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Telecom ParisTech

Workshop on random graphs, April 5th, 2011



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Plan

Sensor networks

Algebraic topology

Poisson homologies Euler characteristic Asymptotic results Robust estimate



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Sensor networks

A wireless sensor network (WSN) is a wireless network consisting of spatially distributed autonomous devices using sensors to cooperatively monitor physical or environmental conditions.

Wikipedia

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A sensor

A sensor is defined by

- 1. position
- 2. coverage radius

at each time.





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 - 2. coverage radius
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All positions known : Domain covered?

Some positions known : Optimal locations of other sensors

Positions varying with time : Creation of holes?

Fault-tolerance/ Power-saving : Can we support failure (or switch-off) without creating holes?



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Mathematical framework

Homology : Algebraization of the topology

Coverage : reduces to compute the rank of a matrix Detection of hole, redundancy : reduces to the computation of a basis of a vector matrix, obtained by matrix reductior (as in Gauss algorithm).



Mathematical framework

Homology : Algebraization of the topology Coverage : reduces to compute the rank of a matrix Detection of hole, redundancy : reduces to the computation of a basis of a vector matrix, obtained by matrix reduction (as in Gauss algorithm).



Cech complex

$$C_k = \bigcup \{ [x_0, \cdots, x_{k-1}], \ x_i \in \omega, \cap_{i=0}^k B(x_i, \epsilon) \neq \emptyset \}$$

Nerve theorem

The set $\bigcup_{x \in \omega} B(x, \epsilon)$ has the same homology groups as the simplicial complex $(C_k, k \ge 0)$.







































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Rips complex of sensor network (cf. [dSG07, dSG06, GM05])









Vertices : a, b, c, d, e.

Edges : ab, bc, ca, ae, be, ec, bd, ed. Triangles : abc, abe, bec, aec, bed. Tetrahedron : abec.







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Rips and Cech

- ► No hole in Cech implies no hole in Rips complex.
- ► The converse does not hold.
- For I^{∞} distance, Rips=Cech.



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Simplices algebra [Hat02, ZC05]

▶ *ab* = −*ba*

▶ 3*ab* means three times the edge *ab*.

Boundary operator

$$\partial_{n-1} a_1 a_2 \dots a_n = \sum_{i=1}^n (-1)^i a_1 a_2 \dots \widehat{a_i} \dots a_n$$



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Example :

$$\partial_2 abe = be - ae + ab.$$



Main result

Main observation

$$\partial_n \partial_{n+1} = 0$$

$$\partial_1 \partial_2 abe = \partial_1 (be - ae + ab)$$

= $e - b - (e - a) + b - a = 0.$



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Cycles and boundaries

• A triangle is a cycle of edges.

- A tetrahedron is a cycle of triangles.
- A triangle is a boundary of a tetrahedron.





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Betti numbers

β_0 =number of connected components

$$\beta_0 = \text{Nb of vertices} - \text{Nb of independent edges.}$$



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$$\beta_0 = 5 - 4 = 1.$$



$\beta_1 =$ Nb of *independent* polygons - Nb of independent triangles.



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 $\beta_1 = 1 - 1 = 0.$



$\beta_1 = \text{Nb of independent polygons} - \text{Nb of independent triangles.}$



 $\beta_1 = 2 - 1 = 1.$



$\beta_1 =$ Nb of *independent* polygons - Nb of independent triangles.



 $\beta_1 = 3 - 3 = 0.$





• $\beta_n = \dim \ker \partial_n - \dim \operatorname{range} \partial_{n+1}$.

- Hard to visualize the intuitive meaning
- But relatively easy to compute.
- Existence of tetrahedron in Rips complex means over-coverage.





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- Sensors = Poisson process (λ)
- Domain = d dimensional torus of width a
- Coverage = square of width ε
- ► *r*-dilation of P.P.(λ)=P.P.(λr^{-d}), one can choose a = 1.



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Poisson homologies

Euler characteristic

Euler characteristic

$$\chi = \sum_{k=0}^d (-1)^k \beta_k.$$

- d=1 : { $\chi = 0 \cap \beta_0 \neq 0$ } \Leftrightarrow { circle is covered }
- ▶ d=2 : { $\chi = 0 \cap \beta_0 \neq \beta_1$ } ⇔ { domain is covered }
- ▶ d=3 : { $\chi = 0 \cap \beta_0 + \beta_2 \neq \beta_1$ } ⇔ { space is covered }



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$$\chi = \sum_{k=1}^{\infty} (-1)^k s_k.$$



- Poisson homologies
 - Euler characteristic

Euler characteristic

► B_d(x) : Bell polynomial

$$B_d(x) = \begin{cases} d \\ 1 \end{cases} x + \begin{cases} d \\ 2 \end{cases} x^2 + \dots + \begin{cases} d \\ d \end{cases} x^d$$

Euler characteristic

$$\mathbf{E}[\chi] = -\frac{\lambda e^{-\theta}}{\theta} B_d(-\theta) \text{ where } \theta = \lambda \epsilon^d.$$



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Poisson homologies

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- Poisson homologies
 - Euler characteristic



► Define $h(x_1, ..., x_k) \triangleq \frac{1}{k!} \mathbb{I}_{\{||x_i - x_j|| < \epsilon, i \neq j\}}(x_1, ..., x_k)$ ► Then (Campbell) :

$$\overline{s_k} = \lambda^{k+1} \int_{\mathbb{T}} \cdots \int_{\mathbb{T}} h(x_1, ..., x_{k+1}) dx_{k+1} ... dx_1$$
$$= \frac{(k+1)^d}{(k+1)!} \lambda \theta^k$$



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k simplices

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- Poisson homologies
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Dimension 5



Poisson homologies

Euler characteristic

Second order moments

$$\operatorname{Cov}(s_k, s_l) = \left(\frac{1}{2\epsilon}\right)^d \sum_{i=0}^{l-1} \frac{1}{i!(k-l+i)!(l-i)!} \theta^{k+i} \times \left(k+i+2\frac{i(k-l+i)}{l-i+1}\right)^d$$



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Poisson homologies

Euler characteristic

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$$\mathsf{Var}(\chi) = \left(rac{1}{d}
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-Poisson homologies

Euler characteristic

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$$\mathsf{Var}(\chi) = \left(rac{1}{d}
ight)^d \sum_{i=1}^\infty c_i heta^i$$

In dimension 1,

$$\operatorname{Var}(\chi) = \left(\theta e^{-\theta} - 2\theta^2 e^{-2\theta}\right)$$



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Poisson homologies

-Asymptotic results

Asymptotic results

If
$$\lambda \to \infty$$
, $\beta_i(\omega) \xrightarrow{p.s.} \beta_i(\mathbb{T}^d) = \binom{d}{i}$.



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Poisson homologies

-Asymptotic results

Limit theorems

CLT for Euler characteristic

distance
$$_{TV}\left(\frac{\chi - \mathbf{E}[\chi]}{\sqrt{V_{\chi}}}, \ \mathfrak{N}(0, 1)\right) \leq \frac{c}{\sqrt{\lambda}}$$



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Poisson homologies

Asymptotic results

Limit theorems

CLT for Euler characteristic

$$\mathsf{distance}_{TV}\left(\frac{\chi-\mathsf{E}[\chi]}{\sqrt{V_{\chi}}}, \ \mathfrak{N}(0,1)\right) \leq \frac{c}{\sqrt{\lambda}} \cdot$$

Method

- Stein method
- Malliavin calculus for Poisson process



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Poisson homologies

Robust estimate

Concentration inequality

Discrete gradient D_xF(ω) = F(ω ∪ {x}) - F(ω)
 D_xβ₀ ∈ {1, 0, -1, -2, -3}



Poisson homologies

Robust estimate

Concentration inequality

- Discrete gradient $D_x F(\omega) = F(\omega \cup \{x\}) F(\omega)$
- $D_x\beta_0 \in \{1, 0, -1, -2, -3\}$



Poisson homologies

Robust estimate

Concentration inequality

• Discrete gradient $D_x F(\omega) = F(\omega \cup \{x\}) - F(\omega)$

•
$$D_x \beta_0 \in \{1, 0, -1, -2, -3\}$$

$c > \mathsf{E}[\beta_0]$

$$P(eta_0 \geq c) \leq \exp\left[-rac{c - \mathsf{E}[eta_0]}{6}\log\left(1 + rac{c - \mathsf{E}[eta_0]}{3\lambda}
ight)
ight]$$


-Poisson homologies

Robust estimate

Dimension 2

• $\beta_0 \leq \text{Nb}$ of points in a MHC process

$$\mathsf{E}[\beta_0] \le \lambda \, \frac{1 - e^{-\theta}}{\theta} = \tau$$



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-Poisson homologies

Robust estimate

Dimension 2

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- Poisson homologies
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Références I

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Poisson homologies

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