

- $Z_i \sim \mathcal{N}(0, N_i)$  and  $Z_i, 1 \leq i \leq k$  are independent.
- Total input power constraint:  $E \sum_{i=1}^k X_i^2 \leq P$ .
- $$C(P) = \sup_{F(\mathbf{x}): E \sum_i X_i^2 \leq P} I(\mathbf{X}; \mathbf{Y})$$
- Intuitively,

$$C(P) = \max_{P_1, P_2, \dots, P_k: \sum_i P_i = P} \frac{1}{2} \sum_{i=1}^k \log \left( 1 + \frac{P_i}{N_i} \right)$$

where  $X_i \sim \mathcal{N}(0, P_i)$  and  $X_1, X_2, \dots, X_k$  are mutually independent.

- Note that

$$\frac{1}{2} \log \left( 1 + \frac{P_i}{N_i} \right)$$

is the capacity of the  $i$ th channel when the input power is  $P_i$ .