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<td>Author(s)</td>
<td>Zheng, G; Ma, S; Wong, KK; Ng, TS</td>
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<tr>
<td>Citation</td>
<td>The 2008 IEEE International Conference on Communications (ICC 2008), Beijing, China, 19-23 May 2008. In IEEE International Conference on Communications, 2008, p. 4754-4758</td>
</tr>
<tr>
<td>Issued Date</td>
<td>2008</td>
</tr>
<tr>
<td>URL</td>
<td><a href="http://hdl.handle.net/10722/99193">http://hdl.handle.net/10722/99193</a></td>
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Robust Precoder Design in MISO Downlink Based on Quadratic Channel Estimation§

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Abstract—In [1], it has been proposed that channel estimates in quadratic form can be obtained at the base station by sending training sequences to the mobiles where the received signals are forwarded back to the base for channel estimation. In this paper, we first examine the optimal training sequence design for such quadratic channel estimation and then analyze the error bound and statistics of the channel estimates in quadratic form. With the analytical results, two problems for a multiple-input single-output (MISO) antenna system in the downlink are constructed and optimally solved: Power minimization with individual users’ 1) worst-case signal-to-interference plus noise ratio (SINR) and 2) average mean-square-error (MSE) constraints, through optimal multiuser MISO beamforming and power allocation.

I. INTRODUCTION

Since the works in [2], [3], multiple-input multiple-output (MIMO) antenna has been well understood as an energy-and-spectral efficient solution to wireless communications. Recent studies on the use of MIMO for multiuser channels, e.g., [4]–[6], further reveals its extraordinary performance by allowing users to be shared in the spatial domain with the possible use of channel state information (CSI) at the transmitter.

To realize the benefit, in practice, CSI needs to be acquired from estimation but is never perfectly known, due to reasons such as noisy estimation, Doppler spread, and etc. In a time-division-duplex (TDD) system, the reciprocity of the up and downlink channels permits the CSI estimates in one link to be used for another link. However, this is not true for a frequency-division-duplex (FDD) system in which the two links occupy different frequency bands. For CSI to be available at the base station for downlink optimization, common techniques require the CSI to be estimated at the mobiles in the uplink and fed back to the base station.

Recently in [1], Dong and Ding showed that for the optimization of most metrics of interest, full CSI is not necessary and quadratic CSI will be sufficient. They further presented a downlink quadratic CSI estimation approach, which requires little processing at the mobiles to simply forward the received noisy training signals back to the base station for estimation.

In this paper, we approach the quadratic CSI estimation in [1] by deriving the mean-square-error (MSE) in the estimates and then designing the optimal training sequences minimizing the MSE. Using the optimal quadratic estimation, we analyze the error bound and statistics of the CSI estimates that allow us to formulate the robust beamforming design problems with consideration of the CSI errors. Power minimization problems subject to individual users’ 1) signal-to-interference plus noise ratio (SINR) or 2) MSE constraints, in a multiple-input single-output (MISO) antenna system in the downlink with the aid of quadratic CSI estimates, are studied and optimally solved.

In the sequel, we shall use the following notations. Vectors are column vectors and denoted in lower case bold x while matrices are upper case bold A. The superscripts † and ‡ stand for, respectively, the conjugate transposition and the Penrose-Moore pseudo-inversion. tr(A) is the trace of A and I is an identity matrix. vec(A) produces a column vector by stacking the entries of A. The notation ⊗ denotes the tensor product. The complex number field is denoted by C. E[·] represents the expected value operator while |·| takes the modulus of a complex number and ∥·∥ returns the Frobenius norm of a vector or matrix. x ~ CN(μm, V) means that x is a vector of complex Gaussian random variables and has a mean vector of m with a covariance matrix of V.

II. SYSTEM MODEL

A. MISO Antenna System in Downlink

Consider the mth user of an M-user MISO channel in the downlink with slow-fading

\[ \hat{s}_m = \mu_m h_m^\dagger \left( \sum_{n=1}^{M} t_n s_n \right) + n_m, \quad \text{for } m = 1, 2, \ldots, M, \quad (1) \]

where \( h_m^\dagger \) is the channel seen at user \( m \) (C^{1×n_T}); \( s_m \) is the symbol transmitted with unit power to user \( m \); \( t_m \) is the precoding vector for user \( m \) (C^{n_f×1}); \( \hat{s}_m \) is the estimated signal for user \( m \); \( n_m \) is the noise with zero mean and variance of \( N_0 \); \( n_f \) is the number of transmit antennas at the base; \( \mu_m \) is the real-valued scaling for the received signal. Clearly, the total transmit power is \( \sum_{m=1}^{M} ||t_m||^2 \). For detection purpose, it is required that mobile receiver \( m \) has access to

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§This work was supported in part by The Hong Kong Research Grants Council under grant HKU71750/03E and The University Research Committee of The University of Hong Kong, and in part by The Engineering and Physical Science Research Council under grant EP/D058716/1, United Kingdom.
the knowledge of \( h_m \). However, this is not necessary when
the precoding vectors \( \{ t_n \} \) are designed at the base station
transmitter. In fact, for most metrics of interest, the CSI in
quadratic form, i.e., \( \{ h_m^*, h_n \} \) will be sufficient. This is evident by
observing, for instance, the SINR

\[
\text{SINR at user } m = \frac{\sum_{n=1}^{M} t_n^* (h_n h_m^*) t_m}{\sum_{n=1}^{M} t_n^* Q_m t_m + N_0} = \frac{\sum_{n=1}^{M} t_n^* h_m Q_m t_m + N_0}{\sum_{n=1}^{M} t_n^* Q_m t_m + N_0},
\]

where \( Q_m \triangleq h_m h_m^* \forall m \) are the so-called quadratic CSI.
Since many other performance metrics depend on the SINR,
such as bit-error-rate (BER), throughput and etc., the estimation
of quadratic CSI covers a wide range of applications.

### B. Downlink Quadratic Channel Estimation

In [1], it was proposed to acquire the quadratic CSI by the
following procedure. First of all, the base station transmits a
known training matrix \( X \) spanning in \( n_d \) symbol durations to
a particular mobile user. Upon receiving at the mobile user
(with user index omitted for convenience), the received signals

\[
r^\dagger = h^\dagger X + n,
\]

will be untouched and directly fed back to the base station in
the uplink channel to give

\[
Y = gr^\dagger + W = gh^\dagger X + gn^\dagger + W
\]

at the base station, where

- \( X \) the training data sent in the downlink \( (\mathbb{C}^{n_T \times n_d}) \);
- \( Y \) the signals received in the uplink \( (\mathbb{C}^{n_T \times n_d}) \);
- \( r^\dagger \) the signals received in the downlink \( (\mathbb{C}^1 \times n_d) \);
- \( h^\dagger \) the downlink channel \( (\mathbb{C}^{1 \times n_T}) \);
- \( g \) the corresponding uplink channel \( (\mathbb{C}^{n_T \times 1}) \);
- \( n^\dagger \) the downlink noise vector \( (\mathbb{C}^1 \times n_d) \);
- \( W \) the uplink noise matrix \( (\mathbb{C}^{n_T \times n_d}) \).

At the base station, the channel covariance matrix \( E = gg^\dagger \)
can be easily estimated from the second-order statistics of the
noisy receptions of the known sequences transmitted from the
mobile station, which we assume to have performed perfectly.
A slow-fading scenario is considered such that the channels, \( h \)
and \( g \), are static during the channel estimation process. Note
that \( E \) is a rank-1 matrix, so \( g \) can be found from

\[
g = e^{j\theta} \sqrt{\text{tr}(E)} e
\]

where \( e \) is the eigenvector of \( E \) and \( \theta \in (0, 2\pi) \) takes into
account the possible phase ambiguity between \( g \) and \( e \).

Define the matrix \( F \triangleq gh \in \mathbb{C}^{n_T \times n_T} \), which is crucial in
estimating the quadratic CSI. In the absence of noise, \( F \) can
be obtained by

\[
F = YX^\dagger = gh^\dagger,
\]

in which \( XX^\dagger = I \). Furthermore, the downlink quadratic CSI

\[
F^\dagger E^\dagger F = h (g g^\dagger)^2 g^\dagger = hh^\dagger.
\]

Since \( hh^\dagger \) is of rank one, the downlink channel vector can be
further found as

\[
h = e^{j\phi} \frac{\text{tr}(E)}{\text{tr}(E)} e,
\]

where \( \phi \) denotes the possible phase ambiguity. Consequently,
estimation of \( hh^\dagger \), or \( h \), reduces to knowing \( F \).

This CSI estimation algorithm, originally proposed in [1],
is attractive because most of the processing and calculations
are performed at the base station, where the CSI estimates are
used to optimize the transmission in the downlink. Nonetheless,
little is known about the MSE in the CSI estimates, which
will have an implication on the downlink design.

In practice, noise is inevitable, which means that the esti-
mates contain noise. For instance,

\[
\hat{F} = YX^\dagger = gh^\dagger + (g n + W)X^\dagger = F + \Delta F.
\]

The noise component, \( \Delta F \), will further affect the estimation
of the quadratic CSI to give

\[
\hat{F}^\dagger E^\dagger \hat{F} = h^\dagger h + \hat{F}^\dagger E^\dagger \Delta F + \Delta F^\dagger E^\dagger \hat{F} + \Delta F^\dagger E^\dagger \Delta F,
\]

\[
\underbrace{\text{noise}}_{0}
\]

and

\[
\frac{e^{j\phi}}{\text{tr}(E)} \hat{F}^\dagger e = h + \frac{e^{j\phi}}{\text{tr}(E)} \Delta F^\dagger e.
\]

The rest of the paper will be devoted to analyze the MSE
of the quadratic CSI estimation method, i.e.,

\[
\text{MSE} = E[\| hh^\dagger - \hat{F}^\dagger E^\dagger \hat{F}^\dagger \|^2],
\]

which permits us to develop the optimal training sequences
\( X \) for minimal MSE (see Section III), and later allows robust
schemes to be devised based on the quadratic CSI estimates
(see Sections IV & V).

### III. OPTIMAL TRAINING DATA DESIGN

#### A. Derivation of MSE

Here, we derive the MSE (12) of the quadratic CSI estimates,
which can be first done by

\[
\text{MSE} = E[\| \Delta F^\dagger E^\dagger \Delta F + \Delta F^\dagger E^\dagger \Delta F + \Delta F^\dagger E^\dagger \Delta F \|^2]
= E[\| \Delta F^\dagger E^\dagger \Delta F \|^2 + 2E[\| \Delta F^\dagger E^\dagger F \|^2]
+ 2E[\| \Delta F^\dagger E^\dagger FF^\dagger E^\dagger \Delta F \|^2].
\]
Letting $\tilde{X} = X^d X^\dagger$, then the first term can be evaluated as

$$E \left[ \text{tr} (\Delta F^\dagger E^d \Delta F^\dagger E^d \Delta F) \right] =$$
$$E \left[ \text{tr} \left( (ng^\dagger + W^\dagger) E^d (gn^\dagger + W) \tilde{X} \right) \right],$$
which can further be expanded as

$$\text{tr} \left( E \left[ \begin{array}{c}
\left[ ng^\dagger E^d gn^\dagger Xng^\dagger E^g \tilde{X} \right] \\
+ E \left[ \left[ ng^\dagger E^d gw^\dagger Xw^d \tilde{X} \right] \\
+ E \left[ \left[ W^d E^d Xng^\dagger E^g \tilde{X} \right] \\
+ E \left[ \left[ W^d E^d Xw^d Egn^\dagger \tilde{X} \right] \\
+ E \left[ \left[ W^d E^d Xw^d Egn^\dagger \tilde{X} \right]
\end{array} \right] \right. \right\} \right),$$
$$\text{tr} \left( \begin{array}{c}
\left[ X + \text{tr}(\tilde{X}) \right] \tilde{X} + \left[ X + \text{tr}(\tilde{X}) \right] \tilde{X} \\
+ 2 \beta \left( \text{tr}(E) \right)^2 \left[ X + \text{tr}(\tilde{X}) \right] \tilde{X},
\end{array} \right)$$
$$= 2 \alpha \left( \text{tr}(X) \right)^2 + 2 \beta \left( \text{tr}(X) \right)^2.$$

Finally, we can have the first term equal

$$E \left[ \text{tr} (\Delta F^\dagger E^d \Delta F^\dagger E^d \Delta F) \right] =$$
$$\alpha \left( \text{tr}(X) \right)^2 + 2 \beta \left( \text{tr}(X) \right)^2,$$
where $\alpha = \sigma^2 + 2 \sigma^2 \beta$. On the other hand, the second term of (13) can be expressed as

$$E \left[ \text{tr} (\Delta F^\dagger E^f FF^\dagger E^f \Delta F) \right] =$$
$$\beta \text{tr}(X),$$
where $\beta = \sigma^2 \text{tr}(E) e^\dagger FF^\dagger E^f e + \sigma^2 \text{tr}(E^f FF^\dagger E^f e)$. As a result,

$$\text{MSE} = \alpha \left( \text{tr}(X) \right)^2 + 2 \beta \left( \text{tr}(X) \right)^2.$$
where the second term can be evaluated by noting that

$$E[(g_m n_m^† + W)^† E_m^† (g_m n_m^† + W)] = \left( \sigma_n^2 + \frac{\sigma_w^2}{\text{tr}(E_m)} \right) I. \quad (34)$$

As a result, the MSE in data reception (32) is given by

$$E_{\Delta F}[\text{MSE}_m] = 1 + \mu_m^2 \sigma_n^2 - \frac{\mu_m e^{j\phi_m}}{\sqrt{\text{tr}(E_m)}} e_m^† F_m t_m - \frac{\mu_m e^{-j\phi_m}}{\sqrt{\text{tr}(E_m)}} t_m^† F_m^† e_m + \mu_m^2 \sigma_n^2,$$

$$+ \mu_m^2 \sum_{n=1}^M t_n^† \left[ F_m^† E_m^† F_m + \left( \sigma_n^2 + \frac{\sigma_w^2}{\text{tr}(E_m)} \right) X_m^{†} X_m^† \right] t_n. \quad (35)$$

### B. Robust Design with MSE Constraints

An interesting problem is to design the precoder matrix that ensures the users’ MSE requirements. This can be done by

$$\min_{\{t_m\}} \sum_{m=1}^M \|t_m\|^2 \quad \text{s.t.} \quad E_{\Delta F}[\text{MSE}_m] \leq \varepsilon_m \ \forall m, \quad (36)$$

where \{\varepsilon_m\} are the required users’ MSEs. Note in (35) and (36) that \{\phi_m\} are unimportant in the optimization and they can be absorbed into \{t_m\}. Therefore, we can, without loss of generality, set \phi_m = 0 \ \forall m. An immediate difficulty is that (36) is non-convex and that the precoder vectors \{t_m\} and the scaling variables \{\mu_m\} need to be jointly optimized.

To overcome this, we first note that \{\mu_m\} are not coupled among the users and the MSE in (35) is a quadratic function in \mu_m only. Therefore, the optimal \mu_m in minimizing the individual MSE for any given \{t_m\} can be readily found as

$$\mu_m|_{\text{opt}} = \frac{1}{\sqrt{\text{tr}(E_m)}} e_m^† F_m t_m,$$

$$\sigma_n^2 + \sum_{n=1}^M t_n^† \left[ F_m^† E_m^† F_m + \left( \sigma_n^2 + \frac{\sigma_w^2}{\text{tr}(E_m)} \right) X_m^{†} X_m^† \right] t_n \quad (37)$$

which gives the optimized average MSE as

$$E_{\Delta F}[\text{MSE}_m]|_{\text{min}} = 1 - \frac{1}{\sqrt{\text{tr}(E_m)}} |e_m^† F_m t_m|^2,$$

$$\sigma_n^2 + \sum_{n=1}^M t_n^† \left[ F_m^† E_m^† F_m + \left( \sigma_n^2 + \frac{\sigma_w^2}{\text{tr}(E_m)} \right) X_m^{†} X_m^† \right] t_n. \quad (38)$$
Further manipulation rewrites the MSE constraint in (36) as

\[
\sqrt{1 - \varepsilon_m} \left[ \begin{array}{c} \frac{1}{\text{tr}(G_m)} \sigma_m \mathbf{e}_m \mathbf{F}_m \mathbf{t}_1 \\ \vdots \\ \frac{1}{\text{tr}(G_m)} \sigma_m \mathbf{e}_m \mathbf{F}_m \mathbf{t}_M \\ \sqrt{\sigma_n^2 + \frac{\sigma_n^2}{\text{tr}(G_m)}} \mathbf{X}_m^\dagger \mathbf{t}_1 \\ \vdots \\ \sqrt{\sigma_n^2 + \frac{\sigma_n^2}{\text{tr}(G_m)}} \mathbf{X}_m^\dagger \mathbf{t}_M \end{array} \right] \leq \sqrt{\frac{1}{\text{tr}(G_m)}} \mathbf{e}_m \mathbf{F}_m \mathbf{t}_m.
\]

The above constraint is a Second-Order Cone Programming (SOCP) constraint. In addition, the cost function \( \sum_{m=1}^M \| \mathbf{t}_m \|^2 \) is a convex function, so the problem (36) can be reformulated to a convex one and the optimal solution can be easily obtained.

VI. SIMULATION RESULTS

Simulations are conducted to assess the performance of the proposed robust optimization in Rayleigh flat-fading channels. For convenience, the notation \((M, n_T)\) is used to denote a system with \(M\) users and \(n_T\) base station antennas, and we assume that \(n_d = n_T\), \(\sigma_w = \sigma_n\) and users have identical data reception MSE constraints, i.e., \(\varepsilon_m = \varepsilon\). The average transmit signal-to-noise ratio (SNR), defined as \(\frac{1}{\sigma_n^2} \sum_{m=1}^M E[\| \mathbf{t}_m \|^2]\), is used as the performance metric while the training SNR, defined as \(\frac{n_d \sigma_n^2}{\sigma_e^2} \), is considered as the channel estimation cost. In the simulations, the beamforming design based on the estimated CSI is used as a benchmark and this method will be considered as the “non-robust design” as the channel error statistics are not exploited.

Fig. 1 illustrates the normalized MSE in the quadratic CSI estimates against the training SNR for systems using the optimal training sequences and random chosen training sequences. Results indicate that there is at least an order of magnitude reduction in the channel estimate MSE by using the optimal sequences and this reduction is more significant when the number of transmit antennas increases. In Fig. 2, results are provided for the user 1’s output data reception MSE for various training SNR given that the target MSE is \(10^{-3}\). As can be seen, regardless of the training SNR, the target MSE is not met for the non-robust design, as opposed to the proposed robust method that the output MSE is exactly the target. In addition, the output MSE is violated more if the training SNR decreases.

VII. CONCLUSION

This paper has investigated the quadratic CSI estimation and the robust precoder design of a multiuser MISO antenna system in the downlink. The optimal training sequence design has been found. After analyzing the CSI error bound and its statistical property, the robust-optimal designs have been devised. Simulation results have shown the effect of the optimal training sequence and illustrated the robustness of the proposed design. The extension to multiuser MIMO case is not straightforward and needs more work.

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