A Sparse Learning Approach to the Detection of Multiple Noise-Like Jammers

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In this article, we address the problem of detecting multiple noise-like jammers (NLJs) through a radar system equipped with an array of sensors. To this end, we develop an elegant and systematic framework wherein two architectures are devised to jointly detect an unknown number of NLJs and to estimate their respective angles of arrival. The followed approach relies on the likelihood ratio test in conjunction with a cyclic estimation procedure, which incorporates at the design stage a sparsity promoting prior. As a matter of fact, the problem at hand owns an inherent sparse nature, which is suitably exploited. This methodological choice is dictated by the fact that, from a mathematical point of view, classical maximum likelihood approach leads to intractable optimization problems (at least to the best of authors’ knowledge) and, hence, a suboptimum approach represents a viable means to solve them. The performance analysis is conducted on simulated data and shows the effectiveness of the proposed architectures in drawing a reliable picture of the electromagnetic threats illuminating the radar system.

1. INTRODUCTION

In the last decades, the radar art has made great strides due to the advances in technology. In fact, the last-generation processing boards are capable of performing huge amounts of computations in a very short time leading to flexible fully digital architectures. In addition, this abundance of computation power has allowed for the development of radar systems endowed with more and more sophisticated processing schemes. A tangible example is represented by search radars, which are primarily concerned with the detection of targets buried in thermal noise, clutter, and, possibly, intentional interference, also known as electronic counter-countermeasure (ECM) [1]–[4]. In this context, the open literature is continuously enriched with novel contributions that leads to enhanced performances at the price of an increased computational load [5]–[19]. Another example related to the potentialities provided by fully digital architectures is connected with adaptive digital beamforming (ADB) techniques [2], [4], since they can suitably combine digital samples at the output of each channel according to the specific requirement. Remarkably, by means of ADB techniques, the transmit/receive antenna beam patterns can be suitably shaped preventing the system engineer from the duplication of hardware resources. For instance, ADBF can be used to build up the auxiliary beam used by the sidelobe blanker (SLB) [2], [20]–[23] exploiting the entire array without the need of additional antennas. The SLB is an electronic counter-countermeasure (ECCM) against pulsed intentional interferences (or coherent jammers) entering the antenna side lobes, which, in turn, are ECMs. Note that ECCM techniques can be categorized as antenna-related, transmitter-related, receiver-related, and signal-processing-related depending on the main radar subsystem where they take place [24].

Besides coherent jammers, any radar might also be a victim of noise-like interfering signals, also referred to as noise-like jammers (NLJs), by an adversary force. This electronic attack is aimed at preventing detection or denying accurate measurement of target information (Doppler and/or range) [4] by generating nondeceptive interference, which blends into the thermal noise of the radar receiver. As a consequence, the radar sensitivity is degraded due to the increase of the constant false alarm rate threshold that
adapts to the higher level of noise [2], [4]. In addition, this increase makes more difficult to know that jamming is taking place [3], [24]. Under the NLJ attack, the SLB becomes ineffective since it would inhibit the detection of true targets for most of the time. In these situations, the sidelobe canceler (SLC) represents a viable ECCM [2], [25], [26]. As a matter of fact, it exploits an additional auxiliary array of antennas (with suitable gains) to adaptively estimate the NLJ angle of arrival (AoA) and places nulls in the sidelobes of the main receiver beam along the estimated AoA. In a fully digital architecture, the task of the SLC can be accomplished by applying ADBF techniques without the use of additional hardware (signal-processing-related ECCM).

However, the application of ADBF techniques might increase the computational burden of the signal processing unit since they require the computation and the inversion of a sample covariance matrix in addition to possible AoA estimation. These operations consume hardware resources, which are shared among the different radar functions and, due to the restrictive requirements on radar reaction time, they cannot occur at every dwell regardless whether or not NLJs are illuminating the radar. Thus, it would be highly desirable a preliminary stage capable of detecting NLJs and, possibly, estimating the relevant NLJ parameters. Once the presence of NLJs is declared, the estimated parameters are used by ADBF techniques to contrast the interfering actions. Following this reasoning, in [27], the authors develop a decision scheme, which decides for the presence of one NLJ by comparing the spectral properties of reference cells, not affected by jammer returns, with those of cells under test; no additional information about the NLJ is provided. The case of multiple NLJs is addressed in [28], where the original binary hypothesis test is transformed into a multiple-hypothesis problem and the model order selection rules [29]–[34] are exploited to conceive two-stage detection architectures, where the first stage provides an estimate of the active NLJs number under the constraint of an upper bound to it, while the second stage is devoted to the detection of the estimated number of NLJs allowing for the control of the false jammer detection probability. However, these two-stage architectures are not capable of providing any information about either the AoA or the received power of the detected NLJs.

With the abovementioned remarks in mind, in this article, we address the same detection problem as in [28] by developing an elegant and systematic framework for the joint detection of multiple NLJs and the estimation of the respective relevant parameters, which include the AoAs and the number of threats. To this end, we assume that a set of data free of clutter components and affected by thermal noise and possible jamming signals [2], [36], [37] is available at the receiver. As a matter of fact, it can be collected by noticing

that the clutter contribution is, in general, range-dependent and tied up to the transmitted waveform. Therefore, it is possible to acquire data free of clutter components and affected by the thermal noise and possible jamming signals only. For instance, for a system employing pulse-to-pulse frequency agility that transmits one pulse, clutter-free data can be collected before transmitting the pulse waveform by listening to the environment (see Fig. 1). Another example of practical interest concerns radar systems transmitting coherent pulse trains with a sufficiently high pulse repetition interval. In this case, data collected before transmitting the next pulse and at high ranges (or after the instrumental range), result free of clutter contribution (see Fig. 2).

1Note that a system with sidelobe canceling capabilities is equipped with both the main antenna array devoted to target detection and an auxiliary array used to cancel the NLJs.

2Recall that in [28], the focus is limited to the interference subspace detection [35] without providing any side information.
of quantities used in the next derivations, while the design of the detection architectures and the estimation procedures are described in Section III. Section IV shows the effectiveness of the proposed strategies through numerical examples on simulated data. Some mathematical derivations and proofs are confined to the appendices. Finally, Section V concludes the article.

A. Notation

In the sequel, vectors and matrices are denoted by boldface lower-case and upper-case letters, respectively. The $i$th entry of a vector $a$ is represented by $a(i)$ whereas symbols $\det(\cdot)$, $\text{Tr}(\cdot)$, $(\cdot)^T$, and $(\cdot)^\dagger$ denote the determinant, trace, transpose, and conjugate transpose, respectively. Symbol $\| \cdot \|$ denotes the Euclidean norm of a vector. As to numerical sets, $\mathbb{N}$ is the set of natural numbers, $\mathbb{R}$ is the set of real numbers, $\mathbb{R}^{N \times M}$ is the Euclidean space of $(N \times M)$-dimensional real matrices (or vectors if $M = 1$), $\mathbb{R}^+_{N \times M}$ is the set of $(N \times M)$-dimensional real matrices (or vectors if $M = 1$) whose entries are greater than or equal to zero, $C$ is the set of complex numbers, and $\mathbb{C}^{N \times M}$ is the Euclidean space of $(N \times M)$-dimensional complex matrices (or vectors if $M = 1$). The modulus of a real number $x$ is denoted by $|x|$. $I$ and $0$ stand for the identity matrix and the null vector or matrix of proper size. Symbol $\propto$ means that the left-hand side is proportional to the right-hand side. Given a vector $a \in \mathbb{C}^{N \times 1}$, $\text{diag}(a) \in \mathbb{C}^{N \times N}$ indicates the diagonal matrix whose $i$th diagonal element is the $i$th entry of $a$. The acronym pdf stands for probability density function and the conditional pdf of a random variable $x$ given another random variable $y$ is denoted by $f(x|y)$. Finally, we write $x \sim \mathcal{CN}_N(m, M)$ if $x$ is a complex circular $N$-dimensional normal vector with mean $m$ and positive definite covariance matrix $M$.

II. PROBLEM FORMULATION AND PRELIMINARY DEFINITIONS

Consider a radar system equipped with $N \geq 2$ spatial channels, which is listening to the environment. The incoming signal is first conditioned by means of a baseband down-conversion, then, it is preprocessed and properly sampled. The samples are, then, organized to form $N$-dimensional vectors denoted by $z_k$, $k = 1, \ldots, K$, with $K \geq N_j$ being the total number of listening data and $N_j \leq N$ the number of NLJs. The detection problem at hand can be formulated as

$$
\begin{align*}
H_0 : & \quad z_k \sim \mathcal{CN}_N(0, M_0), \quad k = 1, \ldots, K \\
H_1 : & \quad z_k \sim \mathcal{CN}_N(0, M_1), \quad k = 1, \ldots, K
\end{align*}
$$

(1)

where $M_0 = \sigma_n^2 I$ and

$$
M_1 = \sigma_n^2 I + \sum_{i=1}^{N_j} d_i v(\bar{\theta}_i) v(\bar{\theta}_i)^\dagger.
$$

(2)

In the last equations, $\sigma_n^2 \geq 1$ and $d_i > 0$ are the powers of thermal noise and the $i$th jammer, respectively, $\bar{\theta}_i$ is the AoA of the $i$th jammer measured with respect to the array broadside, and $v(\theta)$ is the array steering vector pointed along $\theta$ whose expression is $v(\theta) = \frac{1}{\sqrt{N}} \left[ 1, e^{j(2\pi d/\lambda) \sin(\theta)}, \ldots, e^{j(2\pi d/\lambda) \sin(\theta)(N-1)} \right]^T$ with $d$ is the array interelement spacing and $\lambda$ is the carrier wavelength. Moreover, under each hypothesis, $z_k$s are the statistically independent.

In order to bring to light the sparse nature of the problem, let us sample the angular sector under surveillance to form a discrete and finite set of angles denoted by $\Theta = \{ \theta_1, \ldots, \theta_L \}$ with $L \gg N_j$ and $\theta_1 \leq \cdots \leq \theta_L$. In addition, we assume that $\forall i = 1, \ldots, N_j$, $\bar{\theta}_i \in \Theta$. Thus, if we define a vector $d = [d_1, \ldots, d_L]^T \in \mathbb{R}^L_+$ such that

$$
\forall k = 1, \ldots, L : \begin{cases} 
  d_k > 0, & \text{if } \bar{\theta}_k = \bar{\theta}_i \\
  d_k = 0, & \text{otherwise}
\end{cases}
$$

(3)

it follows that $d$ is sparse (since $L \gg N_j$) and the interference covariance matrix (ICM) under $H_1$ can be recast as

$$
M_1 = \sigma_n^2 I + VDV^\dagger
$$

(4)

where $V = [v(\theta_1), \ldots, v(\theta_L)]$ is the dictionary and $D = \text{diag}(d)$. In Fig. 3, we show a pictorial representation of the hidden sparse nature of (2). Thus, the formal structure of the detection problem at hand can be expressed in terms of the sparse vector $d$ as follows:

$$
\begin{align*}
H_0 : & \quad d = 0 \\
H_1 : & \quad d \neq 0 \text{ (with nonnegative entries)}.
\end{align*}
$$

(5)

Finally, we conclude this section by providing the expression of the pdf of $Z = [z_1, \ldots, z_k]$ under $H_i$, $i = 0, 1$, which

3As explained in Appendix A, the lower bound on the thermal noise power is required to ensure a good behavior for the prior associated to $d_i$ that will be introduced in the following section. From a practical point of view, this lower bound can be handled by exploiting a suitable numerical representation used by the signal processing unit.

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will be used in the next developments, namely
\[
    f_i(Z; \sigma^2_n, id, H_i) = \frac{\exp \left\{ - \text{Tr} \left[ (\sigma^2_n I + iVDV^\dagger)^{-1} Z Z^\dagger \right] \right\}}{\pi^N \det(\sigma^2_n I + iVDV^\dagger)^{\frac{N}{2}}}. 
\] (6)

### III. ARCHITECTURE DESIGNS

As stated in Section I, the MLA for this problem leads to intractable mathematics and, hence, we resort to a suboptimum iterative approach. With this remark in mind, in this section, we derive two decision schemes for problem (5), which differ in the adaptivity with respect to the thermal noise power. Specifically, the former estimates \(d\) assuming that \(\sigma^2_n\) is known and, then, replaces it with an estimate, which is assumed available at the receiver (a point better explained in the following section). The latter jointly estimates \(d\) and \(\sigma^2_n\) by means of a cyclic optimization procedure. In both cases, the structure of the decision statistic is given by the likelihood ratio and the decision rule is given by the LRT, whose expression is
\[
    \Lambda(Z; d, \sigma^2_n) = \frac{f_i(Z; \sigma^2_n, d, H_i)}{f_0(Z; \sigma^2_n, 0, H_0)} \quad \frac{H_i}{H_0} > \frac{\eta}{H_0} \tag{7}
\]
where \(\eta\) is threshold\(^4\) to be set in order to guarantee the required probability of false jammer detection \((P_{bd})\).

#### A. Adaptive Detector for Unknown \(d\)

Let us assume that \(\sigma^2_n\) is known and, following the lead of [39], that the entries of \(d\) are jointly distributed according to a sparsity promoting (possibly improper) prior given by\(^3\)
\[
    f_d(d; \sigma^2_n, q) \propto \prod_{i=1}^{L} \frac{[\text{det}(\sigma^2_n I + VDV^\dagger)]^{K-1}}{[\frac{\xi}{q}(\alpha_i^q - 1)]} \tag{8}
\]
with a (possible) positive constant of proportionality, where \(q \in \Omega_q = \{0, 1\}\) is a parameter allowing for sparsity control. In Appendix A, we investigate the behavior of \(f_d(d; \sigma^2_n, q)\) with respect to \(d\) and \(q\). Thus, the logarithm of the joint pdf of \(Z\) and \(d\) under \(H_1\) can be written as
\[
    \log f(Z, d; \sigma^2_n, q) = \log f_d(d; \sigma^2_n, q) + \log f_d(d; \sigma^2_n, q) \\
    \approx A - \log \det(\sigma^2_n I + VDV^\dagger) - \text{Tr} \left[ (\sigma^2_n I + VDV^\dagger)^{-1} S \right] \\
    - \sum_{i=1}^{L} \frac{K}{q} (d_i^q - 1) = g(d; \sigma^2_n, q) \tag{9}
\]
where \(A = -KN \log \pi, S = ZZ^\dagger\), and the proportionality constant of the prior of \(d\) has been neglected. Now, we proceed by setting to zero the first derivative of \(g(d; \sigma^2_n, q)\) with respect to \(d_i\) [35], namely \(\frac{\partial}{\partial d_i}[g(d; \sigma^2_n, q)] = 0, i = 1, \ldots, L\), which leads to the following equations:
\[
    - \text{Tr} \left[ (\sigma^2_n I + VDV^\dagger)^{-1} v(\theta_i) v(\theta_i)^\dagger \right]
    + \text{Tr} \left[ (\sigma^2_n I + VDV^\dagger)^{-1} S(\sigma^2_n I + VDV^\dagger)^{-1} v(\theta_i) v(\theta_i)^\dagger \right] \\
    - K \frac{d_i}{d_i^{q-1}} = 0 \\
    \Rightarrow d_i = \left\{ \begin{array}{ll} 
        \frac{(d_i^q - 1)}{K} v(\theta_i)^\dagger H(d) v(\theta_i), & \text{if } v(\theta_i)^\dagger H(d) v(\theta_i) > 0 \\
        0, & \text{otherwise} \end{array} \right. \tag{10}
\]
where \(i = 1, \ldots, L\). Observe that when \(K \gg N\) or \(K \gg N \gg 0\), then \(S \approx K(\sigma^2_n I + VDV^\dagger)\) and, hence, the following matrix
\[
    H(d) = \left[ (\sigma^2_n I + VDV^\dagger)^{-1} S(\sigma^2_n I + VDV^\dagger)^{-1} - (\sigma^2_n I + VDV^\dagger)^{-1} \right] \tag{11}
\]
is positive definite. Equations (10) can be written in matrix form as
\[
    d = \frac{P_q}{K} \begin{bmatrix} 
        \max \{v(\theta_1)^\dagger H(d) v(\theta_1), 0\} \\
        \vdots \\
        \max \{v(\theta_L)^\dagger H(d) v(\theta_L), 0\} 
    \end{bmatrix} \tag{12}
\]
with \(P_q = \text{diag}(d_1^{q-1}, \ldots, d_L^{q-1})\) and \(\max[\cdot, 0]\) are used to guarantee the constraint that the entries of \(d\) are nonnegative. Now, given a preassigned value for \(q\), let us assume that an initial estimate of \(d\), denoted by \(d_q^{[0]}\), is available, then, it is possible to apply a cyclic optimization [38], [39] whose \(n\)th step is given by
\[
    d_q^{[n+1]} = \frac{P_q}{K} \begin{bmatrix} 
        \max \{v(\theta_1)^\dagger H(d_q^{[n]} v(\theta_1), 0) \\
        \vdots \\
        \max \{v(\theta_L)^\dagger H(d_q^{[n]} v(\theta_L), 0) 
    \end{bmatrix} \tag{13}
\]
It is important to highlight that the described procedure leads to a nondecreasing sequence of values for the cost function \(g(x; \sigma^2_n, q)\), \(x \in \mathbb{R}^{L+1}_+\). As a matter of fact, first note that \(g(x; \sigma^2_n, q)\) is continuous and
\[
    \begin{align*}
        \lim_{|x| \to 0} g(x; \sigma^2_n, q) &= C < 0 \\
        \lim_{|x| \to +\infty} g(x; \sigma^2_n, q) &= -\infty. 
    \end{align*} \tag{14}
\]

The abovementioned conditions imply that \(g(x; \sigma^2_n, q)\) is upper bounded over \(\mathbb{R}^{L+1}_+\). Moreover, exploiting [39, Lemma 1 and Theorem 2], it is not difficult to show that
\[
    g(d_q^{[n]}; \sigma^2_n, q) \leq g(d_q^{[n+1]}; \sigma^2_n, q). \tag{15}
\]
It still remains to estimate \(q\). To this end, let us sample \(\Omega_q\) to come up with a finite set of admissible values for \(q\) denoted by \(\hat{\Omega}_q\). Now, given \(q \in \hat{\Omega}_q\) and the maximum number of jammers \(N_{j,\max}\), we let denote the number of peaks by \(h(q)\) (\(\leq N_{j,\max}\)), in \(d_q^{[n+1]}\) as follows:

1. sort the entries of \(d_q^{[n+1]}\) from the largest to the smallest and form vector \(\hat{d}_q\);
2. select \(h(q)\) returning the lowest value of
\[
    \text{BIC}_q = 2K \log \text{det}(\sigma^2_n I + VDV^\dagger) + 2\text{Tr} \left[ (\sigma^2_n I + VDV^\dagger)^{-1} S \right] + h(q) \log(2NK) \tag{16}
\]

\(^4\)Hereafter, we denote by \(\eta\) any modification of the detection threshold.

\(^3\)There does not exist a specific criterion to select the prior for the considered framework. Nevertheless, the choice of this prior raises from an analysis of the achievable performance.
Algorithm 1: Cyclic Algorithm to Refine the Estimate of $d$.

Input: $d_q^{(n+1)}$, $q \in \{0, 1\}$, $S$, $V$, $\sigma_n^2$, and $h(q)$.

Output: $\hat{d}_q$.

1: Set $n = 0$ and $\tilde{d}_q^{(0)}$ is obtained by setting to zero the entries of $d_q^{(n+1)}$ different from the first $h(q)$ peaks.
2: Set $n = n + 1$ and $i = 0$.
3: Set $i = i + 1$.
4: Compute $\hat{\Omega} = \{k \in \mathbb{N} : \tilde{d}_q^{(n-1)} (k) > 0\}$.
5: Compute $A_{1,i}^{(n-1)} = \sum_{k \in \hat{\Omega}_{1,i}} \tilde{d}_q^{(n-1)} (k) v(\theta(k)) v(\theta(k))^\dagger + C_i^{(n)}$

with $C_i^{(n)} = \sum_{h \in \Omega_{1,i}} \tilde{d}_q^{(n)} (h) v(\theta(h)) v(\theta(h))^\dagger$

and $\Omega_{1,i} = \{k \in \hat{\Omega} : k \leq i\}$.
6: Compute $\tilde{d}_q^{(n)} (i)$ as in (43).
7: If $i < L$ go to step 3 else go to step 8.
8: Return $\hat{d}_q = \tilde{d}_q^{(n)}$.

Algorithm 2: Cyclic Optimization for Known $\sigma_n^2$.

Input: $d_q^{(0)}$, $S$, $V$, $\Omega_q$, and $\sigma_n^2$.

Output: $d_q$.

1: Set $n = 0$.
2: Set $n = n + 1$.
3: Compute $\forall q \in \Omega_q$

$$
\tilde{d}_q^{(n)} = \frac{p_q^{(n)}}{K} \begin{bmatrix} \max \{v(\theta_1) H (d_q^{(n-1)}) v(\theta_1), 0\} \\
\vdots \\
\max \{v(\theta_L) H (d_q^{(n-1)}) v(\theta_L), 0\} 
\end{bmatrix}
$$

with $H(d_q^{(n-1)})$ given by (11).
4: Apply Algorithm 1, which returns $\tilde{d}_q$, $\forall h(q) \in \{1, \ldots, N_{j,\max}\}$, and compute

$$
d_q^{(n)} = \arg \min_{q \in \Omega_q, h(q) \in \{1, \ldots, N_{j,\max}\}} \text{BIC}_q (\tilde{d}_q)
$$

with BIC given by (16).
5: If the stopping condition on $n$ is satisfied go to step 6 else go to step 2.
6: Return $\tilde{d}_q = d_q^{(n)}$.

Architecture (18) will be referred to in the following as Sparse Cyclic LRT (SC-LRT). In the following section, we conceive an adaptive procedure that exploits data under test to jointly estimate $\sigma_n^2$ and $d$ at the price of an additional computational burden. As a matter of fact, such new procedure comprises two steps, which are iterated until a stopping criterion is satisfied. Specifically, the first step is described in the present section, whereas the second step will be devised in what follows. Thus, the additional computational load is due to both the second step and the required iterations.

B. Adaptive Detector for Unknown $d$ and $\sigma_n^2$

In this case, both $\sigma_n^2$ and $d$ must be estimated from data. While the Maximum Likelihood Estimate (MLE) of $\sigma_n^2$ under $H_0$ can be obtained in closed-form, the estimation of the unknown parameters under $H_1$ is more problematic and requires elaborate approaches. To this end, let us note that the estimation procedure for $d$ described in the previous section, which assumes that $\sigma_n^2$ is known, can be viewed as a step of a cyclic procedure that, when $\sigma_n^2$ is unknown, repeats the following operations:

1) assume that $\sigma_n^2$ is known and estimate $d$;
2) assume that $d$ is known and estimate $\sigma_n^2$.

Moreover, the estimates obtained at the previous iteration replace the quantities assumed known at the current iteration, and so on. Since the first step of this procedure is described in Section III-A, we complete here the procedure by describing the missing part, namely the estimation of $\sigma_n^2$. Thus, let us start assuming that $H_1$ is in force and that an estimate of $d$ at the $k$th iteration, $\tilde{d}_q^{(k)}$, say, is available. Then, compute the MLE of $\sigma_n^2$ for $d = \tilde{d}_q^{(k)}$, which is tantamount...
to solving
\[
\max_{\sigma^2} \mathcal{L}(\sigma^2_n) = \log f_1(Z; \sigma^2_n, \hat{d}^{(k)}, H_1)
\]
where \(\mathcal{L}(\sigma^2_n) = \log f_1(Z; \sigma^2_n, \hat{d}^{(k)}, H_1)\) is the log-likelihood function for \(\hat{d} = \hat{d}^{(k)}\). Now, note that \(\mathcal{L}(\sigma^2_n)\) is a continuous function such that
\[
\begin{align*}
\lim_{\sigma^2_n \to 0^-} \mathcal{L}(\sigma^2_n) &= \Lambda < 0 \\
\lim_{\sigma^2_n \to +\infty} \mathcal{L}(\sigma^2_n) &= -\infty.
\end{align*}
\]
As a consequence, the maximum of \(\mathcal{L}(\sigma^2_n)\) occurs at either \(\sigma_n = 0\) or the local stationary points. In this case, it can be found by setting to zero the first derivative of \(\mathcal{L}(\sigma^2_n)\) with respect to \(\sigma^2_n\), namely
\[
\begin{align*}
\frac{\partial}{\partial \sigma^2_n} \mathcal{L}(\sigma^2_n) &= -K N \log \pi - K \log \det \left( \sigma^2_n I + \hat{A}_d \right) \\
&\quad - \text{Tr} \left[ \left( \sigma^2_n I + \hat{A}_d \right)^{-1} S_d \right] \\
&= -K \sum_{i=1}^{N} \frac{1}{\sigma^2_n + \hat{\gamma}^{(k)}_{d,i}} + \sum_{i=1}^{N} S_d(i, i) \left( \sigma^2_n + \hat{\gamma}^{(k)}_{d,i} \right)^2 = 0 \\
\Rightarrow \sum_{i=1}^{N} S_d(i, i) - K \left( \sigma^2_n + \hat{\gamma}^{(k)}_{d,i} \right)^2 &= 0
\end{align*}
\]
where \(\hat{\gamma}^{(k)}_{d} \in R^N \times N\) is a diagonal matrix whose nonzero entries are the eigenvalues of \(\mathcal{V} \mathcal{D} \mathcal{A} \mathcal{I} \mathcal{D} \mathcal{A} \mathcal{I} \mathcal{D} \mathcal{A}\) denoted by \(\hat{\gamma}^{(k)}_{d,i} \geq \cdots \geq \hat{\gamma}^{(k)}_{d,N} \geq 0\), whereas \(S_d = [\tilde{U}_d^{(k)}] S \tilde{U}_d^{(k)}\) with \(\tilde{U}_d^{(k)}\) a unitary matrix whose columns are the eigenvectors of \(\mathcal{V} \mathcal{D} \mathcal{A} \mathcal{I} \mathcal{D} \mathcal{A} \mathcal{I} \mathcal{D} \mathcal{A}\) corresponding to \(\hat{\gamma}^{(k)}_{d,i} \geq 0\). Now, by Abel–Ruffini Theorem [40], when \(N \geq 3\), (21) does not admit solutions in algebraic form. For this reason, we solve it resorting to numerical routines and choose the positive solution, \((\hat{\sigma}^2_{n,1})^{(n+1)}\), greater than or equal to 1 and that returns the highest value of \(\mathcal{L}(\hat{\sigma}^2_n)\). If such solution does not exist, we set \((\hat{\sigma}^2_{n,1})^{(n+1)} = 1\). Once \((\hat{\sigma}^2_{n,1})^{(n+1)}\) is available, we exploit the cyclic optimization of Section III-A to compute \(\hat{\sigma}^2_{n,1}\) with \(\sigma^2_n\) replaced by \((\hat{\sigma}^2_{n,1})^{(k+1)}\). The entire procedure, summarized in Algorithm 3, can terminate after a fixed number of iterations or when a convergence criterion is satisfied, as for instance
\[
\frac{\|\hat{d}^{(k)} - \hat{d}^{(k-1)}\|}{\|\hat{d}^{(k-1)}\|} + \frac{\|\hat{\sigma}^2_{n,1}^{(k)} - \hat{\sigma}^2_{n,1}^{(k+1)}\|}{\|\hat{\sigma}^2_{n,1}^{(k+1)}\|} < \epsilon
\]
with \(\epsilon\) a suitable small positive number.

On the other hand, under \(H_0\), it is not difficult to show that the MLE of \(\hat{\sigma}^2_n\) is given by
\[
\hat{\sigma}^2_{n,0} = \frac{1}{KN} \text{Tr}[S]
\]

### Algorithm 3: Cyclic Optimization for Unknown \(\sigma^2_n\).

**Input:** \(d_q^{(0)}, S, V, \Omega_q, \) and \((\sigma^2_n)^{(0)}\).

**Output:** \(\hat{d}\) and \(\hat{\sigma}^2_{n,1}\).

1. Set \(n = 0\).
2. Set \(n = n + 1\).
3. Execute steps 3 and 4 of Algorithm 2 setting \(\sigma^2_n = (\sigma^2_n)^{(n-1)}\) to obtain \(d_q^{(n)}\).
4. Compute the eigendecomposition of \(V \text{diag}(d_q^{(n)}) V^\dagger\).
5. Compute \((\sigma^2_n)^{(n)}\) as the solution of
\[
\sum_{i=1}^{N} S_d(i, i) - K \left( \sigma^2_n + \hat{\gamma}^{(k)}_{d,i} \right)^2 = 0
\]
that maximizes \(\mathcal{L}(\sigma^2_n)\).
6. If the stopping condition on \(n\) is satisfied go to step 7 else go to step 2.
7. Return \(\hat{d} = d_q^{(n)}\) and \(\hat{\sigma}^2_{n,1} = (\sigma^2_n)^{(n)}\).

and replacing the abovementioned estimates in the LRT, we come up with
\[
\Lambda_2(Z) = f_1(Z; \sigma^2_{n,1}, \hat{d}, H_1) \frac{H_1}{f_0(Z; \sigma^2_{n,0}, 0, H_0)} \frac{H_0}{\eta}
\]
where \(\sigma^2_{n,1}\) and \(\hat{d}\) are the final estimates provided by Algorithm 3. In what follows, we refer to the abovementioned decision scheme as sparse cyclic LRT (SDC-LRT).

Before concluding this section and presenting the numerical examples, we highlight that the estimate of \(\hat{d}, \hat{\sigma}^2_n\) say, can be used to infer the number of NLJs and their AOAs. However, \(\hat{d}\) may contain false objects (ghosts) induced by the energy spillover. In order to mitigate the number of ghosts, we apply an additional thresholding of the entries of \(\hat{d}\) and we resort to the same fusion strategy proposed in [41], where the grid used to sample the angular sector is partitioned into subsets associated to a specific AOA and the entries of \(\hat{d}\) falling in a subset are merged together. The interested reader is referred to [41] for further details. Finally, it is clear that other fusion strategies are possible leading to the better estimation and/or classification performance especially in the case where the actual AOAs of the NLJs are in between the points of the sampling grid. For instance, an interpolation of consecutive nonzero entries of \(\hat{d}\) can be performed, whereupon the resulting peaks can be selected. Another approach would consist in increasing the angular resolution of the grid in the sectors that contain consecutive nonzero entries of \(\hat{d}\). As a result, the actual AOAs of the NLJs are very close to the oversampled grid points. The design of different fusion strategies is out of the scope of this article and represents the current research line.
IV. ILLUSTRATIVE EXAMPLES AND DISCUSSION

In this section, we present some numerical examples aimed at showing the detection and estimation capabilities of the SDC-LRT and the SC-LRT for known $\sigma_2^2$. For comparison purpose, we also assess the performance of the LRT where the unknown parameters are estimated by means of the SParse Iterative Covariance-based Estimation (SPICE) algorithm whose theoretical formulation is laid down in [42] and that is well-suited to the covariance matrix model at hand given by (4). This competitor will be denoted by the acronym SPICE-LRT. Two operating scenarios are considered, which differ in the number of NLJs. Specifically, the former contains $N_j = 3$ NLJs, whereas the latter is characterized by the presence of $N_j = 4$ NLJs. In both scenarios, NLJs share the same (nominal) power and are located within an angular sector under surveillance ranging from $-22^\circ$ to $22^\circ$ and uniformly sampled at $1^\circ$, $2^\circ$, or $3^\circ$. The nominal AOA of the NLJs, measured with respect to the coordinate system, are the sets $\{Y_1, \ldots, Y_n\}$ with $n=32$ in the scenario which assumes $N_j = 3$ NLJs; or $\{Y_1, \ldots, Y_n\}$ or $\{\tilde{Y}_1 - \Delta \theta/2, \tilde{Y}_i + \Delta \theta/2\}$ degrees, $i = 1, \ldots, 3$ or $i = 1, \ldots, 4$, where $\Delta \theta$ is the grid sampling interval. It is worth noting that this off-grid analysis is aimed at illustrating the behavior of the newly proposed method in three different situations, namely an unfavorable case where the grid is sampled at $1^\circ$ (and, hence, the range of the actual direction for each jammer comprises three grid points), a favorable case where the grid is sampled at $3^\circ$ (i.e., the actual direction of each jammer is very close to a nominal grid point), and an intermediate situation with a sampling interval of $2^\circ$. From an operating point of view, it would be possible to bring back to one of the abovementioned cases by oversampling the angular sectors identified by a preliminary application of the estimation procedure over a rough search grid. Moreover, as already stated, we perform an additional thresholding of the entries of $d_k$. To this end, the threshold is set to ensure a probability of declaring the presence of spurious NLJs equal to $10^{-3}$. Finally, all the numerical examples assume $N = 32$ and $K = 64$, whereas the estimation procedures terminate when the convergence criterion in (22) is satisfied with $\epsilon = 10^{-2}$.

A. First Operating Scenario: 3 NLJs

Let us start the analysis by focusing on the scenario that contains $N_j = 3$ NLJs. In Fig. 4, we plot $P_{jd}$ of the decision schemes devised in Sections III-A and III-B along with that of the SPICE-LRT assuming that the AOA of the NLJs belong to the sampling grid. Inspection of the figure highlights that the performance improves as the sampling interval grows. This behavior can be motivated by noticing that a wider sampling interval would decrease the coherence of the dictionary $V$ leading, as a consequence, to an improvement of the estimation quality of $d$ [44]. Moreover, the proposed detectors exhibit a gain of about 2 dB at $P_{jd} = 0.9$ with respect to the SPICE-LRT. It is also worth observing that the $P_{jd}$ for SC-LRT and SDC-LRT achieves values greater than 0.9 for JNR values greater than about $-2$ dB.

In Fig. 5, the RMS values for the Hausdorff distance between the true and estimated $d$, the number of missed
Fig. 4. $P_d$ versus JNR for the SC-LRT, the SDC-LRT, and the SPICE-LRT assuming $N_j = 3$ and the nominal AOAs for the NLJs.

Fig. 5. RMS value for the Hausdorff distance, number of missed jammers, and number of ghosts versus JNR assuming $N_j = 3$ and the nominal AOAs for the NLJs.

Fig. 6. Classification histograms for the number of times that the procedures return 1 jammer, . . . , 6 jammers assuming JNR = 10 dB, $N_j = 3$, and the nominal AOAs for the NLJs.

Fig. 7. $P_d$ versus JNR for the SC-LRT, the SDC-LRT, and the SPICE-LRT assuming $N_j = 3$, the nominal AOAs for the NLJs, and a JNR variation of 5 dB during data acquisition.

Jammers, and the number of ghosts against the JNR are plotted for the same parameter values as in Fig. 4. Both the SPICE and the proposed procedure (see Algorithm 3) exhibit excellent performance rates, which improve as the JNR increases. However, to be more precise, the proposed procedure performs slightly better than SPICE for the considered figures of merit and the parameter setting. As a matter of fact, for high JNR values the Hausdorff distance provided by SPICE is biased whereas that related to the proposed procedure is strictly decreasing as the JNR increases. The differences observed in the last two subfigures are less evident except for the RMS number of ghosts when the grid is sampled at $1^\circ$. In order to provide a complete picture of the performance for the on-grid case comprising 3 NLJs, it is shown as a function of the JNR for this scenario, confirms the ranking observed in Fig. 4 with a slight performance degradation, which is, nevertheless, expected since the actual amount of collected energy is less than the nominal value. As for the other figures of merit, results not reported here for brevity are aligned with what observed in Figs. 5 and 6.

Now, we focus on the case where the actual angular positions of the three NLJs are in between the grid points. In this case, besides the detection performance, we consider the classification histograms and RMS value of the angular difference between the actual position of the NLJs and estimated direction that is closest to the former. Note that the...
other figures of merit do not make sense in this case. The detection performance is shown in Fig. 8 where an overall loss of at most 0.5 dB at $P_{jd} = 0.9$ and for the curves related to the sampling intervals of $2^\circ$ and $3^\circ$ can be measured with respect to Fig. 4. On the other hand, the curves representative of the grid sampled at $1^\circ$ remain unaltered. The figure also confirms that the SC-LRT and SDC-LRT are superior to the SPICE-LRT with a gain of about 2 dB and, in addition, that a wider sampling interval leads to slightly better performance. The classification histograms under the off-grid assumption are shown in Fig. 9, where, as expected, a sampling interval of $3^\circ$ enhances the estimation quality for the number of NLJs since it decreases the energy spillover of the NLJs between consecutive grid points. In this case, the proposed procedure is slightly superior to the SPICE algorithm. For a sampling interval of $1^\circ$ and $2^\circ$, both algorithms provide a percentage of correct classification less than 50% with the SPICE algorithm being more inclined to overestimate the number of NLJs than the proposed procedure. For instance, note that for a sampling interval of $1^\circ$, the sum of the occurrences for the SPICE is less than 1000, because the latter in some Monte Carlo trials returns a number of NLJs greater than 6. In Fig. 10, we plot the RMS angular distance between the actual AOA and the estimated AOA closest to the former versus the JNR. The figure points out that the considered procedures share the same performance and, more precisely, for JNR values greater than 2 dB the RMS error is less than $2^\circ$. Importantly, a grid sampled at $3^\circ$ allows for RMS values less than 1 degree for JNR $\geq 4$ dB. Finally, in Figs. 11 and 12, we compute the detection curves and the classification histograms by assuming that the actual NLJ angular positions are uniformly distributed in a window centered on the nominal AoA and of size exactly equal to the sampling interval. The behavior observed in these last figures is aligned with that described before confirming the superiority of the proposed method over SPICE.
The last illustrative example (see Fig. 13) of this section shows that the estimation quality is high in the case of large NLJ power values. To this end, we show the returned estimates for two outcomes of two Monte Carlo trials. Specifically, in subplot (a), we plot the interference power estimates as a function of the angles belonging to the search grid sampled at 1° for three jammers at $\bar{\theta}_1 = -10°$, $\bar{\theta}_2 = 6°$, and $\bar{\theta}_3 = 8°$ with JNR=30 dB; subplot (b) shares the same parameter setting as Subplot (a) but for the NLJ AoAs, which are $\bar{\theta}_1 = -9.5°$, $\bar{\theta}_2 = -3.5°$, and $\bar{\theta}_3 = 8.5°$. Inspection of subplot (a) highlights the enhanced resolution provided by the sparse approach along with a significant attenuation of “sidelobe” effects, whereas in subplot (b), the spillover of the NLJ power between adjacent grid points can be observed motivating the need of suitable fusion strategies.

B. Second Operating Scenario: 4 NLJs

In this last section, we repeat previous analysis assuming that $N_j = 4$ NLJs are present. This analysis is aimed at investigating the effect of an increase of the NLJ number on the performance.

The detection performance is shown in Fig. 14, that clearly confirms the hierarchy observed in Fig. 4 with the SC-LRT and SDC-LRT achieving better results than the SPICE-LRT. Moreover, the presence of an additional NLJ increases the overall JNR and, hence, the detection performance. Figs. 15 and 16 are related to the classification/estimation performance for the on-grid case and share the same parameters as Figs. 5 and 6 except for $N_j = 4$. From the comparisons with respect to the first operating scenario, it stems that the estimation performance is preserved when the number of NLJs changes from 3 to 4. In the last two figures, we plot the classification histograms as well as the RMS values of the error between the actual AOA and the estimated AOA closest to the former. The histograms, reported in Fig. 17, show that the SPICE is again more inclined than the proposed procedure to overestimate the number of NLJs especially for a sampling interval of 1° (also note that, in this case, the sum of the occurrences returned by SPICE is less than 1000, since it may estimate a
number of jammers greater than 8). Finally, the comments related to Fig. 10 also hold for Fig. 18.

V. CONCLUSION

In this article, we have proposed signal-processing-based radar solutions for the adaptive detection of multiple NLJs. Specifically, such decision schemes are capable to estimate the number of NLJs illuminating the radar system and to return their respective AoAs. As a result, the system can draw a picture of the electromagnetic threats that are active in the radar operating scenario. From the design point of view, since the plain MLA leads to intractable optimization problems from a mathematical point of view (at least to the best of authors’ knowledge), we resorted to a suboptimum approach by developing a systematic framework that relies on cyclic optimizations and accounts for a sparsity promoting prior at the design stage due to the inherent sparse nature of the problem. In this context, two adaptive architectures have been devised and assessed using simulated data. Specifically, the analysis has highlighted that such architectures can provide reliable detection and estimation performance outperforming their competitor at least for the considered parameter setting. Future research tracks might include the design of enhanced fusion strategies aimed at handling the artifacts and improving the grid resolution or the extension of the above framework to the case of multiple coherent targets. The former issue is part of the current research line. Finally, another research line is related to the application of this approach to the new 5G context where phased arrays are exploited [45].

APPENDIX A

PROPERTIES OF THE SPARSITY-PROMOTING PRIOR

In this appendix, we describe the properties of $f_d(d; \sigma_n^2, q)$ defined by (8) in order to show that, through $q$, it is possible to tune its behavior in terms of sparsity promotion. For simplicity, in what follows we neglect the normalization constant. It is also important to remark that $f_d(d; \sigma_n^2, q)$ is a suitable modification of the prior introduced in [39] for the specific problem at hand (see also the footnote 3 in Section 2).

Let us start by noticing that, given $q = \bar{q} \in (0, 1)$, $f_d(d; \sigma_n^2, q)$ is continuous and

$$\lim_{|d| \to 0} f_d(d; \sigma_n^2, \bar{q}) < +\infty \quad (25)$$

$$\lim_{|d| \to +\infty} f_d(d; \sigma_n^2, \bar{q}) = 0 \quad (26)$$

where the last equality can be proved by defining $D_l = D - d_l e_l e_l^H$, where $e_l \in \mathbb{R}^{N \times 1}$ is the lth vector of the standard basis of $\mathbb{R}^{N \times 1}$, and rewriting the numerator of (8) (neglecting, for simplicity, its power) as follows:

$$\det(\sigma_n^2 I + V D V^H)$$
$$= \det(\sigma_n^2 I + V D_1 V^H + d_1 v(\theta_1) v(\theta_1)^H)$$
$$= \det(\sigma_n^2 I + V D_1 V^H)$$
$$\left[ 1 + d_1 v(\theta_1)(\sigma_n^2 I + V D_1 V^H)^{-1} v(\theta_1) \right]$$

$$= \det\left(\frac{\sigma_n^2 I}{\sigma_n^2} - \frac{1}{\sigma_n^2} V D_1^{1/2}(I + D_1^{1/2} V^H V D_1^{1/2})^{-1} D_1^{1/2} V^H \right)$$
$$v(\theta_1) \right\}$$

$$\leq \det(\sigma_n^2 I + V D_1 V^H) \left\{ 1 + \frac{d_1}{\sigma_n^2} v(\theta_1) v(\theta_1) \right\}$$

$$= \det(\sigma_n^2 I + V D_1 V^H) \left\{ 1 + \frac{d_1}{\sigma_n^2} \right\}$$

where the third equality comes from the application of the Woodbury identity [46] and the last inequality is due to the fact that $D_1^{1/2} V^H V D_1^{1/2}$ is positive semidefinite. Iterating the abovementioned line of reasoning to $\det(\sigma_n^2 I + V D_1 V^H)$ and so on by considering $d_2, d_3, \ldots, d_L$, yields the following inequality:

$$0 \leq \prod_{l=1}^L \frac{\det(\sigma_n^2 I + V D_1 V^H)^{K-1}}{\prod_{i=1}^L \exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\}} \prod_{l=1}^L \exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\} \quad (29)$$

which allows to apply the Squeeze Theorem [47] and (26) follows. The abovementioned proof also shows that

$$\forall l = 1, \ldots, L : \lim_{d_l \to +\infty} f_d(d; \sigma_n^2, \bar{q}) = 0. \quad (30)$$

As for the monotonicity of $f_d(d; \sigma_n^2, \bar{q})$ with respect to the generic $d_l$, observe that

$$f_d(d; \sigma_n^2, \bar{q}) \propto \prod_{l \neq i} \exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\} \prod_{l=1}^L \exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\} \exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\}$$

$$= \prod_{l \neq i} \exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\}$$

$$\exp \left\{ \frac{\xi}{q} (d_i^q - 1) \right\}$$

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and let us study the sign of the first derivative of \( p(d_i; \sigma_n^2, \bar{q}) \), whose expression is

\[
\frac{\partial}{\partial d_i} p(d_i; \sigma_n^2, \bar{q}) = \frac{A(K-1)(1+Ad_i)^{K-2} - (1+Ad_i)^{K-1}Kd_i^{q-1}}{\exp \left\{ \frac{1}{k}(d_i^{q} - 1) \right\}} \tag{32}
\]

with \( A = \nu^2(\theta_1)(\sigma_n^2I + VDVV^\top)^{-1}\nu(\theta_1) > 0 \). Since the denominator of the abovementioned equation is always positive, we focus on the numerator, which can be recast as

\[
(1 + Ad_i)^{K-2} \left[ A(K-1) - (1+Ad_i)Kd_i^{q-1} \right] = (1 + Ad_i)^{K-2} \left[ AK(1 - d_i^{q}) - A - Kd_i^{q-1} \right]. \tag{33}
\]

Now, when \( d_i \geq 1 \), it turns out that \([AK(1 - d_i^{q}) - A - Kd_i^{q-1}] < 0 \), and hence, \( p(d_i; \sigma_n^2, \bar{q}) \) is strictly decreasing. This behavior is also observed when \( 0 < d_i < 1 \) and \( 0 < A < 1 \). In the case where \( A > 1 \), there exists a local stationary point in the interval \((0, 1)\). However, the lower bound on \( \sigma_n^2 \) guarantees that \( A \leq 1 \) and that the prior is more oriented to sparsity avoiding the local stationary point between 0 and 1.

Finally, we consider the limit case \( q \to 0 \), which implies that

\[
f_d(d; \sigma_n^2, q) \to f_d(d; \sigma_n^2) \propto \frac{\det(\sigma_n^2I + VDVV^\top)^{K-1}}{\prod_{i=1}^L d_i^k} \tag{34}
\]

where we have used the following well-known result \( \lim_{x \to 0} \frac{d}{dx} \log \frac{1}{x} = \log a \). It is straightforward to show that \( \forall l = 1, \ldots, L \): \( \lim_{d_i \to 0} f_d(d; \sigma_n^2) = +\infty \). On the other hand, the limit for large \( d_i \) can be computed exploiting (27), which leads to the following inequality:

\[
\frac{\det(\sigma_n^2I + VDVV^\top)^{K-1}}{\prod_{i=1}^L d_i^k} \leq \frac{\det(\sigma_n^2I + VDVV^\top)^{K-1}d_i^{q-1}\nu(\theta_1)(\sigma_n^2I + VDVV^\top)^{-1}\nu(\theta_1)^{K-1}}{\prod_{i=1}^L d_i^k} \tag{35}
\]

Using the abovementioned equation in conjunction with the Squeeze Theorem, we come up with \( \forall l = 1, \ldots, L \): \( \lim_{d_i \to +\infty} f_d(d; \sigma_n^2) = 0 \). As the last remark, it is not difficult to show that

\[
\forall l = 1, \ldots, L : \frac{\partial}{\partial d_i} f_d(d; \sigma_n^2) < 0, \quad d_i > 0 \tag{36}
\]

and, hence, that \( f_d(d; \sigma_n^2) \) is strictly decreasing with respect to the generic \( d_i \).

**APPENDIX B:**

**CYCLIC OPTIMIZATION TO COMPUTE \( \tilde{d}_q \)**

Let us consider a preassigned value of \( h(q) \in \{1, \ldots, N_{\text{max}}\} \) and denote by \( t \) the vector of integers representing the indices of the elements of \( \tilde{d}_q \) with respect to \( d^{(n+1)} \) (recall that the former is an ordered copy of the latter).

Now, we form a vector \( \tilde{d}_q \in R^{L \times 1} \) such that

\[
\begin{cases} 
\tilde{d}_q(i) = d^{(n+1)}(i) & \forall k \leq h(q) : t(k) = i \\
\tilde{d}_q(i) = 0 & \text{otherwise}
\end{cases}
\tag{37}
\]

namely, the entries of \( d \), that do not correspond to the selected \( h(q) \) peaks, are set to zero. Assume that an estimate \( d^{(n)}_{\tilde{q}} \) at the \((n-1)\)th iteration of the procedure in question is available, then, starting from the logarithm of the pdf of \( Z \) under \( H_l \) (namely, the logarithm of (6) under \( H_l \)), \( \forall l \in \Omega = \{ k \in N : \tilde{d}_q(k) > 0 \} \), we can define the following function to be optimized

\[
g_d(\tilde{d}_q(i); A^{(n-1)}) = -KN \log \pi - K \log \det \left[ A^{(n-1)}_{1:L} + \tilde{d}_q(i)\nu(\theta(i))\nu(\theta(i))^\top \right] - \text{Tr} \left[ \left( A^{(n-1)}_{1:L} + \tilde{d}_q(i)\nu(\theta(i))\nu(\theta(i))^\top \right)^{-1} S \right]
\tag{38}
\]

where

\[
A^{(n-1)}_{1:L} = \sigma_n^2I + \sum_{k \in \Omega_l \mid |i|} \tilde{d}_q(k)\nu(\theta(k))\nu(\theta(k))^\top + C_i^{(n)}
\]

with \( C_i^{(n)} = \sum_{h \in \Omega_l \mid |i|} \tilde{d}_q(h)\nu(\theta(h))\nu(\theta(h))^\top \) and \( \Omega_l : \{ |k| \in \Omega : k \leq l \} \). Note that \( A^{(n-1)}_{1:L} \) is positive definite and can be decomposed as \( A^{(n-1)}_{1:L} = [A^{(n-1)}_{1:L}]^1/2[A^{(n-1)}_{1:L}]^1/2 \). Thus, applying the Woodbury identity [48] and the equality

\[
\text{det}(I + B_1B_2) = \text{det}(I + B_2B_1)
\tag{39}
\]

where \( B_1 \in C^{N \times M} \) and \( B_2 \in C^{M \times N} \), (38) becomes

\[
\begin{align*}
\text{det}(I + B_1B_2) &= \text{det}(I + B_2B_1) \\
&= -KN \log \pi - K \log \det(A^{(n-1)}_{1:L}) - K \log \left[ 1 + \tilde{d}_q(i)\nu(\theta(i))\nu(\theta(i))^\top \right] \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i)) \\
&- \text{Tr} \left[ \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i))^\top \theta(i) \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i)) \right] \\
&= -KN \log \pi - K \log \det(A^{(n-1)}_{1:L}) - K \log \left[ 1 + \tilde{d}_q(i)\nu(\theta(i))\nu(\theta(i))^\top \right] \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i)) \\
&- \text{Tr} \left[ \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i))^\top \theta(i) \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i)) \right].
\end{align*}
\tag{40}
\]

Setting to zero the first derivative of \( g_d(\tilde{d}_q(i); A^{(n-1)}) \) with respect to \( \tilde{d}_q(i) \) leads to the following equation:

\[
\frac{d}{d\tilde{d}_q(i)} [g_d(\tilde{d}_q(i); A^{(n-1)})] = -K\nu(\theta(i))^\top \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i)) \\
1 + \tilde{d}_q(i)\nu(\theta(i))^\top \left( A^{(n-1)}_{1:L} \right)^{-1} \nu(\theta(i))
\]
\[
\begin{align*}
\forall i \in \tilde{\Omega} : \tilde{d}_q^{(n)}(i) &= \max \left\{ \frac{v(\theta(i))^T [A_{1i}^{(n-1)}]^{-1} S [A_{1i}^{(n-1)}]^{-1} v(\theta(i)) - K v(\theta(i))^T [A_{1i}^{(n-1)}]^{-1} v(\theta(i))}{K \left[ v(\theta(i))^T [A_{1i}^{(n-1)}]^{-1} v(\theta(i)) \right]^2}, 0 \right\}.
\end{align*}
\] (43)

is continuous and such that

\[
\begin{align*}
\lim_{\|d_q\| \to 0} g_d(\tilde{d}_q) &= C < 0 \\
\lim_{\|d_q(i)\| \to +\infty} g_d(\tilde{d}_q) &= -\infty.
\end{align*}
\] (49)

namely, \(g_d(\tilde{d}_q)\) is upper bounded, sequence (45) does not diverge. The cyclic optimization, sketched in Algorithm 1, terminates according to a suitable stopping condition based upon the maximum number of iterations or the estimate variations with respect to the values at the previous iteration.

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