

Time Delay Estimation on Parallel Fading Channels

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Model: TDE on Parallel Channels

Complex signal received on N channels:

$$r_i(t) = \gamma_i s_i(t - \tau) + n_i(t), \quad i = 1, \dots, N.$$

Complex channel gains (flat)

$$\gamma = [\gamma_1, \dots, \gamma_N]^T$$

Time delay (common over N channels)

AWGN: complex, circular, PSD \mathcal{N}_0 , iid over channels

Parameters:

Known signal shapes $s_i(t)$

Time delay, τ – unknown, deterministic

Channel gains, $\gamma = [\gamma_1, \dots, \gamma_N]^T$: nuisance, various models, deterministic or random

Applications

$$r_i(t) = \gamma_i s_i(t - \tau) + n_i(t), \quad i = 1, \dots, N.$$

- TDE with sum-of-tones (narrowband) signals
 - Multiple subbands, frequency selective (WB) channel
 - Subbands: flat, independent fading
 - Study tradeoffs with more bands (diversity)
- TDE with frequency-hopping signal
 - Process multiple hops $s_i(t) = \sum_{k=-K}^K a_{k,i} h[t - (i-1)LT_s - kT_s]$
 - Study tradeoffs with more hops / shorter dwell
- Baseband model per channel (passband later)

Cramer-Rao Bounds (CRBs)

$$r_i(t) = \gamma_i s_i(t - \tau) + n_i(t), \quad i = 1, \dots, N.$$

- Common form for various channel models:

$$\text{CRB}(\hat{\tau}) = \frac{1}{2(2\pi B_s)^2 N \cdot \text{SNR}_1}$$

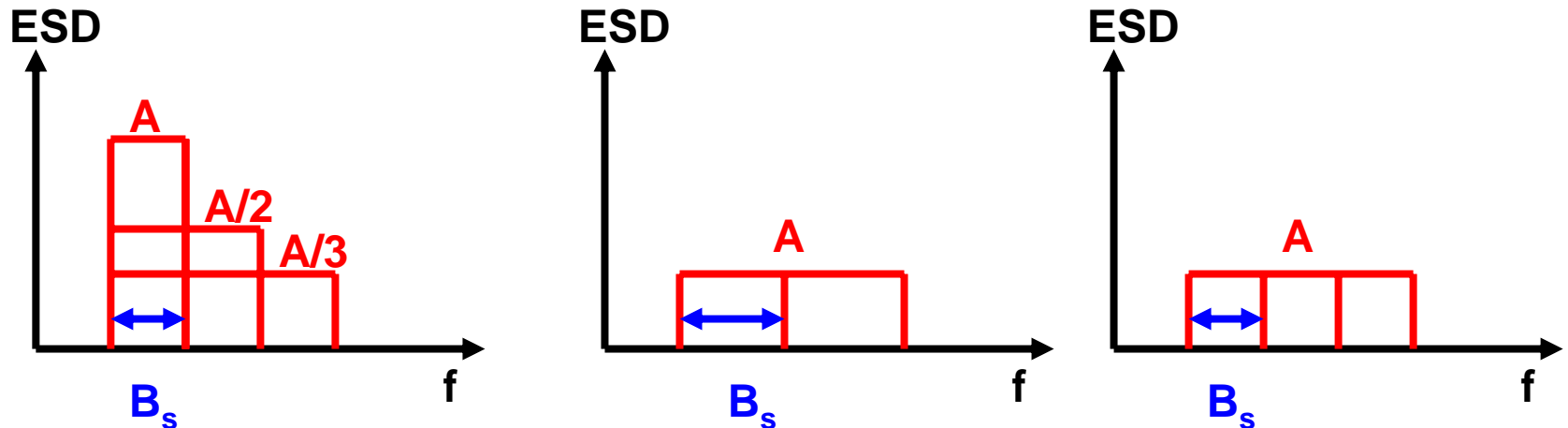
- $\text{SNR}_1 = \text{SNR}$ per channel (average)
- $B_s = \text{signal bandwidth}$ (curvature of correl. fun.)

- Depends on total signal energy over N channels, $(N \cdot \text{SNR}_1)$, even with random fading
- CRB indicates no diversity gain if $(N \cdot \text{SNR}_1)$ is fixed
- Tight bound?

More on the Model ...

$$r_i(t) = \gamma_i s_i(t - \tau) + n_i(t), \quad i = 1, \dots, N.$$

$$\text{CRB}(\hat{\tau}) = \frac{1}{2(2\pi B_s)^2 N \cdot \text{SNR}_1}$$



- Add subbands with equal bandwidth (same signal shape)
- Dividing into subbands:
less accuracy and violates flat fading per channel
- $B_s =$ coherence BW of fading

Outline

- Analyze five channel model cases:
 - Maximum likelihood estimator (MLE)
 - Bounds: Cramer-Rao (CRB) & Ziv-Zakai (ZZB)
 - Mean-squared error (MSE) by simulation
- Study TDE accuracy vs. fading & diversity
- ZZB/MSE: Diversity → lower SNR thresh.
- Other models:
 - TDE and array processing (bearing est.)
 - Passband vs. baseband signals

Model

- Complex signal for N channels:

$$r_i(t) = \gamma_i s_i(t - \tau) + n_i(t), \quad i = 1, \dots, N.$$

Complex channel gains (flat)

$$\gamma = [\gamma_1, \dots, \gamma_N]^T$$

Time delay (common over N channels)

AWGN: complex, circular, PSD \mathcal{N}_0 , iid over channels

Parameters:

Known signal shapes $s_i(t)$

Time delay, τ – unknown, deterministic

Channel gains, $\gamma = [\gamma_1, \dots, \gamma_N]^T$: 5 model cases

Channel Model Cases

1. γ is known
2. γ is unknown, deterministic (“conditional”)
3. Rayleigh fading, iid: (“unconditional”)

$$\gamma \sim \text{CN}(\mathbf{0}, \sigma_s^2 \mathbf{I})$$

Rician is 2 & 3

- 1A.** Case 1 averaged over $\gamma \sim \text{CN}(\mathbf{0}, \sigma_s^2 \mathbf{I})$
→ Fading w/ perfect knowledge of γ
- 2A.** Case 2 averaged over $\gamma \sim \text{CN}(\mathbf{0}, \sigma_s^2 \mathbf{I})$
→ Fading w/ imperfect estimate of γ

- Signal correlation functions: $\rho_i(\xi) = \int s_i(t - \xi)^* s_i(t) dt,$

- Signal energy & mean-square bandwidth:

$$\rho(0) = \int |s_i(t)|^2 dt, \quad B_s^2 = \int \frac{f^2 |S_i(f)|^2}{\rho(0)} df$$

- Average SNR per channel:

- deterministic average (cases 1 & 2)
- mean over fading (cases 3, 1A, 2A)

$$\text{SNR}_{\text{det}}(\gamma) = (\rho(0)/N) \sum_{i=1}^N \frac{|\gamma_i|^2}{\mathcal{N}_o}$$

$$\overline{\text{SNR}} = \frac{\rho(0) E\{|\gamma_i|^2\}}{\mathcal{N}_o} = \frac{\rho(0) \sigma_s^2}{\mathcal{N}_o} = E_{\gamma} \{\text{SNR}_{\text{det}}(\gamma)\}$$

Assumptions

A1 The signal autocorrelation functions in (2) are the same on each channel, $\rho_i(\xi) \triangleq \rho(\xi)$, $i = 1, \dots, N$, so the signal energy is

$$\rho_i(0) = \int |s_i(t)|^2 dt \triangleq \rho(0), \quad i = 1, \dots, N. \quad (9)$$

A2 The signals have the property $\int s_i(t) \dot{s}_i(t)^* dt = 0$, where $\dot{s}_i(t) = \frac{d}{dt} s_i(t)$.

A3 The mean-squared signal bandwidth is the same on each channel and is denoted by B_s Hz, with definition

$$B_s^2 = \int \frac{|\dot{s}_i(t)|^2}{\rho(0) (2\pi)^2} dt = \int \frac{f^2 |S_i(f)|^2}{\rho(0)} df, \quad (10)$$

where $S_i(f)$ is the Fourier transform of $s_i(t)$.

Log-likelihood Functions

$$Y_i^{\text{COH}}(\xi) = \text{Re} \int \gamma_i^* s_i(t - \xi)^* r_i(t) dt$$

$$Y_i^{\text{NONCOH}}(\xi) = \left| \int s_i(t - \xi)^* r_i(t) dt \right|.$$

$$\mathcal{L}_c(\mathbf{R} | \boldsymbol{\gamma}; \tau) = \frac{1}{\mathcal{N}_o} \sum_{i=1}^N [2 Y_i^{\text{COH}}(\tau) - |\gamma_i|^2 \rho(0)]$$

$$\mathcal{L}_u(\mathbf{R} | \tau) = \frac{\sigma_s^2}{\mathcal{N}_o (\mathcal{N}_o + \sigma_s^2 \rho(0))} \sum_{i=1}^N Y_i^{\text{NONCOH}}(\tau)^2$$

Maximum Likelihood Estimators

- MLEs are coherent or noncoherent matched filters (MF):

$$Z_C(\xi) = \sum_{i=1}^N \operatorname{Re} \left(\int_{-\infty}^{\infty} \gamma_i^* s_i(t - \xi)^* r_i(t) dt \right)$$

$$Z_N(\xi) = \sum_{i=1}^N \left| \int_{-\infty}^{\infty} s_i(t - \xi)^* r_i(t) dt \right|^2$$

Summary of Results

	Channel Model				
	1 (KN.)	2 (UNK.)	3 (RAN.)	1A	2A
MLE	Coh MF	NonCoh MF	NonCoh MF	Coh MF	NonCoh MF
CRB	CRB_1	$CRB_2 = CRB_1$	CRB_3	MCRB	$ACRB = MCRB$
ZZB	ZZB_1	ZZB_2	ZZB_3	ZZB_{1A}	$ZZB_{2A} = ZZB_3$
MSE	MSE_1	MSE_2	MSE_3	MSE_{1A}	$MSE_{2A} = MSE_3$

- **MLE**: Coherent MF for cases 1 & 1A
- Modified & asymptotic CRB (MCRB & ACRB) for random nuisance parameters
- Four distinct ZZB & MSE cases

Cramer-Rao Bounds (CRB)

$$\text{CRB}_1(\hat{\tau} | \gamma) = \text{CRB}_2 = \frac{1}{2 (2\pi B_s)^2 N \text{SNR}_{\text{det}}(\gamma)}$$

**Random channel:
Little impact on CRB!**

**Depend on
total signal
energy over
N channels**

$$\text{CRB}_3(\hat{\tau}) = \frac{1 + (\overline{\text{SNR}})^{-1}}{2 (2\pi B_s)^2 N \overline{\text{SNR}}}$$

$$\text{CRB}_{1A}(\hat{\tau}) \approx \text{MCRB}(\hat{\tau}) \triangleq \frac{1}{2 (2\pi B_s)^2 N \overline{\text{SNR}}}$$

$$\text{CRB}_{2A}(\hat{\tau}) \approx \text{ACRB}(\hat{\tau}) \triangleq \frac{1}{2 (2\pi B_s)^2 N \overline{\text{SNR}}}$$

CRBs with Fixed Total SNR

- Fix total SNR over the channels:

$$\overline{\text{SNR}}_{\text{TOT}} = N \cdot \overline{\text{SNR}}, \quad \overline{\text{SNR}} = \overline{\text{SNR}}_{\text{TOT}} / N$$

- CRB for Rayleigh fading (case 3):

$$\text{CRB}_3(\hat{\tau}) = \begin{cases} \frac{1}{2(2\pi B_s)^2 \overline{\text{SNR}}_{\text{TOT}}}, & N \ll \overline{\text{SNR}}_{\text{TOT}} \\ \frac{N}{2(2\pi B_s)^2 \overline{\text{SNR}}_{\text{TOT}}^2}, & N \gg \overline{\text{SNR}}_{\text{TOT}} \end{cases}$$

- No diversity advantage for small N
- Penalty if N is too large (spread fixed energy over many channels)

Miller-Chang Bound (MCB)

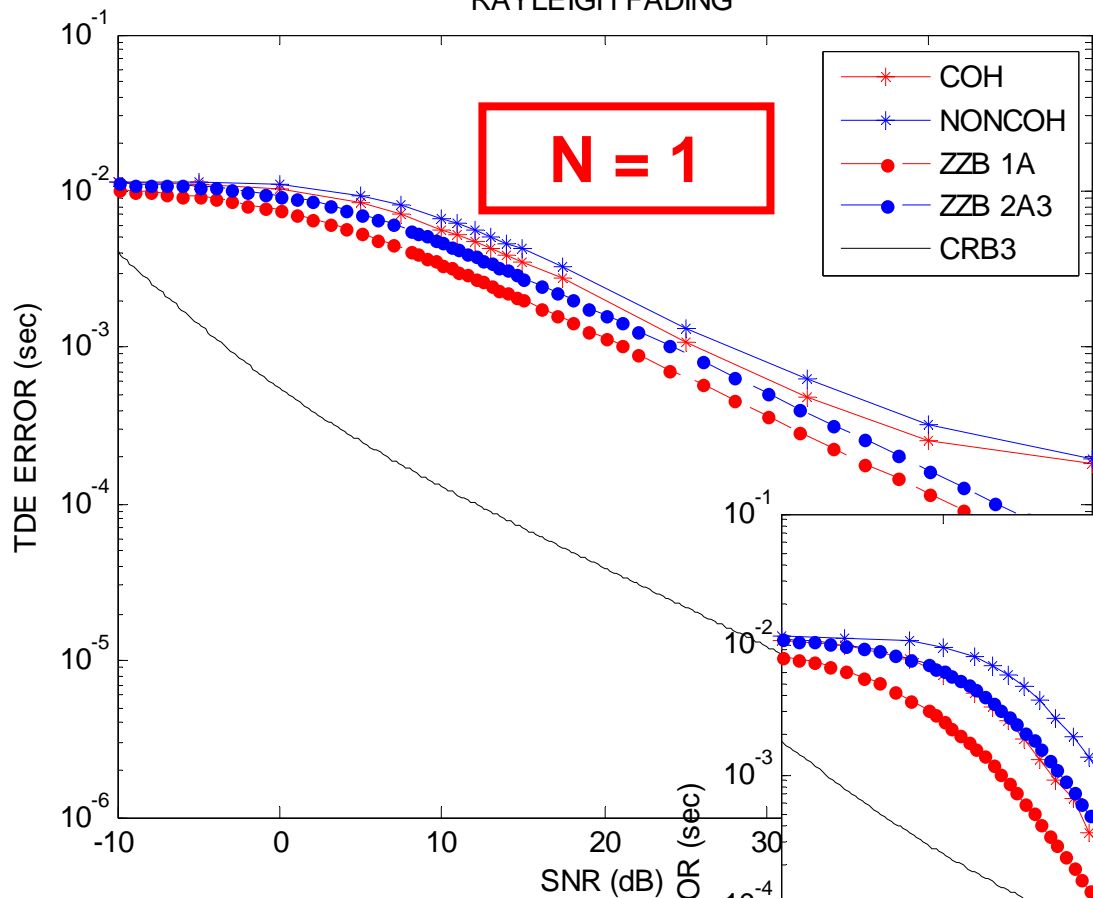
$$\text{CRB}_1(\hat{\tau} | \gamma) = \text{CRB}_2 = \frac{1}{2 (2\pi B_s)^2 N \text{SNR}_{\text{det}}(\gamma)}$$

- MCB for estimators that are unbiased for every realization of γ (locally unbiased):

$$\text{MCB}(\hat{\tau}) = E_{\gamma} \left\{ \text{CRB}_1(\hat{\tau} | \gamma) \right\} = \frac{1}{2(2\pi B_s)^2 (N-1) \overline{\text{SNR}}}$$

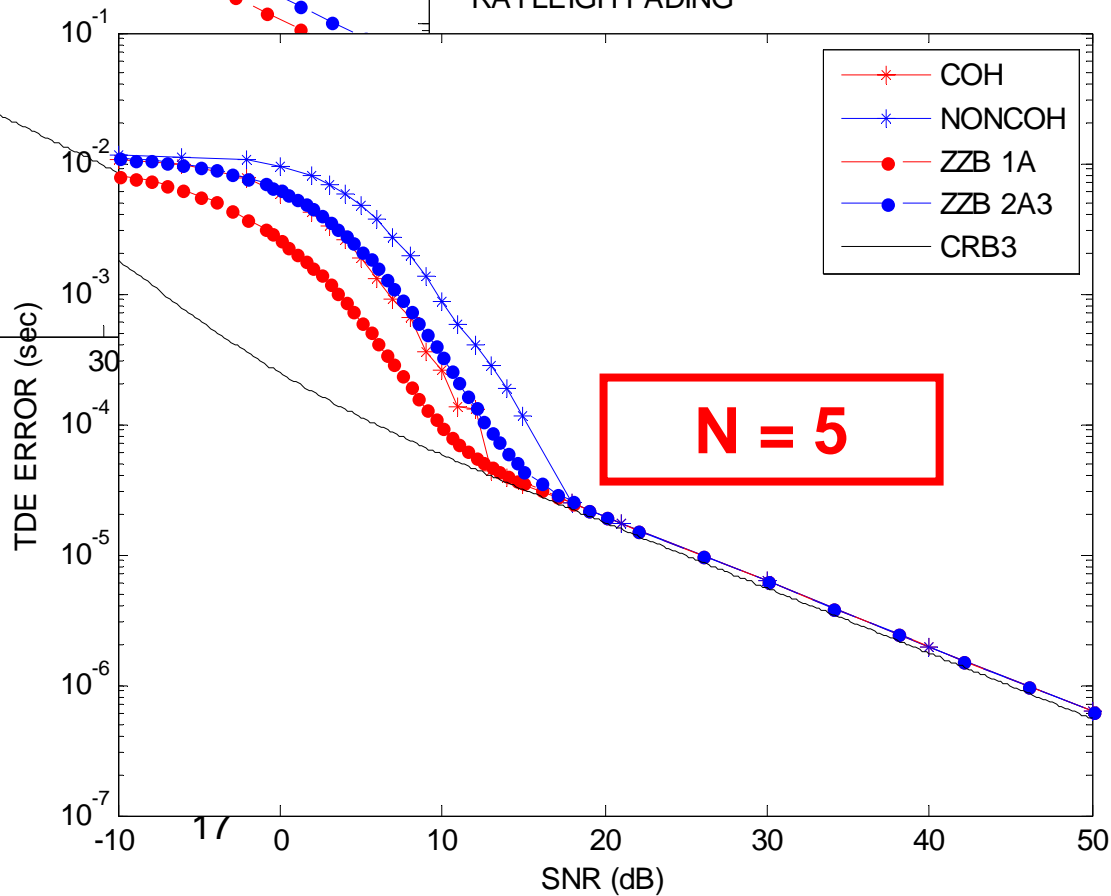
Diverges for $N=1$

RAYLEIGH FADING



**Need tighter bound:
low SNR & diversity
→ Ziv-Zikai bound**

RAYLEIGH FADING



Ziv-Zakai Bound (ZZB)

- Tighter than CRB: low SNR and threshold
- Accounts for ambiguities (sidelobes)
- Developed by Ziv, Zakai, Chazan, Bellini, Tartara (1969-1974)
- Applied to time-delay estimation by Weiss and Weinstein (1983, ...)
- Excellent reference on this and other bounds:
 - H.L. Van Trees & K.L. Bell, *Bayesian Bounds for Parameter Estimation and Nonlinear Filtering/Tracking*, Wiley, 2007.

Ziv-Zakai Bound (ZZB)

- Hypothesis test:

$$H_0 : r_i(t) = \gamma_i s_i(t - a) + n_i(t), \quad i = 1, \dots, N$$

$$H_1 : r_i(t) = \gamma_i s_i(t - (a + \theta)) + n_i(t).$$

- P_e = minimum probability of error
- ZZB is a lower bound on the MSE:

$$\text{ZZB}(\hat{\tau}) \geq \frac{1}{D} \int_0^D \theta \mathcal{V}[(D - \theta)P_e(\theta)] d\theta$$

Ziv-Zakai Bound (ZZB)

$$\text{ZZB}(\hat{\tau}) \geq \frac{1}{D} \int_0^D \theta \mathcal{V}[(D - \theta)P_e(\theta)] d\theta$$

- ZZB is a Bayesian bound
- Assume *a priori* pdf on τ is uniform with length D
- At high SNR, ZZB converges to standard CRB for deterministic τ
- Need P_e expressions for each case
 - Available from BER analysis w/ fading
- Numerical integration usually req'd for ZZB

$$P_{e,1}(\theta | \gamma) = Q \left(\sqrt{N \cdot \text{SNR}_{\text{det}}(\gamma) \cdot \left(1 - \frac{\text{Re}[\rho(\theta)]}{\rho(0)} \right)} \right)$$

$$P_{e,2}(\theta) = S(a(\theta, \gamma, N), b(\theta, \gamma, N), N)$$

$$P_{e,1A}(\theta) = R(\mu(\theta), N)$$

$$P_{e,3}(\theta) = P_{e,2A}(\theta) = R(\nu(\theta), N).$$

$$Q(x) = \frac{1}{\sqrt{2\pi}} \int_x^\infty \exp(-u^2/2) du$$

$$R(x, N) = \left(\frac{1-x}{2} \right)^{2N-1} \sum_{i=0}^{N-1} \binom{2N-1}{i} \left(\frac{1+x}{1-x} \right)^i$$

Coherent MF

$$\mu(\theta) = \left[1 + \frac{2}{\overline{\text{SNR}} \cdot (1 - \text{Re}[\rho(\theta)] / \rho(0))} \right]^{-1/2}$$

Noncoherent MF

$$\nu(\theta) = \left[1 + \frac{2 \left[1 + (\overline{\text{SNR}})^{-1} \right]}{(\overline{\text{SNR}}/2) \cdot (1 - |\rho(\theta)/\rho(0)|^2)} \right]^{-1/2}$$

Noncoherent MF, no fading (case 2):

$$S(\alpha, \beta, N) = \frac{1}{2} + \frac{1}{2^{2N-1}} \sum_{i=1}^N \binom{2N-1}{N-i} [Q_i(\alpha, \beta) - Q_i(\beta, \alpha)]$$

$Q_i(\alpha, \beta)$ = generalized i^{th} order Marcum Q-function [12]

$$a(\theta, \gamma, N) = \left[\frac{N}{2} \cdot \text{SNR}_{\text{det}}(\gamma) \cdot \left(1 - \sqrt{1 - |\rho(\theta)/\rho(0)|^2} \right) \right]^{1/2}$$

$$b(\theta, \gamma, N) = \left[\frac{N}{2} \cdot \text{SNR}_{\text{det}}(\gamma) \cdot \left(1 + \sqrt{1 - |\rho(\theta)/\rho(0)|^2} \right) \right]^{1/2}$$

P_e for $(N \cdot \text{SNR})$ Fixed

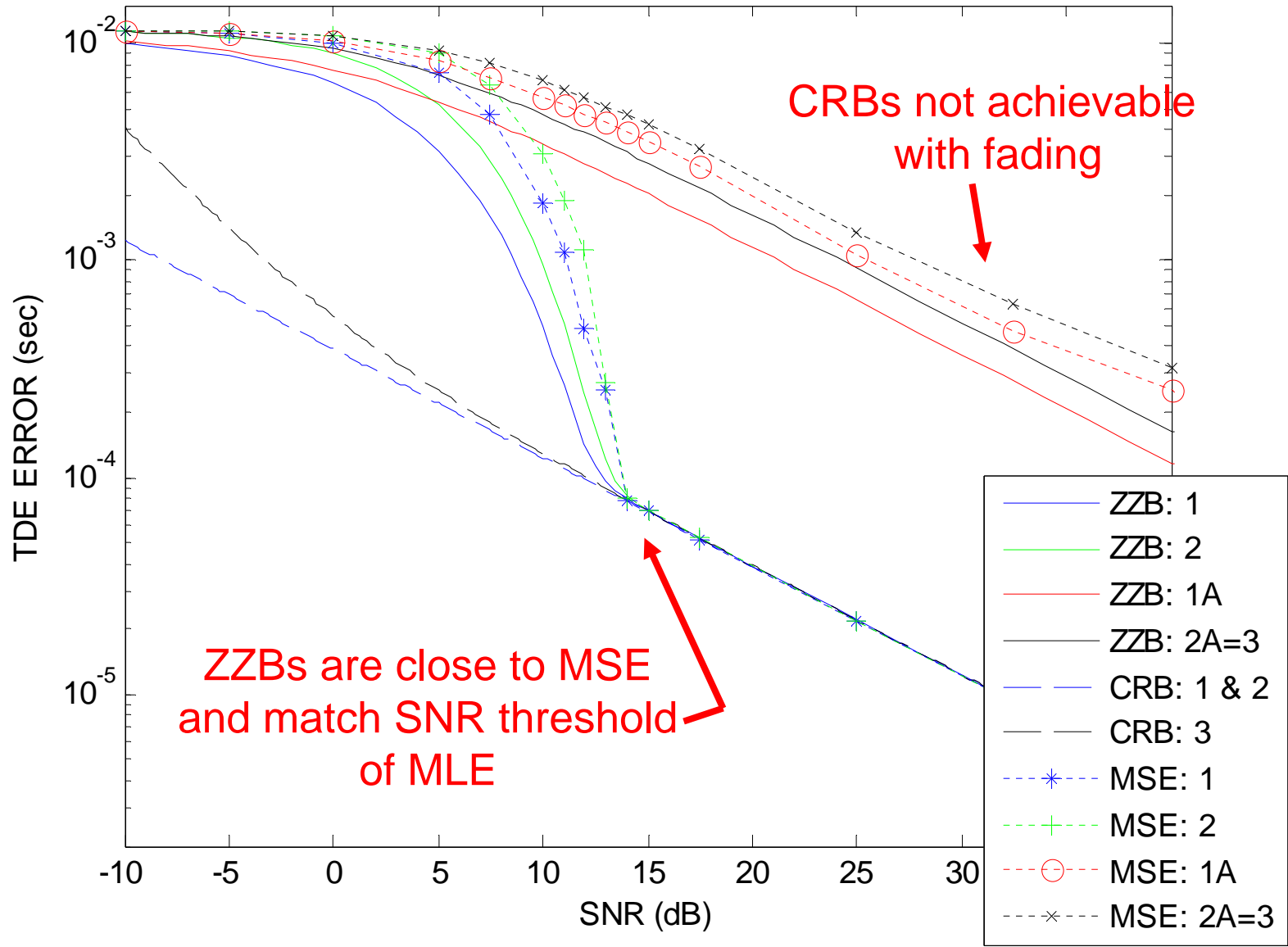
- Case 1 (known channel) depends on $(N \cdot \text{SNR}) \rightarrow$ no loss or gain from $N > 1$
- Case 2 (unknown det. channel) is max. for $N = 1 \rightarrow$ loss due to noncoherent combining
- Dependence on N with fading is nontrivial
- Cases 1A (known channel) and 2A=3: Roughly 3 dB difference in SNR

Simulations

- Signal: square-root raised-cosine, zero excess BW, period 10^{-3} s
- SNR per channel is constant with N
- MSE: 10,000 to 22,000 Monte Carlo runs
- Channels: N=1, N=5, and N=3

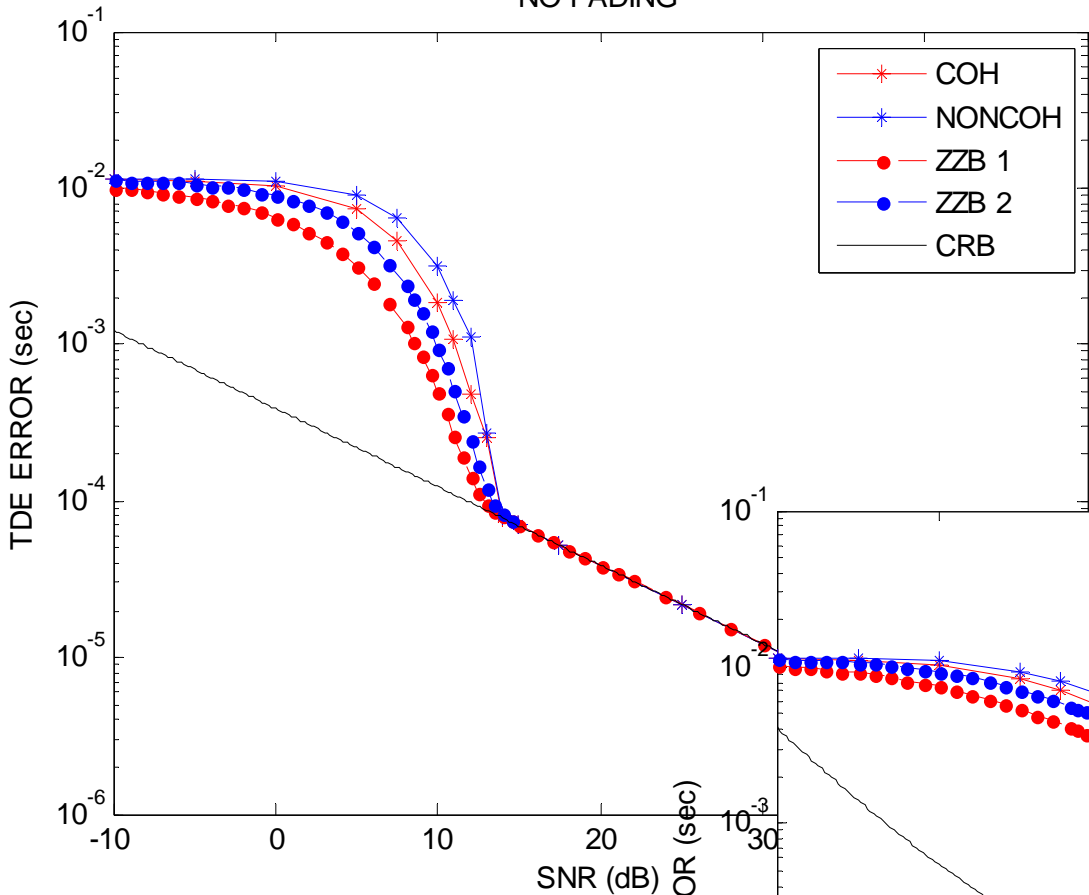
N = 1

SQUARE ROOT OF ZZB, CRB, & SIMULATED MSE: N = 1 CHANNEL

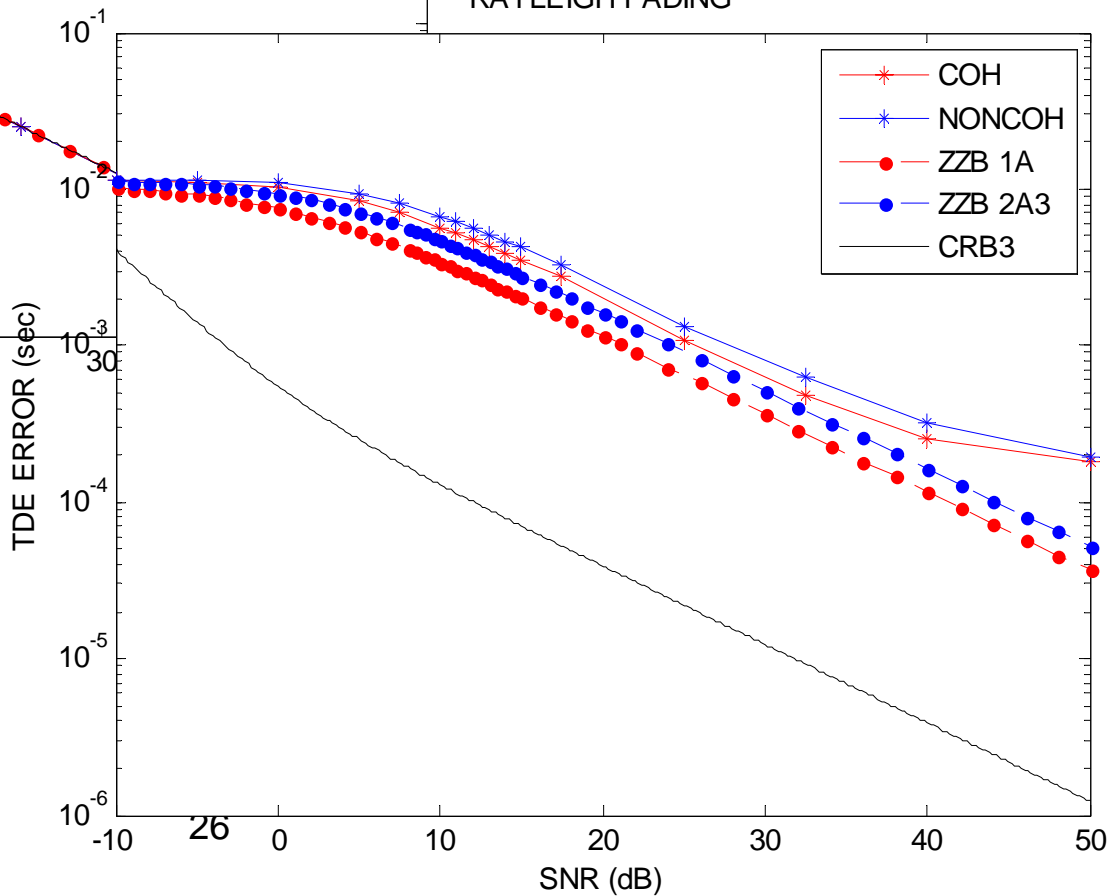


N = 1

NO FADING

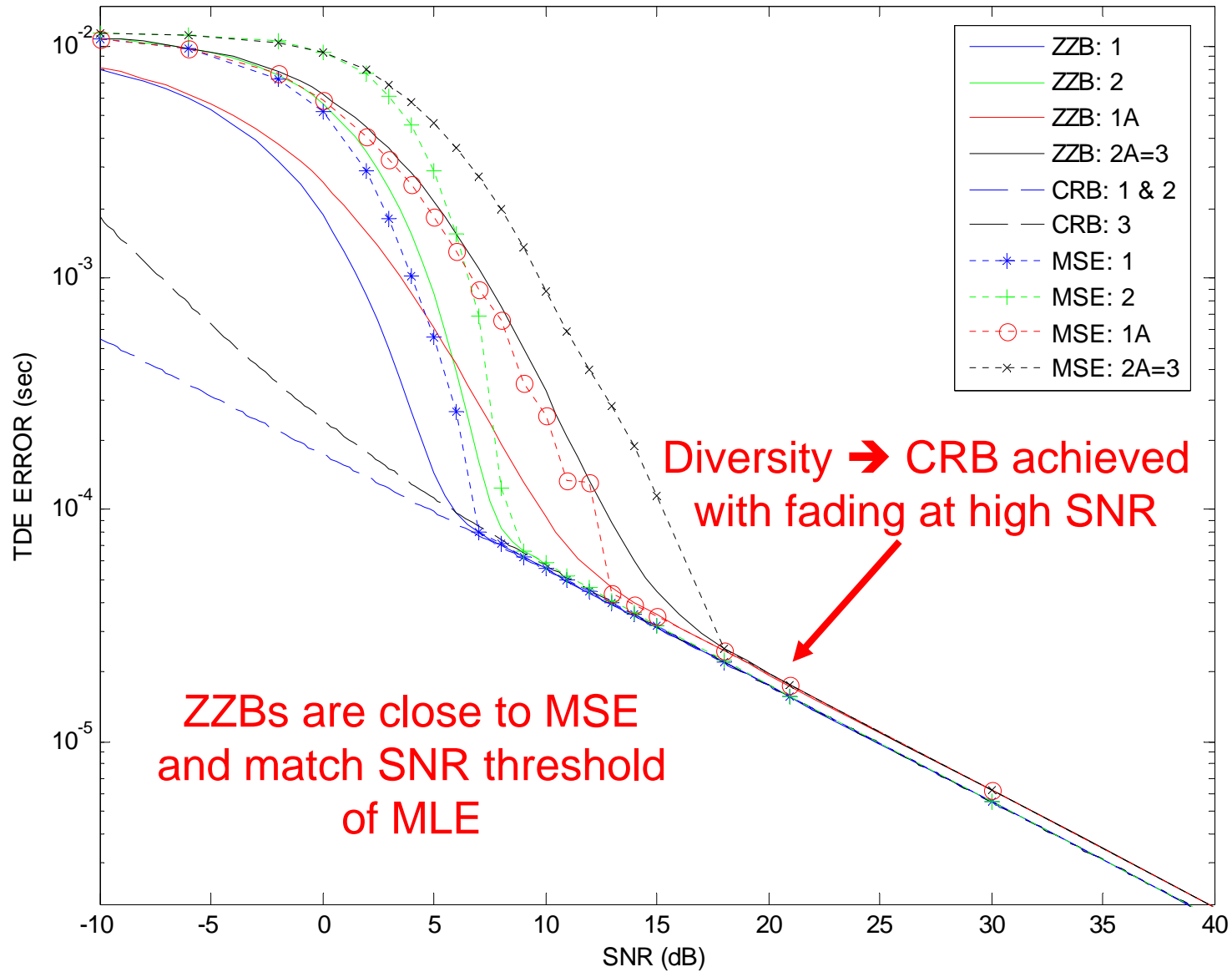


RAYLEIGH FADING

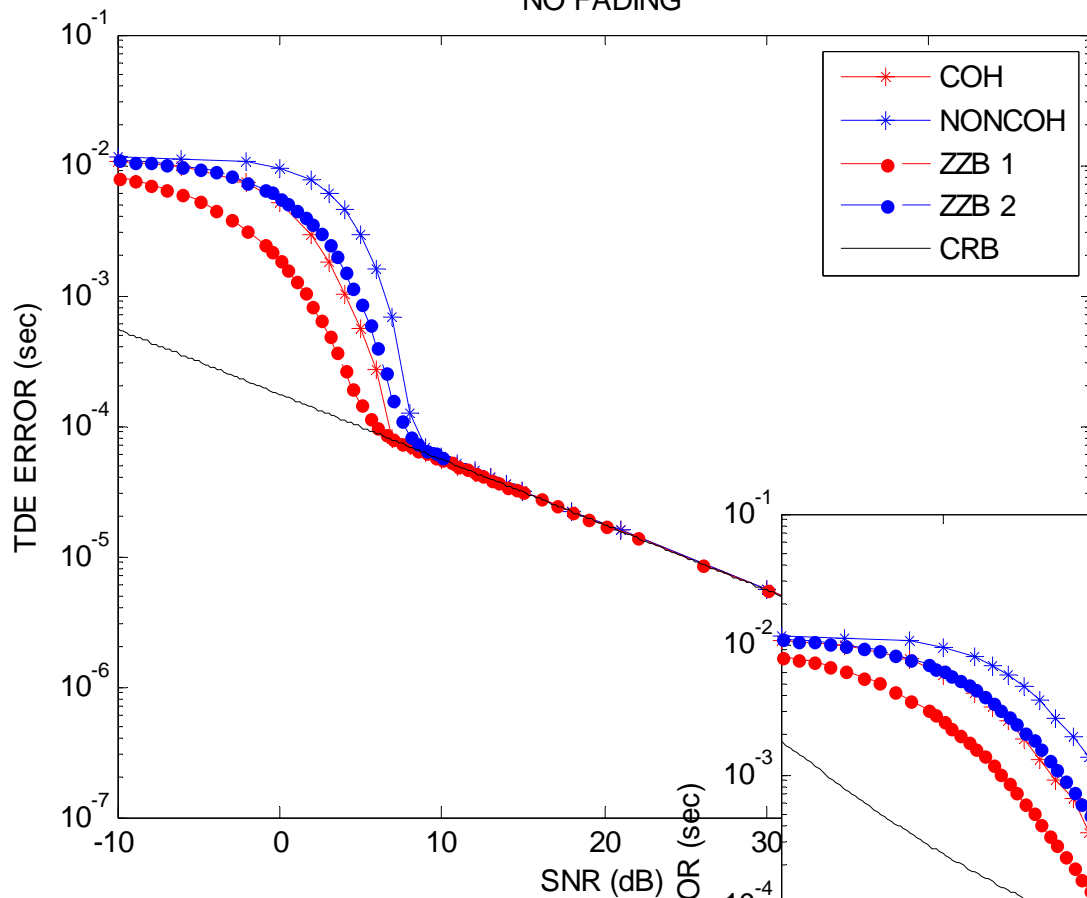


N = 5

SQUARE ROOT OF ZZB, CRB, & SIMULATED MSE: N = 5 CHANNELS

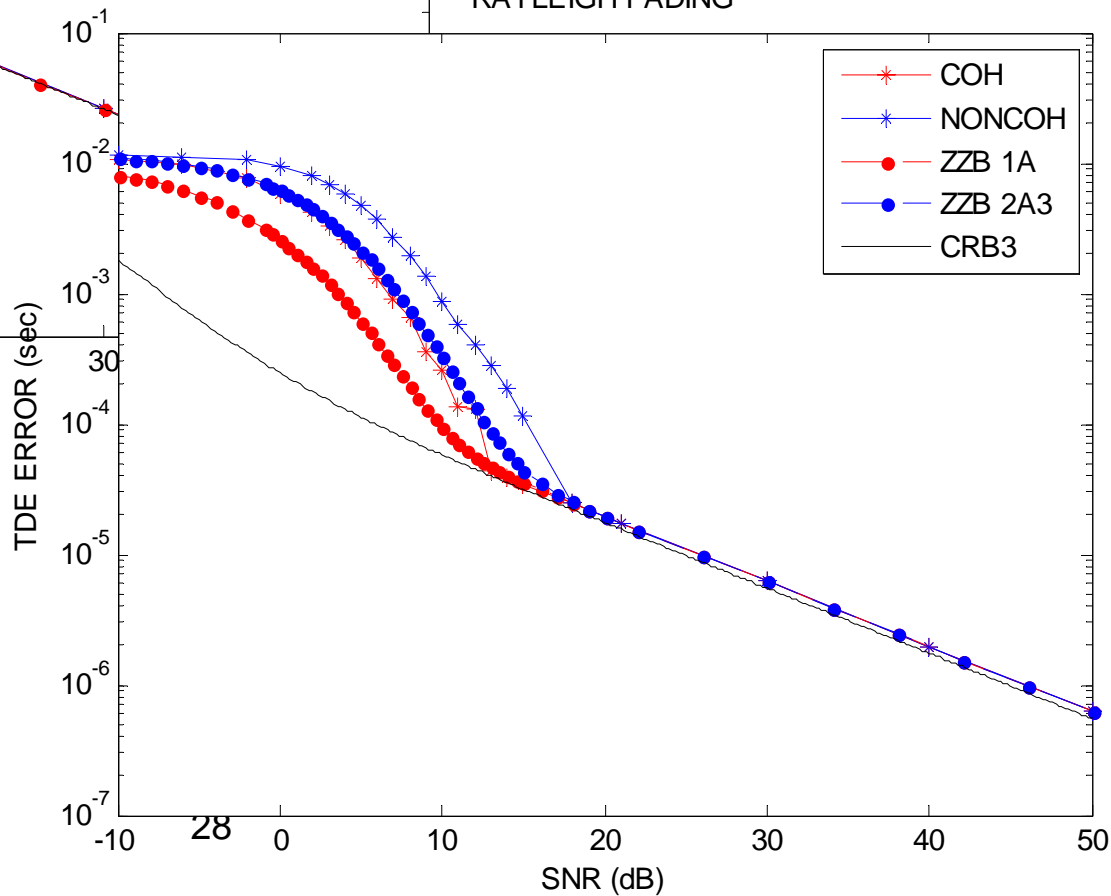


NO FADING



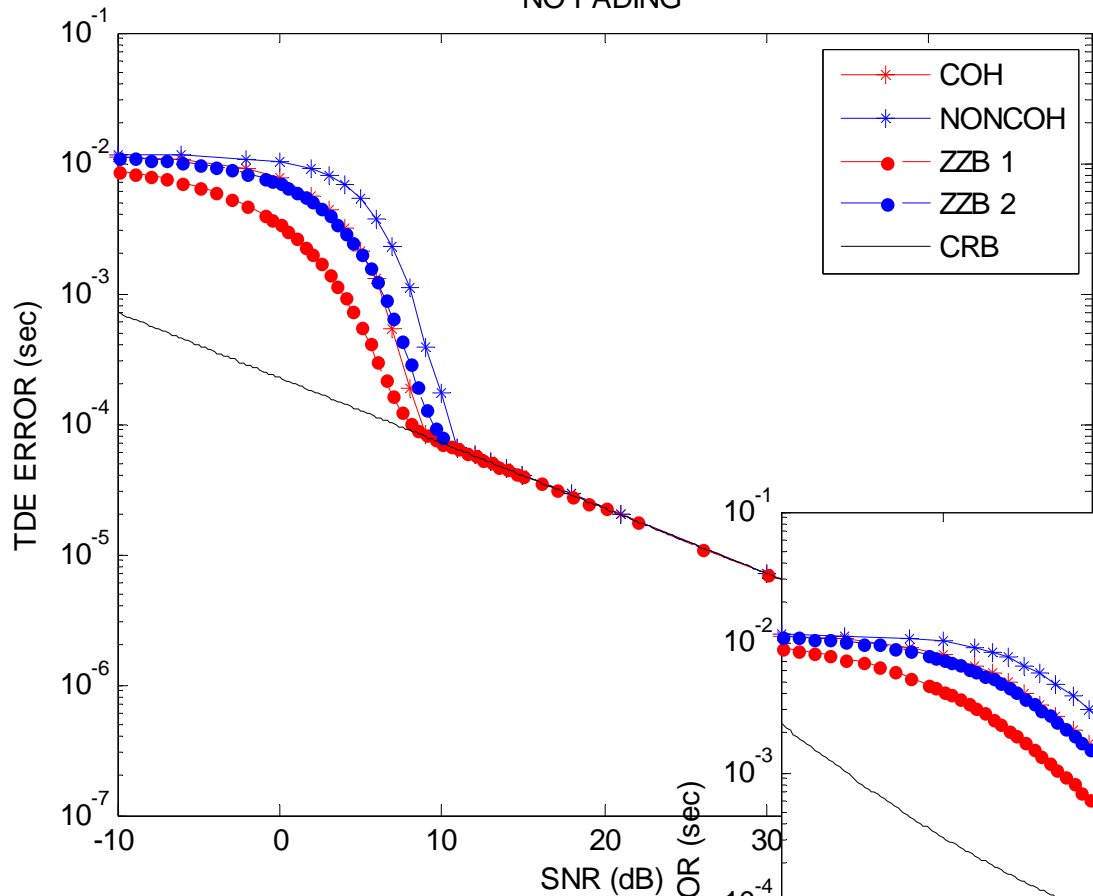
N = 5

RAYLEIGH FADING

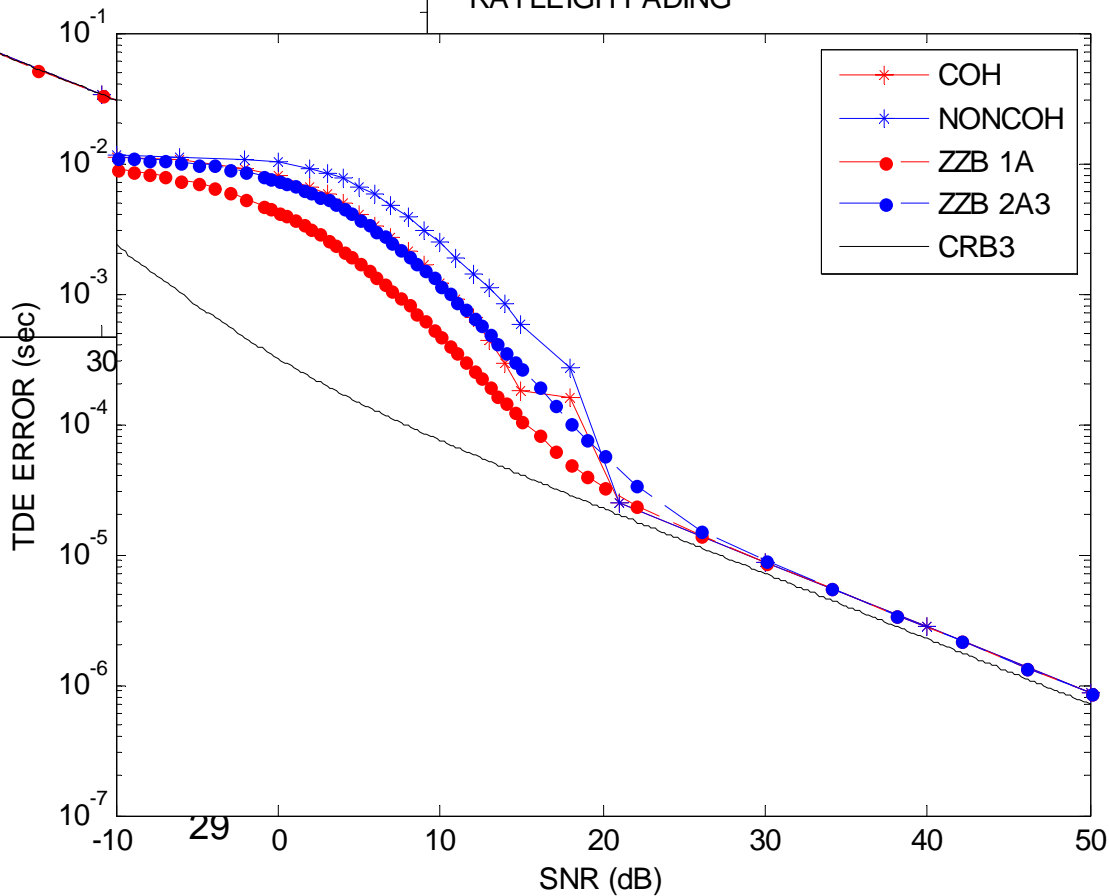


N = 3

NO FADING



RAYLEIGH FADING



TDE and Array Processing

$$\text{TDE: } r_i(t) = s(t - \tau)\gamma_i + n_i(t), \quad i = 1, \dots, N$$

$$\text{Array: } \mathbf{r}_i = \mathbf{s}(\tau)\gamma_i + \mathbf{n}_i, \quad i = 1, \dots, N$$

$$\text{or } \mathbf{r}_i = \mathbf{a}(\theta)s_i + \mathbf{n}_i$$

- Apply array processing results for conditional and unconditional models (CRBs, MLEs)
- ZZB and threshold analysis:
 - K. Bell, Y. Ephraim and H. L. Van Trees, “Explicit Ziv-Zakai lower bounds for bearing estimation,” *IEEE Trans. SP*, Nov. 1996.
 - F. Athley, “Threshold Region Performance of Maximum Likelihood DOA Estimation for a Single Source,” *IEEE Trans. SP*, Apr. 2005.

P_e Bound for Rayleigh Fading

- Exact:

$$P_{e,3}(\theta) = \left(\frac{1 - \nu(\theta)}{2} \right)^{2N-1} \sum_{i=0}^{N-1} \binom{2N-1}{i} \left(\frac{1 + \nu(\theta)}{1 - \nu(\theta)} \right)^i$$
$$\nu(\theta) = \left[1 + \frac{1}{(\alpha/4)(1 - |\rho(\theta)/\rho(0)|^2)} \right]^{-1/2}, \quad \alpha = \frac{\overline{\text{SNR}}}{1 + \frac{1}{\overline{\text{SNR}}}}$$

- Tight lower bound:

$$P_{e,3}(\theta) \geq \left\{ [1 - \nu(\theta)^2] \exp[\nu(\theta)^2] \right\}^N Q(\nu(\theta)\sqrt{2N})$$

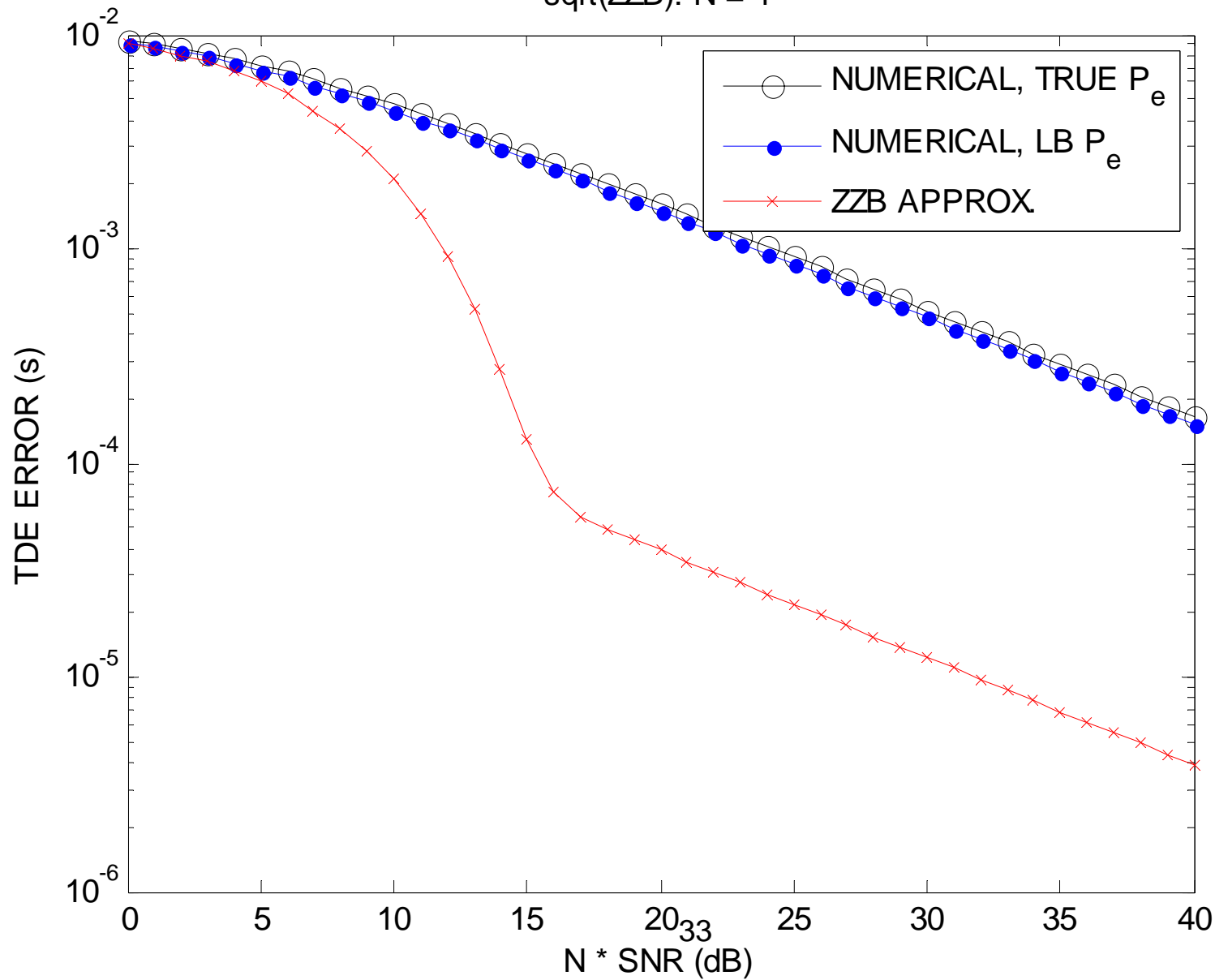
ZZB Approximations

$$\text{ZZB}(\hat{\tau}) \geq \frac{1}{D} \int_0^D \theta \mathcal{V}[(D - \theta)P_e(\theta)] d\theta$$

- Numerical integration with
 - Exact P_e
 - Lower bound on P_e
- Closed-form approximation from
 - K. Bell, Y. Ephraim and H. L. Van Trees, “Explicit Ziv-Zakai lower bounds for bearing estimation,” *IEEE Trans. SP*, Nov. 1996.
 - Tight for large N in TDE problem, not small N

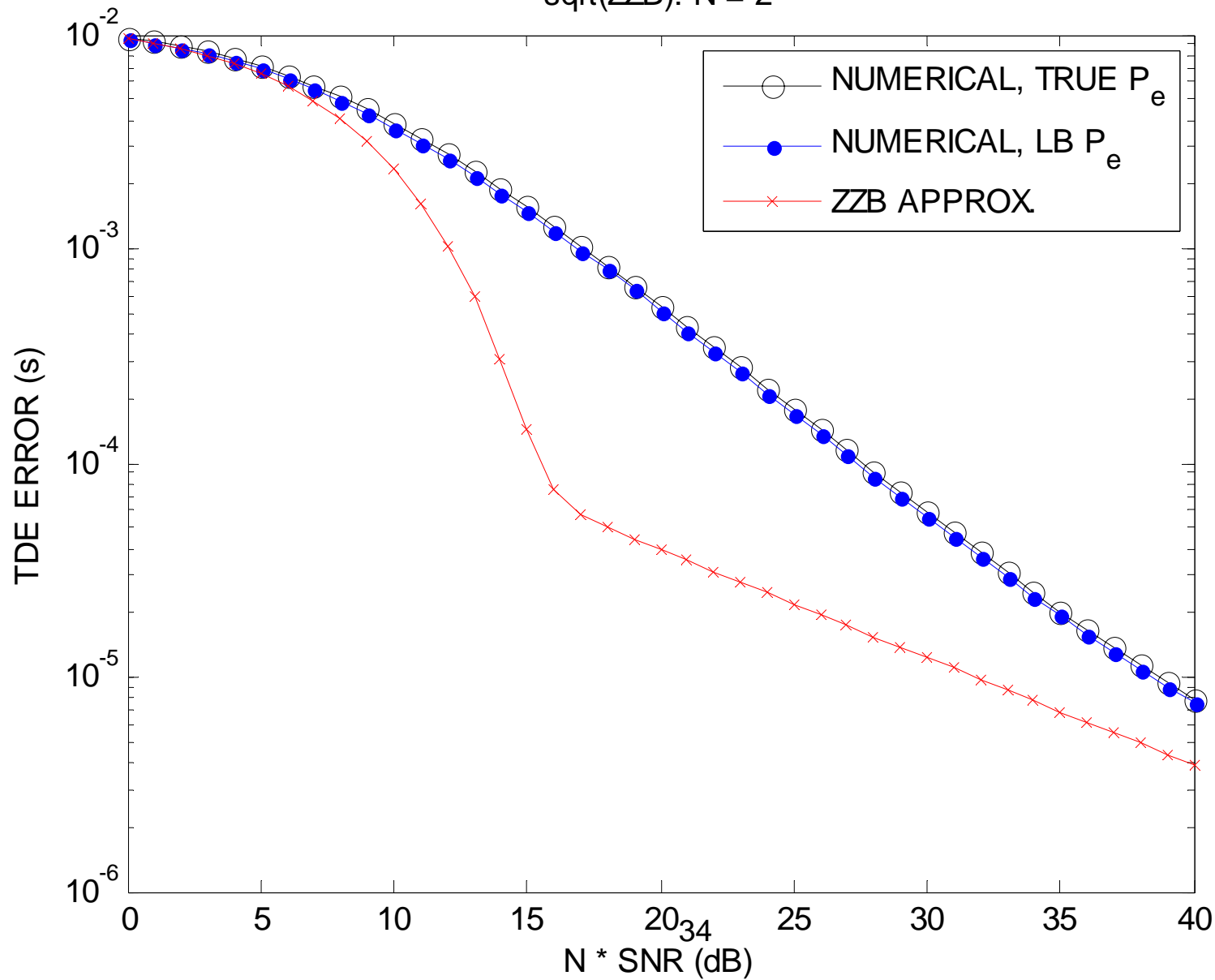
N = 1

sqrt(ZZB): N = 1



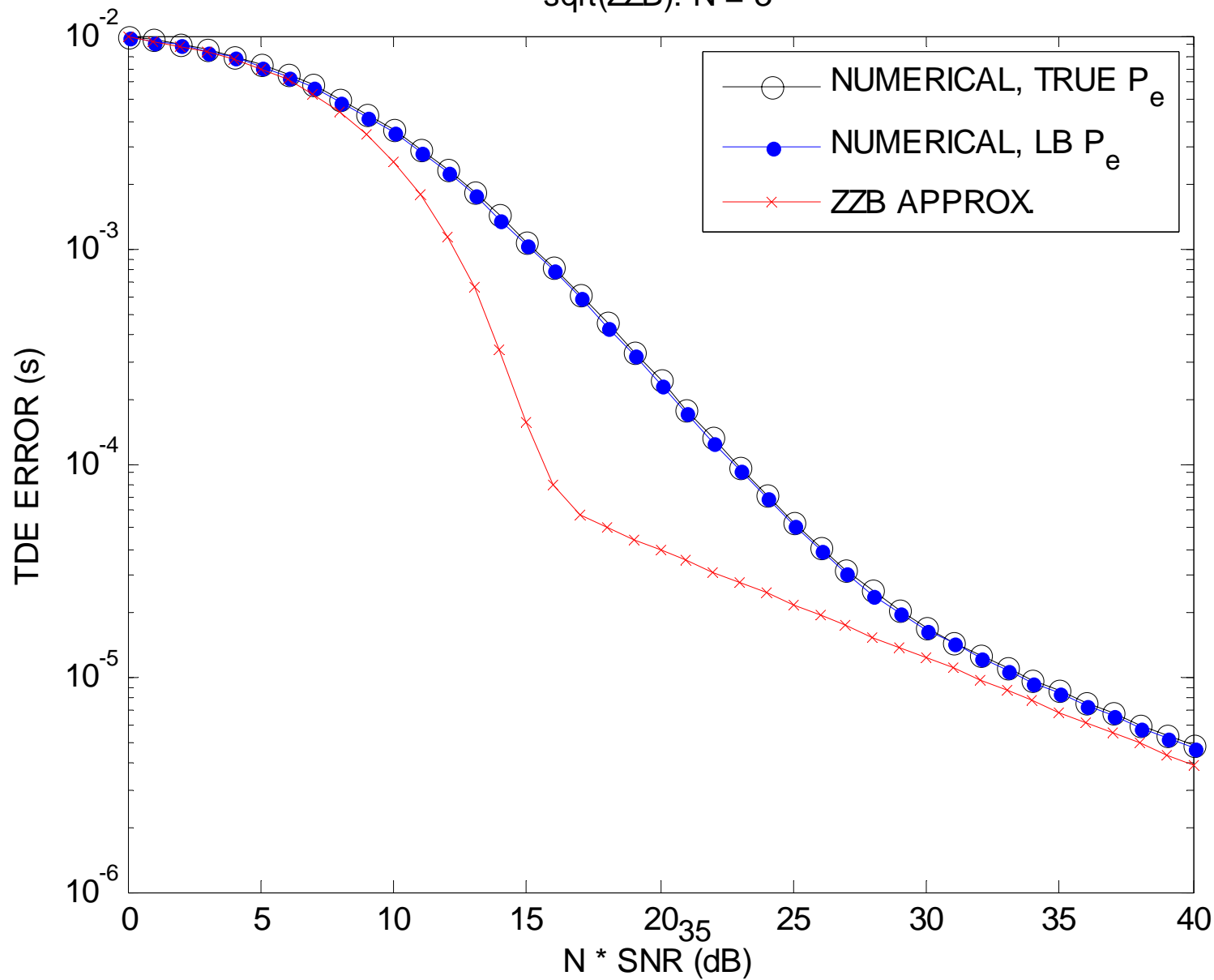
N = 2

sqrt(ZZB): N = 2



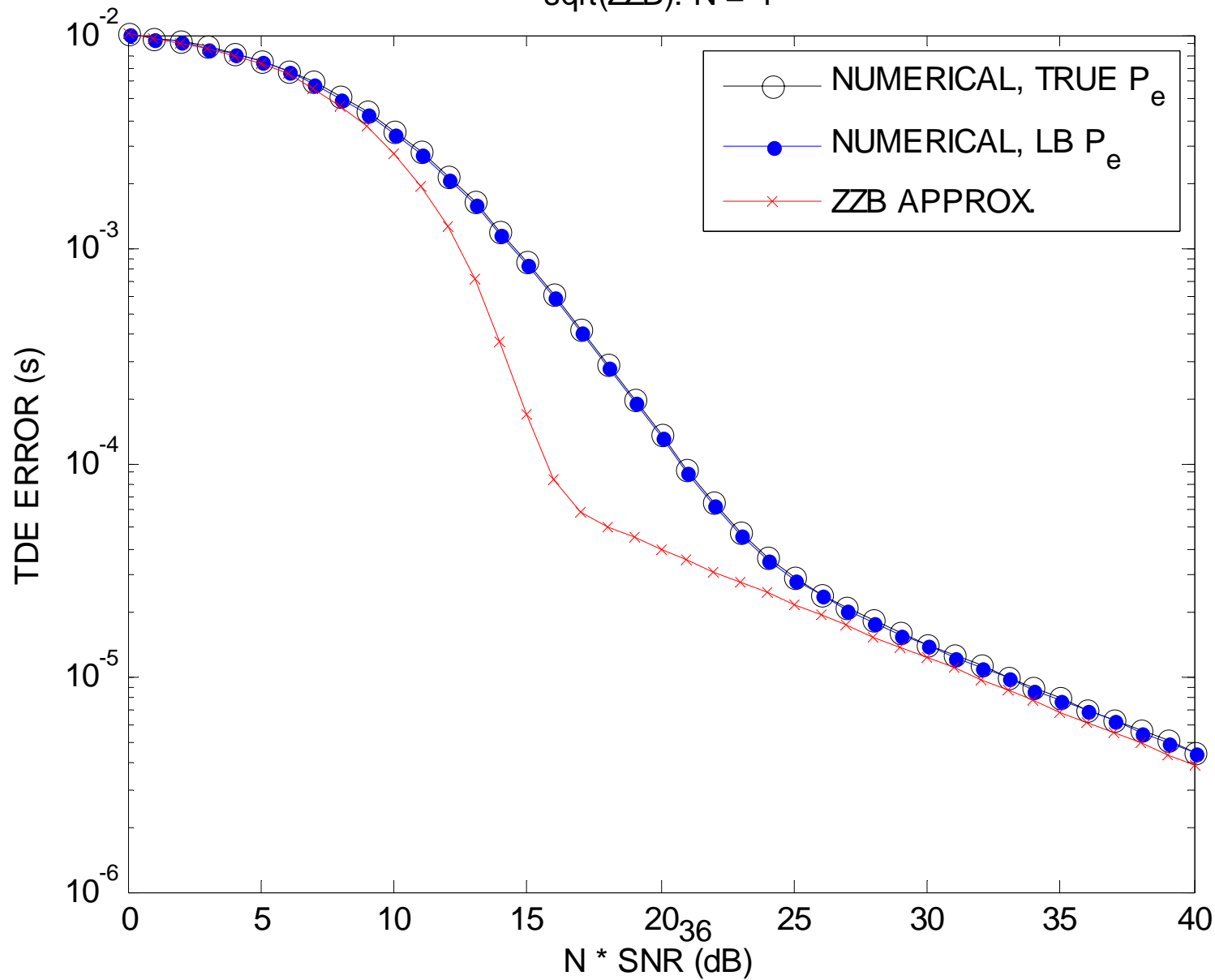
N = 3

sqrt(ZZB): N = 3



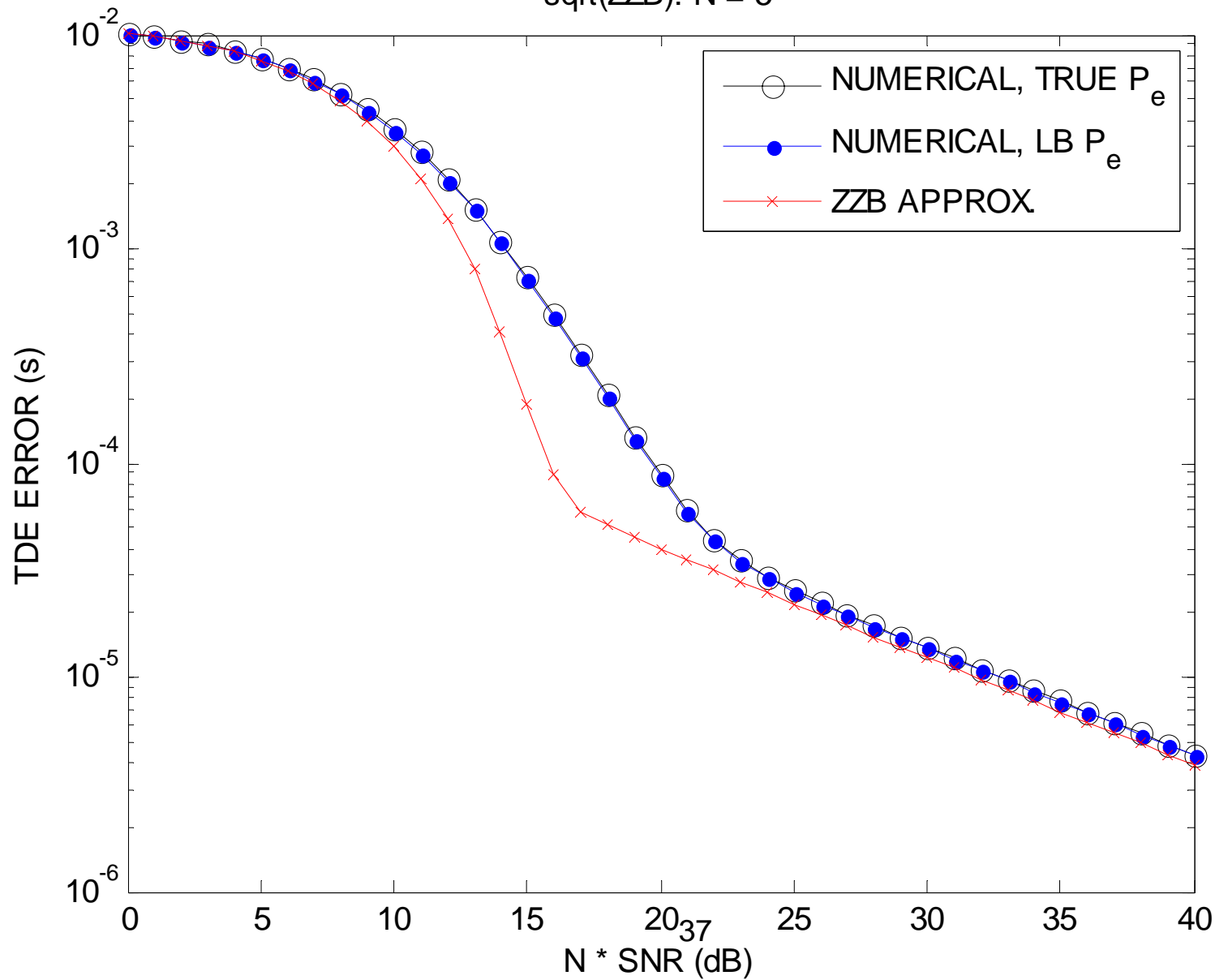
N = 4

sqrt(ZZB): N = 4



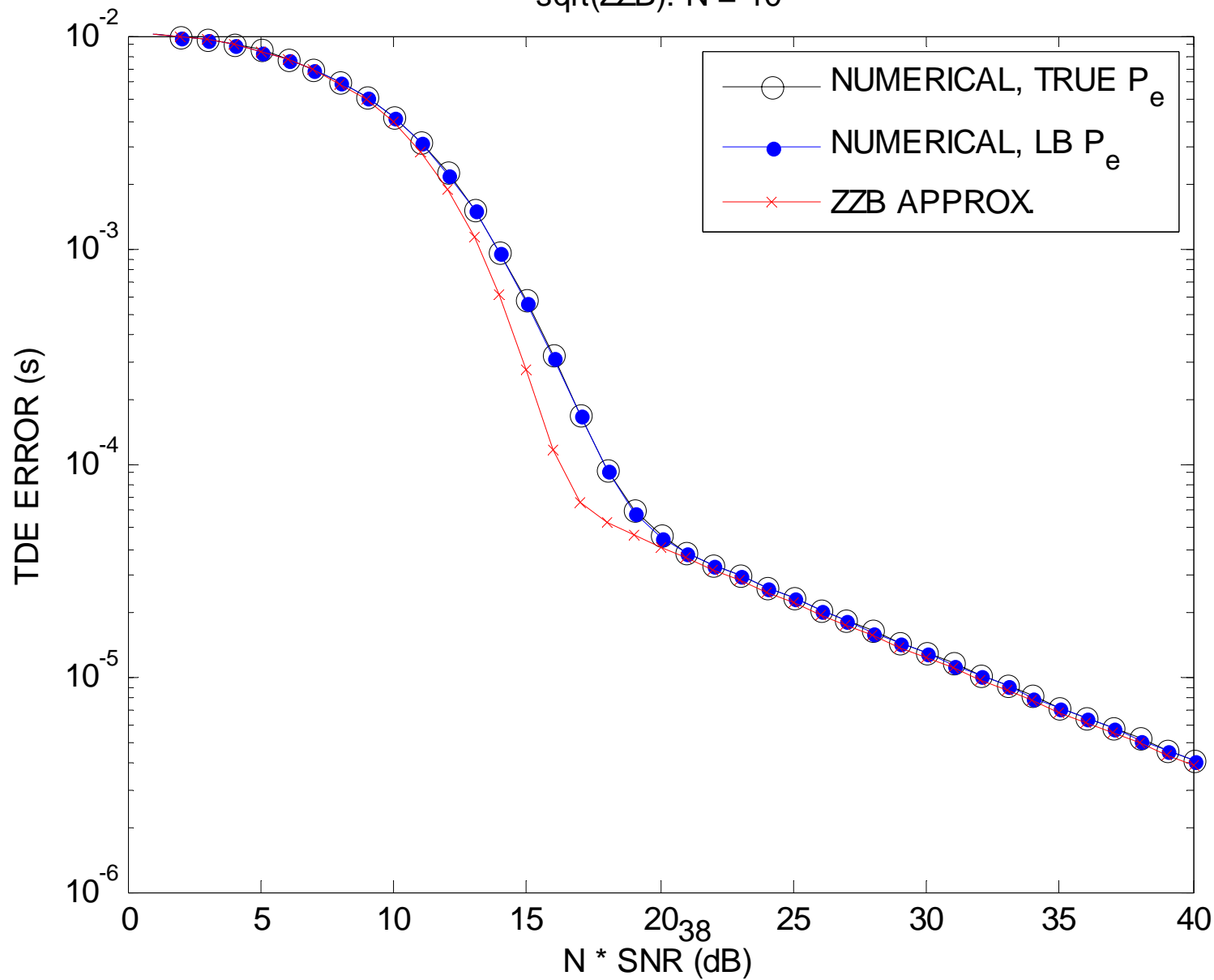
N = 5

sqrt(ZZB): N = 5



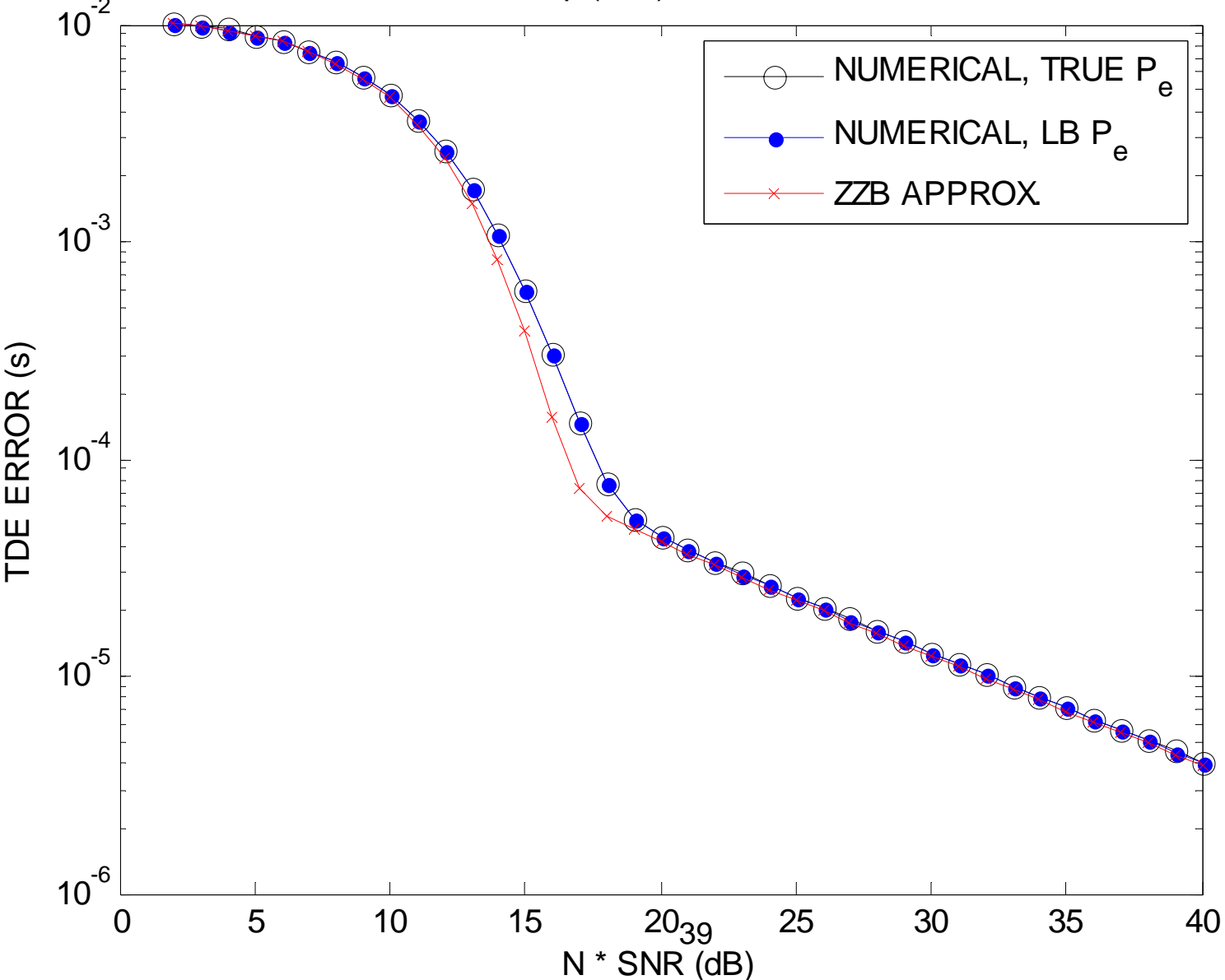
N = 10

sqrt(ZZB): N = 10



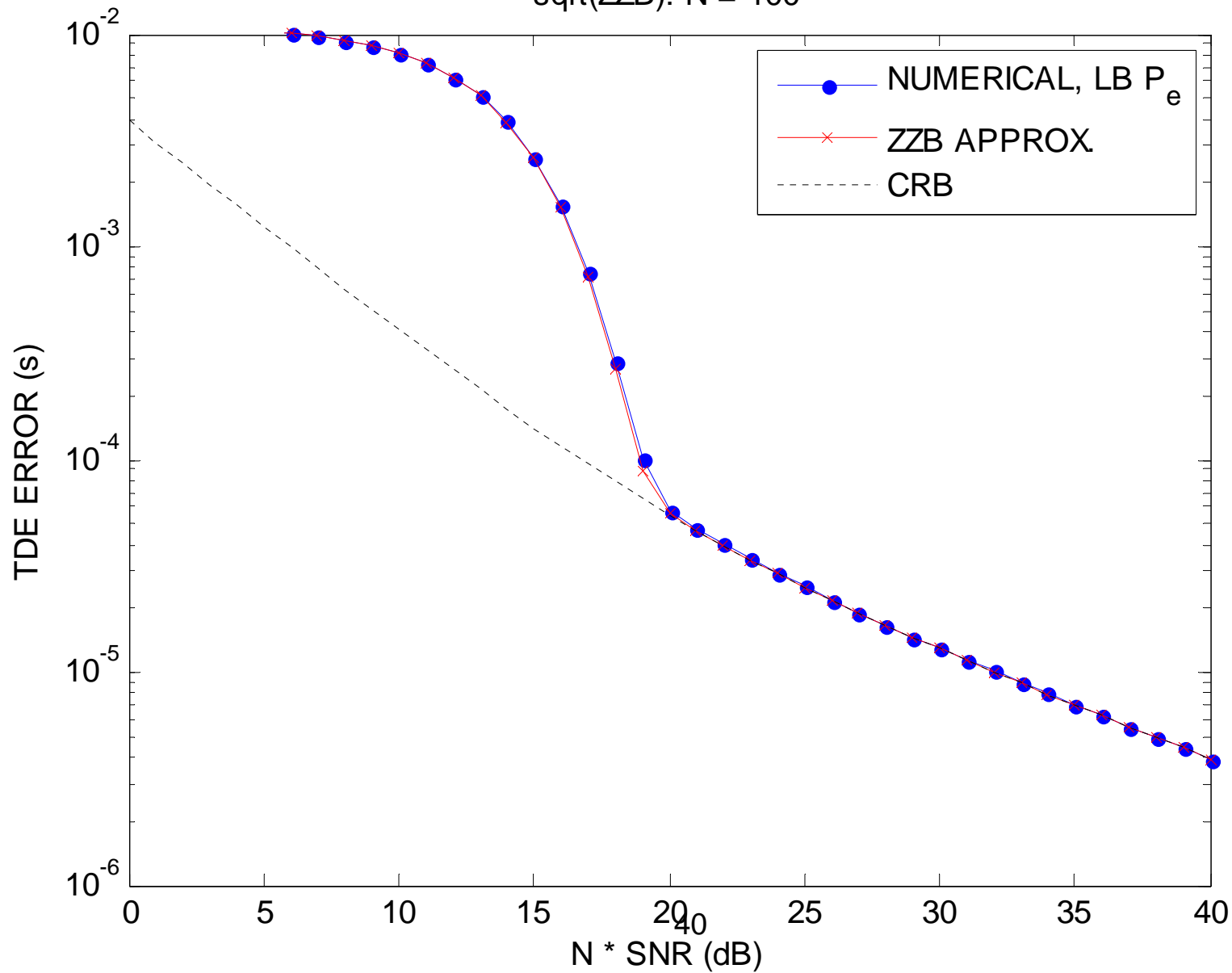
N = 15

sqrt(ZZB): N = 15



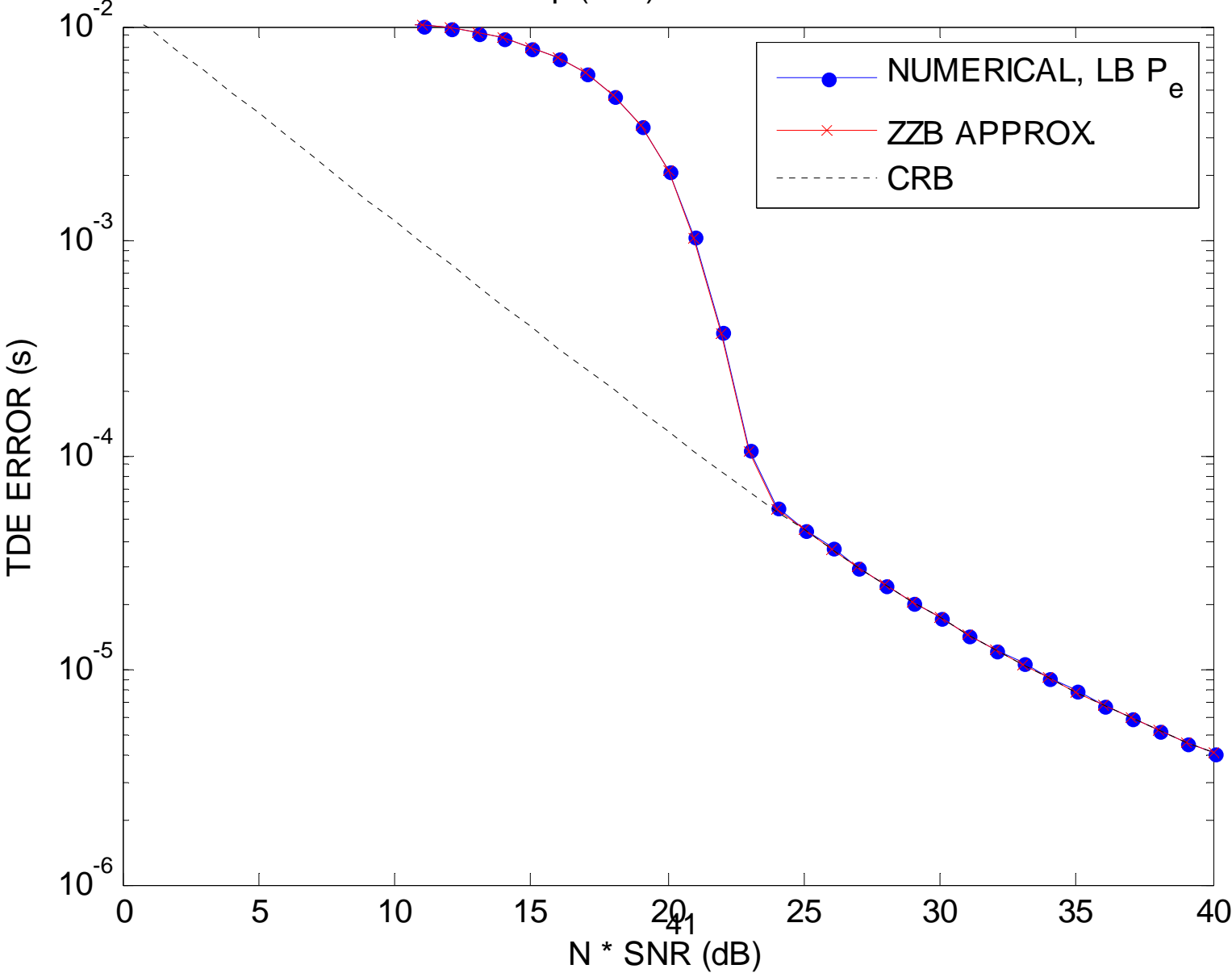
N = 100

sqrt(ZZB): N = 100

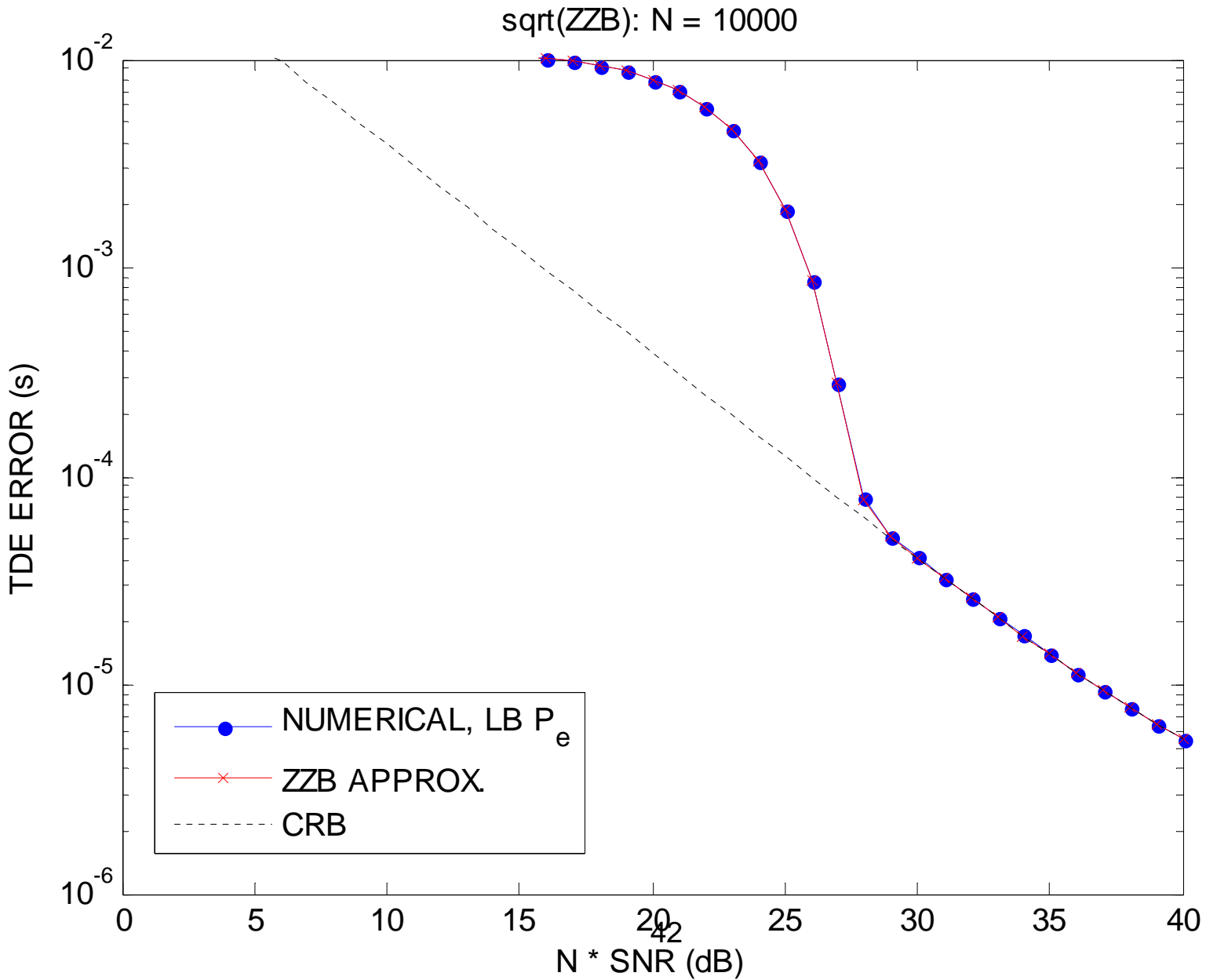


N = 1,000

sqrt(ZZB): N = 1000

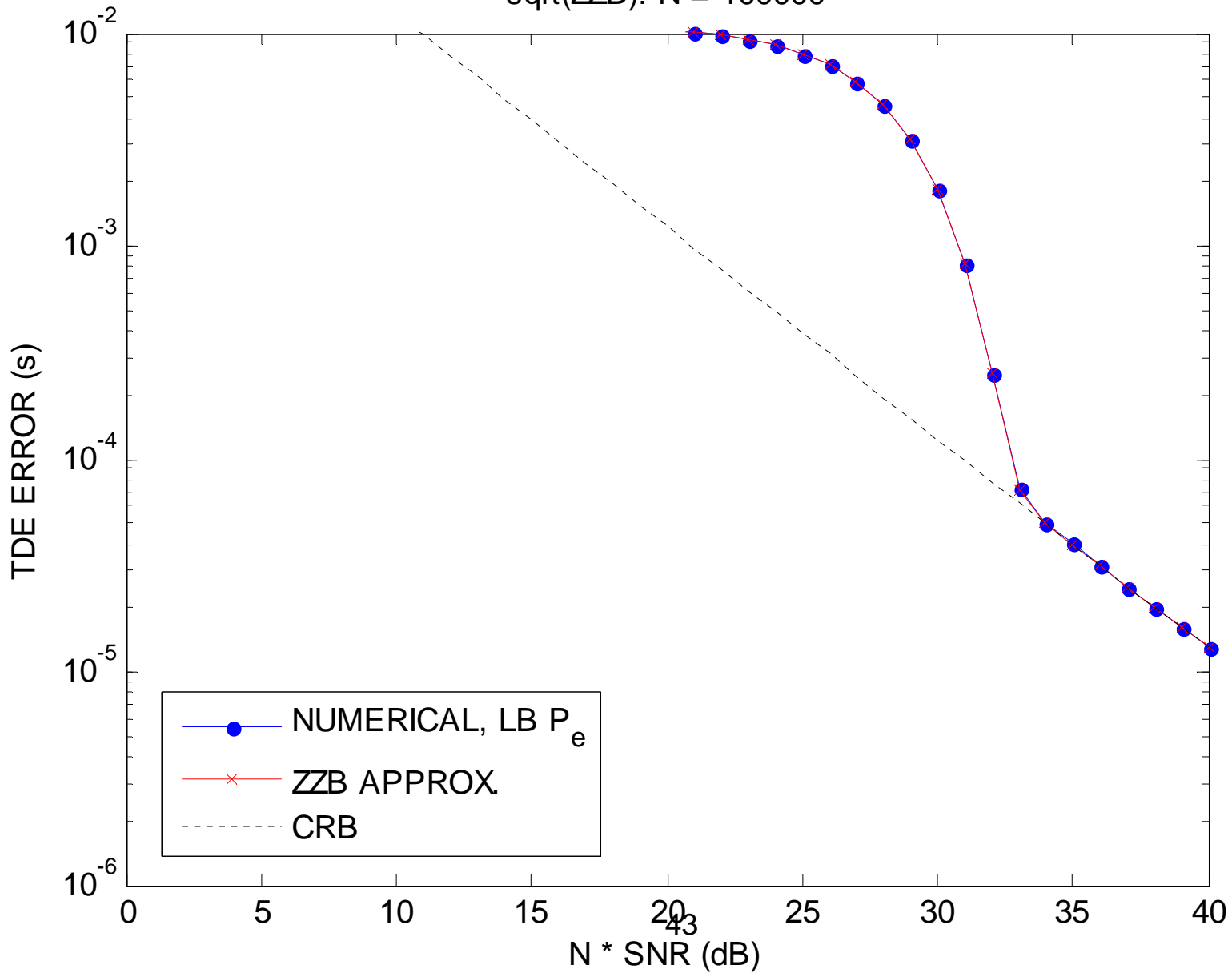


N = 10,000

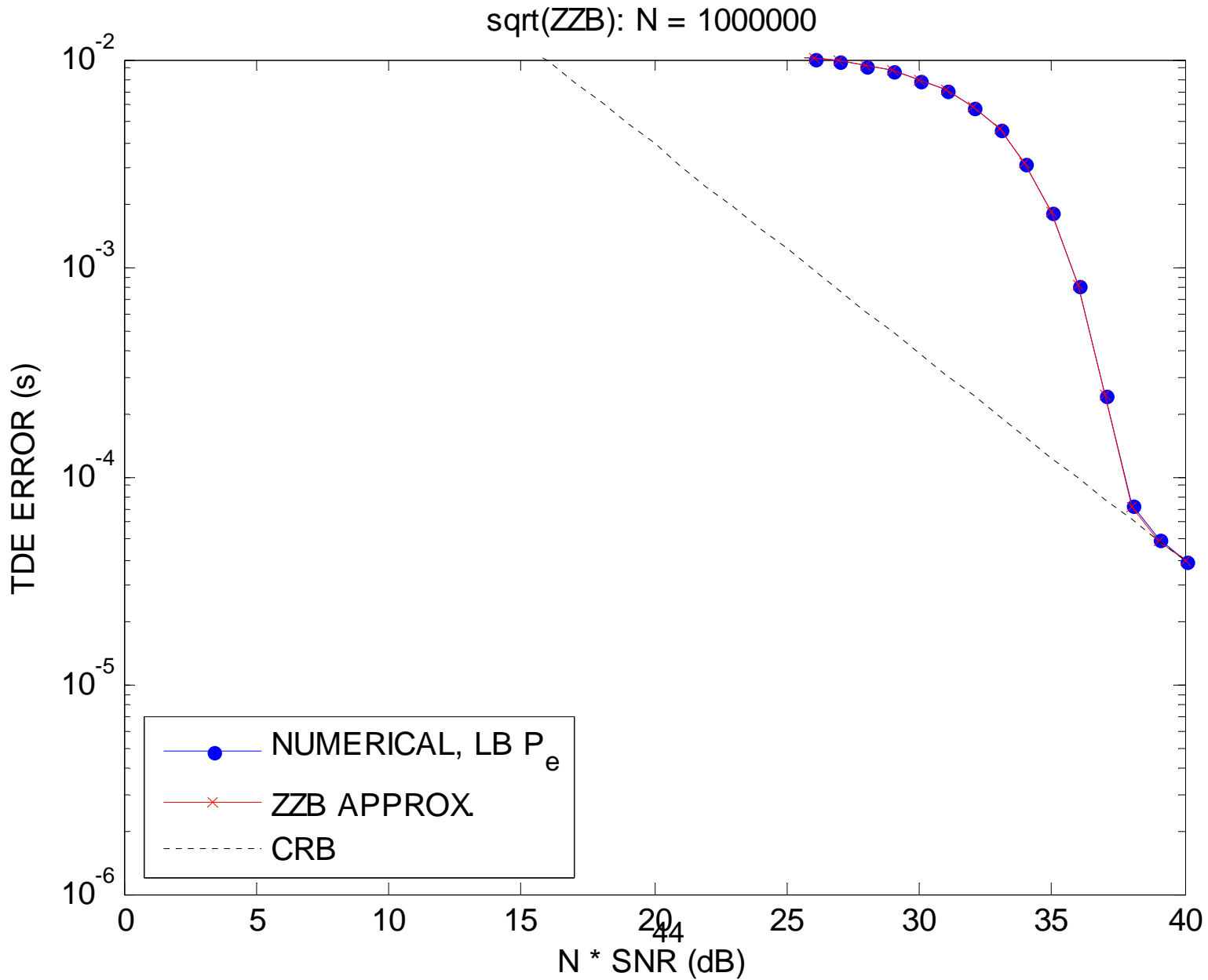


N = 100,000

sqrt(ZZB): N = 100000



N = 1e6



ZZB for Fixed Total SNR

- Threshold SNR improves for $N=1, 2, \dots$ then degrades for large N
 - Optimum N ? Diminishing returns?
- Analytical characterization?
- ZZB quantifies diversity gain for TDE over parallel, fading channels

Baseband / Passband Models

- Passband affects only cases 1 and 1A (known channel)
 - CRB includes carrier frequencies
 - ZZB similar to baseband if signals are narrowband
- For other cases (unknown channel): Passband MLE, CRB, and ZZB are identical to baseband

Open Problems

- Further explore applying array processing results (CRBs, ZZBs, MLE performance, etc.) to this problem
- Analytical characterization of threshold for TDE vs. SNR and $N \rightarrow$ Optimum N
- Connect with TDE analysis for frequency selective, wideband fading channels (Xu & Sadler)