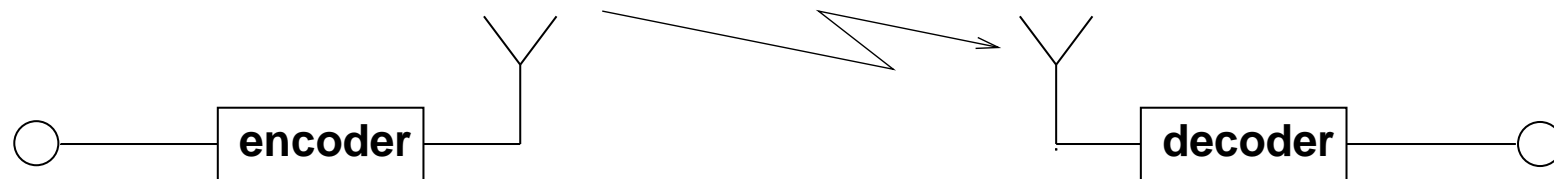


A Random Matrix Model for Communication via Antenna Arrays

Ralf R. Müller

1. Motivation
2. Channel Model
3. Free Random Variables
4. Performance Analysis
5. Inter-Symbol Interference
6. Design of Low-Complexity Receivers

Information Theory of Communications



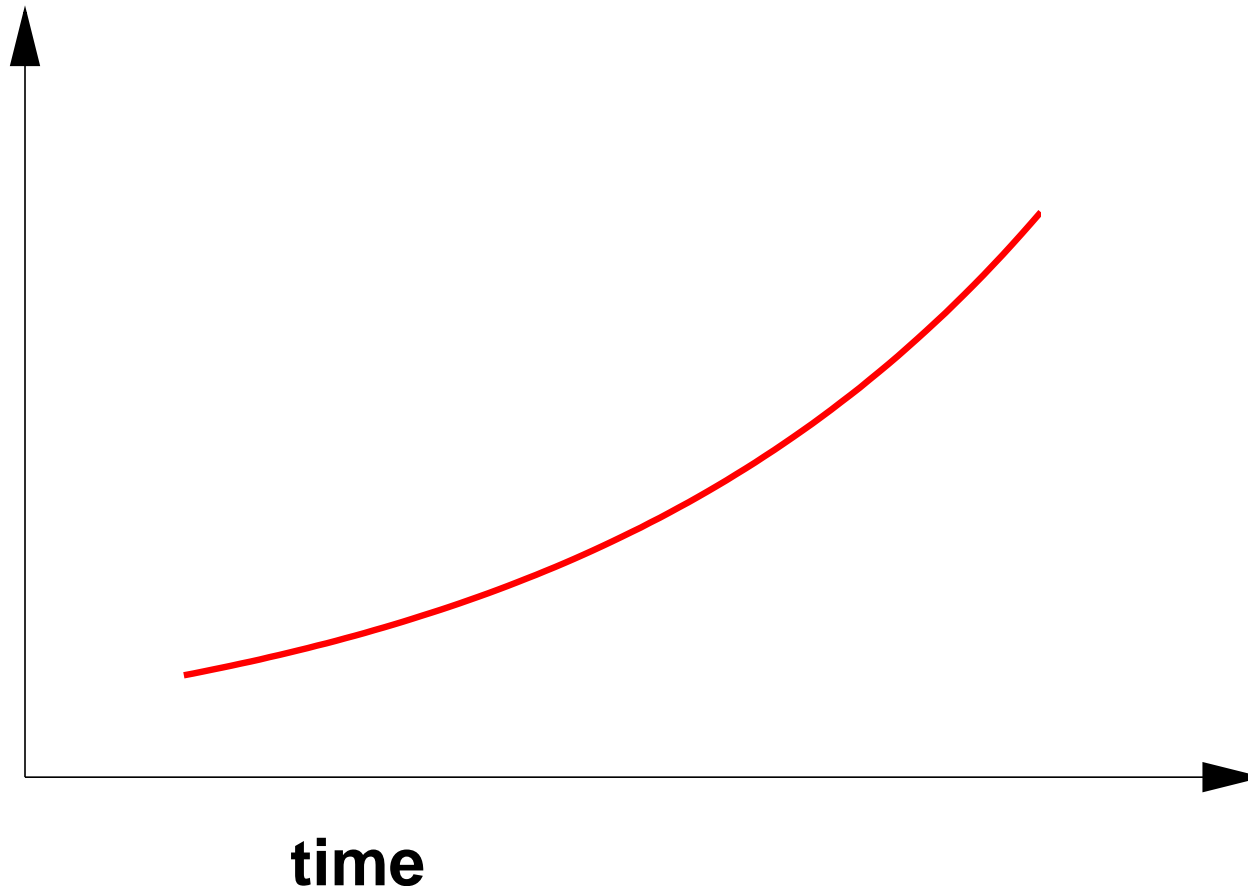
Electro-magnetic waves via empty space:

$$C = B \cdot \log_2 \left(1 + \frac{E_b}{N_0} \cdot \frac{C}{B} \right)$$

bit rate \approx bandwidth \cdot logarithm of energy
 bit/s Hz bit

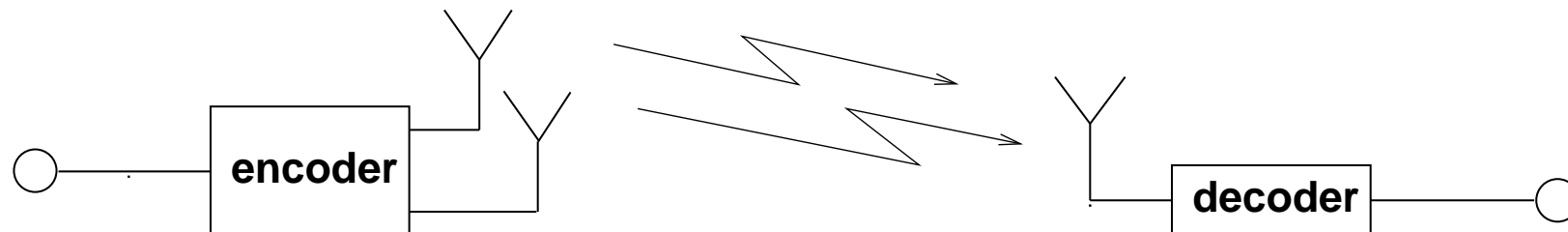
C. Shannon ('48)

Shannon vs. Moore



- bandwidth is expensive
- energy does not really help

Multiple-Element Antennas

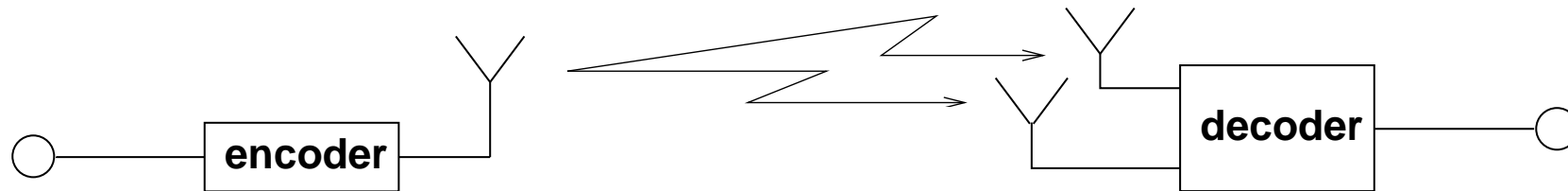


Electro-magnetic waves via empty space:

$$C = B \cdot \log_2 \left(1 + \frac{2E_b}{N_0} \cdot \frac{C}{B} \right)$$

bit rate \approx bandwidth \cdot logarithm of energy
 bit/s Hz bit

Multiple-Element Antennas (cont'd)

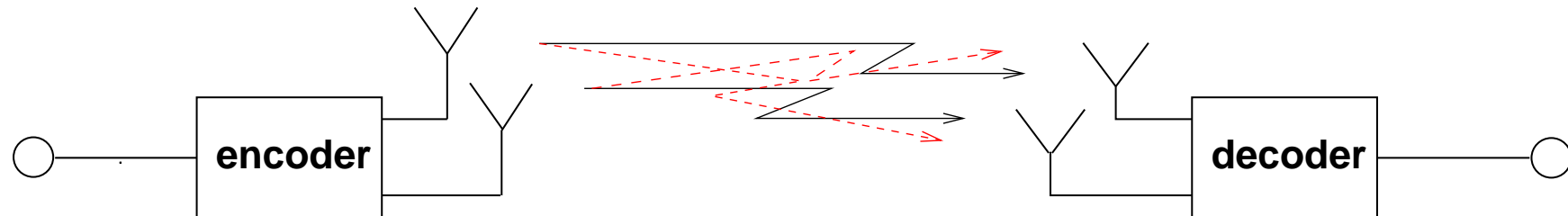


Electro-magnetic waves via empty space:

$$C = B \cdot \log_2 \left(1 + \frac{2E_b}{N_0} \cdot \frac{C}{B} \right)$$

bit rate \approx bandwidth \cdot logarithm of energy
 bit/s Hz bit

Multiple-Element Antennas at *Both Ends*

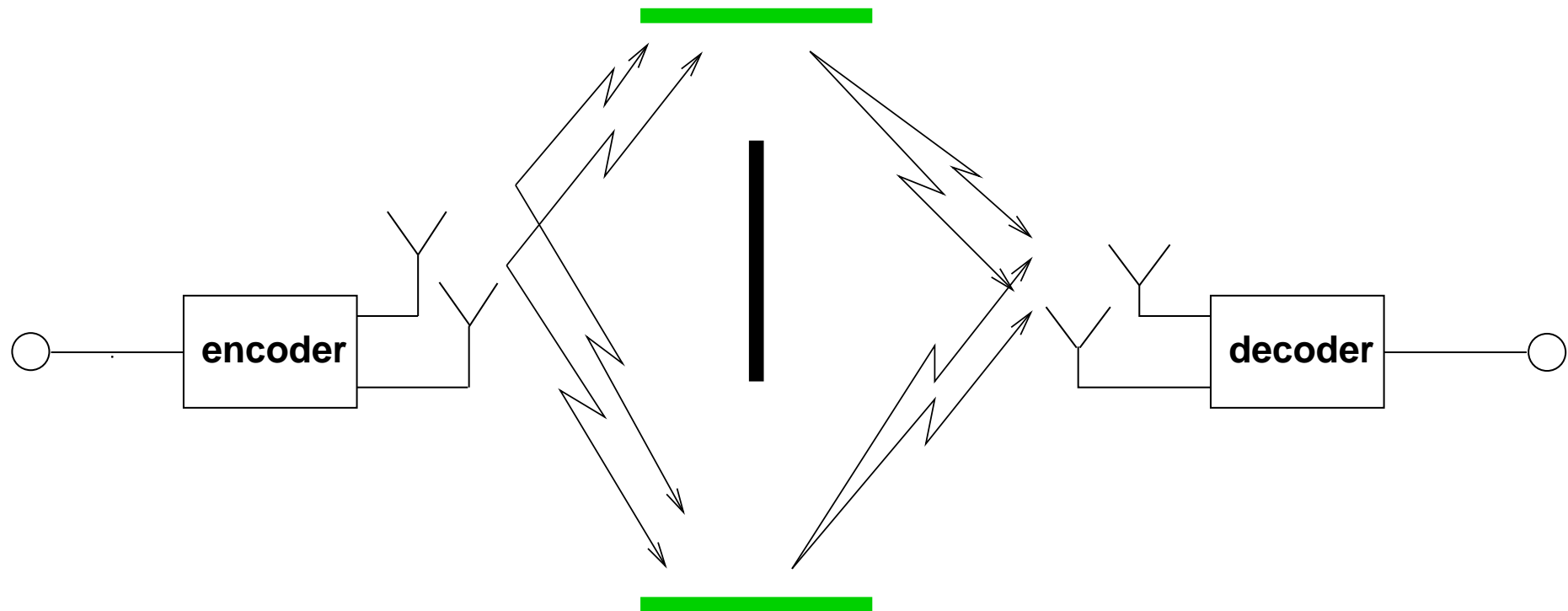


Electro-magnetic waves via empty space:

$$\begin{aligned}
 C &= B \cdot \log_2 \det \left(\mathbf{I} + \mathbf{H}^H \mathbf{H} \frac{E_b}{N_0} \cdot \frac{C}{B} \right) \\
 &= 2B \cdot \log_2 \left(1 + \frac{E_b}{N_0} \cdot \frac{C}{2B} \right) \quad \text{for } \mathbf{H} = \mathbf{I}
 \end{aligned}$$

Foschini '96, Paulraj & Kailath '94, (Verdú '86)

The Key Ingredient: Rich Scattering



How to characterize such a channel?

Algebraic Characterization

Linear multiple-input multiple-output (MIMO) system described by

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

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_R \end{bmatrix} = \begin{bmatrix} h_{11} & h_{12} & h_{13} & \dots & h_{1T} \\ h_{21} & h_{22} & h_{23} & \dots & h_{2T} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ h_{R1} & h_{R2} & h_{R3} & \dots & h_{RT} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_T \end{bmatrix}$$

$R \times 1$
receiver

$R \times T$
channel

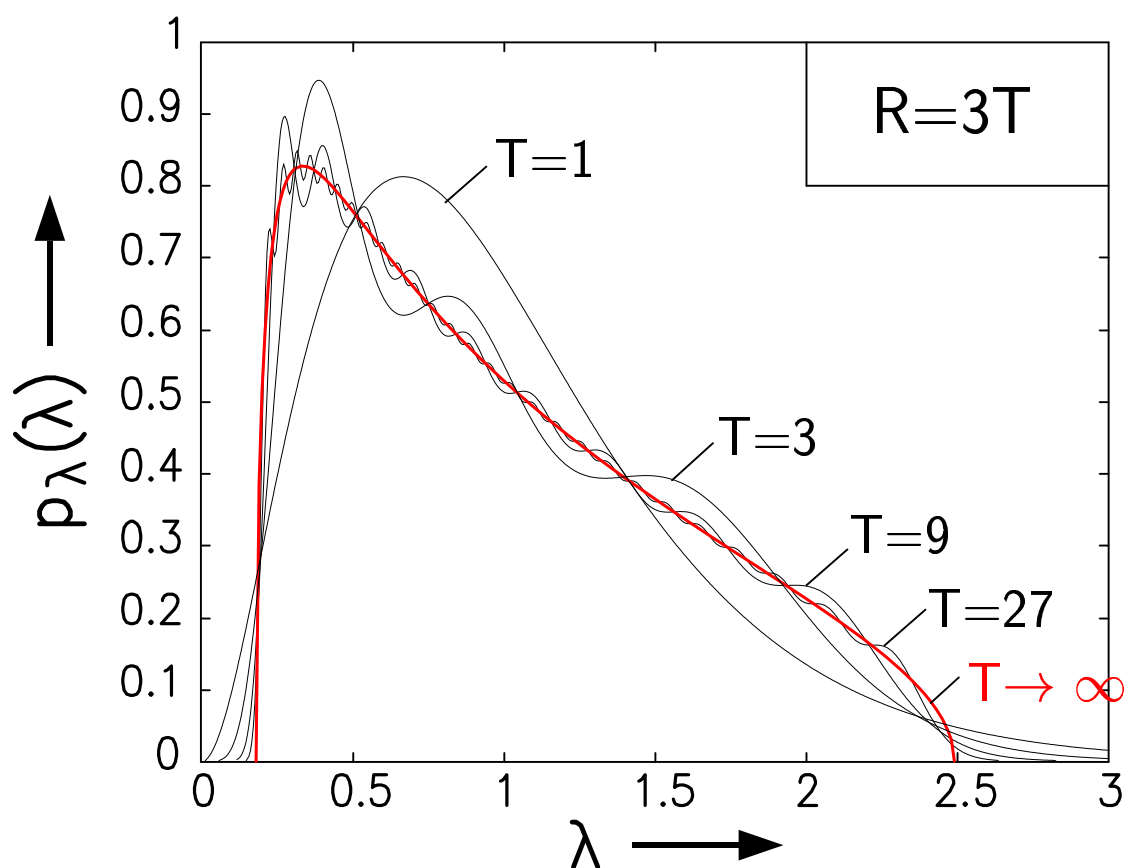
$T \times 1$
transmitter

Standard Model

Assume entries of H

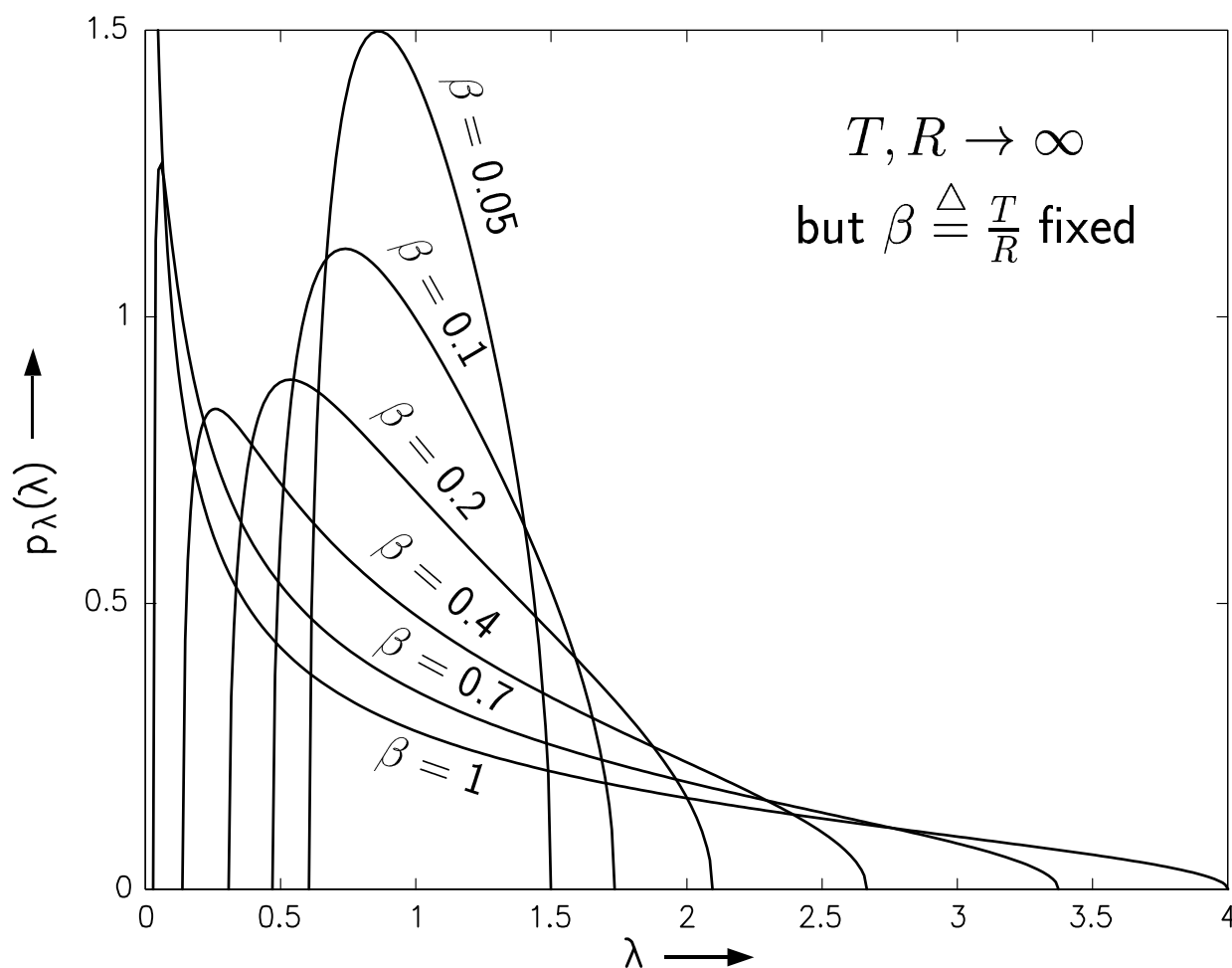
- zero-mean
- independent
- complex Gaussian distributed.

$\lambda_1, \dots, \lambda_T$: eigenvalues of $H^H H$



Closed form for eigenvalue density.

Standard Model cont'd



Trouble:

Dependencies among entries of \mathbf{H} due to

- limited number of scatterers
- correlation between closely spaced antennas



Need for a new model

Proposed Model to account for limited scattering

$$\mathbf{H} = \sqrt{\frac{P}{RS}} \mathbf{H} = \sqrt{P} \Phi^H \Theta$$

$$\mathbf{H} = \sqrt{\frac{P}{RS}} \begin{bmatrix} e^{j\varphi_{11}} & e^{j\varphi_{12}} & \dots & e^{j\varphi_{1S}} \\ e^{j\varphi_{21}} & e^{j\varphi_{22}} & \dots & e^{j\varphi_{2S}} \\ \vdots & \vdots & \ddots & \vdots \\ e^{j\varphi_{R1}} & e^{j\varphi_{R2}} & \dots & e^{j\varphi_{RS}} \end{bmatrix} \begin{bmatrix} e^{j\vartheta_{11}} & e^{j\vartheta_{12}} & \dots & e^{j\vartheta_{1T}} \\ e^{j\vartheta_{21}} & e^{j\vartheta_{22}} & \dots & e^{j\vartheta_{2T}} \\ \vdots & \vdots & \ddots & \vdots \\ e^{j\vartheta_{S1}} & e^{j\vartheta_{S2}} & \dots & e^{j\vartheta_{ST}} \end{bmatrix}$$

$R \times T$
channel

$R \times S$
receive array

$S \times T$
transmit array

S : number of scattering objects

\sqrt{P} : path gain

$\varphi., \vartheta.$: independent uniformly distributed phases

Asymptotic Eigenvalue Distribution

Theorem: Let $\mathbf{C} \triangleq \mathbf{H}^H \mathbf{H}$ and \mathcal{L} be the set containing the eigenvalues of \mathbf{C} . Then, for i.i.d. zero-mean (Gaussian) random entries of Φ and Θ with finite variance the eigenvalue distribution

$$P_{\mathbf{C}}(x) \triangleq \frac{1}{T} \left| \{ \lambda \in \mathcal{L} : \lambda < x \} \right|$$

converges to a fixed *non-random* distribution if $R, T, S \rightarrow \infty$, but

$$\beta \triangleq \frac{T}{R} \quad \text{and} \quad \rho \triangleq \frac{S}{R}$$

system load *richness*

remain constant.

Convergence holds for the eigenvalues of a single random matrix (self-averaging property)

Non-Commutative Probability Spaces

Classical Probability

Independence means:

$$E \{ A^m B^n \} = E \{ A^m \} E \{ B^n \}$$

for all m, n , e.g.

$$E \{ ABAB \} = E \{ A^2 \} E \{ B^2 \}$$

impossible for general matrices!

Non-Commutative Probability

Freeness means:

$$\phi \{ A^{i_1} B^{i_2} A^{i_3} B^{i_4} \dots \} = 0$$

whenever

$$\phi \{ A^{i_n} \} = 0 \text{ or } \phi \{ B^{i_n} \} = 0$$

E.g.

$$\phi (AB) = \phi (A) \phi (B)$$

$$\phi (AABB) = \phi (A^2) \phi (B^2)$$

$$\phi (ABAB) = \phi (A^2) \phi^2 (B) + \phi^2 (A) \phi (B^2) - \phi^2 (A) \phi^2 (B)$$

Asymptotic Freeness of Random Matrices

Theorem [Voiculescu]: *Let*

$$\phi(\cdot) = \lim_{T \rightarrow \infty} \mathbf{E} \frac{1}{T} \text{tr}(\cdot),$$

*then random matrices with i.i.d. zero-mean Gaussian entries with finite variance are **free** as their dimensions grow towards infinity.*

$$\implies \phi(\mathbf{C}^n) = \lim_{T \rightarrow \infty} \mathbf{E} \frac{1}{T} \text{tr}(\mathbf{C}^n) = \mathbf{E} \{\lambda^n\}$$

Recent results [Thorbjørnsen] show that the **expectation operator** \mathbf{E} is not necessary, but convergence is **almost surely**.

The Stieltjes Transform

More convenient representation of eigenvalue distribution by Stieltjes transform:

$$G_C(s) \triangleq \int \frac{1}{x+s} dP_C(x)$$

with s denoting the **complex** transform domain.

For the **standard model (SM)**, it is known that

$$s\beta G_{SM}^2(s) + (s+1-\beta)G_{SM}(s) - 1 = 0.$$

The R–Transform (Cumulant Gen. Function)

$$R(w) \triangleq \frac{1}{w} - G^{-1}(w)$$

with

$$G^{-1}(G(w)) = w$$

and w denoting the **complex** transform domain.

Additive free convolution

$$\mathbf{Z} = \mathbf{X} + \mathbf{Y}$$

⇓

$$R_{\mathbf{Z}}(w) = R_{\mathbf{X}}(w) + R_{\mathbf{Y}}(w)$$

For the standard model, we get

$$R_{\text{SM}}(w) = \frac{1}{\beta w + 1}.$$

The S-Transform

$$S(z) \triangleq \frac{1+z}{z} \Upsilon^{-1}(z)$$

with

$$\Upsilon(s) = \frac{G(-s^{-1})}{-s} - 1$$

and z denoting the complex transform domain.

Multiplicative free convolution

$$\mathbf{Z} = \mathbf{X}\mathbf{Y}$$

↓

$$S_{\mathbf{Z}}(z) = S_{\mathbf{X}}(z)S_{\mathbf{Y}}(z)$$

For the standard model, we get

$$S_{\text{SM}}(z) = \frac{1}{\beta z + 1}.$$

Analysis of Proposed Model

$$C = P \Theta^H \Phi \Phi^H \Theta \quad \rightsquigarrow \quad \tilde{C} = P \Phi \Phi^H \Theta \Theta^H$$

Non-zero eigenvalues of C and \tilde{C} are identical

$$T G_C(s) - \frac{T}{s} = S G_{\tilde{C}}(s) - \frac{S}{s}.$$

With **system load** β and **richness** ρ , it follows via S-transform

$$s^2 P \beta^2 G_C^3(s) + s P \beta (\rho + 1 - 2\beta) G_C^2(s) + (s \rho + P(\beta - \rho)(\beta - 1)) G_C(s) - \rho = 0.$$

Performance Analysis

Antenna array system

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

with uncorrelated AWGN \mathbf{n} of variance σ^2 .

Similar to BLAST (Bell–Labs Layered Space–Time)

Assumptions:

- No antenna coupling
- (No intersymbol interference)
- Scattering follows proposed model

Performance measures:

- SINR with Wiener filter
- SINR with nulling
- Channel capacity

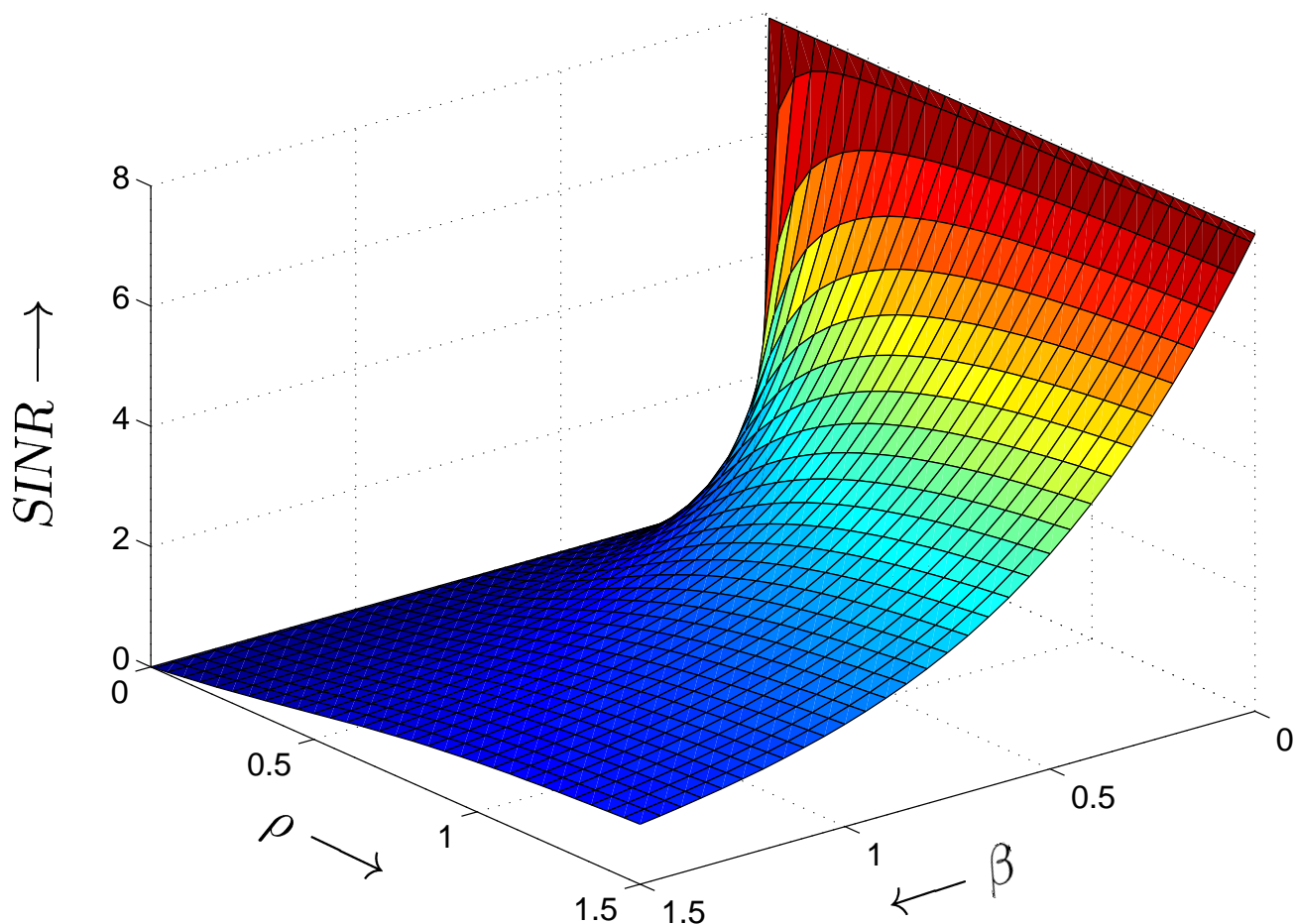
Optimum Linear Detection

(Wiener Filtering, Linear MMSE Equalization, Capon's beam former)

$$\hat{\mathbf{x}}_k = (\mathbf{C} + \sigma^2 \mathbf{I})^{-1} \mathbf{H}^H (\mathbf{H} \mathbf{x}_k + \mathbf{n}_k)$$

SINR can be given directly in terms of Stieltjes transforms:

$$SINR = \frac{1}{\sigma^2 G_C(\sigma^2)} - 1$$



Richness ρ should be larger than the system load β

Zero-Forcing Detection

(Nulling, Channel inversion, Decorrelation)

$$\hat{\mathbf{x}}_k = \mathbf{C}^{-1} \mathbf{H}^H (\mathbf{H} \mathbf{x}_k + \mathbf{n}_k)$$

$$SINR^{\text{zf}} = \frac{1}{\sigma^2 G_{\mathbf{C}}(0)} = \frac{P}{\sigma^2} (1 - \zeta) (1 - \beta) \quad \forall \beta, \zeta \leq 1$$

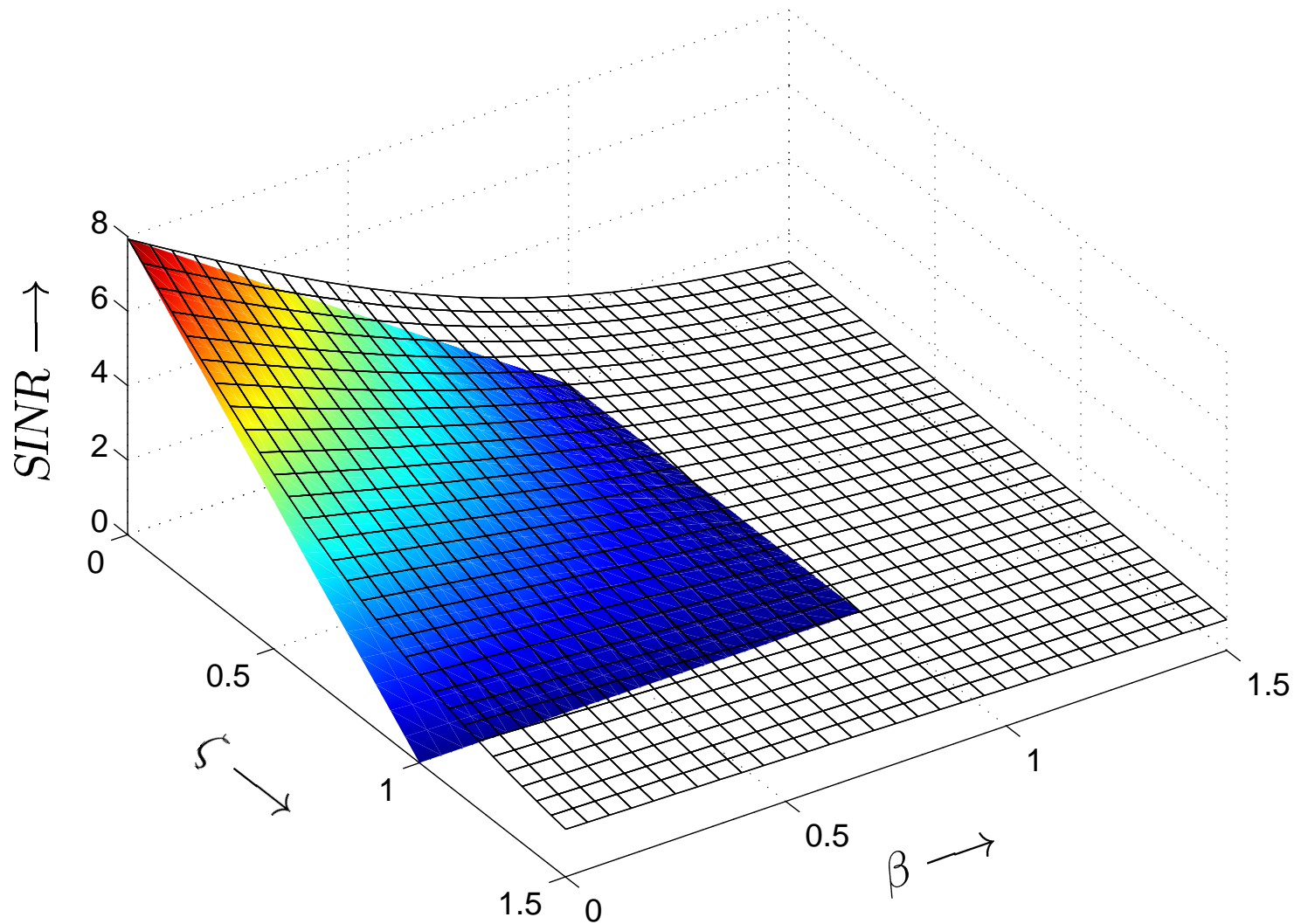
with the channel load

$$\zeta \triangleq \frac{\beta}{\rho} = \frac{T}{S}.$$

Symmetry between **system load** β and **channel load** ζ in Stieltjes transform:

$$s^2 P \beta \zeta G_{\mathbf{C}}^3(s) + s P (\beta + \zeta - 2\beta\zeta) G_{\mathbf{C}}^2(s) + (s + P(\beta - 1)(\zeta - 1)) G_{\mathbf{C}}(s) - 1 = 0.$$

Optimum Linear Detection vs. Zero-Forcing



”Capacity“ Transform

Define channel capacity in nats **per unit number of receive antennas** as a function of the formal noise variance s

$$C_C(s) = \beta \int \ln \left(1 + \frac{x}{s} \right) dP_C(x)$$

Then,

$$\frac{\partial}{\partial s} C_C(s) = \beta \int \frac{1}{s+x} dP_C(x) - \frac{\beta}{s}$$

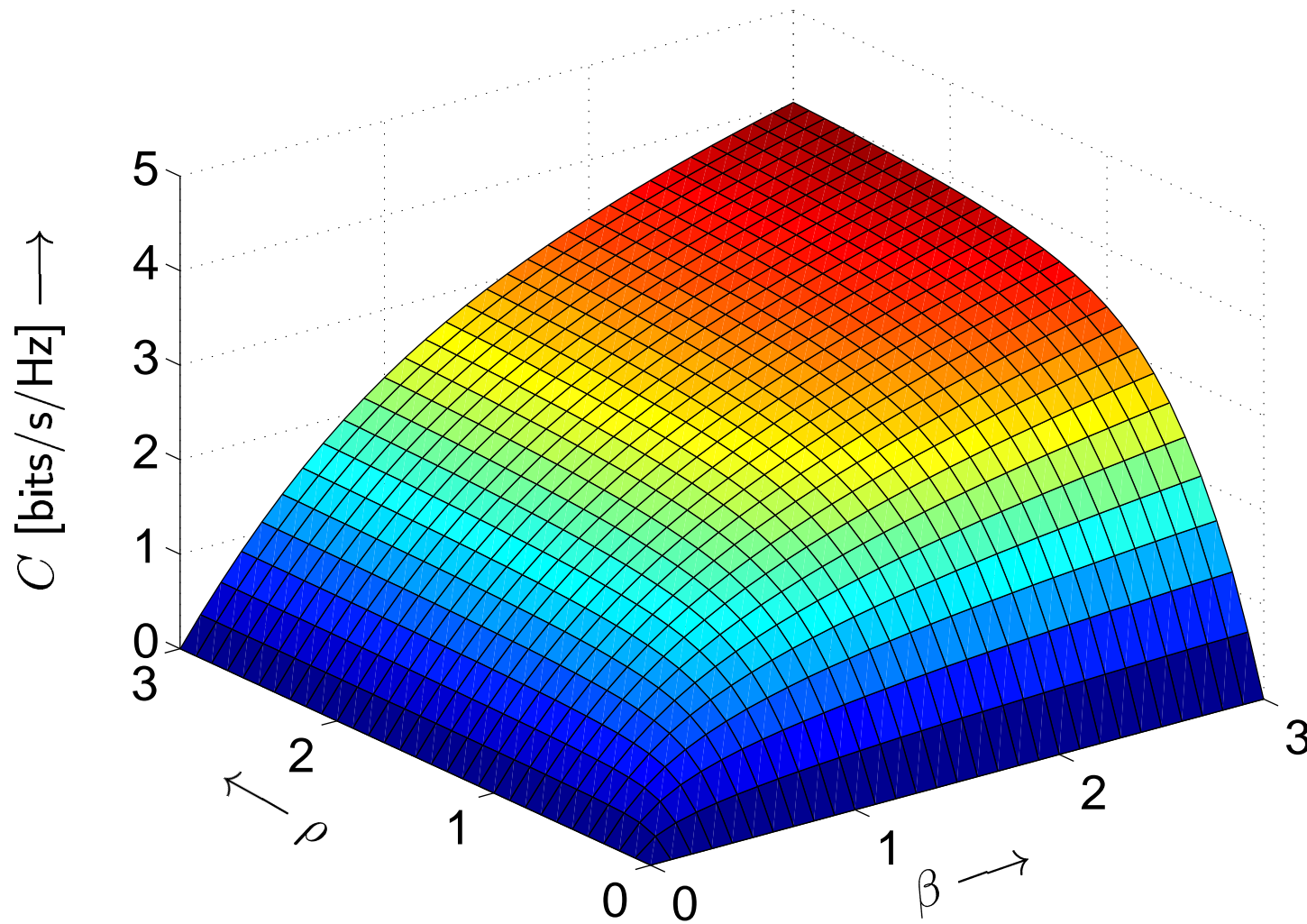
yields

$$G_C(s) = \frac{1}{s} + \frac{1}{\beta} \frac{\partial}{\partial s} C_C(s)$$

and

$$\left(s \frac{\partial C}{\partial s} \right)^3 + (\beta + \rho + 1) \left(s \frac{\partial C}{\partial s} \right)^2 + \left(\frac{s\rho}{P} + \rho + \beta\rho + \beta \right) \left(s \frac{\partial C}{\partial s} \right) + \beta\rho = 0.$$

Channel Capacity for $10 \log_{10} \left(\frac{P}{\sigma^2} \right) = 9$ dB



Intersymbol Interference

Vector-valued time dispersive channel model

$$\mathbf{y}_k = \sum_{\ell=0}^{L-1} \mathbf{H}_\ell \mathbf{x}_{k-\ell}$$

Matrix notation

$$\begin{bmatrix} \vdots \\ \mathbf{y}_0 \\ \mathbf{y}_1 \\ \mathbf{y}_2 \\ \vdots \end{bmatrix} = \underbrace{\begin{bmatrix} \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\ \cdots & \mathbf{0} & \mathbf{H}_{L-1} & \cdots & \mathbf{H}_1 & \mathbf{H}_0 & \mathbf{0} & \cdots \\ \cdots & \cdots & \mathbf{0} & \mathbf{H}_{L-1} & \cdots & \mathbf{H}_1 & \mathbf{H}_0 & \mathbf{0} & \cdots \\ \cdots & \cdots & \cdots & \mathbf{0} & \mathbf{H}_{L-1} & \cdots & \mathbf{H}_1 & \mathbf{H}_0 & \mathbf{0} & \cdots \\ \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \end{bmatrix}}_{\triangleq \mathcal{H}} \begin{bmatrix} \vdots \\ \mathbf{x}_0 \\ \mathbf{x}_1 \\ \mathbf{x}_2 \\ \vdots \end{bmatrix}$$

Spatial and Temporal Multipath

Let S_ℓ be the number of scatterers corresponding to delay ℓ .

Similar

$$\begin{aligned}\rho &\rightsquigarrow \rho_\ell \\ \zeta &\rightsquigarrow \zeta_\ell \\ P &\rightsquigarrow P_\ell\end{aligned}$$

Theorem: *Let*

$$\Sigma \triangleq \sum_{\ell=0}^{L-1} \mathbf{H}_\ell$$

and $R, T, S_\ell \rightarrow \infty$, but β, ρ_ℓ remain constant, then the asymptotic eigenvalue distributions of

$$\mathcal{H}^H \mathcal{H} \quad \text{and} \quad \Sigma^H \Sigma$$

become identical.

There exists an equivalent **non**-dispersive channel.

Proof

$$\mathcal{H} = \mathcal{T}_R \mathcal{D} \mathcal{T}_T^H \quad (\mathcal{H} \text{ is block-circulant})$$

\mathcal{T}_i : block Fourier matrix on $i \times i$ identity matrices

\mathcal{D} : block diagonal matrix on $R \times T$ matrices

$$\mathcal{H} \sim \mathcal{D} \quad (\text{eigenvalues are equivalent})$$

blocks of \mathcal{D} are given as

$$\sum_{\ell=0}^{L-1} \mathbf{H}_\ell \exp(j\alpha_{i,\ell}) \sim \sum_{\ell=0}^{L-1} \mathbf{H}_\ell = \Sigma$$

Total Richness

$$\sum_{\ell=0}^{L-1} \mathbf{H}_\ell = [\Phi_0^H | \Phi_1^H | \dots | \Phi_{L-1}^H] \begin{bmatrix} P_0 \mathbf{I}_{S_0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & P_1 \mathbf{I}_{S_1} & \dots & \vdots \\ \vdots & \dots & \dots & \mathbf{0} \\ \mathbf{0} & \dots & \mathbf{0} & P_{L-1} \mathbf{I}_{S_{L-1}} \end{bmatrix} \begin{bmatrix} \Theta_0 \\ \Theta_1 \\ \vdots \\ \Theta_{L-1} \end{bmatrix}$$

For constant power delay profile $P_\ell = P$, multiple delays are equivalent to unit delay with **total richness**

$$\rho \triangleq \sum_{\ell=0}^{L-1} \rho_\ell$$

Equivalence of spatial and temporal multipath propagation.

Arbitrary Path Gains

For large number of antennas, the communication link is sufficiently characterized by

- the **system load** β ,
- the **total richness** ρ ,
- the distribution of the **multiset of path gains** in which each path gain P_ℓ is contained S_ℓ times

Comparison to Measurements

Indoor measurement at 2 GHz with 120 MHz bandwidth (no line of sight):

$R = T = 8$	$\bar{\lambda}$	$\bar{\lambda}^2$	$\bar{\lambda}^3$	$\bar{\lambda}^4$	$\bar{\lambda}^5$	$\bar{\lambda}^6$	$\bar{\lambda}^7$	$\bar{\lambda}^8$
no tin foil	1.00	3.32	14.7	74.2	406	2.35k	14.0k	86.5k
calc. $S = 6$	1.00	3.33	14.8	75.0	413	2.39k	14.4k	88.8k
with tin foil	1.00	2.34	6.96	23.0	81.4	301	1.16k	4.56k
calc. $S = 30$	1.00	2.27	6.67	22.3	80.8	307	1.21k	4.92k
Telatar mod.	1.00	2.00	5.02	14.2	43.1	139	466	1.62k
$S \rightarrow \infty$	1.00	2.00	5.00	14.0	42.0	132	429	1.43k

measured moments:
$$\int_{1.94 \text{ GHz}}^{2.06 \text{ GHz}} \text{trace} (\mathbf{H}^H(f)\mathbf{H}(f))^k df$$

SISO versus MIMO

For **SISO** channels, eigenvalues depend on the **channel's impulse response**, for **MIMO** channels they depend on the **power delay profile** and the **number of scattering objects**.

Receiver can obtain knowledge about the channel's eigenvalues more easily.

General Matrix Inversion

Let \mathbf{C} be a non-singular square matrix.

Let λ_i denote the eigenvalues of \mathbf{C} .

Then,

$$\prod_{i=1}^T (\mathbf{C} - \lambda_i \mathbf{I}) = 0 \quad \implies \quad \sum_{i=0}^T \alpha_i \mathbf{C}^i = 0$$

Cayley-Hamilton Theorem with appropriate α_i s.

Solution to matrix inversion problem given the eigenvalues:

$$\mathbf{C}^{-1} = - \sum_{i=1}^T \frac{\alpha_i}{\alpha_0} \mathbf{C}^{i-1}$$

The Polynomial Expansion Receiver

Linear MMSE filter: $\mathcal{F} = \left(\mathcal{H}^H \mathcal{H} + N_0 \mathbf{I} \right)^{-1} \mathcal{H}^H$

Approximation by power series [Moshavi et al. '96]:

Cayley–Hamilton theorem yields:

$$\begin{aligned} \left(\mathcal{H}^H \mathcal{H} + N_0 \mathbf{I} \right)^{-1} &= \sum_{i=0}^{T-1} \tilde{w}_i \left(\mathcal{H}^H \mathcal{H} \right)^i \\ &\approx \sum_{i=0}^D w_i \left(\mathcal{H}^H \mathcal{H} \right)^i \quad \text{for } D < T - 1. \end{aligned}$$

How to choose the weights in real-time?

Weight Design

is given by Yule–Walker equations (Moshavi et al. '96):

$$\begin{bmatrix} m_1 \\ m_2 \\ \vdots \\ m_{D+1} \end{bmatrix} = \begin{bmatrix} m_2 + \sigma^2 m_1 & m_3 + \sigma^2 m_2 & \dots & m_{D+2} + \sigma^2 m_{D+1} \\ m_3 + \sigma^2 m_2 & m_4 + \sigma^2 m_3 & \dots & m_{D+3} + \sigma^2 m_{D+2} \\ \vdots & \vdots & \ddots & \vdots \\ m_{D+2} + \sigma^2 m_{D+1} & m_{D+3} + \sigma^2 m_{D+2} & \dots & m_{2D+2} + \sigma^2 m_{2D+1} \end{bmatrix} \begin{bmatrix} w_0 \\ w_1 \\ \vdots \\ w_D \end{bmatrix}$$

with the moments

$$m_k \triangleq \mathbb{E} \{ \lambda^k \} = \phi(\mathbf{C}^k)$$

The Calculation of Moments

The Z-transform of the moments relates to the Stieltjes transform as

$$\sum_{k=0}^{\infty} m_k s^{-k} = -sG(-s).$$

This yields

$$m_k = P^k \sum_{i=0}^{k-1} \sum_{j=0}^{k-1} \binom{k}{i} \binom{k}{j} \binom{k}{i+j+1} \frac{\beta^i \zeta^j}{k} \quad \forall k > 0.$$

Optimum Weights

$$D = 1:$$

$$w_1 = -\beta\zeta - \beta - \zeta$$

$$w_0 = -(\sigma^2/P + 2 + 2\beta + 2\zeta)w_1 + \beta\zeta$$

$$D = 2:$$

$$w_2 = \beta^3\zeta^3 + 3\beta^3\zeta + 3\beta^2\zeta + 3\beta\zeta^3 + 3\beta\zeta^2 + 5\beta^2\zeta^2 + 3\beta^3\zeta^2 + 3\beta^2\zeta^3 + \zeta^3 + \beta^3$$

$$w_1 = -(\sigma^2/P + 3 + 3\beta + 3\zeta)w_2 - 2\beta^3\zeta - 4\beta^2\zeta^2 - 2\beta\zeta^3 - 4\beta^3\zeta^2 - 4\beta^2\zeta^3 - 2\beta^3\zeta^3$$

$$w_0 = -\sigma^2/Pw_1 + (3 + 5\beta + 5\zeta + 5\beta\zeta + 3\beta^2 + 3\zeta^2)w_2 + \\ + 2\beta^2\zeta^2 + 2\beta^4\zeta^2 + 2\beta^2\zeta^4 + 11\beta^3\zeta^3 + 11\beta^3\zeta^2 + 11\beta^2\zeta^3 - \beta^4 - \zeta^4 - \beta^4\zeta^4$$

Easy to calculate in real-time.

Conclusion

The more antennas

- *the higher capacity and*
- *the easier to equalize!*