

Juan Valera

Ambiguity Function (AF)

Wigner Distribution (WD)

Correlation Function (CF

Ambiguity Function an Correlation Function Relationship

Wigner
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and
Correlation
Function

Wigner Distribution

Scattering Function Characterization for Stochastic Linear Time-varying Channels

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Ambiguity Function (AF)

Definition

Woodward [1]^a, introduced the ambiguity function in his book "Probability and Information Theory with Applications to Radar" for dealing with the radar problem.

The main contribution of this work was to provide a unified method for obtaining, on the same surface, two variables of great importance for the radar problem: the range (expressed as time delay), and Doppler (expressed as frequency shift).

[1] P.M. Woodward, 1964



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Ambiguity Function Formulation

In continuous form, the ambiguity function of two signals x(t) and y(t), can be expressed as:

$$\mathcal{A}_{x,y}(\tau,\nu) = \int x \left(t + \frac{\tau}{2}\right) y^* \left(t - \frac{\tau}{2}\right) e^{j2\pi\nu t} dt \tag{1}$$

Ambiguity function plays an important role in the analysis of non-stationary signals [2]^b[3]^c.

- [2] F. Hlawatsch, B. Bartels
- [3] L. Auslander, R. Tolimieri, 1990



Ambiguity Function (AF): Tool of Time-Frequency Analysis

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Wigner Distribution Ambiguity surface allows to visualize the delay (range) and Doppler (radial velocity) variables.

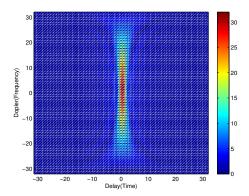


Figure 1: Delay-Doppler Surface - 2D Representation



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Wigner Distribution (WD)

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Wigner Distribution (WD)

Definition

The Wigner distribution $[4]^d$ is a quasiprobability distribution. It was introduced by Eugene Wigner in 1932 to study quantum corrections to classical statistical mechanics.

In continuous form, the Wigner distribution of a signal x(t) can be expressed as:

$$\mathcal{W}_x(t,f) = \int_{-\infty}^{\infty} x(t + \frac{\tau}{2})x^*(t - \frac{\tau}{2})e^{-j2\pi f\tau}d\tau \tag{2}$$

The Wigner distribution is a real function and it can get positive or negative values, preserving time and frequency shifts.

[4] E. Wigner, 1932



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Correlation Function (CF)

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Correlation Function (CF)

Definition

In signal processing, the correlation function is a measure of similarity of two waveforms as a function of a time-lag applied to one of them.

For continuous functions, x(t) and y(t), the correlation function is defined as:

$$C_{x,y}(t) = \int_{-\infty}^{\infty} x(\tau)y^*(t+\tau)d\tau$$
 (3)



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Fourier Operators

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Ambiguity Function and Correlation Function Relationship

Definition

Fourier operators will be very useful in the time-frequency analysis theory. We can define these operators in the follow manner:

$$\mathcal{F}_{v_0}\{f(v_0, v_1, ..., v_{L-1})\} = \int_{-\infty}^{\infty} f(v_0, v_1, ..., v_{L-1})e^{-j2\pi v_0 \eta} dv_0$$

$$\mathcal{F}_{v_0}^{-1}\{f(v_0, v_1, ..., v_{L-1})\} = \int_{-\infty}^{\infty} f(v_0, v_1, ..., v_{L-1})e^{+j2\pi v_0 t} dv_0$$

Where L is the number of variables of function f. η and t are the output variables in the direct and inverse Fourier domain.



Ambiguity Function and Correlation Function

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Wigner Distribution

Definition

Ambiguity function (A_h) and correlation function (R_h) have a mathematical relation. We present this relation below:

$$\mathcal{R}_{h}(t,\tau) = \int h\left(t',\tau\right)h^{*}\left(t+t',\tau\right)dt'$$
 (6)

$$\mathcal{A}_h(\eta,\tau) = \mathcal{F}_t\{\mathcal{R}_h(t,\tau)\} = \int \mathcal{R}_h(t,\tau)e^{-j2\pi\eta t}dt \qquad (7)$$

$$\mathcal{A}_{h}(\eta,\tau) = \int \left[\int h(t',\tau) h^{*}(t+t',\tau) dt' \right] e^{-j2\pi\eta t} dt \quad (8)$$

$$\mathcal{A}_{h}(\eta,\tau) = \int \int h(t',\tau) h^{*}(t+t',\tau) e^{-j2\pi\eta t} dt'dt \qquad (9)$$



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Wigner Distribution and Correlation Function Relationship

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Definition

Wigner distribution (W_h) and correlation function (\mathcal{R}_h) have a mathematical relation. We present this relation below:

$$\mathcal{R}_h(t,\tau) = \int h\left(t',\tau\right) h^*\left(t+t',\tau\right) dt' \tag{10}$$

$$W_h(t,f) = \mathcal{F}_{\tau} \{ \mathcal{R}_h(t,\tau) \} = \int \mathcal{R}_h(t,\tau) e^{-j2\pi f \tau} d\tau \qquad (11)$$

$$W_h(t,f) = \int \left[\int h(t',\tau) h^*(t+t',\tau) dt' \right] e^{-j2\pi f\tau} d\tau \quad (12)$$

$$W_h(t,f) = \int \int h(t',\tau) h^*(t+t',\tau) e^{-j2\pi f\tau} dt' d\tau \qquad (13)$$



A 1 Page Inverse relationship

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Wigner Distribution and Correlation Function Relationship

Definition

The inverse Fourier relations in both cases are expressed as:

$$\mathcal{R}_h(t,\tau) = \mathcal{F}_f^{-1}\{\mathcal{W}_h(t,f)\} = \int \mathcal{W}_h(t,f)e^{j2\pi\tau f}df \qquad (14)$$

$$\mathcal{R}_h(t,\tau) = \mathcal{F}_{\eta}^{-1} \{ \mathcal{A}_h(\eta,\tau) \} = \int \mathcal{A}_h(\eta,\tau) e^{j2\pi t\eta} d\eta \qquad (15)$$



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Wigner Distribution and Ambiguity Function Relationship

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Wigner Distribution

Definition

Wigner distribution (\mathcal{W}_h) and ambiguity function (\mathcal{A}_h) have a mathematical relation. We present this relation below:

$$\mathcal{A}_h(\eta,\tau) = \mathcal{F}_t\{\mathcal{F}_f^{-1}\{\mathcal{W}_h(t,f)\}\}$$
 (16)

$$\mathcal{A}_h(\eta,\tau) = \int \left[\int \mathcal{W}_h(t,f) e^{j2\pi\tau f} df \right] e^{-j2\pi\eta t} dt \tag{17}$$

$$\mathcal{A}_h(\eta,\tau) = \int \int \mathcal{W}_h(t,f) e^{-j2\pi[\eta t - \tau f]} df dt \qquad (18)$$



Wigner Distribution and Ambiguity Function Relationship (2)

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Wigner Distribution

Definition

Wigner distribution (\mathcal{W}_h) and ambiguity function (\mathcal{A}_h) have a mathematical relation. We present this relation below:

$$\mathcal{W}_h(t,f) = \mathcal{F}_{\tau} \{ \mathcal{F}_{\eta}^{-1} \{ \mathcal{A}_h(\eta,\tau) \} \}$$
 (19)

$$W_h(t,f) = \int \left[\int \mathcal{A}_h(\eta,\tau) e^{j2\pi t \eta} d\eta \right] e^{-j2\pi f \tau} d\tau \tag{20}$$

$$W_h(t,f) = \int \int \mathcal{A}_h(\eta,\tau) e^{-j2\pi[f\tau - t\eta]} d\eta d\tau$$
 (21)



Block Diagram Representation

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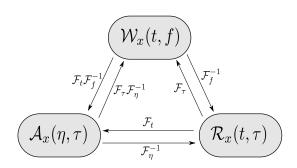


Figure 2: Relating Wigner Distribution (\mathcal{W}_x) , Ambiguity Function (\mathcal{A}_x) , and Correlation Function (\mathcal{R}_x) .



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Bello's Time-frequency Relations

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Bello [5]^e presents relations, Fourier operator based, among system functions: $[6]^f$ $[7]^g$.

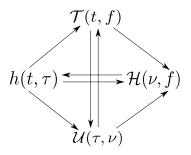


Figure 3: Bello's System Functions

^e[5] P. Bello, 1964

^f[6] P. Bello, 1963

L. Nguyen, et al., 2001



Delay-Doppler Spread Function

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Definition

Function $\mathcal{U}(\tau,\nu)$ is called delay-Doppler spread function, and it has special relevance in this research work. We want to establish a relationship between this function and the other three former system functions.

$$\mathcal{U}(\nu,\tau) = \mathcal{F}_t\{h(t,\tau)\} \tag{22}$$

$$\mathcal{U}(\nu,\tau) = \int h(t,\tau)e^{-j2\pi\nu t}dt \tag{23}$$

$$h(t,\tau) = \mathcal{F}_{\nu}^{-1} \{ \mathcal{U}(\nu,\tau) \} \tag{24}$$

$$h(t,\tau) = \int \mathcal{U}(\nu,\tau)e^{j2\pi t\nu}d\nu \tag{25}$$



Delay-Doppler Spread function. Properties

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Definition

Applying Fourier properties, we obtain:

$$\mathcal{F}_t\{h^*(t,\tau)\} = \mathcal{U}^*(-\nu,\tau) \tag{26}$$

Using the correlation function, again, we obtain:

$$\mathcal{R}_h(t,\tau) = \int h\left(t',\tau\right) h^*\left(t+t',\tau\right) dt'$$
 (27)

Applying the cross-correlation theorem, we obtain:

$$\mathcal{R}_h(t,\tau) = \int |\mathcal{H}_h(\nu,\tau)|^2 e^{j2\pi t} d\nu = \mathcal{F}_{\nu}^{-1} \{\mathcal{U}_h(\nu,\tau)\}$$
 (28)



Block Diagram Representation

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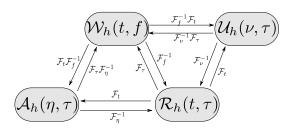


Figure 4: Relating Wigner Distribution (W_x) , Ambiguity Function (A_x) , and Correlation Function (R_x) , and Delay-Doppler Spread Function (U_h) .



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