

1 The LogRician distribution

If we define the variable

$$Lr(\mathbf{x}) = \log(M(\mathbf{x})) = \log\left(\sqrt{(A_r + n_r(\sigma_n^2))^2 + (A_i + n_i(\sigma_n^2))^2}\right) \quad (1)$$

this variable follows a LogRician distribution with PDF

$$p_L(x) = \frac{e^{2x}}{\sigma_n^2} e^{-\frac{e^{2x}+A^2}{2\sigma_n^2}} I_0\left(\frac{Ae^x}{\sigma_n^2}\right) \quad (2)$$

with $x \in (-\infty, +\infty)$ and $A^2 = A_r^2 + A_i^2$.

The mean is calculated as

$$E\{x\} = \int_{-\infty}^{\infty} x \frac{e^{2x}}{\sigma_n^2} e^{-\frac{e^{2x}+A^2}{2\sigma_n^2}} I_0\left(\frac{Ae^x}{\sigma_n^2}\right) dx$$

with

$$I_0(z) = \sum_{k=0}^{\infty} \frac{(z/2)^{2k}}{(k!)^2}.$$

Then

$$\begin{aligned} E\{x\} &= \int_{-\infty}^{\infty} x \frac{e^{2x}}{\sigma_n^2} e^{-\frac{e^{2x}+A^2}{2\sigma_n^2}} I_0\left(\frac{Ae^x}{\sigma_n^2}\right) dx \\ &= \sum_{k=0}^{\infty} \frac{A^{2k} e^{-\frac{A^2}{2\sigma_n^2}}}{(2\sigma^2)^{2k} (k!)^2 \sigma^2} \int_{-\infty}^{\infty} x e^{x(2+2k)} e^{-\frac{e^{2x}}{2\sigma^2}} dx \\ &= \sum_{k=0}^{\infty} \frac{A^{2k} e^{-\frac{A^2}{2\sigma_n^2}}}{(2\sigma^2)^{2k} (k!)^2 \sigma^2} (2\sigma^2)^{k+1} \frac{k!}{4} [\log(2\sigma^2) + \psi(k+1)] \\ &= e^{-\frac{A^2}{2\sigma_n^2}} \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{A^2}{2\sigma^2}\right)^k \frac{1}{k!} [\log(2\sigma^2) + \psi(k+1)] \\ &= \frac{1}{2} \log(2\sigma^2) + \frac{1}{2} \Gamma^{(l)}\left(0, \frac{A^2}{2\sigma_n^2}\right) + \frac{1}{2} \log\left(\frac{A^2}{2\sigma_n^2}\right) \\ &= \frac{1}{2} \Gamma^{(l)}\left(0, \frac{A^2}{2\sigma_n^2}\right) + \log(A) \end{aligned}$$

with $\Gamma^{(l)}(a, b)$ the (lower) incomplete Gamma function. The second order moment is

$$\begin{aligned} E\{x^2\} &= \int_{-\infty}^{\infty} x^2 \frac{e^{2x}}{\sigma_n^2} e^{-\frac{e^{2x}+A^2}{2\sigma_n^2}} I_0\left(\frac{Ae^x}{\sigma_n^2}\right) dx \\ &= \sum_{k=0}^{\infty} \frac{A^{2k} e^{-\frac{A^2}{2\sigma_n^2}}}{(2\sigma^2)^{2k} (k!)^2 \sigma^2} \int_{-\infty}^{\infty} x^2 e^{x(2+2k)} e^{-\frac{e^{2x}}{2\sigma^2}} dx \\ &= \sum_{k=0}^{\infty} \frac{A^{2k} e^{-\frac{A^2}{2\sigma_n^2}}}{(2\sigma^2)^{2k} (k!)^2 \sigma^2} (2\sigma^2)^{1+k} \frac{\Gamma(1+k)}{8} [(\log(2\sigma^2) + \psi(1+k))^2 + \psi'(1+k)] \\ &= \frac{1}{4} \log^2(2\sigma_n^2) + \frac{1}{2} \log(2\sigma_n^2) \left[\Gamma^{(l)}\left(0, \frac{A^2}{2\sigma_n^2}\right) + \log\left(\frac{A^2}{2\sigma_n^2}\right) \right] + \frac{1}{4} \tilde{N}_1\left(\frac{A^2}{2\sigma_n^2}\right) \end{aligned}$$

with

$$\tilde{N}_k(x) = e^{-x} \sum_{i=0}^{\infty} \frac{x^i}{\Gamma(i+1)} \left[(\psi(i+k))^2 + \psi^{(1)}(i+k) \right].$$

and with $\psi(x)$ is the polygamma function and $\psi^{(1)}(x)$ is its first derivative. The variance will be

$$\begin{aligned} \sigma_x^2 &= \frac{1}{4} \left(\tilde{N}_1 \left(\frac{A^2}{2\sigma_n^2} \right) + \left[\Gamma^{(l)} \left(0, \frac{A^2}{2\sigma_n^2} \right) + \log \left(\frac{A^2}{2\sigma_n^2} \right) \right]^2 \right) \\ &\approx \frac{1}{4} \left(\tilde{N}_1 \left(\frac{A^2}{2\sigma_n^2} \right) - \log^2 \left(\frac{A^2}{2\sigma_n^2} \right) \right) \end{aligned}$$

It is easy to see that

$$\frac{1}{\sigma_x^2} \approx 2 \times \frac{A^2}{2\sigma_n^2}.$$

The same solution for the variance may be obtained using a Series expansion on eq. (1)

$$\begin{aligned} Lr(\mathbf{x}) &\approx \log(A) + \frac{n_1}{A} + \frac{n_2^2}{2A^2} - \frac{n_1^2}{2A^2} + \dots \\ &\approx \log(A) + \frac{n_1}{A} \\ \sigma_{L_r}^2 &= \frac{\sigma^2}{A^2} \end{aligned}$$

2 The Log-Non Central Chi distribution

For parallel acquisitions, if we define the variable

$$Lc(\mathbf{x}) = \log(M_L(\mathbf{x})) = \frac{1}{2} \log \left(\sum_{l=1}^L ((C_{l_r}(\mathbf{x}))^2 + (C_{l_i}(\mathbf{x}))^2) \right) \quad (3)$$

this variable follows a Log-Non central Chi distribution with PDF

$$p_{L_c}(x) = \frac{A_L^{1-L}}{\sigma_n^2} e^{x(N+1)} e^{-\frac{e^{2x} + A_L^2}{2\sigma_n^2}} I_{L-1} \left(\frac{A_L e^x}{\sigma_n^2} \right) \quad (4)$$

with $x \in (-\infty, +\infty)$. If

$$I_{N-1}(z) = \sum_{k=0}^{\infty} \frac{(z/2)^{2k+N-1}}{k! \Gamma(N+k)}$$

the mean is calculated

$$\begin{aligned} E\{x\} &= \int_{-\infty}^{\infty} x \frac{A_L^{1-L}}{\sigma_n^2} e^{x(N+1)} e^{-\frac{e^{2x} + A_L^2}{2\sigma_n^2}} I_{L-1} \left(\frac{A_L e^x}{\sigma_n^2} \right) dx \\ &= \sum_{k=0}^{\infty} \frac{A_L^{2k} e^{-\frac{A_L^2}{\sigma_n^2}}}{2^{N-1+2k} (\sigma^2)^{N+2k} k! \Gamma(N+k)} \int_{-\infty}^{\infty} x e^{x(N+1) - \frac{e^{2x}}{2\sigma_n^2} + x(N-1+2k)} dx \\ &= e^{-\frac{A_L^2}{\sigma_n^2}} \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{A_L^2}{\sigma_n^2} \right)^k \frac{1}{k!} \left[\log(2\sigma_n^2) + \psi^0(k+N) \right] \\ &= \frac{1}{2} \log(2\sigma_n^2) + \frac{1}{2} \frac{A_L^2}{2L\sigma_n^2} {}_2F_2 \left(1, 1 : 2, 1+L ; -\frac{A_L^2}{2\sigma_n^2} \right) + \frac{1}{2} \psi(L) \end{aligned}$$

The second order moment

$$\begin{aligned}
E\{x^2\} &= \int_{-\infty}^{\infty} x^2 \frac{A_L^{1-L}}{\sigma_n^2} e^{x(N+1)} e^{-\frac{e^{2x} + A_L^2}{2\sigma_n^2}} I_{L-1}\left(\frac{A_L e^x}{\sigma_n^2}\right) dx \\
&= \sum_{k=0}^{\infty} \frac{A_L^{2k} e^{-\frac{A_L^2}{\sigma_n^2}}}{2^{N-1+2k} (\sigma^2)^{N+2k} k! \Gamma(N+k)} \int_{-\infty}^{\infty} x^2 e^{x(N+1) - \frac{e^{2x}}{2\sigma^2} + x(N-1+2k)} dx \\
&= e^{-\frac{A_L^2}{\sigma_n^2}} \frac{1}{4} \sum_{k=0}^{\infty} \left(\frac{A_L^2}{2\sigma_n^2} \right)^k \frac{1}{k!} \left[(\psi^2(k+N) + \log(2\sigma^2))^2 + \psi^1(k+N) \right] \\
&= \frac{1}{4} \left[\log^2(2\sigma_n^2) + 2\log(2\sigma_n^2) \left(\psi(L) + \frac{A_L^2}{2L\sigma_n^2} {}_2F_2\left(1, 1 : 2, 1+N; -\frac{A_L^2}{2\sigma_n^2}\right) \right) + \tilde{N}_L\left(\frac{A_L^2}{2\sigma_n^2}\right) \right]
\end{aligned}$$

and the variance

$$\begin{aligned}
\sigma_x^2 &= \frac{1}{4} \left[\tilde{N}_L\left(\frac{A_L^2}{2\sigma_n^2}\right) - 2\log(2\sigma_n^2) \frac{A_L^2}{2L\sigma_n^2} {}_2F_2\left(1, 1 : 2, 1+N; -\frac{A_L^2}{2\sigma_n^2}\right) \right. \\
&\quad \left. - \left(\psi(L) + \frac{A_L^2}{2L\sigma_n^2} {}_2F_2\left(1, 1 : 2, 1+N; -\frac{A_L^2}{2\sigma_n^2}\right) \right)^2 \right] \\
&\approx \frac{1}{4} \left[\tilde{N}_L\left(\frac{A_L^2}{2\sigma_n^2}\right) - \log^2\left(\frac{A_L^2}{2\sigma_n^2}\right) \right]
\end{aligned}$$

The same solution for the variance may be obtained using a Series expansion on eq. (3)

$$\begin{aligned}
Lc(\mathbf{x}) &\approx \log(A_L) + \frac{A}{A_L^2} n(L\sigma_n^2) + \dots \\
\sigma_{L_c}^2 &= \frac{\sigma_n^2}{A_L^2}
\end{aligned}$$