Distributed consensus protocols for clock synchronization in sensor networks





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joint work with: A. Basso, G. Gamba





DEPARTMENT OF PADOVA Networked Control Systems Networked Control Systems



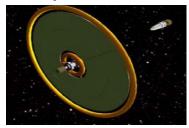
Drive-by-wire systems



Swarm robotics



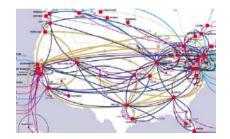
Smart structures: adaptive space telescope



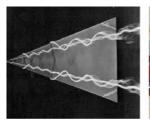
Wireless Sensor Networks



Traffic Control: Internet and transportation



Smart materials: sheets of sensors and actuators





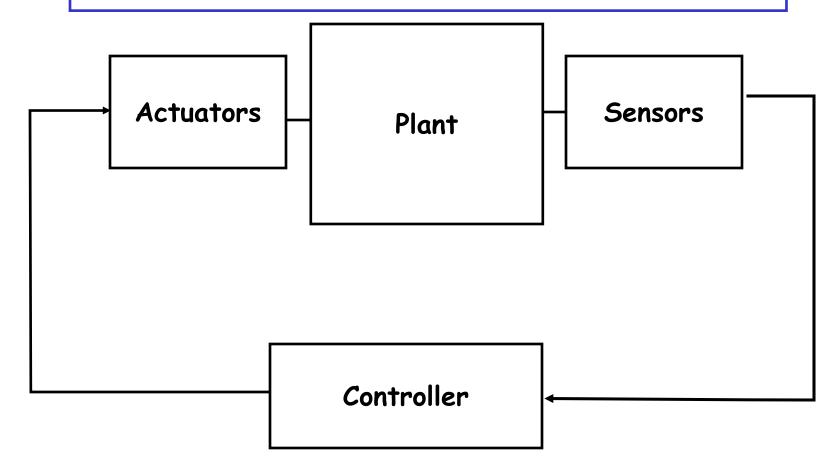
NCSs: physically distributed dynamical systems interconnected by a communication network



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Classical architecture: Centralized structure

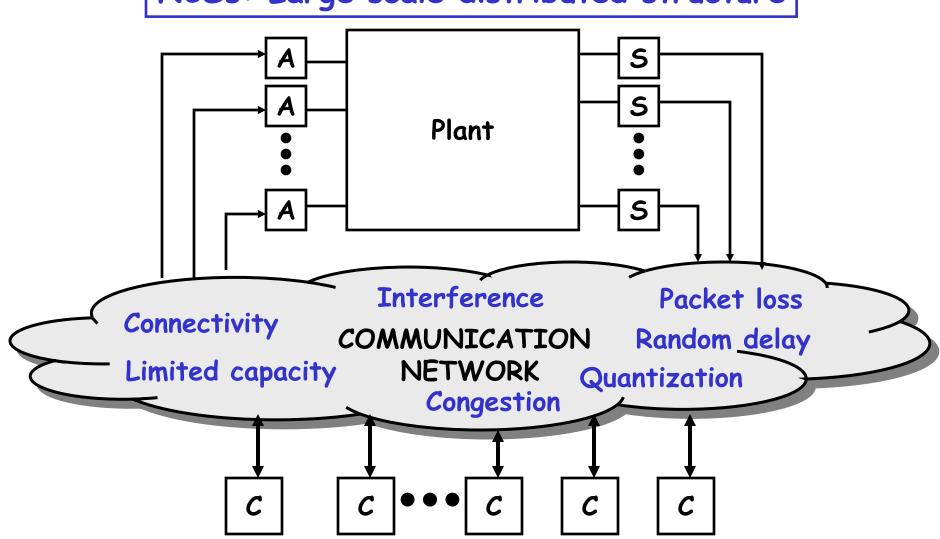




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NCSs: Large scale distributed structure





ENGINEERING 2 Interdisciplinary research needed



COMMUNICATIONS ENGINEERING

- ·Comm. protocols for RT apps
- ·Packet loss and random delay
- ·Wireless Sensor Networks
- ·Bit rate and Inf. Theory

NETWORKED CONTROL **SYSTEMS**

SOFIIWARE ENGINEERING

- ·Embedded software design
- ·Middleware for NCS
- ·RT Operating Systems
- ·Layering abstraction for interoperability

COMPUTER SCIENCE

- ·Graph theory
- Distributed computation
- · Complexity theory
- ·Consensus algorithms



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The consensus problem



Main idea

 Having a set of agents to agree upon a certain value using only local information exchange (local interaction)

Also known as:

- Agreement algorithms (economics, signal processing)
- Gossip algorithms (CS & communications)
- Synchronization (statistical mechanics)
- Rendezvous (robotics)

Suitable for (noisy) sensor networks

- Clock synchronization: all clocks gives the same time
- Signal Processing: mean temperature in a room
- Target detection: do we agree there is target?
- Fault detection: is that sensor properly functioning?
- Attack detection: is that sensor being "tampered"?



A robotics example: the rendezvous problem



GOAL: a set of N vehicles should converge to a common location using only local communication

Vehicle dynamics

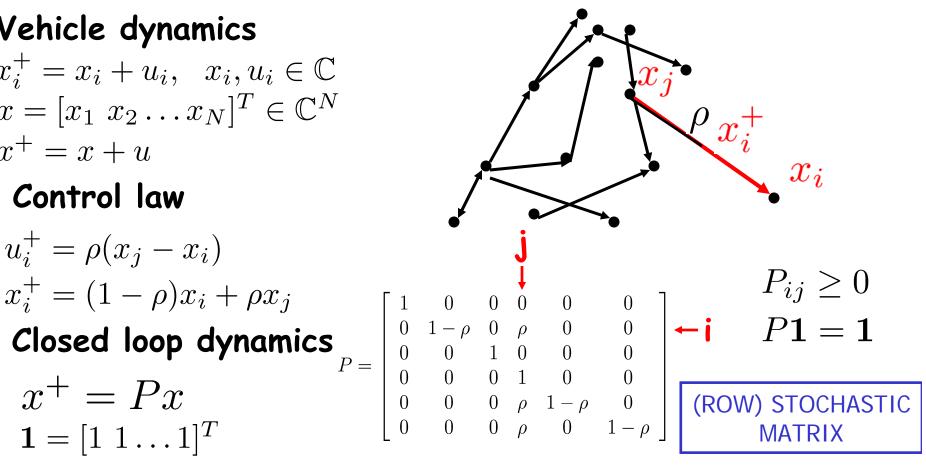
$$x_i^+ = x_i + u_i, \quad x_i, u_i \in \mathbb{C}$$
$$x = [x_1 \ x_2 \dots x_N]^T \in \mathbb{C}^N$$
$$x^+ = x + u$$

Control law

$$u_i^+ =
ho(x_j - x_i)$$
 $x_i^+ = (1 -
ho)x_i +
ho x_j$ Closed loop dynamics

$$x^+ = Px$$

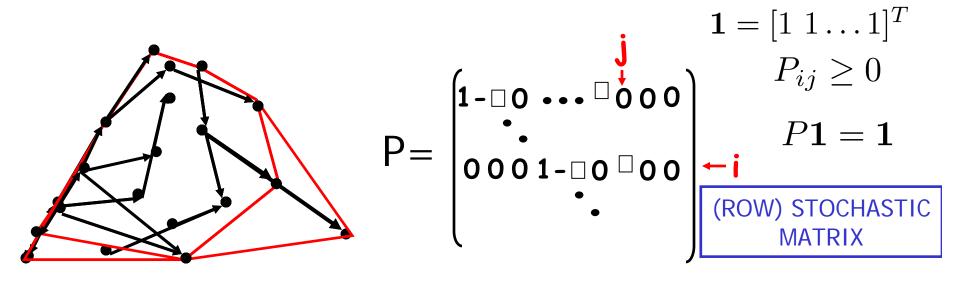
$$\mathbf{1} = [1 \ 1 \dots 1]^T$$





A robotics example: the rendezvous problem





$$x^+ = Px$$

Convex hull always shrinks.

If communication graph sufficiently connected, then shrinks to a point

$$x(t) = P^t x(0) \rightarrow \alpha \mathbf{1}$$

 $\alpha \in \text{convHull}(x_1(0), \dots, x_N(0))$



A robotics example: the rendezvous problem

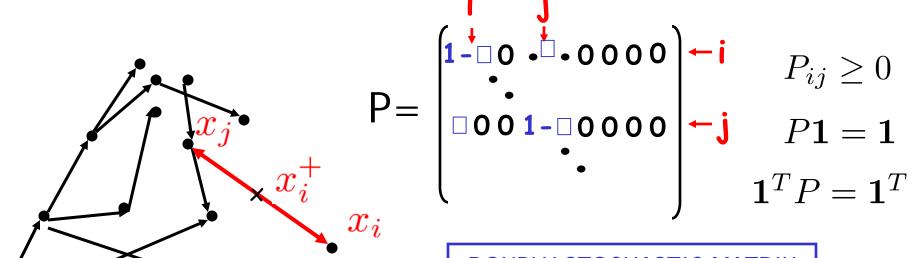


$$x_j^+ = (1 - \rho)x_j + \rho x_i$$
 & $x_i^+ = (1 - \rho)x_i + \rho x_j$

$$x_i^+ = (1 - \rho)x_i + \rho x_i$$

$$\frac{x_j^+ + x_i^+}{2} = \frac{x_j + x_i}{2}$$
 Center of mass is constant

is constant



DOUBLY STOCHASTIC MATRIX

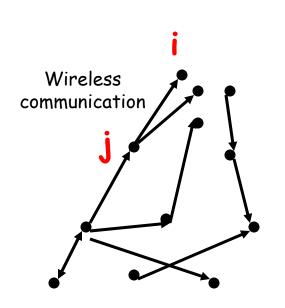
$$x(t) = P^{t}x(0) \to \alpha \mathbf{1}$$
$$\alpha = \frac{1}{N} \sum_{i} x_{i}(0)$$



A signal processing example: the average consensus



GOAL: Compute best estimate of random variable



$$P_{ij} \ge 0$$

 $P\mathbf{1} = \mathbf{1}$
 $\mathbf{1}^T P = \mathbf{1}^T$

 $y_i = x + v_i$, measurament of node i $v_i \sim \mathcal{N}(0, \sigma)$ gaussian noise $x \in \mathbb{R}$ variable to be estimated

$$\hat{x}^{global} = \frac{1}{N} \sum y_i$$

$$\hat{x}_i^{local}(0) = y_i(0)$$
, initialization

$$x_i^{local}(t+1) = (1-\rho)\hat{x}_i^{local}(t) + \rho\hat{x}_j^{local}(t)$$

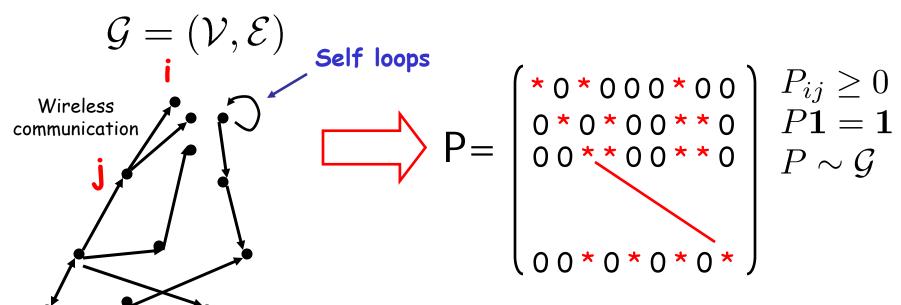
$$\hat{x}_i^{local}(t) \to \hat{x}^{global}, \ \forall i = 1, \dots, N$$

graph well connected



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- Given G
 - When $\exists P$ that achieves consensus?
 - When ∃P that achieves average consensus?
 - How to design P for fastest convergence?
 - How to compute optimal P_{ij} using local communication (distributed) ?
 - How does performance scale with # nodes?
 - What about time-varying or state-dependent graph & matrices, i.e. P=P(t,x)?



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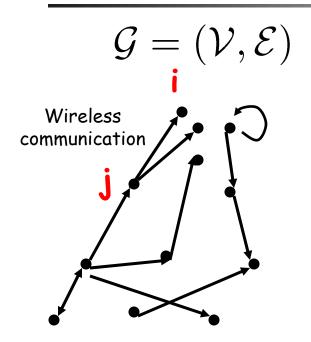
- Iff graph is connected, i.e. path $i \rightarrow j$ or $j \rightarrow i$ & and the graph formed by maximally strongly connected subgraphs has only one sink
- (suboptimal) P is $P_{ij} = \frac{1}{\text{in-degree}(i)}$ where in-degree=sum of non-zero entry in the row, i.e. incoming links
- Can be computed in distributed fashion
- If graph not sufficiently connected, agents converge to convex hull of SOME anchor points "Analysis of coordination in multiple agents formations through partial difference equations",

G Ferrari-Trecate, A Buffa, M Gati, submitted for pub.



When ∃P that achieves average consensus?





- Iff graph of strongly connected, i.e. there is path $i \rightarrow j$ and $j \rightarrow i$
- Not easy to find P, in fact $P_{ij} = \frac{1}{\text{in-degree}(i)}$ does not work
- If graph is undirected, then $\exists P=P^{T_i}$ can be computed in distributed fashion (SUBOPTIMAL) "Consensus and Cooperation in Networked Multi-Agent Systems",

R Olfati-Saber, JA Fax, RM Murray, PIEEE Jan 07



ENGINEERING How to design P for fastest convergence?

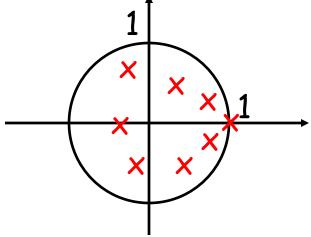


Stochastic matrix P can be seen as a Markoy Chain.

$$\lambda_i(P) \le 1, \sigma = |\lambda_2|$$
 $P\mathbf{1} = \mathbf{1}$

• $1-\sigma$ = spectral gap

$$\min_{P} \quad \sigma(P)$$
 $s.t. \quad P \sim \mathcal{G}$
 $P \text{ stochastic}$



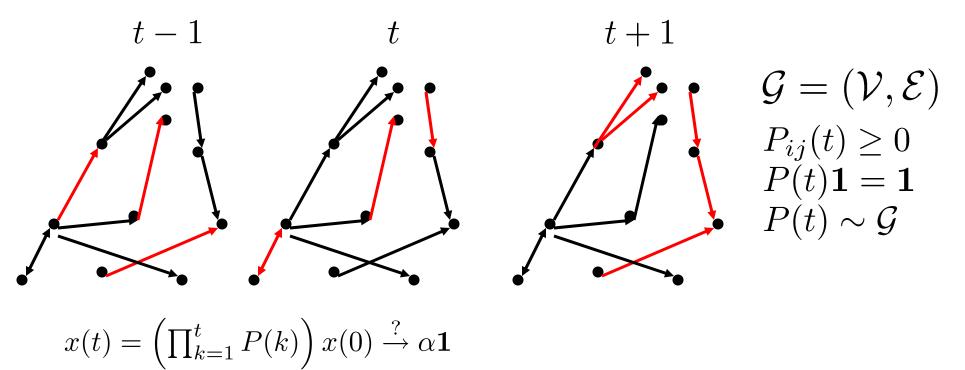
- Very hard problem (centralized) in general. Some fast convex algorithm if
 - G undirected "Fastest mixing Markov chain on a graph", S. Boyd, P Diaconis, L. Xiao, SIAM Review 2004
 - G has symmetries (Cayley graphs & circulant matrices)

"Communication constraints in the average consensus problem", R.Carli F. Fagnani, A. Speranzon, S. Zampieri, to apper Automatica

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Time-varying communication algorithms





If union of sub-graphs within a sufficiently long time-window, are strongly connected, then ∃ P(t) that guarantee convergence

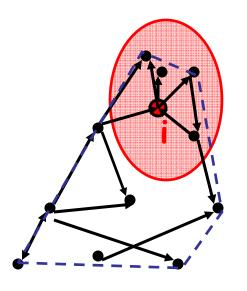
"Coordination of groups of mobile autonomous agents using nearest neighbor rules" A. Jadbabaie, J. Lin, and A. S. Morse, TAC '03

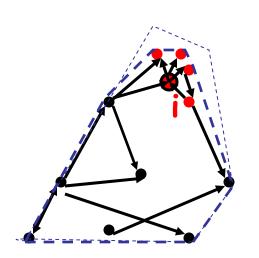
If pairwise update guarantees average consensus, P_{ij}(t)=P_{ji}(t)



Randomized communication algorithms







$$\mathcal{G} = (\mathcal{V}, \mathcal{E})$$
 $P_{ij}(t) \geq 0$
 $P(t)\mathbf{1} = \mathbf{1}$
 $P(t) \sim \mathcal{G}$

- i→j, j∈ Neighbors(i), at random with probability p_{i→j}
- Do averaging when link established, $x_j^+ = \frac{x_j + x_i}{2}$
- p_{ij} can be determined by sensor network (packet loss prob.)
- p_{ij} can be designed (comm. protocol) to increase convergence speed
- For geometric random graphs, random walk is close to optimal choice

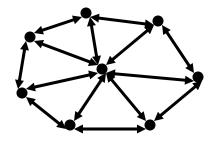
$$p_{i \to j} = \frac{1}{\text{out-degree}(i)}$$



Optimal Randomized communication algorithms



Underlying communication graph





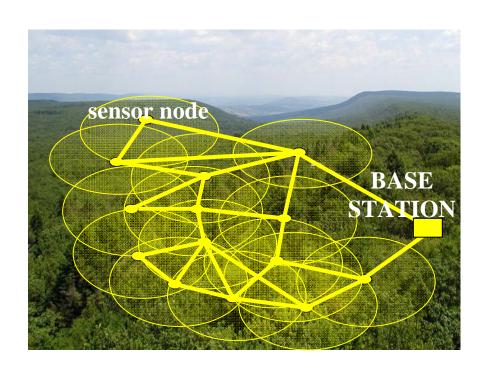
$$\mathcal{G} = (\mathcal{V}, \mathcal{E})$$
 $P_{ij}(t) \geq 0$
 $P(t)\mathbf{1} = \mathbf{1}$
 $P(t) \sim \mathcal{G}$

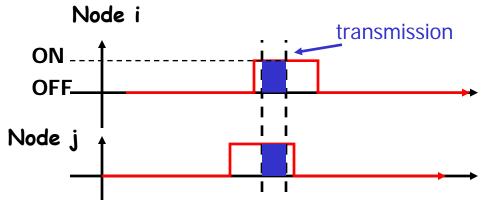
- Given underlying communication graph (with possibly lossy links)
- Average update equation $x_j^+ = \frac{x_j + x_i}{2}$
- How should I select a randomized scheduling policy for node broadcast selection?



Time synchronization in sensor networks







Why time-synch?

- Spatio-temporal correlation of events such as tracking
- Communication scheduling
 TDMA to reduce interference
- Power management

Problems:

- Every node has own clock
- Different offsets
- Different speeds (skew)
- Random transmission delay



Communication delay



| | • | | | | | Γ_d | + |
|-----------------------------|-----------------------|---------|--------------------------|----------|------|------------|-----------|
| sender | send | access | transı | mission | | | |
| $\mathrm{node}\;\mathbf{i}$ | <u> </u> | | | T_t | | | |
| receiver | | prop | ∢ agation | recep | tion | receive | |
| $\mathrm{node}\;\mathbf{j}$ | T_s | T_a | T_p | T_{rp} |) | T_{rv} | |
| \overline{t} | 1 | t_1^M | \overline{IAC} t_2^M | AC | | | t_2 t |

 $T_s, T_{rv} \sim 100ms$ random, depends on OS $T_s \sim 0.1 - 1s$, VERY random, depends on traffic and radio $T_t = T_{rp} \sim 10 - 500ms$, deterministic, depends on packet size $T_t = T_{rp} \sim 100ns$, deterministic, depends on packet size

MAC layer time-stamping

- Read local clock t₁^{MAC} at node / when start sending first bit
- Write t₁^{MAC} on leaving packet



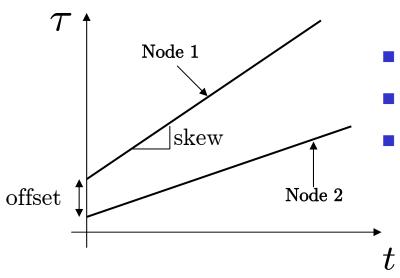
| t_1^{MAC} data | header |
|------------------|--------|
|------------------|--------|





Clock characteristics & standard clock pair sych

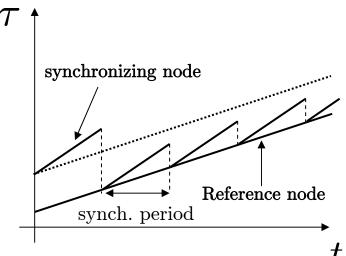




Offset: instantaneous time difference

Skew: clock speed

Drift: derivative of clock speed



Offset synch: periodically remove offset with respect to reference clock

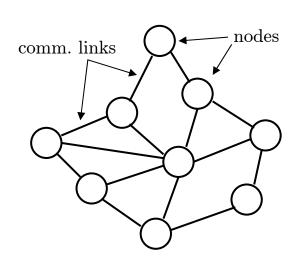
Skew compensation: estimate relative speed with respect to reference clock

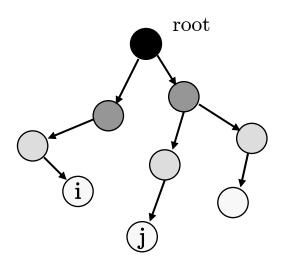


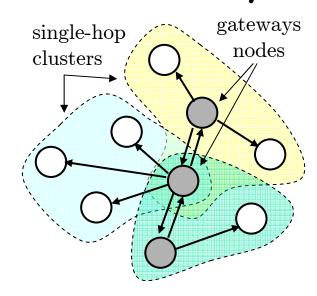
Sych topologies for sensor networks



Tree-based sync Cluster-based sync







- PROS
 - Straightforward extension of pair synch
- CONS
 - Links may disappear
 - Root or gateways might temporarily disappear or die
 - New nodes might appear
 - Can be made adaptive but high protocol overhead



Ideal protocol features



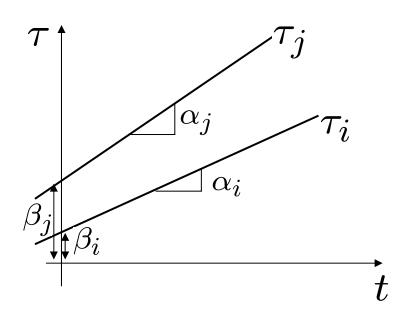
- Distributed:
 - each sensor runs the same code
- Asynchronous:
 - Non-uniform updating period
- Adaptive:
 - should handle dying nodes, appearing nodes, moving nodes
- Simple to implement
- Robust to packet loss
- Long synch periods

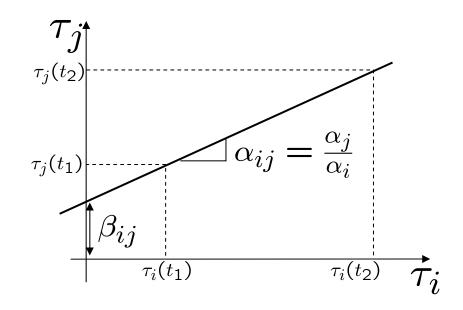
| | distrib. | skew comp. | MAC timestamp |
|--------------------------------------|----------|------------|---------------|
| Time-synch Prot. for Sensor Networks | no | no | no |
| Lightweight Time Synch. | no | no | no |
| Flooding Time Synch Prot. | no | yes | yes |
| Reference Broadcast Synchronization | no | yes | yes |
| Reachback Firefly Algorithm | yes | no | yes |
| Distributed Time Synch Prot. | yes | yes | yes |
| Average Time Synch Prot. | yes | yes | yes |



Modeling (1)







Local clocks

$$\tau_i(t) = \alpha_i t + \beta_i$$

$$\tau_j(t) = \alpha_j t + \beta_j$$

 (α_j, β_j, t) cannot be measured directly

$$\tau_{j} = \frac{\alpha_{j}}{\alpha_{i}} \tau_{i} + (\beta_{j} - \frac{\alpha_{j}}{\alpha_{i}} \beta_{i})$$

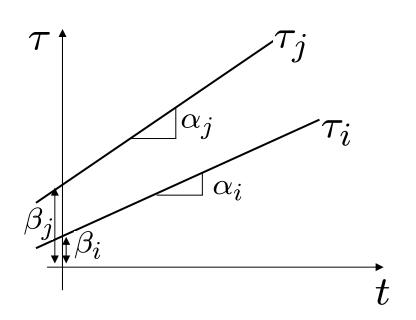
$$= \alpha_{ij} \tau_{i} + \beta_{ij}$$

Relative skew CAN be measured



Modeling (2)





Local clocks

$$\tau_i(t) = \alpha_i t + \beta_i \qquad _{i=1,...,N}$$

Virtual reference clock

$$\tau_v(t) = \alpha_v t + \beta_v, \alpha_v \simeq 1$$

Local clock estimate

$$\widehat{\tau}_j(t) = \widehat{\alpha}_j \tau_i + \widehat{o}_j \qquad i = 1, \dots, N$$

$$\hat{\tau}_j(t) = \hat{\alpha}_j \alpha_j t + \hat{\alpha}_i \beta_i + \hat{o}_j$$

GOAL: find $(\hat{\alpha}_j, \hat{o}_j)$ such that $\lim_{t\to\infty} \hat{\tau}_i(t) = \tau_v(t), \forall i=1,..,N$



GOAL: find $(\hat{\alpha}_j, \hat{o}_j)$ such that $\hat{\alpha}_i(t) \to \frac{\alpha_v}{\alpha_i}$

$$egin{array}{l} \partial_i(\iota) &
ightarrow eta_v - rac{arphi}{lpha_i} eta_i \
ightarrow 1 & N \end{array}$$



Averaging for skew compensation



find \widehat{lpha}_j such that

$$\widehat{\alpha}_i(t) \to \frac{\alpha_v}{\alpha_i}$$

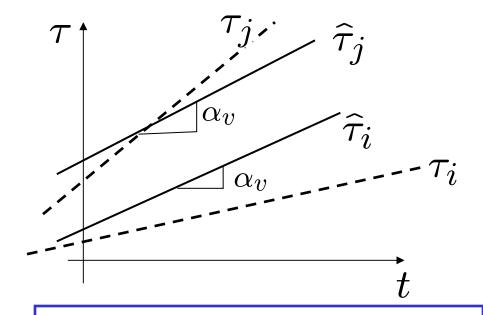
$$x_i(t) \stackrel{\triangle}{=} \widehat{\alpha}_i(t)\alpha_i \to \alpha_v$$

$$x_i^+ = (1 - \rho)x_i + \rho x_j$$

Graph sufficiently connected



$$\hat{\alpha}_i^+ \alpha_i = (1 - \rho)\hat{\alpha}_i \alpha_i + \rho \hat{\alpha}_j \alpha_j$$
$$x_i(t) \to \alpha_v \in \text{ConvexHull}[x_1(0), ..., x_N(0)]$$



$$\begin{split} \widehat{\alpha}(0) &= 1 \\ \widehat{\alpha}_i^+ &= (1 - \rho)\widehat{\alpha}_i + \rho \frac{\alpha_j}{\alpha_i} \widehat{\alpha}_j \\ \alpha_v &\in \mathsf{ConvexHull}[\alpha_1(0), ..., \alpha_N(0)] \end{split}$$



Averaging for offset compensation



After skew compensation:

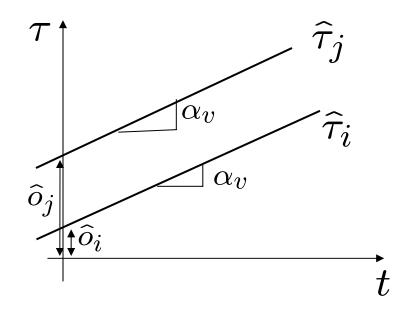
$$\hat{\tau}_i(t) = \alpha_v t + \hat{o}_i$$

$$\hat{\tau}_j(t) = \alpha_v t + \hat{o}_j$$

we want

$$\hat{o}_i(t) \rightarrow \beta_v, \ \forall i = 1,..,N$$

$$\hat{o}_{i}^{+} = (1 - \rho)\hat{o}_{i} + \rho\hat{o}_{j}
= \hat{o}_{i} + \rho(\hat{o}_{j} - \hat{o}_{i})
= \hat{o}_{i} + \rho(\hat{\tau}_{j} - \hat{\tau}_{i})$$





Average Time Synchronization Protocol (ATSP)



Relative Skew Estimation

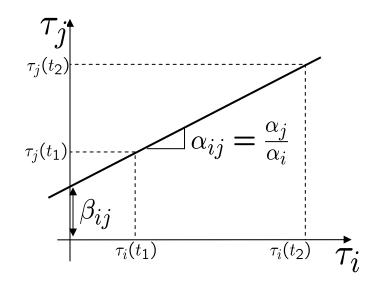
$$\eta_{ij}(0) = 1
\eta_{ij}^{+} = \rho_{\eta} \eta_{ij} + (1 - \rho_{\eta}) \frac{\tau_{j}(t_{2}) - \tau_{j}(t_{1})}{\tau_{i}(t_{2}) - \tau_{i}(t_{1})}
\eta_{ij}(t) \to \alpha_{ij}$$

Skew Compensation

$$\hat{\alpha}_i(0) = 1$$
 $\hat{\alpha}_i^+ = (1 - \rho_\alpha)\hat{\alpha}_i + \rho_\alpha \eta_{ij} \hat{\alpha}_j$
 $\hat{\alpha}_i(t) \to \alpha_v$

Offset Compensation

$$\hat{o}_{i}(0) = 0
\hat{o}_{i}^{+} = \hat{o}_{i} + \rho_{o}(\hat{\tau}_{j} - \hat{\tau}_{i})
= \hat{o}_{i} + \rho_{o}(\hat{\alpha}_{j}\tau_{j} + \hat{o}_{j} - \hat{\alpha}_{i}\tau_{i} - \hat{o}_{j})
\hat{o}_{i}(t) \rightarrow \beta_{v}$$



$$t \to \infty, \ \hat{\tau}_i(t) = \hat{\tau}_j(t), \ \forall (i,j)$$



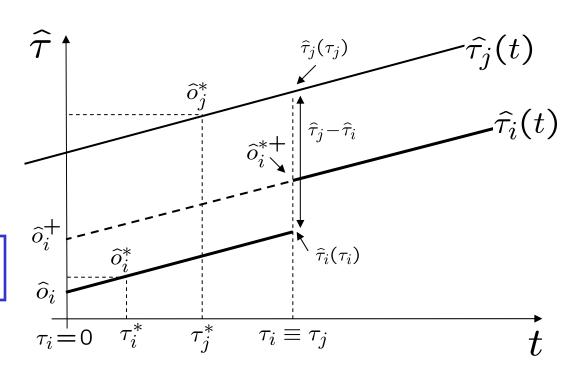
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$$\hat{\tau}_j(t) = \hat{\alpha}_j \tau_i + \hat{o}_j$$

$$\hat{o}_{i}^{+} = \hat{o}_{i} + \rho(\hat{\tau}_{j} - \hat{\tau}_{i})
= \hat{o}_{i} + \rho(\hat{\alpha}_{j}\alpha_{j}t + \hat{o}_{j} - \hat{\alpha}_{i}\alpha_{i}t + \hat{o}_{i})$$

$$\widehat{\tau}_j(t) = \widehat{\alpha}_j(\tau_i - \tau_i^*) + \widehat{o}_j^*$$



$$\hat{o}_{i}^{*+}(\tau_{i}) = \hat{\tau}_{i} + (1 - \rho_{o})(\hat{\tau}_{j} - \hat{\tau}_{i}) = \rho_{o}\hat{\tau}_{i} + (1 - \rho_{o})\hat{\tau}_{j}$$

$$= \rho_{o}(\hat{\alpha}_{i}(\tau_{i} - \tau_{i}^{*}) + \hat{o}_{i}^{*}) + (1 - \rho_{o})(\hat{\alpha}_{j}(\tau_{j} - \tau_{j}^{*}) + \hat{o}_{j}^{*})$$



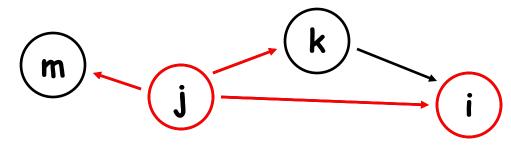
Implementation (1)



Algorithm 1 Node i: Parameter update

Input: synch packet with data $(\tau_j, \tau_i^*, \hat{o}_i^*, \hat{\alpha}_j)$ from node j

- 1: $\tau_i \leftarrow \text{read_local_clock}()$
- 2: **if** j is a new node **then**
- $\eta_{ij} \leftarrow 1$
- 4: **else**
- $\eta_{ij} \leftarrow \rho_{\eta} \eta_{ij} + (1 \rho_{\eta}) \frac{\tau_{j} \tau_{ij}^{old}}{\tau_{i} \tau_{ii}^{old}}$
- 6: $\hat{\alpha}_i \leftarrow \rho_{\alpha} \hat{\alpha}_i + (1 \rho_{\alpha}) \eta_{ij} \hat{\alpha}_j^{\circ}$ 7: $\hat{o}_i^* \leftarrow \rho_o \left(\hat{\alpha}_i (\tau_i \tau_i^*) + \hat{o}_i^* \right) + (1 \rho_o) \left(\hat{\alpha}_j (\tau_j \tau_j^*) + \hat{o}_j^* \right)$
- 9: end if
- 10: $\tau_{jj}^{old} \leftarrow \tau_j$
- 11: $\tau_{ij}^{old} \leftarrow \tau_i$

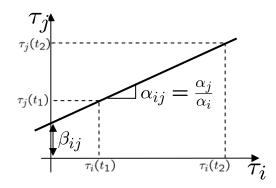


Send packet



NOTE: do NOT send

$$\hat{\tau}_j(t) = \hat{\alpha}_j(\tau_i(t) - \tau_i^*) + \hat{\sigma}_j^*$$



Local variables of node i

| in-node | $h_{ m i}$ | | |
|---------|-------------|------------------|------------------|
| j | η_{ij} | $	au_{ij}^{old}$ | $	au_{jj}^{old}$ |
| k | η_{ik} | $	au_{ik}^{old}$ | $	au_{kk}^{old}$ |
| • | | | |

| $	au_i^*$ | \widehat{o}_i^* | $[\hat{lpha}_i]$ |
|-----------|-------------------|------------------|
|-----------|-------------------|------------------|



Implementation (2)



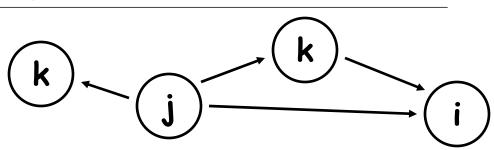
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- 3: $\eta_{ij} \leftarrow 1$
- 4: **else**

5:
$$\eta_{ij} \leftarrow \rho_{\eta} \eta_{ij} + (1 - \rho_{\eta}) \frac{\tau_{j} - \tau_{ij}^{old}}{\tau_{i} - \tau_{ij}^{old}}$$

- 6: $\hat{\alpha}_i \leftarrow \rho_{\alpha} \hat{\alpha}_i + (1 \rho_{\alpha}) \eta_{ij} \hat{\alpha}_j^{\circ}$ 7: $\hat{o}_i^* \leftarrow \rho_o \left(\hat{\alpha}_i (\tau_i \tau_i^*) + \hat{o}_i^* \right) + (1 \rho_o) \left(\hat{\alpha}_j (\tau_j \tau_j^*) + \hat{o}_j^* \right)$
- 9: end if
- 10: $\tau_{jj}^{old} \leftarrow \tau_j$
- 11: $\tau_{ij}^{old} \leftarrow \tau_i$



Send packet

| $egin{bmatrix} 	au_j & 	au_j^* & \widehat{o}_j^* \end{bmatrix}$ | $\hat{\alpha}_j$ | j |
|---|------------------|---|
|---|------------------|---|

$\hat{\tau}_j(t) = \hat{\alpha}_j(\tau_i - \tau_i^*) + \hat{\sigma}_i^*$

Local variables of node i

| in-node | $h_{ m i}$ | | |
|---------|-------------|------------------|------------------|
| j | η_{ij} | $	au_{ij}^{old}$ | $	au_{jj}^{old}$ |
| k | η_{ik} | $	au_{ik}^{old}$ | $	au_{kk}^{old}$ |
| • | | | |
| • | | | |

| $	au_i^*$ | \widehat{lpha}_i | \widehat{o}_i^* |
|-----------|--------------------|-------------------|
|-----------|--------------------|-------------------|



The testbed





Motion Capture System -(virtual GPS)

Wireless Sensor Networks (Moteix Tmote Sky)

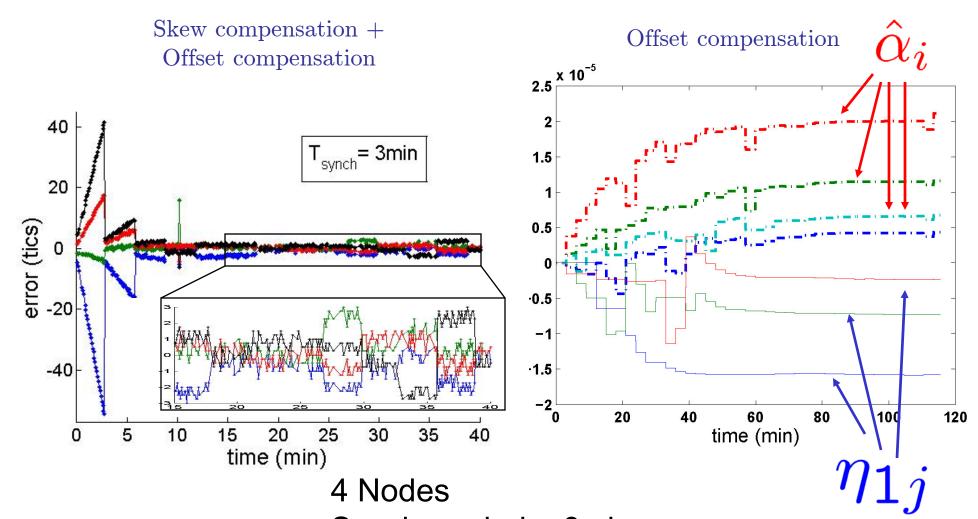
Mobile vehicles (EPFL e-puck)





Experimental results (1)



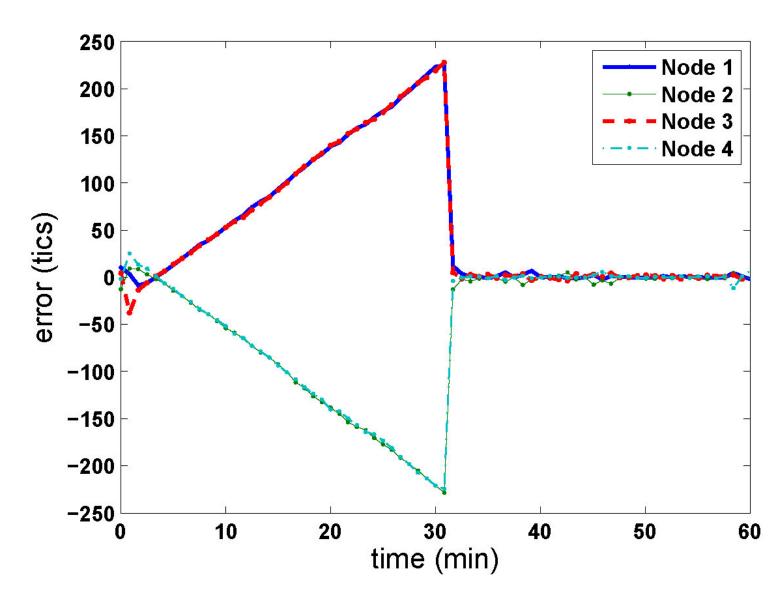


Synch. period = 3min 1 tic = 30µs (32kHz clock)



Experimental results (2)

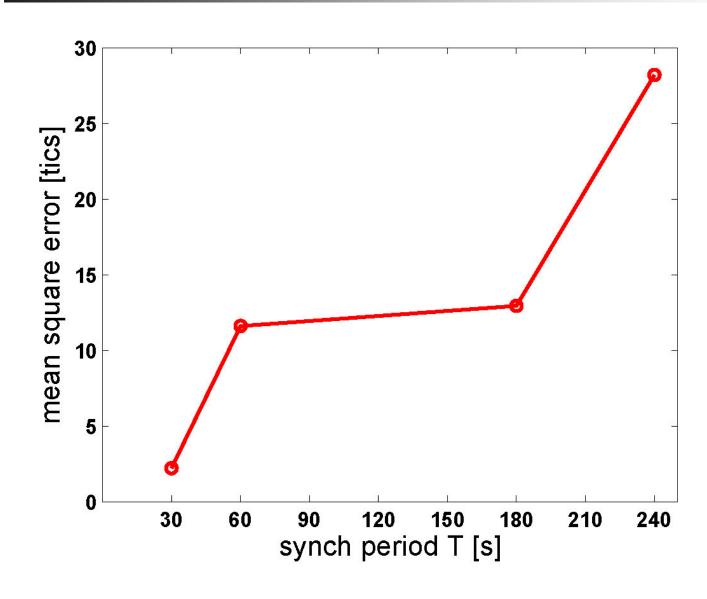






Experimental results (3)







Conclusions



- Time-synch in sensor network is natural example of consensus algorithms
- Average Time Sych Protocol
 - Purely distributed
 - Robust to packet loss, time-varying network topology
 - Asynchronous
 - Minimal memory and computational requirements
- Preliminary results are promising
- Still software issues with MAC layer time-stamping



Future work



- How to compute optimal weights ρ?
- Can estimate mean error as function of network size, i.e. #nodes & #links/node, and noise?
- Test on a 8x8 network grid and compare with state-of-art time-synch protocols
- Use it for TDMA scheduling and power saving