Signal to Interference Cells of a Spatial Point Process

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Structure of the Talk

- Part 1 Gaussian Channels & SINR Cells
- Part 2 Voronoi Tessellations & Boolean Models
- Part 3 Stochastic Geometry Model for SINR Cells
- Part 4 Computational Results
- Part 5 Qualitative Results
- Part 6 Conclusions

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Capacity of a Gaussian Channel

■ Capacity in bits/second of the Hertzian channel between a transmitter and a receiver is given by Shannon's second theorem in the Gaussian case:

$$\theta = B \log(1 + \frac{R}{W+I})$$

- $\ B$ bandwidth of the frequencies used by the channel;
- -R power with which the signal is received;
- -W power of thermal noise at the receiver;
- $\ I$ power of interference (other signals at the receiver).
- Hence $\theta \geq K$ iff SINR= $\frac{R}{W+I} \geq T$, where the mapping K = f(T) is determined by B.

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SINR Cell of a Spatial Point Process

- $\Phi = \{X_i, (S_i, T_i)\}$ marked point process
- $\{X_i\}$ points of the p.p. on \mathbb{R}^d : location of transmitters
- (S_i, T_i) : mark of point X_i : $(S_i, T_i) \in \mathbb{R}^+ \times \mathbb{R}^+$

SINR Cell attached to point X_0 :

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$$C_0(\Phi, W) = \{ y : \frac{S_0 l(y - X_0)}{W + \kappa I_{\phi}(y)} \ge T_0 \}$$

- S_i : power of transmitter i; W: power of thermal noise;
- $l(\cdot)$ attenuation function or path loss; κ : orthogonality factor.
- $I_{\phi}(y) = \sum_{i \neq 0} S_i l(y X_i)$: power of interference at y,

 C_0 : set of locations y where channel from X_0 can sustain a bit rate of $f(T_0)$.

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CDMA Basic Principles

■ Large shared spectrum;

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- All users transmit simultaneously (in contrast to what happens in FDMA or TDMA) which creates some global interference signal;
- Transmission i is allocated a spread spectrum signature process c_i built from a pseudo random sequence, which is used to modulate its signal; c_i is used by the receiver to extract the signal of transmission i. from the global signal.
- The orthogonality factor κ is smaller when codes are longer/more exactly orthogonal sequences and when propagation has less reflections/multiple paths.

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VARIANTS OF BASIC CDMA MODEL

Directional antennas

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$$C_0(\Phi, W) = \{y: \frac{L(S_0, \theta_0, y - X_0)}{W + \kappa I_{\phi}(y)} \ge T_0\}$$

 $L(S_0, \theta_0, y - X_0)$ takes into account the distance to the antenna and the orientation of the antenna (θ_0) ; I_{ϕ} defined similarly.

- Point dependent fading: for all y and all i, there is a random variable $Z_i(y)$ s.t. the power received at location y from the i th source is $S_i Z_i(y) l(y-X_i)$ in place of $S_i l(y - X_i)$.
- Power control: to come in later lectures.

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A Boolean model Ξ_{BM} is the union

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 $\Xi_{\rm BM} = \bigcup_i G_i \oplus X_i$

- $\Phi = \{(X_i, G_i)\}$ is an independently marked Poisson p.p. with intensity measure ν on \mathbb{R}^d ;
- $\{X_i\}$ points of the Poisson p.p. on $I\!R^d$;
- $\{G_i\}$ sequence of i.i.d random compact sets; $G \oplus x = \{y + x : y \in G\}$.

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BOOLEAN MODEL – GERM GRAIN MODEL (continued)

Example

- $\{S_i\}$ sequence of integrable i.i.d. non-negative random variables, independent of the PPP;
- b(u, x): closed ball centered in u and with radius |x|: $G_i = b(0, S_i)$.



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RESULTS ON THE BOOLEAN MODEL

• The expected number of grains (sets $G_i \oplus X_i$) hitting a given bounded set B is

 $I\!E[\#\{(X_i, G_i) \in \Phi : B \cap G_i \oplus X_i \neq \emptyset\}] = I\!E[\nu(B \oplus \check{G})],$

G is a generic (typical) random variable of the sequence $\{G_i\}$ $B \oplus \check{G} = \{x + y : x \in B, -y \in G\}.$

- In the stationary case, proof based on Campbell's Theorem.
- Spatial analogue of the $M/GI/\infty$ queue.
- Example: homogeneous case with balls: Ξ is a random closed set if the radius of balls have moments of order d (2 in the plane);

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RESULTS ON THE HOMOGENEOUS BOOLEAN MODEL

 \blacksquare The point process of the germs whose grain intersect compact K is Poisson of intensity measure of density

 $\lambda p(x) = \lambda I\!P(x + G \cap K \neq \emptyset).$

• The distribution of the number of grains intersecting compact K is Poisson of parameter $\lambda I\!E | K \cap \check{G} |$.

• The number of grains covering location x is Poisson of parameter. $\lambda I\!E[G]$.

■ The capacity functional of the coverage process is

 $T_{\Xi}(K) = I\!P(\Xi \cap K \neq \emptyset) = 1 - e^{-\lambda I\!\!E |K \cap \check{G}|}.$

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MATHEMATICAL QUESTIONS ON SINR COVERAGE

- Default option: non homogeneous Poisson point process with intensity measure ν , i.i.d. marks, $\kappa = 1$:
 - 1. Is the model well-defined? Under some moment conditions for W and S, each particular cell $C_i = C_i(\Phi, W)$ as well as the union Ξ are random closed sets.
 - 2. What can we calculate?

Probability for a typical cell to cover one or more locations (cell volume etc.);

Distribution of the number of cells covering a given location (hand-off degree).

3. Relation to known models For some limit values of parameters, Ξ converges to a Boolean model or the Poisson-Voronoi tessellation + Expansions.

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SIMULATION OF SINR-COVERAGE

cells with point dependent fading

cells without point dependent fading





RANDOM CLOSED SET CONDITIONS FOR A SINGLE CELL

A necessary and sufficient condition for the Shot Noise Process $I_{\Phi}(y)$ to have finite expectation is

$$I\!E[I_{\Phi}(y)] = I\!E[S] \int_{I\!\!R^d} l(y-x) \,\nu(dx) < \infty.$$

THEOREM

Suppose $l(\cdot)$ is continuous and for each $y \in \mathbb{R}^d \exists$ a ball $b(y, \delta_y)$ s.t.

$$\int_{I\!\!R^d} \sup_{z \in b(y,\delta_y)} l(z-x) \,\nu(dx) < \infty \,.$$

If $I\!E[S] < \infty$, then with probability one the function

$$I_{\Phi}(y) = \sum_{i} S_{i} l(y - X_{i})$$

is continuous with respect to y.

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RANDOM CLOSED SET CONDITIONS FOR \equiv

Assumptions: homogeneous PPP; conditions of the previous theorem THEOREM For all bounded sets B, $I\!\!E[\#\{C_i : B \cap C_i \neq \emptyset\}] < \infty$ and Ξ is a random closed set if one of the following conditions is satisfied:

(a) finite range of attenuation function: l(z) = 0 for $|z| > R^*$.

(b) presence of noise W:

$$l(z) \le a(1+|z|)^{-\beta}$$
 for some $a, \beta > 0$

and

$$I\!E[(S/T)^{d/\beta}] < \infty, \quad I\!E[W^{-d/\beta}] < \infty$$

(c) no noise W: l(z) as above, $I\!\!E[S^{-d/\beta}] < \infty$ and for ach R > 0, $\int_{I\!\!R^d} e^{-\lambda b_d |x|^d} (\underline{l}(|x|+R))^{-d/\beta} dx < \infty$, where $\underline{l}(r) = \inf_{|z| \le r} l(z)$.

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PROBABILITY FOR A TYPICAL CELL TO COVER A POINT

- Φ marked Poisson point process representing antennas in $I\!R^d$,
- (x, (S, T)) additional antenna located at fixed location x with random mark (S, T) distributed as any mark of Φ , independent of it,

•
$$y$$
 location (of a customer) in $I\!R^d$.

Probability of covering y by the cell attached to the additional antenna:

$$p_x(y) = I\!\!P(y \in C(x, S, T; \Phi, W)) = I\!\!P(\frac{S}{T}l(y - x) - W - I_{\Phi}(y) \ge 0).$$

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M/GI Case

- $p_x(y)$ can be obtained via a singular contour integral from the Laplace transforms of the RV's (S, T), W and $I_{\Phi}(y)$ which are independent (Slyvniak's th.); THEOREM
- the Laplace transform of $I_{\Phi}(y)$ is given by $\Psi_{I_{\Phi}(y)}(\xi) = I\!\!E[\exp(-\xi I_{\Phi}(y))] = \exp[-\int_{I\!\!R^d} (1 - \Psi_S(\xi l(y - z))) \nu(dz)],$ where $\Psi_S(\xi) = I\!\!E[e^{-\xi S}]$ is the Laplace transform of S
- Integral representation: if the real valued random variable Y has a density and Fourier transform $\psi(\xi) = I\!\!E[\exp(-i\xi Y)], \xi \in I\!\!R$, then

$$I\!P(Y \ge 0) = \frac{1}{2} - \frac{1}{2i\pi} \int_{I\!\!R} \frac{\psi(\xi)}{\xi} \, d\xi,$$

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$$SCENARIO 1$$

$$- d = 2 \text{ and } \nu(x) \equiv 1;$$

$$- l(z) = (\max(|z|, R)^{-4})$$

$$- S \in IR^{+} \text{ exponential with mean } m = 1/\mu;$$

$$\psi_{I_{\Phi}}(\xi i) = IE[e^{-i\xi I_{\Phi}}] = \exp\left[\pi \sqrt{\frac{i\xi}{m}} \arctan(R^{2} \sqrt{\frac{m}{i\xi}}) - \frac{1}{2}\pi^{2} \sqrt{\frac{i\xi}{m}}\right],$$
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F • $\mathcal{A}(x) = \mathcal{A}(C(x, S, T; \Phi, W))$: volume of the cell added at point x. • Mean volume in the M/GI case: $E[\mathcal{A}(x)] = E \int_{\mathbb{R}^d} 1_{y \in C(x)} dy = \int_{\mathbb{R}^d} p_x(y) dy.$ Mean volume in the M/M case of Scenario 2: $E[\mathcal{A}(0)] = 2\pi \int_0^\infty e^{-\lambda r^2 T^{2/\beta} K} r dr = \frac{1}{\lambda T^{2/\beta}} \frac{\beta}{2\Gamma(2/\beta)\Gamma(1-2/\beta)}.$

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PROBABILITY FOR CELLS TO COVER POINTS

- (y_1, y_2) locations to be respectively covered by the cells $C(x_1, S_1, T_1; \Phi + \delta_{x_2, S_2, T_2}, W)$ and $C(x_2, S_2, T_2; \Phi + \delta_{x_1, S_1, T_1}, W)$
- Similar analysis from the joint Laplace transform of $(I_{\Phi}(y_1), I_{\Phi}(y_2))$, which is given by

$$I\!E[\exp(-\xi_1 I_{\Phi}(y_1) - \xi_2 I_{\Phi}(y_2))] = \\ \exp[-\int_{I\!\!R^d} (1 - \Psi_S(\xi_1 l(y_1 - z) + \xi_2 l(y_2 - z))\nu(dz)].$$

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OVERLAPPING CELLS

• Given: *n* cells $C(x_i, s_i, t_i; \phi, w), i = 1, ..., n$ THEOREM The inequality $\sum_{i=1}^{n} t_i < 1$

is a necessary condition for $\bigcap_{i=1}^{n} C(x_i, s_i, t_i; \phi, w) \neq \emptyset$.

PROOF The set of inequalities

$$\frac{s_i l(y-x_i)}{w + \sum_{i=1}^n s_i l(y-x_i)} \ge t_i \quad (i=1,\ldots,n)$$

implies

$$1 - \frac{w}{w + \sum_{i=1}^{n} s_i l(y - x_i)} \ge \sum_{i=1}^{n} t_i$$

and for w > 0 the LHS is strictly less than 1.

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MOMENT EXPANSION OF THE NUMBER OF CELLS K_y COVERING y

THEOREM

The factorial moment of K_y : $I\!\!E[K_y^{(n)}] = I\!\!E[K_y(K_y-1)\dots(K_y-n+1)_+]$ is given by:

$$\int_{(\mathbb{I}\mathbb{R}^d)^n} \mathbb{I}\mathbb{P}(y \in \bigcap_{k=1}^n C(x_k, S_k, T_k; \Phi + \sum_{\substack{i=1\\i \neq k}}^n \varepsilon_{(x_i, (S_i, T_i))}, W))\nu(dx_1) \dots \nu(dx_n) .$$

• Computational aspect: $F_{I_{\Phi}(x)}(\cdot)$: distribution function of the shot-noise process at x:

$$I\!P(y \in \bigcap_k C(...)) = I\!E[F_{I_{\Phi}(y)}(\min_{1 \le k \le n} S_k/T_k \, l(y - x_k) - \sum_{k=1}^n S_k l(y - x_k) - W)].$$

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$$\begin{array}{l} \hline \textbf{PROOF} \\ K_x^{(n)} = I\!\!E \int_{(I\!\!R^d \times I\!\!R^+ \times (0,1))^n} & \prod_{k=1}^n \mathbf{1} \left(x \in C(x_k, s_k, t_k; \Phi - \varepsilon_{x_k, (s_k, t_k))}, W \right) \\ & \times \Phi^{(n)} \left(d \left((x_1, \dots, x_n), ((s_1, \dots, s_n), (t_1, \dots, t_n)) \right) \right) \end{array}$$

with $\Phi^{(n)}$ the *n*-th factorial power of Φ .

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Apply the refined Campbell theorem to the expectation of this integral and the fact that the reduced Palm distribution of the Poisson p.p. is equal to the original distribution.

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QUALITATIVE RESULTS: CONVERGENCE TO A BOOLEAN MODEL (continued)

THEOREM

$$\Xi^{\kappa} \xrightarrow{\kappa \to 0} \widetilde{\Xi} \quad a.s$$

where

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$$\tilde{\Xi} = \tilde{\Xi}(\Phi; W) = \bigcup_{(X_i, (S_i, T_i)) \in \Phi} \tilde{C}(X_i, S_i, T_i; W)$$

is a conditional Boolean model with cells

$$\tilde{C}(X_i, S_i, T_i; w) = \{ y \in I\!\!R^d : S_i \, l(y - X_i) \ge wT_i \}$$

independent given W = w.

• Under regularity conditions on $l(\cdot)$, we also have

- convergence on the space of closed sets,

- convergence of the capacity functionals (of the typical cell and the union).

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SCENARIO 3

- Simulation of the coverage process $\Xi(\Phi; W)$ "on its way" to a Boolean model
- There are 60 points on the square $[-5, 15]^2$ (making $\lambda = 0.15$) with S uniformly distributed on [0, 2]

• The observation window is
$$[0, 10]^2$$
,

■
$$l(y) = (1 + |y|)^{-3}$$
,

- a) T = 0.4, W = 0.25, b) T = 0.2, W = 0.5, c) T = 0.1, W = 1; d) T = 0.0001, W = 1000
- In the limiting case, each cell is a disk with independent radius distributed as $(S/(WT))^{1/3} 1 = (10S)^{1/3} 1$ with the mean ≈ 1.035 .

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- a) T = 0.2, $W = (0.1)^3$, b) $T = 0.2 \cdot 10^{-2}$, $W = (0.1)^2$, c) $T = 0.4 \cdot 10^{-4}$, W = 5; d) $T = 0.2 \cdot 10^{-5}$, W = 100
- In the limiting case, each cell is a disk with independent radius distributed as $(S/(WT))^{1/3} 1 = (5000S)^{1/3} 1$ with mean ≈ 16.15 .

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PERTURBATION FORMULAS

• Perturbation formula (assuming $T_i > 0$ a.s.) Let

$$F_*(u) = IP(\frac{S_0}{T_0}l(y-x) - W < u).$$

If F_* admits the following expansion at 0:

$$F_*(u) = F_*(0) + \sum_{k=1}^h \frac{F_*^{(k)}(0)}{k!} u^k + \mathcal{R}(u) \text{ and } \mathcal{R}(u) = o(u^h) \quad u \searrow 0.$$

Then

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$$p_x^{(\kappa)}(y) = I\!\!P(S_0 l(y-x) \ge WT_0) - \sum_{k=1}^h \kappa^k \frac{F_*^{(k)}(0)}{k!} I\!\!E[(I_\Phi(y))^k] + o(\kappa^h),$$

provided $I\!\!E[(I_\Phi(y))^h] < \infty.$

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PERTURBATION FORMULAS (continued)

■ Idea of proof (order 1):

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$$\begin{split} & I\!P(S_0 l(y-x) \ge WT_0 + \kappa T_0 I_\Phi(y)) \\ &= I\!P(S_0 l(y-x) \ge WT_0) - I\!P(0 \le \frac{S_0}{T_0} l(y-x) - W < \kappa I_\Phi(y)) \\ &= I\!P(S_0 l(y-x) \ge WT_0) - I\!E(F_*(\kappa I_\Phi(y)) - F_*(0)) \\ &= I\!P(S_0 l(y-x) \ge WT_0) - \kappa I\!E[(I_\Phi(y))]F_*^{(1)}(0) + o(\kappa). \end{split}$$

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CONVERGENCE TO THE POISSON VORONOI TESSELLATION

■ $\Xi^n = \bigcup_i C_i^n$ coverage process generated by the Poisson point process with attenuation function

$$l_n(z) = (1 + |z|)^{-n}$$

and with W = 0 a.s. THEOREM

 $C_i^n \xrightarrow{n \to \infty} V_i$ a.s

where

$$V_i = \{ y \in I\!\!R^d : |y - X_i| \le \inf_{X_k \in \Phi - \varepsilon_{X_i}} |y - X_k| \}$$

is the Voronoi cell generated by the point X_i of Φ . Convergence holds on the space of closed sets. We also have convergence of the volume of the typical cell.

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SCENARIO 5

- Simulation of the coverage process Ξ tending to Voronoi tessellation of the plane
- Same window as above
- W = 0 and T = 0.2 (allowing for intersections).
- $l(y) = (1 + |y|)^{-\beta}$ with: a) $\beta = 3$, b) $\beta = 5$, c) $\beta = 12$, d) $\beta = 100$.
- The effect of overlapping is still visible.

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COROLLARY If $W = (R+1)^{-n}$ then

 $C_i^n \xrightarrow{n \to \infty} V_i \cap b(X_i, R)$

where b(x, r) is the ball centered at x with radius r.

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• Simulation of the coverage process Ξ growing to the tessellation of the plane as in the Johnson-Mehl model;

■ Window as above;

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- We take T = 0.5, thus inhibiting any intersections;
- $l(y) = (1 + |y|)^{-30}$, strong enough to give the tessellation covering almost the whole plane when there is no external noise W;
- $W = (1+R)^{-30}$
- **a**) R = 0.4, b) R = 1.2, c) R = 2, d) $R = \infty$ (W = 0).

■ All cells start growing at the same time.

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FURTHER STEPS IN RELATION WITH WIRELESS NETWORKS

- Power control: S_i may be seen as random at any given time, but in fact results from joint adaptive schemes; it would make more sense to have dependencies between the marks of cells;
- Analysis of traffic: Coverage varies with time: dynamical aspects
- Routing protocols, MAC protocols etc.

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