

Motivation & Objective

Motivation:

Applications of Mobility Prediction in MANETs

- Efficient sensor energy management in sensor networks with mobile sinks.
- Communication scheduling in delay tolerant networks (DTN).
- Prioritizing the communication when there are multiple sinks.

Objective:

- Using the past trajectory of a mobile node, predict its future location.

Assumptions:

- Mobile nodes record their own position using location-aided instruments like GPS.
- Uncontrolled mobility.

Prediction Techniques

Linear Estimation Method(LEM):

- Mobile node assumes continues with the same instant velocity that is there at current time(T_c).

$$\hat{X}_{T_p} = X_{T_c} + (X_{T_c} - X_{T_{c-1}}) * (T_p - T_c)$$

Moving Weighted Average Method(MWA):

- Future velocity is predicted as weighted average velocity, calculated using history and parameter α .

$$V_{T_c} = \alpha * (X_{T_c} - X_{T_{c-1}}) + (1 - \alpha) * V_{T_{c-1}}$$

$$\hat{X}_{T_p} = X_{T_c} + V_{T_c} * (T_p - T_c)$$

Holt's Double Exponential Smoothing Technique (Holt's LES):

- Calculate the variables, level L_T and trend b_T at every instance, with parameters α and β .
- It considers the error at previous time instance.

$$L_T = \alpha * X_T + (1 - \alpha) * (L_{T-1} + b_{T-1})$$

$$b_T = \beta * (L_T - L_{T-1}) + (1 - \beta) * b_{T-1}$$

$$\hat{X}_{T_p} = L_T + b_T * (T_p - T)$$

$$X_T = L_{T-1} + b_{T-1} + \varepsilon_T$$

Kalman Filter:

- Dynamic model is designed by assigning proper values to parameter, process noise(w_k) and observation noise(r_k).

- Predict the location using state space equation with process noise and the variables are updated after knowing the actual value (error).

Predict

$$\hat{X}_{k+1/k} = F \hat{X}_{k/k} + B u_k + w_k$$

$$P_{k+1/k} = F P_{k/k} F^T + Q_k$$

Update

$$\hat{y}_{k+1} = z_{k+1} - H_{k+1} \hat{X}_{k+1/k}$$

$$S_{k+1} = H_{k+1} P_{k+1/k} H_{k+1}^T + R_{k+1}$$

$$K_{k+1} = P_{k+1/k} H_{k+1}^T S_{k+1}^{-1}$$

$$\hat{X}_{k+1/k+1} = \hat{X}_{k+1/k} + K_{k+1} \hat{y}_{k+1}$$

$$P_{k+1/k+1} = (I - K_{k+1} H_{k+1}) P_{k+1/k}$$

Adaptive learning of parameters

- Performance of prediction technique depends on parameters chosen.

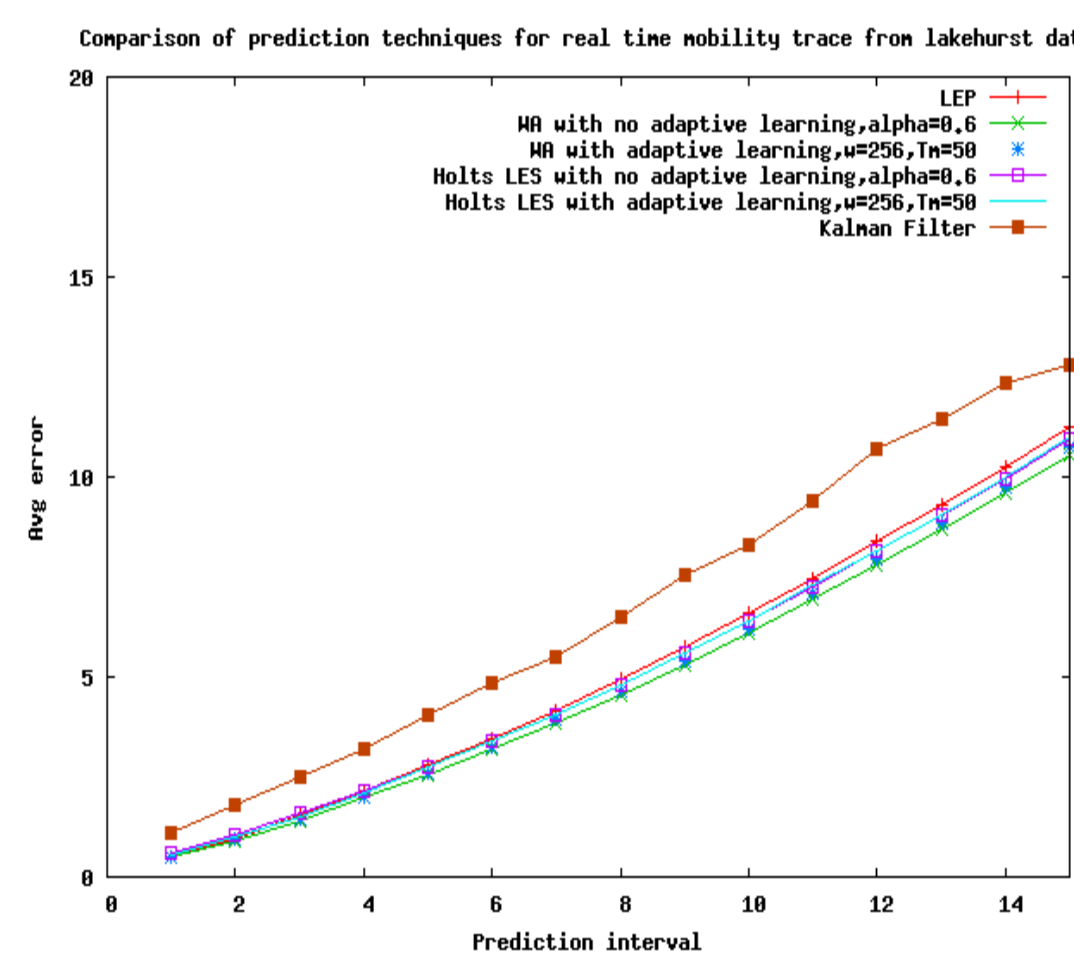
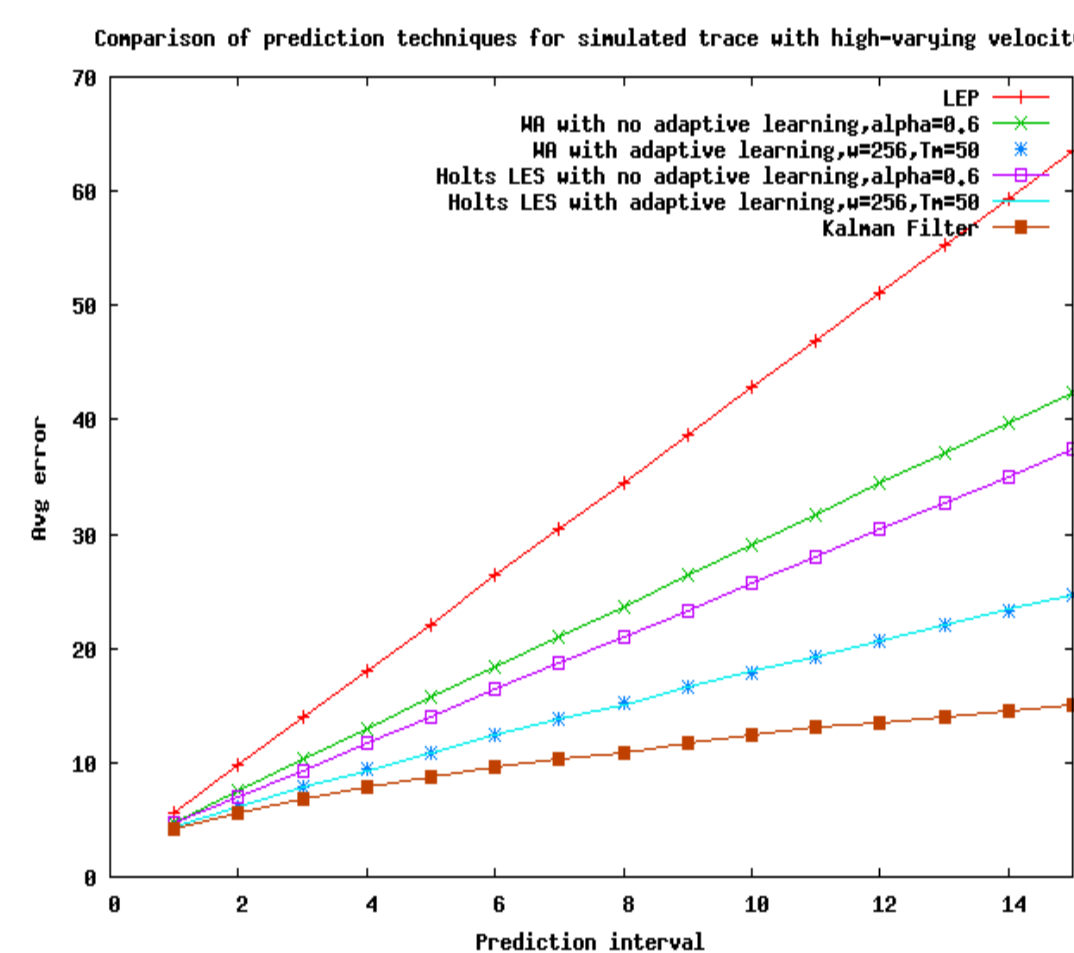
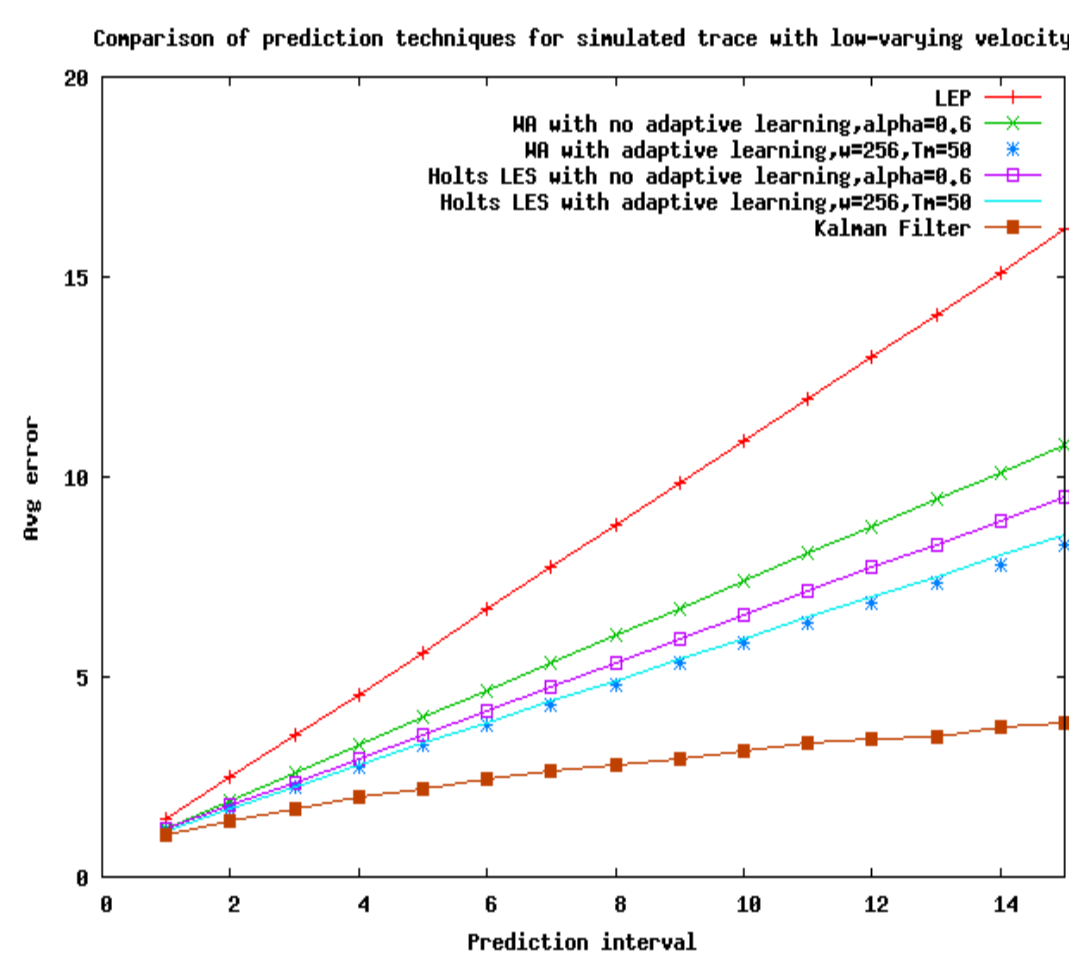
MWA and Holt's LES method:

- Minimize the sum of the errors over a constant window W of the past history, periodically with time gap T_m .

$$E_T = (\hat{X}_T - X_T)^2 + (\hat{Y}_T - Y_T)^2 \quad \alpha_{opt} = \operatorname{argmin} \left(\sum_{T=n*T_m-W}^{n*T_m} E_{T,\alpha} \right), 0 \leq \alpha \leq 1$$

$$(\alpha_{opt}, \beta_{opt}) = \operatorname{argmin} \left(\sum_{T=n*T_m-W}^{n*T_m} E_{T,\alpha,\beta} \right), 0 \leq \alpha, \beta \leq 1$$

Simulation and Results



Simulated mobility trace by random walk model

- Low-varying velocity-- speed(12-14), angle(45-60)
- High-varying velocity--speed(10-20), angle(45-90)

Empirical mobility trace (Lakehurst data)

- Consists of long pause time intervals in between the motion.

- We ran all the traces for $t=5001s$, and used different prediction intervals ($T=1$ to 15 s)

- Performance metric: Average error of predicted location over time at different prediction intervals

References

- [1] Lynwood A. Johnson, Douglas C. Montgomery, and John S. Gardiner. *Forecasting and Time Series Analysis*. McGraw-Hill Inc 2nd edition, 1990.
- [2] Robert R. Andrawis and Amir F. Atiya. A New Bayesian Formulation for Holt's Exponential smoothing. *Journal of forecasting*, 2009.
- [3] Ka-Veng Yuen, Ka-In Hoi and Kai-Meng Mok. Selection of noise parameters for Kalman filter. *In Journal of Earthquake Engineering and engineering vibration*, 2007.
- [4] K. A. Meyers and B. D. Tapley. Adaptive Sequential Estimation with unknown noise statistics. *In IEEE Tran. Automatic control*, 1976.

Multi-State Mobility Prediction Model:

- Different mobile characteristics need different set of parameters to optimize the performance of prediction technique.

- Design a multi-state model by assigning a particular feature of mobile characteristics to each state.

- Each state can implement its own prediction technique and maintain its own history.

Ongoing Work

Different methods for adaptive learning of parameters:

• Kalman Filter

Adaptive sequential estimation:

- Noise parameters are estimated using approximated parameter values of the past [4].

Bayesian estimation:

- Given measurements Y_n from time 0 to n. Lets say the parameter set is θ . According to Bayes theorem,

$$p(\theta/Y_n) \propto p(Y_n/\theta) p(\theta)$$

- Select the appropriate value of θ using maximum likelihood method [3].

- This method can be extended for Holt's LES as well [2].