Dual Diversity over Correlated Ricean Fading Channels

Petros S. Bithas, Nikos C. Sagias, and P. Takis Mathiopoulos

Abstract: The performance of dual diversity receivers operating over correlated Ricean fading channels is analyzed. Using a previously derived rapidly converging infinite series representation for the bivariate Ricean probability density function, analytical expressions for the statistics of dual-branch selection combining, maximal-ratio combining, and equal-gain combining output signal-to-noise ratio (SNR) are derived. These expressions are employed to obtain novel analytical formulae for the average output SNR, amount of fading, average bit error probability, and outage probability. The proposed mathematical analysis is used to study various novel performance evaluation results with parameters of interest the fading severity, average input SNRs, and the correlation coefficient. The series convergence rate is also examined verifying the fast convergence of the analytical expressions. The accuracy of most of the theoretical performance evaluation results are validated by means of computer simulations.

Index Terms: Correlated fading, equal-gain combining (EGC), maximal-ratio combining (MRC), mobile satellite communications, Ricean distribution, selection combining (SC).

I. INTRODUCTION

Wireless communication systems are subject to severe multipath fading that can seriously degrade their performance. One of the simplest and yet most efficient techniques to improve their performance is diversity. There are several diversity reception methods employed in digital communication receivers including maximal-ratio combining (MRC), equal-gain combining (EGC), and selection combining (SC) [1]. MRC is the optimal combining scheme, but comes at the expense of increased complexity. EGC provides an intermediate solution for improved performance and low implementation complexity, while SC is the least complicated, since only the selectively chosen single branch is processed. Consequently, SC gives much poorer performance in fading channels than MRC and EGC when the number of branches is large. The performance of these diversity techniques depends on the characteristics of the multipath fading envelopes.

There are different models describing the statistical behavior of the multipath fading envelopes depending on the nature of the radio propagation environment. The Ricean distribution is oftenly used to model propagation paths consisting of one strong direct line-of-sight (LOS) component and many random weaker components and is typically observed in microcellular, urban land mobile communications, and mobile satellite radio

Manuscript received January 23, 2006; approved for publication by Daesik Hong, Division II Editor, October 17, 2006.

links [1]–[3]. Especially for satellite mobile communications, the Ricean distribution can be used to accurately characterize the satellite channel for the single-state [4], the clear state [5], and the multi-state model [6]. However, despite the obvious practical importance of studying the performance of dual diversity receivers operating over correlated Ricean fading channels, this research topic has not been adequately investigated. Reasons for this include the complicated form of the bivariate Ricean probability density function (PDF) and the absence of alternative expressions for the multivariate distribution.

Past work concerning the performance of dual diversity receivers operating over correlated fading channels can be found in [7]-[14]. In [7], the average output signal-to-noise ratio (SNR), the amount of fading (AoF), and the outage probability (OP) have been investigated in correlated lognormal fading. In [8], Karagiannidis et al. have derived a convergent infinite sum expression for the characteristic function of two correlated Nakagami-m variables, which has been applied to EGC diversity receivers. In [9], useful expressions for the OP and average bit error probability (ABEP) have been presented for dual selection diversity systems with correlated Rayleigh and Nakagami-m fading. In [10], considering correlated Weibull fading channels, analytical expressions for several performance criteria, such as average output SNR, AoF, ABEP, and OP, have been derived in closed form, while in [11], the exact OP using dual EGC is analytically derived for correlated Nakagami-mfading. As far as the Ricean fading channel is concerned, a study for dual branch EGC in slow, correlated, Ricean time selective fading has been presented in [12] for the special case of non-coherent detection of orthogonal binary frequency shift keying (BFSK). Moreover, a performance analysis limited to the noncoherent reception of orthogonal M-ary FSK with postdetection EGC over correlated fading channels has been presented in [13]. In [14], the cumulative distribution function (CDF) of the SC output SNR in equally correlated Rayleigh, Ricean, and Nakagami-m fading channels has been derived.

Recently in [15], infinite series representations have been derived for the Ricean PDF, CDF, covariance, and characteristic function of two correlated Ricean random variables (RVs). It was also depicted that these infinite series expressions converge rapidly and some limited performance results for the OP of SC receivers have been derived. Moreover in [16], capitalizing on [17], another form of infinite series representation for the joint CDF of two Ricean correlated RVs has been presented. Motivated by the previously reported approaches, in this paper we extend the work of [15] by presenting a detailed analysis of the performance of SC, EGC, and MRC receivers operating over correlated Ricean fading channels.

The organization of the paper is as follows. After this introduction, in Section II a brief description of the system and channel model is presented. Based upon this model, novel infinity series representations of the joint Ricean PDF, CDF, mo-

P. S. Bithas and P. T. Mathiopoulos are with the Institute for Space Applications and Remote Sensing, National Observatory of Athens, Metaxa & Vas. Pavlou Street, Palea Penteli, 15236 Athens, Greece, email: {pbithas, mathio}@space.noa.gr.

N. C. Sagias is with the Institute of Informatics and Telecommunications, National Centre for Scientific Research—"Demokritos," Agia Paraskevi, 15310 Athens, Greece, email: nsagias@ieee.org.

ments generating function (MGF), and moments output SNR are derived. In Section III, important performance criteria of dual-branch SC, EGC, and MRC diversity receivers are studied. In Section IV, various numerical performance evaluation results are presented and discussed. Finally, concluding remarks are given in Section V.

II. SYSTEM AND CHANNEL MODEL

Let us consider a dual-branch diversity receiver operating over a correlated Ricean fading channel. The baseband received signal in the ℓ -th $(\ell=1,2)$ antenna is $z_\ell=s\,h_\ell+n_\ell$, where s is the transmitted complex symbol of energy $E_s=\mathbb{E}\langle|s|^2\rangle$ with $\mathbb{E}\langle\cdot\rangle$ denoting expectation and $|\cdot|$ absolute value, n_ℓ is the complex additive white Gaussian noise (AWGN) with single sided power spectral density N_0 identical to all branches, and h_ℓ is the channel complex gain. The n_ℓ 's are assumed to be uncorrelated and by considering slowly varying fading the h_ℓ 's are assumed to be known at the receiver [1]. The fading envelopes $R_1=|h_1|$ and $R_2=|h_2|$ are modeled as correlated Ricean RVs and the instantaneous SNR per symbol at the ℓ -th input branch is $X_\ell=R_\ell^2\,E_s/(2\,N_0)$. The joint PDF of X_1 and X_2 is given by [18]

$$f_{X_{1},X_{2}}(x_{1},x_{2}) = \frac{(1+K)^{2}}{2\pi\overline{\gamma}^{2}(1-\rho^{2})}$$

$$\times \exp\left[-\frac{2K}{1+\rho} - \frac{(1+K)(x_{1}+x_{2})}{(1-\rho^{2})\overline{\gamma}}\right]$$

$$\times \int_{0}^{2\pi} \exp\left[2\frac{\rho(1+K)\sqrt{x_{1}x_{2}}\cos\theta}{(1-\rho^{2})\overline{\gamma}}\right]$$

$$\times I_{0}\left[\sqrt{\frac{4K(1+K)(x_{1}+x_{2}+2\sqrt{x_{1}x_{2}}\cos\theta)}{\overline{\gamma}(1+\rho)^{2}}}\right] d\theta$$
(1)

where $\overline{\gamma}$ is the average SNR per symbol at both input branches, i.e., $\overline{\gamma}=\Omega E_s/(2N_0),\,\Omega=\mathbb{E}\langle R_1^2\rangle=\mathbb{E}\langle R_2^2\rangle,\,K$ is the Ricean factor defined as the ratio of the specular signal power to the scattered power, and I_0 (·) is the zeroth-order modified Bessel function of the first kind [19, eq. (8.406)]. By using different values for K, the Ricean distribution spans the range from Rayleigh fading, i.e., K=0, to no fading, i.e., $K\to\infty$. The Ricean distribution can be closely approximated by the Nakagami-m using a mapping between K and m [1, eq. (2.25)]. In (1), ρ denotes the Ricean correlation coefficient between the envelopes correlation coefficients ρ and ρ_{ray} , which is the correlation coefficient between two correlated Rayleigh RVs is not available. Such an expression is presented in the appendix of this paper.

Since a PDF in the form of (1) is very difficult, if not impossible, to be used for the performance analysis of dual-branch diversity receivers, an alternative approach would be to employ an infinite series representation for this PDF, such as the

one presented in [15]. Hence, using the infinite series representation for the $I_0(\cdot)$ [19, eq. (8.445)], a term of the form $[x_1+x_2+2\sqrt{x_1x_2}\cos(\theta)]^i$ appears. Using the multinomial identity this term can be simplified and after some mathematical manipulations the joint PDF of X_1 and X_2 can be expressed in sums, i.e., without the integrals, as

$$f_{X_{1},X_{2}}(x_{1},x_{2}) = \sum_{\substack{i,h=0\\v_{1}+v_{2}+v_{3}=i}}^{\infty} \mathcal{A} \exp\left[-\beta_{1}(x_{1}+x_{2})\right] \times \left(\mathcal{B} x_{1}^{\beta_{2}-1} x_{2}^{\beta_{3}-1} + \mathcal{C} \overline{\gamma}^{-1} x_{1}^{\beta_{2}-1/2} x_{2}^{\beta_{3}-1/2}\right)$$
(2)

with

$$\mathcal{A} = \frac{2^{v_3 + 2h - 1}(1 + K)^{1 + \beta_4} \rho^{2h} \left[K/(1 + \rho)^2 \right]^i}{\sqrt{\pi} \, \overline{\gamma}^{1 + \beta_4} \, (1 - \rho^2)^{1 + 2h} \, v_1! \, v_2! \, v_3! \, i!} \, \exp\left(\frac{-2K}{1 + \rho}\right),$$

$$\mathcal{B} = \frac{\left[1 + (-1)^{v_3} \right] \, \Gamma \left[h + (1 + v_3)/2 \right]}{\Gamma \left(h + 1 + v_3/2 \right) \, \Gamma \left(1 + 2h \right)},$$

$$\mathcal{C} = \frac{\left[-1 + (-1)^{v_3} \right] \, 2\rho (1 + K) \, \Gamma \left(1 + h + v_3/2 \right)}{(\rho^2 - 1) \, \Gamma (2 + 2h) \Gamma \left[h + (3 + v_3)/2 \right]},$$

$$\beta_1 = \frac{(1 + K)}{(1 - \rho^2) \, \overline{\gamma}}, \, \beta_2 = v_1 + \frac{v_3}{2} + h + 1,$$

$$\beta_3 = v_2 + \frac{v_3}{2} + h + 1, \, \text{and} \, \beta_4 = i + 2h + 1$$

where $\Gamma(\cdot)$ is the Gamma function [19, eq. (8.310/1)].

By substituting (2) in the definition of the joint MGF of X_1 and X_2 [21, eq. (5.62)]

$$\mathcal{M}_{X_1, X_2}(s_1, s_2) = \mathbb{E}\langle \exp(-s_1 X_1 - s_2 X_2) \rangle$$
 (3)

and using [19, eq. (3.381/4)], $\mathcal{M}_{X_1,X_2}\left(s_1,s_2\right)$ can be expressed as

$$\mathcal{M}_{X_{1},X_{2}}(s_{1},s_{2}) = \sum_{\substack{i,h=0\\v_{1}+v_{2}+v_{3}=i}}^{\infty} \frac{\mathcal{A}(\beta_{1}-s_{1})^{-\beta_{2}}}{(\beta_{1}-s_{2})^{\beta_{3}}} \times \left[\mathcal{B}\Gamma(\beta_{2})\Gamma(\beta_{3}) + \frac{\mathcal{C}\Gamma(1/2+\beta_{2})\Gamma(1/2+\beta_{3})}{\overline{\gamma}\sqrt{(\beta_{1}-s_{1})(\beta_{1}-s_{2})}}\right].$$
(4)

An expression for the joint moments of X_1 and X_2 , defined as $\mu_{X_1,X_2}(k,\lambda)=\mathbb{E}\langle X_1^kX_2^\lambda\rangle$ [21, eq. (5.38)], can be derived, by substituting (2) in this definition and using again [19, eq. (3.381/4)], as

$$\mu_{X_{1},X_{2}}(k,\lambda) = \sum_{\substack{i,h=0\\v_{1}+v_{2}+v_{3}=i}}^{\infty} \mathcal{A}\left\{\frac{\mathcal{B}\beta_{1}\Gamma\left(\lambda+\beta_{2}\right)\Gamma\left(k+\beta_{3}\right)}{\beta_{1}^{(2+\lambda+k+\beta_{4})}}\right.$$

$$\left. + \frac{\mathcal{C}\Gamma\left(1/2+\lambda+\beta_{2}\right)\Gamma\left(1/2+k+\beta_{3}\right)}{\overline{\gamma}\beta_{1}^{(2+\lambda+k+\beta_{4})}}\right\}.$$

$$\left. (5)$$

The joint CDF of X_1 and X_2 can be obtained using $F_{X_1,X_2}(x_1,x_2)=\int_0^{x_1}\int_0^{x_2}f_{X_1,X_2}(x_1,x_2)\,dx_1dx_2$ [21, eq. (6.6)]. Substituting (2) in the above equation and interchanging the order of summations and integrations, some integrals

¹It is noted that the relation between the power correlation coefficient of Ricean correlated RVs and the correlation coefficient of their underlying complex Gaussian RVs has been presented in [1, Appendix 9C] and [20].

of the form $\int_0^\xi y^a \exp\left(-\Xi\,y^2\right) dy$ appear, where a, Ξ , and ξ are real constants. These integrals can be efficiently solved after applying the transformation $t=\Xi\,y^2$ and using the definition of the lower incomplete Gamma function [19, eq.(8.350/1)], $\gamma(\alpha,x)=\int_0^x t^{\alpha-1} \exp(-t) dt$. Following this and after some straightforward mathematical simplifications, the joint CDF of X_1 and X_2 can be expressed in sums as

$$F_{X_{1},X_{2}}(x_{1},x_{2}) = \sum_{\substack{i,h=0\\v_{1}+v_{2}+v_{3}=i}}^{\infty} \mathcal{A}\left\{\frac{\mathcal{B}\gamma(\beta_{2},\beta_{1}x_{1})\gamma(\beta_{3},\beta_{1}x_{2})}{(\beta_{1})^{\beta_{4}+1}} + \frac{\mathcal{C}\gamma(\beta_{2}+1/2,\beta_{1}x_{1})\gamma(\beta_{3}+1/2,\beta_{1}x_{2})}{\overline{\gamma}(\beta_{1})^{\beta_{4}+2}}\right\}.$$
(6)

III. PERFORMANCE ANALYSIS

In this section, capitalizing on the previously derived formulae, expressions for various performance measures of the three diversity receivers under consideration will be obtained.

A. SC Receivers

A.1 Average Output SNR and AoF

By denoting the instantaneous SNR at the output of the SC receiver as $X_{sc} = \max(X_1, X_2)$ [21, eq. (6.54)], the CDF of X_{sc} is expressed as $F_{sc}(x) = F_{X_1,X_2}(x,x)$ [1]. By differentiating this CDF, the PDF of X_{sc} , $f_{sc}(x)$, can be easily derived as

$$f_{sc}(x) = \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} \mathcal{A}\,\beta_1^{-\beta_2} \exp(-\beta_1 \, x)$$

$$\times \left\{ \mathcal{B} \left[x^{\beta_3-1} \, \gamma \, (\beta_2, \beta_1 \, x) + \beta_1^{v_1-v_2} \, x^{\beta_2-1} \, \gamma \, (\beta_3, \beta_1 \, x) \right] \right.$$

$$\left. + \frac{1}{\sqrt{\beta_1} \, \overline{\gamma}} \, \mathcal{C} \left[x^{\beta_3-1/2} \, \gamma \, (\beta_2+1/2, \beta_1 \, x) \right.$$

$$\left. + \beta_1^{v_1-v_2} \, x^{\beta_2-1/2} \, \gamma \, (\beta_3+1/2, \beta_1 \, x) \right] \right\}.$$

$$\left. + \beta_1^{v_1-v_2} \, x^{\beta_2-1/2} \, \gamma \, (\beta_3+1/2, \beta_1 \, x) \right] \right\}.$$

By substituting (7) in the definition of the n-th moment of X_{sc} and interchanging the order of summation and integration, integrals of the following form need to be solved

$$I = \int_0^\infty y^a \, \exp(-\xi \, y) \, \gamma(u, \Xi \, y) \, dy \tag{8}$$

where a, ξ , u, and Ξ are positive constants. Representing the lower incomplete Gamma function as [19, eq. (8.351)]

$$\gamma(u, \Xi y) = \frac{(\Xi y)^u}{u} {}_1F_1(u; u+1; -\Xi y)$$
 (9)

the integral in (8) can be solved using [19, eq. (7.621/4)] as

$$I = \frac{\Xi^{u}}{\xi^{\alpha+u+1} u} \Gamma\left(\alpha+u+1\right) {}_{2}F_{1}\left(u,\alpha+u+1;u+1;-\frac{\Xi}{\xi}\right)$$
(10)

where ${}_2F_1\left(\cdot,\cdot;\cdot;\cdot\right)$ is the Gauss hypergeometric function [19, eq. (9.100)]. Hence, using (10), the *n*-th moment of X_{sc} , $\mu_{sc}\left(n\right)$, can be expressed as

$$\mu_{sc}(n) = \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} \frac{A\overline{\gamma}}{\beta_1^{\beta_5}} \left\{ \mathcal{B}\Gamma(\beta_5) \right. \\ \times \left[\frac{2F_1(\beta_2,\beta_5;\beta_2+1;-1)}{\beta_2} + \frac{2F_1(\beta_3,\beta_5;\beta_3+1;-1)}{\beta_3} \right] \\ + \frac{\Gamma(1+\beta_5)}{\mathcal{C}^{-1}\overline{\gamma}\beta_1} \left[\frac{2F_1(\beta_2+1/2,\beta_5+1;\beta_2+3/2;-1)}{\beta_2+1/2} + \frac{2F_1(\beta_3+1/2,\beta_5+1;\beta_3+3/2;-1)}{\beta_3+1/2} \right] \right\}$$

$$\left. + \frac{2F_1(\beta_3+1/2,\beta_5+1;\beta_3+3/2;-1)}{\beta_3+1/2} \right]$$
(11)

where $\beta_5=i+2h+n+2$. From the above equation, the average output SNR, $\overline{\gamma}_{sc}$, can be obtained by setting n=1. Furthermore, the AoF, A_F , can be easily obtained since

$$A_F = \frac{\operatorname{var}(X_{sc})}{\overline{\gamma}_{sc}^2} = \frac{\mu_{sc}(2)}{\overline{\gamma}_{sc}^2} - 1.$$
 (12)

A.2 ABEP Performance

The MGF of the SC output SNR is defined as $\mathcal{M}_{sc}(s) = \mathbb{E}\langle \exp(-s\,X_{sc})\rangle$ which by substituting (7) results integrals of the form (8). Thus, following a similar procedure used for deriving (11), the MGF of X_{sc} can be expressed as

$$\mathcal{M}_{sc}(s) = \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} \frac{\mathcal{A}\Gamma(\beta_4+1)}{(\beta_1-s)^{\beta_4+1}} \times \left\{ \mathcal{B}\left[\frac{2F_1\left[\beta_2,\beta_4+1;\beta_2+1;-\beta_1/(\beta_1-s)\right]}{\beta_2} + \frac{2F_1\left[\beta_3,\beta_4+1;\beta_3+1;-\beta_1/(\beta_1-s)\right]}{\beta_1^{v_1-v_2}\beta_3}\right] + \frac{\mathcal{C}\left(\beta_4+1\right)}{\overline{\gamma}(\beta_1-s)} \times \left[\frac{2F_1\left[\beta_2+1/2,\beta_4+2;\beta_2+3/2;\beta_1/(s-\beta_1)\right]}{\beta_2+1/2} + \frac{2F_1\left[\beta_3+1/2,\beta_4+2;\beta_3+3/2;\beta_1/(s-\beta_1)\right]}{\beta_1^{v_1-v_2}\left(\beta_3+1/2\right)}\right] \right\}.$$
(13)

By using (13) and following the MGF-based approach [1], the ABEP can be readily evaluated for a variety of modulation schemes as well as for arbitrary values of the fading severity parameter K and average input SNR as follows:

- Using numerical integration of an integral involving (13), for M-ary phase shift keying (PSK), binary PSK (BPSK), M-ary quadrature amplitude modulation (QAM), and M-ary differential PSK (DPSK), since integrals with finite limits are obtained.
- Directly for non-coherent BFSK and differential binary PSK.

B. EGC Receivers

B.1 ABEP, Average Output SNR, and AoF

Extending [22] for the correlated Ricean fading, the conditional SNR per symbol at the output of the dual-branch EGC combiner is given by [1, eq. (9.46)], $X_{egc} = \frac{1}{2} \left(\sqrt{X_1} + \sqrt{X_2} \right)^2$. By definition, the n-th moment of the EGC output SNR is given by

$$\mathbb{E}\left\langle X_{egc}^{n}\right\rangle = \mathbb{E}\left\langle \left[\frac{1}{2}\left(\sqrt{X_{1}} + \sqrt{X_{2}}\right)^{2}\right]^{n}\right\rangle$$

$$= \left(\frac{1}{2}\right)^{n} \mathbb{E}\left\langle \left(\sqrt{X_{1}} + \sqrt{X_{2}}\right)^{2n}\right\rangle. \tag{14}$$

Using the binomial theorem [19, eq. (1.111)], the n-th moment of X_{eac} can be expressed as

$$\mu_{egc}(n) = \left(\frac{1}{2}\right)^n \sum_{k=0}^{2n} \binom{2n}{k} \mathbb{E}\left\langle X_1^{k/2} X_2^{(2n-k)/2} \right\rangle. \tag{15}$$

By substituting (5) in (15), the moments of the EGC output SNR can be derived as

$$\mu_{egc}(n) = \sum_{k=0}^{2n} \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} {2n \choose k} \mathcal{A} \beta_1^{-(1+\beta_5)} 2^{-n}$$

$$\times \left[\mathcal{B} \beta_1 \Gamma \left(\frac{2n-k}{2} + \beta_2 \right) \Gamma \left(\frac{k}{2} + \beta_3 \right) + \frac{\mathcal{C}}{\overline{\gamma}} \Gamma \left(\frac{1+2n-k}{2} + \beta_2 \right) \Gamma \left(\frac{1+k}{2} + \beta_3 \right) \right].$$
(10)

Since direct evaluation of the MGF output SNR for the EGC receiver is a very difficult task, an alternative method to approximate it and consequently evaluate the ABEP must be used. Such method is the so-called Padé approximants [23], which has been used in the past to study the performance of EGC [24] and generalized selection combining (GSC) [25] diversity receivers and as well as to approximate PDFs [26]. Its main advantage is that due to the form of the produced rational approximation, the ABEP can be calculated directly using simple expressions. Hence, the MGF can be represented as a formal power series (e.g., Taylor), using (16), as

$$\mathcal{M}_{egc}(s) = \sum_{n=0}^{\infty} \frac{\mu_{egc}(n)}{n!} s^{n}.$$
 (17)

Although $\mu_{egc}(n)$ can be evaluated in closed form, the above infinite series does not always converge. However, using Padé approximants only a finite number of terms W can be used, thus truncating the series in (17). In our analysis, $\mathcal{M}_{egc}(s)$ is approximated using sub-diagonals $(R_{[A/A+1]}(s))$ Padé approximants (B=A+1), since it is only for such order of approximants that the convergence rate and the uniqueness can be assured [23], [24]. By obtaining accurate approximation expressions for the MGF of EGC output SNR and using the MGF-based approach, the ABEP of EGC can be derived.

C. MRC Receivers

C.1 ABEP Performance

The MGF of the instantaneous SNR at the output of a MRC receiver, X_{mrc} , can be obtained, using (4), as $\mathcal{M}_{mrc}(s) = \mathcal{M}_{X_1,X_2}(s,s)$. Hence, similarly to the SC receivers, the ABEP can be calculated using the $\mathcal{M}_{mrc}(s)$ in a straightforward manner.

C.2 Outage Probability

The CDF of X_{mrc} , $F_{mrc}(x)$, can be derived as

$$F_{mrc}(x) = \mathcal{L}^{-1} \left\{ \frac{\mathcal{M}_{mrc}(s)}{s}; x \right\}_{s=0}$$
 (18)

where $\mathcal{L}^{-1}\{\cdot;\cdot\}$ denotes inverse Laplace transformation. Hence, after some straightforward mathematical manipulations $F_{mrc}(x)$ can be obtained as

$$F_{mrc}(x) = \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} \mathcal{A} \left[\frac{\mathcal{B}\Gamma(\beta_2) \Gamma(\beta_3) \gamma (1+\beta_4, x\beta_1)}{\beta_1^{1+\beta_4} \Gamma (1+\beta_4)} + \frac{\mathcal{C}\Gamma(1/2+\beta_2) \Gamma(1/2+\beta_3) \gamma (2+\beta_4, x\beta_1)}{\beta_1^{1+\beta_4} \overline{\gamma} \beta_1 \Gamma (2+\beta_4)} \right].$$
(19)

Using (19), the OP can be obtained as $P_{out}(x_{th}) = F_{mrc}(x_{th})$.

C.3 Average Output SNR and AoF

The PDF of X_{mrc} can be obtained by differentiating (19) as

$$f_{mrc}(x) = \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} \frac{A K^i x^{\beta_4} \exp(-x\beta_1)}{(1+\rho)^{2i}} \times \left[\frac{B\Gamma(\beta_2) \Gamma(\beta_3)}{\Gamma(1+\beta_4)} + \frac{C\Gamma(1/2+\beta_2) \Gamma(1/2+\beta_3) x}{\overline{\gamma} \Gamma(2+\beta_4)} \right].$$
(20)

Hence, using (20) the n-th moment of X_{mrc} can be expressed as

$$\mu_{mrc}(n) = \sum_{\substack{i,h=0\\v_1+v_2+v_3=i}}^{\infty} \frac{\mathcal{A}\beta_1^{-(2+n+\beta_4)}}{2^n \Gamma(1+\beta_4) \Gamma(2+\beta_4)} \times \left[\mathcal{B}\Gamma(\beta_2) \Gamma(\beta_3) \beta_1 \Gamma(2+\beta_4) \Gamma(\beta_5) \right] + \frac{\mathcal{C}}{\overline{\gamma}} \Gamma\left(\frac{1}{2}+\beta_2\right) \Gamma\left(\frac{1}{2}+\beta_3\right) \Gamma(1+\beta_4) \Gamma(1+\beta_5) \right].$$
(21)

Setting n=1 in (21), the average output SNR, $\overline{\gamma}_{mrc}$, can be obtained, whereas the AoF can be also easily derived using (12) and (21).

IV. NUMERICAL RESULTS AND DISCUSSION

In this section, using the previously derived analytical expressions, we present representative numerical performance evaluation results, such as AoF, ABEP, and OP for the considered SC, EGC, and MRC receivers. We have investigated these

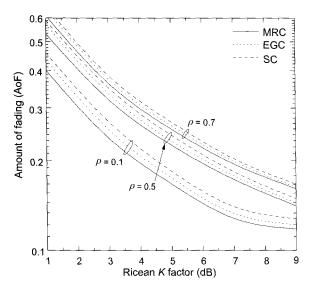


Fig. 1. AoF versus K for different values of ρ and for MRC, EGC, and SC.

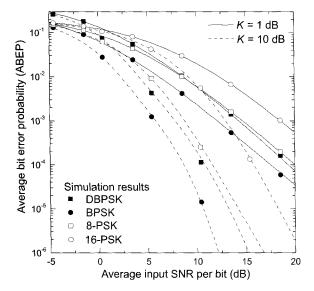
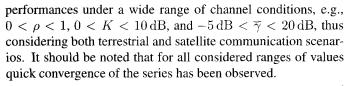


Fig. 2. EGC performance for DBPSK and M-ary PSK signals: ABEP versus $\overline{\gamma}_b$ for K=1 and 10 dB.



Using (11) for SC,(16) for EGC, and (21) for MRC as well as (12), the AoF performances have been obtained. These results can be found in Fig.1 and are presented as functions of K for several values of ρ . They show that as ρ increases and/or K decreases the AoF, i.e., the severity of the fading, increases. Clearly, MRC provides the best performance and SC the worst. However, the difference in performances are not significantly large. Moreover, as the correlation coefficient increases the diversity gain of MRC, as compared to EGC and SC, decreases.

In Figs. 2 and 3, the ABEP performance of dual-branch EGC (see Section III-B.1) and MRC (see Section III-C.1) receivers

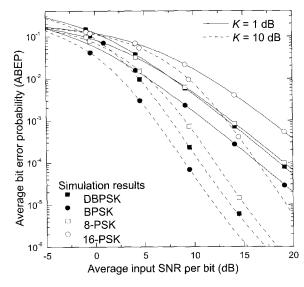


Fig. 3. MRC performance for DPSK and M-ary PSK signals: ABEP versus $\overline{\gamma}_b$ for K=1 and 10 dB.

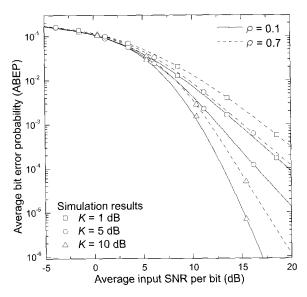


Fig. 4. SC performance for 16-QAM signals: ABEP versus $\overline{\gamma}_b$ for K=1,5 and 10 dB and $\rho=0.1$ and 0.7.

are plotted as a function of the average input SNR per bit, $\overline{\gamma}_b = \overline{\gamma}/\log_2 M,$ for DBPSK and M-ary PSK (with Gray encoding), for $\rho = 0.5$ and several values of K. As expected, the ABEP improves as $\overline{\gamma}_b$ increases, while for a fixed value of $\overline{\gamma}_b$ it also improves as K increases. Similar behavior is observed in Figs. 4-6 for the SC (see Section III-A.2), MRC (see Section III-C.1), and EGC (see Section III-B.1), respectively. In these figures, the ABEP of a 16-QAM modulation scheme (with Gray encoding) is plotted again as a function of $\overline{\gamma}_b$ for several values of K and ρ . Note that as ρ increases, the ABEP decreases and MRC has slightly better ABEP as compared to the other two diversity reception techniques. In Fig. 7, using (19) the OP versus $\overline{\gamma}_h/x_{th}$ for several values of K and ρ is illustrated. Clearly, the OP deteriorates with increasing ρ , while it improves with increasing K. In order to verify the validity of the theoretically derived formulae, equivalent computer simulated results (represented by circles, squares, and triangles signs) are also included

| | $\rho = 0.2$ | | | | ho = 0.7 | | | |
|--------------------------|--------------|------------|--------------|------------|--------------|--------------|--------------|------------|
| $\overline{\gamma}$ (dB) | K = 1 dB | | K = 7 dB | | K = 1 dB | | K = 7 dB | |
| | $i_{ m min}$ | h_{\min} | $i_{ m min}$ | h_{\min} | $i_{ m min}$ | $h_{ m min}$ | $i_{ m min}$ | h_{\min} |
| -5 | 13 | 7 | 28 | 13 | 13 | 28 | 28 | 47 |
| 0 | 11 | 5 | 26 | 11 | 11 | 20 | 26 | 41 |
| 5 | 9 | 4 | 20 | 8 | 9 | 14 | 23 | 30 |
| 10 | 5 | 2 | 18 | 4 | 5 | 6 | 15 | 20 |
| 15 | 3 | 1 | 11 | 2 | 4 | 4 | 11 | 12 |
| 20 | 2 | 1 | 8 | 1 | 3 | 2 | 7 | 4 |

10

Table 1. Minimum number of terms (i_{\min}, h_{\min}) of (13) required for obtaining seven significant digits accuracy for the ABEP of DBPSK.

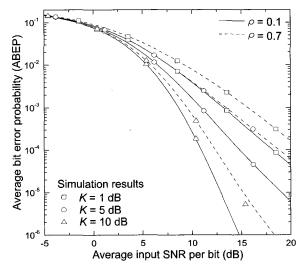
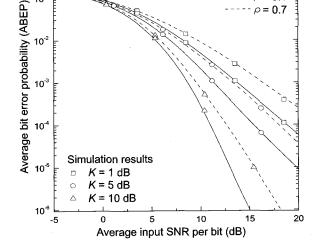


Fig. 5. MRC performance for 16-QAM signals: ABEP versus $\overline{\gamma}_b$ for K=1,5 and 10 dB and $\rho=0.1$ and 0.7.



 $\rho = 0.1$

Fig. 6. EGC performance for 16-QAM signals: ABEP versus $\overline{\gamma}_b$ for K=1,5 and 10 dB and $\rho=0.1$ and 0.7.

in all ABEP performance results presented in Figs. 2–6. The excellent agreement between simulated and analytical results verifies the correctness of the theoretical derivations.

Finally, the rate of convergence of the infinite series expressions has also been investigated. In Table 1, the minimum values for the i and h terms, i_{\min} and h_{\min} , which guarantee seven significant figure accuracy (i.e., $\leq 10^{-7}$) are presented for the ABEP of DBPSK signals (see (13)) versus $\overline{\gamma}_b$ for different values of ρ and K. It is noted that by increasing K and/or ρ , larger values for the i or h terms are required, respectively. It is also clear that only a relatively small number of terms is necessary to achieve an excellent accuracy and compared to the Nakagami-m channel, the required number of terms is significantly smaller for a similar target accuracy [27], [28]. Our research has also shown that almost identical results, in terms of the rate of convergence, were also obtained by using other modulation formats, such as M-ary QAM and M-ary PSK.

V. CONCLUSIONS

In this paper, an analytical performance study of dual-branch diversity receivers operating over correlated Ricean fading channels has been presented. Based on an infinite series expression of the bivariate Ricean PDF, analytical formulae for the CDF, MGF, and the moments of dual-branch SC, EGC, and MRC output SNR were derived. Using these expressions, novel analytical formulae for the average output SNR, AoF, ABEP, and OP have been obtained in infinite series form. The proposed formulae were used to obtain various novel performance evaluation results having as variables fading severity, average input SNR, and Ricean correlation coefficient. The accuracy of most of the theoretical results has been verified by means of computer simulation.

APPENDIX: RELATION BETWEEN RAYLEIGH AND RICEAN CORRELATION COEFFICIENTS

In this appendix, a closed-form expression relating the Ricean, ρ , and the Rayleigh, ρ_{ray} , correlation coefficients of the envelopes is derived. These correlation coefficients are significantly different due to the different statistical behavior of their multipath fading envelopes [29]. The Ricean complex channel fading h_1 and h_2 are related to the complex Gaussian random

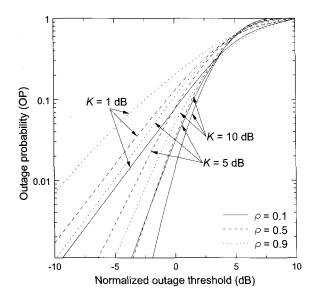


Fig. 7. MRC performance: OP versus $\overline{\gamma}_b/x_{th}$ for several values of K and $\rho.$

variables g_1 and g_2 by

$$h_1 = g_1 + A \text{ and } h_2 = g_2 + A$$
 (A-1)

where A denotes the power ratio of the LOS component to the average power of the scattered component.

Substituting (A-1) in the definition of ρ , i.e.,

$$\rho = \frac{\mathbb{E}\left\langle \left(R_1 - \overline{R}_1\right) \left(R_2 - \overline{R}_2\right)\right\rangle}{\sqrt{\mathbb{E}\left\langle R_1^2 \right\rangle - \overline{R}_1^2} \sqrt{\mathbb{E}\left\langle R_2^2 \right\rangle - \overline{R}_2^2}}$$
(A-2)

joint moments of the form $\mathbb{E}\langle R_1^n R_2^m \rangle$ appear. These joint moments can be solved, with the aid of [30], as

$$\mathbb{E}\langle R_1^n | R_2^m \rangle = (1 - \rho_{ray})^{1 + (n+m)/2} \Omega_1^{n/2} \Omega_2^{m/2} \Gamma\left(1 + \frac{n}{2}\right) \times \Gamma\left(1 + \frac{m}{2}\right) {}_2F_1\left(1 + \frac{n}{2}, 1 + \frac{m}{2}; 1; \rho_{ray}\right). \tag{A-3}$$

Hence, after some straightforward mathematical manipulations the relation between ρ and ρ_{ray} can be expressed in the following compact form as

$$\rho = \frac{\pi}{4 - \pi} \left[\left(1 - \rho_{ray} \right)^2 {}_2F_1 \left(\frac{3}{2}, \frac{3}{2}; 1; \rho_{ray} \right) - 1 \right]. \quad (A-4)$$

ACKNOWLEDGMENTS

This work has been performed within the framework of the Satellite Network of Excellence (SatNEx-II) project (IST-027393), a Network of Excellence (NoE) funded by European Commission (EC) under the FP6 program.

REFERENCES

- M. K. Simon and M.-S. Alouini, Digital Communication over Fading Channels, 2nd ed., New York: Wiley, 2005.
- [2] J. G. Proakis, Digital Communications. 3rd ed., New York: McGraw-Hill, 1995
- [3] E. Lutz, D. Cygan, M. Dippold, F. Dolainsky, and W. Papke, "The land mobile satellite communication channel-recording, statistics, and channel model," *IEEE Trans. Veh. Technol.*, vol. 40, no. 2, pp. 375–386, May 1991.
- [4] G. E. Corazza and F. Vatalaro, "A statistical model for land mobile satellite channels and its applications to nongeostationary orbit system," *IEEE Trans. Veh. Technol.*, vol. 43, no. 3, pp. 738–742, Aug. 1994.
- [5] H. Wakana, "A propagation model for land-mobile-satellite communication," in *Proc. IEEE Antennas Propag. Soc. Int. Symp.*, vol. 3, June 1991, pp. 1526–1529.
- [6] R. Akturan and W. J. Vogel, "Path diversity for LEO satellite-PCS in the urban environment," *IEEE Trans. Antennas Propag.*, vol. 45, no. 7, pp. 1107–1116, July 1997.
- [7] M.-S. Alouini and M. K. Simon, "Dual diversity over correlated lognormal fading channels," *IEEE Trans. Commun.*, vol. 50, no. 12, pp. 1946–1951, Dec. 2002
- [8] G. K. Karagiannidis, D. A. Zogas, and S. A. Kotsopoulos, "BER performance of dual predetection EGC in correlative Nakagami-m fading," IEEE Trans. Commun., vol. 52, no. 1, pp. 50–53, Jan. 2004.
- [9] M. K. Simon and M.-S. Alouini, "A unified performance analysis of digital communication with dual selective combining diversity over correlated Rayleigh and Nakagami-m fading channels," *IEEE Trans. Commun.*, vol. 47, no. 1, pp. 33–43, Jan. 1999.
- [10] N. C. Sagias, G. K. Karagiannidis, D. A. Zogas, P. T. Mathiopoulos, and G. S. Tombras, "Performance analysis of dual selection diversity in correlated Weibull fading channels," *IEEE Trans. Commun.*, vol. 52, no. 7, pp. 1063–1067, July 2004.
- [11] C. D. Iskander, "Outage probability of dual-branch coherent equal-gain combining in correlated Nakagami-m fading," *IEE Electron. Lett.*, vol. 41, no. 8, pp. 483–484, Apr. 2005.
- [12] G. M. Vitetta, U. Mengali, and D. P. Taylor, "An error probability formula for noncoherent orthogonal binary FSK with dual diversity on correlated Rician channels," *IEEE Commun. Lett.*, vol. 3, no. 2, pp. 43–45, Feb. 1999.
- [13] M. Z. Win and R. K. Mallik, "Error analysis of noncoherent M-ary FSK with postdetection EGC over correlated Nakagami and Rician channels," *IEEE Trans. Commun.*, vol. 50, no. 3, pp. 378–383, Mar. 2002.
- [14] Y. Cheng and C. Tellambura, "Distribution functions of selection combiner output in equally correlated Rayleigh, Rician, and Nakagami-m fading channels," *IEEE Trans. Commun.*, vol. 52, no. 11, pp. 1948–1956, Nov. 2004.
- [15] D. A. Zogas and G. K. Karagiannidis, "Infinite series representations associated with the bivariate Rician distribution and their applications," *IEEE Trans. Commun.*, vol. 53, no. 11, pp. 1790–1794, Nov. 2005.
- [16] M. K. Simon, "Comments on infinite-series representations associated with the bivariate Rician distribution and their applications," *IEEE Trans. Commun.*, vol. 54, no. 8, pp. 1511–1512, Aug. 2006.
- [17] M. K. Simon, Probability Distributions Involving Gaussian Random Variables—A Handbook for Engineers and Scientists. Norwell, MA: Kluwer, 2002.
- [18] A. A. Abu-Dayya and N. C. Beaulieu, "Switched diversity on microcellular Ricean channels," *IEEE Trans. Veh. Technol.*, vol. 43, no. 4, pp. 970– 976, Nov. 1994.
- [19] I. S. Gradshteyn and I. M. Ryzhik, Table of Integrals, Series, and Products. 6th ed., New York: Academic, 2000.
- [20] J. R. Mendes, M. D. Yacoub, and D. B. da Costa. (2006, Oct. 9). Closed-form generalised power correlation coefficient of Ricean channels. European Trans. Telecommun. [Online].
- [21] A. Papoulis, *Probability, Random Variables, and Stochastic Processes*. 2nd ed., McGraw-Hill, 1984.
- [22] D. A. Zogas, G. K. Karagiannidis, and S. A. Kotsopoulos, "Equal gain combining over Nakagami-n (Rice) and Nakagami-q (Hoyt) generalized fading channels," *IEEE Trans. Wireless Commun.*, vol. 4, no. 2, pp. 374– 379, Mar. 2005.
- [23] G. A. Baker and P. Graves-Morris, Pade Approximants. Cambridge University Press, 1996.
- [24] G. K. Karagiannidis, "Moments-based approach to the performance analysis of equal gain diversity in Nakagami-m fading," *IEEE Trans. Commun.*, vol. 52, no. 5, pp. 685–690, May 2004.
- [25] P. S. Bithas, G. K. Karagiannidis, N. C. Sagias, P. T. Mathiopoulos, S. A. Kotsopoulos, and G. E. Corazza, "Performance analysis of a class of GSC receivers over nonidentical Weibull fading channels," *IEEE Trans. Veh. Technol.*, vol. 54, no. 6, pp. 1963–1970, Nov. 2005.

- [26] H. Amindavar and J. A. Ritcey, "Pade approximations of probability density functions," *IEEE Trans. Aerosp. Electron. Syst.*, vol. 30, no. 2, pp. 416–424, Apr. 1994.
- [27] C. C. Tan and N. C. Beaulieu, "Infinite series representations of the bivariate Rayleigh and Nakagami-m distribution," *IEEE Trans. Commun.*, vol. 45, no. 10, pp. 1159–1161, Oct. 1997.
- [28] G. K. Karagiannidis, D. A. Zogas, and S. A. Kotsopoulos, "On the multivariate Nakagami-m distribution with exponential correlation," *IEEE Trans. Commun.*, vol. 51, no. 8, pp. 1240–1244, Aug. 2003.
- [29] Q. T. Zhang and H. G. Lu, "A general analytical approach to multi-branch selection combining over various spatially correlated fading channels," *IEEE Trans. Commun.*, vol. 50, no. 7, pp. 1066–1073, July 2002.
- [30] M. Nakagami, "The m-distribution—A general formula of intensity distribution of rapid fading," in Statistical Methods in Radio Wave Propagation, Oxford, U.K. Pergamon Press, 1960, pp. 3–36.



Petros S. Bithas received the diploma in Electrical and Computer Engineering Department (ECED) from the University of Patras, Greece, in 2003, and he is currently working towards the Ph.D. degree in the same University. Since November 2003, he is also affiliated with the Institute for Space Applications and Remote Sensing (ISARS), National Observatory of Athens (NOA), Greece. At ISARS, he is participating in a number of R&D projects, including the European Network of Excellence for Satellite Communications (SatNEx). He acts as a reviewer for several in-

ternational journals (including IEEE Transactions on Wireless Communications, IEEE Communications Letters, and Journal of Communications and Networks) and conferences.

He is author or co-author of 11 papers published in international journals and conference proceedings. His research interests are digital communications over fading channels, diversity techniques, and mobile radio communications. He is a member of the IEEE and of the Technical Chamber of Greece.



Nikos C. Sagias was born in Athens, Greece in 1974. He received in 1998 the B.Sc. (in Physics), in 2000 the M.Sc. (in Electronics & Telecommunications), and in 2005 the Ph.D. (in Telecommunications) degrees from the Department of Physics (DoP), University of Athens (UoA), Greece. Since 2000, he has coperated with the Laboratory of Electronics of the DoP/UoA and the Institute for Space Applications and Remote Sensing (ISARS) of the National Observatory of Athens (NOA), Greece, where he has participated in several national and European R&D projects. Cur-

rently, he is with the National Centre for Scientific Research—"Demokritos," Greece, where he is a research associate at the Institute of Informatics and Telecommunications.

Dr. Sagias has authored or co-authored more than 25 journal and 15 conference papers. He is on the editorial board of the AEU International Journal of Electronics and Communications, while he acts as a reviewer for several international journals (including IEEE Transactions on Wireless Communications, IEEE Transactions on Communications, IEEE Transactions on Vehicular Technology, IEEE Communications Letters, Electronics Letters, and Journal of Communications and Networks) and IEEE conferences. His current research interests include topics such as wireless telecommunications, diversity receivers, fading channels, and information theory. He is a member of the IEEE and the Hellenic Physicists Association.



P. Takis Mathiopoulos is currently director of research at the Institute for Space Applications and Remote Sensing (ISARS) of the National Observatory of Athens (NOA), where he has established the Wireless Communications Research Group. As ISARS' director, he has lead the Institute to a significant expansion, R&D growth, and international scientific recognition. For these achievements, ISARS has been selected as one of the national Centers of Excellence for the years 2005–2008. Before joining ISARS, he worked in the early 80's at Raytheon Canada Ltd. in the areas of air-

navigational and satellite communications. In the late 80's, he joined the Department of Electrical and Computer Engineering (ECE) of the University of British Columbia (UBC), where he was a faculty member for 14 years last holding the rank of full professor. Maintaining his ties with academia, he is an adjunct professor of ECE at UBC and also is teaching part-time at the Department of Informatics and Telecommunications, University of Athens.

Over the years, Prof. Mathiopoulos has supervised university and industry based R&D groups and has successfully acted as technical manager for large Canadian and European R&D projects. He has also supervised the theses of 25 graduate students. His research contributions include original research work in the areas of optimal communications over fading channels, channel characterization and measurements, advanced coding techniques, including turbo-codes, diversity and synchronization, HDTV, neural networks, smart antennas, UMTS and S-UMTS, software radios, MIMOs, and UWB. He has published, together with Prof. D. Makrakis of the University of Ottawa, a paper in GLOBECOM'89 establishing for the first time in the open technical literature the link between MLSE and multiple differential detection (also known as "multi-symbol differential detection") for the AWGN and fading channels.

His publication record includes close to 150 papers in journals and international conference proceedings, about 50 of which have been published in IEEE journals. He is on the editorial board of many scientific journals, including the IEEE Transactions on Communications and Journal of Communications and Networks. He has regularly acted as a consultant for several governmental and private organizations. Since 1993, he has served on a regular basis as scientific advisor and technical expert for the European Commission (EC) for the ACTS and IST programs. In this capacity, he has been appointed by the EC in numerous high level advisory, evaluation and auditing panels in the technical areas of telecommunications, information technology, and electronic commerce and publishing. He has been a member of the TPC of more than 50 international conferences and has served as vice chair for the IEEE VTC2006-S. Prof. Mathiopoulos has delivered numerous invited presentations, including plenary lectures, and has taught many short courses all over the world.