#### Manifold Learning for Detection and Localization in Sensor Networks



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Sensor networks for geolocation and tracking

- The sensor self localization problem
- Manifold learning algorithms for sensor geolocalization
- Application to anomaly detection in Abilene

# Wireless Sensor Applications



- Inventory Management
- Logistics
- Environmental Monitoring





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# SN Collaborators and Students

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- S. Kyperountas, Motorola
- N. Correal, Motorola
- R. Moses, OSU
- J. Ash, OSU
- R. Nowak, UWisc
- M. Rabat, UWisc



Stress points for this talk:

- Accurate self-localization essential for SN applications
- Algorithms robust to unknown channel characteristics
- Principled approach required for performance assessment and uncertainty management
  - Distributed numerical optimization algorithms
  - Information theoretic measures of performance
  - Adaptation by active sensing and manifold learning
- Non-stress points for this talk
  - Communications issues
    - MAC
    - Multi-user interference
    - Multi-hop network routing
  - Mathematical details of algorithms and bounds (refs)

#### Sensor Network Source Localization

#### **Network Geometry**

Environmental monitoring: common statistics measu Source location: information captured by range measur





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#### Network Source Localization: G and IG recursions



Fig. 3. Paths taken by the steepest descent method.

$$\theta^{k+1} = \theta^k - \mu^k \nabla f(\theta^k)$$





Ref: Rabat&Nowak:ICASSP04

$$\theta^{k+1} = \theta^k - \mu^k \nabla f_{\kappa(k)}(\theta^k)$$



#### •Each likelihood component is annular Gaussian Loglikelihood surface with ridge along circular feasible region $\mathcal{F}_l = \{\theta : \|r_l - \theta\|^2 = A/y_l\}$ 80 60 Σ 20 54 56 52 54 50 52 -20 50 48 48 46 -40 -40 44 -20 20 40 60 80 100 0 y Х х $f(\theta) = \sum_{l=1}^{L} f_l(\theta)$ $y_l = \frac{A}{||r_l - \theta^*||^2} + v_l, \quad l = 1, \dots, L$

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#### POCS Method (Blatt&Hero:TSP2005)



Fig. 7. Paths taken by the POCS method. Ref: Blatt&Hero:TSP05





Fig. 9. Local performance: POCS vs. MLE, mean (left) and median (right).

Acceleration: Incremental Aggregated Gradient (IAG)

Standard POCS/IG require vanishing step size for convergence: this leads to slow convergence, e.g. for IG:

$$\theta^{k+1} = \theta^k - \mu^k \nabla f_{\kappa(k)}(\theta^k), \quad \lim_{k \to \infty} \mu^k = 0, \quad \sum_{k=l}^{\infty} |\mu^k| = \infty$$

Simple solution: Incremental Aggregated Gradient (IAG) (Blatt&Hero&Gauchman:SIOPT05)

$$\theta^{k+1} = \theta^k - \mu \frac{1}{L} \sum_{l=0}^{L-1} \nabla f_{\kappa(k-l)}(\theta^{k-l})$$

Properties

- Faster convergence for large class of Lipshitz functions
- Network-implementable with distributed updates, like IG, POCS
- Applicable to many different problems
  - Distributed source localization in sensor networks SIOPT05
  - Distributed boosting of weak classifiers (Logitboost) SIOPT05
  - Accelerated iterative image reconstruction algos for CT TMI05

#### Example: source localization



FIG. 4.3. Distance of IG and IAG iterates to the optimal solution  $x^*$  for source localization problem.



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FIG. 4.4. Path taken by the IG and IAG methods for source localization problem.  $\hfill \mbox{$\boxtimes$ 2005 Alfred Hero}$ 

## Source Tracking with Sensor Swarms

#### Available: large number (100's or 1000's) of (cheap, low performance) sensors

Model problem:

- An unknown number of moving ground targets
- Sensors are to determine the number of targets and states of each (position and velocity) through repeated interrogation of the ground
- Sensors "hover" at a fixed height and stare directly down
  - Sensor detects targets w/ probability Pd
  - The sensor (falsely) detects targets in empty regions with probability Pf
- The sensor management problem in this setting is to recursively determine the best motion for each sensor (so as to change the ground patch it views)
- Main ingredients of solution: Bayesian with particle filtering

  - Information theoretic path planning
  - Must tradeoff tracking existing targets for maintaining adequate coverage to detect new targets. UCLA Oct. 17, 2005



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Information gain captures concentration of info state

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#### Molecular Fluid Path Planning Model

#### Objectives

- Accurately detect and track targets
- Maintain coverage of surveillance area
- Focus resources on target locations

Non-linear fluid dynamics approach:

 Sensors exert attractive and repulsive forces on each other following a molecular BM model



1. Candidate target locations extert attractive forces in proportion to gradient of IG



#### LJ + IG Fluid Dynamical Model

Total attractive force on *i*-th sensor at time *t* 

$$f_i(t) = \int (F_{LJ}(r,t) + F_I(r,t)) d\mathbf{r}$$

The acceleration of a unit mass object obeys the Langevin equation

$$\ddot{\mathbf{r}}_i(t) = -\frac{1}{\tau} \dot{\mathbf{r}}_i(t) + \mathbf{f}_i(t) + d\beta_i(t)$$

- Can integrate this to determine the sensor position versus time however in general no closed form solution exists
- Discretization via Verlet BM algorithm yields an update to the position and velocity of sensor i given by

$$\mathbf{r}_i^{k+1} = \mathbf{r}_i^k + c_1 \kappa \dot{\mathbf{r}}_i^k + c_2 \kappa^2 \mathbf{f}_i^k + \delta \mathbf{r}_i^k$$

$$\dot{\mathbf{r}}_i^{k+1} = c_0 \dot{\mathbf{r}}_i^k + (c_1 - c_2) \kappa \mathbf{f}_i^k + c_2 \kappa \mathbf{f}_i^{k+1} + \delta \dot{\mathbf{r}}_i^{k+1}$$

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2000

X position

1000

3000

4000

5000

Time 37



1000

2000

X position

3000

4000

5000

At initialization, the information surface is uniform (lots of uncertainty) and so sensor behavior is dictated by the Lennard-Jones forces : The sensors spread out uniformly through the region

After some time, targets are detected and sensors tend to clump over target locations; however, the Lennard-Jones force ensures sensors still cover the region to address the possibility of new target arrival





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- This plot shows the performance of the Info-based AP method (compared to a purely AP method) at detecting and tracking 10 targets
- Two ways of comparing : The number of true targets successfully detected and the filter estimate of target number
- Coupling to information surface results in factor of 5 to 10 improvement in number of sensors required to meet a performance criteria

#### $\mathbf{P}_{\mathbf{A}}$ On the Choice of $\beta$ , the Mixing Parameter





β**=**.02











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### Sensor self-localization problem





LPS: Local Positioning Systems

Triangulation / Trilateration





#### Cons: Sensors need long-range TX



Additionally, use measurements made between pairs of unknown-location devices





## What Pair-wise Measurements?



- Time-of-Arrival (TOA)
- Received Signal Strength (RSS)
  - Connectivity (Proximity)
  - Quantized RSS (QRSS)



#### Media: RF / Light / Acoustic

## TOA and RSS Localization Experiments







*Credit to collaborators at Motorola Labs, Plantation, FL: Matt Perkins, Neiyer Correal, Yanwei Wang* 



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## Measurement Exp II: Environment







- Typical (Dilbert) office environment
- 13 by 15 m area, and 44 devices (0.2 / m<sup>2</sup>)
- Multipoint-to-multipoint: 44 x 43 x 5 = 9460 measurements
- Data set available online:

http://www.eecs.umich.edu/~hero/localize

# Measurement Exp II: Equipment



- Wideband Measurement System
  - DS-SS Tx and Rx,  $f_C$  = 2443 MHz
  - Sleeve Dipole Antennas, Height 1 m
  - Power Delay Profiles (PDP)
  - TOA estimated (template-matching)
  - RSS estimated (sum multipath powers)



Block Diagram of Measurement System



- Averaging
  - Time
  - Reciprocal Channel

SigTek Receiver © 2005 Alfred Hero

# Model for Received Signal Strength



Figure 2.8: Measured Path Gain vs Path Length.

X Measured Power,  $P_{i,j}$ 

—  $\overline{P}(d)$  with  $n_p = 2.30$ 

Log-log RSS residual,  $P_{i,j} - \overline{P}(||\mathbf{z}_i - \mathbf{z}_j||)$ , is approximately Gaussian with  $\sigma_{dB} = 3.9 \text{ dB}$ 



Positive bias due to multipath

Resulting TOA statistic is Gaussian with positive mean:

$$\mathcal{N}(\mu + \|\mathbf{z}_i - \mathbf{z}_j\|/v_p, \sigma_T^2)$$

Measurements: μ = 10.9 ns, σ<sub>T</sub> = 6.1 ns
 Good model for short path lengths

## Distributions of Measured Data

Quantile-Quantile: compare distributions to Gaussian



- Both TOA and RSS (in dB) are compared to Normal CDF
- Measured data shows heavier tails → mixture models?

#### Connectivity isn't Deterministic

- Devices which can communicate are connected:
- Connectivity is *not* solely determined by geometry!



## Model for Connectivity: QRSS

- Approximation:
  - RSS > Threshold Power: Devices 'in-range'
  - RSS < Threshold Power: Devices 'out-of-range'</p>
- Connectivity is a binary quantization of RSS
- Arbitrary K-level Quantized RSS (QRSS) is possible
  - In reality, RSS must be sampled
  - Automatic Gain Control (AGC) changed in steps
- Considered in [3]

[3] N. Patwari and A.O. Hero, "Using Proximity and Quantized RSS for Sensor Localization in Wireless Networks", *2nd ACM Wireless Sensor Nets. and Apps. (WSNA)*, San Diego, CA, Sept. 19, 2003.



- Design Questions
  - What measurement method should be used?
  - What is a good density / placement strategy for known-location sensors?
  - How do channel parameters / nuisance parameters impact performance?
  - What configurations of a sensor network provide acceptable performance?
- To answer these questions in an algorithmindependent manner a benchmark is required

## Design tool: Information Theory

Average curvature (FIM) of log-likelihood gives lower bound on variance of any unbiased estimator



Results for TOA/AOA, RSS, QRSS, connectivity [4,5]

#### Rate distortion theory for quantized measurements

- [4] R. L. Moses, D. Krishnamurthy, R. Patterson, "An auto-calibration method for unattended ground sensors," ICASSP, May 2002.
- [5] N. Patwari, A.O. Hero, M. Perkins, N. S. Correal, R. J. O'Dea, "Relative Location Estimation in Wireless Sensor Networks", IEEE Transactions on Signal Processing, vol. 51, no. 8, Aug. 2003.
- [6] R. Gupta, A.O. Hero, "High rate vector quantization for detection", IEEE Transactions on

Information Theory, vol. 49, No. 8, pp. 1951-1969, Aug. 2003. UCLA Oct. 17, 2005 © 2005 Alfred Hero

# Key Intuition Obtained From CRB

As we scale the diameter of network

- TOA bounds remain constant
- AOA, RSS bounds increase proportionally
- Proportionality to channel parameters
  - TOA variance prop. to  $(\sigma_T v_p)^2$
  - AOA variance prop. to  $\sigma_{\alpha}^2$
  - **RSS**, QRSS, Connectivity prop. to  $(\sigma_{dB}/n_p)^2$
  - Effect of RSS Quantization
    - Connectivity best case:  $h_{k,l} \approx 0.64$



- Localization CRB when measuring RSS, QRSS, Connectivity
- CRB code available online (all modes)
- GUI: Collaboration with J.
   Ash at OSU [7]
- Figure 3.2: *GUI for calculation of cooperative localization CRB and simulation of maximum likelihood estimator (MLE) performance*



#### Measurement data available on our website

 [7] N. Patwari, J. Ash, S. Kyperountas, A. O. Hero, R. M. Moses, N. S. Correal, "Locating the Nodes", IEEE Signal Processing, July 2005.
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## Model Free Approach: Manifold Learning

 Extract low-dim structure from high-dim data
 Data may lie on curved (but locally linear) subspace



- [8] J.B. Tenenbaum, V. de Silva, J.C. Langford "A Global Geometric Framework for Nonlinear Dimensionality Reduction" *Science*, 22 Dec 2000.
- [9] Sam T. Roweis and Lawrence K. Saul, "Nonlinear dimensionality reduction by local linear embedding," *Science*, Dec 2000.
- [10] David L. Donoho and Carrie Grimes, "Hessian eigenmaps: New locally linear embedding techniques for highdimensional data," Tech. Rep. TR2003-08, Dept. of Statistics, Stanford University, March 2003.

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### Simple version: MDS/PCA for TOA

- Key property for geolocation of planar sensor networks
  - Matrix  $\mathcal{E}_X = ((\|x_i x_j\|))_{i,j=1}^n$  of pairwise distances is linearly related to sensor locations

$$X = D_{(1:2,1:2)}^{1/2} U_{(1:2,1)} \qquad [I - \underline{11}^T] \mathcal{E}_X [I - \underline{11}^T] = U D U^T$$

- Pairwise measurements (TOA, RSS, QRSS) are related to physical geometry
- In the case of TOA this relation is linear and MDS is applicable
- In other cases, the relation is non-linear or not known precisely



## Manifold Learning: Preserve Neighbors

#### Preserve local structure (nearest neighbors)

- <u>Isomap</u>: Preserve shortest path distances in nearestneighbor graph
- <u>Distributed weighted multi-dimensional scaling (dwMDS)</u>:
   Preserve weighted distances (weight = 0 for non-neighbors)
- <u>Laplacian eigenmaps (LE)</u>: Preserve similarity, i.e., inverse distance, which is zero for non-neighbors.
  - Locally Linear Embedding (LLE), Hessian-based LLE



# Two Perspectives on one Solution

- Equivalent Problems:
  - Find coordinates for sensor's data
  - Find location of sensor

Hight Camera Left

- Figure 4.6: The intrinsic geometric structure (represented using Isomap K=6) of a sequence of 64x64 pixel images of a face rendered with different poses and lighting directions.
  - [8] J.B. Tenenbaum, V. de Silva, J.C. Langford "A Global Geometric Framework for Nonlinear Dimensionality Reduction" *Science*, 22 Dec 2000.

## Compare Manifold Learning Algorithms

	MDS-MAP [11] or Isomap	dwMDS [12]	Laplacian Eigenmap [13]
Distance or Similarity?	Distance	Distance	Similarity
Cost to Minimize	$\left \sum_{i,j}\left(\ \mathbf{z}_i-\mathbf{z}_j\ ^2- ilde{\delta}_{i,j}^2 ight)^2 ight $	$\left \sum_{i,j} w_{i,j} \left( \ \mathbf{z}_i - \mathbf{z}_j\  - \delta_{i,j} \right)^2 \right $	$\sum_{i,j} w_{i,j} \ \mathbf{z}_i - \mathbf{z}_j\ ^2$
Algorithm Basis	Eigen- decomposition	Iterative, distributed majorization	Eigen-de- composition
Notes	Sensitive to large range errors	Can incorporate prior info	Natural for connectivity

- [11] Y. Shang, W. Ruml, Y. Zhang, M.P.J. Fromherz, "Localization from mere connectivity," in Mobihoc '03, June 2003, pp. 201–212.
- [12] J. Costa, N. Patwari, A.O. Hero III "Distributed Weighted Multidimensional Scaling for Node Localization in Sensor Networks", *IEEE/ACM Trans. Sensor Networks*, to appear Dec. 2005.
- [13] N. Patwari, A.O. Hero III "Adaptive neighborhoods for manifold learning-based sensor localization", *IEEE SPAWC 2005*, June 2005.

#### Example: 7 by 7 Grid of Devices



- 4 known-location devices
- 45 unknown-location devices
- Run 100 trials per estimator to find mean and covariance
- Compare estimator covariance to CRB

Figure: Actual device locations in the 7 by 7 grid example





#### Simulation of dwMDS: RSS



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0.75

0.5

0.25

[11]Y. Shang, W. Ruml, Y. Zhang, M.P.J. Fromherz, "Localization from mere connectivity," in Mobihoc '03, June 2003, pp. 201–212.

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1

MDS-Map with R = 0.5



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Measure Connectivity

0.25

0

0.5

0.75

Use Isomap / MDS-MAP [11]

#### Comparison to LE: Connectivity



[13] N. Patwari, A.O. Hero, "Adaptive Neighborhoods for Manifold Learning-based Sensor Localization," *IEEE Signal Processing & Wireless Commun. Conf. (SPAWC)*, June 2005.

#### Application: Adaptive Internet Anomaly Detection

Spatio-temporal measurement vector:

$$\mathbf{x}(t) = [\mathbf{x}_1(t), \dots, \mathbf{x}_N(t)] \quad \forall t = 1 \dots \tau$$



# Internet anomaly detection

- Anomalies: Worm outbreaks, DoS attacks, Intrusion activity (scans)
- Monitor: Collect set from sensors (routers) in space and time
- Hypothesis: Anomalies will change distribution of traffic across sensors
  - 'Distribution': traffic by src/dst port, IP addresses; packet sizes, etc.
- Problem: How do you find 'anomalous' relationships across space?
- [14] N. Patwari, A. O. Hero, A. Pacholski, "Manifold Learning Visualization of Network Traffic Data", ACM Wksp on Mining Net. Data (MineNet'05), Aug 2005.

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#### Router Map: High-Dim. Traffic Vectors

Sensors at routers measure # flows per source IP address

- 07-Jan-2005 during 15:45-15:50 UTD
- Packets are sampled 1/100
- Last 11 bits zeroed for privacy -> data are 2<sup>21</sup>—length (sparse) vectors
- NYCM measures:
- WASH measures:

ATLA measures:

SRC IP	Flows	SRC IP	Flows	SRC IP	Flows
140.123.64.0	19925	140.123.64.0	20090	171.66.120.0	1597
204.179.120.0	4587	130.14.24.0	9965	130.14.24.0	1210
130.14.24.0	3713	130.91.40.0	6772	207.68.176.0	1076
128.112.128.0	2649	128.112.128.0	2766	158.130.0.0	897
207.68.176.0	2031	152.2.208.0	2700	207.68.168.0	888
207.68.168.0	1817	158.42.128.0	1578	206.240.24.0	728
128.187.200.0	1683	158.130.0.0	1523	130.91.40.0	716
140.247.56.0	1560	207.68.176.0	1509	207.46.248.0	714
158.42.128.0	1513	128.112.136.0	1428	169.229.48.0	705

# Data Vector Localization Algorithm

- Place Routers on a map so that Euclidean distances  $\{\delta_{i,j}\}$  between vectors is preserved
  - Traffic histograms (normalized so sum == 1)
  - Example from previous slide





Sensors (routers) as positioned by dwMDS 1.5 STTL Coordinates are DNVR DIPLS normalized (flows) Y-Coordinate DKSCY. NYCM ) CHIN 0 so are unitless SNV DATI WASH Lines show physical LOSA **OHSTN** Abilene links -1.5 Small dots (- - -) show distance from -3 L -2.5 -1 0.5 X-Coordinate 2 3.54-week mean coord

#### Maps Respond to Anomalous Traffic 19–Jan–05 at 00:55 Wed. 19-Jan 2005, 3 0:00-1:00 UTD At 0:30, 0:35: large STTL network scan 2 22,000 anomalous flows observed at DNVR STTL, DNVR, KSCY Y-Coordinate KSCY, IPLS, ATLA NYCM 60-byte, TCP HP66HIN **WASH** 0 From a few Miss. State U. IPs, Src **SNVA** Port < 1024 \_1 LOSA ATLA To range of Microsoft IPs, Dest Port 113 -2 -3 -3 -2 2 3 C X-Coordinate

## Pure Time Series: Small Change

Abilene
 Backbone
 Total Flows,
 by router
 18-19 Jan



#### Automatic Detection Algorithm

- Multivariate t-test comparing the current coords to a history of <u>Network</u> coordinates 20 3 0 Scan
- Declare alarm when tvalue exceeds threshold
- Eg: 18-19 Jan-05
- 2: 45kflow port scan from .tw to .dk
- 3: 46kflow port scan from .tw to .pl





- Approach grounded in optimization and information theory
- Parametric model gives useful performance bounds
- Algorithms too strongly coupled to models are brittle.
- Need for model-free algorithms that are capable of learning the important statistics
  - Future work:
    - Decentralized decisionmaking
    - Communication bandwidth constraints
    - Joint target tracking and self-localization

#### Publications (available on

#### http://www.eecs.umich.edu/~hero)

#### Journal articles

- D. Blatt and A. O. Hero, "Energy based sensor network source localization via projection onto convex sets (POCS)", (submitted) *IEEE Trans. on Signal* processing, Feb. 2005.
- D. Blatt, A. O. Hero and H. Gauchman, "A convergent incremental gradient algorithm with a constant stepsize", (submitted) SIAM Journal on Optimization, Sept. 2004.
- J. A. Costa, N. Patwari, A. O. Hero, "Distributed Weighted Multidimensional Scaling for Node Localization in Sensor Networks", (to appear) ACM/IEEE Journal on Sensor Networks.
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- N. Patwari, A. O. Hero, A. Pacholski, "Manifold Learning Visualization of Network Traffic Data", ACM Wksp on Mining Net. Data (MineNet'05), Aug 2005.
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- N. Patwari, A. O. Hero, B. Sadler, "Hierarchical Censoring Sensors for Change Detection", *IEEE Wksp on Statistical Signal Processing (SSP)*, Sept. 2003.
- N. Patwari, A. O. Hero, "Hierarchical Censoring for Distributed Detection in Wireless Sensor Networks", *IEEE Int. Conf. on Acoustics, Speech, & Signal Processing (ICASSP)*, April 2003.
- N. Patwari, A. O. Hero, "Location Estimation Accuracy in Wireless Sensor Networks", 2002 IEEE Asilomar Conf. on Signals & Systems, Nov. 2002.
- N. Patwari, Y. Wang, R. J. O'Dea, "The Importance of the Multipoint-to-Multipoint Indoor Radio Channel in Ad Hoc Networks", *IEEE Wireless Commun. & Netw. Conf. (WCNC)*, March 2002.