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Original Citation:

Availability:
This version is available at: http://porto.polito.it/2585590/ since: January 2015

Publisher:
IEEE - INST ELECTRICAL ELECTRONICS ENGINEERS INC

Published version:
DOI:10.1109/LCOMM.2015.2396068

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Ergodic Capacity Analysis of MIMO Relay Network over Rayleigh-Rician Channels

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Abstract—We present an analytical characterization of the ergodic capacity for an amplify-and-forward (AF) multiple-input multiple-output (MIMO) relay network over asymmetric channels. In the two-hop system that we consider, the source-relay and relay-destination channels undergo Rayleigh and Rician fading, respectively. Considering arbitrary-rank means for the relay-destination channel, we first investigate the marginal distribution of an unordered eigenvalue of the cascaded AF channel, and we provide an analytical expression for the ergodic capacity of the system. The closed-form expressions that we derive are computationally efficient and validated by numerical simulation. Our results also show the impact of the signal-to-noise ratio and of the Rician factor on this asymmetric relay network.

Index Terms—Ergodic capacity, MIMO, Amplify-and-Forward relay, Rayleigh fading, Rician fading.

I. INTRODUCTION

Data transmission through relay channel has been proved to improve coverage, reliability and quality-of-service in wireless systems. Among several proposed relay schemes, amplify-and-forward (AF) has attracted significant attention since it can be easily analyzed and implemented. An AF two-hop system is a classic half-duplex model, where the source sends a signal to the relay in the first hop, and then the relay broadcasts the received signal to the destination after simple amplification. This model can then be enhanced by introducing multiple-input multiple-output (MIMO) technology, which can bring remarkable improvements in network performance over conventional single-input single-output systems.

The performance of AF MIMO relay networks has been widely analyzed by applying either asymptotic analysis [1], [2] (i.e., assuming an infinite number of antennas or nodes), or finite random matrix theory [3]. What these two approaches have in common is the assumption that both channels in the relay system are subject to Rayleigh fading. In real-world environments, however, the relay node may be deployed closer to the destination. In this case, a strong Line-of-Sight (LoS) path between the two close-by nodes may exist and the channel on the second hop is affected by Rician, rather than Rayleigh, fading. Note that such an asymmetric channel model can be seen as a generalization of the traditional two-hop Rayleigh fading channel, since Rayleigh fading can be considered as a limiting case of Rician fading.

In the first of the above asymmetric scenarios (i.e., a relay close to the source), the analysis of the system performance is trivial. Much more challenging, instead, is the case where the channels of the two hops are modeled as Rayleigh and Rician, respectively. This second scenario has indeed attracted significant attention in the literature. In particular, [4] provides an exact expression of the moment generating function and the moments of the instantaneous signal-to-noise ratio (SNR), under the assumption that an orthogonal space-time block coding scheme is applied. In [5], the network performance is studied assuming that the relay is equipped with a single antenna. To the best of our knowledge, no analytical expression instead exists for the ergodic capacity in a AF MIMO relay network over asymmetric fading channels in the presence of a multiple-antenna relay node. In this letter, we therefore fill this gap. By using finite-dimensional random matrix theory, we provide a closed-form expression of the unordered eigenvalue distribution of the cascaded asymmetric relay channel when the two hops are characterized by Rayleigh and Rician fading, respectively. Through this expression, we also derive an analytical expression of the ergodic capacity of the system, with arbitrary-rank means of the Rician channel. Furthermore, by numerical simulation, we investigate the network performance as the Rician factor and the SNR vary.

II. NOTATION AND DEFINITIONS

Throughout the paper, matrices are denoted by uppercase boldface letters, and vectors by lowercase boldface. $E[\cdot]$ denotes statistical expectation, $(\cdot)^H$ is the conjugate transpose operator, and $|\cdot|$ and $\text{Tr}(\cdot)$ denote, respectively, the determinant and the trace of a square matrix. Also, we indicate with $\{a_{ij}\}$ the matrix whose elements are $a_{ij}$. $\Gamma_m(a)$ is the complex multivariate Gamma function defined in [6] as

$$\Gamma_m(a) = \pi_m \prod_{\ell=1}^{m} \Gamma(a - \ell + 1),$$

where $\Gamma(\cdot)$ indicates the standard gamma function and $\pi_m = \Gamma_m(m(m-1)/2)$. We also denote by $I_m$ the $m \times m$ identity matrix.

Let $A$ be an $m \times m$ Hermitian matrix with distinct non-negative eigenvalues $\alpha_1, \ldots, \alpha_m$, sorted in descending order, and let $F = \{f_i(\alpha_j)\}$, $i,j = 1, \ldots, m$, be an $m \times m$ matrix where the $f_i(\cdot)$ are arbitrary differentiable functions. We denote by $\mathcal{V}(A)$ the Vandermonde determinant of $A$, i.e.,

$$\mathcal{V}(A) = \prod_{1 \leq i < j \leq m} (\alpha_i - \alpha_j).$$

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This paper was made possible by NPRP grant 5-782-2-322 from the Qatar National Research Fund (a member of Qatar Foundation). The statements made herein are solely the responsibility of the authors.
When the eigenvalues of $A$ are not distinct, $\mathcal{V}(A) = 0$ and $|F| = 0$. However, for any integer $0 < n < m$ \cite[Lemma 5]{2},

$$
\lim_{a_{n+1}, \ldots, a_m \to -a} \frac{|F|}{\sqrt{\mathcal{V}(A)}} = \frac{\pi_n \Gamma_n(m)}{\pi_n \Gamma_n(m)} \frac{|F|}{\sqrt{\mathcal{V}(A)}} \tilde{A} - a_{I_n}|^{n-m},
$$

where $\tilde{A}$ is of size $n \times n$ and has eigenvalues $a_1, \ldots, a_n$, whereas

$$(\tilde{F})_{ij} = \begin{cases} f_i(a_j) & i = 1, \ldots, m; j = 1, \ldots, n \\ f_i^{(m-j)}(a_j) & i = 1, \ldots, m; j = n + 1, \ldots, m \\ 0 & \text{otherwise} \end{cases}$$

with $f_i^{(k)}(\cdot)$ denoting the $k$-th derivative of $f_i(\cdot)$.

The generalized hypergeometric function is denoted by $pF_q(a; b; x)$, where $a = (a_1, \ldots, a_p)^T$, $b = (b_1, \ldots, b_q)^T$, and $x$ represents a set of arguments that can be either scalars or square matrices. In the case of a scalar argument $x = \{x\}$, the hypergeometric function is defined as \cite[eq. 2.34]{3}:

$$pF_q(a; b; x) = \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_q)_k} \frac{x^k}{k!}$$

where $(a)_k = \Gamma(a+k)/\Gamma(a)$ denotes the Pochhammer symbol.

When $x = \{\Phi, \Psi\}$, with $\Phi$ and $\Psi$ both of size $m \times m$, $pF_q(a; b; x)$ can be written through hypergeometric functions of scalar arguments as \cite[eq. (2.34)]{3}:

$$pF_q(a; b; \Phi, \Psi) = \frac{\Gamma(m)}{\Gamma(m)} \left[ \prod_{i=1}^{q} \frac{\Gamma(m_i)}{\Gamma(m_i)} \right] \left[ \prod_{i=1}^{p} \frac{\Gamma(m_i)}{\Gamma(m_i)} \right] \right]$$

where $a_i = a_i - m + 1$, $i = 1, \ldots, p$, $b_j = b_j - m + 1$, $j = 1, \ldots, q$, and the eigenvalues of $\Phi$ and $\Psi$ are denoted by $\phi_1, \ldots, \phi_m$ and $\psi_1, \ldots, \psi_m$, respectively.

### III. System Model

We consider a two-hop relay network where the source, the relay and the destination nodes are equipped with $n$, $r$ and $m$ antennas, respectively. All nodes operate in half-duplex mode. We assume that no direct link exists between the source and the destination. The destination has perfect channel state information (CSI) on the source-relay and relay-destination channels, while the source and relay have no CSI.

Following \cite{2} and \cite{3}, we assume that data transmission takes place in two phases, according to the following scheme. In the first phase, the source transmits signal $x$, which is a vector with $n$ components, towards the relay. The entries of $x$ are assumed to be i.i.d., zero-mean, circular symmetric, complex Gaussian random variables and the power irradiated by each antenna is assumed to be equal to $\rho/n$, i.e., $E[xx^H] = \rho/nI_n$, where $\rho$ is the signal-to-noise ratio. In the second phase, the relay simply forwards a scaled version of the signal it has received from the source. Let $H_1 \in \mathbb{C}^{r \times n}$ be the channel matrix between the source and the relay, and $H_2 \in \mathbb{C}^{m \times r}$ be the channel matrix between the relay and the destination. Then the signal received at the destination can be written as

$$y = H_2AH_1x + H_2An_r + n_d,$$

where $A = \sqrt{\rho}I_r$ is an $r \times r$ linear transformation matrix representing the power amplification at the relay, and $n_r$ and $n_d$ are, respectively, the noise vectors at the relay and at the destination, whose entries are modeled as i.i.d. zero-mean, unit-variance, Gaussian random variables. Note that the above assumption on $A$ reflects the case where the relay has no CSI.

The source-relay channel is assumed to be affected by Rayleigh fading. Thus, the entries of $H_1$ are i.i.d complex Gaussian random variables with zero mean and unit variance. Instead, the relay-destination channel is assumed to be affected by Rician fading so that the entries of $H_2$ can be written as

$$H_2 = \sqrt{\frac{\kappa}{\kappa + 1}}H_2 + \frac{1}{\kappa + 1}\bar{H}_2,$$

where $\kappa$ is the Rician factor, $H_2$ is deterministic and the entries of $H_2$ are i.i.d. complex Gaussian with zero mean and unit variance. For simplicity of notation, we define $\bar{\kappa} \triangleq 1 + \kappa$.

Let $q = \min(r, m)$, $s = \min(n, q)$, $A = \text{diag}(\lambda_1, \ldots, \lambda_q)$ be the non-zero eigenvalues of $H_2^H H_2$. Then the ergodic capacity \cite{6} of the AF-MIMO channel described above is given by \cite[eq. (13)]{3}:

$$C(\rho) = \frac{s}{2} \int_0^{\infty} \log_2 \left( 1 + \rho \frac{p(z)}{n(z)} \right) \frac{dz}{\rho},$$

where $z$ denotes an unordered eigenvalue of the random matrix $Z = H^H BH$ and $p(z)$ denotes the probability density function (pdf) of $z$. In the expression for $Z$, $H$ is an $n \times q$ random matrix with i.i.d. circularly symmetric, complex Gaussian entries with zero mean and unit variance, and $B = \Lambda(I + aA)^{-1}$ is a $q \times q$ diagonal matrix.

### IV. Performance Analysis

The ergodic capacity of the AF-MIMO channel described above can be obtained by deriving a closed-form expression for $p(z)$ and plugging it into \cite{3}. In order to do so, we first assume the LoS component of the Rician channel (i.e., $\bar{H}_2$) to be full-rank; this case is referred to as “non-i.i.d. Rician fading” in \cite{9} and allows for relatively simpler analysis (Section IV-A). Then we will deal with the case where $\bar{H}_2$ is low-rank (Section IV-B).

#### A. Closed-form expression for the ergodic capacity

The pdf of the unordered eigenvalue of $Z = H^H BH$, with $H$ and $B$ as defined above, can be written as

$$p(z) = \int_{\mathbb{B}} p_{z|B}(z|B)p_B(B) \, dB,$$

where $p_{z|B}(z|B)$ is the pdf of $z$ conditioned on $B$ and can be written as \cite[eq. (95)]{3}:

$$p_{z|B}(z|B) = \frac{1}{sV(B)} \sum_{k=q-s+1}^{q} \frac{z^{n+k-q-1}}{\Gamma(n - q + k)} |V_k|.$$

It can be seen that by applying a whitening filter, the output can be rewritten as $y = Hx + n$, for which the capacity is achieved with a Gaussian codebook.
In (7), $V$ is a $q \times q$ matrix with entries given by:

$$(V_k)_{i,j} = \begin{cases} b_l^j, & q - j + 1 \neq k \\ e^{-z/b_l} b_l^{q-n-1}, & q - j + 1 = k. \end{cases}$$

An expression for $p_B(B)$ is given by the proposition below.

**Proposition 1:** Consider a communication system and matrix $B$ as described above. Then the pdf of $B$ is given by

$$p_B(B) = \frac{\tilde{F}^{pq} \mathcal{V}(B)|B|^{-p-1} |V_k|^{-p-1} |F|}{(p-q)^n \mathcal{V}(B^T B^{-1} + \kappa \mathcal{M}) \mathcal{V}(\kappa \mathcal{M})},$$

where $F = \{0F_1; p-q+1; \kappa \mu \mu b_l/(1 - ab_j)\}$ and $M = H^T H^H$.

**Proof:** Note that $H_2 = \bar{H}/\sqrt{\kappa}$, where $\bar{H} = \sqrt{\kappa}H_2 + H_2$ is a standard noncentral Wishart matrix with mean $\sqrt{\kappa}H_2$. The joint pdf of the ordered eigenvalues, $\Lambda$, of $H^T H$ is given by (6) eq. (102)); using (2), it can be written as:

$$p_{\Lambda}(\Lambda) = \frac{\tilde{F}^{p} \mathcal{V}(\Lambda)}{(p-q)^n \mathcal{V}(\Lambda + \kappa \mathcal{M}) \mathcal{V}(\kappa \mathcal{M})},$$

where $\mu_i, i = 1, \ldots, q$, are the eigenvalues of $M = H^T H^H$ and $\Lambda$ is a diagonal matrix whose elements are $\lambda_j, j = 1, \ldots, q$. The pdf of $\Lambda$ can then be obtained as

$$p_{\Lambda}(\Lambda) = \frac{\tilde{F}^{p} \mathcal{V}(\Lambda)}{(p-q)^n \mathcal{V}(\Lambda + \kappa \mathcal{M}) \mathcal{V}(\kappa \mathcal{M})}.$$ (9)

Since $B = \Lambda(I + \kappa \mathcal{A})^{-1}$, the pdf of $B$ can be written as a function of the pdf of $\Lambda$, i.e., $p_B(B) = |I - aB|^{-p} p_{\Lambda}(\Lambda(I - aB)^{-1})$, which yields (8). In the derivation of (8), we have exploited the property $\mathcal{V}(B(I - aB)^{-1}) = \mathcal{V}(B)|I - aB|^{-1}$.

Then we replace $p_B(B)$ in (6) with the expression in (8) and obtain the result below.

**Proposition 2:** The pdf of an unordered eigenvalue $z$ of $Z = H^T B H^H$ is given by

$$p(z) = \frac{A}{\mathcal{V}(M)} \sum_{k=q-s+1}^{q} \frac{a^{c_k-1}}{\Gamma(c_k)} |W_k|,$$ (11)

where $c_k = n - q + k$, the constant $A$ is given by

$$A = \frac{\tilde{F}^{p} e^{-\kappa} \mathcal{V}(M)}{s(p-q)! (\kappa \mathcal{V}(\kappa \mathcal{M}))^{(q-1)/2}},$$ (12)

and $W_k$ is a $q \times q$ matrix whose entries are as follows:

$$(W_k)_{i,j} = \sum_{h=0}^{j} \frac{(i-1)_l \Gamma(d+1)}{a^{h} \kappa^{d+1}} F_h d_h p - q + 1; \kappa \mu_h$$

for $i, j = 1, \ldots, q$, $j \neq q - k + 1$ and

$$(W_k)_{i,j} = 2 e^{-z_k} \frac{\tilde{F}^{p} e^{-\kappa} \mathcal{V}(M)}{s(p-q)! (\kappa \mathcal{V}(\kappa \mathcal{M}))^{(q-1)/2}} \sum_{h=0}^{\infty} \sum_{l=0}^{n} \frac{(i-1)_l \Gamma(d+1)}{a^{h} \kappa^{d+1}} f_{\ell} p - q + 1; \ell + h$$

for $i = 1, \ldots, q$, $j = q - k + 1$, where $d_h, p = 1 + j + h$ and $g_{\ell} = p - n + \ell + h$. In (13), $K_{\ell, \kappa}(x)$ denotes the modified Bessel function of the second kind.

**Proof:** As mentioned above, $p(z)$ can be computed by using (8) in (6). As for the integration domain, we observe that the $i$-th eigenvalue of $H^T H^H$, $\lambda_i$, is such that $0 \leq \lambda_i < +\infty$. Thus, $b_i = \lambda_i/(1 + a \lambda_i)$ has support in $[0, 1/a]$. Moreover, the expression of $p_B(B)$ provided in (8) refers to the ordered eigenvalue distribution of $B$, hence the integral in (6) should be taken under the constraint $0 \leq b_q < \ldots < b_1 \leq 1/a$. By substituting (7) and (8) in (6), we obtain:

$$p(z) = \frac{A}{\mathcal{V}(M)} \sum_{k=q-s+1}^{q} \frac{a^{c_k-1}}{\Gamma(c_k)} |W_k|,$$ (16)

where the constant $A$ is given by (12) and $c_k = n - q + k$. The $q \times q$ matrix $W_k$ in (16) derives from the application of (10 Corollary 2) to the integral in (15) and its entries are given by

$$(W_k)_{i,j} = \begin{cases} \frac{1}{a^{n}} e^{-z_k} \mathcal{V}(M) \Gamma(c_k) \mathcal{V}(\kappa \mathcal{M})^{-1} & j \neq q - k + 1 \\ \frac{1}{a^{n}} e^{-z_k} \mathcal{V}(M) \Gamma(c_k) \mathcal{V}(\kappa \mathcal{M})^{-1} & j = q - k + 1 \end{cases}$$ (17)

Eventually, the analytical expression for the ergodic capacity can be obtained by substituting (15) into (3).

**B. Low-rank LoS Rician fading component**

We now consider the case where the LoS component of the Rician channel, $H_2$, does not have full rank, i.e., the terms $|W_k|$ and $\mathcal{V}(M)$, respectively, at the numerator and denominator of (11) vanish, thus leading to a 0/0 indeterminate form. In order to circumvent this problem, a limit must be taken, which can be evaluated using l'Hôpital's rule. In particular, in the following, we assume that $H^T H^H$ has $0 < q < q$ non-zero eigenvalues, i.e., $\mu_{q+1} = \mu_{q+2} = \cdots = \mu_q = 0$. Then the pdf of an unordered eigenvalue $z$ of $Z = H^T B H^H$ can be derived by taking the following limit:

$$p(z)_{low} = \lim_{\mu_{q+1} \rightarrow 0} \cdots \lim_{\mu_q \rightarrow 0} p(z) = A \sum_{k=q-s+1}^{q} \frac{a^{c_k-1}}{\Gamma(c_k)} \frac{\mathcal{V}(\kappa \mathcal{M})}{\mathcal{V}(M)}$$

for $i = 1, \ldots, g$ and $j = 1, \ldots, q$.

$$(W_k)_{i,j} = \sum_{h=0}^{j} \frac{(i-1)_l \Gamma(d+1)}{a^{h} \kappa^{d+1}} f_{\ell} p - q + 1; \ell + h$$ (14)

$$(W_k)_{i,j} = 2 e^{-z_k} \frac{\tilde{F}^{p} e^{-\kappa} \mathcal{V}(M)}{s(p-q)! (\kappa \mathcal{V}(\kappa \mathcal{M}))^{(q-1)/2}} \sum_{h=0}^{\infty} \sum_{l=0}^{n} \frac{(i-1)_l \Gamma(d+1)}{a^{h} \kappa^{d+1}} f_{\ell} p - q + 1; \ell + h$$ (18)

where we have used the result reported in (11). In (13), $\tilde{M}$ is a $g \times q$ matrix whose $(i,j)$-th entry is given by $(W_k)_{i,j}$, for $i = 1, \ldots, g$ and $j = 1, \ldots, q$.
The fact that the lower the Rician factor is, the higher the
Again, analytical and numerical results are remarkably close.
We derived a closed-form expression for the
channel for the two cases where the Rician channel has full-
the Rician factor $\kappa$ decreases, $\rho$ converges to that
For smaller $z$, which leads to a lower ergodic system capacity in the low-rank LoS case, as shown in Figure 2. The latter depicts the ergodic capacity of the
was validated by showing the excellent match between the results obtained through our exact expressions and those obtained via Monte Carlo simulation.

### REFERENCES