Near-Optimal and Suboptimal Receivers for Multiuser UWB Impulse Radio Systems in Multipath

Dong In Kim, Senior Member, IEEE

Abstract—In this paper, near-optimal and suboptimal receivers are proposed for multiuser ultra-wideband (UWB) impulse radio (IR) systems in dense multipath channels, where non-Gaussian multiuser interference (MUI) seen at each finger of a Rake receiver is taken into account. The receivers exploit two-dimensional diversity that is offered by UWB signaling, namely multipath diversity and repetition diversity (i.e., repetition coding). Non-Gaussian modeling of the MUI results in employing a nonlinear process at each finger, jointly considering the desired user's path gain being estimated and the order associated with MUI statistics. For this, the MUI statistics are characterized in terms of their second and fourth order moments, especially considering the channel sparseness and cluster overlapping observed in realistic UWB channels, which leads to modeling the MUI by a generalized Gaussian distribution. It is shown that the MUI statistics exhibit non-Gaussian nature even for relatively large number of users, and the diversity gain against MUI can be significant when relatively small number of users coexist.

Index Terms—Ultra-wideband (UWB), impulse radio (IR), multipath diversity, repetition diversity, multiuser interference (MUI), generalized Gaussian distribution, nonlinear process.

I. INTRODUCTION

RECENTLY, ultra-wideband impulse radio (UWB-IR) technology has gained much attention due to the availability of low-cost and low-power wireless devices for indoor wireless communications, as well as location and ranging purpose, being standardized to the IEEE 802.15.4a [1]. The UWB-IR systems considered time-hopping (TH) multiple access for supporting multiuser access, along with very narrow-width pulse transmission with low duty cycle [2], [3]. In this scenario, the authors have analyzed the multiuser performance by simply invoking the Gaussian approximation for the multiuser interference (MUI). But, recent contributions to the MUI analysis reported in [4]-[8] confirmed that the Gaussian approximation is not accurate enough to predict the multiuser performance. More recent contribution [9] has further clarified this by showing that the impulsive nature of UWB-IR signals is not well mitigated for relatively large number of users.

The above observation has motivated an optimal receiver design for multiuser UWB-IR systems, one hand modeling the MUI as a Laplace distribution [10] and a generalized Gaussian distribution [11], the other hand modeling it to be a Gaussian mixture [12], as a weighted sum of several Gaussian densities with unequal individual variances. They showed that the multiuser performance of UWB-IR systems can be improved significantly compared to conventional single-user detector based on the Gaussian-modeled MUI. Further, this approach has been extended to designing a Rake receiver for use in multipath UWB channels, exploiting the non-Gaussian nature of the MUI seen at each finger, that results in improved diversity gain against the MUI, as shown in [13] and [14]. However, the analyses here simply assumed specific channel conditions in modeling the MUI statistics seen at each finger, without considering realistic UWB channel conditions [15].

In this paper, the MUI statistics seen at each finger are evaluated analytically, in terms of the second and fourth order moments, considering the channel sparseness and cluster overlapping. The sparseness of the UWB channel indicates that there could be no multipath arrival in a time bin, which largely affects the energy capture as well as the MUI across fingers at partial-Rake receiver. Moreover, the realistic UWB channels exhibit clustered multipath arrival patterns with possible overlap among them, that also affects the MUI statistics, especially for non-line-of-sight (NLOS) channels. To design practical near-optimal and suboptimal receivers for multiuser UWB-IR systems, generalized Gaussian (GG) distribution is adopted, thereby the second and fourth order moments driven under realistic UWB channels can be used to effectively model the MUI statistics. Especially, the non-Gaussian modeling of the MUI results in employing a nonlinear process at each finger, hence the order of nonlinearity needed is theoretically determined under the GG distribution.

The rest of the paper is organized as follows. In Section II, signaling for a multiuser UWB-IR system is described, along with realistic UWB channel model. The MUI statistics are characterized in Section III to evaluate their second and fourth order moments, by which a proper form of nonlinear processing is determined. In Section IV, the analytical results on the MUI statistics are validated through simulations, and then the diversity gain against the MUI is illustrated for near-optimal and suboptimal processing. Concluding remarks are given in Section V.

Paper approved by L. Yang, the Editor for Ultra Wideband of the IEEE Communications Society. Manuscript received October 12, 2007; revised June 27, 2008.

D. I. Kim is with the School of Information and Communication Engineering, Sungkyunkwan University, Suwon 440-746, Korea (e-mail: dkim@ece.skku.ac.kr).

This work was supported by the MIC (Ministry of Information and Communication), Korea, under the ITRC (Information Technology Research Center) support program supervised by the IITA (Institute of Information Technology Assessment) (IITA-2009-C1090-0902-0005).

Digital Object Identifier 10.1109/TCOMM.2009.10.070528
II. SIGNAL MODEL

A multiuser UWB-IR system is considered, where the $k$th user’s signal is expressed by

$$s_k(t) = \sqrt{E_k} N_s \sum_{j=-\infty}^{\infty} d_j^{(k)} b_j^{(k)} w_c(t - j T_f - \tau_j T_c).$$  (1)

Here, $w_c(t)$ is the unit-energy transmitted pulse of duration $T_w$, $E_k$ is the energy symbol of user $k$, $T_f$ is the frame time, $N_s$ is the number of frames used to transmit one symbol, and $b_j^{(k)}$ is the $j$th binary information symbol transmitted by user $k$, taking on the values of $\{-1, 1\}$ with equal probability ($i = [j/N_s]$ denotes the integer part of $j/N_s$). To shape the transmit signal spectrum according to the FCC spectral mask, and to achieve time-hopping (TH) multiple access, the two user-specific sequences are employed, one of which is the pseudorandom sequence $\{d_j^{(k)}\}$ of values $\pm 1$, and the other is the TH code $\{\epsilon_j^{(k)}\}$ with elements taking the integer values, i.e., $\epsilon_j^{(k)} \in \{-1, 0, 1\}$ for the maximum TH shift $N_s$. Here, the frame time $T_f$ is assumed fixed for all users and meets the constraint $T_f \geq T_{muds} + N_h T_c$ to avoid inter-frame interference (IFI), where $T_c$ denotes the chip time with $T_c \geq T_w$ and $T_{muds}$ represents the channel delay spread.

Let $L$ be the number of multipaths, $a_l^{(k)}$ is the channel gain of the $l$th path of $k$th user, $\tau_l^{(k)}$ is the asynchronous delay of $l$th user, uniformly distributed over $[0, N_s T_f]$ for $N \geq 1$ is the time resolution of the discrete-time equivalent channel impulse response (CIR) $h_k(t)$ obtained from the IEEE 802.15.3a standard UWB channel model [15].

As a realistic UWB channel model, the discrete-time equivalent CIR is generated as follows:

$$h_k(t) = \sum_{l=0}^{L-1} a_l^{(k)} \delta(t - \tau_l^{(k)} - l \Delta).$$ (2)

where $L$ is the number of multipaths, $a_l^{(k)}$ is the channel gain of the $l$th path of $k$th user, $\tau_l^{(k)}$ is the asynchronous delay of $l$th user, uniformly distributed over $[0, N_s T_f]$, and $\Delta = T_c/N$ for $N \geq 1$ is the time resolution of the discrete-time equivalent channel impulse response (CIR) $h_k(t)$ obtained from the IEEE 802.15.3a standard UWB channel model [15].

As a realistic UWB channel model, the discrete-time equivalent CIR is generated as follows:

$$h_k(t) = \sum_{m=0}^{\infty} \alpha_{m,m} \delta(t - T_m - \tau_{n,m})$$ (3)

where $\alpha_{m,m}$ is the channel gain of $n$th ray in $m$th cluster and $\tau_{n,m}$ is the arrival time of $n$th ray relative to $m$th cluster’s arrival time $T_m$. Here, the inter-cluster and inter-ray arrival times are independently exponentially distributed, $\alpha_{m,m} = p_{m,m} \beta_{m,m}$, where $p_{m,m}$ equiprobably takes on the values of $\pm 1$ accounting for the random pulse inversion that occurs due to reflections and $\beta_{m,m}$ is a lognormal random variable where $20 \log_{10}(\beta_{m,m})$ is Gaussian with mean $\mu_{m,m}$ and variance $\sigma^2$. The power profile is double exponentially, decaying by $E \{p_{m,m} \exp(-T_m/\Gamma) \exp(-\tau_{n,m}/\gamma) \}$ ($E$ denotes the expectation), where $\Omega_0$ is the mean power of first ray of first cluster $\exp(-T_m/\Gamma)$, $\Gamma$ and $\gamma$ represent the power decay factors of the cluster and ray, respectively.

In the $l$th time bin $\{\Delta, (l+1)\Delta\}$, one or more multipath components (MPCs) can arrive because of cluster overlapping, or no arrival at all (i.e., channel sparseness). The channel gains of all the arrived MPCs within that time bin are linearly combined to yield a composite channel gain $a_l^{(k)}$ in (2). It is to be noted that $a_l^{(k)}$ could be zero if there is no MPC in the $l$th time bin, and the channel delay spread (i.e., $T_{muds} = L \Delta$) is a variable depending on the type of IEEE channel models such as CM1 to CM4, where $\Omega_0$ is set to meet $\sum_{l=0}^{L-1} E \{a_l^{(k)} \}^2 = 1$ for all $k$.

The signal received by the desired first user within one-symbol duration can be expressed by (assuming symbol ‘0’ was transmitted by the first user)

$$r(t) = \sqrt{E_1} N_s \sum_{j=0}^{N_s - 1} a_j^{(1)} d_j^{(1)} b_j^{(1)} w_c(t - j T_f - \tau_j T_c - \Delta)$$

$$+ \sum_{k=2}^{K} \sqrt{E_k} N_s \sum_{j=-\infty}^{\infty} a_j^{(k)} d_j^{(k)} b_j^{(k)} w_c(t - j T_f - \tau_j T_c - \Delta) + n(t)$$ (4)

where $w_{rec}(t)$ denotes the unit-energy received pulse that accounts for channel and antenna effects, which is assumed to be estimated (known) by the receiver, $\tau^{(1)} = 0$ is assumed for simplicity, and $n(t)$ is an additive white Gaussian noise (AWGN) with two-sided spectral density of $N_0/2$.

To exploit the two-dimensional diversity offered by UWB-IR signaling, the received signal is processed in parallel for both fingers $l = 0, 1, \ldots, L_p - 1$ at partial-Rake receiver and frames $j = 0, 1, \ldots, N_s - 1$, as follows:

$$X_{l,j} = \frac{N_s}{E_1} \int_{j T_f}^{(j+1)T_f} r(t) d_j^{(1)} \cdot w_{rec}(t - j T_f - \tau_j T_c - \Delta) dt$$

$$= a_j^{(1)} b_j^{(1)} + I_{l,j} + N_{l,j}$$ (5)

where $I_{l,j}$ and $N_{l,j}$ represent the filtered multipuser interference (MUI) and noise of $l$th finger and $j$th frame, respectively. Here, $\{X_{l,j} \mid l = 0, \ldots, L_p - 1; j = 0, \ldots, N_s - 1\}$ form sufficient statistics for the following near-optimal decision, provided the filtered MUI is not any more Gaussian because of impulsive nature of collisions among user pulses. This non-Gaussian modeling of the MUI results in employing a nonlinear process at each finger, as implemented in the following section.

III. NEAR-OPTIMAL AND SUBOPTIMAL RECEIVERS

First, it is noted that the filtered MUI $I_{l,j}$ is caused by any possible collisions with other user pulses, thereby exhibiting the nature of impulsive noise, which necessitates nonlinear processing to properly deal with occasional undue increases in the MUI across both fingers and frames. This is in contrast to conventional linear processing to mitigate the MUI by virtue of averaging over fingers and frames with linear weights. In determining a proper form of nonlinear processing, it is prerequisite to characterize the filtered MUI statistics that are modeled as non-Gaussian or generalized Gaussian distribution [11].
A. Filtered MUI statistics

The filtered MUI $I_{l,j}$ in (5), or equivalently $I_{l,j} = \sum_{k=2}^{K} f_{l,j}^{(k)}$, can be formulated as

\[
I_{l,j}^{(k)} = \left( \frac{E_k}{E_t} \right)^{\frac{1}{2}} \delta_{l,j} \left[ d_j^{(1)} \left( \frac{d_j^{(1)}}{N_f} \right) + d_j^{(1)} \left( \frac{d_j^{(1)}}{N_r} \right) \right] T_c \left( x \right) + \frac{1}{\sqrt{\sigma_I^2}} \exp \left( -c_2(\nu) \frac{x}{\sqrt{\sigma_I^2}} \right) \]  

where $\sigma_I^2 = \mathbb{E} \left\{ I_{l,j}^{2} \right\}$ is the variance of the GG distribution, $c_1(\nu) = \frac{\Gamma^{1/2}(3/\nu)}{2/\nu} \Gamma^{1/2}(1/\nu)$ and $c_2(\nu) = \left( \frac{\Gamma(3/\nu)}{\Gamma(1/\nu)} \right)^{1/2}$ for $\nu > 0$ and the Gamma function $\Gamma(x) = \int_{0}^{\infty} x^{\nu-1} e^{-x} dx$. Here, the nth order moment of a GG variable $X$ is given by

\[
\mathbb{E} \left\{ X^n \right\} = \frac{\Gamma \left( \frac{1+n}{\nu} \right)}{\Gamma \left( \frac{1}{\nu} \right)} \left( \frac{\Gamma \left( \frac{3}{\nu} \right)}{\Gamma \left( \frac{1}{\nu} \right)} \sigma_I^2 \right)^{n/2} \]  

for an even number $n$ and $\mathbb{E} \left\{ X^n \right\} = 0$ for an odd number $n$. Based on (9), the relation between the kurtosis $\zeta$ of $X$ and $\nu$ can be obtained as [11]

\[
\zeta = \frac{\mathbb{E} \left\{ X^4 \right\}}{\mathbb{E} \left\{ X^2 \right\}^2} - 3 = \frac{\Gamma(1/\nu) \Gamma(5/\nu)}{\Gamma^2(3/\nu)} - 3. \]  

This means that by evaluating the second and fourth order moments of the MUI $I_{l,j}$, the kurtosis value $\zeta$ can be obtained, which can then be used to find the corresponding GG parameter $\nu$. Once the parameter $\nu$ is determined, the GG distribution $f_{l,j}^{(k)}(x)$ that models the distribution of $I_{l,j}$ can be obtained, since it is only a function of $\nu$ and $\sigma_I^2$.

To validate the non-Gaussian modeling of the MUI via the GG distribution, we should be able to theoretically evaluate the second and fourth order moments of the MUI $I_{l,j}$, which allows to estimate the parameter $\nu$. The following propositions are useful in evaluating the MUI statistics for the realistic UWB channel in (2) where the channel sparseness and cluster overlapping are accounted for [18].

Proposition 1: The second order moment or variance of the MUI $I_{l,j}$ is evaluated as

\[
\sigma_I^2 = \mathbb{E} \left\{ I_{l,j}^{2} \right\} = \sum_{k=2}^{K} \left( \frac{E_k}{E_t} \right)^{\frac{1}{2}} N_f \sum_{n=-N_f}^{N_f} \sum_{m=0}^{N} \mathbb{E} \left\{ \left( a_{l-j-N-m}^{(k)} \right)^2 \right\} \kappa_m \right) \]  

where $N_f = T_f / T_c$ and $\kappa_m = \mathbb{E} \left\{ R_{n}^{2} (\epsilon - m \Delta) \right\}$ with the expectation taken for the chip time-offset $\epsilon$, uniformly distributed over $[0, T_c]$. Note that if $\Delta = T_c$ (i.e., $N = 1$), the above is simplified to

\[
\sigma_I^2 = \mathbb{E} \left\{ I_{l,j}^{2} \right\} = \sum_{k=2}^{K} \left( \frac{E_k}{E_t} \right)^{\frac{2\kappa_0}{N_f}} \]  

by the relation $\sum_{l=-0}^{L-1} \mathbb{E} \left\{ a_{l}^{(k)} \right\}^2 = 1$ for all $k$.

Proof of proposition 1: see Appendix A.

Note that the filtered MUIs $\{I_{l,j}\}$ at each finger show the same variance across the frames ($j = 0, 1, \ldots, N_f - 1$), and they are assumed to be independent of each other because collision occurs independently from frame to frame, under the constraint of no IFI and random TH shift. However, $\{I_{l,j}\}$ in a given frame are pair-wise correlated across the fingers ($l = 0, 1, \ldots, L_p - 1$) because two adjacent fingers see the MUIs caused by partial collisions with the same user pulse, as long as the chip time-offset $\epsilon$ is not zero. In practice, $\mathbb{E} \left\{ R_{n}^{2} (\epsilon) R_{n} (T_c - \epsilon) \right\}$ is almost negligible, since $R_{n} (\epsilon) \equiv 0$ for $|\epsilon| \geq T_c / 2$ when $w_{rec}(t)$ is the second order Gaussian monocyte. Hence, $\{I_{l,j}\}$ are assumed to be weakly uncorrelated but not independent of each other (i.e., non-Gaussian) across the fingers, whereas they are assumed to be independent across the frames.

Proposition 2: The fourth order moment of the MUI $I_{l,j}$ is
evaluated as
\[ E \{ I_{ij}^2 \} = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right)^2 \frac{1}{N_f} \]
\[
\cdot \sum_{n=-N_f}^{N_f-1} \left[ \sum_{m=0}^{N} E \left\{ a_{i-n,N-m}^{(k)} \right\}^4 \varphi_m + 6 \sum_{m=0}^{N-1} \sum_{m'=m+1}^{N} E \left\{ a_{i-n,N-m}^{(k)} \right\}^2 \right]
\]
\[
\cdot E \left\{ a_{i-n,N-m}^{(k)} \right\}^2 \rho_{m,m'} + \sum_{k=2}^{K-1} \sum_{k'=k+1}^{K} \left( \frac{E_k}{E_1} \right) \left( \frac{E_{k'}}{E_1} \right)
\]
\[
\cdot \left[ \sum_{n=-N_f}^{N_f-1} \sum_{m=0}^{N} E \left\{ a_{i-n,N-m}^{(k)} \right\}^2 \right] \kappa_m \]
(12)
where \( \varphi_m = E \{ R_w^2 (\epsilon - m \Delta) \} \) and \( \rho_{m,m'} = E \{ R_w^2 (\epsilon - m \Delta) R_w^2 (\epsilon - m' \Delta) \} \). Note that if \( \Delta = T_c \) (i.e., \( N = 1 \)), the above is simplified to
\[ E \{ I_{ij}^4 \} = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right)^2 \left[ \left( \frac{2 \varphi_0}{N_f} \right) \sum_{n=0}^{L-1} E \left\{ a_n^{(k)} \right\}^4 \right]
\]
\[ + \left( \frac{6 \varphi_0}{N_f} \right)^2 \sum_{n=1}^{L-1} E \left\{ a_n^{(k)} \right\}^2 E \left\{ a_{n-1}^{(k)} \right\}^2 + \sum_{k=2}^{K-1} \sum_{k'=k+1}^{K} \left( \frac{E_k}{E_1} \right) \left( \frac{E_{k'}}{E_1} \right) \left( \frac{2 \varphi_0}{N_f} \right)^2 \]
(13)
Proposition 3: The second order moment of the composite channel gain \( a_n^{(k)} \) is evaluated as
\[ E \left\{ a_n^{(k)} \right\} = \begin{cases} \Omega_0, & \text{for } n = 0 \\ \Omega_0 P_c \exp \left\{ - \frac{n \Delta}{\Gamma} \right\} + \Omega_0 P_r \exp \left\{ - \frac{n \Delta}{\gamma} \right\} + \Omega_0 P_{c,r} \exp \left\{ - \frac{n \Delta}{\gamma} \right\} \right., & \text{for } n \geq 1 \\ \end{cases} \]
(14)
where \( P_c = \Lambda \Delta \) and \( P_r = \lambda \Delta \) (\( \Lambda \) and \( \lambda \) denote the cluster and ray arrival rates, respectively), and \( \eta = \exp \left( \frac{\Delta}{\gamma} - \frac{n \Delta}{\gamma} \right) \). Also, by defining \( E_c \triangleq \sum_{n=0}^{L-1} E \left\{ a_n^{(k)} \right\}^2 \), the mean power of first ray of first cluster \( \Omega_0 \) can be theoretically determined as
\[ \Omega_0 = \frac{1}{E_0} \triangleq \frac{1}{E_c} \Omega_{c,0} = 1 \]
so as to make \( E_c = 1 \) (normalized).
Proof of proposition 3: refer to [18, eqs. (18) and (19)].

Proposition 4: The fourth order moment of the composite channel gain \( a_n^{(k)} \) is evaluated as
\[ E \left\{ a_n^{(k)} \right\} = \sum_{q=0}^{n} \Omega_0^2 P_q (\frac{n}{\gamma})^4 \exp \left\{ - \frac{2q \Delta}{\gamma} \right\} \]
\[ \cdot \exp \left\{ - \frac{(n-q) \Delta}{\gamma} \right\} \exp \left\{ \frac{q^2}{\epsilon^2} \right\} + 6 \sum_{q=0}^{n-1} \sum_{j=q+1}^{n} \Omega_0^2 P_q P_j (\frac{n}{\gamma})^4 \]
\[ \cdot \exp \left\{ - \frac{(q+j) \Delta}{\gamma} \right\} \exp \left\{ - \frac{(2n-q-j) \Delta}{\gamma} \right\} \]
(15)
where \( \xi = 10 \ln 10 \), and the probability that \( q \) (\( q = 0, 1, \ldots, n \)) time bin has a MPC (either ray or cluster) contribution to \( n \)th (\( n \geq 1 \)) time bin \( nT_c, (n+1)T_c \), denoted by \( P_q (\frac{n}{\gamma}) \), can be calculated in three cases: [18]
\[ P_q (\frac{n}{\gamma}) = \begin{cases} P_r, & q = 0 \\ P_c, & 1 \leq q \leq n - 1 \\ P_c, & q = n \end{cases} \]
(16)
with \( P_r (\frac{n}{\gamma}) = 1 \) for \( q = n = 0 \).
Proof of proposition 4: see Appendix C.

Now, combining the above propositions 1-4 provides an estimate of the GG parameter \( \nu \) in (10), which then yields the GG distribution \( f_{I_{ij}} (x) \) in (8). Fig. 1 shows how the filtered MUI \( I_{ij} \) closely follows the GG distribution obtained theoretically using the parameter \( \nu \) or equivalently the second and fourth order moments.

B. Near-optimal nonlinear processing
Note that the GG distribution of \( \{ I_{ij} \mid j = 0, 1, \ldots, N_s-1 \} \) is assumed to be independent across the frames, in which case a nonlinear process to suppress an excessive MUI at a fixed \( l \)th finger can be implemented, following the approach in [14]. Forming the \( N_s \)-dimensional observation space across the frames, an observation vector \( X_l \triangleq (X_{l,0}, X_{l,1}, \ldots, X_{l,N_s-1}) \), where \( X_{l,j} = a_{l,0}^{(1)} b_{l,0}^{(1)} + I_{l,j} + N_{l,j} \) in (5), is applied to the nonlinear process that performs the maximum-likelihood (ML) decision for \( H_1 (b_{l,0}^{(1)} = 1) \) if
\[ \frac{f_{X_l}(x \mid a_{l,0}^{(1)}, b_{l,0}^{(1)} = 1)}{f_{X_l}(x \mid a_{l,0}^{(1)}, b_{l,0}^{(1)} = -1)} > 1 \]
(17)
and otherwise for \( H_0 (b_{l,0}^{(1)} = -1) \). If the excessive MUI becomes dominant and the noise term \( N_{l,j} \) can be ignored, the ML decision for \( H_1 \) can be rewritten as
\[ \frac{\prod_{j=0}^{N_s-1} f_{I_{l,j}} (x_{l,j} - a_{l}^{(1)} \mid a_{l}^{(1)}, b_{l,0}^{(1)} = 1)}{\prod_{j=0}^{N_s-1} f_{I_{l,j}} (x_{l,j} + a_{l}^{(1)} \mid a_{l}^{(1)}, b_{l,0}^{(1)} = -1)} > 1 \]
(18)
After a few mathematical steps [11], it follows that
\[ \sum_{j=0}^{N_s-1} h_l(x_{l,j}) > 0 \Rightarrow H_1 \]
(19)
where the nonlinear function \( h_l(x) \) employed at the \( l \)th finger is defined by
\[ h_l(x) = |x + a_{l}^{(1)}|^\nu - |x - a_{l}^{(1)}|^\nu \]
(20)
with \( a_l^{(1)} \) being estimated for diversity combining.

Note that, if the decision statistics \( X_j \triangleq (X_{0,j}, X_{1,j}, \ldots, X_{L_p-1,j}) \) can also be assumed to be independent,\(^\text{1} \) the ML decision in (19) that exploits two-dimensional diversity (i.e., multipath and repetition diversity) can easily be generalized to

\[
\sum_{l=0}^{L_p-1} \sum_{j=0}^{N_s-1} h_l(x_{l,j}) > 0 \implies H_1. \tag{21}
\]

It should be noted that the generalized ML decision rule in (21) is not optimal because the MUI is not any more Gaussian, which may be classified as \textit{near-optimal}. In fact, if the MUI becomes Gaussian (i.e., \( \nu = 2 \)), the ML decision results in classical MRC receiver as

\[
\sum_{l=0}^{L_p-1} a_l^{(1)} \left( \sum_{j=0}^{N_s-1} x_{l,j} \right) > 0 \implies H_1. \tag{22}
\]

C. Suboptimal nonlinear processing

Following the approach in [11], a suboptimal receiver is implemented that applies the MRC output across the fingers in each frame, to a nonlinear process and that performs the ML decision based on the GG distribution of the MRC outputs.\(^\text{2} \)

Let define the MRC output in the \( j \)th frame as

\[
Y_j = \sum_{l=0}^{L_p-1} a_l^{(1)} X_{l,j} = S b_0^{(1)} + \tilde{I}_j + \tilde{N}_j, \quad j = 0, 1, \ldots, N_s-1,
\]

where \( S = \sum_{l=0}^{L_p-1} a_l^{(1)}^2 \), \( \tilde{I}_j = \sum_{l=0}^{L_p-1} a_l^{(1)} I_{l,j} \), \( \tilde{N}_j = \sum_{l=0}^{L_p-1} a_l^{(1)} N_{l,j} \), and an observation vector \( Y \triangleq (Y_0, Y_1, \ldots, Y_{N_s-1}) \) is applied to the nonlinear process. Then, if the combined MUI becomes dominant and the noise term \( \tilde{N}_j \) can be ignored, the ML decision for \( H_1 \) is made based on

\[
f_Y(y_j | a_l^{(1)}, b_0^{(1)} = 1) = \frac{f_Y(y_j | a_l^{(1)}, b_0^{(1)} = -1)}{\prod_{j=0}^{N_s-1} f_I(y_j | S | a_l^{(1)}, b_0^{(1)} = 1) / \prod_{j=0}^{N_s-1} f_I(y_j | S | a_l^{(1)}, b_0^{(1)} = -1)} > 1 \sum_{j=0}^{N_s-1} h_l(y_j) > 0 \implies H_1 \tag{24}
\]

where the nonlinear function \( h(y) \) is found in (20) with \( a_l^{(1)} \) replaced by \( S \) and corresponding \( \nu \).

Similarly, the GG parameter \( \nu \) is determined by directly evaluating the second and fourth order moments of the combined MUI \( \tilde{I}_j \) after MRC as follows.

\textbf{Proposition 5:} Assuming \( \Delta = T_c \) (i.e., \( N = 1 \)) for the MRC output, the second and fourth order moments of the combined MUI \( \tilde{I}_j \) are evaluated as

\[
E(\tilde{I}_j^2) = \sum_{l=0}^{L_p-1} E\left\{ a_l^{(1)} \right\} \sum_{k=2}^{K} \frac{E_k}{E_1} \left( \frac{2\kappa_0}{N_f} \right)^{2k} \tag{25}
\]

\[
E(\tilde{I}_j^4) = \sum_{l=0}^{L_p-1} E\left\{ a_l^{(1)} \right\} \sum_{k=2}^{K} \frac{E_k}{E_1} \left( \frac{2\kappa_0}{N_f} \right)^{2k} \sum_{n=0}^{L_p-2} \sum_{l=0}^{L_p-1} E\left\{ a_n^{(k)} \right\} E\left\{ a_{n+L_p-l}^{(k)} \right\} \tag{26}
\]

\textbf{Proof of proposition 5:} see Appendix D.

Thus, combining the above propositions 3-5 provides an estimate of the GG parameter \( \nu \) in (10), which then yields the GG distribution \( f_{\tilde{I}_j}(y) \) in (8) with \( \sigma^2 = E(\tilde{I}_j^2) \).

Fig. 2 demonstrates how the combined MUI \( \tilde{I}_j \) closely follows the GG distribution obtained theoretically using the parameter \( \nu \) or equivalently the second and fourth order moments.

In the following section, the three receivers, such as near-optimal receiver, suboptimal receiver, and classical MRC receiver are compared in terms of the \textit{channel-averaged} bit-error rate (BER) when both the MUI and AWGN are present.

IV. Channel-Averaged BER

Combining (20) and (21), the decision variable after near-optimal nonlinear processing becomes

\[
\Phi \triangleq \sum_{l=0}^{L_p-1} \sum_{j=0}^{N_s-1} h_l(\Xi_{l,j} + a_l^{(1)}) = \sum_{l=0}^{L_p-1} \sum_{j=0}^{N_s-1} \sum_{j=0}^{N_s-1} h_l(y_j) > 0 \implies H_1 \tag{27}
\]

where \( X_{l,j} = \Xi_{l,j} + a_l^{(1)} \) with \( \Xi_{l,j} = I_{l,j} + N_{l,j} \), assuming \( b_0^{(1)} = 1 \) without loss of generality. Note that, the composite GG variable \( \Xi_{l,j} \) can be described by the GG distribution in (8) with \( \sigma^2 = E(\tilde{I}_j^2) = E(\tilde{I}_j^2) + E(\tilde{N}_{l,j}^2) \) and \( E(\Xi_{l,j}^2) = E(I_{l,j}^2) + 6 E(I_{l,j}^2) E(N_{l,j}^2) + E(N_{l,j}^2) \), where \( E(N_{l,j}^2) = N_s(2E_1/N_f)^{-1} \) and \( E(I_{l,j}^2) = 3E^2(N_{l,j}^2) \). The corresponding GG parameter \( \nu \) in (27) can be estimated by (10) using the above two moments of the composite GG variable \( \Xi_{l,j} \).

Similarly, the decision variable in (24) after suboptimal nonlinear processing is defined as

\[
\Phi \triangleq \sum_{j=0}^{N_s-1} h(\tilde{\Xi}_j + S) = \sum_{j=0}^{N_s-1} \tilde{\Xi}_j + 2S \tag{28}
\]
where \( Y_j = \tilde{Z}_j + S \) with \( \tilde{Z}_j = \tilde{I}_j + \tilde{N}_j \), assuming \( b_0^{(1)} = 1 \) without loss of generality. Note that, the composite GG variable \( \tilde{Z}_j \) can also be described by the corresponding GG distribution with \( \sigma_j^2 = E(\tilde{Z}_j^2) = E(\tilde{I}_j^2) + E(\tilde{N}_j^2) \) and \( E(\tilde{Z}_j) = E(\tilde{I}_j) + 6E(\tilde{I}_j^2)E(\tilde{N}_j^2) + E(\tilde{N}_j^3) \), where

\[
E(\tilde{N}_j) = \sum_{l=0}^{L_p-1} E\left\{a_l^{(1)^4}\right\} E\left\{N_{l,j}^4\right\} + 6 \sum_{l=0}^{L_p-2} \sum_{l'=l+1}^{L_p-1} E\left\{a_l^{(1)^2}\right\} \cdot E\left\{a_{l'}^{(1)^2}\right\} E\left\{N_{l,j}^2\right\} E\left\{N_{l',j}^2\right\}. 
\]

Hence, the GG parameter \( \nu \) in (28) can similarly be determined using the above two moments of the composite GG variable \( \tilde{Z}_j \).

Finally, the decision variable for classical MRC receiver is obtained simply by letting \( h(y) = y \) in (28), since (22) is equivalent to (24) with \( h(y) = y \), which is

\[
\hat{\Phi} = \sum_{j=0}^{N_s-1} \tilde{Z}_j + S, \quad (29)
\]

assuming \( b_0^{(1)} = 1 \) without loss of generality.

Note that, if the decision variables in (27), (28) and (29) are compared to zero threshold and do not exceed it, it leads to the BER when channel-averaged through the simulations below.

V. RESULTS

To validate the non-Gaussian distribution of the MUI, and for analytical and simulation purposes, the UWB standard IEEE 802.15.3a channel models have been used [15]. Without loss of generality, the results are presented only for the CM1, where the channel sparseness and cluster overlapping are accounted for, which represents a line-of-sight (LOS) channel measurement with a transceiver separation of 0-4m. The continuous-time channel impulse response (CIR) is sampled at 6GHz so that the discrete-time CIR is obtained with \( N = 1 \), and the channel delay spread \( T_{mds} \) is about 33ns, equal to about 200\( T_c \) (\( L = 200 \)) for the CM1. The received pulse is assumed to be the second order derivative of Gaussian pulse with pulse width of 0.167ns (equal to the chip time \( T_c \)). The frame time \( T_f = T_{mds} + N_h T_c = 250T_c \) is set to avoid the IFI and is fixed for all users.

Figs. 1 and 2 show the probability density function (pdf) of the filtered MUI \( I_{l,j} \) in (5) and the MUI \( I_j \) in (23) after MRC, respectively. Here, the partial-Rake with \( L_p = 10 \) taps has been used, the number of users is \( K = 5 \) and the number of frames is \( N_s = 8 \). Fig. 1 compares the pdf of the actual MUI (i.e., obtained from simulation) versus the estimated MUI, obtained from the adoption of different MUI models, such as Gaussian (\( \nu = 2 \)), Laplace (\( \nu = 1 \)), Gaussian mixture (GM) and GG distributions. Especially, the GG model well approximates the non-Gaussian distribution of the actual MUI,

![Fig. 1. pdf of the actual MUI versus the estimated MUI from different MUI models, such as Gaussian, Laplace, GM and GG, when \( K = 5 \) and \( N_s = 8 \), assuming the near-optimal (NO) receiver with partial-Rake of \( L_p = 10 \) taps.](attachment:figure1.png)

![Fig. 2. pdf of the actual MUI versus the estimated MUI from GG model when \( K = 5 \) and \( N_s = 8 \), assuming the suboptimal (SO) receiver with partial-Rake of \( L_p = 10 \) taps.](attachment:figure2.png)

where the GG parameter \( \nu \) in (8) has been computed analytically through the evaluation of the corresponding second and fourth order moments in propositions 1-5.

For near-optimal (NO) and suboptimal (SO) receivers, the non-Gaussian nature of MUI statistics becomes apparent in Fig. 3 which shows the GG parameter \( \nu \) as a function of \( L_p \), relative to Gaussian distribution with \( \nu = 2 \). Here, the MUI statistics associated with NO receiver do not depend on the number of taps \( L_p \) at partial-Rake, whereas the MUI statistics of SO receiver change with \( L_p \). In particular, the non-Gaussian nature is diminished as \( L_p \) increases because of the energy capture rapidly reaching the peak value (normalized to one), which makes the GG parameter \( \nu \) increase. As expected, \( \nu \) also increases with the number of users \( K \), but it should be noted that the non-Gaussian nature of MUI statistics persists even for relatively large \( K = 30 \). Fig. 4 compares the GG parameter \( \nu \) for varying \( N \) (time resolution of discrete-time CIR) where \( \Delta = T_c/N \) in (2) for \( N \geq 1 \). It is shown that the GG parameter with \( N = 1 \) is within acceptable range, and it converges fastly when near at \( N = 5 \) (i.e., 5 times oversampling or sampling at 30GHz).
KIM: NEAR-OPTIMAL AND SUBOPTIMAL RECEIVERS FOR MULTIUSER UWB IMPULSE RADIO SYSTEMS IN MULTIPATH

Fig. 3. GG parameter $\nu$ versus $K$ when $N_s = 8$, assuming the NO and SO receivers with partial-Rake of $L_p = 10, 30, 200$ taps.

Fig. 4. GG parameter $\nu$ versus $K$ for varying $N$ (time resolution of discrete-time CIR) when $N_s = 8$, assuming the NO receiver with partial-Rake of $L_p = 10$ taps.

Next, the performance improvement offered by NO and SO receivers is illustrated in Figs. 5-7, as the number of frames per symbol $N_s$ reduces from 8, 4 down to 2. Especially, the repetition diversity that arises because of the repeated pulse transmission per symbol can clearly be observed for varying $N_s$ here. First, the performance improvement by the NO receiver over classical MRC is shown to be significant for the range of $K = 2$ to 10, which is typical in indoor UWB communications. Second, a proper value of $N_s$ needs to be determined considering the required data rate, as the data rate decreases with increased $N_s$ but the diversity gain above increases with $N_s$. Third, the diversity gain by the SO receiver is not that significant because the non-Gaussian nature of MUI statistics is diminished after MRC, while it appears prominent across fingers before MRC. Note that, the GG parameter $\nu$ used for nonlinear processing in (20) has been predetermined analytically from the MUI statistics found in propositions 1-5, considering the GG distribution.

Fig. 8 compares the BER of the NO receiver (based on GG model) versus the GM receiver in [19], as well as the hybrid of above, i.e., the NO receiver that employs the channel estimation approach (based on GM model) proposed in Section III-C of [19]. To achieve the channel estimation, the NO receiver can simply adopt the training based approach proposed in [20] for which the preamble of length $N_p$ bits precedes the data packet. First, the GM receiver performs better than the NO receiver when $K$ is relatively large, but it performs worse as $K$ decreases, because the GG model fits well the non-Gaussian MUI in Fig. 1 when $K = 5$. Second, the training based NO receiver with $N_p = 30$ provides a satisfactory BER compared to that of ideal NO receiver with perfect channel information. Third, the hybrid of NO/GM receiver performs quite well even with shorter preamble of $N_p = 10$ bits, which well exploits the advantages of NO and GM receivers.

To look into the effects of the IFI and noise on the diversity gain here, Fig. 9 shows the BER performance versus $K$ in the presence of the IFI when $T_f = 150T_c < T_m + N_hT_c = 250T_c$ and $N_s = 4$. Here, the effective received SNR for the partial-Rake was set to about 25dB, in which case the gain offered by the NO receiver is insignificant. This is because the non-Gaussian MUI is overwhelmed with the Gaussian noise when $K$ is small, but as $K$ increases (i.e., the MUI becomes dominant), the diversity gain reduces as shown in Fig. 6. It is interesting to see that the presence of the IFI necessitates using the NO receiver, since the MUI is relatively growing due to the IFI, which in turn somehow increases the diversity gain against MUI. Hence, if higher data rates are required and the IFI results, an optimal receiver needs to be designed by carefully considering the non-Gaussian nature of MUI statistics.

VI. CONCLUSION

Near-optimal and suboptimal receivers have been realized for UWB-IR systems by inserting nonlinear processing before MRC and after MRC in each frame, respectively, for which the MUI statistics were formulated. In particular, the generalized Gaussian modeling of the MUI was shown to be effective in deriving an order of such nonlinear processing, depending only on the second and fourth order moments. These MUI statistics have been analytically evaluated for realistic UWB channels that exhibit sparseness and cluster overlapping. The order of nonlinear processing, namely the GG parameter $\nu$,
was determined analytically for the assumed UWB channels, which reveals that the non-Gaussian nature of the MUI still exists for relatively large $K = 30$. This founding is in contrast to the previous observation that the MUI statistics approach Gaussian as $K$ increases. From the BER analysis, it was observed that the diversity gain against MUI increases as the number of frames per symbol increases, as anticipated, but it decreases as $K$ increases. Finally, as the data rate increases, the IFI would not be ignored because the channel delay spread appears longer in indoor wireless channels, in which case the non-Gaussian MUI will largely affect an optimal transceiver design in multiuser environment.

APPENDIX A

PROOF OF PROPOSITION 1:

From (7) the second order moment $\sigma^2$ can be formulated as

$$\sigma^2 = \mathbb{E}\{I_{ij}^2\} = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right) \left[ \sum_{l_i} \mathbb{E}\{a_{l_i}^{(k)}\}^2 \mathbb{E}\{R^2_w(\theta_{j',j} + (l_1 - l)\Delta)\} \right]$$

$$+ \sum_{l_2} \mathbb{E}\{a_{l_2}^{(k)}\}^2 \mathbb{E}\{R^2_w(\theta_{j',j}' - T_f + (l_2 - l)\Delta)\} \right \}$$

where the cross-terms disappear since the MUI is zero-mean, uncorrelated across the users (index $k$), so are the channel coefficients across the MPCs (indexes $l_i$, $i = 1, 2$), and also due to the pseudorandom sequence.

Since the relative delay between desired and $k$th users $\theta_{j',j} = \left[ c_{j'}^{(k)} - c_j^{(1)} \right] T_c + \delta^{(k)}$, and $\delta^{(k)} = \tau^{(k)}$ modulo $T_f$ is uniformly distributed over $[0, T_f]$, $\sigma^2$ with fixed $c_j^{(1)}$ can be evaluated as

$$\sigma^2 = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right) \left[ \sum_{l_i} \mathbb{E}\{a_{l_i}^{(k)}\}^2 \mathbb{E}\{R^2_w(\theta_{j',j} + (l_1 - l)\Delta)\} \right]$$

$$\times \left[ \sum_{l_2} \mathbb{E}\{a_{l_2}^{(k)}\}^2 \frac{1}{T_f} \int_{-c_j^{(1)} T_c}^{T_f} R^2_w[x + (l_1 - l)\Delta] dx \right]$$

In the above, the average has been taken with respect to two
independent, identically distributed random variables $c_j^{(k)}$ and $c_{j-1}^{(k)}$, along with $R_w(x) = 0$ for $|x| > T_c$ and the constraint of no IFI, namely $T_j \geq (L + N_h^{(k)}) T_c$ for all $k$, by which the upper and lower integral limits can be set to $\pm T_f$ for simplicity. Hence, $\sigma_i^2$ is independent of a specific value $c_j^{(1)}$ and is simplified to

$$\sigma_i^2 = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right) \sum_{l_1} \left\{ a_{l_1}^{(k)^2} \right\} \frac{1}{T_f} \int_{-T_f}^{T_f} R_w^2(x) \, dx. \tag{32}$$

Now, the index $l_1$ can be chosen to have non-zero correlation values for $R_w(x)$, where

$$\sigma_i^2 = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right) \frac{1}{N_f} \sum_{n=-N_f}^{N_f-1} \frac{1}{T_c} \int_{0}^{T_c} \sum_{l_1} \left\{ a_{l_1}^{(k)^2} \right\} \cdot R_w^2(\epsilon + (l_1 - l) \Delta) \, d\epsilon, \tag{33}$$

and the selection of $l_1 = l - nN - m$, $m = 0, 1, \ldots, N$ produces non-zero correlations as

$$\sigma_i^2 = \sum_{k=2}^{K} \left( \frac{E_k}{E_1} \right) \frac{1}{N_f} \sum_{n=-N_f}^{N_f-1} \frac{1}{T_c} \int_{0}^{T_c} \sum_{m=0}^{N} \left\{ a_{l_1}^{(k)^2} \right\} \cdot R_w^2(\epsilon - m\Delta) \, d\epsilon. \tag{34}$$

By defining $\kappa_m = \mathbb{E}\left\{ R_w^2(\epsilon - m\Delta) \right\}$ for the chip time-offset $\epsilon$, uniformly distributed over $[0, T_c]$, $\sigma_i^2$ in (34) reduces to (11).

**APPENDIX B**

**PROOF OF Proposition 2:**

The fourth order moment $\mathbb{E}\left\{ I_{i,j}^{4} \right\}$ can be expressed by

$$\mathbb{E}\left\{ I_{i,j}^{4} \right\} = \sum_{k=2}^{K} \mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\} + 6 \sum_{k=2}^{K} \sum_{k'=k+1}^{K} \mathbb{E}\left\{ I_{i,j}^{(k)^2} \right\} \mathbb{E}\left\{ I_{i,j}^{(k')^2} \right\}. \tag{35}$$

Hence, it remains to evaluate the fourth order moment $\mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\}$, which is shown to be

$$\mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\} = \left( \frac{E_k}{E_1} \right)^2 \left[ \left\{ \sum_{l_1} a_{l_1}^{(k)} R_w\left( \theta_{j,j}^{(k)} + (l_1 - l) \Delta \right) \right\}^4 \right].$$

(36)

because $|\theta_{j,j}^{(k)} - \theta_{j-1,j}^{(k)} + T_j| \geq T_mds$ for $T_j \geq T_mds + N_h T_c$ and the cross-term becomes zero.

Similarly as in Appendix A, by taking the average with respect to the relative delays $\theta_{j,j}^{(k)}$ and $\theta_{j-1,j}^{(k)}$, $\mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\}$ can be evaluated as

$$\mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\} = \left( \frac{E_k}{E_1} \right)^2 \frac{1}{N_f} \sum_{n=-N_f}^{N_f-1} \frac{1}{T_c} \int_{0}^{T_c} \left\{ \sum_{m=0}^{N} a_{l_1-nN-m}^{(k)} R_w(\epsilon - m\Delta) \right\} \, d\epsilon. \tag{37}$$

Due to zero-mean, uncorrelated channel gains across the MPCs, the above expectation becomes

$$\mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\} = \left( \frac{E_k}{E_1} \right)^2 \frac{1}{N_f} \sum_{n=-N_f}^{N_f-1} \left\{ \sum_{m=0}^{N} \mathbb{E}\left\{ a_{l_1-nN-m}^{(k)} \right\}^4 \right\} \varphi_m$$

$$+ 6 \sum_{m=0}^{N} \mathbb{E}\left\{ a_{l_1-nN-m}^{(k)^2} \right\} \rho_{m,m''} \tag{38}$$

where $\varphi_m = \mathbb{E}\left\{ R_w^4(\epsilon - m\Delta) \right\}$ and $\rho_{m,m''} = \mathbb{E}\left\{ R_w^2(\epsilon - m\Delta) R_w^2(\epsilon - m\Delta) \right\}$. Therefore, upon substitution of $\mathbb{E}\left\{ I_{i,j}^{(k)^4} \right\}$ in (38) and $\mathbb{E}\left\{ I_{i,j}^{(k)^2} \right\}$ in (11) into (35) yields $\mathbb{E}\left\{ I_{i,j}^{4} \right\}$ as given in (12).

**APPENDIX C**

**PROOF OF Proposition 4:**

In the discrete-time equivalent CIR of (2), the composite channel gain $a_n^{(k)}$ denotes the sum of the channel gains of all the MPCs in $n$th time bin and this accounts for any possible cluster overlapping, often observed in the NLOS UWB channel models CM2, CM3 and CM4.

Let define

$$U_{n,q}^{(k)} = \begin{cases} 1, & \text{if the } q \text{th time bin has a MPC contribution to the } n \text{th time bin} \\ 0, & \text{otherwise} \end{cases} \tag{39}$$

the composite channel gain $a_n^{(k)}$ is then expressed by

$$a_n^{(k)} = \sum_{q=0}^{n} p_{n,q} \beta_{n,q} U_{n,q}^{(k)} \tag{40}$$

where $\beta_{n,q}$ represents the MPC in $n$th time bin contributed by $q$th time bin, along with $p_{n,q}$, equiprobably taking on the values of $\pm 1$. With this channel model, the fourth order moment of $a_n^{(k)}$ is formulated as

$$\mathbb{E}\left\{ a_n^{(k)^4} \right\} = \mathbb{E}\left\{ \left( \sum_{q=0}^{n} p_{n,q} \beta_{n,q} U_{n,q}^{(k)} \right)^4 \right\} \tag{41}$$

$$+ 6 \sum_{q=0}^{n} \mathbb{E}\left\{ \beta_{n,q}^2 \right\} \mathbb{E}\left\{ \beta_{n,q}^2 \right\}$$

because $|\theta_{j,j}^{(k)} - \theta_{j-1,j}^{(k)} + T_j| \geq T_mds$ for $T_j \geq T_mds + N_h T_c$ and the cross-term becomes zero.

**Claim 1:** The probability of having both $U_{n,q}^{(k)} = 1$ and $U_{n,j}^{(k)} = 1$ ($q < j$) is given by

$$\Pr\left\{ U_{n,q}^{(k)} = 1, U_{n,j}^{(k)} = 1 \right\} = p_{n,q} \cdot p_{n,j} \tag{42}$$
their ray contributions to n-th time bin can be derived as given in (43) at the top of next page.

Case 2: for q = 0 and 1 \leq j \leq n - 1, there is the first cluster (m = 0) arrived in the zeroth (q = 0) time bin with probability one, and hence

\[ \Pr[T_{n,q}^{(k)} = 1, U_{n,j}^{(k)} = 0] = \sum_{m=1}^{q} \Pr[T_m = qT_c] \sum_{m'=1}^{j-1} \Pr[T_{m'+m} = jT_c] \sum_{l=1}^{n-q} \Pr[\tau_{l,m} = (n-q)T_c] \sum_{l'=1}^{n-j} \Pr[\tau_{l',m'} = (n-j)T_c] \]

\[ = \sum_{m=1}^{q} \Pr[T_m = qT_c] \sum_{m'=1}^{j-1} \Pr[T_{m'+m} = jT_c] \sum_{l=1}^{n-q} \Pr[\tau_{l,m} = (n-q)T_c] \sum_{l'=1}^{n-j} \Pr[\tau_{l',m'} = (n-j)T_c] \]

\[ \cdot \sum_{l=1}^{n-j} \Pr[\tau_{l,0} = nT_c] \sum_{l'=1}^{n-j} \Pr[\tau_{l',m'} = (n-j)T_c] \]

\[ = P_r \cdot \langle P_r P_c \rangle = P_q^{(n)} \cdot P_j^{(n)}. \]  

(44)

Therefore, substituting (47) with m = 1, 2 and (42) into (41) along with \( \Pr[U_{n,q}^{(k)} = 1] = P_q^{(n)} \) produces (15).

APPENDIX D

PROOF OF PROPOSITION 5:

The second order moment of \( I_j = \sum_{l=0}^{L_p-1} a_{l}^{(1)} I_{l,j} \) is easily obtained as

\[ \mathbb{E}\{\tilde{P}_j^2\} = \sum_{l=0}^{L_p-1} \mathbb{E}\{a_{l}^{(1)}\}^2 \mathbb{E}\{I_{l,j}^2\} \]  

(48)

because the channel gains \( \{a_{l}^{(1)}\} \) are zero-mean, uncorrelated across the MPCS. Hence, combining this with (11) gives (25).

Next, the fourth order moment of \( I_j \) can be written as

\[ \mathbb{E}\{\tilde{I}_j^4\} = \sum_{l=0}^{L_p-1} \mathbb{E}\{a_{l}^{(1)}\}^4 \mathbb{E}\{I_{l,j}^4\} \]

\[ + 6 \sum_{l=0}^{L_p-2} \sum_{l'=1}^{L_p-1} \mathbb{E}\{a_{l}^{(1)}\}^2 \mathbb{E}\{a_{l'}^{(1)}\}^2 \mathbb{E}\{I_{l,j}^2 I_{l',j}^2\}. \]  

(49)

Since there exists non-zero correlation between \( I_{l,j} \) and \( I_{l',j} \) when \( l' = l \pm 1 \), but it can be ignored because of \( \mathbb{E}\{R_w(\epsilon) R_w(T_c - \epsilon)\} \approx 0 \), the expectation \( \mathbb{E}\{I_{l,j}^2 I_{l',j}^2\} \) can be approximated to

\[ \mathbb{E}\{I_{l,j}^2 I_{l',j}^2\} \approx \sum_{k=2}^{K} \mathbb{E}\{I_{l,j}^{(k)} I_{l',j}^{(k)}\} \]

\[ + 2 \sum_{k=2}^{K} \sum_{k'=k+1}^{K} \mathbb{E}\{I_{l,j}^{(k)}\} \mathbb{E}\{I_{l',j}^{(k')\prime}\}. \]  

(50)

It remains to evaluate the expectation \( \mathbb{E}\{I_{l,j}^{(2)} I_{l',j}^{(2)}\} \), which is similarly approximated to

\[ \mathbb{E}\{I_{l,j}^{(2)} I_{l',j}^{(2)}\} \approx \int_0^{T_c} \mathbb{E}\left\{a_{l-j}^{(k)} R_w(\epsilon) + a_{l'-j}^{(k)} R_w(T_c - \epsilon) \right\}^2 \]  

\[ \cdot \int_0^{T_c} \mathbb{E}\left\{a_{l-j}^{(k)} R_w(\epsilon) + a_{l'-j}^{(k)} R_w(T_c - \epsilon) \right\}^2 d\epsilon. \]  

(51)
Again, because of \( E\{R_w^2(\epsilon)R_w^2(T_c - \epsilon)\} \approx 0 \), it can be further approximated to

\[
E\{r_i(k)R_i(k)^2\} \approx E_k\left(\frac{E_k}{E_1}\right)\frac{1}{N_f} \sum_{n=-N_f}^{N_f-1} \frac{1}{T_c} E\{a_{l-n}^{(k)}\}E\{a_{l-n-1}^{(k)}\} R_w^2(T_c - \epsilon)
\]

Now, combining the above results with (11) and (12) yields (26).

### References


