## Proceedings Call for Papers

## Refereed Volume of Selected Papers on the Workshop

- Interdisciplinary Workshop on: Fixed-Point Algorithms for Inverse Problems in Science and Engineering
- We are planning to publish papers related to this workshop in the series entitled: Springer Optimization and Its Applications.
- Please submit your paper to one of the editors/organizers: Heinz Bauschke; Regina Burachik; Patrick Combettes; Veit Elser; Russell Luke; Henry Wolkowicz.
- Commitment to submission by Nov 13, 2009.

Deadline by Dec 31, 2009.

- already committed: e.g. Jon Borwein, Frank Deutsch, Simeon Reich...


# Explicit Sensor Network Localization using <br> Semidefinite Programming and Facial Reduction 

Nathan Krislock and Henry Wolkowicz

Dept. of Combinatorics and Optimization University of Waterloo

Interdisciplinary Workshop on Fixed-Point Algorithms for Inverse Problems in Science and Engineering BIRS, Nov. 1-6, 2009

## Outline

(1) Preliminaries

- SNL $\langle->$ GR $<->$ EDM $<->$ SDP
- Facial Structure of Cones

```
Clique/Facial Reduction (Exploit degeneracy)
- Basic Single Clique Reduction
- Two Clique Reduction; EDM DELAYED Completion
- Completing SNL; DELAYED use of Anchor Locations
Algorithm
- Clique Unions and Node Absorptions
- Numerics (low CPU time; high accuracy)
```Noisy Data

\section*{Outline}
(1) Preliminaries
- SNL \(\langle\rightarrow\) GR \(<->\) EDM \(<->\) SDP
- Facial Structure of Cones
(2) Clique/Facial Reduction (Exploit degeneracy)
- Basic Single Clique Reduction
- Two Clique Reduction; EDM DELAYED Completion
- Completing SNL; DELAYED use of Anchor Locations

Algorithm
- Clique Unions and Node Absorptions
- Numerics (low CPU time; high accuracy)

(4)Noisy Data

\section*{Outline}
(1) Preliminaries
- SNL \(\langle\rightarrow\) GR \(<->\) EDM \(<->\) SDP
- Facial Structure of Cones
(2) Clique/Facial Reduction (Exploit degeneracy)
- Basic Single Clique Reduction
- Two Clique Reduction; EDM DELAYED Completion
- Completing SNL; DELAYED use of Anchor Locations
(3) Algorithm
- Clique Unions and Node Absorptions
- Numerics (low CPU time; high accuracy)

\section*{Outline}
(1) Preliminaries
- SNL \(\langle\rightarrow\) GR \(<->\) EDM \(<->\) SDP
- Facial Structure of Cones
(2) Clique/Facial Reduction (Exploit degeneracy)
- Basic Single Clique Reduction
- Two Clique Reduction; EDM DELAYED Completion
- Completing SNL; DELAYED use of Anchor Locations
(3) Algorithm
- Clique Unions and Node Absorptions
- Numerics (low CPU time; high accuracy)

4 Noisy Data

\section*{Sensor Network Localization, SNL, Problem}

SNL - a Fundamental Problem of Distance Geometry;
- dates back to Grasssmann 1886
- \(n\) ad hoc wireless sensors (nodes) to locate in \(\mathbb{R}^{r}\), ( \(r\) is embedding dimension; sensors \(\left.p_{i} \in \mathbb{R}^{r}, i \in V:=1, \ldots, n\right)\)
- \(m\) of the sensors are anchors, \(p_{i}, i=n-m+1, \ldots, n\) ) (positions known, using e.g. GPS)
- pairwise distances \(D_{i j}=\left\|p_{i}-p_{j}\right\|^{2}, i j \in E\), are known within radio range \(R>0\)
-
\[
P=\left[\begin{array}{c}
p_{1}^{T} \\
\vdots \\
p_{n}^{T}
\end{array}\right]=\left[\begin{array}{c}
X \\
A
\end{array}\right] \in \mathbb{R}^{n \times r}
\]

SNL \(\leftrightarrow \rightarrow\) GR \(\leftrightarrow->\) EDM \(<->\) SDP
Facial Structure of Cones

\section*{Applications}
> "21 Ideas for the 21st Century", Business Week. 8/23-30, 1999
> Untethered micro sensors will go anywhere and measure anything - traffic flow, water level, number of people walking by, temperature. This is developing into something like a nervous system for the earth, a skin for the earth. The world will evolve this way.

\section*{Tracking Humans/Animals/Equipment/Weather}
- geographic routing; data aggregation; topological control; soil humidity; earthquakes and volcanos; weather and ocean currents.
- military; tracking of goods; vehicle positions; surveillance; random deployment in inaccessible terrains.
```

SNL <> GR <> EDM <-> SDP

## Conferences/Journals/Research Groups/Books/Theses/Codes

- Conference, MELT 2008
- International Journal of Sensor Networks
- Research groups include: CENS at UCLA, Berkeley WEBS,
- recent related theses and books include:
$[10,16,8,7,11,12,6,14,17]$
- recent algorithms specific for SNL:
[1, 2, 3, 4, 5, 9, 15, 18, 13]

SNL $<\rightarrow$ GR $\leftrightarrow$ EDM $\leftrightarrow$ SDP
Facial Structure of Cones

## Underlying Graph Realization/Partial EDM NP-Hard

## Graph

- node set $\mathcal{V}=\{1, \ldots, n\}$
- edge set $(i, j) \in \mathcal{E} ; \omega_{i j}=\left\|p_{i}-p_{j}\right\|^{2}$ known approximately
- The anchors form a clique (complete subgraph)
- Realization of $\mathcal{G}$ in $\Re^{r}$ : a mapping of node $v_{i} \rightarrow p_{i} \in \Re^{r}$ with squared distances given by $\omega$.

Corresponding Partial Euclidean Distance Matrix, EDM
otherwise (unknown distance)
$\square$
sensors Oi, Oj; anchors correspond to a clique.

## Underlying Graph Realization/Partial EDM NP-Hard

## Graph

- node set $\mathcal{V}=\{1, \ldots, n\}$
- edge set $(i, j) \in \mathcal{E} ; \omega_{i j}=\left\|p_{i}-p_{j}\right\|^{2}$ known approximately
- The anchors form a clique (complete subgraph)
- Realization of $\mathcal{G}$ in $\Re^{r}$ : a mapping of node $v_{i} \rightarrow p_{i} \in \Re^{r}$ with squared distances given by $\omega$.


## Corresponding Partial Euclidean Distance Matrix, EDM

$$
D_{i j}=\left\{\begin{array}{cl}
d_{i j}^{2} & \text { if }(i, j) \in \mathcal{E} \\
0 & \text { otherwise (unknown distance) }
\end{array}\right.
$$

$d_{i j}^{2}=\omega_{i j}$ are known squared Euclidean distances between sensors $p_{i}, p_{j}$; anchors correspond to a clique.

SNL $\leftrightarrow \rightarrow$ GR $<>$ EDM $<\rightarrow$ SDP
Facial Structure of Cones

## Sensor Localization Problem/Partial EDM

## Sensors and Anchors



```
SNL <> GR <> EDM <-> SDP

\section*{Connections to Semidefinite Programming (SDP)}

\section*{Cone of (symmetric) SDP matrices in} inner product \(\langle A, B\rangle=\) trace \(A B\)
Löwner (psd) partial order \(A \succeq B, A \succ B\)

\section*{(centered}


\section*{Connections to Semidefinite Programming (SDP)}

\section*{\(S^{n}\), Cone of (symmetric) SDP matrices in}
```

$S^{n}$;

``` inner product \(\langle A, B\rangle=\) trace \(A B\)
Löwner (psd) partial order \(A \succeq B, A \succ B\)
\(D=\mathcal{K}(B) \in \mathcal{E}^{n}, B=\mathcal{K}^{\dagger}(D) \in \mathcal{S}^{n} \cap S_{C}\) (centered \(B e=0\) )
\(P^{T}=\left[\begin{array}{llll}p_{1} & p_{2} & \ldots & p_{n}\end{array}\right] \in \mathcal{M}^{r \times n} ; B:=P P^{T} \in \mathcal{S}_{+}^{n} ;\)
rank \(B=r ; D \in \mathcal{E}^{n}\) be corresponding EDM.
\[
\begin{aligned}
\left(\text { to } D \in \mathcal{E}^{n}\right) \quad D & =\left(\left\|p_{i}-p_{j}\right\|_{2}^{2}\right)_{i, j=1}^{n} \\
& =\left(p_{i}^{T} p_{i}+p_{j}^{T} p_{j}-2 p_{i}^{T} p_{j}\right)_{i, j=1}^{n} \\
& =\operatorname{diag}(B) e^{T}+e \operatorname{diag}(B)^{T}-2 B \\
& =: \mathcal{\mathcal { D } _ { e } ( B ) - 2 B} \\
& =: \mathcal{K}(B) \quad\left(\text { from } B \in \mathcal{S}_{+}^{n}\right) .
\end{aligned}
\]

\section*{Current Techniques; SDP Relax.; Highly Degen.}

\section*{Nearest, Weighted, SDP Approx. (relax rank B)}
- \(\min _{B \succeq 0, B \in \Omega}\|H \circ(\mathcal{K}(B)-D)\| ;\) rank \(B=r\); typical weights: \(H_{i j}=1 / \sqrt{D_{i j}}\), if \(i j \in E\).
- with rank constraint: a non-convex, NP-hard program
- SDP relaxation is convex, BUT:
- expensive
- low accuracy
- implicitly highly degenerate (cliques restrict ranks of feasible Bs)

\section*{Instead: Take Advantage of Implicit Degeneracy!}
- clique \(\alpha,|\alpha|=k\) given
- (corresp. \(D[\alpha]\) ) with embed. \(\operatorname{dim} .=t \leq r<k\)
- \(\Longrightarrow \operatorname{rank}^{\dagger}{ }^{\dagger}(D[\alpha])=t \leq r\)
- \(\Longrightarrow \operatorname{rank} B[\alpha] \leq \operatorname{rank} \mathcal{K}^{\dagger}(D[\alpha])+1 \Longrightarrow\)
\(\operatorname{rank} B=\operatorname{rank} \mathcal{K}^{\dagger}(D) \leq n-(k-t-1)\)
- \(\Longrightarrow\)

Slater's CQ (strict feasibility) fails a proper face containing feasible set of \(B s\) can be identified.

Preliminaries
Clique/Facial Reduction (Exploit degeneracy)
Algorithm
Noisy Data Summary

SNL \(\leftrightarrow\) GR \(\leftrightarrow\) EDM \(\leftrightarrow\) SDP
Facial Structure of Cones
\(\mathcal{K}: \mathcal{S}_{+}^{n} \cap \mathcal{S}_{C} \rightarrow \mathcal{E}^{n} \subset \mathcal{S}^{n} \cap \mathcal{S}_{H}\)
\(\leftarrow: \mathcal{T}\)

\section*{Linear Transformations:}
- allow: \(\mathcal{D}_{v}(B):=\operatorname{diag}(B) v^{\top}+v \operatorname{diag}(B)^{T}\);
\[
\mathcal{D}_{v}(y):=y v^{\top}+v y^{\top}
\]
- adjoint \(\mathcal{K}^{*}(D)=2(\operatorname{Diag}(D e)-D)\).
- \(\mathcal{K}\) is \(1-1\), onto between centered \(\&\) hollow subspaces
\(\mathcal{S}_{C}:=\left\{B \in \mathcal{S}^{n}: B e=0\right\} ;\)
\(\mathcal{S}_{H}:=\left\{D \in \mathcal{S}^{n}: \operatorname{diag}(D)=0\right\}=\mathcal{R}\) (offDiag )
- \(J:=I-\frac{1}{n} e e^{T}\) (orthogonal projection onto \(M:=\{e\}^{\perp}\) );
- \(\mathcal{T}(D):=-\frac{1}{2} J\) offDiag \((D) J \quad\left(=\mathcal{K}^{\dagger}(D)\right)\)
```

SNL <> GR <-> EDM <-> SDP
Facial Structure of Cones

```

\section*{Semidefinite Cone, Faces}
- \(F \subseteq K\) is a face of \(K\), denoted \(F \unlhd K\), if \(\left(x, y \in K, \frac{1}{2}(x+y) \in F\right) \Longrightarrow(\operatorname{cone}\{x, y\} \subseteq F)\).
- All faces of \(\mathcal{S}_{+}^{n}\) are exposed.

\section*{Faces of cone \(K\)}
- \(F \triangleleft K\), if \(F \unlhd K, F \neq K ; F\) is proper face if \(\{0\} \neq F \triangleleft K\).
- \(F \unlhd K\) is exposed if: intersection of \(K\) with a hyperplane.
- face \((S)\) denotes smallest face of \(K\) that contains set \(S\).

\section*{Facial Structure of SDP Cone; Equivalent SUBSPACES}

\section*{Equivalence to \(\mathcal{R}(U)\) Subspace of \(\mathbb{R}^{n}\)}
\(F \unlhd \mathcal{S}_{+}^{n}\) determined by range of any \(S \in \operatorname{relint} F\),
i.e. let \(S=U \Gamma U^{\top}\) be compact spectral decomposition; \(\Gamma \in \mathcal{S}_{++}^{t}\) is diagonal matrix of pos. eigenvalues; \(F=U \mathcal{S}_{+}^{t} U^{\top}\) ( \(F\) associated with \(\mathcal{R}(U)\) )
\[
\operatorname{dim} F=t(t+1) / 2
\]

\section*{face representation by subspace}
(subspace) \(\mathcal{L}=\mathcal{R}(T), T\) is \(n \times t\) full column, then:

\section*{Facial Structure of SDP Cone; Equivalent SUBSPACES}
Face \(F \unlhd S^{n}\) Equivalence to \(\mathcal{R}(U)\) Subspace of \(\mathbb{R}^{n}\)
\(F \unlhd \mathcal{S}_{+}^{n}\) determined by range of any \(S \in\) relint \(F\),
i.e. let \(S=U \Gamma U^{\top}\) be compact spectral decomposition; \(\Gamma \in \mathcal{S}_{++}^{t}\) is diagonal matrix of pos. eigenvalues; \(F=U \mathcal{S}_{+}^{t} U^{T}\)
( \(F\) associated with \(\mathcal{R}(U)\) )
\[
\operatorname{dim} F=t(t+1) / 2
\]
face \(F\) representation by subspace \(\mathcal{L}\)
(subspace) \(\mathcal{L}=\mathcal{R}(T), T\) is \(n \times t\) full column, then:
\[
F:=T \mathcal{S}_{+}^{t} T^{T} \unlhd \mathcal{S}_{+}^{n}
\]
```

SNL <> GR <> EDM <-> SDP

```

\section*{Further Notation}

\section*{Matrix with Fixed Principal Submatrix}

For \(Y \in \mathcal{S}^{n}, \alpha \subseteq\{1, \ldots, n\}: Y[\alpha]\) denotes principal submatrix formed from rows \& cols with indices \(\alpha\).

\section*{Sets with Fixed Principal Submatrices \\ If \(|\alpha|=k\) and \(\bar{Y} \in \mathcal{S}^{k}\), then: \\ i.e. the subset of matrices \(Y \in \mathcal{S}^{n}\left(Y \in \mathcal{S}_{+}^{n}\right)\) with principal submatrix \(Y[\alpha]\) fixed to}
```

SNL <> GR <-> EDM <-> SDP
Facial Structure of Cones

```

\section*{Further Notation}

\section*{Matrix with Fixed Principal Submatrix}

For \(Y \in \mathcal{S}^{n}, \alpha \subseteq\{1, \ldots, n\}: Y[\alpha]\) denotes principal submatrix formed from rows \& cols with indices \(\alpha\).

\section*{Sets with Fixed Principal Submatrices}

If \(|\alpha|=k\) and \(\bar{Y} \in \mathcal{S}^{k}\), then:
- \(\mathcal{S}^{n}(\alpha, \bar{Y}):=\left\{Y \in \mathcal{S}^{n}: Y[\alpha]=\bar{Y}\right\}\),
- \(\mathcal{S}_{+}^{n}(\alpha, \bar{Y}):=\left\{Y \in \mathcal{S}_{+}^{n}: Y[\alpha]=\bar{Y}\right\}\)
i.e. the subset of matrices \(Y \in \mathcal{S}^{n}\left(Y \in \mathcal{S}_{+}^{n}\right)\) with principal submatrix \(Y[\alpha]\) fixed to \(\bar{Y}\).

\section*{Basic Single Clique/Facial Reduction}


Define \(\mathcal{E}^{n}(\alpha, \bar{D}):=\left\{D \in \mathcal{E}^{n}: D[\alpha]=\bar{D}\right\}\).
Given \(\bar{D}\); find a corresponding \(B \succeq 0\); find the corresponding face; find the corresponding subspace.
if \(a=1: k\); embed. \(\operatorname{dim}\) of \(\bar{D}\) is \(t\)
\[
D=\left[\begin{array}{ll}
\bar{D} & \cdot \\
\cdot & .
\end{array}\right],
\]

\section*{BASIC THEOREM for Single Clique/Facial Reduction}

\section*{THEOREM 1: Single Clique/Facial Reduction}

Let: \(\bar{D}:=D[1: k] \in \mathcal{E}^{k}, k<n\), with embedding dimension \(t \leq r\); \(B:=\mathcal{K}^{\dagger}(\bar{D})=\bar{U}_{B} S \bar{U}_{B}^{T}, \bar{U}_{B} \in \mathcal{M}^{k \times t}, \bar{U}_{B}^{T} \bar{U}_{B}=I_{t}, S \in \mathcal{S}_{++}^{t}\).
Furthermore, let \(U_{B}:=\left[\begin{array}{ll}\bar{U}_{B} & \frac{1}{\sqrt{k}} e\end{array}\right] \in \mathcal{M}^{k \times(t+1)}\),
\(U:=\left[\begin{array}{cc}U_{B} & 0 \\ 0 & I_{n-k}\end{array}\right]\), and let \(\left[\begin{array}{ll}V & \frac{U^{\top} e}{\left\|U^{\top} e\right\|}\end{array}\right] \in \mathcal{M}^{n-k+t+1}\) be
orthogonal. Then:
\[
\begin{aligned}
\text { face } \mathcal{K}^{\dagger}\left(\mathcal{E}^{n}(1: k, \bar{D})\right) & =\left(U \mathcal{S}_{+}^{n-k+t+1} U^{T}\right) \cap \mathcal{S}_{C} \\
& =(U V) \mathcal{S}_{+}^{n-k+t}(U V)^{T}
\end{aligned}
\]

Note that we add \(\frac{1}{\sqrt{k}}\) e to represent \(\mathcal{N}(\mathcal{K})\); then we use \(V\) to eliminate \(e\) to recover a centered face.

Preliminaries

\section*{Sets for Intersecting Cliques/Faces}


For each clique \(|\alpha|=k\), we get a corresponding face/subspace ( \(k \times r\) matrix) representation. We now see how to handle two cliques, \(\alpha_{1}, \alpha_{2}\), that intersect.

\section*{Two (Intersecting) Clique Reduction/Subsp. Repres.}

\section*{THEOREM 2: Clique/Facial Intersection Using Subspace}

\section*{Intersection}
\(\left\{\alpha_{1}, \alpha_{2} \subseteq 1: n ; \quad k:=\left|\alpha_{1} \cup \alpha_{2}\right|\right.\)
For \(i=1,2: \bar{D}_{i}:=D\left[\alpha_{i}\right] \in \mathcal{E}^{k_{i}}\), embedding dimension \(t_{i}\);
\(B_{i}:=\mathcal{K}^{\dagger}\left(\bar{D}_{i}\right)=\bar{U}_{i} S_{i} \bar{U}_{i}^{T}, \bar{U}_{i} \in \mathcal{M}^{k_{i} \times t_{i}}, \bar{U}_{i}^{T} \bar{U}_{i}=I_{t_{i}}, S_{i} \in \mathcal{S}_{++}^{t_{i}} ;\)
\(U_{i}:=\left[\begin{array}{ll}\bar{U}_{i} & \frac{1}{\sqrt{k_{i}}} e\end{array}\right] \in \mathcal{M}^{k_{i} \times\left(t_{i}+1\right)} ;\) and \(\bar{U} \in \mathcal{M}^{k \times(t+1)}\) satisfies
\[
\mathcal{R}(\bar{U})=\mathcal{R}\left(\left[\begin{array}{cc}
U_{1} & 0 \\
0 & I_{\bar{k}_{3}}
\end{array}\right]\right) \cap \mathcal{R}\left(\left[\begin{array}{cc}
I_{\bar{k}_{1}} & 0 \\
0 & U_{2}
\end{array}\right]\right) \text {, with } \bar{U}^{T} \bar{U}=I_{t+1}
\]
cont...

\section*{Two (Intersecting) Clique Reduction, cont. . .}

\section*{THEOREM 2 Nonsing. Clique/Facial Inters. cont. . .}
cont. . . with
\[
\mathcal{R}(\bar{U})=\mathcal{R}\left(\left[\begin{array}{cc}
U_{1} & 0 \\
0 & I_{\bar{k}_{3}}
\end{array}\right]\right) \cap \mathcal{R}\left(\left[\begin{array}{cc}
I_{\bar{k}_{1}} & 0 \\
0 & U_{2}
\end{array}\right]\right) \text {, with } \bar{U}^{T} \bar{U}=I_{t+1}
\]
let: \(U:=\left[\begin{array}{cc}\bar{U} & 0 \\ 0 & I_{n-k}\end{array}\right] \in \mathcal{M}^{n \times(n-k+t+1)}\) and
\(\left[\begin{array}{ll}V & \frac{U^{\top} e}{\left\|U^{\top} e\right\|}\end{array}\right] \in \mathcal{M}^{n-k+t+1}\) be orthogonal. Then
\[
\begin{aligned}
\bigcap_{i=1}^{2} \text { face } \mathcal{K}^{\dagger}\left(\mathcal{E}^{n}\left(\alpha_{i}, \bar{D}_{i}\right)\right) & =\left(U \mathcal{S}_{+}^{n-k+t+1} U^{T}\right) \cap \mathcal{S}_{C} \\
& =(U V) \mathcal{S}_{+}^{n-k+t}(U V)^{T}
\end{aligned}
\]

Preliminaries

\section*{Expense/Work of (Two) Clique/Facial Reductions}

\section*{Subspace Intersection for Two Intersecting Cliques/Faces}

Suppose:
\[
U_{1}=\left[\begin{array}{cc}
U_{1}^{\prime} & 0 \\
U_{1}^{\prime \prime} & 0 \\
0 & 1
\end{array}\right] \quad \text { and } \quad U_{2}=\left[\begin{array}{cc}
1 & 0 \\
0 & U_{2}^{\prime \prime} \\
0 & U_{2}^{\prime}
\end{array}\right]
\]

Then:
\[
U:=\left[\begin{array}{c}
U_{1}^{\prime} \\
U_{1}^{\prime \prime} \\
U_{2}^{\prime}\left(U_{2}^{\prime \prime}\right)^{\dagger} U_{1}^{\prime \prime}
\end{array}\right] \quad \text { or } \quad U:=\left[\begin{array}{c}
U_{1}^{\prime}\left(U_{1}^{\prime \prime}\right)^{\dagger} U_{2}^{\prime \prime} \\
U_{2}^{\prime \prime} \\
U_{2}^{\prime}
\end{array}\right]
\]
(Efficiently) satisfies:
\[
\mathcal{R}(U)=\mathcal{R}\left(U_{1}\right) \cap \mathcal{R}\left(U_{2}\right)
\]

Preliminaries

\section*{Two (Intersecting) Clique Reduction Figure}


Completion: missing distances can be recovered if desired.

\section*{Two (Intersecting) Clique Explicit Delayed Completion}

\section*{COR. Intersection with Embedding Dim. \(/\) Completion}

Hypotheses of Theorem 2 holds. Let \(\bar{D}_{i}:=D\left[\alpha_{i}\right] \in \mathcal{E}^{k_{i}}\), for
\(i=1,2, \beta \subseteq \alpha_{1} \cap \alpha_{2}, \gamma:=\alpha_{1} \cup \alpha_{2}, \bar{D}:=D[\beta], B:=\)
\(\mathcal{K}^{\dagger}(\bar{D}), \quad \bar{U}_{\beta}:=\bar{U}(\beta,:)\), where \(\bar{U} \in \mathcal{M}^{k \times(t+1)}\) satisfies intersection equation of Theorem 2. Let \(\left[\begin{array}{cc}\bar{V} & \frac{\bar{U}^{\top} e}{\left\|U^{T} e\right\|}\end{array}\right] \in \mathcal{M}^{t+1}\) be orthogonal. Let \(Z:=\left(J \bar{U}_{\beta} \bar{V}\right)^{\dagger} B\left(\left(J \bar{U}_{\beta} \overline{V^{\prime}}\right)^{\dagger}\right.\). If the embedding dimension for \(\bar{D}\) is \(r\), THEN \(t=r\) in Theorem 2, and \(Z \in \mathcal{S}_{+}^{r}\) is the unique solution of the equation \(\left(J \bar{U}_{\beta} \bar{V}\right) Z\left(J \bar{U}_{\beta} \bar{V}\right)^{T}=B\), and the exact completion is
\[
D[\gamma]=\mathcal{K}\left(P P^{T}\right) \text { where } P:=U V Z^{\frac{1}{2}} \in \mathbb{R}^{|\gamma| \times r}
\]

\section*{Completing SNL (Delayed use of Anchor Locations)}

\section*{Rotate to Align the Anchor Positions}
- Given \(P=\left[\begin{array}{l}P_{1} \\ P_{2}\end{array}\right] \in \mathbb{R}^{n \times r}\) such that \(D=\mathcal{K}\left(P P^{T}\right)\)
- Solve the orthogonal Procrustes problem:
\[
\begin{array}{cc}
\min & \left\|A-P_{2} Q\right\| \\
\text { s.t. } & Q^{T} Q=I
\end{array}
\]
\(P_{2}^{T} A=U \Sigma V^{T}\) SVD decomposition; set \(Q=U V^{T}\);
(Golub/Van Loan, Algorithm 12.4.1)
- Set \(X:=P_{1} Q\)

\section*{ALGOR: clique union; facial reduct.; delay compl.}

\section*{Initialize: Find initial set of cliques. \\ \(C_{i}:=\left\{j:\left(D_{p}\right)_{i j}<(R / 2)^{2}\right\}, \quad\) for \(i=1, \ldots, n\)}

Iterate

do Rigid Clique Union
- For do Riaid Node Absorption
- For \(\left|C_{i} \cap C_{j}\right|=r\), do Non-Rigid Clique Union (lower bnds)
- For \(\left|C_{i} \cap \mathcal{N}(j)\right|=r\), do Non-Rigid Node Absorp. (lower bnds)

\section*{Finalize}

When \(\exists\) a clique containing all anchors, use computed facial representation and positions of anchors to solve for \(X\)

\section*{ALGOR: clique union; facial reduct.; delay compl.}

Initialize: Find initial set of cliques.
\[
C_{i}:=\left\{j:\left(D_{p}\right)_{i j}<(R / 2)^{2}\right\}, \quad \text { for } i=1, \ldots, n
\]

\section*{Iterate}
- For \(\left|C_{i} \cap C_{j}\right| \geq r+1\), do Rigid Clique Union
- For \(\left|C_{i} \cap \mathcal{N}(j)\right| \geq r+1\), do Rigid Node Absorption
- For \(\left|C_{i} \cap C_{j}\right|=r\), do Non-Rigid Clique Union (lower bnds)
- For \(\left|C_{i} \cap \mathcal{N}(j)\right|=r\), do Non-Rigid Node Absorp. (lower bnds)

\footnotetext{
Finalize
When \(\exists\) a clique containing all anchors, use computed facial representation and positions of anchors to solve for \(X\)
}

\section*{ALGOR: clique union; facial reduct.; delay compl.}

Initialize: Find initial set of cliques.
\(C_{i}:=\left\{j:\left(D_{p}\right)_{i j}<(R / 2)^{2}\right\}, \quad\) for \(i=1, \ldots, n\)
Iterate
- For \(\left|C_{i} \cap C_{j}\right| \geq r+1\), do Rigid Clique Union
- For \(\left|C_{i} \cap \mathcal{N}(j)\right| \geq r+1\), do Rigid Node Absorption
- For \(\left|C_{i} \cap C_{j}\right|=r\), do Non-Rigid Clique Union (lower bnds)
- For \(\left|C_{i} \cap \mathcal{N}(j)\right|=r\), do Non-Rigid Node Absorp. (lower bnds)

\section*{Finalize}

When \(\exists\) a clique containing all anchors, use computed facial representation and positions of anchors to solve for \(X\)

\section*{Results - Data for Random Noisless Problems}
- 2.16 GHz Intel Core 2 Duo, 2 GB of RAM
- Dimension \(r=2\)
- Square region: \([0,1] \times[0,1]\)
- \(m=9\) anchors
- Using only Rigid Clique Union and Rigid Node Absorption
- Error measure: Root Mean Square Deviation
\[
\operatorname{RMSD}=\left(\frac{1}{n} \sum_{i=1}^{n}\left\|p_{i}-p_{i}^{\mathrm{true}}\right\|^{2}\right)^{1 / 2}
\]

\section*{Results - Large \(n \quad\left(\right.\) SDP size \(O\left(n^{2}\right)\) )}
\(n\) \# of Sensors Located
\begin{tabular}{|c|c|c|c|c|}
\hline\(n\) \# sensors \(\backslash R\) & 0.07 & 0.06 & 0.05 & 0.04 \\
\hline 2000 & 2000 & 2000 & 1956 & 1374 \\
6000 & 6000 & 6000 & 6000 & 6000 \\
10000 & 10000 & 10000 & 10000 & 10000 \\
\hline
\end{tabular}

CPU Seconds
\begin{tabular}{|c|c|c|c|c|}
\hline \# sensors \(\backslash R\) & 0.07 & 0.06 & 0.05 & 0.04 \\
\hline 2000 & 1 & 1 & 1 & 3 \\
6000 & 5 & 5 & 4 & 4 \\
10000 & 10 & 10 & 9 & 8 \\
\hline
\end{tabular}

RMSD (over located sensors)
\begin{tabular}{|c|c|c|c|c|}
\hline\(n\) \# sensors \(\backslash R\) & 0.07 & 0.06 & 0.05 & 0.04 \\
\hline 2000 & \(4 e-16\) & \(5 e-16\) & \(6 e-16\) & \(3 e-16\) \\
6000 & \(4 e-16\) & \(4 e-16\) & \(3 e-16\) & \(3 e-16\) \\
10000 & \(3 e-16\) & \(5 e-16\) & \(4 e-16\) & \(4 e-16\) \\
\hline
\end{tabular}

\section*{Results - \(N\) Huge SDPs Solved}

\section*{Large-Scale Problems}
\begin{tabular}{|ccc|c|c|}
\hline \# sensors & \# anchors & radio range & RMSD & Time \\
\hline 20000 & 9 & .025 & \(5 e-16\) & 25 s \\
40000 & 9 & .02 & \(8 e-16\) & 1 m 23 s \\
60000 & 9 & .015 & \(5 e-16\) & 3 m 13 s \\
\hline 100000 & 9 & .01 & \(6 e-16\) & 9 m 8 s \\
\hline
\end{tabular}

\section*{Size of SDPs Solved: \(N=\binom{n}{2}\) (\# vrbls)}
\(\mathbb{E}(\) density of \(\mathcal{G})=\pi R^{2} ; M=\mathbb{E}(|E|)=\pi R^{2} N(\#\) constraints \()\) Size of SDP Problems:
\(M=\left[\begin{array}{llll}3,078,915 & 12,315,351 & 27,709,309 & 76,969,790\end{array}\right]\)
\(N=10^{9}\left[\begin{array}{llll}0.2000 & 0.8000 & 1.8000 & 5.0000\end{array}\right]\)

\section*{Noisy Data: Locally Recover Exact EDMs}

\section*{Nearest EDM}
- Given clique \(\alpha\); corresp. EDM \(D_{\epsilon}=D+N_{\epsilon}, N_{\epsilon}\) noise
- we need to find the smallest face containing \(\mathcal{E}^{n}(\alpha, D)\).
- \(\left\{\begin{aligned} \min & \left\|\mathcal{K}(X)-D_{\epsilon}\right\| \\ \text { s.t. } & \operatorname{rank}(X)=r, X e=0, X \succeq 0\end{aligned}\right.\)
\[
X \succeq 0
\]
- Eliminate the constraints: \(V e=0, V^{\top} V=I\), \(\mathcal{K}{ }_{V}(X):=\mathcal{K}\left(V X V^{T}\right):\)
\[
\begin{aligned}
U_{r}^{*} \in \underset{~ a r g m i n}{\operatorname{argm}} & \frac{1}{2}\left\|\mathcal{K}_{V}\left(U U^{T}\right)-D_{\epsilon}\right\|_{F}^{2} \\
\text { s.t. } & U \in M^{(n-1) r} .
\end{aligned}
\]

The nearest EDM is \(D^{*}=\mathcal{K}_{V}\left(U_{r}^{*}\left(U_{r}^{*}\right)^{T}\right)\).

\section*{Solve Overdetermined Nonlin. Least Squares Prob.}

Newton (expensive) or Gauss-Newton (less accurate)
\[
F(U):=u s 2 \operatorname{vec}\left(\mathcal{K}_{V}\left(U U^{T}\right)-D_{\epsilon}\right), \quad \min _{U} f(U):=\frac{1}{2}\|F(U)\|^{2}
\]

\section*{Derivatives: gradient and Hessian}
\[
\begin{gathered}
\nabla f(U)(\Delta U)=\left\langle 2\left(\mathcal{K}_{V}^{*}\left[\mathcal{K}_{V}\left(U U^{T}\right)-D_{\epsilon}\right]\right) U, \Delta U\right\rangle \\
\nabla^{2} f(U)=2 \operatorname{vec}\left(\mathcal{L}_{U}^{*} \mathcal{K}_{V}^{*} \mathcal{K}_{V} \mathcal{S}_{\Sigma} \mathcal{L}_{U}+\mathcal{K}_{V}^{*}\left(\mathcal{K}_{V}\left(U U^{T}\right)-D_{\epsilon}\right)\right) \text { Mat } \\
\text { where } \mathcal{L} U(\cdot)=\cdot U^{T} ; \quad \mathcal{S}_{\Sigma}(U)=\frac{1}{2}\left(U+U^{T}\right)
\end{gathered}
\]

\section*{random noisy probs; \(r=2, m=9, n f=1 e-6\)}
- Using only Rigid Clique Union, preliminary results:


\section*{Summary}
- SDP relaxation of SNL is (highly, implicitly) degenerate: feasible set is restricted to a low dim. face (Slater CQ - strict feasibility - fails)
- take advantage of degeneracy using explicit representations of intersections of faces corresponding to unions of intersecting cliques
- Without using an SDP-solver, we efficiently compute exact solutions to SDP relaxation
(dual/extended view of geometric buildup)

\section*{Summary}
- SDP relaxation of SNL is (highly, implicitly) degenerate: feasible set is restricted to a low dim. face (Slater CQ - strict feasibility - fails)
- take advantage of degeneracy using explicit representations of intersections of faces corresponding to unions of intersecting cliques
- Without using an SDP-solver, we efficiently compute exact
solutions to SDP relaxation
(dual/extended view of geometric buildup)

\section*{Summary}
- SDP relaxation of SNL is (highly, implicitly) degenerate: feasible set is restricted to a low dim. face (Slater CQ - strict feasibility - fails)
- take advantage of degeneracy using explicit representations of intersections of faces corresponding to unions of intersecting cliques
- Without using an SDP-solver, we efficiently compute exact solutions to SDP relaxation (dual/extended view of geometric buildup)
P. P. BISWAS, T.-C. LIAN, T.-C. WANG, and Y. YE, Semidefinite programming based algorithms for sensor network localization, ACM Trans. Sen. Netw. 2 (2006), no. 2, 188-220.
- P. BISWAS, T.-C. LIANG, Y. YE, K-C. TOH, and T.-C. WANG, Semidefinite programming approaches for sensor network localization with noisy distance measurements, IEEE Transactions onAutomation Science and Engineering 3 (2006), no. 4, 360-371.P. BISWAS and Y. YE, Semidefinite programming for ad hoc wireless sensor network localization, IPSN '04: Proceedings of the 3rd international symposium on Information processing in sensor networks (New York, NY, USA), ACM, 2004, pp. 46-54.

圊 P. BISWAS and Y. YE, A distributed method for solving semidefinite programs arising from ad hoc wireless sensor network localization, Multiscale optimization methods and applications, Nonconvex Optim. Appl., vol. 82, Springer, New York, 2006, pp. 69-84. MR MR2191577

B
M.W. CARTER, H.H. JIN, M.A. SAUNDERS, and Y. YE, SpaseLoc: an adaptive subproblem algorithm for scalable wireless sensor network localization, SIAM J. Optim. 17 (2006), no. 4, 1102-1128. MR MR2274505 (2007j:90005)

R A. CASSIOLI, Global optimization of highly multimodal problems, Ph.D. thesis, Universita di Firenze, Dipartimento di sistemi e informatica, Via di S.Marta 3, 50139 Firenze, Italy, 2008.
R. KHAKRABARTY and S.S. IYENGAR, Springer, London, 2005.
J. DATTORRO, Convex optimization \& Euclidean distance geometry, Meboo Publishing, USA, 2005.
( Y. DING, N. KRISLOCK, J. QIAN, and H. WOLKOWICZ, Sensor network localization, Euclidean distance matrix completions, and graph realization, Optimization and Engineering to appear (2006), no. CORR 2006-23, to appear.
B. BENDRICKSON, The molecule problem: Determining conformation from pairwise distances, Ph.D. thesis, Cornell University, 1990.

圊 H. JIN, Scalable sensor localization algorithms for wireless sensor networks, Ph.D. thesis, Toronto University, Toronto, Ontario, Canada, 2005.

E
D.S. KIM, Sensor network localization based on natural phenomena, Ph.D. thesis, Dept, Electr. Eng. and Comp. Sc., MIT, 2006.
N. KRISLOCK and H. WOLKOWICZ, Explicit sensor network localization using semidefinite representations and clique reductions, Tech. Report CORR 2009-04, University of Waterloo, Waterloo, Ontario, 2009, Available at URL:
www.optimization-online.org/DB_HTML/2009/05/2297.htmlS. NAWAZ, Anchor free localization for ad-hoc wireless sensor networks, Ph.D. thesis, University of New South Wales, 2008.

R T.K. PONG and P. TSENG, (Robust) edge-based semidefinite programming relaxation of sensor network localization, Tech. Report Jan-09, University of Washington, Seattle, WA, 2009.
K. ROMER, Time synchronization and localization in sensor networks, Ph.D. thesis, ETH Zurich, 2005.
S. URABL, Cooperative localization in wireless sensor networks, Master's thesis, University of Klagenfurt, Klagenfurt, Austria, 2009.

目 Z. WANG, S. ZHENG, S. BOYD, and Y. YE, Further relaxations of the semidefinite programming approach to sensor network localization, SIAM J. Optim. 19 (2008), no. 2, 655-673. MR MR2425034

\section*{Thanks for your attention!}

\title{
Explicit Sensor Network Localization using \\ Semidefinite Programming and Facial Reduction
}

Nathan Krislock and Henry Wolkowicz

Dept. of Combinatorics and Optimization
University of Waterloo
Interdisciplinary Workshop on Fixed-Point Algorithms for Inverse Problems in Sçjence and Engineering```

