

Fig. 1. Mutual information  $I(\sigma^2)$  versus SNR for different numbers of transmit signatures  $n$ ,  $N = 16$ ,  $N_i = 8$ ,  $\mathbf{P}_i = \mathbf{I}_n$ ,  $\alpha = 0.5$ . Error bars represent one standard deviation on each side.

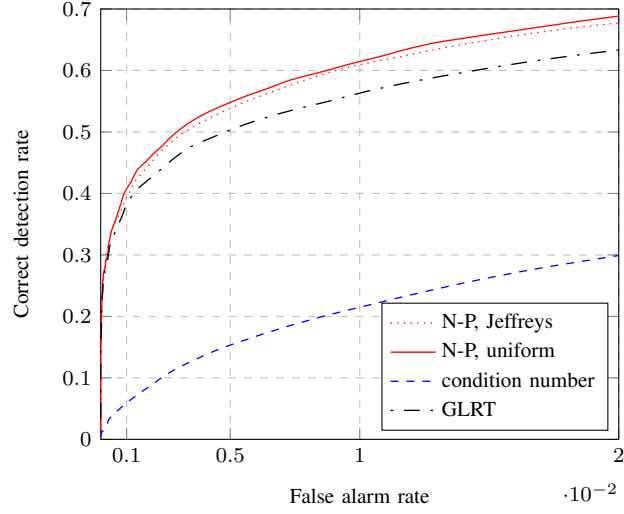


Fig. 2. ROC curve for a priori unknown  $\sigma^2$  of the Neyman-Pearson test (N-P), condition number method and GLRT,  $N = 4$ ,  $M = 8$ ,  $\text{SNR} = 0$  dB,  $\mathbf{h} \sim \mathcal{CN}(0, \mathbf{I}_N)$ . For the Neyman-Pearson test, both uniform and Jeffreys prior, with exponent  $\beta = 1$ , are provided.

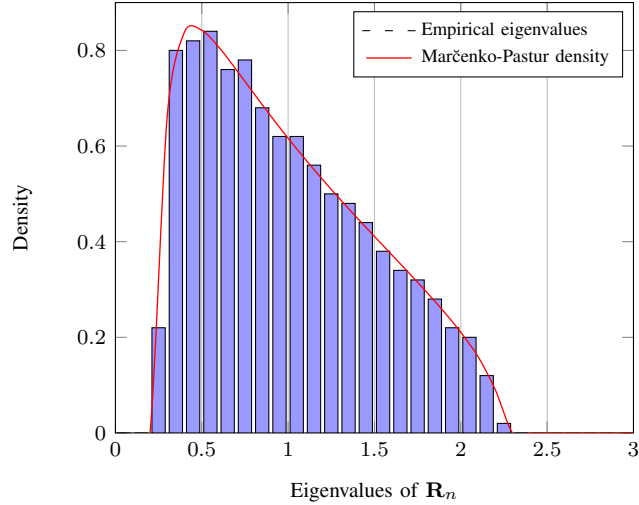


Fig. 3. Histogram of the eigenvalues of  $\mathbf{R}_n = \frac{1}{n} \sum_{k=1}^n \mathbf{x}_k \mathbf{x}_k^*$ ,  $\mathbf{x}_k \sim \mathcal{CN}(0, \mathbf{I}_N)$ , for  $n = 2000$ ,  $N = 500$ .

