

with equality if and only if $\mathbf{x} = \alpha \mathbf{h}$ for some constant scalar α . Hence, the optimal choice is

$$\mathbf{x} = \frac{P\mathbf{h}}{\|\mathbf{h}\|^2},$$

which is exactly the transmit beam-forming strategy.

EXERCISE 5.12.

EXERCISE 5.13. 1. Let $\mathbf{1} = [1, 1, \dots, 1]^T \in \mathcal{R}^L$. Then the channel equation is:

$$\mathbf{y} = \mathbf{1}x + \mathbf{z} \quad (5.7)$$

where $\mathbf{z} \sim \mathcal{CN}(0, N_0 \mathbf{I}_L)$ and x must satisfy the power constraint $E[x] \leq P$.

We note that we can project the received signal onto the direction of $\mathbf{1}$ obtaining the sufficient statistic:

$$r = \frac{\mathbf{1}^*}{\sqrt{L}} \mathbf{y} = \sqrt{L}x + \tilde{z} \quad (5.8)$$

where $\tilde{z} \sim \mathcal{CN}(0, N_0)$. Defining $\tilde{x} = \sqrt{L}x$ we see that we have an AWGN channel with power constraint LP and noise variance N_0 . Therefore $C = \log \left(1 + \frac{LP}{N_0} \right)$. We see that there is a power gain of L with respect to the single receive antenna system.

2. Let $\mathbf{h} = [h_1, h_2, \dots, h_L]^T \in \mathcal{C}^L$. Then the channel equation is:

$$\mathbf{y} = \mathbf{h}x + \mathbf{z} \quad (5.9)$$

where $\mathbf{z} \sim \mathcal{CN}(0, N_0 \mathbf{I}_L)$, \mathbf{h} is known at the receiver and x must satisfy the power constraint $E[x] \leq P$.

Since the receiver knows the channel, it can project the received signal onto the direction of \mathbf{h} obtaining the sufficient statistic:

$$r = \frac{\mathbf{h}^*}{\|\mathbf{h}\|} \mathbf{y} = \|\mathbf{h}\|x + \tilde{z} \quad (5.10)$$

where $\tilde{z} \sim \mathcal{CN}(0, N_0)$. Then the problem reduces to computing the capacity of a scalar fading channel, with fading coefficient given by $\|\mathbf{h}\|$. It follows that:

$$C = E \left[\log \left(1 + \frac{\|\mathbf{h}\|^2 P}{N_0} \right) \right] = E \left[\log \left(1 + \frac{LP \|\mathbf{h}\|^2}{N_0 L} \right) \right] \quad (5.11)$$

In contrast, the single receive antenna system has a capacity $C = E \left[\log \left(1 + \frac{LP}{N_0} \right) \right]$. The capacity is increased by having multiple receive antennas for two reasons:

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Syed A. Jafar



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