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Handout 20 Principles of Digital Communications
Solutions to Problem Set 8 Apr. 28, 2015

SOLUTION 1.

(a) In this case all components of Y except the first will contain only white Gaussian noise:

$$Y_1 = \sqrt{\mathcal{E}} + Z_1$$
$$\forall j = 2, \dots, m,\ Y_j = Z_j, \quad Z_j \sim \mathcal{N}(0, \sigma^2).$$

(b) This is the event that the receiver declares $\hat{H} = 1$, since only Y_1 is larger than the threshold.

(c)

$$\begin{aligned} P_e = \Pr\{(E_1 \cap E_2^c \cap E_3^c \cap \dots \cap E_m^c)^c\} &= \Pr\{E_1^c \cup E_2 \cup E_3 \cup \dots \cup E_m\} \\ &\le Q\left(\frac{(1-\alpha)\sqrt{\mathcal{E}}}{\sigma}\right) + (m-1)Q\left(\frac{\alpha\sqrt{\mathcal{E}}}{\sigma}\right), \end{aligned}$$

where the inequality follows from the union bound.

(d) Taking the hints given in the problem, the above expression can be written as:

$$\begin{aligned} P_e &\le \frac{1}{2}\left(e^{-\frac{(1-\alpha)^2\mathcal{E}}{2\sigma^2}} + e^{\ln m} e^{-\frac{\alpha^2\mathcal{E}}{2\sigma^2}}\right) \\ &= \frac{1}{2}\left(e^{-\frac{(1-\alpha)^2\mathcal{E}}{2\sigma^2}} + e^{\ln m (1 - \frac{\mathcal{E}_b}{2\sigma^2}\alpha^2 \log_2 e)}\right). \end{aligned}$$

The first term in the sum goes to zero as $\mathcal{E}$ grows, but the second term only diminishes if $1 - \frac{\mathcal{E}_b}{2\sigma^2}\alpha^2 \log_2 e < 0$, i.e., if

$$\frac{\mathcal{E}_b}{\sigma^2} > \frac{2\ln 2}{\alpha^2}.$$

SOLUTION 2. First we compute T_s, which is the duration of one bit:

$$T_s = \frac{1}{1 \text{ Mbps}} = 10^{-6} \text{ s}.$$

Now, we can calculate the energy of the signal (i.e., the energy per bit), which is the same for every j:

$$\mathcal{E}_b = b^2 T_s.$$

The bit error probability is given by $Q\left(\frac{\sqrt{\mathcal{E}_b}}{\sigma}\right)$. In our case $\sigma = \sqrt{N_0/2} = 10^{-1}$, thus we need to solve

$$10^{-5} = Q\left(\frac{b10^{-3}}{10^{-1}}\right) = Q\left(b10^{-2}\right),$$

hence $b = Q^{-1}(10^{-5}) \times 10^2 \approx 426.5$.

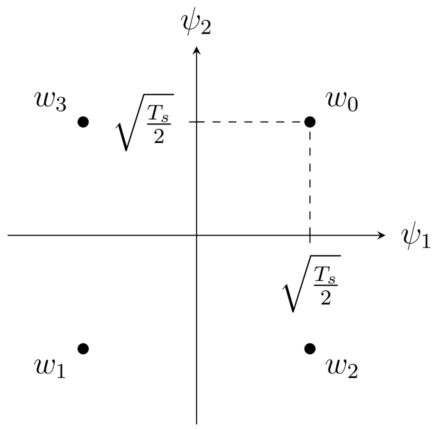
SOLUTION 3.

(a) There are various possibilities to choose an orthogonal basis. One is $\phi_1(t) = \frac{w_0(t)}{\|w_0\|} = \sqrt{\frac{1}{T_s}}w_0(t)$ and $\phi_2(t) = \frac{w_2(t)}{\|w_2\|} = \sqrt{\frac{1}{T_s}}w_2(t)$. Another choice, that we prefer and will be our choice in this solution is

$$\psi_1(t) = \sqrt{\frac{2}{T_s}}\mathbb{1}_{[0,\frac{T_s}{2}]}(t)$$
$$\psi_2(t) = \sqrt{\frac{2}{T_s}}\mathbb{1}_{[\frac{T_s}{2},T_s]}(t).$$

With the latter choice the signal space (shown in the figure below) is

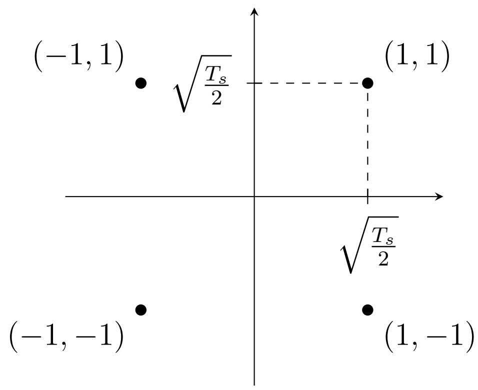
$$w_0 = \sqrt{\frac{T_s}{2}}(1,1)^{\mathsf{T}} \qquad w_2 = \sqrt{\frac{T_s}{2}}(1,-1)^{\mathsf{T}}$$
$$w_1 = \sqrt{\frac{T_s}{2}}(-1,-1)^{\mathsf{T}} \qquad w_3 = \sqrt{\frac{T_s}{2}}(-1,1)^{\mathsf{T}}$$



(b) $U_0 \in \{\pm 1\}$ and $U_1 \in \{\pm 1\}$ are mapped into

$$U_0\sqrt{\frac{T_s}{2}}\psi_1(t) + U_1\sqrt{\frac{T_s}{2}}\psi_2(t).$$

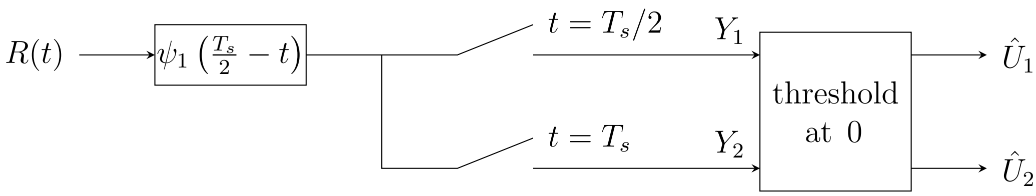
The mapping is shown here:



The mapping is such that neighboring points differ by one bit. This minimizes the bit-error probability since when we make an error chances are that we choose a neighbor of the correct symbol. Notice that we may decode each bit independently. In fact the first bit is decoded to a 1 iff the observation is to the right of the vertical axis and the second bit is 1 iff it is above the horizontal axis. The bit error probability is therefore

$$P_b = Q\left(\frac{\sqrt{T_s/2}}{\sqrt{N_0/2}}\right) = Q\left(\sqrt{\frac{T_s}{N_0}}\right).$$

(c) Notice that $\psi_2(t) = \psi_1(t - \frac{T_s}{2})$. Hence one matched filter is enough. The receiver block diagram is as follows:



(d) $\mathcal{E}_b = \frac{\mathcal{E}_s}{2} = \frac{T_s}{2}$ and the power is $\frac{\mathcal{E}_s}{T_s} = 1$.

Solution 4.

(a) The average energy is

$$\begin{aligned}\int_{-\infty}^{\infty} |w_i(t)|^2 \, dt &= \frac{2\mathcal{E}}{T}\int_0^T \cos^2(2\pi(f_c + i\Delta f)t) \, dt \\ &= \frac{2\mathcal{E}}{T}\left[\frac{t}{2} + \frac{\sin(2\pi(f_c+i\Delta f)t)\cos(2\pi(f_c+i\Delta f)t)}{4\pi(f_c+i\Delta f)}\right]_0^T = \mathcal{E}.\end{aligned}$$

(b) Orthogonality requires

$$\mathcal{E}\frac{2}{T}\int_0^T \cos(2\pi(f_c+i\Delta f)t)\cos(2\pi(f_c+j\Delta f)t) \, dt = 0,$$

for every $i \neq j$. Using the trigonometric identity $\cos(\alpha)\cos(\beta) = \frac{1}{2}\cos(\alpha+\beta) + \frac{1}{2}\cos(\alpha-\beta)$, an equivalent condition is

$$\frac{\mathcal{E}}{T}\int_0^T \left[\cos(2\pi(i-j)\Delta f t) + \cos(2\pi(2f_c + (i+j)\Delta f)t)\right] dt = 0.$$

Integrating we obtain

$$\frac{\mathcal{E}}{T}\left[\frac{\sin(2\pi(i-j)\Delta f T)}{2\pi(i-j)\Delta f} + \frac{\sin(2\pi(2f_c + (i+j)\Delta f)T)}{2\pi(2f_c + (i+j)\Delta f)}\right] = 0.$$

As $f_c T$ is assumed to be an integer, the result can be simplified to

$$\frac{\mathcal{E}}{T}\left[\frac{\sin(2\pi(i-j)\Delta f T)}{2\pi(i-j)\Delta f} + \frac{\sin(2\pi(i+j)\Delta f T)}{2\pi(2f_c + (i+j)\Delta f)}\right] = 0.$$

As i and j are integer, this is satisfied for $i \neq j$ if and only if $2\pi\Delta f T$ is an integer multiple of π. Hence, we obtain the minimum value of Δf if $2\pi\Delta f T = \pi$ which gives $\Delta f = \frac{1}{2T}$.

(c) Proceeding similarly, we will have orthogonality if and only if

$$\frac{\mathcal{E}}{T}\left[\frac{\sin(2\pi(i-j)\Delta f T + \theta_i - \theta_j) - \sin(\theta_i - \theta_j)}{2\pi(i-j)\Delta f} + \frac{\sin(2\pi(i+j)\Delta f T + \theta_i + \theta_j) - \sin(\theta_i + \theta_j)}{2\pi(2f_c + (i+j)\Delta f)}\right] = 0.$$

In this case we see that both parts become zero if and only if $2\pi\Delta f T$ is an even multiple of π, meaning that the smallest Δf is $\Delta f = \frac{1}{T}$ which is twice the minimum frequency separation needed in the previous part. Hence, the cost of phase uncertainty is a bandwidth expansion by a factor of 2.

(d) The condition for essential orthogonality is that

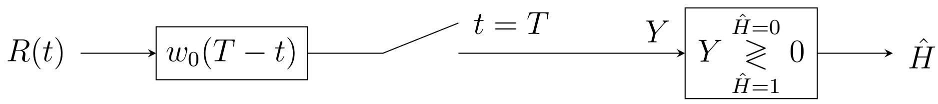
$$\frac{\mathcal{E}}{T}\left[\frac{\sin(2\pi(i-j)\Delta f T + \theta_i - \theta_j) - \sin(\theta_i - \theta_j)}{2\pi(i-j)\Delta f}\right] + \frac{\mathcal{E}}{T}\left[\frac{\sin(2\pi(2f_c(i+j)\Delta f T) + \theta_i + \theta_j) - \sin(\theta_i + \theta_j)}{2\pi(2f_c + (i+j)\Delta f)}\right]$$

is small compared to the signal's energy $\mathcal{E}$. The first term vanishes if $\Delta f = \frac{1}{T}$. The second term is very small compared to $\mathcal{E}$ if $f_c T \gg 1$.

(e) We have m signals separated by Δf. The approximate bandwidth is $m\Delta f$. This means bandwidth $\frac{2^k}{2T}$ without random phase, and bandwidth $\frac{2^k}{T}$ with random phase. We see that in both cases, WT is proportional to 2^k, i.e. it grows exponentially with k.

SOLUTION 5.

(a) The block diagram is shown below.



(b) Given $A = a$, the distance of signals is $2a\sqrt{\mathcal{E}_b}$, hence

$$P_e(a) = Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right).$$

(c)

$$P_f = \mathbb{E}\left[P_e(A)\right] = \int_0^\infty Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) 2ae^{-a^2}\, da.$$

We integrate by parts, noting that $\int 2ae^{-a^2}\, da = -e^{-a^2}$:

$$P_f = -Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) e^{-a^2}\Bigg|_0^\infty + \int_0^\infty Q'\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) e^{-a^2}\, da.$$

Taking the derivative of an integral with respect to the lower boundary gives the negative of the value of the integrand evaluated at the lower boundary, i.e.

$$Q'(x) = -\frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}.$$

Thus, for the derivative of $Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right)$ with respect to a, we can write

$$\frac{d}{da} Q\left(a\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) = -\frac{1}{\sqrt{2\pi}} e^{-\frac{a^2\mathcal{E}_b}{N_0}} \sqrt{\frac{2\mathcal{E}_b}{N_0}}.$$

Plugging this in, we find

$$P_f = \frac{1}{2} - \int_0^\infty \frac{1}{\sqrt{2\pi}} \sqrt{\frac{2\mathcal{E}_b}{N_0}} e^{-a^2\left(\frac{\mathcal{E}_b}{N_0}+1\right)}\, da,$$

which we now reshape to make it an integral over a Gaussian density, as follows:

$$P_f = \frac{1}{2} - \sqrt{\frac{2\mathcal{E}_b}{N_0}} \frac{1}{\sqrt{2\left(\frac{\mathcal{E}_b}{N_0}+1\right)}} \int_0^\infty \frac{1}{\sqrt{\frac{\pi}{\left(\frac{\mathcal{E}_b}{N_0}+1\right)}}} \exp\left(-\frac{a^2}{2\frac{1}{2\left(\frac{\mathcal{E}_b}{N_0}+1\right)}}\right)\, da.$$

Now, it is clear that the integral evaluates to one half (since the integral is only over half of the real line), and we find

$$P_f = \frac{1}{2} - \frac{1}{2}\sqrt{\frac{\mathcal{E}_b/N_0}{1+\mathcal{E}_b/N_0}} = \frac{1}{2}\left(1 - \sqrt{\frac{\mathcal{E}_b/N_0}{1+\mathcal{E}_b/N_0}}\right).$$

(d) Let $\sigma = \frac{1}{\sqrt{2}}$, then

$$m = \mathbb{E}\left[A\right] = \int_0^\infty 2a^2 e^{-a^2}\, da = 2\sqrt{\pi}\int_0^\infty a^2 \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{a^2}{2\sigma^2}}\, da = \sqrt{\pi}\sigma^2 = \frac{\sqrt{\pi}}{2}.$$

Thus, using the formula from part (b):

$$P_e(m) = Q\left(m\sqrt{\frac{2\mathcal{E}_b}{N_0}}\right) = Q\left(\sqrt{\frac{\pi}{2}}\sqrt{\frac{\mathcal{E}_b}{N_0}}\right).$$

For the given example we get

$$\frac{\mathcal{E}_b}{N_0} = \frac{2\left(Q^{-1}(10^{-5})\right)^2}{\pi} \approx 10.6\ dB.$$

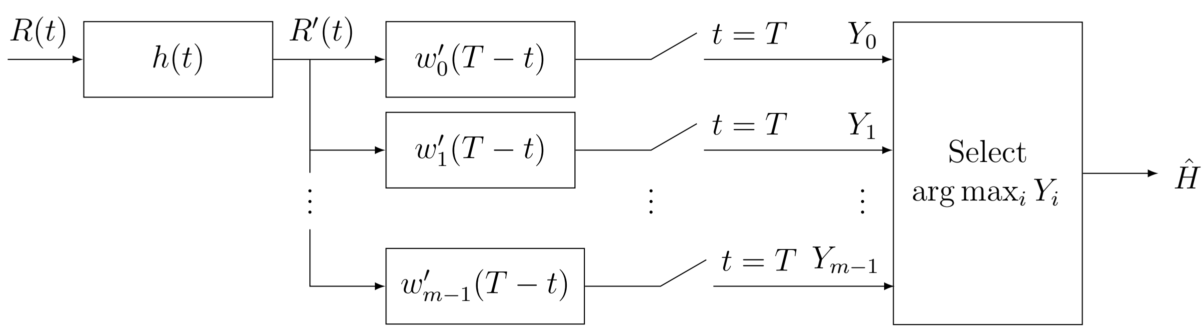
For the fading we use the result of part (c) to get

$$\frac{\mathcal{E}_b}{N_0} = \frac{\left(1-2\cdot 10^{-5}\right)^2}{1-\left(1-2\cdot 10^{-5}\right)^2} \approx 44\ dB.$$

The difference is quite significant! It is clear that this behavior is fundamentally different from the non-fading case.

Solution 6.

(a) We pass $R(t)$ through a whitening filter $h(t)$ such that the output $R'(t)$ looks like the output of an AWGN channel. After this step we are facing a familiar situation and can implement a matched filter receiver. The receiver architecture is shown below:



Let $N'(t) = \int N(\alpha)h(t-\alpha)\ d\alpha$ be the noise at the output of the whitening filter. We want to select the filter $h(t)$ such that $\frac{N_0}{2} = G(f)|h_{\mathcal{F}}(f)|^2$, i.e.,

$$|h_{\mathcal{F}}(f)|^2 = \frac{N_0}{2G(f)}.$$

The output of the filter is

$$\begin{aligned} R'(t) &= \int R(\alpha)h(t-\alpha)\ d\alpha = \int w_i(\alpha)h(t-\alpha)\ d\alpha + \int N(\alpha)h(t-\alpha)\ d\alpha \\ &= w_i'(t) + N'(t), \end{aligned}$$

where $N'(t)$ is white Gaussian noise and $w_i'(t) = \int w_i(\alpha)h(t-\alpha)\ d\alpha$. We need to design the matched filter for the signals $w_i'(t)$.

(b) To minimize both the noise and the energy of the signal, we need to select an antipodal signal pair that is frequency-limited to $[a, b]$ and has energy $\mathcal{E}$.