D_{e2e} :
 $(D_k)_{k=1\dots N}$
- When $N \rightarrow \infty$, $\sum_{k=1}^N D_k = D_{rp} \sim \mathcal{N}(\mu, \sigma^2)$ for some μ, σ
 - By the CLT, μ is the same as the estimate from the samples
 - This is also valid for σ
- Hypotheses :
 - Quasi-independence of the samples of (D_{e2e})
 - All D_{e2e} samples follow the same distribution



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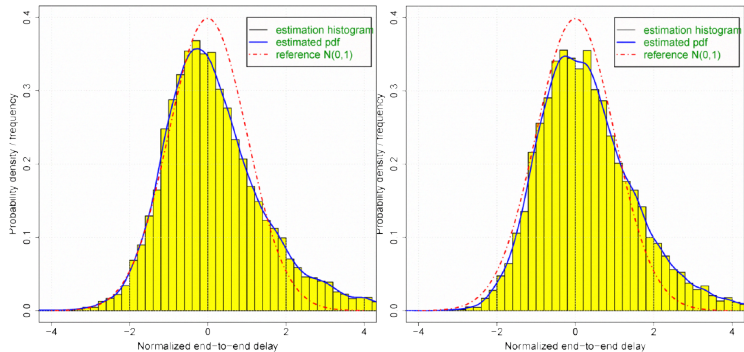


Experiment parameters

- Path length : $|rp| = 5, 10$
- One message sent into the network every $T = 30$ s
- $\alpha = 0.9$
- Cross-traffic follows a Poisson distribution with $\lambda \in \{30 \text{ s}, 60 \text{ s}, 120 \text{ s}, 480 \text{ s}, 1200 \text{ s}\}$
- Distance between nodes : uniformly distributed in $[8 \text{ m}, 20 \text{ m}]$

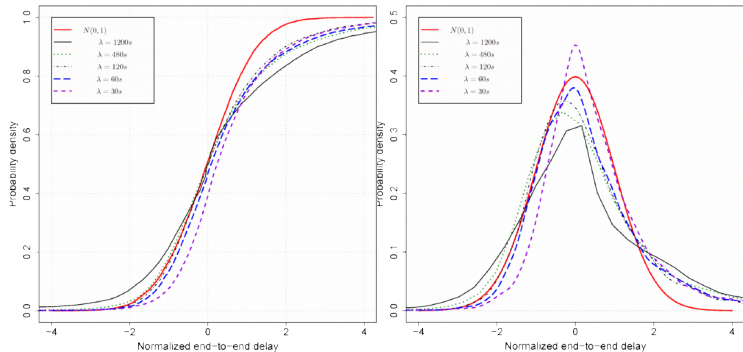
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Experimental results



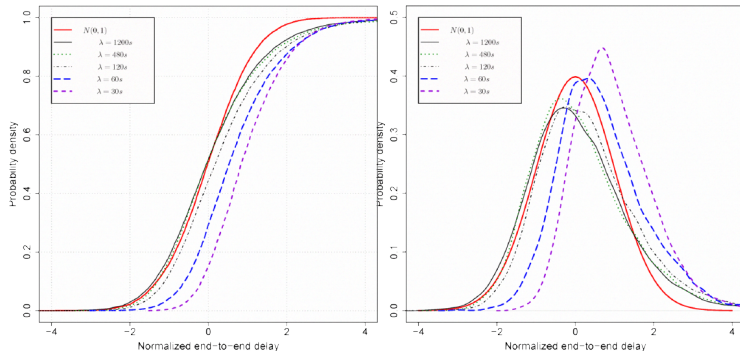


Experimental results





Experimental results (continued)



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Experimental results (continued)

λ $N(0,1)$	I_1 (68%)	I_2 (27%)	I_3 (4.2%)	I_4 (0.2%)
30	66.5% (-1.5)	21.5% (-5.5)	6.8% (+2.6)	5.2% (+5)
60	62.2% (-5.8)	24.6% (-2.4)	7.1% (+2.9)	6.1% (+5.9)
120	61.1% (-6.9)	27.1% (+0.1)	7% (+2.8)	4.8% (+4.6)
480	53.3% (-14.7)	27% (=)	8% (+3.8)	7.7% (+7.5)
1200	50.8% (-17.2)	25.6% (-1.4)	11.9% (+7.7)	11.8% (+11.6)

TABLE I

PERCENTAGE OF HITS PER σ -INTERVAL WITH PATH LENGTH 5. IN BRACKETS, DEVIATION WITH RESPECT TO $N(0, 1)$.

λ $N(0,1)$	I_1 (68%)	I_2 (27%)	I_3 (4.2%)	I_4 (0.2%)
30	55.7% (-12.3)	30.1% (+3.1)	11% (+6.8)	3.2% (+3)
60	62.4% (-5.6)	24.9% (+2.1)	9.2% (+5)	3.5% (+3.3)
120	62% (-6)	27.1% (+0.1)	7.4% (+3.2)	3.6% (+3.4)
480	61.4% (-6.6)	28.5% (+1.5)	6.9% (+2.7)	3.2% (+3)
1200	60.7% (-7.3)	28.9% (+1.9)	7.6% (+3.4)	2.8% (+2.6)

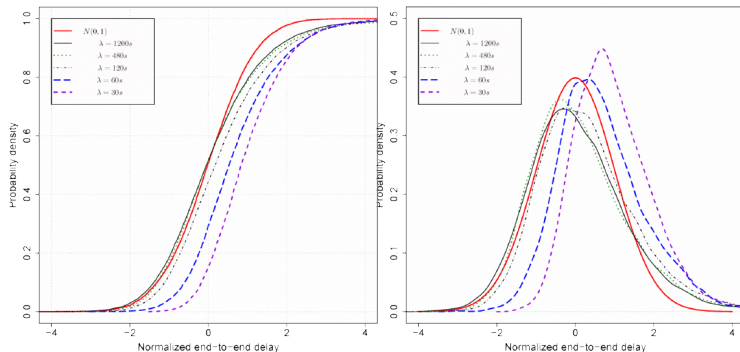
TABLE II

PERCENTAGE OF HITS PER σ -INTERVAL WITH PATH LENGTH 10. IN BRACKETS, DEVIATION WITH RESPECT TO $N(0, 1)$.



Discussion

- Heavy tail on PDFs / CDFs : the estimator gives good results, but...





Discussion

- Wrong formula on EWMA variance : if

$$s_t^2 = \sum_{i=0}^t x_i^2 - \frac{1}{t} \left(\sum_{i=0}^t x_i \right)^2 \text{ then}$$

$$s_{t+1}^2 = s_t^2 + \frac{t}{t-1} (\delta_t - \bar{x}_t)$$

- Determination of α : we have no quantitative metric
 - We'd like to compensate the « noise » (imprecision on measurement)
 - But at the same time, keep track of the time variations



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Conclusion and further work

- **Probabilistic** approach to end-to-end time estimation
- Expense : no single-hop per-message deadline (but **per-group end-to-end**)
- Gain : **two models** (single-hop, multi-hop)
- Things that could be added :
 - Handling missed ACK packets
 - A clearer method for assessing α in EWMA

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