

Fading – Statistical description of the wireless channel

- Why statistical description
- Large scale fading
- Fading margin
- Small scale fading
 - without dominant component
 - with dominant component
- Statistical models
- Measurement example

Why statistical description?

- Unknown environment
- Complicated environment
- Can not describe everything in detail
- Large fluctuations

- Need a statistical measure since we can not describe every point everywhere

“There is a x% probability that the amplitude/power will be above the level y”

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The WSSUS model

Assumptions

A very common wide-band channel model is the WSSUS-model. **Roughly speaking it means that the statistical properties remain the same over the considered time (or area)**

Recalling that the channel is composed of a number of different contributions (incoming waves), the following is assumed:

The channel is **Wide-Sense Stationary (WSS)**, meaning that the time correlation of the channel is invariant over time. (Contributions with different Doppler frequency are uncorrelated.)

The channel is built up by **Uncorrelated Scatterers (US)**, meaning that the frequency correlation of the channels is invariant over frequency. (Contributions with different delays are uncorrelated.)

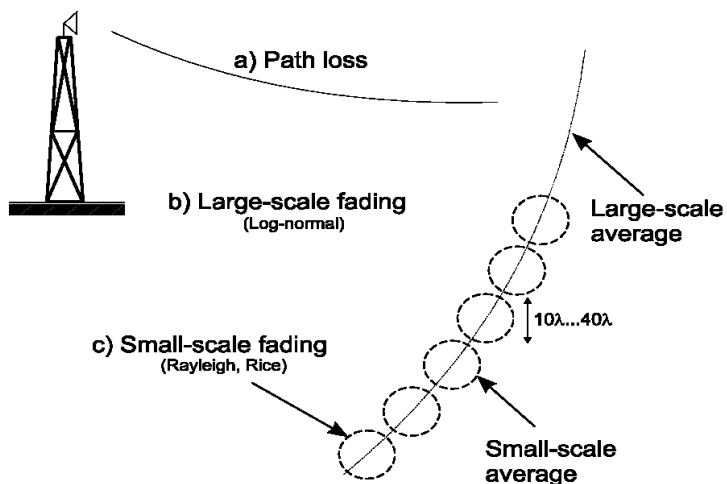
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What is large scale and small scale?



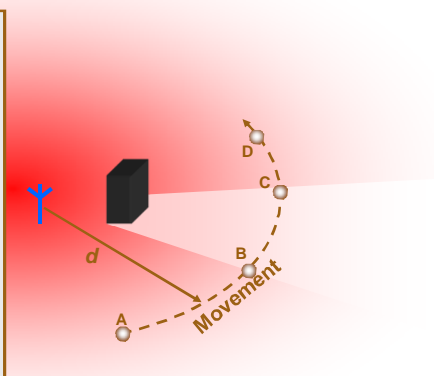
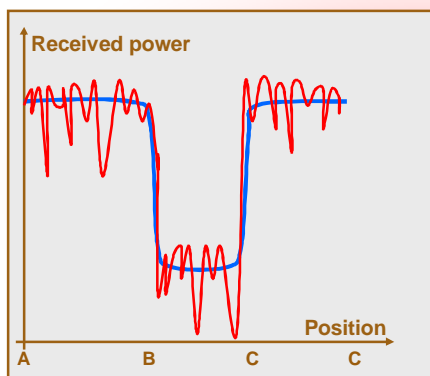
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Large-scale fading Basic principle



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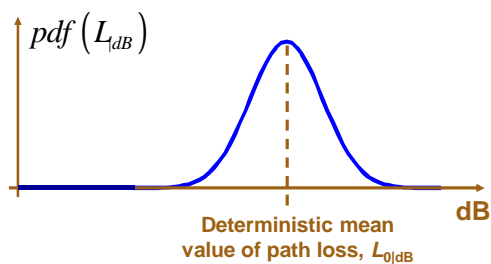
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Large-scale fading Log-normal distribution

A normal distribution
in the dB domain.



$$pdf(L_{dB}) = \frac{1}{\sqrt{2\pi\sigma_{F|dB}^2}} \exp\left\{-\frac{(L_{dB} - L_{0,dB})^2}{2\sigma_{F|dB}^2}\right\}$$

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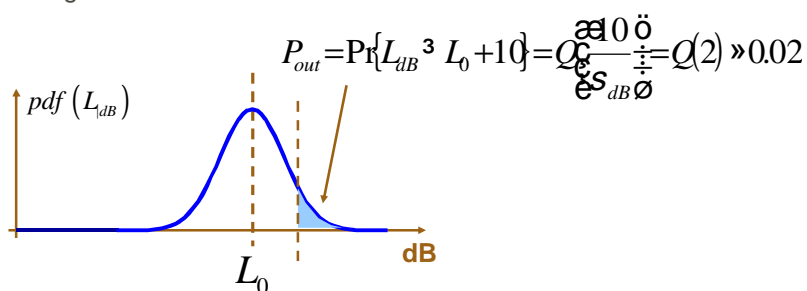
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Large-scale fading - Example

What is the probability that the small scale averaged amplitude will be 10 dB below the mean if the large scale fading can be described as log-normal with a standard deviation of 5 dB?



What if the standard deviation is 10 dB instead?

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The Q(.)-function Upper-tail probabilities

| x | Q(x) | x | Q(x) | x | Q(x) |
|-------|---------|-------|---------|-------|---------|
| 4.265 | 0.00001 | 3.090 | 0.00100 | 1.282 | 0.10000 |
| 4.107 | 0.00002 | 2.878 | 0.00200 | 0.842 | 0.20000 |
| 4.013 | 0.00003 | 2.748 | 0.00300 | 0.524 | 0.30000 |
| 3.944 | 0.00004 | 2.652 | 0.00400 | 0.253 | 0.40000 |
| 3.891 | 0.00005 | 2.576 | 0.00500 | 0.000 | 0.50000 |
| 3.846 | 0.00006 | 2.512 | 0.00600 | | |
| 3.808 | 0.00007 | 2.457 | 0.00700 | | |
| 3.775 | 0.00008 | 2.409 | 0.00800 | | |
| 3.746 | 0.00009 | 2.366 | 0.00900 | | |
| 3.719 | 0.00010 | 2.326 | 0.01000 | | |
| 3.540 | 0.00020 | 2.054 | 0.02000 | | |
| 3.432 | 0.00030 | 1.881 | 0.03000 | | |
| 3.353 | 0.00040 | 1.751 | 0.04000 | | |
| 3.291 | 0.00050 | 1.645 | 0.05000 | | |
| 3.239 | 0.00060 | 1.555 | 0.06000 | | |
| 3.195 | 0.00070 | 1.476 | 0.07000 | | |
| 3.156 | 0.00080 | 1.405 | 0.08000 | | |
| 3.121 | 0.00090 | 1.341 | 0.09000 | | |

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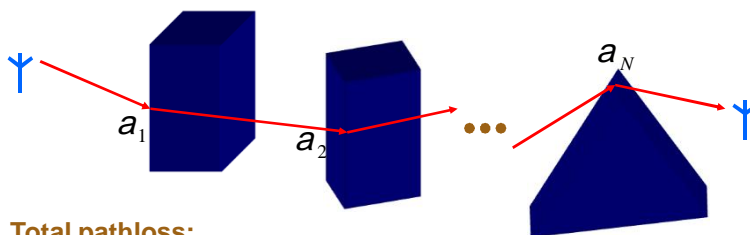
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Large-scale fading, why log-normal?

Many diffraction points adding extra attenuation to the pathloss.

This is, however, only one of several possible explanations.



Total pathloss:

$$L_{tot} = L(d) \cdot a_1 \cdot a_2 \cdot K$$

$$L_{tot|dB} = L(d)_{dB} + a_{1|dB} + a_{2|dB} + K \dots N|dB$$

If these are considered random and independent, we should get a normal distribution in the dB domain.

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Small-scale fading Two waves

Wave 1

Wave 2

$E_{TX}(t) = A \cos(2\pi f_c t)$

$E_{RX1}(t) = A_1 \cos(2\pi f_c t - 2\pi/l * d_1)$
 $k_0 = 2\pi/l$
 $E = E_1 \exp(-jk_0 d_1)$

$E_{RX2}(t) = A_2 \cos(2\pi f_c t - 2\pi/l * d_2)$
 $E = E_2 \exp(-jk_0 d_2)$

E_2 E_1

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Small-scale fading Two waves

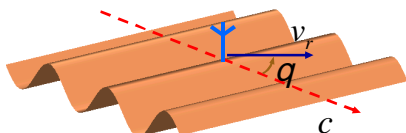
Wave 1

Wave 2

Wave 1 + Wave 2

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Small-scale fading Doppler shifts



Receiving antenna moves with speed v_r at an angle θ relative to the propagation direction of the incoming wave, which has frequency f_0 .

Frequency of received signal:

$$f = f_0 + n$$

where the doppler shift is

$$n = -f_0 \frac{v_r}{c} \cos(q)$$

The maximal Doppler shift is

$$n_{\max} = f_0 \frac{v}{c}$$

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Small-scale fading Doppler shifts

How large is the maximum Doppler frequency at pedestrian speeds for 5.2 GHz WLAN and at highway speeds using GSM 900?

$$n_{\max} = f_0 \frac{v}{c}$$

- $f_0=5.2 \cdot 10^9$ Hz, $v=5$ km/h, (1.4 m/s) \Rightarrow 24 Hz
- $f_0=900 \cdot 10^6$ Hz, $v=110$ km/h, (30.6 m/s) \Rightarrow 92 Hz

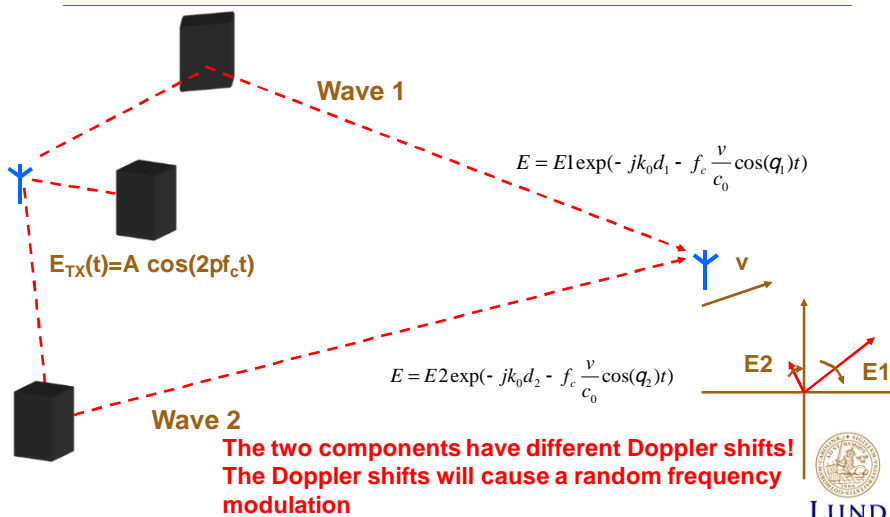
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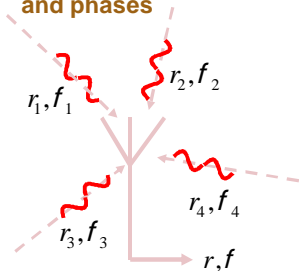
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Small-scale fading Two waves with Doppler

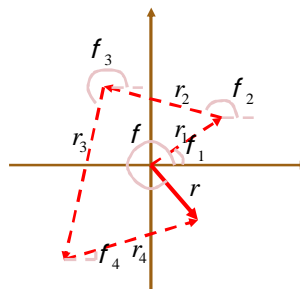


Small-scale fading Many incoming waves

Many incoming waves with independent amplitudes and phases



Add them up as phasors



$$r \exp(jf) = r_1 \exp(jf_1) + r_2 \exp(jf_2) + r_3 \exp(jf_3) + r_4 \exp(jf_4)$$

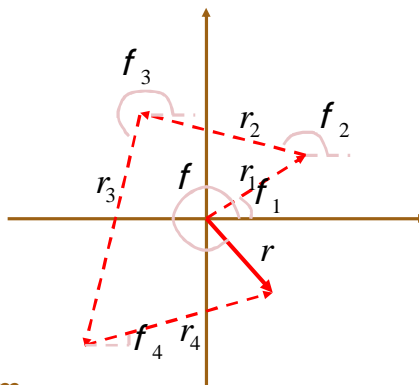
Small-scale fading Many incoming waves

Re and Im components are sums of many independent equally distributed components

$$\text{Re}(r) \hat{=} N(0, \sigma^2)$$

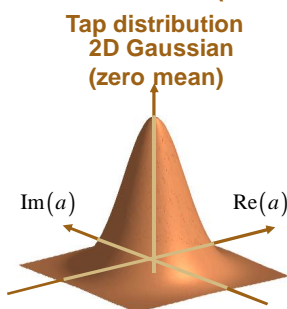
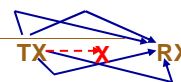
Re(r) and Im(r) are independent

The phase of r has a uniform distribution

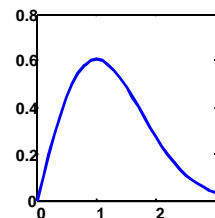


Small-scale fading Rayleigh fading

No dominant component
(non line-of-sight)



Amplitude distribution
Rayleigh



No line-of-sight component

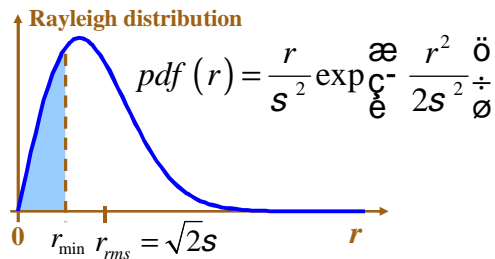
$$r = |a|$$

$$pdf(r) = \frac{r}{s^2} \exp\left\{-\frac{r^2}{2s^2}\right\}$$



Small-scale fading

Rayleigh fading



Probability that the amplitude is below some threshold r_{\min} :

$$\Pr(r < r_{\min}) = \int_0^{r_{\min}} pdf(r) dr = 1 - \exp\left(-\frac{r_{\min}^2}{2s^2}\right)$$

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Small-scale fading

Rayleigh fading – outage probability

- What is the probability that we will receive an amplitude 20 dB below the r_{rms} ?

$$\Pr(r < r_{\min}) = 1 - \exp\left(-\frac{r_{\min}^2}{2r_{rms}^2}\right) = 1 - \exp(-0.01) \approx 0.01$$

- What is the probability that we will receive an amplitude below r_{rms} ?

$$\Pr(r < r_{\min}) = 1 - \exp\left(-\frac{r_{\min}^2}{2r_{rms}^2}\right) = 1 - \exp(-1) \approx 0.63$$

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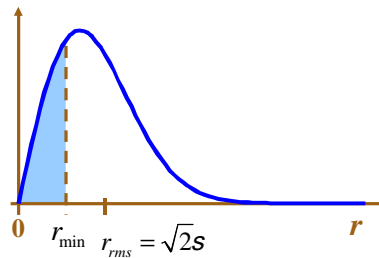
Small-scale fading

Rayleigh fading – fading margin

To Ensure that we in most cases receive enough power we transmit extra power – fading margin

$$M = \frac{r_{rms}^2}{r_{min}^2}$$

$$M_{dB} = 10 \log_{10} \frac{r_{rms}^2}{r_{min}^2}$$



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Small-scale fading

Rayleigh fading – fading margin

How many dB fading margin, against Rayleigh fading, do we need to obtain an outage probability of 1%?

$$\Pr(r < r_{min}) = 1 - \exp\left(-\frac{r_{min}^2}{r_{rms}^2}\right) = 1\% = 0.01$$

Some manipulation gives

$$1 - 0.01 = \exp\left(-\frac{r_{min}^2}{r_{rms}^2}\right) \quad \Rightarrow \quad \ln(0.99) = -\frac{r_{min}^2}{r_{rms}^2}$$

$$\Rightarrow \frac{r_{min}^2}{r_{rms}^2} = -\ln(0.99) = 0.01 \quad \Rightarrow \quad M = \frac{r_{rms}^2}{r_{min}^2} = 1/0.01 = 100$$

$$\Rightarrow M_{dB} = 20$$

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Small-scale fading

Rayleigh fading – signal and interference

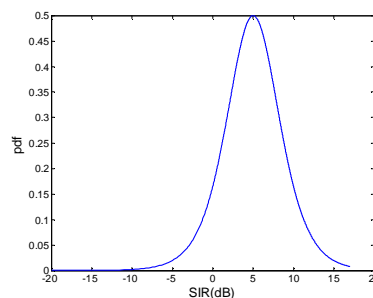
Both the desired signal and the interference undergo fading

For a single user interferer and Rayleigh fading:

$$pdf_{SIR}(r) = \frac{2\bar{s}^{-2} r}{(\bar{s}^{-2} + r^2)^2}$$

$$cdf_{SIR}(r) = 1 - \frac{\bar{s}^{-2} r}{(\bar{s}^{-2} + r^2)}$$

where $\bar{s}^{-2} = \frac{s_2^2}{s_1^2}$ is the mean signal to interference ratio



pdf for 10 dB mean signal to interference ratio

Small-scale fading

Rayleigh fading – signal and interference

What is the probability that the instantaneous SIR will be below 0 dB if the mean SIR is 10 dB when both the desired signal and the interferer experience Rayleigh fading?

$$\Pr(r < r_{\min}) = 1 - \frac{\bar{s}^{-2} r_{\min}}{(\bar{s}^{-2} + r_{\min}^2)} = 1 - \frac{10}{(10+1)} \approx 0.09$$

Small-scale fading one dominating component

In case of Line-of-Sight (LOS) one component dominates.

- Assume it is aligned with the real axis

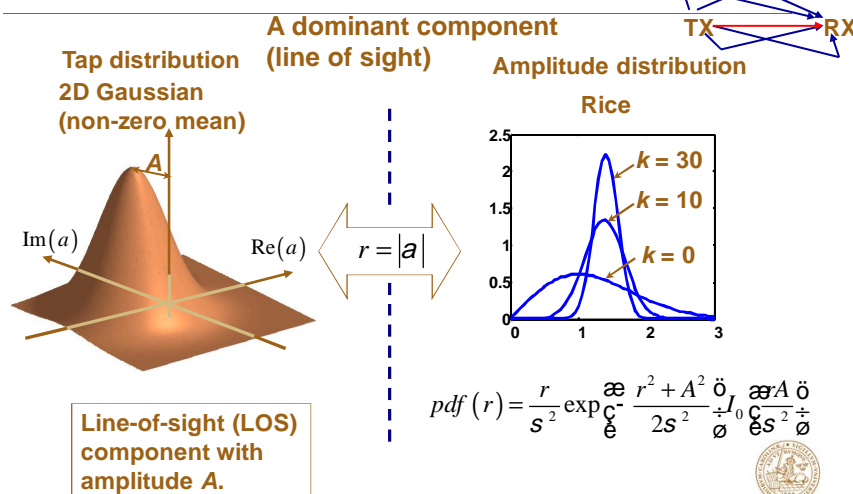
$$\text{Re}(r) \hat{=} N(A, \sigma^2) \quad \text{Im}(r) \hat{=} N(0, \sigma^2)$$

- The received amplitude has now a Ricean distribution instead of a Rayleigh
 - The fluctuations are smaller
 - The phase is dominated by the LOS component
 - In real cases the mean propagation loss is often smaller due to the LOS
- The ratio between the power of the LOS component and the diffuse components is called Ricean K-factor

$$k = \frac{\text{Power in LOS component}}{\text{Power in random components}} = \frac{A^2}{2\sigma^2}$$

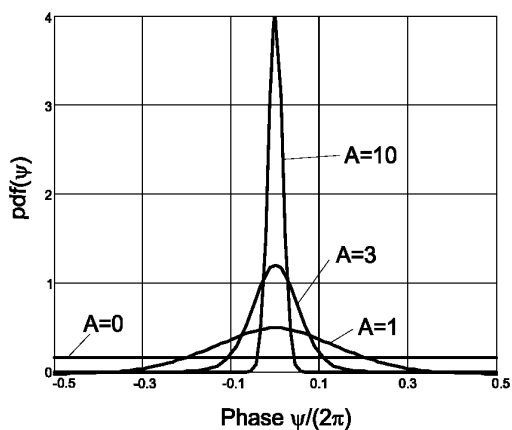


Small-scale fading Rice fading



Small-scale fading Rice fading, phase distribution

The distribution of the phase is dependent on the K-factor



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Small-scale fading Nakagami distribution

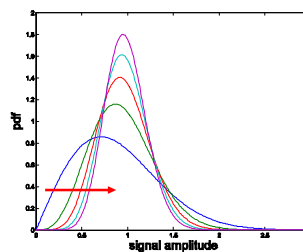
In many cases the received signal can not be described as a pure LOS + diffuse components

The Nakagami distribution is often used in such cases

$$pdf(r) = \frac{1}{\Gamma(m)} \left(\frac{m}{\sigma^2}\right)^m r^{2m-1} \exp\left(-\frac{m}{2\sigma^2} r^2\right)$$

where $\Gamma(m)$ is the Gamma function

$$m = \left(\frac{2\sigma^2}{r^2 - 2\sigma^2}\right)^2$$



increasing m
{1 2 3 4 5}

with m it is possible to adjust the dominating power

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Both small-scale and large-scale fading

Large-scale fading - lognormal fading gives a certain mean

Small scale fading – Rayleigh distributed given a certain mean

The two fading processes adds up in a dB-scale

Suzuki distribution:

$$pdf(r) = \frac{pr}{2s^2} e^{-\frac{pr^2}{4s^2}} \frac{20}{\ln(10)} \frac{1}{ss_f \sqrt{2\rho}} e^{-\frac{20 \log(s) - m}{2s_f^2}}$$

log-normal mean
log-normal std
small-scale std for complex components

Both small-scale and large-scale fading

An alternative is to add fading terms (fading margins) independently

- Pessimistic approach, but used quite often
- The communication link can be OK if there is a fading dip for the small scale fading but the log-normal fading have a rather small attenuation.

Some special cases

Rayleigh fading

$$pdf(r) = \frac{r}{\sigma^2} \exp\left(-\frac{r^2}{2\sigma^2}\right)$$

Rice fading, $K=0$

$$pdf(r) = \frac{r}{\sigma^2} \exp\left(-\frac{r^2+A^2}{2\sigma^2}\right) I_0\left(-\frac{rA}{\sigma^2}\right) = \frac{r}{\sigma^2} \exp\left(-\frac{r^2}{2\sigma^2}\right)$$

Rice fading with $K=0$ becomes Rayleigh

Nakagami, $m=1$

$$pdf(r) = \frac{1}{\Gamma(m)} \left(\frac{m}{\sigma^2}\right)^m r^{2m-1} \exp\left(-\frac{m}{\sigma^2} r^2\right) = \frac{r}{\sigma^2} \exp\left(-\frac{r^2}{2\sigma^2}\right)$$

Nakagami with $m=1$ becomes Rayleigh

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Example, shadowing from people



Two persons communicating with each other using PDAs, signal sometimes blocked by persons moving randomly

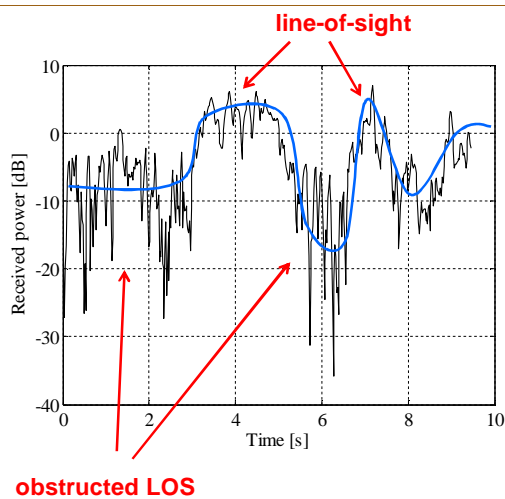
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Example, shadowing from people



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