Journal of Location Based Services
Vol. 00, No. 00, Month 200x, 1–18

Probability kernel regression for WiFi localisation

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(*Received 00 Month 200x; In final form 00 Month 200x*)

Various methods have been developed for indoor localisation using WLAN signals. Algorithms that fingerprint the Received Signal Strength Indication (RSSI) of WiFi for different locations can achieve tracking accuracies of the order of a few meters. RSSI fingerprinting suffers though from two main limitations: first, as the signal environment changes, so does the fingerprint database, which requires regular updates; second, it has been reported that, in practice, certain devices record more complex (e.g bimodal) distributions of WiFi signals, precluding algorithms based on the mean RSSI. Mirowski *et al.* (2011) have recently introduced a simple methodology that takes into account the full distribution for computing similarities among fingerprints using Kullback-Leibler divergence, and then performs localisation through kernel regression. Their algorithm provides a natural way of smoothing over time and motion trajectories and can be applied directly to histograms of WiFi connections to access points, ignoring RSSI distributions, hence removing the need for fingerprint recalibration. It has been shown to outperform nearest neighbours or Kalman and particle filters, achieving up to 1m accuracy in office environments. In this paper, we focus on the relevance of Gaussian or non-Gaussian distributions for modeling RSSI distributions by considering additional probabilistic kernels for comparing Gaussian distributions and by evaluating them on three contrasting datasets. We discuss their limitations and formulate how the KL-divergence kernel regression algorithm bridges the gap with other WiFi localisation algorithms, notably Bayesian networks, SVMs and K nearest neighbours. Finally, we revisit the assumptions on the fingerprint maps and overview practical WiFi localisation software implementation.

Keywords: WiFi positioning, fingerprinting, localisation, distributions, kernel methods

1 Introduction

Indoor tracking of people and objects based on WiFi signal strength measurements can be performed with an accuracy of a few meters in a typical building. As a first step, localisation methods require laborious human involvement in the training phase to build so-called *fingerprint* maps for each Access Point (AP). In predictive mode, the Received Signal Strength Indicators (RSSI) from visible APs are matched to the fingerprints to estimate the location of a person or object. Typical algorithms such as nearest neighbour matching (Bahl *et al.*, 2000) may involve solely the RSSI; other techniques take advantage of time-stamping and of assumptions about the motion, and resort to state-space models and dynamic system inference, such as in Kalman or particle filtering (Evennou *et al.*, 2005).

Those fingerprint maps however generally store only the mean value of RSSI (Evennou *et al.*, 2005), sometimes the mean and variance of RSSI (Chen *et al.*, 2007) and do not fully exploit information about the fluctuations of RSSI in the environment. In practice, however, we noticed that certain devices record more complex distributions, complicating the fingerprinting process and introducing errors at estimation. The specific problem we try to overcome is the non-Gaussianity of the RSSI distribution in the context of WiFi localisation (Section 1.1). Our probabilistic localisation algorithm (Section 1.2) relies on comparing RSSI distributions, and for that effect, we extend the Kullback-Leibler-divergence kernel regression (Mirowski *et al.*, 2011) with additional probabilistic kernels (Section 1.3). This paper focuses on the theoretical foundations, limitations and practical implementation of our method.

The issue of frequent re-training, necessary to maintain accuracy, is beyond the scope of this work. Workarounds have been designed though for recalibrating fingerprints, such as automating the process with self-driving indoor mapping robots (Palaniappan *et al.*, 2011) that match the position of a vehicle

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ISSN 1748-9725 print / ISSN 1748-9733 online © 200x Taylor & Francis
http://www.tandf.co.uk/journals
DOI: 10.1080/1748972YYxxxxxxxx

with recorded RSSI to automatically build a signal map. Alternatively, a server-based positioning system can be designed so that access points self-calibrate by mutual analysis of their RSSI (Cypriani *et al.*, 2011).

1.1 *The challenge of non-Gaussianity*

[Figure 1 near here]

A common assumption about the RSSI coming from multiple APs is that the signals are distributed as multivariate Gaussians. It has however been reported (di Flora and Hermersdorf, 2008; Vauper *et al.*, 2010) that this is not always the case: the signal can be multimodal, different recording devices can measure quite different distributions at the same location and simple changes in antenna orientation can impact the RSSI by 10dBm (Curran *et al.*, 2011). In their experiments, Mirowski *et al.* (2011) reported that the RSSI of an immobile receptor can be distributed in a bimodal way and that they oscillate between two extreme values distant by as much as 10dB (see Figure 1).

Because of non-Gaussianity, the use of mean and variance of a multimodal distribution may ignore important information that is helpful for discriminating among different locations. A procedure that can provide a richer characterisation of the distribution is needed. One can represent RSSI or Signal-to-Noise Ratio (SNR) distributions by histograms, with the natural binning scheme of one bin for each integer level[1]. This is an intuitive scheme since RSSI values recorded by such software as NetStumbler® (`http://www.netstumbler.com`) or WiFi Scanner® (`http://wlanbook.com`) are integers. In the most general case that accounts for the multi-modality of the signals, Mirowski *et al.* (2011) consider multinomial distributions as a model for RSSI distributions, and compare such multimodal distributions using the divergence metric developed by Kullback and Leibler (1951).

1.2 *Prior art in probability-based indoor localisation*

The first usage of a probabilistic approach to RSSI in indoor localisation was explained in (Castro *et al.*, 2001; Roos *et al.*, 2002; Youssef *et al.*, 2003). They proposed to model the distribution of RSSI at each fingerprint location as a histogram, and to use it as a prior in a Bayesian framework, to compute the probability of having a specific histogram of RSSI at a new location using Bayesian Networks (Castro *et al.*, 2001; Roos *et al.*, 2002) or the Naive Bayes algorithm (Youssef *et al.*, 2003). Paschalidis *et al.* (2009) use a Kullback-Leibler-based statistical framework for Wireless Sensor Networks localisation (consisting in null hypothesis testing for each fingerprint). Bargh *et al.* (2008) use the Kullback-Leibler (KL) divergence to find the (single) nearest neighbour in the space of multinomial counts of Bluetooth dongles. Milioris *et al.* (2010) also perform nearest neighbour matching by resorting to KL divergence, this time on RSSI from WiFi data, but they assume that the RSSI from multiple APs is simply a multivariate Gaussian, a hypothesis that is not always true, as pointed out in Section 1.1.

Alternatively, Del Mundo *et al.* (2011) reported that Support Vector Machines (SVMs) with Gaussian or polynomial kernels could achieve better WiFi location classification accuracy than Naive Bayes or nearest neighbours.

1.3 *Proposed improvements*

No prior method to (Mirowski *et al.*, 2011) considered probability kernels with distance-like metrics between distributions. They introduced a probability kernel-based approach to tracking location and suggested to compare distributions of RSSI using the symmetrized Kullback-Leibler divergence and by constructing probability kernels that can be used in a simple weighted regression scheme and found that their metric on fingerprints was robust to various noise and RSSI distributions, achieving up to 1m accuracy in office environments. They also offered an alternative approach to fingerprinting, which records only the count of successful connections to APs (rather than the RSSI levels) over a small time interval, a method similar

[1] Mirowski *et al.* (2011) evaluated the trade-off between coarser binning schemes, e.g., 5dB bins, and time window lengths.

in principle to AP coverage area estimates (Koski *et al.*, 2010) or to the simple AP count-based algorithm described in (di Flora and Hermersdorf, 2008).

In this paper, we focus on the relevance of Gaussian or non-Gaussian distributions for modeling RSSI distributions and consider additional probabilistic kernels for comparing Gaussian distributions. We then evaluate, on three contrasting datasets, several probabilistic kernel regression methods and discuss their limitations. We also formulate how the KL-divergence kernel regression algorithm bridges the gap with other WiFi localisation algorithms, notably Bayesian networks, SVMs and K nearest neighbours. Finally, we revisit the assumptions on the fingerprint maps that were made in (Mirowski *et al.*, 2011) and overview practical software implementation of that localisation algorithm.

2 Methods: probabilistic kernel regression for WiFi localisation

We build on the method introduced in (Mirowski *et al.*, 2011), which can be summarized as follows: one samples the distribution p of RSSI from all visible APs for a short duration and compares it to the distributions q in the fingerprint database, using a metric such as the Kullback-Leibler (KL) divergence and the KL-divergence kernel (Section 2.1). In the database, each fingerprint is associated with a location, and the predicted location is estimated through kernel regression. This method naturally copes with unknown RSSI, contains few hyperparameters, and can be trivially extended to operate merely on histograms of AP connection (i.e., multinomial distributions) instead of full RSSI levels (Section 2.3). This paper introduces several extensions to this method: comparisons with Gaussian kernels representing different distributions (Section 2.4) and with Bayesian networks (Section 2.5). We also reconsider how to sample RSSI or AP during motion of the mobile device in Section 2.2.

2.1 *Kullback-Leibler divergence kernel regression*

The distribution p of discrete-valued RSSI is sampled from all visible APs for a duration τ (typically of a few seconds), and is compared to the distributions q in the labeled fingerprint database, using the symmetrized Kullback-Leibler divergence[1]: $D(p,q) = KL(p||q) + KL(q||p)$. In the discrete case where the random variable S takes discrete values (e.g., integer-valued RSSI or SNR from an access point), the Kullback-Leibler divergence is defined as: $KL(p||q) = \sum_s p(S=s) \log \left(p(S=s)/q(S=s)\right)$. To avoid taking logarithms of zero-valued bins, it can be smoothed by adding a small constant term.

In the case when the discrete random vector representing RSSI values $\mathbf{S}$ is multivariate (e.g. when measuring RSSI from J multiple access points), Mirowski *et al.* (2011) make the assumption of local independence of each AP's marginal distribution and use the chain rule for relative entropy (Cover and Thomas, 2006) to express the KL-divergence of a joint distribution of independent variables. One can indeed argue that the WiFi software most likely queries and receives answers from the APs independently, and that the fluctuations in signal propagation for various APs happen along somewhat different paths.

Mirowski *et al.* (2011) propose to combine the KL-divergence with kernel[2] methods and to use kernel-based regression algorithms. Following (Moreno *et al.*, 2004), and for a data-dependent range of values α, it is possible to define such positive semi-definite kernels by exponentiating the symmetrized KL-divergence: $k\left(p, q_\ell\right) = e^{-\alpha \sum_{j=1}^{J} D(p(S_j), q(S_j|\{x_l, y_l\}))}$. Using that kernel function and a set of known training datapoints $\{q_\ell, \{x_\ell, y_\ell\}\}$, Weighted Kernel Regression (WKR) (Nadaraya, 1964) can produce an estimate of location using p, the sampled distribution of RSSI:

$$\{\hat{x}, \hat{y}\} = \frac{\sum_\ell \{x_\ell, y_\ell\} k(p, q_\ell)}{\sum_\ell k(p, q_\ell)} \tag{1}$$

[1] In information theory, the Kullback-Leibler divergence is a non-symmetric measure of the difference between probability distributions.
[2] A *kernel* is a symmetric function equal to one if $p = q$ and decaying to zero as the dissimilarity of the two inputs increases.

For speed-up, Mirowski *et al.* (2011) suggests to do WKR-based regression using only the K nearest neighbours (in the KL-divergence sense), instead of the full set of known training datapoints. The two hyperparameters, namely the kernel coefficient α and the number of nearest neighbours K are optimised on the training dataset (i.e. on the fingerprints) by leave-one-out cross-validation. WKR reduces to nearest neighbour matching when $K = 1$. The impact of the choice of the length of sampling window τ, of the size of the RSSI bins, and of the number N of samples taken during fingerprinting have been investigated in (Mirowski *et al.*, 2011).

Finally, when the signal fingerprint at location $\{x, y\}$ does not include any RSSI from a specific AP j, its distribution can be considered as $p(S_j \leq s_{min} | \{x, y\}) = 1$, where s_{min} is the limit of detection of the signal. One can approximate this by putting all the mass on the first ("lowest") bin of the RSSI histogram.

2.2 *Evaluating the distribution during motion tracking*

In realistic scenarios, the distribution p for which one wishes to estimate the location is going to be sampled during motion, as the mobile goes through areas with different RSSI distributions over the course of the sampling window τ. Note that our specific sampling window scheme gives an estimate for the location at $\tau/2$ seconds ago. Such an approach has the advantage of reducing the position estimate bias but suffers from the disadvantage of giving "old" position estimates when the sampling window τ lasts for several seconds. This problem is perceived as more acute for real-time tracking of fast moving objects than for self-localisation (as the end-user typically slows down or stops to read her position). Our method could be further combined with a motion model to make position predictions.

One can make the crucial assumption that the distributions continuously change for neighbouring points. There is however a trade-off between the number of RSSI samples necessary to get a good approximation of p, and the error introduced by sampling from neighbouring locations. Throughout our experiments, we limited the sampling window τ so that it covers the spatial extent of at most 3 fingerprints. For instance, in Section 3.1, $\tau = 8s$, corresponding to 4m at a leisurely walking speed of 0.5m/s, compared to a 2.5m inter-fingerprint distance; whereas in Section 3.2, $\tau = 10s$ corresponds to 10m at 1m/s, compared to a 5.5m average distance between fingerprints.

An approximation suggested in (Mirowski *et al.*, 2011) is a weighted smoothing scheme that divides the sampling window (of duration τ seconds) into four segments: a "first" quarter, a "middle" half and a "last" quarter, respectively weighted by $\kappa/2$, $1 - \kappa$ and $\kappa/2$, so as to give less importance to samples acquired at the beginning and at the end of the sampling window, as well as a recipe for setting the weights κ of the sampling window that exploits the fingerprint data and assumptions about the movement speed. We contend that an alternative optimisation of the κ weights could be made by looking at the localisation performance directly, in a bias and variance minimisation setting, where the bias is the systematic error that is introduced by sampling RSSI before and after the tracked location. The smaller the number of RSSI samples, the larger the variance of the location estimate.

2.3 *Extension to access point connection histograms*

The KL-divergence kernel regression can be trivially extended to accommodate AP connection histograms (i.e., multinomials of the number of connections for each AP during time window τ, obtained by counting the number of RSSI measurements made on each AP and irrespective of the RSSI values). Even though one ignores the actual RSSI levels, one can thus achieve a median accuracy of 2 to 3m in an office environment, as shown in the next section.

One benefit of this approach is that it foregoes RSSI recalibration completely: what APs are seen might be similar across devices, even if the RSSI levels change. The only trick is to remove, from all histograms, the transient APs that do not show up during tracking. Alternatively, one can know through software and at training time if the AP is ad-hoc or part of the infrastructure and use this information to filter out mobile phones acting as hot spots. Another way of filtering out APs is to weed out devices with short ranges.

2.4 *Comparison with Gaussian kernel regression methods*

The multinomial KL divergence kernel introduced in (Mirowski *et al.*, 2011) faces two major shortcomings, which become manifest in datasets with sparse and under-sampled fingerprints.

(1) **Data scarcity**: if only few samples of varying RSSI or SNR levels are collected[1], it is impossible to represent the fingerprint distribution well by a histogram. In that case, just using the mean (and, optionally, the variance) might be a better estimator for the empirical distribution. In this case, our assumption is that the lack of Gaussianity in the observed distribution is caused by under-sampling rather than by an intrinsic non-Gaussian distribution; therefore we resort to the assumption of Gaussianity to lessen the need for estimating many parameters.
(2) **Non-overlapping histograms**: the multinomial KL divergence kernel does not make a distinction between two non-overlapping histograms that are only 10dB apart, and two non-overlapping histograms that are 40dB apart.

For these reasons, we have investigated a simpler, Gaussian form of the KL divergence kernel (Section 2.4.1), its relation to the standard K-Nearest Neighbours (KNN) kernel (Section 2.4.2), and propose three different kernels that may be better suited for under-sampled RSSI distributions (Section 2.4.3).

2.4.1 *Gaussian Kullback-Leibler divergence kernel regression.*

Let us denote by $\mathcal{N}(\mu_\mathbf{p}, \mathbf{\Sigma_p})$ and $\mathcal{N}(\mu_\mathbf{q}, \mathbf{\Sigma_q})$ the two multivariate normal distributions p and q that will be fitted to some RSSI measurements coming from J access points. Then, as stated in (Milioris *et al.*, 2010), the Kullback-Leibler divergence between these two Gaussians can be written as (Eq. 2). Since we assumed that the signals received from the J access points at any given location are conditionally independent given that location, which means that the covariance matrices $\mathbf{\Sigma_p}$ and $\mathbf{\Sigma_q}$ are diagonal. Letting $\sigma^2_{p,j}$ and $\sigma^2_{q,j}$ be their respective j-th diagonal element, we can simplify (Eq. 2) to obtain (Eq. 3):

$$KL\left(p||q\right) = \frac{1}{2}\left(\mathrm{tr}\left(\mathbf{\Sigma_q}^{-1}\mathbf{\Sigma_p}\right) + (\mu_\mathbf{q} - \mu_\mathbf{p})^\mathrm{T}\mathbf{\Sigma_q}^{-1}(\mu_\mathbf{q} - \mu_\mathbf{p}) - \log\left(\frac{\det(\mathbf{\Sigma_p})}{\det(\mathbf{\Sigma_q})}\right) - \mathrm{J}\right) \quad (2)$$

$$KL\left(p||q\right) + KL\left(q||p\right) \approx \frac{1}{2}\sum_j \left(\frac{\sigma^2_{p,j}}{\sigma^2_{q,j}} + \frac{\sigma^2_{q,j}}{\sigma^2_{p,j}} + \left(\frac{1}{\sigma^2_{q,j}} + \frac{1}{\sigma^2_{p,j}}\right)(\mu_{q,j} - \mu_{p,j})^2\right) - 2J \quad (3)$$

(Eq. 3) can be exponentiated to form a kernel function. Software implementation of such kernel merely requires to estimate, individually for each access point $j \in \{1, \ldots, J\}$, the mean and variance of the AP-specific RSSI values (i.e., the first and second moments on univariate distributions p_j and q_j).

The case when an access point j is not "heard" at a fingerprint location or during tracking (i.e., when univariate distribution p_j is undefined) could be handled like in Section 2.1 by setting the probability mass at the limit of detection, i.e., $p_j(S \leq s_{min}) = 1$. This yields a mean of $\mu_{p,j} = s_{min}$ but leaves the variance undefined. We simply chose to set all such variances to a minimum value σ^2_{min}. We experimented (on several, non-reported datasets) with σ^2_{min} values corresponding to standard deviations of 1dB, 2dB, 3dB, 5dB and 9dB, and consistently obtained the best performance with $\sigma_{min} = 5$dB. We therefore used that value throughout the experiments reported in the Results section (a posteriori, $\sigma_{min} = 5$dB turned out to be optimal on those three datasets as well).

2.4.2 *Limit case: distance of mean vectors and time-averaged KNN algorithm.*

In the special case when the variance of the RSSI is assumed to be the same for each AP, regardless of fingerprint location or tracking i.e., $\forall\ell, \forall j, \sigma^2_{\ell,j} = \sigma^2$, a constant then (Eq. 3) becomes the simple Euclidian distance of mean

[1] Data scarcity would typically be an issue for online tracking data collection. It might also happen during fingerprinting, when the experimenter cannot afford resources to collect more than a dozen RSSI samples per fingerprint location.

vectors: $KL(p||q)+KL(q||p) \approx d(p,q) = \frac{1}{\sigma^2}\sum_j(\mu_{p,j}-\mu_{q,j})^2$. The weighted kernel regression with K nearest neighbours simplifies subsequently to the standard K-Nearest Neighbours (KNN) algorithm (albeit with time-averaging) employed for instance in (Bahl *et al.*, 2000; Chen *et al.*, 2007).

2.4.3 ***Three additional kernels for comparing RSSI distributions.*** Let us note "KLgauss" the kernel based on the KL divergence between Gaussian distributions (Section 2.4.1), "DistMean" the kernel based on distance between mean RSSI vectors (Section 2.4.2) and "KL" the kernel introduced in (Mirowski *et al.*, 2011) and explained in Section 2.1). A last, fourth kernel, can be constructed by combining the KL and the DistMean kernels: $k(p,q) = \exp(-\alpha D(p,q) - \beta d(p,q)$. In the latter expression, the two hyperparameters α and β (as well as the number of nearest neighbours for WKR) can be optimised in a leave-one-out cross-validation scheme. It is to be expected (and can be seen in the Results section) that the hybrid kernel should have a localisation accuracy about as good as the better among the KL and the DistMean kernels.

2.5 *Relationship between KL-divergence kernels and Bayesian methods*

We conclude this methodology section by proving the relationship between Kullback-Leibler divergence kernel regression for WiFi localisation (Mirowski *et al.*, 2011) and previous Bayesian probabilistic approaches to that problem such as (Castro *et al.*, 2001; Roos *et al.*, 2002). Assuming that we know the true fingerprint distributions q_ℓ at every fingerprint location $\{x_\ell, y_\ell\}$, we can express the probability of observing a sequence of discrete, integer RSSI measurements $\mathbf{S}$ (expressed as a histogram $\{h_1, h_2, \ldots, h_I\}$) by a multinomial distribution[1] that is conditional on the location of any such fingerprint ℓ, and that can be expressed using the true signal distribution q_ℓ.

$$p\left(\mathbf{S}|\{x_\ell, y_\ell\}\right) = p\left(\{h_1, h_2, \ldots, h_I\}|\{x_\ell, y_\ell\}\right) \equiv \prod_{s=1}^{I} q_\ell(s)^{h_s} \tag{4}$$

If we normalise the histogram counts h_s by the total number α of RSSI measurements, we obtain the empirical distribution $p(s) \equiv h_s/\alpha$. Then, taking the negative log of the likelihood expressed in (Eq. 4), normalising it by α and subtracting the Shannon entropy $H(p) = -\sum_s p(s)\log p(s)$ from that quantity, we get the Kullback-Leibler divergence between the empirical (tracking) and fingerprint distributions:

$$-\frac{1}{\alpha}\log p\left(\mathbf{S}|\{x_\ell, y_\ell\}\right) - H(p) = KL(p||q_\ell) \tag{5}$$

In a Bayesian framework and assuming that each fingerprint location ℓ can be given a uniform prior distribution $p\left(\{x_\ell, y_\ell\}\right)$, we use the Bayes rule to derive the location probability $p\left(\{x_\ell, y_\ell\}|\mathbf{S}\right)$ in (Eq. 6). We can normalise the right-hand side of (Eq. 6) using a partition function $Z = \sum_{\ell'} p\left(\mathbf{S}|\{x_{\ell'}, y_{\ell'}\}\right)$, and then compute the expected value $E[\{x,y\}]$ of the location having measured the signal, as in (Roos *et al.*, 2002). Using (Eq. 5) and the observation that $p\left(\mathbf{S}|\{x_\ell, y_\ell\}, q_\ell\right) = e^{-\alpha[KL(p||q_\ell)+H(p)]}$, we can express, in (Eq. 7), the expected location in term of exponentiated KL divergence.

$$p\left(\{x_\ell, y_\ell\}|\mathbf{S}\right) = \frac{p\left(\mathbf{S}|\{x_\ell, y_\ell\}\right)p\left(\{x_\ell, y_\ell\}\right)}{p\left(\mathbf{S}\right)} \propto p\left(\mathbf{S}|\{x_\ell, y_\ell\}\right) \tag{6}$$

$$E[\{x,y\}] = \sum_\ell \{x_\ell, y_\ell\}\frac{p\left(\mathbf{S}|\{x_\ell, y_\ell\}\right)}{Z} = \frac{\sum_\ell \{x_\ell, y_\ell\} e^{-\alpha[KL(p||q_\ell)+H(p)]}}{\sum_\ell e^{-\alpha[KL(p||q_\ell)+H(p)]}} \tag{7}$$

[1]For simplicity, we limit ourselves to a single access point, but an extension to multiple independent access points is possible.

In the above equation, the entropy term $H(p)$ appears both in the numerator and denominator and can be simplified. Yet, and although similar to (Eq. 1), (Eq. 7) is asymmetric, hence it precludes many kernel methods such as Support Vector Machines. Moreover, the normalising coefficient α that we obtain in our experiments is typically orders of magnitude smaller than the total number of RSSI observations during the sampling window.

Ultimately, kernelising the similarity between distributions, be it through nonparametric or parametric KL divergence as in (Mirowski *et al.*, 2011) or simply through the distance between mean vectors, proves to be a flexible method. Because of its relation to the probabilistic Bayesian networks (Roos *et al.*, 2002) and Naive Bayes classifiers (Youssef *et al.*, 2003), to Support Vector Machines and to K nearest neighbours (Bahl *et al.*, 2000), our kernel-based method essentially encompasses most of the state-of-the-art machine learning algorithms used in WiFi localisation (Del Mundo *et al.*, 2011).

3 Results

In this section we refine the localisation results obtained by Mirowski *et al.* (2011) by employing the three additional kernels that we just introduced. We compare various buildings featuring different training and tracking scenarios, including a high-quality, dataset in an office building, with dense and repeated RSSI fingerprints (Section 3.1), a trial involving a large, open space (Section 3.2) and another trial in a public indoor environment with mixed layouts and heavy pedestrian traffic (Section 3.3). We thus re-analyse the robustness of Gaussian and non-Gaussian distribution kernel-based localisation algorithms under different settings.

All our experiments mimic a scenario where the location is predicted only from the last few seconds of RSSI measurements and using a pre-computed fingerprint database that can be stored locally on a handheld device (see Section 4.4). The duration τ of the time window during which we collect RSSI samples is typically equal to 8s or 10s; in order not to bias the predicted locations towards the past, we evaluate the position error by comparing the prediction to the actual position $\tau/2$ seconds earlier.

3.1 *Office space with dense fingerprinting*

The first dataset is taken in an office (Chen *et al.*, 2007; Evennou *et al.*, 2005) consisting of a 40m×40m area, depicted in Fig. 2. The training data consisted of 88 fingerprints recorded for 22 APs[1] and spaced every 2.5m on average; some APs had 130 samples for each location. Tracking data in that dataset were acquired a few days later using the same WiFi equipment[2], sampling RSSI at 5Hz frequency while moving at a speed of 0.5m/s. Our tracking algorithm collected samples in windows of duration $\tau = 8s$, resulting in up to 40 samples during tracking time and covering a distance of 4m. Because only 4 APs were used in the experiments published in (Chen *et al.*, 2007; Evennou *et al.*, 2005) (each AP was placed at one of the 4 corners of the square-shaped corridor, so as to maximize the line-of-sight coverage), we evaluated tracking performance using only those 4 APs (for fair comparison), as well as using all 22 APs.

3.1.1 *Localisation based on RSSI.* [Table 1 near here]

[Figures 2a and 2b near here]

Table 1 recapitulates the performance of multinomial KL divergence kernel regression with 4 APs (achieving a median accuracy of 1.06m), which outperforms state-of-the-art algorithms such as Kalman filters (2m), Voronoi particle filters (1.6m) (Evennou *et al.*, 2005) and model-free tracking (1.3m) (Chen *et al.*, 2007), while estimating a reasonably smooth trajectory.

A further decrease in the median tracking error was observed when using 22 APs rather than 4 APs, contrary to what was suggested in (Koski *et al.*, 2010); as shown in Table 2, the 90% quantile error was reduced to around 1.9m from 2.3m, and the median error was slightly reduced to 0.95m from 1m after

[1] It is common to observe hundreds of unique MAC addresses in office environments, coming from various floors and individual offices.
[2] Information about movements of people during tracking or fingerprinting was not available.

including all the available 22 access points. Note that those 18 additional APs were part of the ambient RF "noise"; unlike the 4 APs that were specifically set up for the experiment, those APs may have been placed in different parts of the building, on different floors, or in individual offices.

[Table 2 near here]

As visible in Table 2, other kernels such as the KL divergence on Gaussian or the distance between mean RSSI vectors worsened the localisation error (going over 1.25m median and 2.2m at 90%), whereas using a hybrid kernel (combining the multinomial KL divergence and the distance of means) slightly reduced the error down to 0.93m median and 1.72m at 90%. This hints that, on this dense and well-sampled dataset (where up to 130 measurements were recorded at each fingerprint, and where fingerprints were spaced by 2.5m), the multinomial KL divergence makes best use of the RSSI distributions[1]. We now hypothesise that dense, well-sampled fingerprint maps might be better modeled by multinomials rather than by Gaussians.

3.1.2 *Localisation based on access point visibility.*

In a second series of experiments on the same office dataset, the RSSI from the APs were ignored, and only multinomials of connections to 22 APs were used to build the KL-divergence kernels. As shown in Table 2 and on Figure 2 (right), the tracking accuracy remained satisfactory, at about 2m median error.

The difference between this method and (di Flora and Hermersdorf, 2008) is that here, AP visibility vectors were pooled from consecutive locations covered by the walk over a small temporal window, and were used to estimate a multinomial distribution of AP connections for the location at the centre of the window. Localisation using only AP visibility can provide a more robust option, in particular when fingerprinting is done "on the fly" while walking or driving a robot (Palaniappan *et al.*, 2011), with a large spatial spread of the pooled RSSI measurements. For instance Mirowski *et al.* (2011) reported 4m median accuracy (7.6m at 90%) during tracking, one week after having fingerprinted (every 5m) a 300m-long corridor by walking at 1.4m/s and querying 130 APs at 1Hz in overlapping windows of duration $\tau = 10s$.

3.2 *Open-space localisation in an auditorium*

[Figure 3 near here]

It can be argued that a narrow and long corridor is an ideal layout for localisation. Mirowski *et al.* (2011) also evaluated a large, open indoor space (an auditorium with over 200 seats) with fingerprints collected at locations spread evenly over the space and with repeated measurements made at each location (see Fig. 3). During training, over 60 RSSI values from each of the 6 APs were recorded at 49 fingerprint locations separated by about 2m, using NetStumbler at the frequency of 1Hz. As visible on Figure 4, the mean value of the WiFi signal did not monotonically change across the space (X, Y) dimensions: there were multiple adjacent points sharing the same mean RSSI for a given AP channel, e.g., fingerprints 4, 11, 18, 25, 26 and 27 for AP 3. Tracking RSSI was recorded the next day on a path going through all the fingerprints and moving slowly at 0.17m/s. Figure 3 shows the locations of the fingerprints and the path for tracking.

[Figure 4 near here]

We evaluated all the four kernels discussed in this paper. For the multinomial KL-divergence kernel in particular, we compared the 1-nearest neighbour with weighted kernel regression on multiple nearest neighbours (the number of neighbours K was optimised on the fingerprints) and also compared different bin sizes (1dB, 2dB, 5dB and 10dB). Table 3 compares the performance on the tracking data using $\tau = 10$s long tracking windows. Best results obtained were 4.7m median accuracy (8.3m at 90%) for 5dB-bin KL-divergence 7-neighbour kernel regression (with coefficient $\alpha = 0.39$), followed by 4.9m median accuracy (8.2m at 90%) for a Gaussian KL-divergence kernel regression with $K = 4$ and $\alpha = 3.93$. We did notice a significant improvement or worsening of the results when switching between the kernels, provided that bins wider than 1dB were used, and yet, as illustrated on Figure 5, the WiFi signals need to be represented by

[1] Mirowski *et al.* (2011) report that on this dataset, there is no significant localization improvement beyond 20 samples per fingerprint, but that fewer fingerprints are detrimental (also see Section 4.2)

multimodal fingerprint distributions[2]. Even more, as shown in the probabilistic analysis based on Chernoff bounds that was reported in (Mirowski *et al.*, 2011), it is theoretically possible to distinguish between the 49 fingerprints with less than 1% of error using only 5 RSSI measurements.

[Figure 5 near here]

[Table 3 near here]

We conclude that probabilistic kernel regression algorithms (including the limit-case K nearest neighbours) do somewhat work in open space areas, though with an accuracy that is lower than in corridors. Low accuracy and the lack of differentiation between various kernels might be attributed to changes in the environment due to moving people (the experimenters acquiring the data), multipath propagation and multiple sources of signal diffraction, such as seats. For comparison, the same equipment with dense and well-sampled fingerprinting of multimodal WiFi signals could obtain a median tracking error well under 1m (median) and 2m at 90% in a corridor environment (Mirowski *et al.*, 2011).

3.3 *Localisation with sparse fingerprinting in a complex public space*

The last experiment we report involves a realistic, almost worst-case scenario, where the building layout includes both wide corridors and open spaces on two floors, and there is continuous pedestrian traffic throughout the space during both fingerprinting and tracking. Fingerprints were collected at 162 locations covering both floors, and the locations were 5.5m apart from each other on average. During fingerprinting, location errors of the order of 5m were systematic. 10-15 repeated measurements were obtained at each location. During tracking, samples were pooled over a window of 10s at a walking speed of 1m/s.

Mirowski *et al.* (2011) experimented with two options of the algorithm: using RSSI (on a PC running NetStumbler) and AP visibility only (on a Mac running WiFi Scanner); the results are detailed in Table 4. In our experiments with the Gaussian kernel regression, we noticed that there was a marked advantage in using the KL divergence kernels on Gaussian distributions for the localisation accuracy (and the simple distance of mean RSSI vectors for floor accuracy) over the multinomial KL divergence kernels. Specifically, Gaussian KL divergence kernel regression would reduce the median error by 1m and the error at 90% by over 2m. In this dataset, the fingerprints were under-sampled, being located at least every 5m and with barely 10 samples per fingerprint.

[Table 4 near here]

It can be seen that the experimental conditions in this scenario are stretching the limits of the algorithm. They also represent opportunities for further improvements by carefully designed sampling strategies and dense, repeated data collection.

4 Discussion

The results reported in the previous section show a wide range of performance under different experimental scenarios. For real-world deployment, proper expectations need to be set in consideration of the difficulty of the particular scenario. Also, sampling strategies need to be designed to adapt to such difficulties.

In this section, we discuss the difficulty of building fingerprint maps. We begin by recalling the assumptions that we employed throughout the paper (Section 4.1) and explain the impact of various hyperparameters of the localization algorithms (Section 4.2). We provide pointers to several approaches for quantifying the quality of fingerprint maps (Section 4.3), and conclude by computational and software deployment considerations (Section 4.4).

4.1 *Assumptions behind the probabilistic model of fingerprints*

Mirowski *et al.* (2011) defined a *fingerprint* as a set of probability distributions (one for each access point)

[2] We also notice on Figure 5 that some fingerprints seem to have identical RSSI distributions for AP channel 1, e.g., fingerprints 41 and 42: this will confuse the KL-divergence algorithm.

that are specific to (i.e., conditional on) a location indexed by ℓ. This paper focussed on two examples of measurements taken from WiFi-enabled devices which can communicate with so called access points (AP): RSSI measurements and access point counts. We followed a few key assumptions in our probability kernel-based location algorithms:

(1) **Device independent measurements**, even if different WiFi cards on different laptops could record different sets of RSSI values at identical locations, so that one builds device-specific fingerprint maps.

(2) **Conditional independence of the RSSI from a single AP given the location**, which means that at immobility, the measurements are theoretically interchangeable, provided that no other phenomena occur that might disturb the radio-frequency field, such as people passing by or electrical equipment being turned on or off. While it is easy to enforce immobility during fingerprinting, it becomes impractical during tracking, but one can assume that RSSI acquired during motion over short time intervals are somewhat constant, provided that the speed is relatively slow and the sampling window is relatively short.

(3) **Conditional independence of access points**, as one can argue that the WiFi software most likely queries and receives answers from the APs independently, and that the fluctuations in signal propagation for various APs happen along somewhat different paths.

(4) **Time-invariance of fingerprints** (a weak assumption). In spite of Mirowski *et al.* (2011) contending that they can correct for shifts in signal level, ignore new APs and not use removed APs in the localization algorithm, they cannot easily deal with local changes in the environment, such as furniture or people movements. The best solution might lie in automated fingerprint recalibration or even automatic data acquisition with associated location using a self-localizing robotic platform (Palaniappan *et al.*, 2011).

4.2 *Impact of fingerprinting and tracking data scarcity on localization accuracy*

Mirowski *et al.* (2011) investigated four different questions pertaining to some parameters related to fingerprints and to tracking using probability distribution kernels, three of which pertain to all signal-based localization algorithm:

- How many fingerprinting locations should be chosen?
- How many RSSI samples N should be measured to estimate the fingerprint distributions $q_\ell(\mathbf{S})$?
- During tracking, how many RSSI samples n should be used in the localization algorithm?
- How wide should be the histogram bins used to encode the RSSI distributions?

They quantified the effects of each of these four hyper-parameters in terms of tracking accuracy with the office data from Section 3.1, by subsampling that data (e.g., fewer fingerprints, fewer samples or wider histogram bins). Their immediate conclusion was that the more samples N per fingerprint, the more fingerprint locations, the longer the sampling window during tracking and the finer the histogram bins for fingerprints, the better the tracking accuracy. After analysis, they suggested that the spatial density of the fingerprints is the most important performance impacting factor. In comparison, repeated measurements at each location were less important – the advantage of multiple measurements at the same location flattened beyond about 20 samples. The optimal bin sizes for the histograms vary with the length of the sampling window during tracking, with more refined bins useful only with longer tracking windows that accumulated more samples to estimate the RSSI distribution.

Our Gaussian vs. non-Gaussian distribution kernel results further suggest that datasets with denser fingerprints and with more samples N are more suitable for the multinomial (non-Gaussian) KL-divergence kernels (c.f. the office dataset from Section 3.1). On the other hand, datasets with coarser fingerprints (fewer locations and fewer samples) tend to perform slightly better with the Gaussian KL-divergence kernel. We contend that those latter datasets do not yield enough datapoints to correctly estimate the

RSSI distributions, hence simpler methods (i.e., with fewer degrees of freedom) work better.

Finally, we noticed (results not reported) that on some under-sampled datasets, increasing the size of bins (e.g., 5dB or 10dB) for the multinomial KL divergence kernel would somewhat increase the accuracy of the tracking algorithm, but not as much as by directly switching to Gaussian KL-divergence kernels or as by using the hybrid kernel (combining 1dB-bin multinomial KL-divergence kernel with a distance of means kernel).

4.3 *Assessing the quality of fingerprint maps*

Mirowski *et al.* (2011) provided theoretical and computational insights about the number of samples n that RSSI distribution-based localization methods needed during tracking. Using a probabilistic definition of fingerprints, the actual fingerprint database, sampling and Chernoff bounds on the probability of mistaking a fingerprint for another, they derived an indicator of the "quality" (i.e., the separability or dissimilarity) of a non-Gaussian fingerprint map. Such a metric is perfect for discovering similar fingerprints that could confuse the localisation algorithm. Their metric would for instance indicate that the office dataset from Section 3.1 (theoretically) needed only or two samples at tracking time to choose the closest fingerprint, whereas the auditorium dataset (in Section 3.2) required five samples (i.e., those fingerprints were more "confusing"). This Chernoff metric is of course only a theoretical lower bound on the number of samples needed to differentiate any two fingerprints with a 99% probability, not the number of samples needed to build a good histogram that accurately approximates the probability distribution function of the RF equipment (the latter number would be much higher). The Chernoff bound was derived under the assumptions made in Section 4.1 and it does not take into account trivial sources of errors such as the noise in data acquisition or the time-variance of the RSSI. In practice, many more tracking samples n would be required to distinguish between fingerprints, and it is more relevant to directly quantify the localisation accuracy as a function of n, as we suggested in the previous section.

An alternative approach (Beder *et al.*, 2011) has been recently investigated to predict the expected accuracy of WiFi maps, including away from the fingerprints, by computing the covariance of the gradients of the fingerprint map in a Bayesian Gaussian setting.

4.4 *Software implementation of probabilistic kernel regression*

We conducted our WiFi localization research mostly using Matlab, but we also implemented all the kernel regression algorithms mentioned in this paper in Java under the Android® software development toolkit and operating system, and tested the algorithm in real time on an Android Smartphone. We exploited the sparsity in the AP visibility and in the RSSI histograms to encode the fingerprint database as a small-size text file and to enable the algorithm to run locally on the smartphone and in acceptable time. As an illustration, the 503-AP and 162-fingerprint public space dataset from Section 3.3 held under 200kB and we could run one location estimation in less than one second. Such a performance enables privacy-preserving localisation applications that run locally on the individual's device instead of a server.

5 Conclusions

We analysed a simple probabilistic algorithm for WLAN fingerprint-based tracking, relying on location regression with KL-divergence kernels. Its time-window based sampling approach is a very simple way to account both for the motion and for the complex distributions of RSSI. Depending on the quality of the signal map, which may or may not be Gaussian, we discussed optimal kernel choices. Our kernel-based algorithm proves to be very flexible and generalises several existing WiFi localisation algorithms, including K nearest neighbors and Bayesian networks. Moreover, the structure of our model is such that, exploiting an automated setup for dense fingerprinting, we can further investigate the distributions of location prediction error and thus quantify the localisation uncertainty due to how the WiFi signal distribution varies in space. Finally, although the experiments in this work relied solely on active WiFi probing (in order to accommodate existing hand-held devices such as smartphones), we would like to stress that our algorithm could easily be applied to passive WiFi scanning (if hand-held devices had software to process such large amounts of data) or to any other radio-frequency signals such as those coming from the Global System for Mobile Communications (GSM) or Long-Term Evolution (LTE).

Acknowledgment

The authors would like to thank Benjamin Lowe and Jin Cao for their assistance in data collection and helpful feedback.

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Table 1. Tracking accuracy on the office dataset using 4 APs

Technique	median	at 90%
Kalman filter (Evennou *et al.*, 2005)	2.0m	-
Voronoi particle filter (Evennou *et al.*, 2005)	1.6m	-
Model-free tracking (Chen *et al.*, 2007)	1.3m	2.5m
KL divergence, 1 NN	1.25m	3.18m
KL divergence, 3 NN WKR	**1.06m**	**2.34m**

Table 2. Tracking accuracy on the office dataset using the KL-divergence kernel on 22 APs, with or without RSSI

Technique	kernel	median	at 90%
With RSSI, 1 NN	KL	1.16m	2.84m
With RSSI, 6 NN WKR	KL	0.96m	1.88m
With RSSI, 7 NN WKR	KLgauss	1.29m	2.18m
With RSSI, 5 NN WKR	DistMean	1.24m	2.32m
With RSSI, 7 NN WKR	**Hybrid (KL + DistMean)**	**0.93m**	**1.72m**
No RSSI, 1 NN	KL	1.94m	4.95m
No RSSI, 27 NN WKR	KL	1.90m	4.31m

Table 3. Accuracy results in the auditorium dataset.

Technique	kernel	bin size	median	at 90%
With RSSI, 1 NN	KL	1dB	5.3m	11.1
With RSSI, 1 NN	KL	2dB	5.3m	11.1m
With RSSI, 1 NN	KL	5dB	4.8m	11.2m
With RSSI, 1 NN	KL	10dB	4.9m	10.2m
With RSSI, 4 NN WKR	KL	1dB	5.3m	11m
With RSSI, 4 NN WKR	KL	2dB	5.1m	9.3m
With RSSI, 7 NN WKR	**KL**	**5dB**	**4.7m**	**8.3m**
With RSSI, 4 NN WKR	KL	10dB	5m	8.6m
With RSSI, 3 NN WKR	DistMean	-	5m	9.1m
With RSSI, 3 NN WKR	Hybrid (KL + DistMean)	1dB	5m	9.3m
With RSSI, 3 NN WKR	KLgauss	-	4.9m	8.2m

Table 4. Accuracy results in the complex public space dataset.

Technique	sampler	floor dataset	kernel	median	at 90%	floor
With RSSI	NetStumbler	lower	KL	8.2m	16.9m	96.2%
		upper	KL	9m	17.1m	83.8%
With RSSI	NetStumbler	lower	**KLgauss**	**6.7m**	**14.8m**	96%
			DistMean	6.9m	16.4m	**97.1%**
			Hybrid (KL + DistMean)	7m	16.7m	96.6%
		upper	**KLgauss**	**8m**	**13.4m**	84.4%
			DistMean	8.4m	16.6m	**88.8%**
			Hybrid (KL + DistMean)	8.6m	16.7m	**88.8%**
No RSSI	WiFi Scanner	lower	KL	10.3m	24.3m	89%
		upper	KL	9.1m	17m	92.6%

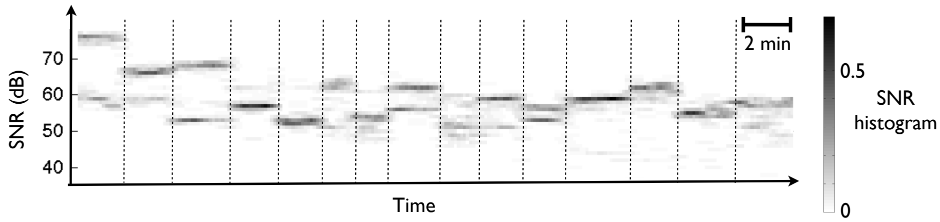

Figure 1. Non-Gaussian Distributions of the Signal-to-Noise Ratio (SNR) of the RSSI. Data were recorded over 30min along a long corridor and for a single AP. The mobile would alternately stop for about two minutes at each location and move one meter further, repeating these steps for 15 locations. Each vertical line corresponds to one histogram. The histograms have one bin per SNR level, and were constructed using 60s sliding windows and 10s steps. The 15 locations are clearly visible on the graph, as they correspond to stationary RSSI distributions. Source: (Mirowski *et al.*, 2011)

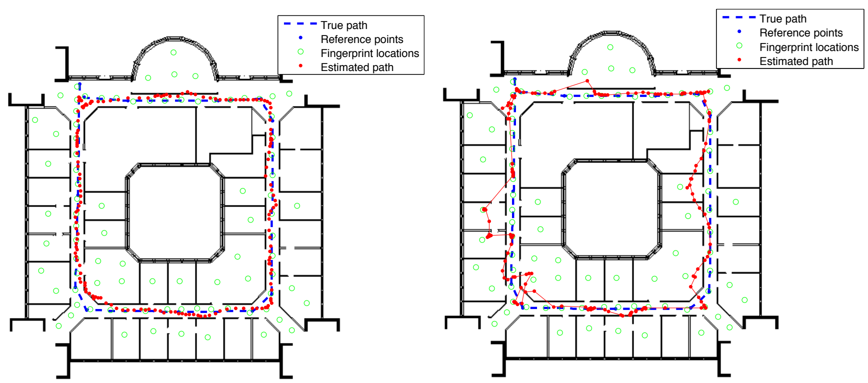

Figure 2. Tracking results on the office dataset: the true path is in dashed blue, the estimated path in solid red line, and the 88 fingerprint locations appear as green circles. RSSI was sampled at 5Hz, yielding up to 40 samples per sampling window for each AP (there were 22 APs). **Left**: results obtained using a KL-divergence kernel with weight $\alpha = 0.041$, $\tau = 8s$ windows and kernel regression on the $N = 88$ fingerprints, with a very low median localisation error of 0.86m and 1.72m at the 90% percentile. **Right**: results obtained using a KL-divergence kernel only on the AP connection counts (ignoring the RSSI values); $\alpha = 77$, $\tau = 8s$ windows and kernel regression on the $N = 88$ fingerprints. Despite not using the signal values, we obtained a decent localisation error of 1.94m and 4.95m at the 90% percentile.

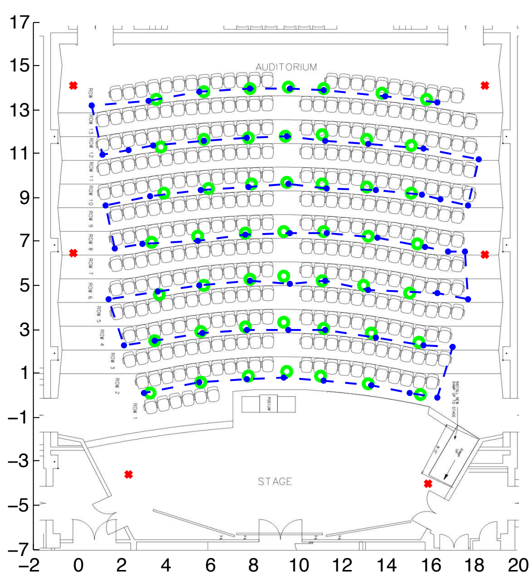

Figure 3. Floorplan of the open-space environment (auditorium), with 49 fingerprint locations (green circles) and 6 access points (red crosses). Next day's tracking path is indicated in the dashed blue line. Source: (Mirowski *et al.*, 2011)

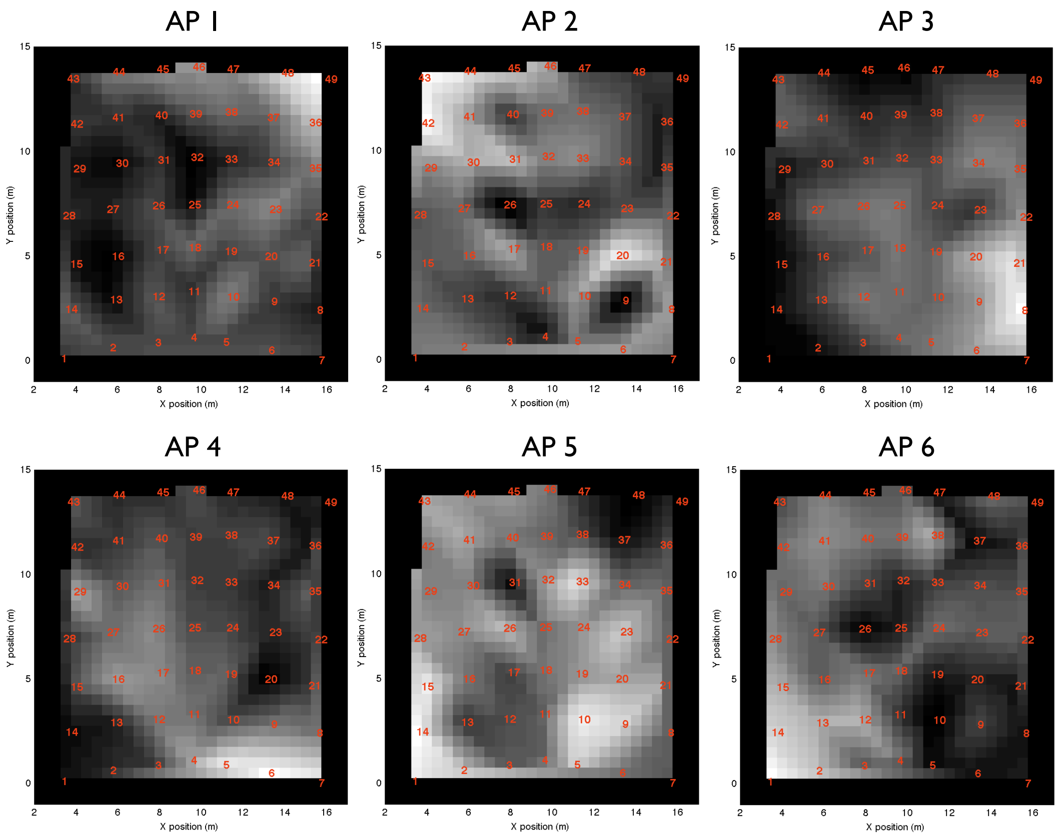

Figure 4. Mean values of the WiFI signal-to-noise ratio (SNR) interpolated every 0.5m between the 49 fingerprints in the open-space environment (auditorium). Signal "heat maps" from all 6 access points are shown.

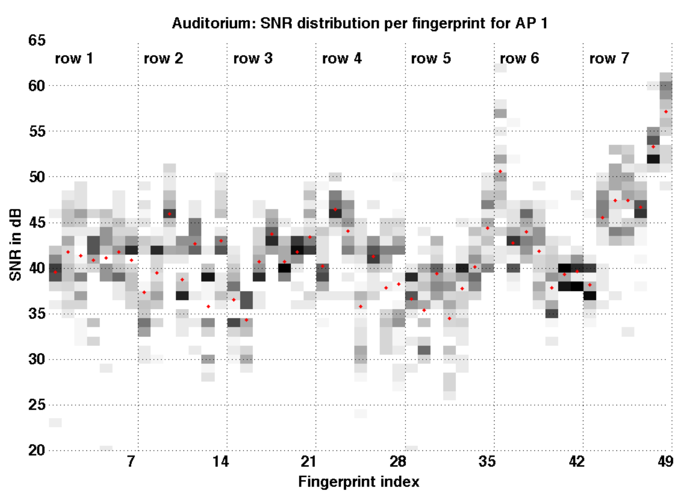

Figure 5. WiFi signal-to-noise ratio (SNR) distribution of the 49 fingerprints in the open-space environment (auditorium). Only access point AP 1 is shown here. Each vertical line corresponds to one fingerprint; the darker a pixel, the "higher" the count in the corresponding bin of the signal histogram. Each fingerprint was sampled at least 60 times, and the multimodal nature of the signal is apparent for some fingerprints.