

Lecture 3

Statistical Multipath Channel Models (Small-Scale Fading)

Review of Lecture 2

- Path loss models simplify Maxwell's equations
- Models vary in complexity and accuracy
- Power falloff with distance is proportional to d^2 in free space, d^4 in two path model
- Main characteristics of path loss captured in simple model $P_r = P_t K [d_0/d]^y$

- Empirical models used in simulations
 - Low accuracy (15–20 dB std)
 - Capture phenomena missing from formulas
 - Can be awkward to use in analysis

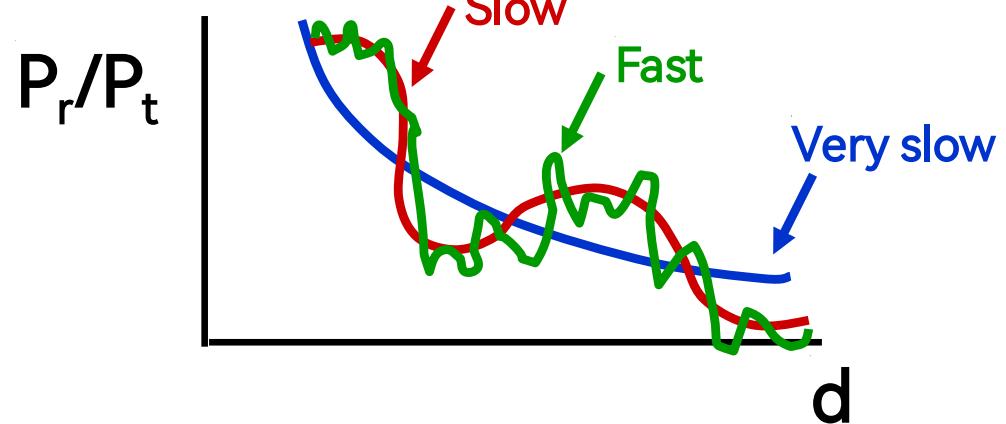
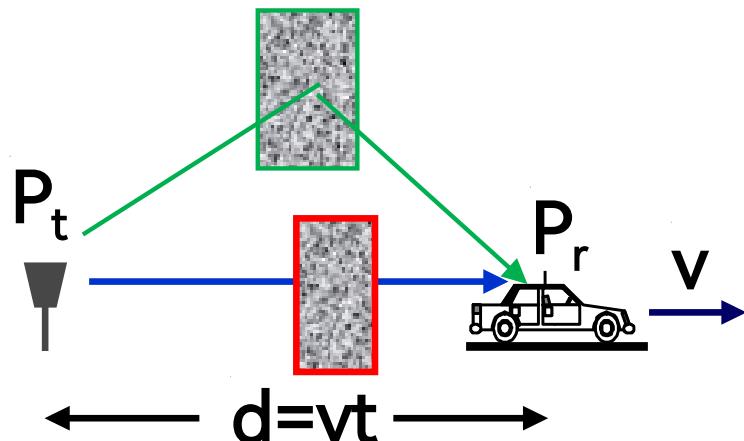
Review of Lecture 2

- Random attenuation due to shadowing modeled as log-normal (empirical parameters)
- Combined path loss and shadowing leads to outage and amoeba-like cell shapes
- Cellular coverage area dictates the percentage of locations within a cell that are not in outage

Recall the Propagation Effect

- Path Loss (includes average shadowing) large-scale
- Shadowing (due to obstructions) } propagation effect
- Multipath Fading -- small-scale propagation effect

average power 不足以描述



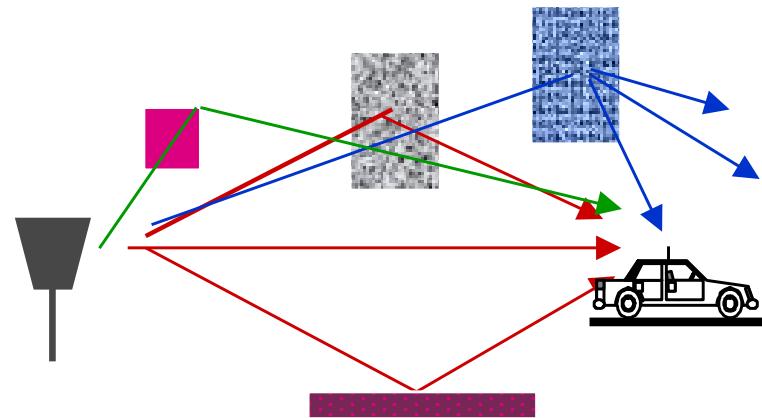
Lecture 3 Outline

- **Time Varying** Channel Impulse Response
- Narrowband Fading Model
- Flat Fading vs. Frequency Selective Fading
- Effect of Flat and Frequency Selective Fading
- Signal Envelope Distributions (Rayleigh and Rician)
- Average Fade Duration

Lecture 3 Outline

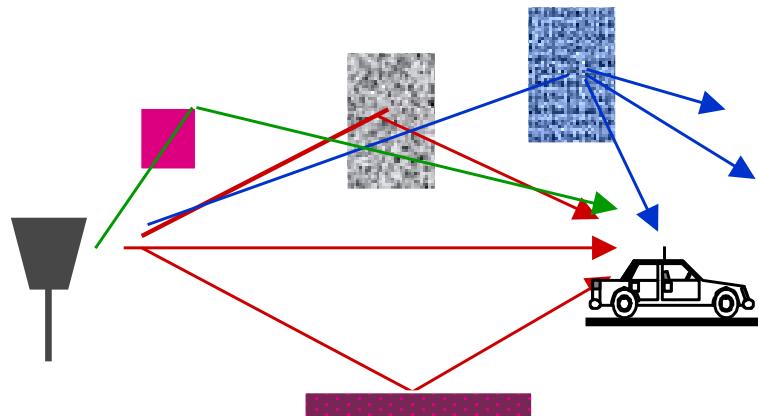
- Time Varying Nature of Channel Fading
- Scattering Function
- Multipath Intensity Profile
- Doppler Power Spectrum

Multipath Fading



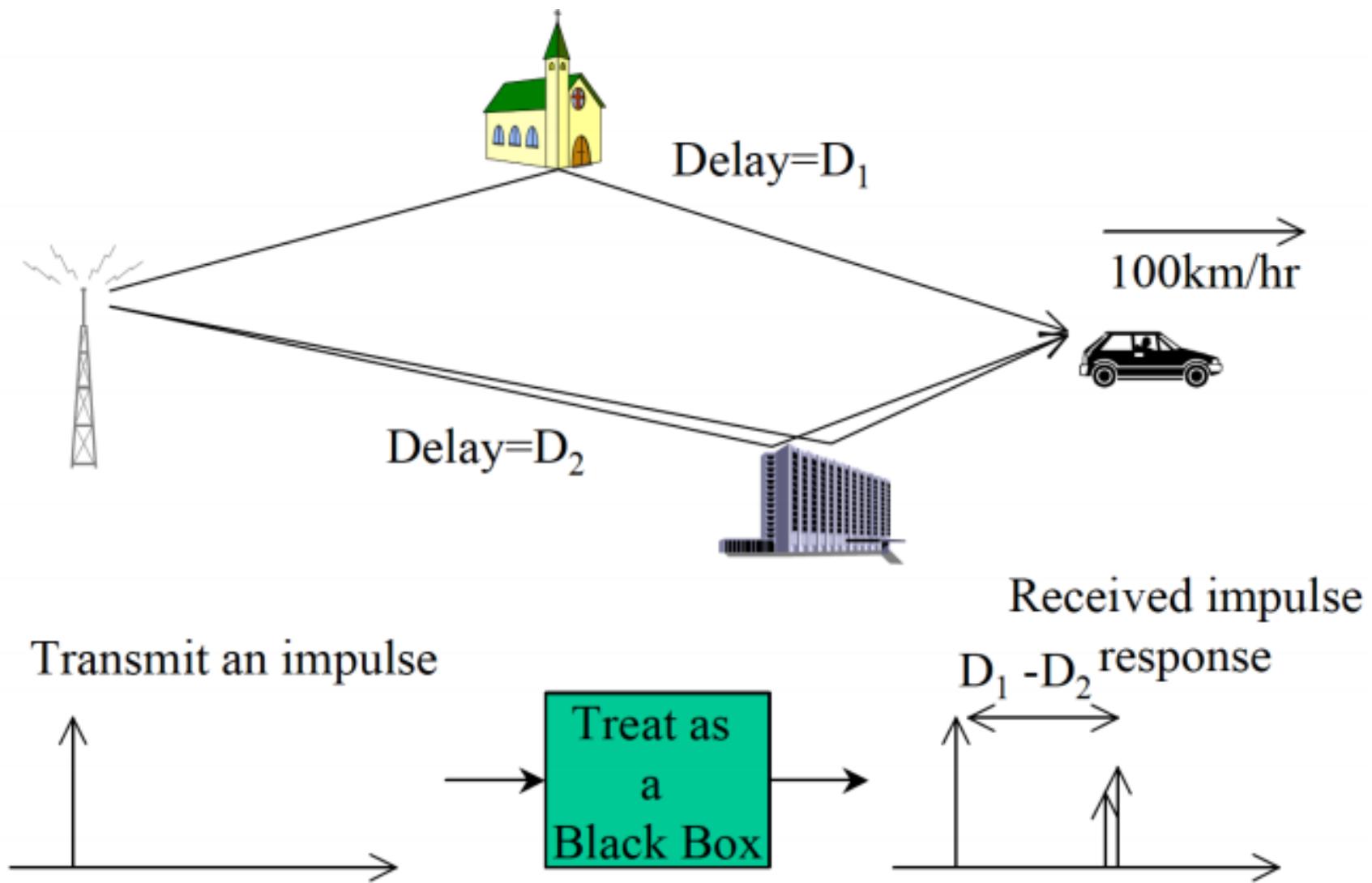
- Results from
 - Interference between multiple paths with different path lengths
 - Movement of the mobile or environment makes this effect time varying
 - Rate of variation of the channel characteristics is measured by Doppler Frequency

Multipath Fading

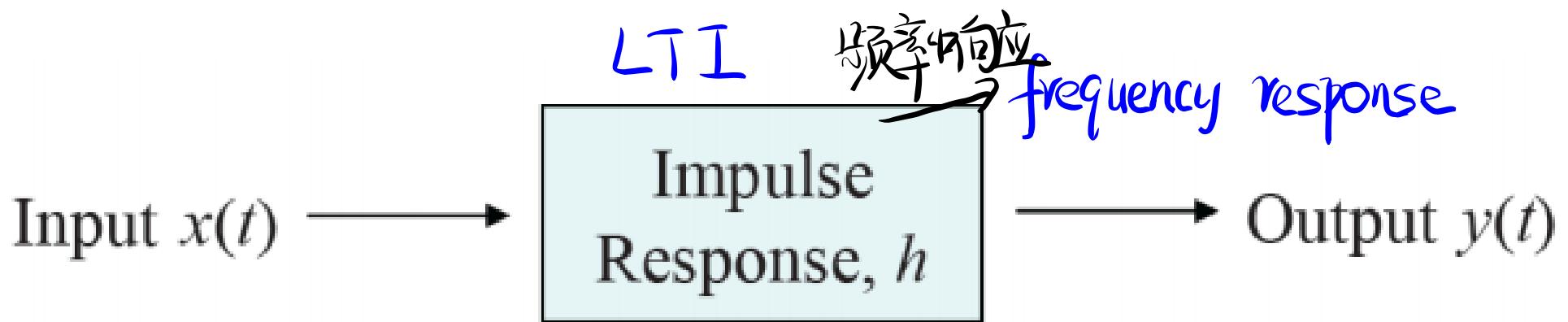


- Random # of multipath components, each with
 - Random amplitude
 - Random phase
 - Random Doppler shift
 - Random delay
- Random components change with time
- Leads to time-varying channel impulse

Physics of Multipath Fading

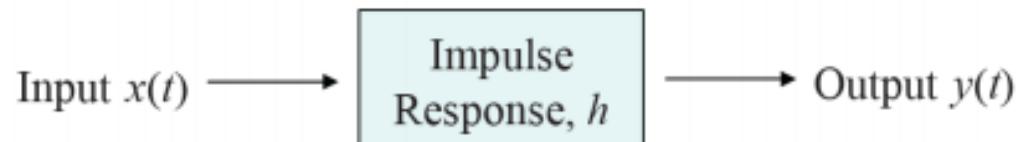


Review of Impulse Response of a Linear System

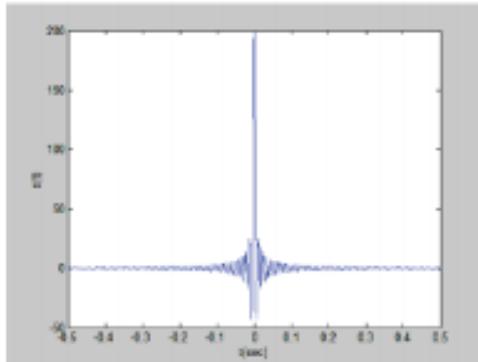


$$y(t) = \int_{-\infty}^{\infty} h(\tau)x(t - \tau) d\tau = x(t) * h(t)$$

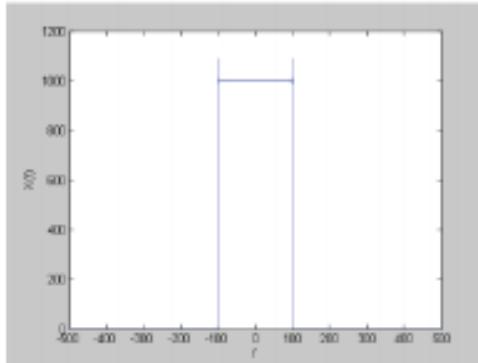
Example



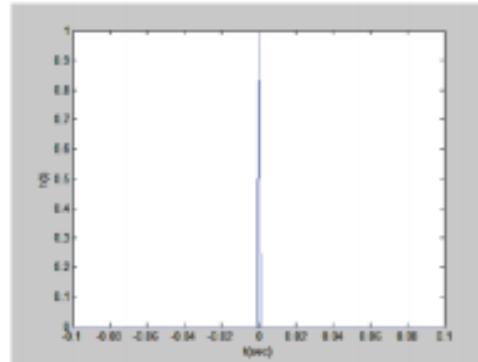
$$x(t) = W \sin c(Wt)$$



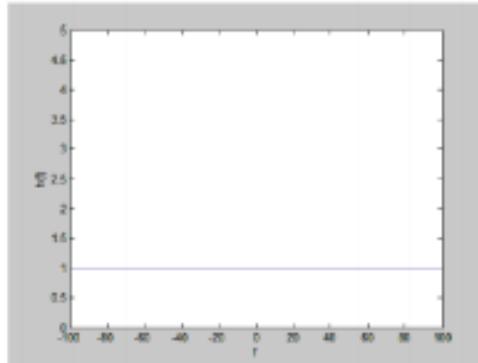
$$X(f)$$



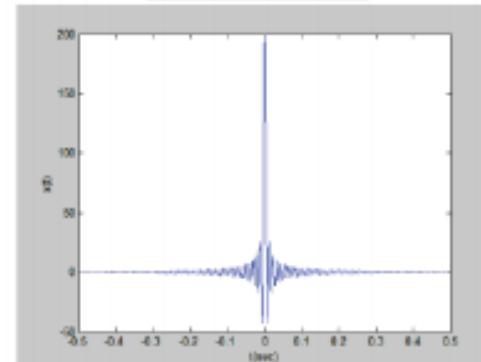
$$h(t) = \delta(t)$$



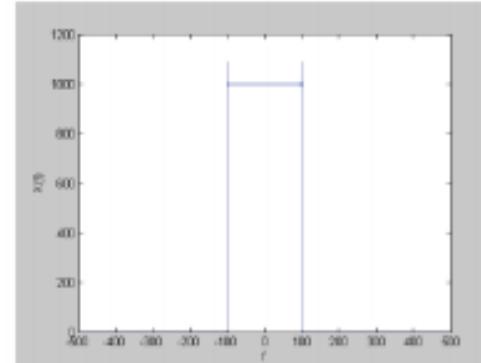
$$H(f)$$



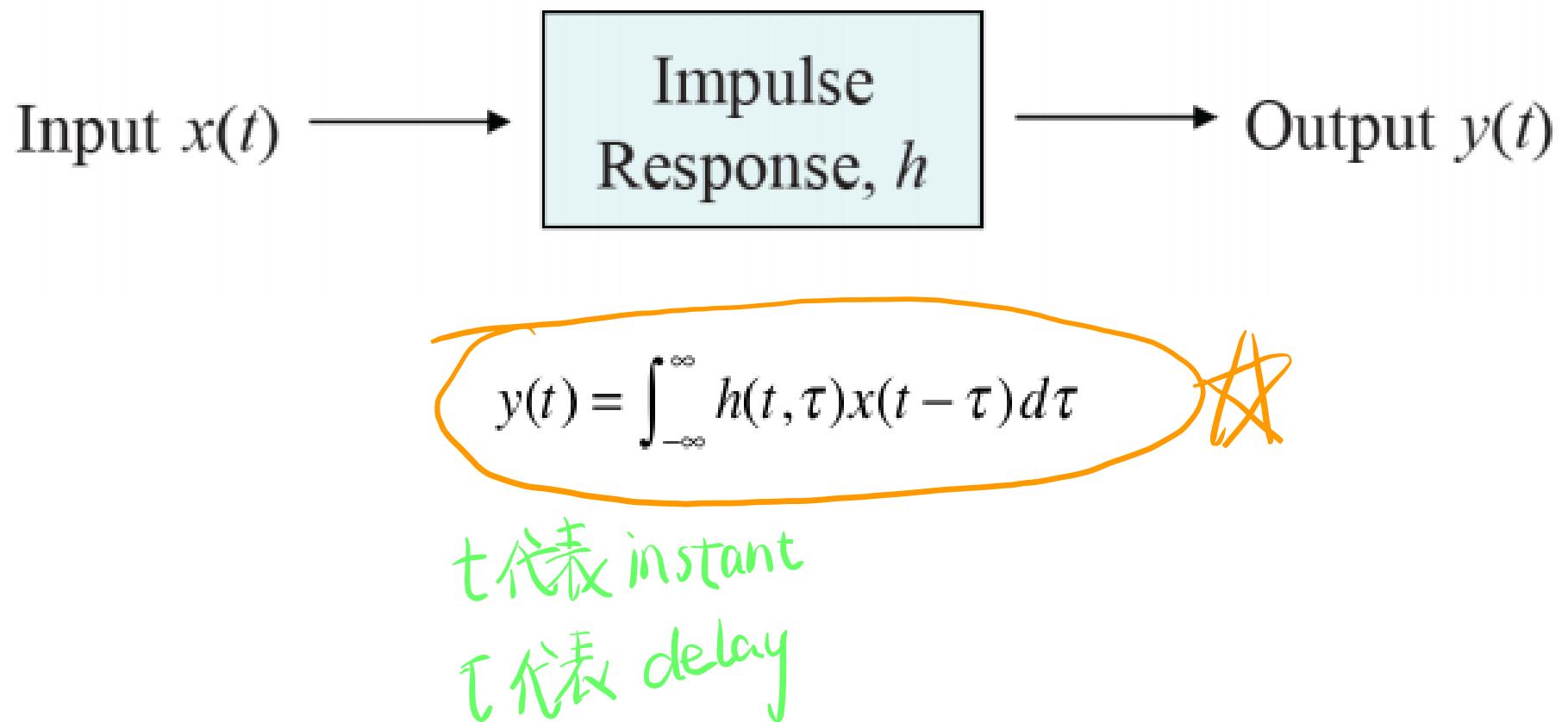
$$y(t) = W \sin c(Wt)$$



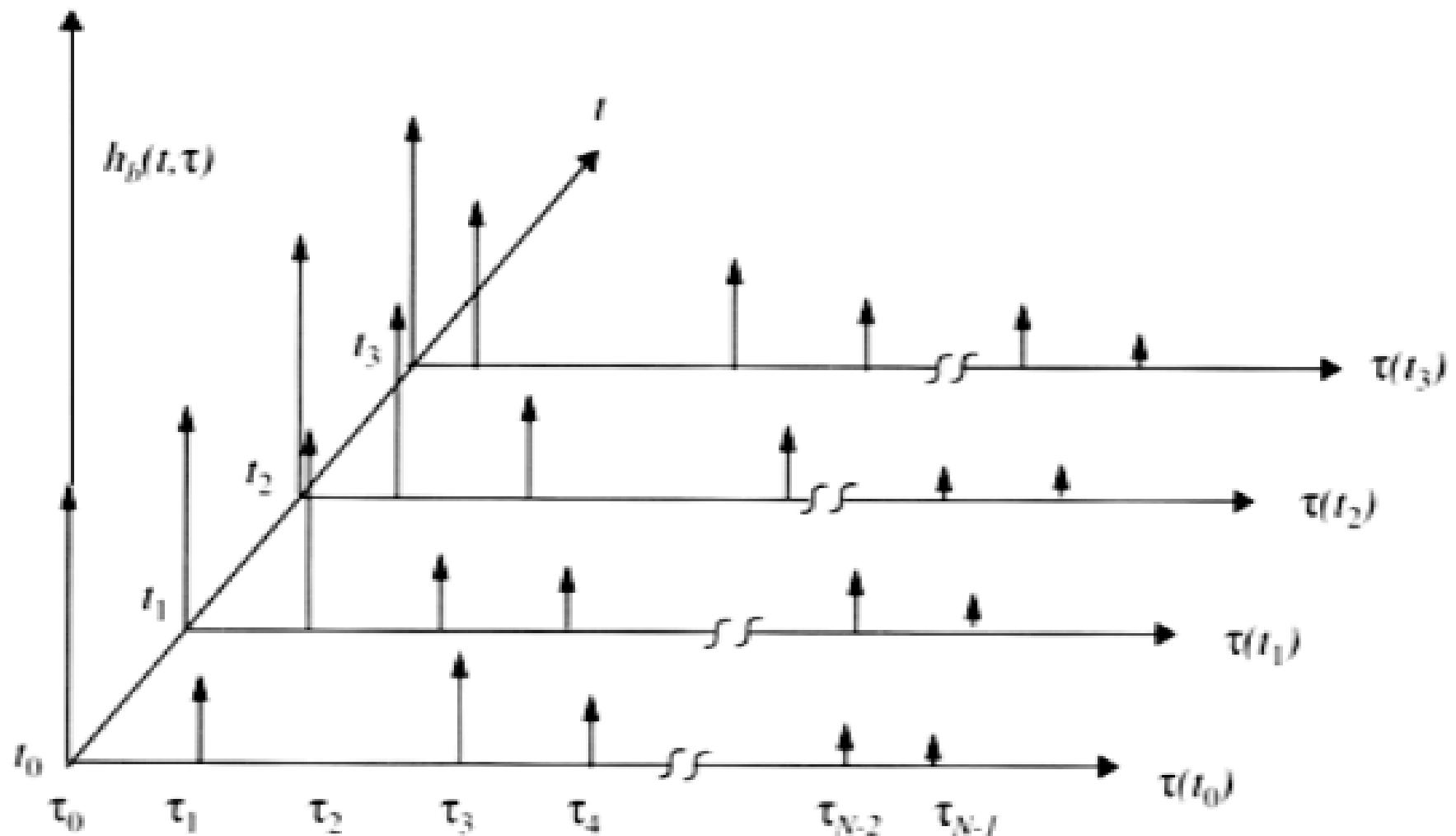
$$Y(f) = H(f)X(f)$$



Time-Varying Linear System



Time-Varying Multipath Channel



Time Varying Impulse Response

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

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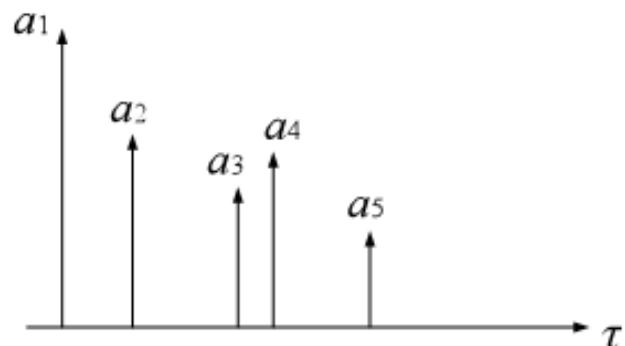
$$h(t, \tau) = c(\tau, t) = \sum_{n=1}^{N(t)} a_n(t) e^{-j\phi_n(t)} \delta(\tau - \tau_n(t))$$

delay 多普勒效应造成的.
相移 频移

$$\phi_n(t) = 2\pi f_c \tau_n(t) - \phi_{Dn} - \phi_0 \rightarrow \text{相移.}$$

- $c(\tau, t)$: impulse response of the channel at time t to the impulse input at time $t-\tau$

- $a_n(t)$: random amplitude
- $\phi_n(t)$: random phase
- $\tau_n(t)$: random delay



$$\text{let } S(t) = S_I(t) \cdot \cos(2\pi f_c t) - S_Q(t) \sin(2\pi f_c t) \Rightarrow U(t) = S_I(t) + jS_Q(t)$$

bandpass baseband

假设存在 $N(t)$ paths

\Rightarrow n-th path: delay $\tau_n(t)$, ϕ_{D_n} $\alpha_n(t)$ 随 t 变化而很慢,

The received signal of the n-th path

bandpass: $y_n(t) = \alpha_n(t) \left\{ S_I[t - \tau_n(t)] \cos[2\pi f_c(t - \tau_n(t)) + \phi_{D_n}] - S_Q[t - \tau_n(t)] \sin[2\pi f_c(t - \tau_n(t)) + \phi_{D_n}] \right\}$

$$(y_n(t) = \alpha_n(t) U[t - \tau_n(t)] e^{j[-2\pi f_c \tau_n(t) + \phi_{D_n}]}) \rightarrow U(t)$$

↑ $\alpha_n(t) S[t - \tau_n(t)]$ 而 $S[t - \tau_n(t)]$

$$Y_n(t) = \text{Re} \{ (U_n(t) e^{j[-2\pi f_c t]}) \} e^{j[-2\pi f_c \tau_n(t) + \phi_{D_n}]}$$

Impulse Response of n-th path: $C_n(t, t) = \underline{S[t - \tau_n(t)] \cdot \alpha_n(t) e^{j[-2\pi f_c \tau_n(t) + \phi_{D_n}]}}$

Total Impulse Response: $\sum_{n=1}^{N(t)} C_n(t, t) = \sum_{n=1}^{N(t)} \alpha_n(t) e^{j[-2\pi f_c \tau_n(t) + \phi_{D_n}]} S[t - \tau_n(t)]$

$$\text{Total Rx Signal: } U_r(t) = \int_{-\infty}^{+\infty} c(\tau, t) u(t-\tau) d\tau$$

$$= \int_{-\infty}^{+\infty} \sum_{n=1}^{N(t)} d_n(t) e^{j[-2\pi f_c \tau_n(t) + \phi_{Dn}]} \delta[\tau - \tau_n(t)] u(t-\tau) d\tau$$

?

$$= \sum_{n=1}^{N(t)} d_n(t) e^{j[-2\pi f_c \tau_n(t) + \phi_{Dn}]} \int_{-\infty}^{+\infty} \delta[\tau - \tau_n(t)] u(t-\tau) d\tau \rightarrow u(t - \tau_n(t))$$

$$= \sum_{n=1}^{N(t)} d_n(t) e^{j[-2\pi f_c \tau_n(t) + \phi_{Dn}]} u[t - \tau_n(t)]$$

Received Signal Characteristics

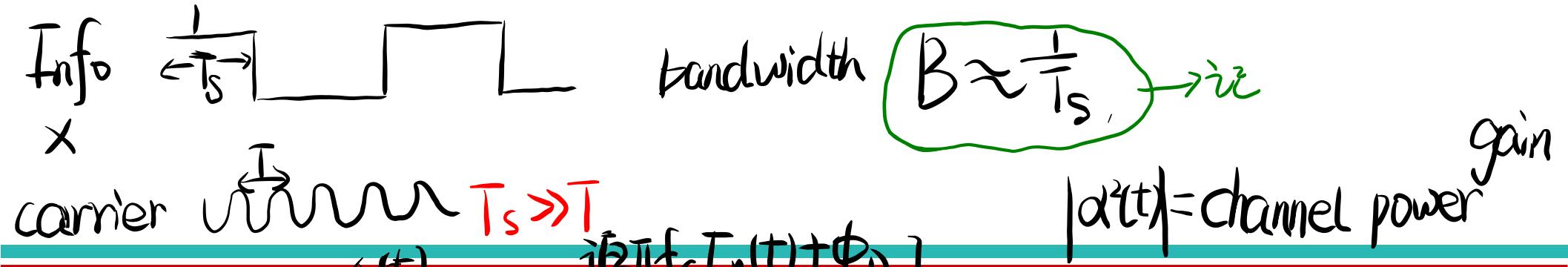
- Received signal consists of many multipath components
- Amplitudes change slowly
- Phases change rapidly $\varphi_n(t) = 2\pi f_c t_n(t) - \varphi_{D_n} - \varphi_0$
 - Constructive and destructive addition of signal components
 - Amplitude fading of received signal (both wideband and narrowband signals)

Narrowband Model

- Assume delay spread $\max_{m,n} |\tau_n(t) - \tau_m(t)| \ll 1/B$
当该条件满足时，称为 narrowband
 $\tau_n(t) \approx \tau_0$
- Then $u(t) \approx u(t - \tau)$.
- Received signal given by

$$r(t) = R \left\{ u(t) e^{j 2 \pi f_c t} \left[\sum_{n=0}^{N(t)} \alpha_n(t) e^{-j \phi_n(t)} \right] \right\}$$

- No signal distortion (spreading in time)
- Multipath affects complex scale factor in brackets.



$$U_r(t) \approx U(t - T_0) \sum_{n=1}^{N(t)} \alpha_n(t) e^{j2\pi f_c T_n(t) + \phi_{D_n}}$$

$$C(t, t) \approx S(t - T_0) \sum_{n=1}^{N(t)} \alpha_n(t) e^{j[-2\pi f_c T_n(t) + \phi_{D_n}]} = \alpha(t) \delta(t - T_0)$$

$\xleftarrow{\text{F}} |e^{-j2\pi f_c N(t)} - \dots|, f$ channel gain



in frequency domain

the channel amplitude gain is constant

$$\alpha(t) \delta(t - T_0) \xleftarrow{\text{F}} e^{j2\pi f T_0} \cdot \alpha(t)$$

$$|e^{j2\pi f T_0} \cdot \alpha(t)| = |\alpha(t)|$$

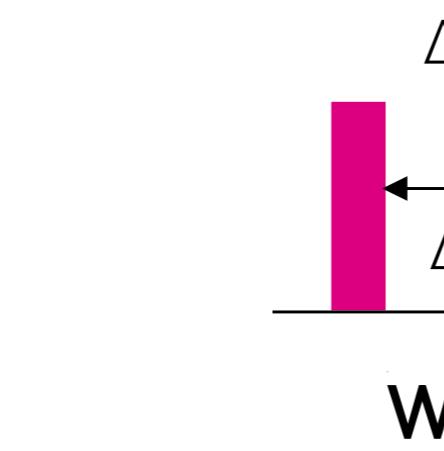
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Wideband Channels

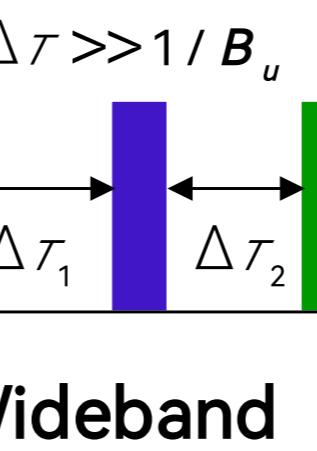
- Individual multipath components resolvable
- True when time difference between components exceeds signal bandwidth



$$\Delta\tau \ll 1/B_u$$



$$\Delta\tau \gg 1/B_u$$



Flat Fading vs. Frequency Selective Fading

接收机接收的信号

发出的信号在各信道段功率相等, IP率也相等

$$y(t) = \alpha s(t - \tau) + n(t)$$

- Flat fading: α is constant

- $N(t)=1$, i.e. no delay spread

- Channel impulse response is one single impulse

- The frequency response is a constant (over the communication bandwidth)

- Usually occurs for narrowband communication, i.e., low symbol rates

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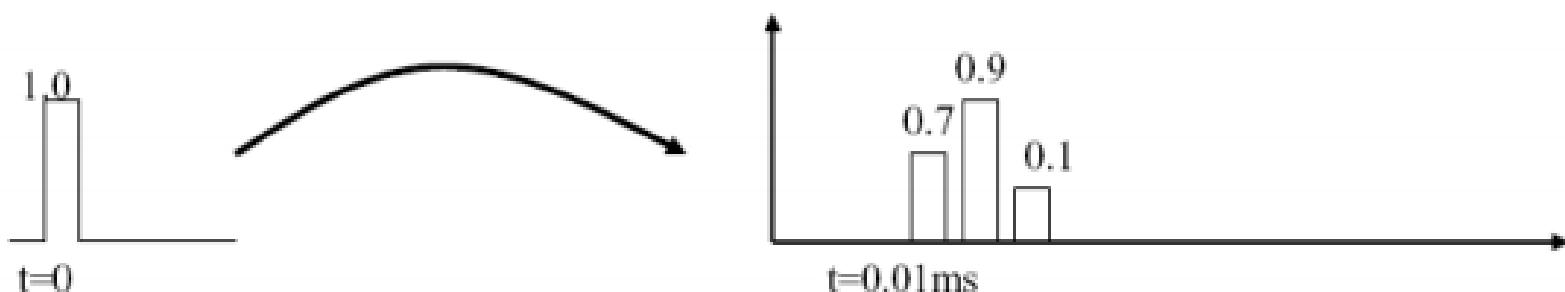
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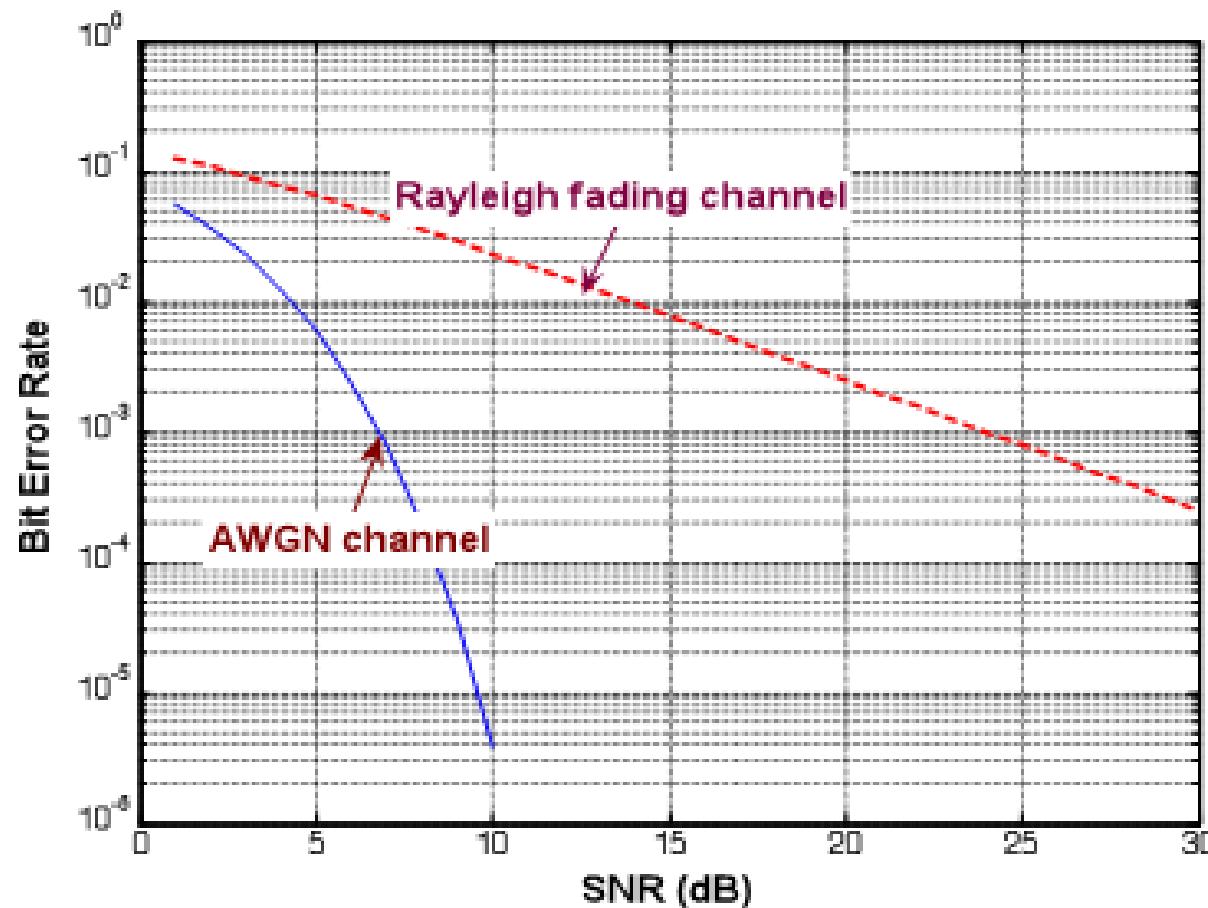
Flat Fading vs. Frequency Selective Fading

- Frequency selective fading:
 - $N(t) > 1$ i.e. with delay spread
 - Channel impulse response consists of multiple impulses
 - The frequency response varies over the communication bandwidth
 - Usually occurs for wideband communication, i.e., high symbol rates



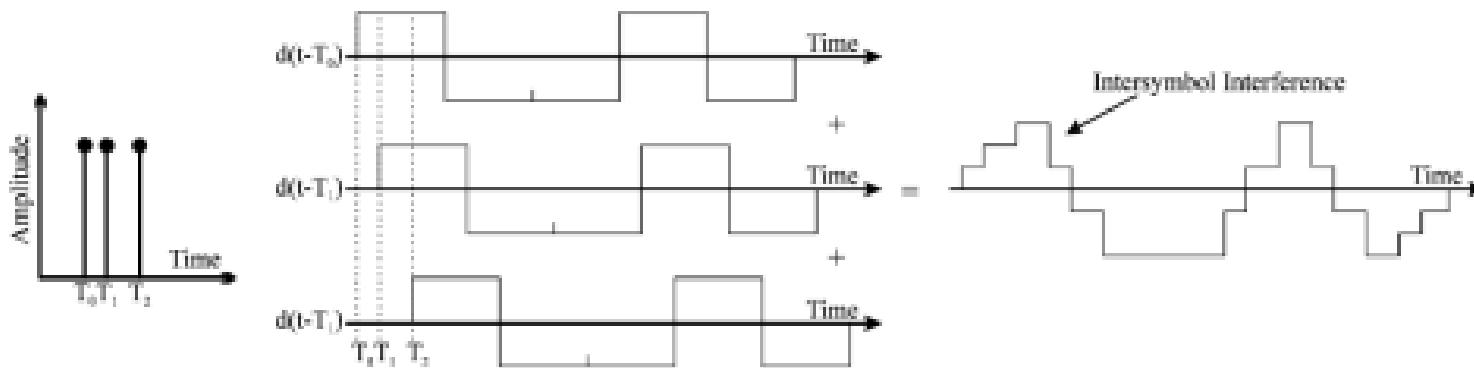
Effect of Flat Fading

- Flatten BER curves
- Around 15dB penalty when BER is 10^{-3}

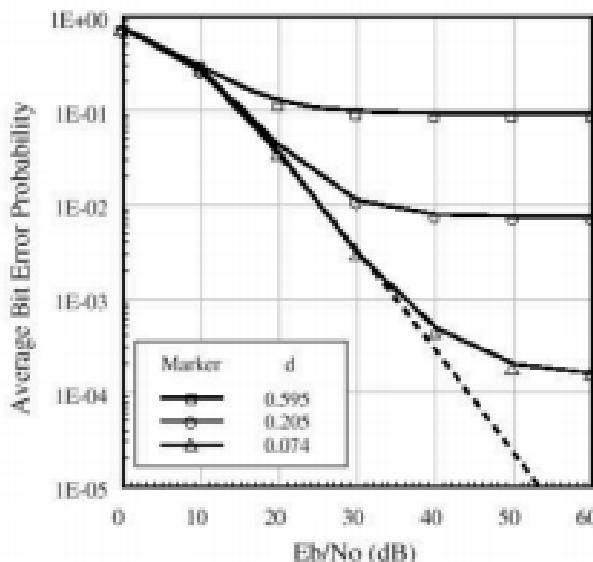


Effect of Frequency Selective Fading

- Multipath \rightarrow Inter-symbol interference (ISI)



- Result in irreducible error floor



Signal Envelope Distribution for Narrow Band Model

↑ 中心极限定理

- CLT approx. leads to Rayleigh distribution (power is exponential)
- When LOS component present, Ricean distribution is used
- Measurements support Nakagami distribution in some environments
 - Similar to Ricean, but models “worse than Rayleigh”
 - Lends itself better to closed form BER expressions

Rayleigh Channel

$f_{\alpha_I, \alpha_Q}(\underline{\alpha_I}, \underline{\alpha_Q})$: Independent Gaussian with variance σ^2

 $f_{\Phi}(\varphi) = \frac{1}{2\pi} \quad \text{if } \varphi \in [0, 2\pi) \quad$: Uniform Phase

 $f_R(r) = \frac{r}{\sigma^2} \exp\left(-\frac{r^2}{2\sigma^2}\right) \quad \text{if } r > 0 \quad$: Rayleigh Amplitude

$f_P(p) = \frac{1}{P_o} \exp\left(-\frac{p}{P_o}\right) \quad \text{if } p > 0 \quad$: Exponential Channel Power Gain

where $p = r^2$ and $P_o = 2\sigma^2$ is mean channel power gain

Note: $\alpha = \alpha_I + j\alpha_Q$

Rician Channel

LOS channels:

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

$$\bar{P}_r = \int_0^\infty z^2 p_Z(z) dz = s^2 + 2\sigma^2 \quad \begin{matrix} (\text{LOS}) \\ (\text{non-LOS}) \end{matrix}$$

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

$$K = \frac{s^2}{2\sigma^2} \leq \frac{s^2}{2\sigma^2}$$

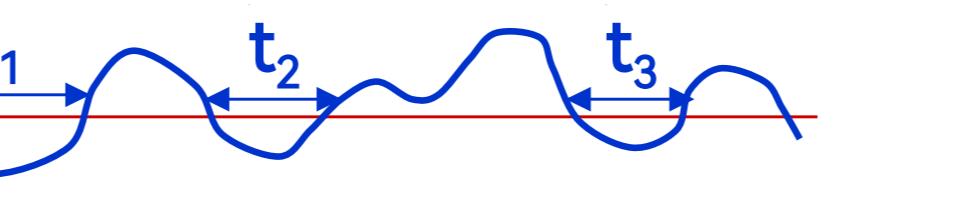
Level Crossing Rate and Average Fade Duration 了角率

- LCR: rate at which the signal crosses a fade value Z in the downward direction

- $L_Z = \sqrt{2\pi} f_D \rho e^{-\rho^2}$ where $\rho = Z/\sqrt{\bar{P}_r}$

- AFD: How long a signal stays below target Z

- Derived from LCR



- For Rayleigh fading

$$\bar{t}_Z = (e^{\rho^2} - 1) / (\rho f_D \sqrt{2\pi})$$

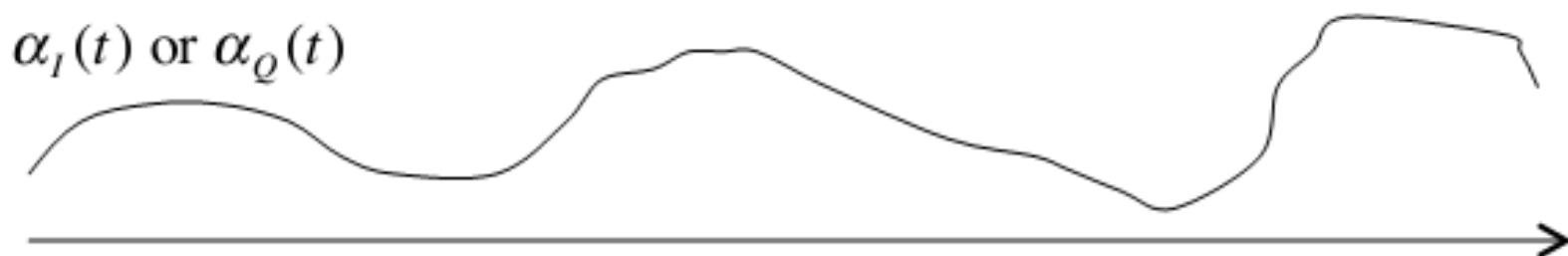
- Depends on ratio of target to average level (ρ)
- Inversely proportional to Doppler frequency

Main Points

- Time Varying Channel Impulse Response
- Narrowband Fading Model
- Flat Fading vs. Frequency Selective Fading
- Effect of Flat and Frequency Selective Fading
- Signal Envelope Distributions (Rayleigh and Rician)
- Average Fade Duration

Time Varying Nature of Wireless Channel

- Cause for time-varying nature
 - movements of mobile or objects in the environment



- On each path, $\alpha_n(t)$ is a random process
- This random process is correlated in time
- The faster the autocorrelation function decays with the time difference, the faster the channel varies
- To measure how fast the channel varies: Doppler spread and coherence time.

Time-Varying Linear System

特有的一种现象

Time-Varying

Linear System

频谱

时变

线性

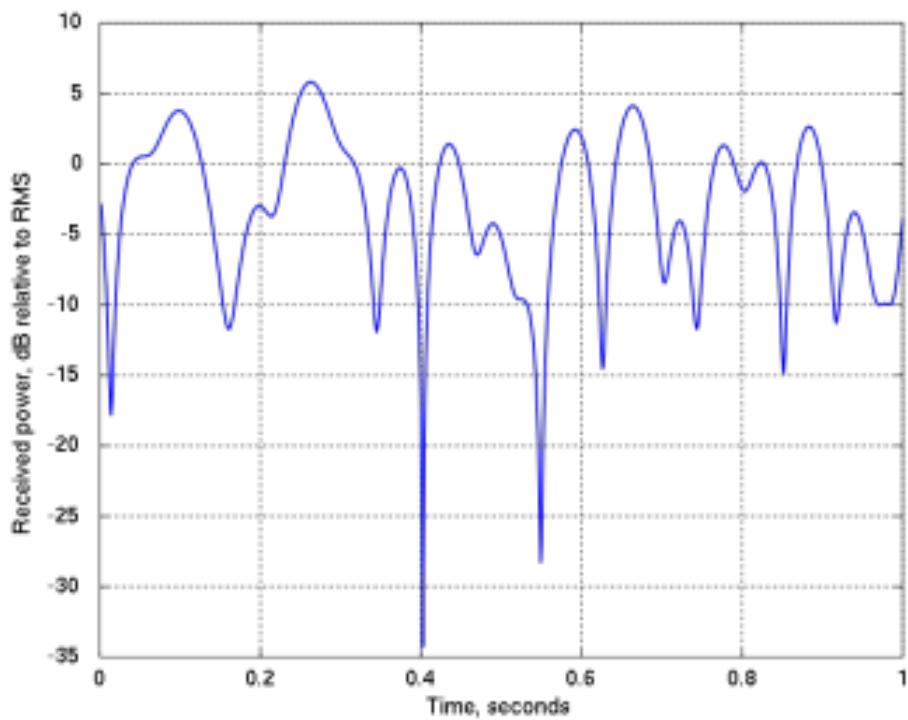
系统

频谱

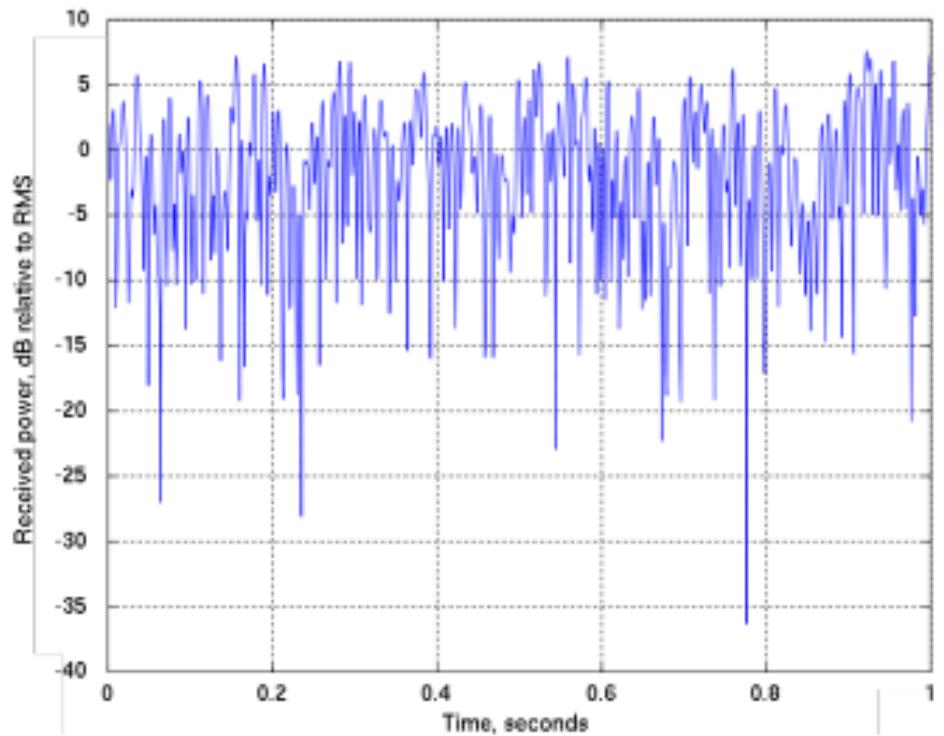
时变

线性

Doppler Shift



One second of Rayleigh fading with a
Doppler spread of 10Hz



One second of Rayleigh fading with a
Doppler spread of 100Hz

Assignment

- Read Chapter 3
- Homework: 3-3, 3-6,3-8,3-12

Review of Last Lecture

- Time Varying Channel Impulse Response
- Narrowband Fading Model
- Flat Fading vs. Frequency Selective Fading
- Effect of Flat and Frequency Selective Fading
- Signal Envelope Distributions (Rayleigh and Rician)
- Average Fade Duration
- Time Varying Nature of Channel Fading

从 $c(\tau, t)$ 中提取信道相关信息。
↑
已知。

Autocorrelation Function

- Channel impulse response is a random process

$$c(\tau, t) = \sum_{n=0}^{N(t)} \alpha_n(t) e^{-j\phi_n(t)} \delta(\tau - \tau_n(t))$$

- $c(\tau, t)$ is a complex Gaussian process, is characterized by mean, autocorrelation and cross correlation.

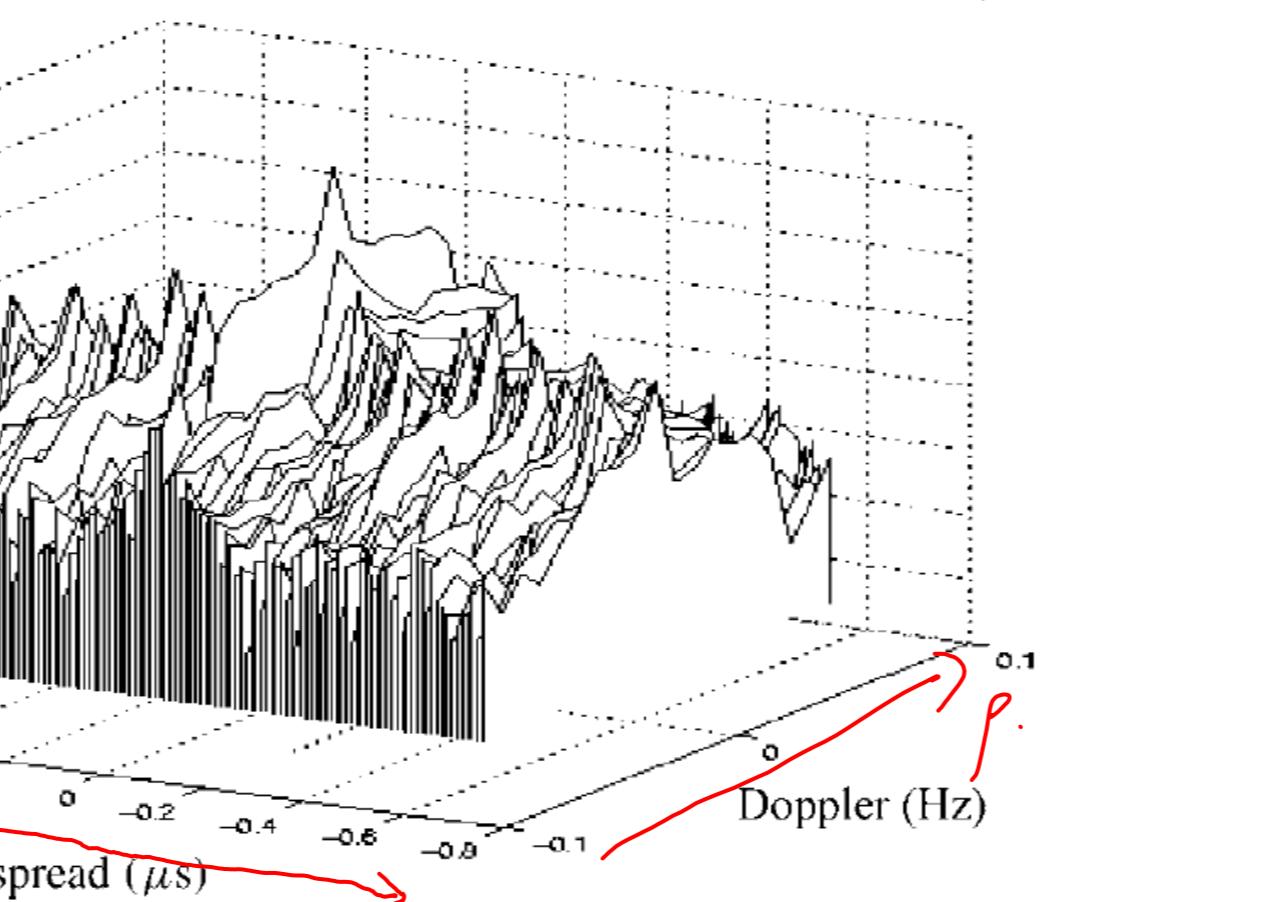
- Autocorrelation: *conjugate*.

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

- Mean = 0, crosscorrelation = 0

Scatter Function

- Scattering function is the average output power of the channel as a function of τ ,



WSSTUS

$$A_c(t, t_2, t_1, \Delta t) = A_c(t, \Delta t) \cdot S(t_1, t_2)$$

$$A_c(t, \Delta t) = E \left\{ \sum_{n=1}^N \alpha_n(t) e^{j2\pi f_n(t) \Delta t} S(t, t_n) \right\}$$

$$= \sum_n E \left\{ \alpha_n^2(t) S(t, t_n) \right\} \cdot e^{j2\pi f_n \Delta t}$$

constant

$$\text{Scattering function } S_c(t, p) = \int_{-\infty}^{+\infty} A_c(t, \Delta t) e^{-j2\pi p \Delta t} \cdot d\Delta t.$$

$$\approx E \left\{ \sum_{n=1}^N \alpha_n^2(t) e^{j2\pi f_n(t) \Delta t} S(t, t_n) \right\} \cdot S(t_1, t_2)$$

$$A_c(t_1, \Delta t)$$

$$\alpha_n(t) = \mathbb{E} \left\{ f_n(t) - \mathbb{E} f_n(t) \right\} t$$

$$\phi_n(t) = \mathbb{E} \left\{ f_n(t) - \mathbb{E} f_n(t) \right\} \mathbb{E} f_n(t) - t \Delta t$$

$$T_n(t) = t \Delta t + \phi_n(t) = f_n(t) - f_n(t_1)$$

$$\phi_n(t) - \phi_n(t_1) \approx 2\pi f_n \Delta t$$

Power Delay Profile

- Power Delay Profile (multipath intensity profile)

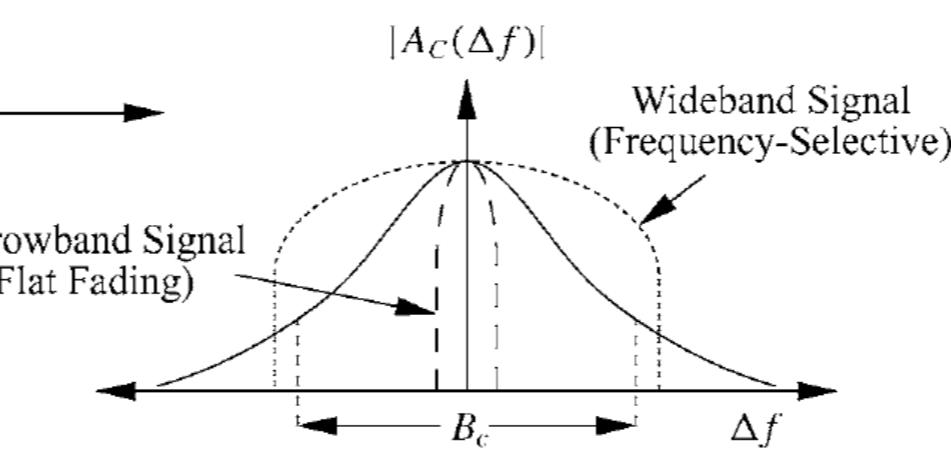
- Let $\Delta t=0$ in $A_c(\tau, \Delta t)$, written as $A_c(\tau)$
- Average power associated with a given multipath delay

$$\mu_{T_m} = \frac{\int_0^{\infty} \tau A_c(\tau) d\tau}{\int_0^{\infty} A_c(\tau) d\tau} = \text{average delay}$$

$$\sigma_{T_m} = \sqrt{\frac{\int_0^{\infty} (\tau - \mu_{T_m})^2 A_c(\tau) d\tau}{\int_0^{\infty} A_c(\tau) d\tau}} = \text{standard deviation}$$

- Coherence Bandwidth

$$B_c = 1/\sigma_{T_m}$$



$$A_c(\tau, \Delta t) \xrightarrow[\Delta t=0]{} A_c(\tau, 0) \triangleq A_c(\tau)$$

$$A_c(\tau) = \sum_n E[\alpha_n^2(t)] \delta[\tau - T_n(t)] = \sum_n \downarrow \delta[\tau - T_n(t)]$$

Average power gain at delay τ .

ith path's power gain

ith path's delay τ_i

Coherent Bandwidth

$$C(\tau, t) \xrightarrow{\text{Fourier}} \frac{C(f, t)}{T} = \int_{-\infty}^{\infty} C(\tau, t) e^{-j2\pi f \tau} d\tau$$

frequency response at time t .

Autocorrelation function in frequency domain.

$$A_c(f_1, f_2, t, t+\Delta t) = E[C^*(f_1, t) C(f_2, t+\Delta t)] \xrightarrow{\text{WSS}} A_c(f_1, f_2, \Delta t)$$

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

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

$A_c(f_1, f_2, \Delta t)$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} A_c(\tau_1, \tau_2) e^{j2\pi f_1 \tau_1} e^{-j2\pi f_2 \tau_2} d\tau_1 d\tau_2$$

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

$$= A_c(f_1, \Delta t)$$

$A_c(f_1, \Delta t)$

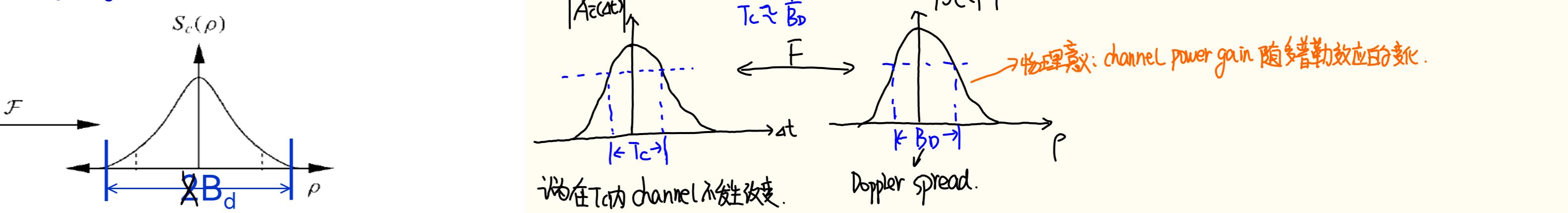
人教

Doppler Power Spectrum

- Doppler Power Spectrum
 - Let $\Delta f = 0$ in $A_c(\Delta f, \Delta t) \rightarrow A_c(\Delta t)$
 - DPS: Fourier Trans. of $A_c(\Delta t)$ with respective of Δt

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

- Determines Doppler spread: B_d is maximum ρ for which $S_c(\rho) > 0$
- Coherence Time: $T_c = 1/B_d$
 - Signals separated in time by T_c is uncorrelated



$A_c(\Delta f, \Delta t) \xrightarrow{\Delta f = 0} A_c(\Delta t)$ (let $\Delta f = 0$, $A_c(\Delta t)$ is the channel power envelope)

$A_c(\Delta t) \xrightarrow{F} S_c(\rho)$ (Fourier Transform of $A_c(\Delta t)$)

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

$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} A_c(\Delta t) e^{-j2\pi\rho\Delta t} d\Delta t \cdot e^{j2\pi\Delta t f} d\Delta t \xrightarrow{\Delta t \rightarrow 0}$

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

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

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

$A_c(\Delta f, \Delta t) \xrightarrow{\frac{F}{\Delta t}} S_c(\Delta f, \rho)$

$A_c(\Delta t) \xrightarrow{F} S_c(\rho)$

$S_c(\rho) = \int_{-\infty}^{\infty} A_c(\Delta t) e^{-j2\pi\rho\Delta t} d\Delta t = \int_{-\infty}^{\infty} \sum_{n=1}^{\infty} E[\Delta t^n] e^{-j2\pi\rho\Delta t} d\Delta t$

$= \int_{-\infty}^{\infty} \left[\sum_{n=1}^{\infty} E[\Delta t^n] e^{-j2\pi\rho\Delta t} \right] d\Delta t$

$\xrightarrow{\text{单一看方效应系数量}}$

$|A_c(\Delta t)| \xrightarrow{F} S_c(\rho)$

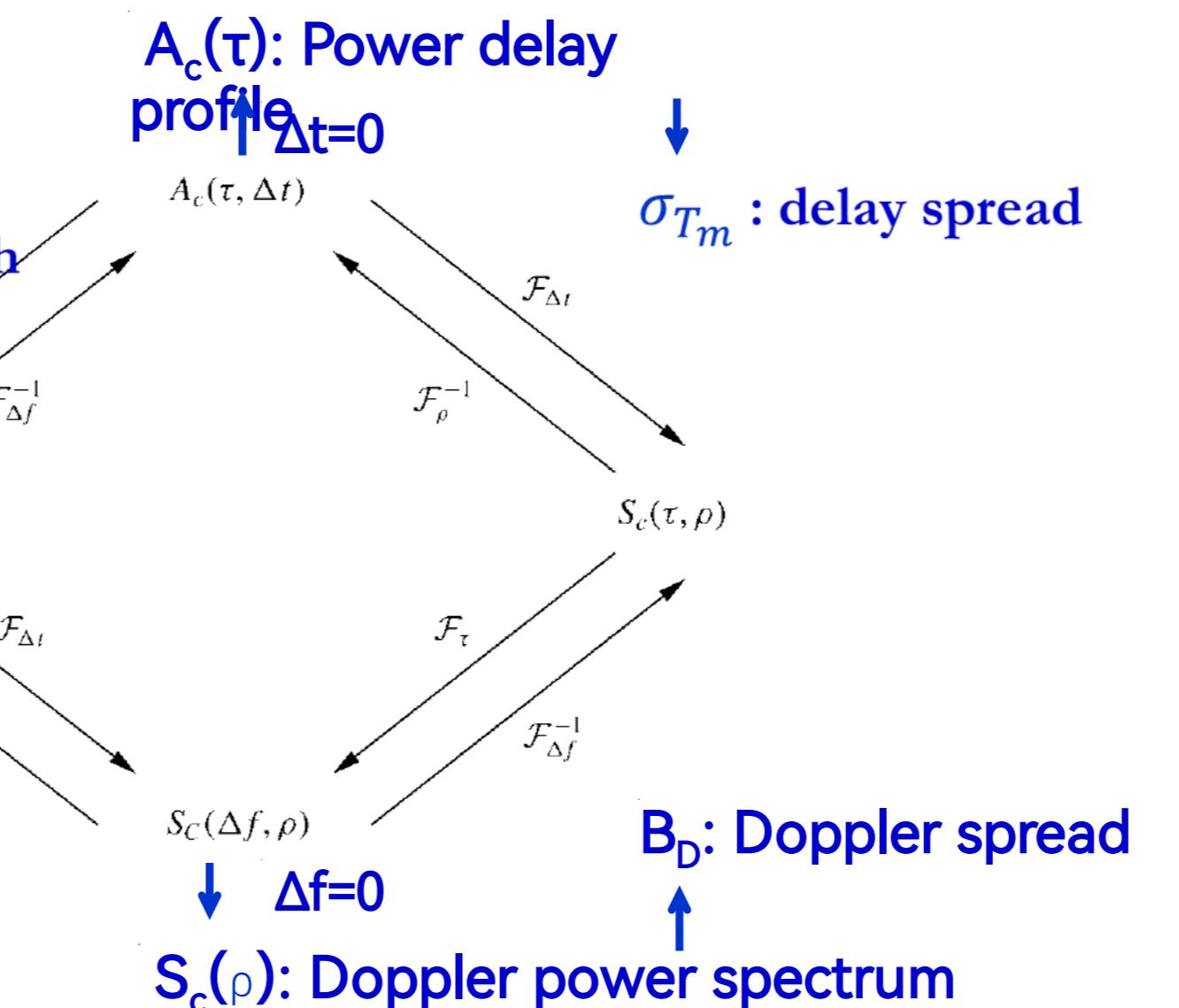
$T_c = \frac{1}{B_d}$

$\xrightarrow{\text{信号在} T_c \text{内 channel 不相关}}$

$\xrightarrow{\text{信号在} B_d \text{内 Doppler spread}}$

$\xrightarrow{\text{信号在} 2T_c \text{内 channel power envelope}} \text{channel power in 2T_c time interval}$

Summary



Review:

$$A_c(t_1, t_2, t, t+\Delta t)$$

↓ WSSUS

$$A_c(t, \Delta t)$$

↓ ICI, F.

$$A_c(\Delta f, \Delta t)$$

↓ ICI, F.

$$A_c(\Delta f, \rho)$$

↓ ICI, F.

$$A_c(\Delta f)$$

↓ ICI, F.

$$A_c(t)$$

↓ ICI, F.

$$S_c(\rho)$$

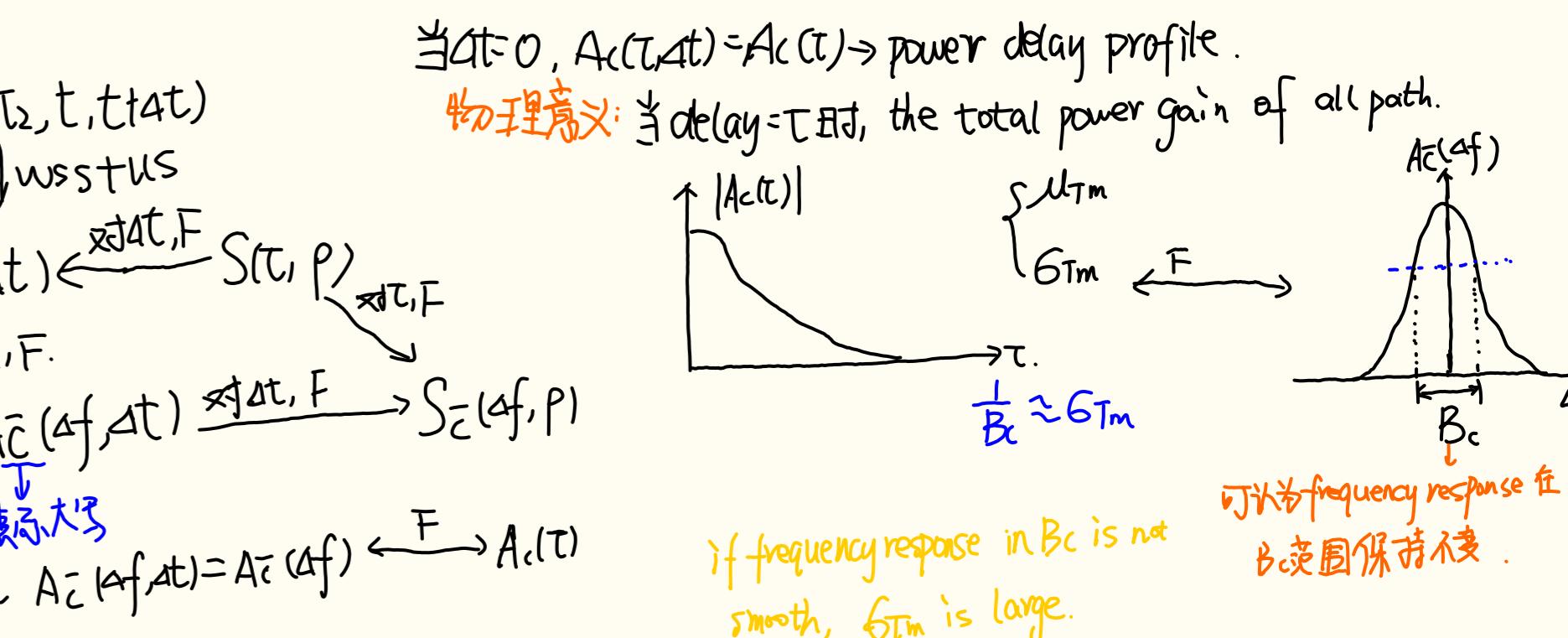
↓ ICI, F.

$$B_D$$

↓ ICI, F.

$$S_c(\rho)$$

↓ ICI, F.



if frequency response B is smooth, f_{\min} is large.

backward: $B \leq B_c$.

Summary

Small-Scale Fading

(Based on multipath time delay spread)

Flat Fading

1. BW of signal < BW of channel
2. Delay spread < Symbol period

Frequency Selective Fading

1. BW of signal > BW of channel
2. Delay spread > Symbol period

Small-Scale Fading

(Based on Doppler spread)

Fast Fading

1. High Doppler spread
2. Coherence time < Symbol period
3. Channel variations faster than baseband signal variations

Slow Fading

1. Low Doppler spread
2. Coherence time > Symbol period
3. Channel variations slower than baseband signal variations

Main Points

- Scattering Function
- Power Delay Profile → Coherence Bandwidth
- Doppler Power Spectrum → Coherence Time
- Flat/Frequency Selective Fading
- Fast/Slow Fading