

Informed nonnegative matrix factorization for mobile sensor calibration

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Introducing ULCO & LISIC (1)

Université du Littoral Côte d'Opale (ULCO)



- <http://www.univ-littoral.fr/>
- “Proximity” University born in 1993
- 4 sites (\simeq 40 km between Calais and the other sites):
 - Boulogne (fishing industry)
 - Calais (chemistry, ferry port, shuttle)
 - Dunkerque (industry port—metallurgy, petrol, etc—and energy—nuclear plants)
 - Saint-Omer (marshes used for agriculture, industry—crystal, paper, cardboard)
- Research activities with applications in **environment** (air, ground, water) and seas



Introducing ULCO & LISIC (2)

Laboratoire d'Informatique, Signal, Image de la Côte d'Opale (LISIC)



- Created in Calais in 2010 (fusion of 2 ULCO labs) with currently: 40 permanent faculty members, 16 Ph.D. students, 4 post-docs
- Four research teams with theoretical computer science and signal processing researchers:
 - 1 IMAP (Images and Learning)
 - 2 OSMOSE (Evolutionary modelization, optimization, simulation)
 - 3 MODEL (Multi-Modelisation et Software Evolution)
 - 4 **SPEciFI (Peception systems and Information Fusion)**
- Several research projects in collaboration with industry (ArcelorMittal, Innocold, etc), research institutes (CNRS, IFREMER, etc) or public institutions (DREAL, Région Hauts-de-France, etc)

The OSCAR project



- Funded by the Région Hauts-de-France within the “Chercheurs-citoyens” program (2015–2017)
- Consortium with associations (ATMO HdF, BES) and research institutions (LISIC & Spirals [Inria, U. Lille, CNRS, IUF])
- Goal: provide fine-grained yet accurate air quality maps by combining precise measurements from ATMO with mobile sensor readings

The OSCAR project



Issues:

- 1 Designing a low-cost sensing device and launching a mass production involving (high school) students;
- 2 Sending data from the devices to a server using smartphones within the *APISENSE mobile-crowdsensing* platform
- 3 Performing sensor calibration from the sensor readings and ATMO measurements
- 4 Deriving precise air quality maps

The OSCAR project



Internet of Thing (IoT)

*“One of the myths about the IoT is that companies have all the data they need, but **their real challenge is making sense of it.** In reality, [...] the **quality of the data isn't always good enough**, and it remains **difficult to integrate multiple data sources.**” – Chris Murphy*

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Our publications within OSCAR

- One ongoing Ph.D. thesis (Clément Dorffer, since Nov. 2014)
- Publications (+ communications):
 - C. Dorffer, M. Puigt, G. Delmaire, G. Roussel, *Blind calibration of mobile sensors using informed nonnegative matrix factorization*, Proc. of LVA/ICA, vol. LNCS 9237, pp. 497-505, 2015.
 - C. Dorffer, M. Puigt, G. Delmaire, G. Roussel, *Blind mobile sensor calibration using an informed nonnegative matrix factorization with a relaxed rendezvous model*, Proc. of ICASSP, pp. 2941-2945, 2016.
 - C. Dorffer, M. Puigt, G. Delmaire, G. Roussel, *Nonlinear mobile sensor calibration using informed semi-nonnegative matrix factorization with a Vandermonde factor*, Proc. of SAM, 2016.
 - C. Dorffer, M. Puigt, G. Delmaire, G. Roussel, *Fast nonnegative matrix factorization and completion using Nesterov iterations*, Proc. of LVA/ICA, vol. LNCS 10179, pp. 26–35, 2017.
 - C. Dorffer, M. Puigt, G. Delmaire, G. Roussel, *Outlier-robust calibration method for sensor network*, submitted to ECMSM
 - C. Dorffer, M. Puigt, G. Delmaire, G. Roussel, *Informed nonnegative matrix factorization methods for mobile sensor network calibration*, in preparation

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- 1 Problem statement, definitions and assumptions
 - Problem statement
 - Definitions
 - Assumptions
- 2 Blind calibration as an NMF problem
 - Parameterization
 - Update rules
 - Initialization
- 3 Adding more information into NMF
 - Sparse assumptions to inform G
 - Sensor manufacturer information to inform F
- 4 The big picture
- 5 Experimental validation
 - Simulation of a scene
 - Interest of the parameterization
 - Performance achieved by all the methods on similar tests
 - Comparison with state-of-the-art methods
 - Physical field estimation
- 6 Conclusion and future work

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Problem statement

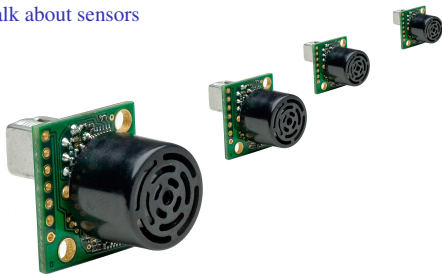
Let's talk about sensors



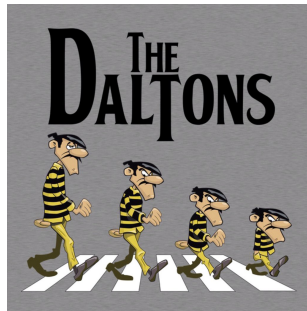
- Sensed phenomenon \implies voltage
- Voltage \implies phenomenon?

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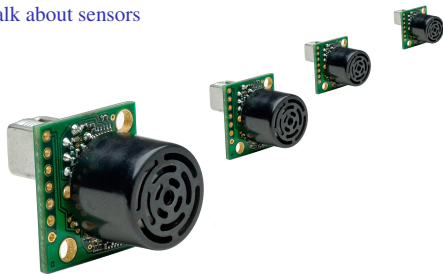


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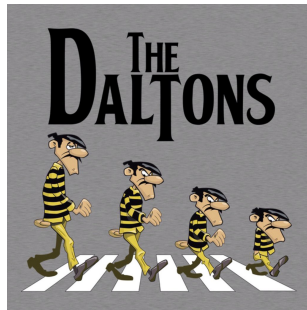


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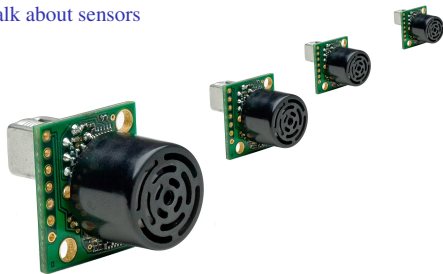


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 - Blind sensor calibration

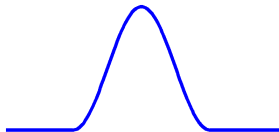
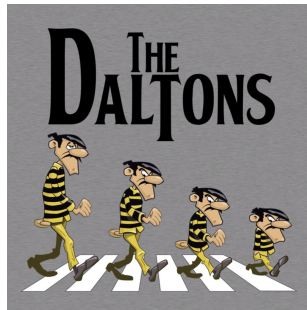


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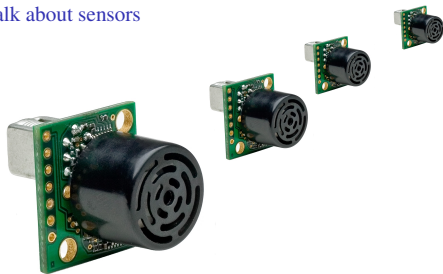


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- Mobile sensors (*rendezvous*)
 - Averaging-based calibration (Lee *et al.*, 2014)



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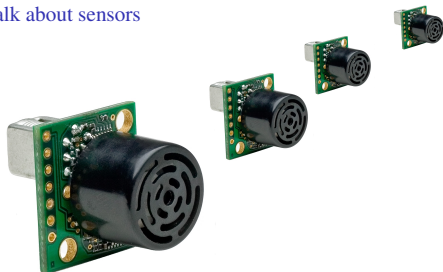


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 - Calibration using a reference (multi-hop calibration, Saukh *et al.*, 2015)



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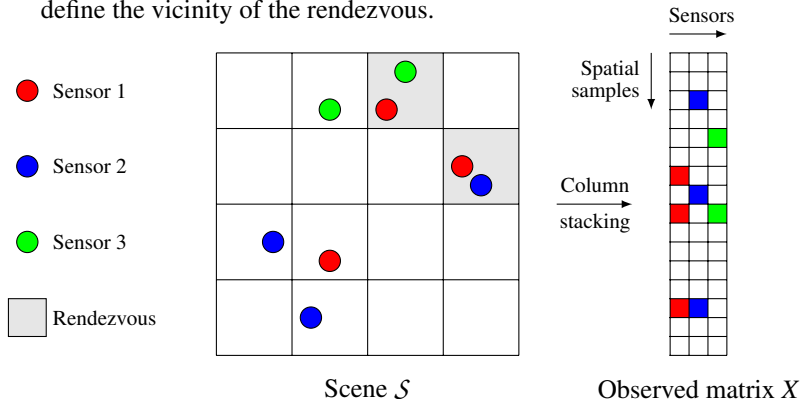
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- Sensed phenomenon \implies voltage
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 - Sensor calibration needed
 - Not always physically possible
 - ◊ Blind sensor calibration
- Mobile sensors (*rendezvous*)
 - Averaging-based calibration (Lee *et al.*, 2014)
 - Calibration using a reference (multi-hop calibration, Saukh *et al.*, 2015)
- ◊ **Blind mobile sensor calibration without multi-hops?**

Definitions

- A **rendezvous** is a temporal and spatial vicinity between two sensors (Saukh *et al.*, 2013).
- A **scene** \mathcal{S} is a discretized area observed during a time interval $[t, t + \Delta t)$. A spatial pixel has a size lower than Δd , where Δt and Δd define the vicinity of the rendezvous.



Assumptions (1)

- Sensor response (calibration function $\mathcal{F}(\cdot)$ of Sensor j)

$$\underbrace{x(i,j)}_{\text{sensor-output voltage}} \simeq \mathcal{F}_j(y(i))$$
$$\simeq \underbrace{(y(i))}_{\text{physical phenomenon}} \cdot \underbrace{\alpha_j}_{\text{unknown gain and offset}} + \beta_j$$

- ⇒ Matrix form (if **each** of the m sensor senses **all** the scene)

$$\underbrace{\begin{bmatrix} x(1,1) & \cdots & x(1,m) \\ \vdots & & \vdots \\ x(n,1) & \cdots & x(n,m) \end{bmatrix}}_X \simeq \underbrace{\begin{bmatrix} y(1) & 1 \\ \vdots & \vdots \\ y(n) & 1 \end{bmatrix}}_G \cdot \underbrace{\begin{bmatrix} \alpha_1 & \alpha_2 & \cdots & \alpha_m \\ \beta_1 & \beta_2 & \cdots & \beta_m \end{bmatrix}}_F$$

- In practice, irregular sampling: $W \circ X$ with

$$W(i,j) \triangleq \begin{cases} 0 & \text{if } x(i,j) \text{ is not available,} \\ \rho_j & \text{otherwise,} \end{cases}$$

where ρ_j is a weight coefficient associated with Sensor j

Assumptions (2)

- X , G , and F are nonnegative (air quality application)
- A known reference
- ◊ $\forall i = 1, \dots, n, \quad x(i, m) = y(i)$ (i.e., $\alpha_m = 1, \beta_m = 0$)
- ◊ Blind calibration revisited as a weighted nonnegative matrix factorization problem

$$W \circ \underbrace{\begin{bmatrix} x(1,1) & \cdots & x(1,m-1) & y(1) \\ \vdots & & \vdots & \vdots \\ x(n,1) & \cdots & x(n,m-1) & y(n) \end{bmatrix}}_X \simeq W \circ \left(\underbrace{\begin{bmatrix} y(1) & 1 \\ \vdots & \vdots \\ y(n) & 1 \end{bmatrix}}_G \cdot \underbrace{\begin{bmatrix} \alpha_1 & \alpha_2 & \cdots & \alpha_{m-1} & 1 \\ \beta_1 & \beta_2 & \cdots & \beta_{m-1} & 0 \end{bmatrix}}_F \right)$$

Considered blind calibration problem

Estimating

$$\min_{G \geq 0, F \geq 0} \|W \circ (X - G \cdot F)\|_F^2$$

Assumptions to perform the blind calibration

Sensor network must be **dense enough** to guarantee enough rendezvous and X must be **well-conditioned** and with “enough” **diversity** on $W \circ X$

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- 2 **Blind calibration as an NMF problem**
 - **Parameterization**
 - **Update rules**
 - **Initialization**
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Proposed informed NMF method (1)

Parameterization

- Recent informed NMF methods with known entries:
 - penalization term (Choo *et al.*, 2015)
 - specific parameterization (Limem *et al.*, 2014)
- We generalize the parameterization in (Limem *et al.*, 2014):
 - Example ($n = 4, m = 3, k = 2$ calibrated measurements)

$$W \circ \begin{bmatrix} x(1,1) & x(1,2) & y(1) \\ x(2,1) & x(2,2) & y(2) \\ x(3,1) & x(3,2) & y(3) \\ x(4,1) & x(4,2) & y(4) \end{bmatrix} \simeq W \circ \left(\begin{bmatrix} y(1) & \mathbf{1} \\ \mathbf{y}(2) & \mathbf{1} \\ \mathbf{y}(3) & \mathbf{1} \\ y(4) & \mathbf{1} \end{bmatrix} \cdot \begin{bmatrix} \alpha_1 & \alpha_2 & \mathbf{1} \\ \beta_1 & \beta_2 & \mathbf{0} \end{bmatrix} \right)$$

• Parameterization: separate set and free parts in G and F

$$G = \underbrace{\begin{bmatrix} 0 & \mathbf{1} \\ \mathbf{1} & \mathbf{1} \\ \mathbf{1} & \mathbf{1} \\ 0 & \mathbf{1} \end{bmatrix}}_{\Omega_G} \circ \underbrace{\begin{bmatrix} 0 & \mathbf{1} \\ \mathbf{y}(2) & \mathbf{1} \\ \mathbf{y}(3) & \mathbf{1} \\ 0 & \mathbf{1} \end{bmatrix}}_{\Phi_G} + \underbrace{\begin{bmatrix} \mathbf{1} & 0 \\ 0 & 0 \\ 0 & 0 \\ \mathbf{1} & 0 \end{bmatrix}}_{\bar{\Omega}_G} \circ \underbrace{\begin{bmatrix} y(1) & 0 \\ 0 & 0 \\ 0 & 0 \\ y(4) & 0 \end{bmatrix}}_{\Delta_G} = \underbrace{\Omega_G \circ \Phi_G}_{\text{set}} + \underbrace{\bar{\Omega}_G \circ \Delta_G}_{\text{free}}$$

Similarly, $F = \Omega_F \circ \Phi_F + \bar{\Omega}_F \circ \Delta_F$

Proposed informed NMF method (2)

Update rules

- Informed NMF subproblems:
 - 1 $F = \arg \min_{\tilde{F}} \|W \circ (X - G \cdot \tilde{F})\|_f^2$ s.t. $\tilde{F} \geq 0$, $\tilde{F} = \Phi_F + \Delta_F$
 - 2 $G = \arg \min_{\tilde{G}} \|W \circ (X - \tilde{G} \cdot F)\|_f^2$ s.t. $\tilde{G} \geq 0$, $\tilde{G} = \Phi_G + \Delta_G$
- Proposed method using multiplicative updates (Lee & Seung, 1999)
- Using an MM strategy, we derive

Update rules:

$$F_{k+1} = \Phi_F + \Delta_{F_k} \circ \bar{\Omega}_F \circ \left[\frac{G_k^T (W^{\circ 2} \circ (X - G_k \cdot \Phi_F)^+)}{G_k^T (W^{\circ 2} \circ (G_k \cdot \Delta_{F_k}))} \right]$$
$$G_{k+1} = \Phi_G + \Delta_{G_k} \circ \bar{\Omega}_G \circ \left[\frac{(W^{\circ 2} \circ (X - \Phi_G \cdot F_{k+1})^+) F_{k+1}^T}{(W^{\circ 2} \circ (\Delta_{G_k} \cdot F_{k+1})) F_{k+1}^T} \right]$$

Proposed informed NMF method (3)

Initialization

- Initialization is known to be tricky
- Classical strategies: random, expert's one (Limem *et al.*, 2014) or output of another approach (Benachir *et al.*, 2013)
- We take into account the low-rank structure of X to initialize G and F

$$W \circ \underbrace{\begin{bmatrix} x(1,1) & \cdots & x(1,m-1) & y(1) \\ \vdots & & \vdots & \vdots \\ x(n,1) & \cdots & x(n,m-1) & y(n) \end{bmatrix}}_X \simeq W \circ \left(\underbrace{\begin{bmatrix} y(1) & 1 \\ \vdots & \vdots \\ y(n) & 1 \end{bmatrix}}_G \cdot \underbrace{\begin{bmatrix} \alpha_1 & \alpha_2 & \cdots & \alpha_{m-1} & 1 \\ \beta_1 & \beta_2 & \cdots & \beta_{m-1} & 0 \end{bmatrix}}_F \right)$$

- 1 We apply matrix completion (Becker *et al.*, 2011) to $W \circ X$ and obtain \tilde{X} (also possible through weighted NMF)
- 2 We replace the missing entries in the first column of G by those of the last of \tilde{X}
- 3 We estimate F from \tilde{X} and G using nonnegative least-squares

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ADding more information into NMF

- We aim to relax the above constraints on the proposed calibration methods
- Two extensions which might be applied together (or not!) to inform the estimation of G or F , respectively
 - ① Adding sparse priors
 - ② Adding average calibration parameters

A new informed NMF approach

Adding sparse priors to inform NMF

- What if the sensor network is not dense enough?

$$W \circ X = \begin{bmatrix} x_{1,1} & - & - \\ - & - & y_2 \\ - & - & y_3 \\ - & x_{n,2} & - \end{bmatrix}$$

A new informed NMF approach

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$$W \circ X = \begin{bmatrix} x_{1,1} & - & - \\ - & - & y_2 \\ - & - & y_3 \\ - & x_{n,2} & - \end{bmatrix}$$

- Sparse decomposition of the scene, i.e., $y \approx \tilde{y} = \mathcal{D} \cdot a$ with $\mathcal{D} \in \mathbb{R}^{n,l}$ known dictionary, a **sparse** vector of contributions

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$$W \circ X = \begin{bmatrix} x_{1,1} & - & \tilde{y}_1 \\ - & - & y_2 \\ - & - & y_3 \\ - & x_{n,2} & \tilde{y}_4 \end{bmatrix} \text{ with } \tilde{y} = \mathcal{D} \cdot a$$

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⇒ Global optimization problem

$$\begin{aligned} \hat{G}, \hat{F} &= \arg \min_{G, F} \|W \circ (X - G \cdot F)\|_f^2 \\ \text{s.t. } & G, F \geq 0 \\ & G = \Omega_G \circ \Phi_G + \bar{\Omega}_G \circ \Delta_G \\ & F = \Omega_F \circ \Phi_F + \bar{\Omega}_F \circ \Delta_F \\ & \exists a \in \mathbb{R}^l \text{ s.t. } g_1 \approx \mathcal{D} \cdot a \end{aligned}$$

Structure of informed NMF with sparse priors

$$\min_{G,F,a} \|W \circ (X - G \cdot F)\|_f^2 + \lambda \cdot \|g_1 - \mathcal{D} \cdot a\|_f^2 + \mu \cdot \|a\|_1^2$$
$$\text{s.t.} \begin{cases} G, F \geq 0 \\ G = \Omega_G \circ \Phi_G + \bar{\Omega}_G \circ \Delta_G \\ F = \Omega_F \circ \Phi_F + \bar{\Omega}_F \circ \Delta_F \end{cases}$$

- Non-convex problem w.r.t all variables
- ⇒ Alternating strategy
 - 1 Updating F (as before)
 - 2 Updating G
 - 3 Estimating a

Structure of informed NMF with sparse priors

Updating G

$$G = \arg \min_{\tilde{G} \geq 0} \left\| W \circ (X - \tilde{G} \cdot F) \right\|_f^2 + \lambda \cdot \|g_1 - \mathcal{D} \cdot a\|_f^2$$

s.t. $\tilde{G} = \Omega_G \circ \Phi_G + \bar{\Omega}_G \circ \Delta_G$

- Defining

$$\mathbf{X} = [X, \mathcal{D} \cdot a] \quad \mathbf{W} = [W, \sqrt{\lambda} \cdot \mathbf{1}_{x \times 1}] \quad \mathbf{F} = \left[F, \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right],$$

- Updating G as previously (except that X , W and F are replaced by \mathbf{X} , \mathbf{W} and \mathbf{F})

Structure of informed NMF with sparse priors

$$\min_{G,F,a} \|W \circ (X - G \cdot F)\|_f^2 + \lambda \cdot \|g_1 - \mathcal{D} \cdot a\|_f^2 + \mu \cdot \|a\|_1^2$$
$$\text{s.t.} \begin{cases} G, F & \geq 0 \\ G & = \Omega_G \circ \Phi_G + \bar{\Omega}_G \circ \Delta_G \\ F & = \Omega_F \circ \Phi_F + \bar{\Omega}_F \circ \Delta_F \end{cases}$$

- Non-convex problem w.r.t all variables
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Structure of informed NMF with sparse priors

Estimating a

$$\hat{a} = \arg \min_a \lambda \cdot \|g_1 - \mathcal{D} \cdot a\|_f^2 + \mu \cdot \|a\|_1^2$$

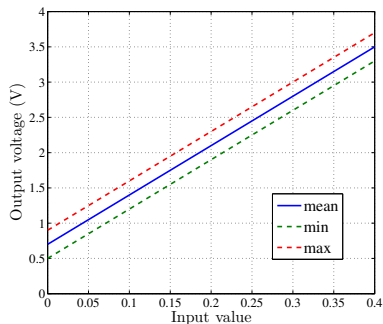
⇒ Best sparse decomposition of g_1

Solved using the Orthogonal Matching Pursuit (OMP) greedy algorithm

- Iteratively selecting the best atom in \mathcal{D} ,
- Defining the orthogonal projection on the selected atom,
- Projecting the residual,
- Repeating until a given number of atoms or a given residual error.

Sensor manufacturer information to inform F

- Calibration parameters are distributed around known values
- **Typical manufacturer data**



- Sum constraint on α_j and β_j
- ! Sum constraints are classical
 - in hyperspectral unmixing (e.g., Heinz, 2001)
 - chemical source apportionment (see, e.g., Chreiky *et al.*, 2015)
- Here, they are **approximately** satisfied
 - Defining $\bar{f} \triangleq [f_1, f_2]^T$
 - if $m \rightarrow +\infty$ then
$$\frac{1}{m-1} \cdot F \cdot \begin{bmatrix} \mathbb{1}_{m-1 \times 1} \\ 0 \end{bmatrix} \rightarrow \bar{f}$$
or equivalently
$$\frac{1}{m} \cdot (\bar{\Omega}_F \circ \Phi_F) \cdot \mathbb{1}_{m,1} \rightarrow \bar{f}$$

New cost function

- New penalization term in the optimization of F

$$\min_{G,F} \left\| W \circ (X - G \cdot F) \right\|_f^2 + \gamma \left\| \frac{1}{m} \cdot (\bar{\Omega}_F \circ \Phi_F) \cdot \mathbb{1}_{m,1} - \bar{f} \right\|_f^2$$

$$\text{s.t.} \begin{cases} G, F \geq 0 \\ G = \Omega_G \circ \Phi_G + \bar{\Omega}_G \circ \Delta_G \\ F = \Omega_F \circ \Phi_F + \bar{\Omega}_F \circ \Delta_F \end{cases}$$

- Using the heuristic MU, we derive the update rule

$$F \leftarrow \bar{\Omega}_F \cdot \Phi_F + \Omega_F \Delta_F \circ \frac{\bar{\Omega}_F \circ (G^T (W^2 \circ (X - G \cdot \Delta_F))) + \frac{\gamma}{m} \cdot \text{diag}(\bar{f}) \cdot \bar{\Omega}_F}{\bar{\Omega}_F \circ (G^T (W^2 \circ (G \cdot (\bar{\Omega}_F \circ \Delta_F)))) + \frac{\gamma}{m(m-1)} \cdot \text{diag}(\bar{\Omega}_F \circ \Delta_F \cdot \mathbb{1}_{m,1}) \cdot \bar{\Omega}_F}$$

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The big picture

- Blind sensor calibration \approx matrix factorization with missing entries and

- Structure on G :
$$\begin{bmatrix} y(1) & \mathbf{1} \\ y(2) & \mathbf{1} \\ y(3) & \mathbf{1} \\ y(4) & \mathbf{1} \end{bmatrix}$$

- Structure on F :
$$\begin{bmatrix} \alpha_1 & \alpha_2 & \mathbf{1} \\ \beta_1 & \beta_2 & \mathbf{0} \end{bmatrix}$$

⇒ Informed matrix factorization with specific parameterization

- $F = \arg \min_{\tilde{F}} \|W \circ (X - G \cdot \tilde{F})\|_f^2$ s.t. $\tilde{F} \geq 0$, $\tilde{F} = \Phi_F + \Delta_F$

- $G = \arg \min_{\tilde{G}} \|W \circ (X - \tilde{G} \cdot F)\|_f^2$ s.t. $\tilde{G} \geq 0$, $\tilde{G} = \Phi_G + \Delta_G$

+ Information on G (sparse priors)

$$G = \arg \min_{\tilde{G} \geq 0} \|W \circ (X - \tilde{G} \cdot F)\|_f^2 + \lambda \cdot \|g_1 - \mathcal{D} \cdot a\|_f^2 \text{ s.t. } \tilde{G} = \Phi_G + \Delta_G$$

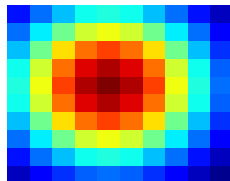
& Information on F (known average calibration parameter values)

$$F = \arg \min_{F \geq 0} \|W \circ (X - G \cdot F)\|_f^2 + \gamma \left\| \frac{1}{m} \cdot (\bar{\Omega}_F \circ \Phi_F) \cdot \mathbf{1}_{m,1} - \bar{f} \right\|_f^2 \text{ s.t. } F = \Phi_F + \Delta_F$$

Outline of the talk

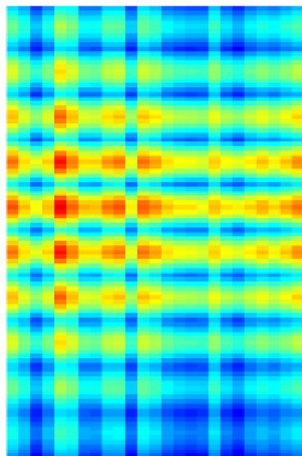
- 1 Problem statement, definitions and assumptions
 - Problem statement
 - Definitions
 - Assumptions
- 2 Blind calibration as an NMF problem
 - Parameterization
 - Update rules
 - Initialization
- 3 Adding more information into NMF
 - Sparse assumptions to inform G
 - Sensor manufacturer information to inform F
- 4 The big picture
- 5 **Experimental validation**
 - **Simulation of a scene**
 - **Interest of the parameterization**
 - **Performance achieved by all the methods on similar tests**
 - **Comparison with state-of-the-art methods**
 - **Physical field estimation**
- 6 Conclusion and future work

Simulation of a scene



- Crowdsensing-like particulate matter sensing
- Compact Optical Dust Sensor (Sharp GP2Y1010AU0F)
- Scene = 10×10 discretized area ($n = 100$) observed by $m = 26$ sensors
- The values in \underline{y} range between 0 and 0.5 mg/m^3 (no sensor saturation)
- Dictionary with 62 atoms
- \underline{y} is 2-sparse

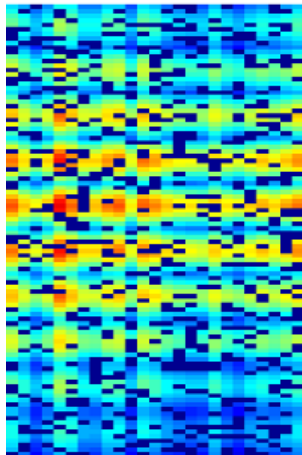
Sensors and observations



No missing samples
($l = 2500$)

- Calibration parameters randomly chosen according to truncated Gaussian distribution,
 $\forall j = 1, \dots, m - 1$:
 - α_j centered around $5 \text{ V}/(\text{mg}/\text{m}^3)$ (variance $5e-2$) with $3.5 < \alpha_j < 6.5$
 - β_j centered around 0.9 V (variance $6e-2$) with $0 < \beta_j < 1.5$
- ◇ X is a 26×100 matrix for which we randomly keep $k + l$ samples (with $k \ll l$)
 - $k = 4$ high-quality & calibrated measurements in the m -th column of X
 - Non-null entries of W are set to $\rho_j = 1, \forall j = 1, \dots, m - 1$ and $\rho_m = l$.
- + Gaussian noise realizations (input SNR varying from 11 dB to 100 dB)

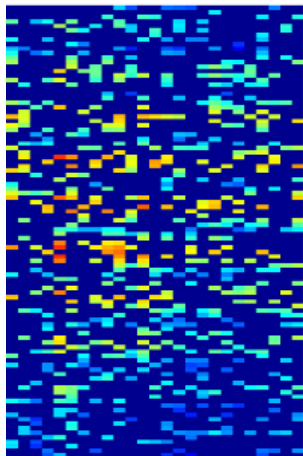
Sensors and observations



25% missing samples
($l = 1875$)

- Calibration parameters randomly chosen according to truncated Gaussian distribution,
 $\forall j = 1, \dots, m - 1$:
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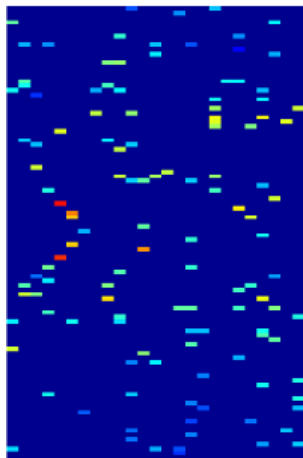
Sensors and observations



75% missing samples
($l = 625$)

- Calibration parameters randomly chosen according to truncated Gaussian distribution,
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Sensors and observations

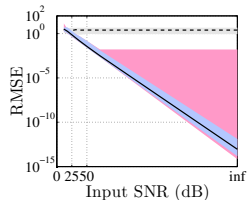
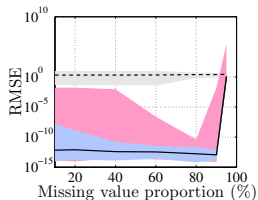
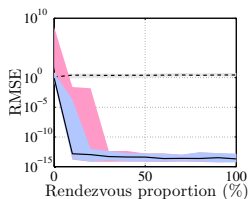


95% missing samples
($l = 125$)

- Calibration parameters randomly chosen according to truncated Gaussian distribution,
 $\forall j = 1, \dots, m - 1$:
 - α_j centered around $5 \text{ V}/(\text{mg}/\text{m}^3)$ (variance $5e-2$) with $3.5 < \alpha_j < 6.5$
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- + Gaussian noise realizations (input SNR varying from 11 dB to 100 dB)

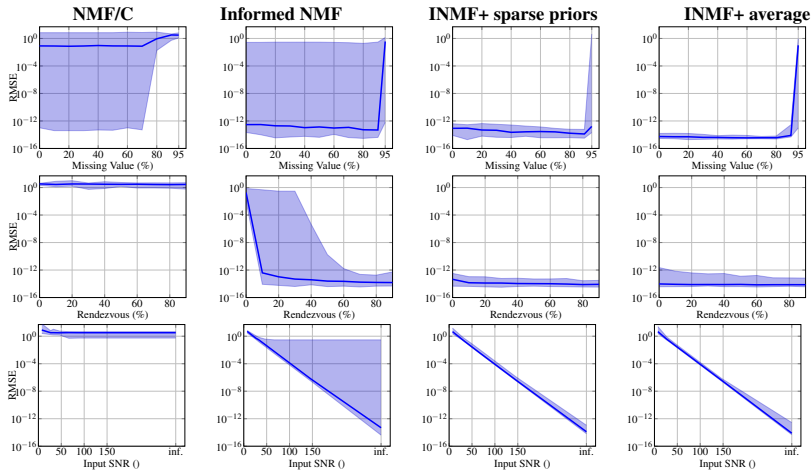
Interest of the parameterization

- We aim to test the influence of:
 - ① the proportion of uncalibrated sensors to have rendezvous with calibrated ones (default 20%),
 - ② the proportion of missing entries in X (default 90%)
 - ③ the input SNR (default noiseless)
- For each test condition, we launch 25 random runs with **2e6** iterations
- Perf. criterion: Root Mean Square Error (RMSE) over rows of F
- Comparison with a “naive” informed NMF method (classical NMF followed by a projection step to replace the known entries by their actual values) in pink vs proposed method in blue



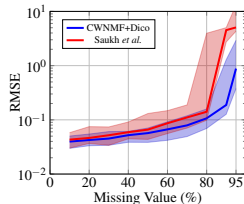
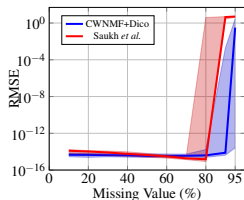
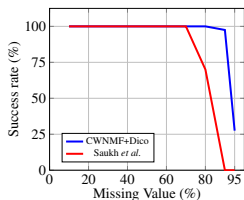
Performance achieved by all the methods

- Slightly different initialization of the methods:
 - ① Random initialization of F around theoretical values of \bar{f}
 - ② NMF/C used for completion
- We aim to test the influence of:
 - ① the proportion of uncalibrated sensors to have rendezvous with calibrated ones (default 30%),
 - ② the proportion of missing entries in X (default 90%)
 - ③ the input SNR (default noiseless)
- For each test condition, we launch 25 random runs with **5e5** iterations
- Perf. criterion: RMSE over rows of F



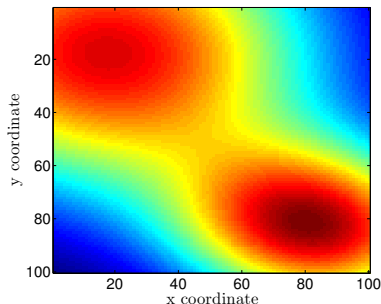
Comparison with state-of-the-art method

- Saukh *et al.* proposed a multi-hop calibration technique
 - 1 Perform regression between readings of calibrated and uncalibrated sensors in rendezvous
 - 2 Estimate the calibration parameters of the uncalibrated sensor
 - 3 Use it as a new calibrated reference and go back to step 1.
- The multi-hop approach does not work on the previous tests (conditions not satisfied)
- We perform new simulations with more rendezvous to see how the approaches perform
 - We randomly remove a proportion of missing entries in X (much more calibrated data than in the previous tests)
 - Perf criterion: RMSE, success rate (RMSE below $1e-10$) in noiseless and noisy cases (SNR ≈ 30 dB)



Physical field estimation

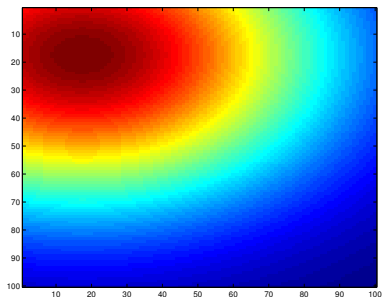
- So far, we focused on the estimation of F
- G provides an estimation of the sensed physical field
- Let us see an example



- 100×100 scene
- Sensed by 50 sensors
- $k = 10$ calibrated sensor readings
- 98% of missing data
- No rendezvous between uncalibrated and calibrated sensors
- 100 atoms in the dictionary (Gaussian-like atoms)

Physical field estimation

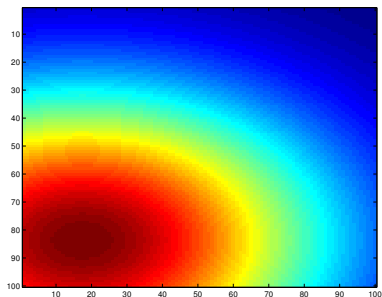
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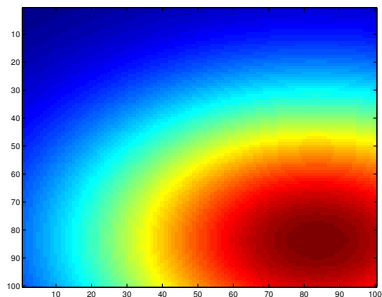
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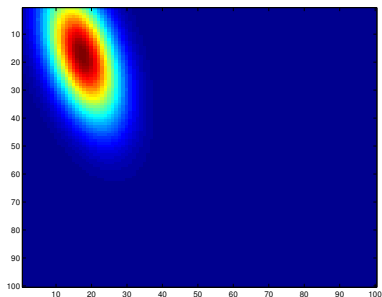
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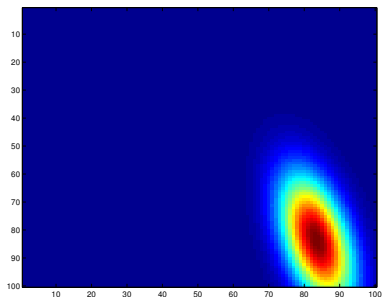
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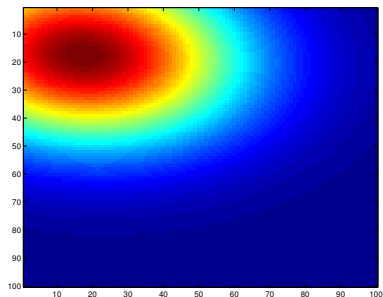
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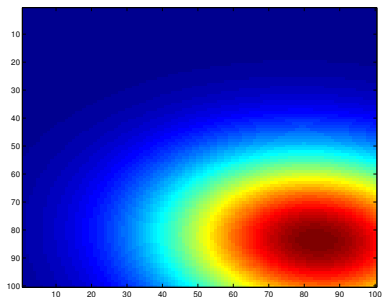
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Physical field estimation

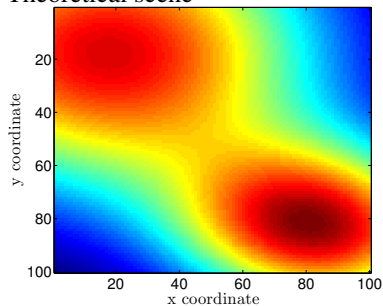
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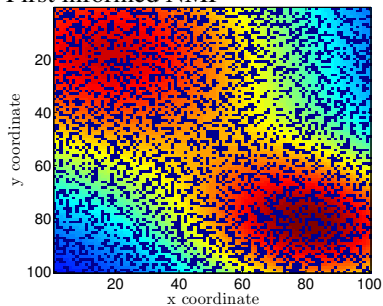
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Reconstruction accuracy

Theoretical scene

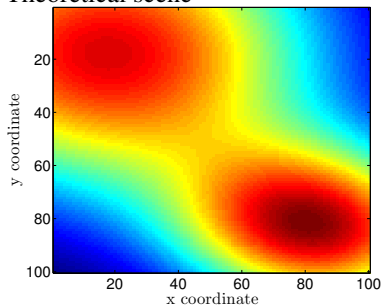


First informed NMF

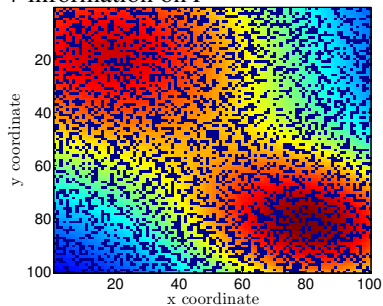


Reconstruction accuracy

Theoretical scene

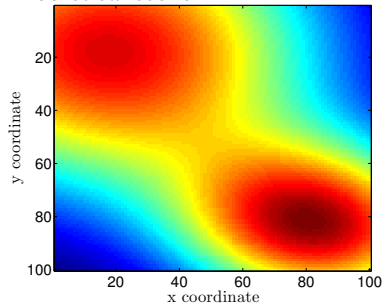


+ information on F

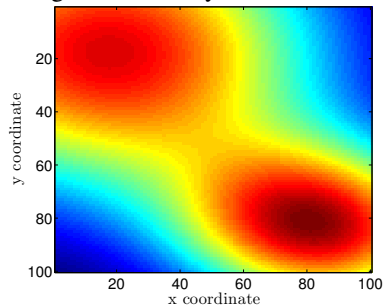


Reconstruction accuracy

Theoretical scene



using the dictionary



Conclusion and future work

Conclusion

- Blind mobile sensor calibration revisited as informed matrix factorization
 - specific constraints due to the problem (parameterization, sparse priors, known average calibration parameters)
- Proposed approaches robust to the number of missing entries and of rendezvous (no spatial discretization is required with the sparse approximation)
- well-conditioned X restrictive and diversity in $W \circ X$?
 - More likely to be satisfied in a multiple-scene configuration

We also proposed approaches for

- nonlinear calibration models (SAM'16)
- fast factorization using Nesterov iterations (LVA-ICA'17)

Conclusion and future work

Future work

- Replacing the dictionary by a geostatistical physical model
- Case of sensors whose readings also depend on humidity and temperature
- Blind calibration through privacy-preserving crowdsensing?

Thank you for your attention !

