On the Monotonicity of the Generalized Marcum and Nuttall $Q$-Functions†

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Abstract—Monotonicity criteria are established for the generalized Marcum $Q$-function, $Q_{M,N}(\alpha, \beta)$, the standard Nuttall $Q$-function, $Q_{M}(\alpha, \beta)$, and the normalized Nuttall $Q$-function, $Q_{M,N}(\alpha, \beta)$, with respect to their real order indices $M, N$. Besides, closed-form expressions are derived for the computation of the standard and normalized Nuttall $Q$-functions for the case when $M, N$ are odd multiples of 0.5 and $M \geq N$. By exploiting these results, novel upper and lower bounds for $Q_{M,N}(\alpha, \beta)$ and $Q_{M,N}(\alpha, \beta)$ are proposed. Furthermore, specific tight upper and lower bounds for $Q_{M}(\alpha, \beta)$, previously reported in the literature, are extended for real values of $M$. The offered theoretical results can be efficiently applied in the study of digital communications over fading channels, in the information-theoretic analysis of multiple-input multiple-output systems and in the description of stochastic processes in probability theory, among others.

Index Terms—Closed-form expressions, generalized Marcum $Q$-function, lower and upper bounds, monotonicity, normalized Nuttall $Q$-function, standard Nuttall $Q$-function.

I. INTRODUCTION

A. The Nuttall $Q$-Functions

An extended version of the (standard) Marcum $Q$-function, $Q(\alpha, \beta) = \int_{\beta}^{\infty} x e^{-\frac{x^2+\alpha^2}{2}} I_0(\alpha x) dx$, where $\alpha, \beta \geq 0$, originally appeared in [1] Appendix, eq. (16), defines the standard Nuttall $Q$-function [2], eq. (86), given by the integral representation

$$Q_{M,N}(\alpha, \beta) = \int_{\beta}^{\infty} x^M e^{-\frac{x^2+\alpha^2}{2}} I_N(\alpha x) dx$$

where the order indices are generally reals with values $M \geq 0$ and $N > -1$, $I_N$ is the $N$th order modified Bessel function of the first kind [3], eq. (9.6.3)] and $\alpha, \beta$ are real parameters with $\alpha > 0, \beta \geq 0$. It is worth mentioning here, that the negative values of $N$, defined above, have not been of interest in any practical applications so far. However, the extension of the Nuttall $Q$-function to negative values of $N$ has been introduced here in order to facilitate more effectively the relation of this function to the more common generalized Marcum $Q$-function, as will be shown in the sequel. An alternative version of $Q_{M,N}(\alpha, \beta)$ is the normalized Nuttall $Q$-function, $Q_{M,N}(\alpha, \beta)$, which constitutes a normalization of the former with respect to the parameter $\alpha$, defined simply by the relation

$$Q_{M,N}(\alpha, \beta) \equiv \frac{Q_{M,N}(\alpha, \beta)}{\alpha^N}$$

Typical applications involving the standard and normalized Nuttall $Q$-functions include: (a) the error probability performance of noncoherent digital communication over Nakagami fading channels with interference [4], (b) the outage probability of wireless communication systems where the Nakagami/Rician faded desired signals are subject to independent and identically distributed (i.i.d.) Rician/Nakagami faded interferers, respectively, under the assumptions of minimum interference and signal power constraints [41–47], (c) the performance analysis and capacity statistics of uncoded multiple-input multiple-output (MIMO) systems operating over Rician fading channels [8–10], and (d) the extraction of the required log-likelihood ratio for the decoding of differential phase-shift keying (DPSK) signals employing turbo or low-density parity-check (LDPC) codes [11].

Since both types of the Nuttall $Q$-function are not considered to be tabulated functions, their computation involved in the aforementioned applications was handled considering the two distinct cases of $M + N$ being either odd or even, in order to express them in terms of more common functions. The possibility of doing such when $M + N$ is odd was suggested in [2], requiring particular combination of the two recursive relations [2], eqs. (87), (88)]. However, the explicit solution was derived only in [4] eq. (13)] entirely in terms of the Marcum $Q$-function and a finite weighted sum of modified Bessel functions of the first kind. Having all the above in mind, along with the fact that the calculation of $Q(\alpha, \beta)$ itself requires numerical integration, the issue of the efficient computation of (1) and (2) still remains open.

B. The Generalized Marcum $Q$-Function

The generalized Marcum $Q$-function [12] of positive real order $M$, is defined by the integral [13] eq. (1)]

$$Q_{M}(\alpha, \beta) \equiv \frac{1}{\alpha^{M-1}} \int_{\beta}^{\infty} x^M e^{-\frac{x^2+\alpha^2}{2}} I_{M-1}(\alpha x) dx$$
where $\alpha$, $\beta$ are non-negative real parameters. For $M = 1$, it reduces to the popular standard (or first-order) Marcum $Q$-function, $Q_1(\alpha, \beta)$ (or $Q(\alpha, \beta)$), while for general $M$ it is related to the normalized Nuttall $Q$-function according to \[ Q_M(\alpha, \beta) = Q_{M,M-1}(\alpha, \beta), \quad \alpha > 0. \tag{4} \]

An identical function to the generalized Marcum $Q$ is the probability of detection, which has a long history in radar communications and particularly in the study of target detection by pulsed radar with single or multiple observations. Additionally, $Q_M(\alpha, \beta)$ is strongly associated with: (a) the error probability performance of noncoherent and differentially coherent modulations over generalized fading channels, (b) the signal energy detection of a primary user over a multipath channel, and finally (c) the information-theoretic study of MIMO systems. Aside from these applications, the generalized Marcum $Q$-function presents a variety of interesting probabilistic interpretations. Most indicatively, for integer $M$, it is the complementary cumulative distribution function (CCDF) of a noncentral chi-square ($\chi^2$) random variable with $2M$ degrees of freedom (DOF) \[ Q_{\alpha, \beta}(\chi^2) = Q_{\alpha, \beta}(2M), \tag{2.45} \]

This relationship was extended in \[ Q_{\alpha, \beta}(\chi^2) = Q_{\alpha, \beta}(2M), \tag{2.45} \]

for the standard \[ Q_{\alpha, \beta}(\chi^2) = Q_{\alpha, \beta}(2M), \tag{2.45} \]

and appropriate numerical integration techniques have to be applied. In the same way, \[ Q_{\alpha, \beta}(\chi^2) = Q_{\alpha, \beta}(2M), \tag{2.45} \]

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Contribution

As described in Subsection I-A, a closed-form expression for the computation of the standard and normalized Nuttall $Q$-functions is available in the literature only for the case of odd $M + N$, with the additional restriction of integers $M, N$. In Subsection I-B, we derive a novel closed-form expression for the computation of $Q_{M,N}(\alpha, \beta)$ and $Q_{M,N}(\alpha, \beta)$ when $M, N$ are odd multiples of 0.5 and $M \geq N$, being valid for all ranges of the parameters $\alpha, \beta$.

Besides, in Subsection I-B we proceed with the establishment of appropriate monotonicity criteria, revealing the behavior of both functions with the sum $M + N$. Specifically, we demonstrate that the standard Nuttall $Q$-function is strictly increasing with respect to $M + N$ when $M \geq N + 1$, under the constraints of $\alpha \geq 1$ and $\beta > 0$. For the normalized Nuttall $Q$-function, a similar monotonicity statement is proved without the necessity of reducing the range of $\alpha$.

An alternative approach, sufficient enough to facilitate the problem of evaluating the Nuttall $Q$-functions, is the derivation of tight bounds. Nevertheless, to the best of the authors’
knowledge, such bounds have not been reported in the literature so far. Subsection II-B is completed with the exploitation of the previous results in order to derive novel upper and lower bounds for $Q_{M,N}(\alpha, \beta)$ and $\overline{Q}_{M,N}(\alpha, \beta)$ when $M \geq N + 1$ and $\beta > 0$, with the extra requirement of $\alpha \geq 1$ for the former.

Additionally, in Subsection I-B the need for computing the generalized Marcum $Q$-function, $Q_M(\alpha, \beta)$, of real order $M$ was highlighted, since it is a case of frequent occurrence in various applications. However, a thorough literature search for studies concerning arbitrary values of $M$, revealed only [46] for the closed-form computation of $Q_M(\alpha, \beta)$ of half-odd integer order, and the accepted paper [63], where bounds for $Q_M(\alpha, \beta)$ were introduced for the case when $M$ is not necessarily an integer. These considerations motivated us to generalize the scope of $M$ in [46] eq. (16)

$$Q_{M-0.5}(\alpha, \beta) < Q_M(\alpha, \beta) < Q_{M+0.5}(\alpha, \beta), \quad M \in \mathbb{N} \quad (5)$$

as described in Section III by providing a monotonicity formalization for the generalized Marcum $Q$-function, namely that $Q_M(\alpha, \beta)$ is strictly increasing with respect to its order $M > 0$ for $\alpha \geq 0$ and $\beta > 0$. This interesting statement was also recently presented in [62], using a different approach. As a consequence, novel upper and lower bounds for $Q_M(\alpha, \beta)$ of positive real order are derived. We finalize the paper with some concluding remarks, given in Section IV.

II. MONOTONICITY OF THE NUTTALL $Q$-FUNCTIONS

A. Novel Closed-Form Representations

So far, closed-form expression for either type of the Nuttall $Q$-function is not available in the literature. In this section, we derive such a representation for the case when $M, N$ are odd multiples of $0.5$ and $M \geq N$, through the theorem and corollary established below. Before proceeding further with the corresponding proofs, some definitions of essential functions and notations used, would be very convenient.

Hereafter, $\Gamma$, $\gamma$ and $\Gamma(\cdot, \cdot)$ will denote the Euler gamma [3] eq. (6.1.11)), the lower incomplete gamma [3] eq. (6.5.2)12] and the upper incomplete gamma [3] eq. (6.5.3)] functions, respectively, defined by the integrals

$$\Gamma(z) = \int_0^{\infty} t^{z-1} e^{-t} dt, \quad \gamma(z, x) = \int_0^x t^{z-1} e^{-t} dt$$

$$\Gamma(z, x) = \Gamma(z) - \gamma(z, x), \quad z \in \mathbb{R}^+, x \in \mathbb{R}.$$ 

Notations $n!$, $(m)_n$ and $\binom{m}{n}$ imply the factorial [3] eq. (6.1.6)], the rising factorial (Pochhammer’s symbol) [3] eq. (6.1.22)], and the binomial coefficient [3] eq. (24.1.1 C)], respectively, defined by $n! = \prod_{k=1}^{n} k$ for $n \in \mathbb{N}$; $(m)_n = 1$ for $n = 0, (m)_n = \frac{(m+n-1)!}{(m-1)!}$ for $m, n \in \mathbb{N}_0$ and $\binom{m}{n} = \frac{(m)_n}{(n)_0}$ for $m, n \in \mathbb{N}_0, m \geq n$. Finally, $\text{sgn}(z) = z/|z|$ for $z \neq 0$; $= 0$ for $z = 0$, stands for the signum function.

Theorem 1 (Closed-form for the standard Nuttall $Q$):

The standard Nuttall $Q$-function, $Q_{M,N}(\alpha, \beta)$, when $m = M + 0.5 \in \mathbb{N}$, $n = N + 0.5 \in \mathbb{N}$ and $M \geq N$, can be evaluated for $\alpha > 0, \beta \geq 0$ by the following closed-form expression:

$$Q_{M,N}(\alpha, \beta) = \left(\frac{1}{\sqrt{\pi}}\right)^{n+\frac{1}{2}} \sum_{k=0}^{n-1} \frac{(n-k)_n(2\alpha)^k}{k!} I_{n,k}(\alpha, \beta)$$

where the term $I_{n,k}(\alpha, \beta)$ is given by

$$I_{n,k}(\alpha, \beta) = (-1)^{k+1} \sum_{l=0}^{n-k} \left(\frac{m-n+k}{l}ight) 2^{n-l} \alpha^{m-n+k-l}$$

$$\left[\left(-1\right)^{n-m-l-1} I_{l+1, \gamma\left(\frac{l+1}{2}, \frac{(\beta+\alpha)^2}{2}\right)} - \gamma(\beta-\alpha)\right]$$

$$+ \Gamma\left(l+\frac{1}{2}\right). \quad (6)$$

Proof: Given that $n = N + 0.5 \in \mathbb{N}$, the modified Bessel function of the first kind, $I_N$, can be expressed by the finite sum [64] eq. (8.467)], which after some manipulations can be written as

$$I_N(z) = \left(-\frac{n}{2}\right) \sum_{k=0}^{n-1} \frac{(n-k)_n(2z)^k}{k!}$$

$$\times \left(1 - (-1)^k e^{2z}\right), \quad n = N + \frac{1}{2} \in \mathbb{N}, z \in \mathbb{R}. \quad (7)$$

Therefore, using (1) and (7), the standard Nuttall $Q$-function satisfies

$$Q_{M,N}(\alpha, \beta) = \left(\frac{1}{\sqrt{\pi}}\right)^{n+\frac{1}{2}} \sum_{k=0}^{n-1} \frac{(n-k)_n(2\alpha)^k}{k!}$$

$$\times \left[\left(-1\right)^{n-m-l-1} I_{l+1, \gamma\left(\frac{l+1}{2}, \frac{(\beta+\alpha)^2}{2}\right)} - \gamma(\beta-\alpha)\right]$$

$$+ \Gamma\left(l+\frac{1}{2}\right). \quad (8)$$

The calculation of the integral difference in (8) can be effectively facilitated by the following definition

$$I_{L}^{k}(\alpha, \beta) = \sum_{l=0}^{L} \left(\frac{L}{l}\right) \alpha^{L-l} \left[\left(-1\right)^{L-l} \int_{\beta}^{\infty} \left(x^{\alpha}\right) dx - \left(-1\right)^{k} \int_{\beta}^{\infty} x^{\beta-k} e^{-x}\right]$$

$$\left(9\right)$$

where $L = m - n + k$. Since we examine the case when $M \geq N$ or equivalently $m \geq n$, it follows that in the above expression the exponent $L$ is a non-negative integer. Therefore, using [65] eq. (1.3.18)], (9) obtains the form

$$I_{L}^{k}(\alpha, \beta) = \sum_{l=0}^{L} \left(\frac{L}{l}\right) \alpha^{L-l} \left[\left(-1\right)^{L-l} \int_{\beta}^{\infty} \left(x^{\alpha}\right) dx - \left(-1\right)^{k} \int_{\beta}^{\infty} x^{\beta-k} e^{-x}\right]. \quad (10)$$

The two integrals involved in (10) can be considered as special cases of the more general one

$$I_{b}^{k} = \int_{b}^{\infty} x^{\beta-k} e^{-x}, \quad b \in \mathbb{R}.$$
which for the case of non-negative values of $b$ can be calculated from [64, eq. (3.381.3)] as
\[ I_b^I = 2^{1-b} \Gamma \left( \frac{l+1}{2} - \frac{b^2}{2} \right), \quad b \geq 0 \] (11)
while for negative values of $b$, [64, eqs. (3.381.1), (3.381.4)] can be combined to yield
\[ I_b^I = 2^{1-b} \left[ \Gamma \left( \frac{l+1}{2} \right) + (1)^I \gamma \left( \frac{l+1}{2}, \frac{b^2}{2} \right) \right], \quad b < 0. \] (12)

Therefore, a single expression for the integral $I_b^I$ for any real value of $b$ can be derived, by merging (11) and (12) with the help of [64, eq. (8.356.3)], in order to satisfy
\[ \mathcal{I}_b^I = 2^{1-b} \left[ \Gamma \left( \frac{l+1}{2} \right) - [\text{sgn}(b)]^{l+1} \gamma \left( \frac{l+1}{2}, \frac{b^2}{2} \right) \right]. \]

Thus, (9) is equivalent to
\[ \mathcal{I}_b^I(\alpha, \beta) = \sum_{l=0}^{L} \left( \frac{l}{l} \right) \alpha^{-l} \left[ (1)^I - I_{b+\alpha}^I - (1)^I I_{b-\alpha}^I \right] \]
\[ = (1)^{k+1} \sum_{l=0}^{L} \left( \frac{l}{l} \right) \alpha^{-l} \left[ \frac{(l+1)}{2} \right] \]
\[ + (1)^{k-l} \gamma \left( \frac{l+1}{2}, \frac{\beta+\alpha}{2} \right) \]
\[ - [\text{sgn}(\beta-\alpha)]^{l+1} \gamma \left( \frac{l+1}{2}, \frac{\beta-\alpha}{2} \right) \]
which, after the substitution $L = m - n + k$, yields (9), thus completing the proof.

Corollary 1 (Closed-form for the normalized Nuttall $Q$):
The normalized Nuttall $Q$-function, $\mathcal{Q}_{M,N}(\alpha, \beta)$, when $m = M + 0.5 \in \mathbb{N}, n = N + 0.5 \in \mathbb{N}$ and $M \geq N$, can be evaluated for $\alpha > 0$, $\beta > 0$ by the following closed-form expression:
\[ \mathcal{Q}_{M,N}(\alpha, \beta) = \frac{(-1)^{n+\frac{1}{2}}}{\sqrt{\pi} \alpha^n} \sum_{k=0}^{n-1} \frac{(n-k)_{n-1} (2\alpha)^k}{k!} \mathcal{I}_{m,n}^k(\alpha, \beta) \]
where the term $\mathcal{I}_{m,n}^k(\alpha, \beta)$ is given by (6).

Proof: The proof follows immediately from (2) and Theorem 1.

B. Lower and Upper Bounds

In this section, novel lower and upper bounds for the normalized and standard Nuttall $Q$-functions are proposed.

Lemma 1: The function $\mathcal{G}_s(r, x)$, defined by
\[ \mathcal{G}_s(r, x) = \frac{\Gamma(r+s, x)}{\Gamma(r)}, \quad r, x \in \mathbb{R}^+ \] (13)
is strictly increasing with respect to $r$ for all $s \in \mathbb{R}^+$.

Proof: By multiplying both the numerator and denominator of (13) by the upper incomplete gamma function, $\Gamma(r, x)$, we obtain
\[ \mathcal{G}_s(r, x) = \frac{\Gamma(r+s, x)}{\Gamma(r, x)} \mathcal{G}_0(r, x) \]
where from (13) one can observe that the term $\mathcal{G}_0(r, x)$ is the complement of the regularized lower incomplete gamma function $P(r, x)$ with respect to unity, defined in [3, eq. (6.5.1)] by $P(r, x) = \frac{2^x e^{-r}}{\Gamma(x)}$ for all $r > 0$ and $x \in \mathbb{R}$. Fortunately, $\mathcal{P}(r, x)$ for $r > 0$ is equal to the cumulative distribution function (CDF) of the standard gamma distribution $\Gamma(r, 1)$, which is strictly decreasing with respect to the shape parameter $r$. Additionally, this important result has also been proved analytically in [66, eq. (59)], thus implying that $\mathcal{G}_0(r, x)$ is strictly increasing with respect to $r > 0$ for all $x > 0$. Furthermore, in [67], it has been demonstrated that the function
\[ \mathcal{R}(p, q, x) = \frac{\Gamma(p, x)}{\Gamma(q, x)}, \quad p > 0, q > 0, x > 0 \] (14)
is increasing with respect to $q$. By substituting $p = r + s$ and $q = r$ into (14), we realize that the ratio $\frac{\Gamma(r + s, x)}{\Gamma(r, x)}$ is increasing with respect to $r$ for $s > 0$, while it remains constant for the trivial case of $s = 0$. Therefore, it increases with $r > 0$ for all $x > 0, s \geq 0$, and the proof is complete.

The outcome of Lemma 1 will be utilized for the establishment of the next theorem, concerning the monotonicity property of the normalized Nuttall $Q$-function.

Theorem 2 (Monotonicity of the normalized Nuttall $Q$):
The normalized Nuttall $Q$-function, $\mathcal{Q}_{M,N}(\alpha, \beta)$, where $M > 0$, $N > 0$, and $\alpha, \beta > 0$, is strictly increasing with respect to the sum $M + N$, under the requirement of constant difference $M - N \geq 1$.

Proof: Combining (1, 2) and using the series representation of the modified Bessel function of the first kind in terms of the gamma function [64, eq. (8.445)], we obtain
\[ \mathcal{Q}_{M,N}(\alpha, \beta) = e^{-\frac{x^2}{2}} \sum_{k=0}^{\infty} \frac{\alpha^{2k}}{k! \Gamma(k+N+1) 2^{2k+N}} \times \int_{\beta}^{\infty} x^{2k+M+N} e^{-\frac{x^2}{2}} dx \] (15)
where we have interchanged the order of integration and summation, since all integrand quantities of the normalized Nuttall $Q$-function are Riemann integrable on $[\beta, \infty)$. Additionally, the integral in (15) is the case of (11), thus yielding
\[ \int_{\beta}^{\infty} x^{2k+M+N} e^{-\frac{x^2}{2}} dx = 2^{k+\frac{M+N-1}{2}} \times \Gamma \left( k + \frac{M + N + 1}{2} \right) \]
Therefore, (15) reads
\[ \mathcal{Q}_{M,N}(\alpha, \beta) = e^{-\frac{x^2}{2}} \sum_{k=0}^{\infty} \frac{\alpha^{2k}}{2k+M+N+1} \frac{\Gamma \left( k + \frac{M+N+1}{2} \right)}{\Gamma(k+N+1)} \] (16)
Introducing the variables $v = M + N$ and $c = M - N$ and taking the partial derivative of both sides of (16) with respect to $v$, we can easily obtain
\[ \frac{\partial}{\partial v} \mathcal{Q}_{M,N}(\alpha, \beta) = e^{-\frac{x^2}{2}} \sum_{k=0}^{\infty} \frac{\alpha^{2k}}{2k+M+N+1} \times \frac{\partial}{\partial u(v)} \mathcal{G}_{u(v), \beta^2} \left( \frac{u(v)}{2} \right) \] (17)
where the function \( u(t) = k + 1 + \frac{t}{\delta} \) has been employed for notational convenience. We note here that, applying the Weierstrass M-test [68], the series in (17) can be proved to converge uniformly, thus enabling one to interchange the order of differentiation and summation. Hence, recalling Lemma 1 and the requirement of \( \alpha > 0 \), that follows from the definition of the normalized Nuttall \( Q \)-function, the proof is complete.

In Figs. [1][a] and [1][b] the normalized Nuttall \( Q \)-function has been plotted versus the sum \( M + N \) for several values of \( \alpha, \beta \), considering \( M - N = 1 \) and \( M - N = 2 \), respectively. However, we note here that Theorem 2 implies non-integer differences \( M - N \) as well.

For the interpretation of the next proposition we define the pair of half-integer rounding operators \( \lfloor x \rfloor_{0.5} \) and \( \lceil x \rceil_{0.5} \) that map a real \( x \) to its nearest left and right half-odd integer, respectively, according to the relations

\[
\lfloor x \rfloor_{0.5} = \lfloor x - 0.5 \rfloor + 0.5 \\
\lceil x \rceil_{0.5} = \lfloor x + 0.5 \rfloor - 0.5
\]

(18)

where \( \lfloor x \rfloor \) and \( \lceil x \rceil \) denote the integer floor and ceiling functions. Additionally, we recall that if \( \delta_x \in [0, 1) \) is the fractional part of \( x \), then \( \lfloor x \rfloor = x - \delta_x \).

**Corollary 2 (Bounds on the normalized Nuttall \( Q \))**: The following inequalities can serve as lower and upper bounds on the normalized Nuttall \( Q \)-function, \( Q_{M,N}(\alpha, \beta) \), where \( \alpha, \beta > 0 \) and \( M, N > 0.5 \), for the case when \( M \geq N + 1 \) and \( \delta_M = \delta_N \) (i.e. \( M - N \in \mathbb{N} \)):

\[
Q_{M,N}(\alpha, \beta) \geq Q_{\lceil M \rceil_{0.5}, \lceil N \rceil_{0.5}}(\alpha, \beta) \\
Q_{M,N}(\alpha, \beta) \leq Q_{\lfloor M \rfloor_{0.5}, \lceil N \rceil_{0.5}}(\alpha, \beta)
\]

(19)

with the equalities above being valid only for the case of half-odd integer values of \( M, N \).

**Proof**: The proof follows immediately from Theorem 2.

For the calculation of the bounds in (19), the quantities \( Q_{\lfloor M \rfloor_{0.5}, \lceil N \rceil_{0.5}}(\alpha, \beta) \) and \( Q_{\lfloor M \rfloor_{0.5}, \lceil N \rceil_{0.5}}(\alpha, \beta) \) can be evaluated exactly by utilizing the results of Corollary 1. Moreover, for the case of \( M, N \in \mathbb{N} \), the proposed bounds obtain the simplified form

\[
Q_{M,N}(\alpha, \beta) > Q_{M-0.5,N-0.5}(\alpha, \beta) \\
Q_{M,N}(\alpha, \beta) < Q_{M+0.5,N+0.5}(\alpha, \beta)
\]

(20)

In Figs. [2][a] and [2][b] the normalized Nuttall \( Q \)-function along with its lower and upper bounds are depicted versus \( \beta \) for several values of \( \alpha \) and \( M \), respectively, while the parameter \( N \) is restricted according to the relation \( N = M - c \) with \( c \in \mathbb{N} \), taking values \( c = 2 \) in Fig. [2][a] and \( c = 1, 2, 3 \) in Fig. [2][b]. It is evident, that the bounds proposed in (19) are very tight, especially the upper one for \( \delta_M(= \delta_N) < 0.5 \) and the lower one for \( \delta_M(= \delta_N) > 0.5 \), the latter being the case illustrated in Fig. [2][b].

In order to obtain lower and upper bounds for the standard Nuttall \( Q \)-function, a similar procedure can be carried out. The next theorem will be particularly useful for the fulfillment of such a derivation.

**Theorem 3 (Monotonicity of the standard Nuttall \( Q \))**: The standard Nuttall \( Q \)-function, \( Q_{M,N}(\alpha, \beta) \), where \( M > 0 \), \( N > -1 \) and \( \alpha \geq 1, \beta > 0 \), is strictly increasing with respect to the sum \( M + N \), under the requirement of constant difference \( M - N \geq 1 \).

**Proof**: In Theorem 2 it has been proved that

\[
\frac{\partial}{\partial v} Q_{M,N}(\alpha, \beta) \geq 0
\]

where we have substituted \( v = M + N \) and \( c = M - N \). From (2), (21) and after using the quotient rule for partial differentiation, we obtain

\[
\frac{\partial}{\partial v} Q_{M,N}(\alpha, \beta) \geq \frac{1}{2} \frac{\partial}{\partial v} Q_{M,N+1}(\alpha, \beta).
\]
Since the Nuttall $Q$-function is strictly positive, then for $\alpha \geq 1$ it follows that
\[
\frac{\partial}{\partial v} Q_{M,N}(\alpha, \beta) > 0
\]
and the proof is complete.

**Corollary 3 (Bounds on the standard Nuttall $Q$):** The following inequalities can serve as lower and upper bounds on the standard Nuttall $Q$-function, $Q_{M,N}(\alpha, \beta)$, where $\alpha \geq 1$, $\beta > 0$ and $M, N > 0.5$, for the case when $M \geq N + 1$ and $\delta_M = \delta_N$ (i.e., $M \in \mathbb{N}$):
\[
\begin{align*}
Q_{M,N}(\alpha, \beta) &\geq Q_{\lfloor M \rfloor_{0.5}, \lfloor N \rfloor_{0.5}}(\alpha, \beta) \\
Q_{M,N}(\alpha, \beta) &\leq Q_{\lceil M \rceil_{0.5}, \lceil N \rceil_{0.5}}(\alpha, \beta).
\end{align*}
\]  
(22)

with the equalities above being valid only for the case of half-odd integer values of $M, N$.

**Proof:** The proof follows immediately from Theorem 3.

Similarly to the case of the normalized Nuttall $Q$, in the calculation of the bounds from (22), the quantities $Q_{\lfloor M \rfloor_{0.5}, \lfloor N \rfloor_{0.5}}(\alpha, \beta)$ and $Q_{\lceil M \rceil_{0.5}, \lceil N \rceil_{0.5}}(\alpha, \beta)$ can be evaluated exactly from Theorem 1. Finally, for $M, N \in \mathbb{N}$, the standard Nuttall $Q$-function can be simply bounded by
\[
\begin{align*}
Q_{M,N}(\alpha, \beta) &> Q_{M-0.5, N-0.5}(\alpha, \beta) \\
Q_{M,N}(\alpha, \beta) &< Q_{M+0.5, N+0.5}(\alpha, \beta)
\end{align*}
\]  
(23)
which constitutes the counterpart of (20) for the standard Nuttall $Q$-function.

### III. Monotonicity and Bounds for the Generalized Marcum $Q$-Function

Recently, Li and Kam in [46, eq. (11)], following a geometric approach, presented a novel closed-form formula for the evaluation of $Q_M(\alpha, \beta)$, for the case when $M$ is an odd multiple of $0.5$ and $\alpha > 0$, $\beta \geq 0$, given by
\[
Q_M(\alpha, \beta) = \frac{1}{2} \text{erfc} \left( \frac{\beta + \alpha}{\sqrt{2}} \right) + \frac{1}{2} \text{erfc} \left( \frac{\beta - \alpha}{\sqrt{2}} \right) + \frac{1}{\alpha \sqrt{2\pi}} \sum_{k=0}^{M-1.5} \frac{\beta^{2k}}{2^k} \sum_{q=0}^{k} \frac{(-1)^q (2q)!}{(k-q)! q!}
\times \sum_{i=0}^{2q} \frac{1}{\sqrt{(\alpha \beta)^{2q-i}}} \left[ (-1)^i e^{-\frac{(\beta - \alpha)^2}{2}} - e^{-\frac{(\beta + \alpha)^2}{2}} \right]
\]  
(24)
where $\text{erfc}(z) = (2/\sqrt{\pi}) \int_z^\infty e^{-t^2} dt$ is the complementary error function [46, eq. (7.1.2)]. This representation involves only elementary functions and is convenient for evaluation both numerically and analytically. For the trivial case when $\alpha = 0$, exact values of the generalized Marcum $Q$-function can be obtained from [46, eq. (12)]
\[
Q_M(0, \beta) = \text{erfc} \left( \frac{\beta}{\sqrt{2}} \right) + \frac{\beta^2}{\sqrt{2\pi}} \sum_{k=0}^{M-1.5} \frac{\beta^{2k+1}}{2^k (2q+1)!}
\]  
(25)
Following an algebraic approach, an alternative more compact closed-form expression, equivalent to (24), can be derived, considering the next steps. Particularly, in [58, eq. (10)] it has been proved that the generalized Marcum $Q$-function of order $m - \mu$, with $m$ positive integer and $0 \leq \mu < 1$ can be written in terms of the generalized Marcum $Q$-function of order $1 - \mu$ as
\[
Q_{n-\mu}(\alpha, \beta) = e^{-\frac{\beta^2}{2}} \sum_{n=1}^{m-1} \left( \frac{\beta}{\alpha} \right)^{n-\mu} I_{n-\mu}(\alpha \beta)
\]  
(26)
By substituting $\mu = 0.5$ in the above equation and noting that for this case the modified Bessel function of the first kind can
be replaced by (7), we obtain
\[
Q_{m-0.5}(\alpha, \beta) = \alpha \sqrt{\frac{2}{\pi}} e^{-\frac{(\alpha+\beta)^2}{2}} \sum_{n=1}^{m-1} (-2\alpha^2)^{-n} \times \sum_{k=0}^{n-1} \frac{(n-k)!}{k!} (2\alpha \beta)^k \left[1 - (-1)^k e^{2\alpha \beta}\right] + Q_{0.5}(\alpha, \beta), \quad m \in \mathbb{N}
\]
(26)
where once again \((m)_n\) denotes the Pochhammer’s symbol and the term \(Q_{0.5}(\alpha, \beta)\) can be derived from the definition of the generalized Marcum Q-function in [3], by using [3] eq. (10.2.14) as follows
\[
Q_{0.5}(\alpha, \beta) = \sqrt{\frac{2}{\pi}} \int_{\beta}^{\infty} e^{-\frac{z^2 + 2\alpha z}{2}} \cosh(\alpha z)dz.
\]
The above integral can be computed in closed-form as
\[
Q_{0.5}(\alpha, \beta) = \frac{1}{2} \text{erfc} \left(\frac{\beta + \alpha}{\sqrt{2}}\right) + \frac{1}{2} \text{erfc} \left(\frac{\beta - \alpha}{\sqrt{2}}\right) = Q(\beta + \alpha) + Q(\beta - \alpha)
\]
(27)
where \(Q\) denotes the Gaussian Q-function (or Gaussian probability integral) [8] eq. (26.2.3], defined by \(Q(z) = (1/\sqrt{2\pi}) \int_{z}^{\infty} e^{-t^2/2}dt\). Using (26) and (27), the generalized Marcum Q-function of half-odd integer order can be computed for all \(\alpha > 0, \beta \geq 0\) from the expression
\[
Q_M(\alpha, \beta) = \alpha \sqrt{\frac{2}{\pi}} e^{-\frac{(\alpha+\beta)^2}{2}} \sum_{n=1}^{M-0.5} (-2\alpha^2)^{-n} \times \sum_{k=0}^{n-1} \frac{(n-k)!}{k!} (2\alpha \beta)^k \left[1 - (-1)^k e^{2\alpha \beta}\right] + Q(\beta + \alpha) + Q(\beta - \alpha), \quad M = 0.5 + \mathbb{N}.
\]
(28)
We note here that a similar result to (28) has been recently reported in the literature [48] eq. (16). In order to examine the special case when \(\alpha = 0\), we first notice that from (4) and [16] an alternative expression—equivalent to [3] eq. (26.4.25)—for the generalized Marcum Q-function can be derived, written as
\[
Q_M(\alpha, \beta) = e^{-\frac{\beta^2}{4}} \sum_{k=0}^{\infty} \frac{\alpha^{2k}}{2^k k!} \frac{\Gamma \left(\frac{k + M + \beta^2}{2}\right)}{\Gamma \left(\frac{k + M}{2}\right)} > 0, \quad \beta \geq 0
\]
(29)
which for integer \(M\) falls into the series expansion [35] eq. (4)]. Since \(Q_M(\alpha, \beta)\) is a continuous function of \(\alpha\) for all \(\beta \geq 0\) and \(M > 0\), the above equation can be extended to be asymptotically valid for the case when \(\alpha = 0\) as well, with the corresponding limiting value given by
\[
Q_M(0, \beta) = \frac{\Gamma \left(\frac{M + \beta^2}{2}\right)}{\Gamma(M)}.
\]
(30)
This last result also appears in [14] eq. (4.71)], where \(Q_M(0, \beta)\) has been derived directly from [5] by applying the small argument form of the modified Bessel function.

It has been proved in [16] that (24), (25) along with (3) can define tight upper and lower bounds for the generalized Marcum Q-function of integer order. It seems apparent, that in order to derive bounds for \(Q_M(\alpha, \beta)\) of real order \(M\), a strict inequality involving the whole range of \(M\), has to be established. Such a generalization concept can be formalized through the following theorem.

**Theorem 4 (Monotonicity of the generalized Marcum Q):**

The generalized Marcum Q-function, \(Q_M(\alpha, \beta)\), is strictly increasing with respect to its real order \(M > 0\) for all \(\alpha \geq 0, \beta > 0\).

**Proof:** Concerning the case when \(\alpha = 0\), we notice that (30) can be rewritten as
\[
Q_M(0, \beta) = 1 - P(M, \beta^2/2).
\]
However, in [66] eq. (59)] the regularized lower incomplete gamma function \(P(r, x)\) has been proved to decrease monotonically with respect to \(r > 0\) for all \(x > 0\). Additionally, for \(\alpha > 0\), (4) implies that the normalized Nuttall Q-function with \(N = M - 1\) falls into the generalized Marcum Q-function of order \(M\). Nevertheless, according to Theorem 2, \(Q_{M-1}(\alpha, \beta)\) is strictly increasing with respect to \(2M - 1\) for \(M > 0\), and the proof is complete.

The result of Theorem 4 has also recently demonstrated by Sun and Baricz in [62], where two totally different proofs were given. The first one combines the series form of the generalized Marcum Q-function presented in (29), (30) together with the fact that the regularized upper incomplete gamma function \(Q(r, x) = 1 - P(r, x)\) is strictly increasing with respect to \(r > 0\) for each \(x > 0\), originally stated by Tricomi in [66]. A slightly different analytical proof to this can also be found in [60] Th. 1). The second proof exploits the interesting relationship between the generalized Marcum Q-function and the reliability function (or CCDF) \(R\) of a \(\chi^2\) random variable with \(2M\) DOF and noncentrality parameter \(\alpha\), namely the fact that if \(\beta \sim \chi^2_{2M, \alpha}\), then \(R(\beta) = Q_M(\sqrt{\alpha}, \sqrt{\beta})\). The interested reader is referred to [62] Th. 3.1] for more information.

Recalling the relation between the normalized Nuttall and the generalized Marcum Q-functions, that is (4), Fig. [1][3] verifies graphically the results of Theorem 4 since it actually depicts \(Q_M(\alpha, \beta)\) versus the term \(2M - 1\).

**Corollary 4 (Bounds on the generalized Marcum Q):**

The following inequalities can serve as lower and upper bounds on the generalized Marcum Q-function \(Q_M(\alpha, \beta)\) of real order \(M > 0.5\) for all \(\alpha \geq 0, \beta > 0\).

\[
Q_{M-0.5}(\alpha, \beta) \leq Q_M(\alpha, \beta) \leq Q_{M+0.5}(\alpha, \beta).
\]
(31)
with the equalities above being valid only for the case of half-odd integer values of \(M\).

**Proof:** The proof follows immediately from Theorem 4.

In Corollary 4 the quantities \(Q_{M-0.5}(\alpha, \beta)\) and \(Q_{M+0.5}(\alpha, \beta)\) can be evaluated exactly either from (24), (25) or (27), (30), while for \(M \in \mathbb{N}\) [31] reduces to

\[
Q_{M-0.5}(\alpha, \beta) < Q_M(\alpha, \beta) < Q_{M+0.5}(\alpha, \beta)
\]
which comes as a complement to the inequalities of (20) and (23). This last result was originally demonstrated in [46] eq. (16), where the authors following a geometric approach....
proposed tight lower and upper bounds for the generalized Marcum $Q$-function of integer order $M$, which have been proved to outperform other existing ones. This can be easily verified from Fig. 3 where $Q_1(\alpha, \beta)$ has been plotted versus $\beta$ for several values of $\alpha$. Therefore, for the case of real $M$, one can expect even further enhancement in the strictness of either the lower bound (for $\delta_M > 0.5$) or the upper one (for $\delta_M < 0.5$). This is clearly depicted in Fig. 3(b) where the curves $Q_{2,5}(2.5, \beta)$ and $Q_{8,5}(2.5, \beta)$ constitute very tight lower and upper bounds of $Q_{2,7}(2.5, \beta)$ and $Q_{8,3}(2.5, \beta)$, respectively, for all range of $\beta$.

IV. CONCLUSION

Applicable monotonicity criteria were established for the normalized and standard Nuttall and the generalized Marcum $Q$-functions. Specifically, it was proved that the two Nuttall $Q$-functions are strictly increasing with respect to the real sum $M + N$ for the case when $M \geq N + 1$, while the generalized Marcum $Q$-function increases monotonically with respect to its real order $M$. Additionally, novel closed-form expressions for both types of the Nuttall $Q$-function were given for the case when $M, N$ are odd multiples of 0.5 and $M \geq N$. Regarding the generalized Marcum $Q$-function of half-odd integer order, an alternative more compact closed-form expression, equivalent to the already existing one, was derived. By exploiting these results, novel lower and upper bounds were proposed for the Nuttall $Q$-functions when $M \geq N + 1$, while the recently proposed bounds for the generalized Marcum $Q$-function of integer $M$, were appropriately utilized in order to extend their validity over real values of $M$.

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