

# Galileo Masterclass Brazil (GMB) 2022

## Lecture 4 - Signal Acquisition

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# Outline

Introduction

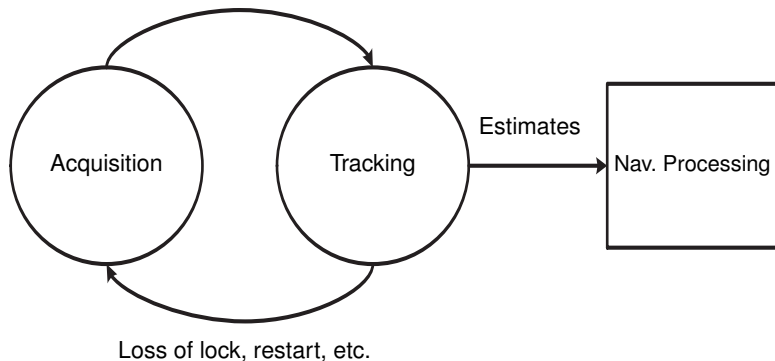
Doppler and Time-Delay Estimation

Detection Problem

Parallel Time-Delay Acquisition

# Overview

Initialization of synchronization parameters



# Signal Acquisition

- ▶ Provides a rough estimate of the signal Doppler shift  $\nu$  and time-delay  $\tau$
- ▶ Solves a maximum likelihood estimation problem in a coarse resolution
- ▶ Detects received satellites (separated by codes, DS-CDMA)
- ▶ For each satellite correlator outputs with the same time-delay and Doppler shift from different epochs/periods are used to form a decision variable
- ▶ If the decision variable passes a threshold, the signal (from a certain satellite) is assumed to be present/received
- ▶ Time-delay and Doppler shift estimates are used to initialize tracking loops

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# Discrete Signal Model (1)

Extending the discrete signal model by introducing a Doppler shift  $\nu$  and a carrier phase  $\phi$  we can write the complex baseband signal of one satellite as

$$\mathbf{x}[k] = \sqrt{P}e^{j\phi}g[k](\mathbf{c}(\tau) \odot \mathbf{d}[k, \nu]) + \mathbf{n}[k] \in \mathbb{C}^{N \times 1}$$

where

$$\mathbf{x}[k] = [x(kN T_s), \dots, x((kN + n) T_s), \dots, x((kN + N - 1) T_s)]^T$$

$$\mathbf{n}[k] = [n(kN T_s), \dots, n((kN + n) T_s), \dots, n((kN + N - 1) T_s)]^T$$

$$\mathbf{c}(\tau) = [c(\tau), \dots, c(nT_s - \tau), \dots, c((N - 1)T_s - \tau)]^T$$

$$\mathbf{d}[k; \nu] = [e^{j2\pi\nu kNT_s}, \dots, e^{j2\pi\nu (kN+n) T_s}, \dots, e^{j2\pi\nu (kN+N-1) T_s}]^T$$

as well as  $\odot$  denoting the Hadamard-Schur product (element-wise multiplication),  $n = 0, 1, \dots, N - 1$ ,  $k = 0, 1, \dots, K - 1$ ,  $N \geq N_d$ , and  $N/N_d \in \mathbb{N}$ .

## Discrete Signal Model (2)

We assume that the signal is filtered with an ideal lowpass filter  $h_L(t)$  and subsequently sampled with a sampling frequency  $f_s = \frac{1}{T_s} = 2B$ . Thus, the noise  $\mathbf{n}[k]$  is complex white Gaussian noise with

$$\begin{aligned} \mathbb{E}[\mathbf{n}[k]] &= \mathbf{0} \\ \mathbb{E}[\|\mathbf{n}[k]\|_2^2] &= N\sigma_n^2 \\ \mathbb{E}[\mathbf{n}[k]\mathbf{n}^H[k]] &= \sigma_n^2 \mathbf{I}_N \end{aligned}$$

We assume that quantization noise and thermal noise from the antenna and the LNA are included in  $\mathbf{n}[k]$ . Thus,

$$\sigma_n^2 = 2BN_0 + 2\sigma_q^2.$$

# Maximum Likelihood Estimation (1)

For

$$\mathbf{x} = \mathbf{x}[0]$$

let us assume a random variable  $\mathbf{x}$  has a multivariate Gaussian probability density function (pdf) parameterized by the parameters  $\theta = [\tau, \nu, \phi, P, g[0]]^T$ , and thus we get

$$p_{\mathbf{x}}(\mathbf{x}; \theta) = \frac{1}{(\pi\sigma_n^2)^N} \exp \left[ -\frac{\|\mathbf{x} - \sqrt{P}e^{j\phi}g[0] (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\|_2^2}{\sigma_n^2} \right]$$

The likelihood function with respect to the parameter vector  $\theta$  is given as

$$L(\mathbf{x}; \theta) = p_{\mathbf{x}}(\mathbf{x}; \theta)$$

- ▶  $L(\mathbf{x}; \theta)$  is a function of the parameter vector  $\theta$ , which is to be estimated at a given realization of the random variable  $\mathbf{x}$
- ▶ The pdf  $p_{\mathbf{x}}(\mathbf{x}; \theta)$  is a function of the realization of the random variable  $\mathbf{x}$  for a fixed value of  $\theta$



## Maximum Likelihood Estimation (2)

Let us reparameterize the problem with

$$\alpha = \sqrt{P}e^{j\phi}g[0]$$

and

$$\boldsymbol{\theta} = [\tau, \nu, \alpha]^T.$$

Now the maximum likelihood estimator (MLE) can be given as

$$\hat{\boldsymbol{\theta}} = \arg \max_{\boldsymbol{\theta}} \{L(\mathbf{x}; \boldsymbol{\theta})\} = \arg \max_{\boldsymbol{\theta}} \{\log(L(\mathbf{x}; \boldsymbol{\theta}))\}.$$

The MLE is asymptotically (large  $N$ ) unbiased and efficient.

When further deriving the estimator we get

$$\begin{aligned}\hat{\boldsymbol{\theta}} &= \arg \max_{\boldsymbol{\theta}} \left\{ \log(1) - N \log(\pi\sigma_n^2) - \frac{1}{\sigma_n^2} \|\mathbf{x} - \alpha(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\|_2^2 \right\} \\ &= \arg \max_{\boldsymbol{\theta}} \left\{ -\mathbf{x}^H \mathbf{x} + \alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x} + \alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) \right. \\ &\quad \left. - \alpha^* \alpha (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) \right\}.\end{aligned}$$

## Maximum Likelihood Estimation (3)

Now, we can define the cost function

$$\begin{aligned} J(\theta) &= \alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x} + \alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) \\ &\quad - \alpha^* \alpha (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]). \end{aligned}$$

Taking the derivative of  $J(\theta)$  with respect to  $\alpha^*$  and equating to zero we get

$$\begin{aligned} \frac{\partial J(\theta)}{\partial \alpha^*} &= (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x} \\ &\quad - \alpha (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) = 0 \end{aligned}$$

and

$$\hat{\alpha} = \frac{(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x}}{(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])} = \frac{(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x}}{N}.$$

## Maximum Likelihood Estimation (4)

Substituting  $\hat{\alpha}$  in  $J(\theta)$  with the above result we get

$$(\hat{\tau}, \hat{\nu}) = \arg \max_{\tau, \nu} \left\{ |\mathbf{x}^H(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])|^2 \right\}.$$

In general such a problem can be solved by:

- ▶ Two-dimensional grid search
- ▶ Gradient method, e.g. Newton's method (with "good" initialization)

The signal phase  $\phi \pm \pi$  (considering  $g[0] \in \{-1, 1\}$ ) and power  $P$  can also be determined using the estimate  $\hat{\alpha}$  based on the estimates  $\hat{\tau}$  and  $\hat{\nu}$

$$\begin{aligned}\hat{\phi} \pm \pi &= \arg\{\hat{\alpha}\} \\ \hat{P} &= |\hat{\alpha}|^2.\end{aligned}$$

# Grid Search

The final cost function that needs to be evaluated is also called cross ambiguity function (CAF) and for the period  $k$  can be given as

$$CAF[k; \tau, \nu] = |\mathbf{x}^H[k](\mathbf{c}(\tau) \odot \mathbf{d}[k, \nu])|^2.$$

- ▶ To select a suitable strategy to evaluate the CAF and thus to find its maximum we have to inspect the shape of the CAF for the problem at hand
- ▶ Basic strategies in GNSS acquisition to evaluate the CAF are:
  - ▶ Serial search; pairs of time-delay and Doppler frequency values (bins) are evaluated one by one
  - ▶ Parallel time-delay acquisition; all possible time-delays are evaluated in parallel for each Doppler frequency bin
  - ▶ Parallel Doppler acquisition; all possible Doppler frequencies are evaluated in parallel for each time-delay bin

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# Satellite Detection

Signal acquisition determines the presence or absence of a satellite. Two hypothesis can be defined as

$$\mathcal{H}_1 : \mathbf{x}[k] = \alpha(\mathbf{c}(\tau) \odot \mathbf{d}[k, \nu]) + \mathbf{n}[k]$$

$$\mathcal{H}_0 : \mathbf{x}[k] = \mathbf{n}[k].$$

- ▶  $\mathcal{H}_0$ , also called the null hypothesis, is fulfilled when the desired satellite signal is not received
- ▶  $\mathcal{H}_1$ , also called alternative hypothesis, is fulfilled when the desired satellite signal is received
- ▶ This type of detection problem is called binary hypothesis testing

# Likelihood Ratio Test (1)

## Neyman-Pearson Lemma

To maximize the detection probability  $P_d$  for a given probability of false alarm  $P_{fa} = \rho$  decide the hypothesis  $\mathcal{H}_1$  if

$$LR(\mathbf{x}) = \frac{L(\mathbf{x}; \theta, \mathcal{H}_1)}{L(\mathbf{x}; \mathcal{H}_0)} > \gamma$$

where

$$P_{fa} = \int_{\{\mathbf{x} | LR(\mathbf{x}) > \gamma\}} L(\mathbf{x}; \mathcal{H}_0) d\mathbf{x} = \rho$$

$$P_d = \int_{\{\mathbf{x} | LR(\mathbf{x}) > \gamma\}} L(\mathbf{x}; \theta, \mathcal{H}_1) d\mathbf{x}.$$

- ▶  $LR(\mathbf{x})$  is called likelihood ratio
- ▶  $L(\mathbf{x}; \theta, \mathcal{H}_1)$  and  $L(\mathbf{x}; \mathcal{H}_0)$  denote the likelihood for hypothesis  $\mathcal{H}_1$  and  $\mathcal{H}_0$ , respectively

## Likelihood Ratio Test (2)

Since

$$L(\mathbf{x}; \theta, \mathcal{H}_1) = \frac{1}{(\pi\sigma_n^2)^N} \exp \left[ -\frac{\|\mathbf{x} - \alpha(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\|_2^2}{\sigma_n^2} \right]$$
$$L(\mathbf{x}; \mathcal{H}_0) = \frac{1}{(\pi\sigma_n^2)^N} \exp \left[ -\frac{\|\mathbf{x}\|_2^2}{\sigma_n^2} \right]$$

the likelihood ratio can be given as

$$LR(\mathbf{x}) = \exp \left[ -\frac{1}{\sigma_n^2} \left( \|\mathbf{x} - \alpha(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\|_2^2 - \|\mathbf{x}\|_2^2 \right) \right] > \gamma.$$

Taking the logarithm on both sides we can write

$$-\frac{1}{\sigma_n^2} \left( \|\mathbf{x} - \alpha(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\|_2^2 - \|\mathbf{x}\|_2^2 \right) > \log(\gamma).$$



## Likelihood Ratio Test (3)

Rearranging we get

$$\begin{aligned}\alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x} + \alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) \\ - \alpha \alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) &> \sigma_n^2 \log(\gamma) \\ \alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x} + \alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) &> \sigma_n^2 \log(\gamma) + PN \\ \operatorname{Re}\{\alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\} &> \frac{\sigma_n^2 \log(\gamma) + PN}{2}\end{aligned}$$

and defining a new threshold we get

$$\operatorname{Re}\{\alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])\} > \gamma'.$$

# Generalized Likelihood Ratio Test (GLRT) (1)

In case the parameters  $\theta$  are not known we can define the detector to decide  $\mathcal{H}_1$  if

$$GLR(\mathbf{x}) = \frac{L(\mathbf{x}; \hat{\theta}, \mathcal{H}_1)}{L(\mathbf{x}; \mathcal{H}_0)} > \gamma$$

where  $\hat{\theta}$  is the maximum likelihood estimate or  $\hat{\theta}$  maximizes  $L(\mathbf{x}; \hat{\theta}, \mathcal{H}_1)$ . An equivalent form is to decide  $\mathcal{H}_1$  if

$$GLR(\mathbf{x}) = \max_{\theta} \left\{ \frac{L(\mathbf{x}; \theta, \mathcal{H}_1)}{L(\mathbf{x}; \mathcal{H}_0)} \right\} = \max_{\theta} \{LR(\mathbf{x})\} > \gamma.$$

Maximizing the the log-likelihood ratio we get

$$\max_{\theta} \{ \log(L(\mathbf{x}; \theta, \mathcal{H}_1)) - \log(L(\mathbf{x}; \mathcal{H}_0)) \} > \log(\gamma).$$

## Generalized Likelihood Ratio Test (GLRT) (2)

Introducing the likelihoods of the two hypothesis we can write

$$\max_{\theta} \left\{ \alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x} + \alpha \mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) - \alpha \alpha^* (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu]) \right\} > \sigma_n^2 \log(\gamma)$$

Taking the derivative of the cost function on the left hand side with respect to  $\alpha^*$  and equate to zero we get

$$\hat{\alpha} = \frac{(\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])^H \mathbf{x}}{N}.$$

Substituting  $\alpha$  in the cost function above with  $\hat{\alpha}$  we get

$$\max_{\tau, \nu} \{ |\mathbf{x}^H (\mathbf{c}(\tau) \odot \mathbf{d}[0, \nu])|^2 \} > N \sigma_n^2 \log(\gamma)$$

or

$$\max_{\tau, \nu} \{ CAF[k, \tau, \nu] \} > N \sigma_n^2 \log(\gamma) = \gamma'.$$

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# Discrete Fourier Transform (DFT)

First, we define the Discrete Fourier Transform (DFT) as

## DFT

Analysis equation:

$$X[m] = \sum_{n=0}^{N-1} x[n] e^{-j2\pi mn/N} = \mathcal{DFT}\{x[n]\}.$$

Synthesis equation:

$$x[n] = \frac{1}{N} \sum_{m=0}^{N-1} X[m] e^{j2\pi mn/N} = \mathcal{DFT}^{-1}\{X[m]\}.$$

## Circular Shift

In case of a finite sequence  $x[n]$  a shift in time or in frequency only makes sense as a circular shift. The circular shift properties can be given as

$$\mathcal{DFT}\{x[(n - n_0) \bmod N]\} = e^{-j2\pi mn_0/N} X[m]$$

and

$$\mathcal{DFT}\{e^{j2\pi m_0 n/N} x[n]\} = X[(m - m_0) \bmod N].$$

The modulo operation can be defined as

$$a \bmod b = a - b \left\lfloor \frac{a}{b} \right\rfloor, \quad \lfloor x \rfloor = \max\{q \in \mathbb{Z} \mid q \leq x\}.$$

For example:

$$-4 \bmod 5 = -4 - 5 \left\lfloor \frac{-4}{5} \right\rfloor = -4 - 5 \lfloor -0.8 \rfloor = 1$$

and

$$4 \bmod 2 = 4 - 2 \left\lfloor \frac{4}{2} \right\rfloor = 4 - 2 \lfloor 2 \rfloor = 0.$$

# Circular Cross-Correlation (1)

Consider two finite-duration sequences  $x_1[n]$  and  $x_2[n]$  of duration  $N$  with

$$\mathcal{DFT}\{x_1[n]\} = X_1[m]$$

$$\mathcal{DFT}\{x_2[n]\} = X_2[m].$$

The  $N$ -point circular cross-correlation can be defined as

$$z[n] = \sum_{p=0}^{N-1} x_1^*[p]x_2[(p+n) \bmod N], 0 \leq n \leq N.$$

The  $N$ -point DFT of  $z[n]$  can be given as

$$Z[m] = \sum_{n=0}^{N-1} \sum_{p=0}^{N-1} x_1^*[p]x_2[(p+n) \bmod N] e^{-j2\pi mn/N}.$$

## Circular Cross-Correlation (2)

We can further reformulate

$$\begin{aligned} Z[m] &= \sum_{n=0}^{N-1} \sum_{p=0}^{N-1} x_1^*[p] x_2[(p+n) \bmod N] e^{-j2\pi m(p+n)/N} e^{j2\pi mp/N} \\ &= \sum_{p=0}^{N-1} x_1^*[p] e^{j2\pi mp/N} \sum_{n=0}^{N-1} x_2[(p+n) \bmod N] e^{-j2\pi m(p+n)/N} \\ &= \sum_{p=0}^{N-1} x_1^*[p] e^{j2\pi mp/N} X_2[m] e^{j2\pi mp/N} e^{-j2\pi mp/N} \\ &= X_1^*[m] X_2[m]. \end{aligned}$$

Thus, in practical problems it is convenient and quite efficient to derive the circular cross-correlation as

$$z[n] = \mathcal{DFT}^{-1} \{ (\mathcal{DFT}\{x_1[n]\})^* \cdot \mathcal{DFT}\{x_2[n]\} \}.$$



## Matrix Representation of the DFT (1)

The DFT matrix is an  $N \times N$  symmetric matrix  $\mathbf{W}_N$ , where the  $m, n$ th element is given by

$$W_N^{mn} = e^{-j2\pi mn/N}$$

Thus, we can also write the DFT as

$$X[m] = \sum_{n=0}^{N-1} x[n] W_N^{mn}$$

and the inverse DFT (IDFT) as

$$x[n] = \frac{1}{N} \sum_{m=0}^{N-1} X[m] W_N^{-mn}.$$

The DFT of a vector  $\mathbf{x} = [x[0], \dots, x[n], \dots, x[N-1]]^T$  can be given as

$$\mathbf{x}_f = \mathbf{W}_N \mathbf{x}$$

## Matrix Representation of the DFT (2)

Here, the vector in frequency is defined as

$$\mathbf{x}_f = [X[0], \dots, X[m], \dots, X[N-1]]^T.$$

The IDFT can be given as

$$\mathbf{x} = \mathbf{W}_N^{-1} \mathbf{x}_f.$$

The following interesting properties of  $\mathbf{W}_N$  exist:

$$\begin{aligned}\mathbf{W}_N^{-1} &= \frac{1}{N} \mathbf{W}_N^* \\ \mathbf{W}_N \mathbf{W}_N^* &= N \mathbf{I}_N \\ \mathbf{W}_N^* &= \mathbf{W}_N^H.\end{aligned}$$

The DFT matrix  $\mathbf{W}_N$  is a Vandermonde matrix.

## Parallel Time-Delay Search (1)

We can now exploit the formulation of the circular cross-correlation using the DFT to perform a parallel time-delay search for each Doppler bin as

$$\mathbf{f}[k; \nu] = \boldsymbol{\xi}[k; \nu] \odot \boldsymbol{\xi}^*[k; \nu] = \begin{bmatrix} CAF[k; 0, \nu] \\ CAF[k; T_s, \nu] \\ CAF[k; 2T_s, \nu] \\ \vdots \\ CAF[k; NT_s, \nu] \end{bmatrix}$$

with

$$\boldsymbol{\xi}[k; \nu] = \mathbf{W}_N^{-1} [(\mathbf{W}_N \mathbf{x}[k])^* \odot (\mathbf{W}_N (\mathbf{c}(0) \odot \mathbf{d}[k, \nu]))]$$

where the Doppler bins and the evaluated time-delays are

$$\begin{aligned} \nu \in \mathcal{D}_\nu &= \{\nu_{min}, \nu_{min} + \Delta_\nu, \nu_{min} + 2\Delta_\nu, \dots, \nu_{max} - \Delta_\nu, \nu_{max}\} \\ \tau \in \mathcal{D}_\tau &= \{0, T_s, 2T_s, \dots, NT_s\} \end{aligned}$$

and the Doppler resolution is  $\Delta_\nu$ .

## Parallel Time-Delay Search (2)

The complete CAF can be given in a data matrix

$$\mathbf{F}[k] = [\mathbf{f}[k, \nu_{min}], \dots, \mathbf{f}[k; \nu_{max}]]$$

Detection of available satellites can be performed by

$$F_{i,j} > N\sigma_n^2 \log \gamma = \gamma'$$

where  $F_{i,j}$  is the element in the  $i$ th row and the  $j$ th column of  $\mathbf{F}$ .

- ▶ For each PR sequence  $\mathbf{c}(0)$  a matrix  $\mathbf{F}$  has to be derived
- ▶ In case a satellite was detected using the GLRT the maximum element of  $\mathbf{F}$  is used to derive the initial estimates of  $\nu$  and  $\tau$
- ▶ The resolution for the Doppler has to be chosen such that the following parameter tracking process can be initialized properly

# Parallel Time-Delay Search (3)

