Optimal Training Sequences for Joint Timing Synchronization and Channel Estimation in Distributed Communication Networks

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Abstract—For distributed multi-user and multi-relay cooperative networks, the received signal may be affected by multiple timing offsets (MTOs) and multiple channels that need to be jointly estimated for successful decoding at the receiver. This paper addresses the design of optimal training sequences for efficient estimation of MTOs and multiple channel parameters. A new hybrid Cramér-Rao lower bound (HCRB) for joint estimation of MTOs and channels is derived. Subsequently, by minimizing the derived HCRB as a function of training sequences, three training sequence design guidelines are derived and according to these guidelines, two training sequences are proposed. In order to show that the proposed design guidelines also improve estimation accuracy, the conditional Cramér-Rao lower bound (ECRB), which is a tighter lower bound on the estimation accuracy compared to the HCRB, is also derived. Numerical results show that the proposed training sequence design guidelines not only lower the HCRB, but they also lower the ECRB and the mean-square error of the proposed maximum a posteriori estimator. Moreover, extensive simulations demonstrate that application of the proposed training sequences significantly lowers the bit-error rate performance of multi-relay cooperative networks when compared to training sequences that violate these design guidelines.

Index Terms—Training sequence (TS), multiple timing offsets (MTOs), synchronization, channel estimation, hybrid Cramér-Rao lower bound (HCRB), distributed communication network, and maximum-a-posteriori (MAP) estimation.

I. INTRODUCTION

TRAINING sequences (TSs) are widely used in communication systems for channel estimation and synchronization [1]. Since the choice of TS significantly affects estimation and system performance [2], TS design is an important topic in the field of communications. It is also known that in distributed multi-user and multi-relay cooperative networks, the receiver needs to detect and decode the signals from multiple nodes that are affected by multiple channels, multiple timing offsets (MTOs), and multiple carrier frequency offsets (MCOFs) [3], [4]. However, the main focus in the literature has been on the design of TSs for channel estimation [5]–[18], or MCOF and channel estimation [19]–[23], while relatively little attention has been paid to the topic of TS design for joint MTO and multiple channel estimation [24].

To date, different approaches have been adopted to design TSs that improve estimation performance. In [14], [15], [19], the authors consider specific estimation algorithms and attempt to find TSs that minimize the corresponding variance of the estimation error. However, the resulting TSs are only optimal for the estimation method under consideration and may not have broader applications. In [5], [23], and [24], new TSs that minimize the Cramér-Rao lower bound (CRB), which is the lower bound on the variance of the estimation error of any unbiased estimator, are derived. However, since the CRBs in [5], [23], and [24] are functions of specific channel realizations, the resulting TSs cannot be guaranteed to be optimal for all instances of random channels. In this regard, it is desirable to derive optimal TSs that are independent of the channel realizations.

Even though estimators for obtaining MTOs and channel parameters in multi-user distributed networks, decode-and-forward (DF) cooperative systems, and amplify-and-forward (AF) cooperative systems are proposed in [3], [25], and [26], respectively, the design of optimal TSs is left as an open research area [25], [26]. For the case of single timing offset estimation in point-to-point MIMO systems, [27] proposes optimal TSs based on the design in [17]. However, in [2], it is shown that the proposed TSs in [27] are not optimal in general and instead, Walsh sequences are proposed as a more appropriate alternative. More importantly, the solutions in [27] and [2] are not optimal and are only applicable to point-to-point MIMO systems, since they assume that the received signal is affected by a single timing offset. Thus, as shown in this paper, they are not sufficient for the design of optimal TSs for joint channel and MTO estimation in distributed multi-user and multi-relay cooperative networks. Finally, even though, [24] presents some guidelines for the design of optimal TSs for MTO and multiple channel estimation in cooperative multi-relay networks, they are mainly obtained using numerical
follows:

The main contributions of this paper can be summarized as and a new maximum a posteriori (MAP) estimator are derived. A tighter bound on the mean-square error (MSE) of estimators, the conditional Cramér-Rao lower bound (HCRB), which is a tighter bound on the mean-square error (MSE) of estimators, and a new maximum a posteriori (MAP) estimator are derived. The main contributions of this paper can be summarized as follows:

- New HCRBs, ECRBs, and a MAP estimator for joint estimation of multiple channels and MTOs are derived. The derivation of the ECRB is motivated by the fact that it serves as a tight lower bound on the estimation accuracy of the MAP estimator.
- By minimizing the derived HCRB for joint estimation of multiple channels and MTOs, three criteria for the design of optimal TSs are formulated. It is shown that the proposed guidelines not only lower the HCRB, but also lower the ECRB and the MSE of the MAP estimator.
- Based on the proposed TS design criteria, two TSs are proposed and it is demonstrated that these TSs result in a lower MSE for joint estimation of MTO and channel parameters when compared to TSs that violate the proposed guidelines. Moreover, simulations show that application of the proposed TSs in a multi-relay cooperative network significantly enhances the network’s BER performance.

C. Organization

The remainder of the paper is organized as follows. Section II outlines the system model and the general set of assumptions. In Section III, the HCRB and ECRB for joint estimation of MTOs and channel parameters are derived. In Section IV, the guidelines for designing optimal TSs are proposed while in Section V, the MAP estimator for joint estimation of MTOs and channels are derived. In Section VI, simulation results are presented and Section VII concludes the paper.

D. Notation

Superscripts $(\cdot)^*$, $(\cdot)^H$, and $(\cdot)^T$ denote the conjugate, the conjugate transpose, and the transpose operators, respectively. Bold face lowercase letters, $\mathbf{x}$, bold face uppercase letters, $\mathbf{X}$, are used for vectors and matrices, respectively. $[\mathbf{X}]_{x,y}$ represents the entry in row $x$ and column $y$ of $\mathbf{X}$. $\mathbf{I}_{X \times X}$ and $\mathbf{0}_{X \times X}$ denote the $X \times X$ identity and all zeros matrices, respectively. $|\cdot|$ is the absolute value operator, $|\mathbf{x}|$ and $|\mathbf{x}|_2$ denote the element-wise absolute value and the $\ell_2$ norm of $\mathbf{x}$, respectively. $\det(\mathbf{X})$ and $\text{Tr}(\mathbf{X})$ represent the determinant and trace of $\mathbf{X}$, respectively. $\text{diag}(\mathbf{x})$ is used to denote a diagonal matrix, where its diagonal elements are given by $\mathbf{x}$ and $\text{diag}(\mathbf{X})$ is a vector used to denote the diagonal elements of $\mathbf{X}$. $\mathbb{E}[\cdot]$ denotes the expected value of its argument. $\Re\{\cdot\}$ and $\Im\{\cdot\}$ denote the real and imaginary parts of a complex quantity, respectively. $\bar{x}$ and $\tilde{x}$ denote the approximated and estimated value of $x$, respectively. $\mathcal{N}(\mu, \sigma^2)$ and $\mathcal{CN}(\mu, \sigma^2)$ are used to denote real and complex Gaussian distributions with mean $\mu$ and variance $\sigma^2$, respectively. $\mathcal{U}(-x, x)$ denotes a uniform distribution between $-x$ and $x$. $\Delta_x^y f(\cdot) \triangleq \frac{\partial}{\partial x} \left[ \frac{\partial}{\partial y} f(\cdot) \right]^T$ denotes the Hessian operator.

II. System Model

We consider a communication system where multiple nodes communicate with a single destination node. Multi-relay cooperative or multi-user distributed networks are examples of the system model under consideration. All nodes are assumed to be equipped with a single antenna. In addition to being affected by multiple channel parameters, the received signal is affected by MTOs due to the random propagation delays at each node.

Signal transmission consists of a training period and a data transmission period. In the training period, the estimates of MTOs and channel parameters are obtained by employing different TSs of length $L$ that are transmitted from the $K$ distributed nodes. In the data transmission period, the estimates obtained during the training period are used at the receiver to detect the signals from multiple nodes. In order to improve the overall end-to-end system performance in the data transmission period, the goal of this paper is to design optimal TSs in the training period to efficiently estimate MTOs and channel parameters. Throughout this paper, the following set of assumptions and system design parameters are considered:

A1. Quasi-static and frequency-flat fading channels are considered, i.e., the channel parameters do not change over the length of a frame but they change from frame to frame. The assumption of frequency-flat channels can be broadened to frequency-selective channels by employing orthogonal frequency division multiple access. Moreover, the use of such channels is motivated by prior research in this field [4], [25]–[29].

A2. Over a frame, timing offsets are modeled as deterministic but unknown parameters [4], [25], [26].

A3. The effect of CFO on the received signal is not considered, since the topic of TS design for MCFO estimation has been extensively addressed in the literature, e.g., see [30] and references therein.

The sampled baseband received signal, $\mathbf{y} \triangleq [y(0), \ldots, y(QL - 1)]^T$, at the receiver, prior to matched filtering, is given by

$$\mathbf{y} = \mathbf{\Psi} \mathbf{h} + \mathbf{w},$$

where:

- $T$ denotes the symbol duration, $T_s = T/Q$ is the sampling interval, $Q$ is the oversampling factor,
- $\mathbf{\Psi} \triangleq [\xi_1, \ldots, \xi_K]$ is a $QL \times K$ matrix, $\xi_k \triangleq \mathbf{G}_k \mathbf{t}_k$ is a $QL \times 1$ vector for $k = 1, \ldots, K$, ...
The first step in determining the HCRB is to formulate the parameter vector of interest, \( \theta \triangleq [\theta_r, \theta_d]^T \), which is given by

\[
\theta \triangleq [\Re \{h\}^T, \Im \{h\}^T, \tau^T]^T,
\]

(2)

where \( \theta_e \triangleq [\Re \{h\}^T, \Im \{h\}^T] \) is the random vector of channel parameters and \( \theta_d \triangleq \tau \triangleq [\tau_1, \ldots, \tau_K]^T \) is the deterministic vector of MTOs. Note that according to the assumption in Section II, the complex channel vector is distributed as \( h \sim \mathcal{CN}(0, \sigma_h^2 I_{K \times K}) \). In the following, the hybrid information matrix (HIM) and the HCRB for the estimation of \( \theta \) are formulated.

Theorem 1: The HIM for estimation of parameters of interest, \( \theta \), given the observation vector, \( y \), is a \( 3K \times 3K \) matrix given by

\[
\text{HIM} = \frac{2}{\sigma_w^2} \begin{bmatrix}
\Re \{\Psi H \Psi\} & -\Im \{\Psi H \Psi\} & 0_{K \times K} \\
\Im \{\Psi H \Psi\} & \Re \{\Psi H \Psi\} & 0_{K \times K} \\
0_{K \times K} & 0_{K \times K} & \Re \{u\} \\
\end{bmatrix}
= [\Theta_e, \Theta_d] \begin{bmatrix}
\Psi_h H \Psi_h & 0_{K \times K} & 0_{K \times K} \\
0_{K \times K} & 0_{K \times K} & \Psi_h U \\
0_{K \times K} & \Psi_h U & 0_{K \times K} \\
\end{bmatrix},
\]

(3)

where \( \Theta_e \triangleq \text{diag} \left( \frac{2}{\sigma_h^2}, \ldots, \frac{2}{\sigma_h^2} \right) \) is the \( 2K \times 2K \) covariance matrix of \( \theta_e \), and \( \Theta_d \triangleq \text{diag} \left( \delta_1, \ldots, \delta_K \right) \) is a \( K \times K \) diagonal matrix, \( \delta_k \triangleq \text{R}_k t_k \forall k \), and \( \text{R}_k \triangleq \text{R}_k \) is \( QL \times L \) matrix.

Proof: See Appendix A.

The HCRB is given by the inverse of the HIM in (3). In order to ensure that the HIM in (3) is full rank, the HCRB does not approach infinity, and the parameters of interest can be accurately estimated, it is essential to transmit linearly independent TSs from all the nodes. Moreover, since the off-diagonal blocks of the HIM in (3), i.e., upper right \( 2K \times K \) and lower left \( K \times 2K \) submatrices of HIM, are zero, the HCRB matrix for the estimation of MTOs, \( \text{HCRB}(\tau) \), is given by

\[
\text{HCRB}(\tau) = \frac{\sigma_w^2}{2} \text{diag} \left( |\Re \{U\}|^{-1} \right)
= \frac{\sigma_w^2}{2\sigma_h^2} \begin{bmatrix}
\Re \{\delta_1^T\delta_1\} & \cdots & \Re \{\delta_K^T\delta_K\} \end{bmatrix}^T.
\]

(4)

Similarly, by using the inverse of the upper left \( 2K \times 2K \) submatrix of the HIM, the HCRB for estimation of the combined real and imaginary parts of the channel vector is given by (5) at the top of the next page, where \( J = [i_{K \times K} \quad j_{K \times K}] \) is \( K \times 2K \) matrix used to obtain the HCRB of \( h \) from the HCRB of \( \theta_e \), [31].

**B. Conditional Cramér-Rao Lower Bounds**

The HCRB derived in Section III-A may not be a tight lower bound on the estimation error variance of an estimator since the Fisher’s information matrix, \( \text{FIM} \), in (A.3), depends on \( \theta \) [31, page 7]. Thus, in this section, the ECRB, which is a tighter lower bound is derived. Following [31, page 6], ECRB is given by

\[
\text{ECRB} = \mathbb{E}_{\theta_e} \left[ \text{FIM}^{-1} \right],
\]

(6)
HCRB(h) = \text{diag} \left( J \left[ \frac{2}{\sigma_w^2} \begin{bmatrix} \Re \{ \Psi^H \Psi \} & -\Im \{ \Psi^H \Psi \} \\ \Im \{ \Psi^H \Psi \} & \Re \{ \Psi^H \Psi \} \end{bmatrix} + \Sigma_{\theta_r}^{-1} \right]^{-1} J^H \right) \\
= \frac{\sigma_w^2}{2} \text{diag} \left( J \left[ \begin{bmatrix} \Re \{ \Psi^H \Psi \} + \frac{\sigma^2}{\sigma_w^2} \text{I}_{K \times K} & -\Im \{ \Psi^H \Psi \} \\ \Im \{ \Psi^H \Psi \} & \Re \{ \Psi^H \Psi \} + \frac{\sigma^2}{\sigma_w^2} \text{I}_{K \times K} \end{bmatrix} \right]_{\Delta \Gamma}^{-1} J^H \right). \quad (5)

In (6), the expectation is taken with respect to the prior distribution of \( \theta_r \), \( p(\theta_r) = \frac{\exp(-h^H \Sigma_h^{-1} h)}{(\pi \det(\Sigma_h))^{K/2}} \) and \( \Sigma_h \triangleq \text{diag}(\sigma_h^2, \ldots, \sigma_h^2) \) is the covariance matrix of \( h \). Using the closed-form results for the inverse of the Fisher’s information matrix, \( \text{FIM}^{-1} \), given in [25], the ECRB for joint estimation of MTOs and multiple channel gains can be determined as (7), given at the bottom of this page, where \( \text{D} \triangleq \text{diag}(h_1, \ldots, h_K) \) is a \( K \times K \) diagonal matrix and \( \Delta \triangleq \text{diag}[\delta_1, \ldots, \delta_K] \) is a \( QL \times K \) matrix. It is not mathematically tractable to find closed-form expressions for ECRB(\( \tau \)) and ECRB(h) in (7). Therefore, in this paper, the expectation with respect to \( \theta \) in (7) is numerically calculated over a large number of simulated realizations. Using Jensen’s inequality [31] and the fact that the matrix, \( \text{FIM} \), in (A.3), depends on \( \theta \), the relation between ECRB and HCRB can be determined as [31, page 7]

ECRB(\( \tau \)) > HCRB(\( \tau \)) \quad \text{and} \quad ECRB(h) > HCRB(h). \quad (8)

The above relationships can also be numerically observed through simulations in Fig. 1, where HCRB and ECRB for MTO estimation are evaluated using (4) and (7a), respectively, for different signal-to-noise-ratios (SNRs). The results in Fig. 1 are obtained for \( K = 4 \) nodes, TS length \( L = 64 \), oversampling factor \( Q = 2 \), and random TSS, i.e., \( t_k = [\exp(-j\phi_0), \ldots, \exp(-j\phi_{L-1})]^T \), \( \forall k \), and \( \phi_n \sim \mathcal{U}(-\pi, \pi) \), \( \forall n \). Without loss of generality, only the lower bounds for the first node are plotted for different values of timing offsets, \( \tau = [-0.5, 0.4, \ldots, 0.5] \). Moreover, the HCRB and the ECRB values are averaged over 500 trials, where for each trial, the timing offsets for the remaining nodes are assumed to be uniformly distributed over \((-0.5, 0.5)\). It can be observed from Fig. 1 that the HCRB is a lower bound compared to the ECRB for both SNR = 10 dB and SNR = 20 dB. This outcome is also confirmed for different TSS in Section VI. Fig. 1 also shows that in the presence of oversampling, both the HCRB and the ECRB do not vary for different timing offset values, which is also confirmed later for all the proposed TSS in Section VI. Consequently, although the HCRB is a function of timing offsets, the TS design guidelines obtained by minimizing the HCRB in Section IV are independent of the timing offset values.

Recall that even though the ECRB is a tighter bound compared to the HCRB, it cannot be derived in closed-form. Thus, analytical solutions for the optimal TSS cannot be obtained by minimizing the ECRB. As a result, in Section IV, guidelines for optimal TS design are obtained by minimizing the HCRB instead. Nevertheless, in Section VI, through numerical simulations it is demonstrated that the TSS that minimize the HCRB also minimize the ECRB and the MSE of the derived MAP estimator.

IV. TRAINING SEQUENCE DESIGN

In this paper, the optimal TS is defined as the TS that jointly minimizes the HCRBs of \( \tau \) and \( h \). The following subsections present criteria required for minimizing the HCRBs of \( \tau \) and \( h \).

\[
\begin{align*}
\text{ECRB}(\tau) &= \frac{\sigma_w^2}{2} \mathbb{E}_{\theta_r} \left[ \left( \Re \{ \mathbf{D}^H \Delta^H \left( \mathbf{I}_{LQ \times LQ} - \Psi(\Psi^H \Psi)^{-1} \Psi^H \right) \Delta \mathbf{D} \} \right)^{-1} \right], \quad (7a) \\
\text{ECRB}(h) &= \frac{\sigma_w^2}{2} \mathbb{E}_{\theta_r} \left[ 2(\Psi^H \Psi)^{-1} + (\Psi^H \Psi)^{-1} \Psi^H \Delta \mathbf{D} \left( \Re \{ \mathbf{D}^H \Delta^H \left( \mathbf{I}_{LQ \times LQ} - \Psi(\Psi^H \Psi)^{-1} \Psi^H \right) \Delta \mathbf{D} \} \right)^{-1} \right. \\
&\left. \quad \mathbf{D}^H \Delta^H \Psi(\Psi^H \Psi)^{-1} \right]. \quad (7b)
\end{align*}
\]
A. Minimization of HCRB(τ)

To minimize $\text{HCRB}(\tau)$ in (4), we have to maximize each of $\mathbb{R}\{\delta^H_k \delta_k\}, \ldots, \mathbb{R}\{\delta^H_K \delta_K\}$. Using the definition of $\delta_k \triangleq R_kk_k$ below (3), for $k = 1, \ldots, K$, the optimal TS, $t_k$, that minimizes the HCRB of $\tau$, is the solution to

$$\arg\max_{t_k} \mathbb{R}\{t^H_k R_k^T R_k t_k\}, \quad \text{s.t.} \quad t_k t_k^T \leq L, \quad (9)$$

where $R_k \triangleq \frac{\partial G_k}{\partial x_k}$ is a matrix of real numbers, since elements of matrix $G_k$ are samples of the real RRC waveform. Given that $x^H R_k^T R_k x = \|R_k x\|^2 \geq 0$ for any $L \times 1$ vector $x$ and all eigenvalues of $R_k^T R_k$ are greater than zero, $R_k^T R_k$ is a symmetric positive definite matrix and the optimization problem in (9) is convex [33]. Thus, the optimal solution to (9) is given by

$$t_k = \sqrt{L}\lambda_{\max}(R_k^T R_k), \quad (10)$$

where $\lambda_{\max}(R_k^T R_k)$ is the eigenvector corresponding to the maximum eigenvalue of $R_k^T R_k$. The resulting TS is shown in Fig. 2 where $R_k$ is evaluated at $\tau_k = 0.4$ and TS length $L = 64$. It is important to note that the TS in Fig. 2 undergoes a sign change from symbol to symbol and similar TSs, as shown in Fig. 2, are also obtained by evaluating (10) for different values of $\tau_k$.

Remark 1: To develop more insight into the optimal solution in (10) and establish a more comprehensive TS design guideline that maximizes the cost function in (9), we numerically study the structure of the matrix $R_k$. Let us write $R_k$ in terms of its column vectors, $R_k = [r_0(\tau_k), \ldots, r_{L-1}(\tau_k)]$, where $r_n(\tau_k) = [r(-nT + \tau_k T), \ldots, r(-nT + iT_k + \tau_k T), \ldots, r(-nT + (QL - 1)T_k + \tau_k T)]^T$, $\forall$ n, and $r(t) \triangleq \frac{\partial y(t)}{\partial x_k}$. $R_k^T R_k$ is an $L \times L$ matrix such that

$$[R_k^T R_k]_{n,n} = r_n^T(\tau_k) r_n(\tau_k).$$

(11)

Fig. 3 plots the elements of matrix $R_k^T R_k$, e.g., diagonal elements $(n-n = 0)$, the first diagonal above $(n-n = 1)$ and below the main diagonal $(n-n = -1)$, the second diagonal above $(n-n = 2)$ and below the main diagonal $(n-n = -2)$, and so on for $n = L/2$, $L = 64$, and $\tau_k = 0.4$. It can be observed from Fig. 3 that for the matrix $R_k^T R_k$, the elements corresponding to even values of $(n-n)$ are positive while the elements for the odd values of $(n-n)$ are negative. Similar results are also observed $\forall$ n, $\tau_k$. Consequently, the cost function in (9), $\mathbb{R}\{t^H_k R_k^T R_k t_k\}$, is maximized, when the transmitted TS alternates in sign every symbol period since based on the structure of $R_k^T R_k$, opposite-signed TS symbols are multiplied by the negative-valued elements of $R_k^T R_k$. Similarly, it can be concluded that for complex TSs, the cost function, $\mathbb{R}\{t^H_k R_k^T R_k t_k\}$ is maximized by transmitting the TS that exhibits a phase shift of $\pi$ radians from symbol to symbol. Fig. 3 also shows that the magnitude of elements $R_k^T R_k$ decay as $|n-n|$ increases, since the RRC function decays with every sample.

The above analysis shows that TSs that undergo a $\pi$ radian phase shift every symbol period are consistent with the optimal solution that minimizes the HCRB for MTO estimation. Such TSs with sign changes are also reported as optimal based on intuition or simulation in [2], [24]. However, no analytical results were included to support these claims in [2] and [24].

In [2], it is shown that the TS in Fig. 2 is optimal for estimation of a single timing offset in point-to-point MIMO systems. In this paper, our focus is to design optimal TSs for joint estimation of MTO and multiple channel parameters, which will be obtained by jointly minimizing $\text{HCRB}(\tau)$ and $\text{HCRB}(h)$.

B. Minimization of HCRB(h)

To minimize $\text{HCRB}(h)$ in (5), a closed-form expression for the matrix inverse, $\Gamma$, in (5) needs to be determined. For asymptotically large values of TS length, $L$,

$$\text{diag}([\mathbb{R}\{\Psi^H \Psi\}] \gg \text{diag}\left(\frac{\sigma^2}{\sigma_h^2} I_{K \times K}\right),$$

(12)

This is also because the slope of the RRC function, $r(t)$, changes after every time period $T$. 

Fig. 2. Optimal solution to (9) for the minimization of $\text{HCRB}(\tau)$, where TS length $L = 64$ and $R_k$ is evaluated at $\tau_k = 0.4$.

Fig. 3. $[R_k^T R_k]_{n,n} = r_n^T(\tau_k) r_n(\tau_k)$ for different values of $n-n$ with $\tau_k = 0.4$, $n = L/2$ and $L = 64$. 
Fig. 4. $\frac{\sigma_n^2}{\sigma_w^2}$ versus TS length, $L$, for oversampling factor $Q = 2$, SNR = 10 dB ($\sigma_w^2 = 0.1$), and $\sigma_n^2 = 1$.

since for large values of $L$ the contribution of the prior information to the HCRB is considerably smaller than $\mathbb{E}_n |FIM| [31]$. This is also numerically shown in Fig. 4, where $\frac{\sigma_n^2}{\sigma_w^2}$ is plotted versus TS length, $L$, for oversampling factor $Q = 2$, SNR = 10 dB ($\sigma_w^2 = 0.1$), and $\sigma_n^2 = 1$. Random TSs are used similar to those of Section III-B.2.

Using (12), (5) can be approximated as

$$HCRB(h) = \frac{\sigma_n^2}{2} \text{diag}\left(J \begin{bmatrix} \Re \{H^H \Psi \} & -\Im \{H^H \Psi \} \\ \Im \{H^H \Psi \} & \Re \{H^H \Psi \} \end{bmatrix}^{-1} J^H \right).$$

where $HCRB(h)$ is the asymptotic HCRB for estimation of channel, $h$. According to (13), minimizing $HCRB(h)$ is equivalent to minimizing $\text{Tr} \left( (H^H \Psi)^{-1} \right)$. Based on the results in [34, page 65], the following lemma applies.

Lemma 1: For a $K \times K$ positive definite matrix $X$, $\text{Tr} \left( X^{-1} \right) \geq \sum_{k=1}^{K} \frac{1}{|X|_{k,k}}$, with equality sign applying if $X$ is diagonal.

Using Lemma 1, for the positive definite matrix $H^H \Psi$, we have

$$\text{Tr} \left( (H^H \Psi)^{-1} \right) \geq \sum_{k=1}^{K} \frac{1}{\text{det}(H^H \Psi)_{k,k}}.$$  

It is shown in Appendix B that $H^H \Psi$ is a positive definite matrix. Thus, using (14), HCRB of $h$ can be minimized by ensuring that the off-diagonal elements of the $K \times K$ matrix $H^H \Psi$, whose elements are given by

$$[H^H \Psi]_{k,k} = t_k^H G_k^T G_k t_k, \quad k, k = 1, \ldots, K,$$

are zero, i.e., $H^H \Psi$ is a diagonal matrix. In order to minimize the off-diagonal elements of $H^H \Psi$, the structure of the $L \times L$ matrix $G_k^T G_k$, which depends on the values of timing offsets from different nodes needs to be analyzed. Let us consider the diagonal elements of $H^H \Psi$ first. Since after a symbol period $T$, the RRC function decays very quickly, it is observed numerically that the matrix $G_k^T G_k$ is diagonally dominant3 for any value of $\tau_k$. Consequently, the diagonal elements of $H^H \Psi$ that are given by (15), with $k = \hat{k}$, are maximized if $t_{\hat{k}}^H t_{\hat{k}} = L$.

The off-diagonal elements of $H^H \Psi$ are given by (15), for $k \neq \hat{k}$, which depend on the structure of the matrix $G_k^T G_k$, for $k \neq \hat{k}$. It is numerically observed that $G_k^T G_k$ is a tri-diagonally dominant matrix for any value of $\tau_k$ with $|\tau_k - \tau_k| < 1$. This is also numerically demonstrated in Fig. 5, where the elements of $G_k^T G_k$, $|G_k^T G_k|_{n,n} = g_n(\tau_k) g_n(\tau_k)$, are plotted for different values of $|\tau_k - \tau_k|$ and $n - \bar{n}$. Fig. 5 shows that given $|\tau_k - \tau_k| < 1$, the diagonal elements, $n - \bar{n} = 0$, the first diagonal elements above the main diagonal, $n - \bar{n} = 1$, and the first diagonal elements below the main diagonal, $n - \bar{n} = -1$, of matrix $G_k^T G_k$ are dominant. Consequently, to minimize the off-diagonal elements of $H^H \Psi$, i.e., $[H^H \Psi]_{k,k} = t_k^H G_k^T G_k t_k$, for $k \neq \hat{k}$, the following two conditions can be developed:

1) The TSs from different nodes need to be mutually orthogonal.
2) The TSs from any node should also be mutually orthogonal to $+T$-shifted TSs and $-T$-shifted TSs from every other node to minimize effects on the first diagonals above and below the main diagonal elements of $G_k^T G_k$, respectively.

2These results are not presented here due to lack of space.
C. Conditions for Optimal TSs and Proposed Training Sequences

In summary, from Section IV-A and Section IV-B, the following three conditions can be obtained for the design of optimal TSs:

C1: The TSs from all nodes exhibit a phase shift of $\pi$ radians every symbol period, which corresponds to (10).

C2: The TSs from all nodes be mutually orthogonal.

C3: The TSs from any node be orthogonal to $\pm T$-shifted TSs from every other node.

As highlighted in Section I, the design guidelines in [24] are not complete. In this paper, according to the proposed analytical framework, a new criterion, C3, is proposed. The results in Section VI demonstrate that neglecting C3 in the design of TSs significantly degrades joint channel and MTO estimation performance. Moreover, guideline C1 is generalized for complex TSs. It is not easy to find the TSs that jointly satisfy C1-C3, since the TSs that satisfy C2 and C3 do not exactly satisfy C1 and vice versa. However, in what follows, we propose two techniques for generating TSs that nearly satisfy the above conditions and improve estimation and relaying performance.

1) Proposed Technique 1 (Proposed-1): Although the TSs obtained by optimizing the cost function in (9) exhibit a $\pi$-radian phase shift every symbol period, they do not meet conditions C2 and C3. To satisfy C2, we propose to exploit the $K$ eigenvectors of $R_k^{\dagger}R_k$ since they are mutually orthogonal. Consequently, $K$ TSs can be obtained by multiplying the $K$ eigenvectors corresponding to the first $K$ maximum eigenvalues of $(R^{[0]})^T R^{[0]}$, where $R^{[0]} \triangleq \frac{\partial \mathbf{C}}{\partial \tau}|_{\tau=0}$, by $\sqrt{L}$. This technique can be used to construct TSs of any desired length. For example, the TSs for $K = 4$ nodes and TS length $L = 64$ are shown in Table I. It can be observed from Table I that all 4 TSs exhibit $\pi$-radian phase shift every symbol period satisfying C1. In addition, C2 is also satisfied because eigenvectors of $(R^{[0]})^T R^{[0]}$ are mutually orthogonal. Moreover, even though C3 is not exactly satisfied, every TS is nearly orthogonal to $\pm T$ shifted TSs from every other node and the numerical results in Section VI show that the proposed TSs significantly enhance estimation and system performance. Note that the Proposed-1 TS matches with the TS proposed in [2] for single timing offset estimation in MIMO systems.

2) Proposed Technique 2 (Proposed-2): We propose to use the Walsh-Hadamard codes as a second approach for generating optimal TSs since they always meet condition C2 [35]. The Walsh-Hadamard codes here are generated using the initial matrix $W = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$, which is repeated $\log_2(L) - 1$ times according to $W = \begin{bmatrix} W & W \\ W & -W \end{bmatrix}$ to get an $L \times L$ Hadamard matrix, $W$, where the TS length in this case is $L = 2^n$, for any positive integer $n$. To satisfy C1, we propose to select the columns of $W$ as TSs that exhibit maximum phase shift from symbol to symbol, i.e., $L - 1, \ldots, L - K$ sign changes for $K$ nodes. Similar to the technique above, the proposed TSs do not fully satisfy conditions C1 and C3 but they are nearly optimal and the results in Section VI show that they considerably enhance system performance.

In (9), the necessary and sufficient condition for the design of training sequences (TSs) that minimize $\text{HCRB}(\tau)$ is provided. In (10) the solution for meeting this condition is also derived. Moreover, in (13) and Lemma 1, for asymptotically large TS length, $L$, the necessary and sufficient condition for minimizing $\text{HCRB}(h)$ is also established. Although based on these conditions the TS design guidelines C1–C3 are derived, it cannot be analytically established that C1–C3 are also necessary conditions to minimize $\text{HCRB}(\tau)$ and $\text{HCRB}(h)$. Nevertheless, our simulation results in Section VI indicate that the proposed conditions C1–C3 are necessary conditions for optimal TS design because the proposed TSs based on C1–C3 achieve a BER performance that is close to the benchmark BER. Moreover, the TSs that violate these conditions demonstrate poor BER performance.

V. MAXIMUM-A-POSTERIORI ESTIMATOR

In this section, a data-aided MAP estimator for joint estimation of MTOs and multiple channels is derived. The MAP estimate of $\boldsymbol{\theta}$, $\hat{\boldsymbol{\theta}}$, maximizes the log of the posterior probability density function (PDF), given by

$$\log p(\boldsymbol{\theta}|\mathbf{y}) = \log \left( \frac{p(\mathbf{y}|\boldsymbol{\theta})p(\boldsymbol{\theta})}{p(\mathbf{y})} \right),$$

(16)

where $p(\mathbf{y}|\boldsymbol{\theta})$ is the likelihood function given by

$$p(\mathbf{y}|\boldsymbol{\theta}) = \frac{1}{(\pi \sigma_w^2)^{LQ}} \exp \left\{ -\frac{\| \mathbf{y} - \mathbf{\Psi} \mathbf{h} \|^2}{\sigma_w^2} \right\},$$

(17)
TABLE II
SUMMARY OF TSs USED IN THE SIMULATIONS WITH TS LENGTH L = 64 AND K = 4 NODES.

<table>
<thead>
<tr>
<th>Proposed-1</th>
<th>√L times the eigenvectors corresponding to the first 4 maximum eigenvalues of (R[0]) T R[0]</th>
</tr>
</thead>
<tbody>
<tr>
<td>Proposed-2</td>
<td>Walsh-Hadamard Matrix W given in Sec. IV-C2 (Column No. 2, 18, 34, and 50)</td>
</tr>
<tr>
<td>Violate-C1</td>
<td>Walsh-Hadamard Matrix W given in Sec. IV-C2 (Column No. 1, 17, 33, and 49)</td>
</tr>
<tr>
<td>Violate-C2</td>
<td>t_1 = [1.00 + 0.00, -0.92 + 0.38, 0.70 - 0.70, -0.38 + 0.92, ...]^T</td>
</tr>
<tr>
<td>Violate-C3</td>
<td>t_2 = [0.92 + 0.38, -0.70 - 0.70, 0.38 + 0.92, 0.00 - t_1, 0.00, ...]^T</td>
</tr>
<tr>
<td>Violate-C3</td>
<td>t_3 = [0.70 + 0.70, 0.00 - 1.00, 0.70 - 0.70, 0.00 + t_1, ...]^T</td>
</tr>
</tbody>
</table>

and p(θ) is the priori distribution of θ, given by

\[ p(θ) = \frac{1}{(π)^K \det(Σ_h)} \exp \left\{ -θ^H Σ_h^{-1} θ \right\}. \]  \tag{18}

In (18), Σ_h = \text{diag}(σ_h^2, \ldots, σ_h^2) is the covariance matrix of h and Σ_h^{-1} = \text{diag}(1/σ_h^2, \ldots, 1/σ_h^2). Substituting (17) and (18) into (16), the posterior PDF in (16) can be written as

\[ \log p(θ|y) = -\log(πσ_h^2)^K(πσ_w^2)^{LQ} - \frac{\|y - Ψh\|^2}{σ_w^2} - h^H Σ_h^{-1} h - \log p(y), \]  \tag{19}

where \log(πσ_h^2)^K(πσ_w^2)^{LQ} and \log p(y) are independent of θ. Thus, the MAP estimate of θ is given by

\[ \hat{θ} = \arg \min_θ \left\{ \frac{\|y - Ψh\|^2}{σ_w^2} + h^H Σ_h^{-1} h \right\}. \]  \tag{20}

Taking the derivative of the above cost function with respect to h H and equating the result to zero, the MAP estimate of channels, \( \hat{h} \), is determined as

\[ \hat{h} = (Ψ^H Ψ + Σ_h^{-1})^{-1} Ψ^H y. \]  \tag{21}

Substituting (21) back into the cost function in (20), the MAP estimate of MTOs, \( \hat{τ} \), is determined as

\[ \hat{τ} = \arg \max_τ \left\{ y^H (Ψ^H Ψ + Σ_h^{-1})^{-1} Ψ^H y \right\}. \]  \tag{22}

Using the estimate of \( \hat{τ} \) from (22) and by evaluating Ψ at \( \tau = \hat{τ} \), the channel estimates, \( \hat{h} \), can be obtained using (21). Since y and θ are not jointly Gaussian, it cannot be analytically shown that the proposed MAP estimator in (21) and (22) is unbiased [34]. However, through simulations, we have found that the estimated parameters in (21) and (22) have a very small bias, e.g., at SNR = 10 dB, it is found that \( E\{τ - \hat{τ}\} = 0.00027 \) and \( E\{h - \hat{h}\} = 0.0009 - j0.0013 \), when averaged over 500 simulations. In the following section, the estimation accuracy of the proposed MAP estimator will be assessed by the ECRBs, ECRB(τ) and ECRB(h), given in (7).

VI. SIMULATION RESULTS

In order to demonstrate the advantage of the proposed TSs for improving estimation and system performance, they are compared to TSs that violate the proposed design guidelines, C1-C3. The two proposed TSs and three non-optimal TSs, which violate C1, C2, and C3, respectively, are given in Table II for TS length L = 64. Throughout this section, the proposed TSs in Sections IV-C1 and IV-C2 are referred to as Proposed-1 and Proposed-2. The three non-optimal TSs are referred to as Violate-C1, Violate-C2, and Violate-C3 and are chosen as follows.

Walsh-Hadamard codes are used for the non-optimal TSs denoted by Violate-C1. Even though these TSs satisfy C2, they are selected in a fashion not to satisfy C1, i.e., have the least frequent sign changes. As shown in Section IV-A this choice of TSs is expected to increase the HCRB for estimation of τ. The next TSs referred to as Violate-C2, are generated using 16-phase-shift keying (16-PSK) modulated symbols. It is not possible to completely satisfy C1 by having symbol-to-symbol phase shifts of π radians for all the TSs since the resulting TSs will be linearly dependent and the HIM in (3) will be ill-conditioned. However, in order to comply with C1 as closely as possible, the TSs are selected to have maximum phase shift, close to π radians, e.g., 5, 7π/8, 9π/8, 6π/8 radians, from symbol to symbol. Moreover, the resulting TSs are correlated and violate C2 to a large extent, which according to the results in Section IV-B, increases the HCRB for channel estimation. Finally, for Violate-C3 TSs, the Walsh-Hadamard codes are applied again, satisfying C2. However, these codes are selected to ensure that C3 is mainly violated, i.e., the inner product of \( t_k \) and ±1 shifted \( t_k \), for \( k \neq k \), is large. As shown in Section IV-B, this also results in a larger HCRB for estimation of channels, \( h \).

Without loss of generality, sum of HCRBs, ECRBs, and MSEs for the estimation of timing offsets or channels from all the nodes are evaluated in each simulation run. In all simulations, the network is assumed to be equipped with \( K = 4 \) nodes. The oversampling factor is set to \( Q = 2 \) and a RRC filter with a roll-off factor of 0.22 is employed. The normalized timing offsets from nodes to destination, \( τ_k \), \( k \), are uniformly distributed over the whole symbol period duration, i.e., \( τ_k \sim U(-0.5, 0.5) \). The channels, \( h_k \), \( k \), are modeled as independent and identically distributed complex Gaussian random variables with \( CN(0, σ_k^2) = 1 \).
MTO estimation is not affected by violating C2 and C3 (see Section IV-A), the results for TSs Violate-C2 and Violate-C3 are not plotted. Fig. 6 demonstrates that the HCRB and ECRB for MTO estimation are the lowest for the Proposed-1 and Proposed-2 TSs and worst for the Violate-C1 TS.

Fig. 7 plots the HCRB and ECRB for multiple channel estimation versus SNR for the Proposed-1, Proposed-2, Violate-C2, and Violate-C3 TSs. The results for the Violate-C1 TS is not plotted since the HCRB for multiple channel estimation is only affected by violating C2 and C3 (see Section IV-B). It can be observed from Fig. 7 that the HCRB and ECRB for multiple channel estimation are the lowest for the TSs Proposed-1 and Proposed-2, and worst for the TSs Violate-C2 and Violate-C3. Further, numerical results show that the HCRB and ECRB for the Proposed-1 and Proposed-2 TSs are very close. Thus, to avoid repetition, only a single curve is plotted for both the HCRB and ECRB of the Proposed-1 and Proposed-2 TSs. Finally, as mentioned in Section III-B, Fig. 6 and Fig. 7 show that the TSs that minimize the HCRB also minimize the ECRB.

Fig. 8 plots the MAP estimator's MSE for MTOs estimation versus SNR for the Proposed-1 and Violate-C1 TSs. For clarity, the results for the Proposed-2 TS are not plotted since they are very close to that of the Proposed-1 TS. It can be observed from Fig. 8 that being based on exhaustive search, the MAP estimator's MSE is close to the ECRB over a wide range of SNR values for both the Proposed-1 and Violate-C1 TSs. Fig. 8 also shows that for the Violate-C1 TS, the MSE of the MAP estimator is lower than the ECRB at low SNR since the MAP estimator’s estimation range is limited to \((-0.5, 0.5)\), given that the timing offset values, \(\tau_k\), are assumed to be \(\tau_k \in (-0.5, 0.5), \forall k\). However, in its inherent structure, ECRB does not take the range of possible timing offset values into account and grows without bound as the
SNR decreases (for more information refer to [25] and [36]).

Fig. 9 plots the MAP estimator’s MSE for multiple channel estimation versus SNR for the Proposed-1, Violate-C2, and Violate-C3 TSs. It can be observed from Fig. 9 that the MSE performance of the MAP estimator is close to the ECRB at moderate-to-high SNR values for all TSs. Similar to Fig. 8, the MAP estimator’s MSE and the ECRB for the Proposed-2 TS are not plotted since the results are similar to that of Proposed-1 TS. Moreover, since the MAP estimator takes the prior information on the distribution of channels and the range of timing offset values into account (see (20)) and the ECRB does not (see (6)), the estimator’s MSE is lower than the ECRB at low SNR for the Violate-C2 and Violate-C3 TSs.

From Figs. 6–9 it can be concluded that the Proposed-1 and Proposed-2 TSs can significantly improve estimation accuracy since they result in the lowest HCRB, ECRB, and MAP estimation MSE. These results also demonstrate that the large performance gain in terms of estimation accuracy for the proposed TSs over non-optimal TSs that violate the proposed conditions, which numerically validates the proposed conditions for the design of optimal TSs in Section IV-C.

B. System BER performance of different TSs

Fig. 10 shows the end-to-end BER performance of a DF 4-relay cooperative network versus SNR for all the TSs given in Table II. The proposed MAP estimator is applied for joint estimation of MTOs and multiple channels during the training period. 256-quadrature amplitude modulation (256-QAM) is employed for data transmission and length of the source data vector is set to 576 symbols (frame length = 576 + 64 = 640 symbols) during the data transmission period, resulting in a synchronization overhead of 10%. Distributed space time block codes are applied at all relays to exploit spatial diversity [37], [38]. To decode the source signal \( s \), a minimum mean-square error linear receiver given by

\[
\hat{s} = (\Lambda^H \Lambda + \sigma_w^2 I_{L \times L})^{-1} y,
\]

is employed at the destination node, where \( \Lambda \triangleq \sum_{k=1}^{K} h_k G_k \), \( G_k = G_k |_{\tau_k = \tau_k} \). The BER performance of the overall system using different TSs is also compared with the benchmark BER, which assumes perfect knowledge of MTO and channels. Fig. 10 shows that for the Proposed-1 and Proposed-2 TSs, the BER performance of the overall system is very close to the benchmark BER plot over a wide range of SNR values, i.e., performance gap of only 0.4 dB lies between the benchmark and proposed system’s BER at moderate-to-high SNR values. Fig. 10 also compares the BER performance of the proposed TSs with the TSs proposed in [24]. Fig. 10 shows that our proposed TSs significantly outperform the TS in [24]. Similarly, for the Violate-C1, Violate-C2, and Violate-C3 TSs, the BER results show poor performance. Specifically, for the TSs, Violate-C1 and Violate-C2, receiver almost fails to decode the received signal at the destination for SNR < 30 dB. It has been found through simulations that for \( K = 2 \) users, satisfying C1 is more critical than satisfying C2 and C3, while for \( K > 2 \) users, satisfying C2 is more crucial than satisfying C1 and C3.\(^4\) Fig. 10 demonstrates that large BER performance gain can be achieved by employing the proposed TSs compared to non-optimal TSs that violate the proposed conditions C1-C3.

Finally, we have observed through simulations that increasing the TS length for a given fixed frame length, improves the BER performance of the overall system and the results asymptotically converge to the BER with perfect synchronization. Thus, the TS length needs to be carefully selected by system designers to achieve the desired system performance at a specific SNR.

VII. CONCLUSIONS

In this paper, the optimal TS design for efficient and joint estimation of MTOs and multiple channels in distributed multi-user and multi-relay cooperative networks is addressed. The HCRB, ECRB, and MAP estimator for estimation of parameters of interest are derived. Next, using these results, guidelines for the design of TSs that minimize the HCRB for joint estimation of timing offsets and channels are proposed. It has been observed through numerical simulations that the ECRB serves as a tighter lower bound for the MAP estimator’s MSE at moderate-to-high SNR. Our proposed training guidelines show that the optimal TSs that jointly minimize the HCRB of MTO and multiple channel estimation satisfy three conditions: C1. the optimal TSs from the different nodes exhibit \( \pi \) radian phase shift every symbol period, C2. they are mutually orthogonal, and C3. they are orthogonal to \( \pm T \)-shifted TSs from every other node. Numerical results show that the proposed optimal TS design conditions not only lower the HCRB, but also lower the tighter bound, ECRB and the MSE of the derived MAP estimator. Moreover, by applying the proposed guidelines, two TSs are proposed and the estimation MSE and BER performance of the proposed TSs are compared against non-optimal TSs. Simulation results demonstrated large performance gain in terms of estimation

\(^4\)This is observed through simulations but the results for \( K = 2 \) and 3 users are not included here due to space limitations.
accuracy and end-to-end BER performance when applying the proposed TSs compared to other TS choices.

The proposed TSs, which are summarized in Table II, can also be used for other network topologies, e.g., multi-hop systems and star networks. In multi-hop systems, the proposed TSs can be applied to estimate MTOs and channel parameters corresponding each link. In star networks, there exist point-to-point communication links between all nodes and the proposed TS with \( K = 1 \) can be applied to estimate the timing offset and channel parameters corresponding each link. The design of optimal TSs for joint MTO, MCFO, and channel estimation in cooperative systems is subject of future research.

### Appendix A

**Derivation of HIM**

In this appendix, a closed-form expression for the HIM in (3) is derived. The HIM for the estimation of parameters of interest, \( \theta \), given the observation vector, \( y \), is given by [31, page 12]

\[
HIM = \text{E}_{\theta_d|\theta_d}[\text{FIM}] + \text{PIM}, \tag{A.1}
\]

where FIM is the Fisher’s information matrix for the estimation of \( \theta \) and PIM is the prior information matrix (PIM), such that

\[
\text{E}_{\theta_d|\theta_d}[\text{FIM}] = \frac{2}{\sigma_w^2} \begin{bmatrix}
\mathbb{R}\{\Psi^H \Psi\} & -\mathbb{R}\{\Psi^H \Psi\} & 0_{K \times K} \\
\mathbb{R}\{\Psi^H \Psi\} & \mathbb{R}\{\Psi^H \Psi\} & 0_{K \times K} \\
0_{K \times K} & 0_{K \times K} & \mathbb{R}\{U\}
\end{bmatrix},
\]

\[
PIM = \begin{bmatrix}
\Sigma_{\theta_1}^{-1} & 0_{2K \times K} \\
0_{K \times 2K} & 0_{K \times K}
\end{bmatrix}. \tag{A.2}
\]

Since \( \theta_r \) and \( \theta_d \), defined below (2), are independent parameters, \( p(\theta_r|\theta_d) = p(\theta_r) \) and \( \text{E}_{\theta_d|\theta_d}[\text{FIM}] = \text{E}_{\theta_r}[\text{FIM}] \) in (A.2) [31, page 12]. The detailed derivation of \( \text{E}_{\theta_r}[\text{FIM}] \) and PIM is given in the following subsections.

#### A. Derivation of \( \text{E}_{\theta_r}[\text{FIM}] \)

FIM for joint estimation of MTOs and channel gains is given by (A.3) at the bottom of this page [25], where \( D \triangleq \text{diag}(h_1, \ldots, h_K) \) is a \( K \times K \) diagonal matrix and \( \Delta \triangleq \frac{\partial \Psi}{\partial \theta} \triangleq [\delta_1, \ldots, \delta_K] \) is a \( QL \times K \) matrix. To find \( \mathbb{E}_{\theta_r}[\text{FIM}] \), we have to find the expected value of all the elements of FIM w.r.t. \( \theta_r \). Using the fact that \( \mathbb{R}\{\cdot\} \) and \( \mathbb{R}\{\cdot\} \) are linear operators, \( \mathbb{E}[\mathbb{R}\{\cdot\}] = \mathbb{R}\{\mathbb{E}[\cdot]\} \) and \( \mathbb{E}[\mathbb{R}\{\cdot\}] = \mathbb{R}\{\mathbb{E}[\cdot]\} \). Thus \( \mathbb{E}_{\theta_r}[\text{FIM}] \) is given in (A.4) at the bottom of this page. In order to calculate the individual elements of \( \mathbb{E}_{\theta_r}[\text{FIM}] \), we have to find the distribution of \( \theta_r \). The channels from different nodes to the receiver are modeled as independent and identically distributed random variables, i.e., \( h_k \sim CN(0, \sigma_{h_k}^2) \), \( \forall k \). Thus, \( \theta_r \) is multivariate normal distributed with mean zero and covariance \( \Sigma_{\theta_r} \), i.e., \( \theta_r \sim CN(0, \Sigma_{\theta_r}) \), where \( \Sigma_{\theta_r} = \text{diag} \left( \frac{\sigma_{h_1}^2}{2}, \ldots, \frac{\sigma_{h_K}^2}{2} \right) \). Thus, the PDF of \( \theta_r \), \( p(\theta_r) \), is given by

\[
p(\theta_r) = \frac{1}{(2\pi)^K \text{det}(\Sigma_{\theta_r})^{1/2}} \exp \left\{ -\frac{\theta^T \Sigma_{\theta_r}^{-1} \theta_r}{2} \right\}. \tag{A.5}
\]

Using (A.5), the submatrices of \( \mathbb{E}_{\theta_r}[\text{FIM}] \) can be determined. Thus, \( \mathbb{E}_{\theta_r}[\Psi^H \Delta D] \) is given by

\[
\mathbb{E}_{\theta_r}[\Psi^H \Delta D] = \begin{bmatrix}
\mathbb{E}_{\theta_r}[h_1 \xi_1^H \delta_1] & \cdots & \mathbb{E}_{\theta_r}[h_K \xi_1^H \delta_K] \\
\vdots & \ddots & \vdots \\
\mathbb{E}_{\theta_r}[h_1 \xi_K^H \delta_1] & \cdots & \mathbb{E}_{\theta_r}[h_K \xi_K^H \delta_K]
\end{bmatrix} = 0_{K \times K}. \tag{A.6}
\]

The equality in (A.6) follows from the fact the channel gains, \( h_k, \forall k \), are zero-mean random variables. It can be similarly concluded that in (A.4)

\[
\mathbb{E}_{\theta_r}[\Psi^H \Delta^H \Psi] = \mathbb{E}_{\theta_r}[\Delta^H \Psi] = \mathbb{E}_{\theta_r}[\Delta^H \Delta^H \Psi] = 0_{K \times K}. \tag{A.7}
\]

Finally, \( \mathbb{E}_{\theta_r}[\Delta^H \Delta^H \Delta D] \) is given by (A.8) at the bottom of this page, where the off-diagonal elements of (A.8) are zero since the channels are uncorrelated, i.e., \( \mathbb{E}_{\theta_r}[h_k^* h_{k'}] = 0 \) for \( k, k' = 1, \ldots, K \), and \( k \neq k' \). The diagonal elements of (A.8) for \( k = 1, \ldots, K \) are given by

\[
\mathbb{E}_{\theta_r}[|h_k|^2 \delta_k^H \delta_k] = \sigma_k^2 \delta_k^H \delta_k. \tag{A.9}
\]

Substituting (A.6), (A.7), and (A.8) into (A.4), the final result in (A.2) can be obtained.
B. Derivation of PIM

Given the fact that \(h\) and \(\tau\) are independent and using the definition of PIM in [31, page 12] and [32, eq. (3)], the PIM for random channels and deterministic timing offsets can be written as

\[
PIM = \begin{bmatrix}
E_{\theta_r} \left[ -\Delta_{\theta_r} \log p(\theta_r) \right] & 0_{2K \times K} \\
0_{K \times 2K} & 0_{K \times K}
\end{bmatrix},
\]

(A.10)

where \(p(\theta_r)\) is given in (A.5). The negative Hessian of the log likelihood function of \(\theta_r\), \(-\Delta_{\theta_r} \log p(\theta_r)\) is given by

\[
-\Delta_{\theta_r} \log p(\theta_r) = \frac{1}{2} \Delta_{\theta_r} \left( \theta_r^T \Sigma_{\theta_r}^{-1} \theta_r \right) = \Sigma_{\theta_r}^{-1}.
\]

(A.11)

By using the result in (A.11) in (A.10), the final result in (A.2) follows.

APPENDIX B

POSITIVE DEFINITENESS OF \(\Psi^H \Psi\)

In order to show that \(\Psi^H \Psi\) is a positive definite matrix, it is required to show that for any \(K \times 1\) vector \(x\), \(x^H \Psi^H \Psi x > 0\).

Clearly

\[
x^H \Psi^H \Psi x = ||x||^2 \geq 0,
\]

(B.1)

which demonstrates that \(\Psi^H \Psi\) is a positive semidefinite matrix and its eigenvalues are nonnegative [39]. It is known that if a matrix \(\Psi^H \Psi\) is full rank, no eigenvalue of \(\Psi^H \Psi\) is equal to zero [39]. Since linearly independent TSs are transmitted from all the nodes (see Section III-A), it can be concluded that \(\Psi^H \Psi\) is a full rank matrix. Thus, using (B.1) and the full rank nature of \(\Psi^H \Psi\), it can be concluded that all eigenvalues of \(\Psi^H \Psi\) are strictly positive and \(\Psi^H \Psi\) is a positive definite matrix.

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