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Optimal State Estimation Over Gaussian Channels with Noiseless Feedback

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***Abstract*— This paper addresses an optimal state estimation problem in the presence of limited communication and noiseless feedback. In this setup, the state dynamics is estimated via an additive white Gaussian channel with input power constraint. We present a new communication and estimation strategy based on Kalman-Bucy filtering theory and water filling optimization algorithm. The optimality is established with respect to the minimal mean-square estimation error. As an example, we propose an analogue amplitude modulation scheme for state-estimation of a linear planar dynamics.**

I. Introduction

During the last decade much attention has been drawn to control problems in the presence of communication channel constraints. This class of problems has been investigated in different settings, including finite alphabets channels (quantization) [1], [2], erasure channels [3] [4] and additive Gaussian channels [5], [6]. Among all the channel modelings, *channel capacity* plays a key role in characterizing the fundamental limitations of control design imposed by limited communication. The relationship between the channel capacity and the plant dynamics are revealed in all above channels.

Gaussian channel and its variants have been one of the central topics in information and communication theory for their capability of capturing several important aspects of real-life communication systems. To consider the relationship between control and communication, Gaussian channel is also a popular choice. Ref. [5] has captured the relation between the state (output) feedback stabilization of a linear time-invariant (LTI) system and the signal-to-noise ratio (SNR) constraint of the channel for both continuous-time and discrete-time cases; [7] and [8] have considered the linear quadratic Gaussian framework to derive the data-rate bound and provide a fairly complete scheme for design of the encoder, the controller and the decoder. In [9], Gaussianity plays an important role in obtaining the Bode's integrals in terms of log integral of relevant power spectral densities in the closed loop.

The state estimation under communication limitations has been investigated for its close relationship with controls as well as its own importance. Refs. [10]and [11] tried to fit the problem into the framework developed in [9] and [12] with the hope to use the $\mathcal{H}_2$ and $\mathcal{H}_\infty$ control theory in this context. In a more general setting, feedback has long been used to improve the performance of the communication systems in terms of better convergence rate of the error probability. In the discrete-time setting in case of additive white gaussian noise (AWGN) channel, inspired by Robbins-Monro stochastic iterative root seeking algorithm from [13] S-K feedback coding is presented [14]. A large number of results followed this seminal work along with various of extensions. Recently, this classical result has caught much attention from control community, starting from [15], which linked the optimal estimation with optimal encoding/decoding, with a fundamental observation unifying control, estimation and communication (see also [16]). Another similar development from the information theory perspective is reported in [17], where colored gaussian channel with the capacity of coding is discussed in a fairly general setting. The continuous-time version of S-K scheme is presented in [18], where the derivation heavily relies on the stochastic calculus and optimal filtering theory. From the Kalman filtering perspective of view, the *open-loop* and *discrete-time* estimation problems with various communication constraints such as probabilistic packet loss [19] and band-width limitation [20] have been investigated.

The objective of this paper is to solve the *continuous-time* optimal estimation problem in the presence of an AWGN channel with an input power constraint. The contribution of the paper is three-fold:

- It establishes a framework to analyze some important quantities in a stable closed loop, such as minimal mean-square error (MMSE) and channel capacity (or signal to noise ratio), where stationarity is not assumed;
- Based on this framework, we not only recover the existing relation between channel capacity and the open-loop instability in stable closed loops, but also provide a tighter bound to guarantee an exponentially decaying mean square estimation error.
- The detailed procedure and algorithms are provided for the transmitter and estimator design, together with the rigorous proof of optimality.

The paper is organized as follows. In Section II, we introduce the models for both the channel and the plant, and the design problem statement. Section III discusses a scalar version of the problem, which leads to the development of the solution in Section IV. A numerical example is analyzed

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in Section V. We conclude the paper with different problems for future research directions in Section VI.

II. Problem Formulation

In this section we state the problem formulation. The scheme is depicted in Fig. 1 where the transmitter has the access to the time-history of the channel output via a noiseless feedback.

- The plant of interest is given by the following n dimensional linear SDE

$$\frac{d\mathbf{x}(t)}{dt} = A\mathbf{x}(t)\,, \mathbf{x}(0) = \mathbf{x}_0\,. \tag{II.1}$$

  where $A \in \mathbb{R}^{n\times n}$. To ensure the solution $\mathbf{x}(t)$ of (II.1) is Gaussian, the initial value $\mathbf{x}_0$ is also assumed to be Gaussian. Also, $\mathbf{E}\mathbf{x}_0\mathbf{x}_0^\top$ is not singular.
- The communication part of the closed loop is modeled as an additive white Gaussian channel

$$d\mathbf{v}(t) = \mathbf{z}(t)dt + \sigma d\mathbf{W}(t)\,, \tag{II.2}$$

  where $\mathbf{z}(t)$ is the channel input generated by the signal $\mathbf{x}_0^t$, $\mathbf{W}(t)$ is a standard Wiener process and $\mathbf{v}(t)$ is the channel output. An average power constraint is imposed on the channel input:

$$\limsup_{T\to\infty} \frac{1}{T}\int_0^T \mathbf{E}\mathbf{z}^2(t)dt \leq \mathscr{P}\,,$$

  for some $\mathscr{P} > 0$. Slightly different from most of the communication theory literature, the power constraint here is defined over an infinite time horizon to get aligned with some notions in control theory such as asymptotic stability. We also define the noise-to-signal ratio of the channel as

$$\mathsf{SNR} \triangleq \frac{\mathscr{P}}{\sigma^2}\,.$$

  It is well-known that the channel capacity is $\mathcal{C} = \mathsf{SNR}/2$ [21].
- The transmitter (encoder) is a causal map defined as $\mathbf{z}(t) \triangleq f(t, \mathbf{x}_0, \mathbf{v}_0^t)$. The receiver(decoder)/estimator is also a causal map $\hat{\mathbf{x}}(t) \triangleq g(t, \mathbf{v}_0^t)$, where $\hat{\mathbf{x}}(t)$ is the estimation of the state $\mathbf{x}(t)$. The error signal is defined as $\tilde{\mathbf{x}}(t) \triangleq \mathbf{x}(t) - \hat{\mathbf{x}}(t)$.

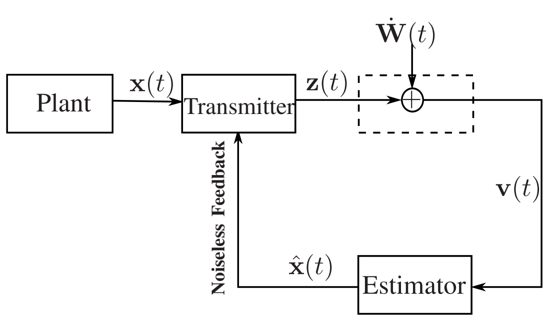

Fig. 1. State Estimation via Noiseless Feedback

- As a standard assumption, all the random variables (processes) in this system are defined in a filtered probability space $(\Omega, \mathscr{F}, \mathscr{F}_t, \mathbb{P})$.

Definition 2.1: The unique solution $X(t)$ of a stochastic differential equation is said to be mean-square exponentially stable with convergence rate $\nu < 0$ if

$$\limsup_{t\to\infty} \frac{1}{t}\log \mathbf{E}\|X(t)\|^2 \leq \nu$$

The objective of joint estimation/communication design is to identify *a transmitter and receiver/estimator combination such that the error dynamics with state $\tilde{\mathbf{x}}(t)$ is mean-square exponentially stable with minimal decaying rate.*

III. Estimation, Communication and Control over Gaussian Channel: A Scalar case study

In this section we review a scalar estimation problem with communication constraint, which was originated by [21] and [18]. Some modifications and innovative observations are made to shed a light on the main result to be presented in the next section.

A. Transmitting a Gaussian Random Variable

We consider the simplest case, where an analog scalar Gaussian variable $\mathbf{m}$ is to be transmitted through a continuous-time AWNG channel. We further assume that the transmitter (encoder) takes the following affine structure for easy computation and Guassianity of f, given by

$$f(t, \mathbf{m}, \mathbf{v}_0^t) \triangleq \phi(t, \mathbf{v}_0^t) + \psi(t, \mathbf{v}_0^t)\mathbf{m}\,. \tag{III.1}$$

For this given structure of information transmission scheme, the minimal mean-square error for each time instance t is achieved by choosing the estimation $\hat{\mathbf{m}}(t) = \mathbf{E}[\mathbf{m}|\mathbf{v}_0^t]$, which is not readily calculable in general case. So one needs to show a way to construct the corresponding receiver/estimator, which yields $\hat{\mathbf{m}}(t)$. Upon that, constrained by the channel input power level $\mathscr{P}$, parameter optimization for f and g needs to be conducted to reach minimal mean square error. In other words, the problem of optimal estimation is solved in two steps:

1) For the given transmitter (III.1), obtain the estimation scheme g with output $\hat{\mathbf{m}}(t)$;
2) Solve the optimization problem $\min_{g,f} \mathbf{E}(\tilde{\mathbf{m}}^2(t))$ subject to power constraint $\mathscr{P}$.

The first step is straightforwardly obtained by the conditional Kalman-Bucy filter.

Lemma 3.1: Consider the linear transmission strategy in (III.1). Then

$$\begin{aligned} d\hat{\mathbf{m}}(t) &= \frac{1}{\sigma^2}P(t)\psi(t,\mathbf{v}_0^t)[d\mathbf{v}_t - \phi(t,\mathbf{v}_0^t)dt - \psi(t,\mathbf{v}_0^t)\hat{\mathbf{m}}(t)dt] \\ \frac{dP(t)}{dt} &= -\frac{1}{\sigma^2}P^2(t)\psi^2(t,\mathbf{v}_0^t)\,, \end{aligned} \tag{III.2}$$

where $P(t) \triangleq \mathbf{E}[(\tilde{\mathbf{m}}(t))^2|\mathbf{v}_0^t]$, $P(0) = \mathbf{E}(\tilde{m}(0))^2$ and $\hat{\mathbf{m}}(0) = \mathbf{E}\mathbf{m}$.

Proof: The proof is just an application of Kalman-Bucy filter for the dynamic system with $\mathbf{m}(t)$ as the system state and $\mathbf{v}(t)$ as the noise corrupted observation.

$$d\mathbf{m}(t) = 0$$
$$d\mathbf{v}(t) = [\phi(t, \mathbf{v}_0^t) + \psi(t, \mathbf{v}_0^t)\mathbf{m}]dt + \sigma d\mathbf{W}(t)\,.$$

■

The second step is solved by the following lemma.

Lemma 3.2: Within the class of linear transmission strategies, which satisfy the condition of (III.2) and the power constraint, optimal transmission strategy ϕ^* and ψ^* are given by

$$\phi^*(t, \mathbf{v}_0^t) = -\sigma\sqrt{\frac{\mathsf{SNR}}{P(0)}}\exp\left(\frac{\mathsf{SNR}}{2}t\right)\hat{\mathbf{m}}(t)$$
$$\psi^*(t, \mathbf{v}_0^t) = \sigma\sqrt{\frac{\mathsf{SNR}}{P(0)}}\exp\left(\frac{\mathsf{SNR}}{2}t\right).$$

The optimal mean square error for this strategy is

$$\mathbf{E}\tilde{\mathbf{m}}^2(t) = P(0)\exp\left(-\mathsf{SNR}t\right)$$

The proof of the lemma can be found in [18].

Remark 3.3: It is also shown in [18] that the solution $\phi^*(t, \mathbf{v}_0^t) + \psi^*(t, \mathbf{v}_0^t)\mathbf{m}$ is optimal among nonlinear functionals of $\mathbf{m}$ (i.e. $f(t, \mathbf{m}, \mathbf{v}_0^t)$).

Remark 3.4: This feedback communication scheme can be regarded as an continuous-time extension of the S-K method.

B. Transmission of a signal

Next we go one step further by replacing the constant source $\mathbf{m}$ by a dynamic one $\mathbf{x}(t)$, evolving according to the linear scalar differential equation with parameter $\lambda \in \mathbb{R}$ and a Gaussian initial value $\mathbf{x}_0$

$$\frac{d\mathbf{x}(t)}{dt} = \lambda\mathbf{x}(t), \quad \mathbf{x}(0) = \mathbf{x}_0. \tag{III.3}$$

Following the same idea in (III.2), we can consider the Kalman-Bucy filter for the dynamics

$$d\mathbf{x}(t) = \lambda\mathbf{x}(t)dt,$$
$$d\mathbf{v}(t) = [\phi(t, \mathbf{v}_0^t) + \psi(t, \mathbf{v}_0^t)\mathbf{x}(t)]dt + \sigma d\mathbf{W}(t).$$

Next, we proceed with the two-step strategy. The following lemma provides a structure of decoder/estimator, which yields the optimal estimation $\hat{\mathbf{x}}(t) = \mathbf{E}[\mathbf{x}(t)|\mathbf{v}_0^t]$.

Lemma 3.5: Consider the linear transmission strategy in (III.1) (where $\mathbf{m}$ is replaced by $\mathbf{x}$) and the source (III.3). Then the optimal estimation of $\mathbf{x}(t)$ is given as

$$\begin{aligned} d\hat{\mathbf{x}}(t) &= \lambda\hat{\mathbf{x}}(t) \\ &\quad + \frac{1}{\sigma^2}P(t)\psi(t, \mathbf{v}_0^t)[d\mathbf{v}_t - \phi(t, \mathbf{v}_0^t)dt - \psi(t, \mathbf{v}_0^t)\hat{\mathbf{x}}(t)dt] \\ \frac{dP(t)}{dt} &= 2\lambda P(t) - \frac{1}{\sigma^2}P^2(t)\psi^2(t, \mathbf{v}_0^t)\,, \end{aligned} \tag{III.4}$$

where $P(t) \triangleq \mathbf{E}[\tilde{\mathbf{x}}^2|\mathbf{v}_0^t]$, $P(0) = \mathbf{E}\mathbf{x}_0^2$ and $\hat{\mathbf{x}}(0) = \mathbf{E}\mathbf{x}_0$. The proof of the lemma can be done by simply apply the Kalman filtering argument.

Next we proceed to the step two. Towards this end, the differential equation with equality of $P(t)$ in (III.4) is rewritten as

$$\dot{P}(t) = \left(\lambda - \frac{1}{\sigma^2}P(t)\psi^2(t, \mathbf{v}_0^t)\right)P(t)\,,$$

and solved by

$$P(t) = P(0)\exp\left(\int_0^t\left(2\lambda - \frac{1}{\sigma^2}P(\tau)\psi^2(\tau, \mathbf{v}_0^\tau)\right)d\tau\right).$$

Taking the expectation and using Jensen's inequality, we have

$$E\tilde{\mathbf{x}}^2(t) = P(0)\exp\left(\int_0^t\left(2\lambda - \frac{1}{\sigma^2}\mathbf{E}P(\tau)\psi^2(\tau, \mathbf{v}_0^\tau)\right)d\tau\right),$$

where Fubini's theorem is also used to interchange integration and expectation. The Lyapunov exponent can be calculated as

$$\begin{aligned} &\limsup_{T\to\infty}\frac{1}{T}\log\mathbf{E}P(T) \\ &\geq 2\lambda - \frac{1}{\sigma^2}\liminf_{T\to\infty}\frac{1}{T}\int_0^t\mathbf{E}P(t)\psi^2(t, \mathbf{v}_0^t, t)dt \\ &\geq 2\lambda - \frac{1}{\sigma^2}\limsup_{T\to\infty}\frac{1}{T}\int_0^t\mathbf{E}P(t)\psi^2(t, \mathbf{v}_0^t, t)dt\,. \end{aligned} \tag{III.5}$$

It is clear that the minimization of $P(t)$ is reduced to the choice of ψ that minimizes $\frac{1}{\sigma^2}\limsup_{T\to\infty}\frac{1}{T}\int_0^t\mathbf{E}P(t)\psi^2(t, \mathbf{v}_0^t, t)dt$. Towards this end, we have

$$\begin{aligned} \mathscr{P} &\geq \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}[\phi(t, \mathbf{v}_0^t) + \psi(t, \mathbf{v}_0^t)\mathbf{x}(t)]^2 \\ &= \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}[\phi(t, \mathbf{v}_0^t) + \psi(t, \mathbf{v}_0^t)\hat{\mathbf{x}}(t)]^2 \\ &\quad + \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}\psi^2(t, \mathbf{v}_0^t)P(t)dt \\ &\geq \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}\psi^2(t, \mathbf{v}_0^t)P(t)dt\,. \end{aligned}$$

A lower bound of the Lyapunov exponent of $\mathbf{E}P(t)$ is given as

$$\limsup_{T\to\infty}\frac{1}{T}\log\mathbf{E}P(T) \geq 2\lambda - \frac{\mathscr{P}}{\sigma^2} = 2\lambda - \mathsf{SNR}\,. \tag{III.6}$$

The above lower bound can be achieved on

$$\psi^2(t, \mathbf{v}_0^t)P(t) = \mathscr{P}$$

and

$$\phi(t, \mathbf{v}_0^t) + b(t, \mathbf{v}_0^t)\hat{\mathbf{x}}(t) = 0\,, \forall t \geq 0\,,$$

which in turn gives the optimal solution of

$$\psi^*(t, \mathbf{v}_0^t) = \sigma\sqrt{\frac{\mathsf{SNR}}{P(0)}}\exp\left(\frac{\mathsf{SNR} - 2\lambda}{2}t\right)$$

and

$$\phi^*(t, \mathbf{v}_0^t) = -\sigma\sqrt{\frac{\mathsf{SNR}}{P(0)}}\exp\left(\frac{\mathsf{SNR} - 2\lambda}{2}t\right)\hat{\mathbf{x}}(t)\,.$$

IV. Main Result: Optimal Estimation Over A Gaussian Channel

With the clear identification of the relation between communication and estimation in the previous section,we are now ready to tackle the main problem. The solution is given by using a water-filling type of argument.

A. Estimation Structure & a Dual Control Problem

Like in the scalar case, we first consider the optimal estimation problem for the vector dynamics

$$
\begin{aligned}
&d\mathbf{x}(t) = A\mathbf{x}(t)dt,\\
&d\mathbf{v}(t) = \phi(t,\mathbf{v}_0^t)dt + \psi^\top(t,\mathbf{v}_0^t)\mathbf{x}(t) + \sigma d\mathbf{W}(t)\,.
\end{aligned}
$$

The transmitter is expressed as $\phi(t,\mathbf{v}_0^t)dt + \psi^\top(t,\mathbf{v}_0^t)\mathbf{x}(t)$. The functions $\phi(t,\mathbf{v}_0^t) \in \mathbb{R}$ $\psi(t,\mathbf{v}_0^t) \in \mathbb{R}^n$ are nonlinear functions to be determined to minimize the Lyapunov index of the error variance, while ensuring the average power of channel input below the constrained level $\mathscr{P}$.

For the given transmitting scheme, the following Kalman-Bucy filter is adopted for the optimal estimation of $\mathbf{x}(t)$,

$$
\begin{aligned}
&d\hat{\mathbf{x}}(t) = A\hat{\mathbf{x}}(t)dt +\\
&\frac{1}{\sigma^2}P(t)\psi(t,\mathbf{v}_0^t)[d\mathbf{v} - \phi(t,\mathbf{v}_0^t)dt - \psi^\top(t,\mathbf{v}_0^t)\hat{\mathbf{x}}(t)dt],\\
&\dot{P}(t) = AP(t) + P(t)A^\top\\
&\quad - \frac{1}{\sigma^2}P(t)\psi(t,\mathbf{v}_0^t)\psi^\top(t,\mathbf{v}_0^t)P(t)\,,
\end{aligned}
\tag{IV.1}
$$

where $P(t) := \mathbf{E}\left[\tilde{\mathbf{x}}(t)\tilde{\mathbf{x}}^\top(t)|\mathbf{v}_0^t\right]$.

Remark 4.1: One can consider the dual control problem with plant dynamics given by

$$
\begin{aligned}
&\frac{d\mathbf{x}(t)}{dt} = A\mathbf{x}(t) + B\mathbf{u}(t),\\
&d\mathbf{v}(t) = \psi^\top(t,\mathbf{v}_0^t)\mathbf{x}(t)dt + \sigma d\mathbf{W}(t)\,,
\end{aligned}
\tag{IV.2}
$$

where the second equation models the AWGN channel identical to (II.2). If the control signal $\mathbf{u}(t)$ is designed via the typical LQG method [22], then the separation principle further shows that the variance of the error between the state and its estimated value is identical to $\mathbf{E}P(t)$ in (IV.1). Therefore, to control the plant (IV.2) over the AWGN channel, one can design a proper estimator to cope with the communication constraint, and the control part, which falls into the classical linear quadratic framework, is relatively independent, given the convergence of the estimation. Admittedly, the overall closed loop performance is fundamentally restricted by the communication-constrained estimation, no matter how well the controller is designed. One can further refer to [23] for the same property in general nonlinear systems. This estimation-control separation also explains why our focus is on the estimation part, whose relationship with communication constraint is unveiled in detail subsequently.

B. Solving The Estimation Problem: A water-filling approach

We first introduce a space $\mathcal{B}$, which is a real Hilbert space with internal product defined as

$$
\langle\alpha,\gamma\rangle \triangleq \lim_{T\to\infty}\frac{1}{T}\int_0^T \alpha^\top(t)\gamma(t)dt \qquad \alpha(\cdot),\gamma(\cdot)\in\mathcal{B}\,.
$$

We say $\beta(\cdot) \in \mathcal{B}$, if $\langle\beta,\beta\rangle$ exits and is less than ∞. If $\beta(\cdot)\in\mathcal{B}$, then the $\lim_{T\to}\frac{1}{T}\int_0^T \beta(t)\beta^\top(t)$ exists.

Next, we define a new quantity $\beta(t) \triangleq \frac{1}{\sigma}P^{1/2}(t)\psi(t,\mathbf{v}_0^t)$, and assume that $\beta(\cdot)\in\mathcal{B}$. The next lemma links Lyapunov exponent of the the variance of $\tilde{\mathbf{x}}$ with a matrix eigenvalue.

Lemma 4.2: If $P(0)$ is non-singular, and assume

$$
\int_0^T\left(\lim_{T\to\infty}\frac{1}{T}\int_0^T\beta(t)\beta^\top(t)dt - \beta(t)\beta^\top(t)\right)dt \prec M
$$

for some symmetric matrix M. then the following inequality holds:

$$
\begin{aligned}
&\limsup_{t\to\infty}\frac{1}{t}\log\mathbf{E}\|\tilde{\mathbf{x}}(t)\|^2\\
&\le \lambda_{\max}\left(A^\top + A - \lim_{t\to\infty}\frac{1}{t}\int_0^t\beta(\tau)\beta^\top(\tau)d\tau\right)\,.
\end{aligned}
$$

The proof follows the same line in [24], and is omitted here.

Note that $\lambda_{\max}$ cannot made arbitrarily small due to the power constraint, clearly shown by the following inequality

$$
\begin{aligned}
\mathscr{P} &\ge \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}[\phi(t,\mathbf{v}_0^t) + \psi^\top(t,\mathbf{v}_0^t)\mathbf{x}(t)]^2dt\\
&\ge \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}[\phi(t,\mathbf{v}_0^t) + \psi^\top(t,\mathbf{v}_0^t)\hat{\mathbf{x}}(t)]^2dt\\
&\quad + \mathbf{E}\psi^\top(t,\mathbf{v}_0^t)P(t)\psi(t,\mathbf{v}_0^t)dt\\
&\ge \limsup_{T\to\infty}\frac{1}{T}\int_0^T\mathbf{E}\psi^\top(t,\mathbf{v}_0^t)P(t)\psi(t,\mathbf{v}_0^t)dt = \sigma^2\langle\beta,\beta\rangle\,,
\end{aligned}
\tag{IV.3}
$$

where the second inequality follows from the orthogonality between $\tilde{\mathbf{x}}(t)$ and $\hat{\mathbf{x}}(t)$.

Hence, an optimization problem could be formulated to achieve the lowest Lyapunov exponent upper-bound by the choice of $\beta(\cdot)$.

$$
\begin{aligned}
&\inf_{\beta(\cdot)\in\mathcal{B}}\lambda_{\max}\left(A^\top + A - \lim_{T\to\infty}\frac{1}{T}\int_0^T\beta(t)\beta^\top(t)dt\right)\\
&s.t.\langle\beta,\beta\rangle\le\mathsf{SNR}\ \text{ and }\ A^\top + A - \lim_{T\to\infty}\frac{1}{T}\int_0^T\beta(t)\beta^\top(t)dt \prec 0\,.
\end{aligned}
\tag{IV.4}
$$

Another related optimization problem can be formulated in the same fashion, where the optimal $\beta(\cdot)$ must achieve a minimal channel SNR, subject to closed loop stability:

$$
\begin{aligned}
&\inf_{\beta(\cdot)\in\mathcal{B}}\langle\beta,\beta\rangle\\
&s.t.\quad A^\top + A - \lim_{T\to\infty}\frac{1}{T}\int_0^T\beta(t)\beta^\top(t)dt \prec 0\,.
\end{aligned}
$$

For both problems, once the optimal decision function $\beta^*(\cdot)$ is obtained, the optimal transmitter and estimator are straightforwardly obtained. Unfortunately, it is very hard, if not impossible to obtain $\beta^*(t)$ by using numerical routines, because these optimization problems are all inherently infinite-dimensional. Here we propose a solution inspired by the water-filling strategy.

Before jumping into the detailed development, an immediate observation can be made regarding the minimal SNR for mean square stability.

Proposition 4.3: If the error dynamics are mean-square exponentially stable, then channel SNR statistics for any causal transmission and decoding/control is given by

$$\frac{\mathsf{SNR}}{2} > \frac{1}{2}\sum_i \lambda_i^+(A + A^\top) \geq \sum_j \Re^+\left(\lambda_j(A)\right)$$

Now we are ready to construct an optimal information transmission scheme. More specifically, given the channel SNR level, the smallest mean-square convergence rate ν of the state is obtained via the choice of $\beta(\cdot)$. The complete algorithm follows these steps.

1) Basis Construction: Choose a set of orthonormal basis functions $\beta_i(\cdot) \in B, i = 1, 2, ..., n$ such that

$$\langle \beta_i, \beta_j \rangle = \delta_{ij}, \quad i, j = 1, 2, ..., n$$

where δ_{ij} is the Kronecker's delta. There are a number of ways to construct the basis functions, e.g. if $n = 2$, we can simply choose

$$\beta_1(t) = \sqrt{2}\sin(\omega t), \text{ and } \beta_2(t) = \sqrt{2}\cos(\omega t) \qquad \omega > 0.$$

2) Weight Choice by Water-filling: Choose an orthonormal matrix $Q \in \mathbb{R}^{n\times n}$ such that

$$Q^\top(A + A^\top)Q = \text{diag}\{\lambda_1, \lambda_2, ..., \lambda_n\},$$

where λ_i is short for $\lambda_i(A + A^\top)$. Then $\beta(\cdot)$ can be parameterized by the basis constructed in 1) with a set of weighting factors $\eta_1, \eta_2, ..., \eta_n \geq 0$ as

$$Q^\top\beta(t) = [\eta_1\beta_1(t), \eta_2\beta_2(t), ..., \eta_n\beta_n(t)]^\top .$$

Based on this fact, the following identity is evident and will be useful later for $\langle \beta, \beta\rangle = \langle Q^\top\beta, Q^\top\beta\rangle = \sum_{i=1}^n \eta_i^2$.

Then the convergence rate minimization problem (IV.4) can be reduced to the following finite dimensional case

$$\begin{aligned}&\min_{\eta_i,\nu} \nu\\ &s.t. \textstyle\sum_{i=1}^n \eta_i^2 \leq \mathsf{SNR} \text{ and } (\lambda_i - \nu)^+ \leq \eta_i^2 \ ,\end{aligned}$$

where the positivity of η_i^2 brings up $(\lambda_i - \nu)^+ \leq \eta_i^2$. This standard optimization problem can be solved by using the Lagrange multipliers $\xi_i \in \mathbb{R}, i = 1, 2, ..., n$ and $L \in \mathbb{R}$. The objective function is re-written as

$$J \triangleq \nu + \textstyle\sum_{i=1}^n \xi_i((\lambda_i - \nu)^+ - \eta_i^2) + L\left(\sum_{i=1}^n \eta_i^2 - \mathsf{SNR}\right).$$

Differentiating with respect to $\eta_1^2, ..., \eta_n^2$ and ν respectively, we have

$$0 = \frac{\partial J}{\partial \eta_i^2} = -\xi_i + L$$

$$0 = \frac{\partial J}{\partial \nu} = 1 - \sum_{i\in\mathbb{S}} \xi_i \,, \mathbb{S} \triangleq \{i|(\lambda_i - \nu) \geq 0\}$$

Solving the set of equations and using Kuhn-Tucker conditions, we have the optimal assignment of the energy

$$\eta^{*2}_i = (\lambda_i - \nu^*)^+ , \quad \textstyle\sum_{i=1}^n \eta^{*2}_i = \mathsf{SNR}$$

The optimal convergence rate ν^* satisfies $\sum_{i=1}^n(\lambda_i - \nu^*)^+ = \mathsf{SNR}$, which is readily solved by "water filling" algorithms.

3) Optimal Transmitter and Estimator: Notice that (from last step)

$$\langle \beta^*, \beta^*\rangle = \textstyle\sum_{i=1}^n \eta^{*2}_i = \mathsf{SNR}\,,$$

and the equality in (IV.3) holds. Then we have the optimality achieved on $\phi^*(t, \mathbf{v}_0^t) + \psi^{*\top}(t, \mathbf{v}_0^t)\hat{\mathbf{x}}(t) = 0$. Expressed in terms of $\beta^*(t)$, we have the optimal transmitter design: $\phi^*(t, \mathbf{v}_0^t) = -\beta^{*\top}(t)P^{*-\frac{1}{2}}(t)\hat{\mathbf{x}}(t) \quad \psi^*(t, \mathbf{v}_0^t) = P^{*-\frac{1}{2}}(t)\beta^*(t)$, where $P^*(t)$ solves a variation of differential Lyapunov equation given by $(P^*(0) = P(0))$

$$\dot{P}^*(t) = P^*(t)A + A^\top P^*(t) - P^{*\frac{1}{2}}(t)\beta^*(t)\beta^{*\top}(t)P^{*\frac{1}{2}}(t)\,. \tag{IV.5}$$

and the estimator/receiver is given as

$$d\hat{\mathbf{x}}(t) = A\hat{\mathbf{x}}(t)dt + \frac{1}{\sigma^2}P^{*-\frac{1}{2}}(t)\beta^*(t)d\mathbf{v}(t)\,, \hat{\mathbf{x}}(0) = \hat{\mathbf{x}}_0$$

Remark 4.4: Note that the time profile of $P^*(t)$ (and hence $\psi^*(t, \mathbf{v}_0^t)$) can be determined off-line by integrating (IV.5).

V. Simulation

In this section we demonstrate our approach by using an analog amplitudes modulation (AM) method to transmit the estimation error. The schematic block diagram is shown in Fig. 2, where we do not assume any digitalization (A/D, D/A, quantization etc.) for simplicity. Here the plant is given as

$$\tfrac{d\mathbf{x}(t)}{dt} = \begin{bmatrix} 0 & 1 \\ -6 & 3.5 \end{bmatrix}\mathbf{x}(t)\,, \mathbf{x}(0) = [1 \quad 1]^\top .$$

The communication channel is corrupted by a standard white Gaussian noise ($\dot{\mathbf{W}}(t)$, $\sigma^2 = 1$) and is assumed to have the power constraint $\mathscr{P} = 13$ ($\mathsf{SNR} = \mathscr{P}/\sigma^2 = 13$).

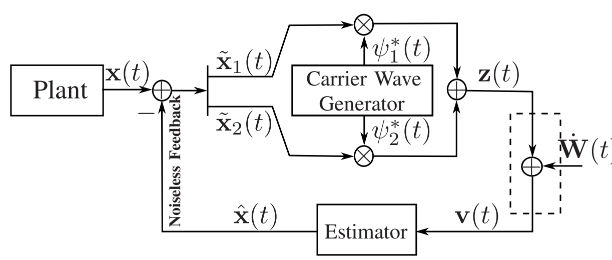

Fig. 2. Feedback Estimation via Amplitude Modulation

The design procedure follows the three steps proposed in the previous section, following an initialization stage:

1) The estimator is initialized with $\hat{\mathbf{x}}_0 = [0, 0]^\top$, and $P(0)$ is set to a 2×2 unit matrix;
2) We choose the basis functions as $\beta_1(t) = \sqrt{2}\sin(200\pi t)$ and $\beta_2(t) = \sqrt{2}\cos(200\pi t)$ respectively.
3) We conduct the water filling algorithm to determine the optimal convergence rate $\nu^* = -3$ and weights

$\eta_1 = 0.6299\,, \eta_2 = 3.5501$. In turn we have $\beta^*(t) = \begin{bmatrix} -0.7901\sin(200\pi t) - 2.3186\cos(200\pi t) \\ 0.4114\sin(200\pi t) + 4.4532\cos(200\pi t) \end{bmatrix}$

4) The carrier waves $\psi_1^*(t)$ and $\psi_2^*(t)$, as well as the estimator, can be generated by solving the matrix differential equation (IV.5).

Figure 3 shows the time-history of the state error $\tilde{\mathbf{x}}(t)$; Fig. 4 shows the modulated channel input the noise-corrupted channel output.

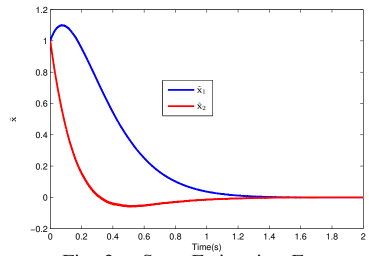

Fig. 3. State Estimation Error

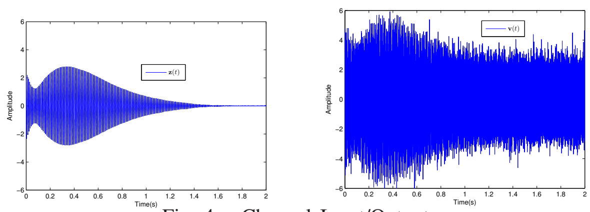

Fig. 4. Channel Input/Output

The simulation result is consistent with the theory developed in this paper and exhibits fast estimation error convergence in the presence of channel noise and power constraint. Compared with traditional amplitude modulation communications, where carrier waves are usually chosen as sinusoidal signals with constant amplitudes, this method explicitly uses the knowledge of the signal dynamics (A) to generate a set of carrier waves to meet the needs of optimal estimation. This example also suggests that the method can be extended to more practical scenarios for the simplicity of amplitude modulation in communication systems.

VI. Conclusions

In this paper, we develop a design method to solve the optimal estimation problem with limited information. The objective is achieved by first fixing the structure of the transmitter and estimator by using conditional Kalman-Bucy filtering theory. Then the optimal parameters of the given structure are determined by a water-filling like technique by distributing the available channel input power to properly address the state-space of the dynamics to be estimated. The resulting communication/estimation scheme turns out to be surprisingly simple and fits into the conventional amplitude modulation framework with modified carrier waveforms, as shown in the example. The future research includes extension to digital communications and noisy feedbacks.

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