

## 1 OFDM signal and channel model

Consider an OFDM system with  $N$  sub-carriers, and a cyclic prefix length  $N_g$ . The duration of an OFDM symbol is  $T = N_t T_s$ , where  $T_s$  is the sampling time and  $N_t = N + N_g$ . Let  $\mathbf{x}_{(n)} = [x_{(n)}[-\frac{N}{2}], x_{(n)}[-\frac{N}{2} + 1], \dots, x_{(n)}[\frac{N}{2} - 1]]^T$  be the  $n$ th transmitted OFDM symbol, where  $\{x_{(n)}[b]\}$  are the BPSK or QAM symbols. After transmission over a multi-path Rayleigh channel, the  $n$ th received OFDM symbol  $\mathbf{y}_{(n)} = [y_{(n)}[-\frac{N}{2}], y_{(n)}[-\frac{N}{2} + 1], \dots, y_{(n)}[\frac{N}{2} - 1]]^T$  is given by:

$$\mathbf{y}_{(n)} = \mathbf{H}_{(n)} \mathbf{x}_{(n)} + w_{(n)} \quad (1.1)$$

where  $\mathbf{w}_{(n)} = [w_{(n)}[-\frac{N}{2}], w_{(n)}[-\frac{N}{2} + 1], \dots, w_{(n)}[\frac{N}{2} - 1]]^T$  is a white complex Gaussian noise vector with covariance matrix  $\sigma_w^2 \mathbf{I}_N$  and  $H_{(n)}$  is a  $N \times N$  channel matrix with elements given by:

$$[H_{(n)}]_{k,m} = \frac{1}{N} \sum_{l=1}^L \left[ e^{-j2\pi(\frac{m-1}{N} - \frac{1}{2})\tau_l} \sum_{q=0}^{N-1} \alpha_l^{(n)}(qT_s) e^{j2\pi\frac{m-k}{N}q} \right] \quad (1.2)$$

where  $L$  is the total number of propagation paths,  $\alpha_l$  is the  $l$ th complex gain of variance  $\sigma_{\alpha_l}^2$  and  $\tau_l \times L$  is the  $l$ th delay ( $\tau_l$  is not necessarily an integer, but  $\tau_L < N_g$ ). The  $L$  individual elements of  $\{\alpha_l^{(n)}(qT_s) = \alpha_l(qT_s + nT)\}$  are uncorrelated with respect to each other. They are wide-sense stationary (WSS), narrow-band complex Gaussian processes, with the so-called Jakes' power spectrum of maximum Doppler frequency  $f_d^1$  (i.e.,  $E(\alpha_l(q_1 T_s) \alpha_l^*(q_2 T_s)) = \sigma_{\alpha_l}^2 J_0(2\pi f_d T_s (q_1 - q_2))$ ) [3, 4]. The average energy of the channel is normalized to one, i.e.,  $\sum_{l=1}^L \sigma_{\alpha_l}^2 = 1$ .

We note that for slowly time varying channel, we have  $(\alpha(0) = \alpha(T_s) = \alpha(2T_s) = \dots = \alpha((N-1)T_s))$  and consequently the  $\mathbf{H}_{(n)}$  matrix becomes diagonals with elements are given by

$$[H_{(n)}]_{k,k} = \sum_{l=1}^L \left[ \alpha_l^{(n)} e^{-j2\pi(\frac{k-1}{N} - \frac{1}{2})\tau_l} \right]. \quad (1.3)$$

Using (1.3), the observation model in (1.1) for the the  $n$ th OFDM symbol can be re-written as

$$\mathbf{y}_{(n)} = \text{Diag}\{\mathbf{x}_{(n)}\} \mathbf{F}(\boldsymbol{\tau}) \boldsymbol{\alpha}_{(n)} + w_{(n)} \quad (1.4)$$

where  $\boldsymbol{\alpha}_{(n)} \stackrel{\text{def}}{=} [\alpha_1^{(n)}, \dots, \alpha_L^{(n)}]^T$ ,  $\boldsymbol{\tau} \stackrel{\text{def}}{=} [\tau_1, \dots, \tau_L]^T$  and  $\mathbf{F}$  is defined by

$$(\mathbf{F})_{k,l} = e^{-j2\pi(\frac{k-1}{N} - \frac{1}{2})\tau_l}$$

The objective is to jointly estimate the path delay parameter  $\boldsymbol{\tau}$  and the state  $\{\boldsymbol{\alpha}_{(n)}\}_n$  using the set of received signals  $\{\mathbf{y}_{(n)}\}_n$ .

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<sup>1</sup> $J_0(\cdot)$  is the first kind 0th-order Bessel function

## 2 Objective

The main objective of this project is to extend the algorithm proposed in [2] by combining the expectation-maximization (EM) algorithm with Kalman smoother algorithm to yield time-varying complex gains estimation and ML estimate of the paths delay for OFDM signal. In [1] the EM algorithm has been adapted for joint channel and data recovery in fast fading environments. It should be interesting to extend this work for joint estimation parameters (i.e., time-varying complex gains and the paths delay parameters).

To evaluate the performance of this estimator it should be interesting to calculate the hybrid Cramér Rao-bound basing on the work presented in [5].

## References

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