

**Deanship of Graduate Studies  
Al-Quds University**

**Estimation of Time-Varying MC-DS-CDMA Fading Channels  
Based on Kalman Filtering**

**Walid Jamal Hassan Hassasneh**

**M.Sc. Thesis**

**Jerusalem-Palestine**

**Jamada El Oula-1428 / May-2007**

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Al Quds University  
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Graduate Studies/Electronic and Computer Engineering



## **Thesis Approval**

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**Jerusalem-Palestine**  
**2007**

## **Dedication:**

This work is dedicated to most precious one my mother's spirit, Khadijeh, who loved and gave me all hopefulness in life.

**Declaration:**

**I certify that this thesis submitted for the degree of Master is the results of my own research, except where otherwise acknowledged, and that this thesis (or any part of the same) has been submitted for a higher degree to any other university or institution.**

**Signed:.....**

**Walid Jamal Hassan Hassasneh**

**Date: 25/05/2007**

## Acknowledgments

بِسْمِ اللَّهِ الرَّحْمَنِ الرَّحِيمِ

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## Abstract

Code Division Multiple Access is a common wideband communication system, due to its high data rates, bandwidth efficiency, multiple user services and securities. However, this scheme doesn't treat channel problems perfectly. Hence, the Multi-Carrier (MC-CDMA) of combining Orthogonal Frequency Division Multiplexing (OFDM) with CDMA is found, using the advantages of both schemes. Further advantages can be achieved by combination of MC transmissions with Direct Sequence (DS) CDMA, known as MC-DS-CDMA, which is considered as one important technique for beyond third generation mobile wireless systems. Actually, this technique has been adopted for CDMA2000 third generation cellular standard.

The MC-DS-CDMA better compensates multipath fading problems of non-ideal channels by using adaptive channel estimator filters. Furthermore, this scheme can suppress the Multiple Access Interference (MAI) problem due to cross-correlation properties of its spreading codes, by using adaptive receivers. Indeed, this performance is obtained under certain conditions.

Channel status information are assumed to be perfectly known when considering a receiver structure of a decorrelator along each carrier for suppressing MAI, followed by a Maximum Ratio Combiner (MRC). Unfortunately, the channel coefficients are unknown and must be estimated to compact these fading effects. In reality, the Kalman filter based channel estimator works well in time varying fading channels. However, this requires the *a priori* estimation of the autoregressive (AR) parameters. Based on the well-known Jakes model, AR parameters can be obtained by first fitting AR process autocorrelation function to the Jakes one and then solving the resulting Yule-Walker equations (YWE). But we have to pay attention to the condition number of the autocorrelation matrix of this YWE, which determines the accuracy of the solution.

Due to the band-limited nature of the Jakes Doppler spectrum, severe ill-conditioning problems in solving YWE are unavoidable for all but very small AR model orders. For this reason and for the sake of simplicity, we find previous studies focus only on first and second order AR models. To avoid the ill-conditioning problem, a very small positive bias is added to the main diagonal of the autocorrelation matrix in the YWE. Indeed, this can remove band-limitation of the original spectrum.

As the ill-conditioning can be solved investigating the relevance of high order AR models can be done, hence, better approximations to the Rayleigh fading channel could be achieved. However, the higher AR model orders the higher computational costs. Thus, a compromise between the model accuracy and the computational cost has to be found.

In this work we investigate high AR model orders using Kalman filtering based channel estimator for a synchronous MC-DS-CDMA scheme in time varying fading channels.

Simulation results of BER performance for different channel estimators under realistic Jakes fading channel is presented, which investigates the relevance of high AR model



orders for retrieving transmitted data sequences using the Kalman filtering based channel estimator.

Furthermore, we consider the high order AR models with known Doppler rates, or equivalently, mobile speed, with different fading rate scenarios.

For the purpose of comparative study, we also carry out channel estimation by Least Mean Square (LMS) and Recursive Least Square (RLS) channel estimators, followed by MRC. Simulation results show that the Kalman filter based channel estimator provides better results than those based on LMS or RLS, especially in high Doppler rate environments. In addition, increasing the AR model order yields better modeling approximation to the fading channel and provides lower BER. Furthermore, a fifth order AR model can provide a trade-off between the accuracy of the model and the computational cost.

## الملخص

يستخدم نظام MC-DS-CDMA في الجيل الثالث من الاتصالات, وذلك بسبب سعة عرض النطاق الترددي, ودعمه لعدد كبير من المستخدمين, بالإضافة للخدمات التي تحتاجها الانظمة الحديثة للإتصالات اللاسلكية. بالحقيقة هذا النوع من الانظمة أعتد للأجهزة الخلوية التي تستخدم ب 3G CDMA 2000.

بإستخدام المرشحات الحديثة لهذا النوع من الأنظمة يمكن حل مشاكل تعدد المسارات للموجات الكهرومغناطيسية والذي ينتج عنه ما يعرف بمشكلة التضائلات Multipath Fading , كما ويقاوم هذا النظام مشاكل تداخل المستخدمين MAI بكفاءة عند إستخدام مرشحات متطورة مثل ما يسمى مستقبل الديكورريلاتور Decorrelator Receivers.

إن مرشح الكلمان Kalman Filter ذو كفاءة عالية مقارنة مع الانواع الأخرى مثل LMS و RLS. ولتطبيق هذا المرشح نحتاج الى ما يعرف بنموذج التردد التلقائي Autoregressive Model. والذي يحتاج بدوره برمترات AR parameters التي قد نجدها من حل معادلة ما يعرف ب يل ولكر Yule-Walker Equation.

على اي حال, حل هذه المعادلة بسبب ضمام الطبيعة للوسط ذو الطيف المحدود يعاني مما يعرف بمشكلة العصابة Ill-conditioning لجميع الدرجات ما عدا القليل منها. ولهذا نجد السابقين في الموضوع درسوا لدرجات منخفضة أقصاها الدرجة الثانية. وللتعامل مع هذا النوع من المشاكل "حل يل ولكر" نحيز مصفوفة الترابط التلقائي Autocorrelation matrix بإضافة رقم موجب صغير على قطرها. مما يزيل العصابة في الطيف الأصلي.

هنا بهذا البحث نقدم مرشح كلمان لتقدير الوسط - ظاهرة التضائلات- على درجات التردد التلقائي دون حد أقصى. مع إستخدام الديكوروليتز لحل مشكلة تداخل المستخدمين. توضح نتائج البحث أن الدرجة الخامسة مقبولة للدقة وتعقيد الحسابات.

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## TABLE OF CONTENTS

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Dedication .....	I
Declaration .....	II
Acknowledgments .....	III
Abstract .....	IV
Table of Contents .....	VI
List of Figures .....	VIII
List of Tables .....	IX
List of Acronyms .....	X
<b>Chapter 1</b>	
<b>Introduction</b>	
1.1 Wireless Mobile Communications.....	1
1.2 Motivation.....	5
1.3 Summary of Contribution.....	6
1.4 Thesis Outline.....	7
<b>Chapter 2</b>	
<b>MC-DS-CDMA Mobile Wireless Systems</b>	
2.1 Multiple Access Techniques.....	8
2.2 Basics of CDMA.....	14
2.2.1 Spreading Sequences.....	14
2.3 DS-CDMA.....	20
2.4 MC-DS-CDMA.....	21
2.4.1 Why MC-DS-CDMA.....	22
2.4.2 MC-DS-CDMA Transmitter.....	23
<b>Chapter 3</b>	
<b>Mobile Wireless Fading Channels</b>	
3.1 Introduction.....	25
3.2 Channel Parameters.....	27
3.3 Channel Classifications.....	29
3.3.1 Frequency Non-selective versus Frequency Selective.....	29
3.3.2 Slow Fading versus Fast Fading.....	30
3.3.3 Frequency Non-selective Fading Channel.....	31
3.3.4 Frequency Selective Fading Channel.....	33
3.4 Diversity Techniques for Multipath Fading Channels.....	33
3.5 Jakes Model.....	33
3.6 AWGN Channel Model.....	35
<b>Chapter 4</b>	
<b>Receiver Design</b>	
4.1 Introduction.....	37
4.2 Conventional MC-DS-CDMA Receiver.....	37
4.3 Decorrelator Detector Based Receiver.....	39
4.4 Simulation Results.....	42
4.5 Conclusion.....	44
<b>Chapter 5</b>	
<b>Channel Estimation</b>	
5.1 Introduction.....	45

5.2 Autoregressive Model.....	48
5.2.1 Autoregressive Model Background.....	48
5.2.2 Autoregressive Modeling of Rayleigh Fading Channels.....	50
5.3 Kalman Filtering .....	48
5.3.1 Kalman Filter Background.....	58
5.3.2 Kalman Filtering Based Channel Estimation.....	61
5.4 LMS Channel Estimator.....	63
5.5 RLS Channel Estimator.....	64
5.6 Simulation Results.....	66
5.6.1 Simulation Protocols.....	66
5.6.2 Results And Comments.....	66
5.7 Conclusion.....	70
<b>Chapter 6</b>	
<b>Conclusions and Future Works.....</b>	<b>71</b>
<b>References.....</b>	<b>73</b>
<b>Annex- Related Published Papers.....</b>	<b>77</b>

## List of Figures

Figure 1-1	Evolution of wide area cellular networks-WWAN.	2
Figure 1-2	Evolution of current networks to the 3G of wireless networks.	3
Figure 1-3	Data rate versus range for various applications.	4
Figure 1-4	Data rate versus mobility for various applications.	4
Figure 2-1	FDMA scheme.	8
Figure 2-2	TDMA scheme.	9
Figure 2-3	The OFDM orthogonal carriers.	10
Figure 2-4	Principle of CDMA scheme.	11
Figure 2-5	Classification of CDMA schemes according to the modulation method.	12
Figure 2-6	Generation of m-sequences using shift register.	16
Figure 2-7	Gold sequence generator of 31 sequence length.	18
Figure 2-8	Aperiodic autocorrelation plot of Gold sequences corresponds of length 31.	18
Figure 2-9	Aperiodic crosscorrelation plot of Gold sequences corresponds of length 31.	19
Figure 2-10	CDMA downlink channel model.	19
Figure 2-11	CDMA uplink channel model.	20
Figure 2-12	Direct spread CDMA transmitter.	21
Figure 2-13	Multicarrier single user DS-SS-CDMA transmitter.	22
Figure 2-14	The mth carrier of MC-SS-CDMA transmitter.	23
Figure 2-15	Spectrum of (a) wideband single DS-SS-CDMA (b) orthogonal MC-SS-CDMA signals.	24
Figure 3-1	Illustration of wireless propagation mechanisms.	26
Figure 3-2	Channel model.	27
Figure 3-3	Illustrate multipath spread concept.	28
Figure 3-4	Flat fading characteristics.	29
Figure 3-5	Probability density function of Rayleigh distribution.	32
Figure 3-6	Rayleigh fading channel envelope.	32
Figure 3-7	PSD of the Jakes model.	35
Figure 3-8	Normalized ACF of Jakes model.	36
Figure 4-1	Correlator receiver; consisting of a correlator along each carrier followed by MRC.	38
Figure 4-2	Decorrelator receiver; consisting a decorrelator along each carrier.	41
Figure 4-3	The BER of the conventional decorrelator, correlator receivers with NF.	43
Figure 4-4	The BER of the conventional decorrelator, correlator receivers with MAI.	43
Figure 4-5	BER performance versus number of users, at SNR=15 dB, for 2 carriers.	44
Figure 5-1	Coupled Kalman filter.	46
Figure 5-2	Driving process variance versus the model order with different Doppler rate scenarios.	53
Figure 5-3	ACF of the Jakes model fitted AR (p) process with p=1, 2.	54
Figure 5-4	PSD of the Jakes model and that of the fitted AR(p) process with p=1, 2.	55
Figure 5-5	ACF of the Jakes model and that of the fitted AR (p) process with p=50, 100, and 200.	55
Figure 5-6	PSD of the Jakes model and that of the fitted AR(p) process with p=50, 100 and 200.	56
Figure 5-7	ACF of the Jakes model fitted with AR (p) process with p=1, 2, 5, 20, and 100.	56
Figure 5-8	PSD of the Jakes model and that of the fitted AR(p) process with p=1, 2, 5, 20, and 100.	57
Figure 5-9	Simulation time with AR model.	57
Figure 5-10	Recursive Kalman algorithm.	61
Figure 5-11	Kalman filtering channel estimator.	63
Figure 5-12	LMS filter channel estimator.	64
Figure 5-13	RLS filter channel estimator.	65
Figure 5-14	BER performance vs SNR with channel estimators for number of carriers M=1 and M=3.	68
Figure 5-15	BER performance with the various channel estimators versus the Doppler rate, M=1, and M=3.	68
Figure 5-16	Accuracy of square (BER) vs AR model orders, max of p is 20.	69
Figure 5-17	Accuracy of square (BER) vs AR model orders, max of p is 100.	69
Figure 5-18	Envelope and phase of the estimated fading process along the first carrier.	70

## List of Tables

TABLE 1-1	MAJOR MOBILE STANDARDS IN NORTH AMERICA.	3
TABLE 1-2	MAJOR MOBILE STANDARDS IN NORTH EUROPE.	3
TABLE 1-3	DATA CHARACTERISTICS OF UMTS SERVICES.	4
TABLE 2-1	FREQUENCY OF OCCURRENCE OF VALUES FOR GOLD SEQUENCES.	17
TABLE 3-1	DECISION CRITERIA FOR THE TYPES OF CHANNEL MODEL TO USE.	31
TABLE 5-1	TYPICAL VALUES OF THE ADDED BIAS FOR DIFFERENT DOPPLER RATES.	54
TABLE 5-2	AR PARAMETERS OF THE 5TH ORDER WITH VARIOUS MOBILE VELOCITIES.	58
TABLE 5-3	MULTI-DIMENSIONAL KALMAN RECURSIVE EQUATIONS.	59
TABLE 5-4	SUMMARY OF THE KALMAN VECTOR AND MATRIX VARIABLES.	59
TABLE 5-5	COMPLEXITY CALCULATION OF THE KALMAN ALGORITHM PER ITERATION.	60

## List of Acronyms and Abbreviations

<b>1G</b>	<b>First Generation</b>
<b>2.5G</b>	<b>Two and Half Generation</b>
<b>2G</b>	<b>Second Generation</b>
<b>3G</b>	<b>Third Generation</b>
<b>3GPP</b>	<b>Third Generation Partnership Project</b>
<b>4G</b>	<b>Forth Generation</b>
<b>ACF</b>	<b>Autocorrelation Function</b>
<b>AMPS</b>	<b>Advanced Mobile Phone Service</b>
<b>APA</b>	<b>Affine Projection Algorithms</b>
<b>AR</b>	<b>AutoRegressive</b>
<b>ATM</b>	<b>Asynchronous Transfer Mode</b>
<b>AWGN</b>	<b>Additive White Gaussian Noise</b>
<b>B3G</b>	<b>Beyond Third Generation</b>
<b>BER</b>	<b>Bit Error Rate</b>
<b>B-ISDN</b>	<b>Broadband Integrated Services Digital Network</b>
<b>BRLS</b>	<b>Block Recursive Least Mean Square</b>
<b>BS</b>	<b>Base Station</b>
<b>CCL</b>	<b>Cross-correlation</b>
<b>CDMA</b>	<b>Code Division Multiple Access</b>
<b>CEPT</b>	<b>Conférence Européenne des Postes et Télécommunication</b>
<b>CT2</b>	<b>British cordless telephone system</b>
<b>DA</b>	<b>Data Aided</b>
<b>DAMPS</b>	<b>Digital-AMPS</b>
<b>dB</b>	<b>Decibel</b>
<b>DD</b>	<b>Decision Directed</b>
<b>DECT</b>	<b>Digital Enhanced Cordless Telecommunication</b>
<b>DFE</b>	<b>Decision Feedback Equalizer</b>
<b>DNR</b>	<b>Preliminary Draft of New Recommendation</b>
<b>DS-CDMA</b>	<b>Direct Sequence -CDMA</b>
<b>EDGE</b>	<b>Enhanced Data Rates for GSM Evolution</b>
<b>EM</b>	<b>Expectation Maximization</b>
<b>F</b>	<b>Frequency</b>
<b>FDMA</b>	<b>Frequency Division Multiple Access</b>
<b>FFH</b>	<b>Fast Frequency Hopping</b>
<b>FH-CDMA</b>	<b>Frequency Hopping CDMA</b>
<b>FM</b>	<b>Frequency Modulation</b>
<b>GPRS</b>	<b>General Packet Radio Service</b>
<b>GSM</b>	<b>Global System for Mobile Telecommunication</b>
<b>HDTV</b>	<b>High Definition Television</b>

<b>iid</b>	<b>Independent and Identical Distributed</b>
<b>IMT-2000</b>	<b>International Mobile Telecommunications 2000</b>
<b>IS</b>	<b>Interim Standard</b>
<b>IS-54</b>	<b>The Pan-American DAMPS TDMA Mobile</b>
<b>IS-95</b>	<b>The Pan-American CDMA Mobile Radio</b>
<b>ISDN</b>	<b>Integrated Services Digital Network</b>
<b>ISI</b>	<b>Intersymbol Interference</b>
<b>ITU</b>	<b>International Telecommunication Union</b>
<b>KF</b>	<b>Kalman Filter</b>
<b>LAN</b>	<b>Local Area Network</b>
<b>LMS</b>	<b>Least Mean Square</b>
<b>LOS</b>	<b>Line-of-sight</b>
<b>MA</b>	<b>Multiple Access</b>
<b>MAI</b>	<b>Multi-access Interference</b>
<b>MC-DS-CDMA</b>	<b>Multi-Carrier Direct Sequence CDMA</b>
<b>MC-CDMA</b>	<b>Multi-Carrier CDMA</b>
<b>MF</b>	<b>Matched Filter</b>
<b>MMSE</b>	<b>Minimum Mean Square Error</b>
<b>MRC</b>	<b>Maximum Ratio Combiner</b>
<b>MS</b>	<b>Mobile Station</b>
<b>MSE</b>	<b>Mean Square Error</b>
<b>MT-CDMA</b>	<b>Multi-Tone CDMA</b>
<b>NAMPS</b>	<b>Narrowband AMPS</b>
<b>NDA</b>	<b>Non Data Aided (Blind technique)</b>
<b>NLMS</b>	<b>Normalized Least Mean Square</b>
<b>NMT</b>	<b>Nordic Mobile Telephone</b>
<b>NMTS</b>	<b>Nordic Mobile Telephone System</b>
<b>NTT</b>	<b>Nippon Telegraph and Telephone Company</b>
<b>OFDM</b>	<b>Orthogonal Frequency Division Multiplexing</b>
<b>PDC</b>	<b>Personal Digital Cellular</b>
<b>Pdf</b>	<b>Probability Density Function</b>
<b>PHP</b>	<b>Personal Handy Phone</b>
<b>PLMR</b>	<b>Public Land Mobile Radio</b>
<b>PN</b>	<b>Pseudo Noise</b>
<b>PSD</b>	<b>Power Spectral Density</b>
<b>QoS</b>	<b>Quality of Service</b>
<b>RLS</b>	<b>Recursive Least Square</b>
<b>SC-DS-CDMA</b>	<b>Single-Carrier DS-CDMA</b>
<b>SFH</b>	<b>Slow Frequency Hopping</b>
<b>SIR</b>	<b>Signal to Interference Ratio</b>
<b>SNR</b>	<b>Signal to Noise Ratio</b>