

Deterministic Maximum Likelihood for DoA Estimation: Algorithm and Implementation

Reference papers

- P. Hacker and B. Yang : Single snapshot DOA estimation”
- Rife, D. C. and Boorstyn, R. R.: Multiple Tone Parameter Estimation from Discrete-Time Observations, The Bell System Technical Journal, 55, 1389–1411, 1976
- Viberg, M., Ottersten, B., and Nehorai, A.: Estimation Accuracy of Maximum Likelihood Direction Finding Using Large Arrays, Signals, Systems and Computers, 928–932, 1991b.

Algorithm descriptions

Let $s(t)$ be the incoming waves after mixing to baseband, the sensor array signal to be processed is given by

$$X(t) = A(\theta)s(t) + n(t)$$

where $A(\theta) = (a(\theta_1), \dots, a(\theta_M))$ is the steering matrix
 $a(\theta) = (e^{j2\pi y_1 \sin(\theta)}, \dots, e^{j2\pi y_N \sin(\theta)})$ is the steering vector
 M is number of targets
 y_n is the sensor position normalized by wavelength

DML approach is

$$\theta_{\text{DML}} = \operatorname{argmax}_{\theta} \{\operatorname{trace}(\Pi_A(\theta) * R_n)\}$$

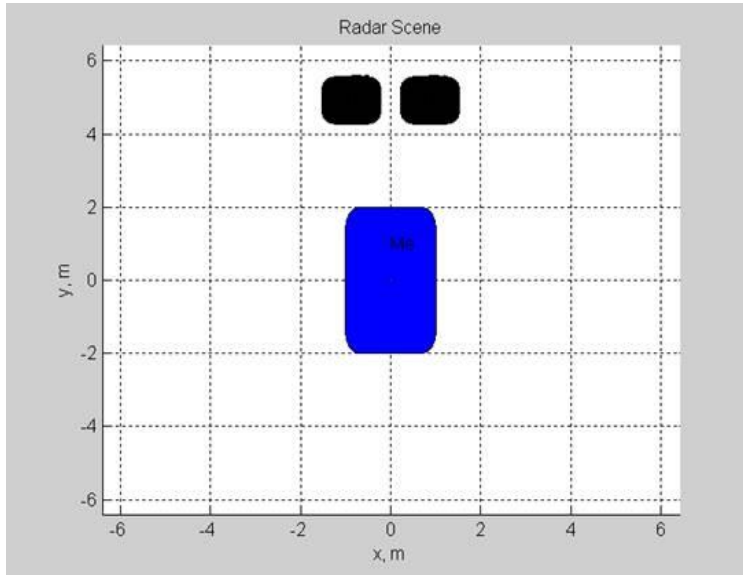
where R_n is the covariance matrix from the single snapshot antenna samples.

$$\Pi_A(\theta) = A(\theta) * [A(\theta)^H * A(\theta)]^{-1} * A(\theta)^H$$

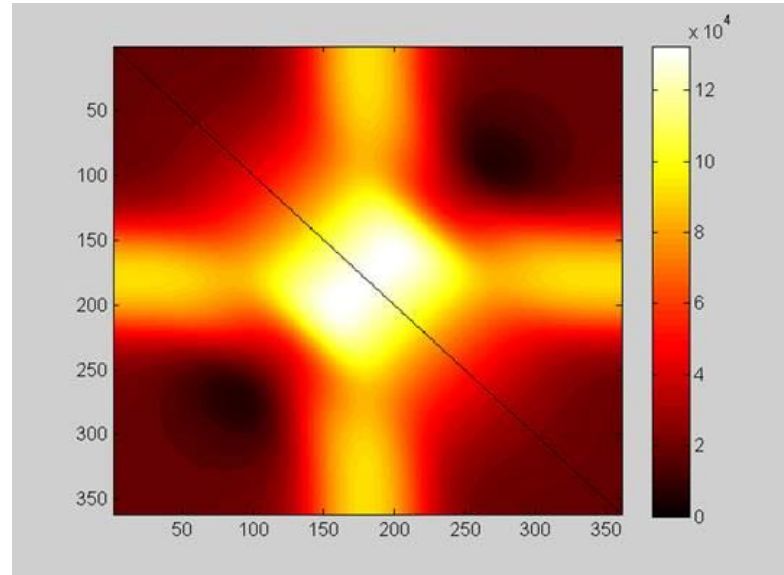
Implementation details

- Assumptions:
 - $M = 2$ always detect 2 objects from antenna samples. Will also calculate confidence metric for following module to filter results.
 - Receive antennas are equally spaced
- Calculation of $\Pi_A(\theta)$ can be significantly reduced with $a(\theta)$ constructed for equally spaced antenna. It becomes an Hermitian matrix that is also persymmetric.
- Given that R_n is also Hermitian, calculation of $\{\text{trace}(\Pi_A(\theta) * R_n)\}$ can also be simplified.
- Total cycle cost depends on the length of steering vector $a(\theta)$.
 - 2 stage search: first stage of coarse search, then zoom in with finer granularity in second stage search.
- Output of normalized variance of per target (dimension) metrics
 - The smaller the normalized variance, the stronger the signal from the particular target
 - Experimenting a threshold to determine single target.

Results from MATLAB simulator (1)

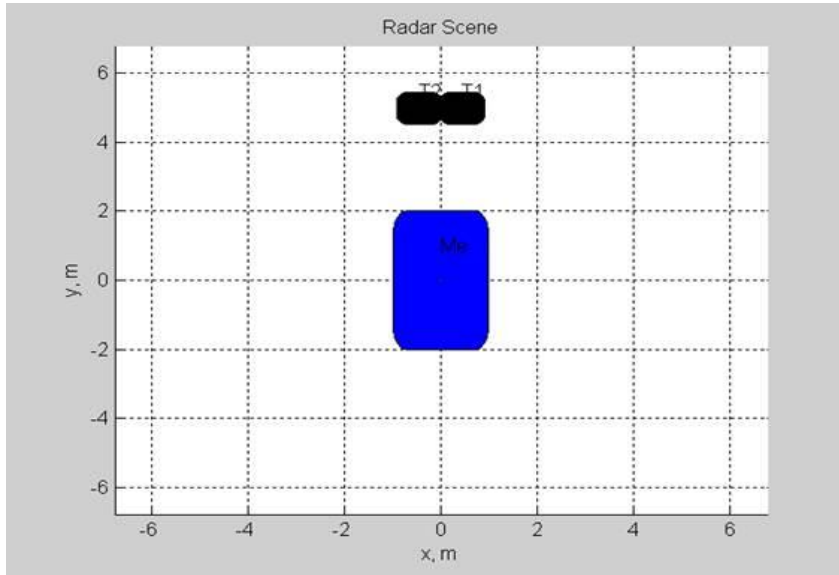


```
channel_target_initPosition = {[0.8682,  
4.9240, 0], [-0.8682, 4.9240, 0]}; % m in [x,  
y, z] -10/+10degree
```

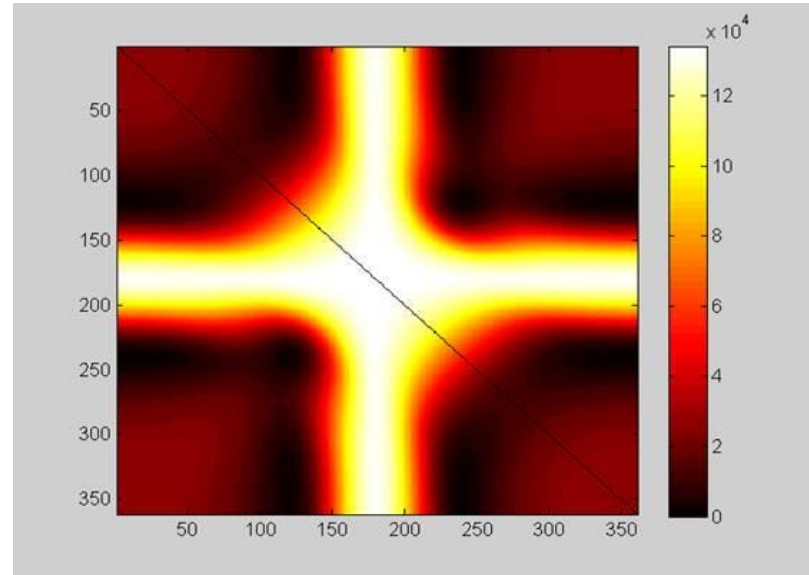


Detection output:
angles(l)= 8.5000 -9.0000

Results from MATLAB simulator (2)

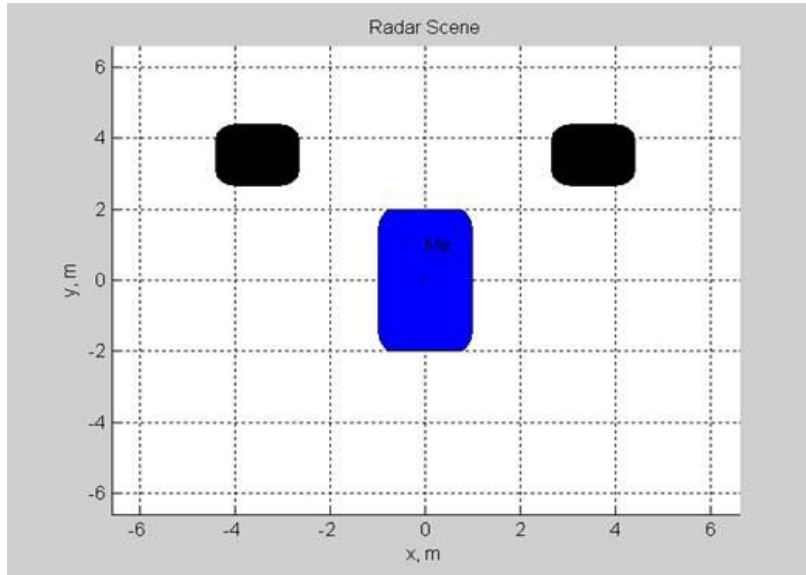


channel_target_initPosition = {[0.4358,
4.9810, 0], [-0.4358, 4.9810, 0]}; % m in [x,
y, z] -5/+5 degree

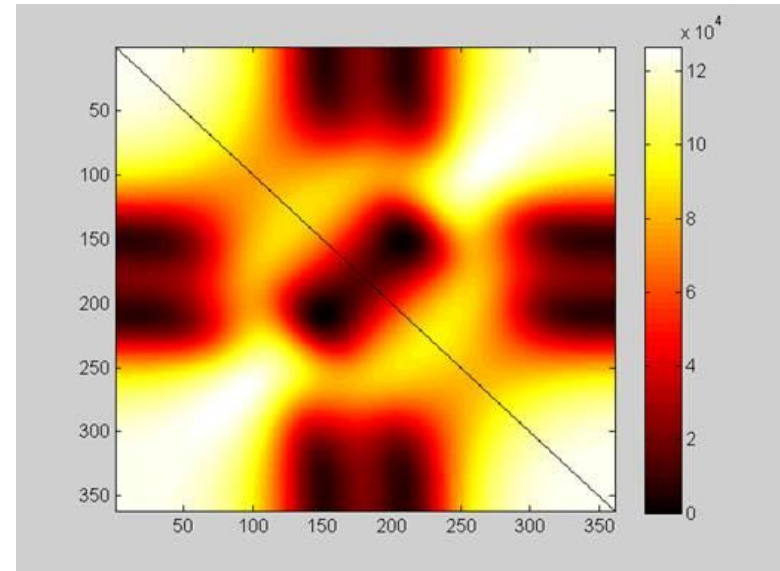


Detection output:
angles(l)= 0.5000 -4.5000

Results from MATLAB simulator (3)

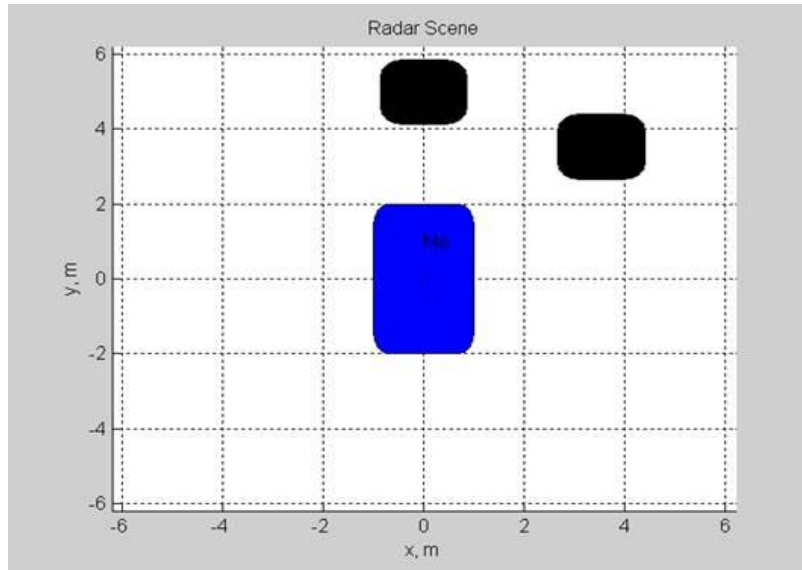


```
channel_target_initPosition = {[ 3.5355,  
3.5355, 0], [-3.5355, 3.5355, 0]}; % m in [x,  
y, z] -45/+45 degree
```

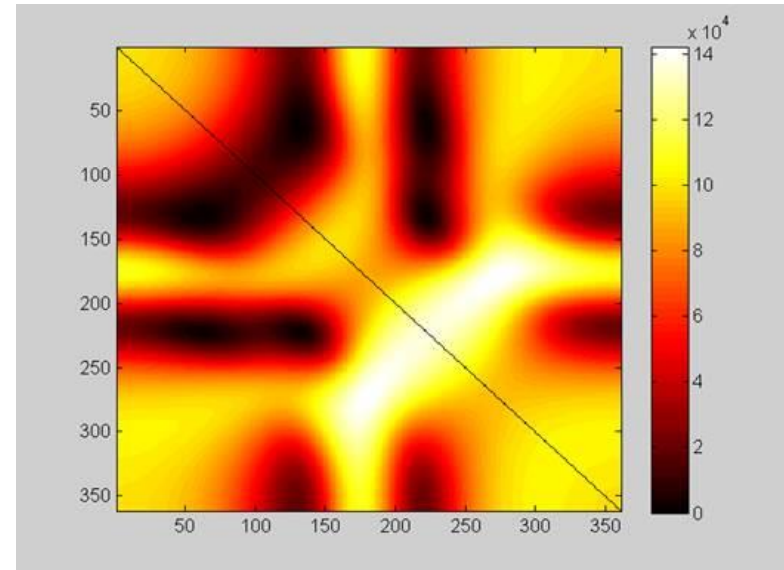


Detection output:
angles(l)= 46.5000 -47.5000

Results from MATLAB simulator (4)

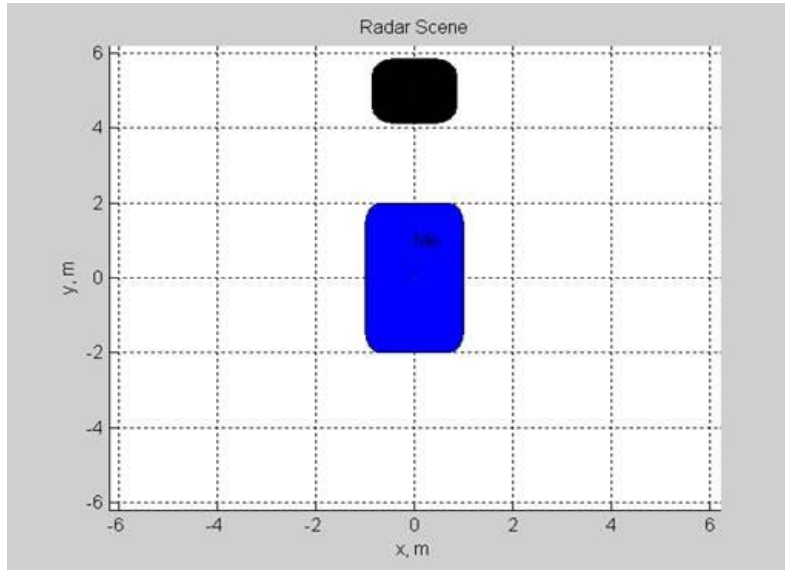


```
channel_target_initPosition = {[3.5355,  
3.5355, 0], [0, 5, 0]}; % m in [x, y, z] 0/+45  
degree
```

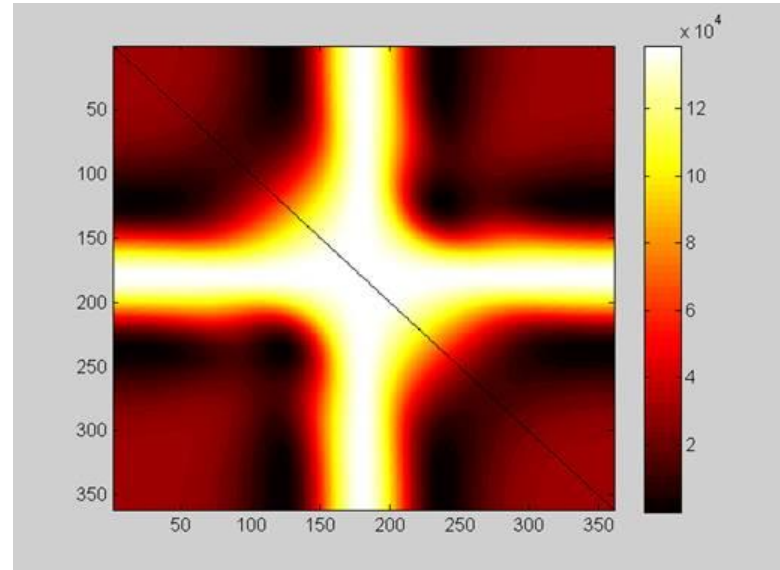


```
Detection output:  
angles(l)= 45.5000    0
```


Results from MATLAB simulator (5)



```
channel_target_initPosition = {[ 0, 5, 0]}; %  
m in [x, y, z] 0 degree
```



Detection output:
angles(l)= 4 5

Initial Benchmarks for DML (C66x)

Num Antennas	angle range	sweeping resolution	2 stages/stage 1 res.	C66x (TDA3 EVM) cycles
4	-60:60	1	Yes/4	18878
4	-80:80	1	Yes/4	29764
4	-60:60	4	No	12289
4	-80:80	4	No	19152
8	-60:60	1	Yes/4	69666
8	-80:80	1	Yes/4	98474
8	-60:60	4	No	47233
8	-80:80	4	No	74901
Memory(bytes)			Code	Data
4			5372	(9*steeringVecLength + 20)*sizeof(uint32_t)
8			20484	(19*steeringVecLength + 64)*sizeof(uint32_t)

Initial Benchmarks for DML (C674xx)

Num Antennas	angle range	sweeping resolution	2 stages/stage 1 res.	C674x(Cycle accurate simulator) cycles
4	-60:60	1	Yes/4	
4	-80:80	1	Yes/4	
4	-60:60	4	No	24846
4	-80:80	4	No	
8	-60:60	1	Yes/4	
8	-80:80	1	Yes/4	
8	-60:60	4	No	
8	-80:80	4	No	
Memory(bytes)			Code	Data
4			5372	$(9 * \text{steeringVecLength} + 20) * \text{sizeof}(\text{uint32_t})$
8			20484	$(19 * \text{steeringVecLength} + 64) * \text{sizeof}(\text{uint32_t})$

Cramer-Rao Bound

- References:
 - M. Viberg, B.Ottersten, A.Nehorai, “Estimation Accuracy of Maximum Likelihood Direction Finding Using Large Arrays”
 - P.Stocia, A.Nehorai, “MUSIC, Maximum Likelihood and Cramer-Rao Bound”
- 2 papers listed above presented the Cramer-Rao bound for DML in the case of large array and large number of snapshots as

$$\text{CRB}_{\text{DML}} = \sigma^2 * (2N * D(\theta)^H * (I - \Pi_A(\theta)) * D(\theta) * P^H)^{-1}$$

where

σ^2 is the variance of the angle estimation from N snapshots

P^H is the covariance matrix from the N snapshots antenna samples.

$$\Pi_A(\theta) = A(\theta) * [A(\theta)^H * A(\theta)]^{-1} * A(\theta)^H$$

$$D(\theta) = [d(\theta_1) \dots d(\theta_t)] \text{ and } d(\theta) = d\alpha(\theta)/d\theta$$

- Fundamental problem is
 - We don't have large array
 - We have $N = 1$, instead of $N \rightarrow \infty$

Experimental Confidence Metric

- For single snapshot DML, we construct the following metric for confidence:

$$C(\varphi) = [\text{var}(\varphi) * \sigma_n^2 * \{D(\varphi)^H * (I - \Pi_A(\varphi)) * D(\varphi) * P\}^{-1}] * (180/\pi), \text{ in degree}$$

where:

σ_n^2 is the noise variance from detection (CFAR) module for the detected point,

P is the power of the input signal,

$\text{var}(\varphi)$ is the normalized variance of signal $g(\varphi)$, $E\{[g(\varphi) - E\{g(\varphi)\}]^2\} / E^2\{g(\varphi)\}$

$g(\varphi) = \text{trace}(\Pi_A(\theta) * R_n)$ with $A(\theta) = (a(\varphi) \ a(\theta))$

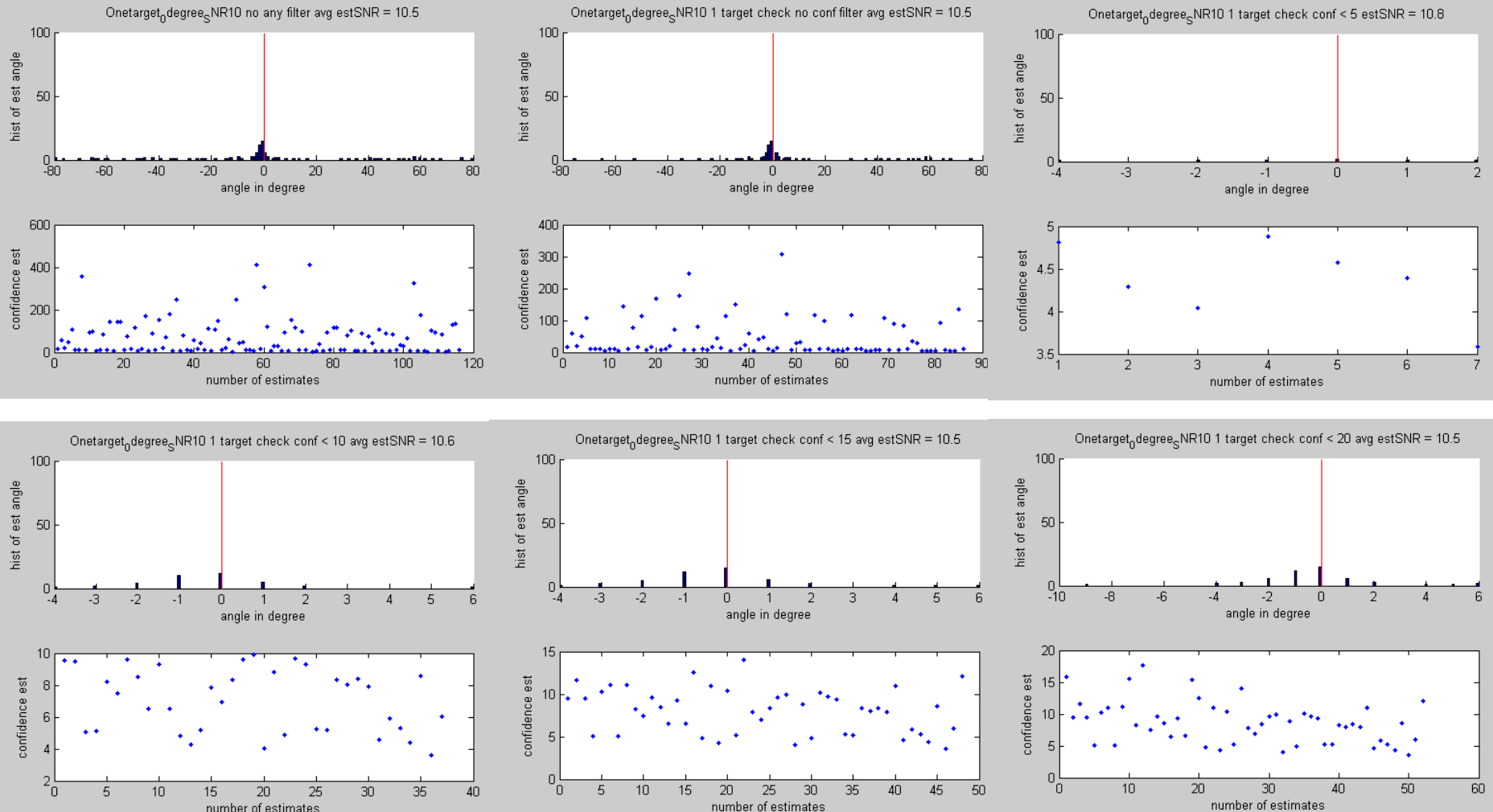
MATLAB Results for Experimental Confidence Metric

- Some observations:
 - Confidence is more biased against wider angle
 - SNR has big impact on confidence level.
 - When SNR is good in 3-target case, there are unwanted results not being able to filter out.
 - So far confidence < 15 seems to be a good balanced filter criteria, but there is still some issues.
- Following pages have the simulation results from MATLAB simulator for 1, 2 and 3 targets with exact the same range and Doppler.
 - For simplification I set speed to 0. I have run cases with some cases with Doppler (1m/s or so) and results did not vary much from static targets.
 - Results (angle, confidence, and SNR estimation) are presented in 5 plots per test, no filtering, or filtered with confidence < 5 , or 10, or 15, or 20.

Confidence Simulation Results

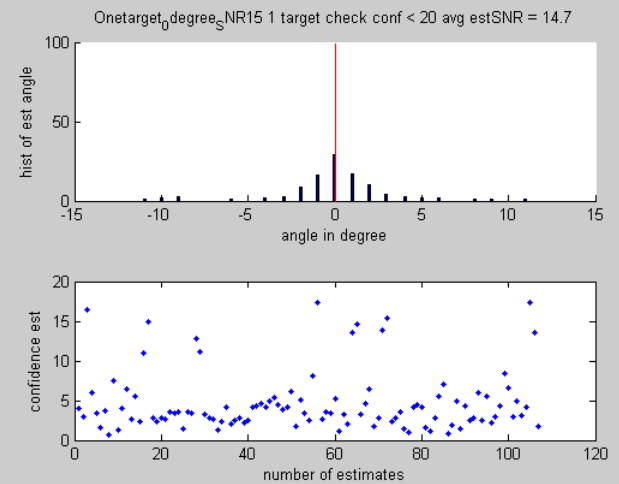
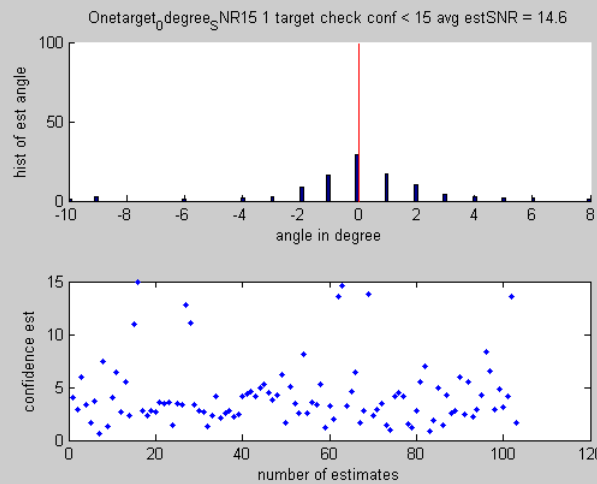
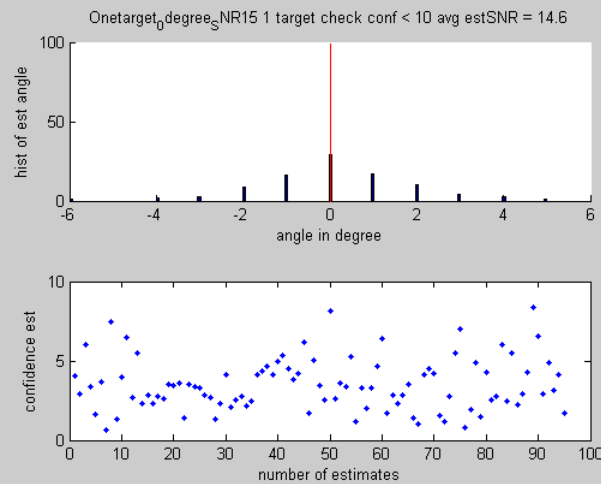
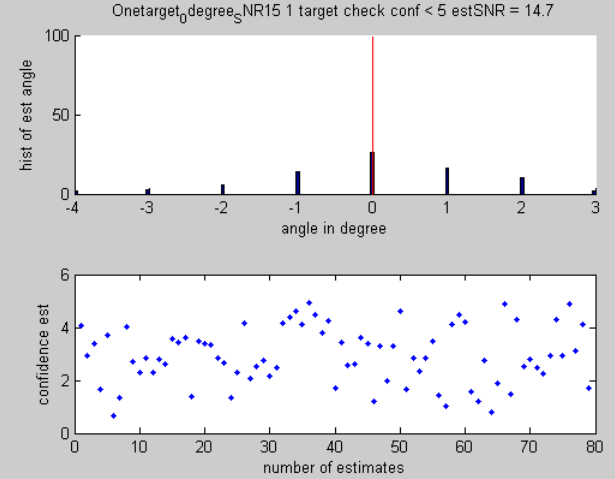
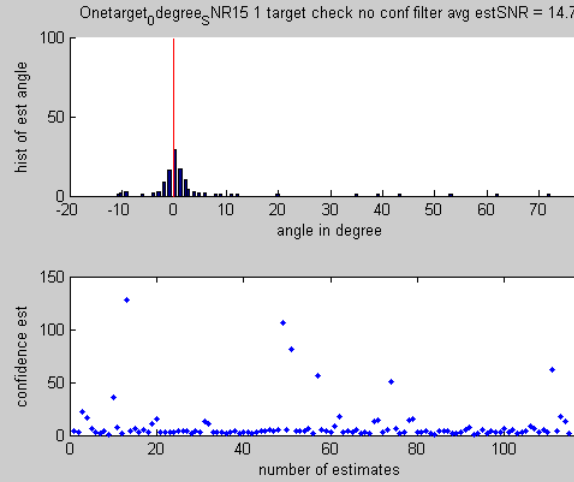
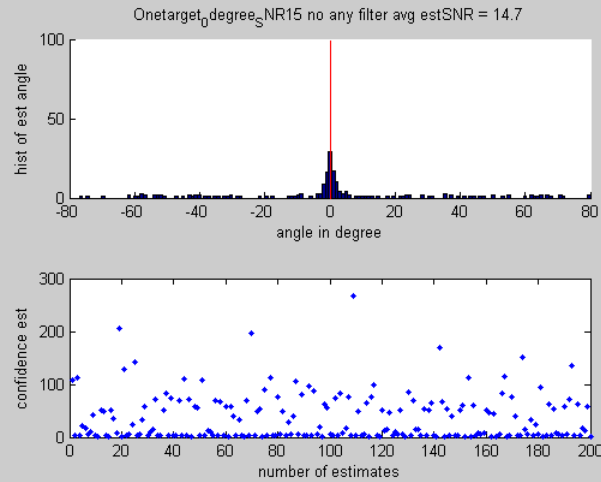
Set 1: 1 target @ 0° with various SNRs, 100 frames

1 target @0° (1)

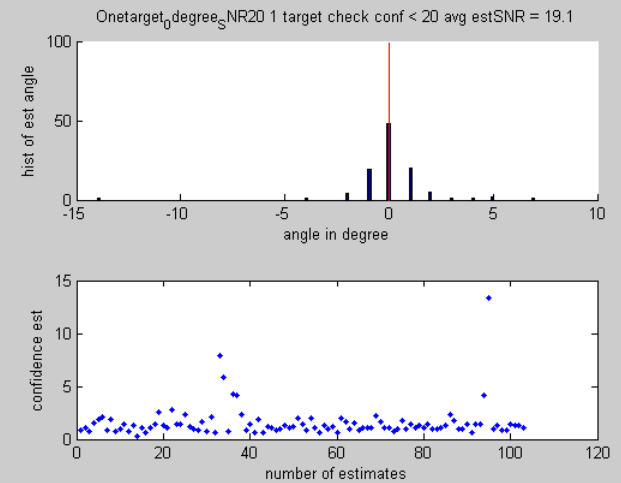
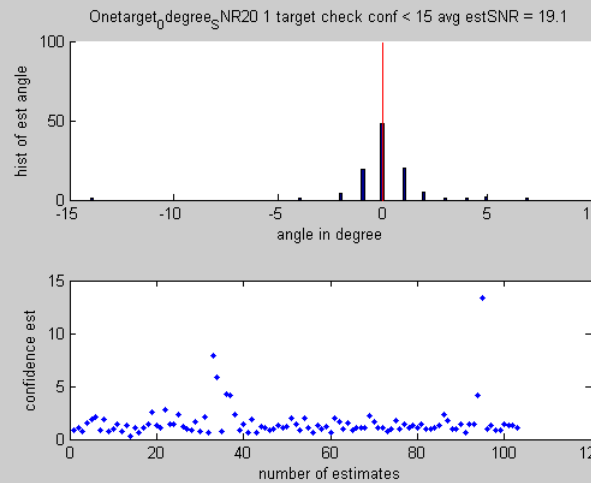
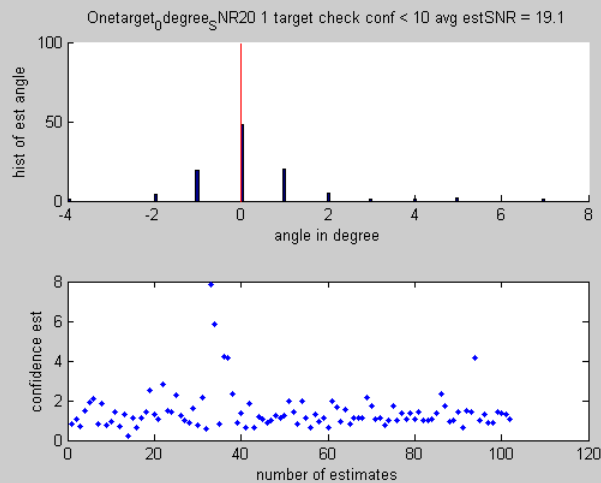
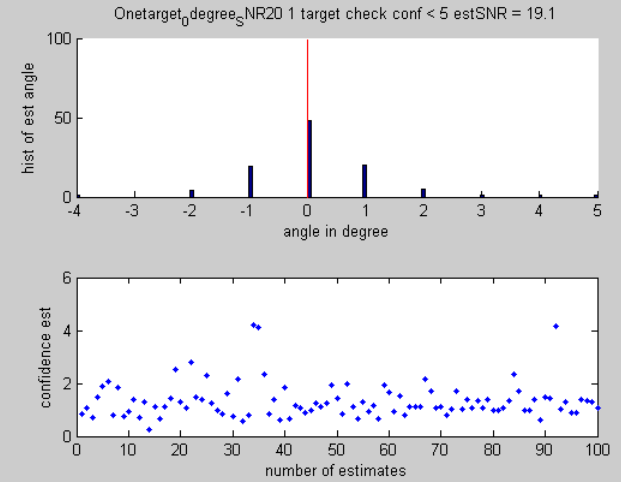
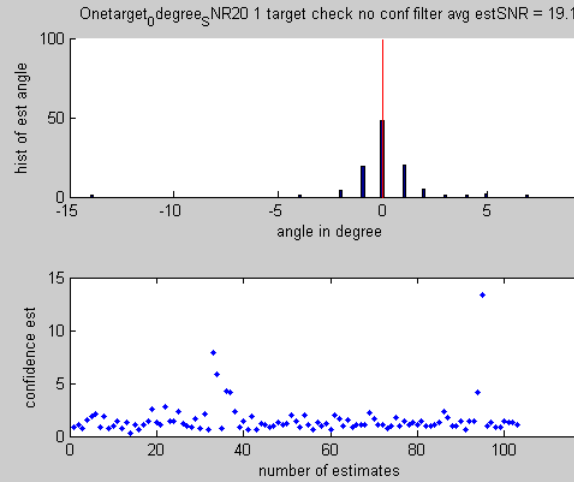
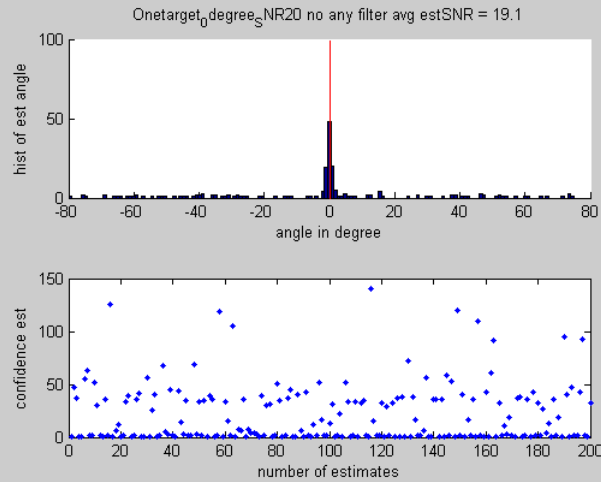


Note: with this low SNR, there are already missed detection from CFAR. The first plot is expecting 200 estimates from 100 frame + DML, we only get 120 estimates, meaning CFAR only outputs 60 estimates from 100 frames. With conf < 15, DML further filtered out 70 low confidence estimates and only 50 total estimates output from DML

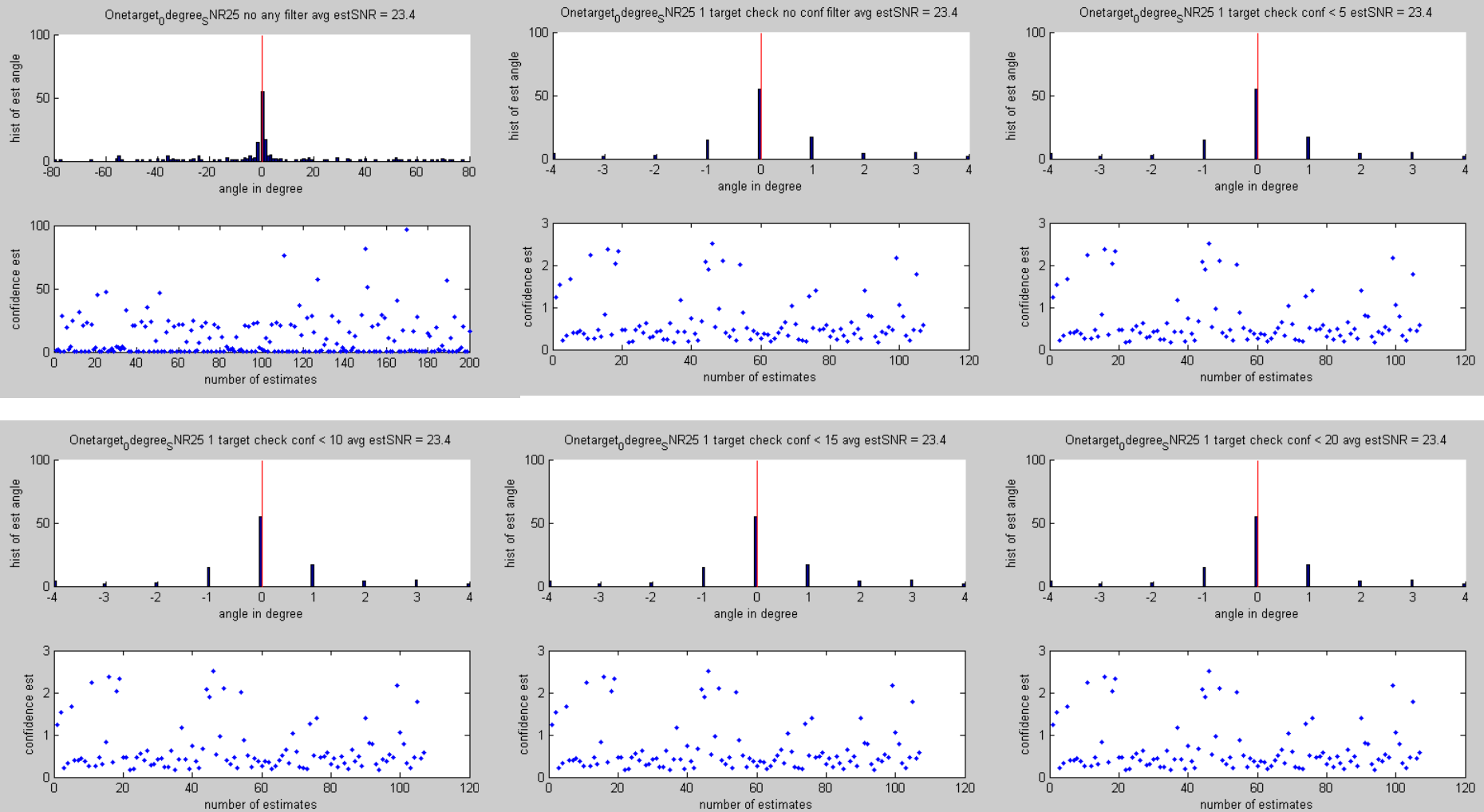
1 target @0° (2)



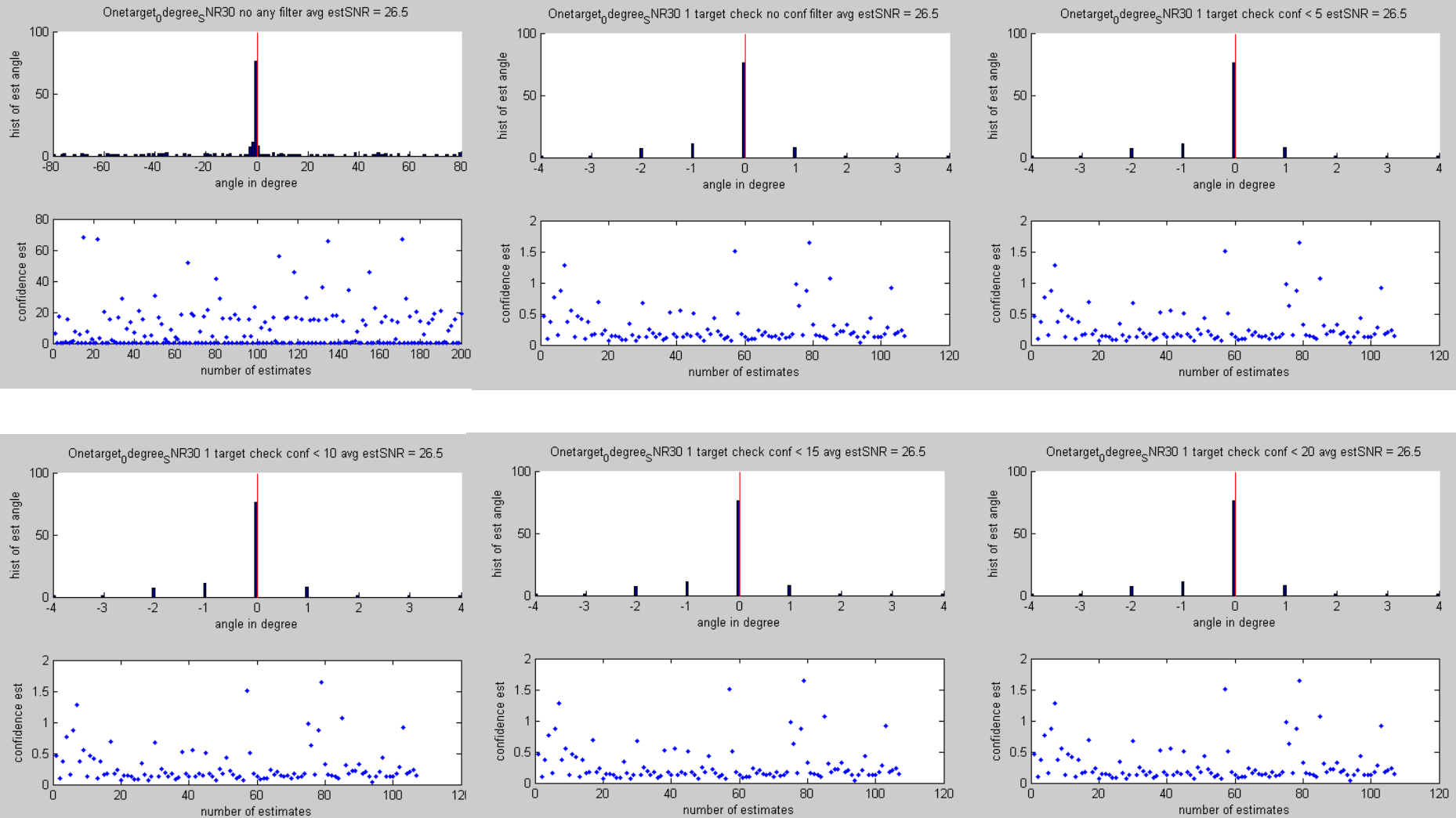
1 target @0° (3)



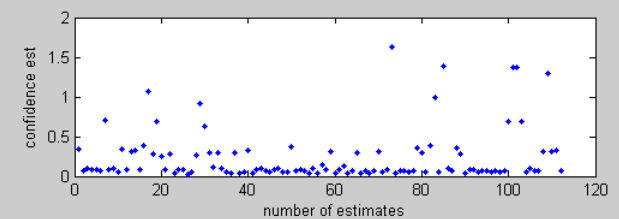
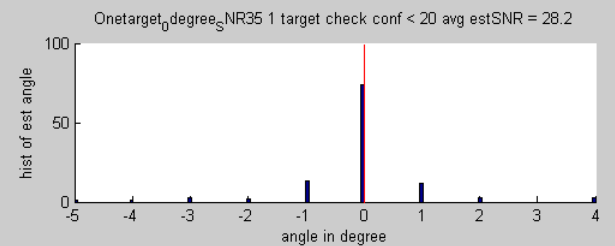
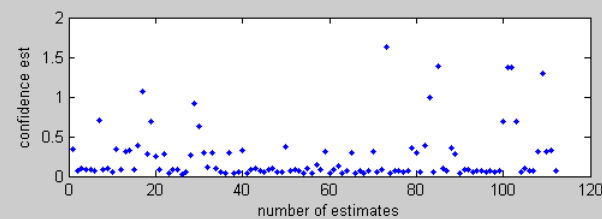
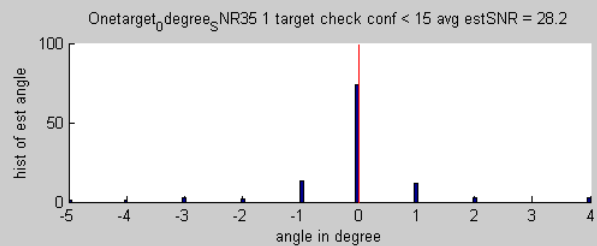
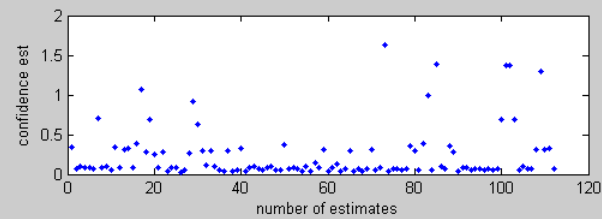
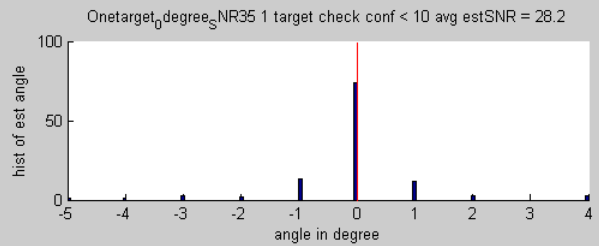
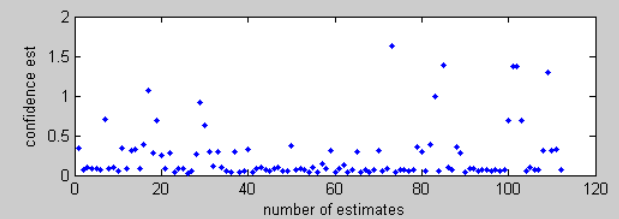
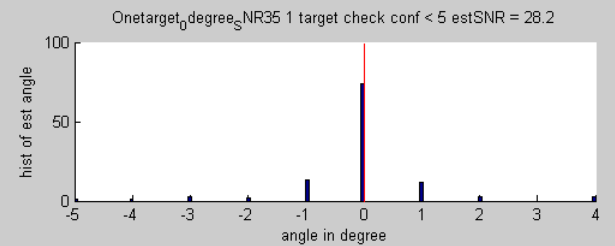
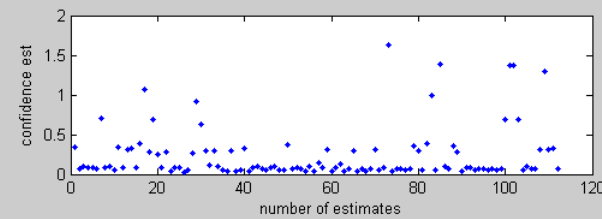
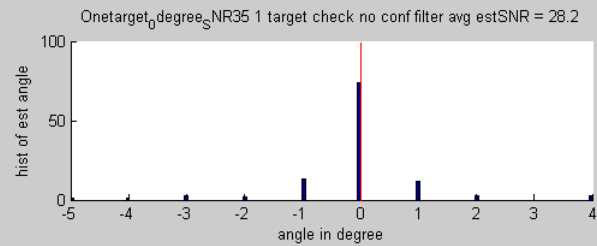
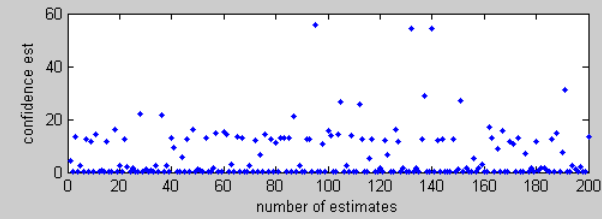
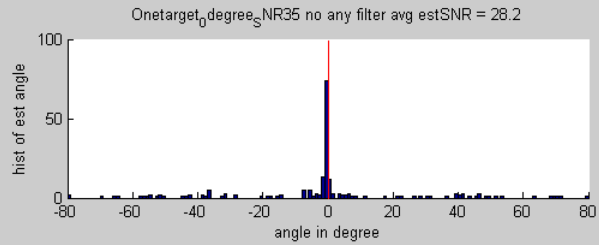
1 target @0° (4)



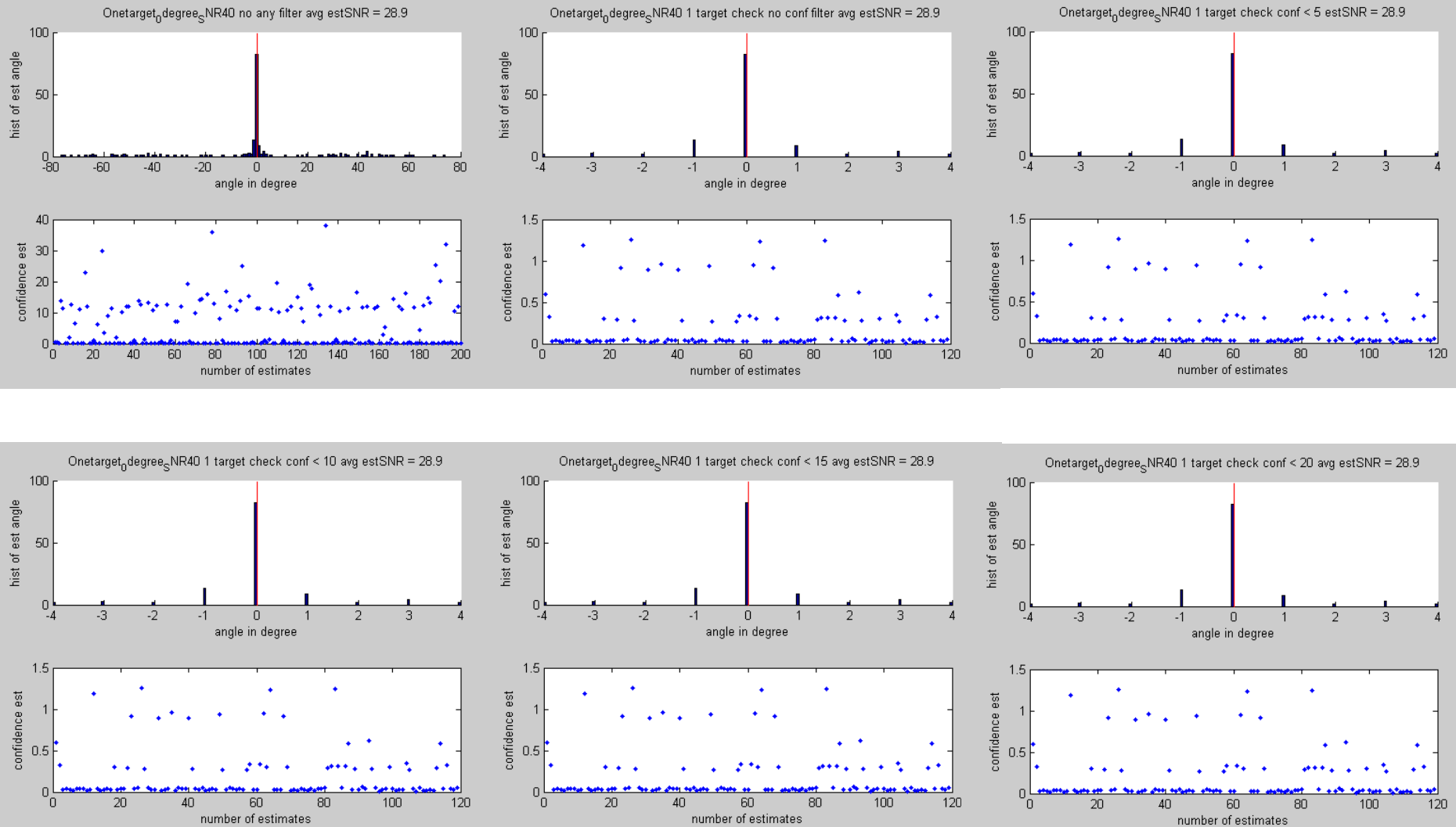
1 target @0° (5)



1 target @0° (6)



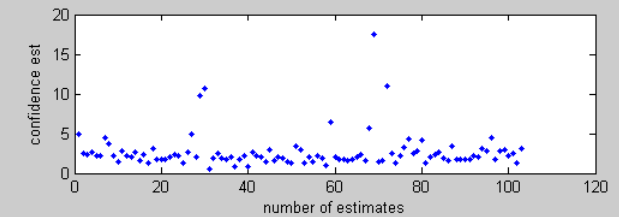
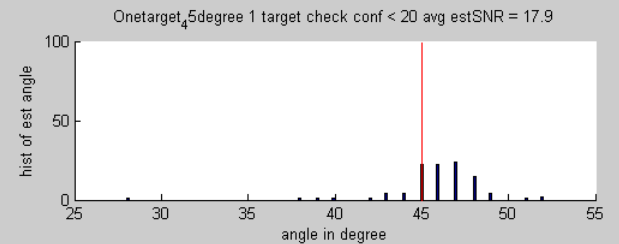
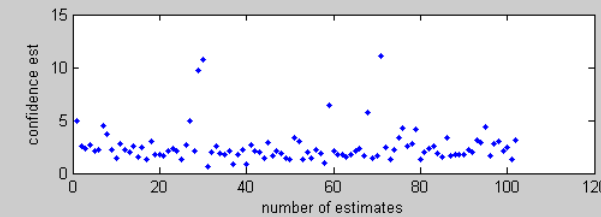
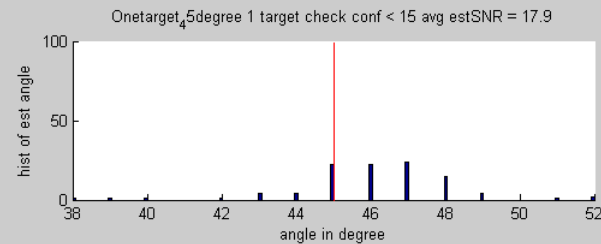
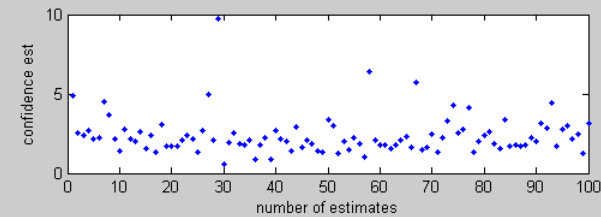
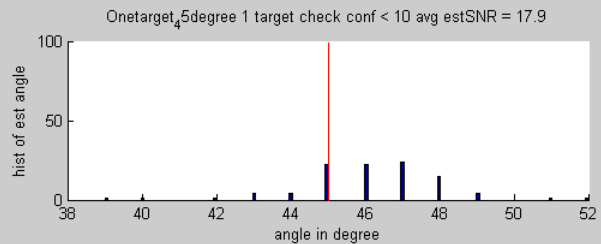
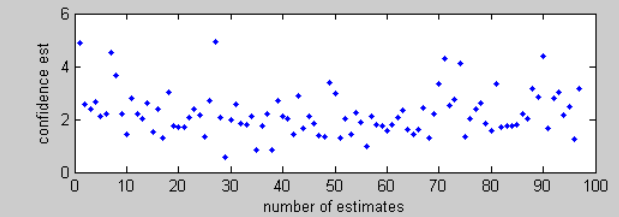
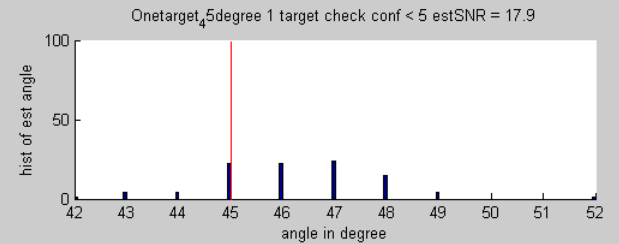
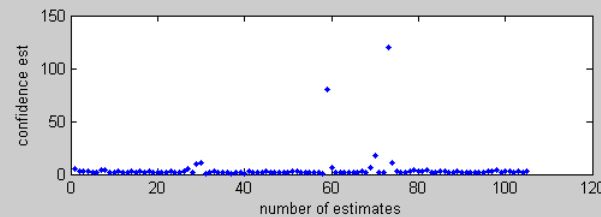
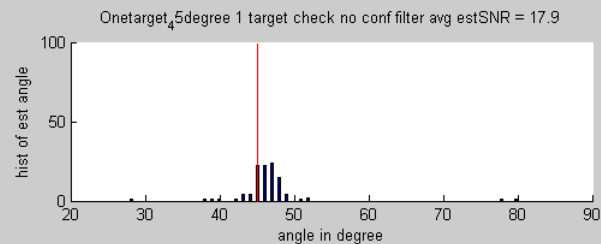
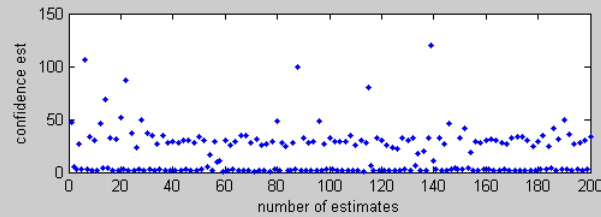
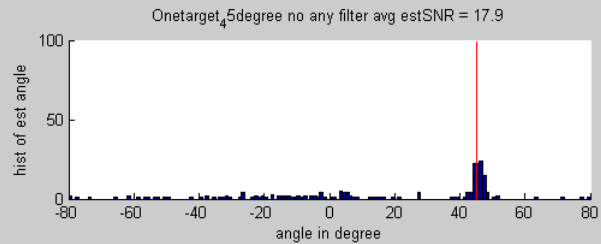
1 target @0° (7)



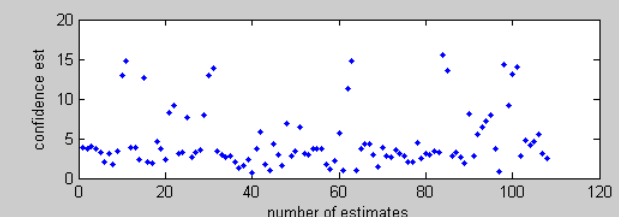
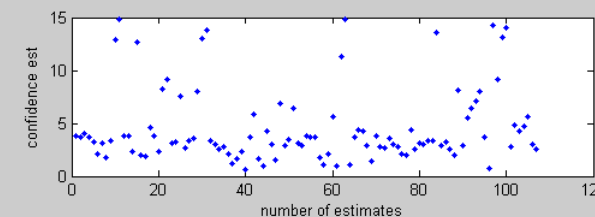
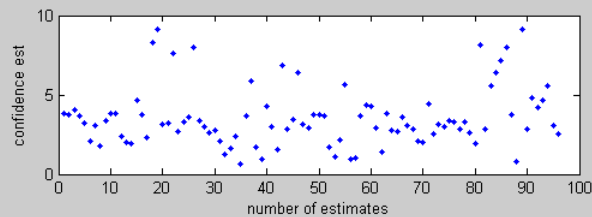
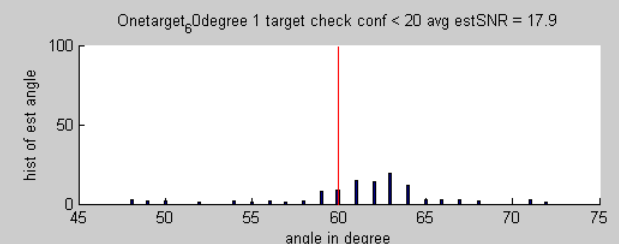
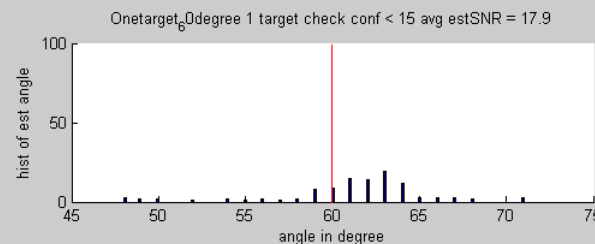
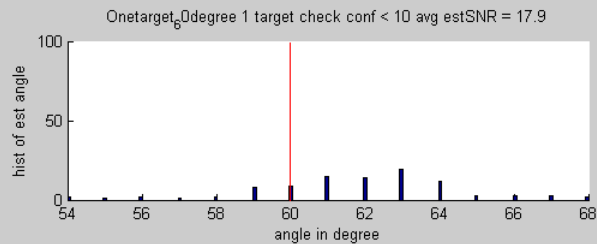
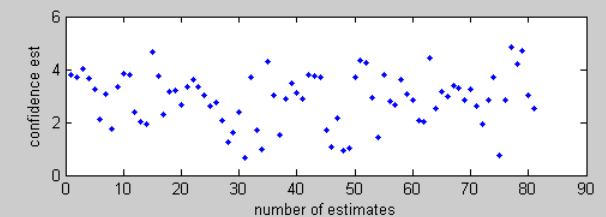
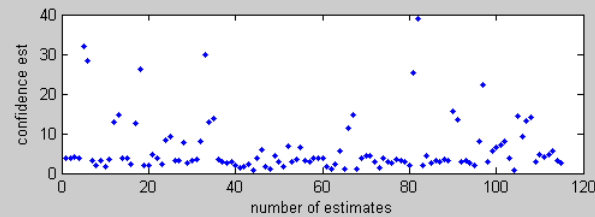
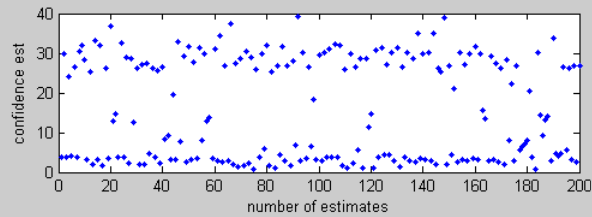
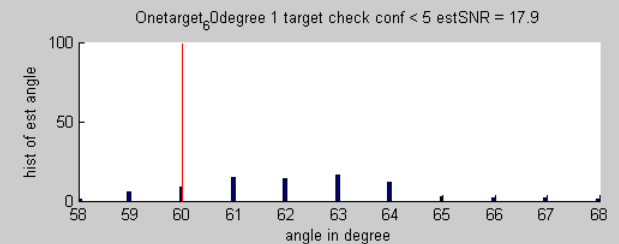
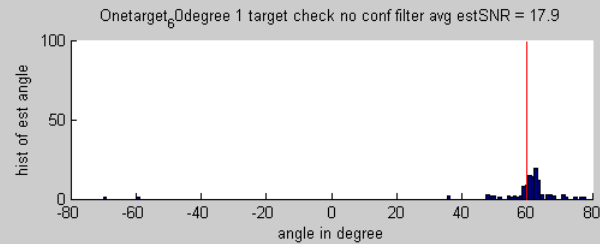
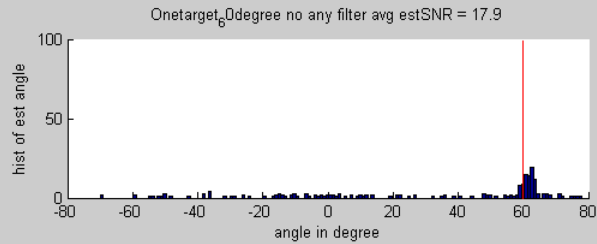
Confidence Simulation Results

Set 2: 1 target @ different angles, 100 frames

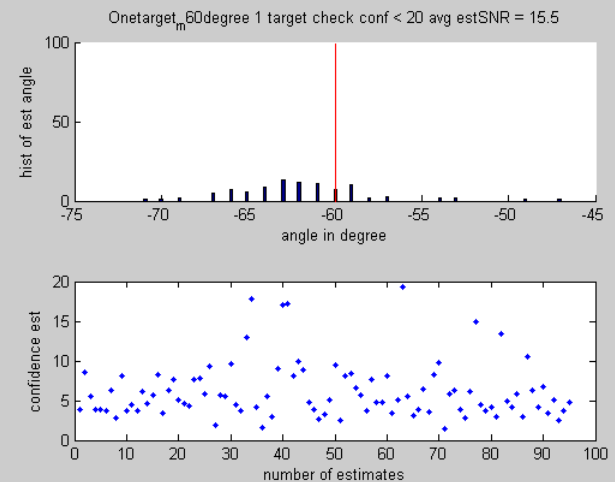
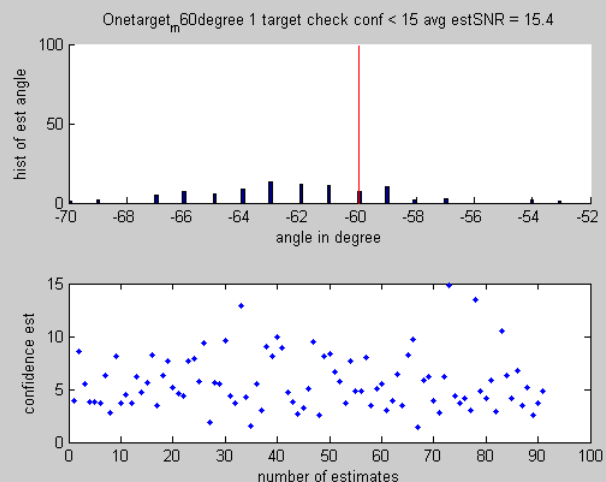
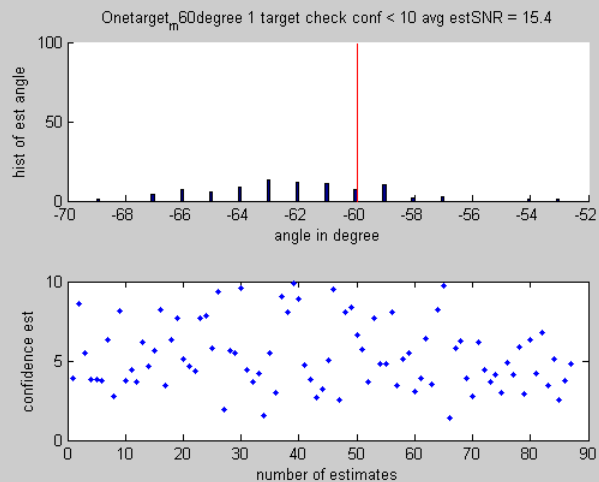
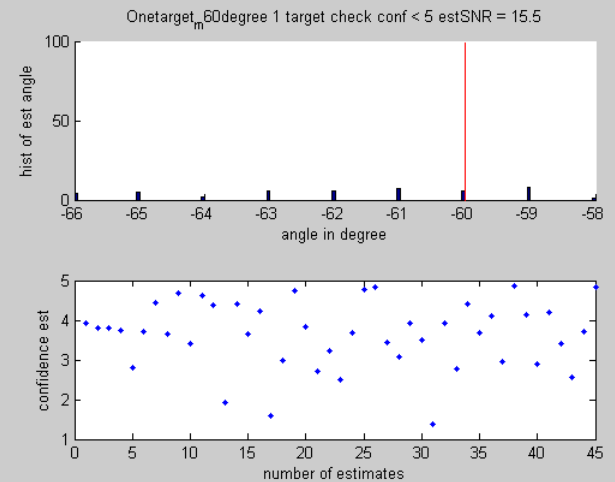
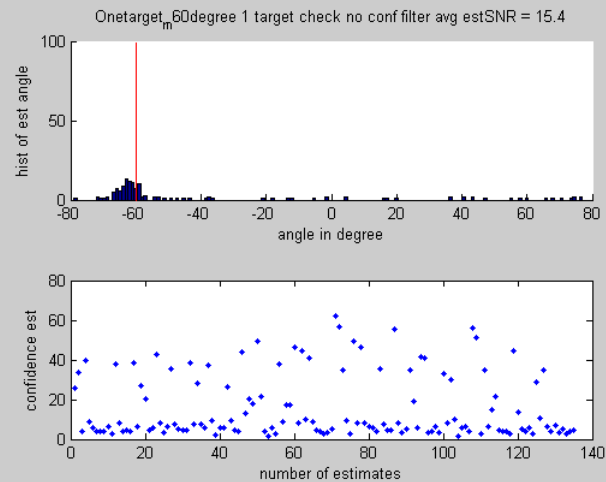
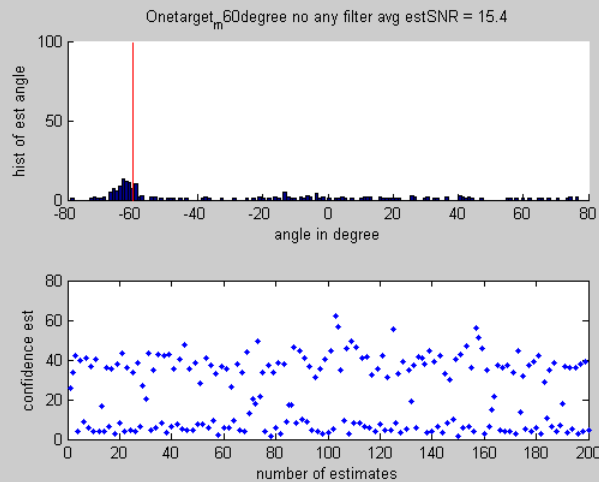
1 target @45° (1)



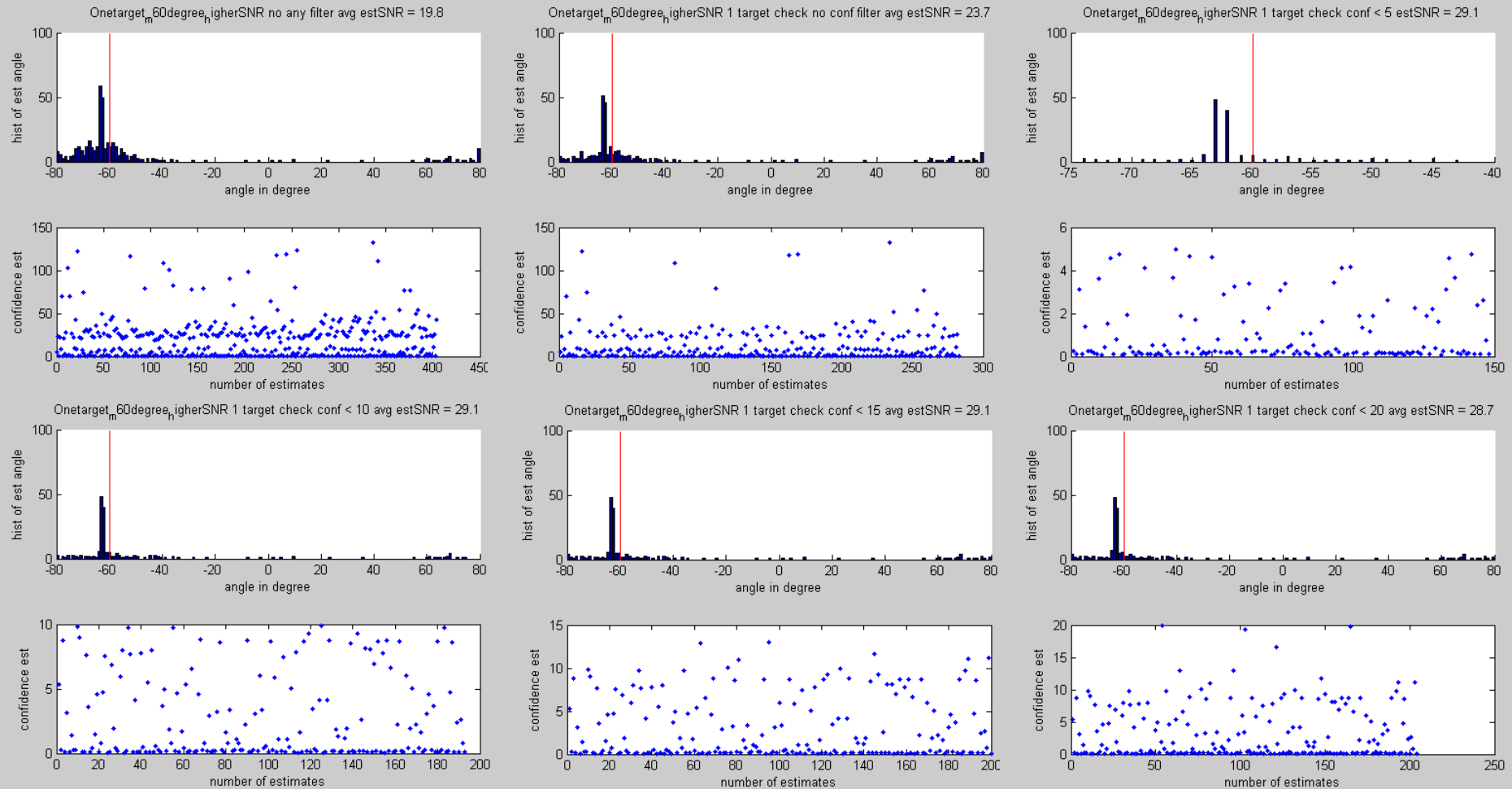
1 target @60° (1)



1 target @-60° (1)



1 target @-60° (2)

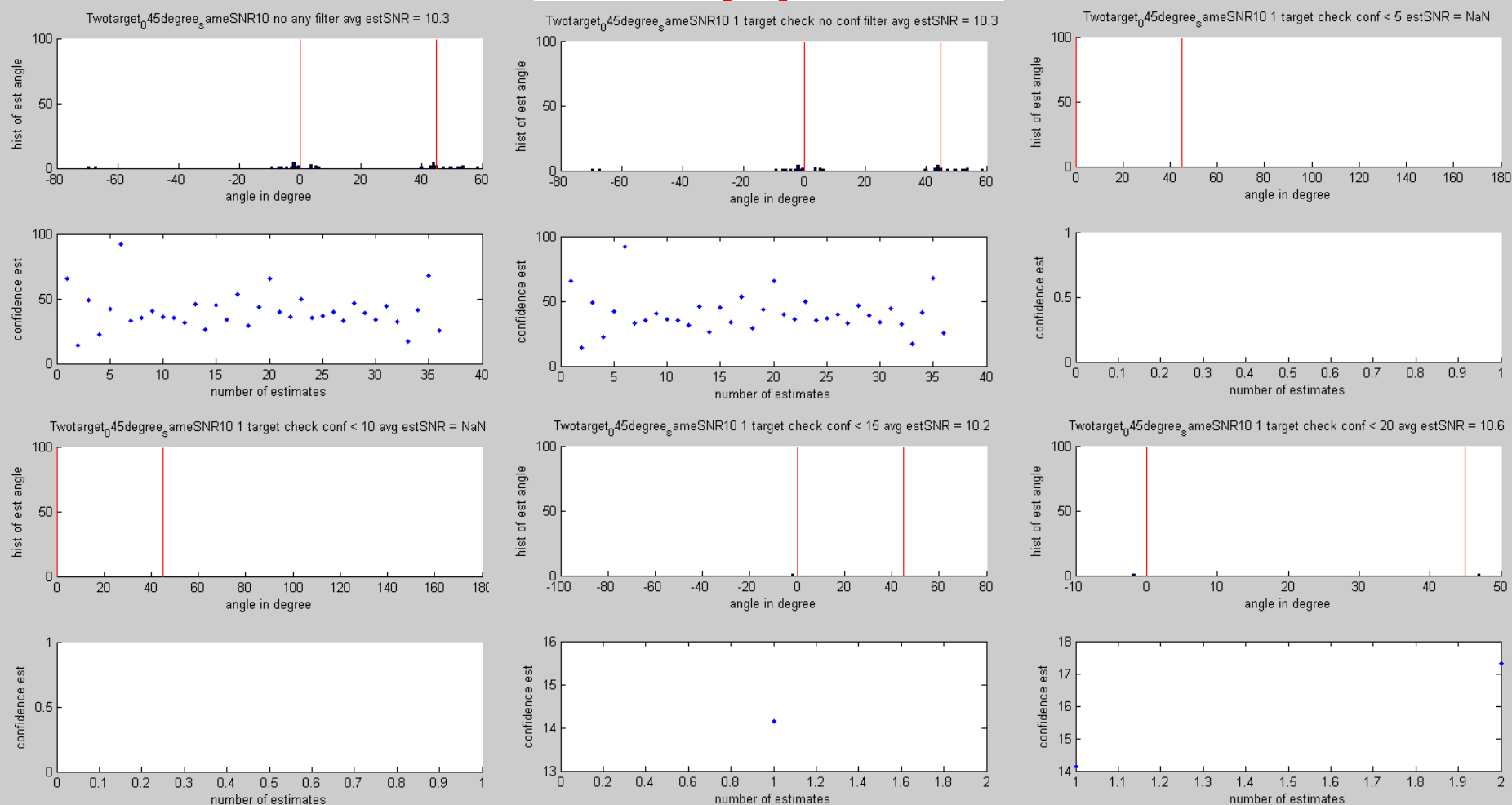


This is one case I intentionally run for very wide angle and very high SNR. There are already false detection from CFAR. The first plot is expecting 200 estimates from 100 frame + DML, we only get > 400 estimates, meaning CFAR only outputs >200 estimates from 100 frames. And high SNR scaled confidence to very small value and cannot filter nicely the results anymore, effects are shown very clearly in bottom 3 plots.

Confidence Simulation Results

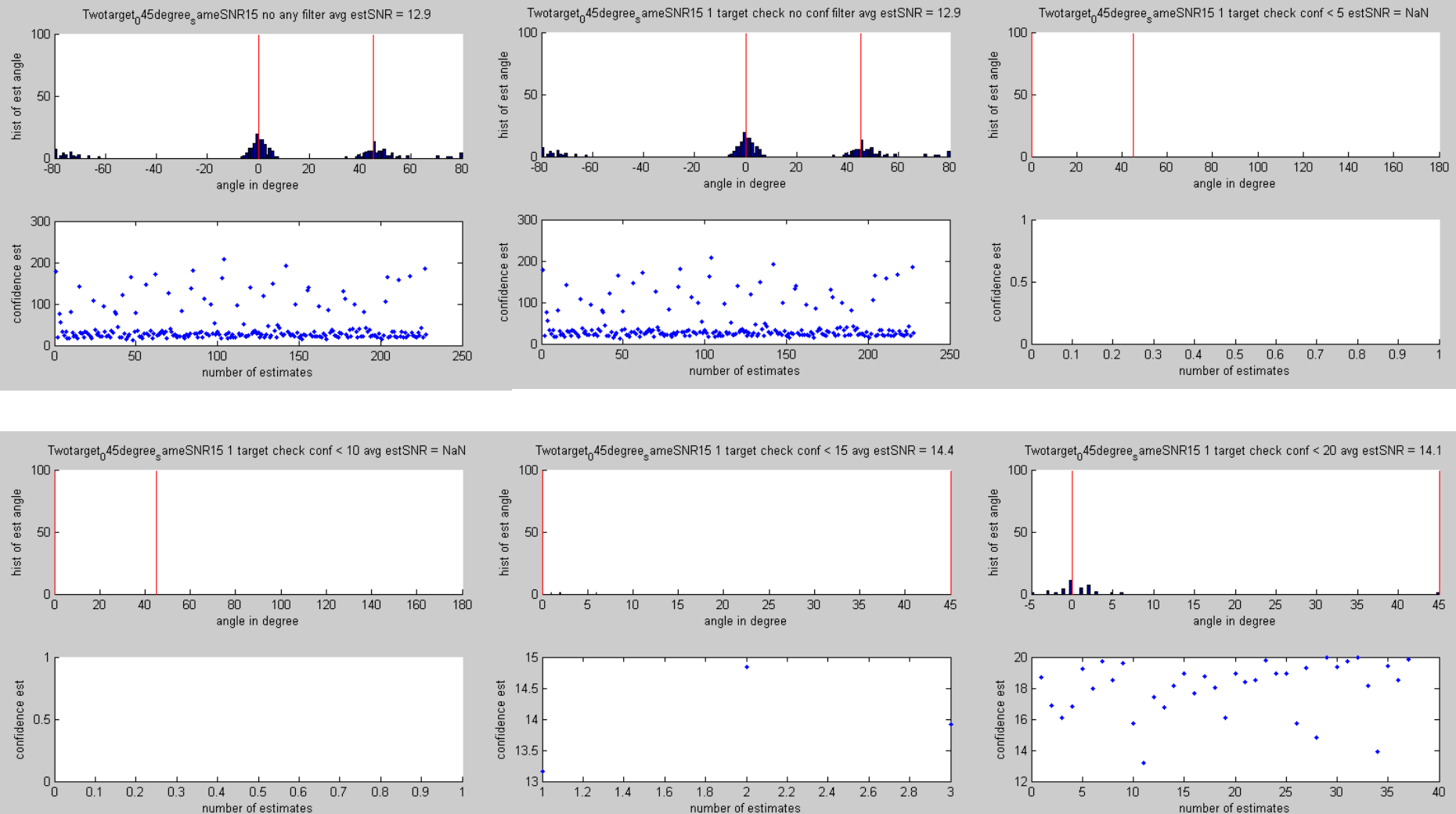
Set 3: 2 targets @ 0° 45° , same RCS, 100 frames

2 targets @ 0° 45° (1)

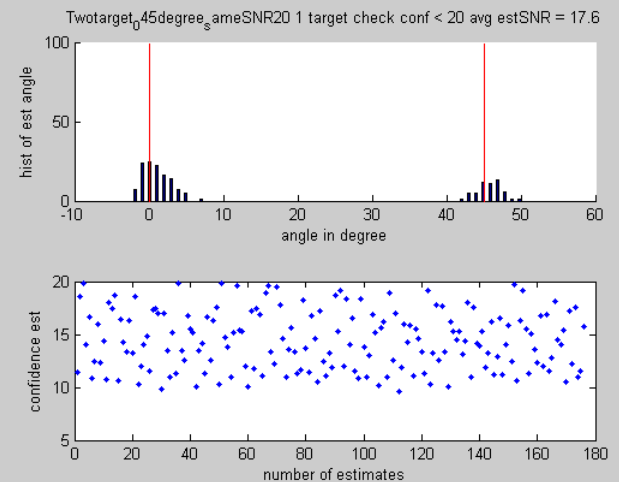
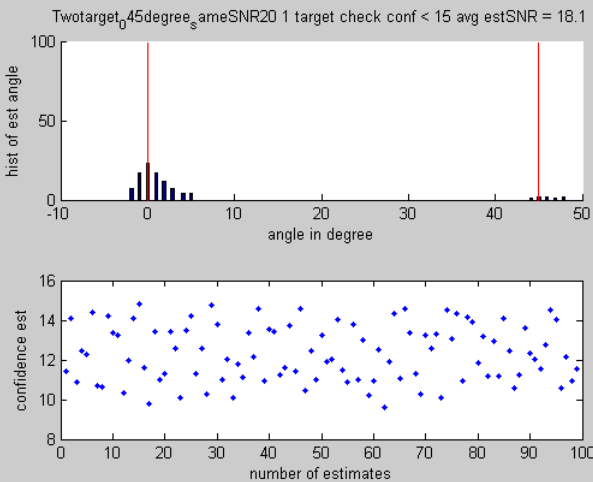
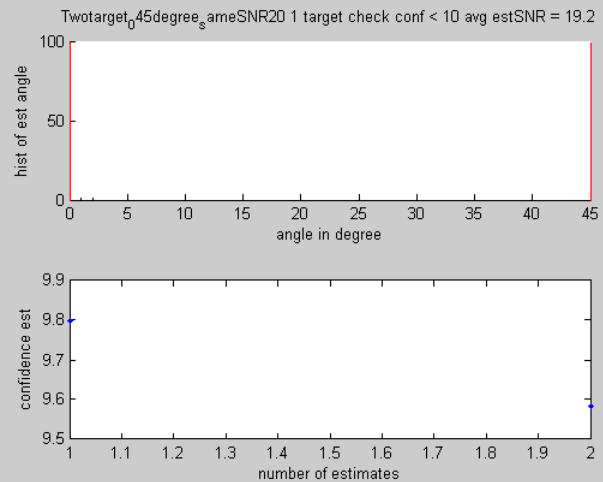
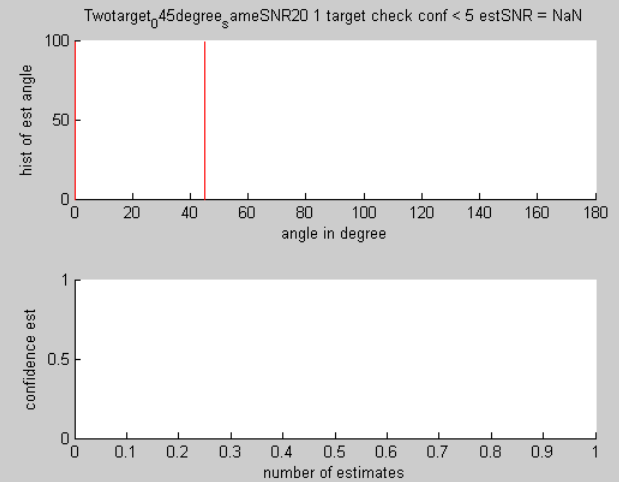
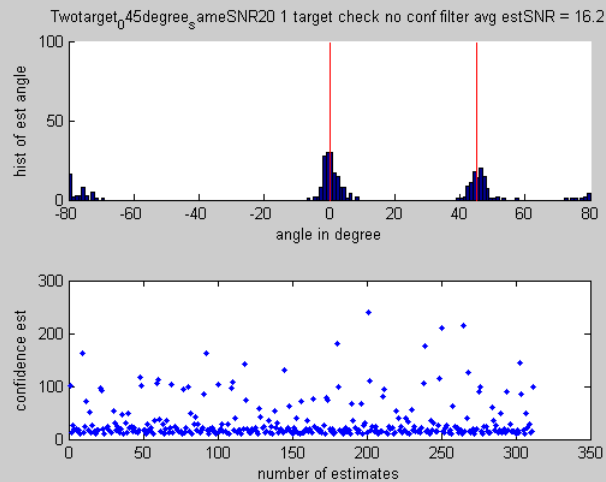
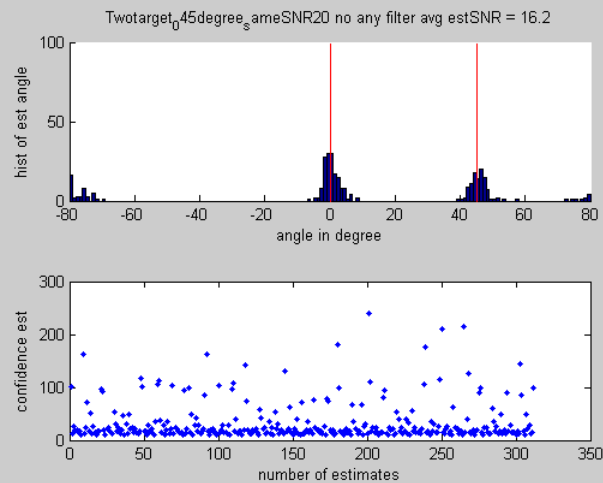


This is also low SNR case that begins with lots of missed detection from CFAR
Note the SNR is for combined signal of 2 targets

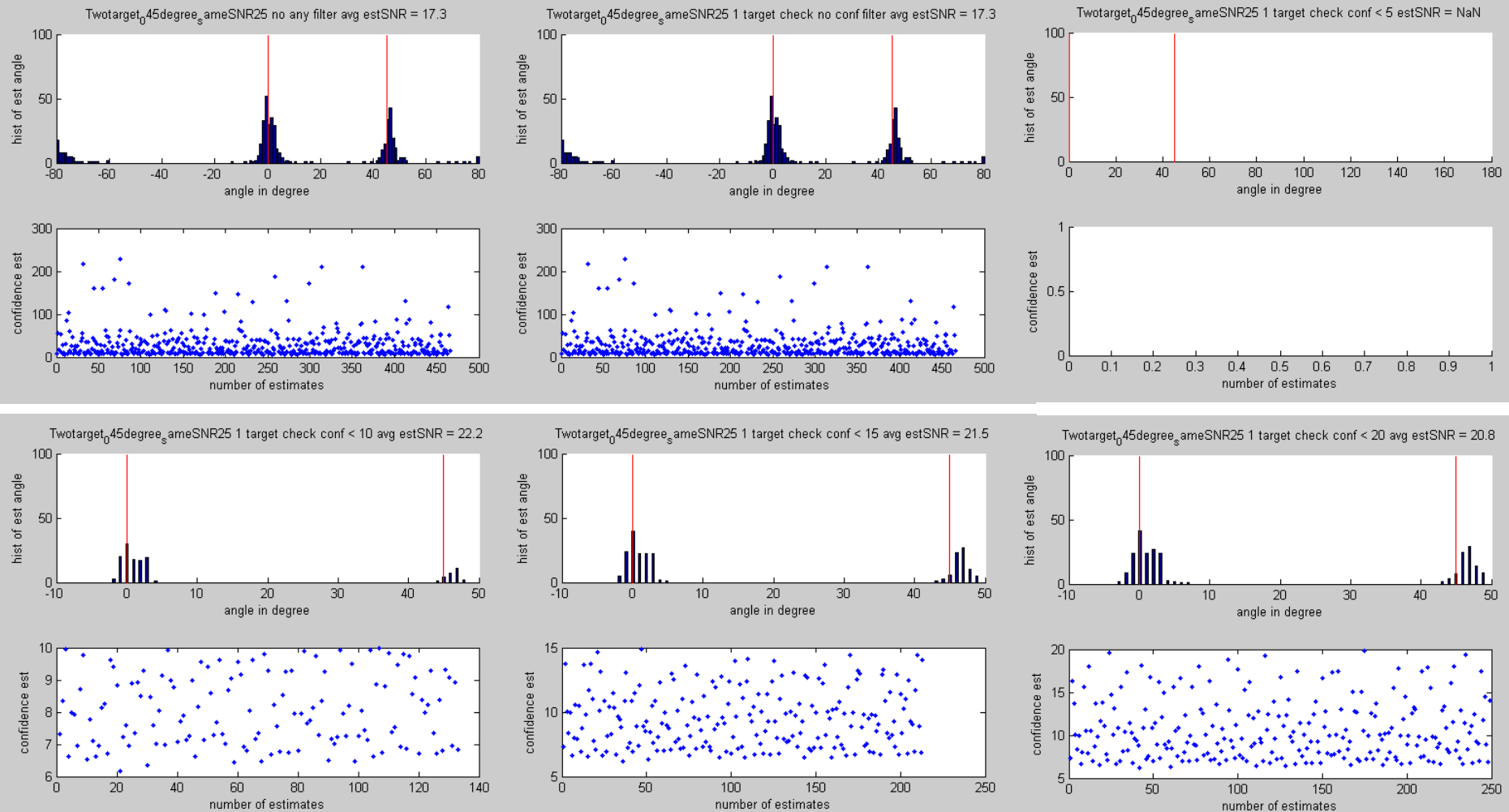
2 targets @ 0° 45° (2)



2 targets @ 0° 45° (3)

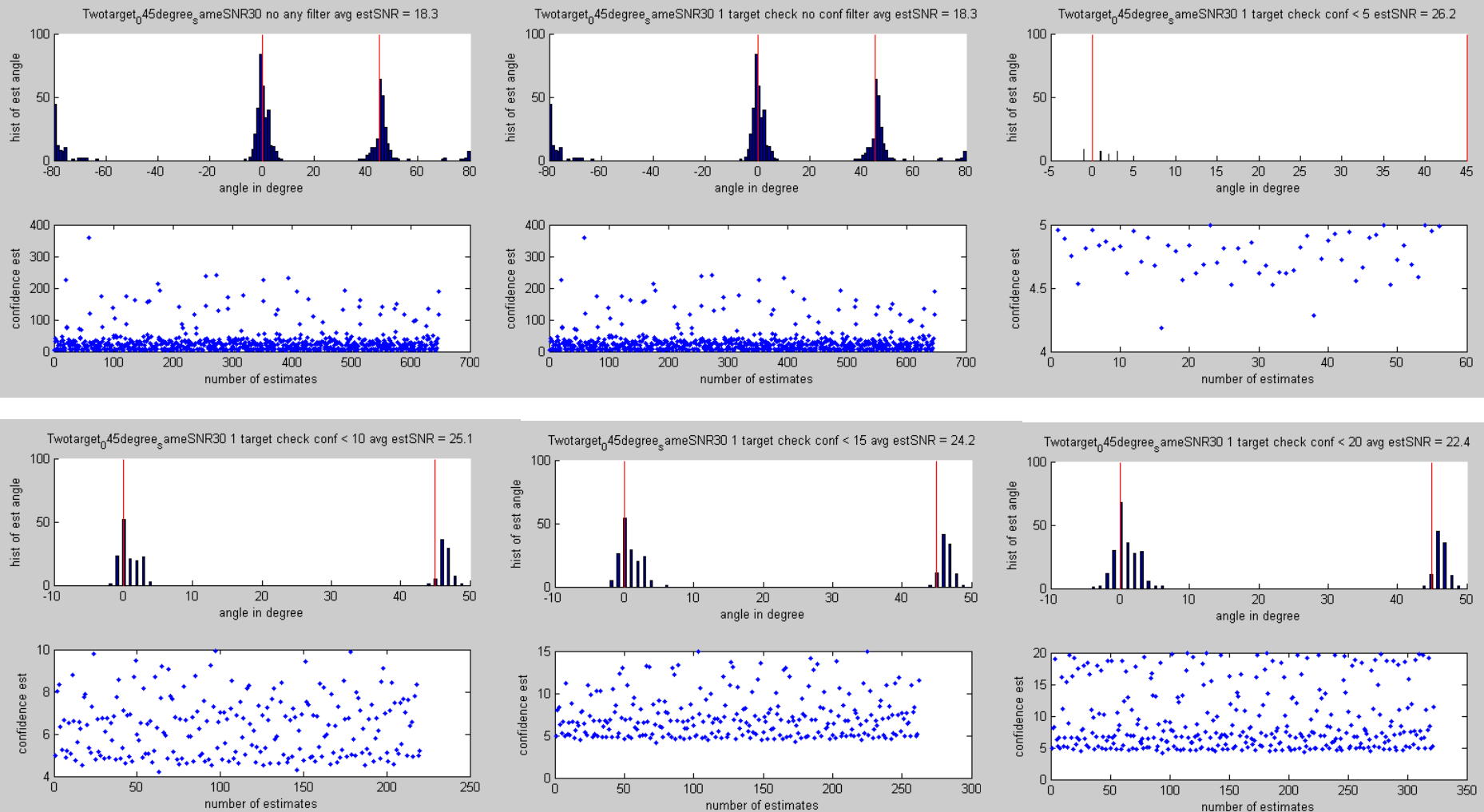


2 targets @ 0° 45° (4)

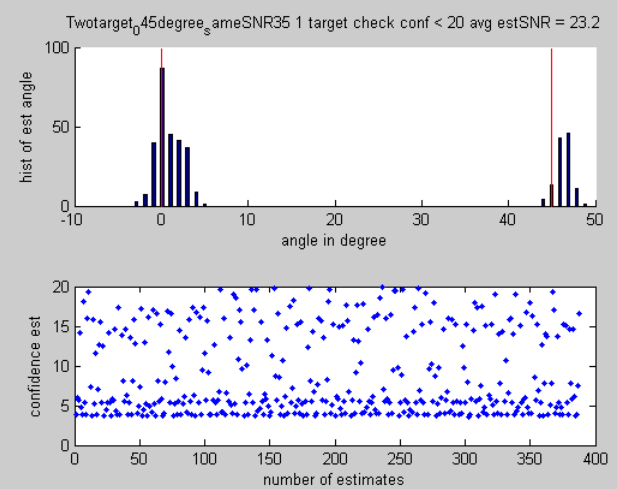
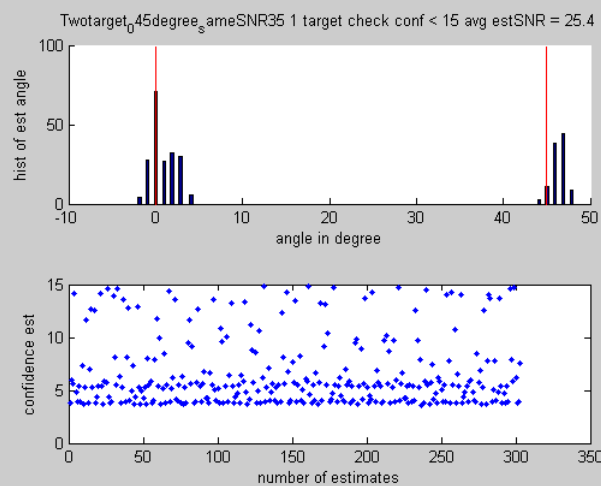
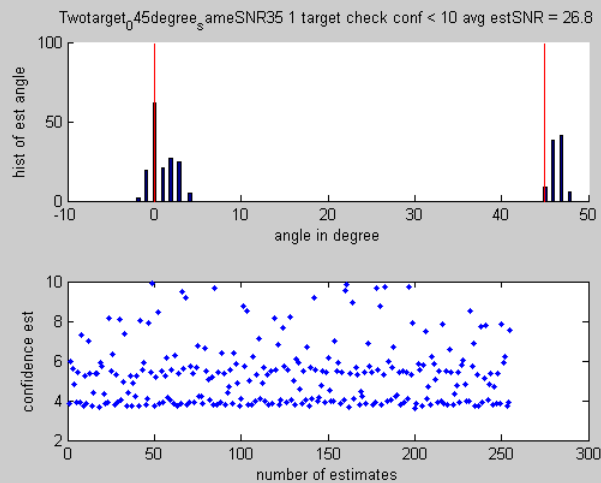
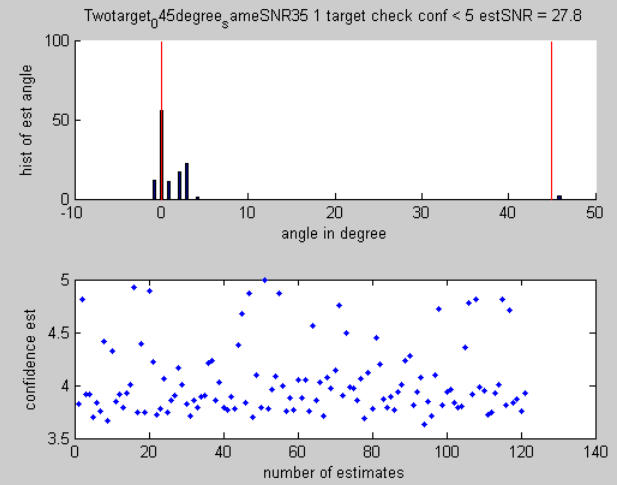
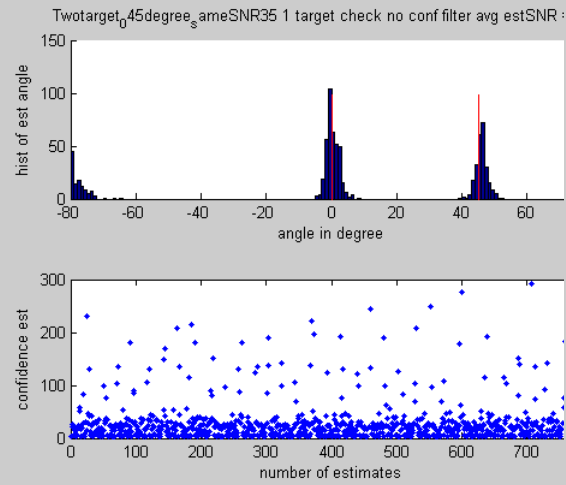
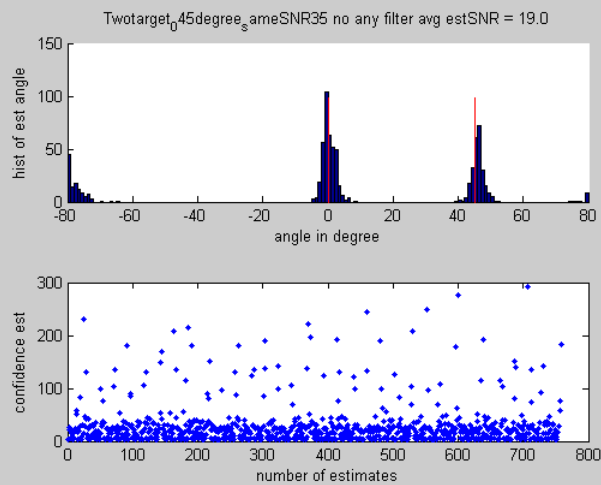


For example of $\text{conf} < 15$, there are total 213 detected angles from 100 frames, out of which 138 belongs 0° , and 75 belongs to 45° . So there are 25 missed detection for target @ 45° .

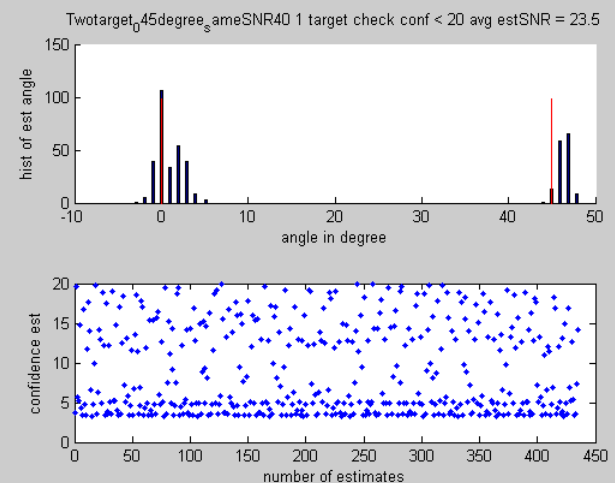
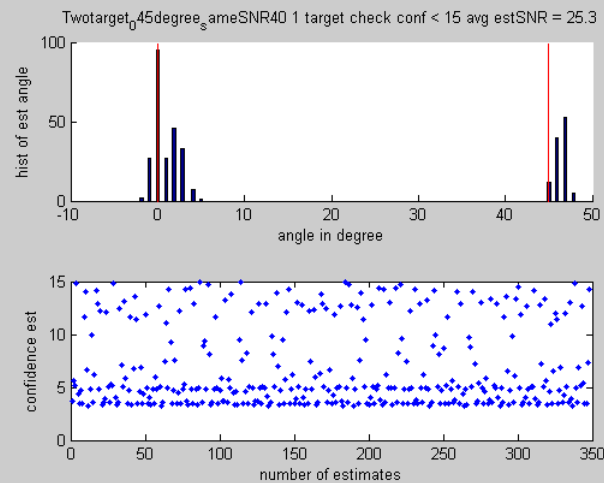
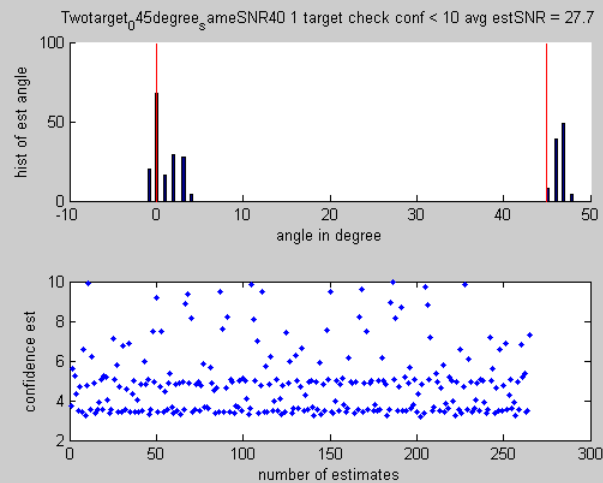
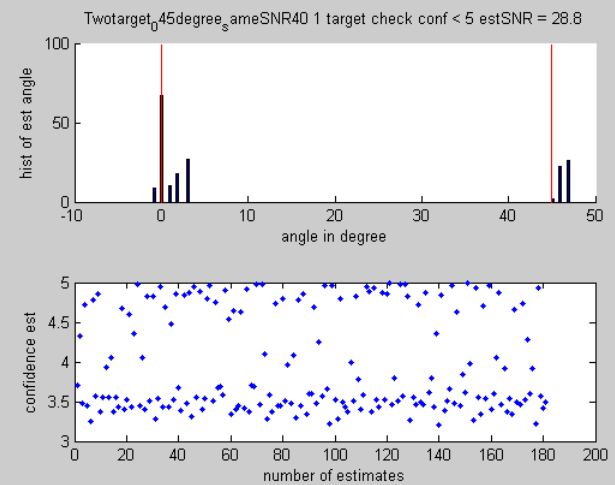
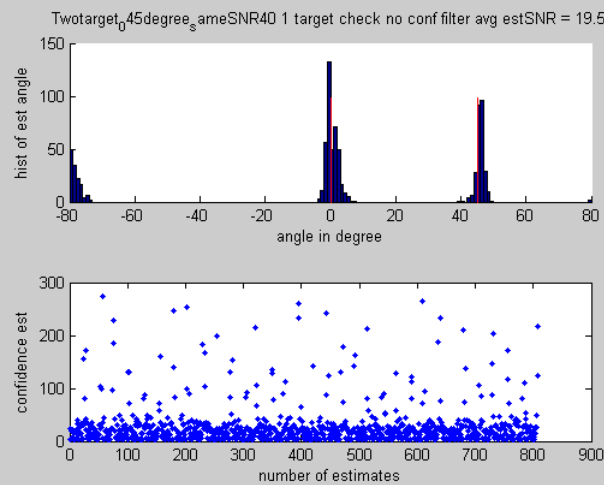
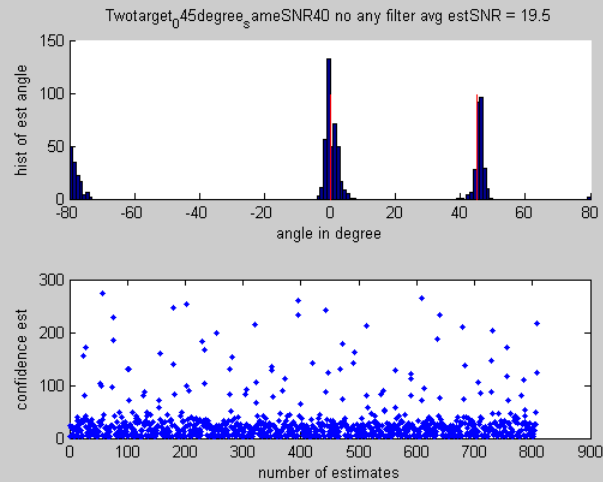
2 targets @ 0° 45° (5)



2 targets @ 0° 45° (6)



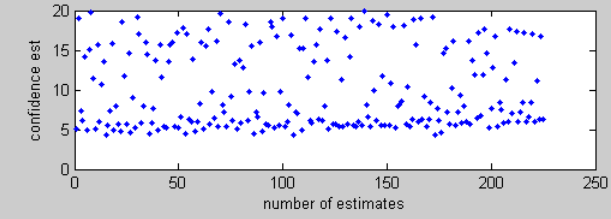
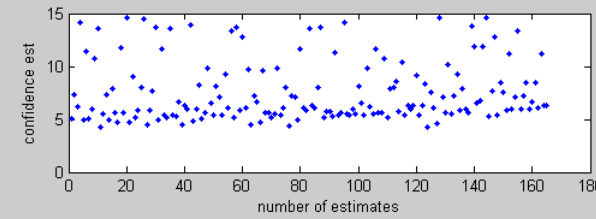
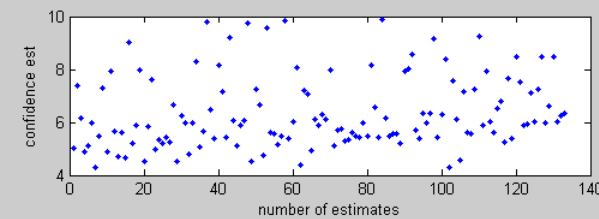
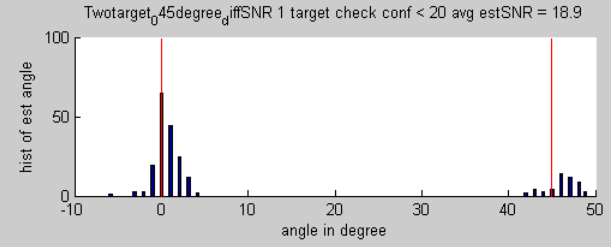
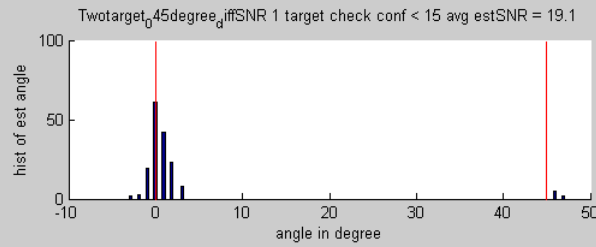
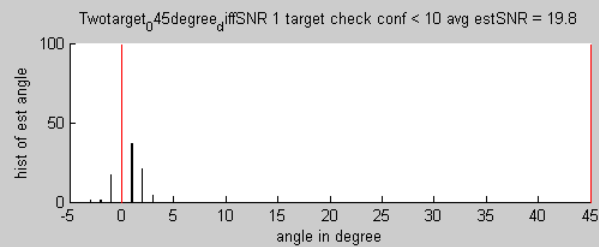
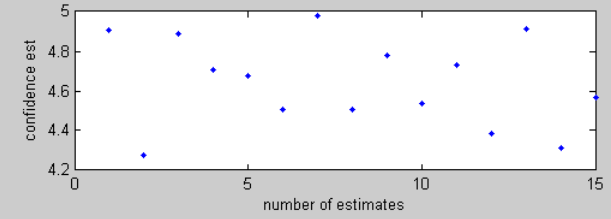
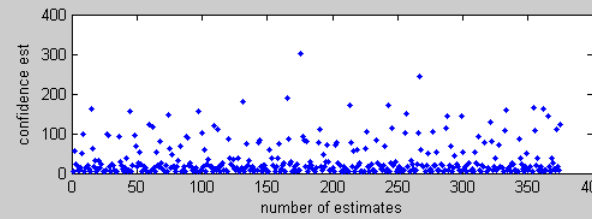
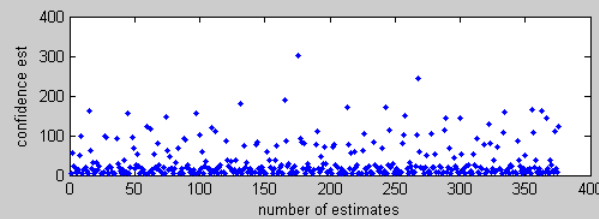
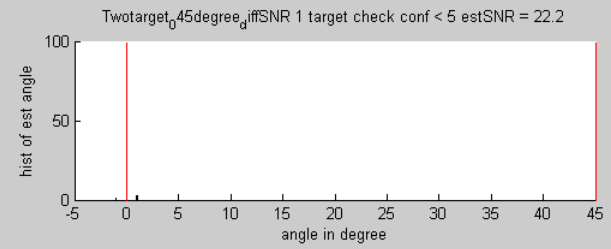
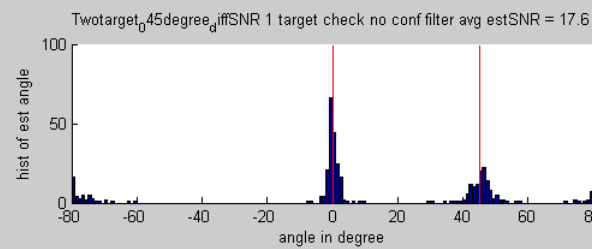
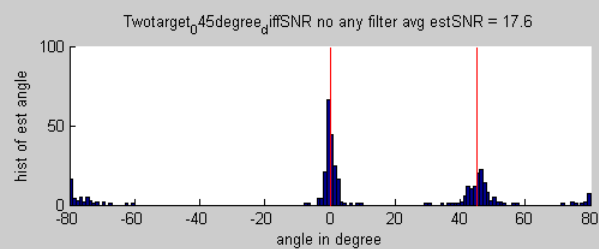
2 targets @ 0° 45° (7)



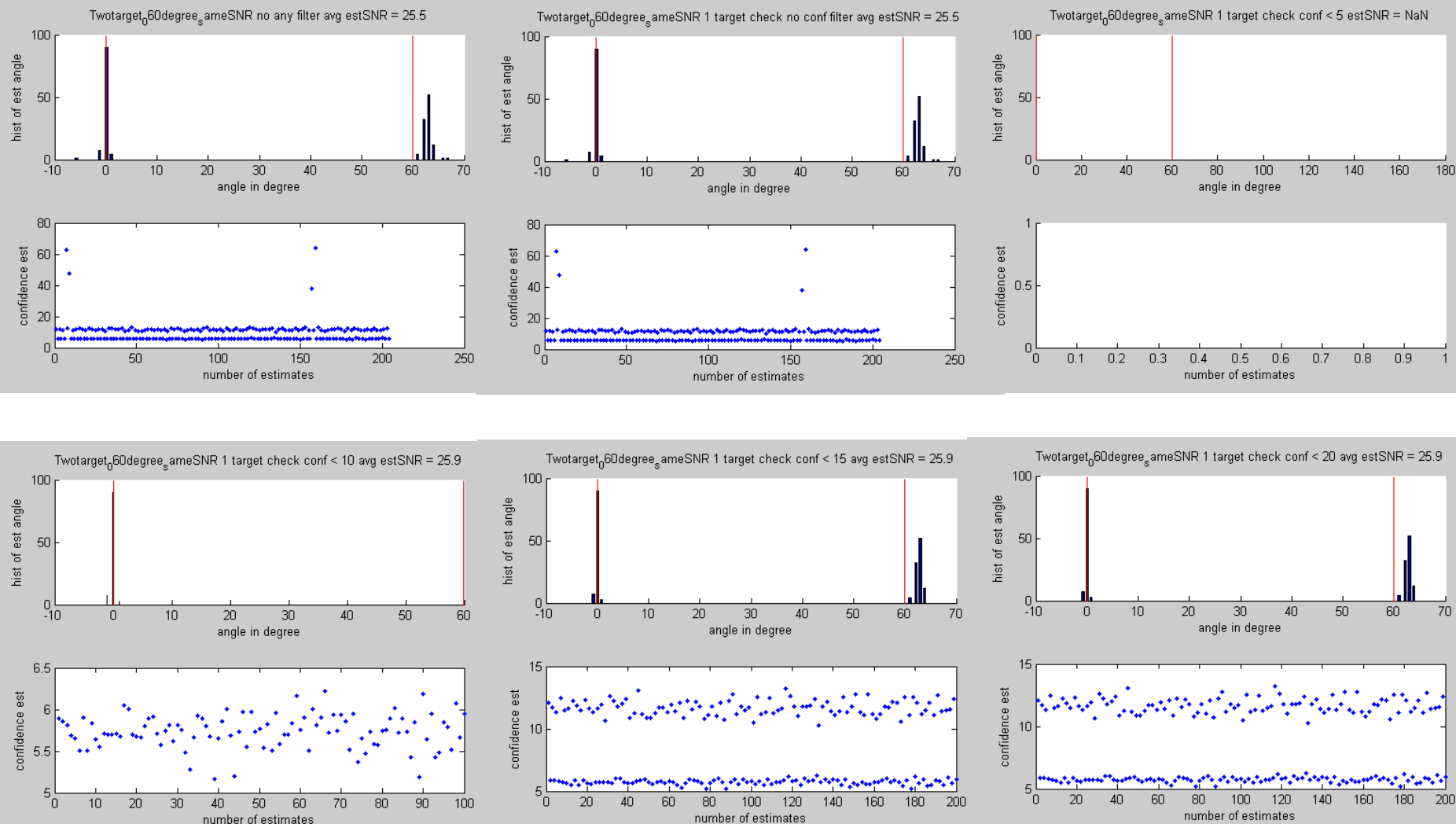
Confidence Simulation Results

Set 4: 2 targets @ various angles, 100 frames

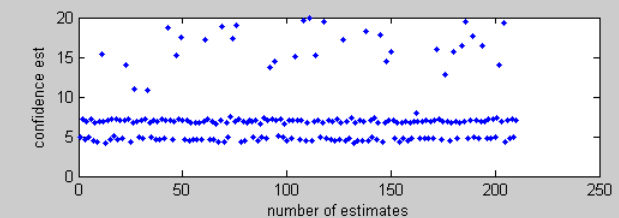
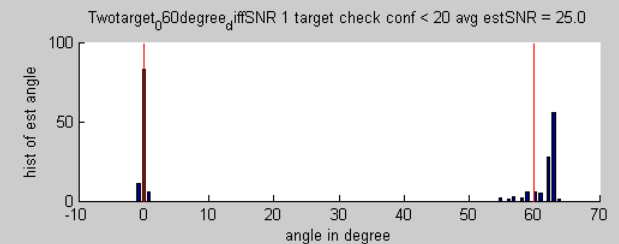
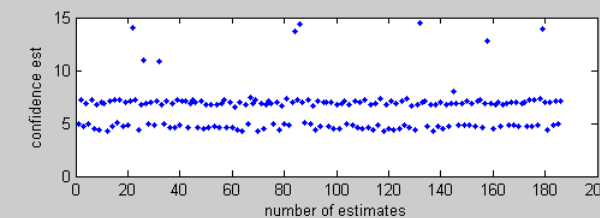
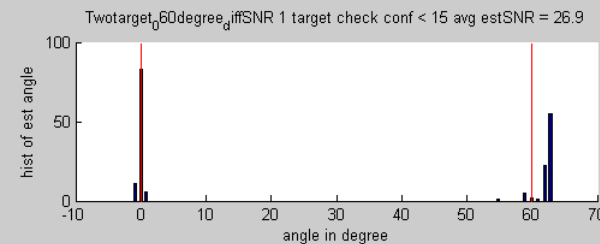
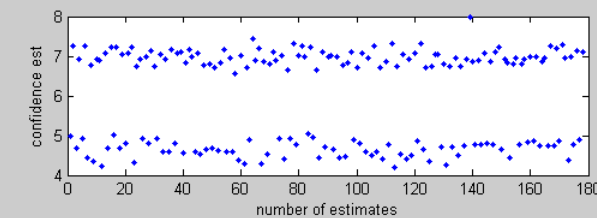
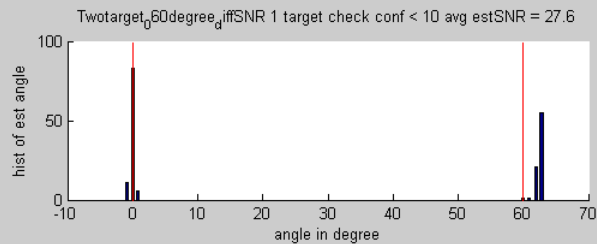
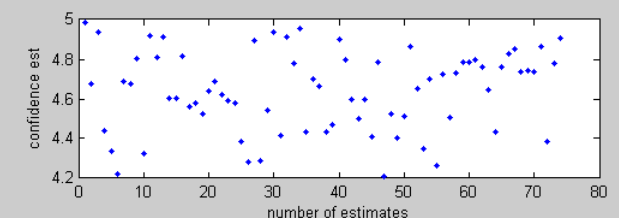
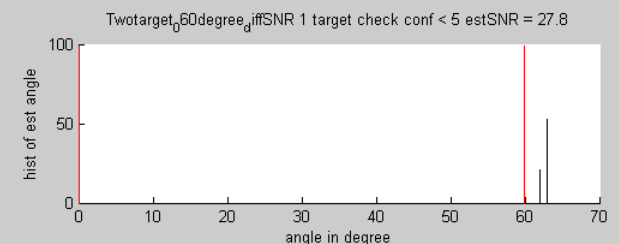
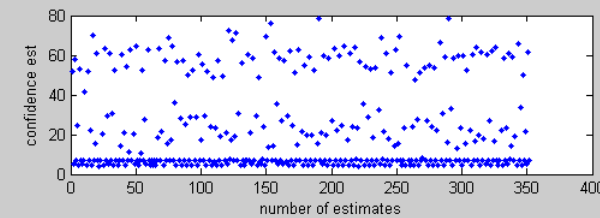
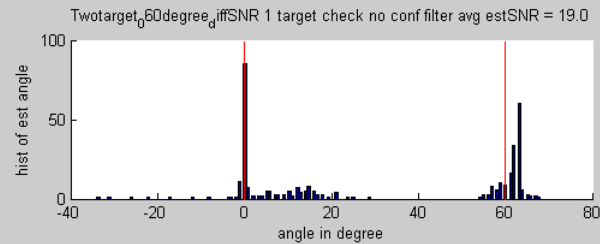
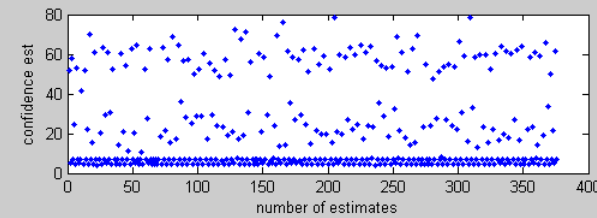
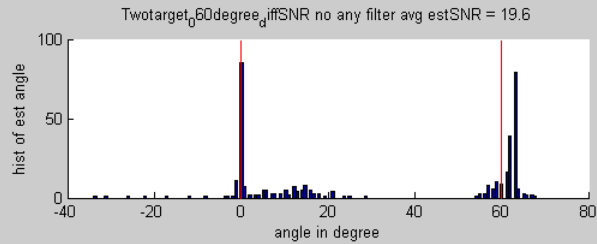
2 targets @ 0° 45° : 0° target has 3x RCS



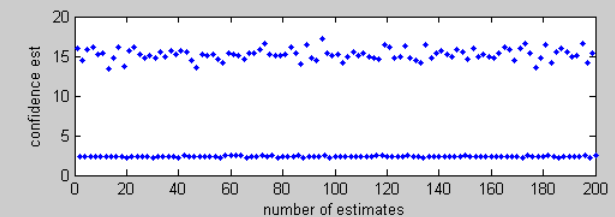
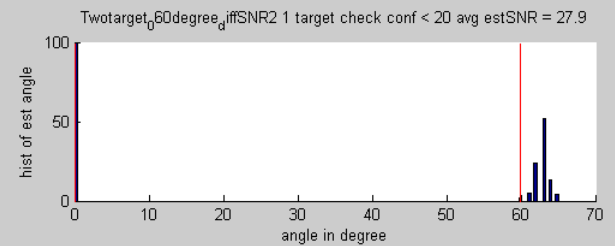
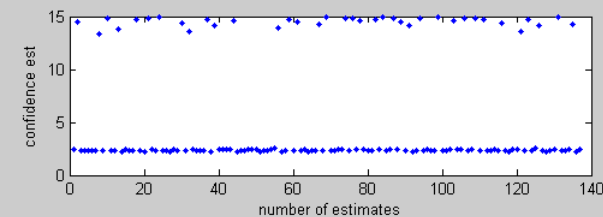
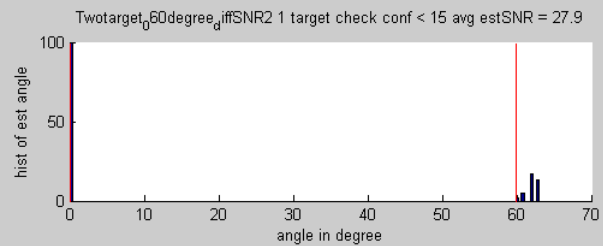
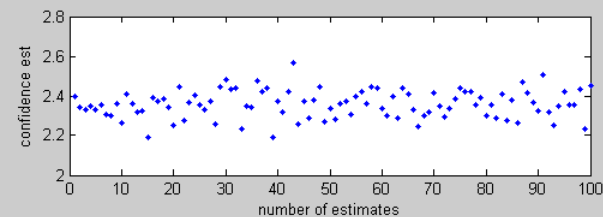
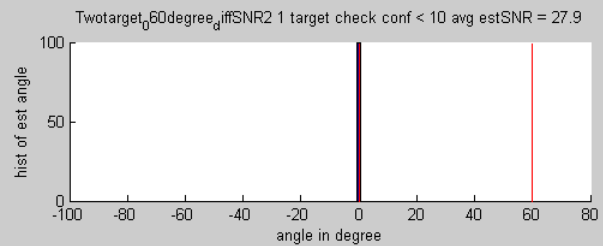
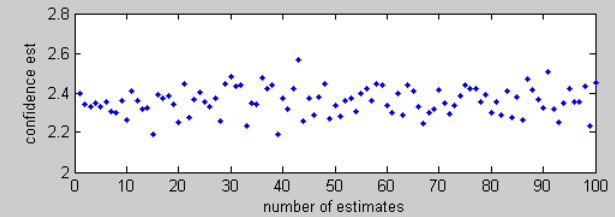
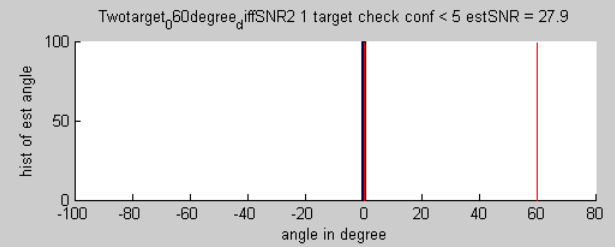
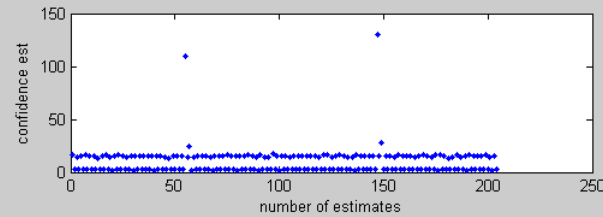
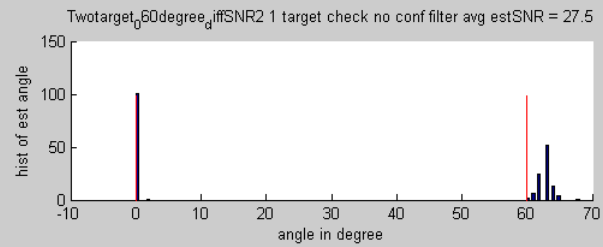
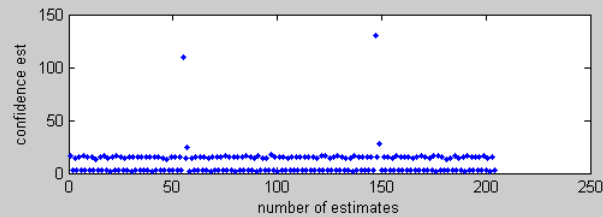
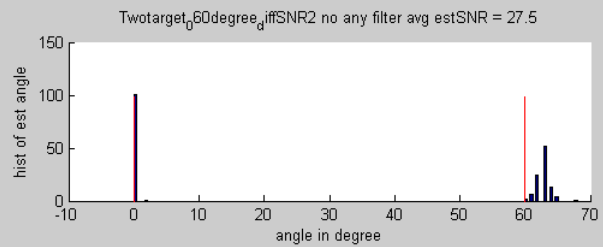
2 targets @ 0° 60° same RCS



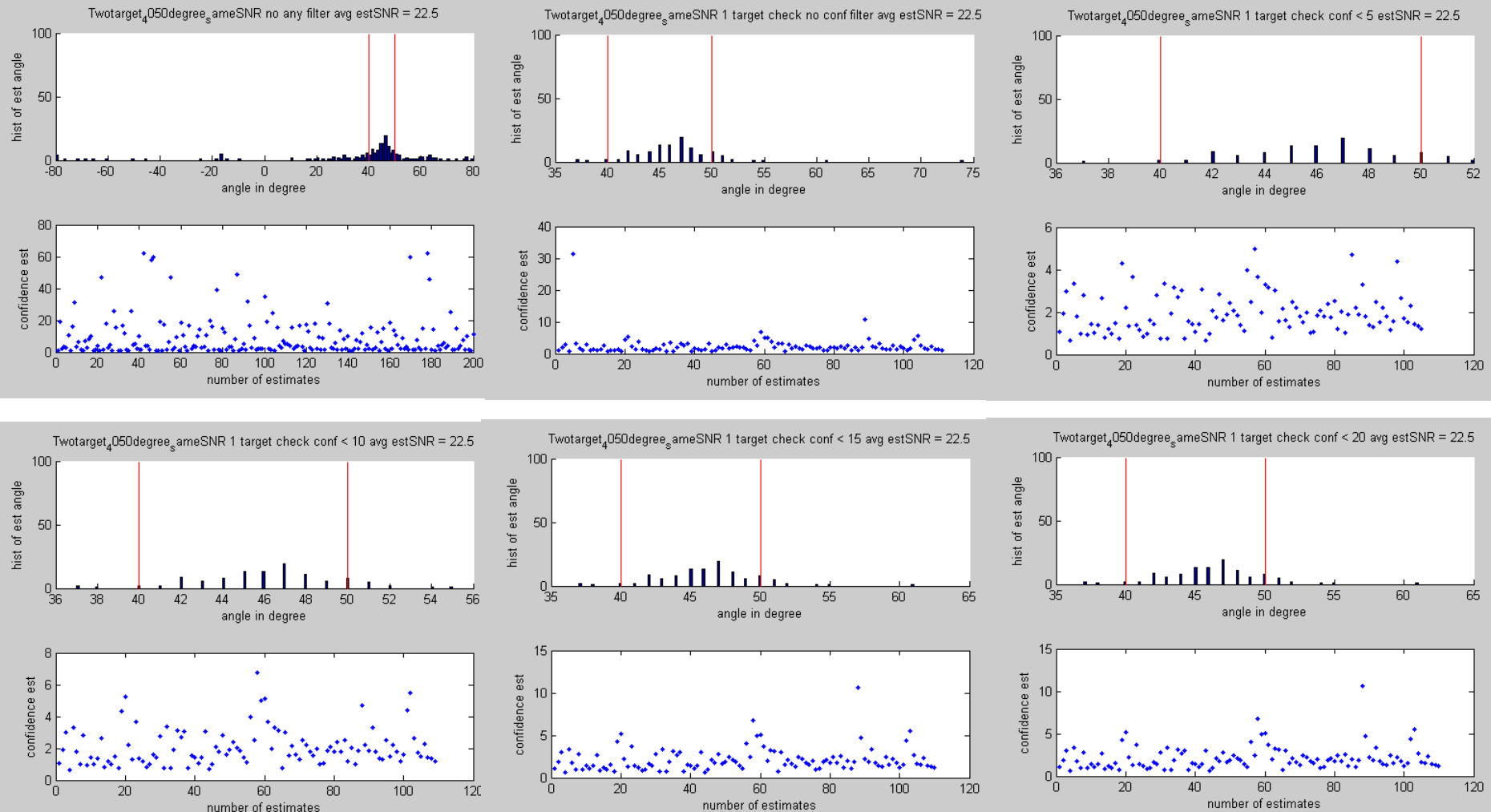
2 targets @ 0° 60° : 60° target has 5x RCS



2 targets @ 0° 60° : 0° target has 5x RCS

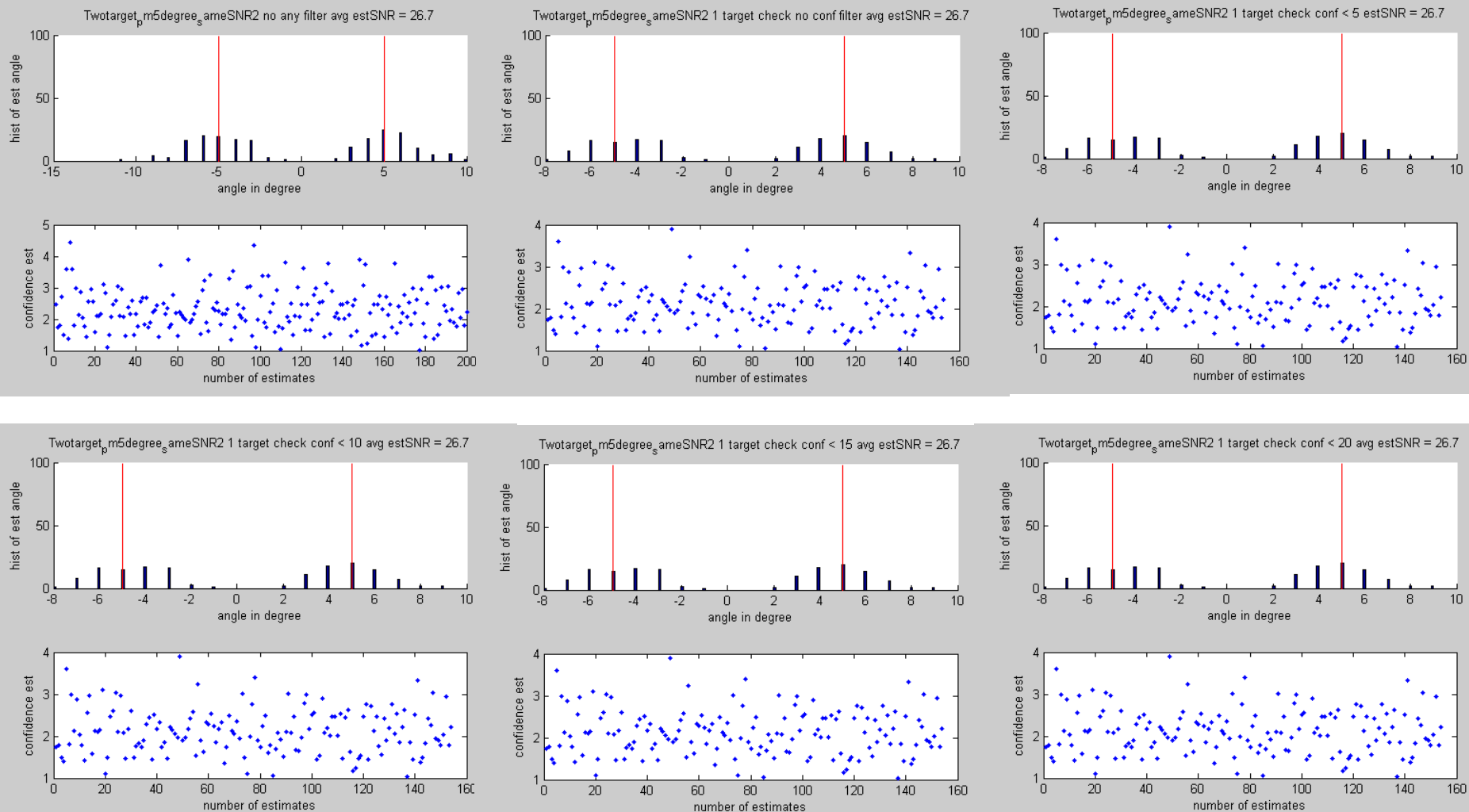


2 targets @ 40° 50° : same RCS

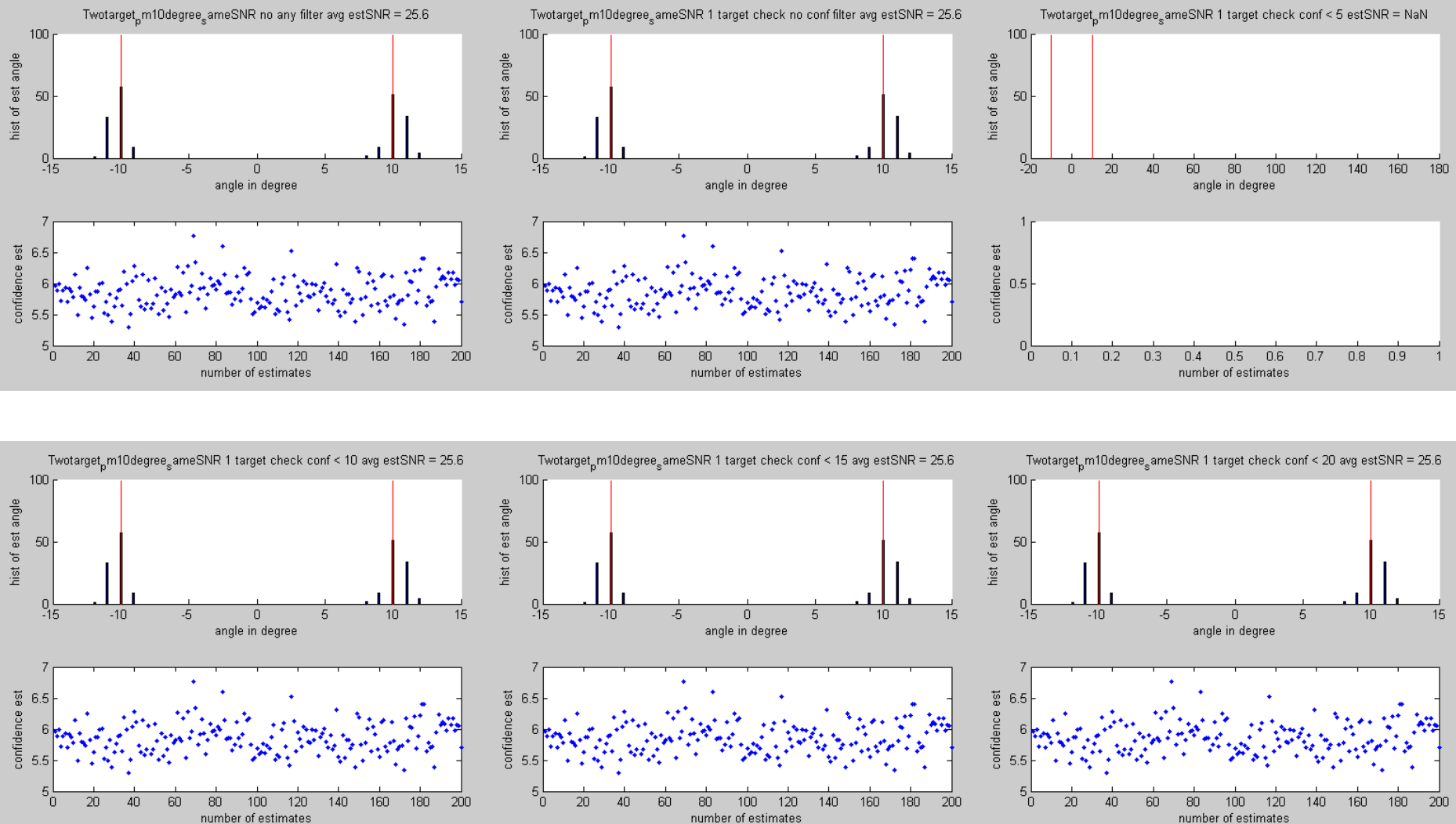


Missed detection (missed 80 from total 200) comes from single target check. If the 2 targets are close enough, some frames, DML will regard 2 targets as 1.

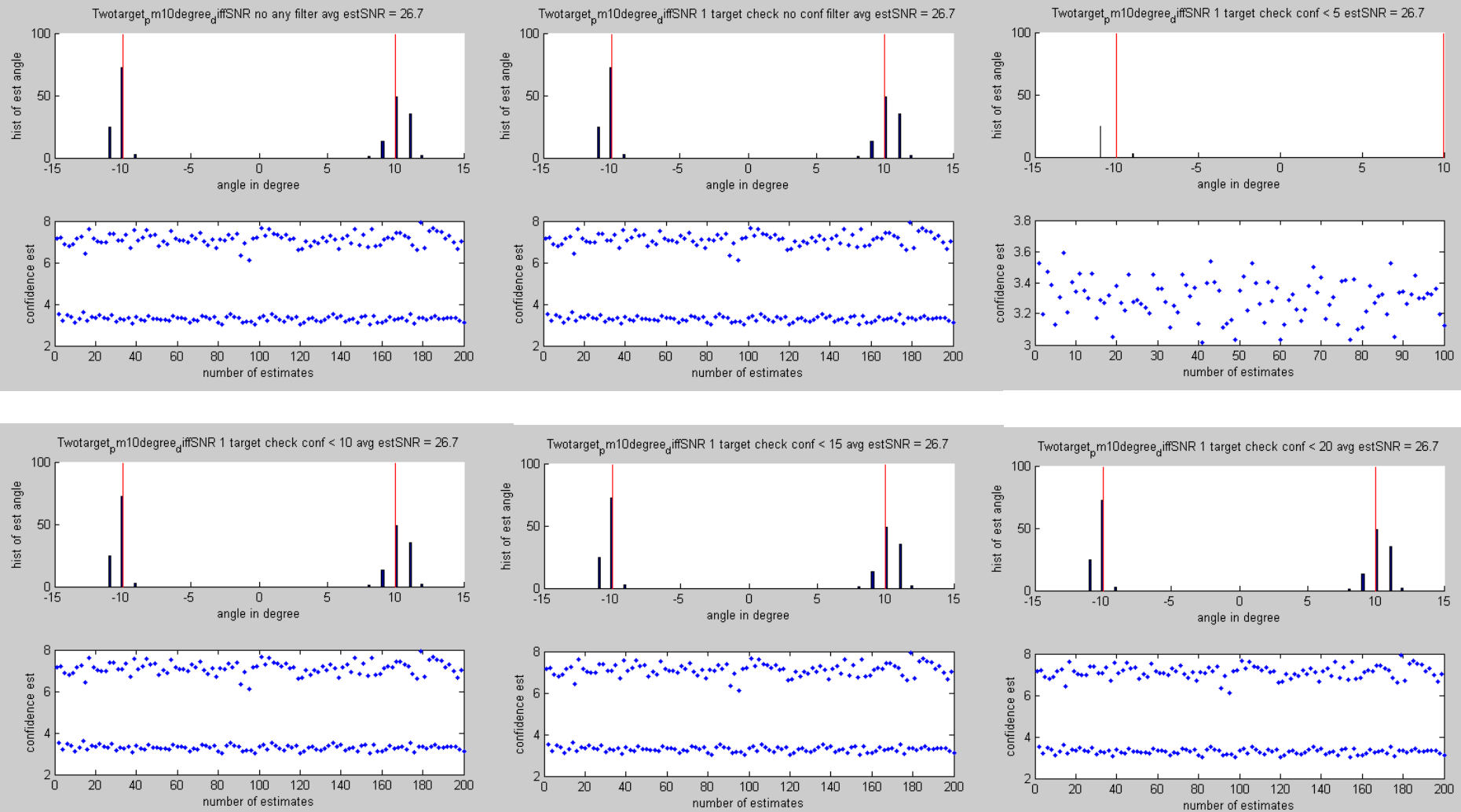
2 targets @ -5° 5° : same RCS



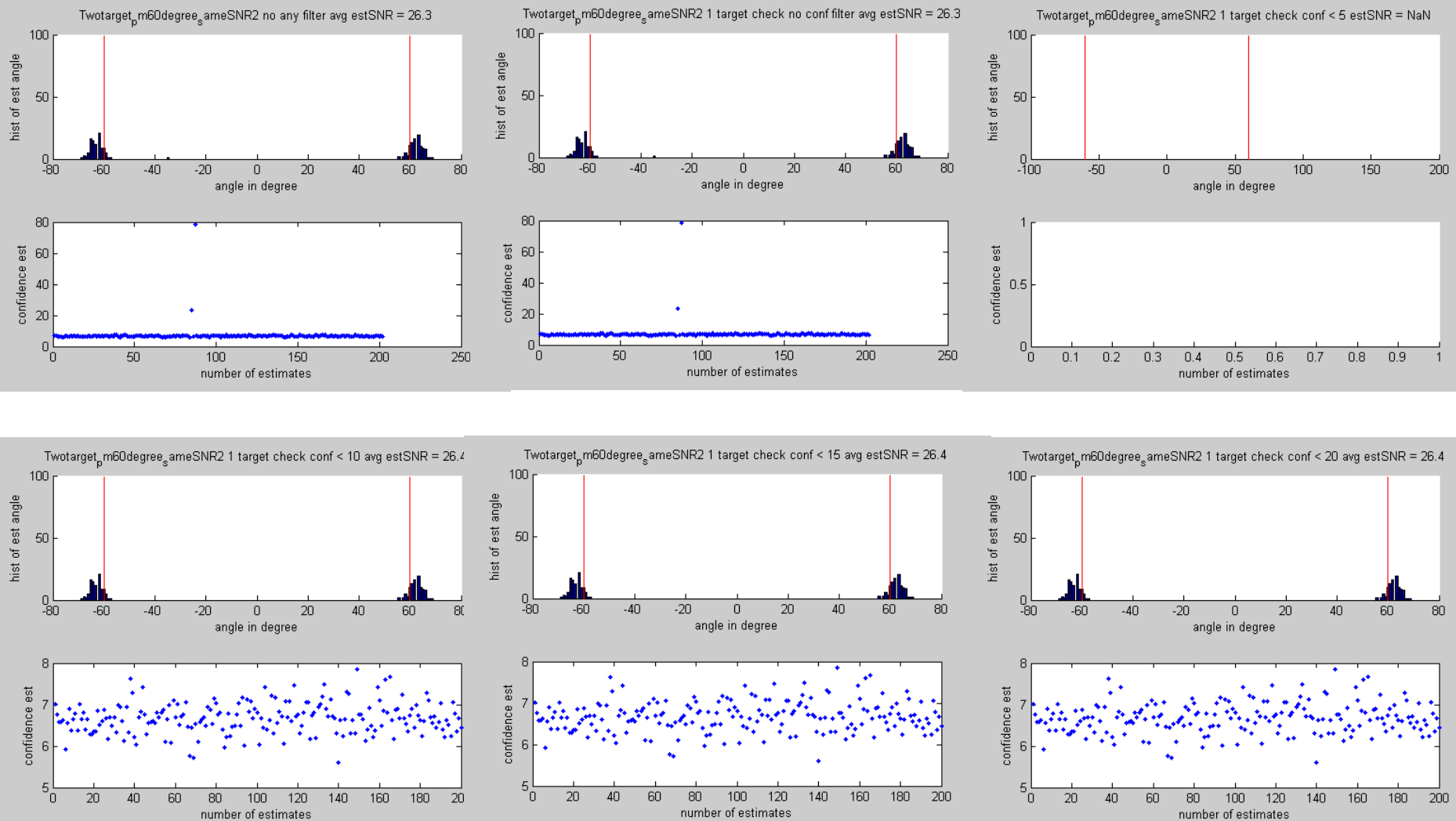
2 targets @ -10° 10° : same RCS



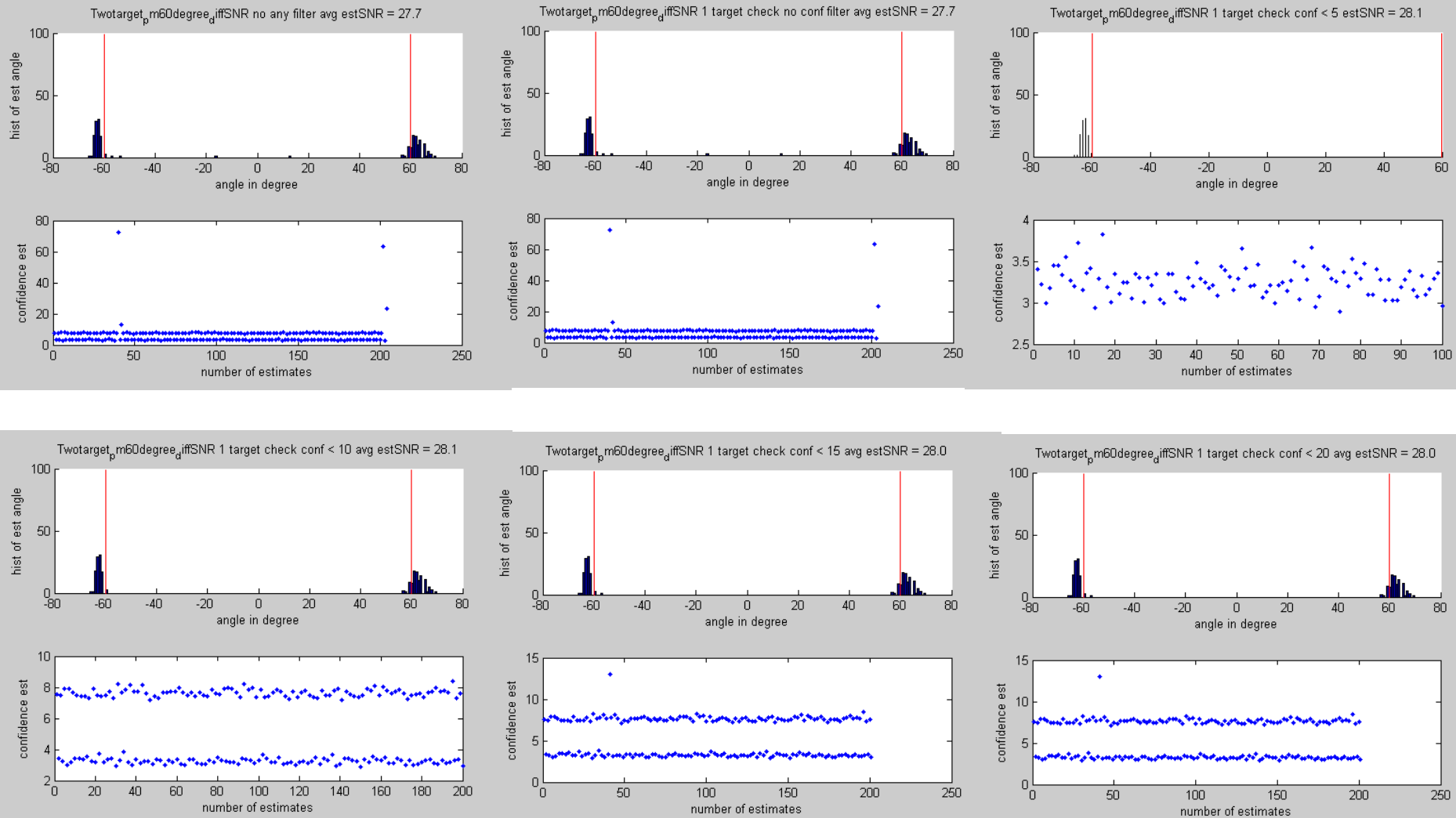
2 targets @ -10° 10° : -10° has 3x RCS



2 targets @ -60° 60° : same RCS



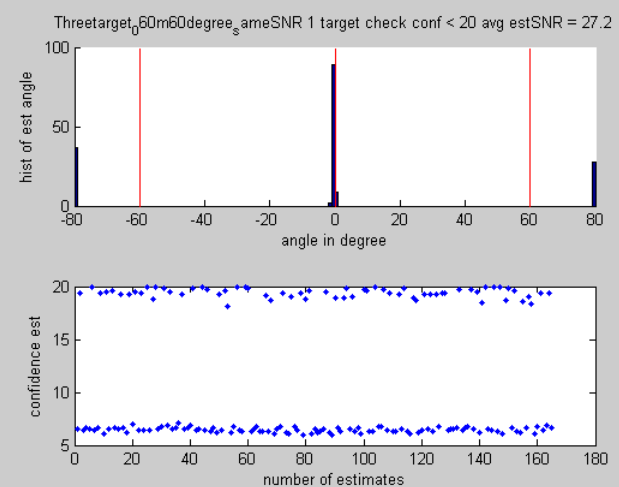
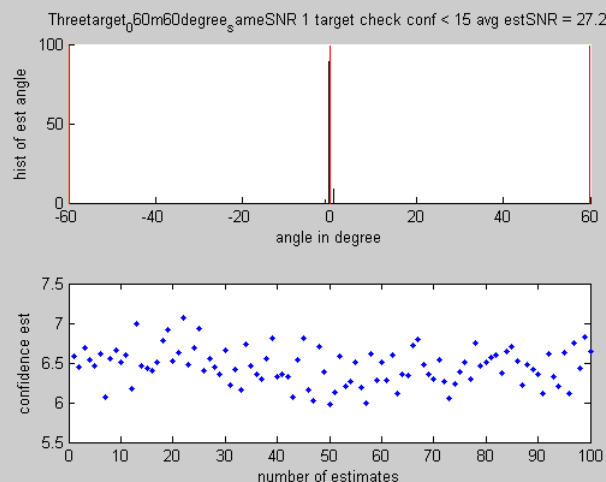
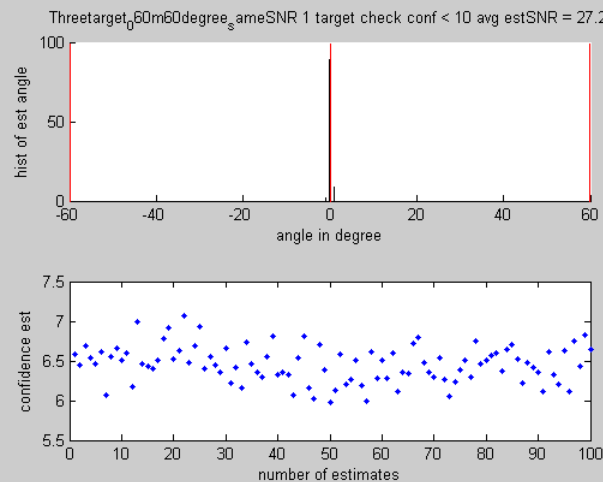
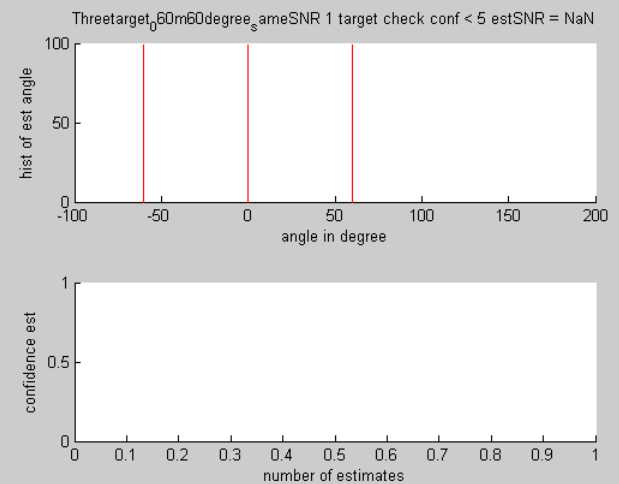
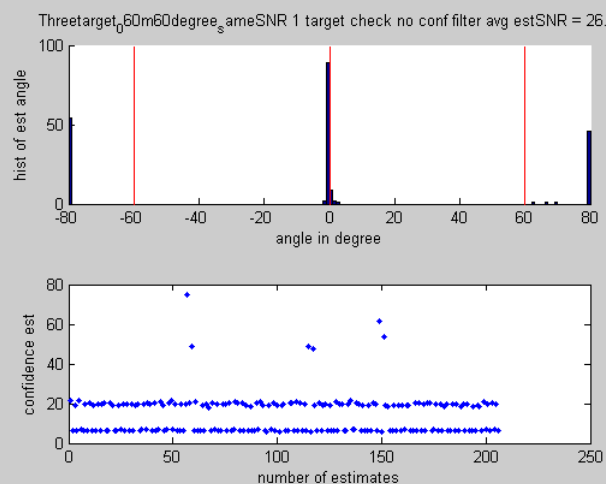
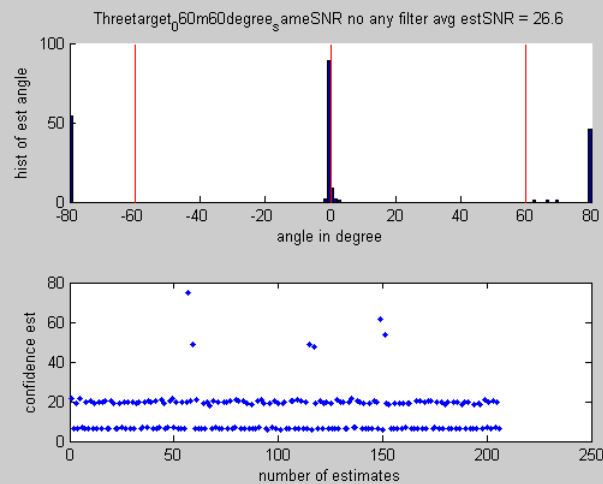
2 targets @ -60° 60° : -60° has 5x RCS



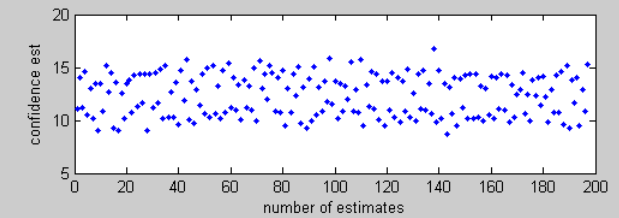
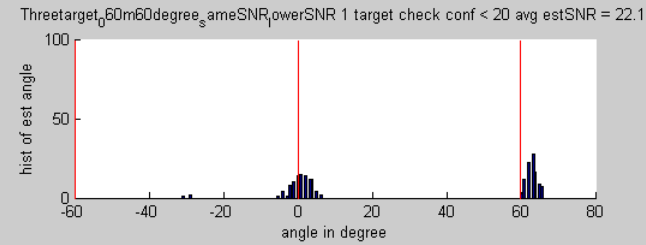
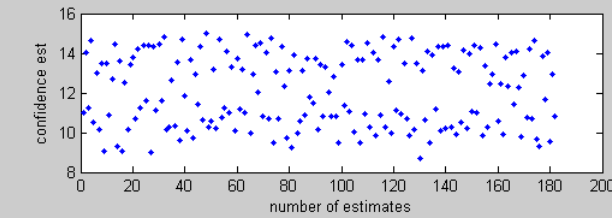
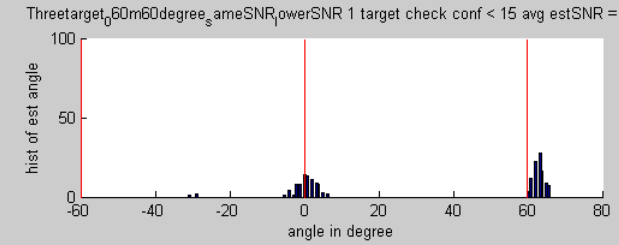
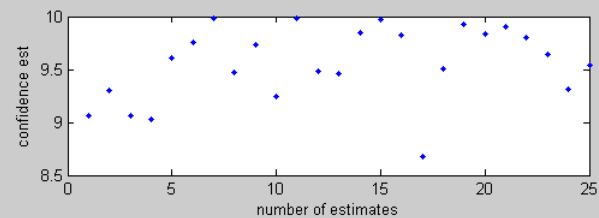
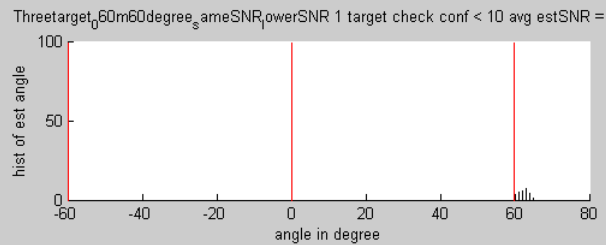
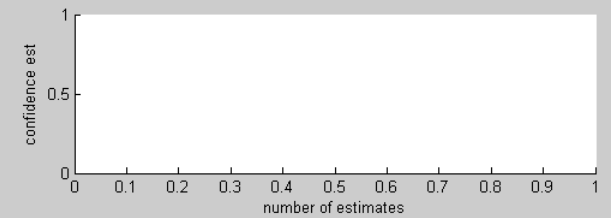
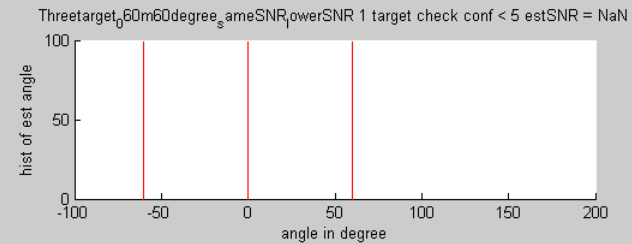
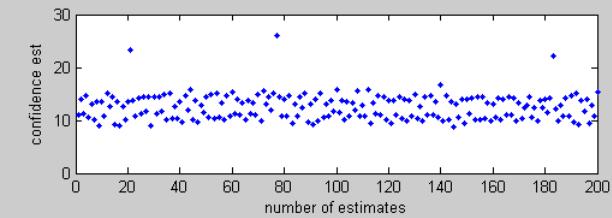
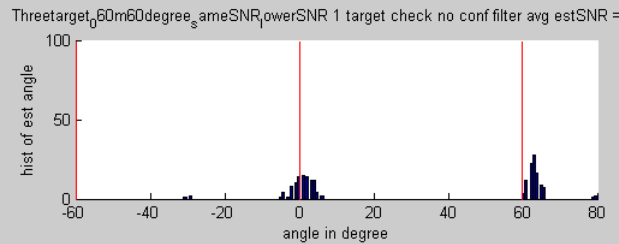
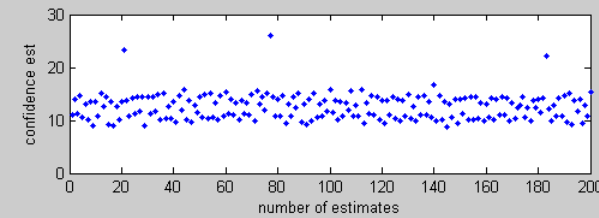
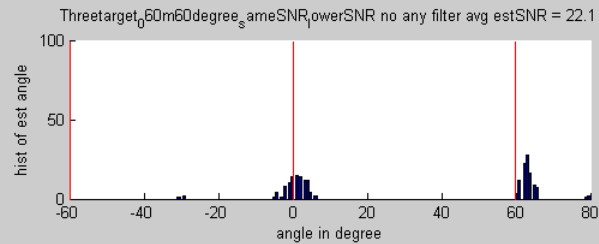
Confidence Simulation Results

Set 5: 3 targets @ various angles, 100 frames

3 targets @ 0° 60° -60° (1)



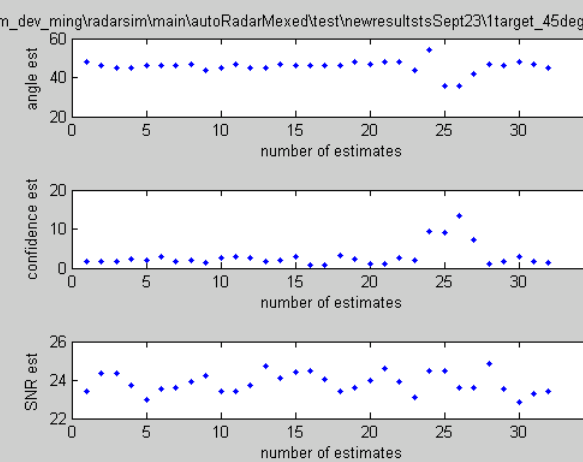
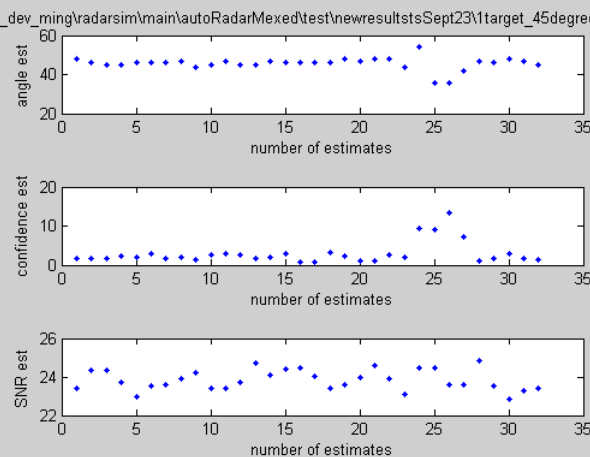
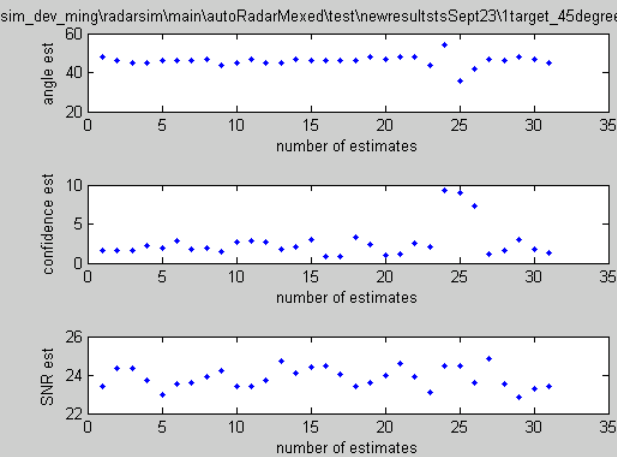
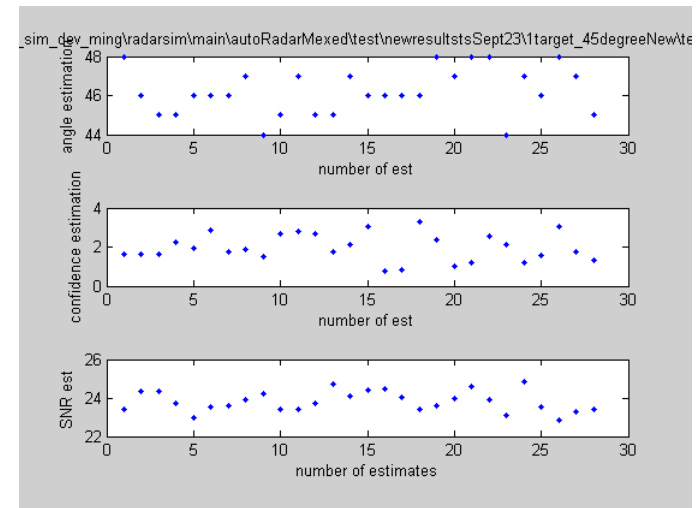
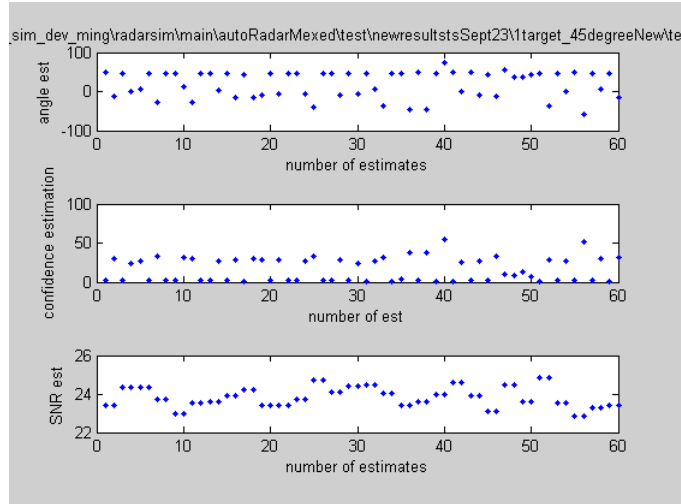
3 targets @ 0° 60° -60° (2)



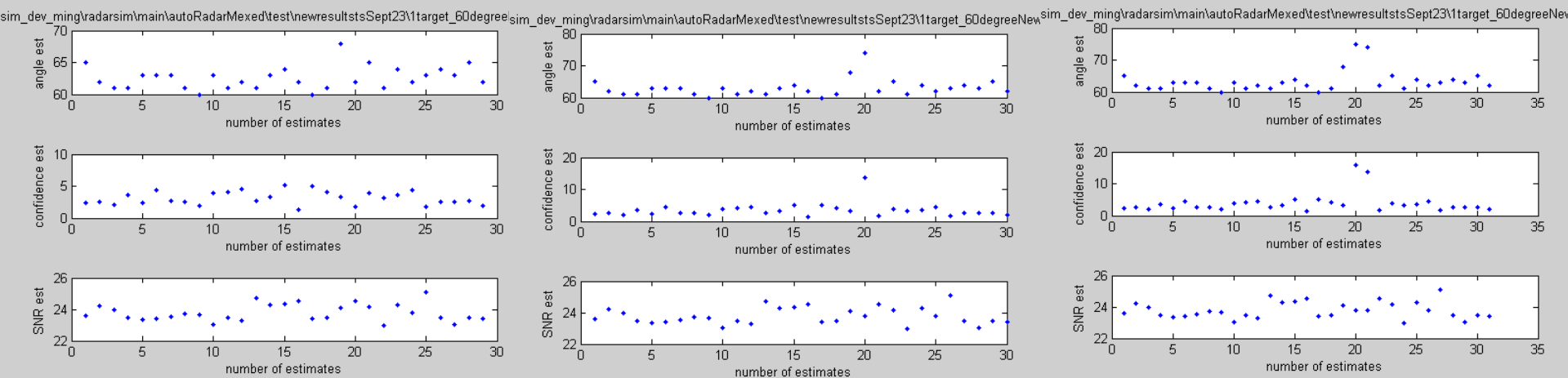
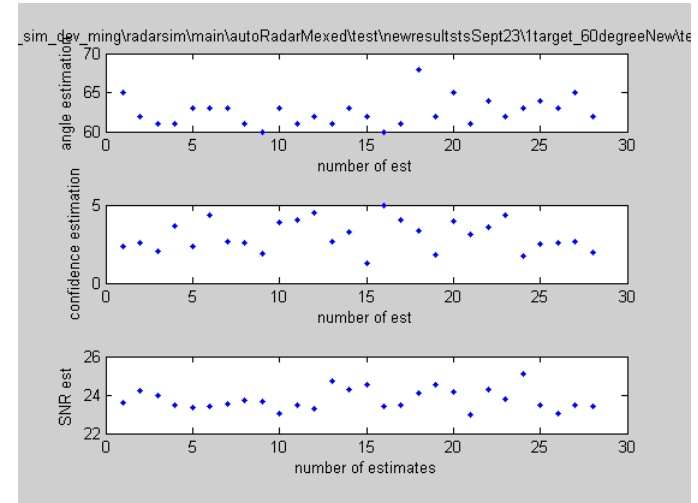
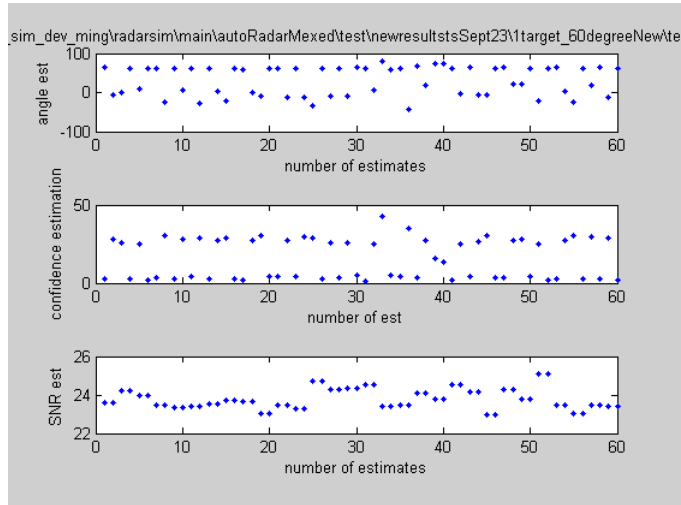
3 targets @ 0° 40° 60°

Old confidence results

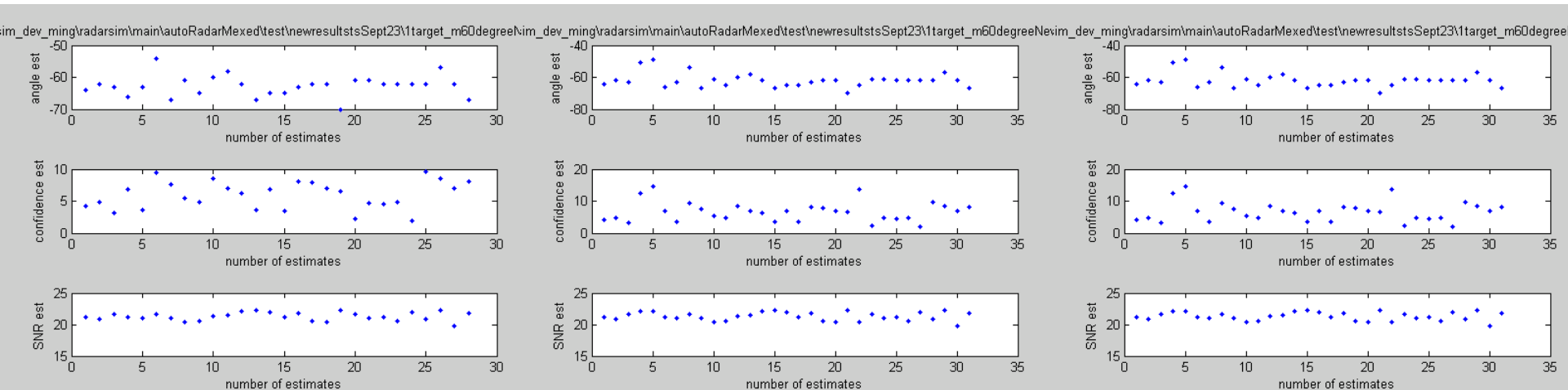
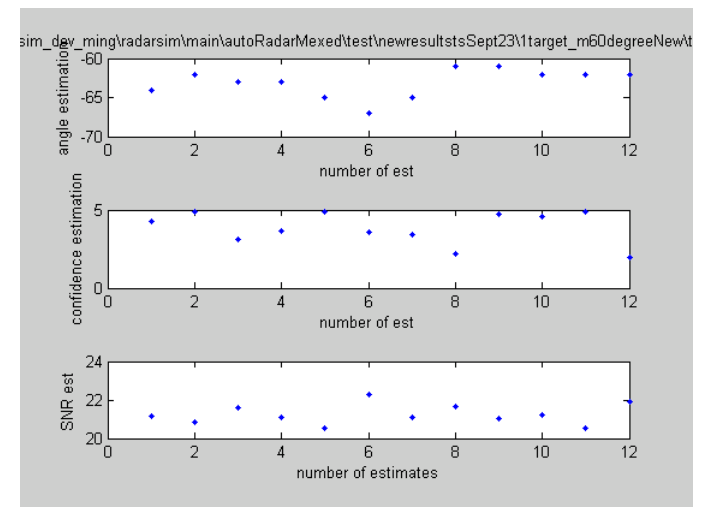
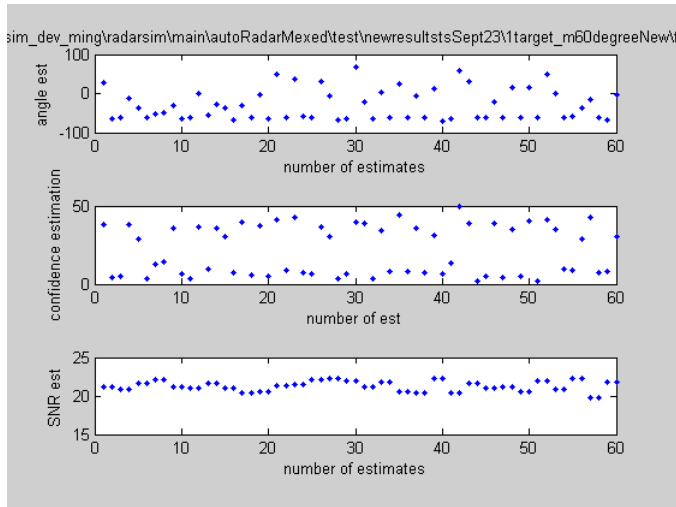
MATLAB Results for Experimental Confidence Metric (1): 1 target @45° (no filter, and conf< 5, 10, 15, 20)



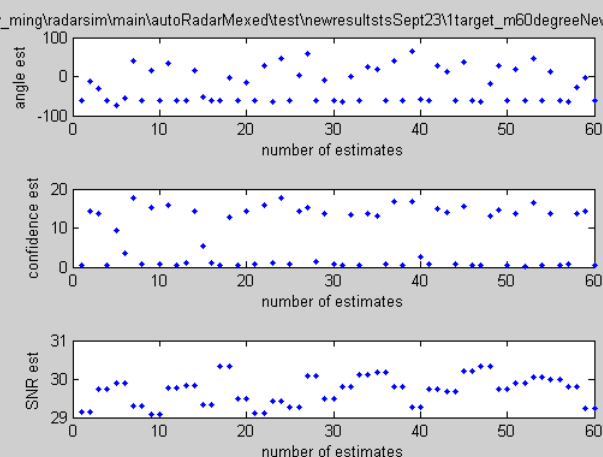
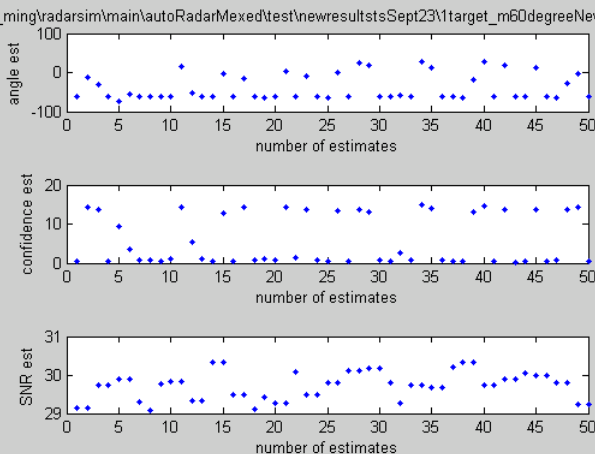
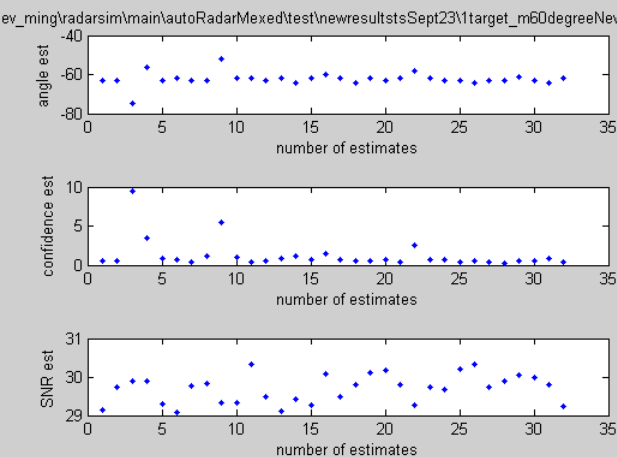
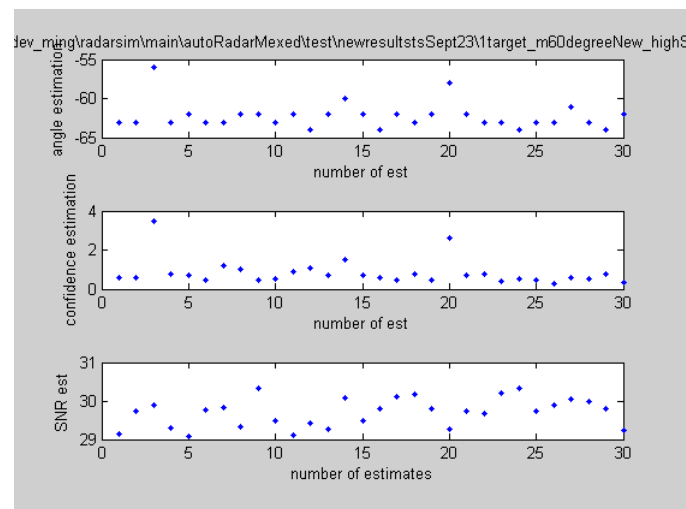
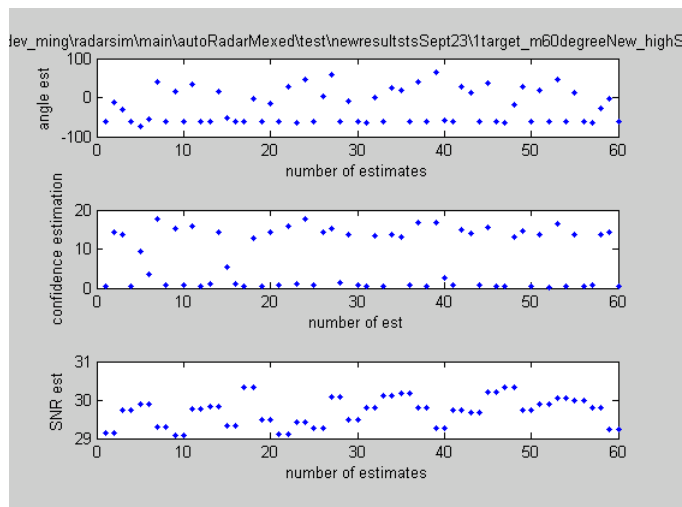
MATLAB Results for Experimental Confidence Metric (2): 1 target @60° (no filter, and conf < 5, 10, 15, 20)



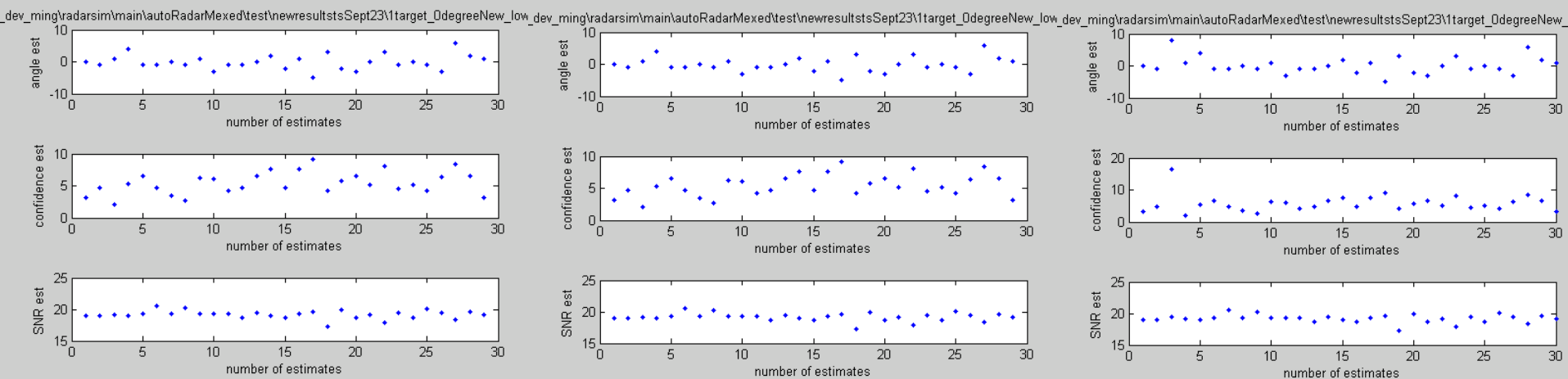
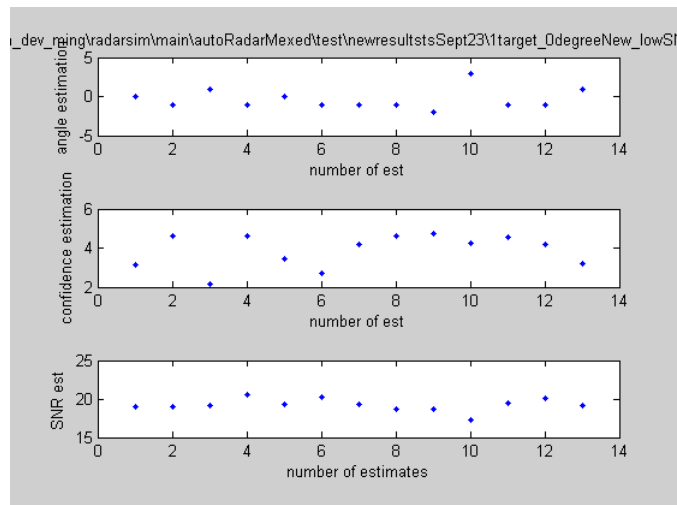
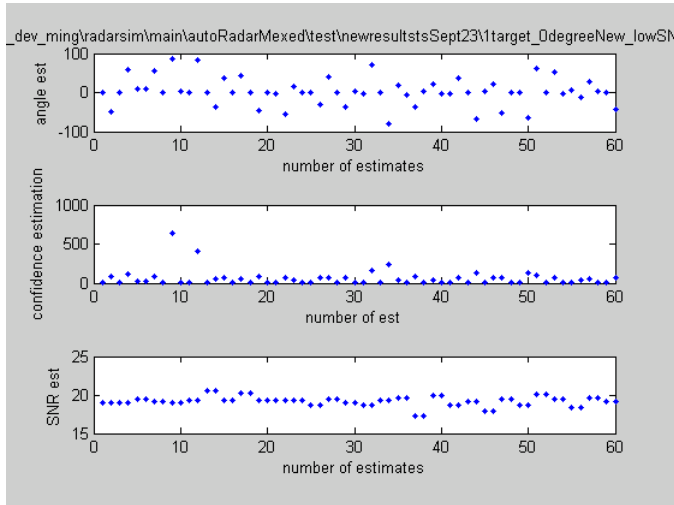
MATLAB Results for Experimental Confidence Metric (3): 1 target @-60° (no filter, and conf< 5, 10, 15, 20)



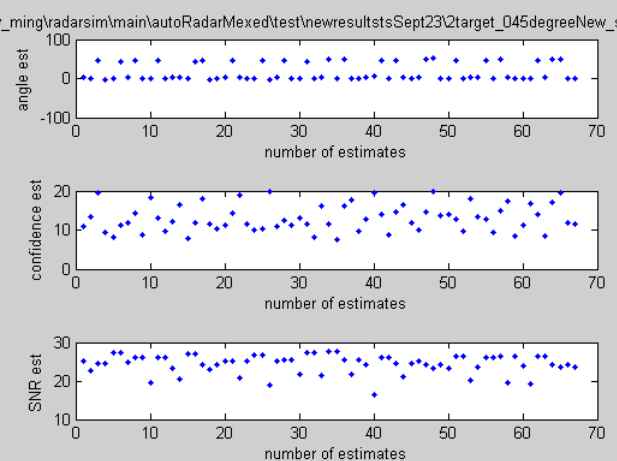
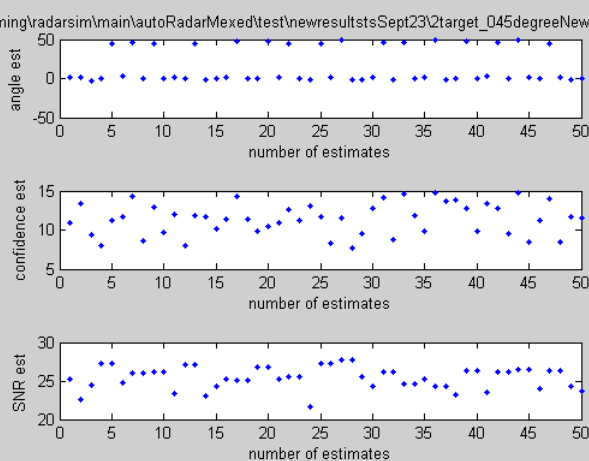
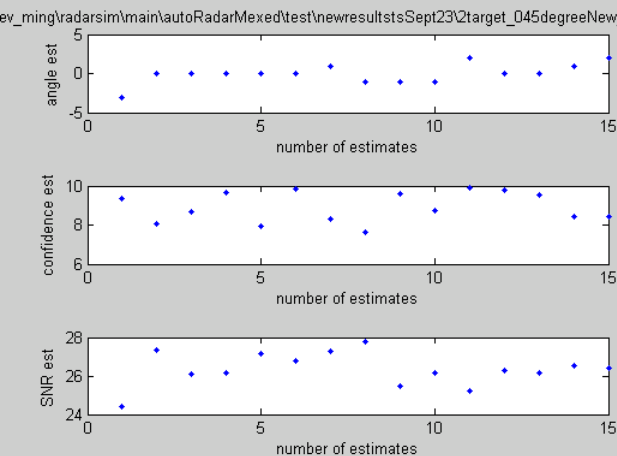
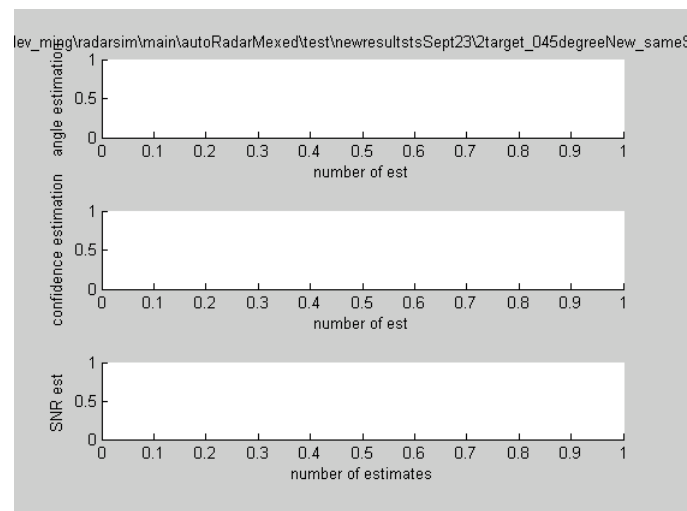
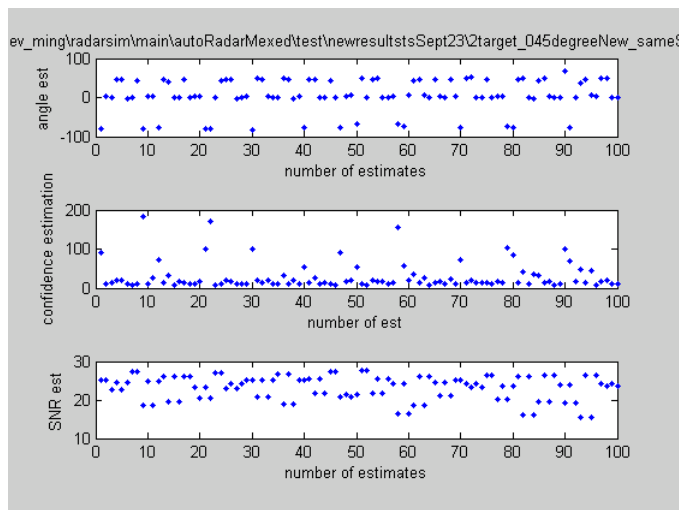
MATLAB Results for Experimental Confidence Metric (4): 1 target @-60° higher SNR (no filter, and conf< 5, 10, 15, 20)



MATLAB Results for Experimental Confidence Metric (5): 1 target @0° (no filter, and conf< 5, 10, 15, 20)

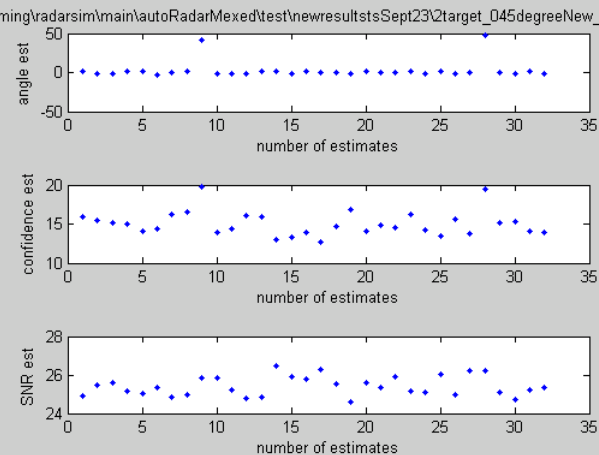
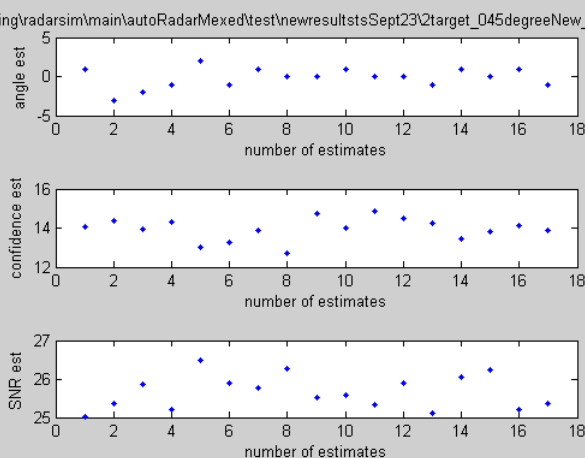
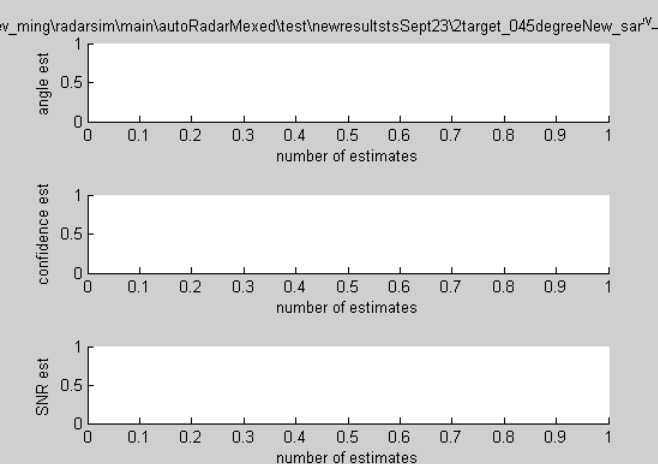
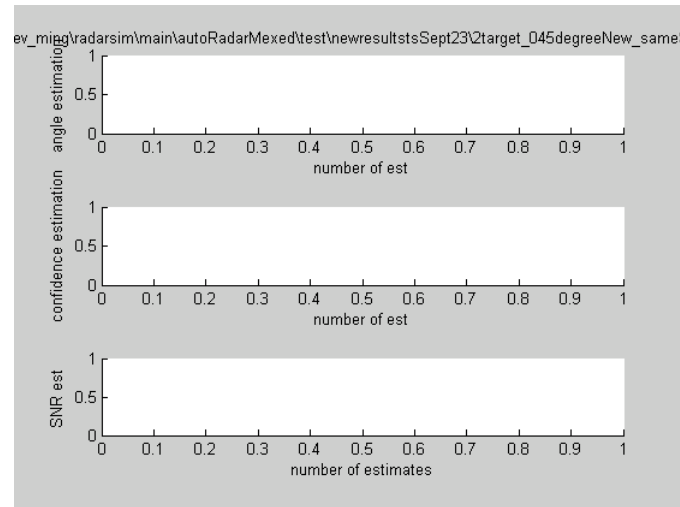
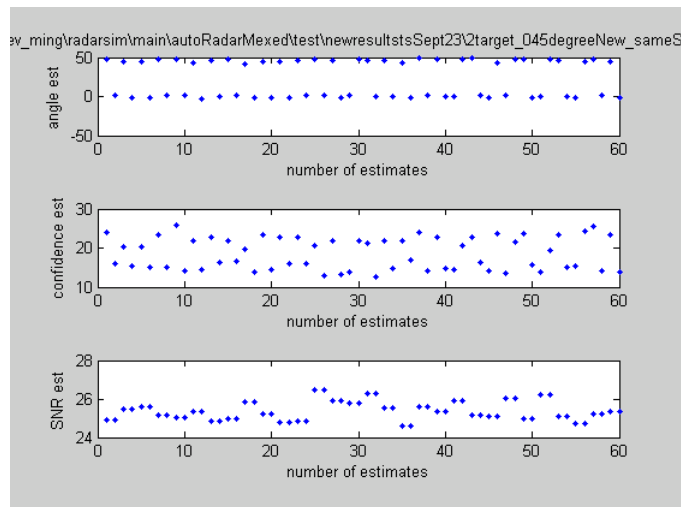


MATLAB Results for Experimental Confidence Metric (6): 2 targets @0° 45° w/same SNR (no filter, and conf< 5, 10, 15, 20)

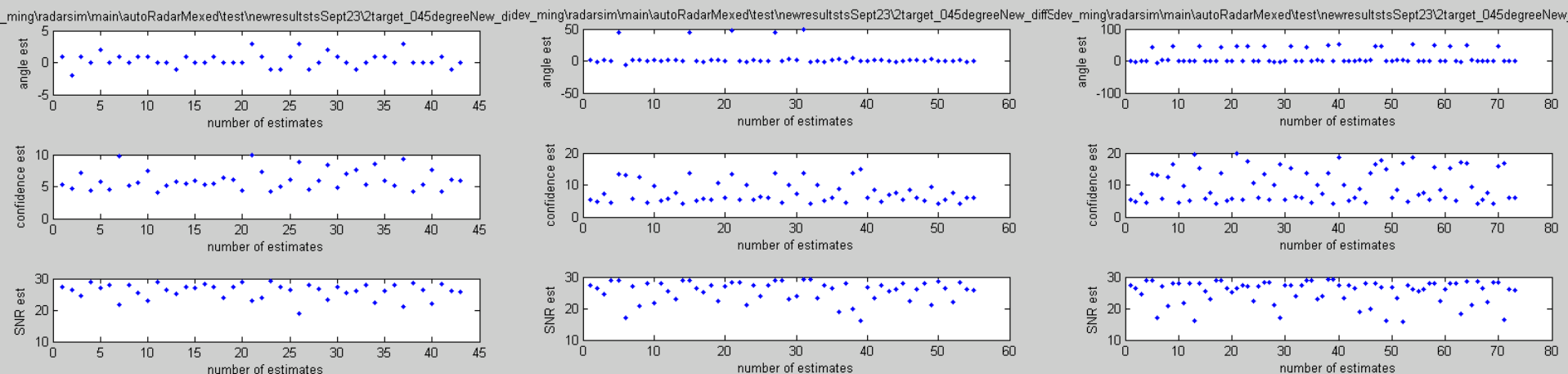
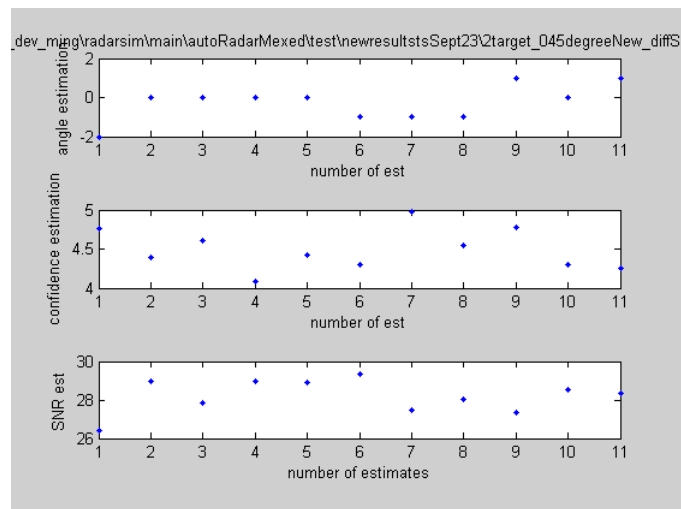
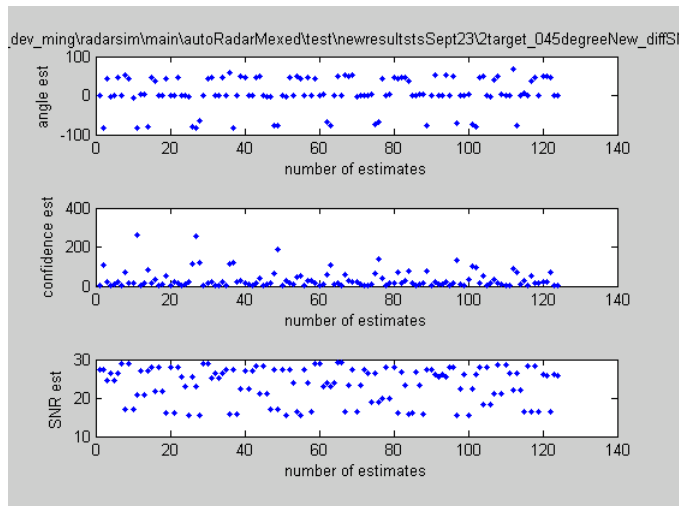


MATLAB Results for Experimental Confidence Metric (7):

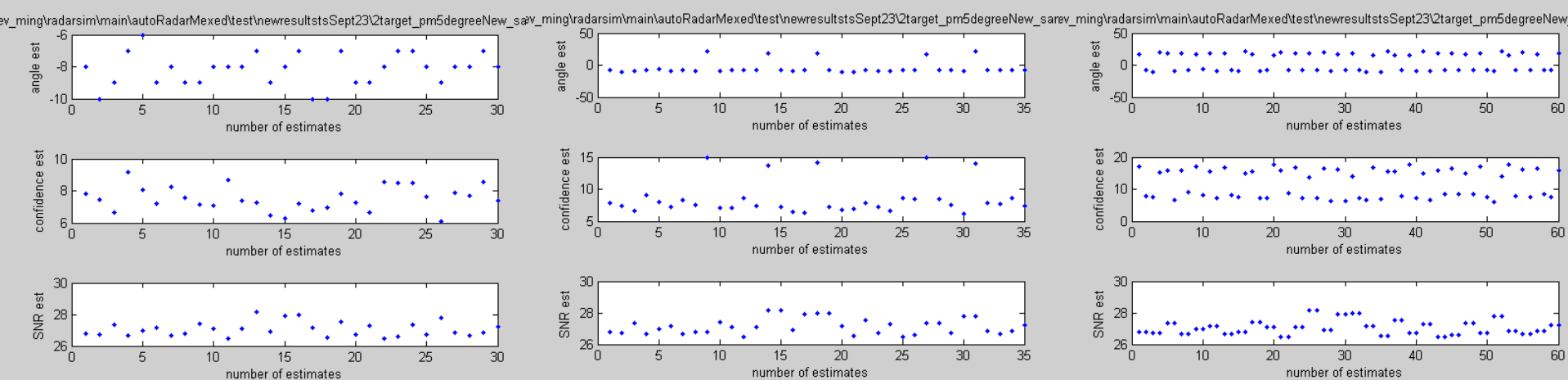
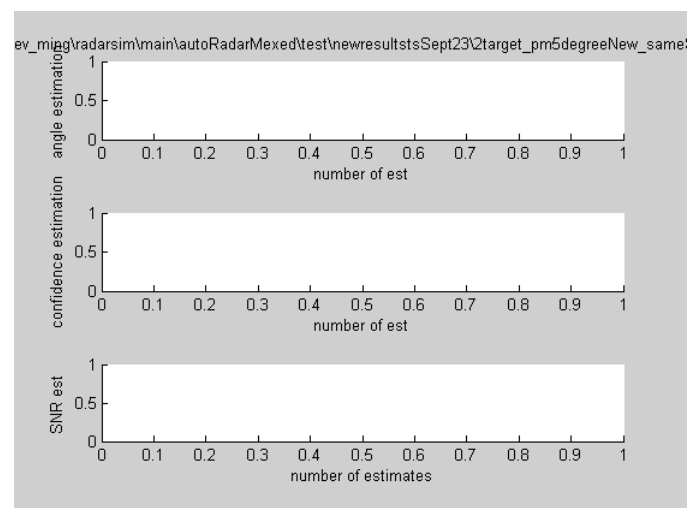
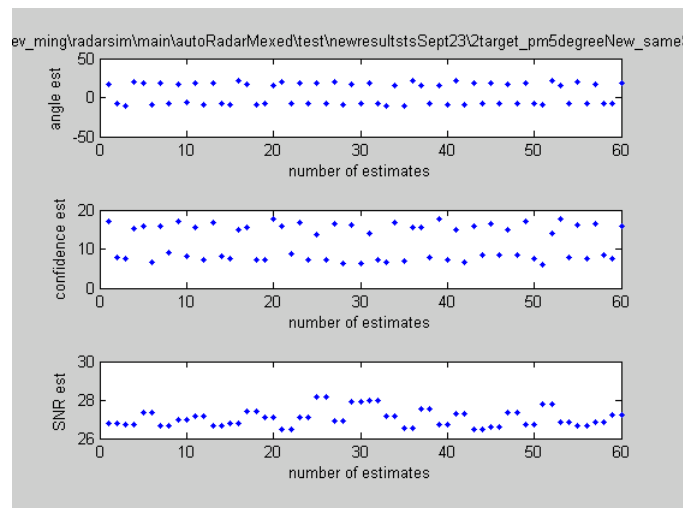
2 targets @0° 45° w/same lower SNR (no filter, and conf< 5, 10, 15, 20)



MATLAB Results for Experimental Confidence Metric (8): 2 targets @0° 45° w/diff SNR (no filter, and conf< 5, 10, 15, 20)

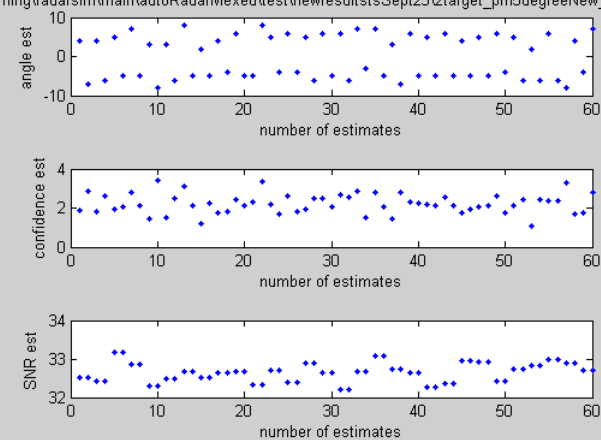
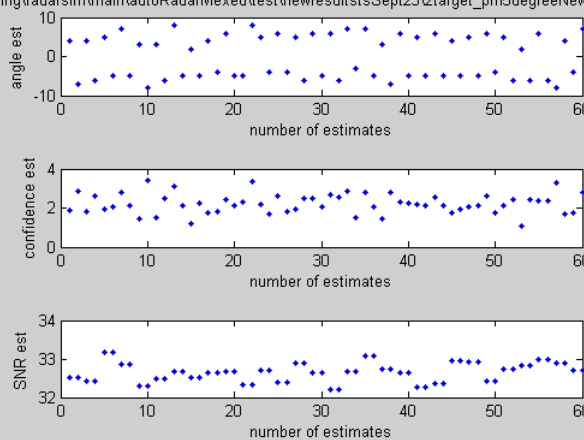
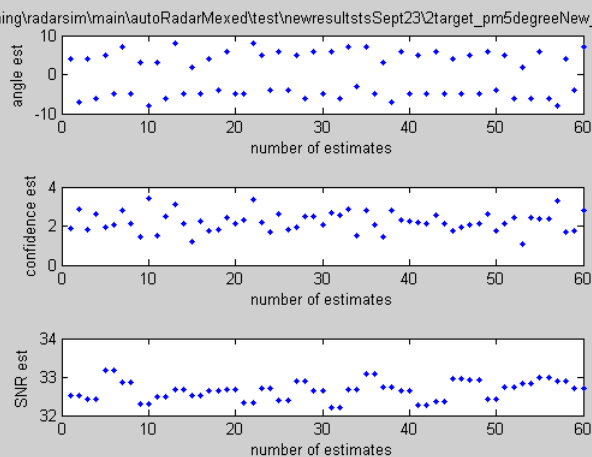
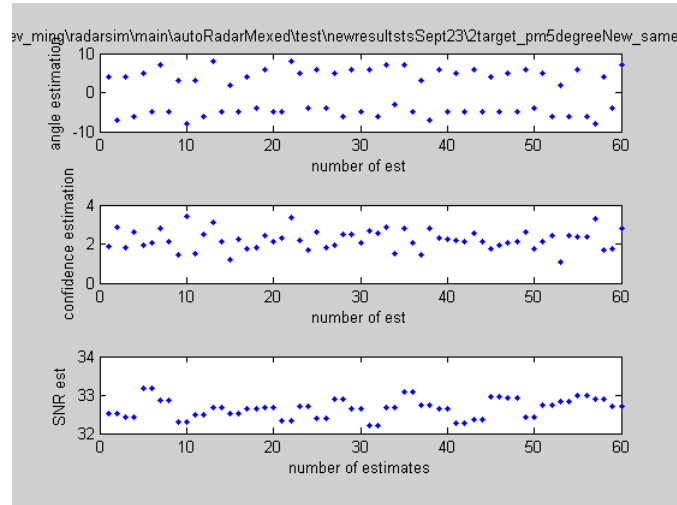
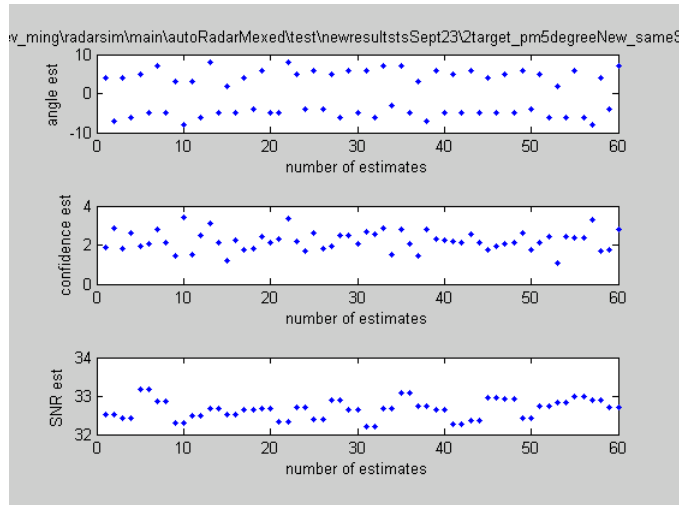


MATLAB Results for Experimental Confidence Metric (9): 2 targets @-5° 5° w/same SNR (no filter, and conf< 5, 10, 15, 20)

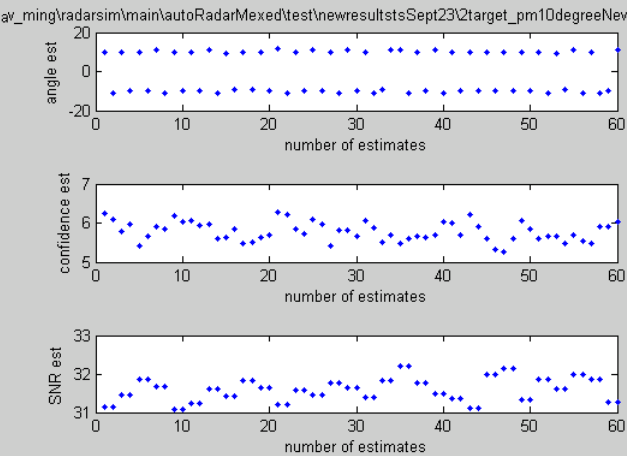
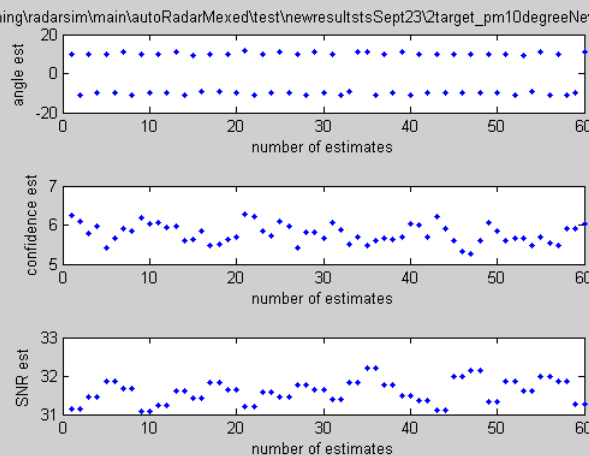
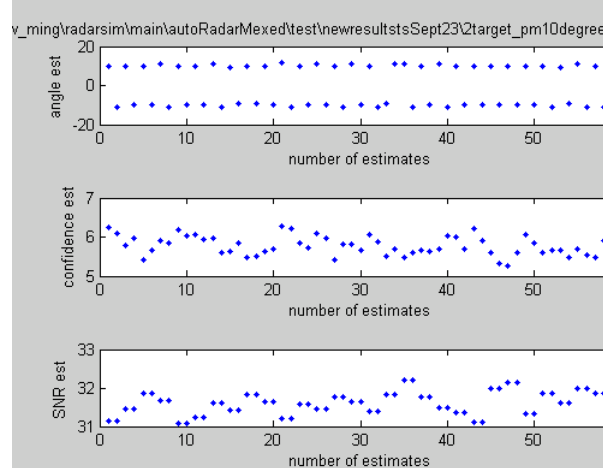
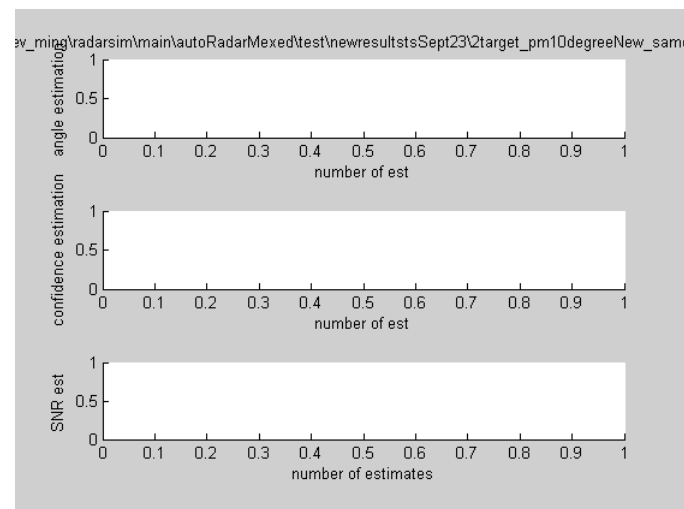
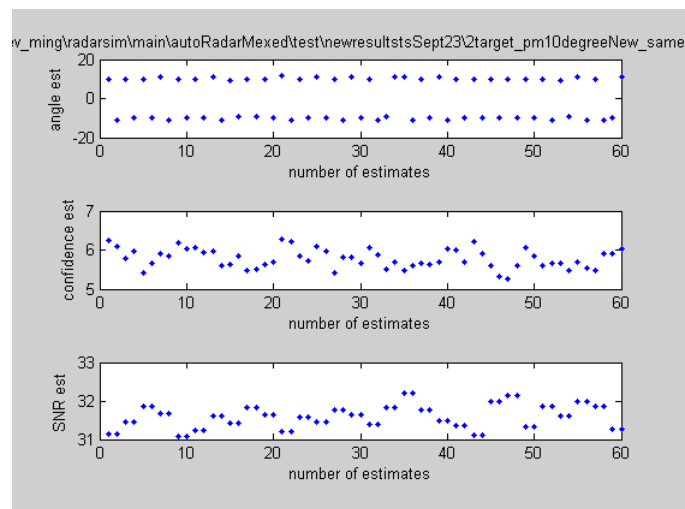


MATLAB Results for Experimental Confidence Metric (10):

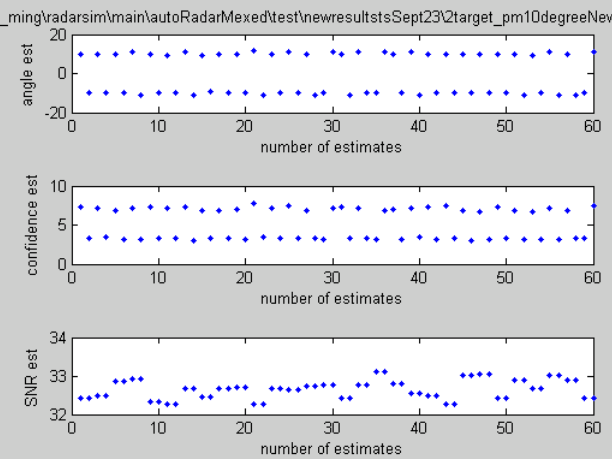
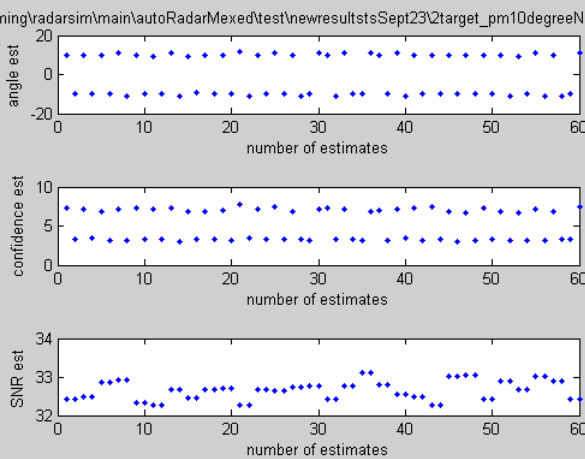
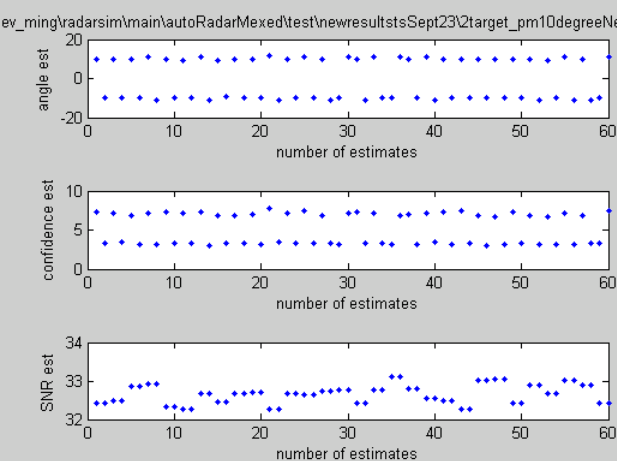
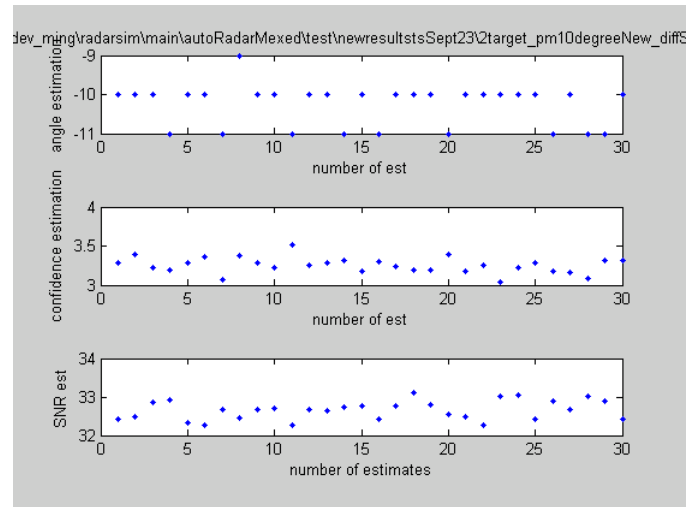
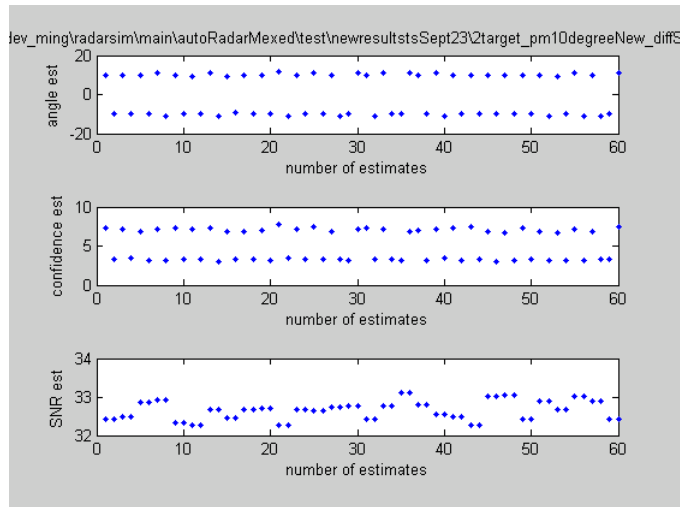
2 targets @-5° 5° w/same higher SNR (no filter, and conf< 5, 10, 15, 20)



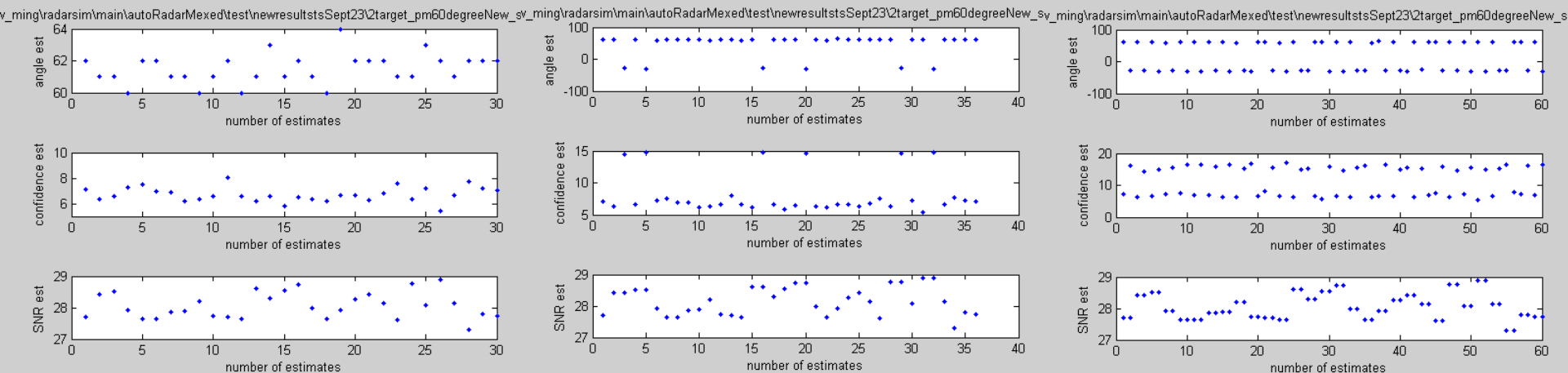
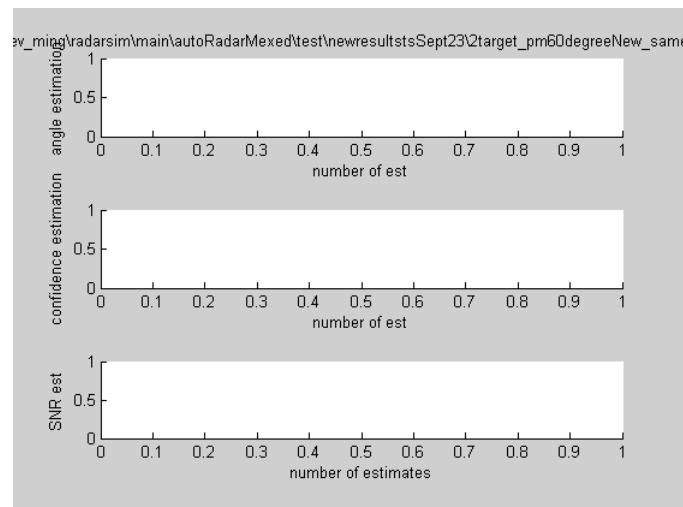
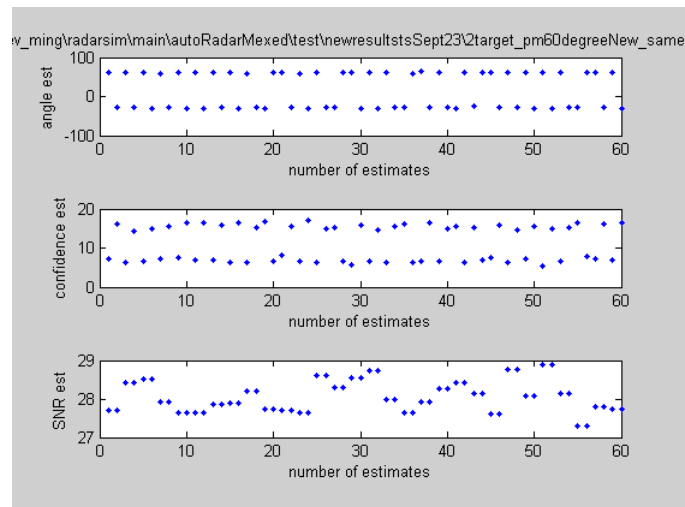
MATLAB Results for Experimental Confidence Metric (11): 2 targets @-10° 10° w/same SNR (no filter, and conf< 5, 10, 15, 20)



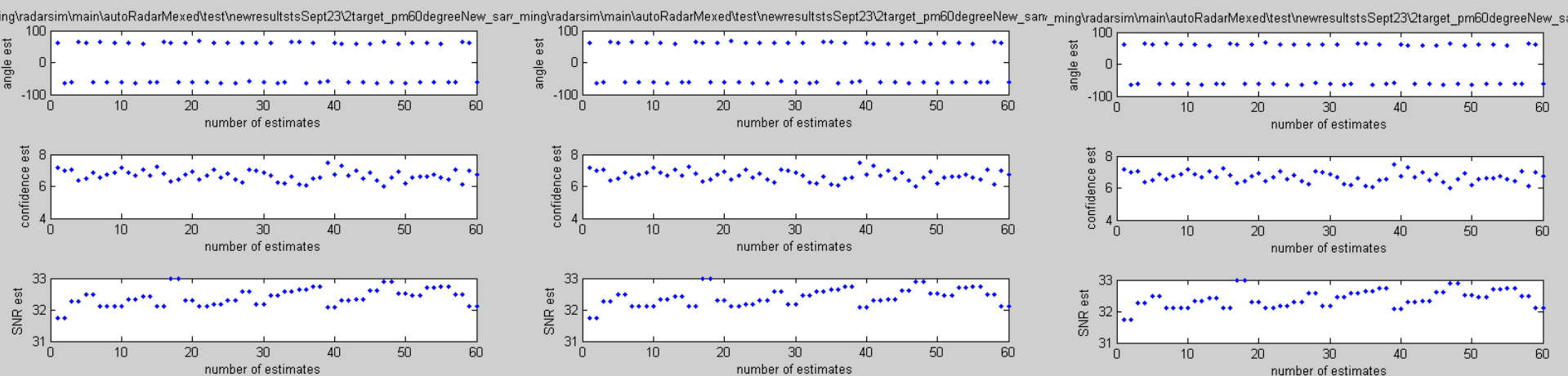
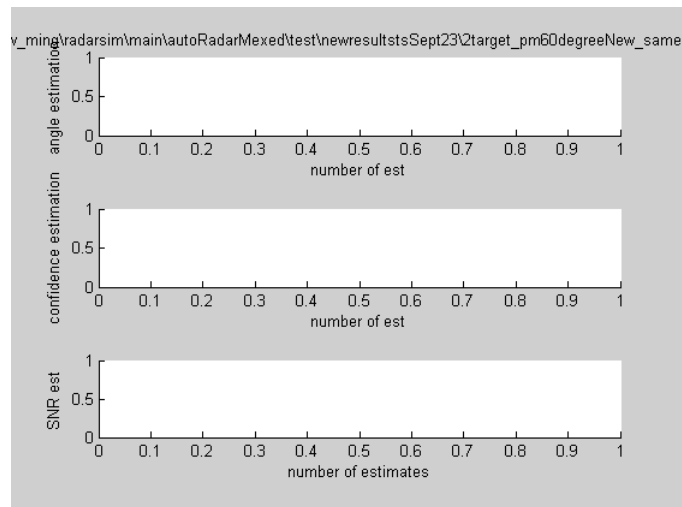
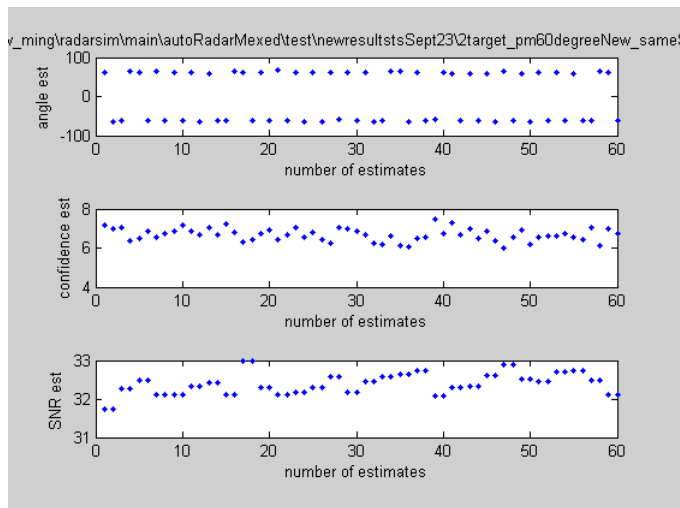
MATLAB Results for Experimental Confidence Metric (12): 2 targets @-10° 10° w/diff SNR (no filter, and conf< 5, 10, 15, 20)



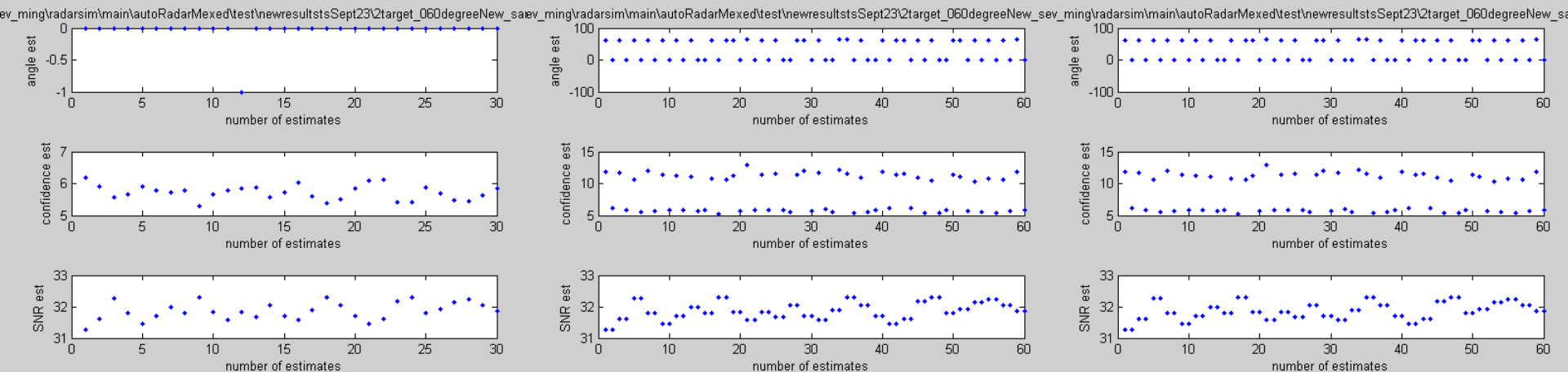
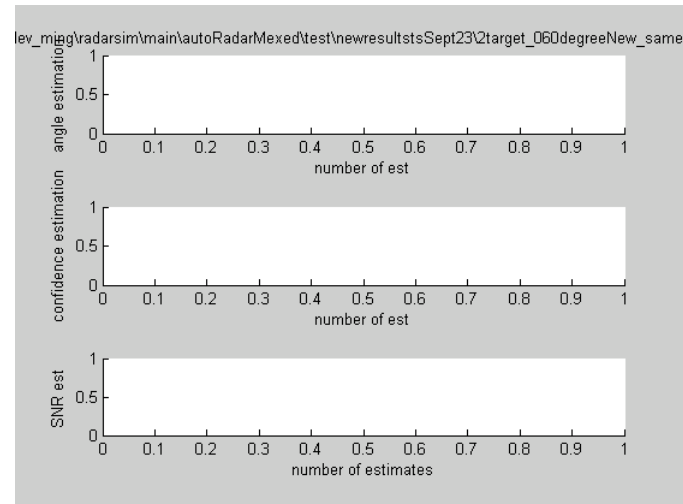
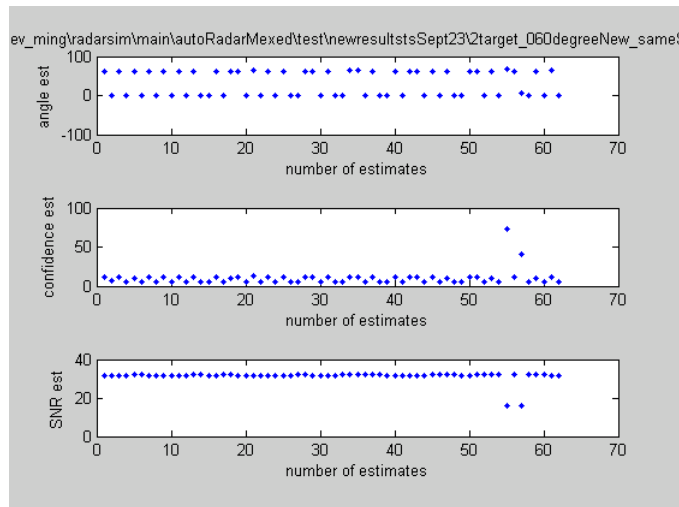
MATLAB Results for Experimental Confidence Metric (13): 2 targets @-60° 60° w/same SNR (no filter, and conf< 5, 10, 15, 20)



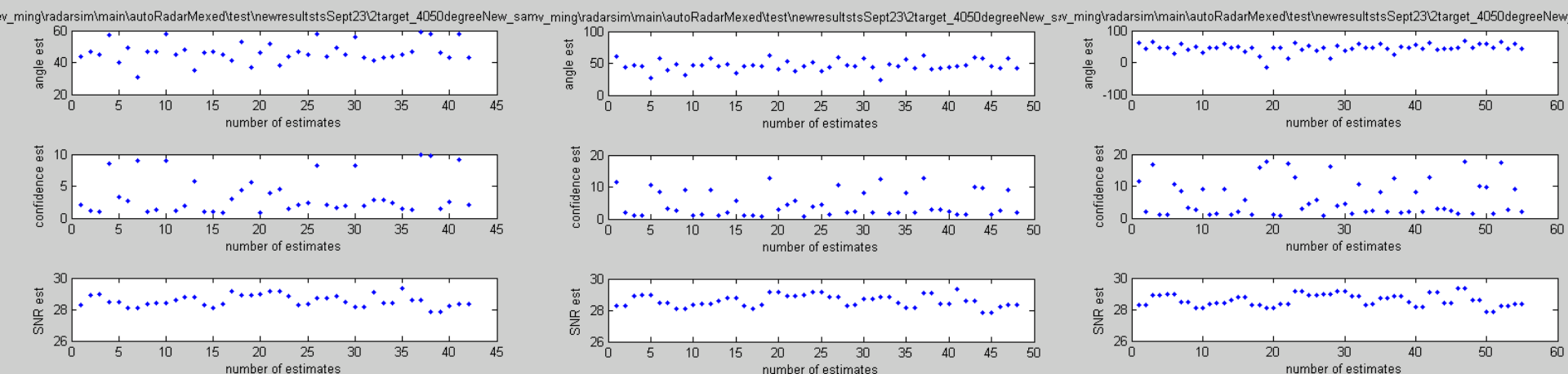
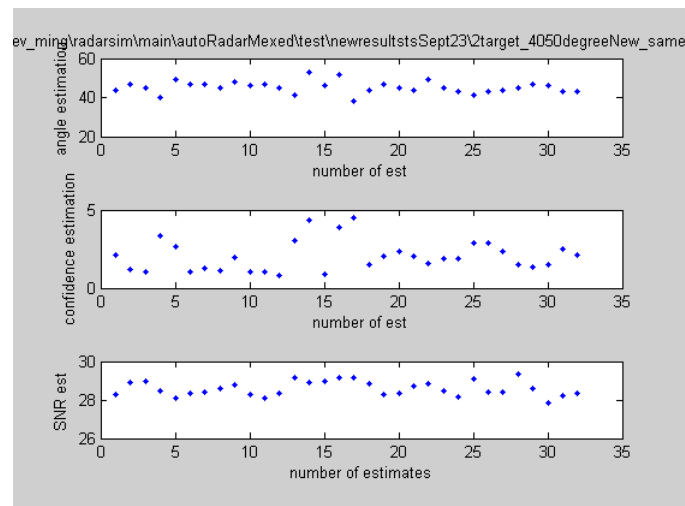
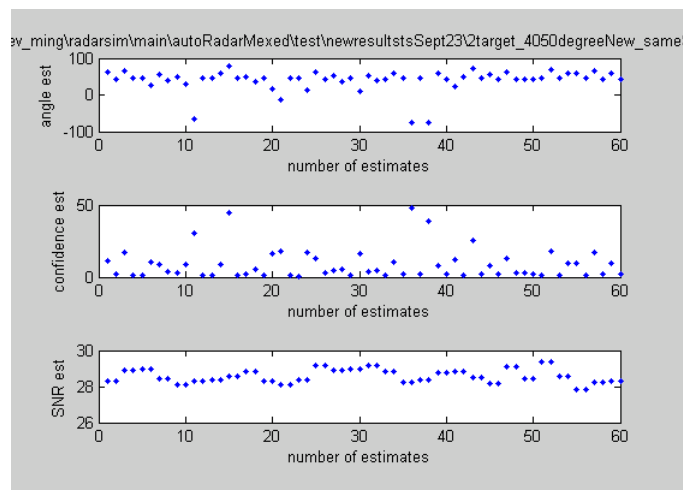
MATLAB Results for Experimental Confidence Metric (14): 2 targets @-60° 60° w/same higher SNR (no filter, and conf< 5, 10, 15, 20)



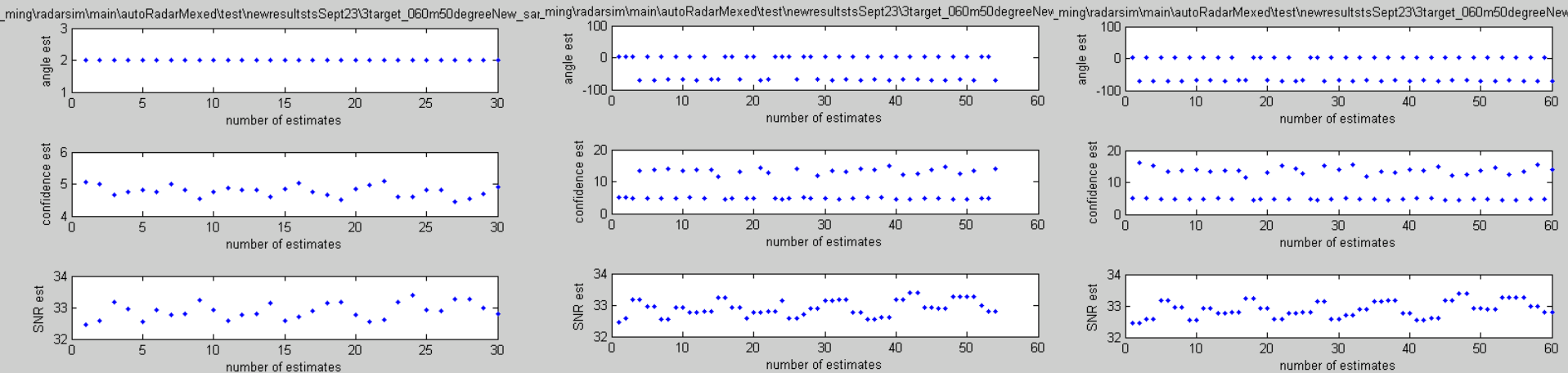
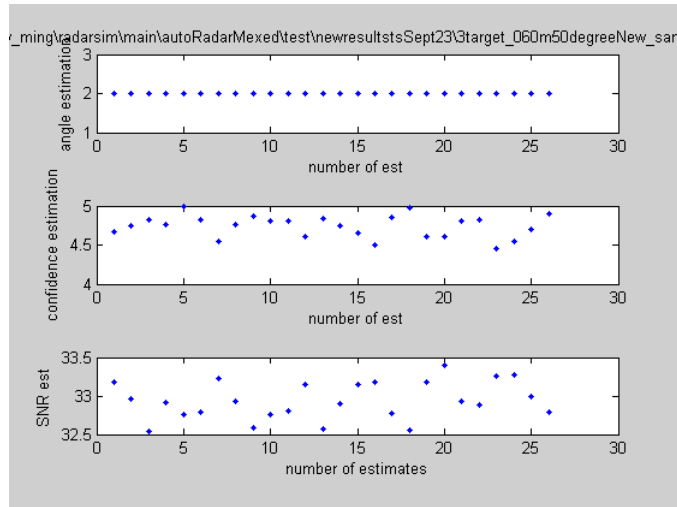
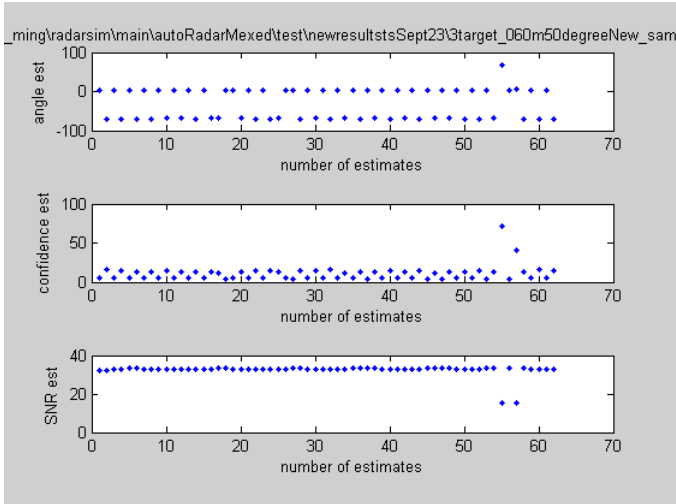
MATLAB Results for Experimental Confidence Metric (15): 2 targets @0° 60° w/same SNR (no filter, and conf< 5, 10, 15, 20)



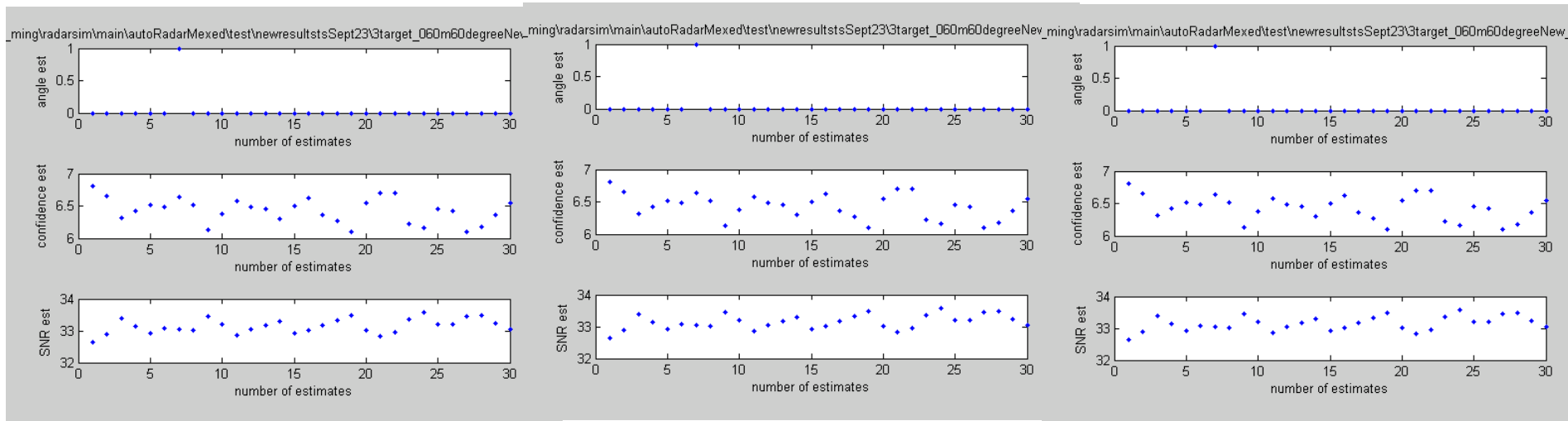
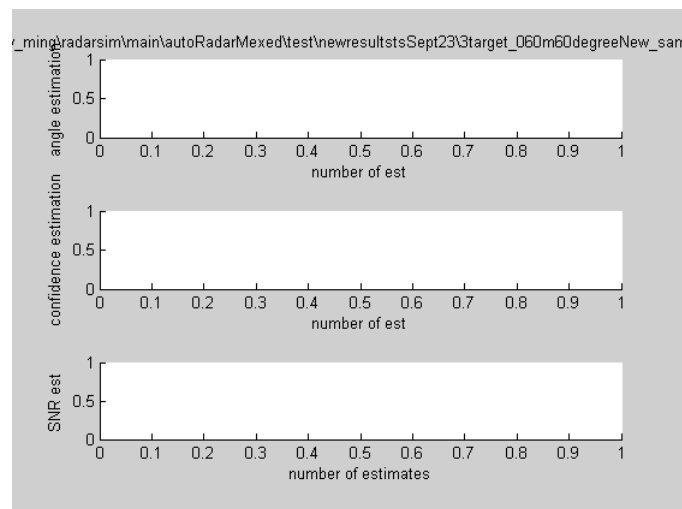
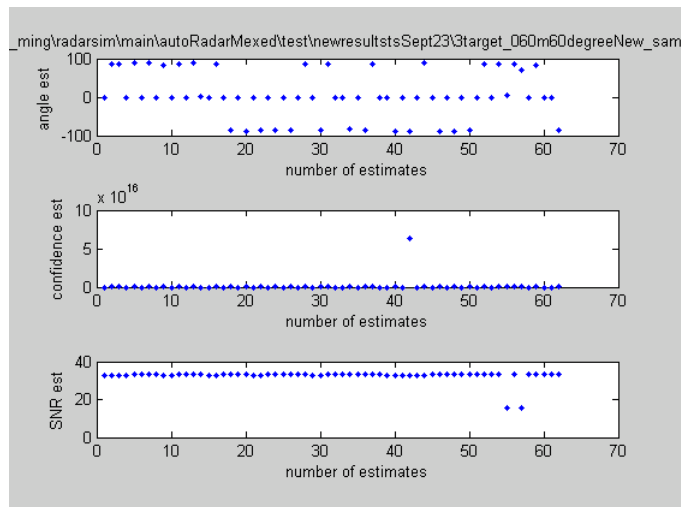
MATLAB Results for Experimental Confidence Metric (16): 2 targets @40° 50° w/same SNR (no filter, and conf< 5, 10, 15, 20)



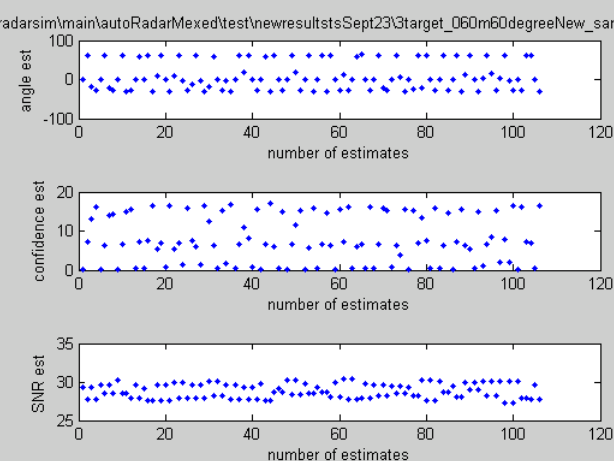
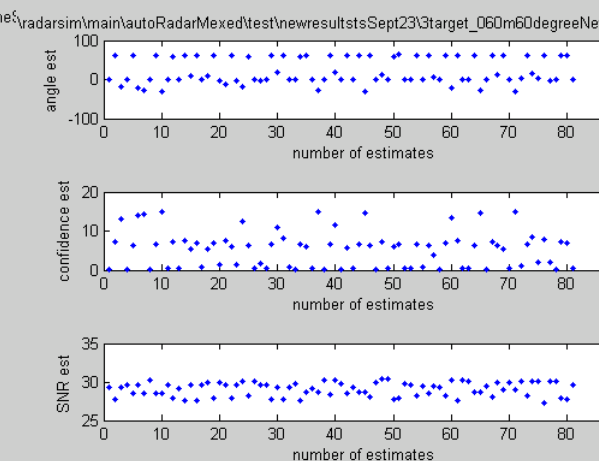
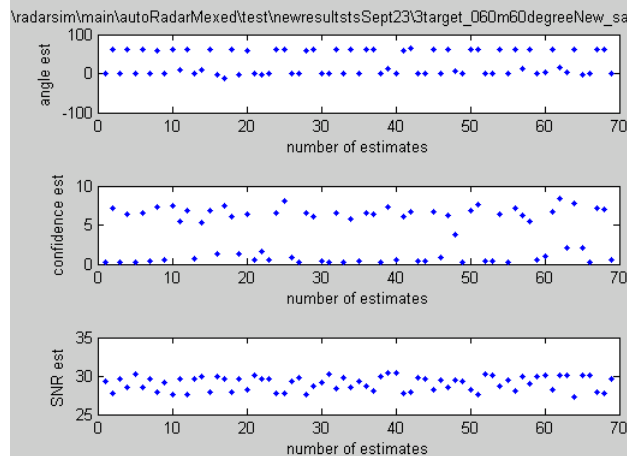
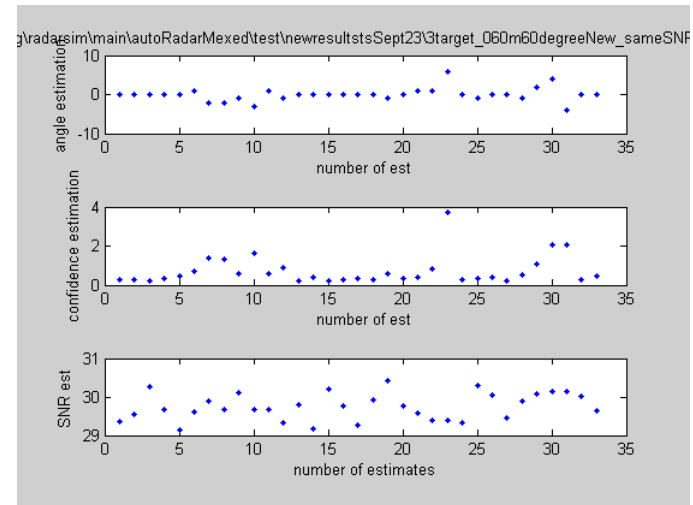
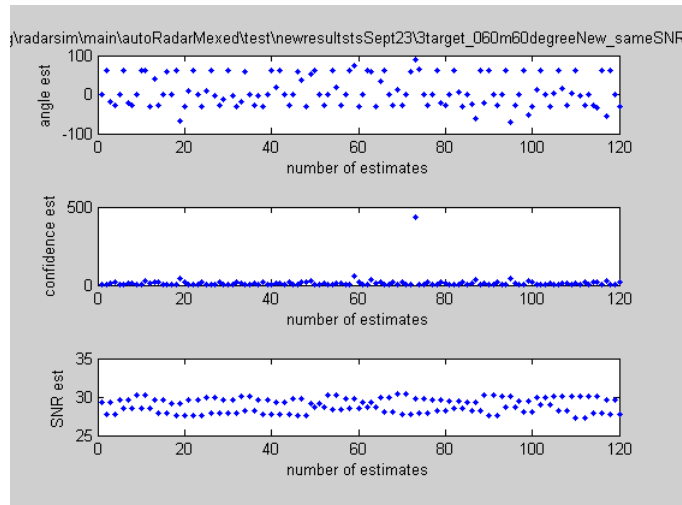
MATLAB Results for Experimental Confidence Metric (17): 3 targets @0° 60° -50° w/same SNR (no filter, and conf< 5, 10, 15, 20)



MATLAB Results for Experimental Confidence Metric (18): 3 targets @0° 60° -60° w/same SNR (no filter, and conf < 5, 10, 15, 20)



MATLAB Results for Experimental Confidence Metric (19): 3 targets @0° 60° -60° w/same lower SNR (no filter, and conf< 5, 10, 15, 20)



MATLAB Results for Experimental Confidence Metric (20): 3 targets @0° 60° -30° w/same SNR (no filter, and conf < 5, 10, 15, 20)

