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Performance bounds for relative configuration and global transformation in cooperative localization ☆

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Abstract

Cooperative localization introduces internode measurements to provide the node relative locations instead of absolute locations. This paper decomposes the absolute locations into relative configuration and global transformation, where the former can be specified by the internode measurements while the latter requires reference information. This decomposition can be used to investigate the relative localization which uses only internode measurements and the absolute localization with the consideration of anchor location uncertainty. After deriving the coordinate representations, error metric, and performance bounds for the global transformation, we evaluate the performance of a node location calibration that uses the measurements from sources in unknown locations.

Keywords: Cramér–Rao lower bound (CRLB); Fisher information matrix (FIM); Procrustes coordinates; Time-difference-of-arrival (TDOA); Unbiased estimate

1. Introduction

Localization problems, such as array localization or sensor network localization, involve a set of labeled nodes whose locations are usually represented by their pointwise absolute coordinates. However, in many applications [1], it is required only the node relative locations or the network (central) location and orientation, which needs other representations of the node locations.

Decomposing the node locations into the relative configuration and the global transformation separates the node relative locations and the network location and orientation [2]. The property of the relative configuration has been investigated in [3], which includes its coordinate representations, error metric, and performance bounds. By using the relative configuration, several problems in cooperative localization have been solved.

This paper further investigates the global transformation, including its coordinate representations, error metric, and performance bounds. The performance bounds are composed of the Cramér–Rao lower bounds (CRLBs) for the coordinate representations and a CRLB-type bound for the error metric. By using the CRLB-type bound, we evaluate the performance of a localization problem that uses the time-difference-of-arrival (TDOA) measurements from sources in known locations. Compared with existing work [4,5], quantifying the error on the relative configuration and the global transformation significantly reduces the complexity of the analysis.

The remaining part of this paper is organized as follows. Section 2 introduces the relative configuration and the global transformation, including their definitions, coordinate representations, and error metrics. For the error metrics, Section 3 derives the CRLB-type bounds through the CRLBs for the coordinate representations. An application of the CRLB-type bounds is given in Section 4. In Section 5, we conclude this paper.

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2. Relative configuration and global transformation

2.1. Definition

Suppose a network composed of n nodes, whose locations are $\mathbf{s}_i = [s_{i,x}, s_{i,y}]^T$, $i = 1, 2, \ldots, n$. The global transformation is defined by the congruence/rigid transformation

$$\mathcal{T}(\mathbf{s}_i) = \boldsymbol{\Gamma}_0 \begin{pmatrix} s_{i,x} \\ s_{i,y} \end{pmatrix} + \begin{pmatrix} x \\ y \end{pmatrix}, \quad i = 1, 2, \ldots, n \tag{1}$$

where $\boldsymbol{\Gamma}_0$ is a 2-by-2 orthogonal matrix indicating global rotation/reflection operation, and x and y indicate the translation parameter in x and y directions, respectively. The relative configuration is defined as an object invariant to the congruence/rigid transformation (1), which forms an equivalence class with respect to the global transformation.

For easy derivation, we rewrite (1) in a vector form as

$$\mathcal{T}(\mathbf{s}) = \boldsymbol{\Gamma}\mathbf{s} + x\mathbf{1}_x + y\mathbf{1}_y \tag{2}$$

where $\mathbf{s} = [\mathbf{s}_1^T, \mathbf{s}_2^T, \ldots, \mathbf{s}_n^T]^T \in \mathbb{R}^{2n}$ is the location vector, $\mathbf{1}_x = [1, 0, \ldots, 1, 0]^T \in \mathbb{R}^{2n}$, $\mathbf{1}_y = [0, 1, \ldots, 0, 1]^T \in \mathbb{R}^{2n}$, and total rotation/reflection matrix $\boldsymbol{\Gamma} = \mathrm{diag}(\boldsymbol{\Gamma}_0, \boldsymbol{\Gamma}_0, \ldots, \boldsymbol{\Gamma}_0)$ is a $2n$-by-$2n$ block diagonal matrix whose 2-by-2 diagonal blocks are $\boldsymbol{\Gamma}_0$.

2.2. Coordinate representation

Given a reference vector $\mathbf{r} = [\mathbf{r}_1^T, \mathbf{r}_2^T, \ldots, \mathbf{r}_n^T]^T \in \mathbb{R}^{2n}$, the coordinate representation of the global transformation of $\mathbf{s}$ is defined through the partial Procrustes coordinates [6]

$$\mathbf{r}_\mathbf{s} = \arg\min_{\mathcal{T}(\mathbf{r})} \|\mathbf{s} - \mathcal{T}(\mathbf{r})\| = \boldsymbol{\Gamma}^\star\mathbf{r} + x^\star\mathbf{1}_x + y^\star\mathbf{1}_y \tag{3}$$

which superimposes a known relative configuration, specified by $\mathbf{r}$, onto $\mathbf{s}$. In (3),

$$\boldsymbol{\Gamma}^\star = \mathrm{diag}\left(\boldsymbol{\Gamma}_0^\star, \boldsymbol{\Gamma}_0^\star, \ldots, \boldsymbol{\Gamma}_0^\star\right) \tag{4}$$

$$\left[x^\star, y^\star\right]^T = \boldsymbol{\mu}_\mathbf{s} - \boldsymbol{\Gamma}_0^\star\boldsymbol{\mu}_\mathbf{r} \tag{5}$$

where $\boldsymbol{\Gamma}_0^\star = \mathbf{V}\mathbf{W}^T$, $\mathbf{W}\mathbf{D}\mathbf{V}^T$ is a singular value decomposition (SVD) of the covariance matrix $\boldsymbol{\Sigma}_{\mathbf{r},\mathbf{s}} = \frac{1}{n}\sum_{i=1}^n(\mathbf{r}_i - \boldsymbol{\mu}_\mathbf{r})(\mathbf{s}_i - \boldsymbol{\mu}_\mathbf{s})^T$, and the mean vectors $\boldsymbol{\mu}_\mathbf{s} = \frac{1}{n}\sum_{i=1}^n \mathbf{s}_i$, $\boldsymbol{\mu}_\mathbf{r} = \frac{1}{n}\sum_{i=1}^n \mathbf{r}_i$.

A coordinate representation of the relative configuration of $\mathbf{s}$ can be derived by superimposing the relative configuration of $\mathbf{s}$ onto the reference $\mathbf{r}$ as

$$\mathbf{s}_\mathbf{r} = \arg\min_{\mathcal{T}(\mathbf{s})} \|\mathbf{r} - \mathcal{T}(\mathbf{s})\| \tag{6}$$

where a closed form solution is given in [3].

2.3. Error metric

Let $\hat{\mathbf{s}}$ be an estimate of $\mathbf{s}$, and $\hat{\mathbf{s}}_\mathbf{r}$ and $\mathbf{r}_{\hat{\mathbf{s}}}$ be the coordinate representations of the relative configuration and the global transformation estimates. The estimation error of the relative configuration and the global transformation can be evaluated through the squared distances between the coordinate representations, *i.e.*, $\|\hat{\mathbf{s}}_\mathbf{r} - \mathbf{s}_\mathbf{r}\|^2$ and $\|\mathbf{r}_{\hat{\mathbf{s}}} - \mathbf{r}_\mathbf{s}\|^2$, respectively.

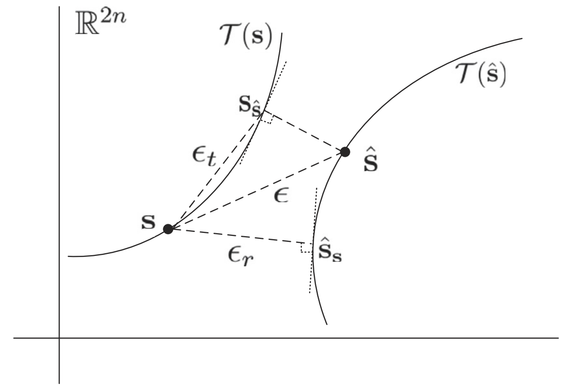

Fig. 1. Relative and transformation error: The relative error ϵ_r is the lowest squared distance from the location vector $\mathbf{s}$ to the trajectory with the same relative configuration of $\hat{\mathbf{s}}$. The transformation error ϵ_t is the squared distance between the location vector $\mathbf{s}$ and its global transformation closest to $\hat{\mathbf{s}}$.

Particularly, when the reference $\mathbf{r}$ is set at the true location $\mathbf{s}$, $\|\hat{\mathbf{s}}_\mathbf{r} - \mathbf{s}_\mathbf{r}\|^2$ and $\|\mathbf{r}_{\hat{\mathbf{s}}} - \mathbf{r}_\mathbf{s}\|^2$ can be simplified as $\|\hat{\mathbf{s}}_\mathbf{s} - \mathbf{s}\|^2$ and $\|\mathbf{s}_{\hat{\mathbf{s}}} - \mathbf{s}\|^2$. For $\hat{\mathbf{s}}_\mathbf{s}$, we have $\|\hat{\mathbf{s}}_\mathbf{s} - \mathbf{s}\|^2 \le \|\hat{\mathbf{s}} - \mathbf{s}\|^2$, and the coordinate representation $\hat{\mathbf{s}}_\mathbf{s}$ owns the lowest squared distance to $\mathbf{s}$ compared with other choices of the reference $\mathbf{r}$ [3]. For convenience, $\epsilon_t \triangleq \|\mathbf{s}_{\hat{\mathbf{s}}} - \mathbf{s}\|^2$ is named transformation error in this paper,[1] $\epsilon_r \triangleq \|\hat{\mathbf{s}}_\mathbf{s} - \mathbf{s}\|^2$ is named relative error [2], and $\epsilon \triangleq \|\hat{\mathbf{s}} - \mathbf{s}\|^2$ refers to the location error. The relationship among ϵ_t, ϵ_r, and ϵ can be found in Fig. 1.

3. Performance bounds

3.1. CRLBs for coordinate representations

Proposition 1 gives the CRLB for the coordinate representation of the relative configuration.

Proposition 1 (*CRLB for the Coordinate Representation of the Relative Configuration [3]*). *Suppose $\hat{\mathbf{s}}_\mathbf{r}$ is an unbiased estimate of $\mathbf{s}_\mathbf{r}$, where $\mathbf{s}_\mathbf{r}$ and $\hat{\mathbf{s}}_\mathbf{r}$ are the coordinate representations of the relative configuration and its estimate, then*

$$\mathrm{E}\left[(\hat{\mathbf{s}}_\mathbf{r} - \mathbf{s}_\mathbf{r})(\hat{\mathbf{s}}_\mathbf{r}^T - \mathbf{s}_\mathbf{r}^T)\right] \ge \mathbf{U}_\mathbf{r}\left(\mathbf{U}_\mathbf{r}^T\mathbf{J}_{\mathbf{r}_\mathbf{s}}\mathbf{U}_\mathbf{r}\right)^{-1}\mathbf{U}_\mathbf{r}^T \tag{7}$$

where $\mathrm{E}[\cdot]$ denotes the expectation operation, $\mathbf{J}_{\mathbf{s}_\mathbf{r}}$ is a Fisher information matrix (FIM) at $\mathbf{s} = \mathbf{s}_\mathbf{r}$, and $\mathbf{U}_\mathbf{r}$ is a $2n$-by-$(2n-3)$ matrix whose columns form an orthonormal basis of the null space of $[\mathbf{1}_x, \mathbf{1}_y, \mathbf{v}_\mathbf{r}]^T$ with

$$\mathbf{v}_\mathbf{r} = [r_{1,y}, -r_{1,x}, r_{2,y}, \ldots, -r_{n,x}]^T \in \mathbb{R}^{2n}. \tag{8}$$

Proposition 2 gives the CRLB for the coordinate representation of the global transformation.

Proposition 2 (*CRLB for the Coordinate Representation of the Global Transformation*). *Suppose $\mathbf{r}_{\hat{\mathbf{s}}}$ is an unbiased estimate of*

[1] The term transformation error is also used in [2], which refers to $\epsilon - \epsilon_r$.