TITLE:
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CITATION:

ISSUE DATE:
2020-04

URL:
http://hdl.handle.net/2433/252329

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SUMMARY An analytic expression of the Capon spectrum is derived for two uncorrelated incident signals. Although this method was proposed decades ago [1], its robustness and simple implementation have been of late driving its popularity and widespread use [2]-[9] including its application to sensing [10]-[14], antennas and propagation [15]-[19], and signal processing [20], [21]. Nonetheless, it is still extremely important to understand in an analytical way what determines the shape of the Capon spectrum. This is because the spectrum shape is affected by various factors when applying the Capon method to measured data. To assess the influence of each factor, an analytical expression is helpful and important to determine the cause of spectrum deformation that compromises the resolution.

1. Introduction

The Capon method is well-known as a super-resolution algorithm for estimating directions of arrival using an antenna array. Although this method was proposed decades ago [1], its robustness and simple implementation have been of late driving its popularity and widespread use [2]-[9] including its application to sensing [10]-[14], antennas and propagation [15]-[19], and signal processing [20], [21]. Nonetheless, it is still extremely important to understand in an analytical way what determines the shape of the Capon spectrum. This is because the spectrum shape is affected by various factors when applying the Capon method to measured data. To assess the influence of each factor, an analytical expression is helpful and important to determine the cause of spectrum deformation that compromises the resolution.

An analytical expression obtained using the Capon method is derived for two uncorrelated incident signals and is compared with the simulated spectrum to evaluate the influence of each factor. An analytical expression is helpful and important to determine the cause of spectrum deformation that compromises the resolution.

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IEICE TRANS. COMMUN., VOL.E103-B, NO.4 APRIL 2020

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Analytical Expression of Capon Spectrum for Two Uncorrelated Signals Using the Inner Product of Mode Vectors

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2. Beamformer and Capon Spectrum

2.1 System Model and Beamformer Method

We assume a one-dimensional N-element linear antenna array and two uncorrelated signals (signals 1 and 2) with incident angles $\theta_1$ and $\theta_2$, satisfying $\theta_1 < \theta_2$. The received signals are denoted as $x = [x_1, x_2, \ldots, x_N]^T + n$, where superscript T denotes the transpose operation and $n$ is an independent and identically distributed N-dimensional white Gaussian noise vector. The correlation matrix $R$ is defined as $R = E\{xx^H\}$, where $E\{\cdot\}$ denotes an expectation operator and superscript H denotes the conjugate transpose operation.

The spectrum of a beamformer (Fourier method) is expressed as $P_F(\theta) = a^H(\theta)Ra(\theta)$, where $a(\theta)$ is the mode vector defined by

$$ a(\theta) = [1, e^{j2k\sin \theta}, e^{j4k\sin \theta}, \ldots, e^{j(N-1)k\sin \theta}]^T. $$

Here $k$ is the wavenumber and $d$ is the antenna spacing.

Given the two incident signals, $R$ is specifically expressed as

$$ R = a_0^2u_0u_0^H + a_1^2u_1u_1^H + a_2^2u_2u_2^H + \sigma^2I, $$

where $a_0^2$ and $a_1^2$ denote the power of signals 1 and 2, $\sigma^2$ is the power of the noise, $u_0$ and $u_2$ are the mode vectors for $\theta_1$ and $\theta_2$, respectively, and expressed as $u_0 = a(\theta_1)$ and $u_2 = a(\theta_2)$.

The beamformer spectrum then is expressed as

$$ P_F(\theta) = N^2a_0^2|B_1(\theta)|^2 + N^2a_1^2|B_2(\theta)|^2 + \sigma^2, $$

where $B_1(\theta) = u_0^H a(\theta)/N$, $B_2(\theta) = u_2^H a(\theta)/N$, $|B_1(\theta)|^2 = a_0^2|u_0^H a(\theta)/N|^2$, and $|B_2(\theta)|^2 = a_1^2|u_2^H a(\theta)/N|^2$. We note that the beams $B_1(\theta)$ and $B_2(\theta)$ have a dynamic range $0 \leq |B_1(\theta)|^2, |B_2(\theta)|^2 \leq 1$. They take maximum values of $|B_1(\theta)|^2 = |B_2(\theta)|^2 = 1$ and minimum values of $|B_1(\theta)|^2 = |B_2(\theta)|^2 = 0$ when $\theta$ satisfies $a(\theta_1)^H a(\theta) = 0$ and $a(\theta_2)^H a(\theta) = 0$, respectively.

2.2 Derivation of the Theoretical Capon Spectrum

The Capon spectrum is obtained by solving the following optimization problem

$$ \begin{align*}
\mathbf{w}_C(\theta) &= \arg \min_{\mathbf{w}^H} \mathbf{w}^H R \mathbf{w} \\
\text{subject to } &\mathbf{w}^H a(\theta) = N,
\end{align*} $$

where $R$ is the correlation matrix of the received signals and $N$ is the number of antenna elements.
which can be solved using the method of Lagrange multipliers. With \( w_\alpha(\theta) \) obtained as

\[
w_\alpha(\theta) = \frac{N^R \alpha(\theta)}{a(\theta) R \alpha(\theta)},
\]
then the Capon spectrum is finally given as

\[
\gamma_1 = (1 + \gamma_2) - |\alpha_1| \gamma_2^2,
\]
Equation (2) can be written as

\[
R = U^H U + \sigma^2 I,
\]
where \( U = [u_1, u_2], T = \text{diag}(\alpha_1, \alpha_2) \) and \( I \) is a \( N \times N \) identity matrix. Using the Woodbury matrix identity, the Capon spectrum is given as

\[
P(\theta) = \frac{N^2}{a(\theta) R \alpha(\theta) a(\theta)}
\]

We introduce the expression \( \rho = u_1^H u_2 / N \), which reflects the similarity between the mode vectors \( u_1 \) and \( u_2 \). Next, we define the quantity IPMV because the similarity is calculated using the inner product of the vectors. The IPMV is a complex-valued constant written as

\[
\rho = \frac{1}{N} \sum_{i=0}^{N-1} e^{jkd(sin \theta_1 - sin \theta_2)} = 1 + \frac{1}{N} e^{jkd(sin \theta_1 - sin \theta_2)} - 1,
\]
which represents the inner product of mode vectors \( u_1 \) and \( u_2 \). We note that when the pair, \( \theta_1 \) and \( \theta_2 \), satisfies \( kdN(sin \theta_2 - sin \theta_1) = 2\pi m \) with \( m \) integer, \( \rho = 0 \) and the IPMV vanishes, and matrix \( D \) becomes diagonal.

With \( \det D \) denoting the determinant of \( D \),

\[
\det D \equiv \left( \frac{1}{\alpha_1^2} + \frac{N}{\sigma^2} \right) \left( \frac{1}{\alpha_2^2} + \frac{N}{\sigma^2} \right) - \frac{N^2 |\rho|^2}{\sigma^4},
\]
then the inverse of the matrix \( D \) is

\[
D^{-1} = \frac{1}{\det D} \left[ \begin{array}{c}
\frac{1}{\alpha_1^2} + \frac{N}{\sigma^2} \frac{N^2 |\rho|^2}{\sigma^4} \\
\frac{N^2 |\rho|^2}{\sigma^4} \frac{1}{\alpha_2^2} + \frac{N}{\sigma^2}
\end{array} \right],
\]
which leads to

\[
UD^{-1}U^H = \frac{1}{\det D} \left\{ \left( \frac{1}{\alpha_1^2} + \frac{N}{\sigma^2} \right) u_1 u_1^H + \left( \frac{1}{\alpha_2^2} + \frac{N}{\sigma^2} \right) u_2 u_2^H - \frac{N^2 |\rho|^2}{\sigma^4} u_1 u_2^H - \frac{N^2 |\rho|^2}{\sigma^4} u_2 u_1^H \right\}.
\]

Note that the simple expression in Eq. (19) was derived using the Woodbury matrix identity, whereas Capon [1] instead used the Sherman–Morrison formula expressed.
as $(A + uu^T)^{-1} = A^{-1} - A^{-1}uu^TA^{-1}/(1 + v^TA^{-1}u)$, which is a special case of the Woodbury matrix identity [22]. Cox [26] applied the Sherman–Morrison formula twice and obtained a similar equation. However, the theoretical spectrum (19) is not found in their papers [1], [26]. Equation (19) gives a clear perspective on the spectral shape because it explicitly shows the IPMV contribution to the resultant spectrum.

2.3 Capon Spectrum in Special Cases

In a special case where there is only a single incident signal, i.e., $a^2_1 = 0$, $a^2_2 = 0$ (thus $\gamma^2_1 \neq 0$ and $\gamma^2_2 = 0$), $c_2$ and $c_{12}$ both vanish, and thus the Capon spectrum is written as

$$P_C(\theta) = N\sigma^2 \frac{1 + \gamma^2_1}{1 + \gamma^2_1(1 - |B_1(\theta)|^2)}.$$  \hspace{1cm} (21)

In this case, $P_C(\theta)$ has a dynamic range

$$N\sigma^2 \leq P_C(\theta) \leq N\sigma^2(1 + \gamma^2_1).$$  \hspace{1cm} (22)

We define the beamwidth $W_{BR}$ of $|B_1(\theta)|^2$ as $W_{BR} = |\theta_i^{(1)}|_3db - |\theta_i^{(2)}|_3db$, where $|B_1(\theta_i^{(1)})|^2 = |B_1(\theta_i^{(2)})|^2 = 1/2$. Substituting $\theta = \theta_i^{(0)}$ into Eq. (21), we obtain

$$P_C(\theta_i^{(0)}) = N\sigma^2 \frac{1 + \gamma^2_1}{1 + \gamma^2_1/2}.$$  \hspace{1cm} (23)

Dividing Eq. (23) by the maximum value of $P_C(\theta)$ gives

$$P_C(\theta_i^{(0)}) \max_\theta P_C(\theta) = \frac{1}{1 + \gamma^2_1/2}.$$  \hspace{1cm} (24)

From Eq. (24), we observe that the Capon spectrum $P_C(\theta)$ has a sharper peak than the beamformer spectrum $|B_1(\theta)|^2$, which corresponds to the condition $1/(1 + \gamma^2_1/2) < 1/2$ if $\gamma^2_1 > 2$ corresponding to $S/N > 3$ dB.

In another special case, if the mode vectors for $\theta_1$ and $\theta_2$ are orthogonal, i.e., IPMV vanishes ($\rho = 0$), and if the signals have the same power $a^2_1 = a^2_2$, the Capon spectrum simplifies

$$P_C(\theta) = N\sigma^2 \frac{1 + \gamma^2_1}{1 + \gamma^2_1(1 - |B_1(\theta)|^2 - |B_2(\theta)|^2)},$$  \hspace{1cm} (25)

which seems a straightforward extension of the single-signal case in Eq. (21). The spectrum also has two peaks at $\theta_1$ and $\theta_2$, both peaks having the same width as the single-signal case. The dynamic range of $P_C(\theta)$ is also the same as the single-signal case as in Eq. (22). We note that as long as IPMV $\rho$ is sufficiently small, the resolution of the Capon method can be deduced simply from the beam width of the Capon spectrum discussed above. In contrast, when $\rho$ is nonzero, the term $c_{12}\text{Re}[\rho B_1'B_2]$ affects the shape of the spectrum unlike single-signal cases.

3. Numerical Examples

We next compare the analytical Capon spectrum in Eq. (19) and the simulated spectrum. We assume hereafter half-wavelength antenna spacings $d = \lambda/2$. For a 10-element array ($N = 10$), $\theta_1 = -12^\circ$, $\theta_2 = 23^\circ$, $\sigma^2 = 0.1$ and $\gamma^2_1 = \gamma^2_2 = 10$ corresponding to $S/N = 10$ dB, the theoretical (black solid line) and simulated (red circles) Capon spectra are compared (Fig. 1), for which the simulated spectrum was calculated using Eq. (6) and $R$ given by Eq. (2), which corresponds to an infinite number of snapshots, completely uncorrelated signals, and white uncorrelated noise components. The result indicates good agreement between the two spectra. In this case, IPMV was $|\rho| = 2.6 \times 10^{-3}$. Next, we set $\rho = 0$ in the analytical spectrum expressions to evaluate the contribution of $\rho$ to the spectrum shape. The approximated spectrum with $\rho = 0$ is drawn as a black dashed line in Fig. 1, which almost completely overlaps the theoretical spectrum (black solid line), indicating that the effect of $\rho$ is not significant compared with the spectrum floor ($0$ dB). The root mean square (RMS) errors of the strict and approximated spectra were $3.5 \times 10^{-15}$ and $2.4 \times 10^{-7}$, which indicate that the inner product of the mode vectors does not significantly affect the Capon spectrum in this case. We remark that the RMS error $\varepsilon$ was calculated from

$$\varepsilon = \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} |P_C(\theta) - P_{\text{sim}}(\theta)|^2 d\theta,$$  \hspace{1cm} (26)

where $P_C(\theta)$ and $P_{\text{sim}}(\theta)$ are the analytical and simulated Capon spectra, respectively.

We present another example of a 10-element array ($N = 10$), $\theta_1 = 2^\circ$, $\theta_2 = 19^\circ$, $\sigma^2 = 0.1$ and $\gamma^2_1 = \gamma^2_2 = 10$ corresponding to $S/N = 10$ dB. The analytical, approximated and simulated spectra are shown as a black solid line, black dashed line, and red circles in Fig. 2. It is observed that the approximated spectrum in the figure overestimates the peaks, giving erroneously sharper beams. In this case, the modulus of the IPMV $|\rho| = 0.22$, a value which is larger than that of the previous case. The RMS errors of the strict and approximated ($\rho = 0$) spectra were $3.7 \times 10^{-15}$ and $1.4$. In this case, the IPMV has a significant influence on the Capon spectrum unlike the previous case.
Figure 3 shows the theoretical, approximated, and simulated spectra for a 10-element array \( N = 10 \), \( \theta_1 = 5^\circ \), \( \theta_2 = 12^\circ \), \( \sigma^2 = 0.1 \) and \( \gamma_1^2 = \gamma_2^2 = 10 \). Corresponding to \( S/N = 10 \) dB. In this case, the IPMV \( |p| = 0.50 \) was larger than those in the previous cases and the RMS errors of the strict and approximated spectra were \( 8.4 \times 10^{-15} \) and \( 13.0 \). Similar to the previous case, nonzero IPMV gives erroneously sharp peaks of the dashed line in Fig. 3, whereas the two peaks are barely resolved in the theoretical and simulated spectra, which indicates that the effect of IPMV is critical in determining the resolution of the Capon method.

Figure 4 shows color-coded values for the modulus squared of the IPMV \( |p|^2 \) for various settings of the pair \( \theta_1 \) and \( \theta_2 \) \( (N = 10) \). Cross symbols indicate the incident angles for Figs. 1 (black), 2 (red) and 3 (yellow).

4. Conclusion

We have derived analytically a Capon spectrum for two uncorrelated incident signals. The derived formula includes an IPMV corresponding to the incident angles. Its effect was demonstrated through numerical examples and compared with simulated Capon spectra. The value of the IPMV was evaluated for different incident-angle pairs. Although we analyzed a case with two incident signals, a similar component of the mode vectors would have a significant effect in the general case with more than two signals. The derived formula helps to provide a clear and intuitive understanding of the shape of the Capon spectrum.

Acknowledgments

This study was supported in part by JSPS KAKENHI Grants (No. 19H02155, 15K18077 and 15KK0243), JST PRESTO Grant Number JPMJPR1873, and JST COI Grant Number.
JPMJCE1307. We would like to thank Prof. Toru Sato of the Institute for Liberal Arts and Sciences, Kyoto University, for providing valuable advice on this research.

References


Appendix:
The Woodbury matrix identity [22] is found to be

\[(A + UCV)^{-1} = A^{-1} - A^{-1}UC(V^{-1}U)^{-1}VA^{-1},\]

\[(A - 1)\]
Koji Nishimura received his B.E. degree from Ritsumeikan University, Japan, in 1999, and his M.I. and Ph.D. degrees from Kyoto University, Japan, in 2001 and 2006, respectively. From 2001 to 2003, he worked for Sony Corporation. Since 2007, he has been with the National Institute of Polar Research, Tokyo, Japan, where he is now a project associate professor. His major research interests are radar signal processing, multi-channel signal processing, remote sensing for the atmosphere, and satellite communications. In 2014, Dr. Nishimura received The Prize for Science and Technology (in The Commendation for Science and Technology by the Minister of Education, Culture, Sports, Science and Technology) from the Japanese government.