Capacity of Multi-antenna Gaussian Channels (I. E. Telatar, 1999)

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Abstract

In this presentation I will talk about the capacity of a single-user Gaussian channel with multiple receiving and/or transmitting antennas (also known as MIMO channel).

I will talk about 3 cases:

- Deterministic channel
- Random i.i.d. ergodic channel
- *Bonus*: multi-user case

Notation I

The notation adopted is halfway between the one used during the course and the one from the original paper.

Let's denote with t the number of transmitting and with r the number of receiving antennas.

We will consider the classical linear model, where $\mathbf{x} \in \mathbb{C}^t$ is the transmitted vector and $\mathbf{y} \in \mathbb{C}^r$ is the received vector, $H \in \mathbb{C}^{r \times t}$ is the complex channel matrix and $\mathbf{n} \in \mathbb{C}^r$ is the noise

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

Notation II

We assume noise at different receivers to be independent and normalized, i.e. $E\left[\mathbf{x}\mathbf{x}^\dagger\right] = I_r$.
The dag ($\dagger$) notation is used for the conjugate-transpose operation.

We have the power constraint

$$E\left[\mathbf{x}^\dagger\mathbf{x}\right] = E\left[\mathrm{tr}\left(\mathbf{x}\mathbf{x}^\dagger\right)\right] = \mathrm{tr}\left(E\left[\mathbf{x}\mathbf{x}^\dagger\right]\right) \leq P$$

A complex random vector (r.ve.) $\mathbf{x} \in \mathbb{C}^n$ is said to be Complex Gaussian if its real extension $\hat{\mathbf{x}} \triangleq \begin{bmatrix} \mathrm{Re}\{\mathbf{x}\} \\ \mathrm{Im}\{\mathbf{x}\} \end{bmatrix} \in \mathbb{R}^{2n}$ is Gaussian.

The r.ve. $\mathbf{x}$ will have *mean* and *covariance* respectively $\mu = E[\mathbf{x}]$ and $Q = \mathsf{Cov}(Q) = E\left[(\mathbf{x}-\mu)(\mathbf{x}-\mu)^\dagger\right]$

Notation III

Defining for a complex matrix A

$$\hat{A} = \begin{bmatrix} \mathrm{Re}(A) & -\mathrm{Im}(A) \\ \mathrm{Im}(A) & \mathrm{Re}(A) \end{bmatrix}$$

we say that a Complex Gaussian r.ve. is *circularly symmetric* if
$\mathrm{Cov}(\hat{\mathbf{x}}) = E\left[(\hat{\mathbf{x}} - \hat{\mu})(\hat{\mathbf{x}} - \hat{\mu})^T\right] = \frac{1}{2}\hat{Q}$

pdf of circularly symmetric Complex Gaussian

The pdf of a circularly symmetric Complex Gaussian is

$$\begin{aligned} \gamma_{\mu,Q} &= \det\left(\pi\hat{Q}\right)^{-\frac{1}{2}} e^{-(\hat{x}-\hat{\mu})^T \hat{Q}(\hat{x}-\hat{\mu})} \\ &= \det(\pi Q)^{-1} e^{-(x-\mu)^\dagger Q(x-\mu)} \end{aligned}$$

Lemma 1

The following properties hold:

$$C = AB \iff \hat{C} = \hat{A}\hat{B} \tag{1a}$$

$$C = A + B \iff \hat{C} = \hat{A} + \hat{B} \tag{1b}$$

$$C = A^{\dagger} \iff \hat{C} = \hat{A}^{T} \tag{1c}$$

$$C = A^{-1} \iff \hat{C} = \hat{A}^{-1} \tag{1d}$$

$$\det\left(\hat{A}\right) = |\det(A)|^{2} = \det\left(AA^{\dagger}\right) \tag{1e}$$

$$z = x + y \iff \hat{z} = \hat{x} + \hat{y} \tag{1f}$$

$$y = Ax \iff \hat{y} = \hat{A}\hat{x} \tag{1g}$$

$$\mathrm{Re}\left\{x^{\dagger}y\right\} = \hat{a}^{T}\hat{y} \tag{1h}$$

Properties and Lemmas II

Corollary 1

A matrix $U \in \mathbb{C}^{n\times n}$ is unitary if and only if $\hat{U} \in \mathbb{R}^{2n\times 2n}$ is orthonormal.

Corollary 2

If $Q \in \mathbb{C}^{n\times n}$ is positive semi-definite, then so is $\hat{Q} \in \mathbb{R}^{2n\times 2n}$.

Lemma 2

Suppose the complex r.ve. $\mathbf{x} \in \mathbb{C}^n$ is zero-mean and satisfies $E\left[xx^\dagger\right] = Q$. Then the differential entropy of $\mathbf{x}$ satisfies $h(\mathbf{x}) \leq \log\det(\pi e Q)$ if and only if $\mathbf{x}$ is circularly symmetric Complex Gaussian with

$$E\left[xx^\dagger\right] = Q$$

In other words, circularly symmetric Complex Gaussian r.ve. are entropy maximizers for the class of complex random vectors.

Properties and Lemmas III

Lemma 3

If $\mathbf{x} \in \mathbb{C}^n$ is a circularly symmetric Complex Gaussian then so is $y = Ax$ for any $A \in \mathbb{C}^{m \times n}$.

Lemma 4

f $\mathbf{x}$ and $\mathbf{y}$ are independent circularly symmetric Complex Gaussians, then $\mathbf{z} = \mathbf{x} + \mathbf{y}$ is also circularly symmetric Complex Gaussian.

References

E. Telatar, "Capacity of multi-antenna gaussian channels," *European Transactions on Telecommunications*, vol. 10, no. 6, pp. 585–595, 1999.