

Advanced 3G and 4G Wireless Communication
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Lecture - 24
SVD Based Optimal MIMO Transmission and Capacity

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$$\begin{bmatrix} \tilde{y}_1 \\ \tilde{y}_2 \\ \vdots \\ \tilde{y}_t \end{bmatrix} = \begin{bmatrix} \sigma_1 & 0 & & 0 \\ 0 & \sigma_2 & & \\ \vdots & & \ddots & \\ 0 & & & \sigma_t \end{bmatrix} \begin{bmatrix} \tilde{x}_1 \\ \tilde{x}_2 \\ \vdots \\ \tilde{x}_t \end{bmatrix} + \begin{bmatrix} \tilde{n}_1 \\ \tilde{n}_2 \\ \vdots \\ \tilde{n}_t \end{bmatrix}$$

Decoupling of MIMO channels
Parallelization of MIMO system.

Welcome to another lecture in the course on 3G 4G wireless communication systems. In the last lecture, we employed the concept of the singular value decomposition of a MIMO channel and reduced it to a decoupled MIMO wireless channel as \tilde{y} equals the diagonal matrix σ times \tilde{x} plus \tilde{n} , where this is arrived at as we said by multiplying y with u Hermitian and pre-coding the transmit vector x as x equal to v times \tilde{x} .

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Handwritten equations for t parallel channels:

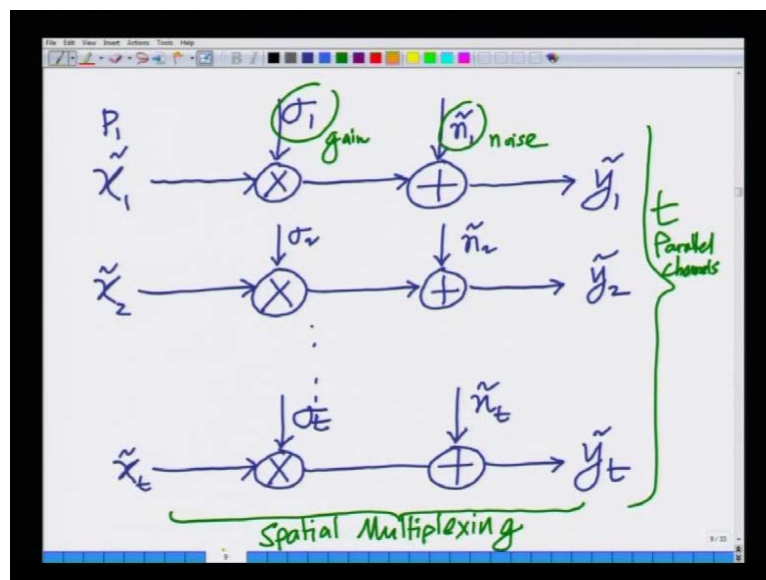
$$\begin{cases} \tilde{y}_1 = \sigma_1 \tilde{x}_1 + \tilde{n}_1 \\ \tilde{y}_2 = \sigma_2 \tilde{x}_2 + \tilde{n}_2 \\ \vdots \\ \tilde{y}_t = \sigma_t \tilde{x}_t + \tilde{n}_t \end{cases}$$

collection of t parallel channels

transmitting t information symbols in parallel.
Spatial Multiplexing

And we said as a result I have \tilde{y}_1 equals $\sigma_1 \tilde{x}_1$ plus \tilde{n}_1 \tilde{y}_2 equals $\sigma_2 \tilde{x}_2$ plus \tilde{n}_2 so on hence so forth. So this MIMO channel has become decoupled into t parallel channels, this is also as we said spatial multiplexing.

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And we have also described this schematically we drew a picture we said it can be consider as t different channels with \tilde{x}_1 transmitted as P_1 gain σ_1 noise \tilde{n}_1 \tilde{x}_2 transmitted across channel with gain σ_2 into \tilde{n}_2 noise so on and so forth.

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Optimal MIMO Power Allocation:

maximizing Capacity $\rightarrow \max \sum_{i=1}^t \log_2 \left(1 + \frac{P_i \sigma_i^2}{\sigma_n^2} \right)$

constraint $\rightarrow \sum_{i=1}^t P_i = P$

constrained maximization problem.

We have also said the capacity of this channel is the sum of the capacities of these t individual channels that is $\log_2 1 + P_i$, which is P_i is power allocated to i th channel σ_i^2 divided by σ_n^2 summation over the t channels. And we want to maximize this capacity such that this transmit power P_1, P_2, P_t allocated to each of the t channels is limited by P which is the total transmit power.

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$$P_1 = \left(\frac{1}{\lambda} - \frac{\sigma_n^2}{\sigma_1^2} \right)^+$$

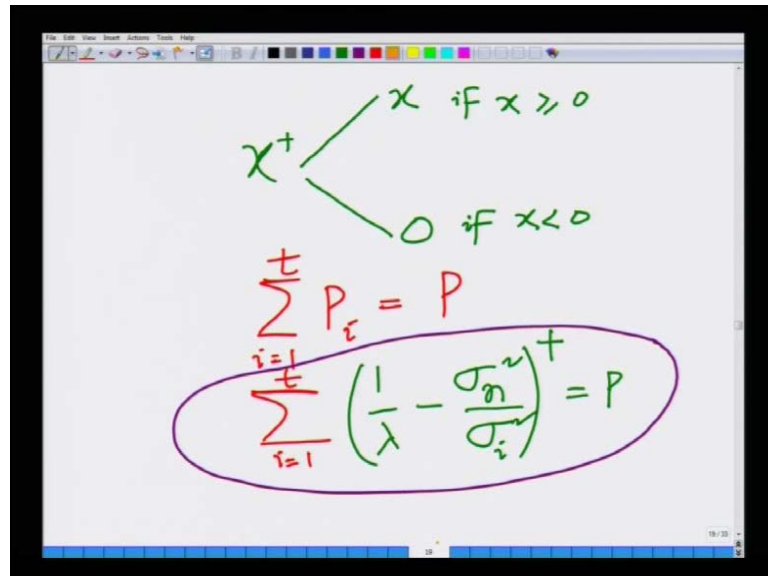
$$P_2 = \left(\frac{1}{\lambda} - \frac{\sigma_n^2}{\sigma_2^2} \right)^+$$

$$P_t = \left(\frac{1}{\lambda} - \frac{\sigma_n^2}{\sigma_t^2} \right)^+$$

We said we solve this optimization problem and we said the optimal allocation is P_i equals 1 over λ minus σ_n^2 divided by σ_i^2 keep in mind σ_n^2 squared is

the noise power, σ_i^2 is the singular value that is the gain associated with the i 'th channel.

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Handwritten notes on a whiteboard:

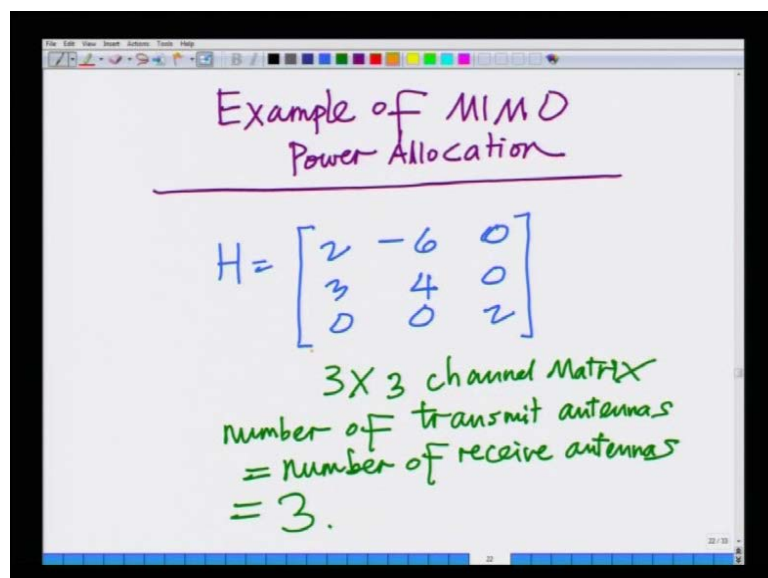
$$x^+ = \begin{cases} x & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}$$

$$\sum_{i=1}^T P_i = P$$

$$\sum_{i=1}^T \left(\frac{1}{\lambda} - \frac{\sigma_n^2}{\sigma_i^2} \right)^+ = P$$

So there is the difference between these two sigma's, the plus indicates that it is equal to this quantity if it is greater than 0, simply 0 if it is less than 0, because power cannot be less than 0.

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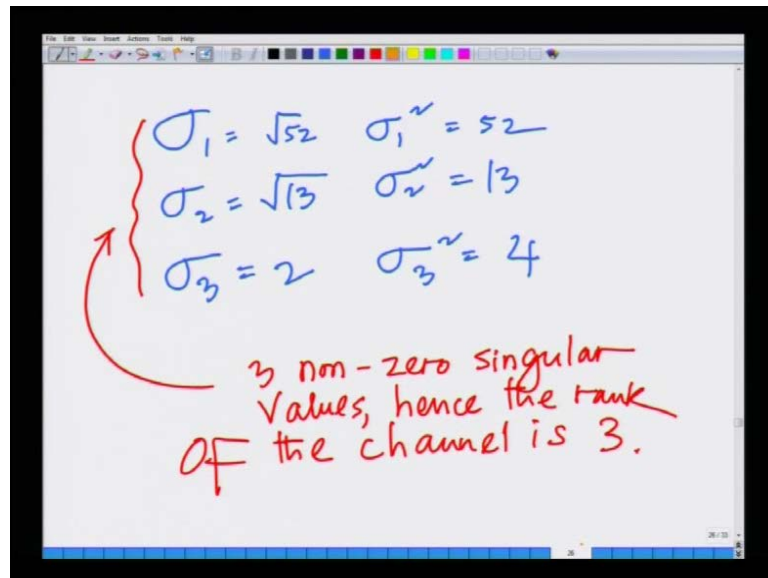
Example of MIMO Power Allocation

$$H = \begin{bmatrix} 2 & -6 & 0 \\ 3 & 4 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

3X3 channel matrix
 number of transmit antennas
 = number of receive antennas
 = 3.

And we also started with an example of this channel matrix H 2 minus 6 0, 3 4 0, 0 0 2. We computed its singular values as follows; that is square root 52, square root 13 and 2 and corresponding to these singular values.

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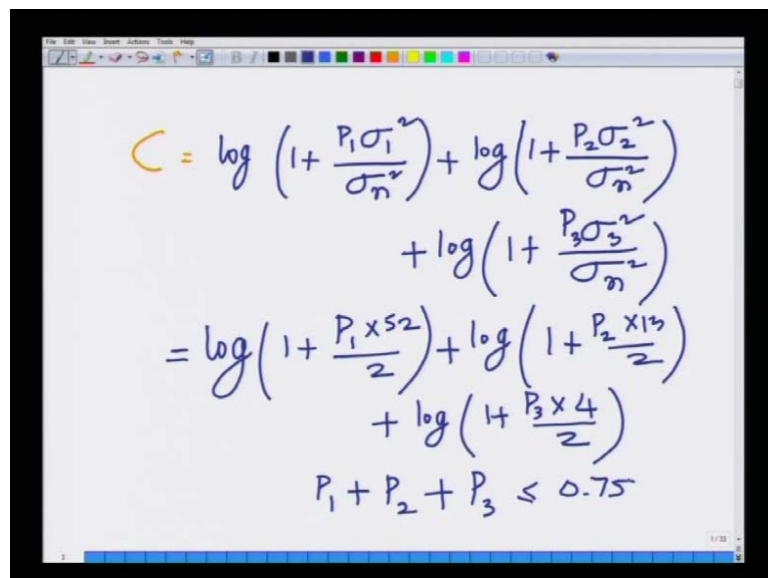
Handwritten notes on a whiteboard:

$$\left\{ \begin{array}{ll} \sigma_1 = \sqrt{52} & \sigma_1^2 = 52 \\ \sigma_2 = \sqrt{13} & \sigma_2^2 = 13 \\ \sigma_3 = 2 & \sigma_3^2 = 4 \end{array} \right.$$

3 non-zero singular values, hence the rank of the channel is 3.

We were above in the process of computing the optimal power allocation towards capacity maximization. So with that let us proceed into today's lecture.

(Refer Slide Time: 03:12)



Handwritten notes on a whiteboard:

$$C = \log \left(1 + \frac{P_1 \sigma_1^2}{\sigma_n^2} \right) + \log \left(1 + \frac{P_2 \sigma_2^2}{\sigma_n^2} \right) + \log \left(1 + \frac{P_3 \sigma_3^2}{\sigma_n^2} \right)$$

$$= \log \left(1 + \frac{P_1 \times 52}{2} \right) + \log \left(1 + \frac{P_2 \times 13}{2} \right) + \log \left(1 + \frac{P_3 \times 4}{2} \right)$$

$$P_1 + P_2 + P_3 \leq 0.75$$

So the capacity can be as we said it can be represented as log 2 there are 3 channels; 1 plus $P_1 \sigma_1^2$ square divided by σ_n^2 square plus log I will drop the base 2 here because it is

obvious from the context plus $\log P_2 \sigma_2^2$ divided by σ_n^2 plus $\log 1$ plus $P_3 \sigma_3^2$ divided by σ_n^2 .

Let P_1, P_2, P_3 are the powers allocated to channel 1, 2, 3 respectively $\sigma_1, \sigma_2, \sigma_3$ are the singular values of these three channels nothing but, the gains of these three channels and σ_n^2 is the noise power, this can be represented as $\log 1$ plus σ_1^2 square is 52. So this is P_1 into 52 divided by 2 plus $\log 1$ plus P_2 into 13 divided by 2 plus $\log 1$ plus P_3 into 4 divided by 2 as σ_3^2 is 4.

So this is the capacity optimization that we want to look at of course, this is subject to the constraint that $P_1 + P_2 + P_3$ is less than or equal to 0.75, that is the total transmit power, that is the total power available with the transmitter.

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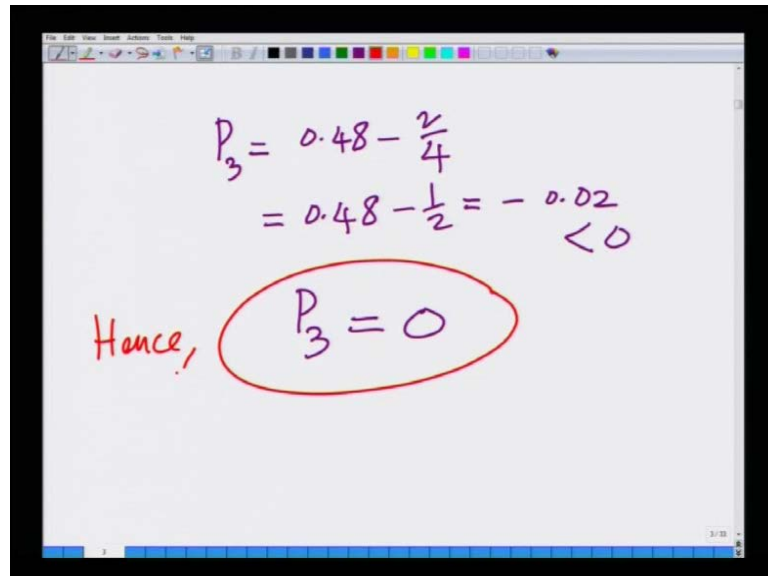
The image shows a whiteboard with handwritten mathematical equations. At the top, it says $N = t = 3$. Below that, the equation $\left(\frac{1}{\lambda} - \frac{1}{26}\right) + \left(\frac{1}{\lambda} - \frac{2}{13}\right) + \left(\frac{1}{\lambda} - \frac{1}{2}\right)$ is written. This is followed by $= 0.75$. Then, the equation $\frac{1}{\lambda} = \frac{0.75 + \frac{1}{26} + \frac{2}{13} + \frac{1}{2}}{3}$ is written. Finally, the result $\frac{1}{\lambda} = 0.48$ is shown.

And we said we have to follow an iterative procedure, where first we said N equals t equals 3. Now what I am going to do is, I am going to iteratively solve this thing $\frac{1}{\lambda} - \frac{\sigma_i^2}{\sigma_n^2}$ that is $\frac{1}{\lambda} - \frac{1}{26}$ plus $\frac{1}{\lambda} - \frac{2}{13}$ plus $\frac{1}{\lambda} - \frac{1}{2}$ equals 0.75.

I can solve this as follows $\frac{1}{\lambda} = 0.75 + \frac{1}{26} + \frac{2}{13} + \frac{1}{2}$ divided by 3 equals 0.48. So I have computed corresponding to this assumption the λ values 0.48. Now I am going to back substitute λ and check is $\frac{1}{\lambda}$ in fact is

0.48. I am going to back substitute this and check if the powers are consistent that is every power should be greater than 0.

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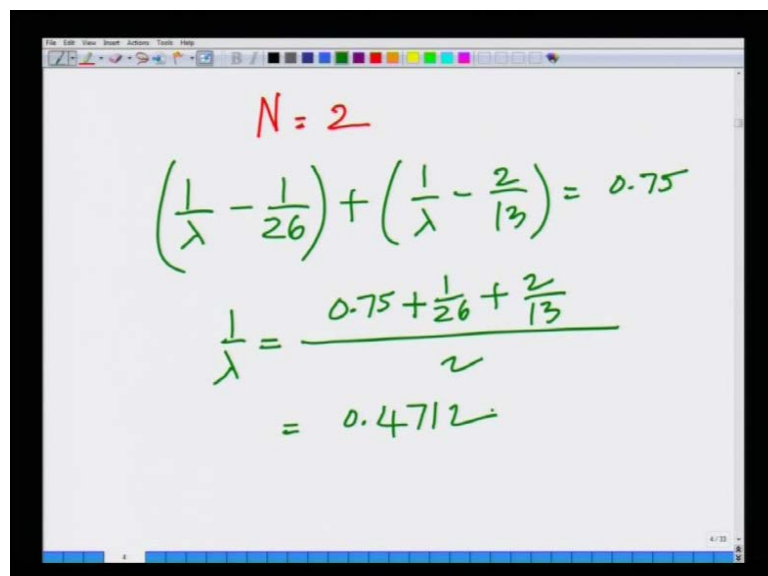
$$P_3 = 0.48 - \frac{2}{4}$$

$$= 0.48 - \frac{1}{2} = -0.02 < 0$$

Hence, $P_3 = 0$

So now I go back and I verify this P_3 , P_3 equals $0.48 - \frac{1}{\lambda}$ by λ minus σ_n^2 by σ_3^2 , which is σ_n^2 by σ_3^2 which is 2 divided by 4 equals half. So 0.48 minus half equals minus 0.02 which is less than 0. Hence, this is not consistent with our assumptions, the only thing this means is that P_3 is 0, that is the third mode is allocated 0 power hence P_3 equals 0.

(Refer Slide Time: 07:17)



$$N = 2$$

$$\left(\frac{1}{\lambda} - \frac{1}{26}\right) + \left(\frac{1}{\lambda} - \frac{2}{13}\right) = 0.75$$

$$\frac{1}{\lambda} = \frac{0.75 + \frac{1}{26} + \frac{2}{13}}{2}$$

$$= 0.4712$$

Now what I will do is I will set N equals t minus 1, that is N equals 2 and now I will resolve this thing. Now I will resolve this thing as 1 by lambda minus 1 by 26 plus 1 by lambda minus 2 by 13 equals 0.75, 1 over lambda equals 0.75 plus 1 over 26 plus 2 over 13 divided by 2 equals 0.4712.

(Refer Slide Time: 08:02)

$$P_1 = 0.4712 - \frac{1}{26} = 0.4327 > 0$$

$$P_2 = 0.4712 - \frac{2}{13} = 0.3174 > 0$$

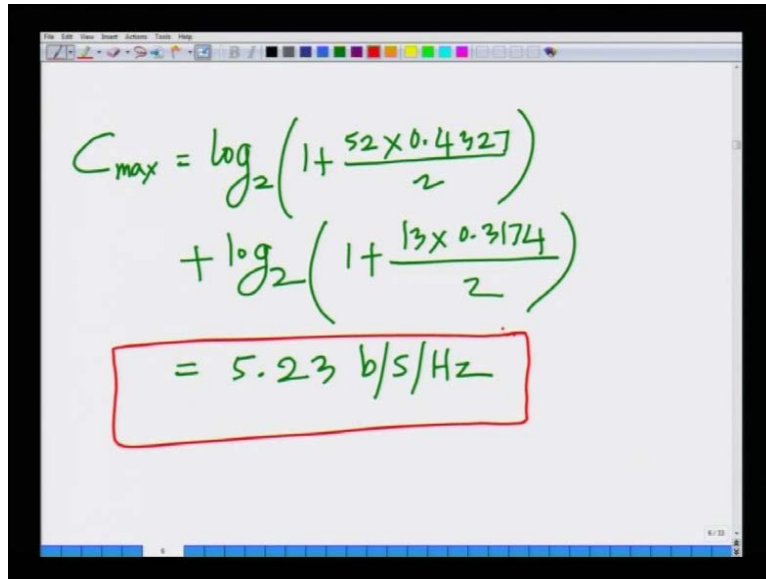
$$P_3 = 0$$

Optimal power $P_1 = 0.4327 = -3.63 \text{ dB}$
 $P_2 = 0.3174 = -4.98 \text{ dB}$
 $P_3 = 0$

So now I will again go back and see if the computed powers are greater than 0, P 1 equals 0.4712 minus 1 by 26 equals 0.4327 this is greater than 0, in fact I will express is this in dB. So I will do that later and P 2 equals 0.4712 minus 2 by 13 equals 0.3174. Now you can see both the computed powers are greater than 0. You can see this they are greater than 0. Hence, this is consistent with our assumptions. So these are the optimal power the procedure now terminates, hence these are the optimal powers and in fact P 3 equals 0.

So optimal powers are P 1 equals 0.4327, however powers have to expressed in dB. So I take $10 \log_{10} P_1$ which is minus 3.63 dB. P 2 equals 0.3174 taking $10 \log_{10}$ of that, that is minus 4.98 dB and P 3 equals 0, these are the optimal allocated powers and what is the maximum capacity corresponding to this thing?

(Refer Slide Time: 09:40)



A screenshot of a digital whiteboard showing a handwritten calculation for maximum capacity C_{max} . The equation is written in green ink and consists of two logarithmic terms added together, followed by an equals sign and the final result. The first term is $\log_2\left(1 + \frac{52 \times 0.4327}{2}\right)$. The second term is $+ \log_2\left(1 + \frac{13 \times 0.3174}{2}\right)$. The final result, $= 5.23 \text{ b/s/Hz}$, is enclosed in a red rectangular box. The whiteboard interface includes a toolbar at the top with various drawing tools and a status bar at the bottom.

$$C_{max} = \log_2\left(1 + \frac{52 \times 0.4327}{2}\right) + \log_2\left(1 + \frac{13 \times 0.3174}{2}\right) = 5.23 \text{ b/s/Hz}$$

The maximum capacity corresponding to this thing as we said C_{max} equals \log_2 to the base 1 plus 52 into 0.4327 divided by 2 plus \log_2 . This is the capacity of channel one plus \log_2 into 1 plus 13 into 0.3174 divided by 2 and channel power 3 allocated to channel three is 0. So that capacity is 0. So this is simply nothing but, 5.23 bits per second per hertz. You can verify this, this is 5.23 bits per second per hertz. That is the maximum capacity corresponding to a total transmit power of 0.75 that is minus 1.25 dB and corresponding to noise power of 3 dB that is 2 alright.

However, this does not essentially complete the procedure there is 1 small part left which is how to do the transmission? Remember we still have to indicate what are the vectors that have to be transmitted from the transmitter? Let me for an instant go back to the SVD of this matrix.

(Refer Slide Time: 11:04)

$$H = U \Sigma V^H$$

$$V^H = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{matrix} v_1^H \\ v_2^H \\ v_3^H \end{matrix}$$

$$\bar{x} = [v_1 | v_2 | v_3] \begin{bmatrix} \tilde{x}_1 \\ \tilde{x}_2 \\ \tilde{x}_3 \end{bmatrix}$$

$$= v_1 \tilde{x}_1 + v_2 \tilde{x}_2$$

From the SVD we notice that the matrix SVD equals $u \Sigma v^H$, from the SVD we notice that the matrix v is nothing but, or v^H is nothing but, $\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$. Hence this is the row v_1^H , v_2^H , v_3^H , notice that we have to pre-code the transmit symbols with this hence, the actual transmit vector \bar{x} the actual transmit vector \bar{x} is given as $v_1 v_2 v_3$. These are the columns $v_1 v_2 v_3$ times $\tilde{x}_1 \tilde{x}_2 \tilde{x}_3$. However, \tilde{x}_3 is allocated 0 power. So I will remove this hence, this is simply $v_1 \tilde{x}_1 + v_2 \tilde{x}_2$ which can be written as vector $\begin{bmatrix} 0 & 1 & 0 \end{bmatrix}$ times \tilde{x}_1 plus vector $\begin{bmatrix} 1 & 0 & 0 \end{bmatrix}$ times \tilde{x}_2 .

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$$\tilde{\mathbf{x}} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \tilde{x}_1 + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \tilde{x}_2$$

Transmit Vector to maximize Capacity

$$\tilde{\mathbf{x}} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} 0.66 b_1 + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} 0.56 b_2$$

unit power symbols.

Remember these are the vectors \mathbf{v}_1 and \mathbf{v}_2 , these are also the beam formulation remember, you cannot simply transmit any transmit vector but, you have to pre-code whatever transmit symbols are there, with this transmit with this matrix \mathbf{V} alright. That is what we said that is what results in the decoupling and now this easy \tilde{x}_1 is nothing but, you have to allocate power P_1 to it is. So this is square root of P_1 into b_1 , where b_1 is a unit power symbol.

This is square root of P_2 into b_2 , where b_2 is a unit power symbol computing P_1 and P_2 as before, this is nothing but, $\begin{bmatrix} 0 & 1 & 0 \end{bmatrix}$ times $0.66 b_1$ plus $\begin{bmatrix} 1 & 0 & 0 \end{bmatrix}$ times $0.56 b_2$ alright. So this is $\tilde{\mathbf{x}}$ which is vector \mathbf{v}_1 times $0.66 b_1$ plus vector \mathbf{v}_2 times $0.56 b_2$, this 0.66 , 0.56 are essentially the square roots of the optimal power to maximize capacity. This is square root of P_1 , 0.56 is square root of P_2 and b_1 and b_2 are unit power constellation symbols. These are unit power symbols alright. So this is the allocation that maximizes the capacity this can be anything this can be in fact even be coded symbols alright.

So if you need some code to achieve the capacity b_1 and b_2 can in fact be coded symbols alright. So this is the complete transmit scheme that is you beam form in these direction that is you employ vectors \mathbf{v}_1 , \mathbf{v}_2 to pre-code and transmit them with the appropriate powers to maximize the capacity and this is the transmit this is the transmit vector, this is the actual transmit vector, this is the transmit vector to maximize capacity alright.

So this is the transmit vector that maximizes the capacity alright, before we move on let me do another again a very small idea here. How do essentially how do you characterize?

Because we still have not characterized, what are the capacity advantages of a MIMO system?

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The image shows a handwritten slide with the following content:

Asymptotic Capacity:

$$C = \log_2 \left| I + \frac{1}{\sigma_n^2} H R_x H^H \right|$$

Below the formula, there are two red arrows pointing to parts of the equation:

- An arrow points from the word "determinant" to the vertical bars of the determinant.
- An arrow points from the word "Transmit Covariance" to the R_x term.

Below the formula, the definition of R_x is given:

$$R_x = E(\bar{x} \bar{x}^H)$$

So I am briefly going to look at a notion of asymptotic capacity. We have seen that the capacity of a MIMO system the capacity of a MIMO system is $\log 2$ or it can be shown that the capacity of a MIMO system is $\log 2 \sigma_n^2 H R_x H^H$ Hermitian. Let me explain the different terms, this is the log the modulus here in fact indicates the determinant, this is the determinant of the matrix inside alright, this is the noise variance H is the channel matrix and R_x is known as the transmit covariance, that is it shows the power profile of the transmitter symbols.

In fact R_x equals expected $\bar{x} \bar{x}^H$ Hermitian this is the transmit profile. What this shows is what are the powers allocated to the different transmit symbols from the different antennas alright. You might remember it we have considered the transmit covariance even in the case where we derived the mmse estimator.

(Refer Slide Time: 17:15)

$$R_x = \frac{P_t}{t} I$$

Transmit Covariance

$$C = \log_2 \left| I + \frac{P_t}{t \sigma_n^2} H H^H \right|$$
$$t \gg r$$

Now what I want to assume here is, here I am going to assume a simple transmit covariance structure. I am going to assume that the power, whatever power p is available at the transmitter is distributed uniformly across all the transmit antennas. That is each transmit antenna is allocated a power P over t . Hence, my transmit covariance R_x equals $P t$ over $t I$. This is the transmit covariance. Hence, we have C the capacity using this transmit covariance is modified as $\log_2 P t$ over $t \sigma_n^2 H H^H$ Hermitian.

Now what I am going to assume is, that I am going to take like a slightly modified assumption to illustrate what I mean by this asymptotic capacity? I am going to assume that t is much greater r , this is however not this is however unlike what we have assuming earlier we always assume the case that r is greater than or equal to t , just for this section I am going to slightly modify that assumption. I am going to see what happens as the number of transmit antennas increases much larger compared to the number of receive antennas. What we have in that case is, let me look at the structure of this matrix. I want to look at the structure of this matrix $H H^H$ Hermitian. If I look at the structure of that matrix.

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$$HH^H = \begin{bmatrix} h_1^H & h_2^H & \dots & h_t^H \end{bmatrix} \begin{bmatrix} h_1 & h_2 & \dots & h_r \end{bmatrix}$$

$$= \begin{bmatrix} h_1^H h_1 & h_1^H h_2 & \dots & h_1^H h_r \\ h_2^H h_1 & h_2^H h_2 & \dots & h_2^H h_r \\ \vdots & \vdots & \ddots & \vdots \\ h_t^H h_1 & h_t^H h_2 & \dots & h_t^H h_r \end{bmatrix}$$

HH^H Hermitian now remember r is much smaller than t or t is much smaller greater than r which means, the rows there are many more columns than there are rows which means, the size of each row is fairly large compared to the number of columns. So we have number of rows. So we have h_1 Hermitian, let me denote this by h_1 Hermitian, h_2 Hermitian so on up to h_t Hermitian. These are the different these are the different rows into h_1 h_2 h_r alright and these are the different columns alright. Now this matrix can be simplified as h_1 Hermitian h_1 h_2 Hermitian h_2 so on h_r Hermitian h_r and the off diagonal terms are clear h_2 Hermitian h_1 , h_1 Hermitian h_2 and so on.

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diagonal terms

$$h_i^H h_i = \|h_i\|^2 \rightarrow t$$

$$h_i^H h_j \text{ when } i \neq j \rightarrow 0$$

$$HH^H \rightarrow \begin{bmatrix} t & 0 & \dots & 0 \\ 0 & t & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & t \end{bmatrix} = tI_r$$

Now observe each of these diagonal terms that is look at that diagonal terms they are $\mathbf{h}_i^H \mathbf{h}_i$ Hermitian $\mathbf{h}_i \mathbf{h}_i^H$ which is simply the dot product of each row with itself and this tends to this is equal to $\|\mathbf{h}_i\|^2$, that is the norm of a vector of length t alright and this tends to remember we assume the each coefficient is average power 1. So this tends to t alright.

Also $\mathbf{h}_i^H \mathbf{h}_j$ when $i \neq j$, remember we said this different elements are uncorrelated. Hence, this tends to 0 alright. So $\mathbf{H}^H \mathbf{H}$ the matrix $\mathbf{H}^H \mathbf{H}$ Hermitian $\mathbf{H}^H \mathbf{H}$ Hermitian for large number of transmit antennas compared to receive antennas looks as follows, it looks as $t \mathbf{I}$ and 0s on the off diagonal. In fact this should not be n equal to this should be at tends to alright. Which is nothing but, t times identity matrix t times identity matrix of size r because $\mathbf{H}^H \mathbf{H}$ Hermitian remember is of size r .

(Refer Slide Time: 17:15)

$$\mathbf{R}_x = \frac{P_t}{t} \mathbf{I}$$

↑
Transmit
Covariance

$$C = \log_2 \left| \mathbf{I} + \frac{P_t}{t \sigma_n^2} \mathbf{H} \mathbf{H}^H \right|$$

$$t \gg r$$

So I am going to take that and I am going to substitute it in the expression we had earlier which is $\log_2 \left| \mathbf{I} + \frac{P_t}{t \sigma_n^2} \mathbf{H} \mathbf{H}^H \right|$ asymptotically, this looks hence asymptotic capacity.

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Handwritten derivation of the asymptotic capacity formula C_a on a whiteboard. The derivation shows the simplification of the log-determinant of a matrix $I + \frac{1}{\sigma_n^2} P_t H^H H$ to a scalar expression $r \log_2 \left(1 + \frac{P_t}{\sigma_n^2} \right)$. A red arrow points to the P_t term in the second equation, labeled "total transmit power".

$$\begin{aligned}
 C_a &= \log_2 \left| I + \frac{1}{\sigma_n^2} P_t H^H H \right| \\
 &= \log_2 \left| I + \frac{P_t}{\sigma_n^2} I \right| \quad \text{total transmit power} \\
 &= r \log_2 \left(1 + \frac{P_t}{\sigma_n^2} \right)
 \end{aligned}$$

C_a asymptotic equals $\log_2 I + 1$ by $\sigma_n^2 P_t$ over t into $H^H H$ Hermitian we said is t times identity. Hence, this is nothing but, \log_2 look at this the t 's cancel hence this is nothing but, $\log_2 I + P_t$ over σ_n^2 , where P_t is the total transmit power, this is the total transmit power times identity and this you can see is nothing but, you can see this is nothing but, r times log of to the base 2 $1 + P_t$ over σ_n^2 . Why does this follow? Because if you look at the structure of this matrix $I + P_t$ over $\sigma_n^2 I$.

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Handwritten derivation showing the matrix structure of $I + \frac{P_t}{\sigma_n^2} I$. It is represented as a diagonal matrix with r diagonal elements, each equal to $1 + \frac{P_t}{\sigma_n^2}$.

$$\begin{aligned}
 I + \frac{P_t}{\sigma_n^2} I &= \begin{bmatrix} 1 + \frac{P_t}{\sigma_n^2} & 0 & \dots & 0 \\ 0 & 1 + \frac{P_t}{\sigma_n^2} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 + \frac{P_t}{\sigma_n^2} \end{bmatrix} \\
 &= \left(1 + \frac{P_t}{\sigma_n^2} \right)^r
 \end{aligned}$$

This matrix is nothing but, this matrix is nothing but, $1 + P_t \text{ over } \sigma_n^2$ $1 + P_t \text{ over } \sigma_n^2$ and the off diagonal terms are all 0. Hence the determinant of this matrix is nothing but, $1 + P_t \text{ over } \sigma_n^2$ to the power r and when you take log of the determinant that is nothing but, $r \text{ times } \log 1 + P_t \text{ over } \sigma_n^2$.

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$$C_a = r \log_2 \left(1 + \frac{P_t}{\sigma_n^2} \right)$$

Constant transmit power

Total transmit power

$$= \min(r, t) \log_2 \left(1 + \frac{P_t}{\sigma_n^2} \right)$$

MIMO increase in capacity

SISO capacity

Hence we have seen asymptotic $r \text{ times } \log_2 1 + P_t \text{ over } \sigma_n^2$, where P_t is the total transmit power, this is the this is the total transmit power. Now you can see from here clearly, that asymptotically the capacity increases as r which means, the more number of receive antennas you have it increases linearly with respect to r and also you can observe more importantly that this is for the same transmit power. I am not increasing the transmit power this is for constant. So I have a MIMO system.

In a MIMO system the capacity is increasing linearly with respect to r and same transmit power just because I simply because I have more transmit antennas, I am not increasing the transmit power for the same transmit tower compare to a single input, single output system my capacity is asymptotically increasing linearly with the number of antennas.

In fact I will write this as remember t is much greater than r . So r is nothing but, the minimum $r \text{ comma } t$. Hence, I will write this as minimum of $r \text{ comma } t \log_2$ of $1 + P_t \text{ over } \sigma_n^2$, \log_2 of $1 + P_t \text{ over } \sigma_n^2$ is nothing but, the SISO channel capacity. If I had a single antenna my capacity would be $\log_2 1 + P_t \text{ over } \sigma_n^2$.

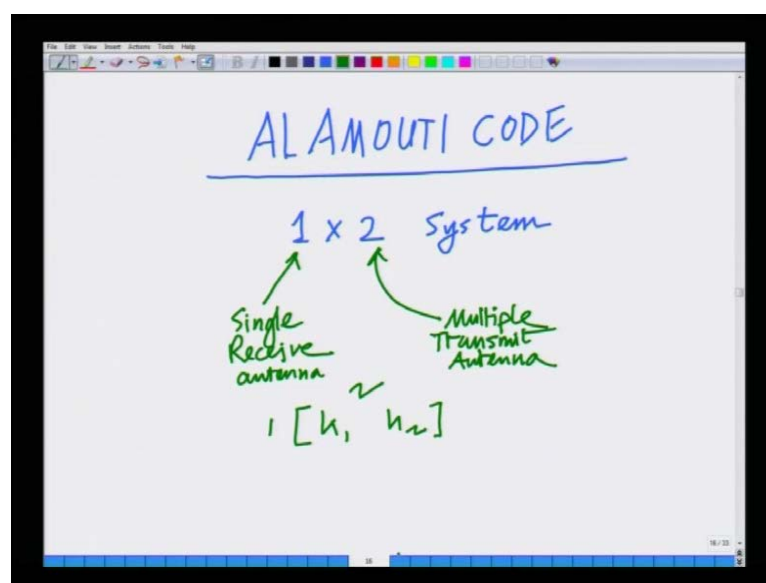
This is this part is nothing but, the SISO capacity, this increase here the minimum of r_t is nothing but, the spatial multiplexing gain, the capacity gain that is arriving because you are transmitting many information streams in parallel precisely how many information streams? This is minimum of $r_{\text{comma } t}$, this is nothing but, MIMO increase in capacity.

Hence, MIMO system essentially results in an increase in capacity that is proportional to minimum of $r_{\text{comma } t}$ for instance, if you have let us say 2 4 receive antennas and 10 transmit antennas your capacity raises as minimum of $r_{\text{comma } t}$, which is minimum of 4 comma 10 which is 4.

So it is so for the same power you get a 4 times increase in capacity asymptotically. That is what this result say so. That is the big gain of a MIMO system which is nothing but, it results in an increase in capacity, a significant increase in capacity which is a key part of every for 3G and 4G wireless system because remember as we said the first lecture for 3G 4G wireless systems are based broadband wireless access, that is they want to provide high data rates. So that you can use them not only for voice but, video and its own applications.

So MIMO is a key technology that makes this possible in 3G and 4G wireless communication systems alright. So with that I will move on to the next topic in MIMO communication system. So that brings an end to the capacity characterization. Now let us look on to let us move on to another important topic in MIMO system which is space time coding.

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So I will start with a description of the Alamouti code. So before I start with the description of the Alamouti code, I want to mention something, I am going to consider a 1 cross 2 system. So it is not exactly a MIMO system, it is rather multiple transmit antenna 1 receive antenna. We have not dealt with this kind of system explicitly before alright. We have seen multiple receive antennas, single transmit antenna but, we have not looked what happens when you have multiple transmit antenna, single receive antenna. So I am considering the 1 cross 2 system, which is single receive antenna, multiple single receive antenna, multiple transmit antenna system and so that system the channel matrix is h_1 comma h_2 , where h_1 and h_2 are coefficients. So look at this I have 1 receive antenna, 2 transmit antennas.

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1x2 System Model:

$$y = [h_1 \quad h_2] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + n$$

Symbol transmitted from transmit antenna 1

Symbol transmitted from antenna 2

And my system model can be expressed as what is the 1 cross 2 system model; that can be expressed as the received symbol y equals $h_1 h_2$, which is my 1 cross 1 MIMO system times $x_1 x_2$ plus n . What is this x_1 ? x_1 is nothing but, symbol transmitted from transmit antenna 1, x_2 is symbol transmitted from transmit antenna 2, symbol transmitted from antenna 2 alright.

So x_1 is a symbol transmitted from transmit antenna 1, x_2 is the symbol transmitted from antenna 2 alright. I have y equals $h_1 h_2 x_1 x_2$ and now how do we do how do we do transmission in this case when you have 2 transmit antennas and 1 receive antenna. Let me illustrate to you a simple scheme, transmit antenna scheme for r transmission scheme for a 1 cross 2 system to obtain diversity.

First of all the question we want to ask is in this system is it possible to obtain diversity? Because remember, we said when we have multiple receive antennas and single transmit antenna we could obtain a diversity gain. Now is the same thing possible when you have the other case, that is multiple transmit antennas and single receive antenna can be still obtain diversity gain.

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The image shows a whiteboard with handwritten mathematical expressions. At the top, it says "Consider a symbol x ". Below this, two equations are written: $x_1 = \frac{h_1^*}{\|h\|} x$ and $x_2 = \frac{h_2^*}{\|h\|} x$. These are then combined into a vector equation: $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \frac{h_1^*}{\|h\|} \\ \frac{h_2^*}{\|h\|} \end{bmatrix} x$. A red arrow points from the text "Transmit Beamforming" to the vector in the equation.

Let me illustrate to you a simple scheme, consider a symbol x . What I am going to transmit from the transmit antennas is x_1 equals h_1 conjugate divided by norm h times x . So it is sort of pre-coding when I have x , I want to transmit x from transmit antenna 1 I am transmitting h_1 conjugate divided by norm h times x . From transmit antenna 2 I am going to transmit h_2 conjugate divided by norm h times x . Hence, this can be represented as a vector h_1 conjugate divided by norm h h_2 conjugate divided by norm h times x alright.

So I am going to transmit x_1 x_2 , x_1 x_2 as h_1 conjugate over norm h h_2 conjugate over norm h times x , where x is the actual modulated information symbol. This is also similar to the pre-coding that we saw in the singular value decomposition remember, before transmission of the vector we obtain the vector x as v times \tilde{x} .

This is something similar except now here it is not a matrix but, a single vector this also has a name in the context of wireless communication, this is known as beam forming. That is your directing your beam in this direction and more precisely this is known as transmit this is known as transmit beam forming.

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The image shows a whiteboard with handwritten mathematical equations. The first equation is $y = [h_1 \ h_2] \begin{bmatrix} \frac{h_1^*}{\|h\|} \\ \frac{h_2^*}{\|h\|} \end{bmatrix} x + n$. This is simplified to $= \|h\| x + n$. Below this, the SNR is given as $SNR = \frac{\|h\|^2 P}{\sigma_n^2}$, which is circled in blue. Two blue arrows point from text annotations to the SNR formula: one from "Exactly same as MRC!" pointing to the numerator, and another from "Similar to RX Diversity" pointing to the denominator.

Now let us see what happens when I transmit this symbol here or this vector here across the 1 cross 2 1 cross 2 channel that is y equals $h_1 \ h_2$ into $\frac{h_1^*}{\|h\|} \frac{h_2^*}{\|h\|}$ into x plus n . This you can see is nothing but, $\frac{h_1^* h_1}{\|h\|} + \frac{h_2^* h_2}{\|h\|}$ that is magnitude h_1 square plus h_2 square divided by norm h which is nothing but, norm h times x plus n .

And now we are in business because we see SNR is nothing but, norm h square times P , where P is the transmit power divided by sigma n squared. So if you look at the SNR of this system that is nothing but, norm h square times expected x square which is transmit power in P divided by sigma n squared. Hence, the SNR is exactly same as that of maximum ratio combiner, exactly as MRC. Hence, what this says is that if you can do this at the transmitter, then it does not matter if you have more transmit antenna, single receive antenna or more receive antenna, single transmit antenna you can transmit in such a way that you can get the same performance that you get as the maximum ratio combiner that is diversity order 2 in this case.

Now is that so, this is similar to this says t_h diversity is similar to R_x diversity, that is having multiple transmit antennas is similar to having multiple receive antennas but, this is this exactly the same thing? Is having multiple antennas at the transmitter exactly same as having multiple antennas at the receiver?

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The diagram shows a whiteboard with the following content:

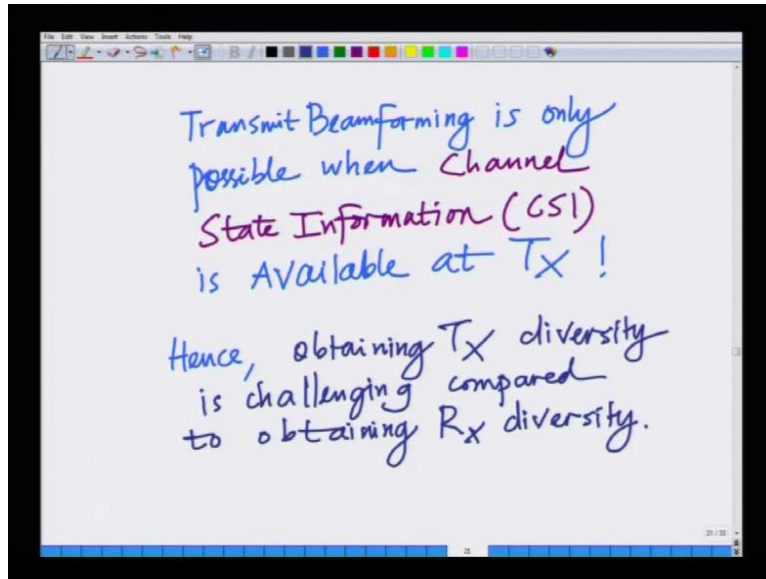
- Transmit Vector** (written at the top)
- $$= \begin{bmatrix} \frac{h_1^*}{\|h\|} \\ \frac{h_2^*}{\|h\|} \end{bmatrix} x$$
 (The matrix part is circled in green)
- channel coefficients** (written in green, with an arrow pointing to the h_1^* and h_2^* terms)
- Channel State Information (CSI)** (written in blue)
- Can this be done at the transmitter?** (written in green, with an arrow pointing to the matrix)

Let us go back to what we have done? We have done a transmit pre-coding where we said the transmit vector is h_1 conjugate divided by norm $\times h_2$ conjugate divided by norm h times x . Now can this be done at the transmitter? Can this operation be done? Or can this operation be done at the transmitter? Is the question which want to ask ourselves.

To be able to do this at the transmitter we require knowledge of h_1 and h_2 , which are the channel coefficients. So these are the channel coefficients, this is termed as remember, the wireless channel is changing this is termed as channel knowledge or channel state information.

So this is termed as this is termed as channel state information or CSI remember, since you are transmitting from the transmitter to the receiver, it is easy to estimate the channel at the receiver and obtain channels straight information at the receiver. However to employ this at the transmitter, the transmitter needs channel straight information which means that information has to be relied back to the transmitter.

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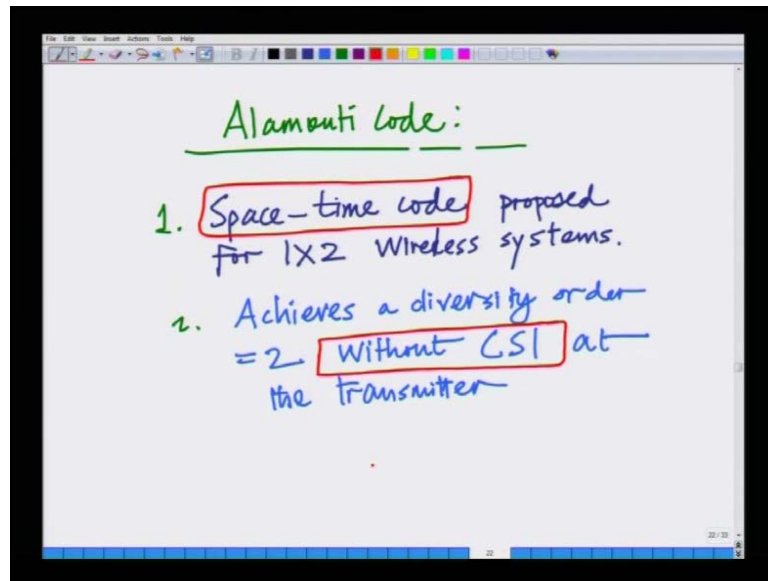


Hence, this is only possible if knowledge of the channel coefficients is available at the transmitter. Hence, transmit beam forming is only possible when channel knowledge or channel state information channel knowledge or channel state information is available at the transmitter.

So this is not always possible and obtaining channel state information at the transmitter is much more difficult than channel state information at the receiver, that is why MRC maximal ratio combining is possible at the receiver. However this scheme which is maximal ratio transmission performing at the transmitter is much more difficult.

Hence, obtaining transmit diversity is challenging compared to obtaining hence, obtaining transmit diversity is challenging compared to obtaining received diversity that is one of the key challengers.

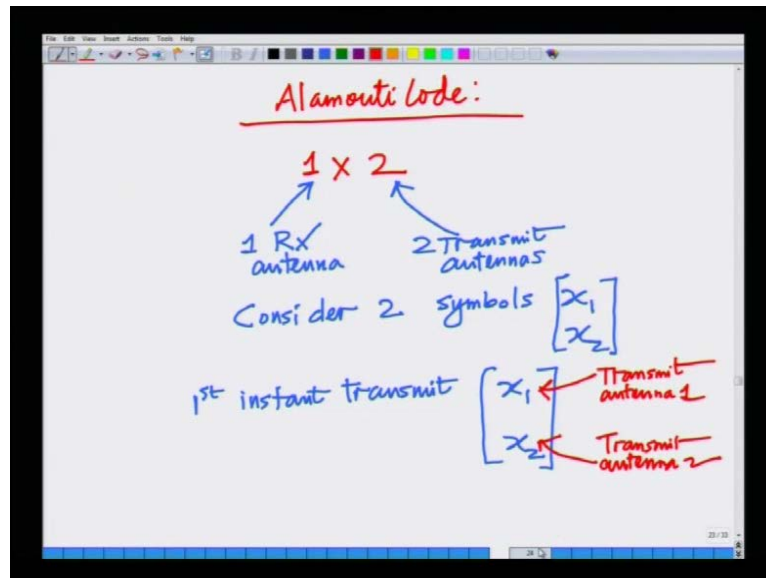
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In this context what you want to discuss next is what is known as the Alamouti code? What is the Alamouti code? Alamouti code is the code, is the space time code which Alamouti code I am going to list the salient points here. It is a space time code proposed for 1 cross 2 or single receive antenna two transmit antenna wireless systems it is a space time code alright. That is the key, this is a space time code in fact, it is a space time block code as we are going to look at look at later and it achieves a diversity order of 2 remember it has 2 antennas. So full diversities diversity order 2.

So it achieves a diversity order 2 and without channel knowledge or channel state information CSI at the key here is it achieves the diversity order 2 however, it does it without CSI that is, without the need for channel state information or channel knowledge and the transmitter that is the unique feature of the Alamouti code. That is what we are going to discuss next. So we are going to consider a 1 cross 2 systems.

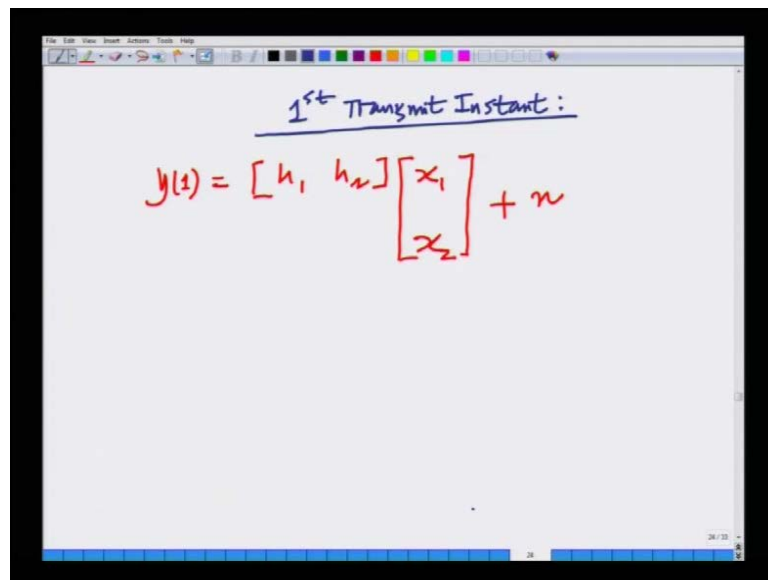
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So I am going to consider a 1 cross 2 system that is, so let me illustrate the Alamouti code; it is a 1 cross 2 system, 1 receive antenna. So I am going to consider 1 cross 2 system which means, 1 receive antenna and 2 transmit it has 1 receive antenna and 2 transmit antennas. At the first instance, so we consider 2 symbols consider 2 symbols x_1 comma x_2 . We consider 2 symbols x_1 comma x_2 at the first instant, we transmit first instant, we transmit the transmit vector x_1 comma x_2 .

So I am a considering 1 cross 2 system to illustrate the Alamouti code. I am considering 2 symbols x_1 comma x_2 at the first instant I am going to transmit the vector x_1 comma x_2 which means, from transmit antenna 1 I am going to transmit x_1 from transmit antenna 2 I am going to transmit x_2 . So x_1 is transmitted from transmit antenna 1 x_2 is going to be transmitted from transmit antenna 2 which means, this received symbols in the first times instant y_1 can be expressed as $h_1 h_2 x_1$ comma x_2 plus n .

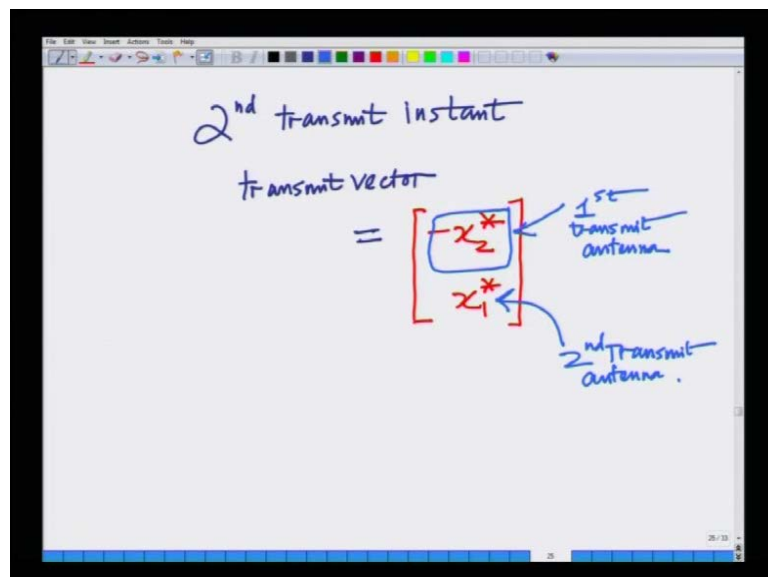
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A screenshot of a presentation slide showing a handwritten equation. The text "1st Transmit Instant:" is written in blue at the top. Below it, the equation $y(1) = [h_1 \ h_2] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + n$ is written in red. The equation represents the received signal at the first instant as a linear combination of the transmitted signals x_1 and x_2 through channels h_1 and h_2 , plus noise n .

So this can be expressed as y_1 equals $h_1 h_2$ times $x_1 x_2$ plus n . This is for the first instant this is let me characterize, this is for the first transmit this is for the first transmit instant y_1 equals $h_1 h_2$ times $x_1 x_2$ plus n . Now for the second transmit instant I will do something interesting what Alamouti has proposed this is something very interesting.

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A screenshot of a presentation slide showing a handwritten diagram. The text "2nd transmit instant" is written in blue at the top. Below it, the text "transmit vector" is written in blue. The equation $\text{transmit vector} = \begin{bmatrix} -x_2^* \\ x_1^* \end{bmatrix}$ is written in red. A blue box is drawn around the top element $-x_2^*$, with a blue arrow pointing to it from the text "1st transmit antenna". Another blue arrow points from the text "2nd transmit antenna" to the bottom element x_1^* . This diagram illustrates the Alamouti space-time coding scheme for the second instant, where the signals are transmitted in a specific orthogonal manner.

For the second transmit instant consider the same symbols x_1 and x_2 . However transmit them as follows transmit vector equals the transmit vector for the second transmit instant is minus x_2 conjugate x_1 conjugate. That is I consider the same symbols x_1 and x_2

which were transmitted in the first transmit instant, in the second instant I transmit minus x_2 conjugate from the first transmit antenna and x_1 conjugate from the second transmit antenna. So I will have here minus x_2 conjugate from first transmit antenna and this x_1 conjugate from second transmit antenna I transmit minus x_2 conjugate from the transmit antenna x_1 conjugate from the second transmit antenna second transmit antenna.

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$$y(z) = \begin{bmatrix} h_1 & h_2 \end{bmatrix} \begin{bmatrix} -x_2^* \\ x_1^* \end{bmatrix} + n(z)$$

$$y^*(z) = \begin{bmatrix} h_1^* & h_2^* \end{bmatrix} \begin{bmatrix} -x_2 \\ x_1 \end{bmatrix} + n^*(z)$$

$$y^*(z) = \begin{bmatrix} -h_1^* & h_2^* \end{bmatrix} \begin{bmatrix} x_2 \\ x_1 \end{bmatrix} + n^*(z)$$

$$y^*(z) = \begin{bmatrix} h_2^* & -h_1^* \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + n^*(z)$$

Hence, this is given as what I receive y_2 is given as $h_1 h_2$ minus x_2 conjugate x_1 conjugate plus n_2 , this is given as $h_1 h_2$ into minus x_2 conjugate x_1 conjugate plus n_2 I will make slight modifications to this first what I will do is after receive y_2 . I will consider y_2 conjugate. So I will consider y_2 conjugate at the receiver I am going to process this as follows.

y_2 conjugate is nothing but, h_1 conjugate h_2 conjugate minus $x_2 x_1$ plus n conjugate of 2. So I am receiving y_2 corresponding to the second transmit instant and I am taking its conjugate. Now I will just rewrite this as follows y_2 conjugate equals, now instead of having the minus symbol at x_2 I can shift that minus symbol 2 h_1 conjugate.

So this becomes minus h_1 conjugate h_2 conjugate $x_2 x_1$ plus n conjugate 2 and now I will make one final modification that is I will flip the order $x_1 x_2$ this remember, this is not flipping the order on the transmit antennas, this is just mathematical notation instead of writing $h_1 h_2$ conjugate I will flip this as h_2 conjugate minus h_1 conjugate. Similarly, I will flip the $x_1 x_2$ here hence, I will be able to write as y_2 conjugate equals h_2 conjugate minus

h_1 conjugate $x_1 x_2$ plus n conjugate of 2 and now I am in business. Now what I will do is, I will stack these symbols stack y_1 and y_2 conjugate as.

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Stack $y(1)$ and $y^*(2)$

$$\begin{bmatrix} y(1) \\ y^*(2) \end{bmatrix} = \begin{bmatrix} \overset{c_1}{h_1} & \overset{c_2}{h_2} \\ h_2^* & -h_1^* \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \bar{n}$$

effectively converted into a 2x2 MIMO System.

$$C_1^H C_2 = h_1^* h_2 - h_2 h_1^* = 0$$

Now I will stack y_1 and y_2 conjugate as $y_1 y_2$ conjugate equals and you can verify this, this can now be written as $h_1 h_2$, h_2 conjugate minus h_1 conjugate $x_1 x_2$ plus noise \bar{n} . So by stacking these symbols what I have done is; I have taken this 1 cross 2 system and I have convert effectively convert it into a 2 cross 2 MIMO system. Look at this; this is the matrix $h_1 h_2 h_2$ conjugate minus h_1 conjugate. So I have effectively converted this into 2 cross 2 MIMO system.

So now what I have is effectively converted into a 2 cross 2 by this intelligence scheme suggested by Alamouti. I have taken a 1 cross 2 system, I have literally converted it into a 2 cross 2 MIMO system in fact this is column 1 this is column 2. Now in fact you can see that column 1 is orthogonal to column 2 for instance if I look at $C_1^H C_2$ dot product of column 1 column 2 that is nothing but, h_1 conjugate h_2 minus $h_2 h_1$ conjugate which is 0.

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C_1 and c_2 is column 1 and column 2 are Orthogonal.

$$w_1 = \begin{bmatrix} \frac{h_1}{\|h\|} \\ \frac{h_2^*}{\|h\|} \end{bmatrix}$$

employ this as the Receive beamformer

Hence column 1 column 2 hence, C_1 and C_2 that is column 1 and column 2 are orthogonal. So I have a very interesting property here I have taken a 1 cross 2 system and employed this scheme suggested by Alamouti and what I have done is I have the 1 cross 2 system is converted into a 2 cross 2 MIMO system by this intelligence transmission scheme such that column 1 and column 2 are orthogonal.

Now what I can do here at the receiver is something interesting let me illustrate this to I can in fact each column as the beam former after normalizing it for instance, w_1 can be employed as w_1 equals h_1 divided by norm h and h_2 conjugate divided by norm of h I will employ this as the receive beam former. That is I will multiply so I will employ this as the I will employ this as the receive beam former.

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$$\begin{aligned}
 & \bar{w}_1^H \bar{y} \\
 &= \begin{bmatrix} \frac{h_1^*}{\|h\|} & \frac{h_2}{\|h\|} \end{bmatrix} \begin{bmatrix} h_1 & h_2 \\ h_2^* & -h_1^* \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \bar{w}_1^H \bar{n} \\
 &= \begin{bmatrix} \|h\| & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \tilde{n}_1 \\
 &= \underbrace{\|h\|}_{\text{circled}} x_1 + \tilde{n}_1
 \end{aligned}$$

So what I am going to do is; I am going to perform $w_1^H y$. So I am going to perform $w_1^H y$ which is nothing but, h_1^* conjugate divided by norm h h_2 divided by norm h into $h_1 h_2$ or h_2 conjugate plus $w_1^H n$. I will denote this by some n_1 tilde.

You can observe this is nothing but, $h_1^* h_1$ which is norm, which is magnitude h_1 square plus $h_2^* h_2$ conjugate magnitude h_2 square divided norm h which is magnitude h and this orthogonal to this 0 times I am sorry I have to have an $x_1 x_2$ over here 0 times $x_1 x_2$ plus n_1 tilde this is nothing but, norm h times x_1 plus n_2 tilde and this I can use to decode x_1 and you can clearly see from this magnitude of h here that I can obtain diversity this is in fact diversity order 2. So due to lack of time I will stop this here at this point and we will continue from this point in the next lecture to illustrate further properties of the Alamouti code.

Thank you.