Asymptotic Analysis for Mutual Information of MIMO Rician Correlated Channels

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Outline

- Channel Model and Performance Criterion
 - MIMO Channel
 - Previous work
- Study of the Average Mutual Information
 - Deterministic equivalent
 - Convergence rates
 - Expression of the Mutual Information
- Optimal Transmit Covariance
 - Problem statement
 - Algorithm



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$$\mathbf{y} = \mathbf{H}\mathbf{x} + \mathbf{n}$$

- Transmitted signal x : t × 1
- Received signal y : r × 1
- AWG Noise $\mathbf{n}: r \times 1$, with $E(\mathbf{n}\mathbf{n}^H) = \sigma^2 \mathbf{I}_r$
- Channel matrix $\mathbf{H}: r \times t$

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 - Assumption : ${\bf A}$ is rows and columns bounded in the \mathbb{L}_2 norm

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$$\mathbf{T}(\sigma^2) = \left[\sigma^2 \left(\mathbf{I}_r + \tilde{\delta}(\sigma^2)\mathbf{D}\right) + \mathbf{A}\left(\mathbf{I}_t + \delta(\sigma^2)\tilde{\mathbf{D}}\right)^{-1}\mathbf{A}^H\right]^{-1}$$

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- Final step (aim of our paper) :

$$\frac{1}{r}\operatorname{Tr}\left(\mathbf{Q}_r(-\sigma^2)\right) = t_r(\sigma^2) + \mathcal{O}\left(\frac{1}{r}\right)$$



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$$\frac{1}{r}\operatorname{Tr}\left(\mathbf{Q}_r(-\sigma^2)\right) = t_r(\sigma^2) + \mathcal{O}\left(\frac{1}{r}\right)$$

Bai-Silverstein's Assumptions : $\mathbf{A} = \mathbf{0}, \, \tilde{\mathbf{D}} = \mathbf{I}_t$

$$\frac{1}{r}\operatorname{Tr}\left(\mathbf{Q}_r(-\sigma^2)\right)=t_r(\sigma^2)+\mathcal{O}\left(\frac{1}{r}\right)$$

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$$\begin{split} I(\sigma^2) &= r \int_{\sigma^2}^{+\infty} \left[\frac{1}{\omega^2} - \mathbb{E}_{\mathbf{H}} \left\{ \frac{1}{r} \text{Tr} \left(\mathbf{H} \mathbf{H}^H + \omega^2 \mathbf{I}_r \right)^{-1} \right\} \right] d\omega^2 \\ \bar{I}(\sigma^2) &= r \int_{\sigma^2}^{+\infty} \left[\frac{1}{\omega^2} - t_r(\sigma^2) \right] d\omega^2 \end{split}$$

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Bai-Silverstein's Assumptions, Complex Gaussian Case

$$\frac{1}{r}\operatorname{Tr}\left(\mathbf{Q}_r(-\sigma^2)\right)=t_r(\sigma^2)+\mathcal{O}\left(\frac{1}{r}\right)$$

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Loubaton's Assumptions : **A** is \mathbb{L}_2 bounded

$$\frac{1}{r}\operatorname{Tr}\left(\mathbf{Q}_{r}(-\sigma^{2})\right) = t_{r}(\sigma^{2}) + \mathcal{O}\left(\frac{1}{r}\right)$$

$$\mathbb{E}_{\mathbf{H}}\left[\frac{1}{r}\operatorname{Tr}\left(\mathbf{Q}_{r}(-\sigma^{2})\right)\right] = t_{r}(\sigma^{2}) + \mathcal{O}\left(\frac{1}{\frac{3}{2}}\right)$$

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Loubaton's Assumptions : Conjecture (known t.t. Moustakas et al. for A=0)

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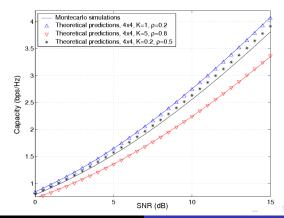
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Theorem

$$\begin{split} \bar{I}(\sigma^2) &= \log \det \left(\mathbf{I}_r + \tilde{\delta}(\sigma^2) \mathbf{D} + \frac{1}{\sigma^2} \mathbf{A} [\mathbf{I}_t + \delta(\sigma^2) \tilde{\mathbf{D}}]^{-1} \mathbf{A}^H \right) \\ &+ \log \det \left(\mathbf{I}_t + \delta(\sigma^2) \tilde{\mathbf{D}} \right) - \frac{t}{r} \sigma^2 \delta(\sigma^2) \tilde{\delta}(\sigma^2) \end{split}$$



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Reminder: the Ergodic Capacity Problem

Find the positive definite and normalized matrix Q, solution of

$$\max_{\mathbf{Q} \geq 0, \frac{1}{t} \, \text{Tr}(\mathbf{Q}) \leq 1} \mathbb{E}_{\mathbf{H}} \left[\log \det \left(\mathbf{I}_r + \frac{\mathbf{H} \mathbf{Q} \mathbf{H}^H}{\sigma^2} \right) \right]$$

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- ③ When $\tilde{\bf D}={\bf I}_t$ and ${\bf D}={\bf I}_r$, the eigenvectors of ${\bf Q}$ are the eigenvectors of ${\bf A}^H{\bf A}$, and numerical schemes ...

$$\max_{\mathbf{Q} \geq 0, \frac{1}{t} \mathcal{T} r(\mathbf{Q}) \leq 1} \mathbb{E}_{\mathbf{H}} \left[\log \det \left(\mathbf{I}_r + \frac{\mathbf{H} \mathbf{Q} \mathbf{H}^H}{\sigma^2} \right) \right]$$

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- ⇒ Asymptotical methods are not useful for all these cases,

$$\max_{\mathbf{Q} \geq 0, \frac{1}{t} Tr(\mathbf{Q}) \leq 1} \mathbb{E}_{\mathbf{H}} \left[\log \det \left(\mathbf{I}_r + \frac{\mathbf{H} \mathbf{Q} \mathbf{H}^H}{\sigma^2} \right) \right]$$

- ① Our previous problem was the case $\mathbf{Q} = \mathbf{I}_t$, known to be the optimal covariance for low noise systems.
- When A = 0, Q is diagonal, and numerical schemes allow to find the diagonal entries.
- ③ When $\tilde{\mathbf{D}} = \mathbf{I}_t$ and $\mathbf{D} = \mathbf{I}_r$, the eigenvectors of \mathbf{Q} are the eigenvectors of $\mathbf{A}^H \mathbf{A}$, and numerical schemes ...
- \Rightarrow Asymptotical methods are not useful for all these cases, but we use them to solve the original case $\tilde{\mathbf{D}} = \mathbf{I}_t$

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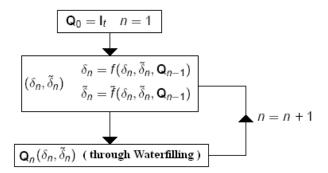
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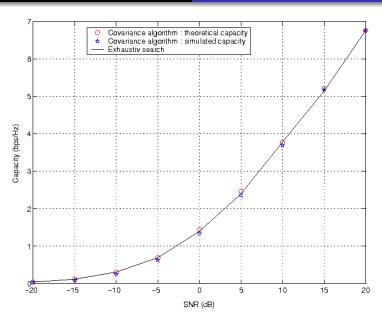
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$$\mathbf{H}\sqrt{\mathbf{Q}} = \mathbf{A}\sqrt{\mathbf{Q}} + \frac{1}{\sqrt{t}}\mathbf{D}^{\frac{1}{2}}\mathbf{X}\sqrt{\mathbf{Q}} \Rightarrow \text{Ergodic Capacity}$$

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We have addressed the Mutual Information Evaluation of Ricean Correlated Channel using Large Random Matrix Theory Tools, and proposed an algorithm to solve the problem of the optimal transmit covariance in original conditions.

- The ergodic mutual information has a simple approximation
- The approximation is relevant for quite moderate values of the number or antennas.
- This theory proposed practical applications.

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