# Journal Watch Trans. Siagnal Processing (early access)

Pradip Sasmal

**IISc Bangalore** 

09/03/2019

Discrete Linear Canonical Transform Based on Hyperdifferential Operators (Aykut Koc, Burak Bartan, and Haldun M. Ozaktas)

Achievements:

 A new approach to define the discrete linear canonical transform (DLCT) by employing operator theory

Basics :

► L= 
$$\begin{bmatrix} A & B \\ C & D \end{bmatrix}$$
 =  $\begin{bmatrix} \frac{\gamma}{\beta} & \frac{1}{\beta} \\ -\beta + \frac{\alpha\gamma}{\beta} & \frac{\alpha}{\beta} \end{bmatrix}$  =  $\begin{bmatrix} \frac{\alpha}{\beta} & -\frac{1}{\beta} \\ \beta - \frac{\alpha\gamma}{\beta} & \frac{\gamma}{\beta} \end{bmatrix}$ ,  
AD - BC = 1 (Unitary transform)

LCT as a linear integral transform :

$$C_L f(u) = \sqrt{\beta} e^{-i\frac{\pi}{4}} \int_{-\infty}^{\infty} expi\pi (u^2 - 2\beta uu' + \gamma u'^2) f(u') du'$$

• Every triplet  $(\alpha, \beta, \gamma)$  corresponds to a different LCT.

# Continue .....

- $C_{L_1L_2}f(u) = C_{L_1}C_{L_2}f(u)$  and  $C_{L_2L_1}f(u) = f(u)$ , if  $L_2 = L_1^{-1}$
- ► Scaling :  $L_M = \begin{bmatrix} M & 0 \\ 0 & \frac{1}{M} \end{bmatrix} C_{L_M} = M_M f(u) = \sqrt{\frac{1}{M}} f(\frac{u}{M})$
- ► Fractional Fourier Transform (FRT) :  $L_{F_{1c}^a} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$ ,  $\theta = \pi a/2$  and a is the fractional order,  $a = 1 \implies$  FRT = FT.  $F_{1c}^a f(u) = \int_{-\infty}^{\infty} K(u, u') f(u') du'$
- Chirp Multiplication :  $L_{Q_p} = \begin{bmatrix} 1 & 0 \\ -q & 1 \end{bmatrix}$ ,  $C_{Q_q}f(u) = Q_qf(u) = \exp(-i\pi q u^2)f(u)$
- Iwasawa decomposition :

 $C_L = Q_q M_M F_{1c}^a \implies L = L_{Q_p} L_M L_{F_{1c}^a}, a, q, M$  be chosen appropriately.

## Hyperdifferential forms

► 
$$Q_q = \exp(-i2\pi q \frac{U^2}{2})$$
,  $M_M = \exp(-i2\pi \ln(M) \frac{UD+DU}{2})$  and  
 $F_{1c}^a = \exp(-ia\pi^2 \frac{U^2+D^2}{2})$   
►  $Uf(u) = uf(u)$  and  $Df(u) = \frac{1}{i2\pi} \frac{df(u)}{du}$  and  $U = FDF^{-1}$   
► abstract operators being replaced by matrix operators,  
 $C_L = \mathbf{Q}_q \mathbf{M}_M \mathbf{F}_{1c}^a$   
►  $\mathbf{Q}_q = \exp(-i2\pi q \frac{U^2}{2})$ ,  $\mathbf{M}_M = \exp(-i2\pi \ln(M) \frac{\mathbf{UD}+\mathbf{DU}}{2})$  and  
 $\mathbf{F}_{1c}^a = \exp(-ia\pi^2 \frac{\mathbf{U}^2+\mathbf{D}^2}{2})$   
►  $u = nh$ ,  $U_{m,n} = \begin{cases} \frac{\sqrt{N}}{\pi} \sin(\frac{\pi n}{N}) & \text{for } m = n \\ 0, & \text{for } m \neq m \end{cases}$   
►  $\mathbf{D} = \mathbf{FUF}^{-1}$ ,  $\mathbf{F} : DFT$ 

▶  $C_L$ : Unitary/ D, U: Hermitian/  $Q_q, M_M, F_{1c}^a$ : Unitary

Sinusoidal Parameter Estimation from Signed Measurements via Majorization-Minimization Based RELAX† (Jiaying Ren, Tianyi Zhang, Jian Li, and Petre Stoica)

#### Achievements:

- present a majorization-minimization (MM) based 1bRELAX algorithm, referred to as 1bMMRELAX, for sinusoidal parameter estimation using signed measurments obtained via one-bit sampling
- introduce a proper majorizing function and develop the MM procedure for minimizing the negative log-likelihood function for the signed measurements.

## Problem formulations:

▶ 1 − D sinusoidal signal

$$s_t(\theta) = \sum_{k=1}^{K} A_k \sin(\omega_k t + \phi_k) = \sum_{k=1}^{K} a_k \sin(\omega_k t) + b_k \cos(\omega_k t),$$

K: the number of sinusoids,  $A_k \in \mathbb{R}^+$ : amplitude,  $\omega_k \in [0, \pi]$ : frequency,  $\phi_k \in [0, 2\pi]$ : phase (of the k-th sinusoid component)

- y<sub>n</sub> = sign(s<sub>n</sub>(θ) + e<sub>n</sub> − h<sub>n</sub>), additive noise e ∈ ℝ<sup>N</sup> : iid Gaussian with mean zero and unknown variance σ<sup>2</sup>, h<sub>n</sub> ∈ ℝ<sup>N</sup> : known threshold vector.
- ► likelihood function of the signed measurements :  $L_{\beta} = \prod_{n=0}^{N-1} \Phi(y_n \frac{s_n(\theta) - h_n}{\sigma}) = \prod_{n=0}^{N-1} \Phi[y_n \frac{(\sum_{k=1}^{K} a_k \sin(\omega_k n) + b_k \cos(\omega_k n)) - h_n}{\sigma}],$
- Φ(x) : cdf of standard normal distribution, unknown parameter : β = [θ<sup>T</sup>, σ]<sup>T</sup>

## continue ..

- Goal : estimating the parameter vector β and K based on the signed measurement vector y ∈ [−1, 1]<sup>N</sup>
- Maximum Likelihood Estimation: ML estimate of the parameter vector by minimizing the negative log-likelihood function: β = arg min<sub>β</sub> I(β) = arg min<sub>β</sub> ∏<sub>n=0</sub><sup>N-1</sup> Φ[y<sub>n</sub>((∑<sub>k=1</sub><sup>K</sup> ã<sub>k</sub> sin(ω<sub>k</sub>n) + b̃<sub>k</sub> cos(ω<sub>k</sub>n)) λh<sub>n</sub>)]
   λ = 1/σ, ã<sub>k</sub> = 1/σ a<sub>k</sub>, b̃<sub>k</sub> = 1/σ b<sub>k</sub>, β̃ = [θ̃<sup>T</sup>, λ]<sup>T</sup>, and θ̃ = [ã<sub>1</sub>, b̃<sub>1</sub>, ω̃<sub>1</sub>, ..., ã<sub>K</sub>, b̃<sub>K</sub>, ω̃<sub>K</sub>]

Majorization function

With an auxiliary vector
x(β̃) = (x<sub>n</sub>(β̃))<sup>N-1</sup><sub>n=0</sub> = y<sub>n</sub>(s<sub>n</sub>(θ̃) − λh)<sup>N-1</sup><sub>n=0</sub> and x<sup>i</sup> = x(β̃<sup>i</sup>), the estimate obtained at the *i*−th MM iteration,

### continue

- ►  $G(\tilde{\beta}|\tilde{\beta}^i) = \tilde{G}(x(\tilde{\beta})|x^i) = \sum_{n=0}^{N-1} f(x_n^i) + f'(x_n^i)(x_n(\tilde{\beta}) x_n^i) + \frac{1}{2}(x_n(\tilde{\beta}) x_n^i)^2$ , majorizes the objective function
- computational complexity: 1bRELAX(O(CKN<sup>2</sup> + CK<sup>2</sup>N<sup>2</sup>)) where C is the number of iterations required to achieve practical convergence
- 1bMMRELAX :  $O(KN^2)$

# Group Greedy Method for Sensor Placement (Chaoyang Jiang, Zhenghua Chen, Rong Su, and Yeng Chai Soh)

#### Achievements:

Providing necessary and sufficient conditions for convergence of existing greedy algorithms and newly proposed group greedy algorithm for sensor placement

## Problem Statemant

- ▶ physical field  $\zeta = \tilde{\Phi} \alpha \in \mathbb{R}^N$ , where  $\tilde{\Phi} \in \mathbb{R}^{N \times n}$  with n < N
- $\blacktriangleright$  aim is to estimate  $\alpha$  from

$$y = H(\zeta + \nu) = H\tilde{\Phi}\alpha + H\nu,$$

 $y \in \mathbb{R}^{M}$ , M is the number of sensor observations,  $H \in \mathbb{R}^{M \times N}$ whose i-th row is  $e_{s_{i}}^{T}$ ,  $\Phi = H\tilde{\Phi} = [\phi_{s_{1}}, \dots, \phi_{s_{M}}]^{T} \in \mathbb{R}^{M \times n}$ ,  $s_{i} \in \mathbf{N} = \{1, 2, \dots, N\}$  corresponds to i-th sensing location,  $\phi_{s_{i}}^{T}$  is the observation vector, noise  $\nu \sim \mathcal{N}(0, \sigma^{2}I)$ 

## Measure of recovery performance

mean squared error (MSE):

$$MSE(\tilde{\alpha}) = \sigma^2 tr((\Phi^T \Phi)^{-1}) = \sum_{i=1}^n \frac{\sigma^2}{\lambda_i}$$

log volume of the confidence ellipsoid (VCE):

$$VCE(\tilde{\alpha}) = \beta - \frac{1}{2} \log \det(\Phi^T \Phi)$$

worst case error variance (WCEV)

$$WCEV(\tilde{\alpha}) = \sigma^2 \lambda_{\max}((\Phi^T \Phi)^{-1})$$

• Goal : error of the estimated  $\tilde{\alpha}$  is less than predefined threshold and *M* is minimized

# Combinatorial optimization problem

$$\begin{array}{ll} \bullet & \min & M = |S| \\ \text{subject to} & S \subset \mathbf{N}, f(S) \geq \gamma \end{array}$$

- ►  $f_{MSE}(S) = \frac{n}{\epsilon} tr(\Psi^{-1}) \ge \frac{n}{\epsilon} \gamma_A, f_{VCE}(S) = \log \det \Psi \ge \gamma_D,$  $f_{WVEV} = \lambda_n \ge \frac{1}{\gamma_E}$
- Greedy algorithm : Update stage:  $s^* = \arg \max_{j \in \mathbb{N} \setminus S} f(S \cup \{j\}), S = S \cup \{s^*\}$ run till constraint is not satisfied
- Dual Problem:

 $\begin{array}{ll} \max & f(S) \\ \text{subject to} & S \subset \mathbf{N}, |S| = M \end{array}$ 

- A and B be both optimal solutions of dual problem with M<sub>A</sub> = |A| < M<sub>B</sub> = |B| A = arg max<sub>|S|=M<sub>A</sub>,S⊂N</sub> f(S) and b = arg max<sub>|S|=M<sub>b</sub>,S⊂N</sub> f(S)
- Necessary and sufficient condition: The greedy algorithm can obtain the optimal solution of dual problem iif ∀ M<sub>A</sub>M<sub>B</sub>, A ⊂ B.

# Group greedy Algorithm

- when determining each sensing location select a group of L suboptimal sensor configurations instead of the current optimal one
- Update stage :

$$\forall i \in [1:L], S_{k+1i} = S_{kl_i^*} \cup \{j_i^*\} \text{ where } \\ \{l_i^*, j_i^*\} = \underset{l_i \in [1:N], j_i \in \mathbf{N} \setminus S_{kl_i}}{\arg \operatorname{rankde}_i} f(S_{kl_i} \cup \{j_i\}) \\ k = k = 1, S = S_{k1} \text{ and } M = k$$

- 'rankdei' represents an operator which ranks all elements of a set in a descending order and returns the *i*-th element
- Necessary and sufficient condition: Denote the optimal solution of dual problem by S<sup>\*</sup><sub>M</sub>. Let S<sub>k</sub> = {S<sub>k1</sub>,..., S<sub>kL</sub>}. Then group greedy algorithm can provide the optimal solution of dual problem iif for every k ∈ [1, M − 1] there exists i ∈ [1, L] such that S<sub>ki</sub> ⊂ S<sup>\*</sup><sub>k+1</sub>

# Other papers:

- Information-Theoretic Pilot Design for Downlink Channel Estimation in FDD Massive MIMO Systems (Yujie Gu ; Yimin D. Zhang)
- Unimodality-Constrained Matrix Factorization for Non-Parametric Source Localization (Junting Chen ; Urbashi Mitra)
- Delta-Ramp Encoder for Amplitude Sampling and its Interpretation as Time Encoding (Pablo Martinez-Nuevo ; Hsin-Yu Lai ; Alan V. Oppenheim)
- Localization from Incomplete Euclidean Distance Matrix: Performance Analysis for the SVD-MDS Approach (Huan Zhang ; Yulong Liu ; Hong Lei)
- Advanced Low-Complexity Multicarrier Schemes Using Fast-Convolution Processing and Circular Convolution Decomposition (AlaaEddin Y. M. Loulou ; Juha Yli-Kaakinen ; Markku K. Renfors )

# Other papers:

- Correction of Corrupted Columns through Fast Robust Hankel Matrix Completion (Shuai Zhang ; Meng Wang)
- On the Use of the Z Transform of LTI Systems for the Synthesis of Steered Beams and Nulls in the Radiation Pattern of Leaky-Wave Antenna Arrays (Rafael Verdu-Monedero ; Jose Luis Gomez-Tornero)
- Semi-Blind Inference of Topologies and Dynamical Processes over Dynamic Graphs (Vassilis N. Ioannidis ; Yanning Shen ; Georgios B. Giannakis)
- Covariance Matrix Estimation from Linearly-Correlated Gaussian Samples (Wei Cui ; Xu Zhang ; Yulong Liu)
- New Saddle-Point Technique for Non-Coherent Radar Detection with Application to Correlated Targets in Uncorrelated Clutter Speckle (Josef Alexander Zuk ; Stephen Bocquet ; Luke Rosenberg)

# Other papers:

- Antithetic Dithered 1-bit Massive MIMO Architecture: Efficient Channel Estimation via Parameter Expansion and Pseudo Maximum Likelihood (David K. W. Ho ; Bhaskar D. Rao)
- Frequency Synchronization for Uplink Massive MIMO with Adaptive MUI Suppression in Angle-domain (Yinghao Ge; Weile Zhang; Feifei Gao; Geoffrey Ye Li)
- Parameter Estimation of Heavy-Tailed AR Model with Missing Data via Stochastic EM (Junyan Liu ; Sandeep Kumar ; Daniel P. Palomar)
- Learning To Detect (Neev Samuel ; Ami Wiesel ; Tzvi Diskin)
- Underdetermined DOA Estimation for Wide-Band Stationary Sources in Unknown Noise Environment (L. Huang ; Q. Zhang ; S. Wu ; So)