

# Spatial channel covariance estimation for the hybrid architecture at a base station

## - A tensor-decomposition-based approach

Sungwoo Park, Anum Ali, Nuria Gonzalez-Prelcic, and Robert W. Heath Jr.

Wireless Networking and Communications Group  
Department of Electrical and Computer Engineering  
The University of Texas at Austin

# Overview

We proposed a ***spatial channel covariance*** estimation method

for ***hybrid*** analog/digital architecture

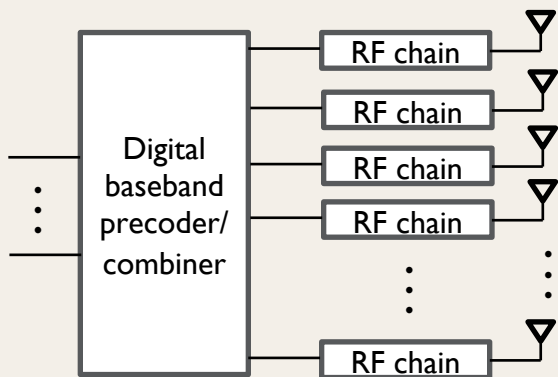
over ***spatially sparse frequency-selective*** channels

based on ***higher-order tensor decompositions***

# Background

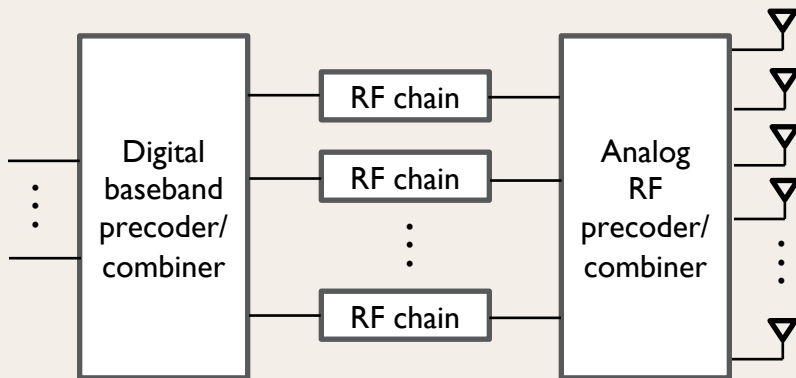
# Hybrid analog/digital architecture

## Fully digital architecture (Conventional MIMO)



High complexity & power consumption  
due to ADC/DACs in RF chains

## Hybrid analog/digital architecture

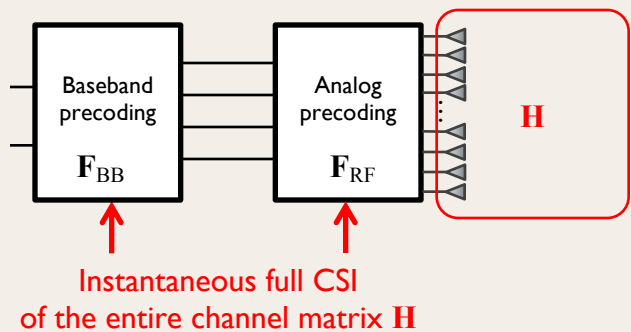


Compromise between  
complexity and performance



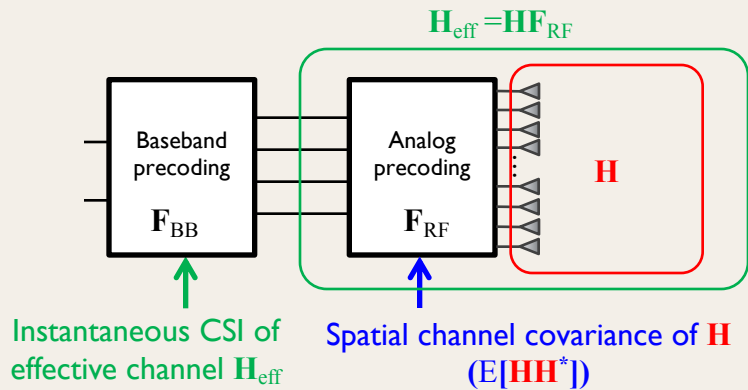
# Spatial channel covariance information

## Hybrid precoding design based on *instantaneous full CSIT*



difficult to obtain  
over time-varying channels

## Hybrid precoding design based on *spatial channel covariance* information



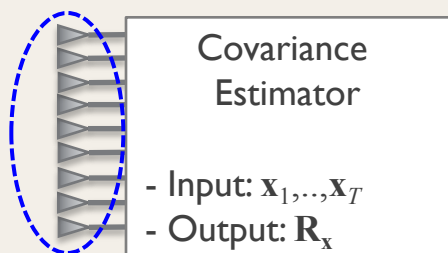
w/ reduced  
dimension

more feasible to estimate  
over time-varying channels

Both methods have similar spectral efficiency for spatially sparse channels

# Is covariance estimation a challenging task?

## Fully digital processing



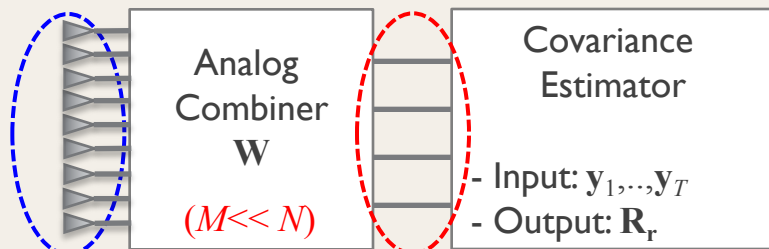
$\mathbf{x}$   
( $N \times 1$ )

$$\mathbf{R}_{\mathbf{x}} = \mathbb{E}[\mathbf{x}\mathbf{x}^*] \approx \frac{1}{T} \sum_{t=1}^T \mathbf{x}_t \mathbf{x}_t^*$$

Covariance estimation  
is not challenging

VS.

## Hybrid analog/digital processing



$\mathbf{x}$

raw measurements  
( $N_{\text{ant}} \times 1$  vectors)

$\mathbf{y} (= \mathbf{W}^* \mathbf{x})$

low-dimensional projections  
( $M_{\text{RF}} \times 1$  vectors)

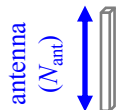
How to estimate  $\mathbf{R}_{\mathbf{x}}$  with only  $\mathbf{y}_t$ 's ?  
→challenging

There are some prior work based on  
MUSIC/ESPIRiT or compressive sensing

# Signal model and motivation

# Tensor signal model of wideband channel

Wideband channel vector  
at **subcarrier**  $k$  & **frame**  $t$



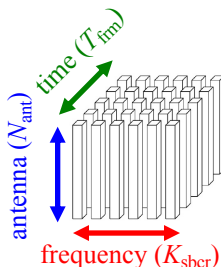
$$\mathbf{h}_{t,k} = \sum_{d=0}^{N_{CP}-1} \mathbf{h}_t[d] e^{-\frac{j2\pi(k-1)d}{K_{sbc}}} \quad \text{where} \quad \mathbf{h}_t[d] = \sum_{\ell=1}^{L_{ch}} g_{t,\ell} p_{PS}(dT_s - \tau_\ell) \mathbf{a}(\phi_\ell)$$



The wideband channel can be represented as the **CPD** (Canonical polyadic decomposition) form of a **3D-tensor**.

3D tensor signal model  
of wideband channel  
(**antenna**, **subcarrier**, **frame**)

- $t$ : frame index
- $k$ : subcarrier index
- $l$ : channel path index
- $d$ : delay tap index
- $N_{CP}$ : cyclic prefix size
- $K_{sbc}$ : # of subcarriers
- $T_{frm}$ : # of frames
- $L_{ch}$ : # of channel paths
- $g_{t,\ell}$ : channel path gain
- $T_s$ : sampling period
- $\tau_\ell$ : channel path delay
- $\phi_l$ : angle-of-arrival (AoA)
- $p_{PS}(t)$ : analog filter



$$\mathcal{H} \in \mathbb{C}^{N_{ant} \times K_{sbc} \times T_{frm}} \quad \text{where} \quad [\mathcal{H}]_{n,k,t} = \sum_{\ell=1}^{L_{ch}} a_{n,\ell} c_{k,\ell} g_{t,\ell}$$

Three factor  
matrices

$$a_{n,\ell} = [\mathbf{A}]_{n,\ell}$$

$$\mathbf{A} = [\mathbf{a}_1 \quad \cdots \quad \mathbf{a}_{L_{ch}}] \\ = [\mathbf{a}(\phi_1) \quad \cdots \quad \mathbf{a}(\phi_{L_{ch}})]$$

mode-1 factor matrix ( $N_{ant} \times L_{ch}$ )

Space domain (antenna)

$$c_{k,\ell} = [\mathbf{C}]_{k,\ell}$$

$$\mathbf{C} = [\mathbf{c}_1 \quad \cdots \quad \mathbf{c}_{L_{ch}}] \\ = \begin{bmatrix} c_{1,1} & \cdots & c_{1,L_{ch}} \\ \vdots & \ddots & \vdots \\ c_{K_{sbc},1} & \cdots & c_{K_{sbc},L_{ch}} \end{bmatrix} \\ c_{k,\ell} = \sum_{d=0}^{N_{CP}-1} p_{PS}(dT_s - \tau_\ell) e^{-\frac{j2\pi(k-1)d}{K_{sbc}}}$$

mode-2 factor matrix ( $K_{sbc} \times L_{ch}$ )

Frequency domain (subcarrier)

$$g_{t,\ell} = [\mathbf{G}]_{t,\ell}$$

$$\mathbf{G} = [\mathbf{g}_1 \quad \cdots \quad \mathbf{g}_{L_{ch}}] \\ = \begin{bmatrix} g_{1,1} & \cdots & g_{1,L_{ch}} \\ \vdots & \ddots & \vdots \\ g_{T_{frm},1} & \cdots & g_{T_{frm},L_{ch}} \end{bmatrix}$$

mode-3 factor matrix ( $T_{frm} \times L_{ch}$ )

Time domain (frame)

# CPD (Canonical polyadic decomposition)

CPD

Factorizing a tensor into a sum of component rank-one tensors

$$\mathcal{X} = \sum_{\ell=1}^{L_{\text{ch}}} \underbrace{\mathbf{b}_{\ell} \circ \mathbf{c}_{\ell} \circ \mathbf{g}_{\ell}}_{\text{rank-one tensor}} \quad \Leftrightarrow \quad [\mathcal{X}]_{m,k,t} = \sum_{\ell=1}^{L_{\text{ch}}} b_{m,\ell} c_{k,\ell} g_{t,\ell} \quad \circ : \text{outer product}$$

*(Note: In the original image, a blue dashed box highlights the rank-one tensor term, with an arrow pointing to the text "rank-one tensor". Another blue arrow points from the summation index  $L_{\text{ch}}$  to the text "tensor rank".)*

Factor matrices

Combination of the vectors from the rank-one components

$$\mathbf{B} = [\mathbf{b}_1 \quad \cdots \quad \mathbf{b}_{L_{\text{ch}}}] \quad \mathbf{C} = [\mathbf{c}_1 \quad \cdots \quad \mathbf{c}_{L_{\text{ch}}}] \quad \mathbf{G} = [\mathbf{g}_1 \quad \cdots \quad \mathbf{g}_{L_{\text{ch}}}] \quad \rightarrow \text{All factor matrices have } L_{\text{ch}} \text{ columns.}$$

Uniqueness  
of CPD

If a **higher-order** tensor has a **low tensor rank**, its **CPD is unique** under some mild constraints.

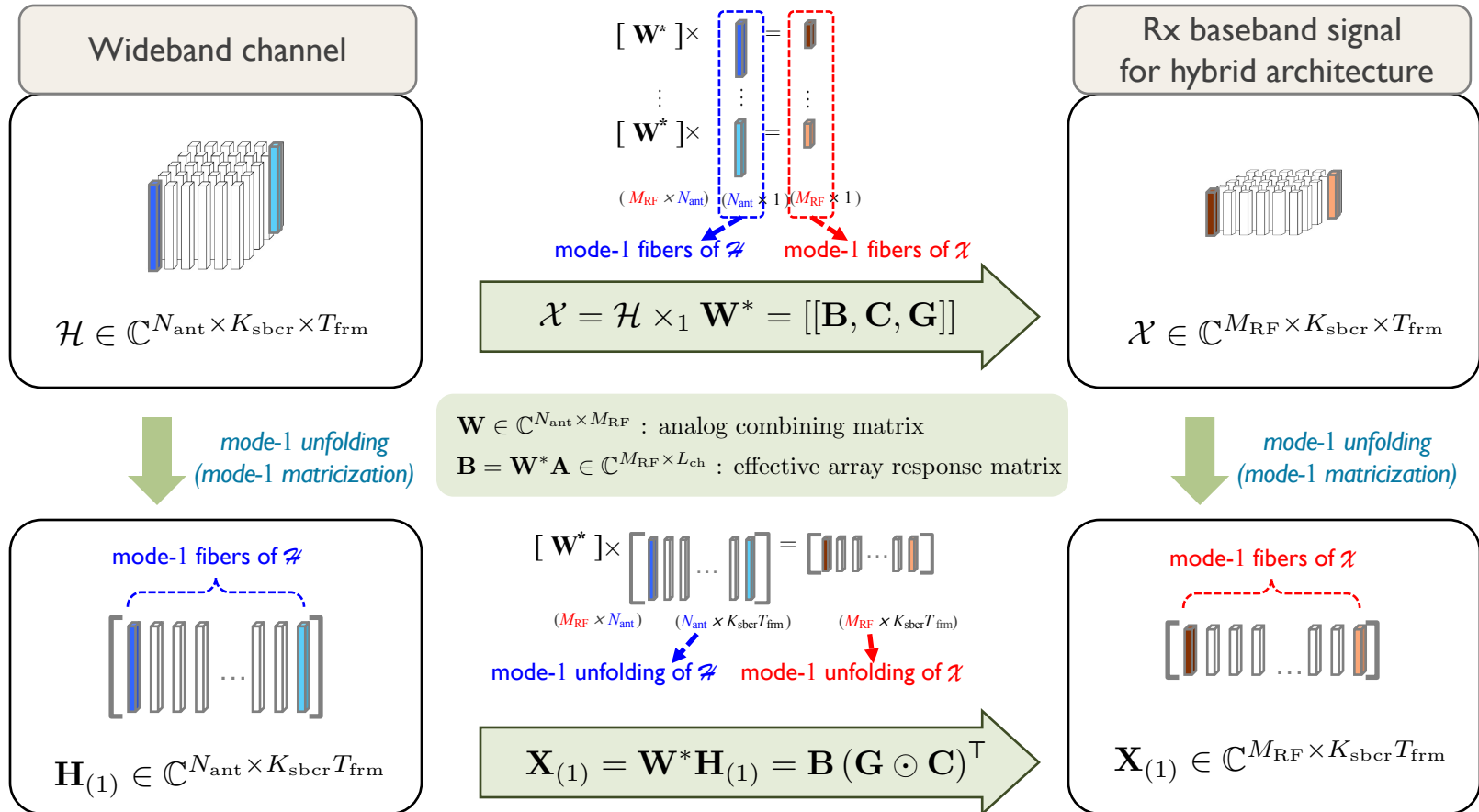
$$\mathcal{X} = \sum_{\ell=1}^{L_{\text{ch}}} \mathbf{b}_{\ell} \circ \mathbf{c}_{\ell} \circ \mathbf{g}_{\ell}$$

→ This is the only possible combination of rank-one tensors that sums to the given tensor with the exception of two types of **indeterminacy**: **scaling** and **permutation**.

1) **Scaling indeterminacy** :  $\mathcal{X} = [[\mathbf{B}, \mathbf{C}, \mathbf{G}]] \Leftrightarrow \mathcal{X} = [[\mathbf{B}\Delta_{\mathbf{B}}, \mathbf{C}\Delta_{\mathbf{C}}, \mathbf{G}\Delta_{\mathbf{G}}]]$  for any diagonal matrices satisfying  $\Delta_{\mathbf{B}}\Delta_{\mathbf{C}}\Delta_{\mathbf{G}} = \mathbf{I}$

2) **Permutation indeterminacy** :  $\mathcal{X} = [[\mathbf{B}, \mathbf{C}, \mathbf{G}]] \Leftrightarrow \mathcal{X} = [[\mathbf{B}\Pi, \mathbf{C}\Pi, \mathbf{G}\Pi]]$  for any permutation matrix  $\Pi$

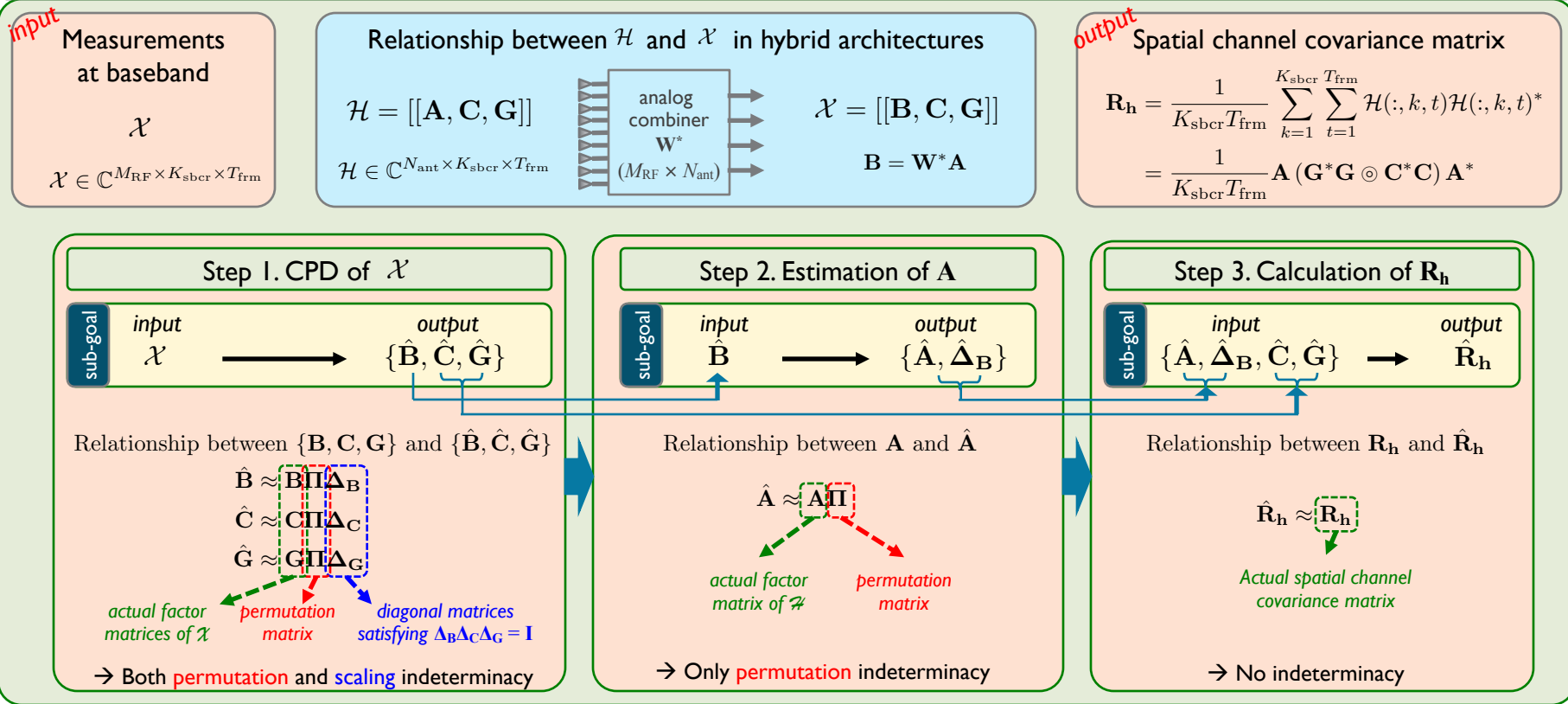
# Tensor signal model for hybrid architecture



# Proposed method

# Overall framework

Goal: Estimate the *spatial channel covariance* matrix  $\mathbf{R}_h$  for a given *measurement* tensor  $\mathcal{X}$





# Step I. CPD by ALS (Alternating Least Squares)

Goal

Estimate  $\{\hat{\mathbf{B}}, \hat{\mathbf{C}}, \hat{\mathbf{G}}\}$  for a given  $\mathcal{X}$

Problem  
formulation

$$\{\hat{\mathbf{B}}, \hat{\mathbf{C}}, \hat{\mathbf{G}}\} = \arg \min_{\mathbf{B}, \mathbf{C}, \mathbf{G}} \left\| \mathcal{X} - [[\mathbf{B}, \mathbf{C}, \mathbf{G}]] \right\|$$

*\* Equivalent form  
(using the Frobenius norms of  
mode- $n$  unfolding matrices)*

$$\begin{aligned} \left\| \mathcal{X} - [[\mathbf{B}, \mathbf{C}, \mathbf{G}]] \right\| &= \|\mathbf{X}_{(1)} - \mathbf{B}(\mathbf{G} \odot \mathbf{C})^T\|_F \\ &= \|\mathbf{X}_{(2)} - \mathbf{C}(\mathbf{G} \odot \mathbf{B})^T\|_F \\ &= \|\mathbf{X}_{(3)} - \mathbf{G}(\mathbf{C} \odot \mathbf{B})^T\|_F \end{aligned}$$

Solution  
(by using ALS)

Repeat

Sub-step 1. Fix  $\hat{\mathbf{C}}$  and  $\hat{\mathbf{G}}$ . Then, update  $\hat{\mathbf{B}} \leftarrow \arg \min_{\mathbf{B}} \|\mathbf{X}_{(1)} - \mathbf{B}(\hat{\mathbf{G}} \odot \hat{\mathbf{C}})^T\|_F$

Sub-step 2. Fix  $\hat{\mathbf{B}}$  and  $\hat{\mathbf{G}}$ . Then, update  $\hat{\mathbf{C}} \leftarrow \arg \min_{\mathbf{C}} \|\mathbf{X}_{(2)} - \hat{\mathbf{C}}(\hat{\mathbf{G}} \odot \hat{\mathbf{B}})^T\|_F$

Sub-step 3. Fix  $\hat{\mathbf{B}}$  and  $\hat{\mathbf{C}}$ . Then, update  $\hat{\mathbf{G}} \leftarrow \arg \min_{\mathbf{G}} \|\mathbf{X}_{(3)} - \hat{\mathbf{G}}(\hat{\mathbf{C}} \odot \hat{\mathbf{B}})^T\|_F$

*\* Solution of sub-step 1*

$$\begin{aligned} \hat{\mathbf{B}} &= \mathbf{X}_{(1)} \left( (\hat{\mathbf{G}} \odot \hat{\mathbf{C}})^T \right)^\dagger \\ &= \mathbf{X}_{(1)} \left( (\hat{\mathbf{G}} \odot \hat{\mathbf{C}}) (\hat{\mathbf{G}}^* \hat{\mathbf{G}} \odot \hat{\mathbf{C}}^* \hat{\mathbf{C}})^\dagger \right)^c \end{aligned}$$

Note. ALS **guarantees** convergence to a local (not global) optimal solution

## Step 2. Estimation of $\mathbf{A}$

Goal

Estimate  $\{\hat{\mathbf{A}}, \hat{\Delta}_{\mathbf{B}}\}$  for a given  $\hat{\mathbf{B}}$

Problem  
formulation

$$\{\hat{\phi}_\ell, \hat{\delta}_{\mathbf{B},\ell}\} = \arg \min_{\phi, \delta} \|\hat{\mathbf{b}}_\ell - \mathbf{W}^* \mathbf{a}(\phi) \delta\|^2 \quad \rightarrow \text{Find } \phi \text{ that minimizes the vector angle between } \hat{\mathbf{b}}_\ell \text{ and } \mathbf{W}^* \mathbf{a}(\phi)$$

$\mathbf{A} \in \mathbb{C}^{N_{\text{ant}} \times L_{\text{ch}}}$  : The  $N_{\text{ant}} L_{\text{ch}}$  complex-valued elements are determined by  $L_{\text{ch}}$  real-valued variables

→ structured matrix

$\mathbf{a}(\phi)$  : array response vector

Solution

(by using a  
correlation-  
based method)

$$\hat{\phi}_\ell = \arg \max_{\phi} \frac{|\hat{\mathbf{b}}_\ell^* \mathbf{W}^* \mathbf{a}(\phi)|}{\|\hat{\mathbf{b}}_\ell\| \|\mathbf{W}^* \mathbf{a}(\phi)\|}$$

One-dimensional  
search

$$\hat{\delta}_{\mathbf{B},\ell} = \frac{\mathbf{a}^*(\hat{\phi}_\ell) \mathbf{W} \hat{\mathbf{b}}_\ell}{\|\mathbf{W}^* \mathbf{a}(\hat{\phi}_\ell)\|^2}$$



$$\hat{\mathbf{A}} = [\mathbf{a}(\hat{\phi}_1) \quad \cdots \quad \mathbf{a}(\hat{\phi}_{L_{\text{ch}}})]$$



$$\hat{\Delta}_{\mathbf{B}} = \text{diag}([\hat{\delta}_{\mathbf{B},1} \quad \cdots \quad \hat{\delta}_{\mathbf{B},L_{\text{ch}}}] )$$

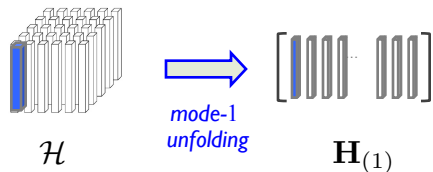
Scaling-related information

# Step 3. Calculation of spatial channel covariance

Goal

Estimate  $\hat{\mathbf{R}}_h$  for a given  $\{\hat{\mathbf{A}}, \hat{\Delta}_B, \hat{\mathbf{C}}, \hat{\mathbf{G}}\}$

Problem  
formulation



- mode-1 : space (antenna) domain
- mode-2 : frequency (subcarrier) domain
- mode-3 : time (frame) domain

$$\mathbf{R}_h = \frac{1}{K_{\text{sbc}} T_{\text{frm}}} \mathbf{H}_{(1)} \mathbf{H}_{(1)}^* = \frac{1}{K_{\text{sbc}} T_{\text{frm}}} \mathbf{A} (\mathbf{G}^* \mathbf{G} \odot \mathbf{C}^* \mathbf{C}) \mathbf{A}^*$$

$$\mathbf{A} \approx \hat{\mathbf{A}} \mathbf{\Pi}^* \quad \mathbf{C} \approx \hat{\mathbf{C}} \Delta_{\mathbf{C}}^{-1} \mathbf{\Pi}^* \quad \mathbf{G} \approx \hat{\mathbf{G}} \Delta_{\mathbf{G}}^{-1} \mathbf{\Pi}^*$$

While  $\{\hat{\mathbf{A}}, \hat{\mathbf{C}}, \hat{\mathbf{G}}\}$  are known,  $\{\mathbf{\Pi}, \Delta_{\mathbf{C}}, \Delta_{\mathbf{G}}\}$  are unknown.

How to estimate  $\mathbf{R}_h$  ?

Calculation

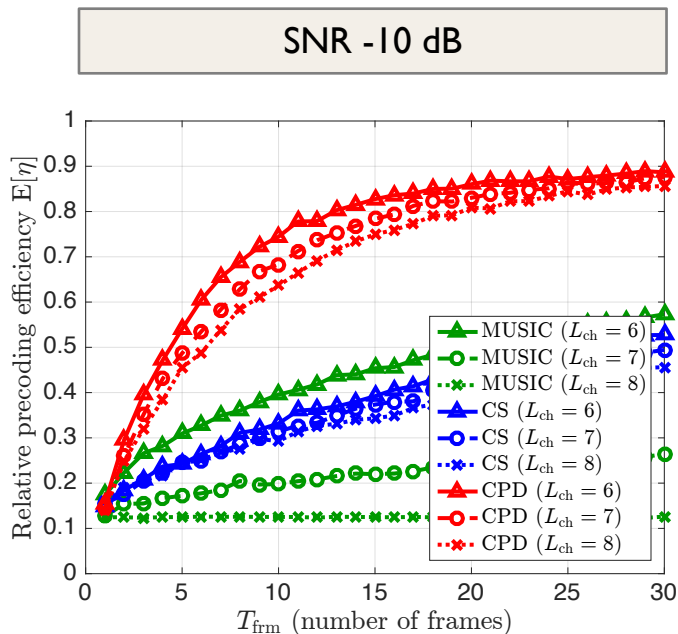
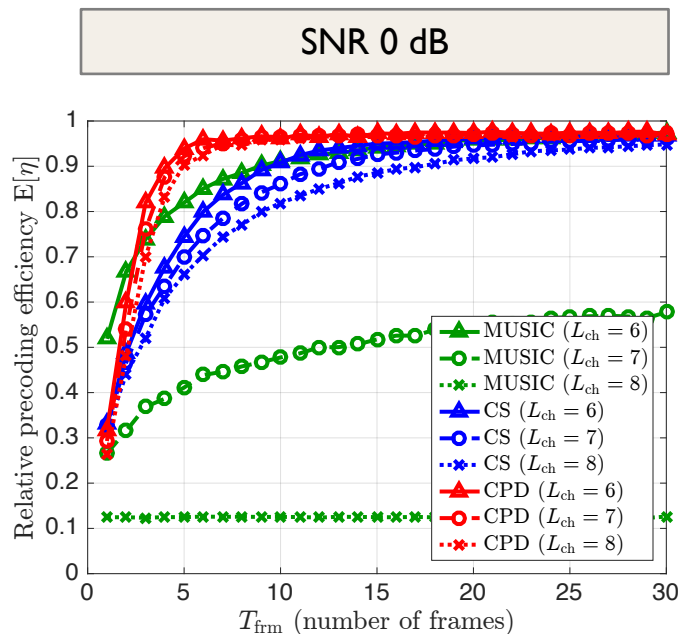
$$\begin{aligned} \mathbf{R}_h &= \frac{1}{K_{\text{sbc}} T_{\text{frm}}} \mathbf{A} (\mathbf{G}^* \mathbf{G} \odot \mathbf{C}^* \mathbf{C}) \mathbf{A}^* \\ &\approx \frac{1}{K_{\text{sbc}} T_{\text{frm}}} \hat{\mathbf{A}} \mathbf{\Pi}^* \left( \mathbf{\Pi} (\Delta_{\mathbf{G}}^*)^{-1} \hat{\mathbf{G}}^* \hat{\mathbf{G}} \Delta_{\mathbf{G}}^{-1} \mathbf{\Pi}^* \odot \mathbf{\Pi} (\Delta_{\mathbf{C}}^*)^{-1} \hat{\mathbf{C}}^* \hat{\mathbf{C}} \Delta_{\mathbf{C}}^{-1} \mathbf{\Pi}^* \right) \mathbf{\Pi} \hat{\mathbf{A}}^* \\ &= \frac{1}{K_{\text{sbc}} T_{\text{frm}}} \hat{\mathbf{A}} (\Delta_{\mathbf{G}}^*)^{-1} (\Delta_{\mathbf{C}}^*)^{-1} \left( \hat{\mathbf{G}}^* \hat{\mathbf{G}} \odot \hat{\mathbf{C}}^* \hat{\mathbf{C}} \right) \Delta_{\mathbf{G}}^{-1} \Delta_{\mathbf{C}}^{-1} \hat{\mathbf{A}}^* \\ &\approx \frac{1}{K_{\text{sbc}} T_{\text{frm}}} \hat{\mathbf{A}} \hat{\Delta}_{\mathbf{B}}^* \left( \hat{\mathbf{G}}^* \hat{\mathbf{G}} \odot \hat{\mathbf{C}}^* \hat{\mathbf{C}} \right) \hat{\Delta}_{\mathbf{B}} \hat{\mathbf{A}}^* \end{aligned}$$

$\mathbf{A} \approx \hat{\mathbf{A}} \mathbf{\Pi}^*$   
 $\mathbf{C} \approx \hat{\mathbf{C}} \Delta_{\mathbf{C}}^{-1} \mathbf{\Pi}^*$   
 $\mathbf{G} \approx \hat{\mathbf{G}} \Delta_{\mathbf{G}}^{-1} \mathbf{\Pi}^*$

$\mathbf{\Pi}^{-1} = \mathbf{\Pi}^*$

$\Delta_{\mathbf{B}} \Delta_{\mathbf{C}} \Delta_{\mathbf{G}} = \mathbf{I}$   
 $\Delta_{\mathbf{B}} \approx \hat{\Delta}_{\mathbf{B}}$

# Simulation results



## Simulation environments

- $N_{\text{ANT}}$  (# of antennas at BS) = 64
- $M_{\text{RF}}$  (# of RF chains at BS) = 8
- $L_{\text{ch}}$  (# of channel paths) = 6, 7, or 8
- $K_{\text{subcr}}$  (# of subcarriers) = 128
- $N_{\text{CP}}$  (CP size) = 32
- $N_{\text{grid}}$  (# of CS grids) = 256
- Single antenna at MS
- Filter: sinc function (in time)
- SNR = 0 dB or -10 dB
- Analog combining matrix : Random
- Element-wise amplitude = 1 ( $[\mathbf{W}]_{ij} = 1$ )
- Element-wise phase : uniform  $[0 \sim 2\pi]$

## Performance metric

sum of eigenvalues (estimated)

$$\frac{\text{Tr}(\mathbf{U}_{\text{R}}^* \mathbf{R} \mathbf{U}_{\text{R}})}{\text{Tr}(\mathbf{U}_{\text{R}}^* \mathbf{R} \mathbf{U}_{\text{R}})} \left( = \frac{\sum_{i=1}^L \hat{\lambda}_i}{\sum_{i=1}^L \lambda_i} \right)$$

sum of eigenvalues (ideal)

MUSIC-based method: Performance degrades rapidly as  $L_{\text{ch}}$  approaches  $M_{\text{RF}}$

CS-based method: Performance is not good at low SNR

# Conclusions

## Proposed spatial channel covariance estimation for hybrid architectures

### Assumption:

***Spatially sparse frequency-selective*** channels

### Key ideas:

***Low-rank tensor***

***Uniqueness of CPD***

### Performance:

Good in particular when

- 1) ***the number of RF chains decreases*** approaching the number of channel paths
- 2) ***SNR is low***

Thank you !

