## Lecture 9 <br> Broadcast Channels

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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' $R_{x x}(u)$ are known
- L10 Broadcast continued - worst-case noise and rate sums


## Simultaneous Water-Filling for MAC max rate sum

Sections 2.7.3-4

## Revisit the rate-sum mutual information

$$
b=\sum_{u=1}^{U} \tilde{b}_{u} \leq I(\boldsymbol{x} ; \boldsymbol{y})=\log _{2} \frac{\left|H \cdot R_{\boldsymbol{x x}} \cdot H^{*}+R_{n \boldsymbol{n}}\right|}{\left|R_{\boldsymbol{n} \boldsymbol{n}}\right|}
$$

- Maximum rate-sum focuses on the numerator
- when optimizing over $R_{x x}$
$\max _{\left\{R_{x x}(u)\right\}} \mid H_{u} \cdot R_{x \boldsymbol{x}}(u) \cdot H_{u}^{*}+\underbrace{\sum_{i \neq u} H_{i} \cdot R_{x \boldsymbol{x}}(i) \cdot H_{i}^{*}+R_{\boldsymbol{n n}} \mid}_{R_{\text {noise }}(u)}$
- Have we seen this problem before?
- Yes, it is Vector Coding / Waterfilling, except with $\widetilde{H}_{u} \rightarrow R_{\text {noise }}^{-1 / 2} \cdot H_{u}$ for each $u$

$$
\begin{gathered}
\text { Simultaneous Waterfilling } \\
\varepsilon_{u, l}+\frac{1}{g_{u, l}}=K_{u} \forall u=1, \ldots, U^{\prime} \\
\sum_{l=1}^{L_{x}} \varepsilon_{u, l}=\varepsilon_{u} \\
\varepsilon_{u, l} \geq 0 \\
\boldsymbol{x}_{u}=M_{u} \cdot v_{u}
\end{gathered}
$$

- 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


## 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


## 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 Ux 1 energy/SAMPLE vector. Single scalar equal energy all users any ( $\mathrm{N} / \mathrm{N}+\mathrm{nu}$ ) scaling should occur BEFORE input to this program.
H The FREQUENCY-DOMAIN Ly $\times \operatorname{sum}(L x(u)) \times N$ MIMO channel for all users.
$N$ is determined from size( H ) where $\mathrm{N}=$ \# used tones
Lxu $1 x U$ vector of each user's number of antennas
Rnn The Ly x Ly x N noise-autocorrelation tensor (last index is per tone)
$\mathrm{cb} \mathrm{cb}=1$ for complex, $\mathrm{cb}=2$ for real baseband
$\mathrm{cb}=2$ corresponds to a frequency range at an sampling rate $1 / \mathrm{T}$ ' of
$\left[0,1 / 2 T^{\prime}\right]$ while with $\mathrm{cb}=1$, it is [ $\left.0,1 / \mathrm{T}^{\prime}\right]$. 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)) 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 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
- $\mathrm{H}=\mathrm{h}$
- 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
>> [Rxx, bsum, bsum_lin] = SWF([1 1 1], H, [1 1 1], 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 $1 / 2$ the data rate

SWF becomes more interesting when $N>1$ tones or if $L_{x, u}>1$ antennas

## 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 $N /(N+n u)$ 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( $L x(u)) \times N$ channel for all users
Lxu The number of antennas for each user $1 \times U$
$N$ The number of used tones (equally spaced over $(0,1 / T)$ at $N / T$.
$\mathrm{cb} \mathrm{cb}=1$ for complex, $\mathrm{cb}=2$ 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

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


## Back to Example

```
>> H3(:,:,1)=H
H=
    5 2 1
    3}11
>> [Rxx, bmacmax, bmaclin]=macmax(3, H, [11 11], 1, 2)
Rxx=
    3.0000 0 0
        0}0.0000\quad
        0}000.000
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?


# Capacity region for frequency-indexed MACs 

Sections 2.7.4.1-2

## $\mathcal{C}(b)$ is union of $S_{x}(f)$-indexed Pentagons

$$
\mathcal{C}_{1}<\mathcal{C}_{2}
$$

$$
\bar{b}=\sum_{u=1}^{U} \bar{b}_{u} \leq \overline{\mathcal{I}}(\boldsymbol{x} ; \boldsymbol{y})=\int_{-\infty}^{\infty} \frac{1}{2} \cdot \log _{2}\left[1+\frac{\sum_{u=1}^{U} S_{x, u}(f) \cdot\left|H_{u}(f)\right|^{2}}{S_{n}(f)}\right] d f
$$

- 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 $N \rightarrow \infty$.

- 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


a). both flat


b). $F D M$


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

c). Mixed - sub users



## 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

## Broadcast Channel (BC)



- "Dual" of MAC
- Receivers in different places - cannot "co-process" $\left\{\boldsymbol{y}_{u}\right\}$
- Transmitter can co-encode/generate $\boldsymbol{x}$, 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


## Triangular Matrices - Innovations and Prediction

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

$$
v_{u}=x_{u}-\widehat{x}_{u /\left\{x_{u+1} \ldots x_{U}\right\}}
$$

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

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

$$
\boldsymbol{\nu}=\left[\begin{array}{c}
\boldsymbol{\nu}_{1} \\
\boldsymbol{\nu}_{2} \\
\vdots \\
\boldsymbol{\nu}_{U}
\end{array}\right]=\left[\begin{array}{cccc}
1 & g_{1,2} & \cdots & g_{1, U} \\
0 & 1 & \cdots & g_{2, U} \\
\vdots & \ddots & \ddots & \vdots \\
0 & 0 & \cdots & 1
\end{array}\right]\left[\begin{array}{c}
\boldsymbol{x}_{1} \\
\boldsymbol{x}_{2} \\
\vdots \\
\boldsymbol{x}_{U}
\end{array}\right]=G^{-1} \cdot \boldsymbol{x}
$$

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


## Voronoi Regions and Modulo Addition (Sec 2.1)

- A lattice is a (countable) group of vectors $\boldsymbol{\Lambda}=\{\boldsymbol{x}\}$ that is closed under an operation addition, so that
- If $\boldsymbol{x}_{1} \in \boldsymbol{\Lambda}$ and $\boldsymbol{x}_{2} \in \boldsymbol{\Lambda}$, then $\boldsymbol{x}_{1}+\boldsymbol{x}_{2} \in \boldsymbol{\Lambda}$. (Section 2.2.1.1 and Appendix B.2)
- A constellation is a finite subset of a lattice, plus a constant (coset) $C \subset \boldsymbol{\Lambda}+\boldsymbol{\lambda}_{\mathbf{0}}$. ( $\boldsymbol{\lambda}_{\mathbf{0}}$ ensures average value is zero.)

- Voronoi Region of a lattice, $\mathcal{V}\left(\Lambda_{c}\right)$ is the decision region around any point with volume $V\left(\Lambda_{c}\right)$.
- $\Lambda_{c}$ 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, $\Lambda_{c}$, within the $\mathcal{V}\left(\Lambda_{s}\right)$ of another (shaping-gain) lattice $\boldsymbol{\Lambda}^{\prime}$ that is larger (can be scaled versions of one another or possibly different). (Subtract any nonzero vector mean to save energy.)
- All points in $\Lambda_{c}$ outside of $\mathcal{V}\left(\Lambda_{s}\right)$ map into a point inside $\mathcal{V}\left(\Lambda_{s}\right)$ - disguised detector problem.


## Formal modulo \& simple precoder

- Definition of Modulo Operation

$$
(v)_{\Lambda_{s}}=\boldsymbol{e} \ni \min _{\lambda \in \Lambda_{s}}\|\boldsymbol{e}\|^{2} \text { where } \boldsymbol{e}=\boldsymbol{v}-\lambda
$$

- $\boldsymbol{e}$ does not necessarily need to be a point in $\Lambda_{c}$; instead, it is a point in $\mathcal{V}\left(\Lambda_{s}\right)$
- useful Lemma 2.8.1 (distribution of modulo addition) Modulo addition distributes as

$$
\begin{equation*}
(\boldsymbol{\mu}+\boldsymbol{\nu})_{\Lambda}=(\boldsymbol{\mu})_{\Lambda} \oplus_{\Lambda}(\boldsymbol{\mu})_{\Lambda} \tag{2.371}
\end{equation*}
$$

- Side info $\boldsymbol{s}$ (simple precoder)
- Added anywhere but $\boldsymbol{s}$ is known
- Pre-subtract (precode) and use modulo to set $\mathcal{E}_{x}$ level (no increase for $-\boldsymbol{s}$ )
- $\boldsymbol{x}$ will effectively have continuous uniform distributions over $\Lambda_{S}$


For BC: $\boldsymbol{s}$ will be the earlier users (but their xtalk cancels) ~ order

## 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)
- It's undoing the channel crosstalk and/or ISI in MMSE sense

No xmit energy increase Simplifies ML detection

- When $\boldsymbol{s}$ is uniform over $\mathcal{V}\left(\Lambda_{s}\right)$, then so is $\boldsymbol{x}$, AND $\boldsymbol{x}$ is independent of both $\boldsymbol{s}$ and $\boldsymbol{v}$ (like encryption), $\boldsymbol{s}$ is the "key"
- Or "writing on dirty paper" ( $\boldsymbol{s}$ is the dirt, $\boldsymbol{v}$ is the writing, and the second modulo cleans it)
- Sometimes the channel adds $\boldsymbol{s}$, sometimes the transmitter adds $\boldsymbol{s}$ (xmit case, $\boldsymbol{s}$ shares dimensions and energy with $\boldsymbol{x}$ )
- Subtly, the lattice $\Lambda_{s}$ has a dimensionality $N$ over which $\boldsymbol{s}$ and $\boldsymbol{x}$ are uniform distributed.
- Wise dimension use with fixed energy $\mathcal{E}_{x}$ suggests $\Lambda_{s}$ has a hyper-spherical boundary, as $N \rightarrow \infty$.
- Asymtotically, the modulo has infinite number of dimensions, so requires infinite delay for $\boldsymbol{s}$ to be fully known in the formation of $\boldsymbol{x}$; whence "non-causal."
- Approximated with finite delay in practice, $\boldsymbol{s}$ becomes another user's encoded signal known first ( $\sim$ non-causal) $\rightarrow$ order .

- Mod holds energy at $\varepsilon_{x}$ (Gaussian in any finite number of dimensions, uniform in infinite dimensional hypersphere)
- If $\Lambda_{s}$ 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 $\Gamma \rightarrow 0 \mathrm{~dB}$, with QAM constellations and the (up to) 1.53 dB loss remains (greatly simplifies precoder implementation)


## Scalar Gaussian BC

PS 5.2-2.29 scalar BC region

## 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!)


## Rate region

$$
\begin{aligned}
& \bar{b}_{1} \leq I\left(x_{1}: y_{1} / x_{2}\right)=\frac{1}{2} \cdot \log _{2}\left(1+\bar{\varepsilon}_{x} \cdot g_{1}\right) \\
& \bar{b}_{2} \leq I\left(x_{2}: y_{2}\right)=\frac{1}{2} \cdot \log _{2}\left(1+\frac{(1-\alpha) \cdot \bar{\varepsilon}_{x} \cdot g_{2}}{1+\alpha \cdot \varepsilon_{x} \cdot g_{2}}\right)
\end{aligned}
$$



- Run through all energy splits (this is single parameter $\alpha$ in 2-user BC)


## BC Successive Decoders

Successive decoder for BC User 1 (order favors user 1)


Successive decoder for BC User 2
(User 1 is distortion)


- $U$ 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

- $h_{1}=0.8 ; h_{2}=0.5 ; \sigma_{1}^{2}=\sigma_{2}^{2}=.0001 \quad I\left(x_{1}: y\right)=\frac{1}{2} \cdot \log _{2}\left(\frac{\left|R_{x x}\right|}{\left|R_{\boldsymbol{n} \boldsymbol{n}}\right|}\right)=\frac{1}{2} \cdot \log _{2}\left(\frac{(.6401) \cdot(.2501)-.4^{2}}{.0001^{2}}\right)=6.56$

|  | $\bar{b}_{1}$ | $\bar{b}_{2}$ | $\bar{b}=\bar{b}_{1}+\bar{b}_{2}$ |
| :--- | :--- | :--- | :--- |
| 1.0 | 6.32 | 0 | 6.32 |
| .75 | 6.12 | .20 | 6.32 |
| .50 | 5.82 | .50 | 6.32 |
| .25 | 5.32 | 1.0 | 6.32 |
| .10 | 4.66 | 1.66 | 6.32 |
| .05 | 4.16 | 2.15 | 6.31 |
| .01 | 3.01 | 3.29 | 6.30 |
| .001 | 1,44 | 4.74 | 6.18 |
| 0 | 0 | 5.64 | 5.64 |

- 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


## Vector MMSE BC Design

Known $R_{x x}(u)$ Section 2.8.3.1

## Vector Gaussian BC



- The users' independent message subsymbol vectors sum to a single BC input $\boldsymbol{x}$

$$
\text { \# of subusers }=U^{\prime} \leq \sum_{u=1}^{U} \min \left(\mathcal{P}_{x}, \mathcal{P}_{H_{u}}\right)
$$

## MMSE - BC and Mutual Information - user u

- $I\left(\boldsymbol{x}_{u}: \boldsymbol{y}_{u} / \boldsymbol{x}_{u+1, \ldots, U}\right)=\frac{1}{2} \cdot \log _{2} \frac{\left|R_{x x}(u)\right|}{\left|R_{e e}(u)\right|}$ corresponds to a MMSE problem (like MAC, except $\boldsymbol{y}_{u}$ ).

- There is successive-decoding ("GDFE") canonical performance (up to $U^{\prime}$ components).
- This structure reliably achieves highest rate for given input $R_{x x}(u)$, and order $\boldsymbol{\pi}_{u}$.
- The catch? Designer must know $\left\{R_{\boldsymbol{x} \boldsymbol{x}}(\boldsymbol{u})\right\}$ and order beforehand.


## Structure for all user components $u \in \boldsymbol{U}^{\prime}$



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


## The program mu_bc.m

```
function [Bu, GU, S0, MSWMFunb , B] = mu_bc(H, AU, Lyu , cb)
Inputs: Hu, AU , Usize, cb
Outputs: Bu, Gunb, Wunb, S0, MSWMFunb
H: noise-whitened BC matrix [H1 ; .. ; HU] (with actual noise, not wcn)
    sum-Ly x Lx x N
AU: Block-row square-root discrete modulators, [A1 ... AU]
Set N=1(for now)
    Lx x (U *Lx) x N
Lyu: # of (output, Lyu) dimensions for each user U ... 1 in 1x U row vector
cb:= 1 if complex baseband or 2 if real baseband channel
GU: unbiased precoder matrices: (Lx U) x (Lx U) x N
    For each of U users, this is Lx x Lx matrix on each tone
S0: sub-channel dimensional channel SNRs: (Lx U) x (Lx U) x N
MSWMFunb: users' unbiased diagonal mean-squared whitened matched matrices
    For each of U cells and Ntones, this is an Lx x Lyu matrix
Bu-users bits/symbol 1xU
    the user should recompute SNR if there is a cyclic prefix
B - the user bit distributions (U x N) in cell array
```


## - Same values as blue rate vector point on slide 16

## More Examples

```
H=[50 30
10 20];
>> A =
    0.5000 0 0.5000 0
        0 0.5000 0 0.5000
[Bu, Gunb, S0, MSWMFunb] = mu_bc(H, A, [1 1], 2);
Bu=
    4.8665 0.4971
>> Gunb{:,:} =
    1.0000}00.6000 1.0000 0.6000
    1.0000 
    1.0000 
        >> >> S0{:,:} =
        626.0000 0
        0}1.359
    1.1984 0
    0}1.662
    Each receiver estimates 2 input dimensions for its user, each a subuser.
    0.2000
    0.1000
```

User 1's dimensional SNR's
User 2's dimensional SNR's

- 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.


## End Lecture 9

