

# **eMasters in Communication Systems**

**Prof. Aditya  
Jagannatham**



**Core Module:**

**Wireless  
Communication**



# Chapter 4

MULTIPLE INPUT  
MULTIPLE OUTPUT

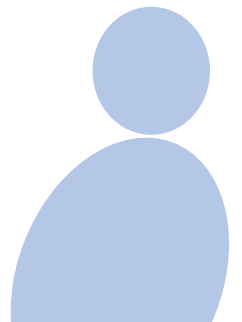
KEY WIRELESS TECHNOLOGY.

# MIMO Technology

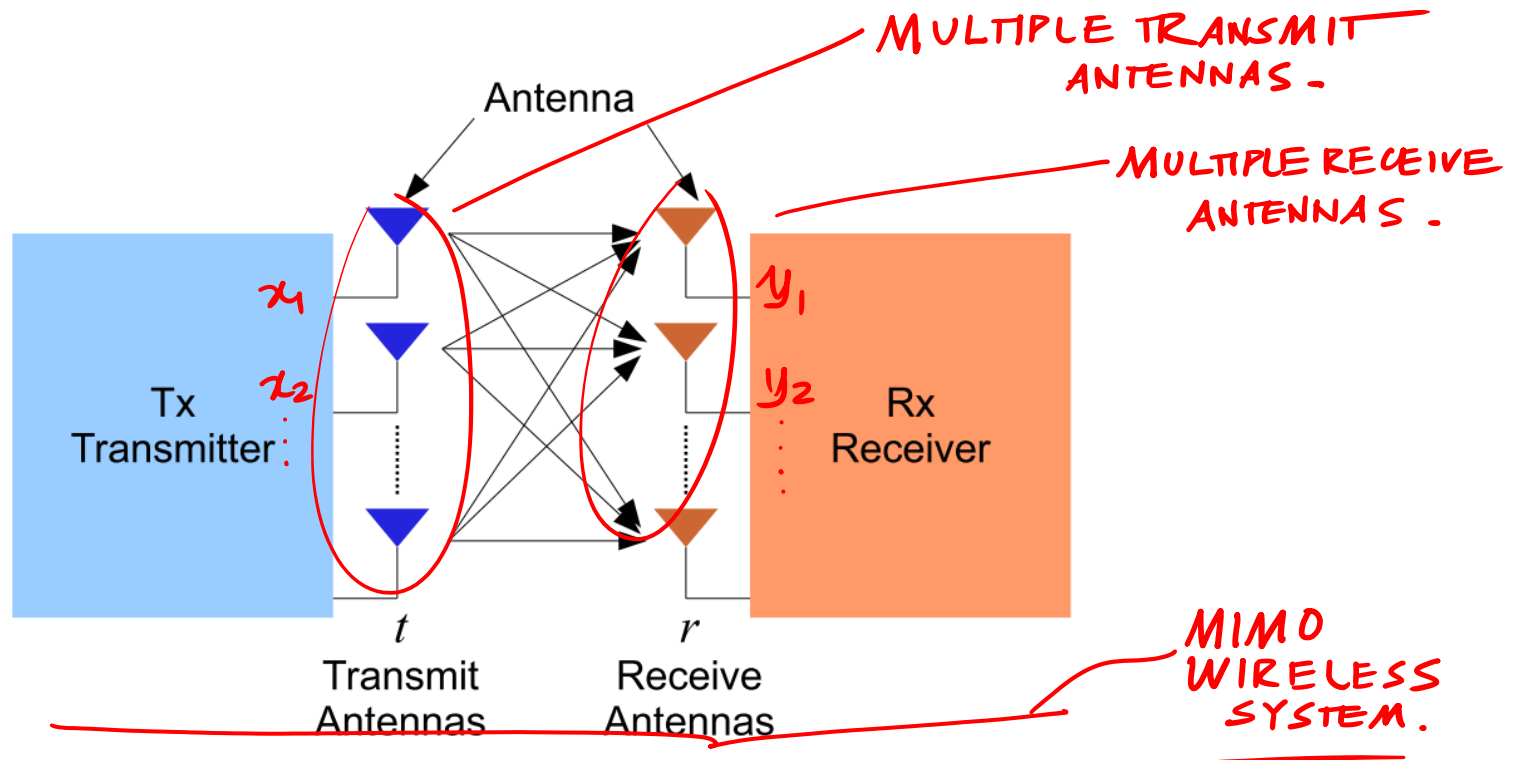


# MIMO

- **MIMO** stands for Multiple-Input Multiple-Output
- Multiple Input  $\Rightarrow$  **Multiple** TRANSMIT **antennas**  $\Rightarrow$  Multiple input symbols.            $x_1, x_2, \dots$
- Multiple Output  $\Rightarrow$  **Multiple** RECEIVE **antennas**  $\Rightarrow$  Multiple output symbols.            $y_1, y_2, \dots$



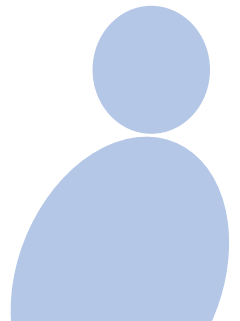
# Multiple-Input Multiple-Output



# MIMO

LONG TERM  
EVOLUTION

- **MIMO** is a key technology in 4G LTE and 5G NR  
*NEW RADIO - MASSIVE MIMO* *mmWAVE MIMO*
- It is also extensively used in Wi-Fi
  - 802.11n, 802.11 ac, 802.11 ax  
*WLAN. STANDARDS -*

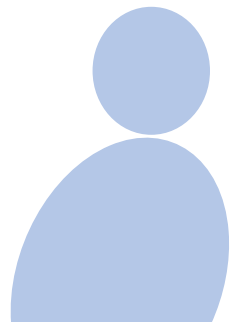


# MIMO

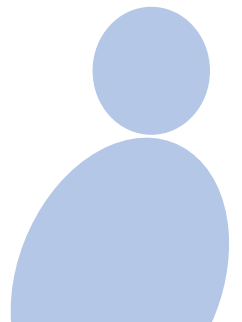
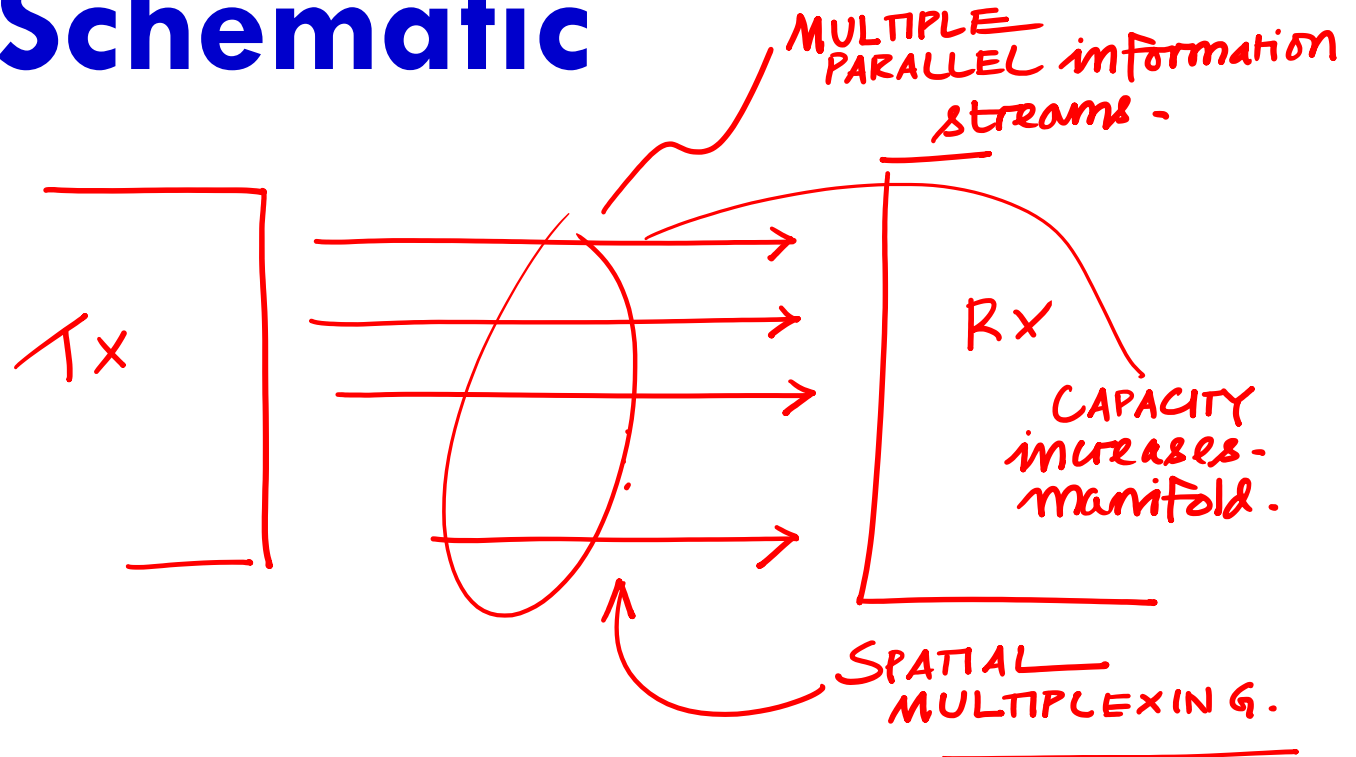
MULTIPLEX SEVERAL  
INFORMATION STREAMS  
IN SPATIAL  
DOMAIN.

SAME TIME  
SAME BW.

- MIMO can lead to **significant increase** in data rates
  - Via **parallel transmission** of multiple streams
- This is termed as SPATIAL MULTIPLEXING !



# MIMO Schematic





# MIMO System Model

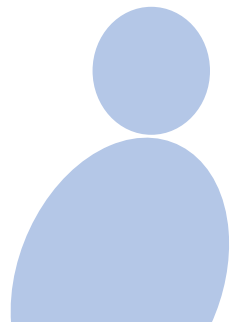
- $r$  is the number of RECEIVE **antennas**.
- $t$  is the number of TRANSMIT **antennas**.

$r \times t$  MIMO system.

$4 \times 3$  MIMO

$\Rightarrow$  # Rx antennas = 4  
# TX antennas = 3.

---



# MIMO System Model

- MIMO system model is **mathematically** described as follows

$$\begin{array}{c} r \times 1 \\ \downarrow \\ \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_r \end{bmatrix} \\ \underbrace{\hspace{1cm}}_{\bar{y}} \end{array} = \begin{array}{c} r \times t \quad \quad \quad t \times 1 \quad \quad \quad r \times 1 \\ \underbrace{\hspace{1cm}}_{\substack{H \text{ MIMO CHANNEL} \\ \text{MATRIX}}} \\ \begin{bmatrix} h_{11} & h_{12} & \dots & h_{1t} \\ h_{21} & h_{22} & \dots & h_{2t} \\ \vdots & \vdots & \ddots & \vdots \\ h_{r1} & h_{r2} & \dots & h_{rt} \end{bmatrix} \underbrace{\hspace{1cm}}_H \end{array} \begin{array}{c} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_t \end{bmatrix} \\ \underbrace{\hspace{1cm}}_{\bar{x}} \end{array} + \begin{array}{c} \begin{bmatrix} n_1 \\ n_2 \\ \vdots \\ n_r \end{bmatrix} \\ \underbrace{\hspace{1cm}}_{\bar{n}} \end{array}$$

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

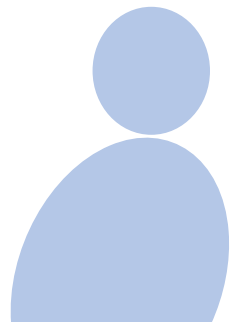
# MIMO System Model

- $h_{ij}$  is the channel coefficient between  $i^{\text{th}}$  receive antenna and  $j^{\text{th}}$  transmit antenna
- Example:  $h_{32}$  is the channel coefficient between  $3^{\text{rd}}$  receive antenna and  $2^{\text{nd}}$  transmit antenna

$i = 3$

$j = 2$

$\Rightarrow$  Rx antenna = 3  
TX antenna = 2

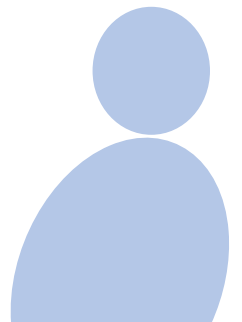


# MIMO System Model

$r = \#$  Receive antennas  
 $t = \#$  Transmit antennas.

- This is known as  $r \times t$  MIMO system.

- Let us now do a simple example  $3 \times 2$



# MIMO Example

3 x 2

$r=3$  Rx antennas -  
 $t=2$  TX antennas.

- Consider 3 x 2 MIMO system

outputs :  $y_1, y_2, y_3$   
inputs :  $x_1, x_2$

$$\begin{bmatrix} \bar{y} \\ y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} \bar{H} \\ h_{11} & h_{12} \\ h_{21} & h_{22} \\ h_{31} & h_{32} \end{bmatrix} \begin{bmatrix} \bar{x} \\ x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} \bar{n} \\ n_1 \\ n_2 \\ n_3 \end{bmatrix}$$

3 x 2

$h_{12} = \text{coeff Between Rx ant 1 TX ant 2}$

# MIMO Example

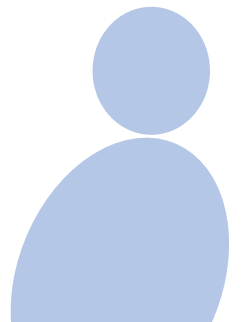
MIMO system  
OF EQUATIONS.

$$y_1 = h_{11}x_1 + h_{12}x_2 + n_1$$

$$y_2 = h_{21}x_1 + h_{22}x_2 + n_2$$

$$y_3 = h_{31}x_1 + h_{32}x_2 + n_3$$

3x2  
MIMO  
system  
model.



# MIMO System Model

- MIMO system model can be written compactly as

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

Diagram illustrating the MIMO system model equation:

- $\bar{\mathbf{y}}$  (Output Vector):  $r \times 1$  OUTPUT VECTOR
- $\mathbf{H}$  (MIMO Channel Matrix):  $r \times t$  MIMO channel matrix
- $\bar{\mathbf{x}}$  (Input Vector):  $t \times 1$  input vector
- $\bar{\mathbf{n}}$  (Noise Vector):  $r \times 1$  NOISE VECTOR.

# MIMO Receiver

- Design the **MIMO Receiver** i.e., Given  $\bar{\mathbf{y}}$  how to determine  $\bar{\mathbf{x}}$ ?

$$\underbrace{\bar{\mathbf{y}}}_{r \times 1} = \mathbf{H} \underbrace{\bar{\mathbf{x}}}_{t \times 1}$$

*$r$  Equations*       *$t$  unknowns*

*$r = \# \text{Equations}$*        *$t = \# \text{unknowns}$*

*HOW TO DETERMINE  $\bar{\mathbf{x}}$*





# MIMO Equations

SYSTEM OF  
LINEAR EQUATIONS.

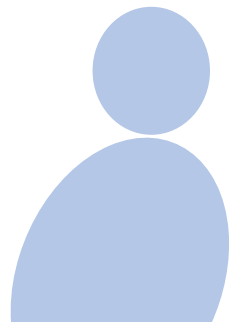
- MIMO Equations can be written as

$t = \#$  unknowns.

$$\begin{array}{l} \text{r} \\ \text{= \# Equations.} \end{array} \left\{ \begin{array}{l} y_1 = h_{11}x_1 + h_{12}x_2 + \dots + h_{1t}x_t \\ y_2 = h_{21}x_1 + h_{22}x_2 + \dots + h_{2t}x_t \\ \vdots \\ y_r = h_{r1}x_1 + h_{r2}x_2 + \dots + h_{rt}x_t \end{array} \right.$$

r outputs:  $y_1, y_2, \dots, y_r$

t inputs:  $x_1, x_2, \dots, x_t$

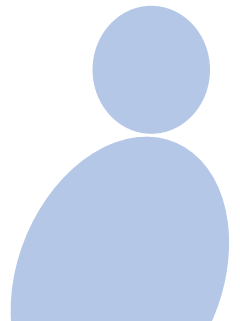


# MIMO Receiver

- $r$  = Number of EQUATIONS
- $t$  = Number of UNKNOWNs.
- Simple case:  $r = t$ . How to determine  $\bar{\mathbf{x}}$  from  $\bar{\mathbf{y}}$ 
  - In this case  $\mathbf{H}$  is a SQUARE matrix

# EQUATIONS = # UNKNOWNs.

# rows = # columns.



# MIMO Receiver

$\text{Det}(H) \neq 0$   
invertible.

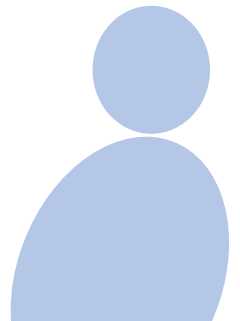
- If  $H$  is non-singular, i.e.  $H^{-1}$  exists,  $\bar{y} = H\bar{x}$  has a UNIQUE solution.
- The unique solution is given as

$\hat{x} = H^{-1} \bar{y}$

ESTIMATED  
VECTOR.

$H^{-1} = \text{inverse of } H$   
 $H^{-1}H = I = HH^{-1}$

$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$   
2x2 identity  
matrix



# MIMO Inverse Example $2 \times 2$

$$\tilde{H} = \begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix}$$

$$\det(\tilde{H}) = 2 - 2 = 0$$

$\Rightarrow \tilde{H}$  NOT invertible!

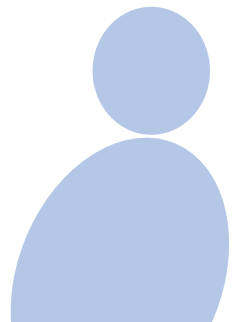
$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

$$\begin{aligned} \det(H) &= 1 \times 4 - 2 \times 3 \\ &= 4 - 6 = -2 \\ &\neq 0 \end{aligned}$$

$\Rightarrow H$  is invertible

$$H^{-1} = \frac{1}{-2} \begin{bmatrix} 4 & -2 \\ -3 & 1 \end{bmatrix}$$

$$\begin{aligned} HH^{-1} &= \frac{1}{2} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 4 & -2 \\ -3 & 1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -2 & 0 \\ 0 & -2 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \end{aligned}$$



# MIMO Receiver

$$\hat{x} = H^T \bar{y}$$

$$\begin{matrix} r \times t \\ 3 \times 2 \\ r > t \end{matrix}$$

- What happens when  $r > t$  i.e.

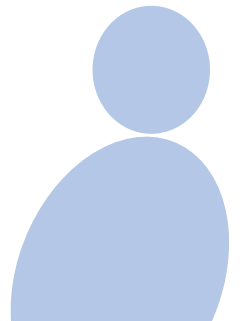
# Equations > # Unknowns

$$H = \begin{bmatrix} \end{bmatrix} \begin{matrix} \nearrow 3 \text{ ROWS} \\ 2 \text{ COLS.} \\ \Rightarrow H \text{ is TALL} \end{matrix}$$

- H** is **NOT invertible**  $\Rightarrow$  How to DETERMINE  $\hat{x}$ ?

- H** is a TALL **matrix**

$$3 \times 2 \Rightarrow \underline{\text{NOT SQUARE}}$$



# MIMO Receiver

- Typically in such case **No solution!!**
- We try to find an approximate solution!

$r > c$   
#EQUATIONS > #UNKNOWN-

Find  $\hat{x}$  such that error is minimum.

$$\bar{y} - H\bar{x} = \bar{e}$$

ERROR

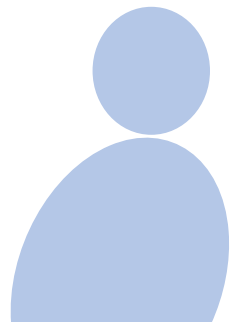
minimize error!

$$\min \|\bar{e}\|^2 =$$

$$\min. \|\bar{y} - H\bar{x}\|^2$$

LEAST SQUARES PROBLEM.

LEAST SQUARE NORM ERROR.



# MIMO Receiver

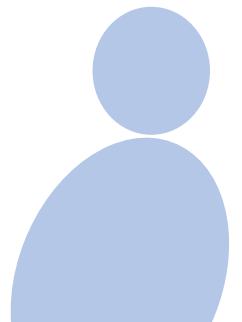
LS Problem

- This is termed the **least-squares problem**.

$$\min \|\bar{\mathbf{y}} - \mathbf{H}\bar{\mathbf{x}}\|^2$$

MACHINE LEARNING,  
LINEAR REGRESSION  
DATA SCIENCE.

One of the most  
popular problems in  
signal processing.



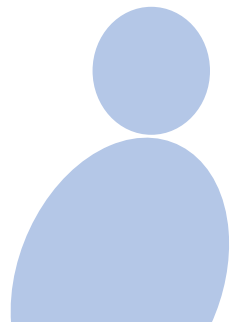
# MIMO Receiver

HERMITIAN FOR  
Complex matrix

$$\hat{\mathbf{x}} = (\mathbf{H}^H \mathbf{H})^{-1} \mathbf{H}^H \bar{\mathbf{y}}$$

ZF Receiver

- This is termed as the ZERO FORCING (ZF) Receiver





# MIMO ZF Receiver

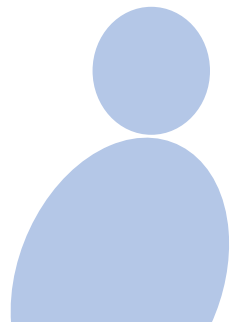
TALL MATRIX.  
⇒ MORE ROWS  
THAN COLS.

- $(\mathbf{H}^H \mathbf{H})^{-1} \mathbf{H}^H$  is termed the pseudo-inverse of  $\mathbf{H}$

- Why?

$$(\mathbf{H}^H \mathbf{H})^{-1} \cdot \mathbf{H}^H \cdot \mathbf{H} = \mathbf{I}$$

PSEUDO inverse  
 $\mathbf{H}^\dagger = (\mathbf{H}^H \mathbf{H})^{-1} \mathbf{H}^H$



# MIMO ZF Receiver Example

## Example:

Consider

Output Vector

$$\bar{\mathbf{y}} = \begin{bmatrix} -1 \\ 3 \\ 1 \\ -2 \end{bmatrix}$$

$$\mathbf{H} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}$$

$r \times t$

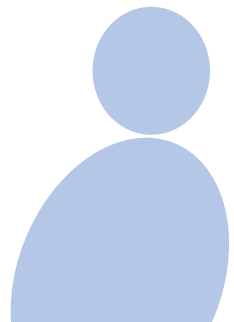
$4 \times 2$   
 $r=4 \quad t=2$   
 $r > t$

TALL matrix

$4 \times 2$

What is  $\hat{\mathbf{x}}$ ?

ESTIMATE OF INPUT VECTOR  $\bar{\mathbf{x}}$



# MIMO ZF Receiver Example

FOR REAL matrix  
 $H^T = H^H$ .

The **ZF estimate** can be calculated as follows

$$\mathbf{H}^T \mathbf{H} = \begin{matrix} \overbrace{\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix}}^{H^H \ 2 \times 4} \begin{matrix} \overbrace{\begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ 1 & 4 \end{bmatrix}}^{H \sim 4 \times 2} \end{matrix} = H^H H.$$

$1 \times 1 + 2 \times 2 + 3 \times 3 + 4 \times 4$

$$= \begin{bmatrix} 4 & 10 \\ 10 & 30 \end{bmatrix}$$

$1 \times 1 + 1 \times 1 + 1 \times 1 + 1 \times 1$

$1 \times 1 + 1 \times 2 + 1 \times 3 + 1 \times 4$   
 $1^{\text{st}} \text{ row} \times 2^{\text{nd}} \text{ col.}$

# MIMO ZF Receiver Example

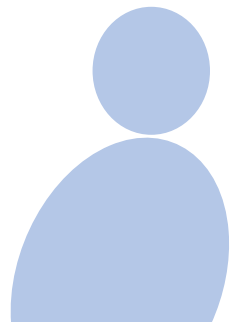
$$\begin{aligned}\det(\mathbf{H}^T \mathbf{H}) &= 4 \times 30 - 10 \times 10 \\ &= 120 - 100 \\ &= 20.\end{aligned}$$

$$\mathbf{H}^T \mathbf{H} = \begin{bmatrix} 4 & 10 \\ 10 & 30 \end{bmatrix}$$

divide by determinant  
interchange diagonal.  
-ve of off diagonal.

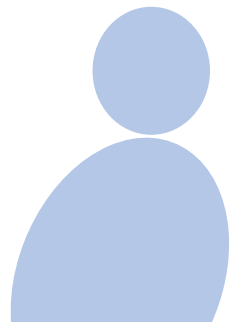
$$(\mathbf{H}^T \mathbf{H})^{-1} = \frac{1}{20} \begin{bmatrix} 30 & -10 \\ -10 & 4 \end{bmatrix}$$

inverse of  $\mathbf{H}^T \mathbf{H}$ .



# MIMO ZF Receiver Example

$$\begin{aligned}
 & \text{Handwritten: } (H^H H)^{-1} H^H \\
 & (H^T H)^{-1} H^T = \frac{1}{20} \begin{bmatrix} 30 & -10 \\ -10 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \end{bmatrix} \quad \text{Handwritten: } H^T \\
 & = \frac{1}{20} \begin{bmatrix} 20 & 10 & 0 & -10 \\ -6 & -2 & 2 & 6 \end{bmatrix} \quad \text{Handwritten: } H^\dagger \text{ PSEUDO INVERSE of } H. \\
 & \quad = \begin{bmatrix} 1 & 1/2 & 0 & -1/2 \\ -3/10 & -1/10 & 1/10 & 3/10 \end{bmatrix} \sim 4 \times 2 \\
 & \quad \text{Handwritten: PSEUDO INVERSE}
 \end{aligned}$$



# MIMO Pseudo Inverse

$$\begin{aligned}
 & (H^T H)^{-1} H^T \cdot H \\
 &= \begin{bmatrix} 1 & \frac{1}{2} & 0 & -\frac{1}{2} \\ -\frac{3}{10} & -\frac{1}{10} & \frac{1}{10} & \frac{3}{10} \end{bmatrix} \begin{bmatrix} 1 & \frac{1}{2} \\ 2 & 3 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I
 \end{aligned}$$


$1+1+0-2=0$   
 $-\frac{3}{10} - \frac{1}{10} + \frac{1}{10} + \frac{3}{10} = 0$   
 $-\frac{3}{10} - \frac{2}{10} + \frac{3}{10} + \frac{12}{10} = \frac{10}{10} = 1$

$(H^T H)^{-1} H^T H = I$

# MIMO ZF Receiver Example

$$\begin{aligned}\hat{\mathbf{x}} &= (\mathbf{H}^T \mathbf{H})^{-1} \mathbf{H}^T \bar{\mathbf{y}} \\ &= \begin{bmatrix} 1 & \frac{1}{2} & 0 & -\frac{1}{2} \\ -\frac{3}{10} & -\frac{1}{10} & \frac{1}{10} & \frac{3}{10} \end{bmatrix} \begin{bmatrix} -1 \\ 3 \\ 1 \\ -2 \end{bmatrix} \\ &= \begin{bmatrix} -1 + \frac{3}{2} + 0 + 1 \\ \frac{3}{10} - \frac{3}{10} + \frac{1}{10} - \frac{6}{10} \end{bmatrix} = \begin{bmatrix} \frac{3}{2} \\ -\frac{1}{2} \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \hat{\mathbf{x}}\end{aligned}$$

ZF ESTIMATE



# MIMO ZF Receiver Example

- Therefore, the ZF estimate is <sup>ZERO FORCING ESTIMATE</sup>

$$\hat{\mathbf{x}} = \begin{bmatrix} 3 \\ \frac{3}{2} \\ 1 \\ -\frac{1}{2} \end{bmatrix}$$





# LMMSE Receiver

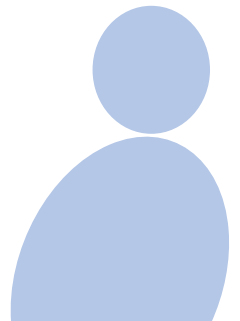
- Another popular MIMO receiver is the LMMSE Receiver
- LMMSE:

LINEAR MINIMUM MEAN SQUARE ERROR.

$$\hat{\mathbf{x}} = \mathbf{C}^H \bar{\mathbf{y}}: \text{Linear Estimate}$$

LINEAR RECEIVER.

LINEAR TRANSFORMATION.



# LMMSE Explained

$$\min E\{\|\mathbf{C}^H \bar{\mathbf{y}} - \bar{\mathbf{x}}\|^2\}$$

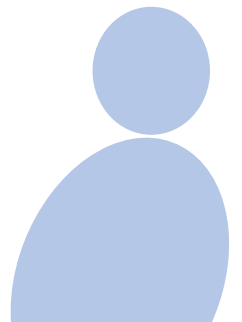
LINEAR — (1)

SQUARE ERROR — (4)

MEAN — (3)

MINIMUM — (2)

LINEAR MINIMUM  
MEAN SQUARE ERROR.



# LMMSE Receiver

- Note the following quantities

COVARIANCE MATRIX of  $\bar{\mathbf{x}}$ :  $\mathbf{R}_{xx} = E\{\bar{\mathbf{x}}\bar{\mathbf{x}}^H\}$   <sup>$t \times t$</sup>

COVARIANCE MATRIX of  $\bar{\mathbf{y}}$ :  $\mathbf{R}_{yy} = E\{\bar{\mathbf{y}}\bar{\mathbf{y}}^H\}$   <sup>$r \times r$</sup>



# LMMSE Receiver

$$\mathbf{R}_{xy} = \frac{E\{\bar{\mathbf{x}}\bar{\mathbf{y}}^H\}}{\text{t x r matrix}}$$

- This is termed as CROSS COVARIANCE MATRIX.



# LMMSE Receiver

- **LMMSE Receiver** is given as

$$\hat{\mathbf{x}} = \mathbf{R}_{xy} \mathbf{R}_{yy}^{-1} \bar{\mathbf{y}}$$

Cross Covariance  
matrix



# LMMSE Receiver

$$E\{x_i x_j^*\} = 0 \text{ if } i \neq j$$
$$E\{x_i x_j^*\} = E\{|x_i|^2\} = P \text{ if } i = j$$

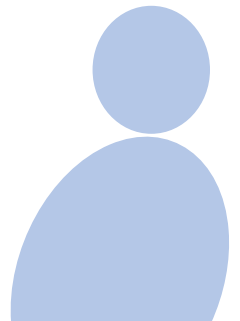
transmit

- Consider the ~~transmit~~ symbols to be i.i.d. mean 0, power  $P$ .

COVARIANCE matrix  
of  $\bar{x}$

$$E\{\bar{x}\bar{x}^H\} = P\mathbf{I} = R_{xx}$$

$t \times t$



# LMMSE Receiver

COVARIANCE OF  $\bar{\mathbf{y}}$

- The covariance matrix of  $\bar{\mathbf{y}}$  can be derived as

$$\begin{aligned} \mathbf{R}_{yy} &= E\{\bar{\mathbf{y}}\bar{\mathbf{y}}^H\} = E\{(H\bar{\mathbf{x}} + \bar{\mathbf{n}})(H\bar{\mathbf{x}} + \bar{\mathbf{n}})^H\} \\ &= E\{(H\bar{\mathbf{x}} + \bar{\mathbf{n}})(\bar{\mathbf{x}}^H H^H + \bar{\mathbf{n}}^H)\} \\ &= E\{H\bar{\mathbf{x}}\bar{\mathbf{x}}^H H^H + \bar{\mathbf{n}}\bar{\mathbf{x}}^H H^H + H\bar{\mathbf{x}}\bar{\mathbf{n}}^H + \bar{\mathbf{n}}\bar{\mathbf{n}}^H\} \\ &= H \underbrace{E\{\bar{\mathbf{x}}\bar{\mathbf{x}}^H\}}_{P\mathbf{I}} H^H + \underbrace{E\{\bar{\mathbf{n}}\bar{\mathbf{x}}^H\}}_{0} H^H + H \underbrace{E\{\bar{\mathbf{x}}\bar{\mathbf{n}}^H\}}_{0} \\ &\quad + \underbrace{E\{\bar{\mathbf{n}}\bar{\mathbf{n}}^H\}}_{N_0 \mathbf{I}} \end{aligned}$$

# LMMSE Receiver

- The covariance matrix of  $\bar{\mathbf{y}}$  can be simplified as

$$\begin{aligned} R_{yy} &= E\{\bar{\mathbf{y}}\bar{\mathbf{y}}^H\} = \mathbf{H} \cdot \mathbf{P} \mathbf{I} \cdot \mathbf{H}^H + N_0 \mathbf{I} \\ &= \underbrace{\mathbf{P} \cdot \mathbf{H} \mathbf{H}^H + N_0 \mathbf{I}}_{R_{yy}} \end{aligned}$$





# LMMSE Receiver

- The **cross-covariance** matrix of  $\bar{\mathbf{x}}, \bar{\mathbf{y}}$  can be derived as

$$\begin{aligned}\mathbf{R}_{xy} &= E\{\bar{\mathbf{x}}\bar{\mathbf{y}}^H\} = E\{\bar{\mathbf{x}}(\mathbf{H}\bar{\mathbf{x}} + \bar{\mathbf{n}})^H\} \\ &= E\{\bar{\mathbf{x}}(\bar{\mathbf{x}}^H \mathbf{H}^H + \bar{\mathbf{n}}^H)\} \\ &= E\{\underbrace{\bar{\mathbf{x}}\bar{\mathbf{x}}^H}_{\text{P.I.}}\} \cdot \mathbf{H}^H + \cancel{E\{\bar{\mathbf{x}}\bar{\mathbf{n}}^H\}} = 0 \\ &= \text{P.I.} \cdot \mathbf{H}^H\end{aligned}$$



# LMMSE Receiver

- The **cross-covariance** matrix can be simplified as

$$\begin{aligned} R_{xy} &= E \{ \bar{x} \bar{y}^H \} = P \cdot I \cdot H^H \\ &= P \cdot H^H. \end{aligned}$$



# LMMSE Receiver

- Therefore, **LMMSE Receiver** is given as

$$\hat{\mathbf{x}} = \underbrace{P\mathbf{H}^H}_{R_{xy}} \underbrace{(P\mathbf{H}\mathbf{H}^H + N_0\mathbf{I})^{-1}}_{R_{yy}^{-1}} \bar{\mathbf{y}}$$

*Handwritten annotations:*

- $R_{xy} \cdot R_{yy}^{-1} \cdot \bar{\mathbf{y}}$  (above the equation)
- $r \times r$  matrix (above the equation)
- $R_{xy}$  (below  $P\mathbf{H}^H$ )
- $R_{yy}^{-1}$  (below  $(P\mathbf{H}\mathbf{H}^H + N_0\mathbf{I})^{-1}$ )

# LMMSE Receiver

- Another expression for the LMMSE Receiver is

$$\begin{aligned} \hat{\mathbf{x}} &= P(P\mathbf{H}^H\mathbf{H} + N_0\mathbf{I})^{-1}\mathbf{H}^H\bar{\mathbf{y}} \\ &= \underbrace{\left(\mathbf{H}^H\mathbf{H} + \underbrace{\frac{N_0}{P}}_{\frac{1}{\text{SNR}}}\mathbf{I}\right)^{-1}}_{\text{LMMSE Receiver}}\mathbf{H}^H\bar{\mathbf{y}} \end{aligned}$$

*Handwritten notes: A red arrow points from the  $\bar{\mathbf{y}}$  term in the first equation to the  $\bar{\mathbf{y}}$  term in the second equation, with the label  $t \times t$  above it. The term  $\frac{N_0}{P}$  is underlined and labeled  $\frac{1}{\text{SNR}}$  below it. The entire second equation is underlined and labeled "LMMSE Receiver" below it.*

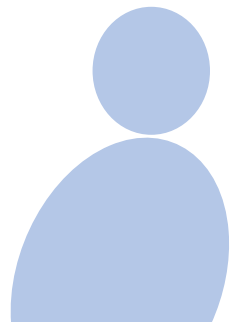
# LMMSE Receiver

I FORM:  $P \cdot H^H \overbrace{(H H^H + N_0 I)}^{r \times r} \bar{y}$

II FORM:  $\underbrace{(H^H H + \frac{1}{\text{SNR}} I)}_{t \times t} H^H \bar{y}$

MUCH LOWER  
COMPUTATIONAL  
COMPLEXITY

$r \gg t$



# LMMSE Receiver

high SNR

- As  $SNR \rightarrow \infty \Rightarrow \frac{1}{SNR} \rightarrow 0$   
 $\hat{x} = \left( H^H H + \frac{1}{SNR} I \right)^{-1} H^H \bar{y}$

$$\left( H^H H + \underbrace{\frac{1}{SNR} I}_{\approx 0} \right)^{-1} H^H \bar{y} \rightarrow \underbrace{\left( H^H H \right)^{-1} H^H \bar{y}}_{\text{ZF Receiver}}$$

At very high SNR  
LMMSE  $\rightarrow$  ZF

# MIMO LMMSE Receiver Example

## Example:

Consider

$$\bar{\mathbf{y}} = \begin{bmatrix} -1 \\ 3 \\ 1 \\ -2 \end{bmatrix}, \mathbf{H} = \underbrace{\begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 1 & 1 \\ 1 & -1 \end{bmatrix}}_{r \times t}$$

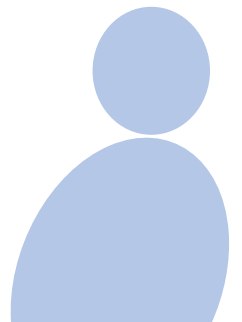
OUTPUT VECTOR

CHANNEL MATRIX

$4 \times 2$   
 $\Rightarrow r = 4$   
 $t = 2$

LMMSE Estimate  $\hat{\mathbf{x}}$ ?

What is  $\hat{\mathbf{x}}$  when  $SNR = -3dB \approx \frac{1}{2}$



# MIMO LMMSE Receiver Example

The **LMMSE estimate** can be calculated as follows

$$\mathbf{H}^T \mathbf{H} = \begin{matrix} \underbrace{\hspace{1cm}}_{\mathbf{H}^T} & \underbrace{\hspace{1cm}}_{\mathbf{H}} \\ \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \end{bmatrix} & \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 1 & 1 \\ 1 & -1 \end{bmatrix} \end{matrix}$$

$1 - 1 + 1 - 1$  (row 1, column 1)

$1 + 1 + 1 + 1$  (row 2, column 1)

$1 - 1 + 1 - 1$  (row 1, column 2)

$1 + 1 + 1 + 1$  (row 2, column 2)

$$= \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} = \mathbf{H}^T \mathbf{H} = 4 \mathbf{I}$$



# MIMO LMMSE Receiver Example

- $SNR = -3 \text{ dB} \approx \frac{1}{2}$

$$\mathbf{H}^T \mathbf{H} + \frac{1}{SNR} \mathbf{I} = \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} + \frac{1}{1/2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

*Handwritten red notes:*  $\frac{2 \times 2}{1 \times 1}$  (above the fraction) and  $\frac{1}{1/2}$  (below the fraction)

$$= \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} + 2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$
$$= \begin{bmatrix} 6 & 0 \\ 0 & 6 \end{bmatrix} = 6 \mathbf{I}$$



# MIMO LMMSE Receiver Example

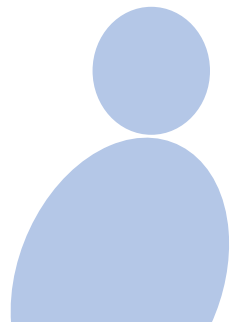
$$\mathbf{H}^T \mathbf{H} + \frac{1}{SNR} \mathbf{I} = \begin{bmatrix} 6 & 0 \\ 0 & 6 \end{bmatrix} = 6 \mathbf{I}$$

$$\left( \mathbf{H}^T \mathbf{H} + \frac{1}{SNR} \mathbf{I} \right)^{-1} = \frac{1}{6} \mathbf{I} = \begin{bmatrix} 1/6 & 0 \\ 0 & 1/6 \end{bmatrix}$$



# MIMO LMMSE Receiver Example

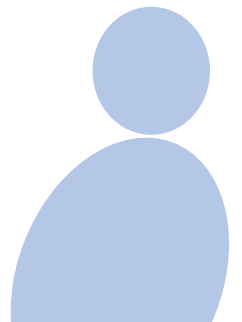
$$\begin{aligned} \left( \mathbf{H}^T \mathbf{H} + \frac{1}{\text{SNR}} \mathbf{I} \right)^{-1} \mathbf{H}^T &= \frac{1}{6} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \end{bmatrix} \\ &= \frac{1}{6} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \end{bmatrix} \end{aligned}$$



# MIMO LMMSE Receiver Example

$$\begin{aligned}\hat{\mathbf{x}} &= \left( \mathbf{H}^T \mathbf{H} + \frac{1}{\text{SNR}} \right)^{-1} \mathbf{H}^T \bar{\mathbf{y}} \\ &= \frac{1}{6} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \end{bmatrix} \begin{bmatrix} -1 \\ 3 \\ 1 \\ -2 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} -1 + 3 + 1 - 2 = 1 \\ -1 - 3 + 1 + 2 = -1 \end{bmatrix} \\ &= \frac{1}{6} \begin{bmatrix} 1 \\ -1 \end{bmatrix}\end{aligned}$$

*Note: A red arrow points from the vector  $\bar{\mathbf{y}}$  in the first equation to the vector  $\begin{bmatrix} -1 \\ 3 \\ 1 \\ -2 \end{bmatrix}$  in the second equation.*



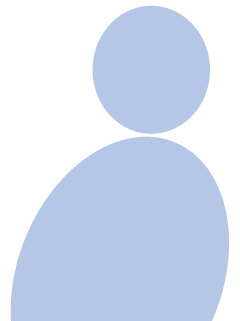
# MIMO LMMSE Receiver Example

- Therefore, the **LMMSE estimate** is

$$\hat{\mathbf{x}} = \frac{1}{6} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

LMMSE  
Estimate

OUTPUT OF  
MIMO LMMSE  
Receiver



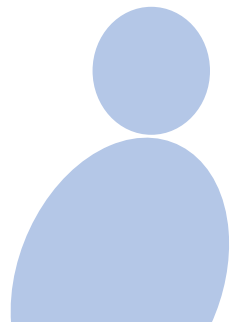
Instructors may use this white area (14.5 cm / 25.4 cm) for the text.  
Three options provided below for the font size.

Font: Avenir (Book), Size: 32, Colour: Dark Grey

Font: Avenir (Book), Size: 28, Colour: Dark Grey

Font: Avenir (Book), Size: 24, Colour: Dark Grey

Do not use the space below.



Instructors may use this white area (14.5 cm / 25.4 cm) for the text.  
Three options provided below for the font size.

Font: Avenir (Book), Size: 32, Colour: Dark Grey

Font: Avenir (Book), Size: 28, Colour: Dark Grey

Font: Avenir (Book), Size: 24, Colour: Dark Grey

Do not use the space below.

