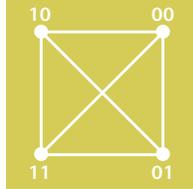


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# A Hybrid SS-ToA Wireless NLoS Geolocation Based on Path Attenuation: Mobile Position Estimation

Bamrung Tau Sieskul      Feng Zheng      Thomas Kaiser

Institute of Communication Technology, Leibniz University Hannover

Appelstraße 9A, 30167 Hannover, Germany, Tel: +49 511 762 2528, Fax: +49 511 762 3030

bamrung.tausieskul, feng.zheng, thomas.kaiser@ikt.uni-hannover.de

**Abstract**—The mobile position estimation using time-of-arrival (ToA) is considered for the wireless NLoS geolocation exploring a signal strength (SS) based on path loss. As exploited the path attenuation, a hybrid SS-ToA approach indicates a performance improvement compared with the usual ToA method. To realize this prospect, it calls for an estimator to determine the mobile position from the time delay. In this paper, we show that the use of line-of-sight (LoS) time delay provides the same performance as that given by using both the LoS and non-LoS (NLoS) time delays. We then propose least squares (LS), weighted least squares (WLS) and maximum likelihood (ML) to estimate the mobile position. Theoretical performance of the LS and WLS is analyzed. It reveals that for different LoS time delay error variances, the LS error variance is larger than the WLS error variance, which is equal to the Cramér-Rao bound (CRB). Numerical results illustrate that the time delay performance analysis is accurate when the time delay estimate is close to its true value, i.e. for small time delay error variance. For high SNR and large effective bandwidth, the LS cannot provide the performance compared with the CRB, whereas the WLS and ML are statistically efficient.

**Index Terms**—Parameter estimation, non-line-of-sight propagation, path loss.

## I. INTRODUCTION

Recently, the Cramér-Rao bound (CRB) has been analyzed in [1] for several geolocation schemes in the presence of non-line-of-sight (NLoS). It is reported that the Fisher information matrix (FIM) of a hybrid scheme using signal strength (SS) and time-difference of arrival (TDoA) can be acquired by the superposition of the FIMs from both schemes. Hybrid schemes outperform those using only one feature in the aspects of estimation accuracy [2] and reliability [3]. It is fruitful to note that the frameworks in [1] and [2] are composed of two separate techniques, which require two different measurements, such as baseband received signal and mean signal strength. Unfortunately, this kind of combination inevitably makes the parameter estimation cumbersome. In [4], a path loss is incorporated into path gain. From wireless geolocation point of view, the composite model enables the receiver to observe only the received signal as well as allows a more realistic propagation investigation. In [5], the inherent accuracy of a mobile station (MS) position estimation is considered by means of the CRB for a handset-based multilateral geolocation system using time-of-arrival (ToA). Although theoretical per-

formance reveals that the hybrid SS/ToA method outperforms the usual ToA method, there exists a demand to realize the efficiency in practice.

In this paper, we fill in this gap by designing an estimator to achieve the expected theoretical error variance. We first show that the LoS time delays contributes the same mobile position error variance as that of using both LoS and NLoS. Contribution of this paper is that we propose least squares (LS), weighted least squares (WLS) and maximum likelihood (ML) to estimate the mobile position based on the time delay estimates. We then derive the error performance of the LS and the WLS. It is shown that in general, the WLS provides less error variance than the LS. When the time delay error variances are identical, the WLS performance is as same as that of the LS. Compared with the ML, the WLS provides the same error performance, which attains the CRB. Numerical examples are conducted to illustrate the statistical performance of three estimators. It can be summarized that the LS in general cannot achieve the CRB, while the WLS and the ML are statistically efficient.

## II. SYSTEM MODEL

Let us consider an MS transmitting a radio signal through a wireless channel to a number of base stations (BSs). Let  $B$  be the number of all BSs, whose locations,  $\mathbf{p}_b = [x_b \ y_b]^T$ ;  $b \in \{1, 2, \dots, B\}$ , are known. We assume that there is no loss of energy for the transmitted signal when radio waves propagate in a media. There is, however, attenuation by the channel. At each base station, the received energy at the  $b$ -th BS can be expressed by (see e.g. [6, p. 46] and [7, p. 38])

$$E_b = \kappa \frac{d_0^{\gamma_b}}{d_b^{\gamma_b}} E_s, \quad (1)$$

where  $d_0$  is the close-in reference in the far field region,  $d_b$  is the distance between the MS and the  $b$ -th BS,  $\gamma_b$  is the path loss exponent at the  $b$ -th BS,  $E_s = \int_{-\infty}^{\infty} |s(t)|^2 dt$  is the energy of a transmitted signal  $s(t)$ , and  $\kappa$  is the unitless constant depending on antenna characteristics and average channel attenuation given by

$$\kappa = \frac{c^2}{16\pi^2 f_0^2 d_0^2}, \quad (2)$$

with the center frequency  $f_0$  and the speed of light  $c$ . Assume that the discrimination between LoS and NLoS has been conducted (see e.g. [8]–[11] and references therein). Let  $M < B$  be the number of BSs that receive a set  $\{1, 2, \dots, M\}$  of NLoS signals. The received signal amplitudes  $\{a_b\}_{b=1}^M$  and the positive delay distances  $\{l_m\}_{m=1}^M$  are assumed to be unknown, whereas the position of mobile station,  $\mathbf{p} = [x \ y]^T$ , is the parameter of interest. Let  $\tau_b$  be the time delay of received signal at the  $b$ -th BS:

$$\tau_b(x, y, l_b) = \frac{1}{c} \left( \sqrt{\tilde{x}_b^2 + \tilde{y}_b^2} + l_b \right), \quad (3)$$

where  $\tilde{x}_b = x - x_b$ , and  $\tilde{y}_b = y - y_b$ ,  $l_b = 0$ ; for  $b \in \{M + 1, M + 2, \dots, B\}$ . As  $d_b = c\tau_b$ , the loseless energy based on (1) can be rewritten as

$$E_b = \kappa \frac{1}{\left( \sqrt{\left(\frac{\tilde{x}_b}{d_0}\right)^2 + \left(\frac{\tilde{y}_b}{d_0}\right)^2} + \frac{l_b}{d_0} \right)^{\gamma_b}} E_s. \quad (4)$$

Since (1) and (4) are valid only in the far field, it is assumed that  $d_0$  is less than  $\sqrt{\tilde{x}_b^2 + \tilde{y}_b^2}$ . This means that within a circle of radius  $d_0$  there are no BSs. The received baseband signal can be written as [1]

$$r_b(t) = a_b s(t - \tau_b) + n_b(t), \quad (5)$$

where  $s(t)$  is the known waveform,  $a_b$  and  $\tau_b$  are the amplitude and time delay of propagation to the  $b$ -th BS, and  $n_b(t)$  is an additive noise at the  $b$ -th BS and assumed to be a complex-valued white Gaussian process with zero mean and variance  $\sigma_n^2$ . Since  $E_b = a_b^2 E_s$ , the unitless amplitude is given by

$$a_b = \sqrt{\kappa} \frac{1}{\left( \sqrt{\left(\frac{\tilde{x}_b}{d_0}\right)^2 + \left(\frac{\tilde{y}_b}{d_0}\right)^2} + \frac{l_b}{d_0} \right)^{\frac{1}{2}\gamma_b}}. \quad (6)$$

Assume that the transmitted signal is nonzero over the interval  $[0, T_s]$ , where  $T_s$  is the signal period.

In this model, we can see that  $r_b(t)$  is a random signal due to the randomness of  $n_b(t)$ . Since the position  $\mathbf{p}$  and the nuisance parameter  $l_b$  are unknown and deterministic, their reparameterizations  $a_b$  and  $\tau_b$  are as well. All unknown parameters can be aggregated into  $\boldsymbol{\theta} \in \mathbb{R}^{(M+2) \times 1}$  as

$$\boldsymbol{\theta} = [\mathbf{p}^T \ \mathbf{1}^T]^T, \quad (7)$$

where  $(\cdot)^T$  is the transpose and  $\mathbf{1} \in \mathbb{R}^{M \times 1}$  is given by

$$\mathbf{1} = [l_1 \ l_2 \ \dots \ l_M]^T. \quad (8)$$

Let the solution of the homogeneous Fredholm integral equation

$$\lambda_{b,k} f_{b,k}(t) = \int_0^T \varphi_b(t, \acute{t}) f_{b,k}(\acute{t}) d\acute{t} \quad ; k \in \{1, 2, \dots, K\}, \quad (9)$$

be the eigenvalue  $\lambda_{b,k}$  and the orthonormal function  $f_{b,k}(t)$ , where  $K$  is the number of basis functions and the kernel  $\varphi_b(t, \acute{t})$  is the eigenfunction, which is equal to the noise

autocovariance function. From the Karhunen-Loève (KL) expansion (see e.g. [12, p. 37], [13, p. 279], and [14, p. 298]), the signal can be sampled from  $f_{b,k}(t)$  according to

$$r_b(t) = \lim_{K \rightarrow \infty} \sum_{k=1}^K r_{b,k} f_{b,k}(t), \quad (10)$$

where the received signal sample is given by  $r_{b,k} = \int_0^T f_{b,k}(t) r_b(t) dt$ . From (5), the received signal sample can be expressed by

$$r_{b,k} = a_b s_{b,k} + n_{b,k}, \quad (11)$$

where the signal and noise samples are given by  $s_{b,k} = \int_0^T f_{b,k}(t) s(t - \tau_b) dt$  and  $n_{b,k} = \int_0^T f_{b,k}(t) n_b(t) dt$ . Assume that the basis function  $f_{b,k}(t)$  is chosen such that the noise samples  $\{n_{b,k}\}_{k=1}^K$  are identically and independently distributed. The probability density function (PDF) of the complex Gaussian multivariate  $\{r_{b,k}\}_{k=1}^K$  can be written as

$$p(r_{b,1}, \dots, r_{b,K} | \tau_b) = \frac{1}{(\pi \sigma_n^2)^K} e^{-\frac{1}{\sigma_n^2} \sum_{k=1}^K |r_{b,k} - a_b s_{b,k}|^2}. \quad (12)$$

Given the continuous signal  $r_b(t)$ ;  $t \in (0, T]$ , the likelihood of  $\tau_b$  can be written in logarithm scale as

$$\begin{aligned} \ell(\tau_b | r_b(t); t \in (0, T]) &= \lim_{K \rightarrow \infty} \ln(p(r_{b,1}, \dots, r_{b,K} | \tau_b)) \\ &\doteq -\frac{1}{\sigma_n^2} \int_0^T |r_b(t) - a_b s(t - \tau_b)|^2 dt, \end{aligned} \quad (13)$$

where  $\ln(\cdot)$  is the natural logarithm function and  $\doteq$  is the equivalence due to neglecting an irrelevant term. Given the received signal of all base stations

$$\mathbf{r}(t) = [r_1(t) \ r_2(t) \ \dots \ r_B(t)]^T, \quad (14)$$

the log-likelihood function can be derived from

$$\begin{aligned} \ell(\boldsymbol{\tau} | \mathbf{r}(t); t \in (0, T]) &= \lim_{K \rightarrow \infty} \ln(p(\mathbf{r}[1], \dots, \mathbf{r}[K] | \boldsymbol{\tau})) \\ &\doteq -\frac{1}{\sigma_n^2} \sum_{b=1}^B \int_0^T |r_b(t) - a_b s(t - \tau_b)|^2 dt, \end{aligned} \quad (15)$$

where  $\mathbf{r}[k] \in \mathbb{C}^{B \times 1}$  and  $\boldsymbol{\tau} \in \mathbb{R}^{B \times 1}$  are defined by

$$\mathbf{r}[k] = [r_{1,k} \ r_{2,k} \ \dots \ r_{B,k}]^T, \quad (16a)$$

$$\boldsymbol{\tau} = [\tau_1 \ \tau_2 \ \dots \ \tau_B]^T. \quad (16b)$$

### III. MOBILE POSITION ESTIMATION

The ML estimate of the time delay  $\tau_b$  can be given by

$$\hat{\tau}_b = \arg \min_{\tau} a_b^2(\tau) E_s - 2a_b(\tau) \int_0^T \Re(r_b^*(t) s(t - \tau)) dt, \quad (17)$$

where  $a_b(\tau) = \sqrt{\kappa} \left(\frac{d_c}{c\tau}\right)^{\frac{1}{2}\gamma_b}$  is the function of distance, and  $\Re(\cdot)$  is the real part of  $\cdot$ . The above solution is Gaussian distributed, unbiased and provides the estimation error variance as follows [4]

$$E_{n_b(t)}\{\hat{\tau}_b - \tau_b\} = 0, \quad (18a)$$

$$E_{n_b(t)}\{(\hat{\tau}_b - \tau_b)^2\} = \frac{1}{8\pi^2 \beta^2 \frac{E_s}{\sigma_n^2} a_b^2 \left(1 + \frac{1}{16\pi^2 \beta^2 \tau_b^2} \gamma_b^2\right)}, \quad (18b)$$

where  $E_{n_b(t)}\{\cdot\}$  is the expectation with respect to  $n_b(t)$  and  $\bar{\beta}$  is the effective (root-mean-square) bandwidth defined by  $\bar{\beta} = \sqrt{\frac{\int_{-\infty}^{\infty} f^2 |S(f)|^2 df}{\int_{-\infty}^{\infty} |S(f)|^2 df}}$ , with  $S(f)$  being the Fourier transform of  $s(t)$ . Let us introduce  $\bar{\Phi} = \frac{\partial}{\partial \mathbf{p}} \bar{\mathbf{d}}^T(\mathbf{p}) \in \mathbb{R}^{2 \times (B-M)}$ , where  $\bar{\mathbf{d}} = c\bar{\boldsymbol{\tau}}$  with

$$\bar{\boldsymbol{\tau}} = [\tau_{M+1} \quad \tau_{M+2} \quad \cdots \quad \tau_B]^T. \quad (19)$$

It can be shown that

$$\bar{\Phi} = \begin{bmatrix} \cos(\phi_{M+1}) & \cos(\phi_{M+2}) & \cdots & \cos(\phi_B) \\ \sin(\phi_{M+1}) & \sin(\phi_{M+2}) & \cdots & \sin(\phi_B) \end{bmatrix}, \quad (20)$$

where  $\phi_b$  is defined by

$$\phi_b = \arctan\left(\frac{y_b - y}{x_b - x}\right). \quad (21)$$

Let us introduce

$$\boldsymbol{\gamma} = [\gamma_1 \quad \gamma_2 \quad \cdots \quad \gamma_B]^T, \quad (22)$$

$$\bar{\boldsymbol{\sigma}}^2 = [\sigma_{M+1}^2 \quad \sigma_{M+2}^2 \quad \cdots \quad \sigma_B^2]^T, \quad (23)$$

where  $\sigma_b^2 = E_{n_b(t)}\{(\hat{\tau}_b - \tau_b)^2\}$  is given by (18b).

*Lemma 1:* Using either  $\hat{\boldsymbol{\tau}}$  or  $\hat{\boldsymbol{\tau}}$ , the position estimates  $\hat{\mathbf{p}}_{\hat{\boldsymbol{\tau}}}$  and  $\hat{\mathbf{p}}_{\boldsymbol{\tau}}$  provide zero mean and the same variance, i.e.

$$\begin{aligned} & E_{n(t)}\{(\hat{\mathbf{p}}_{\boldsymbol{\tau}} - \mathbf{p})(\hat{\mathbf{p}}_{\boldsymbol{\tau}} - \mathbf{p})^T\} \\ &= E_{\bar{\mathbf{n}}(t)}\{(\hat{\mathbf{p}}_{\bar{\boldsymbol{\tau}}} - \mathbf{p})(\hat{\mathbf{p}}_{\bar{\boldsymbol{\tau}}} - \mathbf{p})^T\} \\ &\simeq c^2(\bar{\Phi}\bar{\Phi}^T)^{-1}\bar{\Phi}\mathbf{D}(\bar{\boldsymbol{\sigma}}^2)\bar{\Phi}^T(\bar{\Phi}\bar{\Phi}^T)^{-1}, \end{aligned} \quad (24)$$

where  $\mathbf{D}(\cdot)$  is the diagonal matrix whose diagonal vector is  $\cdot$ ,  $\simeq$  is the equality, which neglects  $o(\|\hat{\mathbf{p}} - \mathbf{p}\|_E^2)$  and the little oh of  $u(\hat{\mathbf{p}} - \mathbf{p}) = o(v(\hat{\mathbf{p}} - \mathbf{p}))$  stands for  $\lim_{\hat{\mathbf{p}} \rightarrow \mathbf{p}} \frac{u(\hat{\mathbf{p}} - \mathbf{p})}{v(\hat{\mathbf{p}} - \mathbf{p})} = 0$

*Proof:* Taking the first-order Taylor series around the true value  $\bar{\boldsymbol{\tau}}$ , we have

$$\begin{aligned} \hat{\boldsymbol{\tau}} &= \bar{\boldsymbol{\tau}}(\mathbf{p}) + \left(\frac{\partial}{\partial \mathbf{p}} \bar{\boldsymbol{\tau}}^T(\mathbf{p})\right)^T (\hat{\mathbf{p}} - \mathbf{p}) + o(\|\hat{\mathbf{p}} - \mathbf{p}\|_E^2) \\ &\simeq \bar{\boldsymbol{\tau}}(\mathbf{p}) + \frac{1}{c} \bar{\Phi}^T (\hat{\mathbf{p}} - \mathbf{p}). \end{aligned} \quad (25)$$

Then, we consider the analysis to  $\boldsymbol{\tau}(\mathbf{p})$  in such a way that

$$\begin{aligned} \hat{\boldsymbol{\tau}} &= \boldsymbol{\tau}(\mathbf{p}) + \left(\frac{\partial}{\partial \mathbf{p}} \boldsymbol{\tau}^T(\mathbf{p})\right)^T (\hat{\mathbf{p}} - \mathbf{p}) + o(\|\hat{\mathbf{p}} - \mathbf{p}\|_E^2) \\ &\simeq \boldsymbol{\tau}(\mathbf{p}) + \nabla_{\mathbf{p}\boldsymbol{\tau}}^T (\hat{\mathbf{p}} - \mathbf{p}), \end{aligned} \quad (26)$$

where the Jacobian matrix  $\nabla_{\mathbf{p}\boldsymbol{\tau}} = \frac{\partial}{\partial \mathbf{p}} \boldsymbol{\tau} \in \mathbb{R}^{2 \times B}$  is given by

$$\nabla_{\mathbf{p}\boldsymbol{\tau}} = \frac{1}{c} [\bar{\Phi} \quad \bar{\Phi}], \quad (27)$$

with  $\bar{\Phi} \in \mathbb{R}^{2 \times M}$  given by

$$\bar{\Phi} = \begin{bmatrix} \cos(\phi_1) & \cos(\phi_2) & \cdots & \cos(\phi_M) \\ \sin(\phi_1) & \sin(\phi_2) & \cdots & \sin(\phi_M) \end{bmatrix}. \quad (28)$$

Using algebraic manipulation, the result in (24) can be obtained.  $\blacksquare$

Note that the error variance in (24) depends on only the LoS.

### A. Estimation of position parameters

Since the time delay  $\tau$  contains a sufficient relation to  $\mathbf{p}$  and  $\mathbf{l}$ , the time delay estimate  $\hat{\boldsymbol{\tau}}$  will be transformed into the mobile position  $\mathbf{p}$  by an estimator.

#### 1) Least squares (LS):

*Proposition 1 (LS estimate of mobile position):* The mobile position can be calculated from

$$\hat{\mathbf{p}}_{\text{LS}} = \arg \min_{x,y} \sum_{b=M+1}^B \left( \hat{\tau}_b - \frac{1}{c} \sqrt{(x_b - x)^2 + (y_b - y)^2} \right)^2. \quad (29)$$

Note that the concentrated LS estimate of the mobile position appears dependent on only the LoS time delays.

#### 2) Weighted least squares (WLS):

*Proposition 2 (WLS estimate of mobile position):* The WLS estimate of  $\mathbf{p}$  is given by

$$\hat{\mathbf{p}}_{\text{WLS}} = \arg \min_{x,y} \sum_{b=M+1}^B \frac{1}{\sigma_b^2(x,y)} \left( \hat{\tau}_b - \frac{1}{c} \sqrt{(x_b - x)^2 + (y_b - y)^2} \right)^2. \quad (30)$$

#### 3) Maximum Likelihood:

*Proposition 3 (ML estimate):* The ML estimate of  $\mathbf{p}$  is calculated by

$$\hat{\mathbf{p}}_{\text{ML}} = \arg \min_{x,y} \sum_{b=M+1}^B \ln(\sigma_b^2(x,y)) + \frac{1}{\sigma_b^2(x,y)} (\hat{\tau}_b - \tau_b(x,y))^2. \quad (31)$$

### B. Error variance of the position estimate using least squares

*Lemma 2:* For estimation error, both LS and WLS criteria provide zero mean and the variances from

$$E_{n(t)}\{(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})^T\} = c^2(\bar{\Phi}\bar{\Phi}^T)^{-1}\bar{\Phi}\mathbf{D}(\bar{\boldsymbol{\sigma}}^2)\bar{\Phi}^T(\bar{\Phi}\bar{\Phi}^T)^{-1}, \quad (32)$$

$$E_{n(t)}\{(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})^T\} = c^2(\bar{\Phi}\mathbf{D}^{-1}(\bar{\boldsymbol{\sigma}}^2)\bar{\Phi}^T)^{-1}. \quad (33)$$

It results in  $E_{n(t)}\{(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})^T\} \succeq E_{n(t)}\{(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})^T\}$ , where the equality holds when the variances of the time delay errors are identical.

*Proof:* Let a generalized LS (GLS) be

$$f_{\text{GLS}}(\mathbf{p}) = \|\hat{\boldsymbol{\tau}} - \bar{\boldsymbol{\tau}}\|_{\bar{\mathbf{W}}}^2, \quad (34)$$

where  $\|\mathbf{e}\|_{\bar{\mathbf{W}}}^2 = \mathbf{e}^H \bar{\mathbf{W}} \mathbf{e}$  is the weighted Euclidean norm with the Hermitian transpose  $(\cdot)^H$ . The first derivative of the GLS is given by

$$\frac{\partial}{\partial \mathbf{p}} f_{\text{GLS}}(\mathbf{p}) = -\frac{1}{c} 2\bar{\Phi}\bar{\mathbf{W}}(\hat{\boldsymbol{\tau}} - \bar{\boldsymbol{\tau}}), \quad (35)$$

Let the asymptotic Hessian matrix of  $f_{\text{GLS}}(\mathbf{p})$  be

$$\begin{aligned} \bar{\mathbf{H}}_{\mathbf{p}\mathbf{p}} &= E_{n(t)}\left\{\frac{\partial^2}{\partial \mathbf{p} \partial \mathbf{p}^T} f_{\text{GLS}}(\mathbf{p})\right\} \\ &= \frac{1}{c^2} 2\bar{\Phi}\bar{\mathbf{W}}\bar{\Phi}^T. \end{aligned} \quad (36)$$

Using the Taylor series  $\frac{\partial}{\partial \mathbf{p}} f_{\text{GLS}}(\mathbf{p}) = \frac{\partial}{\partial \mathbf{p}} f_{\text{GLS}}(\mathbf{p}) \Big|_{\mathbf{p}=\hat{\mathbf{p}}_{\text{GLS}}} + \frac{\partial^2}{\partial \mathbf{p} \partial \mathbf{p}^T} f_{\text{GLS}}(\mathbf{p}) \Big|_{\mathbf{p}=\check{\mathbf{p}}} (\hat{\mathbf{p}}_{\text{GLS}} - \mathbf{p})$  with  $\check{\mathbf{p}}$  lying between the estimated value  $\hat{\mathbf{p}}_{\text{GLS}}$  and the true value  $\mathbf{p}$ , we have  $\hat{\mathbf{p}}_{\text{GLS}} - \mathbf{p} \simeq -\bar{\mathbf{H}}_{\text{pp}}^{-1} \frac{\partial}{\partial \mathbf{p}} f_{\text{GLS}}(\mathbf{p})$ , i.e.

$$\hat{\mathbf{p}}_{\text{GLS}} - \mathbf{p} \simeq c(\bar{\Phi} \bar{\mathbf{W}} \bar{\Phi}^T)^{-1} \bar{\Phi} \bar{\mathbf{W}} (\hat{\tau} - \bar{\tau}). \quad (37)$$

Finally,  $\bar{\mathbf{W}} = \mathbf{I}$  for the LS and  $\bar{\mathbf{W}} = \mathbf{D}^{-1}(\bar{\sigma}^2)$  for the WLS are invoked to obtain (32) and (33), respectively. ■

It can be seen that

- the WLS and ML achieve the same variance of estimation error, which is lower than that by the LS,
- the use of LoS signal is sufficient to achieve an optimal performance using the time delay,
- the variance of the estimation error depends only on the LoS portion,
- as  $\bar{\Phi} \bar{\Phi}^T = \sum_{b=M+1}^B \begin{bmatrix} \cos(\phi_b) \\ \sin(\phi_b) \end{bmatrix} [\cos(\phi_b) \quad \sin(\phi_b)]$  and  $\bar{\Phi} \mathbf{D}^{-1}(\bar{\sigma}^2) \bar{\Phi}^T = \sum_{b=M+1}^B \frac{1}{\sigma_b^2} \begin{bmatrix} \cos(\phi_b) \\ \sin(\phi_b) \end{bmatrix} [\cos(\phi_b) \quad \sin(\phi_b)]$ , the inverses  $(\bar{\Phi} \bar{\Phi}^T)^{-1}$  and  $(\bar{\Phi} \mathbf{D}^{-1}(\bar{\sigma}^2) \bar{\Phi}^T)^{-1}$  exist when their ranks are full. In other words, for different  $\phi_b$ ,  $B - M \geq 2$ , i.e.  $B \geq M + 2$ .

#### IV. CRAMÉR-RAO LOWER BOUND

*Lemma 3:* When the path loss exponent  $\gamma$  is known, the FIM is given by

$$\begin{aligned} \mathbf{J}_{\tau\tau} &= -\mathbf{E}_{\mathbf{n}(t)} \left\{ \frac{\partial^2}{\partial \tau \partial \tau^T} \ln(p(\mathbf{r}(t); t \in (0, T] | \boldsymbol{\theta})) \right\} \\ &= \frac{E_s}{\sigma_n^2} \mathbf{D}^2(\mathbf{a}) \left( 8\pi^2 \bar{\beta}^2 \mathbf{I} + \frac{1}{2} \mathbf{D}^2(\gamma) \mathbf{D}^{-2}(\tau) \right), \end{aligned} \quad (38)$$

where  $\mathbf{a} \in \mathbb{R}^{B \times 1}$  is defined by

$$\mathbf{a} = [a_1 \quad a_2 \quad \cdots \quad a_B]^T. \quad (39)$$

*Proof:* Let the desired signal vector  $\mathbf{s}_a(t; \tau)$  be

$$\mathbf{s}_a(t; \tau) = \mathbf{a} \odot \mathbf{s}(t; \tau), \quad (40)$$

where  $\odot$  is the Schur-Hadamard or element-wise product. The FIM can be written as

$$\mathbf{J}_{\tau\tau} = 2 \frac{1}{\sigma_n^2} \int_0^T \Re \left( \left( \frac{\partial}{\partial \tau} \mathbf{s}_a^T(t; \tau) \right) \left( \frac{\partial}{\partial \tau} \mathbf{s}_a^T(t; \tau) \right)^H \right) dt. \quad (41)$$

Consider the derivative

$$\begin{aligned} \frac{\partial}{\partial \tau} \mathbf{s}_a^T(t; \tau) &= \nabla_{\tau\mathbf{s}} \mathbf{D}(\mathbf{a}) + \left( \frac{\partial}{\partial \tau} \mathbf{a}^T \right) \mathbf{D}(\mathbf{s}(t; \tau)) \\ &= \nabla_{\tau\mathbf{s}} \mathbf{D}(\mathbf{a}) - \frac{1}{2} \mathbf{D}(\mathbf{a} \odot \gamma \odot \mathbf{s}(t; \tau)) \mathbf{D}^{-1}(\tau), \end{aligned} \quad (42)$$

where  $\nabla_{\tau\mathbf{s}} \in \mathbb{C}^{B \times B}$  is the Jacobian matrix defined by  $\nabla_{\tau\mathbf{s}} = \frac{\partial}{\partial \tau} \mathbf{s}^T(t; \tau)$ . Using  $\int_0^T \nabla_{\tau\mathbf{s}} \mathbf{D}(\mathbf{s}^*(t; \tau)) = \mathbf{O}$ , the FIM yields

$$\begin{aligned} \mathbf{J}_{\tau\tau} &= 2 \frac{1}{\sigma_n^2} \int_0^T \Re \left( \nabla_{\tau\mathbf{s}} \mathbf{D}^2(\mathbf{a}) \nabla_{\tau\mathbf{s}}^H \right. \\ &\quad - \frac{1}{2} \nabla_{\tau\mathbf{s}} \mathbf{D}(\mathbf{s}^*(t; \tau)) \mathbf{D}^2(\mathbf{a}) \mathbf{D}^{-1}(\tau) \mathbf{D}(\gamma) \\ &\quad - \frac{1}{2} \mathbf{D}(\gamma) \mathbf{D}^2(\mathbf{a}) \mathbf{D}^{-1}(\tau) \mathbf{D}(\mathbf{s}(t; \tau)) \nabla_{\tau\mathbf{s}}^H \\ &\quad \left. + \frac{1}{4} \mathbf{D}^2(\mathbf{a} \odot \gamma) \mathbf{D}^{-2}(\tau) \mathbf{D}(\mathbf{s}(t; \tau) \odot \mathbf{s}^*(t; \tau)) \right) dt \\ &= 2 \frac{1}{\sigma_n^2} \int_0^T \Re \left( \nabla_{\tau\mathbf{s}} \mathbf{D}^2(\mathbf{a}) \nabla_{\tau\mathbf{s}}^H \right) dt + \frac{1}{2} \frac{E_s}{\sigma_n^2} \mathbf{D}^2(\mathbf{a} \odot \gamma) \mathbf{D}^{-2}(\tau). \end{aligned} \quad (43)$$

Let us consider  $\int_0^T \nabla_{\tau\mathbf{s}} \mathbf{D}^2(\mathbf{a}) \nabla_{\tau\mathbf{s}}^H dt = \sum_{b=1}^B a_b^2 \int_0^T \frac{\partial}{\partial \tau} s(t - \tau_b) \left( \frac{\partial}{\partial \tau} s(t - \tau_b) \right)^H dt$ . The  $(b_1, b_2)$ -th element of  $\int_0^T \frac{\partial}{\partial \tau} s(t - \tau_b) \left( \frac{\partial}{\partial \tau} s(t - \tau_b) \right)^H dt$  is given by

$$\begin{aligned} &\left[ \int_0^T \frac{\partial}{\partial \tau} s(t - \tau_b) \left( \frac{\partial}{\partial \tau} s(t - \tau_b) \right)^H dt \right]_{[b_1, b_2]} \\ &= \int_0^T \left| \frac{\partial}{\partial \tau_b} s(t - \tau_b) \right|^2 dt \delta_{b, b_1} \delta_{b_1, b_2} \\ &= \int_{-\tau_b}^{T-\tau_b} \left| \left( \frac{\partial}{\partial t} t' \right) \frac{\partial}{\partial t'} s(t') \right|^2 dt' \delta_{b, b_1} \delta_{b_1, b_2}; t' = t - \tau_b \\ &= \int_{-\infty}^{\infty} |(j2\pi f) S(f)|^2 df \delta_{b_1, b_2} \\ &= 4\pi^2 \bar{\beta}^2 E_s \delta_{b_1, b_2}, \end{aligned} \quad (44)$$

where  $j$  is the unit imaginary number, and  $\delta_{\cdot, \cdot}$  is the Kronecker delta function. Therefore, it provides

$$\int_0^T \nabla_{\tau\mathbf{s}} \mathbf{D}^2(\mathbf{a}) \nabla_{\tau\mathbf{s}}^H dt = 4\pi^2 \bar{\beta}^2 E_s \mathbf{D}^2(\mathbf{a}). \quad (45)$$

Substituting (45) into (43), we obtain (38). ■

We can see that each diagonal element of (38) corresponds to (18b). For the case of known  $\gamma$ , the unbiased CRB of the position is given by

$$\mathbf{B}_{\text{pp}} = \frac{1}{8\pi^2 \bar{\beta}^2 \frac{E_s}{\sigma_n^2}} c^2 \left( \bar{\Phi} \mathbf{D}^2(\bar{\mathbf{a}}) \left( \mathbf{I} + \frac{1}{16\pi^2 \bar{\beta}^2} \mathbf{D}^2(\bar{\gamma}) \mathbf{D}^{-2}(\bar{\tau}) \right) \bar{\Phi}^T \right)^{-1}, \quad (46)$$

where  $\bar{\mathbf{a}} \in \mathbb{R}^{(B-M) \times 1}$  and  $\bar{\gamma} \in \mathbb{R}^{(B-M) \times 1}$  are defined by

$$\bar{\mathbf{a}} = [a_{M+1} \quad a_{M+2} \quad \cdots \quad a_B]^T, \quad (47a)$$

$$\bar{\gamma} = [\gamma_{M+1} \quad \gamma_{M+2} \quad \cdots \quad \gamma_B]^T. \quad (47b)$$

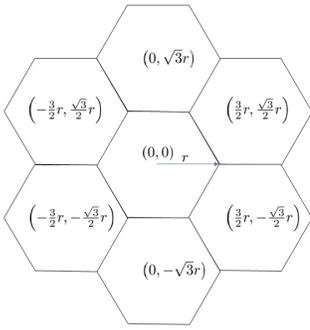


Fig. 1. Cellular system with cell radius  $r$ .

The explicit expression of  $\text{trace}(\mathbf{B}_{\text{pp}})$  from (46) is available in [5]. Since we have  $\mathbb{E}_{\mathbf{n}(t)} \{ (\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})^T \} = \mathbb{E}_{\mathbf{n}(t)} \{ (\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})^T \} = c^2 (\bar{\Phi} \mathbf{D}^2 (\bar{\sigma}^2) \bar{\Phi}^T)^{-1}$ , the error variance ratio of position estimate is  $\sqrt{\frac{\text{trace}(\mathbb{E}_{\mathbf{n}(t)} \{ (\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})^T \})}{\text{trace}(\mathbf{B}_{\text{pp}})}} = 1$ , which can be inferred that the WLS and the ML are statistically efficient.

## V. NUMERICAL EXAMPLES

Consider a certain configuration of a cellular system operating at the center frequency  $f_0 = 1.9$  GHz. In seven hexagonal cells, let the origin of the Cartesian coordinate lie at the center of the central cell according to Fig. 1. The BSs are located at the center of each cell with  $\mathbf{P} = r \begin{bmatrix} 0 & \frac{3}{2} & 0 & -\frac{3}{2} & -\frac{3}{2} & 0 & \frac{3}{2} \\ 0 & \frac{\sqrt{3}}{2} & \frac{\sqrt{3}}{2} & \frac{\sqrt{3}}{2} & -\frac{\sqrt{3}}{2} & -\frac{\sqrt{3}}{2} & -\frac{\sqrt{3}}{2} \end{bmatrix}^T$ , where  $r$  is the cell radius. The mobile station is located at  $\mathbf{p} = \frac{1}{2}r \cos(\frac{1}{6}\pi) [\cos(\frac{1}{6}\pi) \sin(\frac{1}{6}\pi)]^T$  m. The mobile is therefore  $\frac{\sqrt{3}}{4}r$  m apart from the center of the central cell. With respect to the MS position, the associated angles of BSs become  $\phi = [-150^\circ \ 30^\circ \ 103.9^\circ \ 160.9^\circ \ -150^\circ \ -100.9^\circ \ -43.9^\circ]$ . The time delay estimate  $\hat{\tau}_b$  is generated from a Gaussian random variable according to the ML error performance in (18). We assume that the first  $M$  base stations receive the NLoS signals. From the objective functions in (29), (30) and (31), the mobile position is searched by a simplex method whose initial value is given by the true value perturbed by a zero-mean unit-variance Gaussian random variable. The root mean square error (RMSE) is calculated by the square root of the trace of the error variances from the LS, the WLS, and the ML, i.e.  $\bar{\epsilon} = \sqrt{\frac{1}{N_R} \sum_{n_R=1}^{N_R} \|\hat{\mathbf{p}}[n_R] - \mathbf{p}\|_{\text{E}}^2} = \sqrt{\frac{1}{N_R} \sum_{n_R=1}^{N_R} (\hat{x}[n_R] - x)^2 + (\hat{y}[n_R] - y)^2}$ , where  $N_R$  is the number of experimental realizations. From (1), the link budget can be computed from

$$10 \log_{10} \left( \frac{E_b}{\sigma_n^2} \right) = 10 \log_{10} \left( \frac{E_s}{\sigma_n^2} \right) + 10 \log_{10}(\kappa) + 10\gamma_b \log_{10} \left( \frac{d_0}{d_b} \right), \quad (48)$$

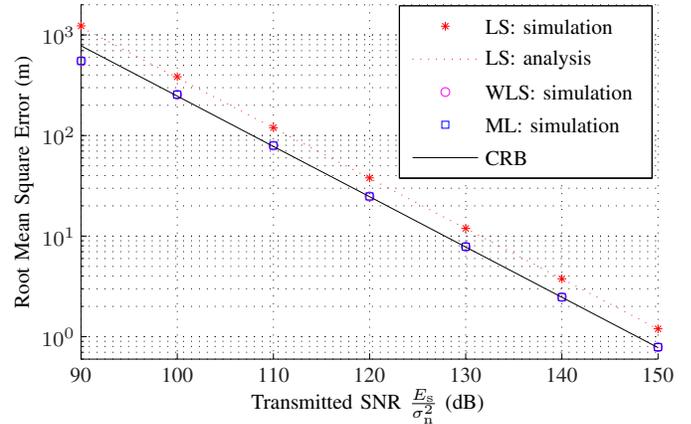


Fig. 2. RMSE of the position estimate as a function of the transmitted SNR for  $M = 0$  NLoS BSs,  $\bar{\beta} = 10 \frac{1}{\sqrt{3}} \pi$  MHz,  $r = 2,000$  m,  $\gamma_b = 4.5425$  and  $N_R = 10,000$  independent runs.

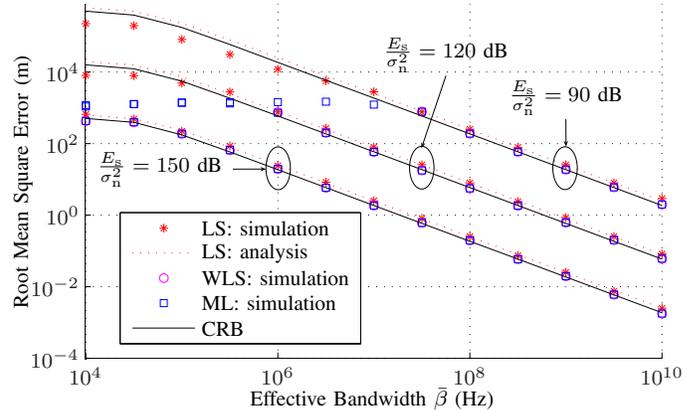


Fig. 3. RMSE of the position estimate as a function of the effective bandwidth of the transmitted signal for  $\frac{E_s}{\sigma_n^2} = 90, 120, 150$  dB,  $M = 1$  NLoS BSs,  $r = 2,000$  m,  $\gamma_b = 4.5425$  and  $N_R = 100$  independent runs.

where  $\frac{E_b}{\sigma_n^2}$  is the received signal-to-noise ratio (SNR) at the  $b$ -th base station and  $\frac{E_s}{\sigma_n^2}$  is the transmitted SNR. The purpose of the link budget is to point out that the transmitted SNR should be high in order to maintain an acceptable received SNR.

In Fig. 2, the RMSE is shown as a function of the transmitted SNR from  $\frac{E_s}{\sigma_n^2} = 90$  dB to  $\frac{E_s}{\sigma_n^2} = 150$  dB. In this case, we have  $\frac{E_1}{\sigma_n^2} = \frac{E_s}{\sigma_n^2} - 120.5873$  dB. It means the central cell actually receives the SNR from  $\frac{E_1}{\sigma_n^2} \approx -30$  dB to  $\frac{E_1}{\sigma_n^2} \approx 30$  dB. From  $\frac{E_s}{\sigma_n^2} = 100$  dB to  $\frac{E_s}{\sigma_n^2} = 150$  dB, the LS in Fig. 2 well coincides with its expected error analysis, but cannot attain the CRB, whereas the WLS and the ML do. For  $\frac{E_s}{\sigma_n^2} < 100$  dB, the WLS and the ML of the mobile position deviate from the CRB. This is because the ML error performance in (18) holds true for high received SNR. At low received SNR, the time delay error variance  $\sigma_b^2$  is inaccurate and leads to an erroneous value of  $\sigma_b^2(x, y)$  for the WLS in (30) and for the ML in (31).

In Fig. 3, the error variance of the mobile position estimate decreases with the increase in the effective bandwidth. From a

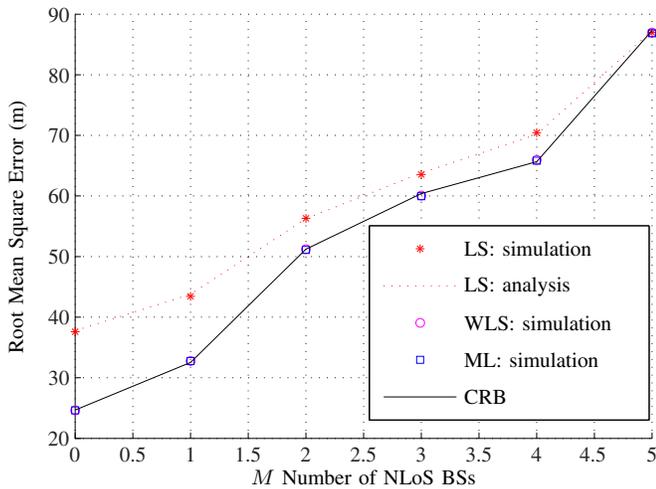


Fig. 4. RMSE of the position estimate as a function of the number of the NLoS BSs for  $\frac{E_s}{\sigma_n^2} = 120$  dB,  $\bar{\beta} = 10 \frac{1}{\sqrt{3}} \pi$  MHz,  $r = 2,000$  m,  $\gamma_b = 4.5425$  and  $N_R = 10,000$  independent runs.

condition of the Taylor expansion, the performance analysis of the time delay estimate  $\hat{\tau}_b$  is accurate when the estimate  $\hat{\tau}_b$  is close to the true value  $\tau_b$ , i.e. for small  $\sigma_b^2$  in (18), which means high SNR and/or large effective bandwidth. Therefore, for low effective bandwidth, all the estimators based on the time delay cannot well correspond to their theoretical analyzes, i.e. LS and the CRB. However, for high SNR, e.g.  $\frac{E_s}{\sigma_n^2} = 150$  dB, the predictions by the analyzed LS and the CRB are reliable.

In Fig. 4, the number of all BSs is kept as a constant, i.e.  $B = 7$ , while the number of the LoS BSs is varied from 0 to 5 according to the condition  $B \geq M + 2$ . We can see that the statistically efficient estimators, the WLS and the ML, outperform the LS, especially for low  $M$ . The reason is that the WLS and the ML employ more information in their criteria, which perform well when they gain more LoS information.

In Fig. 5, the RMSE is shown as a function of the cell radius, which is related to the distance between the MS and the BS. It can be seen that the use of more sophisticated estimators can obtain more accuracy at the expense of more computation.

## VI. CONCLUSION

The estimation of the mobile position from the time delay has been considered for the NLoS geolocation exploiting the path attenuation. The use of LoS time delay provides the same performance as that given by using both the LoS and NLoS time delays. The LS, WLS and ML are proposed to estimate the mobile position. Numerical results illustrate that the time delay performance is accurate when the time delay estimate is close to its true value, i.e. for small time delay error variance. For high SNR and large effective bandwidth, the LS cannot provide the performance compared to the CRB, whereas the WLS and ML are statistically efficient. Even though the time delay is estimated by the ML, the direct least squares fit to obtain the mobile position, in general, is suboptimal. Rather,

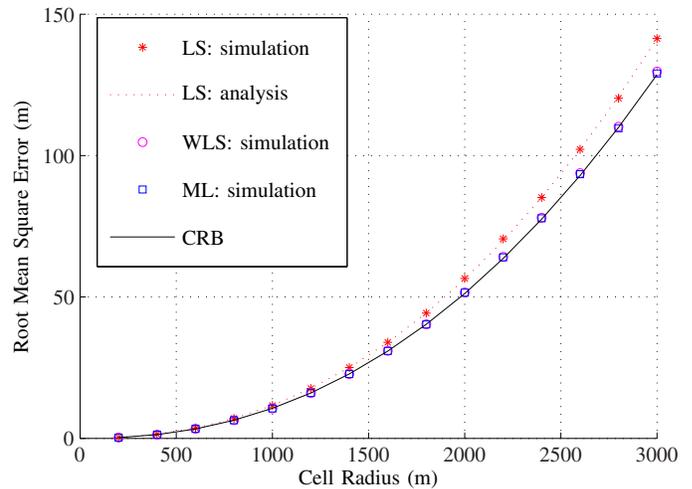
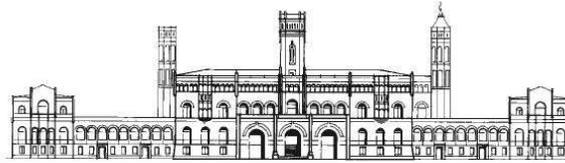


Fig. 5. RMSE of the position estimate as a function of the cell radius for  $\frac{E_s}{\sigma_n^2} = 120$  dB,  $\bar{\beta} = 10 \frac{1}{\sqrt{3}} \pi$  MHz,  $M = 2$  NLoS BSs,  $\gamma_b = 4.5425$  and  $N_R = 10,000$  independent runs.

the weighted least squares and the sophisticated maximum likelihood satisfy the optimal performance.

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# **A Hybrid SS-ToA Wireless NLoS Geolocation Based on Path Attenuation: Mobile Position Estimation\***

Bamrung Tau Sieskul<sup>†</sup>, Feng Zheng and Thomas Kaiser  
Institut für Kommunikationstechnik  
Fakultät für Elektrotechnik und Informatik  
Leibniz Universität Hannover

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\*NET 28.5, NET 28: Mobility and Handoff Management 2, Networks Track, IEEE Wireless Communications & Networking Conference (WCNC 2009), April 5-8, 2009.

<sup>†</sup>Appelstraße 9a, 30167 Hannover, Tel: +49 (0)511 762 2825, Fax: +49 (0)511 762 3030,  
Homepage: <http://www.ikt.uni-hannover.de/>, Email: [bamrung.tausieskul@ikt.uni-hannover.de](mailto:bamrung.tausieskul@ikt.uni-hannover.de).

<sup>‡</sup>14:30-16:20, Room: Árpád, Budapest Marriott Hotel, Apaczai Csere Janos utca 4, Budapest, 1052 Hungary.

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## Literature Review (I/II)

- Recently, the Cramér-Rao lower bound (CRB) has been analyzed in [Qi et al. 2006]\* for several geolocation schemes in the presence of non-line-of-sight (NLoS).
- Hybrid schemes outperform those using only one feature in the aspects of estimation accuracy [Catovic and Sahinoglu 2004]<sup>†</sup> and reliability [Liu et al. 2006]<sup>‡</sup>.

\*[Qi et al. 2006] Y. Qi, H. Kobayashi, and H. Suda, “Analysis of wireless geolocation in a non-line-of-sight environment,” *IEEE Trans. Wireless Commun.*, vol. 5, no. 3, pp. 672-681, Mar. 2006.

<sup>†</sup>[Catovic and Sahinoglu 2004] A. Catovic and Z. Sahinoglu, “The Cramér-Rao lower bounds of hybrid TOA/RSS and TDOA/RSS location estimation schemes,” *IEEE Commun. Lett.*, vol. 8, no. 10, pp. 626-628, Oct. 2004.

<sup>‡</sup>[Liu et al. 2006] B.-C. Liu and K.-H. Lin, “Cellular geolocation employing hybrid of relative signal strength and propagation delay,” in *Proc. IEEE Wireless Communications and Networking Conference (WCNC 2006)*, vol. 43, Las Vegas, NV, Apr. 2006, pp. 280-283.

## Literature Review (II/II)

- In [Qi et al. 2006] and [Catovic and Sahinoglu 2004], two different measurements, such as baseband received signal and mean signal strength, are required.
- In [Tau Sieskul et al. 2009a]\*, a path loss is incorporated into path gain.
- In [Tau Sieskul et al. 2009b]†, the inherent accuracy of a mobile station (MS) position estimation is considered by means of the CRB for a handset-based multilateral geolocation system using time-of-arrival (ToA).

\*[Tau Sieskul et al. 2009a] B. Tau Sieskul, F. Zheng, and T. Kaiser, "Time-of-arrival estimation in path attenuation," in *Proc. IEEE International Workshop on Signal Processing Advances for Wireless Communications (SPAWC 2009)*, Perugia, Italy, June 2009.

†[Tau Sieskul et al. 2009b] B. Tau Sieskul, T. Kaiser, and F. Zheng, "A hybrid SS-ToA wireless NLoS geolocation based on path attenuation: Cramér-Rao bound," in *Proc. IEEE Veh. Tech. Conf. (VTC 2009-Spring)*, Barcelona, Spain, Apr. 2009.

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# Motivation



- Theoretical performance reveals that the hybrid SS/ToA method outperforms the usual ToA method.
- There exists a demand to realize the efficiency in practice.

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# Contributions

- We fill in this gap by designing an estimator to achieve the expected theoretical error variance.
- We show that the LoS time delays contributes the same error variance as that of using both LoS and NLoS.
- We propose least squares (LS), weighted least squares (WLS) and maximum likelihood (ML) to estimate the mobile position based on the time delay estimates.
- We then derive the error performance of the LS and the WLS.

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## System Model (I/VI)

- Let  $B$  be the number of all BSs, whose locations,

$$\mathbf{p}_b = \begin{bmatrix} x_b \\ y_b \end{bmatrix}; b \in \{1, 2, \dots, B\}, \quad (1)$$

are known.

- Let  $\kappa$  be the unitless constant depending on antenna characteristics and average channel attenuation given by

$$\kappa = \frac{c^2}{16\pi^2 f_0^2 d_0^2}, \quad (2)$$

where

- $c$  is the speed of light,
- $f_0$  is the center frequency,
- and  $d_0$  is the close-in reference in the far field region.

## System Model (II/VI)

- At each base station, the received energy at the  $b$ -th BS can be expressed by (see e.g. [Goldsmith 2005, p. 46]\* and [Rappaport 2002, p. 38]†)

$$E_b = \frac{d_0^{\gamma_b}}{d_b^{\gamma_b}} \kappa E_s, \quad (3)$$

where

- $d_b$  is the distance between the MS and the  $b$ -th BS,
- $\gamma_b$  is the path loss exponent at the  $b$ -th BS,
- $E_s = \int_{-\infty}^{\infty} |s(t)|^2 dt$  is the energy of a transmitted signal  $s(t)$ .

\*[Goldsmith 2005] A. Goldsmith, *Wireless Communications*. New York, NY: Cambridge University Press, 2005.

†[Rappaport 2002] T. S. Rappaport, *Wireless Communications: Principle and Practice*, 2nd ed. Englewood Cliffs, NJ: Prentice Hall, 2002.

## System Model (III/VI)

- Assume that the discrimination between LoS and NLoS has been conducted (see e.g. [Cong and Zhuang 2005]<sup>\*</sup>, [Liao and Chen 2006]<sup>†</sup>, [Ma et al. 2007]<sup>‡</sup>, [Venkatesh and Buehrer 2007]<sup>§</sup> and references therein).

<sup>\*</sup>[Cong and Zhuang 2005] L. Cong and W. Zhuang, “Non-line-of-sight error mitigation in mobile location,” *IEEE Trans. Wireless Commun.*, vol. 4, no. 2, pp. 560-573, Mar. 2005.

<sup>†</sup>[Liao and Chen 2006] J.-F. Liao and B.-S. Chen, “Robust mobile location estimator with NLOS mitigation using interacting multiple model algorithm,” *IEEE Trans. Wireless Commun.*, vol. 5, no. 11, pp. 3002-3006, Nov. 2006.

<sup>‡</sup>[Ma et al. 2007] C. Ma, R. Klukas, and G. Lachapelle, “A non-line-of-sight error mitigation method for TOA measurements,” *IEEE Trans. Veh. Technol.*, vol. 56, no. 2, pp. 641-651, Mar. 2007.

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## System Model (IV/VI)

- Let  $\tau_b$  be the time delay of the received signal at the  $b$ -th BS, i.e.

$$\tau_b(x, y, l_b) = \frac{1}{c} \left( \sqrt{\tilde{x}_b^2 + \tilde{y}_b^2} + l_b \right), \quad (4)$$

where

$$\tilde{x}_b = x - x_b, \quad (5a)$$

$$\tilde{y}_b = y - y_b, \quad (5b)$$

and  $l_b = 0$ ; for  $b \in \{M + 1, M + 2, \dots, B\}$ .

- As  $d_b = c\tau_b$ , the loseless energy based on (3) can be rewritten as

$$E_b = \frac{1}{\left( \sqrt{\left(\frac{\tilde{x}_b}{d_0}\right)^2 + \left(\frac{\tilde{y}_b}{d_0}\right)^2} + \frac{l_b}{d_0} \right)^{\gamma_b}} \kappa E_s. \quad (6)$$

## System Model (V/VI)

- The received baseband signal can be written as [Qi et al. 2006]\*

$$r_b(t) = a_b s(t - \tau_b) + n_b(t), \quad (7)$$

where

- $s(t)$  is the known waveform,
- $a_b$  and  $\tau_b$  are the amplitude and time delay of the propagation to the  $b$ -th BS,
- and  $n_b(t)$  is an additive noise at the  $b$ -th BS and assumed to be a complex-valued white Gaussian process with zero mean and variance  $\sigma_n^2$ .

\*[Qi et al. 2006] Y. Qi, H. Kobayashi, and H. Suda, "Analysis of wireless geolocation in a non-line-of-sight environment," *IEEE Trans. Wireless Commun.*, vol. 5, no. 3, pp. 672-681, Mar. 2006.

## System Model (VI/VI)

- Since  $E_b = a_b^2 E_s$ , the unitless amplitude is given by

$$a_b = \frac{1}{\left( \sqrt{\left(\frac{\tilde{x}_b}{d_0}\right)^2 + \left(\frac{\tilde{y}_b}{d_0}\right)^2} + \frac{l_b}{d_0} \right)^{\frac{1}{2}\gamma_b}} \sqrt{\kappa}. \quad (8)$$

- All unknown parameters can be aggregated into  $\boldsymbol{\theta} \in \mathbb{R}^{(M+2) \times 1}$  as

$$\boldsymbol{\theta} = \begin{bmatrix} \mathbf{p} \\ \mathbf{l} \end{bmatrix}, \quad (9)$$

where  $\mathbf{l} \in \mathbb{R}^{M \times 1}$  is given by

$$\mathbf{l} = \begin{bmatrix} l_1 \\ l_2 \\ \vdots \\ l_M \end{bmatrix}. \quad (10)$$

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# Mobile Position Estimation (I/VI)

- Let us introduce

$$\boldsymbol{\gamma} = [\gamma_1 \quad \gamma_2 \quad \cdots \quad \gamma_B]^\top, \quad (11)$$

$$\bar{\boldsymbol{\sigma}}^2 = [\sigma_{M+1}^2 \quad \sigma_{M+2}^2 \quad \cdots \quad \sigma_B^2]^\top, \quad (12)$$

where  $\sigma_b^2 = \mathbb{E}_{n_b(t)}\{(\hat{\tau}_b - \tau_b)^2\}$  is given by [Tau Sieskul et al. 2009a]

$$\mathbb{E}_{n_b(t)}\{(\hat{\tau}_b - \tau_b)^2\} = \frac{1}{8\pi^2 \bar{\beta}^2 a_b^2 \frac{E_s}{\sigma_n^2} \left(1 + \frac{1}{16\pi^2 \bar{\beta}^2 \tau_b^2} \gamma_b^2\right)}, \quad (13)$$

with

- $\bar{\beta}$  being the effective (root-mean-square) bandwidth defined by

$$\bar{\beta} = \sqrt{\frac{\int_{-\infty}^{\infty} f^2 |S(f)|^2 df}{\int_{-\infty}^{\infty} |S(f)|^2 df}}, \quad (14)$$

- and  $S(f)$  being the Fourier transform of  $s(t)$ .

## Mobile Position Estimation (II/VI)

- Let us introduce  $\bar{\Phi} = \frac{\partial}{\partial \mathbf{p}} \bar{\mathbf{d}}^T(\mathbf{p}) \in \mathbb{R}^{2 \times (B-M)}$ , where  $\bar{\mathbf{d}} = c\bar{\boldsymbol{\tau}}$  with

$$\bar{\boldsymbol{\tau}} = [\tau_{M+1} \quad \tau_{M+2} \quad \cdots \quad \tau_B]^T. \quad (15)$$

It can be shown that

$$\bar{\Phi} = \begin{bmatrix} \cos(\phi_{M+1}) & \cos(\phi_{M+2}) & \cdots & \cos(\phi_B) \\ \sin(\phi_{M+1}) & \sin(\phi_{M+2}) & \cdots & \sin(\phi_B) \end{bmatrix}, \quad (16)$$

where  $\phi_b$  is defined by

$$\phi_b = \arctan \left( \frac{y_b - y}{x_b - x} \right). \quad (17)$$

## Mobile Position Estimation (III/VI)

- Using either  $\hat{\tau}$  or  $\hat{\tau}$ , the position estimates  $\hat{\mathbf{p}}_{\bar{\tau}}$  and  $\hat{\mathbf{p}}_{\tau}$  provide zero mean and the same variance, i.e.

$$\begin{aligned} \mathbb{E}_{\mathbf{n}(t)} \{(\hat{\mathbf{p}}_{\tau} - \mathbf{p})(\hat{\mathbf{p}}_{\tau} - \mathbf{p})^{\top}\} &= \mathbb{E}_{\mathbf{n}(t)} \{(\hat{\mathbf{p}}_{\bar{\tau}} - \mathbf{p})(\hat{\mathbf{p}}_{\bar{\tau}} - \mathbf{p})^{\top}\} \\ &\simeq c^2(\bar{\Phi}\bar{\Phi}^{\top})^{-1}\bar{\Phi}\mathbf{D}(\bar{\sigma}^2)\bar{\Phi}^{\top}(\bar{\Phi}\bar{\Phi}^{\top})^{-1}, \end{aligned} \quad (18)$$

where

- $\mathbf{D}(\cdot)$  is the diagonal matrix whose diagonal vector is  $\cdot$ ,
- $\simeq$  is the equality, which neglects  $o(\|\hat{\mathbf{p}} - \mathbf{p}\|_{\mathbb{E}}^2)$ ,
- and the little oh of  $u(\hat{\mathbf{p}} - \mathbf{p}) = o(v(\hat{\mathbf{p}} - \mathbf{p}))$  stands for  $\lim_{\hat{\mathbf{p}} \rightarrow \mathbf{p}} \frac{u(\hat{\mathbf{p}} - \mathbf{p})}{v(\hat{\mathbf{p}} - \mathbf{p})} = 0$   
[Serfling 1980, p. 1]\*,
- with the Euclidean norm  $\|\cdot\|_{\mathbb{E}}$ .

\*[Serfling 1980] R. J. Serfling, *Approximation Theorems of Mathematical Statistics*. New York, NY: John Wiley & Sons, Inc., 1980.

## Mobile Position Estimation (IV/VI)

- **Proposition 1 (LS estimate of mobile position)** *The mobile position can be calculated from*

$$\hat{\mathbf{p}}_{\text{LS}} = \arg \min_{x,y} \sum_{b=M+1}^B \left( \hat{\tau}_b - \frac{1}{c} \sqrt{(x_b - x)^2 + (y_b - y)^2} \right)^2. \quad (19)$$

- **Proposition 2 (WLS estimate of mobile position)** *The WLS estimate of  $\mathbf{p}$  is given by*

$$\hat{\mathbf{p}}_{\text{WLS}} = \arg \min_{x,y} \sum_{b=M+1}^B \frac{1}{\sigma_b^2(x,y)} \left( \hat{\tau}_b - \frac{1}{c} \sqrt{(x_b - x)^2 + (y_b - y)^2} \right)^2. \quad (20)$$

- **Proposition 3 (ML estimate of mobile position)** *The ML estimate of  $\mathbf{p}$  is calculated by*

$$\hat{\mathbf{p}}_{\text{ML}} = \arg \min_{x,y} \sum_{b=M+1}^B \ln(\sigma_b^2(x,y)) + \frac{1}{\sigma_b^2(x,y)} (\hat{\tau}_b - \tau_b(x,y))^2. \quad (21)$$

# Mobile Position Estimation (V/VI)

- **Lemma 1** For estimation error, both LS and WLS criteria provide zero mean and the variances from

$$\mathbb{E}_{n(t)} \{(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})^{\text{T}}\} = c^2(\bar{\Phi}\bar{\Phi}^{\text{T}})^{-1}\bar{\Phi}\mathbf{D}(\bar{\sigma}^2)\bar{\Phi}^{\text{T}}(\bar{\Phi}\bar{\Phi}^{\text{T}})^{-1}, \quad (22a)$$

$$\mathbb{E}_{n(t)} \{(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})^{\text{T}}\} = c^2(\bar{\Phi}\mathbf{D}^{-1}(\bar{\sigma}^2)\bar{\Phi}^{\text{T}})^{-1}. \quad (22b)$$

It results in

$$\mathbb{E}_{n(t)} \{(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{LS}} - \mathbf{p})^{\text{T}}\} \succeq \mathbb{E}_{n(t)} \{(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})^{\text{T}}\}, \quad (23)$$

where the equality holds when the variances of the time delay errors are identical.

- It can be seen that
  - the WLS and ML achieve the same variance of the estimation error, which is lower than that by the LS,
  - the use of LoS signal is sufficient to achieve an optimal performance using the time delay,
  - the variance of the estimation error depends only on the LoS portion.

## Mobile Position Estimation (VI/VI)

- As

$$\bar{\Phi}\bar{\Phi}^T = \sum_{b=M+1}^B \begin{bmatrix} \cos(\phi_b) \\ \sin(\phi_b) \end{bmatrix} [\cos(\phi_b) \quad \sin(\phi_b)], \quad (24a)$$

$$\bar{\Phi}\mathbf{D}^{-1}(\bar{\sigma}^2)\bar{\Phi}^T = \sum_{b=M+1}^B \frac{1}{\sigma_b^2} \begin{bmatrix} \cos(\phi_b) \\ \sin(\phi_b) \end{bmatrix} [\cos(\phi_b) \quad \sin(\phi_b)], \quad (24b)$$

the inverses  $(\bar{\Phi}\bar{\Phi}^T)^{-1}$  and  $(\bar{\Phi}\mathbf{D}^{-1}(\bar{\sigma}^2)\bar{\Phi}^T)^{-1}$  exist when their ranks are full.

- In other words, for different  $\phi_b$ ,  $B - M \geq 2$ , i.e.  $B \geq M + 2$ .

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# Cramér-Rao Lower Bound

- **Lemma 2** *When the path loss exponent  $\gamma$  is known, the FIM is*

$$\begin{aligned} \mathbf{J}_{\tau\tau} &= -\mathbb{E}_{\mathbf{n}(t)} \left\{ \frac{\partial^2}{\partial \boldsymbol{\tau} \partial \boldsymbol{\tau}^\top} \ln (p(\mathbf{r}(t); t \in (0, T] | \boldsymbol{\theta})) \right\} \\ &= \frac{E_s}{\sigma_n^2} \mathbf{D}^2(\mathbf{a}) \left( 8\pi^2 \bar{\beta}^2 \mathbf{I} + \frac{1}{2} \mathbf{D}^2(\gamma) \mathbf{D}^{-2}(\boldsymbol{\tau}) \right), \end{aligned} \quad (25)$$

where  $\mathbf{a} \in \mathbb{R}^{B \times 1}$  is defined by

$$\mathbf{a} = [a_1 \quad a_2 \quad \cdots \quad a_B]^\top. \quad (26)$$

- For the case of known  $\gamma$ , the unbiased CRB of the position is given by

$$\mathbf{B}_{\text{pp}} = \frac{1}{8\pi^2 \bar{\beta}^2 \frac{E_s}{\sigma_n^2}} c^2 \left( \bar{\boldsymbol{\Phi}} \mathbf{D}^2(\bar{\mathbf{a}}) \left( \mathbf{I} + \frac{1}{16\pi^2 \bar{\beta}^2} \mathbf{D}^2(\bar{\boldsymbol{\gamma}}) \mathbf{D}^{-2}(\bar{\boldsymbol{\tau}}) \right) \bar{\boldsymbol{\Phi}}^\top \right)^{-1}, \quad (27)$$

where  $\bar{\mathbf{a}} \in \mathbb{R}^{(B-M) \times 1}$  and  $\bar{\boldsymbol{\gamma}} \in \mathbb{R}^{(B-M) \times 1}$  are defined by

$$\bar{\mathbf{a}} = [a_{M+1} \quad a_{M+2} \quad \cdots \quad a_B]^\top, \quad (28a)$$

$$\bar{\boldsymbol{\gamma}} = [\gamma_{M+1} \quad \gamma_{M+2} \quad \cdots \quad \gamma_B]^\top. \quad (28b)$$

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# Asymptotic Performance

- Since we have

$$\begin{aligned} E_{n(t)} \{(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{WLS}} - \mathbf{p})^T\} &= E_{n(t)} \{(\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})^T\} \\ &= c^2 (\bar{\Phi} \mathbf{D}^2(\bar{\sigma}^2) \bar{\Phi}^T)^{-1}, \end{aligned} \quad (29)$$

the error variance ratio of the position estimate is

$$\sqrt{\frac{\text{trace} (E_{n(t)} \{(\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})(\hat{\mathbf{p}}_{\text{ML}} - \mathbf{p})^T\})}{\text{trace} (\mathbf{B}_{\text{pp}})}} = 1, \quad (30)$$

which can be inferred that the WLS and the ML are statistically efficient.

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# Numerical Examples (I/V)

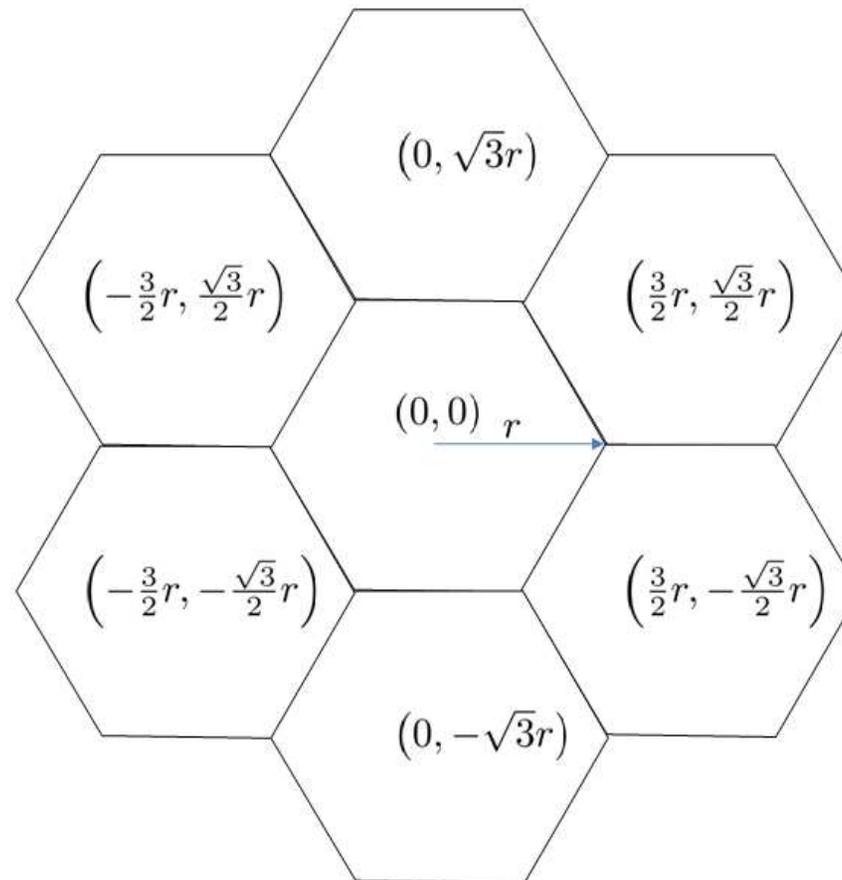


Fig. 1: Cellular system with cell radius  $r$ .

## Numerical Examples (II/V)

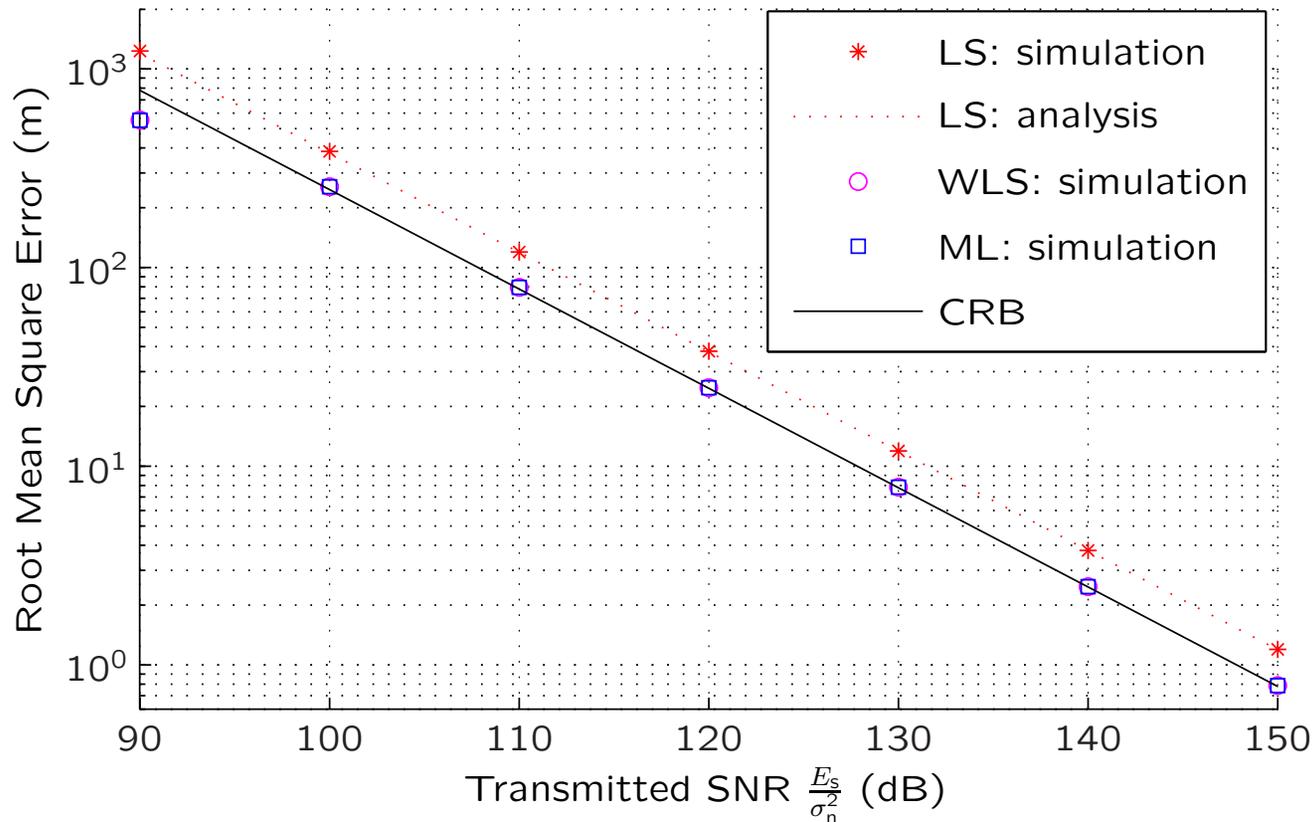


Fig. 2: RMSE of the position estimate as a function of the transmitted SNR for  $M = 0$  NLoS BSs,  $\bar{\beta} = 10 \frac{1}{\sqrt{3}} \pi$  MHz,  $r = 2,000$  m,  $\gamma_b = 4.5425$  and  $N_R = 10,000$  independent runs.

# Numerical Examples (III/V)

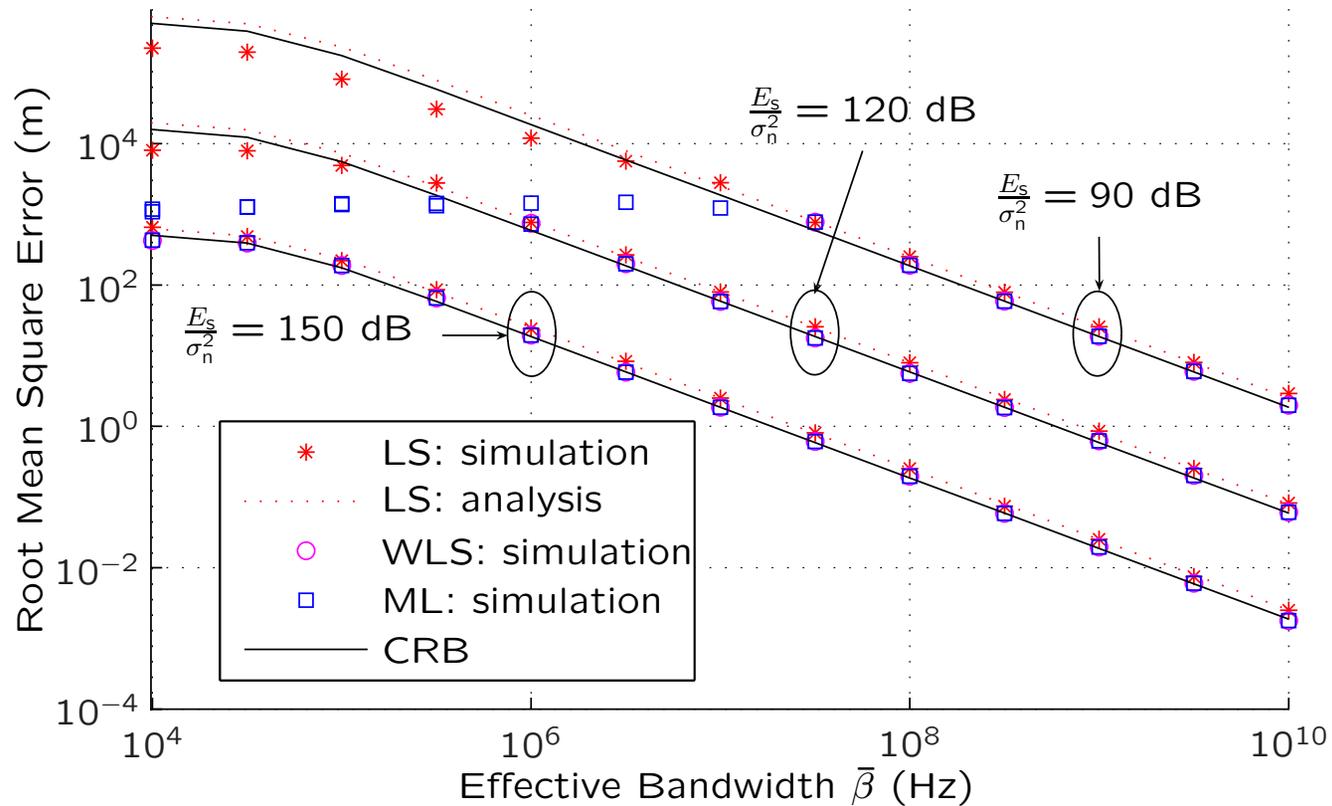


Fig. 3: RMSE of the position estimate as a function of the effective bandwidth of the transmitted signal for  $\frac{E_s}{\sigma_n^2} = 90, 120, 150$  dB,  $M = 1$  NLoS BSs,  $r = 2,000$  m,  $\gamma_b = 4.5425$  and  $N_R = 100$  independent runs.

## Numerical Examples (IV/V)

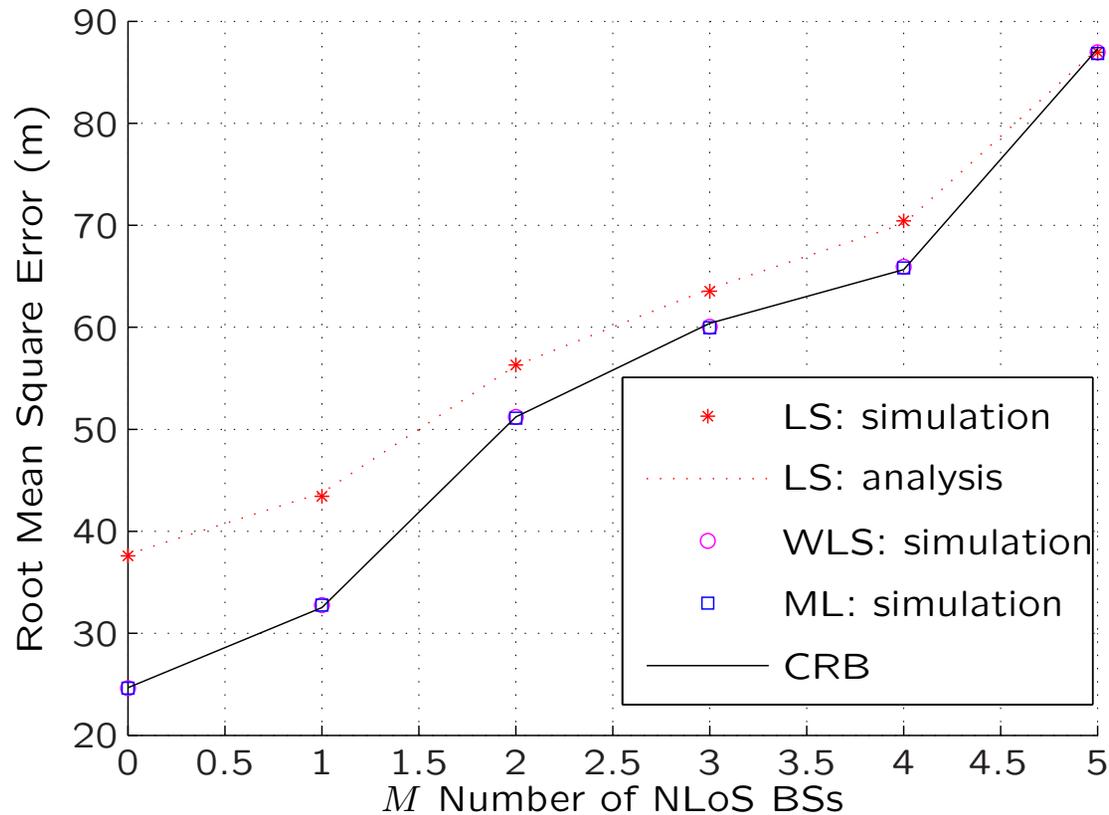


Fig. 4: RMSE of the position estimate as a function of the number of the NLoS BSs for  $\frac{E_s}{\sigma_n^2} = 120$  dB,  $\bar{\beta} = 10 \frac{1}{\sqrt{3}} \pi$  MHz,  $r = 2,000$  m,  $\gamma_b = 4.5425$  and  $N_R = 10,000$  independent runs.

## Numerical Examples (V/V)

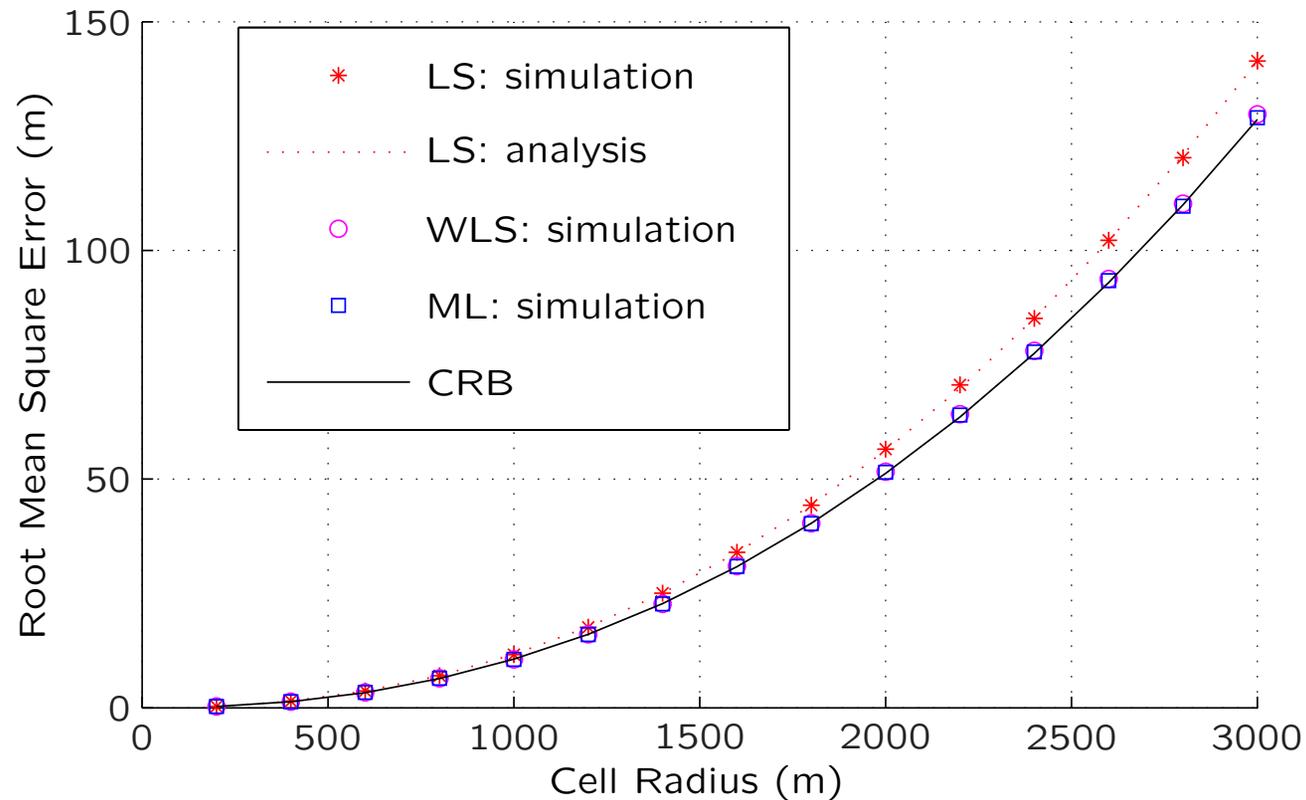


Fig. 5: RMSE of the position estimate as a function of the cell radius for  $\frac{E_s}{\sigma_n^2} = 120$  dB,  $\bar{\beta} = 10 \frac{1}{\sqrt{3}} \pi$  MHz,  $M = 2$  NLoS BSs,  $\gamma_b = 4.5425$  and  $N_R = 10,000$  independent runs.

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## Conclusions and future works

### Conclusions:

- Three parametric estimators are proposed to estimate the mobile position.
- The use of only LoS is sufficient to achieve the optimal performance.
- The WLS and ML are the optimal estimators, which attain the CRB.

### Future works:

- Multipath propagation.
- Small-scale fading.
- Effect of imperfect knowledge of the path loss.
- Effect of positive time delay.