### **Sub-Nyquist Sampling and Compressed Processing with Applications to Radar**

### Yonina Eldar

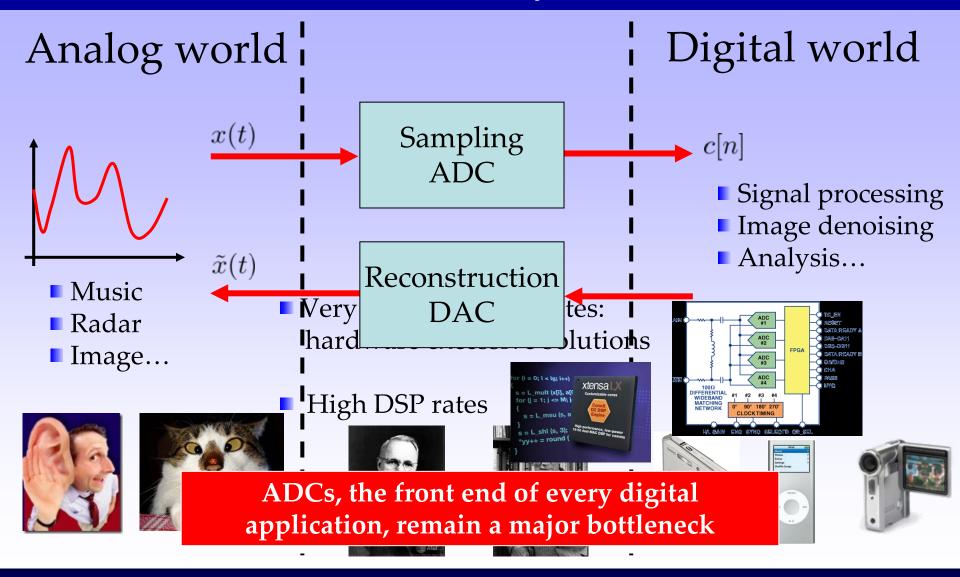
Department of Electrical Engineering Technion – Israel Institute of Technology

http://www.ee.technion.ac.il/people/YoninaEldar

yonina@ee.technion.ac.il

In collaboration with my students at the Technion

### Sampling: "Analog Girl in a Digital World..." Judy Gorman 99



# Today's Paradigm

The Separation Theorem:

Circuit designer experts design samplers

at Nyquist rate or higher





DSP/machine learning experts process the data

- Typical first step: Throw away (or combine in a "smart" way e.g. dimensionality reduction) much of the data ...
- Logic: Exploit structure prevalent in most applications to reduce DSP processing rates
- DSP algorithms have a long history of leveraging structure: MUSIC, model order selection, parametric estimation ...
- However, the analog step is one of the costly steps

Can we use the structure to reduce sampling rate + first DSP rate (data transfer, bus ...) as well?

## Xampling: Compression + Sampling

### Exploit analog structure to improve processing performance:

- Reduce storage/reduce sampling rates
- Reduce processing rates
- Reduce power consumption
- Increase resolution
- Improve denoising/deblurring capabilities
- Improved classification/source separation

### Goal:

- Survey the main principles involved in exploiting analog structure
- Provide a variety of different applications and benefits
- Applications to radar

### **Compressed Sensing and Hardware**

- Explosion of work on compressed sensing in digital applications
- Many papers describing models for CS of analog signals
- Have these models made it into wideband hardware?
- CS is a digital theory treats vectors not analog inputs, processing rates can be high, and are problematic in low SNR

	Standard CS	Analog CS
Input	vector <i>x</i>	analog signal $x(t)$
Sparsity	few nonzero values	?
Measurement	Random/det. matrix	RF hardware
Recovery	convex optimization	need to recover analog input or
5	greedy methods	specific data efficiently
We use CS only after sampling		
Enables real hardware, low processing rates and low SNR		

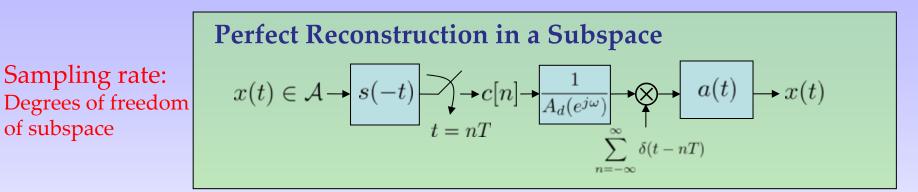
## Talk Outline

- Part I: Motivation
- Part II: Xampling: Compressed sampling of analog signals
- Part III: Applications to radar
  - Pulse radar
  - Ultrasound imaging
  - LTV system identification

# Part 1: Motivation

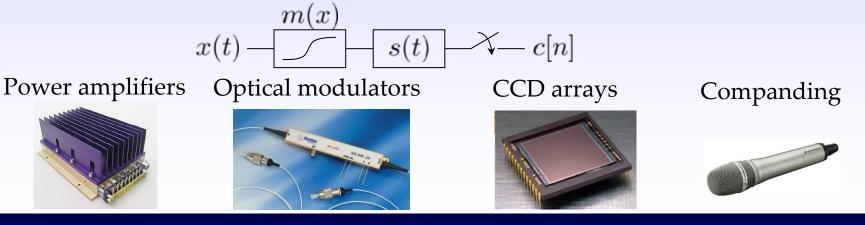
## **Classical/Modern Sampling**

Sampling theory has developed tremendously in the 60+ years since Shannon Recovery methods have been developed for signals in arbitrary subspaces (Unser,Aldroubi,Vaidyanathan,Blu,Jerri,Vetterli,Grochenig,Feichtinger,DeVore,Daubechies,Christensen,Eldar, ...)



Recovery from nonlinear samples as well (Dvorkind, Matusiak and Eldar 2008)

of subspace



## **Structured Analog Models**

#### Multiband communication:

**Unknown carriers – non-subspace** 

fmax

Can be viewed as  $f_{\max}$  – bandlimited (subspace)
 But sampling at rate  $\geq 2f_{\max}$  is a waste of resources

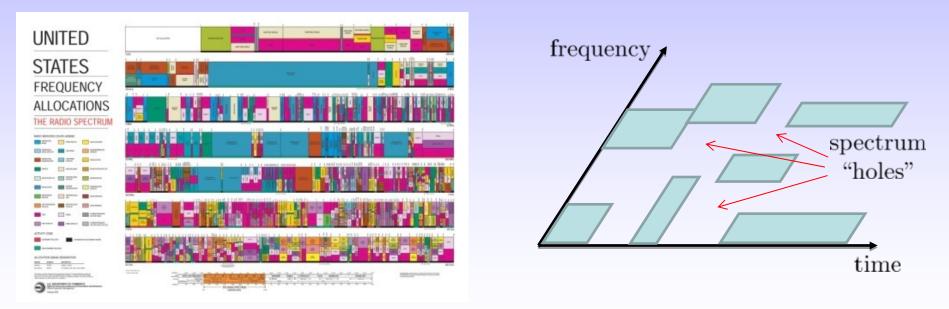
For wideband applications Nyquist sampling may be infeasible

## **Cognitive Radio**

Cognitive radio mobiles utilize unused spectrum ``holes''

Spectral map is unknown a-priori, leading to a multiband model

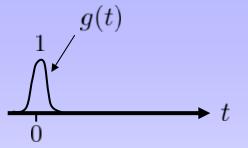
### Federal Communications Commission (FCC) frequency allocation

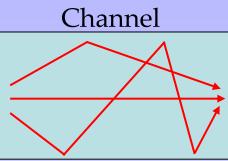


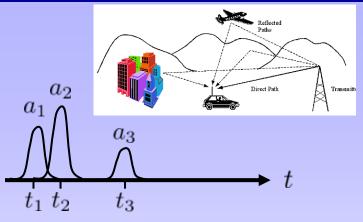
Licensed spectrum highly underused: E.g. TV white space, guard bands and more

## **Structured Analog Models**









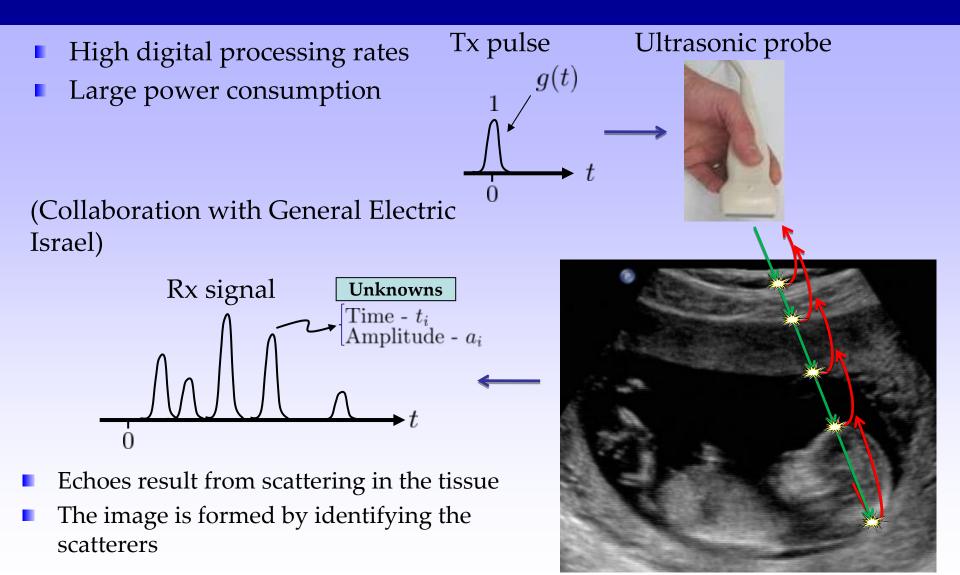
Similar problem arises in radar, UWB communications, timing recovery problems ...

**Unknown delays – non-subspace** 

Digital match filter or super-resolution ideas (MUSIC etc.) (*Quazi,Brukstein, Shan,Kailath,Pallas,Jouradin,Schmidt,Saarnisaari,Roy,Kumaresan,Tufts ...*)
 But requires sampling at the Nyquist rate of *g*(*t*)
 The pulse shape is known – No need to waste sampling resources!

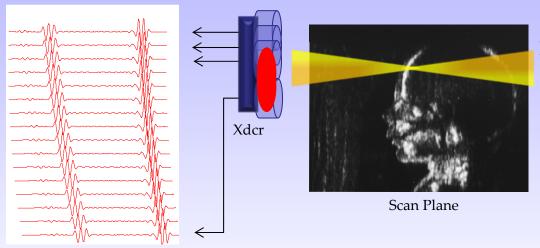
#### Question (same): How do we treat structured (non-subspace) models efficiently?

### Ultrasound



## **Processing Rates**

To increase SNR the reflections are viewed by an antenna array
 SNR is improved through beamforming by introducing appropriate time shifts to the received signals

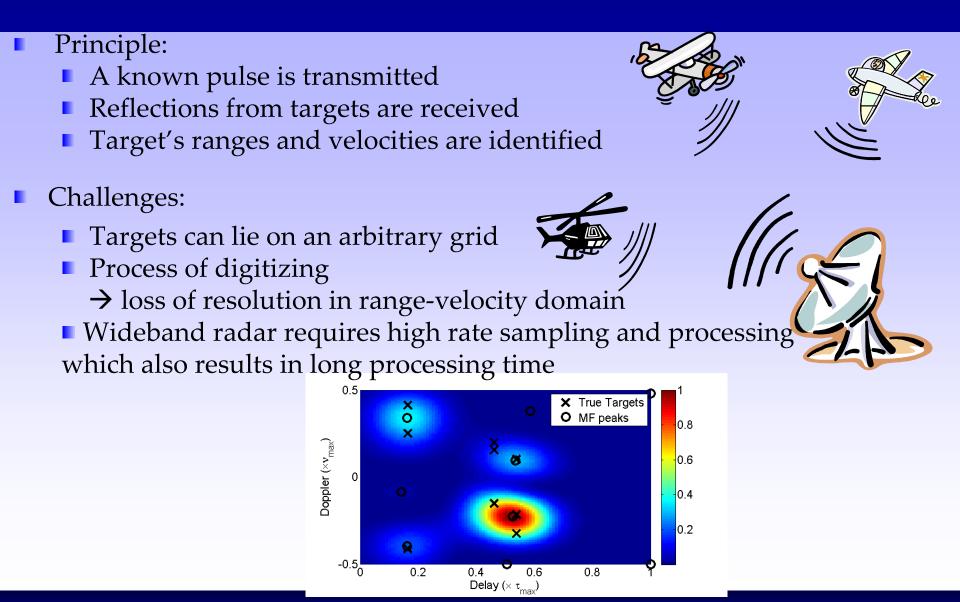


Focusing the received beam by applying delays

- Requires high sampling rates and large data processing rates
- One image trace requires 128 samplers @ 20M, beamforming to 150 points, a total of 6.3x10<sup>6</sup> sums/frame

**Compressed Beamforming** 

### **Resolution (1): Radar**



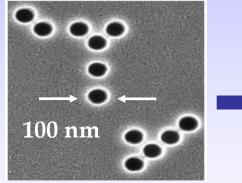
### **Resolution (2): Subwavelength Imaging**

(Collaboration with the groups of Segev and Cohen at the Technion)

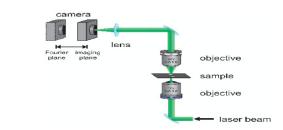
Diffraction limit: Even a perfect optical imaging system has a resolution limit determined by the wavelength  $\lambda$ 

- The smallest observable detail is larger than ~  $\lambda/2$
- This results in image smearing

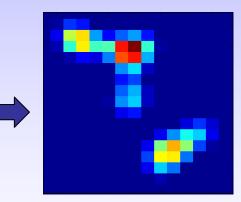
#### **λ**=514nm



Nano-holes as seen in electronic microscope



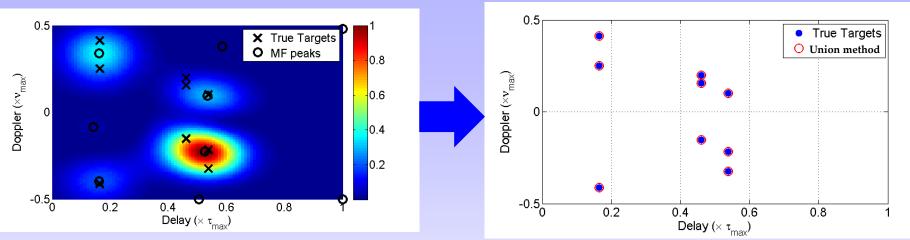
Sketch of an optical microscope: the physics of EM waves acts as an ideal low-pass filter



Blurred image seen in optical microscope

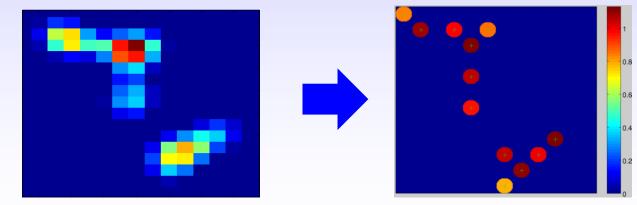
## Imaging via "Sparse" Modeling

#### Radar:



#### Subwavelength Coherent Diffractive Imaging:





Recovery of sub-wavelength images from highly truncated Fourier power spectrum

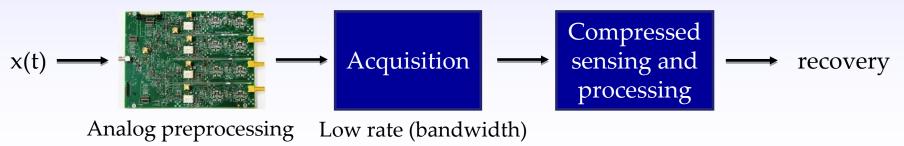
# Part 2: Xampling

## Xampling

(Mishali and Eldar, 10)

### Xampling: Compression+Sampling

- Prior to analog sampling reduce bandwidth by projecting data onto low dimensional analog space
- Creates aliasing of the data
- Sample the data at low rate in such a way that in the digital domain we get a CS problem
- Typically process in frequency: low rate processing, robustness
  Results in low rate, low bandwidth, simple hardware and low computational cost

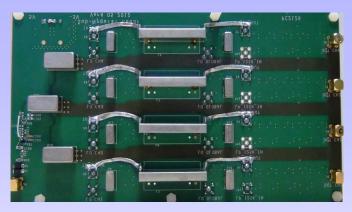


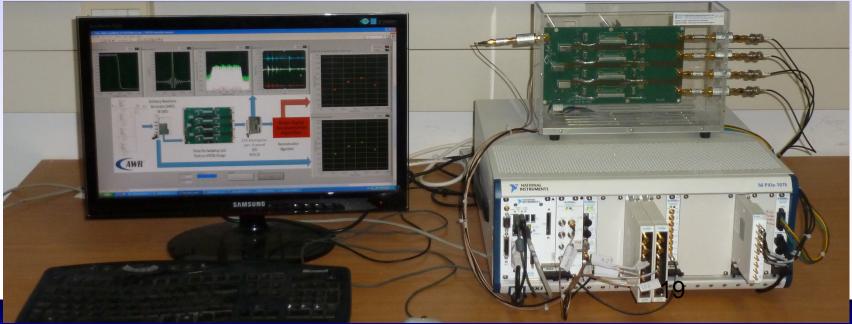
## **Xampling of Radar Pulses**

#### Sampling at 1/30 of the Nyquist rate

(Baransky et. al 12, Bar-Ilan and Eldar 13)

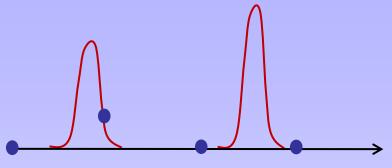
Xampling-based hardware for sub-Nyquist sampling of radar signals (Recent demo at RadarCon in collaboration with NI)





## Difficulty

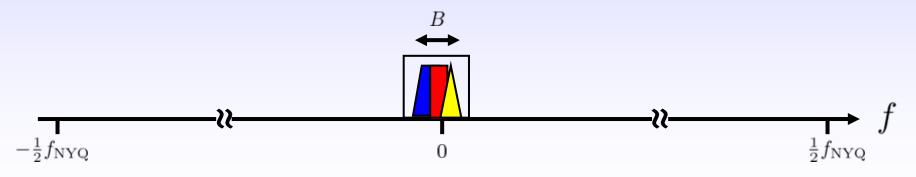
Rate should be 2L if we have L pulses
Naïve attempt: direct sampling at low rate
Most samples do not contain information!!



Mulitband problem: Rate should be 2NBMost bands do not have energy – which band should be sampled?  $B^{f_{NYQ}} \sim 10^{\circ}s \text{ GHz}$  $f_{\frac{1}{2}f_{NYQ}} = 0$ 

## **Intuitive Solution: Pre-Processing**

- Smear pulse before sampling (analog projection – bandwidth reduction)
- Each sample contains energy
- Resolve ambiguity in the digital domain
- Use CS in digital, but set up problem in frequency
- Alias all energy to baseband before sampling (analog projection)
   Can sample at low rate
- Resolve ambiguity in the digital domain



# **Digital Recovery**

- Subspace techniques developed in the context of array processing (such as MUSIC, ESPRIT etc.)
- Compressed sensing

*Connections between CS and subspace methods:* 

Malioutov, Cetin, and Willsky , Davies and Eldar , Lee and Bresler,, Kim, Lee and Ye, Fannjiang, Austin, Moses, Ash and Ertin

### For nonlinear sampling:

- Quadratic compressed sensing (Shechtman et. al 11, Eldar and Mendelson 12, Ohlsson et. al 12, Janganathan 12)
- More generally, nonlinear compressed sensing

(Beck and Eldar 12, Bahman et. al 11)

We use CS only after sampling We set up problems in frequency and not in time Enables efficient hardware and low processing rates

### Nyquist: 2.4 GHz Sampling Rate: 280MHz

#### ~ 1/9 of the Nyquist rate

(Mishali, Eldar, Dounaevsky, and Shoshan, 2010)



#### Parameters:

- Nyquist rate: 2.4 GHz
- Band occupancy: 120 MHz (~1/20 of the Nyquist range)
- Sampling rate: 280 MHz (~1/9 of the Nyquist rate)
- Rate proportional to the actual band occupancy!

Performance:

- Wideband receiver mode: 49 dB dynamic range, SNDR > 30 dB
- ADC mode: 1.2v peak-to-peak full-scale, 42 dB SNDR = 6.7 ENOB



Joint work with Omer Bar-Ilan

1. O. Bar-Ilan and Y. C. Eldar, <u>"Sub-Nyquist Radar via Doppler Focusing"</u> 2. E.Baransky, G. Itzhak, I. Shmuel, N. Wagner, E. Shoshan and Y. C. Eldar, <u>"A Sub-Nyquist Radar Prototype: Hardware and Algorithms"</u>

# Xampling of Radar Pulses

- Demand for high resolution radar requires high bandwidth signals on the order of 100s Mhz to several Ghz
- Classic matched filter processing requires sampling and processing the received signal at its Nyquist rate
- Hardware excessive solutions, large computational costs
- Previous CS works for this problem
- Either do not address sampling
- Require a prohibitive dictionary size: all delays and Dopplers
- Or perform poorly with noise, clutter and close Dopplers

We develop a sub-Nyquist radar prototype implemented in hardware which provides simple recovery and robustness to noise by performing beamforming on the low rate samples

# **Doppler Focusing**

Our sub-Nyquist method is based on the following concepts:

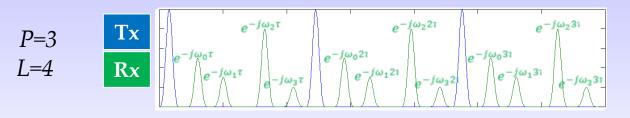


- Finite Rate of Innovation (FRI) (Vetterli et. al 02) enables modeling the analog signal with a small number of unknown parameters
- Xampling allows for low sampling rate
- Doppler Focusing is a method of beamforming the low rate samples in frequency which is numerically efficient and robust to noise
  - Optimal SNR scaling
  - CS size does not increase with number of pulses
  - No restrictions on the transmitter
  - Clutter rejection and the ability to handle large dynamic range

### Radar Model

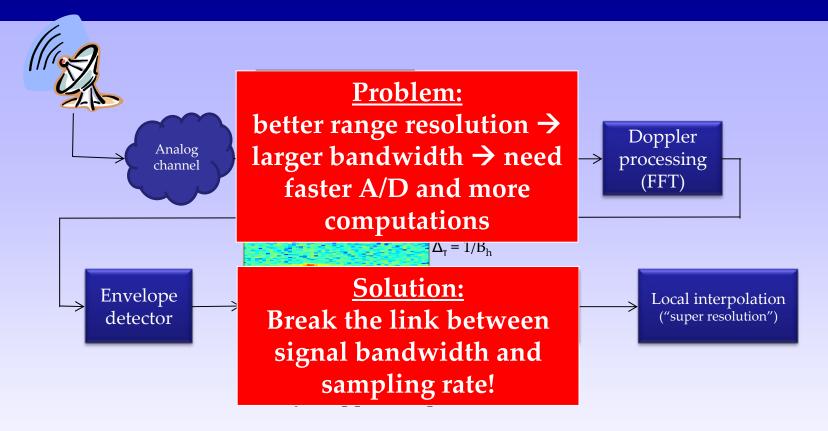


- Transmitted pulse train:  $x_T(t) = \sum_{p=0}^{P-1} h(t p\tau)$ Reflections from *L* targets, each defined by  $\{\alpha_l, \tau_l, \omega_l\}$ Reflections from *L* targets, each defined by  $\{\alpha_l, \tau_l, \omega_l\}$
- Received signal:  $x(t) = \sum_{p=0}^{P-1} \sum_{l=0}^{L-1} \alpha_l h(t \tau_l p\tau) e^{-j\omega_l p\tau}$



- Assumptions on targets:
  - "Far targets" Swerling 0 targets' distance is large compared to the distance change during observation interval, allows for constant  $\alpha_l$
  - "No acceleration" targets' constant velocity allows for constant  $\omega_l$
  - "Slow targets" small target velocities allow for constant  $\tau_l$  and constant Doppler phase during pulse time

# **Classic Pulse-Doppler Receiver**



- Sample rate: pulse's Nyquist rate B<sub>h</sub>
- Computational cost
  - Matched filter: P convolutions of length  $\tau B_h$
  - Doppler processing: τ<sub>B<sub>h</sub></sub> FFTs of length P

### How Do We Break the Link?

Use the FRI framework to model the analog input using a small number of degrees of freedom

 $x(t) = \sum_{p=0}^{P-1} \sum_{l=0}^{L-1} \alpha_l h(t - \tau_l - p\tau) e^{-j\omega_l p\tau} \implies \rho = 3L/P\tau$ 

In practice, P is at least on the order of L in order to allow for L distinct targets on Doppler grid

Therefore we need  $\approx L^2$  samples over the observation period

#### Theorem (Bar-Ilan and Eldar 13)

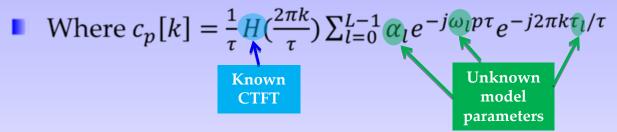
The number of samples required for perfect recovery of L targets when there is no noise is at least  $4L^2$ . In addition:

- The number of samples per period is at least 2L;
- The number of periods  $P \ge 2L$ .

#### We will achieve this rate using Xampling and Doppler focusing

### **Fourier Processing**

- Separate signal into frames:  $x(t) = \sum_{p=0}^{P-1} x_p(t)$
- Express each frame as a Fourier series:  $x_p(t) = \sum_{k \in \mathbb{Z}} c_p[k] e^{j2\pi kt/\tau}$



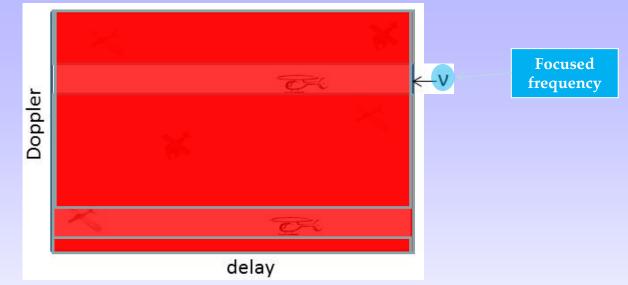
All unknown parameters are embodied in the Fourier coefficients

We will show that the parameters can be recovered robustly from 2L Fourier coefficients per frame!

- Doppler focusing: low rate and robust processing from 2*L* Fourier coeff.
- Only 2L samples in time are needed low rate

## **Doppler Focusing: Idea**

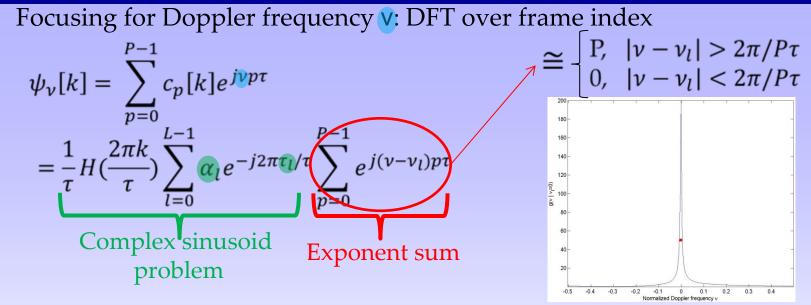
Transform a **delay-Doppler** problem to a set of **delay-only** problems with specific Doppler frequency



#### Advantages:

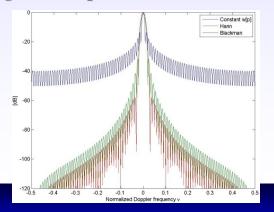
- Reduce a hard 2D problem into several easier 1D problems
- Doppler focusing increases SNR by *P* which is the optimal scaling
- Improved resolution: Targets with different Doppler's do not interfere
- Fast to compute (FFT), operates on low rate samples
- Can use known delay estimation methods (CS, matrix pencil, MUSIC, etc'): No need to solve a 2D problem, typically few targets per frequency

## **Doppler Focusing: Math**



Windowing  $\sum_{p=0}^{p-1} e^{j(\nu-\nu_l)p\pi} \omega[p]$ 

mitigates impact of "out-of-focus" targets:



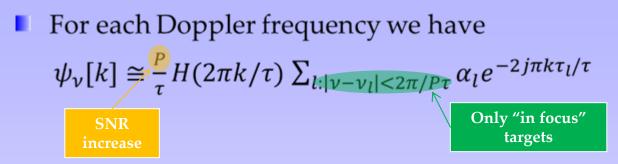
If the set of probed Doppler frequencies lies on a uniform grid:

$$v_n = 2\pi n / N_v \tau$$
,  $n = 0, 1, ..., N_v - 1$ 

Then  $\Psi_{\nu}[k]$  can be created efficiently using an FFT:

 $\Psi_n[k] \triangleq \Psi_{\nu_n}[k] = DFT_{N_\nu}\{c_p[k]\}$ 

### Recovery using Compressed Sensing



- This is a spectral analysis problem, for which 2L frequency samples are enough to recover the unknown  $\alpha$ 's and  $\tau$ 's if there is no noise:  $|k| \ge 2L$
- We solve by choosing a set of coefficients

$$\boldsymbol{\Psi}_{\nu} = [\psi_{\nu}[k_0] \dots \psi_{\nu}[k_{|k|-1}]^T] \in \mathbb{C}^{|k|}$$

**|K|** Rows from a DFT matrix

rse

Discretize the time delays:  $\tau_l = q_l \Delta_{\tau}$   $N_{\tau} = \left| \frac{\tau}{\Delta_{\tau}} \right|$ 

And using CS 
$$\Psi_{\nu} = \frac{P}{\tau} HV x_{\nu} \leftarrow \frac{L(=\text{num. of targets})-\text{span}}{\text{vector of a}}$$

Diagonal matrix

### **Performance Guarantees**

Optimal noise robustness:

#### Theorem (Bar-Ilan and Eldar 13)

Let y(t) = x(t) + w(t) denote a noisy radar signal where  $x(t) = \sum_{p=0}^{P-1} h(t - p\tau)$ and w(t) is white noise. Then Doppler focusing increases the SNR by a factor of P which is the optimal SNR scaling obtained by the MF processing at the Nyquist rate

#### Minimal number of samples:

#### Theorem (Bar-Ilan and Eldar 13)

The minimal number of samples required for perfect recovery of L targets using Doppler focusing when there is no noise is 2LP

### Mid Summary

- Take 2L Fourier coefficients in each frame
- Use Doppler focusing to focus on specific Doppler values
- For each detected Doppler solve CS problem with CS matrix given by chosen frequencies

#### $\mathbf{y} = P\mathbf{V}\mathbf{x}$

where P is the focusing gain, **V** is a partial Fourier matrix with the chosen frequencies, and **x** is the sparse delay vector

Once delays are found, subtract them, and move on to next Doppler frequency

Questions:

- We sample in time not in frequency: How to obtain the Fourier coeff. from low rate samples?
- Which frequencies should we choose?

### Xampling Scheme

Direct sampling at low rate is non-informative!

Solution: Analog kernel prior to sampling to create aliasing

**Single channel:** only 2*L* samples needed

$$x(t) \longrightarrow s^*(-t) \longrightarrow FFT \longrightarrow c[k]$$

Theorem (Tur, Eldar and Friedman 11)

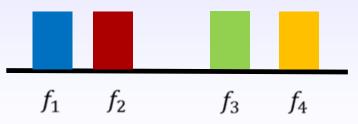
If the filter  $s^*(-t)$  satisfies :

$$S^*(\omega) = \begin{cases} 0 & \omega = 2\pi k/\tau, k \notin \mathcal{K} \\ \text{nonzero} & \omega = 2\pi k/\tau, k \in \mathcal{K} \\ \text{arbitrary} & \text{otherwise,} \end{cases}$$
  
then  $c[k]$  are the desired Fourier coefficient

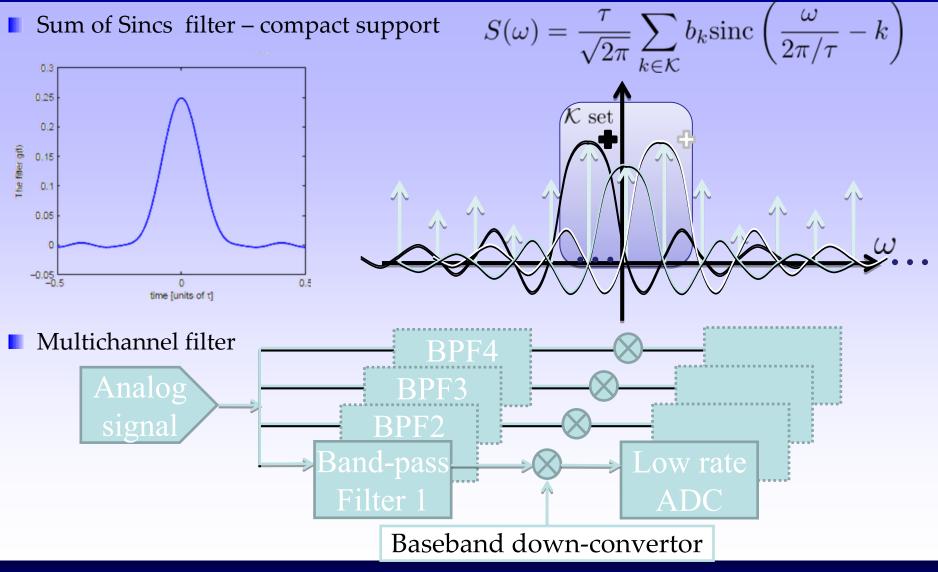
Here  $\mathcal{K}$  are the desired set of Fourier coefficients

### **Selecting The Active Frequencies**

- For good resolution and good CS properties we need wide frequency aperture
- To avoid ambiguities we need at least two frequencies that are close to each other
- Can randomly place frequencies over wide aperture
- Our choice: Use a small set of bandpass filters spread randomly over a wide frequency range

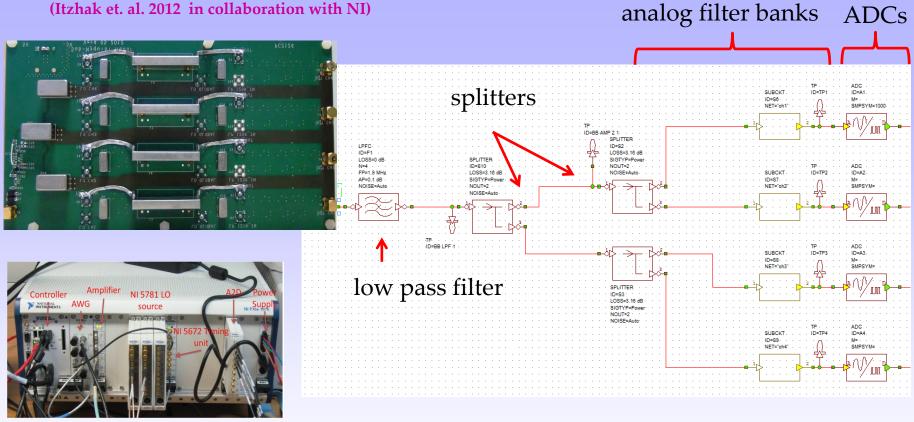


# **Examples of Filters**



## **Xampling of Radar Pulses**

#### (Itzhak et. al. 2012 in collaboration with NI)

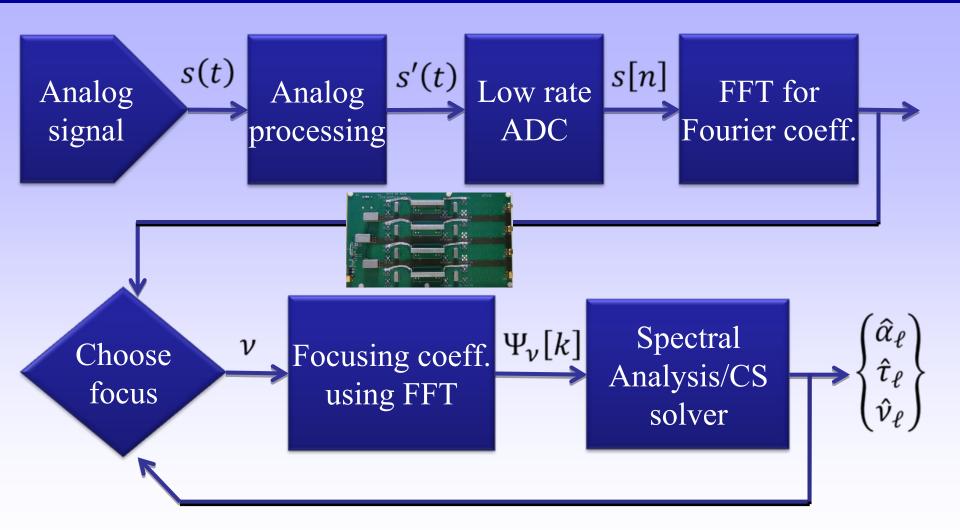




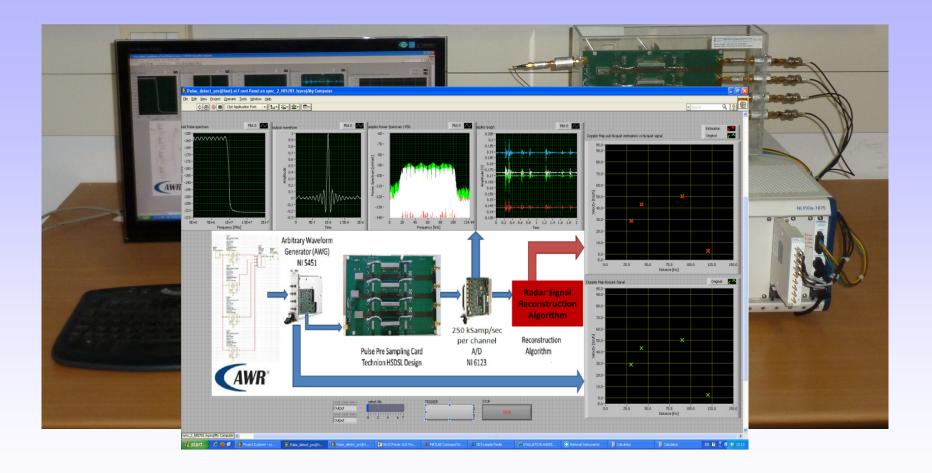
Demo of real-time radar at NI week



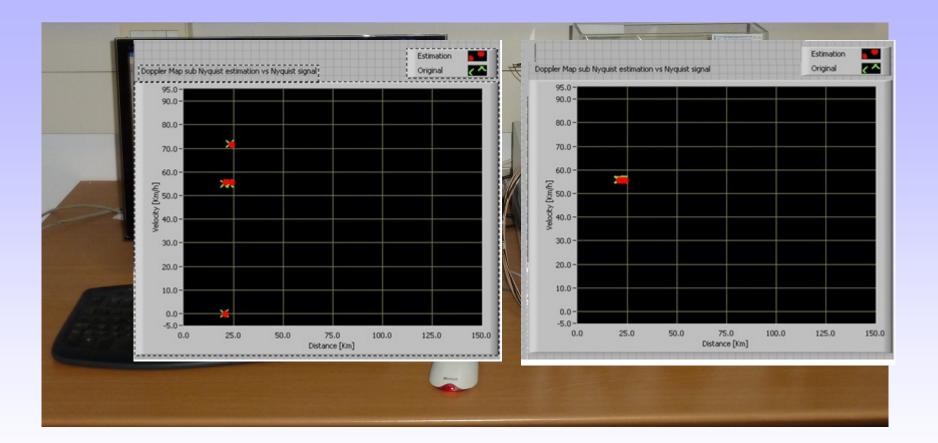
## **Final Scheme**



### Xampling of Radar Pulses



### **Xampling of Radar Pulses**





# Technion Israel Institute of Technology

#### **Department of Electrical Engineering**

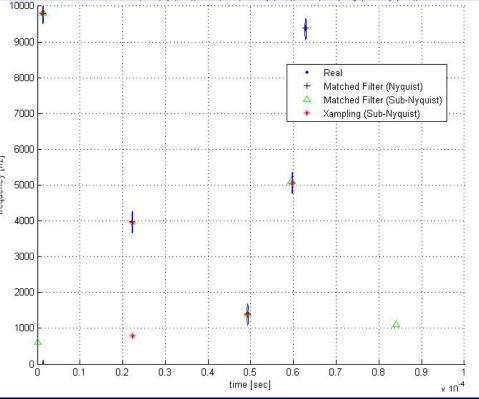
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 Communications

### Low SNR: -25 dB

### Sampling rate: 1/10 of the Nyquist rate

- Target delay and Doppler chosen randomly in the continuous unambiguous interval
- L =5, PRI = 0.1 mSec, P = 100 pulses, bandwidth B = 10MHz
- Nyquist rate generates 2000 samples / pulse, Xampling uses 200 samples

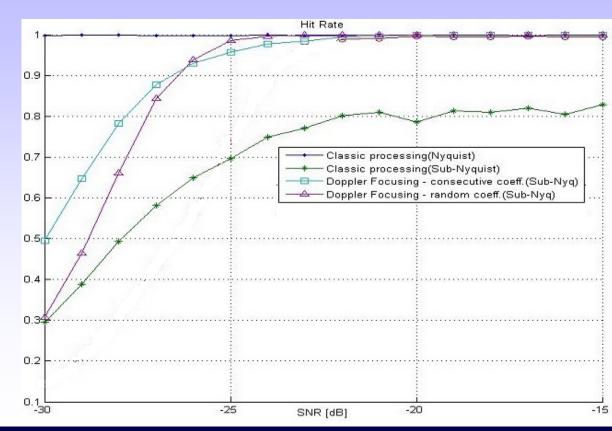
### MF: 2/5 detections Xampling: 4/5 detections



### Low SNR

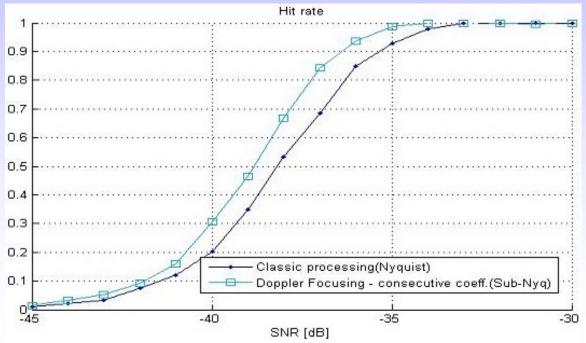
- Target delay and Doppler chosen randomly in the continuous unambiguous interval
- L = 5, PRI = 0.1 mSec, P = 100 pulses, bandwidth B = 10MHz
- Nyquist rate generates 2000 samples / pulse, Xampling uses 200 samples

# Hit rate as a function of SNR



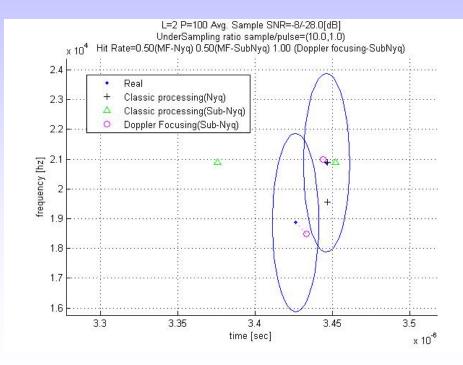
### **Controlling the Transmitter**

- When we can control the transmitter, waveforms better suited for our recovery method can be used
- Since we perform sampling in frequency we use a waveform with its entire energy contents concentrated in these sampled frequencies
- In this setting, Doppler focusing achieves better performance than a Nqyuist rate matched filter



## **Target Dynamic Range**

- The detection subtraction step in Doppler focusing helps detection of closely spaced targets with large dynamic range
- Here the left target is 20dB more powerful than the right target
- MF processing at both Nyquist and one tenth the Nyquist rate recovers only one target while Doppler focusing recovers both



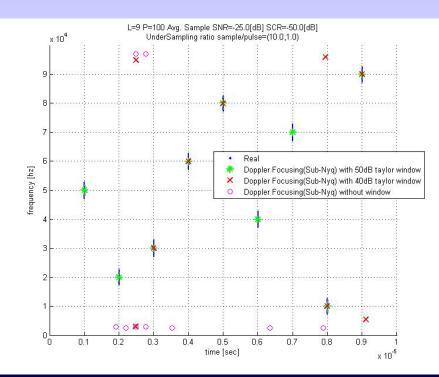
### Clutter

- Clutter (land, sea, buildings...) size is usually much larger than target size

   potentially masking target echoes and causing misdetections
- Clutter is not noise cannot be mitigated with coherent integration
- Doppler focusing reduces the effects of clutter by creating isolation between signals with different Doppler frequencies

### Example:

- Nine targets and almost static clutter
- Without windowing clutter sidelobes permeate the nonzero Doppler freq. area and cause misdetections
- With 40dB windowing five out of nine targets are recovered correctly
- With 50dB windowing entire scene is detected correctly



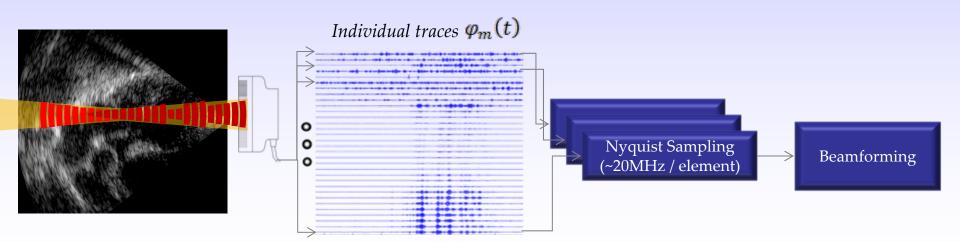
# **Previous Approaches**

- Previous works do not address sample rate reduction feasible in hardware
- Various other works suffer from the following shortcomings:
- Impose constraints on the radar transmitter and do not treat noise (e.g. Baraniuk & Steeghs)
- Construct a CS dictionary with a column for each two dimensional grid point causes dictionary explosion for any practical problem size (e.g. Herman and Strohmer, Zhang et. al)
- Perform non-coherent integration over pulses, obtaining a sub-linear SNR improvement with P (e.g. Bajwa, Gedalyahu & Eldar)

## **Application to Ultrasound**

Wagner, Eldar, and Friedman, '11

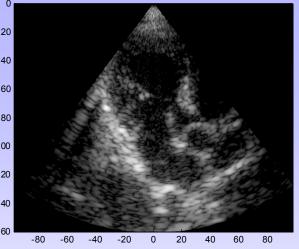
- Ultrasonic pulse is transmitted into the tissue
- Pulse is conducted along a relatively narrow beam
- Echoes are scattered by density and propagation-velocity perturbations
- Reflections detected by multiple array elements.
- Beamforming is applied digital processing , signals must first be sampled at Nyquist rate (~20MHz)



### **Ultrasound Results**

Standard Imaging Xampled beamforming 20 20 20 40 40 40 60 60 60 80 80 100 100 100 120 120 120 140 140 140 160 160 160 80 -80 -80 -80 -60 40 60 80 3328 real-valued samples, per sensor 360 complex-valued samples, per sensor per per image line image line

#### **Chernyakova and Eldar 13** Xampled beamforming



100 complex-valued samples, per sensor per image line

### ~1/10 of the Nyquist rate ~1/32 of the Nyquist rate

- We obtain a 32-fold reduction in sample rate and 1/16-fold reduction in processing rate
- All digital processing is low rate as well
- Almost same quality as full rate image

## Sub-Nyquist Ultrasound Demo

- 32-fold reduction in sampling rate while retaining sufficient image quality
- Potential reduction in frame rate
- Improvement of radial resolution by transition of wideband pulse



probe

#### ultrasound machine

#### Original image time domain beamforming



Frequency domain beamforming 32 fold reduction in sampling rate



**GE Healthcare** 



# Technion Israel Institute of Technology

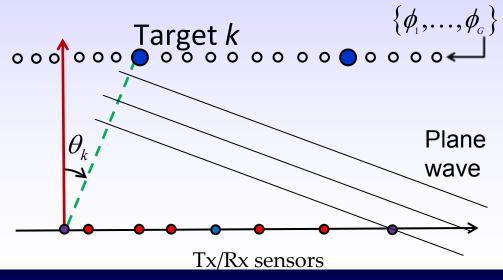
#### **Department of Electrical Engineering**

B B B B Electronics
 Computers
 B B B B B E Computers

### Spatial CS in MIMO Radar

Rossi, Haimovich and Eldar 13

- We can also use similar ideas in MIMO radar to reduce the number of antennas
- Using spatial Nyquist sampling the array aperture scales linearly with MN – the number of transmit and receive antennas
- Using CS we can get Nyquist resolution with MN scaling logarithmically with aperture



### **LTV System Identification**

- Low rate sampling means the signal can be represented using fewer degrees of freedom
- Can be applied to linear time-varying (LTV) system identification

$$x(t) \longrightarrow$$
 LTV system  $\longrightarrow y(t)=H(x(t))$ 

Identify LTV systems from a single output using minimal resources

Sub-Nyquist sampling of pulse streams can be used to identify LTV systems using low time-bandwidth product

### LTV Systems

Any LTV system can be written as (*Kailath 62, Bello 63*)

$$y(t) = \int_{\nu} \int_{\tau} a(\nu, \tau) x(t - \tau) e^{-j2\pi\nu t} d\tau d\nu$$

delay-Doppler spreading function

- Assumption:  $a(\nu, \tau) = 0$ ,  $|\nu| \le \nu_0, |\tau| \le \tau_0$
- Underspread systems  $\Delta = 4\nu_0\tau_0 < 1$
- Theorem (Kailath 62, Bello 63, Kozek and Pfander 05): LTV systems can

be identified only if they are underspread

Difficulties:

- Proposed algorithms require inputs with infinite bandwidth W and infinite time support T
- *W* System resources, *T* Time to identify targets

Can we identify a class of LTV systems with finite WT?

### **Main Identification Result**

- Probing pulse:  $x(t) = \sum_{n=0}^{N-1} x_n g(t nT_0), \quad 1 \le t \le T$
- g(t) is a pulse of bandwidth W that is (essentially) supported on  $[0, T_0]$
- $x_n$  is a length-N probing sequence, with  $N = T/T_0 \propto WT$

Theorem (Bajwa, Gedalyahu and Eldar 10):

An underspread paramteric LTV system can be identified from a single observation, with infinite resolution, and in polynomial time if  $|x_n| > 0$  and

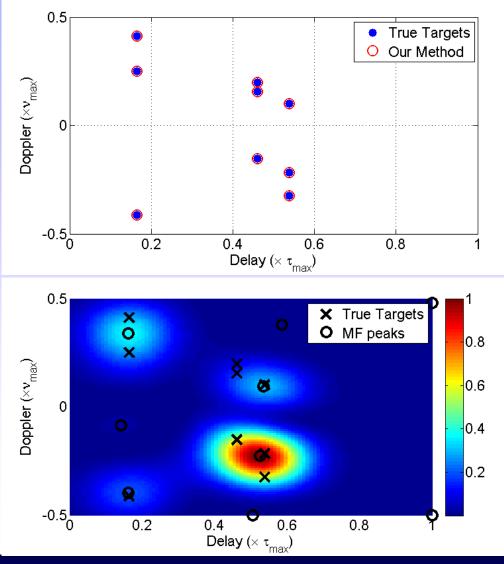
 $WT \ge 8\pi K_{\tau}K_{\nu}$ 

# WT is proportional *only* to the number of unknowns!

### **Super-resolution Radar**

### Setup

- Nine targets
- Max. delay = 10 micro secs
- Max. Doppler = 10 kHz
- W = 1.2 MHz
- T = 0.48 milli secs
- N = 48 pulses in x(t)
- Sequence = random binary



### Conclusions

- Compressed sampling and processing of many analog signals
- Wideband sub-Nyquist samplers in hardware
- Hardware prototype for sub-Nyquist radar processing
- Good SNR, clutter rejection and dynamic range capabilities
- Many applications and many research opportunities: extensions to other analog and digital problems, robustness, hardware ...

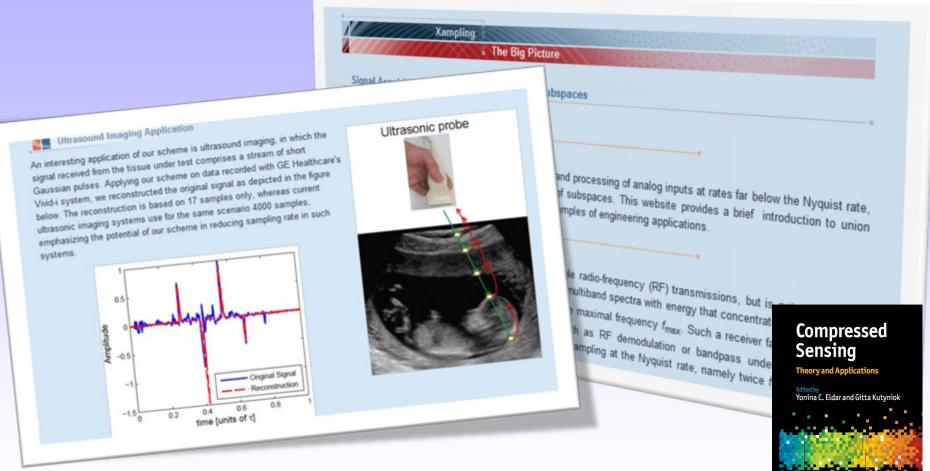
Exploiting structure can lead to a new sampling paradigm which combines analog + digital

More details in:

M. Duarte and Y. C. Eldar, "Structured Compressed Sensing: From Theory to Applications," Review for TSP. M. Mishali and Y. C. Eldar, "Xampling: Compressed Sensing for Analog Signals", book chapter available at http://webee.technion.ac.il/Sites/People/YoninaEldar/books.html

## Xampling Website

### webee.technion.ac.il/people/YoninaEldar/xampling top.html



Y. C. Eldar and G. Kutyniok, "Compressed Sensing: Theory and Applications", Cambridge University Press, 2012

