

Models for Transmitted and Received Signals

For binary transmission, the transmitted signal over a symbol interval (0, T) is modeled by

$$s_i(t) = \begin{cases} s_1(t) & 0 \le t \le T & \text{for bit 1} \\ s_2(t) & 0 \le t \le T & \text{for bit 0} \end{cases}$$

• The received signal is degraded by: (i) noise n(t) and (ii) impulse response of the channel

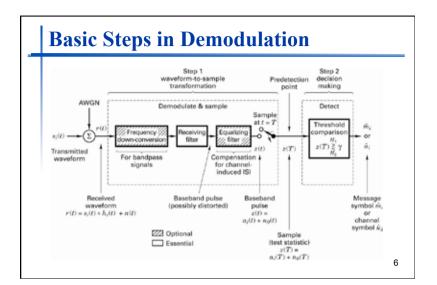
$$r(t) = \underbrace{s_i(t)}_{\substack{\text{transmitted} \\ \text{signal}}} \otimes \underbrace{h_c(t)}_{\substack{\text{channel} \\ \text{impulse}}} + \underbrace{n(t)}_{\substack{\text{AWGN}}}$$

for
$$i = 1, ..., M$$
.

- Given r(t), the goal of demodulation is to detect if bit 1 or bit 0 was transmitted.
- · In our derivations, we will first use a simplified model for received signal

$$r(t) = \underbrace{s_i(t)}_{\substack{\text{transmitted} \\ \text{signal}}} + \underbrace{n(t)}_{\substack{\text{AWGN}}}$$

 Later, we will see that degradation due to the impulse response of the channel is eliminated by equalization.



A Vector View of CT Waveforms (1)

 Orthonormal Waveforms: Two waveforms ψ₁(t) and ψ₂(t) are orthonormal if they satisfy the following two conditions

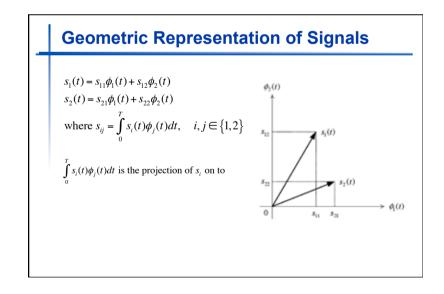
Orthogonality Condition:
$$\int_{0}^{T} \psi_{1}(t)\psi_{2}(t)dt = 0 \qquad (0 \le t \le T)$$
 Unit Magnitude Condition:
$$\int_{0}^{T} \psi_{1}(t)\psi_{1}(t)dt = K_{1} = 1 \quad (0 \le t \le T)$$

$$\int_{0}^{T} \psi_{2}(t)\psi_{2}(t)dt = K_{2} = 1 \quad (0 \le t \le T)$$

Normalized to have unit energy

2. Two arbitrary signals s1(t) and s2(t) can be represented by linear combinations of two orthonormal basis functions $\phi_i(t)$ and $\phi_2(t)$, i.e.

$$\begin{aligned} s_{1}(t) &= s_{11}\phi_{1}(t) + s_{12}\phi_{2}(t) \\ s_{2}(t) &= s_{21}\phi_{1}(t) + s_{22}\phi_{2}(t) \\ \text{where } s_{ij} &= \int_{0}^{T} s_{i}(t)\phi_{j}(t)dt, \quad i, j \in \{1, 2\} \end{aligned}$$



A Vector View of CT Waveforms (2)

1. N-dimensional basis functions: consists of a set $\{\psi_i(t)\}$, $(1 \le i \le N)$, of orthonormal (or orthogonal) waveforms.

Orthogonality Condition: $\int_{0}^{T} \psi_{j}(t) \psi_{k}(t) dt = K_{j} \delta_{jk} \quad (0 \le t \le T, j, k = 1,...N)$

where the operator: $\delta_{jk} = \begin{cases} 1 & \text{for } j = k \\ 0 & \text{otherwise} \end{cases}$

Given a basis function, any waveform in the represented as a linear combination of the basis functions.

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A Vector View of CT Waveforms (3)

 Given a basis function, any waveform in the represented as a linear combination of the basis functions

$$s_1(t) = a_{11}\psi_1(t) + a_{12}\psi_2(t) + \dots + a_{1N}\psi_N(t)$$

$$s_2(t) = a_{21}\psi_1(t) + a_{22}\psi_2(t) + \dots + a_{2N}\psi_N(t)$$

$$\vdots$$

$$s_M(t) = a_{M1}\psi_1(t) + a_{M2}\psi_2(t) + \dots + a_{MN}\psi_N(t)$$

or, in a more compact form,

$$s_i(t) = \sum_{i=1}^{N} a_{ij} \psi_j(t) \quad i = 1, ..., M \quad N \le M$$

4. The coefficient a_{ij} are calculated as follows

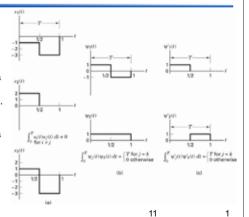
$$a_{ij} = \frac{1}{K_{j}} \int_{0}^{T} s_{i}(t) \psi_{j}(t) dt \quad i = 1, ..., M \quad j = 1, ..., N \quad (0 \le t \le T)$$

where K_i is the energy present in the basis signal.

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Activity 1

- (a) Demonstrate that signals $s_i(t)$, i = 1,2,3, are not orthogonal.
- (b) Demonstrate that $\psi_i(t)$, i = 1,2, are orthogonal.
- (c) Express $s_i(t)$, i = 1,2,3, as a linear combination of the basis functions $\psi_i(t)$, i = 1,2.
- (d) Demonstrate that $\psi'_{i}(t)$, i = 1,2, are orthogonal.
- (e) Express $s_i(t)$, i = 1,2,3, as a linear combination of the basis functions $\psi'_i(t)$, i = 1,2.



Activity 2

Show that the energy in a signal $s_i(t)$ is given by

$$E_i = \int_0^T s_i^2(t) dt = \sum_{j=1}^N a_{ij}^2 K_j.$$

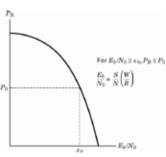
SNR used in Digital Communications

- In digital communications, SNR is defined as the ratio
 of the energy (E_b) present in the signal representing a
 bit to the power spectral density (N₀) of noise.
- 2. In terms of signal power S and the duration T of bit, the bit energy is given by $E_b = S \times T$.
- 3. In terms of noise power N and bandwidth W, the PSD of noise is given by $N_0 = N / W$.
- 4. SNR is therefore given by

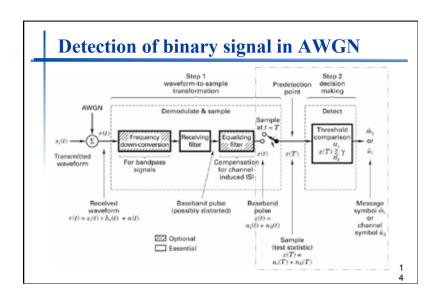
$$SNR = \frac{E_b}{N_0} = \frac{S \times T}{N / W} = \frac{S / R_b}{N / W} = \frac{S}{N} \frac{W}{R}$$

where R_b is the rate of transmission in bits transmitted per second (bps).

- 5. Bit-error probability is the probability of error in a transmitted bit.
- ROC curves are plots of Bit-error probability versus SNR.



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Maximum Likelihood Detector (1)

The sampled received signal is given by

 $z(T) = r(t)\Big|_{t=T} = \underbrace{a_i(T)}_{\text{Level of signal}} + \underbrace{n_0(T)}_{\text{Gaussian RV}} \text{For bit 1, } a_i(T) = a_1 \text{ and for bit 0, } a_i(T) = a_2.$

2. The pdf of n_0 is Gaussian with zero mean

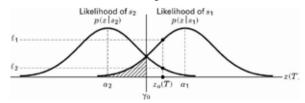
 $p(n_0) = \frac{1}{\sigma_0 \sqrt{2\pi}} \exp \left[-\frac{1}{2} \left(\frac{n_0}{\sigma_0} \right)^2 \right]$ 3. The conditional pdf of z gi

 $p(z|s_1) = \frac{1}{\sigma_0 \sqrt{2\pi}} \exp\left[-\frac{1}{2} \left(\frac{z - a_1}{\sigma_0}\right)^2\right]$ $p(z|s_2) = \frac{1}{\sigma_0 \sqrt{2\pi}} \exp\left[-\frac{1}{2} \left(\frac{z - a_2}{\sigma_0}\right)^2\right]$ 15



 $p(z|s_1) = \frac{1}{\sigma_0 \sqrt{2\pi}} \exp\left[-\frac{1}{2} \left(\frac{z - a_1}{\sigma_0}\right)^2\right] \quad \text{maximum likelihood of } s_1$ $p(z|s_2) = \frac{1}{\sigma_0 \sqrt{2\pi}} \exp\left[-\frac{1}{2} \left(\frac{z - a_2}{\sigma_0}\right)^2\right] \quad \text{maximum likelihood of } s_2$

The maximum likelihoods have the following distributions



Maximum Likelihood Detector (1)

Maximum Likelihood Ratio Test: is given by

$$\frac{p(z|s_1)}{p(z|s_2)} \underbrace{>}_{H_2}^{H_1} \underbrace{P(s_2)}_{P(s_1)}$$

where $P(s_1)$ and $P(s_2)$ are the priori probabilities that $s_1(t)$ and $s_2(t)$, respectively, are

 H_1 and H_2 are two possible hypotheses. H_1 states that signal $s_1(t)$ was transmitted and hypothesis H_2 states that signal $s_2(t)$ was transmitted.

For $P(s_1) = P(s_2)$, the maximum likelihood ratio test reduces to

$$z(T) \stackrel{H_1}{\underset{H}{>}} \frac{a_1 + a_2}{2} = \gamma_0$$

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Activity 3

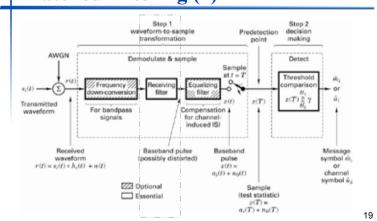
Show that the probability of bit error for maximum likelihood ratio test is given by

$$P_B = Q\left(\frac{a_1 - a_2}{2\sigma_0}\right)$$
where $Q(x) = \frac{1}{\sqrt{2\pi}} \int_{x}^{\infty} \exp\left(-\frac{u^2}{2}\right) dx$
or $Q(x) \approx \frac{1}{x\sqrt{2\pi}} \exp\left(\frac{-x^2}{2}\right)$ for $x > 3$

Values of Q(x) are listed in Table B.1 in Appendix B page 1046.

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Matched Filtering (1)



Matched Filtering (2)

 $h(t) \stackrel{\text{CTFT}}{\longleftrightarrow} H(f)$ $r(t) = s_i(t) + n(t)$

Design the Receiving filter h(t)

Design a filter that maximizes the SNR at time (t = T) of the sampled signal

$$z(T) = r(t)\Big|_{t=T} = \underbrace{a_i(T)}_{\text{Level of signal}} + \underbrace{n_0(T)}_{\text{Gaussian RV}}$$

The instantaneous signal power to noise power is given by

$$\left(\frac{S}{N}\right)_T = \frac{a_i^2}{\sigma_0^2}$$

where $a_i(t)$ is the filtered signal and $\frac{1}{2}$ is the variance of the output noise

The information bearing component is given by

$$a_i(T) = \int_{-\infty}^{\infty} H(f) S_i(f) e^{j2\pi f t} dt$$

Matched Filtering (3)

4. Given that input noise n(t) is AWGN with $S_n(t) = N_0/2$, the PSD of the output noise is given by

$$S_{n0}(f) = |H(f)|^2 S_n(f) = \frac{N_0}{2} S_n(f)$$

5. The output noise power is given by

$$\sigma_0^2 = \frac{N_0}{2} \int_0^\infty |H(f)|^2 df$$

6. The SNR is given by

$$\left(\frac{S}{N}\right)_{T} = \frac{a_{i}^{2}}{\sigma_{0}^{2}} = \frac{\left|\int_{-\infty}^{\infty} H(f)S(f)e^{j2\pi jt}df\right|^{2}}{\frac{N_{0}}{2}\int_{-\infty}^{\infty} |H(f)|^{2}df}$$

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Matched Filtering (4)

Schwartz Inequality:

$$\left|\int_{-\infty}^{\infty} f_1(x) f_2(x) dx\right|^2 \leq \int_{-\infty}^{\infty} \left|f_1(x)\right|^2 dx \int_{-\infty}^{\infty} \left|f_2(x)\right|^2 dx$$

with the equality valid if $f_1(x) = kf_2^*(x)$.

7. Applying the Schwatz inequality to the SNR gives

$$\left(\frac{S}{N}\right)_{T} \leq \frac{\int\limits_{-\infty}^{\infty} \left|H(f)\right|^{2} df \int\limits_{-\infty}^{\infty} \left|S(f)e^{j2\pi ft}\right|^{2} df}{\frac{N_{0}}{2} \int\limits_{-\infty}^{\infty} \left|H(f)\right|^{2} df} \qquad \text{or,} \qquad \left(\frac{S}{N}\right)_{T} \leq \frac{2}{N_{0}} \int\limits_{-\infty}^{\infty} \left|S(f)\right|^{2} df$$

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Matched Filtering (5)

8. The maximum SNR is given by

$$\max\left(\frac{S}{N}\right)_T = \frac{2}{N_0} \int_{-\infty}^{\infty} \left|S(f)\right|^2 df = \frac{2E}{N_0}$$

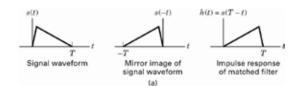
which is possible if

$$H(f) = S^*(f)e^{-j2\pi ft}$$
 or $h(t) = s(T - t)$.

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Activity 4

 Given that the transmitted signal is shown in the following figure, determine the impulse response of the matched filter.



Matched Filtering (6)

Correlator Implementation of matched filter:

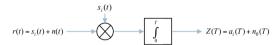
The output of the matched filter is given by

$$z(t) = \int_{0}^{t} r(\tau)h(t-\tau)d\tau$$

The output at t = T is given by

$$z(T) = \int_{0}^{T} r(\tau)h(T - \tau)d\tau = \int_{0}^{T} r(\tau)s_{i}(\tau)d\tau$$

which leads to the following correlator implementation for matched filter



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Detection of binary signal: Review

$$r(t) = s_i(t) + n(t)$$

$$h(t) \stackrel{\text{CTFT}}{\longleftrightarrow} H(f)$$

$$Z(T) = a_i(T) + n_0(T)$$

$$z(T) \stackrel{H_1}{\smile} a_1 + a_2 = \gamma_0$$

$$H_2$$

$$Z(T) \stackrel{A_1 + A_2}{\smile} a_1 + a_2 = \gamma_0$$

$$H_2$$

$$ML Detector:$$

 $h(t) = s_i(T - t)$ Maximum SNR = $(a_1)^2/\sigma^2_0 = 2E/N_0$

Probability of Error:

- The overall goal of the receiver should be to minimize the probability of bit error P_R
- In other words, we are interested in maximizing $(a_1 a_2)^2/\sigma_0^2$
- The filter is designed such that it is matched to the difference of $[s_1(t) s_2(t)]$.
- Maximum SNR of the matched filter = $(a_1 a_2)^2/\sigma_0^2 = 2(E_{s1} E_{s2})/N_0 = 2E_d/N_0$.
- · Probability of Error:

Impulse response:

$$P_B = Q\left(\frac{a_1 - a_2}{2\sigma_0}\right) = Q\left(\sqrt{\frac{E_d}{2N_0}}\right)$$

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Activity 5

By defining the cross-correlation coefficient as

$$\rho = \frac{1}{E_b} \int_{-\infty}^{\infty} s_1(t) s_2(t) dt \quad \text{with} \quad E_b = \int_{-\infty}^{\infty} s_1^2(t) dt = \int_{-\infty}^{\infty} s_2^2(t) dt$$

show that the probability of bit error using a filter matched to $[s_1(t) - s_2(t)]$ is given by

$$P_B = Q \left(\sqrt{\frac{E_b (1 - \rho)}{N_0}} \right)$$

Using the above relationship, show that the probability of bit error is given by

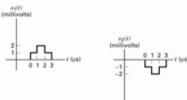
1.
$$P_B = Q\left(\sqrt{\frac{2E_b}{N_0}}\right)$$
 for antipodal signals: $s_1(t) = -s_2(t)$

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$$P_B = Q\left(\sqrt{\frac{2E_b}{N_0}}\right)$$
 for antipodal signals : $s_1(t) = -s_2(t)$
2. $P_B = Q\left(\sqrt{\frac{E_b}{N_0}}\right)$ for orthogonal signals $s_1(t) \perp s_2(t)$.

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Activity 6

Determine the probability of bit error for a binary communication system, which receives equally likely signals $s_1(t)$ and $s_2(t)$ shown in the following diagram



Assume that the receiving filter is a matched filter and the power spectral density of AWGN is $N_0 = 10^{-12}$ Watt/Hz.

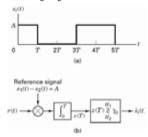
Error Probability Performance of Binary Signal

1. Unipolar signaling

In Unipolar signaling, the signal selection to represent bits 1 and 0 is as follows:

$$s_1(t) = A$$
, $(0 \le t \le T)$, for bit 1
 $s_2(t) = 0$, $(0 \le t \le T)$, for bit 0.

The receiver is shown by the following diagram.



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Unipolar Signaling

- Unipolar signal forms an orthogonal signal set.
- When $s_1(t)$ plus AWGN being received, the expected value of z(T), given that $s_1(t)$ was sent, is

$$a_1(T) = E\{z(T)|s_1(t)\} = E\{\int_0^T (A^2 + An(t))dt\} = A^2T$$
, where $E\{n(t)\} = 0$

- When $s_2(t)$ plus AWGN being received, $a_2(T)=0$.
- The optimum decision threshold is:

$$\gamma_0 = \frac{a_1 + a_2}{2} = \frac{1}{2}A^2 T$$

The bit-error performance is:

$$P_B = Q\left(\sqrt{\frac{E_d}{2N_o}}\right) = Q\left(\sqrt{\frac{A^2T}{2N_o}}\right) = Q\left(\sqrt{\frac{E_b}{N_o}}\right), \text{ where } E_b = \frac{A^2T}{2}$$

$$E_d = \int_0^T [s_1(t) - s_2(t)]^2 dt = A^2 T$$

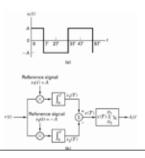
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Bipolar Signaling

In bipolar signaling, the signal selection to represent bits 1 and 0 is as follows:

$$s_1(t) = A$$
, $(0 \le t \le T)$, for bit 1
 $s_2(t) = -A$, $(0 \le t \le T)$, for bit 0.

The receiver is shown by the following diagram.



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Bipolar Signaling

- Bipolar signal is a set of antipodal signal, e.g. $s_1(t) = -s_2(t)$.
- The optimum decision threshold is:

$$\gamma_0 = \frac{a_1 + a_2}{2} = 0$$

The bit-error performance is:

$$P_B = Q\left(\sqrt{\frac{E_d}{2N_0}}\right) = Q\left(\sqrt{\frac{2A^2T}{N_0}}\right) = Q\left(\sqrt{\frac{2E_b}{N_0}}\right), \text{ where } E_b = A^2T$$

$$E_d = \int_0^T \left[s_1(t) - s_2(t) \right]^2 dt = (2A)^2 T$$

