

Diversity-Multiplexing-Delay Tradeoffs in MIMO Multihop Networks with ARQ

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Abstract—The tradeoff between diversity, multiplexing, and delay in multihop MIMO relay networks with ARQ is studied, where the random delay is caused by queueing and ARQ retransmission. This leads to an optimal ARQ allocation problem with a per-hop delay or end-to-end delay constraint. The optimal ARQ allocation has to trade off between the ARQ error that the receiver fails to decode in the allocated maximum ARQ rounds and the packet loss due to queueing delay. These two probability of errors are characterized using the diversity-multiplexing-delay tradeoff (DMDT) (without queueing) and the tail probability of random delay derived using large deviation techniques, respectively. Then the optimal ARQ allocation problem can be formulated as a convex optimization problem. We show that the optimal ARQ allocation should balance each link performance as well as avoid significant queue delay, which is also demonstrated by numerical examples.

I. INTRODUCTION

In a multihop relaying system, each terminal receives the signal only from the previous terminal in the route and, hence, the relays are used for coverage extension. Multiple input-multiple output (MIMO) systems can provide increased data rates by creating multiple parallel channels and increasing diversity by robustness against channel variations. Another degree of freedom can be introduced by an automatic repeat request (ARQ) protocol for retransmissions. With the multihop ARQ protocol, the receiver at each hop feeds back to the transmitter one-bit indicating on whether the message can be decoded or not. In case of a failure the transmitter sends additional parity bits until either successful reception or message expiration. The ARQ protocol provides improved reliability but also causes transmission delay of packets. Here we study a multihop MIMO relay system using the ARQ protocol. Our goal is to characterize the tradeoff in speed versus reliability for this system.

The rate and reliability tradeoff for the point-to-point MIMO system, captured by the diversity-multiplexing tradeoff (DMT), was introduced in [1]. Considering delay as the third dimension in this asymptotic analysis with infinite SNR, the diversity-multiplexing-delay tradeoff (DMDT) analysis for a point-to-point MIMO system with ARQ is studied in [2], and the DMDT curve is shown to be the scaled version of the corresponding DMT curve without ARQ. The DMDT in relay networks has received a lot of attention as well (see, e.g., [3].) In our recent work [4], we extended the point-to-point DMDT analysis to multihop MIMO systems with ARQ and proposed an ARQ protocol that achieves the optimal DMDT.

The DMDT analysis assumes asymptotically infinite SNR. However, in the more realistic scenario of finite SNR, retransmission is not a negligible event and hence the queueing delay

has to be brought into the picture (see discussions in [5]). With finite SNR and queueing delay, the DMDT will be different from that under the infinite SNR assumption. The DMDT with queueing delay is studied in [5] and an optimal ARQ adapted to the instantaneous queue state for the point-to-point MIMO system is presented therein.

In this work, we extend the study [5] of optimal ARQ assuming high but finite SNR and queueing delay in point-to-point MIMO systems to multihop MIMO networks. This work is also an extension our previous results in [4] to incorporate queueing delay. We use the same metric as that used in [5], which captures the probability of error caused by both ARQ error, and the packet loss due to queueing delay. The ARQ error is characterized by information outage probability, which can be found through a diversity-multiplexing-delay tradeoff analysis [2], [4]. The packet loss is given by the limiting probability of the event that a packet delay exceeds a deadline. Unlike the standard queuing models for networks (e.g., [6], [7]) where only the number of messages awaiting transmission is studied, here we also need to study the amount of time a message has to wait in the queue of each node. Our approach is slightly different from [5], where the optimal ARQ decision is adapted per packet; we study the queues after they enter the stable condition, and hence we use the stationary probability of a packet missing a deadline. An immediate tradeoff in the choice of ARQ round is: the larger the number of ARQ attempts we use for a link, the higher the diversity and multiplexing gain we can achieve, meaning a lower ARQ error. However, this is at a price of more packets missing their deadline. Our goal is to find an optimal ARQ allocation that balances these two conflicting goals and equalizes performance of each hop to minimize the overall probability of error.

The remainder of this paper is organized as follows. Section II introduces system models and the ARQ protocol. Section III presents our formulation and main results. Numerical examples are shown in Section IV. Finally Section V concludes the paper.

II. MODELS AND BACKGROUND

A. Channel and ARQ Protocol Models

Consider a multihop MIMO network consisting of N nodes: with the source corresponding to $i = 1$, the destination corresponding to $i = N$, and $i = 2, \dots, N - 1$ corresponding to the intermediate relays, as shown in Fig. 1. Each node is equipped with M_i antennas. The packets enter the network from the source node, and exit from the destination node, forming an open queue. The network uses a multihop automatic repeat request (ARQ) protocol for retransmission. With the

multihop ARQ protocol, in each hop, the receiver feeds back to the transmitter one-bit indicating about whether the message can be decoded or not. In case of a failure the transmitter retransmits. Each channel block for the same message is called an ARQ round. We consider the fixed ARQ allocation, where each link i has a maximum of ARQ rounds L_i , $i = 1, \dots, N-1$. The packet is discarded once the maximum number of rounds has been reached. The total number of ARQ rounds is limited to L : $\sum_{i=1}^{N-1} L_i \leq L$. This fixed ARQ protocol has been studied in our recent paper [4].

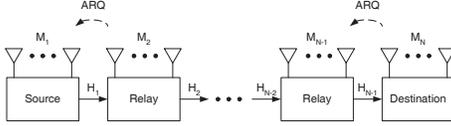


Fig. 1: Upper: relay network with direct link from source to destination. Lower: multihop MIMO relay network without direct link.

Assume the packets are delay sensitive: the end-to-end transmission delay cannot exceed k . One strategy to achieve this goal is to set a deadline k_i for each link i with $\sum_{i=1}^{N-1} k_i \leq k$. Once a packet delays more than k_i it is removed from the queue. This per-hop delay constraint corresponds to the finite buffer at each node. Another strategy is to allow large per-hop delay while imposing an end-to-end delay constraint. Other assumptions we have made for the channel models are

- (i) The channel between the i th and $(i+1)$ th nodes is given by:

$$\mathbf{Y}_{i,l} = \sqrt{\frac{\text{SNR}}{M_i}} \mathbf{H}_{i,l} \mathbf{X}_{i,l} + \mathbf{W}_{i,l}, \quad 1 \leq l \leq L_i. \quad (1)$$

The message is encoded by a space-time encoder into a sequence of L matrices $\{\mathbf{X}_{i,l} \in \mathcal{C}^{M_i \times T}, : l = 1, \dots, L\}$, where T is the block length, and $\mathbf{Y}_{i,l} \in \mathcal{C}^{M_{i+1} \times T}$, $i = 1, \dots, N-1$, is the received signal at the $(i+1)$ th node, in the l th ARQ round. The rate of the space-time code is R . Channels are assumed to be frequency non-selective, block Rayleigh fading and independent of each other, i.e., the entries of the channel matrices $\mathbf{H}_{i,l} \in \mathcal{C}^{M_{i+1} \times M_i}$ are independent and identically distributed (i.i.d.) complex Gaussian with zero mean and unit variance. The additive noise terms $\mathbf{W}_{i,l}$ are also i.i.d. complex Gaussian with zero mean and unit variance. The forward links and ARQ feedback links only exist between neighboring nodes.

- (ii) We consider both the full-duplex and half-duplex relays (see, e.g., [4]) where the relays can or cannot transmit and receive at the same time, respectively, as shown in Fig. 2. We assume the relays use a decode-and-forward protocol (see, e.g., [4]).
- (iii) We assume a short-term power constraint at each node for each block code. Hence we do not consider power control.
- (iv) We consider both the long-term static channel, where $\mathbf{H}_{i,l} = \mathbf{H}_i$ for all l , i.e. the channel state remains constant during all the ARQ rounds, and independent for different i . Our results can be extended to the short-term static channel using the DMDT analysis given in [4].

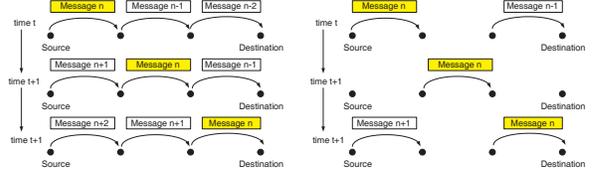


Fig. 2: Left: full duplex multihop relay network. Right: half duplex relay multihop MIMO relay network.

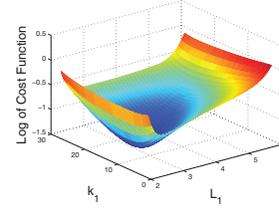


Fig. 3: The logarithm of the cost function (7) for the (4, 1, 2) multihop MIMO relay networks. SNR is 20 dB.

B. Queueing Network Model

We use an $M/M/1$ queue tandem to model the multihop relay networks. The packets arrive at the source as a Poisson process with mean inter-arrival time μ , (i.e., the time between the arrival of the n th packet and $(n-1)$ th packet.) The random service time depends on the channel state and is upper bounded by the maximum ARQ rounds allocated L_i . As an approximation we assume the random service time at Node i for each message is i.i.d. with exponential distribution and mean L_i . With this assumption we can treat each node as an $M/M/1$ queue. This approximation makes the problem tractable and characterizes the qualitative behavior of MIMO multihop relay network. Node i has a finite buffer size. The packets enter into the buffer and are first-come-first-served (FCFS). Assume $\mu \geq L_i$ so that the queues are stable, i.e., the waiting time at a node does not go to infinity as time goes on. Burke's theorem (see, e.g., [7]) says that the packets depart from the source and arrive at each relay as a Poisson process with rate p_i/μ , where p_i is the probability that a packet can reach the i th node. With high SNR, the packet reaching the subsequent relays is high probability: $p_i \approx 1$ (equivalently the probability of a packet dropping is small because it uses up the maximum ARQ round.) Hence all nodes have packets arrive as a Poisson process with mean inter-arrival time μ .

C. Throughput

Denote by b the size of the information messages in bits, $B[t]$ the number of bits removed from the transmission buffer at the source at time slot t . Define a renewal event as the event that the transmitted message leaves the source and eventually is received by the destination node possibly after one or more ARQ retransmissions. We assume that under full-duplex relays the transmitter cannot send a new message until the previous message has been decoded by the relay at which point the relay can begin transmission over the next hop (Fig. 2a.) Under half duplex relays we assume transmitter cannot send

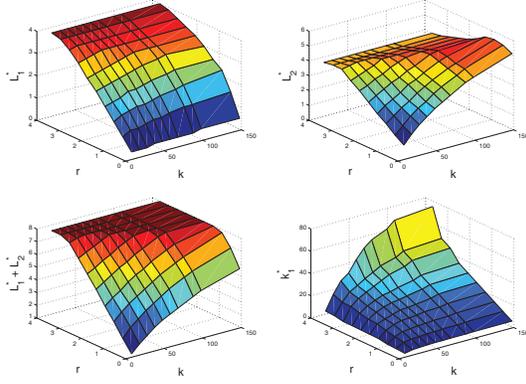


Fig. 4: Allocations of optimal ARQ: L_1^* , L_2^* , $L_1^* + L_2^*$, k_1^* , in a (4, 1, 2) MIMO relay network. SNR is 20 dB. (The optimal $k_2^* = k - k_1^*$.)

a new message until the relay to the next hop completes its transmission (Fig. 2b).

The number of bits \bar{B} transmitted in each renewal event, for full-duplexing $\bar{B} = (N-1)b$, and for half-duplexing $\bar{B} = (N-1)b/2$ when N is odd, and $\bar{B} = Nb/2$ when N is even. The long-term average throughput of the ARQ protocol is defined as the transmitted bits per channel use (PCU) [2], which can be found using renewal theory [8]:

$$\eta = \liminf_{s \rightarrow \infty} \frac{1}{Ts} \sum_{t=1}^s B[t] = \frac{\bar{B}}{E(\tau)} \doteq \frac{\bar{B}}{(N-1)T}$$

$$= \begin{cases} R, & \text{Full duplex;} \\ \frac{R}{2}, & \text{Half duplex, } N \text{ is odd;} \\ R\left(\frac{1}{2} + \frac{1}{2N}\right), & \text{Half duplex, } N \text{ is even.} \end{cases} \quad (2)$$

where τ is the average duration from the time a packet arrives at the source until it reaches the destination node, and \doteq denotes asymptotic equality. A similar argument as in [2] shows $E(\tau) \doteq (N-1)T$ for high SNR.

D. Diversity-Multiplexing-Delay Tradeoff

The probability of error P_e in the transmission has two sources: from the ARQ error: the packet is dropped because the receiver fails to decode the message within the allocated number of ARQ rounds, denoted as P_{ARQ} , and the probability that a message misses its deadline at any node due to large queueing delay, denoted as P_{Queue} . We will give P_e for various ARQ relay networks. Following the framework of [1], we assume the size of information messages $b(\rho)$ depends on the operating signal-to-noise ratio (SNR) ρ , and a family of space time codes $\{\mathcal{C}_\rho\}$ with block rate $R(\rho) = b(\rho)/T \triangleq r \log \rho$. We use the effective ARQ multiplexing gain and the ARQ diversity gain [2]

$$r_e \triangleq \lim_{\rho \rightarrow \infty} \frac{\eta(\rho)}{\log \rho}, \quad d \triangleq - \lim_{\rho \rightarrow \infty} \frac{\log P_e(\rho)}{\log \rho}. \quad (3)$$

We cannot assume infinite SNR because otherwise the queueing delay will be zero, as pointed out in [5]. However we assume high SNR to use the DMDT results in our subsequent analysis.

III. DIVERSITY, MULTIPLEXING, AND DELAY TRADEOFF VIA OPTIMAL ARQ ROUND ALLOCATION

A. Full-Duplex Relay in Multihop Relay Network

1) *Per-Hop Delay Constraint:* The probability of error depends on the ARQ window length allocation L_i , deadline constraint k_i , multiplexing rate r , and SNR ρ . For a given r and ρ , we have

$$P_e(\{L_i\}, \{k_i\} | \rho, r) = P_{\text{ARQ}}(\rho, \{L_i\}) + \sum_{i=1}^{N-1} P_{\text{Queue}}(D_i > k_i). \quad (4)$$

Here D_i denotes the random delay at the i th link when the queue is stationary. This P_e expression is similar to that given by Equation (33) of [5]. Our goal is to allocate per-hop ARQ round $\{L_i\}$ and delay constraint $\{k_i\}$ to minimize the probability of error P_e .

For the long-term static channel, using the DMDT analysis results [4] we have:

$$P_{\text{ARQ}}(\rho, \{L_i\}) = \sum_{i=1}^{N-1} \rho^{-f_i\left(\frac{r}{L_i}\right)}. \quad (5)$$

Here $f_i(r)$ is the diversity-multiplexing tradeoff (DMT) for a point-to-point MIMO system formed by nodes i and $i+1$. Assuming sufficient long block lengths, $f_i(r)$ is given by Theorem 2 in [1] quoted in the following:

Theorem 1: [1] For sufficiently long block lengths, the diversity-multiplexing tradeoff (DMT) $f(r)$ for a MIMO system with M_t transmit and M_r receive antennas is given by the piece-wise linear function connecting the points $(r, (M_t - r)(M_r - r))$, for $r = 0, \dots, \min(M_t, M_r)$.

Denote the amount of time spent in the i th node by the n th message as D_n^i . The probability of packet loss $P_{\text{Queue}}(D_i > k_i)$ can be found as the limiting distribution of $\lim_{n \rightarrow \infty} P(D_n^i > k_i)$ (adapted from Theorem 7.4.1 of [8]):

Lemma 2: The limiting distribution of the event that the delay at node i exceeds its deadline k_i , for $M/M/1$ queue models, is given by:

$$P_{\text{Queue}}(D_i > k_i) = \lim_{n \rightarrow \infty} P(D_n^i > k_i) = \frac{L_i}{\mu} e^{-k_i \left(\frac{1}{L_i} - \frac{1}{\mu}\right)}. \quad (6)$$

Here the difference in the service rate and packet arrival rate $\frac{1}{L_i} - \frac{1}{\mu} \geq 0$ and utility factor $\frac{L_i}{\mu}$ both indicate how “busy” node m is. Using the above results, (4) can be written as

$$P_e(\{L_i\}, \{k_i\} | \rho, r) = \sum_{i=1}^{N-1} \left[\rho^{-f_i\left(\frac{r}{L_i}\right)} + \frac{L_i}{\mu} e^{-k_i \left(\frac{1}{L_i} - \frac{1}{\mu}\right)} \right]. \quad (7)$$

Note that the queueing delay message loss error probability is decreasing in L_i , and the ARQ error probability is increasing in L_i . Hence an optimal ARQ rounds allocation at each node L_i should trade off these two terms. Also, the optimal ARQ allocation should also equalize the performance of each link, as the weakest link determines the system performance [4].

Hence the optimal ARQ allocation can be formulated as the following optimization problem:

$$\min_{\{L_i\}, \{k_i\} \in \mathcal{A}} P_e(\{L_i\}, \{k_i\} | \rho, r) \quad (8)$$

where

$$\mathcal{A} = \left\{ \begin{array}{l} \sum_{i=1}^{N-1} L_i \leq L, \\ 1 \leq L_i \leq \mu, \quad i = 1, \dots, N-1 \\ \sum_{i=1}^{N-1} k_i \leq k. \end{array} \right\} \quad (9)$$

The following lemma (proof omitted due to the space limit) shows that the total transmission distortion function (15) is convex in the interior of \mathcal{A} .

Lemma 3: The transmission distortion function (15) is convex jointly in L_i and k_i in the convex set

$$\left\{ \{L_i\}, \{k_i\} : k_i > \frac{L_i}{2\left(\frac{\mu}{L_i} - 1\right)}, \quad i = 1, \dots, N-1 \right\},$$

Lemma 3 says that except for the ‘‘corners’’ of \mathcal{A} the cost function is convex. However these ‘‘corners’’ have higher probability of error: k_i and L_i take extreme values and hence one link may have a longer queueing delay than the others. So we only need to search interior of \mathcal{A} where the cost function is convex.

To gain some insights into where the optimal solution resides in the feasible domain for the above problem, we present a marginal cost interpretation. Note that the probability of error can be decomposed as a sum of probability of errors on the i th link. The optimal ARQ rounds allocated on this link should equalize the ‘‘marginal cost’’ of the ARQ error and the packet loss due to queueing delay. For node i , with fixed k_i , the marginal costs (partial differentials) of the ARQ error probability, and the packet loss probability due to queueing delay, with respect to L_i are given by

$$\frac{\partial \rho^{-f_i\left(\frac{r}{L_i}\right)}}{\partial L_i} = \frac{r}{L_i^2} f_i' \left(\frac{r}{L_i} \right) \rho^{-f_i\left(\frac{r}{L_i}\right)} \ln \rho < 0, \quad (10)$$

and

$$\frac{\partial P_{\text{Queue}}(D_i > k_i)}{\partial L_i} = \frac{1}{\mu} \left(1 + \frac{k}{L_i} \right) e^{-k_i\left(\frac{1}{L_i} - \frac{1}{\mu}\right)} > 0. \quad (11)$$

Note that $f_i' < 0$. The optimal solution equalizes these two marginal costs by choosing $L_i \in [1, \mu]$. Note that these marginal cost functions are monotone in L_i , hence the equalizing L_i^* exists and $1 < L_i^* < \mu$ if the following two conditions are true for $L_i = 1$ and $L_i = \mu$:

$$(i) : \left. \frac{\partial P_{\text{Queue}}(D_i > k_i)}{\partial L_i} \right|_{L=1} < - \left. \frac{\partial \rho^{-f_i\left(\frac{r}{L_i}\right)}}{\partial L_i} \right|_{L=1}, \quad (12)$$

$$(ii) : \left. \frac{\partial P_{\text{Queue}}(D_i > k_i)}{\partial L_i} \right|_{L=\mu} > - \left. \frac{\partial \rho^{-f_i\left(\frac{r}{L_i}\right)}}{\partial L_i} \right|_{L=\mu}, \quad (13)$$

These conditions involve nonlinear inequalities involving μ , ρ , r , M_i and M_{i+1} , which defines the case when the optimal solution is in the interior of \mathcal{A} . Analyzing these conditions reveals that these conditions tend to be satisfied at lower multiplexing gain r , small M_i or M_{i+1} , small k_i , and larger μ (light traffic). Note that with high SNR condition (ii) is always true for moderate k values. When (i) and (ii) are violated, which means one error dominates the other, then the optimal solution lies at the boundary of \mathcal{A} . With the total ARQ rounds constraint in (8), using the Lagrangian multiplier an argument

similar to above still holds.

2) *End-to-End Delay Constraint*: When the buffer per node is large enough the per hop delay constraint is not needed, and we can instead impose an end-to-end delay constraint. The exact expression for the tail probability of the end-to-end delay is intractable. However a large deviation result is available. The following theorem can be derived using the main theorem in [9]:

Theorem 4: For a stationary M/M/1 queue tandem (with full-duplex relays):

$$\lim_{k \rightarrow \infty} \lim_{n \rightarrow \infty} \frac{1}{k} \log P_{\text{Queue}} \left(\sum_{i=1}^{N-1} D_n^i \geq k \right) = -\theta^*,$$

$$\text{where } \theta^* = \min_{i=1}^{N-1} \left\{ \frac{1}{L_i} - \frac{1}{\mu} \right\}.$$

This theorem says that the bottleneck of the queueing network is the link with longest mean service time L_i . Hence the optimal ARQ round allocation problem can be formulated as:

$$\min_{\{L_i\} \in \mathcal{B}} P_e(\{L_i\}, \{k_i\} | \rho, r) \quad (14)$$

where

$$\begin{aligned} & P_e(\{L_i\}, \{k_i\} | \rho, r) \\ &= P_{\text{ARQ}}(\rho, \{L_i\}) + P_{\text{Queue}} \left(\sum_{i=1}^{N-1} D_n^i \geq k \right), \\ &\doteq \sum_{i=1}^{N-1} \rho^{-f_i\left(\frac{r}{L_i}\right)} + e^{-\theta^* k}. \end{aligned} \quad (15)$$

$$\mathcal{B} = \left\{ \begin{array}{l} \sum_{i=1}^{N-1} L_i \leq L, \\ 1 \leq L_i \leq \mu, \quad i = 1, \dots, N-1 \end{array} \right\} \quad (16)$$

For high SNR, this can be shown to be a convex optimization problem. A simple argument can show that the packet loss probability of the per-hop delay constraint is larger than that using flexible end-to-end constraint.

B. Half-duplex Relay in a Multihop Network

Half-duplex relay is not a standard queue tandem model. However we can also derive a large deviation result for the tail probability for the end-to-end delay of a multihop network with half-duplex relays (proof in the Appendix):

Theorem 5: For a stationary M/M/1 queue tandem (with half-duplex relays), when the number of node N is large:

$$\lim_{k \rightarrow \infty} \lim_{n \rightarrow \infty} \frac{1}{k} \log P_{\text{Queue}} \left(\sum_{i=1}^{N-2} D_n^i \geq k \right) = -\theta^*. \quad (17)$$

From this theorem we conclude that the optimal ARQ allocation problem with the end-to-end constraint and half-duplex relays can be formulated similarly to that with full-duplex relays (14).

IV. NUMERICAL EXAMPLES

Consider a MIMO relay network consists of a source, a relay, and a destination node. The relay is full-duplex. The number of antennas on each node is (M_1, M_2, M_3) , $M_1 = 4$, $M_2 = 1$, and $M_3 = 2$, where the relay has a single antenna. Other parameters are: $\rho = 20\text{dB}$, $k = 30$, $L = 8$, and the

multiplexing gain is $r = 2$. The base 10 logarithm of the cost function (7) is shown in Fig. 3. We have optimized the cost function with respect to L_2 and k_2 so we can display it in three dimensions. Note that the surface is convex in the interior of the feasible region. The optimal L_1^* , L_2^* , k_1^* are shown in Fig. 4. Also note that as r increases to the maximum possible $r = 4$, the total number of ARQ rounds allocated $L_1^* + L_2^*$ gradually increases to the upper bound $L = 8$ as k increases.

V. CONCLUSIONS AND FUTURE WORK

We have studied the diversity-multiplexing-delay tradeoff in multihop MIMO networks by considering an optimal ARQ allocation problem to minimize the probability of error, which consists of the ARQ error and the packet loss due to queueing delay. Our contribution is two-fold: we combine the DMDT analysis with queueing network theory, and we use the tail probability of random delay to find the probability of packet loss due to queueing delay. Numerical results show that optimal ARQ should equalize the performance of each link and avoid long service times that cause large queueing delay. Work in progress uses results therein to investigate the joint source-channel coding in multihop MIMO relay networks, extending the results of [5].

APPENDIX

Proof of Theorem 5

For node i , $i = 1 \cdots N$, let the random variable S_n^i denotes the service time required by the n th customer at the i th node (the number of ARQs used for the n th packet), and A_n^i be the inter arrival time of the n th packets (i.e., the time between the arrival of the n th and $(n-1)$ th packages to this node). The waiting time of the n th packet at the i th node W_n^i satisfies Lindley's recursion (see [9]):

$$W_n^i = (W_{n-1}^i + S_{n-1}^{i+1} - A_n^i)^+, \quad 2 \leq i \leq N-2, \quad (18)$$

where $(x)^+ = \max(x, 0)$. The total time a message spent in a node is its waiting time plus its own service time, hence

$$D_n^i = W_n^i + S_n^i. \quad (19)$$

The arrival process to the $(i+1)$ th node is the departure process from the i th node, which satisfies the recursion:

$$A_n^i = A_n^{i-1} + D_n^{i-1} - D_{n-1}^i, \quad 2 \leq i \leq N-2. \quad (20)$$

with A_n^i a Poisson process with rate $1/\mu$. Also the waiting time at the source satisfies:

$$W_n^1 = (W_{n-1}^1 + S_{n-1}^1 + S_{n-1}^2 - A_n^1)^+. \quad (21)$$

A well-known result is that (see, e.g. [9]), if the arrival and service processes satisfy the stability condition, then the Lindley's recursion has the solution:

$$\begin{aligned} W_n^i &= \max_{j_i \leq n} (\sigma_{j_i, n-1}^i - \tau_{j_i+1, n}^i), \quad i = 2, \dots, N-2, \\ W_n^1 &= \max_{j_1 \leq j_2} (\sigma_{j_1, j_2-1}^1 + \sigma_{j_1, j_2-1}^2 - \tau_{j_1+1, j_2}^1). \end{aligned} \quad (22)$$

where the partial sum $\tau_{l,p}^i = \sum_{k=l}^p A_k^i$ and $\sigma_{l,p}^i = \sum_{k=l}^p S_k^i$. Hence

$$D_n^i = \max_{j_i \leq n} (\sigma_{j_i, n-1}^i + S_n^i - \tau_{j_i+1, n}^i), \quad i = 2, \dots, N-2. \quad (23)$$

From (20) we have $\tau_{l,p}^i = \tau_{l,p}^{i-1} + D_p^{i-1} - D_{l-1}^{i-1}$ for $l \leq p+1$, and 0 otherwise. Plug this into (23) we have

$$D_n^i = \max_{j_i \leq n} (\sigma_{j_i, n-1}^{i+1} + S_n^i - \tau_{j_i+1, n}^{i-1} - D_n^{i-1} + D_{j_i}^{i-1}). \quad (24)$$

Hence the recursive relation if we move D_n^{i-1} to the left-hand-side:

$$D_n^i + D_n^{i-1} = \max_{j_i \leq n} (\sigma_{j_i, n-1}^{i+1} + S_n^i - \tau_{j_i+1, n}^{i-1} + D_{j_i}^{i-1}). \quad (25)$$

Now from (23) we have $D_{j_i}^{i-1} = \max_{j_{i-1} \leq j_i} (\sigma_{j_{i-1}, j_i-1}^i + S_{j_i}^{i-1} - \tau_{(m-1)+1, j_m}^{i-1})$. Plug this in the above (25) we have

$$\begin{aligned} & D_n^i + D_n^{i-1} \\ &= \max_{j_{i-1} \leq j_i \leq n} (\sigma_{j_i, n-1}^{i+1} + S_n^i + \sigma_{j_{i-1}, j_i-1}^i + S_{j_i}^{i-1} - \tau_{j_{i-1}+1, n}^{i-1}) \end{aligned}$$

Do this inductively, we have

$$\sum_{i=2}^{N-2} D_n^i = \max_{j_2 \leq \dots \leq j_{N-1} = n} \left[\sum_{m=2}^{N-2} (\sigma_{j_i, j_{i+1}-1}^{i+1} + S_{j_{i+1}}^i) - \tau_{j_2+1, n}^1 \right].$$

If we also add $D_n^1 = W_n^1 + S_n^1$ to the above equation, after rearranging terms we have:

$$\begin{aligned} \sum_{i=1}^{N-2} D_n^i &= \sum_{i=2}^{N-2} (\sigma_{j_{i-1}, j_i-1}^i + S_{j_{i+1}}^i) - \tau_{j_2+1, n}^1 \\ &+ S_{j_2}^1 + \sigma_{j_1, j_2-1}^1 + S_{j_2}^2 + \sigma_{j_{N-2}, j_{N-1}-1}^{N-1}. \end{aligned} \quad (26)$$

Note that $\sigma_{j_{i-1}, j_i-1}^i$ is independent of $S_{j_{i+1}}^i$. For long queue we can ignore the last four terms caused by edge effect (the source and end queue of the multihop relay network). By stationarity of the service process $\sigma_{j_{i-1}, j_i-1}^i + S_{j_{i+1}}^i$ has the same distribution as $\sigma_{0, j_i-j_{i-1}}^i$. Then (26) reduces to the case studied in [9] and we can borrow the large deviation argument therein to derive the exponent θ^* .

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