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Bayesian Robust Linear Transceiver Design for Dual-Hop Amplify-and-Forward MIMO Relay Systems

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Abstract—In this paper, we address the robust linear transceiver design for dual-hop amplify-and-forward (AF) MIMO relay systems, where both transmitters and receivers have imperfect channel state information (CSI). With the statistics of channel estimation errors in the two hops being Gaussian, we formulate the robust linear-minimum-mean-square-error (LMMSE) transceiver design problem using the Bayesian framework, and derive a closed-form solution. Simulation results show that the proposed algorithm reduces the sensitivity of the relay system to channel estimation errors, and performs better than the algorithm using estimated channel only.

I. INTRODUCTION

Recently, cooperative communication has gained significant interest, due to its great potentials to improve reliability, coverage and capacity of wireless links [1] [2]. Generally speaking, there are three kinds of relay protocols, amplify-and-forward (AF), compress-and-forward (CF) and decode-and-forward (DF). Among the three schemes, AF is conceptually the simplest one, in which the relay just scales the signal transmitted from the source, and then transmits to the destination. Due to its simplicity and low implementation complexity, AF strategy has received many researchers’ attention.

On the other hand, it is well-known that in fully scattered environments, multiantenna systems provide spatial diversity and multiplexing gains. This kind of benefits can be directly introduced into cooperative communications via deployment of multiple antennas at transmitters and receivers. The combination of AF and MIMO systems brings great potentials in performance improvement.

Linear transceiver design for AF MIMO relay systems has been addressed in [2], [3], [4] and [5]. The capacity scaling law of MIMO relay networks has been discussed in [2]. The linear transceiver design for the fixed relay in cellular networks has been addressed in [3]. Joint linear-minimum-mean-square-error (LMMSE) transceiver design for AF MIMO relay systems is considered in [4] and [5]. However, all of the above mentioned works require the channel state information (CSI) perfectly known at the transmitters and receivers.

Unfortunately, in practical systems, channel estimation errors are inevitable, which should be taken into account in transceiver design. In this paper, we propose a robust linear transceiver design method for AF MIMO relay systems. The channel estimation errors are modeled as Gaussian random variables. The statistics of the channel estimation errors are incorporated into the design using the Bayesian framework, and a closed-form solution is obtained. Simulation results show that the proposed algorithm performs better than the algorithm using estimated channel only.

The following notations are used throughout this paper. Boldface lowercase letters denote vectors, while boldface uppercase letters denote matrices. The notation $Z^H$ denotes the Hermitian of the matrix $Z$, and $\text{Tr}(Z)$ is the trace of the matrix $Z$. The symbol $I_M$ denotes an $M \times M$ identity matrix, while $0_{M,N}$ denotes an $M \times N$ all zero matrix. The notation $Z^\frac{1}{2}$ is the Hermitian square root of the positive semidefinite matrix $Z$, such that $Z^\frac{1}{2} Z^\frac{1}{2} = Z$ and $Z^\frac{1}{2}$ is also a Hermitian matrix.

II. PROBLEM FORMULATION

In this paper, a dual-hop amplify-and-forward (AF) cooperative communication system is considered. In the considered system, there is one source with $N_S$ antennas, one relay with $M_R$ receive antennas and $N_R$ transmit antennas, and one destination with $M_D$ antennas, as shown in Fig. 1. At the first hop, the source transmits data to the relay. The received signal, $x$, at the relay is

$$x = H_{sr} s + n_1$$  \hspace{1cm} (1)

where $s$ is the data vector transmitted by the source with the covariance matrix $R_s = \mathbb{E}\{ss^H\}$. The matrix $H_{sr}$ is the MIMO channel matrix between the source and the relay. Symbol $n_1$ is the additive Gaussian noise with covariance matrix $R_{n_1}$. At the relay, the received signal $x$ is multiplied by a precoder matrix $F$, under a power constraint $\text{Tr}(FR_xF^H) \leq P$, where $R_x = \mathbb{E}\{xx^H\}$ is the covariance matrix of the received signal $x$. The symbol $F$ is the precoder matrix, whose elements are to be decided. The received signal at the relay is

$$y = FH_{sr} s + F H_{sr} n_1 + Fx$$

The relay transmits $y$ to the destination.

The received signal at the destination is

$$z = G_y y + z_1$$

where $G_y$ is the channel matrix between the destination and the relay, $\{z_1\}$ is the additive Gaussian noise with covariance matrix $R_{z_1}$.

The received signal at the destination is

$$\hat{s} = G_z^H z$$

where $G_z^H$ is the inverse of the channel matrix $G_z$ between the destination and the source.

In this paper, we propose a robust linear transceiver design method for AF MIMO relay systems. The channel estimation errors are modeled as Gaussian random variables. The statistics of the channel estimation errors are incorporated into the design using the Bayesian framework, and a closed-form solution is obtained. Simulation results show that the proposed algorithm performs better than the algorithm using estimated channel only.

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The received signal at the destination is

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where $G_y$ is the channel matrix between the destination and the relay, $\{z_1\}$ is the additive Gaussian noise with covariance matrix $R_{z_1}$.

The received signal at the destination is

$$\hat{s} = G_z^H z$$

where $G_z^H$ is the inverse of the channel matrix $G_z$ between the destination and the source.
where \( R_\infty = \mathbb{E}\{xx^H\} \) and \( P \) is the maximum transmit power. Then the resulting signal is transmitted to the destination. The received signal at the destination, \( y \), can be written as

\[
y = H_{rd}FH_{sr}s + H_{sr}Fn_1 + n_2,
\]

where \( H_{rd} \) is the MIMO channel matrix between the relay and the destination, and \( n_2 \) is the additive Gaussian noise vector at the second hop with covariance matrix \( R_{n_2} \). In order to guarantee the transmitted data \( s \) can be recovered at the destination, it is assumed that \( M_R, N_R, \) and \( MD \) are greater than or equal to \( N_S \) \[4\].

It is assumed that both the relay and destination have the estimated channel state information (CSI). When channel estimation errors are considered, we have

\[
H_{sr} = \widehat{H}_{sr} + \Delta H_{sr},
\]

\[
H_{rd} = \widehat{H}_{rd} + \Delta H_{rd},
\]

where the symbols \( \widehat{H}_{sr} \) and \( \widehat{H}_{rd} \) are the estimated CSI, while \( \Delta H_{sr} \) and \( \Delta H_{rd} \) are the corresponding channel estimation errors whose elements are zero mean Gaussian random variables. In general, the \( M_R \times N_S \) matrix \( \Delta H_{sr} \) can be written as

\[
\Delta H_{sr} = \sum_{s}^{2} H_{sr} \Psi_{sr} \Psi_{sr}^H,
\]

where the elements of the \( M_R \times N_S \) matrix \( H_{sr} \) are independent and identically distributed (i.i.d.) Gaussian random variables with zero mean and unit variance. The \( M_R \times N_S \) matrix \( \Psi_{sr} \) are the row and column covariance matrices of \( \Delta H_{sr} \), respectively \[6\]. It is easy to see that \( \text{vec}(\Delta H_{sr}^H) \sim \mathcal{CN}(0,M_{R \times N_S}, \Sigma_{sr} \otimes \Psi_{sr}^T) \) based on which \( \Delta H_{sr} \) is said to have a matrix-variate complex Gaussian distribution, which can be written as \[7\]

\[
f(\Delta H_{sr}) = \frac{\exp(-\text{Tr}(\Delta H_{sr}^H - 0)^H \Sigma_{sr}^{-1}(\Delta H_{sr}^H - 0) \Psi_{sr}^H)}{(\pi)^{M_{R \times N_S}} \det(\Sigma_{sr})^N_S \det(\Psi_{sr})^M_R}.
\]

Similarly, for the estimation error in the second hop, we have

\[
\Delta H_{rd} \sim \mathcal{CN}_{M_D \times N_R}(0,M_D \times N_R, \Sigma_{rd} \otimes \Psi_{rd}^T),
\]

where the \( M_D \times M_D \) matrix \( \Sigma_{rd} \) and \( N_R \times N_R \) matrix \( \Psi_{rd}^T \) are the row and column covariance matrices of \( \Delta H_{rd} \), respectively. It is assumed that the channel estimation errors, \( \Delta H_{sr} \) and \( \Delta H_{rd} \), are independent. At the destination, a linear equalizer \( G \) is adopted to detect the transmitted data \( s \). The problem is how to design the linear precoder matrix \( F \) at the relay and the linear equalizer \( G \) at the destination to minimize the mean square errors (MSE) of the received data at the destination:

\[
\text{MSE}(F, G) = \mathbb{E}\{\text{Tr}\left( (Gy - s)(Gy - s)^H \right)\},
\]

where the expectation is taken with respect to \( s \), \( \Delta H_{sr} \), \( \Delta H_{rd} \), \( n_1 \) and \( n_2 \).

III. ROBUST TRANSEIVER DESIGN FOR MIMO RELAY

A. MSE Averaged over Channel Uncertainties

Since \( s \), \( n_1 \) and \( n_2 \) are independent, the MSE expression \(7\) can be written as

\[
\text{MSE}(F, G) = \mathbb{E}\{\text{Tr}\left( (Gy - s)(Gy - s)^H \right)\} = \mathbb{E}\{\text{Tr}\left( (GR_{n_1}G^H) (GR_{n_2}G^H) \right)\}.
\]

Notice that the matrix \( R_x \) is the autocorrelation matrix of the receive signal \( x \) at the relay.

\[
\text{MSE}(F, G) = \mathbb{E}\{\text{Tr}\left( (Gy - s)(Gy - s)^H \right)\} = \mathbb{E}\{\text{Tr}\left( (GR_{n_1}G^H) (GR_{n_2}G^H) \right)\}.
\]

For the inner expectation, due to the fact that the distribution of \( \Delta H_{sr} \) is matrix-variate complex Gaussian with zero mean, the following equation holds \[7\]

\[
\text{MSE}(F, G) = \mathbb{E}\{\text{Tr}\left( (Gy - s)(Gy - s)^H \right)\} = \text{MSE}\{F, G\}.
\]

Similarly, the second term of MSE in \(8\) can be simplified as

\[
\text{MSE}(F, G) = \mathbb{E}\{\text{Tr}\left( (Gy - s)(Gy - s)^H \right)\} = \text{MSE}\{F, G\}.
\]

Based on \(11\) and \(12\), the MSE \(8\) equals to

\[
\text{MSE}(F, G) = \mathbb{E}\{\text{Tr}\left( (Gy - s)(Gy - s)^H \right)\} = \text{MSE}\{F, G\}.
\]

Notice that the matrix \( R_x \) is the autocorrelation matrix of the receive signal \( x \) at the relay.
B. Joint Robust Design of Equalizer and Precoder

Subject to the transmit power constraint at the relay, the joint design of equalizer and precoder can be expressed as the following optimization problem

$$\min_{F,G} \text{MSE}(F,G)$$

subject to

$$\text{Tr}(FR_xF^H) \leq P.$$ \hspace{1cm} (16)

Since the constraint does not involve the equalizer $G$, when the precoder matrix $F$ is fixed, the optimal linear equalizer, $G_{opt}$, satisfies the following condition

$$\frac{\partial \text{MSE}(F,G)}{\partial G^*} = 0,$$ \hspace{1cm} (17)

based on which we have

$$G_{opt} = R_s(\bar{H}_{rd}F\bar{H}_{rd}^H)^{-1}(\bar{H}_{rd}FR_xF^H\bar{H}_{rd}^H + K)^{-1}. \hspace{1cm} (18)$$

Substituting (18) into (13), the MSE at the destination equals to

$$\text{MSE}(F) = \text{Tr}(R_s) - \text{Tr}(R_s\bar{H}_{sr}^H[F^H\bar{H}_{rd}^H + K]^{-1}\bar{H}_{rd}F][\bar{H}_{sr}R_s]. \hspace{1cm} (19)$$

Since $K^{\frac{1}{2}}$ and $R_x^{\frac{1}{2}}$ are both Hermitian matrices, exploiting the matrix inversion lemma, we have

$$F^H\bar{H}_{rd}^{\frac{1}{2}}(\bar{H}_{rd}FR_xF^H\bar{H}_{rd}^H + K)^{-1}\bar{H}_{rd}F = R_x^{\frac{1}{2}} - \frac{1}{2}(R_x^{\frac{1}{2}}F^H\bar{H}_{rd}^H[K^{\frac{1}{2}}(K^{\frac{1}{2}}\bar{H}_{rd}FR_x^{\frac{1}{2}}R_x^{\frac{1}{2}} - [\bar{H}_{rd}F]^{\frac{1}{2}}\bar{H}_{rd}F^{\frac{1}{2}} + I_{M_R}))^{-1}R_x^{\frac{1}{2}}. \hspace{1cm} (20)$$

Putting (20) into (19), and defining the constant part $c \triangleq \text{Tr}(R_s) - \text{Tr}(R_s\bar{H}_{sr}^HR_x^{\frac{1}{2}}\bar{H}_{sr}R_s)$, equation (19) can be rewritten as

$$\text{MSE}(F) = \text{Tr}(R_s) - \frac{1}{2}(R_x^{\frac{1}{2}}F^H\bar{H}_{rd}^H[K^{\frac{1}{2}} - \frac{1}{2}(K^{\frac{1}{2}}\bar{H}_{rd}FR_x^{\frac{1}{2}}R_x^{\frac{1}{2}} - [\bar{H}_{rd}F]^{\frac{1}{2}}\bar{H}_{rd}F^{\frac{1}{2}} + I_{M_R}))^{-1}R_x^{\frac{1}{2}}. \hspace{1cm} (21)$$

From (15), $K = [\text{Tr}(FR_xF^H][\Psi_{rd}]_{\Sigma rd} + R_{n_2}$, so $\text{MSE}(F)$ is a high order function of $F$ and the problem of minimizing (21) is very difficult to solve. In order to proceed, notice that [10] \[ \text{Tr}(FR_xF^H)\lambda_{max}([\Psi_{rd}]_{\Sigma rd} + R_{n_2}) \geq K, \] \hspace{1cm} (22)

where $\lambda_{max}(Z)$ denotes the largest eigenvalue of $Z$. Since for the minimum MSE, the corresponding transmit power must be on the boundary (i.e., $\text{Tr}(FR_xF^H) = P$), we have $P\lambda_{max}([\Psi_{rd}]_{\Sigma rd} + R_{n_2}) \geq K$. As shown in Appendix I, when $K$ in (21) is replaced by its upper-bound $\Phi \triangleq P\lambda_{max}([\Psi_{rd}]_{\Sigma rd} + R_{n_2})$, the resultant MSE expression, denoted as $\text{MSE}_{opt}(F)$ and defined in (43), is an upper-bound of $\text{MSE}(F)$ (i.e., $\text{MSE}_{opt}(F) \geq \text{MSE}(F)$). Therefore, we propose to design the precoder $F$ by minimizing $\text{MSE}_{opt}(F)$, which corresponds to

$$\min_{F} \text{Tr}(R_x^{\frac{1}{2}}\bar{H}_{sr}R_s\bar{H}_{sr}^HR_x^{\frac{1}{2}}(\bar{H}_{rd}F^HT\bar{H}_{rd}^H[I_{M_R}]^{-1}R_x^{\frac{1}{2}}F^H + I_{M_R})^{-1})$$

subject to

$$\text{Tr}(FR_xF^H) \leq P.$$ \hspace{1cm} (23)

where the constant $c$ is neglected, which does not affect the optimization problem. Notice that when $\Psi_{rd} \propto I$, the replacement involves no approximation.

Based on eigendecomposition, we have

$$T = U_T\Lambda_TU_T^H,$$ \hspace{1cm} (24)

$$\Theta = U_\Theta\Lambda_\Theta U_\Theta^H,$$ \hspace{1cm} (25)

where the matrices $U_T$ and $U_\Theta$ consist of the eigenvectors of $T$ and $\Theta$, respectively, while the diagonal matrices $\Lambda_T$ and $\Lambda_\Theta$ contains the eigenvalues of $T$ and $\Theta$, respectively. Without loss of generality, it is assumed that the diagonal elements of $\Lambda_T$ and $\Lambda_\Theta$ are in decreasing order. Substituting (24) and (25) into (23) and defining

$$\tilde{F} \triangleq U_\Theta^HFR_x^{\frac{1}{2}}U_T,$$ \hspace{1cm} (26)

the optimization problem can be written in a compact form as

$$\min_{\tilde{F}} \text{Tr}(\tilde{F}^H\tilde{\Theta}\tilde{F} + I_{M_R})^{-1})$$

subject to

$$\text{Tr}(\tilde{F}^H\tilde{F}) \leq P.$$ \hspace{1cm} (27)

For the objective function of (27), notice that

$$\text{Tr}(\Lambda_TB) \geq \sum_{i=1}^{M_R} \lambda_{i}B_{i,M_R-i+1}$$ \hspace{1cm} (28)

where $B$ is defined as $B \triangleq (\tilde{F}^H\Lambda_\Theta \tilde{F} + I_{M_R})^{-1}$, $\lambda_{i}$ denotes the $i$th largest eigenvalue of $B$, and the symbol $\Lambda_T$,i denotes the $i$th diagonal element of $\Lambda_T$. In (28), the equality holds when the matrix $B$ is diagonal with diagonal elements in increasing order [11, 9.H.1.h]. Therefore, for the optimal solution, $(\tilde{F}^H\Lambda_\Theta \tilde{F} + I_{M_R})^{-1}$ must be diagonal with diagonal elements in increasing order.

Based on the diagonal structure, introducing a permutation matrix with dimension $M \times M$ as

$$Q_M = \begin{bmatrix} 0 & 0 & 1 \\ 0 & \cdots & 0 \\ 1 & 0 & 0 \end{bmatrix},$$ \hspace{1cm} (29)

the objective function of the optimization problem (27) can be rewritten as

$$\text{Tr}(\Lambda_T(\tilde{F}^H\Lambda_\Theta \tilde{F} + I_{M_R})^{-1})$$

$$= \text{Tr}(\Lambda_T' (\tilde{F}^H\Lambda_\Theta' \tilde{F} + I_{M_R})^{-1})$$ \hspace{1cm} (30)

where $\Lambda_T' = Q_{M_R}\Lambda_TQ_{M_R}$ and $\Lambda_\Theta' = Q_{N_R}\Lambda_\Theta Q_{N_R}$ are $\Lambda_T$ and $\Lambda_\Theta$ with diagonal elements in reverse order, and $\tilde{F} = \tilde{F}^H \Lambda_\Theta \tilde{F} + I_{M_R}$.
where $\mu > 0$ is the Lagrangian multiplier such that $\sum_{i=1}^{N} f_{i, \text{opt}}^2 = P$ holds. From the definition of $\hat{F}$ in (26), (32) and (34), we can write the optimal $\hat{F}$ compactly as

$$\hat{F}_{\text{opt}} = U_{\Theta,N} \left( \left( \frac{1}{\sqrt{\mu \Lambda_{\Theta,i}} \hat{\Lambda}_{\Theta}^{-\frac{1}{2}} \hat{\Lambda}_{T}^{-\frac{1}{2}} - \hat{\Lambda}_{\Theta}^{-1} \right)^{\frac{1}{2}} \right) \right)^{\frac{1}{2}} U_{T,N}^{H} R_{x}^{-\frac{1}{2}}$$

where $Z_{i,j}^{+} = \max(0, Z_{i,j})$. The matrices $\hat{\Lambda}_{\Theta}$ and $\hat{\Lambda}_{T}$ are the principal submatrices of $\Lambda_{\Theta}$ and $\Lambda_{T}$ with dimensions $N \times N$. The matrices $U_{\Theta,N}$ and $U_{T,N}$ are the first $N$ columns of $U_{\Theta}$ and $U_{T}$, respectively. Notice that when the source-relay link is noiseless and the channel realization is perfectly known, equation (35) reduces to the point-to-point MIMO robust LMMSE transceiver [15]. If both two channels are exactly known, (35) is exactly the solution in [5].

IV. NUMERICAL EXPERIMENTS

In this section, simulation results will be shown to verify the effectiveness of the proposed algorithm. In this paper, the source, relay and destination are all equipped with 3 antennas. At the source, it is assumed that the transmit power $\text{Tr}(R_{s}) = 20\, \text{dB}$ and the modulation scheme is QPSK. The estimated channel matrices, $\hat{H}_{sr}$ and $\hat{H}_{rd}$, are

$$\hat{H}_{sr} = \begin{bmatrix} 0.2714 - 0.3487i & -0.6170 - 0.4784i & -0.2315 + 0.5103i \\ 0.2354 + 0.2462i & -0.3534 + 0.1253i & 0.1964 - 0.7238i \\ 1.1809 - 0.3305i & 0.3179 + 2.3439i & 0.1989 - 1.1954i \end{bmatrix}$$

$$\hat{H}_{rd} = \begin{bmatrix} 0.9002 - 0.4583i & -0.9646 - 0.6782i & 0.9360 + 1.1348i \\ 0.9969 + 0.1589i & 0.2910 + 0.3071i & 0.6035 - 0.4315i \\ 0.6798 - 1.1627i & 0.7557 + 0.3929i & -0.3742 - 0.0623i \end{bmatrix}$$

(36)

The estimation error correlation matrices are assumed to be

$$\Sigma_{sr} = \begin{bmatrix} 1 & \beta & \beta^2 \\ \beta & 1 & \beta \\ \beta^2 & \beta & 1 \end{bmatrix}$$

$$\Sigma_{rd} = \begin{bmatrix} 1 & \beta & \beta^2 \\ \beta & 1 & \beta \\ \beta^2 & \beta & 1 \end{bmatrix}$$

$$\Psi_{sr} = 0.03 \begin{bmatrix} 1 - \alpha & \alpha^2 \\ \alpha & 1 - \alpha \\ \alpha^2 & \alpha \end{bmatrix}$$

$$\Psi_{rd} = 0.04 \begin{bmatrix} 1 - \alpha & \alpha^2 \\ \alpha & 1 - \alpha \\ \alpha^2 & \alpha \end{bmatrix}$$

(37)

In each simulation run, channel estimation errors, $\Delta H_{sr}$ and $\Delta H_{rd}$, are generated independently, according to (4) and (6), respectively, and 1000 trials are averaged to give each point in the figures.

Fig. 2 shows the MSE of the received signal at the destination versus the transmit power at the relay $P$, for the algorithm using estimated channel matrices only and the proposed Bayesian algorithm, with different values of $\beta$, when $\alpha = 0.4$. It can be seen that in general, the whole system performance degrades when the correlation factor $\beta$ increases. This is due to the fact that channel correlations reduce the number of effective eigenchannels [6]. However, the performance of the proposed algorithm is significantly better than the algorithm using estimated channel matrices only, regardless of the value of $\beta$. Fig. 3 shows the corresponding results for different values of $\alpha$, when $\beta = 0.4$. A similar conclusion to that of Fig. 2 can be drawn.

V. CONCLUSIONS

In this paper, we presented the joint design of linear transceivers for AF MIMO relay systems under the knowledge of estimated channel and error covariance matrices. The statistics of channel estimation errors were incorporated into the transceiver design using the Bayesian framework. A closed-form solution has been derived and two existing algorithms were shown to be special cases of our framework. From the simulations, it was found that the proposed algorithm reduces the sensitivity of the relay system to channel estimation errors, and improves the system performance greatly, compared to the algorithm using estimated channel only.
Fig. 2. MSE versus transmit power at the relay for the algorithm based on estimated channel and the proposed Bayesian algorithm, with different values of $\beta$, when $\alpha = 0.4$

Fig. 3. MSE versus transmit power at the relay for the algorithm based on estimated channel and the proposed Bayesian algorithm with different values of $\alpha$, when $\beta = 0.4$

APPENDIX I

For positive Hermitian matrices, $M$ and $N$, if $M \succeq N$, the following inequality holds [10, 7.7.4]

$$ N^{-1} \succeq M^{-1}. $$

(38)

Furthermore, for any matrix $A$, the inequality

$$ A^H N^{-1} A \succeq A^H M^{-1} A $$

(39)

always holds [10, 7.7.3.a]. Adding an identity matrix on both sides of (39), the inequality sign does not change. Together with (38), we have

$$ (A^H M^{-1} A + I)^{-1} \succeq (A^H N^{-1} A + I)^{-1}. $$

(40)

With the result in (39), for an arbitrary matrix $B$, we have

$$ B^H (A^H M^{-1} A + I)^{-1} B \succeq B^H (A^H N^{-1} A + I)^{-1} B. $$

(41)

Putting $A = \bar{H}_r^T \bar{F} x^H 1 / 2$, $B = R_x^{-1 / 2} \bar{H}_r R_x$, $N = K$ and $M = \text{Tr}(\bar{F} R_x F^H H_{11}) \lambda_{\text{max}} (\bar{F} R_x \Sigma_{rd} + R_{rd})$, and taking the trace on both sides of (41), we have

$$ \text{MSE}_U (F) \geq \text{MSE} (F) $$

(42)

where $\text{MSE}_U (F)$ is defined as

$$ \text{MSE}_U (F) = \text{Tr}(K \bar{H}_r^T H_{12} R_x^{-1} (R_x^{-1} F^H H_{11} R_x^{-1} + \Sigma_{rd} + R_{rd}) K) + c, $$

(43)

and $\text{MSE} (F)$ is defined in (21).

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