ET4 147: SIGNAL PROCESSING FOR COMMUNICATIONS

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Course outline

- 1. Introduction, applications
- 2. Data models, linear algebra
- 3. Beamforming and filtering concepts
- 4. Wiener filter, adaptive filtering
- 5. Direction finding and delay estimation using ESPRIT
- 6. Constant-modulus algorithm
- 7. Applications to CDMA



1. THE WIRELESS CHANNEL

Outline

- 1. Introduction, motivation
- 2. Antenna arrays
- 3. Multipath channel models
- 4. Signal modulation
- 5. Macroscopic channel model
- 6. Applications



Applications of wireless technology

Personal Communications Syst. (PCS)	Satellite
Mobile communications	Mobile Satellite Services
Cordless phones	GPS
Messaging systems	VSAT
Hand pagers	Cellular communications
Wireless Data	Dual-Use Applications
Wireless local-area networks	Direction-finding radar
Wide-area networks	Commercial spread-spectrum
RF Identifications (RFID)	Automotive
Inventory control and tracking	Collision-avoidance/warning
Personnel and plant security	In-vehicle navigation systems
Automatic vehicle identification	Intelligent-vehicle highway syst.
Debit/credit systems	

The cellular network concept



Sources of interference:

- ACI: adjacent channel interference
- CCI: cochannel interference
- ISI: intersymbol interference (time dispersion)

Space-time processing

- Use multiple antennas and space-time processing to enhance performance.
- Can provide diversity and interference reduction





Why Space-Time processing?

- **Enhance signal** (increase average power and reduce effect of fades)
- **Reduce** adjecent channel, co-channel, and intersymbol **interference**



Conclusion: S-T processing promises significant improvements in coverage, capacity, data rate and quality of wireless networks

Introduction — objectives

- **Signal processing** tries to extract information from measured signals
- signal processing for communications:
 - Detection
 - Signal enhancement/noise suppression
 - coherent addition
 - spatial-temporal filtering
 - Source/channel characterizations:
 - number of sources
 - location
 - waveforms (information from the sources)
 - Localization and tracking of moving users

Introduction — array processing

Coherent adding



With an array of sensors ($m = 1, \dots, M$):

 $x_m(t) = u(t) + n_m(t);$ noise variance: σ^2

If the noise on the antennas is uncorrelated, then

$$y(t) = \frac{1}{M} \sum_{1}^{M} x_m(t) = u(t) + \frac{1}{M} \sum_{1}^{M} n_m(t) = u(t) + n(t);$$
 noise variance: $\frac{1}{M} \sigma^2$

y(t)

Introduction — array processing

Null-steering



The signal is nulled out, $U(\omega) = 0$, at a certain frequency ω_0 if

$$w_2 = -w_1 e^{j\omega_0 \tau}$$

Introduction — array processing







Baseband signal

An antenna receives a real-valued bandpass signal with center frequency f_c

$$u(t) = \operatorname{real}\{s(t)e^{j2\pi f_c t}\} = x(t)\cos 2\pi f_c t - y(t)\sin 2\pi f_c t$$

The baseband signal or complex envelope is

$$s(t) = x(t) + jy(t)$$

s(t) is recovered from u(t) by *demodulation*:

multiply u(t) with $\cos 2\pi f_c t$ and $\sin 2\pi f_c t$ and low-pass filter the resulting signals





Small delays of narrow band signals

We are interested in the effect of small delays of u(t) on the baseband signal s(t)

$$u_{\tau}(t) := u(t-\tau) = \operatorname{real}\{s(t-\tau)e^{-j2\pi f_c \tau}e^{j2\pi f_c t}\}$$

The complex envelope of the delayed signal is

$$s_{\tau}(t) = s(t-\tau)e^{-j2\pi f_c\tau}$$

Let W be the bandwidth of s(t). If $\exp(j2\pi f\tau) \approx 1$ for all frequencies $|f| \leq \frac{W}{2}$, then

$$s(t-\tau) = \int_{-W/2}^{W/2} S(f) e^{j2\pi f(t-\tau)} df \approx \int_{-W/2}^{W/2} S(f) e^{j2\pi ft} df = s(t)$$

$$\Rightarrow \quad s_{\tau}(t) \approx s(t) e^{-j2\pi f_c \tau} \quad \text{for } W\tau \ll 1$$

Conclusion: for narrowband signals, time delays shorter than the inverse bandwidth amount to phase shifts of the complex envelope.

Data model

Antenna array response



- Far field assumption: planar waves
- \bullet θ is the direction of arrival
- A is the attenuation
- \blacksquare T_i is propagation time to *i*-th element

$$x_i(t) = a(\theta)As_0(t - T_i)e^{-j2\pi f_c T_i}$$

Define $s(t) = s_0(t - T_1)$, $\tau_i = T_i - T_1$, and $\beta = Ae^{-j2\pi f_c T_1}$, then

$$x_i(t) = a(\theta)\beta s(t - \tau_i)e^{-j2\pi f_c\tau_i}$$



Antenna array response

 τ_i can be expressed as a function of θ and Δ_i (distance in wavelengths)

$$2\pi f_c \tau_i = -2\pi f_c \frac{\delta_i \sin(\theta)}{c} = -2\pi \frac{\delta_i}{\lambda} \sin(\theta) = -2\pi \Delta_i \sin(\theta)$$

If τ_i is small compared to the inverse bandwidth of s(t), then

$$s_{\tau_i}(t) = s(t)e^{-j2\pi f_c \tau_i} = s(t)e^{j2\pi \Delta_i \sin(\theta)}$$

Collect the received signals into a vector $\mathbf{x}(t)$:

$$\mathbf{x}(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_M(t) \end{bmatrix} = \begin{bmatrix} 1 \\ e^{j2\pi\Delta_2\sin(\theta)} \\ \vdots \\ e^{j2\pi\Delta_M\sin(\theta)} \end{bmatrix} a(\theta)\beta s(t) =: \mathbf{a}(\theta)\beta s(t)$$



Antenna array response

$$\mathbf{x}(t) = \begin{bmatrix} 1\\ e^{j2\pi\Delta_2\sin(\theta)}\\ \vdots\\ e^{j2\pi\Delta_M\sin(\theta)} \end{bmatrix} a(\theta)\beta s(t) =: \mathbf{a}(\theta)\beta s(t)$$

$\mathbf{a}(\theta)$ is the array response vector

For a uniform linear array, $\Delta_i = (i-1)\Delta$, we obtain

$$\mathbf{a}(\theta) = \begin{bmatrix} 1 \\ e^{j2\pi\Delta\sin(\theta)} \\ \vdots \\ e^{j2\pi(M-1)\Delta\sin(\theta)} \end{bmatrix} a(\theta) = \begin{bmatrix} 1 \\ \phi \\ \vdots \\ \phi^{M-1} \end{bmatrix} a(\theta), \quad \phi = e^{j2\pi\Delta\sin(\theta)}$$

The factor $a(\theta)$ is often ommitted (*omnidirectional* and *normalized* antennas)

Array manifold

The *array manifold* is the curve that the vector $\mathbf{a}(\theta)$ describes when θ is varied:

$$\mathcal{A} = \{ \mathbf{a}(\theta) : 0 \le \theta < 2\pi \}$$

one source

 $\mathbf{x}(t) = \mathbf{a}(\theta)\beta s(t)$

For varying s(t), the vector $\mathbf{x}(t)$ is confined to a line

 \bullet θ can be estimated from $\mathbf{x}(t)$ (direction finding)

two sources

$$\mathbf{x}(t) = \mathbf{a}(\theta_1)\beta_1 s_1(t) + \mathbf{a}(\theta_2)\beta_2 s_2(t) = \begin{bmatrix} \mathbf{a}(\theta_1) & \mathbf{a}(\theta_2) \end{bmatrix} \begin{bmatrix} \beta_1 \\ \beta_2 \end{bmatrix} \begin{bmatrix} s_1(t) \\ s_2(t) \end{bmatrix}$$

For varying s(t), the vector $\mathbf{x}(t)$ is now confined to a **plane**

 \bullet θ_1 and θ_2 can be estimated from $\mathbf{x}(t)$ (direction finding)

Data model

Principle of direction finding





Data model

Multipath



$$\mathbf{x}(t) = \mathbf{a}(\theta_1)\beta_1 s(t) + \mathbf{a}(\theta_2)\beta_2 s(t)$$
$$= \{\beta_1 \mathbf{a}(\theta_1) + \beta_2 \mathbf{a}(\theta_2)\} s(t) = \mathbf{a} s(t)$$

In this case, the combined vector **a** is **not** on the array manifold direction finding gets much more complicated

At any rate, $\mathbf{x}(t)$ contains an *instantaneous multiple* of s(t)



Instantaneous mixtures



- For narrowband signals, a delay translates into a phase shift
 - the received data is an instantaneous linear mixture:

 $\mathbf{X}(t) = \mathbf{A}\mathbf{S}(t)$

Collect N samples: $\mathbf{X} = [\mathbf{x}(0), \cdots, \mathbf{x}(N-1)]$ and $\mathbf{S} = [\mathbf{s}(0), \cdots, \mathbf{s}(N-1)]$

 $\mathbf{X} = \mathbf{A}\mathbf{S}$

We look for a beamformer such that

$$\mathbf{W}^{\mathrm{H}}\mathbf{X}(t) = \mathbf{S}(t) \qquad \Leftrightarrow \qquad \mathbf{W}^{\mathrm{H}}\mathbf{A} = \mathbf{I}$$



Array response graph

Suppose we choose a beamforming vector \mathbf{w} , e.g., $\mathbf{w} = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}$:

$$y(t) = \mathbf{w}^{\mathrm{H}} \mathbf{x}(t) = \mathbf{w}^{\mathrm{H}} \mathbf{a}(\theta) \beta s(t)^{\mathrm{H}}$$

The response of the array to a unit-amplitude signal, $|\beta s(t)| = 1$, from direction θ is

$$|y(t)| = |\mathbf{w}^{\mathrm{H}}\mathbf{a}(\theta)|$$





Sidelobes

With a larger number of antennas, resolution improves but sidelobes occur:





Ambiguity

$$\mathbf{a}(\theta) = \begin{bmatrix} 1 \\ \phi \\ \vdots \\ \phi^{M-1} \end{bmatrix}, \qquad \phi = e^{j2\pi\Delta\sin(\theta)}.$$

$$\sin(\theta) \in [-1,1] \Rightarrow 2\pi\Delta\sin(\theta) \in [-2\pi\Delta, 2\pi\Delta]$$

• θ determines ϕ uniquely iff $\Delta \leq \frac{1}{2}$ wavelengths

For $\Delta > \frac{1}{2}$ there is *spatial aliasing*, and *grating lobes* occur

We can still estimate A and do e.g., nullsteering





• w can be used to steer the beam in other directions

Choose e.g., $\mathbf{w} = \mathbf{a}(30^\circ)$ and look at $|y(t)| = |\mathbf{w}^{\mathrm{H}}\mathbf{a}(\theta)|$





- To estimate directions of sources, we can scan w
- Simple scan would be $\{\mathbf{w} = \mathbf{a}(\theta); -\pi/2 \le \theta \le \pi/2\}$ and look at $|y(t)| = |\mathbf{w}^{H}\mathbf{x}(t)|$.
- For a single source, this produces precisely the same plots as before
- If two sources are well separated, they can be resolved





Jakes' model



scatterers local to mobile

remote scatterers

scatteres local to base

Jakes' model

$$\mathbf{x}(t) = \left[\sum_{i=1}^{r} \mathbf{a}(\theta_i)\beta_i g(t-\tau_i)\right] * s(t)$$

• We bring out the temporal effects g(t) (previously included in s(t))

- We only consider scattering local to mobile
 - Each ray has a (small) angular and delay spread
 - These spreads are usually but not always ignored
 - Creates major effects on the gains $\beta_i \implies fading$

Fading



- **General trend:** \approx 35 50 dB / decade (path loss)
- **Slow fading:** caused by shadowing; typically log-normal distributed
- **Fast fading:** caused by scatterers near mobile; typically Rayleigh distributed

Derivation of Rayleigh fading

- Gain for single mini-ray is $Ae^{-j2\pi f_c T}$; A: attenuation; T: propagation delay
- **Gain** β is the result of many such mini-rays:

$$\beta = \sum_{n=1}^{N} A_n e^{-j2\pi f_c T_n}$$

 A_n and T_n are attenuation and delay related to the *n*-th mini-ray

- If relative delays are independent and uniformly distributed over their range, then $\phi_n = 2\pi f_c T_n \mod 2\pi$ are independent and uniformly distributed over $[0, 2\pi)$
- **The** A_n 's are usually assumed to be i.i.d. as well
- **\blacksquare** For large N, the central limit theorem gives

$$\beta \sim \mathcal{CN}(0, \sigma_{\beta}^2) \quad \Leftrightarrow \quad p(\beta) = \frac{1}{\sqrt{2\pi}\sigma_{\beta}} e^{-\frac{|\beta|^2}{\sigma_{\beta}^2}}$$
$$\sigma_{\beta}^2 = \mathbf{E}[|\beta|^2] = N\mathbf{E}[|A_n|^2]$$

Rayleigh fading (cont'd)

- β has a complex normal distribution with zero mean
- $|\beta|$ is *Rayleigh* distributed
- $|\beta|^2$ is *Chi-square* distributed





Fading





Delay, Angle and Doppler Spreads

Local and remote scattering, and mobile motion spreads the signal



- Delay spread ranges from 0.1 to 20 microsecs
- Angle spread ranges from 1 to 360 degrees
- Doppler spread ranges from 5 to 190 Hz.

Typical parameter values

Environment	delay spread	angle spread	Doppler spread
Flat rural (macro)	0.5 μs	1°	190 Hz
Urban (macro)	5 μ s	20°	120 Hz
Hilly (macro)	20 μ s	30°	190 Hz
Mall (micro)	0.3 μ s	120°	10 Hz
Indoors (pico)	0.1 μ s	360°	5 Hz



- Digital alphabets
- Modulation
 - Linear modulation
 - Phase modulation

Digital constellations



	$b_k \in \{0,1\} \longrightarrow s_k$ chosen from (up to a possible scaling):		
BPSK	$\{1, -1\}$		
QPSK	$\{1,j,-1,-j\}$		
m-PSK	$\{1, e^{j2\pi/m}, e^{j2\pi/m}, \dots, e^{j2\pi(m-1)/m}\}$		
m-PAM	$\{\pm 1, \pm 3, \dots, \pm (m-1)\}$		
m-QAM	$\{\pm 1 \pm j, \pm 1 \pm 3j, \dots, \pm 1 \pm (\sqrt{m} - 1)j, \pm 3 \pm j, \dots, \pm (\sqrt{m} - 1) \pm (\sqrt{m} - 1)j\}$		

Linear modulation

Amplitude is modulated:

$$s_{\delta}(t) = \sum_{k=-\infty}^{\infty} s_k \delta(t-k) \qquad s(t) = p(t) * s_{\delta}(t) = \sum_{k=-\infty}^{\infty} s_k p(t-k)$$

Optimum waveform is both localized in time and frequency (does not exist)

One possible choice: sinc pulse shape

$$p(t) = \frac{\sin \pi t}{\pi t}, \qquad P(f) = \begin{cases} 1, & |f| < \frac{1}{2} \\ 0, & \text{otherwise} \end{cases}$$

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Linear modulation

Modification: raised-cosine pulse shape

$$p(t) = \frac{\sin \pi t}{\pi t} \cdot \frac{\cos \alpha \pi t}{1 - 4\alpha^2 t^2} \qquad P(f) = \begin{cases} 1, & |f| < \frac{1}{2}(1 - \alpha) \\ \frac{1}{2} - \frac{1}{2}\sin(\frac{\pi}{\alpha}(|f| - \frac{1}{2})), & \frac{1}{2}(1 - \alpha) < |f| < \frac{1}{2}(1 + \alpha) \\ 0, & \text{otherwise} \end{cases}$$



 α : excess bandwidth (or rolloff) parameter; common choice is $\alpha = 0.35$



Linear modulation

- Sampling raised-cosine pulses at integer time instants k: $s(k) \neq 0$ only for k = 0
- As a result, $s_k = s(k)$, which means we can recover s_k from s(t) (if synchronized)
- Sometimes p(t) is considered part of the filter g(t):

$$\begin{aligned} \mathbf{x}(t) &= \left[\sum_{i=1}^{r} \mathbf{a}(\theta_i) \beta_i g(t - \tau_i)\right] * s_{\delta}(t) \\ &= \sum_{k=-\infty}^{\infty} \left[\sum_{i=1}^{r} \mathbf{a}(\theta_i) \beta_i g(t - k - \tau_i)\right] s_k \end{aligned}$$

Phase modulation

Phase is modulated:

$$s(t) = e^{j\phi(t)} \qquad \phi(t) = q(t) * s_{\delta}(t) = \sum_{k=-\infty}^{\infty} s_k q(t-k)$$

• A simple choice for q(t), used for BPSK, is



Abrupt changes in phase can also be avoided



• We collect all temporal effects in $\mathbf{h}(t)$

- Filtering effects at transmitter and receiver
- propagation channel
- pulse shape for linear modulation
- We obtain the data model

$$\mathbf{x}(t) = \mathbf{h}(t) * s_{\delta}(t) \qquad \mathbf{x}(t) = \begin{bmatrix} x_1(t) \\ \vdots \\ x_M(t) \end{bmatrix}, \qquad \mathbf{h}(t) = \begin{bmatrix} h_1(t) \\ \vdots \\ h_M(t) \end{bmatrix}$$



• We sample $\mathbf{x}(t)$ at a rate of *P* samples per symbol (*P* is the oversampling factor):

$$\mathbf{x}(k+\frac{n}{P}) = \begin{bmatrix} \mathbf{h}(\frac{n}{P}) \ \mathbf{h}(1+\frac{n}{P}) \ \dots \ \mathbf{h}(L-1+\frac{n}{P}) \end{bmatrix} \begin{bmatrix} s_k \\ s_{k-1} \\ \vdots \\ s_{k-L+1} \end{bmatrix}, \qquad n = 0, 1, \dots, P-1$$

$$\mathbf{x}_{k} := \begin{bmatrix} \mathbf{x}(k) \\ \mathbf{x}(k+\frac{1}{P}) \\ \vdots \\ \mathbf{x}(k+\frac{P-1}{P}) \end{bmatrix} = \begin{bmatrix} \mathbf{h}(0) \quad \mathbf{h}(1) & \cdots & \mathbf{h}(L-1) \\ \mathbf{h}(\frac{1}{P}) \quad \mathbf{h}(1+\frac{1}{P}) & \cdots & \mathbf{h}(L-1+\frac{1}{P}) \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{h}(\frac{P-1}{P}) \quad \mathbf{h}(1+\frac{P-1}{P}) & \cdots & \mathbf{h}(L-1+\frac{P-1}{P}) \end{bmatrix} \begin{bmatrix} s_{k} \\ s_{k-1} \\ \vdots \\ s_{k-L+1} \end{bmatrix}$$





Construct a data matrix **X** as

$$\mathbf{X} = [\mathbf{x}_0 \quad \cdots \quad \mathbf{x}_{N-1}] := \begin{bmatrix} \mathbf{x}(0) & \mathbf{x}(1) & \cdots & \mathbf{x}(N-1) \\ \mathbf{x}(\frac{1}{P}) & \mathbf{x}(1+\frac{1}{P}) & \cdots & \mathbf{x}(N-1+\frac{1}{P}) \\ \vdots & \vdots & & \vdots \\ \mathbf{x}(\frac{P-1}{P}) & \mathbf{x}(1+\frac{P-1}{P}) & \cdots & \mathbf{x}(N-1+\frac{P-1}{P}) \end{bmatrix} : MP \times N$$

X has a factorization

$$\mathbf{X} = \mathbf{H}\mathcal{S}_{L}$$

$$:= \begin{bmatrix} \mathbf{h}(0) \quad \mathbf{h}(1) & \cdots & \mathbf{h}(L-1) \\ \mathbf{h}(\frac{1}{P}) \quad \mathbf{h}(1+\frac{1}{P}) & \cdots & \mathbf{h}(L-1+\frac{1}{P}) \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{h}(\frac{P-1}{P}) \quad \mathbf{h}(1+\frac{P-1}{P}) & \cdots & \mathbf{h}(L-1+\frac{P-1}{P}) \end{bmatrix} \begin{bmatrix} s_{0} \quad s_{1} \quad \cdots \quad s_{N-1} \\ s_{-1} \quad s_{0} \quad \cdots \quad s_{N-2} \\ \vdots & \vdots & \ddots & \vdots \\ s_{-L+1} \quad s_{-L+2} \quad \cdots \quad s_{N-L} \end{bmatrix}$$

$$\mathbf{H} : MP \times L \qquad \mathcal{S}_{L} : L \times N$$



For space-time equalization over *m* symbol intervals, construct

$$\mathcal{X}_{m} = \begin{bmatrix} \mathbf{x}_{0} & \mathbf{x}_{1} & \dots & \mathbf{x}_{N-1} \\ \mathbf{x}_{-1} & \mathbf{x}_{0} & \dots & \mathbf{x}_{N-2} \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{x}_{-m+1} & \mathbf{x}_{-m+2} & \dots & \mathbf{x}_{N-m} \end{bmatrix} : mMP \times N$$

 \blacksquare \mathcal{X}_m has a factorization

• A space-time equalizer is a vector **w** which combines the rows of \mathcal{X}_m :



$$\mathbf{w}^H \mathcal{X}_m = [\hat{s}_{-k_0} \ \hat{s}_{1-k_0} \ \cdots \ \hat{s}_{N-1-k_0}]$$

If we increase m by 1: 1 new row in S_{L+m-1} BUT MP new rows in \mathcal{X}_m

Connection to the multiray model

The multiray propagation model is (for specular multipath)

$$\mathbf{h}(t) = \begin{bmatrix} h_1(t) \\ \vdots \\ h_M(t) \end{bmatrix} = \sum_{i=1}^r \mathbf{a}(\theta_i) \beta_i g(t - \tau_i)$$

- g(t): temporal effects (filtering + raised-cosine pulse shape)
 - θ_i : direction-of-arrival
 - τ_i : propagation delay
- $\beta_i \in \mathbb{C}$: complex path attenuation (fading)





Connection to multiray model

Collect samples of $h_i(t)$ into a row vector

$$\mathbf{h}_i = \begin{bmatrix} h_i(0) & h_i(\frac{1}{P}) & \cdots & h_i(L - \frac{1}{P}) \end{bmatrix}$$

Similarly, collect the samples of $g(t - \tau)$ into a row vector

$$\mathbf{g}(\tau) = \begin{bmatrix} g(-\tau) & g(\frac{1}{P} - \tau) & \cdots & g(L - \frac{1}{P} - \tau) \end{bmatrix}$$

The channel model can be written as

$$\mathbf{H}' = \begin{bmatrix} -\mathbf{h}_1 - \\ \vdots \\ -\mathbf{h}_M - \end{bmatrix} = \begin{bmatrix} | & | \\ \mathbf{a}(\theta_1) & \cdots & \mathbf{a}(\theta_r) \\ | & | \end{bmatrix} \begin{bmatrix} \beta_1 \\ \ddots \\ \beta_r \end{bmatrix} \begin{bmatrix} -\mathbf{g}(\tau_1) - \\ \vdots \\ -\mathbf{g}(\tau_r) - \end{bmatrix} =: \mathbf{ABG}$$

H and **H**' are "the same", but reorganized: **H** is $MP \times L$ and **H**' is $M \times LP$.

Summary of properties

 $\mathcal{X}=\mathcal{HS}$







Properties		\mathcal{H}	S
macro	matrix	block Toeplitz	Toeplitz
		$\operatorname{col}(\mathcal{H}) = \operatorname{col}(\mathcal{X})$	$\operatorname{row}(\mathcal{S}) = \operatorname{row}(\mathcal{X})$
	modulation		FA, CM, non-Gaussian, ···
	temporal	cyclostationarity	independence
parametric	temporal	known $\mathbf{g}(\tau)$	training: known $\{s_k\}$
	spatial	known $\mathbf{a}(\theta)$	