

$$w_j = \frac{\langle x_i x_j^* \rangle}{\langle |x_i|^2 \rangle} = \frac{p |s|^2 h_i h_j^*}{p |s|^2 |h_i|^2 + \sigma_0^2} \approx \frac{h_i h_j^*}{|h_i|^2}.$$