Problem 1

Based on the coefficients of the Wiener filter, the model appears to be of order 33; the 60-tap LMS filter was able to converge on the correct solution in 10000 iterations with a very small MSE (-100dB). Due to the logarithmic scale, the convergence was linear in the log sense, meaning convergence in an exponentially-decaying manner, as expected for the LMS algorithm.

Also as expected, the final convergence vacillated about the Wiener filter solution, but in a very small fashion. Adjustment of the step size would show that any variation less than or greater than the normalized step size would slow down the convergence rate (but with better misadjustment) or speed up convergence (at the expense of a higher ending MSE).

Problem 2

The KLT LMS filter solution yielded a much faster convergence at 5000 iterations (almost half the time of the normalized LMS), even though the final MSE was the same at about -100dB. Final misadjustment was also comparable to the LMS.

By de-correlating the input vector, a faster convergence is possible for the same normalized step size. The drawback for KLT is required knowledge of the eigenvectors for linearly mapping the input vector to the decorrelated transformed domain, and the eigenvalues for proper scaling of the step size for each filter tap.

Problem 3

The RLS filter solution was overall the best in terms of convergence speed and final MSE (though obviously the most computationally-expensive to implement).

At a lambda forgetting factor of 0.99, convergence was an order of magnitude better than the NLMS at about 1000 iterations, but ended with a higher squared deviation at -85dB, or higher than the original NLMS.

At 0.998, convergence was better than both the NLMS and KLT (converged at 2500 iterations, vs. 5000 for KLT and 10000 for NLMS), for the same steady-state performance of -100dB squared deviation.

Finally, at 0.9995, the convergence was between the KLT and NLMS at around 7800 iterations, but had a lower ending squared deviation at -110dB.

The tradeoff of minimum MSE/squared deviation vs. convergence speed is evident in the plots. Minimum squared deviation is dependent on the forgetting factor; factors close to 1.0 are ideal for stationary signals, and will value past errors almost as much as current errors. This, in turn, yields more accurate error estimates since error variances are smaller (the decaying effect of the forgetting factor effectively shrinks the number of samples used for the error estimate, thus increasing the error variance). A higher error variance manifests itself as a higher misadjustment through a slightly higher gain vector (increase in gradient noise); however, a higher gain vector increases convergence speed.

Problem 4

Plots of the Bartlett PSD shows that for K=1 (1 segment), the resolution of the PSD is very high, but is also the noisiest plot by far. As the number of segments increases, the resolution of the PSD decreases, but the plots become smoother.

A comparison of K=1, 6, and 24 shows that the K=1 is very noisy, but K=24 shows more distinct peaks where signals are present.

Likewise, for K=12 and 48, the K=48 case is smoother than the K=12 case, but still has enough resolution to discern signal peaks at around 1 and 1.5 radians/sample.

Problem 5

Using parametric modeling via the Yule-Walker method for PSD estimation, we can see using the MATLAB freqz() function that the spectral peaks are more noticeable, and the PSD is naturally smoother

For order p=8, the YW method shows four peaks at {-2.1, -1.7, 2.3, and 2.5} radians/sample. This is in contrast to the Bartlett PSD, which showed (at higher segment values) two peaks at {-2.1, -1.7} radians/sample and a wide peak at 2.4 radians. So the YW method identified two distinct peaks around 2.3 and 2.5 radians/sample, as opposed to the Bartlett method which showed a broad peak at 2.4 radians/sample.

For order p=6, only three peaks are seen at {-2.1, -1.7, 2.3} radians/sample. Since the order is reduced, only three peaks can be discerned. Likewise, at p=4, only two peaks at {-1.9, 2.4} radians/sample are detected, which is roughly centered between the peaks seen for the higher-order estimators.

Problem 6

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | X1 | X2 | X3 | X4 |
| Signal Covariance Matrix | 4 | 1 | 4 | 1 |

Temporally-correlated signals (e.g. from multi-path effects) can affect the number of sources that are estimated by the BIC algorithm, by artificially lowering the rank of the autocorrelation matrix. Also, two (or more) signals arriving from very close locations (angles) could lower the rank of the autocorrelation matrix since their angles of arrival are almost the same (signal separation would be difficult).

The signal is also assumed to be stationary over the period used to form the correlation matrix. Furthermore, the noise is assumed to be white (in order to keep the noise power on the main diagonal of the autocorrelation matrix) and the SNR should be high enough such that the magnitudes of the eigenvalues can accurately reflect the number of sources (a low SNR would tend to equalize the eigenvalue magnitudes and “hide” the dominant signal eigenvalues).

Problem 7

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | X1 | X2 | X3 | X4 |
| Signal Covariance Matrix | 4 | 1 | 4 | 1 |
| Forward-Backward Averaging | 8 | 2 | 4 | 2 |

When forward-backward (FB) averaging is performed on the signals, all signals except X3 increase by a factor of two. From the explanation below, the increase can be good (number of signals is closer to the actual number) or bad (number of signals is being overestimated).

For ideal uniform linear arrays, forward-backward averaging has the benefit of adding twice as many independent samples, thus possibly adding to the rank of a rank-deficient autocorrelation matrix (or lowering the condition number of that matrix). It also acts to increase the signal sub-space for temporally-correlated signals impinging on the array by a factor of two, to the point where the signal sub-space is closer or equal to the actual number of signals.

FB averaging can be detrimental if the linear array is not necessarily uniform, or has uncalibrated arrays where each element is slightly different (e.g. magnitude/phase response). When the samples are flipped and conjugated, the signal structure is slightly different, possibly enough to create a signal that looks independent enough to be construed as a different signal; the effect of this can be seen as a false increase in the number of detected signals.

Since we don’t know the actual number of signals (yet), the increase in number of signals can be beneficial (the FB averaging moved the number of signals closer to the actual number), or detrimental (FB caused the number of signals to be overestimated, e.g. if a non-ideal array is used).

Problem 8

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | X1 | X2 | X3 | X4 |
| Signal Covariance Matrix | 4 | 1 | 4 | 1 |
| Forward-Backward Averaging | 8 | 2 | 4 | 2 |
| Spatial Smoothing | 4 | 4 | 4 | 11 |

Spatial smoothing helps remove the effects of temporally-correlated signals. In this simulation, the number of sub-arrays (L) is 14. As seen in this simulation run, it appears to help X1 (FB averaging may have falsely overestimated the number of sources, while SS brings it back to the actual number of sources). X3 did not change, possibly because this signal is well-behaved (ideal array receiver elements, no multi-path, independent signals). X2 also seemed to improve as well, indicating that SCM might have been previously underestimated the number of sources in X2 due to multipath.

Interestingly, spatial smoothing dramatically increased the number of sources from 1 (in the SCM case) to 11. Since the maximum rank of the signal subspace for spatial smoothing is the minimum of L (14) or M͂-1 (11), it appears that the X4 signal has at least 11 paths (1 direct and 10 multi-path reflections) but possibly more.

Problem 9

The cumulative results of MATLAB simulations of for SCM, FB averaging, and spatial smoothing are shown below:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | X1 | X2 | X3 | X4 |
| Signal Covariance Matrix | 4 | 1 | 4 | 1 |
| Forward-Backward Averaging | 8 | 2 | 4 | 2 |
| Spatial Smoothing | 4 | 4 | 4 | 11 |

X1 and X3 both have 4 signals detected, while X2 and X4 have 1 signal detected. Therefore, we can say that X2 and X4 both are signals that contain temporally-correlated signals, while X1 and X3 are temporally uncorrelated.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Signal | Case A (ideal, uncorr.) | Case B (ideal, corr) | Case C (real, uncorr) | Case D (real, corr) |
| X1 | X |  | X |  |
| X2 |  | X |  | X |
| X3 | X |  | X |  |
| X4 |  | X |  | X |

When FB averaging is performed, all signals except X3 increased the number of detected signals by a factor of 2. It’s known that FB averaging will increase the number of signals in uncalibrated antenna arrays, since flipping the signal array presents a slightly different signal structure (and therefore appears as another independent signal). Therefore, X3 is likely the signal that has an ideal array with temporally uncorrelated signals (case A). By process of elimination, X1 is likely case C.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Signal | Case A (ideal, uncorr.) | Case B (ideal, corr) | Case C (real, uncorr) | Case D (real, corr) |
| X1 |  |  | X |  |
| X2 |  | X |  | X |
| X3 | X |  |  |  |
| X4 |  | X |  | X |

When spatial smoothing is performed, all signals except X4 indicated 4 signals present, while X4 indicated 11 signals. Spatial smoothing is known to increase the signal subspace by a factor equal to the number of overlapping sub-arrays; in the case of the realistic array with temporally correlated signals, the signal subspace increased enough to indicate extra signals for X4, but more than X2, meaning that the uncalibrated array created enough difference in signal structure from the reflected (false) signals to appear as distinct signals. Therefore, X4 is likely case D, while by process of elimination X2 is left to be case B. X2 was also the signal that steadily increased the signal subspace after each improvement.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Signal | Case A (ideal, uncorr.) | Case B (ideal, corr) | Case C (real, uncorr) | Case D (real, corr) |
| X1 |  |  | X |  |
| X2 |  | X |  |  |
| X3 | X |  |  |  |
| X4 |  |  |  | X |

Problem 10

For the SCM case, the MUSIC pseudo-spectrum plots reveal that X1 and X3 show four strong peaks at {-75, -31, 45, 87} degrees, while X2 and X4 don’t have very strong peaks at any angle (nor are there any sharp peaks). The strongest peak for X2 and X4 appears to be at 45 degrees, which is likely the sole signal source estimated by the BIC algorithm; it could be argued that the peak at 87 degrees is present for X2 and X4.

For the FB-averaging case, the MUSIC plots show four peaks at the same locations for all four signals. However, peaks for X2 and X4 are still small relative to the X1 and X3 peaks, but the peaks are higher, indicating that FB averaging did help to decrease the condition number of the covariance matrix by de-correlating the signals somewhat. It’s clear that the BIC probably indicated that the peaks at 45 and 87 degrees were the two that it considered “significant”; however, from visual inspection, it’s possible to say that there are four peaks for X2 and X4. Finally, X1 showed a slightly higher “noise floor” than X3, presumably due to the negative effects of FB averaging on non-ideal arrays not duplicating the original signal structure when flipping/conjugating the array signals.

Finally, for the SS case, all signals (X1-X4) all showed four sharp peaks at the same locations. However, X4 showed four extra peaks at {-165, -41, 132, 180} degrees; in this instance, it’s possible that spatial smoothing could not average-out the effects of the non-ideal antenna array, since X2 had a well-behaved MUSIC response.