Exact Outage Probability of Dual-Hop CSI-Assisted AF Relaying over Nakagami-\(m\) Fading Channels

Minghua Xia, Yik-Chung Wu, and Sonia Aissa, Senior Member, IEEE

Abstract—In this paper, considering dual-hop channel state information (CSI)-assisted amplify-and-forward (AF) relaying over Nakagami-\(m\) fading channels, the cumulative distribution function (CDF) of the end-to-end signal-to-noise ratio (SNR) is derived. In particular, when the fading shape factors \(m_1\) and \(m_2\) at consecutive hops take non-integer values, the bivariate H-function and G-function are exploited to obtain an exact analytical expression for the CDF. The obtained CDF is then applied to evaluate the outage performance of the system under study. The analytical results of outage probability coincide exactly with Monte-Carlo simulation results and outperform the previously reported upper bounds in the low and medium SNR regions.

Index Terms—Amplify-and-forward (AF) relaying, channel state information (CSI)-assisted, distribution function, dual-hop, Nakagami-\(m\) fading.

I. INTRODUCTION

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OR dual-hop amplify-and-forward (AF) relaying systems, the gain of relaying node aims to invert the first-hop (source-to-relay) channel and is determined by the channel state information (CSI) of the first hop. According to the amount of CSI obtained at the relay, there are three different AF schemes that can be implemented: blind, semi-blind, and CSI-assisted relaying. Among them, the theoretical analysis of CSI-assisted relaying is extremely important since this scheme characterizes the best performance.

Let \(\gamma_1\) and \(\gamma_2\) be the instantaneous signal-to-noise ratios (SNRs) of two consecutive hops, respectively, the end-to-end SNR of CSI-assisted relaying can be derived as \(\gamma_{\text{end}} = \frac{\gamma_1 \gamma_2}{\gamma_1 + \gamma_2 + 1}\) [1]. However, due to the existence of the unity in the denominator, which corresponds to the additive white Gaussian noise (AWGN) at the relay, exact performance analysis was usually considered to be intractable over arbitrary Nakagami-\(m\) fading channels [1]. For the special case with integer Nakagami-\(m\) fading channels, a large number of performance analyses were reported (see [2], [3] and references therein). However, the propagation environments where the Nakagami fading parameter takes non-integer values are very common in practice, such as micro-cellular scenarios with strong specular components and land mobile satellite channels. Therefore, exact performance analysis of CSI-assisted relaying over arbitrary Nakagami-\(m\) fading is of great practical importance, but it still remains an open problem due to potential mathematical difficulty [4].

II. CDF OF THE END-TO-END SNR

For the CSI-assisted relaying over arbitrary Nakagami-\(m\) fading channels, in order to obtain analytical performance metrics, two upper bounds for \(\gamma_{\text{end}}\) are widely explored in the literature. Specifically, the upper bounds are \(\gamma_{\text{end}} < \frac{\gamma_1 \gamma_2}{\gamma_1 + \gamma_2 + 1}\) and \(\gamma_{\text{end}} < \min\{\gamma_1, \gamma_2\}\) [5]. For the first bound, the AWGN at the relay is ignored and the distribution of \(\gamma_{\text{end}}\) is replaced by the distribution of the half harmonic mean of \(\gamma_1\) and \(\gamma_2\). Based on this approximate distribution for \(\gamma_{\text{end}}\), a number of analyses have been performed [2], [6]–[10]. For the second bound, it is assumed that \(\gamma_1\) and \(\gamma_2\) are non-symmetric and the distribution of \(\gamma_{\text{end}}\) is replaced by the distribution of the minimum between \(\gamma_1\) and \(\gamma_2\). This bound is usually exploited to analyze the average symbol error probability (ASEP) [11], [12], which has the intuitive meaning that the ASEP of the whole link (source-relay-destination) is dominated by the worst link between the source-to-relay and relay-to-destination channels. Recently, the authors of [13] derive the exact probability density function (PDF) of the end-to-end SNR in a single-integral form, considering multi-hop CSI-assisted AF relaying scenario over general Nakagami fading channels.

Although the above bounds seem reasonable at high SNR, they are loose in the low and medium SNR regions. In this paper, the exact cumulative density function (CDF) of the end-to-end SNR of CSI-assisted dual-hop AF relaying is derived in an analytical form, considering transmission over arbitrary Nakagami-\(m\) fading channels. In particular, with novel applications of bivariate G-function and H-function, an analytical CDF expression for the case with \(m\) taking non-integer values is derived. To the best of the authors’ knowledge, this is the first reported exact analytical CDF of the end-to-end SNR in CSI-assisted relaying systems with non-integer Nakagami-\(m\) fading parameters, other than the exact single-integral solution in [13]. The obtained CDF is then applied to evaluate outage probability of the system under study. Monte Carlo simulations on outage probability are performed to illustrate the accuracy of our analytical results regardless of the SNR values and, in particular, our analytical results outperform the previously reported upper bounds in the low and medium SNR regions. The novel application of these two special functions are shown to be powerful tools in analyzing the performance of wireless systems in general and relaying techniques in particular.

\[
\gamma_{\text{end}} = \frac{\gamma_1 \gamma_2}{\gamma_1 + \gamma_2 + 1}, \quad (1)
\]

where \(\gamma_1\) and \(\gamma_2\) refer to the instantaneous SNRs at the first and second hops, respectively.

Assuming that the channels at two consecutive hops are subject to Nakagami-\(m\) fading, the probability density function (PDF) of \(\gamma_i\) in (1), where \(i = 1, 2\), is expressed as [14, Eq. (2.21)]

\[
f_{\gamma_i}(\gamma_i) = \frac{m_i^{m_i}}{\Gamma(m_i)\gamma_i^{m_i+1}} \exp\left(-\frac{m_i}{\gamma_i}\right), \quad i = 1, 2 \quad (2)
\]
where \( m_1 \) stands for the Nakagami fading parameter at the \( i \)th hop, \( \Gamma(\cdot) \) stands for the Gamma function \([15, \text{Eq.}(8.310)]\), \( \gamma_i \triangleq \mathbb{E}\{h_{BR}^2\} / \sigma_{BR}^2 = m_1(m_1 + 1)E_2/\sigma_{BR}^2 \), and \( \gamma_2 \triangleq \mathbb{E}\{h_{BR}^2\} E_2/\sigma_{BR}^2 = m_2(m_2 + 1)E_2/\sigma_{BR}^2 \) with \( \mathbb{E}\{\cdot\} \) being the statistical expectation operator. Also, the CDF of \( \gamma_i \) is given by \([2]\)

\[
F_{\gamma_i}(\gamma_i) = 1 - \frac{1}{\Gamma(m_i)} \Gamma\left(m_i, \frac{\gamma_i}{\gamma_1}\right), \quad i = 1, 2 \tag{3}
\]

where \( \Gamma(\cdot, \cdot) \) stands for the upper incomplete Gamma function \([15, \text{Eq.(8.350)}.2]\). Finally, by integrating the conditional CDF of \( \gamma_{\text{end}} \) with respect to \( \gamma_i \) over the PDF of \( \gamma_i \), the CDF of \( \gamma_{\text{end}} \) is given by

\[
F_{\gamma_{\text{end}}}(\gamma) = 1 - \frac{C_1}{\Gamma(m_1)} \int_0^\infty \Gamma\left(m_2, \frac{m_2\gamma}{\gamma_2}\right) \left(1 + \frac{\gamma + 1}{x}\right)^{m_1-1} \exp\left(-\frac{m_1}{\gamma_1}(x + \gamma)\right) dx, \tag{4}
\]

where \( C_1 \triangleq \frac{m_1}{\Gamma(\gamma_1)} \) and \( \Gamma\left(\gamma_1, \gamma_2\right) \) being the incomplete Gamma function. \( \gamma_1 \) can be calculated directly, since the incomplete Gamma function is involved. In order to proceed, two different series expansions of the incomplete Gamma function are exploited and thus two different cases are discussed in the following, depending on the values of the fading parameters \( m_1 \) and \( m_2 \).

### A. Scheme with integer values for \( m_1 \) and \( m_2 \)

When \( m_2 \) takes integer values, the expansion of the incomplete Gamma function in \( (4) \) is a finite series \([15, \text{Eq.(8.352)}.7]\) and thus this scheme can be easily analyzed. For the completeness of exposition, the CDF of the end-to-end SNR is reproduced and it is given by \([3]\)

\[
F_{\gamma_{\text{end}}}(\gamma) = 1 - 2C_1 \sum_{n=0}^{m_2-1} \frac{1}{n!} \left(\frac{m_2}{\gamma_2}\right)^n \exp\left[-\left(\frac{m_1}{\gamma_1} + \frac{m_2}{\gamma_2}\right)\gamma\right] \times\sum_{p=0}^{m_1-1} \sum_{q=0}^{\gamma_1} \frac{(m_1 - 1)}{p} \left(\frac{n}{q}\right) \gamma_1^{m_1+n-q} \times \left(\gamma + 1\right)^{\frac{\gamma_1}{\gamma_2}} \left(\frac{m_2\gamma}{\gamma_2}\right)^{\frac{\gamma_1}{\gamma_2}} K_{\gamma_2}\left(2\sqrt{\gamma}\right), \tag{5}
\]

where \( (n)_p \) denotes the binomial coefficient, \( K_\gamma(x) \) is the \( \gamma \)-th order modified Bessel function of the second kind \([15, \text{Eq.(8.432)}.6]\), \( v_1 \triangleq p + q + 1 \), \( v_2 \triangleq p - q + 1 \), and \( \gamma \triangleq m_1\gamma_1 + m_2\gamma_2 \).

It is known that the Nakagami-\( m \) fading reduces to the Rayleigh fading when \( m_1 = m_2 = 1 \). Accordingly, putting \( m_1 = m_2 = 1 \) into \( (5) \) reduces it to the result previously reported in \([16, \text{Eq.(2)}]\).

### B. Scheme with non-integer values for \( m_1 \) and \( m_2 \)

When \( m_2 \) takes non-integer values, the expansion of the incomplete Gamma function in \( (4) \) is an infinite series \([15, \text{Eq.(8.354)}.2]\). Substituting the infinite series into \( (4) \) and performing some algebraic manipulations yield \( (6) \) at the top of the next page.

Although the infinite series representation for the incomplete Gamma function is involved, this series is absolutely convergent for \( m_2 \geq 0.5 \) and converges rapidly because of the factorial term \( n! \) in the denominator. Moreover, the integral term \( I_1 \) in \( (6) \) can be calculated as \([15, \text{Eq.(8.350)}.2]\)

\[
I_1 = C_1 \frac{\gamma_1}{m_1} \left(m_1 \right) \int_0^\infty x^{m_1-1} \exp(-x) dx = \frac{1}{\Gamma(m_1)} \Gamma\left(m_1, \frac{m_1}{\gamma_1}\right). \tag{7}
\]

For the integral term \( I_2 \) in \( (6) \), the Newton’s generalized binomial theorem \((1 + x)^m = \sum_{n=0}^{\infty} \binom{m}{n} x^n\) cannot be applied, since the infinite series on the right-hand side converges only for \(|x| < 1\) \([17, \text{p.}28]\). Clearly, this condition is not satisfied for the binomials \((1 + \frac{\gamma}{\gamma_2})^{m_1-1} + \frac{1 + \frac{\gamma}{\gamma_2}}{m_2} \) in \( (6) \), where \( 0 < x < \gamma < \infty \). Therefore, how to calculate \( I_2 \) becomes challenging, which explains why no analytical CDF for \( \gamma_{\text{end}} \) has been reported in the open literature till now. In the sequel, we exploit the Fox’s \( H \)-function and the generalized Laplace transform of the product of two \( H \)-functions to tackle this problem, such that an analytical expression for \( I_2 \) is obtained.

From the definition of \( I_2 \) shown in \( (6) \), it can be reformulated as \((8) \) in the middle of the next page, where \( \bar{m}_1 \triangleq \lceil m_1 - m_1 \rceil \) and \( \bar{m}_2 \triangleq \lceil m_2 \rceil - m_2 \) with \( \lceil \cdot \rceil \) being the integer ceiling operator, and the binomial expansion was exploited to reach \( (8) \). Applying the equality \((1 + x)^{-\alpha} = \frac{1}{\Gamma(\alpha)} H_{1, 1}^{1, 1} \left[x\right]\left(1 - \alpha, 1\right)(0, 1) \) with \( \alpha \geq 0 \) \([18, \text{p.152}] \) to \( (8) \), where \( H_{x} [\cdot] \) is the Fox’s \( H \)-function \([18]\), we can express \( I_2 \) as \((9) \) in the middle of the next page. Then, using the generalized Laplace transform of the product of two \( H \)-functions \([18, \text{Eq.(2.6)}.2]\), we obtain \((10)-(11) \) in the middle of the next page, where \( \text{CDF}s \) of \( H_{x} \)-function and \( G_{x} \)-function are calculated directly, since the incomplete Gamma function is involved. In order to proceed, two different series expansions of the incomplete Gamma function are exploited and thus two different cases are discussed in the following, depending on the values of the fading parameters \( m_1 \) and \( m_2 \).

Finally, substituting \((7)\), \((11)\), and \( C_1 \) into \((6) \) and performing some algebraic manipulations, we obtain the CDF of the end-to-end SNR of dual-hop CSI-assisted relaying systems as \((14) \) in the middle of the next page, where \( C_2 \triangleq 1 / \left(\Gamma(m_1) \Gamma(m_2) \Gamma(m_1) \Gamma(m_2)\right) \).

The infinite series in \( (14) \) is absolutely convergent. This is demonstrated as follows. Firstly, the bivariate \( G_{x} \)-function \( G_{m_1, m_2} \left[\varepsilon, \gamma_1, \gamma_2\right] \) is defined in terms of double Mellin-Barnes type integrals, and it converges if the following conditions are satisfied \([21, \text{p.}62]\):
\[
F_{\text{end}}(\gamma) = 1 - C_1 \int_0^\infty (x + \gamma)^{m_1 - 1} \exp\left(-\frac{m_1}{\gamma_1}(x + \gamma)\right) dx + \frac{C_1}{\Gamma(m_2)} \sum_{n=0}^\infty \frac{(-1)^n}{n!} (\frac{m_2}{\gamma_2})^{m_2+n} 
\times \int_0^\infty (x + \gamma)^{m_1-1} \left(1 + \frac{\gamma + 1}{x}\right)^{m_2+n} \exp\left(-\frac{m_1}{\gamma_1}(x + \gamma)\right) dx.
\]

\[
I_2 = \gamma^{m_1-1} (\gamma + 1)^{m_2+n} \exp\left(-\frac{m_1}{\gamma_1} \gamma\right) \int_0^\infty x^{-(m_2+n)} \exp\left(-\frac{m_1}{\gamma_1} x\right) (1 + \frac{x}{\gamma})^{m_1-1} (1 + \frac{x}{\gamma + 1})^{m_2+n} dx
\]

\[
= \gamma^{m_1-1} (\gamma + 1)^{m_2+n} \exp\left(-\frac{m_1}{\gamma_1} \gamma\right) \int_0^\infty x^{-(m_2+n)} \exp\left(-\frac{m_1}{\gamma_1} x\right) (1 + \frac{x}{\gamma})^{m_1-1} (1 + \frac{x}{\gamma + 1})^{m_2+n} dx
\]

\[
= \exp\left(-\frac{m_1}{\gamma_1} \gamma\right) \sum_{p=0}^{m_1-1} \sum_{q=0}^{m_2+n} \binom{m_1-1}{p} \binom{m_2+n}{q} (\gamma - 1)^{m_1-1} (\gamma + 1)^{m_2+n-q} 
\times \int_0^\infty x^{p+q-(m_2+n)} \exp\left(-\frac{m_1}{\gamma_1} x\right) (1 + \frac{x}{\gamma})^{\gamma - 1} (1 + \frac{x}{\gamma + 1})^{-\gamma} dx.
\]

\[
F_{\text{end}}(\gamma) = 1 - \frac{1}{\Gamma(m_1)} \Gamma\left(m_1, \frac{m_1}{\gamma_1}\right) + C_2 \exp\left(-\frac{m_1}{\gamma_1} \gamma\right) \sum_{n=0}^\infty \frac{(-1)^n}{n!} (\frac{m_2}{\gamma_2})^{m_2+n} 
\times \sum_{p=0}^{m_1-1} \sum_{q=0}^{m_2+n} \binom{m_1-1}{p} \binom{m_2+n}{q} (\frac{m_1}{\gamma_1})^{\gamma - 1} (\frac{m_1}{\gamma_1} (\gamma + 1))^{m_2+n-q} \text{G}_1.
\]

Note that the bivariate $G$-function cannot be directly computed by popular mathematical softwares such as Matlab and Mathematica. In general, it has to be computed by its definition in terms of the double Mellin-Barnes type integrals [19], such as the Mathematica algorithm recently developed in [22]. Unfortunately, this definition is non-analytical and computationally intensive. In the following, we develop a general analytical expression to compute the bivariate $G$-function in the form of (13), which can also be applied to address other theoretical problems.

Since the convergence of the bivariate $G$-function in the form of (13) is guaranteed as per (15)-(18), according to [19, Eq.(2.3)], it can be expanded as (19)-(20) at the top of the next page, where in (19) the symbol $(a)_n = \Gamma(a + n)/\Gamma(a)$ denotes the Pochhammer operator, and we used the symbolic operators proposed in [23] to derive (20), which is a single series of the product of two generalized hypergeometric functions [15, Eq.(9.14.1)]. Note that the parameters $\alpha, 1 - b_1$, and $1 - b_2$ cannot take negative integers since Gamma function is involved in (19)-(20), which is satisfied when non-integer $m_1$ and $m_2$ are applied to (13). Although it seems complicated, (20) involves only common special functions and it can be easily evaluated in a numerical way. The accuracy of (20) is corroborated by simulation results in the next section.

**Remark II.1.** (The PDF of the end-to-end SNR) After obtaining the CDF of the end-to-end SNR of CSI-assisted relaying over arbitrary Nakagami-$m$ fading channels, its corresponding PDF can be readily obtained by taking the derivative of $F_{\text{end}}(\gamma)$ with respect to $\gamma$. More specifically, the derivative of $K_0(\gamma)$ in (5) with respect to $\gamma$ can be obtained by using [15, Eq.(8.486.12)]. On the other hand, as a special case of bivariate $H$-function [20, Eq.(6.4.1)], the derivative of $G_1$ in (14) can be obtained by exploiting the derivative of bivariate $H$-function shown in [20, Eq.(6.5.7)].
of our knowledge, no result was ever reported. Hence, evaluating the CDF (5) or (14) at non-symmetric case with non-integer values $m$ integer fading parameters where the superscript $\gamma$ first bound upper bounds discussed in Section I are also reproduced here. For the results based on (21) coincide perfectly with the simulation results and the threshold is clearly given by

$$\gamma_{th} = 0, \quad 5\text{dB}.$$ It is observed that the bound (23) performs worst and it is very loose in the whole SNR region under consideration, since this bound is derived with the assumption that the SNRs at consecutive hops are non-symmetric. The first bound (22) performs a little better than the second bound (23) but it is still loose in the low SNR region, since the effect of AWGN is ignored. On the other hand, our analytical result in (21) is always consistent with the simulation results.

Note that the CDF expression of the non-integer case in (14) cannot reduce to that of the integer case in (5). This is because we exploited two exclusive series expansions of the incomplete Gamma functions $\Gamma(m, x)$ with respect to the integer and non-integer values of $m$ [15, Eqs.(8.352.7) & (8.354.2)], respectively. However, when a non-integer value of $m$ closely approaches an integer value, these two expansions should have almost the same numerical value; in other words, the result of (14) should be almost the same as that of (5). This is illustrated in Fig. 3. This figure shows the outage probability of different non-integer fading scenarios, compared with the integer fading scenario where $(m_1, m_2) = (1, 3)$. For the non-integer cases, the fading parameter $m_2$ at the second hop is set to $m_2 = 2.999$, which is almost identical to the integer case with $m_2 = 3$. On the other hand, the fading parameter $m_1$ at the first hop varies from the worst case $m_1 = 0.5$ to $m_1 = 0.9$ and finally $m_1 = 0.98$. It is observed that, the worst fading parameter $m_1 = 0.5$ results in the highest outage probability. When $m_1$ increases, the outage probability of non-integer cases decreases and it becomes closer and closer to that of the integer case. Also, the analytical results coincide perfectly with the simulation results. This demonstrates the effectiveness of our derivations.

Finally, comparing Fig. 1 with Fig. 2, we observe that the slopes of all curves are identical at high SNR. Moreover, the slopes of the curves in Fig. 3 improve with $m_1$. These observations are in agreement with the well-known result that the diversity order of dual-hop AF relaying systems is given by $\min\{m_1, m_2\}$ [4], [24].

IV. CONCLUSION

Due to the difficulty of mathematical derivation, analyzing the performance of CSI-assisted AF relaying transmission in an exact way is very challenging, especially when the transmission is performed over the general Nakagami-$m$ fading channels. In this paper, exact expression for the distribution function of the end-to-end SNR was derived. In particular, when $m$ takes non-integer values, the Fox’s $H$-function, bivariate $H$-function and $G$-function were exploited. Simulation results of outage probability corroborated all analytical results and these special functions were shown to be efficient tools for system performance evaluation.

REFERENCES

Fig. 1. Outage probability of dual-hop CSI-assisted AF relaying systems with non-symmetric non-integer Nakagami-$m$ fading parameters.

Fig. 2. Outage probability of dual-hop CSI-assisted AF relaying systems with symmetric non-integer Nakagami-$m$ fading parameters.

Fig. 3. Outage probability of dual-hop CSI-assisted AF relaying systems (non-integer versus integer fading parameters).