EE 4715 Array Processing 2. Wave Propagation

April 2022



Consider a position in 3D space: $\mathbf{x} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$, and a signal $s(\mathbf{x}, t)$.

From Maxwell follows the **wave equation** (RF, but a similar equation holds for acoustic waves):

$$abla^2 s(\mathbf{x},t) = \frac{1}{c^2} \frac{\partial^2 s(\mathbf{x},t)}{\partial t^2} \quad \text{where} \quad \nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

Coefficient *c*: later shown to be the propagation speed.

This equation is for undamped (lossless) propagation.

Wave equation: $\nabla^2 s(\mathbf{x}, t) = \frac{1}{c^2} \frac{\partial^2 s(\mathbf{x}, t)}{\partial t^2}$.

Typical solution (eigenfunction):

 $s(\mathbf{x},t) = e^{j(\omega t - \mathbf{k} \cdot \mathbf{x})}$

 $\boldsymbol{k} \cdot \boldsymbol{x}$ denotes an inner product, same as $\boldsymbol{k}^{\mathsf{T}} \boldsymbol{x}$.

To verify, insert into the wave equation:

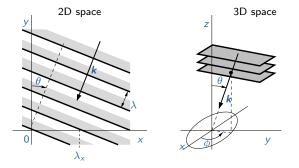
$$k^2 s(\mathbf{x}, t) = \frac{\omega^2}{c^2} s(\mathbf{x}, t), \quad \text{where} \quad k = \|\mathbf{k}\|$$

which is correct, under the constraint $k = \frac{\omega}{c}$.

k is called the **wavenumber** (or spatial frequency), in rad/m, and k is called the wavenumber vector.

 $s(\mathbf{x}, t) = e^{j(\omega t - \mathbf{k} \cdot \mathbf{x})}$ describes a monochromatic plane wave:

Pick a constant *C*, and consider $\omega t - \mathbf{k} \cdot \mathbf{x} = C$. These are (2D) lines or (3D) planes where $s(\mathbf{x}, t)$ is constant.



The wave propagates in the direction of k. The wavefronts are planes orthogonal to k.

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Consider a specific wavefront: $\omega t - \mathbf{k} \cdot \mathbf{x} = C$.

• The time period of a cycle is $T = \frac{2\pi}{\omega}$.

• $\omega T = 2\pi = \mathbf{k} \cdot \mathbf{x} \Rightarrow$ During time *T*, the wavefront moves in the direction \mathbf{k} by a distance $\lambda = \frac{2\pi}{k}$.

Then, with
$$k = \frac{\omega}{c}$$
:
velocity $= \frac{\lambda}{T} = \frac{\omega}{k} = c$

showing c is the propagation speed, and λ is the wavelength.

$$\Rightarrow \quad k=rac{\omega}{c}=rac{2\pi}{\lambda}$$
 "spatial frequency"



Let ζ be a unit-norm vector in the direction of k, then

$$\omega t - \mathbf{k} \cdot \mathbf{x} = \omega \left(t - \frac{1}{c} \boldsymbol{\zeta} \cdot \mathbf{x} \right)$$

This take care of the constraint.

If c is constant, then ω and ζ parametrize the wave.

Common parametrizations for the direction vector $\boldsymbol{\zeta}$:

$$2D: \zeta = - \begin{bmatrix} \sin(\theta) \\ \cos(\theta) \end{bmatrix}$$

$$3D: \zeta = - \begin{bmatrix} \sin(\theta) \cos(\phi) \\ \sin(\theta) \sin(\phi) \\ \cos(\theta) \end{bmatrix}, \qquad k = \begin{bmatrix} k_x \\ k_y \\ k_z \end{bmatrix} = \frac{\omega}{c} \zeta = \frac{2\pi}{\lambda} \zeta$$



Now generalize to a wave from direction ζ with multiple frequencies (a wideband signal):

$$s\left(t-rac{1}{c}\boldsymbol{\zeta}\cdot\boldsymbol{x}
ight)=rac{1}{2\pi}\int_{-\infty}^{\infty}S(\omega)\,e^{j\omega(t-rac{1}{c}\boldsymbol{\zeta}\cdot\boldsymbol{x})}\mathsf{d}\omega$$

So we can turn any signal s(t) into a propagating plane wave signal by taking $s(\mathbf{x}, t) = s(t - \frac{1}{c}\boldsymbol{\zeta} \cdot \mathbf{x})$.



Dispersion and diffraction

- If the medium is not lossless, waves attenuate as they propagate.
- Near field: point sources generate spherical waves (which attenuate as 1/R as they propagate)
- Non-homogeneous medium: different propagation speeds in different areas

Reflection and refraction at interfaces (source of multipath)

- Diffraction: waves bend around objects (e.g. knife-edge diffraction)
- **Dispersion:** Frequency-dependent propagation velocities (e.g. prism; rainbow; ionosphere; salinity layers in ocean)
- Doppler shifts caused by a moving source, receiver, or objects in the medium

In most of the course, we consider only multipath effects.

Spatial Fourier transform

$$S(\mathbf{k},\omega) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} s(\mathbf{x},t) e^{-j(\omega t - \mathbf{k} \cdot \mathbf{x})} d\mathbf{x} dt$$

$$s(\mathbf{x},t) = \frac{1}{(2\pi)^4} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} S(\mathbf{k},\omega) e^{j(\omega t - \mathbf{k} \cdot \mathbf{x})} d\mathbf{k} d\omega$$

View $s(\mathbf{x}, t)$ as a sum of monochromatic plane waves $e^{j(\omega t - \mathbf{k} \cdot \mathbf{x})}$.

Single monochromatic point source: $s(\mathbf{x}, t) = e^{j(\omega_0 t - \mathbf{k}_0 \cdot \mathbf{x})} \quad \Leftrightarrow \quad S(\mathbf{k}, \omega) = (2\pi)^4 \delta(\omega - \omega_0) \delta(\mathbf{k} - \mathbf{k}_0)$

Wideband point source:

$$S(\mathbf{k},\omega) = (2\pi)^3 S(\omega) \delta(\mathbf{k} - \mathbf{k}_0)$$

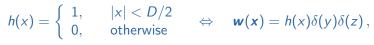
 Further extension: spatially extended sources (e.g., noise sources); not in this course

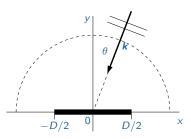


Telescopes (dishes) and antennas have a finite **aperture** (collecting surface with dimension D). This is modeled by a window function w(x):

 $y(\boldsymbol{x},t) = w(\boldsymbol{x})s(\boldsymbol{x},t)$

Linear aperture (slit):





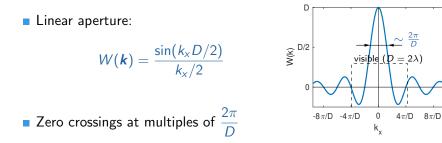


Apply the space-time Fourier transform to $y(\mathbf{x}, t) = w(\mathbf{x})s(\mathbf{x}, t)$:

$$Y(\boldsymbol{k},\omega) = \frac{1}{(2\pi)^3} W(\boldsymbol{k}) * S(\boldsymbol{k},\omega) = \frac{1}{(2\pi)^3} \int W(\boldsymbol{k}-\boldsymbol{p}) S(\boldsymbol{p},\omega) \mathrm{d}\boldsymbol{p}$$

with

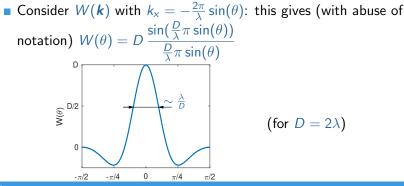
$$W(\mathbf{k}) = \int w(\mathbf{x}) e^{j \mathbf{k} \cdot \mathbf{x}} \mathrm{d}\mathbf{x}$$



The observed signal for a point source from direction k₀ has space-time spectrum:

$$Y(\boldsymbol{k},\omega) = W(\boldsymbol{k}) * S(\omega)\delta(\boldsymbol{k}-\boldsymbol{k}_0) = S(\omega)W(\boldsymbol{k}-\boldsymbol{k}_0); \qquad \boldsymbol{k}_0 = \frac{\omega}{c}\boldsymbol{\zeta}_0$$

The source direction is smeared out over a range of directions: loss of resolution.



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$$W(k_x) = rac{\sin(k_x D/2)}{k_x/2}$$
 with $k_x = -rac{2\pi}{\lambda}\sin(heta)$

• $k_x \in \left[-\frac{2\pi}{\lambda}, \frac{2\pi}{\lambda}\right]$: not the entire $W(k_x)$ is "visible".

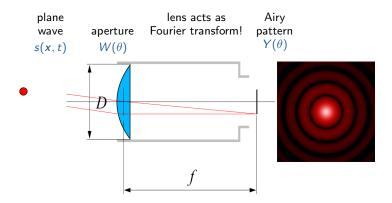
The convolution $Y(\mathbf{k}, \omega) = W(\mathbf{k}) * S(\omega)\delta(\mathbf{k} - \mathbf{k}_0)$ does not convert to a convolution in θ :

$$\begin{array}{lcl} Y(\theta,\omega) &=& S(\omega)W(\theta;\theta_0) \\ W(\theta;\theta_0) &=& D \, \frac{\sin(\frac{D}{\lambda}\pi[\sin(\theta)-\sin(\theta_0)])}{\frac{D}{\lambda}\pi[\sin(\theta)-\sin(\theta_0)]} \,. \end{array}$$

Implication: if we plot $W(\theta)$ for $\theta_0 = 0$, then this is not the whole story!



Analogy to optical systems – a simple telescope:



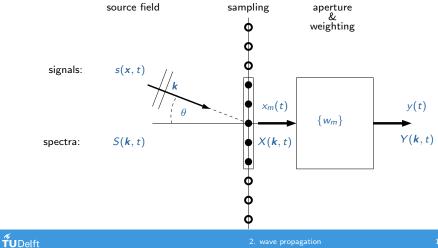
A circular aperture results in an "Airy" diffraction pattern. The main beam has size $\sim 1.22 \frac{\lambda}{D}$. This determines the resolution in diffraction-limited systems.

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Spatial sampling

We sample space with an antenna array (the elements are simple omnidirectional antennas, or dishes, or sometimes subarrays)

The array covers a certain aperture (so two effects play a role).



2. wave propagation

First: infinite number of sensors

Consider sampling in a 1D scenario, with antenna spacing d:

$$x_m(t) = s(md, t), \qquad m = \cdots, -1, 0, 1, \cdots$$

where the original signal s(x, t) has space-time spectrum

$$S(k,\omega) = \int \int s(x,t)e^{-j(\omega t - kx)} dx dt = \int \left[\int s(x,t)e^{jkx} dx \right] e^{-j\omega t} dt$$

Note that the transformations over space and time are decoupled.
 For simplicity of notation, let us consider only the Fourier transformation over space:

$$\mathcal{S}(k,t) = \int \mathcal{s}(x,t) e^{jkx} \mathrm{d}x\,, \qquad \mathcal{s}(x,t) = rac{1}{2\pi}\int \mathcal{S}(k,t) e^{-jkx} \mathrm{d}k\,.$$



Define the spatial sampling frequency as $k_s = \frac{2\pi}{d}$.

$$s(x,t) = \frac{1}{2\pi} \sum_{n} \int_{nk_s-k_s/2}^{nk_s+k_s/2} S(k,t) e^{-jkx} dk$$
$$= \frac{1}{2\pi} \sum_{n} \int_{-k_s/2}^{k_s/2} S(k-nk_s,t) e^{-jkx} e^{-jnk_sx} dk$$

Sampling x and using $nk_smd = 2\pi nm$,

$$\begin{aligned} x_m(t) &= s(md, t) &= \frac{1}{2\pi} \sum_n \int_{-k_s/2}^{k_s/2} S(k - nk_s, t) e^{-jkdm} e^{-j2\pi nm} dk \\ &= \frac{1}{2\pi} \int_{-k_s/2}^{k_s/2} \left[\sum_n S(k - nk_s, t) \right] e^{-jkdm} dk \end{aligned}$$



The spatial spectrum is then defined from the samples $x_m(t)$ as (cf. DTFT)

$$X(k,t) = \sum_{m} x_m(t) e^{jkdm} \quad \Leftrightarrow \quad x_m(t) = \frac{d}{2\pi} \int_{-k_s/2}^{k_s/2} X(k,t) e^{-jkdm} dk$$

Defined for $-k_s/2 \le k \le k_s/2$, and periodic elsewhere.

Then, comparing to the spectrum of the unsampled signal,

$$X(k,t) = \frac{1}{d} \sum_{n} S(k - nk_s, t), \qquad -\frac{1}{2}k_s \leq k \leq \frac{1}{2}k_s$$

and periodic elsewhere. The sum represents spatial aliasing.



No aliasing if S(k, t) has limited support. The spatial Nyquist condition is

$$|k| < rac{k_s}{2} \quad \Leftrightarrow \quad |\omega| < rac{c}{d}\pi \quad \Leftrightarrow \quad |f| < rac{c}{2d}$$

where $\omega = 2\pi f$, with f in Hz. Alternatively,

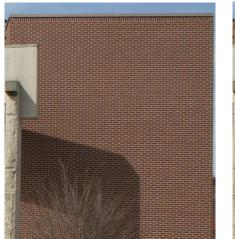
$$d < rac{c}{2B} \quad \Leftrightarrow \quad d < rac{1}{2}\lambda_{\min}$$

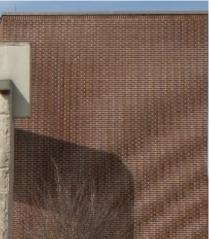
where $B = f_{max}$ is the bandwidth of the signal in Hz, and λ_{min} the corresponding wavelength.



Moire effect

 In optics, spatial aliasing creates Moiré patterns, avoided using an optical low pass filter (blurring filter)





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Now, we combine sampling with an aperture function to obtain a finite number of antennas.

For M antennas on a line, the weights are

$$w_m = \left\{ egin{array}{ccc} 1, & m=0,\cdots,M-1 \ 0, & ext{elsewhere} \end{array}
ight.$$

The spatial spectrum of the sampled signal using M sensors is

$$Y(k,t) = \sum_{m=0}^{M-1} x_m(t) e^{jk \cdot x_m} = \sum_{m=-\infty}^{\infty} w_m s(md,t) e^{jkmd}$$



With a similar derivation as before, we find

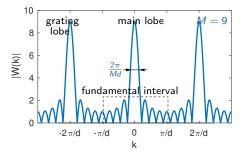
$$Y(k,t) = \frac{d}{2\pi} \int_{-k_s/2}^{k_s/2} W(k-p)X(p,t)dp$$

This is a circular convolution of X(p, t) with the aperture function

$$W(k) = \sum_{m=-\infty}^{\infty} w_m e^{jkmd} = \sum_{m=0}^{M-1} e^{jkmd} = \frac{\sin(kMd/2)}{\sin(kd/2)} e^{jk(M-1)d/2}$$

The phase defines the array center (we drop it for now). The amplitude |W(k)| is periodic with period $k_s = \frac{2\pi}{d}$.





$$W(k) = \frac{\sin(kMd/2)}{\sin(kd/2)}$$

W(k) is a "periodic sinc function" (Dirichlet), with period k_s = ^{2π}/_d
 Zero crossings at k = ^{2π}/_{Md} = k_s/M: determines main lobe width
 Peak height M: the array gain

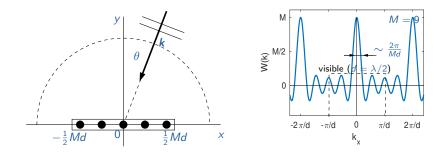
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- The convolution with W(k) smears the observed spectrum; the side lobes create confusion: cannot know if a small peak is a source or a sidelobe.
- Resolution is the distance between two point sources that can still be discerned: about ^{2π}/_{Md}.
 Note that D = Md is the aperture: this determines resolution.
- Main lobe is repeated: grating lobes might appear in the spectrum.



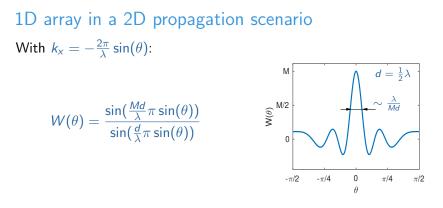
1D array in a 2D propagation scenario

Now we extend to a uniform linear array in a 2D scenario. Only k_x is observed.



 $W(\mathbf{k}) = W(k_x) = \frac{\sin(k_x Md/2)}{\sin(k_x d/2)}$





The part of W(k_x) visible in W(θ) is the interval k_x ∈ [-^{2π}/_λ, ^{2π}/_λ]. If d < ¹/₂λ, then the visible part is within one period of W(k). For larger d, the grating lobes may become visible.

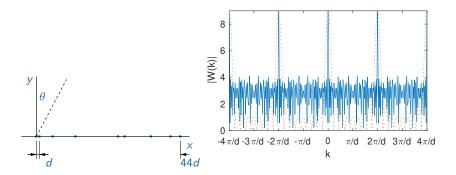
• Angular resolution: $\frac{\lambda}{Md}$, based on distance between zero crossings



Non-uniform sampling

We don't need to sample uniformly. We could sample randomly, or use specific antenna positions to guarantee both Nyquist (minimal spacing $d = \frac{1}{2}\lambda$) and maximal aperture: **sparse linear arrays**.

M = 9: $x_m = [1, 4, 7, 13, 2, 8, 6, 3] \cdot d$.





Correlation processing

Sometimes we are not interested in s(t):

- the source is random (not quite informative)
- interested in propagation parameters: direction, source powers

Then consider statistics, e.g.

mean:E[s(t)]variance: $E\left[|s(t) - E[s(t)]|^2\right]$ autocorrelation: $r_s(t, t') = E[s(t)s^*(t')]$

* denotes a complex conjugate. We assume complex signals



Correlation processing

We often assume zero mean and wide-sense stationary processes:

$$E[s(t)] = 0$$
, $r_s(\tau) = E[s(t + \tau)s^*(t)]$

Recall: the **power spectral density** is the Fourier transform of the autocorrelation function:

$${\it R}_{\it s}(\omega)=\int {\it r}_{\it s}(au) {
m e}^{-j\omega au}{
m d} au$$

White noise: $r_s(\tau) = \sigma_s^2 \delta(\tau)$, and $R_s(\omega) = \sigma_s^2$ is constant.

We will now extend this to space-time stochastic processes, also called **random fields**.

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Monochromatic plane wave

Consider a monochromatic plane wave with frequency ω_0 , direction k_0 :

$$s(\mathbf{x},t) = \alpha e^{j(\omega_0 t - \mathbf{k}_0 \cdot \mathbf{x})}$$

where α is a random (complex) amplitude with $\mathsf{E}[|\alpha|^2] = P$.

• At position \boldsymbol{x} , we measure the autocorrelation function

$$r_s(au) = \mathsf{E}[s(\mathbf{x}, t+ au)s^*(\mathbf{x}, t)] = P e^{j\omega_0 au}$$

Similarly, we can cross-correlate two locations x_0 and x_1 :

$$\begin{aligned} \mathsf{r}_{\mathsf{s}}(\mathbf{x}_0, \mathbf{x}_1, \tau) &= \mathsf{E}[\mathsf{s}(\mathbf{x}_1, t+\tau)\mathsf{s}^*(\mathbf{x}_0, t)] = \mathsf{E}\left[|\alpha|^2 e^{j(\omega_0 \tau - \mathbf{k}_0 \cdot (\mathbf{x}_1 - \mathbf{x}_0))}\right] \\ &= P e^{j\omega_0 \tau} e^{-j\mathbf{k}_0 \cdot \mathbf{b}} \end{aligned}$$

This depends only on the **baseline**: $b = x_1 - x_0$ (called a **homogeneous** random field)

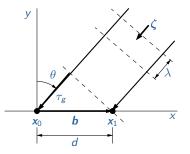
Monochromatic plane wave

Recall: $\mathbf{k}_0 = \frac{\omega_0}{c} \zeta$ where ζ is a unit-norm direction vector. Also let $d = \|\mathbf{b}\|$, the baseline length

$$r_s(\boldsymbol{b},\tau) = P e^{j\omega_0 \tau} e^{-j\omega_0 \tau_g}, \qquad \tau_g = \frac{\zeta \cdot \boldsymbol{b}}{c} = -\frac{d}{c} \sin(\theta)$$

• τ_g is the **geometric delay**; if we know τ_g we can find θ .

• We often try to estimate τ_g from the phase $e^{-j\omega_0\tau_g}$.





Wideband plane wave

For a wideband source with power spectral density $R_s(\omega)$, define

$$r_s(\boldsymbol{b}, au) = rac{1}{2\pi} \int R_s(\omega) e^{j\omega(au - au_g)} \mathrm{d}\omega \,, \qquad au_g = rac{\boldsymbol{\zeta} \cdot \boldsymbol{b}}{c}$$

Applying the temporal Fourier transform gives the cross power spectral density,

$$R_s(\boldsymbol{b},\omega) = R_s(\omega)e^{-j\omega\tau_g}, \qquad \tau_g = rac{\zeta\cdot\boldsymbol{b}}{c}$$

Also,

$$r_{s}(\boldsymbol{b},\tau)=r_{s}(\tau)*\delta(\tau-\tau_{g})$$

i.e., the crosscorrelation between two sensors (spaced by b) is the autocorrelation of the source, convolved with a delay.



Summary

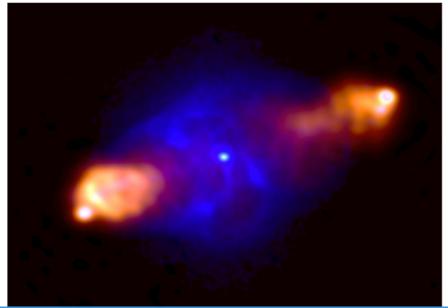
Today: mostly definitions

- An array samples propagating signals in space
- The antenna spacing and aperture are critical!
- A lot of concepts from DSP and SSP carry over and generalize. Thus, we can also think about spatial filters, spectrum analysis, ···

The theory is general and applies to wireless communication, radar, radio astronomy, underwater acoustics, geophysics,

We will mostly look at a small subset of this, where the propagation is actually rather "simple".







Westerbork Synthesis Radio Telescope (14 dishes)

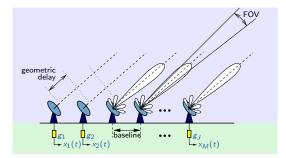




LOFAR Low Frequency Radio Telescope (48 stations, each with 96 dipoles and subarrays))







An **interferometer** measures the spatial coherency of the incoming random field: the spatial correlations (called **visibilities**)



For a single source in direction ζ with **brightness** $R_s(\omega) = I(\omega, \zeta_0)$, we measure the visibility

$$V(\omega, \boldsymbol{b}) = I(\omega, \zeta_0) e^{-jrac{\omega}{c}\zeta_0\cdot \boldsymbol{b}}$$

For a superposition of sources:

$$V(\omega,oldsymbol{b})=\int I(\omega,oldsymbol{\zeta})e^{-jrac{\omega}{c}oldsymbol{\zeta}\cdotoldsymbol{b}}\mathsf{d}oldsymbol{\zeta}$$

 $I(\omega, \zeta)$ is the image (called the **map**).

If we could measure $V(\omega, \mathbf{b})$ for all possible baselines \mathbf{b} , then we can reconstruct the image via an inverse Fourier transform:

$$I(\omega, \boldsymbol{\zeta}) = rac{1}{(2\pi)^3} \int V(\omega, \boldsymbol{b}) \, e^{jrac{\omega}{c} \boldsymbol{\zeta} \cdot \boldsymbol{b}} \mathrm{d} \boldsymbol{b}$$



But we only have a discrete set of baselines $\{b_k\}$ (one for each telescope pair). In analogy, compute the **dirty image**

$$I_D(\omega, \boldsymbol{\zeta}) = \frac{1}{(2\pi)^3} \sum_k V(\omega, \boldsymbol{b}_k) e^{j\frac{\omega}{c} \boldsymbol{\zeta} \cdot \boldsymbol{b}_k}$$

Substitute the expression for $V(\omega, \boldsymbol{b})$, this gives

$$I_D(\omega, \zeta) = \frac{1}{(2\pi)^3} \int I(\omega, \mathbf{n}) \left[\sum_k e^{j \frac{\omega}{c} (\mathbf{n} - \zeta) \cdot \mathbf{b}_k} \right] d\mathbf{n}$$
$$= \frac{1}{(2\pi)^3} W(\zeta) * I(\omega, \zeta)$$

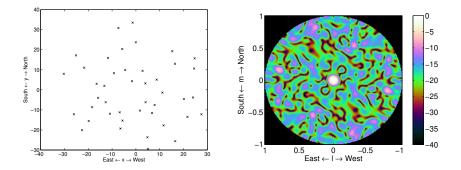
with

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$$W(\boldsymbol{\zeta}) = \sum_{k} e^{j rac{\omega}{c} \boldsymbol{\zeta} \cdot \boldsymbol{b}_{k}}$$

The dirty image is the true image convolved with the **dirty beam** $W(\zeta)$.

The dirty beams only depends on the telescope locations.



(a) Coordinates of the antennas in a LOFAR station, which defines the spatial sampling function; (b) the resulting *dirty beam*, plotted in dB.



Application: radio astronomy LOFAR dirty image (single snapshot)

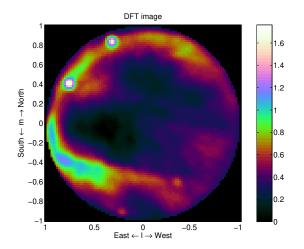




Image formation tries to recover the true image from the dirty image by deconvolution techniques (since we know $W(\zeta)$).

- We need calibration to know $W(\zeta)$: positions, gains, antenna responses, \cdots
- A single **snapshot image** is based on a few seconds of data. It does not show much: the noise is 20 dB stronger than the strongest source.
- To make a real image, astronomers observe for 8 hours or more (up to months). As the earth rotates, many more baselines are observed.

