

電子情報通信特論

Advanced Course of Electronics, Information and Communications

Statistical Multipath Channel Models

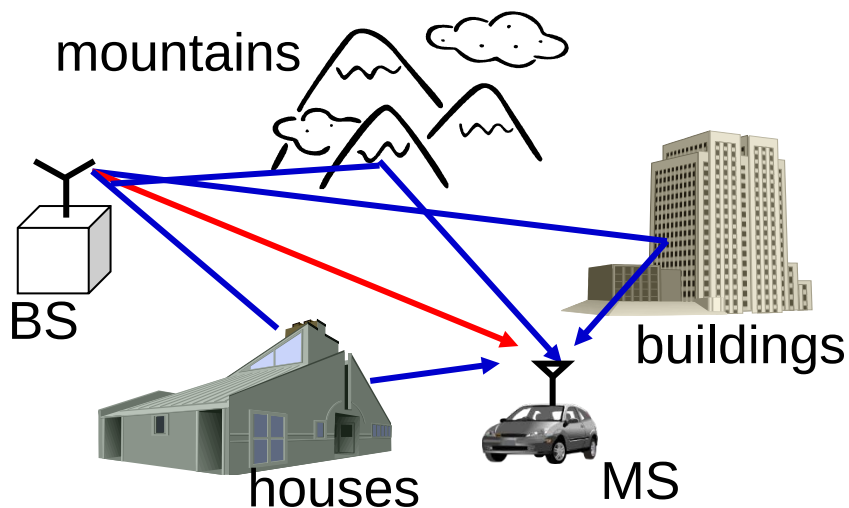
担当: 金 ミンソク 准教授

mskim@eng.niigata-u.ac.jp

自然科学研究科 電気情報工学専攻

Outline

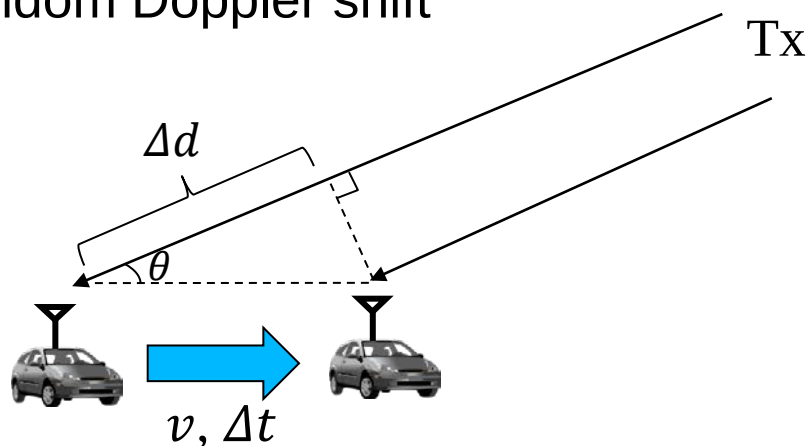
- Statistical Multipath Channel Model
 - Mathematical Representation
 - Narrowband Fading Model
 - Wideband Fading Model



Multipath
Environment

Statistical Multipath Channel

- Random # of multipath components, each with
 - Random amplitude and phase
 - Random delay
 - Random Doppler shift



$$\Delta d = v\Delta t \cos\theta$$

$$\Delta\phi = \frac{2\pi}{\lambda} \Delta d = \frac{2\pi}{\lambda} v\Delta t \cos\theta$$

$$f_D = \frac{\Delta\phi}{2\pi} \frac{1}{\Delta t} = \frac{v \cos\theta}{\lambda}$$

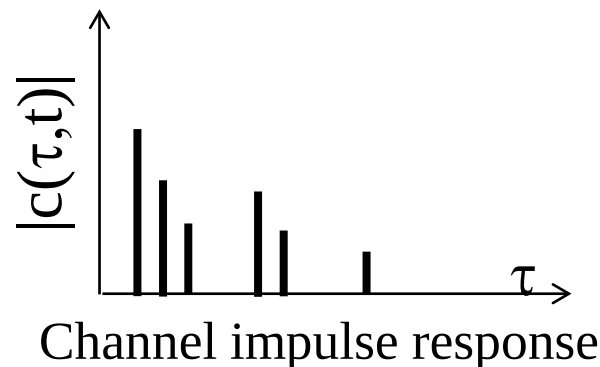
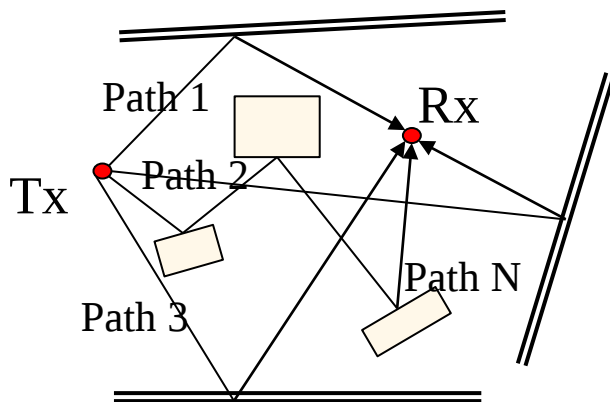
- Random components change with time
⇒ Time-varying channel impulse response

Time Varying Channel Impulse Response

- Response of channel at t to impulse at $t - \tau$:

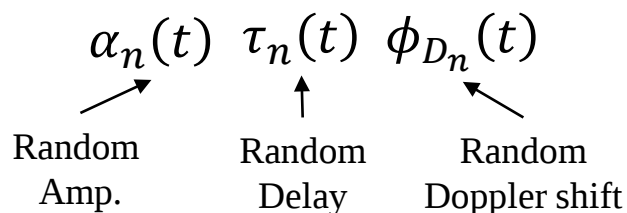
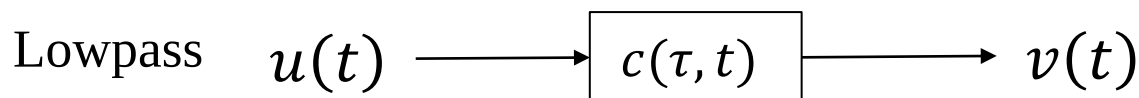
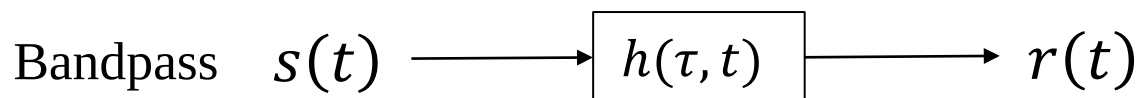
$$c(\tau, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\varphi_n(t)} \delta(\tau - \tau_n(t))$$

- t is time when impulse response is observed
- $t - \tau$ is time when impulse put into the channel
- τ is how long ago impulse was put into the channel for the current observation
 - path delay for multipath component currently observed



Received Signal

■ Signal representation



$$s(t) = A \cos(2\pi f_c t + \theta(t)) = \operatorname{Re}[u(t)e^{j2\pi f_c t}]$$

$$r(t) = \operatorname{Re} \left[\sum_{n=1}^{N(t)} \alpha_n(t) u(t - \tau_n(t)) e^{j(2\pi f_c(t - \tau_n(t)) + \phi_{D_n}(t))} \right]$$

Received Signal

■ Received signal

$$r(t) = \operatorname{Re} \left[\sum_{n=1}^{N(t)} \alpha_n(t) u(t - \tau_n(t)) e^{j(2\pi f_c(t - \tau_n(t)) + \phi_{D_n}(t))} \right]$$

$$= \operatorname{Re} \left[\int_{-\infty}^{\infty} c(\tau, t) u(t - \tau) d\tau \cdot e^{j2\pi f_c t} \right]$$

$$c(\tau, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\varphi_n(t)} \delta(\tau - \tau_n(t)) \quad \text{where } \varphi_n(t) = \underbrace{2\pi f_c \tau_n(t)}_{\text{delay}} - \underbrace{\phi_{D_n}(t)}_{\text{Doppler}}$$

■ Equivalent baseband representation

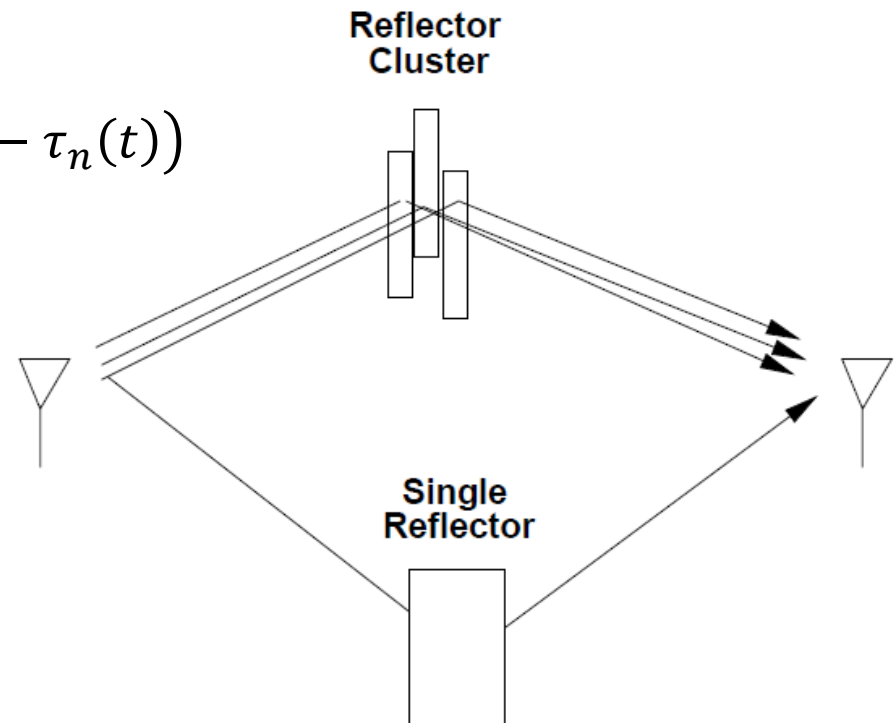
$$v(t) = \int_{-\infty}^{\infty} \underline{c(\tau, t)} u(t - \tau) d\tau$$

→ 遅延広がりが時間的に変化

Multipath Components (MPCs)

- Multipath due to single reflector
- Multipath due to multiple reflectors (reflector cluster)
→ Generated MPC with similar delays

$$c(\tau, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\varphi_n(t)} \delta(\tau - \tau_n(t))$$

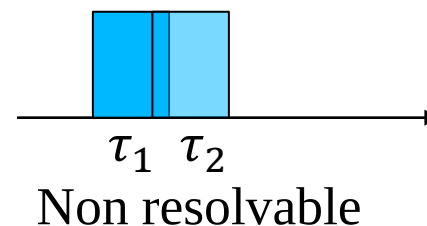
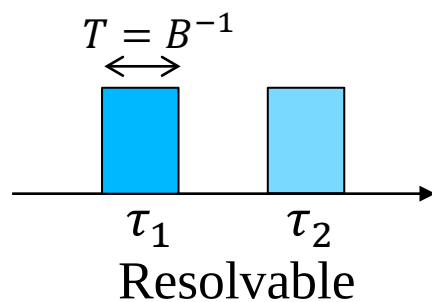


Multipath Components

■ Resolvable multipath components

- Delay difference significantly exceeds the inverse signal bandwidth
- Delay between multipath components are larger than symbol duration

$$|\tau_2 - \tau_1| \gg B^{-1}$$



■ Non-resolvable components

- Typically combined into a single multipath component with amplitude and phase corresponding to sum of different components → undergo fast fading (Narrowband fading)

Characterization of IR

- Characterized as random processes

$$c(\tau, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\phi_n(t)} \delta(\tau - \tau_n(t))$$

$\alpha_n(t)$	$\tau_n(t)$	$\phi_{D_n}(t)$
↑	↑	↑
Random amp.	Random Delay	Random Doppler shift

- Wide sense stationary (WSS):
 - Mean and variance of a random process does not change over time (Probability distribution is same at all times)
- Ergodic:
 - Statistical properties (mean and variance) can be deduced from sufficiently long sample (realization) of the process.

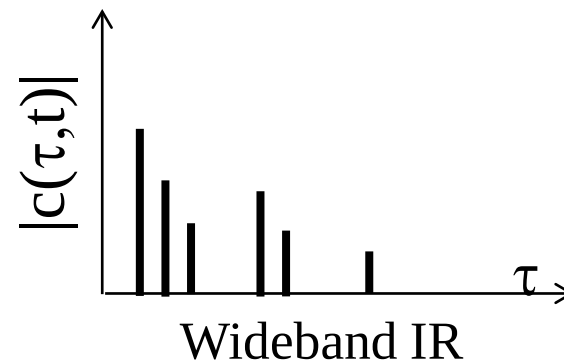
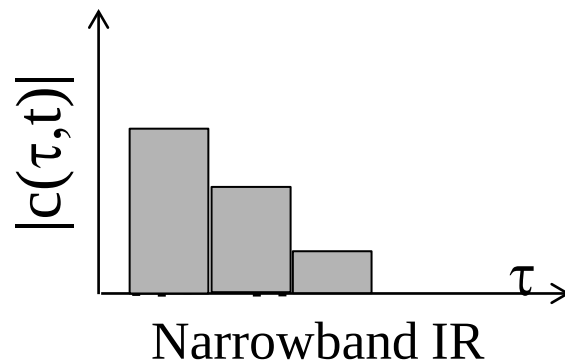
Narrowband or Wideband Fading

■ Narrowband fading

- Delay spread is small relative to inverse of signal bandwidth
- LOS and MPCs arrive at relatively the same time → Non resolvable received signals
- Rapid fluctuation (fast fading)

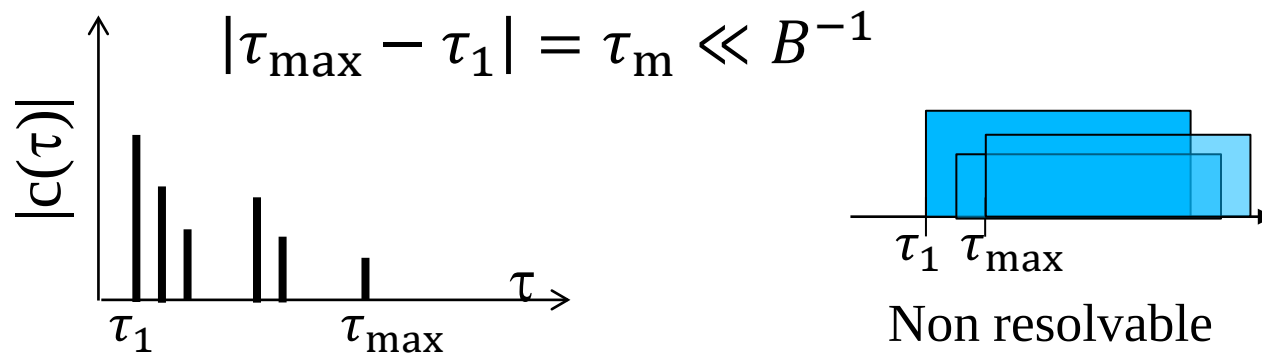
■ Wideband fading

- Delay spread is large relative to inverse of signal bandwidth
- MPCs are resolvable into discrete components



Narrowband Channel

- Consider a system with delay spread τ_m which is small relative to the inverse of the bandwidth of the transmitted signal



- MPCs arrive at approximately the same time, namely $u(t - \tau_i) \approx u(t)$

Narrowband Channel

- Assuming $u(t - \tau_i) \approx u(t)$,

$$r(t) = \text{Re} \left[\underbrace{u(t)e^{j2\pi f_c t}}_{\text{Modulated carrier}} \underbrace{\left(\sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\varphi_n(t)} \right)}_{\text{Random scale factor}} \right]$$

- To characterize the random scale factor, a transmitted signal $s(t)$ is chosen as

$$s(t) = \text{Re} \left[\underbrace{u \cdot e^{j2\pi f_c t}}_{\text{Unmodulated carrier}} \right] = \cos(2\pi f_c t + \phi_0)$$

Continuous wave (CW)

Narrowband Channel

■ Received signal

$$r(t) = \operatorname{Re} \left[\underbrace{\left(\sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\varphi_n(t)} \right)}_{\text{Random scale factor}} e^{j2\pi f_c t} \right] = r_I(t) \cos 2\pi f_c t - r_Q(t) \sin 2\pi f_c t$$

$$r_I(t) = \sum_{n=1}^{N(t)} \alpha_n(t) \cos \varphi_n(t)$$

$$r_Q(t) = - \sum_{n=1}^{N(t)} \alpha_n(t) \sin \varphi_n(t)$$

Approaches Gaussian random process with large $N(t)$
(CLT; central limit theorem)

$$\varphi_n(t) = 2\pi f_c \tau_n(t) - \phi_{D_n} - \phi_0$$

Statistical Property

- Assume that there is no dominant LoS component
- Slowly time varying

$$\alpha_n(t) \approx \alpha_n, \tau_n(t) \approx \tau_n, f_{D_n}(t) \approx f_{D_n}$$

- Phase of n th multipath component becomes:

$$\varphi_n(t) = \underbrace{2\pi f_c \tau_n}_{\text{dominantly change}} - \phi_{D_n}(t) - \phi_0$$


 Uniformly distributed $[-\pi \quad \pi]$

$$\because \phi_{D_n}(t) = 2\pi f_{D_n} t$$

Doppler shift

Statistical Property

■ Mean

$$E[r_I(t)] = E \left[\sum_n \alpha_n \cos \varphi_n(t) \right] = \sum_n E[\alpha_n] E[\cos \varphi_n(t)] = 0$$

$\because \alpha_n$ and φ_n are independent

$$E[r_Q(t)] = E[r(t)] = 0 \quad \rightarrow \text{zero mean Gaussian process}$$

■ Cross correlation

$$\begin{aligned} E[r_I(t)r_Q(t)] &= E \left[\sum_n \alpha_n \cos \varphi_n(t) \sum_m \alpha_m \sin \varphi_m(t) \right] \\ &= \sum_n \sum_m E[\alpha_n \alpha_m] E[\cos \varphi_n(t) \sin \varphi_m(t)] \\ &\quad \text{independent } (m \neq n) \\ &= \sum_n \sum_m E[\alpha_n^2] E[\cos \varphi_n(t) \sin \varphi_m(t)] = 0 \end{aligned}$$

Statistical Property

■ Autocorrelation for $r_I(t)$

$$\begin{aligned}
 A_{r_I}(t, t + \tau) &= E[r_I(t)r_I(t + \tau)] \\
 &= \sum_n E[\alpha_n^2] E[\cos \varphi_n(t) \cos \varphi_n(t + \tau)] \\
 &= 0.5 \sum_n E[\alpha_n^2] \{ E[\cos 2\pi f_{D_n} \tau] + \\
 &\quad E[\cos(4\pi f_c \tau_n - 4\pi f_{D_n} t - 2\pi f_{D_n} \tau - 2\phi_0)] \} \\
 &= 0.5 \sum_n E[\alpha_n^2] E[\cos 2\pi f_{D_n} \tau] \\
 &= 0.5 \sum_n E[\alpha_n^2] E \left[\cos \left(\frac{2\pi v \tau}{\lambda} \cos \theta_n \right) \right] \quad \text{assuming } f_{D_n} \text{ is fixed}
 \end{aligned}$$

$$\text{■ } A_{r_I}(\tau) = A_{r_Q}(\tau) \quad \rightarrow \text{Wide sense stationary (WSS)}$$

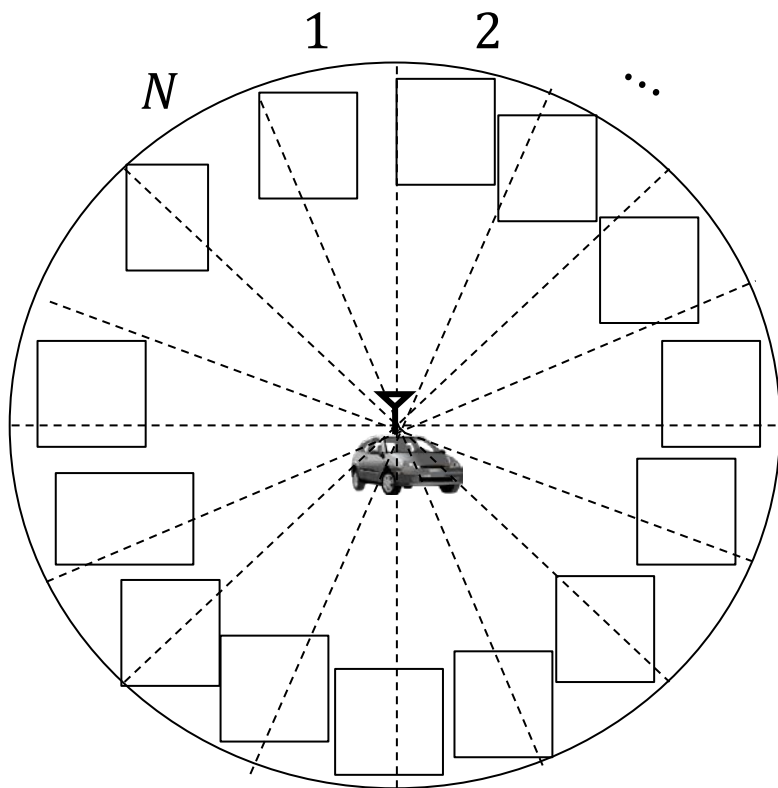
広義定常性

■ Autocorrelation for $r(t)$

$$A_r(\tau) = A_{r_I}(\tau) \cos 2\pi f_c \tau - A_{r_I r_Q}(\tau) \sin 2\pi f_c \tau$$

Clarke's Model

- Uniform scattering model (further developed by Jake)



$$\Delta\theta = 2\pi/N$$

$$\begin{aligned} A_{r_I}(\tau) &= 0.5 \sum_n E[\alpha_n^2] E \left[\cos \left(\frac{2\pi v \tau}{\lambda} \cos \theta_n \right) \right] \\ &= \frac{P_r}{N} \sum_n \cos \left(\frac{2\pi v \tau}{\lambda} \cos n\Delta\theta \right) \end{aligned}$$

$$\text{where } P_r = A_r(0) = 0.5N \cdot E[\alpha_n^2]$$

$$\begin{aligned} A_{r_I}(\tau) &= \frac{P_r}{2\pi} \sum_n \cos \left(\frac{2\pi v \tau}{\lambda} \cos n\Delta\theta \right) \Delta\theta \\ &\approx \frac{P_r}{2\pi} \int_0^{2\pi} \cos \left(\frac{2\pi v \tau}{\lambda} \cos \theta \right) d\theta \end{aligned}$$

$$\text{when } N \rightarrow \infty, \text{ and } \Delta\theta \rightarrow 0$$

Clarke's Model

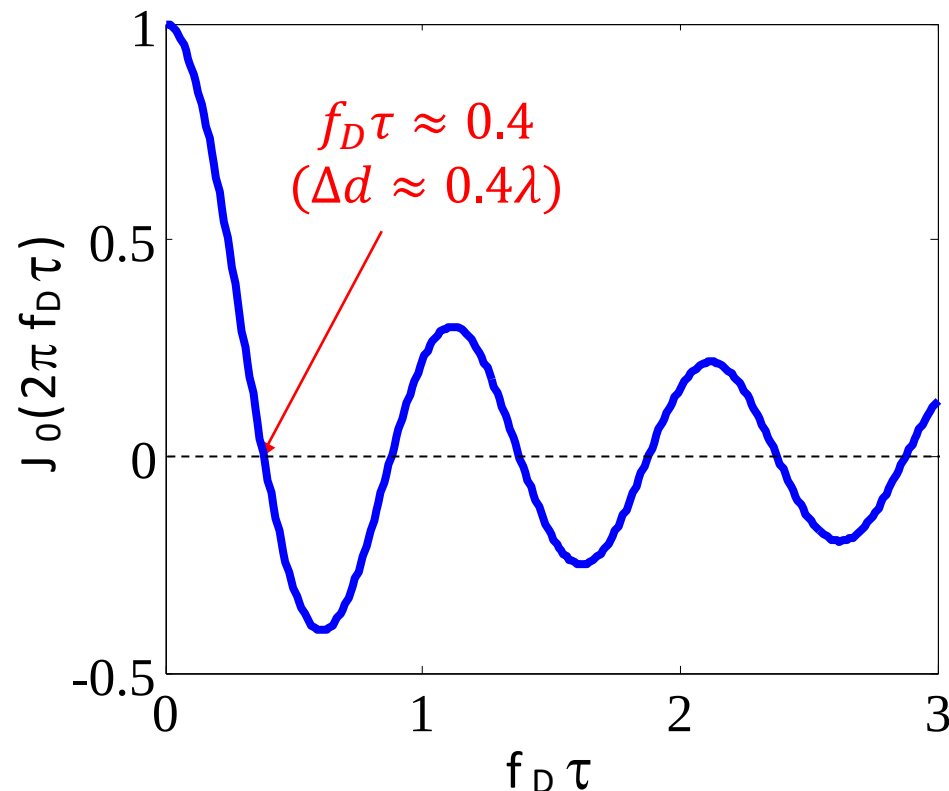
- Autocorrelation is expressed by Bessel function

$$A_{r_I}(\tau) = \frac{P_r}{2\pi} \int_0^{2\pi} \cos\left(\frac{2\pi v\tau}{\lambda} \cos \theta\right) d\theta = P_r J_0(2\pi f_D \tau)$$

v/λ : max
Doppler

where $J_0(x) = \frac{1}{\pi} \int_0^\pi e^{-jx \cos \theta} d\theta$

(the first kind, zeroth order)



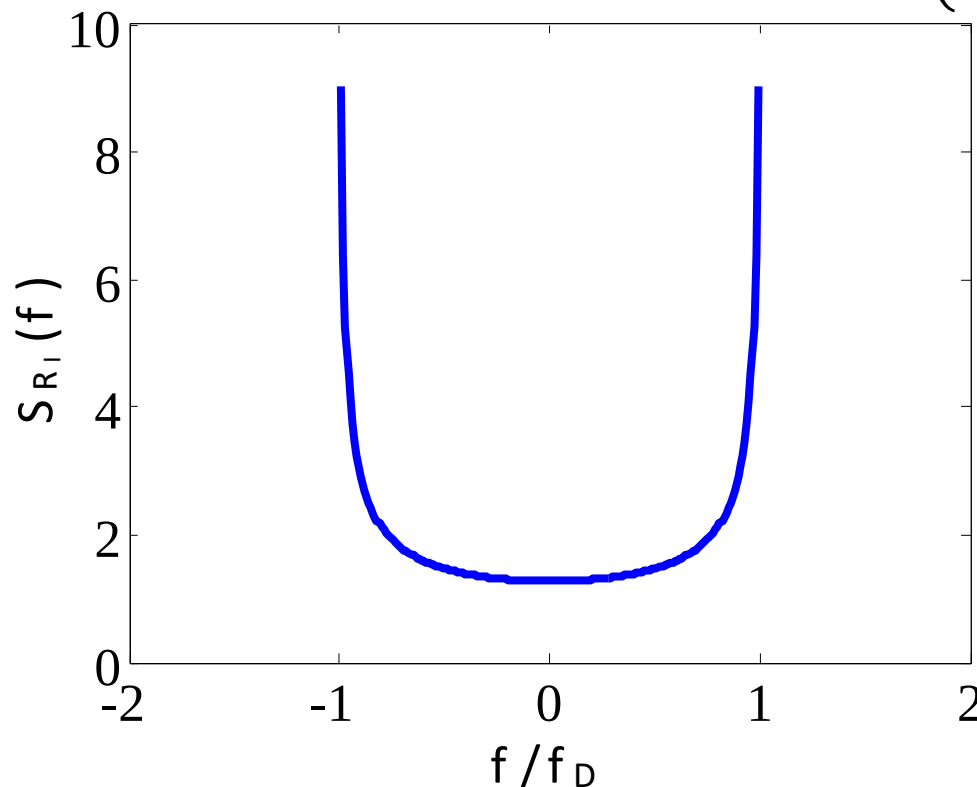
Decorrelates over approximately
half wavelength

→ Ant. distance for diversity
combining

Power Spectrum Density (PSD)

- By using Einstein-Wiener-Hinchin Theorem

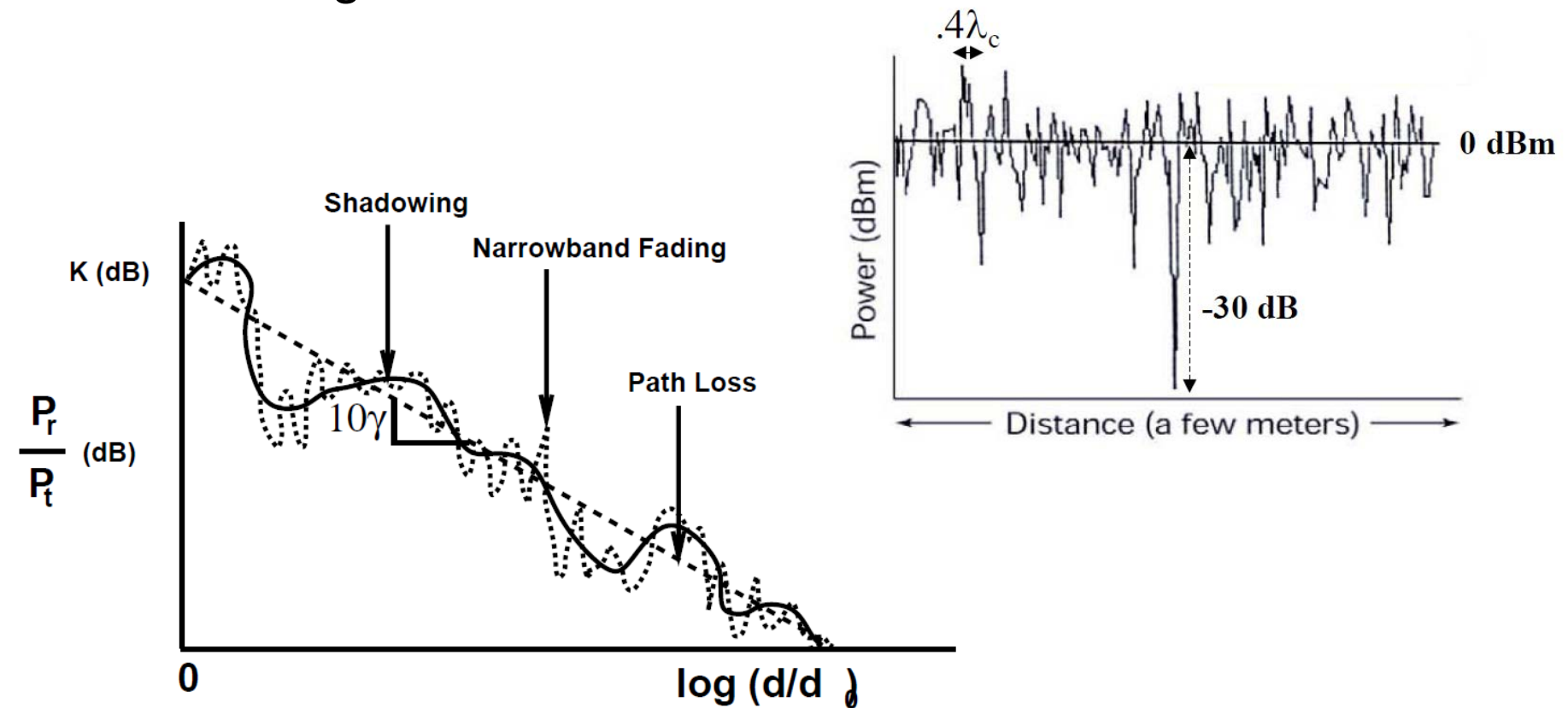
$$S_{r_I}(f) = S_{r_Q}(f) = \mathcal{F}[A_{r_I}(\tau)] = \begin{cases} \frac{P_r}{2\pi f_D} \frac{1}{\sqrt{1 - (f/f_D)^2}} & |f| \leq f_D \\ 0 & \text{else} \end{cases}$$



$$S_r(f) = \begin{cases} \frac{P_r}{4\pi f_D} \frac{1}{\sqrt{1 - (|f - f_c|/f_D)^2}} & \text{(if } |f - f_c| \leq f_D) \\ 0 & \text{(else)} \end{cases}$$

Combined Characteristics

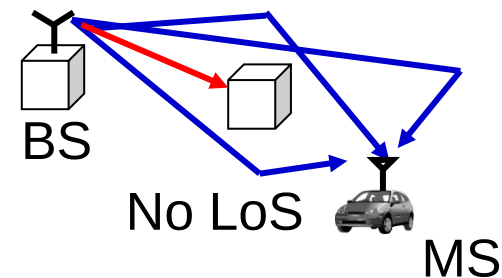
- Combined path loss, shadowing and narrowband fading



Rayleigh Distribution

- For any 2 Gaussian random variables X and Y , both with zero mean and equal variance σ^2

$$z(t) = |r(t)| = \sqrt{r_I^2(t) + r_Q^2(t)}$$



- $Z = \sqrt{X^2 + Y^2}$: Rayleigh distributed

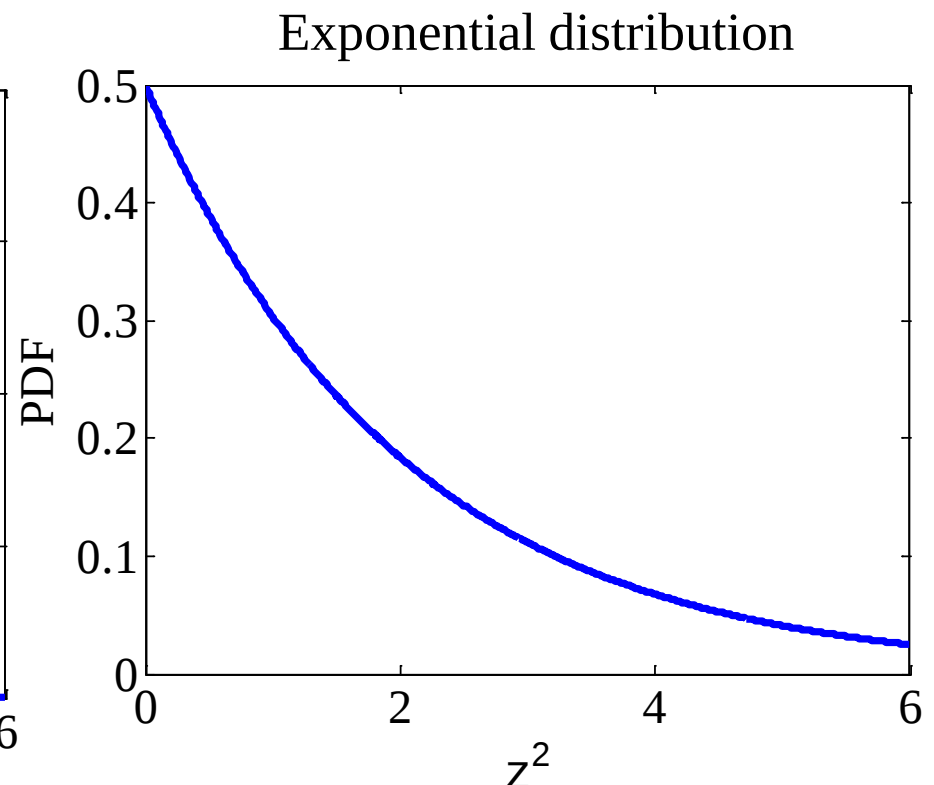
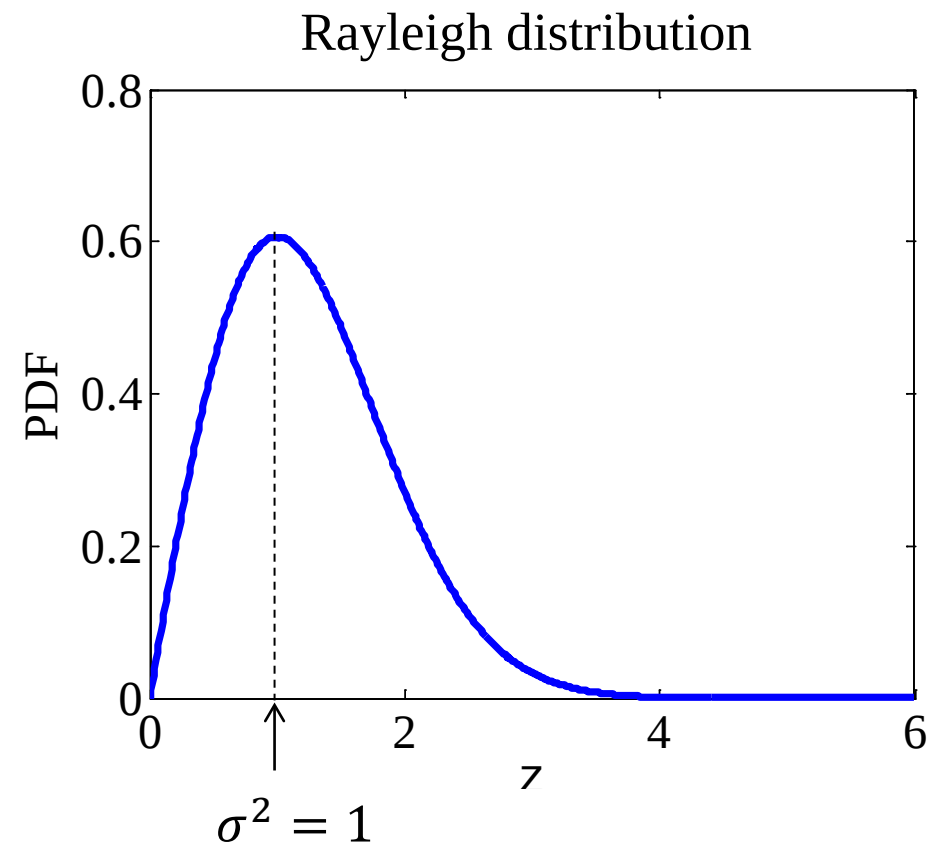
$$f_Z(z) = \frac{2z}{\bar{P}_r} \exp\left[-\frac{z^2}{\bar{P}_r}\right] = \frac{z}{\sigma^2} \exp\left[-\frac{z^2}{2\sigma^2}\right] \quad z \geq 0$$

$$\text{Mean power: } \bar{P}_r = \sum_n E[\alpha_n^2] = 2\sigma^2$$

- Z^2 : exponentially distributed

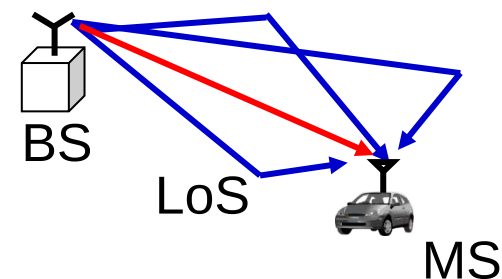
$$f_{Z^2}(x) = \frac{1}{\bar{P}_r} \exp\left[-\frac{x}{\bar{P}_r}\right] = \frac{1}{2\sigma^2} \exp\left[-\frac{x}{2\sigma^2}\right] \quad x \geq 0$$

Rayleigh Distribution



Rice Distribution

- If channel has fixed LOS component, then I and Q components are not zero-mean variables
- Superposition of complex Gaussian component and LOS component
→ Envelope is Rician distributed

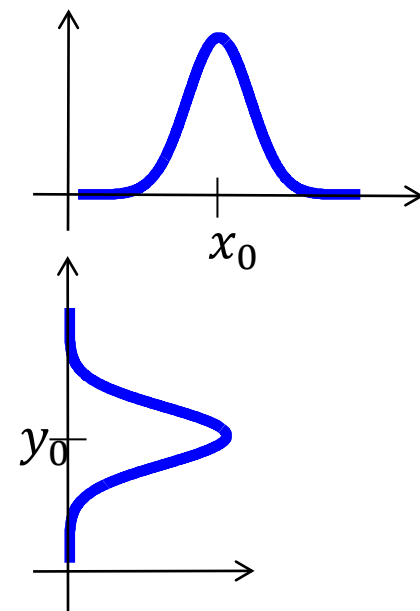


$$f_Z(z) = \frac{z}{\sigma^2} \exp \left[-\frac{(z^2 + s^2)}{2\sigma^2} \right] I_0 \left(\frac{zs}{\sigma^2} \right) \quad z \geq 0$$

$\sum_{n, n \neq 0} E[\alpha_n^2] = 2\sigma^2$: Non-LoS components

$E[\alpha_0^2] = s^2 = x_0^2 + y_0^2$: LoS components

I_0 : modified Bessel function of zeroth order



Rice Distribution

- K factor

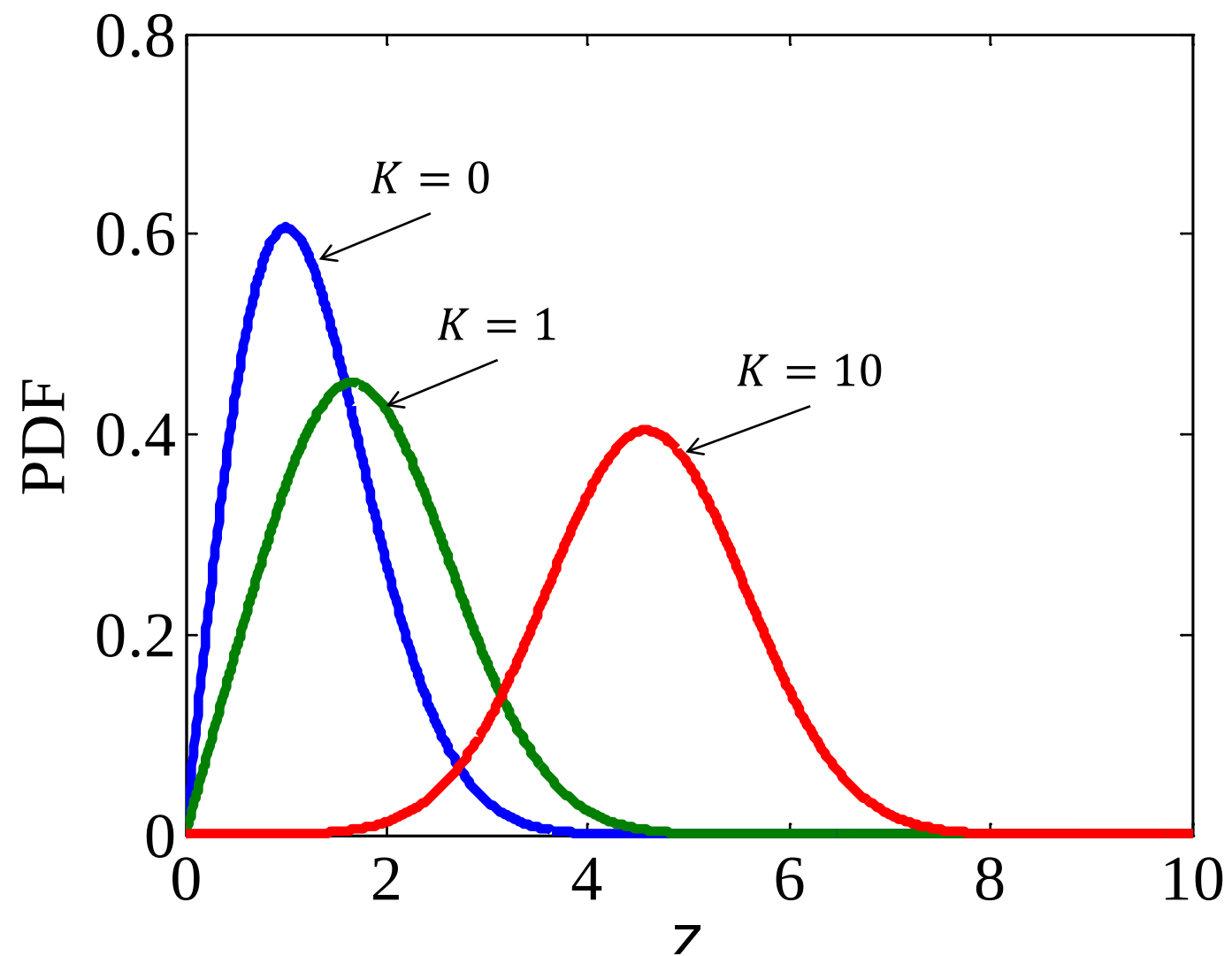
$$K = \frac{s^2}{2\sigma^2} \quad \begin{array}{l} K = \infty \text{ when } \sigma = 0 \text{ (pure LoS; No fading)} \\ K = 0 \text{ when } s = 0 \text{ (pure NLoS; Rayleigh fading)} \end{array}$$

- Rice distribution expressed by K factor

$$f_Z(z) = \frac{2z(K+1)}{\bar{P}_r} \exp \left[-K - \frac{(K+1)z^2}{\bar{P}_r} \right] I_0 \left(2z \sqrt{\frac{K(K+1)}{\bar{P}_r}} \right) \quad z \geq 0$$

$$\left(\begin{array}{l} \bar{P}_r = \int_0^\infty z^2 f_Z(z) dz = s^2 + 2\sigma^2 \\ s^2 = \frac{K\bar{P}_r}{K+1} \quad 2\sigma^2 = \frac{\bar{P}_r}{K+1} \end{array} \right)$$

Rice Distribution

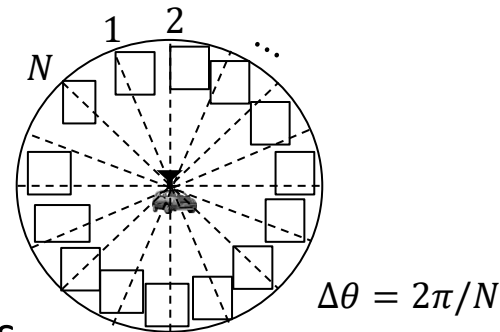


Problem

- Develop a Rayleigh fading simulator for a mobile communications channel using the following two methods (choose one)

- Method I
Using Clarke's model
(Jake's Approach)

Reference:
Microwave Mobile Communications
(W. C. Jakes, pp.67-69, Willey)



- Method II
Filtering Gaussian processes based on the in-phase and quadrature PSDs as

$$S_{r_I}(f) = S_{r_Q}(f) = \mathcal{F}[A_{r_I}(\tau)] = \begin{cases} \frac{2P_r}{\pi f_D} \frac{1}{\sqrt{1 - (f/f_D)^2}} & |f| \leq f_D \\ 0 & \text{else} \end{cases}$$

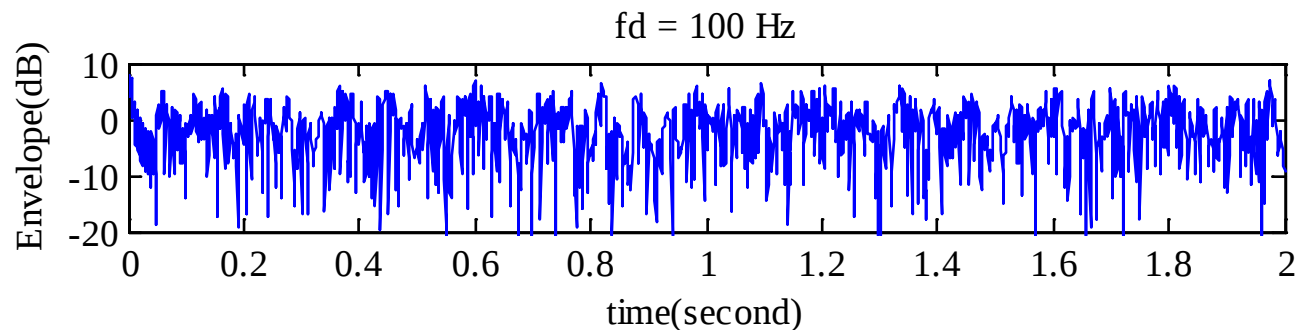
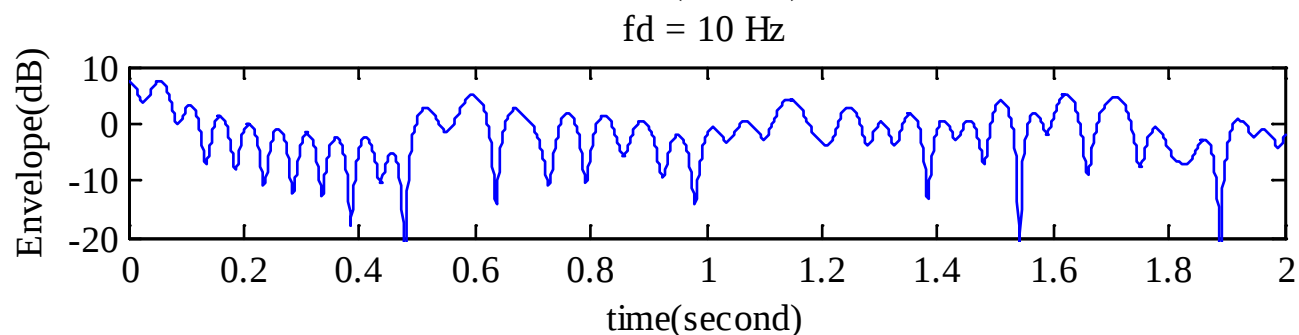
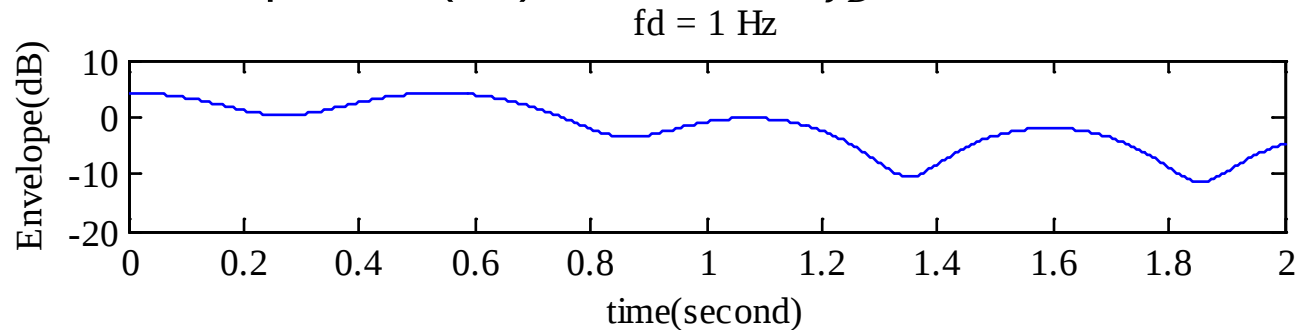
Problem

- In this problem, you must do the following
 - Develop simulation code to generate a signal with Rayleigh fading amplitude over time. Your sample rate should be at least 1000 samples/sec, the average received envelope should be 1, and your simulation should be parameterized by the Doppler frequency f_D .
 - Write a description of your simulation that clearly explains how your code generates the fading envelope using a block diagram and any necessary equations.
 - Provide plots of received amplitude (dB) vs. time for $f_D = 1, 10, 100$ Hz (see the next page)
 - Provide plots of empirical PDFs of the envelope and power, autocorrelation function, and PSD function

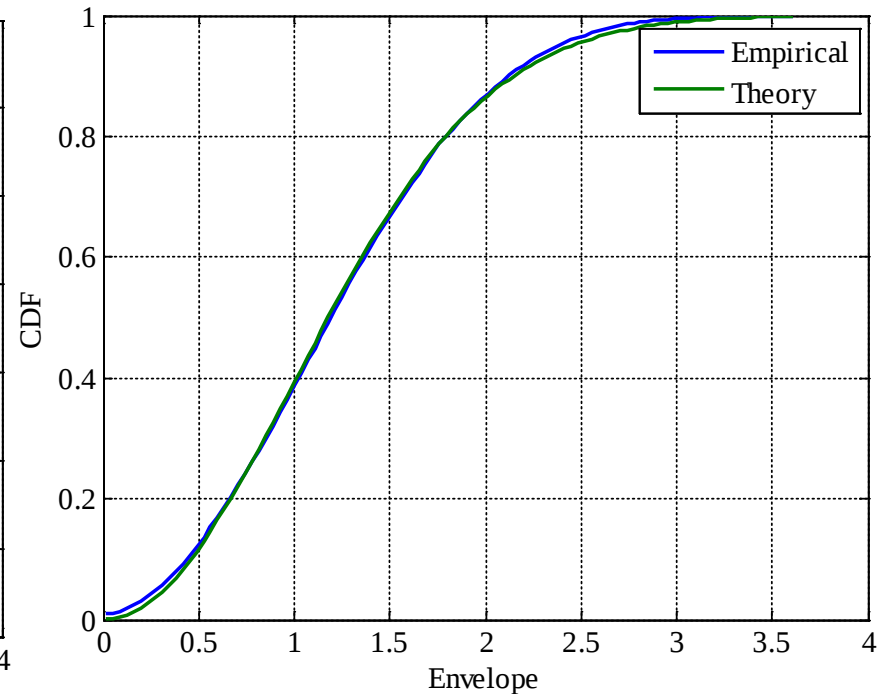
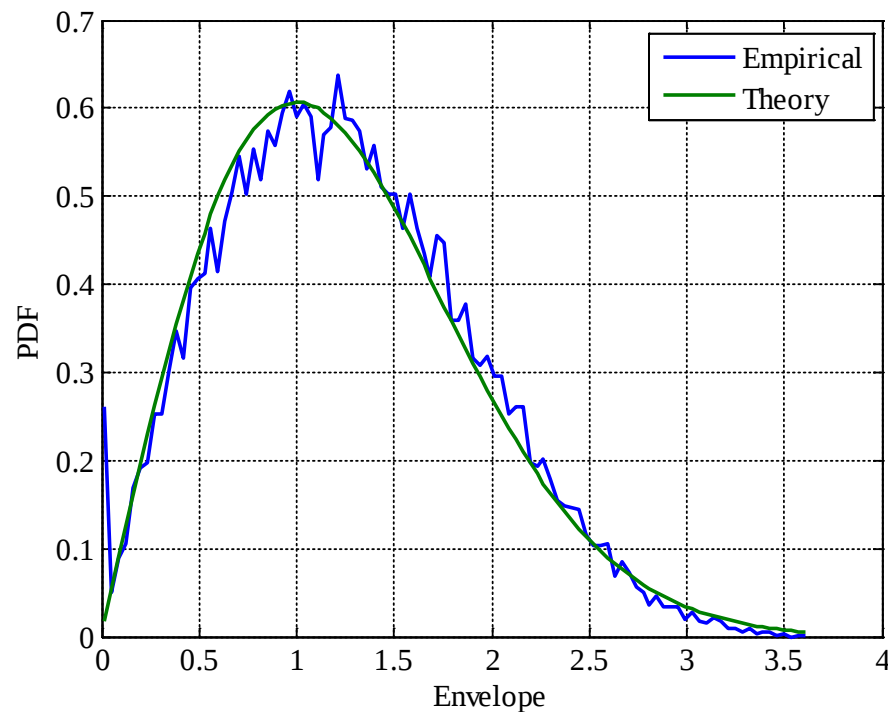
提出日: 7月19日(月)

Example: Envelope

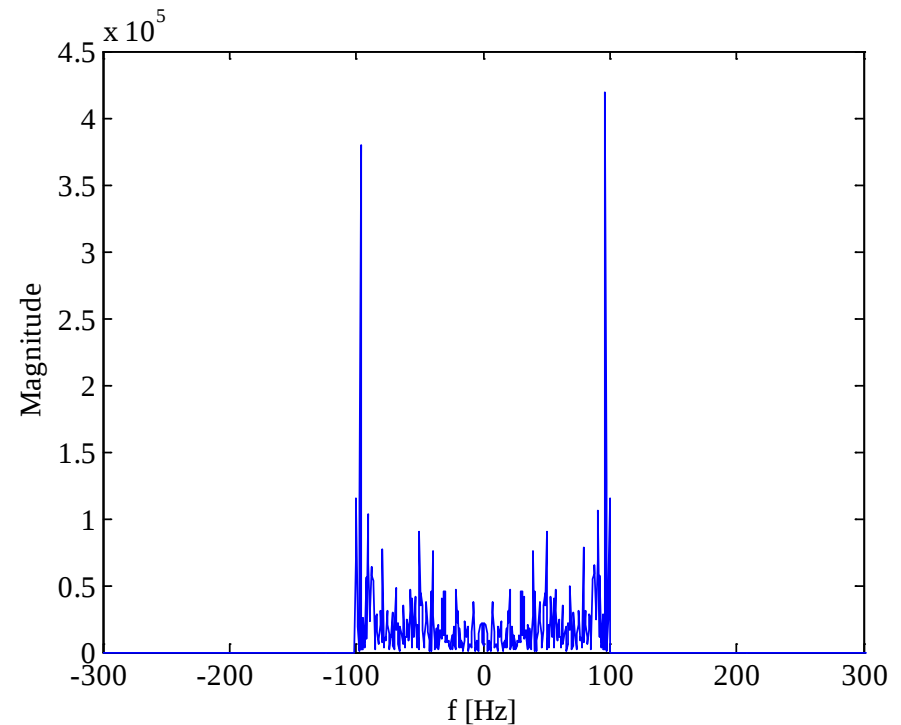
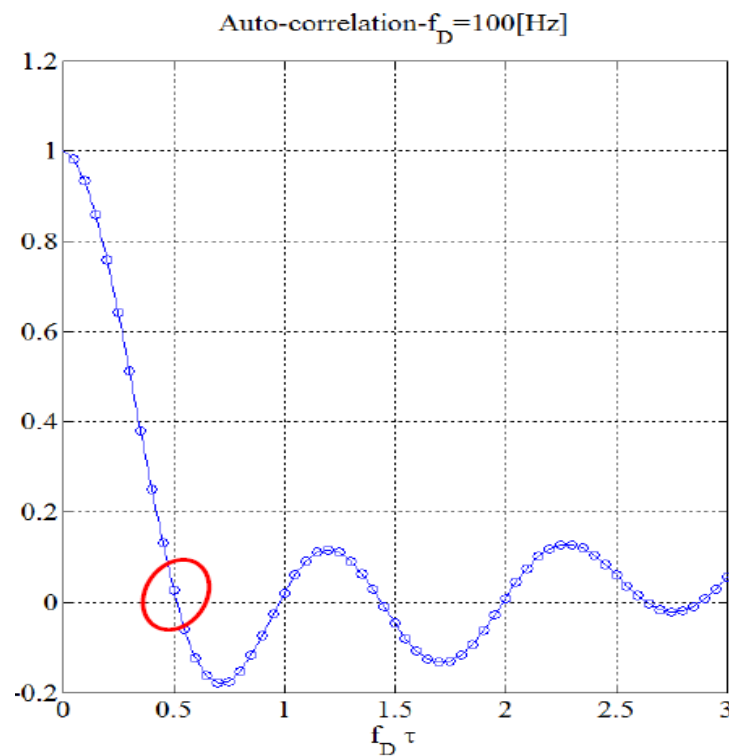
- Received amplitude (dB) vs. time for $f_D = 1, 10, 100$ Hz



Example : Empirical PDF & CDF



Example : Autocorrelation & PSD

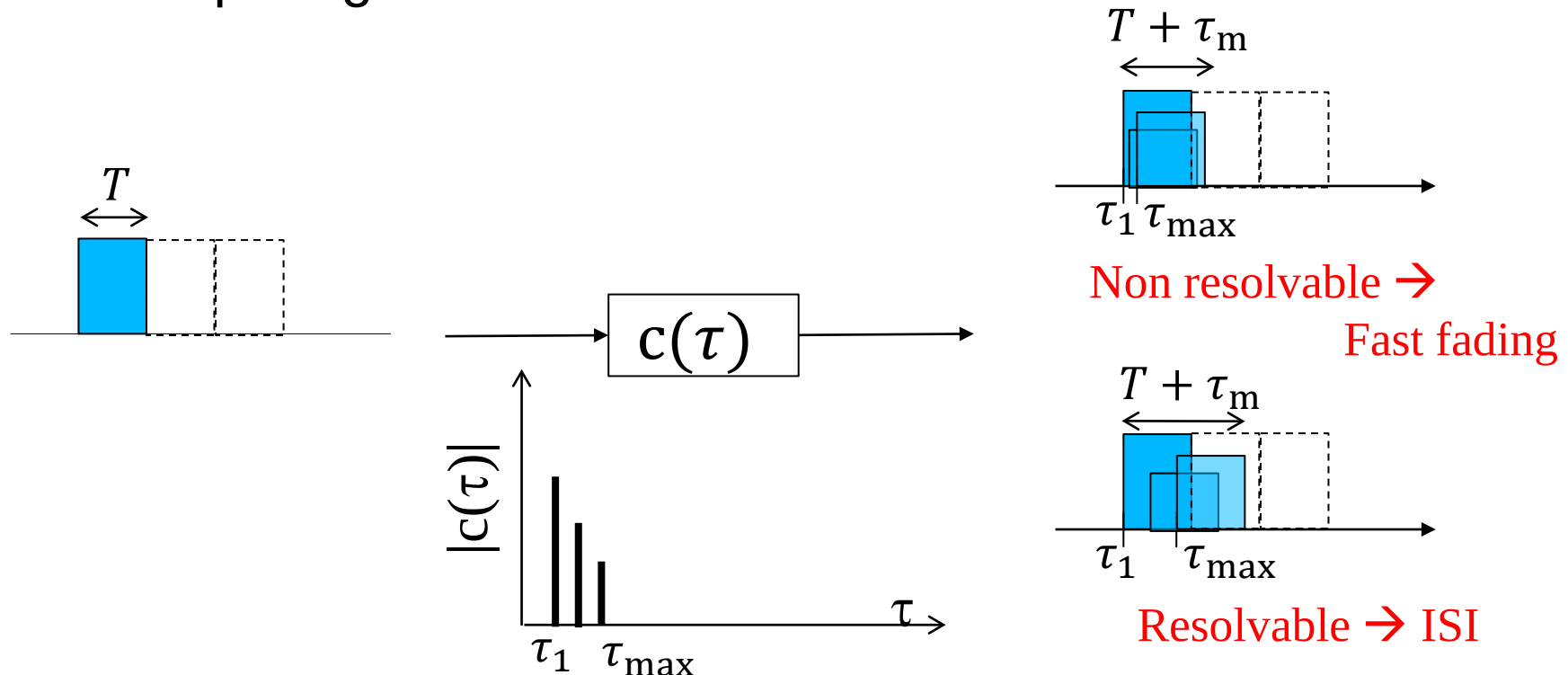


Outline

- Statistical Multipath Channel Model
 - Mathematical Representation
 - Narrowband Fading Model
 - Wideband Fading Model

Narrowband or Wideband Fading

- If the signal is not narrowband, it is also distorted by multipath delay spread $\rightarrow$ Wideband fading
- ISI (inter-symbol-interference) occur when τ_m is large comparing with T



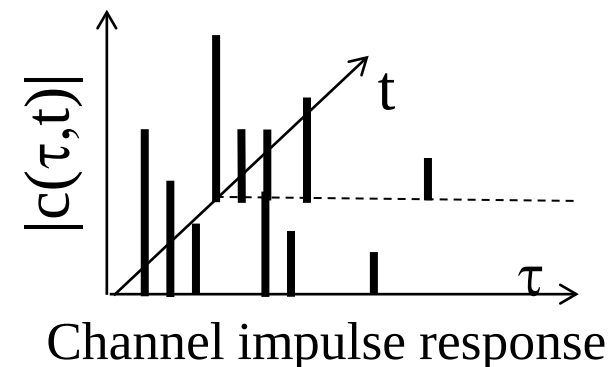
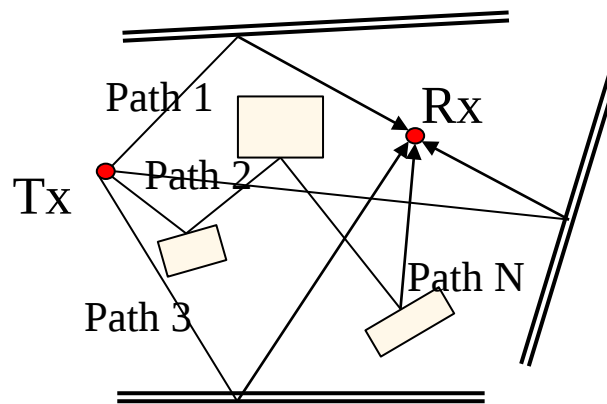
Wideband Fading

- When the signal bandwidth increases ($\tau_m \approx B^{-1}$), the approximation $u(t - \tau_i) \approx u(t)$ is no longer valid
- Fading mitigation
 - Narrowband fading
 - Diversity
 - Wideband fading
 - Equalization
 - Multicarrier modulation
 - Spread spectrum

Wideband Fading

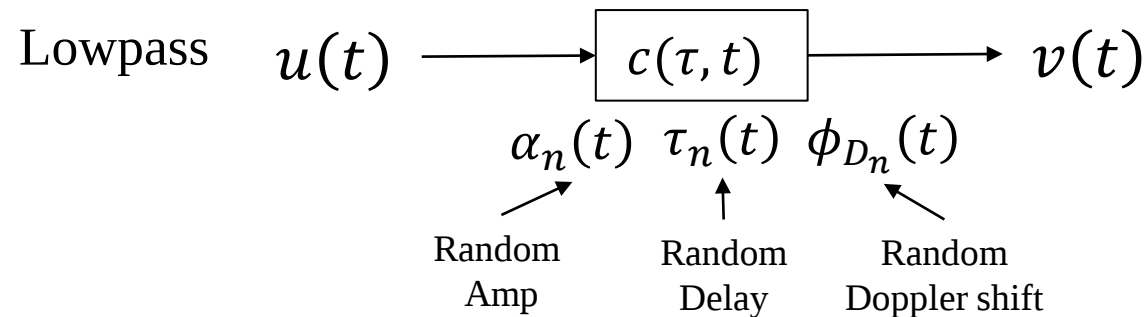
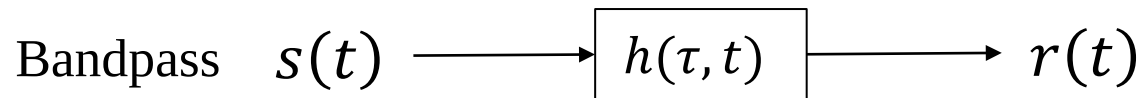
- The effect of multipath on wideband signals must be considered by *delay spread* and *time variation* → Statistical characterization of $c(\tau, t)$
- Time varying channel impulse response

$$c(\tau, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\varphi_n(t)} \delta(\tau - \tau_n(t))$$



Remind: Signal Model

■ Signal representation



$$s(t) = A \cos(2\pi f_c t + \theta(t)) = \operatorname{Re}[u(t)e^{j2\pi f_c t}]$$

$$r(t) = \operatorname{Re} \left[\sum_{n=1}^{N(t)} \alpha_n(t) u(t - \tau_n(t)) e^{j(2\pi f_c(t - \tau_n(t)) + \phi_{D_n}(t))} \right]$$

Remind: Signal Model

Received signal

$$r(t) = \text{Re} \left[\sum_{n=1}^{N(t)} \alpha_n(t) u(t - \tau_n(t)) e^{j(2\pi f_c(t - \tau_n(t)) + \phi_{Dn}(t))} \right]$$

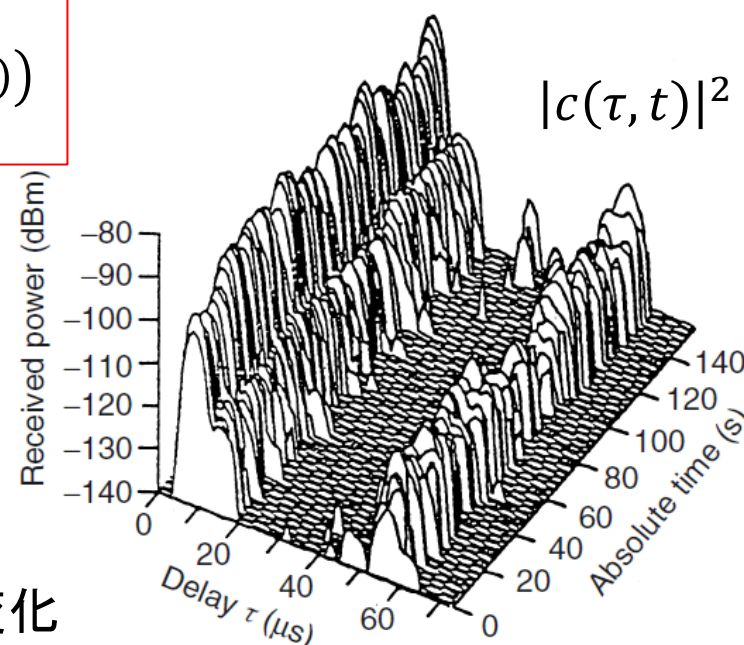
$$= \text{Re} \left[\int_{-\infty}^{\infty} c(\tau, t) u(t - \tau) d\tau \cdot e^{j2\pi f_c t} \right]$$

$$c(\tau, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{-j\phi_n(t)} \delta(\tau - \tau_n(t))$$

Equivalent baseband representation

$$v(t) = \int_{-\infty}^{\infty} c(\tau, t) u(t - \tau) d\tau$$

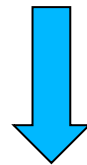
遅延広がりが時間的に変化



Autocorrelation function

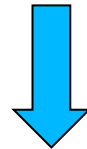
- Autocorrelation function assuming WSSUS

$$A_c(\tau_1, \tau_2; t, t + \Delta t) = E[c^*(\tau_1; t)c(\tau_2; t + \Delta t)]$$



Wide sense stationary (WSS)

$$A_c(\tau_1, \tau_2; \Delta t) = E[c^*(\tau_1; t)c(\tau_2; t + \Delta t)]$$



Uncorrelated scattering (US)

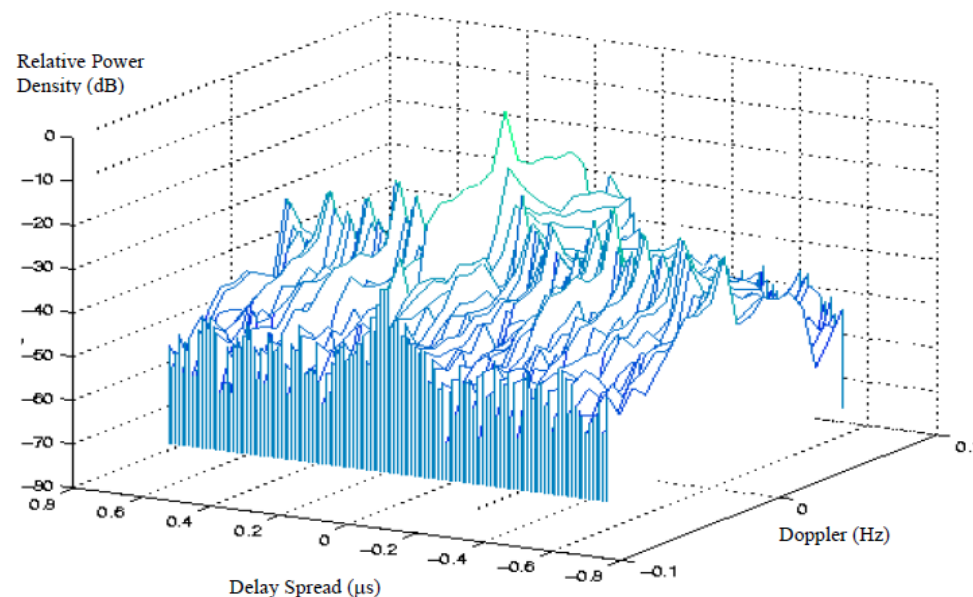
$$A_c(\tau_1, \tau_2; \Delta t) = A_c(\tau_1; \Delta t)\delta(\tau_1 - \tau_2) \triangleq A_c(\tau; \Delta t)$$

- WSS: joint statistics of a channel measured at two different times t and $t + \Delta t$ depends only on the time difference Δt
- US: the channel response associated with a given multipath component of delay τ_1 is uncorrelated with that of delay $\tau_2 \neq \tau_1$

Scattering function

- Scattering function characterizes the average output power associated with the channel as a function of the multipath delay τ and Doppler ρ

$$S_c(\tau, \rho) = \int_{-\infty}^{\infty} A_c(\tau; \Delta t) e^{-j2\pi\rho\Delta t} d\Delta t$$



Power Delay Profile

- Power delay profile (or multipath intensity profile)

$$A_c(\tau; \Delta t = 0) = E[|c(\tau; t)|^2] = A_c(\tau)$$

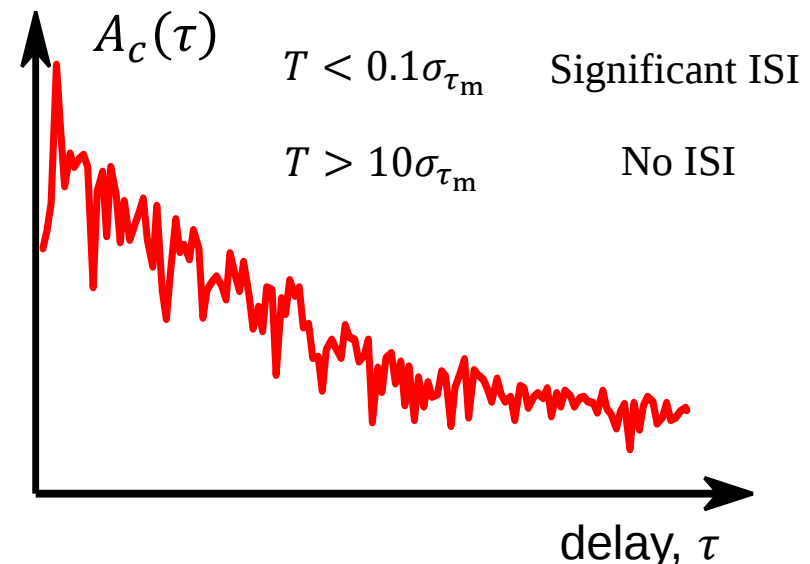
Real number function

indicating average power associated with a given multipath delay

- RMS delay spread

$$\sigma_{\tau_m} = \sqrt{\frac{\int_{-\infty}^{\infty} (\tau - \mu_{\tau_m})^2 A_c(\tau) d\tau}{\int_{-\infty}^{\infty} A_c(\tau) d\tau}}$$

$$\text{where } \mu_{\tau_m} = \frac{\int_{-\infty}^{\infty} \tau A_c(\tau) d\tau}{\int_{-\infty}^{\infty} A_c(\tau) d\tau}$$



Frequency Domain Characterization

- Time varying transfer function

$$C(f; t) = \int_{-\infty}^{\infty} c(\tau; t) e^{-j2\pi f\tau} d\tau$$

- Autocorrelation function

$$A_C(f_1, f_2; \Delta t) = E[C^*(f_1; t)C(f_2; t + \Delta t)]$$

$$= E \left[\int_{-\infty}^{\infty} c^*(\tau_1; t) e^{j2\pi f_1 \tau_1} d\tau_1 \int_{-\infty}^{\infty} c(\tau_2; t + \Delta t) e^{-j2\pi f_2 \tau_2} d\tau_2 \right]$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} E[c^*(\tau_1; t)c(\tau_2; t + \Delta t)] e^{j2\pi f_1 \tau_1} e^{-j2\pi f_2 \tau_2} d\tau_1 d\tau_2$$

WSSUS  $= \int_{-\infty}^{\infty} A_c(\tau; \Delta t) e^{-j2\pi(f_2 - f_1)\tau} d\tau = A_c(\Delta f; \Delta t)$

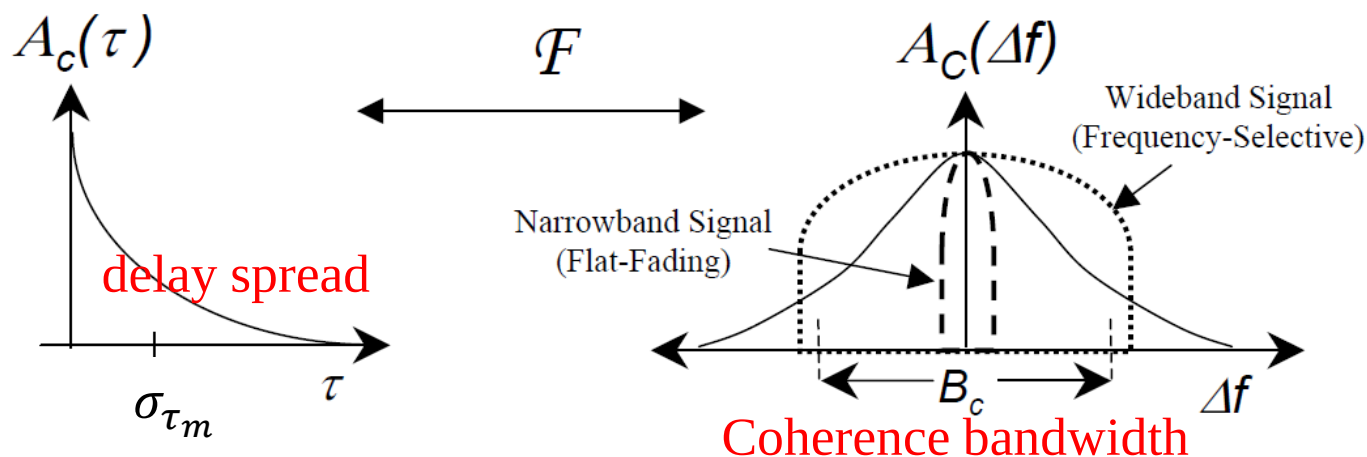
Coherence Bandwidth

■ Frequency autocorrelation function

$$A_C(\Delta f) \triangleq A_C(\Delta f; \Delta t = 0) = \int_{-\infty}^{\infty} A_C(\tau) e^{-j2\pi\Delta f\tau} d\tau$$

■ Coherence bandwidth (B_c): $B_c \approx k \frac{1}{\sigma_{\tau_m}}$

- Flat fading for $B \ll B_c$ ($T > 10\sigma_{\tau_m}$)
- Frequency selective fading for $B \gg B_c$ ($T < 0.1\sigma_{\tau_m}$)



Doppler Power Spectrum & Coherence Time

- Doppler power spectrum characterizing time variation

$$S_C(\rho) \triangleq S_C(\Delta f = 0, \rho) = \int_{-\infty}^{\infty} A_C(\Delta f = 0; \Delta t) e^{-j2\pi\rho\Delta t} d\Delta t$$

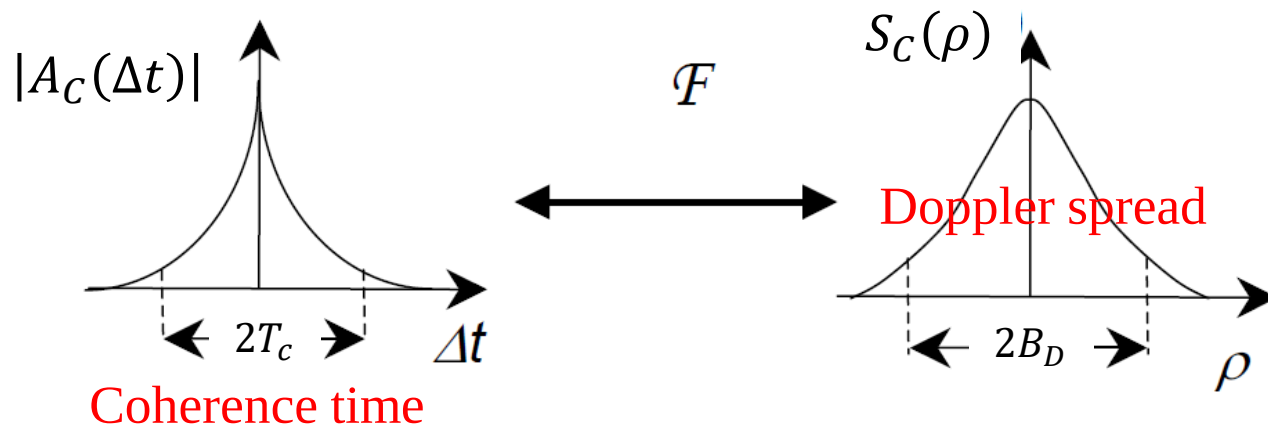
- Coherence time (T_c): $T_c \approx k \frac{1}{B_D}$

- Slow fading for $T \ll T_c$ ($B \gg B_D$)

- Fast fading for $T > T_c$ ($B < B_D$)

シンボル周期に比べて
コヒーレンス時間が十分長い

シンボル周期に比べて
コヒーレンス時間が短い



Fourier Relationship

- Time varying channel impulse response (CIR) & transfer function (TF)

$$C(f, t) = \int_{-\infty}^{\infty} c(\tau; t) e^{-j2\pi f\tau} d\tau$$

- Autocorrelation

$$A_C(\Delta f; \Delta t) = \int_{-\infty}^{\infty} A_c(\tau; \Delta t) e^{-j2\pi\Delta f\tau} d\tau$$

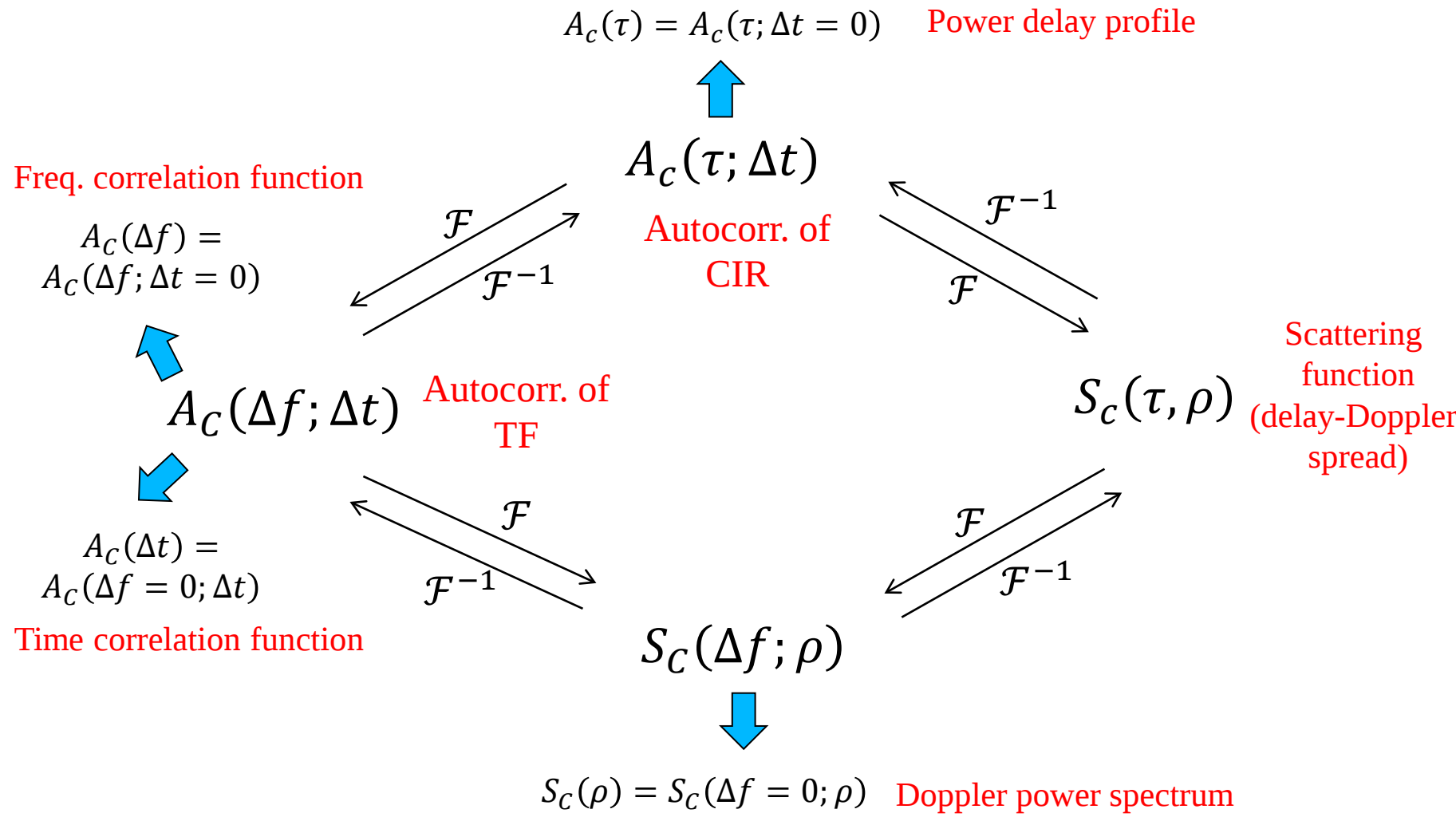
where $A_c(\tau; \Delta t) = E[c^*(\tau_1; t)c(\tau_2; t + \Delta t)]$ and

$$A_C(\Delta f; \Delta t) = E[C^*(f; t)C(f + \Delta f; t + \Delta t)]$$

- Scattering function

$$S_c(\tau, \rho) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} A_C(\Delta f; \Delta t) e^{-j2\pi\rho\Delta t} e^{j2\pi\tau\Delta f} d\Delta t d\Delta f$$

Summary



Summary

- System bandwidth
 - Narrowband fading
 - Wideband fading
- Frequency correlation
 - Flat fading
 - Frequency selective fading
- Time correlation
 - Slow fading
 - Fast fading