Matrix Factorization-Based Target Localization via Range Measurements With Uncertainty in Transmit Power

Xiaojun Mei, Graduate Student Member, IEEE, Huafeng Wu, Senior Member, IEEE, and Jiangfeng Xian

Abstract—In this letter, received signal strength (RSS)-based target localization with uncertainty in transmit power (UTP) is studied. First, the localization-based alternating nonnegative constrained least squares (ANCLS) framework is conducted. A two-phase optimization method, i.e., a matrix factorization-based min-max strategy (MFMM), is then presented to figure out the solution. The first phase of optimization is based on a matrix factorization approach, i.e., active set method (ASM). However, ASM may drop to a local minimum. Therefore, a min-max strategy based on a Taylor linearization approximation is involved in the second phase, where the objective is split into a convex quadratic and a concave term. The target position and UTP are refined simultaneously in the iteration via solving a sequence of convex problems, in which the solution obtained by ASM is to be the initiation. Additionally, to evaluate the effectiveness of MFMM, both the computational complexity and the Cramer-Rao lower bound (CRLB) are analyzed. Simulations are carried out to illustrate the outperformance, compared with other state-of-the-art methods in different scenarios.

Index Terms—Received signal strength (RSS), min-max strategy, target localization, nonnegative matrix factorization (NMF), uncertain transmit power, Cramer-Rao lower bound (CRLB).

I. INTRODUCTION

TARGET localization has been drawn much attention in both military and industrial applications [1], where the data collected by sensors or other facilities are meaningful only when the latter is appropriately geo-referenced [2]. Together with the benefit of cost-effective and synchronization-free among the localization techniques, received signal strength (RSS) has attracted researchers to explore in the literature compared with time of arrival (TOA), time difference of arrival (TDOA), and angle of arrival (AOA) [3]. A considerable body of research has been done concerning target localization using RSS measurements [4]–[12], which drives a notable advance to target localization [13], [14].

Nevertheless, it is worth noting that most research is studied in the assumption of known transmit power (TP), which is not practical in many situations. Therefore, various suboptimal estimators have been derived for the unknown transmit power (UTP) case, for instance, [4], [7], [9]. Notwithstanding, either of them may have poor performance or suffer high computational complexity. This leads to the motivation of this letter, where a computationally light method, i.e., a matrix factorization-based min-max strategy (MFMM), is proposed on the premise of localization accuracy. The localization problem is solved under an alternating nonnegative constrained least squares (ANCLS) framework, wherein an active set method (ASM) incorporated with a min-max strategy is developed to acquire the optimum and improve the performance.

The main contributions of this letter could be concluded as two parts: 1) An ANCLS framework is conducted to avoid a substantial computational complexity due to the absence of TP and the characteristic of highly non-convex in the problem. 2) A two-phase optimization method, i.e., MFMM, is presented to solve the problem, wherein the first is in the ASM, and the second is in the min-max strategy.

II. PROBLEM FORMULATION

Consider a $k$-dimensional ($k = 2$ or $3$) sensor network with $M$ anchor nodes that are aware of their positions and a target whose position needs to be determined. The position of the target is $x = [x_1, \ldots, x_k]^T$, and the position of the $i^{th}$ anchor node is $a_i = [a_{i1}, \ldots, a_{ik}]^T$, wherein $i = 1, \ldots, M$ and $T$ represents the transpose operation. We assume that the target could transmit the radio signal with RSS information to anchors, of which the signal is modeled as [5]

$$P_{ri} = P_0 - 10\alpha \log_{10} \left\| x - a_i \right\|_{d_0} + \eta_i$$

where $P_{ri}$ denotes the received signal power of the $i^{th}$ anchor node from the target, $d_0$ is a reference distance ($\left\| x - a_i \right\| \geq d_0$), $P_0$ is the transmit power of the target in terms of $d_0$, $\alpha$ represents the path loss exponen, $\left\| \cdot \right\|$ is the $\ell_2$ norm, and $\eta_i$ is the measurement noise modeled as Gaussian distribution: $\eta_i \sim \mathcal{N}(0, \sigma^2_i)$. 

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III. PROPOSED LOCALIZATION APPROACH

A. ANCLS Framework

Given the observation vector $P = [P_1]_T$, the probability density function (PDF) under UTP is given as

$$p(P| x, P_0) = \prod_{i=1}^{M} \frac{1}{\sqrt{2\pi}\sigma_i^2} \exp \left( -\frac{(P_i - P_0 + 10\log_{10} \|x - a_i\|^2)}{2\sigma_i^2} \right).$$

(2)

By maximizing the joint PDF, the maximum likelihood (ML) estimator of $x$ and $P_0$ is derived as

$$F(x, P_0) = \arg\min_{x} \sum_{i=1}^{M} \frac{(P_i - P_0 + 10\log_{10} \|x - a_i\|^2)^2}{2\sigma_i^2}.$$  

(3)

However, it is quite challenging to solve the problem in the absence of TP with a substantial computational complexity due to its highly non-convex. In this case, we develop a novel method with less computation under the ANCLS framework.

Firstly, a transformation is derived by applying the simple manipulations from (1) when the noise power is sufficiently small [4].

$$d_010^{\mu_i} \approx \|x - a_i\|,$$

where $\mu_i = \frac{P_0 - P_i}{10\log_{10}^2}$. Given the assumption that $\sigma_i = \sigma$, the problem in (3) could be converted into (5).

$$\arg\min_{x} \sum_{i=1}^{M} (d_010^{\mu_i} - \|x - a_i\|)^2.$$  

(5)

Further transformation after squaring range is derived as

$$\arg\min_{x} \sum_{i=1}^{M} \frac{d_0^210^{2\mu_i} - \chi + 2a_i^T x - \|a_i\|^2}{2\sigma_i^2},$$

where $\chi = \|x\|^2$.

Let $\theta = [\theta_1, \ldots, \theta_k, 10\log_{10}^2, \ldots]_T$ be the estimated parameter. Then, the problem in (6) is transformed into (7).

$$\arg\min_{\theta \geq 0} \|A\theta - B\|^2,$$

(7)

where

$$A = \begin{bmatrix} 2a_1^T & d_0^210^{-\frac{P_01}{10\log_{10}^2}} & -1 \\ \vdots & \vdots & \vdots \\ 2a_M^T & d_0^210^{-\frac{P_0M}{10\log_{10}^2}} & -1 \end{bmatrix}, B = \begin{bmatrix} \|a_1\|^2 \\ \vdots \\ \|a_M\|^2 \end{bmatrix}.$$  

(8)

With the constraint of $\theta$, i.e., $\theta \geq 0$, which would be released in part C with a min-max strategy, the original problem in (3) could be reshaped to the ANCLS framework with a single right-hand side (RHS) vector [15].

B. ASM

ASM is a mathematically rigorous method for ANCLS, which could achieve a relatively high accuracy solution within a finite number of iterations compared with others [16]. In this part, ASM is introduced to solve the RSS localization-based ANCLS.

Algorithm 1 First Phase of MFMM

1. Initialization: $\theta = 0_{(k+2) \times 1}$, $U = \{1, 2, \ldots, k, k+1, k+2\}$, $C = \emptyset$, $\omega = A^T (B - A\theta)$
2. If ($U \neq \emptyset$ and $\exists j \in U$ with $\omega_j > 0$) do
3. Find an index $q \in U$ subject to $\omega_q = \max\{\omega_j : j \in U\}$
4. Move the index $q$ from the set $U$ to the set $C$
5. Figure out the solution of (9) defined by (10)
6. If ($z_j \leq 0$ for any $j \in C$) do
7. Find an index $t \in C$ with (11)
8. Move from the set $C$ to the set $U$ for all indices $j \in C$ such that $\theta_j = 0$
9. Figure out the solution of (9) defined by (10)
10. End
11. $\theta = z$ and $\omega = A^T (B - A\theta)$
12. End

Let $f = \{1, 2, \ldots, k, k+1, k+2\}$ be the set, wherein each value indexes the columns of $A$ and the rows of $\theta$, and two subsets of $A$ named the active set $U$ and the passive set $C$, where $U \cup C = f$.

Suppose there exist a vector $r \in \mathbb{R}^{(k+2) \times 1}$ and a partition of the integers 1 through $(k + 2)$ into subsets $U$ and $C$ with subject to $r = A^T (A\theta - B)$, of which the dual vector can be expressed as $\omega = -r = A^T (B - A\theta)$. The algorithm contains an outer loop and an inner loop. In what concerns the outer loop step, we should figure out the solution of (9).

$$\arg\min_{z} \|A_C z - B\|,$$

(9)

where $A_C$ is the $M \times (k + 2)$ matrix defined by (10),

$$\text{column } j \text{ of } A_C = \begin{cases} \text{column } j \text{ of } A, & \text{if } j \in C \\ 0, & \text{if } j \in U \end{cases},$$

(10)

$j$ denotes the value of the set $C$, and $z$ is the potential solution, a $(k + 2) \times 1$ vector, in (9).

Besides, in the outer loop, we need to find an index $q \in U$ subject to $\omega_q = \max\{\omega_j : j \in U\}$, and move the index $q$ from the set $U$ to the set $C$.

In the inner loop, the new index $t \in C$ needs to be acquired by (11).

$$\theta_t/(\theta_t - z_t) = \min\{\theta_j/(\theta_j - z_j) : z_j \leq 0, j \in C\},$$

$$\beta = \theta_t/(\theta_t - z_t),$$

$$z = \theta + \beta(z - \theta).$$

(11)

With the exchange process from the set $C$ to the set $U$ for all indices $j \in C$ such that $\theta_j = 0_{(k+2) \times 1}$, the new solution of (9) is obtained. The whole procedure could be concluded in Algorithm 1.

C. Min-Max Strategy

However, ASM performs well only the constraint is satisfied, for instance, falling on the first quadrant of a Cartesian coordinate system in 2-Dimension ($k = 2$). Otherwise, the solution may drop in a local optimum, referred to as Fig. 1. Thus, a min-max strategy is presented to drive the local optimum to approach the global optimum, where the start point is the solution acquired by ASM.
Recall the problem in (5), it could be expressed as (12) after dropping the constant item [17].

$$\arg\min_{x, P_0} \sum_{i=1}^{M} \left( \|x - a_i\|^2 - 2d_010^{\mu_i}\|x - a_i\| \right).$$ (12)

Further, a surrogate function is acquired as

$$S(x, P_0) = \sum_{i=1}^{M} \|x - a_i\|^2 + \left( -2 \sum_{i=1}^{M} d_010^{\mu_i}\|x - a_i\| \right),$$ (13)

where the former is convex and the latter is concave. Geometrically, the concave function $g(x)$ has an upper bound by linearization at $x^Z$, wherein $Z$ is the number of iteration, via first-order Taylor expansion [18].

$$g(x) \leq g(x^Z) + \nabla g(x^Z)^T (x - x^Z).$$ (14)

Thus, by maximizing $g(x)$, the objective $S(x|x^Z, P_0)$ is conducted as

$$S\left(x|x^Z, P_0\right) = \sum_{i=1}^{M} \left( \|x - a_i\|^2 - 2d_010^{\mu_i}\|x - a_i\| \right) - 2 \sum_{i=1}^{M} d_010^{\mu_i}\frac{(x - a_i)^T}{\|x - a_i\|} (x - x^Z).$$ (15)

Here, we fix $P_0$ obtained from ASM as $P_0^Z$, and the update rule for $x^{Z+1}$ as shown in (16).

$$x^{Z+1} = \frac{1}{M} \sum_{i=1}^{M} \left( a_i + d_010^{\mu_i}\frac{(x - a_i)^T}{\|x - a_i\|} \right).$$ (16)

After we obtain $x^{Z+1}$, $P_0^{Z+1}$ could be derived.

$$P_0^{Z+1} = 10\alpha \cdot \sum_{i=1}^{M} \left( \log_{10}\left( \frac{\|x^{Z+1} - a_i\|}{d_0} \right) + P_{ri} \right).$$ (17)

Two conditions should be satisfied in terms of the convergence: 1) The objective $S(x, P_0)$ is bounded below;

2) The objective is non-increasing, i.e., $S(x^{Z+1}, P_0^{Z+1}) \leq S(x^Z, P_0^Z)$, and convergences to a limit $S^*$.

We firstly use $y = [x, P_0]^T$ to be the estimated parameters in the function.

**Proof 1:** According to the formula (13), one has $S(y) + \sum_{i=1}^{M} d_010^{2\mu_i} \geq 0$, i.e., $S(y) \geq -\sum_{i=1}^{M} d_010^{2\mu_i}$, which proves the first condition: The function is bounded below.

**Proof 2:** $S(x, P_0)$ is a surrogate function comprised of a convex term and a concave term. Therefore, the function has an upper bound property that

$$S(y^Z) - S(y) \geq S(y^Z|y^Z) - S(y^Z).$$ (18)

Because

$$S(y^Z) - S(y) = g(y^Z) + \nabla g(y^Z)^T (y - y^Z) - g(y),$$ (19)

$g(\cdot)$ is the concave term of the function.

Assume $\phi = S(y^Z) - S(y)$, apparently, $\phi$ is convex due to the component of an affine function plus a convex term. Thus, $\nabla \phi|_{y=x^Z} = 0$. Then the function is non-increasing and convergence to a limit point, i.e.,

$$S(y^{Z+1}) \leq S(y^{Z+1}|y^Z) - c^Z \leq S(y^Z) - c^Z \leq S(y^Z) = S^*.$$ (20)

Let the maximum number of iterations be $I$, the pseudocode and the convergence analysis are shown in **Algorithm 2** and Fig. 1, respectively.

### D. Cramer-Rao Lower Bound (CRLB) and Complexity Analysis

1) **CRLB:** In this part, CRLB is conducted in terms of the RSS model to provide the benchmark [21].

The CRLB could be indicated as the trace of the inverse of the Fisher information matrix (FIM), i.e.,

$$\text{CRLB} \triangleq \text{Tr}\left(FIM^{-1}\right) = \text{Tr}\left[\left(\frac{\partial F}{\partial \theta}\right)^T \left(\frac{\partial F}{\partial \theta}\right)^{-1}\right],$$ (21)

where $\Sigma = \sigma^2$, and

$$\frac{\partial F}{\partial \theta} = \left( \xi^1 \frac{x_1 - a_{1i}}{\|x - a_i\|}, \ldots, \xi^M \frac{x_M - a_{Mi}}{\|x - a_i\|} \right)$$

with $\xi = \frac{10\alpha}{\ln 10\|x - a_i\|}$.

Therefore, FIM could be rewritten as

$$FIM = \sum (\xi^i)^2 \left[ \sum_{i=1}^{M} \frac{\xi^2 (x_i - a_{ij})^2}{\|x - a_i\|^2} \right] \left[ \sum_{i=1}^{M} \frac{\xi^2 (x_i - a_{ij})}{\|x - a_i\|^2} \right]$$

$$+ \sum_{i=1}^{M} \left[ \sum_{i=1}^{M} \frac{\xi^2 (x_i - a_{ij})^2}{\|x - a_i\|^2} \right] M,$$ (22)
TABLE I
SUMMARY OF THE CONSIDERED METHODS

<table>
<thead>
<tr>
<th>Method</th>
<th>Complexity</th>
</tr>
</thead>
<tbody>
<tr>
<td>SRWLS [4]</td>
<td>O (M)</td>
</tr>
<tr>
<td>RNLA [5]</td>
<td>O (M)</td>
</tr>
<tr>
<td>LS [12]</td>
<td>O (M)</td>
</tr>
<tr>
<td>RSS-SDP [9]</td>
<td>O (M^3)</td>
</tr>
<tr>
<td>MFMM (proposed)</td>
<td>O (M+I)</td>
</tr>
</tbody>
</table>

2) Computational Complexity: In MFMM, the ASM is the process of solving the LS problem, whose computational complexity is linear in M. Suppose I is the maximum number of iterations in the min-max strategy, the computational complexity of MFMM is \( O (M + I) \). Assume the worst computational complexity, Table I provides a summary of the considered algorithms, including squared range weighted least square (SRWLS) in [4], robust localization algorithm (RNLA) in [5], least square (LS) in [12] and RSS-based semidefinite programming (SDP) in [9].

IV. NUMERICAL SIMULATION

In this section, several simulations are carried out to evaluate the performance of MFMM. All algorithms are executed in MATLAB with 2-Dimension \( (k = 2) \). The position of the target and the anchor nodes are deployed randomly at each Monte Carlo trial. The maximum number of iterations \( I = 1000 \), \( d_0 = 1 \) m, and the area is 35 \( \times \) 35 m in the simulation. As the calibration for the performance, root mean square error (RMSE) is conducted.

\[
RMSE_{\text{position}} = \sqrt{\frac{1}{MC} \sum_{nu=1}^{MC} (\hat{x} - x)^2}, \quad RMSE_{\text{UTP}} = \sqrt{\frac{1}{MC} \sum_{nu=1}^{MC} (\hat{P}_0 - P_0)^2},
\]

(23)

where \( MC \) is the number of Monte Carlo trials (we set 1000 in the simulations), \( \hat{\theta} \) and \( \hat{P} \) are the estimates, and \( nu \) is the index of \( MC \).

When it comes to the simulations of the cumulative distribution function (CDF) of the algorithms and RMSE versus variable \( \alpha \), SNR, and anchors, the signal-noise ratio (SNR) holds \( SNR = 10 \cdot \log_{10}(\|\|x - a_i\|/(M \sigma^2)) \) [4], referred to as Fig. 1 to Fig. 5. However, to study the adverse effect of noise on localization intuitively, the relationship between SNR and \( \sigma^2 \) does not hold in the simulation of RMSE versus variable \( \sigma^2 \), referred to as Fig. 6. Besides, to demonstrate the effectiveness of the min-max strategy, ASM is developed to compare with the related algorithms in the simulations. It should be noted that, in the simulations, we use the mean of CRLB due to the random deployment of anchors and the target at each Monte Carlo trial, i.e.,

\[
RMSE_{\text{CRLB}} = \sqrt{\frac{1}{MC} \sum_{nu=1}^{MC} CRLB_{\text{nu}}}
\]

(24)

where \( CRLB_{\text{nu}} \) is the corresponding value at each Monte Carlo trial.

The results of the RMSE versus variable \( \alpha \) is shown in Fig. 2. Interestingly, all approaches have relatively acceptable robustness on the rise in path loss exponent, in which MFMM outperforms the others in most cases. Although the performance of the estimate of \( P_0 \) in MFMM is worse than that of RSS-SDP when \( \alpha < 3 \), the estimate of \( x \) in MFMM is better than that of RSS-SDP. As for ASM, without the second phase of optimization, the performance is only better than LS and RNLA.
Unlike the previous works, a method, i.e., MFMM, with less computational complexity on the precise of high localization accuracy, was taken here. The localization problem was solved under the ANCLS framework by exploiting the ASM integrated with the min-max strategy, which divided the function into a convex quadratic plus a concave term. Simulations demonstrate that MFMM, to some extent, outperforms the other state-of-the-art approaches in different scenarios.

REFERENCES