

Lecture 9 Broadcast Channels May 1, 2023

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Announcements & Agenda

Announcements

- Problem Set #4 due tomorrow at 17:00
- PS#3 Solutions were posted Saturday
- Midterm is Wednesday May 3, in class (open book, laptop, calc)
- Problem Set 5 goes out Monday May 8
- Finish 2.7 and 2.8,
- Background D.3.6 for Cholesky, B.2.1 for Lattices.
- Agenda (L9)
 - Simultaneous Water-Filling for MAC max rate sum
 - MAC: Capacity region for frequency-indexed MACs
 - BC: Precoder Basics for the Matrix AWGN
 - Scalar Gaussian BC
 - MMSE BC Design all users' $R_{xx}(u)$ are known
- L10 Broadcast continued worst-case noise and rate sums



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Simultaneous Water-Filling for MAC max rate sum

Sections 2.7.3-4

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Revisit the rate-sum mutual information

$$b = \sum_{u=1}^{U} \tilde{b}_u \leq \mathbb{I}(\boldsymbol{x}; \boldsymbol{y}) = \log_2 \frac{|H \cdot R_{\boldsymbol{x}\boldsymbol{x}} \cdot H^* + R_{\boldsymbol{n}\boldsymbol{n}}|}{|R_{\boldsymbol{n}\boldsymbol{n}}|}$$

- Maximum rate-sum focuses on the numerator
 - when optimizing over R_{xx}

$$\max_{\{R_{xx}(u)\}} \left| H_u \cdot R_{xx}(u) \cdot H_u^* + \underbrace{\sum_{i \neq u} H_i \cdot R_{xx}(i) \cdot H_i^* + R_{nn}}_{R_{noise}(u)} \right|$$

- Have we seen this problem before?
 - Yes, it is Vector Coding / Waterfilling , except with $\tilde{H}_u \to R_{noise}^{-1/2} \cdot H_u$ for each u
- But now it repeats U times, identical form for each user
 - The solution is each user simultaneously water-fills treating all other users (water-fill) spectra as noise



Simultaneous Waterfilling

 $\mathcal{E}_{u,l} + \frac{1}{g_{u,l}} = K_u \forall u = 1, \dots, U'$

 $\sum_{l=1}^{n} \mathcal{E}_{u,l} = \mathcal{E}_{u}$ $\mathcal{E}_{u,l} \ge 0$ $\boldsymbol{x}_{u} = M_{u} \cdot \boldsymbol{v}_{u}$

Compute Using Iterative Water-filling



- SWC problem is convex, and each single-water-fill step is like gradient in improving direction, swf.m
- E-Sum SWC is saddle point with enlarged region



Section 2.7.4.1

SWF.m Program

function [Rxx, bsum, bsum lin] = SWF(Eu, H, Lxu, Rnn, cb)

Simultaneous water-filling MAC max rate sum (linear and nonlinear GDFE) The input is space-time domain h, and the user can specify a temporal block symbol size N (essentially an FFT size).

Inputs:

- Eu U x 1 energy/SAMPLE vector. Single scalar equal energy all users any (N/N+nu) scaling should occur BEFORE input to this program.
- H The FREQUENCY-DOMAIN Ly x sum(Lx(u)) x N MIMO channel for all users.
- N is determined from size(H) where N = # used tones
- I xu 1xU vector of each user's number of antennas
- Rnn The Ly x Ly x N noise-autocorrelation tensor (last index is per tone) cb cb = 1 for complex, cb=2 for real baseband
 - cb=2 corresponds to a frequency range at an sampling rate 1/T' of [0, 1/2T'] while with cb=1, it is [0, 1/T']. The Rnn entered for these two situations may differ, depending on how H is computed.

Outputs:

Rxx A block-diagonal psd matrix with the input autocorrelation for each user on each tone. Rxx has size $(sum(Lx(u)) \times sum(Lx(u)) \times N)$. sum trace(Rxx) over tones and spatial dimensions equal the Eu

bsum the maximum rate sum.

bsum bsum lin - the maximum sum rate with a linear receiver b is an internal convergence sum rate value, not output

This program significantly modifies one originally supplied by student Chris Baca

Eu is energy/sample

- For now, N = 1, so time/freq are same
 - H=h
- Lxu number of antennas for each user
- Separate specification of Rnn removes need for noise whitening
- cb=1 for complex, 2 for real



Revisit Previous example (slides 26-29)

```
H =

5 2 1

3 1 1

>> [Rxx, bsum, bsum_lin] = SWF([111], H, [111], eye(2), 2)

Rxx =

1 0 0

0 1 0

0 0 1

bsum = 2.7925

bsum_lin = 1.4349
```

- Same result as L8:29, so each user waterfills with all others as noise; this is trivial when each user has only 1 input dimension. (Why?)
- This is for input energy-vector constraint.
- Note linear solution (no feedback, so matrix MMSE-LE) loses roughly ½ the data rate
- SWF becomes more interesting when N > 1 tones or if $L_{x,u} > 1$ antennas

For $L_{x,u} = 2$; u = 1,2?

>> H2=[4 5678]; >> [Rxx, b	3 <mark>2 1</mark> osum , bs	um_lin] =	= SWF([0.5	.5], H2, [2 2], eye(2), 2)				
0.7121	121 0.4528 0 0 Energy input is per samp				per sample!			
0	0	0.2876	0.4527					
0 bsum = bsum_lin >> trace(I	0 0 0.4527 0.7124 bsum = 5.3434 bsum_lin = 4.0920 >> trace(Rxx) = 2 (check)							

Note block-diagonal Rxx

Linear-only is about 25% less data rate

Section 2.7.4.3

Or can use Macmax.m

function [Rxx, bsum , bsum_lin] = macmax(Eu, h, Lxu, N , cb)

Simultaneous water-filling Esum MAC max rate sum (linear & nonlinear GDFE) The input is space-time domain h, and the user can specify a temporal block symbol size N (essentially an FFT size).

This program uses the CVX package

the inputs are:

- Eu The sum-user energy/SAMPLE scalar.
- This will be increased by the number of tones N by this program. Each user energy should be scaled by N/(N+nu)if there is cyclic prefix This energy is the trace of the corresponding user Rxx (u) The sum energy is compouted as the sum of the Eu components internally.
- **h The TIME-DOMAIN** Ly x sum(Lx(u)) x N channel for all users Lxu The number of antennas for each user 1 x U
- N The number of used tones (equally spaced over (0,1/T) at N/T. cb cb = 1 for complex, cb=2 for real baseband
- .

the outputs are:

Rxx A block-diagonal psd matrix with the input autocorrelation for each user on each tone. Rxx has size (sum(Lx(u)) x sum(Lx(u)) x N . sum trace(Rxx) over tones and spatial dimensions equal the Eu bsum the maximum rate sum.

bsum bsum_lin - the maximum sum rate with a linear receiver



b is an internal convergence (vector, rms) value, but not sum rate

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- ENERGY-SUM input (per sample)
 - Time-domain noise whitened
 - Lxu = numbers of xmit antennas/user
- This is actually a double loop with
 - Water-filling for each user for some current set of per-user energies
 - Adjustment of energies so they sum to total but increase the rate sum
- It corresponds to a saddle point
 - Not convex
- Will be easier understood later as a dual of a broadcast problem as to why this is true.

L9: 8

Back to Example

```
>> H3(:,:,1)=H
H =
5 2 1
3 1 1
;
>> [Rxx, bmacmax, bmaclin]=macmax(3, H, [1 1 1], 1, 2)
Rxx =
3.0000 0 0
0 0.0000
bmacmax = 3.3432
bmaclin = 3.3432
```

- Even larger data rate
- Rxx energizes just user 3! (it's all primary user component and users 2 and 1 are secondary)
- Linear is the same. Why?

Section 2.7.4.3



Capacity region for frequency-indexed MACs

Sections 2.7.4.1-2

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C(b) is union of $S_x(f)$ -indexed Pentagons



- Each pentagon corresponds to an $S_x(f)$ choice.
 - The pentagons become triangles for the sum-energy MAC.
- The union (convex hull is union when inputs are Gaussian) can dimension-share in frequency as $N \rightarrow \infty$.



MT MAC



- The users have continuous-time/frequency channels \rightarrow use MT on each, theoretically
- This really means dimensionality is infinite (or very large) so "dimension-sharing" may be inherent
- SWF applies, but with some interpretation (like power instead of energy, etc and power per dimension instead of power-spectral density, etc.)



Decoders and SWF



- FDM is clearly simplest decoder for max rate-sum case
- Both users (and all components in case c) are primary



Symmetric 2-user channel and SWF



- Symmetric means $H_1(f) = H_2(f)$ (noise is one-dimensional and added to sum)
- Each of points A, B, and C have different SWF spectra all have same (max) rate sum

Basic Precoders and the Matrix AWGN

PS5.1 - 2.28 modulo precoding function

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Broadcast Channel (BC)



- "Dual" of MAC
- Receivers in different places cannot "co-process" {y_u}
- Transmitter can co-encode/generate x, although input messages remain independent
 - Who encodes first? (may be at disadvantage)
 - Who encodes last? (knowing other users' signals is an advantage)
 - What then is the order?



BC is "reversed" MAC





- The MAC's uncoordinated user input is a kind of "worst case" transmitter, reducing data rate
 - With only an energy-sum constraint, these worst-case inputs' users best pass as primary user components; secondary components "freeload" on the primary's passage
- The BC similarly will effectively correspond to a worst-case noise for which receiver coordination is useless, reducing data rate
 - With worst-case noise, the channel best passes the primary components'; secondary components freeload on the primary's passage



L9:17

Triangular Matrices - Innovations and Prediction

Prediction for some user order leads to a a way to have independent users' messages combine

$$\mathbf{v}_u = \mathbf{x}_u - \widehat{\mathbf{x}}_{u/\{\mathbf{x}_{u+1}...\mathbf{x}_U\}}$$

Innovations or predictions, but for BC they could be the independent-users' subsymbols, with normalization $R_{\nu\nu}(u) = I$

• This is a triangular relationship (inverse of upper triangular is upper triangular)

$$\boldsymbol{\nu} = \begin{bmatrix} \boldsymbol{\nu}_1 \\ \boldsymbol{\nu}_2 \\ \vdots \\ \boldsymbol{\nu}_U \end{bmatrix} = \begin{bmatrix} 1 & g_{1,2} & \dots & g_{1,U} \\ 0 & 1 & \dots & g_{2,U} \\ \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} \boldsymbol{x}_1 \\ \boldsymbol{x}_2 \\ \vdots \\ \boldsymbol{x}_U \end{bmatrix} = G^{-1} \cdot \boldsymbol{x}$$

- OR, $x = G \cdot v$ (which is also upper triangular relationship)
- Generating x from ν can increase energy (or enhance noise in MAC) if implemented directly (linearly)

(order reversal is intentional)



Section 2.8.1.1 and D.3.6.1.1

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Voronoi Regions and Modulo Addition (Sec 2.1)

- A lattice is a (countable) group of vectors $\Lambda = \{x\}$ that is closed under an operation addition, so that
 - If $x_1 \in \Lambda$ and $x_2 \in \Lambda$, then $x_1 + x_2 \in \Lambda$. (Section 2.2.1.1 and Appendix B.2)
 - A constellation is a finite subset of a lattice, plus a constant (coset) $C \subset \Lambda + \lambda_0$. (λ_0 ensures average value is zero.)



- Voronoi Region of a lattice, $\mathcal{V}(\Lambda_c)$ is the decision region around any point with volume $V(\Lambda_c)$.
 - Λ_c is the "coding" lattice; codes try to pack more points into limited space (volume/area). HEX is better than SQ.
- A constellation C typically selects points in one (coding-gain) lattice, Λ_c, within the V(Λ_s) of another (shaping-gain) lattice Λ' that is larger (can be scaled versions of one another or possibly different). (Subtract any nonzero vector mean to save energy.)
 - All points in Λ_c outside of $\mathcal{V}(\Lambda_s)$ map into a point inside $\mathcal{V}(\Lambda_s)$ disguised detector problem.

Section 2.3, App B.2

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L9:19

Formal modulo & simple precoder

Definition of Modulo Operation

$$(\mathbf{v})_{\Lambda_s} = \mathbf{e} \ni \min_{\mathbf{\lambda} \in \Lambda_s} \|\mathbf{e}\|^2$$
 where $\mathbf{e} = \mathbf{v} - \mathbf{\lambda}$

• *e* does not necessarily need to be a point in Λ_c ; instead, it is a point in $\mathcal{V}(\Lambda_s)$

useful Lemma 2.8.1 (distribution of modulo addition) Modulo addition distributes as

$$(\boldsymbol{\mu} + \boldsymbol{\nu})_{\Lambda} = (\boldsymbol{\mu})_{\Lambda} \oplus_{\Lambda} (\boldsymbol{\mu})_{\Lambda} .$$
 (2.371)



With nontrivial channel, need MMSE version

Forney's Crypto Lemma – 2003 (Section 2.8.1.2)



• The MMSE part can be important in non-trivial cases (often missed in most precoder texts)

No xmit energy increase Simplifies ML detection

Stanford University

- It's undoing the channel crosstalk and/or ISI in MMSE sense
- When s is uniform over $\mathcal{V}(\Lambda_s)$, then so is x, AND x is independent of both s and ν (like encryption), s is the "key"
 - Or "writing on dirty paper" (s is the dirt, v is the writing, and the second modulo cleans it)
- Sometimes the channel adds *s*, sometimes the transmitter adds *s* (xmit case, *s* shares dimensions and energy with *x*)



Section 2.8.1.2

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L9:21

Non-Causal?

- Subtly, the lattice Λ_s has a dimensionality N over which s and x are uniform distributed.
- Wise dimension use with fixed energy \mathcal{E}_x suggests Λ_s has a hyper-spherical boundary, as $N \to \infty$.
- Asymtotically, the modulo has infinite number of dimensions, so requires infinite delay for s to be fully known in the formation of x; whence "non-causal."
 - Approximated with finite delay in practice, s becomes another user's encoded signal known first (~ non-causal) \rightarrow order.



- Mod holds energy at *E_x* (Gaussian in any finite number of dimensions, uniform in infinite dimensional hypersphere)
- If Λ_s is hypercube, Forney's crypto still holds but with SNR loss of (up to) 1.53 dB (the maximum shaping gain).
 - So reuse code with $\Gamma \rightarrow 0$ dB, with QAM constellations and the (up to) 1.53 dB loss remains (greatly simplifies precoder implementation)



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Scalar Gaussian BC

PS 5.2 - 2.29 scalar BC region

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3 scalar-BC "scalings"



- They're all equivalent, but 3 different scalings
- Best order? $g_1 > g_2$ both users data rates are higher if 2 decoded first with 1 as noise
- Inductively, $g_1 > \cdots > g_U$ is the single best order (no search needed!)



L9:24

Rate region



• Run through all energy splits (this is single parameter α in 2-user BC)



BC Successive Decoders



- U ML-U detectors; or really $\frac{U}{2} \cdot (U+1) = \sum_{u=1}^{U} u$ total detectors
- A precoder simplifies to U uses of the same modulo at transmitter (+ 1 modulo at each receiver)



Scalar Precoder



- The side information becomes x_2 and $\mathcal{E}_x = \mathcal{E}_1 + \mathcal{E}_2$; the receiver modulo removes x_2
- Can be inductively (recursively) applied from U ... 1



Example

•
$$h_1 = 0.8$$
; $h_2 = 0.5$; $\sigma_1^2 = \sigma_2^2 = .0001$ $I(x_1: \mathbf{y}) = \frac{1}{2} \log_2\left(\frac{|R_{\mathbf{xx}}|}{|R_{\mathbf{nn}}|}\right) = \frac{1}{2} \log_2\left(\frac{(.6401) \cdot (.2501) - .4^2}{.0001^2}\right) = 6.56$

				h-
α	$ar{b}_1$	$ar{b}_2$	$ar{b}=ar{b}_1+ar{b}_2$	$\alpha = 0 \sum_{0 \le \alpha \le .001} \overline{b}_1 \le \mathbb{I}(x_1 : y_1/x_2) = \frac{1}{2} d\alpha$
1.0	6.32	0	6.32	$\bar{h}_{2} \leq T(r_{2}, v_{2}) = \frac{1}{2}\log t$
.75	6.12	.20	6.32	4./4 $b_2 = \pm (x_2, y_2) - \frac{1}{2} \log_2(x_2, y_2)$
.50	5.82	.50	6.32	$\alpha = 0.01$ $\gamma_h = .581$
.25	5.32	1.0	6.32	3.29 6 30 $c_h = \begin{bmatrix} 2.73 \\ 2.73 \end{bmatrix} = \begin{bmatrix} 2.15 + .581 \\ 2.52 \end{bmatrix}$
10	4.66	1.66	6.32	$\alpha = .01$ $\Gamma_m = 3.6 \text{ dB}$
05	4.16	2.15	6.31	b 6.31
.01	3.01	3.29	6.30	$\begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = \begin{bmatrix} 5.822 \\ 4997 \end{bmatrix} \begin{bmatrix} \mathcal{E}_1 \\ \mathcal{E}_2 \end{bmatrix} = \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}$
.001	$1,\!44$	4.74	6.18	$\alpha = 05$
0	0	5.64	5.64	0

- User 1 has highest sum rate when User 2 has zero energy
 - User 1 is a primary user/component
 - User 2 is a secondary user/component

Section 2.8.2.1

L9:28

Vector MMSE BC Design Known $R_{xx}(u)$ Section 2.8.3.1

Vector Gaussian BC



The users' independent message subsymbol vectors sum to a single BC input x

of subusers =
$$U' \leq \sum_{u=1}^{U} \min(p_x, p_{H_u})$$

Modulator

$$A = R_{xx}^{1/2}$$

need not be square
L9:30 Stanford University

Section 2.8.3

y

#

$\mathbf{MMSE} - \mathbf{BC} \text{ and } \mathbf{Mutual } \mathbf{Information} - \mathbf{user} \; u$

• $I(x_u: y_u/x_{u+1,...,U}) = \frac{1}{2} \log_2 \frac{|R_{XX}(u)|}{|R_{ee}(u)|}$ corresponds to a MMSE problem (like MAC, except y_u).



- There is successive-decoding ("GDFE") canonical performance (up to U' components).
- This structure reliably achieves highest rate for given input $R_{xx}(u)$, and order π_u .
- The catch? Designer must know $\{R_{xx}(u)\}$ and order beforehand.



L9:31

Structure for all user components $u \in U'$



This structure needs a little more interpretation when channel rank < number of energized users.</p>



The program mu_bc.m



• For this channel the rate sum is already close to maximum which occurs at b = 6.3220



Section 2.8.3.1

More Examples



- mu_bc.m solves two MMSE problems here (for receiver 1 and receiver 2).
- It also aggregates them into right places in single matrix (cell array) of feedback/precoder, receiver filters.
- The receiver filters' rows apply to only their specific user/component (subuser) through MSWMFunb.



23 PS 5.3 - 2.30

ion L9:34



End Lecture 9