Reduced-Rank Space-Time Interference Suppression with Joint Iterative Least Squares Algorithms for Spread Spectrum Systems

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Abstract—This paper presents novel adaptive space-time reduced-rank interference suppression least squares algorithms based on joint iterative optimization of parameter vectors. The proposed space-time reduced-rank scheme consists of a joint iterative optimization of a projection matrix that performs dimensionality reduction and an adaptive reduced-rank parameter vector that yields the symbol estimates. The proposed techniques do not require singular value decomposition (SVD) and automatically find the best set of basis for reduced-rank processing. We present least squares (LS) expressions for the design of the projection matrix and the reduced-rank parameter vector and we conduct an analysis of the convergence properties of the LS algorithms. We then develop recursive least squares (RLS) adaptive algorithms for their computationally efficient estimation and an algorithm for automatically adjusting the rank of the proposed scheme. A convexity analysis of the LS algorithms is carried out along with the development of a proof of convergence for the proposed algorithms. Simulations for a space-time interference suppression application with a DS-CDMA system show that the proposed scheme outperform in convergence and tracking the state-of-the-art reduced-rank schemes at a comparable complexity.

Index Terms—pace-time adaptive processing, interference suppression, spread spectrum systems, iterative methods, least squares algorithms. pace-time adaptive processing, interference suppression, spread spectrum systems, iterative methods, least squares algorithms.

I. INTRODUCTION

SPACE-TIME adaptive processing (STAP) techniques have become a fundamental enabling technology of modern systems encountered in communications [1], radar and sonar [2], [3], and navigation [4]. The basic idea is to gather data samples from an antenna array and process them both spatially and temporally via a linear combination of adaptive weights. In particular, STAP algorithms have found numerous applications in modern wireless communications based on spread spectrum systems and code-division multiple access (CDMA) [5], [6]. These systems implemented with direct sequence (DS) signalling are found in third-generation cellular telephony [7], [8], [9], indoor wireless networks [10], satellite communications, ultra-wideband technology [11] and are being considered for future systems with multi-carrier versions such as MC-CDMA and MC-DS-CDMA [12], and in conjunction with multiple antennas [13]. The advantages of spread spectrum systems include good performance in multi-path channels, flexibility in the allocation of channels, increased capacity in bursty and fading environments and the ability to share bandwidth with narrowband communication systems without performance degradation [5].

There are numerous algorithms with different trade-offs between performance and complexity for designing STAP techniques [14]. Among them, least squares (LS)-based algorithms are often the preferred choice with respect to convergence performance. However, when the number of filter elements in the STAP algorithm is large they require a large number of samples to reach its steady-state behavior and may encounter problems in tracking the desired signal. Reduced-rank STAP techniques [15]–[40] are powerful and effective approaches in low-sample support situations and in problems with large filters. These algorithms can effectively exploit the low-rank nature of signals that are found in spread spectrum communications. Their advantages are faster convergence speed and better tracking performance than full-rank techniques when dealing with a large number of weights. It is well known that the optimal reduced-rank approach is based on the singular value decomposition (SVD) of the known input data covariance matrix $R$. However, this covariance matrix must be estimated. The approach taken to estimate $R$ and perform dimensionality reduction is of central importance and plays a key role in the performance of the system. Numerous reduced-rank strategies have been proposed in the last two decades. Among the first methods are those based on the SVD of time-averaged estimates of $R$ [15]–[20], in which the dimensionality reduction is carried out by a projection matrix formed by appropriately selected eigenvectors computed with the SVD. An effective approach to address the problem of selection of eigenvectors, known as the cross-spectral method, and that results in improved performance was considered in [21]. Iterative algorithms that avoid the SVD but do not fully exploit the structure of the data for reduced-rank processing were reported in [22], [23]. A more recent and elegant approach to the problem was taken with the advent of the multistage Wiener filter (MSWF) [24], which was later extended to adaptive versions by Honig and Goldstein in [25]. STAP applications [26] and other related techniques [27].

Another method that was reported about the same time as
the MSWF is the auxiliary vector filtering (AVF) algorithm. A reduced-rank method based on interpolated filters with time-varying interpolators was reported in [34], [35], [36] for temporal processing and an associated STAP version was considered in [37]; however, this approach shows significant performance degradation with small ranks. A key limitation with the existing reduced-rank STAP techniques is the lack or a deficiency with the exchange of information between the projection matrix that carries out dimensionality reduction and the subsequent reduced-rank filtering.

In this work we propose reduced-rank STAP LS algorithms for interference suppression in spread spectrum systems. The proposed algorithms do not require SVD and prior knowledge of the reduced model order. The proposed reduced-rank STAP scheme consists of a joint iterative optimization of a projection matrix that performs dimensionality reduction and is followed by an adaptive reduced-rank filter. The key aspect of the proposed approach is to exchange information between the tasks of dimensionality reduction and reduced-rank processing. The proposed STAP scheme builds on the temporal scheme first reported in [38] with stochastic gradient algorithms and extends it to the case of spatio-temporal processing and to a deterministic exponentially-weighted least squares design criterion. We develop least squares (LS) optimization algorithms and expressions for the joint design of the projection matrix and the reduced-rank filter. We derive recursive LS (RLS) adaptive algorithms for implementing the proposed reduced-rank STAP LS algorithms for interference suppression in spread spectrum systems. The received signal after filtering by a chip-pulse matched filter and sampled at the chip period yields the $JM \times 1$ received vector at time $i$

$$r[i] = \sum_{k=1}^{K} A_k b_k[i-1] \bar{p}_k[i-1] + A_k b_k[i] p_k[i] + A_k b_k[i+1] \bar{p}_k[i+1] + n[i],$$

where $M = N + L - 1$, the complex Gaussian noise vector is $n[i] = [n_1[i] \ldots n_{JM}[i]]^T$ with $E[n[i]n^H[i]] = \sigma^2 I$, $(\cdot)^T$ and $(\cdot)^H$ denote transpose and Hermitian transpose, respectively, and $E[\cdot]$ stands for expected value. The spatial signatures for previous, current and future data symbols are

$$\bar{p}_k[i-1] = \mathcal{F}_k \mathcal{H}_k[i-1],$$

$$p_k[i] = \mathcal{F}_k \mathcal{H}_k[i],$$

$$\bar{p}_k[i+1] = \mathcal{F}_k \mathcal{H}_k[i+1],$$

where $\mathcal{F}_k$, $\mathcal{F}_k$ and $\tilde{\mathcal{F}}_k$ are block diagonal matrices with versions of segments of the signature sequence $s_k = [a_k(1) \ldots a_k(N)]^T$ of user $k$ shifted down by one position (one-chip) and given by $\mathcal{F}_k = \text{diag} (\tilde{C}_k, \tilde{C}_k, \ldots, \tilde{C}_k)$. $\mathcal{F}_k =$ diag$(\mathcal{C}_k, \mathcal{C}_k, \ldots, \mathcal{C}_k)$, $\tilde{\mathcal{F}}_k = \text{diag}(\tilde{C}_k, \tilde{C}_k, \ldots, \tilde{C}_k)$. The structure of the $M \times L$ matrices $\mathcal{C}_k$, $\mathcal{C}_k$ and $\tilde{\mathcal{C}}_k$ is detailed in [2]. The $JL \times 1$ space-time channel vector is given by

$$\mathcal{H}_k[i] = [h_{k,0}[i] \ldots h_{k,J-1}[i]]^T,$$

where $h_{k,l}[i] = [h_{k,0}^{(l)}[i] \ldots h_{k,L-1}^{(l)}[i]]^T$ is the $L \times 1$ channel vector of user $k$ at antenna element $l$ with their associated directions of arrival (DoAs) $\phi_{k,m}$. The DoAs are assumed different for each user and path [24].

III. REDUCED-RANK STAP FOR INTERFERENCE SUPPRESSION AND PROBLEM STATEMENT

In this section, we outline the main problem of STAP design for interference suppression in spread spectrum systems and we consider the design of reduced-rank STAP algorithms using a least squares approach. The main goal of the STAP algorithms is to jointly perform temporal filtering with spatial filtering (beamforming) through adaptive combination of filter coefficients.

Let us consider the space-time received signals of the previous section and the data organized in $JM \times 1$ vectors $r[i]$. In order to process this data vector, one can design a STAP algorithm that consists of a $JM \times 1$ filter $w[i] = [w_1[i] w_2[i] \ldots w_{JM}[i]]^T$, which adaptively and linearly combines
its coefficients with the received data samples to yield an estimate \( x[i] = w^H[i]r[i] \). The design of \( w[i] \) can be performed via the minimization of the exponentially weighted LS cost function

\[
C(w[i]) = \sum_{l=1}^i \lambda^{i-l} |d[l] - w^H[i]r[l]|^2,
\]

where \( d[l] \) is the desired signal and \( \lambda \) stands for the forgetting factor. Solving for \( w[i] \), we obtain

\[
w[i] = R^{-1}[i]p[i],
\]

where \( R[i] = \sum_{l=1}^i \lambda^{i-l} r[l]r^H[l] \) is the time-averaged correlation matrix and \( p[i] = \sum_{l=1}^i \lambda^{i-l} d^*[l]r[l] \) is the cross-correlation vector.

A problem with STAP algorithms is that the laws that govern their convergence and tracking behavior imply that the performance is a function of \( JM \), the number of elements in the filter. Thus, large \( JM \) implies slow convergence and poor tracking performance. A reduced-rank STAP algorithm attempts to circumvent this limitation by exploiting the low-rank nature of spread spectrum systems and performing dimensionality reduction. This dimensionality reduction reduces the number of adaptive coefficients and extracts the key features of the processed data. It is accomplished by projecting the received vectors onto a lower dimensional subspace. Specifically, consider a \( JM \times D \) projection matrix \( T_D[i] \) which carries out a dimensionality reduction on the received data as given by

\[
\tilde{r}[i] = T_D^H[i]r[i],
\]

where in what follows all \( D \)-dimensional quantities are denoted with a "bar." The resulting projected received vector \( \tilde{r}[i] \) is the input to a tapped-delay line represented by \( \bar{r} \)-vector \( \bar{\tilde{w}}[i] = [\tilde{w}_1[i] \tilde{w}_2[i] \ldots \tilde{w}_D[i]]^T \). The reduced-rank output is

\[
x[i] = \bar{\tilde{w}}^H[i]\tilde{r}[i].
\]

If we consider the LS design in (4) with the reduced parameters we obtain

\[
\tilde{w}[i] = \bar{R}^{-1}[i]p[i],
\]

where \( \bar{R}[i] = \sum_{l=1}^i \lambda^{i-l} \tilde{r}[l]r^H[l] = T_D^H[i]R[i]T_D[i] \) is the reduced-rank correlation matrix, \( p[i] = \sum_{l=1}^i \lambda^{i-l} d^*[l]r[l] \) is the cross-correlation vector of the reduced-rank model. The associated sum of error squares (SES) for a rank-\( D \) STAP is expressed by

\[
SES = \sigma^2_d - \bar{p}^H[i] \bar{R}^{-1}[i] \bar{p}[i] = \sigma^2_d - \bar{p}^H[i]T_D[i](T_D^H[i]R[i]T_D[i])^{-1}T_D^H[i] \bar{p}[i],
\]

where \( \sigma^2_d = \sum_{l=1}^i \lambda^{i-l} |d[l]|^2 \). The development above shows us that the key aspect for constructing reduced-rank STAP schemes is the design of \( T_D[i] \) since the SES in (9) depends on \( p[i], R[i] \) and \( T_D[i] \). The quantities \( p[i] \) and \( R[i] \) are common to both reduced-rank and full-rank STAP designs, however, the projection matrix \( T_D[i] \) plays a key role in the dimensionality reduction and in the performance. The strategy is to find the most appropriate trade-off between the model bias and variance [15] by adjusting the rank \( D \) and exchanging information between \( T_D[i] \) and \( w[i] \). For instance, evaluating numerically the SES expression in equation (9) one can verify the convergence and steady state performance of reduced-rank STAP algorithms. Next, we present the proposed reduced-rank STAP approach.

IV. PROPOSED REDUCED-RANK STAP AND LEAST SQUARES DESIGN

In this section we detail the principles of the proposed reduced-rank STAP scheme and present a least squares (LS) design approach for the filters. The proposed reduced-rank STAP scheme is depicted in Fig. 1 and is formed by a projection matrix \( T_D[i] \) with dimensions \( JM \times D \) that is responsible for the dimensionality reduction and a \( D \times 1 \) reduced-rank filter \( \tilde{w}[i] \). The \( JM \times 1 \) received data vector \( r[i] \) is mapped by \( T_D[i] \) into a \( D \times 1 \) reduced-rank data vector \( \tilde{r}[i] \). The reduced-rank filter \( \tilde{w}[i] \) linearly combines \( \tilde{r}[i] \) in order to yield a scalar estimate \( x[i] \). The key strategy of the proposed framework lies in the joint design of the projection matrix \( T_D[i] \) and the reduced-rank filter \( \tilde{w}[i] \) according to the LS criterion. The exchange of information between \( T_D[i] \) and \( \tilde{w}[i] \) is different from the MSWF [24]-[26] and the AVF techniques [23]. In particular, the expressions of the filters obtained for the proposed reduced-rank STAP scheme allow a more efficient introduction of the bias than that of the MSWF and the AVF by alternating the recursions for \( T_D[i] \) and \( \tilde{w}[i] \). In addition, the proposed STAP scheme is based on a subspace projection designed according to a joint and iterative minimization of the LS cost function and which achieves better performance than the Krylov subspace of the MSWF and the AVF.

Let us now detail the quantities involved in the proposed reduced-rank STAP scheme. Specifically, the projection matrix \( T_D[i] \) is structured as a bank of \( D \) full-rank filters with dimensions \( JM \times 1 \) which are described by

\[
t_D[i] = \begin{bmatrix} t_{1,1,i}^T & t_{1,2,i}^T & \ldots & t_{1,M,i}^T \\ t_{2,1,i}^T & \ldots & t_{2,M,i}^T \end{bmatrix}, \quad d = 1, \ldots, D.
\]

The filters \( t_d[i] \) are then gathered and organized, yielding

\[
T_D[i] = \begin{bmatrix} t_{1,1}^T & t_{2,1}^T & \ldots & t_{M,D}^T \\ \end{bmatrix},
\]

The output estimate \( x[i] \) of the reduced-rank STAP scheme can be expressed as a function of the received data \( r[i] \), the projection matrix \( T_D[i] \) and the reduced-rank filter \( \tilde{w}[i] \) as given by

\[
x[i] = w^H[i]T_D^H[i]r[i] = w^H[i]\tilde{r}[i].
\]
Interestingly, for \( D = 1 \), the proposed STAP scheme becomes a conventional full-rank STAP algorithm with an additional weight parameter \( w_D \) that can be seen as a gain. For \( D > 1 \), the signal processing tasks are changed and the full-rank filters \( t_d[i] \) perform dimensionality reduction and the reduced-rank filter estimates the desired signal.

In order to design the projection matrix \( T_D[i] \) and the reduced-rank filter \( \bar{w}[i] \) we need to adopt an appropriate design criterion. We will resort to an exponentially-weighted LS approach since it is mathematically tractable and results in joint optimization algorithms that can track time-varying signals by adjusting the forgetting factor \( \lambda \). The design of the proposed scheme amounts to solving the following optimization problem

\[
[T_{D,\text{opt}}[i], \bar{w}_{\text{opt}}[i]] = \arg \min_{T_D[i], \bar{w}_H[i]} \sum_{l=1}^i \lambda^{-l}|d[l] - \bar{w}_H[i]T_D^H[i]r[l]|^2,
\]

(13)

In order to solve the above minimization problem, let us then consider the cost function

\[
C(T_D[i], \bar{w}_H[i]) = \sum_{l=1}^i \lambda^{-l}|d[l] - \bar{w}_H[i]T_D^H[i]r[l]|^2
\]

Minimizing (14) with respect to \( T_D[i] \) we obtain

\[
T_{D,\text{opt}}[i] = R^{-1}[i]P_D[i]R^{-1}_w[i],
\]

(15)

where \( P_D[i] = \sum_{l=1}^i \lambda^{-l}d^*[i]r[l]w_H[i] \), the time-averaged correlation matrix is \( R[i] = \sum_{l=1}^i \lambda^{-l}r[l]r^H[l] \) and \( R_w[i] = \bar{w}[i]w_H[i] \). Note that we have opted for computing \( R_w[i] \) as \( R_w[i] = \sum_{l=1}^i \lambda^{-l}\bar{w}[i]w_H[i] \) with a regularization term introduced at the beginning of the iterations in order to allow the computation of its inverse. For this reason, the latter approach will be adopted for the derivation of adaptive algorithms. Minimizing (14) with respect to \( \bar{w}[i] \), the reduced-rank filter becomes

\[
\bar{w}_{\text{opt}}[i] = \bar{R}^{-1}[i]\bar{p}[i],
\]

(16)

where \( \bar{p}[i] = \sum_{l=1}^i \lambda^{-l}d^*[i]r[l] \). \( R_H[i] = \sum_{l=1}^i \lambda^{-l}R_H[i]T_{D,\text{opt}}[i] \). The associated SES for the proposed reduced-rank STAP scheme is

\[
\text{SES} = \sigma_d^2 - \bar{p}_H[i]\bar{R}^{-1}[i]\bar{p}[i],
\]

(17)

where \( \sigma_d^2 = \sum_{l=1}^i \lambda^{-l}|d[l]|^2 \). Note that the expressions in (15) and (16) are not closed-form solutions for \( \bar{w}_{\text{opt}}[i] \) and \( T_{D,\text{opt}}[i] \) since (15) is a function of \( \bar{w}_{\text{opt}}[i] \) and (16) depends on and \( T_{D,\text{opt}}[i] \). Therefore they have to be iterated with an initial guess to obtain a solution. The expressions in (15) and (16) require the inversion of matrices, which entails cubic complexity with \( JM \) and \( D \). Computing the SES in (17), it can be numerically verified the convergence and steady state performances of reduced-rank STAP algorithms, namely, the proposed, the MSWF \( [25] \) and the AVF \( [32] \). In order to reduce the complexity, we will derive RLS algorithms in the next section. The rank \( D \) must be set by the designer to ensure appropriate performance or a mechanism for automatically adjusting the rank should be adopted. We will also present an automatic rank selection algorithm in what follows.

V. PROPOSED RLS AND RANK SELECTION ALGORITHMS

In this section we propose RLS algorithms for efficiently implementing the LS design of the previous section and estimating the filters \( T_{D,\text{opt}}[i] \) and \( \bar{w}_{\text{opt}}[i] \) with the filters \( T_D[i] \) and \( \bar{w}[i] \), respectively. We also develop rank selection algorithms for automatically adjusting the rank \( D \) of the proposed STAP algorithm. An analysis of the computational requirements of the proposed and analyzed algorithms is also included.

A. Proposed RLS Algorithm

In order to derive an RLS algorithm for the proposed scheme, we consider (15) and derive a recursive procedure for computing the parameters of \( T_D[i] \). Let us define

\[
P[i] = R^{-1}[i],
\]

\[
Q_w[i] = R_w^{-1}[i - 1],
\]

\[
P_D[i] = \lambda P_D[i - 1] + d^*[i]r[i]w_H[i],
\]

(18)

and rewrite the expression in (15) as follows

\[
T_D[i] = P[i]P_D[i]Q_w[i] = \lambda P[i]P_D[i - 1]Q_w[i] + d^*[i]P[i]r[i]w_H[i]Q_w[i],
\]

\[
= T_D[i - 1] - k[i]P_D[i - 1]Q_w[i] + d^*[i]P[i]r[i]w_H[i]Q_w[i],
\]

(19)

By defining the vector \( t[i] = Q_w[i]w[i] \) and using the fact that \( \bar{r}_H[i - 1] = r_H[i - 1]T_D[i - 1] \) we arrive at

\[
T_D[i] = T_D[i - 1] + k[i](d^*[i]t_H[i] - \bar{r}_H[i]),
\]

(20)

where the Kalman gain vector for the computation of \( T_D[i] \) is

\[
k[i] = \frac{\lambda^{-1}P[i - 1]r[i]}{1 + \lambda^{-1}r_H[i]P[i - 1]r[i]},
\]

(21)

and the update for the matrix \( P[i] \) employs the matrix inversion lemma \( [14] \)

\[
P[i] = \lambda^{-1}P[i - 1] - \lambda^{-1}k[i]r_H[i]P[i - 1]
\]

(22)

the vector \( t[i] \) is updated as follows

\[
t[i] = \frac{\lambda^{-1}Q_w[i - 1]w[i - 1]}{1 + \lambda^{-1}w_H[i - 1]Q_w[i - 1]w[i - 1]}
\]

(23)

and the matrix inversion lemma is used to update \( Q_w[i] \) as described by

\[
Q_w[i] = \lambda^{-1}Q_w[i - 1] - \lambda^{-1}t[i]w_H[i - 1]Q_w[i - 1],
\]

(24)

The equations (20)-(24) constitute the first part of the proposed RLS algorithm and are responsible for calculating the projection matrix \( T_D[i] \).

In order to derive a recursive update equation for the reduced-rank filter \( \bar{w}[i] \), we consider the expression in (16) with its associated quantities, i.e., the matrix \( R[i] =...
By defining the proposed RLS algorithm for obtaining the so-called Kalman gain vector is given by
\[
\sum_{i=1}^{\ell} \lambda^{i-1} \tilde{r}_i \tilde{r}_i^H \] and the vector \( \tilde{p}[i] = \sum_{i=1}^{\ell} \lambda^{i-1} d^*[i] \tilde{r}_i[i] \). Let us define
\[
\tilde{\Phi}[i] = R^{-1}[i], \\
\tilde{p}[i] = \lambda \tilde{p}[i - 1] + d^*[i] \tilde{r}_i[i],
\]
and then we can rewrite (16) in the following alternative form
\[
\tilde{w}[i] = \tilde{w}[i - 1] + k[i] d^*[i] - \tilde{r}_i^H[i] \tilde{w}[i - 1]
\]
By defining \( \xi[i] = d[i] - \tilde{w}_H[i] - 1 \tilde{r}_i[i] \), we arrive at the proposed RLS algorithm for obtaining \( \tilde{w}[i] \)
\[
\tilde{w}[i] = \tilde{w}[i - 1] + k[i] \xi^*[i],
\]
where the so-called Kalman gain vector is given by
\[
k[i] = \frac{\lambda^{-1} \tilde{\Phi}[i - 1] \tilde{r}_i[i]}{1 + \lambda^{-1} \tilde{r}_i^H[i] \tilde{\Phi}[i - 1] \tilde{r}_i[i]}.
\]
and the update for the matrix inverse \( \tilde{\Phi}[i] \) employs the matrix inversion lemma [14]
\[
\tilde{\Phi}[i] = \lambda^{-1} \tilde{\Phi}[i - 1] - \lambda^{-1} k[i] \tilde{r}_i \tilde{r}_i^H \tilde{\Phi}[i - 1] \tilde{\Phi}[i - 1].
\]
It should be noted that the proposed RLS algorithm given in (27)-(29) is similar to the conventional RLS algorithm [14], except that it works in a reduced-rank model with a \( D \times 1 \) input \( \tilde{r}_i[i] = T_D[i] r_i[i] \), where the \( JM \times D \) matrix \( T_D \) is the projection matrix responsible for dimensionality reduction.

B. Rank Selection Algorithm

The performance of the RLS algorithm described in the previous subsection depends on the rank \( D \). This motivates the development of methods to automatically adjust \( D \) on the basis of the cost function. Unlike prior methods for rank selection which utilize MSWF-based algorithms [25] or the cross-validation approach used with AVF-based recursions [32], we focus on an approach that determines \( D \) based on the LS criterion computed by the filters \( T_D[i] \) and \( \tilde{w}^{(D)}[i] \), where the superscript \( \tilde{(D)} \) denotes the rank used for the adaptation. Although there are similarities between the algorithm described here and the one reported in [25], the algorithm presented here differs from [25] in that it clearly details the strategy for updating \( T_D[i] \) and \( \tilde{w}^{(D)}[i] \), defines the maximum \( (D_{\text{max}}) \) and minimum \( (D_{\text{min}}) \) values for the rank \( D \) allowed and works with extended filters for reduced complexity. The method for automatically selecting the rank of the algorithm is based on the exponentially weighted \textit{a posteriori} least-squares type cost function described by

\[
C_{\text{ap}}(T_D[i], \tilde{w}^{(D)}[i]) = \sum_{i=1}^{\ell} \alpha^{i-1} |d[i] - \tilde{w}_H \tilde{w}^{(D)}[i] T_D[i] r_i[i]|^2,
\]
where \( \alpha \) is the forgetting factor and \( \tilde{w}^{(D)}[i] \) is the reduced-rank filter with rank \( D \). For each time interval \( i \), we can select \( D \) which minimizes \( C(T_D[i], \tilde{w}^{(D)}[i]) \) and the exponential weighting factor \( \alpha \) is required as the optimal rank varies as a function of the data record. The dimensions of \( T_D[i] \) and \( \tilde{w}^{(D)}[i] \) are extended to \( M \times D_{\text{max}} \) and \( D_{\text{max}} \), respectively, and the associated matrices \( \tilde{R}_i, P_D[i] \) and \( Q_w[i] \) should be compatible for adaptation. Our strategy is to consider the adaptation with the maximum allowed rank \( D_{\text{max}} \) and then perform a search with the aim of finding the best rank within the range \( D_{\text{min}} \) to \( D_{\text{max}} \). To this end, we define \( T_D[i] \) and \( \tilde{w}^{(D)}[i] \) as follows:

\[
T_D[i] = \begin{bmatrix} t_1[i] \cdots t_{D_{\text{min}}}[i] \cdots t_{D_{\text{max}}}[i] \end{bmatrix}^T, \\
\tilde{w}^{(D)}[i] = \begin{bmatrix} \tilde{w}_1[i] \cdots \tilde{w}_{D_{\text{min}}}[i] \cdots \tilde{w}_{D_{\text{max}}}[i] \end{bmatrix}^T.
\]
The proposed rank selection algorithm is given by

\[
D_{\text{opt}}[i] = \text{arg} \min_{D_{\text{min}} \leq d \leq D_{\text{max}}} C_{\text{ap}}(T_D[i], \tilde{w}^{(D)}[i]),
\]
where \( d \) is an integer, \( D_{\text{min}} \) and \( D_{\text{max}} \) are the minimum and maximum ranks allowed for the reduced-rank filter, respectively. Note that a smaller rank may provide faster adaptation during the initial stages of the estimation procedure and a greater rank usually yields a better steady-state performance. Our studies reveal that the range for which the rank \( D \) of the proposed algorithms have a positive impact on the performance of the algorithms is limited, being from \( D_{\text{min}} = 3 \) to \( D_{\text{max}} = 8 \) for the reduced-rank filter recursions. These values are rather insensitive to the system load (number of users), to the number of array elements and work very well for all scenarios and algorithms examined. The computational complexity of the proposed rank selection algorithm with extended filters is equivalent to the computation of the cost function in (30) and requires \( 3(D_{\text{max}} - D_{\text{min}}) + 1 \) additions and a sorting algorithm to find the best rank according to (32). An alternative strategy to using extended filters is the deployment of multiple filters with the rank selection algorithm in [32] that determines the best set of filters for each time interval. Specifically, this approach employs \( D_{\text{max}} - D_{\text{min}} + 1 \) pairs of filters and has a very high complexity.

A second approach that can be used is a mechanism based on the observation of the columns of \( T_D[i] \) and a stopping rule, as reported in [25]. The method performs the following optimization

\[
D_{\text{opt}}[i] = \text{arg} \max_{d} \frac{||P_{T_D}(t_d[i])||}{||T_d[i]||} > \delta,
\]
where \( P_{T_D}(x) \) is the orthogonal projection of the vector \( x \) onto the subspace \( T_d \) and \( \delta \) is a small positive constant. In [25], it has not been discussed the use of a range of values for allowing the selection, however, we found that it is beneficial in terms of complexity to restrict the optimization to an appropriate range of values \( D_{\text{max}} \) to \( D_{\text{min}} \) as with the previous method.

Another possibility for rank selection is the use of the cross-validation (CV) method reported in [32]. This approach selects the filters’ lengths which minimize a cost function that is estimated based on observations (training data) that have not been used in the process of building the filters themselves as described by

\[
C_{\text{CV}}(T_D[i], \tilde{w}^{(D)}[i]) = \sum_{i=1}^{\ell} \alpha^{i-1} |d[i] - \tilde{w}_H \tilde{w}^{(D)}[i] T_D[i] r_i[i]|^2,
\]
We consider here the same "leave one out" approach as in [32]. For a given data record of size \( i \), the CV approach chooses
the filter $\hat{w}^H,(D)[i]$ that performs the following optimization

$$D_{\text{opt}}[i] = \arg \min_{d \in \{1,2,...\}} C_{\text{cv}}(T_d[i],\hat{w}^{(D)}[i]),$$

(35)

The main difference between this and the other algorithms presented lies in the use of CV, which leaves one sample out in the process, and the use of the constraint on the allowed filter lengths. In the simulations, we will compare the rank selection algorithms and discuss their advantages and disadvantages.

C. Computational Complexity

In this part of the work, we detail the computational complexity requirements of the proposed RLS algorithms and compare them with those of existing algorithms. We also provide the computation complexity of the proposed and existing rank selection algorithms. The computational complexity expressed in terms of additions and multiplications is depicted in Table I for the RLS algorithms, the complexity of the proposed rank selection algorithm with multiple filters including the proposed RLS algorithm is illustrated in Table II, and that of the remaining rank selection techniques is given in Table III.

| Algorithm            | Additions | Multiplications |
|----------------------|-----------|-----------------|
| Full-rank [14]       | $(3JM)^2 - 2JM + 3$ | $6JM^2 + 6JM + 2$ |
| Proposed             | $3JM^2 - 2JM + 3$    | $7JM^2 + 2JM + 9D$ |
| MSWF [25]            | $D(JM)^2 + (JM)^2 + 6D^2$ | $2DJM + 3JM + 7D$ |
| AVF [32]             | $6JM^2 + 3JM - 1$    | $4JM + 2$       |

TABLE I

| Algorithm            | Additions | Multiplications |
|----------------------|-----------|-----------------|
| Proposed with        | $2(D_{\text{max}} - D_{\text{min}}) + 1$ | $D_{\text{max}} - D_{\text{min}} + 1$ |
| Multiple Filters     | $2(D_{\text{max}} - D_{\text{min}}) + 1$ | $(7JM)^2 + 2JM + 9D$ |
|                      | $+6D_{\text{max}} + 3JM + 9D_{\text{max}}$ |

TABLE II

TABLE III

VI. Analysis

In this section, we conduct a convexity analysis of the proposed optimization that is responsible for designing the
filters $T_D[i]$ and $\bar{w}[i]$ of the proposed scheme. We show that the proposed optimization leads to a problem with multiple solutions, and we discuss the properties of the method. In particular, we conjecture that it leads to a problem with multiple and possibly identical minimum points. This is corroborated by numerous studies that verify that the method is insensitive to different initializations (except for the case when $T_D[i]$ is a null matrix and which annihilates the received signal) and that is always converge to the same point of minimum. We also establish the convergence of the proposed optimization algorithm, showing that the sequence of filters $T_D[i]$ and $\bar{w}[i]$ produces a sequence of outputs that is bounded.

A. Convexity Analysis of the Proposed Method

In this part, we carry out a convexity analysis of the proposed reduced-rank scheme and LS optimization algorithm. Our approach is based on expressing the output of the proposed scheme in a convenient form that renders itself to analysis. Let us consider the proposed optimization method in (13) and express it by an expanded cost function

$$C(T_D[i], \bar{w}^H[i]) = \sum_{l=1}^{i} \lambda^{-l} |d[l]| - \bar{w}^H[i] T_D^H[i] r[l] |r[l]|^2$$

$$= \sum_{l=1}^{i} \lambda^{-l} |d[l]|^2 - \sum_{l=1}^{i} \lambda^{-l} \bar{w}^H[i] T_D^H[i] d^* |r[l]|^2$$

$$- \sum_{l=1}^{i} \lambda^{-l} d[l] r^H[l] T_D[i] \bar{w}[i]$$

$$+ \sum_{l=1}^{i} \lambda^{-l} \bar{w}^H[i] T_D^H[i] r[l] r^H[l] T_D[i] \bar{w}[i],$$

where $U[i]$ is a $D(JM + 1) \times D(JM + 1)$ matrix which contains $R[i]$. At this stage, we can alternatively express the cost function in (36) as

$$C(q[i]) = \sum_{l=1}^{i} |d[l]| - q^H[i] U[l] q[i] |q[i]|^2.$$  \hfill (39)

We can examine the convexity of the above by computing the Hessian $(H)$ with respect to $q[i]$ using the expression

$$H = \frac{\partial}{\partial q^H[i]} \frac{\partial(C(q[i]))}{\partial q[i]}$$  \hfill (40)

and testing if the terms are positive semi-definite. Specifically, $H$ is positive semi-definite if $a^H H a \geq 0$ for all nonzero $a \in C^{D(JM+1) \times D(JM+1)}$. Therefore, the optimization problem is convex if the Hessian $H$ is positive semi-definite.

Evaluating the partial differentiation in the expression given in (40) yields

$$H = \sum_{l=1}^{i} (q^H[i] U[l] q[i] - d^*[l] U[l]) + \sum_{l=1}^{i} U^H[l] q[i] q[i]^H U[l]$$

$$+ \sum_{l=1}^{i} (q^H[i] U[l] q[i] - d[l] U[l]) + \sum_{l=1}^{i} U^H[l] q[i] q[i]^H U[l]$$

(41)

By examining $H$, we verify that the second and fourth terms are positive semi-definite, whereas the first and the third terms are indefinite. Therefore, the optimization problem can not be classified as convex. It is however important to remark that our studies indicate that there are no local minima and there exists multiple solutions (which are conjectured to be identical).

In order to support this claim, we have checked the impact on the proposed algorithms of different initializations. This study confirmed that the algorithms are not subject to performance degradation due to the initialization although we have to bear in mind that the initialization $T_D(0) = 0_{J M \times D}$ annihilates the signal and must be avoided. We have also studied a particular case of the proposed scheme when $J M = 1$ and $D = 1$, which yields the cost function

$$C(T_D, \bar{w}) = E[d - \bar{w} T_D r]^2$$  \hfill (42)

By choosing $T_D$ (the “scalar” projection) fixed with $D$ equal to 1, it is evident that the resulting function $C(\bar{w}, T_D(1), r) = |d - \bar{w}^* r|^2$ is a convex one. In contrast to that, for a time-varying projection $T_D$ the plots of the function indicate that the function is no longer convex but it also does not exhibit local minima. The problem at hand can be generalized to the vector case, however, we can no longer verify the existence of local minima due to the multi-dimensional surface. This remains as an interesting open problem to be studied.

B. Proof of Convergence of the Method

In this subsection, we show that the proposed reduced-rank algorithm converges globally and exponentially to the optimal reduced-rank estimator. An issue that remains an open problem to be investigated is the transient behavior of the proposed method, which corresponds to the most significant difference between the proposed and existing
Considering that there exists some \( w_\text{opt} \) and \( \tilde{w}_\text{opt} \) are not unique. However, the desired product of the optimal solutions, i.e., \( w_\text{opt} = T_{D, \text{opt}} \tilde{w}_\text{opt} \) is known and given by \( R^{-1/2} (R^{-1/2} p)_{1:D} \), where \( R^{-1/2} \) is the square root of the input data covariance matrix and the subscript \( 1:D \) denotes truncation of the subspace.

In order to proceed with our proof, let us rewrite the expressions in (15) and (16) for time instant 0 as follows

\[
R[0] T_D[0] R_w[0] = P_D[0] = p[0] w^H[0], \quad (43)
\]

\[
R[0] \tilde{w}_1 = T_D^H[0] R[0] T_D[0] \tilde{w}_1 = \tilde{p}[0], \quad (44)
\]

Using (43) we can obtain the following relation

\[
R_w[0] = (T_D^H[0] R^2[0] T_D[0])^{-1} T_D^H[0] R[0] p[0] w^H[0], \quad (45)
\]

Substituting the above result for \( R_w[0] \) into the expression in (43) we get a recursive expression for \( T_D[0] \)

\[
T_D[0] = R[0]^{-1} p[1] w^H[0] (T_D^H[0] R[0] p[0] w^H[0])^{-1} \times (T_D^H[0] R^2[0] T_D[0])^{-1}, \quad (46)
\]

Using (44) we can express \( w[1] \) as

\[
\tilde{w}_1 = (T_D^H[0] R[0] T_D[0])^{-1} T_D^H[0] R[0] p[0] w^H[0], \quad (47)
\]

Taking into account the relation \( w[1] = T_D[1] \tilde{w}_1 \), we obtain

\[
w[1] = R[1]^{-1} p[1] w^H[1] (T_D^H[1] R[1] p[1] w^H[1])^{-1} \times (T_D^H[1] R^2[1] T_D[1])^{-1} \times (T_D^H[0] R[0] T_D[0])^{-1} T_D^H[0] R[0] p[0] w^H[0], \quad (48)
\]

More generally, we can express the proposed reduced-rank LS algorithm by the following recursion

\[
w[i] = T_D[i] w[i] = R[i]^{-1} p[i] w^H[i] (T_D^H[i] R[i] p[i] w^H[i])^{-1} \times (T_D^H[i] R^2[i] T_D[i])^{-1} \times (T_D^H[i - 1] R[i - 1] T_D[i - 1])^{-1} T_D^H[i - 1] p[i - 1]. \quad (49)
\]

Since the optimal reduced-rank filter can be described by the SVD of \( R^{-1/2} p \), where \( R^{-1/2} \) is the square root of the covariance matrix \( R \) and \( p \) is the cross-correlation vector, then we have

\[
R^{-1/2} p = \Phi \Lambda \Phi^H p. \quad (50)
\]

Considering that there exists some \( w[0] \) such that the randomly selected \( T_D[0] \) can be written as

\[
T_D[0] = R^{-1/2} \Phi w[0]. \quad (51)
\]

Substituting (51) and using (50) in (49), and manipulating the algebraic expressions, we can express (49) in a more compact way that is suitable for analysis, as given by

\[
w[i] = \Lambda^2 w[i - 1] (w^H[i - 1] \Lambda^2 w[i - 1])^{-1} w^H[i - 1] w[i - 1]. \quad (52)
\]

The above expression can be decomposed as follows

\[
w[i] = Q[i] Q[i - 1] \ldots Q[1] w[0], \quad (53)
\]

where

\[
Q[i] = \Lambda^{2i} w[0] (w^H[0] \Lambda^{4i - 2} w[0])^{-1} w^H[0] \Lambda^{2i - 2}. \quad (54)
\]

At this point, we need to establish that the norm of \( T_D[i] \) for all \( i \) is both lower and upper bounded, i.e., \( 0 < ||T_D[i]|| < \infty \) for all \( i \), and that \( w[i] = T_D[i] \tilde{w}[i] \) approaches \( w_\text{opt}[i] \) exponentially as \( i \) increases. Due to the linear mapping, the boundedness of \( T_D[i] \) is equivalent to that of \( w[i] \). Therefore, we have upon convergence \( w^H[i] w[i - 1] = w^H[i - 1] w[i - 1] \). Since \( ||w[i]|| ||w[i - 1]|| \leq ||w[i - 1]|| ||w[i - 1]|| ||w[i - 1]|| \) and \( ||w[i - 1]|| \leq ||w[i - 1]||^2 \), the relation \( w^H[i] w[i - 1] \) implies \( ||w[i]|| > ||w[i - 1]|| \) and hence

\[
||w[\infty]|| \geq ||w[i]|| \geq ||w[0]|| \quad (55)
\]

In order to show that the upper bound \( ||w[\infty]|| \) is finite, let us express the \( J_M \times J_M \) matrix \( Q[i] \) as a function of the \( J_M \times 1 \) vector \( w[i] = [w_1[i], w_2[i]] \) and the \( J_M \times J_M \) matrix

\[
\Lambda = \begin{bmatrix}
\Lambda_1 \\
\Lambda_2 
\end{bmatrix}. \quad (56)
\]

Substituting the previous expressions of \( w[i] \) and \( \Lambda \) into \( Q[i] \) given in (54), we obtain

\[
Q[i] = \begin{bmatrix}
\Lambda_1^{2i} w_1[0] \\
\Lambda_2^{2i} w_2[0] 
\end{bmatrix} (w^H[0] \Lambda_1^{-2i} w_1[0] + w^H[0] \Lambda_2^{-2i} w_2[0])^{-1} \begin{bmatrix}
w_1[0] \Lambda_1^{2i - 2} \\
w_2[0] \Lambda_2^{2i - 2} 
\end{bmatrix}. \quad (57)
\]

Applying the matrix identity \( (A + B)^{-1} = A^{-1} - A^{-1} B (I + A^{-1} B)^{-1} A^{-1} \) to the decomposed \( Q[i] \) in (57) and making \( i \) large, we get

\[
Q[i] = \text{diag} \left( \sum_{i=1}^{D} \frac{\epsilon_1}{(1 + k\epsilon_1)^i}, \ldots, \sum_{i=1}^{D} \frac{\epsilon_1}{(1 + k\epsilon_1)^i} \right), \quad (58)
\]

where \( \epsilon[i] = (\lambda_{r+1}/\lambda_r)^{2i} \) with \( \lambda_{r+1} \) and \( \lambda_r \) are the \( (r + 1) \)th and \( r \)th largest singular values of \( R^{-1/2} p \). From (57), it follows that for some positive constant \( k \), we have \( ||w[i]|| \leq 1 + k \epsilon_1[i] \). From (53), we obtain

\[
||w[\infty]|| \leq ||Q[\infty]|| \ldots ||Q[1]|| ||Q[0]|| \leq ||w[0]|| \prod_{i=1}^{\infty} (1 + k \epsilon[i]) = ||w[0]|| \exp \left( \sum_{i=1}^{\infty} \log(1 + k \epsilon[i]) \right) \leq ||w[0]|| \exp \left( \sum_{i=1}^{\infty} k \epsilon[i] \right) = ||w[0]|| \exp \left( \frac{k}{1 - (\lambda_{r+1}/\lambda_r)^2} \right)
\]
With the development above, the norm of $w[i]$ is proven to be both lower and upper bounded. Once this is established, the expression in (49) converges for large $i$ to the reduced-rank Wiener filter. This can be verified by equating the terms of (52), which yields
\[
  w[i] = R[i]^{-1}p[i]w^H[i] \left( T_D^H[i]R[i]p[i]w^H[i] \right)^{-1} \left( T_D^H[i]R^2[i]T_1 \cdot \left( T_D^H[i-1]R[i-1]T_D[i-1] \right)^{-1} T_D^H[i-1]p[i-1] \right) = R^{-1/2} \Phi_1 \Lambda_1 \Phi_1^H p + O(\varepsilon[i]),
\]
where $\Phi_1$ is a $JM \times D$ matrix with the $D$ largest eigenvectors of $R$ and $\Lambda_1$ is a $D \times D$ matrix with the largest eigenvalues of $R$.

VII. SIMULATIONS

The performance of the proposed scheme and algorithms is assessed in terms of the uncoded bit error rate (BER) via simulations for space-time interference suppression in a DS-CDMA system. We consider dynamic fading situations, perfect synchronization and the proposed and existing adaptive algorithms are employed to adjust the filters and track the channel variations. Specifically, in our proposed reduced-rank STAP the output of the receiver $x[i]$ is the input to a slicer that makes the decision about the transmitted symbol $\hat{b}_k[i]$ for user $k$ as follows
\[
  \hat{b}_k[i] = Q(x[i]) = Q(\tilde{w}^H[i] T_D^H[i] r[i])
\]
where $Q(\cdot)$ is the function that implements the slicer and the $k$th user is assumed to be user 1.

For all simulations, we use the initial values $\tilde{w}[0] = [1 \ 0 \ \ldots \ 0]^T$ and $T_D[0] = [I_D \ 0_{DJM-D}]^T$. We assume $L = 9$ as an upper bound, employ QPSK symbols and 3-path channels with a power delay profile [43] given by 0, −3 and −6 dB, where in each run the spacing between paths is obtained from a discrete uniform random variable between 1 and 2 chips and the experiments are averaged over 200 runs. The power and the phase of each path is time-varying and follows Clarke’s model [43]. This procedure corresponds to the generation of independent sequences of correlated unit power Rayleigh random variables for each path. The DoAs of the interferers and the desired user are uniformly distributed in $(0, 2\pi/3)$. The system has a power distribution among the users for each run that follows a log-normal distribution with associated standard deviation equal to 1.5 dB. We compare the proposed scheme with the Full-rank [14], the MSWF [25] and the AVF [28] techniques for the design of linear space-time receivers and also the rank selection algorithms reported in [25] and the [32] with the proposed rank selection techniques.

In the first scenario, we consider the BER performance versus the rank $D$ with optimized parameters (forgetting factors $\lambda = 0.998$) for all schemes. The results in Fig. 3 indicate that the best rank for the proposed scheme is $D = 4$ for a data record of 500 symbols as it is very close to the optimal linear MMSE estimator. Studies with systems with different processing gains and loads show that $D$ does not vary significantly with either the system size or the load. However, it should be remarked that considerable performance gains can be obtained with an automatic rank adaptation algorithm for fine tuning the used rank.

In a second experiment, the BER convergence performance in a mobile communications situation is shown in Fig. 4. The channel coefficients are obtained with Clarke’s model [43] and the adaptive estimators of all methods are trained with 200 symbols and are then switched to decision-directed mode. The results show that the proposed scheme has considerably better performance than the existing approaches and is able to adequately track the desired signal. In particular, the proposed reduced-rank algorithm converges in 100 symbols for the case of $J = 1$, in about 200 symbols for the case of $J = 2$ and in about 400 symbols for $J = 3$. This is substantially faster than the existing reduced-rank schemes, namely, the MSWF and the AVF (which are known to have the best performances available in the area) and the full-rank RLS algorithm.

In practice, the rank $D$ can be adapted in order to obtain fast convergence and ensure good steady state performance.
and tracking after convergence. To this end, we developed
the automatic rank selection algorithm in Section V. We will
assess this algorithm in a scenario identical to the previous
experiment. The results in Fig. 5 show that significant gains
are more pronounced for larger filters, when the usefulness of
the proposed reduced-rank algorithm becomes more clear.

Another important issue is that the differences in performance
are more pronounced for larger filters, when the usefulness of
the automatic rank selection algorithm becomes more clear.

The cross-validation approach has the advantage that it does
not require the setting of $D_{\text{min}}$ and $D_{\text{max}}$, however, it may
perform a search over a higher range of values that leads to
higher complexity. The remaining techniques operate with
$D_{\text{min}} = 3$ and $D_{\text{max}} = 8$. The method with a stopping rule
has a performance slightly worse than the remaining schemes
and its complexity is higher than the LS-based techniques due
to the computation of the orthogonal projection.

At this point, we will consider a study of the BER perfor-
mance against the normalized fading rate of the channel ($f_d T$)
in the experiment shown in Fig. 7. We assess the performance of
the receivers with a data record of 1000 symbols of training.
The proposed algorithm is equipped with the automatic rank
selection algorithm and the MSWF and the AVF algorithms are
also equipped with the rank adaptation techniques reported in
[25] and [32], respectively. We observe from the curves in Fig.
7 that the proposed reduced-rank algorithm obtains substantial
gains in BER performance over the existing MSWF and AVF
algorithms and the full-rank RLS algorithm. We can notice
that as the channel becomes more hostile the performance of
the analyzed algorithms degrade, indicating that the adaptive
techniques are encountering difficulties in dealing with the
changing environment and interference. This behavior is more
pronounced when the algorithms have to adjust filters with
more coefficients, e.g. for more antenna elements ($J = 2, 3$).
In this regard, the reduced-rank algorithms obtain significant
gains over the full-rank RLS algorithm and, in particular,
the proposed reduced-rank algorithm achieves the best per-
formance among them.

The last experiment shows the BER performance versus
the $E_b / N_0$ and the number of users ($K$), which is illustrated
in Fig. 8. In this scenario, all algorithms are trained with
200 symbols and are switched to decision-directed mode for
processing another 1500 symbols. The curves are obtained
after 5000 runs. The proposed algorithm is equipped with
the automatic rank selection algorithm and the MSWF and the
AVF techniques are also equipped with the rank adaptation
methods reported in [25] and [32], respectively. The results
confirm the excellent performance of the proposed reduced-
rank algorithm, which can approach the performance of the
optimal MMSE full-rank linear estimator (denoted simply as
MMSE) that assumes the knowledge of the channels, the DoAs
and the noise variance. In particular, the proposed reduced-
rank algorithm can save up to 2 dB in $E_b / N_0$ in comparison
with the existing reduced-rank techniques for the same BER

Fig. 5. BER performance versus number of received symbols with
automatic rank adaptation.

Fig. 6. BER performance versus number of received symbols with
different automatic rank adaptation algorithms and the proposed
reduced-rank scheme and algorithm.
selection algorithm for computing the rank of the proposed parameters of the proposed scheme and an automatic rank computationally efficient RLS algorithm for estimating the subspace projection rather than the desired signal, which is estimated by a small reduced-rank filter. We developed a one. For this reason, we only show the performance of the full-rank optimal linear MMSE estimator.

Interestingly, the performance of the optimal reduced-rank scheme based on joint iterative optimization of parameter vectors. In the proposed scheme, the full-rank adaptive filters are responsible for estimating the subspace projection rather than the desired signal, which is estimated by a small reduced-rank filter. We developed a computationally efficient RLS algorithm for estimating the parameters of the proposed scheme and an automatic rank selection algorithm for computing the rank of the proposed RLS algorithm. The proposed algorithms do not require an SVD for dimensionality reduction and any knowledge about the order of the reduced-rank model. The results for space-time interference suppression in a DS-CDMA system show a performance significantly better than existing schemes and close to the full-rank optimal linear MMSE estimator in dynamic and hostile environments. The proposed algorithms can be employed in a variety of applications including spread spectrum and MIMO systems, wireless networks, cooperative communications and navigation receivers.

VIII. CONCLUSIONS

We proposed a reduced-rank scheme based on joint iterative optimization of parameter vectors. In the proposed scheme, the full-rank adaptive filters are responsible for estimating the subspace projection rather than the desired signal, which is estimated by a small reduced-rank filter. We developed a computationally efficient RLS algorithm for estimating the parameters of the proposed scheme and an automatic rank selection algorithm for computing the rank of the proposed RLS algorithm. The proposed algorithms do not require an SVD for dimensionality reduction and any knowledge about the order of the reduced-rank model. The results for space-time interference suppression in a DS-CDMA system show a performance significantly better than existing schemes and close to the full-rank optimal linear MMSE estimator in dynamic and hostile environments. The proposed algorithms can be employed in a variety of applications including spread spectrum and MIMO systems, wireless networks, cooperative communications and navigation receivers.

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