

Proof Details for “Performance Analysis of Godard-Based Blind Channel Identification”[†]

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I. PROOF OF LEMMA 1

The expected block-ASPE can be written

$$\begin{aligned} \mathbb{E}\{\mathcal{E}_{\hat{\mathbf{h}}}\} &= \mathbb{E}\left\{\frac{1}{Q+1}\sum_{\delta=0}^Q\left\|\theta_{\hat{\mathbf{h}}}\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}-\mathbf{h}_{\nu+M-\delta}^{(0)}\right\|_2^2\right\} \\ &= \mathbb{E}\left\{\frac{1}{Q+1}\sum_{\delta=0}^Q\left(\left\|\theta_{\hat{\mathbf{h}}}\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}-\theta_{\hat{\mathbf{h}}}\mathbb{E}\{\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}\}\right\|_2^2+\left\|\theta_{\hat{\mathbf{h}}}\mathbb{E}\{\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}\}-\mathbf{h}_{\nu+M-\delta}^{(0)}\right\|_2^2\right)\right\} \end{aligned}$$

where $\theta_{\hat{\mathbf{h}}}$ was specified in the text as

$$\theta_{\hat{\mathbf{h}}} = \arg \min_{\theta \in \mathbb{C}} \left\| \theta \hat{\mathbf{h}}_{\nu+M}^{(0)} - \mathbf{h}_{\nu+M}^{(0)} \right\|_2^2. \quad (1)$$

Expanding (1) and zeroing the partial derivative with respect to θ , it is straightforward to show that

$$\theta_{\hat{\mathbf{h}}} = \frac{\hat{\mathbf{h}}_{\nu+M}^{(0)H} \mathbf{h}_{\nu+M}^{(0)}}{\left\| \hat{\mathbf{h}}_{\nu+M}^{(0)} \right\|_2^2}. \quad (2)$$

Recalling

$$\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)} := \frac{1}{N} \sum_{n=0}^{N-1} \mathbf{r}_{n-\delta} y_{n-M}^*$$

it can be seen that

$$\mathbb{E}\{\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}\} = \mathbb{E}\{\mathbf{r}_{n-\delta} y_{n-M}^*\} = \hat{\mathbf{h}}_{\nu+M-\delta}^{(0)},$$

and thus

$$\begin{aligned} \mathbb{E}\{\mathcal{E}_{\hat{\mathbf{h}}}\} &= \frac{1}{Q+1} \sum_{\delta=0}^Q \left(|\theta_{\hat{\mathbf{h}}}|^2 \mathbb{E}\left\{\left\|\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}-\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}\right\|_2^2\right\}+\left\|\theta_{\hat{\mathbf{h}}}\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}-\mathbf{h}_{\nu+M-\delta}^{(0)}\right\|_2^2\right) \\ &= \mathcal{E}_{\hat{\mathbf{h}}} + \frac{|\theta_{\hat{\mathbf{h}}}|^2}{Q+1} \sum_{\delta=0}^Q \mathbb{E}\left\{\left\|\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}-\hat{\mathbf{h}}_{\nu+M-\delta}^{(0)}\right\|_2^2\right\} \end{aligned} \quad (3)$$

The bulk of the proof is spent analyzing the righthand term above.

$$\begin{aligned} \mathbb{E}\left\{\left\|\hat{\mathbf{h}}_i^{(0)}-\hat{\mathbf{h}}_i^{(0)}\right\|_2^2\right\} &= \mathbb{E}\left\{\left\|\hat{\mathbf{h}}_i^{(0)}\right\|_2^2-\left(\hat{\mathbf{h}}_i^{(0)}\right)^H \hat{\mathbf{h}}_i^{(0)}-\left(\hat{\mathbf{h}}_i^{(0)}\right)^H \hat{\mathbf{h}}_i^{(0)}+\left\|\hat{\mathbf{h}}_i^{(0)}\right\|_2^2\right\} \\ &= \mathbb{E}\left\{\left\|\hat{\mathbf{h}}_i^{(0)}\right\|_2^2\right\}-\mathbb{E}\left\{\hat{\mathbf{h}}_i^{(0)}\right\}^H \hat{\mathbf{h}}_i^{(0)}-\left(\hat{\mathbf{h}}_i^{(0)}\right)^H \mathbb{E}\left\{\hat{\mathbf{h}}_i^{(0)}\right\}+\left\|\hat{\mathbf{h}}_i^{(0)}\right\|_2^2 \\ &= \mathbb{E}\left\{\left\|\hat{\mathbf{h}}_i^{(0)}\right\|_2^2\right\}-\left\|\hat{\mathbf{h}}_i^{(0)}\right\|_2^2. \end{aligned} \quad (4)$$

Now we wish to examine the lefthand term in (4) for $i = \nu + M - \delta$. To avoid ugly notation, we examine the scalar-valued channel case, i.e., $P = 1$. The extension to general P is trivial. Thus we

have

$$\begin{aligned} \mathbb{E}\left\{\left|\hat{h}_{\nu+M-\delta}^{(0)}\right|^2\right\} &= \mathbb{E}\left\{\left|\frac{1}{N}\sum_{n=0}^{N-1}\sum_{k,j}h_j^{(k)}s_{n-\delta-j}^{(k)}\sum_{\ell,i}q_i^{(\ell)*}s_{n-M-i}^{(\ell)*}\right|^2\right\} \\ &= \frac{1}{N^2}\sum_{k,j,\ell,i}h_j^{(k)}q_i^{(\ell)*}\sum_{a,b,c,d}h_b^{(a)*}q_d^{(c)}\underbrace{\sum_{n=0}^{N-1}\sum_{m=0}^{N-1}\mathbb{E}\left\{s_{n-\delta-j}^{(k)}s_{n-M-i}^{(\ell)*}s_{m-\delta-b}^{(a)*}s_{m-M-d}^{(c)}\right\}}_B \end{aligned}$$

Let's consider the quantity B for various (mutually-exclusive) cases:

A.1. $k = \ell = a = c$

$$\text{A.1.1. } \left\{ \begin{array}{l} n - \delta - j = n - M - i = m - \delta - b = m - M - d \\ \Leftrightarrow j = M - \delta + i \text{ and } b = M - \delta + d \text{ and } m = d + n - i \end{array} \right\}, B = \mathbb{E}\{|s_i^{(k)}|^4\} = \kappa_s^{(k)} \sigma_s^4$$

$$\text{A.1.2. } \left\{ \begin{array}{l} n - \delta - j = n - M - i \neq m - \delta - b = m - M - d \\ \Leftrightarrow j = M - \delta + i \text{ and } b = M - \delta + d \text{ and } m \neq d + n - i \end{array} \right\}, B = \mathbb{E}^2\{|s_i^{(k)}|^2\} = \sigma_s^4$$

$$\text{A.1.3. } \left\{ \begin{array}{l} n - \delta - j = m - \delta - b \neq n - M - i = m - M - d \\ \Leftrightarrow j \neq M - \delta + i \text{ and } d = m - n + i \text{ and } b = m - n + j \end{array} \right\}, B = \mathbb{E}^2\{|s_i^{(k)}|^2\} = \sigma_s^4$$

$$\text{A.1.4. } \left\{ \begin{array}{l} n - \delta - j = m - M - d \neq n - M - i = m - \delta - b \\ \Leftrightarrow j \neq M - \delta + i \text{ and } d = m - n - M + \delta + j \text{ and } b = m - n + M - \delta + i \end{array} \right\}, B = \mathbb{E}^2\{(s_i^{(k)})^2\} = \sigma_s^4 \text{ iff } s \in \mathbb{R}$$

A.1.5. Else $B = 0$

A.2. $k = \ell \neq a = c$

$$\text{A.2.1. } \left\{ \begin{array}{l} n - \delta - j = n - M - i \text{ and } m - \delta - b = m - M - d \\ \Leftrightarrow j = M - \delta + i \text{ and } b = M - \delta + d \end{array} \right\}, B = \mathbb{E}\{|s_i^{(k)}|^2\} \mathbb{E}\{|s_i^{(a)}|^2\} = \sigma_s^4$$

A.2.2. Else $B = 0$

A.3. $k = a \neq \ell = c$

$$\text{A.3.1. } \left\{ \begin{array}{l} n - \delta - j = m - \delta - b \text{ and } n - M - i = m - M - d \\ \Leftrightarrow d = m - n + i \text{ and } b = m - n + j \end{array} \right\}, B = \mathbb{E}\{|s_i^{(k)}|^2\} \mathbb{E}\{|s_i^{(\ell)}|^2\} = \sigma_s^4$$

A.3.2. Else $B = 0$

A.4. $k = c \neq \ell = a$

$$\text{A.4.1. } \left\{ \begin{array}{l} n - \delta - j = m - M - d \text{ and } n - M - i = m - \delta - b \\ \Leftrightarrow d = m - n - M + \delta + j \text{ and } b = m - n + M - \delta + i \end{array} \right\}, B = \mathbb{E}\{(s_i^{(k)})^2\} \mathbb{E}\{(s_i^{(\ell)})^2\} = \sigma_s^4 \text{ iff } s \in \mathbb{R}$$

A.4.2. Else $B = 0$

A.5. all other cases: $B = 0$.

Plugging in non-zero B from the cases A.1.-A.5. above, we have

$$\begin{aligned}
& N^2 \mathbb{E} \left\{ \left| \hat{h}_{\nu+M-\delta}^{(0)} \right|^2 \right\} \\
&= \underbrace{\sum_k \left(\sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right) \left(\sum_d h_{M-\delta+d}^{(k)*} q_d^{(k)} \right) \sum_{n=0}^{N-1} \kappa_s^{(k)} \sigma_s^4}_{\text{A.1.1.}} \\
&+ \underbrace{\sum_k \left(\sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right) \left(\sum_d h_{M-\delta+d}^{(k)*} q_d^{(k)} \right) \sum_{n=0}^{N-1} \sum_{m \neq d+n-i}^{N-1} \sigma_s^4}_{\text{A.1.2.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i q_i^{(k)*} q_{m-n+i}^{(k)} \right) \left(\sum_{j \neq M-\delta+i} h_j^{(k)} h_{m-n+j}^{(k)*} \right) \sigma_s^4}_{\text{A.1.3.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i h_{m-n+M-\delta+i}^{(k)*} q_i^{(k)*} \right) \left(\sum_{d \neq m-n+i} h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \sigma_s^4}_{\text{A.1.4.—only exists iff } s \in \mathbb{R}} \\
&+ \underbrace{\sum_k \sum_{c \neq k} \left(\sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right) \left(\sum_d h_{M-\delta+d}^{(c)*} q_d^{(c)} \right) \sum_{n,m=0}^{N-1} \sigma_s^4}_{\text{A.2.1.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \sum_k \sum_{c \neq k} \left(\sum_i q_i^{(c)*} q_{m-n+i}^{(c)} \right) \left(\sum_j h_j^{(k)} h_{m-n+j}^{(k)*} \right) \sigma_s^4}_{\text{A.3.1.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \sum_k \sum_{\ell \neq k} \left(\sum_i h_{m-n+M-\delta+i}^{(\ell)*} q_i^{(\ell)*} \right) \left(\sum_d h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \sigma_s^4}_{\text{A.4.1.—only exists iff } s \in \mathbb{R}}
\end{aligned}$$

Note that some terms only exist in case of real-valued sources. Expanding the terms in the previous

equation,

$$\begin{aligned}
& N^2 \mathbb{E} \left\{ \left| \hat{h}_{\nu+M-\delta}^{(0)} \right|^2 \right\} \\
&= \underbrace{N \sum_k \left| \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 \kappa_s^{(k)} \sigma_s^4}_{\text{A.1.1.}} + \underbrace{N^2 \sum_k \left| \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 \sigma_s^4 - N \sum_k \left| \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 \sigma_s^4}_{\text{A.1.2.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i q_i^{(k)*} q_{m-n+i}^{(k)} \right) \left(\sum_j h_j^{(k)} h_{m-n+j}^{(k)*} \right) \sigma_s^4 - \sum_{n,m=0}^{N-1} \sum_k \left(\sum_i q_i^{(k)*} q_{m-n+i}^{(k)} h_{M-\delta+i}^{(k)} h_{m-n+M-\delta+i}^{(k)*} \right) \sigma_s^4}_{\text{A.1.3.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i h_{m-n+M-\delta+i}^{(k)*} q_i^{(k)*} \right) \left(\sum_d h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \sigma_s^4}_{\text{A.1.4.—only exists iff } s \in \mathbb{R}} \\
&- \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i h_{m-n+M-\delta+i}^{(k)*} q_i^{(k)*} h_{M-\delta+i}^{(k)} q_{m-n+i}^{(k)} \right) \sigma_s^4}_{\text{A.1.4.—only exists iff } s \in \mathbb{R}} \\
&+ \underbrace{N^2 \left| \sum_k \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 \sigma_s^4 - N^2 \sum_k \left| \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 \sigma_s^4}_{\text{A.2.1.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \left(\sum_{c,i} q_i^{(c)*} q_{m-n+i}^{(c)} \right) \left(\sum_{k,j} h_j^{(k)} h_{m-n+j}^{(k)*} \right) \sigma_s^4 - \sum_{n,m=0}^{N-1} \sum_k \left(\sum_i q_i^{(k)*} q_{m-n+i}^{(k)} \right) \left(\sum_j h_j^{(k)} h_{m-n+j}^{(k)*} \right) \sigma_s^4}_{\text{A.3.1.}} \\
&+ \underbrace{\sum_{n,m=0}^{N-1} \left(\sum_{\ell,i} h_{m-n+M-\delta+i}^{(\ell)*} q_i^{(\ell)*} \right) \left(\sum_{k,d} h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \sigma_s^4}_{\text{A.4.1.—only exists iff } s \in \mathbb{R}} \\
&- \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i h_{m-n+M-\delta+i}^{(k)*} q_i^{(k)*} \right) \left(\sum_d h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \sigma_s^4}_{\text{A.4.1.—only exists iff } s \in \mathbb{R}}
\end{aligned}$$

A number of the terms cancel, leaving

$$\begin{aligned}
& N^2 \mathbb{E} \left\{ \left| \hat{h}_{\nu+M-\delta}^{(0)} \right|^2 \right\} \\
&= N \sum_k \left| \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 (\kappa_s^{(k)} - 1) \sigma_s^4 - \sum_{n,m=0}^{N-1} \sum_k \left(\sum_i q_i^{(k)*} q_{m-n+i}^{(k)} h_{M-\delta+i}^{(k)} h_{m-n+M-\delta+i}^{(k)*} \right) \sigma_s^4 \\
&\quad - \underbrace{\sum_{n,m=0}^{N-1} \sum_k \left(\sum_i h_{m-n+M-\delta+i}^{(k)*} q_i^{(k)*} h_{M-\delta+i}^{(k)} q_{m-n+i}^{(k)} \right) \sigma_s^4}_{\text{iff } s \in \mathbb{R}} \\
&\quad + N^2 \left| \sum_k \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 \sigma_s^4 + \sum_{n,m=0}^{N-1} \left(\sum_{c,i} q_i^{(c)*} q_{m-n+i}^{(c)} \right) \left(\sum_{k,j} h_j^{(k)} h_{m-n+j}^{(k)*} \right) \sigma_s^4 \\
&\quad + \underbrace{\sum_{n,m=0}^{N-1} \left(\sum_{\ell,i} h_{m-n+M-\delta+i}^{(\ell)*} q_i^{(\ell)*} \right) \left(\sum_{k,d} h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \sigma_s^4}_{\text{iff } s \in \mathbb{R}}
\end{aligned}$$

Recognizing the fourth term on the right side as $N^2 |\hat{h}_{\nu+M-\delta}^{(0)}|^2$ and bringing it to the left,

$$\begin{aligned}
\mathbb{E} \left\{ \left| \hat{h}_{\nu+M-\delta}^{(0)} \right|^2 \right\} - \left| \hat{h}_{\nu+M-\delta}^{(0)} \right|^2 &= \frac{1}{N} \sum_k \left| \sum_i h_{M-\delta+i}^{(k)} q_i^{(k)*} \right|^2 (\kappa_s^{(k)} - 1) \sigma_s^4 \\
&\quad + \frac{1}{N^2} \sum_{n,m=0}^{N-1} \sum_{k,j} h_j^{(k)} h_{m-n+j}^{(k)*} \sum_{(c,i) \neq (k,j-M+\delta)} q_i^{(c)*} q_{m-n+i}^{(c)} \sigma_s^4 \\
&\quad + \underbrace{\frac{1}{N^2} \sum_{n,m=0}^{N-1} \sum_{\ell,i} h_{m-n+M-\delta+i}^{(\ell)*} q_i^{(\ell)*} \sum_{(k,d) \neq (\ell,m-n+i)} h_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \sigma_s^4}_{\text{iff } s \in \mathbb{R}}
\end{aligned}$$

For general P , the previous equation has the form

$$\begin{aligned}
\mathbb{E} \left\{ \left\| \hat{\mathbf{h}}_{\nu+M-\delta}^{(0)} \right\|_2^2 \right\} - \left\| \hat{\mathbf{h}}_{\nu+M-\delta}^{(0)} \right\|_2^2 &= \frac{\sigma_s^4}{N} \sum_k \left\| \sum_i \mathbf{h}_{M-\delta+i}^{(k)} q_i^{(k)*} \right\|^2 (\kappa_s^{(k)} - 1) \\
&\quad + \frac{\sigma_s^4}{N^2} \sum_{n,m=0}^{N-1} \sum_{k,j} \mathbf{h}_{m-n+j}^{(k)H} \mathbf{h}_j^{(k)} \sum_{(c,i) \neq (k,j-M+\delta)} q_i^{(c)*} q_{m-n+i}^{(c)} \\
&\quad + \underbrace{\frac{\sigma_s^4}{N^2} \sum_{n,m=0}^{N-1} \sum_{\ell,i} \mathbf{h}_{m-n+M-\delta+i}^{(\ell)H} q_i^{(\ell)*} \sum_{(k,d) \neq (\ell,m-n+i)} \mathbf{h}_{n-m+M-\delta+d}^{(k)} q_d^{(k)}}_{\text{iff } s \in \mathbb{R}}
\end{aligned}$$

Combining the previous equation with (3) and (4) we find that

$$\begin{aligned}
\mathbb{E}\{\mathcal{E}_{\hat{\underline{h}}}\} &= \mathcal{E}_{\hat{\underline{h}}} + \frac{|\theta_{\hat{\underline{h}}}|^2 \sigma_s^4}{N(Q+1)} \sum_{\delta=0}^Q \left(\sum_k \left\| \sum_i \mathbf{h}_{M-\delta+i}^{(k)} q_i^{(k)*} \right\|^2 (\kappa_s^{(k)} - 1) \right. \\
&\quad + \frac{1}{N} \sum_{n,m=0}^{N-1} \sum_{k,j} \mathbf{h}_{m-n+j}^{(k)H} \mathbf{h}_j^{(k)} \sum_{(c,i) \neq (k,j-M+\delta)} q_i^{(c)*} q_{m-n+i}^{(c)} \\
&\quad \left. + \frac{1}{N^2} \sum_{n,m=0}^{N-1} \sum_{\ell,i} \mathbf{h}_{m-n+M-\delta+i}^{(\ell)H} q_i^{(\ell)*} \sum_{(k,d) \neq (\ell,m-n+i)} \mathbf{h}_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \quad (5) \\
&\hspace{15em} \underbrace{\hspace{15em}}_{\text{iff } s \in \mathbb{R}}
\end{aligned}$$

Plugging (2) into the previous expression,

$$\begin{aligned}
\mathbb{E}\{\mathcal{E}_{\hat{\underline{h}}}\} &= \mathcal{E}_{\hat{\underline{h}}} + \frac{\sigma_s^4}{N(Q+1)} \frac{|\hat{\underline{h}}_{\nu+M}^{(0)H} \mathbf{h}_{\nu+M}^{(0)}|^2}{\|\hat{\underline{h}}_{\nu+M}^{(0)}\|_2^4} \sum_{\delta=0}^Q \left(\sum_k \left\| \sum_i \mathbf{h}_{M-\delta+i}^{(k)} q_i^{(k)*} \right\|^2 (\kappa_s^{(k)} - 1) \right. \\
&\quad + \frac{1}{N} \sum_{n,m=0}^{N-1} \left(\sum_{k,j} \mathbf{h}_{m-n+j}^{(k)H} \mathbf{h}_j^{(k)} \right) \left(\sum_{(c,i) \neq (k,j-M+\delta)} q_i^{(c)*} q_{m-n+i}^{(c)} \right) \\
&\quad \left. + \frac{1}{N^2} \sum_{n,m=0}^{N-1} \left(\sum_{\ell,i} \mathbf{h}_{m-n+M-\delta+i}^{(\ell)H} q_i^{(\ell)*} \right) \left(\sum_{(k,d) \neq (\ell,m-n+i)} \mathbf{h}_{n-m+M-\delta+d}^{(k)} q_d^{(k)} \right) \right) \quad (6) \\
&\hspace{15em} \underbrace{\hspace{15em}}_{\text{iff } s \in \mathbb{R}}
\end{aligned}$$