A Theoretical Analysis on Sampling Size in WiFi Fingerprint-Based Localization

Baoqi Huang, Member, IEEE, Runze Yang, Member, IEEE, Bing Jia, Member, IEEE, Wuyungerile Li, and Guoqiang Mao, Fellow, IEEE

Abstract—This paper deals with a key problem in WiFi fingerprint-based localization, namely how to sample a sufficient number of received signal strength (RSS) measurements during an offline site survey. To this end, a probabilistic framework is firstly presented to characterize the ability of distinguishing two fingerprints, and is then applied in both the ideally infinite sampling case and the realistically finite sampling case with correlated samples. On these grounds, it is shown that the Euclidean distance between the vectors of mean RSS measurements at any two positions is the key factor of determining localization performance, and how several other factors affect localization performance. More importantly, based on the central limit theory, a quantitative analysis is conducted to describe the degradation in localization performance introduced by finite and correlated samples. In addition, provided that correlated samples satisfy the first order autoregressive model, an explicit formula is derived to describe the relationship between the correlation coefficient and the sampling sizes, which can be employed to guide the offline site survey. Extensive simulations are conducted to confirm the effectiveness of the probabilistic framework as well as the correctness of different analytical results, and an experiment is also carried out for validation. This paper not only helps to understand the basic mechanism of WiFi fingerprint-based localization, but also provides insightful guidelines for efficiently building a fingerprint database.

Index Terms—Central limit theory, performance analysis, sampling size, WiFi fingerprint-based localization.

I. INTRODUCTION

WITH the widespread of WiFi (or IEEE 802.11) enabled infrastructures and mobile devices in our daily life, it is promising to develop and deploy WiFi based indoor localization systems. Great efforts have been invested in the past decades to enable reliable and precise WiFi indoor positioning and navigation [1]. In particular, due to its simplicity and tolerance to pervasive multipath effects in indoor environments, WiFi fingerprint-based localization [2]–[6] has gained most attention in both academic and industrial fields.

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In general, a fingerprint is produced by using the sample average of sequentially sampled RSS measurements at the corresponding reference location, which is obviously affected by the sampling size and correlations, and is always distinguishable from most other fingerprints in a fingerprint database except a few distant but similar fingerprints (where the similarity is often measured by, e.g., Euclidean distance), which are responsible for introducing significant localization errors. As such, understanding how to discriminate two fingerprints in various circumstances is a fundamental approach for investigating the influence of sampling size, and also paves the way for analyzing localization performance, calibrating fingerprint databases, designing advanced localization algorithms, and etc.

Therefore, in this paper, a probabilistic framework is initially established to characterize the probability of discriminating one fingerprint from another, in both the ideally infinite sampling case and realistically finite sampling with correlation. Then, as a mathematical tool, the framework is leveraged to investigate the influences of different factors on localization performance. As a result, it is concluded that the localization performance only relies on the Euclidean distance between the vectors of the mean RSS measurements associated with such two fingerprints as well as the corresponding standard deviation. Moreover, by using the central limit theorem, the influences of the finite sampling size and correlation between RSS measurements are further investigated. In addition, supposing correlated samples satisfying the first order autoregressive model, a formula is obtained and shows the mathematical relationship among the localization performance, sampling sizes in both uncorrelated and correlated cases, and correlation coefficient, suggesting the efficient sampling size for developing WiFi fingerprint-based localization systems. Extensive simulations and an experiment are carried out and confirm the effectiveness of the probabilistic framework as well as various results obtained.

The rest of the paper is organized as follows. Section II reviews the performance analysis studies. Section III and Section IV respectively establish the theory of localization performance analysis with infinite and finite sampling. In Section V, both simulations and experimental results are reported. We conclude this paper and shed light on future works in Section VI.

II. RELATED WORKS

Due to the complexities of indoor wireless signal propagations, it is challenging to characterize the performance of WiFi fingerprint-based localization. Most existing results are obtained through either experiments or simulations [12], [22], and theoretical studies are quite limited.

In [23], the average and probability of the localization error were formulated, but closed-form formulas were unavailable, so that only simulation results were presented. In [11], a preliminary analytical model based on the Euclidean distance between vectors of RSS measurements was developed for a localization system with simplified assumptions on signal propagation and system design, and the influences of the AP number and signal propagation parameters were investigated. In [24], an analytical model that employs proximity graphs for predicting localization performance was developed and also verified through simulations. This model can be used to analyze the internal structure of fingerprints, so as to identify and eliminate unnecessary location fingerprints stored in a fingerprint database, thereby saving on computation while performing location estimation. In [25], an analytic expression for the cumulative distribution function (CDF) of the localization error was presented to investigate the effects of the number of fingerprints and the distance between adjacent fingerprints on the localization error, which were further verified through experiments. In [26], the probability density function (PDF) of the localization error was formulated and further approximated by using nonparametric kernel density estimation techniques. As a result, accurate online evaluation of the localization error is possible, but it is difficult to derive common knowledge about WiFi fingerprint-based localization. In [14], the Cramer-Rao Lower Bound (CRLB) was leveraged to investigate the fundamentals of WiFi based localization, revealing that how the number of APs and RSS gradients affect localization performance. In [13], a general but complicated probabilistic model was presented to investigate the accuracy and reliability of WiFi fingerprint-based localization with different numbers of RSS measurements from one or more AP during the online localization phase. In [15], a new localization error bound was derived by analogizing WiFi based localization into one of information propagation in a parallel Gaussian noisy channel and turned out to outperform the CRLB. However, all these studies cannot directly and comprehensively answer how WiFi fingerprint-based localization is affected by different factors.

Besides, there exist extensive studies relying on, e.g., pedestrian dead reckoning (PDR) [27], crowdsourcing [17], and etc., to alleviate the overheads of the offline site survey. In what follows, we shall review some studies on the optimization of the key parameters in the offline site survey.

In [28], the relationship between localization accuracy and the distance between adjacent reference locations was investigated, and an optimization method was developed based on the Gaussian process model to balance the survey workload and localization accuracy. Experiments were conducted to validate the efficiency of the mechanism, and show that the method can largely reduce the workload of the site survey. In [16], an algorithm was developed to determine the minimum number of reference locations which can be randomly distributed within the area of interest, in order to achieve the predefined localization accuracy with a desired confidence level. Both experiments and simulations were conducted and validated the effectiveness of the proposed algorithm.

In summary, though extensive efforts have been invested on WiFi fingerprint-based localization as well as its performance analyses, there still exist obvious gaps between the realistic localization systems and various analytical models. Specifically, existing studies focused on either designing advanced fingerprint matching algorithms used in the online localization phase, or controlling the density of reference locations in the offline site survey phase, but ignored the problem of how many RSS measurement samples are sufficient at each reference location in the offline site survey phase in order to produce a nearly ideal fingerprint. In this paper, we shall first propose a probabilistic
III. PERFORMANCE ANALYSIS OF INFINITE SAMPLING

In view of WiFi fingerprint-based localization techniques, if two fingerprints are similar to each other, it is hard for the online localization phase adopting say the KNN method to discriminate one from the other given an arbitrary location query at nearby locations, such that the localization result tends to be erroneous. In other words, given a WiFi fingerprint based localization system, the key factor for determining its localization performance is the ability of discriminating any two fingerprints regardless of how many fingerprints involved.

Therefore, we introduce a probabilistic framework by formulating the probability of discriminating two fingerprints from each other in an ideal case, namely that the mean RSS measurement associated with each fingerprint is derived through infinite sampling. For ease of presentation, we define the following symbols used in this paper in Table I.

### TABLE I
**NOTATIONS DEFINITION**

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Description</th>
</tr>
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<tbody>
<tr>
<td>( p )</td>
<td>the AP index, ( p \in N^+ )</td>
</tr>
<tr>
<td>( \mathbf{x} )</td>
<td>the RSS measurement vector from ( p ) APs</td>
</tr>
<tr>
<td>( \sigma )</td>
<td>the standard deviation of ( \mathbf{x} )</td>
</tr>
<tr>
<td>( x_p )</td>
<td>the RSS measurement from the ( p )-th AP</td>
</tr>
<tr>
<td>( i )</td>
<td>the position index, ( i \in N^+ )</td>
</tr>
<tr>
<td>( m_i, \bar{m}_i )</td>
<td>the mean and sample mean of RSS measurements from ( p ) APs at the ( i )-th reference location</td>
</tr>
<tr>
<td>( I_p )</td>
<td>the identity matrix of order ( p )</td>
</tr>
<tr>
<td>( \lambda_i )</td>
<td>the coordinates of the ( i )-th reference location</td>
</tr>
<tr>
<td>( \Pr(\cdot) )</td>
<td>the probability of an event</td>
</tr>
<tr>
<td>( f_{m_i,\sigma} (\cdot) )</td>
<td>the PDF of a normal variable with the mean ( m_i ) and standard deviation ( \sigma )</td>
</tr>
<tr>
<td>( \Phi(\cdot) )</td>
<td>the CDF of a standard normal variable</td>
</tr>
<tr>
<td>( \Phi_{0,\sigma}(\cdot) )</td>
<td>the CDF of a normal variable with zero mean and the standard deviation ( \sigma )</td>
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<tr>
<td>(</td>
<td></td>
</tr>
<tr>
<td>( \mathbb{E}\lambda_i )</td>
<td>the expectation taken with respect to ( \lambda_i )</td>
</tr>
<tr>
<td>( n_u, n_c )</td>
<td>the sampling sizes in the finite uncorrelated and finite correlated cases</td>
</tr>
<tr>
<td>( \sigma_u, \sigma_c )</td>
<td>the standard deviations of RSS measurement samples in the finite uncorrelated and finite correlated cases</td>
</tr>
<tr>
<td>( R, H )</td>
<td>an orthogonal matrix and a Hessian matrix</td>
</tr>
<tr>
<td>( \alpha )</td>
<td>the degree of autocorrelation of the original RSS measurements, ( \alpha \in (0,1) )</td>
</tr>
<tr>
<td>( \text{Var}(\cdot) )</td>
<td>the variance operator</td>
</tr>
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</table>

/framework to analyze the performance of WiFi fingerprint-based localization, and then solve the problem in relation to the sampling size from a theoretical approach.

A. WiFi RSS Measurement Model

As was commonly assumed [11], [13], [24], the RSS measurements of the signals propagated from \( p \) APs to a receiver at the position \( \mathbf{x} \), denoted \( \mathbf{x} = [x_1, x_2, \ldots, x_p]^T \), are independently and normally distributed, namely

\[
\mathbf{x} \sim N(\mathbf{m}(1), \sigma^2 I_p),
\]

where \( \mathbf{m}(1) \in \mathbb{R}^p \) is a vector function calculating the mean RSS measurements (in dBm) at any given position \( \mathbf{l} \in \mathbb{R}^2 \) from \( p \) APs, and \( I_p \) is the identity matrix of order \( p \).

Regarding the \( i \)-th reference location, the corresponding vector of the mean RSS measurements is abbreviated as \( \mathbf{m}_i \), and if only one AP (i.e., \( p = 1 \)) is considered, the mean RSS measurement is represented by \( m_i \).

B. Discriminating Two Fingerprints

Instead of directly measuring localization errors, the probability of discriminating different fingerprints given a RSS measurement is defined as the metric for localization performance.

The following Lemma takes into account the simplest case that two fingerprints with only one AP are involved.

**Lemma 1**: Suppose that RSS measurements made at \( I_1 \) and \( I_2 \) are independently and normally distributed with means \( m_1 \) and \( m_2 \), respectively, and the standard deviation \( \sigma \). Then, the probability that an arbitrary RSS measurement made at \( I_1 \) is classified as belonging to \( I_1 \) other than \( I_2 \) is

\[
\Pr(f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x)) = \Phi \left( \frac{m_2 - m_1}{2\sigma} \right),
\]

where \( f_{m_1,\sigma}(\cdot) \) denotes the PDF of a normal variable with the mean \( m_1 \) and standard deviation \( \sigma \), and \( \Phi(\cdot) \) denotes the CDF of a standard normal variable.

**Proof**: Without loss of generality, suppose \( m_1 < m_2 \). An arbitrary RSS measurement made at \( I_1 \), say \( x \sim N(m_1, \sigma^2) \), is classified as belonging to \( I_1 \) other than \( I_2 \) if and only if it is more probable to obtain \( x \) at \( I_1 \) than \( I_2 \), i.e.,

\[
f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x).
\]

As is depicted in Fig. 1, the two solid curves represent the true PDFs of RSS measurements at \( I_1 \) and \( I_2 \) from one AP, and it is evident that (3) holds if and only if the integral range is \( (\infty, (m_1 + m_2)/2) \). As such, the probability that \( x \) is correctly classified as belonging to \( I_1 \) other than \( I_2 \) is

\[
\Pr(f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x)) = \int_{\infty}^{m_1+m_2} f_{m_1,\sigma}(x) dx
\]

\[
= \int_{\infty}^{m_1+m_2} f_{0,\sigma}(x) dx = \int_{\infty}^{m_1+m_2} f_{0,\sigma}(x) dx
\]

\[
= \Phi_{0,\sigma} \left( \frac{m_2 - m_1}{2} \right) = \Phi \left( \frac{m_2 - m_1}{2\sigma} \right),
\]
where $\Phi_{0,\sigma}(\cdot)$ is the CDF of the normal variable $N(0, \sigma^2)$. Similarly, the formulation of the probability in the case of $m_1 > m_2$ can be derived. Finally, the lemma is proved. ■

Then, considering the case of two fingerprints with more APs, we can obtain the following theorem.

**Theorem 1:** Suppose that the vectors of RSS measurements from $p$ APs and made at $l_1$ and $l_2$ are independently and normally distributed with mean vectors $\mathbf{m}_1$ and $\mathbf{m}_2$ and the standard deviation $\sigma$. Then, the probability that an arbitrary RSS measurement vector made at $l_1$ is classified as belonging to $l_1$ other than $l_2$ is

$$
Pr(f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x)) = \Phi\left(\frac{\|\mathbf{m}_2 - \mathbf{m}_1\|}{2\sigma}\right). \quad (4)
$$

**Proof:** Let $x$ be a vector of RSS measurements made at $l_1$. Similar to the treatments with one AP, the necessary and sufficient condition of correctly classifying $x$ is that the Euclidean distance between $x$ and $\mathbf{m}_1$ is less than that between $x$ and $\mathbf{m}_2$. Then, it is simple to obtain (4). ■

**Remark 1:** Theorem 1 essentially simplifies the continuous area for localization into a set of discrete reference locations. Since we are not concerned with the precise values of localization errors, but intend to evaluate how localization performance is changed with different factors, it is sufficient to adopt the probabilistic framework in the performance analysis. Moreover, (4) holds if and only if the Euclidean distance between $x$ and the mean RSS measurement vector at $l_1$ is less than that associated with $x$ and $l_2$, which is factually the same as the comparing approach adopted in the online localization phase. Therefore, the proposed framework is congruent with the practical WiFi fingerprint-based localization techniques.

**Remark 2:** Irrespective of the number of APs (i.e., $p$), the similarity between any two fingerprints, namely $\|\mathbf{m}_2 - \mathbf{m}_1\|$, plays a vital role in discriminating the corresponding two reference locations, in the sense that reducing the similarity by increasing $\|\mathbf{m}_2 - \mathbf{m}_1\|$ contributes to localization performance. Moreover, for an existing localization system, adding one or more extra AP (namely increasing $p$), will definitely increase $\|\mathbf{m}_2 - \mathbf{m}_1\|$, so that the probability in (4) will rise as well and localization performance can be improved. In addition, the standard deviation of RSS measurements at any reference location, i.e., $\sigma$, is another important factor of determining localization performance, and it is intuitive that reducing $\sigma$ tends to improve localization performance.

**Remark 3:** The result in Theorem 1 is consistent with existing relevant studies. For instance, in [14], a CRLB based approach is applied to analyze the performance of WiFi fingerprint-based localization, revealing that the larger is the gradient of the mean RSS measurement at any location, the better is the localization performance, which evidently admits Theorem 1; in [29], the difference between the mean RSS measurements of two fingerprints is empirically adopted as a metric for optimally deploying WiFi APs.

**Remark 4:** As was mentioned before, discriminating two fingerprints is key to the localization performance of a WiFi fingerprint-based localization system. For instance, provided that a pair of fingerprints associated with two distant reference locations in a fingerprint database have high similarity, RSS measurements sampled at one of them are prone to be classified as belonging to the other, with the result that large localization errors are eventually incurred. According to Theorem 1, one can reduce such localization errors by introducing a new AP(s) or moving an existing AP(s) to an appropriate position, such that the similarity is lowered. Therefore, evaluating and improving the quality of a fingerprint database can be implemented based on discriminating two fingerprints. However, since it is beyond the main purpose of this paper, we shall work towards it in our future works.

In summary, the proposed probabilistic framework based on formulating the probability of discriminating two fingerprints is correct and feasible, and also as a basis, paves the way for further analysis in practical scenarios.

**IV. PERFORMANCE ANALYSIS OF FINITE SAMPLING**

Since knowing an exact mean RSS measurement demands infinite sampling, which is infeasible in practice, sample average based on finite sampling is alternatively used as approximations. Thus, in what follows, the performance analysis shall be conducted given a limited sampling size. In addition, we take into account two fingerprints with multiple APs.

**A. Discriminating Two Fingerprints With Finite Samples**

Given any AP and any reference location, due to the limited size of RSS measurements made in the offline site survey, the resulting sample average usually deviates from the true mean value, as depicted in Fig. 1 where the dashed curves represent the approximate PDFs with the sample averages $\hat{\mathbf{m}}_1$ and $\hat{\mathbf{m}}_2$ as the mean values. As a result, fingerprint-based localization algorithm has to employ inaccurate fingerprints during localization. Then, we can obtain the following theorem.

**Theorem 2:** Suppose that RSS measurements made at $l_1$ and $l_2$ from $p$ APs are independently and normally distributed with means $\mathbf{m}_1$ and $\mathbf{m}_2$, respectively, and the standard deviation $\sigma$. Then, given the sampling size $n_s$, the probability that an arbitrary vector of RSS measurements made at $l_1$, denoted $\mathbf{x}$, is classified as belonging to $l_1$ other than $l_2$ is

$$
Pr(f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x)) = E_{\hat{\mathbf{m}}_1, \hat{\mathbf{m}}_2} \left( \Phi\left( \frac{b_{m_1}(\hat{\mathbf{m}}_1, \hat{\mathbf{m}}_2)}{\sigma} \right) \right), \quad (5)
$$

where $\hat{\mathbf{m}}_1$ and $\hat{\mathbf{m}}_2$ are the sample averages, $E_{\hat{\mathbf{m}}_1, \hat{\mathbf{m}}_2}$ is the expectation taken with respect to $\hat{\mathbf{m}}_1$ and $\hat{\mathbf{m}}_2$, and

$$
b_{m_1}(\hat{\mathbf{m}}_1, \hat{\mathbf{m}}_2) = \frac{(\hat{\mathbf{m}}_2 - \hat{\mathbf{m}}_1)^T}{\|\hat{\mathbf{m}}_2 - \hat{\mathbf{m}}_1\|} \left( \frac{\hat{\mathbf{m}}_1 + \hat{\mathbf{m}}_2}{2} - \mathbf{m}_1 \right) \quad (6)
$$

**Proof:** $Pr(f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x))$ can be evaluated by calculating the integral of $f_{m_1,\sigma}(x)$ when $f_{m_1,\sigma}(x) > f_{m_2,\sigma}(x)$, which will hold as long as $x$ is closer to $\mathbf{m}_1$ than $\mathbf{m}_2$, i.e., the integral range (denoted $D$) of $x$ is defined by

$$
(x - \hat{\mathbf{m}}_1)^T(x - \hat{\mathbf{m}}_1) \leq (x - \hat{\mathbf{m}}_2)^T(x - \hat{\mathbf{m}}_2) \Leftrightarrow \frac{(\hat{\mathbf{m}}_2 - \hat{\mathbf{m}}_1)^T}{\|\hat{\mathbf{m}}_2 - \hat{\mathbf{m}}_1\|}(x - \hat{\mathbf{m}}_1) \leq b_{m_1}(\hat{\mathbf{m}}_1, \hat{\mathbf{m}}_2) \Leftrightarrow (\hat{\mathbf{m}}_2 - \hat{\mathbf{m}}_1)^T\frac{Rx}{\|\hat{\mathbf{m}}_2 - \hat{\mathbf{m}}_1\|} \leq b_{m_1}(\hat{\mathbf{m}}_1, \hat{\mathbf{m}}_2)
$$
where
\[ x' = R^T(x - m_1) \] (7)
and \( R \) is the orthogonal matrix satisfying
\[ (\hat{m}_2 - \hat{m}_1)^T R = [1 0 \cdots 0]. \] (8)

It is clear that the first column of \( R \) equals to \( \frac{(\hat{m}_2 - \hat{m}_1)}{||\hat{m}_2 - \hat{m}_1||} \). As such, for \( x' \), its first element, denoted \( x'_1 \), satisfies
\[ x'_1 = \frac{(\hat{m}_2 - \hat{m}_1)^T}{||\hat{m}_2 - \hat{m}_1||} (x - m_1) \leq b_{m_1}(\hat{m}_1, \hat{m}_2), \] (9)
and all the other elements are free. From the perspective of vector view, \( b_{m_1}(\hat{m}_1, \hat{m}_2) \) is actually the projection distance of the vector from \( m_1 \) to \( \frac{m_2 + \hat{m}_2}{2} \) on the vector \( \hat{m}_2 - m_1 \).

Given a specific pair of \( m_1 \) and \( m_2 \), we have
\[ \int_D f_{m_1, \sigma}(x_1) \cdots f_{m_1, \sigma}(x_p) dx_1 \cdots dx_p \]
\[ = \int_D \frac{1}{(2\pi)^{p-1} f_0, \sigma} \left( ||R^T(x - m_1)|| \right) dx_1 \cdots dx_p \]
\[ = \int_D \left( \frac{1}{2\pi} \right)^{p-1} f_0, \sigma, (x') dx'_1 \cdots dx'_p \]
\[ = \int_D f_0, \sigma(x'_1) \cdots f_0, \sigma(x'_p) dx'_1 \cdots dx'_p \]
\[ = \Phi \left( b_{m_1}(\hat{m}_1, \hat{m}_2) \right). \] (10)

Thus, the theorem is proved.

Remark 5: Following the proof of Theorem 2, we can put it further by transforming \( m_2 \) and \( m_1 \) to any other two vectors with their Euclidean distance equal to \( ||m_2 - m_1|| \), and obtain the same value of (5), namely that the probability (5) relies on \( ||m_2 - m_1|| \) other than the specific vectors \( m_1 \) or \( m_2 \). This is the same as in the infinite sampling case.

Furthermore, it is of great value to understand how localization performance is affected by the sampling size, i.e., \( n_u \). The following theorem describes the degradation in localization performance caused by the finite sampling size \( n_u \).

Theorem 3: Provided that the same scenario as in Theorem 2 is considered and the sample averages \( \bar{m}_1 \) and \( \bar{m}_2 \) are sufficiently close to their true means \( m_1 \) and \( m_2 \), respectively, the probabilities given in (4) and Theorem 2 satisfy
\[ \Pr(f_{m_1, \sigma}(x) > f_{m_2, \sigma}(x)) \approx \Pr(f_{m_1, \sigma}(x) > f_{m_2, \sigma}(x)) \]
\[ = \sigma_u^2 \exp \left( -\frac{||m_2 - m_1||^2}{8 \sigma^2} \right) \] (11)
where \( \sigma_u \) denotes the standard deviation of the sample average \( \bar{m}_1 \), and it follows from the central limit theory that
\[ \sigma_u = \frac{\sigma}{\sqrt{n_u}}. \] (12)

Proof: First of all, since \( b_{m_1}(\hat{m}_1, \hat{m}_2) \) is infinitely differentiable except \( m_1 = m_2 \), we can apply the Taylor series expansions on \( \Phi \left( \frac{b_{m_1}(\hat{m}_1, \hat{m}_2)}{\sigma} \right) \) around \( (m_1, m_2) \) with \( m_1 \neq m_2 \) and obtain
\[ E_{m_1, m_2} \left( \Phi \left( \frac{b_{m_1}(\hat{m}_1, \hat{m}_2)}{\sigma} \right) \right) \approx \Phi \left( \frac{b_{m_1}(m_1, m_2)}{\sigma} \right) \]
\[ + E_{m_1, m_2} \left( \frac{m_1 - m_1}{m_2 - m_2} \right)^T H \left( \frac{m_1 - m_1}{m_2 - m_2} \right). \] (13)

where \( H \) is the Hessian matrix of \( \Phi \left( \frac{b_{m_1}(m_1, m_2)}{\sigma} \right) \).

Secondly, by applying fundamental and tedious matrix calculus operations, we can obtain the blocks of \( H \) on the main diagonal as follows.
\[ H_{11} = \Phi' \left( \frac{m_2 - m_1}{m_2 - m_1} \right)^T \frac{1}{4\sigma^2} \left( ||m_2 - m_1|| - \frac{3m_2 - m_1}{2\sigma} \right) \] (14)
\[ H_{22} = \Phi' \left( \frac{m_2 - m_1}{m_2 - m_1} \right)^T \frac{1}{4\sigma^2} \left( ||m_2 - m_1|| + \frac{m_2 - m_1}{2\sigma} \right), \] (15)

where
\[ \Phi' = \frac{1}{\sqrt{2\pi}} \exp \left( -\frac{||m_2 - m_1||^2}{8\sigma^2} \right) \] (16)
\[ \Phi'' = -\frac{||m_2 - m_1||^2}{2\sqrt{2\pi}\sigma} \exp \left( -\frac{||m_2 - m_1||^2}{8\sigma^2} \right) \] (17)

Thirdly, with \( \sigma_u \) we have
\[ E_{m_1} \left( (m_1 - m_1)(m_1 - m_1)^T \right) = \sigma_u^2 I_p. \] (18)

Finally, by substituting (14), (15), (16), (17) and (18) into (13), we can obtain (11). Thus, the theorem is proved.

Remark 6: The negative difference given in (11) indicates that localization performance is degraded due to finite sampling; specifically, the degradation is approximately proportional to \( \sigma_u \), and also depends on \( ||m_2 - m_1|| \). Supposing that \( ||m_2 - m_1|| \) rises up from 0, \( 0 > \frac{m_2 - m_1}{8\sigma} \) drops from 1 to 0, whereas \( \frac{m_2 - m_1}{8\sigma} \) initially drops and then gradually rises up after \( ||m_2 - m_1|| > 2\sigma \sqrt{p-1} \). Therefore, it is conjectured that the degradation will diminish with \( ||m_2 - m_1|| \) increasing.

Remark 7: According to (11), the localization performance is dependent on the following parameters, \( \sigma, ||m_2 - m_1||, p \) and \( n_u \), where \( \sigma \) and \( ||m_2 - m_1|| \) are actually dependent on wireless channels, \( p \) is often predetermined, and only \( n_u \) is an optional parameter relying on the offline site survey. Therefore, gain in localization performance can be attained by making more samples, namely increasing \( n_u \), but will die off with \( n_u \) above a threshold due to the inversely proportional relationship. As such, (11) enables us to find out efficient sampling sizes in the
finite and uncorrelated sampling case, so as to avoid wasting manpower and time in collecting excessive RSS measurements in the offline site survey.

B. Discriminating Two Fingerprints With Finite and Correlated Samples

When RSS measurements associated with finite sampling are also correlated, (18) will not hold any more. As a result, we can readily derive the following corollary about the influence of finite and correlated samples on localization performance.

Corollary 1: The same scenario as in Theorem 2 is considered, except that the RSS measurements between the same pair of AP and reference location are correlated. Then, the probabilities given in (4) and Theorem 2 satisfy
\[
\Pr(f_{m_1}, \sigma(x) > f_{m_2}, \sigma(x)) \approx \Pr(f_{m_1}, \sigma(x) > f_{m_2}, \sigma(x))
\]
\[
= \frac{\sigma^2}{2\pi} \exp \left( -\frac{||m_2 - m_1||^2}{2\sigma^2} \right) \left( \frac{4\sigma^2 + 1}{\sigma^2 ||m_2 - m_1||} \right),
\]
where \(\sigma^2 I_p\) denotes the covariance matrix of \(m_1\) obtained by using \(n\) correlated samples, namely
\[
E_{m_1} \left( (m_1 - m_1)(m_1 - m_1)^T \right) = \sigma^2 I_p.
\]

Remark 8: Similarly, to the cases of infinite sampling in Theorem 2 and finite sampling without correlation in Theorem 3, the difference in the mean RSS measurements still plays a vital role, but the standard deviation \(\sigma_c\), which relies on sample correlation, essentially determines the magnitude of the diminishing effect caused by sample correlation. In other words, the degradation in localization performance is approximately proportional to \(\sigma_c^2\), indicating that one should pay attention to the value of \(\sigma_c\) in practice.

C. Analysis Based on the First Order Autoregressive Model

Treat the RSS measurements from one AP as a discrete stationary time series, which can be modelled by a first order autoregressive model [30]. Particularly, let \(s_t\) be the stationary time series representing the RSS measurement from one AP at time \(t\). Then, \(s_t\) can be represented as follows
\[
s_t = (1 - \alpha^t)m + \alpha \cdot s_{t-1} + v_t,
\]
where the correlation coefficient \(\alpha\) lies between 0 and 1, and \(v_t\) denotes a white noise process independent from \(s_t\). In essence, \(\alpha\) is a parameter that determines the degree of autocorrelation of the original RSS measurements. Moreover, different samples from \(v_t\) are identically and independently distributed, i.e., \(v_t \sim N(0, \sigma_v^2)\).

On the grounds, we can obtain the following theorem about the sampling distribution given correlated samples.

Theorem 4: Suppose that RSS measurements made at any location from any AP follows the first order autoregressive model in (21). Then, given the sampling size \(n_c\), the sample average is normally distributed with mean \(m\) and variance
\[
\sigma^2_c = \frac{n_c}{n_c} \left( \frac{1 + \alpha}{1 - \alpha} - \frac{2\alpha(1 - \alpha^{n_c})}{n_c(1 - \alpha)^2} \right).
\]

Proof: First of all, since the RSS measurements are normal, regardless of their correlation, it is evident that the sample average is also normally distributed with the same mean, i.e., \(m\). Then, it follows from (21) that
\[
s_t = (1 - \alpha^t)m + \alpha^t s_0 + \sum_{i=1}^{t} \alpha^{t-i} v_i.
\]
Since \(s_t\) follows the normal distribution with mean \(m\) and standard deviation \(\sigma\), we can obtain
\[
\sigma_c^2 = (1 - \alpha^2)\sigma^2.
\]

Given \(n\) sequential correlated RSS measurements, the variance of the sample average has the below formulation.
\[
\sigma_c^2 = \text{Var} \left( \frac{1}{n_c} \sum_{j=0}^{n_c-1} s_j \right)
\]
\[
= \frac{1}{n_c} \text{Var} \left( \frac{1 + \alpha^{n_c}}{1 - \alpha} s_0 + \sum_{j=1}^{n_c-1} \alpha^{j-1} v_i \right)
\]
\[
= \frac{\sigma^2}{n_c} \left( \frac{1 + \alpha}{1 - \alpha} - \frac{2\alpha(1 - \alpha^{n_c})}{n_c(1 - \alpha)^2} \right),
\]
where \(\text{Var}(\cdot)\) denotes the variance operation.

In what follows, we intend to make comparisons between the cases with finite correlated samples and finite uncorrelated samples based on Theorem 4.

Remark 9: Firstly, suppose that the same number of RSS samples are obtained in both cases, namely \(n_u = n_c\), and then, it follows from Theorem 4 that
\[
\frac{\sigma^2}{\sigma_u^2} = \frac{1 + \alpha}{1 - \alpha} - \frac{2\alpha(1 - \alpha^{n_c})}{n_c(1 - \alpha)^2},
\]
which is only dependent on \(\alpha\) and \(n_c\) and has nothing to do with the noise level \(\sigma\). According to Theorem 3 and Corollary 1, \(\sigma_u\) and \(\sigma_c\) respectively determine the degradations in localization performance achieved in the two cases in comparison with the infinite sampling case, so that the ratio actually characterizes the degree of the degradation induced by sample correlation.

Remark 10: Secondly, suppose that different numbers of RSS samples are obtained in both cases but produce the same standard deviation of the sample averages, namely \(\sigma_c = \sigma_u\). It follows from Theorem 4 that
\[
\frac{n_c}{n_u} = \frac{1 + \alpha}{1 - \alpha} - \frac{2\alpha(1 - \alpha^{n_c})}{n_c(1 - \alpha)^2}.
\]

The significance of (26) is two-fold.

- The efficient sampling size can be obtained through (26): firstly, the efficient sampling size in the finite uncorrelated case (i.e., \(n_u\)) can be determined, in the sense that using as few as \(n_u\) uncorrelated samples to produce one fingerprint is able to approximately achieve the localization performance with infinite sampling; secondly, the correlation coefficient (i.e., \(\alpha\)) in the target space for site survey can be empirically or experimentally evaluated; thirdly, given specific \(\alpha\) and \(n_u\), the efficient sampling size in the finite correlated case (i.e., \(n_c\)) can be calculated based on (26).
Given $\alpha$ and $n_c$, (26) determines a unique $n_u$, which essentially functions as a scalar indicator of localization performance in light of (7), so that different values of $\alpha$ and $n_c$ can be intuitively compared through $n_u$ for the purpose of evaluating different sampling strategies.

To sum up, we establish the relationship between localization performance and several other factors with uncorrelated and correlated samples in the finite sampling cases, which can be used to guide the efficient construction of fingerprint databases in practice.

V. SIMULATIONS AND EXPERIMENTS

In this section, both simulations and experiments are carried out to validate the proposed framework and results.

A. Simulations for Infinite Sampling

Based on (4), the probabilities of successful localization with respect to different values of $\sigma$ and differences in the mean RSS measurements are plotted in Fig. 2. It is shown that, the probability is always greater than 0.5, indicating a at least fifty-fifty chance to discriminate two fingerprints, and normally rises up with the difference increasing; if the difference is sufficiently large, the probability approaches to 1, meaning that discriminating such two fingerprints is almost surely successful. For instance, when the difference is above 50 dB, the probabilities approach to 1 regardless of the value $\sigma$. Additionally, it can be observed that increasing $\sigma$ significantly reduces the probabilities. For instance, given a difference around 10 dB, the probability is nearly 1 when $\sigma = 2$ dB, but reduces to around 0.7 when $\sigma = 10$ dB.

B. Simulations for Finite Sampling

Firstly, in order to validate the approximate formula in Theorem 3, i.e., (11), the probabilities of successful localization with respect to different values of $\sigma$ and $n_u$ are evaluated through both (11) and the numerical integration approach. As depicted in Fig. 3, given $||m_2 - m_1|| = 10$ dB and $p = 1$, the gap between (11) and the numerical result reduces with $n$ increasing, and particularly, when $n = 30$, the curve of (11) almost overlaps with its counterpart derived by the numerical approach regardless of the value of $\sigma$. As such, the approximation in Theorem 3 is feasible and thus acceptable.

Secondly, given finite uncorrelated samples, the probabilities of successful localization with respect to different values of $\sigma$ and $n_u$ are plotted in Fig. 4 based on (11), where the probabilities associated with infinite sampling are plotted with the legend “InfSamp” for comparison. Note that the gap between the probabilities associated with finite sampling and the corresponding infinite sampling represents the degradation induced by finite sampling. As such, it can be found that the degradation can be mitigated by increasing either the sampling size $n_u$, or the difference in the mean RSS measurements (i.e., $||m_2 - m_1||$), both of which tend to force the last term in (11) to 0. This is also consistent with Remark 6 and 7. For instance, the gap is trivial when $n_u = 5$ regardless of the values of $\sigma$ and $||m_2 - m_1||$, and almost disappears when $n_u \geq 10$. Exception happens when $||m_2 - m_1||$ approaches to 0 in the sense that the gaps do not exist, which is attributable to the fact that having two different reference locations with the identical mean RSS measurement from one AP (i.e., $p = 1$) results in half chance of successful localization.

Moreover, given finite and correlated samples, the probabilities of successful localization with respect to different values of $\sigma$, $n_c$, and $\alpha$ are plotted in Fig. 5 based on Corollary 1 and Theorem 4. Similar results can be observed as in the uncorrelated case except that much more samples are required.

Thirdly, considering the case in Remark 9, namely $n_c = n_u$, the ratio $\frac{n}{n_u}$ with respect to $\alpha$ and sampling size $n_c$ is plotted in Fig. 6 according to (25). As can be seen, with $n_c$ increasing, the ratio generally rises; as a result, the degradation in localization performance due to sample correlation is gradually enlarged, but appears to be stable when $n_c$ is above a threshold. In addition, given a specific sampling size, the higher is the value of $\alpha$, the larger is the ratio, thus resulting a lower probability of successful localization.
Fig. 5: The probability of successful localization with finite and correlated samples.

Fig. 6: The ratio $\frac{\sigma_c^2}{\sigma_u^2}$ calculated using (25) with respect to different values of $\alpha$ and different sampling sizes.

localization according to (19) in Corollary 1; that is to say, high correlation in RSS measurements does deteriorate localization performance.

Finally, we shall explain how Remark 10 works in view of the above simulation results. According to Fig. 4, the localization performance of using 10 uncorrelated RSS measurements to produce a fingerprint approaches to that with infinite sampling, namely $n_u = 10$. Supposing that $\alpha = 0.5$ (or $\alpha = 0.9$), it follows from Remark 10 that $n_c = \frac{1+\alpha}{1-\alpha} n_u$, indicating that using $n_c = 30$ (or 190) correlated RSS measurements is able to achieve similar localization performance as using $n_u = 10$ uncorrelated RSS measurements, which evidently conforms to Fig. 5 and suggests that the efficient sampling size should be around 30 (or 190).

C. Experiments

We assigned 24 uniformly distributed reference locations in our lab (see Fig. 7) with the size of 6 m $\times$ 12 m, installed four WiFi APs (which enable packet sniffing WiFi) nearby the four corners and finally collected RSS measurement samples during 5 minutes at each reference location. In the experiments, different fingerprint databases are produced based on different RSS sampling strategies and K nearest neighbors (KNN) with $k = 3$ is employed to fulfill the online localization.

To emulate sampling with different correlations, we actually select RSS samples from raw data with different intervals i.e., 1 s, 40 s and 100 s, are used, and as a result, the corresponding sample correlations (i.e., $\alpha$) are respectively 0.98, 0.88 and 0.77 evaluated by using the Yule-Walker method.

In the first place, we shall investigate the assumptions we have made in this paper. To this end, we plot the standard deviations and histogram of RSS measurements collected at each reference location in Fig. 8 and Fig. 9 respectively. As can be seen, even if the standard deviations are not equal and the histograms are not perfectly normal, the standard deviations are in the same magnitude of order and the histograms are essentially similar to normal distributions, so that the theoretical analysis conducted in this paper is advisable and significative.

In the second place, we produce fingerprint databases by using different numbers of RSS samples (i.e., $n_c$) at each reference location given a specific $\alpha$ and plot the localization errors in Fig. 10 and Fig. 11. According to (26), a unique $n_u$ is calculated given a pair of $n_c$ and $\alpha$, and is also depicted in both figures. Specifically, Fig. 10 illustrates that, given a specific $\alpha$, the localization accuracy improves with the sampling size $n_c$ as...
Fig. 9. The histograms of RSS measurements with respect to different AP at two reference locations.

Fig. 10. The localization errors with respect to different sampling strategies.

Fig. 11. The localization errors with respect to different sampling strategies given the same value of \( n_u \), which is consistent with Theorem 3 and Remark 7. Moreover, Fig. 11 shows that, regardless of the values of \( n_c \) and \( \alpha \), \( n_u \) is the key factor that determines the localization accuracy, which confirms the second part of Remark 10.

According to Fig. 4, when \( n_u = 5 \), the localization performance has been very close to the infinite sampling case, indicating that it is acceptable to collect 5 uncorrelated RSS samples to produce a fingerprint. However, even if we have made RSS measurements at each reference location for a relatively long period of time, which is far more than usual, the equivalent \( n_u \) is only as large as 2.58, implying that there is still room for improving the localization accuracy.

In summary, both the simulations and experiments validate the theoretical analysis and corresponding results in the paper.

VI. CONCLUSION

In this paper, a probabilistic framework was initially presented to evaluate the performance of WiFi fingerprint-based localization by involving only two fingerprints with infinite sampling, and was then extended to the more practical cases by gradually taking into consideration finite sampling and sample correlation. On these grounds, a theoretical analysis was conducted and revealed the fundamentals in relation to the performance of WiFi fingerprint-based localization. Particularly, the efficient sampling size for producing a fingerprint was thoroughly investigated based on a quantitative analysis. Extensive simulations and experiments were carried out, and confirmed the effectiveness of the proposed framework and the correctness of the corresponding performance analysis. The results in this paper not only help to understand the mechanism of WiFi fingerprint-based localization, but also provide insightful guidelines for efficiently building a fingerprint database.

Regarding future works, we would like to adopt the probabilistic framework to investigate other performance issues in relation to realistic WiFi fingerprint-based localization systems, e.g., how to calibrate a fingerprint database, how to design a superior localization algorithm, and etc.

REFERENCES


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