

Multi-Armed Bandit Learning in IoT Networks

Poster for **PhD Student Day**, July 2017, Rennes (France) By: **Remi Bonnefoi &** Lilian Besson

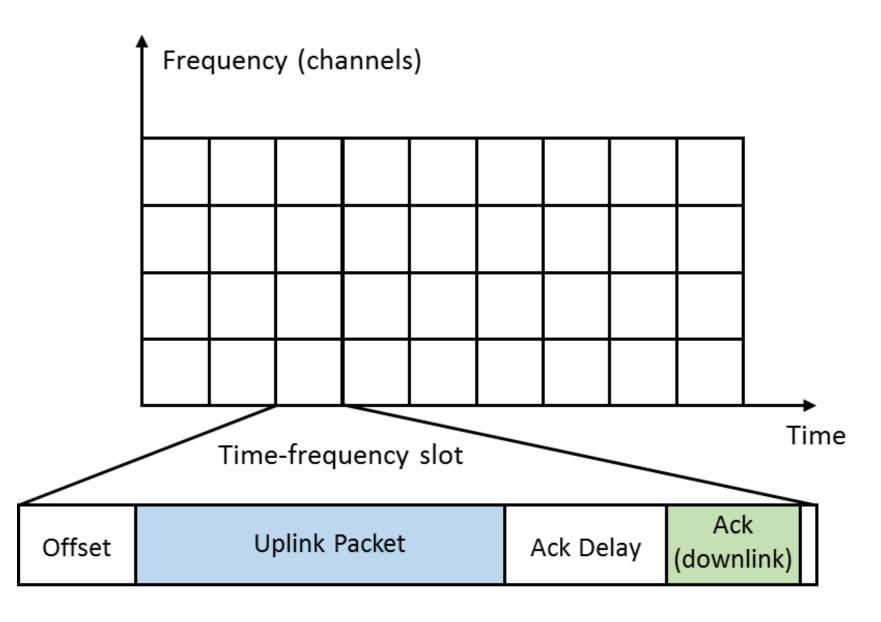


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1. INTRODUCTION & GOAL

- *Goal*: fit more objects in a "Internet of Things" networks, keep a good *Quality of Service*.
- *Hypothesis*: objects choose channel $k \in \{1, \ldots, K\}$, to use for each communication.
- *Idea*: use on-line Machine Learning algorithms ?
- *Not so easy*: each device takes its own decisions, without central control or communication, has light CPU/memory etc...
- *Solution*: **Decentralized MAB algorithms**!

2. MODEL: TIME/FREQUENCY PROTOCOL DEVICES IN THE NETWORK



Model: One base station K = 10 RF channels (of same bandwidth). $S \cong +D \Longrightarrow = 2000$ end-devices in the network, with *very low duty-cycle* (one message every 1000 frame). They are separated into *two groups*:

• *S* static devices **a** : poor RF abilities, and use only one channel to communicate with the base station. Their choice is fixed in time (stationary) and independent (*i.i.d.*). interfering traffic generated by static devices. (Unknown) affectation to the Kchannels: $S = (S_1, ..., S_K)$.

3. SOME BASELINE ALGORITHMS

Performance = *successful transmission rate*. Three algorithms used for baseline comparison.

- Naive algorithm: all the *D* dynamic devices choose their channel $k_i(t) \sim U(\{1, \ldots, K\})$ purely uniformly at random.
- Optimal algorithms: exact algorithm (or a greedy approximation), when a *centralized agent* can affect the *D* dynamic devices to channels.



Inapplicable in practice as we need a decentralized approach, but it gives a *baseline* for comparison.

4. MULTI-ARMED BANDITS ALGORITHMS

Every time $t \in \mathbb{N}^*$ a dynamic device needs to send :

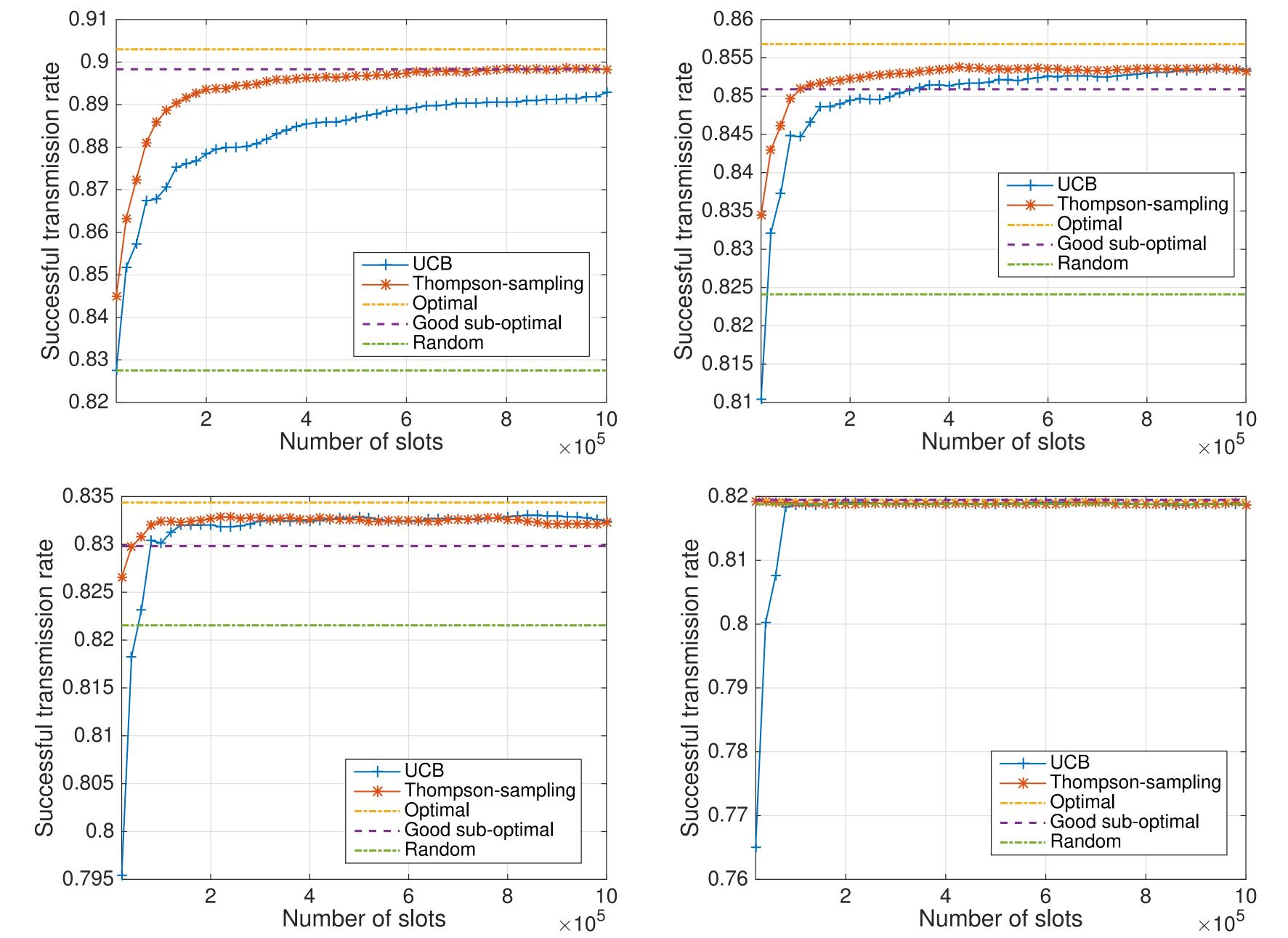
- 1. it chooses a channel $A(t) \in \{1, \ldots, K\}$
- 2. it sends an uplink packet \nearrow on that channel
- 2. then it observes a binary reward $r_A(t) \in \{0, 1\}$ (1 if $Ack \swarrow$ is well received, 0 if collision)

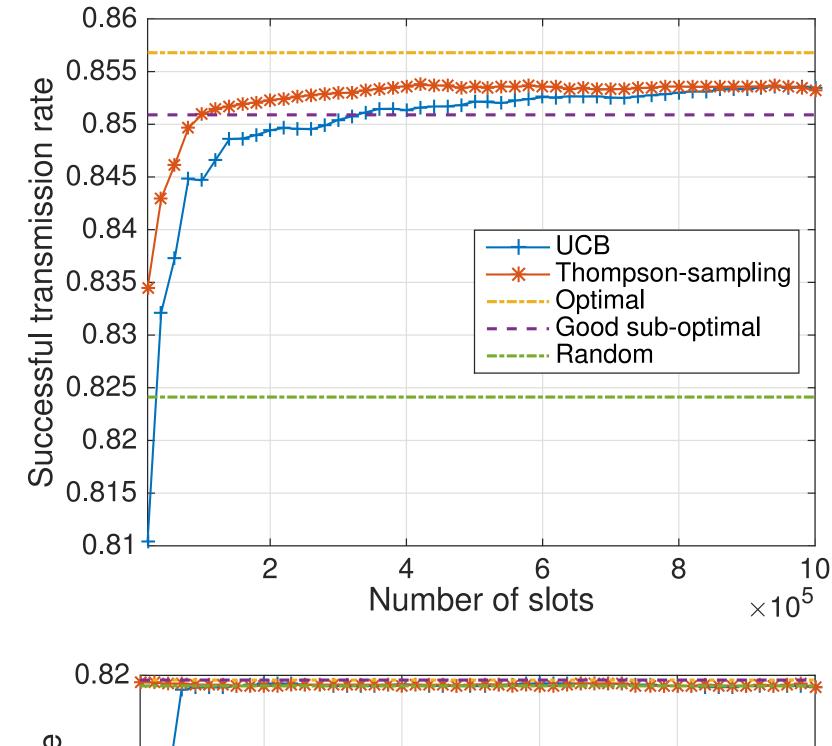
Figure 1: Time-frequency *slotted* protocol.

Frame = fix-duration *uplink slot* \nearrow (end-devices transmit their packets) + Ack delay + downlink slot \checkmark (base station replies with *Ack* if packet well received).

• *D* dynamic devices F : richer RF abilities, can use all the available channels, by quickly *reconfiguring their RF transceiver on the fly* (dynamically).

5. QUICK CONVERGENCE OF MAB ALGORITHMS





4.1. UPPER CONFIDENCE BOUND ALGO.

Simple *frequentist* approach :

- Selections of channel k, up-to time t $N_k(t) := \sum_{\tau=1}^t \mathbb{1}(A(\tau) = k)$
- Accumulated rewards
- $X_k(t) := \sum_{\tau=1}^t r_k(\tau) \times \mathbb{1}(A(\tau) = k)$ • UCB₁ uses a *confidence term* (parameter $\alpha > 0$)

 $B_k(t) := \sqrt{\alpha \log(t)} / N_k(t)$

- To compute its *index* (upper confidence bound) $U_k(t) := X_k(t) / N_k(t) + B_k(t) = \widehat{\mu_k}(t) + B_k(t)$
- Use $U_k(t)$ to decide the channel for next step: $A(t+1) \in \arg\max_{1 \le k \le N_c} U_k(t)$

 \implies UCB₁ is a deterministic index policy.

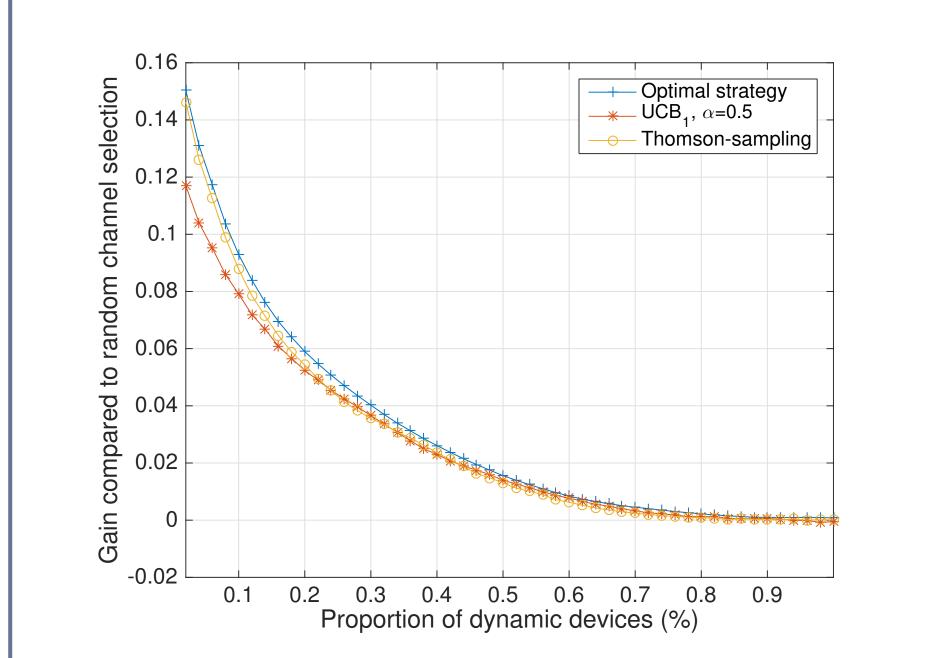
4.2. THOMPSON SAMPLING ALGORITHM

Old algorithm (1935), *Bayesian* approach :

- Start with a flat Beta prior, Beta(1, 1), on the (unknown) parameter $\mu_k \in [0, 1]$
- And at time *t*, the posterior counts the *successes*

Figure 2: Performance of 2 MAB algorithms, compared to baseline algorithms (naive or optimal), when the proportion of dynamic end-devices in the network increases, for 10%, 30%, 50% and to 100% (limit scenario). \implies Almost optimal performances! \implies Very quick convergence!

6. NEAR OPTIMAL PERFORMANCES



7. CONCLUSIONS

- Our approach is simple to set up: every dynamic object runs a simple on-line Multi-Armed Bandit algorithm to learn the quality of each channel, and aim at the most available channel
- *Economic*: low runtime complexity, low memory requirements

and *failures* of channel k: $\Pi_k(t) = \text{Beta}(1 + X_k(t), 1 + N_k(t) - X_k(t))$

• Then *sample* a random *index* for each channel, from the posteriors:

 $I_k(t) \sim \Pi_k(t)$

• And choose:

 $A(t+1) \in \arg\max_{1 \le k \le N_c} I_k(t)$

 \implies **TS** is a randomized index policy.

Figure 3: Learning with UCB₁ and TS, with more and more dynamic devices. \implies For any configuration, TS converges quickly to *near optimal* performances!

• In a *fully decentralized* manner, dynamic devices learn to fit in the channels almost optimally !

- *Convergence* is very *quick* to attain: about 50 communications for each device is enough !
- *Surprising result*: stochastic MAB algorithms also work very well in non-stochastic environments !

 \implies With lots of dynamic objects in a IoT network, using MAB learning helps to improve the successful transmission rate, and increase quality of service.

8. MAIN REFERENCES

MORE ON-LINE \rightarrow http://lbo.k.vu/JdD2017

[BBM⁺17] R. Bonnefoi, L. Besson, C. Moy, E. Kaufmann, and J. Palicot (2017). *Multi-Armed Bandit Learning in IoT Networks: Learning helps even in non-stationary settings*. Sent to the CrownCom 2017 conference in May 2017.

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9. THANKS TO . . .

- ADDI association for the "PhD Students Day" 2017!
- *Magnet Inria* team for Workshop on Decentralized ML 2017!
- CentraleSupélec, IETR, Univ.Rennes 1, Inria (Lille) & CNRS
- Our advisors: Christophe Moy, Émilie Kaufmann & J. Palicot.